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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/07/2023 TO 24/07/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/24	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/24	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/24	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/24	2025	03/08/2023		Bond Future	169.3522	169.3522	169.4398	169.4398	0.052	0.0000	0.0000	1,162
2023/07/24	2025	02/11/2023		Bond Future	173.0775	173.0775	173.1665	173.1665	0.051	0.0000	0.0000	5,206
2023/07/24	2025	01/02/2024		Bond Future	175.2561	175.2561	175.3467	175.3467	0.052	0.0000	0.0000	214
2023/07/24	2025	02/05/2024		Bond Future	179.2782	179.2782	179.3709	179.3709	0.052	0.0000	0.0000	0
2023/07/24	2025	01/08/2024		Bond Future	181.6159	181.6159	181.7104	181.7104	0.052	0.0000	0.0000	0
2023/07/24	2029	03/08/2023		Bond Future	122.4166	122.4166	122.4176	122.4176	0.001	0.0000	0.0000	1,165
2023/07/24	2029	02/11/2023		Bond Future	123.7803	123.7803	123.7810	123.7810	0.001	0.0000	0.0000	1,197

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
2023/07/24	2029	01/02/2024			Bond Future	126.6167	126.6167	126.6172	126.6172	0.000	0.0000	0.0000	728
2023/07/24	2029	02/05/2024			Bond Future	128.1599	128.1599	128.1603	128.1603	0.000	0.0000	0.0000	0
2023/07/24	2029	01/08/2024			Bond Future	131.1411	131.1411	131.1416	131.1416	0.000	0.0000	0.0000	0
2023/07/24	2030	03/08/2023	10.40	Call	Bond Future	785.4000	0.7854	875.1900	0.8752	11.432	0	0	1,012
2023/07/24	2030	03/08/2023	10.65	Call	Bond Future	1,557.3300	1.5573	1,725.2600	1.7253	10.783	0	0	350
2023/07/24	2030	03/08/2023	10.65	Put	Bond Future	198.3300	0.1983	100.7800	0.1008	(49.186)	0	0	0
2023/07/24	2030	03/08/2023	11.34	Call	Bond Future	4,229.3500	4.2294	4,487.5400	4.4875	6.105	0	0	0
2023/07/24	2030	03/08/2023	11.34	Put	Bond Future	9.2800	0.0093	1.9900	0.0020	(78.556)	0	0	0
2023/07/24	2030	03/08/2023	12.89	Call	Bond Future	10,229.2800	10.2293	10,494.7600	10.4948	2.595	0	0	0
2023/07/24	2030	03/08/2023	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	350
2023/07/24	2030	03/08/2023	11.35	Call	Bond Future	4,269.4800	4.2695	4,528.0100	4.5280	6.055	0	0	0
2023/07/24	2030	03/08/2023	11.36	Put	Bond Future	8.4000	0.0084	1.7500	0.0018	(79.167)	0	0	0
2023/07/24	2030	03/08/2023			Bond Future	10.3321	89.3508	10.2707	89.6163	(0.594)	0.0000	0.0000	58,050
2023/07/24	2030	03/08/2023	10.40	Put	Bond Future	492.9200	0.4929	317.2300	0.3172	(35.643)	0	0	0
2023/07/24	2030	03/08/2023	11.35	Put	Bond Future	8.8200	0.0088	1.8700	0.0019	(78.798)	0	0	0
2023/07/24	2030	03/08/2023	11.36	Call	Bond Future	4,309.6300	4.3096	4,568.4600	4.5685	6.006	0	0	0
2023/07/24	2030	03/08/2023	12.59	Call	Bond Future	9,109.4100	9.1094	9,374.8800	9.3749	2.914	0	0	0
2023/07/24	2030	03/08/2023	12.59	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	1,012
2023/07/24	2030	02/11/2023	12.27	Put	Bond Future	159.4400	0.1594	132.9700	0.1330	(16.602)	0	0	500
2023/07/24	2030	02/11/2023	11.43	Call	Bond Future	4,661.6400	4.6616	4,867.3500	4.8674	4.413	0	0	0
2023/07/24	2030	02/11/2023	11.43	Put	Bond Future	495.9900	0.4960	430.7100	0.4307	(13.162)	0	0	500
2023/07/24	2030	02/11/2023	10.80	Call	Bond Future	2,743.3500	2.7433	2,898.2600	2.8983	5.647	0	0	0
2023/07/24	2030	02/11/2023	10.80	Put	Bond Future	1,110.8900	1.1109	994.8100	0.9948	(10.449)	0	0	0
2023/07/24	2030	02/11/2023	10.81	Call	Bond Future	2,770.8700	2.7709	2,926.7200	2.9267	5.625	0	0	0
2023/07/24	2030	02/11/2023	10.81	Put	Bond Future	1,097.4700	1.0975	982.3300	0.9823	(10.491)	0	0	0
2023/07/24	2030	02/11/2023	10.07	Call	Bond Future	1,135.9500	1.1359	1,218.1200	1.2181	7.234	0	0	800
2023/07/24	2030	02/11/2023	10.07	Put	Bond Future	2,558.3900	2.5584	2,369.5700	2.3696	(7.380)	0	0	0
2023/07/24	2030	02/11/2023	10.39	Call	Bond Future	1,738.9900	1.7390	1,853.0100	1.8530	6.557	0	0	500
2023/07/24	2030	02/11/2023	9.57	Call	Bond Future	524.4000	0.5244	566.0500	0.5660	7.942	0	0	800
2023/07/24	2030	02/11/2023	9.57	Put	Bond Future	4,116.4300	4.1164	3,887.0900	3.8871	(5.571)	0	0	0
2023/07/24	2030	02/11/2023			Bond Future	10.4060	91.2941	10.3415	91.5651	(0.620)	0.0000	0.0000	81,786
2023/07/24	2030	02/11/2023	12.27	Call	Bond Future	7,560.8800	7.5609	7,805.4000	7.8054	3.234	0	0	0
2023/07/24	2030	02/11/2023	11.12	Call	Bond Future	3,674.3300	3.6743	3,857.3800	3.8574	4.982	0	0	500
2023/07/24	2030	02/11/2023	11.12	Put	Bond Future	743.4900	0.7435	655.5500	0.6556	(11.828)	0	0	0
2023/07/24	2030	02/11/2023	11.57	Call	Bond Future	5,127.7300	5.1277	5,342.0900	5.3421	4.180	0	0	0
2023/07/24	2030	02/11/2023	11.57	Put	Bond Future	411.7200	0.4117	355.0900	0.3551	(13.754)	0	0	800
2023/07/24	2030	02/11/2023	10.82	Call	Bond Future	2,798.3300	2.7983	2,955.1200	2.9551	5.603	0	0	0
2023/07/24	2030	02/11/2023	10.82	Put	Bond Future	1,084.0100	1.0840	969.8100	0.9698	(10.535)	0	0	0
2023/07/24	2030	02/11/2023	10.39	Put	Bond Future	1,806.1300	1.8061	1,649.1600	1.6492	(8.691)	0	0	0
2023/07/24	2030	02/11/2023	10.62	Call	Bond Future	2,273.2500	2.2732	2,410.6100	2.4106	6.042	0	0	500
2023/07/24	2030	02/11/2023	10.62	Put	Bond Future	1,381.9100	1.3819	1,248.2800	1.2483	(9.670)	0	0	0
2023/07/24	2030	02/11/2023	9.89	Call	Bond Future	874.1200	0.8741	939.9900	0.9400	7.536	0	0	500
2023/07/24	2030	02/11/2023	9.89	Put	Bond Future	3,070.2400	3.0702	2,865.1200	2.8651	(6.681)	0	0	0
2023/07/24	2030	01/02/2024	11.86	Put	Bond Future	743.5500	0.7436	678.0700	0.6781	(8.806)	0	0	500
2023/07/24	2030	01/02/2024	12.10	Put	Bond Future	605.5100	0.6055	549.8500	0.5498	(9.192)	0	0	400
2023/07/24	2030	01/02/2024	11.37	Call	Bond Future	4,703.8200	4.7038	4,890.7000	4.8907	3.973	0	0	0
2023/07/24	2030	01/02/2024	11.37	Put	Bond Future	1,127.6500	1.1277	1,037.6200	1.0376	(7.984)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/24	2030	01/02/2024	11.85	Call	Bond Future	6,154.5500	6.1546	6,365.5400	6.3655	3.428	0	0	0
2023/07/24	2030	01/02/2024	11.85	Put	Bond Future	749.8200	0.7498	683.9000	0.6839	(8.791)	0	0	500
2023/07/24	2030	01/02/2024	10.16	Call	Bond Future	1,775.9100	1.7759	1,879.1300	1.8791	5.812	0	0	200
2023/07/24	2030	01/02/2024	10.16	Put	Bond Future	3,036.1300	3.0361	2,862.4400	2.8624	(5.721)	0	0	0
2023/07/24	2030	01/02/2024	11.00	Call	Bond Future	3,670.0300	3.6700	3,834.2400	3.8342	4.474	0	0	0
2023/07/24	2030	01/02/2024	9.93	Call	Bond Future	1,398.0300	1.3980	1,484.4400	1.4844	6.181	0	0	1,360
2023/07/24	2030	01/02/2024	9.93	Put	Bond Future	3,615.8300	3.6158	3,425.3300	3.4253	(5.268)	0	0	0
2023/07/24	2030	01/02/2024	10.00	Call	Bond Future	1,503.2200	1.5032	1,594.6300	1.5946	6.081	0	0	500
2023/07/24	2030	01/02/2024	10.00	Put	Bond Future	3,428.2500	3.4282	3,242.7500	3.2427	(5.411)	0	0	0
2023/07/24	2030	01/02/2024	9.57	Put	Bond Future	4,676.5400	4.6765	4,462.2000	4.4622	(4.583)	0	0	0
2023/07/24	2030	01/02/2024	9.89	Put	Bond Future	3,725.6200	3.7256	3,532.3000	3.5323	(5.189)	0	0	0
2023/07/24	2030	01/02/2024			Bond Future	10.4674	89.3584	10.3994	89.6353	(0.650)	0.0000	0.0000	0
2023/07/24	2030	01/02/2024	11.86	Call	Bond Future	6,185.8500	6.1859	6,397.2800	6.3973	3.418	0	0	0
2023/07/24	2030	01/02/2024	12.10	Call	Bond Future	6,943.1900	6.9432	7,164.4400	7.1644	3.187	0	0	0
2023/07/24	2030	01/02/2024	11.75	Call	Bond Future	5,844.4200	5.8444	6,050.8800	6.0509	3.533	0	0	0
2023/07/24	2030	01/02/2024	11.75	Put	Bond Future	816.5600	0.8166	746.1100	0.7461	(8.628)	0	0	200
2023/07/24	2030	01/02/2024	11.31	Call	Bond Future	4,530.5000	4.5305	4,713.9300	4.7139	4.049	0	0	0
2023/07/24	2030	01/02/2024	11.31	Put	Bond Future	1,186.4100	1.1864	1,092.9300	1.0929	(7.879)	0	0	1,360
2023/07/24	2030	01/02/2024	11.35	Call	Bond Future	4,645.8300	4.6458	4,831.5700	4.8316	3.998	0	0	0
2023/07/24	2030	01/02/2024	11.35	Put	Bond Future	1,146.9300	1.1469	1,055.7600	1.0558	(7.949)	0	0	0
2023/07/24	2030	01/02/2024	11.36	Call	Bond Future	4,674.8000	4.6748	4,861.1100	4.8611	3.985	0	0	0
2023/07/24	2030	01/02/2024	11.36	Put	Bond Future	1,137.2600	1.1373	1,046.6600	1.0467	(7.967)	0	0	0
2023/07/24	2030	01/02/2024	10.39	Call	Bond Future	2,219.0900	2.2191	2,339.6000	2.3396	5.431	0	0	500
2023/07/24	2030	01/02/2024	10.39	Put	Bond Future	2,534.2000	2.5342	2,377.8000	2.3778	(6.172)	0	0	0
2023/07/24	2030	01/02/2024	11.00	Put	Bond Future	1,537.6500	1.5376	1,424.9500	1.4250	(7.329)	0	0	700
2023/07/24	2030	01/02/2024	10.07	Call	Bond Future	1,619.2600	1.6193	1,715.8000	1.7158	5.962	0	0	400
2023/07/24	2030	01/02/2024	10.07	Put	Bond Future	3,252.6900	3.2527	3,072.3200	3.0723	(5.545)	0	0	0
2023/07/24	2030	01/02/2024	9.57	Call	Bond Future	934.4100	0.9344	996.9800	0.9970	6.696	0	0	400
2023/07/24	2030	01/02/2024	9.89	Call	Bond Future	1,340.0000	1.3400	1,423.5900	1.4236	6.238	0	0	500
2023/07/24	2030	02/05/2024	11.12	Put	Bond Future	1,903.3500	1.9034	1,788.3200	1.7883	(6.044)	0	0	0
2023/07/24	2030	02/05/2024	12.38	Call	Bond Future	7,724.7900	7.7248	7,947.7800	7.9478	2.887	0	0	0
2023/07/24	2030	02/05/2024	12.38	Put	Bond Future	827.0600	0.8271	766.7900	0.7668	(7.287)	0	0	1,080
2023/07/24	2030	02/05/2024	10.62	Call	Bond Future	2,963.6100	2.9636	3,102.3300	3.1023	4.681	0	0	500
2023/07/24	2030	02/05/2024	10.62	Put	Bond Future	2,641.3600	2.6414	2,496.8200	2.4968	(5.472)	0	0	0
2023/07/24	2030	02/05/2024	10.82	Call	Bond Future	3,418.5500	3.4186	3,569.5400	3.5695	4.417	0	0	1,080
2023/07/24	2030	02/05/2024	10.82	Put	Bond Future	2,316.8600	2.3169	2,184.5900	2.1846	(5.709)	0	0	0
2023/07/24	2030	02/05/2024	9.81	Call	Bond Future	1,495.2800	1.4953	1,582.5400	1.5825	5.836	0	0	0
2023/07/24	2030	02/05/2024	9.81	Put	Bond Future	4,418.8100	4.4188	4,222.8100	4.2228	(4.436)	0	0	0
2023/07/24	2030	02/05/2024	9.82	Call	Bond Future	1,509.3400	1.5093	1,597.2100	1.5972	5.822	0	0	0
2023/07/24	2030	02/05/2024	9.82	Put	Bond Future	4,391.9100	4.3919	4,196.5200	4.1965	(4.449)	0	0	0
2023/07/24	2030	02/05/2024	9.66	Call	Bond Future	1,295.2700	1.2953	1,373.5700	1.3736	6.045	0	0	1,000
2023/07/24	2030	02/05/2024	9.66	Put	Bond Future	4,835.9200	4.8359	4,630.9600	4.6310	(4.238)	0	0	0
2023/07/24	2030	02/05/2024			Bond Future	10.5380	91.3886	10.4661	91.6718	(0.682)	0.0000	0.0000	0
2023/07/24	2030	02/05/2024	13.15	Call	Bond Future	10,001.0400	10.0010	10,248.7500	10.2488	2.477	0	0	0
2023/07/24	2030	02/05/2024	13.15	Put	Bond Future	418.4500	0.4184	382.9000	0.3829	(8.496)	0	0	500
2023/07/24	2030	02/05/2024	11.12	Call	Bond Future	4,158.3000	4.1583	4,326.5300	4.3265	4.046	0	0	500
2023/07/24	2030	02/05/2024	11.94	Call	Bond Future	6,417.9100	6.4179	6,625.0800	6.6251	3.228	0	0	0
2023/07/24	2030	02/05/2024	11.94	Put	Bond Future	1,105.4200	1.1054	1,029.3300	1.0293	(6.883)	0	0	1,000

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2023/07/24	2030	02/05/2024	10.16	Call	Bond Future	2,047.3900	2.0474	2,156.7100	2.1567	5.339	0	0	1,000
2023/07/24	2030	02/05/2024	10.16	Put	Bond Future	3,550.6600	3.5507	3,376.7200	3.3767	(4.899)	0	0	0
2023/07/24	2030	02/05/2024	9.83	Call	Bond Future	1,523.1800	1.5232	1,611.6600	1.6117	5.809	0	0	0
2023/07/24	2030	02/05/2024	9.83	Put	Bond Future	4,364.8100	4.3648	4,170.0300	4.1700	(4.463)	0	0	0
2023/07/24	2030	01/08/2024	10.37	Call	Bond Future	2,525.2900	2.5253	2,651.3000	2.6513	4.990	0	0	0
2023/07/24	2030	01/08/2024	10.37	Put	Bond Future	3,437.8800	3.4379	3,273.9800	3.2740	(4.767)	0	0	0
2023/07/24	2030	01/08/2024	10.38	Call	Bond Future	2,544.2300	2.5442	2,670.8400	2.6708	4.976	0	0	0
2023/07/24	2030	01/08/2024	10.38	Put	Bond Future	3,418.3300	3.4183	3,255.0300	3.2550	(4.777)	0	0	0
2023/07/24	2030	01/08/2024			Bond Future	10.6085	89.4881	10.5324	89.7781	(0.717)	0.0000	0.0000	0
2023/07/24	2030	01/08/2024	10.39	Call	Bond Future	2,563.2500	2.5632	2,690.4500	2.6905	4.962	0	0	0
2023/07/24	2030	01/08/2024	10.39	Put	Bond Future	3,398.8700	3.3989	3,236.1600	3.2362	(4.787)	0	0	0
2023/07/24	2032	03/08/2023	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,441
2023/07/24	2032	03/08/2023	9.60	Put	Bond Future	7,233.1800	7.2332	6,904.3200	6.9043	(4.547)	0	0	0
2023/07/24	2032	03/08/2023	10.30	Call	Bond Future	1.1400	0.0011	0.7500	0.0008	(34.211)	0	0	7,500
2023/07/24	2032	03/08/2023	10.30	Put	Bond Future	3,493.4200	3.4934	3,164.1700	3.1642	(9.425)	0	0	0
2023/07/24	2032	03/08/2023	12.04	Call	Bond Future	4,991.0600	4.9911	5,313.2600	5.3133	6.456	0	0	3,000
2023/07/24	2032	03/08/2023	12.04	Put	Bond Future	8.2300	0.0082	1.5700	0.0016	(80.923)	0	0	3,000
2023/07/24	2032	03/08/2023	11.77	Call	Bond Future	3,769.3600	3.7694	4,077.0200	4.0770	8.162	0	0	0
2023/07/24	2032	03/08/2023	11.77	Put	Bond Future	29.2900	0.0293	8.0900	0.0081	(72.380)	0	0	0
2023/07/24	2032	03/08/2023	11.90	Call	Bond Future	4,357.6500	4.3576	4,674.1900	4.6742	7.264	0	0	5,000
2023/07/24	2032	03/08/2023	11.90	Put	Bond Future	16.0400	0.0160	3.7200	0.0037	(76.808)	0	0	0
2023/07/24	2032	03/08/2023	11.55	Call	Bond Future	2,787.1700	2.7872	3,066.1800	3.0662	10.011	0	0	0
2023/07/24	2032	03/08/2023	11.55	Put	Bond Future	78.6700	0.0787	28.8200	0.0288	(63.366)	0	0	7,500
2023/07/24	2032	03/08/2023			Bond Future	10.9893	87.8668	10.9228	88.1956	(0.605)	0.0000	0.0000	75,648
2023/07/24	2032	03/08/2023	11.45	Call	Bond Future	2,354.4200	2.3544	2,612.5500	2.6125	10.964	0	0	0
2023/07/24	2032	03/08/2023	11.45	Put	Bond Future	120.5400	0.1205	49.8100	0.0498	(58.678)	0	0	7,500
2023/07/24	2032	03/08/2023	12.00	Call	Bond Future	4,810.3600	4.8104	5,131.2100	5.1312	6.670	0	0	5,000
2023/07/24	2032	03/08/2023	12.00	Put	Bond Future	10.0400	0.0100	2.0300	0.0020	(79.781)	0	0	0
2023/07/24	2032	03/08/2023	11.76	Call	Bond Future	3,724.2000	3.7242	4,030.9800	4.0310	8.237	0	0	0
2023/07/24	2032	03/08/2023	11.76	Put	Bond Future	30.6500	0.0306	8.5700	0.0086	(72.039)	0	0	0
2023/07/24	2032	03/08/2023	11.50	Call	Bond Future	2,569.3700	2.5694	2,838.5700	2.8386	10.477	0	0	11,000
2023/07/24	2032	03/08/2023	11.50	Put	Bond Future	97.7300	0.0977	38.0700	0.0381	(61.046)	0	0	11,000
2023/07/24	2032	03/08/2023	11.75	Call	Bond Future	3,679.0900	3.6791	3,984.9500	3.9850	8.313	0	0	0
2023/07/24	2032	03/08/2023	11.75	Put	Bond Future	32.0900	0.0321	9.0900	0.0091	(71.673)	0	0	0
2023/07/24	2032	02/11/2023	11.90	Call	Bond Future	4,663.6500	4.6637	4,897.6400	4.8976	5.017	0	0	0
2023/07/24	2032	02/11/2023	11.90	Put	Bond Future	834.0000	0.8340	732.2500	0.7322	(12.200)	0	0	0
2023/07/24	2032	02/11/2023	11.24	Call	Bond Future	2,541.6400	2.5416	2,706.1000	2.7061	6.471	0	0	0
2023/07/24	2032	02/11/2023	11.24	Put	Bond Future	1,783.5700	1.7836	1,612.2900	1.6123	(9.603)	0	0	0
2023/07/24	2032	02/11/2023	11.50	Put	Bond Future	1,330.9000	1.3309	1,189.3900	1.1894	(10.633)	0	0	500
2023/07/24	2032	02/11/2023	11.09	Put	Bond Future	2,099.3400	2.0993	1,910.0500	1.9100	(9.017)	0	0	0
2023/07/24	2032	02/11/2023	10.59	Call	Bond Future	1,070.3600	1.0704	1,157.7300	1.1577	8.163	0	0	500
2023/07/24	2032	02/11/2023	10.59	Put	Bond Future	3,488.3300	3.4883	3,239.9600	3.2400	(7.120)	0	0	0
2023/07/24	2032	02/11/2023	10.71	Call	Bond Future	1,285.8200	1.2858	1,386.7300	1.3867	7.848	0	0	500
2023/07/24	2032	02/11/2023	11.00	Call	Bond Future	1,912.4300	1.9124	2,047.9900	2.0480	7.088	0	0	0
2023/07/24	2032	02/11/2023	11.00	Put	Bond Future	2,309.1600	2.3092	2,108.9800	2.1090	(8.669)	0	0	500
2023/07/24	2032	02/11/2023	10.58	Put	Bond Future	3,521.7000	3.5217	3,272.2300	3.2722	(7.084)	0	0	0
2023/07/24	2032	02/11/2023			Bond Future	11.0820	85.6154	11.0126	85.9511	(0.626)	0.0000	0.0000	175,648

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
2023/07/24	2032	02/11/2023	11.78	Call	Bond Future	4,243.9900	4.2440	4,466.9200	4.4669	5.253	0	0	0
2023/07/24	2032	02/11/2023	11.78	Put	Bond Future	961.6900	0.9617	848.8800	0.8489	(11.730)	0	0	500
2023/07/24	2032	02/11/2023	12.26	Call	Bond Future	5,981.2700	5.9813	6,243.7800	6.2438	4.389	0	0	0
2023/07/24	2032	02/11/2023	12.26	Put	Bond Future	538.3600	0.5384	465.1300	0.4651	(13.602)	0	0	500
2023/07/24	2032	02/11/2023	11.28	Call	Bond Future	2,654.9300	2.6549	2,824.1100	2.8241	6.372	0	0	0
2023/07/24	2032	02/11/2023	11.28	Put	Bond Future	1,706.3900	1.7064	1,539.8300	1.5398	(9.761)	0	0	500
2023/07/24	2032	02/11/2023	11.50	Call	Bond Future	3,316.9600	3.3170	3,511.1900	3.5112	5.856	0	0	0
2023/07/24	2032	02/11/2023	11.09	Call	Bond Future	2,138.0800	2.1381	2,284.5300	2.2845	6.850	0	0	500
2023/07/24	2032	02/11/2023	11.22	Call	Bond Future	2,485.9400	2.4859	2,648.0300	2.6480	6.520	0	0	0
2023/07/24	2032	02/11/2023	11.22	Put	Bond Future	1,823.3200	1.8233	1,649.6700	1.6497	(9.524)	0	0	0
2023/07/24	2032	02/11/2023	11.23	Call	Bond Future	2,513.6300	2.5136	2,676.9100	2.6769	6.496	0	0	0
2023/07/24	2032	02/11/2023	11.23	Put	Bond Future	1,803.2700	1.8033	1,630.8100	1.6308	(9.564)	0	0	0
2023/07/24	2032	02/11/2023	10.71	Put	Bond Future	3,105.7900	3.1058	2,870.9600	2.8710	(7.561)	0	0	0
2023/07/24	2032	02/11/2023	10.58	Call	Bond Future	1,053.6500	1.0536	1,139.9200	1.1399	8.188	0	0	500
2023/07/24	2032	01/02/2024	12.50	Call	Bond Future	7,001.3300	7.0013	7,258.3400	7.2583	3.671	0	0	0
2023/07/24	2032	01/02/2024	12.73	Call	Bond Future	7,811.2600	7.8113	8,080.0400	8.0800	3.441	0	0	0
2023/07/24	2032	01/02/2024	12.73	Put	Bond Future	817.9500	0.8180	743.5300	0.7435	(9.098)	0	0	500
2023/07/24	2032	01/02/2024	11.83	Call	Bond Future	4,763.9100	4.7639	4,977.7400	4.9777	4.489	0	0	0
2023/07/24	2032	01/02/2024	11.83	Put	Bond Future	1,690.9500	1.6909	1,561.5800	1.5616	(7.651)	0	0	0
2023/07/24	2032	01/02/2024	11.84	Call	Bond Future	4,795.4300	4.7954	5,010.0000	5.0100	4.474	0	0	0
2023/07/24	2032	01/02/2024	11.84	Put	Bond Future	1,677.5000	1.6775	1,548.8700	1.5489	(7.668)	0	0	0
2023/07/24	2032	01/02/2024	10.78	Call	Bond Future	1,981.5700	1.9816	2,105.2200	2.1052	6.240	0	0	200
2023/07/24	2032	01/02/2024	11.09	Call	Bond Future	2,674.6600	2.6747	2,826.4700	2.8265	5.676	0	0	500
2023/07/24	2032	01/02/2024	11.09	Put	Bond Future	3,021.4700	3.0215	2,830.0800	2.8301	(6.334)	0	0	0
2023/07/24	2032	01/02/2024	11.75	Call	Bond Future	4,514.0300	4.5140	4,721.8100	4.7218	4.603	0	0	0
2023/07/24	2032	01/02/2024	11.75	Put	Bond Future	1,802.0000	1.8020	1,666.5800	1.6666	(7.515)	0	0	200
2023/07/24	2032	01/02/2024	10.01	Call	Bond Future	842.3600	0.8424	904.8300	0.9048	7.416	0	0	1,200
2023/07/24	2032	01/02/2024	10.01	Put	Bond Future	6,522.6300	6.5226	6,241.9000	6.2419	(4.304)	0	0	0
2023/07/24	2032	01/02/2024	10.59	Call	Bond Future	1,625.9300	1.6259	1,732.7600	1.7328	6.570	0	0	500
2023/07/24	2032	01/02/2024			Bond Future	11.1633	87.5575	11.0908	87.9007	(0.649)	0.0000	0.0000	0
2023/07/24	2032	01/02/2024	12.50	Put	Bond Future	985.8900	0.9859	899.7000	0.8997	(8.742)	0	0	200
2023/07/24	2032	01/02/2024	12.62	Call	Bond Future	7,422.0200	7.4220	7,685.3500	7.6853	3.548	0	0	0
2023/07/24	2032	01/02/2024	12.62	Put	Bond Future	894.3700	0.8944	814.5000	0.8145	(8.930)	0	0	1,200
2023/07/24	2032	01/02/2024	11.85	Call	Bond Future	4,827.0200	4.8270	5,042.3300	5.0423	4.461	0	0	0
2023/07/24	2032	01/02/2024	11.85	Put	Bond Future	1,664.1500	1.6641	1,536.2600	1.5363	(7.685)	0	0	0
2023/07/24	2032	01/02/2024	10.78	Put	Bond Future	3,816.5000	3.8165	3,596.9500	3.5969	(5.753)	0	0	0
2023/07/24	2032	01/02/2024	10.59	Put	Bond Future	4,389.6900	4.3897	4,153.3200	4.1533	(5.385)	0	0	0
2023/07/24	2032	01/02/2024	10.76	Call	Bond Future	1,941.0000	1.9410	2,062.8500	2.0628	6.278	0	0	1,200
2023/07/24	2032	01/02/2024	10.76	Put	Bond Future	3,873.0900	3.8731	3,651.7400	3.6517	(5.715)	0	0	0
2023/07/24	2032	02/05/2024	12.90	Call	Bond Future	8,329.9400	8.3299	8,598.3600	8.5984	3.222	0	0	0
2023/07/24	2032	02/05/2024	13.18	Call	Bond Future	9,279.8300	9.2798	9,559.5600	9.5596	3.014	0	0	0
2023/07/24	2032	02/05/2024	13.18	Put	Bond Future	951.9600	0.9520	880.6600	0.8807	(7.490)	0	0	500
2023/07/24	2032	02/05/2024	10.86	Call	Bond Future	2,440.1100	2.4401	2,577.3100	2.5773	5.623	0	0	1,000
2023/07/24	2032	02/05/2024	10.86	Put	Bond Future	4,263.5700	4.2636	4,049.7400	4.0497	(5.015)	0	0	0
2023/07/24	2032	02/05/2024	10.56	Call	Bond Future	1,872.5800	1.8726	1,986.4100	1.9864	6.079	0	0	0
2023/07/24	2032	02/05/2024	10.56	Put	Bond Future	5,134.4300	5.1344	4,897.2300	4.8972	(4.620)	0	0	0
2023/07/24	2032	02/05/2024	10.65	Call	Bond Future	2,031.4000	2.0314	2,152.1400	2.1521	5.944	0	0	1,550
2023/07/24	2032	02/05/2024	10.65	Put	Bond Future	4,858.5000	4.8585	4,628.2100	4.6282	(4.740)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/24	2032	02/05/2024	10.36	Call	Bond Future	1,547.5400		1.5475	1,646.4200	1.6464	6.389	0	0	1,000
2023/07/24	2032	02/05/2024	10.36	Put	Bond Future	5,785.5300		5.7855	5,533.3800	5.5334	(4.358)	0	0	0
2023/07/24	2032	02/05/2024			Bond Future	11.2497		85.3837	11.1739	85.7348	(0.674)	0.0000	0.0000	0
2023/07/24	2032	02/05/2024	12.90	Put	Bond Future	1,141.3600		1.1414	1,058.7500	1.0588	(7.238)	0	0	1,000
2023/07/24	2032	02/05/2024	13.35	Call	Bond Future	9,843.3400		9.8433	10,130.0100	10.1300	2.912	0	0	0
2023/07/24	2032	02/05/2024	13.35	Put	Bond Future	834.5300		0.8345	770.1700	0.7702	(7.712)	0	0	1,550
2023/07/24	2032	02/05/2024	11.09	Call	Bond Future	2,946.7000		2.9467	3,102.0600	3.1021	5.272	0	0	500
2023/07/24	2032	02/05/2024	11.09	Put	Bond Future	3,687.9700		3.6880	3,492.3000	3.4923	(5.306)	0	0	0
2023/07/24	2032	02/05/2024	11.35	Call	Bond Future	3,584.6900		3.5847	3,760.1100	3.7601	4.894	0	0	1,550
2023/07/24	2032	02/05/2024	11.35	Put	Bond Future	3,123.7000		3.1237	2,948.0900	2.9481	(5.622)	0	0	0
2023/07/24	2032	02/05/2024	10.59	Call	Bond Future	1,924.5600		1.9246	2,040.6800	2.0407	6.034	0	0	500
2023/07/24	2032	02/05/2024	10.59	Put	Bond Future	5,041.1800		5.0412	4,806.2700	4.8063	(4.660)	0	0	0
2023/07/24	2032	02/05/2024	10.54	Call	Bond Future	1,838.2300		1.8382	1,950.5300	1.9505	6.109	0	0	0
2023/07/24	2032	02/05/2024	10.54	Put	Bond Future	5,197.0700		5.1971	4,958.3400	4.9583	(4.594)	0	0	0
2023/07/24	2032	02/05/2024	10.55	Call	Bond Future	1,855.3600		1.8554	1,968.4300	1.9684	6.094	0	0	0
2023/07/24	2032	02/05/2024	10.55	Put	Bond Future	5,165.6800		5.1657	4,927.7200	4.9277	(4.607)	0	0	0
2023/07/24	2032	01/08/2024	11.15	Call	Bond Future	3,082.4300		3.0824	3,244.4000	3.2444	5.255	0	0	0
2023/07/24	2032	01/08/2024	11.15	Put	Bond Future	3,924.8600		3.9249	3,727.6700	3.7277	(5.024)	0	0	0
2023/07/24	2032	01/08/2024			Bond Future	11.3357		87.3506	11.2562	87.7097	(0.701)	0.0000	0.0000	0
2023/07/24	2032	01/08/2024	11.13	Call	Bond Future	3,036.9200		3.0369	3,197.4000	3.1974	5.284	0	0	0
2023/07/24	2032	01/08/2024	11.13	Put	Bond Future	3,970.7400		3.9707	3,772.0600	3.7721	(5.004)	0	0	0
2023/07/24	2032	01/08/2024	11.14	Call	Bond Future	3,059.4600		3.0595	3,220.6800	3.2207	5.270	0	0	0
2023/07/24	2032	01/08/2024	11.14	Put	Bond Future	3,947.5700		3.9476	3,749.6300	3.7496	(5.014)	0	0	0
2023/07/24	2033	03/08/2023			Bond Future	117.1587		117.1587	117.1605	117.1605	0.002	0.0000	0.0000	6,304
2023/07/24	2033	02/11/2023			Bond Future	118.3115		118.3115	118.3130	118.3130	0.001	0.0000	0.0000	2,095
2023/07/24	2033	01/02/2024			Bond Future	121.0225		121.0225	121.0238	121.0238	0.001	0.0000	0.0000	6,141
2023/07/24	2033	02/05/2024			Bond Future	122.3426		122.3426	122.3438	122.3438	0.001	0.0000	0.0000	0
2023/07/24	2033	01/08/2024			Bond Future	125.1885		125.1885	125.1898	125.1898	0.001	0.0000	0.0000	6,141
2023/07/24	2037	03/08/2023	12.12	Call	Bond Future	1,200.8500		1.2008	1,408.4700	1.4085	17.289	0	0	0
2023/07/24	2037	03/08/2023	12.12	Put	Bond Future	557.8200		0.5578	318.6800	0.3187	(42.870)	0	0	0
2023/07/24	2037	03/08/2023	12.13	Call	Bond Future	1,235.1500		1.2352	1,448.0800	1.4481	17.239	0	0	0
2023/07/24	2037	03/08/2023	12.13	Put	Bond Future	538.3500		0.5384	304.5200	0.3045	(43.435)	0	0	0
2023/07/24	2037	03/08/2023			Bond Future	12.0012		77.0701	11.9195	77.5168	(0.681)	0.0000	0.0000	78,461
2023/07/24	2037	03/08/2023	10.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,730
2023/07/24	2037	03/08/2023	10.30	Put	Bond Future	10,148.3000		10.1483	9,701.5400	9.7015	(4.402)	0	0	0
2023/07/24	2037	03/08/2023	11.00	Call	Bond Future	0.8500		0.0009	0.4500	0.0005	(47.059)	0	0	1,730
2023/07/24	2037	03/08/2023	11.00	Put	Bond Future	5,750.7400		5.7507	5,303.5800	5.3036	(7.776)	0	0	0
2023/07/24	2037	03/08/2023	12.14	Call	Bond Future	1,269.9200		1.2699	1,488.1400	1.4881	17.184	0	0	0
2023/07/24	2037	03/08/2023	12.14	Put	Bond Future	519.4100		0.5194	290.8700	0.2909	(44.000)	0	0	0
2023/07/24	2037	02/11/2023	12.52	Call	Bond Future	3,799.9100		3.7999	4,066.2500	4.0663	7.009	0	0	731
2023/07/24	2037	02/11/2023	12.52	Put	Bond Future	1,638.6900		1.6387	1,448.7500	1.4488	(11.591)	0	0	0
2023/07/24	2037	02/11/2023	13.89	Call	Bond Future	9,101.9700		9.1020	9,497.7300	9.4977	4.348	0	0	0
2023/07/24	2037	02/11/2023	13.89	Put	Bond Future	367.1100		0.3671	306.5900	0.3066	(16.486)	0	0	731
2023/07/24	2037	02/11/2023	11.56	Put	Bond Future	4,210.5800		4.2106	3,875.2600	3.8753	(7.964)	0	0	0
2023/07/24	2037	02/11/2023	11.57	Call	Bond Future	1,205.3000		1.2053	1,327.7200	1.3277	10.157	0	0	0
2023/07/24	2037	02/11/2023	11.55	Put	Bond Future	4,248.4600		4.2485	3,911.6700	3.9117	(7.927)	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
2023/07/24	2037	02/11/2023			Bond Future	12.1083	78.7463	12.0236	79.2026	(0.700)	0.0000	0.0000	59,421
2023/07/24	2037	02/11/2023	11.56	Call	Bond Future	1,186.3800	1.1864	1,307.3400	1.3073	10.196	0	0	0
2023/07/24	2037	02/11/2023	11.57	Put	Bond Future	4,172.7900	4.1728	3,838.9300	3.8389	(8.001)	0	0	0
2023/07/24	2037	02/11/2023	12.02	Call	Bond Future	2,251.9500	2.2519	2,443.9000	2.4439	8.524	0	0	731
2023/07/24	2037	02/11/2023	12.02	Put	Bond Future	2,727.4300	2.7274	2,463.1000	2.4631	(9.692)	0	0	0
2023/07/24	2037	02/11/2023	11.55	Call	Bond Future	1,167.4900	1.1675	1,286.9800	1.2870	10.235	0	0	0
2023/07/24	2037	01/02/2024	12.93	Call	Bond Future	5,592.3600	5.5924	5,892.3000	5.8923	5.363	0	0	0
2023/07/24	2037	01/02/2024	12.93	Put	Bond Future	1,925.9500	1.9259	1,759.4400	1.7594	(8.646)	0	0	2,500
2023/07/24	2037	01/02/2024	13.93	Put	Bond Future	904.8100	0.9048	812.5600	0.8126	(10.196)	0	0	2,500
2023/07/24	2037	01/02/2024	12.33	Call	Bond Future	3,650.2200	3.6502	3,887.3000	3.8873	6.495	0	0	0
2023/07/24	2037	01/02/2024	12.33	Put	Bond Future	3,018.3400	3.0183	2,788.9700	2.7890	(7.599)	0	0	0
2023/07/24	2037	01/02/2024	12.09	Put	Bond Future	3,604.4800	3.6045	3,346.8200	3.3468	(7.148)	0	0	0
2023/07/24	2037	01/02/2024			Bond Future	12.2095	76.2757	12.1215	76.7422	(0.721)	0.0000	0.0000	76,958
2023/07/24	2037	01/02/2024	13.93	Call	Bond Future	9,240.8600	9.2409	9,615.0600	9.6151	4.049	0	0	0
2023/07/24	2037	01/02/2024	12.31	Call	Bond Future	3,591.0300	3.5910	3,825.8000	3.8258	6.538	0	0	0
2023/07/24	2037	01/02/2024	12.31	Put	Bond Future	3,063.5000	3.0635	2,831.8200	2.8318	(7.563)	0	0	0
2023/07/24	2037	01/02/2024	12.32	Call	Bond Future	3,620.6900	3.6207	3,856.6100	3.8566	6.516	0	0	0
2023/07/24	2037	01/02/2024	12.32	Put	Bond Future	3,040.9600	3.0410	2,810.4300	2.8104	(7.581)	0	0	0
2023/07/24	2037	01/02/2024	12.09	Call	Bond Future	2,970.0700	2.9701	3,178.8600	3.1789	7.030	0	0	2,500
2023/07/24	2037	02/05/2024	11.44	Call	Bond Future	1,962.8800	1.9629	2,108.2800	2.1083	7.407	0	0	0
2023/07/24	2037	02/05/2024	11.44	Put	Bond Future	6,723.9900	6.7240	6,392.2900	6.3923	(4.933)	0	0	0
2023/07/24	2037	02/05/2024	11.45	Call	Bond Future	1,981.4900	1.9815	2,127.8700	2.1279	7.387	0	0	0
2023/07/24	2037	02/05/2024	11.43	Put	Bond Future	6,762.5000	6.7625	6,429.8100	6.4298	(4.920)	0	0	0
2023/07/24	2037	02/05/2024			Bond Future	12.3169	78.0085	12.2255	78.4856	(0.742)	0.0000	0.0000	0
2023/07/24	2037	02/05/2024	11.45	Put	Bond Future	6,685.9000	6.6859	6,355.1800	6.3552	(4.947)	0	0	0
2023/07/24	2037	02/05/2024	11.43	Call	Bond Future	1,944.6400	1.9446	2,089.0500	2.0891	7.426	0	0	0
2023/07/24	2037	01/08/2024	12.10	Call	Bond Future	3,606.3800	3.6064	3,821.5000	3.8215	5.965	0	0	0
2023/07/24	2037	01/08/2024	12.10	Put	Bond Future	5,303.8500	5.3038	5,030.8000	5.0308	(5.148)	0	0	0
2023/07/24	2037	01/08/2024	12.09	Call	Bond Future	3,582.0200	3.5820	3,796.2000	3.7962	5.979	0	0	0
2023/07/24	2037	01/08/2024	12.09	Put	Bond Future	5,332.2600	5.3323	5,058.2700	5.0583	(5.138)	0	0	0
2023/07/24	2037	01/08/2024			Bond Future	12.4270	75.5492	12.3319	76.0374	(0.766)	0.0000	0.0000	0
2023/07/24	2037	01/08/2024	12.11	Call	Bond Future	3,630.8300	3.6308	3,846.8700	3.8469	5.950	0	0	0
2023/07/24	2037	01/08/2024	12.11	Put	Bond Future	5,275.5800	5.2756	5,003.4500	5.0035	(5.158)	0	0	0
2023/07/24	2038	03/08/2023			Bond Future	126.1613	126.1613	126.9050	126.9050	0.589	0.0000	0.0000	937
2023/07/24	2038	02/11/2023			Bond Future	128.9365	128.9365	129.6962	129.6962	0.589	0.0000	0.0000	4,444
2023/07/24	2038	01/02/2024			Bond Future	129.8804	129.8804	130.6569	130.6569	0.598	0.0000	0.0000	0
2023/07/24	2038	02/05/2024			Bond Future	132.8609	132.8609	133.6555	133.6555	0.598	0.0000	0.0000	0
2023/07/24	2038	01/08/2024			Bond Future	133.8896	133.8896	134.7022	134.7022	0.607	0.0000	0.0000	0
2023/07/24	2040	03/08/2023	12.23	Call	Bond Future	880.0100	0.8800	979.7900	0.9798	11.339	0	0	0
2023/07/24	2040	03/08/2023	12.23	Put	Bond Future	888.5200	0.8885	603.9700	0.6040	(32.025)	0	0	0
2023/07/24	2040	03/08/2023			Bond Future	12.2315	77.5059	12.1648	77.8903	(0.545)	0.0000	0.0000	19,219
2023/07/24	2040	03/08/2023	12.21	Call	Bond Future	822.3400	0.8223	913.4900	0.9135	11.084	0	0	0
2023/07/24	2040	03/08/2023	12.21	Put	Bond Future	945.9100	0.9459	652.7300	0.6527	(30.994)	0	0	0
2023/07/24	2040	03/08/2023	12.22	Call	Bond Future	850.9200	0.8509	946.3500	0.9464	11.215	0	0	0
2023/07/24	2040	03/08/2023	12.22	Put	Bond Future	916.9300	0.9169	628.0300	0.6280	(31.507)	0	0	0
2023/07/24	2040	02/11/2023	12.60	Call	Bond Future	3,421.7200	3.4217	3,625.7900	3.6258	5.964	0	0	128

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/24	2040	02/11/2023	12.60	Put	Bond Future	1,977.6600	1.9777	1,789.2700	1.7893	(9.526)	0	0	0
2023/07/24	2040	02/11/2023	13.64	Call	Bond Future	7,470.8100	7.4708	7,779.3400	7.7793	4.130	0	0	0
2023/07/24	2040	02/11/2023	13.64	Put	Bond Future	641.5100	0.6415	557.5800	0.5576	(13.083)	0	0	128
2023/07/24	2040	02/11/2023	11.60	Put	Bond Future	5,260.9100	5.2609	4,942.4100	4.9424	(6.054)	0	0	0
2023/07/24	2040	02/11/2023	12.10	Put	Bond Future	3,294.3900	3.2944	3,038.8200	3.0388	(7.758)	0	0	0
2023/07/24	2040	02/11/2023	11.50	Call	Bond Future	733.6600	0.7337	796.9800	0.7970	8.631	0	0	875
2023/07/24	2040	02/11/2023	11.50	Put	Bond Future	5,733.2400	5.7332	5,404.1000	5.4041	(5.741)	0	0	0
2023/07/24	2040	02/11/2023	11.58	Call	Bond Future	850.8300	0.8508	922.6100	0.9226	8.436	0	0	0
2023/07/24	2040	02/11/2023	11.58	Put	Bond Future	5,353.3200	5.3533	5,032.6400	5.0326	(5.990)	0	0	0
2023/07/24	2040	02/11/2023	11.59	Call	Bond Future	866.3000	0.8663	939.1700	0.9392	8.412	0	0	0
2023/07/24	2040	02/11/2023			Bond Future	12.3410	79.1916	12.2719	79.5841	(0.560)	0.0000	0.0000	33,183
2023/07/24	2040	02/11/2023	12.97	Call	Bond Future	4,766.1800	4.7662	5,014.3900	5.0144	5.208	0	0	0
2023/07/24	2040	02/11/2023	12.97	Put	Bond Future	1,332.7100	1.3327	1,188.4600	1.1885	(10.824)	0	0	875
2023/07/24	2040	02/11/2023	11.60	Call	Bond Future	881.9600	0.8820	955.9200	0.9559	8.386	0	0	0
2023/07/24	2040	02/11/2023	11.80	Call	Bond Future	1,234.5000	1.2345	1,332.0200	1.3320	7.900	0	0	128
2023/07/24	2040	02/11/2023	11.80	Put	Bond Future	4,393.8600	4.3939	4,098.9200	4.0989	(6.713)	0	0	0
2023/07/24	2040	02/11/2023	12.10	Call	Bond Future	1,911.6700	1.9117	2,048.5600	2.0486	7.161	0	0	875
2023/07/24	2040	02/11/2023	11.59	Put	Bond Future	5,306.9800	5.3070	4,987.3900	4.9874	(6.022)	0	0	0
2023/07/24	2040	01/02/2024	12.33	Call	Bond Future	3,178.0100	3.1780	3,352.6200	3.3526	5.494	0	0	0
2023/07/24	2040	01/02/2024	12.33	Put	Bond Future	3,823.6900	3.8237	3,597.1200	3.5971	(5.925)	0	0	0
2023/07/24	2040	01/02/2024	12.34	Call	Bond Future	3,206.7100	3.2067	3,382.3400	3.3823	5.477	0	0	0
2023/07/24	2040	01/02/2024	12.34	Put	Bond Future	3,795.9600	3.7960	3,570.4100	3.5704	(5.942)	0	0	0
2023/07/24	2040	01/02/2024			Bond Future	12.4451	76.4808	12.3734	76.8819	(0.576)	0.0000	0.0000	93,244
2023/07/24	2040	01/02/2024	12.35	Call	Bond Future	3,235.5200	3.2355	3,412.1700	3.4122	5.460	0	0	0
2023/07/24	2040	01/02/2024	12.35	Put	Bond Future	3,768.4000	3.7684	3,543.8700	3.5439	(5.958)	0	0	0
2023/07/24	2040	02/05/2024	11.60	Call	Bond Future	1,944.4600	1.9445	2,059.2400	2.0592	5.903	0	0	0
2023/07/24	2040	02/05/2024	11.61	Call	Bond Future	1,963.3300	1.9633	2,078.9400	2.0789	5.888	0	0	0
2023/07/24	2040	02/05/2024	11.62	Put	Bond Future	7,396.8700	7.3969	7,102.9900	7.1030	(3.973)	0	0	0
2023/07/24	2040	02/05/2024			Bond Future	12.5549	78.2182	12.4804	78.6285	(0.593)	0.0000	0.0000	0
2023/07/24	2040	02/05/2024	11.60	Put	Bond Future	7,481.3200	7.4813	7,185.7800	7.1858	(3.950)	0	0	0
2023/07/24	2040	02/05/2024	11.61	Put	Bond Future	7,439.0000	7.4390	7,144.2900	7.1443	(3.962)	0	0	0
2023/07/24	2040	02/05/2024	11.62	Call	Bond Future	1,982.3100	1.9823	2,098.7500	2.0988	5.874	0	0	0
2023/07/24	2040	01/08/2024	12.34	Call	Bond Future	3,756.5000	3.7565	3,937.8300	3.9378	4.827	0	0	0
2023/07/24	2040	01/08/2024	12.34	Put	Bond Future	5,557.8400	5.5578	5,319.2500	5.3192	(4.293)	0	0	0
2023/07/24	2040	01/08/2024			Bond Future	12.6674	75.5134	12.5900	75.9333	(0.611)	0.0000	0.0000	0
2023/07/24	2040	01/08/2024	12.32	Call	Bond Future	3,705.0900	3.7051	3,884.8100	3.8848	4.851	0	0	0
2023/07/24	2040	01/08/2024	12.32	Put	Bond Future	5,618.6200	5.6186	5,378.4200	5.3784	(4.275)	0	0	0
2023/07/24	2040	01/08/2024	12.33	Call	Bond Future	3,730.9100	3.7309	3,911.4300	3.9114	4.838	0	0	0
2023/07/24	2040	01/08/2024	12.33	Put	Bond Future	5,588.3100	5.5883	5,348.9100	5.3489	(4.284)	0	0	0
2023/07/24	2044	03/08/2023	12.00	Call	Bond Future	288.4300	0.2884	276.4900	0.2765	(4.140)	0	0	0
2023/07/24	2044	03/08/2023	12.00	Put	Bond Future	1,942.2200	1.9422	1,631.6000	1.6316	(15.993)	0	0	4,754
2023/07/24	2044	03/08/2023	12.15	Call	Bond Future	559.9900	0.5600	571.7900	0.5718	2.107	0	0	0
2023/07/24	2044	03/08/2023	12.15	Put	Bond Future	1,322.8100	1.3228	1,035.9300	1.0359	(21.687)	0	0	0
2023/07/24	2044	03/08/2023	12.16	Call	Bond Future	582.5400	0.5825	596.6800	0.5967	2.427	0	0	0
2023/07/24	2044	03/08/2023	12.16	Put	Bond Future	1,286.5900	1.2866	1,002.0500	1.0020	(22.116)	0	0	0
2023/07/24	2044	03/08/2023			Bond Future	12.2808	73.9382	12.2293	74.2369	(0.419)	0.0000	0.0000	40,692
2023/07/24	2044	03/08/2023	11.75	Call	Bond Future	67.5600	0.0676	53.5300	0.0535	(20.767)	0	0	4,553

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
2023/07/24	2044	03/08/2023	11.75	Put	Bond Future	3,246.4600	3.2465	2,933.7500	2.9338	(9.632)	0	0	3,076
2023/07/24	2044	03/08/2023	12.17	Call	Bond Future	605.5900	0.6056	622.1800	0.6222	2.739	0	0	0
2023/07/24	2044	03/08/2023	12.17	Put	Bond Future	1,250.9500	1.2509	968.8600	0.9689	(22.550)	0	0	0
2023/07/24	2044	03/08/2023	12.50	Call	Bond Future	1,673.1700	1.6732	1,804.8900	1.8049	7.872	0	0	0
2023/07/24	2044	03/08/2023	12.50	Put	Bond Future	424.5600	0.4246	257.6000	0.2576	(39.325)	0	0	9,106
2023/07/24	2044	02/11/2023	11.57	Call	Bond Future	786.8800	0.7869	831.5100	0.8315	5.672	0	0	0
2023/07/24	2044	02/11/2023	11.57	Put	Bond Future	5,694.7800	5.6948	5,434.3900	5.4344	(4.572)	0	0	0
2023/07/24	2044	02/11/2023			Bond Future	12.3861	75.5463	12.3327	75.8513	(0.431)	0.0000	0.0000	50,323
2023/07/24	2044	02/11/2023	11.55	Call	Bond Future	757.8500	0.7578	800.9800	0.8010	5.691	0	0	0
2023/07/24	2044	02/11/2023	11.55	Put	Bond Future	5,792.8400	5.7928	5,530.9500	5.5310	(4.521)	0	0	0
2023/07/24	2044	02/11/2023	11.56	Call	Bond Future	772.2700	0.7723	816.1500	0.8161	5.682	0	0	0
2023/07/24	2044	02/11/2023	11.56	Put	Bond Future	5,743.6700	5.7437	5,482.5300	5.4825	(4.547)	0	0	0
2023/07/24	2044	01/02/2024	12.29	Call	Bond Future	3,006.2400	3.0062	3,128.9500	3.1289	4.082	0	0	0
2023/07/24	2044	01/02/2024	12.29	Put	Bond Future	4,121.0400	4.1210	3,932.0600	3.9321	(4.586)	0	0	0
2023/07/24	2044	01/02/2024			Bond Future	12.4861	72.8780	12.4307	73.1897	(0.443)	0.0000	0.0000	26,166
2023/07/24	2044	01/02/2024	12.27	Call	Bond Future	2,950.8100	2.9508	3,071.9400	3.0719	4.105	0	0	0
2023/07/24	2044	01/02/2024	12.27	Put	Bond Future	4,180.9500	4.1810	3,990.3900	3.9904	(4.558)	0	0	0
2023/07/24	2044	01/02/2024	12.28	Call	Bond Future	2,978.5700	2.9786	3,100.4900	3.1005	4.093	0	0	0
2023/07/24	2044	01/02/2024	12.28	Put	Bond Future	4,151.0000	4.1510	3,961.2300	3.9612	(4.572)	0	0	0
2023/07/24	2044	02/05/2024	11.67	Call	Bond Future	2,017.0400	2.0170	2,103.5400	2.1035	4.288	0	0	0
2023/07/24	2044	02/05/2024	11.67	Put	Bond Future	7,431.4300	7.4314	7,199.0600	7.1991	(3.127)	0	0	0
2023/07/24	2044	02/05/2024			Bond Future	12.5910	74.5335	12.5336	74.8524	(0.456)	0.0000	0.0000	0
2023/07/24	2044	02/05/2024	11.65	Call	Bond Future	1,982.6000	1.9826	2,067.8700	2.0679	4.301	0	0	0
2023/07/24	2044	02/05/2024	11.65	Put	Bond Future	7,521.9500	7.5220	7,288.3500	7.2884	(3.106)	0	0	0
2023/07/24	2044	02/05/2024	11.66	Call	Bond Future	1,999.6500	1.9997	2,085.5400	2.0855	4.295	0	0	0
2023/07/24	2044	02/05/2024	11.66	Put	Bond Future	7,476.4800	7.4765	7,243.5000	7.2435	(3.116)	0	0	0
2023/07/24	2044	01/08/2024	12.28	Call	Bond Future	3,601.0500	3.6011	3,732.1600	3.7322	3.641	0	0	0
2023/07/24	2044	01/08/2024	12.28	Put	Bond Future	5,944.0200	5.9440	5,748.8400	5.7488	(3.284)	0	0	0
2023/07/24	2044	01/08/2024	12.29	Call	Bond Future	3,626.4000	3.6264	3,758.1400	3.7581	3.633	0	0	0
2023/07/24	2044	01/08/2024	12.29	Put	Bond Future	5,911.9000	5.9119	5,717.3500	5.7174	(3.291)	0	0	0
2023/07/24	2044	01/08/2024			Bond Future	12.6984	71.8690	12.6388	72.1952	(0.470)	0.0000	0.0000	0
2023/07/24	2044	01/08/2024	12.30	Call	Bond Future	3,651.8300	3.6518	3,784.1900	3.7842	3.624	0	0	0
2023/07/24	2044	01/08/2024	12.30	Put	Bond Future	5,879.9200	5.8799	5,685.9900	5.6860	(3.298)	0	0	0
2023/07/24	2046	03/08/2023			Bond Future	111.0522	111.0522	111.0545	111.0545	0.002	0.0000	0.0000	10,131
2023/07/24	2046	02/11/2023			Bond Future	111.4066	111.4066	111.4085	111.4085	0.002	0.0000	0.0000	16,116
2023/07/24	2046	01/02/2024			Bond Future	113.9596	113.9596	113.9613	113.9613	0.002	0.0000	0.0000	0
2023/07/24	2046	02/05/2024			Bond Future	114.4337	114.4337	114.4352	114.4352	0.001	0.0000	0.0000	0
2023/07/24	2046	01/08/2024			Bond Future	117.0952	117.0952	117.0969	117.0969	0.001	0.0000	0.0000	0
2023/07/24	2050	03/08/2023			Bond Future	110.6561	110.6561	110.7537	110.7537	0.088	0.0000	0.0000	9,154
2023/07/24	2050	02/11/2023			Bond Future	113.0902	113.0902	113.1895	113.1895	0.088	0.0000	0.0000	13,911
2023/07/24	2050	01/02/2024			Bond Future	113.4421	113.4421	113.5434	113.5434	0.089	0.0000	0.0000	0
2023/07/24	2050	02/05/2024			Bond Future	116.0455	116.0455	116.1491	116.1491	0.089	0.0000	0.0000	0
2023/07/24	2050	01/08/2024			Bond Future	116.4468	116.4468	116.5523	116.5523	0.091	0.0000	0.0000	0
2023/07/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/24	AL37	03/08/2023			Index Future	888.6910	888.6910	890.7850	890.7850	0.236	0.0000	0.0000	0
2023/07/24	AL37	02/11/2023			Index Future	908.0190	908.0190	910.1510	910.1510	0.235	0.0000	0.0000	0
2023/07/24	AL37	01/02/2024			Index Future	928.6100	928.6100	930.7840	930.7840	0.234	0.0000	0.0000	0
2023/07/24	AL37	02/05/2024			Index Future	949.7130	949.7130	951.9380	951.9380	0.234	0.0000	0.0000	0
2023/07/24	AL37	01/08/2024			Index Future	971.6030	971.6030	973.8820	973.8820	0.235	0.0000	0.0000	0
2023/07/24	AL7T	03/08/2023			Index Future	1,017.0250	1,017.0250	1,021.2430	1,021.2430	0.415	0.0000	0.0000	0
2023/07/24	AL7T	02/11/2023			Index Future	1,039.1450	1,039.1450	1,043.4450	1,043.4450	0.414	0.0000	0.0000	0
2023/07/24	AL7T	01/02/2024			Index Future	1,062.7090	1,062.7090	1,067.1000	1,067.1000	0.413	0.0000	0.0000	0
2023/07/24	AL7T	02/05/2024			Index Future	1,086.8590	1,086.8590	1,091.3520	1,091.3520	0.413	0.0000	0.0000	0
2023/07/24	AL7T	01/08/2024			Index Future	1,111.9110	1,111.9110	1,116.5100	1,116.5100	0.414	0.0000	0.0000	0
2023/07/24	ALBI	03/08/2023			Index Future	887.5160	887.5160	891.0450	891.0450	0.398	0.0000	0.0000	84
2023/07/24	ALBI	02/11/2023			Index Future	906.8190	906.8190	910.4160	910.4160	0.397	0.0000	0.0000	38
2023/07/24	ALBI	01/02/2024			Index Future	927.3830	927.3830	931.0550	931.0550	0.396	0.0000	0.0000	0
2023/07/24	ALBI	02/05/2024			Index Future	948.4580	948.4580	952.2150	952.2150	0.396	0.0000	0.0000	0
2023/07/24	ALBI	01/08/2024			Index Future	970.3190	970.3190	974.1660	974.1660	0.396	0.0000	0.0000	0
2023/07/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/07/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/24	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/24	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/24	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/24	ES33	03/08/2023			Bond Future	12.4604	74.8856	12.3885	75.2122	(0.578)	0.0000	0.0000	350
2023/07/24	ES33	02/11/2023			Bond Future	12.5997	72.7349	12.5247	73.0685	(0.595)	0.0000	0.0000	0
2023/07/24	ES33	01/02/2024			Bond Future	12.7344	74.4020	12.6562	74.7430	(0.614)	0.0000	0.0000	0
2023/07/24	ES33	02/05/2024			Bond Future	12.8728	72.3090	12.7912	72.6579	(0.634)	0.0000	0.0000	0
2023/07/24	ES33	01/08/2024			Bond Future	13.0120	73.9901	12.9267	74.3473	(0.655)	0.0000	0.0000	0
2023/07/24	ES42	03/08/2023			Bond Future	12.9195	71.4843	12.8526	71.8321	(0.517)	0.0000	0.0000	4,000
2023/07/24	ES42	02/11/2023			Bond Future	13.0523	68.7933	12.9828	69.1487	(0.532)	0.0000	0.0000	0
2023/07/24	ES42	01/02/2024			Bond Future	13.1750	70.3705	13.1029	70.7339	(0.548)	0.0000	0.0000	0
2023/07/24	ES42	02/05/2024			Bond Future	13.3056	67.7224	13.2305	68.0941	(0.564)	0.0000	0.0000	0
2023/07/24	ES42	01/08/2024			Bond Future	13.4345	69.2963	13.3564	69.6768	(0.581)	0.0000	0.0000	0
2023/07/24	GOVI	03/08/2023	837.21	Call	GOVI	375,860.0000	37.5860	410,710.0000	41.0710	9.272	0	0	0
2023/07/24	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/24	GOVI	03/08/2023	837.22	Call	GOVI	375,760.0000	37.5760	410,610.0000	41.0610	9.275	0	0	0
2023/07/24	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/24	GOVI	03/08/2023			GOVI	874.7960	874.7960	878.2810	878.2810	0.398	0.0000	0.0000	23
2023/07/24	GOVI	03/08/2023	837.23	Call	GOVI	375,660.0000	37.5660	410,510.0000	41.0510	9.277	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
2023/07/24	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/24	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/24	GOVI	02/11/2023	885.82	Call	GOVI	80,020.0000	8.0020	115,550.0000	11.5550	44.401	0	0	0
2023/07/24	GOVI	02/11/2023			GOVI	893.8220	893.8220	897.3750	897.3750	0.398	0.0000	0.0000	804
2023/07/24	GOVI	02/11/2023	885.80	Call	GOVI	80,220.0000	8.0220	115,750.0000	11.5750	44.291	0	0	0
2023/07/24	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/24	GOVI	02/11/2023	885.81	Call	GOVI	80,120.0000	8.0120	115,650.0000	11.5650	44.346	0	0	0
2023/07/24	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/24	GOVI	01/02/2024	880.00	Call	GOVI	340,910.0000	34.0910	377,190.0000	37.7190	10.642	0	0	0
2023/07/24	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/24	GOVI	01/02/2024			GOVI	914.0910	914.0910	917.7190	917.7190	0.397	0.0000	0.0000	0
2023/07/24	GOVI	01/02/2024	879.98	Call	GOVI	341,110.0000	34.1110	377,390.0000	37.7390	10.636	0	0	0
2023/07/24	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/24	GOVI	01/02/2024	879.99	Call	GOVI	341,010.0000	34.1010	377,290.0000	37.7290	10.639	0	0	0
2023/07/24	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/24	GOVI	02/05/2024	950.97	Put	GOVI	161,060.0000	16.1060	123,940.0000	12.3940	(23.047)	0	0	0
2023/07/24	GOVI	02/05/2024	950.98	Put	GOVI	161,160.0000	16.1160	124,040.0000	12.4040	(23.033)	0	0	0
2023/07/24	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/24	GOVI	02/05/2024			GOVI	934.8640	934.8640	938.5760	938.5760	0.397	0.0000	0.0000	0
2023/07/24	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/24	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/24	GOVI	02/05/2024	950.99	Put	GOVI	161,260.0000	16.1260	124,140.0000	12.4140	(23.019)	0	0	0
2023/07/24	GOVI	01/08/2024	943.39	Call	GOVI	130,220.0000	13.0220	168,220.0000	16.8220	29.181	0	0	0
2023/07/24	GOVI	01/08/2024	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/24	GOVI	01/08/2024			GOVI	956.4120	956.4120	960.2120	960.2120	0.397	0.0000	0.0000	0
2023/07/24	GOVI	01/08/2024	943.37	Call	GOVI	130,420.0000	13.0420	168,420.0000	16.8420	29.137	0	0	0
2023/07/24	GOVI	01/08/2024	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/24	GOVI	01/08/2024	943.38	Call	GOVI	130,320.0000	13.0320	168,320.0000	16.8320	29.159	0	0	0
2023/07/24	GOVI	01/08/2024	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/07/24	IGOV	03/08/2023			Index Future	325.8820	325.8820	326.2490	326.2490	0.113	0.0000	0.0000	168
2023/07/24	IGOV	02/11/2023			Index Future	333.0510	333.0510	333.4230	333.4230	0.112	0.0000	0.0000	510
2023/07/24	IGOV	01/02/2024			Index Future	340.6820	340.6820	341.0610	341.0610	0.111	0.0000	0.0000	0
2023/07/24	IGOV	02/05/2024			Index Future	348.5010	348.5010	348.8890	348.8890	0.111	0.0000	0.0000	0
2023/07/24	IGOV	01/08/2024			Index Future	356.6090	356.6090	357.0070	357.0070	0.112	0.0000	0.0000	0
2023/07/24	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/07/24	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/07/24	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/07/24	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/07/24	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/07/24	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/07/24	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/07/24	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/07/24	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0

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2023/07/24	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/07/24	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/07/24	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/07/24	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/07/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/07/24	JBAF	16/08/2023			Jibar Tradeable Future	8.4450	91.5550	8.4350	91.5650	(0.118)	0.0000	0.0000	0
2023/07/24	JBAF	20/09/2023			Jibar Tradeable Future	8.4600	91.5400	8.4250	91.5750	(0.414)	0.0000	0.0000	0
2023/07/24	JBAF	18/10/2023			Jibar Tradeable Future	8.5000	91.5000	8.4900	91.5100	(0.118)	0.0000	0.0000	0
2023/07/24	JBAF	15/11/2023			Jibar Tradeable Future	8.5050	91.4950	8.4900	91.5100	(0.176)	0.0000	0.0000	0
2023/07/24	JBAF	20/12/2023			Jibar Tradeable Future	8.5100	91.4900	8.4850	91.5150	(0.294)	0.0000	0.0000	0
2023/07/24	JBAF	17/01/2024			Jibar Tradeable Future	8.5000	91.5000	8.4700	91.5300	(0.353)	0.0000	0.0000	0
2023/07/24	JBAF	20/03/2024			Jibar Tradeable Future	8.4200	91.5800	8.4000	91.6000	(0.238)	0.0000	0.0000	0
2023/07/24	JBAF	19/06/2024			Jibar Tradeable Future	8.2300	91.7700	8.1700	91.8300	(0.729)	0.0000	0.0000	0
2023/07/24	JBAF	18/09/2024			Jibar Tradeable Future	8.0900	91.9100	8.1000	91.9000	0.124	0.0000	0.0000	0
2023/07/24	JBAF	18/12/2024			Jibar Tradeable Future	7.9600	92.0400	7.8650	92.1350	(1.193)	0.0000	0.0000	0
2023/07/24	JBAF	19/03/2025			Jibar Tradeable Future	7.8800	92.1200	7.8000	92.2000	(1.015)	0.0000	0.0000	0
2023/07/24	JBAF	18/06/2025			Jibar Tradeable Future	7.8600	92.1400	7.7700	92.2300	(1.145)	0.0000	0.0000	0
2023/07/24	R035	03/08/2023	12.00	Call	Bond Future	2,140.9400	2.1409	2,422.5200	2.4225	13.152	0	0	0
2023/07/24	R035	03/08/2023	12.00	Put	Bond Future	204.3300	0.2043	92.1300	0.0921	(54.911)	0	0	0
2023/07/24	R035	03/08/2023	12.50	Call	Bond Future	4,542.3600	4.5424	4,923.4600	4.9235	8.390	0	0	5,000
2023/07/24	R035	03/08/2023			Bond Future	11.6408	86.5317	11.5692	86.9255	(0.615)	0.0000	0.0000	38,359
2023/07/24	R035	03/08/2023	11.75	Call	Bond Future	1,153.3400	1.1533	1,322.0700	1.3221	14.630	0	0	0
2023/07/24	R035	03/08/2023	11.75	Put	Bond Future	557.5400	0.5575	332.4900	0.3325	(40.365)	0	0	4,870
2023/07/24	R035	03/08/2023	11.98	Call	Bond Future	2,053.4800	2.0535	2,327.3700	2.3274	13.338	0	0	0
2023/07/24	R035	03/08/2023	11.98	Put	Bond Future	222.9800	0.2230	103.0900	0.1031	(53.767)	0	0	0
2023/07/24	R035	03/08/2023	11.99	Call	Bond Future	2,097.0600	2.0971	2,374.8400	2.3748	13.246	0	0	0
2023/07/24	R035	03/08/2023	11.99	Put	Bond Future	213.4800	0.2135	97.4800	0.0975	(54.338)	0	0	0
2023/07/24	R035	03/08/2023	12.50	Put	Bond Future	16.0900	0.0161	3.4100	0.0034	(78.807)	0	0	0
2023/07/24	R035	02/11/2023	12.85	Call	Bond Future	6,373.2300	6.3732	6,677.9400	6.6779	4.781	0	0	0
2023/07/24	R035	02/11/2023	12.85	Put	Bond Future	731.2000	0.7312	633.8500	0.6338	(13.314)	0	0	400
2023/07/24	R035	02/11/2023	13.59	Call	Bond Future	9,434.3100	9.4343	9,787.1900	9.7872	3.740	0	0	0
2023/07/24	R035	02/11/2023	13.59	Put	Bond Future	308.5400	0.3085	259.3600	0.2594	(15.940)	0	0	731
2023/07/24	R035	02/11/2023	11.12	Call	Bond Future	999.8500	0.9998	1,090.8600	1.0909	9.102	0	0	400
2023/07/24	R035	02/11/2023	11.41	Call	Bond Future	1,570.6100	1.5706	1,699.7800	1.6998	8.224	0	0	0
2023/07/24	R035	02/11/2023	11.41	Put	Bond Future	3,419.5000	3.4195	3,146.6100	3.1466	(7.980)	0	0	0
2023/07/24	R035	02/11/2023	11.42	Call	Bond Future	1,593.3800	1.5934	1,723.9400	1.7239	8.194	0	0	0
2023/07/24	R035	02/11/2023	11.42	Put	Bond Future	3,386.7600	3.3868	3,115.2600	3.1153	(8.017)	0	0	0
2023/07/24	R035	02/11/2023			Bond Future	11.7481	83.9042	11.6737	84.3062	(0.634)	0.0000	0.0000	161,095
2023/07/24	R035	02/11/2023	11.43	Call	Bond Future	1,616.1800	1.6162	1,748.1300	1.7481	8.164	0	0	0
2023/07/24	R035	02/11/2023	11.43	Put	Bond Future	3,354.0900	3.3541	3,083.9800	3.0840	(8.053)	0	0	0
2023/07/24	R035	02/11/2023	11.74	Call	Bond Future	2,418.3200	2.4183	2,593.8400	2.5938	7.258	0	0	731
2023/07/24	R035	02/11/2023	11.74	Put	Bond Future	2,461.9900	2.4620	2,235.4500	2.2354	(9.201)	0	0	0
2023/07/24	R035	02/11/2023	12.24	Call	Bond Future	4,038.5800	4.0386	4,280.2300	4.2802	5.984	0	0	731
2023/07/24	R035	02/11/2023	12.24	Put	Bond Future	1,449.5200	1.4495	1,289.1100	1.2891	(11.066)	0	0	0
2023/07/24	R035	02/11/2023	11.12	Put	Bond Future	4,481.3200	4.4813	4,170.2700	4.1703	(6.941)	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
2023/07/24	R035	02/11/2023	10.62	Call	Bond Future	391.3000	0.3913	432.0200	0.4320	10.406	0	0	400
2023/07/24	R035	02/11/2023	10.62	Put	Bond Future	6,793.0900	6.7931	6,431.7500	6.4317	(5.319)	0	0	0
2023/07/24	R035	01/02/2024	11.12	Put	Bond Future	5,510.2800	5.5103	5,213.4200	5.2134	(5.387)	0	0	0
2023/07/24	R035	01/02/2024	12.18	Put	Bond Future	2,506.8900	2.5069	2,322.2800	2.3223	(7.364)	0	0	0
2023/07/24	R035	01/02/2024	12.19	Call	Bond Future	4,259.0600	4.2591	4,486.3900	4.4864	5.338	0	0	0
2023/07/24	R035	01/02/2024	12.19	Put	Bond Future	2,487.7000	2.4877	2,304.0700	2.3041	(7.382)	0	0	0
2023/07/24	R035	01/02/2024	10.62	Call	Bond Future	833.4400	0.8334	903.0700	0.9031	8.355	0	0	400
2023/07/24	R035	01/02/2024	10.62	Put	Bond Future	7,712.0200	7.7120	7,370.6900	7.3707	(4.426)	0	0	0
2023/07/24	R035	01/02/2024			Bond Future	11.8497	85.8073	11.7723	86.2182	(0.654)	0.0000	0.0000	0
2023/07/24	R035	01/02/2024	12.20	Call	Bond Future	4,291.0000	4.2910	4,519.3200	4.5193	5.321	0	0	0
2023/07/24	R035	01/02/2024	12.20	Put	Bond Future	2,468.4100	2.4684	2,285.7700	2.2858	(7.399)	0	0	0
2023/07/24	R035	01/02/2024	13.46	Call	Bond Future	8,849.7000	8.8497	9,173.5800	9.1736	3.660	0	0	0
2023/07/24	R035	01/02/2024	13.46	Put	Bond Future	925.1900	0.9252	838.1100	0.8381	(9.412)	0	0	400
2023/07/24	R035	01/02/2024	11.12	Call	Bond Future	1,522.0000	1.5220	1,636.1000	1.6361	7.497	0	0	400
2023/07/24	R035	01/02/2024	12.18	Call	Bond Future	4,226.9600	4.2270	4,453.3100	4.4533	5.355	0	0	0
2023/07/24	R035	02/05/2024	11.20	Call	Bond Future	2,132.2300	2.1322	2,267.5300	2.2675	6.345	0	0	0
2023/07/24	R035	02/05/2024	11.20	Put	Bond Future	6,146.3900	6.1464	5,861.2700	5.8613	(4.639)	0	0	0
2023/07/24	R035	02/05/2024	11.19	Call	Bond Future	2,112.7600	2.1128	2,247.1600	2.2472	6.361	0	0	0
2023/07/24	R035	02/05/2024	11.19	Put	Bond Future	6,182.4900	6.1825	5,896.4700	5.8965	(4.626)	0	0	0
2023/07/24	R035	02/05/2024			Bond Future	11.9471	83.2426	11.8665	83.6631	(0.675)	0.0000	0.0000	0
2023/07/24	R035	02/05/2024	11.21	Call	Bond Future	2,151.8100	2.1518	2,287.9900	2.2880	6.329	0	0	0
2023/07/24	R035	02/05/2024	11.21	Put	Bond Future	6,110.4600	6.1105	5,826.2200	5.8262	(4.652)	0	0	0
2023/07/24	R035	01/08/2024	11.80	Call	Bond Future	3,685.6200	3.6856	3,877.8200	3.8778	5.215	0	0	0
2023/07/24	R035	01/08/2024	11.80	Put	Bond Future	4,940.1800	4.9402	4,702.2200	4.7022	(4.817)	0	0	0
2023/07/24	R035	01/08/2024	11.81	Call	Bond Future	3,711.1200	3.7111	3,904.1600	3.9042	5.202	0	0	0
2023/07/24	R035	01/08/2024	11.79	Put	Bond Future	4,966.9200	4.9669	4,728.1300	4.7281	(4.808)	0	0	0
2023/07/24	R035	01/08/2024			Bond Future	12.0432	85.1603	11.9592	85.5905	(0.697)	0.0000	0.0000	0
2023/07/24	R035	01/08/2024	11.81	Put	Bond Future	4,913.5600	4.9136	4,676.4400	4.6764	(4.826)	0	0	0
2023/07/24	R035	01/08/2024	11.79	Call	Bond Future	3,660.2000	3.6602	3,851.5700	3.8516	5.228	0	0	0
2023/07/24	R053	03/08/2023	12.72	Call	Bond Future	3,645.0600	3.6451	4,064.0100	4.0640	11.494	0	0	0
2023/07/24	R053	03/08/2023	12.72	Put	Bond Future	217.3500	0.2173	92.0600	0.0921	(57.644)	0	0	0
2023/07/24	R053	03/08/2023			Bond Future	12.2511	99.1338	12.1795	99.6780	(0.584)	0.0000	0.0000	0
2023/07/24	R053	03/08/2023	12.70	Call	Bond Future	3,522.4600	3.5225	3,932.9200	3.9329	11.653	0	0	0
2023/07/24	R053	03/08/2023	12.70	Put	Bond Future	236.2300	0.2362	102.4500	0.1024	(56.631)	0	0	0
2023/07/24	R053	03/08/2023	12.71	Call	Bond Future	3,583.6600	3.5837	3,998.4000	3.9984	11.573	0	0	0
2023/07/24	R053	03/08/2023	12.71	Put	Bond Future	226.6400	0.2266	97.1400	0.0971	(57.139)	0	0	0
2023/07/24	R053	02/11/2023	12.81	Call	Bond Future	5,484.1900	5.4842	5,807.6800	5.8077	5.899	0	0	0
2023/07/24	R053	02/11/2023	12.81	Put	Bond Future	2,226.8900	2.2269	1,994.5200	1.9945	(10.435)	0	0	0
2023/07/24	R053	02/11/2023	12.82	Call	Bond Future	5,531.1200	5.5311	5,856.2300	5.8562	5.878	0	0	0
2023/07/24	R053	02/11/2023	12.82	Put	Bond Future	2,204.1900	2.2042	1,973.4400	1.9734	(10.469)	0	0	0
2023/07/24	R053	02/11/2023			Bond Future	12.3576	95.4246	12.2833	95.9805	(0.601)	0.0000	0.0000	5,189
2023/07/24	R053	02/11/2023	12.83	Call	Bond Future	5,578.3700	5.5784	5,905.0700	5.9051	5.857	0	0	0
2023/07/24	R053	02/11/2023	12.83	Put	Bond Future	2,181.9000	2.1819	1,952.7400	1.9527	(10.503)	0	0	0
2023/07/24	R053	01/02/2024	12.92	Call	Bond Future	6,727.7100	6.7277	7,054.3700	7.0544	4.855	0	0	0
2023/07/24	R053	01/02/2024	12.93	Call	Bond Future	6,772.4100	6.7724	7,100.2600	7.1003	4.841	0	0	0
2023/07/24	R053	01/02/2024	12.94	Put	Bond Future	3,387.3300	3.3873	3,148.1500	3.1481	(7.061)	0	0	0
2023/07/24	R053	01/02/2024			Bond Future	12.4556	97.5895	12.3785	98.1577	(0.619)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/24	R053	01/02/2024	12.92	Put	Bond Future	3,435.0700		3.4351	3,193.5100	3.1935	(7.032)	0	0	0
2023/07/24	R053	01/02/2024	12.93	Put	Bond Future	3,411.2500		3.4113	3,170.8800	3.1709	(7.046)	0	0	0
2023/07/24	R053	01/02/2024	12.94	Call	Bond Future	6,816.9200		6.8169	7,145.9600	7.1460	4.827	0	0	0
2023/07/24	R053	02/05/2024	13.02	Put	Bond Future	4,315.4200		4.3154	4,068.4900	4.0685	(5.722)	0	0	0
2023/07/24	R053	02/05/2024	13.03	Put	Bond Future	4,290.3300		4.2903	4,044.4300	4.0444	(5.731)	0	0	0
2023/07/24	R053	02/05/2024	13.04	Call	Bond Future	7,629.0500		7.6290	7,965.3600	7.9654	4.408	0	0	0
2023/07/24	R053	02/05/2024			Bond Future	12.5576		93.9404	12.4775	94.5215	(0.638)	0.0000	0.0000	0
2023/07/24	R053	02/05/2024	13.02	Call	Bond Future	7,544.4500		7.5445	7,878.6900	7.8787	4.430	0	0	0
2023/07/24	R053	02/05/2024	13.03	Call	Bond Future	7,586.8800		7.5869	7,922.1500	7.9222	4.419	0	0	0
2023/07/24	R053	02/05/2024	13.04	Put	Bond Future	4,265.0800		4.2651	4,020.2200	4.0202	(5.741)	0	0	0
2023/07/24	R053	01/08/2024	13.13	Call	Bond Future	8,179.3900		8.1794	8,522.8500	8.5228	4.199	0	0	0
2023/07/24	R053	01/08/2024	13.13	Put	Bond Future	4,939.5700		4.9396	4,688.3900	4.6884	(5.085)	0	0	0
2023/07/24	R053	01/08/2024	13.14	Call	Bond Future	8,220.2100		8.2202	8,564.6100	8.5646	4.190	0	0	0
2023/07/24	R053	01/08/2024	13.14	Put	Bond Future	4,913.9300		4.9139	4,663.6900	4.6637	(5.092)	0	0	0
2023/07/24	R053	01/08/2024			Bond Future	12.6588		96.1040	12.5756	96.6986	(0.657)	0.0000	0.0000	0
2023/07/24	R053	01/08/2024	13.15	Call	Bond Future	8,261.4500		8.2614	8,606.7900	8.6068	4.180	0	0	0
2023/07/24	R053	01/08/2024	13.15	Put	Bond Future	4,888.8100		4.8888	4,639.5100	4.6395	(5.099)	0	0	0
2023/07/24	R186	03/08/2023	9.73	Put	Bond Future	11.6500		0.0117	2.7600	0.0028	(76.309)	0	0	0
2023/07/24	R186	03/08/2023	9.74	Call	Bond Future	2,166.6000		2.1666	2,352.1000	2.3521	8.562	0	0	0
2023/07/24	R186	03/08/2023	9.74	Put	Bond Future	11.0200		0.0110	2.5700	0.0026	(76.679)	0	0	0
2023/07/24	R186	03/08/2023			Bond Future	8.9947		105.6476	8.9286	105.8415	(0.735)	0.0000	0.0000	18,364
2023/07/24	R186	03/08/2023	9.73	Call	Bond Future	2,138.6800		2.1387	2,323.7400	2.3237	8.653	0	0	0
2023/07/24	R186	03/08/2023	9.75	Call	Bond Future	2,194.5600		2.1946	2,380.4700	2.3805	8.471	0	0	0
2023/07/24	R186	03/08/2023	9.75	Put	Bond Future	10.4400		0.0104	2.4000	0.0024	(77.011)	0	0	0
2023/07/24	R186	02/11/2023	9.40	Call	Bond Future	1,667.5200		1.6675	1,787.4100	1.7874	7.190	0	0	0
2023/07/24	R186	02/11/2023	9.40	Put	Bond Future	603.9500		0.6040	525.9900	0.5260	(12.908)	0	0	0
2023/07/24	R186	02/11/2023	9.15	Call	Bond Future	1,236.1800		1.2362	1,336.0900	1.3361	8.082	0	0	1,715
2023/07/24	R186	02/11/2023			Bond Future	9.0089		107.9453	8.9367	108.1432	(0.801)	0.0000	0.0000	138,889
2023/07/24	R186	02/11/2023	10.42	Call	Bond Future	3,903.3000		3.9033	4,077.3100	4.0773	4.458	0	0	0
2023/07/24	R186	02/11/2023	10.42	Put	Bond Future	129.7400		0.1297	105.9000	0.1059	(18.375)	0	0	1,715
2023/07/24	R186	02/11/2023	9.15	Put	Bond Future	850.8500		0.8508	752.9100	0.7529	(11.511)	0	0	0
2023/07/24	R186	02/11/2023	9.38	Call	Bond Future	1,630.5600		1.6306	1,748.9300	1.7489	7.259	0	0	0
2023/07/24	R186	02/11/2023	9.38	Put	Bond Future	621.0400		0.6210	541.5600	0.5416	(12.798)	0	0	0
2023/07/24	R186	02/11/2023	9.39	Call	Bond Future	1,648.8900		1.6489	1,768.0200	1.7680	7.225	0	0	0
2023/07/24	R186	02/11/2023	9.39	Put	Bond Future	612.3400		0.6123	533.6200	0.5336	(12.856)	0	0	0
2023/07/24	R186	01/02/2024	9.51	Call	Bond Future	2,153.8500		2.1538	2,278.1500	2.2781	5.771	0	0	0
2023/07/24	R186	01/02/2024	9.52	Put	Bond Future	827.0900		0.8271	749.8200	0.7498	(9.342)	0	0	0
2023/07/24	R186	01/02/2024	9.50	Call	Bond Future	2,136.4300		2.1364	2,260.2100	2.2602	5.794	0	0	0
2023/07/24	R186	01/02/2024			Bond Future	8.9870		105.0824	8.9076	105.2845	(0.883)	0.0000	0.0000	0
2023/07/24	R186	01/02/2024	9.51	Put	Bond Future	834.3500		0.8344	756.5700	0.7566	(9.322)	0	0	0
2023/07/24	R186	01/02/2024	9.52	Call	Bond Future	2,171.6100		2.1716	2,296.4200	2.2964	5.747	0	0	0
2023/07/24	R186	01/02/2024	9.50	Put	Bond Future	841.9600		0.8420	763.6600	0.7637	(9.300)	0	0	0
2023/07/24	R186	02/05/2024	10.40	Call	Bond Future	3,857.0900		3.8571	4,014.3600	4.0144	4.077	0	0	0
2023/07/24	R186	02/05/2024	10.40	Put	Bond Future	546.0200		0.5460	496.5400	0.4965	(9.062)	0	0	2,030
2023/07/24	R186	02/05/2024	8.01	Call	Bond Future	493.5000		0.4935	542.2900	0.5423	9.887	0	0	0
2023/07/24	R186	02/05/2024	8.01	Put	Bond Future	2,750.7200		2.7507	2,592.7600	2.5928	(5.742)	0	0	0
2023/07/24	R186	02/05/2024	9.73	Put	Bond Future	865.1300		0.8651	793.1100	0.7931	(8.325)	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
2023/07/24	R186	02/05/2024			Bond Future	8.9591	107.4698	8.8711	107.6766	(0.982)	0.0000	0.0000	0
2023/07/24	R186	02/05/2024	8.00	Call	Bond Future	486.7300	0.4867	535.0300	0.5350	9.923	0	0	0
2023/07/24	R186	02/05/2024	8.00	Put	Bond Future	2,768.0700	2.7681	2,609.6200	2.6096	(5.724)	0	0	0
2023/07/24	R186	02/05/2024	9.73	Call	Bond Future	2,653.6000	2.6536	2,788.3300	2.7883	5.077	0	0	2,030
2023/07/24	R186	02/05/2024	7.99	Call	Bond Future	481.2300	0.4812	529.0900	0.5291	9.945	0	0	0
2023/07/24	R186	02/05/2024	7.99	Put	Bond Future	2,786.6900	2.7867	2,627.8000	2.6278	(5.702)	0	0	0
2023/07/24	R186	01/08/2024	8.70	Put	Bond Future	1,715.5700	1.7156	1,597.4800	1.5975	(6.883)	0	0	0
2023/07/24	R186	01/08/2024	8.68	Call	Bond Future	1,240.7200	1.2407	1,333.2800	1.3333	7.460	0	0	0
2023/07/24	R186	01/08/2024	8.69	Call	Bond Future	1,252.3400	1.2523	1,345.4000	1.3454	7.431	0	0	0
2023/07/24	R186	01/08/2024			Bond Future	8.9101	104.6343	8.8116	104.8460	(1.106)	0.0000	0.0000	0
2023/07/24	R186	01/08/2024	8.70	Call	Bond Future	1,263.6000	1.2636	1,357.1400	1.3571	7.403	0	0	0
2023/07/24	R186	01/08/2024	8.68	Put	Bond Future	1,735.8500	1.7359	1,616.7800	1.6168	(6.859)	0	0	0
2023/07/24	R186	01/08/2024	8.69	Put	Bond Future	1,725.8900	1.7259	1,607.3200	1.6073	(6.870)	0	0	0
2023/07/24	R197	03/08/2023			Bond Future	334.7134	334.7134	334.7129	334.7129	0.000	0.0000	0.0000	44
2023/07/24	R197	02/11/2023			Bond Future	342.0761	342.0761	342.0747	342.0747	0.000	0.0000	0.0000	0
2023/07/24	R202	03/08/2023			Bond Future	249.5108	249.5108	249.5147	249.5147	0.002	0.0000	0.0000	5,054
2023/07/24	R202	02/11/2023			Bond Future	254.9992	254.9992	255.0028	255.0028	0.001	0.0000	0.0000	4,746
2023/07/24	R202	01/02/2024			Bond Future	255.8903	255.8903	255.8931	255.8931	0.001	0.0000	0.0000	460
2023/07/24	R202	02/05/2024			Bond Future	261.7628	261.7628	261.7658	261.7658	0.001	0.0000	0.0000	0
2023/07/24	R202	01/08/2024			Bond Future	262.7697	262.7697	262.7716	262.7716	0.001	0.0000	0.0000	0
2023/07/24	R209	03/08/2023	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,730
2023/07/24	R209	03/08/2023	10.00	Put	Bond Future	8,962.9200	8.9629	8,618.5200	8.6185	(3.842)	0	0	0
2023/07/24	R209	03/08/2023	10.70	Call	Bond Future	0.6200	0.0006	0.2800	0.0003	(54.839)	0	0	1,730
2023/07/24	R209	03/08/2023	11.95	Put	Bond Future	291.9200	0.2919	151.5000	0.1515	(48.102)	0	0	0
2023/07/24	R209	03/08/2023	12.00	Call	Bond Future	1,635.2900	1.6353	1,858.4500	1.8584	13.647	0	0	0
2023/07/24	R209	03/08/2023	12.00	Put	Bond Future	237.6800	0.2377	116.4400	0.1164	(51.010)	0	0	1,750
2023/07/24	R209	03/08/2023	11.25	Put	Bond Future	2,314.8000	2.3148	1,968.4100	1.9684	(14.964)	0	0	0
2023/07/24	R209	03/08/2023	11.93	Call	Bond Future	1,386.6800	1.3867	1,582.6500	1.5826	14.132	0	0	0
2023/07/24	R209	03/08/2023	11.94	Call	Bond Future	1,421.2100	1.4212	1,621.2100	1.6212	14.073	0	0	0
2023/07/24	R209	03/08/2023			Bond Future	11.7045	66.6598	11.6330	67.0042	(0.610)	0.0000	0.0000	9,558
2023/07/24	R209	03/08/2023	10.70	Put	Bond Future	5,086.7900	5.0868	4,742.0500	4.7420	(6.777)	0	0	0
2023/07/24	R209	03/08/2023	10.75	Call	Bond Future	1.0100	0.0010	0.5100	0.0005	(49.505)	0	0	7,000
2023/07/24	R209	03/08/2023	10.75	Put	Bond Future	4,821.1100	4.8211	4,476.2100	4.4762	(7.154)	0	0	0
2023/07/24	R209	03/08/2023	11.95	Call	Bond Future	1,456.0700	1.4561	1,660.0500	1.6600	14.009	0	0	0
2023/07/24	R209	03/08/2023	11.25	Call	Bond Future	79.7800	0.0798	77.7900	0.0778	(2.494)	0	0	7,000
2023/07/24	R209	03/08/2023	11.93	Put	Bond Future	316.2500	0.3163	167.8200	0.1678	(46.934)	0	0	0
2023/07/24	R209	03/08/2023	11.94	Put	Bond Future	303.8900	0.3039	159.4900	0.1595	(47.517)	0	0	0
2023/07/24	R209	02/11/2023	11.34	Call	Bond Future	1,153.6600	1.1537	1,252.5300	1.2525	8.570	0	0	0
2023/07/24	R209	02/11/2023	11.34	Put	Bond Future	3,383.1500	3.3831	3,130.3600	3.1304	(7.472)	0	0	0
2023/07/24	R209	02/11/2023	11.33	Call	Bond Future	1,135.9200	1.1359	1,233.6100	1.2336	8.600	0	0	0
2023/07/24	R209	02/11/2023	11.33	Put	Bond Future	3,415.0800	3.4151	3,161.1100	3.1611	(7.437)	0	0	0
2023/07/24	R209	02/11/2023			Bond Future	11.7998	64.9563	11.7258	65.3079	(0.627)	0.0000	0.0000	28,256
2023/07/24	R209	02/11/2023	11.35	Call	Bond Future	1,171.7000	1.1717	1,271.7400	1.2717	8.538	0	0	0
2023/07/24	R209	02/11/2023	11.35	Put	Bond Future	3,351.5700	3.3516	3,099.9500	3.1000	(7.508)	0	0	0
2023/07/24	R209	01/02/2024	12.13	Put	Bond Future	2,356.3700	2.3564	2,188.2000	2.1882	(7.137)	0	0	0

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2023/07/24	R209	01/02/2024	12.14	Call	Bond Future	3,510.4600	3.5105	3,702.6800	3.7027	5.476	0	0	0
2023/07/24	R209	01/02/2024	12.14	Put	Bond Future	2,338.1200	2.3381	2,170.8300	2.1708	(7.155)	0	0	0
2023/07/24	R209	01/02/2024			Bond Future	11.8860	66.4297	11.8094	66.7893	(0.645)	0.0000	0.0000	1,690
2023/07/24	R209	01/02/2024	12.13	Call	Bond Future	3,483.1300	3.4831	3,674.4700	3.6745	5.493	0	0	0
2023/07/24	R209	01/02/2024	12.12	Call	Bond Future	3,455.6900	3.4557	3,646.1500	3.6462	5.511	0	0	0
2023/07/24	R209	01/02/2024	12.12	Put	Bond Future	2,374.5700	2.3746	2,205.5200	2.2055	(7.119)	0	0	0
2023/07/24	R209	02/05/2024	11.18	Call	Bond Future	1,802.3500	1.8024	1,917.3900	1.9174	6.383	0	0	0
2023/07/24	R209	02/05/2024	11.18	Put	Bond Future	5,623.4500	5.6235	5,370.7600	5.3708	(4.494)	0	0	0
2023/07/24	R209	02/05/2024	11.17	Call	Bond Future	1,785.7600	1.7858	1,900.0300	1.9000	6.399	0	0	0
2023/07/24	R209	02/05/2024	11.17	Put	Bond Future	5,656.8200	5.6568	5,403.3600	5.4034	(4.481)	0	0	0
2023/07/24	R209	02/05/2024			Bond Future	11.9761	64.7852	11.8967	65.1529	(0.663)	0.0000	0.0000	0
2023/07/24	R209	02/05/2024	11.19	Call	Bond Future	1,819.2400	1.8192	1,935.0600	1.9351	6.366	0	0	0
2023/07/24	R209	02/05/2024	11.19	Put	Bond Future	5,590.4400	5.5904	5,338.5300	5.3385	(4.506)	0	0	0
2023/07/24	R209	01/08/2024	11.79	Put	Bond Future	4,535.9500	4.5360	4,326.6100	4.3266	(4.615)	0	0	0
2023/07/24	R209	01/08/2024	11.80	Call	Bond Future	3,287.4400	3.2874	3,455.0900	3.4551	5.100	0	0	0
2023/07/24	R209	01/08/2024	11.80	Put	Bond Future	4,511.5500	4.5115	4,302.9300	4.3029	(4.624)	0	0	0
2023/07/24	R209	01/08/2024			Bond Future	12.0655	66.2775	11.9832	66.6538	(0.683)	0.0000	0.0000	0
2023/07/24	R209	01/08/2024	11.79	Call	Bond Future	3,265.1100	3.2651	3,432.0400	3.4320	5.113	0	0	0
2023/07/24	R209	01/08/2024	11.78	Call	Bond Future	3,242.8600	3.2429	3,409.0600	3.4091	5.125	0	0	0
2023/07/24	R209	01/08/2024	11.78	Put	Bond Future	4,560.4700	4.5605	4,350.4000	4.3504	(4.606)	0	0	0
2023/07/24	R210	03/08/2023			Bond Future	224.8476	224.8476	224.9450	224.9450	0.043	0.0000	0.0000	350
2023/07/24	R210	02/11/2023			Bond Future	226.6275	226.6275	226.7265	226.7265	0.044	0.0000	0.0000	70
2023/07/24	R210	01/02/2024			Bond Future	231.8209	231.8209	231.9216	231.9216	0.043	0.0000	0.0000	300
2023/07/24	R210	02/05/2024			Bond Future	233.8953	233.8953	233.9979	233.9979	0.044	0.0000	0.0000	0
2023/07/24	R210	01/08/2024			Bond Future	239.3358	239.3358	239.4410	239.4410	0.044	0.0000	0.0000	0
2023/07/24	R213	03/08/2023	11.62	Put	Bond Future	18.2700	0.0183	4.5400	0.0045	(75.151)	0	0	0
2023/07/24	R213	03/08/2023	11.63	Call	Bond Future	3,800.4000	3.8004	4,083.2800	4.0833	7.443	0	0	0
2023/07/24	R213	03/08/2023			Bond Future	10.7533	83.9564	10.6868	84.2524	(0.618)	0.0000	0.0000	4,288
2023/07/24	R213	03/08/2023	11.61	Call	Bond Future	3,718.3400	3.7183	4,000.0600	4.0001	7.576	0	0	0
2023/07/24	R213	03/08/2023	11.61	Put	Bond Future	19.1400	0.0191	4.8200	0.0048	(74.817)	0	0	0
2023/07/24	R213	03/08/2023	11.62	Call	Bond Future	3,759.3700	3.7594	4,041.6800	4.0417	7.510	0	0	0
2023/07/24	R213	03/08/2023	11.63	Put	Bond Future	17.4400	0.0174	4.2800	0.0043	(75.459)	0	0	0
2023/07/24	R213	02/11/2023	11.13	Call	Bond Future	2,609.1000	2.6091	2,770.9200	2.7709	6.202	0	0	0
2023/07/24	R213	02/11/2023	11.13	Put	Bond Future	1,376.4300	1.3764	1,236.0000	1.2360	(10.202)	0	0	0
2023/07/24	R213	02/11/2023	10.94	Call	Bond Future	2,122.1400	2.1221	2,263.6600	2.2637	6.669	0	0	731
2023/07/24	R213	02/11/2023	10.94	Put	Bond Future	1,703.5900	1.7036	1,542.8600	1.5429	(9.435)	0	0	0
2023/07/24	R213	02/11/2023			Bond Future	10.8433	82.2256	10.7738	82.5278	(0.641)	0.0000	0.0000	27,649
2023/07/24	R213	02/11/2023	11.44	Call	Bond Future	3,498.2700	3.4983	3,690.6000	3.6906	5.498	0	0	731
2023/07/24	R213	02/11/2023	11.44	Put	Bond Future	959.4900	0.9595	849.5700	0.8496	(11.456)	0	0	0
2023/07/24	R213	02/11/2023	12.70	Call	Bond Future	7,773.9400	7.7739	8,043.7700	8.0438	3.471	0	0	0
2023/07/24	R213	02/11/2023	12.70	Put	Bond Future	197.4300	0.1974	165.0100	0.1650	(16.421)	0	0	731
2023/07/24	R213	02/11/2023	11.11	Call	Bond Future	2,555.6500	2.5556	2,715.3800	2.7154	6.250	0	0	0
2023/07/24	R213	02/11/2023	11.11	Put	Bond Future	1,408.1900	1.4082	1,265.6700	1.2657	(10.121)	0	0	0
2023/07/24	R213	02/11/2023	11.12	Call	Bond Future	2,582.2300	2.5822	2,743.0100	2.7430	6.226	0	0	0
2023/07/24	R213	02/11/2023	11.12	Put	Bond Future	1,392.1500	1.3922	1,250.6800	1.2507	(10.162)	0	0	0
2023/07/24	R213	01/02/2024	11.70	Call	Bond Future	4,560.9600	4.5610	4,761.2000	4.7612	4.390	0	0	0

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2023/07/24	R213	01/02/2024	11.70	Put	Bond Future	1,362.0500	1.3621	1,253.4100	1.2534	(7.976)	0	0	0
2023/07/24	R213	01/02/2024	11.71	Call	Bond Future	4,590.0800	4.5901	4,790.9700	4.7910	4.377	0	0	0
2023/07/24	R213	01/02/2024	11.71	Put	Bond Future	1,350.9400	1.3509	1,242.9500	1.2430	(7.994)	0	0	0
2023/07/24	R213	01/02/2024			Bond Future	10.9250	84.0905	10.8522	84.3993	(0.666)	0.0000	0.0000	0
2023/07/24	R213	01/02/2024	11.72	Call	Bond Future	4,619.4700	4.6195	4,821.0000	4.8210	4.363	0	0	0
2023/07/24	R213	01/02/2024	11.72	Put	Bond Future	1,340.1300	1.3401	1,232.7800	1.2328	(8.010)	0	0	0
2023/07/24	R213	02/05/2024	10.30	Call	Bond Future	1,647.9500	1.6479	1,749.2100	1.7492	6.145	0	0	0
2023/07/24	R213	02/05/2024	10.30	Put	Bond Future	4,614.8300	4.6148	4,400.1100	4.4001	(4.653)	0	0	0
2023/07/24	R213	02/05/2024			Bond Future	11.0025	82.4407	10.9261	82.7566	(0.694)	0.0000	0.0000	0
2023/07/24	R213	02/05/2024	10.28	Call	Bond Future	1,617.8300	1.6178	1,717.7200	1.7177	6.174	0	0	0
2023/07/24	R213	02/05/2024	10.28	Put	Bond Future	4,671.1500	4.6712	4,455.0600	4.4551	(4.626)	0	0	0
2023/07/24	R213	02/05/2024	10.29	Call	Bond Future	1,632.8500	1.6328	1,733.4200	1.7334	6.159	0	0	0
2023/07/24	R213	02/05/2024	10.29	Put	Bond Future	4,642.9400	4.6429	4,427.5300	4.4275	(4.640)	0	0	0
2023/07/24	R213	01/08/2024	10.86	Call	Bond Future	2,760.9900	2.7610	2,904.4600	2.9045	5.196	0	0	0
2023/07/24	R213	01/08/2024	10.86	Put	Bond Future	3,640.5900	3.6406	3,460.7400	3.4607	(4.940)	0	0	0
2023/07/24	R213	01/08/2024	10.87	Call	Bond Future	2,781.2600	2.7813	2,925.3900	2.9254	5.182	0	0	0
2023/07/24	R213	01/08/2024	10.87	Put	Bond Future	3,620.0900	3.6201	3,440.9000	3.4409	(4.950)	0	0	0
2023/07/24	R213	01/08/2024			Bond Future	11.0771	84.3400	10.9970	84.6634	(0.724)	0.0000	0.0000	0
2023/07/24	R213	01/08/2024	10.88	Call	Bond Future	2,801.6000	2.8016	2,946.3800	2.9464	5.168	0	0	0
2023/07/24	R213	01/08/2024	10.88	Put	Bond Future	3,599.6900	3.5997	3,421.1500	3.4212	(4.960)	0	0	0
2023/07/24	R214	03/08/2023	12.14	Call	Bond Future	948.9000	0.9489	1,063.1200	1.0631	12.037	0	0	0
2023/07/24	R214	03/08/2023	12.14	Put	Bond Future	583.5500	0.5835	372.7400	0.3727	(36.125)	0	0	0
2023/07/24	R214	03/08/2023	12.15	Call	Bond Future	977.5500	0.9775	1,095.7500	1.0958	12.091	0	0	0
2023/07/24	R214	03/08/2023	12.15	Put	Bond Future	563.9700	0.5640	357.1400	0.3571	(36.674)	0	0	0
2023/07/24	R214	03/08/2023			Bond Future	12.0646	62.6036	11.9982	62.9286	(0.551)	0.0000	0.0000	14,094
2023/07/24	R214	03/08/2023	12.16	Call	Bond Future	1,006.6700	1.0067	1,128.8700	1.1289	12.139	0	0	0
2023/07/24	R214	03/08/2023	12.16	Put	Bond Future	544.9300	0.5449	342.1000	0.3421	(37.221)	0	0	0
2023/07/24	R214	02/11/2023	11.45	Put	Bond Future	4,370.0100	4.3700	4,103.0200	4.1030	(6.110)	0	0	0
2023/07/24	R214	02/11/2023	11.46	Call	Bond Future	787.6400	0.7876	853.5300	0.8535	8.365	0	0	0
2023/07/24	R214	02/11/2023	11.46	Put	Bond Future	4,331.1500	4.3312	4,065.1200	4.0651	(6.142)	0	0	0
2023/07/24	R214	02/11/2023			Bond Future	12.1642	60.6624	12.0955	60.9943	(0.565)	0.0000	0.0000	14,560
2023/07/24	R214	02/11/2023	11.45	Call	Bond Future	773.8500	0.7739	838.7800	0.8388	8.391	0	0	0
2023/07/24	R214	02/11/2023	11.47	Call	Bond Future	801.5800	0.8016	868.4500	0.8684	8.342	0	0	0
2023/07/24	R214	02/11/2023	11.47	Put	Bond Future	4,292.5000	4.2925	4,027.4500	4.0275	(6.175)	0	0	0
2023/07/24	R214	01/02/2024	12.16	Call	Bond Future	2,724.4200	2.7244	2,873.7500	2.8738	5.481	0	0	0
2023/07/24	R214	01/02/2024	12.16	Put	Bond Future	3,196.6300	3.1966	3,006.6800	3.0067	(5.942)	0	0	0
2023/07/24	R214	01/02/2024			Bond Future	12.2588	62.0383	12.1877	62.3776	(0.580)	0.0000	0.0000	0
2023/07/24	R214	01/02/2024	12.14	Call	Bond Future	2,675.4400	2.6754	2,823.0300	2.8230	5.516	0	0	0
2023/07/24	R214	01/02/2024	12.14	Put	Bond Future	3,243.9600	3.2440	3,052.2700	3.0523	(5.909)	0	0	0
2023/07/24	R214	01/02/2024	12.15	Call	Bond Future	2,699.8800	2.6999	2,848.3400	2.8483	5.499	0	0	0
2023/07/24	R214	01/02/2024	12.15	Put	Bond Future	3,220.2200	3.2202	3,029.4000	3.0294	(5.926)	0	0	0
2023/07/24	R214	02/05/2024	11.46	Call	Bond Future	1,698.8600	1.6989	1,799.9200	1.7999	5.949	0	0	0
2023/07/24	R214	02/05/2024	11.46	Put	Bond Future	6,113.5100	6.1135	5,867.5500	5.8675	(4.023)	0	0	0
2023/07/24	R214	02/05/2024	11.47	Call	Bond Future	1,713.7000	1.7137	1,815.4500	1.8154	5.937	0	0	0
2023/07/24	R214	02/05/2024	11.47	Put	Bond Future	6,075.9100	6.0759	5,830.6400	5.8306	(4.037)	0	0	0
2023/07/24	R214	02/05/2024			Bond Future	12.3490	60.1418	12.2754	60.4888	(0.596)	0.0000	0.0000	0
2023/07/24	R214	02/05/2024	11.48	Call	Bond Future	1,728.4300	1.7284	1,830.8800	1.8309	5.927	0	0	0

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2023/07/24	R214	02/05/2024	11.48	Put	Bond Future	6,038.2600	6.0383	5,793.6900	5.7937	(4.050)	0	0	0
2023/07/24	R214	01/08/2024	12.18	Call	Bond Future	3,324.1100	3.3241	3,482.3400	3.4823	4.760	0	0	0
2023/07/24	R214	01/08/2024	12.18	Put	Bond Future	4,538.7800	4.5388	4,341.8900	4.3419	(4.338)	0	0	0
2023/07/24	R214	01/08/2024			Bond Future	12.4375	61.5272	12.3614	61.8823	(0.612)	0.0000	0.0000	0
2023/07/24	R214	01/08/2024	12.16	Call	Bond Future	3,279.3000	3.2793	3,436.1500	3.4362	4.783	0	0	0
2023/07/24	R214	01/08/2024	12.16	Put	Bond Future	4,589.9100	4.5899	4,391.6400	4.3916	(4.320)	0	0	0
2023/07/24	R214	01/08/2024	12.17	Call	Bond Future	3,301.5500	3.3015	3,459.0900	3.4591	4.772	0	0	0
2023/07/24	R214	01/08/2024	12.17	Put	Bond Future	4,564.1600	4.5642	4,366.5800	4.3666	(4.329)	0	0	0
2023/07/24	R248	03/08/2023	11.80	Call	Bond Future	134.5500	0.1346	132.7200	0.1327	(1.360)	0	0	1,053
2023/07/24	R248	03/08/2023	11.80	Put	Bond Future	2,721.5600	2.7216	2,295.7900	2.2958	(15.644)	0	0	0
2023/07/24	R248	03/08/2023	12.11	Call	Bond Future	607.3900	0.6074	675.6000	0.6756	11.230	0	0	0
2023/07/24	R248	03/08/2023	12.11	Put	Bond Future	1,294.3200	1.2943	938.5900	0.9386	(27.484)	0	0	0
2023/07/24	R248	03/08/2023			Bond Future	12.2256	76.9265	12.1540	77.3505	(0.585)	0.0000	0.0000	49,582
2023/07/24	R248	03/08/2023	12.09	Call	Bond Future	561.3700	0.5614	621.9600	0.6220	10.793	0	0	0
2023/07/24	R248	03/08/2023	12.09	Put	Bond Future	1,368.3300	1.3683	1,004.9800	1.0050	(26.554)	0	0	0
2023/07/24	R248	03/08/2023	12.10	Call	Bond Future	584.0900	0.5841	648.4500	0.6484	11.019	0	0	0
2023/07/24	R248	03/08/2023	12.10	Put	Bond Future	1,330.9900	1.3310	971.4100	0.9714	(27.016)	0	0	0
2023/07/24	R248	03/08/2023	12.30	Call	Bond Future	1,159.0300	1.1590	1,314.6400	1.3146	13.426	0	0	1,053
2023/07/24	R248	03/08/2023	12.30	Put	Bond Future	722.6100	0.7226	454.2800	0.4543	(37.133)	0	0	0
2023/07/24	R248	03/08/2023	13.20	Call	Bond Future	5,380.4500	5.3804	5,793.2000	5.7932	7.671	0	0	0
2023/07/24	R248	03/08/2023	13.20	Put	Bond Future	14.0300	0.0140	2.8400	0.0028	(79.758)	0	0	1,053
2023/07/24	R248	02/11/2023	12.50	Call	Bond Future	3,230.3700	3.2304	3,445.6600	3.4457	6.665	0	0	207
2023/07/24	R248	02/11/2023	13.60	Call	Bond Future	7,464.8000	7.4648	7,802.3100	7.8023	4.521	0	0	0
2023/07/24	R248	02/11/2023	13.60	Put	Bond Future	714.6200	0.7146	619.2700	0.6193	(13.343)	0	0	207
2023/07/24	R248	02/11/2023	11.47	Call	Bond Future	745.8100	0.7458	816.2600	0.8163	9.446	0	0	0
2023/07/24	R248	02/11/2023	11.48	Call	Bond Future	758.6100	0.7586	830.1500	0.8302	9.430	0	0	0
2023/07/24	R248	02/11/2023	11.49	Put	Bond Future	5,963.1700	5.9632	5,602.9500	5.6029	(6.041)	0	0	0
2023/07/24	R248	02/11/2023			Bond Future	12.3314	74.1537	12.2572	74.5865	(0.601)	0.0000	0.0000	231,905
2023/07/24	R248	02/11/2023	11.80	Call	Bond Future	1,314.0200	1.3140	1,426.4300	1.4264	8.555	0	0	207
2023/07/24	R248	02/11/2023	11.80	Put	Bond Future	4,518.9200	4.5189	4,198.4700	4.1985	(7.091)	0	0	0
2023/07/24	R248	02/11/2023	12.50	Put	Bond Future	2,262.9200	2.2629	2,045.3500	2.0453	(9.615)	0	0	0
2023/07/24	R248	02/11/2023	11.47	Put	Bond Future	6,068.5800	6.0686	5,706.1700	5.7062	(5.972)	0	0	0
2023/07/24	R248	02/11/2023	11.48	Put	Bond Future	6,015.6900	6.0157	5,654.3700	5.6544	(6.006)	0	0	0
2023/07/24	R248	02/11/2023	11.49	Call	Bond Future	771.6900	0.7717	844.3300	0.8443	9.413	0	0	0
2023/07/24	R248	01/02/2024	12.14	Call	Bond Future	2,810.6200	2.8106	2,985.7400	2.9857	6.231	0	0	0
2023/07/24	R248	01/02/2024	12.14	Put	Bond Future	4,518.6200	4.5186	4,251.1600	4.2512	(5.919)	0	0	0
2023/07/24	R248	01/02/2024	12.15	Call	Bond Future	2,837.7200	2.8377	3,013.9800	3.0140	6.211	0	0	0
2023/07/24	R248	01/02/2024	12.15	Put	Bond Future	4,486.1500	4.4862	4,219.8300	4.2198	(5.936)	0	0	0
2023/07/24	R248	01/02/2024			Bond Future	12.4325	75.8356	12.3555	76.2781	(0.619)	0.0000	0.0000	0
2023/07/24	R248	01/02/2024	12.16	Call	Bond Future	2,864.9400	2.8649	3,042.3400	3.0423	6.192	0	0	0
2023/07/24	R248	01/02/2024	12.16	Put	Bond Future	4,453.8800	4.4539	4,188.7000	4.1887	(5.954)	0	0	0
2023/07/24	R248	02/05/2024	11.46	Call	Bond Future	1,831.3900	1.8314	1,950.5000	1.9505	6.504	0	0	0
2023/07/24	R248	02/05/2024	11.47	Call	Bond Future	1,847.7200	1.8477	1,967.6900	1.9677	6.493	0	0	0
2023/07/24	R248	02/05/2024	11.48	Put	Bond Future	8,245.5600	8.2456	7,913.7600	7.9138	(4.024)	0	0	0
2023/07/24	R248	02/05/2024			Bond Future	12.5291	73.1080	12.4493	73.5606	(0.637)	0.0000	0.0000	0
2023/07/24	R248	02/05/2024	11.46	Put	Bond Future	8,343.8000	8.3438	8,010.2700	8.0103	(3.997)	0	0	0
2023/07/24	R248	02/05/2024	11.47	Put	Bond Future	8,294.4700	8.2945	7,961.8000	7.9618	(4.011)	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
2023/07/24	R248	02/05/2024	11.48	Call	Bond Future	1,864.3700	1.8644	1,985.2100	1.9852	6.482	0	0	0
2023/07/24	R248	01/08/2024	12.30	Call	Bond Future	3,935.1500	3.9351	4,137.6600	4.1377	5.146	0	0	0
2023/07/24	R248	01/08/2024	12.30	Put	Bond Future	5,781.8300	5.7818	5,521.2100	5.5212	(4.508)	0	0	0
2023/07/24	R248	01/08/2024	12.31	Call	Bond Future	3,961.9600	3.9620	4,165.3600	4.1654	5.134	0	0	0
2023/07/24	R248	01/08/2024	12.31	Put	Bond Future	5,750.4600	5.7505	5,490.7300	5.4907	(4.517)	0	0	0
2023/07/24	R248	01/08/2024			Bond Future	12.6244	74.7921	12.5417	75.2552	(0.655)	0.0000	0.0000	13,000
2023/07/24	R248	01/08/2024	12.32	Call	Bond Future	3,988.8500	3.9888	4,193.1400	4.1931	5.122	0	0	0
2023/07/24	R248	01/08/2024	12.32	Put	Bond Future	5,719.2500	5.7192	5,460.4100	5.4604	(4.526)	0	0	0

Total

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