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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/07/2023 TO 06/07/2023

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
2023/07/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/06	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/06	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/06	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/06	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/06	2025	03/08/2023		Bond Future	169.8688	169.8688	169.8811	169.8811	0.007	0.0000	0.0000	1,376
2023/07/06	2025	02/11/2023		Bond Future	173.6500	173.6500	173.6623	173.6623	0.007	0.0000	0.0000	4,821
2023/07/06	2025	01/02/2024		Bond Future	175.8460	175.8460	175.8583	175.8583	0.007	0.0000	0.0000	0
2023/07/06	2025	02/05/2024		Bond Future	179.9129	179.9129	179.9256	179.9256	0.007	0.0000	0.0000	0
2023/07/06	2025	01/08/2024		Bond Future	182.1997	182.1997	182.2130	182.2130	0.007	0.0000	0.0000	0
2023/07/06	2029	03/08/2023		Bond Future	123.0922	123.0922	123.0926	123.0926	0.000	0.0000	0.0000	1,897
2023/07/06	2029	02/11/2023		Bond Future	124.5005	124.5005	124.5007	124.5007	0.000	0.0000	0.0000	1,145

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
2023/07/06	2029	01/02/2024			Bond Future	127.3610	127.3610	127.3610	127.3610	0.000	0.0000	0.0000	0
2023/07/06	2029	02/05/2024			Bond Future	128.9385	128.9385	128.9387	128.9387	0.000	0.0000	0.0000	0
2023/07/06	2029	01/08/2024			Bond Future	131.8969	131.8969	131.8973	131.8973	0.000	0.0000	0.0000	0
2023/07/06	2030	03/08/2023	10.40	Call	Bond Future	607.7400	0.6077	338.2800	0.3383	(44.338)	0	0	1,012
2023/07/06	2030	03/08/2023	10.65	Call	Bond Future	1,195.6300	1.1956	776.5000	0.7765	(35.055)	0	0	350
2023/07/06	2030	03/08/2023	10.65	Put	Bond Future	706.1500	0.7061	1,057.9400	1.0579	49.818	0	0	0
2023/07/06	2030	03/08/2023	11.34	Call	Bond Future	3,490.6200	3.4906	2,810.8300	2.8108	(19.475)	0	0	0
2023/07/06	2030	03/08/2023	11.34	Put	Bond Future	140.0700	0.1401	231.2000	0.2312	65.060	0	0	0
2023/07/06	2030	03/08/2023	12.89	Call	Bond Future	9,361.0900	9.3611	8,591.2900	8.5913	(8.223)	0	0	0
2023/07/06	2030	03/08/2023	12.89	Put	Bond Future	1.3300	0.0013	2.4500	0.0025	84.211	0	0	350
2023/07/06	2030	03/08/2023	11.35	Call	Bond Future	3,527.8000	3.5278	2,846.0000	2.8460	(19.326)	0	0	0
2023/07/06	2030	03/08/2023	11.36	Put	Bond Future	133.3300	0.1333	220.4800	0.2205	65.364	0	0	0
2023/07/06	2030	03/08/2023			Bond Future	10.5348	88.4813	10.7166	87.7103	1.726	0.0000	0.0000	80,370
2023/07/06	2030	03/08/2023	10.40	Put	Bond Future	1,184.7800	1.1848	1,686.2400	1.6862	42.325	0	0	0
2023/07/06	2030	03/08/2023	11.35	Put	Bond Future	136.6600	0.1367	225.7800	0.2258	65.213	0	0	0
2023/07/06	2030	03/08/2023	11.36	Call	Bond Future	3,565.0400	3.5650	2,881.2700	2.8813	(19.180)	0	0	0
2023/07/06	2030	03/08/2023	12.59	Call	Bond Future	8,244.5500	8.2446	7,477.2200	7.4772	(9.307)	0	0	0
2023/07/06	2030	03/08/2023	12.59	Put	Bond Future	4.6700	0.0047	8.2600	0.0083	76.874	0	0	1,012
2023/07/06	2030	02/11/2023	12.27	Put	Bond Future	296.1400	0.2961	386.4200	0.3864	30.486	0	0	500
2023/07/06	2030	02/11/2023	11.43	Call	Bond Future	4,087.5500	4.0875	3,507.6000	3.5076	(14.188)	0	0	0
2023/07/06	2030	02/11/2023	11.43	Put	Bond Future	786.8200	0.7868	994.9300	0.9949	26.450	0	0	500
2023/07/06	2030	02/11/2023	10.80	Call	Bond Future	2,342.2300	2.3422	1,907.5500	1.9075	(18.558)	0	0	0
2023/07/06	2030	02/11/2023	10.80	Put	Bond Future	1,574.6900	1.5747	1,928.0700	1.9281	22.441	0	0	0
2023/07/06	2030	02/11/2023	10.81	Call	Bond Future	2,366.7400	2.3667	1,929.4200	1.9294	(18.478)	0	0	0
2023/07/06	2030	02/11/2023	10.81	Put	Bond Future	1,558.2600	1.5583	1,909.0000	1.9090	22.508	0	0	0
2023/07/06	2030	02/11/2023	10.07	Call	Bond Future	948.2300	0.9482	711.3600	0.7114	(24.980)	0	0	800
2023/07/06	2030	02/11/2023	10.07	Put	Bond Future	3,235.5900	3.2356	3,786.7800	3.7868	17.035	0	0	0
2023/07/06	2030	02/11/2023	10.39	Call	Bond Future	1,463.0400	1.4630	1,140.5900	1.1406	(22.040)	0	0	500
2023/07/06	2030	02/11/2023	9.57	Call	Bond Future	437.7600	0.4378	308.9900	0.3090	(29.416)	0	0	800
2023/07/06	2030	02/11/2023	9.57	Put	Bond Future	4,894.7100	4.8947	5,554.0000	5.5540	13.469	0	0	0
2023/07/06	2030	02/11/2023			Bond Future	10.6136	90.4292	10.8050	89.6411	1.803	0.0000	0.0000	19,966
2023/07/06	2030	02/11/2023	12.27	Call	Bond Future	6,832.6600	6.8327	6,134.8800	6.1349	(10.212)	0	0	0
2023/07/06	2030	02/11/2023	11.12	Call	Bond Future	3,179.9500	3.1800	2,665.6400	2.6656	(16.174)	0	0	500
2023/07/06	2030	02/11/2023	11.12	Put	Bond Future	1,114.0300	1.1140	1,387.7800	1.3878	24.573	0	0	0
2023/07/06	2030	02/11/2023	11.57	Call	Bond Future	4,521.4700	4.5215	3,915.9600	3.9160	(13.392)	0	0	0
2023/07/06	2030	02/11/2023	11.57	Put	Bond Future	670.3800	0.6704	852.9300	0.8529	27.231	0	0	800
2023/07/06	2030	02/11/2023	10.82	Call	Bond Future	2,391.1600	2.3912	1,951.2100	1.9512	(18.399)	0	0	0
2023/07/06	2030	02/11/2023	10.82	Put	Bond Future	1,541.7600	1.5418	1,889.8700	1.8899	22.579	0	0	0
2023/07/06	2030	02/11/2023	10.39	Put	Bond Future	2,395.1000	2.3951	2,860.7100	2.8607	19.440	0	0	0
2023/07/06	2030	02/11/2023	10.62	Call	Bond Future	1,927.3800	1.9274	1,541.2700	1.5413	(20.033)	0	0	500
2023/07/06	2030	02/11/2023	10.62	Put	Bond Future	1,900.9600	1.9010	2,302.9100	2.3029	21.145	0	0	0
2023/07/06	2030	02/11/2023	9.89	Call	Bond Future	728.2800	0.7283	534.6200	0.5346	(26.591)	0	0	500
2023/07/06	2030	02/11/2023	9.89	Put	Bond Future	3,789.3200	3.7893	4,383.7200	4.3837	15.686	0	0	0
2023/07/06	2030	01/02/2024	11.86	Put	Bond Future	937.9900	0.9380	1,134.1800	1.1342	20.916	0	0	500
2023/07/06	2030	01/02/2024	12.10	Put	Bond Future	770.9500	0.7709	936.8500	0.9369	21.519	0	0	400
2023/07/06	2030	01/02/2024	11.37	Call	Bond Future	4,095.0700	4.0951	3,561.1000	3.5611	(13.039)	0	0	0
2023/07/06	2030	01/02/2024	11.37	Put	Bond Future	1,397.6500	1.3976	1,669.7400	1.6697	19.468	0	0	0

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2023/07/06	2030	01/02/2024	11.85	Call	Bond Future	5,471.5200	5.4715	4,863.0000	4.8630	(11.122)	0	0	0
2023/07/06	2030	01/02/2024	11.85	Put	Bond Future	945.5400	0.9455	1,143.0800	1.1431	20.892	0	0	500
2023/07/06	2030	01/02/2024	10.16	Call	Bond Future	1,454.1900	1.4542	1,170.0100	1.1700	(19.542)	0	0	200
2023/07/06	2030	01/02/2024	10.16	Put	Bond Future	3,593.1600	3.5932	4,115.0400	4.1150	14.524	0	0	0
2023/07/06	2030	01/02/2024	11.00	Call	Bond Future	3,133.9300	3.1339	2,669.6600	2.6697	(14.814)	0	0	0
2023/07/06	2030	01/02/2024	9.93	Call	Bond Future	1,139.1200	1.1391	901.6200	0.9016	(20.849)	0	0	1,360
2023/07/06	2030	01/02/2024	9.93	Put	Bond Future	4,235.6700	4.2357	4,804.2300	4.8042	13.423	0	0	0
2023/07/06	2030	01/02/2024	10.00	Call	Bond Future	1,229.6300	1.2296	978.2300	0.9782	(20.445)	0	0	500
2023/07/06	2030	01/02/2024	10.00	Put	Bond Future	4,033.4100	4.0334	4,588.0700	4.5881	13.752	0	0	0
2023/07/06	2030	01/02/2024	9.57	Put	Bond Future	5,392.0400	5.3920	6,023.5400	6.0235	11.712	0	0	0
2023/07/06	2030	01/02/2024	9.89	Put	Bond Future	4,353.9800	4.3540	4,930.3400	4.9303	13.238	0	0	0
2023/07/06	2030	01/02/2024			Bond Future	10.6849	88.4797	10.8869	87.6736	1.890	0.0000	0.0000	0
2023/07/06	2030	01/02/2024	11.86	Call	Bond Future	5,501.5400	5.5015	4,891.6700	4.8917	(11.085)	0	0	0
2023/07/06	2030	01/02/2024	12.10	Call	Bond Future	6,229.8800	6.2299	5,589.7200	5.5897	(10.276)	0	0	0
2023/07/06	2030	01/02/2024	11.75	Call	Bond Future	5,174.8200	5.1748	4,580.2800	4.5803	(11.489)	0	0	0
2023/07/06	2030	01/02/2024	11.75	Put	Bond Future	1,025.7100	1.0257	1,237.2300	1.2372	20.622	0	0	200
2023/07/06	2030	01/02/2024	11.31	Call	Bond Future	3,932.1400	3.9321	3,408.7600	3.4088	(13.310)	0	0	0
2023/07/06	2030	01/02/2024	11.31	Put	Bond Future	1,466.8000	1.4668	1,749.4800	1.7495	19.272	0	0	1,360
2023/07/06	2030	01/02/2024	11.35	Call	Bond Future	4,040.5100	4.0405	3,510.0400	3.5100	(13.129)	0	0	0
2023/07/06	2030	01/02/2024	11.35	Put	Bond Future	1,420.3600	1.4204	1,695.9500	1.6959	19.403	0	0	0
2023/07/06	2030	01/02/2024	11.36	Call	Bond Future	4,067.7600	4.0678	3,535.5300	3.5355	(13.084)	0	0	0
2023/07/06	2030	01/02/2024	11.36	Put	Bond Future	1,408.9700	1.4090	1,682.8000	1.6828	19.435	0	0	0
2023/07/06	2030	01/02/2024	10.39	Call	Bond Future	1,832.3100	1.8323	1,498.6600	1.4987	(18.209)	0	0	500
2023/07/06	2030	01/02/2024	10.39	Put	Bond Future	3,026.1700	3.0262	3,498.5800	3.4986	15.611	0	0	0
2023/07/06	2030	01/02/2024	11.00	Put	Bond Future	1,880.3000	1.8803	2,222.0900	2.2221	18.177	0	0	700
2023/07/06	2030	01/02/2024	10.07	Call	Bond Future	1,324.8700	1.3249	1,059.2900	1.0593	(20.046)	0	0	400
2023/07/06	2030	01/02/2024	10.07	Put	Bond Future	3,837.0500	3.8370	4,377.5300	4.3775	14.086	0	0	0
2023/07/06	2030	01/02/2024	9.57	Call	Bond Future	771.1600	0.7712	596.6000	0.5966	(22.636)	0	0	400
2023/07/06	2030	01/02/2024	9.89	Call	Bond Future	1,089.6100	1.0896	859.9100	0.8599	(21.081)	0	0	500
2023/07/06	2030	02/05/2024	11.12	Put	Bond Future	2,211.4200	2.2114	2,561.9000	2.5619	15.849	0	0	0
2023/07/06	2030	02/05/2024	12.38	Call	Bond Future	6,992.3600	6.9924	6,346.5700	6.3466	(9.236)	0	0	0
2023/07/06	2030	02/05/2024	12.38	Put	Bond Future	977.4600	0.9775	1,156.1600	1.1562	18.282	0	0	1,080
2023/07/06	2030	02/05/2024	10.62	Call	Bond Future	2,487.8700	2.4879	2,104.9300	2.1049	(15.392)	0	0	500
2023/07/06	2030	02/05/2024	10.62	Put	Bond Future	3,048.4500	3.0485	3,490.0000	3.4900	14.484	0	0	0
2023/07/06	2030	02/05/2024	10.82	Call	Bond Future	2,901.6700	2.9017	2,481.2300	2.4812	(14.490)	0	0	1,080
2023/07/06	2030	02/05/2024	10.82	Put	Bond Future	2,682.8100	2.6828	3,086.8600	3.0869	15.061	0	0	0
2023/07/06	2030	02/05/2024	9.81	Call	Bond Future	1,205.6300	1.2056	973.1800	0.9732	(19.280)	0	0	0
2023/07/06	2030	02/05/2024	9.81	Put	Bond Future	5,011.9900	5.0120	5,604.0300	5.6040	11.812	0	0	0
2023/07/06	2030	02/05/2024	9.82	Call	Bond Future	1,217.7500	1.2178	983.5800	0.9836	(19.230)	0	0	0
2023/07/06	2030	02/05/2024	9.82	Put	Bond Future	4,983.1500	4.9831	5,573.4700	5.5735	11.846	0	0	0
2023/07/06	2030	02/05/2024	9.66	Call	Bond Future	1,046.3400	1.0463	838.0200	0.8380	(19.909)	0	0	1,000
2023/07/06	2030	02/05/2024	9.66	Put	Bond Future	5,469.8200	5.4698	6,085.9900	6.0860	11.265	0	0	0
2023/07/06	2030	02/05/2024			Bond Future	10.7636	90.5058	10.9769	89.6813	1.982	0.0000	0.0000	0
2023/07/06	2030	02/05/2024	13.15	Call	Bond Future	9,238.3700	9.2384	8,523.0000	8.5230	(7.743)	0	0	0
2023/07/06	2030	02/05/2024	13.15	Put	Bond Future	538.6100	0.5386	647.7300	0.6477	20.260	0	0	500
2023/07/06	2030	02/05/2024	11.12	Call	Bond Future	3,583.5400	3.5835	3,109.5300	3.1095	(13.227)	0	0	500
2023/07/06	2030	02/05/2024	11.94	Call	Bond Future	5,729.3100	5.7293	5,133.1800	5.1332	(10.405)	0	0	0
2023/07/06	2030	02/05/2024	11.94	Put	Bond Future	1,299.6500	1.2997	1,528.0100	1.5280	17.571	0	0	1,000

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2023/07/06	2030	02/05/2024	10.16	Call	Bond Future	1,680.7700	1.6808	1,385.3100	1.3853	(17.579)	0	0	1,000
2023/07/06	2030	02/05/2024	10.16	Put	Bond Future	4,066.8700	4.0669	4,595.9000	4.5959	13.008	0	0	0
2023/07/06	2030	02/05/2024	9.83	Call	Bond Future	1,230.2500	1.2303	994.3100	0.9943	(19.178)	0	0	0
2023/07/06	2030	02/05/2024	9.83	Put	Bond Future	4,954.7100	4.9547	5,543.2600	5.5433	11.879	0	0	0
2023/07/06	2030	01/08/2024	10.37	Call	Bond Future	2,133.2000	2.1332	1,795.9400	1.7959	(15.810)	0	0	0
2023/07/06	2030	01/08/2024	10.37	Put	Bond Future	3,978.3700	3.9784	4,484.1400	4.4841	12.713	0	0	0
2023/07/06	2030	01/08/2024	10.38	Call	Bond Future	2,150.2500	2.1503	1,811.2400	1.8112	(15.766)	0	0	0
2023/07/06	2030	01/08/2024	10.38	Put	Bond Future	3,956.9300	3.9569	4,460.9500	4.4610	12.738	0	0	0
2023/07/06	2030	01/08/2024			Bond Future	10.8554	88.5556	11.0813	87.7125	2.082	0.0000	0.0000	0
2023/07/06	2030	01/08/2024	10.39	Call	Bond Future	2,167.3800	2.1674	1,826.6100	1.8266	(15.723)	0	0	0
2023/07/06	2030	01/08/2024	10.39	Put	Bond Future	3,935.5800	3.9356	4,437.8400	4.4378	12.762	0	0	0
2023/07/06	2032	03/08/2023	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,500
2023/07/06	2032	03/08/2023	9.60	Put	Bond Future	8,204.4300	8.2044	9,128.2300	9.1282	11.260	0	0	0
2023/07/06	2032	03/08/2023	10.30	Call	Bond Future	1.9200	0.0019	0.2100	0.0002	(89.063)	0	0	7,500
2023/07/06	2032	03/08/2023	10.30	Put	Bond Future	4,465.4500	4.4655	5,387.5400	5.3875	20.649	0	0	0
2023/07/06	2032	03/08/2023	12.04	Call	Bond Future	4,150.8300	4.1508	3,326.1700	3.3262	(19.867)	0	0	3,000
2023/07/06	2032	03/08/2023	12.04	Put	Bond Future	139.2500	0.1393	238.3900	0.2384	71.196	0	0	3,000
2023/07/06	2032	03/08/2023	11.77	Call	Bond Future	3,038.2600	3.0383	2,292.5200	2.2925	(24.545)	0	0	0
2023/07/06	2032	03/08/2023	11.77	Put	Bond Future	269.4400	0.2694	447.5000	0.4475	66.085	0	0	0
2023/07/06	2032	03/08/2023	11.90	Call	Bond Future	3,566.6600	3.5667	2,777.8800	2.7779	(22.115)	0	0	5,000
2023/07/06	2032	03/08/2023	11.90	Put	Bond Future	196.3000	0.1963	331.3200	0.3313	68.782	0	0	0
2023/07/06	2032	03/08/2023	11.55	Call	Bond Future	2,188.0500	2.1881	1,539.5700	1.5396	(29.637)	0	0	0
2023/07/06	2032	03/08/2023	11.55	Put	Bond Future	450.8000	0.4508	726.1200	0.7261	61.074	0	0	7,500
2023/07/06	2032	03/08/2023			Bond Future	11.1876	86.8955	11.3791	85.9717	1.711	0.0000	0.0000	111,543
2023/07/06	2032	03/08/2023	11.45	Call	Bond Future	1,828.8600	1.8289	1,235.9500	1.2359	(32.420)	0	0	0
2023/07/06	2032	03/08/2023	11.45	Put	Bond Future	566.2300	0.5662	897.1200	0.8971	58.437	0	0	7,500
2023/07/06	2032	03/08/2023	12.00	Call	Bond Future	3,982.7200	3.9827	3,167.3200	3.1673	(20.473)	0	0	5,000
2023/07/06	2032	03/08/2023	12.00	Put	Bond Future	153.6500	0.1537	262.0500	0.2620	70.550	0	0	0
2023/07/06	2032	03/08/2023	11.76	Call	Bond Future	2,998.3600	2.9984	2,256.3600	2.2564	(24.747)	0	0	0
2023/07/06	2032	03/08/2023	11.76	Put	Bond Future	276.0600	0.2761	457.8600	0.4579	65.855	0	0	0
2023/07/06	2032	03/08/2023	11.50	Call	Bond Future	2,006.2200	2.0062	1,384.6600	1.3847	(30.982)	0	0	11,000
2023/07/06	2032	03/08/2023	11.50	Put	Bond Future	505.8300	0.5058	808.0700	0.8081	59.751	0	0	11,000
2023/07/06	2032	03/08/2023	11.75	Call	Bond Future	2,958.5200	2.9585	2,220.3200	2.2203	(24.952)	0	0	0
2023/07/06	2032	03/08/2023	11.75	Put	Bond Future	282.7700	0.2828	468.3700	0.4684	65.636	0	0	0
2023/07/06	2032	02/11/2023	11.90	Call	Bond Future	4,065.0000	4.0650	3,423.3900	3.4234	(15.784)	0	0	0
2023/07/06	2032	02/11/2023	11.90	Put	Bond Future	1,205.2300	1.2052	1,507.8700	1.5079	25.111	0	0	0
2023/07/06	2032	02/11/2023	11.24	Call	Bond Future	2,153.8000	2.1538	1,705.4900	1.7055	(20.815)	0	0	0
2023/07/06	2032	02/11/2023	11.24	Put	Bond Future	2,365.6100	2.3656	2,861.5500	2.8615	20.965	0	0	0
2023/07/06	2032	02/11/2023	10.71	Call	Bond Future	1,076.9600	1.0770	798.5600	0.7986	(25.851)	0	0	500
2023/07/06	2032	02/11/2023	11.09	Put	Bond Future	2,733.4600	2.7335	3,278.2100	3.2782	19.929	0	0	0
2023/07/06	2032	02/11/2023	10.59	Call	Bond Future	901.2000	0.9012	657.7800	0.6578	(27.011)	0	0	500
2023/07/06	2032	02/11/2023	10.59	Put	Bond Future	4,289.0500	4.2890	4,989.8800	4.9899	16.340	0	0	0
2023/07/06	2032	02/11/2023			Bond Future	11.2845	84.6455	11.4846	83.7013	1.774	0.0000	0.0000	75,858
2023/07/06	2032	02/11/2023	11.78	Call	Bond Future	3,679.6300	3.6796	3,069.2700	3.0693	(16.588)	0	0	0
2023/07/06	2032	02/11/2023	11.78	Put	Bond Future	1,367.2100	1.3672	1,701.1000	1.7011	24.421	0	0	500
2023/07/06	2032	02/11/2023	12.26	Call	Bond Future	5,291.6700	5.2917	4,568.7400	4.5687	(13.662)	0	0	0
2023/07/06	2032	02/11/2023	12.26	Put	Bond Future	818.6400	0.8186	1,039.9600	1.0400	27.035	0	0	500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/06	2032	02/11/2023	11.23	Call	Bond Future	2,129.2400	2.1292	1,684.1600	1.6842	(20.903)	0	0	0
2023/07/06	2032	02/11/2023	11.23	Put	Bond Future	2,388.7600	2.3888	2,887.9300	2.8879	20.897	0	0	0
2023/07/06	2032	02/11/2023	11.28	Call	Bond Future	2,253.4500	2.2534	1,792.2600	1.7923	(20.466)	0	0	0
2023/07/06	2032	02/11/2023	11.28	Put	Bond Future	2,274.7900	2.2748	2,757.8500	2.7579	21.235	0	0	500
2023/07/06	2032	02/11/2023	10.71	Put	Bond Future	3,866.8100	3.8668	4,532.6600	4.5327	17.220	0	0	0
2023/07/06	2032	02/11/2023	11.09	Call	Bond Future	1,802.3200	1.8023	1,402.8200	1.4028	(22.166)	0	0	500
2023/07/06	2032	02/11/2023	11.22	Call	Bond Future	2,105.0200	2.1050	1,663.1800	1.6632	(20.990)	0	0	0
2023/07/06	2032	02/11/2023	11.22	Put	Bond Future	2,412.2800	2.4123	2,914.6900	2.9147	20.827	0	0	0
2023/07/06	2032	01/02/2024	12.50	Call	Bond Future	6,325.0300	6.3250	5,612.6000	5.6126	(11.264)	0	0	0
2023/07/06	2032	01/02/2024	12.73	Call	Bond Future	7,097.0200	7.0970	6,350.0800	6.3501	(10.525)	0	0	0
2023/07/06	2032	01/02/2024	12.73	Put	Bond Future	1,090.3900	1.0904	1,309.2800	1.3093	20.074	0	0	500
2023/07/06	2032	01/02/2024	11.83	Call	Bond Future	4,222.6600	4.2227	3,635.8400	3.6358	(13.897)	0	0	0
2023/07/06	2032	01/02/2024	11.83	Put	Bond Future	2,136.3800	2.1364	2,515.3900	2.5154	17.741	0	0	0
2023/07/06	2032	01/02/2024	11.84	Call	Bond Future	4,251.9700	4.2520	3,663.0000	3.6630	(13.852)	0	0	0
2023/07/06	2032	01/02/2024	11.84	Put	Bond Future	2,120.7200	2.1207	2,497.5800	2.4976	17.770	0	0	0
2023/07/06	2032	01/02/2024	10.78	Call	Bond Future	1,695.3700	1.6954	1,362.2800	1.3623	(19.647)	0	0	200
2023/07/06	2032	01/02/2024	11.09	Call	Bond Future	2,312.1100	2.3121	1,901.3100	1.9013	(17.767)	0	0	500
2023/07/06	2032	01/02/2024	11.09	Put	Bond Future	3,645.6000	3.6456	4,200.6300	4.2006	15.225	0	0	0
2023/07/06	2032	01/02/2024	11.75	Call	Bond Future	3,991.2000	3.9912	3,421.8200	3.4218	(14.266)	0	0	0
2023/07/06	2032	01/02/2024	11.75	Put	Bond Future	2,265.8500	2.2659	2,662.3000	2.6623	17.497	0	0	200
2023/07/06	2032	01/02/2024	10.01	Call	Bond Future	708.2600	0.7083	537.7600	0.5378	(24.073)	0	0	1,200
2023/07/06	2032	01/02/2024	10.01	Put	Bond Future	7,375.2100	7.3752	8,170.5400	8.1705	10.784	0	0	0
2023/07/06	2032	01/02/2024	10.59	Call	Bond Future	1,383.3400	1.3833	1,095.6900	1.0957	(20.794)	0	0	500
2023/07/06	2032	01/02/2024			Bond Future	11.3738	86.5708	11.5832	85.6050	1.840	0.0000	0.0000	0
2023/07/06	2032	01/02/2024	12.50	Put	Bond Future	1,296.2700	1.2963	1,549.6700	1.5497	19.548	0	0	200
2023/07/06	2032	01/02/2024	12.62	Call	Bond Future	6,725.5200	6.7255	5,994.5700	5.9946	(10.868)	0	0	0
2023/07/06	2032	01/02/2024	12.62	Put	Bond Future	1,184.5500	1.1845	1,419.4300	1.4194	19.829	0	0	1,200
2023/07/06	2032	01/02/2024	11.85	Call	Bond Future	4,281.3500	4.2813	3,690.2400	3.6902	(13.807)	0	0	0
2023/07/06	2032	01/02/2024	11.85	Put	Bond Future	2,105.1600	2.1052	2,479.8800	2.4799	17.800	0	0	0
2023/07/06	2032	01/02/2024	10.78	Put	Bond Future	4,516.9800	4.5170	5,149.7200	5.1497	14.008	0	0	0
2023/07/06	2032	01/02/2024	10.59	Put	Bond Future	5,133.7800	5.1338	5,811.9600	5.8120	13.210	0	0	0
2023/07/06	2032	01/02/2024	10.76	Call	Bond Future	1,659.5200	1.6595	1,331.3700	1.3314	(19.774)	0	0	1,200
2023/07/06	2032	01/02/2024	10.76	Put	Bond Future	4,578.2900	4.5783	5,215.9700	5.2160	13.928	0	0	0
2023/07/06	2032	02/05/2024	12.90	Call	Bond Future	7,487.4400	7.4874	6,735.5100	6.7355	(10.043)	0	0	0
2023/07/06	2032	02/05/2024	13.18	Call	Bond Future	8,412.6200	8.4126	7,626.3300	7.6263	(9.347)	0	0	0
2023/07/06	2032	02/05/2024	13.18	Put	Bond Future	1,078.5900	1.0786	1,280.2200	1.2802	18.694	0	0	500
2023/07/06	2032	02/05/2024	10.86	Call	Bond Future	1,975.1700	1.9752	1,618.6200	1.6186	(18.052)	0	0	1,000
2023/07/06	2032	02/05/2024	10.86	Put	Bond Future	4,792.4700	4.7925	5,423.8400	5.4238	13.174	0	0	0
2023/07/06	2032	02/05/2024	10.56	Call	Bond Future	1,485.3000	1.4853	1,194.5600	1.1946	(19.574)	0	0	0
2023/07/06	2032	02/05/2024	10.56	Put	Bond Future	5,740.9900	5.7410	6,438.1700	6.4382	12.144	0	0	0
2023/07/06	2032	02/05/2024	10.65	Call	Bond Future	1,623.1600	1.6232	1,313.0400	1.3130	(19.106)	0	0	1,550
2023/07/06	2032	02/05/2024	10.65	Put	Bond Future	5,444.1000	5.4441	6,121.9000	6.1219	12.450	0	0	0
2023/07/06	2032	02/05/2024	10.36	Call	Bond Future	1,230.4500	1.2305	978.9700	0.9790	(20.438)	0	0	1,000
2023/07/06	2032	02/05/2024	10.36	Put	Bond Future	6,462.2800	6.4623	7,198.7200	7.1987	11.396	0	0	0
2023/07/06	2032	02/05/2024			Bond Future	11.4668	84.3899	11.6859	83.4020	1.911	0.0000	0.0000	0
2023/07/06	2032	02/05/2024	12.90	Put	Bond Future	1,292.7000	1.2927	1,528.6900	1.5287	18.256	0	0	1,000
2023/07/06	2032	02/05/2024	13.35	Call	Bond Future	8,981.9900	8.9820	8,177.1700	8.1772	(8.960)	0	0	0
2023/07/06	2032	02/05/2024	13.35	Put	Bond Future	967.0200	0.9670	1,150.1200	1.1501	18.934	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
2023/07/06	2032	02/05/2024	11.09	Call	Bond Future	2,415.3900	2.4154	2,006.5300	2.0065	(16.927)	0	0	500
2023/07/06	2032	02/05/2024	11.09	Put	Bond Future	4,150.5000	4.1505	4,729.5600	4.7296	13.952	0	0	0
2023/07/06	2032	02/05/2024	11.35	Call	Bond Future	2,987.6400	2.9876	2,519.2900	2.5193	(15.676)	0	0	1,550
2023/07/06	2032	02/05/2024	11.35	Put	Bond Future	3,520.4900	3.5205	4,040.0600	4.0401	14.758	0	0	0
2023/07/06	2032	02/05/2024	10.59	Call	Bond Future	1,530.3000	1.5303	1,233.1500	1.2331	(19.418)	0	0	500
2023/07/06	2032	02/05/2024	10.59	Put	Bond Future	5,640.7600	5.6408	6,331.5300	6.3315	12.246	0	0	0
2023/07/06	2032	02/05/2024	10.54	Call	Bond Future	1,455.5900	1.4556	1,169.1200	1.1691	(19.681)	0	0	0
2023/07/06	2032	02/05/2024	10.54	Put	Bond Future	5,808.2700	5.8083	6,509.7200	6.5097	12.077	0	0	0
2023/07/06	2032	02/05/2024	10.55	Call	Bond Future	1,470.4000	1.4704	1,181.8000	1.1818	(19.627)	0	0	0
2023/07/06	2032	02/05/2024	10.55	Put	Bond Future	5,774.5600	5.7746	6,473.8800	6.4739	12.110	0	0	0
2023/07/06	2032	01/08/2024	11.15	Call	Bond Future	2,547.9100	2.5479	2,131.2700	2.1313	(16.352)	0	0	0
2023/07/06	2032	01/08/2024	11.15	Put	Bond Future	4,435.2200	4.4352	5,028.7900	5.0288	13.383	0	0	0
2023/07/06	2032	01/08/2024			Bond Future	11.5693	86.3057	11.7988	85.2955	1.984	0.0000	0.0000	0
2023/07/06	2032	01/08/2024	11.13	Call	Bond Future	2,507.2000	2.5072	2,094.9200	2.0949	(16.444)	0	0	0
2023/07/06	2032	01/08/2024	11.13	Put	Bond Future	4,485.9000	4.4859	5,083.8300	5.0838	13.329	0	0	0
2023/07/06	2032	01/08/2024	11.14	Call	Bond Future	2,527.5100	2.5275	2,113.0500	2.1131	(16.398)	0	0	0
2023/07/06	2032	01/08/2024	11.14	Put	Bond Future	4,460.5000	4.4605	5,056.2500	5.0563	13.356	0	0	0
2023/07/06	2033	03/08/2023			Bond Future	116.5508	116.5508	116.3557	116.3557	(0.167)	0.0000	0.0000	6,984
2023/07/06	2033	02/11/2023			Bond Future	117.7204	117.7204	117.5209	117.5209	(0.170)	0.0000	0.0000	290
2023/07/06	2033	01/02/2024			Bond Future	120.4251	120.4251	120.2208	120.2208	(0.170)	0.0000	0.0000	0
2023/07/06	2033	02/05/2024			Bond Future	121.7472	121.7472	121.5383	121.5383	(0.172)	0.0000	0.0000	0
2023/07/06	2033	01/08/2024			Bond Future	124.5406	124.5406	124.3271	124.3271	(0.171)	0.0000	0.0000	0
2023/07/06	2037	03/08/2023	12.12	Call	Bond Future	1,176.3600	1.1764	697.3800	0.6974	(40.717)	0	0	0
2023/07/06	2037	03/08/2023	12.12	Put	Bond Future	1,329.3400	1.3293	1,944.0200	1.9440	46.239	0	0	0
2023/07/06	2037	03/08/2023	12.13	Call	Bond Future	1,203.4900	1.2035	716.9300	0.7169	(40.429)	0	0	0
2023/07/06	2037	03/08/2023	12.13	Put	Bond Future	1,302.7000	1.3027	1,909.8000	1.9098	46.603	0	0	0
2023/07/06	2037	03/08/2023			Bond Future	12.1485	76.2740	12.3546	75.1804	1.697	0.0000	0.0000	128,635
2023/07/06	2037	03/08/2023	10.30	Call	Bond Future	0.0800	0.0001	0.0100	0.0000	(87.500)	0	0	1,800
2023/07/06	2037	03/08/2023	10.30	Put	Bond Future	10,944.3900	10.9444	12,037.9800	12.0380	9.992	0	0	0
2023/07/06	2037	03/08/2023	11.00	Call	Bond Future	11.7400	0.0117	2.9000	0.0029	(75.298)	0	0	1,800
2023/07/06	2037	03/08/2023	11.00	Put	Bond Future	6,557.6400	6.5576	7,642.4600	7.6425	16.543	0	0	0
2023/07/06	2037	03/08/2023	12.14	Call	Bond Future	1,230.9500	1.2309	736.8200	0.7368	(40.142)	0	0	0
2023/07/06	2037	03/08/2023	12.14	Put	Bond Future	1,276.4500	1.2764	1,875.9800	1.8760	46.969	0	0	0
2023/07/06	2037	02/11/2023	12.52	Call	Bond Future	3,404.8500	3.4049	2,761.8200	2.7618	(18.886)	0	0	750
2023/07/06	2037	02/11/2023	12.52	Put	Bond Future	2,036.6100	2.0366	2,511.5200	2.5115	23.319	0	0	0
2023/07/06	2037	02/11/2023	13.89	Call	Bond Future	8,459.8000	8.4598	7,495.6900	7.4957	(11.396)	0	0	0
2023/07/06	2037	02/11/2023	13.89	Put	Bond Future	517.9200	0.5179	671.7500	0.6717	29.701	0	0	750
2023/07/06	2037	02/11/2023	11.56	Put	Bond Future	4,860.0600	4.8601	5,685.8000	5.6858	16.990	0	0	0
2023/07/06	2037	02/11/2023	11.57	Call	Bond Future	1,059.3000	1.0593	763.6500	0.7636	(27.910)	0	0	0
2023/07/06	2037	02/11/2023	11.55	Put	Bond Future	4,900.5800	4.9006	5,729.7400	5.7297	16.920	0	0	0
2023/07/06	2037	02/11/2023			Bond Future	12.2573	77.9533	12.4714	76.8354	1.747	0.0000	0.0000	14,143
2023/07/06	2037	02/11/2023	11.56	Call	Bond Future	1,042.8800	1.0429	750.6800	0.7507	(28.019)	0	0	0
2023/07/06	2037	02/11/2023	11.57	Put	Bond Future	4,819.7700	4.8198	5,642.0600	5.6421	17.061	0	0	0
2023/07/06	2037	02/11/2023	12.02	Call	Bond Future	1,985.3100	1.9853	1,523.9200	1.5239	(23.240)	0	0	750
2023/07/06	2037	02/11/2023	12.02	Put	Bond Future	3,253.7700	3.2538	3,910.3200	3.9103	20.178	0	0	0
2023/07/06	2037	02/11/2023	11.55	Call	Bond Future	1,026.6300	1.0266	737.8500	0.7378	(28.129)	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
2023/07/06	2037	01/02/2024	12.93	Call	Bond Future	5,174.4300	5.1744	4,452.1800	4.4522	(13.958)	0	0	0
2023/07/06	2037	01/02/2024	12.93	Put	Bond Future	2,314.0100	2.3140	2,735.2200	2.7352	18.203	0	0	2,500
2023/07/06	2037	01/02/2024	13.93	Put	Bond Future	1,139.2900	1.1393	1,372.9100	1.3729	20.506	0	0	2,500
2023/07/06	2037	01/02/2024	12.33	Call	Bond Future	3,348.3600	3.3484	2,782.3000	2.7823	(16.906)	0	0	0
2023/07/06	2037	01/02/2024	12.33	Put	Bond Future	3,522.4700	3.5225	4,099.8700	4.0999	16.392	0	0	0
2023/07/06	2037	01/02/2024	12.09	Put	Bond Future	4,156.9700	4.1570	4,803.6200	4.8036	15.556	0	0	0
2023/07/06	2037	01/02/2024			Bond Future	12.3635	75.4697	12.5861	74.3263	1.801	0.0000	0.0000	0
2023/07/06	2037	01/02/2024	13.93	Call	Bond Future	8,669.3500	8.6693	7,759.5100	7.7595	(10.495)	0	0	0
2023/07/06	2037	01/02/2024	12.31	Call	Bond Future	3,293.0100	3.2930	2,732.6200	2.7326	(17.018)	0	0	0
2023/07/06	2037	01/02/2024	12.31	Put	Bond Future	3,571.4700	3.5715	4,154.5400	4.1545	16.326	0	0	0
2023/07/06	2037	01/02/2024	12.32	Call	Bond Future	3,320.7500	3.3207	2,757.5200	2.7575	(16.961)	0	0	0
2023/07/06	2037	01/02/2024	12.32	Put	Bond Future	3,547.0100	3.5470	4,127.2400	4.1272	16.358	0	0	0
2023/07/06	2037	01/02/2024	12.09	Call	Bond Future	2,716.5700	2.7166	2,219.7600	2.2198	(18.288)	0	0	2,500
2023/07/06	2037	02/05/2024	11.44	Call	Bond Future	1,668.2200	1.6682	1,336.1600	1.3362	(19.905)	0	0	0
2023/07/06	2037	02/05/2024	11.44	Put	Bond Future	7,240.0300	7.2400	8,077.5600	8.0776	11.568	0	0	0
2023/07/06	2037	02/05/2024	11.45	Call	Bond Future	1,682.8100	1.6828	1,348.5200	1.3485	(19.865)	0	0	0
2023/07/06	2037	02/05/2024	11.43	Put	Bond Future	7,282.2700	7.2823	8,122.0400	8.1220	11.532	0	0	0
2023/07/06	2037	02/05/2024			Bond Future	12.4743	77.1977	12.7057	76.0282	1.855	0.0000	0.0000	0
2023/07/06	2037	02/05/2024	11.45	Put	Bond Future	7,197.9200	7.1979	8,033.2200	8.0332	11.605	0	0	0
2023/07/06	2037	02/05/2024	11.43	Call	Bond Future	1,653.7100	1.6537	1,323.8900	1.3239	(19.944)	0	0	0
2023/07/06	2037	01/08/2024	12.10	Call	Bond Future	2,998.3000	2.9983	2,506.5900	2.5066	(16.400)	0	0	0
2023/07/06	2037	01/08/2024	12.10	Put	Bond Future	5,550.5100	5.5505	6,254.8500	6.2549	12.690	0	0	0
2023/07/06	2037	01/08/2024	12.09	Call	Bond Future	2,975.7200	2.9757	2,486.4500	2.4865	(16.442)	0	0	0
2023/07/06	2037	01/08/2024	12.09	Put	Bond Future	5,580.7000	5.5807	6,287.4800	6.2875	12.665	0	0	0
2023/07/06	2037	01/08/2024			Bond Future	12.5958	74.6945	12.8367	73.4984	1.913	0.0000	0.0000	0
2023/07/06	2037	01/08/2024	12.11	Call	Bond Future	3,020.9600	3.0210	2,526.8100	2.5268	(16.357)	0	0	0
2023/07/06	2037	01/08/2024	12.11	Put	Bond Future	5,520.4500	5.5204	6,222.3500	6.2224	12.715	0	0	0
2023/07/06	2038	03/08/2023			Bond Future	126.4269	126.4269	126.1324	126.1324	(0.233)	0.0000	0.0000	1,807
2023/07/06	2038	02/11/2023			Bond Future	129.2412	129.2412	128.9399	128.9399	(0.233)	0.0000	0.0000	2,931
2023/07/06	2038	01/02/2024			Bond Future	130.1926	130.1926	129.8843	129.8843	(0.237)	0.0000	0.0000	0
2023/07/06	2038	02/05/2024			Bond Future	133.2036	133.2036	132.8882	132.8882	(0.237)	0.0000	0.0000	0
2023/07/06	2038	01/08/2024			Bond Future	134.1880	134.1880	133.8657	133.8657	(0.240)	0.0000	0.0000	0
2023/07/06	2040	03/08/2023	12.23	Call	Bond Future	957.8800	0.9579	539.2300	0.5392	(43.706)	0	0	0
2023/07/06	2040	03/08/2023	12.23	Put	Bond Future	1,750.8800	1.7509	2,483.4900	2.4835	41.842	0	0	0
2023/07/06	2040	03/08/2023			Bond Future	12.3691	76.7215	12.5752	75.5702	1.666	0.0000	0.0000	126,700
2023/07/06	2040	03/08/2023	12.21	Call	Bond Future	909.9000	0.9099	506.7400	0.5067	(44.308)	0	0	0
2023/07/06	2040	03/08/2023	12.21	Put	Bond Future	1,817.9600	1.8180	2,566.0600	2.5661	41.151	0	0	0
2023/07/06	2040	03/08/2023	12.22	Call	Bond Future	933.7500	0.9338	522.8500	0.5228	(44.005)	0	0	0
2023/07/06	2040	03/08/2023	12.22	Put	Bond Future	1,784.2500	1.7843	2,524.6100	2.5246	41.494	0	0	0
2023/07/06	2040	02/11/2023	12.60	Call	Bond Future	3,147.4100	3.1474	2,521.4200	2.5214	(19.889)	0	0	128
2023/07/06	2040	02/11/2023	12.60	Put	Bond Future	2,484.4300	2.4844	3,035.1900	3.0352	22.168	0	0	0
2023/07/06	2040	02/11/2023	13.64	Call	Bond Future	6,956.3700	6.9564	6,027.7100	6.0277	(13.350)	0	0	0
2023/07/06	2040	02/11/2023	13.64	Put	Bond Future	908.1500	0.9081	1,156.2400	1.1562	27.318	0	0	128
2023/07/06	2040	02/11/2023	11.58	Call	Bond Future	798.4700	0.7985	558.5000	0.5585	(30.054)	0	0	0
2023/07/06	2040	02/11/2023	11.58	Put	Bond Future	6,082.0400	6.0820	7,018.8200	7.0188	15.402	0	0	0
2023/07/06	2040	02/11/2023	11.59	Call	Bond Future	812.5900	0.8126	569.3300	0.5693	(29.936)	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
2023/07/06	2040	02/11/2023	11.60	Put	Bond Future	5,986.9000	5.9869	6,917.0800	6.9171	15.537	0	0	0
2023/07/06	2040	02/11/2023			Bond Future	12.4801	78.4105	12.6941	77.2338	1.714	0.0000	0.0000	6,747
2023/07/06	2040	02/11/2023	11.80	Call	Bond Future	1,147.4200	1.1474	830.9500	0.8309	(27.581)	0	0	128
2023/07/06	2040	02/11/2023	11.80	Put	Bond Future	5,087.8600	5.0879	5,948.1400	5.9481	16.908	0	0	0
2023/07/06	2040	02/11/2023	11.59	Put	Bond Future	6,034.3500	6.0343	6,967.8400	6.9678	15.470	0	0	0
2023/07/06	2040	02/11/2023	11.60	Call	Bond Future	826.8700	0.8269	580.3000	0.5803	(29.820)	0	0	0
2023/07/06	2040	01/02/2024	12.33	Call	Bond Future	2,937.8800	2.9379	2,407.7100	2.4077	(18.046)	0	0	0
2023/07/06	2040	01/02/2024	12.33	Put	Bond Future	4,377.3300	4.3773	5,050.7800	5.0508	15.385	0	0	0
2023/07/06	2040	01/02/2024	12.34	Call	Bond Future	2,964.7200	2.9647	2,431.4800	2.4315	(17.986)	0	0	0
2023/07/06	2040	01/02/2024	12.34	Put	Bond Future	4,347.7400	4.3477	5,018.1200	5.0181	15.419	0	0	0
2023/07/06	2040	01/02/2024			Bond Future	12.5887	75.6870	12.8111	74.4834	1.766	0.0000	0.0000	28
2023/07/06	2040	01/02/2024	12.35	Call	Bond Future	2,991.4400	2.9914	2,455.1500	2.4551	(17.927)	0	0	0
2023/07/06	2040	01/02/2024	12.35	Put	Bond Future	4,318.0900	4.3181	4,985.4200	4.9854	15.454	0	0	0
2023/07/06	2040	02/05/2024	11.60	Call	Bond Future	1,751.6000	1.7516	1,408.9800	1.4090	(19.560)	0	0	0
2023/07/06	2040	02/05/2024	11.61	Call	Bond Future	1,766.8000	1.7668	1,421.8800	1.4219	(19.522)	0	0	0
2023/07/06	2040	02/05/2024	11.62	Put	Bond Future	7,994.9100	7.9949	8,878.7600	8.8788	11.055	0	0	0
2023/07/06	2040	02/05/2024			Bond Future	12.7015	77.4199	12.9325	76.1889	1.819	0.0000	0.0000	0
2023/07/06	2040	02/05/2024	11.60	Put	Bond Future	8,086.7200	8.0867	8,975.1800	8.9752	10.987	0	0	0
2023/07/06	2040	02/05/2024	11.61	Put	Bond Future	8,040.7300	8.0407	8,926.8900	8.9269	11.021	0	0	0
2023/07/06	2040	02/05/2024	11.62	Call	Bond Future	1,782.0900	1.7821	1,434.8600	1.4349	(19.484)	0	0	0
2023/07/06	2040	01/08/2024	12.34	Call	Bond Future	3,430.6700	3.4307	2,898.5400	2.8985	(15.511)	0	0	0
2023/07/06	2040	01/08/2024	12.34	Put	Bond Future	6,074.1300	6.0741	6,800.9500	6.8010	11.966	0	0	0
2023/07/06	2040	01/08/2024			Bond Future	12.8247	74.6712	13.0651	73.4123	1.875	0.0000	0.0000	0
2023/07/06	2040	01/08/2024	12.32	Call	Bond Future	3,382.3700	3.3824	2,855.1500	2.8551	(15.587)	0	0	0
2023/07/06	2040	01/08/2024	12.32	Put	Bond Future	6,138.0200	6.1380	6,869.7500	6.8698	11.921	0	0	0
2023/07/06	2040	01/08/2024	12.33	Call	Bond Future	3,406.3300	3.4063	2,876.6600	2.8767	(15.550)	0	0	0
2023/07/06	2040	01/08/2024	12.33	Put	Bond Future	6,105.8500	6.1059	6,835.1300	6.8351	11.944	0	0	0
2023/07/06	2044	03/08/2023	12.00	Call	Bond Future	393.5100	0.3935	186.4200	0.1864	(52.626)	0	0	0
2023/07/06	2044	03/08/2023	12.00	Put	Bond Future	2,888.5400	2.8885	3,806.2700	3.8063	31.771	0	0	4,754
2023/07/06	2044	03/08/2023	12.15	Call	Bond Future	638.7200	0.6387	333.5300	0.3335	(47.782)	0	0	0
2023/07/06	2044	03/08/2023	12.15	Put	Bond Future	2,242.7800	2.2428	3,062.4100	3.0624	36.545	0	0	0
2023/07/06	2044	03/08/2023	12.16	Call	Bond Future	657.9600	0.6580	345.6600	0.3457	(47.465)	0	0	0
2023/07/06	2044	03/08/2023	12.16	Put	Bond Future	2,203.2500	2.2032	3,015.7700	3.0158	36.878	0	0	0
2023/07/06	2044	03/08/2023			Bond Future	12.4278	73.0970	12.6288	71.9721	1.618	0.0000	0.0000	85,039
2023/07/06	2044	03/08/2023	11.75	Call	Bond Future	148.9900	0.1490	58.7000	0.0587	(60.601)	0	0	4,553
2023/07/06	2044	03/08/2023	11.75	Put	Bond Future	4,169.1300	4.1691	5,203.6600	5.2037	24.814	0	0	3,076
2023/07/06	2044	03/08/2023	12.17	Call	Bond Future	677.5800	0.6776	358.1000	0.3581	(47.150)	0	0	0
2023/07/06	2044	03/08/2023	12.17	Put	Bond Future	2,164.1800	2.1642	2,969.5200	2.9695	37.212	0	0	0
2023/07/06	2044	03/08/2023	12.50	Call	Bond Future	1,535.7000	1.5357	961.9400	0.9619	(37.361)	0	0	0
2023/07/06	2044	03/08/2023	12.50	Put	Bond Future	1,128.3300	1.1283	1,679.3900	1.6794	48.839	0	0	9,106
2023/07/06	2044	02/11/2023	11.57	Call	Bond Future	731.7400	0.7317	513.6000	0.5136	(29.811)	0	0	0
2023/07/06	2044	02/11/2023	11.57	Put	Bond Future	6,479.6900	6.4797	7,411.2400	7.4112	14.376	0	0	0
2023/07/06	2044	02/11/2023			Bond Future	12.5350	74.7062	12.7436	73.5565	1.664	0.0000	0.0000	896
2023/07/06	2044	02/11/2023	11.55	Call	Bond Future	705.5800	0.7056	493.6000	0.4936	(30.043)	0	0	0
2023/07/06	2044	02/11/2023	11.55	Put	Bond Future	6,580.6200	6.5806	7,518.3300	7.5183	14.250	0	0	0
2023/07/06	2044	02/11/2023	11.56	Call	Bond Future	718.5200	0.7185	503.4800	0.5035	(29.928)	0	0	0
2023/07/06	2044	02/11/2023	11.56	Put	Bond Future	6,529.9700	6.5300	7,464.6200	7.4646	14.313	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
2023/07/06	2044	01/02/2024	12.29	Call	Bond Future	2,680.5600	2.6806	2,189.1000	2.1891	(18.334)	0	0	0
2023/07/06	2044	01/02/2024	12.29	Put	Bond Future	4,649.6800	4.6497	5,334.1800	5.3342	14.721	0	0	0
2023/07/06	2044	01/02/2024			Bond Future	12.6397	72.0237	12.8564	70.8477	1.714	0.0000	0.0000	0
2023/07/06	2044	01/02/2024	12.27	Call	Bond Future	2,630.1200	2.6301	2,144.7600	2.1448	(18.454)	0	0	0
2023/07/06	2044	01/02/2024	12.27	Put	Bond Future	4,714.5800	4.7146	5,405.1800	5.4052	14.648	0	0	0
2023/07/06	2044	01/02/2024	12.28	Call	Bond Future	2,655.3900	2.6554	2,166.9700	2.1670	(18.394)	0	0	0
2023/07/06	2044	01/02/2024	12.28	Put	Bond Future	4,682.1400	4.6821	5,369.6800	5.3697	14.684	0	0	0
2023/07/06	2044	02/05/2024	11.67	Call	Bond Future	1,819.4700	1.8195	1,476.0500	1.4760	(18.875)	0	0	0
2023/07/06	2044	02/05/2024	11.67	Put	Bond Future	8,094.6300	8.0946	8,954.0300	8.9540	10.617	0	0	0
2023/07/06	2044	02/05/2024			Bond Future	12.7481	73.6727	12.9730	72.4699	1.764	0.0000	0.0000	0
2023/07/06	2044	02/05/2024	11.65	Call	Bond Future	1,788.3200	1.7883	1,449.4600	1.4495	(18.949)	0	0	0
2023/07/06	2044	02/05/2024	11.65	Put	Bond Future	8,188.4400	8.1884	9,052.4000	9.0524	10.551	0	0	0
2023/07/06	2044	02/05/2024	11.66	Call	Bond Future	1,803.8500	1.8038	1,462.7100	1.4627	(18.912)	0	0	0
2023/07/06	2044	02/05/2024	11.66	Put	Bond Future	8,141.4500	8.1414	9,003.1300	9.0031	10.584	0	0	0
2023/07/06	2044	01/08/2024	12.28	Call	Bond Future	3,264.4500	3.2644	2,763.7700	2.7638	(15.337)	0	0	0
2023/07/06	2044	01/08/2024	12.28	Put	Bond Future	6,512.3500	6.5124	7,241.6300	7.2416	11.198	0	0	0
2023/07/06	2044	01/08/2024	12.29	Call	Bond Future	3,287.8300	3.2878	2,784.7700	2.7848	(15.301)	0	0	0
2023/07/06	2044	01/08/2024	12.29	Put	Bond Future	6,478.2600	6.4783	7,205.1600	7.2052	11.221	0	0	0
2023/07/06	2044	01/08/2024			Bond Future	12.8662	70.9640	13.1001	69.7341	1.818	0.0000	0.0000	0
2023/07/06	2044	01/08/2024	12.30	Call	Bond Future	3,311.5900	3.3116	2,806.1400	2.8061	(15.263)	0	0	0
2023/07/06	2044	01/08/2024	12.30	Put	Bond Future	6,444.6100	6.4446	7,169.1200	7.1691	11.242	0	0	0
2023/07/06	2046	03/08/2023			Bond Future	111.8041	111.8041	110.9440	110.9440	(0.769)	0.0000	0.0000	12,491
2023/07/06	2046	02/11/2023			Bond Future	112.2002	112.2002	111.3208	111.3208	(0.784)	0.0000	0.0000	5,016
2023/07/06	2046	01/02/2024			Bond Future	114.7781	114.7781	113.8784	113.8784	(0.784)	0.0000	0.0000	0
2023/07/06	2046	02/05/2024			Bond Future	115.2830	115.2830	114.3624	114.3624	(0.799)	0.0000	0.0000	0
2023/07/06	2046	01/08/2024			Bond Future	117.9274	117.9274	116.9858	116.9858	(0.798)	0.0000	0.0000	0
2023/07/06	2050	03/08/2023			Bond Future	110.5374	110.5374	110.5393	110.5393	0.002	0.0000	0.0000	9,592
2023/07/06	2050	02/11/2023			Bond Future	112.9980	112.9980	112.9996	112.9996	0.001	0.0000	0.0000	4,487
2023/07/06	2050	01/02/2024			Bond Future	113.3473	113.3473	113.3489	113.3489	0.001	0.0000	0.0000	0
2023/07/06	2050	02/05/2024			Bond Future	115.9686	115.9686	115.9704	115.9704	0.002	0.0000	0.0000	0
2023/07/06	2050	01/08/2024			Bond Future	116.3203	116.3203	116.3223	116.3223	0.002	0.0000	0.0000	0
2023/07/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/06	AL37	03/08/2023			Index Future	882.4340	882.4340	876.6260	876.6260	(0.658)	0.0000	0.0000	0
2023/07/06	AL37	02/11/2023			Index Future	901.8600	901.8600	895.9220	895.9220	(0.658)	0.0000	0.0000	0
2023/07/06	AL37	01/02/2024			Index Future	922.3680	922.3680	916.2950	916.2950	(0.658)	0.0000	0.0000	0
2023/07/06	AL37	02/05/2024			Index Future	943.4950	943.4950	937.2830	937.2830	(0.658)	0.0000	0.0000	0
2023/07/06	AL37	01/08/2024			Index Future	964.9480	964.9480	958.5960	958.5960	(0.658)	0.0000	0.0000	0
2023/07/06	AL7T	03/08/2023			Index Future	1,005.6580	1,005.6580	994.2890	994.2890	(1.131)	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
2023/07/06	AL7T	02/11/2023			Index Future	1,027.7960	1,027.7960	1,016.1750	1,016.1750	(1.131)	0.0000	0.0000	0
2023/07/06	AL7T	01/02/2024			Index Future	1,051.1680	1,051.1680	1,039.2810	1,039.2810	(1.131)	0.0000	0.0000	0
2023/07/06	AL7T	02/05/2024			Index Future	1,075.2450	1,075.2450	1,063.0870	1,063.0870	(1.131)	0.0000	0.0000	0
2023/07/06	AL7T	01/08/2024			Index Future	1,099.6930	1,099.6930	1,087.2610	1,087.2610	(1.130)	0.0000	0.0000	0
2023/07/06	ALBI	03/08/2023			Index Future	878.9690	878.9690	869.3250	869.3250	(1.097)	0.0000	0.0000	106
2023/07/06	ALBI	02/11/2023			Index Future	898.3180	898.3180	888.4600	888.4600	(1.097)	0.0000	0.0000	0
2023/07/06	ALBI	01/02/2024			Index Future	918.7460	918.7460	908.6620	908.6620	(1.098)	0.0000	0.0000	0
2023/07/06	ALBI	02/05/2024			Index Future	939.7900	939.7900	929.4760	929.4760	(1.097)	0.0000	0.0000	0
2023/07/06	ALBI	01/08/2024			Index Future	961.1590	961.1590	950.6120	950.6120	(1.097)	0.0000	0.0000	0
2023/07/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/07/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/06	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
2023/07/06	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/06	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/06	ES33	03/08/2023			Bond Future	12.6410	74.0749	12.8370	73.2092	1.550	0.0000	0.0000	350
2023/07/06	ES33	02/11/2023			Bond Future	12.7837	71.9252	12.9881	71.0402	1.599	0.0000	0.0000	0
2023/07/06	ES33	01/02/2024			Bond Future	12.9255	73.5780	13.1389	72.6726	1.651	0.0000	0.0000	0
2023/07/06	ES33	02/05/2024			Bond Future	13.0692	71.4787	13.2920	70.5524	1.705	0.0000	0.0000	0
2023/07/06	ES33	01/08/2024			Bond Future	13.2229	73.1167	13.4557	72.1692	1.761	0.0000	0.0000	0
2023/07/06	ES42	03/08/2023			Bond Future	13.0889	70.6152	13.2949	69.5829	1.574	0.0000	0.0000	4,000
2023/07/06	ES42	02/11/2023			Bond Future	13.2249	67.9236	13.4394	66.8682	1.622	0.0000	0.0000	0
2023/07/06	ES42	01/02/2024			Bond Future	13.3536	69.4847	13.5767	68.4049	1.671	0.0000	0.0000	0
2023/07/06	ES42	02/05/2024			Bond Future	13.4890	66.8284	13.7213	65.7237	1.722	0.0000	0.0000	0
2023/07/06	ES42	01/08/2024			Bond Future	13.6301	68.3585	13.8719	67.2286	1.774	0.0000	0.0000	0
2023/07/06	GOVI	03/08/2023	837.21	Call	GOVI	291,920.0000	29.1920	196,690.0000	19.6690	(32.622)	0	0	0
2023/07/06	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/06	GOVI	03/08/2023	837.22	Call	GOVI	291,820.0000	29.1820	196,590.0000	19.6590	(32.633)	0	0	0
2023/07/06	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/06	GOVI	03/08/2023			GOVI	866.4020	866.4020	856.8790	856.8790	(1.099)	0.0000	0.0000	832
2023/07/06	GOVI	03/08/2023	837.23	Call	GOVI	291,720.0000	29.1720	196,490.0000	19.6490	(32.644)	0	0	0
2023/07/06	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/06	GOVI	02/11/2023	885.81	Put	GOVI	3,350.0000	0.3350	100,700.0000	10.0700	2905.970	0	0	0
2023/07/06	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/06	GOVI	02/11/2023			GOVI	885.4750	885.4750	875.7400	875.7400	(1.099)	0.0000	0.0000	0
2023/07/06	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/06	GOVI	02/11/2023	885.80	Put	GOVI	3,250.0000	0.3250	100,600.0000	10.0600	2995.385	0	0	0
2023/07/06	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/06	GOVI	02/11/2023	885.82	Put	GOVI	3,450.0000	0.3450	100,800.0000	10.0800	2821.739	0	0	0
2023/07/06	GOVI	01/02/2024	880.00	Call	GOVI	256,100.0000	25.6100	156,530.0000	15.6530	(38.879)	0	0	0
2023/07/06	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/06	GOVI	01/02/2024			GOVI	905.6100	905.6100	895.6530	895.6530	(1.099)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/06	GOVI	01/02/2024	879.98	Call	GOVI	256,300.0000	25.6300	156,730.0000	15.6730	(38.849)	0	0	0
2023/07/06	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/06	GOVI	01/02/2024	879.99	Call	GOVI	256,200.0000	25.6200	156,630.0000	15.6630	(38.864)	0	0	0
2023/07/06	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/06	GOVI	02/05/2024	950.97	Put	GOVI	246,160.0000	24.6160	348,010.0000	34.8010	41.376	0	0	0
2023/07/06	GOVI	02/05/2024	950.98	Put	GOVI	246,260.0000	24.6260	348,110.0000	34.8110	41.359	0	0	0
2023/07/06	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/06	GOVI	02/05/2024			GOVI	926.3540	926.3540	916.1690	916.1690	(1.099)	0.0000	0.0000	0
2023/07/06	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/06	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/06	GOVI	02/05/2024	950.99	Put	GOVI	246,360.0000	24.6360	348,210.0000	34.8210	41.342	0	0	0
2023/07/06	GOVI	01/08/2024	943.39	Call	GOVI	40,270.0000	4.0270	0.0000	0.0000	(100.000)	0	0	0
2023/07/06	GOVI	01/08/2024	943.39	Put	GOVI	0.0000	0.0000	63,880.0000	6.3880	100.000	0	0	0
2023/07/06	GOVI	01/08/2024			GOVI	947.4170	947.4170	937.0020	937.0020	(1.099)	0.0000	0.0000	0
2023/07/06	GOVI	01/08/2024	943.37	Call	GOVI	40,470.0000	4.0470	0.0000	0.0000	(100.000)	0	0	0
2023/07/06	GOVI	01/08/2024	943.37	Put	GOVI	0.0000	0.0000	63,680.0000	6.3680	100.000	0	0	0
2023/07/06	GOVI	01/08/2024	943.38	Call	GOVI	40,370.0000	4.0370	0.0000	0.0000	(100.000)	0	0	0
2023/07/06	GOVI	01/08/2024	943.38	Put	GOVI	0.0000	0.0000	63,780.0000	6.3780	100.000	0	0	0
2023/07/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/07/06	IGOV	03/08/2023			Index Future	326.5110	326.5110	326.0060	326.0060	(0.155)	0.0000	0.0000	495
2023/07/06	IGOV	02/11/2023			Index Future	333.7780	333.7780	333.2630	333.2630	(0.154)	0.0000	0.0000	16
2023/07/06	IGOV	01/02/2024			Index Future	341.4470	341.4470	340.9190	340.9190	(0.155)	0.0000	0.0000	0
2023/07/06	IGOV	02/05/2024			Index Future	349.3440	349.3440	348.8040	348.8040	(0.155)	0.0000	0.0000	0
2023/07/06	IGOV	01/08/2024			Index Future	357.3620	357.3620	356.8110	356.8110	(0.154)	0.0000	0.0000	0
2023/07/06	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/07/06	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/07/06	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/07/06	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/07/06	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/07/06	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/07/06	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/07/06	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/07/06	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/07/06	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/07/06	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/07/06	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/07/06	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/07/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/07/06	JBAF	19/07/2023			Jibar Tradeable Future	8.5050	91.4950	8.5050	91.4950	0.000	0.0000	0.0000	0
2023/07/06	JBAF	16/08/2023			Jibar Tradeable Future	8.6300	91.3700	8.6650	91.3350	0.406	0.0000	0.0000	0
2023/07/06	JBAF	20/09/2023			Jibar Tradeable Future	8.6450	91.3550	8.6850	91.3150	0.463	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
2023/07/06	JBAF	18/10/2023			Jibar Tradeable Future	8.6800	91.3200	8.7300	91.2700	0.576	0.0000	0.0000	0
2023/07/06	JBAF	15/11/2023			Jibar Tradeable Future	8.6800	91.3200	8.7300	91.2700	0.576	0.0000	0.0000	0
2023/07/06	JBAF	20/12/2023			Jibar Tradeable Future	8.7050	91.2950	8.7700	91.2300	0.747	0.0000	0.0000	0
2023/07/06	JBAF	20/03/2024			Jibar Tradeable Future	8.6600	91.3400	8.7400	91.2600	0.924	0.0000	0.0000	0
2023/07/06	JBAF	19/06/2024			Jibar Tradeable Future	8.5200	91.4800	8.6400	91.3600	1.408	0.0000	0.0000	0
2023/07/06	JBAF	18/09/2024			Jibar Tradeable Future	8.4200	91.5800	8.5600	91.4400	1.663	0.0000	0.0000	0
2023/07/06	JBAF	18/12/2024			Jibar Tradeable Future	8.2850	91.7150	8.4450	91.5550	1.931	0.0000	0.0000	0
2023/07/06	JBAF	19/03/2025			Jibar Tradeable Future	8.2400	91.7600	8.4000	91.6000	1.942	0.0000	0.0000	0
2023/07/06	JBAF	18/06/2025			Jibar Tradeable Future	8.3050	91.6950	8.4650	91.5350	1.927	0.0000	0.0000	0
2023/07/06	R035	03/08/2023	12.00	Call	Bond Future	1,772.4300	1.7724	1,152.3800	1.1524	(34.983)	0	0	0
2023/07/06	R035	03/08/2023	12.00	Put	Bond Future	841.0400	0.8410	1,295.2200	1.2952	54.002	0	0	0
2023/07/06	R035	03/08/2023	12.50	Call	Bond Future	3,757.9300	3.7579	2,856.4900	2.8565	(23.988)	0	0	5,000
2023/07/06	R035	03/08/2023			Bond Future	11.8257	85.5265	12.0270	84.4522	1.702	0.0000	0.0000	63,447
2023/07/06	R035	03/08/2023	11.75	Call	Bond Future	1,029.4900	1.0295	596.3800	0.5964	(42.070)	0	0	0
2023/07/06	R035	03/08/2023	11.75	Put	Bond Future	1,438.9100	1.4389	2,080.0300	2.0800	44.556	0	0	4,870
2023/07/06	R035	03/08/2023	11.98	Call	Bond Future	1,705.4800	1.7055	1,099.8100	1.0998	(35.513)	0	0	0
2023/07/06	R035	03/08/2023	11.98	Put	Bond Future	880.2000	0.8802	1,348.7600	1.3488	53.233	0	0	0
2023/07/06	R035	03/08/2023	11.99	Call	Bond Future	1,738.8000	1.7388	1,125.9200	1.1259	(35.247)	0	0	0
2023/07/06	R035	03/08/2023	11.99	Put	Bond Future	860.4400	0.8604	1,321.7900	1.3218	53.618	0	0	0
2023/07/06	R035	03/08/2023	12.50	Put	Bond Future	236.8800	0.2369	409.6700	0.4097	72.944	0	0	0
2023/07/06	R035	02/11/2023	12.85	Call	Bond Future	5,664.7000	5.6647	4,844.2000	4.8442	(14.484)	0	0	0
2023/07/06	R035	02/11/2023	12.85	Put	Bond Future	1,027.9500	1.0280	1,305.5100	1.3055	27.001	0	0	400
2023/07/06	R035	02/11/2023	13.59	Call	Bond Future	8,591.5600	8.5916	7,635.8000	7.6358	(11.124)	0	0	0
2023/07/06	R035	02/11/2023	13.59	Put	Bond Future	471.0700	0.4711	613.3700	0.6134	30.208	0	0	750
2023/07/06	R035	02/11/2023	11.12	Call	Bond Future	829.1300	0.8291	585.7400	0.5857	(29.355)	0	0	400
2023/07/06	R035	02/11/2023	11.41	Call	Bond Future	1,307.9000	1.3079	965.4400	0.9654	(26.184)	0	0	0
2023/07/06	R035	02/11/2023	11.41	Put	Bond Future	4,162.0700	4.1621	4,917.6700	4.9177	18.154	0	0	0
2023/07/06	R035	02/11/2023	11.42	Call	Bond Future	1,326.9300	1.3269	980.8600	0.9809	(26.081)	0	0	0
2023/07/06	R035	02/11/2023	11.42	Put	Bond Future	4,125.5900	4.1256	4,877.5800	4.8776	18.227	0	0	0
2023/07/06	R035	02/11/2023			Bond Future	11.9365	82.8989	12.1460	81.8008	1.755	0.0000	0.0000	110,029
2023/07/06	R035	02/11/2023	11.43	Call	Bond Future	1,346.1300	1.3461	996.4400	0.9964	(25.977)	0	0	0
2023/07/06	R035	02/11/2023	11.43	Put	Bond Future	4,089.3200	4.0893	4,837.6900	4.8377	18.301	0	0	0
2023/07/06	R035	02/11/2023	11.74	Call	Bond Future	2,039.0400	2.0390	1,573.4500	1.5734	(22.834)	0	0	750
2023/07/06	R035	02/11/2023	11.74	Put	Bond Future	3,087.9900	3.0880	3,720.4600	3.7205	20.482	0	0	0
2023/07/06	R035	02/11/2023	12.24	Call	Bond Future	3,493.5500	3.4936	2,847.7300	2.8477	(18.486)	0	0	750
2023/07/06	R035	02/11/2023	12.24	Put	Bond Future	1,909.7700	1.9098	2,362.0100	2.3620	23.680	0	0	0
2023/07/06	R035	02/11/2023	11.12	Put	Bond Future	5,315.8800	5.3159	6,170.5500	6.1705	16.078	0	0	0
2023/07/06	R035	02/11/2023	10.62	Call	Bond Future	345.4500	0.3455	226.8500	0.2268	(34.332)	0	0	400
2023/07/06	R035	02/11/2023	10.62	Put	Bond Future	7,752.5200	7.7525	8,731.9800	8.7320	12.634	0	0	0
2023/07/06	R035	01/02/2024	11.12	Put	Bond Future	6,339.4600	6.3395	7,164.4700	7.1645	13.014	0	0	0
2023/07/06	R035	01/02/2024	12.18	Put	Bond Future	3,070.4300	3.0704	3,594.2500	3.5943	17.060	0	0	0
2023/07/06	R035	01/02/2024	12.19	Call	Bond Future	3,797.1800	3.7972	3,195.1900	3.1952	(15.854)	0	0	0
2023/07/06	R035	01/02/2024	12.19	Put	Bond Future	3,048.7900	3.0488	3,569.9000	3.5699	17.092	0	0	0
2023/07/06	R035	01/02/2024	10.62	Call	Bond Future	728.9100	0.7289	543.7400	0.5437	(25.404)	0	0	400
2023/07/06	R035	01/02/2024	10.62	Put	Bond Future	8,630.4600	8.6305	9,568.3900	9.5684	10.868	0	0	0
2023/07/06	R035	01/02/2024			Bond Future	12.0450	84.7843	12.2633	83.6612	1.813	0.0000	0.0000	0
2023/07/06	R035	01/02/2024	12.20	Call	Bond Future	3,826.6700	3.8267	3,221.9700	3.2220	(15.802)	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
2023/07/06	R035	01/02/2024	12.20	Put	Bond Future	3,027.0500	3.0270	3,545.4500	3.5455	17.126	0	0	0
2023/07/06	R035	01/02/2024	13.46	Call	Bond Future	8,119.0500	8.1190	7,245.1800	7.2452	(10.763)	0	0	0
2023/07/06	R035	01/02/2024	13.46	Put	Bond Future	1,217.5100	1.2175	1,466.7400	1.4667	20.470	0	0	400
2023/07/06	R035	01/02/2024	11.12	Call	Bond Future	1,328.2100	1.3282	1,030.1200	1.0301	(22.443)	0	0	400
2023/07/06	R035	01/02/2024	12.18	Call	Bond Future	3,767.5300	3.7675	3,168.2500	3.1682	(15.906)	0	0	0
2023/07/06	R035	02/05/2024	11.20	Call	Bond Future	1,757.0600	1.7571	1,415.0200	1.4150	(19.467)	0	0	0
2023/07/06	R035	02/05/2024	11.20	Put	Bond Future	6,802.7200	6.8027	7,609.4900	7.6095	11.860	0	0	0
2023/07/06	R035	02/05/2024	11.19	Call	Bond Future	1,741.9800	1.7420	1,402.2000	1.4022	(19.505)	0	0	0
2023/07/06	R035	02/05/2024	11.19	Put	Bond Future	6,843.2100	6.8432	7,652.2400	7.6522	11.822	0	0	0
2023/07/06	R035	02/05/2024			Bond Future	12.1475	82.2111	12.3748	81.0623	1.872	0.0000	0.0000	0
2023/07/06	R035	02/05/2024	11.21	Call	Bond Future	1,772.2200	1.7722	1,427.9200	1.4279	(19.428)	0	0	0
2023/07/06	R035	02/05/2024	11.21	Put	Bond Future	6,762.3700	6.7624	7,566.8800	7.5669	11.897	0	0	0
2023/07/06	R035	01/08/2024	11.80	Call	Bond Future	3,013.5800	3.0136	2,526.8800	2.5269	(16.150)	0	0	0
2023/07/06	R035	01/08/2024	11.80	Put	Bond Future	5,350.6900	5.3507	6,038.7100	6.0387	12.859	0	0	0
2023/07/06	R035	01/08/2024	11.81	Call	Bond Future	3,036.1800	3.0362	2,547.0700	2.5471	(16.109)	0	0	0
2023/07/06	R035	01/08/2024	11.79	Put	Bond Future	5,380.0000	5.3800	6,070.4400	6.0704	12.833	0	0	0
2023/07/06	R035	01/08/2024			Bond Future	12.2573	84.0778	12.4942	82.9030	1.933	0.0000	0.0000	0
2023/07/06	R035	01/08/2024	11.81	Put	Bond Future	5,321.1700	5.3212	6,006.7800	6.0068	12.885	0	0	0
2023/07/06	R035	01/08/2024	11.79	Call	Bond Future	2,990.7300	2.9907	2,506.4500	2.5065	(16.193)	0	0	0
2023/07/06	R053	03/08/2023	12.72	Call	Bond Future	2,996.4100	2.9964	2,096.5900	2.0966	(30.030)	0	0	0
2023/07/06	R053	03/08/2023	12.72	Put	Bond Future	952.6700	0.9527	1,439.5900	1.4396	51.111	0	0	0
2023/07/06	R053	03/08/2023			Bond Future	12.4366	97.7498	12.6276	96.3630	1.536	0.0000	0.0000	0
2023/07/06	R053	03/08/2023	12.70	Call	Bond Future	2,898.7900	2.8988	2,015.2800	2.0153	(30.479)	0	0	0
2023/07/06	R053	03/08/2023	12.70	Put	Bond Future	996.5300	0.9965	1,499.7600	1.4998	50.498	0	0	0
2023/07/06	R053	03/08/2023	12.71	Call	Bond Future	2,947.3900	2.9474	2,055.6900	2.0557	(30.254)	0	0	0
2023/07/06	R053	03/08/2023	12.71	Put	Bond Future	974.3400	0.9743	1,469.3800	1.4694	50.808	0	0	0
2023/07/06	R053	02/11/2023	12.81	Call	Bond Future	4,830.7800	4.8308	4,009.1300	4.0091	(17.009)	0	0	0
2023/07/06	R053	02/11/2023	12.81	Put	Bond Future	2,962.2900	2.9623	3,558.0600	3.5581	20.112	0	0	0
2023/07/06	R053	02/11/2023	12.82	Call	Bond Future	4,873.6200	4.8736	4,047.9200	4.0479	(16.942)	0	0	0
2023/07/06	R053	02/11/2023	12.82	Put	Bond Future	2,935.5000	2.9355	3,527.2200	3.5272	20.157	0	0	0
2023/07/06	R053	02/11/2023			Bond Future	12.5469	94.0358	12.7456	92.6184	1.583	0.0000	0.0000	1,349
2023/07/06	R053	02/11/2023	12.83	Call	Bond Future	4,916.8100	4.9168	4,087.0900	4.0871	(16.875)	0	0	0
2023/07/06	R053	02/11/2023	12.83	Put	Bond Future	2,909.1500	2.9092	3,496.8500	3.4969	20.202	0	0	0
2023/07/06	R053	01/02/2024	12.92	Call	Bond Future	5,906.6900	5.9067	5,079.0400	5.0790	(14.012)	0	0	0
2023/07/06	R053	01/02/2024	12.93	Call	Bond Future	5,947.9700	5.9480	5,117.1300	5.1171	(13.968)	0	0	0
2023/07/06	R053	01/02/2024	12.94	Put	Bond Future	3,974.4900	3.9745	4,590.1800	4.5902	15.491	0	0	0
2023/07/06	R053	01/02/2024			Bond Future	12.6513	96.1747	12.8578	94.7250	1.632	0.0000	0.0000	0
2023/07/06	R053	01/02/2024	12.92	Put	Bond Future	4,028.7800	4.0288	4,650.8400	4.6508	15.440	0	0	0
2023/07/06	R053	01/02/2024	12.93	Put	Bond Future	4,001.5400	4.0015	4,620.4100	4.6204	15.466	0	0	0
2023/07/06	R053	01/02/2024	12.94	Call	Bond Future	5,989.3500	5.9893	5,155.3300	5.1553	(13.925)	0	0	0
2023/07/06	R053	02/05/2024	13.02	Put	Bond Future	4,962.6800	4.9627	5,604.8700	5.6049	12.940	0	0	0
2023/07/06	R053	02/05/2024	13.03	Put	Bond Future	4,935.0800	4.9351	5,574.5400	5.5745	12.957	0	0	0
2023/07/06	R053	02/05/2024	13.04	Call	Bond Future	6,841.3500	6.8413	5,995.1600	5.9952	(12.369)	0	0	0
2023/07/06	R053	02/05/2024			Bond Future	12.7586	92.5104	12.9734	91.0275	1.683	0.0000	0.0000	0
2023/07/06	R053	02/05/2024	13.02	Call	Bond Future	6,761.7700	6.7618	5,921.0400	5.9210	(12.434)	0	0	0
2023/07/06	R053	02/05/2024	13.03	Call	Bond Future	6,801.6900	6.8017	5,958.2300	5.9582	(12.401)	0	0	0
2023/07/06	R053	02/05/2024	13.04	Put	Bond Future	4,907.3200	4.9073	5,544.0500	5.5440	12.975	0	0	0

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2023/07/06	R053	01/08/2024	13.13	Call	Bond Future	7,353.9900	7.3540	6,498.8400	6.4988	(11.628)	0	0	0
2023/07/06	R053	01/08/2024	13.13	Put	Bond Future	5,608.5100	5.6085	6,269.7200	6.2697	11.789	0	0	0
2023/07/06	R053	01/08/2024	13.14	Call	Bond Future	7,392.4600	7.3925	6,534.8200	6.5348	(11.602)	0	0	0
2023/07/06	R053	01/08/2024	13.14	Put	Bond Future	5,580.5200	5.5805	6,239.2400	6.2392	11.804	0	0	0
2023/07/06	R053	01/08/2024			Bond Future	12.8722	94.6096	13.0956	93.0933	1.735	0.0000	0.0000	0
2023/07/06	R053	01/08/2024	13.15	Call	Bond Future	7,431.3600	7.4314	6,571.2300	6.5712	(11.574)	0	0	0
2023/07/06	R053	01/08/2024	13.15	Put	Bond Future	5,553.0600	5.5531	6,209.2900	6.2093	11.817	0	0	0
2023/07/06	R186	03/08/2023	9.73	Put	Bond Future	118.0100	0.1180	212.4300	0.2124	80.010	0	0	0
2023/07/06	R186	03/08/2023	9.74	Call	Bond Future	1,738.7000	1.7387	1,295.8300	1.2958	(25.471)	0	0	0
2023/07/06	R186	03/08/2023	9.74	Put	Bond Future	114.7100	0.1147	206.8400	0.2068	80.316	0	0	0
2023/07/06	R186	03/08/2023			Bond Future	9.1767	105.1160	9.3610	104.5810	2.009	0.0000	0.0000	57,801
2023/07/06	R186	03/08/2023	9.73	Call	Bond Future	1,713.4500	1.7134	1,272.8700	1.2729	(25.713)	0	0	0
2023/07/06	R186	03/08/2023	9.75	Call	Bond Future	1,763.9600	1.7640	1,318.8200	1.3188	(25.235)	0	0	0
2023/07/06	R186	03/08/2023	9.75	Put	Bond Future	111.4300	0.1114	201.2900	0.2013	80.643	0	0	0
2023/07/06	R186	02/11/2023	9.40	Call	Bond Future	1,385.2300	1.3852	1,082.5600	1.0826	(21.850)	0	0	0
2023/07/06	R186	02/11/2023	9.40	Put	Bond Future	837.0500	0.8370	1,081.3500	1.0814	29.186	0	0	0
2023/07/06	R186	02/11/2023	9.15	Call	Bond Future	1,008.7700	1.0088	760.8900	0.7609	(24.572)	0	0	1,715
2023/07/06	R186	02/11/2023			Bond Future	9.1978	107.4300	9.3996	106.8830	2.194	0.0000	0.0000	44,960
2023/07/06	R186	02/11/2023	10.42	Call	Bond Future	3,469.2600	3.4693	3,004.5000	3.0045	(13.397)	0	0	0
2023/07/06	R186	02/11/2023	10.42	Put	Bond Future	211.0900	0.2111	293.3000	0.2933	38.945	0	0	1,715
2023/07/06	R186	02/11/2023	9.15	Put	Bond Future	1,138.8300	1.1388	1,437.9200	1.4379	26.263	0	0	0
2023/07/06	R186	02/11/2023	9.38	Call	Bond Future	1,352.6900	1.3527	1,054.3000	1.0543	(22.059)	0	0	0
2023/07/06	R186	02/11/2023	9.38	Put	Bond Future	858.5600	0.8586	1,107.1400	1.1071	28.953	0	0	0
2023/07/06	R186	02/11/2023	9.39	Call	Bond Future	1,368.7900	1.3688	1,068.2600	1.0683	(21.956)	0	0	0
2023/07/06	R186	02/11/2023	9.39	Put	Bond Future	847.6300	0.8476	1,094.0700	1.0941	29.074	0	0	0
2023/07/06	R186	01/02/2024	9.51	Call	Bond Future	1,812.3200	1.8123	1,492.2000	1.4922	(17.664)	0	0	0
2023/07/06	R186	01/02/2024	9.52	Put	Bond Future	1,004.7200	1.0047	1,242.5800	1.2426	23.674	0	0	0
2023/07/06	R186	01/02/2024	9.50	Call	Bond Future	1,795.8700	1.7959	1,477.3100	1.4773	(17.738)	0	0	0
2023/07/06	R186	01/02/2024			Bond Future	9.1924	104.5617	9.4145	104.0021	2.417	0.0000	0.0000	0
2023/07/06	R186	01/02/2024	9.51	Put	Bond Future	1,013.5300	1.0135	1,252.9600	1.2530	23.623	0	0	0
2023/07/06	R186	01/02/2024	9.52	Call	Bond Future	1,828.5300	1.8285	1,506.8400	1.5068	(17.593)	0	0	0
2023/07/06	R186	01/02/2024	9.50	Put	Bond Future	1,022.1100	1.0221	1,263.1000	1.2631	23.578	0	0	0
2023/07/06	R186	02/05/2024	10.40	Call	Bond Future	3,435.5600	3.4356	3,014.6300	3.0146	(12.252)	0	0	0
2023/07/06	R186	02/05/2024	10.40	Put	Bond Future	638.1900	0.6382	789.5300	0.7895	23.714	0	0	2,030
2023/07/06	R186	02/05/2024	8.01	Call	Bond Future	379.4300	0.3794	272.9900	0.2730	(28.053)	0	0	0
2023/07/06	R186	02/05/2024	8.01	Put	Bond Future	3,150.3500	3.1504	3,616.1800	3.6162	14.787	0	0	0
2023/07/06	R186	02/05/2024	9.73	Put	Bond Future	1,003.0700	1.0031	1,225.4300	1.2254	22.168	0	0	0
2023/07/06	R186	02/05/2024			Bond Future	9.1788	106.9561	9.4252	106.3839	2.684	0.0000	0.0000	0
2023/07/06	R186	02/05/2024	8.00	Call	Bond Future	374.9300	0.3749	269.5500	0.2695	(28.107)	0	0	0
2023/07/06	R186	02/05/2024	8.00	Put	Bond Future	3,169.9700	3.1700	3,636.8600	3.6369	14.729	0	0	0
2023/07/06	R186	02/05/2024	9.73	Call	Bond Future	2,277.8400	2.2778	1,927.9300	1.9279	(15.361)	0	0	2,030
2023/07/06	R186	02/05/2024	7.99	Call	Bond Future	370.4900	0.3705	266.1400	0.2661	(28.165)	0	0	0
2023/07/06	R186	02/05/2024	7.99	Put	Bond Future	3,189.6500	3.1896	3,657.5700	3.6576	14.670	0	0	0
2023/07/06	R186	01/08/2024	8.70	Put	Bond Future	2,032.1100	2.0321	2,400.0100	2.4000	18.104	0	0	0
2023/07/06	R186	01/08/2024	8.68	Call	Bond Future	999.7300	0.9997	785.3500	0.7853	(21.444)	0	0	0
2023/07/06	R186	01/08/2024	8.69	Call	Bond Future	1,010.0500	1.0100	794.2500	0.7942	(21.365)	0	0	0
2023/07/06	R186	01/08/2024			Bond Future	9.1721	104.0742	9.4477	103.4891	3.005	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
2023/07/06	R186	01/08/2024	8.70	Call	Bond Future	1,020.0000	1.0200	802.8200	0.8028	(21.292)	0	0	0
2023/07/06	R186	01/08/2024	8.68	Put	Bond Future	2,055.0000	2.0550	2,425.7000	2.4257	18.039	0	0	0
2023/07/06	R186	01/08/2024	8.69	Put	Bond Future	2,043.7400	2.0437	2,413.0200	2.4130	18.069	0	0	0
2023/07/06	R197	03/08/2023			Bond Future	335.1639	335.1639	334.7563	334.7563	(0.122)	0.0000	0.0000	44
2023/07/06	R197	02/11/2023			Bond Future	342.6244	342.6244	342.2072	342.2072	(0.122)	0.0000	0.0000	0
2023/07/06	R202	03/08/2023			Bond Future	248.6259	248.6259	248.6296	248.6296	0.002	0.0000	0.0000	5,323
2023/07/06	R202	02/11/2023			Bond Future	254.1601	254.1601	254.1635	254.1635	0.001	0.0000	0.0000	68
2023/07/06	R202	01/02/2024			Bond Future	255.0328	255.0328	255.0359	255.0359	0.001	0.0000	0.0000	0
2023/07/06	R202	02/05/2024			Bond Future	260.9310	260.9310	260.9344	260.9344	0.001	0.0000	0.0000	0
2023/07/06	R202	01/08/2024			Bond Future	261.8125	261.8125	261.8163	261.8163	0.001	0.0000	0.0000	0
2023/07/06	R209	03/08/2023	10.00	Call	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	1,800
2023/07/06	R209	03/08/2023	10.00	Put	Bond Future	9,787.2500	9.7873	10,702.4900	10.7025	9.351	0	0	0
2023/07/06	R209	03/08/2023	10.70	Call	Bond Future	7.6200	0.0076	1.8900	0.0019	(75.197)	0	0	1,800
2023/07/06	R209	03/08/2023	11.95	Put	Bond Future	926.7000	0.9267	1,374.2400	1.3742	48.294	0	0	0
2023/07/06	R209	03/08/2023	12.00	Call	Bond Future	1,403.4600	1.4035	904.2000	0.9042	(35.574)	0	0	0
2023/07/06	R209	03/08/2023	12.00	Put	Bond Future	830.1400	0.8301	1,246.1500	1.2461	50.113	0	0	1,750
2023/07/06	R209	03/08/2023	11.25	Put	Bond Future	3,206.1100	3.2061	4,034.8400	4.0348	25.848	0	0	0
2023/07/06	R209	03/08/2023	11.93	Call	Bond Future	1,213.7400	1.2137	758.7800	0.7588	(37.484)	0	0	0
2023/07/06	R209	03/08/2023	11.94	Call	Bond Future	1,239.9700	1.2400	778.6200	0.7786	(37.207)	0	0	0
2023/07/06	R209	03/08/2023			Bond Future	11.8777	65.8355	12.0737	64.9202	1.650	0.0000	0.0000	13,051
2023/07/06	R209	03/08/2023	10.70	Put	Bond Future	5,918.0800	5.9181	6,827.6200	6.8276	15.369	0	0	0
2023/07/06	R209	03/08/2023	10.75	Call	Bond Future	10.2500	0.0102	2.6500	0.0027	(74.146)	0	0	7,000
2023/07/06	R209	03/08/2023	10.75	Put	Bond Future	5,654.6400	5.6546	6,562.3100	6.5623	16.052	0	0	0
2023/07/06	R209	03/08/2023	11.95	Call	Bond Future	1,266.5600	1.2666	798.8300	0.7988	(36.929)	0	0	0
2023/07/06	R209	03/08/2023	11.25	Call	Bond Future	146.8000	0.1468	60.2600	0.0603	(58.951)	0	0	7,000
2023/07/06	R209	03/08/2023	11.93	Put	Bond Future	967.6000	0.9676	1,427.9100	1.4279	47.572	0	0	0
2023/07/06	R209	03/08/2023	11.94	Put	Bond Future	946.9400	0.9469	1,400.8600	1.4009	47.935	0	0	0
2023/07/06	R209	02/11/2023	11.34	Call	Bond Future	973.5700	0.9736	712.8400	0.7128	(26.781)	0	0	0
2023/07/06	R209	02/11/2023	11.34	Put	Bond Future	4,028.2500	4.0282	4,703.0400	4.7030	16.751	0	0	0
2023/07/06	R209	02/11/2023	11.33	Call	Bond Future	958.5500	0.9586	700.8100	0.7008	(26.889)	0	0	0
2023/07/06	R209	02/11/2023	11.33	Put	Bond Future	4,062.9000	4.0629	4,740.6800	4.7407	16.682	0	0	0
2023/07/06	R209	02/11/2023			Bond Future	11.9756	64.1311	12.1788	63.1955	1.697	0.0000	0.0000	9,458
2023/07/06	R209	02/11/2023	11.35	Call	Bond Future	988.6100	0.9886	724.9000	0.7249	(26.675)	0	0	0
2023/07/06	R209	02/11/2023	11.35	Put	Bond Future	3,993.6700	3.9937	4,665.4800	4.6655	16.822	0	0	0
2023/07/06	R209	01/02/2024	12.13	Put	Bond Future	2,837.2900	2.8373	3,296.8200	3.2968	16.196	0	0	0
2023/07/06	R209	01/02/2024	12.14	Call	Bond Future	3,149.3200	3.1493	2,649.6300	2.6496	(15.867)	0	0	0
2023/07/06	R209	01/02/2024	12.14	Put	Bond Future	2,816.9800	2.8170	3,274.1500	3.2742	16.229	0	0	0
2023/07/06	R209	01/02/2024			Bond Future	12.0673	65.5897	12.2780	64.6329	1.746	0.0000	0.0000	0
2023/07/06	R209	01/02/2024	12.13	Call	Bond Future	3,124.0500	3.1240	2,626.7200	2.6267	(15.919)	0	0	0
2023/07/06	R209	01/02/2024	12.12	Call	Bond Future	3,098.8500	3.0988	2,603.8900	2.6039	(15.972)	0	0	0
2023/07/06	R209	01/02/2024	12.12	Put	Bond Future	2,857.7300	2.8577	3,319.6300	3.3196	16.163	0	0	0
2023/07/06	R209	02/05/2024	11.18	Call	Bond Future	1,477.6700	1.4777	1,192.6900	1.1927	(19.286)	0	0	0
2023/07/06	R209	02/05/2024	11.18	Put	Bond Future	6,146.2300	6.1462	6,840.0300	6.8400	11.288	0	0	0
2023/07/06	R209	02/05/2024	11.17	Call	Bond Future	1,464.4500	1.4644	1,181.4200	1.1814	(19.327)	0	0	0
2023/07/06	R209	02/05/2024	11.17	Put	Bond Future	6,182.9700	6.1830	6,878.7200	6.8787	11.253	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
2023/07/06	R209	02/05/2024			Bond Future	12.1616	63.9377	12.3801	62.9589	1.797	0.0000	0.0000	0
2023/07/06	R209	02/05/2024	11.19	Call	Bond Future	1,490.7600	1.4908	1,203.8400	1.2038	(19.247)	0	0	0
2023/07/06	R209	02/05/2024	11.19	Put	Bond Future	6,109.4200	6.1094	6,801.2800	6.8013	11.324	0	0	0
2023/07/06	R209	01/08/2024	11.79	Put	Bond Future	4,752.8800	4.7529	5,340.4000	5.3404	12.361	0	0	0
2023/07/06	R209	01/08/2024	11.80	Call	Bond Future	2,613.8500	2.6138	2,198.4100	2.1984	(15.894)	0	0	0
2023/07/06	R209	01/08/2024	11.80	Put	Bond Future	4,726.3000	4.7263	5,311.7200	5.3117	12.386	0	0	0
2023/07/06	R209	01/08/2024			Bond Future	12.2626	65.3892	12.4893	64.3883	1.848	0.0000	0.0000	0
2023/07/06	R209	01/08/2024	11.79	Call	Bond Future	2,593.7000	2.5937	2,180.3600	2.1804	(15.936)	0	0	0
2023/07/06	R209	01/08/2024	11.78	Call	Bond Future	2,573.6300	2.5736	2,162.3900	2.1624	(15.979)	0	0	0
2023/07/06	R209	01/08/2024	11.78	Put	Bond Future	4,779.5800	4.7796	5,369.2000	5.3692	12.336	0	0	0
2023/07/06	R210	03/08/2023			Bond Future	227.1100	227.1100	227.1090	227.1090	0.000	0.0000	0.0000	360
2023/07/06	R210	02/11/2023			Bond Future	228.9933	228.9933	228.9919	228.9919	(0.001)	0.0000	0.0000	70
2023/07/06	R210	01/02/2024			Bond Future	234.2547	234.2547	234.2530	234.2530	(0.001)	0.0000	0.0000	0
2023/07/06	R210	02/05/2024			Bond Future	236.4138	236.4138	236.4121	236.4121	(0.001)	0.0000	0.0000	0
2023/07/06	R210	01/08/2024			Bond Future	241.8374	241.8374	241.8361	241.8361	(0.001)	0.0000	0.0000	0
2023/07/06	R213	03/08/2023	11.62	Put	Bond Future	195.1800	0.1952	332.6300	0.3326	70.422	0	0	0
2023/07/06	R213	03/08/2023	11.63	Call	Bond Future	3,125.1800	3.1252	2,402.3400	2.4023	(23.130)	0	0	0
2023/07/06	R213	03/08/2023			Bond Future	10.9453	83.1081	11.1420	82.2507	1.797	0.0000	0.0000	24,415
2023/07/06	R213	03/08/2023	11.61	Call	Bond Future	3,050.9700	3.0510	2,334.0100	2.3340	(23.499)	0	0	0
2023/07/06	R213	03/08/2023	11.61	Put	Bond Future	200.0300	0.2000	340.4600	0.3405	70.204	0	0	0
2023/07/06	R213	03/08/2023	11.62	Call	Bond Future	3,088.0200	3.0880	2,368.0800	2.3681	(23.314)	0	0	0
2023/07/06	R213	03/08/2023	11.63	Put	Bond Future	190.4800	0.1905	325.0300	0.3250	70.637	0	0	0
2023/07/06	R213	02/11/2023	11.13	Call	Bond Future	2,232.7200	2.2327	1,778.6800	1.7787	(20.336)	0	0	0
2023/07/06	R213	02/11/2023	11.13	Put	Bond Future	1,845.4200	1.8454	2,267.7800	2.2678	22.887	0	0	0
2023/07/06	R213	02/11/2023	10.94	Call	Bond Future	1,803.9800	1.8040	1,406.8900	1.4069	(22.012)	0	0	750
2023/07/06	R213	02/11/2023	10.94	Put	Bond Future	2,230.8000	2.2308	2,710.1100	2.7101	21.486	0	0	0
2023/07/06	R213	02/11/2023			Bond Future	11.0393	81.3802	11.2453	80.5038	1.866	0.0000	0.0000	3,000
2023/07/06	R213	02/11/2023	11.44	Call	Bond Future	3,030.8500	3.0308	2,489.5800	2.4896	(17.859)	0	0	750
2023/07/06	R213	02/11/2023	11.44	Put	Bond Future	1,337.4400	1.3374	1,672.5700	1.6726	25.058	0	0	0
2023/07/06	R213	02/11/2023	12.70	Call	Bond Future	7,060.6200	7.0606	6,289.2200	6.2892	(10.925)	0	0	0
2023/07/06	R213	02/11/2023	12.70	Put	Bond Future	329.4800	0.3295	434.4800	0.4345	31.868	0	0	750
2023/07/06	R213	02/11/2023	11.11	Call	Bond Future	2,185.1800	2.1852	1,737.0400	1.7370	(20.508)	0	0	0
2023/07/06	R213	02/11/2023	11.11	Put	Bond Future	1,883.0900	1.8831	2,311.3500	2.3113	22.742	0	0	0
2023/07/06	R213	02/11/2023	11.12	Call	Bond Future	2,208.8800	2.2089	1,757.7900	1.7578	(20.422)	0	0	0
2023/07/06	R213	02/11/2023	11.12	Put	Bond Future	1,864.1700	1.8642	2,289.4800	2.2895	22.815	0	0	0
2023/07/06	R213	01/02/2024	11.70	Call	Bond Future	4,006.2400	4.0062	3,438.2200	3.4382	(14.178)	0	0	0
2023/07/06	R213	01/02/2024	11.70	Put	Bond Future	1,666.8000	1.6668	1,995.2200	1.9952	19.704	0	0	0
2023/07/06	R213	01/02/2024	11.71	Call	Bond Future	4,033.6000	4.0336	3,463.6000	3.4636	(14.131)	0	0	0
2023/07/06	R213	01/02/2024	11.71	Put	Bond Future	1,653.9300	1.6539	1,980.3700	1.9804	19.737	0	0	0
2023/07/06	R213	01/02/2024			Bond Future	11.1294	83.2310	11.3455	82.3346	1.942	0.0000	0.0000	0
2023/07/06	R213	01/02/2024	11.72	Call	Bond Future	4,061.0300	4.0610	3,489.0500	3.4890	(14.085)	0	0	0
2023/07/06	R213	01/02/2024	11.72	Put	Bond Future	1,641.1600	1.6412	1,965.6200	1.9656	19.770	0	0	0
2023/07/06	R213	02/05/2024	10.30	Call	Bond Future	1,331.9800	1.3320	1,064.2500	1.0642	(20.100)	0	0	0
2023/07/06	R213	02/05/2024	10.30	Put	Bond Future	5,163.3600	5.1634	5,812.5600	5.8126	12.573	0	0	0
2023/07/06	R213	02/05/2024			Bond Future	11.2132	81.5762	11.4399	80.6592	2.021	0.0000	0.0000	0
2023/07/06	R213	02/05/2024	10.28	Call	Bond Future	1,305.7700	1.3058	1,041.9300	1.0419	(20.206)	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
2023/07/06	R213	02/05/2024	10.28	Put	Bond Future	5,223.5900	5.2236	5,876.6800	5.8767	12.503	0	0	0
2023/07/06	R213	02/05/2024	10.29	Call	Bond Future	1,318.8400	1.3188	1,053.0500	1.0531	(20.153)	0	0	0
2023/07/06	R213	02/05/2024	10.29	Put	Bond Future	5,193.4300	5.1934	5,844.5700	5.8446	12.538	0	0	0
2023/07/06	R213	01/08/2024	10.86	Call	Bond Future	2,298.7300	2.2987	1,916.5800	1.9166	(16.624)	0	0	0
2023/07/06	R213	01/08/2024	10.86	Put	Bond Future	4,089.4700	4.0895	4,644.9400	4.6449	13.583	0	0	0
2023/07/06	R213	01/08/2024	10.87	Call	Bond Future	2,317.1100	2.3171	1,932.9800	1.9330	(16.578)	0	0	0
2023/07/06	R213	01/08/2024	10.87	Put	Bond Future	4,067.0800	4.0671	4,620.5700	4.6206	13.609	0	0	0
2023/07/06	R213	01/08/2024			Bond Future	11.3052	83.4289	11.5432	82.4913	2.106	0.0000	0.0000	0
2023/07/06	R213	01/08/2024	10.88	Call	Bond Future	2,335.2200	2.3352	1,949.1200	1.9491	(16.534)	0	0	0
2023/07/06	R213	01/08/2024	10.88	Put	Bond Future	4,044.4500	4.0444	4,595.9700	4.5960	13.636	0	0	0
2023/07/06	R214	03/08/2023	12.14	Call	Bond Future	886.2900	0.8863	503.4700	0.5035	(43.194)	0	0	0
2023/07/06	R214	03/08/2023	12.14	Put	Bond Future	1,308.7500	1.3088	1,896.5700	1.8966	44.915	0	0	0
2023/07/06	R214	03/08/2023	12.15	Call	Bond Future	908.4900	0.9085	518.8500	0.5188	(42.889)	0	0	0
2023/07/06	R214	03/08/2023	12.15	Put	Bond Future	1,282.7200	1.2827	1,863.7200	1.8637	45.294	0	0	0
2023/07/06	R214	03/08/2023			Bond Future	12.2280	61.8158	12.4341	60.8451	1.685	0.0000	0.0000	19,414
2023/07/06	R214	03/08/2023	12.16	Call	Bond Future	931.0000	0.9310	534.5200	0.5345	(42.586)	0	0	0
2023/07/06	R214	03/08/2023	12.16	Put	Bond Future	1,257.0700	1.2571	1,831.2300	1.8312	45.674	0	0	0
2023/07/06	R214	02/11/2023	11.45	Put	Bond Future	5,080.7100	5.0807	5,864.7300	5.8647	15.431	0	0	0
2023/07/06	R214	02/11/2023	11.46	Call	Bond Future	707.4200	0.7074	496.5100	0.4965	(29.814)	0	0	0
2023/07/06	R214	02/11/2023	11.46	Put	Bond Future	5,040.1300	5.0401	5,821.3500	5.8213	15.500	0	0	0
2023/07/06	R214	02/11/2023			Bond Future	12.3301	59.8732	12.5435	58.8811	1.731	0.0000	0.0000	17
2023/07/06	R214	02/11/2023	11.45	Call	Bond Future	695.3500	0.6953	487.2400	0.4872	(29.929)	0	0	0
2023/07/06	R214	02/11/2023	11.47	Call	Bond Future	719.7400	0.7197	505.9900	0.5060	(29.698)	0	0	0
2023/07/06	R214	02/11/2023	11.47	Put	Bond Future	4,999.8600	4.9999	5,778.2400	5.7782	15.568	0	0	0
2023/07/06	R214	01/02/2024	12.16	Call	Bond Future	2,390.9300	2.3909	1,948.7500	1.9488	(18.494)	0	0	0
2023/07/06	R214	01/02/2024	12.16	Put	Bond Future	3,666.5300	3.6665	4,239.1300	4.2391	15.617	0	0	0
2023/07/06	R214	01/02/2024			Bond Future	12.4297	61.2349	12.6510	60.2202	1.780	0.0000	0.0000	0
2023/07/06	R214	01/02/2024	12.14	Call	Bond Future	2,346.6400	2.3466	1,909.7800	1.9098	(18.616)	0	0	0
2023/07/06	R214	01/02/2024	12.14	Put	Bond Future	3,718.5500	3.7186	4,296.4700	4.2965	15.542	0	0	0
2023/07/06	R214	01/02/2024	12.15	Call	Bond Future	2,368.7300	2.3687	1,929.2100	1.9292	(18.555)	0	0	0
2023/07/06	R214	01/02/2024	12.15	Put	Bond Future	3,692.4600	3.6925	4,267.7200	4.2677	15.579	0	0	0
2023/07/06	R214	02/05/2024	11.46	Call	Bond Future	1,505.3500	1.5053	1,210.0200	1.2100	(19.619)	0	0	0
2023/07/06	R214	02/05/2024	11.46	Put	Bond Future	6,731.0800	6.7311	7,473.7100	7.4737	11.033	0	0	0
2023/07/06	R214	02/05/2024	11.47	Call	Bond Future	1,518.5100	1.5185	1,221.1800	1.2212	(19.580)	0	0	0
2023/07/06	R214	02/05/2024	11.47	Put	Bond Future	6,691.8000	6.6918	7,432.4300	7.4324	11.068	0	0	0
2023/07/06	R214	02/05/2024			Bond Future	12.5236	59.3307	12.7526	58.2927	1.829	0.0000	0.0000	0
2023/07/06	R214	02/05/2024	11.48	Call	Bond Future	1,531.9300	1.5319	1,232.5900	1.2326	(19.540)	0	0	0
2023/07/06	R214	02/05/2024	11.48	Put	Bond Future	6,652.8400	6.6528	7,391.4600	7.3915	11.102	0	0	0
2023/07/06	R214	01/08/2024	12.18	Call	Bond Future	2,979.1300	2.9791	2,521.5100	2.5215	(15.361)	0	0	0
2023/07/06	R214	01/08/2024	12.18	Put	Bond Future	5,043.2400	5.0432	5,647.0900	5.6471	11.973	0	0	0
2023/07/06	R214	01/08/2024			Bond Future	12.6226	60.6778	12.8599	59.6163	1.880	0.0000	0.0000	0
2023/07/06	R214	01/08/2024	12.16	Call	Bond Future	2,937.5300	2.9375	2,484.0900	2.4841	(15.436)	0	0	0
2023/07/06	R214	01/08/2024	12.16	Put	Bond Future	5,097.5800	5.0976	5,705.6100	5.7056	11.928	0	0	0
2023/07/06	R214	01/08/2024	12.17	Call	Bond Future	2,958.1700	2.9582	2,502.6500	2.5026	(15.399)	0	0	0
2023/07/06	R214	01/08/2024	12.17	Put	Bond Future	5,070.2200	5.0702	5,676.1700	5.6762	11.951	0	0	0
2023/07/06	R248	03/08/2023	11.80	Call	Bond Future	234.1800	0.2342	100.4600	0.1005	(57.101)	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
2023/07/06	R248	03/08/2023	11.80	Put	Bond Future	3,692.8300	3.6928	4,703.3900	4.7034	27.365	0	0	0
2023/07/06	R248	03/08/2023	12.11	Call	Bond Future	678.2200	0.6782	357.9900	0.3580	(47.216)	0	0	0
2023/07/06	R248	03/08/2023	12.11	Put	Bond Future	2,236.7900	2.2368	3,060.8400	3.0608	36.841	0	0	0
2023/07/06	R248	03/08/2023			Bond Future	12.3750	76.0549	12.5762	74.9106	1.625	0.0000	0.0000	97,118
2023/07/06	R248	03/08/2023	12.09	Call	Bond Future	639.0000	0.6390	333.2400	0.3332	(47.850)	0	0	0
2023/07/06	R248	03/08/2023	12.09	Put	Bond Future	2,317.6000	2.3176	3,156.1200	3.1561	36.181	0	0	0
2023/07/06	R248	03/08/2023	12.10	Call	Bond Future	658.4300	0.6584	345.4600	0.3455	(47.533)	0	0	0
2023/07/06	R248	03/08/2023	12.10	Put	Bond Future	2,276.9700	2.2770	3,108.2800	3.1083	36.509	0	0	0
2023/07/06	R248	03/08/2023	12.30	Call	Bond Future	1,126.9300	1.1269	660.2200	0.6602	(41.414)	0	0	1,100
2023/07/06	R248	03/08/2023	12.30	Put	Bond Future	1,562.1500	1.5622	2,239.7200	2.2397	43.374	0	0	0
2023/07/06	R248	03/08/2023	13.20	Call	Bond Future	4,678.6900	4.6787	3,670.9300	3.6709	(21.539)	0	0	0
2023/07/06	R248	03/08/2023	13.20	Put	Bond Future	183.9100	0.1839	320.4300	0.3204	74.232	0	0	1,100
2023/07/06	R248	02/11/2023	12.50	Call	Bond Future	2,936.8600	2.9369	2,348.8000	2.3488	(20.023)	0	0	220
2023/07/06	R248	02/11/2023	13.60	Call	Bond Future	6,894.5500	6.8946	5,984.2500	5.9842	(13.203)	0	0	0
2023/07/06	R248	02/11/2023	13.60	Put	Bond Future	1,015.7400	1.0157	1,275.0400	1.2750	25.528	0	0	220
2023/07/06	R248	02/11/2023	11.47	Call	Bond Future	692.3600	0.6924	483.4500	0.4834	(30.174)	0	0	0
2023/07/06	R248	02/11/2023	11.48	Call	Bond Future	703.8800	0.7039	492.1500	0.4922	(30.080)	0	0	0
2023/07/06	R248	02/11/2023	11.49	Put	Bond Future	6,778.2800	6.7783	7,733.3100	7.7333	14.090	0	0	0
2023/07/06	R248	02/11/2023			Bond Future	12.4831	73.2823	12.6919	72.1127	1.673	0.0000	0.0000	169,458
2023/07/06	R248	02/11/2023	11.80	Call	Bond Future	1,202.2100	1.2022	882.5100	0.8825	(26.593)	0	0	220
2023/07/06	R248	02/11/2023	11.80	Put	Bond Future	5,278.4800	5.2785	6,128.3800	6.1284	16.101	0	0	0
2023/07/06	R248	02/11/2023	12.50	Put	Bond Future	2,840.7800	2.8408	3,422.3200	3.4223	20.471	0	0	0
2023/07/06	R248	02/11/2023	11.47	Put	Bond Future	6,886.5000	6.8865	7,847.1900	7.8472	13.950	0	0	0
2023/07/06	R248	02/11/2023	11.48	Put	Bond Future	6,832.3300	6.8323	7,790.2000	7.7902	14.020	0	0	0
2023/07/06	R248	02/11/2023	11.49	Call	Bond Future	715.4300	0.7154	500.8600	0.5009	(29.992)	0	0	0
2023/07/06	R248	01/02/2024	12.14	Call	Bond Future	2,566.6000	2.5666	2,093.3000	2.0933	(18.441)	0	0	0
2023/07/06	R248	01/02/2024	12.14	Put	Bond Future	5,161.0800	5.1611	5,884.0900	5.8841	14.009	0	0	0
2023/07/06	R248	01/02/2024	12.15	Call	Bond Future	2,591.6600	2.5917	2,115.3000	2.1153	(18.380)	0	0	0
2023/07/06	R248	01/02/2024	12.15	Put	Bond Future	5,126.5700	5.1266	5,846.5200	5.8465	14.044	0	0	0
2023/07/06	R248	01/02/2024			Bond Future	12.5892	74.9491	12.8063	73.7528	1.724	0.0000	0.0000	0
2023/07/06	R248	01/02/2024	12.16	Call	Bond Future	2,616.8400	2.6168	2,137.4100	2.1374	(18.321)	0	0	0
2023/07/06	R248	01/02/2024	12.16	Put	Bond Future	5,092.2600	5.0923	5,809.1400	5.8091	14.078	0	0	0
2023/07/06	R248	02/05/2024	11.46	Call	Bond Future	1,649.0600	1.6491	1,331.1500	1.3312	(19.278)	0	0	0
2023/07/06	R248	02/05/2024	11.47	Call	Bond Future	1,663.8900	1.6639	1,343.7500	1.3438	(19.240)	0	0	0
2023/07/06	R248	02/05/2024	11.48	Put	Bond Future	8,953.7800	8.9538	9,855.0100	9.8550	10.065	0	0	0
2023/07/06	R248	02/05/2024			Bond Future	12.6893	72.2142	12.9145	70.9906	1.775	0.0000	0.0000	13,000
2023/07/06	R248	02/05/2024	11.46	Put	Bond Future	9,055.2500	9.0552	9,960.9600	9.9610	10.002	0	0	0
2023/07/06	R248	02/05/2024	11.47	Put	Bond Future	9,004.4200	9.0044	9,907.9000	9.9079	10.034	0	0	0
2023/07/06	R248	02/05/2024	11.48	Call	Bond Future	1,678.8100	1.6788	1,356.4200	1.3564	(19.203)	0	0	0
2023/07/06	R248	01/08/2024	12.30	Call	Bond Future	3,559.6100	3.5596	3,028.5800	3.0286	(14.918)	0	0	0
2023/07/06	R248	01/08/2024	12.30	Put	Bond Future	6,344.8000	6.3448	7,065.1000	7.0651	11.353	0	0	0
2023/07/06	R248	01/08/2024	12.31	Call	Bond Future	3,584.3800	3.5844	3,050.9300	3.0509	(14.883)	0	0	0
2023/07/06	R248	01/08/2024	12.31	Put	Bond Future	6,311.3900	6.3114	7,029.2700	7.0293	11.374	0	0	0
2023/07/06	R248	01/08/2024			Bond Future	12.7951	73.8536	13.0290	72.6022	1.828	0.0000	0.0000	0
2023/07/06	R248	01/08/2024	12.32	Call	Bond Future	3,609.5300	3.6095	3,073.6600	3.0737	(14.846)	0	0	0
2023/07/06	R248	01/08/2024	12.32	Put	Bond Future	6,278.4400	6.2784	6,993.9000	6.9939	11.396	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												1525890