



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 17/08/2023 TO 17/08/2023

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
2023/08/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/17	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/17	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/17	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/17	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/17	2025	02/11/2023		Bond Future	173.1272	173.1272	173.1667	173.1667	0.023	0.0000	0.0000	5,538
2023/08/17	2025	01/02/2024		Bond Future	175.2840	175.2840	175.3241	175.3241	0.023	0.0000	0.0000	214
2023/08/17	2025	02/05/2024		Bond Future	179.2811	179.2811	179.3224	179.3224	0.023	0.0000	0.0000	0
2023/08/17	2025	01/08/2024		Bond Future	181.5717	181.5717	181.6140	181.6140	0.023	0.0000	0.0000	0
2023/08/17	2025	07/11/2024		Bond Future	185.8092	185.8092	185.8534	185.8534	0.024	0.0000	0.0000	0
2023/08/17	2029	02/11/2023		Bond Future	125.2936	125.2936	125.4888	125.4888	0.156	0.0000	0.0000	1,287
2023/08/17	2029	01/02/2024		Bond Future	128.1478	128.1478	128.3473	128.3473	0.156	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
2023/08/17	2029	02/05/2024			Bond Future	129.7084	129.7084	129.9126	129.9126	0.157	0.0000	0.0000	0
2023/08/17	2029	01/08/2024			Bond Future	132.6904	132.6904	132.8994	132.8994	0.158	0.0000	0.0000	0
2023/08/17	2029	07/11/2024			Bond Future	134.3931	134.3931	134.6075	134.6075	0.160	0.0000	0.0000	0
2023/08/17	2030	02/11/2023	9.57	Call	Bond Future	321.3900	0.3214	298.0000	0.2980	(7.278)	0	0	800
2023/08/17	2030	02/11/2023	9.57	Put	Bond Future	3,847.1200	3.8471	3,929.7200	3.9297	2.147	0	0	0
2023/08/17	2030	02/11/2023	10.07	Call	Bond Future	897.5000	0.8975	850.6400	0.8506	(5.221)	0	0	800
2023/08/17	2030	02/11/2023	10.07	Put	Bond Future	2,253.6400	2.2536	2,312.7700	2.3128	2.624	0	0	0
2023/08/17	2030	02/11/2023	11.43	Call	Bond Future	4,566.4600	4.5665	4,470.0700	4.4701	(2.111)	0	0	0
2023/08/17	2030	02/11/2023	11.43	Put	Bond Future	334.5100	0.3345	344.1100	0.3441	2.870	0	0	500
2023/08/17	2030	02/11/2023	12.27	Put	Bond Future	85.2900	0.0853	87.2100	0.0872	2.251	0	0	500
2023/08/17	2030	02/11/2023	10.81	Call	Bond Future	2,590.2400	2.5902	2,509.5700	2.5096	(3.114)	0	0	0
2023/08/17	2030	02/11/2023	10.81	Put	Bond Future	850.5400	0.8505	875.8600	0.8759	2.977	0	0	0
2023/08/17	2030	02/11/2023	10.39	Call	Bond Future	1,513.1800	1.5132	1,450.1800	1.4502	(4.163)	0	0	500
2023/08/17	2030	02/11/2023	10.80	Call	Bond Future	2,561.5000	2.5615	2,481.1900	2.4812	(3.135)	0	0	0
2023/08/17	2030	02/11/2023	10.80	Put	Bond Future	862.7400	0.8627	888.4200	0.8884	2.977	0	0	0
2023/08/17	2030	02/11/2023			Bond Future	10.3902	91.3604	10.4155	91.2544	0.243	0.0000	0.0000	89,661
2023/08/17	2030	02/11/2023	9.89	Call	Bond Future	638.1200	0.6381	600.3800	0.6004	(5.914)	0	0	500
2023/08/17	2030	02/11/2023	9.89	Put	Bond Future	2,767.9400	2.7679	2,836.1900	2.8362	2.466	0	0	0
2023/08/17	2030	02/11/2023	11.57	Call	Bond Future	5,050.5900	5.0506	4,952.1200	4.9521	(1.950)	0	0	0
2023/08/17	2030	02/11/2023	11.57	Put	Bond Future	268.2800	0.2683	275.8000	0.2758	2.803	0	0	800
2023/08/17	2030	02/11/2023	12.27	Call	Bond Future	7,553.0300	7.5530	7,448.9600	7.4490	(1.378)	0	0	0
2023/08/17	2030	02/11/2023	10.82	Call	Bond Future	2,618.9500	2.6189	2,537.9300	2.5379	(3.094)	0	0	0
2023/08/17	2030	02/11/2023	10.82	Put	Bond Future	838.3300	0.8383	863.3000	0.8633	2.979	0	0	0
2023/08/17	2030	02/11/2023	11.12	Call	Bond Future	3,536.0400	3.5360	3,446.0400	3.4460	(2.545)	0	0	500
2023/08/17	2030	02/11/2023	11.12	Put	Bond Future	538.9000	0.5389	554.8900	0.5549	2.967	0	0	0
2023/08/17	2030	02/11/2023	10.39	Put	Bond Future	1,514.0200	1.5140	1,557.0100	1.5570	2.839	0	0	0
2023/08/17	2030	02/11/2023	10.62	Call	Bond Future	2,069.3700	2.0694	1,996.0200	1.9960	(3.545)	0	0	500
2023/08/17	2030	02/11/2023	10.62	Put	Bond Future	1,111.7300	1.1117	1,144.3700	1.1444	2.936	0	0	0
2023/08/17	2030	01/02/2024	12.10	Put	Bond Future	488.8100	0.4888	500.1900	0.5002	2.328	0	0	400
2023/08/17	2030	01/02/2024	11.85	Call	Bond Future	6,079.8700	6.0799	5,985.8700	5.9859	(1.546)	0	0	0
2023/08/17	2030	01/02/2024	11.85	Put	Bond Future	619.8400	0.6198	634.3200	0.6343	2.336	0	0	500
2023/08/17	2030	01/02/2024	11.86	Put	Bond Future	613.9500	0.6140	628.2900	0.6283	2.336	0	0	500
2023/08/17	2030	01/02/2024	11.37	Call	Bond Future	4,603.6400	4.6036	4,517.6700	4.5177	(1.867)	0	0	0
2023/08/17	2030	01/02/2024	11.37	Put	Bond Future	972.1700	0.9722	994.6800	0.9947	2.315	0	0	0
2023/08/17	2030	01/02/2024	11.00	Call	Bond Future	3,552.9300	3.5529	3,475.3300	3.4753	(2.184)	0	0	0
2023/08/17	2030	01/02/2024	10.00	Call	Bond Future	1,357.6100	1.3576	1,311.1800	1.3112	(3.420)	0	0	500
2023/08/17	2030	01/02/2024	10.00	Put	Bond Future	3,227.3400	3.2273	3,289.3900	3.2894	1.923	0	0	0
2023/08/17	2030	01/02/2024	10.16	Call	Bond Future	1,631.0800	1.6311	1,579.1700	1.5792	(3.183)	0	0	200
2023/08/17	2030	01/02/2024	10.16	Put	Bond Future	2,836.0000	2.8360	2,892.5700	2.8926	1.995	0	0	0
2023/08/17	2030	01/02/2024	9.57	Put	Bond Future	4,481.8300	4.4818	4,557.8100	4.5578	1.695	0	0	0
2023/08/17	2030	01/02/2024	9.89	Put	Bond Future	3,521.2200	3.5212	3,586.9800	3.5870	1.868	0	0	0
2023/08/17	2030	01/02/2024	9.93	Call	Bond Future	1,249.8200	1.2498	1,205.7500	1.2058	(3.526)	0	0	1,360
2023/08/17	2030	01/02/2024	9.93	Put	Bond Future	3,412.3200	3.4123	3,476.7300	3.4767	1.888	0	0	0
2023/08/17	2030	01/02/2024			Bond Future	10.4538	89.4137	10.4805	89.3052	0.255	0.0000	0.0000	0
2023/08/17	2030	01/02/2024	12.10	Call	Bond Future	6,881.7900	6.8818	6,784.6900	6.7847	(1.411)	0	0	0
2023/08/17	2030	01/02/2024	11.75	Call	Bond Future	5,764.4800	5.7645	5,671.9100	5.6719	(1.606)	0	0	0
2023/08/17	2030	01/02/2024	11.75	Put	Bond Future	681.3200	0.6813	697.2300	0.6972	2.335	0	0	200

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2023/08/17	2030	01/02/2024	11.86	Call	Bond Future	6,111.5500	6.1115	6,017.4100	6.0174	(1.540)	0	0	0
2023/08/17	2030	01/02/2024	11.35	Call	Bond Future	4,544.6600	4.5447	4,459.0900	4.4591	(1.883)	0	0	0
2023/08/17	2030	01/02/2024	11.35	Put	Bond Future	990.4600	0.9905	1,013.3700	1.0134	2.313	0	0	0
2023/08/17	2030	01/02/2024	11.36	Call	Bond Future	4,574.1200	4.5741	4,488.3400	4.4883	(1.875)	0	0	0
2023/08/17	2030	01/02/2024	11.36	Put	Bond Future	981.2800	0.9813	1,003.9800	1.0040	2.313	0	0	0
2023/08/17	2030	01/02/2024	10.39	Call	Bond Future	2,078.0900	2.0781	2,018.4600	2.0185	(2.869)	0	0	500
2023/08/17	2030	01/02/2024	10.39	Put	Bond Future	2,337.9000	2.3379	2,386.7500	2.3868	2.089	0	0	0
2023/08/17	2030	01/02/2024	11.00	Put	Bond Future	1,365.2500	1.3653	1,396.1300	1.3961	2.262	0	0	700
2023/08/17	2030	01/02/2024	11.31	Call	Bond Future	4,426.9700	4.4270	4,342.2200	4.3422	(1.914)	0	0	0
2023/08/17	2030	01/02/2024	11.31	Put	Bond Future	1,027.5800	1.0276	1,051.3100	1.0513	2.309	0	0	1,360
2023/08/17	2030	01/02/2024	10.07	Call	Bond Future	1,473.6000	1.4736	1,424.7700	1.4248	(3.314)	0	0	400
2023/08/17	2030	01/02/2024	10.07	Put	Bond Future	3,051.7300	3.0517	3,111.3800	3.1114	1.955	0	0	0
2023/08/17	2030	01/02/2024	9.57	Call	Bond Future	795.0000	0.7950	762.5000	0.7625	(4.088)	0	0	400
2023/08/17	2030	01/02/2024	9.89	Call	Bond Future	1,190.9000	1.1909	1,148.1800	1.1482	(3.587)	0	0	500
2023/08/17	2030	02/05/2024	12.38	Call	Bond Future	7,645.7500	7.6458	7,549.6900	7.5497	(1.256)	0	0	0
2023/08/17	2030	02/05/2024	12.38	Put	Bond Future	705.1800	0.7052	719.9100	0.7199	2.089	0	0	1,080
2023/08/17	2030	02/05/2024	10.62	Call	Bond Future	2,859.2100	2.8592	2,795.0200	2.7950	(2.245)	0	0	500
2023/08/17	2030	02/05/2024	10.62	Put	Bond Future	2,494.1200	2.4941	2,540.7200	2.5407	1.868	0	0	0
2023/08/17	2030	02/05/2024	10.82	Call	Bond Future	3,319.5900	3.3196	3,250.3600	3.2504	(2.085)	0	0	1,080
2023/08/17	2030	02/05/2024	10.82	Put	Bond Future	2,175.0600	2.1751	2,216.6200	2.2166	1.911	0	0	0
2023/08/17	2030	02/05/2024	11.12	Put	Bond Future	1,767.9700	1.7680	1,802.6500	1.8026	1.962	0	0	0
2023/08/17	2030	02/05/2024	9.82	Call	Bond Future	1,390.5600	1.3906	1,348.5900	1.3486	(3.018)	0	0	0
2023/08/17	2030	02/05/2024	9.82	Put	Bond Future	4,230.2900	4.2303	4,299.1100	4.2991	1.627	0	0	0
2023/08/17	2030	02/05/2024	9.66	Call	Bond Future	1,178.4600	1.1785	1,140.8700	1.1409	(3.190)	0	0	1,000
2023/08/17	2030	02/05/2024	9.66	Put	Bond Future	4,676.2700	4.6763	4,749.4700	4.7495	1.565	0	0	0
2023/08/17	2030	02/05/2024	9.81	Call	Bond Future	1,376.2100	1.3762	1,334.5300	1.3345	(3.029)	0	0	0
2023/08/17	2030	02/05/2024	9.81	Put	Bond Future	4,256.9000	4.2569	4,326.0100	4.3260	1.623	0	0	0
2023/08/17	2030	02/05/2024			Bond Future	10.5271	91.4314	10.5552	91.3206	0.267	0.0000	0.0000	0
2023/08/17	2030	02/05/2024	11.94	Call	Bond Future	6,347.5600	6.3476	6,257.0400	6.2570	(1.426)	0	0	0
2023/08/17	2030	02/05/2024	11.94	Put	Bond Future	992.2300	0.9922	1,012.5000	1.0125	2.043	0	0	1,000
2023/08/17	2030	02/05/2024	13.15	Call	Bond Future	9,949.9400	9.9499	9,846.5700	9.8466	(1.039)	0	0	0
2023/08/17	2030	02/05/2024	13.15	Put	Bond Future	324.5100	0.3245	331.9300	0.3319	2.287	0	0	500
2023/08/17	2030	02/05/2024	11.12	Call	Bond Future	4,065.7600	4.0658	3,989.6500	3.9896	(1.872)	0	0	500
2023/08/17	2030	02/05/2024	9.83	Call	Bond Future	1,404.7200	1.4047	1,362.4700	1.3625	(3.008)	0	0	0
2023/08/17	2030	02/05/2024	9.83	Put	Bond Future	4,203.5100	4.2035	4,272.0500	4.2720	1.631	0	0	0
2023/08/17	2030	02/05/2024	10.16	Call	Bond Future	1,936.4400	1.9364	1,884.8400	1.8848	(2.665)	0	0	1,000
2023/08/17	2030	02/05/2024	10.16	Put	Bond Future	3,396.8700	3.3969	3,456.0600	3.4561	1.742	0	0	0
2023/08/17	2030	01/08/2024	10.37	Call	Bond Future	2,453.5700	2.4536	2,397.0700	2.3971	(2.303)	0	0	0
2023/08/17	2030	01/08/2024	10.37	Put	Bond Future	3,347.6800	3.3477	3,404.3200	3.4043	1.692	0	0	0
2023/08/17	2030	01/08/2024	10.38	Call	Bond Future	2,472.4500	2.4725	2,415.7000	2.4157	(2.295)	0	0	0
2023/08/17	2030	01/08/2024	10.38	Put	Bond Future	3,328.0700	3.3281	3,384.4600	3.3845	1.694	0	0	0
2023/08/17	2030	01/08/2024			Bond Future	10.6036	89.5066	10.6334	89.3935	0.281	0.0000	0.0000	0
2023/08/17	2030	01/08/2024	10.39	Call	Bond Future	2,491.7500	2.4918	2,434.7500	2.4347	(2.288)	0	0	0
2023/08/17	2030	01/08/2024	10.39	Put	Bond Future	3,308.8900	3.3089	3,365.0300	3.3650	1.697	0	0	0
2023/08/17	2030	07/11/2024	10.76	Call	Bond Future	3,212.0000	3.2120	3,148.4300	3.1484	(1.979)	0	0	0
2023/08/17	2030	07/11/2024	10.76	Put	Bond Future	3,076.0700	3.0761	3,127.7800	3.1278	1.681	0	0	0
2023/08/17	2030	07/11/2024			Bond Future	10.7228	91.5668	10.7543	91.4515	0.294	0.0000	0.0000	0
2023/08/17	2030	07/11/2024	10.74	Call	Bond Future	3,171.1300	3.1711	3,107.9900	3.1080	(1.991)	0	0	0

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2023/08/17	2030	07/11/2024	10.74	Put	Bond Future	3,108.1900	3.1082	3,160.3300	3.1603	1.678	0	0	0
2023/08/17	2030	07/11/2024	10.75	Call	Bond Future	3,191.3400	3.1913	3,127.9800	3.1280	(1.985)	0	0	0
2023/08/17	2030	07/11/2024	10.75	Put	Bond Future	3,091.8900	3.0919	3,143.8100	3.1438	1.679	0	0	0
2023/08/17	2032	02/11/2023	10.35	Call	Bond Future	366.0500	0.3660	339.6400	0.3396	(7.215)	0	0	7,750
2023/08/17	2032	02/11/2023	10.58	Put	Bond Future	3,514.8700	3.5149	3,595.7000	3.5957	2.300	0	0	0
2023/08/17	2032	02/11/2023	10.59	Call	Bond Future	634.6900	0.6347	595.9600	0.5960	(6.102)	0	0	500
2023/08/17	2032	02/11/2023	10.59	Put	Bond Future	3,478.3900	3.4784	3,558.6700	3.5587	2.308	0	0	0
2023/08/17	2032	02/11/2023	11.90	Call	Bond Future	4,072.6600	4.0727	3,971.7400	3.9717	(2.478)	0	0	0
2023/08/17	2032	02/11/2023	11.90	Put	Bond Future	668.7400	0.6687	686.8300	0.6868	2.705	0	0	0
2023/08/17	2032	02/11/2023	11.50	Put	Bond Future	1,162.2600	1.1623	1,194.1000	1.1941	2.739	0	0	500
2023/08/17	2032	02/11/2023	11.24	Call	Bond Future	1,964.0400	1.9640	1,888.9000	1.8889	(3.826)	0	0	0
2023/08/17	2032	02/11/2023	11.24	Put	Bond Future	1,631.7000	1.6317	1,675.5700	1.6756	2.689	0	0	0
2023/08/17	2032	02/11/2023	10.71	Call	Bond Future	813.5200	0.8135	768.0000	0.7680	(5.595)	0	0	500
2023/08/17	2032	02/11/2023	11.00	Call	Bond Future	1,371.5100	1.3715	1,309.2800	1.3093	(4.537)	0	0	0
2023/08/17	2032	02/11/2023	11.00	Put	Bond Future	2,193.9700	2.1940	2,250.7500	2.2507	2.588	0	0	500
2023/08/17	2032	02/11/2023	11.09	Put	Bond Future	1,967.7300	1.9677	2,019.5000	2.0195	2.631	0	0	0
2023/08/17	2032	02/11/2023			Bond Future	11.1705	85.1897	11.1953	85.0707	0.222	0.0000	0.0000	196,118
2023/08/17	2032	02/11/2023	10.35	Put	Bond Future	4,421.9900	4.4220	4,514.5900	4.5146	2.094	0	0	0
2023/08/17	2032	02/11/2023	10.58	Call	Bond Future	621.0900	0.6211	582.9100	0.5829	(6.147)	0	0	500
2023/08/17	2032	02/11/2023	11.78	Call	Bond Future	3,648.6100	3.6486	3,551.2200	3.5512	(2.669)	0	0	0
2023/08/17	2032	02/11/2023	11.78	Put	Bond Future	792.0400	0.7920	813.6600	0.8137	2.730	0	0	500
2023/08/17	2032	02/11/2023	12.26	Call	Bond Future	5,413.3300	5.4133	5,304.5100	5.3045	(2.010)	0	0	0
2023/08/17	2032	02/11/2023	12.26	Put	Bond Future	396.1500	0.3962	406.3400	0.4063	2.572	0	0	500
2023/08/17	2032	02/11/2023	11.28	Call	Bond Future	2,073.3600	2.0734	1,996.2100	1.9962	(3.721)	0	0	0
2023/08/17	2032	02/11/2023	11.28	Put	Bond Future	1,550.5500	1.5506	1,592.4100	1.5924	2.700	0	0	500
2023/08/17	2032	02/11/2023	11.50	Call	Bond Future	2,722.5900	2.7226	2,635.4200	2.6354	(3.202)	0	0	0
2023/08/17	2032	02/11/2023	11.60	Call	Bond Future	3,041.8200	3.0418	2,950.6700	2.9507	(2.997)	0	0	0
2023/08/17	2032	02/11/2023	11.60	Put	Bond Future	1,015.4600	1.0155	1,043.3200	1.0433	2.744	0	0	15,500
2023/08/17	2032	02/11/2023	11.22	Call	Bond Future	1,910.5300	1.9105	1,836.4000	1.8364	(3.880)	0	0	0
2023/08/17	2032	02/11/2023	11.22	Put	Bond Future	1,673.6400	1.6736	1,718.5200	1.7185	2.682	0	0	0
2023/08/17	2032	02/11/2023	11.23	Call	Bond Future	1,937.1900	1.9372	1,862.5600	1.8626	(3.852)	0	0	0
2023/08/17	2032	02/11/2023	11.23	Put	Bond Future	1,652.5600	1.6526	1,696.9400	1.6969	2.686	0	0	0
2023/08/17	2032	02/11/2023	10.71	Put	Bond Future	3,059.2200	3.0592	3,132.7100	3.1327	2.402	0	0	0
2023/08/17	2032	02/11/2023	11.09	Call	Bond Future	1,580.7400	1.5807	1,513.5000	1.5135	(4.254)	0	0	500
2023/08/17	2032	01/02/2024	12.50	Call	Bond Future	6,508.6800	6.5087	6,406.3100	6.4063	(1.573)	0	0	0
2023/08/17	2032	01/02/2024	12.73	Call	Bond Future	7,315.2200	7.3152	7,209.2700	7.2093	(1.448)	0	0	0
2023/08/17	2032	01/02/2024	12.73	Put	Bond Future	769.4400	0.7694	785.2400	0.7852	2.053	0	0	500
2023/08/17	2032	01/02/2024	11.83	Call	Bond Future	4,300.4400	4.3004	4,212.5700	4.2126	(2.043)	0	0	0
2023/08/17	2032	01/02/2024	11.83	Put	Bond Future	1,675.0100	1.6750	1,708.8900	1.7089	2.023	0	0	0
2023/08/17	2032	01/02/2024	11.84	Call	Bond Future	4,331.4600	4.3315	4,243.3200	4.2433	(2.035)	0	0	0
2023/08/17	2032	01/02/2024	11.84	Put	Bond Future	1,661.0600	1.6611	1,694.6700	1.6947	2.023	0	0	0
2023/08/17	2032	01/02/2024	10.78	Call	Bond Future	1,628.1000	1.6281	1,575.3200	1.5753	(3.242)	0	0	200
2023/08/17	2032	01/02/2024	11.09	Call	Bond Future	2,281.5500	2.2816	2,217.2500	2.2172	(2.818)	0	0	500
2023/08/17	2032	01/02/2024	11.09	Put	Bond Future	3,075.8900	3.0759	3,133.3400	3.1333	1.868	0	0	0
2023/08/17	2032	01/02/2024	11.75	Call	Bond Future	4,056.6400	4.0566	3,970.9500	3.9710	(2.112)	0	0	0
2023/08/17	2032	01/02/2024	11.75	Put	Bond Future	1,792.1400	1.7921	1,828.2000	1.8282	2.012	0	0	200
2023/08/17	2032	01/02/2024	10.01	Call	Bond Future	582.2100	0.5822	556.0200	0.5560	(4.498)	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
2023/08/17	2032	01/02/2024	10.01	Put	Bond Future	6,710.0100	6.7100	6,805.5700	6.8056	1.424	0	0	0
2023/08/17	2032	01/02/2024	10.59	Call	Bond Future	1,295.0800	1.2951	1,249.4000	1.2494	(3.527)	0	0	500
2023/08/17	2032	01/02/2024			Bond Future	11.2584	87.1100	11.2844	86.9882	0.231	0.0000	0.0000	0
2023/08/17	2032	01/02/2024	12.50	Put	Bond Future	940.7700	0.9408	960.1500	0.9602	2.060	0	0	200
2023/08/17	2032	01/02/2024	12.62	Call	Bond Future	6,927.3500	6.9274	6,823.0400	6.8230	(1.506)	0	0	0
2023/08/17	2032	01/02/2024	12.62	Put	Bond Future	847.2300	0.8472	864.6700	0.8647	2.058	0	0	1,200
2023/08/17	2032	01/02/2024	11.85	Call	Bond Future	4,362.3400	4.3623	4,273.9400	4.2739	(2.026)	0	0	0
2023/08/17	2032	01/02/2024	11.85	Put	Bond Future	1,647.0000	1.6470	1,680.3500	1.6803	2.025	0	0	0
2023/08/17	2032	01/02/2024	10.78	Put	Bond Future	3,910.5600	3.9106	3,979.5300	3.9795	1.764	0	0	0
2023/08/17	2032	01/02/2024	10.59	Put	Bond Future	4,506.3700	4.5064	4,582.4400	4.5824	1.688	0	0	0
2023/08/17	2032	01/02/2024	10.76	Call	Bond Future	1,590.3300	1.5903	1,538.3100	1.5383	(3.271)	0	0	1,200
2023/08/17	2032	01/02/2024	10.76	Put	Bond Future	3,969.9500	3.9700	4,039.6800	4.0397	1.756	0	0	0
2023/08/17	2032	02/05/2024	12.90	Call	Bond Future	7,880.0000	7.8800	7,776.7100	7.7767	(1.311)	0	0	0
2023/08/17	2032	02/05/2024	13.18	Call	Bond Future	8,785.4800	8.7855	8,678.3400	8.6783	(1.220)	0	0	0
2023/08/17	2032	02/05/2024	13.18	Put	Bond Future	928.2200	0.9282	945.4800	0.9455	1.859	0	0	500
2023/08/17	2032	02/05/2024	10.86	Call	Bond Future	2,145.2100	2.1452	2,089.5500	2.0896	(2.595)	0	0	1,000
2023/08/17	2032	02/05/2024	10.86	Put	Bond Future	4,439.2800	4.4393	4,508.0200	4.5080	1.548	0	0	0
2023/08/17	2032	02/05/2024	10.56	Call	Bond Future	1,602.4500	1.6025	1,556.1000	1.5561	(2.892)	0	0	0
2023/08/17	2032	02/05/2024	10.56	Put	Bond Future	5,334.9100	5.3349	5,412.9600	5.4130	1.463	0	0	0
2023/08/17	2032	02/05/2024	10.65	Call	Bond Future	1,754.6800	1.7547	1,705.5500	1.7056	(2.800)	0	0	1,550
2023/08/17	2032	02/05/2024	10.65	Put	Bond Future	5,052.3900	5.0524	5,127.6600	5.1277	1.490	0	0	0
2023/08/17	2032	02/05/2024	10.36	Call	Bond Future	1,302.8700	1.3029	1,262.5000	1.2625	(3.099)	0	0	1,000
2023/08/17	2032	02/05/2024	10.36	Put	Bond Future	6,011.4700	6.0115	6,095.5000	6.0955	1.398	0	0	0
2023/08/17	2032	02/05/2024			Bond Future	11.3521	84.9131	11.3793	84.7887	0.239	0.0000	0.0000	0
2023/08/17	2032	02/05/2024	12.90	Put	Bond Future	1,162.0300	1.1620	1,183.1400	1.1831	1.817	0	0	1,000
2023/08/17	2032	02/05/2024	13.35	Call	Bond Future	9,334.6400	9.3346	9,225.3600	9.2254	(1.171)	0	0	0
2023/08/17	2032	02/05/2024	13.35	Put	Bond Future	796.4400	0.7964	811.5600	0.8116	1.898	0	0	1,550
2023/08/17	2032	02/05/2024	11.09	Call	Bond Future	2,629.2500	2.6293	2,566.5400	2.5665	(2.385)	0	0	500
2023/08/17	2032	02/05/2024	11.09	Put	Bond Future	3,841.1300	3.8411	3,902.8200	3.9028	1.606	0	0	0
2023/08/17	2032	02/05/2024	11.35	Call	Bond Future	3,242.0500	3.2420	3,171.6700	3.1717	(2.171)	0	0	1,550
2023/08/17	2032	02/05/2024	11.35	Put	Bond Future	3,251.6700	3.2517	3,305.6900	3.3057	1.661	0	0	0
2023/08/17	2032	02/05/2024	10.59	Call	Bond Future	1,652.3700	1.6524	1,605.0900	1.6051	(2.861)	0	0	500
2023/08/17	2032	02/05/2024	10.59	Put	Bond Future	5,239.6000	5.2396	5,316.7200	5.3167	1.472	0	0	0
2023/08/17	2032	02/05/2024	10.54	Call	Bond Future	1,569.8600	1.5699	1,524.1200	1.5241	(2.914)	0	0	0
2023/08/17	2032	02/05/2024	10.54	Put	Bond Future	5,399.3100	5.3993	5,477.9700	5.4780	1.457	0	0	0
2023/08/17	2032	02/05/2024	10.55	Call	Bond Future	1,586.1000	1.5861	1,540.0600	1.5401	(2.903)	0	0	0
2023/08/17	2032	02/05/2024	10.55	Put	Bond Future	5,367.0300	5.3670	5,445.3900	5.4454	1.460	0	0	0
2023/08/17	2032	01/08/2024	11.15	Call	Bond Future	2,707.6500	2.7076	2,645.5600	2.6456	(2.293)	0	0	0
2023/08/17	2032	01/08/2024	11.15	Put	Bond Future	4,055.3900	4.0554	4,120.3600	4.1204	1.602	0	0	0
2023/08/17	2032	01/08/2024			Bond Future	11.4482	86.8453	11.4766	86.7182	0.248	0.0000	0.0000	0
2023/08/17	2032	01/08/2024	11.13	Call	Bond Future	2,664.6500	2.6646	2,603.1300	2.6031	(2.309)	0	0	0
2023/08/17	2032	01/08/2024	11.13	Put	Bond Future	4,103.7800	4.1038	4,169.3200	4.1693	1.597	0	0	0
2023/08/17	2032	01/08/2024	11.14	Call	Bond Future	2,685.9400	2.6859	2,624.1300	2.6241	(2.301)	0	0	0
2023/08/17	2032	01/08/2024	11.14	Put	Bond Future	4,079.3600	4.0794	4,144.6100	4.1446	1.600	0	0	0
2023/08/17	2032	07/11/2024	11.47	Call	Bond Future	3,553.9400	3.5539	3,485.2100	3.4852	(1.934)	0	0	0
2023/08/17	2032	07/11/2024	11.47	Put	Bond Future	4,079.4100	4.0794	4,140.2500	4.1402	1.491	0	0	0
2023/08/17	2032	07/11/2024	11.48	Call	Bond Future	3,576.9300	3.5769	3,507.9600	3.5080	(1.928)	0	0	0
2023/08/17	2032	07/11/2024	11.48	Put	Bond Future	4,058.6100	4.0586	4,119.2100	4.1192	1.493	0	0	0

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2023/08/17	2032	07/11/2024			Bond Future	11.5905	84.6787	11.6203	84.5491	0.258	0.0000	0.0000	0
2023/08/17	2032	07/11/2024	11.49	Call	Bond Future	3,600.3600	3.6004	3,531.1400	3.5311	(1.923)	0	0	0
2023/08/17	2032	07/11/2024	11.49	Put	Bond Future	4,038.2900	4.0383	4,098.6400	4.0986	1.494	0	0	0
2023/08/17	2033	02/11/2023			Bond Future	119.6278	119.6278	119.2179	119.2179	(0.343)	0.0000	0.0000	2,258
2023/08/17	2033	01/02/2024			Bond Future	122.3530	122.3530	121.9335	121.9335	(0.343)	0.0000	0.0000	6,141
2023/08/17	2033	02/05/2024			Bond Future	123.6865	123.6865	123.2575	123.2575	(0.347)	0.0000	0.0000	0
2023/08/17	2033	01/08/2024			Bond Future	126.5300	126.5300	126.0914	126.0914	(0.347)	0.0000	0.0000	0
2023/08/17	2033	07/11/2024			Bond Future	127.9910	127.9910	127.5426	127.5426	(0.350)	0.0000	0.0000	0
2023/08/17	2037	02/11/2023	11.55	Put	Bond Future	4,306.8100	4.3068	4,541.3300	4.5413	5.445	0	0	0
2023/08/17	2037	02/11/2023	11.56	Put	Bond Future	4,264.9500	4.2650	4,498.2000	4.4982	5.469	0	0	0
2023/08/17	2037	02/11/2023	11.57	Call	Bond Future	749.2500	0.7492	659.9200	0.6599	(11.923)	0	0	0
2023/08/17	2037	02/11/2023	12.52	Call	Bond Future	3,111.8500	3.1119	2,898.6900	2.8987	(6.850)	0	0	731
2023/08/17	2037	02/11/2023	12.52	Put	Bond Future	1,457.2500	1.4572	1,565.3900	1.5654	7.421	0	0	0
2023/08/17	2037	02/11/2023	13.89	Call	Bond Future	8,463.5200	8.4635	8,162.5200	8.1625	(3.556)	0	0	0
2023/08/17	2037	02/11/2023	13.89	Put	Bond Future	235.2800	0.2353	255.5800	0.2556	8.628	0	0	731
2023/08/17	2037	02/11/2023			Bond Future	12.2033	78.2397	12.2640	77.9184	0.497	0.0000	0.0000	63,941
2023/08/17	2037	02/11/2023	11.55	Call	Bond Future	719.2200	0.7192	632.4400	0.6324	(12.066)	0	0	0
2023/08/17	2037	02/11/2023	11.56	Call	Bond Future	734.1300	0.7341	646.0800	0.6461	(11.994)	0	0	0
2023/08/17	2037	02/11/2023	11.57	Put	Bond Future	4,223.3600	4.2234	4,455.3300	4.4553	5.493	0	0	0
2023/08/17	2037	02/11/2023	12.02	Call	Bond Future	1,646.3800	1.6464	1,496.0800	1.4961	(9.129)	0	0	731
2023/08/17	2037	02/11/2023	12.02	Put	Bond Future	2,628.4800	2.6285	2,799.4800	2.7995	6.506	0	0	0
2023/08/17	2037	01/02/2024	12.33	Call	Bond Future	3,174.1700	3.1742	2,994.8700	2.9949	(5.649)	0	0	0
2023/08/17	2037	01/02/2024	12.33	Put	Bond Future	3,071.1200	3.0711	3,220.4800	3.2205	4.863	0	0	0
2023/08/17	2037	01/02/2024	12.93	Call	Bond Future	5,054.9500	5.0550	4,828.0600	4.8281	(4.488)	0	0	0
2023/08/17	2037	01/02/2024	12.93	Put	Bond Future	1,917.3700	1.9174	2,019.1400	2.0191	5.308	0	0	2,500
2023/08/17	2037	01/02/2024	13.93	Put	Bond Future	855.8000	0.8558	905.2900	0.9053	5.783	0	0	2,500
2023/08/17	2037	01/02/2024	12.09	Put	Bond Future	3,689.4800	3.6895	3,860.8600	3.8609	4.645	0	0	0
2023/08/17	2037	01/02/2024			Bond Future	12.3103	75.7469	12.3734	75.4182	0.513	0.0000	0.0000	76,958
2023/08/17	2037	01/02/2024	13.93	Call	Bond Future	8,663.0200	8.6630	8,383.8500	8.3838	(3.223)	0	0	0
2023/08/17	2037	01/02/2024	12.09	Call	Bond Future	2,526.2400	2.5262	2,368.9600	2.3690	(6.226)	0	0	2,500
2023/08/17	2037	01/02/2024	12.31	Call	Bond Future	3,117.7100	3.1177	2,940.1900	2.9402	(5.694)	0	0	0
2023/08/17	2037	01/02/2024	12.31	Put	Bond Future	3,119.0100	3.1190	3,270.1500	3.2701	4.846	0	0	0
2023/08/17	2037	01/02/2024	12.32	Call	Bond Future	3,145.8800	3.1459	2,967.4700	2.9675	(5.671)	0	0	0
2023/08/17	2037	01/02/2024	12.32	Put	Bond Future	3,094.9800	3.0950	3,245.2300	3.2452	4.855	0	0	0
2023/08/17	2037	02/05/2024	11.43	Put	Bond Future	6,925.0300	6.9250	7,157.8200	7.1578	3.362	0	0	0
2023/08/17	2037	02/05/2024	11.44	Call	Bond Future	1,571.2000	1.5712	1,467.2800	1.4673	(6.614)	0	0	0
2023/08/17	2037	02/05/2024	11.44	Put	Bond Future	6,884.8300	6.8848	7,116.8500	7.1168	3.370	0	0	0
2023/08/17	2037	02/05/2024	11.45	Call	Bond Future	1,587.8600	1.5879	1,483.1800	1.4832	(6.593)	0	0	0
2023/08/17	2037	02/05/2024			Bond Future	12.4239	77.4559	12.4895	77.1200	0.528	0.0000	0.0000	0
2023/08/17	2037	02/05/2024	11.43	Call	Bond Future	1,554.6500	1.5547	1,451.5000	1.4515	(6.635)	0	0	0
2023/08/17	2037	02/05/2024	11.45	Put	Bond Future	6,844.7900	6.8448	7,076.0500	7.0761	3.379	0	0	0
2023/08/17	2037	01/08/2024	12.09	Call	Bond Future	3,214.5500	3.2145	3,059.2000	3.0592	(4.833)	0	0	0
2023/08/17	2037	01/08/2024	12.09	Put	Bond Future	5,551.6100	5.5516	5,739.7200	5.7397	3.388	0	0	0
2023/08/17	2037	01/08/2024	12.10	Call	Bond Future	3,237.9100	3.2379	3,081.8600	3.0819	(4.819)	0	0	0
2023/08/17	2037	01/08/2024	12.10	Put	Bond Future	5,522.2000	5.5222	5,709.6100	5.7096	3.394	0	0	0
2023/08/17	2037	01/08/2024			Bond Future	12.5426	74.9624	12.6109	74.6190	0.544	0.0000	0.0000	0

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2023/08/17	2037	01/08/2024	12.11	Call	Bond Future	3,261.3400	3.2613	3,104.6100	3.1046	(4.806)	0	0	0
2023/08/17	2037	01/08/2024	12.11	Put	Bond Future	5,492.9100	5.4929	5,679.6400	5.6796	3.399	0	0	0
2023/08/17	2037	07/11/2024	12.59	Call	Bond Future	4,348.8900	4.3489	4,166.1300	4.1661	(4.202)	0	0	0
2023/08/17	2037	07/11/2024	12.59	Put	Bond Future	4,856.7800	4.8568	5,024.9700	5.0250	3.463	0	0	0
2023/08/17	2037	07/11/2024			Bond Future	12.6921	76.6853	12.7633	76.3344	0.561	0.0000	0.0000	0
2023/08/17	2037	07/11/2024	12.57	Call	Bond Future	4,296.9800	4.2970	4,115.4700	4.1155	(4.224)	0	0	0
2023/08/17	2037	07/11/2024	12.57	Put	Bond Future	4,904.9300	4.9049	5,074.3700	5.0744	3.454	0	0	0
2023/08/17	2037	07/11/2024	12.58	Call	Bond Future	4,322.9000	4.3229	4,140.7600	4.1408	(4.213)	0	0	0
2023/08/17	2037	07/11/2024	12.58	Put	Bond Future	4,880.8000	4.8808	5,049.6100	5.0496	3.459	0	0	0
2023/08/17	2038	02/11/2023			Bond Future	130.0637	130.0637	129.4527	129.4527	(0.470)	0.0000	0.0000	4,669
2023/08/17	2038	01/02/2024			Bond Future	131.0162	131.0162	130.3910	130.3910	(0.477)	0.0000	0.0000	0
2023/08/17	2038	02/05/2024			Bond Future	134.0035	134.0035	133.3645	133.3645	(0.477)	0.0000	0.0000	0
2023/08/17	2038	01/08/2024			Bond Future	135.0242	135.0242	134.3702	134.3702	(0.484)	0.0000	0.0000	0
2023/08/17	2038	07/11/2024			Bond Future	138.1733	138.1733	137.5049	137.5049	(0.484)	0.0000	0.0000	0
2023/08/17	2040	02/11/2023	11.50	Call	Bond Future	399.8500	0.3998	327.9400	0.3279	(17.984)	0	0	875
2023/08/17	2040	02/11/2023	11.50	Put	Bond Future	6,017.0800	6.0171	6,397.2800	6.3973	6.319	0	0	0
2023/08/17	2040	02/11/2023	11.58	Call	Bond Future	483.1700	0.4832	399.9200	0.3999	(17.230)	0	0	0
2023/08/17	2040	02/11/2023	11.58	Put	Bond Future	5,603.3100	5.6033	5,972.1700	5.9722	6.583	0	0	0
2023/08/17	2040	02/11/2023	11.59	Call	Bond Future	494.3600	0.4944	409.6400	0.4096	(17.137)	0	0	0
2023/08/17	2040	02/11/2023	12.60	Call	Bond Future	2,732.5200	2.7325	2,466.4000	2.4664	(9.739)	0	0	128
2023/08/17	2040	02/11/2023	12.60	Put	Bond Future	1,906.1100	1.9061	2,092.1000	2.0921	9.758	0	0	0
2023/08/17	2040	02/11/2023	13.64	Call	Bond Future	6,724.7000	6.7247	6,333.1800	6.3332	(5.822)	0	0	0
2023/08/17	2040	02/11/2023	13.64	Put	Bond Future	513.0500	0.5130	573.6400	0.5736	11.810	0	0	128
2023/08/17	2040	02/11/2023	11.60	Put	Bond Future	5,502.4200	5.5024	5,868.3200	5.8683	6.650	0	0	0
2023/08/17	2040	02/11/2023	12.10	Put	Bond Future	3,350.6200	3.3506	3,628.7700	3.6288	8.301	0	0	0
2023/08/17	2040	02/11/2023			Bond Future	12.4508	78.5740	12.5321	78.1219	0.653	0.0000	0.0000	38,373
2023/08/17	2040	02/11/2023	11.59	Put	Bond Future	5,552.6900	5.5527	5,920.0800	5.9201	6.616	0	0	0
2023/08/17	2040	02/11/2023	12.97	Call	Bond Future	4,031.3000	4.0313	3,708.5100	3.7085	(8.007)	0	0	0
2023/08/17	2040	02/11/2023	12.97	Put	Bond Future	1,215.4800	1.2155	1,344.8000	1.3448	10.639	0	0	875
2023/08/17	2040	02/11/2023	11.60	Call	Bond Future	505.8200	0.5058	419.6100	0.4196	(17.044)	0	0	0
2023/08/17	2040	02/11/2023	11.80	Call	Bond Future	776.5500	0.7766	657.9100	0.6579	(15.278)	0	0	128
2023/08/17	2040	02/11/2023	11.80	Put	Bond Future	4,553.5600	4.5536	4,887.0300	4.8870	7.323	0	0	0
2023/08/17	2040	02/11/2023	12.10	Call	Bond Future	1,350.2500	1.3503	1,176.2900	1.1763	(12.884)	0	0	875
2023/08/17	2040	01/02/2024	12.33	Call	Bond Future	2,668.2900	2.6683	2,451.9200	2.4519	(8.109)	0	0	0
2023/08/17	2040	01/02/2024	12.33	Put	Bond Future	3,956.4300	3.9564	4,202.4200	4.2024	6.217	0	0	0
2023/08/17	2040	01/02/2024	12.34	Call	Bond Future	2,695.1600	2.6952	2,477.4700	2.4775	(8.077)	0	0	0
2023/08/17	2040	01/02/2024	12.34	Put	Bond Future	3,926.8700	3.9269	4,171.5400	4.1715	6.231	0	0	0
2023/08/17	2040	01/02/2024			Bond Future	12.5612	75.8383	12.6457	75.3760	0.673	0.0000	0.0000	91,898
2023/08/17	2040	01/02/2024	12.35	Call	Bond Future	2,722.1500	2.7221	2,503.1500	2.5031	(8.045)	0	0	0
2023/08/17	2040	01/02/2024	12.35	Put	Bond Future	3,897.4900	3.8975	4,140.8500	4.1408	6.244	0	0	0
2023/08/17	2040	02/05/2024	11.60	Call	Bond Future	1,525.9100	1.5259	1,391.4000	1.3914	(8.815)	0	0	0
2023/08/17	2040	02/05/2024	11.61	Call	Bond Future	1,542.5300	1.5425	1,406.9700	1.4070	(8.788)	0	0	0
2023/08/17	2040	02/05/2024	11.62	Put	Bond Future	7,642.8200	7.6428	7,978.9400	7.9789	4.398	0	0	0
2023/08/17	2040	02/05/2024			Bond Future	12.6776	77.5494	12.7653	77.0767	0.692	0.0000	0.0000	0
2023/08/17	2040	02/05/2024	11.60	Put	Bond Future	7,731.5500	7.7315	8,069.7800	8.0698	4.375	0	0	0
2023/08/17	2040	02/05/2024	11.61	Put	Bond Future	7,686.9800	7.6870	8,024.1600	8.0242	4.386	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
2023/08/17	2040	02/05/2024	11.62	Call	Bond Future	1,559.4800	1.5595	1,422.8600	1.4229	(8.761)	0	0	0
2023/08/17	2040	01/08/2024	12.34	Call	Bond Future	3,322.0800	3.3221	3,107.3400	3.1073	(6.464)	0	0	0
2023/08/17	2040	01/08/2024	12.34	Put	Bond Future	5,829.2200	5.8292	6,097.8300	6.0978	4.608	0	0	0
2023/08/17	2040	01/08/2024			Bond Future	12.7991	74.8076	12.8904	74.3242	0.713	0.0000	0.0000	0
2023/08/17	2040	01/08/2024	12.32	Call	Bond Future	3,273.2500	3.2732	3,060.4900	3.0605	(6.500)	0	0	0
2023/08/17	2040	01/08/2024	12.32	Put	Bond Future	5,892.5800	5.8926	6,163.1700	6.1632	4.592	0	0	0
2023/08/17	2040	01/08/2024	12.33	Call	Bond Future	3,297.4800	3.2975	3,083.7300	3.0837	(6.482)	0	0	0
2023/08/17	2040	01/08/2024	12.33	Put	Bond Future	5,860.6800	5.8607	6,130.2800	6.1303	4.600	0	0	0
2023/08/17	2040	07/11/2024	12.84	Call	Bond Future	4,554.0900	4.5541	4,299.5300	4.2995	(5.590)	0	0	0
2023/08/17	2040	07/11/2024	12.84	Put	Bond Future	5,131.4700	5.1315	5,371.0100	5.3710	4.668	0	0	0
2023/08/17	2040	07/11/2024	12.85	Call	Bond Future	4,581.6000	4.5816	4,326.1600	4.3262	(5.575)	0	0	0
2023/08/17	2040	07/11/2024	12.85	Put	Bond Future	5,106.1700	5.1062	5,344.8300	5.3448	4.674	0	0	0
2023/08/17	2040	07/11/2024			Bond Future	12.9499	76.5262	13.0451	76.0321	0.735	0.0000	0.0000	0
2023/08/17	2040	07/11/2024	12.86	Call	Bond Future	4,609.1800	4.6092	4,352.8600	4.3529	(5.561)	0	0	0
2023/08/17	2040	07/11/2024	12.86	Put	Bond Future	5,081.0000	5.0810	5,318.7800	5.3188	4.680	0	0	0
2023/08/17	2044	02/11/2023	11.57	Call	Bond Future	412.9600	0.4130	351.4200	0.3514	(14.902)	0	0	0
2023/08/17	2044	02/11/2023	11.57	Put	Bond Future	6,093.9800	6.0940	6,399.1600	6.3992	5.008	0	0	0
2023/08/17	2044	02/11/2023	13.00	Call	Bond Future	3,907.1200	3.9071	3,646.8300	3.6468	(6.662)	0	0	0
2023/08/17	2044	02/11/2023	13.00	Put	Bond Future	1,318.9100	1.3189	1,425.3400	1.4253	8.070	0	0	6,375
2023/08/17	2044	02/11/2023			Bond Future	12.5230	74.7731	12.5888	74.4064	0.526	0.0000	0.0000	52,345
2023/08/17	2044	02/11/2023	11.55	Call	Bond Future	393.4300	0.3934	334.1500	0.3341	(15.067)	0	0	0
2023/08/17	2044	02/11/2023	11.55	Put	Bond Future	6,201.5400	6.2015	6,508.9800	6.5090	4.957	0	0	0
2023/08/17	2044	02/11/2023	11.56	Call	Bond Future	403.1100	0.4031	342.7100	0.3427	(14.984)	0	0	0
2023/08/17	2044	02/11/2023	11.56	Put	Bond Future	6,147.6300	6.1476	6,453.9500	6.4539	4.983	0	0	0
2023/08/17	2044	02/11/2023	12.00	Call	Bond Future	1,027.1400	1.0271	907.4400	0.9074	(11.654)	0	0	5,860
2023/08/17	2044	02/11/2023	12.00	Put	Bond Future	4,056.0700	4.0561	4,303.0900	4.3031	6.090	0	0	0
2023/08/17	2044	02/11/2023	12.75	Call	Bond Future	3,028.6000	3.0286	2,798.2400	2.7982	(7.606)	0	0	0
2023/08/17	2044	02/11/2023	12.75	Put	Bond Future	1,776.9800	1.7770	1,913.3400	1.9133	7.674	0	0	5,860
2023/08/17	2044	01/02/2024	12.29	Call	Bond Future	2,360.7800	2.3608	2,194.5100	2.1945	(7.043)	0	0	0
2023/08/17	2044	01/02/2024	12.29	Put	Bond Future	4,276.5400	4.2765	4,485.3200	4.4853	4.882	0	0	0
2023/08/17	2044	01/02/2024			Bond Future	12.6301	72.0770	12.6984	71.7020	0.541	0.0000	0.0000	31,817
2023/08/17	2044	01/02/2024	12.27	Call	Bond Future	2,310.5300	2.3105	2,146.4600	2.1465	(7.101)	0	0	0
2023/08/17	2044	01/02/2024	12.27	Put	Bond Future	4,341.6300	4.3416	4,552.6100	4.5526	4.859	0	0	0
2023/08/17	2044	01/02/2024	12.28	Call	Bond Future	2,335.5900	2.3356	2,170.4200	2.1704	(7.072)	0	0	0
2023/08/17	2044	01/02/2024	12.28	Put	Bond Future	4,308.9800	4.3090	4,518.8600	4.5189	4.871	0	0	0
2023/08/17	2044	02/05/2024	11.67	Call	Bond Future	1,576.4000	1.5764	1,463.7600	1.4638	(7.145)	0	0	0
2023/08/17	2044	02/05/2024	11.67	Put	Bond Future	7,821.0600	7.8211	8,091.8300	8.0918	3.462	0	0	0
2023/08/17	2044	02/05/2024			Bond Future	12.7425	73.7032	12.8134	73.3198	0.557	0.0000	0.0000	0
2023/08/17	2044	02/05/2024	11.65	Call	Bond Future	1,542.5000	1.5425	1,431.5900	1.4316	(7.190)	0	0	0
2023/08/17	2044	02/05/2024	11.65	Put	Bond Future	7,912.1200	7.9121	8,184.6200	8.1846	3.444	0	0	0
2023/08/17	2044	02/05/2024	11.66	Call	Bond Future	1,559.3900	1.5594	1,447.6200	1.4476	(7.168)	0	0	0
2023/08/17	2044	02/05/2024	11.66	Put	Bond Future	7,866.4900	7.8665	8,138.1300	8.1381	3.453	0	0	0
2023/08/17	2044	01/08/2024	12.28	Call	Bond Future	3,108.5400	3.1085	2,940.7800	2.9408	(5.397)	0	0	0
2023/08/17	2044	01/08/2024	12.28	Put	Bond Future	6,321.4700	6.3215	6,545.7600	6.5458	3.548	0	0	0
2023/08/17	2044	01/08/2024	12.29	Call	Bond Future	3,132.2300	3.1322	2,963.6600	2.9637	(5.382)	0	0	0
2023/08/17	2044	01/08/2024	12.29	Put	Bond Future	6,287.6900	6.2877	6,511.1700	6.5112	3.554	0	0	0
2023/08/17	2044	01/08/2024			Bond Future	12.8596	70.9990	12.9334	70.6069	0.573	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
2023/08/17	2044	01/08/2024	12.30	Call	Bond Future	3,156.2800	3.1563	2,986.9100	2.9869	(5.366)	0	0	0
2023/08/17	2044	01/08/2024	12.30	Put	Bond Future	6,254.3300	6.2543	6,477.0100	6.4770	3.560	0	0	0
2023/08/17	2044	07/11/2024	12.92	Call	Bond Future	4,724.4700	4.7245	4,513.3500	4.5133	(4.469)	0	0	0
2023/08/17	2044	07/11/2024	12.92	Put	Bond Future	5,168.6600	5.1687	5,358.2500	5.3583	3.668	0	0	0
2023/08/17	2044	07/11/2024			Bond Future	13.0043	72.6299	13.0811	72.2292	0.591	0.0000	0.0000	0
2023/08/17	2044	07/11/2024	12.90	Call	Bond Future	4,669.0100	4.6690	4,459.3000	4.4593	(4.492)	0	0	0
2023/08/17	2044	07/11/2024	12.90	Put	Bond Future	5,219.2700	5.2193	5,410.2700	5.4103	3.660	0	0	0
2023/08/17	2044	07/11/2024	12.91	Call	Bond Future	4,696.7100	4.6967	4,486.2900	4.4863	(4.480)	0	0	0
2023/08/17	2044	07/11/2024	12.91	Put	Bond Future	5,193.9000	5.1939	5,384.1900	5.3842	3.664	0	0	0
2023/08/17	2046	02/11/2023			Bond Future	112.8309	112.8309	112.4720	112.4720	(0.318)	0.0000	0.0000	16,148
2023/08/17	2046	01/02/2024			Bond Future	115.4011	115.4011	115.0339	115.0339	(0.318)	0.0000	0.0000	0
2023/08/17	2046	02/05/2024			Bond Future	115.8930	115.8930	115.5174	115.5174	(0.324)	0.0000	0.0000	0
2023/08/17	2046	01/08/2024			Bond Future	118.5569	118.5569	118.1728	118.1728	(0.324)	0.0000	0.0000	0
2023/08/17	2046	07/11/2024			Bond Future	119.1308	119.1308	118.7381	118.7381	(0.330)	0.0000	0.0000	0
2023/08/17	2050	02/11/2023			Bond Future	114.8841	114.8841	113.3063	113.3063	(1.373)	0.0000	0.0000	14,087
2023/08/17	2050	01/02/2024			Bond Future	115.2615	115.2615	113.6474	113.6474	(1.400)	0.0000	0.0000	0
2023/08/17	2050	02/05/2024			Bond Future	117.8898	117.8898	116.2390	116.2390	(1.400)	0.0000	0.0000	0
2023/08/17	2050	01/08/2024			Bond Future	118.3032	118.3032	116.6143	116.6143	(1.428)	0.0000	0.0000	0
2023/08/17	2050	07/11/2024			Bond Future	121.0619	121.0619	119.3341	119.3341	(1.427)	0.0000	0.0000	0
2023/08/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/17	AL37	02/11/2023			Index Future	908.1060	908.1060	906.5940	906.5940	(0.167)	0.0000	0.0000	0
2023/08/17	AL37	01/02/2024			Index Future	928.5750	928.5750	927.0280	927.0280	(0.167)	0.0000	0.0000	0
2023/08/17	AL37	02/05/2024			Index Future	949.5390	949.5390	947.9590	947.9590	(0.166)	0.0000	0.0000	0
2023/08/17	AL37	01/08/2024			Index Future	971.1650	971.1650	969.5500	969.5500	(0.166)	0.0000	0.0000	0
2023/08/17	AL37	07/11/2024			Index Future	993.6380	993.6380	991.9910	991.9910	(0.166)	0.0000	0.0000	0
2023/08/17	AL7T	02/11/2023			Index Future	1,034.3530	1,034.3530	1,031.6540	1,031.6540	(0.261)	0.0000	0.0000	0
2023/08/17	AL7T	01/02/2024			Index Future	1,057.6670	1,057.6670	1,054.9060	1,054.9060	(0.261)	0.0000	0.0000	0
2023/08/17	AL7T	02/05/2024			Index Future	1,081.5460	1,081.5460	1,078.7240	1,078.7240	(0.261)	0.0000	0.0000	0
2023/08/17	AL7T	01/08/2024			Index Future	1,106.1780	1,106.1780	1,103.2940	1,103.2940	(0.261)	0.0000	0.0000	0
2023/08/17	AL7T	07/11/2024			Index Future	1,131.7750	1,131.7750	1,128.8300	1,128.8300	(0.260)	0.0000	0.0000	0
2023/08/17	ALBI	02/11/2023			Index Future	903.1330	903.1330	900.1830	900.1830	(0.327)	0.0000	0.0000	107
2023/08/17	ALBI	01/02/2024			Index Future	923.4890	923.4890	920.4720	920.4720	(0.327)	0.0000	0.0000	0
2023/08/17	ALBI	02/05/2024			Index Future	944.3390	944.3390	941.2550	941.2550	(0.327)	0.0000	0.0000	0
2023/08/17	ALBI	01/08/2024			Index Future	965.8470	965.8470	962.6940	962.6940	(0.326)	0.0000	0.0000	0
2023/08/17	ALBI	07/11/2024			Index Future	988.1960	988.1960	984.9750	984.9750	(0.326)	0.0000	0.0000	0
2023/08/17	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
2023/08/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/08/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/17	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/17	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/17	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/17	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
2023/08/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/17	ES33	02/11/2023			Bond Future	12.6960	72.3095	12.7617	72.0211	0.518	0.0000	0.0000	0
2023/08/17	ES33	01/02/2024			Bond Future	12.8373	73.9568	12.9059	73.6618	0.535	0.0000	0.0000	0
2023/08/17	ES33	02/05/2024			Bond Future	12.9827	71.8429	13.0543	71.5413	0.552	0.0000	0.0000	0
2023/08/17	ES33	01/08/2024			Bond Future	13.1315	73.4933	13.2063	73.1849	0.569	0.0000	0.0000	0
2023/08/17	ES33	07/11/2024			Bond Future	13.3342	71.3996	13.4127	71.0844	0.588	0.0000	0.0000	0
2023/08/17	ES42	02/11/2023			Bond Future	13.1558	68.2697	13.2215	67.9407	0.499	0.0000	0.0000	0
2023/08/17	ES42	01/02/2024			Bond Future	13.2845	69.8251	13.3529	69.4886	0.514	0.0000	0.0000	0
2023/08/17	ES42	02/05/2024			Bond Future	13.4217	67.1542	13.4928	66.8100	0.530	0.0000	0.0000	0
2023/08/17	ES42	01/08/2024			Bond Future	13.5592	68.6960	13.6331	68.3441	0.545	0.0000	0.0000	0
2023/08/17	ES42	07/11/2024			Bond Future	13.7398	66.0240	13.8171	65.6643	0.563	0.0000	0.0000	0
2023/08/17	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/17	GOVI	02/11/2023	885.82	Call	GOVI	43,960.0000	4.3960	15,060.0000	1.5060	(65.742)	0	0	0
2023/08/17	GOVI	02/11/2023			GOVI	890.2160	890.2160	887.3260	887.3260	(0.325)	0.0000	0.0000	823
2023/08/17	GOVI	02/11/2023	885.80	Call	GOVI	44,160.0000	4.4160	15,260.0000	1.5260	(65.444)	0	0	0
2023/08/17	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/17	GOVI	02/11/2023	885.81	Call	GOVI	44,060.0000	4.4060	15,160.0000	1.5160	(65.592)	0	0	0
2023/08/17	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/17	GOVI	01/02/2024	880.00	Call	GOVI	302,810.0000	30.2810	273,250.0000	27.3250	(9.762)	0	0	0
2023/08/17	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/17	GOVI	01/02/2024			GOVI	910.2810	910.2810	907.3250	907.3250	(0.325)	0.0000	0.0000	0
2023/08/17	GOVI	01/02/2024	879.98	Call	GOVI	303,010.0000	30.3010	273,450.0000	27.3450	(9.755)	0	0	0
2023/08/17	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/17	GOVI	01/02/2024	879.99	Call	GOVI	302,910.0000	30.2910	273,350.0000	27.3350	(9.759)	0	0	0
2023/08/17	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/17	GOVI	02/05/2024	950.97	Put	GOVI	201,370.0000	20.1370	231,590.0000	23.1590	15.007	0	0	0
2023/08/17	GOVI	02/05/2024	950.98	Put	GOVI	201,470.0000	20.1470	231,690.0000	23.1690	15.000	0	0	0
2023/08/17	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/17	GOVI	02/05/2024			GOVI	930.8330	930.8330	927.8110	927.8110	(0.325)	0.0000	0.0000	0
2023/08/17	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/17	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/17	GOVI	02/05/2024	950.99	Put	GOVI	201,570.0000	20.1570	231,790.0000	23.1790	14.992	0	0	0
2023/08/17	GOVI	01/08/2024	943.39	Call	GOVI	86,430.0000	8.6430	55,540.0000	5.5540	(35.740)	0	0	0
2023/08/17	GOVI	01/08/2024	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/17	GOVI	01/08/2024			GOVI	952.0330	952.0330	948.9440	948.9440	(0.324)	0.0000	0.0000	0
2023/08/17	GOVI	01/08/2024	943.37	Call	GOVI	86,630.0000	8.6630	55,740.0000	5.5740	(35.657)	0	0	0
2023/08/17	GOVI	01/08/2024	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/17	GOVI	01/08/2024	943.38	Call	GOVI	86,530.0000	8.6530	55,640.0000	5.5640	(35.699)	0	0	0
2023/08/17	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
2023/08/17	GOVI	07/11/2024	948.78	Call	GOVI	252,830.0000	25.2830	221,270.0000	22.1270	(12.483)	0	0	0
2023/08/17	GOVI	07/11/2024	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/17	GOVI	07/11/2024	948.79	Call	GOVI	252,730.0000	25.2730	221,170.0000	22.1170	(12.488)	0	0	0
2023/08/17	GOVI	07/11/2024	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/17	GOVI	07/11/2024			GOVI	974.0630	974.0630	970.9070	970.9070	(0.324)	0.0000	0.0000	0
2023/08/17	GOVI	07/11/2024	948.80	Call	GOVI	252,630.0000	25.2630	221,070.0000	22.1070	(12.493)	0	0	0
2023/08/17	GOVI	07/11/2024	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/08/17	IGOV	02/11/2023			Index Future	336.3180	336.3180	335.1280	335.1280	(0.354)	0.0000	0.0000	515
2023/08/17	IGOV	01/02/2024			Index Future	343.9800	343.9800	342.7620	342.7620	(0.354)	0.0000	0.0000	0
2023/08/17	IGOV	02/05/2024			Index Future	351.8240	351.8240	350.5790	350.5790	(0.354)	0.0000	0.0000	0
2023/08/17	IGOV	01/08/2024			Index Future	359.9140	359.9140	358.6410	358.6410	(0.354)	0.0000	0.0000	0
2023/08/17	IGOV	07/11/2024			Index Future	368.3240	368.3240	367.0230	367.0230	(0.353)	0.0000	0.0000	0
2023/08/17	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/08/17	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/08/17	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/08/17	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/08/17	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/08/17	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/08/17	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/08/17	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/08/17	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/08/17	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/08/17	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/08/17	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/08/17	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/08/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/08/17	JBAF	20/09/2023			Jibar Tradeable Future	8.4250	91.5750	8.5050	91.4950	0.950	0.0000	0.0000	0
2023/08/17	JBAF	18/10/2023			Jibar Tradeable Future	8.4850	91.5150	8.5100	91.4900	0.295	0.0000	0.0000	0
2023/08/17	JBAF	15/11/2023			Jibar Tradeable Future	8.4900	91.5100	8.5450	91.4550	0.648	0.0000	0.0000	0
2023/08/17	JBAF	20/12/2023			Jibar Tradeable Future	8.5200	91.4800	8.5400	91.4600	0.235	0.0000	0.0000	0
2023/08/17	JBAF	17/01/2024			Jibar Tradeable Future	8.5150	91.4850	8.5400	91.4600	0.294	0.0000	0.0000	0
2023/08/17	JBAF	21/02/2024			Jibar Tradeable Future	8.4600	91.5400	8.4780	91.5220	0.213	0.0000	0.0000	0
2023/08/17	JBAF	20/03/2024			Jibar Tradeable Future	8.4800	91.5200	8.5300	91.4700	0.590	0.0000	0.0000	0
2023/08/17	JBAF	19/06/2024			Jibar Tradeable Future	8.3400	91.6600	8.4900	91.5100	1.799	0.0000	0.0000	0
2023/08/17	JBAF	18/09/2024			Jibar Tradeable Future	8.2300	91.7700	8.3400	91.6600	1.337	0.0000	0.0000	0
2023/08/17	JBAF	18/12/2024			Jibar Tradeable Future	8.1300	91.8700	8.1550	91.8450	0.308	0.0000	0.0000	0
2023/08/17	JBAF	19/03/2025			Jibar Tradeable Future	8.0250	91.9750	8.1200	91.8800	1.184	0.0000	0.0000	0
2023/08/17	JBAF	18/06/2025			Jibar Tradeable Future	7.9750	92.0250	8.0850	91.9150	1.379	0.0000	0.0000	0
2023/08/17	R035	02/11/2023	11.12	Call	Bond Future	614.3200	0.6143	536.5300	0.5365	(12.663)	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
2023/08/17	R035	02/11/2023	11.41	Call	Bond Future	1,085.5900	1.0856	969.8600	0.9699	(10.661)	0	0	0
2023/08/17	R035	02/11/2023	11.41	Put	Bond Future	3,471.4200	3.4714	3,679.4600	3.6795	5.993	0	0	0
2023/08/17	R035	02/11/2023	12.85	Call	Bond Future	5,698.9900	5.6990	5,424.9200	5.4249	(4.809)	0	0	0
2023/08/17	R035	02/11/2023	12.85	Put	Bond Future	593.9000	0.5939	643.6000	0.6436	8.368	0	0	400
2023/08/17	R035	02/11/2023	13.59	Call	Bond Future	8,791.7100	8.7917	8,486.0400	8.4860	(3.477)	0	0	0
2023/08/17	R035	02/11/2023	13.59	Put	Bond Future	202.8800	0.2029	220.9800	0.2210	8.922	0	0	731
2023/08/17	R035	02/11/2023	11.42	Call	Bond Future	1,105.0900	1.1051	987.9800	0.9880	(10.597)	0	0	0
2023/08/17	R035	02/11/2023	11.42	Put	Bond Future	3,435.4100	3.4354	3,642.0700	3.6421	6.016	0	0	0
2023/08/17	R035	02/11/2023			Bond Future	11.8483	83.3672	11.9092	83.0435	0.514	0.0000	0.0000	168,804
2023/08/17	R035	02/11/2023	10.62	Call	Bond Future	175.4900	0.1755	146.0100	0.1460	(16.799)	0	0	400
2023/08/17	R035	02/11/2023	10.62	Put	Bond Future	7,114.2200	7.1142	7,408.5100	7.4085	4.137	0	0	0
2023/08/17	R035	02/11/2023	11.12	Put	Bond Future	4,632.7300	4.6327	4,878.7100	4.8787	5.310	0	0	0
2023/08/17	R035	02/11/2023	12.24	Call	Bond Future	3,379.9100	3.3799	3,157.1300	3.1571	(6.591)	0	0	731
2023/08/17	R035	02/11/2023	12.24	Put	Bond Future	1,327.7900	1.3278	1,428.7800	1.4288	7.606	0	0	0
2023/08/17	R035	02/11/2023	11.43	Call	Bond Future	1,124.6600	1.1247	1,006.1800	1.0062	(10.535)	0	0	0
2023/08/17	R035	02/11/2023	11.43	Put	Bond Future	3,399.5100	3.3995	3,604.8000	3.6048	6.039	0	0	0
2023/08/17	R035	02/11/2023	11.74	Call	Bond Future	1,841.0400	1.8410	1,679.7000	1.6797	(8.764)	0	0	731
2023/08/17	R035	02/11/2023	11.74	Put	Bond Future	2,421.6500	2.4216	2,584.0800	2.5841	6.707	0	0	0
2023/08/17	R035	01/02/2024	12.19	Call	Bond Future	3,732.1000	3.7321	3,533.7100	3.5337	(5.316)	0	0	0
2023/08/17	R035	01/02/2024	12.19	Put	Bond Future	2,521.7000	2.5217	2,654.4500	2.6544	5.264	0	0	0
2023/08/17	R035	01/02/2024	10.62	Call	Bond Future	554.2500	0.5542	498.7900	0.4988	(10.006)	0	0	400
2023/08/17	R035	01/02/2024	10.62	Put	Bond Future	7,993.7900	7.9938	8,269.4700	8.2695	3.449	0	0	0
2023/08/17	R035	01/02/2024	11.12	Put	Bond Future	5,715.6300	5.7156	5,950.2700	5.9503	4.105	0	0	0
2023/08/17	R035	01/02/2024	12.18	Put	Bond Future	2,542.2000	2.5422	2,675.8100	2.6758	5.256	0	0	0
2023/08/17	R035	01/02/2024			Bond Future	11.9564	85.2463	12.0198	84.9151	0.531	0.0000	0.0000	0
2023/08/17	R035	01/02/2024	12.20	Call	Bond Future	3,762.9800	3.7630	3,563.7400	3.5637	(5.295)	0	0	0
2023/08/17	R035	01/02/2024	12.20	Put	Bond Future	2,501.3500	2.5013	2,633.2500	2.6332	5.273	0	0	0
2023/08/17	R035	01/02/2024	13.46	Call	Bond Future	8,243.2000	8.2432	7,965.2500	7.9652	(3.372)	0	0	0
2023/08/17	R035	01/02/2024	13.46	Put	Bond Future	879.6500	0.8797	932.8400	0.9328	6.047	0	0	400
2023/08/17	R035	01/02/2024	11.12	Call	Bond Future	1,166.3900	1.1664	1,069.8900	1.0699	(8.273)	0	0	400
2023/08/17	R035	01/02/2024	12.18	Call	Bond Future	3,701.3100	3.7013	3,503.7800	3.5038	(5.337)	0	0	0
2023/08/17	R035	02/05/2024	11.19	Call	Bond Future	1,735.4100	1.7354	1,623.0100	1.6230	(6.477)	0	0	0
2023/08/17	R035	02/05/2024	11.19	Put	Bond Future	6,391.2000	6.3912	6,617.3200	6.6173	3.538	0	0	0
2023/08/17	R035	02/05/2024	11.20	Call	Bond Future	1,753.0300	1.7530	1,639.8400	1.6398	(6.457)	0	0	0
2023/08/17	R035	02/05/2024	11.20	Put	Bond Future	6,353.2500	6.3533	6,578.5800	6.5786	3.547	0	0	0
2023/08/17	R035	02/05/2024			Bond Future	12.0605	82.6566	12.1265	82.3181	0.547	0.0000	0.0000	0
2023/08/17	R035	02/05/2024	11.21	Call	Bond Future	1,770.7600	1.7708	1,656.7800	1.6568	(6.437)	0	0	0
2023/08/17	R035	02/05/2024	11.21	Put	Bond Future	6,315.4700	6.3155	6,540.0100	6.5400	3.555	0	0	0
2023/08/17	R035	01/08/2024	11.79	Put	Bond Future	5,123.5400	5.1235	5,310.9200	5.3109	3.657	0	0	0
2023/08/17	R035	01/08/2024	11.80	Call	Bond Future	3,218.2200	3.2182	3,058.7900	3.0588	(4.954)	0	0	0
2023/08/17	R035	01/08/2024	11.80	Put	Bond Future	5,095.3600	5.0954	5,282.0100	5.2820	3.663	0	0	0
2023/08/17	R035	01/08/2024	11.81	Call	Bond Future	3,242.2800	3.2423	3,082.1300	3.0821	(4.939)	0	0	0
2023/08/17	R035	01/08/2024			Bond Future	12.1658	84.5377	12.2346	84.1917	0.565	0.0000	0.0000	0
2023/08/17	R035	01/08/2024	11.79	Call	Bond Future	3,194.2400	3.1942	3,035.5400	3.0355	(4.968)	0	0	0
2023/08/17	R035	01/08/2024	11.81	Put	Bond Future	5,067.3000	5.0673	5,253.2300	5.2532	3.669	0	0	0
2023/08/17	R035	07/11/2024	12.17	Call	Bond Future	4,104.3800	4.1044	3,924.4900	3.9245	(4.383)	0	0	0
2023/08/17	R035	07/11/2024	12.17	Put	Bond Future	4,838.7700	4.8388	5,012.6000	5.0126	3.592	0	0	0
2023/08/17	R035	07/11/2024	12.18	Call	Bond Future	4,130.0100	4.1300	3,949.4800	3.9495	(4.371)	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
2023/08/17	R035	07/11/2024	12.18	Put	Bond Future	4,814.4400	4.8144	4,987.6300	4.9876	3.597	0	0	0
2023/08/17	R035	07/11/2024			Bond Future	12.3179	81.9691	12.3897	81.6154	0.584	0.0000	0.0000	0
2023/08/17	R035	07/11/2024	12.19	Call	Bond Future	4,155.7200	4.1557	3,974.5400	3.9745	(4.360)	0	0	0
2023/08/17	R035	07/11/2024	12.19	Put	Bond Future	4,790.2300	4.7902	4,962.7700	4.9628	3.602	0	0	0
2023/08/17	R053	02/11/2023	12.81	Call	Bond Future	5,081.1100	5.0811	4,712.9100	4.7129	(7.246)	0	0	0
2023/08/17	R053	02/11/2023	12.81	Put	Bond Future	1,800.8200	1.8008	1,958.7300	1.9587	8.769	0	0	0
2023/08/17	R053	02/11/2023	12.82	Call	Bond Future	5,129.2400	5.1292	4,759.4500	4.7594	(7.209)	0	0	0
2023/08/17	R053	02/11/2023	12.82	Put	Bond Future	1,779.3200	1.7793	1,935.6400	1.9356	8.785	0	0	0
2023/08/17	R053	02/11/2023			Bond Future	12.3545	95.4476	12.4256	94.9215	0.575	0.0000	0.0000	5,189
2023/08/17	R053	02/11/2023	12.83	Call	Bond Future	5,177.5100	5.1775	4,806.1500	4.8062	(7.173)	0	0	0
2023/08/17	R053	02/11/2023	12.83	Put	Bond Future	1,758.0500	1.7581	1,912.8000	1.9128	8.802	0	0	0
2023/08/17	R053	01/02/2024	12.92	Call	Bond Future	6,479.1700	6.4792	6,128.9200	6.1289	(5.406)	0	0	0
2023/08/17	R053	01/02/2024	12.93	Call	Bond Future	6,524.0400	6.5240	6,172.6200	6.1726	(5.387)	0	0	0
2023/08/17	R053	01/02/2024	12.94	Put	Bond Future	3,129.4100	3.1294	3,314.9800	3.3150	5.930	0	0	0
2023/08/17	R053	01/02/2024			Bond Future	12.4542	97.5992	12.5280	97.0611	0.593	0.0000	0.0000	0
2023/08/17	R053	01/02/2024	12.92	Put	Bond Future	3,176.7800	3.1768	3,364.6900	3.3647	5.915	0	0	0
2023/08/17	R053	01/02/2024	12.93	Put	Bond Future	3,153.1300	3.1531	3,339.8700	3.3399	5.922	0	0	0
2023/08/17	R053	01/02/2024	12.94	Call	Bond Future	6,568.7500	6.5688	6,216.1600	6.2162	(5.368)	0	0	0
2023/08/17	R053	02/05/2024	13.02	Put	Bond Future	4,238.4600	4.2385	4,441.3200	4.4413	4.786	0	0	0
2023/08/17	R053	02/05/2024	13.03	Put	Bond Future	4,213.5500	4.2136	4,415.4300	4.4154	4.791	0	0	0
2023/08/17	R053	02/05/2024	13.04	Call	Bond Future	7,548.2900	7.5483	7,199.0500	7.1990	(4.627)	0	0	0
2023/08/17	R053	02/05/2024			Bond Future	12.5582	93.9359	12.6349	93.3858	0.611	0.0000	0.0000	0
2023/08/17	R053	02/05/2024	13.02	Call	Bond Future	7,463.0100	7.4630	7,115.7300	7.1157	(4.653)	0	0	0
2023/08/17	R053	02/05/2024	13.03	Call	Bond Future	7,505.6200	7.5056	7,157.3600	7.1574	(4.640)	0	0	0
2023/08/17	R053	02/05/2024	13.04	Put	Bond Future	4,188.8000	4.1888	4,389.7000	4.3897	4.796	0	0	0
2023/08/17	R053	01/08/2024	13.13	Call	Bond Future	8,047.9800	8.0480	7,698.3000	7.6983	(4.345)	0	0	0
2023/08/17	R053	01/08/2024	13.13	Put	Bond Future	4,839.2800	4.8393	5,052.0800	5.0521	4.397	0	0	0
2023/08/17	R053	01/08/2024	13.14	Call	Bond Future	8,089.0900	8.0891	7,738.5000	7.7385	(4.334)	0	0	0
2023/08/17	R053	01/08/2024	13.14	Put	Bond Future	4,813.9300	4.8139	5,025.8200	5.0258	4.402	0	0	0
2023/08/17	R053	01/08/2024			Bond Future	12.6632	96.0728	12.7428	95.5104	0.629	0.0000	0.0000	0
2023/08/17	R053	01/08/2024	13.15	Call	Bond Future	8,130.6000	8.1306	7,779.1200	7.7791	(4.323)	0	0	0
2023/08/17	R053	01/08/2024	13.15	Put	Bond Future	4,789.0800	4.7891	5,000.0800	5.0001	4.406	0	0	0
2023/08/17	R053	07/11/2024	12.79	Call	Bond Future	6,692.5000	6.6925	6,381.7200	6.3817	(4.644)	0	0	0
2023/08/17	R053	07/11/2024	12.80	Call	Bond Future	6,729.9900	6.7300	6,418.2400	6.4182	(4.632)	0	0	0
2023/08/17	R053	07/11/2024	12.81	Put	Bond Future	6,719.2200	6.7192	6,981.5000	6.9815	3.903	0	0	0
2023/08/17	R053	07/11/2024			Bond Future	12.8031	92.4114	12.8862	91.8364	0.649	0.0000	0.0000	0
2023/08/17	R053	07/11/2024	12.79	Put	Bond Future	6,783.3800	6.7834	7,047.5900	7.0476	3.895	0	0	0
2023/08/17	R053	07/11/2024	12.80	Put	Bond Future	6,751.2200	6.7512	7,014.4600	7.0145	3.899	0	0	0
2023/08/17	R053	07/11/2024	12.81	Call	Bond Future	6,767.5500	6.7675	6,454.8400	6.4548	(4.621)	0	0	0
2023/08/17	R186	02/11/2023	9.15	Call	Bond Future	1,051.7900	1.0518	925.4900	0.9255	(12.008)	0	0	1,715
2023/08/17	R186	02/11/2023	9.40	Call	Bond Future	1,495.6000	1.4956	1,344.0400	1.3440	(10.134)	0	0	0
2023/08/17	R186	02/11/2023	9.40	Put	Bond Future	471.3500	0.4713	540.4500	0.5405	14.660	0	0	0
2023/08/17	R186	02/11/2023			Bond Future	9.0233	107.9060	9.1040	107.6854	0.895	0.0000	0.0000	133,353
2023/08/17	R186	02/11/2023	9.15	Put	Bond Future	705.7800	0.7058	800.1400	0.8001	13.370	0	0	0
2023/08/17	R186	02/11/2023	9.38	Call	Bond Future	1,457.4900	1.4575	1,307.7800	1.3078	(10.272)	0	0	0
2023/08/17	R186	02/11/2023	9.38	Put	Bond Future	487.2900	0.4873	558.2400	0.5582	14.560	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
2023/08/17	R186	02/11/2023	9.39	Call	Bond Future	1,476.5800	1.4766	1,325.9500	1.3259	(10.201)	0	0	0
2023/08/17	R186	02/11/2023	9.39	Put	Bond Future	479.3500	0.4794	549.3800	0.5494	14.609	0	0	0
2023/08/17	R186	02/11/2023	10.42	Call	Bond Future	3,807.1200	3.8071	3,599.8000	3.5998	(5.446)	0	0	0
2023/08/17	R186	02/11/2023	10.42	Put	Bond Future	72.8800	0.0729	86.2200	0.0862	18.304	0	0	1,715
2023/08/17	R186	01/02/2024	9.51	Call	Bond Future	2,005.8800	2.0059	1,856.3700	1.8564	(7.454)	0	0	0
2023/08/17	R186	01/02/2024	9.52	Put	Bond Future	734.2800	0.7343	809.9100	0.8099	10.300	0	0	0
2023/08/17	R186	01/02/2024	9.50	Call	Bond Future	1,988.3800	1.9884	1,839.4900	1.8395	(7.488)	0	0	0
2023/08/17	R186	01/02/2024			Bond Future	9.0087	105.0273	9.0976	104.8015	0.987	0.0000	0.0000	0
2023/08/17	R186	01/02/2024	9.51	Put	Bond Future	741.4800	0.7415	817.7300	0.8177	10.283	0	0	0
2023/08/17	R186	01/02/2024	9.52	Call	Bond Future	2,023.7000	2.0237	1,873.5700	1.8736	(7.419)	0	0	0
2023/08/17	R186	01/02/2024	9.50	Put	Bond Future	749.0100	0.7490	825.8800	0.8259	10.263	0	0	0
2023/08/17	R186	02/05/2024	10.40	Call	Bond Future	3,723.5100	3.7235	3,539.8900	3.5399	(4.931)	0	0	0
2023/08/17	R186	02/05/2024	10.40	Put	Bond Future	484.7500	0.4848	531.8000	0.5318	9.706	0	0	2,030
2023/08/17	R186	02/05/2024	8.01	Call	Bond Future	401.3100	0.4013	349.3000	0.3493	(12.960)	0	0	0
2023/08/17	R186	02/05/2024	8.01	Put	Bond Future	2,730.8400	2.7308	2,909.5000	2.9095	6.542	0	0	0
2023/08/17	R186	02/05/2024	9.73	Put	Bond Future	801.4000	0.8014	874.6900	0.8747	9.145	0	0	0
2023/08/17	R186	02/05/2024			Bond Future	8.9900	107.3975	9.0885	107.1668	1.096	0.0000	0.0000	0
2023/08/17	R186	02/05/2024	8.00	Call	Bond Future	395.1900	0.3952	343.7700	0.3438	(13.011)	0	0	0
2023/08/17	R186	02/05/2024	8.00	Put	Bond Future	2,748.8400	2.7488	2,928.0900	2.9281	6.521	0	0	0
2023/08/17	R186	02/05/2024	9.73	Call	Bond Future	2,517.5600	2.5176	2,360.1800	2.3602	(6.251)	0	0	2,030
2023/08/17	R186	02/05/2024	7.99	Call	Bond Future	389.1300	0.3891	338.3000	0.3383	(13.062)	0	0	0
2023/08/17	R186	02/05/2024	7.99	Put	Bond Future	2,766.9000	2.7669	2,946.7400	2.9467	6.500	0	0	0
2023/08/17	R186	01/08/2024	8.70	Put	Bond Future	1,692.5300	1.6925	1,824.9100	1.8249	7.821	0	0	0
2023/08/17	R186	01/08/2024	8.68	Call	Bond Future	1,115.0300	1.1150	1,012.8400	1.0128	(9.165)	0	0	0
2023/08/17	R186	01/08/2024	8.69	Call	Bond Future	1,126.2600	1.1263	1,023.4700	1.0235	(9.127)	0	0	0
2023/08/17	R186	01/08/2024			Bond Future	8.9583	104.5309	9.0685	104.2952	1.230	0.0000	0.0000	0
2023/08/17	R186	01/08/2024	8.70	Call	Bond Future	1,137.1400	1.1371	1,033.7500	1.0338	(9.092)	0	0	0
2023/08/17	R186	01/08/2024	8.68	Put	Bond Future	1,713.5800	1.7136	1,847.1600	1.8472	7.795	0	0	0
2023/08/17	R186	01/08/2024	8.69	Put	Bond Future	1,703.2300	1.7032	1,836.2100	1.8362	7.808	0	0	0
2023/08/17	R186	07/11/2024	9.15	Call	Bond Future	1,629.4500	1.6294	1,501.3900	1.5014	(7.859)	0	0	0
2023/08/17	R186	07/11/2024	9.14	Put	Bond Future	1,344.7800	1.3448	1,457.8500	1.4578	8.408	0	0	0
2023/08/17	R186	07/11/2024			Bond Future	8.9975	106.9377	9.1232	106.6970	1.397	0.0000	0.0000	0
2023/08/17	R186	07/11/2024	9.15	Put	Bond Future	1,337.5600	1.3376	1,450.1400	1.4501	8.417	0	0	0
2023/08/17	R186	07/11/2024	9.13	Call	Bond Future	1,605.7200	1.6057	1,478.6400	1.4786	(7.914)	0	0	0
2023/08/17	R186	07/11/2024	9.13	Put	Bond Future	1,352.0400	1.3520	1,465.6000	1.4656	8.399	0	0	0
2023/08/17	R186	07/11/2024	9.14	Call	Bond Future	1,617.5700	1.6176	1,490.0000	1.4900	(7.887)	0	0	0
2023/08/17	R197	02/11/2023			Bond Future	342.3734	342.3734	342.0566	342.0566	(0.093)	0.0000	0.0000	0
2023/08/17	R202	02/11/2023			Bond Future	258.2591	258.2591	258.2456	258.2456	(0.005)	0.0000	0.0000	4,746
2023/08/17	R202	01/02/2024			Bond Future	259.1895	259.1895	259.1751	259.1751	(0.006)	0.0000	0.0000	460
2023/08/17	R202	02/05/2024			Bond Future	265.0997	265.0997	265.0854	265.0854	(0.005)	0.0000	0.0000	0
2023/08/17	R202	01/08/2024			Bond Future	266.1153	266.1153	266.1004	266.1004	(0.006)	0.0000	0.0000	0
2023/08/17	R202	07/11/2024			Bond Future	272.3223	272.3223	272.3084	272.3084	(0.005)	0.0000	0.0000	0
2023/08/17	R209	02/11/2023	11.33	Call	Bond Future	699.0800	0.6991	609.8200	0.6098	(12.768)	0	0	0
2023/08/17	R209	02/11/2023	11.33	Put	Bond Future	3,488.6800	3.4887	3,706.8700	3.7069	6.254	0	0	0
2023/08/17	R209	02/11/2023	11.34	Call	Bond Future	713.1800	0.7132	622.6500	0.6227	(12.694)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/17	R209	02/11/2023	11.34	Put	Bond Future	3,453.1100	3.4531	3,670.0300	3.6700	6.282	0	0	0
2023/08/17	R209	02/11/2023			Bond Future	11.9082	64.4458	11.9740	64.1384	0.553	0.0000	0.0000	26,959
2023/08/17	R209	02/11/2023	11.35	Call	Bond Future	727.5600	0.7276	635.7600	0.6358	(12.618)	0	0	0
2023/08/17	R209	02/11/2023	11.35	Put	Bond Future	3,417.8700	3.4179	3,633.5200	3.6335	6.309	0	0	0
2023/08/17	R209	01/02/2024	12.13	Put	Bond Future	2,414.1600	2.4142	2,548.8600	2.5489	5.580	0	0	0
2023/08/17	R209	01/02/2024	12.14	Call	Bond Future	3,035.8900	3.0359	2,855.2900	2.8553	(5.949)	0	0	0
2023/08/17	R209	01/02/2024	12.14	Put	Bond Future	2,394.7500	2.3947	2,528.6000	2.5286	5.589	0	0	0
2023/08/17	R209	01/02/2024			Bond Future	12.0003	65.8985	12.0686	65.5841	0.569	0.0000	0.0000	1,690
2023/08/17	R209	01/02/2024	12.12	Call	Bond Future	2,983.6500	2.9837	2,804.7400	2.8047	(5.996)	0	0	0
2023/08/17	R209	01/02/2024	12.12	Put	Bond Future	2,433.7300	2.4337	2,569.2700	2.5693	5.569	0	0	0
2023/08/17	R209	01/02/2024	12.13	Call	Bond Future	3,009.7200	3.0097	2,829.9700	2.8300	(5.972)	0	0	0
2023/08/17	R209	02/05/2024	11.17	Call	Bond Future	1,441.3600	1.4414	1,338.9600	1.3390	(7.104)	0	0	0
2023/08/17	R209	02/05/2024	11.17	Put	Bond Future	5,865.4400	5.8654	6,084.4600	6.0845	3.734	0	0	0
2023/08/17	R209	02/05/2024	11.18	Call	Bond Future	1,456.3900	1.4564	1,353.2400	1.3532	(7.083)	0	0	0
2023/08/17	R209	02/05/2024	11.18	Put	Bond Future	5,830.5100	5.8305	6,048.7800	6.0488	3.744	0	0	0
2023/08/17	R209	02/05/2024			Bond Future	12.0968	64.2321	12.1675	63.9107	0.585	0.0000	0.0000	0
2023/08/17	R209	02/05/2024	11.19	Call	Bond Future	1,471.5200	1.4715	1,367.6200	1.3676	(7.061)	0	0	0
2023/08/17	R209	02/05/2024	11.19	Put	Bond Future	5,795.7400	5.7957	6,013.2600	6.0133	3.753	0	0	0
2023/08/17	R209	01/08/2024	11.79	Put	Bond Future	4,691.2000	4.6912	4,869.9000	4.8699	3.809	0	0	0
2023/08/17	R209	01/08/2024	11.80	Call	Bond Future	2,857.5500	2.8575	2,706.8900	2.7069	(5.272)	0	0	0
2023/08/17	R209	01/08/2024	11.80	Put	Bond Future	4,665.4600	4.6655	4,843.4800	4.8435	3.816	0	0	0
2023/08/17	R209	01/08/2024			Bond Future	12.1946	65.6937	12.2680	65.3650	0.602	0.0000	0.0000	0
2023/08/17	R209	01/08/2024	11.78	Call	Bond Future	2,815.6500	2.8156	2,666.3500	2.6663	(5.303)	0	0	0
2023/08/17	R209	01/08/2024	11.78	Put	Bond Future	4,717.0600	4.7171	4,896.4400	4.8964	3.803	0	0	0
2023/08/17	R209	01/08/2024	11.79	Call	Bond Future	2,836.5600	2.8366	2,686.5800	2.6866	(5.287)	0	0	0
2023/08/17	R209	07/11/2024	12.21	Call	Bond Future	3,753.1100	3.7531	3,579.4800	3.5795	(4.626)	0	0	0
2023/08/17	R209	07/11/2024	12.21	Put	Bond Future	4,279.6500	4.2796	4,441.9500	4.4419	3.792	0	0	0
2023/08/17	R209	07/11/2024	12.22	Call	Bond Future	3,775.9800	3.7760	3,601.7400	3.6017	(4.614)	0	0	0
2023/08/17	R209	07/11/2024	12.22	Put	Bond Future	4,257.8900	4.2579	4,419.5800	4.4196	3.797	0	0	0
2023/08/17	R209	07/11/2024			Bond Future	12.3286	64.0501	12.4050	63.7142	0.620	0.0000	0.0000	0
2023/08/17	R209	07/11/2024	12.23	Call	Bond Future	3,799.1800	3.7992	3,624.3400	3.6243	(4.602)	0	0	0
2023/08/17	R209	07/11/2024	12.23	Put	Bond Future	4,236.5100	4.2365	4,397.6000	4.3976	3.802	0	0	0
2023/08/17	R210	02/11/2023			Bond Future	227.3657	227.3657	227.1565	227.1565	(0.092)	0.0000	0.0000	70
2023/08/17	R210	01/02/2024			Bond Future	232.5451	232.5451	232.3309	232.3309	(0.092)	0.0000	0.0000	300
2023/08/17	R210	02/05/2024			Bond Future	234.6044	234.6044	234.3854	234.3854	(0.093)	0.0000	0.0000	0
2023/08/17	R210	01/08/2024			Bond Future	239.9974	239.9974	239.7738	239.7738	(0.093)	0.0000	0.0000	0
2023/08/17	R210	07/11/2024			Bond Future	242.2760	242.2760	242.0477	242.0477	(0.094)	0.0000	0.0000	0
2023/08/17	R213	02/11/2023	10.94	Call	Bond Future	1,745.6100	1.7456	1,607.7400	1.6077	(7.898)	0	0	731
2023/08/17	R213	02/11/2023	10.94	Put	Bond Future	1,470.7900	1.4708	1,575.9400	1.5759	7.149	0	0	0
2023/08/17	R213	02/11/2023	11.13	Call	Bond Future	2,234.1900	2.2342	2,077.3400	2.0773	(7.020)	0	0	0
2023/08/17	R213	02/11/2023	11.13	Put	Bond Future	1,145.2500	1.1453	1,231.4200	1.2314	7.524	0	0	0
2023/08/17	R213	02/11/2023			Bond Future	10.8764	82.0818	10.9326	81.8388	0.517	0.0000	0.0000	33,183
2023/08/17	R213	02/11/2023	11.11	Call	Bond Future	2,180.1600	2.1802	2,025.2200	2.0252	(7.107)	0	0	0
2023/08/17	R213	02/11/2023	11.11	Put	Bond Future	1,176.4300	1.1764	1,264.5100	1.2645	7.487	0	0	0
2023/08/17	R213	02/11/2023	11.12	Call	Bond Future	2,207.0300	2.2070	2,051.1300	2.0511	(7.064)	0	0	0
2023/08/17	R213	02/11/2023	11.12	Put	Bond Future	1,160.6800	1.1607	1,247.8000	1.2478	7.506	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
2023/08/17	R213	02/11/2023	11.44	Call	Bond Future	3,141.6900	3.1417	2,958.6200	2.9586	(5.827)	0	0	731
2023/08/17	R213	02/11/2023	11.44	Put	Bond Future	746.6400	0.7466	806.5900	0.8066	8.029	0	0	0
2023/08/17	R213	02/11/2023	12.70	Call	Bond Future	7,543.6200	7.5436	7,310.4100	7.3104	(3.091)	0	0	0
2023/08/17	R213	02/11/2023	12.70	Put	Bond Future	110.8400	0.1108	120.6500	0.1206	8.851	0	0	731
2023/08/17	R213	01/02/2024	11.70	Call	Bond Future	4,308.6100	4.3086	4,129.7200	4.1297	(4.152)	0	0	0
2023/08/17	R213	01/02/2024	11.70	Put	Bond Future	1,268.2500	1.2683	1,337.9500	1.3379	5.496	0	0	0
2023/08/17	R213	01/02/2024	11.71	Call	Bond Future	4,337.8900	4.3379	4,158.4800	4.1585	(4.136)	0	0	0
2023/08/17	R213	01/02/2024	11.71	Put	Bond Future	1,257.3000	1.2573	1,326.4800	1.3265	5.502	0	0	0
2023/08/17	R213	01/02/2024			Bond Future	10.9625	83.9319	11.0215	83.6833	0.538	0.0000	0.0000	0
2023/08/17	R213	01/02/2024	11.72	Call	Bond Future	4,367.0400	4.3670	4,187.1100	4.1871	(4.120)	0	0	0
2023/08/17	R213	01/02/2024	11.72	Put	Bond Future	1,246.2500	1.2463	1,314.9100	1.3149	5.509	0	0	0
2023/08/17	R213	02/05/2024	10.30	Call	Bond Future	1,473.8300	1.4738	1,384.4000	1.3844	(6.068)	0	0	0
2023/08/17	R213	02/05/2024	10.30	Put	Bond Future	4,615.1200	4.6151	4,779.7500	4.7798	3.567	0	0	0
2023/08/17	R213	02/05/2024			Bond Future	11.0448	82.2663	11.1066	82.0122	0.560	0.0000	0.0000	0
2023/08/17	R213	02/05/2024	10.28	Call	Bond Future	1,444.1400	1.4441	1,355.9300	1.3559	(6.108)	0	0	0
2023/08/17	R213	02/05/2024	10.28	Put	Bond Future	4,671.8700	4.6719	4,837.7200	4.8377	3.550	0	0	0
2023/08/17	R213	02/05/2024	10.29	Call	Bond Future	1,458.9400	1.4589	1,370.1200	1.3701	(6.088)	0	0	0
2023/08/17	R213	02/05/2024	10.29	Put	Bond Future	4,643.4400	4.6434	4,808.6800	4.8087	3.559	0	0	0
2023/08/17	R213	01/08/2024	10.86	Call	Bond Future	2,583.5900	2.5836	2,460.8100	2.4608	(4.752)	0	0	0
2023/08/17	R213	01/08/2024	10.86	Put	Bond Future	3,664.4300	3.6644	3,801.3600	3.8014	3.737	0	0	0
2023/08/17	R213	01/08/2024	10.87	Call	Bond Future	2,603.6400	2.6036	2,480.3000	2.4803	(4.737)	0	0	0
2023/08/17	R213	01/08/2024	10.87	Put	Bond Future	3,643.7100	3.6437	3,780.0800	3.7801	3.743	0	0	0
2023/08/17	R213	01/08/2024			Bond Future	11.1272	84.1388	11.1921	83.8791	0.583	0.0000	0.0000	0
2023/08/17	R213	01/08/2024	10.88	Call	Bond Future	2,623.7700	2.6238	2,499.8700	2.4999	(4.722)	0	0	0
2023/08/17	R213	01/08/2024	10.88	Put	Bond Future	3,623.1000	3.6231	3,758.9100	3.7589	3.748	0	0	0
2023/08/17	R213	07/11/2024	11.23	Call	Bond Future	3,362.0100	3.3620	3,223.3100	3.2233	(4.126)	0	0	0
2023/08/17	R213	07/11/2024	11.23	Put	Bond Future	3,494.4400	3.4944	3,621.0400	3.6210	3.623	0	0	0
2023/08/17	R213	07/11/2024			Bond Future	11.2641	82.5169	11.3325	82.2516	0.608	0.0000	0.0000	0
2023/08/17	R213	07/11/2024	11.21	Call	Bond Future	3,319.8200	3.3198	3,182.1000	3.1821	(4.148)	0	0	0
2023/08/17	R213	07/11/2024	11.21	Put	Bond Future	3,530.1400	3.5301	3,657.7200	3.6577	3.614	0	0	0
2023/08/17	R213	07/11/2024	11.22	Call	Bond Future	3,340.7100	3.3407	3,202.4900	3.2025	(4.137)	0	0	0
2023/08/17	R213	07/11/2024	11.22	Put	Bond Future	3,512.0700	3.5121	3,639.1500	3.6392	3.618	0	0	0
2023/08/17	R214	02/11/2023	11.45	Put	Bond Future	4,578.8100	4.5788	4,826.2200	4.8262	5.403	0	0	0
2023/08/17	R214	02/11/2023	11.46	Call	Bond Future	455.2300	0.4552	390.6900	0.3907	(14.177)	0	0	0
2023/08/17	R214	02/11/2023	11.46	Put	Bond Future	4,536.3300	4.5363	4,782.6600	4.7827	5.430	0	0	0
2023/08/17	R214	02/11/2023			Bond Future	12.2768	60.1248	12.3426	59.8140	0.536	0.0000	0.0000	22,216
2023/08/17	R214	02/11/2023	11.45	Call	Bond Future	445.0600	0.4451	381.6000	0.3816	(14.259)	0	0	0
2023/08/17	R214	02/11/2023	11.47	Call	Bond Future	465.5600	0.4656	399.9300	0.3999	(14.097)	0	0	0
2023/08/17	R214	02/11/2023	11.47	Put	Bond Future	4,494.0700	4.4941	4,739.3100	4.7393	5.457	0	0	0
2023/08/17	R214	01/02/2024	12.16	Call	Bond Future	2,215.6800	2.2157	2,064.2300	2.0642	(6.835)	0	0	0
2023/08/17	R214	01/02/2024	12.16	Put	Bond Future	3,246.1800	3.2462	3,412.7100	3.4127	5.130	0	0	0
2023/08/17	R214	01/02/2024			Bond Future	12.3772	61.4801	12.4454	61.1621	0.551	0.0000	0.0000	0
2023/08/17	R214	01/02/2024	12.14	Call	Bond Future	2,170.3800	2.1704	2,020.7900	2.0208	(6.892)	0	0	0
2023/08/17	R214	01/02/2024	12.14	Put	Bond Future	3,297.1900	3.2972	3,465.5800	3.4656	5.107	0	0	0
2023/08/17	R214	01/02/2024	12.15	Call	Bond Future	2,192.9700	2.1930	2,042.4500	2.0425	(6.864)	0	0	0
2023/08/17	R214	01/02/2024	12.15	Put	Bond Future	3,271.6000	3.2716	3,439.0600	3.4391	5.119	0	0	0
2023/08/17	R214	02/05/2024	11.46	Call	Bond Future	1,365.8200	1.3658	1,267.4700	1.2675	(7.201)	0	0	0

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2023/08/17	R214	02/05/2024	11.46	Put	Bond Future	6,360.4100	6.3604	6,587.1100	6.5871	3.564	0	0	0
2023/08/17	R214	02/05/2024	11.47	Call	Bond Future	1,380.5500	1.3806	1,281.4500	1.2815	(7.178)	0	0	0
2023/08/17	R214	02/05/2024	11.47	Put	Bond Future	6,322.7000	6.3227	6,548.6500	6.5487	3.574	0	0	0
2023/08/17	R214	02/05/2024			Bond Future	12.4734	59.5618	12.5440	59.2368	0.566	0.0000	0.0000	0
2023/08/17	R214	02/05/2024	11.48	Call	Bond Future	1,395.3800	1.3954	1,295.5300	1.2955	(7.156)	0	0	0
2023/08/17	R214	02/05/2024	11.48	Put	Bond Future	6,285.1500	6.2851	6,510.3500	6.5103	3.583	0	0	0
2023/08/17	R214	01/08/2024	12.18	Call	Bond Future	2,946.7000	2.9467	2,792.8300	2.7928	(5.222)	0	0	0
2023/08/17	R214	01/08/2024	12.18	Put	Bond Future	4,771.2300	4.7712	4,949.7300	4.9497	3.741	0	0	0
2023/08/17	R214	01/08/2024			Bond Future	12.5700	60.9173	12.6431	60.5850	0.581	0.0000	0.0000	0
2023/08/17	R214	01/08/2024	12.16	Call	Bond Future	2,903.6400	2.9036	2,751.1500	2.7512	(5.252)	0	0	0
2023/08/17	R214	01/08/2024	12.16	Put	Bond Future	4,824.1100	4.8241	5,003.9900	5.0040	3.729	0	0	0
2023/08/17	R214	01/08/2024	12.17	Call	Bond Future	2,925.0100	2.9250	2,771.8300	2.7718	(5.237)	0	0	0
2023/08/17	R214	01/08/2024	12.17	Put	Bond Future	4,797.4800	4.7975	4,976.6700	4.9767	3.735	0	0	0
2023/08/17	R214	07/11/2024	12.60	Call	Bond Future	3,864.6500	3.8646	3,686.9500	3.6869	(4.598)	0	0	0
2023/08/17	R214	07/11/2024	12.60	Put	Bond Future	4,333.8000	4.3338	4,495.8000	4.4958	3.738	0	0	0
2023/08/17	R214	07/11/2024	12.61	Call	Bond Future	3,888.1600	3.8882	3,709.8500	3.7099	(4.586)	0	0	0
2023/08/17	R214	07/11/2024	12.61	Put	Bond Future	4,311.8400	4.3118	4,473.2300	4.4732	3.743	0	0	0
2023/08/17	R214	07/11/2024			Bond Future	12.7038	59.0130	12.7797	58.6733	0.598	0.0000	0.0000	0
2023/08/17	R214	07/11/2024	12.62	Call	Bond Future	3,911.7300	3.9117	3,732.8100	3.7328	(4.574)	0	0	0
2023/08/17	R214	07/11/2024	12.62	Put	Bond Future	4,289.9800	4.2900	4,450.7600	4.4508	3.748	0	0	0
2023/08/17	R248	02/11/2023	11.47	Call	Bond Future	446.4600	0.4465	371.9000	0.3719	(16.700)	0	0	0
2023/08/17	R248	02/11/2023	11.48	Call	Bond Future	457.2200	0.4572	381.2800	0.3813	(16.609)	0	0	0
2023/08/17	R248	02/11/2023	11.49	Put	Bond Future	6,001.9200	6.0019	6,361.0800	6.3611	5.984	0	0	0
2023/08/17	R248	02/11/2023	12.50	Call	Bond Future	2,694.4600	2.6945	2,442.1000	2.4421	(9.366)	0	0	207
2023/08/17	R248	02/11/2023	13.60	Call	Bond Future	6,940.2600	6.9403	6,561.0800	6.5611	(5.463)	0	0	0
2023/08/17	R248	02/11/2023	13.60	Put	Bond Future	532.2700	0.5323	589.6000	0.5896	10.771	0	0	207
2023/08/17	R248	02/11/2023			Bond Future	12.3906	73.8115	12.4668	73.3750	0.615	0.0000	0.0000	232,212
2023/08/17	R248	02/11/2023	11.47	Put	Bond Future	6,111.4200	6.1114	6,473.3700	6.4734	5.923	0	0	0
2023/08/17	R248	02/11/2023	11.48	Put	Bond Future	6,056.4900	6.0565	6,417.0600	6.4171	5.953	0	0	0
2023/08/17	R248	02/11/2023	11.49	Call	Bond Future	468.2500	0.4683	390.9000	0.3909	(16.519)	0	0	0
2023/08/17	R248	02/11/2023	11.80	Call	Bond Future	909.6400	0.9096	783.0400	0.7830	(13.918)	0	0	207
2023/08/17	R248	02/11/2023	11.80	Put	Bond Future	4,456.7300	4.4567	4,766.6400	4.7666	6.954	0	0	0
2023/08/17	R248	02/11/2023	12.50	Put	Bond Future	2,069.2000	2.0692	2,253.3500	2.2534	8.900	0	0	0
2023/08/17	R248	01/02/2024	12.30	Put	Bond Future	3,999.0700	3.9991	4,230.4900	4.2305	5.787	0	0	0
2023/08/17	R248	01/02/2024	11.50	Call	Bond Future	1,099.1800	1.0992	986.0500	0.9861	(10.292)	0	0	1,000
2023/08/17	R248	01/02/2024	11.50	Put	Bond Future	7,163.7500	7.1638	7,497.0100	7.4970	4.652	0	0	0
2023/08/17	R248	01/02/2024	12.14	Call	Bond Future	2,440.1000	2.4401	2,245.5400	2.2455	(7.973)	0	0	0
2023/08/17	R248	01/02/2024	12.14	Put	Bond Future	4,508.5500	4.5086	4,760.3800	4.7604	5.586	0	0	0
2023/08/17	R248	01/02/2024	12.15	Call	Bond Future	2,466.1700	2.4662	2,270.3200	2.2703	(7.941)	0	0	0
2023/08/17	R248	01/02/2024	12.15	Put	Bond Future	4,475.0500	4.4750	4,725.5900	4.7256	5.599	0	0	0
2023/08/17	R248	01/02/2024			Bond Future	12.4958	75.4751	12.5750	75.0287	0.634	0.0000	0.0000	0
2023/08/17	R248	01/02/2024	12.16	Call	Bond Future	2,492.3700	2.4924	2,295.2300	2.2952	(7.910)	0	0	0
2023/08/17	R248	01/02/2024	12.16	Put	Bond Future	4,441.7600	4.4418	4,691.0100	4.6910	5.612	0	0	0
2023/08/17	R248	01/02/2024	12.30	Call	Bond Future	2,873.6900	2.8737	2,658.7200	2.6587	(7.481)	0	0	1,000
2023/08/17	R248	01/02/2024	13.37	Call	Bond Future	6,441.4800	6.4415	6,115.4800	6.1155	(5.061)	0	0	0
2023/08/17	R248	01/02/2024	13.37	Put	Bond Future	1,774.4700	1.7745	1,894.8600	1.8949	6.785	0	0	1,000
2023/08/17	R248	02/05/2024	11.46	Call	Bond Future	1,541.7600	1.5418	1,414.4500	1.4144	(8.257)	0	0	0

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2023/08/17	R248	02/05/2024	11.47	Call	Bond Future	1,558.7800	1.5588	1,430.4700	1.4305	(8.231)	0	0	0
2023/08/17	R248	02/05/2024	11.48	Put	Bond Future	8,336.6600	8.3367	8,663.7000	8.6637	3.923	0	0	0
2023/08/17	R248	02/05/2024			Bond Future	12.5967	72.7284	12.6788	72.2721	0.652	0.0000	0.0000	0
2023/08/17	R248	02/05/2024	11.46	Put	Bond Future	8,433.7200	8.4337	8,762.7700	8.7628	3.902	0	0	0
2023/08/17	R248	02/05/2024	11.47	Put	Bond Future	8,385.0800	8.3851	8,713.1300	8.7131	3.912	0	0	0
2023/08/17	R248	02/05/2024	11.48	Call	Bond Future	1,575.9200	1.5759	1,446.6000	1.4466	(8.206)	0	0	0
2023/08/17	R248	01/08/2024	12.30	Call	Bond Future	3,629.4600	3.6295	3,414.7900	3.4148	(5.915)	0	0	0
2023/08/17	R248	01/08/2024	12.30	Put	Bond Future	5,884.7900	5.8848	6,136.7200	6.1367	4.281	0	0	0
2023/08/17	R248	01/08/2024	12.31	Call	Bond Future	3,655.8900	3.6559	3,440.2600	3.4403	(5.898)	0	0	0
2023/08/17	R248	01/08/2024	12.31	Put	Bond Future	5,853.0400	5.8530	6,104.0100	6.1040	4.288	0	0	0
2023/08/17	R248	01/08/2024			Bond Future	12.6982	74.3834	12.7834	73.9168	0.671	0.0000	0.0000	13,000
2023/08/17	R248	01/08/2024	12.32	Call	Bond Future	3,682.1000	3.6821	3,465.5200	3.4655	(5.882)	0	0	0
2023/08/17	R248	01/08/2024	12.32	Put	Bond Future	5,821.1500	5.8212	6,071.1700	6.0712	4.295	0	0	0
2023/08/17	R248	07/11/2024	12.80	Call	Bond Future	5,051.1000	5.0511	4,796.2600	4.7963	(5.045)	0	0	0
2023/08/17	R248	07/11/2024	12.80	Put	Bond Future	5,256.1400	5.2561	5,478.3600	5.4784	4.228	0	0	0
2023/08/17	R248	07/11/2024			Bond Future	12.8379	71.6436	12.9267	71.1665	0.692	0.0000	0.0000	0
2023/08/17	R248	07/11/2024	12.78	Call	Bond Future	4,993.2600	4.9933	4,740.0600	4.7401	(5.071)	0	0	0
2023/08/17	R248	07/11/2024	12.78	Put	Bond Future	5,307.0800	5.3071	5,530.9400	5.5309	4.218	0	0	0
2023/08/17	R248	07/11/2024	12.79	Call	Bond Future	5,022.1600	5.0222	4,768.1400	4.7681	(5.058)	0	0	0
2023/08/17	R248	07/11/2024	12.79	Put	Bond Future	5,281.5500	5.2815	5,504.5900	5.5046	4.223	0	0	0

Total

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