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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/07/2023 TO 19/07/2023

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
2023/07/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/19	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/19	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/19	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/19	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/19	2025	03/08/2023		Bond Future	169.2929	169.2929	169.2946	169.2946	0.001	0.0000	0.0000	1,376
2023/07/19	2025	02/11/2023		Bond Future	173.0635	173.0635	173.0637	173.0637	0.000	0.0000	0.0000	5,206
2023/07/19	2025	01/02/2024		Bond Future	175.2401	175.2401	175.2446	175.2446	0.003	0.0000	0.0000	0
2023/07/19	2025	02/05/2024		Bond Future	179.2534	179.2534	179.2588	179.2588	0.003	0.0000	0.0000	0
2023/07/19	2025	01/08/2024		Bond Future	181.5374	181.5374	181.5476	181.5476	0.006	0.0000	0.0000	0
2023/07/19	2029	03/08/2023		Bond Future	122.7383	122.7383	122.5474	122.5474	(0.156)	0.0000	0.0000	1,897
2023/07/19	2029	02/11/2023		Bond Future	124.1406	124.1406	123.9465	123.9465	(0.156)	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
2023/07/19	2029	01/02/2024			Bond Future	126.9873	126.9873	126.7883	126.7883	(0.157)	0.0000	0.0000	0
2023/07/19	2029	02/05/2024			Bond Future	128.5299	128.5299	128.3302	128.3302	(0.155)	0.0000	0.0000	0
2023/07/19	2029	01/08/2024			Bond Future	131.4838	131.4838	131.2802	131.2802	(0.155)	0.0000	0.0000	0
2023/07/19	2030	03/08/2023	10.40	Call	Bond Future	816.9600	0.8170	842.9200	0.8429	3.178	0	0	1,012
2023/07/19	2030	03/08/2023	10.65	Call	Bond Future	1,597.0700	1.5971	1,643.3800	1.6434	2.900	0	0	350
2023/07/19	2030	03/08/2023	10.65	Put	Bond Future	211.9500	0.2120	180.7100	0.1807	(14.739)	0	0	0
2023/07/19	2030	03/08/2023	11.34	Call	Bond Future	4,259.8600	4.2599	4,333.5600	4.3336	1.730	0	0	0
2023/07/19	2030	03/08/2023	11.34	Put	Bond Future	13.6700	0.0137	9.8200	0.0098	(28.164)	0	0	0
2023/07/19	2030	03/08/2023	12.89	Call	Bond Future	10,255.4000	10.2554	10,332.9500	10.3330	0.756	0	0	0
2023/07/19	2030	03/08/2023	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	350
2023/07/19	2030	03/08/2023	11.35	Call	Bond Future	4,299.8900	4.2999	4,373.7200	4.3737	1.717	0	0	0
2023/07/19	2030	03/08/2023	11.36	Put	Bond Future	12.5600	0.0126	8.9800	0.0090	(28.503)	0	0	0
2023/07/19	2030	03/08/2023			Bond Future	10.3261	89.3769	10.3081	89.4544	(0.174)	0.0000	0.0000	54,444
2023/07/19	2030	03/08/2023	10.40	Put	Bond Future	498.3600	0.4984	446.7700	0.4468	(10.352)	0	0	0
2023/07/19	2030	03/08/2023	11.35	Put	Bond Future	13.1100	0.0131	9.3900	0.0094	(28.375)	0	0	0
2023/07/19	2030	03/08/2023	11.36	Call	Bond Future	4,339.9100	4.3399	4,413.8800	4.4139	1.704	0	0	0
2023/07/19	2030	03/08/2023	12.59	Call	Bond Future	9,135.5600	9.1356	9,213.0900	9.2131	0.849	0	0	0
2023/07/19	2030	03/08/2023	12.59	Put	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	1,012
2023/07/19	2030	02/11/2023	12.27	Put	Bond Future	168.4900	0.1685	159.8500	0.1598	(5.128)	0	0	500
2023/07/19	2030	02/11/2023	11.43	Call	Bond Future	4,727.1700	4.7272	4,785.2200	4.7852	1.228	0	0	0
2023/07/19	2030	02/11/2023	11.43	Put	Bond Future	510.1600	0.5102	489.8100	0.4898	(3.989)	0	0	500
2023/07/19	2030	02/11/2023	10.80	Call	Bond Future	2,806.5500	2.8065	2,849.8600	2.8499	1.543	0	0	0
2023/07/19	2030	02/11/2023	10.80	Put	Bond Future	1,122.7300	1.1227	1,087.6400	1.0876	(3.125)	0	0	0
2023/07/19	2030	02/11/2023	10.81	Call	Bond Future	2,834.1600	2.8342	2,877.7300	2.8777	1.537	0	0	0
2023/07/19	2030	02/11/2023	10.81	Put	Bond Future	1,109.4000	1.1094	1,074.5700	1.0746	(3.140)	0	0	0
2023/07/19	2030	02/11/2023	10.07	Call	Bond Future	1,185.9400	1.1859	1,208.6800	1.2087	1.917	0	0	800
2023/07/19	2030	02/11/2023	10.07	Put	Bond Future	2,557.0200	2.5570	2,501.3600	2.5014	(2.177)	0	0	0
2023/07/19	2030	02/11/2023	10.39	Call	Bond Future	1,797.0700	1.7971	1,828.7500	1.8288	1.763	0	0	500
2023/07/19	2030	02/11/2023	9.57	Call	Bond Future	557.3500	0.5573	568.8100	0.5688	2.056	0	0	800
2023/07/19	2030	02/11/2023	9.57	Put	Bond Future	4,098.0200	4.0980	4,031.0800	4.0311	(1.633)	0	0	0
2023/07/19	2030	02/11/2023			Bond Future	10.3938	91.3455	10.3751	91.4239	(0.180)	0.0000	0.0000	73,823
2023/07/19	2030	02/11/2023	12.27	Call	Bond Future	7,621.2900	7.6213	7,691.0500	7.6911	0.915	0	0	0
2023/07/19	2030	02/11/2023	11.12	Call	Bond Future	3,739.3800	3.7394	3,790.8000	3.7908	1.375	0	0	500
2023/07/19	2030	02/11/2023	11.12	Put	Bond Future	757.1800	0.7572	730.2000	0.7302	(3.563)	0	0	0
2023/07/19	2030	02/11/2023	11.57	Call	Bond Future	5,192.7100	5.1927	5,253.3300	5.2533	1.167	0	0	0
2023/07/19	2030	02/11/2023	11.57	Put	Bond Future	425.3400	0.4253	407.5600	0.4076	(4.180)	0	0	800
2023/07/19	2030	02/11/2023	10.82	Call	Bond Future	2,861.7000	2.8617	2,905.5400	2.9055	1.532	0	0	0
2023/07/19	2030	02/11/2023	10.82	Put	Bond Future	1,096.0200	1.0960	1,061.4600	1.0615	(3.153)	0	0	0
2023/07/19	2030	02/11/2023	10.39	Put	Bond Future	1,812.8500	1.8128	1,766.1300	1.7661	(2.577)	0	0	0
2023/07/19	2030	02/11/2023	10.62	Call	Bond Future	2,334.4600	2.3345	2,372.7600	2.3728	1.641	0	0	500
2023/07/19	2030	02/11/2023	10.62	Put	Bond Future	1,391.7600	1.3918	1,351.6600	1.3517	(2.881)	0	0	0
2023/07/19	2030	02/11/2023	9.89	Call	Bond Future	917.9300	0.9179	936.1200	0.9361	1.982	0	0	500
2023/07/19	2030	02/11/2023	9.89	Put	Bond Future	3,062.6900	3.0627	3,002.4800	3.0025	(1.966)	0	0	0
2023/07/19	2030	01/02/2024	11.86	Put	Bond Future	745.5000	0.7455	725.6800	0.7257	(2.659)	0	0	500
2023/07/19	2030	01/02/2024	12.10	Put	Bond Future	608.1100	0.6081	591.1800	0.5912	(2.784)	0	0	400
2023/07/19	2030	01/02/2024	11.37	Call	Bond Future	4,757.4300	4.7574	4,810.3300	4.8103	1.112	0	0	0
2023/07/19	2030	01/02/2024	11.37	Put	Bond Future	1,127.1400	1.1271	1,100.1500	1.1002	(2.395)	0	0	0

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2023/07/19	2030	01/02/2024	11.85	Call	Bond Future	6,210.5800	6.2106	6,270.5200	6.2705	0.965	0	0	0
2023/07/19	2030	01/02/2024	11.85	Put	Bond Future	751.7300	0.7517	731.7800	0.7318	(2.654)	0	0	500
2023/07/19	2030	01/02/2024	10.16	Call	Bond Future	1,812.4400	1.8124	1,841.3100	1.8413	1.593	0	0	200
2023/07/19	2030	01/02/2024	10.16	Put	Bond Future	3,018.5400	3.0185	2,967.5200	2.9675	(1.690)	0	0	0
2023/07/19	2030	01/02/2024	11.00	Call	Bond Future	3,720.4700	3.7205	3,766.7900	3.7668	1.245	0	0	0
2023/07/19	2030	01/02/2024	9.93	Call	Bond Future	1,431.6700	1.4317	1,455.7800	1.4558	1.684	0	0	1,360
2023/07/19	2030	01/02/2024	9.93	Put	Bond Future	3,595.3500	3.5954	3,539.5700	3.5396	(1.551)	0	0	0
2023/07/19	2030	01/02/2024	10.00	Call	Bond Future	1,538.6200	1.5386	1,564.1500	1.5641	1.659	0	0	500
2023/07/19	2030	01/02/2024	10.00	Put	Bond Future	3,409.5300	3.4095	3,355.1700	3.3552	(1.594)	0	0	0
2023/07/19	2030	01/02/2024	9.57	Put	Bond Future	4,648.0900	4.6481	4,585.5800	4.5856	(1.345)	0	0	0
2023/07/19	2030	01/02/2024	9.89	Put	Bond Future	3,704.4000	3.7044	3,647.8300	3.6478	(1.527)	0	0	0
2023/07/19	2030	01/02/2024			Bond Future	10.4540	89.4125	10.4344	89.4924	(0.188)	0.0000	0.0000	0
2023/07/19	2030	01/02/2024	11.86	Call	Bond Future	6,241.9200	6.2419	6,301.9900	6.3020	0.962	0	0	0
2023/07/19	2030	01/02/2024	12.10	Call	Bond Future	6,999.9100	6.9999	7,062.8700	7.0629	0.899	0	0	0
2023/07/19	2030	01/02/2024	11.75	Call	Bond Future	5,900.0800	5.9001	5,958.6900	5.9587	0.993	0	0	0
2023/07/19	2030	01/02/2024	11.75	Put	Bond Future	818.1000	0.8181	796.8200	0.7968	(2.601)	0	0	200
2023/07/19	2030	01/02/2024	11.31	Call	Bond Future	4,583.6800	4.5837	4,635.5700	4.6356	1.132	0	0	0
2023/07/19	2030	01/02/2024	11.31	Put	Bond Future	1,185.4700	1.1855	1,157.4700	1.1575	(2.362)	0	0	1,360
2023/07/19	2030	01/02/2024	11.35	Call	Bond Future	4,699.3000	4.6993	4,751.8600	4.7519	1.118	0	0	0
2023/07/19	2030	01/02/2024	11.35	Put	Bond Future	1,146.2800	1.1463	1,118.9500	1.1189	(2.384)	0	0	0
2023/07/19	2030	01/02/2024	11.36	Call	Bond Future	4,728.3400	4.7283	4,781.0600	4.7811	1.115	0	0	0
2023/07/19	2030	01/02/2024	11.36	Put	Bond Future	1,136.6800	1.1367	1,109.5100	1.1095	(2.390)	0	0	0
2023/07/19	2030	01/02/2024	10.39	Call	Bond Future	2,260.3200	2.2603	2,294.1200	2.2941	1.495	0	0	500
2023/07/19	2030	01/02/2024	10.39	Put	Bond Future	2,521.3100	2.5213	2,475.2200	2.4752	(1.828)	0	0	0
2023/07/19	2030	01/02/2024	11.00	Put	Bond Future	1,533.9700	1.5340	1,500.4000	1.5004	(2.188)	0	0	700
2023/07/19	2030	01/02/2024	10.07	Call	Bond Future	1,655.2000	1.6552	1,682.1900	1.6822	1.631	0	0	400
2023/07/19	2030	01/02/2024	10.07	Put	Bond Future	3,234.5100	3.2345	3,181.6100	3.1816	(1.635)	0	0	0
2023/07/19	2030	01/02/2024	9.57	Call	Bond Future	960.0800	0.9601	977.4600	0.9775	1.810	0	0	400
2023/07/19	2030	01/02/2024	9.89	Call	Bond Future	1,372.9000	1.3729	1,396.2200	1.3962	1.699	0	0	500
2023/07/19	2030	02/05/2024	11.12	Put	Bond Future	1,875.9700	1.8760	1,841.8900	1.8419	(1.817)	0	0	0
2023/07/19	2030	02/05/2024	12.38	Call	Bond Future	7,760.8900	7.7609	7,824.9300	7.8249	0.825	0	0	0
2023/07/19	2030	02/05/2024	12.38	Put	Bond Future	812.4900	0.8125	794.4700	0.7945	(2.218)	0	0	1,080
2023/07/19	2030	02/05/2024	10.62	Call	Bond Future	2,980.7700	2.9808	3,020.1600	3.0202	1.321	0	0	500
2023/07/19	2030	02/05/2024	10.62	Put	Bond Future	2,607.8500	2.6079	2,565.1800	2.5652	(1.636)	0	0	0
2023/07/19	2030	02/05/2024	10.82	Call	Bond Future	3,439.2600	3.4393	3,482.2100	3.4822	1.249	0	0	1,080
2023/07/19	2030	02/05/2024	10.82	Put	Bond Future	2,286.9000	2.2869	2,247.7900	2.2478	(1.710)	0	0	0
2023/07/19	2030	02/05/2024	9.81	Call	Bond Future	1,500.5800	1.5006	1,525.1100	1.5251	1.635	0	0	0
2023/07/19	2030	02/05/2024	9.81	Put	Bond Future	4,373.4400	4.3734	4,315.9100	4.3159	(1.315)	0	0	0
2023/07/19	2030	02/05/2024	9.82	Call	Bond Future	1,514.7300	1.5147	1,539.4300	1.5394	1.631	0	0	0
2023/07/19	2030	02/05/2024	9.82	Put	Bond Future	4,346.6300	4.3466	4,289.2700	4.2893	(1.320)	0	0	0
2023/07/19	2030	02/05/2024	9.66	Call	Bond Future	1,298.4400	1.2984	1,320.3900	1.3204	1.690	0	0	1,000
2023/07/19	2030	02/05/2024	9.66	Put	Bond Future	4,788.4200	4.7884	4,728.3100	4.7283	(1.255)	0	0	0
2023/07/19	2030	02/05/2024			Bond Future	10.5251	91.4392	10.5043	91.5213	(0.198)	0.0000	0.0000	0
2023/07/19	2030	02/05/2024	13.15	Call	Bond Future	10,042.7100	10.0427	10,114.0900	10.1141	0.711	0	0	0
2023/07/19	2030	02/05/2024	13.15	Put	Bond Future	409.4500	0.4095	398.7700	0.3988	(2.608)	0	0	500
2023/07/19	2030	02/05/2024	11.12	Call	Bond Future	4,181.5900	4.1816	4,229.5700	4.2296	1.147	0	0	500
2023/07/19	2030	02/05/2024	11.94	Call	Bond Future	6,451.2300	6.4512	6,510.6000	6.5106	0.920	0	0	0
2023/07/19	2030	02/05/2024	11.94	Put	Bond Future	1,088.0700	1.0881	1,065.3800	1.0654	(2.085)	0	0	1,000

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2023/07/19	2030	02/05/2024	10.16	Call	Bond Future	2,057.5500	2.0575	2,088.4300	2.0884	1.501	0	0	1,000
2023/07/19	2030	02/05/2024	10.16	Put	Bond Future	3,510.1500	3.5101	3,458.9700	3.4590	(1.458)	0	0	0
2023/07/19	2030	02/05/2024	9.83	Call	Bond Future	1,528.9700	1.5290	1,553.8500	1.5538	1.627	0	0	0
2023/07/19	2030	02/05/2024	9.83	Put	Bond Future	4,319.9300	4.3199	4,262.7500	4.2627	(1.324)	0	0	0
2023/07/19	2030	01/08/2024	10.37	Call	Bond Future	2,505.5000	2.5055	2,541.3800	2.5414	1.432	0	0	0
2023/07/19	2030	01/08/2024	10.37	Put	Bond Future	3,392.1600	3.3922	3,343.6200	3.3436	(1.431)	0	0	0
2023/07/19	2030	01/08/2024	10.38	Call	Bond Future	2,524.4900	2.5245	2,560.5500	2.5606	1.428	0	0	0
2023/07/19	2030	01/08/2024	10.38	Put	Bond Future	3,372.6600	3.3727	3,324.3000	3.3243	(1.434)	0	0	0
2023/07/19	2030	01/08/2024			Bond Future	10.6017	89.5141	10.5795	89.5985	(0.209)	0.0000	0.0000	0
2023/07/19	2030	01/08/2024	10.39	Call	Bond Future	2,543.5600	2.5436	2,579.8000	2.5798	1.425	0	0	0
2023/07/19	2030	01/08/2024	10.39	Put	Bond Future	3,353.2500	3.3532	3,305.0700	3.3051	(1.437)	0	0	0
2023/07/19	2032	03/08/2023	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,441
2023/07/19	2032	03/08/2023	9.60	Put	Bond Future	7,082.1200	7.0821	7,016.7500	7.0167	(0.923)	0	0	0
2023/07/19	2032	03/08/2023	10.30	Call	Bond Future	4.5700	0.0046	4.0600	0.0041	(11.160)	0	0	7,500
2023/07/19	2032	03/08/2023	10.30	Put	Bond Future	3,345.7900	3.3458	3,279.9100	3.2799	(1.969)	0	0	0
2023/07/19	2032	03/08/2023	12.04	Call	Bond Future	5,149.5900	5.1496	5,210.8900	5.2109	1.190	0	0	3,000
2023/07/19	2032	03/08/2023	12.04	Put	Bond Future	15.7000	0.0157	11.6300	0.0116	(25.924)	0	0	3,000
2023/07/19	2032	03/08/2023	11.77	Call	Bond Future	3,936.5800	3.9366	3,992.4100	3.9924	1.418	0	0	0
2023/07/19	2032	03/08/2023	11.77	Put	Bond Future	45.4500	0.0454	35.9100	0.0359	(20.990)	0	0	0
2023/07/19	2032	03/08/2023	11.90	Call	Bond Future	4,520.0900	4.5201	4,579.0500	4.5790	1.304	0	0	5,000
2023/07/19	2032	03/08/2023	11.90	Put	Bond Future	27.4200	0.0274	21.0100	0.0210	(23.377)	0	0	0
2023/07/19	2032	03/08/2023	11.55	Call	Bond Future	2,964.5800	2.9646	3,012.1400	3.0121	1.604	0	0	0
2023/07/19	2032	03/08/2023	11.55	Put	Bond Future	105.0200	0.1050	87.2100	0.0872	(16.959)	0	0	7,500
2023/07/19	2032	03/08/2023			Bond Future	10.9587	88.0178	10.9455	88.0832	(0.121)	0.0000	0.0000	76,883
2023/07/19	2032	03/08/2023	11.45	Call	Bond Future	2,536.2200	2.5362	2,578.6400	2.5786	1.673	0	0	0
2023/07/19	2032	03/08/2023	11.45	Put	Bond Future	151.2800	0.1513	128.3300	0.1283	(15.171)	0	0	7,500
2023/07/19	2032	03/08/2023	12.00	Call	Bond Future	4,969.9200	4.9699	5,030.6200	5.0306	1.221	0	0	5,000
2023/07/19	2032	03/08/2023	12.00	Put	Bond Future	18.5400	0.0185	13.8700	0.0139	(25.189)	0	0	0
2023/07/19	2032	03/08/2023	11.76	Call	Bond Future	3,891.8600	3.8919	3,947.3900	3.9474	1.427	0	0	0
2023/07/19	2032	03/08/2023	11.76	Put	Bond Future	47.2500	0.0472	37.4100	0.0374	(20.825)	0	0	0
2023/07/19	2032	03/08/2023	11.50	Call	Bond Future	2,749.1300	2.7491	2,794.2000	2.7942	1.639	0	0	11,000
2023/07/19	2032	03/08/2023	11.50	Put	Bond Future	126.4300	0.1264	106.1300	0.1061	(16.056)	0	0	11,000
2023/07/19	2032	03/08/2023	11.75	Call	Bond Future	3,847.1500	3.8471	3,902.3900	3.9024	1.436	0	0	0
2023/07/19	2032	03/08/2023	11.75	Put	Bond Future	49.0900	0.0491	38.9600	0.0390	(20.636)	0	0	0
2023/07/19	2032	02/11/2023	11.90	Call	Bond Future	4,842.7300	4.8427	4,885.0100	4.8850	0.873	0	0	0
2023/07/19	2032	02/11/2023	11.90	Put	Bond Future	834.8800	0.8349	811.1800	0.8112	(2.839)	0	0	0
2023/07/19	2032	02/11/2023	11.24	Call	Bond Future	2,697.9400	2.6979	2,726.2500	2.7263	1.049	0	0	0
2023/07/19	2032	02/11/2023	11.24	Put	Bond Future	1,761.6700	1.7617	1,724.0000	1.7240	(2.138)	0	0	0
2023/07/19	2032	02/11/2023	10.71	Call	Bond Future	1,403.4700	1.4035	1,419.8900	1.4199	1.170	0	0	500
2023/07/19	2032	02/11/2023	11.09	Put	Bond Future	2,068.5100	2.0685	2,027.3800	2.0274	(1.988)	0	0	0
2023/07/19	2032	02/11/2023	10.59	Call	Bond Future	1,179.0000	1.1790	1,192.9800	1.1930	1.186	0	0	500
2023/07/19	2032	02/11/2023	10.59	Put	Bond Future	3,418.7700	3.4188	3,366.7700	3.3668	(1.521)	0	0	0
2023/07/19	2032	02/11/2023			Bond Future	11.0451	85.7936	11.0315	85.8596	(0.123)	0.0000	0.0000	184,355
2023/07/19	2032	02/11/2023	11.78	Call	Bond Future	4,420.7600	4.4208	4,460.7400	4.4607	0.904	0	0	0
2023/07/19	2032	02/11/2023	11.78	Put	Bond Future	960.2600	0.9603	934.2600	0.9343	(2.708)	0	0	500
2023/07/19	2032	02/11/2023	12.26	Call	Bond Future	6,164.8700	6.1649	6,213.2500	6.2133	0.785	0	0	0
2023/07/19	2032	02/11/2023	12.26	Put	Bond Future	543.7600	0.5438	526.1600	0.5262	(3.237)	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
2023/07/19	2032	02/11/2023	11.23	Call	Bond Future	2,669.3800	2.6694	2,697.4500	2.6975	1.052	0	0	0
2023/07/19	2032	02/11/2023	11.23	Put	Bond Future	1,780.8200	1.7808	1,742.9100	1.7429	(2.129)	0	0	0
2023/07/19	2032	02/11/2023	11.28	Call	Bond Future	2,813.3800	2.8134	2,842.6000	2.8426	1.039	0	0	0
2023/07/19	2032	02/11/2023	11.28	Put	Bond Future	1,686.6400	1.6866	1,649.8800	1.6499	(2.179)	0	0	500
2023/07/19	2032	02/11/2023	10.71	Put	Bond Future	3,045.2400	3.0452	2,995.6800	2.9957	(1.627)	0	0	0
2023/07/19	2032	02/11/2023	11.09	Call	Bond Future	2,285.4500	2.2854	2,310.3000	2.3103	1.087	0	0	500
2023/07/19	2032	02/11/2023	11.22	Call	Bond Future	2,641.1300	2.6411	2,668.9800	2.6690	1.054	0	0	0
2023/07/19	2032	02/11/2023	11.22	Put	Bond Future	1,800.3100	1.8003	1,762.1800	1.7622	(2.118)	0	0	0
2023/07/19	2032	01/02/2024	12.50	Call	Bond Future	7,169.8200	7.1698	7,217.6700	7.2177	0.667	0	0	0
2023/07/19	2032	01/02/2024	12.73	Call	Bond Future	7,983.3700	7.9834	8,033.6900	8.0337	0.630	0	0	0
2023/07/19	2032	01/02/2024	12.73	Put	Bond Future	806.5600	0.8066	789.7100	0.7897	(2.089)	0	0	500
2023/07/19	2032	01/02/2024	11.83	Call	Bond Future	4,916.3300	4.9163	4,955.3700	4.9554	0.794	0	0	0
2023/07/19	2032	01/02/2024	11.83	Put	Bond Future	1,659.8700	1.6599	1,631.7400	1.6317	(1.695)	0	0	0
2023/07/19	2032	01/02/2024	11.84	Call	Bond Future	4,948.1700	4.9482	4,987.3600	4.9874	0.792	0	0	0
2023/07/19	2032	01/02/2024	11.84	Put	Bond Future	1,646.7400	1.6467	1,618.7600	1.6188	(1.699)	0	0	0
2023/07/19	2032	01/02/2024	10.78	Call	Bond Future	2,089.2300	2.0892	2,110.8300	2.1108	1.034	0	0	200
2023/07/19	2032	01/02/2024	11.09	Call	Bond Future	2,798.8800	2.7989	2,825.8100	2.8258	0.962	0	0	500
2023/07/19	2032	01/02/2024	11.09	Put	Bond Future	2,962.1900	2.9622	2,921.9500	2.9219	(1.358)	0	0	0
2023/07/19	2032	01/02/2024	11.75	Call	Bond Future	4,663.7900	4.6638	4,701.6300	4.7016	0.811	0	0	0
2023/07/19	2032	01/02/2024	11.75	Put	Bond Future	1,768.2600	1.7683	1,738.9300	1.7389	(1.659)	0	0	200
2023/07/19	2032	01/02/2024	10.01	Call	Bond Future	906.7700	0.9068	917.1100	0.9171	1.140	0	0	1,200
2023/07/19	2032	01/02/2024	10.01	Put	Bond Future	6,403.5400	6.4035	6,346.7100	6.3467	(0.887)	0	0	0
2023/07/19	2032	01/02/2024	10.59	Call	Bond Future	1,722.9300	1.7229	1,741.3900	1.7414	1.071	0	0	500
2023/07/19	2032	01/02/2024			Bond Future	11.1244	87.7410	11.1103	87.8082	(0.127)	0.0000	0.0000	0
2023/07/19	2032	01/02/2024	12.50	Put	Bond Future	970.8800	0.9709	951.5600	0.9516	(1.990)	0	0	200
2023/07/19	2032	01/02/2024	12.62	Call	Bond Future	7,592.5900	7.5926	7,641.7600	7.6418	0.648	0	0	0
2023/07/19	2032	01/02/2024	12.62	Put	Bond Future	881.4400	0.8814	863.4400	0.8634	(2.042)	0	0	1,200
2023/07/19	2032	01/02/2024	11.85	Call	Bond Future	4,980.0800	4.9801	5,019.4200	5.0194	0.790	0	0	0
2023/07/19	2032	01/02/2024	11.85	Put	Bond Future	1,633.7100	1.6337	1,605.8800	1.6059	(1.703)	0	0	0
2023/07/19	2032	01/02/2024	10.78	Put	Bond Future	3,740.6600	3.7407	3,695.0900	3.6951	(1.218)	0	0	0
2023/07/19	2032	01/02/2024	10.59	Put	Bond Future	4,303.1900	4.3032	4,254.4800	4.2545	(1.132)	0	0	0
2023/07/19	2032	01/02/2024	10.76	Call	Bond Future	2,047.5400	2.0475	2,068.8000	2.0688	1.038	0	0	1,200
2023/07/19	2032	01/02/2024	10.76	Put	Bond Future	3,796.1300	3.7961	3,750.2200	3.7502	(1.209)	0	0	0
2023/07/19	2032	02/05/2024	12.90	Call	Bond Future	8,468.2100	8.4682	8,519.3200	8.5193	0.604	0	0	0
2023/07/19	2032	02/05/2024	13.18	Call	Bond Future	9,424.2300	9.4242	9,477.7000	9.4777	0.567	0	0	0
2023/07/19	2032	02/05/2024	13.18	Put	Bond Future	913.1500	0.9131	897.5400	0.8975	(1.709)	0	0	500
2023/07/19	2032	02/05/2024	10.86	Call	Bond Future	2,507.7700	2.5078	2,532.6800	2.5327	0.993	0	0	1,000
2023/07/19	2032	02/05/2024	10.86	Put	Bond Future	4,148.0200	4.1480	4,103.8500	4.1038	(1.065)	0	0	0
2023/07/19	2032	02/05/2024	10.56	Call	Bond Future	1,927.5600	1.9276	1,947.9800	1.9480	1.059	0	0	0
2023/07/19	2032	02/05/2024	10.56	Put	Bond Future	5,006.2000	5.0062	4,957.5400	4.9575	(0.972)	0	0	0
2023/07/19	2032	02/05/2024	10.65	Call	Bond Future	2,089.7100	2.0897	2,111.4500	2.1115	1.040	0	0	1,550
2023/07/19	2032	02/05/2024	10.65	Put	Bond Future	4,733.6000	4.7336	4,686.2600	4.6863	(1.000)	0	0	0
2023/07/19	2032	02/05/2024	10.36	Call	Bond Future	1,596.1000	1.5961	1,613.6800	1.6137	1.101	0	0	1,000
2023/07/19	2032	02/05/2024	10.36	Put	Bond Future	5,650.8800	5.6509	5,599.3800	5.5994	(0.911)	0	0	0
2023/07/19	2032	02/05/2024			Bond Future	11.2101	85.5669	11.1952	85.6360	(0.133)	0.0000	0.0000	0
2023/07/19	2032	02/05/2024	12.90	Put	Bond Future	1,096.4200	1.0964	1,078.4500	1.0784	(1.639)	0	0	1,000
2023/07/19	2032	02/05/2024	13.35	Call	Bond Future	9,991.3900	9.9914	10,046.3300	10.0463	0.550	0	0	0
2023/07/19	2032	02/05/2024	13.35	Put	Bond Future	799.3700	0.7994	785.2300	0.7852	(1.769)	0	0	1,550

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
2023/07/19	2032	02/05/2024	11.09	Call	Bond Future	3,026.0300	3.0260	3,054.4600	3.0545	0.940	0	0	500
2023/07/19	2032	02/05/2024	11.09	Put	Bond Future	3,584.0900	3.5841	3,543.4400	3.5434	(1.134)	0	0	0
2023/07/19	2032	02/05/2024	11.35	Call	Bond Future	3,675.0300	3.6750	3,707.3800	3.7074	0.880	0	0	1,550
2023/07/19	2032	02/05/2024	11.35	Put	Bond Future	3,030.8300	3.0308	2,994.1000	2.9941	(1.212)	0	0	0
2023/07/19	2032	02/05/2024	10.59	Call	Bond Future	1,980.7400	1.9807	2,001.5900	2.0016	1.053	0	0	500
2023/07/19	2032	02/05/2024	10.59	Put	Bond Future	4,914.1500	4.9142	4,865.9200	4.8659	(0.981)	0	0	0
2023/07/19	2032	02/05/2024	10.54	Call	Bond Future	1,892.6900	1.8927	1,912.8200	1.9128	1.064	0	0	0
2023/07/19	2032	02/05/2024	10.54	Put	Bond Future	5,068.3200	5.0683	5,019.3700	5.0194	(0.966)	0	0	0
2023/07/19	2032	02/05/2024	10.55	Call	Bond Future	1,910.2200	1.9102	1,930.5000	1.9305	1.062	0	0	0
2023/07/19	2032	02/05/2024	10.55	Put	Bond Future	5,037.3300	5.0373	4,988.5300	4.9885	(0.969)	0	0	0
2023/07/19	2032	01/08/2024	11.15	Call	Bond Future	3,061.8600	3.0619	3,092.2000	3.0922	0.991	0	0	0
2023/07/19	2032	01/08/2024	11.15	Put	Bond Future	3,741.7500	3.7418	3,700.9600	3.7010	(1.090)	0	0	0
2023/07/19	2032	01/08/2024			Bond Future	11.2997	87.5131	11.2839	87.5842	(0.139)	0.0000	0.0000	0
2023/07/19	2032	01/08/2024	11.13	Call	Bond Future	3,016.4000	3.0164	3,046.4400	3.0464	0.996	0	0	0
2023/07/19	2032	01/08/2024	11.13	Put	Bond Future	3,787.6800	3.7877	3,746.5900	3.7466	(1.085)	0	0	0
2023/07/19	2032	01/08/2024	11.14	Call	Bond Future	3,039.2700	3.0393	3,069.4600	3.0695	0.993	0	0	0
2023/07/19	2032	01/08/2024	11.14	Put	Bond Future	3,764.8400	3.7648	3,723.9000	3.7239	(1.087)	0	0	0
2023/07/19	2033	03/08/2023			Bond Future	116.9581	116.9581	116.9627	116.9627	0.004	0.0000	0.0000	7,134
2023/07/19	2033	02/11/2023			Bond Future	118.1385	118.1385	118.1421	118.1421	0.003	0.0000	0.0000	1,672
2023/07/19	2033	01/02/2024			Bond Future	120.8475	120.8475	120.8509	120.8509	0.003	0.0000	0.0000	0
2023/07/19	2033	02/05/2024			Bond Future	122.1541	122.1541	122.1619	122.1619	0.006	0.0000	0.0000	0
2023/07/19	2033	01/08/2024			Bond Future	124.9615	124.9615	124.9701	124.9701	0.007	0.0000	0.0000	0
2023/07/19	2037	03/08/2023	12.12	Call	Bond Future	1,320.2200	1.3202	1,322.1500	1.3222	0.146	0	0	0
2023/07/19	2037	03/08/2023	12.12	Put	Bond Future	626.7300	0.6267	580.6700	0.5807	(7.349)	0	0	0
2023/07/19	2037	03/08/2023	12.13	Call	Bond Future	1,354.3900	1.3544	1,356.9200	1.3569	0.187	0	0	0
2023/07/19	2037	03/08/2023	12.13	Put	Bond Future	607.1300	0.6071	561.6700	0.5617	(7.488)	0	0	0
2023/07/19	2037	03/08/2023			Bond Future	11.9919	77.1205	11.9831	77.1685	(0.073)	0.0000	0.0000	95,958
2023/07/19	2037	03/08/2023	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,730
2023/07/19	2037	03/08/2023	10.30	Put	Bond Future	10,097.8400	10.0978	10,049.8500	10,049.9	(0.475)	0	0	0
2023/07/19	2037	03/08/2023	11.00	Call	Bond Future	2.7400	0.0027	2.1600	0.0022	(21.168)	0	0	1,730
2023/07/19	2037	03/08/2023	11.00	Put	Bond Future	5,702.1700	5.7022	5,653.6000	5.6536	(0.852)	0	0	0
2023/07/19	2037	03/08/2023	12.14	Call	Bond Future	1,388.9900	1.3890	1,392.1300	1.3921	0.226	0	0	0
2023/07/19	2037	03/08/2023	12.14	Put	Bond Future	588.0200	0.5880	543.1700	0.5432	(7.627)	0	0	0
2023/07/19	2037	02/11/2023	12.52	Call	Bond Future	3,867.7100	3.8677	3,887.7500	3.8877	0.518	0	0	731
2023/07/19	2037	02/11/2023	12.52	Put	Bond Future	1,633.6400	1.6336	1,605.3400	1.6053	(1.732)	0	0	0
2023/07/19	2037	02/11/2023	13.89	Call	Bond Future	9,177.5300	9.1775	9,214.9800	9.2150	0.408	0	0	0
2023/07/19	2037	02/11/2023	13.89	Put	Bond Future	369.8200	0.3698	358.9300	0.3589	(2.945)	0	0	731
2023/07/19	2037	02/11/2023	11.56	Put	Bond Future	4,179.5100	4.1795	4,136.9300	4.1369	(1.019)	0	0	0
2023/07/19	2037	02/11/2023	11.57	Call	Bond Future	1,247.4400	1.2474	1,253.3200	1.2533	0.471	0	0	0
2023/07/19	2037	02/11/2023	11.55	Put	Bond Future	4,217.0200	4.2170	4,174.3300	4.1743	(1.012)	0	0	0
2023/07/19	2037	02/11/2023			Bond Future	12.0947	78.8191	12.0857	78.8675	(0.074)	0.0000	0.0000	54,285
2023/07/19	2037	02/11/2023	11.56	Call	Bond Future	1,228.1600	1.2282	1,233.9200	1.2339	0.469	0	0	0
2023/07/19	2037	02/11/2023	11.57	Put	Bond Future	4,142.0800	4.1421	4,099.6200	4.0996	(1.025)	0	0	0
2023/07/19	2037	02/11/2023	12.02	Call	Bond Future	2,307.4600	2.3075	2,319.5300	2.3195	0.523	0	0	731
2023/07/19	2037	02/11/2023	12.02	Put	Bond Future	2,710.0900	2.7101	2,673.8200	2,673.8	(1.338)	0	0	0
2023/07/19	2037	02/11/2023	11.55	Call	Bond Future	1,208.9000	1.2089	1,214.5500	1.2145	0.467	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
2023/07/19	2037	01/02/2024	12.93	Call	Bond Future	5,664.5600	5.6646	5,690.4000	5.6904	0.456	0	0	0
2023/07/19	2037	01/02/2024	12.93	Put	Bond Future	1,922.2800	1.9223	1,898.9500	1.8990	(1.214)	0	0	2,500
2023/07/19	2037	01/02/2024	13.93	Put	Bond Future	906.0300	0.9060	891.8700	0.8919	(1.563)	0	0	2,500
2023/07/19	2037	01/02/2024	12.33	Call	Bond Future	3,716.9400	3.7169	3,735.8700	3.7359	0.509	0	0	0
2023/07/19	2037	01/02/2024	12.33	Put	Bond Future	3,009.1900	3.0092	2,978.9500	2.9789	(1.005)	0	0	0
2023/07/19	2037	01/02/2024	12.09	Put	Bond Future	3,591.0200	3.5910	3,557.9000	3.5579	(0.922)	0	0	0
2023/07/19	2037	01/02/2024			Bond Future	12.1951	76.3516	12.1858	76.4007	(0.076)	0.0000	0.0000	1,714
2023/07/19	2037	01/02/2024	13.93	Call	Bond Future	9,317.9500	9.3179	9,352.9600	9.3530	0.376	0	0	0
2023/07/19	2037	01/02/2024	12.31	Call	Bond Future	3,657.3700	3.6574	3,676.0600	3.6761	0.511	0	0	0
2023/07/19	2037	01/02/2024	12.31	Put	Bond Future	3,053.9700	3.0540	3,023.4900	3.0235	(0.998)	0	0	0
2023/07/19	2037	01/02/2024	12.32	Call	Bond Future	3,687.2200	3.6872	3,706.0300	3.7060	0.510	0	0	0
2023/07/19	2037	01/02/2024	12.32	Put	Bond Future	3,031.6200	3.0316	3,001.2600	3.0013	(1.001)	0	0	0
2023/07/19	2037	01/02/2024	12.09	Call	Bond Future	3,032.4800	3.0325	3,048.5300	3.0485	0.529	0	0	2,500
2023/07/19	2037	02/05/2024	11.44	Call	Bond Future	1,994.7800	1.9948	2,005.8900	2.0059	0.557	0	0	0
2023/07/19	2037	02/05/2024	11.44	Put	Bond Future	6,682.3500	6.6824	6,642.8800	6.6429	(0.591)	0	0	0
2023/07/19	2037	02/05/2024	11.45	Call	Bond Future	2,013.3200	2.0133	2,024.5200	2.0245	0.556	0	0	0
2023/07/19	2037	02/05/2024	11.43	Put	Bond Future	6,720.4200	6.7204	6,680.8500	6.6809	(0.589)	0	0	0
2023/07/19	2037	02/05/2024			Bond Future	12.3028	78.0820	12.2931	78.1326	(0.079)	0.0000	0.0000	0
2023/07/19	2037	02/05/2024	11.45	Put	Bond Future	6,644.1900	6.6442	6,604.8100	6.6048	(0.593)	0	0	0
2023/07/19	2037	02/05/2024	11.43	Call	Bond Future	1,976.1000	1.9761	1,987.1100	1.9871	0.557	0	0	0
2023/07/19	2037	01/08/2024	12.10	Call	Bond Future	3,584.0000	3.5840	3,602.8500	3.6029	0.526	0	0	0
2023/07/19	2037	01/08/2024	12.10	Put	Bond Future	5,228.5800	5.2286	5,195.2100	5.1952	(0.638)	0	0	0
2023/07/19	2037	01/08/2024	12.09	Call	Bond Future	3,559.5400	3.5595	3,578.2900	3.5783	0.527	0	0	0
2023/07/19	2037	01/08/2024	12.09	Put	Bond Future	5,256.8900	5.2569	5,223.4200	5.2234	(0.637)	0	0	0
2023/07/19	2037	01/08/2024			Bond Future	12.4167	75.6021	12.4065	75.6543	(0.082)	0.0000	0.0000	0
2023/07/19	2037	01/08/2024	12.11	Call	Bond Future	3,608.5400	3.6085	3,627.4900	3.6275	0.525	0	0	0
2023/07/19	2037	01/08/2024	12.11	Put	Bond Future	5,200.4000	5.2004	5,167.1300	5.1671	(0.640)	0	0	0
2023/07/19	2038	03/08/2023			Bond Future	126.1533	126.1533	126.4566	126.4566	0.240	0.0000	0.0000	1,757
2023/07/19	2038	02/11/2023			Bond Future	128.9631	128.9631	129.2720	129.2720	0.240	0.0000	0.0000	3,580
2023/07/19	2038	01/02/2024			Bond Future	129.9045	129.9045	130.2255	130.2255	0.247	0.0000	0.0000	0
2023/07/19	2038	02/05/2024			Bond Future	132.8794	132.8794	133.2083	133.2083	0.248	0.0000	0.0000	0
2023/07/19	2038	01/08/2024			Bond Future	133.8676	133.8676	134.2090	134.2090	0.255	0.0000	0.0000	0
2023/07/19	2040	03/08/2023	12.23	Call	Bond Future	862.5500	0.8625	869.2900	0.8693	0.781	0	0	0
2023/07/19	2040	03/08/2023	12.23	Put	Bond Future	1,107.4400	1.1074	1,034.2900	1.0343	(6.605)	0	0	0
2023/07/19	2040	03/08/2023			Bond Future	12.2727	77.2696	12.2588	77.3494	(0.114)	0.0000	0.0000	105,702
2023/07/19	2040	03/08/2023	12.21	Call	Bond Future	809.0100	0.8090	814.4400	0.8144	0.671	0	0	0
2023/07/19	2040	03/08/2023	12.21	Put	Bond Future	1,168.9600	1.1690	1,094.5000	1.0945	(6.370)	0	0	0
2023/07/19	2040	03/08/2023	12.22	Call	Bond Future	835.5600	0.8356	841.6300	0.8416	0.726	0	0	0
2023/07/19	2040	03/08/2023	12.22	Put	Bond Future	1,137.9500	1.1380	1,064.1300	1.0641	(6.487)	0	0	0
2023/07/19	2040	02/11/2023	12.60	Call	Bond Future	3,385.7200	3.3857	3,420.9200	3.4209	1.040	0	0	128
2023/07/19	2040	02/11/2023	12.60	Put	Bond Future	2,161.7900	2.1618	2,116.0900	2.1161	(2.114)	0	0	0
2023/07/19	2040	02/11/2023	13.64	Call	Bond Future	7,346.2300	7.3462	7,404.3200	7.4043	0.791	0	0	0
2023/07/19	2040	02/11/2023	13.64	Put	Bond Future	737.0600	0.7371	714.2500	0.7142	(3.095)	0	0	128
2023/07/19	2040	02/11/2023	11.60	Put	Bond Future	5,484.7500	5.4848	5,414.8100	5.4148	(1.275)	0	0	0
2023/07/19	2040	02/11/2023	12.10	Put	Bond Future	0.0000	0.0000	3,451.0600	3.4511	100.000	0	0	0
2023/07/19	2040	02/11/2023	11.50	Call	Bond Future	0.0000	0.0000	749.0500	0.7491	100.000	0	0	875

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
2023/07/19	2040	02/11/2023	11.50	Put	Bond Future	0.0000	0.0000	5,887.8600	5.8879	100.000	0	0	0
2023/07/19	2040	02/11/2023	11.58	Call	Bond Future	855.1000	0.8551	865.6900	0.8657	1.238	0	0	0
2023/07/19	2040	02/11/2023	11.58	Put	Bond Future	5,577.7200	5.5777	5,507.4100	5.5074	(1.261)	0	0	0
2023/07/19	2040	02/11/2023	11.59	Call	Bond Future	870.3000	0.8703	881.0700	0.8811	1.238	0	0	0
2023/07/19	2040	02/11/2023			Bond Future	12.3799	78.9715	12.3656	79.0524	(0.116)	0.0000	0.0000	30,631
2023/07/19	2040	02/11/2023	12.97	Call	Bond Future	0.0000	0.0000	4,743.1700	4.7432	100.000	0	0	0
2023/07/19	2040	02/11/2023	12.97	Put	Bond Future	0.0000	0.0000	1,448.9300	1.4489	100.000	0	0	875
2023/07/19	2040	02/11/2023	11.60	Call	Bond Future	885.6700	0.8857	896.6300	0.8966	1.237	0	0	0
2023/07/19	2040	02/11/2023	11.80	Call	Bond Future	1,233.4700	1.2335	1,248.5200	1.2485	1.220	0	0	128
2023/07/19	2040	02/11/2023	11.80	Put	Bond Future	4,612.9600	4.6130	4,547.1100	4.5471	(1.427)	0	0	0
2023/07/19	2040	02/11/2023	12.10	Call	Bond Future	0.0000	0.0000	1,929.1100	1.9291	100.000	0	0	875
2023/07/19	2040	02/11/2023	11.59	Put	Bond Future	5,531.1100	5.5311	5,460.9800	5.4610	(1.268)	0	0	0
2023/07/19	2040	01/02/2024	12.33	Call	Bond Future	3,099.1200	3.0991	3,130.3200	3.1303	1.007	0	0	0
2023/07/19	2040	01/02/2024	12.33	Put	Bond Future	3,968.5800	3.9686	3,917.2800	3.9173	(1.293)	0	0	0
2023/07/19	2040	01/02/2024	12.34	Call	Bond Future	3,127.2600	3.1273	3,158.6700	3.1587	1.004	0	0	0
2023/07/19	2040	01/02/2024	12.34	Put	Bond Future	3,940.2900	3.9403	3,889.2000	3.8892	(1.297)	0	0	0
2023/07/19	2040	01/02/2024			Bond Future	12.4854	76.2570	12.4705	76.3395	(0.119)	0.0000	0.0000	5,778
2023/07/19	2040	01/02/2024	12.35	Call	Bond Future	3,155.3000	3.1553	3,186.9100	3.1869	1.002	0	0	0
2023/07/19	2040	01/02/2024	12.35	Put	Bond Future	3,911.9600	3.9120	3,861.0700	3.8611	(1.301)	0	0	0
2023/07/19	2040	02/05/2024	11.60	Call	Bond Future	1,879.6900	1.8797	1,900.0400	1.9000	1.083	0	0	0
2023/07/19	2040	02/05/2024	11.61	Call	Bond Future	1,898.1000	1.8981	1,918.6100	1.9186	1.081	0	0	0
2023/07/19	2040	02/05/2024	11.62	Put	Bond Future	7,564.1600	7.5642	7,500.1400	7.5001	(0.846)	0	0	0
2023/07/19	2040	02/05/2024			Bond Future	12.5974	77.9852	12.5819	78.0699	(0.123)	0.0000	0.0000	0
2023/07/19	2040	02/05/2024	11.60	Put	Bond Future	7,649.5400	7.6495	7,585.2000	7.5852	(0.841)	0	0	0
2023/07/19	2040	02/05/2024	11.61	Put	Bond Future	7,606.7600	7.6068	7,542.5800	7.5426	(0.844)	0	0	0
2023/07/19	2040	02/05/2024	11.62	Call	Bond Future	1,916.6100	1.9166	1,937.2800	1.9373	1.078	0	0	0
2023/07/19	2040	01/08/2024	12.34	Call	Bond Future	3,631.3900	3.6314	3,665.5100	3.6655	0.940	0	0	0
2023/07/19	2040	01/08/2024	12.34	Put	Bond Future	5,693.3800	5.6934	5,640.4500	5.6404	(0.930)	0	0	0
2023/07/19	2040	01/08/2024			Bond Future	12.7158	75.2527	12.6996	75.3398	(0.127)	0.0000	0.0000	0
2023/07/19	2040	01/08/2024	12.32	Call	Bond Future	3,580.9900	3.5810	3,614.7800	3.6148	0.944	0	0	0
2023/07/19	2040	01/08/2024	12.32	Put	Bond Future	5,755.1700	5.7552	5,701.9100	5.7019	(0.925)	0	0	0
2023/07/19	2040	01/08/2024	12.33	Call	Bond Future	3,606.0000	3.6060	3,639.9600	3.6400	0.942	0	0	0
2023/07/19	2040	01/08/2024	12.33	Put	Bond Future	5,724.0500	5.7240	5,670.9600	5.6710	(0.927)	0	0	0
2023/07/19	2044	03/08/2023	12.00	Call	Bond Future	306.9200	0.3069	288.9300	0.2889	(5.861)	0	0	0
2023/07/19	2044	03/08/2023	12.00	Put	Bond Future	2,197.1000	2.1971	2,157.5500	2.1575	(1.800)	0	0	4,754
2023/07/19	2044	03/08/2023	12.15	Call	Bond Future	566.1300	0.5661	544.8000	0.5448	(3.768)	0	0	0
2023/07/19	2044	03/08/2023	12.15	Put	Bond Future	1,565.3400	1.5653	1,522.4500	1.5225	(2.740)	0	0	0
2023/07/19	2044	03/08/2023	12.16	Call	Bond Future	587.3400	0.5873	565.9000	0.5659	(3.650)	0	0	0
2023/07/19	2044	03/08/2023	12.16	Put	Bond Future	1,527.7800	1.5278	1,484.7800	1.4848	(2.815)	0	0	0
2023/07/19	2044	03/08/2023			Bond Future	12.3218	73.7018	12.3181	73.7234	(0.030)	0.0000	0.0000	35,996
2023/07/19	2044	03/08/2023	11.75	Call	Bond Future	82.8500	0.0829	73.8200	0.0738	(10.899)	0	0	4,553
2023/07/19	2044	03/08/2023	11.75	Put	Bond Future	3,498.1400	3.4981	3,467.5500	3.4675	(0.874)	0	0	3,076
2023/07/19	2044	03/08/2023	12.17	Call	Bond Future	608.9900	0.6090	587.4700	0.5875	(3.534)	0	0	0
2023/07/19	2044	03/08/2023	12.17	Put	Bond Future	1,490.7400	1.4907	1,447.6600	1.4477	(2.890)	0	0	0
2023/07/19	2044	03/08/2023	12.50	Call	Bond Future	1,601.3600	1.6014	1,586.0100	1.5860	(0.959)	0	0	0
2023/07/19	2044	03/08/2023	12.50	Put	Bond Future	589.1400	0.5891	552.2300	0.5522	(6.265)	0	0	9,106
2023/07/19	2044	02/11/2023	11.57	Call	Bond Future	755.5300	0.7555	751.7000	0.7517	(0.507)	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
2023/07/19	2044	02/11/2023	11.57	Put	Bond Future	5,884.5700	5.8846	5,859.3700	5.8594	(0.428)	0	0	0
2023/07/19	2044	02/11/2023			Bond Future	12.4250	75.3251	12.4212	75.3465	(0.030)	0.0000	0.0000	49,923
2023/07/19	2044	02/11/2023	11.55	Call	Bond Future	727.6600	0.7277	723.8500	0.7239	(0.524)	0	0	0
2023/07/19	2044	02/11/2023	11.55	Put	Bond Future	5,983.7900	5.9838	5,958.6100	5.9586	(0.421)	0	0	0
2023/07/19	2044	02/11/2023	11.56	Call	Bond Future	741.5700	0.7416	737.7400	0.7377	(0.516)	0	0	0
2023/07/19	2044	02/11/2023	11.56	Put	Bond Future	5,934.1100	5.9341	5,908.9100	5.9089	(0.425)	0	0	0
2023/07/19	2044	01/02/2024	12.29	Call	Bond Future	2,931.7700	2.9318	2,932.8900	2.9329	0.038	0	0	0
2023/07/19	2044	01/02/2024	12.29	Put	Bond Future	4,271.4500	4.2714	4,251.0100	4.2510	(0.479)	0	0	0
2023/07/19	2044	01/02/2024			Bond Future	12.5262	72.6531	12.5223	72.6747	(0.031)	0.0000	0.0000	8,453
2023/07/19	2044	01/02/2024	12.27	Call	Bond Future	2,877.4300	2.8774	2,878.4700	2.8785	0.036	0	0	0
2023/07/19	2044	01/02/2024	12.27	Put	Bond Future	4,332.4500	4.3325	4,311.9300	4.3119	(0.474)	0	0	0
2023/07/19	2044	01/02/2024	12.28	Call	Bond Future	2,904.6500	2.9046	2,905.7300	2.9057	0.037	0	0	0
2023/07/19	2044	01/02/2024	12.28	Put	Bond Future	4,301.9600	4.3020	4,281.4800	4.2815	(0.476)	0	0	0
2023/07/19	2044	02/05/2024	11.67	Call	Bond Future	1,955.6800	1.9557	1,956.5800	1.9566	0.046	0	0	0
2023/07/19	2044	02/05/2024	11.67	Put	Bond Future	7,604.0000	7.6040	7,582.4900	7.5825	(0.283)	0	0	0
2023/07/19	2044	02/05/2024			Bond Future	12.6334	74.2996	12.6293	74.3220	(0.032)	0.0000	0.0000	0
2023/07/19	2044	02/05/2024	11.65	Call	Bond Future	1,922.1200	1.9221	1,922.9600	1.9230	0.044	0	0	0
2023/07/19	2044	02/05/2024	11.65	Put	Bond Future	7,695.4000	7.6954	7,673.8300	7.6738	(0.280)	0	0	0
2023/07/19	2044	02/05/2024	11.66	Call	Bond Future	1,938.7400	1.9387	1,939.6000	1.9396	0.044	0	0	0
2023/07/19	2044	02/05/2024	11.66	Put	Bond Future	7,649.5000	7.6495	7,627.9500	7.6279	(0.282)	0	0	0
2023/07/19	2044	01/08/2024	12.28	Call	Bond Future	3,485.0200	3.4850	3,489.3700	3.4894	0.125	0	0	0
2023/07/19	2044	01/08/2024	12.28	Put	Bond Future	6,088.5800	6.0886	6,069.6300	6.0696	(0.311)	0	0	0
2023/07/19	2044	01/08/2024	12.29	Call	Bond Future	3,509.8600	3.5099	3,514.2600	3.5143	0.125	0	0	0
2023/07/19	2044	01/08/2024	12.29	Put	Bond Future	6,055.9500	6.0560	6,037.0500	6.0371	(0.312)	0	0	0
2023/07/19	2044	01/08/2024			Bond Future	12.7464	71.6084	12.7421	71.6317	(0.034)	0.0000	0.0000	0
2023/07/19	2044	01/08/2024	12.30	Call	Bond Future	3,534.7900	3.5348	3,539.2300	3.5392	0.126	0	0	0
2023/07/19	2044	01/08/2024	12.30	Put	Bond Future	6,023.4700	6.0235	6,004.6100	6.0046	(0.313)	0	0	0
2023/07/19	2046	03/08/2023			Bond Future	110.9603	110.9603	110.9663	110.9663	0.005	0.0000	0.0000	10,131
2023/07/19	2046	02/11/2023			Bond Future	111.3396	111.3396	111.3481	111.3481	0.008	0.0000	0.0000	16,067
2023/07/19	2046	01/02/2024			Bond Future	113.8927	113.8927	113.9011	113.9011	0.007	0.0000	0.0000	0
2023/07/19	2046	02/05/2024			Bond Future	114.3552	114.3552	114.3692	114.3692	0.012	0.0000	0.0000	0
2023/07/19	2046	01/08/2024			Bond Future	116.9826	116.9826	116.9976	116.9976	0.013	0.0000	0.0000	0
2023/07/19	2050	03/08/2023			Bond Future	110.7458	110.7458	110.5606	110.5606	(0.167)	0.0000	0.0000	9,592
2023/07/19	2050	02/11/2023			Bond Future	113.2123	113.2123	113.0219	113.0219	(0.168)	0.0000	0.0000	12,943
2023/07/19	2050	01/02/2024			Bond Future	113.5634	113.5634	113.3740	113.3740	(0.167)	0.0000	0.0000	0
2023/07/19	2050	02/05/2024			Bond Future	116.1640	116.1640	115.9708	115.9708	(0.166)	0.0000	0.0000	0
2023/07/19	2050	01/08/2024			Bond Future	116.5312	116.5312	116.3389	116.3389	(0.165)	0.0000	0.0000	0
2023/07/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/19	AL37	03/08/2023			Index Future	888.9430	888.9430	889.2700	889.2700	0.037	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
2023/07/19	AL37	02/11/2023			Index Future	908.5170	908.5170	908.8480	908.8480	0.036	0.0000	0.0000	0
2023/07/19	AL37	01/02/2024			Index Future	929.1330	929.1330	929.4710	929.4710	0.036	0.0000	0.0000	0
2023/07/19	AL37	02/05/2024			Index Future	950.2070	950.2070	950.5540	950.5540	0.037	0.0000	0.0000	0
2023/07/19	AL37	01/08/2024			Index Future	971.8500	971.8500	972.2060	972.2060	0.037	0.0000	0.0000	0
2023/07/19	AL7T	03/08/2023			Index Future	1,018.0640	1,018.0640	1,018.6950	1,018.6950	0.062	0.0000	0.0000	0
2023/07/19	AL7T	02/11/2023			Index Future	1,040.4810	1,040.4810	1,041.1220	1,041.1220	0.062	0.0000	0.0000	0
2023/07/19	AL7T	01/02/2024			Index Future	1,064.0920	1,064.0920	1,064.7460	1,064.7460	0.061	0.0000	0.0000	0
2023/07/19	AL7T	02/05/2024			Index Future	1,088.2270	1,088.2270	1,088.8980	1,088.8980	0.062	0.0000	0.0000	0
2023/07/19	AL7T	01/08/2024			Index Future	1,113.0140	1,113.0140	1,113.7020	1,113.7020	0.062	0.0000	0.0000	0
2023/07/19	ALBI	03/08/2023			Index Future	887.1840	887.1840	887.6170	887.6170	0.049	0.0000	0.0000	105
2023/07/19	ALBI	02/11/2023			Index Future	906.7190	906.7190	907.1590	907.1590	0.049	0.0000	0.0000	18
2023/07/19	ALBI	01/02/2024			Index Future	927.2940	927.2940	927.7430	927.7430	0.048	0.0000	0.0000	0
2023/07/19	ALBI	02/05/2024			Index Future	948.3270	948.3270	948.7870	948.7870	0.049	0.0000	0.0000	0
2023/07/19	ALBI	01/08/2024			Index Future	969.9270	969.9270	970.3990	970.3990	0.049	0.0000	0.0000	0
2023/07/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/07/19	C210	31/03/2028			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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/19	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/19	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/19	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/19	ES33	03/08/2023			Bond Future	12.4575	74.8989	12.4479	74.9426	(0.077)	0.0000	0.0000	350
2023/07/19	ES33	02/11/2023			Bond Future	12.5921	72.7686	12.5822	72.8125	(0.079)	0.0000	0.0000	0
2023/07/19	ES33	01/02/2024			Bond Future	12.7263	74.4374	12.7160	74.4822	(0.081)	0.0000	0.0000	0
2023/07/19	ES33	02/05/2024			Bond Future	12.8652	72.3414	12.8544	72.3875	(0.084)	0.0000	0.0000	0
2023/07/19	ES33	01/08/2024			Bond Future	13.0091	74.0023	12.9977	74.0499	(0.088)	0.0000	0.0000	0
2023/07/19	ES42	03/08/2023			Bond Future	12.9667	71.2403	12.9471	71.3412	(0.151)	0.0000	0.0000	4,000
2023/07/19	ES42	02/11/2023			Bond Future	13.0976	68.5635	13.0773	68.6660	(0.154)	0.0000	0.0000	0
2023/07/19	ES42	01/02/2024			Bond Future	13.2219	70.1361	13.2009	70.2408	(0.159)	0.0000	0.0000	0
2023/07/19	ES42	02/05/2024			Bond Future	13.3551	67.4790	13.3332	67.5863	(0.164)	0.0000	0.0000	0
2023/07/19	ES42	01/08/2024			Bond Future	13.4902	69.0271	13.4673	69.1373	(0.169)	0.0000	0.0000	0
2023/07/19	GOVI	03/08/2023	837.21	Call	GOVI	373,630.0000	37.3630	377,480.0000	37.7480	1.030	0	0	0
2023/07/19	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/19	GOVI	03/08/2023	837.22	Call	GOVI	373,530.0000	37.3530	377,380.0000	37.7380	1.031	0	0	0
2023/07/19	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/19	GOVI	03/08/2023			GOVI	874.5730	874.5730	874.9580	874.9580	0.044	0.0000	0.0000	133
2023/07/19	GOVI	03/08/2023	837.23	Call	GOVI	373,430.0000	37.3430	377,280.0000	37.7280	1.031	0	0	0
2023/07/19	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/19	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/19	GOVI	02/11/2023	885.82	Call	GOVI	80,100.0000	8.0100	84,010.0000	8.4010	4.881	0	0	0
2023/07/19	GOVI	02/11/2023			GOVI	893.8300	893.8300	894.2210	894.2210	0.044	0.0000	0.0000	691
2023/07/19	GOVI	02/11/2023	885.80	Call	GOVI	80,300.0000	8.0300	84,210.0000	8.4210	4.869	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
2023/07/19	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/19	GOVI	02/11/2023	885.81	Call	GOVI	80,200.0000	8.0200	84,110.0000	8.4110	4.875	0	0	0
2023/07/19	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/19	GOVI	01/02/2024	880.00	Call	GOVI	341,130.0000	34.1130	345,120.0000	34.5120	1.170	0	0	0
2023/07/19	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/19	GOVI	01/02/2024			GOVI	914.1130	914.1130	914.5120	914.5120	0.044	0.0000	0.0000	0
2023/07/19	GOVI	01/02/2024	879.98	Call	GOVI	341,330.0000	34.1330	345,320.0000	34.5320	1.169	0	0	0
2023/07/19	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/19	GOVI	01/02/2024	879.99	Call	GOVI	341,230.0000	34.1230	345,220.0000	34.5220	1.169	0	0	0
2023/07/19	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/19	GOVI	02/05/2024	950.97	Put	GOVI	161,230.0000	16.1230	157,150.0000	15.7150	(2.531)	0	0	0
2023/07/19	GOVI	02/05/2024	950.98	Put	GOVI	161,330.0000	16.1330	157,250.0000	15.7250	(2.529)	0	0	0
2023/07/19	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/19	GOVI	02/05/2024			GOVI	934.8470	934.8470	935.2550	935.2550	0.044	0.0000	0.0000	0
2023/07/19	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/19	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/19	GOVI	02/05/2024	950.99	Put	GOVI	161,430.0000	16.1430	157,350.0000	15.7350	(2.527)	0	0	0
2023/07/19	GOVI	01/08/2024	943.39	Call	GOVI	127,500.0000	12.7500	131,690.0000	13.1690	3.286	0	0	0
2023/07/19	GOVI	01/08/2024	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/19	GOVI	01/08/2024			GOVI	956.1400	956.1400	956.5590	956.5590	0.044	0.0000	0.0000	0
2023/07/19	GOVI	01/08/2024	943.37	Call	GOVI	127,700.0000	12.7700	131,890.0000	13.1890	3.281	0	0	0
2023/07/19	GOVI	01/08/2024	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/19	GOVI	01/08/2024	943.38	Call	GOVI	127,600.0000	12.7600	131,790.0000	13.1790	3.284	0	0	0
2023/07/19	GOVI	01/08/2024	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/07/19	IGOV	03/08/2023			Index Future	325.9190	325.9190	325.8650	325.8650	(0.017)	0.0000	0.0000	498
2023/07/19	IGOV	02/11/2023			Index Future	333.1760	333.1760	333.1200	333.1200	(0.017)	0.0000	0.0000	17
2023/07/19	IGOV	01/02/2024			Index Future	340.8150	340.8150	340.7580	340.7580	(0.017)	0.0000	0.0000	0
2023/07/19	IGOV	02/05/2024			Index Future	348.6220	348.6220	348.5640	348.5640	(0.017)	0.0000	0.0000	0
2023/07/19	IGOV	01/08/2024			Index Future	356.6380	356.6380	356.5790	356.5790	(0.017)	0.0000	0.0000	0
2023/07/19	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/07/19	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/07/19	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/07/19	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/07/19	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/07/19	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/07/19	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/07/19	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/07/19	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/07/19	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/07/19	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/07/19	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/07/19	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	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
2023/07/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/07/19	JBAF	19/07/2023			Jibar Tradeable Future	8.5100	91.4900	8.5000	91.5000	(0.118)	0.0000	0.0000	0
2023/07/19	JBAF	16/08/2023			Jibar Tradeable Future	8.5850	91.4150	8.5750	91.4250	(0.116)	0.0000	0.0000	0
2023/07/19	JBAF	20/09/2023			Jibar Tradeable Future	8.5900	91.4100	8.5800	91.4200	(0.116)	0.0000	0.0000	0
2023/07/19	JBAF	18/10/2023			Jibar Tradeable Future	8.6000	91.4000	8.5900	91.4100	(0.116)	0.0000	0.0000	0
2023/07/19	JBAF	15/11/2023			Jibar Tradeable Future	8.6000	91.4000	8.5900	91.4100	(0.116)	0.0000	0.0000	0
2023/07/19	JBAF	20/12/2023			Jibar Tradeable Future	8.6000	91.4000	8.6000	91.4000	0.000	0.0000	0.0000	0
2023/07/19	JBAF	17/01/2024			Jibar Tradeable Future	8.6200	8.6200	8.6200	91.3800	0.000	0.0000	0.0000	0
2023/07/19	JBAF	20/03/2024			Jibar Tradeable Future	8.5150	91.4850	8.5150	91.4850	0.000	0.0000	0.0000	0
2023/07/19	JBAF	19/06/2024			Jibar Tradeable Future	8.3100	91.6900	8.3100	91.6900	0.000	0.0000	0.0000	0
2023/07/19	JBAF	18/09/2024			Jibar Tradeable Future	8.1900	91.8100	8.1800	91.8200	(0.122)	0.0000	0.0000	0
2023/07/19	JBAF	18/12/2024			Jibar Tradeable Future	8.0600	91.9400	8.0350	91.9650	(0.310)	0.0000	0.0000	0
2023/07/19	JBAF	19/03/2025			Jibar Tradeable Future	8.0100	91.9900	7.9900	92.0100	(0.250)	0.0000	0.0000	0
2023/07/19	JBAF	18/06/2025			Jibar Tradeable Future	8.0050	91.9950	7.9800	92.0200	(0.312)	0.0000	0.0000	0
2023/07/19	R035	03/08/2023	12.00	Call	Bond Future	2,202.2600	2.2023	2,219.5500	2.2196	0.785	0	0	0
2023/07/19	R035	03/08/2023	12.00	Put	Bond Future	267.5700	0.2676	237.8600	0.2379	(11.104)	0	0	0
2023/07/19	R035	03/08/2023	12.50	Call	Bond Future	4,554.8500	4.5549	4,595.3500	4.5954	0.889	0	0	5,000
2023/07/19	R035	03/08/2023			Bond Future	11.6411	86.5298	11.6325	86.5768	(0.074)	0.0000	0.0000	30,606
2023/07/19	R035	03/08/2023	11.75	Call	Bond Future	1,238.6800	1.2387	1,239.6500	1.2397	0.078	0	0	0
2023/07/19	R035	03/08/2023	11.75	Put	Bond Future	644.8000	0.6448	598.7700	0.5988	(7.139)	0	0	4,870
2023/07/19	R035	03/08/2023	11.98	Call	Bond Future	2,117.2300	2.1172	2,133.1900	2.1332	0.754	0	0	0
2023/07/19	R035	03/08/2023	11.98	Put	Bond Future	288.6500	0.2886	257.6100	0.2576	(10.754)	0	0	0
2023/07/19	R035	03/08/2023	11.99	Call	Bond Future	2,159.6000	2.1596	2,176.2300	2.1762	0.770	0	0	0
2023/07/19	R035	03/08/2023	11.99	Put	Bond Future	277.9400	0.2779	247.5700	0.2476	(10.927)	0	0	0
2023/07/19	R035	03/08/2023	12.50	Put	Bond Future	30.5000	0.0305	24.0000	0.0240	(21.311)	0	0	0
2023/07/19	R035	02/11/2023	12.85	Call	Bond Future	6,404.5300	6.4045	6,434.2900	6.4343	0.465	0	0	0
2023/07/19	R035	02/11/2023	12.85	Put	Bond Future	741.4000	0.7414	723.9100	0.7239	(2.359)	0	0	400
2023/07/19	R035	02/11/2023	13.59	Call	Bond Future	9,462.5700	9.4626	9,500.1400	9.5001	0.397	0	0	0
2023/07/19	R035	02/11/2023	13.59	Put	Bond Future	315.7000	0.3157	306.0200	0.3060	(3.066)	0	0	731
2023/07/19	R035	02/11/2023	11.12	Call	Bond Future	1,023.2400	1.0232	1,027.7100	1.0277	0.437	0	0	400
2023/07/19	R035	02/11/2023	11.41	Call	Bond Future	1,598.1500	1.5981	1,606.0900	1.6061	0.497	0	0	0
2023/07/19	R035	02/11/2023	11.41	Put	Bond Future	3,425.9400	3.4259	3,386.6300	3.3866	(1.147)	0	0	0
2023/07/19	R035	02/11/2023	11.42	Call	Bond Future	1,620.9200	1.6209	1,628.9900	1.6290	0.498	0	0	0
2023/07/19	R035	02/11/2023	11.42	Put	Bond Future	3,393.2000	3.3932	3,354.0200	3.3540	(1.155)	0	0	0
2023/07/19	R035	02/11/2023			Bond Future	11.7442	83.9253	11.7354	83.9725	(0.075)	0.0000	0.0000	146,956
2023/07/19	R035	02/11/2023	11.43	Call	Bond Future	1,643.8700	1.6439	1,652.0800	1.6521	0.499	0	0	0
2023/07/19	R035	02/11/2023	11.43	Put	Bond Future	3,360.6800	3.3607	3,321.6400	3.3216	(1.162)	0	0	0
2023/07/19	R035	02/11/2023	11.74	Call	Bond Future	2,449.5700	2.4496	2,462.3600	2.4624	0.522	0	0	731
2023/07/19	R035	02/11/2023	11.74	Put	Bond Future	2,472.1400	2.4721	2,437.6800	2.4377	(1.394)	0	0	0
2023/07/19	R035	02/11/2023	12.24	Call	Bond Future	4,071.4100	4.0714	4,092.2500	4.0923	0.512	0	0	731
2023/07/19	R035	02/11/2023	12.24	Put	Bond Future	1,461.2500	1.4613	1,434.8400	1.4348	(1.807)	0	0	0
2023/07/19	R035	02/11/2023	11.12	Put	Bond Future	4,483.6100	4.4836	4,440.8300	4.4408	(0.954)	0	0	0
2023/07/19	R035	02/11/2023	10.62	Call	Bond Future	405.2700	0.4053	406.1100	0.4061	0.207	0	0	400
2023/07/19	R035	02/11/2023	10.62	Put	Bond Future	6,785.9600	6.7860	6,739.5500	6.7396	(0.684)	0	0	0
2023/07/19	R035	01/02/2024	11.12	Put	Bond Future	5,520.3100	5.5203	5,480.8800	5.4809	(0.714)	0	0	0
2023/07/19	R035	01/02/2024	12.18	Put	Bond Future	2,522.4700	2.5225	2,495.2200	2.4952	(1.080)	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
2023/07/19	R035	01/02/2024	12.19	Call	Bond Future	4,297.5700	4.2976	4,318.4100	4.3184	0.485	0	0	0
2023/07/19	R035	01/02/2024	12.19	Put	Bond Future	2,503.3200	2.5033	2,476.1800	2.4762	(1.084)	0	0	0
2023/07/19	R035	01/02/2024	10.62	Call	Bond Future	857.7500	0.8578	862.1700	0.8622	0.515	0	0	400
2023/07/19	R035	01/02/2024	10.62	Put	Bond Future	7,713.4400	7.7134	7,669.8800	7.6699	(0.565)	0	0	0
2023/07/19	R035	01/02/2024			Bond Future	11.8454	85.8301	11.8363	85.8781	(0.077)	0.0000	0.0000	0
2023/07/19	R035	01/02/2024	12.20	Call	Bond Future	4,329.5400	4.3295	4,350.5100	4.3505	0.484	0	0	0
2023/07/19	R035	01/02/2024	12.20	Put	Bond Future	2,484.0600	2.4841	2,457.0500	2.4571	(1.087)	0	0	0
2023/07/19	R035	01/02/2024	13.46	Call	Bond Future	8,883.2300	8.8832	8,916.7400	8.9167	0.377	0	0	0
2023/07/19	R035	01/02/2024	13.46	Put	Bond Future	935.8300	0.9358	921.3600	0.9214	(1.546)	0	0	400
2023/07/19	R035	01/02/2024	11.12	Call	Bond Future	1,554.9200	1.5549	1,563.4700	1.5635	0.550	0	0	400
2023/07/19	R035	01/02/2024	12.18	Call	Bond Future	4,265.4300	4.2654	4,286.1600	4.2862	0.486	0	0	0
2023/07/19	R035	02/05/2024	11.20	Call	Bond Future	2,135.1300	2.1351	2,146.8600	2.1469	0.549	0	0	0
2023/07/19	R035	02/05/2024	11.20	Put	Bond Future	6,130.2700	6.1303	6,092.5500	6.0925	(0.615)	0	0	0
2023/07/19	R035	02/05/2024	11.19	Call	Bond Future	2,115.6100	2.1156	2,127.2500	2.1272	0.550	0	0	0
2023/07/19	R035	02/05/2024	11.19	Put	Bond Future	6,166.3200	6.1663	6,128.5100	6.1285	(0.613)	0	0	0
2023/07/19	R035	02/05/2024			Bond Future	11.9435	83.2617	11.9340	83.3111	(0.080)	0.0000	0.0000	0
2023/07/19	R035	02/05/2024	11.21	Call	Bond Future	2,154.7500	2.1547	2,166.5700	2.1666	0.549	0	0	0
2023/07/19	R035	02/05/2024	11.21	Put	Bond Future	6,094.3800	6.0944	6,056.7500	6.0567	(0.617)	0	0	0
2023/07/19	R035	01/08/2024	11.80	Call	Bond Future	3,606.1500	3.6062	3,625.0300	3.6250	0.524	0	0	0
2023/07/19	R035	01/08/2024	11.80	Put	Bond Future	4,865.3100	4.8653	4,833.1800	4.8332	(0.660)	0	0	0
2023/07/19	R035	01/08/2024	11.81	Call	Bond Future	3,631.2900	3.6313	3,650.2700	3.6503	0.523	0	0	0
2023/07/19	R035	01/08/2024	11.79	Put	Bond Future	4,892.0700	4.8921	4,859.8500	4.8599	(0.659)	0	0	0
2023/07/19	R035	01/08/2024			Bond Future	12.0441	85.1557	12.0341	85.2067	(0.083)	0.0000	0.0000	0
2023/07/19	R035	01/08/2024	11.81	Put	Bond Future	4,838.3300	4.8383	4,806.3000	4.8063	(0.662)	0	0	0
2023/07/19	R035	01/08/2024	11.79	Call	Bond Future	3,580.7500	3.5807	3,599.5400	3.5995	0.525	0	0	0
2023/07/19	R053	03/08/2023	12.72	Call	Bond Future	3,434.7300	3.4347	3,459.8700	3.4599	0.732	0	0	0
2023/07/19	R053	03/08/2023	12.72	Put	Bond Future	353.1100	0.3531	312.7900	0.3128	(11.419)	0	0	0
2023/07/19	R053	03/08/2023			Bond Future	12.2970	98.7877	12.2883	98.8531	(0.071)	0.0000	0.0000	0
2023/07/19	R053	03/08/2023	12.70	Call	Bond Future	3,318.8000	3.3188	3,342.2400	3.3422	0.706	0	0	0
2023/07/19	R053	03/08/2023	12.70	Put	Bond Future	378.6600	0.3787	336.6400	0.3366	(11.097)	0	0	0
2023/07/19	R053	03/08/2023	12.71	Call	Bond Future	3,376.6500	3.3767	3,400.9400	3.4009	0.719	0	0	0
2023/07/19	R053	03/08/2023	12.71	Put	Bond Future	365.7200	0.3657	324.5500	0.3245	(11.257)	0	0	0
2023/07/19	R053	02/11/2023	12.81	Call	Bond Future	5,289.7100	5.2897	5,316.1600	5.3162	0.500	0	0	0
2023/07/19	R053	02/11/2023	12.81	Put	Bond Future	2,359.3400	2.3593	2,319.8200	2.3198	(1.675)	0	0	0
2023/07/19	R053	02/11/2023	12.82	Call	Bond Future	5,335.7400	5.3357	5,362.4000	5.3624	0.500	0	0	0
2023/07/19	R053	02/11/2023	12.82	Put	Bond Future	2,335.7400	2.3357	2,296.4300	2.2964	(1.683)	0	0	0
2023/07/19	R053	02/11/2023			Bond Future	12.4017	95.0977	12.3928	95.1636	(0.072)	0.0000	0.0000	5,189
2023/07/19	R053	02/11/2023	12.83	Call	Bond Future	5,382.0900	5.3821	5,408.9700	5.4090	0.499	0	0	0
2023/07/19	R053	02/11/2023	12.83	Put	Bond Future	2,312.5500	2.3125	2,273.4600	2.2735	(1.690)	0	0	0
2023/07/19	R053	01/02/2024	12.92	Call	Bond Future	6,541.5200	6.5415	6,571.1000	6.5711	0.452	0	0	0
2023/07/19	R053	01/02/2024	12.93	Call	Bond Future	6,584.9800	6.5850	6,614.7100	6.6147	0.451	0	0	0
2023/07/19	R053	01/02/2024	12.94	Put	Bond Future	3,532.3000	3.5323	3,495.0800	3.4951	(1.054)	0	0	0
2023/07/19	R053	01/02/2024			Bond Future	12.5012	97.2564	12.4919	97.3235	(0.074)	0.0000	0.0000	0
2023/07/19	R053	01/02/2024	12.92	Put	Bond Future	3,581.9700	3.5820	3,544.4500	3.5444	(1.047)	0	0	0
2023/07/19	R053	01/02/2024	12.93	Put	Bond Future	3,556.9100	3.5569	3,519.5400	3.5195	(1.051)	0	0	0
2023/07/19	R053	01/02/2024	12.94	Call	Bond Future	6,628.8000	6.6288	6,658.6800	6.6587	0.451	0	0	0
2023/07/19	R053	02/05/2024	13.02	Put	Bond Future	4,558.7500	4.5588	4,521.8000	4.5218	(0.811)	0	0	0

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2023/07/19	R053	02/05/2024	13.03	Put	Bond Future	4,532.9300	4.5329	4,496.1100	4.4961	(0.812)	0	0	0
2023/07/19	R053	02/05/2024	13.04	Call	Bond Future	7,525.9000	7.5259	7,558.2500	7.5583	0.430	0	0	0
2023/07/19	R053	02/05/2024			Bond Future	12.6056	93.5947	12.5960	93.6638	(0.076)	0.0000	0.0000	0
2023/07/19	R053	02/05/2024	13.02	Call	Bond Future	7,442.1200	7.4421	7,474.2200	7.4742	0.431	0	0	0
2023/07/19	R053	02/05/2024	13.03	Call	Bond Future	7,483.8200	7.4838	7,516.0500	7.5161	0.431	0	0	0
2023/07/19	R053	02/05/2024	13.04	Put	Bond Future	4,507.5900	4.5076	4,470.8900	4.4709	(0.814)	0	0	0
2023/07/19	R053	01/08/2024	13.13	Call	Bond Future	7,923.6100	7.9236	7,958.4100	7.9584	0.439	0	0	0
2023/07/19	R053	01/08/2024	13.13	Put	Bond Future	5,065.0500	5.0650	5,028.6400	5.0286	(0.719)	0	0	0
2023/07/19	R053	01/08/2024	13.14	Call	Bond Future	7,963.8800	7.9639	7,998.7900	7.9988	0.438	0	0	0
2023/07/19	R053	01/08/2024	13.14	Put	Bond Future	5,038.8600	5.0389	5,002.5600	5.0026	(0.720)	0	0	0
2023/07/19	R053	01/08/2024			Bond Future	12.7126	95.7227	12.7025	95.7939	(0.079)	0.0000	0.0000	0
2023/07/19	R053	01/08/2024	13.15	Call	Bond Future	8,004.5600	8.0046	8,039.5900	8.0396	0.438	0	0	0
2023/07/19	R053	01/08/2024	13.15	Put	Bond Future	5,013.1800	5.0132	4,977.0000	4.9770	(0.722)	0	0	0
2023/07/19	R186	03/08/2023	9.73	Put	Bond Future	14.1700	0.0142	11.6500	0.0117	(17.784)	0	0	0
2023/07/19	R186	03/08/2023	9.74	Call	Bond Future	2,198.1200	2.1981	2,198.1700	2.1982	0.002	0	0	0
2023/07/19	R186	03/08/2023	9.74	Put	Bond Future	13.5000	0.0135	11.0600	0.0111	(18.074)	0	0	0
2023/07/19	R186	03/08/2023			Bond Future	8.9848	105.6766	8.9839	105.6791	(0.009)	0.0000	0.0000	28,094
2023/07/19	R186	03/08/2023	9.73	Call	Bond Future	2,170.2400	2.1702	2,170.2100	2.1702	(0.001)	0	0	0
2023/07/19	R186	03/08/2023	9.75	Call	Bond Future	2,226.0100	2.2260	2,226.1600	2.2262	0.007	0	0	0
2023/07/19	R186	03/08/2023	9.75	Put	Bond Future	12.8500	0.0128	10.5100	0.0105	(18.210)	0	0	0
2023/07/19	R186	02/11/2023	9.40	Call	Bond Future	1,695.4400	1.6954	1,692.0300	1.6920	(0.201)	0	0	0
2023/07/19	R186	02/11/2023	9.40	Put	Bond Future	573.0000	0.5730	568.0600	0.5681	(0.862)	0	0	0
2023/07/19	R186	02/11/2023	9.15	Call	Bond Future	1,262.1900	1.2622	1,258.3400	1.2583	(0.305)	0	0	1,715
2023/07/19	R186	02/11/2023			Bond Future	8.9874	108.0042	8.9868	108.0058	(0.006)	0.0000	0.0000	135,068
2023/07/19	R186	02/11/2023	10.42	Call	Bond Future	3,950.2900	3.9503	3,949.5400	3.9495	(0.019)	0	0	0
2023/07/19	R186	02/11/2023	10.42	Put	Bond Future	117.8600	0.1179	115.5800	0.1156	(1.934)	0	0	1,715
2023/07/19	R186	02/11/2023	9.15	Put	Bond Future	817.9900	0.8180	812.6100	0.8126	(0.658)	0	0	0
2023/07/19	R186	02/11/2023	9.38	Call	Bond Future	1,658.5700	1.6586	1,655.1200	1.6551	(0.208)	0	0	0
2023/07/19	R186	02/11/2023	9.38	Put	Bond Future	590.1800	0.5902	585.2000	0.5852	(0.844)	0	0	0
2023/07/19	R186	02/11/2023	9.39	Call	Bond Future	1,676.9600	1.6770	1,673.5300	1.6735	(0.205)	0	0	0
2023/07/19	R186	02/11/2023	9.39	Put	Bond Future	581.5400	0.5815	576.5800	0.5766	(0.853)	0	0	0
2023/07/19	R186	01/02/2024	9.51	Call	Bond Future	2,156.3700	2.1564	2,154.0200	2.1540	(0.109)	0	0	0
2023/07/19	R186	01/02/2024	9.52	Put	Bond Future	767.8900	0.7679	764.3400	0.7643	(0.462)	0	0	0
2023/07/19	R186	01/02/2024	9.50	Call	Bond Future	2,138.3900	2.1384	2,136.0300	2.1360	(0.110)	0	0	0
2023/07/19	R186	01/02/2024			Bond Future	8.9627	105.1441	8.9623	105.1453	(0.005)	0.0000	0.0000	0
2023/07/19	R186	01/02/2024	9.51	Put	Bond Future	775.1500	0.7752	771.6000	0.7716	(0.458)	0	0	0
2023/07/19	R186	01/02/2024	9.52	Call	Bond Future	2,174.1300	2.1741	2,171.7800	2.1718	(0.108)	0	0	0
2023/07/19	R186	01/02/2024	9.50	Put	Bond Future	782.2000	0.7822	778.6400	0.7786	(0.455)	0	0	0
2023/07/19	R186	02/05/2024	10.40	Call	Bond Future	3,870.3900	3.8704	3,869.6400	3.8696	(0.019)	0	0	0
2023/07/19	R186	02/05/2024	10.40	Put	Bond Future	501.6100	0.5016	499.1700	0.4992	(0.486)	0	0	2,030
2023/07/19	R186	02/05/2024	8.01	Call	Bond Future	508.9300	0.5089	507.5200	0.5075	(0.277)	0	0	0
2023/07/19	R186	02/05/2024	8.01	Put	Bond Future	2,708.4400	2.7084	2,705.3400	2.7053	(0.114)	0	0	0
2023/07/19	R186	02/05/2024	9.73	Put	Bond Future	799.6300	0.7996	796.7100	0.7967	(0.365)	0	0	0
2023/07/19	R186	02/05/2024			Bond Future	8.9345	107.5275	8.9338	107.5292	(0.008)	0.0000	0.0000	0
2023/07/19	R186	02/05/2024	8.00	Call	Bond Future	503.2500	0.5033	501.8400	0.5018	(0.280)	0	0	0
2023/07/19	R186	02/05/2024	8.00	Put	Bond Future	2,726.8800	2.7269	2,723.7800	2.7238	(0.114)	0	0	0
2023/07/19	R186	02/05/2024	9.73	Call	Bond Future	2,645.8100	2.6458	2,644.5800	2.6446	(0.046)	0	0	2,030

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2023/07/19	R186	02/05/2024	7.99	Call	Bond Future	497.3000	0.4973	495.9000	0.4959	(0.282)	0	0	0
2023/07/19	R186	02/05/2024	7.99	Put	Bond Future	2,745.0500	2.7450	2,741.9600	2.7420	(0.113)	0	0	0
2023/07/19	R186	01/08/2024	8.70	Put	Bond Future	1,652.5100	1.6525	1,649.4000	1.6494	(0.188)	0	0	0
2023/07/19	R186	01/08/2024	8.68	Call	Bond Future	1,207.0600	1.2071	1,206.2400	1.2062	(0.068)	0	0	0
2023/07/19	R186	01/08/2024	8.69	Call	Bond Future	1,218.3100	1.2183	1,217.4900	1.2175	(0.067)	0	0	0
2023/07/19	R186	01/08/2024			Bond Future	8.8967	104.6630	8.8957	104.6653	(0.012)	0.0000	0.0000	0
2023/07/19	R186	01/08/2024	8.70	Call	Bond Future	1,229.1800	1.2292	1,228.3700	1.2284	(0.066)	0	0	0
2023/07/19	R186	01/08/2024	8.68	Put	Bond Future	1,673.5500	1.6735	1,670.4300	1.6704	(0.186)	0	0	0
2023/07/19	R186	01/08/2024	8.69	Put	Bond Future	1,663.2200	1.6632	1,660.1000	1.6601	(0.188)	0	0	0
2023/07/19	R197	03/08/2023			Bond Future	334.7304	334.7304	334.7269	334.7269	(0.001)	0.0000	0.0000	44
2023/07/19	R197	02/11/2023			Bond Future	342.1857	342.1857	342.1791	342.1791	(0.002)	0.0000	0.0000	0
2023/07/19	R202	03/08/2023			Bond Future	249.5011	249.5011	249.5118	249.5118	0.004	0.0000	0.0000	5,323
2023/07/19	R202	02/11/2023			Bond Future	255.0582	255.0582	255.0669	255.0669	0.003	0.0000	0.0000	4,746
2023/07/19	R202	01/02/2024			Bond Future	255.9435	255.9435	255.9629	255.9629	0.008	0.0000	0.0000	0
2023/07/19	R202	02/05/2024			Bond Future	261.8046	261.8046	261.8258	261.8258	0.008	0.0000	0.0000	0
2023/07/19	R202	01/08/2024			Bond Future	262.7295	262.7295	262.7633	262.7633	0.013	0.0000	0.0000	0
2023/07/19	R209	03/08/2023	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,730
2023/07/19	R209	03/08/2023	10.00	Put	Bond Future	8,938.3700	8.9384	8,898.6200	8.8986	(0.445)	0	0	0
2023/07/19	R209	03/08/2023	10.70	Call	Bond Future	1.9300	0.0019	1.5000	0.0015	(22.280)	0	0	1,730
2023/07/19	R209	03/08/2023	11.95	Put	Bond Future	351.8400	0.3518	319.7100	0.3197	(9.132)	0	0	0
2023/07/19	R209	03/08/2023	12.00	Call	Bond Future	1,715.9100	1.7159	1,726.4300	1.7264	0.613	0	0	0
2023/07/19	R209	03/08/2023	12.00	Put	Bond Future	293.7500	0.2938	264.5200	0.2645	(9.951)	0	0	1,750
2023/07/19	R209	03/08/2023	11.25	Put	Bond Future	2,328.8600	2.3289	2,281.7300	2.2817	(2.024)	0	0	0
2023/07/19	R209	03/08/2023	11.93	Call	Bond Future	1,472.5200	1.4725	1,479.0000	1.4790	0.440	0	0	0
2023/07/19	R209	03/08/2023	11.94	Call	Bond Future	1,506.3700	1.5064	1,513.4200	1.5134	0.468	0	0	0
2023/07/19	R209	03/08/2023			Bond Future	11.6994	66.6843	11.6911	66.7241	(0.071)	0.0000	0.0000	8,818
2023/07/19	R209	03/08/2023	10.70	Put	Bond Future	5,063.5500	5.0636	5,023.3700	5.0234	(0.794)	0	0	0
2023/07/19	R209	03/08/2023	10.75	Call	Bond Future	2.9700	0.0030	2.3600	0.0024	(20.539)	0	0	7,000
2023/07/19	R209	03/08/2023	10.75	Put	Bond Future	4,798.5200	4.7985	4,758.1600	4.7582	(0.841)	0	0	0
2023/07/19	R209	03/08/2023	11.95	Call	Bond Future	1,540.5400	1.5405	1,548.1600	1.5482	0.495	0	0	0
2023/07/19	R209	03/08/2023	11.25	Call	Bond Future	118.3900	0.1184	111.0100	0.1110	(6.234)	0	0	7,000
2023/07/19	R209	03/08/2023	11.93	Put	Bond Future	377.5400	0.3775	344.2700	0.3443	(8.812)	0	0	0
2023/07/19	R209	03/08/2023	11.94	Put	Bond Future	364.5000	0.3645	331.8000	0.3318	(8.971)	0	0	0
2023/07/19	R209	02/11/2023	11.34	Call	Bond Future	1,185.6300	1.1856	1,190.8000	1.1908	0.436	0	0	0
2023/07/19	R209	02/11/2023	11.34	Put	Bond Future	3,372.0100	3.3720	3,337.1600	3.3372	(1.034)	0	0	0
2023/07/19	R209	02/11/2023	11.33	Call	Bond Future	1,167.6400	1.1676	1,172.7000	1.1727	0.433	0	0	0
2023/07/19	R209	02/11/2023	11.33	Put	Bond Future	3,403.6900	3.4037	3,368.7300	3.3687	(1.027)	0	0	0
2023/07/19	R209	02/11/2023			Bond Future	11.7907	64.9994	11.7822	65.0394	(0.072)	0.0000	0.0000	28,256
2023/07/19	R209	02/11/2023	11.35	Call	Bond Future	1,203.9200	1.2039	1,209.1900	1.2092	0.438	0	0	0
2023/07/19	R209	02/11/2023	11.35	Put	Bond Future	3,340.6800	3.3407	3,305.9300	3.3059	(1.040)	0	0	0
2023/07/19	R209	01/02/2024	12.13	Put	Bond Future	2,359.4700	2.3595	2,335.4100	2.3354	(1.020)	0	0	0
2023/07/19	R209	01/02/2024	12.14	Call	Bond Future	3,558.7000	3.5587	3,575.4200	3.5754	0.470	0	0	0
2023/07/19	R209	01/02/2024	12.14	Put	Bond Future	2,341.3200	2.3413	2,317.3600	2.3174	(1.023)	0	0	0
2023/07/19	R209	01/02/2024			Bond Future	11.8764	66.4748	11.8677	66.5155	(0.073)	0.0000	0.0000	0
2023/07/19	R209	01/02/2024	12.13	Call	Bond Future	3,531.2700	3.5313	3,547.8900	3.5479	0.471	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
2023/07/19	R209	01/02/2024	12.12	Call	Bond Future	3,503.7300	3.5037	3,520.2400	3.5202	0.471	0	0	0
2023/07/19	R209	01/02/2024	12.12	Put	Bond Future	2,377.5700	2.3776	2,353.4000	2.3534	(1.017)	0	0	0
2023/07/19	R209	02/05/2024	11.18	Call	Bond Future	1,821.9300	1.8219	1,831.3800	1.8314	0.519	0	0	0
2023/07/19	R209	02/05/2024	11.18	Put	Bond Future	5,600.3000	5.6003	5,567.8600	5.5679	(0.579)	0	0	0
2023/07/19	R209	02/05/2024	11.17	Call	Bond Future	1,805.0200	1.8050	1,814.3900	1.8144	0.519	0	0	0
2023/07/19	R209	02/05/2024	11.17	Put	Bond Future	5,633.3500	5.6334	5,600.8300	5.6008	(0.577)	0	0	0
2023/07/19	R209	02/05/2024			Bond Future	11.9669	64.8279	11.9578	64.8698	(0.076)	0.0000	0.0000	0
2023/07/19	R209	02/05/2024	11.19	Call	Bond Future	1,838.7200	1.8387	1,848.2400	1.8482	0.518	0	0	0
2023/07/19	R209	02/05/2024	11.19	Put	Bond Future	5,567.1900	5.5672	5,534.8200	5.5348	(0.581)	0	0	0
2023/07/19	R209	01/08/2024	11.79	Put	Bond Future	4,470.8100	4.4708	4,443.2400	4.4432	(0.617)	0	0	0
2023/07/19	R209	01/08/2024	11.80	Call	Bond Future	3,247.1900	3.2472	3,262.9300	3.2629	0.485	0	0	0
2023/07/19	R209	01/08/2024	11.80	Put	Bond Future	4,446.4500	4.4464	4,418.9600	4.4190	(0.618)	0	0	0
2023/07/19	R209	01/08/2024			Bond Future	12.0601	66.3024	12.0506	66.3456	(0.079)	0.0000	0.0000	0
2023/07/19	R209	01/08/2024	11.79	Call	Bond Future	3,224.8200	3.2248	3,240.4800	3.2405	0.486	0	0	0
2023/07/19	R209	01/08/2024	11.78	Call	Bond Future	3,202.5200	3.2025	3,218.1000	3.2181	0.486	0	0	0
2023/07/19	R209	01/08/2024	11.78	Put	Bond Future	4,495.2800	4.4953	4,467.6300	4.4676	(0.615)	0	0	0
2023/07/19	R210	03/08/2023			Bond Future	225.1435	225.1435	224.8542	224.8542	(0.129)	0.0000	0.0000	360
2023/07/19	R210	02/11/2023			Bond Future	226.9865	226.9865	226.6938	226.6938	(0.129)	0.0000	0.0000	70
2023/07/19	R210	01/02/2024			Bond Future	232.1917	232.1917	231.8916	231.8916	(0.129)	0.0000	0.0000	0
2023/07/19	R210	02/05/2024			Bond Future	234.2563	234.2563	233.9579	233.9579	(0.127)	0.0000	0.0000	0
2023/07/19	R210	01/08/2024			Bond Future	239.6395	239.6395	239.3357	239.3357	(0.127)	0.0000	0.0000	0
2023/07/19	R213	03/08/2023	11.62	Put	Bond Future	29.7600	0.0298	23.0900	0.0231	(22.413)	0	0	0
2023/07/19	R213	03/08/2023	11.63	Call	Bond Future	3,949.7000	3.9497	4,001.0600	4.0011	1.300	0	0	0
2023/07/19	R213	03/08/2023			Bond Future	10.7222	84.0945	10.7093	84.1523	(0.121)	0.0000	0.0000	4,288
2023/07/19	R213	03/08/2023	11.61	Call	Bond Future	3,868.2600	3.8683	3,919.2100	3.9192	1.317	0	0	0
2023/07/19	R213	03/08/2023	11.61	Put	Bond Future	30.9500	0.0310	24.0700	0.0241	(22.229)	0	0	0
2023/07/19	R213	03/08/2023	11.62	Call	Bond Future	3,908.9700	3.9090	3,960.1300	3.9601	1.309	0	0	0
2023/07/19	R213	03/08/2023	11.63	Put	Bond Future	28.6300	0.0286	22.1600	0.0222	(22.599)	0	0	0
2023/07/19	R213	02/11/2023	11.13	Call	Bond Future	2,709.8000	2.7098	2,737.7100	2.7377	1.030	0	0	0
2023/07/19	R213	02/11/2023	11.13	Put	Bond Future	1,313.4100	1.3134	1,283.0200	1.2830	(2.314)	0	0	0
2023/07/19	R213	02/11/2023	10.94	Call	Bond Future	2,215.1900	2.2152	2,239.1000	2.2391	1.079	0	0	731
2023/07/19	R213	02/11/2023	10.94	Put	Bond Future	1,632.9200	1.6329	1,598.5300	1.5985	(2.106)	0	0	0
2023/07/19	R213	02/11/2023			Bond Future	10.8056	82.3893	10.7922	82.4476	(0.124)	0.0000	0.0000	27,649
2023/07/19	R213	02/11/2023	11.44	Call	Bond Future	3,610.6100	3.6106	3,644.6900	3.6447	0.944	0	0	731
2023/07/19	R213	02/11/2023	11.44	Put	Bond Future	908.1100	0.9081	883.8900	0.8839	(2.667)	0	0	0
2023/07/19	R213	02/11/2023	12.70	Call	Bond Future	7,924.3800	7.9244	7,975.0300	7.9750	0.639	0	0	0
2023/07/19	R213	02/11/2023	12.70	Put	Bond Future	184.1500	0.1841	176.5000	0.1765	(4.154)	0	0	731
2023/07/19	R213	02/11/2023	11.11	Call	Bond Future	2,655.3900	2.6554	2,682.8800	2.6829	1.035	0	0	0
2023/07/19	R213	02/11/2023	11.11	Put	Bond Future	1,344.2100	1.3442	1,313.4000	1.3134	(2.292)	0	0	0
2023/07/19	R213	02/11/2023	11.12	Call	Bond Future	2,682.5300	2.6825	2,710.2300	2.7102	1.033	0	0	0
2023/07/19	R213	02/11/2023	11.12	Put	Bond Future	1,328.7300	1.3287	1,298.1300	1.2981	(2.303)	0	0	0
2023/07/19	R213	01/02/2024	11.70	Call	Bond Future	4,698.8100	4.6988	4,734.8000	4.7348	0.766	0	0	0
2023/07/19	R213	01/02/2024	11.70	Put	Bond Future	1,331.1500	1.3312	1,307.8200	1.3078	(1.753)	0	0	0
2023/07/19	R213	01/02/2024	11.71	Call	Bond Future	4,728.2200	4.7282	4,764.3400	4.7643	0.764	0	0	0
2023/07/19	R213	01/02/2024	11.71	Put	Bond Future	1,320.3300	1.3203	1,297.1300	1.2971	(1.757)	0	0	0
2023/07/19	R213	01/02/2024			Bond Future	10.8852	84.2592	10.8712	84.3185	(0.128)	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
2023/07/19	R213	01/02/2024	11.72	Call	Bond Future	4,757.6900	4.7577	4,793.9300	4.7939	0.762	0	0	0
2023/07/19	R213	01/02/2024	11.72	Put	Bond Future	1,309.6000	1.3096	1,286.5200	1.2865	(1.762)	0	0	0
2023/07/19	R213	02/05/2024	10.30	Call	Bond Future	1,695.2300	1.6952	1,712.9800	1.7130	1.047	0	0	0
2023/07/19	R213	02/05/2024	10.30	Put	Bond Future	4,493.7800	4.4938	4,450.5100	4.4505	(0.963)	0	0	0
2023/07/19	R213	02/05/2024			Bond Future	10.9618	82.6090	10.9470	82.6700	(0.134)	0.0000	0.0000	0
2023/07/19	R213	02/05/2024	10.28	Call	Bond Future	1,664.3900	1.6644	1,681.8800	1.6819	1.051	0	0	0
2023/07/19	R213	02/05/2024	10.28	Put	Bond Future	4,549.3800	4.5494	4,505.8500	4.5058	(0.957)	0	0	0
2023/07/19	R213	02/05/2024	10.29	Call	Bond Future	1,679.7700	1.6798	1,697.3800	1.6974	1.048	0	0	0
2023/07/19	R213	02/05/2024	10.29	Put	Bond Future	4,521.5300	4.5215	4,478.1200	4.4781	(0.960)	0	0	0
2023/07/19	R213	01/08/2024	10.86	Call	Bond Future	2,738.4900	2.7385	2,764.7800	2.7648	0.960	0	0	0
2023/07/19	R213	01/08/2024	10.86	Put	Bond Future	3,469.5600	3.4696	3,432.9400	3.4329	(1.055)	0	0	0
2023/07/19	R213	01/08/2024	10.87	Call	Bond Future	2,759.0600	2.7591	2,785.4700	2.7855	0.957	0	0	0
2023/07/19	R213	01/08/2024	10.87	Put	Bond Future	3,449.3600	3.4494	3,412.8600	3.4129	(1.058)	0	0	0
2023/07/19	R213	01/08/2024			Bond Future	11.0403	84.4886	11.0247	84.5515	(0.141)	0.0000	0.0000	0
2023/07/19	R213	01/08/2024	10.88	Call	Bond Future	2,779.3500	2.7794	2,805.8900	2.8059	0.955	0	0	0
2023/07/19	R213	01/08/2024	10.88	Put	Bond Future	3,428.9100	3.4289	3,392.5400	3.3925	(1.061)	0	0	0
2023/07/19	R214	03/08/2023	12.14	Call	Bond Future	908.2400	0.9082	930.4600	0.9305	2.446	0	0	0
2023/07/19	R214	03/08/2023	12.14	Put	Bond Future	763.2500	0.7633	696.0400	0.6960	(8.806)	0	0	0
2023/07/19	R214	03/08/2023	12.15	Call	Bond Future	934.6200	0.9346	957.7100	0.9577	2.471	0	0	0
2023/07/19	R214	03/08/2023	12.15	Put	Bond Future	741.4000	0.7414	675.0600	0.6751	(8.948)	0	0	0
2023/07/19	R214	03/08/2023			Bond Future	12.1100	62.3832	12.0916	62.4727	(0.152)	0.0000	0.0000	16,006
2023/07/19	R214	03/08/2023	12.16	Call	Bond Future	961.4600	0.9615	985.4200	0.9854	2.492	0	0	0
2023/07/19	R214	03/08/2023	12.16	Put	Bond Future	720.0800	0.7201	654.6100	0.6546	(9.092)	0	0	0
2023/07/19	R214	02/11/2023	11.45	Put	Bond Future	4,542.0400	4.5420	4,466.4500	4.4664	(1.664)	0	0	0
2023/07/19	R214	02/11/2023	11.46	Call	Bond Future	750.5600	0.7506	766.0100	0.7660	2.058	0	0	0
2023/07/19	R214	02/11/2023	11.46	Put	Bond Future	4,502.6200	4.5026	4,427.2700	4.4273	(1.673)	0	0	0
2023/07/19	R214	02/11/2023			Bond Future	12.2077	60.4539	12.1888	60.5447	(0.155)	0.0000	0.0000	12,853
2023/07/19	R214	02/11/2023	11.45	Call	Bond Future	737.3300	0.7373	752.5400	0.7525	2.063	0	0	0
2023/07/19	R214	02/11/2023	11.47	Call	Bond Future	763.9400	0.7639	779.6300	0.7796	2.054	0	0	0
2023/07/19	R214	02/11/2023	11.47	Put	Bond Future	4,463.4100	4.4634	4,388.3000	4.3883	(1.683)	0	0	0
2023/07/19	R214	01/02/2024	12.16	Call	Bond Future	2,646.4800	2.6465	2,684.3600	2.6844	1.431	0	0	0
2023/07/19	R214	01/02/2024	12.16	Put	Bond Future	3,331.0300	3.3310	3,276.2700	3.2763	(1.644)	0	0	0
2023/07/19	R214	01/02/2024			Bond Future	12.3036	61.8260	12.2840	61.9186	(0.159)	0.0000	0.0000	0
2023/07/19	R214	01/02/2024	12.14	Call	Bond Future	2,598.9300	2.5989	2,636.3500	2.6363	1.440	0	0	0
2023/07/19	R214	01/02/2024	12.14	Put	Bond Future	3,379.7900	3.3798	3,324.5700	3.3246	(1.634)	0	0	0
2023/07/19	R214	01/02/2024	12.15	Call	Bond Future	2,622.6500	2.6226	2,660.3000	2.6603	1.436	0	0	0
2023/07/19	R214	01/02/2024	12.15	Put	Bond Future	3,355.3300	3.3553	3,300.3400	3.3003	(1.639)	0	0	0
2023/07/19	R214	02/05/2024	11.46	Call	Bond Future	1,638.8700	1.6389	1,664.4200	1.6644	1.559	0	0	0
2023/07/19	R214	02/05/2024	11.46	Put	Bond Future	6,273.8700	6.2739	6,204.4300	6.2044	(1.107)	0	0	0
2023/07/19	R214	02/05/2024	11.47	Call	Bond Future	1,653.2700	1.6533	1,679.0100	1.6790	1.557	0	0	0
2023/07/19	R214	02/05/2024	11.47	Put	Bond Future	6,235.8300	6.2358	6,166.5800	6.1666	(1.111)	0	0	0
2023/07/19	R214	02/05/2024			Bond Future	12.3960	59.9214	12.3757	60.0164	(0.164)	0.0000	0.0000	0
2023/07/19	R214	02/05/2024	11.48	Call	Bond Future	1,667.5700	1.6676	1,693.4900	1.6935	1.554	0	0	0
2023/07/19	R214	02/05/2024	11.48	Put	Bond Future	6,197.7500	6.1977	6,128.6800	6.1287	(1.114)	0	0	0
2023/07/19	R214	01/08/2024	12.18	Call	Bond Future	3,208.6600	3.2087	3,249.8000	3.2498	1.282	0	0	0
2023/07/19	R214	01/08/2024	12.18	Put	Bond Future	4,666.0800	4.6661	4,609.7200	4.6097	(1.208)	0	0	0
2023/07/19	R214	01/08/2024			Bond Future	12.4900	61.2845	12.4689	61.3820	(0.169)	0.0000	0.0000	0

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2023/07/19	R214	01/08/2024	12.16	Call	Bond Future	3,164.8000	3.1648	3,205.5600	3.2056	1.288	0	0	0
2023/07/19	R214	01/08/2024	12.16	Put	Bond Future	4,718.1600	4.7182	4,661.4200	4.6614	(1.203)	0	0	0
2023/07/19	R214	01/08/2024	12.17	Call	Bond Future	3,186.5700	3.1866	3,227.5200	3.2275	1.285	0	0	0
2023/07/19	R214	01/08/2024	12.17	Put	Bond Future	4,691.9300	4.6919	4,635.3800	4.6354	(1.205)	0	0	0
2023/07/19	R248	03/08/2023	11.80	Call	Bond Future	154.8700	0.1549	145.2100	0.1452	(6.237)	0	0	1,053
2023/07/19	R248	03/08/2023	11.80	Put	Bond Future	2,981.0400	2.9810	2,921.0100	2.9210	(2.014)	0	0	0
2023/07/19	R248	03/08/2023	12.11	Call	Bond Future	612.9900	0.6130	601.3500	0.6013	(1.899)	0	0	0
2023/07/19	R248	03/08/2023	12.11	Put	Bond Future	1,539.0800	1.5391	1,477.0700	1.4771	(4.029)	0	0	0
2023/07/19	R248	03/08/2023			Bond Future	12.2663	76.6874	12.2577	76.7377	(0.070)	0.0000	0.0000	56,393
2023/07/19	R248	03/08/2023	12.09	Call	Bond Future	569.6500	0.5697	557.7000	0.5577	(2.098)	0	0	0
2023/07/19	R248	03/08/2023	12.09	Put	Bond Future	1,615.7700	1.6158	1,553.4500	1.5534	(3.857)	0	0	0
2023/07/19	R248	03/08/2023	12.10	Call	Bond Future	591.0700	0.5911	579.2600	0.5793	(1.998)	0	0	0
2023/07/19	R248	03/08/2023	12.10	Put	Bond Future	1,577.1300	1.5771	1,514.9500	1.5150	(3.943)	0	0	0
2023/07/19	R248	03/08/2023	12.30	Call	Bond Future	1,127.0700	1.1271	1,121.9100	1.1219	(0.458)	0	0	1,053
2023/07/19	R248	03/08/2023	12.30	Put	Bond Future	929.8100	0.9298	874.2800	0.8743	(5.972)	0	0	0
2023/07/19	R248	03/08/2023	13.20	Call	Bond Future	5,161.8300	5.1618	5,204.9200	5.2049	0.835	0	0	0
2023/07/19	R248	03/08/2023	13.20	Put	Bond Future	34.5700	0.0346	27.2900	0.0273	(21.059)	0	0	1,053
2023/07/19	R248	02/11/2023	12.50	Call	Bond Future	3,130.6400	3.1306	3,146.4700	3.1465	0.506	0	0	207
2023/07/19	R248	02/11/2023	13.60	Call	Bond Future	7,297.6500	7.2976	7,330.2300	7.3302	0.446	0	0	0
2023/07/19	R248	02/11/2023	13.60	Put	Bond Future	771.5300	0.7715	753.3300	0.7533	(2.359)	0	0	207
2023/07/19	R248	02/11/2023	11.47	Call	Bond Future	718.1100	0.7181	720.2800	0.7203	0.302	0	0	0
2023/07/19	R248	02/11/2023	11.48	Call	Bond Future	730.4200	0.7304	732.6700	0.7327	0.308	0	0	0
2023/07/19	R248	02/11/2023	11.49	Put	Bond Future	6,158.5500	6.1586	6,110.1000	6.1101	(0.787)	0	0	0
2023/07/19	R248	02/11/2023			Bond Future	12.3701	73.9296	12.3613	73.9804	(0.071)	0.0000	0.0000	217,008
2023/07/19	R248	02/11/2023	11.80	Call	Bond Future	1,266.6000	1.2666	1,271.9600	1.2720	0.423	0	0	207
2023/07/19	R248	02/11/2023	11.80	Put	Bond Future	4,695.5600	4.6956	4,650.1400	4.6501	(0.967)	0	0	0
2023/07/19	R248	02/11/2023	12.50	Put	Bond Future	2,387.2500	2.3872	2,352.3000	2.3523	(1.464)	0	0	0
2023/07/19	R248	02/11/2023	11.47	Put	Bond Future	6,264.9400	6.2649	6,216.3300	6.2163	(0.776)	0	0	0
2023/07/19	R248	02/11/2023	11.48	Put	Bond Future	6,211.5600	6.2116	6,163.0300	6.1630	(0.781)	0	0	0
2023/07/19	R248	02/11/2023	11.49	Call	Bond Future	743.0100	0.7430	745.3400	0.7453	0.314	0	0	0
2023/07/19	R248	01/02/2024	12.14	Call	Bond Future	2,744.4000	2.7444	2,758.1700	2.7582	0.502	0	0	0
2023/07/19	R248	01/02/2024	12.14	Put	Bond Future	4,680.3700	4.6804	4,642.4700	4.6425	(0.810)	0	0	0
2023/07/19	R248	01/02/2024	12.15	Call	Bond Future	2,770.9500	2.7710	2,784.8400	2.7848	0.501	0	0	0
2023/07/19	R248	01/02/2024	12.15	Put	Bond Future	4,647.3500	4.6474	4,609.5700	4.6096	(0.813)	0	0	0
2023/07/19	R248	01/02/2024			Bond Future	12.4725	75.6076	12.4634	75.6593	(0.073)	0.0000	0.0000	0
2023/07/19	R248	01/02/2024	12.16	Call	Bond Future	2,797.6200	2.7976	2,811.6300	2.8116	0.501	0	0	0
2023/07/19	R248	01/02/2024	12.16	Put	Bond Future	4,614.5300	4.6145	4,576.8700	4.5769	(0.816)	0	0	0
2023/07/19	R248	02/05/2024	11.46	Call	Bond Future	1,775.6900	1.7757	1,785.0300	1.7850	0.526	0	0	0
2023/07/19	R248	02/05/2024	11.47	Call	Bond Future	1,791.5900	1.7916	1,801.0200	1.8010	0.526	0	0	0
2023/07/19	R248	02/05/2024	11.48	Put	Bond Future	8,426.0500	8.4261	8,382.4200	8.3824	(0.518)	0	0	0
2023/07/19	R248	02/05/2024			Bond Future	12.5712	72.8709	12.5618	72.9241	(0.075)	0.0000	0.0000	0
2023/07/19	R248	02/05/2024	11.46	Put	Bond Future	8,525.1500	8.5251	8,481.3400	8.4813	(0.514)	0	0	0
2023/07/19	R248	02/05/2024	11.47	Put	Bond Future	8,475.3900	8.4754	8,431.6700	8.4317	(0.516)	0	0	0
2023/07/19	R248	02/05/2024	11.48	Call	Bond Future	1,807.8100	1.8078	1,817.3300	1.8173	0.527	0	0	0
2023/07/19	R248	01/08/2024	12.30	Call	Bond Future	3,812.1700	3.8122	3,831.3000	3.8313	0.502	0	0	0
2023/07/19	R248	01/08/2024	12.30	Put	Bond Future	5,922.5900	5.9226	5,886.9500	5.8870	(0.602)	0	0	0
2023/07/19	R248	01/08/2024	12.31	Call	Bond Future	3,838.1700	3.8382	3,857.4100	3.8574	0.501	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
2023/07/19	R248	01/08/2024	12.31	Put	Bond Future	5,890.4100	5.8904	5,854.8800	5.8549	(0.603)	0	0	0
2023/07/19	R248	01/08/2024			Bond Future	12.6720	74.5283	12.6621	74.5831	(0.078)	0.0000	0.0000	13,000
2023/07/19	R248	01/08/2024	12.32	Call	Bond Future	3,864.5600	3.8646	3,883.9000	3.8839	0.500	0	0	0
2023/07/19	R248	01/08/2024	12.32	Put	Bond Future	5,858.7000	5.8587	5,823.2700	5.8233	(0.605)	0	0	0

Total **1783918**