



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 16/08/2023 TO 16/08/2023

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
2023/08/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/16	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/16	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/16	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/16	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/16	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/16	2025	02/11/2023		Bond Future	173.0634	173.0634	173.1272	173.1272	0.037	0.0000	0.0000	5,538
2023/08/16	2025	01/02/2024		Bond Future	175.2194	175.2194	175.2840	175.2840	0.037	0.0000	0.0000	214
2023/08/16	2025	02/05/2024		Bond Future	179.2142	179.2142	179.2811	179.2811	0.037	0.0000	0.0000	0
2023/08/16	2025	01/08/2024		Bond Future	181.5030	181.5030	181.5717	181.5717	0.038	0.0000	0.0000	0
2023/08/16	2025	07/11/2024		Bond Future	185.7361	185.7361	185.8092	185.8092	0.039	0.0000	0.0000	0
2023/08/16	2029	02/11/2023		Bond Future	125.2520	125.2520	125.2936	125.2936	0.033	0.0000	0.0000	1,287
2023/08/16	2029	01/02/2024		Bond Future	128.1055	128.1055	128.1478	128.1478	0.033	0.0000	0.0000	728

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/16	2029	02/05/2024			Bond Future	129.6648	129.6648	129.7084	129.7084	0.034	0.0000	0.0000	0
2023/08/16	2029	01/08/2024			Bond Future	132.6450	132.6450	132.6904	132.6904	0.034	0.0000	0.0000	0
2023/08/16	2029	07/11/2024			Bond Future	134.3452	134.3452	134.3931	134.3931	0.036	0.0000	0.0000	0
2023/08/16	2030	02/11/2023	9.57	Call	Bond Future	314.2600	0.3143	321.3900	0.3214	2.269	0	0	800
2023/08/16	2030	02/11/2023	9.57	Put	Bond Future	3,916.1400	3.9161	3,847.1200	3.8471	(1.762)	0	0	0
2023/08/16	2030	02/11/2023	10.07	Call	Bond Future	878.7900	0.8788	897.5000	0.8975	2.129	0	0	800
2023/08/16	2030	02/11/2023	10.07	Put	Bond Future	2,311.0800	2.3111	2,253.6400	2.2536	(2.485)	0	0	0
2023/08/16	2030	02/11/2023	11.43	Call	Bond Future	4,508.2500	4.5082	4,566.4600	4.5665	1.291	0	0	0
2023/08/16	2030	02/11/2023	11.43	Put	Bond Future	352.4500	0.3524	334.5100	0.3345	(5.090)	0	0	500
2023/08/16	2030	02/11/2023	12.27	Put	Bond Future	91.5600	0.0916	85.2900	0.0853	(6.848)	0	0	500
2023/08/16	2030	02/11/2023	10.81	Call	Bond Future	2,547.9900	2.5480	2,590.2400	2.5902	1.658	0	0	0
2023/08/16	2030	02/11/2023	10.81	Put	Bond Future	884.4400	0.8844	850.5400	0.8505	(3.833)	0	0	0
2023/08/16	2030	02/11/2023	10.39	Call	Bond Future	1,484.4500	1.4844	1,513.1800	1.5132	1.935	0	0	500
2023/08/16	2030	02/11/2023	10.80	Call	Bond Future	2,519.5600	2.5196	2,561.5000	2.5615	1.665	0	0	0
2023/08/16	2030	02/11/2023	10.80	Put	Bond Future	896.9500	0.8969	862.7400	0.8627	(3.814)	0	0	0
2023/08/16	2030	02/11/2023			Bond Future	10.4084	91.2843	10.3902	91.3604	(0.174)	0.0000	0.0000	88,842
2023/08/16	2030	02/11/2023	9.89	Call	Bond Future	624.3100	0.6243	638.1200	0.6381	2.212	0	0	500
2023/08/16	2030	02/11/2023	9.89	Put	Bond Future	2,830.2800	2.8303	2,767.9400	2.7679	(2.203)	0	0	0
2023/08/16	2030	02/11/2023	11.57	Call	Bond Future	4,989.7000	4.9897	5,050.5900	5.0506	1.220	0	0	0
2023/08/16	2030	02/11/2023	11.57	Put	Bond Future	283.5400	0.2835	268.2800	0.2683	(5.382)	0	0	800
2023/08/16	2030	02/11/2023	12.27	Call	Bond Future	7,483.1500	7.4832	7,553.0300	7.5530	0.934	0	0	0
2023/08/16	2030	02/11/2023	10.82	Call	Bond Future	2,576.3900	2.5764	2,618.9500	2.6189	1.652	0	0	0
2023/08/16	2030	02/11/2023	10.82	Put	Bond Future	871.9200	0.8719	838.3300	0.8383	(3.852)	0	0	0
2023/08/16	2030	02/11/2023	11.12	Call	Bond Future	3,485.0100	3.4850	3,536.0400	3.5360	1.464	0	0	500
2023/08/16	2030	02/11/2023	11.12	Put	Bond Future	564.0200	0.5640	538.9000	0.5389	(4.454)	0	0	0
2023/08/16	2030	02/11/2023	10.39	Put	Bond Future	1,561.4400	1.5614	1,514.0200	1.5140	(3.037)	0	0	0
2023/08/16	2030	02/11/2023	10.62	Call	Bond Future	2,033.1200	2.0331	2,069.3700	2.0694	1.783	0	0	500
2023/08/16	2030	02/11/2023	10.62	Put	Bond Future	1,151.6300	1.1516	1,111.7300	1.1117	(3.465)	0	0	0
2023/08/16	2030	01/02/2024	12.10	Put	Bond Future	504.4100	0.5044	488.8100	0.4888	(3.093)	0	0	400
2023/08/16	2030	01/02/2024	11.85	Call	Bond Future	6,020.9200	6.0209	6,079.8700	6.0799	0.979	0	0	0
2023/08/16	2030	01/02/2024	11.85	Put	Bond Future	638.5400	0.6385	619.8400	0.6198	(2.929)	0	0	500
2023/08/16	2030	01/02/2024	11.86	Put	Bond Future	632.5200	0.6325	613.9500	0.6140	(2.936)	0	0	500
2023/08/16	2030	01/02/2024	11.37	Call	Bond Future	4,552.0200	4.5520	4,603.6400	4.6036	1.134	0	0	0
2023/08/16	2030	01/02/2024	11.37	Put	Bond Future	998.2000	0.9982	972.1700	0.9722	(2.608)	0	0	0
2023/08/16	2030	01/02/2024	11.00	Call	Bond Future	3,508.2000	3.5082	3,552.9300	3.5529	1.275	0	0	0
2023/08/16	2030	01/02/2024	10.00	Call	Bond Future	1,334.5800	1.3346	1,357.6100	1.3576	1.726	0	0	500
2023/08/16	2030	01/02/2024	10.00	Put	Bond Future	3,281.9600	3.2820	3,227.3400	3.2273	(1.664)	0	0	0
2023/08/16	2030	01/02/2024	10.16	Call	Bond Future	1,604.5900	1.6046	1,631.0800	1.6311	1.651	0	0	200
2023/08/16	2030	01/02/2024	10.16	Put	Bond Future	2,887.1600	2.8872	2,836.0000	2.8360	(1.772)	0	0	0
2023/08/16	2030	01/02/2024	9.57	Put	Bond Future	4,544.7000	4.5447	4,481.8300	4.4818	(1.383)	0	0	0
2023/08/16	2030	01/02/2024	9.89	Put	Bond Future	3,578.1100	3.5781	3,521.2200	3.5212	(1.590)	0	0	0
2023/08/16	2030	01/02/2024	9.93	Call	Bond Future	1,228.2400	1.2282	1,249.8200	1.2498	1.757	0	0	1,360
2023/08/16	2030	01/02/2024	9.93	Put	Bond Future	3,468.3900	3.4684	3,412.3200	3.4123	(1.617)	0	0	0
2023/08/16	2030	01/02/2024			Bond Future	10.4729	89.3361	10.4538	89.4137	(0.182)	0.0000	0.0000	0
2023/08/16	2030	01/02/2024	12.10	Call	Bond Future	6,819.7400	6.8197	6,881.7900	6.8818	0.910	0	0	0
2023/08/16	2030	01/02/2024	11.75	Call	Bond Future	5,706.9100	5.7069	5,764.4800	5.7645	1.009	0	0	0
2023/08/16	2030	01/02/2024	11.75	Put	Bond Future	701.4000	0.7014	681.3200	0.6813	(2.863)	0	0	200

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2023/08/16	2030	01/02/2024	11.86	Call	Bond Future	6,052.4700	6.0525	6,111.5500	6.1115	0.976	0	0	0
2023/08/16	2030	01/02/2024	11.35	Call	Bond Future	4,493.3800	4.4934	4,544.6600	4.5447	1.141	0	0	0
2023/08/16	2030	01/02/2024	11.35	Put	Bond Future	1,016.8300	1.0168	990.4600	0.9905	(2.593)	0	0	0
2023/08/16	2030	01/02/2024	11.36	Call	Bond Future	4,522.6600	4.5227	4,574.1200	4.5741	1.138	0	0	0
2023/08/16	2030	01/02/2024	11.36	Put	Bond Future	1,007.4700	1.0075	981.2800	0.9813	(2.600)	0	0	0
2023/08/16	2030	01/02/2024	10.39	Call	Bond Future	2,046.4800	2.0465	2,078.0900	2.0781	1.545	0	0	500
2023/08/16	2030	01/02/2024	10.39	Put	Bond Future	2,383.9400	2.3839	2,337.9000	2.3379	(1.931)	0	0	0
2023/08/16	2030	01/02/2024	11.00	Put	Bond Future	1,398.1700	1.3982	1,365.2500	1.3653	(2.355)	0	0	700
2023/08/16	2030	01/02/2024	11.31	Call	Bond Future	4,376.3900	4.3764	4,426.9700	4.4270	1.156	0	0	0
2023/08/16	2030	01/02/2024	11.31	Put	Bond Future	1,054.6500	1.0547	1,027.5800	1.0276	(2.567)	0	0	1,360
2023/08/16	2030	01/02/2024	10.07	Call	Bond Future	1,449.0700	1.4491	1,473.6000	1.4736	1.693	0	0	400
2023/08/16	2030	01/02/2024	10.07	Put	Bond Future	3,104.8500	3.1049	3,051.7300	3.0517	(1.711)	0	0	0
2023/08/16	2030	01/02/2024	9.57	Call	Bond Future	780.2200	0.7802	795.0000	0.7950	1.894	0	0	400
2023/08/16	2030	01/02/2024	9.89	Call	Bond Future	1,170.1400	1.1701	1,190.9000	1.1909	1.774	0	0	500
2023/08/16	2030	02/05/2024	12.38	Call	Bond Future	7,582.9900	7.5830	7,645.7500	7.6458	0.828	0	0	0
2023/08/16	2030	02/05/2024	12.38	Put	Bond Future	722.1800	0.7222	705.1800	0.7052	(2.354)	0	0	1,080
2023/08/16	2030	02/05/2024	10.62	Call	Bond Future	2,821.7500	2.8218	2,859.2100	2.8592	1.328	0	0	500
2023/08/16	2030	02/05/2024	10.62	Put	Bond Future	2,536.4200	2.5364	2,494.1200	2.4941	(1.668)	0	0	0
2023/08/16	2030	02/05/2024	10.82	Call	Bond Future	3,278.5200	3.2785	3,319.5900	3.3196	1.253	0	0	1,080
2023/08/16	2030	02/05/2024	10.82	Put	Bond Future	2,213.7500	2.2138	2,175.0600	2.1751	(1.748)	0	0	0
2023/08/16	2030	02/05/2024	11.12	Put	Bond Future	1,801.5600	1.8016	1,767.9700	1.7680	(1.864)	0	0	0
2023/08/16	2030	02/05/2024	9.82	Call	Bond Future	1,367.9100	1.3679	1,390.5600	1.3906	1.656	0	0	0
2023/08/16	2030	02/05/2024	9.82	Put	Bond Future	4,287.4000	4.2874	4,230.2900	4.2303	(1.332)	0	0	0
2023/08/16	2030	02/05/2024	9.66	Call	Bond Future	1,158.5500	1.1586	1,178.4600	1.1785	1.719	0	0	1,000
2023/08/16	2030	02/05/2024	9.66	Put	Bond Future	4,736.1200	4.7361	4,676.2700	4.6763	(1.264)	0	0	0
2023/08/16	2030	02/05/2024	9.81	Call	Bond Future	1,353.7400	1.3537	1,376.2100	1.3762	1.660	0	0	0
2023/08/16	2030	02/05/2024	9.81	Put	Bond Future	4,314.1900	4.3142	4,256.9000	4.2569	(1.328)	0	0	0
2023/08/16	2030	02/05/2024			Bond Future	10.5473	91.3517	10.5271	91.4314	(0.192)	0.0000	0.0000	0
2023/08/16	2030	02/05/2024	11.94	Call	Bond Future	6,289.8000	6.2898	6,347.5600	6.3476	0.918	0	0	0
2023/08/16	2030	02/05/2024	11.94	Put	Bond Future	1,014.2300	1.0142	992.2300	0.9922	(2.169)	0	0	1,000
2023/08/16	2030	02/05/2024	13.15	Call	Bond Future	9,879.6400	9.8796	9,949.9400	9.9499	0.712	0	0	0
2023/08/16	2030	02/05/2024	13.15	Put	Bond Future	333.9700	0.3340	324.5100	0.3245	(2.833)	0	0	500
2023/08/16	2030	02/05/2024	11.12	Call	Bond Future	4,019.5900	4.0196	4,065.7600	4.0658	1.149	0	0	500
2023/08/16	2030	02/05/2024	9.83	Call	Bond Future	1,381.8900	1.3819	1,404.7200	1.4047	1.652	0	0	0
2023/08/16	2030	02/05/2024	9.83	Put	Bond Future	4,260.4400	4.2604	4,203.5100	4.2035	(1.336)	0	0	0
2023/08/16	2030	02/05/2024	10.16	Call	Bond Future	1,907.5700	1.9076	1,936.4400	1.9364	1.513	0	0	1,000
2023/08/16	2030	02/05/2024	10.16	Put	Bond Future	3,447.7600	3.4478	3,396.8700	3.3969	(1.476)	0	0	0
2023/08/16	2030	01/08/2024	10.37	Call	Bond Future	2,419.5400	2.4195	2,453.5700	2.4536	1.406	0	0	0
2023/08/16	2030	01/08/2024	10.37	Put	Bond Future	3,395.6800	3.3957	3,347.6800	3.3477	(1.414)	0	0	0
2023/08/16	2030	01/08/2024	10.38	Call	Bond Future	2,438.2400	2.4382	2,472.4500	2.4725	1.403	0	0	0
2023/08/16	2030	01/08/2024	10.38	Put	Bond Future	3,375.8900	3.3759	3,328.0700	3.3281	(1.417)	0	0	0
2023/08/16	2030	01/08/2024			Bond Future	10.6252	89.4246	10.6036	89.5066	(0.203)	0.0000	0.0000	0
2023/08/16	2030	01/08/2024	10.39	Call	Bond Future	2,457.3700	2.4574	2,491.7500	2.4918	1.399	0	0	0
2023/08/16	2030	01/08/2024	10.39	Put	Bond Future	3,356.5400	3.3565	3,308.8900	3.3089	(1.420)	0	0	0
2023/08/16	2030	07/11/2024	10.76	Call	Bond Future	3,170.9500	3.1710	3,212.0000	3.2120	1.295	0	0	0
2023/08/16	2030	07/11/2024	10.76	Put	Bond Future	3,120.3800	3.1204	3,076.0700	3.0761	(1.420)	0	0	0
2023/08/16	2030	07/11/2024			Bond Future	10.7461	91.4815	10.7228	91.5668	(0.217)	0.0000	0.0000	0
2023/08/16	2030	07/11/2024	10.74	Call	Bond Future	3,130.3900	3.1304	3,171.1300	3.1711	1.301	0	0	0

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2023/08/16	2030	07/11/2024	10.74	Put	Bond Future	3,152.8100	3.1528	3,108.1900	3.1082	(1.415)	0	0	0
2023/08/16	2030	07/11/2024	10.75	Call	Bond Future	3,150.4400	3.1504	3,191.3400	3.1913	1.298	0	0	0
2023/08/16	2030	07/11/2024	10.75	Put	Bond Future	3,136.3500	3.1363	3,091.8900	3.0919	(1.418)	0	0	0
2023/08/16	2032	02/11/2023	10.35	Call	Bond Future	332.9800	0.3330	366.0500	0.3660	9.932	0	0	7,750
2023/08/16	2032	02/11/2023	10.58	Put	Bond Future	3,703.8400	3.7038	3,514.8700	3.5149	(5.102)	0	0	0
2023/08/16	2032	02/11/2023	10.59	Call	Bond Future	583.1500	0.5831	634.6900	0.6347	8.838	0	0	500
2023/08/16	2032	02/11/2023	10.59	Put	Bond Future	3,666.5100	3.6665	3,478.3900	3.4784	(5.131)	0	0	0
2023/08/16	2032	02/11/2023	11.90	Call	Bond Future	3,899.5700	3.8996	4,072.6600	4.0727	4.439	0	0	0
2023/08/16	2032	02/11/2023	11.90	Put	Bond Future	735.3100	0.7353	668.7400	0.6687	(9.053)	0	0	0
2023/08/16	2032	02/11/2023	11.50	Put	Bond Future	1,261.4500	1.2614	1,162.2600	1.1623	(7.863)	0	0	500
2023/08/16	2032	02/11/2023	11.24	Call	Bond Future	1,848.6100	1.8486	1,964.0400	1.9640	6.244	0	0	0
2023/08/16	2032	02/11/2023	11.24	Put	Bond Future	1,755.9300	1.7559	1,631.7000	1.6317	(7.075)	0	0	0
2023/08/16	2032	02/11/2023	10.71	Call	Bond Future	751.1600	0.7512	813.5200	0.8135	8.302	0	0	500
2023/08/16	2032	02/11/2023	11.00	Call	Bond Future	1,280.5000	1.2805	1,371.5100	1.3715	7.107	0	0	0
2023/08/16	2032	02/11/2023	11.00	Put	Bond Future	2,342.6200	2.3426	2,193.9700	2.1940	(6.345)	0	0	500
2023/08/16	2032	02/11/2023	11.09	Put	Bond Future	2,107.1700	2.1072	1,967.7300	1.9677	(6.617)	0	0	0
2023/08/16	2032	02/11/2023			Bond Future	11.2206	84.9500	11.1705	85.1897	(0.446)	0.0000	0.0000	196,118
2023/08/16	2032	02/11/2023	10.35	Put	Bond Future	4,628.5800	4.6286	4,421.9900	4.4220	(4.463)	0	0	0
2023/08/16	2032	02/11/2023	10.58	Call	Bond Future	570.4000	0.5704	621.0900	0.6211	8.887	0	0	500
2023/08/16	2032	02/11/2023	11.78	Call	Bond Future	3,484.4200	3.4844	3,648.6100	3.6486	4.712	0	0	0
2023/08/16	2032	02/11/2023	11.78	Put	Bond Future	867.5100	0.8675	792.0400	0.7920	(8.700)	0	0	500
2023/08/16	2032	02/11/2023	12.26	Call	Bond Future	5,218.1400	5.2181	5,413.3300	5.4133	3.741	0	0	0
2023/08/16	2032	02/11/2023	12.26	Put	Bond Future	440.6200	0.4406	396.1500	0.3962	(10.093)	0	0	500
2023/08/16	2032	02/11/2023	11.28	Call	Bond Future	1,953.9300	1.9539	2,073.3600	2.0734	6.112	0	0	0
2023/08/16	2032	02/11/2023	11.28	Put	Bond Future	1,670.7800	1.6708	1,550.5500	1.5506	(7.196)	0	0	500
2023/08/16	2032	02/11/2023	11.50	Call	Bond Future	2,582.1200	2.5821	2,722.5900	2.7226	5.440	0	0	0
2023/08/16	2032	02/11/2023	11.60	Call	Bond Future	2,892.4300	2.8924	3,041.8200	3.0418	5.165	0	0	0
2023/08/16	2032	02/11/2023	11.60	Put	Bond Future	1,105.7300	1.1057	1,015.4600	1.0155	(8.164)	0	0	15,500
2023/08/16	2032	02/11/2023	11.22	Call	Bond Future	1,797.1100	1.7971	1,910.5300	1.9105	6.311	0	0	0
2023/08/16	2032	02/11/2023	11.22	Put	Bond Future	1,799.8800	1.7999	1,673.6400	1.6736	(7.014)	0	0	0
2023/08/16	2032	02/11/2023	11.23	Call	Bond Future	1,822.7700	1.8228	1,937.1900	1.9372	6.277	0	0	0
2023/08/16	2032	02/11/2023	11.23	Put	Bond Future	1,777.8000	1.7778	1,652.5600	1.6526	(7.045)	0	0	0
2023/08/16	2032	02/11/2023	10.71	Put	Bond Future	3,236.5200	3.2365	3,059.2200	3.0592	(5.478)	0	0	0
2023/08/16	2032	02/11/2023	11.09	Call	Bond Future	1,480.5200	1.4805	1,580.7400	1.5807	6.769	0	0	500
2023/08/16	2032	01/02/2024	12.50	Call	Bond Future	6,323.1700	6.3232	6,508.6800	6.5087	2.934	0	0	0
2023/08/16	2032	01/02/2024	12.73	Call	Bond Future	7,120.8700	7.1209	7,315.2200	7.3152	2.729	0	0	0
2023/08/16	2032	01/02/2024	12.73	Put	Bond Future	819.9000	0.8199	769.4400	0.7694	(6.154)	0	0	500
2023/08/16	2032	01/02/2024	11.83	Call	Bond Future	4,147.9000	4.1479	4,300.4400	4.3004	3.678	0	0	0
2023/08/16	2032	01/02/2024	11.83	Put	Bond Future	1,767.2800	1.7673	1,675.0100	1.6750	(5.221)	0	0	0
2023/08/16	2032	01/02/2024	11.84	Call	Bond Future	4,178.3500	4.1783	4,331.4600	4.3315	3.664	0	0	0
2023/08/16	2032	01/02/2024	11.84	Put	Bond Future	1,752.7600	1.7528	1,661.0600	1.6611	(5.232)	0	0	0
2023/08/16	2032	01/02/2024	10.78	Call	Bond Future	1,544.5300	1.5445	1,628.1000	1.6281	5.411	0	0	200
2023/08/16	2032	01/02/2024	11.09	Call	Bond Future	2,176.5900	2.1766	2,281.5500	2.2816	4.822	0	0	500
2023/08/16	2032	01/02/2024	11.09	Put	Bond Future	3,215.7400	3.2157	3,075.8900	3.0759	(4.349)	0	0	0
2023/08/16	2032	01/02/2024	11.75	Call	Bond Future	3,908.7600	3.9088	4,056.6400	4.0566	3.783	0	0	0
2023/08/16	2032	01/02/2024	11.75	Put	Bond Future	1,889.0700	1.8891	1,792.1400	1.7921	(5.131)	0	0	200
2023/08/16	2032	01/02/2024	10.01	Call	Bond Future	544.2500	0.5442	582.2100	0.5822	6.975	0	0	1,200

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/16	2032	01/02/2024	10.01	Put	Bond Future	6,916.8600	6.9169	6,710.0100	6.7100	(2.991)	0	0	0
2023/08/16	2032	01/02/2024	10.59	Call	Bond Future	1,224.1900	1.2242	1,295.0800	1.2951	5.791	0	0	500
2023/08/16	2032	01/02/2024			Bond Future	11.3107	86.8651	11.2584	87.1100	(0.462)	0.0000	0.0000	0
2023/08/16	2032	01/02/2024	12.50	Put	Bond Future	1,000.0700	1.0001	940.7700	0.9408	(5.930)	0	0	200
2023/08/16	2032	01/02/2024	12.62	Call	Bond Future	6,737.0900	6.7371	6,927.3500	6.9274	2.824	0	0	0
2023/08/16	2032	01/02/2024	12.62	Put	Bond Future	901.7800	0.9018	847.2300	0.8472	(6.049)	0	0	1,200
2023/08/16	2032	01/02/2024	11.85	Call	Bond Future	4,208.6600	4.2087	4,362.3400	4.3623	3.652	0	0	0
2023/08/16	2032	01/02/2024	11.85	Put	Bond Future	1,738.1300	1.7381	1,647.0000	1.6470	(5.243)	0	0	0
2023/08/16	2032	01/02/2024	10.78	Put	Bond Future	4,071.8000	4.0718	3,910.5600	3.9106	(3.960)	0	0	0
2023/08/16	2032	01/02/2024	10.59	Put	Bond Future	4,680.2900	4.6803	4,506.3700	4.5064	(3.716)	0	0	0
2023/08/16	2032	01/02/2024	10.76	Call	Bond Future	1,508.1300	1.5081	1,590.3300	1.5903	5.450	0	0	1,200
2023/08/16	2032	01/02/2024	10.76	Put	Bond Future	4,132.5600	4.1326	3,969.9500	3.9700	(3.935)	0	0	0
2023/08/16	2032	02/05/2024	12.90	Call	Bond Future	7,688.0200	7.6880	7,880.0000	7.8800	2.497	0	0	0
2023/08/16	2032	02/05/2024	13.18	Call	Bond Future	8,584.1800	8.5842	8,785.4800	8.7855	2.345	0	0	0
2023/08/16	2032	02/05/2024	13.18	Put	Bond Future	977.6600	0.9777	928.2200	0.9282	(5.057)	0	0	500
2023/08/16	2032	02/05/2024	10.86	Call	Bond Future	2,051.2600	2.0513	2,145.2100	2.1452	4.580	0	0	1,000
2023/08/16	2032	02/05/2024	10.86	Put	Bond Future	4,596.0700	4.5961	4,439.2800	4.4393	(3.411)	0	0	0
2023/08/16	2032	02/05/2024	10.56	Call	Bond Future	1,525.7300	1.5257	1,602.4500	1.6025	5.028	0	0	0
2023/08/16	2032	02/05/2024	10.56	Put	Bond Future	5,508.9300	5.5089	5,334.9100	5.3349	(3.159)	0	0	0
2023/08/16	2032	02/05/2024	10.65	Call	Bond Future	1,672.8700	1.6729	1,754.6800	1.7547	4.890	0	0	1,550
2023/08/16	2032	02/05/2024	10.65	Put	Bond Future	5,221.3200	5.2213	5,052.3900	5.0524	(3.235)	0	0	0
2023/08/16	2032	02/05/2024	10.36	Call	Bond Future	1,236.9900	1.2370	1,302.8700	1.3029	5.326	0	0	1,000
2023/08/16	2032	02/05/2024	10.36	Put	Bond Future	6,196.3300	6.1963	6,011.4700	6.0115	(2.983)	0	0	0
2023/08/16	2032	02/05/2024			Bond Future	11.4069	84.6624	11.3521	84.9131	(0.481)	0.0000	0.0000	0
2023/08/16	2032	02/05/2024	12.90	Put	Bond Future	1,220.7900	1.2208	1,162.0300	1.1620	(4.813)	0	0	1,000
2023/08/16	2032	02/05/2024	13.35	Call	Bond Future	9,127.9300	9.1279	9,334.6400	9.3346	2.265	0	0	0
2023/08/16	2032	02/05/2024	13.35	Put	Bond Future	840.4700	0.8405	796.4400	0.7964	(5.239)	0	0	1,550
2023/08/16	2032	02/05/2024	11.09	Call	Bond Future	2,521.8800	2.5219	2,629.2500	2.6293	4.258	0	0	500
2023/08/16	2032	02/05/2024	11.09	Put	Bond Future	3,984.5000	3.9845	3,841.1300	3.8411	(3.598)	0	0	0
2023/08/16	2032	02/05/2024	11.35	Call	Bond Future	3,119.7600	3.1198	3,242.0500	3.2420	3.920	0	0	1,550
2023/08/16	2032	02/05/2024	11.35	Put	Bond Future	3,380.1200	3.3801	3,251.6700	3.2517	(3.800)	0	0	0
2023/08/16	2032	02/05/2024	10.59	Call	Bond Future	1,573.9500	1.5740	1,652.3700	1.6524	4.982	0	0	500
2023/08/16	2032	02/05/2024	10.59	Put	Bond Future	5,411.9200	5.4119	5,239.6000	5.2396	(3.184)	0	0	0
2023/08/16	2032	02/05/2024	10.54	Call	Bond Future	1,494.2500	1.4943	1,569.8600	1.5699	5.060	0	0	0
2023/08/16	2032	02/05/2024	10.54	Put	Bond Future	5,574.4400	5.5744	5,399.3100	5.3993	(3.142)	0	0	0
2023/08/16	2032	02/05/2024	10.55	Call	Bond Future	1,509.9400	1.5099	1,586.1000	1.5861	5.044	0	0	0
2023/08/16	2032	02/05/2024	10.55	Put	Bond Future	5,541.6100	5.5416	5,367.0300	5.3670	(3.150)	0	0	0
2023/08/16	2032	01/08/2024	11.15	Call	Bond Future	2,597.0100	2.5970	2,707.6500	2.7076	4.260	0	0	0
2023/08/16	2032	01/08/2024	11.15	Put	Bond Future	4,201.6400	4.2016	4,055.3900	4.0554	(3.481)	0	0	0
2023/08/16	2032	01/08/2024			Bond Future	11.5057	86.5884	11.4482	86.8453	(0.500)	0.0000	0.0000	0
2023/08/16	2032	01/08/2024	11.13	Call	Bond Future	2,555.1300	2.5551	2,664.6500	2.6646	4.286	0	0	0
2023/08/16	2032	01/08/2024	11.13	Put	Bond Future	4,251.1500	4.2512	4,103.7800	4.1038	(3.467)	0	0	0
2023/08/16	2032	01/08/2024	11.14	Call	Bond Future	2,575.8600	2.5759	2,685.9400	2.6859	4.274	0	0	0
2023/08/16	2032	01/08/2024	11.14	Put	Bond Future	4,226.1700	4.2262	4,079.3600	4.0794	(3.474)	0	0	0
2023/08/16	2032	07/11/2024	11.47	Call	Bond Future	3,427.3500	3.4274	3,553.9400	3.5539	3.694	0	0	0
2023/08/16	2032	07/11/2024	11.47	Put	Bond Future	4,217.0700	4.2171	4,079.4100	4.0794	(3.264)	0	0	0
2023/08/16	2032	07/11/2024	11.48	Call	Bond Future	3,449.8600	3.4499	3,576.9300	3.5769	3.683	0	0	0
2023/08/16	2032	07/11/2024	11.48	Put	Bond Future	4,195.7900	4.1958	4,058.6100	4.0586	(3.269)	0	0	0

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2023/08/16	2032	07/11/2024			Bond Future	11.6514	84.4144	11.5905	84.6787	(0.523)	0.0000	0.0000	0
2023/08/16	2032	07/11/2024	11.49	Call	Bond Future	3,472.8000	3.4728	3,600.3600	3.6004	3.673	0	0	0
2023/08/16	2032	07/11/2024	11.49	Put	Bond Future	4,174.9800	4.1750	4,038.2900	4.0383	(3.274)	0	0	0
2023/08/16	2033	02/11/2023			Bond Future	119.7495	119.7495	119.6278	119.6278	(0.102)	0.0000	0.0000	2,258
2023/08/16	2033	01/02/2024			Bond Future	122.4777	122.4777	122.3530	122.3530	(0.102)	0.0000	0.0000	6,141
2023/08/16	2033	02/05/2024			Bond Future	123.8137	123.8137	123.6865	123.6865	(0.103)	0.0000	0.0000	0
2023/08/16	2033	01/08/2024			Bond Future	126.6594	126.6594	126.5300	126.5300	(0.102)	0.0000	0.0000	0
2023/08/16	2033	07/11/2024			Bond Future	128.1220	128.1220	127.9910	127.9910	(0.102)	0.0000	0.0000	0
2023/08/16	2037	02/11/2023	11.55	Put	Bond Future	4,792.6500	4.7926	4,306.8100	4.3068	(10.137)	0	0	0
2023/08/16	2037	02/11/2023	11.56	Put	Bond Future	4,748.6600	4.7487	4,264.9500	4.2650	(10.186)	0	0	0
2023/08/16	2037	02/11/2023	11.57	Call	Bond Future	611.0200	0.6110	749.2500	0.7492	22.623	0	0	0
2023/08/16	2037	02/11/2023	12.52	Call	Bond Future	2,747.0100	2.7470	3,111.8500	3.1119	13.281	0	0	731
2023/08/16	2037	02/11/2023	12.52	Put	Bond Future	1,712.2000	1.7122	1,457.2500	1.4572	(14.890)	0	0	0
2023/08/16	2037	02/11/2023	13.89	Call	Bond Future	7,904.3700	7.9044	8,463.5200	8.4635	7.074	0	0	0
2023/08/16	2037	02/11/2023	13.89	Put	Bond Future	295.9200	0.2959	235.2800	0.2353	(20.492)	0	0	731
2023/08/16	2037	02/11/2023			Bond Future	12.3207	77.6199	12.2033	78.2397	(0.953)	0.0000	0.0000	63,941
2023/08/16	2037	02/11/2023	11.55	Call	Bond Future	585.2700	0.5853	719.2200	0.7192	22.887	0	0	0
2023/08/16	2037	02/11/2023	11.56	Call	Bond Future	598.0500	0.5980	734.1300	0.7341	22.754	0	0	0
2023/08/16	2037	02/11/2023	11.57	Put	Bond Future	4,704.9200	4.7049	4,223.3600	4.2234	(10.235)	0	0	0
2023/08/16	2037	02/11/2023	12.02	Call	Bond Future	1,401.3300	1.4013	1,646.3800	1.6464	17.487	0	0	731
2023/08/16	2037	02/11/2023	12.02	Put	Bond Future	3,003.2200	3.0032	2,628.4800	2.6285	(12.478)	0	0	0
2023/08/16	2037	01/02/2024	12.33	Call	Bond Future	2,860.4100	2.8604	3,174.1700	3.1742	10.969	0	0	0
2023/08/16	2037	01/02/2024	12.33	Put	Bond Future	3,390.8700	3.3909	3,071.1200	3.0711	(9.430)	0	0	0
2023/08/16	2037	01/02/2024	12.93	Call	Bond Future	4,648.4100	4.6484	5,054.9500	5.0550	8.746	0	0	0
2023/08/16	2037	01/02/2024	12.93	Put	Bond Future	2,144.3400	2.1443	1,917.3700	1.9174	(10.585)	0	0	2,500
2023/08/16	2037	01/02/2024	13.93	Put	Bond Future	974.4600	0.9745	855.8000	0.8558	(12.177)	0	0	2,500
2023/08/16	2037	01/02/2024	12.09	Put	Bond Future	4,050.7800	4.0508	3,689.4800	3.6895	(8.919)	0	0	0
2023/08/16	2037	01/02/2024			Bond Future	12.4323	75.1134	12.3103	75.7469	(0.982)	0.0000	0.0000	76,958
2023/08/16	2037	01/02/2024	13.93	Call	Bond Future	8,148.1700	8.1482	8,663.0200	8.6630	6.319	0	0	0
2023/08/16	2037	01/02/2024	12.09	Call	Bond Future	2,254.0300	2.2540	2,526.2400	2.5262	12.077	0	0	2,500
2023/08/16	2037	01/02/2024	12.31	Call	Bond Future	2,807.3500	2.8074	3,117.7100	3.1177	11.055	0	0	0
2023/08/16	2037	01/02/2024	12.31	Put	Bond Future	3,442.1600	3.4422	3,119.0100	3.1190	(9.388)	0	0	0
2023/08/16	2037	01/02/2024	12.32	Call	Bond Future	2,833.8200	2.8338	3,145.8800	3.1459	11.012	0	0	0
2023/08/16	2037	01/02/2024	12.32	Put	Bond Future	3,416.4300	3.4164	3,094.9800	3.0950	(9.409)	0	0	0
2023/08/16	2037	02/05/2024	11.43	Put	Bond Future	7,394.6600	7.3947	6,925.0300	6.9250	(6.351)	0	0	0
2023/08/16	2037	02/05/2024	11.44	Call	Bond Future	1,391.2600	1.3913	1,571.2000	1.5712	12.934	0	0	0
2023/08/16	2037	02/05/2024	11.44	Put	Bond Future	7,353.0700	7.3531	6,884.8300	6.8848	(6.368)	0	0	0
2023/08/16	2037	02/05/2024	11.45	Call	Bond Future	1,406.5200	1.4065	1,587.8600	1.5879	12.893	0	0	0
2023/08/16	2037	02/05/2024			Bond Future	12.5508	76.8077	12.4239	77.4559	(1.011)	0.0000	0.0000	0
2023/08/16	2037	02/05/2024	11.43	Call	Bond Future	1,376.1000	1.3761	1,554.6500	1.5547	12.975	0	0	0
2023/08/16	2037	02/05/2024	11.45	Put	Bond Future	7,311.6300	7.3116	6,844.7900	6.8448	(6.385)	0	0	0
2023/08/16	2037	01/08/2024	12.09	Call	Bond Future	2,935.6900	2.9357	3,214.5500	3.2145	9.499	0	0	0
2023/08/16	2037	01/08/2024	12.09	Put	Bond Future	5,936.0500	5.9361	5,551.6100	5.5516	(6.476)	0	0	0
2023/08/16	2037	01/08/2024	12.10	Call	Bond Future	2,957.7400	2.9577	3,237.9100	3.2379	9.472	0	0	0
2023/08/16	2037	01/08/2024	12.10	Put	Bond Future	5,905.3300	5.9053	5,522.2000	5.5222	(6.488)	0	0	0
2023/08/16	2037	01/08/2024			Bond Future	12.6748	74.2991	12.5426	74.9624	(1.043)	0.0000	0.0000	0

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2023/08/16	2037	01/08/2024	12.11	Call	Bond Future	2,979.8700	2.9799	3,261.3400	3.2613	9.446	0	0	0
2023/08/16	2037	01/08/2024	12.11	Put	Bond Future	5,874.7400	5.8747	5,492.9100	5.4929	(6.500)	0	0	0
2023/08/16	2037	07/11/2024	12.59	Call	Bond Future	4,013.6500	4.0137	4,348.8900	4.3489	8.352	0	0	0
2023/08/16	2037	07/11/2024	12.59	Put	Bond Future	5,201.4100	5.2014	4,856.7800	4.8568	(6.626)	0	0	0
2023/08/16	2037	07/11/2024			Bond Future	12.8304	76.0055	12.6921	76.6853	(1.078)	0.0000	0.0000	0
2023/08/16	2037	07/11/2024	12.57	Call	Bond Future	3,964.1400	3.9641	4,296.9800	4.2970	8.396	0	0	0
2023/08/16	2037	07/11/2024	12.57	Put	Bond Future	5,251.9600	5.2520	4,904.9300	4.9049	(6.608)	0	0	0
2023/08/16	2037	07/11/2024	12.58	Call	Bond Future	3,988.8600	3.9889	4,322.9000	4.3229	8.374	0	0	0
2023/08/16	2037	07/11/2024	12.58	Put	Bond Future	5,226.6300	5.2266	4,880.8000	4.8808	(6.617)	0	0	0
2023/08/16	2038	02/11/2023			Bond Future	130.3863	130.3863	130.0637	130.0637	(0.247)	0.0000	0.0000	4,669
2023/08/16	2038	01/02/2024			Bond Future	131.3467	131.3467	131.0162	131.0162	(0.252)	0.0000	0.0000	0
2023/08/16	2038	02/05/2024			Bond Future	134.3411	134.3411	134.0035	134.0035	(0.251)	0.0000	0.0000	0
2023/08/16	2038	01/08/2024			Bond Future	135.3693	135.3693	135.0242	135.0242	(0.255)	0.0000	0.0000	0
2023/08/16	2038	07/11/2024			Bond Future	138.5245	138.5245	138.1733	138.1733	(0.254)	0.0000	0.0000	0
2023/08/16	2040	02/11/2023	11.50	Call	Bond Future	315.8700	0.3159	399.8500	0.3998	26.587	0	0	875
2023/08/16	2040	02/11/2023	11.50	Put	Bond Future	6,585.1600	6.5852	6,017.0800	6.0171	(8.627)	0	0	0
2023/08/16	2040	02/11/2023	11.58	Call	Bond Future	385.1400	0.3851	483.1700	0.4832	25.453	0	0	0
2023/08/16	2040	02/11/2023	11.58	Put	Bond Future	6,157.3400	6.1573	5,603.3100	5.6033	(8.998)	0	0	0
2023/08/16	2040	02/11/2023	11.59	Call	Bond Future	394.4900	0.3945	494.3600	0.4944	25.316	0	0	0
2023/08/16	2040	02/11/2023	12.60	Call	Bond Future	2,388.9700	2.3890	2,732.5200	2.7325	14.381	0	0	128
2023/08/16	2040	02/11/2023	12.60	Put	Bond Future	2,214.6200	2.2146	1,906.1100	1.9061	(13.931)	0	0	0
2023/08/16	2040	02/11/2023	13.64	Call	Bond Future	6,187.7500	6.1877	6,724.7000	6.7247	8.678	0	0	0
2023/08/16	2040	02/11/2023	13.64	Put	Bond Future	628.1600	0.6282	513.0500	0.5130	(18.325)	0	0	128
2023/08/16	2040	02/11/2023	11.60	Put	Bond Future	6,052.7500	6.0527	5,502.4200	5.5024	(9.092)	0	0	0
2023/08/16	2040	02/11/2023	12.10	Put	Bond Future	3,787.1900	3.7872	3,350.6200	3.3506	(11.528)	0	0	0
2023/08/16	2040	02/11/2023			Bond Future	12.5683	77.9219	12.4508	78.5740	(0.935)	0.0000	0.0000	38,373
2023/08/16	2040	02/11/2023	11.59	Put	Bond Future	6,104.8800	6.1049	5,552.6900	5.5527	(9.045)	0	0	0
2023/08/16	2040	02/11/2023	12.97	Call	Bond Future	3,603.8500	3.6038	4,031.3000	4.0313	11.861	0	0	0
2023/08/16	2040	02/11/2023	12.97	Put	Bond Future	1,440.0900	1.4401	1,215.4800	1.2155	(15.597)	0	0	875
2023/08/16	2040	02/11/2023	11.60	Call	Bond Future	404.0900	0.4041	505.8200	0.5058	25.175	0	0	0
2023/08/16	2040	02/11/2023	11.80	Call	Bond Future	633.7000	0.6337	776.5500	0.7766	22.542	0	0	128
2023/08/16	2040	02/11/2023	11.80	Put	Bond Future	5,062.7700	5.0628	4,553.5600	4.5536	(10.058)	0	0	0
2023/08/16	2040	02/11/2023	12.10	Call	Bond Future	1,134.7600	1.1348	1,350.2500	1.3503	18.990	0	0	875
2023/08/16	2040	01/02/2024	12.33	Call	Bond Future	2,382.6300	2.3826	2,668.2900	2.6683	11.989	0	0	0
2023/08/16	2040	01/02/2024	12.33	Put	Bond Future	4,337.3000	4.3373	3,956.4300	3.9564	(8.781)	0	0	0
2023/08/16	2040	01/02/2024	12.34	Call	Bond Future	2,407.6500	2.4076	2,695.1600	2.6952	11.942	0	0	0
2023/08/16	2040	01/02/2024	12.34	Put	Bond Future	4,305.8900	4.3059	3,926.8700	3.9269	(8.802)	0	0	0
2023/08/16	2040	01/02/2024			Bond Future	12.6832	75.1718	12.5612	75.8383	(0.962)	0.0000	0.0000	91,898
2023/08/16	2040	01/02/2024	12.35	Call	Bond Future	2,432.8100	2.4328	2,722.1500	2.7221	11.893	0	0	0
2023/08/16	2040	01/02/2024	12.35	Put	Bond Future	4,274.6800	4.2747	3,897.4900	3.8975	(8.824)	0	0	0
2023/08/16	2040	02/05/2024	11.60	Call	Bond Future	1,348.5100	1.3485	1,525.9100	1.5259	13.155	0	0	0
2023/08/16	2040	02/05/2024	11.61	Call	Bond Future	1,363.6900	1.3637	1,542.5300	1.5425	13.114	0	0	0
2023/08/16	2040	02/05/2024	11.62	Put	Bond Future	8,144.4900	8.1445	7,642.8200	7.6428	(6.160)	0	0	0
2023/08/16	2040	02/05/2024			Bond Future	12.8044	76.8675	12.6776	77.5494	(0.991)	0.0000	0.0000	0
2023/08/16	2040	02/05/2024	11.60	Put	Bond Future	8,236.1100	8.2361	7,731.5500	7.7315	(6.126)	0	0	0
2023/08/16	2040	02/05/2024	11.61	Put	Bond Future	8,190.1000	8.1901	7,686.9800	7.6870	(6.143)	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
2023/08/16	2040	02/05/2024	11.62	Call	Bond Future	1,379.1900	1.3792	1,559.4800	1.5595	13.072	0	0	0
2023/08/16	2040	01/08/2024	12.34	Call	Bond Future	3,029.5900	3.0296	3,322.0800	3.3221	9.654	0	0	0
2023/08/16	2040	01/08/2024	12.34	Put	Bond Future	6,234.6000	6.2346	5,829.2200	5.8292	(6.502)	0	0	0
2023/08/16	2040	01/08/2024			Bond Future	12.9312	74.1097	12.7991	74.8076	(1.021)	0.0000	0.0000	0
2023/08/16	2040	01/08/2024	12.32	Call	Bond Future	2,983.5600	2.9836	3,273.2500	3.2732	9.710	0	0	0
2023/08/16	2040	01/08/2024	12.32	Put	Bond Future	6,300.7600	6.3008	5,892.5800	5.8926	(6.478)	0	0	0
2023/08/16	2040	01/08/2024	12.33	Call	Bond Future	3,006.3900	3.0064	3,297.4800	3.2975	9.682	0	0	0
2023/08/16	2040	01/08/2024	12.33	Put	Bond Future	6,267.4600	6.2675	5,860.6800	5.8607	(6.490)	0	0	0
2023/08/16	2040	07/11/2024	12.84	Call	Bond Future	4,201.2700	4.2013	4,554.0900	4.5541	8.398	0	0	0
2023/08/16	2040	07/11/2024	12.84	Put	Bond Future	5,493.8900	5.4939	5,131.4700	5.1315	(6.597)	0	0	0
2023/08/16	2040	07/11/2024	12.85	Call	Bond Future	4,227.5200	4.2275	4,581.6000	4.5816	8.376	0	0	0
2023/08/16	2040	07/11/2024	12.85	Put	Bond Future	5,467.3300	5.4673	5,106.1700	5.1062	(6.606)	0	0	0
2023/08/16	2040	07/11/2024			Bond Future	13.0880	75.8110	12.9499	76.5262	(1.055)	0.0000	0.0000	0
2023/08/16	2040	07/11/2024	12.86	Call	Bond Future	4,253.8300	4.2538	4,609.1800	4.6092	8.354	0	0	0
2023/08/16	2040	07/11/2024	12.86	Put	Bond Future	5,440.8900	5.4409	5,081.0000	5.0810	(6.615)	0	0	0
2023/08/16	2044	02/11/2023	11.57	Call	Bond Future	331.4200	0.3314	412.9600	0.4130	24.603	0	0	0
2023/08/16	2044	02/11/2023	11.57	Put	Bond Future	6,635.5300	6.6355	6,093.9800	6.0940	(8.161)	0	0	0
2023/08/16	2044	02/11/2023	13.00	Call	Bond Future	3,508.4100	3.5084	3,907.1200	3.9071	11.364	0	0	0
2023/08/16	2044	02/11/2023	13.00	Put	Bond Future	1,543.2900	1.5433	1,318.9100	1.3189	(14.539)	0	0	6,375
2023/08/16	2044	02/11/2023			Bond Future	12.6352	74.1501	12.5230	74.7731	(0.888)	0.0000	0.0000	52,345
2023/08/16	2044	02/11/2023	11.55	Call	Bond Future	315.0800	0.3151	393.4300	0.3934	24.867	0	0	0
2023/08/16	2044	02/11/2023	11.55	Put	Bond Future	6,746.2800	6.7463	6,201.5400	6.2015	(8.075)	0	0	0
2023/08/16	2044	02/11/2023	11.56	Call	Bond Future	323.1800	0.3232	403.1100	0.4031	24.732	0	0	0
2023/08/16	2044	02/11/2023	11.56	Put	Bond Future	6,690.7900	6.6908	6,147.6300	6.1476	(8.118)	0	0	0
2023/08/16	2044	02/11/2023	12.00	Call	Bond Future	860.1800	0.8602	1,027.1400	1.0271	19.410	0	0	5,860
2023/08/16	2044	02/11/2023	12.00	Put	Bond Future	4,512.2000	4.5122	4,056.0700	4.0561	(10.109)	0	0	0
2023/08/16	2044	02/11/2023	12.75	Call	Bond Future	2,682.6600	2.6827	3,028.6000	3.0286	12.895	0	0	0
2023/08/16	2044	02/11/2023	12.75	Put	Bond Future	2,054.1300	2.0541	1,776.9800	1.7770	(13.492)	0	0	5,860
2023/08/16	2044	01/02/2024	12.29	Call	Bond Future	2,107.0700	2.1071	2,360.7800	2.3608	12.041	0	0	0
2023/08/16	2044	01/02/2024	12.29	Put	Bond Future	4,659.7500	4.6598	4,276.5400	4.2765	(8.224)	0	0	0
2023/08/16	2044	01/02/2024			Bond Future	12.7465	71.4401	12.6301	72.0770	(0.914)	0.0000	0.0000	31,817
2023/08/16	2044	01/02/2024	12.27	Call	Bond Future	2,060.4100	2.0604	2,310.5300	2.3105	12.139	0	0	0
2023/08/16	2044	01/02/2024	12.27	Put	Bond Future	4,728.4300	4.7284	4,341.6300	4.3416	(8.180)	0	0	0
2023/08/16	2044	01/02/2024	12.28	Call	Bond Future	2,083.6700	2.0837	2,335.5900	2.3356	12.090	0	0	0
2023/08/16	2044	01/02/2024	12.28	Put	Bond Future	4,693.9800	4.6940	4,308.9800	4.3090	(8.202)	0	0	0
2023/08/16	2044	02/05/2024	11.67	Call	Bond Future	1,404.1500	1.4041	1,576.4000	1.5764	12.267	0	0	0
2023/08/16	2044	02/05/2024	11.67	Put	Bond Future	8,300.4000	8.3004	7,821.0600	7.8211	(5.775)	0	0	0
2023/08/16	2044	02/05/2024			Bond Future	12.8635	73.0516	12.7425	73.7032	(0.940)	0.0000	0.0000	0
2023/08/16	2044	02/05/2024	11.65	Call	Bond Future	1,373.0100	1.3730	1,542.5000	1.5425	12.344	0	0	0
2023/08/16	2044	02/05/2024	11.65	Put	Bond Future	8,394.2200	8.3942	7,912.1200	7.9121	(5.743)	0	0	0
2023/08/16	2044	02/05/2024	11.66	Call	Bond Future	1,388.5300	1.3885	1,559.3900	1.5594	12.305	0	0	0
2023/08/16	2044	02/05/2024	11.66	Put	Bond Future	8,347.2200	8.3472	7,866.4900	7.8665	(5.759)	0	0	0
2023/08/16	2044	01/08/2024	12.28	Call	Bond Future	2,842.8600	2.8429	3,108.5400	3.1085	9.346	0	0	0
2023/08/16	2044	01/08/2024	12.28	Put	Bond Future	6,722.6100	6.7226	6,321.4700	6.3215	(5.967)	0	0	0
2023/08/16	2044	01/08/2024	12.29	Call	Bond Future	2,865.2200	2.8652	3,132.2300	3.1322	9.319	0	0	0
2023/08/16	2044	01/08/2024	12.29	Put	Bond Future	6,687.5000	6.6875	6,287.6900	6.2877	(5.978)	0	0	0
2023/08/16	2044	01/08/2024			Bond Future	12.9855	70.3322	12.8596	70.9990	(0.969)	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
2023/08/16	2044	01/08/2024	12.30	Call	Bond Future	2,887.9300	2.8879	3,156.2800	3.1563	9.292	0	0	0
2023/08/16	2044	01/08/2024	12.30	Put	Bond Future	6,652.8000	6.6528	6,254.3300	6.2543	(5.990)	0	0	0
2023/08/16	2044	07/11/2024	12.92	Call	Bond Future	4,382.3000	4.3823	4,724.4700	4.7245	7.808	0	0	0
2023/08/16	2044	07/11/2024	12.92	Put	Bond Future	5,509.8900	5.5099	5,168.6600	5.1687	(6.193)	0	0	0
2023/08/16	2044	07/11/2024			Bond Future	13.1358	71.9465	13.0043	72.6299	(1.001)	0.0000	0.0000	0
2023/08/16	2044	07/11/2024	12.90	Call	Bond Future	4,329.2200	4.3292	4,669.0100	4.6690	7.849	0	0	0
2023/08/16	2044	07/11/2024	12.90	Put	Bond Future	5,562.8800	5.5629	5,219.2700	5.2193	(6.177)	0	0	0
2023/08/16	2044	07/11/2024	12.91	Call	Bond Future	4,355.7300	4.3557	4,696.7100	4.6967	7.828	0	0	0
2023/08/16	2044	07/11/2024	12.91	Put	Bond Future	5,536.3200	5.5363	5,193.9000	5.1939	(6.185)	0	0	0
2023/08/16	2046	02/11/2023			Bond Future	113.3804	113.3804	112.8309	112.8309	(0.485)	0.0000	0.0000	16,148
2023/08/16	2046	01/02/2024			Bond Future	115.9636	115.9636	115.4011	115.4011	(0.485)	0.0000	0.0000	0
2023/08/16	2046	02/05/2024			Bond Future	116.4680	116.4680	115.8930	115.8930	(0.494)	0.0000	0.0000	0
2023/08/16	2046	01/08/2024			Bond Future	119.1445	119.1445	118.5569	118.5569	(0.493)	0.0000	0.0000	0
2023/08/16	2046	07/11/2024			Bond Future	119.7313	119.7313	119.1308	119.1308	(0.502)	0.0000	0.0000	0
2023/08/16	2050	02/11/2023			Bond Future	115.4986	115.4986	114.8841	114.8841	(0.532)	0.0000	0.0000	14,087
2023/08/16	2050	01/02/2024			Bond Future	115.8904	115.8904	115.2615	115.2615	(0.543)	0.0000	0.0000	0
2023/08/16	2050	02/05/2024			Bond Future	118.5323	118.5323	117.8898	117.8898	(0.542)	0.0000	0.0000	0
2023/08/16	2050	01/08/2024			Bond Future	118.9606	118.9606	118.3032	118.3032	(0.553)	0.0000	0.0000	0
2023/08/16	2050	07/11/2024			Bond Future	121.7328	121.7328	121.0619	121.0619	(0.551)	0.0000	0.0000	0
2023/08/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/16	AL37	02/11/2023			Index Future	907.7300	907.7300	908.1060	908.1060	0.041	0.0000	0.0000	0
2023/08/16	AL37	01/02/2024			Index Future	928.1900	928.1900	928.5750	928.5750	0.041	0.0000	0.0000	0
2023/08/16	AL37	02/05/2024			Index Future	949.1450	949.1450	949.5390	949.5390	0.042	0.0000	0.0000	0
2023/08/16	AL37	01/08/2024			Index Future	970.7610	970.7610	971.1650	971.1650	0.042	0.0000	0.0000	0
2023/08/16	AL37	07/11/2024			Index Future	993.2190	993.2190	993.6380	993.6380	0.042	0.0000	0.0000	0
2023/08/16	AL7T	02/11/2023			Index Future	1,030.0870	1,030.0870	1,034.3530	1,034.3530	0.414	0.0000	0.0000	0
2023/08/16	AL7T	01/02/2024			Index Future	1,053.3050	1,053.3050	1,057.6670	1,057.6670	0.414	0.0000	0.0000	0
2023/08/16	AL7T	02/05/2024			Index Future	1,077.0850	1,077.0850	1,081.5460	1,081.5460	0.414	0.0000	0.0000	0
2023/08/16	AL7T	01/08/2024			Index Future	1,101.6140	1,101.6140	1,106.1780	1,106.1780	0.414	0.0000	0.0000	0
2023/08/16	AL7T	07/11/2024			Index Future	1,127.1000	1,127.1000	1,131.7750	1,131.7750	0.415	0.0000	0.0000	0
2023/08/16	ALBI	02/11/2023			Index Future	899.1520	899.1520	903.1330	903.1330	0.443	0.0000	0.0000	107
2023/08/16	ALBI	01/02/2024			Index Future	919.4190	919.4190	923.4890	923.4890	0.443	0.0000	0.0000	0
2023/08/16	ALBI	02/05/2024			Index Future	940.1760	940.1760	944.3390	944.3390	0.443	0.0000	0.0000	0
2023/08/16	ALBI	01/08/2024			Index Future	961.5870	961.5870	965.8470	965.8470	0.443	0.0000	0.0000	0
2023/08/16	ALBI	07/11/2024			Index Future	983.8340	983.8340	988.1960	988.1960	0.443	0.0000	0.0000	0
2023/08/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/08/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/16	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/16	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/16	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/16	ES33	02/11/2023			Bond Future	12.7994	71.8565	12.6960	72.3095	(0.808)	0.0000	0.0000	0
2023/08/16	ES33	01/02/2024			Bond Future	12.9452	73.4937	12.8373	73.9568	(0.834)	0.0000	0.0000	0
2023/08/16	ES33	02/05/2024			Bond Future	13.0954	71.3688	12.9827	71.8429	(0.861)	0.0000	0.0000	0
2023/08/16	ES33	01/08/2024			Bond Future	13.2494	73.0080	13.1315	73.4933	(0.890)	0.0000	0.0000	0
2023/08/16	ES33	07/11/2024			Bond Future	13.4584	70.9017	13.3342	71.3996	(0.922)	0.0000	0.0000	0
2023/08/16	ES42	02/11/2023			Bond Future	13.2640	67.7291	13.1558	68.2697	(0.816)	0.0000	0.0000	0
2023/08/16	ES42	01/02/2024			Bond Future	13.3970	69.2723	13.2845	69.8251	(0.840)	0.0000	0.0000	0
2023/08/16	ES42	02/05/2024			Bond Future	13.5389	66.5885	13.4217	67.1542	(0.866)	0.0000	0.0000	0
2023/08/16	ES42	01/08/2024			Bond Future	13.6812	68.1169	13.5592	68.6960	(0.892)	0.0000	0.0000	0
2023/08/16	ES42	07/11/2024			Bond Future	13.8678	65.4302	13.7398	66.0240	(0.923)	0.0000	0.0000	0
2023/08/16	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/16	GOVI	02/11/2023	885.82	Call	GOVI	4,820.0000	0.4820	43,960.0000	4.3960	812.033	0	0	0
2023/08/16	GOVI	02/11/2023			GOVI	886.3020	886.3020	890.2160	890.2160	0.442	0.0000	0.0000	823
2023/08/16	GOVI	02/11/2023	885.80	Call	GOVI	5,020.0000	0.5020	44,160.0000	4.4160	779.681	0	0	0
2023/08/16	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/16	GOVI	02/11/2023	885.81	Call	GOVI	4,920.0000	0.4920	44,060.0000	4.4060	795.528	0	0	0
2023/08/16	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/16	GOVI	01/02/2024	880.00	Call	GOVI	262,800.0000	26.2800	302,810.0000	30.2810	15.225	0	0	0
2023/08/16	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/16	GOVI	01/02/2024			GOVI	906.2800	906.2800	910.2810	910.2810	0.441	0.0000	0.0000	0
2023/08/16	GOVI	01/02/2024	879.98	Call	GOVI	263,000.0000	26.3000	303,010.0000	30.3010	15.213	0	0	0
2023/08/16	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/16	GOVI	01/02/2024	879.99	Call	GOVI	262,900.0000	26.2900	302,910.0000	30.2910	15.219	0	0	0
2023/08/16	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/16	GOVI	02/05/2024	950.97	Put	GOVI	242,300.0000	24.2300	201,370.0000	20.1370	(16.892)	0	0	0
2023/08/16	GOVI	02/05/2024	950.98	Put	GOVI	242,400.0000	24.2400	201,470.0000	20.1470	(16.885)	0	0	0
2023/08/16	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/16	GOVI	02/05/2024			GOVI	926.7400	926.7400	930.8330	930.8330	0.442	0.0000	0.0000	0
2023/08/16	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/16	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/16	GOVI	02/05/2024	950.99	Put	GOVI	242,500.0000	24.2500	201,570.0000	20.1570	(16.878)	0	0	0
2023/08/16	GOVI	01/08/2024	943.39	Call	GOVI	44,550.0000	4.4550	86,430.0000	8.6430	94.007	0	0	0
2023/08/16	GOVI	01/08/2024	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/16	GOVI	01/08/2024			GOVI	947.8450	947.8450	952.0330	952.0330	0.442	0.0000	0.0000	0
2023/08/16	GOVI	01/08/2024	943.37	Call	GOVI	44,750.0000	4.4750	86,630.0000	8.6630	93.587	0	0	0
2023/08/16	GOVI	01/08/2024	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/16	GOVI	01/08/2024	943.38	Call	GOVI	44,650.0000	4.4650	86,530.0000	8.6530	93.796	0	0	0
2023/08/16	GOVI	01/08/2024	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/16	GOVI	07/11/2024	948.78	Call	GOVI	209,940.0000	20.9940	252,830.0000	25.2830	20.430	0	0	0
2023/08/16	GOVI	07/11/2024	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/16	GOVI	07/11/2024	948.79	Call	GOVI	209,840.0000	20.9840	252,730.0000	25.2730	20.439	0	0	0
2023/08/16	GOVI	07/11/2024	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/16	GOVI	07/11/2024			GOVI	969.7740	969.7740	974.0630	974.0630	0.442	0.0000	0.0000	0
2023/08/16	GOVI	07/11/2024	948.80	Call	GOVI	209,740.0000	20.9740	252,630.0000	25.2630	20.449	0	0	0
2023/08/16	GOVI	07/11/2024	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/08/16	IGOV	02/11/2023			Index Future	336.9330	336.9330	336.3180	336.3180	(0.183)	0.0000	0.0000	515
2023/08/16	IGOV	01/02/2024			Index Future	344.6080	344.6080	343.9800	343.9800	(0.182)	0.0000	0.0000	0
2023/08/16	IGOV	02/05/2024			Index Future	352.4670	352.4670	351.8240	351.8240	(0.182)	0.0000	0.0000	0
2023/08/16	IGOV	01/08/2024			Index Future	360.5710	360.5710	359.9140	359.9140	(0.182)	0.0000	0.0000	0
2023/08/16	IGOV	07/11/2024			Index Future	368.9950	368.9950	368.3240	368.3240	(0.182)	0.0000	0.0000	0
2023/08/16	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/08/16	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/08/16	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/08/16	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/08/16	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/08/16	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/08/16	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/08/16	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/08/16	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/08/16	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/08/16	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/08/16	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/08/16	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/08/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/08/16	JBAF	16/08/2023			Jibar Tradeable Future	8.4100	91.5900	8.4080	91.5920	(0.024)	0.0000	0.0000	0
2023/08/16	JBAF	20/09/2023			Jibar Tradeable Future	8.4200	91.5800	8.4250	91.5750	0.059	0.0000	0.0000	0
2023/08/16	JBAF	18/10/2023			Jibar Tradeable Future	8.4850	91.5150	8.4850	91.5150	0.000	0.0000	0.0000	0
2023/08/16	JBAF	15/11/2023			Jibar Tradeable Future	8.4950	91.5050	8.4900	91.5100	(0.059)	0.0000	0.0000	0
2023/08/16	JBAF	20/12/2023			Jibar Tradeable Future	8.5100	91.4900	8.5200	91.4800	0.118	0.0000	0.0000	0
2023/08/16	JBAF	17/01/2024			Jibar Tradeable Future	8.5100	91.4900	8.5150	91.4850	0.059	0.0000	0.0000	0
2023/08/16	JBAF	21/02/2024			Jibar Tradeable Future	8.4600	8.4600	8.4600	91.5400	0.000	0.0000	0.0000	0
2023/08/16	JBAF	20/03/2024			Jibar Tradeable Future	8.4750	91.5250	8.4800	91.5200	0.059	0.0000	0.0000	0
2023/08/16	JBAF	19/06/2024			Jibar Tradeable Future	8.3300	91.6700	8.3400	91.6600	0.120	0.0000	0.0000	0
2023/08/16	JBAF	18/09/2024			Jibar Tradeable Future	8.2200	91.7800	8.2300	91.7700	0.122	0.0000	0.0000	0
2023/08/16	JBAF	18/12/2024			Jibar Tradeable Future	8.1100	91.8900	8.1300	91.8700	0.247	0.0000	0.0000	0
2023/08/16	JBAF	19/03/2025			Jibar Tradeable Future	8.0200	91.9800	8.0250	91.9750	0.062	0.0000	0.0000	0
2023/08/16	JBAF	18/06/2025			Jibar Tradeable Future	7.9850	92.0150	7.9750	92.0250	(0.125)	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
2023/08/16	R035	02/11/2023	11.12	Call	Bond Future	499.9200	0.4999	614.3200	0.6143	22.884	0	0	400
2023/08/16	R035	02/11/2023	11.41	Call	Bond Future	909.3100	0.9093	1,085.5900	1.0856	19.386	0	0	0
2023/08/16	R035	02/11/2023	11.41	Put	Bond Future	3,895.2900	3.8953	3,471.4200	3.4714	(10.882)	0	0	0
2023/08/16	R035	02/11/2023	12.85	Call	Bond Future	5,224.8700	5.2249	5,698.9900	5.6990	9.074	0	0	0
2023/08/16	R035	02/11/2023	12.85	Put	Bond Future	719.9300	0.7199	593.9000	0.5939	(17.506)	0	0	400
2023/08/16	R035	02/11/2023	13.59	Call	Bond Future	8,244.0700	8.2441	8,791.7100	8.7917	6.643	0	0	0
2023/08/16	R035	02/11/2023	13.59	Put	Bond Future	255.3900	0.2554	202.8800	0.2029	(20.561)	0	0	731
2023/08/16	R035	02/11/2023	11.42	Call	Bond Future	926.5000	0.9265	1,105.0900	1.1051	19.276	0	0	0
2023/08/16	R035	02/11/2023	11.42	Put	Bond Future	3,856.9700	3.8570	3,435.4100	3.4354	(10.930)	0	0	0
2023/08/16	R035	02/11/2023			Bond Future	11.9614	82.7671	11.8483	83.3672	(0.946)	0.0000	0.0000	168,616
2023/08/16	R035	02/11/2023	10.62	Call	Bond Future	134.8900	0.1349	175.4900	0.1755	30.099	0	0	400
2023/08/16	R035	02/11/2023	10.62	Put	Bond Future	7,673.7700	7.6738	7,114.2200	7.1142	(7.292)	0	0	0
2023/08/16	R035	02/11/2023	11.12	Put	Bond Future	5,118.4800	5.1185	4,632.7300	4.6327	(9.490)	0	0	0
2023/08/16	R035	02/11/2023	12.24	Call	Bond Future	3,011.0200	3.0110	3,379.9100	3.3799	12.251	0	0	731
2023/08/16	R035	02/11/2023	12.24	Put	Bond Future	1,559.0500	1.5591	1,327.7900	1.3278	(14.833)	0	0	0
2023/08/16	R035	02/11/2023	11.43	Call	Bond Future	943.7700	0.9438	1,124.6600	1.1247	19.167	0	0	0
2023/08/16	R035	02/11/2023	11.43	Put	Bond Future	3,818.7700	3.8188	3,399.5100	3.3995	(10.979)	0	0	0
2023/08/16	R035	02/11/2023	11.74	Call	Bond Future	1,586.1900	1.5862	1,841.0400	1.8410	16.067	0	0	731
2023/08/16	R035	02/11/2023	11.74	Put	Bond Future	2,766.9500	2.7669	2,421.6500	2.4216	(12.479)	0	0	0
2023/08/16	R035	01/02/2024	12.19	Call	Bond Future	3,394.8800	3.3949	3,732.1000	3.7321	9.933	0	0	0
2023/08/16	R035	01/02/2024	12.19	Put	Bond Future	2,797.8400	2.7978	2,521.7000	2.5217	(9.870)	0	0	0
2023/08/16	R035	01/02/2024	10.62	Call	Bond Future	467.5600	0.4676	554.2500	0.5542	18.541	0	0	400
2023/08/16	R035	01/02/2024	10.62	Put	Bond Future	8,520.4600	8.5205	7,993.7900	7.9938	(6.181)	0	0	0
2023/08/16	R035	01/02/2024	11.12	Put	Bond Future	6,173.4400	6.1734	5,715.6300	5.7156	(7.416)	0	0	0
2023/08/16	R035	01/02/2024	12.18	Put	Bond Future	2,819.9400	2.8199	2,542.2000	2.5422	(9.849)	0	0	0
2023/08/16	R035	01/02/2024			Bond Future	12.0741	84.6329	11.9564	85.2463	(0.975)	0.0000	0.0000	0
2023/08/16	R035	01/02/2024	12.20	Call	Bond Future	3,424.1700	3.4242	3,762.9800	3.7630	9.895	0	0	0
2023/08/16	R035	01/02/2024	12.20	Put	Bond Future	2,775.9000	2.7759	2,501.3500	2.5013	(9.890)	0	0	0
2023/08/16	R035	01/02/2024	13.46	Call	Bond Future	7,751.0200	7.7510	8,243.2000	8.2432	6.350	0	0	0
2023/08/16	R035	01/02/2024	13.46	Put	Bond Future	1,000.8300	1.0008	879.6500	0.8797	(12.108)	0	0	400
2023/08/16	R035	01/02/2024	11.12	Call	Bond Future	1,010.8400	1.0108	1,166.3900	1.1664	15.388	0	0	400
2023/08/16	R035	01/02/2024	12.18	Call	Bond Future	3,365.6900	3.3657	3,701.3100	3.7013	9.972	0	0	0
2023/08/16	R035	02/05/2024	11.19	Call	Bond Future	1,547.3900	1.5474	1,735.4100	1.7354	12.151	0	0	0
2023/08/16	R035	02/05/2024	11.19	Put	Bond Future	6,830.8500	6.8309	6,391.2000	6.3912	(6.436)	0	0	0
2023/08/16	R035	02/05/2024	11.20	Call	Bond Future	1,563.6300	1.5636	1,753.0300	1.7530	12.113	0	0	0
2023/08/16	R035	02/05/2024	11.20	Put	Bond Future	6,791.5200	6.7915	6,353.2500	6.3533	(6.453)	0	0	0
2023/08/16	R035	02/05/2024			Bond Future	12.1832	82.0289	12.0605	82.6566	(1.007)	0.0000	0.0000	0
2023/08/16	R035	02/05/2024	11.21	Call	Bond Future	1,579.9700	1.5800	1,770.7600	1.7708	12.076	0	0	0
2023/08/16	R035	02/05/2024	11.21	Put	Bond Future	6,752.3500	6.7524	6,315.4700	6.3155	(6.470)	0	0	0
2023/08/16	R035	01/08/2024	11.79	Put	Bond Future	5,491.2100	5.4912	5,123.5400	5.1235	(6.696)	0	0	0
2023/08/16	R035	01/08/2024	11.80	Call	Bond Future	2,942.1400	2.9421	3,218.2200	3.2182	9.384	0	0	0
2023/08/16	R035	01/08/2024	11.80	Put	Bond Future	5,461.7100	5.4617	5,095.3600	5.0954	(6.708)	0	0	0
2023/08/16	R035	01/08/2024	11.81	Call	Bond Future	2,964.8900	2.9649	3,242.2800	3.2423	9.356	0	0	0
2023/08/16	R035	01/08/2024			Bond Future	12.2938	83.8953	12.1658	84.5377	(1.041)	0.0000	0.0000	0
2023/08/16	R035	01/08/2024	11.79	Call	Bond Future	2,919.4800	2.9195	3,194.2400	3.1942	9.411	0	0	0
2023/08/16	R035	01/08/2024	11.81	Put	Bond Future	5,432.3400	5.4323	5,067.3000	5.0673	(6.720)	0	0	0
2023/08/16	R035	07/11/2024	12.17	Call	Bond Future	3,786.9400	3.7869	4,104.3800	4.1044	8.382	0	0	0
2023/08/16	R035	07/11/2024	12.17	Put	Bond Future	5,180.3300	5.1803	4,838.7700	4.8388	(6.593)	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
2023/08/16	R035	07/11/2024	12.18	Call	Bond Future	3,811.3800	3.8114	4,130.0100	4.1300	8.360	0	0	0
2023/08/16	R035	07/11/2024	12.18	Put	Bond Future	5,154.8100	5.1548	4,814.4400	4.8144	(6.603)	0	0	0
2023/08/16	R035	07/11/2024			Bond Future	12.4521	81.3101	12.3179	81.9691	(1.078)	0.0000	0.0000	0
2023/08/16	R035	07/11/2024	12.19	Call	Bond Future	3,835.8900	3.8359	4,155.7200	4.1557	8.338	0	0	0
2023/08/16	R035	07/11/2024	12.19	Put	Bond Future	5,129.4000	5.1294	4,790.2300	4.7902	(6.612)	0	0	0
2023/08/16	R053	02/11/2023	12.81	Call	Bond Future	4,580.4600	4.5805	5,081.1100	5.0811	10.930	0	0	0
2023/08/16	R053	02/11/2023	12.81	Put	Bond Future	2,090.9700	2.0910	1,800.8200	1.8008	(13.876)	0	0	0
2023/08/16	R053	02/11/2023	12.82	Call	Bond Future	4,626.0700	4.6261	5,129.2400	5.1292	10.877	0	0	0
2023/08/16	R053	02/11/2023	12.82	Put	Bond Future	2,066.9500	2.0669	1,779.3200	1.7793	(13.916)	0	0	0
2023/08/16	R053	02/11/2023			Bond Future	12.4616	94.6568	12.3545	95.4476	(0.859)	0.0000	0.0000	5,189
2023/08/16	R053	02/11/2023	12.83	Call	Bond Future	4,671.8500	4.6719	5,177.5100	5.1775	10.824	0	0	0
2023/08/16	R053	02/11/2023	12.83	Put	Bond Future	2,043.1900	2.0432	1,758.0500	1.7581	(13.956)	0	0	0
2023/08/16	R053	01/02/2024	12.92	Call	Bond Future	5,989.9400	5.9899	6,479.1700	6.4792	8.168	0	0	0
2023/08/16	R053	01/02/2024	12.93	Call	Bond Future	6,033.0300	6.0330	6,524.0400	6.5240	8.139	0	0	0
2023/08/16	R053	01/02/2024	12.94	Put	Bond Future	3,444.9200	3.4449	3,129.4100	3.1294	(9.159)	0	0	0
2023/08/16	R053	01/02/2024			Bond Future	12.5654	96.7909	12.4542	97.5992	(0.885)	0.0000	0.0000	0
2023/08/16	R053	01/02/2024	12.92	Put	Bond Future	3,495.8600	3.4959	3,176.7800	3.1768	(9.127)	0	0	0
2023/08/16	R053	01/02/2024	12.93	Put	Bond Future	3,470.4300	3.4704	3,153.1300	3.1531	(9.143)	0	0	0
2023/08/16	R053	01/02/2024	12.94	Call	Bond Future	6,075.9500	6.0760	6,568.7500	6.5688	8.111	0	0	0
2023/08/16	R053	02/05/2024	13.02	Put	Bond Future	4,573.3400	4.5733	4,238.4600	4.2385	(7.322)	0	0	0
2023/08/16	R053	02/05/2024	13.03	Put	Bond Future	4,546.9400	4.5469	4,213.5500	4.2136	(7.332)	0	0	0
2023/08/16	R053	02/05/2024	13.04	Call	Bond Future	7,053.1700	7.0532	7,548.2900	7.5483	7.020	0	0	0
2023/08/16	R053	02/05/2024			Bond Future	12.6738	93.1089	12.5582	93.9359	(0.912)	0.0000	0.0000	0
2023/08/16	R053	02/05/2024	13.02	Call	Bond Future	6,970.8600	6.9709	7,463.0100	7.4630	7.060	0	0	0
2023/08/16	R053	02/05/2024	13.03	Call	Bond Future	7,011.9800	7.0120	7,505.6200	7.5056	7.040	0	0	0
2023/08/16	R053	02/05/2024	13.04	Put	Bond Future	4,520.7100	4.5207	4,188.8000	4.1888	(7.342)	0	0	0
2023/08/16	R053	01/08/2024	13.13	Call	Bond Future	7,546.8200	7.5468	8,047.9800	8.0480	6.641	0	0	0
2023/08/16	R053	01/08/2024	13.13	Put	Bond Future	5,184.4800	5.1845	4,839.2800	4.8393	(6.658)	0	0	0
2023/08/16	R053	01/08/2024	13.14	Call	Bond Future	7,586.5500	7.5865	8,089.0900	8.0891	6.624	0	0	0
2023/08/16	R053	01/08/2024	13.14	Put	Bond Future	5,157.7500	5.1577	4,813.9300	4.8139	(6.666)	0	0	0
2023/08/16	R053	01/08/2024			Bond Future	12.7833	95.2265	12.6632	96.0728	(0.940)	0.0000	0.0000	0
2023/08/16	R053	01/08/2024	13.15	Call	Bond Future	7,626.7000	7.6267	8,130.6000	8.1306	6.607	0	0	0
2023/08/16	R053	01/08/2024	13.15	Put	Bond Future	5,131.5400	5.1315	4,789.0800	4.7891	(6.674)	0	0	0
2023/08/16	R053	07/11/2024	12.79	Call	Bond Future	6,245.2600	6.2453	6,692.5000	6.6925	7.161	0	0	0
2023/08/16	R053	07/11/2024	12.80	Call	Bond Future	6,281.3000	6.2813	6,729.9900	6.7300	7.143	0	0	0
2023/08/16	R053	07/11/2024	12.81	Put	Bond Future	7,136.6700	7.1367	6,719.2200	6.7192	(5.849)	0	0	0
2023/08/16	R053	07/11/2024			Bond Future	12.9289	91.5438	12.8031	92.4114	(0.973)	0.0000	0.0000	0
2023/08/16	R053	07/11/2024	12.79	Put	Bond Future	7,203.7300	7.2037	6,783.3800	6.7834	(5.835)	0	0	0
2023/08/16	R053	07/11/2024	12.80	Put	Bond Future	7,170.1200	7.1701	6,751.2200	6.7512	(5.842)	0	0	0
2023/08/16	R053	07/11/2024	12.81	Call	Bond Future	6,317.4100	6.3174	6,767.5500	6.7675	7.125	0	0	0
2023/08/16	R186	02/11/2023	9.15	Call	Bond Future	1,047.9900	1.0480	1,051.7900	1.0518	0.363	0	0	1,715
2023/08/16	R186	02/11/2023	9.40	Call	Bond Future	1,489.6100	1.4896	1,495.6000	1.4956	0.402	0	0	0
2023/08/16	R186	02/11/2023	9.40	Put	Bond Future	481.7700	0.4818	471.3500	0.4713	(2.163)	0	0	0
2023/08/16	R186	02/11/2023			Bond Future	9.0292	107.8896	9.0233	107.9060	(0.066)	0.0000	0.0000	133,479
2023/08/16	R186	02/11/2023	9.15	Put	Bond Future	718.3900	0.7184	705.7800	0.7058	(1.755)	0	0	0
2023/08/16	R186	02/11/2023	9.38	Call	Bond Future	1,451.6700	1.4517	1,457.4900	1.4575	0.401	0	0	0

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2023/08/16	R186	02/11/2023	9.38	Put	Bond Future	497.8800	0.4979	487.2900	0.4873	(2.127)	0	0	0
2023/08/16	R186	02/11/2023	9.39	Call	Bond Future	1,470.6800	1.4707	1,476.5800	1.4766	0.401	0	0	0
2023/08/16	R186	02/11/2023	9.39	Put	Bond Future	489.8600	0.4899	479.3500	0.4794	(2.146)	0	0	0
2023/08/16	R186	02/11/2023	10.42	Call	Bond Future	3,793.8800	3.7939	3,807.1200	3.8071	0.349	0	0	0
2023/08/16	R186	02/11/2023	10.42	Put	Bond Future	76.0500	0.0761	72.8800	0.0729	(4.168)	0	0	1,715
2023/08/16	R186	01/02/2024	9.51	Call	Bond Future	1,998.5200	1.9985	2,005.8800	2.0059	0.368	0	0	0
2023/08/16	R186	01/02/2024	9.52	Put	Bond Future	743.3600	0.7434	734.2800	0.7343	(1.221)	0	0	0
2023/08/16	R186	01/02/2024	9.50	Call	Bond Future	1,981.0700	1.9811	1,988.3800	1.9884	0.369	0	0	0
2023/08/16	R186	01/02/2024			Bond Future	9.0151	105.0108	9.0087	105.0273	(0.072)	0.0000	0.0000	0
2023/08/16	R186	01/02/2024	9.51	Put	Bond Future	750.6100	0.7506	741.4800	0.7415	(1.216)	0	0	0
2023/08/16	R186	01/02/2024	9.52	Call	Bond Future	2,016.2900	2.0163	2,023.7000	2.0237	0.368	0	0	0
2023/08/16	R186	01/02/2024	9.50	Put	Bond Future	758.1900	0.7582	749.0100	0.7490	(1.211)	0	0	0
2023/08/16	R186	02/05/2024	10.40	Call	Bond Future	3,712.0100	3.7120	3,723.5100	3.7235	0.310	0	0	0
2023/08/16	R186	02/05/2024	10.40	Put	Bond Future	490.5900	0.4906	484.7500	0.4848	(1.190)	0	0	2,030
2023/08/16	R186	02/05/2024	8.01	Call	Bond Future	399.1200	0.3991	401.3100	0.4013	0.549	0	0	0
2023/08/16	R186	02/05/2024	8.01	Put	Bond Future	2,745.9900	2.7460	2,730.8400	2.7308	(0.552)	0	0	0
2023/08/16	R186	02/05/2024	9.73	Put	Bond Future	809.5500	0.8095	801.4000	0.8014	(1.007)	0	0	0
2023/08/16	R186	02/05/2024			Bond Future	8.9974	107.3802	8.9900	107.3975	(0.082)	0.0000	0.0000	0
2023/08/16	R186	02/05/2024	8.00	Call	Bond Future	393.0300	0.3930	395.1900	0.3952	0.550	0	0	0
2023/08/16	R186	02/05/2024	8.00	Put	Bond Future	2,764.0200	2.7640	2,748.8400	2.7488	(0.549)	0	0	0
2023/08/16	R186	02/05/2024	9.73	Call	Bond Future	2,508.3700	2.5084	2,517.5600	2.5176	0.366	0	0	2,030
2023/08/16	R186	02/05/2024	7.99	Call	Bond Future	387.0000	0.3870	389.1300	0.3891	0.550	0	0	0
2023/08/16	R186	02/05/2024	7.99	Put	Bond Future	2,782.1100	2.7821	2,766.9000	2.7669	(0.547)	0	0	0
2023/08/16	R186	01/08/2024	8.70	Put	Bond Future	1,704.6700	1.7047	1,692.5300	1.6925	(0.712)	0	0	0
2023/08/16	R186	01/08/2024	8.68	Call	Bond Future	1,109.0000	1.1090	1,115.0300	1.1150	0.544	0	0	0
2023/08/16	R186	01/08/2024	8.69	Call	Bond Future	1,120.1800	1.1202	1,126.2600	1.1263	0.543	0	0	0
2023/08/16	R186	01/08/2024			Bond Future	8.9668	104.5127	8.9583	104.5309	(0.095)	0.0000	0.0000	0
2023/08/16	R186	01/08/2024	8.70	Call	Bond Future	1,131.0200	1.1310	1,137.1400	1.1371	0.541	0	0	0
2023/08/16	R186	01/08/2024	8.68	Put	Bond Future	1,725.8100	1.7258	1,713.5800	1.7136	(0.709)	0	0	0
2023/08/16	R186	01/08/2024	8.69	Put	Bond Future	1,715.4100	1.7154	1,703.2300	1.7032	(0.710)	0	0	0
2023/08/16	R186	07/11/2024	9.15	Call	Bond Future	1,620.1400	1.6201	1,629.4500	1.6294	0.575	0	0	0
2023/08/16	R186	07/11/2024	9.14	Put	Bond Future	1,355.9000	1.3559	1,344.7800	1.3448	(0.820)	0	0	0
2023/08/16	R186	07/11/2024			Bond Future	9.0081	106.9173	8.9975	106.9377	(0.118)	0.0000	0.0000	0
2023/08/16	R186	07/11/2024	9.15	Put	Bond Future	1,348.6500	1.3487	1,337.5600	1.3376	(0.822)	0	0	0
2023/08/16	R186	07/11/2024	9.13	Call	Bond Future	1,596.4800	1.5965	1,605.7200	1.6057	0.579	0	0	0
2023/08/16	R186	07/11/2024	9.13	Put	Bond Future	1,363.2000	1.3632	1,352.0400	1.3520	(0.819)	0	0	0
2023/08/16	R186	07/11/2024	9.14	Call	Bond Future	1,608.2900	1.6083	1,617.5700	1.6176	0.577	0	0	0
2023/08/16	R197	02/11/2023			Bond Future	341.9098	341.9098	342.3734	342.3734	0.136	0.0000	0.0000	0
2023/08/16	R202	02/11/2023			Bond Future	258.3000	258.3000	258.2591	258.2591	(0.016)	0.0000	0.0000	4,746
2023/08/16	R202	01/02/2024			Bond Future	259.2322	259.2322	259.1895	259.1895	(0.016)	0.0000	0.0000	460
2023/08/16	R202	02/05/2024			Bond Future	265.1423	265.1423	265.0997	265.0997	(0.016)	0.0000	0.0000	0
2023/08/16	R202	01/08/2024			Bond Future	266.1588	266.1588	266.1153	266.1153	(0.016)	0.0000	0.0000	0
2023/08/16	R202	07/11/2024			Bond Future	272.3625	272.3625	272.3223	272.3223	(0.015)	0.0000	0.0000	0
2023/08/16	R209	02/11/2023	11.33	Call	Bond Future	586.6800	0.5867	699.0800	0.6991	19.159	0	0	0
2023/08/16	R209	02/11/2023	11.33	Put	Bond Future	3,848.8900	3.8489	3,488.6800	3.4887	(9.359)	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
2023/08/16	R209	02/11/2023	11.34	Call	Bond Future	599.0500	0.5991	713.1800	0.7132	19.052	0	0	0
2023/08/16	R209	02/11/2023	11.34	Put	Bond Future	3,811.5900	3.8116	3,453.1100	3.4531	(9.405)	0	0	0
2023/08/16	R209	02/11/2023			Bond Future	12.0096	63.9732	11.9082	64.4458	(0.845)	0.0000	0.0000	26,959
2023/08/16	R209	02/11/2023	11.35	Call	Bond Future	611.6900	0.6117	727.5600	0.7276	18.943	0	0	0
2023/08/16	R209	02/11/2023	11.35	Put	Bond Future	3,774.6100	3.7746	3,417.8700	3.4179	(9.451)	0	0	0
2023/08/16	R209	01/02/2024	12.13	Put	Bond Future	2,643.6800	2.6437	2,414.1600	2.4142	(8.682)	0	0	0
2023/08/16	R209	01/02/2024	12.14	Call	Bond Future	2,781.0000	2.7810	3,035.8900	3.0359	9.165	0	0	0
2023/08/16	R209	01/02/2024	12.14	Put	Bond Future	2,622.9800	2.6230	2,394.7500	2.3947	(8.701)	0	0	0
2023/08/16	R209	01/02/2024			Bond Future	12.1054	65.4154	12.0003	65.8985	(0.868)	0.0000	0.0000	1,690
2023/08/16	R209	01/02/2024	12.12	Call	Bond Future	2,731.3400	2.7313	2,983.6500	2.9837	9.238	0	0	0
2023/08/16	R209	01/02/2024	12.12	Put	Bond Future	2,664.5400	2.6645	2,433.7300	2.4337	(8.662)	0	0	0
2023/08/16	R209	01/02/2024	12.13	Call	Bond Future	2,756.1200	2.7561	3,009.7200	3.0097	9.201	0	0	0
2023/08/16	R209	02/05/2024	11.17	Call	Bond Future	1,298.6400	1.2986	1,441.3600	1.4414	10.990	0	0	0
2023/08/16	R209	02/05/2024	11.17	Put	Bond Future	6,217.0400	6.2170	5,865.4400	5.8654	(5.655)	0	0	0
2023/08/16	R209	02/05/2024	11.18	Call	Bond Future	1,312.5800	1.3126	1,456.3900	1.4564	10.956	0	0	0
2023/08/16	R209	02/05/2024	11.18	Put	Bond Future	6,181.0200	6.1810	5,830.5100	5.8305	(5.671)	0	0	0
2023/08/16	R209	02/05/2024			Bond Future	12.2058	63.7378	12.0968	64.2321	(0.894)	0.0000	0.0000	0
2023/08/16	R209	02/05/2024	11.19	Call	Bond Future	1,326.6200	1.3266	1,471.5200	1.4715	10.922	0	0	0
2023/08/16	R209	02/05/2024	11.19	Put	Bond Future	6,145.1600	6.1452	5,795.7400	5.7957	(5.686)	0	0	0
2023/08/16	R209	01/08/2024	11.79	Put	Bond Future	4,981.0800	4.9811	4,691.2000	4.6912	(5.820)	0	0	0
2023/08/16	R209	01/08/2024	11.80	Call	Bond Future	2,640.5200	2.6405	2,857.5500	2.8575	8.219	0	0	0
2023/08/16	R209	01/08/2024	11.80	Put	Bond Future	4,954.3100	4.9543	4,665.4600	4.6655	(5.830)	0	0	0
2023/08/16	R209	01/08/2024			Bond Future	12.3078	65.1878	12.1946	65.6937	(0.920)	0.0000	0.0000	0
2023/08/16	R209	01/08/2024	11.78	Call	Bond Future	2,600.6800	2.6007	2,815.6500	2.8156	8.266	0	0	0
2023/08/16	R209	01/08/2024	11.78	Put	Bond Future	5,007.9700	5.0080	4,717.0600	4.7171	(5.809)	0	0	0
2023/08/16	R209	01/08/2024	11.79	Call	Bond Future	2,620.5600	2.6206	2,836.5600	2.8366	8.243	0	0	0
2023/08/16	R209	07/11/2024	12.21	Call	Bond Future	3,498.1700	3.4982	3,753.1100	3.7531	7.288	0	0	0
2023/08/16	R209	07/11/2024	12.21	Put	Bond Future	4,543.4000	4.5434	4,279.6500	4.2796	(5.805)	0	0	0
2023/08/16	R209	07/11/2024	12.22	Call	Bond Future	3,520.1100	3.5201	3,775.9800	3.7760	7.269	0	0	0
2023/08/16	R209	07/11/2024	12.22	Put	Bond Future	4,520.7100	4.5207	4,257.8900	4.2579	(5.814)	0	0	0
2023/08/16	R209	07/11/2024			Bond Future	12.4468	63.5314	12.3286	64.0501	(0.949)	0.0000	0.0000	0
2023/08/16	R209	07/11/2024	12.23	Call	Bond Future	3,542.3800	3.5424	3,799.1800	3.7992	7.249	0	0	0
2023/08/16	R209	07/11/2024	12.23	Put	Bond Future	4,498.4000	4.4984	4,236.5100	4.2365	(5.822)	0	0	0
2023/08/16	R210	02/11/2023			Bond Future	227.4583	227.4583	227.3657	227.3657	(0.041)	0.0000	0.0000	70
2023/08/16	R210	01/02/2024			Bond Future	232.6404	232.6404	232.5451	232.5451	(0.041)	0.0000	0.0000	300
2023/08/16	R210	02/05/2024			Bond Future	234.7015	234.7015	234.6044	234.6044	(0.041)	0.0000	0.0000	0
2023/08/16	R210	01/08/2024			Bond Future	240.0956	240.0956	239.9974	239.9974	(0.041)	0.0000	0.0000	0
2023/08/16	R210	07/11/2024			Bond Future	242.3739	242.3739	242.2760	242.2760	(0.040)	0.0000	0.0000	0
2023/08/16	R213	02/11/2023	10.94	Call	Bond Future	1,641.5400	1.6415	1,745.6100	1.7456	6.340	0	0	731
2023/08/16	R213	02/11/2023	10.94	Put	Bond Future	1,583.9400	1.5839	1,470.7900	1.4708	(7.144)	0	0	0
2023/08/16	R213	02/11/2023	11.13	Call	Bond Future	2,113.0700	2.1131	2,234.1900	2.2342	5.732	0	0	0
2023/08/16	R213	02/11/2023	11.13	Put	Bond Future	1,241.3500	1.2414	1,145.2500	1.1453	(7.742)	0	0	0
2023/08/16	R213	02/11/2023			Bond Future	10.9266	81.8646	10.8764	82.0818	(0.460)	0.0000	0.0000	33,183
2023/08/16	R213	02/11/2023	11.11	Call	Bond Future	2,060.8000	2.0608	2,180.1600	2.1802	5.792	0	0	0
2023/08/16	R213	02/11/2023	11.11	Put	Bond Future	1,274.2900	1.2743	1,176.4300	1.1764	(7.680)	0	0	0
2023/08/16	R213	02/11/2023	11.12	Call	Bond Future	2,086.7900	2.0868	2,207.0300	2.2070	5.762	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
2023/08/16	R213	02/11/2023	11.12	Put	Bond Future	1,257.6600	1.2577	1,160.6800	1.1607	(7.711)	0	0	0
2023/08/16	R213	02/11/2023	11.44	Call	Bond Future	2,995.6600	2.9957	3,141.6900	3.1417	4.875	0	0	731
2023/08/16	R213	02/11/2023	11.44	Put	Bond Future	817.8300	0.8178	746.6400	0.7466	(8.705)	0	0	0
2023/08/16	R213	02/11/2023	12.70	Call	Bond Future	7,341.9600	7.3420	7,543.6200	7.5436	2.747	0	0	0
2023/08/16	R213	02/11/2023	12.70	Put	Bond Future	126.4000	0.1264	110.8400	0.1108	(12.310)	0	0	731
2023/08/16	R213	01/02/2024	11.70	Call	Bond Future	4,161.4400	4.1614	4,308.6100	4.3086	3.537	0	0	0
2023/08/16	R213	01/02/2024	11.70	Put	Bond Future	1,342.9100	1.3429	1,268.2500	1.2683	(5.560)	0	0	0
2023/08/16	R213	01/02/2024	11.71	Call	Bond Future	4,190.2400	4.1902	4,337.8900	4.3379	3.524	0	0	0
2023/08/16	R213	01/02/2024	11.71	Put	Bond Future	1,331.4800	1.3315	1,257.3000	1.2573	(5.571)	0	0	0
2023/08/16	R213	01/02/2024			Bond Future	11.0151	83.7101	10.9625	83.9319	(0.478)	0.0000	0.0000	0
2023/08/16	R213	01/02/2024	11.72	Call	Bond Future	4,218.8900	4.2189	4,367.0400	4.3670	3.512	0	0	0
2023/08/16	R213	01/02/2024	11.72	Put	Bond Future	1,319.9300	1.3199	1,246.2500	1.2463	(5.582)	0	0	0
2023/08/16	R213	02/05/2024	10.30	Call	Bond Future	1,402.5900	1.4026	1,473.8300	1.4738	5.079	0	0	0
2023/08/16	R213	02/05/2024	10.30	Put	Bond Future	4,771.1500	4.7712	4,615.1200	4.6151	(3.270)	0	0	0
2023/08/16	R213	02/05/2024			Bond Future	11.1000	82.0390	11.0448	82.2663	(0.498)	0.0000	0.0000	0
2023/08/16	R213	02/05/2024	10.28	Call	Bond Future	1,373.9300	1.3739	1,444.1400	1.4441	5.110	0	0	0
2023/08/16	R213	02/05/2024	10.28	Put	Bond Future	4,828.9300	4.8289	4,671.8700	4.6719	(3.252)	0	0	0
2023/08/16	R213	02/05/2024	10.29	Call	Bond Future	1,388.2100	1.3882	1,458.9400	1.4589	5.095	0	0	0
2023/08/16	R213	02/05/2024	10.29	Put	Bond Future	4,799.9800	4.8000	4,643.4400	4.6434	(3.261)	0	0	0
2023/08/16	R213	01/08/2024	10.86	Call	Bond Future	2,481.5300	2.4815	2,583.5900	2.5836	4.113	0	0	0
2023/08/16	R213	01/08/2024	10.86	Put	Bond Future	3,795.3000	3.7953	3,664.4300	3.6644	(3.448)	0	0	0
2023/08/16	R213	01/08/2024	10.87	Call	Bond Future	2,501.0900	2.5011	2,603.6400	2.6036	4.100	0	0	0
2023/08/16	R213	01/08/2024	10.87	Put	Bond Future	3,774.0900	3.7741	3,643.7100	3.6437	(3.455)	0	0	0
2023/08/16	R213	01/08/2024			Bond Future	11.1854	83.9059	11.1272	84.1388	(0.520)	0.0000	0.0000	0
2023/08/16	R213	01/08/2024	10.88	Call	Bond Future	2,520.7300	2.5207	2,623.7700	2.6238	4.088	0	0	0
2023/08/16	R213	01/08/2024	10.88	Put	Bond Future	3,752.9900	3.7530	3,623.1000	3.6231	(3.461)	0	0	0
2023/08/16	R213	07/11/2024	11.23	Call	Bond Future	3,243.7000	3.2437	3,362.0100	3.3620	3.647	0	0	0
2023/08/16	R213	07/11/2024	11.23	Put	Bond Future	3,616.0100	3.6160	3,494.4400	3.4944	(3.362)	0	0	0
2023/08/16	R213	07/11/2024			Bond Future	11.3259	82.2770	11.2641	82.5169	(0.546)	0.0000	0.0000	0
2023/08/16	R213	07/11/2024	11.21	Call	Bond Future	3,202.3800	3.2024	3,319.8200	3.3198	3.667	0	0	0
2023/08/16	R213	07/11/2024	11.21	Put	Bond Future	3,652.5800	3.6526	3,530.1400	3.5301	(3.352)	0	0	0
2023/08/16	R213	07/11/2024	11.22	Call	Bond Future	3,222.8300	3.2228	3,340.7100	3.3407	3.658	0	0	0
2023/08/16	R213	07/11/2024	11.22	Put	Bond Future	3,634.0700	3.6341	3,512.0700	3.5121	(3.357)	0	0	0
2023/08/16	R214	02/11/2023	11.45	Put	Bond Future	5,001.8000	5.0018	4,578.8100	4.5788	(8.457)	0	0	0
2023/08/16	R214	02/11/2023	11.46	Call	Bond Future	371.9500	0.3720	455.2300	0.4552	22.390	0	0	0
2023/08/16	R214	02/11/2023	11.46	Put	Bond Future	4,957.8200	4.9578	4,536.3300	4.5363	(8.502)	0	0	0
2023/08/16	R214	02/11/2023			Bond Future	12.3840	59.6201	12.2768	60.1248	(0.865)	0.0000	0.0000	22,216
2023/08/16	R214	02/11/2023	11.45	Call	Bond Future	363.2800	0.3633	445.0600	0.4451	22.512	0	0	0
2023/08/16	R214	02/11/2023	11.47	Call	Bond Future	380.7700	0.3808	465.5600	0.4656	22.268	0	0	0
2023/08/16	R214	02/11/2023	11.47	Put	Bond Future	4,914.0500	4.9140	4,494.0700	4.4941	(8.547)	0	0	0
2023/08/16	R214	01/02/2024	12.16	Call	Bond Future	1,993.3800	1.9934	2,215.6800	2.2157	11.152	0	0	0
2023/08/16	R214	01/02/2024	12.16	Put	Bond Future	3,539.8000	3.5398	3,246.1800	3.2462	(8.295)	0	0	0
2023/08/16	R214	01/02/2024			Bond Future	12.4882	60.9641	12.3772	61.4801	(0.889)	0.0000	0.0000	0
2023/08/16	R214	01/02/2024	12.14	Call	Bond Future	1,951.0100	1.9510	2,170.3800	2.1704	11.244	0	0	0
2023/08/16	R214	01/02/2024	12.14	Put	Bond Future	3,593.7400	3.5937	3,297.1900	3.2972	(8.252)	0	0	0
2023/08/16	R214	01/02/2024	12.15	Call	Bond Future	1,972.1400	1.9721	2,192.9700	2.1930	11.197	0	0	0
2023/08/16	R214	01/02/2024	12.15	Put	Bond Future	3,566.6900	3.5667	3,271.6000	3.2716	(8.273)	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
2023/08/16	R214	02/05/2024	11.46	Call	Bond Future	1,221.6200	1.2216	1,365.8200	1.3658	11.804	0	0	0
2023/08/16	R214	02/05/2024	11.46	Put	Bond Future	6,744.1100	6.7441	6,360.4100	6.3604	(5.689)	0	0	0
2023/08/16	R214	02/05/2024	11.47	Call	Bond Future	1,235.2100	1.2352	1,380.5500	1.3806	11.766	0	0	0
2023/08/16	R214	02/05/2024	11.47	Put	Bond Future	6,705.2600	6.7053	6,322.7000	6.3227	(5.705)	0	0	0
2023/08/16	R214	02/05/2024			Bond Future	12.5884	59.0339	12.4734	59.5618	(0.913)	0.0000	0.0000	0
2023/08/16	R214	02/05/2024	11.48	Call	Bond Future	1,248.8900	1.2489	1,395.3800	1.3954	11.730	0	0	0
2023/08/16	R214	02/05/2024	11.48	Put	Bond Future	6,666.5600	6.6666	6,285.1500	6.2851	(5.721)	0	0	0
2023/08/16	R214	01/08/2024	12.18	Call	Bond Future	2,712.6600	2.7127	2,946.7000	2.9467	8.628	0	0	0
2023/08/16	R214	01/08/2024	12.18	Put	Bond Future	5,077.4900	5.0775	4,771.2300	4.7712	(6.032)	0	0	0
2023/08/16	R214	01/08/2024			Bond Future	12.6891	60.3770	12.5700	60.9173	(0.939)	0.0000	0.0000	0
2023/08/16	R214	01/08/2024	12.16	Call	Bond Future	2,671.7900	2.6718	2,903.6400	2.9036	8.678	0	0	0
2023/08/16	R214	01/08/2024	12.16	Put	Bond Future	5,132.5600	5.1326	4,824.1100	4.8241	(6.010)	0	0	0
2023/08/16	R214	01/08/2024	12.17	Call	Bond Future	2,692.0700	2.6921	2,925.0100	2.9250	8.653	0	0	0
2023/08/16	R214	01/08/2024	12.17	Put	Bond Future	5,104.8400	5.1048	4,797.4800	4.7975	(6.021)	0	0	0
2023/08/16	R214	07/11/2024	12.60	Call	Bond Future	3,589.0900	3.5891	3,864.6500	3.8646	7.678	0	0	0
2023/08/16	R214	07/11/2024	12.60	Put	Bond Future	4,612.1700	4.6122	4,333.8000	4.3338	(6.036)	0	0	0
2023/08/16	R214	07/11/2024	12.61	Call	Bond Future	3,611.6100	3.6116	3,888.1600	3.8882	7.657	0	0	0
2023/08/16	R214	07/11/2024	12.61	Put	Bond Future	4,589.2200	4.5892	4,311.8400	4.3118	(6.044)	0	0	0
2023/08/16	R214	07/11/2024			Bond Future	12.8279	58.4590	12.7038	59.0130	(0.968)	0.0000	0.0000	0
2023/08/16	R214	07/11/2024	12.62	Call	Bond Future	3,634.1900	3.6342	3,911.7300	3.9117	7.637	0	0	0
2023/08/16	R214	07/11/2024	12.62	Put	Bond Future	4,566.3700	4.5664	4,289.9800	4.2900	(6.053)	0	0	0
2023/08/16	R248	02/11/2023	11.47	Call	Bond Future	358.0900	0.3581	446.4600	0.4465	24.678	0	0	0
2023/08/16	R248	02/11/2023	11.48	Call	Bond Future	367.1100	0.3671	457.2200	0.4572	24.546	0	0	0
2023/08/16	R248	02/11/2023	11.49	Put	Bond Future	6,554.3500	6.5543	6,001.9200	6.0019	(8.428)	0	0	0
2023/08/16	R248	02/11/2023	12.50	Call	Bond Future	2,363.9000	2.3639	2,694.4600	2.6945	13.984	0	0	207
2023/08/16	R248	02/11/2023	13.60	Call	Bond Future	6,409.3800	6.4094	6,940.2600	6.9403	8.283	0	0	0
2023/08/16	R248	02/11/2023	13.60	Put	Bond Future	645.7000	0.6457	532.2700	0.5323	(17.567)	0	0	207
2023/08/16	R248	02/11/2023			Bond Future	12.5034	73.1672	12.3906	73.8115	(0.902)	0.0000	0.0000	232,212
2023/08/16	R248	02/11/2023	11.47	Put	Bond Future	6,667.3600	6.6674	6,111.4200	6.1114	(8.338)	0	0	0
2023/08/16	R248	02/11/2023	11.48	Put	Bond Future	6,610.6900	6.6107	6,056.4900	6.0565	(8.383)	0	0	0
2023/08/16	R248	02/11/2023	11.49	Call	Bond Future	376.3700	0.3764	468.2500	0.4683	24.412	0	0	0
2023/08/16	R248	02/11/2023	11.80	Call	Bond Future	754.1300	0.7541	909.6400	0.9096	20.621	0	0	207
2023/08/16	R248	02/11/2023	11.80	Put	Bond Future	4,945.5300	4.9455	4,456.7300	4.4567	(9.884)	0	0	0
2023/08/16	R248	02/11/2023	12.50	Put	Bond Future	2,382.9500	2.3829	2,069.2000	2.0692	(13.166)	0	0	0
2023/08/16	R248	01/02/2024	12.30	Put	Bond Future	4,368.1300	4.3681	3,999.0700	3.9991	(8.449)	0	0	0
2023/08/16	R248	01/02/2024	11.50	Call	Bond Future	952.2600	0.9523	1,099.1800	1.0992	15.429	0	0	1,000
2023/08/16	R248	01/02/2024	11.50	Put	Bond Future	7,675.3600	7.6754	7,163.7500	7.1638	(6.666)	0	0	0
2023/08/16	R248	01/02/2024	12.14	Call	Bond Future	2,179.8000	2.1798	2,440.1000	2.4401	11.941	0	0	0
2023/08/16	R248	01/02/2024	12.14	Put	Bond Future	4,906.7800	4.9068	4,508.5500	4.5086	(8.116)	0	0	0
2023/08/16	R248	01/02/2024	12.15	Call	Bond Future	2,204.0300	2.2040	2,466.1700	2.4662	11.894	0	0	0
2023/08/16	R248	01/02/2024	12.15	Put	Bond Future	4,871.4400	4.8714	4,475.0500	4.4750	(8.137)	0	0	0
2023/08/16	R248	01/02/2024			Bond Future	12.6129	74.8166	12.4958	75.4751	(0.929)	0.0000	0.0000	0
2023/08/16	R248	01/02/2024	12.16	Call	Bond Future	2,228.4000	2.2284	2,492.3700	2.4924	11.846	0	0	0
2023/08/16	R248	01/02/2024	12.16	Put	Bond Future	4,836.3200	4.8363	4,441.7600	4.4418	(8.158)	0	0	0
2023/08/16	R248	01/02/2024	12.30	Call	Bond Future	2,584.2200	2.5842	2,873.6900	2.8737	11.201	0	0	1,000
2023/08/16	R248	01/02/2024	13.37	Call	Bond Future	5,987.0700	5.9871	6,441.4800	6.4415	7.590	0	0	0
2023/08/16	R248	01/02/2024	13.37	Put	Bond Future	1,978.5900	1.9786	1,774.4700	1.7745	(10.316)	0	0	1,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/16	R248	02/05/2024	11.46	Call	Bond Future	1,371.1300	1.3711	1,541.7600	1.5418	12.444	0	0	0
2023/08/16	R248	02/05/2024	11.47	Call	Bond Future	1,386.7500	1.3868	1,558.7800	1.5588	12.405	0	0	0
2023/08/16	R248	02/05/2024	11.48	Put	Bond Future	8,837.0800	8.8371	8,336.6600	8.3367	(5.663)	0	0	0
2023/08/16	R248	02/05/2024			Bond Future	12.7183	72.0546	12.5967	72.7284	(0.956)	0.0000	0.0000	0
2023/08/16	R248	02/05/2024	11.46	Put	Bond Future	8,936.9500	8.9370	8,433.7200	8.4337	(5.631)	0	0	0
2023/08/16	R248	02/05/2024	11.47	Put	Bond Future	8,886.9100	8.8869	8,385.0800	8.3851	(5.647)	0	0	0
2023/08/16	R248	02/05/2024	11.48	Call	Bond Future	1,402.4800	1.4025	1,575.9200	1.5759	12.367	0	0	0
2023/08/16	R248	01/08/2024	12.30	Call	Bond Future	3,330.7500	3.3307	3,629.4600	3.6295	8.968	0	0	0
2023/08/16	R248	01/08/2024	12.30	Put	Bond Future	6,275.6800	6.2757	5,884.7900	5.8848	(6.229)	0	0	0
2023/08/16	R248	01/08/2024	12.31	Call	Bond Future	3,355.7900	3.3558	3,655.8900	3.6559	8.943	0	0	0
2023/08/16	R248	01/08/2024	12.31	Put	Bond Future	6,242.5400	6.2425	5,853.0400	5.8530	(6.239)	0	0	0
2023/08/16	R248	01/08/2024			Bond Future	12.8245	73.6938	12.6982	74.3834	(0.985)	0.0000	0.0000	13,000
2023/08/16	R248	01/08/2024	12.32	Call	Bond Future	3,380.6300	3.3806	3,682.1000	3.6821	8.918	0	0	0
2023/08/16	R248	01/08/2024	12.32	Put	Bond Future	6,209.2800	6.2093	5,821.1500	5.8212	(6.251)	0	0	0
2023/08/16	R248	07/11/2024	12.80	Call	Bond Future	4,690.0600	4.6901	5,051.1000	5.0511	7.698	0	0	0
2023/08/16	R248	07/11/2024	12.80	Put	Bond Future	5,602.1300	5.6021	5,256.1400	5.2561	(6.176)	0	0	0
2023/08/16	R248	07/11/2024			Bond Future	12.9699	70.9365	12.8379	71.6436	(1.018)	0.0000	0.0000	0
2023/08/16	R248	07/11/2024	12.78	Call	Bond Future	4,634.6400	4.6346	4,993.2600	4.9933	7.738	0	0	0
2023/08/16	R248	07/11/2024	12.78	Put	Bond Future	5,655.4900	5.6555	5,307.0800	5.3071	(6.161)	0	0	0
2023/08/16	R248	07/11/2024	12.79	Call	Bond Future	4,662.3200	4.6623	5,022.1600	5.0222	7.718	0	0	0
2023/08/16	R248	07/11/2024	12.79	Put	Bond Future	5,628.7400	5.6287	5,281.5500	5.2815	(6.168)	0	0	0

Total

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