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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/07/2023 TO 05/07/2023

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
2023/07/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/05	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/05	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/05	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/05	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/05	2025	03/08/2023		Bond Future	169.9608	169.9608	169.8688	169.8688	(0.054)	0.0000	0.0000	6,305
2023/07/05	2025	02/11/2023		Bond Future	173.7449	173.7449	173.6500	173.6500	(0.055)	0.0000	0.0000	0
2023/07/05	2025	01/02/2024		Bond Future	175.9434	175.9434	175.8460	175.8460	(0.055)	0.0000	0.0000	0
2023/07/05	2025	02/05/2024		Bond Future	180.0122	180.0122	179.9129	179.9129	(0.055)	0.0000	0.0000	0
2023/07/05	2025	01/08/2024		Bond Future	182.2996	182.2996	182.1997	182.1997	(0.055)	0.0000	0.0000	0
2023/07/05	2029	03/08/2023		Bond Future	123.0584	123.0584	123.0922	123.0922	0.027	0.0000	0.0000	2,375
2023/07/05	2029	02/11/2023		Bond Future	124.4665	124.4665	124.5005	124.5005	0.027	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
2023/07/05	2029	01/02/2024			Bond Future	127.3266	127.3266	127.3610	127.3610	0.027	0.0000	0.0000	0
2023/07/05	2029	02/05/2024			Bond Future	128.9028	128.9028	128.9385	128.9385	0.028	0.0000	0.0000	0
2023/07/05	2029	01/08/2024			Bond Future	131.8595	131.8595	131.8969	131.8969	0.028	0.0000	0.0000	0
2023/07/05	2030	03/08/2023	10.40	Call	Bond Future	582.4800	0.5825	607.7400	0.6077	4.337	0	0	1,012
2023/07/05	2030	03/08/2023	10.65	Call	Bond Future	1,152.9400	1.1529	1,195.6300	1.1956	3.703	0	0	350
2023/07/05	2030	03/08/2023	10.65	Put	Bond Future	764.1300	0.7641	706.1500	0.7061	(7.588)	0	0	0
2023/07/05	2030	03/08/2023	11.34	Call	Bond Future	3,409.9000	3.4099	3,490.6200	3.4906	2.367	0	0	0
2023/07/05	2030	03/08/2023	11.34	Put	Bond Future	160.0200	0.1600	140.0700	0.1401	(12.467)	0	0	0
2023/07/05	2030	03/08/2023	12.89	Call	Bond Future	9,260.8700	9.2609	9,361.0900	9.3611	1.082	0	0	0
2023/07/05	2030	03/08/2023	12.89	Put	Bond Future	1.7800	0.0018	1.3300	0.0013	(25.281)	0	0	350
2023/07/05	2030	03/08/2023	11.35	Call	Bond Future	3,446.7300	3.4467	3,527.8000	3.5278	2.352	0	0	0
2023/07/05	2030	03/08/2023	11.36	Put	Bond Future	152.5800	0.1526	133.3300	0.1333	(12.616)	0	0	0
2023/07/05	2030	03/08/2023			Bond Future	10.5584	88.3806	10.5348	88.4813	(0.224)	0.0000	0.0000	80,370
2023/07/05	2030	03/08/2023	10.40	Put	Bond Future	1,260.1900	1.2602	1,184.7800	1.1848	(5.984)	0	0	0
2023/07/05	2030	03/08/2023	11.35	Put	Bond Future	156.2600	0.1563	136.6600	0.1367	(12.543)	0	0	0
2023/07/05	2030	03/08/2023	11.36	Call	Bond Future	3,483.6200	3.4836	3,565.0400	3.5650	2.337	0	0	0
2023/07/05	2030	03/08/2023	12.59	Call	Bond Future	8,145.2000	8.1452	8,244.5500	8.2446	1.220	0	0	0
2023/07/05	2030	03/08/2023	12.59	Put	Bond Future	5.9900	0.0060	4.6700	0.0047	(22.037)	0	0	1,012
2023/07/05	2030	02/11/2023	12.27	Put	Bond Future	311.6900	0.3117	296.1400	0.2961	(4.989)	0	0	500
2023/07/05	2030	02/11/2023	11.43	Call	Bond Future	4,017.8000	4.0178	4,087.5500	4.0875	1.736	0	0	0
2023/07/05	2030	02/11/2023	11.43	Put	Bond Future	819.4800	0.8195	786.8200	0.7868	(3.985)	0	0	500
2023/07/05	2030	02/11/2023	10.80	Call	Bond Future	2,291.8900	2.2919	2,342.2300	2.3422	2.196	0	0	0
2023/07/05	2030	02/11/2023	10.80	Put	Bond Future	1,626.7600	1.6268	1,574.6900	1.5747	(3.201)	0	0	0
2023/07/05	2030	02/11/2023	10.81	Call	Bond Future	2,316.0500	2.3160	2,366.7400	2.3667	2.189	0	0	0
2023/07/05	2030	02/11/2023	10.81	Put	Bond Future	1,609.9800	1.6100	1,558.2600	1.5583	(3.212)	0	0	0
2023/07/05	2030	02/11/2023	10.07	Call	Bond Future	922.4700	0.9225	948.2300	0.9482	2.793	0	0	800
2023/07/05	2030	02/11/2023	10.07	Put	Bond Future	3,312.2400	3.3122	3,235.5900	3.2356	(2.314)	0	0	0
2023/07/05	2030	02/11/2023	10.39	Call	Bond Future	1,426.8800	1.4269	1,463.0400	1.4630	2.534	0	0	500
2023/07/05	2030	02/11/2023	9.57	Call	Bond Future	424.6100	0.4246	437.7600	0.4378	3.097	0	0	800
2023/07/05	2030	02/11/2023	9.57	Put	Bond Future	4,983.9700	4.9840	4,894.7100	4.8947	(1.791)	0	0	0
2023/07/05	2030	02/11/2023			Bond Future	10.6384	90.3268	10.6136	90.4292	(0.233)	0.0000	0.0000	19,966
2023/07/05	2030	02/11/2023	12.27	Call	Bond Future	6,745.8000	6.7458	6,832.6600	6.8327	1.288	0	0	0
2023/07/05	2030	02/11/2023	11.12	Call	Bond Future	3,119.1500	3.1192	3,179.9500	3.1800	1.949	0	0	500
2023/07/05	2030	02/11/2023	11.12	Put	Bond Future	1,155.6400	1.1556	1,114.0300	1.1140	(3.601)	0	0	0
2023/07/05	2030	02/11/2023	11.57	Call	Bond Future	4,448.1400	4.4481	4,521.4700	4.5215	1.649	0	0	0
2023/07/05	2030	02/11/2023	11.57	Put	Bond Future	699.4600	0.6995	670.3800	0.6704	(4.157)	0	0	800
2023/07/05	2030	02/11/2023	10.82	Call	Bond Future	2,340.1300	2.3401	2,391.1600	2.3912	2.181	0	0	0
2023/07/05	2030	02/11/2023	10.82	Put	Bond Future	1,593.1400	1.5931	1,541.7600	1.5418	(3.225)	0	0	0
2023/07/05	2030	02/11/2023	10.39	Put	Bond Future	2,461.3500	2.4613	2,395.1000	2.3951	(2.692)	0	0	0
2023/07/05	2030	02/11/2023	10.62	Call	Bond Future	1,883.2500	1.8832	1,927.3800	1.9274	2.343	0	0	500
2023/07/05	2030	02/11/2023	10.62	Put	Bond Future	1,959.2400	1.9592	1,900.9600	1.9010	(2.975)	0	0	0
2023/07/05	2030	02/11/2023	9.89	Call	Bond Future	707.6500	0.7077	728.2800	0.7283	2.915	0	0	500
2023/07/05	2030	02/11/2023	9.89	Put	Bond Future	3,871.1000	3.8711	3,789.3200	3.7893	(2.113)	0	0	0
2023/07/05	2030	01/02/2024	11.86	Put	Bond Future	967.2300	0.9672	937.9900	0.9380	(3.023)	0	0	500
2023/07/05	2030	01/02/2024	12.10	Put	Bond Future	796.0700	0.7961	770.9500	0.7709	(3.156)	0	0	400
2023/07/05	2030	01/02/2024	11.37	Call	Bond Future	4,030.0800	4.0301	4,095.0700	4.0951	1.613	0	0	0
2023/07/05	2030	01/02/2024	11.37	Put	Bond Future	1,436.9900	1.4370	1,397.6500	1.3976	(2.738)	0	0	0

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2023/07/05	2030	01/02/2024	11.85	Call	Bond Future	5,396.6100	5.3966	5,471.5200	5.4715	1.388	0	0	0
2023/07/05	2030	01/02/2024	11.85	Put	Bond Future	974.9600	0.9750	945.5400	0.9455	(3.018)	0	0	500
2023/07/05	2030	01/02/2024	10.16	Call	Bond Future	1,420.9500	1.4209	1,454.1900	1.4542	2.339	0	0	200
2023/07/05	2030	01/02/2024	10.16	Put	Bond Future	3,664.2500	3.6643	3,593.1600	3.5932	(1.940)	0	0	0
2023/07/05	2030	01/02/2024	11.00	Call	Bond Future	3,077.9700	3.0780	3,133.9300	3.1339	1.818	0	0	0
2023/07/05	2030	01/02/2024	9.93	Call	Bond Future	1,111.6600	1.1117	1,139.1200	1.1391	2.470	0	0	1,360
2023/07/05	2030	01/02/2024	9.93	Put	Bond Future	4,312.5400	4.3125	4,235.6700	4.2357	(1.782)	0	0	0
2023/07/05	2030	01/02/2024	10.00	Call	Bond Future	1,200.4500	1.2005	1,229.6300	1.2296	2.431	0	0	500
2023/07/05	2030	01/02/2024	10.00	Put	Bond Future	4,108.5600	4.1086	4,033.4100	4.0334	(1.829)	0	0	0
2023/07/05	2030	01/02/2024	9.57	Put	Bond Future	5,476.6300	5.4766	5,392.0400	5.3920	(1.545)	0	0	0
2023/07/05	2030	01/02/2024	9.89	Put	Bond Future	4,431.8000	4.4318	4,353.9800	4.3540	(1.756)	0	0	0
2023/07/05	2030	01/02/2024			Bond Future	10.7109	88.3753	10.6849	88.4797	(0.243)	0.0000	0.0000	0
2023/07/05	2030	01/02/2024	11.86	Call	Bond Future	5,426.4500	5.4264	5,501.5400	5.5015	1.384	0	0	0
2023/07/05	2030	01/02/2024	12.10	Call	Bond Future	6,150.6700	6.1507	6,229.8800	6.2299	1.288	0	0	0
2023/07/05	2030	01/02/2024	11.75	Call	Bond Future	5,101.7900	5.1018	5,174.8200	5.1748	1.431	0	0	0
2023/07/05	2030	01/02/2024	11.75	Put	Bond Future	1,057.0100	1.0570	1,025.7100	1.0257	(2.961)	0	0	200
2023/07/05	2030	01/02/2024	11.31	Call	Bond Future	3,868.5300	3.8685	3,932.1400	3.9321	1.644	0	0	0
2023/07/05	2030	01/02/2024	11.31	Put	Bond Future	1,507.5200	1.5075	1,466.8000	1.4668	(2.701)	0	0	1,360
2023/07/05	2030	01/02/2024	11.35	Call	Bond Future	3,975.9700	3.9760	4,040.5100	4.0405	1.623	0	0	0
2023/07/05	2030	01/02/2024	11.35	Put	Bond Future	1,460.1500	1.4601	1,420.3600	1.4204	(2.725)	0	0	0
2023/07/05	2030	01/02/2024	11.36	Call	Bond Future	4,002.9900	4.0030	4,067.7600	4.0678	1.618	0	0	0
2023/07/05	2030	01/02/2024	11.36	Put	Bond Future	1,448.5300	1.4485	1,408.9700	1.4090	(2.731)	0	0	0
2023/07/05	2030	01/02/2024	10.39	Call	Bond Future	1,792.9000	1.7929	1,832.3100	1.8323	2.198	0	0	500
2023/07/05	2030	01/02/2024	10.39	Put	Bond Future	3,091.0900	3.0911	3,026.1700	3.0262	(2.100)	0	0	0
2023/07/05	2030	01/02/2024	11.00	Put	Bond Future	1,928.6700	1.9287	1,880.3000	1.8803	(2.508)	0	0	700
2023/07/05	2030	01/02/2024	10.07	Call	Bond Future	1,293.9400	1.2939	1,324.8700	1.3249	2.390	0	0	400
2023/07/05	2030	01/02/2024	10.07	Put	Bond Future	3,910.4500	3.9105	3,837.0500	3.8370	(1.877)	0	0	0
2023/07/05	2030	01/02/2024	9.57	Call	Bond Future	751.4200	0.7514	771.1600	0.7712	2.627	0	0	400
2023/07/05	2030	01/02/2024	9.89	Call	Bond Future	1,063.1000	1.0631	1,089.6100	1.0896	2.494	0	0	500
2023/07/05	2030	02/05/2024	11.12	Put	Bond Future	2,260.0000	2.2600	2,211.4200	2.2114	(2.150)	0	0	0
2023/07/05	2030	02/05/2024	12.38	Call	Bond Future	6,911.5800	6.9116	6,992.3600	6.9924	1.169	0	0	0
2023/07/05	2030	02/05/2024	12.38	Put	Bond Future	1,003.5900	1.0036	977.4600	0.9775	(2.604)	0	0	1,080
2023/07/05	2030	02/05/2024	10.62	Call	Bond Future	2,441.1100	2.4411	2,487.8700	2.4879	1.916	0	0	500
2023/07/05	2030	02/05/2024	10.62	Put	Bond Future	3,108.6000	3.1086	3,048.4500	3.0485	(1.935)	0	0	0
2023/07/05	2030	02/05/2024	10.82	Call	Bond Future	2,850.1700	2.8502	2,901.6700	2.9017	1.807	0	0	1,080
2023/07/05	2030	02/05/2024	10.82	Put	Bond Future	2,738.2200	2.7382	2,682.8100	2.6828	(2.024)	0	0	0
2023/07/05	2030	02/05/2024	9.81	Call	Bond Future	1,177.7300	1.1777	1,205.6300	1.2056	2.369	0	0	0
2023/07/05	2030	02/05/2024	9.81	Put	Bond Future	5,091.0000	5.0910	5,011.9900	5.0120	(1.552)	0	0	0
2023/07/05	2030	02/05/2024	9.82	Call	Bond Future	1,189.6400	1.1896	1,217.7500	1.2178	2.363	0	0	0
2023/07/05	2030	02/05/2024	9.82	Put	Bond Future	5,061.9500	5.0619	4,983.1500	4.9831	(1.557)	0	0	0
2023/07/05	2030	02/05/2024	9.66	Call	Bond Future	1,021.4600	1.0215	1,046.3400	1.0463	2.436	0	0	1,000
2023/07/05	2030	02/05/2024	9.66	Put	Bond Future	5,551.8500	5.5518	5,469.8200	5.4698	(1.478)	0	0	0
2023/07/05	2030	02/05/2024			Bond Future	10.7911	90.3988	10.7636	90.5058	(0.255)	0.0000	0.0000	0
2023/07/05	2030	02/05/2024	13.15	Call	Bond Future	9,147.8900	9.1479	9,238.3700	9.2384	0.989	0	0	0
2023/07/05	2030	02/05/2024	13.15	Put	Bond Future	555.0400	0.5550	538.6100	0.5386	(2.960)	0	0	500
2023/07/05	2030	02/05/2024	11.12	Call	Bond Future	3,525.2100	3.5252	3,583.5400	3.5835	1.655	0	0	500
2023/07/05	2030	02/05/2024	11.94	Call	Bond Future	5,655.1400	5.6551	5,729.3100	5.7293	1.312	0	0	0
2023/07/05	2030	02/05/2024	11.94	Put	Bond Future	1,332.3900	1.3324	1,299.6500	1.2997	(2.457)	0	0	1,000

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2023/07/05	2030	02/05/2024	10.16	Call	Bond Future	1,645.0100	1.6450	1,680.7700	1.6808	2.174	0	0	1,000
2023/07/05	2030	02/05/2024	10.16	Put	Bond Future	4,138.0200	4.1380	4,066.8700	4.0669	(1.719)	0	0	0
2023/07/05	2030	02/05/2024	9.83	Call	Bond Future	1,201.9200	1.2019	1,230.2500	1.2303	2.357	0	0	0
2023/07/05	2030	02/05/2024	9.83	Put	Bond Future	5,033.2900	5.0333	4,954.7100	4.9547	(1.561)	0	0	0
2023/07/05	2030	01/08/2024	10.37	Call	Bond Future	2,091.2000	2.0912	2,133.2000	2.1332	2.008	0	0	0
2023/07/05	2030	01/08/2024	10.37	Put	Bond Future	4,046.2900	4.0463	3,978.3700	3.9784	(1.679)	0	0	0
2023/07/05	2030	01/08/2024	10.38	Call	Bond Future	2,108.0300	2.1080	2,150.2500	2.1503	2.003	0	0	0
2023/07/05	2030	01/08/2024	10.38	Put	Bond Future	4,024.6300	4.0246	3,956.9300	3.9569	(1.682)	0	0	0
2023/07/05	2030	01/08/2024			Bond Future	10.8847	88.4456	10.8554	88.5556	(0.269)	0.0000	0.0000	0
2023/07/05	2030	01/08/2024	10.39	Call	Bond Future	2,124.9300	2.1249	2,167.3800	2.1674	1.998	0	0	0
2023/07/05	2030	01/08/2024	10.39	Put	Bond Future	4,003.0500	4.0031	3,935.5800	3.9356	(1.685)	0	0	0
2023/07/05	2032	03/08/2023	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,500
2023/07/05	2032	03/08/2023	9.60	Put	Bond Future	8,270.4000	8.2704	8,204.4300	8.2044	(0.798)	0	0	0
2023/07/05	2032	03/08/2023	10.30	Call	Bond Future	1.9800	0.0020	1.9200	0.0019	(3.030)	0	0	7,500
2023/07/05	2032	03/08/2023	10.30	Put	Bond Future	4,531.4800	4.5315	4,465.4500	4.4655	(1.457)	0	0	0
2023/07/05	2032	03/08/2023	12.04	Call	Bond Future	4,100.4800	4.1005	4,150.8300	4.1508	1.228	0	0	3,000
2023/07/05	2032	03/08/2023	12.04	Put	Bond Future	154.8700	0.1549	139.2500	0.1393	(10.086)	0	0	3,000
2023/07/05	2032	03/08/2023	11.77	Call	Bond Future	2,996.6300	2.9966	3,038.2600	3.0383	1.389	0	0	0
2023/07/05	2032	03/08/2023	11.77	Put	Bond Future	293.7800	0.2938	269.4400	0.2694	(8.285)	0	0	0
2023/07/05	2032	03/08/2023	11.90	Call	Bond Future	3,520.4600	3.5205	3,566.6600	3.5667	1.312	0	0	5,000
2023/07/05	2032	03/08/2023	11.90	Put	Bond Future	216.0700	0.2161	196.3000	0.1963	(9.150)	0	0	0
2023/07/05	2032	03/08/2023	11.55	Call	Bond Future	2,155.4300	2.1554	2,188.0500	2.1881	1.513	0	0	0
2023/07/05	2032	03/08/2023	11.55	Put	Bond Future	484.1500	0.4841	450.8000	0.4508	(6.888)	0	0	7,500
2023/07/05	2032	03/08/2023			Bond Future	11.2012	86.8295	11.1876	86.8955	(0.121)	0.0000	0.0000	112,043
2023/07/05	2032	03/08/2023	11.45	Call	Bond Future	1,800.7800	1.8008	1,828.8600	1.8289	1.559	0	0	0
2023/07/05	2032	03/08/2023	11.45	Put	Bond Future	604.1200	0.6041	566.2300	0.5662	(6.272)	0	0	7,500
2023/07/05	2032	03/08/2023	12.00	Call	Bond Future	3,933.4800	3.9335	3,982.7200	3.9827	1.252	0	0	5,000
2023/07/05	2032	03/08/2023	12.00	Put	Bond Future	170.3800	0.1704	153.6500	0.1537	(9.819)	0	0	0
2023/07/05	2032	03/08/2023	11.76	Call	Bond Future	2,957.1100	2.9571	2,998.3600	2.9984	1.395	0	0	0
2023/07/05	2032	03/08/2023	11.76	Put	Bond Future	300.7800	0.3008	276.0600	0.2761	(8.219)	0	0	0
2023/07/05	2032	03/08/2023	11.50	Call	Bond Future	1,975.8500	1.9759	2,006.2200	2.0062	1.537	0	0	11,000
2023/07/05	2032	03/08/2023	11.50	Put	Bond Future	541.4300	0.5414	505.8300	0.5058	(6.575)	0	0	11,000
2023/07/05	2032	03/08/2023	11.75	Call	Bond Future	2,917.6500	2.9176	2,958.5200	2.9585	1.401	0	0	0
2023/07/05	2032	03/08/2023	11.75	Put	Bond Future	307.8700	0.3079	282.7700	0.2828	(8.153)	0	0	0
2023/07/05	2032	02/11/2023	11.90	Call	Bond Future	4,027.2200	4.0272	4,065.0000	4.0650	0.938	0	0	0
2023/07/05	2032	02/11/2023	11.90	Put	Bond Future	1,234.3900	1.2344	1,205.2300	1.2052	(2.362)	0	0	0
2023/07/05	2032	02/11/2023	11.24	Call	Bond Future	2,129.9600	2.1300	2,153.8000	2.1538	1.119	0	0	0
2023/07/05	2032	02/11/2023	11.24	Put	Bond Future	2,408.7100	2.4087	2,365.6100	2.3656	(1.789)	0	0	0
2023/07/05	2032	02/11/2023	10.71	Call	Bond Future	1,063.8300	1.0638	1,076.9600	1.0770	1.234	0	0	500
2023/07/05	2032	02/11/2023	11.09	Put	Bond Future	2,779.7900	2.7798	2,733.4600	2.7335	(1.667)	0	0	0
2023/07/05	2032	02/11/2023	10.59	Call	Bond Future	890.1200	0.8901	901.2000	0.9012	1.245	0	0	500
2023/07/05	2032	02/11/2023	10.59	Put	Bond Future	4,344.9100	4.3449	4,289.0500	4.2890	(1.286)	0	0	0
2023/07/05	2032	02/11/2023			Bond Future	11.2986	84.5786	11.2845	84.6455	(0.125)	0.0000	0.0000	75,887
2023/07/05	2032	02/11/2023	11.78	Call	Bond Future	3,644.2500	3.6443	3,679.6300	3.6796	0.971	0	0	0
2023/07/05	2032	02/11/2023	11.78	Put	Bond Future	1,398.7700	1.3988	1,367.2100	1.3672	(2.256)	0	0	500
2023/07/05	2032	02/11/2023	12.26	Call	Bond Future	5,247.3300	5.2473	5,291.6700	5.2917	0.845	0	0	0
2023/07/05	2032	02/11/2023	12.26	Put	Bond Future	841.2400	0.8412	818.6400	0.8186	(2.687)	0	0	500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/05	2032	02/11/2023	11.23	Call	Bond Future	2,105.6200	2.1056	2,129.2400	2.1292	1.122	0	0	0
2023/07/05	2032	02/11/2023	11.23	Put	Bond Future	2,432.0800	2.4321	2,388.7600	2.3888	(1.781)	0	0	0
2023/07/05	2032	02/11/2023	11.28	Call	Bond Future	2,228.7500	2.2288	2,253.4500	2.2534	1.108	0	0	0
2023/07/05	2032	02/11/2023	11.28	Put	Bond Future	2,317.0300	2.3170	2,274.7900	2.2748	(1.823)	0	0	500
2023/07/05	2032	02/11/2023	10.71	Put	Bond Future	3,920.6200	3.9206	3,866.8100	3.8668	(1.372)	0	0	0
2023/07/05	2032	02/11/2023	11.09	Call	Bond Future	1,781.7100	1.7817	1,802.3200	1.8023	1.157	0	0	500
2023/07/05	2032	02/11/2023	11.22	Call	Bond Future	2,081.6100	2.0816	2,105.0200	2.1050	1.125	0	0	0
2023/07/05	2032	02/11/2023	11.22	Put	Bond Future	2,455.8100	2.4558	2,412.2800	2.4123	(1.773)	0	0	0
2023/07/05	2032	01/02/2024	12.50	Call	Bond Future	6,280.2900	6.2803	6,325.0300	6.3250	0.712	0	0	0
2023/07/05	2032	01/02/2024	12.73	Call	Bond Future	7,049.5600	7.0496	7,097.0200	7.0970	0.673	0	0	0
2023/07/05	2032	01/02/2024	12.73	Put	Bond Future	1,111.0600	1.1111	1,090.3900	1.0904	(1.860)	0	0	500
2023/07/05	2032	01/02/2024	11.83	Call	Bond Future	4,187.2600	4.1873	4,222.6600	4.2227	0.845	0	0	0
2023/07/05	2032	01/02/2024	11.83	Put	Bond Future	2,169.1100	2.1691	2,136.3800	2.1364	(1.509)	0	0	0
2023/07/05	2032	01/02/2024	11.84	Call	Bond Future	4,216.4200	4.2164	4,251.9700	4.2520	0.843	0	0	0
2023/07/05	2032	01/02/2024	11.84	Put	Bond Future	2,153.3000	2.1533	2,120.7200	2.1207	(1.513)	0	0	0
2023/07/05	2032	01/02/2024	10.78	Call	Bond Future	1,677.0100	1.6770	1,695.3700	1.6954	1.095	0	0	200
2023/07/05	2032	01/02/2024	11.09	Call	Bond Future	2,288.7500	2.2888	2,312.1100	2.3121	1.021	0	0	500
2023/07/05	2032	01/02/2024	11.09	Put	Bond Future	3,690.3700	3.6904	3,645.6000	3.6456	(1.213)	0	0	0
2023/07/05	2032	01/02/2024	11.75	Call	Bond Future	3,957.0400	3.9570	3,991.2000	3.9912	0.863	0	0	0
2023/07/05	2032	01/02/2024	11.75	Put	Bond Future	2,299.8200	2.2998	2,265.8500	2.2659	(1.477)	0	0	200
2023/07/05	2032	01/02/2024	10.01	Call	Bond Future	699.8400	0.6998	708.2600	0.7083	1.203	0	0	1,200
2023/07/05	2032	01/02/2024	10.01	Put	Bond Future	7,434.9200	7.4349	7,375.2100	7.3752	(0.803)	0	0	0
2023/07/05	2032	01/02/2024	10.59	Call	Bond Future	1,367.8500	1.3678	1,383.3400	1.3833	1.132	0	0	500
2023/07/05	2032	01/02/2024			Bond Future	11.3885	86.5027	11.3738	86.5708	(0.129)	0.0000	0.0000	0
2023/07/05	2032	01/02/2024	12.50	Put	Bond Future	1,319.6600	1.3197	1,296.2700	1.2963	(1.772)	0	0	200
2023/07/05	2032	01/02/2024	12.62	Call	Bond Future	6,679.3300	6.6793	6,725.5200	6.7255	0.692	0	0	0
2023/07/05	2032	01/02/2024	12.62	Put	Bond Future	1,206.4900	1.2065	1,184.5500	1.1845	(1.818)	0	0	1,200
2023/07/05	2032	01/02/2024	11.85	Call	Bond Future	4,245.6400	4.2456	4,281.3500	4.2813	0.841	0	0	0
2023/07/05	2032	01/02/2024	11.85	Put	Bond Future	2,137.5800	2.1376	2,105.1600	2.1052	(1.517)	0	0	0
2023/07/05	2032	01/02/2024	10.78	Put	Bond Future	4,566.7500	4.5668	4,516.9800	4.5170	(1.090)	0	0	0
2023/07/05	2032	01/02/2024	10.59	Put	Bond Future	5,186.4200	5.1864	5,133.7800	5.1338	(1.015)	0	0	0
2023/07/05	2032	01/02/2024	10.76	Call	Bond Future	1,641.4800	1.6415	1,659.5200	1.6595	1.099	0	0	1,200
2023/07/05	2032	01/02/2024	10.76	Put	Bond Future	4,628.3800	4.6284	4,578.2900	4.5783	(1.082)	0	0	0
2023/07/05	2032	02/05/2024	12.90	Call	Bond Future	7,438.1800	7.4382	7,487.4400	7.4874	0.662	0	0	0
2023/07/05	2032	02/05/2024	13.18	Call	Bond Future	8,360.7100	8.3607	8,412.6200	8.4126	0.621	0	0	0
2023/07/05	2032	02/05/2024	13.18	Put	Bond Future	1,096.5700	1.0966	1,078.5900	1.0786	(1.640)	0	0	500
2023/07/05	2032	02/05/2024	10.86	Call	Bond Future	1,953.6800	1.9537	1,975.1700	1.9752	1.100	0	0	1,000
2023/07/05	2032	02/05/2024	10.86	Put	Bond Future	4,840.8700	4.8409	4,792.4700	4.7925	(1.000)	0	0	0
2023/07/05	2032	02/05/2024	10.56	Call	Bond Future	1,468.1000	1.4681	1,485.3000	1.4853	1.172	0	0	0
2023/07/05	2032	02/05/2024	10.56	Put	Bond Future	5,793.6800	5.7937	5,740.9900	5.7410	(0.909)	0	0	0
2023/07/05	2032	02/05/2024	10.65	Call	Bond Future	1,604.7100	1.6047	1,623.1600	1.6232	1.150	0	0	1,550
2023/07/05	2032	02/05/2024	10.65	Put	Bond Future	5,495.5400	5.4955	5,444.1000	5.4441	(0.936)	0	0	0
2023/07/05	2032	02/05/2024	10.36	Call	Bond Future	1,215.8200	1.2158	1,230.4500	1.2305	1.203	0	0	1,000
2023/07/05	2032	02/05/2024	10.36	Put	Bond Future	6,517.5400	6.5175	6,462.2800	6.4623	(0.848)	0	0	0
2023/07/05	2032	02/05/2024			Bond Future	11.4822	84.3200	11.4668	84.3899	(0.134)	0.0000	0.0000	0
2023/07/05	2032	02/05/2024	12.90	Put	Bond Future	1,313.3300	1.3133	1,292.7000	1.2927	(1.571)	0	0	1,000
2023/07/05	2032	02/05/2024	13.35	Call	Bond Future	8,928.6400	8.9286	8,981.9900	8.9820	0.598	0	0	0
2023/07/05	2032	02/05/2024	13.35	Put	Bond Future	983.5600	0.9836	967.0200	0.9670	(1.682)	0	0	1,550

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2023/07/05	2032	02/05/2024	11.09	Call	Bond Future	2,390.4100	2.3904	2,415.3900	2.4154	1.045	0	0	500
2023/07/05	2032	02/05/2024	11.09	Put	Bond Future	4,195.4100	4.1954	4,150.5000	4.1505	(1.070)	0	0	0
2023/07/05	2032	02/05/2024	11.35	Call	Bond Future	2,958.6500	2.9587	2,987.6400	2.9876	0.980	0	0	1,550
2023/07/05	2032	02/05/2024	11.35	Put	Bond Future	3,561.3900	3.5614	3,520.4900	3.5205	(1.148)	0	0	0
2023/07/05	2032	02/05/2024	10.59	Call	Bond Future	1,512.6900	1.5127	1,530.3000	1.5303	1.164	0	0	500
2023/07/05	2032	02/05/2024	10.59	Put	Bond Future	5,693.0400	5.6930	5,640.7600	5.6408	(0.918)	0	0	0
2023/07/05	2032	02/05/2024	10.54	Call	Bond Future	1,438.6700	1.4387	1,455.5900	1.4556	1.176	0	0	0
2023/07/05	2032	02/05/2024	10.54	Put	Bond Future	5,861.2400	5.8612	5,808.2700	5.8083	(0.904)	0	0	0
2023/07/05	2032	02/05/2024	10.55	Call	Bond Future	1,453.3400	1.4533	1,470.4000	1.4704	1.174	0	0	0
2023/07/05	2032	02/05/2024	10.55	Put	Bond Future	5,827.3900	5.8274	5,774.5600	5.7746	(0.907)	0	0	0
2023/07/05	2032	01/08/2024	11.15	Call	Bond Future	2,521.1600	2.5212	2,547.9100	2.5479	1.061	0	0	0
2023/07/05	2032	01/08/2024	11.15	Put	Bond Future	4,480.4700	4.4805	4,435.2200	4.4352	(1.010)	0	0	0
2023/07/05	2032	01/08/2024			Bond Future	11.5856	86.2337	11.5693	86.3057	(0.140)	0.0000	0.0000	0
2023/07/05	2032	01/08/2024	11.13	Call	Bond Future	2,480.7400	2.4807	2,507.2000	2.5072	1.067	0	0	0
2023/07/05	2032	01/08/2024	11.13	Put	Bond Future	4,531.4400	4.5314	4,485.9000	4.4859	(1.005)	0	0	0
2023/07/05	2032	01/08/2024	11.14	Call	Bond Future	2,500.9100	2.5009	2,527.5100	2.5275	1.064	0	0	0
2023/07/05	2032	01/08/2024	11.14	Put	Bond Future	4,505.9000	4.5059	4,460.5000	4.4605	(1.008)	0	0	0
2023/07/05	2033	03/08/2023			Bond Future	116.5459	116.5459	116.5508	116.5508	0.004	0.0000	0.0000	7,167
2023/07/05	2033	02/11/2023			Bond Future	117.7161	117.7161	117.7204	117.7204	0.004	0.0000	0.0000	0
2023/07/05	2033	01/02/2024			Bond Future	120.4211	120.4211	120.4251	120.4251	0.003	0.0000	0.0000	0
2023/07/05	2033	02/05/2024			Bond Future	121.7426	121.7426	121.7472	121.7472	0.004	0.0000	0.0000	0
2023/07/05	2033	01/08/2024			Bond Future	124.5350	124.5350	124.5406	124.5406	0.004	0.0000	0.0000	0
2023/07/05	2037	03/08/2023	12.12	Call	Bond Future	1,240.5600	1.2406	1,176.3600	1.1764	(5.175)	0	0	0
2023/07/05	2037	03/08/2023	12.12	Put	Bond Future	1,306.9500	1.3069	1,329.3400	1.3293	1.713	0	0	0
2023/07/05	2037	03/08/2023	12.13	Call	Bond Future	1,268.3000	1.2683	1,203.4900	1.2035	(5.110)	0	0	0
2023/07/05	2037	03/08/2023	12.13	Put	Bond Future	1,280.9200	1.2809	1,302.7000	1.3027	1.700	0	0	0
2023/07/05	2037	03/08/2023			Bond Future	12.1323	76.3606	12.1485	76.2740	0.133	0.0000	0.0000	128,633
2023/07/05	2037	03/08/2023	10.30	Call	Bond Future	0.1200	0.0001	0.0800	0.0001	(33.333)	0	0	1,800
2023/07/05	2037	03/08/2023	10.30	Put	Bond Future	10,857.8400	10.8578	10,944.3900	10,944.4	0.797	0	0	0
2023/07/05	2037	03/08/2023	11.00	Call	Bond Future	14.5500	0.0146	11.7400	0.0117	(19.313)	0	0	1,800
2023/07/05	2037	03/08/2023	11.00	Put	Bond Future	6,473.8600	6.4739	6,557.6400	6.5576	1.294	0	0	0
2023/07/05	2037	03/08/2023	12.14	Call	Bond Future	1,296.3700	1.2964	1,230.9500	1.2309	(5.046)	0	0	0
2023/07/05	2037	03/08/2023	12.14	Put	Bond Future	1,255.2800	1.2553	1,276.4500	1.2764	1.686	0	0	0
2023/07/05	2037	02/11/2023	12.52	Call	Bond Future	3,469.0400	3.4690	3,404.8500	3.4049	(1.850)	0	0	750
2023/07/05	2037	02/11/2023	12.52	Put	Bond Future	2,011.9200	2.0119	2,036.6100	2.0366	1.227	0	0	0
2023/07/05	2037	02/11/2023	13.89	Call	Bond Future	8,544.0400	8.5440	8,459.8000	8.4598	(0.986)	0	0	0
2023/07/05	2037	02/11/2023	13.89	Put	Bond Future	513.2800	0.5133	517.9200	0.5179	0.904	0	0	750
2023/07/05	2037	02/11/2023	11.56	Put	Bond Future	4,805.4200	4.8054	4,860.0600	4.8601	1.137	0	0	0
2023/07/05	2037	02/11/2023	11.57	Call	Bond Future	1,093.8800	1.0939	1,059.3000	1.0593	(3.161)	0	0	0
2023/07/05	2037	02/11/2023	11.55	Put	Bond Future	4,845.6000	4.8456	4,900.5800	4.9006	1.135	0	0	0
2023/07/05	2037	02/11/2023			Bond Future	12.2405	78.0422	12.2573	77.9533	0.137	0.0000	0.0000	13,960
2023/07/05	2037	02/11/2023	11.56	Call	Bond Future	1,077.1200	1.0771	1,042.8800	1.0429	(3.179)	0	0	0
2023/07/05	2037	02/11/2023	11.57	Put	Bond Future	4,765.4700	4.7655	4,819.7700	4.8198	1.139	0	0	0
2023/07/05	2037	02/11/2023	12.02	Call	Bond Future	2,035.0000	2.0350	1,985.3100	1.9853	(2.442)	0	0	750
2023/07/05	2037	02/11/2023	12.02	Put	Bond Future	3,214.5800	3.2146	3,253.7700	3.2538	1.219	0	0	0
2023/07/05	2037	02/11/2023	11.55	Call	Bond Future	1,060.5300	1.0605	1,026.6300	1.0266	(3.197)	0	0	0

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2023/07/05	2037	01/02/2024	12.93	Call	Bond Future	5,241.7300	5.2417	5,174.4300	5.1744	(1.284)	0	0	0
2023/07/05	2037	01/02/2024	12.93	Put	Bond Future	2,290.0600	2.2901	2,314.0100	2.3140	1.046	0	0	2,500
2023/07/05	2037	01/02/2024	13.93	Put	Bond Future	1,128.1300	1.1281	1,139.2900	1.1393	0.989	0	0	2,500
2023/07/05	2037	01/02/2024	12.33	Call	Bond Future	3,403.6400	3.4036	3,348.3600	3.3484	(1.624)	0	0	0
2023/07/05	2037	01/02/2024	12.33	Put	Bond Future	3,486.5000	3.4865	3,522.4700	3.5225	1.032	0	0	0
2023/07/05	2037	01/02/2024	12.09	Put	Bond Future	4,115.3300	4.1153	4,156.9700	4.1570	1.012	0	0	0
2023/07/05	2037	01/02/2024			Bond Future	12.3459	75.5610	12.3635	75.4697	0.142	0.0000	0.0000	0
2023/07/05	2037	01/02/2024	13.93	Call	Bond Future	8,749.4400	8.7494	8,669.3500	8.6693	(0.915)	0	0	0
2023/07/05	2037	01/02/2024	12.31	Call	Bond Future	3,347.8400	3.3478	3,293.0100	3.2930	(1.638)	0	0	0
2023/07/05	2037	01/02/2024	12.31	Put	Bond Future	3,535.0500	3.5350	3,571.4700	3.5715	1.030	0	0	0
2023/07/05	2037	01/02/2024	12.32	Call	Bond Future	3,375.8100	3.3758	3,320.7500	3.3207	(1.631)	0	0	0
2023/07/05	2037	01/02/2024	12.32	Put	Bond Future	3,510.8200	3.5108	3,547.0100	3.5470	1.031	0	0	0
2023/07/05	2037	01/02/2024	12.09	Call	Bond Future	2,766.1800	2.7662	2,716.5700	2.7166	(1.793)	0	0	2,500
2023/07/05	2037	02/05/2024	11.44	Call	Bond Future	1,701.8300	1.7018	1,668.2200	1.6682	(1.975)	0	0	0
2023/07/05	2037	02/05/2024	11.44	Put	Bond Future	7,180.4500	7.1804	7,240.0300	7.2400	0.830	0	0	0
2023/07/05	2037	02/05/2024	11.45	Call	Bond Future	1,716.6300	1.7166	1,682.8100	1.6828	(1.970)	0	0	0
2023/07/05	2037	02/05/2024	11.43	Put	Bond Future	7,222.5000	7.2225	7,282.2700	7.2823	0.828	0	0	0
2023/07/05	2037	02/05/2024			Bond Future	12.4561	77.2909	12.4743	77.1977	0.146	0.0000	0.0000	0
2023/07/05	2037	02/05/2024	11.45	Put	Bond Future	7,138.5500	7.1386	7,197.9200	7.1979	0.832	0	0	0
2023/07/05	2037	02/05/2024	11.43	Call	Bond Future	1,687.1300	1.6871	1,653.7100	1.6537	(1.981)	0	0	0
2023/07/05	2037	01/08/2024	12.10	Call	Bond Future	3,044.3400	3.0443	2,998.3000	2.9983	(1.512)	0	0	0
2023/07/05	2037	01/08/2024	12.10	Put	Bond Future	5,501.7800	5.5018	5,550.5100	5.5505	0.886	0	0	0
2023/07/05	2037	01/08/2024	12.09	Call	Bond Future	3,021.5600	3.0216	2,975.7200	2.9757	(1.517)	0	0	0
2023/07/05	2037	01/08/2024	12.09	Put	Bond Future	5,531.7700	5.5318	5,580.7000	5.5807	0.885	0	0	0
2023/07/05	2037	01/08/2024			Bond Future	12.5770	74.7893	12.5958	74.6945	0.150	0.0000	0.0000	0
2023/07/05	2037	01/08/2024	12.11	Call	Bond Future	3,067.2000	3.0672	3,020.9600	3.0210	(1.508)	0	0	0
2023/07/05	2037	01/08/2024	12.11	Put	Bond Future	5,471.9200	5.4719	5,520.4500	5.5204	0.887	0	0	0
2023/07/05	2038	03/08/2023			Bond Future	125.9746	125.9746	126.4269	126.4269	0.359	0.0000	0.0000	3,059
2023/07/05	2038	02/11/2023			Bond Future	128.7794	128.7794	129.2412	129.2412	0.359	0.0000	0.0000	1,706
2023/07/05	2038	01/02/2024			Bond Future	129.7204	129.7204	130.1926	130.1926	0.364	0.0000	0.0000	0
2023/07/05	2038	02/05/2024			Bond Future	132.7201	132.7201	133.2036	133.2036	0.364	0.0000	0.0000	0
2023/07/05	2038	01/08/2024			Bond Future	133.6920	133.6920	134.1880	134.1880	0.371	0.0000	0.0000	0
2023/07/05	2040	03/08/2023	12.23	Call	Bond Future	1,030.2400	1.0302	957.8800	0.9579	(7.024)	0	0	0
2023/07/05	2040	03/08/2023	12.23	Put	Bond Future	1,703.6300	1.7036	1,750.8800	1.7509	2.773	0	0	0
2023/07/05	2040	03/08/2023			Bond Future	12.3480	76.8411	12.3691	76.7215	0.171	0.0000	0.0000	126,700
2023/07/05	2040	03/08/2023	12.21	Call	Bond Future	980.4100	0.9804	909.9000	0.9099	(7.192)	0	0	0
2023/07/05	2040	03/08/2023	12.21	Put	Bond Future	1,768.8600	1.7689	1,817.9600	1.8180	2.776	0	0	0
2023/07/05	2040	03/08/2023	12.22	Call	Bond Future	1,005.1800	1.0052	933.7500	0.9338	(7.106)	0	0	0
2023/07/05	2040	03/08/2023	12.22	Put	Bond Future	1,736.0700	1.7361	1,784.2500	1.7843	2.775	0	0	0
2023/07/05	2040	02/11/2023	12.60	Call	Bond Future	3,227.5500	3.2275	3,147.4100	3.1474	(2.483)	0	0	128
2023/07/05	2040	02/11/2023	12.60	Put	Bond Future	2,441.9100	2.4419	2,484.4300	2.4844	1.741	0	0	0
2023/07/05	2040	02/11/2023	13.64	Call	Bond Future	7,064.0600	7.0641	6,956.3700	6.9564	(1.524)	0	0	0
2023/07/05	2040	02/11/2023	13.64	Put	Bond Future	893.1800	0.8932	908.1500	0.9081	1.676	0	0	128
2023/07/05	2040	02/11/2023	11.58	Call	Bond Future	834.4800	0.8345	798.4700	0.7985	(4.315)	0	0	0
2023/07/05	2040	02/11/2023	11.58	Put	Bond Future	5,995.3900	5.9954	6,082.0400	6.0820	1.445	0	0	0
2023/07/05	2040	02/11/2023	11.59	Call	Bond Future	849.0300	0.8490	812.5900	0.8126	(4.292)	0	0	0

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2023/07/05	2040	02/11/2023	11.60	Put	Bond Future	5,901.1100	5.9011	5,986.9000	5.9869	1.454	0	0	0
2023/07/05	2040	02/11/2023			Bond Future	12.4581	78.5332	12.4801	78.4105	0.177	0.0000	0.0000	6,743
2023/07/05	2040	02/11/2023	11.80	Call	Bond Future	1,193.0600	1.1931	1,147.4200	1.1474	(3.825)	0	0	128
2023/07/05	2040	02/11/2023	11.80	Put	Bond Future	5,010.8400	5.0108	5,087.8600	5.0879	1.537	0	0	0
2023/07/05	2040	02/11/2023	11.59	Put	Bond Future	5,948.1300	5.9481	6,034.3500	6.0343	1.450	0	0	0
2023/07/05	2040	02/11/2023	11.60	Call	Bond Future	863.7400	0.8637	826.8700	0.8269	(4.269)	0	0	0
2023/07/05	2040	01/02/2024	12.33	Call	Bond Future	3,004.5700	3.0046	2,937.8800	2.9379	(2.220)	0	0	0
2023/07/05	2040	01/02/2024	12.33	Put	Bond Future	4,318.2700	4.3183	4,377.3300	4.3773	1.368	0	0	0
2023/07/05	2040	01/02/2024	12.34	Call	Bond Future	3,031.7400	3.0317	2,964.7200	2.9647	(2.211)	0	0	0
2023/07/05	2040	01/02/2024	12.34	Put	Bond Future	4,289.0100	4.2890	4,347.7400	4.3477	1.369	0	0	0
2023/07/05	2040	01/02/2024			Bond Future	12.5658	75.8127	12.5887	75.6870	0.182	0.0000	0.0000	28
2023/07/05	2040	01/02/2024	12.35	Call	Bond Future	3,058.7900	3.0588	2,991.4400	2.9914	(2.202)	0	0	0
2023/07/05	2040	01/02/2024	12.35	Put	Bond Future	4,259.6900	4.2597	4,318.0900	4.3181	1.371	0	0	0
2023/07/05	2040	02/05/2024	11.60	Call	Bond Future	1,795.5600	1.7956	1,751.6000	1.7516	(2.448)	0	0	0
2023/07/05	2040	02/05/2024	11.61	Call	Bond Future	1,811.0200	1.8110	1,766.8000	1.7668	(2.442)	0	0	0
2023/07/05	2040	02/05/2024	11.62	Put	Bond Future	7,910.9000	7.9109	7,994.9100	7.9949	1.062	0	0	0
2023/07/05	2040	02/05/2024			Bond Future	12.6777	77.5485	12.7015	77.4199	0.187	0.0000	0.0000	0
2023/07/05	2040	02/05/2024	11.60	Put	Bond Future	8,002.1800	8.0022	8,086.7200	8.0867	1.056	0	0	0
2023/07/05	2040	02/05/2024	11.61	Put	Bond Future	7,956.4500	7.9564	8,040.7300	8.0407	1.059	0	0	0
2023/07/05	2040	02/05/2024	11.62	Call	Bond Future	1,826.5800	1.8266	1,782.0900	1.7821	(2.436)	0	0	0
2023/07/05	2040	01/08/2024	12.34	Call	Bond Future	3,494.3100	3.4943	3,430.6700	3.4307	(1.821)	0	0	0
2023/07/05	2040	01/08/2024	12.34	Put	Bond Future	6,006.8700	6.0069	6,074.1300	6.0741	1.120	0	0	0
2023/07/05	2040	01/08/2024			Bond Future	12.8001	74.8021	12.8247	74.6712	0.192	0.0000	0.0000	0
2023/07/05	2040	01/08/2024	12.32	Call	Bond Future	3,445.4900	3.4455	3,382.3700	3.3824	(1.832)	0	0	0
2023/07/05	2040	01/08/2024	12.32	Put	Bond Future	6,070.2400	6.0702	6,138.0200	6.1380	1.117	0	0	0
2023/07/05	2040	01/08/2024	12.33	Call	Bond Future	3,469.7100	3.4697	3,406.3300	3.4063	(1.827)	0	0	0
2023/07/05	2040	01/08/2024	12.33	Put	Bond Future	6,038.3300	6.0383	6,105.8500	6.1059	1.118	0	0	0
2023/07/05	2044	03/08/2023	12.00	Call	Bond Future	451.5600	0.4516	393.5100	0.3935	(12.855)	0	0	0
2023/07/05	2044	03/08/2023	12.00	Put	Bond Future	2,768.2100	2.7682	2,888.5400	2.8885	4.347	0	0	4,754
2023/07/05	2044	03/08/2023	12.15	Call	Bond Future	717.0200	0.7170	638.7200	0.6387	(10.920)	0	0	0
2023/07/05	2044	03/08/2023	12.15	Put	Bond Future	2,142.7000	2.1427	2,242.7800	2.2428	4.671	0	0	0
2023/07/05	2044	03/08/2023	12.16	Call	Bond Future	737.6300	0.7376	657.9600	0.6580	(10.801)	0	0	0
2023/07/05	2044	03/08/2023	12.16	Put	Bond Future	2,104.5400	2.1045	2,203.2500	2.2032	4.690	0	0	0
2023/07/05	2044	03/08/2023			Bond Future	12.3964	73.2753	12.4278	73.0970	0.253	0.0000	0.0000	84,932
2023/07/05	2044	03/08/2023	11.75	Call	Bond Future	178.7800	0.1788	148.9900	0.1490	(16.663)	0	0	4,553
2023/07/05	2044	03/08/2023	11.75	Put	Bond Future	4,020.5400	4.0205	4,169.1300	4.1691	3.696	0	0	3,076
2023/07/05	2044	03/08/2023	12.17	Call	Bond Future	758.6200	0.7586	677.5800	0.6776	(10.683)	0	0	0
2023/07/05	2044	03/08/2023	12.17	Put	Bond Future	2,066.8400	2.0668	2,164.1800	2.1642	4.710	0	0	0
2023/07/05	2044	03/08/2023	12.50	Call	Bond Future	1,659.3800	1.6594	1,535.7000	1.5357	(7.453)	0	0	0
2023/07/05	2044	03/08/2023	12.50	Put	Bond Future	1,073.6300	1.0736	1,128.3300	1.1283	5.095	0	0	9,106
2023/07/05	2044	02/11/2023	11.57	Call	Bond Future	778.5100	0.7785	731.7400	0.7317	(6.008)	0	0	0
2023/07/05	2044	02/11/2023	11.57	Put	Bond Future	6,343.7200	6.3437	6,479.6900	6.4797	2.143	0	0	0
2023/07/05	2044	02/11/2023			Bond Future	12.5023	74.8890	12.5350	74.7062	0.261	0.0000	0.0000	896
2023/07/05	2044	02/11/2023	11.55	Call	Bond Future	751.1800	0.7512	705.5800	0.7056	(6.070)	0	0	0
2023/07/05	2044	02/11/2023	11.55	Put	Bond Future	6,443.4800	6.4435	6,580.6200	6.5806	2.128	0	0	0
2023/07/05	2044	02/11/2023	11.56	Call	Bond Future	764.7000	0.7647	718.5200	0.7185	(6.039)	0	0	0
2023/07/05	2044	02/11/2023	11.56	Put	Bond Future	6,393.4100	6.3934	6,529.9700	6.5300	2.136	0	0	0

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2023/07/05	2044	01/02/2024	12.29	Call	Bond Future	2,771.4900	2.7715	2,680.5600	2.6806	(3.281)	0	0	0
2023/07/05	2044	01/02/2024	12.29	Put	Bond Future	4,553.4600	4.5535	4,649.6800	4.6497	2.113	0	0	0
2023/07/05	2044	01/02/2024			Bond Future	12.6058	72.2108	12.6397	72.0237	0.269	0.0000	0.0000	0
2023/07/05	2044	01/02/2024	12.27	Call	Bond Future	2,720.0400	2.7200	2,630.1200	2.6301	(3.306)	0	0	0
2023/07/05	2044	01/02/2024	12.27	Put	Bond Future	4,617.3500	4.6174	4,714.5800	4.7146	2.106	0	0	0
2023/07/05	2044	01/02/2024	12.28	Call	Bond Future	2,745.8200	2.7458	2,655.3900	2.6554	(3.293)	0	0	0
2023/07/05	2044	01/02/2024	12.28	Put	Bond Future	4,585.4200	4.5854	4,682.1400	4.6821	2.109	0	0	0
2023/07/05	2044	02/05/2024	11.67	Call	Bond Future	1,883.6800	1.8837	1,819.4700	1.8195	(3.409)	0	0	0
2023/07/05	2044	02/05/2024	11.67	Put	Bond Future	7,967.5200	7.9675	8,094.6300	8.0946	1.595	0	0	0
2023/07/05	2044	02/05/2024			Bond Future	12.7129	73.8641	12.7481	73.6727	0.277	0.0000	0.0000	0
2023/07/05	2044	02/05/2024	11.65	Call	Bond Future	1,851.7500	1.8518	1,788.3200	1.7883	(3.425)	0	0	0
2023/07/05	2044	02/05/2024	11.65	Put	Bond Future	8,060.5500	8.0605	8,188.4400	8.1884	1.587	0	0	0
2023/07/05	2044	02/05/2024	11.66	Call	Bond Future	1,867.6700	1.8677	1,803.8500	1.8038	(3.417)	0	0	0
2023/07/05	2044	02/05/2024	11.66	Put	Bond Future	8,013.9500	8.0139	8,141.4500	8.1414	1.591	0	0	0
2023/07/05	2044	01/08/2024	12.28	Call	Bond Future	3,353.5100	3.3535	3,264.4500	3.2644	(2.656)	0	0	0
2023/07/05	2044	01/08/2024	12.28	Put	Bond Future	6,406.2300	6.4062	6,512.3500	6.5124	1.657	0	0	0
2023/07/05	2044	01/08/2024	12.29	Call	Bond Future	3,377.2900	3.3773	3,287.8300	3.2878	(2.649)	0	0	0
2023/07/05	2044	01/08/2024	12.29	Put	Bond Future	6,372.5400	6.3725	6,478.2600	6.4783	1.659	0	0	0
2023/07/05	2044	01/08/2024			Bond Future	12.8297	71.1592	12.8662	70.9640	0.284	0.0000	0.0000	0
2023/07/05	2044	01/08/2024	12.30	Call	Bond Future	3,401.4400	3.4014	3,311.5900	3.3116	(2.642)	0	0	0
2023/07/05	2044	01/08/2024	12.30	Put	Bond Future	6,339.2800	6.3393	6,444.6100	6.4446	1.662	0	0	0
2023/07/05	2046	03/08/2023			Bond Future	111.7985	111.7985	111.8041	111.8041	0.005	0.0000	0.0000	12,882
2023/07/05	2046	02/11/2023			Bond Future	112.1950	112.1950	112.2002	112.2002	0.005	0.0000	0.0000	4,626
2023/07/05	2046	01/02/2024			Bond Future	114.7732	114.7732	114.7781	114.7781	0.004	0.0000	0.0000	0
2023/07/05	2046	02/05/2024			Bond Future	115.2774	115.2774	115.2830	115.2830	0.005	0.0000	0.0000	0
2023/07/05	2046	01/08/2024			Bond Future	117.9208	117.9208	117.9274	117.9274	0.006	0.0000	0.0000	0
2023/07/05	2050	03/08/2023			Bond Future	110.5318	110.5318	110.5374	110.5374	0.005	0.0000	0.0000	10,740
2023/07/05	2050	02/11/2023			Bond Future	112.9927	112.9927	112.9980	112.9980	0.005	0.0000	0.0000	3,364
2023/07/05	2050	01/02/2024			Bond Future	113.3420	113.3420	113.3473	113.3473	0.005	0.0000	0.0000	0
2023/07/05	2050	02/05/2024			Bond Future	115.9631	115.9631	115.9686	115.9686	0.005	0.0000	0.0000	0
2023/07/05	2050	01/08/2024			Bond Future	116.3134	116.3134	116.3203	116.3203	0.006	0.0000	0.0000	0
2023/07/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/05	AL37	03/08/2023			Index Future	881.2690	881.2690	882.4340	882.4340	0.132	0.0000	0.0000	0
2023/07/05	AL37	02/11/2023			Index Future	900.6710	900.6710	901.8600	901.8600	0.132	0.0000	0.0000	0
2023/07/05	AL37	01/02/2024			Index Future	921.1530	921.1530	922.3680	922.3680	0.132	0.0000	0.0000	0
2023/07/05	AL37	02/05/2024			Index Future	942.2520	942.2520	943.4950	943.4950	0.132	0.0000	0.0000	0
2023/07/05	AL37	01/08/2024			Index Future	963.6740	963.6740	964.9480	964.9480	0.132	0.0000	0.0000	0
2023/07/05	AL7T	03/08/2023			Index Future	1,005.5220	1,005.5220	1,005.6580	1,005.6580	0.014	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
2023/07/05	AL7T	02/11/2023			Index Future	1,027.6590	1,027.6590	1,027.7960	1,027.7960	0.013	0.0000	0.0000	0
2023/07/05	AL7T	01/02/2024			Index Future	1,051.0290	1,051.0290	1,051.1680	1,051.1680	0.013	0.0000	0.0000	0
2023/07/05	AL7T	02/05/2024			Index Future	1,075.1030	1,075.1030	1,075.2450	1,075.2450	0.013	0.0000	0.0000	0
2023/07/05	AL7T	01/08/2024			Index Future	1,099.5460	1,099.5460	1,099.6930	1,099.6930	0.013	0.0000	0.0000	0
2023/07/05	ALBI	03/08/2023			Index Future	879.2600	879.2600	878.9690	878.9690	(0.033)	0.0000	0.0000	106
2023/07/05	ALBI	02/11/2023			Index Future	898.6170	898.6170	898.3180	898.3180	(0.033)	0.0000	0.0000	0
2023/07/05	ALBI	01/02/2024			Index Future	919.0530	919.0530	918.7460	918.7460	(0.033)	0.0000	0.0000	0
2023/07/05	ALBI	02/05/2024			Index Future	940.1040	940.1040	939.7900	939.7900	(0.033)	0.0000	0.0000	0
2023/07/05	ALBI	01/08/2024			Index Future	961.4770	961.4770	961.1590	961.1590	(0.033)	0.0000	0.0000	0
2023/07/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/07/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/05	C253	31/03/2053			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
2023/07/05	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/05	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/05	ES33	03/08/2023			Bond Future	12.6306	74.1213	12.6410	74.0749	0.082	0.0000	0.0000	350
2023/07/05	ES33	02/11/2023			Bond Future	12.7727	71.9730	12.7837	71.9252	0.086	0.0000	0.0000	0
2023/07/05	ES33	01/02/2024			Bond Future	12.9140	73.6272	12.9255	73.5780	0.089	0.0000	0.0000	0
2023/07/05	ES33	02/05/2024			Bond Future	13.0572	71.5289	13.0692	71.4787	0.092	0.0000	0.0000	0
2023/07/05	ES33	01/08/2024			Bond Future	13.2105	73.1675	13.2229	73.1167	0.094	0.0000	0.0000	0
2023/07/05	ES42	03/08/2023			Bond Future	13.0631	70.7466	13.0889	70.6152	0.198	0.0000	0.0000	4,000
2023/07/05	ES42	02/11/2023			Bond Future	13.1980	68.0582	13.2249	67.9236	0.204	0.0000	0.0000	0
2023/07/05	ES42	01/02/2024			Bond Future	13.3256	69.6226	13.3536	69.4847	0.211	0.0000	0.0000	0
2023/07/05	ES42	02/05/2024			Bond Future	13.4598	66.9694	13.4890	66.8284	0.217	0.0000	0.0000	0
2023/07/05	ES42	01/08/2024			Bond Future	13.5998	68.5022	13.6301	68.3585	0.223	0.0000	0.0000	0
2023/07/05	GOVI	03/08/2023	837.21	Call	GOVI	294,580.0000	29.4580	291,920.0000	29.1920	(0.903)	0	0	0
2023/07/05	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/05	GOVI	03/08/2023	837.22	Call	GOVI	294,480.0000	29.4480	291,820.0000	29.1820	(0.903)	0	0	0
2023/07/05	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/05	GOVI	03/08/2023			GOVI	866.6680	866.6680	866.4020	866.4020	(0.031)	0.0000	0.0000	832
2023/07/05	GOVI	03/08/2023	837.23	Call	GOVI	294,380.0000	29.4380	291,720.0000	29.1720	(0.904)	0	0	0
2023/07/05	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/05	GOVI	02/11/2023	885.81	Put	GOVI	620.0000	0.0620	3,350.0000	0.3350	440.323	0	0	0
2023/07/05	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/05	GOVI	02/11/2023			GOVI	885.7480	885.7480	885.4750	885.4750	(0.031)	0.0000	0.0000	0
2023/07/05	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/05	GOVI	02/11/2023	885.80	Put	GOVI	520.0000	0.0520	3,250.0000	0.3250	525.000	0	0	0
2023/07/05	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/05	GOVI	02/11/2023	885.82	Put	GOVI	720.0000	0.0720	3,450.0000	0.3450	379.167	0	0	0
2023/07/05	GOVI	01/02/2024	880.00	Call	GOVI	258,910.0000	25.8910	256,100.0000	25.6100	(1.085)	0	0	0
2023/07/05	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/05	GOVI	01/02/2024			GOVI	905.8910	905.8910	905.6100	905.6100	(0.031)	0.0000	0.0000	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
2023/07/05	GOVI	01/02/2024	879.98	Call	GOVI	259,110.0000	25.9110	256,300.0000	25.6300	(1.084)	0	0	0
2023/07/05	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/05	GOVI	01/02/2024	879.99	Call	GOVI	259,010.0000	25.9010	256,200.0000	25.6200	(1.085)	0	0	0
2023/07/05	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/05	GOVI	02/05/2024	950.97	Put	GOVI	243,300.0000	24.3300	246,160.0000	24.6160	1.176	0	0	0
2023/07/05	GOVI	02/05/2024	950.98	Put	GOVI	243,400.0000	24.3400	246,260.0000	24.6260	1.175	0	0	0
2023/07/05	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/05	GOVI	02/05/2024			GOVI	926.6400	926.6400	926.3540	926.3540	(0.031)	0.0000	0.0000	0
2023/07/05	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/05	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/05	GOVI	02/05/2024	950.99	Put	GOVI	243,500.0000	24.3500	246,360.0000	24.6360	1.175	0	0	0
2023/07/05	GOVI	01/08/2024	943.39	Call	GOVI	43,180.0000	4.3180	40,270.0000	4.0270	(6.739)	0	0	0
2023/07/05	GOVI	01/08/2024	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/05	GOVI	01/08/2024			GOVI	947.7080	947.7080	947.4170	947.4170	(0.031)	0.0000	0.0000	0
2023/07/05	GOVI	01/08/2024	943.37	Call	GOVI	43,380.0000	4.3380	40,470.0000	4.0470	(6.708)	0	0	0
2023/07/05	GOVI	01/08/2024	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/05	GOVI	01/08/2024	943.38	Call	GOVI	43,280.0000	4.3280	40,370.0000	4.0370	(6.724)	0	0	0
2023/07/05	GOVI	01/08/2024	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/07/05	IGOV	03/08/2023			Index Future	326.3540	326.3540	326.5110	326.5110	0.048	0.0000	0.0000	495
2023/07/05	IGOV	02/11/2023			Index Future	333.6190	333.6190	333.7780	333.7780	0.048	0.0000	0.0000	16
2023/07/05	IGOV	01/02/2024			Index Future	341.2850	341.2850	341.4470	341.4470	0.047	0.0000	0.0000	0
2023/07/05	IGOV	02/05/2024			Index Future	349.1780	349.1780	349.3440	349.3440	0.048	0.0000	0.0000	0
2023/07/05	IGOV	01/08/2024			Index Future	357.1910	357.1910	357.3620	357.3620	0.048	0.0000	0.0000	0
2023/07/05	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/07/05	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/07/05	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/07/05	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/07/05	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/07/05	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/07/05	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/07/05	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/07/05	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/07/05	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/07/05	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/07/05	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/07/05	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/07/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/07/05	JBAF	19/07/2023			Jibar Tradeable Future	8.5050	91.4950	8.5050	91.4950	0.000	0.0000	0.0000	0
2023/07/05	JBAF	16/08/2023			Jibar Tradeable Future	8.6500	91.3500	8.6300	91.3700	(0.231)	0.0000	0.0000	0
2023/07/05	JBAF	20/09/2023			Jibar Tradeable Future	8.6750	91.3250	8.6450	91.3550	(0.346)	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
2023/07/05	JBAF	18/10/2023			Jibar Tradeable Future	8.7100	91.2900	8.6800	91.3200	(0.344)	0.0000	0.0000	0
2023/07/05	JBAF	15/11/2023			Jibar Tradeable Future	8.7100	91.2900	8.6800	91.3200	(0.344)	0.0000	0.0000	0
2023/07/05	JBAF	20/12/2023			Jibar Tradeable Future	8.7350	91.2650	8.7050	91.2950	(0.343)	0.0000	0.0000	0
2023/07/05	JBAF	20/03/2024			Jibar Tradeable Future	8.7100	91.2900	8.6600	91.3400	(0.574)	0.0000	0.0000	0
2023/07/05	JBAF	19/06/2024			Jibar Tradeable Future	8.5500	91.4500	8.5200	91.4800	(0.351)	0.0000	0.0000	0
2023/07/05	JBAF	18/09/2024			Jibar Tradeable Future	8.4400	91.5600	8.4200	91.5800	(0.237)	0.0000	0.0000	0
2023/07/05	JBAF	18/12/2024			Jibar Tradeable Future	8.2950	91.7050	8.2850	91.7150	(0.121)	0.0000	0.0000	0
2023/07/05	JBAF	19/03/2025			Jibar Tradeable Future	8.2500	91.7500	8.2400	91.7600	(0.121)	0.0000	0.0000	0
2023/07/05	JBAF	18/06/2025			Jibar Tradeable Future	8.3350	91.6650	8.3050	91.6950	(0.360)	0.0000	0.0000	0
2023/07/05	R035	03/08/2023	12.00	Call	Bond Future	1,814.4700	1.8145	1,772.4300	1.7724	(2.317)	0	0	0
2023/07/05	R035	03/08/2023	12.00	Put	Bond Future	848.5400	0.8485	841.0400	0.8410	(0.884)	0	0	0
2023/07/05	R035	03/08/2023	12.50	Call	Bond Future	3,800.3200	3.8003	3,757.9300	3.7579	(1.115)	0	0	5,000
2023/07/05	R035	03/08/2023			Bond Future	11.8193	85.5610	11.8257	85.5265	0.054	0.0000	0.0000	63,447
2023/07/05	R035	03/08/2023	11.75	Call	Bond Future	1,066.0100	1.0660	1,029.4900	1.0295	(3.426)	0	0	0
2023/07/05	R035	03/08/2023	11.75	Put	Bond Future	1,440.8900	1.4409	1,438.9100	1.4389	(0.137)	0	0	4,870
2023/07/05	R035	03/08/2023	11.98	Call	Bond Future	1,747.2400	1.7472	1,705.4800	1.7055	(2.390)	0	0	0
2023/07/05	R035	03/08/2023	11.98	Put	Bond Future	887.4200	0.8874	880.2000	0.8802	(0.814)	0	0	0
2023/07/05	R035	03/08/2023	11.99	Call	Bond Future	1,780.7100	1.7807	1,738.8000	1.7388	(2.354)	0	0	0
2023/07/05	R035	03/08/2023	11.99	Put	Bond Future	867.8100	0.8678	860.4400	0.8604	(0.849)	0	0	0
2023/07/05	R035	03/08/2023	12.50	Put	Bond Future	244.7300	0.2447	236.8800	0.2369	(3.208)	0	0	0
2023/07/05	R035	02/11/2023	12.85	Call	Bond Future	5,701.0600	5.7011	5,664.7000	5.6647	(0.638)	0	0	0
2023/07/05	R035	02/11/2023	12.85	Put	Bond Future	1,028.5900	1.0286	1,027.9500	1.0280	(0.062)	0	0	400
2023/07/05	R035	02/11/2023	13.59	Call	Bond Future	8,629.3100	8.6293	8,591.5600	8.5916	(0.437)	0	0	0
2023/07/05	R035	02/11/2023	13.59	Put	Bond Future	473.1000	0.4731	471.0700	0.4711	(0.429)	0	0	750
2023/07/05	R035	02/11/2023	11.12	Call	Bond Future	845.6700	0.8457	829.1300	0.8291	(1.956)	0	0	400
2023/07/05	R035	02/11/2023	11.41	Call	Bond Future	1,329.2500	1.3293	1,307.9000	1.3079	(1.606)	0	0	0
2023/07/05	R035	02/11/2023	11.41	Put	Bond Future	4,147.7000	4.1477	4,162.0700	4.1621	0.346	0	0	0
2023/07/05	R035	02/11/2023	11.42	Call	Bond Future	1,348.4400	1.3484	1,326.9300	1.3269	(1.595)	0	0	0
2023/07/05	R035	02/11/2023	11.42	Put	Bond Future	4,111.3800	4.1114	4,125.5900	4.1256	0.346	0	0	0
2023/07/05	R035	02/11/2023			Bond Future	11.9297	82.9346	11.9365	82.8989	0.057	0.0000	0.0000	110,029
2023/07/05	R035	02/11/2023	11.43	Call	Bond Future	1,367.8000	1.3678	1,346.1300	1.3461	(1.584)	0	0	0
2023/07/05	R035	02/11/2023	11.43	Put	Bond Future	4,075.2700	4.0753	4,089.3200	4.0893	0.345	0	0	0
2023/07/05	R035	02/11/2023	11.74	Call	Bond Future	2,065.5100	2.0655	2,039.0400	2.0390	(1.282)	0	0	750
2023/07/05	R035	02/11/2023	11.74	Put	Bond Future	3,078.7400	3.0787	3,087.9900	3.0880	0.300	0	0	0
2023/07/05	R035	02/11/2023	12.24	Call	Bond Future	3,525.9900	3.5260	3,493.5500	3.4936	(0.920)	0	0	750
2023/07/05	R035	02/11/2023	12.24	Put	Bond Future	1,906.4900	1.9065	1,909.7700	1.9098	0.172	0	0	0
2023/07/05	R035	02/11/2023	11.12	Put	Bond Future	5,296.7000	5.2967	5,315.8800	5.3159	0.362	0	0	0
2023/07/05	R035	02/11/2023	10.62	Call	Bond Future	354.8500	0.3548	345.4500	0.3455	(2.649)	0	0	400
2023/07/05	R035	02/11/2023	10.62	Put	Bond Future	7,726.2000	7.7262	7,752.5200	7.7525	0.341	0	0	0
2023/07/05	R035	01/02/2024	11.12	Put	Bond Future	6,319.4200	6.3194	6,339.4600	6.3395	0.317	0	0	0
2023/07/05	R035	01/02/2024	12.18	Put	Bond Future	3,061.9900	3.0620	3,070.4300	3.0704	0.276	0	0	0
2023/07/05	R035	01/02/2024	12.19	Call	Bond Future	3,825.7100	3.8257	3,797.1800	3.7972	(0.746)	0	0	0
2023/07/05	R035	01/02/2024	12.19	Put	Bond Future	3,040.4400	3.0404	3,048.7900	3.0488	0.275	0	0	0
2023/07/05	R035	01/02/2024	10.62	Call	Bond Future	740.4200	0.7404	728.9100	0.7289	(1.555)	0	0	400
2023/07/05	R035	01/02/2024	10.62	Put	Bond Future	8,605.0900	8.6051	8,630.4600	8.6305	0.295	0	0	0
2023/07/05	R035	01/02/2024			Bond Future	12.0379	84.8212	12.0450	84.7843	0.059	0.0000	0.0000	0
2023/07/05	R035	01/02/2024	12.20	Call	Bond Future	3,855.2800	3.8553	3,826.6700	3.8267	(0.742)	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
2023/07/05	R035	01/02/2024	12.20	Put	Bond Future	3,018.7800	3.0188	3,027.0500	3.0270	0.274	0	0	0
2023/07/05	R035	01/02/2024	13.46	Call	Bond Future	8,154.7600	8.1548	8,119.0500	8.1190	(0.438)	0	0	0
2023/07/05	R035	01/02/2024	13.46	Put	Bond Future	1,216.3400	1.2163	1,217.5100	1.2175	0.096	0	0	400
2023/07/05	R035	01/02/2024	11.12	Call	Bond Future	1,345.0500	1.3450	1,328.2100	1.3282	(1.252)	0	0	400
2023/07/05	R035	01/02/2024	12.18	Call	Bond Future	3,795.9700	3.7960	3,767.5300	3.7675	(0.749)	0	0	0
2023/07/05	R035	02/05/2024	11.20	Call	Bond Future	1,774.3000	1.7743	1,757.0600	1.7571	(0.972)	0	0	0
2023/07/05	R035	02/05/2024	11.20	Put	Bond Future	6,782.4400	6.7824	6,802.7200	6.8027	0.299	0	0	0
2023/07/05	R035	02/05/2024	11.19	Call	Bond Future	1,759.1400	1.7591	1,741.9800	1.7420	(0.975)	0	0	0
2023/07/05	R035	02/05/2024	11.19	Put	Bond Future	6,822.8500	6.8228	6,843.2100	6.8432	0.298	0	0	0
2023/07/05	R035	02/05/2024			Bond Future	12.1401	82.2487	12.1475	82.2111	0.061	0.0000	0.0000	0
2023/07/05	R035	02/05/2024	11.21	Call	Bond Future	1,789.5600	1.7896	1,772.2200	1.7722	(0.969)	0	0	0
2023/07/05	R035	02/05/2024	11.21	Put	Bond Future	6,742.1900	6.7422	6,762.3700	6.7624	0.299	0	0	0
2023/07/05	R035	01/08/2024	11.80	Call	Bond Future	3,035.0500	3.0350	3,013.5800	3.0136	(0.707)	0	0	0
2023/07/05	R035	01/08/2024	11.80	Put	Bond Future	5,334.3200	5.3343	5,350.6900	5.3507	0.307	0	0	0
2023/07/05	R035	01/08/2024	11.81	Call	Bond Future	3,057.7300	3.0577	3,036.1800	3.0362	(0.705)	0	0	0
2023/07/05	R035	01/08/2024	11.79	Put	Bond Future	5,363.5400	5.3635	5,380.0000	5.3800	0.307	0	0	0
2023/07/05	R035	01/08/2024			Bond Future	12.2497	84.1156	12.2573	84.0778	0.062	0.0000	0.0000	0
2023/07/05	R035	01/08/2024	11.81	Put	Bond Future	5,304.8800	5.3049	5,321.1700	5.3212	0.307	0	0	0
2023/07/05	R035	01/08/2024	11.79	Call	Bond Future	3,012.1100	3.0121	2,990.7300	2.9907	(0.710)	0	0	0
2023/07/05	R053	03/08/2023	12.72	Call	Bond Future	3,185.2500	3.1852	2,996.4100	2.9964	(5.929)	0	0	0
2023/07/05	R053	03/08/2023	12.72	Put	Bond Future	907.9600	0.9080	952.6700	0.9527	4.924	0	0	0
2023/07/05	R053	03/08/2023			Bond Future	12.4049	97.9833	12.4366	97.7498	0.255	0.0000	0.0000	0
2023/07/05	R053	03/08/2023	12.70	Call	Bond Future	3,085.4400	3.0854	2,898.7900	2.8988	(6.049)	0	0	0
2023/07/05	R053	03/08/2023	12.70	Put	Bond Future	949.6300	0.9496	996.5300	0.9965	4.939	0	0	0
2023/07/05	R053	03/08/2023	12.71	Call	Bond Future	3,135.1500	3.1351	2,947.3900	2.9474	(5.989)	0	0	0
2023/07/05	R053	03/08/2023	12.71	Put	Bond Future	928.5500	0.9286	974.3400	0.9743	4.931	0	0	0
2023/07/05	R053	02/11/2023	12.81	Call	Bond Future	4,990.3100	4.9903	4,830.7800	4.8308	(3.197)	0	0	0
2023/07/05	R053	02/11/2023	12.81	Put	Bond Future	2,882.6500	2.8826	2,962.2900	2.9623	2.763	0	0	0
2023/07/05	R053	02/11/2023	12.82	Call	Bond Future	5,033.8000	5.0338	4,873.6200	4.8736	(3.182)	0	0	0
2023/07/05	R053	02/11/2023	12.82	Put	Bond Future	2,856.5100	2.8565	2,935.5000	2.9355	2.765	0	0	0
2023/07/05	R053	02/11/2023			Bond Future	12.5139	94.2750	12.5469	94.0358	0.263	0.0000	0.0000	1,349
2023/07/05	R053	02/11/2023	12.83	Call	Bond Future	5,077.6200	5.0776	4,916.8100	4.9168	(3.167)	0	0	0
2023/07/05	R053	02/11/2023	12.83	Put	Bond Future	2,830.7900	2.8308	2,909.1500	2.9092	2.768	0	0	0
2023/07/05	R053	01/02/2024	12.92	Call	Bond Future	6,062.6600	6.0627	5,906.6900	5.9067	(2.573)	0	0	0
2023/07/05	R053	01/02/2024	12.93	Call	Bond Future	6,104.4700	6.1045	5,947.9700	5.9480	(2.564)	0	0	0
2023/07/05	R053	01/02/2024	12.94	Put	Bond Future	3,886.4600	3.8865	3,974.4900	3.9745	2.265	0	0	0
2023/07/05	R053	01/02/2024			Bond Future	12.6170	96.4198	12.6513	96.1747	0.272	0.0000	0.0000	0
2023/07/05	R053	01/02/2024	12.92	Put	Bond Future	3,939.7000	3.9397	4,028.7800	4.0288	2.261	0	0	0
2023/07/05	R053	01/02/2024	12.93	Put	Bond Future	3,912.9900	3.9130	4,001.5400	4.0015	2.263	0	0	0
2023/07/05	R053	01/02/2024	12.94	Call	Bond Future	6,146.3700	6.1464	5,989.3500	5.9893	(2.555)	0	0	0
2023/07/05	R053	02/05/2024	13.02	Put	Bond Future	4,867.9400	4.8679	4,962.6800	4.9627	1.946	0	0	0
2023/07/05	R053	02/05/2024	13.03	Put	Bond Future	4,840.8000	4.8408	4,935.0800	4.9351	1.948	0	0	0
2023/07/05	R053	02/05/2024	13.04	Call	Bond Future	6,997.9600	6.9980	6,841.3500	6.8413	(2.238)	0	0	0
2023/07/05	R053	02/05/2024			Bond Future	12.7230	92.7609	12.7586	92.5104	0.280	0.0000	0.0000	0
2023/07/05	R053	02/05/2024	13.02	Call	Bond Future	6,917.4700	6.9175	6,761.7700	6.7618	(2.251)	0	0	0
2023/07/05	R053	02/05/2024	13.03	Call	Bond Future	6,957.8500	6.9578	6,801.6900	6.8017	(2.244)	0	0	0
2023/07/05	R053	02/05/2024	13.04	Put	Bond Future	4,813.4900	4.8135	4,907.3200	4.9073	1.949	0	0	0

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2023/07/05	R053	01/08/2024	13.13	Call	Bond Future	7,510.3300	7.5103	7,353.9900	7.3540	(2.082)	0	0	0
2023/07/05	R053	01/08/2024	13.13	Put	Bond Future	5,509.3300	5.5093	5,608.5100	5.6085	1.800	0	0	0
2023/07/05	R053	01/08/2024	13.14	Call	Bond Future	7,549.2100	7.5492	7,392.4600	7.3925	(2.076)	0	0	0
2023/07/05	R053	01/08/2024	13.14	Put	Bond Future	5,481.7500	5.4817	5,580.5200	5.5805	1.802	0	0	0
2023/07/05	R053	01/08/2024			Bond Future	12.8353	94.8651	12.8722	94.6096	0.288	0.0000	0.0000	0
2023/07/05	R053	01/08/2024	13.15	Call	Bond Future	7,588.5200	7.5885	7,431.3600	7.4314	(2.071)	0	0	0
2023/07/05	R053	01/08/2024	13.15	Put	Bond Future	5,454.7000	5.4547	5,553.0600	5.5531	1.803	0	0	0
2023/07/05	R186	03/08/2023	9.73	Put	Bond Future	151.8500	0.1519	118.0100	0.1180	(22.285)	0	0	0
2023/07/05	R186	03/08/2023	9.74	Call	Bond Future	1,603.1500	1.6031	1,738.7000	1.7387	8.455	0	0	0
2023/07/05	R186	03/08/2023	9.74	Put	Bond Future	147.8100	0.1478	114.7100	0.1147	(22.394)	0	0	0
2023/07/05	R186	03/08/2023			Bond Future	9.2347	104.9473	9.1767	105.1160	(0.628)	0.0000	0.0000	57,801
2023/07/05	R186	03/08/2023	9.73	Call	Bond Future	1,578.6400	1.5786	1,713.4500	1.7134	8.540	0	0	0
2023/07/05	R186	03/08/2023	9.75	Call	Bond Future	1,627.6800	1.6277	1,763.9600	1.7640	8.373	0	0	0
2023/07/05	R186	03/08/2023	9.75	Put	Bond Future	143.8000	0.1438	111.4300	0.1114	(22.510)	0	0	0
2023/07/05	R186	02/11/2023	9.40	Call	Bond Future	1,291.4000	1.2914	1,385.2300	1.3852	7.266	0	0	0
2023/07/05	R186	02/11/2023	9.40	Put	Bond Future	915.0200	0.9150	837.0500	0.8370	(8.521)	0	0	0
2023/07/05	R186	02/11/2023	9.15	Call	Bond Future	931.9500	0.9319	1,008.7700	1.0088	8.243	0	0	1,715
2023/07/05	R186	02/11/2023			Bond Future	9.2610	107.2582	9.1978	107.4300	(0.683)	0.0000	0.0000	45,038
2023/07/05	R186	02/11/2023	10.42	Call	Bond Future	3,324.7300	3.3247	3,469.2600	3.4693	4.347	0	0	0
2023/07/05	R186	02/11/2023	10.42	Put	Bond Future	238.3600	0.2384	211.0900	0.2111	(11.441)	0	0	1,715
2023/07/05	R186	02/11/2023	9.15	Put	Bond Future	1,233.8100	1.2338	1,138.8300	1.1388	(7.698)	0	0	0
2023/07/05	R186	02/11/2023	9.38	Call	Bond Future	1,260.2000	1.2602	1,352.6900	1.3527	7.339	0	0	0
2023/07/05	R186	02/11/2023	9.38	Put	Bond Future	937.8700	0.9379	858.5600	0.8586	(8.456)	0	0	0
2023/07/05	R186	02/11/2023	9.39	Call	Bond Future	1,275.6300	1.2756	1,368.7900	1.3688	7.303	0	0	0
2023/07/05	R186	02/11/2023	9.39	Put	Bond Future	926.2700	0.9263	847.6300	0.8476	(8.490)	0	0	0
2023/07/05	R186	01/02/2024	9.51	Call	Bond Future	1,712.4200	1.7124	1,812.3200	1.8123	5.834	0	0	0
2023/07/05	R186	01/02/2024	9.52	Put	Bond Future	1,079.6400	1.0796	1,004.7200	1.0047	(6.939)	0	0	0
2023/07/05	R186	01/02/2024	9.50	Call	Bond Future	1,696.4500	1.6965	1,795.8700	1.7959	5.860	0	0	0
2023/07/05	R186	01/02/2024			Bond Future	9.2618	104.3864	9.1924	104.5617	(0.750)	0.0000	0.0000	0
2023/07/05	R186	01/02/2024	9.51	Put	Bond Future	1,088.9300	1.0889	1,013.5300	1.0135	(6.924)	0	0	0
2023/07/05	R186	01/02/2024	9.52	Call	Bond Future	1,728.1500	1.7281	1,828.5300	1.8285	5.809	0	0	0
2023/07/05	R186	01/02/2024	9.50	Put	Bond Future	1,097.9900	1.0980	1,022.1100	1.0221	(6.911)	0	0	0
2023/07/05	R186	02/05/2024	10.40	Call	Bond Future	3,303.8600	3.3039	3,435.5600	3.4356	3.986	0	0	0
2023/07/05	R186	02/05/2024	10.40	Put	Bond Future	685.9900	0.6860	638.1900	0.6382	(6.968)	0	0	2,030
2023/07/05	R186	02/05/2024	8.01	Call	Bond Future	345.0700	0.3451	379.4300	0.3794	9.957	0	0	0
2023/07/05	R186	02/05/2024	8.01	Put	Bond Future	3,295.4900	3.2955	3,150.3500	3.1504	(4.404)	0	0	0
2023/07/05	R186	02/05/2024	9.73	Put	Bond Future	1,072.6400	1.0726	1,003.0700	1.0031	(6.486)	0	0	0
2023/07/05	R186	02/05/2024			Bond Future	9.2559	106.7766	9.1788	106.9561	(0.833)	0.0000	0.0000	0
2023/07/05	R186	02/05/2024	8.00	Call	Bond Future	340.9100	0.3409	374.9300	0.3749	9.979	0	0	0
2023/07/05	R186	02/05/2024	8.00	Put	Bond Future	3,315.4500	3.3155	3,169.9700	3.1700	(4.388)	0	0	0
2023/07/05	R186	02/05/2024	9.73	Call	Bond Future	2,167.9100	2.1679	2,277.8400	2.2778	5.071	0	0	2,030
2023/07/05	R186	02/05/2024	7.99	Call	Bond Future	336.8000	0.3368	370.4900	0.3705	10.003	0	0	0
2023/07/05	R186	02/05/2024	7.99	Put	Bond Future	3,335.4600	3.3355	3,189.6500	3.1896	(4.372)	0	0	0
2023/07/05	R186	01/08/2024	8.70	Put	Bond Future	2,146.4500	2.1465	2,032.1100	2.0321	(5.327)	0	0	0
2023/07/05	R186	01/08/2024	8.68	Call	Bond Future	930.7100	0.9307	999.7300	0.9997	7.416	0	0	0
2023/07/05	R186	01/08/2024	8.69	Call	Bond Future	940.5800	0.9406	1,010.0500	1.0100	7.386	0	0	0
2023/07/05	R186	01/08/2024			Bond Future	9.2587	103.8900	9.1721	104.0742	(0.935)	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
2023/07/05	R186	01/08/2024	8.70	Call	Bond Future	950.1000	0.9501	1,020.0000	1.0200	7.357	0	0	0
2023/07/05	R186	01/08/2024	8.68	Put	Bond Future	2,170.2200	2.1702	2,055.0000	2.0550	(5.309)	0	0	0
2023/07/05	R186	01/08/2024	8.69	Put	Bond Future	2,158.5100	2.1585	2,043.7400	2.0437	(5.317)	0	0	0
2023/07/05	R197	03/08/2023			Bond Future	335.1760	335.1760	335.1639	335.1639	(0.004)	0.0000	0.0000	44
2023/07/05	R197	02/11/2023			Bond Future	342.6384	342.6384	342.6244	342.6244	(0.004)	0.0000	0.0000	0
2023/07/05	R202	03/08/2023			Bond Future	248.6146	248.6146	248.6259	248.6259	0.005	0.0000	0.0000	5,336
2023/07/05	R202	02/11/2023			Bond Future	254.1499	254.1499	254.1601	254.1601	0.004	0.0000	0.0000	0
2023/07/05	R202	01/02/2024			Bond Future	255.0228	255.0228	255.0328	255.0328	0.004	0.0000	0.0000	0
2023/07/05	R202	02/05/2024			Bond Future	260.9201	260.9201	260.9310	260.9310	0.004	0.0000	0.0000	0
2023/07/05	R202	01/08/2024			Bond Future	261.7984	261.7984	261.8125	261.8125	0.005	0.0000	0.0000	0
2023/07/05	R209	03/08/2023	10.00	Call	Bond Future	0.0600	0.0001	0.0400	0.0000	(33.333)	0	0	1,800
2023/07/05	R209	03/08/2023	10.00	Put	Bond Future	9,731.7200	9.7317	9,787.2500	9.7873	0.571	0	0	0
2023/07/05	R209	03/08/2023	10.70	Call	Bond Future	9.3300	0.0093	7.6200	0.0076	(18.328)	0	0	1,800
2023/07/05	R209	03/08/2023	11.95	Put	Bond Future	920.7700	0.9208	926.7000	0.9267	0.644	0	0	0
2023/07/05	R209	03/08/2023	12.00	Call	Bond Future	1,454.7300	1.4547	1,403.4600	1.4035	(3.524)	0	0	0
2023/07/05	R209	03/08/2023	12.00	Put	Bond Future	825.8600	0.8259	830.1400	0.8301	0.518	0	0	1,750
2023/07/05	R209	03/08/2023	11.25	Put	Bond Future	3,166.3300	3.1663	3,206.1100	3.2061	1.256	0	0	0
2023/07/05	R209	03/08/2023	11.93	Call	Bond Future	1,262.6600	1.2627	1,213.7400	1.2137	(3.874)	0	0	0
2023/07/05	R209	03/08/2023	11.94	Call	Bond Future	1,289.2500	1.2893	1,239.9700	1.2400	(3.822)	0	0	0
2023/07/05	R209	03/08/2023			Bond Future	11.8659	65.8910	11.8777	65.8355	0.099	0.0000	0.0000	13,051
2023/07/05	R209	03/08/2023	10.70	Put	Bond Future	5,864.2400	5.8642	5,918.0800	5.9181	0.918	0	0	0
2023/07/05	R209	03/08/2023	10.75	Call	Bond Future	12.4200	0.0124	10.2500	0.0102	(17.472)	0	0	7,000
2023/07/05	R209	03/08/2023	10.75	Put	Bond Future	5,601.2600	5.6013	5,654.6400	5.6546	0.953	0	0	0
2023/07/05	R209	03/08/2023	11.95	Call	Bond Future	1,316.1800	1.3162	1,266.5600	1.2666	(3.770)	0	0	0
2023/07/05	R209	03/08/2023	11.25	Call	Bond Future	162.5700	0.1626	146.8000	0.1468	(9.700)	0	0	7,000
2023/07/05	R209	03/08/2023	11.93	Put	Bond Future	960.9700	0.9610	967.6000	0.9676	0.690	0	0	0
2023/07/05	R209	03/08/2023	11.94	Put	Bond Future	940.6700	0.9407	946.9400	0.9469	0.667	0	0	0
2023/07/05	R209	02/11/2023	11.34	Call	Bond Future	998.6400	0.9986	973.5700	0.9736	(2.510)	0	0	0
2023/07/05	R209	02/11/2023	11.34	Put	Bond Future	3,996.1700	3.9962	4,028.2500	4.0282	0.803	0	0	0
2023/07/05	R209	02/11/2023	11.33	Call	Bond Future	983.3900	0.9834	958.5500	0.9586	(2.526)	0	0	0
2023/07/05	R209	02/11/2023	11.33	Put	Bond Future	4,030.5900	4.0306	4,062.9000	4.0629	0.802	0	0	0
2023/07/05	R209	02/11/2023			Bond Future	11.9633	64.1882	11.9756	64.1311	0.103	0.0000	0.0000	9,453
2023/07/05	R209	02/11/2023	11.35	Call	Bond Future	1,013.9000	1.0139	988.6100	0.9886	(2.494)	0	0	0
2023/07/05	R209	02/11/2023	11.35	Put	Bond Future	3,961.8100	3.9618	3,993.6700	3.9937	0.804	0	0	0
2023/07/05	R209	01/02/2024	12.13	Put	Bond Future	2,817.3000	2.8173	2,837.2900	2.8373	0.710	0	0	0
2023/07/05	R209	01/02/2024	12.14	Call	Bond Future	3,188.1700	3.1882	3,149.3200	3.1493	(1.219)	0	0	0
2023/07/05	R209	01/02/2024	12.14	Put	Bond Future	2,797.1400	2.7971	2,816.9800	2.8170	0.709	0	0	0
2023/07/05	R209	01/02/2024			Bond Future	12.0545	65.6484	12.0673	65.5897	0.106	0.0000	0.0000	0
2023/07/05	R209	01/02/2024	12.13	Call	Bond Future	3,162.7500	3.1627	3,124.0500	3.1240	(1.224)	0	0	0
2023/07/05	R209	01/02/2024	12.12	Call	Bond Future	3,137.4100	3.1374	3,098.8500	3.0988	(1.229)	0	0	0
2023/07/05	R209	01/02/2024	12.12	Put	Bond Future	2,837.6000	2.8376	2,857.7300	2.8577	0.709	0	0	0
2023/07/05	R209	02/05/2024	11.18	Call	Bond Future	1,500.8500	1.5009	1,477.6700	1.4777	(1.544)	0	0	0
2023/07/05	R209	02/05/2024	11.18	Put	Bond Future	6,109.5600	6.1096	6,146.2300	6.1462	0.600	0	0	0
2023/07/05	R209	02/05/2024	11.17	Call	Bond Future	1,487.5000	1.4875	1,464.4500	1.4644	(1.550)	0	0	0
2023/07/05	R209	02/05/2024	11.17	Put	Bond Future	6,146.1700	6.1462	6,182.9700	6.1830	0.599	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
2023/07/05	R209	02/05/2024			Bond Future	12.1484	63.9975	12.1616	63.9377	0.109	0.0000	0.0000	0
2023/07/05	R209	02/05/2024	11.19	Call	Bond Future	1,514.0800	1.5141	1,490.7600	1.4908	(1.540)	0	0	0
2023/07/05	R209	02/05/2024	11.19	Put	Bond Future	6,072.8900	6.0729	6,109.4200	6.1094	0.602	0	0	0
2023/07/05	R209	01/08/2024	11.79	Put	Bond Future	4,722.7500	4.7227	4,752.8800	4.7529	0.638	0	0	0
2023/07/05	R209	01/08/2024	11.80	Call	Bond Future	2,644.7100	2.6447	2,613.8500	2.6138	(1.167)	0	0	0
2023/07/05	R209	01/08/2024	11.80	Put	Bond Future	4,696.3100	4.6963	4,726.3000	4.7263	0.639	0	0	0
2023/07/05	R209	01/08/2024			Bond Future	12.2490	65.4500	12.2626	65.3892	0.111	0.0000	0.0000	0
2023/07/05	R209	01/08/2024	11.79	Call	Bond Future	2,624.4200	2.6244	2,593.7000	2.5937	(1.171)	0	0	0
2023/07/05	R209	01/08/2024	11.78	Call	Bond Future	2,604.2200	2.6042	2,573.6300	2.5736	(1.175)	0	0	0
2023/07/05	R209	01/08/2024	11.78	Put	Bond Future	4,749.3200	4.7493	4,779.5800	4.7796	0.637	0	0	0
2023/07/05	R210	03/08/2023			Bond Future	227.0143	227.0143	227.1100	227.1100	0.042	0.0000	0.0000	421
2023/07/05	R210	02/11/2023			Bond Future	228.8965	228.8965	228.9933	228.9933	0.042	0.0000	0.0000	0
2023/07/05	R210	01/02/2024			Bond Future	234.1565	234.1565	234.2547	234.2547	0.042	0.0000	0.0000	0
2023/07/05	R210	02/05/2024			Bond Future	236.3121	236.3121	236.4138	236.4138	0.043	0.0000	0.0000	0
2023/07/05	R210	01/08/2024			Bond Future	241.7319	241.7319	241.8374	241.8374	0.044	0.0000	0.0000	0
2023/07/05	R213	03/08/2023	11.62	Put	Bond Future	214.0600	0.2141	195.1800	0.1952	(8.820)	0	0	0
2023/07/05	R213	03/08/2023	11.63	Call	Bond Future	3,085.2500	3.0852	3,125.1800	3.1252	1.294	0	0	0
2023/07/05	R213	03/08/2023			Bond Future	10.9586	83.0496	10.9453	83.1081	(0.122)	0.0000	0.0000	24,410
2023/07/05	R213	03/08/2023	11.61	Call	Bond Future	3,011.6500	3.0117	3,050.9700	3.0510	1.306	0	0	0
2023/07/05	R213	03/08/2023	11.61	Put	Bond Future	219.2300	0.2192	200.0300	0.2000	(8.758)	0	0	0
2023/07/05	R213	03/08/2023	11.62	Call	Bond Future	3,048.3800	3.0484	3,088.0200	3.0880	1.300	0	0	0
2023/07/05	R213	03/08/2023	11.63	Put	Bond Future	209.0700	0.2091	190.4800	0.1905	(8.892)	0	0	0
2023/07/05	R213	02/11/2023	11.13	Call	Bond Future	2,209.0300	2.2090	2,232.7200	2.2327	1.072	0	0	0
2023/07/05	R213	02/11/2023	11.13	Put	Bond Future	1,881.1600	1.8812	1,845.4200	1.8454	(1.900)	0	0	0
2023/07/05	R213	02/11/2023	10.94	Call	Bond Future	1,784.0000	1.7840	1,803.9800	1.8040	1.120	0	0	750
2023/07/05	R213	02/11/2023	10.94	Put	Bond Future	2,270.2500	2.2703	2,230.8000	2.2308	(1.738)	0	0	0
2023/07/05	R213	02/11/2023			Bond Future	11.0532	81.3207	11.0393	81.3802	(0.126)	0.0000	0.0000	3,000
2023/07/05	R213	02/11/2023	11.44	Call	Bond Future	3,001.1700	3.0012	3,030.8500	3.0308	0.989	0	0	750
2023/07/05	R213	02/11/2023	11.44	Put	Bond Future	1,367.1900	1.3672	1,337.4400	1.3374	(2.176)	0	0	0
2023/07/05	R213	02/11/2023	12.70	Call	Bond Future	7,012.6000	7.0126	7,060.6200	7.0606	0.685	0	0	0
2023/07/05	R213	02/11/2023	12.70	Put	Bond Future	340.8900	0.3409	329.4800	0.3295	(3.347)	0	0	750
2023/07/05	R213	02/11/2023	11.11	Call	Bond Future	2,161.8800	2.1619	2,185.1800	2.1852	1.078	0	0	0
2023/07/05	R213	02/11/2023	11.11	Put	Bond Future	1,919.2200	1.9192	1,883.0900	1.8831	(1.883)	0	0	0
2023/07/05	R213	02/11/2023	11.12	Call	Bond Future	2,185.3900	2.1854	2,208.8800	2.2089	1.075	0	0	0
2023/07/05	R213	02/11/2023	11.12	Put	Bond Future	1,900.1100	1.9001	1,864.1700	1.8642	(1.891)	0	0	0
2023/07/05	R213	01/02/2024	11.70	Call	Bond Future	3,972.9200	3.9729	4,006.2400	4.0062	0.839	0	0	0
2023/07/05	R213	01/02/2024	11.70	Put	Bond Future	1,693.9300	1.6939	1,666.8000	1.6668	(1.602)	0	0	0
2023/07/05	R213	01/02/2024	11.71	Call	Bond Future	4,000.1500	4.0001	4,033.6000	4.0336	0.836	0	0	0
2023/07/05	R213	01/02/2024	11.71	Put	Bond Future	1,680.9300	1.6809	1,653.9300	1.6539	(1.606)	0	0	0
2023/07/05	R213	01/02/2024			Bond Future	11.1439	83.1706	11.1294	83.2310	(0.130)	0.0000	0.0000	0
2023/07/05	R213	01/02/2024	11.72	Call	Bond Future	4,027.4300	4.0274	4,061.0300	4.0610	0.834	0	0	0
2023/07/05	R213	01/02/2024	11.72	Put	Bond Future	1,668.0100	1.6680	1,641.1600	1.6412	(1.610)	0	0	0
2023/07/05	R213	02/05/2024	10.30	Call	Bond Future	1,316.8800	1.3169	1,331.9800	1.3320	1.147	0	0	0
2023/07/05	R213	02/05/2024	10.30	Put	Bond Future	5,210.2500	5.2102	5,163.3600	5.1634	(0.900)	0	0	0
2023/07/05	R213	02/05/2024			Bond Future	11.2284	81.5142	11.2132	81.5762	(0.136)	0.0000	0.0000	0
2023/07/05	R213	02/05/2024	10.28	Call	Bond Future	1,290.9100	1.2909	1,305.7700	1.3058	1.151	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
2023/07/05	R213	02/05/2024	10.28	Put	Bond Future	5,270.7200	5.2707	5,223.5900	5.2236	(0.894)	0	0	0
2023/07/05	R213	02/05/2024	10.29	Call	Bond Future	1,303.8500	1.3038	1,318.8400	1.3188	1.150	0	0	0
2023/07/05	R213	02/05/2024	10.29	Put	Bond Future	5,240.4300	5.2404	5,193.4300	5.1934	(0.897)	0	0	0
2023/07/05	R213	01/08/2024	10.86	Call	Bond Future	2,275.3800	2.2754	2,298.7300	2.2987	1.026	0	0	0
2023/07/05	R213	01/08/2024	10.86	Put	Bond Future	4,130.0100	4.1300	4,089.4700	4.0895	(0.982)	0	0	0
2023/07/05	R213	01/08/2024	10.87	Call	Bond Future	2,293.6200	2.2936	2,317.1100	2.3171	1.024	0	0	0
2023/07/05	R213	01/08/2024	10.87	Put	Bond Future	4,107.4800	4.1075	4,067.0800	4.0671	(0.984)	0	0	0
2023/07/05	R213	01/08/2024			Bond Future	11.3213	83.3650	11.3052	83.4289	(0.142)	0.0000	0.0000	0
2023/07/05	R213	01/08/2024	10.88	Call	Bond Future	2,311.6100	2.3116	2,335.2200	2.3352	1.021	0	0	0
2023/07/05	R213	01/08/2024	10.88	Put	Bond Future	4,084.7300	4.0847	4,044.4500	4.0444	(0.986)	0	0	0
2023/07/05	R214	03/08/2023	12.14	Call	Bond Future	963.4500	0.9634	886.2900	0.8863	(8.009)	0	0	0
2023/07/05	R214	03/08/2023	12.14	Put	Bond Future	1,257.2400	1.2572	1,308.7500	1.3088	4.097	0	0	0
2023/07/05	R214	03/08/2023	12.15	Call	Bond Future	986.6100	0.9866	908.4900	0.9085	(7.918)	0	0	0
2023/07/05	R214	03/08/2023	12.15	Put	Bond Future	1,232.1700	1.2322	1,282.7200	1.2827	4.103	0	0	0
2023/07/05	R214	03/08/2023			Bond Future	12.2011	61.9444	12.2280	61.8158	0.221	0.0000	0.0000	19,364
2023/07/05	R214	03/08/2023	12.16	Call	Bond Future	1,010.0700	1.0101	931.0000	0.9310	(7.828)	0	0	0
2023/07/05	R214	03/08/2023	12.16	Put	Bond Future	1,207.4700	1.2075	1,257.0700	1.2571	4.108	0	0	0
2023/07/05	R214	02/11/2023	11.45	Put	Bond Future	4,986.7600	4.9868	5,080.7100	5.0807	1.884	0	0	0
2023/07/05	R214	02/11/2023	11.46	Call	Bond Future	745.7500	0.7458	707.4200	0.7074	(5.140)	0	0	0
2023/07/05	R214	02/11/2023	11.46	Put	Bond Future	4,946.6300	4.9466	5,040.1300	5.0401	1.890	0	0	0
2023/07/05	R214	02/11/2023			Bond Future	12.3021	60.0051	12.3301	59.8732	0.227	0.0000	0.0000	12
2023/07/05	R214	02/11/2023	11.45	Call	Bond Future	733.2300	0.7332	695.3500	0.6953	(5.166)	0	0	0
2023/07/05	R214	02/11/2023	11.47	Call	Bond Future	758.5200	0.7585	719.7400	0.7197	(5.113)	0	0	0
2023/07/05	R214	02/11/2023	11.47	Put	Bond Future	4,906.8100	4.9068	4,999.8600	4.9999	1.896	0	0	0
2023/07/05	R214	01/02/2024	12.16	Call	Bond Future	2,460.0400	2.4600	2,390.9300	2.3909	(2.809)	0	0	0
2023/07/05	R214	01/02/2024	12.16	Put	Bond Future	3,600.5500	3.6006	3,666.5300	3.6665	1.832	0	0	0
2023/07/05	R214	01/02/2024			Bond Future	12.4008	61.3700	12.4297	61.2349	0.234	0.0000	0.0000	0
2023/07/05	R214	01/02/2024	12.14	Call	Bond Future	2,415.0300	2.4150	2,346.6400	2.3466	(2.832)	0	0	0
2023/07/05	R214	01/02/2024	12.14	Put	Bond Future	3,651.8500	3.6519	3,718.5500	3.7186	1.826	0	0	0
2023/07/05	R214	01/02/2024	12.15	Call	Bond Future	2,437.4800	2.4375	2,368.7300	2.3687	(2.821)	0	0	0
2023/07/05	R214	01/02/2024	12.15	Put	Bond Future	3,626.1200	3.6261	3,692.4600	3.6925	1.830	0	0	0
2023/07/05	R214	02/05/2024	11.46	Call	Bond Future	1,552.2500	1.5522	1,505.3500	1.5053	(3.021)	0	0	0
2023/07/05	R214	02/05/2024	11.46	Put	Bond Future	6,639.9500	6.6400	6,731.0800	6.7311	1.372	0	0	0
2023/07/05	R214	02/05/2024	11.47	Call	Bond Future	1,565.7000	1.5657	1,518.5100	1.5185	(3.014)	0	0	0
2023/07/05	R214	02/05/2024	11.47	Put	Bond Future	6,600.9600	6.6010	6,691.8000	6.6918	1.376	0	0	0
2023/07/05	R214	02/05/2024			Bond Future	12.4936	59.4687	12.5236	59.3307	0.240	0.0000	0.0000	0
2023/07/05	R214	02/05/2024	11.48	Call	Bond Future	1,579.4100	1.5794	1,531.9300	1.5319	(3.006)	0	0	0
2023/07/05	R214	02/05/2024	11.48	Put	Bond Future	6,562.2900	6.5623	6,652.8400	6.6528	1.380	0	0	0
2023/07/05	R214	01/08/2024	12.18	Call	Bond Future	3,047.5400	3.0475	2,979.1300	2.9791	(2.245)	0	0	0
2023/07/05	R214	01/08/2024	12.18	Put	Bond Future	4,970.8800	4.9709	5,043.2400	5.0432	1.456	0	0	0
2023/07/05	R214	01/08/2024			Bond Future	12.5916	60.8185	12.6226	60.6778	0.246	0.0000	0.0000	0
2023/07/05	R214	01/08/2024	12.16	Call	Bond Future	3,005.3800	3.0054	2,937.5300	2.9375	(2.258)	0	0	0
2023/07/05	R214	01/08/2024	12.16	Put	Bond Future	5,024.6600	5.0247	5,097.5800	5.0976	1.451	0	0	0
2023/07/05	R214	01/08/2024	12.17	Call	Bond Future	3,026.3000	3.0263	2,958.1700	2.9582	(2.251)	0	0	0
2023/07/05	R214	01/08/2024	12.17	Put	Bond Future	4,997.5800	4.9976	5,070.2200	5.0702	1.454	0	0	0
2023/07/05	R248	03/08/2023	11.80	Call	Bond Future	275.7200	0.2757	234.1800	0.2342	(15.066)	0	0	1,100

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
2023/07/05	R248	03/08/2023	11.80	Put	Bond Future	3,550.4000	3.5504	3,692.8300	3.6928	4.012	0	0	0
2023/07/05	R248	03/08/2023	12.11	Call	Bond Future	760.6400	0.7606	678.2200	0.6782	(10.836)	0	0	0
2023/07/05	R248	03/08/2023	12.11	Put	Bond Future	2,135.2400	2.1352	2,236.7900	2.2368	4.756	0	0	0
2023/07/05	R248	03/08/2023			Bond Future	12.3432	76.2389	12.3750	76.0549	0.258	0.0000	0.0000	97,118
2023/07/05	R248	03/08/2023	12.09	Call	Bond Future	718.5800	0.7186	639.0000	0.6390	(11.075)	0	0	0
2023/07/05	R248	03/08/2023	12.09	Put	Bond Future	2,213.2100	2.2132	2,317.6000	2.3176	4.717	0	0	0
2023/07/05	R248	03/08/2023	12.10	Call	Bond Future	739.4200	0.7394	658.4300	0.6584	(10.953)	0	0	0
2023/07/05	R248	03/08/2023	12.10	Put	Bond Future	2,173.9900	2.1740	2,276.9700	2.2770	4.737	0	0	0
2023/07/05	R248	03/08/2023	12.30	Call	Bond Future	1,235.7500	1.2358	1,126.9300	1.1269	(8.806)	0	0	1,100
2023/07/05	R248	03/08/2023	12.30	Put	Bond Future	1,487.0000	1.4870	1,562.1500	1.5622	5.054	0	0	0
2023/07/05	R248	03/08/2023	13.20	Call	Bond Future	4,855.4900	4.8555	4,678.6900	4.6787	(3.641)	0	0	0
2023/07/05	R248	03/08/2023	13.20	Put	Bond Future	176.7400	0.1767	183.9100	0.1839	4.057	0	0	1,100
2023/07/05	R248	02/11/2023	12.50	Call	Bond Future	3,048.7500	3.0488	2,936.8600	2.9369	(3.670)	0	0	220
2023/07/05	R248	02/11/2023	13.60	Call	Bond Future	7,053.7400	7.0537	6,894.5500	6.8946	(2.257)	0	0	0
2023/07/05	R248	02/11/2023	13.60	Put	Bond Future	986.5200	0.9865	1,015.7400	1.0157	2.962	0	0	220
2023/07/05	R248	02/11/2023	11.47	Call	Bond Future	737.9700	0.7380	692.3600	0.6924	(6.180)	0	0	0
2023/07/05	R248	02/11/2023	11.48	Call	Bond Future	750.0500	0.7500	703.8800	0.7039	(6.156)	0	0	0
2023/07/05	R248	02/11/2023	11.49	Put	Bond Future	6,636.5900	6.6366	6,778.2800	6.7783	2.135	0	0	0
2023/07/05	R248	02/11/2023			Bond Future	12.4500	73.4707	12.4831	73.2823	0.266	0.0000	0.0000	169,454
2023/07/05	R248	02/11/2023	11.80	Call	Bond Future	1,268.5800	1.2686	1,202.2100	1.2022	(5.232)	0	0	220
2023/07/05	R248	02/11/2023	11.80	Put	Bond Future	5,156.4400	5.1564	5,278.4800	5.2785	2.367	0	0	0
2023/07/05	R248	02/11/2023	12.50	Put	Bond Future	2,764.2600	2.7643	2,840.7800	2.8408	2.768	0	0	0
2023/07/05	R248	02/11/2023	11.47	Put	Bond Future	6,743.7000	6.7437	6,886.5000	6.8865	2.118	0	0	0
2023/07/05	R248	02/11/2023	11.48	Put	Bond Future	6,690.0900	6.6901	6,832.3300	6.8323	2.126	0	0	0
2023/07/05	R248	02/11/2023	11.49	Call	Bond Future	762.1500	0.7622	715.4300	0.7154	(6.130)	0	0	0
2023/07/05	R248	01/02/2024	12.14	Call	Bond Future	2,655.8300	2.6558	2,566.6000	2.5666	(3.360)	0	0	0
2023/07/05	R248	01/02/2024	12.14	Put	Bond Future	5,057.3700	5.0574	5,161.0800	5.1611	2.051	0	0	0
2023/07/05	R248	01/02/2024	12.15	Call	Bond Future	2,681.4000	2.6814	2,591.6600	2.5917	(3.347)	0	0	0
2023/07/05	R248	01/02/2024	12.15	Put	Bond Future	5,023.3700	5.0234	5,126.5700	5.1266	2.054	0	0	0
2023/07/05	R248	01/02/2024			Bond Future	12.5548	75.1420	12.5892	74.9491	0.274	0.0000	0.0000	0
2023/07/05	R248	01/02/2024	12.16	Call	Bond Future	2,707.0900	2.7071	2,616.8400	2.6168	(3.334)	0	0	0
2023/07/05	R248	01/02/2024	12.16	Put	Bond Future	4,989.5700	4.9896	5,092.2600	5.0923	2.058	0	0	0
2023/07/05	R248	02/05/2024	11.46	Call	Bond Future	1,709.7300	1.7097	1,649.0600	1.6491	(3.549)	0	0	0
2023/07/05	R248	02/05/2024	11.47	Call	Bond Future	1,724.9500	1.7250	1,663.8900	1.6639	(3.540)	0	0	0
2023/07/05	R248	02/05/2024	11.48	Put	Bond Future	8,817.9300	8.8179	8,953.7800	8.9538	1.541	0	0	0
2023/07/05	R248	02/05/2024			Bond Future	12.6536	72.4115	12.6893	72.2142	0.282	0.0000	0.0000	13,000
2023/07/05	R248	02/05/2024	11.46	Put	Bond Future	8,918.6200	8.9186	9,055.2500	9.0552	1.532	0	0	0
2023/07/05	R248	02/05/2024	11.47	Put	Bond Future	8,868.1800	8.8682	9,004.4200	9.0044	1.536	0	0	0
2023/07/05	R248	02/05/2024	11.48	Call	Bond Future	1,740.2600	1.7403	1,678.8100	1.6788	(3.531)	0	0	0
2023/07/05	R248	01/08/2024	12.30	Call	Bond Future	3,654.9500	3.6550	3,559.6100	3.5596	(2.609)	0	0	0
2023/07/05	R248	01/08/2024	12.30	Put	Bond Future	6,238.8500	6.2388	6,344.8000	6.3448	1.698	0	0	0
2023/07/05	R248	01/08/2024	12.31	Call	Bond Future	3,680.1200	3.6801	3,584.3800	3.5844	(2.602)	0	0	0
2023/07/05	R248	01/08/2024	12.31	Put	Bond Future	6,205.8400	6.2058	6,311.3900	6.3114	1.701	0	0	0
2023/07/05	R248	01/08/2024			Bond Future	12.7581	74.0549	12.7951	73.8536	0.290	0.0000	0.0000	0
2023/07/05	R248	01/08/2024	12.32	Call	Bond Future	3,705.6700	3.7057	3,609.5300	3.6095	(2.594)	0	0	0
2023/07/05	R248	01/08/2024	12.32	Put	Bond Future	6,173.2900	6.1733	6,278.4400	6.2784	1.703	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
Total											1525455	