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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/07/2023 TO 18/07/2023

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
2023/07/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/18	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/18	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/18	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/18	2025	03/08/2023		Bond Future	169.4932	169.4932	169.2929	169.2929	(0.118)	0.0000	0.0000	1,376
2023/07/18	2025	02/11/2023		Bond Future	173.2689	173.2689	173.0635	173.0635	(0.119)	0.0000	0.0000	5,206
2023/07/18	2025	01/02/2024		Bond Future	175.4498	175.4498	175.2401	175.2401	(0.120)	0.0000	0.0000	0
2023/07/18	2025	02/05/2024		Bond Future	179.4676	179.4676	179.2534	179.2534	(0.119)	0.0000	0.0000	0
2023/07/18	2025	01/08/2024		Bond Future	181.7549	181.7549	181.5374	181.5374	(0.120)	0.0000	0.0000	0
2023/07/18	2029	03/08/2023		Bond Future	122.8666	122.8666	122.7383	122.7383	(0.104)	0.0000	0.0000	1,897
2023/07/18	2029	02/11/2023		Bond Future	124.2721	124.2721	124.1406	124.1406	(0.106)	0.0000	0.0000	1,197

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
2023/07/18	2029	01/02/2024			Bond Future	127.1219	127.1219	126.9873	126.9873	(0.106)	0.0000	0.0000	0
2023/07/18	2029	02/05/2024			Bond Future	128.6668	128.6668	128.5299	128.5299	(0.106)	0.0000	0.0000	0
2023/07/18	2029	01/08/2024			Bond Future	131.6236	131.6236	131.4838	131.4838	(0.106)	0.0000	0.0000	0
2023/07/18	2030	03/08/2023	10.40	Call	Bond Future	563.7000	0.5637	816.9600	0.8170	44.928	0	0	1,012
2023/07/18	2030	03/08/2023	10.65	Call	Bond Future	1,224.1600	1.2242	1,597.0700	1.5971	30.463	0	0	350
2023/07/18	2030	03/08/2023	10.65	Put	Bond Future	366.8800	0.3669	211.9500	0.2120	(42.229)	0	0	0
2023/07/18	2030	03/08/2023	11.34	Call	Bond Future	3,749.9200	3.7499	4,259.8600	4.2599	13.599	0	0	0
2023/07/18	2030	03/08/2023	11.34	Put	Bond Future	31.5700	0.0316	13.6700	0.0137	(56.699)	0	0	0
2023/07/18	2030	03/08/2023	12.89	Call	Bond Future	9,727.5800	9.7276	10,255.4000	10.2554	5.426	0	0	0
2023/07/18	2030	03/08/2023	12.89	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	350
2023/07/18	2030	03/08/2023	11.35	Call	Bond Future	3,789.3300	3.7893	4,299.8900	4.2999	13.474	0	0	0
2023/07/18	2030	03/08/2023	11.36	Put	Bond Future	29.2400	0.0292	12.5600	0.0126	(57.045)	0	0	0
2023/07/18	2030	03/08/2023			Bond Future	10.4488	88.8491	10.3261	89.3769	(1.174)	0.0000	0.0000	54,444
2023/07/18	2030	03/08/2023	10.40	Put	Bond Future	772.9400	0.7729	498.3600	0.4984	(35.524)	0	0	0
2023/07/18	2030	03/08/2023	11.35	Put	Bond Future	30.3900	0.0304	13.1100	0.0131	(56.861)	0	0	0
2023/07/18	2030	03/08/2023	11.36	Call	Bond Future	3,828.7500	3.8288	4,339.9100	4.3399	13.351	0	0	0
2023/07/18	2030	03/08/2023	12.59	Call	Bond Future	8,607.8300	8.6078	9,135.5600	9.1356	6.131	0	0	0
2023/07/18	2030	03/08/2023	12.59	Put	Bond Future	0.1500	0.0002	0.0400	0.0000	(73.333)	0	0	1,012
2023/07/18	2030	02/11/2023	12.27	Put	Bond Future	213.6100	0.2136	168.4900	0.1685	(21.123)	0	0	500
2023/07/18	2030	02/11/2023	11.43	Call	Bond Future	4,302.1900	4.3022	4,727.1700	4.7272	9.878	0	0	0
2023/07/18	2030	02/11/2023	11.43	Put	Bond Future	624.2300	0.6242	510.1600	0.5102	(18.274)	0	0	500
2023/07/18	2030	02/11/2023	10.80	Call	Bond Future	2,475.2700	2.4753	2,806.5500	2.8065	13.384	0	0	0
2023/07/18	2030	02/11/2023	10.80	Put	Bond Future	1,330.5000	1.3305	1,122.7300	1.1227	(15.616)	0	0	0
2023/07/18	2030	02/11/2023	10.81	Call	Bond Future	2,501.1000	2.5011	2,834.1600	2.8342	13.317	0	0	0
2023/07/18	2030	02/11/2023	10.81	Put	Bond Future	1,315.3900	1.3154	1,109.4000	1.1094	(15.660)	0	0	0
2023/07/18	2030	02/11/2023	10.07	Call	Bond Future	996.1300	0.9961	1,185.9400	1.1859	19.055	0	0	800
2023/07/18	2030	02/11/2023	10.07	Put	Bond Future	2,906.2600	2.9063	2,557.0200	2.5570	(12.017)	0	0	0
2023/07/18	2030	02/11/2023	10.39	Call	Bond Future	1,544.1100	1.5441	1,797.0700	1.7971	16.382	0	0	500
2023/07/18	2030	02/11/2023	9.57	Call	Bond Future	451.9200	0.4519	557.3500	0.5573	23.329	0	0	800
2023/07/18	2030	02/11/2023	9.57	Put	Bond Future	4,531.6400	4.5316	4,098.0200	4.0980	(9.569)	0	0	0
2023/07/18	2030	02/11/2023			Bond Future	10.5228	90.8064	10.3938	91.3455	(1.226)	0.0000	0.0000	73,818
2023/07/18	2030	02/11/2023	12.27	Call	Bond Future	7,127.3600	7.1274	7,621.2900	7.6213	6.930	0	0	0
2023/07/18	2030	02/11/2023	11.12	Call	Bond Future	3,355.6600	3.3557	3,739.3800	3.7394	11.435	0	0	500
2023/07/18	2030	02/11/2023	11.12	Put	Bond Future	912.5100	0.9125	757.1800	0.7572	(17.022)	0	0	0
2023/07/18	2030	02/11/2023	11.57	Call	Bond Future	4,752.1600	4.7522	5,192.7100	5.1927	9.271	0	0	0
2023/07/18	2030	02/11/2023	11.57	Put	Bond Future	523.8400	0.5238	425.3400	0.4253	(18.803)	0	0	800
2023/07/18	2030	02/11/2023	10.82	Call	Bond Future	2,526.8700	2.5269	2,861.7000	2.8617	13.251	0	0	0
2023/07/18	2030	02/11/2023	10.82	Put	Bond Future	1,300.2400	1.3002	1,096.0200	1.0960	(15.706)	0	0	0
2023/07/18	2030	02/11/2023	10.39	Put	Bond Future	2,098.9400	2.0989	1,812.8500	1.8128	(13.630)	0	0	0
2023/07/18	2030	02/11/2023	10.62	Call	Bond Future	2,036.4900	2.0365	2,334.4600	2.3345	14.632	0	0	500
2023/07/18	2030	02/11/2023	10.62	Put	Bond Future	1,632.8400	1.6328	1,391.7600	1.3918	(14.764)	0	0	0
2023/07/18	2030	02/11/2023	9.89	Call	Bond Future	761.2900	0.7613	917.9300	0.9179	20.576	0	0	500
2023/07/18	2030	02/11/2023	9.89	Put	Bond Future	3,445.1000	3.4451	3,062.6900	3.0627	(11.100)	0	0	0
2023/07/18	2030	01/02/2024	11.86	Put	Bond Future	862.3200	0.8623	745.5000	0.7455	(13.547)	0	0	500
2023/07/18	2030	01/02/2024	12.10	Put	Bond Future	706.5400	0.7065	608.1100	0.6081	(13.931)	0	0	400
2023/07/18	2030	01/02/2024	11.37	Call	Bond Future	4,369.8700	4.3699	4,757.4300	4.7574	8.869	0	0	0
2023/07/18	2030	01/02/2024	11.37	Put	Bond Future	1,290.7000	1.2907	1,127.1400	1.1271	(12.672)	0	0	0

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2023/07/18	2030	01/02/2024	11.85	Call	Bond Future	5,777.1000	5.7771	6,210.5800	6.2106	7.503	0	0	0
2023/07/18	2030	01/02/2024	11.85	Put	Bond Future	869.3700	0.8694	751.7300	0.7517	(13.532)	0	0	500
2023/07/18	2030	01/02/2024	10.16	Call	Bond Future	1,589.9300	1.5899	1,812.4400	1.8124	13.995	0	0	200
2023/07/18	2030	01/02/2024	10.16	Put	Bond Future	3,347.1500	3.3471	3,018.5400	3.0185	(9.818)	0	0	0
2023/07/18	2030	01/02/2024	11.00	Call	Bond Future	3,376.8600	3.3769	3,720.4700	3.7205	10.175	0	0	0
2023/07/18	2030	01/02/2024	9.93	Call	Bond Future	1,243.1400	1.2431	1,431.6700	1.4317	15.166	0	0	1,360
2023/07/18	2030	01/02/2024	9.93	Put	Bond Future	3,957.9400	3.9579	3,595.3500	3.5954	(9.161)	0	0	0
2023/07/18	2030	01/02/2024	10.00	Call	Bond Future	1,339.9800	1.3400	1,538.6200	1.5386	14.824	0	0	500
2023/07/18	2030	01/02/2024	10.00	Put	Bond Future	3,762.0100	3.7620	3,409.5300	3.4095	(9.369)	0	0	0
2023/07/18	2030	01/02/2024	9.57	Put	Bond Future	5,059.6100	5.0596	4,648.0900	4.6481	(8.133)	0	0	0
2023/07/18	2030	01/02/2024	9.89	Put	Bond Future	4,072.7100	4.0727	3,704.4000	3.7044	(9.043)	0	0	0
2023/07/18	2030	01/02/2024			Bond Future	10.5901	88.8614	10.4540	89.4125	(1.284)	0.0000	0.0000	0
2023/07/18	2030	01/02/2024	11.86	Call	Bond Future	5,807.6200	5.8076	6,241.9200	6.2419	7.478	0	0	0
2023/07/18	2030	01/02/2024	12.10	Call	Bond Future	6,547.2200	6.5472	6,999.9100	6.9999	6.914	0	0	0
2023/07/18	2030	01/02/2024	11.75	Call	Bond Future	5,475.1500	5.4751	5,900.0800	5.9001	7.761	0	0	0
2023/07/18	2030	01/02/2024	11.75	Put	Bond Future	944.2900	0.9443	818.1000	0.8181	(13.363)	0	0	200
2023/07/18	2030	01/02/2024	11.31	Call	Bond Future	4,202.7500	4.2027	4,583.6800	4.5837	9.064	0	0	0
2023/07/18	2030	01/02/2024	11.31	Put	Bond Future	1,355.6600	1.3557	1,185.4700	1.1855	(12.554)	0	0	1,360
2023/07/18	2030	01/02/2024	11.35	Call	Bond Future	4,313.9300	4.3139	4,699.3000	4.6993	8.933	0	0	0
2023/07/18	2030	01/02/2024	11.35	Put	Bond Future	1,312.0300	1.3120	1,146.2800	1.1463	(12.633)	0	0	0
2023/07/18	2030	01/02/2024	11.36	Call	Bond Future	4,341.8600	4.3419	4,728.3400	4.7283	8.901	0	0	0
2023/07/18	2030	01/02/2024	11.36	Put	Bond Future	1,301.3200	1.3013	1,136.6800	1.1367	(12.652)	0	0	0
2023/07/18	2030	01/02/2024	10.39	Call	Bond Future	2,003.0700	2.0031	2,260.3200	2.2603	12.843	0	0	500
2023/07/18	2030	01/02/2024	10.39	Put	Bond Future	2,815.1800	2.8152	2,521.3100	2.5213	(10.439)	0	0	0
2023/07/18	2030	01/02/2024	11.00	Put	Bond Future	1,741.4800	1.7415	1,533.9700	1.5340	(11.916)	0	0	700
2023/07/18	2030	01/02/2024	10.07	Call	Bond Future	1,446.1700	1.4462	1,655.2000	1.6552	14.454	0	0	400
2023/07/18	2030	01/02/2024	10.07	Put	Bond Future	3,576.6000	3.5766	3,234.5100	3.2345	(9.565)	0	0	0
2023/07/18	2030	01/02/2024	9.57	Call	Bond Future	820.4800	0.8205	960.0800	0.9601	17.014	0	0	400
2023/07/18	2030	01/02/2024	9.89	Call	Bond Future	1,190.0900	1.1901	1,372.9000	1.3729	15.361	0	0	500
2023/07/18	2030	02/05/2024	11.12	Put	Bond Future	2,091.8700	2.0919	1,875.9700	1.8760	(10.321)	0	0	0
2023/07/18	2030	02/05/2024	12.38	Call	Bond Future	7,305.6600	7.3057	7,760.8900	7.7609	6.231	0	0	0
2023/07/18	2030	02/05/2024	12.38	Put	Bond Future	921.0700	0.9211	812.4900	0.8125	(11.788)	0	0	1,080
2023/07/18	2030	02/05/2024	10.62	Call	Bond Future	2,692.1400	2.6921	2,980.7700	2.9808	10.721	0	0	500
2023/07/18	2030	02/05/2024	10.62	Put	Bond Future	2,883.0300	2.8830	2,607.8500	2.6079	(9.545)	0	0	0
2023/07/18	2030	02/05/2024	10.82	Call	Bond Future	3,125.9300	3.1259	3,439.2600	3.4393	10.024	0	0	1,080
2023/07/18	2030	02/05/2024	10.82	Put	Bond Future	2,537.3800	2.5374	2,286.9000	2.2869	(9.872)	0	0	0
2023/07/18	2030	02/05/2024	9.81	Call	Bond Future	1,316.7300	1.3167	1,500.5800	1.5006	13.963	0	0	0
2023/07/18	2030	02/05/2024	9.81	Put	Bond Future	4,753.4000	4.7534	4,373.4400	4.3734	(7.993)	0	0	0
2023/07/18	2030	02/05/2024	9.82	Call	Bond Future	1,329.6300	1.3296	1,514.7300	1.5147	13.921	0	0	0
2023/07/18	2030	02/05/2024	9.82	Put	Bond Future	4,725.3400	4.7253	4,346.6300	4.3466	(8.014)	0	0	0
2023/07/18	2030	02/05/2024	9.66	Call	Bond Future	1,133.0000	1.1330	1,298.4400	1.2984	14.602	0	0	1,000
2023/07/18	2030	02/05/2024	9.66	Put	Bond Future	5,186.7900	5.1868	4,788.4200	4.7884	(7.680)	0	0	0
2023/07/18	2030	02/05/2024			Bond Future	10.6688	90.8754	10.5251	91.4392	(1.347)	0.0000	0.0000	0
2023/07/18	2030	02/05/2024	13.15	Call	Bond Future	9,541.8800	9.5419	10,042.7100	10.0427	5.249	0	0	0
2023/07/18	2030	02/05/2024	13.15	Put	Bond Future	472.4300	0.4724	409.4500	0.4095	(13.331)	0	0	500
2023/07/18	2030	02/05/2024	11.12	Call	Bond Future	3,833.6800	3.8337	4,181.5900	4.1816	9.075	0	0	500
2023/07/18	2030	02/05/2024	11.94	Call	Bond Future	6,026.6100	6.0266	6,451.2300	6.4512	7.046	0	0	0
2023/07/18	2030	02/05/2024	11.94	Put	Bond Future	1,227.2600	1.2273	1,088.0700	1.0881	(11.342)	0	0	1,000

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2023/07/18	2030	02/05/2024	10.16	Call	Bond Future	1,828.6600	1.8287	2,057.5500	2.0575	12.517	0	0	1,000
2023/07/18	2030	02/05/2024	10.16	Put	Bond Future	3,845.0700	3.8451	3,510.1500	3.5101	(8.710)	0	0	0
2023/07/18	2030	02/05/2024	9.83	Call	Bond Future	1,342.6200	1.3426	1,528.9700	1.5290	13.880	0	0	0
2023/07/18	2030	02/05/2024	9.83	Put	Bond Future	4,697.3900	4.6974	4,319.9300	4.3199	(8.036)	0	0	0
2023/07/18	2030	01/08/2024	10.37	Call	Bond Future	2,248.2600	2.2483	2,505.5000	2.5055	11.442	0	0	0
2023/07/18	2030	01/08/2024	10.37	Put	Bond Future	3,711.8000	3.7118	3,392.1600	3.3922	(8.611)	0	0	0
2023/07/18	2030	01/08/2024	10.38	Call	Bond Future	2,266.0400	2.2660	2,524.4900	2.5245	11.405	0	0	0
2023/07/18	2030	01/08/2024	10.38	Put	Bond Future	3,691.0900	3.6911	3,372.6600	3.3727	(8.627)	0	0	0
2023/07/18	2030	01/08/2024			Bond Future	10.7539	88.9372	10.6017	89.5141	(1.416)	0.0000	0.0000	0
2023/07/18	2030	01/08/2024	10.39	Call	Bond Future	2,283.8900	2.2839	2,543.5600	2.5436	11.370	0	0	0
2023/07/18	2030	01/08/2024	10.39	Put	Bond Future	3,670.4600	3.6705	3,353.2500	3.3532	(8.642)	0	0	0
2023/07/18	2032	03/08/2023	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,441
2023/07/18	2032	03/08/2023	9.60	Put	Bond Future	7,782.2900	7.7823	7,082.1200	7.0821	(8.997)	0	0	0
2023/07/18	2032	03/08/2023	10.30	Call	Bond Future	1.2600	0.0013	4.5700	0.0046	262.698	0	0	7,500
2023/07/18	2032	03/08/2023	10.30	Put	Bond Future	4,042.6500	4.0426	3,345.7900	3.3458	(17.238)	0	0	0
2023/07/18	2032	03/08/2023	12.04	Call	Bond Future	4,472.4600	4.4725	5,149.5900	5.1496	15.140	0	0	3,000
2023/07/18	2032	03/08/2023	12.04	Put	Bond Future	38.7400	0.0387	15.7000	0.0157	(59.473)	0	0	3,000
2023/07/18	2032	03/08/2023	11.77	Call	Bond Future	3,291.6000	3.2916	3,936.5800	3.9366	19.595	0	0	0
2023/07/18	2032	03/08/2023	11.77	Put	Bond Future	100.6400	0.1006	45.4500	0.0454	(54.839)	0	0	0
2023/07/18	2032	03/08/2023	11.90	Call	Bond Future	3,856.4900	3.8565	4,520.0900	4.5201	17.207	0	0	5,000
2023/07/18	2032	03/08/2023	11.90	Put	Bond Future	63.9900	0.0640	27.4200	0.0274	(57.150)	0	0	0
2023/07/18	2032	03/08/2023	11.55	Call	Bond Future	2,371.0900	2.3711	2,964.5800	2.9646	25.030	0	0	0
2023/07/18	2032	03/08/2023	11.55	Put	Bond Future	211.7000	0.2117	105.0200	0.1050	(50.392)	0	0	7,500
2023/07/18	2032	03/08/2023			Bond Future	11.1010	87.3176	10.9587	88.0178	(1.282)	0.0000	0.0000	76,883
2023/07/18	2032	03/08/2023	11.45	Call	Bond Future	1,976.8100	1.9768	2,536.2200	2.5362	28.299	0	0	0
2023/07/18	2032	03/08/2023	11.45	Put	Bond Future	292.0400	0.2920	151.2800	0.1513	(48.199)	0	0	7,500
2023/07/18	2032	03/08/2023	12.00	Call	Bond Future	4,296.1700	4.2962	4,969.9200	4.9699	15.683	0	0	5,000
2023/07/18	2032	03/08/2023	12.00	Put	Bond Future	44.9600	0.0450	18.5400	0.0185	(58.763)	0	0	0
2023/07/18	2032	03/08/2023	11.76	Call	Bond Future	3,248.6100	3.2486	3,891.8600	3.8919	19.801	0	0	0
2023/07/18	2032	03/08/2023	11.76	Put	Bond Future	104.1700	0.1042	47.2500	0.0472	(54.641)	0	0	0
2023/07/18	2032	03/08/2023	11.50	Call	Bond Future	2,171.8300	2.1718	2,749.1300	2.7491	26.581	0	0	11,000
2023/07/18	2032	03/08/2023	11.50	Put	Bond Future	249.3000	0.2493	126.4300	0.1264	(49.286)	0	0	11,000
2023/07/18	2032	03/08/2023	11.75	Call	Bond Future	3,205.6900	3.2057	3,847.1500	3.8471	20.010	0	0	0
2023/07/18	2032	03/08/2023	11.75	Put	Bond Future	107.8000	0.1078	49.0900	0.0491	(54.462)	0	0	0
2023/07/18	2032	02/11/2023	11.90	Call	Bond Future	4,317.1100	4.3171	4,842.7300	4.8427	12.175	0	0	0
2023/07/18	2032	02/11/2023	11.90	Put	Bond Future	1,024.5400	1.0245	834.8800	0.8349	(18.512)	0	0	0
2023/07/18	2032	02/11/2023	11.24	Call	Bond Future	2,311.4300	2.3114	2,697.9400	2.6979	16.722	0	0	0
2023/07/18	2032	02/11/2023	11.24	Put	Bond Future	2,090.4400	2.0904	1,761.6700	1.7617	(15.727)	0	0	0
2023/07/18	2032	02/11/2023	10.71	Call	Bond Future	1,151.3700	1.1514	1,403.4700	1.4035	21.896	0	0	500
2023/07/18	2032	02/11/2023	11.09	Put	Bond Future	2,434.5100	2.4345	2,068.5100	2.0685	(15.034)	0	0	0
2023/07/18	2032	02/11/2023	10.59	Call	Bond Future	956.6800	0.9567	1,179.0000	1.1790	23.239	0	0	500
2023/07/18	2032	02/11/2023	10.59	Put	Bond Future	3,911.7300	3.9117	3,418.7700	3.4188	(12.602)	0	0	0
2023/07/18	2032	02/11/2023			Bond Future	11.1937	85.0783	11.0451	85.7936	(1.328)	0.0000	0.0000	184,338
2023/07/18	2032	02/11/2023	11.78	Call	Bond Future	3,916.8000	3.9168	4,420.7600	4.4208	12.867	0	0	0
2023/07/18	2032	02/11/2023	11.78	Put	Bond Future	1,171.5800	1.1716	960.2600	0.9603	(18.037)	0	0	500
2023/07/18	2032	02/11/2023	12.26	Call	Bond Future	5,584.2800	5.5843	6,164.8700	6.1649	10.397	0	0	0
2023/07/18	2032	02/11/2023	12.26	Put	Bond Future	678.4500	0.6784	543.7600	0.5438	(19.853)	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
2023/07/18	2032	02/11/2023	11.23	Call	Bond Future	2,285.3000	2.2853	2,669.3800	2.6694	16.807	0	0	0
2023/07/18	2032	02/11/2023	11.23	Put	Bond Future	2,112.0200	2.1120	1,780.8200	1.7808	(15.682)	0	0	0
2023/07/18	2032	02/11/2023	11.28	Call	Bond Future	2,417.1800	2.4172	2,813.3800	2.8134	16.391	0	0	0
2023/07/18	2032	02/11/2023	11.28	Put	Bond Future	2,005.7200	2.0057	1,686.6400	1.6866	(15.909)	0	0	500
2023/07/18	2032	02/11/2023	10.71	Put	Bond Future	3,508.4200	3.5084	3,045.2400	3.0452	(13.202)	0	0	0
2023/07/18	2032	02/11/2023	11.09	Call	Bond Future	1,936.1700	1.9362	2,285.4500	2.2854	18.040	0	0	500
2023/07/18	2032	02/11/2023	11.22	Call	Bond Future	2,259.5100	2.2595	2,641.1300	2.6411	16.890	0	0	0
2023/07/18	2032	02/11/2023	11.22	Put	Bond Future	2,133.9700	2.1340	1,800.3100	1.8003	(15.636)	0	0	0
2023/07/18	2032	01/02/2024	12.50	Call	Bond Future	6,602.1700	6.6022	7,169.8200	7.1698	8.598	0	0	0
2023/07/18	2032	01/02/2024	12.73	Call	Bond Future	7,392.1900	7.3922	7,983.3700	7.9834	7.997	0	0	0
2023/07/18	2032	01/02/2024	12.73	Put	Bond Future	946.8600	0.9469	806.5600	0.8066	(14.817)	0	0	500
2023/07/18	2032	01/02/2024	11.83	Call	Bond Future	4,436.7600	4.4368	4,916.3300	4.9163	10.809	0	0	0
2023/07/18	2032	01/02/2024	11.83	Put	Bond Future	1,911.7800	1.9118	1,659.8700	1.6599	(13.177)	0	0	0
2023/07/18	2032	01/02/2024	11.84	Call	Bond Future	4,467.0600	4.4671	4,948.1700	4.9482	10.770	0	0	0
2023/07/18	2032	01/02/2024	11.84	Put	Bond Future	1,897.1100	1.8971	1,646.7400	1.6467	(13.197)	0	0	0
2023/07/18	2032	01/02/2024	10.78	Call	Bond Future	1,800.6600	1.8007	2,089.2300	2.0892	16.026	0	0	200
2023/07/18	2032	01/02/2024	11.09	Call	Bond Future	2,449.7400	2.4497	2,798.8800	2.7989	14.252	0	0	500
2023/07/18	2032	01/02/2024	11.09	Put	Bond Future	3,344.5300	3.3445	2,962.1900	2.9622	(11.432)	0	0	0
2023/07/18	2032	01/02/2024	11.75	Call	Bond Future	4,196.7600	4.1968	4,663.7900	4.6638	11.128	0	0	0
2023/07/18	2032	01/02/2024	11.75	Put	Bond Future	2,032.7100	2.0327	1,768.2600	1.7683	(13.010)	0	0	200
2023/07/18	2032	01/02/2024	10.01	Call	Bond Future	752.8300	0.7528	906.7700	0.9068	20.448	0	0	1,200
2023/07/18	2032	01/02/2024	10.01	Put	Bond Future	6,981.0800	6.9811	6,403.5400	6.4035	(8.273)	0	0	0
2023/07/18	2032	01/02/2024	10.59	Call	Bond Future	1,470.8600	1.4709	1,722.9300	1.7229	17.138	0	0	500
2023/07/18	2032	01/02/2024			Bond Future	11.2798	87.0095	11.1244	87.7410	(1.377)	0.0000	0.0000	0
2023/07/18	2032	01/02/2024	12.50	Put	Bond Future	1,134.7100	1.1347	970.8800	0.9709	(14.438)	0	0	200
2023/07/18	2032	01/02/2024	12.62	Call	Bond Future	7,012.2700	7.0123	7,592.5900	7.5926	8.276	0	0	0
2023/07/18	2032	01/02/2024	12.62	Put	Bond Future	1,032.6000	1.0326	881.4400	0.8814	(14.639)	0	0	1,200
2023/07/18	2032	01/02/2024	11.85	Call	Bond Future	4,497.4400	4.4974	4,980.0800	4.9801	10.731	0	0	0
2023/07/18	2032	01/02/2024	11.85	Put	Bond Future	1,882.5500	1.8825	1,633.7100	1.6337	(13.218)	0	0	0
2023/07/18	2032	01/02/2024	10.78	Put	Bond Future	4,183.5700	4.1836	3,740.6600	3.7407	(10.587)	0	0	0
2023/07/18	2032	01/02/2024	10.59	Put	Bond Future	4,782.6000	4.7826	4,303.1900	4.3032	(10.024)	0	0	0
2023/07/18	2032	01/02/2024	10.76	Call	Bond Future	1,762.8800	1.7629	2,047.5400	2.0475	16.147	0	0	1,200
2023/07/18	2032	01/02/2024	10.76	Put	Bond Future	4,242.9500	4.2430	3,796.1300	3.7961	(10.531)	0	0	0
2023/07/18	2032	02/05/2024	12.90	Call	Bond Future	7,879.1300	7.8791	8,468.2100	8.4682	7.476	0	0	0
2023/07/18	2032	02/05/2024	13.18	Call	Bond Future	8,812.0400	8.8120	9,424.2300	9.4242	6.947	0	0	0
2023/07/18	2032	02/05/2024	13.18	Put	Bond Future	1,049.1300	1.0491	913.1500	0.9131	(12.961)	0	0	500
2023/07/18	2032	02/05/2024	10.86	Call	Bond Future	2,198.1800	2.1982	2,507.7700	2.5078	14.084	0	0	1,000
2023/07/18	2032	02/05/2024	10.86	Put	Bond Future	4,586.6000	4.5866	4,148.0200	4.1480	(9.562)	0	0	0
2023/07/18	2032	02/05/2024	10.56	Call	Bond Future	1,669.1100	1.6691	1,927.5600	1.9276	15.484	0	0	0
2023/07/18	2032	02/05/2024	10.56	Put	Bond Future	5,495.9200	5.4959	5,006.2000	5.0062	(8.911)	0	0	0
2023/07/18	2032	02/05/2024	10.65	Call	Bond Future	1,816.1300	1.8161	2,089.7100	2.0897	15.064	0	0	1,550
2023/07/18	2032	02/05/2024	10.65	Put	Bond Future	5,208.1900	5.2082	4,733.6000	4.7336	(9.112)	0	0	0
2023/07/18	2032	02/05/2024	10.36	Call	Bond Future	1,370.5100	1.3705	1,596.1000	1.5961	16.460	0	0	1,000
2023/07/18	2032	02/05/2024	10.36	Put	Bond Future	6,173.4600	6.1735	5,650.8800	5.6509	(8.465)	0	0	0
2023/07/18	2032	02/05/2024			Bond Future	11.3727	84.8188	11.2101	85.5669	(1.430)	0.0000	0.0000	0
2023/07/18	2032	02/05/2024	12.90	Put	Bond Future	1,255.5100	1.2555	1,096.4200	1.0964	(12.671)	0	0	1,000
2023/07/18	2032	02/05/2024	13.35	Call	Bond Future	9,365.4100	9.3654	9,991.3900	9.9914	6.684	0	0	0
2023/07/18	2032	02/05/2024	13.35	Put	Bond Future	921.5600	0.9216	799.3700	0.7994	(13.259)	0	0	1,550

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
2023/07/18	2032	02/05/2024	11.09	Call	Bond Future	2,676.8700	2.6769	3,026.0300	3.0260	13.044	0	0	500
2023/07/18	2032	02/05/2024	11.09	Put	Bond Future	3,983.1000	3.9831	3,584.0900	3.5841	(10.018)	0	0	0
2023/07/18	2032	02/05/2024	11.35	Call	Bond Future	3,282.4400	3.2824	3,675.0300	3.6750	11.960	0	0	1,550
2023/07/18	2032	02/05/2024	11.35	Put	Bond Future	3,386.4100	3.3864	3,030.8300	3.0308	(10.500)	0	0	0
2023/07/18	2032	02/05/2024	10.59	Call	Bond Future	1,717.2600	1.7173	1,980.7400	1.9807	15.343	0	0	500
2023/07/18	2032	02/05/2024	10.59	Put	Bond Future	5,398.8400	5.3988	4,914.1500	4.9142	(8.978)	0	0	0
2023/07/18	2032	02/05/2024	10.54	Call	Bond Future	1,637.5800	1.6376	1,892.6900	1.8927	15.578	0	0	0
2023/07/18	2032	02/05/2024	10.54	Put	Bond Future	5,561.3800	5.5614	5,068.3200	5.0683	(8.866)	0	0	0
2023/07/18	2032	02/05/2024	10.55	Call	Bond Future	1,653.4300	1.6534	1,910.2200	1.9102	15.531	0	0	0
2023/07/18	2032	02/05/2024	10.55	Put	Bond Future	5,528.7100	5.5287	5,037.3300	5.0373	(8.888)	0	0	0
2023/07/18	2032	01/08/2024	11.15	Call	Bond Future	2,707.0000	2.7070	3,061.8600	3.0619	13.109	0	0	0
2023/07/18	2032	01/08/2024	11.15	Put	Bond Future	4,152.2300	4.1522	3,741.7500	3.7418	(9.886)	0	0	0
2023/07/18	2032	01/08/2024			Bond Future	11.4700	86.7478	11.2997	87.5131	(1.485)	0.0000	0.0000	0
2023/07/18	2032	01/08/2024	11.13	Call	Bond Future	2,664.8600	2.6649	3,016.4000	3.0164	13.192	0	0	0
2023/07/18	2032	01/08/2024	11.13	Put	Bond Future	4,201.4800	4.2015	3,787.6800	3.7877	(9.849)	0	0	0
2023/07/18	2032	01/08/2024	11.14	Call	Bond Future	2,686.0600	2.6861	3,039.2700	3.0393	13.150	0	0	0
2023/07/18	2032	01/08/2024	11.14	Put	Bond Future	4,176.9700	4.1770	3,764.8400	3.7648	(9.867)	0	0	0
2023/07/18	2033	03/08/2023			Bond Future	116.9565	116.9565	116.9581	116.9581	0.001	0.0000	0.0000	7,134
2023/07/18	2033	02/11/2023			Bond Future	118.1373	118.1373	118.1385	118.1385	0.001	0.0000	0.0000	1,672
2023/07/18	2033	01/02/2024			Bond Future	120.8464	120.8464	120.8475	120.8475	0.001	0.0000	0.0000	0
2023/07/18	2033	02/05/2024			Bond Future	122.1522	122.1522	122.1541	122.1541	0.002	0.0000	0.0000	0
2023/07/18	2033	01/08/2024			Bond Future	124.9594	124.9594	124.9615	124.9615	0.002	0.0000	0.0000	0
2023/07/18	2037	03/08/2023	12.12	Call	Bond Future	998.9500	0.9989	1,320.2200	1.3202	32.161	0	0	0
2023/07/18	2037	03/08/2023	12.12	Put	Bond Future	917.3900	0.9174	626.7300	0.6267	(31.683)	0	0	0
2023/07/18	2037	03/08/2023	12.13	Call	Bond Future	1,027.6500	1.0277	1,354.3900	1.3544	31.795	0	0	0
2023/07/18	2037	03/08/2023	12.13	Put	Bond Future	892.3200	0.8923	607.1300	0.6071	(31.961)	0	0	0
2023/07/18	2037	03/08/2023			Bond Future	12.1048	76.5086	11.9919	77.1205	(0.933)	0.0000	0.0000	95,958
2023/07/18	2037	03/08/2023	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,730
2023/07/18	2037	03/08/2023	10.30	Put	Bond Future	10,709.7700	10.7098	10,097.8400	10.0978	(5.714)	0	0	0
2023/07/18	2037	03/08/2023	11.00	Call	Bond Future	1.4100	0.0014	2.7400	0.0027	94.326	0	0	1,730
2023/07/18	2037	03/08/2023	11.00	Put	Bond Future	6,312.7700	6.3128	5,702.1700	5.7022	(9.672)	0	0	0
2023/07/18	2037	03/08/2023	12.14	Call	Bond Future	1,056.8000	1.0568	1,388.9900	1.3890	31.434	0	0	0
2023/07/18	2037	03/08/2023	12.14	Put	Bond Future	867.7600	0.8678	588.0200	0.5880	(32.237)	0	0	0
2023/07/18	2037	02/11/2023	12.52	Call	Bond Future	3,484.3700	3.4844	3,867.7100	3.8677	11.002	0	0	731
2023/07/18	2037	02/11/2023	12.52	Put	Bond Future	1,875.3500	1.8753	1,633.6400	1.6336	(12.889)	0	0	0
2023/07/18	2037	02/11/2023	13.89	Call	Bond Future	8,626.1300	8.6261	9,177.5300	9.1775	6.392	0	0	0
2023/07/18	2037	02/11/2023	13.89	Put	Bond Future	443.4700	0.4435	369.8200	0.3698	(16.608)	0	0	731
2023/07/18	2037	02/11/2023	11.56	Put	Bond Future	4,621.2100	4.6212	4,179.5100	4.1795	(9.558)	0	0	0
2023/07/18	2037	02/11/2023	11.57	Call	Bond Future	1,062.0000	1.0620	1,247.4400	1.2474	17.461	0	0	0
2023/07/18	2037	02/11/2023	11.55	Put	Bond Future	4,660.8100	4.6608	4,217.0200	4.2170	(9.522)	0	0	0
2023/07/18	2037	02/11/2023			Bond Future	12.2118	78.1941	12.0947	78.8191	(0.959)	0.0000	0.0000	49,440
2023/07/18	2037	02/11/2023	11.56	Call	Bond Future	1,044.8100	1.0448	1,228.1600	1.2282	17.549	0	0	0
2023/07/18	2037	02/11/2023	11.57	Put	Bond Future	4,581.6900	4.5817	4,142.0800	4.1421	(9.595)	0	0	0
2023/07/18	2037	02/11/2023	12.02	Call	Bond Future	2,024.9400	2.0249	2,307.4600	2.3075	13.952	0	0	731
2023/07/18	2037	02/11/2023	12.02	Put	Bond Future	3,052.6200	3.0526	2,710.0900	2.7101	(11.221)	0	0	0
2023/07/18	2037	02/11/2023	11.55	Call	Bond Future	1,027.6400	1.0276	1,208.9000	1.2089	17.638	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/18	2037	01/02/2024	12.93	Call	Bond Future	5,241.8300	5.2418	5,664.5600	5.6646	8.065	0	0	0
2023/07/18	2037	01/02/2024	12.93	Put	Bond Future	2,138.6600	2.1387	1,922.2800	1.9223	(10.118)	0	0	2,500
2023/07/18	2037	01/02/2024	13.93	Put	Bond Future	1,023.0300	1.0230	906.0300	0.9060	(11.437)	0	0	2,500
2023/07/18	2037	01/02/2024	12.33	Call	Bond Future	3,379.9600	3.3800	3,716.9400	3.7169	9.970	0	0	0
2023/07/18	2037	01/02/2024	12.33	Put	Bond Future	3,311.3200	3.3113	3,009.1900	3.0092	(9.124)	0	0	0
2023/07/18	2037	01/02/2024	12.09	Put	Bond Future	3,932.0600	3.9321	3,591.0200	3.5910	(8.673)	0	0	0
2023/07/18	2037	01/02/2024			Bond Future	12.3168	75.7125	12.1951	76.3516	(0.988)	0.0000	0.0000	1,714
2023/07/18	2037	01/02/2024	13.93	Call	Bond Future	8,795.8400	8.7958	9,317.9500	9.3179	5.936	0	0	0
2023/07/18	2037	01/02/2024	12.31	Call	Bond Future	3,323.5500	3.3236	3,657.3700	3.6574	10.044	0	0	0
2023/07/18	2037	01/02/2024	12.31	Put	Bond Future	3,359.2600	3.3593	3,053.9700	3.0540	(9.088)	0	0	0
2023/07/18	2037	01/02/2024	12.32	Call	Bond Future	3,351.8200	3.3518	3,687.2200	3.6872	10.007	0	0	0
2023/07/18	2037	01/02/2024	12.32	Put	Bond Future	3,335.3300	3.3353	3,031.6200	3.0316	(9.106)	0	0	0
2023/07/18	2037	01/02/2024	12.09	Call	Bond Future	2,734.4100	2.7344	3,032.4800	3.0325	10.901	0	0	2,500
2023/07/18	2037	02/05/2024	11.44	Call	Bond Future	1,787.9100	1.7879	1,994.7800	1.9948	11.570	0	0	0
2023/07/18	2037	02/05/2024	11.44	Put	Bond Future	7,129.2300	7.1292	6,682.3500	6.6824	(6.268)	0	0	0
2023/07/18	2037	02/05/2024	11.45	Call	Bond Future	1,805.0700	1.8051	2,013.3200	2.0133	11.537	0	0	0
2023/07/18	2037	02/05/2024	11.43	Put	Bond Future	7,168.6800	7.1687	6,720.4200	6.7204	(6.253)	0	0	0
2023/07/18	2037	02/05/2024			Bond Future	12.4293	77.4282	12.3028	78.0820	(1.018)	0.0000	0.0000	0
2023/07/18	2037	02/05/2024	11.45	Put	Bond Future	7,089.6900	7.0897	6,644.1900	6.6442	(6.284)	0	0	0
2023/07/18	2037	02/05/2024	11.43	Call	Bond Future	1,770.6100	1.7706	1,976.1000	1.9761	11.606	0	0	0
2023/07/18	2037	01/08/2024	12.10	Call	Bond Future	3,284.4200	3.2844	3,584.0000	3.5840	9.121	0	0	0
2023/07/18	2037	01/08/2024	12.10	Put	Bond Future	5,597.8400	5.5978	5,228.5800	5.2286	(6.596)	0	0	0
2023/07/18	2037	01/08/2024	12.09	Call	Bond Future	3,261.2600	3.2613	3,559.5400	3.5595	9.146	0	0	0
2023/07/18	2037	01/08/2024	12.09	Put	Bond Future	5,627.4500	5.6275	5,256.8900	5.2569	(6.585)	0	0	0
2023/07/18	2037	01/08/2024			Bond Future	12.5484	74.9333	12.4167	75.6021	(1.049)	0.0000	0.0000	0
2023/07/18	2037	01/08/2024	12.11	Call	Bond Future	3,307.6600	3.3077	3,608.5400	3.6085	9.096	0	0	0
2023/07/18	2037	01/08/2024	12.11	Put	Bond Future	5,568.3600	5.5684	5,200.4000	5.2004	(6.608)	0	0	0
2023/07/18	2038	03/08/2023			Bond Future	126.0026	126.0026	126.1533	126.1533	0.120	0.0000	0.0000	1,757
2023/07/18	2038	02/11/2023			Bond Future	128.8096	128.8096	128.9631	128.9631	0.119	0.0000	0.0000	3,580
2023/07/18	2038	01/02/2024			Bond Future	129.7470	129.7470	129.9045	129.9045	0.121	0.0000	0.0000	0
2023/07/18	2038	02/05/2024			Bond Future	132.7178	132.7178	132.8794	132.8794	0.122	0.0000	0.0000	0
2023/07/18	2038	01/08/2024			Bond Future	133.7008	133.7008	133.8676	133.8676	0.125	0.0000	0.0000	0
2023/07/18	2040	03/08/2023	12.23	Call	Bond Future	634.7900	0.6348	862.5500	0.8625	35.880	0	0	0
2023/07/18	2040	03/08/2023	12.23	Put	Bond Future	1,493.2200	1.4932	1,107.4400	1.1074	(25.835)	0	0	0
2023/07/18	2040	03/08/2023			Bond Future	12.3807	76.6560	12.2727	77.2696	(0.872)	0.0000	0.0000	105,702
2023/07/18	2040	03/08/2023	12.21	Call	Bond Future	591.9800	0.5920	809.0100	0.8090	36.662	0	0	0
2023/07/18	2040	03/08/2023	12.21	Put	Bond Future	1,565.4700	1.5655	1,168.9600	1.1690	(25.328)	0	0	0
2023/07/18	2040	03/08/2023	12.22	Call	Bond Future	613.1700	0.6132	835.5600	0.8356	36.269	0	0	0
2023/07/18	2040	03/08/2023	12.22	Put	Bond Future	1,529.1000	1.5291	1,137.9500	1.1380	(25.580)	0	0	0
2023/07/18	2040	02/11/2023	12.60	Call	Bond Future	3,041.0200	3.0410	3,385.7200	3.3857	11.335	0	0	128
2023/07/18	2040	02/11/2023	12.60	Put	Bond Future	2,443.7600	2.4438	2,161.7900	2.1618	(11.538)	0	0	0
2023/07/18	2040	02/11/2023	13.64	Call	Bond Future	6,843.4400	6.8434	7,346.2300	7.3462	7.347	0	0	0
2023/07/18	2040	02/11/2023	13.64	Put	Bond Future	860.9400	0.8609	737.0600	0.7371	(14.389)	0	0	128
2023/07/18	2040	02/11/2023	11.58	Call	Bond Future	721.3100	0.7213	855.1000	0.8551	18.548	0	0	0
2023/07/18	2040	02/11/2023	11.58	Put	Bond Future	6,070.6000	6.0706	5,577.7200	5.5777	(8.119)	0	0	0
2023/07/18	2040	02/11/2023	11.59	Call	Bond Future	734.6700	0.7347	870.3000	0.8703	18.461	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
2023/07/18	2040	02/11/2023	11.60	Put	Bond Future	5,973.9400	5.9739	5,484.7500	5.4848	(8.189)	0	0	0
2023/07/18	2040	02/11/2023			Bond Future	12.4919	78.3448	12.3799	78.9715	(0.896)	0.0000	0.0000	31,003
2023/07/18	2040	02/11/2023	11.80	Call	Bond Future	1,057.0000	1.0570	1,233.4700	1.2335	16.695	0	0	128
2023/07/18	2040	02/11/2023	11.80	Put	Bond Future	5,063.1600	5.0632	4,612.9600	4.6130	(8.892)	0	0	0
2023/07/18	2040	02/11/2023	11.59	Put	Bond Future	6,022.1500	6.0222	5,531.1100	5.5311	(8.154)	0	0	0
2023/07/18	2040	02/11/2023	11.60	Call	Bond Future	748.1900	0.7482	885.6700	0.8857	18.375	0	0	0
2023/07/18	2040	01/02/2024	12.33	Call	Bond Future	2,807.3000	2.8073	3,099.1200	3.0991	10.395	0	0	0
2023/07/18	2040	01/02/2024	12.33	Put	Bond Future	4,317.4600	4.3175	3,968.5800	3.9686	(8.081)	0	0	0
2023/07/18	2040	01/02/2024	12.34	Call	Bond Future	2,833.7900	2.8338	3,127.2600	3.1273	10.356	0	0	0
2023/07/18	2040	01/02/2024	12.34	Put	Bond Future	4,287.5200	4.2875	3,940.2900	3.9403	(8.099)	0	0	0
2023/07/18	2040	01/02/2024			Bond Future	12.6016	75.6163	12.4854	76.2570	(0.923)	0.0000	0.0000	5,778
2023/07/18	2040	01/02/2024	12.35	Call	Bond Future	2,860.1800	2.8602	3,155.3000	3.1553	10.318	0	0	0
2023/07/18	2040	01/02/2024	12.35	Put	Bond Future	4,257.5400	4.2575	3,911.9600	3.9120	(8.117)	0	0	0
2023/07/18	2040	02/05/2024	11.60	Call	Bond Future	1,688.8300	1.6888	1,879.6900	1.8797	11.301	0	0	0
2023/07/18	2040	02/05/2024	11.61	Call	Bond Future	1,705.8800	1.7059	1,898.1000	1.8981	11.268	0	0	0
2023/07/18	2040	02/05/2024	11.62	Put	Bond Future	8,026.0300	8.0260	7,564.1600	7.5642	(5.755)	0	0	0
2023/07/18	2040	02/05/2024			Bond Future	12.7182	77.3298	12.5974	77.9852	(0.950)	0.0000	0.0000	0
2023/07/18	2040	02/05/2024	11.60	Put	Bond Future	8,114.1300	8.1141	7,649.5400	7.6495	(5.726)	0	0	0
2023/07/18	2040	02/05/2024	11.61	Put	Bond Future	8,069.9900	8.0700	7,606.7600	7.6068	(5.740)	0	0	0
2023/07/18	2040	02/05/2024	11.62	Call	Bond Future	1,723.0300	1.7230	1,916.6100	1.9166	11.235	0	0	0
2023/07/18	2040	01/08/2024	12.34	Call	Bond Future	3,337.4600	3.3375	3,631.3900	3.6314	8.807	0	0	0
2023/07/18	2040	01/08/2024	12.34	Put	Bond Future	6,070.0500	6.0700	5,693.3800	5.6934	(6.205)	0	0	0
2023/07/18	2040	01/08/2024			Bond Future	12.8415	74.5821	12.7158	75.2527	(0.979)	0.0000	0.0000	0
2023/07/18	2040	01/08/2024	12.32	Call	Bond Future	3,289.6900	3.2897	3,580.9900	3.5810	8.855	0	0	0
2023/07/18	2040	01/08/2024	12.32	Put	Bond Future	6,134.4700	6.1345	5,755.1700	5.7552	(6.183)	0	0	0
2023/07/18	2040	01/08/2024	12.33	Call	Bond Future	3,313.3800	3.3134	3,606.0000	3.6060	8.831	0	0	0
2023/07/18	2040	01/08/2024	12.33	Put	Bond Future	6,102.0300	6.1020	5,724.0500	5.7240	(6.194)	0	0	0
2023/07/18	2044	03/08/2023	12.00	Call	Bond Future	204.0800	0.2041	306.9200	0.3069	50.392	0	0	0
2023/07/18	2044	03/08/2023	12.00	Put	Bond Future	2,738.7100	2.7387	2,197.1000	2.1971	(19.776)	0	0	4,754
2023/07/18	2044	03/08/2023	12.15	Call	Bond Future	395.6100	0.3956	566.1300	0.5661	43.103	0	0	0
2023/07/18	2044	03/08/2023	12.15	Put	Bond Future	2,039.2700	2.0393	1,565.3400	1.5653	(23.240)	0	0	0
2023/07/18	2044	03/08/2023	12.16	Call	Bond Future	411.7400	0.4117	587.3400	0.5873	42.648	0	0	0
2023/07/18	2044	03/08/2023	12.16	Put	Bond Future	1,996.6300	1.9966	1,527.7800	1.5278	(23.482)	0	0	0
2023/07/18	2044	03/08/2023			Bond Future	12.4348	73.0574	12.3218	73.7018	(0.908)	0.0000	0.0000	35,996
2023/07/18	2044	03/08/2023	11.75	Call	Bond Future	50.4800	0.0505	82.8500	0.0829	64.124	0	0	4,553
2023/07/18	2044	03/08/2023	11.75	Put	Bond Future	4,110.2200	4.1102	3,498.1400	3.4981	(14.892)	0	0	3,076
2023/07/18	2044	03/08/2023	12.17	Call	Bond Future	428.2700	0.4283	608.9900	0.6090	42.198	0	0	0
2023/07/18	2044	03/08/2023	12.17	Put	Bond Future	1,954.4700	1.9545	1,490.7400	1.4907	(23.727)	0	0	0
2023/07/18	2044	03/08/2023	12.50	Call	Bond Future	1,236.9000	1.2369	1,601.3600	1.6014	29.466	0	0	0
2023/07/18	2044	03/08/2023	12.50	Put	Bond Future	869.1300	0.8691	589.1400	0.5891	(32.215)	0	0	9,106
2023/07/18	2044	02/11/2023	11.57	Call	Bond Future	627.4000	0.6274	755.5300	0.7555	20.422	0	0	0
2023/07/18	2044	02/11/2023	11.57	Put	Bond Future	6,414.6600	6.4147	5,884.5700	5.8846	(8.264)	0	0	0
2023/07/18	2044	02/11/2023			Bond Future	12.5420	74.6669	12.4250	75.3251	(0.933)	0.0000	0.0000	49,899
2023/07/18	2044	02/11/2023	11.55	Call	Bond Future	603.2600	0.6033	727.6600	0.7277	20.621	0	0	0
2023/07/18	2044	02/11/2023	11.55	Put	Bond Future	6,517.6100	6.5176	5,983.7900	5.9838	(8.190)	0	0	0
2023/07/18	2044	02/11/2023	11.56	Call	Bond Future	615.3000	0.6153	741.5700	0.7416	20.522	0	0	0
2023/07/18	2044	02/11/2023	11.56	Put	Bond Future	6,466.0600	6.4661	5,934.1100	5.9341	(8.227)	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
2023/07/18	2044	01/02/2024	12.29	Call	Bond Future	2,637.9900	2.6380	2,931.7700	2.9318	11.137	0	0	0
2023/07/18	2044	01/02/2024	12.29	Put	Bond Future	4,650.7400	4.6507	4,271.4500	4.2714	(8.155)	0	0	0
2023/07/18	2044	01/02/2024			Bond Future	12.6477	71.9800	12.5262	72.6531	(0.960)	0.0000	0.0000	8,359
2023/07/18	2044	01/02/2024	12.27	Call	Bond Future	2,587.1500	2.5871	2,877.4300	2.8774	11.220	0	0	0
2023/07/18	2044	01/02/2024	12.27	Put	Bond Future	4,715.2400	4.7152	4,332.4500	4.3325	(8.118)	0	0	0
2023/07/18	2044	01/02/2024	12.28	Call	Bond Future	2,612.6200	2.6126	2,904.6500	2.9046	11.178	0	0	0
2023/07/18	2044	01/02/2024	12.28	Put	Bond Future	4,683.0000	4.6830	4,301.9600	4.3020	(8.137)	0	0	0
2023/07/18	2044	02/05/2024	11.67	Call	Bond Future	1,750.1000	1.7501	1,955.6800	1.9557	11.747	0	0	0
2023/07/18	2044	02/05/2024	11.67	Put	Bond Future	8,086.8900	8.0869	7,604.0000	7.6040	(5.971)	0	0	0
2023/07/18	2044	02/05/2024			Bond Future	12.7595	73.6111	12.6334	74.2996	(0.988)	0.0000	0.0000	0
2023/07/18	2044	02/05/2024	11.65	Call	Bond Future	1,719.2600	1.7193	1,922.1200	1.9221	11.799	0	0	0
2023/07/18	2044	02/05/2024	11.65	Put	Bond Future	8,181.0100	8.1810	7,695.4000	7.6954	(5.936)	0	0	0
2023/07/18	2044	02/05/2024	11.66	Call	Bond Future	1,734.5200	1.7345	1,938.7400	1.9387	11.774	0	0	0
2023/07/18	2044	02/05/2024	11.66	Put	Bond Future	8,133.7500	8.1338	7,649.5000	7.6495	(5.954)	0	0	0
2023/07/18	2044	01/08/2024	12.28	Call	Bond Future	3,186.8800	3.1869	3,485.0200	3.4850	9.355	0	0	0
2023/07/18	2044	01/08/2024	12.28	Put	Bond Future	6,494.8200	6.4948	6,088.5800	6.0886	(6.255)	0	0	0
2023/07/18	2044	01/08/2024	12.29	Call	Bond Future	3,210.3400	3.2103	3,509.8600	3.5099	9.330	0	0	0
2023/07/18	2044	01/08/2024	12.29	Put	Bond Future	6,460.8100	6.4608	6,055.9500	6.0560	(6.266)	0	0	0
2023/07/18	2044	01/08/2024			Bond Future	12.8775	70.9040	12.7464	71.6084	(1.018)	0.0000	0.0000	0
2023/07/18	2044	01/08/2024	12.30	Call	Bond Future	3,233.8900	3.2339	3,534.7900	3.5348	9.305	0	0	0
2023/07/18	2044	01/08/2024	12.30	Put	Bond Future	6,426.9500	6.4270	6,023.4700	6.0235	(6.278)	0	0	0
2023/07/18	2046	03/08/2023			Bond Future	110.9583	110.9583	110.9603	110.9603	0.002	0.0000	0.0000	10,131
2023/07/18	2046	02/11/2023			Bond Future	111.3378	111.3378	111.3396	111.3396	0.002	0.0000	0.0000	16,067
2023/07/18	2046	01/02/2024			Bond Future	113.8910	113.8910	113.8927	113.8927	0.002	0.0000	0.0000	0
2023/07/18	2046	02/05/2024			Bond Future	114.3521	114.3521	114.3552	114.3552	0.003	0.0000	0.0000	0
2023/07/18	2046	01/08/2024			Bond Future	116.9794	116.9794	116.9826	116.9826	0.003	0.0000	0.0000	0
2023/07/18	2050	03/08/2023			Bond Future	110.5530	110.5530	110.7458	110.7458	0.174	0.0000	0.0000	9,592
2023/07/18	2050	02/11/2023			Bond Future	113.0156	113.0156	113.2123	113.2123	0.174	0.0000	0.0000	12,943
2023/07/18	2050	01/02/2024			Bond Future	113.3616	113.3616	113.5634	113.5634	0.178	0.0000	0.0000	0
2023/07/18	2050	02/05/2024			Bond Future	115.9574	115.9574	116.1640	116.1640	0.178	0.0000	0.0000	0
2023/07/18	2050	01/08/2024			Bond Future	116.3182	116.3182	116.5312	116.5312	0.183	0.0000	0.0000	0
2023/07/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/18	AL37	03/08/2023			Index Future	884.4650	884.4650	888.9430	888.9430	0.506	0.0000	0.0000	0
2023/07/18	AL37	02/11/2023			Index Future	903.9430	903.9430	908.5170	908.5170	0.506	0.0000	0.0000	0
2023/07/18	AL37	01/02/2024			Index Future	924.4570	924.4570	929.1330	929.1330	0.506	0.0000	0.0000	0
2023/07/18	AL37	02/05/2024			Index Future	945.4230	945.4230	950.2070	950.2070	0.506	0.0000	0.0000	0
2023/07/18	AL37	01/08/2024			Index Future	966.9560	966.9560	971.8500	971.8500	0.506	0.0000	0.0000	0
2023/07/18	AL7T	03/08/2023			Index Future	1,010.3680	1,010.3680	1,018.0640	1,018.0640	0.762	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
2023/07/18	AL7T	02/11/2023			Index Future	1,032.6190	1,032.6190	1,040.4810	1,040.4810	0.761	0.0000	0.0000	0
2023/07/18	AL7T	01/02/2024			Index Future	1,056.0520	1,056.0520	1,064.0920	1,064.0920	0.761	0.0000	0.0000	0
2023/07/18	AL7T	02/05/2024			Index Future	1,080.0040	1,080.0040	1,088.2270	1,088.2270	0.761	0.0000	0.0000	0
2023/07/18	AL7T	01/08/2024			Index Future	1,104.6010	1,104.6010	1,113.0140	1,113.0140	0.762	0.0000	0.0000	0
2023/07/18	ALBI	03/08/2023			Index Future	881.0450	881.0450	887.1840	887.1840	0.697	0.0000	0.0000	105
2023/07/18	ALBI	02/11/2023			Index Future	900.4470	900.4470	906.7190	906.7190	0.697	0.0000	0.0000	18
2023/07/18	ALBI	01/02/2024			Index Future	920.8810	920.8810	927.2940	927.2940	0.696	0.0000	0.0000	0
2023/07/18	ALBI	02/05/2024			Index Future	941.7670	941.7670	948.3270	948.3270	0.697	0.0000	0.0000	0
2023/07/18	ALBI	01/08/2024			Index Future	963.2160	963.2160	969.9270	969.9270	0.697	0.0000	0.0000	0
2023/07/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/07/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/18	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
2023/07/18	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/18	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/18	ES33	03/08/2023			Bond Future	12.5751	74.3697	12.4575	74.8989	(0.935)	0.0000	0.0000	350
2023/07/18	ES33	02/11/2023			Bond Future	12.7146	72.2278	12.5921	72.7686	(0.964)	0.0000	0.0000	0
2023/07/18	ES33	01/02/2024			Bond Future	12.8541	73.8843	12.7263	74.4374	(0.994)	0.0000	0.0000	0
2023/07/18	ES33	02/05/2024			Bond Future	12.9986	71.7755	12.8652	72.3414	(1.027)	0.0000	0.0000	0
2023/07/18	ES33	01/08/2024			Bond Future	13.1485	73.4232	13.0091	74.0023	(1.060)	0.0000	0.0000	0
2023/07/18	ES42	03/08/2023			Bond Future	13.0841	70.6395	12.9667	71.2403	(0.898)	0.0000	0.0000	4,000
2023/07/18	ES42	02/11/2023			Bond Future	13.2197	67.9496	13.0976	68.5635	(0.924)	0.0000	0.0000	0
2023/07/18	ES42	01/02/2024			Bond Future	13.3488	69.5082	13.2219	70.1361	(0.951)	0.0000	0.0000	0
2023/07/18	ES42	02/05/2024			Bond Future	13.4873	66.8365	13.3551	67.4790	(0.980)	0.0000	0.0000	0
2023/07/18	ES42	01/08/2024			Bond Future	13.6277	68.3698	13.4902	69.0271	(1.009)	0.0000	0.0000	0
2023/07/18	GOVI	03/08/2023	837.21	Call	GOVI	313,000.0000	31.3000	373,630.0000	37.3630	19.371	0	0	0
2023/07/18	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/18	GOVI	03/08/2023	837.22	Call	GOVI	312,900.0000	31.2900	373,530.0000	37.3530	19.377	0	0	0
2023/07/18	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/18	GOVI	03/08/2023			GOVI	868.5100	868.5100	874.5730	874.5730	0.698	0.0000	0.0000	133
2023/07/18	GOVI	03/08/2023	837.23	Call	GOVI	312,800.0000	31.2800	373,430.0000	37.3430	19.383	0	0	0
2023/07/18	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/18	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/18	GOVI	02/11/2023	885.82	Call	GOVI	18,170.0000	1.8170	80,100.0000	8.0100	340.837	0	0	0
2023/07/18	GOVI	02/11/2023			GOVI	887.6370	887.6370	893.8300	893.8300	0.698	0.0000	0.0000	691
2023/07/18	GOVI	02/11/2023	885.80	Call	GOVI	18,370.0000	1.8370	80,300.0000	8.0300	337.126	0	0	0
2023/07/18	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/18	GOVI	02/11/2023	885.81	Call	GOVI	18,270.0000	1.8270	80,200.0000	8.0200	338.971	0	0	0
2023/07/18	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/18	GOVI	01/02/2024	880.00	Call	GOVI	277,800.0000	27.7800	341,130.0000	34.1130	22.797	0	0	0
2023/07/18	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/18	GOVI	01/02/2024			GOVI	907.7800	907.7800	914.1130	914.1130	0.698	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/18	GOVI	01/02/2024	879.98	Call	GOVI	278,000.0000	27.8000	341,330.0000	34.1330	22.781	0	0	0
2023/07/18	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/18	GOVI	01/02/2024	879.99	Call	GOVI	277,900.0000	27.7900	341,230.0000	34.1230	22.789	0	0	0
2023/07/18	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/18	GOVI	02/05/2024	950.97	Put	GOVI	226,010.0000	22.6010	161,230.0000	16.1230	(28.662)	0	0	0
2023/07/18	GOVI	02/05/2024	950.98	Put	GOVI	226,110.0000	22.6110	161,330.0000	16.1330	(28.650)	0	0	0
2023/07/18	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/18	GOVI	02/05/2024			GOVI	928.3690	928.3690	934.8470	934.8470	0.698	0.0000	0.0000	0
2023/07/18	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/18	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/18	GOVI	02/05/2024	950.99	Put	GOVI	226,210.0000	22.6210	161,430.0000	16.1430	(28.637)	0	0	0
2023/07/18	GOVI	01/08/2024	943.39	Call	GOVI	61,230.0000	6.1230	127,500.0000	12.7500	108.231	0	0	0
2023/07/18	GOVI	01/08/2024	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/18	GOVI	01/08/2024			GOVI	949.5130	949.5130	956.1400	956.1400	0.698	0.0000	0.0000	0
2023/07/18	GOVI	01/08/2024	943.37	Call	GOVI	61,430.0000	6.1430	127,700.0000	12.7700	107.879	0	0	0
2023/07/18	GOVI	01/08/2024	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/18	GOVI	01/08/2024	943.38	Call	GOVI	61,330.0000	6.1330	127,600.0000	12.7600	108.055	0	0	0
2023/07/18	GOVI	01/08/2024	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/07/18	IGOV	03/08/2023			Index Future	325.8400	325.8400	325.9190	325.9190	0.024	0.0000	0.0000	498
2023/07/18	IGOV	02/11/2023			Index Future	333.0960	333.0960	333.1760	333.1760	0.024	0.0000	0.0000	17
2023/07/18	IGOV	01/02/2024			Index Future	340.7340	340.7340	340.8150	340.8150	0.024	0.0000	0.0000	0
2023/07/18	IGOV	02/05/2024			Index Future	348.5390	348.5390	348.6220	348.6220	0.024	0.0000	0.0000	0
2023/07/18	IGOV	01/08/2024			Index Future	356.5520	356.5520	356.6380	356.6380	0.024	0.0000	0.0000	0
2023/07/18	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/07/18	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/07/18	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/07/18	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/07/18	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/07/18	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/07/18	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/07/18	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/07/18	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/07/18	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/07/18	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/07/18	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/07/18	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/07/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/07/18	JBAF	19/07/2023			Jibar Tradeable Future	8.5050	91.4950	8.5100	91.4900	0.059	0.0000	0.0000	0
2023/07/18	JBAF	16/08/2023			Jibar Tradeable Future	8.6200	91.3800	8.5850	91.4150	(0.406)	0.0000	0.0000	0
2023/07/18	JBAF	20/09/2023			Jibar Tradeable Future	8.6350	91.3650	8.5900	91.4100	(0.521)	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
2023/07/18	JBAF	18/10/2023			Jibar Tradeable Future	8.6500	91.3500	8.6000	91.4000	(0.578)	0.0000	0.0000	0
2023/07/18	JBAF	15/11/2023			Jibar Tradeable Future	8.6400	91.3600	8.6000	91.4000	(0.463)	0.0000	0.0000	0
2023/07/18	JBAF	20/12/2023			Jibar Tradeable Future	8.6450	91.3550	8.6000	91.4000	(0.521)	0.0000	0.0000	0
2023/07/18	JBAF	20/03/2024			Jibar Tradeable Future	8.5900	91.4100	8.5150	91.4850	(0.873)	0.0000	0.0000	0
2023/07/18	JBAF	19/06/2024			Jibar Tradeable Future	8.4100	91.5900	8.3100	91.6900	(1.189)	0.0000	0.0000	0
2023/07/18	JBAF	18/09/2024			Jibar Tradeable Future	8.3000	91.7000	8.1900	91.8100	(1.325)	0.0000	0.0000	0
2023/07/18	JBAF	18/12/2024			Jibar Tradeable Future	8.1850	91.8150	8.0600	91.9400	(1.527)	0.0000	0.0000	0
2023/07/18	JBAF	19/03/2025			Jibar Tradeable Future	8.1700	91.8300	8.0100	91.9900	(1.958)	0.0000	0.0000	0
2023/07/18	JBAF	18/06/2025			Jibar Tradeable Future	8.1750	91.8250	8.0050	91.9950	(2.080)	0.0000	0.0000	0
2023/07/18	R035	03/08/2023	12.00	Call	Bond Future	1,741.9800	1.7420	2,202.2600	2.2023	26.423	0	0	0
2023/07/18	R035	03/08/2023	12.00	Put	Bond Future	445.9800	0.4460	267.5700	0.2676	(40.004)	0	0	0
2023/07/18	R035	03/08/2023	12.50	Call	Bond Future	3,951.2600	3.9513	4,554.8500	4.5549	15.276	0	0	5,000
2023/07/18	R035	03/08/2023			Bond Future	11.7583	85.8911	11.6411	86.5298	(0.996)	0.0000	0.0000	30,606
2023/07/18	R035	03/08/2023	11.75	Call	Bond Future	913.4500	0.9134	1,238.6800	1.2387	35.605	0	0	0
2023/07/18	R035	03/08/2023	11.75	Put	Bond Future	958.2600	0.9583	644.8000	0.6448	(32.711)	0	0	4,870
2023/07/18	R035	03/08/2023	11.98	Call	Bond Future	1,666.4000	1.6664	2,117.2300	2.1172	27.054	0	0	0
2023/07/18	R035	03/08/2023	11.98	Put	Bond Future	476.5100	0.4765	288.6500	0.2886	(39.424)	0	0	0
2023/07/18	R035	03/08/2023	11.99	Call	Bond Future	1,704.0100	1.7040	2,159.6000	2.1596	26.736	0	0	0
2023/07/18	R035	03/08/2023	11.99	Put	Bond Future	461.0400	0.4610	277.9400	0.2779	(39.715)	0	0	0
2023/07/18	R035	03/08/2023	12.50	Put	Bond Future	65.6000	0.0656	30.5000	0.0305	(53.506)	0	0	0
2023/07/18	R035	02/11/2023	12.85	Call	Bond Future	5,892.2800	5.8923	6,404.5300	6.4045	8.694	0	0	0
2023/07/18	R035	02/11/2023	12.85	Put	Bond Future	881.6300	0.8816	741.4000	0.7414	(15.906)	0	0	400
2023/07/18	R035	02/11/2023	13.59	Call	Bond Future	8,878.9800	8.8790	9,462.5700	9.4626	6.573	0	0	0
2023/07/18	R035	02/11/2023	13.59	Put	Bond Future	384.5900	0.3846	315.7000	0.3157	(17.913)	0	0	731
2023/07/18	R035	02/11/2023	11.12	Call	Bond Future	854.2300	0.8542	1,023.2400	1.0232	19.785	0	0	400
2023/07/18	R035	02/11/2023	11.41	Call	Bond Future	1,364.7300	1.3647	1,598.1500	1.5981	17.104	0	0	0
2023/07/18	R035	02/11/2023	11.41	Put	Bond Future	3,845.0000	3.8450	3,425.9400	3.4259	(10.899)	0	0	0
2023/07/18	R035	02/11/2023	11.42	Call	Bond Future	1,385.1900	1.3852	1,620.9200	1.6209	17.018	0	0	0
2023/07/18	R035	02/11/2023	11.42	Put	Bond Future	3,809.9500	3.8100	3,393.2000	3.3932	(10.938)	0	0	0
2023/07/18	R035	02/11/2023			Bond Future	11.8660	83.2728	11.7442	83.9253	(1.027)	0.0000	0.0000	146,858
2023/07/18	R035	02/11/2023	11.43	Call	Bond Future	1,405.8300	1.4058	1,643.8700	1.6439	16.932	0	0	0
2023/07/18	R035	02/11/2023	11.43	Put	Bond Future	3,775.1200	3.7751	3,360.6800	3.3607	(10.978)	0	0	0
2023/07/18	R035	02/11/2023	11.74	Call	Bond Future	2,139.8500	2.1399	2,449.5700	2.4496	14.474	0	0	731
2023/07/18	R035	02/11/2023	11.74	Put	Bond Future	2,814.9000	2.8149	2,472.1400	2.4721	(12.177)	0	0	0
2023/07/18	R035	02/11/2023	12.24	Call	Bond Future	3,656.1600	3.6562	4,071.4100	4.0714	11.358	0	0	731
2023/07/18	R035	02/11/2023	12.24	Put	Bond Future	1,698.4800	1.6985	1,461.2500	1.4613	(13.967)	0	0	0
2023/07/18	R035	02/11/2023	11.12	Put	Bond Future	4,967.0800	4.9671	4,483.6100	4.4836	(9.733)	0	0	0
2023/07/18	R035	02/11/2023	10.62	Call	Bond Future	324.4400	0.3244	405.2700	0.4053	24.914	0	0	400
2023/07/18	R035	02/11/2023	10.62	Put	Bond Future	7,357.6100	7.3576	6,785.9600	6.7860	(7.770)	0	0	0
2023/07/18	R035	01/02/2024	11.12	Put	Bond Future	5,988.4200	5.9884	5,520.3100	5.5203	(7.817)	0	0	0
2023/07/18	R035	01/02/2024	12.18	Put	Bond Future	2,806.6400	2.8066	2,522.4700	2.5225	(10.125)	0	0	0
2023/07/18	R035	01/02/2024	12.19	Call	Bond Future	3,912.9600	3.9130	4,297.5700	4.2976	9.829	0	0	0
2023/07/18	R035	01/02/2024	12.19	Put	Bond Future	2,785.9000	2.7859	2,503.3200	2.5033	(10.143)	0	0	0
2023/07/18	R035	01/02/2024	10.62	Call	Bond Future	732.7600	0.7328	857.7500	0.8578	17.057	0	0	400
2023/07/18	R035	01/02/2024	10.62	Put	Bond Future	8,255.6400	8.2556	7,713.4400	7.7134	(6.568)	0	0	0
2023/07/18	R035	01/02/2024			Bond Future	11.9723	85.1630	11.8454	85.8301	(1.060)	0.0000	0.0000	0
2023/07/18	R035	01/02/2024	12.20	Call	Bond Future	3,943.3500	3.9433	4,329.5400	4.3295	9.793	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
2023/07/18	R035	01/02/2024	12.20	Put	Bond Future	2,765.0600	2.7651	2,484.0600	2.4841	(10.163)	0	0	0
2023/07/18	R035	01/02/2024	13.46	Call	Bond Future	8,345.1800	8.3452	8,883.2300	8.8832	6.447	0	0	0
2023/07/18	R035	01/02/2024	13.46	Put	Bond Future	1,064.9700	1.0650	935.8300	0.9358	(12.126)	0	0	400
2023/07/18	R035	01/02/2024	11.12	Call	Bond Future	1,355.8400	1.3558	1,554.9200	1.5549	14.683	0	0	400
2023/07/18	R035	01/02/2024	12.18	Call	Bond Future	3,882.4100	3.8824	4,265.4300	4.2654	9.866	0	0	0
2023/07/18	R035	02/05/2024	11.20	Call	Bond Future	1,905.6500	1.9056	2,135.1300	2.1351	12.042	0	0	0
2023/07/18	R035	02/05/2024	11.20	Put	Bond Future	6,583.2200	6.5832	6,130.2700	6.1303	(6.880)	0	0	0
2023/07/18	R035	02/05/2024	11.19	Call	Bond Future	1,887.6100	1.8876	2,115.6100	2.1156	12.079	0	0	0
2023/07/18	R035	02/05/2024	11.19	Put	Bond Future	6,620.7500	6.6208	6,166.3200	6.1663	(6.864)	0	0	0
2023/07/18	R035	02/05/2024			Bond Future	12.0756	82.5792	11.9435	83.2617	(1.094)	0.0000	0.0000	0
2023/07/18	R035	02/05/2024	11.21	Call	Bond Future	1,923.7900	1.9238	2,154.7500	2.1547	12.005	0	0	0
2023/07/18	R035	02/05/2024	11.21	Put	Bond Future	6,545.8500	6.5459	6,094.3800	6.0944	(6.897)	0	0	0
2023/07/18	R035	01/08/2024	11.80	Call	Bond Future	3,287.8600	3.2879	3,606.1500	3.6062	9.681	0	0	0
2023/07/18	R035	01/08/2024	11.80	Put	Bond Future	5,245.1900	5.2452	4,865.3100	4.8653	(7.242)	0	0	0
2023/07/18	R035	01/08/2024	11.81	Call	Bond Future	3,311.6100	3.3116	3,631.2900	3.6313	9.653	0	0	0
2023/07/18	R035	01/08/2024	11.79	Put	Bond Future	5,273.3500	5.2734	4,892.0700	4.8921	(7.230)	0	0	0
2023/07/18	R035	01/08/2024			Bond Future	12.1817	84.4575	12.0441	85.1557	(1.130)	0.0000	0.0000	0
2023/07/18	R035	01/08/2024	11.81	Put	Bond Future	5,216.8200	5.2168	4,838.3300	4.8383	(7.255)	0	0	0
2023/07/18	R035	01/08/2024	11.79	Call	Bond Future	3,263.8600	3.2639	3,580.7500	3.5807	9.709	0	0	0
2023/07/18	R053	03/08/2023	12.72	Call	Bond Future	2,813.7900	2.8138	3,434.7300	3.4347	22.068	0	0	0
2023/07/18	R053	03/08/2023	12.72	Put	Bond Future	567.4700	0.5675	353.1100	0.3531	(37.775)	0	0	0
2023/07/18	R053	03/08/2023			Bond Future	12.4091	97.9524	12.2970	98.7877	(0.904)	0.0000	0.0000	0
2023/07/18	R053	03/08/2023	12.70	Call	Bond Future	2,708.5100	2.7085	3,318.8000	3.3188	22.532	0	0	0
2023/07/18	R053	03/08/2023	12.70	Put	Bond Future	603.6700	0.6037	378.6600	0.3787	(37.274)	0	0	0
2023/07/18	R053	03/08/2023	12.71	Call	Bond Future	2,761.0000	2.7610	3,376.6500	3.3767	22.298	0	0	0
2023/07/18	R053	03/08/2023	12.71	Put	Bond Future	585.3700	0.5854	365.7200	0.3657	(37.523)	0	0	0
2023/07/18	R053	02/11/2023	12.81	Call	Bond Future	4,771.1700	4.7712	5,289.7100	5.2897	10.868	0	0	0
2023/07/18	R053	02/11/2023	12.81	Put	Bond Future	2,694.1800	2.6942	2,359.3400	2.3593	(12.428)	0	0	0
2023/07/18	R053	02/11/2023	12.82	Call	Bond Future	4,814.7600	4.8148	5,335.7400	5.3357	10.820	0	0	0
2023/07/18	R053	02/11/2023	12.82	Put	Bond Future	2,668.1400	2.6681	2,335.7400	2.3357	(12.458)	0	0	0
2023/07/18	R053	02/11/2023			Bond Future	12.5182	94.2443	12.4017	95.0977	(0.930)	0.0000	0.0000	5,189
2023/07/18	R053	02/11/2023	12.83	Call	Bond Future	4,858.6900	4.8587	5,382.0900	5.3821	10.772	0	0	0
2023/07/18	R053	02/11/2023	12.83	Put	Bond Future	2,642.5300	2.6425	2,312.5500	2.3125	(12.487)	0	0	0
2023/07/18	R053	01/02/2024	12.92	Call	Bond Future	6,024.7300	6.0247	6,541.5200	6.5415	8.578	0	0	0
2023/07/18	R053	01/02/2024	12.93	Call	Bond Future	6,066.3400	6.0663	6,584.9800	6.5850	8.549	0	0	0
2023/07/18	R053	01/02/2024	12.94	Put	Bond Future	3,884.4800	3.8845	3,532.3000	3.5323	(9.066)	0	0	0
2023/07/18	R053	01/02/2024			Bond Future	12.6221	96.3837	12.5012	97.2564	(0.958)	0.0000	0.0000	0
2023/07/18	R053	01/02/2024	12.92	Put	Bond Future	3,937.8400	3.9378	3,581.9700	3.5820	(9.037)	0	0	0
2023/07/18	R053	01/02/2024	12.93	Put	Bond Future	3,910.9300	3.9109	3,556.9100	3.5569	(9.052)	0	0	0
2023/07/18	R053	01/02/2024	12.94	Call	Bond Future	6,108.3200	6.1083	6,628.8000	6.6288	8.521	0	0	0
2023/07/18	R053	02/05/2024	13.02	Put	Bond Future	4,928.5500	4.9286	4,558.7500	4.5588	(7.503)	0	0	0
2023/07/18	R053	02/05/2024	13.03	Put	Bond Future	4,901.1500	4.9012	4,532.9300	4.5329	(7.513)	0	0	0
2023/07/18	R053	02/05/2024	13.04	Call	Bond Future	6,999.9100	6.9999	7,525.9000	7.5259	7.514	0	0	0
2023/07/18	R053	02/05/2024			Bond Future	12.7313	92.7021	12.6056	93.5947	(0.987)	0.0000	0.0000	0
2023/07/18	R053	02/05/2024	13.02	Call	Bond Future	6,919.2800	6.9193	7,442.1200	7.4421	7.556	0	0	0
2023/07/18	R053	02/05/2024	13.03	Call	Bond Future	6,959.4000	6.9594	7,483.8200	7.4838	7.535	0	0	0
2023/07/18	R053	02/05/2024	13.04	Put	Bond Future	4,874.2400	4.8742	4,507.5900	4.5076	(7.522)	0	0	0

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2023/07/18	R053	01/08/2024	13.13	Call	Bond Future	7,390.4800	7.3905	7,923.6100	7.9236	7.214	0	0	0
2023/07/18	R053	01/08/2024	13.13	Put	Bond Future	5,445.0400	5.4450	5,065.0500	5.0650	(6.979)	0	0	0
2023/07/18	R053	01/08/2024	13.14	Call	Bond Future	7,429.2700	7.4293	7,963.8800	7.9639	7.196	0	0	0
2023/07/18	R053	01/08/2024	13.14	Put	Bond Future	5,417.3700	5.4174	5,038.8600	5.0389	(6.987)	0	0	0
2023/07/18	R053	01/08/2024			Bond Future	12.8433	94.8096	12.7126	95.7227	(1.017)	0.0000	0.0000	0
2023/07/18	R053	01/08/2024	13.15	Call	Bond Future	7,468.4800	7.4685	8,004.5600	8.0046	7.178	0	0	0
2023/07/18	R053	01/08/2024	13.15	Put	Bond Future	5,390.2200	5.3902	5,013.1800	5.0132	(6.995)	0	0	0
2023/07/18	R186	03/08/2023	9.73	Put	Bond Future	42.8200	0.0428	14.1700	0.0142	(66.908)	0	0	0
2023/07/18	R186	03/08/2023	9.74	Call	Bond Future	1,748.7700	1.7488	2,198.1200	2.1981	25.695	0	0	0
2023/07/18	R186	03/08/2023	9.74	Put	Bond Future	41.0300	0.0410	13.5000	0.0135	(67.097)	0	0	0
2023/07/18	R186	03/08/2023			Bond Future	9.1479	105.1997	8.9848	105.6766	(1.783)	0.0000	0.0000	28,074
2023/07/18	R186	03/08/2023	9.73	Call	Bond Future	1,722.0100	1.7220	2,170.2400	2.1702	26.029	0	0	0
2023/07/18	R186	03/08/2023	9.75	Call	Bond Future	1,775.5900	1.7756	2,226.0100	2.2260	25.367	0	0	0
2023/07/18	R186	03/08/2023	9.75	Put	Bond Future	39.3100	0.0393	12.8500	0.0128	(67.311)	0	0	0
2023/07/18	R186	02/11/2023	9.40	Call	Bond Future	1,390.0700	1.3901	1,695.4400	1.6954	21.968	0	0	0
2023/07/18	R186	02/11/2023	9.40	Put	Bond Future	754.7000	0.7547	573.0000	0.5730	(24.076)	0	0	0
2023/07/18	R186	02/11/2023	9.15	Call	Bond Future	1,005.9700	1.0060	1,262.1900	1.2622	25.470	0	0	1,715
2023/07/18	R186	02/11/2023			Bond Future	9.1657	107.5172	8.9874	108.0042	(1.946)	0.0000	0.0000	110,134
2023/07/18	R186	02/11/2023	10.42	Call	Bond Future	3,515.3400	3.5153	3,950.2900	3.9503	12.373	0	0	0
2023/07/18	R186	02/11/2023	10.42	Put	Bond Future	169.9800	0.1700	117.8600	0.1179	(30.662)	0	0	1,715
2023/07/18	R186	02/11/2023	9.15	Put	Bond Future	1,048.8400	1.0488	817.9900	0.8180	(22.010)	0	0	0
2023/07/18	R186	02/11/2023	9.38	Call	Bond Future	1,356.9600	1.3570	1,658.5700	1.6586	22.227	0	0	0
2023/07/18	R186	02/11/2023	9.38	Put	Bond Future	775.6400	0.7756	590.1800	0.5902	(23.911)	0	0	0
2023/07/18	R186	02/11/2023	9.39	Call	Bond Future	1,373.4600	1.3735	1,676.9600	1.6770	22.097	0	0	0
2023/07/18	R186	02/11/2023	9.39	Put	Bond Future	765.1100	0.7651	581.5400	0.5815	(23.993)	0	0	0
2023/07/18	R186	01/02/2024	9.51	Call	Bond Future	1,842.6000	1.8426	2,156.3700	2.1564	17.029	0	0	0
2023/07/18	R186	01/02/2024	9.52	Put	Bond Future	950.8000	0.9508	767.8900	0.7679	(19.237)	0	0	0
2023/07/18	R186	01/02/2024	9.50	Call	Bond Future	1,825.9200	1.8259	2,138.3900	2.1384	17.113	0	0	0
2023/07/18	R186	01/02/2024			Bond Future	9.1590	104.6461	8.9627	105.1441	(2.143)	0.0000	0.0000	0
2023/07/18	R186	01/02/2024	9.51	Put	Bond Future	959.3900	0.9594	775.1500	0.7752	(19.204)	0	0	0
2023/07/18	R186	01/02/2024	9.52	Call	Bond Future	1,859.0300	1.8590	2,174.1300	2.1741	16.950	0	0	0
2023/07/18	R186	01/02/2024	9.50	Put	Bond Future	967.7400	0.9677	782.2000	0.7822	(19.173)	0	0	0
2023/07/18	R186	02/05/2024	10.40	Call	Bond Future	3,476.7900	3.4768	3,870.3900	3.8704	11.321	0	0	0
2023/07/18	R186	02/05/2024	10.40	Put	Bond Future	617.4400	0.6174	501.6100	0.5016	(18.760)	0	0	2,030
2023/07/18	R186	02/05/2024	8.01	Call	Bond Future	390.7000	0.3907	508.9300	0.5089	30.261	0	0	0
2023/07/18	R186	02/05/2024	8.01	Put	Bond Future	3,099.6400	3.0996	2,708.4400	2.7084	(12.621)	0	0	0
2023/07/18	R186	02/05/2024	9.73	Put	Bond Future	972.5200	0.9725	799.6300	0.7996	(17.778)	0	0	0
2023/07/18	R186	02/05/2024			Bond Future	9.1522	107.0181	8.9345	107.5275	(2.379)	0.0000	0.0000	0
2023/07/18	R186	02/05/2024	8.00	Call	Bond Future	386.0900	0.3861	503.2500	0.5033	30.345	0	0	0
2023/07/18	R186	02/05/2024	8.00	Put	Bond Future	3,119.1500	3.1192	2,726.8800	2.7269	(12.576)	0	0	0
2023/07/18	R186	02/05/2024	9.73	Call	Bond Future	2,309.2700	2.3093	2,645.8100	2.6458	14.573	0	0	2,030
2023/07/18	R186	02/05/2024	7.99	Call	Bond Future	381.2500	0.3813	497.3000	0.4973	30.439	0	0	0
2023/07/18	R186	02/05/2024	7.99	Put	Bond Future	3,138.4300	3.1384	2,745.0500	2.7450	(12.534)	0	0	0
2023/07/18	R186	01/08/2024	8.70	Put	Bond Future	1,950.8900	1.9509	1,652.5100	1.6525	(15.295)	0	0	0
2023/07/18	R186	01/08/2024	8.68	Call	Bond Future	986.7300	0.9867	1,207.0600	1.2071	22.329	0	0	0
2023/07/18	R186	01/08/2024	8.69	Call	Bond Future	996.7000	0.9967	1,218.3100	1.2183	22.234	0	0	0
2023/07/18	R186	01/08/2024			Bond Future	9.1404	104.1417	8.8967	104.6630	(2.666)	0.0000	0.0000	0

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2023/07/18	R186	01/08/2024	8.70	Call	Bond Future	1,006.3200	1.0063	1,229.1800	1.2292	22.146	0	0	0
2023/07/18	R186	01/08/2024	8.68	Put	Bond Future	1,974.4600	1.9745	1,673.5500	1.6735	(15.240)	0	0	0
2023/07/18	R186	01/08/2024	8.69	Put	Bond Future	1,962.8500	1.9628	1,663.2200	1.6632	(15.265)	0	0	0
2023/07/18	R197	03/08/2023			Bond Future	334.7315	334.7315	334.7304	334.7304	0.000	0.0000	0.0000	44
2023/07/18	R197	02/11/2023			Bond Future	342.1879	342.1879	342.1857	342.1857	(0.001)	0.0000	0.0000	0
2023/07/18	R202	03/08/2023			Bond Future	249.2868	249.2868	249.5011	249.5011	0.086	0.0000	0.0000	5,323
2023/07/18	R202	02/11/2023			Bond Future	254.8398	254.8398	255.0582	255.0582	0.086	0.0000	0.0000	4,746
2023/07/18	R202	01/02/2024			Bond Future	255.7192	255.7192	255.9435	255.9435	0.088	0.0000	0.0000	0
2023/07/18	R202	02/05/2024			Bond Future	261.5749	261.5749	261.8046	261.8046	0.088	0.0000	0.0000	0
2023/07/18	R202	01/08/2024			Bond Future	262.4910	262.4910	262.7295	262.7295	0.091	0.0000	0.0000	0
2023/07/18	R209	03/08/2023	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,730
2023/07/18	R209	03/08/2023	10.00	Put	Bond Future	9,496.8800	9.4969	8,938.3700	8.9384	(5.881)	0	0	0
2023/07/18	R209	03/08/2023	10.70	Call	Bond Future	0.9400	0.0009	1.9300	0.0019	105.319	0	0	1,730
2023/07/18	R209	03/08/2023	11.95	Put	Bond Future	555.4400	0.5554	351.8400	0.3518	(36.656)	0	0	0
2023/07/18	R209	03/08/2023	12.00	Call	Bond Future	1,338.2800	1.3383	1,715.9100	1.7159	28.218	0	0	0
2023/07/18	R209	03/08/2023	12.00	Put	Bond Future	474.6300	0.4746	293.7500	0.2938	(38.110)	0	0	1,750
2023/07/18	R209	03/08/2023	11.25	Put	Bond Future	2,840.0600	2.8401	2,328.8600	2.3289	(18.000)	0	0	0
2023/07/18	R209	03/08/2023	11.93	Call	Bond Future	1,127.0600	1.1271	1,472.5200	1.4725	30.651	0	0	0
2023/07/18	R209	03/08/2023	11.94	Call	Bond Future	1,156.1700	1.1562	1,506.3700	1.5064	30.290	0	0	0
2023/07/18	R209	03/08/2023			Bond Future	11.8163	66.1258	11.6994	66.6843	(0.990)	0.0000	0.0000	8,918
2023/07/18	R209	03/08/2023	10.70	Put	Bond Future	5,621.0700	5.6211	5,063.5500	5.0636	(9.918)	0	0	0
2023/07/18	R209	03/08/2023	10.75	Call	Bond Future	1.4600	0.0015	2.9700	0.0030	103.425	0	0	7,000
2023/07/18	R209	03/08/2023	10.75	Put	Bond Future	5,355.5200	5.3555	4,798.5200	4.7985	(10.400)	0	0	0
2023/07/18	R209	03/08/2023	11.95	Call	Bond Future	1,185.6300	1.1856	1,540.5400	1.5405	29.934	0	0	0
2023/07/18	R209	03/08/2023	11.25	Call	Bond Future	71.0800	0.0711	118.3900	0.1184	66.559	0	0	7,000
2023/07/18	R209	03/08/2023	11.93	Put	Bond Future	590.5900	0.5906	377.5400	0.3775	(36.074)	0	0	0
2023/07/18	R209	03/08/2023	11.94	Put	Bond Future	572.8100	0.5728	364.5000	0.3645	(36.366)	0	0	0
2023/07/18	R209	02/11/2023	11.34	Call	Bond Future	1,003.8700	1.0039	1,185.6300	1.1856	18.106	0	0	0
2023/07/18	R209	02/11/2023	11.34	Put	Bond Future	3,760.8000	3.7608	3,372.0100	3.3720	(10.338)	0	0	0
2023/07/18	R209	02/11/2023	11.33	Call	Bond Future	987.8500	0.9878	1,167.6400	1.1676	18.200	0	0	0
2023/07/18	R209	02/11/2023	11.33	Put	Bond Future	3,794.4500	3.7944	3,403.6900	3.4037	(10.298)	0	0	0
2023/07/18	R209	02/11/2023			Bond Future	11.9118	64.4288	11.7907	64.9994	(1.017)	0.0000	0.0000	21,023
2023/07/18	R209	02/11/2023	11.35	Call	Bond Future	1,020.1600	1.0202	1,203.9200	1.2039	18.013	0	0	0
2023/07/18	R209	02/11/2023	11.35	Put	Bond Future	3,727.4700	3.7275	3,340.6800	3.3407	(10.377)	0	0	0
2023/07/18	R209	01/02/2024	12.13	Put	Bond Future	2,617.6700	2.6177	2,359.4700	2.3595	(9.864)	0	0	0
2023/07/18	R209	01/02/2024	12.14	Call	Bond Future	3,232.0100	3.2320	3,558.7000	3.5587	10.108	0	0	0
2023/07/18	R209	01/02/2024	12.14	Put	Bond Future	2,598.0800	2.5981	2,341.3200	2.3413	(9.883)	0	0	0
2023/07/18	R209	01/02/2024			Bond Future	12.0018	65.8913	11.8764	66.4748	(1.046)	0.0000	0.0000	0
2023/07/18	R209	01/02/2024	12.13	Call	Bond Future	3,206.0200	3.2060	3,531.2700	3.5313	10.145	0	0	0
2023/07/18	R209	01/02/2024	12.12	Call	Bond Future	3,179.9100	3.1799	3,503.7300	3.5037	10.183	0	0	0
2023/07/18	R209	01/02/2024	12.12	Put	Bond Future	2,637.2000	2.6372	2,377.5700	2.3776	(9.845)	0	0	0
2023/07/18	R209	02/05/2024	11.18	Call	Bond Future	1,625.3600	1.6254	1,821.9300	1.8219	12.094	0	0	0
2023/07/18	R209	02/05/2024	11.18	Put	Bond Future	6,000.5200	6.0005	5,600.3000	5.6003	(6.670)	0	0	0
2023/07/18	R209	02/05/2024	11.17	Call	Bond Future	1,609.7500	1.6097	1,805.0200	1.8050	12.130	0	0	0
2023/07/18	R209	02/05/2024	11.17	Put	Bond Future	6,034.8700	6.0349	5,633.3500	5.6334	(6.653)	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
2023/07/18	R209	02/05/2024			Bond Future	12.0970	64.2311	11.9669	64.8279	(1.076)	0.0000	0.0000	0
2023/07/18	R209	02/05/2024	11.19	Call	Bond Future	1,640.8600	1.6409	1,838.7200	1.8387	12.058	0	0	0
2023/07/18	R209	02/05/2024	11.19	Put	Bond Future	5,966.1200	5.9661	5,567.1900	5.5672	(6.687)	0	0	0
2023/07/18	R209	01/08/2024	11.79	Put	Bond Future	4,803.0600	4.8031	4,470.8100	4.4708	(6.917)	0	0	0
2023/07/18	R209	01/08/2024	11.80	Call	Bond Future	2,967.7400	2.9677	3,247.1900	3.2472	9.416	0	0	0
2023/07/18	R209	01/08/2024	11.80	Put	Bond Future	4,777.4900	4.7775	4,446.4500	4.4464	(6.929)	0	0	0
2023/07/18	R209	01/08/2024			Bond Future	12.1950	65.6919	12.0601	66.3024	(1.107)	0.0000	0.0000	0
2023/07/18	R209	01/08/2024	11.79	Call	Bond Future	2,946.5800	2.9466	3,224.8200	3.2248	9.443	0	0	0
2023/07/18	R209	01/08/2024	11.78	Call	Bond Future	2,925.4900	2.9255	3,202.5200	3.2025	9.470	0	0	0
2023/07/18	R209	01/08/2024	11.78	Put	Bond Future	4,828.7400	4.8287	4,495.2800	4.4953	(6.906)	0	0	0
2023/07/18	R210	03/08/2023			Bond Future	225.2401	225.2401	225.1435	225.1435	(0.043)	0.0000	0.0000	360
2023/07/18	R210	02/11/2023			Bond Future	227.0859	227.0859	226.9865	226.9865	(0.044)	0.0000	0.0000	70
2023/07/18	R210	01/02/2024			Bond Future	232.2936	232.2936	232.1917	232.1917	(0.044)	0.0000	0.0000	0
2023/07/18	R210	02/05/2024			Bond Future	234.3587	234.3587	234.2563	234.2563	(0.044)	0.0000	0.0000	0
2023/07/18	R210	01/08/2024			Bond Future	239.7438	239.7438	239.6395	239.6395	(0.044)	0.0000	0.0000	0
2023/07/18	R213	03/08/2023	11.62	Put	Bond Future	66.5000	0.0665	29.7600	0.0298	(55.248)	0	0	0
2023/07/18	R213	03/08/2023	11.63	Call	Bond Future	3,376.4300	3.3764	3,949.7000	3.9497	16.979	0	0	0
2023/07/18	R213	03/08/2023			Bond Future	10.8595	83.4856	10.7222	84.0945	(1.264)	0.0000	0.0000	4,288
2023/07/18	R213	03/08/2023	11.61	Call	Bond Future	3,297.3300	3.2973	3,868.2600	3.8683	17.315	0	0	0
2023/07/18	R213	03/08/2023	11.61	Put	Bond Future	68.8800	0.0689	30.9500	0.0310	(55.067)	0	0	0
2023/07/18	R213	03/08/2023	11.62	Call	Bond Future	3,336.8500	3.3369	3,908.9700	3.9090	17.146	0	0	0
2023/07/18	R213	03/08/2023	11.63	Put	Bond Future	64.2200	0.0642	28.6300	0.0286	(55.419)	0	0	0
2023/07/18	R213	02/11/2023	11.13	Call	Bond Future	2,345.3000	2.3453	2,709.8000	2.7098	15.542	0	0	0
2023/07/18	R213	02/11/2023	11.13	Put	Bond Future	1,570.9200	1.5709	1,313.4100	1.3134	(16.392)	0	0	0
2023/07/18	R213	02/11/2023	10.94	Call	Bond Future	1,891.7900	1.8918	2,215.1900	2.2152	17.095	0	0	731
2023/07/18	R213	02/11/2023	10.94	Put	Bond Future	1,931.5300	1.9315	1,632.9200	1.6329	(15.460)	0	0	0
2023/07/18	R213	02/11/2023			Bond Future	10.9492	81.7673	10.8056	82.3893	(1.312)	0.0000	0.0000	25,626
2023/07/18	R213	02/11/2023	11.44	Call	Bond Future	3,185.6500	3.1856	3,610.6100	3.6106	13.340	0	0	731
2023/07/18	R213	02/11/2023	11.44	Put	Bond Future	1,105.1600	1.1052	908.1100	0.9081	(17.830)	0	0	0
2023/07/18	R213	02/11/2023	12.70	Call	Bond Future	7,355.7400	7.3557	7,924.3800	7.9244	7.731	0	0	0
2023/07/18	R213	02/11/2023	12.70	Put	Bond Future	237.5200	0.2375	184.1500	0.1841	(22.470)	0	0	731
2023/07/18	R213	02/11/2023	11.11	Call	Bond Future	2,295.0900	2.2951	2,655.3900	2.6554	15.699	0	0	0
2023/07/18	R213	02/11/2023	11.11	Put	Bond Future	1,605.9200	1.6059	1,344.2100	1.3442	(16.297)	0	0	0
2023/07/18	R213	02/11/2023	11.12	Call	Bond Future	2,320.1300	2.3201	2,682.5300	2.6825	15.620	0	0	0
2023/07/18	R213	02/11/2023	11.12	Put	Bond Future	1,588.3400	1.5883	1,328.7300	1.3287	(16.345)	0	0	0
2023/07/18	R213	01/02/2024	11.70	Call	Bond Future	4,266.4900	4.2665	4,698.8100	4.6988	10.133	0	0	0
2023/07/18	R213	01/02/2024	11.70	Put	Bond Future	1,534.8800	1.5349	1,331.1500	1.3312	(13.273)	0	0	0
2023/07/18	R213	01/02/2024	11.71	Call	Bond Future	4,294.6100	4.2946	4,728.2200	4.7282	10.097	0	0	0
2023/07/18	R213	01/02/2024	11.71	Put	Bond Future	1,522.7700	1.5228	1,320.3300	1.3203	(13.294)	0	0	0
2023/07/18	R213	01/02/2024			Bond Future	11.0358	83.6232	10.8852	84.2592	(1.365)	0.0000	0.0000	0
2023/07/18	R213	01/02/2024	11.72	Call	Bond Future	4,322.7900	4.3228	4,757.6900	4.7577	10.061	0	0	0
2023/07/18	R213	01/02/2024	11.72	Put	Bond Future	1,510.7500	1.5107	1,309.6000	1.3096	(13.315)	0	0	0
2023/07/18	R213	02/05/2024	10.30	Call	Bond Future	1,473.1300	1.4731	1,695.2300	1.6952	15.077	0	0	0
2023/07/18	R213	02/05/2024	10.30	Put	Bond Future	4,922.2400	4.9222	4,493.7800	4.4938	(8.705)	0	0	0
2023/07/18	R213	02/05/2024			Bond Future	11.1197	81.9584	10.9618	82.6090	(1.420)	0.0000	0.0000	0
2023/07/18	R213	02/05/2024	10.28	Call	Bond Future	1,445.1800	1.4452	1,664.3900	1.6644	15.168	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
2023/07/18	R213	02/05/2024	10.28	Put	Bond Future	4,980.7300	4.9807	4,549.3800	4.5494	(8.660)	0	0	0
2023/07/18	R213	02/05/2024	10.29	Call	Bond Future	1,459.1100	1.4591	1,679.7700	1.6798	15.123	0	0	0
2023/07/18	R213	02/05/2024	10.29	Put	Bond Future	4,951.4300	4.9514	4,521.5300	4.5215	(8.682)	0	0	0
2023/07/18	R213	01/08/2024	10.86	Call	Bond Future	2,434.0800	2.4341	2,738.4900	2.7385	12.506	0	0	0
2023/07/18	R213	01/08/2024	10.86	Put	Bond Future	3,830.6600	3.8307	3,469.5600	3.4696	(9.427)	0	0	0
2023/07/18	R213	01/08/2024	10.87	Call	Bond Future	2,453.2300	2.4532	2,759.0600	2.7591	12.466	0	0	0
2023/07/18	R213	01/08/2024	10.87	Put	Bond Future	3,809.0400	3.8090	3,449.3600	3.4494	(9.443)	0	0	0
2023/07/18	R213	01/08/2024			Bond Future	11.2061	83.8231	11.0403	84.4886	(1.480)	0.0000	0.0000	0
2023/07/18	R213	01/08/2024	10.88	Call	Bond Future	2,472.1100	2.4721	2,779.3500	2.7794	12.428	0	0	0
2023/07/18	R213	01/08/2024	10.88	Put	Bond Future	3,787.1800	3.7872	3,428.9100	3.4289	(9.460)	0	0	0
2023/07/18	R214	03/08/2023	12.14	Call	Bond Future	662.9600	0.6630	908.2400	0.9082	36.998	0	0	0
2023/07/18	R214	03/08/2023	12.14	Put	Bond Future	1,080.3600	1.0804	763.2500	0.7633	(29.352)	0	0	0
2023/07/18	R214	03/08/2023	12.15	Call	Bond Future	684.3000	0.6843	934.6200	0.9346	36.580	0	0	0
2023/07/18	R214	03/08/2023	12.15	Put	Bond Future	1,053.4700	1.0535	741.4000	0.7414	(29.623)	0	0	0
2023/07/18	R214	03/08/2023			Bond Future	12.2270	61.8208	12.1100	62.3832	(0.957)	0.0000	0.0000	13,468
2023/07/18	R214	03/08/2023	12.16	Call	Bond Future	706.0800	0.7061	961.4600	0.9615	36.169	0	0	0
2023/07/18	R214	03/08/2023	12.16	Put	Bond Future	1,027.0900	1.0271	720.0800	0.7201	(29.891)	0	0	0
2023/07/18	R214	02/11/2023	11.45	Put	Bond Future	4,989.7600	4.9898	4,542.0400	4.5420	(8.973)	0	0	0
2023/07/18	R214	02/11/2023	11.46	Call	Bond Future	621.9900	0.6220	750.5600	0.7506	20.671	0	0	0
2023/07/18	R214	02/11/2023	11.46	Put	Bond Future	4,948.5800	4.9486	4,502.6200	4.5026	(9.012)	0	0	0
2023/07/18	R214	02/11/2023			Bond Future	12.3288	59.8793	12.2077	60.4539	(0.982)	0.0000	0.0000	12,853
2023/07/18	R214	02/11/2023	11.45	Call	Bond Future	610.5200	0.6105	737.3300	0.7373	20.771	0	0	0
2023/07/18	R214	02/11/2023	11.47	Call	Bond Future	633.6200	0.6336	763.9400	0.7639	20.568	0	0	0
2023/07/18	R214	02/11/2023	11.47	Put	Bond Future	4,907.6200	4.9076	4,463.4100	4.4634	(9.051)	0	0	0
2023/07/18	R214	01/02/2024	12.16	Call	Bond Future	2,376.7800	2.3768	2,646.4800	2.6465	11.347	0	0	0
2023/07/18	R214	01/02/2024	12.16	Put	Bond Future	3,648.8400	3.6488	3,331.0300	3.3310	(8.710)	0	0	0
2023/07/18	R214	01/02/2024			Bond Future	12.4290	61.2385	12.3036	61.8260	(1.009)	0.0000	0.0000	0
2023/07/18	R214	01/02/2024	12.14	Call	Bond Future	2,332.2900	2.3323	2,598.9300	2.5989	11.433	0	0	0
2023/07/18	R214	01/02/2024	12.14	Put	Bond Future	3,700.6600	3.7007	3,379.7900	3.3798	(8.671)	0	0	0
2023/07/18	R214	01/02/2024	12.15	Call	Bond Future	2,354.4800	2.3545	2,622.6500	2.6226	11.390	0	0	0
2023/07/18	R214	01/02/2024	12.15	Put	Bond Future	3,674.6700	3.6747	3,355.3300	3.3553	(8.690)	0	0	0
2023/07/18	R214	02/05/2024	11.46	Call	Bond Future	1,457.8600	1.4579	1,638.8700	1.6389	12.416	0	0	0
2023/07/18	R214	02/05/2024	11.46	Put	Bond Future	6,693.7900	6.6938	6,273.8700	6.2739	(6.273)	0	0	0
2023/07/18	R214	02/05/2024	11.47	Call	Bond Future	1,471.0500	1.4710	1,653.2700	1.6533	12.387	0	0	0
2023/07/18	R214	02/05/2024	11.47	Put	Bond Future	6,654.5400	6.6545	6,235.8300	6.2358	(6.292)	0	0	0
2023/07/18	R214	02/05/2024			Bond Future	12.5258	59.3205	12.3960	59.9214	(1.036)	0.0000	0.0000	0
2023/07/18	R214	02/05/2024	11.48	Call	Bond Future	1,484.1300	1.4841	1,667.5700	1.6676	12.360	0	0	0
2023/07/18	R214	02/05/2024	11.48	Put	Bond Future	6,615.2400	6.6152	6,197.7500	6.1977	(6.311)	0	0	0
2023/07/18	R214	01/08/2024	12.18	Call	Bond Future	2,931.2900	2.9313	3,208.6600	3.2087	9.462	0	0	0
2023/07/18	R214	01/08/2024	12.18	Put	Bond Future	5,003.4800	5.0035	4,666.0800	4.6661	(6.743)	0	0	0
2023/07/18	R214	01/08/2024			Bond Future	12.6244	60.6697	12.4900	61.2845	(1.064)	0.0000	0.0000	0
2023/07/18	R214	01/08/2024	12.16	Call	Bond Future	2,889.8600	2.8899	3,164.8000	3.1648	9.514	0	0	0
2023/07/18	R214	01/08/2024	12.16	Put	Bond Future	5,057.9900	5.0580	4,718.1600	4.7182	(6.719)	0	0	0
2023/07/18	R214	01/08/2024	12.17	Call	Bond Future	2,910.4200	2.9104	3,186.5700	3.1866	9.488	0	0	0
2023/07/18	R214	01/08/2024	12.17	Put	Bond Future	5,030.5500	5.0306	4,691.9300	4.6919	(6.731)	0	0	0
2023/07/18	R248	03/08/2023	11.80	Call	Bond Future	98.6500	0.0987	154.8700	0.1549	56.989	0	0	1,053

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
2023/07/18	R248	03/08/2023	11.80	Put	Bond Future	3,576.3400	3.5763	2,981.0400	2.9810	(16.646)	0	0	0
2023/07/18	R248	03/08/2023	12.11	Call	Bond Future	432.5300	0.4325	612.9900	0.6130	41.722	0	0	0
2023/07/18	R248	03/08/2023	12.11	Put	Bond Future	2,010.1400	2.0101	1,539.0800	1.5391	(23.434)	0	0	0
2023/07/18	R248	03/08/2023			Bond Future	12.3783	76.0359	12.2663	76.6874	(0.905)	0.0000	0.0000	56,393
2023/07/18	R248	03/08/2023	12.09	Call	Bond Future	399.4400	0.3994	569.6500	0.5697	42.612	0	0	0
2023/07/18	R248	03/08/2023	12.09	Put	Bond Future	2,097.0800	2.0971	1,615.7700	1.6158	(22.951)	0	0	0
2023/07/18	R248	03/08/2023	12.10	Call	Bond Future	415.7600	0.4158	591.0700	0.5911	42.166	0	0	0
2023/07/18	R248	03/08/2023	12.10	Put	Bond Future	2,053.3400	2.0533	1,577.1300	1.5771	(23.192)	0	0	0
2023/07/18	R248	03/08/2023	12.30	Call	Bond Future	840.9100	0.8409	1,127.0700	1.1271	34.030	0	0	1,053
2023/07/18	R248	03/08/2023	12.30	Put	Bond Future	1,295.1700	1.2952	929.8100	0.9298	(28.209)	0	0	0
2023/07/18	R248	03/08/2023	13.20	Call	Bond Future	4,545.6300	4.5456	5,161.8300	5.1618	13.556	0	0	0
2023/07/18	R248	03/08/2023	13.20	Put	Bond Future	69.8900	0.0699	34.5700	0.0346	(50.537)	0	0	1,053
2023/07/18	R248	02/11/2023	12.50	Call	Bond Future	2,782.3500	2.7824	3,130.6400	3.1306	12.518	0	0	207
2023/07/18	R248	02/11/2023	13.60	Call	Bond Future	6,766.4900	6.7665	7,297.6500	7.2976	7.850	0	0	0
2023/07/18	R248	02/11/2023	13.60	Put	Bond Future	905.9700	0.9060	771.5300	0.7715	(14.839)	0	0	207
2023/07/18	R248	02/11/2023	11.47	Call	Bond Future	595.9700	0.5960	718.1100	0.7181	20.494	0	0	0
2023/07/18	R248	02/11/2023	11.48	Call	Bond Future	606.5600	0.6066	730.4200	0.7304	20.420	0	0	0
2023/07/18	R248	02/11/2023	11.49	Put	Bond Future	6,698.5500	6.6986	6,158.5500	6.1586	(8.061)	0	0	0
2023/07/18	R248	02/11/2023			Bond Future	12.4863	73.2640	12.3701	73.9296	(0.931)	0.0000	0.0000	216,981
2023/07/18	R248	02/11/2023	11.80	Call	Bond Future	1,077.6000	1.0776	1,266.6000	1.2666	17.539	0	0	207
2023/07/18	R248	02/11/2023	11.80	Put	Bond Future	5,172.1600	5.1722	4,695.5600	4.6956	(9.215)	0	0	0
2023/07/18	R248	02/11/2023	12.50	Put	Bond Future	2,704.5600	2.7046	2,387.2500	2.3872	(11.732)	0	0	0
2023/07/18	R248	02/11/2023	11.47	Put	Bond Future	6,808.4000	6.8084	6,264.9400	6.2649	(7.982)	0	0	0
2023/07/18	R248	02/11/2023	11.48	Put	Bond Future	6,753.3000	6.7533	6,211.5600	6.2116	(8.022)	0	0	0
2023/07/18	R248	02/11/2023	11.49	Call	Bond Future	617.4100	0.6174	743.0100	0.7430	20.343	0	0	0
2023/07/18	R248	01/02/2024	12.14	Call	Bond Future	2,464.4000	2.4644	2,744.4000	2.7444	11.362	0	0	0
2023/07/18	R248	01/02/2024	12.14	Put	Bond Future	5,080.9800	5.0810	4,680.3700	4.6804	(7.885)	0	0	0
2023/07/18	R248	01/02/2024	12.15	Call	Bond Future	2,489.1800	2.4892	2,770.9500	2.7710	11.320	0	0	0
2023/07/18	R248	01/02/2024	12.15	Put	Bond Future	5,046.1900	5.0462	4,647.3500	4.6474	(7.904)	0	0	0
2023/07/18	R248	01/02/2024			Bond Future	12.5931	74.9270	12.4725	75.6076	(0.958)	0.0000	0.0000	0
2023/07/18	R248	01/02/2024	12.16	Call	Bond Future	2,514.0800	2.5141	2,797.6200	2.7976	11.278	0	0	0
2023/07/18	R248	01/02/2024	12.16	Put	Bond Future	5,011.6000	5.0116	4,614.5300	4.6145	(7.923)	0	0	0
2023/07/18	R248	02/05/2024	11.46	Call	Bond Future	1,586.3600	1.5864	1,775.6900	1.7757	11.935	0	0	0
2023/07/18	R248	02/05/2024	11.47	Call	Bond Future	1,600.9400	1.6009	1,791.5900	1.7916	11.909	0	0	0
2023/07/18	R248	02/05/2024	11.48	Put	Bond Future	8,930.2900	8.9303	8,426.0500	8.4261	(5.646)	0	0	0
2023/07/18	R248	02/05/2024			Bond Future	12.6964	72.1747	12.5712	72.8709	(0.986)	0.0000	0.0000	0
2023/07/18	R248	02/05/2024	11.46	Put	Bond Future	9,032.0400	9.0320	8,525.1500	8.5251	(5.612)	0	0	0
2023/07/18	R248	02/05/2024	11.47	Put	Bond Future	8,980.9600	8.9810	8,475.3900	8.4754	(5.629)	0	0	0
2023/07/18	R248	02/05/2024	11.48	Call	Bond Future	1,615.8300	1.6158	1,807.8100	1.8078	11.881	0	0	0
2023/07/18	R248	01/08/2024	12.30	Call	Bond Future	3,497.8600	3.4979	3,812.1700	3.8122	8.986	0	0	0
2023/07/18	R248	01/08/2024	12.30	Put	Bond Future	6,320.4800	6.3205	5,922.5900	5.9226	(6.295)	0	0	0
2023/07/18	R248	01/08/2024	12.31	Call	Bond Future	3,522.4800	3.5225	3,838.1700	3.8382	8.962	0	0	0
2023/07/18	R248	01/08/2024	12.31	Put	Bond Future	6,286.9200	6.2869	5,890.4100	5.8904	(6.307)	0	0	0
2023/07/18	R248	01/08/2024			Bond Future	12.8020	73.8161	12.6720	74.5283	(1.015)	0.0000	0.0000	13,000
2023/07/18	R248	01/08/2024	12.32	Call	Bond Future	3,547.4800	3.5475	3,864.5600	3.8646	8.938	0	0	0
2023/07/18	R248	01/08/2024	12.32	Put	Bond Future	6,253.8200	6.2538	5,858.7000	5.8587	(6.318)	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												1739907