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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/07/2023 TO 25/07/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/25	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/25	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/25	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/25	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/25	2025	03/08/2023		Bond Future	169.4398	169.4398	169.4405	169.4405	0.000	0.0000	0.0000	812
2023/07/25	2025	02/11/2023		Bond Future	173.1665	173.1665	173.1667	173.1667	0.000	0.0000	0.0000	5,556
2023/07/25	2025	01/02/2024		Bond Future	175.3467	175.3467	175.3465	175.3465	0.000	0.0000	0.0000	214
2023/07/25	2025	02/05/2024		Bond Future	179.3709	179.3709	179.3709	179.3709	0.000	0.0000	0.0000	0
2023/07/25	2025	01/08/2024		Bond Future	181.7104	181.7104	181.7106	181.7106	0.000	0.0000	0.0000	0
2023/07/25	2029	03/08/2023		Bond Future	122.4176	122.4176	122.4187	122.4187	0.001	0.0000	0.0000	1,075
2023/07/25	2029	02/11/2023		Bond Future	123.7810	123.7810	123.7817	123.7817	0.001	0.0000	0.0000	1,287

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
2023/07/25	2029	01/02/2024			Bond Future	126.6172	126.6172	126.6177	126.6177	0.000	0.0000	0.0000	728
2023/07/25	2029	02/05/2024			Bond Future	128.1603	128.1603	128.1609	128.1609	0.000	0.0000	0.0000	0
2023/07/25	2029	01/08/2024			Bond Future	131.1416	131.1416	131.1423	131.1423	0.001	0.0000	0.0000	0
2023/07/25	2030	03/08/2023	10.40	Call	Bond Future	875.1900	0.8752	823.1100	0.8231	(5.951)	0	0	1,012
2023/07/25	2030	03/08/2023	10.65	Call	Bond Future	1,725.2600	1.7253	1,674.8100	1.6748	(2.924)	0	0	350
2023/07/25	2030	03/08/2023	10.65	Put	Bond Future	100.7800	0.1008	89.7500	0.0897	(10.945)	0	0	0
2023/07/25	2030	03/08/2023	11.34	Call	Bond Future	4,487.5400	4.4875	4,447.4000	4.4474	(0.894)	0	0	0
2023/07/25	2030	03/08/2023	11.34	Put	Bond Future	1.9900	0.0020	1.2700	0.0013	(36.181)	0	0	0
2023/07/25	2030	03/08/2023	12.89	Call	Bond Future	10,494.7600	10.4948	10,455.3400	10.4553	(0.376)	0	0	0
2023/07/25	2030	03/08/2023	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	350
2023/07/25	2030	03/08/2023	11.35	Call	Bond Future	4,528.0100	4.5280	4,487.9100	4.4879	(0.886)	0	0	0
2023/07/25	2030	03/08/2023	11.36	Put	Bond Future	1.7500	0.0018	1.1100	0.0011	(36.571)	0	0	0
2023/07/25	2030	03/08/2023			Bond Future	10.2707	89.6163	10.2798	89.5768	0.089	0.0000	0.0000	54,720
2023/07/25	2030	03/08/2023	10.40	Put	Bond Future	317.2300	0.3172	304.5700	0.3046	(3.991)	0	0	0
2023/07/25	2030	03/08/2023	11.35	Put	Bond Future	1.8700	0.0019	1.1900	0.0012	(36.364)	0	0	0
2023/07/25	2030	03/08/2023	11.36	Call	Bond Future	4,568.4600	4.5685	4,528.4000	4.5284	(0.877)	0	0	0
2023/07/25	2030	03/08/2023	12.59	Call	Bond Future	9,374.8800	9.3749	9,335.4600	9.3355	(0.420)	0	0	0
2023/07/25	2030	03/08/2023	12.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,012
2023/07/25	2030	02/11/2023	12.27	Put	Bond Future	132.9700	0.1330	132.3300	0.1323	(0.481)	0	0	500
2023/07/25	2030	02/11/2023	11.43	Call	Bond Future	4,867.3500	4.8674	4,827.5900	4.8276	(0.817)	0	0	0
2023/07/25	2030	02/11/2023	11.43	Put	Bond Future	430.7100	0.4307	431.5000	0.4315	0.183	0	0	500
2023/07/25	2030	02/11/2023	10.80	Call	Bond Future	2,898.2600	2.8983	2,862.8800	2.8629	(1.221)	0	0	0
2023/07/25	2030	02/11/2023	10.80	Put	Bond Future	994.8100	0.9948	999.9800	1.0000	0.520	0	0	0
2023/07/25	2030	02/11/2023	10.81	Call	Bond Future	2,926.7200	2.9267	2,891.2400	2.8912	(1.212)	0	0	0
2023/07/25	2030	02/11/2023	10.81	Put	Bond Future	982.3300	0.9823	987.4000	0.9874	0.516	0	0	0
2023/07/25	2030	02/11/2023	10.07	Call	Bond Future	1,218.1200	1.2181	1,193.5000	1.1935	(2.021)	0	0	800
2023/07/25	2030	02/11/2023	10.07	Put	Bond Future	2,369.5700	2.3696	2,385.5000	2.3855	0.672	0	0	0
2023/07/25	2030	02/11/2023	10.39	Call	Bond Future	1,853.0100	1.8530	1,823.0000	1.8230	(1.620)	0	0	500
2023/07/25	2030	02/11/2023	9.57	Call	Bond Future	566.0500	0.5660	550.2900	0.5503	(2.784)	0	0	800
2023/07/25	2030	02/11/2023	9.57	Put	Bond Future	3,887.0900	3.8871	3,911.8800	3.9119	0.638	0	0	0
2023/07/25	2030	02/11/2023			Bond Future	10.3415	91.5651	10.3511	91.5245	0.093	0.0000	0.0000	85,166
2023/07/25	2030	02/11/2023	12.27	Call	Bond Future	7,805.4000	7.8054	7,764.2100	7.7642	(0.528)	0	0	0
2023/07/25	2030	02/11/2023	11.12	Call	Bond Future	3,857.3800	3.8574	3,819.2500	3.8193	(0.988)	0	0	500
2023/07/25	2030	02/11/2023	11.12	Put	Bond Future	655.5500	0.6556	657.9700	0.6580	0.369	0	0	0
2023/07/25	2030	02/11/2023	11.57	Call	Bond Future	5,342.0900	5.3421	5,301.8500	5.3018	(0.753)	0	0	0
2023/07/25	2030	02/11/2023	11.57	Put	Bond Future	355.0900	0.3551	355.4000	0.3554	0.087	0	0	800
2023/07/25	2030	02/11/2023	10.82	Call	Bond Future	2,955.1200	2.9551	2,919.5300	2.9195	(1.204)	0	0	0
2023/07/25	2030	02/11/2023	10.82	Put	Bond Future	969.8100	0.9698	974.7700	0.9748	0.511	0	0	0
2023/07/25	2030	02/11/2023	10.39	Put	Bond Future	1,649.1600	1.6492	1,659.7000	1.6597	0.639	0	0	0
2023/07/25	2030	02/11/2023	10.62	Call	Bond Future	2,410.6100	2.4106	2,377.3400	2.3773	(1.380)	0	0	500
2023/07/25	2030	02/11/2023	10.62	Put	Bond Future	1,248.2800	1.2483	1,255.5600	1.2556	0.583	0	0	0
2023/07/25	2030	02/11/2023	9.89	Call	Bond Future	939.9900	0.9400	918.6100	0.9186	(2.274)	0	0	500
2023/07/25	2030	02/11/2023	9.89	Put	Bond Future	2,865.1200	2.8651	2,884.2900	2.8843	0.669	0	0	0
2023/07/25	2030	01/02/2024	11.86	Put	Bond Future	678.0700	0.6781	680.9700	0.6810	0.428	0	0	500
2023/07/25	2030	01/02/2024	12.10	Put	Bond Future	549.8500	0.5498	551.9200	0.5519	0.376	0	0	400
2023/07/25	2030	01/02/2024	11.37	Call	Bond Future	4,890.7000	4.8907	4,854.4300	4.8544	(0.742)	0	0	0
2023/07/25	2030	01/02/2024	11.37	Put	Bond Future	1,037.6200	1.0376	1,042.9900	1.0430	0.518	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
2023/07/25	2030	01/02/2024	11.85	Call	Bond Future	6,365.5400	6.3655	6,326.8400	6.3268	(0.608)	0	0	0
2023/07/25	2030	01/02/2024	11.85	Put	Bond Future	683.9000	0.6839	686.8400	0.6868	0.430	0	0	500
2023/07/25	2030	01/02/2024	10.16	Call	Bond Future	1,879.1300	1.8791	1,854.6000	1.8546	(1.305)	0	0	200
2023/07/25	2030	01/02/2024	10.16	Put	Bond Future	2,862.4400	2.8624	2,879.5500	2.8795	0.598	0	0	0
2023/07/25	2030	01/02/2024	11.00	Call	Bond Future	3,834.2400	3.8342	3,800.6700	3.8007	(0.876)	0	0	0
2023/07/25	2030	01/02/2024	9.93	Call	Bond Future	1,484.4400	1.4844	1,462.8700	1.4629	(1.453)	0	0	1,360
2023/07/25	2030	01/02/2024	9.93	Put	Bond Future	3,425.3300	3.4253	3,445.4000	3.4454	0.586	0	0	0
2023/07/25	2030	01/02/2024	10.00	Call	Bond Future	1,594.6300	1.5946	1,572.1700	1.5722	(1.408)	0	0	500
2023/07/25	2030	01/02/2024	10.00	Put	Bond Future	3,242.7500	3.2427	3,261.9300	3.2619	0.591	0	0	0
2023/07/25	2030	01/02/2024	9.57	Put	Bond Future	4,462.2000	4.4622	4,486.8500	4.4869	0.552	0	0	0
2023/07/25	2030	01/02/2024	9.89	Put	Bond Future	3,532.3000	3.5323	3,552.8800	3.5529	0.583	0	0	0
2023/07/25	2030	01/02/2024			Bond Future	10.3994	89.6353	10.4096	89.5937	0.098	0.0000	0.0000	0
2023/07/25	2030	01/02/2024	11.86	Call	Bond Future	6,397.2800	6.3973	6,358.5400	6.3585	(0.606)	0	0	0
2023/07/25	2030	01/02/2024	12.10	Call	Bond Future	7,164.4400	7.1644	7,124.8700	7.1249	(0.552)	0	0	0
2023/07/25	2030	01/02/2024	11.75	Call	Bond Future	6,050.8800	6.0509	6,012.6000	6.0126	(0.633)	0	0	0
2023/07/25	2030	01/02/2024	11.75	Put	Bond Future	746.1100	0.7461	749.4700	0.7495	0.450	0	0	200
2023/07/25	2030	01/02/2024	11.31	Call	Bond Future	4,713.9300	4.7139	4,678.0400	4.6780	(0.761)	0	0	0
2023/07/25	2030	01/02/2024	11.31	Put	Bond Future	1,092.9300	1.0929	1,098.6800	1.0987	0.526	0	0	1,360
2023/07/25	2030	01/02/2024	11.35	Call	Bond Future	4,831.5700	4.8316	4,795.4200	4.7954	(0.748)	0	0	0
2023/07/25	2030	01/02/2024	11.35	Put	Bond Future	1,055.7600	1.0558	1,061.2500	1.0613	0.520	0	0	0
2023/07/25	2030	01/02/2024	11.36	Call	Bond Future	4,861.1100	4.8611	4,824.8900	4.8249	(0.745)	0	0	0
2023/07/25	2030	01/02/2024	11.36	Put	Bond Future	1,046.6600	1.0467	1,052.0800	1.0521	0.518	0	0	0
2023/07/25	2030	01/02/2024	10.39	Call	Bond Future	2,339.6000	2.3396	2,312.2500	2.3122	(1.169)	0	0	500
2023/07/25	2030	01/02/2024	10.39	Put	Bond Future	2,377.8000	2.3778	2,392.0900	2.3921	0.601	0	0	0
2023/07/25	2030	01/02/2024	11.00	Put	Bond Future	1,424.9500	1.4250	1,433.0200	1.4330	0.566	0	0	700
2023/07/25	2030	01/02/2024	10.07	Call	Bond Future	1,715.8000	1.7158	1,692.4300	1.6924	(1.362)	0	0	400
2023/07/25	2030	01/02/2024	10.07	Put	Bond Future	3,072.3200	3.0723	3,090.5900	3.0906	0.595	0	0	0
2023/07/25	2030	01/02/2024	9.57	Call	Bond Future	996.9800	0.9970	979.9900	0.9800	(1.704)	0	0	400
2023/07/25	2030	01/02/2024	9.89	Call	Bond Future	1,423.5900	1.4236	1,402.5300	1.4025	(1.479)	0	0	500
2023/07/25	2030	02/05/2024	11.12	Put	Bond Future	1,788.3200	1.7883	1,798.3700	1.7984	0.562	0	0	0
2023/07/25	2030	02/05/2024	12.38	Call	Bond Future	7,947.7800	7.9478	7,908.7800	7.9088	(0.491)	0	0	0
2023/07/25	2030	02/05/2024	12.38	Put	Bond Future	766.7900	0.7668	770.3400	0.7703	0.463	0	0	1,080
2023/07/25	2030	02/05/2024	10.62	Call	Bond Future	3,102.3300	3.1023	3,074.0800	3.0741	(0.911)	0	0	500
2023/07/25	2030	02/05/2024	10.62	Put	Bond Future	2,496.8200	2.4968	2,511.1200	2.5111	0.573	0	0	0
2023/07/25	2030	02/05/2024	10.82	Call	Bond Future	3,569.5400	3.5695	3,539.4700	3.5395	(0.842)	0	0	1,080
2023/07/25	2030	02/05/2024	10.82	Put	Bond Future	2,184.5900	2.1846	2,197.0700	2.1971	0.571	0	0	0
2023/07/25	2030	02/05/2024	9.81	Call	Bond Future	1,582.5400	1.5825	1,562.7800	1.5628	(1.249)	0	0	0
2023/07/25	2030	02/05/2024	9.81	Put	Bond Future	4,222.8100	4.2228	4,245.6000	4.2456	0.540	0	0	0
2023/07/25	2030	02/05/2024	9.82	Call	Bond Future	1,597.2100	1.5972	1,577.3500	1.5774	(1.243)	0	0	0
2023/07/25	2030	02/05/2024	9.82	Put	Bond Future	4,196.5200	4.1965	4,219.2100	4.2192	0.541	0	0	0
2023/07/25	2030	02/05/2024	9.66	Call	Bond Future	1,373.5700	1.3736	1,355.4400	1.3554	(1.320)	0	0	1,000
2023/07/25	2030	02/05/2024	9.66	Put	Bond Future	4,630.9600	4.6310	4,655.3800	4.6554	0.527	0	0	0
2023/07/25	2030	02/05/2024			Bond Future	10.4661	91.6718	10.4769	91.6293	0.103	0.0000	0.0000	0
2023/07/25	2030	02/05/2024	13.15	Call	Bond Future	10,248.7500	10.2488	10,207.7900	10.2078	(0.400)	0	0	0
2023/07/25	2030	02/05/2024	13.15	Put	Bond Future	382.9000	0.3829	384.4900	0.3845	0.415	0	0	500
2023/07/25	2030	02/05/2024	11.12	Call	Bond Future	4,326.5300	4.3265	4,294.0300	4.2940	(0.751)	0	0	500
2023/07/25	2030	02/05/2024	11.94	Call	Bond Future	6,625.0800	6.6251	6,587.7500	6.5877	(0.563)	0	0	0
2023/07/25	2030	02/05/2024	11.94	Put	Bond Future	1,029.3300	1.0293	1,034.5500	1.0345	0.507	0	0	1,000

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2023/07/25	2030	02/05/2024	10.16	Call	Bond Future	2,156.7100		2.1567	2,133.1500	2.1331	(1.092)	0	0	1,000
2023/07/25	2030	02/05/2024	10.16	Put	Bond Future	3,376.7200		3.3767	3,395.7100	3.3957	0.562	0	0	0
2023/07/25	2030	02/05/2024	9.83	Call	Bond Future	1,611.6600		1.6117	1,591.6900	1.5917	(1.239)	0	0	0
2023/07/25	2030	02/05/2024	9.83	Put	Bond Future	4,170.0300		4.1700	4,192.6100	4.1926	0.541	0	0	0
2023/07/25	2030	01/08/2024	10.37	Call	Bond Future	2,651.3000		2.6513	2,626.4300	2.6264	(0.938)	0	0	0
2023/07/25	2030	01/08/2024	10.37	Put	Bond Future	3,273.9800		3.2740	3,292.5800	3.2926	0.568	0	0	0
2023/07/25	2030	01/08/2024	10.38	Call	Bond Future	2,670.8400		2.6708	2,645.8700	2.6459	(0.935)	0	0	0
2023/07/25	2030	01/08/2024	10.38	Put	Bond Future	3,255.0300		3.2550	3,273.5300	3.2735	0.568	0	0	0
2023/07/25	2030	01/08/2024			Bond Future	10.5324		89.7781	10.5438	89.7346	0.108	0.0000	0.0000	0
2023/07/25	2030	01/08/2024	10.39	Call	Bond Future	2,690.4500		2.6905	2,665.4000	2.6654	(0.931)	0	0	0
2023/07/25	2030	01/08/2024	10.39	Put	Bond Future	3,236.1600		3.2362	3,254.5800	3.2546	0.569	0	0	0
2023/07/25	2032	03/08/2023	9.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,441
2023/07/25	2032	03/08/2023	9.60	Put	Bond Future	6,904.3200		6.9043	6,948.8400	6.9488	0.645	0	0	0
2023/07/25	2032	03/08/2023	10.30	Call	Bond Future	0.7500		0.0008	0.3600	0.0004	(52.000)	0	0	7,500
2023/07/25	2032	03/08/2023	10.30	Put	Bond Future	3,164.1700		3.1642	3,208.3000	3.2083	1.395	0	0	0
2023/07/25	2032	03/08/2023	12.04	Call	Bond Future	5,313.2600		5.3133	5,268.1400	5.2681	(0.849)	0	0	3,000
2023/07/25	2032	03/08/2023	12.04	Put	Bond Future	1.5700		0.0016	0.9700	0.0010	(38.217)	0	0	3,000
2023/07/25	2032	03/08/2023	11.77	Call	Bond Future	4,077.0200		4.0770	4,030.2100	4.0302	(1.148)	0	0	0
2023/07/25	2032	03/08/2023	11.77	Put	Bond Future	8.0900		0.0081	5.8000	0.0058	(28.307)	0	0	0
2023/07/25	2032	03/08/2023	11.90	Call	Bond Future	4,674.1900		4.6742	4,628.4400	4.6284	(0.979)	0	0	5,000
2023/07/25	2032	03/08/2023	11.90	Put	Bond Future	3.7200		0.0037	2.4900	0.0025	(33.065)	0	0	0
2023/07/25	2032	03/08/2023	11.55	Call	Bond Future	3,066.1800		3.0662	3,015.9200	3.0159	(1.639)	0	0	0
2023/07/25	2032	03/08/2023	11.55	Put	Bond Future	28.8200		0.0288	23.0800	0.0231	(19.917)	0	0	7,500
2023/07/25	2032	03/08/2023			Bond Future	10.9228		88.1956	10.9318	88.1511	0.082	0.0000	0.0000	73,498
2023/07/25	2032	03/08/2023	11.45	Call	Bond Future	2,612.5500		2.6125	2,559.9300	2.5599	(2.014)	0	0	0
2023/07/25	2032	03/08/2023	11.45	Put	Bond Future	49.8100		0.0498	41.7100	0.0417	(16.262)	0	0	7,500
2023/07/25	2032	03/08/2023	12.00	Call	Bond Future	5,131.2100		5.1312	5,085.9500	5.0860	(0.882)	0	0	5,000
2023/07/25	2032	03/08/2023	12.00	Put	Bond Future	2.0300		0.0020	1.2900	0.0013	(36.453)	0	0	0
2023/07/25	2032	03/08/2023	11.76	Call	Bond Future	4,030.9800		4.0310	3,984.0800	3.9841	(1.163)	0	0	0
2023/07/25	2032	03/08/2023	11.76	Put	Bond Future	8.5700		0.0086	6.1900	0.0062	(27.771)	0	0	0
2023/07/25	2032	03/08/2023	11.50	Call	Bond Future	2,838.5700		2.8386	2,787.1800	2.7872	(1.810)	0	0	11,000
2023/07/25	2032	03/08/2023	11.50	Put	Bond Future	38.0700		0.0381	31.2000	0.0312	(18.046)	0	0	11,000
2023/07/25	2032	03/08/2023	11.75	Call	Bond Future	3,984.9500		3.9850	3,937.9400	3.9379	(1.180)	0	0	0
2023/07/25	2032	03/08/2023	11.75	Put	Bond Future	9.0900		0.0091	6.6000	0.0066	(27.393)	0	0	0
2023/07/25	2032	02/11/2023	11.90	Call	Bond Future	4,897.6400		4.8976	4,853.5100	4.8535	(0.901)	0	0	0
2023/07/25	2032	02/11/2023	11.90	Put	Bond Future	732.2500		0.7322	733.8900	0.7339	0.224	0	0	0
2023/07/25	2032	02/11/2023	11.24	Call	Bond Future	2,706.1000		2.7061	2,668.7200	2.6687	(1.381)	0	0	0
2023/07/25	2032	02/11/2023	11.24	Put	Bond Future	1,612.2900		1.6123	1,620.6800	1.6207	0.520	0	0	0
2023/07/25	2032	02/11/2023	11.50	Put	Bond Future	1,189.3900		1.1894	1,194.4300	1.1944	0.424	0	0	500
2023/07/25	2032	02/11/2023	11.09	Put	Bond Future	1,910.0500		1.9100	1,920.8000	1.9208	0.563	0	0	0
2023/07/25	2032	02/11/2023	10.59	Call	Bond Future	1,157.7300		1.1577	1,132.4600	1.1325	(2.183)	0	0	500
2023/07/25	2032	02/11/2023	10.59	Put	Bond Future	3,239.9600		3.2400	3,260.4600	3.2605	0.633	0	0	0
2023/07/25	2032	02/11/2023	10.71	Call	Bond Future	1,386.7300		1.3867	1,358.9300	1.3589	(2.005)	0	0	500
2023/07/25	2032	02/11/2023	11.00	Call	Bond Future	2,047.9900		2.0480	2,014.5400	2.0145	(1.633)	0	0	0
2023/07/25	2032	02/11/2023	11.00	Put	Bond Future	2,108.9800		2.1090	2,121.3000	2.1213	0.584	0	0	500
2023/07/25	2032	02/11/2023	10.58	Put	Bond Future	3,272.2300		3.2722	3,292.9500	3.2930	0.633	0	0	0
2023/07/25	2032	02/11/2023			Bond Future	11.0126		85.9511	11.0220	85.9054	0.086	0.0000	0.0000	178,236

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
2023/07/25	2032	02/11/2023	11.78	Call	Bond Future	4,466.9200	4.4669	4,423.6000	4.4236	(0.970)	0	0	0
2023/07/25	2032	02/11/2023	11.78	Put	Bond Future	848.8800	0.8489	851.3300	0.8513	0.289	0	0	500
2023/07/25	2032	02/11/2023	12.26	Call	Bond Future	6,243.7800	6.2438	6,198.0000	6.1980	(0.733)	0	0	0
2023/07/25	2032	02/11/2023	12.26	Put	Bond Future	465.1300	0.4651	465.1200	0.4651	(0.002)	0	0	500
2023/07/25	2032	02/11/2023	11.28	Call	Bond Future	2,824.1100	2.8241	2,786.1500	2.7862	(1.344)	0	0	0
2023/07/25	2032	02/11/2023	11.28	Put	Bond Future	1,539.8300	1.5398	1,547.6400	1.5476	0.507	0	0	500
2023/07/25	2032	02/11/2023	11.50	Call	Bond Future	3,511.1900	3.5112	3,470.4600	3.4705	(1.160)	0	0	0
2023/07/25	2032	02/11/2023	11.09	Call	Bond Future	2,284.5300	2.2845	2,249.5100	2.2495	(1.533)	0	0	500
2023/07/25	2032	02/11/2023	11.22	Call	Bond Future	2,648.0300	2.6480	2,610.9400	2.6109	(1.401)	0	0	0
2023/07/25	2032	02/11/2023	11.22	Put	Bond Future	1,649.6700	1.6497	1,658.3500	1.6584	0.526	0	0	0
2023/07/25	2032	02/11/2023	11.23	Call	Bond Future	2,676.9100	2.6769	2,639.6700	2.6397	(1.391)	0	0	0
2023/07/25	2032	02/11/2023	11.23	Put	Bond Future	1,630.8100	1.6308	1,639.3400	1.6393	0.523	0	0	0
2023/07/25	2032	02/11/2023	10.71	Put	Bond Future	2,870.9600	2.8710	2,888.9300	2.8889	0.626	0	0	0
2023/07/25	2032	02/11/2023	10.58	Call	Bond Future	1,139.9200	1.1399	1,114.8700	1.1149	(2.198)	0	0	500
2023/07/25	2032	01/02/2024	12.50	Call	Bond Future	7,258.3400	7.2583	7,214.6700	7.2147	(0.602)	0	0	0
2023/07/25	2032	01/02/2024	12.73	Call	Bond Future	8,080.0400	8.0800	8,035.4400	8.0354	(0.552)	0	0	0
2023/07/25	2032	01/02/2024	12.73	Put	Bond Future	743.5300	0.7435	745.9500	0.7459	0.325	0	0	500
2023/07/25	2032	01/02/2024	11.83	Call	Bond Future	4,977.7400	4.9777	4,938.2600	4.9383	(0.793)	0	0	0
2023/07/25	2032	01/02/2024	11.83	Put	Bond Future	1,561.5800	1.5616	1,569.1200	1.5691	0.483	0	0	0
2023/07/25	2032	01/02/2024	11.84	Call	Bond Future	5,010.0000	5.0100	4,970.4500	4.9705	(0.789)	0	0	0
2023/07/25	2032	01/02/2024	11.84	Put	Bond Future	1,548.8700	1.5489	1,556.3400	1.5563	0.482	0	0	0
2023/07/25	2032	01/02/2024	10.78	Call	Bond Future	2,105.2200	2.1052	2,077.9300	2.0779	(1.296)	0	0	200
2023/07/25	2032	01/02/2024	11.09	Call	Bond Future	2,826.4700	2.8265	2,794.9000	2.7949	(1.117)	0	0	500
2023/07/25	2032	01/02/2024	11.09	Put	Bond Future	2,830.0800	2.8301	2,845.5300	2.8455	0.546	0	0	0
2023/07/25	2032	01/02/2024	11.75	Call	Bond Future	4,721.8100	4.7218	4,683.0100	4.6830	(0.822)	0	0	0
2023/07/25	2032	01/02/2024	11.75	Put	Bond Future	1,666.5800	1.6666	1,674.8000	1.6748	0.493	0	0	200
2023/07/25	2032	01/02/2024	10.01	Call	Bond Future	904.8300	0.9048	888.3700	0.8884	(1.819)	0	0	1,200
2023/07/25	2032	01/02/2024	10.01	Put	Bond Future	6,241.9000	6.2419	6,272.4600	6.2725	0.490	0	0	0
2023/07/25	2032	01/02/2024	10.59	Call	Bond Future	1,732.7600	1.7328	1,708.2200	1.7082	(1.416)	0	0	500
2023/07/25	2032	01/02/2024			Bond Future	11.0908	87.9007	11.1007	87.8537	0.089	0.0000	0.0000	0
2023/07/25	2032	01/02/2024	12.50	Put	Bond Future	899.7000	0.8997	903.0500	0.9031	0.372	0	0	200
2023/07/25	2032	01/02/2024	12.62	Call	Bond Future	7,685.3500	7.6853	7,641.1700	7.6412	(0.575)	0	0	0
2023/07/25	2032	01/02/2024	12.62	Put	Bond Future	814.5000	0.8145	817.3400	0.8173	0.349	0	0	1,200
2023/07/25	2032	01/02/2024	11.85	Call	Bond Future	5,042.3300	5.0423	5,002.6900	5.0027	(0.786)	0	0	0
2023/07/25	2032	01/02/2024	11.85	Put	Bond Future	1,536.2600	1.5363	1,543.6400	1.5436	0.480	0	0	0
2023/07/25	2032	01/02/2024	10.78	Put	Bond Future	3,596.9500	3.5969	3,616.6800	3.6167	0.549	0	0	0
2023/07/25	2032	01/02/2024	10.59	Put	Bond Future	4,153.3200	4.1533	4,175.8000	4.1758	0.541	0	0	0
2023/07/25	2032	01/02/2024	10.76	Call	Bond Future	2,062.8500	2.0628	2,035.8500	2.0359	(1.309)	0	0	1,200
2023/07/25	2032	01/02/2024	10.76	Put	Bond Future	3,651.7400	3.6517	3,671.7600	3.6718	0.548	0	0	0
2023/07/25	2032	02/05/2024	12.90	Call	Bond Future	8,598.3600	8.5984	8,554.8900	8.5549	(0.506)	0	0	0
2023/07/25	2032	02/05/2024	13.18	Call	Bond Future	9,559.5600	9.5596	9,515.0700	9.5151	(0.465)	0	0	0
2023/07/25	2032	02/05/2024	13.18	Put	Bond Future	880.6600	0.8807	884.1700	0.8842	0.399	0	0	500
2023/07/25	2032	02/05/2024	10.86	Call	Bond Future	2,577.3100	2.5773	2,550.2400	2.5502	(1.050)	0	0	1,000
2023/07/25	2032	02/05/2024	10.86	Put	Bond Future	4,049.7400	4.0497	4,070.6700	4.0707	0.517	0	0	0
2023/07/25	2032	02/05/2024	10.56	Call	Bond Future	1,986.4100	1.9864	1,963.0000	1.9630	(1.179)	0	0	0
2023/07/25	2032	02/05/2024	10.56	Put	Bond Future	4,897.2300	4.8972	4,921.8200	4.9218	0.502	0	0	0
2023/07/25	2032	02/05/2024	10.65	Call	Bond Future	2,152.1400	2.1521	2,127.6300	2.1276	(1.139)	0	0	1,550
2023/07/25	2032	02/05/2024	10.65	Put	Bond Future	4,628.2100	4.6282	4,651.7000	4.6517	0.508	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/25	2032	02/05/2024	10.36	Call	Bond Future	1,646.4200		1.6464	1,625.4800	1.6255	(1.272)	0	0	1,000
2023/07/25	2032	02/05/2024	10.36	Put	Bond Future	5,533.3800		5.5334	5,560.4400	5.5604	0.489	0	0	0
2023/07/25	2032	02/05/2024			Bond Future	11.1739		85.7348	11.1842	85.6867	0.093	0.0000	0.0000	0
2023/07/25	2032	02/05/2024	12.90	Put	Bond Future	1,058.7500		1.0588	1,063.2800	1.0633	0.428	0	0	1,000
2023/07/25	2032	02/05/2024	13.35	Call	Bond Future	10,130.0100		10.1300	10,084.9800	10.0850	(0.445)	0	0	0
2023/07/25	2032	02/05/2024	13.35	Put	Bond Future	770.1700		0.7702	773.1400	0.7731	0.386	0	0	1,550
2023/07/25	2032	02/05/2024	11.09	Call	Bond Future	3,102.0600		3.1021	3,072.2900	3.0723	(0.960)	0	0	500
2023/07/25	2032	02/05/2024	11.09	Put	Bond Future	3,492.3000		3.4923	3,510.5300	3.5105	0.522	0	0	0
2023/07/25	2032	02/05/2024	11.35	Call	Bond Future	3,760.1100		3.7601	3,727.5000	3.7275	(0.867)	0	0	1,550
2023/07/25	2032	02/05/2024	11.35	Put	Bond Future	2,948.0900		2.9481	2,963.4800	2.9635	0.522	0	0	0
2023/07/25	2032	02/05/2024	10.59	Call	Bond Future	2,040.6800		2.0407	2,016.9000	2.0169	(1.165)	0	0	500
2023/07/25	2032	02/05/2024	10.59	Put	Bond Future	4,806.2700		4.8063	4,830.4900	4.8305	0.504	0	0	0
2023/07/25	2032	02/05/2024	10.54	Call	Bond Future	1,950.5300		1.9505	1,927.3700	1.9274	(1.187)	0	0	0
2023/07/25	2032	02/05/2024	10.54	Put	Bond Future	4,958.3400		4.9583	4,983.1800	4.9832	0.501	0	0	0
2023/07/25	2032	02/05/2024	10.55	Call	Bond Future	1,968.4300		1.9684	1,945.1400	1.9451	(1.183)	0	0	0
2023/07/25	2032	02/05/2024	10.55	Put	Bond Future	4,927.7200		4.9277	4,952.4300	4.9524	0.501	0	0	0
2023/07/25	2032	01/08/2024	11.15	Call	Bond Future	3,244.4000		3.2444	3,215.4100	3.2154	(0.894)	0	0	0
2023/07/25	2032	01/08/2024	11.15	Put	Bond Future	3,727.6700		3.7277	3,747.7100	3.7477	0.538	0	0	0
2023/07/25	2032	01/08/2024			Bond Future	11.2562		87.7097	11.2670	87.6607	0.096	0.0000	0.0000	0
2023/07/25	2032	01/08/2024	11.13	Call	Bond Future	3,197.4000		3.1974	3,168.6300	3.1686	(0.900)	0	0	0
2023/07/25	2032	01/08/2024	11.13	Put	Bond Future	3,772.0600		3.7721	3,792.3200	3.7923	0.537	0	0	0
2023/07/25	2032	01/08/2024	11.14	Call	Bond Future	3,220.6800		3.2207	3,191.8000	3.1918	(0.897)	0	0	0
2023/07/25	2032	01/08/2024	11.14	Put	Bond Future	3,749.6300		3.7496	3,769.7800	3.7698	0.537	0	0	0
2023/07/25	2033	03/08/2023			Bond Future	117.1605		117.1605	117.1622	117.1622	0.001	0.0000	0.0000	977
2023/07/25	2033	02/11/2023			Bond Future	118.3130		118.3130	118.3143	118.3143	0.001	0.0000	0.0000	2,255
2023/07/25	2033	01/02/2024			Bond Future	121.0238		121.0238	121.0250	121.0250	0.001	0.0000	0.0000	6,141
2023/07/25	2033	02/05/2024			Bond Future	122.3438		122.3438	122.3451	122.3451	0.001	0.0000	0.0000	0
2023/07/25	2033	01/08/2024			Bond Future	125.1898		125.1898	125.1912	125.1912	0.001	0.0000	0.0000	6,141
2023/07/25	2037	03/08/2023	12.12	Call	Bond Future	1,408.4700		1.4085	1,301.8300	1.3018	(7.571)	0	0	0
2023/07/25	2037	03/08/2023	12.12	Put	Bond Future	318.6800		0.3187	315.3200	0.3153	(1.054)	0	0	0
2023/07/25	2037	03/08/2023	12.13	Call	Bond Future	1,448.0800		1.4481	1,340.9600	1.3410	(7.397)	0	0	0
2023/07/25	2037	03/08/2023	12.13	Put	Bond Future	304.5200		0.3045	300.6800	0.3007	(1.261)	0	0	0
2023/07/25	2037	03/08/2023			Bond Future	11.9195		77.5168	11.9383	77.4135	0.158	0.0000	0.0000	78,461
2023/07/25	2037	03/08/2023	10.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,730
2023/07/25	2037	03/08/2023	10.30	Put	Bond Future	9,701.5400		9.7015	9,804.8200	9.8048	1.065	0	0	0
2023/07/25	2037	03/08/2023	11.00	Call	Bond Future	0.4500		0.0005	0.1800	0.0002	(60.000)	0	0	1,730
2023/07/25	2037	03/08/2023	11.00	Put	Bond Future	5,303.5800		5.3036	5,406.5900	5.4066	1.942	0	0	0
2023/07/25	2037	03/08/2023	12.14	Call	Bond Future	1,488.1400		1.4881	1,380.5700	1.3806	(7.228)	0	0	0
2023/07/25	2037	03/08/2023	12.14	Put	Bond Future	290.8700		0.2909	286.5800	0.2866	(1.475)	0	0	0
2023/07/25	2037	02/11/2023	12.52	Call	Bond Future	4,066.2500		4.0663	3,983.5900	3.9836	(2.033)	0	0	731
2023/07/25	2037	02/11/2023	12.52	Put	Bond Future	1,448.7500		1.4488	1,471.8700	1.4719	1.596	0	0	0
2023/07/25	2037	02/11/2023	13.89	Call	Bond Future	9,497.7300		9.4977	9,395.3300	9.3953	(1.078)	0	0	0
2023/07/25	2037	02/11/2023	13.89	Put	Bond Future	306.5900		0.3066	309.9700	0.3100	1.102	0	0	731
2023/07/25	2037	02/11/2023	11.56	Put	Bond Future	3,875.2600		3.8753	3,934.1000	3.9341	1.518	0	0	0
2023/07/25	2037	02/11/2023	11.57	Call	Bond Future	1,327.7200		1.3277	1,280.3500	1.2803	(3.568)	0	0	0
2023/07/25	2037	02/11/2023	11.55	Put	Bond Future	3,911.6700		3.9117	3,970.9500	3.9710	1.515	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
2023/07/25	2037	02/11/2023			Bond Future	12.0236	79.2026	12.0431	79.0968	0.163	0.0000	0.0000	59,421
2023/07/25	2037	02/11/2023	11.56	Call	Bond Future	1,307.3400	1.3073	1,260.4000	1.2604	(3.590)	0	0	0
2023/07/25	2037	02/11/2023	11.57	Put	Bond Future	3,838.9300	3.8389	3,897.3400	3.8973	1.522	0	0	0
2023/07/25	2037	02/11/2023	12.02	Call	Bond Future	2,443.9000	2.4439	2,377.7000	2.3777	(2.709)	0	0	731
2023/07/25	2037	02/11/2023	12.02	Put	Bond Future	2,463.1000	2.4631	2,502.6800	2.5027	1.607	0	0	0
2023/07/25	2037	02/11/2023	11.55	Call	Bond Future	1,286.9800	1.2870	1,240.4800	1.2405	(3.613)	0	0	0
2023/07/25	2037	01/02/2024	12.93	Call	Bond Future	5,892.3000	5.8923	5,808.1600	5.8082	(1.428)	0	0	0
2023/07/25	2037	01/02/2024	12.93	Put	Bond Future	1,759.4400	1.7594	1,783.6900	1.7837	1.378	0	0	2,500
2023/07/25	2037	01/02/2024	13.93	Put	Bond Future	812.5600	0.8126	823.1900	0.8232	1.308	0	0	2,500
2023/07/25	2037	01/02/2024	12.33	Call	Bond Future	3,887.3000	3.8873	3,816.7900	3.8168	(1.814)	0	0	0
2023/07/25	2037	01/02/2024	12.33	Put	Bond Future	2,788.9700	2.7890	2,826.8500	2.8269	1.358	0	0	0
2023/07/25	2037	01/02/2024	12.09	Put	Bond Future	3,346.8200	3.3468	3,391.4000	3.3914	1.332	0	0	0
2023/07/25	2037	01/02/2024			Bond Future	12.1215	76.7422	12.1419	76.6338	0.168	0.0000	0.0000	76,958
2023/07/25	2037	01/02/2024	13.93	Call	Bond Future	9,615.0600	9.6151	9,517.3000	9.5173	(1.017)	0	0	0
2023/07/25	2037	01/02/2024	12.31	Call	Bond Future	3,825.8000	3.8258	3,755.8300	3.7558	(1.829)	0	0	0
2023/07/25	2037	01/02/2024	12.31	Put	Bond Future	2,831.8200	2.8318	2,870.2400	2.8702	1.357	0	0	0
2023/07/25	2037	01/02/2024	12.32	Call	Bond Future	3,856.6100	3.8566	3,786.3700	3.7864	(1.821)	0	0	0
2023/07/25	2037	01/02/2024	12.32	Put	Bond Future	2,810.4300	2.8104	2,848.5800	2.8486	1.357	0	0	0
2023/07/25	2037	01/02/2024	12.09	Call	Bond Future	3,178.8600	3.1789	3,115.0500	3.1150	(2.007)	0	0	2,500
2023/07/25	2037	02/05/2024	11.44	Call	Bond Future	2,108.2800	2.1083	2,063.3500	2.0634	(2.131)	0	0	0
2023/07/25	2037	02/05/2024	11.44	Put	Bond Future	6,392.2900	6.3923	6,458.1000	6.4581	1.030	0	0	0
2023/07/25	2037	02/05/2024	11.45	Call	Bond Future	2,127.8700	2.1279	2,082.6900	2.0827	(2.123)	0	0	0
2023/07/25	2037	02/05/2024	11.43	Put	Bond Future	6,429.8100	6.4298	6,495.8800	6.4959	1.028	0	0	0
2023/07/25	2037	02/05/2024			Bond Future	12.2255	78.4856	12.2466	78.3748	0.173	0.0000	0.0000	0
2023/07/25	2037	02/05/2024	11.45	Put	Bond Future	6,355.1800	6.3552	6,420.7400	6.4207	1.032	0	0	0
2023/07/25	2037	02/05/2024	11.43	Call	Bond Future	2,089.0500	2.0891	2,044.3800	2.0444	(2.138)	0	0	0
2023/07/25	2037	01/08/2024	12.10	Call	Bond Future	3,821.5000	3.8215	3,760.9800	3.7610	(1.584)	0	0	0
2023/07/25	2037	01/08/2024	12.10	Put	Bond Future	5,030.8000	5.0308	5,083.5200	5.0835	1.048	0	0	0
2023/07/25	2037	01/08/2024	12.09	Call	Bond Future	3,796.2000	3.7962	3,735.9100	3.7359	(1.588)	0	0	0
2023/07/25	2037	01/08/2024	12.09	Put	Bond Future	5,058.2700	5.0583	5,111.2200	5.1112	1.047	0	0	0
2023/07/25	2037	01/08/2024			Bond Future	12.3319	76.0374	12.3539	75.9242	0.178	0.0000	0.0000	0
2023/07/25	2037	01/08/2024	12.11	Call	Bond Future	3,846.8700	3.8469	3,786.1300	3.7861	(1.579)	0	0	0
2023/07/25	2037	01/08/2024	12.11	Put	Bond Future	5,003.4500	5.0035	5,055.9500	5.0560	1.049	0	0	0
2023/07/25	2038	03/08/2023			Bond Future	126.9050	126.9050	126.3146	126.3146	(0.465)	0.0000	0.0000	737
2023/07/25	2038	02/11/2023			Bond Future	129.6962	129.6962	129.0923	129.0923	(0.466)	0.0000	0.0000	4,602
2023/07/25	2038	01/02/2024			Bond Future	130.6569	130.6569	130.0390	130.0390	(0.473)	0.0000	0.0000	0
2023/07/25	2038	02/05/2024			Bond Future	133.6555	133.6555	133.0235	133.0235	(0.473)	0.0000	0.0000	0
2023/07/25	2038	01/08/2024			Bond Future	134.7022	134.7022	134.0556	134.0556	(0.480)	0.0000	0.0000	0
2023/07/25	2040	03/08/2023	12.23	Call	Bond Future	979.7900	0.9798	814.5400	0.8145	(16.866)	0	0	0
2023/07/25	2040	03/08/2023	12.23	Put	Bond Future	603.9700	0.6040	663.4100	0.6634	9.842	0	0	0
2023/07/25	2040	03/08/2023			Bond Future	12.1648	77.8903	12.2037	77.6656	0.320	0.0000	0.0000	18,969
2023/07/25	2040	03/08/2023	12.21	Call	Bond Future	913.4900	0.9135	753.4400	0.7534	(17.521)	0	0	0
2023/07/25	2040	03/08/2023	12.21	Put	Bond Future	652.7300	0.6527	717.3700	0.7174	9.903	0	0	0
2023/07/25	2040	03/08/2023	12.22	Call	Bond Future	946.3500	0.9464	783.6700	0.7837	(17.190)	0	0	0
2023/07/25	2040	03/08/2023	12.22	Put	Bond Future	628.0300	0.6280	690.0400	0.6900	9.874	0	0	0
2023/07/25	2040	02/11/2023	12.60	Call	Bond Future	3,625.7900	3.6258	3,470.8600	3.4709	(4.273)	0	0	128

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
2023/07/25	2040	02/11/2023	12.60	Put	Bond Future	1,789.2700	1.7893	1,864.0700	1.8641	4.180	0	0	0
2023/07/25	2040	02/11/2023	13.64	Call	Bond Future	7,779.3400	7.7793	7,574.5500	7.5746	(2.632)	0	0	0
2023/07/25	2040	02/11/2023	13.64	Put	Bond Future	557.5800	0.5576	582.5200	0.5825	4.473	0	0	128
2023/07/25	2040	02/11/2023	11.60	Put	Bond Future	4,942.4100	4.9424	5,101.8700	5.1019	3.226	0	0	0
2023/07/25	2040	02/11/2023	12.10	Put	Bond Future	3,038.8200	3.0388	3,153.9200	3.1539	3.788	0	0	0
2023/07/25	2040	02/11/2023	11.50	Call	Bond Future	796.9800	0.7970	735.0800	0.7351	(7.767)	0	0	875
2023/07/25	2040	02/11/2023	11.50	Put	Bond Future	5,404.1000	5.4041	5,571.9300	5.5719	3.106	0	0	0
2023/07/25	2040	02/11/2023	11.58	Call	Bond Future	922.6100	0.9226	854.0300	0.8540	(7.433)	0	0	0
2023/07/25	2040	02/11/2023	11.58	Put	Bond Future	5,032.6400	5.0326	5,193.7900	5.1938	3.202	0	0	0
2023/07/25	2040	02/11/2023	11.59	Call	Bond Future	939.1700	0.9392	869.7500	0.8697	(7.392)	0	0	0
2023/07/25	2040	02/11/2023			Bond Future	12.2719	79.5841	12.3122	79.3543	0.329	0.0000	0.0000	33,307
2023/07/25	2040	02/11/2023	12.97	Call	Bond Future	5,014.3900	5.0144	4,836.4700	4.8365	(3.548)	0	0	0
2023/07/25	2040	02/11/2023	12.97	Put	Bond Future	1,188.4600	1.1885	1,240.2700	1.2403	4.359	0	0	875
2023/07/25	2040	02/11/2023	11.60	Call	Bond Future	955.9200	0.9559	885.6500	0.8856	(7.351)	0	0	0
2023/07/25	2040	02/11/2023	11.80	Call	Bond Future	1,332.0200	1.3320	1,244.2200	1.2442	(6.591)	0	0	128
2023/07/25	2040	02/11/2023	11.80	Put	Bond Future	4,098.9200	4.0989	4,240.8500	4.2408	3.463	0	0	0
2023/07/25	2040	02/11/2023	12.10	Call	Bond Future	2,048.5600	2.0486	1,933.9300	1.9339	(5.596)	0	0	875
2023/07/25	2040	02/11/2023	11.59	Put	Bond Future	4,987.3900	4.9874	5,147.7000	5.1477	3.214	0	0	0
2023/07/25	2040	01/02/2024	12.33	Call	Bond Future	3,352.6200	3.3526	3,224.6000	3.2246	(3.819)	0	0	0
2023/07/25	2040	01/02/2024	12.33	Put	Bond Future	3,597.1200	3.5971	3,704.2800	3.7043	2.979	0	0	0
2023/07/25	2040	01/02/2024	12.34	Call	Bond Future	3,382.3400	3.3823	3,253.6900	3.2537	(3.804)	0	0	0
2023/07/25	2040	01/02/2024	12.34	Put	Bond Future	3,570.4100	3.5704	3,676.9400	3.6769	2.984	0	0	0
2023/07/25	2040	01/02/2024			Bond Future	12.3734	76.8819	12.4154	76.6468	0.339	0.0000	0.0000	93,216
2023/07/25	2040	01/02/2024	12.35	Call	Bond Future	3,412.1700	3.4122	3,282.9100	3.2829	(3.788)	0	0	0
2023/07/25	2040	01/02/2024	12.35	Put	Bond Future	3,543.8700	3.5439	3,649.7900	3.6498	2.989	0	0	0
2023/07/25	2040	02/05/2024	11.60	Call	Bond Future	2,059.2400	2.0592	1,973.8500	1.9738	(4.147)	0	0	0
2023/07/25	2040	02/05/2024	11.61	Call	Bond Future	2,078.9400	2.0789	1,993.0100	1.9930	(4.133)	0	0	0
2023/07/25	2040	02/05/2024	11.62	Put	Bond Future	7,102.9900	7.1030	7,256.9800	7.2570	2.168	0	0	0
2023/07/25	2040	02/05/2024			Bond Future	12.4804	78.6285	12.5240	78.3881	0.349	0.0000	0.0000	0
2023/07/25	2040	02/05/2024	11.60	Put	Bond Future	7,185.7800	7.1858	7,340.8600	7.3409	2.158	0	0	0
2023/07/25	2040	02/05/2024	11.61	Put	Bond Future	7,144.2900	7.1443	7,298.8300	7.2988	2.163	0	0	0
2023/07/25	2040	02/05/2024	11.62	Call	Bond Future	2,098.7500	2.0988	2,012.2700	2.0123	(4.121)	0	0	0
2023/07/25	2040	01/08/2024	12.34	Call	Bond Future	3,937.8300	3.9378	3,814.2100	3.8142	(3.139)	0	0	0
2023/07/25	2040	01/08/2024	12.34	Put	Bond Future	5,319.2500	5.3192	5,441.5900	5.4416	2.300	0	0	0
2023/07/25	2040	01/08/2024			Bond Future	12.5900	75.9333	12.6353	75.6873	0.359	0.0000	0.0000	0
2023/07/25	2040	01/08/2024	12.32	Call	Bond Future	3,884.8100	3.8848	3,762.1700	3.7622	(3.157)	0	0	0
2023/07/25	2040	01/08/2024	12.32	Put	Bond Future	5,378.4200	5.3784	5,501.7400	5.5017	2.293	0	0	0
2023/07/25	2040	01/08/2024	12.33	Call	Bond Future	3,911.4300	3.9114	3,788.3000	3.7883	(3.148)	0	0	0
2023/07/25	2040	01/08/2024	12.33	Put	Bond Future	5,348.9100	5.3489	5,471.7400	5.4717	2.296	0	0	0
2023/07/25	2044	03/08/2023	12.00	Call	Bond Future	276.4900	0.2765	191.5000	0.1915	(30.739)	0	0	0
2023/07/25	2044	03/08/2023	12.00	Put	Bond Future	1,631.6000	1.6316	1,801.6300	1.8016	10.421	0	0	4,754
2023/07/25	2044	03/08/2023	12.15	Call	Bond Future	571.7900	0.5718	435.9500	0.4359	(23.757)	0	0	0
2023/07/25	2044	03/08/2023	12.15	Put	Bond Future	1,035.9300	1.0359	1,155.1100	1.1551	11.505	0	0	0
2023/07/25	2044	03/08/2023	12.16	Call	Bond Future	596.6800	0.5967	457.4200	0.4574	(23.339)	0	0	0
2023/07/25	2044	03/08/2023	12.16	Put	Bond Future	1,002.0500	1.0020	1,117.8100	1.1178	11.552	0	0	0
2023/07/25	2044	03/08/2023			Bond Future	12.2293	74.2369	12.2733	73.9819	0.359	0.0000	0.0000	39,626
2023/07/25	2044	03/08/2023	11.75	Call	Bond Future	53.5300	0.0535	29.5500	0.0296	(44.797)	0	0	4,553



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/25	2044	03/08/2023	11.75	Put	Bond Future	2,933.7500		2.9338	3,164.7900	3.1648	7.875	0	0	3,076
2023/07/25	2044	03/08/2023	12.17	Call	Bond Future	622.1800		0.6222	479.5200	0.4795	(22.929)	0	0	0
2023/07/25	2044	03/08/2023	12.17	Put	Bond Future	968.8600		0.9689	1,081.2200	1.0812	11.597	0	0	0
2023/07/25	2044	03/08/2023	12.50	Call	Bond Future	1,804.8900		1.8049	1,577.0000	1.5770	(12.626)	0	0	0
2023/07/25	2044	03/08/2023	12.50	Put	Bond Future	257.6000		0.2576	284.7300	0.2847	10.532	0	0	9,106
2023/07/25	2044	02/11/2023	11.57	Call	Bond Future	831.5100		0.8315	761.0500	0.7611	(8.474)	0	0	0
2023/07/25	2044	02/11/2023	11.57	Put	Bond Future	5,434.3900		5.4344	5,624.7800	5.6248	3.503	0	0	0
2023/07/25	2044	02/11/2023			Bond Future	12.3327		75.8513	12.3783	75.5904	0.370	0.0000	0.0000	50,323
2023/07/25	2044	02/11/2023	11.55	Call	Bond Future	800.9800		0.8010	732.3700	0.7324	(8.566)	0	0	0
2023/07/25	2044	02/11/2023	11.55	Put	Bond Future	5,530.9500		5.5310	5,723.1900	5.7232	3.476	0	0	0
2023/07/25	2044	02/11/2023	11.56	Call	Bond Future	816.1500		0.8161	746.6100	0.7466	(8.520)	0	0	0
2023/07/25	2044	02/11/2023	11.56	Put	Bond Future	5,482.5300		5.4825	5,673.8400	5.6738	3.489	0	0	0
2023/07/25	2044	01/02/2024	12.29	Call	Bond Future	3,128.9500		3.1289	2,991.3500	2.9913	(4.398)	0	0	0
2023/07/25	2044	01/02/2024	12.29	Put	Bond Future	3,932.0600		3.9321	4,061.3800	4.0614	3.289	0	0	0
2023/07/25	2044	01/02/2024			Bond Future	12.4307		73.1897	12.4781	72.9228	0.381	0.0000	0.0000	26,166
2023/07/25	2044	01/02/2024	12.27	Call	Bond Future	3,071.9400		3.0719	2,935.7800	2.9358	(4.432)	0	0	0
2023/07/25	2044	01/02/2024	12.27	Put	Bond Future	3,990.3900		3.9904	4,121.1500	4.1212	3.277	0	0	0
2023/07/25	2044	01/02/2024	12.28	Call	Bond Future	3,100.4900		3.1005	2,963.6100	2.9636	(4.415)	0	0	0
2023/07/25	2044	01/02/2024	12.28	Put	Bond Future	3,961.2300		3.9612	4,091.2700	4.0913	3.283	0	0	0
2023/07/25	2044	02/05/2024	11.67	Call	Bond Future	2,103.5400		2.1035	2,006.4400	2.0064	(4.616)	0	0	0
2023/07/25	2044	02/05/2024	11.67	Put	Bond Future	7,199.0600		7.1991	7,374.8700	7.3749	2.442	0	0	0
2023/07/25	2044	02/05/2024			Bond Future	12.5336		74.8524	12.5827	74.5795	0.392	0.0000	0.0000	0
2023/07/25	2044	02/05/2024	11.65	Call	Bond Future	2,067.8700		2.0679	1,971.9400	1.9719	(4.639)	0	0	0
2023/07/25	2044	02/05/2024	11.65	Put	Bond Future	7,288.3500		7.2884	7,465.3300	7.4653	2.428	0	0	0
2023/07/25	2044	02/05/2024	11.66	Call	Bond Future	2,085.5400		2.0855	1,989.0200	1.9890	(4.628)	0	0	0
2023/07/25	2044	02/05/2024	11.66	Put	Bond Future	7,243.5000		7.2435	7,419.8900	7.4199	2.435	0	0	0
2023/07/25	2044	01/08/2024	12.28	Call	Bond Future	3,732.1600		3.7322	3,598.0700	3.5981	(3.593)	0	0	0
2023/07/25	2044	01/08/2024	12.28	Put	Bond Future	5,748.8400		5.7488	5,893.8600	5.8939	2.523	0	0	0
2023/07/25	2044	01/08/2024	12.29	Call	Bond Future	3,758.1400		3.7581	3,623.4800	3.6235	(3.583)	0	0	0
2023/07/25	2044	01/08/2024	12.29	Put	Bond Future	5,717.3500		5.7174	5,861.8000	5.8618	2.527	0	0	0
2023/07/25	2044	01/08/2024			Bond Future	12.6388		72.1952	12.6898	71.9161	0.403	0.0000	0.0000	0
2023/07/25	2044	01/08/2024	12.30	Call	Bond Future	3,784.1900		3.7842	3,648.9800	3.6490	(3.573)	0	0	0
2023/07/25	2044	01/08/2024	12.30	Put	Bond Future	5,685.9900		5.6860	5,829.8900	5.8299	2.531	0	0	0
2023/07/25	2046	03/08/2023			Bond Future	111.0545		111.0545	111.0567	111.0567	0.002	0.0000	0.0000	10,131
2023/07/25	2046	02/11/2023			Bond Future	111.4085		111.4085	111.4104	111.4104	0.002	0.0000	0.0000	16,070
2023/07/25	2046	01/02/2024			Bond Future	113.9613		113.9613	113.9631	113.9631	0.002	0.0000	0.0000	0
2023/07/25	2046	02/05/2024			Bond Future	114.4352		114.4352	114.4372	114.4372	0.002	0.0000	0.0000	0
2023/07/25	2046	01/08/2024			Bond Future	117.0969		117.0969	117.0989	117.0989	0.002	0.0000	0.0000	0
2023/07/25	2050	03/08/2023			Bond Future	110.7537		110.7537	110.7558	110.7558	0.002	0.0000	0.0000	9,154
2023/07/25	2050	02/11/2023			Bond Future	113.1895		113.1895	113.1915	113.1915	0.002	0.0000	0.0000	13,911
2023/07/25	2050	01/02/2024			Bond Future	113.5434		113.5434	113.5450	113.5450	0.001	0.0000	0.0000	0
2023/07/25	2050	02/05/2024			Bond Future	116.1491		116.1491	116.1509	116.1509	0.002	0.0000	0.0000	0
2023/07/25	2050	01/08/2024			Bond Future	116.5523		116.5523	116.5542	116.5542	0.002	0.0000	0.0000	0
2023/07/25	8607	21/12/2026			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	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/25	AL37	03/08/2023			Index Future	890.7850	890.7850	890.6930	890.6930	(0.010)	0.0000	0.0000	0
2023/07/25	AL37	02/11/2023			Index Future	910.1510	910.1510	910.0550	910.0550	(0.011)	0.0000	0.0000	0
2023/07/25	AL37	01/02/2024			Index Future	930.7840	930.7840	930.6830	930.6830	(0.011)	0.0000	0.0000	0
2023/07/25	AL37	02/05/2024			Index Future	951.9380	951.9380	951.8360	951.8360	(0.011)	0.0000	0.0000	0
2023/07/25	AL37	01/08/2024			Index Future	973.8820	973.8820	973.7780	973.7780	(0.011)	0.0000	0.0000	0
2023/07/25	AL7T	03/08/2023			Index Future	1,021.2430	1,021.2430	1,020.4520	1,020.4520	(0.077)	0.0000	0.0000	0
2023/07/25	AL7T	02/11/2023			Index Future	1,043.4450	1,043.4450	1,042.6340	1,042.6340	(0.078)	0.0000	0.0000	0
2023/07/25	AL7T	01/02/2024			Index Future	1,067.1000	1,067.1000	1,066.2680	1,066.2680	(0.078)	0.0000	0.0000	0
2023/07/25	AL7T	02/05/2024			Index Future	1,091.3520	1,091.3520	1,090.5020	1,090.5020	(0.078)	0.0000	0.0000	0
2023/07/25	AL7T	01/08/2024			Index Future	1,116.5100	1,116.5100	1,115.6410	1,115.6410	(0.078)	0.0000	0.0000	0
2023/07/25	ALBI	03/08/2023			Index Future	891.0450	891.0450	889.9340	889.9340	(0.125)	0.0000	0.0000	66
2023/07/25	ALBI	02/11/2023			Index Future	910.4160	910.4160	909.2790	909.2790	(0.125)	0.0000	0.0000	56
2023/07/25	ALBI	01/02/2024			Index Future	931.0550	931.0550	929.8890	929.8890	(0.125)	0.0000	0.0000	0
2023/07/25	ALBI	02/05/2024			Index Future	952.2150	952.2150	951.0240	951.0240	(0.125)	0.0000	0.0000	0
2023/07/25	ALBI	01/08/2024			Index Future	974.1660	974.1660	972.9470	972.9470	(0.125)	0.0000	0.0000	0
2023/07/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/25	C197	07/12/2023			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	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/07/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/25	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/25	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/25	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/25	ES33	03/08/2023			Bond Future	12.3885	75.2122	12.4070	75.1278	0.150	0.0000	0.0000	350
2023/07/25	ES33	02/11/2023			Bond Future	12.5247	73.0685	12.5441	72.9820	0.155	0.0000	0.0000	0
2023/07/25	ES33	01/02/2024			Bond Future	12.6562	74.7430	12.6765	74.6544	0.160	0.0000	0.0000	0
2023/07/25	ES33	02/05/2024			Bond Future	12.7912	72.6579	12.8123	72.5673	0.165	0.0000	0.0000	0
2023/07/25	ES33	01/08/2024			Bond Future	12.9267	74.3473	12.9488	74.2546	0.171	0.0000	0.0000	0
2023/07/25	ES42	03/08/2023			Bond Future	12.8526	71.8321	12.8913	71.6303	0.301	0.0000	0.0000	4,000
2023/07/25	ES42	02/11/2023			Bond Future	12.9828	69.1487	13.0231	68.9422	0.310	0.0000	0.0000	0
2023/07/25	ES42	01/02/2024			Bond Future	13.1029	70.7339	13.1448	70.5225	0.320	0.0000	0.0000	0
2023/07/25	ES42	02/05/2024			Bond Future	13.2305	68.0941	13.2741	67.8779	0.329	0.0000	0.0000	0
2023/07/25	ES42	01/08/2024			Bond Future	13.3564	69.6768	13.4017	69.4556	0.339	0.0000	0.0000	0
2023/07/25	GOVI	03/08/2023	837.21	Call	GOVI	410,710.0000	41.0710	399,920.0000	39.9920	(2.627)	0	0	0
2023/07/25	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/25	GOVI	03/08/2023	837.22	Call	GOVI	410,610.0000	41.0610	399,820.0000	39.9820	(2.628)	0	0	0
2023/07/25	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/25	GOVI	03/08/2023			GOVI	878.2810	878.2810	877.2020	877.2020	(0.123)	0.0000	0.0000	13
2023/07/25	GOVI	03/08/2023	837.23	Call	GOVI	410,510.0000	41.0510	399,720.0000	39.9720	(2.628)	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/25	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/25	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/25	GOVI	02/11/2023	885.82	Call	GOVI	115,550.0000	11.5550	104,510.0000	10.4510	(9.554)	0	0	0
2023/07/25	GOVI	02/11/2023			GOVI	897.3750	897.3750	896.2710	896.2710	(0.123)	0.0000	0.0000	825
2023/07/25	GOVI	02/11/2023	885.80	Call	GOVI	115,750.0000	11.5750	104,710.0000	10.4710	(9.538)	0	0	0
2023/07/25	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/25	GOVI	02/11/2023	885.81	Call	GOVI	115,650.0000	11.5650	104,610.0000	10.4610	(9.546)	0	0	0
2023/07/25	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/25	GOVI	01/02/2024	880.00	Call	GOVI	377,190.0000	37.7190	365,870.0000	36.5870	(3.001)	0	0	0
2023/07/25	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/25	GOVI	01/02/2024			GOVI	917.7190	917.7190	916.5870	916.5870	(0.123)	0.0000	0.0000	0
2023/07/25	GOVI	01/02/2024	879.98	Call	GOVI	377,390.0000	37.7390	366,070.0000	36.6070	(3.000)	0	0	0
2023/07/25	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/25	GOVI	01/02/2024	879.99	Call	GOVI	377,290.0000	37.7290	365,970.0000	36.5970	(3.000)	0	0	0
2023/07/25	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/25	GOVI	02/05/2024	950.97	Put	GOVI	123,940.0000	12.3940	135,510.0000	13.5510	9.335	0	0	0
2023/07/25	GOVI	02/05/2024	950.98	Put	GOVI	124,040.0000	12.4040	135,610.0000	13.5610	9.328	0	0	0
2023/07/25	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/25	GOVI	02/05/2024			GOVI	938.5760	938.5760	937.4190	937.4190	(0.123)	0.0000	0.0000	0
2023/07/25	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/25	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/25	GOVI	02/05/2024	950.99	Put	GOVI	124,140.0000	12.4140	135,710.0000	13.5710	9.320	0	0	0
2023/07/25	GOVI	01/08/2024	943.39	Call	GOVI	168,220.0000	16.8220	156,390.0000	15.6390	(7.032)	0	0	0
2023/07/25	GOVI	01/08/2024	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/25	GOVI	01/08/2024			GOVI	960.2120	960.2120	959.0290	959.0290	(0.123)	0.0000	0.0000	0
2023/07/25	GOVI	01/08/2024	943.37	Call	GOVI	168,420.0000	16.8420	156,590.0000	15.6590	(7.024)	0	0	0
2023/07/25	GOVI	01/08/2024	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/25	GOVI	01/08/2024	943.38	Call	GOVI	168,320.0000	16.8320	156,490.0000	15.6490	(7.028)	0	0	0
2023/07/25	GOVI	01/08/2024	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/07/25	IGOV	03/08/2023			Index Future	326.2490	326.2490	326.0020	326.0020	(0.076)	0.0000	0.0000	168
2023/07/25	IGOV	02/11/2023			Index Future	333.4230	333.4230	333.1690	333.1690	(0.076)	0.0000	0.0000	510
2023/07/25	IGOV	01/02/2024			Index Future	341.0610	341.0610	340.8000	340.8000	(0.077)	0.0000	0.0000	0
2023/07/25	IGOV	02/05/2024			Index Future	348.8890	348.8890	348.6230	348.6230	(0.076)	0.0000	0.0000	0
2023/07/25	IGOV	01/08/2024			Index Future	357.0070	357.0070	356.7350	356.7350	(0.076)	0.0000	0.0000	0
2023/07/25	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/07/25	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/07/25	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/07/25	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/07/25	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/07/25	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/07/25	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/07/25	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/07/25	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0

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2023/07/25	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/07/25	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/07/25	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/07/25	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/07/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/07/25	JBAF	16/08/2023			Jibar Tradeable Future	8.4350	91.5650	8.4350	91.5650	0.000	0.0000	0.0000	0
2023/07/25	JBAF	20/09/2023			Jibar Tradeable Future	8.4250	91.5750	8.4300	91.5700	0.059	0.0000	0.0000	0
2023/07/25	JBAF	18/10/2023			Jibar Tradeable Future	8.4900	91.5100	8.4950	91.5050	0.059	0.0000	0.0000	0
2023/07/25	JBAF	15/11/2023			Jibar Tradeable Future	8.4900	91.5100	8.5000	91.5000	0.118	0.0000	0.0000	0
2023/07/25	JBAF	20/12/2023			Jibar Tradeable Future	8.4850	91.5150	8.5000	91.5000	0.177	0.0000	0.0000	0
2023/07/25	JBAF	17/01/2024			Jibar Tradeable Future	8.4700	91.5300	8.4900	91.5100	0.236	0.0000	0.0000	0
2023/07/25	JBAF	20/03/2024			Jibar Tradeable Future	8.4000	91.6000	8.4300	91.5700	0.357	0.0000	0.0000	0
2023/07/25	JBAF	19/06/2024			Jibar Tradeable Future	8.1700	91.8300	8.2150	91.7850	0.551	0.0000	0.0000	0
2023/07/25	JBAF	18/09/2024			Jibar Tradeable Future	8.1000	91.9000	8.1600	91.8400	0.741	0.0000	0.0000	0
2023/07/25	JBAF	18/12/2024			Jibar Tradeable Future	7.8650	92.1350	7.9250	92.0750	0.763	0.0000	0.0000	0
2023/07/25	JBAF	19/03/2025			Jibar Tradeable Future	7.8000	92.2000	7.8550	92.1450	0.705	0.0000	0.0000	0
2023/07/25	JBAF	18/06/2025			Jibar Tradeable Future	7.7700	92.2300	7.8250	92.1750	0.708	0.0000	0.0000	0
2023/07/25	R035	03/08/2023	12.00	Call	Bond Future	2,422.5200	2.4225	2,311.7000	2.3117	(4.575)	0	0	0
2023/07/25	R035	03/08/2023	12.00	Put	Bond Future	92.1300	0.0921	85.6400	0.0856	(7.044)	0	0	0
2023/07/25	R035	03/08/2023	12.50	Call	Bond Future	4,923.4600	4.9235	4,818.2100	4.8182	(2.138)	0	0	5,000
2023/07/25	R035	03/08/2023			Bond Future	11.5692	86.9255	11.5881	86.8211	0.164	0.0000	0.0000	38,159
2023/07/25	R035	03/08/2023	11.75	Call	Bond Future	1,322.0700	1.3221	1,216.2600	1.2163	(8.003)	0	0	0
2023/07/25	R035	03/08/2023	11.75	Put	Bond Future	332.4900	0.3325	331.0100	0.3310	(0.445)	0	0	4,870
2023/07/25	R035	03/08/2023	11.98	Call	Bond Future	2,327.3700	2.3274	2,216.4300	2.2164	(4.767)	0	0	0
2023/07/25	R035	03/08/2023	11.98	Put	Bond Future	103.0900	0.1031	96.4800	0.0965	(6.412)	0	0	0
2023/07/25	R035	03/08/2023	11.99	Call	Bond Future	2,374.8400	2.3748	2,263.9500	2.2640	(4.669)	0	0	0
2023/07/25	R035	03/08/2023	11.99	Put	Bond Future	97.4800	0.0975	90.9200	0.0909	(6.730)	0	0	0
2023/07/25	R035	03/08/2023	12.50	Put	Bond Future	3.4100	0.0034	2.4900	0.0025	(26.979)	0	0	0
2023/07/25	R035	02/11/2023	12.85	Call	Bond Future	6,677.9400	6.6779	6,580.7300	6.5807	(1.456)	0	0	0
2023/07/25	R035	02/11/2023	12.85	Put	Bond Future	633.8500	0.6338	643.4300	0.6434	1.511	0	0	400
2023/07/25	R035	02/11/2023	13.59	Call	Bond Future	9,787.1900	9.7872	9,683.4000	9.6834	(1.060)	0	0	0
2023/07/25	R035	02/11/2023	13.59	Put	Bond Future	259.3600	0.2594	262.3600	0.2624	1.157	0	0	731
2023/07/25	R035	02/11/2023	11.12	Call	Bond Future	1,090.8600	1.0909	1,048.3300	1.0483	(3.899)	0	0	400
2023/07/25	R035	02/11/2023	11.41	Call	Bond Future	1,699.7800	1.6998	1,644.4100	1.6444	(3.257)	0	0	0
2023/07/25	R035	02/11/2023	11.41	Put	Bond Future	3,146.6100	3.1466	3,198.0300	3.1980	1.634	0	0	0
2023/07/25	R035	02/11/2023	11.42	Call	Bond Future	1,723.9400	1.7239	1,668.1400	1.6681	(3.237)	0	0	0
2023/07/25	R035	02/11/2023	11.42	Put	Bond Future	3,115.2600	3.1153	3,166.2500	3.1663	1.637	0	0	0
2023/07/25	R035	02/11/2023			Bond Future	11.6737	84.3062	11.6934	84.1994	0.169	0.0000	0.0000	161,095
2023/07/25	R035	02/11/2023	11.43	Call	Bond Future	1,748.1300	1.7481	1,691.8800	1.6919	(3.218)	0	0	0
2023/07/25	R035	02/11/2023	11.43	Put	Bond Future	3,083.9800	3.0840	3,134.5200	3.1345	1.639	0	0	0
2023/07/25	R035	02/11/2023	11.74	Call	Bond Future	2,593.8400	2.5938	2,524.8300	2.5248	(2.661)	0	0	731
2023/07/25	R035	02/11/2023	11.74	Put	Bond Future	2,235.4500	2.2354	2,273.2300	2.2732	1.690	0	0	0
2023/07/25	R035	02/11/2023	12.24	Call	Bond Future	4,280.2300	4.2802	4,195.0100	4.1950	(1.991)	0	0	731
2023/07/25	R035	02/11/2023	12.24	Put	Bond Future	1,289.1100	1.2891	1,310.6800	1.3107	1.673	0	0	0
2023/07/25	R035	02/11/2023	11.12	Put	Bond Future	4,170.2700	4.1703	4,234.5300	4.2345	1.541	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
2023/07/25	R035	02/11/2023	10.62	Call	Bond Future	432.0200	0.4320	409.4100	0.4094	(5.234)	0	0	400
2023/07/25	R035	02/11/2023	10.62	Put	Bond Future	6,431.7500	6.4317	6,515.9300	6.5159	1.309	0	0	0
2023/07/25	R035	01/02/2024	11.12	Put	Bond Future	5,213.4200	5.2134	5,278.8600	5.2789	1.255	0	0	0
2023/07/25	R035	01/02/2024	12.18	Put	Bond Future	2,322.2800	2.3223	2,355.7800	2.3558	1.443	0	0	0
2023/07/25	R035	01/02/2024	12.19	Call	Bond Future	4,486.3900	4.4864	4,410.1900	4.4102	(1.698)	0	0	0
2023/07/25	R035	01/02/2024	12.19	Put	Bond Future	2,304.0700	2.3041	2,337.3200	2.3373	1.443	0	0	0
2023/07/25	R035	01/02/2024	10.62	Call	Bond Future	903.0700	0.9031	873.7600	0.8738	(3.246)	0	0	400
2023/07/25	R035	01/02/2024	10.62	Put	Bond Future	7,370.6900	7.3707	7,450.8300	7.4508	1.087	0	0	0
2023/07/25	R035	01/02/2024			Bond Future	11.7723	86.2182	11.7928	86.1088	0.175	0.0000	0.0000	0
2023/07/25	R035	01/02/2024	12.20	Call	Bond Future	4,519.3200	4.5193	4,442.8700	4.4429	(1.692)	0	0	0
2023/07/25	R035	01/02/2024	12.20	Put	Bond Future	2,285.7700	2.2858	2,318.7700	2.3188	1.444	0	0	0
2023/07/25	R035	01/02/2024	13.46	Call	Bond Future	9,173.5800	9.1736	9,075.9000	9.0759	(1.065)	0	0	0
2023/07/25	R035	01/02/2024	13.46	Put	Bond Future	838.1100	0.8381	849.8800	0.8499	1.404	0	0	400
2023/07/25	R035	01/02/2024	11.12	Call	Bond Future	1,636.1000	1.6361	1,592.0900	1.5921	(2.690)	0	0	400
2023/07/25	R035	01/02/2024	12.18	Call	Bond Future	4,453.3100	4.4533	4,377.3600	4.3774	(1.705)	0	0	0
2023/07/25	R035	02/05/2024	11.20	Call	Bond Future	2,267.5300	2.2675	2,219.7400	2.2197	(2.108)	0	0	0
2023/07/25	R035	02/05/2024	11.20	Put	Bond Future	5,861.2700	5.8613	5,925.3600	5.9254	1.093	0	0	0
2023/07/25	R035	02/05/2024	11.19	Call	Bond Future	2,247.1600	2.2472	2,199.6400	2.1996	(2.115)	0	0	0
2023/07/25	R035	02/05/2024	11.19	Put	Bond Future	5,896.4700	5.8965	5,960.8300	5.9608	1.092	0	0	0
2023/07/25	R035	02/05/2024			Bond Future	11.8665	83.6631	11.8879	83.5512	0.180	0.0000	0.0000	0
2023/07/25	R035	02/05/2024	11.21	Call	Bond Future	2,287.9900	2.2880	2,239.9400	2.2399	(2.100)	0	0	0
2023/07/25	R035	02/05/2024	11.21	Put	Bond Future	5,826.2200	5.8262	5,890.0500	5.8900	1.096	0	0	0
2023/07/25	R035	01/08/2024	11.80	Call	Bond Future	3,877.8200	3.8778	3,815.8400	3.8158	(1.598)	0	0	0
2023/07/25	R035	01/08/2024	11.80	Put	Bond Future	4,702.2200	4.7022	4,754.6300	4.7546	1.115	0	0	0
2023/07/25	R035	01/08/2024	11.81	Call	Bond Future	3,904.1600	3.9042	3,841.9500	3.8419	(1.593)	0	0	0
2023/07/25	R035	01/08/2024	11.79	Put	Bond Future	4,728.1300	4.7281	4,780.7700	4.7808	1.113	0	0	0
2023/07/25	R035	01/08/2024			Bond Future	11.9592	85.5905	11.9815	85.4761	0.186	0.0000	0.0000	0
2023/07/25	R035	01/08/2024	11.81	Put	Bond Future	4,676.4400	4.6764	4,728.6200	4.7286	1.116	0	0	0
2023/07/25	R035	01/08/2024	11.79	Call	Bond Future	3,851.5700	3.8516	3,789.8200	3.7898	(1.603)	0	0	0
2023/07/25	R053	03/08/2023	12.72	Call	Bond Future	4,064.0100	4.0640	3,804.1600	3.8042	(6.394)	0	0	0
2023/07/25	R053	03/08/2023	12.72	Put	Bond Future	92.0600	0.0921	91.0200	0.0910	(1.130)	0	0	0
2023/07/25	R053	03/08/2023			Bond Future	12.1795	99.6780	12.2134	99.4192	0.279	0.0000	0.0000	0
2023/07/25	R053	03/08/2023	12.70	Call	Bond Future	3,932.9200	3.9329	3,673.5300	3.6735	(6.595)	0	0	0
2023/07/25	R053	03/08/2023	12.70	Put	Bond Future	102.4500	0.1024	101.8700	0.1019	(0.566)	0	0	0
2023/07/25	R053	03/08/2023	12.71	Call	Bond Future	3,998.4000	3.9984	3,738.7700	3.7388	(6.493)	0	0	0
2023/07/25	R053	03/08/2023	12.71	Put	Bond Future	97.1400	0.0971	96.3200	0.0963	(0.844)	0	0	0
2023/07/25	R053	02/11/2023	12.81	Call	Bond Future	5,807.6800	5.8077	5,612.1700	5.6122	(3.366)	0	0	0
2023/07/25	R053	02/11/2023	12.81	Put	Bond Future	1,994.5200	1.9945	2,063.7900	2.0638	3.473	0	0	0
2023/07/25	R053	02/11/2023	12.82	Call	Bond Future	5,856.2300	5.8562	5,660.0500	5.6600	(3.350)	0	0	0
2023/07/25	R053	02/11/2023	12.82	Put	Bond Future	1,973.4400	1.9734	2,042.0400	2.0420	3.476	0	0	0
2023/07/25	R053	02/11/2023			Bond Future	12.2833	95.9805	12.3186	95.7157	0.287	0.0000	0.0000	5,189
2023/07/25	R053	02/11/2023	12.83	Call	Bond Future	5,905.0700	5.9051	5,708.2200	5.7082	(3.334)	0	0	0
2023/07/25	R053	02/11/2023	12.83	Put	Bond Future	1,952.7400	1.9527	2,020.6700	2.0207	3.479	0	0	0
2023/07/25	R053	01/02/2024	12.92	Call	Bond Future	7,054.3700	7.0544	6,867.7700	6.8678	(2.645)	0	0	0
2023/07/25	R053	01/02/2024	12.93	Call	Bond Future	7,100.2600	7.1003	6,913.1200	6.9131	(2.636)	0	0	0
2023/07/25	R053	01/02/2024	12.94	Put	Bond Future	3,148.1500	3.1481	3,231.5200	3.2315	2.648	0	0	0
2023/07/25	R053	01/02/2024			Bond Future	12.3785	98.1577	12.4151	97.8866	0.296	0.0000	0.0000	0

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2023/07/25	R053	01/02/2024	12.92	Put	Bond Future	3,193.5100	3.1935	3,277.9600	3.2780	2.644	0	0	0
2023/07/25	R053	01/02/2024	12.93	Put	Bond Future	3,170.8800	3.1709	3,254.7900	3.2548	2.646	0	0	0
2023/07/25	R053	01/02/2024	12.94	Call	Bond Future	7,145.9600	7.1460	6,958.2800	6.9583	(2.626)	0	0	0
2023/07/25	R053	02/05/2024	13.02	Put	Bond Future	4,068.4900	4.0685	4,161.1300	4.1611	2.277	0	0	0
2023/07/25	R053	02/05/2024	13.03	Put	Bond Future	4,044.4300	4.0444	4,136.5900	4.1366	2.279	0	0	0
2023/07/25	R053	02/05/2024	13.04	Call	Bond Future	7,965.3600	7.9654	7,779.9900	7.7800	(2.327)	0	0	0
2023/07/25	R053	02/05/2024			Bond Future	12.4775	94.5215	12.5156	94.2445	0.305	0.0000	0.0000	0
2023/07/25	R053	02/05/2024	13.02	Call	Bond Future	7,878.6900	7.8787	7,694.2800	7.6943	(2.341)	0	0	0
2023/07/25	R053	02/05/2024	13.03	Call	Bond Future	7,922.1500	7.9222	7,737.2600	7.7373	(2.334)	0	0	0
2023/07/25	R053	02/05/2024	13.04	Put	Bond Future	4,020.2200	4.0202	4,111.9000	4.1119	2.280	0	0	0
2023/07/25	R053	01/08/2024	13.13	Call	Bond Future	8,522.8500	8.5228	8,337.8700	8.3379	(2.170)	0	0	0
2023/07/25	R053	01/08/2024	13.13	Put	Bond Future	4,688.3900	4.6884	4,786.7700	4.7868	2.098	0	0	0
2023/07/25	R053	01/08/2024	13.14	Call	Bond Future	8,564.6100	8.5646	8,379.1900	8.3792	(2.165)	0	0	0
2023/07/25	R053	01/08/2024	13.14	Put	Bond Future	4,663.6900	4.6637	4,761.6300	4.7616	2.100	0	0	0
2023/07/25	R053	01/08/2024			Bond Future	12.5756	96.6986	12.6151	96.4152	0.314	0.0000	0.0000	0
2023/07/25	R053	01/08/2024	13.15	Call	Bond Future	8,606.7900	8.6068	8,420.9300	8.4209	(2.159)	0	0	0
2023/07/25	R053	01/08/2024	13.15	Put	Bond Future	4,639.5100	4.6395	4,737.0100	4.7370	2.102	0	0	0
2023/07/25	R186	03/08/2023	9.73	Put	Bond Future	2.7600	0.0028	1.6800	0.0017	(39.130)	0	0	0
2023/07/25	R186	03/08/2023	9.74	Call	Bond Future	2,352.1000	2.3521	2,366.8200	2.3668	0.626	0	0	0
2023/07/25	R186	03/08/2023	9.74	Put	Bond Future	2.5700	0.0026	1.5500	0.0016	(39.689)	0	0	0
2023/07/25	R186	03/08/2023			Bond Future	8.9286	105.8415	8.9232	105.8573	(0.060)	0.0000	0.0000	14,864
2023/07/25	R186	03/08/2023	9.73	Call	Bond Future	2,323.7400	2.3237	2,338.4000	2.3384	0.631	0	0	0
2023/07/25	R186	03/08/2023	9.75	Call	Bond Future	2,380.4700	2.3805	2,395.2400	2.3952	0.620	0	0	0
2023/07/25	R186	03/08/2023	9.75	Put	Bond Future	2.4000	0.0024	1.4300	0.0014	(40.417)	0	0	0
2023/07/25	R186	02/11/2023	9.40	Call	Bond Future	1,787.4100	1.7874	1,793.7600	1.7938	0.355	0	0	0
2023/07/25	R186	02/11/2023	9.40	Put	Bond Future	525.9900	0.5260	516.5700	0.5166	(1.791)	0	0	0
2023/07/25	R186	02/11/2023	9.15	Call	Bond Future	1,336.0900	1.3361	1,340.5700	1.3406	0.335	0	0	1,715
2023/07/25	R186	02/11/2023			Bond Future	8.9367	108.1432	8.9309	108.1590	(0.064)	0.0000	0.0000	138,889
2023/07/25	R186	02/11/2023	10.42	Call	Bond Future	4,077.3100	4.0773	4,089.7200	4.0897	0.304	0	0	0
2023/07/25	R186	02/11/2023	10.42	Put	Bond Future	105.9000	0.1059	102.5400	0.1025	(3.173)	0	0	1,715
2023/07/25	R186	02/11/2023	9.15	Put	Bond Future	752.9100	0.7529	741.6200	0.7416	(1.500)	0	0	0
2023/07/25	R186	02/11/2023	9.38	Call	Bond Future	1,748.9300	1.7489	1,755.1300	1.7551	0.355	0	0	0
2023/07/25	R186	02/11/2023	9.38	Put	Bond Future	541.5600	0.5416	531.9900	0.5320	(1.767)	0	0	0
2023/07/25	R186	02/11/2023	9.39	Call	Bond Future	1,768.0200	1.7680	1,774.3000	1.7743	0.355	0	0	0
2023/07/25	R186	02/11/2023	9.39	Put	Bond Future	533.6200	0.5336	524.1300	0.5241	(1.778)	0	0	0
2023/07/25	R186	01/02/2024	9.51	Call	Bond Future	2,278.1500	2.2781	2,285.5900	2.2856	0.327	0	0	0
2023/07/25	R186	01/02/2024	9.52	Put	Bond Future	749.8200	0.7498	741.4500	0.7414	(1.116)	0	0	0
2023/07/25	R186	01/02/2024	9.50	Call	Bond Future	2,260.2100	2.2602	2,267.6000	2.2676	0.327	0	0	0
2023/07/25	R186	01/02/2024			Bond Future	8.9076	105.2845	8.9014	105.3003	(0.070)	0.0000	0.0000	0
2023/07/25	R186	01/02/2024	9.51	Put	Bond Future	756.5700	0.7566	748.1500	0.7481	(1.113)	0	0	0
2023/07/25	R186	01/02/2024	9.52	Call	Bond Future	2,296.4200	2.2964	2,303.9100	2.3039	0.326	0	0	0
2023/07/25	R186	01/02/2024	9.50	Put	Bond Future	763.6600	0.7637	755.1900	0.7552	(1.109)	0	0	0
2023/07/25	R186	02/05/2024	10.40	Call	Bond Future	4,014.3600	4.0144	4,025.2500	4.0252	0.271	0	0	0
2023/07/25	R186	02/05/2024	10.40	Put	Bond Future	496.5400	0.4965	491.1300	0.4911	(1.090)	0	0	2,030
2023/07/25	R186	02/05/2024	8.01	Call	Bond Future	542.2900	0.5423	544.8200	0.5448	0.467	0	0	0
2023/07/25	R186	02/05/2024	8.01	Put	Bond Future	2,592.7600	2.5928	2,578.9900	2.5790	(0.531)	0	0	0
2023/07/25	R186	02/05/2024	9.73	Put	Bond Future	793.1100	0.7931	785.7000	0.7857	(0.934)	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/25	R186	02/05/2024			Bond Future	8.8711	107.6766	8.8642	107.6929	(0.078)	0.0000	0.0000	0
2023/07/25	R186	02/05/2024	8.00	Call	Bond Future	535.0300	0.5350	537.5300	0.5375	0.467	0	0	0
2023/07/25	R186	02/05/2024	8.00	Put	Bond Future	2,609.6200	2.6096	2,595.8200	2.5958	(0.529)	0	0	0
2023/07/25	R186	02/05/2024	9.73	Call	Bond Future	2,788.3300	2.7883	2,797.2200	2.7972	0.319	0	0	2,030
2023/07/25	R186	02/05/2024	7.99	Call	Bond Future	529.0900	0.5291	531.5500	0.5316	0.465	0	0	0
2023/07/25	R186	02/05/2024	7.99	Put	Bond Future	2,627.8000	2.6278	2,613.9600	2.6140	(0.527)	0	0	0
2023/07/25	R186	01/08/2024	8.70	Put	Bond Future	1,597.4800	1.5975	1,586.8300	1.5868	(0.667)	0	0	0
2023/07/25	R186	01/08/2024	8.68	Call	Bond Future	1,333.2800	1.3333	1,339.3200	1.3393	0.453	0	0	0
2023/07/25	R186	01/08/2024	8.69	Call	Bond Future	1,345.4000	1.3454	1,351.4700	1.3515	0.451	0	0	0
2023/07/25	R186	01/08/2024			Bond Future	8.8116	104.8460	8.8038	104.8627	(0.088)	0.0000	0.0000	0
2023/07/25	R186	01/08/2024	8.70	Call	Bond Future	1,357.1400	1.3571	1,363.2500	1.3632	0.450	0	0	0
2023/07/25	R186	01/08/2024	8.68	Put	Bond Future	1,616.7800	1.6168	1,606.0600	1.6061	(0.663)	0	0	0
2023/07/25	R186	01/08/2024	8.69	Put	Bond Future	1,607.3200	1.6073	1,596.6300	1.5966	(0.665)	0	0	0
2023/07/25	R197	03/08/2023			Bond Future	334.7129	334.7129	334.7125	334.7125	0.000	0.0000	0.0000	44
2023/07/25	R197	02/11/2023			Bond Future	342.0747	342.0747	342.0733	342.0733	0.000	0.0000	0.0000	0
2023/07/25	R202	03/08/2023			Bond Future	249.5147	249.5147	249.3088	249.3088	(0.083)	0.0000	0.0000	5,054
2023/07/25	R202	02/11/2023			Bond Future	255.0028	255.0028	254.7913	254.7913	(0.083)	0.0000	0.0000	4,746
2023/07/25	R202	01/02/2024			Bond Future	255.8931	255.8931	255.6764	255.6764	(0.085)	0.0000	0.0000	460
2023/07/25	R202	02/05/2024			Bond Future	261.7658	261.7658	261.5442	261.5442	(0.085)	0.0000	0.0000	0
2023/07/25	R202	01/08/2024			Bond Future	262.7716	262.7716	262.5453	262.5453	(0.086)	0.0000	0.0000	0
2023/07/25	R209	03/08/2023	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,730
2023/07/25	R209	03/08/2023	10.00	Put	Bond Future	8,618.5200	8.6185	8,710.3500	8.7103	1.065	0	0	0
2023/07/25	R209	03/08/2023	10.70	Call	Bond Future	0.2800	0.0003	0.1100	0.0001	(60.714)	0	0	1,730
2023/07/25	R209	03/08/2023	11.95	Put	Bond Future	151.5000	0.1515	145.9900	0.1460	(3.637)	0	0	0
2023/07/25	R209	03/08/2023	12.00	Call	Bond Future	1,858.4500	1.8584	1,760.7500	1.7607	(5.257)	0	0	0
2023/07/25	R209	03/08/2023	12.00	Put	Bond Future	116.4400	0.1164	110.5700	0.1106	(5.041)	0	0	1,750
2023/07/25	R209	03/08/2023	11.25	Put	Bond Future	1,968.4100	1.9684	2,038.1000	2.0381	3.540	0	0	0
2023/07/25	R209	03/08/2023	11.93	Call	Bond Future	1,582.6500	1.5826	1,485.6000	1.4856	(6.132)	0	0	0
2023/07/25	R209	03/08/2023	11.94	Call	Bond Future	1,621.2100	1.6212	1,524.0000	1.5240	(5.996)	0	0	0
2023/07/25	R209	03/08/2023			Bond Future	11.6330	67.0042	11.6520	66.9123	0.163	0.0000	0.0000	9,458
2023/07/25	R209	03/08/2023	10.70	Put	Bond Future	4,742.0500	4.7420	4,833.7100	4.8337	1.933	0	0	0
2023/07/25	R209	03/08/2023	10.75	Call	Bond Future	0.5100	0.0005	0.2100	0.0002	(58.824)	0	0	7,000
2023/07/25	R209	03/08/2023	10.75	Put	Bond Future	4,476.2100	4.4762	4,567.7400	4.5677	2.045	0	0	0
2023/07/25	R209	03/08/2023	11.95	Call	Bond Future	1,660.0500	1.6600	1,562.7100	1.5627	(5.864)	0	0	0
2023/07/25	R209	03/08/2023	11.25	Call	Bond Future	77.7900	0.0778	55.6500	0.0557	(28.461)	0	0	7,000
2023/07/25	R209	03/08/2023	11.93	Put	Bond Future	167.8200	0.1678	162.6000	0.1626	(3.110)	0	0	0
2023/07/25	R209	03/08/2023	11.94	Put	Bond Future	159.4900	0.1595	154.1100	0.1541	(3.373)	0	0	0
2023/07/25	R209	02/11/2023	11.34	Call	Bond Future	1,252.5300	1.2525	1,208.3700	1.2084	(3.526)	0	0	0
2023/07/25	R209	02/11/2023	11.34	Put	Bond Future	3,130.3600	3.1304	3,180.2000	3.1802	1.592	0	0	0
2023/07/25	R209	02/11/2023	11.33	Call	Bond Future	1,233.6100	1.2336	1,189.8500	1.1898	(3.547)	0	0	0
2023/07/25	R209	02/11/2023	11.33	Put	Bond Future	3,161.1100	3.1611	3,211.3500	3.2113	1.589	0	0	0
2023/07/25	R209	02/11/2023			Bond Future	11.7258	65.3079	11.7455	65.2139	0.168	0.0000	0.0000	28,256
2023/07/25	R209	02/11/2023	11.35	Call	Bond Future	1,271.7400	1.2717	1,227.1900	1.2272	(3.503)	0	0	0
2023/07/25	R209	02/11/2023	11.35	Put	Bond Future	3,099.9500	3.1000	3,149.4000	3.1494	1.595	0	0	0
2023/07/25	R209	01/02/2024	12.13	Put	Bond Future	2,188.2000	2.1882	2,219.3600	2.2194	1.424	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
2023/07/25	R209	01/02/2024	12.14	Call	Bond Future	3,702.6800	3.7027	3,637.2800	3.6373	(1.766)	0	0	0
2023/07/25	R209	01/02/2024	12.14	Put	Bond Future	2,170.8300	2.1708	2,201.7600	2.2018	1.425	0	0	0
2023/07/25	R209	01/02/2024			Bond Future	11.8094	66.7893	11.8298	66.6929	0.173	0.0000	0.0000	1,690
2023/07/25	R209	01/02/2024	12.13	Call	Bond Future	3,674.4700	3.6745	3,609.3000	3.6093	(1.774)	0	0	0
2023/07/25	R209	01/02/2024	12.12	Call	Bond Future	3,646.1500	3.6462	3,581.2100	3.5812	(1.781)	0	0	0
2023/07/25	R209	01/02/2024	12.12	Put	Bond Future	2,205.5200	2.2055	2,236.9100	2.2369	1.423	0	0	0
2023/07/25	R209	02/05/2024	11.18	Call	Bond Future	1,917.3900	1.9174	1,876.2800	1.8763	(2.144)	0	0	0
2023/07/25	R209	02/05/2024	11.18	Put	Bond Future	5,370.7600	5.3708	5,428.0900	5.4281	1.067	0	0	0
2023/07/25	R209	02/05/2024	11.17	Call	Bond Future	1,900.0300	1.9000	1,859.1500	1.8591	(2.152)	0	0	0
2023/07/25	R209	02/05/2024	11.17	Put	Bond Future	5,403.3600	5.4034	5,460.9200	5.4609	1.065	0	0	0
2023/07/25	R209	02/05/2024			Bond Future	11.8967	65.1529	11.9179	65.0544	0.178	0.0000	0.0000	0
2023/07/25	R209	02/05/2024	11.19	Call	Bond Future	1,935.0600	1.9351	1,893.7100	1.8937	(2.137)	0	0	0
2023/07/25	R209	02/05/2024	11.19	Put	Bond Future	5,338.5300	5.3385	5,395.6200	5.3956	1.069	0	0	0
2023/07/25	R209	01/08/2024	11.79	Put	Bond Future	4,326.6100	4.3266	4,372.8400	4.3728	1.069	0	0	0
2023/07/25	R209	01/08/2024	11.80	Call	Bond Future	3,455.0900	3.4551	3,400.4300	3.4004	(1.582)	0	0	0
2023/07/25	R209	01/08/2024	11.80	Put	Bond Future	4,302.9300	4.3029	4,348.9500	4.3489	1.070	0	0	0
2023/07/25	R209	01/08/2024			Bond Future	11.9832	66.6538	12.0051	66.5531	0.183	0.0000	0.0000	0
2023/07/25	R209	01/08/2024	11.79	Call	Bond Future	3,432.0400	3.4320	3,377.5900	3.3776	(1.587)	0	0	0
2023/07/25	R209	01/08/2024	11.78	Call	Bond Future	3,409.0600	3.4091	3,354.8100	3.3548	(1.591)	0	0	0
2023/07/25	R209	01/08/2024	11.78	Put	Bond Future	4,350.4000	4.3504	4,396.8300	4.3968	1.067	0	0	0
2023/07/25	R210	03/08/2023			Bond Future	224.9450	224.9450	224.9460	224.9460	0.000	0.0000	0.0000	350
2023/07/25	R210	02/11/2023			Bond Future	226.7265	226.7265	226.7267	226.7267	0.000	0.0000	0.0000	70
2023/07/25	R210	01/02/2024			Bond Future	231.9216	231.9216	231.9213	231.9213	0.000	0.0000	0.0000	300
2023/07/25	R210	02/05/2024			Bond Future	233.9979	233.9979	233.9979	233.9979	0.000	0.0000	0.0000	0
2023/07/25	R210	01/08/2024			Bond Future	239.4410	239.4410	239.4412	239.4412	0.000	0.0000	0.0000	0
2023/07/25	R213	03/08/2023	11.62	Put	Bond Future	4.5400	0.0045	3.1200	0.0031	(31.278)	0	0	0
2023/07/25	R213	03/08/2023	11.63	Call	Bond Future	4,083.2800	4.0833	4,041.4600	4.0415	(1.024)	0	0	0
2023/07/25	R213	03/08/2023			Bond Future	10.6868	84.2524	10.6959	84.2119	0.085	0.0000	0.0000	4,288
2023/07/25	R213	03/08/2023	11.61	Call	Bond Future	4,000.0600	4.0001	3,958.1000	3.9581	(1.049)	0	0	0
2023/07/25	R213	03/08/2023	11.61	Put	Bond Future	4.8200	0.0048	3.3300	0.0033	(30.913)	0	0	0
2023/07/25	R213	03/08/2023	11.62	Call	Bond Future	4,041.6800	4.0417	3,999.7900	3.9998	(1.036)	0	0	0
2023/07/25	R213	03/08/2023	11.63	Put	Bond Future	4.2800	0.0043	2.9300	0.0029	(31.542)	0	0	0
2023/07/25	R213	02/11/2023	11.13	Call	Bond Future	2,770.9200	2.7709	2,735.4900	2.7355	(1.279)	0	0	0
2023/07/25	R213	02/11/2023	11.13	Put	Bond Future	1,236.0000	1.2360	1,242.1600	1.2422	0.498	0	0	0
2023/07/25	R213	02/11/2023	10.94	Call	Bond Future	2,263.6600	2.2637	2,230.7100	2.2307	(1.456)	0	0	731
2023/07/25	R213	02/11/2023	10.94	Put	Bond Future	1,542.8600	1.5429	1,551.5000	1.5515	0.560	0	0	0
2023/07/25	R213	02/11/2023			Bond Future	10.7738	82.5278	10.7833	82.4862	0.089	0.0000	0.0000	27,699
2023/07/25	R213	02/11/2023	11.44	Call	Bond Future	3,690.6000	3.6906	3,652.1100	3.6521	(1.043)	0	0	731
2023/07/25	R213	02/11/2023	11.44	Put	Bond Future	849.5700	0.8496	852.6700	0.8527	0.365	0	0	0
2023/07/25	R213	02/11/2023	12.70	Call	Bond Future	8,043.7700	8.0438	8,001.3500	8.0013	(0.527)	0	0	0
2023/07/25	R213	02/11/2023	12.70	Put	Bond Future	165.0100	0.1650	164.1800	0.1642	(0.503)	0	0	731
2023/07/25	R213	02/11/2023	11.11	Call	Bond Future	2,715.3800	2.7154	2,680.1900	2.6802	(1.296)	0	0	0
2023/07/25	R213	02/11/2023	11.11	Put	Bond Future	1,265.6700	1.2657	1,272.0700	1.2721	0.506	0	0	0
2023/07/25	R213	02/11/2023	11.12	Call	Bond Future	2,743.0100	2.7430	2,707.7000	2.7077	(1.287)	0	0	0
2023/07/25	R213	02/11/2023	11.12	Put	Bond Future	1,250.6800	1.2507	1,256.9600	1.2570	0.502	0	0	0
2023/07/25	R213	01/02/2024	11.70	Call	Bond Future	4,761.2000	4.7612	4,724.6700	4.7247	(0.767)	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
2023/07/25	R213	01/02/2024	11.70	Put	Bond Future	1,253.4100	1.2534	1,259.6100	1.2596	0.495	0	0	0
2023/07/25	R213	01/02/2024	11.71	Call	Bond Future	4,790.9700	4.7910	4,754.3700	4.7544	(0.764)	0	0	0
2023/07/25	R213	01/02/2024	11.71	Put	Bond Future	1,242.9500	1.2430	1,249.0800	1.2491	0.493	0	0	0
2023/07/25	R213	01/02/2024			Bond Future	10.8522	84.3993	10.8623	84.3566	0.093	0.0000	0.0000	0
2023/07/25	R213	01/02/2024	11.72	Call	Bond Future	4,821.0000	4.8210	4,784.3300	4.7843	(0.761)	0	0	0
2023/07/25	R213	01/02/2024	11.72	Put	Bond Future	1,232.7800	1.2328	1,238.8400	1.2388	0.492	0	0	0
2023/07/25	R213	02/05/2024	10.30	Call	Bond Future	1,749.2100	1.7492	1,728.2100	1.7282	(1.201)	0	0	0
2023/07/25	R213	02/05/2024	10.30	Put	Bond Future	4,400.1100	4.4001	4,422.8000	4.4228	0.516	0	0	0
2023/07/25	R213	02/05/2024			Bond Future	10.9261	82.7566	10.9367	82.7130	0.096	0.0000	0.0000	0
2023/07/25	R213	02/05/2024	10.28	Call	Bond Future	1,717.7200	1.7177	1,696.9500	1.6969	(1.209)	0	0	0
2023/07/25	R213	02/05/2024	10.28	Put	Bond Future	4,455.0600	4.4551	4,477.9800	4.4780	0.514	0	0	0
2023/07/25	R213	02/05/2024	10.29	Call	Bond Future	1,733.4200	1.7334	1,712.5400	1.7125	(1.205)	0	0	0
2023/07/25	R213	02/05/2024	10.29	Put	Bond Future	4,427.5300	4.4275	4,450.3400	4.4503	0.515	0	0	0
2023/07/25	R213	01/08/2024	10.86	Call	Bond Future	2,904.4600	2.9045	2,878.3900	2.8784	(0.898)	0	0	0
2023/07/25	R213	01/08/2024	10.86	Put	Bond Future	3,460.7400	3.4607	3,479.2600	3.4793	0.535	0	0	0
2023/07/25	R213	01/08/2024	10.87	Call	Bond Future	2,925.3900	2.9254	2,899.2200	2.8992	(0.895)	0	0	0
2023/07/25	R213	01/08/2024	10.87	Put	Bond Future	3,440.9000	3.4409	3,459.3200	3.4593	0.535	0	0	0
2023/07/25	R213	01/08/2024			Bond Future	10.9970	84.6634	11.0080	84.6188	0.100	0.0000	0.0000	0
2023/07/25	R213	01/08/2024	10.88	Call	Bond Future	2,946.3800	2.9464	2,920.1200	2.9201	(0.891)	0	0	0
2023/07/25	R213	01/08/2024	10.88	Put	Bond Future	3,421.1500	3.4212	3,439.4800	3.4395	0.536	0	0	0
2023/07/25	R214	03/08/2023	12.14	Call	Bond Future	1,063.1200	1.0631	907.3200	0.9073	(14.655)	0	0	0
2023/07/25	R214	03/08/2023	12.14	Put	Bond Future	372.7400	0.3727	408.3900	0.4084	9.564	0	0	0
2023/07/25	R214	03/08/2023	12.15	Call	Bond Future	1,095.7500	1.0958	938.2000	0.9382	(14.378)	0	0	0
2023/07/25	R214	03/08/2023	12.15	Put	Bond Future	357.1400	0.3571	391.0400	0.3910	9.492	0	0	0
2023/07/25	R214	03/08/2023			Bond Future	11.9982	62.9286	12.0373	62.7372	0.326	0.0000	0.0000	14,094
2023/07/25	R214	03/08/2023	12.16	Call	Bond Future	1,128.8700	1.1289	969.6100	0.9696	(14.108)	0	0	0
2023/07/25	R214	03/08/2023	12.16	Put	Bond Future	342.1000	0.3421	374.2900	0.3743	9.410	0	0	0
2023/07/25	R214	02/11/2023	11.45	Put	Bond Future	4,103.0200	4.1030	4,237.2300	4.2372	3.271	0	0	0
2023/07/25	R214	02/11/2023	11.46	Call	Bond Future	853.5300	0.8535	791.2000	0.7912	(7.303)	0	0	0
2023/07/25	R214	02/11/2023	11.46	Put	Bond Future	4,065.1200	4.0651	4,198.5900	4.1986	3.283	0	0	0
2023/07/25	R214	02/11/2023			Bond Future	12.0955	60.9943	12.1360	60.7985	0.335	0.0000	0.0000	14,560
2023/07/25	R214	02/11/2023	11.45	Call	Bond Future	838.7800	0.8388	777.1900	0.7772	(7.343)	0	0	0
2023/07/25	R214	02/11/2023	11.47	Call	Bond Future	868.4500	0.8684	805.3800	0.8054	(7.262)	0	0	0
2023/07/25	R214	02/11/2023	11.47	Put	Bond Future	4,027.4500	4.0275	4,160.1800	4.1602	3.296	0	0	0
2023/07/25	R214	01/02/2024	12.16	Call	Bond Future	2,873.7500	2.8738	2,763.7400	2.7637	(3.828)	0	0	0
2023/07/25	R214	01/02/2024	12.16	Put	Bond Future	3,006.6800	3.0067	3,097.0400	3.0970	3.005	0	0	0
2023/07/25	R214	01/02/2024			Bond Future	12.1877	62.3776	12.2296	62.1773	0.344	0.0000	0.0000	0
2023/07/25	R214	01/02/2024	12.14	Call	Bond Future	2,823.0300	2.8230	2,714.0900	2.7141	(3.859)	0	0	0
2023/07/25	R214	01/02/2024	12.14	Put	Bond Future	3,052.2700	3.0523	3,143.7000	3.1437	2.995	0	0	0
2023/07/25	R214	01/02/2024	12.15	Call	Bond Future	2,848.3400	2.8483	2,738.8600	2.7389	(3.844)	0	0	0
2023/07/25	R214	01/02/2024	12.15	Put	Bond Future	3,029.4000	3.0294	3,120.2900	3.1203	3.000	0	0	0
2023/07/25	R214	02/05/2024	11.46	Call	Bond Future	1,799.9200	1.7999	1,724.7800	1.7248	(4.175)	0	0	0
2023/07/25	R214	02/05/2024	11.46	Put	Bond Future	5,867.5500	5.8675	5,997.3000	5.9973	2.211	0	0	0
2023/07/25	R214	02/05/2024	11.47	Call	Bond Future	1,815.4500	1.8154	1,739.8600	1.7399	(4.164)	0	0	0
2023/07/25	R214	02/05/2024	11.47	Put	Bond Future	5,830.6400	5.8306	5,959.9400	5.9599	2.218	0	0	0
2023/07/25	R214	02/05/2024			Bond Future	12.2754	60.4888	12.3188	60.2839	0.353	0.0000	0.0000	0
2023/07/25	R214	02/05/2024	11.48	Call	Bond Future	1,830.8800	1.8309	1,754.8400	1.7548	(4.153)	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
2023/07/25	R214	02/05/2024	11.48	Put	Bond Future	5,793.6900	5.7937	5,922.5400	5.9225	2.224	0	0	0
2023/07/25	R214	01/08/2024	12.18	Call	Bond Future	3,482.3400	3.4823	3,374.0600	3.3741	(3.109)	0	0	0
2023/07/25	R214	01/08/2024	12.18	Put	Bond Future	4,341.8900	4.3419	4,443.2400	4.4432	2.334	0	0	0
2023/07/25	R214	01/08/2024			Bond Future	12.3614	61.8823	12.4063	61.6727	0.363	0.0000	0.0000	0
2023/07/25	R214	01/08/2024	12.16	Call	Bond Future	3,436.1500	3.4362	3,328.7000	3.3287	(3.127)	0	0	0
2023/07/25	R214	01/08/2024	12.16	Put	Bond Future	4,391.6400	4.3916	4,493.8200	4.4938	2.327	0	0	0
2023/07/25	R214	01/08/2024	12.17	Call	Bond Future	3,459.0900	3.4591	3,351.2200	3.3512	(3.118)	0	0	0
2023/07/25	R214	01/08/2024	12.17	Put	Bond Future	4,366.5800	4.3666	4,468.3400	4.4683	2.330	0	0	0
2023/07/25	R248	03/08/2023	11.80	Call	Bond Future	132.7200	0.1327	85.7600	0.0858	(35.383)	0	0	1,053
2023/07/25	R248	03/08/2023	11.80	Put	Bond Future	2,295.7900	2.2958	2,480.5100	2.4805	8.046	0	0	0
2023/07/25	R248	03/08/2023	12.11	Call	Bond Future	675.6000	0.6756	536.2400	0.5362	(20.628)	0	0	0
2023/07/25	R248	03/08/2023	12.11	Put	Bond Future	938.5900	0.9386	1,030.9100	1.0309	9.836	0	0	0
2023/07/25	R248	03/08/2023			Bond Future	12.1540	77.3505	12.1930	77.1188	0.321	0.0000	0.0000	49,582
2023/07/25	R248	03/08/2023	12.09	Call	Bond Future	621.9600	0.6220	488.8200	0.4888	(21.407)	0	0	0
2023/07/25	R248	03/08/2023	12.09	Put	Bond Future	1,004.9800	1.0050	1,103.5200	1.1035	9.805	0	0	0
2023/07/25	R248	03/08/2023	12.10	Call	Bond Future	648.4500	0.6484	512.1800	0.5122	(21.015)	0	0	0
2023/07/25	R248	03/08/2023	12.10	Put	Bond Future	971.4100	0.9714	1,066.8200	1.0668	9.822	0	0	0
2023/07/25	R248	03/08/2023	12.30	Call	Bond Future	1,314.6400	1.3146	1,125.0000	1.1250	(14.425)	0	0	1,053
2023/07/25	R248	03/08/2023	12.30	Put	Bond Future	454.2800	0.4543	496.3200	0.4963	9.254	0	0	0
2023/07/25	R248	03/08/2023	13.20	Call	Bond Future	5,793.2000	5.7932	5,561.0800	5.5611	(4.007)	0	0	0
2023/07/25	R248	03/08/2023	13.20	Put	Bond Future	2.8400	0.0028	2.4000	0.0024	(15.493)	0	0	1,053
2023/07/25	R248	02/11/2023	12.50	Call	Bond Future	3,445.6600	3.4457	3,291.9900	3.2920	(4.460)	0	0	207
2023/07/25	R248	02/11/2023	13.60	Call	Bond Future	7,802.3100	7.8023	7,592.5800	7.5926	(2.688)	0	0	0
2023/07/25	R248	02/11/2023	13.60	Put	Bond Future	619.2700	0.6193	646.4700	0.6465	4.392	0	0	207
2023/07/25	R248	02/11/2023	11.47	Call	Bond Future	816.2600	0.8163	752.9100	0.7529	(7.761)	0	0	0
2023/07/25	R248	02/11/2023	11.48	Call	Bond Future	830.1500	0.8302	766.0200	0.7660	(7.725)	0	0	0
2023/07/25	R248	02/11/2023	11.49	Put	Bond Future	5,602.9500	5.6029	5,774.9500	5.7750	3.070	0	0	0
2023/07/25	R248	02/11/2023			Bond Future	12.2572	74.5865	12.2977	74.3496	0.330	0.0000	0.0000	231,905
2023/07/25	R248	02/11/2023	11.80	Call	Bond Future	1,426.4300	1.4264	1,333.7500	1.3338	(6.497)	0	0	207
2023/07/25	R248	02/11/2023	11.80	Put	Bond Future	4,198.4700	4.1985	4,342.7200	4.3427	3.436	0	0	0
2023/07/25	R248	02/11/2023	12.50	Put	Bond Future	2,045.3500	2.0453	2,128.6100	2.1286	4.071	0	0	0
2023/07/25	R248	02/11/2023	11.47	Put	Bond Future	5,706.1700	5.7062	5,879.7500	5.8798	3.042	0	0	0
2023/07/25	R248	02/11/2023	11.48	Put	Bond Future	5,654.3700	5.6544	5,827.1700	5.8272	3.056	0	0	0
2023/07/25	R248	02/11/2023	11.49	Call	Bond Future	844.3300	0.8443	779.4000	0.7794	(7.690)	0	0	0
2023/07/25	R248	01/02/2024	12.14	Call	Bond Future	2,985.7400	2.9857	2,864.5600	2.8646	(4.059)	0	0	0
2023/07/25	R248	01/02/2024	12.14	Put	Bond Future	4,251.1600	4.2512	4,372.5100	4.3725	2.855	0	0	0
2023/07/25	R248	01/02/2024	12.15	Call	Bond Future	3,013.9800	3.0140	2,892.1400	2.8921	(4.042)	0	0	0
2023/07/25	R248	01/02/2024	12.15	Put	Bond Future	4,219.8300	4.2198	4,340.5200	4.3405	2.860	0	0	0
2023/07/25	R248	01/02/2024			Bond Future	12.3555	76.2781	12.3976	76.0356	0.340	0.0000	0.0000	0
2023/07/25	R248	01/02/2024	12.16	Call	Bond Future	3,042.3400	3.0423	2,919.8300	2.9198	(4.027)	0	0	0
2023/07/25	R248	01/02/2024	12.16	Put	Bond Future	4,188.7000	4.1887	4,308.7200	4.3087	2.865	0	0	0
2023/07/25	R248	02/05/2024	11.46	Call	Bond Future	1,950.5000	1.9505	1,867.5800	1.8676	(4.251)	0	0	0
2023/07/25	R248	02/05/2024	11.47	Call	Bond Future	1,967.6900	1.9677	1,884.2500	1.8843	(4.241)	0	0	0
2023/07/25	R248	02/05/2024	11.48	Put	Bond Future	7,913.7600	7.9138	8,077.7300	8.0777	2.072	0	0	0
2023/07/25	R248	02/05/2024			Bond Future	12.4493	73.5606	12.4929	73.3127	0.350	0.0000	0.0000	0
2023/07/25	R248	02/05/2024	11.46	Put	Bond Future	8,010.2700	8.0103	8,175.2800	8.1753	2.060	0	0	0
2023/07/25	R248	02/05/2024	11.47	Put	Bond Future	7,961.8000	7.9618	8,126.2900	8.1263	2.066	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/25	R248	02/05/2024	11.48	Call	Bond Future	1,985.2100	1.9852	1,901.2500	1.9013	(4.229)	0	0	0
2023/07/25	R248	01/08/2024	12.30	Call	Bond Future	4,137.6600	4.1377	4,009.2100	4.0092	(3.104)	0	0	0
2023/07/25	R248	01/08/2024	12.30	Put	Bond Future	5,521.2100	5.5212	5,646.3400	5.6463	2.266	0	0	0
2023/07/25	R248	01/08/2024	12.31	Call	Bond Future	4,165.3600	4.1654	4,036.4100	4.0364	(3.096)	0	0	0
2023/07/25	R248	01/08/2024	12.31	Put	Bond Future	5,490.7300	5.4907	5,615.3600	5.6154	2.270	0	0	0
2023/07/25	R248	01/08/2024			Bond Future	12.5417	75.2552	12.5869	75.0016	0.360	0.0000	0.0000	13,000
2023/07/25	R248	01/08/2024	12.32	Call	Bond Future	4,193.1400	4.1931	4,063.6900	4.0637	(3.087)	0	0	0
2023/07/25	R248	01/08/2024	12.32	Put	Bond Future	5,460.4100	5.4604	5,584.5400	5.5845	2.273	0	0	0
<b>Total</b>												<b>1905980</b>	