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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/07/2023 TO 03/07/2023

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
2023/07/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/03	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/03	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/03	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/03	2025	03/08/2023		Bond Future	170.1698	170.1698	170.1687	170.1687	(0.001)	0.0000	0.0000	6,305
2023/07/03	2025	02/11/2023		Bond Future	173.9591	173.9591	173.9577	173.9577	(0.001)	0.0000	0.0000	0
2023/07/03	2025	01/02/2024		Bond Future	176.1623	176.1623	176.1607	176.1607	(0.001)	0.0000	0.0000	0
2023/07/03	2025	02/05/2024		Bond Future	180.2359	180.2359	180.2344	180.2344	(0.001)	0.0000	0.0000	0
2023/07/03	2025	01/08/2024		Bond Future	182.5264	182.5264	182.5252	182.5252	(0.001)	0.0000	0.0000	0
2023/07/03	2029	03/08/2023		Bond Future	122.9924	122.9924	123.0580	123.0580	0.053	0.0000	0.0000	2,375
2023/07/03	2029	02/11/2023		Bond Future	124.3993	124.3993	124.4661	124.4661	0.054	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
2023/07/03	2029	01/02/2024			Bond Future	127.2582	127.2582	127.3265	127.3265	0.054	0.0000	0.0000	0
2023/07/03	2029	02/05/2024			Bond Future	128.8321	128.8321	128.9019	128.9019	0.054	0.0000	0.0000	0
2023/07/03	2029	01/08/2024			Bond Future	131.7866	131.7866	131.8583	131.8583	0.054	0.0000	0.0000	0
2023/07/03	2030	03/08/2023	10.40	Call	Bond Future	685.4300	0.6854	673.1800	0.6732	(1.787)	0	0	1,012
2023/07/03	2030	03/08/2023	10.65	Call	Bond Future	1,282.9600	1.2830	1,279.9800	1.2800	(0.232)	0	0	350
2023/07/03	2030	03/08/2023	10.65	Put	Bond Future	773.1800	0.7732	700.3500	0.7003	(9.420)	0	0	0
2023/07/03	2030	03/08/2023	11.34	Call	Bond Future	3,552.4300	3.5524	3,588.3300	3.5883	1.011	0	0	0
2023/07/03	2030	03/08/2023	11.34	Put	Bond Future	181.5800	0.1816	147.6300	0.1476	(18.697)	0	0	0
2023/07/03	2030	03/08/2023	12.89	Call	Bond Future	9,383.1300	9.3831	9,451.6700	9.4517	0.730	0	0	0
2023/07/03	2030	03/08/2023	12.89	Put	Bond Future	3.0700	0.0031	1.7600	0.0018	(42.671)	0	0	350
2023/07/03	2030	03/08/2023	11.35	Call	Bond Future	3,589.1100	3.5891	3,625.4800	3.6255	1.013	0	0	0
2023/07/03	2030	03/08/2023	11.36	Put	Bond Future	173.8300	0.1738	140.8400	0.1408	(18.978)	0	0	0
2023/07/03	2030	03/08/2023			Bond Future	10.5300	88.5016	10.5137	88.5714	(0.155)	0.0000	0.0000	80,370
2023/07/03	2030	03/08/2023	10.40	Put	Bond Future	1,242.1700	1.2422	1,160.0700	1.1601	(6.609)	0	0	0
2023/07/03	2030	03/08/2023	11.35	Put	Bond Future	177.6700	0.1777	144.1900	0.1442	(18.844)	0	0	0
2023/07/03	2030	03/08/2023	11.36	Call	Bond Future	3,625.8400	3.6258	3,662.7000	3.6627	1.017	0	0	0
2023/07/03	2030	03/08/2023	12.59	Call	Bond Future	8,269.3900	8.2694	8,335.8600	8.3359	0.804	0	0	0
2023/07/03	2030	03/08/2023	12.59	Put	Bond Future	9.2100	0.0092	5.8300	0.0058	(36.699)	0	0	1,012
2023/07/03	2030	02/11/2023	12.27	Put	Bond Future	315.3800	0.3154	294.8000	0.2948	(6.525)	0	0	500
2023/07/03	2030	02/11/2023	11.43	Call	Bond Future	4,137.5500	4.1375	4,170.9900	4.1710	0.808	0	0	0
2023/07/03	2030	02/11/2023	11.43	Put	Bond Future	815.2900	0.8153	777.4900	0.7775	(4.636)	0	0	500
2023/07/03	2030	02/11/2023	10.80	Call	Bond Future	2,393.9600	2.3940	2,411.5800	2.4116	0.736	0	0	0
2023/07/03	2030	02/11/2023	10.80	Put	Bond Future	1,604.8900	1.6049	1,551.2700	1.5513	(3.341)	0	0	0
2023/07/03	2030	02/11/2023	10.81	Call	Bond Future	2,418.5100	2.4185	2,436.3800	2.4364	0.739	0	0	0
2023/07/03	2030	02/11/2023	10.81	Put	Bond Future	1,588.5000	1.5885	1,535.1300	1.5351	(3.360)	0	0	0
2023/07/03	2030	02/11/2023	10.07	Call	Bond Future	989.6700	0.9897	992.4300	0.9924	0.279	0	0	800
2023/07/03	2030	02/11/2023	10.07	Put	Bond Future	3,255.5000	3.2555	3,187.0200	3.1870	(2.104)	0	0	0
2023/07/03	2030	02/11/2023	10.39	Call	Bond Future	1,510.7000	1.5107	1,518.9800	1.5190	0.548	0	0	500
2023/07/03	2030	02/11/2023	9.57	Call	Bond Future	466.8700	0.4669	464.8900	0.4649	(0.424)	0	0	800
2023/07/03	2030	02/11/2023	9.57	Put	Bond Future	4,902.2900	4.9023	4,829.0700	4.8291	(1.494)	0	0	0
2023/07/03	2030	02/11/2023			Bond Future	10.6084	90.4507	10.5912	90.5220	(0.162)	0.0000	0.0000	19,740
2023/07/03	2030	02/11/2023	12.27	Call	Bond Future	6,873.4300	6.8734	6,924.0900	6.9241	0.737	0	0	0
2023/07/03	2030	02/11/2023	11.12	Call	Bond Future	3,231.8100	3.2318	3,257.5100	3.2575	0.795	0	0	500
2023/07/03	2030	02/11/2023	11.12	Put	Bond Future	1,144.3600	1.1444	1,098.8200	1.0988	(3.980)	0	0	0
2023/07/03	2030	02/11/2023	11.57	Call	Bond Future	4,570.1900	4.5702	4,606.9500	4.6069	0.804	0	0	0
2023/07/03	2030	02/11/2023	11.57	Put	Bond Future	697.5700	0.6976	663.0900	0.6631	(4.943)	0	0	800
2023/07/03	2030	02/11/2023	10.82	Call	Bond Future	2,442.9700	2.4430	2,461.0900	2.4611	0.742	0	0	0
2023/07/03	2030	02/11/2023	10.82	Put	Bond Future	1,572.0400	1.5720	1,518.9200	1.5189	(3.379)	0	0	0
2023/07/03	2030	02/11/2023	10.39	Put	Bond Future	2,421.2300	2.4212	2,358.2700	2.3583	(2.600)	0	0	0
2023/07/03	2030	02/11/2023	10.62	Call	Bond Future	1,977.9000	1.9779	1,991.1900	1.9912	0.672	0	0	500
2023/07/03	2030	02/11/2023	10.62	Put	Bond Future	1,929.9500	1.9300	1,872.0000	1.8720	(3.003)	0	0	0
2023/07/03	2030	02/11/2023	9.89	Call	Bond Future	765.5000	0.7655	766.0000	0.7660	0.065	0	0	500
2023/07/03	2030	02/11/2023	9.89	Put	Bond Future	3,805.0100	3.8050	3,734.2700	3.7343	(1.859)	0	0	0
2023/07/03	2030	01/02/2024	11.86	Put	Bond Future	956.8700	0.9569	925.7500	0.9258	(3.252)	0	0	500
2023/07/03	2030	01/02/2024	12.10	Put	Bond Future	788.8900	0.7889	761.4000	0.7614	(3.485)	0	0	400
2023/07/03	2030	01/02/2024	11.37	Call	Bond Future	4,137.5300	4.1375	4,170.8400	4.1708	0.805	0	0	0
2023/07/03	2030	01/02/2024	11.37	Put	Bond Future	1,417.4600	1.4175	1,378.0500	1.3781	(2.780)	0	0	0

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2023/07/03	2030	01/02/2024	11.85	Call	Bond Future	5,513.0800	5.5131	5,554.5300	5.5545	0.752	0	0	0
2023/07/03	2030	01/02/2024	11.85	Put	Bond Future	964.4500	0.9644	933.1800	0.9332	(3.242)	0	0	500
2023/07/03	2030	01/02/2024	10.16	Call	Bond Future	1,488.8700	1.4889	1,500.5400	1.5005	0.784	0	0	200
2023/07/03	2030	01/02/2024	10.16	Put	Bond Future	3,605.1900	3.6052	3,544.1400	3.5441	(1.693)	0	0	0
2023/07/03	2030	01/02/2024	11.00	Call	Bond Future	3,175.7200	3.1757	3,202.2300	3.2022	0.835	0	0	0
2023/07/03	2030	01/02/2024	9.93	Call	Bond Future	1,170.7200	1.1707	1,179.1400	1.1791	0.719	0	0	1,360
2023/07/03	2030	01/02/2024	9.93	Put	Bond Future	4,244.6200	4.2446	4,180.3200	4.1803	(1.515)	0	0	0
2023/07/03	2030	01/02/2024	10.00	Call	Bond Future	1,262.2100	1.2622	1,271.5600	1.2716	0.741	0	0	500
2023/07/03	2030	01/02/2024	10.00	Put	Bond Future	4,043.3400	4.0433	3,979.9700	3.9800	(1.567)	0	0	0
2023/07/03	2030	01/02/2024	9.57	Put	Bond Future	5,395.9500	5.3960	5,327.6500	5.3276	(1.266)	0	0	0
2023/07/03	2030	01/02/2024	9.89	Put	Bond Future	4,362.3500	4.3624	4,297.5300	4.2975	(1.486)	0	0	0
2023/07/03	2030	01/02/2024			Bond Future	10.6793	88.5023	10.6612	88.5750	(0.169)	0.0000	0.0000	0
2023/07/03	2030	01/02/2024	11.86	Call	Bond Future	5,543.0700	5.5431	5,584.6700	5.5847	0.750	0	0	0
2023/07/03	2030	01/02/2024	12.10	Call	Bond Future	6,270.4700	6.2705	6,315.7000	6.3157	0.721	0	0	0
2023/07/03	2030	01/02/2024	11.75	Call	Bond Future	5,216.6800	5.2167	5,256.5300	5.2565	0.764	0	0	0
2023/07/03	2030	01/02/2024	11.75	Put	Bond Future	1,044.9200	1.0449	1,012.0500	1.0120	(3.146)	0	0	200
2023/07/03	2030	01/02/2024	11.31	Call	Bond Future	3,974.5800	3.9746	4,006.8100	4.0068	0.811	0	0	0
2023/07/03	2030	01/02/2024	11.31	Put	Bond Future	1,486.5900	1.4866	1,446.1000	1.4461	(2.724)	0	0	1,360
2023/07/03	2030	01/02/2024	11.35	Call	Bond Future	4,082.9600	4.0830	4,115.9100	4.1159	0.807	0	0	0
2023/07/03	2030	01/02/2024	11.35	Put	Bond Future	1,440.1600	1.4402	1,400.3900	1.4004	(2.761)	0	0	0
2023/07/03	2030	01/02/2024	11.36	Call	Bond Future	4,110.2100	4.1102	4,143.3400	4.1433	0.806	0	0	0
2023/07/03	2030	01/02/2024	11.36	Put	Bond Future	1,428.7700	1.4288	1,389.1800	1.3892	(2.771)	0	0	0
2023/07/03	2030	01/02/2024	10.39	Call	Bond Future	1,869.6700	1.8697	1,885.0700	1.8851	0.824	0	0	500
2023/07/03	2030	01/02/2024	10.39	Put	Bond Future	3,040.8800	3.0409	2,983.5600	2.9836	(1.885)	0	0	0
2023/07/03	2030	01/02/2024	11.00	Put	Bond Future	1,899.4400	1.8994	1,853.2300	1.8532	(2.433)	0	0	700
2023/07/03	2030	01/02/2024	10.07	Call	Bond Future	1,358.4000	1.3584	1,368.7300	1.3687	0.760	0	0	400
2023/07/03	2030	01/02/2024	10.07	Put	Bond Future	3,847.9300	3.8479	3,785.5400	3.7855	(1.621)	0	0	0
2023/07/03	2030	01/02/2024	9.57	Call	Bond Future	797.7200	0.7977	802.1400	0.8021	0.554	0	0	400
2023/07/03	2030	01/02/2024	9.89	Call	Bond Future	1,120.6300	1.1206	1,128.5300	1.1285	0.705	0	0	500
2023/07/03	2030	02/05/2024	11.12	Put	Bond Future	2,225.1000	2.2251	2,181.1600	2.1812	(1.975)	0	0	0
2023/07/03	2030	02/05/2024	12.38	Call	Bond Future	7,029.4500	7.0295	7,077.2500	7.0773	0.680	0	0	0
2023/07/03	2030	02/05/2024	12.38	Put	Bond Future	991.6800	0.9917	965.0500	0.9650	(2.685)	0	0	1,080
2023/07/03	2030	02/05/2024	10.62	Call	Bond Future	2,521.6000	2.5216	2,544.2300	2.5442	0.897	0	0	500
2023/07/03	2030	02/05/2024	10.62	Put	Bond Future	3,059.3100	3.0593	3,007.5100	3.0075	(1.693)	0	0	0
2023/07/03	2030	02/05/2024	10.82	Call	Bond Future	2,936.7400	2.9367	2,962.5200	2.9625	0.878	0	0	1,080
2023/07/03	2030	02/05/2024	10.82	Put	Bond Future	2,695.0100	2.6950	2,646.3600	2.6464	(1.805)	0	0	0
2023/07/03	2030	02/05/2024	9.81	Call	Bond Future	1,231.4600	1.2315	1,242.6100	1.2426	0.905	0	0	0
2023/07/03	2030	02/05/2024	9.81	Put	Bond Future	5,014.9500	5.0150	4,951.6700	4.9517	(1.262)	0	0	0
2023/07/03	2030	02/05/2024	9.82	Call	Bond Future	1,243.7000	1.2437	1,254.9800	1.2550	0.907	0	0	0
2023/07/03	2030	02/05/2024	9.82	Put	Bond Future	4,986.2300	4.9862	4,923.0800	4.9231	(1.266)	0	0	0
2023/07/03	2030	02/05/2024	9.66	Call	Bond Future	1,070.5500	1.0706	1,080.0100	1.0800	0.884	0	0	1,000
2023/07/03	2030	02/05/2024	9.66	Put	Bond Future	5,471.1600	5.4712	5,406.1900	5.4062	(1.187)	0	0	0
2023/07/03	2030	02/05/2024			Bond Future	10.7577	90.5286	10.7386	90.6031	(0.178)	0.0000	0.0000	0
2023/07/03	2030	02/05/2024	13.15	Call	Bond Future	9,272.5300	9.2725	9,329.1800	9.3292	0.611	0	0	0
2023/07/03	2030	02/05/2024	13.15	Put	Bond Future	549.9000	0.5499	532.1200	0.5321	(3.233)	0	0	500
2023/07/03	2030	02/05/2024	11.12	Call	Bond Future	3,620.0900	3.6201	3,650.5800	3.6506	0.842	0	0	500
2023/07/03	2030	02/05/2024	11.94	Call	Bond Future	5,767.0200	5.7670	5,809.4000	5.8094	0.735	0	0	0
2023/07/03	2030	02/05/2024	11.94	Put	Bond Future	1,314.4900	1.3145	1,282.4400	1.2824	(2.438)	0	0	1,000

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2023/07/03	2030	02/05/2024	10.16	Call	Bond Future	1,710.4200	1.7104	1,726.1400	1.7261	0.919	0	0	1,000
2023/07/03	2030	02/05/2024	10.16	Put	Bond Future	4,073.6500	4.0737	4,014.9400	4.0149	(1.441)	0	0	0
2023/07/03	2030	02/05/2024	9.83	Call	Bond Future	1,256.3100	1.2563	1,267.7100	1.2677	0.907	0	0	0
2023/07/03	2030	02/05/2024	9.83	Put	Bond Future	4,957.9000	4.9579	4,894.8700	4.8949	(1.271)	0	0	0
2023/07/03	2030	01/08/2024	10.37	Call	Bond Future	2,160.8400	2.1608	2,182.0900	2.1821	0.983	0	0	0
2023/07/03	2030	01/08/2024	10.37	Put	Bond Future	3,983.5600	3.9836	3,928.4800	3.9285	(1.383)	0	0	0
2023/07/03	2030	01/08/2024	10.38	Call	Bond Future	2,177.9700	2.1780	2,199.3600	2.1994	0.982	0	0	0
2023/07/03	2030	01/08/2024	10.38	Put	Bond Future	3,962.2000	3.9622	3,907.2600	3.9073	(1.387)	0	0	0
2023/07/03	2030	01/08/2024			Bond Future	10.8494	88.5780	10.8290	88.6543	(0.187)	0.0000	0.0000	0
2023/07/03	2030	01/08/2024	10.39	Call	Bond Future	2,195.1800	2.1952	2,216.7100	2.2167	0.981	0	0	0
2023/07/03	2030	01/08/2024	10.39	Put	Bond Future	3,940.9300	3.9409	3,886.1300	3.8861	(1.391)	0	0	0
2023/07/03	2032	03/08/2023	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,500
2023/07/03	2032	03/08/2023	9.60	Put	Bond Future	8,083.8800	8.0839	8,053.6400	8.0536	(0.374)	0	0	0
2023/07/03	2032	03/08/2023	10.30	Call	Bond Future	4.8900	0.0049	3.4900	0.0035	(28.630)	0	0	7,500
2023/07/03	2032	03/08/2023	10.30	Put	Bond Future	4,347.8700	4.3479	4,316.2300	4.3162	(0.728)	0	0	0
2023/07/03	2032	03/08/2023	12.04	Call	Bond Future	4,304.8700	4.3049	4,305.3900	4.3054	0.012	0	0	3,000
2023/07/03	2032	03/08/2023	12.04	Put	Bond Future	172.7400	0.1727	143.0200	0.1430	(17.205)	0	0	3,000
2023/07/03	2032	03/08/2023	11.77	Call	Bond Future	3,200.8500	3.2008	3,189.2000	3.1892	(0.364)	0	0	0
2023/07/03	2032	03/08/2023	11.77	Put	Bond Future	311.4800	0.3115	269.5900	0.2696	(13.449)	0	0	0
2023/07/03	2032	03/08/2023	11.90	Call	Bond Future	3,725.4900	3.7255	3,719.9500	3.7200	(0.149)	0	0	5,000
2023/07/03	2032	03/08/2023	11.90	Put	Bond Future	234.5800	0.2346	198.8000	0.1988	(15.253)	0	0	0
2023/07/03	2032	03/08/2023	11.55	Call	Bond Future	2,352.8300	2.3528	2,330.9600	2.3310	(0.930)	0	0	0
2023/07/03	2032	03/08/2023	11.55	Put	Bond Future	495.0300	0.4950	442.9200	0.4429	(10.527)	0	0	7,500
2023/07/03	2032	03/08/2023			Bond Future	11.1628	87.0161	11.1566	87.0463	(0.056)	0.0000	0.0000	119,264
2023/07/03	2032	03/08/2023	11.45	Call	Bond Future	1,991.8800	1.9919	1,965.8100	1.9658	(1.309)	0	0	0
2023/07/03	2032	03/08/2023	11.45	Put	Bond Future	608.7000	0.6087	552.3900	0.5524	(9.251)	0	0	7,500
2023/07/03	2032	03/08/2023	12.00	Call	Bond Future	4,138.1700	4.1382	4,137.0300	4.1370	(0.028)	0	0	5,000
2023/07/03	2032	03/08/2023	12.00	Put	Bond Future	188.5500	0.1886	157.1700	0.1572	(16.643)	0	0	0
2023/07/03	2032	03/08/2023	11.76	Call	Bond Future	3,161.1900	3.1612	3,149.0600	3.1491	(0.384)	0	0	0
2023/07/03	2032	03/08/2023	11.76	Put	Bond Future	318.3400	0.3183	275.9700	0.2760	(13.310)	0	0	0
2023/07/03	2032	03/08/2023	11.50	Call	Bond Future	2,170.4200	2.1704	2,146.3600	2.1464	(1.109)	0	0	11,000
2023/07/03	2032	03/08/2023	11.50	Put	Bond Future	549.4800	0.5495	495.1800	0.4952	(9.882)	0	0	11,000
2023/07/03	2032	03/08/2023	11.75	Call	Bond Future	3,121.5800	3.1216	3,108.9600	3.1090	(0.404)	0	0	0
2023/07/03	2032	03/08/2023	11.75	Put	Bond Future	325.2800	0.3253	282.4200	0.2824	(13.176)	0	0	0
2023/07/03	2032	02/11/2023	11.90	Call	Bond Future	4,195.0500	4.1950	4,190.9400	4.1909	(0.098)	0	0	0
2023/07/03	2032	02/11/2023	11.90	Put	Bond Future	1,211.3000	1.2113	1,176.4200	1.1764	(2.880)	0	0	0
2023/07/03	2032	02/11/2023	11.24	Call	Bond Future	2,262.7100	2.2627	2,250.5200	2.2505	(0.539)	0	0	0
2023/07/03	2032	02/11/2023	11.24	Put	Bond Future	2,350.5400	2.3505	2,307.5800	2.3076	(1.828)	0	0	0
2023/07/03	2032	02/11/2023	10.71	Call	Bond Future	1,157.2100	1.1572	1,143.1500	1.1431	(1.215)	0	0	500
2023/07/03	2032	02/11/2023	11.09	Put	Bond Future	2,711.1400	2.7111	2,667.1500	2.6671	(1.623)	0	0	0
2023/07/03	2032	02/11/2023	10.59	Call	Bond Future	974.3300	0.9743	960.5000	0.9605	(1.419)	0	0	500
2023/07/03	2032	02/11/2023	10.59	Put	Bond Future	4,238.2000	4.2382	4,193.6000	4.1936	(1.052)	0	0	0
2023/07/03	2032	02/11/2023			Bond Future	11.2584	84.7695	11.2520	84.8003	(0.057)	0.0000	0.0000	75,924
2023/07/03	2032	02/11/2023	11.78	Call	Bond Future	3,807.1100	3.8071	3,801.2500	3.8013	(0.154)	0	0	0
2023/07/03	2032	02/11/2023	11.78	Put	Bond Future	1,370.7100	1.3707	1,334.0800	1.3341	(2.672)	0	0	500
2023/07/03	2032	02/11/2023	12.26	Call	Bond Future	5,426.6000	5.4266	5,428.0600	5.4281	0.027	0	0	0
2023/07/03	2032	02/11/2023	12.26	Put	Bond Future	829.5900	0.8296	800.2800	0.8003	(3.533)	0	0	500

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
2023/07/03	2032	02/11/2023	11.23	Call	Bond Future	2,237.6900	2.2377	2,225.4200	2.2254	(0.548)	0	0	0
2023/07/03	2032	02/11/2023	11.23	Put	Bond Future	2,373.2300	2.3732	2,330.1900	2.3302	(1.814)	0	0	0
2023/07/03	2032	02/11/2023	11.28	Call	Bond Future	2,364.1500	2.3641	2,352.3000	2.3523	(0.501)	0	0	0
2023/07/03	2032	02/11/2023	11.28	Put	Bond Future	2,261.5100	2.2615	2,218.8900	2.2189	(1.885)	0	0	500
2023/07/03	2032	02/11/2023	10.71	Put	Bond Future	3,823.0800	3.8231	3,778.2500	3.7782	(1.173)	0	0	0
2023/07/03	2032	02/11/2023	11.09	Call	Bond Future	1,903.9800	1.9040	1,890.7600	1.8908	(0.694)	0	0	500
2023/07/03	2032	02/11/2023	11.22	Call	Bond Future	2,213.0100	2.2130	2,200.6700	2.2007	(0.558)	0	0	0
2023/07/03	2032	02/11/2023	11.22	Put	Bond Future	2,396.2900	2.3963	2,353.1800	2.3532	(1.799)	0	0	0
2023/07/03	2032	01/02/2024	12.50	Call	Bond Future	6,451.5900	6.4516	6,456.8200	6.4568	0.081	0	0	0
2023/07/03	2032	01/02/2024	12.73	Call	Bond Future	7,226.0600	7.2261	7,233.4500	7.2335	0.102	0	0	0
2023/07/03	2032	01/02/2024	12.73	Put	Bond Future	1,092.0900	1.0921	1,068.1200	1.0681	(2.195)	0	0	500
2023/07/03	2032	01/02/2024	11.83	Call	Bond Future	4,337.2100	4.3372	4,336.2200	4.3362	(0.023)	0	0	0
2023/07/03	2032	01/02/2024	11.83	Put	Bond Future	2,123.5900	2.1236	2,091.2400	2.0912	(1.523)	0	0	0
2023/07/03	2032	01/02/2024	11.84	Call	Bond Future	4,366.7600	4.3668	4,365.8600	4.3659	(0.021)	0	0	0
2023/07/03	2032	01/02/2024	11.84	Put	Bond Future	2,108.1700	2.1082	2,075.9100	2.0759	(1.530)	0	0	0
2023/07/03	2032	01/02/2024	10.78	Call	Bond Future	1,773.9200	1.7739	1,766.5500	1.7666	(0.415)	0	0	200
2023/07/03	2032	01/02/2024	11.09	Call	Bond Future	2,403.2300	2.4032	2,397.0300	2.3970	(0.258)	0	0	500
2023/07/03	2032	01/02/2024	11.09	Put	Bond Future	3,609.3800	3.6094	3,571.8200	3.5718	(1.041)	0	0	0
2023/07/03	2032	01/02/2024	11.75	Call	Bond Future	4,103.7500	4.1038	4,102.0700	4.1021	(0.041)	0	0	0
2023/07/03	2032	01/02/2024	11.75	Put	Bond Future	2,251.0600	2.2511	2,218.0200	2.2180	(1.468)	0	0	200
2023/07/03	2032	01/02/2024	10.01	Call	Bond Future	755.7700	0.7558	748.2000	0.7482	(1.002)	0	0	1,200
2023/07/03	2032	01/02/2024	10.01	Put	Bond Future	7,295.3800	7.2954	7,256.4500	7.2564	(0.534)	0	0	0
2023/07/03	2032	01/02/2024	10.59	Call	Bond Future	1,453.9300	1.4539	1,446.1600	1.4462	(0.534)	0	0	500
2023/07/03	2032	01/02/2024			Bond Future	11.3465	86.6982	11.3398	86.7295	(0.059)	0.0000	0.0000	0
2023/07/03	2032	01/02/2024	12.50	Put	Bond Future	1,295.4900	1.2955	1,269.3600	1.2694	(2.017)	0	0	200
2023/07/03	2032	01/02/2024	12.62	Call	Bond Future	6,853.4700	6.8535	6,859.8300	6.8598	0.093	0	0	0
2023/07/03	2032	01/02/2024	12.62	Put	Bond Future	1,185.1600	1.1852	1,160.1600	1.1602	(2.109)	0	0	1,200
2023/07/03	2032	01/02/2024	11.85	Call	Bond Future	4,396.3800	4.3964	4,395.5600	4.3956	(0.019)	0	0	0
2023/07/03	2032	01/02/2024	11.85	Put	Bond Future	2,092.8500	2.0928	2,060.6700	2.0607	(1.538)	0	0	0
2023/07/03	2032	01/02/2024	10.78	Put	Bond Future	4,468.1900	4.4682	4,429.4600	4.4295	(0.867)	0	0	0
2023/07/03	2032	01/02/2024	10.59	Put	Bond Future	5,077.0300	5.0770	5,037.9000	5.0379	(0.771)	0	0	0
2023/07/03	2032	01/02/2024	10.76	Call	Bond Future	1,737.2200	1.7372	1,729.8000	1.7298	(0.427)	0	0	1,200
2023/07/03	2032	01/02/2024	10.76	Put	Bond Future	4,528.6500	4.5287	4,489.8700	4.4899	(0.856)	0	0	0
2023/07/03	2032	02/05/2024	12.90	Call	Bond Future	7,611.1100	7.6111	7,622.2900	7.6223	0.147	0	0	0
2023/07/03	2032	02/05/2024	13.18	Call	Bond Future	8,539.0300	8.5390	8,552.1900	8.5522	0.154	0	0	0
2023/07/03	2032	02/05/2024	13.18	Put	Bond Future	1,075.0000	1.0750	1,056.0500	1.0561	(1.763)	0	0	500
2023/07/03	2032	02/05/2024	10.86	Call	Bond Future	2,049.8100	2.0498	2,047.3600	2.0474	(0.120)	0	0	1,000
2023/07/03	2032	02/05/2024	10.86	Put	Bond Future	4,737.1100	4.7371	4,702.5500	4.7025	(0.730)	0	0	0
2023/07/03	2032	02/05/2024	10.56	Call	Bond Future	1,549.1300	1.5491	1,545.6900	1.5457	(0.222)	0	0	0
2023/07/03	2032	02/05/2024	10.56	Put	Bond Future	5,674.8200	5.6748	5,639.2700	5.6393	(0.626)	0	0	0
2023/07/03	2032	02/05/2024	10.65	Call	Bond Future	1,690.2700	1.6903	1,687.0700	1.6871	(0.189)	0	0	1,550
2023/07/03	2032	02/05/2024	10.65	Put	Bond Future	5,381.2100	5.3812	5,345.9000	5.3459	(0.656)	0	0	0
2023/07/03	2032	02/05/2024	10.36	Call	Bond Future	1,287.5400	1.2875	1,283.6100	1.2836	(0.305)	0	0	1,000
2023/07/03	2032	02/05/2024	10.36	Put	Bond Future	6,389.3700	6.3894	6,353.3300	6.3533	(0.564)	0	0	0
2023/07/03	2032	02/05/2024			Bond Future	11.4382	84.5199	11.4312	84.5520	(0.062)	0.0000	0.0000	0
2023/07/03	2032	02/05/2024	12.90	Put	Bond Future	1,286.3700	1.2864	1,265.4400	1.2654	(1.627)	0	0	1,000
2023/07/03	2032	02/05/2024	13.35	Call	Bond Future	9,109.7400	9.1097	9,124.0500	9.1240	0.157	0	0	0
2023/07/03	2032	02/05/2024	13.35	Put	Bond Future	964.7700	0.9648	946.9700	0.9470	(1.845)	0	0	1,550

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/03	2032	02/05/2024	11.09	Call	Bond Future	2,498.0400	2.4980	2,496.6600	2.4967	(0.055)	0	0	500
2023/07/03	2032	02/05/2024	11.09	Put	Bond Future	4,103.1500	4.1031	4,069.6600	4.0697	(0.816)	0	0	0
2023/07/03	2032	02/05/2024	11.35	Call	Bond Future	3,078.9000	3.0789	3,078.9500	3.0789	0.002	0	0	1,550
2023/07/03	2032	02/05/2024	11.35	Put	Bond Future	3,481.7500	3.4818	3,449.6900	3.4497	(0.921)	0	0	0
2023/07/03	2032	02/05/2024	10.59	Call	Bond Future	1,595.2200	1.5952	1,591.8600	1.5919	(0.211)	0	0	500
2023/07/03	2032	02/05/2024	10.59	Put	Bond Future	5,575.6800	5.5757	5,540.2100	5.5402	(0.636)	0	0	0
2023/07/03	2032	02/05/2024	10.54	Call	Bond Future	1,518.6900	1.5187	1,515.2000	1.5152	(0.230)	0	0	0
2023/07/03	2032	02/05/2024	10.54	Put	Bond Future	5,741.3700	5.7414	5,705.7700	5.7058	(0.620)	0	0	0
2023/07/03	2032	02/05/2024	10.55	Call	Bond Future	1,533.8600	1.5339	1,530.4000	1.5304	(0.226)	0	0	0
2023/07/03	2032	02/05/2024	10.55	Put	Bond Future	5,708.0200	5.7080	5,672.4500	5.6725	(0.623)	0	0	0
2023/07/03	2032	01/08/2024	11.15	Call	Bond Future	2,626.4900	2.6265	2,628.3100	2.6283	0.069	0	0	0
2023/07/03	2032	01/08/2024	11.15	Put	Bond Future	4,381.7700	4.3818	4,350.5500	4.3506	(0.712)	0	0	0
2023/07/03	2032	01/08/2024			Bond Future	11.5396	86.4377	11.5321	86.4708	(0.064)	0.0000	0.0000	0
2023/07/03	2032	01/08/2024	11.13	Call	Bond Future	2,585.1400	2.5851	2,586.8600	2.5869	0.067	0	0	0
2023/07/03	2032	01/08/2024	11.13	Put	Bond Future	4,431.8100	4.4318	4,400.4900	4.4005	(0.707)	0	0	0
2023/07/03	2032	01/08/2024	11.14	Call	Bond Future	2,605.7700	2.6058	2,607.5400	2.6075	0.068	0	0	0
2023/07/03	2032	01/08/2024	11.14	Put	Bond Future	4,406.7300	4.4067	4,375.4600	4.3755	(0.710)	0	0	0
2023/07/03	2033	03/08/2023			Bond Future	116.2965	116.2965	116.5442	116.5442	0.213	0.0000	0.0000	7,167
2023/07/03	2033	02/11/2023			Bond Future	117.4615	117.4615	117.7146	117.7146	0.216	0.0000	0.0000	0
2023/07/03	2033	01/02/2024			Bond Future	120.1609	120.1609	120.4197	120.4197	0.215	0.0000	0.0000	0
2023/07/03	2033	02/05/2024			Bond Future	121.4756	121.4756	121.7405	121.7405	0.218	0.0000	0.0000	0
2023/07/03	2033	01/08/2024			Bond Future	124.2615	124.2615	124.5326	124.5326	0.218	0.0000	0.0000	0
2023/07/03	2037	03/08/2023	12.12	Call	Bond Future	1,384.6000	1.3846	1,384.3500	1.3844	(0.018)	0	0	0
2023/07/03	2037	03/08/2023	12.12	Put	Bond Future	1,329.3300	1.3293	1,212.3600	1.2124	(8.799)	0	0	0
2023/07/03	2037	03/08/2023	12.13	Call	Bond Future	1,413.2000	1.4132	1,413.6900	1.4137	0.035	0	0	0
2023/07/03	2037	03/08/2023	12.13	Put	Bond Future	1,304.1600	1.3042	1,187.9300	1.1879	(8.912)	0	0	0
2023/07/03	2037	03/08/2023			Bond Future	12.1097	76.4823	12.0881	76.5990	(0.179)	0.0000	0.0000	133,555
2023/07/03	2037	03/08/2023	10.30	Call	Bond Future	0.3600	0.0004	0.2200	0.0002	(38.889)	0	0	1,800
2023/07/03	2037	03/08/2023	10.30	Put	Bond Future	10,736.4200	10.7364	10,619.5600	10,6196	(1.088)	0	0	0
2023/07/03	2037	03/08/2023	11.00	Call	Bond Future	25.0700	0.0251	20.6300	0.0206	(17.710)	0	0	1,800
2023/07/03	2037	03/08/2023	11.00	Put	Bond Future	6,362.7200	6.3627	6,241.5600	6.2416	(1.904)	0	0	0
2023/07/03	2037	03/08/2023	12.14	Call	Bond Future	1,442.1000	1.4421	1,443.3400	1.4433	0.086	0	0	0
2023/07/03	2037	03/08/2023	12.14	Put	Bond Future	1,279.3500	1.2794	1,163.8700	1.1639	(9.026)	0	0	0
2023/07/03	2037	02/11/2023	12.52	Call	Bond Future	3,587.3300	3.5873	3,628.3800	3.6284	1.144	0	0	750
2023/07/03	2037	02/11/2023	12.52	Put	Bond Future	2,005.5700	2.0056	1,927.4600	1.9275	(3.895)	0	0	0
2023/07/03	2037	02/11/2023	13.89	Call	Bond Future	8,679.3800	8.6794	8,764.1400	8.7641	0.977	0	0	0
2023/07/03	2037	02/11/2023	13.89	Put	Bond Future	523.9800	0.5240	489.5800	0.4896	(6.565)	0	0	750
2023/07/03	2037	02/11/2023	11.56	Put	Bond Future	4,752.5200	4.7525	4,643.0100	4.6430	(2.304)	0	0	0
2023/07/03	2037	02/11/2023	11.57	Call	Bond Future	1,166.2100	1.1662	1,176.1000	1.1761	0.848	0	0	0
2023/07/03	2037	02/11/2023	11.55	Put	Bond Future	4,792.1000	4.7921	4,682.3500	4.6824	(2.290)	0	0	0
2023/07/03	2037	02/11/2023			Bond Future	12.2170	78.1668	12.1945	78.2860	(0.184)	0.0000	0.0000	14,175
2023/07/03	2037	02/11/2023	11.56	Call	Bond Future	1,148.8600	1.1489	1,158.5100	1.1585	0.840	0	0	0
2023/07/03	2037	02/11/2023	11.57	Put	Bond Future	4,713.1600	4.7132	4,603.8900	4.6039	(2.318)	0	0	0
2023/07/03	2037	02/11/2023	12.02	Call	Bond Future	2,132.6000	2.1326	2,155.6000	2.1556	1.078	0	0	750
2023/07/03	2037	02/11/2023	12.02	Put	Bond Future	3,187.5400	3.1875	3,091.3800	3.0914	(3.017)	0	0	0
2023/07/03	2037	02/11/2023	11.55	Call	Bond Future	1,131.6700	1.1317	1,141.0800	1.1411	0.832	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
2023/07/03	2037	01/02/2024	12.93	Call	Bond Future	5,356.8800	5.3569	5,413.4400	5.4134	1.056	0	0	0
2023/07/03	2037	01/02/2024	12.93	Put	Bond Future	2,277.5600	2.2776	2,212.3200	2.2123	(2.864)	0	0	2,500
2023/07/03	2037	01/02/2024	13.93	Put	Bond Future	1,129.2900	1.1293	1,087.3900	1.0874	(3.710)	0	0	2,500
2023/07/03	2037	01/02/2024	12.33	Call	Bond Future	3,502.6000	3.5026	3,542.6500	3.5426	1.143	0	0	0
2023/07/03	2037	01/02/2024	12.33	Put	Bond Future	3,457.8100	3.4578	3,376.0600	3.3761	(2.364)	0	0	0
2023/07/03	2037	01/02/2024	12.09	Put	Bond Future	4,078.2600	4.0783	3,989.8400	3.9898	(2.168)	0	0	0
2023/07/03	2037	01/02/2024			Bond Future	12.3214	75.6886	12.2981	75.8104	(0.189)	0.0000	0.0000	0
2023/07/03	2037	01/02/2024	13.93	Call	Bond Future	8,878.2500	8.8783	8,958.1500	8.9582	0.900	0	0	0
2023/07/03	2037	01/02/2024	12.31	Call	Bond Future	3,446.1400	3.4461	3,485.6200	3.4856	1.146	0	0	0
2023/07/03	2037	01/02/2024	12.31	Put	Bond Future	3,505.7000	3.5057	3,423.3800	3.4234	(2.348)	0	0	0
2023/07/03	2037	01/02/2024	12.32	Call	Bond Future	3,474.4400	3.4744	3,514.2000	3.5142	1.144	0	0	0
2023/07/03	2037	01/02/2024	12.32	Put	Bond Future	3,481.8000	3.4818	3,399.7600	3.3998	(2.356)	0	0	0
2023/07/03	2037	01/02/2024	12.09	Call	Bond Future	2,856.7600	2.8568	2,890.1400	2.8901	1.168	0	0	2,500
2023/07/03	2037	02/05/2024	11.44	Call	Bond Future	1,763.6000	1.7636	1,786.3800	1.7864	1.292	0	0	0
2023/07/03	2037	02/05/2024	11.44	Put	Bond Future	7,111.7500	7.1117	7,009.9000	7.0099	(1.432)	0	0	0
2023/07/03	2037	02/05/2024	11.45	Call	Bond Future	1,778.7200	1.7787	1,801.7000	1.8017	1.292	0	0	0
2023/07/03	2037	02/05/2024	11.43	Put	Bond Future	7,153.4800	7.1535	7,051.4200	7.0514	(1.427)	0	0	0
2023/07/03	2037	02/05/2024			Bond Future	12.4306	77.4214	12.4064	77.5460	(0.195)	0.0000	0.0000	0
2023/07/03	2037	02/05/2024	11.45	Put	Bond Future	7,070.1700	7.0702	6,968.5200	6.9685	(1.438)	0	0	0
2023/07/03	2037	02/05/2024	11.43	Call	Bond Future	1,748.5800	1.7486	1,771.1500	1.7712	1.291	0	0	0
2023/07/03	2037	01/08/2024	12.10	Call	Bond Future	3,122.9400	3.1229	3,163.8800	3.1639	1.311	0	0	0
2023/07/03	2037	01/08/2024	12.10	Put	Bond Future	5,447.2600	5.4473	5,360.5900	5.3606	(1.591)	0	0	0
2023/07/03	2037	01/08/2024	12.09	Call	Bond Future	3,099.8600	3.0999	3,140.5600	3.1406	1.313	0	0	0
2023/07/03	2037	01/08/2024	12.09	Put	Bond Future	5,476.9500	5.4770	5,390.0400	5.3900	(1.587)	0	0	0
2023/07/03	2037	01/08/2024			Bond Future	12.5505	74.9224	12.5253	75.0500	(0.201)	0.0000	0.0000	0
2023/07/03	2037	01/08/2024	12.11	Call	Bond Future	3,146.1000	3.1461	3,187.2800	3.1873	1.309	0	0	0
2023/07/03	2037	01/08/2024	12.11	Put	Bond Future	5,417.7000	5.4177	5,331.2700	5.3313	(1.595)	0	0	0
2023/07/03	2038	03/08/2023			Bond Future	125.9696	125.9696	125.9721	125.9721	0.002	0.0000	0.0000	3,059
2023/07/03	2038	02/11/2023			Bond Future	128.7747	128.7747	128.7770	128.7770	0.002	0.0000	0.0000	1,706
2023/07/03	2038	01/02/2024			Bond Future	129.7152	129.7152	129.7175	129.7175	0.002	0.0000	0.0000	0
2023/07/03	2038	02/05/2024			Bond Future	132.7147	132.7147	132.7170	132.7170	0.002	0.0000	0.0000	0
2023/07/03	2038	01/08/2024			Bond Future	133.6844	133.6844	133.6870	133.6870	0.002	0.0000	0.0000	0
2023/07/03	2040	03/08/2023	12.23	Call	Bond Future	1,120.7800	1.1208	1,163.8500	1.1639	3.843	0	0	0
2023/07/03	2040	03/08/2023	12.23	Put	Bond Future	1,781.2400	1.7812	1,585.8400	1.5858	(10.970)	0	0	0
2023/07/03	2040	03/08/2023			Bond Future	12.3457	76.8540	12.3038	77.0925	(0.340)	0.0000	0.0000	126,700
2023/07/03	2040	03/08/2023	12.21	Call	Bond Future	1,070.0400	1.0700	1,110.4400	1.1104	3.776	0	0	0
2023/07/03	2040	03/08/2023	12.21	Put	Bond Future	1,845.5600	1.8456	1,647.4900	1.6475	(10.732)	0	0	0
2023/07/03	2040	03/08/2023	12.22	Call	Bond Future	1,095.2800	1.0953	1,137.0100	1.1370	3.810	0	0	0
2023/07/03	2040	03/08/2023	12.22	Put	Bond Future	1,813.2400	1.8132	1,616.5000	1.6165	(10.850)	0	0	0
2023/07/03	2040	02/11/2023	12.60	Call	Bond Future	3,281.0200	3.2810	3,385.3900	3.3854	3.181	0	0	128
2023/07/03	2040	02/11/2023	12.60	Put	Bond Future	2,481.8700	2.4819	2,342.6700	2.3427	(5.609)	0	0	0
2023/07/03	2040	02/11/2023	13.64	Call	Bond Future	7,110.7700	7.1108	7,281.1100	7.2811	2.396	0	0	0
2023/07/03	2040	02/11/2023	13.64	Put	Bond Future	926.3800	0.9264	853.1500	0.8531	(7.905)	0	0	128
2023/07/03	2040	02/11/2023	11.58	Call	Bond Future	870.0100	0.8700	903.8900	0.9039	3.894	0	0	0
2023/07/03	2040	02/11/2023	11.58	Put	Bond Future	6,017.4100	6.0174	5,807.7200	5.8077	(3.485)	0	0	0
2023/07/03	2040	02/11/2023	11.59	Call	Bond Future	884.8500	0.8848	919.2700	0.9193	3.890	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
2023/07/03	2040	02/11/2023	11.60	Put	Bond Future	5,923.7100	5.9237	5,715.1100	5.7151	(3.521)	0	0	0
2023/07/03	2040	02/11/2023			Bond Future	12.4557	78.5467	12.4122	78.7903	(0.349)	0.0000	0.0000	6,490
2023/07/03	2040	02/11/2023	11.80	Call	Bond Future	1,234.6300	1.2346	1,281.4000	1.2814	3.788	0	0	128
2023/07/03	2040	02/11/2023	11.80	Put	Bond Future	5,038.9000	5.0389	4,842.1000	4.8421	(3.906)	0	0	0
2023/07/03	2040	02/11/2023	11.59	Put	Bond Future	5,970.4400	5.9704	5,761.2900	5.7613	(3.503)	0	0	0
2023/07/03	2040	02/11/2023	11.60	Call	Bond Future	899.8500	0.8998	934.8200	0.9348	3.886	0	0	0
2023/07/03	2040	01/02/2024	12.33	Call	Bond Future	3,044.7800	3.0448	3,137.1800	3.1372	3.035	0	0	0
2023/07/03	2040	01/02/2024	12.33	Put	Bond Future	4,344.4100	4.3444	4,187.8400	4.1878	(3.604)	0	0	0
2023/07/03	2040	01/02/2024	12.34	Call	Bond Future	3,072.0300	3.0720	3,165.0300	3.1650	3.027	0	0	0
2023/07/03	2040	01/02/2024	12.34	Put	Bond Future	4,315.2300	4.3152	4,159.2600	4.1593	(3.614)	0	0	0
2023/07/03	2040	01/02/2024			Bond Future	12.5633	75.8268	12.5181	76.0758	(0.360)	0.0000	0.0000	28
2023/07/03	2040	01/02/2024	12.35	Call	Bond Future	3,099.1700	3.0992	3,192.7500	3.1927	3.020	0	0	0
2023/07/03	2040	01/02/2024	12.35	Put	Bond Future	4,286.0000	4.2860	4,130.6100	4.1306	(3.626)	0	0	0
2023/07/03	2040	02/05/2024	11.60	Call	Bond Future	1,822.9700	1.8230	1,883.2800	1.8833	3.308	0	0	0
2023/07/03	2040	02/05/2024	11.61	Call	Bond Future	1,838.5300	1.8385	1,899.2800	1.8993	3.304	0	0	0
2023/07/03	2040	02/05/2024	11.62	Put	Bond Future	7,924.2600	7.9243	7,730.6700	7.7307	(2.443)	0	0	0
2023/07/03	2040	02/05/2024			Bond Future	12.6751	77.5627	12.6282	77.8175	(0.370)	0.0000	0.0000	0
2023/07/03	2040	02/05/2024	11.60	Put	Bond Future	8,015.3500	8.0153	7,820.8700	7.8209	(2.426)	0	0	0
2023/07/03	2040	02/05/2024	11.61	Put	Bond Future	7,969.7200	7.9697	7,775.6800	7.7757	(2.435)	0	0	0
2023/07/03	2040	02/05/2024	11.62	Call	Bond Future	1,854.1800	1.8542	1,915.3800	1.9154	3.301	0	0	0
2023/07/03	2040	01/08/2024	12.34	Call	Bond Future	3,523.5900	3.5236	3,623.6600	3.6237	2.840	0	0	0
2023/07/03	2040	01/08/2024	12.34	Put	Bond Future	6,021.8900	6.0219	5,861.2600	5.8613	(2.667)	0	0	0
2023/07/03	2040	01/08/2024			Bond Future	12.7974	74.8164	12.7486	75.0771	(0.382)	0.0000	0.0000	0
2023/07/03	2040	01/08/2024	12.32	Call	Bond Future	3,474.6500	3.4746	3,573.7600	3.5738	2.852	0	0	0
2023/07/03	2040	01/08/2024	12.32	Put	Bond Future	6,085.1400	6.0851	5,923.5500	5.9236	(2.655)	0	0	0
2023/07/03	2040	01/08/2024	12.33	Call	Bond Future	3,498.9200	3.4989	3,598.5200	3.5985	2.847	0	0	0
2023/07/03	2040	01/08/2024	12.33	Put	Bond Future	6,053.2800	6.0533	5,892.1800	5.8922	(2.661)	0	0	0
2023/07/03	2044	03/08/2023	12.00	Call	Bond Future	528.2900	0.5283	534.0300	0.5340	1.087	0	0	0
2023/07/03	2044	03/08/2023	12.00	Put	Bond Future	2,802.5100	2.8025	2,597.8800	2.5979	(7.302)	0	0	4,754
2023/07/03	2044	03/08/2023	12.15	Call	Bond Future	809.2600	0.8093	826.9300	0.8269	2.183	0	0	0
2023/07/03	2044	03/08/2023	12.15	Put	Bond Future	2,192.5100	2.1925	1,999.8100	1.9998	(8.789)	0	0	0
2023/07/03	2044	03/08/2023	12.16	Call	Bond Future	830.7700	0.8308	849.4100	0.8494	2.244	0	0	0
2023/07/03	2044	03/08/2023	12.16	Put	Bond Future	2,155.2500	2.1553	1,963.5200	1.9635	(8.896)	0	0	0
2023/07/03	2044	03/08/2023			Bond Future	12.3889	73.3178	12.3521	73.5281	(0.297)	0.0000	0.0000	84,930
2023/07/03	2044	03/08/2023	11.75	Call	Bond Future	226.3600	0.2264	222.3400	0.2223	(1.776)	0	0	4,553
2023/07/03	2044	03/08/2023	11.75	Put	Bond Future	4,025.6900	4.0257	3,811.3000	3.8113	(5.326)	0	0	3,076
2023/07/03	2044	03/08/2023	12.17	Call	Bond Future	852.6400	0.8526	872.2600	0.8723	2.301	0	0	0
2023/07/03	2044	03/08/2023	12.17	Put	Bond Future	2,118.4300	2.1184	1,927.6800	1.9277	(9.004)	0	0	0
2023/07/03	2044	03/08/2023	12.50	Call	Bond Future	1,769.5600	1.7696	1,830.7800	1.8308	3.460	0	0	0
2023/07/03	2044	03/08/2023	12.50	Put	Bond Future	1,141.3800	1.1414	992.2300	0.9922	(13.068)	0	0	9,106
2023/07/03	2044	02/11/2023	11.57	Call	Bond Future	819.8500	0.8198	844.5000	0.8445	3.007	0	0	0
2023/07/03	2044	02/11/2023	11.57	Put	Bond Future	6,341.4400	6.3414	6,151.1900	6.1512	(3.000)	0	0	0
2023/07/03	2044	02/11/2023			Bond Future	12.4946	74.9326	12.4564	75.1475	(0.305)	0.0000	0.0000	670
2023/07/03	2044	02/11/2023	11.55	Call	Bond Future	791.7400	0.7917	815.5400	0.8155	3.006	0	0	0
2023/07/03	2044	02/11/2023	11.55	Put	Bond Future	6,440.4200	6.4404	6,249.3200	6.2493	(2.967)	0	0	0
2023/07/03	2044	02/11/2023	11.56	Call	Bond Future	805.6500	0.8056	829.8700	0.8299	3.006	0	0	0
2023/07/03	2044	02/11/2023	11.56	Put	Bond Future	6,390.7400	6.3907	6,200.0600	6.2001	(2.984)	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
2023/07/03	2044	01/02/2024	12.29	Call	Bond Future	2,824.6100	2.8246	2,899.3100	2.8993	2.645	0	0	0
2023/07/03	2044	01/02/2024	12.29	Put	Bond Future	4,561.7300	4.5617	4,416.7900	4.4168	(3.177)	0	0	0
2023/07/03	2044	01/02/2024			Bond Future	12.5977	72.2557	12.5581	72.4753	(0.314)	0.0000	0.0000	0
2023/07/03	2044	01/02/2024	12.27	Call	Bond Future	2,772.8200	2.7728	2,846.4700	2.8465	2.656	0	0	0
2023/07/03	2044	01/02/2024	12.27	Put	Bond Future	4,625.2800	4.6253	4,479.2900	4.4793	(3.156)	0	0	0
2023/07/03	2044	01/02/2024	12.28	Call	Bond Future	2,798.7700	2.7988	2,872.9500	2.8730	2.650	0	0	0
2023/07/03	2044	01/02/2024	12.28	Put	Bond Future	4,593.5200	4.5935	4,448.0600	4.4481	(3.167)	0	0	0
2023/07/03	2044	02/05/2024	11.67	Call	Bond Future	1,921.6200	1.9216	1,974.3500	1.9744	2.744	0	0	0
2023/07/03	2044	02/05/2024	11.67	Put	Bond Future	7,959.7200	7.9597	7,787.6600	7.7877	(2.162)	0	0	0
2023/07/03	2044	02/05/2024			Bond Future	12.7045	73.9098	12.6634	74.1346	(0.324)	0.0000	0.0000	0
2023/07/03	2044	02/05/2024	11.65	Call	Bond Future	1,889.3800	1.8894	1,941.3200	1.9413	2.749	0	0	0
2023/07/03	2044	02/05/2024	11.65	Put	Bond Future	8,052.4400	8.0524	7,879.5900	7.8796	(2.147)	0	0	0
2023/07/03	2044	02/05/2024	11.66	Call	Bond Future	1,905.4600	1.9055	1,957.7800	1.9578	2.746	0	0	0
2023/07/03	2044	02/05/2024	11.66	Put	Bond Future	8,006.0000	8.0060	7,833.5300	7.8335	(2.154)	0	0	0
2023/07/03	2044	01/08/2024	12.28	Call	Bond Future	3,396.6700	3.3967	3,479.5800	3.4796	2.441	0	0	0
2023/07/03	2044	01/08/2024	12.28	Put	Bond Future	6,402.8900	6.4029	6,255.7900	6.2558	(2.297)	0	0	0
2023/07/03	2044	01/08/2024	12.29	Call	Bond Future	3,420.5700	3.4206	3,503.8900	3.5039	2.436	0	0	0
2023/07/03	2044	01/08/2024	12.29	Put	Bond Future	6,369.3200	6.3693	6,222.6300	6.2226	(2.303)	0	0	0
2023/07/03	2044	01/08/2024			Bond Future	12.8210	71.2057	12.7783	71.4357	(0.333)	0.0000	0.0000	0
2023/07/03	2044	01/08/2024	12.30	Call	Bond Future	3,444.8400	3.4448	3,528.5900	3.5286	2.431	0	0	0
2023/07/03	2044	01/08/2024	12.30	Put	Bond Future	6,336.1800	6.3362	6,189.9200	6.1899	(2.308)	0	0	0
2023/07/03	2046	03/08/2023			Bond Future	110.9320	110.9320	111.7966	111.7966	0.779	0.0000	0.0000	12,882
2023/07/03	2046	02/11/2023			Bond Future	111.3095	111.3095	112.1931	112.1931	0.794	0.0000	0.0000	4,626
2023/07/03	2046	01/02/2024			Bond Future	113.8679	113.8679	114.7715	114.7715	0.794	0.0000	0.0000	0
2023/07/03	2046	02/05/2024			Bond Future	114.3499	114.3499	115.2745	115.2745	0.809	0.0000	0.0000	0
2023/07/03	2046	01/08/2024			Bond Future	116.9715	116.9715	117.9176	117.9176	0.809	0.0000	0.0000	0
2023/07/03	2050	03/08/2023			Bond Future	110.5281	110.5281	110.5300	110.5300	0.002	0.0000	0.0000	10,740
2023/07/03	2050	02/11/2023			Bond Future	112.9892	112.9892	112.9910	112.9910	0.002	0.0000	0.0000	3,364
2023/07/03	2050	01/02/2024			Bond Future	113.3383	113.3383	113.3399	113.3399	0.001	0.0000	0.0000	0
2023/07/03	2050	02/05/2024			Bond Future	115.9589	115.9589	115.9607	115.9607	0.002	0.0000	0.0000	0
2023/07/03	2050	01/08/2024			Bond Future	116.3072	116.3072	116.3092	116.3092	0.002	0.0000	0.0000	0
2023/07/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/03	AL37	03/08/2023			Index Future	882.4200	882.4200	882.8480	882.8480	0.049	0.0000	0.0000	0
2023/07/03	AL37	02/11/2023			Index Future	901.8520	901.8520	902.2860	902.2860	0.048	0.0000	0.0000	0
2023/07/03	AL37	01/02/2024			Index Future	922.3660	922.3660	922.8060	922.8060	0.048	0.0000	0.0000	0
2023/07/03	AL37	02/05/2024			Index Future	943.4900	943.4900	943.9420	943.9420	0.048	0.0000	0.0000	0
2023/07/03	AL37	01/08/2024			Index Future	964.9340	964.9340	965.4010	965.4010	0.048	0.0000	0.0000	0
2023/07/03	AL7T	03/08/2023			Index Future	1,007.2270	1,007.2270	1,008.1200	1,008.1200	0.089	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
2023/07/03	AL7T	02/11/2023			Index Future	1,029.4080	1,029.4080	1,030.3160	1,030.3160	0.088	0.0000	0.0000	0
2023/07/03	AL7T	01/02/2024			Index Future	1,052.8230	1,052.8230	1,053.7480	1,053.7480	0.088	0.0000	0.0000	0
2023/07/03	AL7T	02/05/2024			Index Future	1,076.9350	1,076.9350	1,077.8830	1,077.8830	0.088	0.0000	0.0000	0
2023/07/03	AL7T	01/08/2024			Index Future	1,101.4110	1,101.4110	1,102.3870	1,102.3870	0.089	0.0000	0.0000	0
2023/07/03	ALBI	03/08/2023			Index Future	880.2450	880.2450	881.5150	881.5150	0.144	0.0000	0.0000	106
2023/07/03	ALBI	02/11/2023			Index Future	899.6300	899.6300	900.9230	900.9230	0.144	0.0000	0.0000	0
2023/07/03	ALBI	01/02/2024			Index Future	920.0940	920.0940	921.4120	921.4120	0.143	0.0000	0.0000	0
2023/07/03	ALBI	02/05/2024			Index Future	941.1660	941.1660	942.5160	942.5160	0.143	0.0000	0.0000	0
2023/07/03	ALBI	01/08/2024			Index Future	962.5560	962.5560	963.9430	963.9430	0.144	0.0000	0.0000	0
2023/07/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/07/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/03	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/03	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/03	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/03	ES33	03/08/2023			Bond Future	12.6084	74.2203	12.5865	74.3183	(0.174)	0.0000	0.0000	350
2023/07/03	ES33	02/11/2023			Bond Future	12.7495	72.0745	12.7267	72.1745	(0.179)	0.0000	0.0000	0
2023/07/03	ES33	01/02/2024			Bond Future	12.8897	73.7312	12.8659	73.8334	(0.184)	0.0000	0.0000	0
2023/07/03	ES33	02/05/2024			Bond Future	13.0319	71.6352	13.0071	71.7398	(0.191)	0.0000	0.0000	0
2023/07/03	ES33	01/08/2024			Bond Future	13.1842	73.2759	13.1582	73.3830	(0.197)	0.0000	0.0000	0
2023/07/03	ES42	03/08/2023			Bond Future	13.0559	70.7828	13.0189	70.9719	(0.284)	0.0000	0.0000	4,000
2023/07/03	ES42	02/11/2023			Bond Future	13.1905	68.0955	13.1520	68.2886	(0.292)	0.0000	0.0000	0
2023/07/03	ES42	01/02/2024			Bond Future	13.3178	69.6609	13.2778	69.8585	(0.300)	0.0000	0.0000	0
2023/07/03	ES42	02/05/2024			Bond Future	13.4517	67.0085	13.4101	67.2106	(0.310)	0.0000	0.0000	0
2023/07/03	ES42	01/08/2024			Bond Future	13.5915	68.5419	13.5481	68.7488	(0.319)	0.0000	0.0000	0
2023/07/03	GOVI	03/08/2023	837.21	Call	GOVI	304,530.0000	30.4530	316,860.0000	31.6860	4.049	0	0	0
2023/07/03	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/03	GOVI	03/08/2023	837.22	Call	GOVI	304,430.0000	30.4430	316,760.0000	31.6760	4.050	0	0	0
2023/07/03	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/03	GOVI	03/08/2023			GOVI	867.6630	867.6630	868.8960	868.8960	0.142	0.0000	0.0000	832
2023/07/03	GOVI	03/08/2023	837.23	Call	GOVI	304,330.0000	30.4330	316,660.0000	31.6660	4.052	0	0	0
2023/07/03	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/03	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/03	GOVI	02/11/2023	885.82	Call	GOVI	9,510.0000	0.9510	22,060.0000	2.2060	131.966	0	0	0
2023/07/03	GOVI	02/11/2023			GOVI	886.7710	886.7710	888.0260	888.0260	0.142	0.0000	0.0000	0
2023/07/03	GOVI	02/11/2023	885.80	Call	GOVI	9,710.0000	0.9710	22,260.0000	2.2260	129.248	0	0	0
2023/07/03	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/03	GOVI	02/11/2023	885.81	Call	GOVI	9,610.0000	0.9610	22,160.0000	2.2160	130.593	0	0	0
2023/07/03	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/03	GOVI	01/02/2024	880.00	Call	GOVI	269,410.0000	26.9410	282,220.0000	28.2220	4.755	0	0	0
2023/07/03	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/03	GOVI	01/02/2024			GOVI	906.9410	906.9410	908.2220	908.2220	0.141	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
2023/07/03	GOVI	01/02/2024	879.98	Call	GOVI	269,610.0000	26.9610	282,420.0000	28.2420	4.751	0	0	0
2023/07/03	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/03	GOVI	01/02/2024	879.99	Call	GOVI	269,510.0000	26.9510	282,320.0000	28.2320	4.753	0	0	0
2023/07/03	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/03	GOVI	02/05/2024	950.97	Put	GOVI	232,580.0000	23.2580	219,460.0000	21.9460	(5.641)	0	0	0
2023/07/03	GOVI	02/05/2024	950.98	Put	GOVI	232,680.0000	23.2680	219,560.0000	21.9560	(5.639)	0	0	0
2023/07/03	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/03	GOVI	02/05/2024			GOVI	927.7120	927.7120	929.0240	929.0240	0.141	0.0000	0.0000	0
2023/07/03	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/03	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/03	GOVI	02/05/2024	950.99	Put	GOVI	232,780.0000	23.2780	219,660.0000	21.9660	(5.636)	0	0	0
2023/07/03	GOVI	01/08/2024	943.39	Call	GOVI	54,070.0000	5.4070	67,540.0000	6.7540	24.912	0	0	0
2023/07/03	GOVI	01/08/2024	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/03	GOVI	01/08/2024			GOVI	948.7970	948.7970	950.1440	950.1440	0.142	0.0000	0.0000	0
2023/07/03	GOVI	01/08/2024	943.37	Call	GOVI	54,270.0000	5.4270	67,740.0000	6.7740	24.820	0	0	0
2023/07/03	GOVI	01/08/2024	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/03	GOVI	01/08/2024	943.38	Call	GOVI	54,170.0000	5.4170	67,640.0000	6.7640	24.866	0	0	0
2023/07/03	GOVI	01/08/2024	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/07/03	IGOV	03/08/2023			Index Future	325.8740	325.8740	326.3860	326.3860	0.157	0.0000	0.0000	480
2023/07/03	IGOV	02/11/2023			Index Future	333.1300	333.1300	333.6520	333.6520	0.157	0.0000	0.0000	16
2023/07/03	IGOV	01/02/2024			Index Future	340.7860	340.7860	341.3190	341.3190	0.156	0.0000	0.0000	0
2023/07/03	IGOV	02/05/2024			Index Future	348.6660	348.6660	349.2130	349.2130	0.157	0.0000	0.0000	0
2023/07/03	IGOV	01/08/2024			Index Future	356.6650	356.6650	357.2260	357.2260	0.157	0.0000	0.0000	0
2023/07/03	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/07/03	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/07/03	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/07/03	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/07/03	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/07/03	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/07/03	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/07/03	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/07/03	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/07/03	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/07/03	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/07/03	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/07/03	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/07/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/07/03	JBAF	19/07/2023			Jibar Tradeable Future	8.5150	91.4850	8.5150	91.4850	0.000	0.0000	0.0000	0
2023/07/03	JBAF	16/08/2023			Jibar Tradeable Future	8.6650	91.3350	8.6650	91.3350	0.000	0.0000	0.0000	0
2023/07/03	JBAF	20/09/2023			Jibar Tradeable Future	8.7050	91.2950	8.7050	91.2950	0.000	0.0000	0.0000	0

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2023/07/03	JBAF	18/10/2023			Jibar Tradeable Future	8.7250	91.2750	8.7250	91.2750	0.000	0.0000	0.0000	0
2023/07/03	JBAF	15/11/2023			Jibar Tradeable Future	8.7200	91.2800	8.7150	91.2850	(0.057)	0.0000	0.0000	0
2023/07/03	JBAF	20/12/2023			Jibar Tradeable Future	8.7250	91.2750	8.7200	91.2800	(0.057)	0.0000	0.0000	0
2023/07/03	JBAF	20/03/2024			Jibar Tradeable Future	8.6500	91.3500	8.6550	91.3450	0.058	0.0000	0.0000	0
2023/07/03	JBAF	19/06/2024			Jibar Tradeable Future	8.5150	91.4850	8.5250	91.4750	0.117	0.0000	0.0000	0
2023/07/03	JBAF	18/09/2024			Jibar Tradeable Future	8.3900	91.6100	8.3950	91.6050	0.060	0.0000	0.0000	0
2023/07/03	JBAF	18/12/2024			Jibar Tradeable Future	8.2650	91.7350	8.2750	91.7250	0.121	0.0000	0.0000	0
2023/07/03	JBAF	19/03/2025			Jibar Tradeable Future	8.2150	91.7850	8.2300	91.7700	0.183	0.0000	0.0000	0
2023/07/03	JBAF	18/06/2025			Jibar Tradeable Future	8.2000	91.8000	8.2200	91.7800	0.244	0.0000	0.0000	0
2023/07/03	R035	03/08/2023	12.00	Call	Bond Future	1,988.0200	1.9880	1,987.6900	1.9877	(0.017)	0	0	0
2023/07/03	R035	03/08/2023	12.00	Put	Bond Future	871.1500	0.8711	781.8400	0.7818	(10.252)	0	0	0
2023/07/03	R035	03/08/2023	12.50	Call	Bond Future	3,979.2600	3.9793	4,020.4300	4.0204	1.035	0	0	5,000
2023/07/03	R035	03/08/2023			Bond Future	11.7913	85.7119	11.7749	85.8009	(0.140)	0.0000	0.0000	63,525
2023/07/03	R035	03/08/2023	11.75	Call	Bond Future	1,217.0400	1.2170	1,200.4900	1.2005	(1.360)	0	0	0
2023/07/03	R035	03/08/2023	11.75	Put	Bond Future	1,440.9800	1.4410	1,335.4500	1.3354	(7.323)	0	0	4,870
2023/07/03	R035	03/08/2023	11.98	Call	Bond Future	1,919.5800	1.9196	1,917.7000	1.9177	(0.098)	0	0	0
2023/07/03	R035	03/08/2023	11.98	Put	Bond Future	908.8200	0.9088	817.9600	0.8180	(9.998)	0	0	0
2023/07/03	R035	03/08/2023	11.99	Call	Bond Future	1,953.6700	1.9537	1,952.5500	1.9525	(0.057)	0	0	0
2023/07/03	R035	03/08/2023	11.99	Put	Bond Future	889.8300	0.8898	799.7300	0.7997	(10.126)	0	0	0
2023/07/03	R035	03/08/2023	12.50	Put	Bond Future	272.7300	0.2727	224.9200	0.2249	(17.530)	0	0	0
2023/07/03	R035	02/11/2023	12.85	Call	Bond Future	5,855.2000	5.8552	5,898.6300	5.8986	0.742	0	0	0
2023/07/03	R035	02/11/2023	12.85	Put	Bond Future	1,028.2000	1.0282	980.7800	0.9808	(4.612)	0	0	400
2023/07/03	R035	02/11/2023	13.59	Call	Bond Future	8,790.3500	8.7903	8,851.9500	8.8520	0.701	0	0	0
2023/07/03	R035	02/11/2023	13.59	Put	Bond Future	479.6100	0.4796	450.3600	0.4504	(6.099)	0	0	750
2023/07/03	R035	02/11/2023	11.12	Call	Bond Future	916.0400	0.9160	915.7000	0.9157	(0.037)	0	0	400
2023/07/03	R035	02/11/2023	11.41	Call	Bond Future	1,419.7000	1.4197	1,423.7200	1.4237	0.283	0	0	0
2023/07/03	R035	02/11/2023	11.41	Put	Bond Future	4,083.6200	4.0836	3,996.7900	3.9968	(2.126)	0	0	0
2023/07/03	R035	02/11/2023	11.42	Call	Bond Future	1,439.5700	1.4396	1,443.7800	1.4438	0.292	0	0	0
2023/07/03	R035	02/11/2023	11.42	Put	Bond Future	4,047.9800	4.0480	3,961.3400	3.9613	(2.140)	0	0	0
2023/07/03	R035	02/11/2023			Bond Future	11.9006	83.0891	11.8835	83.1800	(0.144)	0.0000	0.0000	110,029
2023/07/03	R035	02/11/2023	11.43	Call	Bond Future	1,459.6100	1.4596	1,464.0100	1.4640	0.301	0	0	0
2023/07/03	R035	02/11/2023	11.43	Put	Bond Future	4,012.5500	4.0125	3,926.1000	3.9261	(2.154)	0	0	0
2023/07/03	R035	02/11/2023	11.74	Call	Bond Future	2,177.3700	2.1774	2,188.6800	2.1887	0.519	0	0	750
2023/07/03	R035	02/11/2023	11.74	Put	Bond Future	3,036.0700	3.0361	2,956.5300	2.9565	(2.620)	0	0	0
2023/07/03	R035	02/11/2023	12.24	Call	Bond Future	3,663.0400	3.6630	3,688.4100	3.6884	0.693	0	0	750
2023/07/03	R035	02/11/2023	12.24	Put	Bond Future	1,889.0100	1.8890	1,823.5300	1.8235	(3.466)	0	0	0
2023/07/03	R035	02/11/2023	11.12	Put	Bond Future	5,212.5400	5.2125	5,121.3500	5.1213	(1.749)	0	0	0
2023/07/03	R035	02/11/2023	10.62	Call	Bond Future	395.3000	0.3953	391.7000	0.3917	(0.911)	0	0	400
2023/07/03	R035	02/11/2023	10.62	Put	Bond Future	7,612.1200	7.6121	7,517.6700	7.5177	(1.241)	0	0	0
2023/07/03	R035	01/02/2024	11.12	Put	Bond Future	6,232.5300	6.2325	6,147.9700	6.1480	(1.357)	0	0	0
2023/07/03	R035	01/02/2024	12.18	Put	Bond Future	3,023.9000	3.0239	2,959.5100	2.9595	(2.129)	0	0	0
2023/07/03	R035	01/02/2024	12.19	Call	Bond Future	3,946.3200	3.9463	3,974.9200	3.9749	0.725	0	0	0
2023/07/03	R035	01/02/2024	12.19	Put	Bond Future	3,002.7300	3.0027	2,938.5500	2.9386	(2.137)	0	0	0
2023/07/03	R035	01/02/2024	10.62	Call	Bond Future	789.4000	0.7894	791.9800	0.7920	0.327	0	0	400
2023/07/03	R035	01/02/2024	10.62	Put	Bond Future	8,495.7500	8.4958	8,405.5500	8.4055	(1.062)	0	0	0
2023/07/03	R035	01/02/2024			Bond Future	12.0074	84.9795	11.9896	85.0723	(0.148)	0.0000	0.0000	0
2023/07/03	R035	01/02/2024	12.20	Call	Bond Future	3,976.2600	3.9763	4,005.0700	4.0051	0.725	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
2023/07/03	R035	01/02/2024	12.20	Put	Bond Future	2,981.4400	2.9814	2,917.4700	2.9175	(2.146)	0	0	0
2023/07/03	R035	01/02/2024	13.46	Call	Bond Future	8,306.1200	8.3061	8,360.4700	8.3605	0.654	0	0	0
2023/07/03	R035	01/02/2024	13.46	Put	Bond Future	1,209.3800	1.2094	1,170.9500	1.1709	(3.178)	0	0	400
2023/07/03	R035	01/02/2024	11.12	Call	Bond Future	1,416.4800	1.4165	1,424.7000	1.4247	0.580	0	0	400
2023/07/03	R035	01/02/2024	12.18	Call	Bond Future	3,916.2000	3.9162	3,944.5900	3.9446	0.725	0	0	0
2023/07/03	R035	02/05/2024	11.20	Call	Bond Future	1,847.8400	1.8478	1,862.5200	1.8625	0.794	0	0	0
2023/07/03	R035	02/05/2024	11.20	Put	Bond Future	6,694.1600	6.6942	6,613.8600	6.6139	(1.200)	0	0	0
2023/07/03	R035	02/05/2024	11.19	Call	Bond Future	1,832.2900	1.8323	1,846.8200	1.8468	0.793	0	0	0
2023/07/03	R035	02/05/2024	11.19	Put	Bond Future	6,734.1800	6.7342	6,653.7300	6.6537	(1.195)	0	0	0
2023/07/03	R035	02/05/2024			Bond Future	12.1085	82.4105	12.0899	82.5055	(0.153)	0.0000	0.0000	0
2023/07/03	R035	02/05/2024	11.21	Call	Bond Future	1,863.4800	1.8635	1,878.3100	1.8783	0.796	0	0	0
2023/07/03	R035	02/05/2024	11.21	Put	Bond Future	6,654.2900	6.6543	6,574.1400	6.5741	(1.204)	0	0	0
2023/07/03	R035	01/08/2024	11.80	Call	Bond Future	3,127.5900	3.1276	3,155.5300	3.1555	0.893	0	0	0
2023/07/03	R035	01/08/2024	11.80	Put	Bond Future	5,261.7000	5.2617	5,192.3800	5.1924	(1.317)	0	0	0
2023/07/03	R035	01/08/2024	11.81	Call	Bond Future	3,150.6300	3.1506	3,178.7500	3.1788	0.893	0	0	0
2023/07/03	R035	01/08/2024	11.79	Put	Bond Future	5,290.5500	5.2905	5,221.0500	5.2211	(1.314)	0	0	0
2023/07/03	R035	01/08/2024			Bond Future	12.2168	84.2808	12.1975	84.3780	(0.158)	0.0000	0.0000	0
2023/07/03	R035	01/08/2024	11.81	Put	Bond Future	5,232.6200	5.2326	5,163.4800	5.1635	(1.321)	0	0	0
2023/07/03	R035	01/08/2024	11.79	Call	Bond Future	3,104.2800	3.1043	3,132.0400	3.1320	0.894	0	0	0
2023/07/03	R053	03/08/2023	12.72	Call	Bond Future	3,381.3900	3.3814	3,445.0800	3.4451	1.884	0	0	0
2023/07/03	R053	03/08/2023	12.72	Put	Bond Future	972.5400	0.9725	838.6700	0.8387	(13.765)	0	0	0
2023/07/03	R053	03/08/2023			Bond Future	12.3871	98.1149	12.3605	98.3125	(0.215)	0.0000	0.0000	0
2023/07/03	R053	03/08/2023	12.70	Call	Bond Future	3,281.5200	3.2815	3,342.2300	3.3422	1.850	0	0	0
2023/07/03	R053	03/08/2023	12.70	Put	Bond Future	1,014.1500	1.0142	877.3000	0.8773	(13.494)	0	0	0
2023/07/03	R053	03/08/2023	12.71	Call	Bond Future	3,331.2700	3.3313	3,393.4700	3.3935	1.867	0	0	0
2023/07/03	R053	03/08/2023	12.71	Put	Bond Future	993.1100	0.9931	857.7500	0.8578	(13.630)	0	0	0
2023/07/03	R053	02/11/2023	12.81	Call	Bond Future	5,133.7800	5.1338	5,212.0500	5.2121	1.525	0	0	0
2023/07/03	R053	02/11/2023	12.81	Put	Bond Future	2,891.3400	2.8913	2,767.8200	2.7678	(4.272)	0	0	0
2023/07/03	R053	02/11/2023	12.82	Call	Bond Future	5,177.5800	5.1776	5,256.4300	5.2564	1.523	0	0	0
2023/07/03	R053	02/11/2023	12.82	Put	Bond Future	2,865.5100	2.8655	2,742.5700	2.7426	(4.290)	0	0	0
2023/07/03	R053	02/11/2023			Bond Future	12.4954	94.4098	12.4678	94.6115	(0.221)	0.0000	0.0000	1,349
2023/07/03	R053	02/11/2023	12.83	Call	Bond Future	5,221.7200	5.2217	5,301.1500	5.3012	1.521	0	0	0
2023/07/03	R053	02/11/2023	12.83	Put	Bond Future	2,840.1100	2.8401	2,717.7500	2.7177	(4.308)	0	0	0
2023/07/03	R053	01/02/2024	12.92	Call	Bond Future	6,190.4000	6.1904	6,280.2600	6.2803	1.452	0	0	0
2023/07/03	R053	01/02/2024	12.93	Call	Bond Future	6,232.4900	6.2325	6,322.8000	6.3228	1.449	0	0	0
2023/07/03	R053	01/02/2024	12.94	Put	Bond Future	3,876.6500	3.8767	3,761.1400	3.7611	(2.980)	0	0	0
2023/07/03	R053	01/02/2024			Bond Future	12.5978	96.5579	12.5691	96.7642	(0.228)	0.0000	0.0000	0
2023/07/03	R053	01/02/2024	12.92	Put	Bond Future	3,929.3400	3.9293	3,812.9300	3.8129	(2.963)	0	0	0
2023/07/03	R053	01/02/2024	12.93	Put	Bond Future	3,902.9100	3.9029	3,786.9500	3.7869	(2.971)	0	0	0
2023/07/03	R053	01/02/2024	12.94	Call	Bond Future	6,274.6600	6.2747	6,365.4200	6.3654	1.446	0	0	0
2023/07/03	R053	02/05/2024	13.02	Put	Bond Future	4,847.8300	4.8478	4,733.6000	4.7336	(2.356)	0	0	0
2023/07/03	R053	02/05/2024	13.03	Put	Bond Future	4,820.9300	4.8209	4,707.0800	4.7071	(2.362)	0	0	0
2023/07/03	R053	02/05/2024	13.04	Call	Bond Future	7,119.4600	7.1195	7,217.0400	7.2170	1.371	0	0	0
2023/07/03	R053	02/05/2024			Bond Future	12.7030	92.9020	12.6732	93.1131	(0.235)	0.0000	0.0000	0
2023/07/03	R053	02/05/2024	13.02	Call	Bond Future	7,038.5000	7.0385	7,135.3100	7.1353	1.375	0	0	0
2023/07/03	R053	02/05/2024	13.03	Call	Bond Future	7,079.1200	7.0791	7,176.3100	7.1763	1.373	0	0	0
2023/07/03	R053	02/05/2024	13.04	Put	Bond Future	4,793.8500	4.7938	4,680.3900	4.6804	(2.367)	0	0	0

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2023/07/03	R053	01/08/2024	13.13	Call	Bond Future	7,626.8800	7.6269	7,729.8800	7.7299	1.350	0	0	0
2023/07/03	R053	01/08/2024	13.13	Put	Bond Future	5,481.9200	5.4819	5,368.8700	5.3689	(2.062)	0	0	0
2023/07/03	R053	01/08/2024	13.14	Call	Bond Future	7,665.9900	7.6660	7,769.3300	7.7693	1.348	0	0	0
2023/07/03	R053	01/08/2024	13.14	Put	Bond Future	5,454.5700	5.4546	5,341.8600	5.3419	(2.066)	0	0	0
2023/07/03	R053	01/08/2024			Bond Future	12.8145	95.0091	12.7835	95.2251	(0.242)	0.0000	0.0000	0
2023/07/03	R053	01/08/2024	13.15	Call	Bond Future	7,705.5200	7.7055	7,809.2200	7.8092	1.346	0	0	0
2023/07/03	R053	01/08/2024	13.15	Put	Bond Future	5,427.7400	5.4277	5,315.3900	5.3154	(2.070)	0	0	0
2023/07/03	R186	03/08/2023	9.73	Put	Bond Future	152.2900	0.1523	131.0700	0.1311	(13.934)	0	0	0
2023/07/03	R186	03/08/2023	9.74	Call	Bond Future	1,751.1000	1.7511	1,746.5000	1.7465	(0.263)	0	0	0
2023/07/03	R186	03/08/2023	9.74	Put	Bond Future	148.5100	0.1485	127.5800	0.1276	(14.093)	0	0	0
2023/07/03	R186	03/08/2023			Bond Future	9.1840	105.0946	9.1784	105.1109	(0.061)	0.0000	0.0000	57,931
2023/07/03	R186	03/08/2023	9.73	Call	Bond Future	1,726.3300	1.7263	1,721.4400	1.7214	(0.283)	0	0	0
2023/07/03	R186	03/08/2023	9.75	Call	Bond Future	1,775.8900	1.7759	1,771.5800	1.7716	(0.243)	0	0	0
2023/07/03	R186	03/08/2023	9.75	Put	Bond Future	144.7600	0.1448	124.1200	0.1241	(14.258)	0	0	0
2023/07/03	R186	02/11/2023	9.40	Call	Bond Future	1,395.0500	1.3950	1,391.4900	1.3915	(0.255)	0	0	0
2023/07/03	R186	02/11/2023	9.40	Put	Bond Future	867.8400	0.8678	847.7700	0.8478	(2.313)	0	0	0
2023/07/03	R186	02/11/2023	9.15	Call	Bond Future	1,020.7000	1.0207	1,015.5000	1.0155	(0.509)	0	0	1,715
2023/07/03	R186	02/11/2023			Bond Future	9.2055	107.4090	9.1994	107.4255	(0.066)	0.0000	0.0000	34,730
2023/07/03	R186	02/11/2023	10.42	Call	Bond Future	3,465.0700	3.4651	3,470.9300	3.4709	0.169	0	0	0
2023/07/03	R186	02/11/2023	10.42	Put	Bond Future	227.8700	0.2279	217.2200	0.2172	(4.674)	0	0	1,715
2023/07/03	R186	02/11/2023	9.15	Put	Bond Future	1,171.7300	1.1717	1,150.0200	1.1500	(1.853)	0	0	0
2023/07/03	R186	02/11/2023	9.38	Call	Bond Future	1,362.7300	1.3627	1,359.0100	1.3590	(0.273)	0	0	0
2023/07/03	R186	02/11/2023	9.38	Put	Bond Future	889.5700	0.8896	869.3400	0.8693	(2.274)	0	0	0
2023/07/03	R186	02/11/2023	9.39	Call	Bond Future	1,378.7200	1.3787	1,375.0800	1.3751	(0.264)	0	0	0
2023/07/03	R186	02/11/2023	9.39	Put	Bond Future	878.5300	0.8785	858.3800	0.8584	(2.294)	0	0	0
2023/07/03	R186	01/02/2024	9.51	Call	Bond Future	1,815.7400	1.8157	1,816.2600	1.8163	0.029	0	0	0
2023/07/03	R186	01/02/2024	9.52	Put	Bond Future	1,028.8300	1.0288	1,012.6600	1.0127	(1.572)	0	0	0
2023/07/03	R186	01/02/2024	9.50	Call	Bond Future	1,799.3500	1.7994	1,799.8100	1.7998	0.026	0	0	0
2023/07/03	R186	01/02/2024			Bond Future	9.2006	104.5409	9.1940	104.5577	(0.072)	0.0000	0.0000	0
2023/07/03	R186	01/02/2024	9.51	Put	Bond Future	1,037.7000	1.0377	1,021.4900	1.0215	(1.562)	0	0	0
2023/07/03	R186	01/02/2024	9.52	Call	Bond Future	1,831.8900	1.8319	1,832.4500	1.8325	0.031	0	0	0
2023/07/03	R186	01/02/2024	9.50	Put	Bond Future	1,046.3400	1.0463	1,030.0700	1.0301	(1.555)	0	0	0
2023/07/03	R186	02/05/2024	10.40	Call	Bond Future	3,430.5000	3.4305	3,436.7200	3.4367	0.181	0	0	0
2023/07/03	R186	02/05/2024	10.40	Put	Bond Future	654.6900	0.6547	643.7300	0.6437	(1.674)	0	0	2,030
2023/07/03	R186	02/05/2024	8.01	Call	Bond Future	382.7200	0.3827	381.6300	0.3816	(0.285)	0	0	0
2023/07/03	R186	02/05/2024	8.01	Put	Bond Future	3,175.2000	3.1752	3,156.9300	3.1569	(0.575)	0	0	0
2023/07/03	R186	02/05/2024	9.73	Put	Bond Future	1,023.1700	1.0232	1,009.5600	1.0096	(1.330)	0	0	0
2023/07/03	R186	02/05/2024			Bond Future	9.1880	106.9346	9.1807	106.9517	(0.080)	0.0000	0.0000	0
2023/07/03	R186	02/05/2024	8.00	Call	Bond Future	378.2300	0.3782	377.1300	0.3771	(0.291)	0	0	0
2023/07/03	R186	02/05/2024	8.00	Put	Bond Future	3,194.8300	3.1948	3,176.5500	3.1765	(0.572)	0	0	0
2023/07/03	R186	02/05/2024	9.73	Call	Bond Future	2,276.3800	2.2764	2,279.9500	2.2800	0.157	0	0	2,030
2023/07/03	R186	02/05/2024	7.99	Call	Bond Future	373.7800	0.3738	372.6800	0.3727	(0.294)	0	0	0
2023/07/03	R186	02/05/2024	7.99	Put	Bond Future	3,214.5000	3.2145	3,196.2200	3.1962	(0.569)	0	0	0
2023/07/03	R186	01/08/2024	8.70	Put	Bond Future	2,055.0100	2.0550	2,038.9200	2.0389	(0.783)	0	0	0
2023/07/03	R186	01/08/2024	8.68	Call	Bond Future	999.5600	0.9996	1,001.2100	1.0012	0.165	0	0	0
2023/07/03	R186	01/08/2024	8.69	Call	Bond Future	1,009.8500	1.0098	1,011.5200	1.0115	0.165	0	0	0
2023/07/03	R186	01/08/2024			Bond Future	9.1830	104.0511	9.1746	104.0689	(0.091)	0.0000	0.0000	0

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2023/07/03	R186	01/08/2024	8.70	Call	Bond Future	1,019.7700	1.0198	1,021.4700	1.0215	0.167	0	0	0
2023/07/03	R186	01/08/2024	8.68	Put	Bond Future	2,077.9600	2.0780	2,061.8200	2.0618	(0.777)	0	0	0
2023/07/03	R186	01/08/2024	8.69	Put	Bond Future	2,066.6700	2.0667	2,050.5500	2.0506	(0.780)	0	0	0
2023/07/03	R197	03/08/2023			Bond Future	335.1840	335.1840	335.1800	335.1800	(0.001)	0.0000	0.0000	44
2023/07/03	R197	02/11/2023			Bond Future	342.6477	342.6477	342.6431	342.6431	(0.001)	0.0000	0.0000	0
2023/07/03	R202	03/08/2023			Bond Future	248.3962	248.3962	248.4002	248.4002	0.002	0.0000	0.0000	5,336
2023/07/03	R202	02/11/2023			Bond Future	253.9274	253.9274	253.9310	253.9310	0.001	0.0000	0.0000	0
2023/07/03	R202	01/02/2024			Bond Future	254.7947	254.7947	254.7980	254.7980	0.001	0.0000	0.0000	0
2023/07/03	R202	02/05/2024			Bond Future	260.6865	260.6865	260.6901	260.6901	0.001	0.0000	0.0000	0
2023/07/03	R202	01/08/2024			Bond Future	261.5557	261.5557	261.5596	261.5596	0.002	0.0000	0.0000	0
2023/07/03	R209	03/08/2023	10.00	Call	Bond Future	0.2000	0.0002	0.1200	0.0001	(40.000)	0	0	1,800
2023/07/03	R209	03/08/2023	10.00	Put	Bond Future	9,622.7900	9.6228	9,521.3900	9.5214	(1.054)	0	0	0
2023/07/03	R209	03/08/2023	10.70	Call	Bond Future	16.6800	0.0167	13.4900	0.0135	(19.125)	0	0	1,800
2023/07/03	R209	03/08/2023	11.95	Put	Bond Future	944.6200	0.9446	850.2600	0.8503	(9.989)	0	0	0
2023/07/03	R209	03/08/2023	12.00	Call	Bond Future	1,590.2600	1.5903	1,601.0700	1.6011	0.680	0	0	0
2023/07/03	R209	03/08/2023	12.00	Put	Bond Future	852.3200	0.8523	761.8100	0.7618	(10.619)	0	0	1,750
2023/07/03	R209	03/08/2023	11.25	Put	Bond Future	3,109.7800	3.1098	2,994.8800	2.9949	(3.695)	0	0	0
2023/07/03	R209	03/08/2023	11.93	Call	Bond Future	1,394.3800	1.3944	1,399.8600	1.3999	0.393	0	0	0
2023/07/03	R209	03/08/2023	11.94	Call	Bond Future	1,421.5700	1.4216	1,427.8000	1.4278	0.438	0	0	0
2023/07/03	R209	03/08/2023			Bond Future	11.8428	66.0001	11.8214	66.1014	(0.181)	0.0000	0.0000	13,051
2023/07/03	R209	03/08/2023	10.70	Put	Bond Future	5,762.5200	5.7625	5,658.0100	5.6580	(1.814)	0	0	0
2023/07/03	R209	03/08/2023	10.75	Call	Bond Future	21.5300	0.0215	17.7100	0.0177	(17.743)	0	0	7,000
2023/07/03	R209	03/08/2023	10.75	Put	Bond Future	5,501.3000	5.5013	5,396.1600	5.3962	(1.911)	0	0	0
2023/07/03	R209	03/08/2023	11.95	Call	Bond Future	1,449.1000	1.4491	1,456.0600	1.4561	0.480	0	0	0
2023/07/03	R209	03/08/2023	11.25	Call	Bond Future	215.0900	0.2151	201.5100	0.2015	(6.314)	0	0	7,000
2023/07/03	R209	03/08/2023	11.93	Put	Bond Future	983.6200	0.9836	887.7800	0.8878	(9.744)	0	0	0
2023/07/03	R209	03/08/2023	11.94	Put	Bond Future	963.9200	0.9639	868.8300	0.8688	(9.865)	0	0	0
2023/07/03	R209	02/11/2023	11.34	Call	Bond Future	1,064.3200	1.0643	1,073.8700	1.0739	0.897	0	0	0
2023/07/03	R209	02/11/2023	11.34	Put	Bond Future	3,950.1800	3.9502	3,856.2600	3.8563	(2.378)	0	0	0
2023/07/03	R209	02/11/2023	11.33	Call	Bond Future	1,048.5400	1.0485	1,057.8600	1.0579	0.889	0	0	0
2023/07/03	R209	02/11/2023	11.33	Put	Bond Future	3,984.0700	3.9841	3,889.9200	3.8899	(2.363)	0	0	0
2023/07/03	R209	02/11/2023			Bond Future	11.9394	64.2999	11.9172	64.4034	(0.185)	0.0000	0.0000	9,344
2023/07/03	R209	02/11/2023	11.35	Call	Bond Future	1,080.1200	1.0801	1,089.8900	1.0899	0.905	0	0	0
2023/07/03	R209	02/11/2023	11.35	Put	Bond Future	3,916.3600	3.9164	3,822.6600	3.8227	(2.393)	0	0	0
2023/07/03	R209	01/02/2024	12.13	Put	Bond Future	2,793.1400	2.7931	2,724.5900	2.7246	(2.454)	0	0	0
2023/07/03	R209	01/02/2024	12.14	Call	Bond Future	3,278.6900	3.2787	3,316.1200	3.3161	1.142	0	0	0
2023/07/03	R209	01/02/2024	12.14	Put	Bond Future	2,773.2600	2.7733	2,704.9600	2.7050	(2.463)	0	0	0
2023/07/03	R209	01/02/2024			Bond Future	12.0297	65.7628	12.0068	65.8686	(0.191)	0.0000	0.0000	0
2023/07/03	R209	01/02/2024	12.13	Call	Bond Future	3,252.9900	3.2530	3,290.1700	3.2902	1.143	0	0	0
2023/07/03	R209	01/02/2024	12.12	Call	Bond Future	3,227.3600	3.2274	3,264.2900	3.2643	1.144	0	0	0
2023/07/03	R209	01/02/2024	12.12	Put	Bond Future	2,813.1500	2.8131	2,744.3500	2.7444	(2.446)	0	0	0
2023/07/03	R209	02/05/2024	11.18	Call	Bond Future	1,556.3200	1.5563	1,576.7400	1.5767	1.312	0	0	0
2023/07/03	R209	02/05/2024	11.18	Put	Bond Future	6,048.0900	6.0481	5,960.2900	5.9603	(1.452)	0	0	0
2023/07/03	R209	02/05/2024	11.17	Call	Bond Future	1,542.6700	1.5427	1,562.9100	1.5629	1.312	0	0	0
2023/07/03	R209	02/05/2024	11.17	Put	Bond Future	6,084.4000	6.0844	5,996.4200	5.9964	(1.446)	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
2023/07/03	R209	02/05/2024			Bond Future	12.1226	64.1145	12.0988	64.2227	(0.196)	0.0000	0.0000	0
2023/07/03	R209	02/05/2024	11.19	Call	Bond Future	1,569.8300	1.5698	1,590.4400	1.5904	1.313	0	0	0
2023/07/03	R209	02/05/2024	11.19	Put	Bond Future	6,011.7000	6.0117	5,924.0900	5.9241	(1.457)	0	0	0
2023/07/03	R209	01/08/2024	11.79	Put	Bond Future	4,673.1800	4.6732	4,598.1000	4.5981	(1.607)	0	0	0
2023/07/03	R209	01/08/2024	11.80	Call	Bond Future	2,714.7400	2.7147	2,750.6700	2.7507	1.324	0	0	0
2023/07/03	R209	01/08/2024	11.80	Put	Bond Future	4,647.0100	4.6470	4,572.1500	4.5721	(1.611)	0	0	0
2023/07/03	R209	01/08/2024			Bond Future	12.2223	65.5694	12.1976	65.6801	(0.202)	0.0000	0.0000	0
2023/07/03	R209	01/08/2024	11.79	Call	Bond Future	2,694.1800	2.6942	2,729.8900	2.7299	1.325	0	0	0
2023/07/03	R209	01/08/2024	11.78	Call	Bond Future	2,673.7000	2.6737	2,709.1900	2.7092	1.327	0	0	0
2023/07/03	R209	01/08/2024	11.78	Put	Bond Future	4,699.4700	4.6995	4,624.1700	4.6242	(1.602)	0	0	0
2023/07/03	R210	03/08/2023			Bond Future	227.0655	227.0655	227.0647	227.0647	0.000	0.0000	0.0000	421
2023/07/03	R210	02/11/2023			Bond Future	228.9494	228.9494	228.9480	228.9480	(0.001)	0.0000	0.0000	0
2023/07/03	R210	01/02/2024			Bond Future	234.2112	234.2112	234.2095	234.2095	(0.001)	0.0000	0.0000	0
2023/07/03	R210	02/05/2024			Bond Future	236.3664	236.3664	236.3647	236.3647	(0.001)	0.0000	0.0000	0
2023/07/03	R210	01/08/2024			Bond Future	241.7864	241.7864	241.7851	241.7851	(0.001)	0.0000	0.0000	0
2023/07/03	R213	03/08/2023	11.62	Put	Bond Future	237.3600	0.2374	196.7600	0.1968	(17.105)	0	0	0
2023/07/03	R213	03/08/2023	11.63	Call	Bond Future	3,233.0000	3.2330	3,264.5900	3.2646	0.977	0	0	0
2023/07/03	R213	03/08/2023			Bond Future	10.9302	83.1741	10.9139	83.2458	(0.149)	0.0000	0.0000	24,418
2023/07/03	R213	03/08/2023	11.61	Call	Bond Future	3,159.5900	3.1596	3,190.0900	3.1901	0.965	0	0	0
2023/07/03	R213	03/08/2023	11.61	Put	Bond Future	242.6200	0.2426	201.4700	0.2015	(16.961)	0	0	0
2023/07/03	R213	03/08/2023	11.62	Call	Bond Future	3,196.2300	3.1962	3,227.2800	3.2273	0.971	0	0	0
2023/07/03	R213	03/08/2023	11.63	Put	Bond Future	232.2700	0.2323	192.2100	0.1922	(17.247)	0	0	0
2023/07/03	R213	02/11/2023	11.13	Call	Bond Future	2,311.6700	2.3117	2,326.9500	2.3269	0.661	0	0	0
2023/07/03	R213	02/11/2023	11.13	Put	Bond Future	1,856.1900	1.8562	1,798.4000	1.7984	(3.113)	0	0	0
2023/07/03	R213	02/11/2023	10.94	Call	Bond Future	1,878.1500	1.8781	1,889.0400	1.8890	0.580	0	0	750
2023/07/03	R213	02/11/2023	10.94	Put	Bond Future	2,236.7900	2.2368	2,174.6100	2.1746	(2.780)	0	0	0
2023/07/03	R213	02/11/2023			Bond Future	11.0234	81.4484	11.0064	81.5214	(0.154)	0.0000	0.0000	3,000
2023/07/03	R213	02/11/2023	11.44	Call	Bond Future	3,115.0900	3.1151	3,138.1300	3.1381	0.740	0	0	750
2023/07/03	R213	02/11/2023	11.44	Put	Bond Future	1,353.5000	1.3535	1,303.4700	1.3035	(3.696)	0	0	0
2023/07/03	R213	02/11/2023	12.70	Call	Bond Future	7,144.5100	7.1445	7,195.6100	7.1956	0.715	0	0	0
2023/07/03	R213	02/11/2023	12.70	Put	Bond Future	345.1900	0.3452	323.2200	0.3232	(6.365)	0	0	750
2023/07/03	R213	02/11/2023	11.11	Call	Bond Future	2,263.6800	2.2637	2,278.4700	2.2785	0.653	0	0	0
2023/07/03	R213	02/11/2023	11.11	Put	Bond Future	1,893.4100	1.8934	1,835.1300	1.8351	(3.078)	0	0	0
2023/07/03	R213	02/11/2023	11.12	Call	Bond Future	2,287.6100	2.2876	2,302.6500	2.3026	0.657	0	0	0
2023/07/03	R213	02/11/2023	11.12	Put	Bond Future	1,874.7200	1.8747	1,816.6900	1.8167	(3.095)	0	0	0
2023/07/03	R213	01/02/2024	11.70	Call	Bond Future	4,081.7200	4.0817	4,113.0500	4.1131	0.768	0	0	0
2023/07/03	R213	01/02/2024	11.70	Put	Bond Future	1,672.0200	1.6720	1,628.7100	1.6287	(2.590)	0	0	0
2023/07/03	R213	01/02/2024	11.71	Call	Bond Future	4,109.1900	4.1092	4,140.7000	4.1407	0.767	0	0	0
2023/07/03	R213	01/02/2024	11.71	Put	Bond Future	1,659.2600	1.6593	1,616.1300	1.6161	(2.599)	0	0	0
2023/07/03	R213	01/02/2024			Bond Future	11.1126	83.3013	11.0947	83.3759	(0.161)	0.0000	0.0000	0
2023/07/03	R213	01/02/2024	11.72	Call	Bond Future	4,136.7200	4.1367	4,168.4100	4.1684	0.766	0	0	0
2023/07/03	R213	01/02/2024	11.72	Put	Bond Future	1,646.5900	1.6466	1,603.6400	1.6036	(2.608)	0	0	0
2023/07/03	R213	02/05/2024	10.30	Call	Bond Future	1,374.8200	1.3748	1,386.7700	1.3868	0.869	0	0	0
2023/07/03	R213	02/05/2024	10.30	Put	Bond Future	5,134.5700	5.1346	5,070.1200	5.0701	(1.255)	0	0	0
2023/07/03	R213	02/05/2024			Bond Future	11.1957	81.6478	11.1769	81.7242	(0.167)	0.0000	0.0000	0
2023/07/03	R213	02/05/2024	10.28	Call	Bond Future	1,348.1600	1.3482	1,359.8600	1.3599	0.868	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
2023/07/03	R213	02/05/2024	10.28	Put	Bond Future	5,194.3500	5.1943	5,129.6500	5.1297	(1.246)	0	0	0
2023/07/03	R213	02/05/2024	10.29	Call	Bond Future	1,361.4400	1.3614	1,373.2700	1.3733	0.869	0	0	0
2023/07/03	R213	02/05/2024	10.29	Put	Bond Future	5,164.4000	5.1644	5,099.8300	5.0998	(1.250)	0	0	0
2023/07/03	R213	01/08/2024	10.86	Call	Bond Future	2,349.0500	2.3491	2,371.4300	2.3714	0.953	0	0	0
2023/07/03	R213	01/08/2024	10.86	Put	Bond Future	4,067.4200	4.0674	4,011.5000	4.0115	(1.375)	0	0	0
2023/07/03	R213	01/08/2024	10.87	Call	Bond Future	2,367.6100	2.3676	2,390.1400	2.3901	0.952	0	0	0
2023/07/03	R213	01/08/2024	10.87	Put	Bond Future	4,045.2100	4.0452	3,989.4400	3.9894	(1.379)	0	0	0
2023/07/03	R213	01/08/2024			Bond Future	11.2869	83.5013	11.2672	83.5796	(0.175)	0.0000	0.0000	0
2023/07/03	R213	01/08/2024	10.88	Call	Bond Future	2,385.9100	2.3859	2,408.5800	2.4086	0.950	0	0	0
2023/07/03	R213	01/08/2024	10.88	Put	Bond Future	4,022.7700	4.0228	3,967.1400	3.9671	(1.383)	0	0	0
2023/07/03	R214	03/08/2023	12.14	Call	Bond Future	1,052.1300	1.0521	1,084.5500	1.0845	3.081	0	0	0
2023/07/03	R214	03/08/2023	12.14	Put	Bond Future	1,308.3100	1.3083	1,165.0000	1.1650	(10.954)	0	0	0
2023/07/03	R214	03/08/2023	12.15	Call	Bond Future	1,075.7100	1.0757	1,109.2200	1.1092	3.115	0	0	0
2023/07/03	R214	03/08/2023	12.15	Put	Bond Future	1,283.6600	1.2837	1,141.4400	1.1414	(11.079)	0	0	0
2023/07/03	R214	03/08/2023			Bond Future	12.1933	61.9820	12.1567	62.1578	(0.300)	0.0000	0.0000	19,436
2023/07/03	R214	03/08/2023	12.16	Call	Bond Future	1,099.5700	1.0996	1,134.1800	1.1342	3.148	0	0	0
2023/07/03	R214	03/08/2023	12.16	Put	Bond Future	1,259.3600	1.2594	1,118.2400	1.1182	(11.206)	0	0	0
2023/07/03	R214	02/11/2023	11.45	Put	Bond Future	4,985.3900	4.9854	4,829.3400	4.8293	(3.130)	0	0	0
2023/07/03	R214	02/11/2023	11.46	Call	Bond Future	783.3500	0.7833	807.2000	0.8072	3.045	0	0	0
2023/07/03	R214	02/11/2023	11.46	Put	Bond Future	4,945.5900	4.9456	4,789.9300	4.7899	(3.147)	0	0	0
2023/07/03	R214	02/11/2023			Bond Future	12.2939	60.0437	12.2561	60.2232	(0.308)	0.0000	0.0000	12
2023/07/03	R214	02/11/2023	11.45	Call	Bond Future	770.5000	0.7705	793.9600	0.7940	3.045	0	0	0
2023/07/03	R214	02/11/2023	11.47	Call	Bond Future	796.4400	0.7964	820.6900	0.8207	3.045	0	0	0
2023/07/03	R214	02/11/2023	11.47	Put	Bond Future	4,906.0900	4.9061	4,750.8300	4.7508	(3.165)	0	0	0
2023/07/03	R214	01/02/2024	12.16	Call	Bond Future	2,506.2600	2.5063	2,571.8600	2.5719	2.617	0	0	0
2023/07/03	R214	01/02/2024	12.16	Put	Bond Future	3,607.1400	3.6071	3,489.2100	3.4892	(3.269)	0	0	0
2023/07/03	R214	01/02/2024			Bond Future	12.3923	61.4097	12.3531	61.5932	(0.316)	0.0000	0.0000	0
2023/07/03	R214	01/02/2024	12.14	Call	Bond Future	2,460.9600	2.4610	2,525.6700	2.5257	2.629	0	0	0
2023/07/03	R214	01/02/2024	12.14	Put	Bond Future	3,658.1500	3.6581	3,539.3300	3.5393	(3.248)	0	0	0
2023/07/03	R214	01/02/2024	12.15	Call	Bond Future	2,483.5600	2.4836	2,548.7100	2.5487	2.623	0	0	0
2023/07/03	R214	01/02/2024	12.15	Put	Bond Future	3,632.5700	3.6326	3,514.1900	3.5142	(3.259)	0	0	0
2023/07/03	R214	02/05/2024	11.46	Call	Bond Future	1,584.4600	1.5845	1,628.5000	1.6285	2.779	0	0	0
2023/07/03	R214	02/05/2024	11.46	Put	Bond Future	6,631.6300	6.6316	6,487.9100	6.4879	(2.167)	0	0	0
2023/07/03	R214	02/05/2024	11.47	Call	Bond Future	1,598.0400	1.5980	1,642.4100	1.6424	2.777	0	0	0
2023/07/03	R214	02/05/2024	11.47	Put	Bond Future	6,592.7700	6.5928	6,449.3800	6.4494	(2.175)	0	0	0
2023/07/03	R214	02/05/2024			Bond Future	12.4848	59.5092	12.4442	59.6970	(0.325)	0.0000	0.0000	0
2023/07/03	R214	02/05/2024	11.48	Call	Bond Future	1,611.8900	1.6119	1,656.6000	1.6566	2.774	0	0	0
2023/07/03	R214	02/05/2024	11.48	Put	Bond Future	6,554.2400	6.5542	6,411.1900	6.4112	(2.183)	0	0	0
2023/07/03	R214	01/08/2024	12.18	Call	Bond Future	3,085.8100	3.0858	3,159.5700	3.1596	2.390	0	0	0
2023/07/03	R214	01/08/2024	12.18	Put	Bond Future	4,967.9900	4.9680	4,849.5700	4.8496	(2.384)	0	0	0
2023/07/03	R214	01/08/2024			Bond Future	12.5826	60.8597	12.5406	61.0519	(0.334)	0.0000	0.0000	0
2023/07/03	R214	01/08/2024	12.16	Call	Bond Future	3,043.4400	3.0434	3,116.4800	3.1165	2.400	0	0	0
2023/07/03	R214	01/08/2024	12.16	Put	Bond Future	5,021.5600	5.0216	4,902.4200	4.9024	(2.373)	0	0	0
2023/07/03	R214	01/08/2024	12.17	Call	Bond Future	3,064.4600	3.0645	3,137.8600	3.1379	2.395	0	0	0
2023/07/03	R214	01/08/2024	12.17	Put	Bond Future	4,994.5800	4.9946	4,875.8000	4.8758	(2.378)	0	0	0
2023/07/03	R248	03/08/2023	11.80	Call	Bond Future	337.0000	0.3370	335.2600	0.3353	(0.516)	0	0	1,100

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/03	R248	03/08/2023	11.80	Put	Bond Future	3,566.9000	3.5669	3,351.6900	3.3517	(6.034)	0	0	0
2023/07/03	R248	03/08/2023	12.11	Call	Bond Future	856.5800	0.8566	875.4400	0.8754	2.202	0	0	0
2023/07/03	R248	03/08/2023	12.11	Put	Bond Future	2,186.4000	2.1864	1,991.7900	1.9918	(8.901)	0	0	0
2023/07/03	R248	03/08/2023			Bond Future	12.3355	76.2836	12.2988	76.4971	(0.297)	0.0000	0.0000	97,118
2023/07/03	R248	03/08/2023	12.09	Call	Bond Future	812.6600	0.8127	829.5800	0.8296	2.082	0	0	0
2023/07/03	R248	03/08/2023	12.09	Put	Bond Future	2,262.5100	2.2625	2,065.9600	2.0660	(8.687)	0	0	0
2023/07/03	R248	03/08/2023	12.10	Call	Bond Future	834.4400	0.8344	852.3200	0.8523	2.143	0	0	0
2023/07/03	R248	03/08/2023	12.10	Put	Bond Future	2,224.2300	2.2242	2,028.6400	2.0286	(8.794)	0	0	0
2023/07/03	R248	03/08/2023	12.30	Call	Bond Future	1,344.8800	1.3449	1,385.9700	1.3860	3.055	0	0	1,100
2023/07/03	R248	03/08/2023	12.30	Put	Bond Future	1,551.3500	1.5513	1,378.9700	1.3790	(11.112)	0	0	0
2023/07/03	R248	03/08/2023	13.20	Call	Bond Future	4,939.5300	4.9395	5,100.1500	5.1001	3.252	0	0	0
2023/07/03	R248	03/08/2023	13.20	Put	Bond Future	216.0000	0.2160	163.1500	0.1632	(24.468)	0	0	1,100
2023/07/03	R248	02/11/2023	12.50	Call	Bond Future	3,121.0000	3.1210	3,203.9500	3.2039	2.658	0	0	220
2023/07/03	R248	02/11/2023	13.60	Call	Bond Future	7,128.4400	7.1284	7,274.5800	7.2746	2.050	0	0	0
2023/07/03	R248	02/11/2023	13.60	Put	Bond Future	1,015.1800	1.0152	943.3200	0.9433	(7.079)	0	0	220
2023/07/03	R248	02/11/2023	11.47	Call	Bond Future	778.9300	0.7789	801.8700	0.8019	2.945	0	0	0
2023/07/03	R248	02/11/2023	11.48	Call	Bond Future	791.3600	0.7914	814.7100	0.8147	2.951	0	0	0
2023/07/03	R248	02/11/2023	11.49	Put	Bond Future	6,632.2100	6.6322	6,437.9700	6.4380	(2.929)	0	0	0
2023/07/03	R248	02/11/2023			Bond Future	12.4419	73.5168	12.4039	73.7348	(0.306)	0.0000	0.0000	169,112
2023/07/03	R248	02/11/2023	11.80	Call	Bond Future	1,322.1600	1.3222	1,361.1200	1.3611	2.947	0	0	220
2023/07/03	R248	02/11/2023	11.80	Put	Bond Future	5,163.9800	5.1640	4,984.9400	4.9849	(3.467)	0	0	0
2023/07/03	R248	02/11/2023	12.50	Put	Bond Future	2,790.4700	2.7905	2,655.4200	2.6554	(4.840)	0	0	0
2023/07/03	R248	02/11/2023	11.47	Put	Bond Future	6,738.6200	6.7386	6,543.5600	6.5436	(2.895)	0	0	0
2023/07/03	R248	02/11/2023	11.48	Put	Bond Future	6,685.3600	6.6854	6,490.7100	6.4907	(2.912)	0	0	0
2023/07/03	R248	02/11/2023	11.49	Call	Bond Future	803.8100	0.8038	827.5700	0.8276	2.956	0	0	0
2023/07/03	R248	01/02/2024	12.14	Call	Bond Future	2,709.8200	2.7098	2,780.1400	2.7801	2.595	0	0	0
2023/07/03	R248	01/02/2024	12.14	Put	Bond Future	5,064.0500	5.0640	4,911.5200	4.9115	(3.012)	0	0	0
2023/07/03	R248	01/02/2024	12.15	Call	Bond Future	2,735.5900	2.7356	2,806.4200	2.8064	2.589	0	0	0
2023/07/03	R248	01/02/2024	12.15	Put	Bond Future	5,030.2500	5.0302	4,878.2300	4.8782	(3.022)	0	0	0
2023/07/03	R248	01/02/2024			Bond Future	12.5464	75.1893	12.5069	75.4122	(0.315)	0.0000	0.0000	0
2023/07/03	R248	01/02/2024	12.16	Call	Bond Future	2,761.4700	2.7615	2,832.8200	2.8328	2.584	0	0	0
2023/07/03	R248	01/02/2024	12.16	Put	Bond Future	4,996.6400	4.9966	4,845.1400	4.8451	(3.032)	0	0	0
2023/07/03	R248	02/05/2024	11.46	Call	Bond Future	1,746.8500	1.7469	1,794.6300	1.7946	2.735	0	0	0
2023/07/03	R248	02/05/2024	11.47	Call	Bond Future	1,762.2300	1.7622	1,810.4000	1.8104	2.733	0	0	0
2023/07/03	R248	02/05/2024	11.48	Put	Bond Future	8,807.1100	8.8071	8,627.6700	8.6277	(2.037)	0	0	0
2023/07/03	R248	02/05/2024			Bond Future	12.6449	72.4598	12.6040	72.6878	(0.324)	0.0000	0.0000	13,000
2023/07/03	R248	02/05/2024	11.46	Put	Bond Future	8,907.4700	8.9075	8,727.2600	8.7273	(2.023)	0	0	0
2023/07/03	R248	02/05/2024	11.47	Put	Bond Future	8,857.1900	8.8572	8,677.3700	8.6774	(2.030)	0	0	0
2023/07/03	R248	02/05/2024	11.48	Call	Bond Future	1,777.7100	1.7777	1,826.2600	1.8263	2.731	0	0	0
2023/07/03	R248	01/08/2024	12.30	Call	Bond Future	3,700.8500	3.7008	3,788.6300	3.7886	2.372	0	0	0
2023/07/03	R248	01/08/2024	12.30	Put	Bond Future	6,235.7200	6.2357	6,090.1400	6.0901	(2.335)	0	0	0
2023/07/03	R248	01/08/2024	12.31	Call	Bond Future	3,726.1400	3.7261	3,814.3500	3.8144	2.367	0	0	0
2023/07/03	R248	01/08/2024	12.31	Put	Bond Future	6,202.8300	6.2028	6,057.6800	6.0577	(2.340)	0	0	0
2023/07/03	R248	01/08/2024			Bond Future	12.7492	74.1039	12.7066	74.3373	(0.334)	0.0000	0.0000	0
2023/07/03	R248	01/08/2024	12.32	Call	Bond Future	3,751.8100	3.7518	3,840.4500	3.8405	2.363	0	0	0
2023/07/03	R248	01/08/2024	12.32	Put	Bond Future	6,170.4000	6.1704	6,025.6800	6.0257	(2.345)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
Total											1526657	