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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/07/2023 TO 12/07/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/12	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/12	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/12	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/12	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/12	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/12	2025	03/08/2023		Bond Future	169.7257	169.7257	169.6715	169.6715	(0.032)	0.0000	0.0000	1,376
2023/07/12	2025	02/11/2023		Bond Future	173.5054	173.5054	173.4491	173.4491	(0.032)	0.0000	0.0000	4,821
2023/07/12	2025	01/02/2024		Bond Future	175.7018	175.7018	175.6437	175.6437	(0.033)	0.0000	0.0000	0
2023/07/12	2025	02/05/2024		Bond Future	179.7399	179.7399	179.6811	179.6811	(0.033)	0.0000	0.0000	0
2023/07/12	2025	01/08/2024		Bond Future	182.0443	182.0443	181.9854	181.9854	(0.032)	0.0000	0.0000	0
2023/07/12	2029	03/08/2023		Bond Future	123.0608	123.0608	122.9973	122.9973	(0.052)	0.0000	0.0000	1,897
2023/07/12	2029	02/11/2023		Bond Future	124.4697	124.4697	124.4041	124.4041	(0.053)	0.0000	0.0000	1,145

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
2023/07/12	2029	01/02/2024			Bond Future	127.3322		127.2645		(0.053)	0.0000	0.0000	0
2023/07/12	2029	02/05/2024			Bond Future	128.8908		128.8223		(0.053)	0.0000	0.0000	0
2023/07/12	2029	01/08/2024			Bond Future	131.8632		131.7938		(0.053)	0.0000	0.0000	0
2023/07/12	2030	03/08/2023	10.40	Call	Bond Future	198.0200	0.1980	484.8600	0.4849	144.854	0	0	1,012
2023/07/12	2030	03/08/2023	10.65	Call	Bond Future	588.7600	0.5888	1,104.9900	1.1050	87.681	0	0	350
2023/07/12	2030	03/08/2023	10.65	Put	Bond Future	962.4000	0.9624	475.5700	0.4756	(50.585)	0	0	0
2023/07/12	2030	03/08/2023	11.34	Call	Bond Future	2,649.5400	2.6495	3,549.7300	3.5497	33.975	0	0	0
2023/07/12	2030	03/08/2023	11.34	Put	Bond Future	162.1100	0.1621	59.2400	0.0592	(63.457)	0	0	0
2023/07/12	2030	03/08/2023	12.89	Call	Bond Future	8,497.7500	8.4977	9,499.9400	9.4999	11.794	0	0	0
2023/07/12	2030	03/08/2023	12.89	Put	Bond Future	1.1100	0.0011	0.2400	0.0002	(78.378)	0	0	350
2023/07/12	2030	03/08/2023	11.35	Call	Bond Future	2,685.5800	2.6856	3,588.4300	3.5884	33.618	0	0	0
2023/07/12	2030	03/08/2023	11.36	Put	Bond Future	153.1300	0.1531	55.5300	0.0555	(63.737)	0	0	0
2023/07/12	2030	03/08/2023			Bond Future	10.7385	87.6181	10.5020	88.6212	(2.202)	0.0000	0.0000	55,007
2023/07/12	2030	03/08/2023	10.40	Put	Bond Future	1,638.1800	1.6382	921.9600	0.9220	(43.720)	0	0	0
2023/07/12	2030	03/08/2023	11.35	Put	Bond Future	157.5600	0.1576	57.3500	0.0574	(63.601)	0	0	0
2023/07/12	2030	03/08/2023	11.36	Call	Bond Future	2,721.7200	2.7217	3,627.1800	3.6272	33.268	0	0	0
2023/07/12	2030	03/08/2023	12.59	Call	Bond Future	7,380.3200	7.3803	8,380.6900	8.3807	13.555	0	0	0
2023/07/12	2030	03/08/2023	12.59	Put	Bond Future	3.5600	0.0036	0.8700	0.0009	(75.562)	0	0	1,012
2023/07/12	2030	02/11/2023	12.27	Put	Bond Future	353.0800	0.3531	235.8400	0.2358	(33.205)	0	0	500
2023/07/12	2030	02/11/2023	11.43	Call	Bond Future	3,372.9900	3.3730	4,120.6200	4.1206	22.165	0	0	0
2023/07/12	2030	02/11/2023	11.43	Put	Bond Future	953.6100	0.9536	676.6000	0.6766	(29.049)	0	0	500
2023/07/12	2030	02/11/2023	10.80	Call	Bond Future	1,790.6000	1.7906	2,340.3200	2.3403	30.700	0	0	0
2023/07/12	2030	02/11/2023	10.80	Put	Bond Future	1,904.4100	1.9044	1,429.4900	1.4295	(24.938)	0	0	0
2023/07/12	2030	02/11/2023	10.81	Call	Bond Future	1,811.7200	1.8117	2,365.0000	2.3650	30.539	0	0	0
2023/07/12	2030	02/11/2023	10.81	Put	Bond Future	1,884.5900	1.8846	1,413.2300	1.4132	(25.011)	0	0	0
2023/07/12	2030	02/11/2023	10.07	Call	Bond Future	655.2400	0.6552	944.4300	0.9444	44.135	0	0	800
2023/07/12	2030	02/11/2023	10.07	Put	Bond Future	3,823.9500	3.8239	3,088.5000	3.0885	(19.233)	0	0	0
2023/07/12	2030	02/11/2023	10.39	Call	Bond Future	1,052.6500	1.0527	1,452.2800	1.4523	37.964	0	0	500
2023/07/12	2030	02/11/2023	9.57	Call	Bond Future	294.2900	0.2943	450.7600	0.4508	53.169	0	0	800
2023/07/12	2030	02/11/2023	9.57	Put	Bond Future	5,632.5900	5.6326	4,764.4200	4.7644	(15.413)	0	0	0
2023/07/12	2030	02/11/2023			Bond Future	10.8278	89.5478	10.5790	90.5725	(2.297)	0.0000	0.0000	57,923
2023/07/12	2030	02/11/2023	12.27	Call	Bond Future	6,008.2500	6.0083	6,915.6500	6.9157	15.103	0	0	0
2023/07/12	2030	02/11/2023	11.12	Call	Bond Future	2,534.1800	2.5342	3,192.2900	3.1923	25.969	0	0	500
2023/07/12	2030	02/11/2023	11.12	Put	Bond Future	1,349.6100	1.3496	983.0800	0.9831	(27.158)	0	0	0
2023/07/12	2030	02/11/2023	11.57	Call	Bond Future	3,781.3400	3.7813	4,563.8100	4.5638	20.693	0	0	0
2023/07/12	2030	02/11/2023	11.57	Put	Bond Future	811.6000	0.8116	569.4300	0.5694	(29.839)	0	0	800
2023/07/12	2030	02/11/2023	10.82	Call	Bond Future	1,832.9700	1.8330	2,389.8200	2.3898	30.380	0	0	0
2023/07/12	2030	02/11/2023	10.82	Put	Bond Future	1,864.9200	1.8649	1,397.1300	1.3971	(25.084)	0	0	0
2023/07/12	2030	02/11/2023	10.39	Put	Bond Future	2,866.0600	2.8661	2,241.0500	2.2410	(21.807)	0	0	0
2023/07/12	2030	02/11/2023	10.62	Call	Bond Future	1,435.9000	1.4359	1,920.1600	1.9202	33.725	0	0	500
2023/07/12	2030	02/11/2023	10.62	Put	Bond Future	2,290.8300	2.2908	1,750.4500	1.7504	(23.589)	0	0	0
2023/07/12	2030	02/11/2023	9.89	Call	Bond Future	491.0300	0.4910	725.3800	0.7254	47.726	0	0	500
2023/07/12	2030	02/11/2023	9.89	Put	Bond Future	4,433.4200	4.4334	3,643.1300	3.6431	(17.826)	0	0	0
2023/07/12	2030	01/02/2024	11.86	Put	Bond Future	1,104.2700	1.1043	844.6800	0.8447	(23.508)	0	0	500
2023/07/12	2030	01/02/2024	12.10	Put	Bond Future	907.2100	0.9072	688.0900	0.6881	(24.153)	0	0	400
2023/07/12	2030	01/02/2024	11.37	Call	Bond Future	3,442.0200	3.4420	4,128.3900	4.1284	19.941	0	0	0
2023/07/12	2030	01/02/2024	11.37	Put	Bond Future	1,644.1400	1.6441	1,282.9200	1.2829	(21.970)	0	0	0

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2023/07/12	2030	01/02/2024	11.85	Call	Bond Future	4,739.8300	4.7398	5,526.0100	5.5260	16.587	0	0	0
2023/07/12	2030	01/02/2024	11.85	Put	Bond Future	1,113.3900	1.1134	851.9800	0.8520	(23.479)	0	0	500
2023/07/12	2030	01/02/2024	10.16	Call	Bond Future	1,124.4900	1.1245	1,482.0600	1.4821	31.798	0	0	200
2023/07/12	2030	01/02/2024	10.16	Put	Bond Future	4,163.0000	4.1630	3,472.9800	3.4730	(16.575)	0	0	0
2023/07/12	2030	01/02/2024	11.00	Call	Bond Future	2,563.9700	2.5640	3,157.0500	3.1570	23.131	0	0	0
2023/07/12	2030	01/02/2024	9.93	Call	Bond Future	872.7500	0.8728	1,171.2000	1.1712	34.197	0	0	1,360
2023/07/12	2030	01/02/2024	9.93	Put	Bond Future	4,868.8400	4.8688	4,119.7000	4.1197	(15.386)	0	0	0
2023/07/12	2030	01/02/2024	10.00	Call	Bond Future	936.7100	0.9367	1,251.8400	1.2518	33.642	0	0	500
2023/07/12	2030	01/02/2024	10.00	Put	Bond Future	4,640.0300	4.6400	3,907.5700	3.9076	(15.786)	0	0	0
2023/07/12	2030	01/02/2024	9.57	Put	Bond Future	6,119.1800	6.1192	5,293.1900	5.2932	(13.498)	0	0	0
2023/07/12	2030	01/02/2024	9.89	Put	Bond Future	5,001.7500	5.0018	4,243.3200	4.2433	(15.163)	0	0	0
2023/07/12	2030	01/02/2024			Bond Future	10.9104	87.5801	10.6481	88.6277	(2.405)	0.0000	0.0000	0
2023/07/12	2030	01/02/2024	11.86	Call	Bond Future	4,768.2800	4.7683	5,556.2800	5.5563	16.526	0	0	0
2023/07/12	2030	01/02/2024	12.10	Call	Bond Future	5,466.6000	5.4666	6,295.0700	6.2951	15.155	0	0	0
2023/07/12	2030	01/02/2024	11.75	Call	Bond Future	4,457.7600	4.4578	5,225.1900	5.2252	17.216	0	0	0
2023/07/12	2030	01/02/2024	11.75	Put	Bond Future	1,208.1900	1.2082	928.0300	0.9280	(23.188)	0	0	200
2023/07/12	2030	01/02/2024	11.31	Call	Bond Future	3,291.2100	3.2912	3,963.3600	3.9634	20.423	0	0	0
2023/07/12	2030	01/02/2024	11.31	Put	Bond Future	1,725.4100	1.7254	1,349.9700	1.3500	(21.759)	0	0	1,360
2023/07/12	2030	01/02/2024	11.35	Call	Bond Future	3,391.4600	3.3915	4,073.1300	4.0731	20.100	0	0	0
2023/07/12	2030	01/02/2024	11.35	Put	Bond Future	1,670.8500	1.6709	1,304.9300	1.3049	(21.900)	0	0	0
2023/07/12	2030	01/02/2024	11.36	Call	Bond Future	3,416.5700	3.4166	4,100.6100	4.1006	20.021	0	0	0
2023/07/12	2030	01/02/2024	11.36	Put	Bond Future	1,657.3200	1.6573	1,293.7700	1.2938	(21.936)	0	0	0
2023/07/12	2030	01/02/2024	10.39	Call	Bond Future	1,437.0400	1.4370	1,858.2900	1.8583	29.314	0	0	500
2023/07/12	2030	01/02/2024	10.39	Put	Bond Future	3,530.4400	3.5304	2,904.1000	2.9041	(17.741)	0	0	0
2023/07/12	2030	01/02/2024	11.00	Put	Bond Future	2,209.8800	2.2099	1,755.3700	1.7554	(20.567)	0	0	700
2023/07/12	2030	01/02/2024	10.07	Call	Bond Future	1,015.9400	1.0159	1,349.4100	1.3494	32.824	0	0	400
2023/07/12	2030	01/02/2024	10.07	Put	Bond Future	4,427.6600	4.4277	3,713.5400	3.7135	(16.129)	0	0	0
2023/07/12	2030	01/02/2024	9.57	Call	Bond Future	598.7600	0.5988	820.3600	0.8204	37.010	0	0	400
2023/07/12	2030	01/02/2024	9.89	Call	Bond Future	837.8400	0.8378	1,127.0000	1.1270	34.513	0	0	500
2023/07/12	2030	02/05/2024	11.12	Put	Bond Future	2,546.4200	2.5464	2,082.0500	2.0821	(18.236)	0	0	0
2023/07/12	2030	02/05/2024	12.38	Call	Bond Future	6,211.4800	6.2115	7,047.4700	7.0475	13.459	0	0	0
2023/07/12	2030	02/05/2024	12.38	Put	Bond Future	1,129.8100	1.1298	894.0600	0.8941	(20.866)	0	0	1,080
2023/07/12	2030	02/05/2024	10.62	Call	Bond Future	2,004.0100	2.0040	2,490.7000	2.4907	24.286	0	0	500
2023/07/12	2030	02/05/2024	10.62	Put	Bond Future	3,497.8200	3.4978	2,912.7700	2.9128	(16.726)	0	0	0
2023/07/12	2030	02/05/2024	10.82	Call	Bond Future	2,369.3900	2.3694	2,905.5900	2.9056	22.630	0	0	1,080
2023/07/12	2030	02/05/2024	10.82	Put	Bond Future	3,083.7600	3.0838	2,548.2200	2.5482	(17.366)	0	0	0
2023/07/12	2030	02/05/2024	9.81	Call	Bond Future	946.7200	0.9467	1,241.0400	1.2410	31.088	0	0	0
2023/07/12	2030	02/05/2024	9.81	Put	Bond Future	5,686.3100	5.6863	4,908.8900	4.9089	(13.672)	0	0	0
2023/07/12	2030	02/05/2024	9.82	Call	Bond Future	955.6100	0.9556	1,252.0100	1.2520	31.017	0	0	0
2023/07/12	2030	02/05/2024	9.82	Put	Bond Future	5,654.2400	5.6542	4,878.9000	4.8789	(13.713)	0	0	0
2023/07/12	2030	02/05/2024	9.66	Call	Bond Future	823.6800	0.8237	1,088.2000	1.0882	32.114	0	0	1,000
2023/07/12	2030	02/05/2024	9.66	Put	Bond Future	6,180.3900	6.1804	5,373.1700	5.3732	(13.061)	0	0	0
2023/07/12	2030	02/05/2024			Bond Future	11.0053	89.5725	10.7280	90.6443	(2.519)	0.0000	0.0000	0
2023/07/12	2030	02/05/2024	13.15	Call	Bond Future	8,431.3800	8.4314	9,354.9800	9.3550	10.954	0	0	0
2023/07/12	2030	02/05/2024	13.15	Put	Bond Future	664.8500	0.6648	516.7100	0.5167	(22.282)	0	0	500
2023/07/12	2030	02/05/2024	11.12	Call	Bond Future	2,985.3100	2.9853	3,592.6800	3.5927	20.345	0	0	500
2023/07/12	2030	02/05/2024	11.94	Call	Bond Future	4,998.4200	4.9984	5,768.4000	5.7684	15.404	0	0	0
2023/07/12	2030	02/05/2024	11.94	Put	Bond Future	1,501.9900	1.5020	1,200.2300	1.2002	(20.091)	0	0	1,000

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2023/07/12	2030	02/05/2024	10.16	Call	Bond Future	1,318.2900	1.3183	1,691.1600	1.6912	28.284	0	0	1,000
2023/07/12	2030	02/05/2024	10.16	Put	Bond Future	4,637.6200	4.6376	3,938.7500	3.9388	(15.070)	0	0	0
2023/07/12	2030	02/05/2024	9.83	Call	Bond Future	964.3000	0.9643	1,262.7500	1.2628	30.950	0	0	0
2023/07/12	2030	02/05/2024	9.83	Put	Bond Future	5,621.9900	5.6220	4,848.7000	4.8487	(13.755)	0	0	0
2023/07/12	2030	01/08/2024	10.37	Call	Bond Future	1,716.9900	1.7170	2,146.6200	2.1466	25.022	0	0	0
2023/07/12	2030	01/08/2024	10.37	Put	Bond Future	4,505.7700	4.5058	3,838.6800	3.8387	(14.805)	0	0	0
2023/07/12	2030	01/08/2024	10.38	Call	Bond Future	1,731.3000	1.7313	2,163.2000	2.1632	24.947	0	0	0
2023/07/12	2030	01/08/2024	10.38	Put	Bond Future	4,481.5900	4.4816	3,816.7700	3.8168	(14.834)	0	0	0
2023/07/12	2030	01/08/2024			Bond Future	11.1085	87.6119	10.8146	88.7087	(2.645)	0.0000	0.0000	0
2023/07/12	2030	01/08/2024	10.39	Call	Bond Future	1,745.7000	1.7457	2,179.8600	2.1799	24.870	0	0	0
2023/07/12	2030	01/08/2024	10.39	Put	Bond Future	4,457.5100	4.4575	3,794.9500	3.7950	(14.864)	0	0	0
2023/07/12	2032	03/08/2023	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,500
2023/07/12	2032	03/08/2023	9.60	Put	Bond Future	9,231.9900	9.2320	8,092.3100	8.0923	(12.345)	0	0	0
2023/07/12	2032	03/08/2023	10.30	Call	Bond Future	0.0100	0.0000	0.2300	0.0002	2200.000	0	0	7,500
2023/07/12	2032	03/08/2023	10.30	Put	Bond Future	5,491.1000	5.4911	4,351.6400	4.3516	(20.751)	0	0	0
2023/07/12	2032	03/08/2023	12.04	Call	Bond Future	3,145.6600	3.1457	4,181.3800	4.1814	32.925	0	0	3,000
2023/07/12	2032	03/08/2023	12.04	Put	Bond Future	161.6400	0.1616	57.6800	0.0577	(64.316)	0	0	3,000
2023/07/12	2032	03/08/2023	11.77	Call	Bond Future	2,080.4800	2.0805	3,015.0300	3.0150	44.920	0	0	0
2023/07/12	2032	03/08/2023	11.77	Put	Bond Future	339.2200	0.3392	134.0900	0.1341	(60.471)	0	0	0
2023/07/12	2032	03/08/2023	11.90	Call	Bond Future	2,581.1000	2.5811	3,571.9800	3.5720	38.390	0	0	5,000
2023/07/12	2032	03/08/2023	11.90	Put	Bond Future	238.3000	0.2383	89.5000	0.0895	(62.442)	0	0	0
2023/07/12	2032	03/08/2023	11.55	Call	Bond Future	1,311.4200	1.3114	2,110.4300	2.1104	60.927	0	0	0
2023/07/12	2032	03/08/2023	11.55	Put	Bond Future	601.7300	0.6017	261.0600	0.2611	(56.615)	0	0	7,500
2023/07/12	2032	03/08/2023			Bond Future	11.4008	85.8680	11.1646	87.0076	(2.072)	0.0000	0.0000	79,302
2023/07/12	2032	03/08/2023	11.45	Call	Bond Future	1,007.1500	1.0072	1,725.5100	1.7255	71.326	0	0	0
2023/07/12	2032	03/08/2023	11.45	Put	Bond Future	772.0800	0.7721	350.7600	0.3508	(54.569)	0	0	7,500
2023/07/12	2032	03/08/2023	12.00	Call	Bond Future	2,982.6000	2.9826	4,006.7900	4.0068	34.339	0	0	5,000
2023/07/12	2032	03/08/2023	12.00	Put	Bond Future	181.0900	0.1811	65.6000	0.0656	(63.775)	0	0	0
2023/07/12	2032	03/08/2023	11.76	Call	Bond Future	2,043.2100	2.0432	2,972.7400	2.9727	45.494	0	0	0
2023/07/12	2032	03/08/2023	11.76	Put	Bond Future	348.4700	0.3485	138.3200	0.1383	(60.306)	0	0	0
2023/07/12	2032	03/08/2023	11.50	Call	Bond Future	1,155.6600	1.1557	1,915.7500	1.9157	65.771	0	0	11,000
2023/07/12	2032	03/08/2023	11.50	Put	Bond Future	682.8300	0.6828	303.2400	0.3032	(55.591)	0	0	11,000
2023/07/12	2032	03/08/2023	11.75	Call	Bond Future	2,006.1500	2.0062	2,930.5400	2.9305	46.078	0	0	0
2023/07/12	2032	03/08/2023	11.75	Put	Bond Future	357.9600	0.3580	142.6700	0.1427	(60.144)	0	0	0
2023/07/12	2032	02/11/2023	11.90	Call	Bond Future	3,254.2000	3.2542	4,033.5900	4.0336	23.950	0	0	0
2023/07/12	2032	02/11/2023	11.90	Put	Bond Future	1,443.8200	1.4438	1,058.9300	1.0589	(26.658)	0	0	0
2023/07/12	2032	02/11/2023	11.24	Call	Bond Future	1,563.3400	1.5633	2,092.1800	2.0922	33.828	0	0	0
2023/07/12	2032	02/11/2023	11.24	Put	Bond Future	2,824.5400	2.8245	2,189.1000	2.1891	(22.497)	0	0	0
2023/07/12	2032	02/11/2023	10.71	Call	Bond Future	713.4000	0.7134	1,030.2100	1.0302	44.408	0	0	500
2023/07/12	2032	02/11/2023	11.09	Put	Bond Future	3,254.9900	3.2550	2,557.4300	2.5574	(21.430)	0	0	0
2023/07/12	2032	02/11/2023	10.59	Call	Bond Future	580.7500	0.5808	854.6300	0.8546	47.160	0	0	500
2023/07/12	2032	02/11/2023	10.59	Put	Bond Future	5,017.9900	5.0180	4,127.5900	4.1276	(17.744)	0	0	0
2023/07/12	2032	02/11/2023			Bond Future	11.5071	83.5961	11.2603	84.7604	(2.144)	0.0000	0.0000	139,047
2023/07/12	2032	02/11/2023	11.78	Call	Bond Future	2,901.9300	2.9019	3,640.5900	3.6406	25.454	0	0	0
2023/07/12	2032	02/11/2023	11.78	Put	Bond Future	1,638.9000	1.6389	1,213.2800	1.2133	(25.970)	0	0	500
2023/07/12	2032	02/11/2023	12.26	Call	Bond Future	4,401.1600	4.4012	5,286.3200	5.2863	20.112	0	0	0
2023/07/12	2032	02/11/2023	12.26	Put	Bond Future	977.5200	0.9775	698.4000	0.6984	(28.554)	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
2023/07/12	2032	02/11/2023	11.23	Call	Bond Future	1,542.9600	1.5430	2,067.6600	2.0677	34.006	0	0	0
2023/07/12	2032	02/11/2023	11.23	Put	Bond Future	2,851.8700	2.8519	2,212.2900	2.2123	(22.427)	0	0	0
2023/07/12	2032	02/11/2023	11.28	Call	Bond Future	1,647.1500	1.6472	2,192.5000	2.1925	33.109	0	0	0
2023/07/12	2032	02/11/2023	11.28	Put	Bond Future	2,717.8800	2.7179	2,098.9500	2.0990	(22.773)	0	0	500
2023/07/12	2032	02/11/2023	10.71	Put	Bond Future	4,552.6400	4.5526	3,705.1700	3.7052	(18.615)	0	0	0
2023/07/12	2032	02/11/2023	11.09	Call	Bond Future	1,274.4600	1.2745	1,741.1800	1.7412	36.621	0	0	500
2023/07/12	2032	02/11/2023	11.22	Call	Bond Future	1,522.7300	1.5227	2,043.2900	2.0433	34.186	0	0	0
2023/07/12	2032	02/11/2023	11.22	Put	Bond Future	2,879.3800	2.8794	2,235.6600	2.2357	(22.356)	0	0	0
2023/07/12	2032	01/02/2024	12.50	Call	Bond Future	5,451.9500	5.4520	6,322.9500	6.3229	15.976	0	0	0
2023/07/12	2032	01/02/2024	12.73	Call	Bond Future	6,192.0800	6.1921	7,107.0100	7.1070	14.776	0	0	0
2023/07/12	2032	01/02/2024	12.73	Put	Bond Future	1,256.9800	1.2570	981.5200	0.9815	(21.914)	0	0	500
2023/07/12	2032	01/02/2024	11.83	Call	Bond Future	3,476.7900	3.4768	4,187.4200	4.1874	20.439	0	0	0
2023/07/12	2032	01/02/2024	11.83	Put	Bond Future	2,462.0400	2.4620	1,982.2800	1.9823	(19.486)	0	0	0
2023/07/12	2032	01/02/2024	11.84	Call	Bond Future	3,503.7800	3.5038	4,217.1500	4.2171	20.360	0	0	0
2023/07/12	2032	01/02/2024	11.84	Put	Bond Future	2,444.0600	2.4441	1,967.0400	1.9670	(19.518)	0	0	0
2023/07/12	2032	01/02/2024	10.78	Call	Bond Future	1,271.3800	1.2714	1,662.9600	1.6630	30.800	0	0	200
2023/07/12	2032	01/02/2024	11.09	Call	Bond Future	1,779.0300	1.7790	2,266.4600	2.2665	27.399	0	0	500
2023/07/12	2032	01/02/2024	11.09	Put	Bond Future	4,184.0500	4.1840	3,481.0900	3.4811	(16.801)	0	0	0
2023/07/12	2032	01/02/2024	11.75	Call	Bond Future	3,263.7600	3.2638	3,952.1200	3.9521	21.091	0	0	0
2023/07/12	2032	01/02/2024	11.75	Put	Bond Future	2,609.9400	2.6099	2,107.9100	2.1079	(19.235)	0	0	200
2023/07/12	2032	01/02/2024	10.01	Call	Bond Future	515.0200	0.5150	714.0500	0.7141	38.645	0	0	1,200
2023/07/12	2032	01/02/2024	10.01	Put	Bond Future	8,253.5000	8.2535	7,262.1400	7.2621	(12.011)	0	0	0
2023/07/12	2032	01/02/2024	10.59	Call	Bond Future	1,015.5600	1.0156	1,351.2000	1.3512	33.050	0	0	500
2023/07/12	2032	01/02/2024			Bond Future	11.6063	85.4993	11.3483	86.6897	(2.222)	0.0000	0.0000	0
2023/07/12	2032	01/02/2024	12.50	Put	Bond Future	1,494.7200	1.4947	1,175.3300	1.1753	(21.368)	0	0	200
2023/07/12	2032	01/02/2024	12.62	Call	Bond Future	5,835.0600	5.8351	6,729.6700	6.7297	15.332	0	0	0
2023/07/12	2032	01/02/2024	12.62	Put	Bond Future	1,365.6200	1.3656	1,069.8400	1.0698	(21.659)	0	0	1,200
2023/07/12	2032	01/02/2024	11.85	Call	Bond Future	3,530.8600	3.5309	4,246.9600	4.2470	20.281	0	0	0
2023/07/12	2032	01/02/2024	11.85	Put	Bond Future	2,426.2000	2.4262	1,951.9100	1.9519	(19.549)	0	0	0
2023/07/12	2032	01/02/2024	10.78	Put	Bond Future	5,164.5200	5.1645	4,365.7100	4.3657	(15.467)	0	0	0
2023/07/12	2032	01/02/2024	10.59	Put	Bond Future	5,837.5300	5.8375	4,982.7800	4.9828	(14.642)	0	0	0
2023/07/12	2032	01/02/2024	10.76	Call	Bond Future	1,242.5700	1.2426	1,628.1400	1.6281	31.030	0	0	1,200
2023/07/12	2032	01/02/2024	10.76	Put	Bond Future	5,232.8700	5.2329	4,428.0500	4.4281	(15.380)	0	0	0
2023/07/12	2032	02/05/2024	12.90	Call	Bond Future	6,596.2000	6.5962	7,516.3200	7.5163	13.949	0	0	0
2023/07/12	2032	02/05/2024	13.18	Call	Bond Future	7,487.3500	7.4874	8,450.7300	8.4507	12.867	0	0	0
2023/07/12	2032	02/05/2024	13.18	Put	Bond Future	1,261.8400	1.2618	1,007.4100	1.0074	(20.163)	0	0	500
2023/07/12	2032	02/05/2024	10.86	Call	Bond Future	1,552.8800	1.5529	1,979.0100	1.9790	27.441	0	0	1,000
2023/07/12	2032	02/05/2024	10.86	Put	Bond Future	5,478.7000	5.4787	4,687.0200	4.6870	(14.450)	0	0	0
2023/07/12	2032	02/05/2024	10.56	Call	Bond Future	1,171.3900	1.1714	1,520.2000	1.5202	29.777	0	0	0
2023/07/12	2032	02/05/2024	10.56	Put	Bond Future	6,535.6000	6.5356	5,666.6000	5.6666	(13.296)	0	0	0
2023/07/12	2032	02/05/2024	10.65	Call	Bond Future	1,272.1200	1.2721	1,642.9300	1.6429	29.149	0	0	1,550
2023/07/12	2032	02/05/2024	10.65	Put	Bond Future	6,201.5800	6.2016	5,354.5800	5.3546	(13.658)	0	0	0
2023/07/12	2032	02/05/2024	10.36	Call	Bond Future	969.3500	0.9694	1,271.7700	1.2718	31.198	0	0	1,000
2023/07/12	2032	02/05/2024	10.36	Put	Bond Future	7,309.7000	7.3097	6,394.3100	6.3943	(12.523)	0	0	0
2023/07/12	2032	02/05/2024			Bond Future	11.7129	83.2814	11.4428	84.4992	(2.306)	0.0000	0.0000	0
2023/07/12	2032	02/05/2024	12.90	Put	Bond Future	1,509.9800	1.5100	1,212.2900	1.2123	(19.715)	0	0	1,000
2023/07/12	2032	02/05/2024	13.35	Call	Bond Future	8,038.2900	8.0383	9,025.0400	9.0250	12.276	0	0	0
2023/07/12	2032	02/05/2024	13.35	Put	Bond Future	1,131.8400	1.1318	900.7800	0.9008	(20.415)	0	0	1,550

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/12	2032	02/05/2024	11.09	Call	Bond Future	1,926.5300		1.9265	2,416.8000	2.4168	25.448	0	0	500
2023/07/12	2032	02/05/2024	11.09	Put	Bond Future	4,770.1600		4.7702	4,042.6200	4.0426	(15.252)	0	0	0
2023/07/12	2032	02/05/2024	11.35	Call	Bond Future	2,416.7400		2.4167	2,980.3900	2.9804	23.323	0	0	1,550
2023/07/12	2032	02/05/2024	11.35	Put	Bond Future	4,058.1100		4.0581	3,403.9500	3.4039	(16.120)	0	0	0
2023/07/12	2032	02/05/2024	10.59	Call	Bond Future	1,204.3500		1.2044	1,560.4300	1.5604	29.566	0	0	500
2023/07/12	2032	02/05/2024	10.59	Put	Bond Future	6,423.3300		6.4233	5,561.6000	5.5616	(13.416)	0	0	0
2023/07/12	2032	02/05/2024	10.54	Call	Bond Future	1,149.8000		1.1498	1,493.8100	1.4938	29.919	0	0	0
2023/07/12	2032	02/05/2024	10.54	Put	Bond Future	6,611.0000		6.6110	5,737.2000	5.7372	(13.217)	0	0	0
2023/07/12	2032	02/05/2024	10.55	Call	Bond Future	1,160.5500		1.1606	1,506.9600	1.5070	29.849	0	0	0
2023/07/12	2032	02/05/2024	10.55	Put	Bond Future	6,573.2300		6.5732	5,701.8300	5.7018	(13.257)	0	0	0
2023/07/12	2032	01/08/2024	11.15	Call	Bond Future	2,031.0100		2.0310	2,532.8700	2.5329	24.710	0	0	0
2023/07/12	2032	01/08/2024	11.15	Put	Bond Future	5,041.7500		5.0418	4,297.5300	4.2975	(14.761)	0	0	0
2023/07/12	2032	01/08/2024			Bond Future	11.8248		85.1823	11.5417	86.4283	(2.394)	0.0000	0.0000	0
2023/07/12	2032	01/08/2024	11.13	Call	Bond Future	1,997.0300		1.9970	2,493.5500	2.4935	24.863	0	0	0
2023/07/12	2032	01/08/2024	11.13	Put	Bond Future	5,099.1600		5.0992	4,349.6000	4.3496	(14.700)	0	0	0
2023/07/12	2032	01/08/2024	11.14	Call	Bond Future	2,013.8100		2.0138	2,512.9900	2.5130	24.788	0	0	0
2023/07/12	2032	01/08/2024	11.14	Put	Bond Future	5,070.2300		5.0702	4,323.3300	4.3233	(14.731)	0	0	0
2023/07/12	2033	03/08/2023			Bond Future	116.7534		116.7534	116.8564	116.8564	0.088	0.0000	0.0000	7,134
2023/07/12	2033	02/11/2023			Bond Future	117.9288		117.9288	118.0334	118.0334	0.089	0.0000	0.0000	290
2023/07/12	2033	01/02/2024			Bond Future	120.6407		120.6407	120.7473	120.7473	0.088	0.0000	0.0000	0
2023/07/12	2033	02/05/2024			Bond Future	121.9505		121.9505	122.0601	122.0601	0.090	0.0000	0.0000	0
2023/07/12	2033	01/08/2024			Bond Future	124.7629		124.7629	124.8758	124.8758	0.090	0.0000	0.0000	0
2023/07/12	2037	03/08/2023	12.12	Call	Bond Future	506.6000		0.5066	915.1000	0.9151	80.636	0	0	0
2023/07/12	2037	03/08/2023	12.12	Put	Bond Future	1,889.4400		1.8894	1,178.9300	1.1789	(37.604)	0	0	0
2023/07/12	2037	03/08/2023	12.13	Call	Bond Future	523.8500		0.5238	941.0200	0.9410	79.635	0	0	0
2023/07/12	2037	03/08/2023	12.13	Put	Bond Future	1,852.9200		1.8529	1,151.0800	1.1511	(37.878)	0	0	0
2023/07/12	2037	03/08/2023			Bond Future	12.3806		75.0442	12.1692	76.1632	(1.708)	0.0000	0.0000	101,027
2023/07/12	2037	03/08/2023	10.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,800
2023/07/12	2037	03/08/2023	10.30	Put	Bond Future	12,174.1700		12.1742	11,055.1600	11.0552	(9.192)	0	0	0
2023/07/12	2037	03/08/2023	11.00	Call	Bond Future	0.6900		0.0007	2.7300	0.0027	295.652	0	0	1,800
2023/07/12	2037	03/08/2023	11.00	Put	Bond Future	7,776.4500		7.7764	6,659.4800	6.6595	(14.363)	0	0	0
2023/07/12	2037	03/08/2023	12.14	Call	Bond Future	541.4100		0.5414	967.2700	0.9673	78.658	0	0	0
2023/07/12	2037	03/08/2023	12.14	Put	Bond Future	1,816.7700		1.8168	1,123.6200	1.1236	(38.153)	0	0	0
2023/07/12	2037	02/11/2023	12.52	Call	Bond Future	2,542.4400		2.5424	3,171.1900	3.1712	24.730	0	0	750
2023/07/12	2037	02/11/2023	12.52	Put	Bond Future	2,430.4800		2.4305	1,916.0800	1.9161	(21.165)	0	0	0
2023/07/12	2037	02/11/2023	13.89	Call	Bond Future	7,290.2900		7.2903	8,271.0000	8.2710	13.452	0	0	0
2023/07/12	2037	02/11/2023	13.89	Put	Bond Future	604.6900		0.6047	442.2500	0.4423	(26.863)	0	0	750
2023/07/12	2037	02/11/2023	11.56	Put	Bond Future	5,702.9400		5.7029	4,819.0300	4.8190	(15.499)	0	0	0
2023/07/12	2037	02/11/2023	11.57	Call	Bond Future	641.3300		0.6413	904.0200	0.9040	40.960	0	0	0
2023/07/12	2037	02/11/2023	11.55	Put	Bond Future	5,748.0300		5.7480	4,860.6800	4.8607	(15.437)	0	0	0
2023/07/12	2037	02/11/2023			Bond Future	12.4982		76.6970	12.2788	77.8402	(1.756)	0.0000	0.0000	45,502
2023/07/12	2037	02/11/2023	11.56	Call	Bond Future	629.4800		0.6295	888.7200	0.8887	41.183	0	0	0
2023/07/12	2037	02/11/2023	11.57	Put	Bond Future	5,658.0800		5.6581	4,777.6200	4.7776	(15.561)	0	0	0
2023/07/12	2037	02/11/2023	12.02	Call	Bond Future	1,342.3600		1.3424	1,775.3300	1.7753	32.254	0	0	750
2023/07/12	2037	02/11/2023	12.02	Put	Bond Future	3,867.1000		3.8671	3,156.9200	3.1569	(18.365)	0	0	0
2023/07/12	2037	02/11/2023	11.55	Call	Bond Future	617.8000		0.6178	873.6000	0.8736	41.405	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
2023/07/12	2037	01/02/2024	12.93	Call	Bond Future	4,230.0600	4.2301	4,949.4000	4.9494	17.005	0	0	0
2023/07/12	2037	01/02/2024	12.93	Put	Bond Future	2,652.8800	2.6529	2,203.3900	2.2034	(16.943)	0	0	2,500
2023/07/12	2037	01/02/2024	13.93	Put	Bond Future	1,299.5800	1.2996	1,051.7300	1.0517	(19.072)	0	0	2,500
2023/07/12	2037	01/02/2024	12.33	Call	Bond Future	2,582.2500	2.5823	3,134.4900	3.1345	21.386	0	0	0
2023/07/12	2037	01/02/2024	12.33	Put	Bond Future	4,039.6000	4.0396	3,423.0100	3.4230	(15.264)	0	0	0
2023/07/12	2037	01/02/2024	12.09	Put	Bond Future	4,760.8500	4.7608	4,071.1800	4.0712	(14.486)	0	0	0
2023/07/12	2037	01/02/2024			Bond Future	12.6136	74.1865	12.3855	75.3553	(1.809)	0.0000	0.0000	0
2023/07/12	2037	01/02/2024	13.93	Call	Bond Future	7,546.4000	7.5464	8,467.3800	8.4674	12.204	0	0	0
2023/07/12	2037	01/02/2024	12.31	Call	Bond Future	2,534.0100	2.5340	3,080.2300	3.0802	21.556	0	0	0
2023/07/12	2037	01/02/2024	12.31	Put	Bond Future	4,095.7100	4.0957	3,473.1000	3.4731	(15.202)	0	0	0
2023/07/12	2037	01/02/2024	12.32	Call	Bond Future	2,557.9600	2.5580	3,107.2000	3.1072	21.472	0	0	0
2023/07/12	2037	01/02/2024	12.32	Put	Bond Future	4,067.4600	4.0675	3,447.8700	3.4479	(15.233)	0	0	0
2023/07/12	2037	01/02/2024	12.09	Call	Bond Future	2,037.2100	2.0372	2,516.3700	2.5164	23.520	0	0	2,500
2023/07/12	2037	02/05/2024	11.44	Call	Bond Future	1,309.0100	1.3090	1,632.6400	1.6326	24.723	0	0	0
2023/07/12	2037	02/05/2024	11.44	Put	Bond Future	8,204.6700	8.2047	7,332.5700	7.3326	(10.629)	0	0	0
2023/07/12	2037	02/05/2024	11.45	Call	Bond Future	1,321.1300	1.3211	1,647.0000	1.6470	24.666	0	0	0
2023/07/12	2037	02/05/2024	11.43	Put	Bond Future	8,249.1600	8.2492	7,374.8200	7.3748	(10.599)	0	0	0
2023/07/12	2037	02/05/2024			Bond Future	12.7366	75.8739	12.4993	77.0696	(1.863)	0.0000	0.0000	0
2023/07/12	2037	02/05/2024	11.45	Put	Bond Future	8,160.0900	8.1601	7,290.2300	7.2902	(10.660)	0	0	0
2023/07/12	2037	02/05/2024	11.43	Call	Bond Future	1,296.7500	1.2968	1,618.1400	1.6181	24.784	0	0	0
2023/07/12	2037	01/08/2024	12.10	Call	Bond Future	2,563.2900	2.5633	3,054.6900	3.0547	19.171	0	0	0
2023/07/12	2037	01/08/2024	12.10	Put	Bond Future	6,460.2200	6.4602	5,728.1100	5.7281	(11.333)	0	0	0
2023/07/12	2037	01/08/2024	12.09	Call	Bond Future	2,544.1500	2.5441	3,033.1900	3.0332	19.222	0	0	0
2023/07/12	2037	01/08/2024	12.09	Put	Bond Future	6,493.8500	6.4938	5,759.3800	5.7594	(11.310)	0	0	0
2023/07/12	2037	01/08/2024			Bond Future	12.8671	73.3498	12.6200	74.5733	(1.921)	0.0000	0.0000	0
2023/07/12	2037	01/08/2024	12.11	Call	Bond Future	2,582.5000	2.5825	3,076.2800	3.0763	19.120	0	0	0
2023/07/12	2037	01/08/2024	12.11	Put	Bond Future	6,426.7100	6.4267	5,696.9800	5.6970	(11.355)	0	0	0
2023/07/12	2038	03/08/2023			Bond Future	126.5100	126.5100	126.5170	126.5170	0.005	0.0000	0.0000	1,757
2023/07/12	2038	02/11/2023			Bond Future	129.3274	129.3274	129.3338	129.3338	0.005	0.0000	0.0000	2,931
2023/07/12	2038	01/02/2024			Bond Future	130.2836	130.2836	130.2898	130.2898	0.005	0.0000	0.0000	0
2023/07/12	2038	02/05/2024			Bond Future	133.2778	133.2778	133.2845	133.2845	0.005	0.0000	0.0000	0
2023/07/12	2038	01/08/2024			Bond Future	134.2801	134.2801	134.2882	134.2882	0.006	0.0000	0.0000	0
2023/07/12	2040	03/08/2023	12.23	Call	Bond Future	369.0100	0.3690	644.0500	0.6441	74.535	0	0	0
2023/07/12	2040	03/08/2023	12.23	Put	Bond Future	2,428.2100	2.4282	1,695.1400	1.6951	(30.190)	0	0	0
2023/07/12	2040	03/08/2023			Bond Future	12.5961	75.4552	12.4149	76.4634	(1.438)	0.0000	0.0000	124,263
2023/07/12	2040	03/08/2023	12.21	Call	Bond Future	342.0100	0.3420	602.9800	0.6030	76.305	0	0	0
2023/07/12	2040	03/08/2023	12.21	Put	Bond Future	2,516.2700	2.5163	1,769.1300	1.7691	(29.692)	0	0	0
2023/07/12	2040	03/08/2023	12.22	Call	Bond Future	355.3000	0.3553	623.2600	0.6233	75.418	0	0	0
2023/07/12	2040	03/08/2023	12.22	Put	Bond Future	2,472.0000	2.4720	1,731.8500	1.7319	(29.941)	0	0	0
2023/07/12	2040	02/11/2023	12.60	Call	Bond Future	2,299.1900	2.2992	2,812.6600	2.8127	22.333	0	0	128
2023/07/12	2040	02/11/2023	12.60	Put	Bond Future	2,929.6200	2.9296	2,413.2200	2.4132	(17.627)	0	0	0
2023/07/12	2040	02/11/2023	13.64	Call	Bond Future	5,807.0500	5.8071	6,607.1100	6.6071	13.777	0	0	0
2023/07/12	2040	02/11/2023	13.64	Put	Bond Future	1,052.2400	1.0522	822.4300	0.8224	(21.840)	0	0	128
2023/07/12	2040	02/11/2023	11.58	Call	Bond Future	470.9800	0.4710	645.9000	0.6459	37.140	0	0	0
2023/07/12	2040	02/11/2023	11.58	Put	Bond Future	7,047.9600	7.0480	6,193.0100	6.1930	(12.130)	0	0	0
2023/07/12	2040	02/11/2023	11.59	Call	Bond Future	479.6600	0.4797	657.0800	0.6571	36.989	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
2023/07/12	2040	02/11/2023	11.60	Put	Bond Future	6,941.7900	6.9418	6,091.8500	6.0918	(12.244)	0	0	0
2023/07/12	2040	02/11/2023			Bond Future	12.7156	77.1171	12.5276	78.1470	(1.478)	0.0000	0.0000	14,317
2023/07/12	2040	02/11/2023	11.80	Call	Bond Future	697.4400	0.6974	933.1000	0.9331	33.789	0	0	128
2023/07/12	2040	02/11/2023	11.80	Put	Bond Future	5,931.2900	5.9313	5,137.0800	5.1371	(13.390)	0	0	0
2023/07/12	2040	02/11/2023	11.59	Put	Bond Future	6,994.8300	6.9948	6,142.3800	6.1424	(12.187)	0	0	0
2023/07/12	2040	02/11/2023	11.60	Call	Bond Future	488.3500	0.4884	668.2800	0.6683	36.844	0	0	0
2023/07/12	2040	01/02/2024	12.33	Call	Bond Future	2,209.8200	2.2098	2,643.1800	2.6432	19.611	0	0	0
2023/07/12	2040	01/02/2024	12.33	Put	Bond Future	4,970.4800	4.9705	4,350.9100	4.3509	(12.465)	0	0	0
2023/07/12	2040	01/02/2024	12.34	Call	Bond Future	2,232.7800	2.2328	2,668.9100	2.6689	19.533	0	0	0
2023/07/12	2040	01/02/2024	12.34	Put	Bond Future	4,937.0100	4.9370	4,320.2100	4.3202	(12.493)	0	0	0
2023/07/12	2040	01/02/2024			Bond Future	12.8331	74.3658	12.6378	75.4187	(1.522)	0.0000	0.0000	28
2023/07/12	2040	01/02/2024	12.35	Call	Bond Future	2,255.6500	2.2556	2,694.5400	2.6945	19.457	0	0	0
2023/07/12	2040	01/02/2024	12.35	Put	Bond Future	4,903.5100	4.9035	4,289.4700	4.2895	(12.522)	0	0	0
2023/07/12	2040	02/05/2024	11.60	Call	Bond Future	1,306.1300	1.3061	1,581.7900	1.5818	21.105	0	0	0
2023/07/12	2040	02/05/2024	11.61	Call	Bond Future	1,318.5300	1.3185	1,596.1700	1.5962	21.057	0	0	0
2023/07/12	2040	02/05/2024	11.62	Put	Bond Future	8,906.7600	8.9068	8,109.1800	8.1092	(8.955)	0	0	0
2023/07/12	2040	02/05/2024			Bond Future	12.9576	76.0572	12.7545	77.1345	(1.567)	0.0000	0.0000	0
2023/07/12	2040	02/05/2024	11.60	Put	Bond Future	9,003.9700	9.0040	8,202.4000	8.2024	(8.902)	0	0	0
2023/07/12	2040	02/05/2024	11.61	Put	Bond Future	8,955.1800	8.9552	8,155.5900	8.1556	(8.929)	0	0	0
2023/07/12	2040	02/05/2024	11.62	Call	Bond Future	1,331.2200	1.3312	1,610.8700	1.6109	21.007	0	0	0
2023/07/12	2040	01/08/2024	12.34	Call	Bond Future	2,702.3800	2.7024	3,144.2800	3.1443	16.352	0	0	0
2023/07/12	2040	01/08/2024	12.34	Put	Bond Future	6,730.2400	6.7302	6,069.8700	6.0699	(9.812)	0	0	0
2023/07/12	2040	01/08/2024			Bond Future	13.0894	73.2868	12.8780	74.3891	(1.615)	0.0000	0.0000	0
2023/07/12	2040	01/08/2024	12.32	Call	Bond Future	2,661.6700	2.6617	3,099.2400	3.0992	16.440	0	0	0
2023/07/12	2040	01/08/2024	12.32	Put	Bond Future	6,801.7200	6.8017	6,137.0200	6.1370	(9.773)	0	0	0
2023/07/12	2040	01/08/2024	12.33	Call	Bond Future	2,682.1300	2.6821	3,121.8600	3.1219	16.395	0	0	0
2023/07/12	2040	01/08/2024	12.33	Put	Bond Future	6,766.0500	6.7661	6,103.5100	6.1035	(9.792)	0	0	0
2023/07/12	2044	03/08/2023	12.00	Call	Bond Future	102.1100	0.1021	210.9700	0.2110	106.611	0	0	0
2023/07/12	2044	03/08/2023	12.00	Put	Bond Future	3,809.8800	3.8099	2,909.6000	2.9096	(23.630)	0	0	4,754
2023/07/12	2044	03/08/2023	12.15	Call	Bond Future	207.9600	0.2080	394.3400	0.3943	89.623	0	0	0
2023/07/12	2044	03/08/2023	12.15	Put	Bond Future	3,024.7600	3.0248	2,202.0000	2.2020	(27.201)	0	0	0
2023/07/12	2044	03/08/2023	12.16	Call	Bond Future	217.2100	0.2172	409.6400	0.4096	88.592	0	0	0
2023/07/12	2044	03/08/2023	12.16	Put	Bond Future	2,975.2400	2.9752	2,158.5300	2.1585	(27.450)	0	0	0
2023/07/12	2044	03/08/2023			Bond Future	12.6448	71.8842	12.4638	72.8934	(1.431)	0.0000	0.0000	81,202
2023/07/12	2044	03/08/2023	11.75	Call	Bond Future	23.6900	0.0237	57.3400	0.0573	142.043	0	0	4,553
2023/07/12	2044	03/08/2023	11.75	Put	Bond Future	5,256.5700	5.2566	4,281.0800	4.2811	(18.558)	0	0	3,076
2023/07/12	2044	03/08/2023	12.17	Call	Bond Future	226.7700	0.2268	425.3400	0.4253	87.564	0	0	0
2023/07/12	2044	03/08/2023	12.17	Put	Bond Future	2,926.1100	2.9261	2,115.5400	2.1155	(27.701)	0	0	0
2023/07/12	2044	03/08/2023	12.50	Call	Bond Future	751.1000	0.7511	1,195.6500	1.1956	59.187	0	0	0
2023/07/12	2044	03/08/2023	12.50	Put	Bond Future	1,556.4700	1.5565	991.8800	0.9919	(36.274)	0	0	9,106
2023/07/12	2044	02/11/2023	11.57	Call	Bond Future	430.1700	0.4302	592.3300	0.5923	37.697	0	0	0
2023/07/12	2044	02/11/2023	11.57	Put	Bond Future	7,416.8900	7.4169	6,548.1000	6.5481	(11.714)	0	0	0
2023/07/12	2044	02/11/2023			Bond Future	12.7600	73.4674	12.5723	74.4984	(1.471)	0.0000	0.0000	6,865
2023/07/12	2044	02/11/2023	11.55	Call	Bond Future	414.3100	0.4143	571.7300	0.5717	37.996	0	0	0
2023/07/12	2044	02/11/2023	11.55	Put	Bond Future	7,528.1200	7.5281	6,654.5900	6.6546	(11.604)	0	0	0
2023/07/12	2044	02/11/2023	11.56	Call	Bond Future	422.1300	0.4221	581.9100	0.5819	37.851	0	0	0
2023/07/12	2044	02/11/2023	11.56	Put	Bond Future	7,472.3500	7.4724	6,601.1800	6.6012	(11.659)	0	0	0

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2023/07/12	2044	01/02/2024	12.29	Call	Bond Future	2,065.2700	2.0653	2,479.0200	2.4790	20.034	0	0	0
2023/07/12	2044	01/02/2024	12.29	Put	Bond Future	5,299.8600	5.2999	4,659.5100	4.6595	(12.082)	0	0	0
2023/07/12	2044	01/02/2024			Bond Future	12.8731	70.7582	12.6782	71.8123	(1.514)	0.0000	0.0000	0
2023/07/12	2044	01/02/2024	12.27	Call	Bond Future	2,021.6300	2.0216	2,429.8300	2.4298	20.192	0	0	0
2023/07/12	2044	01/02/2024	12.27	Put	Bond Future	5,371.5600	5.3716	4,725.6600	4.7257	(12.024)	0	0	0
2023/07/12	2044	01/02/2024	12.28	Call	Bond Future	2,043.3800	2.0434	2,454.3700	2.4544	20.113	0	0	0
2023/07/12	2044	01/02/2024	12.28	Put	Bond Future	5,335.6000	5.3356	4,692.4900	4.6925	(12.053)	0	0	0
2023/07/12	2044	02/05/2024	11.67	Call	Bond Future	1,367.6400	1.3676	1,651.7600	1.6518	20.774	0	0	0
2023/07/12	2044	02/05/2024	11.67	Put	Bond Future	8,947.9700	8.9480	8,153.7100	8.1537	(8.876)	0	0	0
2023/07/12	2044	02/05/2024			Bond Future	12.9925	72.3676	12.7900	73.4460	(1.558)	0.0000	0.0000	0
2023/07/12	2044	02/05/2024	11.65	Call	Bond Future	1,342.0200	1.3420	1,622.1100	1.6221	20.871	0	0	0
2023/07/12	2044	02/05/2024	11.65	Put	Bond Future	9,047.3100	9.0473	8,249.0200	8.2490	(8.824)	0	0	0
2023/07/12	2044	02/05/2024	11.66	Call	Bond Future	1,354.7900	1.3548	1,636.8900	1.6369	20.822	0	0	0
2023/07/12	2044	02/05/2024	11.66	Put	Bond Future	8,997.5600	8.9976	8,201.2800	8.2013	(8.850)	0	0	0
2023/07/12	2044	01/08/2024	12.28	Call	Bond Future	2,568.4900	2.5685	2,994.0900	2.9941	16.570	0	0	0
2023/07/12	2044	01/08/2024	12.28	Put	Bond Future	7,142.3000	7.1423	6,464.5700	6.4646	(9.489)	0	0	0
2023/07/12	2044	01/08/2024	12.29	Call	Bond Future	2,588.4900	2.5885	3,016.2600	3.0163	16.526	0	0	0
2023/07/12	2044	01/08/2024	12.29	Put	Bond Future	7,104.8300	7.1048	6,429.2700	6.4293	(9.508)	0	0	0
2023/07/12	2044	01/08/2024			Bond Future	13.1187	69.6381	12.9080	70.7415	(1.606)	0.0000	0.0000	0
2023/07/12	2044	01/08/2024	12.30	Call	Bond Future	2,608.5800	2.6086	3,038.5200	3.0385	16.482	0	0	0
2023/07/12	2044	01/08/2024	12.30	Put	Bond Future	7,067.5100	7.0675	6,394.1200	6.3941	(9.528)	0	0	0
2023/07/12	2046	03/08/2023			Bond Future	111.7242	111.7242	111.7296	111.7296	0.005	0.0000	0.0000	12,491
2023/07/12	2046	02/11/2023			Bond Future	112.1198	112.1198	112.1248	112.1248	0.005	0.0000	0.0000	5,016
2023/07/12	2046	01/02/2024			Bond Future	114.6984	114.6984	114.7030	114.7030	0.004	0.0000	0.0000	0
2023/07/12	2046	02/05/2024			Bond Future	115.1849	115.1849	115.1903	115.1903	0.005	0.0000	0.0000	0
2023/07/12	2046	01/08/2024			Bond Future	117.8407	117.8407	117.8470	117.8470	0.005	0.0000	0.0000	0
2023/07/12	2050	03/08/2023			Bond Future	110.9271	110.9271	110.9325	110.9325	0.005	0.0000	0.0000	9,592
2023/07/12	2050	02/11/2023			Bond Future	113.3973	113.3973	113.4022	113.4022	0.004	0.0000	0.0000	4,487
2023/07/12	2050	01/02/2024			Bond Future	113.7585	113.7585	113.7633	113.7633	0.004	0.0000	0.0000	0
2023/07/12	2050	02/05/2024			Bond Future	116.3728	116.3728	116.3780	116.3780	0.004	0.0000	0.0000	0
2023/07/12	2050	01/08/2024			Bond Future	116.7482	116.7482	116.7545	116.7545	0.005	0.0000	0.0000	0
2023/07/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/12	AL37	03/08/2023			Index Future	876.1760	876.1760	882.3200	882.3200	0.701	0.0000	0.0000	0
2023/07/12	AL37	02/11/2023			Index Future	895.4690	895.4690	901.7460	901.7460	0.701	0.0000	0.0000	0
2023/07/12	AL37	01/02/2024			Index Future	915.8480	915.8480	922.2660	922.2660	0.701	0.0000	0.0000	0
2023/07/12	AL37	02/05/2024			Index Future	936.6950	936.6950	943.2610	943.2610	0.701	0.0000	0.0000	0
2023/07/12	AL37	01/08/2024			Index Future	958.1060	958.1060	964.8230	964.8230	0.701	0.0000	0.0000	0
2023/07/12	AL7T	03/08/2023			Index Future	993.6050	993.6050	1,006.2610	1,006.2610	1.274	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/12	AL7T	02/11/2023			Index Future	1,015.4830	1,015.4830	1,028.4160	1,028.4160	1.274	0.0000	0.0000	0
2023/07/12	AL7T	01/02/2024			Index Future	1,038.5930	1,038.5930	1,051.8190	1,051.8190	1.273	0.0000	0.0000	0
2023/07/12	AL7T	02/05/2024			Index Future	1,062.2350	1,062.2350	1,075.7630	1,075.7630	1.274	0.0000	0.0000	0
2023/07/12	AL7T	01/08/2024			Index Future	1,086.5150	1,086.5150	1,100.3540	1,100.3540	1.274	0.0000	0.0000	0
2023/07/12	ALBI	03/08/2023			Index Future	868.6600	868.6600	878.2590	878.2590	1.105	0.0000	0.0000	106
2023/07/12	ALBI	02/11/2023			Index Future	887.7870	887.7870	897.5950	897.5950	1.105	0.0000	0.0000	0
2023/07/12	ALBI	01/02/2024			Index Future	907.9910	907.9910	918.0220	918.0220	1.105	0.0000	0.0000	0
2023/07/12	ALBI	02/05/2024			Index Future	928.6600	928.6600	938.9200	938.9200	1.105	0.0000	0.0000	0
2023/07/12	ALBI	01/08/2024			Index Future	949.8870	949.8870	960.3820	960.3820	1.105	0.0000	0.0000	0
2023/07/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/07/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/12	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/12	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/12	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/12	ES33	03/08/2023			Bond Future	12.8522	73.1426	12.6451	74.0570	(1.612)	0.0000	0.0000	350
2023/07/12	ES33	02/11/2023			Bond Future	13.0038	70.9728	12.7878	71.9072	(1.661)	0.0000	0.0000	0
2023/07/12	ES33	01/02/2024			Bond Future	13.1549	72.6052	12.9295	73.5608	(1.714)	0.0000	0.0000	0
2023/07/12	ES33	02/05/2024			Bond Future	13.3113	70.4730	13.0758	71.4509	(1.769)	0.0000	0.0000	0
2023/07/12	ES33	01/08/2024			Bond Future	13.4738	72.0966	13.2276	73.0973	(1.827)	0.0000	0.0000	0
2023/07/12	ES42	03/08/2023			Bond Future	13.3103	69.5066	13.1338	70.3879	(1.326)	0.0000	0.0000	4,000
2023/07/12	ES42	02/11/2023			Bond Future	13.4553	66.7910	13.2716	67.6915	(1.365)	0.0000	0.0000	0
2023/07/12	ES42	01/02/2024			Bond Future	13.5930	68.3275	13.4019	69.2484	(1.405)	0.0000	0.0000	0
2023/07/12	ES42	02/05/2024			Bond Future	13.7404	65.6344	13.5413	66.5768	(1.449)	0.0000	0.0000	0
2023/07/12	ES42	01/08/2024			Bond Future	13.8900	67.1454	13.6827	68.1100	(1.493)	0.0000	0.0000	0
2023/07/12	GOVI	03/08/2023	837.21	Call	GOVI	190,020.0000	19.0020	285,670.0000	28.5670	50.337	0	0	0
2023/07/12	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/12	GOVI	03/08/2023	837.22	Call	GOVI	189,920.0000	18.9920	285,570.0000	28.5570	50.363	0	0	0
2023/07/12	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/12	GOVI	03/08/2023			GOVI	856.2120	856.2120	865.7770	865.7770	1.117	0.0000	0.0000	832
2023/07/12	GOVI	03/08/2023	837.23	Call	GOVI	189,820.0000	18.9820	285,470.0000	28.5470	50.390	0	0	0
2023/07/12	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/12	GOVI	02/11/2023	885.81	Put	GOVI	107,450.0000	10.7450	9,710.0000	0.9710	(90.963)	0	0	0
2023/07/12	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/12	GOVI	02/11/2023			GOVI	875.0650	875.0650	884.8390	884.8390	1.117	0.0000	0.0000	0
2023/07/12	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/12	GOVI	02/11/2023	885.80	Put	GOVI	107,350.0000	10.7350	9,610.0000	0.9610	(91.048)	0	0	0
2023/07/12	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/12	GOVI	02/11/2023	885.82	Put	GOVI	107,550.0000	10.7550	9,810.0000	0.9810	(90.879)	0	0	0
2023/07/12	GOVI	01/02/2024	880.00	Call	GOVI	149,800.0000	14.9800	249,740.0000	24.9740	66.716	0	0	0
2023/07/12	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/12	GOVI	01/02/2024			GOVI	894.9800	894.9800	904.9740	904.9740	1.117	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
2023/07/12	GOVI	01/02/2024	879.98	Call	GOVI	150,000.0000	15.0000	249,940.0000	24.9940	66.627	0	0	0
2023/07/12	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/12	GOVI	01/02/2024	879.99	Call	GOVI	149,900.0000	14.9900	249,840.0000	24.9840	66.671	0	0	0
2023/07/12	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/12	GOVI	02/05/2024	950.97	Put	GOVI	356,180.0000	35.6180	253,940.0000	25.3940	(28.705)	0	0	0
2023/07/12	GOVI	02/05/2024	950.98	Put	GOVI	356,280.0000	35.6280	254,040.0000	25.4040	(28.697)	0	0	0
2023/07/12	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/12	GOVI	02/05/2024			GOVI	915.3520	915.3520	925.5760	925.5760	1.117	0.0000	0.0000	0
2023/07/12	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/12	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/12	GOVI	02/05/2024	950.99	Put	GOVI	356,380.0000	35.6380	254,140.0000	25.4140	(28.688)	0	0	0
2023/07/12	GOVI	01/08/2024	943.39	Call	GOVI	0.0000	0.0000	33,430.0000	3.3430	100.000	0	0	0
2023/07/12	GOVI	01/08/2024	943.39	Put	GOVI	71,150.0000	7.1150	0.0000	0.0000	(100.000)	0	0	0
2023/07/12	GOVI	01/08/2024			GOVI	936.2750	936.2750	946.7330	946.7330	1.117	0.0000	0.0000	0
2023/07/12	GOVI	01/08/2024	943.37	Call	GOVI	0.0000	0.0000	33,630.0000	3.3630	100.000	0	0	0
2023/07/12	GOVI	01/08/2024	943.37	Put	GOVI	70,950.0000	7.0950	0.0000	0.0000	(100.000)	0	0	0
2023/07/12	GOVI	01/08/2024	943.38	Call	GOVI	0.0000	0.0000	33,530.0000	3.3530	100.000	0	0	0
2023/07/12	GOVI	01/08/2024	943.38	Put	GOVI	71,050.0000	7.1050	0.0000	0.0000	(100.000)	0	0	0
2023/07/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/07/12	IGOV	03/08/2023			Index Future	326.3660	326.3660	326.3350	326.3350	(0.009)	0.0000	0.0000	498
2023/07/12	IGOV	02/11/2023			Index Future	333.6330	333.6330	333.6000	333.6000	(0.010)	0.0000	0.0000	16
2023/07/12	IGOV	01/02/2024			Index Future	341.3040	341.3040	341.2700	341.2700	(0.010)	0.0000	0.0000	0
2023/07/12	IGOV	02/05/2024			Index Future	349.1500	349.1500	349.1160	349.1160	(0.010)	0.0000	0.0000	0
2023/07/12	IGOV	01/08/2024			Index Future	357.2060	357.2060	357.1710	357.1710	(0.010)	0.0000	0.0000	0
2023/07/12	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/07/12	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/07/12	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/07/12	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/07/12	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/07/12	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/07/12	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/07/12	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/07/12	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/07/12	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/07/12	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/07/12	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/07/12	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/07/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/07/12	JBAF	19/07/2023			Jibar Tradeable Future	8.5100	91.4900	8.5100	91.4900	0.000	0.0000	0.0000	0
2023/07/12	JBAF	16/08/2023			Jibar Tradeable Future	8.6600	91.3400	8.6300	91.3700	(0.346)	0.0000	0.0000	0
2023/07/12	JBAF	20/09/2023			Jibar Tradeable Future	8.6800	91.3200	8.6500	91.3500	(0.346)	0.0000	0.0000	0
2023/07/12	JBAF	18/10/2023			Jibar Tradeable Future	8.7500	91.2500	8.7000	91.3000	(0.571)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/12	JBAF	15/11/2023			Jibar Tradeable Future	8.7500	91.2500	8.6900	91.3100	(0.686)	0.0000	0.0000	0
2023/07/12	JBAF	20/12/2023			Jibar Tradeable Future	8.7900	91.2100	8.7150	91.2850	(0.853)	0.0000	0.0000	0
2023/07/12	JBAF	20/03/2024			Jibar Tradeable Future	8.7600	91.2400	8.6750	91.3250	(0.970)	0.0000	0.0000	0
2023/07/12	JBAF	19/06/2024			Jibar Tradeable Future	8.6650	91.3350	8.5700	91.4300	(1.096)	0.0000	0.0000	0
2023/07/12	JBAF	18/09/2024			Jibar Tradeable Future	8.5800	91.4200	8.4950	91.5050	(0.991)	0.0000	0.0000	0
2023/07/12	JBAF	18/12/2024			Jibar Tradeable Future	8.4800	91.5200	8.3900	91.6100	(1.061)	0.0000	0.0000	0
2023/07/12	JBAF	19/03/2025			Jibar Tradeable Future	8.4300	91.5700	8.3350	91.6650	(1.127)	0.0000	0.0000	0
2023/07/12	JBAF	18/06/2025			Jibar Tradeable Future	8.4650	91.5350	8.3650	91.6350	(1.181)	0.0000	0.0000	0
2023/07/12	R035	03/08/2023	12.00	Call	Bond Future	974.9500	0.9750	1,552.4500	1.5525	59.234	0	0	0
2023/07/12	R035	03/08/2023	12.00	Put	Bond Future	1,150.4000	1.1504	656.1300	0.6561	(42.965)	0	0	0
2023/07/12	R035	03/08/2023	12.50	Call	Bond Future	2,711.5800	2.7116	3,618.6400	3.6186	33.451	0	0	5,000
2023/07/12	R035	03/08/2023			Bond Future	12.0332	84.4196	11.8322	85.4914	(1.670)	0.0000	0.0000	33,875
2023/07/12	R035	03/08/2023	11.75	Call	Bond Future	449.1100	0.4491	812.1800	0.8122	80.842	0	0	0
2023/07/12	R035	03/08/2023	11.75	Put	Bond Future	1,965.3700	1.9654	1,256.6700	1.2567	(36.059)	0	0	4,870
2023/07/12	R035	03/08/2023	11.98	Call	Bond Future	923.5800	0.9236	1,484.1400	1.4841	60.694	0	0	0
2023/07/12	R035	03/08/2023	11.98	Put	Bond Future	1,205.1400	1.2051	693.9300	0.6939	(42.419)	0	0	0
2023/07/12	R035	03/08/2023	11.99	Call	Bond Future	949.0200	0.9490	1,518.0800	1.5181	59.963	0	0	0
2023/07/12	R035	03/08/2023	11.99	Put	Bond Future	1,177.5000	1.1775	674.7900	0.6748	(42.693)	0	0	0
2023/07/12	R035	03/08/2023	12.50	Put	Bond Future	297.3700	0.2974	132.6600	0.1327	(55.389)	0	0	0
2023/07/12	R035	02/11/2023	12.85	Call	Bond Future	4,699.5200	4.6995	5,508.5900	5.5086	17.216	0	0	0
2023/07/12	R035	02/11/2023	12.85	Put	Bond Future	1,193.3100	1.1933	907.4400	0.9074	(23.956)	0	0	400
2023/07/12	R035	02/11/2023	13.59	Call	Bond Future	7,526.9700	7.5270	8,478.2500	8.4783	12.638	0	0	0
2023/07/12	R035	02/11/2023	13.59	Put	Bond Future	537.0200	0.5370	393.3600	0.3934	(26.751)	0	0	750
2023/07/12	R035	02/11/2023	11.12	Call	Bond Future	515.2000	0.5152	728.9100	0.7289	41.481	0	0	400
2023/07/12	R035	02/11/2023	11.41	Call	Bond Future	857.5300	0.8575	1,166.6100	1.1666	36.043	0	0	0
2023/07/12	R035	02/11/2023	11.41	Put	Bond Future	4,842.2400	4.8422	4,056.3800	4.0564	(16.229)	0	0	0
2023/07/12	R035	02/11/2023	11.42	Call	Bond Future	872.2200	0.8722	1,184.9300	1.1849	35.852	0	0	0
2023/07/12	R035	02/11/2023	11.42	Put	Bond Future	4,801.4200	4.8014	4,019.1900	4.0192	(16.292)	0	0	0
2023/07/12	R035	02/11/2023			Bond Future	12.1523	81.7684	11.9432	82.8633	(1.720)	0.0000	0.0000	141,761
2023/07/12	R035	02/11/2023	11.43	Call	Bond Future	887.2300	0.8872	1,203.6000	1.2036	35.658	0	0	0
2023/07/12	R035	02/11/2023	11.43	Put	Bond Future	4,760.9600	4.7610	3,982.3900	3.9824	(16.353)	0	0	0
2023/07/12	R035	02/11/2023	11.74	Call	Bond Future	1,433.9100	1.4339	1,868.0000	1.8680	30.273	0	0	750
2023/07/12	R035	02/11/2023	11.74	Put	Bond Future	3,613.4000	3.6134	2,952.5500	2.9525	(18.289)	0	0	0
2023/07/12	R035	02/11/2023	12.24	Call	Bond Future	2,688.0900	2.6881	3,311.5800	3.3116	23.195	0	0	750
2023/07/12	R035	02/11/2023	12.24	Put	Bond Future	2,234.8500	2.2349	1,763.4000	1.7634	(21.095)	0	0	0
2023/07/12	R035	02/11/2023	11.12	Put	Bond Future	6,132.4900	6.1325	5,251.2600	5.2513	(14.370)	0	0	0
2023/07/12	R035	02/11/2023	10.62	Call	Bond Future	195.1500	0.1952	294.0200	0.2940	50.664	0	0	400
2023/07/12	R035	02/11/2023	10.62	Put	Bond Future	8,732.7600	8.7328	7,736.6900	7.7367	(11.406)	0	0	0
2023/07/12	R035	01/02/2024	11.12	Put	Bond Future	7,123.5900	7.1236	6,279.6400	6.2796	(11.847)	0	0	0
2023/07/12	R035	01/02/2024	12.18	Put	Bond Future	3,473.3700	3.4734	2,932.8400	2.9328	(15.562)	0	0	0
2023/07/12	R035	01/02/2024	12.19	Call	Bond Future	3,042.5300	3.0425	3,624.3300	3.6243	19.122	0	0	0
2023/07/12	R035	01/02/2024	12.19	Put	Bond Future	3,448.6500	3.4487	2,910.9400	2.9109	(15.592)	0	0	0
2023/07/12	R035	01/02/2024	10.62	Call	Bond Future	505.6300	0.5056	673.5900	0.6736	33.218	0	0	400
2023/07/12	R035	01/02/2024	10.62	Put	Bond Future	9,561.6900	9.5617	8,610.1400	8.6101	(9.952)	0	0	0
2023/07/12	R035	01/02/2024			Bond Future	12.2695	83.6298	12.0517	84.7493	(1.775)	0.0000	0.0000	0
2023/07/12	R035	01/02/2024	12.20	Call	Bond Future	3,069.2000	3.0692	3,653.8100	3.6538	19.048	0	0	0
2023/07/12	R035	01/02/2024	12.20	Put	Bond Future	3,424.0900	3.4241	2,889.1900	2.8892	(15.622)	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
2023/07/12	R035	01/02/2024	13.46	Call	Bond Future	7,115.0000	7.1150	7,979.7900	7.9798	12.154	0	0	0
2023/07/12	R035	01/02/2024	13.46	Put	Bond Future	1,367.9700	1.3680	1,113.2500	1.1133	(18.620)	0	0	400
2023/07/12	R035	01/02/2024	11.12	Call	Bond Future	957.8300	0.9578	1,233.3900	1.2334	28.769	0	0	400
2023/07/12	R035	01/02/2024	12.18	Call	Bond Future	3,015.9600	3.0160	3,594.9400	3.5949	19.197	0	0	0
2023/07/12	R035	02/05/2024	11.20	Call	Bond Future	1,401.6600	1.4017	1,729.7200	1.7297	23.405	0	0	0
2023/07/12	R035	02/05/2024	11.20	Put	Bond Future	7,640.3800	7.6404	6,823.1400	6.8231	(10.696)	0	0	0
2023/07/12	R035	02/05/2024	11.19	Call	Bond Future	1,388.9300	1.3889	1,714.7700	1.7148	23.460	0	0	0
2023/07/12	R035	02/05/2024	11.19	Put	Bond Future	7,683.2200	7.6832	6,863.7600	6.8638	(10.666)	0	0	0
2023/07/12	R035	02/05/2024			Bond Future	12.3837	81.0181	12.1568	82.1634	(1.832)	0.0000	0.0000	0
2023/07/12	R035	02/05/2024	11.21	Call	Bond Future	1,414.4800	1.4145	1,744.7600	1.7448	23.350	0	0	0
2023/07/12	R035	02/05/2024	11.21	Put	Bond Future	7,597.6900	7.5977	6,782.6700	6.7827	(10.727)	0	0	0
2023/07/12	R035	01/08/2024	11.80	Call	Bond Future	2,509.7600	2.5098	2,983.3300	2.9833	18.869	0	0	0
2023/07/12	R035	01/08/2024	11.80	Put	Bond Future	6,057.0600	6.0571	5,358.7500	5.3588	(11.529)	0	0	0
2023/07/12	R035	01/08/2024	11.81	Call	Bond Future	2,529.2100	2.5292	3,005.1300	3.0051	18.817	0	0	0
2023/07/12	R035	01/08/2024	11.79	Put	Bond Future	6,089.8600	6.0899	5,389.1900	5.3892	(11.506)	0	0	0
2023/07/12	R035	01/08/2024			Bond Future	12.5014	82.8676	12.2649	84.0394	(1.892)	0.0000	0.0000	0
2023/07/12	R035	01/08/2024	11.81	Put	Bond Future	6,024.3900	6.0244	5,328.4300	5.3284	(11.552)	0	0	0
2023/07/12	R035	01/08/2024	11.79	Call	Bond Future	2,490.4000	2.4904	2,961.6100	2.9616	18.921	0	0	0
2023/07/12	R053	03/08/2023	12.72	Call	Bond Future	1,805.0900	1.8051	2,606.7100	2.6067	44.409	0	0	0
2023/07/12	R053	03/08/2023	12.72	Put	Bond Future	1,227.8400	1.2278	720.5100	0.7205	(41.319)	0	0	0
2023/07/12	R053	03/08/2023			Bond Future	12.6388	96.2833	12.4580	97.5922	(1.430)	0.0000	0.0000	0
2023/07/12	R053	03/08/2023	12.70	Call	Bond Future	1,724.2300	1.7242	2,507.1000	2.5071	45.404	0	0	0
2023/07/12	R053	03/08/2023	12.70	Put	Bond Future	1,288.4600	1.2885	762.3800	0.7624	(40.830)	0	0	0
2023/07/12	R053	03/08/2023	12.71	Call	Bond Future	1,764.4300	1.7644	2,556.7100	2.5567	44.903	0	0	0
2023/07/12	R053	03/08/2023	12.71	Put	Bond Future	1,257.8700	1.2579	741.2000	0.7412	(41.075)	0	0	0
2023/07/12	R053	02/11/2023	12.81	Call	Bond Future	3,721.3500	3.7213	4,461.9900	4.4620	19.902	0	0	0
2023/07/12	R053	02/11/2023	12.81	Put	Bond Future	3,350.8100	3.3508	2,754.2700	2.7543	(17.803)	0	0	0
2023/07/12	R053	02/11/2023	12.82	Call	Bond Future	3,760.0100	3.7600	4,504.7600	4.5048	19.807	0	0	0
2023/07/12	R053	02/11/2023	12.82	Put	Bond Future	3,319.8400	3.3198	2,727.4100	2.7274	(17.845)	0	0	0
2023/07/12	R053	02/11/2023			Bond Future	12.7570	92.5378	12.5691	93.8750	(1.473)	0.0000	0.0000	1,349
2023/07/12	R053	02/11/2023	12.83	Call	Bond Future	3,799.0300	3.7990	4,547.8700	4.5479	19.711	0	0	0
2023/07/12	R053	02/11/2023	12.83	Put	Bond Future	3,289.3200	3.2893	2,700.9800	2.7010	(17.886)	0	0	0
2023/07/12	R053	01/02/2024	12.92	Call	Bond Future	4,898.8100	4.8988	5,652.0500	5.6521	15.376	0	0	0
2023/07/12	R053	01/02/2024	12.93	Call	Bond Future	4,936.7400	4.9367	5,693.0900	5.6931	15.321	0	0	0
2023/07/12	R053	01/02/2024	12.94	Put	Bond Future	4,489.9500	4.4900	3,882.1900	3.8822	(13.536)	0	0	0
2023/07/12	R053	01/02/2024			Bond Future	12.8694	94.6447	12.6742	96.0119	(1.517)	0.0000	0.0000	0
2023/07/12	R053	01/02/2024	12.92	Put	Bond Future	4,550.9300	4.5509	3,936.9600	3.9370	(13.491)	0	0	0
2023/07/12	R053	01/02/2024	12.93	Put	Bond Future	4,520.3400	4.5203	3,909.4800	3.9095	(13.514)	0	0	0
2023/07/12	R053	01/02/2024	12.94	Call	Bond Future	4,974.7800	4.9748	5,734.2300	5.7342	15.266	0	0	0
2023/07/12	R053	02/05/2024	13.02	Put	Bond Future	5,373.1900	5.3732	4,743.6300	4.7436	(11.717)	0	0	0
2023/07/12	R053	02/05/2024	13.03	Put	Bond Future	5,342.4400	5.3424	4,715.5900	4.7156	(11.733)	0	0	0
2023/07/12	R053	02/05/2024	13.04	Call	Bond Future	5,667.2900	5.6673	6,441.8800	6.4419	13.668	0	0	0
2023/07/12	R053	02/05/2024			Bond Future	12.9875	90.9315	12.7844	92.3302	(1.564)	0.0000	0.0000	0
2023/07/12	R053	02/05/2024	13.02	Call	Bond Future	5,593.3500	5.5934	6,362.5200	6.3625	13.752	0	0	0
2023/07/12	R053	02/05/2024	13.03	Call	Bond Future	5,630.1200	5.6301	6,402.0000	6.4020	13.710	0	0	0
2023/07/12	R053	02/05/2024	13.04	Put	Bond Future	5,312.1900	5.3122	4,688.0500	4.6881	(11.749)	0	0	0
2023/07/12	R053	01/08/2024	13.13	Call	Bond Future	6,140.7700	6.1408	6,926.9700	6.9270	12.803	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
2023/07/12	R053	01/08/2024	13.13	Put	Bond Future	5,998.6400	5.9986	5,353.7000	5.3537	(10.751)	0	0	0
2023/07/12	R053	01/08/2024	13.14	Call	Bond Future	6,176.6900	6.1767	6,965.3800	6.9654	12.769	0	0	0
2023/07/12	R053	01/08/2024	13.14	Put	Bond Future	5,968.1000	5.9681	5,325.6500	5.3257	(10.765)	0	0	0
2023/07/12	R053	01/08/2024			Bond Future	13.1087	93.0063	12.8973	94.4374	(1.613)	0.0000	0.0000	0
2023/07/12	R053	01/08/2024	13.15	Call	Bond Future	6,212.6900	6.2127	7,003.8400	7.0038	12.734	0	0	0
2023/07/12	R053	01/08/2024	13.15	Put	Bond Future	5,937.7400	5.9377	5,297.7500	5.2977	(10.778)	0	0	0
2023/07/12	R186	03/08/2023	9.73	Put	Bond Future	179.8400	0.1798	98.6000	0.0986	(45.173)	0	0	0
2023/07/12	R186	03/08/2023	9.74	Call	Bond Future	1,238.6600	1.2387	1,564.3100	1.5643	26.291	0	0	0
2023/07/12	R186	03/08/2023	9.74	Put	Bond Future	174.5100	0.1745	95.3400	0.0953	(45.367)	0	0	0
2023/07/12	R186	03/08/2023			Bond Future	9.3696	104.5561	9.2300	104.9610	(1.490)	0.0000	0.0000	30,708
2023/07/12	R186	03/08/2023	9.73	Call	Bond Future	1,215.4400	1.2154	1,539.0200	1.5390	26.622	0	0	0
2023/07/12	R186	03/08/2023	9.75	Call	Bond Future	1,262.0100	1.2620	1,589.7000	1.5897	25.966	0	0	0
2023/07/12	R186	03/08/2023	9.75	Put	Bond Future	169.3200	0.1693	92.1900	0.0922	(45.553)	0	0	0
2023/07/12	R186	02/11/2023	9.40	Call	Bond Future	1,030.2500	1.0303	1,245.8100	1.2458	20.923	0	0	0
2023/07/12	R186	02/11/2023	9.40	Put	Bond Future	1,053.2400	1.0532	855.7000	0.8557	(18.755)	0	0	0
2023/07/12	R186	02/11/2023	9.15	Call	Bond Future	718.2400	0.7182	890.9400	0.8909	24.045	0	0	1,715
2023/07/12	R186	02/11/2023			Bond Future	9.4085	106.8588	9.2560	107.2719	(1.622)	0.0000	0.0000	81,168
2023/07/12	R186	02/11/2023	10.42	Call	Bond Future	2,949.1300	2.9491	3,296.9000	3.2969	11.792	0	0	0
2023/07/12	R186	02/11/2023	10.42	Put	Bond Future	262.1300	0.2621	196.8000	0.1968	(24.923)	0	0	1,715
2023/07/12	R186	02/11/2023	9.15	Put	Bond Future	1,419.4700	1.4195	1,179.0700	1.1791	(16.936)	0	0	0
2023/07/12	R186	02/11/2023	9.38	Call	Bond Future	1,002.4700	1.0025	1,214.6300	1.2146	21.164	0	0	0
2023/07/12	R186	02/11/2023	9.38	Put	Bond Future	1,079.5100	1.0795	878.5700	0.8786	(18.614)	0	0	0
2023/07/12	R186	02/11/2023	9.39	Call	Bond Future	1,016.3100	1.0163	1,230.1700	1.2302	21.043	0	0	0
2023/07/12	R186	02/11/2023	9.39	Put	Bond Future	1,066.3200	1.0663	867.0800	0.8671	(18.685)	0	0	0
2023/07/12	R186	01/02/2024	9.51	Call	Bond Future	1,432.5700	1.4326	1,664.7300	1.6647	16.206	0	0	0
2023/07/12	R186	01/02/2024	9.52	Put	Bond Future	1,205.3600	1.2054	1,016.6900	1.0167	(15.653)	0	0	0
2023/07/12	R186	01/02/2024	9.50	Call	Bond Future	1,418.0500	1.4181	1,648.9600	1.6490	16.284	0	0	0
2023/07/12	R186	01/02/2024			Bond Future	9.4235	103.9797	9.2557	104.4017	(1.780)	0.0000	0.0000	0
2023/07/12	R186	01/02/2024	9.51	Put	Bond Future	1,215.7900	1.2158	1,025.8900	1.0259	(15.619)	0	0	0
2023/07/12	R186	01/02/2024	9.52	Call	Bond Future	1,447.1600	1.4472	1,680.5500	1.6806	16.127	0	0	0
2023/07/12	R186	01/02/2024	9.50	Put	Bond Future	1,226.3000	1.2263	1,035.1500	1.0352	(15.588)	0	0	0
2023/07/12	R186	02/05/2024	10.40	Call	Bond Future	2,952.2400	2.9522	3,264.4300	3.2644	10.575	0	0	0
2023/07/12	R186	02/05/2024	10.40	Put	Bond Future	765.6500	0.7656	645.7900	0.6458	(15.655)	0	0	2,030
2023/07/12	R186	02/05/2024	8.01	Call	Bond Future	269.5300	0.2695	343.7500	0.3438	27.537	0	0	0
2023/07/12	R186	02/05/2024	8.01	Put	Bond Future	3,651.2300	3.6512	3,293.4000	3.2934	(9.800)	0	0	0
2023/07/12	R186	02/05/2024	9.73	Put	Bond Future	1,195.2200	1.1952	1,019.5400	1.0195	(14.699)	0	0	0
2023/07/12	R186	02/05/2024			Bond Future	9.4418	106.3453	9.2555	106.7774	(1.973)	0.0000	0.0000	0
2023/07/12	R186	02/05/2024	8.00	Call	Bond Future	266.1300	0.2661	339.6000	0.3396	27.607	0	0	0
2023/07/12	R186	02/05/2024	8.00	Put	Bond Future	3,671.9500	3.6719	3,313.3700	3.3134	(9.765)	0	0	0
2023/07/12	R186	02/05/2024	9.73	Call	Bond Future	1,859.2100	1.8592	2,115.5800	2.1156	13.789	0	0	2,030
2023/07/12	R186	02/05/2024	7.99	Call	Bond Future	262.7600	0.2628	335.4900	0.3355	27.679	0	0	0
2023/07/12	R186	02/05/2024	7.99	Put	Bond Future	3,692.7000	3.6927	3,333.3800	3.3334	(9.731)	0	0	0
2023/07/12	R186	01/08/2024	8.70	Put	Bond Future	2,347.5600	2.3476	2,058.1200	2.0581	(12.329)	0	0	0
2023/07/12	R186	01/08/2024	8.68	Call	Bond Future	707.3800	0.7074	858.2600	0.8583	21.329	0	0	0
2023/07/12	R186	01/08/2024	8.69	Call	Bond Future	715.6100	0.7156	867.5800	0.8676	21.236	0	0	0
2023/07/12	R186	01/08/2024			Bond Future	9.4604	103.4623	9.2517	103.9048	(2.206)	0.0000	0.0000	0
2023/07/12	R186	01/08/2024	8.70	Call	Bond Future	723.5200	0.7235	876.5500	0.8766	21.151	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/12	R186	01/08/2024	8.68	Put	Bond Future	2,374.5800	2.3746	2,082.9900	2.0830	(12.280)	0	0	0
2023/07/12	R186	01/08/2024	8.69	Put	Bond Future	2,361.2300	2.3612	2,070.7300	2.0707	(12.303)	0	0	0
2023/07/12	R197	03/08/2023			Bond Future	334.7506	334.7506	334.7437	334.7437	(0.002)	0.0000	0.0000	44
2023/07/12	R197	02/11/2023			Bond Future	342.2052	342.2052	342.1962	342.1962	(0.003)	0.0000	0.0000	0
2023/07/12	R202	03/08/2023			Bond Future	247.2768	247.2768	247.2889	247.2889	0.005	0.0000	0.0000	5,323
2023/07/12	R202	02/11/2023			Bond Future	252.7833	252.7833	252.7944	252.7944	0.004	0.0000	0.0000	68
2023/07/12	R202	01/02/2024			Bond Future	253.6303	253.6303	253.6411	253.6411	0.004	0.0000	0.0000	0
2023/07/12	R202	02/05/2024			Bond Future	259.4592	259.4592	259.4712	259.4712	0.005	0.0000	0.0000	0
2023/07/12	R202	01/08/2024			Bond Future	260.3386	260.3386	260.3529	260.3529	0.005	0.0000	0.0000	0
2023/07/12	R209	03/08/2023	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,800
2023/07/12	R209	03/08/2023	10.00	Put	Bond Future	10,779.1800	10.7792	9,821.2900	9.8213	(8.886)	0	0	0
2023/07/12	R209	03/08/2023	10.70	Call	Bond Future	0.4600	0.0005	1.8100	0.0018	293.478	0	0	1,800
2023/07/12	R209	03/08/2023	11.95	Put	Bond Future	1,282.7500	1.2828	761.8600	0.7619	(40.607)	0	0	0
2023/07/12	R209	03/08/2023	12.00	Call	Bond Future	730.1000	0.7301	1,205.6300	1.2056	65.132	0	0	0
2023/07/12	R209	03/08/2023	12.00	Put	Bond Future	1,148.7500	1.1488	666.3900	0.6664	(41.990)	0	0	1,750
2023/07/12	R209	03/08/2023	11.25	Put	Bond Future	4,078.3900	4.0784	3,165.9400	3.1659	(22.373)	0	0	0
2023/07/12	R209	03/08/2023	11.93	Call	Bond Future	593.3400	0.5933	1,014.8700	1.0149	71.044	0	0	0
2023/07/12	R209	03/08/2023	11.94	Call	Bond Future	611.8100	0.6118	1,041.0800	1.0411	70.164	0	0	0
2023/07/12	R209	03/08/2023			Bond Future	12.0903	64.8435	11.8849	65.8014	(1.699)	0.0000	0.0000	11,252
2023/07/12	R209	03/08/2023	10.70	Put	Bond Future	6,902.8900	6.9029	5,946.3500	5.9463	(13.857)	0	0	0
2023/07/12	R209	03/08/2023	10.75	Call	Bond Future	0.6900	0.0007	2.6600	0.0027	285.507	0	0	7,000
2023/07/12	R209	03/08/2023	10.75	Put	Bond Future	6,637.0500	6.6371	5,681.1300	5.6811	(14.403)	0	0	0
2023/07/12	R209	03/08/2023	11.95	Call	Bond Future	630.6400	0.6306	1,067.6400	1.0676	69.295	0	0	0
2023/07/12	R209	03/08/2023	11.25	Call	Bond Future	27.1100	0.0271	72.5500	0.0725	167.613	0	0	7,000
2023/07/12	R209	03/08/2023	11.93	Put	Bond Future	1,339.1700	1.3392	802.8100	0.8028	(40.052)	0	0	0
2023/07/12	R209	03/08/2023	11.94	Put	Bond Future	1,310.7500	1.3107	782.1300	0.7821	(40.330)	0	0	0
2023/07/12	R209	02/11/2023	11.34	Call	Bond Future	613.6300	0.6136	855.4100	0.8554	39.402	0	0	0
2023/07/12	R209	02/11/2023	11.34	Put	Bond Future	4,681.5300	4.6815	3,944.6800	3.9447	(15.740)	0	0	0
2023/07/12	R209	02/11/2023	11.33	Call	Bond Future	602.4500	0.6024	841.1200	0.8411	39.617	0	0	0
2023/07/12	R209	02/11/2023	11.33	Put	Bond Future	4,720.0200	4.7200	3,980.0600	3.9801	(15.677)	0	0	0
2023/07/12	R209	02/11/2023			Bond Future	12.1959	63.1178	11.9831	64.0965	(1.745)	0.0000	0.0000	15,864
2023/07/12	R209	02/11/2023	11.35	Call	Bond Future	624.9500	0.6249	869.8500	0.8698	39.187	0	0	0
2023/07/12	R209	02/11/2023	11.35	Put	Bond Future	4,643.2300	4.6432	3,909.5000	3.9095	(15.802)	0	0	0
2023/07/12	R209	01/02/2024	12.13	Put	Bond Future	3,218.1200	3.2181	2,718.7400	2.7187	(15.518)	0	0	0
2023/07/12	R209	01/02/2024	12.14	Call	Bond Future	2,492.4000	2.4924	2,996.2100	2.9962	20.214	0	0	0
2023/07/12	R209	01/02/2024	12.14	Put	Bond Future	3,195.0000	3.1950	2,698.1900	2.6982	(15.550)	0	0	0
2023/07/12	R209	01/02/2024			Bond Future	12.2954	64.5548	12.0748	65.5554	(1.794)	0.0000	0.0000	0
2023/07/12	R209	01/02/2024	12.13	Call	Bond Future	2,469.9400	2.4699	2,971.1800	2.9712	20.294	0	0	0
2023/07/12	R209	01/02/2024	12.12	Call	Bond Future	2,447.3900	2.4474	2,946.0400	2.9460	20.375	0	0	0
2023/07/12	R209	01/02/2024	12.12	Put	Bond Future	3,241.2100	3.2412	2,739.2400	2.7392	(15.487)	0	0	0
2023/07/12	R209	02/05/2024	11.18	Call	Bond Future	1,199.5400	1.1995	1,487.8100	1.4878	24.032	0	0	0
2023/07/12	R209	02/05/2024	11.18	Put	Bond Future	6,936.1700	6.9362	6,200.8600	6.2009	(10.601)	0	0	0
2023/07/12	R209	02/05/2024	11.17	Call	Bond Future	1,188.3400	1.1883	1,474.6200	1.4746	24.091	0	0	0
2023/07/12	R209	02/05/2024	11.17	Put	Bond Future	6,974.9300	6.9749	6,237.6300	6.2376	(10.571)	0	0	0
2023/07/12	R209	02/05/2024			Bond Future	12.4003	62.8696	12.1714	63.8932	(1.846)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/12	R209	02/05/2024	11.19	Call	Bond Future	1,210.6300	1.2106	1,500.8900	1.5009	23.976	0	0	0
2023/07/12	R209	02/05/2024	11.19	Put	Bond Future	6,897.3600	6.8974	6,164.0400	6.1640	(10.632)	0	0	0
2023/07/12	R209	01/08/2024	11.79	Put	Bond Future	5,501.1500	5.5012	4,879.1700	4.8792	(11.306)	0	0	0
2023/07/12	R209	01/08/2024	11.80	Call	Bond Future	2,274.6400	2.2746	2,702.0900	2.7021	18.792	0	0	0
2023/07/12	R209	01/08/2024	11.80	Put	Bond Future	5,471.6800	5.4717	4,851.8000	4.8518	(11.329)	0	0	0
2023/07/12	R209	01/08/2024			Bond Future	12.5085	64.3046	12.2709	65.3519	(1.899)	0.0000	0.0000	0
2023/07/12	R209	01/08/2024	11.79	Call	Bond Future	2,257.3800	2.2574	2,682.7300	2.6827	18.843	0	0	0
2023/07/12	R209	01/08/2024	11.78	Call	Bond Future	2,240.1900	2.2402	2,663.4600	2.6635	18.894	0	0	0
2023/07/12	R209	01/08/2024	11.78	Put	Bond Future	5,530.7300	5.5307	4,906.6700	4.9067	(11.284)	0	0	0
2023/07/12	R210	03/08/2023			Bond Future	226.3686	226.3686	226.1224	226.1224	(0.109)	0.0000	0.0000	360
2023/07/12	R210	02/11/2023			Bond Future	228.2378	228.2378	227.9849	227.9849	(0.111)	0.0000	0.0000	70
2023/07/12	R210	01/02/2024			Bond Future	233.4866	233.4866	233.2270	233.2270	(0.111)	0.0000	0.0000	0
2023/07/12	R210	02/05/2024			Bond Future	235.5944	235.5944	235.3301	235.3301	(0.112)	0.0000	0.0000	0
2023/07/12	R210	01/08/2024			Bond Future	241.0272	241.0272	240.7581	240.7581	(0.112)	0.0000	0.0000	0
2023/07/12	R213	03/08/2023	11.62	Put	Bond Future	241.1100	0.2411	92.3400	0.0923	(61.702)	0	0	0
2023/07/12	R213	03/08/2023	11.63	Call	Bond Future	2,239.0000	2.2390	3,122.9800	3.1230	39.481	0	0	0
2023/07/12	R213	03/08/2023			Bond Future	11.1588	82.1778	10.9228	83.2069	(2.115)	0.0000	0.0000	18,513
2023/07/12	R213	03/08/2023	11.61	Call	Bond Future	2,168.3700	2.1684	3,044.9600	3.0450	40.426	0	0	0
2023/07/12	R213	03/08/2023	11.61	Put	Bond Future	247.7600	0.2478	95.2500	0.0953	(61.556)	0	0	0
2023/07/12	R213	03/08/2023	11.62	Call	Bond Future	2,203.6200	2.2036	3,083.9500	3.0839	39.949	0	0	0
2023/07/12	R213	03/08/2023	11.63	Put	Bond Future	234.6300	0.2346	89.5100	0.0895	(61.851)	0	0	0
2023/07/12	R213	02/11/2023	11.13	Call	Bond Future	1,661.1400	1.6611	2,187.5600	2.1876	31.690	0	0	0
2023/07/12	R213	02/11/2023	11.13	Put	Bond Future	2,223.9200	2.2239	1,699.0900	1.6991	(23.599)	0	0	0
2023/07/12	R213	02/11/2023	10.94	Call	Bond Future	1,301.4600	1.3015	1,757.0700	1.7571	35.008	0	0	750
2023/07/12	R213	02/11/2023	10.94	Put	Bond Future	2,678.3600	2.6784	2,082.7200	2.0827	(22.239)	0	0	0
2023/07/12	R213	02/11/2023			Bond Future	11.2628	80.4301	11.0157	81.4814	(2.194)	0.0000	0.0000	12,145
2023/07/12	R213	02/11/2023	11.44	Call	Bond Future	2,359.4200	2.3594	2,995.5700	2.9956	26.962	0	0	750
2023/07/12	R213	02/11/2023	11.44	Put	Bond Future	1,616.0900	1.6161	1,200.9900	1.2010	(25.685)	0	0	0
2023/07/12	R213	02/11/2023	12.70	Call	Bond Future	6,173.2300	6.1732	7,098.6500	7.0987	14.991	0	0	0
2023/07/12	R213	02/11/2023	12.70	Put	Bond Future	392.1700	0.3922	266.3400	0.2663	(32.086)	0	0	750
2023/07/12	R213	02/11/2023	11.11	Call	Bond Future	1,620.7500	1.6207	2,139.7900	2.1398	32.025	0	0	0
2023/07/12	R213	02/11/2023	11.11	Put	Bond Future	2,268.7400	2.2687	1,736.5300	1.7365	(23.458)	0	0	0
2023/07/12	R213	02/11/2023	11.12	Call	Bond Future	1,640.7900	1.6408	2,163.5200	2.1635	31.858	0	0	0
2023/07/12	R213	02/11/2023	11.12	Put	Bond Future	2,246.1600	2.2462	1,717.6400	1.7176	(23.530)	0	0	0
2023/07/12	R213	01/02/2024	11.70	Call	Bond Future	3,372.5600	3.3726	4,042.1400	4.0421	19.854	0	0	0
2023/07/12	R213	01/02/2024	11.70	Put	Bond Future	2,003.1500	2.0031	1,597.8900	1.5979	(20.231)	0	0	0
2023/07/12	R213	01/02/2024	11.71	Call	Bond Future	3,397.7700	3.3978	4,069.7600	4.0698	19.777	0	0	0
2023/07/12	R213	01/02/2024	11.71	Put	Bond Future	1,988.1300	1.9881	1,585.2800	1.5853	(20.263)	0	0	0
2023/07/12	R213	01/02/2024			Bond Future	11.3634	82.2610	11.1043	83.3358	(2.280)	0.0000	0.0000	0
2023/07/12	R213	01/02/2024	11.72	Call	Bond Future	3,423.0600	3.4231	4,097.4500	4.0975	19.701	0	0	0
2023/07/12	R213	01/02/2024	11.72	Put	Bond Future	1,973.2200	1.9732	1,572.7700	1.5728	(20.294)	0	0	0
2023/07/12	R213	02/05/2024	10.30	Call	Bond Future	1,046.4900	1.0465	1,359.3000	1.3593	29.891	0	0	0
2023/07/12	R213	02/05/2024	10.30	Put	Bond Future	5,881.9800	5.8820	5,095.1900	5.0952	(13.376)	0	0	0
2023/07/12	R213	02/05/2024			Bond Future	11.4616	80.5720	11.1898	81.6716	(2.371)	0.0000	0.0000	0
2023/07/12	R213	02/05/2024	10.28	Call	Bond Future	1,027.5400	1.0275	1,336.0900	1.3361	30.028	0	0	0
2023/07/12	R213	02/05/2024	10.28	Put	Bond Future	5,949.4700	5.9495	5,158.4200	5.1584	(13.296)	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
2023/07/12	R213	02/05/2024	10.29	Call	Bond Future	1,037.1000	1.0371	1,347.7900	1.3478	29.958	0	0	0
2023/07/12	R213	02/05/2024	10.29	Put	Bond Future	5,915.8000	5.9158	5,126.8900	5.1269	(13.336)	0	0	0
2023/07/12	R213	01/08/2024	10.86	Call	Bond Future	1,837.8200	1.8378	2,286.2500	2.2863	24.400	0	0	0
2023/07/12	R213	01/08/2024	10.86	Put	Bond Future	4,645.7000	4.6457	3,968.9800	3.9690	(14.567)	0	0	0
2023/07/12	R213	01/08/2024	10.87	Call	Bond Future	1,852.9800	1.8530	2,303.7700	2.3038	24.328	0	0	0
2023/07/12	R213	01/08/2024	10.87	Put	Bond Future	4,620.0900	4.6201	3,945.7300	3.9457	(14.596)	0	0	0
2023/07/12	R213	01/08/2024			Bond Future	11.5636	82.4118	11.2780	83.5369	(2.470)	0.0000	0.0000	0
2023/07/12	R213	01/08/2024	10.88	Call	Bond Future	1,868.5400	1.8685	2,321.6900	2.3217	24.252	0	0	0
2023/07/12	R213	01/08/2024	10.88	Put	Bond Future	4,594.9100	4.5949	3,922.9100	3.9229	(14.625)	0	0	0
2023/07/12	R214	03/08/2023	12.14	Call	Bond Future	357.9800	0.3580	609.2300	0.6092	70.185	0	0	0
2023/07/12	R214	03/08/2023	12.14	Put	Bond Future	1,827.9700	1.8280	1,257.5500	1.2575	(31.205)	0	0	0
2023/07/12	R214	03/08/2023	12.15	Call	Bond Future	371.3000	0.3713	628.7900	0.6288	69.348	0	0	0
2023/07/12	R214	03/08/2023	12.15	Put	Bond Future	1,793.0600	1.7931	1,228.8800	1.2289	(31.465)	0	0	0
2023/07/12	R214	03/08/2023			Bond Future	12.4507	60.7682	12.2755	61.5899	(1.407)	0.0000	0.0000	13,768
2023/07/12	R214	03/08/2023	12.16	Call	Bond Future	384.9400	0.3849	648.7200	0.6487	68.525	0	0	0
2023/07/12	R214	03/08/2023	12.16	Put	Bond Future	1,758.5400	1.7585	1,200.6500	1.2006	(31.725)	0	0	0
2023/07/12	R214	02/11/2023	11.45	Put	Bond Future	5,857.6900	5.8577	5,163.2300	5.1632	(11.856)	0	0	0
2023/07/12	R214	02/11/2023	11.46	Call	Bond Future	409.6600	0.4097	556.6800	0.5567	35.888	0	0	0
2023/07/12	R214	02/11/2023	11.46	Put	Bond Future	5,812.4200	5.8124	5,120.0400	5.1200	(11.912)	0	0	0
2023/07/12	R214	02/11/2023			Bond Future	12.5605	58.8032	12.3792	59.6426	(1.444)	0.0000	0.0000	10,866
2023/07/12	R214	02/11/2023	11.45	Call	Bond Future	402.2800	0.4023	547.2200	0.5472	36.030	0	0	0
2023/07/12	R214	02/11/2023	11.47	Call	Bond Future	417.2200	0.4172	566.3500	0.5663	35.744	0	0	0
2023/07/12	R214	02/11/2023	11.47	Put	Bond Future	5,767.3900	5.7674	5,077.1200	5.0771	(11.968)	0	0	0
2023/07/12	R214	01/02/2024	12.16	Call	Bond Future	1,793.7600	1.7938	2,142.9100	2.1429	19.465	0	0	0
2023/07/12	R214	01/02/2024	12.16	Put	Bond Future	4,162.5300	4.1625	3,653.4500	3.6535	(12.230)	0	0	0
2023/07/12	R214	01/02/2024			Bond Future	12.6684	60.1418	12.4804	61.0000	(1.483)	0.0000	0.0000	0
2023/07/12	R214	01/02/2024	12.14	Call	Bond Future	1,757.0900	1.7571	2,101.6700	2.1017	19.611	0	0	0
2023/07/12	R214	01/02/2024	12.14	Put	Bond Future	4,222.1700	4.2222	3,708.5200	3.7085	(12.166)	0	0	0
2023/07/12	R214	01/02/2024	12.15	Call	Bond Future	1,775.3700	1.7754	2,122.2400	2.1222	19.538	0	0	0
2023/07/12	R214	01/02/2024	12.15	Put	Bond Future	4,192.2700	4.1923	3,680.9100	3.6809	(12.198)	0	0	0
2023/07/12	R214	02/05/2024	11.46	Call	Bond Future	1,126.5200	1.1265	1,356.4700	1.3565	20.412	0	0	0
2023/07/12	R214	02/05/2024	11.46	Put	Bond Future	7,479.1500	7.4791	6,831.1000	6.8311	(8.665)	0	0	0
2023/07/12	R214	02/05/2024	11.47	Call	Bond Future	1,137.2900	1.1373	1,368.9000	1.3689	20.365	0	0	0
2023/07/12	R214	02/05/2024	11.47	Put	Bond Future	7,437.4800	7.4375	6,791.0900	6.7911	(8.691)	0	0	0
2023/07/12	R214	02/05/2024			Bond Future	12.7726	58.2038	12.5779	59.0818	(1.524)	0.0000	0.0000	0
2023/07/12	R214	02/05/2024	11.48	Call	Bond Future	1,148.3000	1.1483	1,381.5900	1.3816	20.316	0	0	0
2023/07/12	R214	02/05/2024	11.48	Put	Bond Future	7,396.1100	7.3961	6,751.4000	6.7514	(8.717)	0	0	0
2023/07/12	R214	01/08/2024	12.18	Call	Bond Future	2,350.4600	2.3505	2,717.9600	2.7180	15.635	0	0	0
2023/07/12	R214	01/08/2024	12.18	Put	Bond Future	5,559.9400	5.5599	5,029.0500	5.0290	(9.548)	0	0	0
2023/07/12	R214	01/08/2024			Bond Future	12.8789	59.5324	12.6772	60.4308	(1.566)	0.0000	0.0000	0
2023/07/12	R214	01/08/2024	12.16	Call	Bond Future	2,315.1800	2.3152	2,679.1000	2.6791	15.719	0	0	0
2023/07/12	R214	01/08/2024	12.16	Put	Bond Future	5,620.6000	5.6206	5,086.1300	5.0861	(9.509)	0	0	0
2023/07/12	R214	01/08/2024	12.17	Call	Bond Future	2,332.6700	2.3327	2,698.3700	2.6984	15.677	0	0	0
2023/07/12	R214	01/08/2024	12.17	Put	Bond Future	5,590.0900	5.5901	5,057.4000	5.0574	(9.529)	0	0	0
2023/07/12	R248	03/08/2023	11.80	Call	Bond Future	53.5600	0.0536	116.7200	0.1167	117.924	0	0	1,100
2023/07/12	R248	03/08/2023	11.80	Put	Bond Future	4,719.8700	4.7199	3,758.9700	3.7590	(20.359)	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
2023/07/12	R248	03/08/2023	12.11	Call	Bond Future	247.8000	0.2478	453.3100	0.4533	82.934	0	0	0
2023/07/12	R248	03/08/2023	12.11	Put	Bond Future	3,014.0300	3.0140	2,195.4800	2.1955	(27.158)	0	0	0
2023/07/12	R248	03/08/2023			Bond Future	12.5875	74.8472	12.4069	75.8713	(1.434)	0.0000	0.0000	86,530
2023/07/12	R248	03/08/2023	12.09	Call	Bond Future	227.5300	0.2275	420.6900	0.4207	84.894	0	0	0
2023/07/12	R248	03/08/2023	12.09	Put	Bond Future	3,113.7900	3.1138	2,282.8900	2.2829	(26.685)	0	0	0
2023/07/12	R248	03/08/2023	12.10	Call	Bond Future	237.5100	0.2375	436.7900	0.4368	83.904	0	0	0
2023/07/12	R248	03/08/2023	12.10	Put	Bond Future	3,063.7100	3.0637	2,238.9300	2.2389	(26.921)	0	0	0
2023/07/12	R248	03/08/2023	12.30	Call	Bond Future	510.3400	0.5103	849.6600	0.8497	66.489	0	0	1,100
2023/07/12	R248	03/08/2023	12.30	Put	Bond Future	2,153.2200	2.1532	1,468.4800	1.4685	(31.801)	0	0	0
2023/07/12	R248	03/08/2023	13.20	Call	Bond Future	3,521.6600	3.5217	4,423.0800	4.4231	25.596	0	0	0
2023/07/12	R248	03/08/2023	13.20	Put	Bond Future	234.5400	0.2345	111.9000	0.1119	(52.290)	0	0	1,100
2023/07/12	R248	02/11/2023	12.50	Call	Bond Future	2,136.9500	2.1369	2,629.2300	2.6292	23.037	0	0	220
2023/07/12	R248	02/11/2023	13.60	Call	Bond Future	5,784.0200	5.7840	6,587.6600	6.5877	13.894	0	0	0
2023/07/12	R248	02/11/2023	13.60	Put	Bond Future	1,138.7600	1.1388	896.2700	0.8963	(21.294)	0	0	220
2023/07/12	R248	02/11/2023	11.47	Call	Bond Future	412.3000	0.4123	568.1200	0.5681	37.793	0	0	0
2023/07/12	R248	02/11/2023	11.48	Call	Bond Future	420.1300	0.4201	578.3000	0.5783	37.648	0	0	0
2023/07/12	R248	02/11/2023	11.49	Put	Bond Future	7,724.5800	7.7246	6,839.0000	6.8390	(11.464)	0	0	0
2023/07/12	R248	02/11/2023			Bond Future	12.7035	72.0488	12.5161	73.0949	(1.475)	0.0000	0.0000	173,915
2023/07/12	R248	02/11/2023	11.80	Call	Bond Future	745.7900	0.7458	991.4900	0.9915	32.945	0	0	220
2023/07/12	R248	02/11/2023	11.80	Put	Bond Future	6,055.6100	6.0556	5,255.1800	5.2552	(13.218)	0	0	0
2023/07/12	R248	02/11/2023	12.50	Put	Bond Future	3,274.4200	3.2744	2,720.5700	2.7206	(16.914)	0	0	0
2023/07/12	R248	02/11/2023	11.47	Put	Bond Future	7,839.9900	7.8400	6,949.6800	6.9497	(11.356)	0	0	0
2023/07/12	R248	02/11/2023	11.48	Put	Bond Future	7,782.1300	7.7821	6,894.1700	6.8942	(11.410)	0	0	0
2023/07/12	R248	02/11/2023	11.49	Call	Bond Future	428.1800	0.4282	588.7300	0.5887	37.496	0	0	0
2023/07/12	R248	01/02/2024	12.14	Call	Bond Future	1,909.5800	1.9096	2,302.7100	2.3027	20.587	0	0	0
2023/07/12	R248	01/02/2024	12.14	Put	Bond Future	5,764.2200	5.7642	5,087.7600	5.0878	(11.735)	0	0	0
2023/07/12	R248	01/02/2024	12.15	Call	Bond Future	1,930.3600	1.9304	2,326.2800	2.3263	20.510	0	0	0
2023/07/12	R248	01/02/2024	12.15	Put	Bond Future	5,725.4300	5.7254	5,051.7600	5.0518	(11.766)	0	0	0
2023/07/12	R248	01/02/2024			Bond Future	12.8180	73.6889	12.6233	74.7585	(1.519)	0.0000	0.0000	0
2023/07/12	R248	01/02/2024	12.16	Call	Bond Future	1,951.0500	1.9510	2,349.7500	2.3497	20.435	0	0	0
2023/07/12	R248	01/02/2024	12.16	Put	Bond Future	5,686.6300	5.6866	5,015.7400	5.0157	(11.798)	0	0	0
2023/07/12	R248	02/05/2024	11.46	Call	Bond Future	1,228.0000	1.2280	1,488.8700	1.4889	21.243	0	0	0
2023/07/12	R248	02/05/2024	11.47	Call	Bond Future	1,240.1000	1.2401	1,502.9400	1.5029	21.195	0	0	0
2023/07/12	R248	02/05/2024	11.48	Put	Bond Future	9,826.8500	9.8268	8,997.4600	8.9975	(8.440)	0	0	0
2023/07/12	R248	02/05/2024			Bond Future	12.9288	70.9146	12.7266	72.0088	(1.563)	0.0000	0.0000	13,000
2023/07/12	R248	02/05/2024	11.46	Put	Bond Future	9,933.7900	9.9338	9,100.4500	9.1004	(8.389)	0	0	0
2023/07/12	R248	02/05/2024	11.47	Put	Bond Future	9,880.2300	9.8802	9,048.8600	9.0489	(8.414)	0	0	0
2023/07/12	R248	02/05/2024	11.48	Call	Bond Future	1,252.2800	1.2523	1,517.1000	1.5171	21.147	0	0	0
2023/07/12	R248	01/08/2024	12.30	Call	Bond Future	2,823.6400	2.8236	3,275.9700	3.2760	16.019	0	0	0
2023/07/12	R248	01/08/2024	12.30	Put	Bond Future	6,929.2600	6.9293	6,261.9600	6.2620	(9.630)	0	0	0
2023/07/12	R248	01/08/2024	12.31	Call	Bond Future	2,845.0200	2.8450	3,299.5700	3.2996	15.977	0	0	0
2023/07/12	R248	01/08/2024	12.31	Put	Bond Future	6,892.4600	6.8925	6,227.3800	6.2274	(9.649)	0	0	0
2023/07/12	R248	01/08/2024			Bond Future	13.0422	72.5331	12.8321	73.6528	(1.611)	0.0000	0.0000	0
2023/07/12	R248	01/08/2024	12.32	Call	Bond Future	2,866.4900	2.8665	3,323.2500	3.3232	15.934	0	0	0
2023/07/12	R248	01/08/2024	12.32	Put	Bond Future	6,855.8300	6.8558	6,192.9600	6.1930	(9.669)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
Total											1598748	