



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 18/08/2023 TO 18/08/2023

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
2023/08/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/18	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/18	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/18	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/18	2025	02/11/2023		Bond Future	173.1667	173.1667	173.1967	173.1967	0.017	0.0000	0.0000	5,538
2023/08/18	2025	01/02/2024		Bond Future	175.3241	175.3241	175.3477	175.3477	0.013	0.0000	0.0000	214
2023/08/18	2025	02/05/2024		Bond Future	179.3224	179.3224	179.3458	179.3458	0.013	0.0000	0.0000	0
2023/08/18	2025	01/08/2024		Bond Future	181.6140	181.6140	181.5999	181.5999	(0.008)	0.0000	0.0000	0
2023/08/18	2025	07/11/2024		Bond Future	185.8534	185.8534	185.8406	185.8406	(0.007)	0.0000	0.0000	0
2023/08/18	2029	02/11/2023		Bond Future	125.4888	125.4888	125.4708	125.4708	(0.014)	0.0000	0.0000	1,287
2023/08/18	2029	01/02/2024		Bond Future	128.3473	128.3473	128.3239	128.3239	(0.018)	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
2023/08/18	2029	02/05/2024			Bond Future	129.9126	129.9126	129.8880	129.8880	(0.019)	0.0000	0.0000	0
2023/08/18	2029	01/08/2024			Bond Future	132.8994	132.8994	132.8468	132.8468	(0.040)	0.0000	0.0000	0
2023/08/18	2029	07/11/2024			Bond Future	134.6075	134.6075	134.5545	134.5545	(0.039)	0.0000	0.0000	0
2023/08/18	2030	02/11/2023	9.57	Call	Bond Future	298.0000	0.2980	184.5600	0.1846	(38.067)	0	0	800
2023/08/18	2030	02/11/2023	9.57	Put	Bond Future	3,929.7200	3.9297	4,272.7700	4.2728	8.730	0	0	0
2023/08/18	2030	02/11/2023	10.07	Call	Bond Future	850.6400	0.8506	623.1800	0.6232	(26.740)	0	0	800
2023/08/18	2030	02/11/2023	10.07	Put	Bond Future	2,312.7700	2.3128	2,541.8000	2.5418	9.903	0	0	0
2023/08/18	2030	02/11/2023	11.43	Call	Bond Future	4,470.0700	4.4701	4,049.9100	4.0499	(9.399)	0	0	0
2023/08/18	2030	02/11/2023	11.43	Put	Bond Future	344.1100	0.3441	380.4400	0.3804	10.558	0	0	500
2023/08/18	2030	02/11/2023	12.27	Put	Bond Future	87.2100	0.0872	98.7200	0.0987	13.198	0	0	500
2023/08/18	2030	02/11/2023	10.81	Call	Bond Future	2,509.5700	2.5096	2,141.2300	2.1412	(14.677)	0	0	0
2023/08/18	2030	02/11/2023	10.81	Put	Bond Future	875.8600	0.8759	964.0100	0.9640	10.064	0	0	0
2023/08/18	2030	02/11/2023	10.39	Call	Bond Future	1,450.1800	1.4502	1,151.3400	1.1513	(20.607)	0	0	500
2023/08/18	2030	02/11/2023	10.80	Call	Bond Future	2,481.1900	2.4812	2,114.0300	2.1140	(14.798)	0	0	0
2023/08/18	2030	02/11/2023	10.80	Put	Bond Future	888.4200	0.8884	977.7500	0.9778	10.055	0	0	0
2023/08/18	2030	02/11/2023			Bond Future	10.4155	91.2544	10.5248	90.7979	1.050	0.0000	0.0000	89,644
2023/08/18	2030	02/11/2023	9.89	Call	Bond Future	600.3800	0.6004	418.2400	0.4182	(30.337)	0	0	500
2023/08/18	2030	02/11/2023	9.89	Put	Bond Future	2,836.1900	2.8362	3,110.5400	3.1105	9.673	0	0	0
2023/08/18	2030	02/11/2023	11.57	Call	Bond Future	4,952.1200	4.9521	4,525.1500	4.5251	(8.622)	0	0	0
2023/08/18	2030	02/11/2023	11.57	Put	Bond Future	275.8000	0.2758	305.3200	0.3053	10.703	0	0	800
2023/08/18	2030	02/11/2023	12.27	Call	Bond Future	7,448.9600	7.4490	7,003.9800	7.0040	(5.974)	0	0	0
2023/08/18	2030	02/11/2023	10.82	Call	Bond Future	2,537.9300	2.5379	2,168.4300	2.1684	(14.559)	0	0	0
2023/08/18	2030	02/11/2023	10.82	Put	Bond Future	863.3000	0.8633	950.2900	0.9503	10.076	0	0	0
2023/08/18	2030	02/11/2023	11.12	Call	Bond Future	3,446.0400	3.4460	3,046.4100	3.0464	(11.597)	0	0	500
2023/08/18	2030	02/11/2023	11.12	Put	Bond Future	554.8900	0.5549	611.7500	0.6117	10.247	0	0	0
2023/08/18	2030	02/11/2023	10.39	Put	Bond Future	1,557.0100	1.5570	1,714.6600	1.7147	10.125	0	0	0
2023/08/18	2030	02/11/2023	10.62	Call	Bond Future	1,996.0200	1.9960	1,654.7900	1.6548	(17.096)	0	0	500
2023/08/18	2030	02/11/2023	10.62	Put	Bond Future	1,144.3700	1.1444	1,259.6300	1.2596	10.072	0	0	0
2023/08/18	2030	01/02/2024	12.10	Put	Bond Future	500.1900	0.5002	528.2100	0.5282	5.602	0	0	400
2023/08/18	2030	01/02/2024	11.85	Call	Bond Future	5,985.8700	5.9859	5,552.7300	5.5527	(7.236)	0	0	0
2023/08/18	2030	01/02/2024	11.85	Put	Bond Future	634.3200	0.6343	671.6300	0.6716	5.882	0	0	500
2023/08/18	2030	01/02/2024	11.86	Put	Bond Future	628.2900	0.6283	665.2900	0.6653	5.889	0	0	500
2023/08/18	2030	01/02/2024	11.37	Call	Bond Future	4,517.6700	4.5177	4,112.3400	4.1123	(8.972)	0	0	0
2023/08/18	2030	01/02/2024	11.37	Put	Bond Future	994.6800	0.9947	1,059.8000	1.0598	6.547	0	0	0
2023/08/18	2030	01/02/2024	11.00	Call	Bond Future	3,475.3300	3.4753	3,103.4800	3.1035	(10.700)	0	0	0
2023/08/18	2030	01/02/2024	10.00	Call	Bond Future	1,311.1800	1.3112	1,100.4300	1.1004	(16.073)	0	0	500
2023/08/18	2030	01/02/2024	10.00	Put	Bond Future	3,289.3900	3.2894	3,549.0900	3.5491	7.895	0	0	0
2023/08/18	2030	01/02/2024	10.16	Call	Bond Future	1,579.1700	1.5792	1,336.5100	1.3365	(15.366)	0	0	200
2023/08/18	2030	01/02/2024	10.16	Put	Bond Future	2,892.5700	2.8926	3,120.3600	3.1204	7.875	0	0	0
2023/08/18	2030	01/02/2024	9.57	Put	Bond Future	4,557.8100	4.5578	4,894.1800	4.8942	7.380	0	0	0
2023/08/18	2030	01/02/2024	9.89	Put	Bond Future	3,586.9800	3.5870	3,870.7700	3.8708	7.912	0	0	0
2023/08/18	2030	01/02/2024	9.93	Call	Bond Future	1,205.7500	1.2058	1,010.5800	1.0106	(16.187)	0	0	1,360
2023/08/18	2030	01/02/2024	9.93	Put	Bond Future	3,476.7300	3.4767	3,752.0100	3.7520	7.918	0	0	0
2023/08/18	2030	01/02/2024			Bond Future	10.4805	89.3052	10.5967	88.8348	1.109	0.0000	0.0000	0
2023/08/18	2030	01/02/2024	12.10	Call	Bond Future	6,784.6900	6.7847	6,342.2600	6.3423	(6.521)	0	0	0
2023/08/18	2030	01/02/2024	11.75	Call	Bond Future	5,671.9100	5.6719	5,243.2000	5.2432	(7.558)	0	0	0
2023/08/18	2030	01/02/2024	11.75	Put	Bond Future	697.2300	0.6972	738.9700	0.7390	5.987	0	0	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
2023/08/18	2030	01/02/2024	11.86	Call	Bond Future	6,017.4100	6.0174	5,583.9600	5.5840	(7.203)	0	0	0
2023/08/18	2030	01/02/2024	11.35	Call	Bond Future	4,459.0900	4.4591	4,055.2700	4.0553	(9.056)	0	0	0
2023/08/18	2030	01/02/2024	11.35	Put	Bond Future	1,013.3700	1.0134	1,080.0000	1.0800	6.575	0	0	0
2023/08/18	2030	01/02/2024	11.36	Call	Bond Future	4,488.3400	4.4883	4,083.7700	4.0838	(9.014)	0	0	0
2023/08/18	2030	01/02/2024	11.36	Put	Bond Future	1,003.9800	1.0040	1,069.8600	1.0699	6.562	0	0	0
2023/08/18	2030	01/02/2024	10.39	Call	Bond Future	2,018.4600	2.0185	1,734.2400	1.7342	(14.081)	0	0	500
2023/08/18	2030	01/02/2024	10.39	Put	Bond Future	2,386.7500	2.3868	2,572.9800	2.5730	7.803	0	0	0
2023/08/18	2030	01/02/2024	11.00	Put	Bond Future	1,396.1300	1.3961	1,494.7300	1.4947	7.062	0	0	700
2023/08/18	2030	01/02/2024	11.31	Call	Bond Future	4,342.2200	4.3422	3,941.9400	3.9419	(9.218)	0	0	0
2023/08/18	2030	01/02/2024	11.31	Put	Bond Future	1,051.3100	1.0513	1,121.4800	1.1215	6.675	0	0	1,360
2023/08/18	2030	01/02/2024	10.07	Call	Bond Future	1,424.7700	1.4248	1,200.1000	1.2001	(15.769)	0	0	400
2023/08/18	2030	01/02/2024	10.07	Put	Bond Future	3,111.3800	3.1114	3,357.1600	3.3572	7.899	0	0	0
2023/08/18	2030	01/02/2024	9.57	Call	Bond Future	762.5000	0.7625	628.4200	0.6284	(17.584)	0	0	400
2023/08/18	2030	01/02/2024	9.89	Call	Bond Future	1,148.1800	1.1482	961.5200	0.9615	(16.257)	0	0	500
2023/08/18	2030	02/05/2024	12.38	Call	Bond Future	7,549.6900	7.5497	7,126.3600	7.1264	(5.607)	0	0	0
2023/08/18	2030	02/05/2024	12.38	Put	Bond Future	719.9100	0.7199	777.9100	0.7779	8.057	0	0	1,080
2023/08/18	2030	02/05/2024	10.62	Call	Bond Future	2,795.0200	2.7950	2,470.2000	2.4702	(11.621)	0	0	500
2023/08/18	2030	02/05/2024	10.62	Put	Bond Future	2,540.7200	2.5407	2,697.2300	2.6972	6.160	0	0	0
2023/08/18	2030	02/05/2024	10.82	Call	Bond Future	3,250.3600	3.2504	2,901.1500	2.9012	(10.744)	0	0	1,080
2023/08/18	2030	02/05/2024	10.82	Put	Bond Future	2,216.6200	2.2166	2,348.7400	2.3487	5.960	0	0	0
2023/08/18	2030	02/05/2024	11.12	Put	Bond Future	1,802.6500	1.8026	1,904.1100	1.9041	5.628	0	0	0
2023/08/18	2030	02/05/2024	9.82	Call	Bond Future	1,348.5900	1.3486	1,152.9200	1.1529	(14.509)	0	0	0
2023/08/18	2030	02/05/2024	9.82	Put	Bond Future	4,299.1100	4.2991	4,584.7700	4.5848	6.645	0	0	0
2023/08/18	2030	02/05/2024	9.66	Call	Bond Future	1,140.8700	1.1409	969.5100	0.9695	(15.020)	0	0	1,000
2023/08/18	2030	02/05/2024	9.66	Put	Bond Future	4,749.4700	4.7495	5,059.4400	5.0594	6.526	0	0	0
2023/08/18	2030	02/05/2024	9.81	Call	Bond Future	1,334.5300	1.3345	1,140.6600	1.1407	(14.527)	0	0	0
2023/08/18	2030	02/05/2024	9.81	Put	Bond Future	4,326.0100	4.3260	4,613.4700	4.6135	6.645	0	0	0
2023/08/18	2030	02/05/2024			Bond Future	10.5552	91.3206	10.6780	90.8393	1.164	0.0000	0.0000	0
2023/08/18	2030	02/05/2024	11.94	Call	Bond Future	6,257.0400	6.2570	5,827.7600	5.8278	(6.861)	0	0	0
2023/08/18	2030	02/05/2024	11.94	Put	Bond Future	1,012.5000	1.0125	1,064.5500	1.0645	5.141	0	0	1,000
2023/08/18	2030	02/05/2024	13.15	Call	Bond Future	9,846.5700	9.8466	9,406.9300	9.4069	(4.465)	0	0	0
2023/08/18	2030	02/05/2024	13.15	Put	Bond Future	331.9300	0.3319	373.6200	0.3736	12.560	0	0	500
2023/08/18	2030	02/05/2024	11.12	Call	Bond Future	3,989.6500	3.9896	3,609.7800	3.6098	(9.521)	0	0	500
2023/08/18	2030	02/05/2024	9.83	Call	Bond Future	1,362.4700	1.3625	1,164.9900	1.1650	(14.494)	0	0	0
2023/08/18	2030	02/05/2024	9.83	Put	Bond Future	4,272.0500	4.2720	4,555.9000	4.5559	6.644	0	0	0
2023/08/18	2030	02/05/2024	10.16	Call	Bond Future	1,884.8400	1.8848	1,627.5100	1.6275	(13.653)	0	0	1,000
2023/08/18	2030	02/05/2024	10.16	Put	Bond Future	3,456.0600	3.4561	3,680.0600	3.6801	6.481	0	0	0
2023/08/18	2030	01/08/2024	10.37	Call	Bond Future	2,397.0700	2.3971	2,070.9100	2.0709	(13.607)	0	0	0
2023/08/18	2030	01/08/2024	10.37	Put	Bond Future	3,404.3200	3.4043	3,589.9000	3.5899	5.451	0	0	0
2023/08/18	2030	01/08/2024	10.38	Call	Bond Future	2,415.7000	2.4157	2,088.3300	2.0883	(13.552)	0	0	0
2023/08/18	2030	01/08/2024	10.38	Put	Bond Future	3,384.4600	3.3845	3,568.8300	3.5688	5.448	0	0	0
2023/08/18	2030	01/08/2024			Bond Future	10.6334	89.3935	10.7686	88.8817	1.272	0.0000	0.0000	0
2023/08/18	2030	01/08/2024	10.39	Call	Bond Future	2,434.7500	2.4347	2,105.8300	2.1058	(13.509)	0	0	0
2023/08/18	2030	01/08/2024	10.39	Put	Bond Future	3,365.0300	3.3650	3,547.8500	3.5479	5.433	0	0	0
2023/08/18	2030	07/11/2024	10.76	Call	Bond Future	3,148.4300	3.1484	2,828.9500	2.8289	(10.147)	0	0	0
2023/08/18	2030	07/11/2024	10.76	Put	Bond Future	3,127.7800	3.1278	3,330.7400	3.3307	6.489	0	0	0
2023/08/18	2030	07/11/2024			Bond Future	10.7543	91.4515	10.8980	90.9291	1.336	0.0000	0.0000	0
2023/08/18	2030	07/11/2024	10.74	Call	Bond Future	3,107.9900	3.1080	2,790.5000	2.7905	(10.215)	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
2023/08/18	2030	07/11/2024	10.74	Put	Bond Future	3,160.3300	3.1603	3,365.2800	3.3653	6.485	0	0	0
2023/08/18	2030	07/11/2024	10.75	Call	Bond Future	3,127.9800	3.1280	2,809.5000	2.8095	(10.182)	0	0	0
2023/08/18	2030	07/11/2024	10.75	Put	Bond Future	3,143.8100	3.1438	3,347.7700	3.3478	6.488	0	0	0
2023/08/18	2032	02/11/2023	10.35	Call	Bond Future	339.6400	0.3396	184.6400	0.1846	(45.637)	0	0	7,750
2023/08/18	2032	02/11/2023	10.58	Put	Bond Future	3,595.7000	3.5957	4,010.2800	4.0103	11.530	0	0	0
2023/08/18	2032	02/11/2023	10.59	Call	Bond Future	595.9600	0.5960	367.9500	0.3680	(38.259)	0	0	500
2023/08/18	2032	02/11/2023	10.59	Put	Bond Future	3,558.6700	3.5587	3,969.7600	3.9698	11.552	0	0	0
2023/08/18	2032	02/11/2023	11.90	Call	Bond Future	3,971.7400	3.9717	3,420.0000	3.4200	(13.892)	0	0	0
2023/08/18	2032	02/11/2023	11.90	Put	Bond Future	686.8300	0.6868	774.1900	0.7742	12.719	0	0	0
2023/08/18	2032	02/11/2023	11.50	Put	Bond Future	1,194.1000	1.1941	1,341.7600	1.3418	12.366	0	0	500
2023/08/18	2032	02/11/2023	11.24	Call	Bond Future	1,888.9000	1.8889	1,455.7700	1.4558	(22.930)	0	0	0
2023/08/18	2032	02/11/2023	11.24	Put	Bond Future	1,675.5700	1.6756	1,881.5400	1.8815	12.293	0	0	0
2023/08/18	2032	02/11/2023	10.71	Call	Bond Future	768.0000	0.7680	497.2200	0.4972	(35.258)	0	0	500
2023/08/18	2032	02/11/2023	11.00	Call	Bond Future	1,309.2800	1.3093	943.2100	0.9432	(27.960)	0	0	0
2023/08/18	2032	02/11/2023	11.00	Put	Bond Future	2,250.7500	2.2507	2,523.7800	2.5238	12.131	0	0	500
2023/08/18	2032	02/11/2023	11.09	Put	Bond Future	2,019.5000	2.0195	2,266.0300	2.2660	12.207	0	0	0
2023/08/18	2032	02/11/2023			Bond Future	11.1953	85.0707	11.3296	84.4316	1.199	0.0000	0.0000	198,531
2023/08/18	2032	02/11/2023	10.35	Put	Bond Future	4,514.5900	4.5146	4,998.6900	4.9987	10.723	0	0	0
2023/08/18	2032	02/11/2023	10.58	Call	Bond Future	582.9100	0.5829	358.3900	0.3584	(38.517)	0	0	500
2023/08/18	2032	02/11/2023	11.78	Call	Bond Future	3,551.2200	3.5512	3,014.7100	3.0147	(15.108)	0	0	0
2023/08/18	2032	02/11/2023	11.78	Put	Bond Future	813.6600	0.8137	916.2500	0.9163	12.608	0	0	500
2023/08/18	2032	02/11/2023	12.26	Call	Bond Future	5,304.5100	5.3045	4,720.3800	4.7204	(11.012)	0	0	0
2023/08/18	2032	02/11/2023	12.26	Put	Bond Future	406.3400	0.4063	461.3100	0.4613	13.528	0	0	500
2023/08/18	2032	02/11/2023	11.28	Call	Bond Future	1,996.2100	1.9962	1,553.1000	1.5531	(22.198)	0	0	0
2023/08/18	2032	02/11/2023	11.28	Put	Bond Future	1,592.4100	1.5924	1,788.4000	1.7884	12.308	0	0	500
2023/08/18	2032	02/11/2023	11.50	Call	Bond Future	2,635.4200	2.6354	2,143.9800	2.1440	(18.648)	0	0	0
2023/08/18	2032	02/11/2023	11.60	Call	Bond Future	2,950.6700	2.9507	2,441.4900	2.4415	(17.256)	0	0	0
2023/08/18	2032	02/11/2023	11.60	Put	Bond Future	1,043.3200	1.0433	1,173.2400	1.1732	12.453	0	0	15,500
2023/08/18	2032	02/11/2023	11.22	Call	Bond Future	1,836.4000	1.8364	1,408.4000	1.4084	(23.306)	0	0	0
2023/08/18	2032	02/11/2023	11.22	Put	Bond Future	1,718.5200	1.7185	1,929.6200	1.9296	12.284	0	0	0
2023/08/18	2032	02/11/2023	11.23	Call	Bond Future	1,862.5600	1.8626	1,431.9800	1.4320	(23.118)	0	0	0
2023/08/18	2032	02/11/2023	11.23	Put	Bond Future	1,696.9400	1.6969	1,905.4600	1.9055	12.288	0	0	0
2023/08/18	2032	02/11/2023	10.71	Put	Bond Future	3,132.7100	3.1327	3,501.0300	3.5010	11.757	0	0	0
2023/08/18	2032	02/11/2023	11.09	Call	Bond Future	1,513.5000	1.5135	1,120.9300	1.1209	(25.938)	0	0	500
2023/08/18	2032	01/02/2024	12.50	Call	Bond Future	6,406.3100	6.4063	5,827.8800	5.8279	(9.029)	0	0	0
2023/08/18	2032	01/02/2024	12.73	Call	Bond Future	7,209.2700	7.2093	6,615.1400	6.6151	(8.241)	0	0	0
2023/08/18	2032	01/02/2024	12.73	Put	Bond Future	785.2400	0.7852	848.0800	0.8481	8.003	0	0	500
2023/08/18	2032	01/02/2024	11.83	Call	Bond Future	4,212.5700	4.2126	3,702.0500	3.7020	(12.119)	0	0	0
2023/08/18	2032	01/02/2024	11.83	Put	Bond Future	1,708.8900	1.7089	1,855.3400	1.8553	8.570	0	0	0
2023/08/18	2032	01/02/2024	11.84	Call	Bond Future	4,243.3200	4.2433	3,731.4400	3.7314	(12.063)	0	0	0
2023/08/18	2032	01/02/2024	11.84	Put	Bond Future	1,694.6700	1.6947	1,839.7600	1.8398	8.562	0	0	0
2023/08/18	2032	01/02/2024	10.78	Call	Bond Future	1,575.3200	1.5753	1,269.5600	1.2696	(19.409)	0	0	200
2023/08/18	2032	01/02/2024	11.09	Call	Bond Future	2,217.2500	2.2172	1,838.7600	1.8388	(17.070)	0	0	500
2023/08/18	2032	01/02/2024	11.09	Put	Bond Future	3,133.3400	3.1333	3,411.8200	3.4118	8.888	0	0	0
2023/08/18	2032	01/02/2024	11.75	Call	Bond Future	3,970.9500	3.9710	3,471.0500	3.4711	(12.589)	0	0	0
2023/08/18	2032	01/02/2024	11.75	Put	Bond Future	1,828.2000	1.8282	1,985.2700	1.9853	8.592	0	0	200
2023/08/18	2032	01/02/2024	10.01	Call	Bond Future	556.0200	0.5560	440.8400	0.4408	(20.715)	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
2023/08/18	2032	01/02/2024	10.01	Put	Bond Future	6,805.5700	6.8056	7,347.3600	7.3474	7.961	0	0	0
2023/08/18	2032	01/02/2024	10.59	Call	Bond Future	1,249.4000	1.2494	993.9700	0.9940	(20.444)	0	0	500
2023/08/18	2032	01/02/2024			Bond Future	11.2844	86.9882	11.4255	86.3312	1.250	0.0000	0.0000	0
2023/08/18	2032	01/02/2024	12.50	Put	Bond Future	960.1500	0.9602	1,038.6900	1.0387	8.180	0	0	200
2023/08/18	2032	01/02/2024	12.62	Call	Bond Future	6,823.0400	6.8230	6,235.9000	6.2359	(8.605)	0	0	0
2023/08/18	2032	01/02/2024	12.62	Put	Bond Future	864.6700	0.8647	934.5000	0.9345	8.076	0	0	1,200
2023/08/18	2032	01/02/2024	11.85	Call	Bond Future	4,273.9400	4.2739	3,760.7000	3.7607	(12.009)	0	0	0
2023/08/18	2032	01/02/2024	11.85	Put	Bond Future	1,680.3500	1.6803	1,824.0800	1.8241	8.554	0	0	0
2023/08/18	2032	01/02/2024	10.78	Put	Bond Future	3,979.5300	3.9795	4,330.7400	4.3307	8.825	0	0	0
2023/08/18	2032	01/02/2024	10.59	Put	Bond Future	4,582.4400	4.5824	4,983.9800	4.9840	8.763	0	0	0
2023/08/18	2032	01/02/2024	10.76	Call	Bond Future	1,538.3100	1.5383	1,237.2600	1.2373	(19.570)	0	0	1,200
2023/08/18	2032	01/02/2024	10.76	Put	Bond Future	4,039.6800	4.0397	4,395.6000	4.3956	8.811	0	0	0
2023/08/18	2032	02/05/2024	12.90	Call	Bond Future	7,776.7100	7.7767	7,130.8200	7.1308	(8.305)	0	0	0
2023/08/18	2032	02/05/2024	13.18	Call	Bond Future	8,678.3400	8.6783	8,058.1200	8.0581	(7.147)	0	0	0
2023/08/18	2032	02/05/2024	13.18	Put	Bond Future	945.4800	0.9455	997.2800	0.9973	5.479	0	0	500
2023/08/18	2032	02/05/2024	10.86	Call	Bond Future	2,089.5500	2.0896	1,717.0300	1.7170	(17.828)	0	0	1,000
2023/08/18	2032	02/05/2024	10.86	Put	Bond Future	4,508.0200	4.5080	4,807.5200	4.8075	6.644	0	0	0
2023/08/18	2032	02/05/2024	10.56	Call	Bond Future	1,556.1000	1.5561	1,261.0700	1.2611	(18.960)	0	0	0
2023/08/18	2032	02/05/2024	10.56	Put	Bond Future	5,412.9600	5.4130	5,789.9500	5.7900	6.965	0	0	0
2023/08/18	2032	02/05/2024	10.65	Call	Bond Future	1,705.5500	1.7056	1,388.4200	1.3884	(18.594)	0	0	1,550
2023/08/18	2032	02/05/2024	10.65	Put	Bond Future	5,127.6600	5.1277	5,482.5500	5.4825	6.921	0	0	0
2023/08/18	2032	02/05/2024	10.36	Call	Bond Future	1,262.5000	1.2625	1,029.1100	1.0291	(18.486)	0	0	1,000
2023/08/18	2032	02/05/2024	10.36	Put	Bond Future	6,095.5000	6.0955	6,534.1300	6.5341	7.196	0	0	0
2023/08/18	2032	02/05/2024			Bond Future	11.3793	84.7887	11.5270	84.1167	1.298	0.0000	0.0000	0
2023/08/18	2032	02/05/2024	12.90	Put	Bond Future	1,183.1400	1.1831	1,209.2700	1.2093	2.209	0	0	1,000
2023/08/18	2032	02/05/2024	13.35	Call	Bond Future	9,225.3600	9.2254	8,629.4100	8.6294	(6.460)	0	0	0
2023/08/18	2032	02/05/2024	13.35	Put	Bond Future	811.5600	0.8116	887.6300	0.8876	9.373	0	0	1,550
2023/08/18	2032	02/05/2024	11.09	Call	Bond Future	2,566.5400	2.5665	2,133.3900	2.1334	(16.877)	0	0	500
2023/08/18	2032	02/05/2024	11.09	Put	Bond Future	3,902.8200	3.9028	4,141.6900	4.1417	6.120	0	0	0
2023/08/18	2032	02/05/2024	11.35	Call	Bond Future	3,171.6700	3.1717	2,682.3100	2.6823	(15.429)	0	0	1,550
2023/08/18	2032	02/05/2024	11.35	Put	Bond Future	3,305.6900	3.3057	3,488.3500	3.4883	5.526	0	0	0
2023/08/18	2032	02/05/2024	10.59	Call	Bond Future	1,605.0900	1.6051	1,302.5600	1.3026	(18.848)	0	0	500
2023/08/18	2032	02/05/2024	10.59	Put	Bond Future	5,316.7200	5.3167	5,686.2100	5.6862	6.950	0	0	0
2023/08/18	2032	02/05/2024	10.54	Call	Bond Future	1,524.1200	1.5241	1,233.7500	1.2338	(19.052)	0	0	0
2023/08/18	2032	02/05/2024	10.54	Put	Bond Future	5,477.9700	5.4780	5,859.6200	5.8596	6.967	0	0	0
2023/08/18	2032	02/05/2024	10.55	Call	Bond Future	1,540.0600	1.5401	1,247.3600	1.2474	(19.006)	0	0	0
2023/08/18	2032	02/05/2024	10.55	Put	Bond Future	5,445.3900	5.4454	5,824.7100	5.8247	6.966	0	0	0
2023/08/18	2032	01/08/2024	11.15	Call	Bond Future	2,645.5600	2.6456	2,270.0200	2.2700	(14.195)	0	0	0
2023/08/18	2032	01/08/2024	11.15	Put	Bond Future	4,120.3600	4.1204	4,450.4300	4.4504	8.011	0	0	0
2023/08/18	2032	01/08/2024			Bond Future	11.4766	86.7182	11.6355	86.0126	1.385	0.0000	0.0000	0
2023/08/18	2032	01/08/2024	11.13	Call	Bond Future	2,603.1300	2.6031	2,231.2300	2.2312	(14.287)	0	0	0
2023/08/18	2032	01/08/2024	11.13	Put	Bond Future	4,169.3200	4.1693	4,503.0300	4.5030	8.004	0	0	0
2023/08/18	2032	01/08/2024	11.14	Call	Bond Future	2,624.1300	2.6241	2,250.5800	2.2506	(14.235)	0	0	0
2023/08/18	2032	01/08/2024	11.14	Put	Bond Future	4,144.6100	4.1446	4,476.6700	4.4767	8.012	0	0	0
2023/08/18	2032	07/11/2024	11.47	Call	Bond Future	3,485.2100	3.4852	3,036.3400	3.0363	(12.879)	0	0	0
2023/08/18	2032	07/11/2024	11.47	Put	Bond Future	4,140.2500	4.1402	4,412.2200	4.4122	6.569	0	0	0
2023/08/18	2032	07/11/2024	11.48	Call	Bond Future	3,507.9600	3.5080	3,057.6900	3.0577	(12.836)	0	0	0
2023/08/18	2032	07/11/2024	11.48	Put	Bond Future	4,119.2100	4.1192	4,389.7800	4.3898	6.568	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
2023/08/18	2032	07/11/2024			Bond Future	11.6203	84.5491	11.7875	83.8283	1.439	0.0000	0.0000	0
2023/08/18	2032	07/11/2024	11.49	Call	Bond Future	3,531.1400	3.5311	3,078.7400	3.0787	(12.812)	0	0	0
2023/08/18	2032	07/11/2024	11.49	Put	Bond Future	4,098.6400	4.0986	4,367.0800	4.3671	6.549	0	0	0
2023/08/18	2033	02/11/2023			Bond Future	119.2179	119.2179	119.3091	119.3091	0.077	0.0000	0.0000	2,258
2023/08/18	2033	01/02/2024			Bond Future	121.9335	121.9335	122.0220	122.0220	0.073	0.0000	0.0000	6,141
2023/08/18	2033	02/05/2024			Bond Future	123.2575	123.2575	123.3474	123.3474	0.073	0.0000	0.0000	0
2023/08/18	2033	01/08/2024			Bond Future	126.0914	126.0914	126.1574	126.1574	0.052	0.0000	0.0000	0
2023/08/18	2033	07/11/2024			Bond Future	127.5426	127.5426	127.6110	127.6110	0.054	0.0000	0.0000	0
2023/08/18	2037	02/11/2023	11.55	Put	Bond Future	4,541.3300	4.5413	4,900.1200	4.9001	7.901	0	0	0
2023/08/18	2037	02/11/2023	11.56	Put	Bond Future	4,498.2000	4.4982	4,854.0500	4.8540	7.911	0	0	0
2023/08/18	2037	02/11/2023	11.57	Call	Bond Future	659.9200	0.6599	475.7100	0.4757	(27.914)	0	0	0
2023/08/18	2037	02/11/2023	12.52	Call	Bond Future	2,898.6900	2.8987	2,473.1700	2.4732	(14.680)	0	0	731
2023/08/18	2037	02/11/2023	12.52	Put	Bond Future	1,565.3900	1.5654	1,677.0500	1.6771	7.133	0	0	0
2023/08/18	2037	02/11/2023	13.89	Call	Bond Future	8,162.5200	8.1625	7,630.7900	7.6308	(6.514)	0	0	0
2023/08/18	2037	02/11/2023	13.89	Put	Bond Future	255.5800	0.2556	261.0300	0.2610	2.132	0	0	731
2023/08/18	2037	02/11/2023			Bond Future	12.2640	77.9184	12.3663	77.3812	0.835	0.0000	0.0000	63,924
2023/08/18	2037	02/11/2023	11.55	Call	Bond Future	632.4400	0.6324	454.0500	0.4541	(28.207)	0	0	0
2023/08/18	2037	02/11/2023	11.56	Call	Bond Future	646.0800	0.6461	464.7500	0.4648	(28.066)	0	0	0
2023/08/18	2037	02/11/2023	11.57	Put	Bond Future	4,455.3300	4.4553	4,808.3000	4.8083	7.922	0	0	0
2023/08/18	2037	02/11/2023	12.02	Call	Bond Future	1,496.0800	1.4961	1,182.2700	1.1823	(20.975)	0	0	731
2023/08/18	2037	02/11/2023	12.02	Put	Bond Future	2,799.4800	2.7995	3,022.8500	3.0229	7.979	0	0	0
2023/08/18	2037	01/02/2024	12.33	Call	Bond Future	2,994.8700	2.9949	2,604.0100	2.6040	(13.051)	0	0	0
2023/08/18	2037	01/02/2024	12.33	Put	Bond Future	3,220.4800	3.2205	3,382.0000	3.3820	5.015	0	0	0
2023/08/18	2037	01/02/2024	12.93	Call	Bond Future	4,828.0600	4.8281	4,361.9100	4.3619	(9.655)	0	0	0
2023/08/18	2037	01/02/2024	12.93	Put	Bond Future	2,019.1400	2.0191	2,105.3700	2.1054	4.271	0	0	2,500
2023/08/18	2037	01/02/2024	13.93	Put	Bond Future	905.2900	0.9053	932.9100	0.9329	3.051	0	0	2,500
2023/08/18	2037	01/02/2024	12.09	Put	Bond Future	3,860.8600	3.8609	4,062.7000	4.0627	5.228	0	0	0
2023/08/18	2037	01/02/2024			Bond Future	12.3734	75.4182	12.4804	74.8658	0.865	0.0000	0.0000	76,958
2023/08/18	2037	01/02/2024	13.93	Call	Bond Future	8,383.8500	8.3838	7,859.0900	7.8591	(6.259)	0	0	0
2023/08/18	2037	01/02/2024	12.09	Call	Bond Future	2,368.9600	2.3690	2,018.4200	2.0184	(14.797)	0	0	2,500
2023/08/18	2037	01/02/2024	12.31	Call	Bond Future	2,940.1900	2.9402	2,552.2500	2.5522	(13.194)	0	0	0
2023/08/18	2037	01/02/2024	12.31	Put	Bond Future	3,270.1500	3.2701	3,434.5900	3.4346	5.029	0	0	0
2023/08/18	2037	01/02/2024	12.32	Call	Bond Future	2,967.4700	2.9675	2,577.9700	2.5780	(13.126)	0	0	0
2023/08/18	2037	01/02/2024	12.32	Put	Bond Future	3,245.2300	3.2452	3,408.1100	3.4081	5.019	0	0	0
2023/08/18	2037	02/05/2024	11.43	Put	Bond Future	7,157.8200	7.1578	7,488.7800	7.4888	4.624	0	0	0
2023/08/18	2037	02/05/2024	11.44	Call	Bond Future	1,467.2800	1.4673	1,229.7500	1.2297	(16.188)	0	0	0
2023/08/18	2037	02/05/2024	11.44	Put	Bond Future	7,116.8500	7.1168	7,444.3800	7.4444	4.602	0	0	0
2023/08/18	2037	02/05/2024	11.45	Call	Bond Future	1,483.1800	1.4832	1,242.4100	1.2424	(16.233)	0	0	0
2023/08/18	2037	02/05/2024			Bond Future	12.4895	77.1200	12.6008	76.5549	0.891	0.0000	0.0000	0
2023/08/18	2037	02/05/2024	11.43	Call	Bond Future	1,451.5000	1.4515	1,217.4000	1.2174	(16.128)	0	0	0
2023/08/18	2037	02/05/2024	11.45	Put	Bond Future	7,076.0500	7.0761	7,400.3400	7.4003	4.583	0	0	0
2023/08/18	2037	01/08/2024	12.09	Call	Bond Future	3,059.2000	3.0592	2,671.5600	2.6716	(12.671)	0	0	0
2023/08/18	2037	01/08/2024	12.09	Put	Bond Future	5,739.7200	5.7397	5,946.4600	5.9465	3.602	0	0	0
2023/08/18	2037	01/08/2024	12.10	Call	Bond Future	3,081.8600	3.0819	2,692.5800	2.6926	(12.631)	0	0	0
2023/08/18	2037	01/08/2024	12.10	Put	Bond Future	5,709.6100	5.7096	5,914.7100	5.9147	3.592	0	0	0
2023/08/18	2037	01/08/2024			Bond Future	12.6109	74.6190	12.7301	74.0246	0.945	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
2023/08/18	2037	01/08/2024	12.11	Call	Bond Future	3,104.6100	3.1046	2,713.6900	2.7137	(12.592)	0	0	0
2023/08/18	2037	01/08/2024	12.11	Put	Bond Future	5,679.6400	5.6796	5,883.1000	5.8831	3.582	0	0	0
2023/08/18	2037	07/11/2024	12.59	Call	Bond Future	4,166.1300	4.1661	3,732.4200	3.7324	(10.410)	0	0	0
2023/08/18	2037	07/11/2024	12.59	Put	Bond Future	5,024.9700	5.0250	5,198.3300	5.1983	3.450	0	0	0
2023/08/18	2037	07/11/2024			Bond Future	12.7633	76.3344	12.8875	75.7273	0.973	0.0000	0.0000	0
2023/08/18	2037	07/11/2024	12.57	Call	Bond Future	4,115.4700	4.1155	3,684.3400	3.6843	(10.476)	0	0	0
2023/08/18	2037	07/11/2024	12.57	Put	Bond Future	5,074.3700	5.0744	5,250.3100	5.2503	3.467	0	0	0
2023/08/18	2037	07/11/2024	12.58	Call	Bond Future	4,140.7600	4.1408	3,708.5100	3.7085	(10.439)	0	0	0
2023/08/18	2037	07/11/2024	12.58	Put	Bond Future	5,049.6100	5.0496	5,224.4300	5.2244	3.462	0	0	0
2023/08/18	2038	02/11/2023			Bond Future	129.4527	129.4527	128.9921	128.9921	(0.356)	0.0000	0.0000	4,669
2023/08/18	2038	01/02/2024			Bond Future	130.3910	130.3910	129.9144	129.9144	(0.366)	0.0000	0.0000	0
2023/08/18	2038	02/05/2024			Bond Future	133.3645	133.3645	132.8765	132.8765	(0.366)	0.0000	0.0000	0
2023/08/18	2038	01/08/2024			Bond Future	134.3702	134.3702	133.8428	133.8428	(0.392)	0.0000	0.0000	0
2023/08/18	2038	07/11/2024			Bond Future	137.5049	137.5049	136.9664	136.9664	(0.392)	0.0000	0.0000	0
2023/08/18	2040	02/11/2023	11.50	Call	Bond Future	327.9400	0.3279	217.4100	0.2174	(33.704)	0	0	875
2023/08/18	2040	02/11/2023	11.50	Put	Bond Future	6,397.2800	6.3973	6,821.2500	6.8213	6.627	0	0	0
2023/08/18	2040	02/11/2023	11.58	Call	Bond Future	399.9200	0.3999	272.1000	0.2721	(31.961)	0	0	0
2023/08/18	2040	02/11/2023	11.58	Put	Bond Future	5,972.1700	5.9722	6,378.8500	6.3788	6.810	0	0	0
2023/08/18	2040	02/11/2023	11.59	Call	Bond Future	409.6400	0.4096	279.6500	0.2796	(31.733)	0	0	0
2023/08/18	2040	02/11/2023	12.60	Call	Bond Future	2,466.4000	2.4664	2,066.6800	2.0667	(16.207)	0	0	128
2023/08/18	2040	02/11/2023	12.60	Put	Bond Future	2,092.1000	2.0921	2,226.8800	2.2269	6.442	0	0	0
2023/08/18	2040	02/11/2023	13.64	Call	Bond Future	6,333.1800	6.3332	5,815.5100	5.8155	(8.174)	0	0	0
2023/08/18	2040	02/11/2023	13.64	Put	Bond Future	573.6400	0.5736	590.4700	0.5905	2.934	0	0	128
2023/08/18	2040	02/11/2023	11.60	Put	Bond Future	5,868.3200	5.8683	6,270.4900	6.2705	6.853	0	0	0
2023/08/18	2040	02/11/2023	12.10	Put	Bond Future	3,628.7700	3.6288	3,890.8300	3.8908	7.222	0	0	0
2023/08/18	2040	02/11/2023			Bond Future	12.5321	78.1219	12.6292	77.5873	0.775	0.0000	0.0000	38,373
2023/08/18	2040	02/11/2023	11.59	Put	Bond Future	5,920.0800	5.9201	6,324.5900	6.3246	6.833	0	0	0
2023/08/18	2040	02/11/2023	12.97	Call	Bond Future	3,708.5100	3.7085	3,246.2700	3.2463	(12.464)	0	0	0
2023/08/18	2040	02/11/2023	12.97	Put	Bond Future	1,344.8000	1.3448	1,417.0600	1.4171	5.373	0	0	875
2023/08/18	2040	02/11/2023	11.60	Call	Bond Future	419.6100	0.4196	287.2800	0.2873	(31.536)	0	0	0
2023/08/18	2040	02/11/2023	11.80	Call	Bond Future	657.9100	0.6579	475.3300	0.4753	(27.752)	0	0	128
2023/08/18	2040	02/11/2023	11.80	Put	Bond Future	4,887.0300	4.8870	5,238.9500	5.2389	7.201	0	0	0
2023/08/18	2040	02/11/2023	12.10	Call	Bond Future	1,176.2900	1.1763	903.8500	0.9039	(23.161)	0	0	875
2023/08/18	2040	01/02/2024	12.33	Call	Bond Future	2,451.9200	2.4519	2,021.5000	2.0215	(17.554)	0	0	0
2023/08/18	2040	01/02/2024	12.33	Put	Bond Future	4,202.4200	4.2024	4,321.6500	4.3217	2.837	0	0	0
2023/08/18	2040	01/02/2024	12.34	Call	Bond Future	2,477.4700	2.4775	2,044.7600	2.0448	(17.466)	0	0	0
2023/08/18	2040	01/02/2024	12.34	Put	Bond Future	4,171.5400	4.1715	4,288.4800	4.2885	2.803	0	0	0
2023/08/18	2040	01/02/2024			Bond Future	12.6457	75.3760	12.7472	74.8263	0.803	0.0000	0.0000	91,898
2023/08/18	2040	01/02/2024	12.35	Call	Bond Future	2,503.1500	2.5031	2,068.3700	2.0684	(17.369)	0	0	0
2023/08/18	2040	01/02/2024	12.35	Put	Bond Future	4,140.8500	4.1408	4,255.7200	4.2557	2.774	0	0	0
2023/08/18	2040	02/05/2024	11.60	Call	Bond Future	1,391.4000	1.3914	1,175.6700	1.1757	(15.505)	0	0	0
2023/08/18	2040	02/05/2024	11.61	Call	Bond Future	1,406.9700	1.4070	1,188.1200	1.1881	(15.555)	0	0	0
2023/08/18	2040	02/05/2024	11.62	Put	Bond Future	7,978.9400	7.9789	8,318.7900	8.3188	4.259	0	0	0
2023/08/18	2040	02/05/2024			Bond Future	12.7653	77.0767	12.8708	76.5144	0.827	0.0000	0.0000	0
2023/08/18	2040	02/05/2024	11.60	Put	Bond Future	8,069.7800	8.0698	8,416.2900	8.4163	4.294	0	0	0
2023/08/18	2040	02/05/2024	11.61	Put	Bond Future	8,024.1600	8.0242	8,367.5500	8.3675	4.279	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
2023/08/18	2040	02/05/2024	11.62	Call	Bond Future	1,422.8600	1.4229	1,200.4700	1.2005	(15.630)	0	0	0
2023/08/18	2040	01/08/2024	12.34	Call	Bond Future	3,107.3400	3.1073	2,663.1100	2.6631	(14.296)	0	0	0
2023/08/18	2040	01/08/2024	12.34	Put	Bond Future	6,097.8300	6.0978	6,245.1000	6.2451	2.415	0	0	0
2023/08/18	2040	01/08/2024			Bond Future	12.8904	74.3242	13.0033	73.7327	0.876	0.0000	0.0000	0
2023/08/18	2040	01/08/2024	12.32	Call	Bond Future	3,060.4900	3.0605	2,621.1600	2.6212	(14.355)	0	0	0
2023/08/18	2040	01/08/2024	12.32	Put	Bond Future	6,163.1700	6.1632	6,315.3400	6.3153	2.469	0	0	0
2023/08/18	2040	01/08/2024	12.33	Call	Bond Future	3,083.7300	3.0837	2,642.0900	2.6421	(14.322)	0	0	0
2023/08/18	2040	01/08/2024	12.33	Put	Bond Future	6,130.2800	6.1303	6,280.1400	6.2801	2.445	0	0	0
2023/08/18	2040	07/11/2024	12.84	Call	Bond Future	4,299.5300	4.2995	3,843.0900	3.8431	(10.616)	0	0	0
2023/08/18	2040	07/11/2024	12.84	Put	Bond Future	5,371.0100	5.3710	5,518.6700	5.5187	2.749	0	0	0
2023/08/18	2040	07/11/2024	12.85	Call	Bond Future	4,326.1600	4.3262	3,868.5900	3.8686	(10.577)	0	0	0
2023/08/18	2040	07/11/2024	12.85	Put	Bond Future	5,344.8300	5.3448	5,491.3600	5.4914	2.742	0	0	0
2023/08/18	2040	07/11/2024			Bond Future	13.0451	76.0321	13.1628	75.4280	0.902	0.0000	0.0000	0
2023/08/18	2040	07/11/2024	12.86	Call	Bond Future	4,352.8600	4.3529	3,893.8300	3.8938	(10.545)	0	0	0
2023/08/18	2040	07/11/2024	12.86	Put	Bond Future	5,318.7800	5.3188	5,463.8500	5.4638	2.728	0	0	0
2023/08/18	2044	02/11/2023	11.57	Call	Bond Future	351.4200	0.3514	223.7000	0.2237	(36.344)	0	0	0
2023/08/18	2044	02/11/2023	11.57	Put	Bond Future	6,399.1600	6.3992	6,891.3500	6.8913	7.691	0	0	0
2023/08/18	2044	02/11/2023	13.00	Call	Bond Future	3,646.8300	3.6468	3,125.6800	3.1257	(14.290)	0	0	0
2023/08/18	2044	02/11/2023	13.00	Put	Bond Future	1,425.3400	1.4253	1,524.1000	1.5241	6.929	0	0	6,375
2023/08/18	2044	02/11/2023			Bond Future	12.5888	74.4064	12.7014	73.7865	0.894	0.0000	0.0000	52,345
2023/08/18	2044	02/11/2023	11.55	Call	Bond Future	334.1500	0.3341	211.1500	0.2111	(36.810)	0	0	0
2023/08/18	2044	02/11/2023	11.55	Put	Bond Future	6,508.9800	6.5090	7,005.8900	7.0059	7.634	0	0	0
2023/08/18	2044	02/11/2023	11.56	Call	Bond Future	342.7100	0.3427	217.3600	0.2174	(36.576)	0	0	0
2023/08/18	2044	02/11/2023	11.56	Put	Bond Future	6,453.9500	6.4539	6,948.5100	6.9485	7.663	0	0	0
2023/08/18	2044	02/11/2023	12.00	Call	Bond Future	907.4400	0.9074	650.9900	0.6510	(28.261)	0	0	5,860
2023/08/18	2044	02/11/2023	12.00	Put	Bond Future	4,303.0900	4.3031	4,666.5500	4.6665	8.446	0	0	0
2023/08/18	2044	02/11/2023	12.75	Call	Bond Future	2,798.2400	2.7982	2,325.4200	2.3254	(16.897)	0	0	0
2023/08/18	2044	02/11/2023	12.75	Put	Bond Future	1,913.3400	1.9133	2,060.4300	2.0604	7.688	0	0	5,860
2023/08/18	2044	01/02/2024	12.29	Call	Bond Future	2,194.5100	2.1945	1,814.0200	1.8140	(17.338)	0	0	0
2023/08/18	2044	01/02/2024	12.29	Put	Bond Future	4,485.3200	4.4853	4,741.7100	4.7417	5.716	0	0	0
2023/08/18	2044	01/02/2024			Bond Future	12.6984	71.7020	12.8159	71.0651	0.925	0.0000	0.0000	31,817
2023/08/18	2044	01/02/2024	12.27	Call	Bond Future	2,146.4600	2.1465	1,770.4400	1.7704	(17.518)	0	0	0
2023/08/18	2044	01/02/2024	12.27	Put	Bond Future	4,552.6100	4.5526	4,813.4700	4.8135	5.730	0	0	0
2023/08/18	2044	01/02/2024	12.28	Call	Bond Future	2,170.4200	2.1704	1,792.0700	1.7921	(17.432)	0	0	0
2023/08/18	2044	01/02/2024	12.28	Put	Bond Future	4,518.8600	4.5189	4,777.3900	4.7774	5.721	0	0	0
2023/08/18	2044	02/05/2024	11.67	Call	Bond Future	1,463.7600	1.4638	1,197.0800	1.1971	(18.219)	0	0	0
2023/08/18	2044	02/05/2024	11.67	Put	Bond Future	8,091.8300	8.0918	8,476.5900	8.4766	4.755	0	0	0
2023/08/18	2044	02/05/2024			Bond Future	12.8134	73.3198	12.9355	72.6684	0.952	0.0000	0.0000	0
2023/08/18	2044	02/05/2024	11.65	Call	Bond Future	1,431.5900	1.4316	1,172.1500	1.1722	(18.123)	0	0	0
2023/08/18	2044	02/05/2024	11.65	Put	Bond Future	8,184.6200	8.1846	8,576.6200	8.5766	4.789	0	0	0
2023/08/18	2044	02/05/2024	11.66	Call	Bond Future	1,447.6200	1.4476	1,184.6600	1.1847	(18.165)	0	0	0
2023/08/18	2044	02/05/2024	11.66	Put	Bond Future	8,138.1300	8.1381	8,526.6100	8.5266	4.774	0	0	0
2023/08/18	2044	01/08/2024	12.28	Call	Bond Future	2,940.7800	2.9408	2,462.0700	2.4621	(16.278)	0	0	0
2023/08/18	2044	01/08/2024	12.28	Put	Bond Future	6,545.7600	6.5458	6,748.8800	6.7489	3.103	0	0	0
2023/08/18	2044	01/08/2024	12.29	Call	Bond Future	2,963.6600	2.9637	2,482.4400	2.4824	(16.237)	0	0	0
2023/08/18	2044	01/08/2024	12.29	Put	Bond Future	6,511.1700	6.5112	6,711.7800	6.7118	3.081	0	0	0
2023/08/18	2044	01/08/2024			Bond Future	12.9334	70.6069	13.0633	69.9251	1.005	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/18	2044	01/08/2024	12.30	Call	Bond Future	2,986.9100	2.9869	2,502.6500	2.5026	(16.213)	0	0	0
2023/08/18	2044	01/08/2024	12.30	Put	Bond Future	6,477.0100	6.4770	6,674.5800	6.6746	3.050	0	0	0
2023/08/18	2044	07/11/2024	12.92	Call	Bond Future	4,513.3500	4.5133	3,979.5700	3.9796	(11.827)	0	0	0
2023/08/18	2044	07/11/2024	12.92	Put	Bond Future	5,358.2500	5.3583	5,521.1000	5.5211	3.039	0	0	0
2023/08/18	2044	07/11/2024			Bond Future	13.0811	72.2292	13.2164	71.5326	1.035	0.0000	0.0000	0
2023/08/18	2044	07/11/2024	12.90	Call	Bond Future	4,459.3000	4.4593	3,929.0100	3.9290	(11.892)	0	0	0
2023/08/18	2044	07/11/2024	12.90	Put	Bond Future	5,410.2700	5.4103	5,576.6100	5.5766	3.075	0	0	0
2023/08/18	2044	07/11/2024	12.91	Call	Bond Future	4,486.2900	4.4863	3,954.4200	3.9544	(11.855)	0	0	0
2023/08/18	2044	07/11/2024	12.91	Put	Bond Future	5,384.1900	5.3842	5,548.9500	5.5489	3.060	0	0	0
2023/08/18	2046	02/11/2023			Bond Future	112.4720	112.4720	112.4636	112.4636	(0.007)	0.0000	0.0000	16,148
2023/08/18	2046	01/02/2024			Bond Future	115.0339	115.0339	115.0209	115.0209	(0.011)	0.0000	0.0000	0
2023/08/18	2046	02/05/2024			Bond Future	115.5174	115.5174	115.5033	115.5033	(0.012)	0.0000	0.0000	0
2023/08/18	2046	01/08/2024			Bond Future	118.1728	118.1728	118.1340	118.1340	(0.033)	0.0000	0.0000	0
2023/08/18	2046	07/11/2024			Bond Future	118.7381	118.7381	118.6990	118.6990	(0.033)	0.0000	0.0000	0
2023/08/18	2050	02/11/2023			Bond Future	113.3063	113.3063	113.2980	113.2980	(0.007)	0.0000	0.0000	14,087
2023/08/18	2050	01/02/2024			Bond Future	113.6474	113.6474	113.6343	113.6343	(0.012)	0.0000	0.0000	0
2023/08/18	2050	02/05/2024			Bond Future	116.2390	116.2390	116.2254	116.2254	(0.012)	0.0000	0.0000	0
2023/08/18	2050	01/08/2024			Bond Future	116.6143	116.6143	116.5754	116.5754	(0.033)	0.0000	0.0000	0
2023/08/18	2050	07/11/2024			Bond Future	119.3341	119.3341	119.2956	119.2956	(0.032)	0.0000	0.0000	0
2023/08/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/18	AL37	02/11/2023			Index Future	906.5940	906.5940	903.3260	903.3260	(0.360)	0.0000	0.0000	0
2023/08/18	AL37	01/02/2024			Index Future	927.0280	927.0280	923.6490	923.6490	(0.364)	0.0000	0.0000	0
2023/08/18	AL37	02/05/2024			Index Future	947.9590	947.9590	944.5000	944.5000	(0.365)	0.0000	0.0000	0
2023/08/18	AL37	01/08/2024			Index Future	969.5500	969.5500	965.8150	965.8150	(0.385)	0.0000	0.0000	0
2023/08/18	AL37	07/11/2024			Index Future	991.9910	991.9910	988.1760	988.1760	(0.385)	0.0000	0.0000	0
2023/08/18	AL7T	02/11/2023			Index Future	1,031.6540	1,031.6540	1,024.6780	1,024.6780	(0.676)	0.0000	0.0000	0
2023/08/18	AL7T	01/02/2024			Index Future	1,054.9060	1,054.9060	1,047.7310	1,047.7310	(0.680)	0.0000	0.0000	0
2023/08/18	AL7T	02/05/2024			Index Future	1,078.7240	1,078.7240	1,071.3830	1,071.3830	(0.681)	0.0000	0.0000	0
2023/08/18	AL7T	01/08/2024			Index Future	1,103.2940	1,103.2940	1,095.5610	1,095.5610	(0.701)	0.0000	0.0000	0
2023/08/18	AL7T	07/11/2024			Index Future	1,128.8300	1,128.8300	1,120.9260	1,120.9260	(0.700)	0.0000	0.0000	0
2023/08/18	ALBI	02/11/2023			Index Future	900.1830	900.1830	894.7160	894.7160	(0.607)	0.0000	0.0000	107
2023/08/18	ALBI	01/02/2024			Index Future	920.4720	920.4720	914.8450	914.8450	(0.611)	0.0000	0.0000	0
2023/08/18	ALBI	02/05/2024			Index Future	941.2550	941.2550	935.4980	935.4980	(0.612)	0.0000	0.0000	0
2023/08/18	ALBI	01/08/2024			Index Future	962.6940	962.6940	956.6090	956.6090	(0.632)	0.0000	0.0000	0
2023/08/18	ALBI	07/11/2024			Index Future	984.9750	984.9750	978.7570	978.7570	(0.631)	0.0000	0.0000	0
2023/08/18	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
2023/08/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/08/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/18	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/18	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/18	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/18	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
2023/08/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/18	ES33	02/11/2023			Bond Future	12.7617	72.0211	12.8745	71.5303	0.883	0.0000	0.0000	0
2023/08/18	ES33	01/02/2024			Bond Future	12.9059	73.6618	13.0242	73.1569	0.917	0.0000	0.0000	0
2023/08/18	ES33	02/05/2024			Bond Future	13.0543	71.5413	13.1779	71.0246	0.947	0.0000	0.0000	0
2023/08/18	ES33	01/08/2024			Bond Future	13.2063	73.1849	13.3392	72.6410	1.007	0.0000	0.0000	0
2023/08/18	ES33	07/11/2024			Bond Future	13.4127	71.0844	13.5521	70.5288	1.039	0.0000	0.0000	0
2023/08/18	ES42	02/11/2023			Bond Future	13.2215	67.9407	13.3341	67.3831	0.851	0.0000	0.0000	0
2023/08/18	ES42	01/02/2024			Bond Future	13.3529	69.4886	13.4705	68.9155	0.881	0.0000	0.0000	0
2023/08/18	ES42	02/05/2024			Bond Future	13.4928	66.8100	13.6154	66.2237	0.908	0.0000	0.0000	0
2023/08/18	ES42	01/08/2024			Bond Future	13.6331	68.3441	13.7638	67.7297	0.959	0.0000	0.0000	0
2023/08/18	ES42	07/11/2024			Bond Future	13.8171	65.6643	13.9538	65.0364	0.989	0.0000	0.0000	0
2023/08/18	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	38,990.0000	3.8990	100.000	0	0	0
2023/08/18	GOVI	02/11/2023	885.82	Call	GOVI	15,060.0000	1.5060	0.0000	0.0000	(100.000)	0	0	0
2023/08/18	GOVI	02/11/2023			GOVI	887.3260	887.3260	881.9110	881.9110	(0.610)	0.0000	0.0000	823
2023/08/18	GOVI	02/11/2023	885.80	Call	GOVI	15,260.0000	1.5260	0.0000	0.0000	(100.000)	0	0	0
2023/08/18	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	38,890.0000	3.8890	100.000	0	0	0
2023/08/18	GOVI	02/11/2023	885.81	Call	GOVI	15,160.0000	1.5160	0.0000	0.0000	(100.000)	0	0	0
2023/08/18	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	39,090.0000	3.9090	100.000	0	0	0
2023/08/18	GOVI	01/02/2024	880.00	Call	GOVI	273,250.0000	27.3250	217,520.0000	21.7520	(20.395)	0	0	0
2023/08/18	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/18	GOVI	01/02/2024			GOVI	907.3250	907.3250	901.7520	901.7520	(0.614)	0.0000	0.0000	0
2023/08/18	GOVI	01/02/2024	879.98	Call	GOVI	273,450.0000	27.3450	217,720.0000	21.7720	(20.380)	0	0	0
2023/08/18	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/18	GOVI	01/02/2024	879.99	Call	GOVI	273,350.0000	27.3350	217,620.0000	21.7620	(20.388)	0	0	0
2023/08/18	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/18	GOVI	02/05/2024	950.97	Put	GOVI	231,590.0000	23.1590	288,620.0000	28.8620	24.625	0	0	0
2023/08/18	GOVI	02/05/2024	950.98	Put	GOVI	231,690.0000	23.1690	288,720.0000	28.8720	24.615	0	0	0
2023/08/18	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/18	GOVI	02/05/2024			GOVI	927.8110	927.8110	922.1080	922.1080	(0.615)	0.0000	0.0000	0
2023/08/18	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/18	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/18	GOVI	02/05/2024	950.99	Put	GOVI	231,790.0000	23.1790	288,820.0000	28.8820	24.604	0	0	0
2023/08/18	GOVI	01/08/2024	943.39	Call	GOVI	55,540.0000	5.5540	0.0000	0.0000	(100.000)	0	0	0
2023/08/18	GOVI	01/08/2024	943.39	Put	GOVI	0.0000	0.0000	4,730.0000	0.4730	100.000	0	0	0
2023/08/18	GOVI	01/08/2024			GOVI	948.9440	948.9440	942.9170	942.9170	(0.635)	0.0000	0.0000	0
2023/08/18	GOVI	01/08/2024	943.37	Call	GOVI	55,740.0000	5.5740	0.0000	0.0000	(100.000)	0	0	0
2023/08/18	GOVI	01/08/2024	943.37	Put	GOVI	0.0000	0.0000	4,530.0000	0.4530	100.000	0	0	0
2023/08/18	GOVI	01/08/2024	943.38	Call	GOVI	55,640.0000	5.5640	0.0000	0.0000	(100.000)	0	0	0
2023/08/18	GOVI	01/08/2024	943.38	Put	GOVI	0.0000	0.0000	4,630.0000	0.4630	100.000	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
2023/08/18	GOVI	07/11/2024	948.78	Call	GOVI	221,270.0000	22.1270	159,680.0000	15.9680	(27.835)	0	0	0
2023/08/18	GOVI	07/11/2024	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/18	GOVI	07/11/2024	948.79	Call	GOVI	221,170.0000	22.1170	159,580.0000	15.9580	(27.847)	0	0	0
2023/08/18	GOVI	07/11/2024	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/18	GOVI	07/11/2024			GOVI	970.9070	970.9070	964.7480	964.7480	(0.634)	0.0000	0.0000	0
2023/08/18	GOVI	07/11/2024	948.80	Call	GOVI	221,070.0000	22.1070	159,480.0000	15.9480	(27.860)	0	0	0
2023/08/18	GOVI	07/11/2024	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/08/18	IGOV	02/11/2023			Index Future	335.1280	335.1280	335.0470	335.0470	(0.024)	0.0000	0.0000	515
2023/08/18	IGOV	01/02/2024			Index Future	342.7620	342.7620	342.6650	342.6650	(0.028)	0.0000	0.0000	0
2023/08/18	IGOV	02/05/2024			Index Future	350.5790	350.5790	350.4790	350.4790	(0.029)	0.0000	0.0000	0
2023/08/18	IGOV	01/08/2024			Index Future	358.6410	358.6410	358.4650	358.4650	(0.049)	0.0000	0.0000	0
2023/08/18	IGOV	07/11/2024			Index Future	367.0230	367.0230	366.8450	366.8450	(0.048)	0.0000	0.0000	0
2023/08/18	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/08/18	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/08/18	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/08/18	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/08/18	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/08/18	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/08/18	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/08/18	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/08/18	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/08/18	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/08/18	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/08/18	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/08/18	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/08/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/08/18	JBAF	20/09/2023			Jibar Tradeable Future	8.5050	91.4950	8.5000	91.5000	(0.059)	0.0000	0.0000	0
2023/08/18	JBAF	18/10/2023			Jibar Tradeable Future	8.5100	91.4900	8.5100	91.4900	0.000	0.0000	0.0000	0
2023/08/18	JBAF	15/11/2023			Jibar Tradeable Future	8.5450	91.4550	8.5450	91.4550	0.000	0.0000	0.0000	0
2023/08/18	JBAF	20/12/2023			Jibar Tradeable Future	8.5400	91.4600	8.5400	91.4600	0.000	0.0000	0.0000	0
2023/08/18	JBAF	17/01/2024			Jibar Tradeable Future	8.5400	91.4600	8.5550	91.4450	0.176	0.0000	0.0000	0
2023/08/18	JBAF	21/02/2024			Jibar Tradeable Future	8.4780	91.5220	8.5400	91.4600	0.731	0.0000	0.0000	0
2023/08/18	JBAF	20/03/2024			Jibar Tradeable Future	8.5300	91.4700	8.5500	91.4500	0.234	0.0000	0.0000	0
2023/08/18	JBAF	19/06/2024			Jibar Tradeable Future	8.4900	91.5100	8.5250	91.4750	0.412	0.0000	0.0000	0
2023/08/18	JBAF	18/09/2024			Jibar Tradeable Future	8.3400	91.6600	8.3950	91.6050	0.659	0.0000	0.0000	0
2023/08/18	JBAF	18/12/2024			Jibar Tradeable Future	8.1550	91.8450	8.2200	91.7800	0.797	0.0000	0.0000	0
2023/08/18	JBAF	19/03/2025			Jibar Tradeable Future	8.1200	91.8800	8.2000	91.8000	0.985	0.0000	0.0000	0
2023/08/18	JBAF	18/06/2025			Jibar Tradeable Future	8.0850	91.9150	8.2050	91.7950	1.484	0.0000	0.0000	0
2023/08/18	R035	02/11/2023	11.12	Call	Bond Future	536.5300	0.5365	341.8200	0.3418	(36.291)	0	0	400

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/18	R035	02/11/2023	11.41	Call	Bond Future	969.8600	0.9699	672.0700	0.6721	(30.704)	0	0	0
2023/08/18	R035	02/11/2023	11.41	Put	Bond Future	3,679.4600	3.6795	4,004.7100	4.0047	8.840	0	0	0
2023/08/18	R035	02/11/2023	12.85	Call	Bond Future	5,424.9200	5.4249	4,817.2000	4.8172	(11.202)	0	0	0
2023/08/18	R035	02/11/2023	12.85	Put	Bond Future	643.6000	0.6436	658.9200	0.6589	2.380	0	0	400
2023/08/18	R035	02/11/2023	13.59	Call	Bond Future	8,486.0400	8.4860	7,863.9700	7.8640	(7.331)	0	0	0
2023/08/18	R035	02/11/2023	13.59	Put	Bond Future	220.9800	0.2210	221.9500	0.2220	0.439	0	0	731
2023/08/18	R035	02/11/2023	11.42	Call	Bond Future	987.9800	0.9880	686.3700	0.6864	(30.528)	0	0	0
2023/08/18	R035	02/11/2023	11.42	Put	Bond Future	3,642.0700	3.6421	3,963.5000	3.9635	8.825	0	0	0
2023/08/18	R035	02/11/2023			Bond Future	11.9092	83.0435	12.0273	82.4204	0.992	0.0000	0.0000	168,804
2023/08/18	R035	02/11/2023	10.62	Call	Bond Future	146.0100	0.1460	88.9200	0.0889	(39.100)	0	0	400
2023/08/18	R035	02/11/2023	10.62	Put	Bond Future	7,408.5100	7.4085	7,974.4600	7.9745	7.639	0	0	0
2023/08/18	R035	02/11/2023	11.12	Put	Bond Future	4,878.7100	4.8787	5,307.0400	5.3070	8.780	0	0	0
2023/08/18	R035	02/11/2023	12.24	Call	Bond Future	3,157.1300	3.1571	2,617.4800	2.6175	(17.093)	0	0	731
2023/08/18	R035	02/11/2023	12.24	Put	Bond Future	1,428.7800	1.4288	1,512.1700	1.5122	5.836	0	0	0
2023/08/18	R035	02/11/2023	11.43	Call	Bond Future	1,006.1800	1.0062	700.8900	0.7009	(30.341)	0	0	0
2023/08/18	R035	02/11/2023	11.43	Put	Bond Future	3,604.8000	3.6048	3,922.5500	3.9225	8.815	0	0	0
2023/08/18	R035	02/11/2023	11.74	Call	Bond Future	1,679.7000	1.6797	1,265.6800	1.2657	(24.648)	0	0	731
2023/08/18	R035	02/11/2023	11.74	Put	Bond Future	2,584.0800	2.5841	2,793.1000	2.7931	8.089	0	0	0
2023/08/18	R035	01/02/2024	12.19	Call	Bond Future	3,533.7100	3.5337	3,074.7000	3.0747	(12.989)	0	0	0
2023/08/18	R035	01/02/2024	12.19	Put	Bond Future	2,654.4500	2.6544	2,835.8800	2.8359	6.835	0	0	0
2023/08/18	R035	01/02/2024	10.62	Call	Bond Future	498.7900	0.4988	390.9800	0.3910	(21.614)	0	0	400
2023/08/18	R035	01/02/2024	10.62	Put	Bond Future	8,269.4700	8.2695	8,802.1000	8.8021	6.441	0	0	0
2023/08/18	R035	01/02/2024	11.12	Put	Bond Future	5,950.2700	5.9503	6,363.8300	6.3638	6.950	0	0	0
2023/08/18	R035	01/02/2024	12.18	Put	Bond Future	2,675.8100	2.6758	2,858.8900	2.8589	6.842	0	0	0
2023/08/18	R035	01/02/2024			Bond Future	12.0198	84.9151	12.1435	84.2747	1.029	0.0000	0.0000	0
2023/08/18	R035	01/02/2024	12.20	Call	Bond Future	3,563.7400	3.5637	3,103.0900	3.1031	(12.926)	0	0	0
2023/08/18	R035	01/02/2024	12.20	Put	Bond Future	2,633.2500	2.6332	2,813.0400	2.8130	6.828	0	0	0
2023/08/18	R035	01/02/2024	13.46	Call	Bond Future	7,965.2500	7.9652	7,380.0700	7.3801	(7.347)	0	0	0
2023/08/18	R035	01/02/2024	13.46	Put	Bond Future	932.8400	0.9328	988.1000	0.9881	5.924	0	0	400
2023/08/18	R035	01/02/2024	11.12	Call	Bond Future	1,069.8900	1.0699	843.0100	0.8430	(21.206)	0	0	400
2023/08/18	R035	01/02/2024	12.18	Call	Bond Future	3,503.7800	3.5038	3,046.4200	3.0464	(13.053)	0	0	0
2023/08/18	R035	02/05/2024	11.19	Call	Bond Future	1,623.0100	1.6230	1,315.7200	1.3157	(18.933)	0	0	0
2023/08/18	R035	02/05/2024	11.19	Put	Bond Future	6,617.3200	6.6173	6,965.1900	6.9652	5.257	0	0	0
2023/08/18	R035	02/05/2024	11.20	Call	Bond Future	1,639.8400	1.6398	1,328.8400	1.3288	(18.965)	0	0	0
2023/08/18	R035	02/05/2024	11.20	Put	Bond Future	6,578.5800	6.5786	6,922.7400	6.9227	5.232	0	0	0
2023/08/18	R035	02/05/2024			Bond Future	12.1265	82.3181	12.2554	81.6629	1.063	0.0000	0.0000	0
2023/08/18	R035	02/05/2024	11.21	Call	Bond Future	1,656.7800	1.6568	1,342.0500	1.3421	(18.996)	0	0	0
2023/08/18	R035	02/05/2024	11.21	Put	Bond Future	6,540.0100	6.5400	6,880.4400	6.8804	5.205	0	0	0
2023/08/18	R035	01/08/2024	11.79	Put	Bond Future	5,310.9200	5.3109	5,581.6300	5.5816	5.097	0	0	0
2023/08/18	R035	01/08/2024	11.80	Call	Bond Future	3,058.7900	3.0588	2,639.9400	2.6399	(13.693)	0	0	0
2023/08/18	R035	01/08/2024	11.80	Put	Bond Future	5,282.0100	5.2820	5,550.8200	5.5508	5.089	0	0	0
2023/08/18	R035	01/08/2024	11.81	Call	Bond Future	3,082.1300	3.0821	2,661.3900	2.6614	(13.651)	0	0	0
2023/08/18	R035	01/08/2024			Bond Future	12.2346	84.1917	12.3724	83.5040	1.126	0.0000	0.0000	0
2023/08/18	R035	01/08/2024	11.79	Call	Bond Future	3,035.5400	3.0355	2,618.5900	2.6186	(13.736)	0	0	0
2023/08/18	R035	01/08/2024	11.81	Put	Bond Future	5,253.2300	5.2532	5,520.1500	5.5201	5.081	0	0	0
2023/08/18	R035	07/11/2024	12.17	Call	Bond Future	3,924.4900	3.9245	3,380.1100	3.3801	(13.871)	0	0	0
2023/08/18	R035	07/11/2024	12.17	Put	Bond Future	5,012.6000	5.0126	5,170.7000	5.1707	3.154	0	0	0
2023/08/18	R035	07/11/2024	12.18	Call	Bond Future	3,949.4800	3.9495	3,403.3600	3.4034	(13.828)	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
2023/08/18	R035	07/11/2024	12.18	Put	Bond Future	4,987.6300	4.9876	5,143.9900	5.1440	3.135	0	0	0
2023/08/18	R035	07/11/2024			Bond Future	12.3897	81.6154	12.5338	80.9129	1.163	0.0000	0.0000	0
2023/08/18	R035	07/11/2024	12.19	Call	Bond Future	3,974.5400	3.9745	3,426.3300	3.4263	(13.793)	0	0	0
2023/08/18	R035	07/11/2024	12.19	Put	Bond Future	4,962.7700	4.9628	5,117.0400	5.1170	3.109	0	0	0
2023/08/18	R053	02/11/2023	12.81	Call	Bond Future	4,712.9100	4.7129	3,966.9200	3.9669	(15.829)	0	0	0
2023/08/18	R053	02/11/2023	12.81	Put	Bond Future	1,958.7300	1.9587	2,110.7300	2.1107	7.760	0	0	0
2023/08/18	R053	02/11/2023	12.82	Call	Bond Future	4,759.4500	4.7594	4,010.9700	4.0110	(15.726)	0	0	0
2023/08/18	R053	02/11/2023	12.82	Put	Bond Future	1,935.6400	1.9356	2,085.1500	2.0851	7.724	0	0	0
2023/08/18	R053	02/11/2023			Bond Future	12.4256	94.9215	12.5486	94.0235	0.990	0.0000	0.0000	5,189
2023/08/18	R053	02/11/2023	12.83	Call	Bond Future	4,806.1500	4.8062	4,055.2100	4.0552	(15.625)	0	0	0
2023/08/18	R053	02/11/2023	12.83	Put	Bond Future	1,912.8000	1.9128	2,059.8500	2.0599	7.688	0	0	0
2023/08/18	R053	01/02/2024	12.92	Call	Bond Future	6,128.9200	6.1289	5,358.2100	5.3582	(12.575)	0	0	0
2023/08/18	R053	01/02/2024	12.93	Call	Bond Future	6,172.6200	6.1726	5,400.1100	5.4001	(12.515)	0	0	0
2023/08/18	R053	01/02/2024	12.94	Put	Bond Future	3,314.9800	3.3150	3,462.7000	3.4627	4.456	0	0	0
2023/08/18	R053	01/02/2024			Bond Future	12.5280	97.0611	12.6563	96.1391	1.024	0.0000	0.0000	0
2023/08/18	R053	01/02/2024	12.92	Put	Bond Future	3,364.6900	3.3647	3,515.9900	3.5160	4.497	0	0	0
2023/08/18	R053	01/02/2024	12.93	Put	Bond Future	3,339.8700	3.3399	3,489.3700	3.4894	4.476	0	0	0
2023/08/18	R053	01/02/2024	12.94	Call	Bond Future	6,216.1600	6.2162	5,441.8700	5.4419	(12.456)	0	0	0
2023/08/18	R053	02/05/2024	13.02	Put	Bond Future	4,441.3200	4.4413	4,455.0800	4.4551	0.310	0	0	0
2023/08/18	R053	02/05/2024	13.03	Put	Bond Future	4,415.4300	4.4154	4,427.8200	4.4278	0.281	0	0	0
2023/08/18	R053	02/05/2024	13.04	Call	Bond Future	7,199.0500	7.1990	6,266.9500	6.2670	(12.948)	0	0	0
2023/08/18	R053	02/05/2024			Bond Future	12.6349	93.3858	12.7683	92.4426	1.056	0.0000	0.0000	0
2023/08/18	R053	02/05/2024	13.02	Call	Bond Future	7,115.7300	7.1157	6,186.3500	6.1863	(13.061)	0	0	0
2023/08/18	R053	02/05/2024	13.03	Call	Bond Future	7,157.3600	7.1574	6,226.6100	6.2266	(13.004)	0	0	0
2023/08/18	R053	02/05/2024	13.04	Put	Bond Future	4,389.7000	4.3897	4,400.7400	4.4007	0.251	0	0	0
2023/08/18	R053	01/08/2024	13.13	Call	Bond Future	7,698.3000	7.6983	6,841.2500	6.8413	(11.133)	0	0	0
2023/08/18	R053	01/08/2024	13.13	Put	Bond Future	5,052.0800	5.0521	5,179.8800	5.1799	2.530	0	0	0
2023/08/18	R053	01/08/2024	13.14	Call	Bond Future	7,738.5000	7.7385	6,880.0600	6.8801	(11.093)	0	0	0
2023/08/18	R053	01/08/2024	13.14	Put	Bond Future	5,025.8200	5.0258	5,152.2300	5.1522	2.515	0	0	0
2023/08/18	R053	01/08/2024			Bond Future	12.7428	95.5104	12.8844	94.5255	1.112	0.0000	0.0000	0
2023/08/18	R053	01/08/2024	13.15	Call	Bond Future	7,779.1200	7.7791	6,918.9300	6.9189	(11.058)	0	0	0
2023/08/18	R053	01/08/2024	13.15	Put	Bond Future	5,000.0800	5.0001	5,124.7400	5.1247	2.493	0	0	0
2023/08/18	R053	07/11/2024	12.79	Call	Bond Future	6,381.7200	6.3817	5,465.8500	5.4659	(14.351)	0	0	0
2023/08/18	R053	07/11/2024	12.80	Call	Bond Future	6,418.2400	6.4182	5,500.2400	5.5002	(14.303)	0	0	0
2023/08/18	R053	07/11/2024	12.81	Put	Bond Future	6,981.5000	6.9815	7,067.3600	7.0674	1.230	0	0	0
2023/08/18	R053	07/11/2024			Bond Future	12.8862	91.8364	13.0341	90.8300	1.148	0.0000	0.0000	0
2023/08/18	R053	07/11/2024	12.79	Put	Bond Future	7,047.5900	7.0476	7,138.1100	7.1381	1.284	0	0	0
2023/08/18	R053	07/11/2024	12.80	Put	Bond Future	7,014.4600	7.0145	7,102.8500	7.1028	1.260	0	0	0
2023/08/18	R053	07/11/2024	12.81	Call	Bond Future	6,454.8400	6.4548	5,534.3100	5.5343	(14.261)	0	0	0
2023/08/18	R186	02/11/2023	9.15	Call	Bond Future	925.4900	0.9255	752.0200	0.7520	(18.744)	0	0	1,715
2023/08/18	R186	02/11/2023	9.40	Call	Bond Future	1,344.0400	1.3440	1,143.2000	1.1432	(14.943)	0	0	0
2023/08/18	R186	02/11/2023	9.40	Put	Bond Future	540.4500	0.5405	606.0900	0.6061	12.145	0	0	0
2023/08/18	R186	02/11/2023			Bond Future	9.1040	107.6854	9.2018	107.4189	1.075	0.0000	0.0000	119,848
2023/08/18	R186	02/11/2023	9.15	Put	Bond Future	800.1400	0.8001	893.1500	0.8931	11.624	0	0	0
2023/08/18	R186	02/11/2023	9.38	Call	Bond Future	1,307.7800	1.3078	1,108.7800	1.1088	(15.217)	0	0	0
2023/08/18	R186	02/11/2023	9.38	Put	Bond Future	558.2400	0.5582	625.7200	0.6257	12.088	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/18	R186	02/11/2023	9.39	Call	Bond Future	1,325.9500	1.3259	1,125.8400	1.1258	(15.092)	0	0	0
2023/08/18	R186	02/11/2023	9.39	Put	Bond Future	549.3800	0.5494	615.7500	0.6158	12.081	0	0	0
2023/08/18	R186	02/11/2023	10.42	Call	Bond Future	3,599.8000	3.5998	3,347.0300	3.3470	(7.022)	0	0	0
2023/08/18	R186	02/11/2023	10.42	Put	Bond Future	86.2200	0.0862	99.9300	0.0999	15.901	0	0	1,715
2023/08/18	R186	01/02/2024	9.51	Call	Bond Future	1,856.3700	1.8564	1,642.3300	1.6423	(11.530)	0	0	0
2023/08/18	R186	01/02/2024	9.52	Put	Bond Future	809.9100	0.8099	871.9300	0.8719	7.658	0	0	0
2023/08/18	R186	01/02/2024	9.50	Call	Bond Future	1,839.4900	1.8395	1,626.1700	1.6262	(11.597)	0	0	0
2023/08/18	R186	01/02/2024			Bond Future	9.0976	104.8015	9.2070	104.5248	1.202	0.0000	0.0000	0
2023/08/18	R186	01/02/2024	9.51	Put	Bond Future	817.7300	0.8177	880.4600	0.8805	7.671	0	0	0
2023/08/18	R186	01/02/2024	9.52	Call	Bond Future	1,873.5700	1.8736	1,658.8200	1.6588	(11.462)	0	0	0
2023/08/18	R186	01/02/2024	9.50	Put	Bond Future	825.8800	0.8259	889.3300	0.8893	7.683	0	0	0
2023/08/18	R186	02/05/2024	10.40	Call	Bond Future	3,539.8900	3.5399	3,296.4400	3.2964	(6.877)	0	0	0
2023/08/18	R186	02/05/2024	10.40	Put	Bond Future	531.8000	0.5318	571.7000	0.5717	7.503	0	0	2,030
2023/08/18	R186	02/05/2024	8.01	Call	Bond Future	349.3000	0.3493	268.6300	0.2686	(23.095)	0	0	0
2023/08/18	R186	02/05/2024	8.01	Put	Bond Future	2,909.5000	2.9095	3,112.1800	3.1122	6.966	0	0	0
2023/08/18	R186	02/05/2024	9.73	Put	Bond Future	874.6900	0.8747	934.6800	0.9347	6.858	0	0	0
2023/08/18	R186	02/05/2024			Bond Future	9.0885	107.1668	9.2100	106.8835	1.336	0.0000	0.0000	0
2023/08/18	R186	02/05/2024	8.00	Call	Bond Future	343.7700	0.3438	263.7400	0.2637	(23.280)	0	0	0
2023/08/18	R186	02/05/2024	8.00	Put	Bond Future	2,928.0900	2.9281	3,131.4100	3.1314	6.944	0	0	0
2023/08/18	R186	02/05/2024	9.73	Call	Bond Future	2,360.1800	2.3602	2,136.8200	2.1368	(9.464)	0	0	2,030
2023/08/18	R186	02/05/2024	7.99	Call	Bond Future	338.3000	0.3383	260.0500	0.2600	(23.130)	0	0	0
2023/08/18	R186	02/05/2024	7.99	Put	Bond Future	2,946.7400	2.9467	3,151.8400	3.1518	6.960	0	0	0
2023/08/18	R186	01/08/2024	8.70	Put	Bond Future	1,824.9100	1.8249	1,974.9700	1.9750	8.223	0	0	0
2023/08/18	R186	01/08/2024	8.68	Call	Bond Future	1,012.8400	1.0128	852.2600	0.8523	(15.854)	0	0	0
2023/08/18	R186	01/08/2024	8.69	Call	Bond Future	1,023.4700	1.0235	861.6300	0.8616	(15.813)	0	0	0
2023/08/18	R186	01/08/2024			Bond Future	9.0685	104.2952	9.2150	103.9828	1.616	0.0000	0.0000	0
2023/08/18	R186	01/08/2024	8.70	Call	Bond Future	1,033.7500	1.0338	871.4300	0.8714	(15.702)	0	0	0
2023/08/18	R186	01/08/2024	8.68	Put	Bond Future	1,847.1600	1.8472	1,998.9600	1.9990	8.218	0	0	0
2023/08/18	R186	01/08/2024	8.69	Put	Bond Future	1,836.2100	1.8362	1,986.7500	1.9868	8.198	0	0	0
2023/08/18	R186	07/11/2024	9.15	Call	Bond Future	1,501.3900	1.5014	1,267.0700	1.2671	(15.607)	0	0	0
2023/08/18	R186	07/11/2024	9.14	Put	Bond Future	1,457.8500	1.4578	1,542.5400	1.5425	5.809	0	0	0
2023/08/18	R186	07/11/2024			Bond Future	9.1232	106.6970	9.2900	106.3787	1.829	0.0000	0.0000	0
2023/08/18	R186	07/11/2024	9.15	Put	Bond Future	1,450.1400	1.4501	1,534.1400	1.5341	5.793	0	0	0
2023/08/18	R186	07/11/2024	9.13	Call	Bond Future	1,478.6400	1.4786	1,245.7100	1.2457	(15.753)	0	0	0
2023/08/18	R186	07/11/2024	9.13	Put	Bond Future	1,465.6000	1.4656	1,550.9900	1.5510	5.826	0	0	0
2023/08/18	R186	07/11/2024	9.14	Call	Bond Future	1,490.0000	1.4900	1,256.3700	1.2564	(15.680)	0	0	0
2023/08/18	R197	02/11/2023			Bond Future	342.0566	342.0566	342.0213	342.0213	(0.010)	0.0000	0.0000	0
2023/08/18	R202	02/11/2023			Bond Future	258.2456	258.2456	258.2250	258.2250	(0.008)	0.0000	0.0000	4,746
2023/08/18	R202	01/02/2024			Bond Future	259.1751	259.1751	259.1437	259.1437	(0.012)	0.0000	0.0000	460
2023/08/18	R202	02/05/2024			Bond Future	265.0854	265.0854	265.0524	265.0524	(0.012)	0.0000	0.0000	0
2023/08/18	R202	01/08/2024			Bond Future	266.1004	266.1004	266.0103	266.0103	(0.034)	0.0000	0.0000	0
2023/08/18	R202	07/11/2024			Bond Future	272.3084	272.3084	272.2187	272.2187	(0.033)	0.0000	0.0000	0
2023/08/18	R209	02/11/2023	11.33	Call	Bond Future	609.8200	0.6098	435.7900	0.4358	(28.538)	0	0	0
2023/08/18	R209	02/11/2023	11.33	Put	Bond Future	3,706.8700	3.7069	4,053.4400	4.0534	9.349	0	0	0
2023/08/18	R209	02/11/2023	11.34	Call	Bond Future	622.6500	0.6227	446.0000	0.4460	(28.371)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/18	R209	02/11/2023	11.34	Put	Bond Future	3,670.0300	3.6700	4,013.9800	4.0140	9.372	0	0	0
2023/08/18	R209	02/11/2023			Bond Future	11.9740	64.1384	12.0866	63.6178	0.940	0.0000	0.0000	26,959
2023/08/18	R209	02/11/2023	11.35	Call	Bond Future	635.7600	0.6358	456.2900	0.4563	(28.229)	0	0	0
2023/08/18	R209	02/11/2023	11.35	Put	Bond Future	3,633.5200	3.6335	3,974.6500	3.9746	9.388	0	0	0
2023/08/18	R209	01/02/2024	12.13	Put	Bond Future	2,548.8600	2.5489	2,711.1300	2.7111	6.366	0	0	0
2023/08/18	R209	01/02/2024	12.14	Call	Bond Future	2,855.2900	2.8553	2,481.1700	2.4812	(13.103)	0	0	0
2023/08/18	R209	01/02/2024	12.14	Put	Bond Future	2,528.6000	2.5286	2,689.4300	2.6894	6.360	0	0	0
2023/08/18	R209	01/02/2024			Bond Future	12.0686	65.5841	12.1858	65.0491	0.972	0.0000	0.0000	1,690
2023/08/18	R209	01/02/2024	12.12	Call	Bond Future	2,804.7400	2.8047	2,433.5200	2.4335	(13.235)	0	0	0
2023/08/18	R209	01/02/2024	12.12	Put	Bond Future	2,569.2700	2.5693	2,733.0000	2.7330	6.373	0	0	0
2023/08/18	R209	01/02/2024	12.13	Call	Bond Future	2,829.9700	2.8300	2,457.2900	2.4573	(13.169)	0	0	0
2023/08/18	R209	02/05/2024	11.17	Call	Bond Future	1,338.9600	1.3390	1,090.0200	1.0900	(18.592)	0	0	0
2023/08/18	R209	02/05/2024	11.17	Put	Bond Future	6,084.4600	6.0845	6,382.7600	6.3828	4.903	0	0	0
2023/08/18	R209	02/05/2024	11.18	Call	Bond Future	1,353.2400	1.3532	1,101.1500	1.1011	(18.629)	0	0	0
2023/08/18	R209	02/05/2024	11.18	Put	Bond Future	6,048.7800	6.0488	6,343.9300	6.3439	4.879	0	0	0
2023/08/18	R209	02/05/2024			Bond Future	12.1675	63.9107	12.2892	63.3635	1.000	0.0000	0.0000	0
2023/08/18	R209	02/05/2024	11.19	Call	Bond Future	1,367.6200	1.3676	1,112.5400	1.1125	(18.651)	0	0	0
2023/08/18	R209	02/05/2024	11.19	Put	Bond Future	6,013.2600	6.0133	6,305.4200	6.3054	4.859	0	0	0
2023/08/18	R209	01/08/2024	11.79	Put	Bond Future	4,869.9000	4.8699	5,092.9200	5.0929	4.580	0	0	0
2023/08/18	R209	01/08/2024	11.80	Call	Bond Future	2,706.8900	2.7069	2,354.9300	2.3549	(13.002)	0	0	0
2023/08/18	R209	01/08/2024	11.80	Put	Bond Future	4,843.4800	4.8435	5,064.9400	5.0649	4.572	0	0	0
2023/08/18	R209	01/08/2024			Bond Future	12.2680	65.3650	12.3973	64.7916	1.054	0.0000	0.0000	0
2023/08/18	R209	01/08/2024	11.78	Call	Bond Future	2,666.3500	2.6663	2,317.2600	2.3173	(13.092)	0	0	0
2023/08/18	R209	01/08/2024	11.78	Put	Bond Future	4,896.4400	4.8964	5,120.7700	5.1208	4.581	0	0	0
2023/08/18	R209	01/08/2024	11.79	Call	Bond Future	2,686.5800	2.6866	2,336.1800	2.3362	(13.043)	0	0	0
2023/08/18	R209	07/11/2024	12.21	Call	Bond Future	3,579.4800	3.5795	3,120.1900	3.1202	(12.831)	0	0	0
2023/08/18	R209	07/11/2024	12.21	Put	Bond Future	4,441.9500	4.4419	4,568.5700	4.5686	2.851	0	0	0
2023/08/18	R209	07/11/2024	12.22	Call	Bond Future	3,601.7400	3.6017	3,141.0400	3.1410	(12.791)	0	0	0
2023/08/18	R209	07/11/2024	12.22	Put	Bond Future	4,419.5800	4.4196	4,544.7900	4.5448	2.833	0	0	0
2023/08/18	R209	07/11/2024			Bond Future	12.4050	63.7142	12.5396	63.1282	1.085	0.0000	0.0000	0
2023/08/18	R209	07/11/2024	12.23	Call	Bond Future	3,624.3400	3.6243	3,161.6900	3.1617	(12.765)	0	0	0
2023/08/18	R209	07/11/2024	12.23	Put	Bond Future	4,397.6000	4.3976	4,520.8600	4.5209	2.803	0	0	0
2023/08/18	R210	02/11/2023			Bond Future	227.1565	227.1565	227.6322	227.6322	0.209	0.0000	0.0000	70
2023/08/18	R210	01/02/2024			Bond Future	232.3309	232.3309	232.8082	232.8082	0.205	0.0000	0.0000	300
2023/08/18	R210	02/05/2024			Bond Future	234.3854	234.3854	234.8724	234.8724	0.208	0.0000	0.0000	0
2023/08/18	R210	01/08/2024			Bond Future	239.7738	239.7738	240.2223	240.2223	0.187	0.0000	0.0000	0
2023/08/18	R210	07/11/2024			Bond Future	242.0477	242.0477	242.5082	242.5082	0.190	0.0000	0.0000	0
2023/08/18	R213	02/11/2023	10.94	Call	Bond Future	1,607.7400	1.6077	1,284.8000	1.2848	(20.087)	0	0	731
2023/08/18	R213	02/11/2023	10.94	Put	Bond Future	1,575.9400	1.5759	1,719.8900	1.7199	9.134	0	0	0
2023/08/18	R213	02/11/2023	11.13	Call	Bond Future	2,077.3400	2.0773	1,721.5700	1.7216	(17.126)	0	0	0
2023/08/18	R213	02/11/2023	11.13	Put	Bond Future	1,231.4200	1.2314	1,342.5400	1.3425	9.024	0	0	0
2023/08/18	R213	02/11/2023			Bond Future	10.9326	81.8388	11.0412	81.3719	0.993	0.0000	0.0000	33,183
2023/08/18	R213	02/11/2023	11.11	Call	Bond Future	2,025.2200	2.0252	1,672.6500	1.6726	(17.409)	0	0	0
2023/08/18	R213	02/11/2023	11.11	Put	Bond Future	1,264.5100	1.2645	1,378.8300	1.3788	9.041	0	0	0
2023/08/18	R213	02/11/2023	11.12	Call	Bond Future	2,051.1300	2.0511	1,697.0200	1.6970	(17.264)	0	0	0
2023/08/18	R213	02/11/2023	11.12	Put	Bond Future	1,247.8000	1.2478	1,360.5800	1.3606	9.038	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
2023/08/18	R213	02/11/2023	11.44	Call	Bond Future	2,958.6200	2.9586	2,563.3000	2.5633	(13.362)	0	0	731
2023/08/18	R213	02/11/2023	11.44	Put	Bond Future	806.5900	0.8066	878.1600	0.8782	8.873	0	0	0
2023/08/18	R213	02/11/2023	12.70	Call	Bond Future	7,310.4100	7.3104	6,856.2900	6.8563	(6.212)	0	0	0
2023/08/18	R213	02/11/2023	12.70	Put	Bond Future	120.6500	0.1206	133.4200	0.1334	10.584	0	0	731
2023/08/18	R213	01/02/2024	11.70	Call	Bond Future	4,129.7200	4.1297	3,734.3600	3.7344	(9.574)	0	0	0
2023/08/18	R213	01/02/2024	11.70	Put	Bond Future	1,337.9500	1.3379	1,423.3100	1.4233	6.380	0	0	0
2023/08/18	R213	01/02/2024	11.71	Call	Bond Future	4,158.4800	4.1585	3,762.0300	3.7620	(9.534)	0	0	0
2023/08/18	R213	01/02/2024	11.71	Put	Bond Future	1,326.4800	1.3265	1,410.7500	1.4107	6.353	0	0	0
2023/08/18	R213	01/02/2024			Bond Future	11.0215	83.6833	11.1362	83.2026	1.041	0.0000	0.0000	0
2023/08/18	R213	01/02/2024	11.72	Call	Bond Future	4,187.1100	4.1871	3,789.9800	3.7900	(9.485)	0	0	0
2023/08/18	R213	01/02/2024	11.72	Put	Bond Future	1,314.9100	1.3149	1,398.5000	1.3985	6.357	0	0	0
2023/08/18	R213	02/05/2024	10.30	Call	Bond Future	1,384.4000	1.3844	1,187.2600	1.1873	(14.240)	0	0	0
2023/08/18	R213	02/05/2024	10.30	Put	Bond Future	4,779.7500	4.7798	5,074.4400	5.0744	6.165	0	0	0
2023/08/18	R213	02/05/2024			Bond Future	11.1066	82.0122	11.2269	81.5204	1.084	0.0000	0.0000	0
2023/08/18	R213	02/05/2024	10.28	Call	Bond Future	1,355.9300	1.3559	1,162.5300	1.1625	(14.263)	0	0	0
2023/08/18	R213	02/05/2024	10.28	Put	Bond Future	4,837.7200	4.8377	5,136.1500	5.1362	6.169	0	0	0
2023/08/18	R213	02/05/2024	10.29	Call	Bond Future	1,370.1200	1.3701	1,174.7300	1.1747	(14.261)	0	0	0
2023/08/18	R213	02/05/2024	10.29	Put	Bond Future	4,808.6800	4.8087	5,105.1200	5.1051	6.165	0	0	0
2023/08/18	R213	01/08/2024	10.86	Call	Bond Future	2,460.8100	2.4608	2,114.0100	2.1140	(14.093)	0	0	0
2023/08/18	R213	01/08/2024	10.86	Put	Bond Future	3,801.3600	3.8014	3,975.1000	3.9751	4.570	0	0	0
2023/08/18	R213	01/08/2024	10.87	Call	Bond Future	2,480.3000	2.4803	2,131.9300	2.1319	(14.045)	0	0	0
2023/08/18	R213	01/08/2024	10.87	Put	Bond Future	3,780.0800	3.7801	3,952.2500	3.9523	4.555	0	0	0
2023/08/18	R213	01/08/2024			Bond Future	11.1921	83.8791	11.3229	83.3585	1.169	0.0000	0.0000	0
2023/08/18	R213	01/08/2024	10.88	Call	Bond Future	2,499.8700	2.4999	2,149.6100	2.1496	(14.011)	0	0	0
2023/08/18	R213	01/08/2024	10.88	Put	Bond Future	3,758.9100	3.7589	3,929.1900	3.9292	4.530	0	0	0
2023/08/18	R213	07/11/2024	11.23	Call	Bond Future	3,223.3100	3.2233	2,887.4700	2.8875	(10.419)	0	0	0
2023/08/18	R213	07/11/2024	11.23	Put	Bond Future	3,621.0400	3.6210	3,816.7900	3.8168	5.406	0	0	0
2023/08/18	R213	07/11/2024			Bond Future	11.3325	82.2516	11.4705	81.7200	1.218	0.0000	0.0000	0
2023/08/18	R213	07/11/2024	11.21	Call	Bond Future	3,182.1000	3.1821	2,848.2800	2.8483	(10.491)	0	0	0
2023/08/18	R213	07/11/2024	11.21	Put	Bond Future	3,657.7200	3.6577	3,855.4900	3.8555	5.407	0	0	0
2023/08/18	R213	07/11/2024	11.22	Call	Bond Future	3,202.4900	3.2025	2,867.6600	2.8677	(10.455)	0	0	0
2023/08/18	R213	07/11/2024	11.22	Put	Bond Future	3,639.1500	3.6392	3,835.9100	3.8359	5.407	0	0	0
2023/08/18	R214	02/11/2023	11.45	Put	Bond Future	4,826.2200	4.8262	5,223.2000	5.2232	8.225	0	0	0
2023/08/18	R214	02/11/2023	11.46	Call	Bond Future	390.6900	0.3907	260.2700	0.2603	(33.382)	0	0	0
2023/08/18	R214	02/11/2023	11.46	Put	Bond Future	4,782.6600	4.7827	5,177.3700	5.1774	8.253	0	0	0
2023/08/18	R214	02/11/2023			Bond Future	12.3426	59.8140	12.4551	59.2888	0.911	0.0000	0.0000	22,216
2023/08/18	R214	02/11/2023	11.45	Call	Bond Future	381.6000	0.3816	253.4500	0.2534	(33.582)	0	0	0
2023/08/18	R214	02/11/2023	11.47	Call	Bond Future	399.9300	0.3999	267.2900	0.2673	(33.166)	0	0	0
2023/08/18	R214	02/11/2023	11.47	Put	Bond Future	4,739.3100	4.7393	5,131.8000	5.1318	8.282	0	0	0
2023/08/18	R214	01/02/2024	12.16	Call	Bond Future	2,064.2300	2.0642	1,727.6400	1.7276	(16.306)	0	0	0
2023/08/18	R214	01/02/2024	12.16	Put	Bond Future	3,412.7100	3.4127	3,615.4900	3.6155	5.942	0	0	0
2023/08/18	R214	01/02/2024			Bond Future	12.4454	61.1621	12.5625	60.6227	0.941	0.0000	0.0000	0
2023/08/18	R214	01/02/2024	12.14	Call	Bond Future	2,020.7900	2.0208	1,688.0400	1.6880	(16.466)	0	0	0
2023/08/18	R214	01/02/2024	12.14	Put	Bond Future	3,465.5800	3.4656	3,672.2000	3.6722	5.962	0	0	0
2023/08/18	R214	01/02/2024	12.15	Call	Bond Future	2,042.4500	2.0425	1,707.7700	1.7078	(16.386)	0	0	0
2023/08/18	R214	01/02/2024	12.15	Put	Bond Future	3,439.0600	3.4391	3,643.7500	3.6438	5.952	0	0	0
2023/08/18	R214	02/05/2024	11.46	Call	Bond Future	1,267.4700	1.2675	1,037.6800	1.0377	(18.130)	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
2023/08/18	R214	02/05/2024	11.46	Put	Bond Future	6,587.1100	6.5871	6,909.0300	6.9090	4.887	0	0	0
2023/08/18	R214	02/05/2024	11.47	Call	Bond Future	1,281.4500	1.2815	1,048.6800	1.0487	(18.165)	0	0	0
2023/08/18	R214	02/05/2024	11.47	Put	Bond Future	6,548.6500	6.5487	6,867.5900	6.8676	4.870	0	0	0
2023/08/18	R214	02/05/2024			Bond Future	12.5440	59.2368	12.6653	58.6851	0.967	0.0000	0.0000	0
2023/08/18	R214	02/05/2024	11.48	Call	Bond Future	1,295.5300	1.2955	1,059.6200	1.0596	(18.210)	0	0	0
2023/08/18	R214	02/05/2024	11.48	Put	Bond Future	6,510.3500	6.5103	6,826.1500	6.8262	4.851	0	0	0
2023/08/18	R214	01/08/2024	12.18	Call	Bond Future	2,792.8300	2.7928	2,357.5800	2.3576	(15.585)	0	0	0
2023/08/18	R214	01/08/2024	12.18	Put	Bond Future	4,949.7300	4.9497	5,091.4100	5.0914	2.862	0	0	0
2023/08/18	R214	01/08/2024			Bond Future	12.6431	60.5850	12.7715	60.0081	1.016	0.0000	0.0000	0
2023/08/18	R214	01/08/2024	12.16	Call	Bond Future	2,751.1500	2.7512	2,320.7800	2.3208	(15.643)	0	0	0
2023/08/18	R214	01/08/2024	12.16	Put	Bond Future	5,003.9900	5.0040	5,150.5500	5.1505	2.929	0	0	0
2023/08/18	R214	01/08/2024	12.17	Call	Bond Future	2,771.8300	2.7718	2,339.1400	2.3391	(15.610)	0	0	0
2023/08/18	R214	01/08/2024	12.17	Put	Bond Future	4,976.6700	4.9767	5,120.9100	5.1209	2.898	0	0	0
2023/08/18	R214	07/11/2024	12.60	Call	Bond Future	3,686.9500	3.6869	3,255.0000	3.2550	(11.716)	0	0	0
2023/08/18	R214	07/11/2024	12.60	Put	Bond Future	4,495.8000	4.4958	4,653.3800	4.6534	3.505	0	0	0
2023/08/18	R214	07/11/2024	12.61	Call	Bond Future	3,709.8500	3.7099	3,276.5300	3.2765	(11.680)	0	0	0
2023/08/18	R214	07/11/2024	12.61	Put	Bond Future	4,473.2300	4.4732	4,629.4400	4.6294	3.492	0	0	0
2023/08/18	R214	07/11/2024			Bond Future	12.7797	58.6733	12.9132	58.0837	1.044	0.0000	0.0000	0
2023/08/18	R214	07/11/2024	12.62	Call	Bond Future	3,732.8100	3.7328	3,298.1200	3.2981	(11.645)	0	0	0
2023/08/18	R214	07/11/2024	12.62	Put	Bond Future	4,450.7600	4.4508	4,605.6000	4.6056	3.479	0	0	0
2023/08/18	R248	02/11/2023	11.47	Call	Bond Future	371.9000	0.3719	237.2900	0.2373	(36.195)	0	0	0
2023/08/18	R248	02/11/2023	11.48	Call	Bond Future	381.2800	0.3813	243.3600	0.2434	(36.173)	0	0	0
2023/08/18	R248	02/11/2023	11.49	Put	Bond Future	6,361.0800	6.3611	6,856.2000	6.8562	7.784	0	0	0
2023/08/18	R248	02/11/2023	12.50	Call	Bond Future	2,442.1000	2.4421	1,981.1000	1.9811	(18.877)	0	0	207
2023/08/18	R248	02/11/2023	13.60	Call	Bond Future	6,561.0800	6.5611	5,946.2800	5.9463	(9.370)	0	0	0
2023/08/18	R248	02/11/2023	13.60	Put	Bond Future	589.6000	0.5896	611.2000	0.6112	3.664	0	0	207
2023/08/18	R248	02/11/2023			Bond Future	12.4668	73.3750	12.5794	72.7386	0.903	0.0000	0.0000	232,212
2023/08/18	R248	02/11/2023	11.47	Put	Bond Future	6,473.3700	6.4734	6,975.1600	6.9752	7.752	0	0	0
2023/08/18	R248	02/11/2023	11.48	Put	Bond Future	6,417.0600	6.4171	6,915.5400	6.9155	7.768	0	0	0
2023/08/18	R248	02/11/2023	11.49	Call	Bond Future	390.9000	0.3909	249.6200	0.2496	(36.142)	0	0	0
2023/08/18	R248	02/11/2023	11.80	Call	Bond Future	783.0400	0.7830	549.6100	0.5496	(29.811)	0	0	207
2023/08/18	R248	02/11/2023	11.80	Put	Bond Future	4,766.6400	4.7666	5,169.6100	5.1696	8.454	0	0	0
2023/08/18	R248	02/11/2023	12.50	Put	Bond Future	2,253.3500	2.2534	2,428.7500	2.4288	7.784	0	0	0
2023/08/18	R248	01/02/2024	12.30	Put	Bond Future	4,230.4900	4.2305	4,447.3200	4.4473	5.125	0	0	0
2023/08/18	R248	01/02/2024	11.50	Call	Bond Future	986.0500	0.9861	751.7800	0.7518	(23.758)	0	0	1,000
2023/08/18	R248	01/02/2024	11.50	Put	Bond Future	7,497.0100	7.4970	7,916.4400	7.9164	5.595	0	0	0
2023/08/18	R248	01/02/2024	12.14	Call	Bond Future	2,245.5400	2.2455	1,846.2800	1.8463	(17.780)	0	0	0
2023/08/18	R248	01/02/2024	12.14	Put	Bond Future	4,760.3800	4.7604	5,014.8200	5.0148	5.345	0	0	0
2023/08/18	R248	01/02/2024	12.15	Call	Bond Future	2,270.3200	2.2703	1,868.6600	1.8687	(17.692)	0	0	0
2023/08/18	R248	01/02/2024	12.15	Put	Bond Future	4,725.5900	4.7256	4,977.6300	4.9776	5.334	0	0	0
2023/08/18	R248	01/02/2024			Bond Future	12.5750	75.0287	12.6925	74.3750	0.935	0.0000	0.0000	0
2023/08/18	R248	01/02/2024	12.16	Call	Bond Future	2,295.2300	2.2952	1,891.1800	1.8912	(17.604)	0	0	0
2023/08/18	R248	01/02/2024	12.16	Put	Bond Future	4,691.0100	4.6910	4,940.6600	4.9407	5.322	0	0	0
2023/08/18	R248	01/02/2024	12.30	Call	Bond Future	2,658.7200	2.6587	2,221.8500	2.2219	(16.432)	0	0	1,000
2023/08/18	R248	01/02/2024	13.37	Call	Bond Future	6,115.4800	6.1155	5,521.9300	5.5219	(9.706)	0	0	0
2023/08/18	R248	01/02/2024	13.37	Put	Bond Future	1,894.8600	1.8949	1,955.0100	1.9550	3.174	0	0	1,000
2023/08/18	R248	02/05/2024	11.46	Call	Bond Future	1,414.4500	1.4144	1,139.8300	1.1398	(19.415)	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
2023/08/18	R248	02/05/2024	11.47	Call	Bond Future	1,430.4700	1.4305	1,152.1000	1.1521	(19.460)	0	0	0
2023/08/18	R248	02/05/2024	11.48	Put	Bond Future	8,663.7000	8.6637	9,050.4800	9.0505	4.464	0	0	0
2023/08/18	R248	02/05/2024			Bond Future	12.6788	72.2721	12.8009	71.6033	0.963	0.0000	0.0000	0
2023/08/18	R248	02/05/2024	11.46	Put	Bond Future	8,762.7700	8.7628	9,156.8900	9.1569	4.498	0	0	0
2023/08/18	R248	02/05/2024	11.47	Put	Bond Future	8,713.1300	8.7131	9,103.5000	9.1035	4.480	0	0	0
2023/08/18	R248	02/05/2024	11.48	Call	Bond Future	1,446.6000	1.4466	1,164.6400	1.1646	(19.491)	0	0	0
2023/08/18	R248	01/08/2024	12.30	Call	Bond Future	3,414.7900	3.4148	2,930.0400	2.9300	(14.196)	0	0	0
2023/08/18	R248	01/08/2024	12.30	Put	Bond Future	6,136.7200	6.1367	6,351.3900	6.3514	3.498	0	0	0
2023/08/18	R248	01/08/2024	12.31	Call	Bond Future	3,440.2600	3.4403	2,953.3200	2.9533	(14.154)	0	0	0
2023/08/18	R248	01/08/2024	12.31	Put	Bond Future	6,104.0100	6.1040	6,316.4900	6.3165	3.481	0	0	0
2023/08/18	R248	01/08/2024			Bond Future	12.7834	73.9168	12.9131	73.2174	1.014	0.0000	0.0000	13,000
2023/08/18	R248	01/08/2024	12.32	Call	Bond Future	3,465.5200	3.4655	2,976.6800	2.9767	(14.106)	0	0	0
2023/08/18	R248	01/08/2024	12.32	Put	Bond Future	6,071.1700	6.0712	6,281.7500	6.2817	3.469	0	0	0
2023/08/18	R248	07/11/2024	12.80	Call	Bond Future	4,796.2600	4.7963	4,135.9300	4.1359	(13.768)	0	0	0
2023/08/18	R248	07/11/2024	12.80	Put	Bond Future	5,478.3600	5.4784	5,532.6500	5.5326	0.991	0	0	0
2023/08/18	R248	07/11/2024			Bond Future	12.9267	71.1665	13.0618	70.4519	1.045	0.0000	0.0000	0
2023/08/18	R248	07/11/2024	12.78	Call	Bond Future	4,740.0600	4.7401	4,083.2300	4.0832	(13.857)	0	0	0
2023/08/18	R248	07/11/2024	12.78	Put	Bond Future	5,530.9400	5.5309	5,588.7300	5.5887	1.045	0	0	0
2023/08/18	R248	07/11/2024	12.79	Call	Bond Future	4,768.1400	4.7681	4,109.4000	4.1094	(13.815)	0	0	0
2023/08/18	R248	07/11/2024	12.79	Put	Bond Future	5,504.5900	5.5046	5,560.4700	5.5605	1.015	0	0	0

Total

1435556