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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/07/2023 TO 26/07/2023

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
2023/07/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/26	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/26	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/26	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/26	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/26	2025	03/08/2023		Bond Future	169.4405	169.4405	169.5164	169.5164	0.045	0.0000	0.0000	812
2023/07/26	2025	02/11/2023		Bond Future	173.1667	173.1667	173.2428	173.2428	0.044	0.0000	0.0000	5,566
2023/07/26	2025	01/02/2024		Bond Future	175.3465	175.3465	175.4229	175.4229	0.044	0.0000	0.0000	214
2023/07/26	2025	02/05/2024		Bond Future	179.3709	179.3709	179.4495	179.4495	0.044	0.0000	0.0000	0
2023/07/26	2025	01/08/2024		Bond Future	181.7106	181.7106	181.7911	181.7911	0.044	0.0000	0.0000	0
2023/07/26	2029	03/08/2023		Bond Future	122.4187	122.4187	122.6138	122.6138	0.159	0.0000	0.0000	1,075
2023/07/26	2029	02/11/2023		Bond Future	123.7817	123.7817	123.9801	123.9801	0.160	0.0000	0.0000	1,287

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/26	2029	01/02/2024			Bond Future	126.6177	126.6177	126.8197	126.8197	0.160	0.0000	0.0000	728
2023/07/26	2029	02/05/2024			Bond Future	128.1609	128.1609	128.3676	128.3676	0.161	0.0000	0.0000	0
2023/07/26	2029	01/08/2024			Bond Future	131.1423	131.1423	131.3543	131.3543	0.162	0.0000	0.0000	0
2023/07/26	2030	03/08/2023	10.40	Call	Bond Future	823.1100	0.8231	893.7100	0.8937	8.577	0	0	1,012
2023/07/26	2030	03/08/2023	10.65	Call	Bond Future	1,674.8100	1.6748	1,787.0500	1.7871	6.702	0	0	350
2023/07/26	2030	03/08/2023	10.65	Put	Bond Future	89.7500	0.0897	58.8200	0.0588	(34.462)	0	0	0
2023/07/26	2030	03/08/2023	11.34	Call	Bond Future	4,447.4000	4.4474	4,589.7900	4.5898	3.202	0	0	0
2023/07/26	2030	03/08/2023	11.34	Put	Bond Future	1.2700	0.0013	0.4900	0.0005	(61.417)	0	0	0
2023/07/26	2030	03/08/2023	12.89	Call	Bond Future	10,455.3400	10.4553	10,598.5100	10.5985	1.369	0	0	0
2023/07/26	2030	03/08/2023	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	350
2023/07/26	2030	03/08/2023	11.35	Call	Bond Future	4,487.9100	4.4879	4,630.3400	4.6303	3.174	0	0	0
2023/07/26	2030	03/08/2023	11.36	Put	Bond Future	1.1100	0.0011	0.4100	0.0004	(63.063)	0	0	0
2023/07/26	2030	03/08/2023			Bond Future	10.2798	89.5768	10.2468	89.7200	(0.321)	0.0000	0.0000	43,833
2023/07/26	2030	03/08/2023	10.40	Put	Bond Future	304.5700	0.3046	232.0000	0.2320	(23.827)	0	0	0
2023/07/26	2030	03/08/2023	11.35	Put	Bond Future	1.1900	0.0012	0.4500	0.0005	(62.185)	0	0	0
2023/07/26	2030	03/08/2023	11.36	Call	Bond Future	4,528.4000	4.5284	4,670.8700	4.6709	3.146	0	0	0
2023/07/26	2030	03/08/2023	12.59	Call	Bond Future	9,335.4600	9.3355	9,478.6300	9.4786	1.534	0	0	0
2023/07/26	2030	03/08/2023	12.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,012
2023/07/26	2030	02/11/2023	12.27	Put	Bond Future	132.3300	0.1323	121.1900	0.1212	(8.418)	0	0	500
2023/07/26	2030	02/11/2023	11.43	Call	Bond Future	4,827.5900	4.8276	4,943.6300	4.9436	2.404	0	0	0
2023/07/26	2030	02/11/2023	11.43	Put	Bond Future	431.5000	0.4315	402.1000	0.4021	(6.813)	0	0	500
2023/07/26	2030	02/11/2023	10.80	Call	Bond Future	2,862.8800	2.8629	2,953.2500	2.9532	3.157	0	0	0
2023/07/26	2030	02/11/2023	10.80	Put	Bond Future	999.9800	1.0000	944.9100	0.9449	(5.507)	0	0	0
2023/07/26	2030	02/11/2023	10.81	Call	Bond Future	2,891.2400	2.8912	2,982.1000	2.9821	3.143	0	0	0
2023/07/26	2030	02/11/2023	10.81	Put	Bond Future	987.4000	0.9874	932.8200	0.9328	(5.528)	0	0	0
2023/07/26	2030	02/11/2023	10.07	Call	Bond Future	1,193.5000	1.1935	1,244.3000	1.2443	4.256	0	0	800
2023/07/26	2030	02/11/2023	10.07	Put	Bond Future	2,385.5000	2.3855	2,290.8600	2.2909	(3.967)	0	0	0
2023/07/26	2030	02/11/2023	10.39	Call	Bond Future	1,823.0000	1.8230	1,891.5300	1.8915	3.759	0	0	500
2023/07/26	2030	02/11/2023	9.57	Call	Bond Future	550.2900	0.5503	577.4500	0.5774	4.936	0	0	800
2023/07/26	2030	02/11/2023	9.57	Put	Bond Future	3,911.8800	3.9119	3,793.6000	3.7936	(3.024)	0	0	0
2023/07/26	2030	02/11/2023			Bond Future	10.3511	91.5245	10.3166	91.6700	(0.334)	0.0000	0.0000	89,647
2023/07/26	2030	02/11/2023	12.27	Call	Bond Future	7,764.2100	7.7642	7,898.5100	7.8985	1.730	0	0	0
2023/07/26	2030	02/11/2023	11.12	Call	Bond Future	3,819.2500	3.8193	3,924.0600	3.9241	2.744	0	0	500
2023/07/26	2030	02/11/2023	11.12	Put	Bond Future	657.9700	0.6580	617.3400	0.6173	(6.175)	0	0	0
2023/07/26	2030	02/11/2023	11.57	Call	Bond Future	5,301.8500	5.3018	5,422.0800	5.4221	2.268	0	0	0
2023/07/26	2030	02/11/2023	11.57	Put	Bond Future	355.4000	0.3554	330.1900	0.3302	(7.093)	0	0	800
2023/07/26	2030	02/11/2023	10.82	Call	Bond Future	2,919.5300	2.9195	3,010.8800	3.0109	3.129	0	0	0
2023/07/26	2030	02/11/2023	10.82	Put	Bond Future	974.7700	0.9748	920.6800	0.9207	(5.549)	0	0	0
2023/07/26	2030	02/11/2023	10.39	Put	Bond Future	1,659.7000	1.6597	1,582.7900	1.5828	(4.634)	0	0	0
2023/07/26	2030	02/11/2023	10.62	Call	Bond Future	2,377.3400	2.3773	2,458.4500	2.4584	3.412	0	0	500
2023/07/26	2030	02/11/2023	10.62	Put	Bond Future	1,255.5600	1.2556	1,191.2300	1.1912	(5.124)	0	0	0
2023/07/26	2030	02/11/2023	9.89	Call	Bond Future	918.6100	0.9186	960.0600	0.9601	4.512	0	0	500
2023/07/26	2030	02/11/2023	9.89	Put	Bond Future	2,884.2900	2.8843	2,780.3000	2.7803	(3.605)	0	0	0
2023/07/26	2030	01/02/2024	11.86	Put	Bond Future	680.9700	0.6810	650.1200	0.6501	(4.530)	0	0	500
2023/07/26	2030	01/02/2024	12.10	Put	Bond Future	551.9200	0.5519	525.9500	0.5259	(4.705)	0	0	400
2023/07/26	2030	01/02/2024	11.37	Call	Bond Future	4,854.4300	4.8544	4,959.1900	4.9592	2.158	0	0	0
2023/07/26	2030	01/02/2024	11.37	Put	Bond Future	1,042.9900	1.0430	999.7000	0.9997	(4.151)	0	0	0

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2023/07/26	2030	01/02/2024	11.85	Call	Bond Future	6,326.8400	6.3268	6,443.8200	6.4438	1.849	0	0	0
2023/07/26	2030	01/02/2024	11.85	Put	Bond Future	686.8400	0.6868	655.7700	0.6558	(4.524)	0	0	500
2023/07/26	2030	01/02/2024	10.16	Call	Bond Future	1,854.6000	1.8546	1,914.9200	1.9149	3.252	0	0	200
2023/07/26	2030	01/02/2024	10.16	Put	Bond Future	2,879.5500	2.8795	2,791.8200	2.7918	(3.047)	0	0	0
2023/07/26	2030	01/02/2024	11.00	Call	Bond Future	3,800.6700	3.8007	3,893.6800	3.8937	2.447	0	0	0
2023/07/26	2030	01/02/2024	9.93	Call	Bond Future	1,462.8700	1.4629	1,513.8800	1.5139	3.487	0	0	1,360
2023/07/26	2030	01/02/2024	9.93	Put	Bond Future	3,445.4000	3.4454	3,348.3600	3.3484	(2.817)	0	0	0
2023/07/26	2030	01/02/2024	10.00	Call	Bond Future	1,572.1700	1.5722	1,625.9600	1.6260	3.421	0	0	500
2023/07/26	2030	01/02/2024	10.00	Put	Bond Future	3,261.9300	3.2619	3,167.6700	3.1677	(2.890)	0	0	0
2023/07/26	2030	01/02/2024	9.57	Put	Bond Future	4,486.8500	4.4869	4,376.3900	4.3764	(2.462)	0	0	0
2023/07/26	2030	01/02/2024	9.89	Put	Bond Future	3,552.8800	3.5529	3,454.2800	3.4543	(2.775)	0	0	0
2023/07/26	2030	01/02/2024			Bond Future	10.4096	89.5937	10.3733	89.7417	(0.348)	0.0000	0.0000	0
2023/07/26	2030	01/02/2024	11.86	Call	Bond Future	6,358.5400	6.3585	6,475.7400	6.4757	1.843	0	0	0
2023/07/26	2030	01/02/2024	12.10	Call	Bond Future	7,124.8700	7.1249	7,246.9500	7.2470	1.713	0	0	0
2023/07/26	2030	01/02/2024	11.75	Call	Bond Future	6,012.6000	6.0126	6,127.3100	6.1273	1.908	0	0	0
2023/07/26	2030	01/02/2024	11.75	Put	Bond Future	749.4700	0.7495	716.1300	0.7161	(4.448)	0	0	200
2023/07/26	2030	01/02/2024	11.31	Call	Bond Future	4,678.0400	4.6780	4,781.0400	4.7810	2.202	0	0	0
2023/07/26	2030	01/02/2024	11.31	Put	Bond Future	1,098.6800	1.0987	1,053.6300	1.0536	(4.100)	0	0	1,360
2023/07/26	2030	01/02/2024	11.35	Call	Bond Future	4,795.4200	4.7954	4,899.6000	4.8996	2.172	0	0	0
2023/07/26	2030	01/02/2024	11.35	Put	Bond Future	1,061.2500	1.0613	1,017.3800	1.0174	(4.134)	0	0	0
2023/07/26	2030	01/02/2024	11.36	Call	Bond Future	4,824.8900	4.8249	4,929.3700	4.9294	2.165	0	0	0
2023/07/26	2030	01/02/2024	11.36	Put	Bond Future	1,052.0800	1.0521	1,008.5100	1.0085	(4.141)	0	0	0
2023/07/26	2030	01/02/2024	10.39	Call	Bond Future	2,312.2500	2.3122	2,382.0000	2.3820	3.017	0	0	500
2023/07/26	2030	01/02/2024	10.39	Put	Bond Future	2,392.0900	2.3921	2,313.7900	2.3138	(3.273)	0	0	0
2023/07/26	2030	01/02/2024	11.00	Put	Bond Future	1,433.0200	1.4330	1,377.9800	1.3780	(3.841)	0	0	700
2023/07/26	2030	01/02/2024	10.07	Call	Bond Future	1,692.4300	1.6924	1,749.0700	1.7491	3.347	0	0	400
2023/07/26	2030	01/02/2024	10.07	Put	Bond Future	3,090.5900	3.0906	2,999.1800	2.9992	(2.958)	0	0	0
2023/07/26	2030	01/02/2024	9.57	Call	Bond Future	979.9900	0.9800	1,017.5800	1.0176	3.836	0	0	400
2023/07/26	2030	01/02/2024	9.89	Call	Bond Future	1,402.5300	1.4025	1,451.9800	1.4520	3.526	0	0	500
2023/07/26	2030	02/05/2024	11.12	Put	Bond Future	1,798.3700	1.7984	1,741.1500	1.7412	(3.182)	0	0	0
2023/07/26	2030	02/05/2024	12.38	Call	Bond Future	7,908.7800	7.9088	8,031.4300	8.0314	1.551	0	0	0
2023/07/26	2030	02/05/2024	12.38	Put	Bond Future	770.3400	0.7703	741.3700	0.7414	(3.761)	0	0	1,080
2023/07/26	2030	02/05/2024	10.62	Call	Bond Future	3,074.0800	3.0741	3,152.8000	3.1528	2.561	0	0	500
2023/07/26	2030	02/05/2024	10.62	Put	Bond Future	2,511.1200	2.5111	2,438.2200	2.4382	(2.903)	0	0	0
2023/07/26	2030	02/05/2024	10.82	Call	Bond Future	3,539.4700	3.5395	3,624.7400	3.6247	2.409	0	0	1,080
2023/07/26	2030	02/05/2024	10.82	Put	Bond Future	2,197.0700	2.1971	2,130.7200	2.1307	(3.020)	0	0	0
2023/07/26	2030	02/05/2024	9.81	Call	Bond Future	1,562.7800	1.5628	1,613.4200	1.6134	3.240	0	0	0
2023/07/26	2030	02/05/2024	9.81	Put	Bond Future	4,245.6000	4.2456	4,144.6200	4.1446	(2.378)	0	0	0
2023/07/26	2030	02/05/2024	9.82	Call	Bond Future	1,577.3500	1.5774	1,628.3200	1.6283	3.231	0	0	0
2023/07/26	2030	02/05/2024	9.82	Put	Bond Future	4,219.2100	4.2192	4,118.5600	4.1186	(2.386)	0	0	0
2023/07/26	2030	02/05/2024	9.66	Call	Bond Future	1,355.4400	1.3554	1,401.0900	1.4011	3.368	0	0	1,000
2023/07/26	2030	02/05/2024	9.66	Put	Bond Future	4,655.3800	4.6554	4,549.4100	4.5494	(2.276)	0	0	0
2023/07/26	2030	02/05/2024			Bond Future	10.4769	91.6293	10.4386	91.7809	(0.366)	0.0000	0.0000	0
2023/07/26	2030	02/05/2024	13.15	Call	Bond Future	10,207.7900	10.2078	10,342.7000	10.3427	1.322	0	0	0
2023/07/26	2030	02/05/2024	13.15	Put	Bond Future	384.4900	0.3845	367.7800	0.3678	(4.346)	0	0	500
2023/07/26	2030	02/05/2024	11.12	Call	Bond Future	4,294.0300	4.2940	4,388.4300	4.3884	2.198	0	0	500
2023/07/26	2030	02/05/2024	11.94	Call	Bond Future	6,587.7500	6.5877	6,702.3600	6.7024	1.740	0	0	0
2023/07/26	2030	02/05/2024	11.94	Put	Bond Future	1,034.5500	1.0345	997.5400	0.9975	(3.577)	0	0	1,000

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2023/07/26	2030	02/05/2024	10.16	Call	Bond Future	2,133.1500		2.1331	2,195.9300	2.1959	2.943	0	0	1,000
2023/07/26	2030	02/05/2024	10.16	Put	Bond Future	3,395.7100		3.3957	3,306.8700	3.3069	(2.616)	0	0	0
2023/07/26	2030	02/05/2024	9.83	Call	Bond Future	1,591.6900		1.5917	1,643.0000	1.6430	3.224	0	0	0
2023/07/26	2030	02/05/2024	9.83	Put	Bond Future	4,192.6100		4.1926	4,092.3000	4.0923	(2.393)	0	0	0
2023/07/26	2030	01/08/2024	10.37	Call	Bond Future	2,626.4300		2.6264	2,697.7800	2.6978	2.717	0	0	0
2023/07/26	2030	01/08/2024	10.37	Put	Bond Future	3,292.5800		3.2926	3,208.5500	3.2086	(2.552)	0	0	0
2023/07/26	2030	01/08/2024	10.38	Call	Bond Future	2,645.8700		2.6459	2,717.5500	2.7175	2.709	0	0	0
2023/07/26	2030	01/08/2024	10.38	Put	Bond Future	3,273.5300		3.2735	3,189.8300	3.1898	(2.557)	0	0	0
2023/07/26	2030	01/08/2024			Bond Future	10.5438		89.7346	10.5031	89.8900	(0.386)	0.0000	0.0000	0
2023/07/26	2030	01/08/2024	10.39	Call	Bond Future	2,665.4000		2.6654	2,737.4000	2.7374	2.701	0	0	0
2023/07/26	2030	01/08/2024	10.39	Put	Bond Future	3,254.5800		3.2546	3,171.2000	3.1712	(2.562)	0	0	0
2023/07/26	2032	03/08/2023	9.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,441
2023/07/26	2032	03/08/2023	9.60	Put	Bond Future	6,948.8400		6.9488	6,783.4000	6.7834	(2.381)	0	0	0
2023/07/26	2032	03/08/2023	10.30	Call	Bond Future	0.3600		0.0004	0.3200	0.0003	(11.111)	0	0	7,500
2023/07/26	2032	03/08/2023	10.30	Put	Bond Future	3,208.3000		3.2083	3,042.8200	3.0428	(5.158)	0	0	0
2023/07/26	2032	03/08/2023	12.04	Call	Bond Future	5,268.1400		5.2681	5,432.9600	5.4330	3.129	0	0	3,000
2023/07/26	2032	03/08/2023	12.04	Put	Bond Future	0.9700		0.0010	0.3500	0.0004	(63.918)	0	0	3,000
2023/07/26	2032	03/08/2023	11.77	Call	Bond Future	4,030.2100		4.0302	4,192.4800	4.1925	4.026	0	0	0
2023/07/26	2032	03/08/2023	11.77	Put	Bond Future	5.8000		0.0058	2.6300	0.0026	(54.655)	0	0	0
2023/07/26	2032	03/08/2023	11.90	Call	Bond Future	4,628.4400		4.6284	4,792.4000	4.7924	3.542	0	0	5,000
2023/07/26	2032	03/08/2023	11.90	Put	Bond Future	2.4900		0.0025	1.0100	0.0010	(59.438)	0	0	0
2023/07/26	2032	03/08/2023	11.55	Call	Bond Future	3,015.9200		3.0159	3,170.7400	3.1707	5.133	0	0	0
2023/07/26	2032	03/08/2023	11.55	Put	Bond Future	23.0800		0.0231	12.4600	0.0125	(46.014)	0	0	7,500
2023/07/26	2032	03/08/2023			Bond Future	10.9318		88.1511	10.8984	88.3165	(0.305)	0.0000	0.0000	72,904
2023/07/26	2032	03/08/2023	11.45	Call	Bond Future	2,559.9300		2.5599	2,707.9400	2.7079	5.782	0	0	0
2023/07/26	2032	03/08/2023	11.45	Put	Bond Future	41.7100		0.0417	24.2800	0.0243	(41.789)	0	0	7,500
2023/07/26	2032	03/08/2023	12.00	Call	Bond Future	5,085.9500		5.0860	5,250.5800	5.2506	3.237	0	0	5,000
2023/07/26	2032	03/08/2023	12.00	Put	Bond Future	1.2900		0.0013	0.4800	0.0005	(62.791)	0	0	0
2023/07/26	2032	03/08/2023	11.76	Call	Bond Future	3,984.0800		3.9841	4,146.1500	4.1462	4.068	0	0	0
2023/07/26	2032	03/08/2023	11.76	Put	Bond Future	6.1900		0.0062	2.8200	0.0028	(54.443)	0	0	0
2023/07/26	2032	03/08/2023	11.50	Call	Bond Future	2,787.1800		2.7872	2,938.9200	2.9389	5.444	0	0	11,000
2023/07/26	2032	03/08/2023	11.50	Put	Bond Future	31.2000		0.0312	17.5000	0.0175	(43.910)	0	0	11,000
2023/07/26	2032	03/08/2023	11.75	Call	Bond Future	3,937.9400		3.9379	4,099.8100	4.0998	4.111	0	0	0
2023/07/26	2032	03/08/2023	11.75	Put	Bond Future	6.6000		0.0066	3.0300	0.0030	(54.091)	0	0	0
2023/07/26	2032	02/11/2023	11.90	Call	Bond Future	4,853.5100		4.8535	4,977.5100	4.9775	2.555	0	0	0
2023/07/26	2032	02/11/2023	11.90	Put	Bond Future	733.8900		0.7339	689.6300	0.6896	(6.031)	0	0	0
2023/07/26	2032	02/11/2023	11.24	Call	Bond Future	2,668.7200		2.6687	2,758.8900	2.7589	3.379	0	0	0
2023/07/26	2032	02/11/2023	11.24	Put	Bond Future	1,620.6800		1.6207	1,542.5900	1.5426	(4.818)	0	0	0
2023/07/26	2032	02/11/2023	11.50	Put	Bond Future	1,194.4300		1.1944	1,131.0900	1.1311	(5.303)	0	0	500
2023/07/26	2032	02/11/2023	11.09	Put	Bond Future	1,920.8000		1.9208	1,833.6100	1.8336	(4.539)	0	0	0
2023/07/26	2032	02/11/2023	10.59	Call	Bond Future	1,132.4600		1.1325	1,182.6500	1.1827	4.432	0	0	500
2023/07/26	2032	02/11/2023	10.59	Put	Bond Future	3,260.4600		3.2605	3,142.3900	3.1424	(3.621)	0	0	0
2023/07/26	2032	02/11/2023	10.71	Call	Bond Future	1,358.9300		1.3589	1,416.3400	1.4163	4.225	0	0	500
2023/07/26	2032	02/11/2023	11.00	Call	Bond Future	2,014.5400		2.0145	2,090.0300	2.0900	3.747	0	0	0
2023/07/26	2032	02/11/2023	11.00	Put	Bond Future	2,121.3000		2.1213	2,028.5300	2.0285	(4.373)	0	0	500
2023/07/26	2032	02/11/2023	10.58	Put	Bond Future	3,292.9500		3.2930	3,174.2900	3.1743	(3.603)	0	0	0
2023/07/26	2032	02/11/2023			Bond Future	11.0220		85.9054	10.9873	86.0736	(0.315)	0.0000	0.0000	179,912

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
2023/07/26	2032	02/11/2023	11.78	Call	Bond Future	4,423.6000	4.4236	4,542.3700	4.5424	2.685	0	0	0
2023/07/26	2032	02/11/2023	11.78	Put	Bond Future	851.3300	0.8513	801.8400	0.8018	(5.813)	0	0	500
2023/07/26	2032	02/11/2023	12.26	Call	Bond Future	6,198.0000	6.1980	6,335.2200	6.3352	2.214	0	0	0
2023/07/26	2032	02/11/2023	12.26	Put	Bond Future	465.1200	0.4651	434.0800	0.4341	(6.674)	0	0	500
2023/07/26	2032	02/11/2023	11.28	Call	Bond Future	2,786.1500	2.7862	2,878.6900	2.8787	3.321	0	0	0
2023/07/26	2032	02/11/2023	11.28	Put	Bond Future	1,547.6400	1.5476	1,471.9200	1.4719	(4.893)	0	0	500
2023/07/26	2032	02/11/2023	11.50	Call	Bond Future	3,470.4600	3.4705	3,575.3800	3.5754	3.023	0	0	0
2023/07/26	2032	02/11/2023	11.09	Call	Bond Future	2,249.5100	2.2495	2,330.5800	2.3306	3.604	0	0	500
2023/07/26	2032	02/11/2023	11.22	Call	Bond Future	2,610.9400	2.6109	2,699.9200	2.6999	3.408	0	0	0
2023/07/26	2032	02/11/2023	11.22	Put	Bond Future	1,658.3500	1.6584	1,579.0700	1.5791	(4.781)	0	0	0
2023/07/26	2032	02/11/2023	11.23	Call	Bond Future	2,639.6700	2.6397	2,729.2400	2.7292	3.393	0	0	0
2023/07/26	2032	02/11/2023	11.23	Put	Bond Future	1,639.3400	1.6393	1,560.6500	1.5606	(4.800)	0	0	0
2023/07/26	2032	02/11/2023	10.71	Put	Bond Future	2,888.9300	2.8889	2,778.0800	2.7781	(3.837)	0	0	0
2023/07/26	2032	02/11/2023	10.58	Call	Bond Future	1,114.8700	1.1149	1,164.4700	1.1645	4.449	0	0	500
2023/07/26	2032	01/02/2024	12.50	Call	Bond Future	7,214.6700	7.2147	7,347.5500	7.3475	1.842	0	0	0
2023/07/26	2032	01/02/2024	12.73	Call	Bond Future	8,035.4400	8.0354	8,173.8500	8.1738	1.722	0	0	0
2023/07/26	2032	01/02/2024	12.73	Put	Bond Future	745.9500	0.7459	712.9700	0.7130	(4.421)	0	0	500
2023/07/26	2032	01/02/2024	11.83	Call	Bond Future	4,938.2600	4.9383	5,050.4300	5.0504	2.271	0	0	0
2023/07/26	2032	01/02/2024	11.83	Put	Bond Future	1,569.1200	1.5691	1,509.9000	1.5099	(3.774)	0	0	0
2023/07/26	2032	01/02/2024	11.84	Call	Bond Future	4,970.4500	4.9705	5,082.9700	5.0830	2.264	0	0	0
2023/07/26	2032	01/02/2024	11.84	Put	Bond Future	1,556.3400	1.5563	1,497.4700	1.4975	(3.783)	0	0	0
2023/07/26	2032	01/02/2024	10.78	Call	Bond Future	2,077.9300	2.0779	2,144.9700	2.1450	3.226	0	0	200
2023/07/26	2032	01/02/2024	11.09	Call	Bond Future	2,794.9000	2.7949	2,876.2900	2.8763	2.912	0	0	500
2023/07/26	2032	01/02/2024	11.09	Put	Bond Future	2,845.5300	2.8455	2,755.5300	2.7555	(3.163)	0	0	0
2023/07/26	2032	01/02/2024	11.75	Call	Bond Future	4,683.0100	4.6830	4,792.2300	4.7922	2.332	0	0	0
2023/07/26	2032	01/02/2024	11.75	Put	Bond Future	1,674.8000	1.6748	1,612.6300	1.6126	(3.712)	0	0	200
2023/07/26	2032	01/02/2024	10.01	Call	Bond Future	888.3700	0.8884	923.3600	0.9234	3.939	0	0	1,200
2023/07/26	2032	01/02/2024	10.01	Put	Bond Future	6,272.4600	6.2725	6,136.0600	6.1361	(2.175)	0	0	0
2023/07/26	2032	01/02/2024	10.59	Call	Bond Future	1,708.2200	1.7082	1,766.5700	1.7666	3.416	0	0	500
2023/07/26	2032	01/02/2024			Bond Future	11.1007	87.8537	11.0646	88.0251	(0.325)	0.0000	0.0000	0
2023/07/26	2032	01/02/2024	12.50	Put	Bond Future	903.0500	0.9031	864.5400	0.8645	(4.264)	0	0	200
2023/07/26	2032	01/02/2024	12.62	Call	Bond Future	7,641.1700	7.6412	7,777.0300	7.7770	1.778	0	0	0
2023/07/26	2032	01/02/2024	12.62	Put	Bond Future	817.3400	0.8173	781.8100	0.7818	(4.347)	0	0	1,200
2023/07/26	2032	01/02/2024	11.85	Call	Bond Future	5,002.6900	5.0027	5,115.5800	5.1156	2.257	0	0	0
2023/07/26	2032	01/02/2024	11.85	Put	Bond Future	1,543.6400	1.5436	1,485.1400	1.4851	(3.790)	0	0	0
2023/07/26	2032	01/02/2024	10.78	Put	Bond Future	3,616.6800	3.6167	3,512.3300	3.5123	(2.885)	0	0	0
2023/07/26	2032	01/02/2024	10.59	Put	Bond Future	4,175.8000	4.1758	4,062.7600	4.0628	(2.707)	0	0	0
2023/07/26	2032	01/02/2024	10.76	Call	Bond Future	2,035.8500	2.0359	2,101.9600	2.1020	3.247	0	0	1,200
2023/07/26	2032	01/02/2024	10.76	Put	Bond Future	3,671.7600	3.6718	3,566.4800	3.5665	(2.867)	0	0	0
2023/07/26	2032	02/05/2024	12.90	Call	Bond Future	8,554.8900	8.5549	8,692.7300	8.6927	1.611	0	0	0
2023/07/26	2032	02/05/2024	13.18	Call	Bond Future	9,515.0700	9.5151	9,658.2800	9.6583	1.505	0	0	0
2023/07/26	2032	02/05/2024	13.18	Put	Bond Future	884.1700	0.8842	851.9100	0.8519	(3.649)	0	0	500
2023/07/26	2032	02/05/2024	10.86	Call	Bond Future	2,550.2400	2.5502	2,623.3200	2.6233	2.866	0	0	1,000
2023/07/26	2032	02/05/2024	10.86	Put	Bond Future	4,070.6700	4.0707	3,968.2800	3.9683	(2.515)	0	0	0
2023/07/26	2032	02/05/2024	10.56	Call	Bond Future	1,963.0000	1.9630	2,024.1100	2.0241	3.113	0	0	0
2023/07/26	2032	02/05/2024	10.56	Put	Bond Future	4,921.8200	4.9218	4,807.4600	4.8075	(2.324)	0	0	0
2023/07/26	2032	02/05/2024	10.65	Call	Bond Future	2,127.6300	2.1276	2,192.2900	2.1923	3.039	0	0	1,550
2023/07/26	2032	02/05/2024	10.65	Put	Bond Future	4,651.7000	4.6517	4,540.8900	4.5409	(2.382)	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
2023/07/26	2032	02/05/2024	10.36	Call	Bond Future	1,625.4800	1.6255	1,678.8600	1.6789	3.284	0	0	1,000
2023/07/26	2032	02/05/2024	10.36	Put	Bond Future	5,560.4400	5.5604	5,438.3500	5.4384	(2.196)	0	0	0
2023/07/26	2032	02/05/2024			Bond Future	11.1842	85.6867	11.1464	85.8622	(0.338)	0.0000	0.0000	0
2023/07/26	2032	02/05/2024	12.90	Put	Bond Future	1,063.2800	1.0633	1,025.6500	1.0256	(3.539)	0	0	1,000
2023/07/26	2032	02/05/2024	13.35	Call	Bond Future	10,084.9800	10.0850	10,231.4400	10.2314	1.452	0	0	0
2023/07/26	2032	02/05/2024	13.35	Put	Bond Future	773.1400	0.7731	744.1300	0.7441	(3.752)	0	0	1,550
2023/07/26	2032	02/05/2024	11.09	Call	Bond Future	3,072.2900	3.0723	3,154.5800	3.1546	2.678	0	0	500
2023/07/26	2032	02/05/2024	11.09	Put	Bond Future	3,510.5300	3.5105	3,417.3500	3.4174	(2.654)	0	0	0
2023/07/26	2032	02/05/2024	11.35	Call	Bond Future	3,727.5000	3.7275	3,819.8800	3.8199	2.478	0	0	1,550
2023/07/26	2032	02/05/2024	11.35	Put	Bond Future	2,963.4800	2.9635	2,880.3900	2.8804	(2.804)	0	0	0
2023/07/26	2032	02/05/2024	10.59	Call	Bond Future	2,016.9000	2.0169	2,079.1900	2.0792	3.088	0	0	500
2023/07/26	2032	02/05/2024	10.59	Put	Bond Future	4,830.4900	4.8305	4,717.3100	4.7173	(2.343)	0	0	0
2023/07/26	2032	02/05/2024	10.54	Call	Bond Future	1,927.3700	1.9274	1,987.7000	1.9877	3.130	0	0	0
2023/07/26	2032	02/05/2024	10.54	Put	Bond Future	4,983.1800	4.9832	4,868.0400	4.8680	(2.311)	0	0	0
2023/07/26	2032	02/05/2024	10.55	Call	Bond Future	1,945.1400	1.9451	2,005.8600	2.0059	3.122	0	0	0
2023/07/26	2032	02/05/2024	10.55	Put	Bond Future	4,952.4300	4.9524	4,837.6800	4.8377	(2.317)	0	0	0
2023/07/26	2032	01/08/2024	11.15	Call	Bond Future	3,215.4100	3.2154	3,300.5700	3.3006	2.648	0	0	0
2023/07/26	2032	01/08/2024	11.15	Put	Bond Future	3,747.7100	3.7477	3,653.0700	3.6531	(2.525)	0	0	0
2023/07/26	2032	01/08/2024			Bond Future	11.2670	87.6607	11.2274	87.8405	(0.352)	0.0000	0.0000	0
2023/07/26	2032	01/08/2024	11.13	Call	Bond Future	3,168.6300	3.1686	3,253.0300	3.2530	2.664	0	0	0
2023/07/26	2032	01/08/2024	11.13	Put	Bond Future	3,792.3200	3.7923	3,696.9200	3.6969	(2.516)	0	0	0
2023/07/26	2032	01/08/2024	11.14	Call	Bond Future	3,191.8000	3.1918	3,276.5900	3.2766	2.656	0	0	0
2023/07/26	2032	01/08/2024	11.14	Put	Bond Future	3,769.7800	3.7698	3,674.7700	3.6748	(2.520)	0	0	0
2023/07/26	2033	03/08/2023			Bond Future	117.1622	117.1622	117.4727	117.4727	0.265	0.0000	0.0000	977
2023/07/26	2033	02/11/2023			Bond Future	118.3143	118.3143	118.6307	118.6307	0.267	0.0000	0.0000	2,255
2023/07/26	2033	01/02/2024			Bond Future	121.0250	121.0250	121.3478	121.3478	0.267	0.0000	0.0000	6,141
2023/07/26	2033	02/05/2024			Bond Future	122.3451	122.3451	122.6754	122.6754	0.270	0.0000	0.0000	0
2023/07/26	2033	01/08/2024			Bond Future	125.1912	125.1912	125.5296	125.5296	0.270	0.0000	0.0000	0
2023/07/26	2037	03/08/2023	12.12	Call	Bond Future	1,301.8300	1.3018	1,385.8300	1.3858	6.452	0	0	0
2023/07/26	2037	03/08/2023	12.12	Put	Bond Future	315.3200	0.3153	240.6900	0.2407	(23.668)	0	0	0
2023/07/26	2037	03/08/2023	12.13	Call	Bond Future	1,340.9600	1.3410	1,427.1600	1.4272	6.428	0	0	0
2023/07/26	2037	03/08/2023	12.13	Put	Bond Future	300.6800	0.3007	228.2500	0.2282	(24.089)	0	0	0
2023/07/26	2037	03/08/2023			Bond Future	11.9383	77.4135	11.9094	77.5722	(0.242)	0.0000	0.0000	45,217
2023/07/26	2037	03/08/2023	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,730
2023/07/26	2037	03/08/2023	10.30	Put	Bond Future	9,804.8200	9.8048	9,646.1900	9.6462	(1.618)	0	0	0
2023/07/26	2037	03/08/2023	11.00	Call	Bond Future	0.1800	0.0002	0.1200	0.0001	(33.333)	0	0	1,730
2023/07/26	2037	03/08/2023	11.00	Put	Bond Future	5,406.5900	5.4066	5,247.9000	5.2479	(2.935)	0	0	0
2023/07/26	2037	03/08/2023	12.14	Call	Bond Future	1,380.5700	1.3806	1,468.9500	1.4690	6.402	0	0	0
2023/07/26	2037	03/08/2023	12.14	Put	Bond Future	286.5800	0.2866	216.3300	0.2163	(24.513)	0	0	0
2023/07/26	2037	02/11/2023	12.52	Call	Bond Future	3,983.5900	3.9836	4,080.6100	4.0806	2.435	0	0	731
2023/07/26	2037	02/11/2023	12.52	Put	Bond Future	1,471.8700	1.4719	1,407.5400	1.4075	(4.371)	0	0	0
2023/07/26	2037	02/11/2023	13.89	Call	Bond Future	9,395.3300	9.3953	9,537.1100	9.5371	1.509	0	0	0
2023/07/26	2037	02/11/2023	13.89	Put	Bond Future	309.9700	0.3100	290.4000	0.2904	(6.314)	0	0	731
2023/07/26	2037	02/11/2023	11.56	Put	Bond Future	3,934.1000	3.9341	3,817.4600	3.8175	(2.965)	0	0	0
2023/07/26	2037	02/11/2023	11.57	Call	Bond Future	1,280.3500	1.2803	1,325.6000	1.3256	3.534	0	0	0
2023/07/26	2037	02/11/2023	11.55	Put	Bond Future	3,970.9500	3.9710	3,853.7800	3.8538	(2.951)	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
2023/07/26	2037	02/11/2023			Bond Future	12.0431	79.0968	12.0133	79.2581	(0.248)	0.0000	0.0000	60,721
2023/07/26	2037	02/11/2023	11.56	Call	Bond Future	1,260.4000	1.2604	1,305.1100	1.3051	3.547	0	0	0
2023/07/26	2037	02/11/2023	11.57	Put	Bond Future	3,897.3400	3.8973	3,781.2400	3.7812	(2.979)	0	0	0
2023/07/26	2037	02/11/2023	12.02	Call	Bond Future	2,377.7000	2.3777	2,448.1600	2.4482	2.963	0	0	731
2023/07/26	2037	02/11/2023	12.02	Put	Bond Future	2,502.6800	2.5027	2,411.7900	2.4118	(3.632)	0	0	0
2023/07/26	2037	02/11/2023	11.55	Call	Bond Future	1,240.4800	1.2405	1,284.6600	1.2847	3.562	0	0	0
2023/07/26	2037	01/02/2024	12.93	Call	Bond Future	5,808.1600	5.8082	5,915.9300	5.9159	1.855	0	0	0
2023/07/26	2037	01/02/2024	12.93	Put	Bond Future	1,783.6900	1.7837	1,726.9800	1.7270	(3.179)	0	0	2,500
2023/07/26	2037	01/02/2024	13.93	Put	Bond Future	823.1900	0.8232	792.2400	0.7922	(3.760)	0	0	2,500
2023/07/26	2037	01/02/2024	12.33	Call	Bond Future	3,816.7900	3.8168	3,902.4700	3.9025	2.245	0	0	0
2023/07/26	2037	01/02/2024	12.33	Put	Bond Future	2,826.8500	2.8269	2,748.0500	2.7481	(2.788)	0	0	0
2023/07/26	2037	01/02/2024	12.09	Put	Bond Future	3,391.4000	3.3914	3,302.5600	3.3026	(2.620)	0	0	0
2023/07/26	2037	01/02/2024			Bond Future	12.1419	76.6338	12.1110	76.7982	(0.255)	0.0000	0.0000	76,958
2023/07/26	2037	01/02/2024	13.93	Call	Bond Future	9,517.3000	9.5173	9,650.8300	9.6508	1.403	0	0	0
2023/07/26	2037	01/02/2024	12.31	Call	Bond Future	3,755.8300	3.7558	3,840.6900	3.8407	2.259	0	0	0
2023/07/26	2037	01/02/2024	12.31	Put	Bond Future	2,870.2400	2.8702	2,790.6200	2.7906	(2.774)	0	0	0
2023/07/26	2037	01/02/2024	12.32	Call	Bond Future	3,786.3700	3.7864	3,871.6400	3.8716	2.252	0	0	0
2023/07/26	2037	01/02/2024	12.32	Put	Bond Future	2,848.5800	2.8486	2,769.3700	2.7694	(2.781)	0	0	0
2023/07/26	2037	01/02/2024	12.09	Call	Bond Future	3,115.0500	3.1150	3,190.6900	3.1907	2.428	0	0	2,500
2023/07/26	2037	02/05/2024	11.44	Call	Bond Future	2,063.3500	2.0634	2,116.1500	2.1162	2.559	0	0	0
2023/07/26	2037	02/05/2024	11.44	Put	Bond Future	6,458.1000	6.4581	6,342.5300	6.3425	(1.790)	0	0	0
2023/07/26	2037	02/05/2024	11.45	Call	Bond Future	2,082.6900	2.0827	2,135.8400	2.1358	2.552	0	0	0
2023/07/26	2037	02/05/2024	11.43	Put	Bond Future	6,495.8800	6.4959	6,379.9500	6.3800	(1.785)	0	0	0
2023/07/26	2037	02/05/2024			Bond Future	12.2466	78.3748	12.2145	78.5432	(0.262)	0.0000	0.0000	0
2023/07/26	2037	02/05/2024	11.45	Put	Bond Future	6,420.7400	6.4207	6,305.5200	6.3055	(1.794)	0	0	0
2023/07/26	2037	02/05/2024	11.43	Call	Bond Future	2,044.3800	2.0444	2,096.8200	2.0968	2.565	0	0	0
2023/07/26	2037	01/08/2024	12.10	Call	Bond Future	3,760.9800	3.7610	3,838.5800	3.8386	2.063	0	0	0
2023/07/26	2037	01/08/2024	12.10	Put	Bond Future	5,083.5200	5.0835	4,988.6700	4.9887	(1.866)	0	0	0
2023/07/26	2037	01/08/2024	12.09	Call	Bond Future	3,735.9100	3.7359	3,813.1800	3.8132	2.068	0	0	0
2023/07/26	2037	01/08/2024	12.09	Put	Bond Future	5,111.2200	5.1112	5,016.0400	5.0160	(1.862)	0	0	0
2023/07/26	2037	01/08/2024			Bond Future	12.3539	75.9242	12.3204	76.0966	(0.271)	0.0000	0.0000	0
2023/07/26	2037	01/08/2024	12.11	Call	Bond Future	3,786.1300	3.7861	3,864.0600	3.8641	2.058	0	0	0
2023/07/26	2037	01/08/2024	12.11	Put	Bond Future	5,055.9500	5.0560	4,961.4300	4.9614	(1.869)	0	0	0
2023/07/26	2038	03/08/2023			Bond Future	126.3146	126.3146	126.4852	126.4852	0.135	0.0000	0.0000	737
2023/07/26	2038	02/11/2023			Bond Future	129.0923	129.0923	129.2657	129.2657	0.134	0.0000	0.0000	4,602
2023/07/26	2038	01/02/2024			Bond Future	130.0390	130.0390	130.2152	130.2152	0.135	0.0000	0.0000	0
2023/07/26	2038	02/05/2024			Bond Future	133.0235	133.0235	133.2040	133.2040	0.136	0.0000	0.0000	0
2023/07/26	2038	01/08/2024			Bond Future	134.0556	134.0556	134.2401	134.2401	0.138	0.0000	0.0000	0
2023/07/26	2040	03/08/2023	12.23	Call	Bond Future	814.5400	0.8145	899.8800	0.8999	10.477	0	0	0
2023/07/26	2040	03/08/2023	12.23	Put	Bond Future	663.4100	0.6634	523.2500	0.5233	(21.127)	0	0	0
2023/07/26	2040	03/08/2023			Bond Future	12.2037	77.6656	12.1647	77.8911	(0.320)	0.0000	0.0000	17,110
2023/07/26	2040	03/08/2023	12.21	Call	Bond Future	753.4400	0.7534	832.8300	0.8328	10.537	0	0	0
2023/07/26	2040	03/08/2023	12.21	Put	Bond Future	717.3700	0.7174	571.2600	0.5713	(20.367)	0	0	0
2023/07/26	2040	03/08/2023	12.22	Call	Bond Future	783.6700	0.7837	866.0200	0.8660	10.508	0	0	0
2023/07/26	2040	03/08/2023	12.22	Put	Bond Future	690.0400	0.6900	546.8900	0.5469	(20.745)	0	0	0
2023/07/26	2040	02/11/2023	12.60	Call	Bond Future	3,470.8600	3.4709	3,600.8300	3.6008	3.745	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
2023/07/26	2040	02/11/2023	12.60	Put	Bond Future	1,864.0700	1.8641	1,764.4200	1.7644	(5.346)	0	0	0
2023/07/26	2040	02/11/2023	13.64	Call	Bond Future	7,574.5500	7.5746	7,762.8500	7.7628	2.486	0	0	0
2023/07/26	2040	02/11/2023	13.64	Put	Bond Future	582.5200	0.5825	541.2000	0.5412	(7.093)	0	0	128
2023/07/26	2040	02/11/2023	11.60	Put	Bond Future	5,101.8700	5.1019	4,922.7900	4.9228	(3.510)	0	0	0
2023/07/26	2040	02/11/2023	12.10	Put	Bond Future	3,153.9200	3.1539	3,014.2100	3.0142	(4.430)	0	0	0
2023/07/26	2040	02/11/2023	11.50	Call	Bond Future	735.0800	0.7351	778.7500	0.7788	5.941	0	0	875
2023/07/26	2040	02/11/2023	11.50	Put	Bond Future	5,571.9300	5.5719	5,385.9800	5.3860	(3.337)	0	0	0
2023/07/26	2040	02/11/2023	11.58	Call	Bond Future	854.0300	0.8540	903.1600	0.9032	5.753	0	0	0
2023/07/26	2040	02/11/2023	11.58	Put	Bond Future	5,193.7900	5.1938	5,013.3000	5.0133	(3.475)	0	0	0
2023/07/26	2040	02/11/2023	11.59	Call	Bond Future	869.7500	0.8697	919.5800	0.9196	5.729	0	0	0
2023/07/26	2040	02/11/2023			Bond Future	12.3122	79.3543	12.2719	79.5840	(0.328)	0.0000	0.0000	34,057
2023/07/26	2040	02/11/2023	12.97	Call	Bond Future	4,836.4700	4.8365	4,991.7100	4.9917	3.210	0	0	0
2023/07/26	2040	02/11/2023	12.97	Put	Bond Future	1,240.2700	1.2403	1,165.8900	1.1659	(5.997)	0	0	875
2023/07/26	2040	02/11/2023	11.60	Call	Bond Future	885.6500	0.8856	936.1900	0.9362	5.707	0	0	0
2023/07/26	2040	02/11/2023	11.80	Call	Bond Future	1,244.2200	1.2442	1,309.7400	1.3097	5.266	0	0	128
2023/07/26	2040	02/11/2023	11.80	Put	Bond Future	4,240.8500	4.2408	4,076.7500	4.0768	(3.870)	0	0	0
2023/07/26	2040	02/11/2023	12.10	Call	Bond Future	1,933.9300	1.9339	2,023.8400	2.0238	4.649	0	0	875
2023/07/26	2040	02/11/2023	11.59	Put	Bond Future	5,147.7000	5.1477	4,967.9100	4.9679	(3.493)	0	0	0
2023/07/26	2040	01/02/2024	12.33	Call	Bond Future	3,224.6000	3.2246	3,334.0700	3.3341	3.395	0	0	0
2023/07/26	2040	01/02/2024	12.33	Put	Bond Future	3,704.2800	3.7043	3,579.4100	3.5794	(3.371)	0	0	0
2023/07/26	2040	01/02/2024	12.34	Call	Bond Future	3,253.6900	3.2537	3,363.7800	3.3638	3.384	0	0	0
2023/07/26	2040	01/02/2024	12.34	Put	Bond Future	3,676.9400	3.6769	3,552.6900	3.5527	(3.379)	0	0	0
2023/07/26	2040	01/02/2024			Bond Future	12.4154	76.6468	12.3736	76.8811	(0.337)	0.0000	0.0000	93,216
2023/07/26	2040	01/02/2024	12.35	Call	Bond Future	3,282.9100	3.2829	3,393.6000	3.3936	3.372	0	0	0
2023/07/26	2040	01/02/2024	12.35	Put	Bond Future	3,649.7900	3.6498	3,526.1400	3.5261	(3.388)	0	0	0
2023/07/26	2040	02/05/2024	11.60	Call	Bond Future	1,973.8500	1.9738	2,046.1300	2.0461	3.662	0	0	0
2023/07/26	2040	02/05/2024	11.61	Call	Bond Future	1,993.0100	1.9930	2,065.7900	2.0658	3.652	0	0	0
2023/07/26	2040	02/05/2024	11.62	Put	Bond Future	7,256.9800	7.2570	7,090.4600	7.0905	(2.295)	0	0	0
2023/07/26	2040	02/05/2024			Bond Future	12.5240	78.3881	12.4805	78.6279	(0.347)	0.0000	0.0000	0
2023/07/26	2040	02/05/2024	11.60	Put	Bond Future	7,340.8600	7.3409	7,173.3300	7.1733	(2.282)	0	0	0
2023/07/26	2040	02/05/2024	11.61	Put	Bond Future	7,298.8300	7.2988	7,131.8000	7.1318	(2.288)	0	0	0
2023/07/26	2040	02/05/2024	11.62	Call	Bond Future	2,012.2700	2.0123	2,085.5600	2.0856	3.642	0	0	0
2023/07/26	2040	01/08/2024	12.34	Call	Bond Future	3,814.2100	3.8142	3,925.4300	3.9254	2.916	0	0	0
2023/07/26	2040	01/08/2024	12.34	Put	Bond Future	5,441.5900	5.4416	5,307.2900	5.3073	(2.468)	0	0	0
2023/07/26	2040	01/08/2024			Bond Future	12.6353	75.6873	12.5901	75.9328	(0.358)	0.0000	0.0000	0
2023/07/26	2040	01/08/2024	12.32	Call	Bond Future	3,762.1700	3.7622	3,872.4200	3.8724	2.930	0	0	0
2023/07/26	2040	01/08/2024	12.32	Put	Bond Future	5,501.7400	5.5017	5,366.4700	5.3665	(2.459)	0	0	0
2023/07/26	2040	01/08/2024	12.33	Call	Bond Future	3,788.3000	3.7883	3,899.0400	3.8990	2.923	0	0	0
2023/07/26	2040	01/08/2024	12.33	Put	Bond Future	5,471.7400	5.4717	5,336.9600	5.3370	(2.463)	0	0	0
2023/07/26	2044	03/08/2023	12.00	Call	Bond Future	191.5000	0.1915	201.8900	0.2019	5.426	0	0	0
2023/07/26	2044	03/08/2023	12.00	Put	Bond Future	1,801.6300	1.8016	1,615.5600	1.6156	(10.328)	0	0	4,754
2023/07/26	2044	03/08/2023	12.15	Call	Bond Future	435.9500	0.4359	468.7300	0.4687	7.519	0	0	0
2023/07/26	2044	03/08/2023	12.15	Put	Bond Future	1,155.1100	1.1551	991.4300	0.9914	(14.170)	0	0	0
2023/07/26	2044	03/08/2023	12.16	Call	Bond Future	457.4200	0.4574	492.1800	0.4922	7.599	0	0	0
2023/07/26	2044	03/08/2023	12.16	Put	Bond Future	1,117.8100	1.1178	956.1100	0.9561	(14.466)	0	0	0
2023/07/26	2044	03/08/2023			Bond Future	12.2733	73.9819	12.2394	74.1783	(0.276)	0.0000	0.0000	39,001
2023/07/26	2044	03/08/2023	11.75	Call	Bond Future	29.5500	0.0296	28.7600	0.0288	(2.673)	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
2023/07/26	2044	03/08/2023	11.75	Put	Bond Future	3,164.7900	3.1648	2,967.5400	2.9675	(6.233)	0	0	3,076
2023/07/26	2044	03/08/2023	12.17	Call	Bond Future	479.5200	0.4795	516.3300	0.5163	7.676	0	0	0
2023/07/26	2044	03/08/2023	12.17	Put	Bond Future	1,081.2200	1.0812	921.5700	0.9216	(14.766)	0	0	0
2023/07/26	2044	03/08/2023	12.50	Call	Bond Future	1,577.0000	1.5770	1,696.5800	1.6966	7.583	0	0	0
2023/07/26	2044	03/08/2023	12.50	Put	Bond Future	284.7300	0.2847	207.8500	0.2079	(27.001)	0	0	9,106
2023/07/26	2044	02/11/2023	11.57	Call	Bond Future	761.0500	0.7611	798.3000	0.7983	4.895	0	0	0
2023/07/26	2044	02/11/2023	11.57	Put	Bond Future	5,624.7800	5.6248	5,461.9500	5.4620	(2.895)	0	0	0
2023/07/26	2044	02/11/2023			Bond Future	12.3783	75.5904	12.3433	75.7905	(0.283)	0.0000	0.0000	50,723
2023/07/26	2044	02/11/2023	11.55	Call	Bond Future	732.3700	0.7324	768.4900	0.7685	4.932	0	0	0
2023/07/26	2044	02/11/2023	11.55	Put	Bond Future	5,723.1900	5.7232	5,559.2300	5.5592	(2.865)	0	0	0
2023/07/26	2044	02/11/2023	11.56	Call	Bond Future	746.6100	0.7466	783.3000	0.7833	4.914	0	0	0
2023/07/26	2044	02/11/2023	11.56	Put	Bond Future	5,673.8400	5.6738	5,510.4500	5.5104	(2.880)	0	0	0
2023/07/26	2044	01/02/2024	12.29	Call	Bond Future	2,991.3500	2.9913	3,080.1600	3.0802	2.969	0	0	0
2023/07/26	2044	01/02/2024	12.29	Put	Bond Future	4,061.3800	4.0614	3,946.1000	3.9461	(2.838)	0	0	0
2023/07/26	2044	01/02/2024			Bond Future	12.4781	72.9228	12.4418	73.1269	(0.290)	0.0000	0.0000	31,797
2023/07/26	2044	01/02/2024	12.27	Call	Bond Future	2,935.7800	2.9358	3,023.5300	3.0235	2.989	0	0	0
2023/07/26	2044	01/02/2024	12.27	Put	Bond Future	4,121.1500	4.1212	4,004.8100	4.0048	(2.823)	0	0	0
2023/07/26	2044	01/02/2024	12.28	Call	Bond Future	2,963.6100	2.9636	3,051.8900	3.0519	2.979	0	0	0
2023/07/26	2044	01/02/2024	12.28	Put	Bond Future	4,091.2700	4.0913	3,975.4600	3.9755	(2.831)	0	0	0
2023/07/26	2044	02/05/2024	11.67	Call	Bond Future	2,006.4400	2.0064	2,069.0000	2.0690	3.118	0	0	0
2023/07/26	2044	02/05/2024	11.67	Put	Bond Future	7,374.8700	7.3749	7,228.5900	7.2286	(1.983)	0	0	0
2023/07/26	2044	02/05/2024			Bond Future	12.5827	74.5795	12.5451	74.7883	(0.299)	0.0000	0.0000	0
2023/07/26	2044	02/05/2024	11.65	Call	Bond Future	1,971.9400	1.9719	2,033.6600	2.0337	3.130	0	0	0
2023/07/26	2044	02/05/2024	11.65	Put	Bond Future	7,465.3300	7.4653	7,318.2100	7.3182	(1.971)	0	0	0
2023/07/26	2044	02/05/2024	11.66	Call	Bond Future	1,989.0200	1.9890	2,051.1600	2.0512	3.124	0	0	0
2023/07/26	2044	02/05/2024	11.66	Put	Bond Future	7,419.8900	7.4199	7,273.1900	7.2732	(1.977)	0	0	0
2023/07/26	2044	01/08/2024	12.28	Call	Bond Future	3,598.0700	3.5981	3,689.7200	3.6897	2.547	0	0	0
2023/07/26	2044	01/08/2024	12.28	Put	Bond Future	5,893.8600	5.8939	5,771.6600	5.7717	(2.073)	0	0	0
2023/07/26	2044	01/08/2024	12.29	Call	Bond Future	3,623.4800	3.6235	3,715.5500	3.7156	2.541	0	0	0
2023/07/26	2044	01/08/2024	12.29	Put	Bond Future	5,861.8000	5.8618	5,740.0200	5.7400	(2.078)	0	0	0
2023/07/26	2044	01/08/2024			Bond Future	12.6898	71.9161	12.6507	72.1300	(0.308)	0.0000	0.0000	0
2023/07/26	2044	01/08/2024	12.30	Call	Bond Future	3,648.9800	3.6490	3,741.4600	3.7415	2.534	0	0	0
2023/07/26	2044	01/08/2024	12.30	Put	Bond Future	5,829.8900	5.8299	5,708.5200	5.7085	(2.082)	0	0	0
2023/07/26	2046	03/08/2023			Bond Future	111.0567	111.0567	111.3205	111.3205	0.238	0.0000	0.0000	10,131
2023/07/26	2046	02/11/2023			Bond Future	111.4104	111.4104	111.6790	111.6790	0.241	0.0000	0.0000	16,070
2023/07/26	2046	01/02/2024			Bond Future	113.9631	113.9631	114.2371	114.2371	0.240	0.0000	0.0000	0
2023/07/26	2046	02/05/2024			Bond Future	114.4372	114.4372	114.7174	114.7174	0.245	0.0000	0.0000	0
2023/07/26	2046	01/08/2024			Bond Future	117.0989	117.0989	117.3861	117.3861	0.245	0.0000	0.0000	0
2023/07/26	2050	03/08/2023			Bond Future	110.7558	110.7558	110.7622	110.7622	0.006	0.0000	0.0000	9,124
2023/07/26	2050	02/11/2023			Bond Future	113.1915	113.1915	113.1969	113.1969	0.005	0.0000	0.0000	14,011
2023/07/26	2050	01/02/2024			Bond Future	113.5450	113.5450	113.5498	113.5498	0.004	0.0000	0.0000	0
2023/07/26	2050	02/05/2024			Bond Future	116.1509	116.1509	116.1561	116.1561	0.004	0.0000	0.0000	0
2023/07/26	2050	01/08/2024			Bond Future	116.5542	116.5542	116.5593	116.5593	0.004	0.0000	0.0000	0
2023/07/26	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
2023/07/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/26	AL37	03/08/2023			Index Future	890.6930	890.6930	891.2790	891.2790	0.066	0.0000	0.0000	0
2023/07/26	AL37	02/11/2023			Index Future	910.0550	910.0550	910.6500	910.6500	0.065	0.0000	0.0000	0
2023/07/26	AL37	01/02/2024			Index Future	930.6830	930.6830	931.2900	931.2900	0.065	0.0000	0.0000	0
2023/07/26	AL37	02/05/2024			Index Future	951.8360	951.8360	952.4570	952.4570	0.065	0.0000	0.0000	0
2023/07/26	AL37	01/08/2024			Index Future	973.7780	973.7780	974.4140	974.4140	0.065	0.0000	0.0000	0
2023/07/26	AL7T	03/08/2023			Index Future	1,020.4520	1,020.4520	1,022.2010	1,022.2010	0.171	0.0000	0.0000	0
2023/07/26	AL7T	02/11/2023			Index Future	1,042.6340	1,042.6340	1,044.4180	1,044.4180	0.171	0.0000	0.0000	0
2023/07/26	AL7T	01/02/2024			Index Future	1,066.2680	1,066.2680	1,068.0890	1,068.0890	0.171	0.0000	0.0000	0
2023/07/26	AL7T	02/05/2024			Index Future	1,090.5020	1,090.5020	1,092.3660	1,092.3660	0.171	0.0000	0.0000	0
2023/07/26	AL7T	01/08/2024			Index Future	1,115.6410	1,115.6410	1,117.5480	1,117.5480	0.171	0.0000	0.0000	0
2023/07/26	ALBI	03/08/2023			Index Future	889.9340	889.9340	891.3560	891.3560	0.160	0.0000	0.0000	50
2023/07/26	ALBI	02/11/2023			Index Future	909.2790	909.2790	910.7290	910.7290	0.159	0.0000	0.0000	56
2023/07/26	ALBI	01/02/2024			Index Future	929.8890	929.8890	931.3710	931.3710	0.159	0.0000	0.0000	0
2023/07/26	ALBI	02/05/2024			Index Future	951.0240	951.0240	952.5390	952.5390	0.159	0.0000	0.0000	0
2023/07/26	ALBI	01/08/2024			Index Future	972.9470	972.9470	974.4990	974.4990	0.160	0.0000	0.0000	0
2023/07/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/26	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
2023/07/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/07/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/26	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/26	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/26	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/26	ES33	03/08/2023			Bond Future	12.4070	75.1278	12.3723	75.2861	(0.280)	0.0000	0.0000	350
2023/07/26	ES33	02/11/2023			Bond Future	12.5441	72.9820	12.5080	73.1431	(0.288)	0.0000	0.0000	0
2023/07/26	ES33	01/02/2024			Bond Future	12.6765	74.6544	12.6389	74.8187	(0.296)	0.0000	0.0000	0
2023/07/26	ES33	02/05/2024			Bond Future	12.8123	72.5673	12.7731	72.7355	(0.306)	0.0000	0.0000	0
2023/07/26	ES33	01/08/2024			Bond Future	12.9488	74.2546	12.9078	74.4270	(0.317)	0.0000	0.0000	0
2023/07/26	ES42	03/08/2023			Bond Future	12.8913	71.6303	12.8517	71.8367	(0.307)	0.0000	0.0000	4,000
2023/07/26	ES42	02/11/2023			Bond Future	13.0231	68.9422	12.9821	69.1525	(0.315)	0.0000	0.0000	0
2023/07/26	ES42	01/02/2024			Bond Future	13.1448	70.5225	13.1022	70.7371	(0.324)	0.0000	0.0000	0
2023/07/26	ES42	02/05/2024			Bond Future	13.2741	67.8779	13.2298	68.0977	(0.334)	0.0000	0.0000	0
2023/07/26	ES42	01/08/2024			Bond Future	13.4017	69.4556	13.3556	69.6807	(0.344)	0.0000	0.0000	0
2023/07/26	GOVI	03/08/2023	837.21	Call	GOVI	399,920.0000	39.9920	413,910.0000	41.3910	3.498	0	0	0
2023/07/26	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/26	GOVI	03/08/2023	837.22	Call	GOVI	399,820.0000	39.9820	413,810.0000	41.3810	3.499	0	0	0
2023/07/26	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/26	GOVI	03/08/2023			GOVI	877.2020	877.2020	878.6010	878.6010	0.159	0.0000	0.0000	13
2023/07/26	GOVI	03/08/2023	837.23	Call	GOVI	399,720.0000	39.9720	413,710.0000	41.3710	3.500	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
2023/07/26	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/26	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/26	GOVI	02/11/2023	885.82	Call	GOVI	104,510.0000	10.4510	118,760.0000	11.8760	13.635	0	0	0
2023/07/26	GOVI	02/11/2023			GOVI	896.2710	896.2710	897.6960	897.6960	0.159	0.0000	0.0000	825
2023/07/26	GOVI	02/11/2023	885.80	Call	GOVI	104,710.0000	10.4710	118,960.0000	11.8960	13.609	0	0	0
2023/07/26	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/26	GOVI	02/11/2023	885.81	Call	GOVI	104,610.0000	10.4610	118,860.0000	11.8860	13.622	0	0	0
2023/07/26	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/26	GOVI	01/02/2024	880.00	Call	GOVI	365,870.0000	36.5870	380,430.0000	38.0430	3.980	0	0	0
2023/07/26	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/26	GOVI	01/02/2024			GOVI	916.5870	916.5870	918.0430	918.0430	0.159	0.0000	0.0000	0
2023/07/26	GOVI	01/02/2024	879.98	Call	GOVI	366,070.0000	36.6070	380,630.0000	38.0630	3.977	0	0	0
2023/07/26	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/26	GOVI	01/02/2024	879.99	Call	GOVI	365,970.0000	36.5970	380,530.0000	38.0530	3.978	0	0	0
2023/07/26	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/26	GOVI	02/05/2024	950.97	Put	GOVI	135,510.0000	13.5510	120,620.0000	12.0620	(10.988)	0	0	0
2023/07/26	GOVI	02/05/2024	950.98	Put	GOVI	135,610.0000	13.5610	120,720.0000	12.0720	(10.980)	0	0	0
2023/07/26	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/26	GOVI	02/05/2024			GOVI	937.4190	937.4190	938.9080	938.9080	0.159	0.0000	0.0000	0
2023/07/26	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/26	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/26	GOVI	02/05/2024	950.99	Put	GOVI	135,710.0000	13.5710	120,820.0000	12.0820	(10.972)	0	0	0
2023/07/26	GOVI	01/08/2024	943.39	Call	GOVI	156,390.0000	15.6390	171,630.0000	17.1630	9.745	0	0	0
2023/07/26	GOVI	01/08/2024	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/26	GOVI	01/08/2024			GOVI	959.0290	959.0290	960.5530	960.5530	0.159	0.0000	0.0000	0
2023/07/26	GOVI	01/08/2024	943.37	Call	GOVI	156,590.0000	15.6590	171,830.0000	17.1830	9.732	0	0	0
2023/07/26	GOVI	01/08/2024	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/26	GOVI	01/08/2024	943.38	Call	GOVI	156,490.0000	15.6490	171,730.0000	17.1730	9.739	0	0	0
2023/07/26	GOVI	01/08/2024	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/07/26	IGOV	03/08/2023			Index Future	326.0020	326.0020	326.3310	326.3310	0.101	0.0000	0.0000	168
2023/07/26	IGOV	02/11/2023			Index Future	333.1690	333.1690	333.5050	333.5050	0.101	0.0000	0.0000	510
2023/07/26	IGOV	01/02/2024			Index Future	340.8000	340.8000	341.1430	341.1430	0.101	0.0000	0.0000	0
2023/07/26	IGOV	02/05/2024			Index Future	348.6230	348.6230	348.9740	348.9740	0.101	0.0000	0.0000	0
2023/07/26	IGOV	01/08/2024			Index Future	356.7350	356.7350	357.0940	357.0940	0.101	0.0000	0.0000	0
2023/07/26	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/07/26	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/07/26	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/07/26	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/07/26	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/07/26	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/07/26	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/07/26	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/07/26	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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2023/07/26	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/07/26	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/07/26	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/07/26	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/07/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/07/26	JBAF	16/08/2023			Jibar Tradeable Future	8.4350	91.5650	8.4350	91.5650	0.000	0.0000	0.0000	0
2023/07/26	JBAF	20/09/2023			Jibar Tradeable Future	8.4300	91.5700	8.4300	91.5700	0.000	0.0000	0.0000	0
2023/07/26	JBAF	18/10/2023			Jibar Tradeable Future	8.4950	91.5050	8.4950	91.5050	0.000	0.0000	0.0000	0
2023/07/26	JBAF	15/11/2023			Jibar Tradeable Future	8.5000	91.5000	8.5000	91.5000	0.000	0.0000	0.0000	0
2023/07/26	JBAF	20/12/2023			Jibar Tradeable Future	8.5000	91.5000	8.5050	91.4950	0.059	0.0000	0.0000	0
2023/07/26	JBAF	17/01/2024			Jibar Tradeable Future	8.4900	91.5100	8.4700	91.5300	(0.236)	0.0000	0.0000	0
2023/07/26	JBAF	20/03/2024			Jibar Tradeable Future	8.4300	91.5700	8.4300	91.5700	0.000	0.0000	0.0000	0
2023/07/26	JBAF	19/06/2024			Jibar Tradeable Future	8.2150	91.7850	8.2200	91.7800	0.061	0.0000	0.0000	0
2023/07/26	JBAF	18/09/2024			Jibar Tradeable Future	8.1600	91.8400	8.1650	91.8350	0.061	0.0000	0.0000	0
2023/07/26	JBAF	18/12/2024			Jibar Tradeable Future	7.9250	92.0750	7.9450	92.0550	0.252	0.0000	0.0000	0
2023/07/26	JBAF	19/03/2025			Jibar Tradeable Future	7.8550	92.1450	7.8700	92.1300	0.191	0.0000	0.0000	0
2023/07/26	JBAF	18/06/2025			Jibar Tradeable Future	7.8250	92.1750	7.8450	92.1550	0.256	0.0000	0.0000	0
2023/07/26	R035	03/08/2023	12.00	Call	Bond Future	2,311.7000	2.3117	2,440.0100	2.4400	5.550	0	0	0
2023/07/26	R035	03/08/2023	12.00	Put	Bond Future	85.6400	0.0856	55.7800	0.0558	(34.867)	0	0	0
2023/07/26	R035	03/08/2023	12.50	Call	Bond Future	4,818.2100	4.8182	4,974.9200	4.9749	3.252	0	0	5,000
2023/07/26	R035	03/08/2023			Bond Future	11.5881	86.8211	11.5594	86.9793	(0.247)	0.0000	0.0000	28,591
2023/07/26	R035	03/08/2023	11.75	Call	Bond Future	1,216.2600	1.2163	1,297.3200	1.2973	6.665	0	0	0
2023/07/26	R035	03/08/2023	11.75	Put	Bond Future	331.0100	0.3310	253.9000	0.2539	(23.295)	0	0	4,870
2023/07/26	R035	03/08/2023	11.98	Call	Bond Future	2,216.4300	2.2164	2,341.9000	2.3419	5.661	0	0	0
2023/07/26	R035	03/08/2023	11.98	Put	Bond Future	96.4800	0.0965	63.7800	0.0638	(33.893)	0	0	0
2023/07/26	R035	03/08/2023	11.99	Call	Bond Future	2,263.9500	2.2640	2,390.8600	2.3909	5.606	0	0	0
2023/07/26	R035	03/08/2023	11.99	Put	Bond Future	90.9200	0.0909	59.6600	0.0597	(34.382)	0	0	0
2023/07/26	R035	03/08/2023	12.50	Put	Bond Future	2.4900	0.0025	1.0300	0.0010	(58.635)	0	0	0
2023/07/26	R035	02/11/2023	12.85	Call	Bond Future	6,580.7300	6.5807	6,706.0900	6.7061	1.905	0	0	0
2023/07/26	R035	02/11/2023	12.85	Put	Bond Future	643.4300	0.6434	607.9800	0.6080	(5.510)	0	0	400
2023/07/26	R035	02/11/2023	13.59	Call	Bond Future	9,683.4000	9.6834	9,826.9000	9.8269	1.482	0	0	0
2023/07/26	R035	02/11/2023	13.59	Put	Bond Future	262.3600	0.2624	245.0500	0.2450	(6.598)	0	0	731
2023/07/26	R035	02/11/2023	11.12	Call	Bond Future	1,048.3300	1.0483	1,087.6200	1.0876	3.748	0	0	400
2023/07/26	R035	02/11/2023	11.41	Call	Bond Future	1,644.4100	1.6444	1,699.6300	1.6996	3.358	0	0	0
2023/07/26	R035	02/11/2023	11.41	Put	Bond Future	3,198.0300	3.1980	3,092.4400	3.0924	(3.302)	0	0	0
2023/07/26	R035	02/11/2023	11.42	Call	Bond Future	1,668.1400	1.6681	1,723.9200	1.7239	3.344	0	0	0
2023/07/26	R035	02/11/2023	11.42	Put	Bond Future	3,166.2500	3.1663	3,061.2200	3.0612	(3.317)	0	0	0
2023/07/26	R035	02/11/2023			Bond Future	11.6934	84.1994	11.6637	84.3602	(0.254)	0.0000	0.0000	163,380
2023/07/26	R035	02/11/2023	11.43	Call	Bond Future	1,691.8800	1.6919	1,748.2400	1.7482	3.331	0	0	0
2023/07/26	R035	02/11/2023	11.43	Put	Bond Future	3,134.5200	3.1345	3,030.0700	3.0301	(3.332)	0	0	0
2023/07/26	R035	02/11/2023	11.74	Call	Bond Future	2,524.8300	2.5248	2,599.0600	2.5991	2.940	0	0	731
2023/07/26	R035	02/11/2023	11.74	Put	Bond Future	2,273.2300	2.2732	2,186.6500	2.1866	(3.809)	0	0	0
2023/07/26	R035	02/11/2023	12.24	Call	Bond Future	4,195.0100	4.1950	4,295.7900	4.2958	2.402	0	0	731
2023/07/26	R035	02/11/2023	12.24	Put	Bond Future	1,310.6800	1.3107	1,250.6500	1.2506	(4.580)	0	0	0
2023/07/26	R035	02/11/2023	11.12	Put	Bond Future	4,234.5300	4.2345	4,113.0100	4.1130	(2.870)	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
2023/07/26	R035	02/11/2023	10.62	Call	Bond Future	409.4100	0.4094	427.3100	0.4273	4.372	0	0	400
2023/07/26	R035	02/11/2023	10.62	Put	Bond Future	6,515.9300	6.5159	6,373.0200	6.3730	(2.193)	0	0	0
2023/07/26	R035	01/02/2024	11.12	Put	Bond Future	5,278.8600	5.2789	5,162.9300	5.1629	(2.196)	0	0	0
2023/07/26	R035	01/02/2024	12.18	Put	Bond Future	2,355.7800	2.3558	2,285.2100	2.2852	(2.996)	0	0	0
2023/07/26	R035	01/02/2024	12.19	Call	Bond Future	4,410.1900	4.4102	4,503.8500	4.5038	2.124	0	0	0
2023/07/26	R035	01/02/2024	12.19	Put	Bond Future	2,337.3200	2.3373	2,267.1500	2.2672	(3.002)	0	0	0
2023/07/26	R035	01/02/2024	10.62	Call	Bond Future	873.7600	0.8738	903.2800	0.9033	3.379	0	0	400
2023/07/26	R035	01/02/2024	10.62	Put	Bond Future	7,450.8300	7.4508	7,316.5200	7.3165	(1.803)	0	0	0
2023/07/26	R035	01/02/2024			Bond Future	11.7928	86.1088	11.7620	86.2726	(0.261)	0.0000	0.0000	0
2023/07/26	R035	01/02/2024	12.20	Call	Bond Future	4,442.8700	4.4429	4,536.9100	4.5369	2.117	0	0	0
2023/07/26	R035	01/02/2024	12.20	Put	Bond Future	2,318.7700	2.3188	2,248.9800	2.2490	(3.010)	0	0	0
2023/07/26	R035	01/02/2024	13.46	Call	Bond Future	9,075.9000	9.0759	9,207.3500	9.2074	1.448	0	0	0
2023/07/26	R035	01/02/2024	13.46	Put	Bond Future	849.8800	0.8499	817.5000	0.8175	(3.810)	0	0	400
2023/07/26	R035	01/02/2024	11.12	Call	Bond Future	1,592.0900	1.5921	1,639.9900	1.6400	3.009	0	0	400
2023/07/26	R035	01/02/2024	12.18	Call	Bond Future	4,377.3600	4.3774	4,470.6200	4.4706	2.131	0	0	0
2023/07/26	R035	02/05/2024	11.20	Call	Bond Future	2,219.7400	2.2197	2,275.9400	2.2759	2.532	0	0	0
2023/07/26	R035	02/05/2024	11.20	Put	Bond Future	5,925.3600	5.9254	5,813.8200	5.8138	(1.882)	0	0	0
2023/07/26	R035	02/05/2024	11.19	Call	Bond Future	2,199.6400	2.1996	2,255.4800	2.2555	2.539	0	0	0
2023/07/26	R035	02/05/2024	11.19	Put	Bond Future	5,960.8300	5.9608	5,848.9300	5.8489	(1.877)	0	0	0
2023/07/26	R035	02/05/2024			Bond Future	11.8879	83.5512	11.8559	83.7189	(0.270)	0.0000	0.0000	0
2023/07/26	R035	02/05/2024	11.21	Call	Bond Future	2,239.9400	2.2399	2,296.5000	2.2965	2.525	0	0	0
2023/07/26	R035	02/05/2024	11.21	Put	Bond Future	5,890.0500	5.8900	5,778.8700	5.7789	(1.888)	0	0	0
2023/07/26	R035	01/08/2024	11.80	Call	Bond Future	3,815.8400	3.8158	3,894.8800	3.8949	2.071	0	0	0
2023/07/26	R035	01/08/2024	11.80	Put	Bond Future	4,754.6300	4.7546	4,661.8100	4.6618	(1.952)	0	0	0
2023/07/26	R035	01/08/2024	11.81	Call	Bond Future	3,841.9500	3.8419	3,921.3200	3.9213	2.066	0	0	0
2023/07/26	R035	01/08/2024	11.79	Put	Bond Future	4,780.7700	4.7808	4,687.6100	4.6876	(1.949)	0	0	0
2023/07/26	R035	01/08/2024			Bond Future	11.9815	85.4761	11.9481	85.6479	(0.279)	0.0000	0.0000	0
2023/07/26	R035	01/08/2024	11.81	Put	Bond Future	4,728.6200	4.7286	4,636.1300	4.6361	(1.956)	0	0	0
2023/07/26	R035	01/08/2024	11.79	Call	Bond Future	3,789.8200	3.7898	3,868.5200	3.8685	2.077	0	0	0
2023/07/26	R053	03/08/2023	12.72	Call	Bond Future	3,804.1600	3.8042	4,099.1300	4.0991	7.754	0	0	0
2023/07/26	R053	03/08/2023	12.72	Put	Bond Future	91.0200	0.0910	51.8500	0.0518	(43.034)	0	0	0
2023/07/26	R053	03/08/2023			Bond Future	12.2134	99.4192	12.1696	99.7533	(0.359)	0.0000	0.0000	0
2023/07/26	R053	03/08/2023	12.70	Call	Bond Future	3,673.5300	3.6735	3,964.7400	3.9647	7.927	0	0	0
2023/07/26	R053	03/08/2023	12.70	Put	Bond Future	101.8700	0.1019	58.9400	0.0589	(42.142)	0	0	0
2023/07/26	R053	03/08/2023	12.71	Call	Bond Future	3,738.7700	3.7388	4,031.8900	4.0319	7.840	0	0	0
2023/07/26	R053	03/08/2023	12.71	Put	Bond Future	96.3200	0.0963	55.3000	0.0553	(42.587)	0	0	0
2023/07/26	R053	02/11/2023	12.81	Call	Bond Future	5,612.1700	5.6122	5,827.0200	5.8270	3.828	0	0	0
2023/07/26	R053	02/11/2023	12.81	Put	Bond Future	2,063.7900	2.0638	1,938.0800	1.9381	(6.091)	0	0	0
2023/07/26	R053	02/11/2023	12.82	Call	Bond Future	5,660.0500	5.6600	5,875.8600	5.8759	3.813	0	0	0
2023/07/26	R053	02/11/2023	12.82	Put	Bond Future	2,042.0400	2.0420	1,917.2900	1.9173	(6.109)	0	0	0
2023/07/26	R053	02/11/2023			Bond Future	12.3186	95.7157	12.2732	96.0563	(0.368)	0.0000	0.0000	5,189
2023/07/26	R053	02/11/2023	12.83	Call	Bond Future	5,708.2200	5.7082	5,924.9900	5.9250	3.798	0	0	0
2023/07/26	R053	02/11/2023	12.83	Put	Bond Future	2,020.6700	2.0207	1,896.8800	1.8969	(6.126)	0	0	0
2023/07/26	R053	01/02/2024	12.92	Call	Bond Future	6,867.7700	6.8678	7,079.7900	7.0798	3.087	0	0	0
2023/07/26	R053	01/02/2024	12.93	Call	Bond Future	6,913.1200	6.9131	7,125.8600	7.1259	3.077	0	0	0
2023/07/26	R053	01/02/2024	12.94	Put	Bond Future	3,231.5200	3.2315	3,097.4700	3.0975	(4.148)	0	0	0
2023/07/26	R053	01/02/2024			Bond Future	12.4151	97.8866	12.3682	98.2342	(0.378)	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 Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/26	R053	01/02/2024	12.92	Put	Bond Future	3,277.9600		3.2780	3,142.4700	3.1425	(4.133)	0	0	0
2023/07/26	R053	01/02/2024	12.93	Put	Bond Future	3,254.7900		3.2548	3,120.0200	3.1200	(4.141)	0	0	0
2023/07/26	R053	01/02/2024	12.94	Call	Bond Future	6,958.2800		6.9583	7,171.7400	7.1717	3.068	0	0	0
2023/07/26	R053	02/05/2024	13.02	Put	Bond Future	4,161.1300		4.1611	4,020.1100	4.0201	(3.389)	0	0	0
2023/07/26	R053	02/05/2024	13.03	Put	Bond Future	4,136.5900		4.1366	3,996.2000	3.9962	(3.394)	0	0	0
2023/07/26	R053	02/05/2024	13.04	Call	Bond Future	7,779.9900		7.7800	7,995.8100	7.9958	2.774	0	0	0
2023/07/26	R053	02/05/2024			Bond Future	12.5156		94.2445	12.4667	94.6001	(0.390)	0.0000	0.0000	0
2023/07/26	R053	02/05/2024	13.02	Call	Bond Future	7,694.2800		7.6943	7,908.8400	7.9088	2.789	0	0	0
2023/07/26	R053	02/05/2024	13.03	Call	Bond Future	7,737.2600		7.7373	7,952.4500	7.9525	2.781	0	0	0
2023/07/26	R053	02/05/2024	13.04	Put	Bond Future	4,111.9000		4.1119	3,972.1400	3.9721	(3.399)	0	0	0
2023/07/26	R053	01/08/2024	13.13	Call	Bond Future	8,337.8700		8.3379	8,556.8700	8.5569	2.627	0	0	0
2023/07/26	R053	01/08/2024	13.13	Put	Bond Future	4,786.7700		4.7868	4,641.6400	4.6416	(3.032)	0	0	0
2023/07/26	R053	01/08/2024	13.14	Call	Bond Future	8,379.1900		8.3792	8,598.7700	8.5988	2.621	0	0	0
2023/07/26	R053	01/08/2024	13.14	Put	Bond Future	4,761.6300		4.7616	4,617.0800	4.6171	(3.036)	0	0	0
2023/07/26	R053	01/08/2024			Bond Future	12.6151		96.4152	12.5644	96.7794	(0.402)	0.0000	0.0000	0
2023/07/26	R053	01/08/2024	13.15	Call	Bond Future	8,420.9300		8.4209	8,641.0800	8.6411	2.614	0	0	0
2023/07/26	R053	01/08/2024	13.15	Put	Bond Future	4,737.0100		4.7370	4,593.0300	4.5930	(3.039)	0	0	0
2023/07/26	R186	03/08/2023	9.73	Put	Bond Future	1.6800		0.0017	0.9600	0.0010	(42.857)	0	0	0
2023/07/26	R186	03/08/2023	9.74	Call	Bond Future	2,366.8200		2.3668	2,368.8300	2.3688	0.085	0	0	0
2023/07/26	R186	03/08/2023	9.74	Put	Bond Future	1.5500		0.0016	0.8800	0.0009	(43.226)	0	0	0
2023/07/26	R186	03/08/2023			Bond Future	8.9232		105.8573	8.9223	105.8600	(0.010)	0.0000	0.0000	14,864
2023/07/26	R186	03/08/2023	9.73	Call	Bond Future	2,338.4000		2.3384	2,340.3600	2.3404	0.084	0	0	0
2023/07/26	R186	03/08/2023	9.75	Call	Bond Future	2,395.2400		2.3952	2,397.3000	2.3973	0.086	0	0	0
2023/07/26	R186	03/08/2023	9.75	Put	Bond Future	1.4300		0.0014	0.8100	0.0008	(43.357)	0	0	0
2023/07/26	R186	02/11/2023	9.40	Call	Bond Future	1,793.7600		1.7938	1,790.4000	1.7904	(0.187)	0	0	0
2023/07/26	R186	02/11/2023	9.40	Put	Bond Future	516.5700		0.5166	511.4500	0.5115	(0.991)	0	0	0
2023/07/26	R186	02/11/2023	9.15	Call	Bond Future	1,340.5700		1.3406	1,336.6900	1.3367	(0.289)	0	0	1,715
2023/07/26	R186	02/11/2023			Bond Future	8.9309		108.1590	8.9303	108.1607	(0.007)	0.0000	0.0000	136,650
2023/07/26	R186	02/11/2023	10.42	Call	Bond Future	4,089.7200		4.0897	4,089.2400	4.0892	(0.012)	0	0	0
2023/07/26	R186	02/11/2023	10.42	Put	Bond Future	102.5400		0.1025	100.3000	0.1003	(2.185)	0	0	1,715
2023/07/26	R186	02/11/2023	9.15	Put	Bond Future	741.6200		0.7416	735.9800	0.7360	(0.760)	0	0	0
2023/07/26	R186	02/11/2023	9.38	Call	Bond Future	1,755.1300		1.7551	1,751.7200	1.7517	(0.194)	0	0	0
2023/07/26	R186	02/11/2023	9.38	Put	Bond Future	531.9900		0.5320	526.8200	0.5268	(0.972)	0	0	0
2023/07/26	R186	02/11/2023	9.39	Call	Bond Future	1,774.3000		1.7743	1,770.9200	1.7709	(0.190)	0	0	0
2023/07/26	R186	02/11/2023	9.39	Put	Bond Future	524.1300		0.5241	518.9900	0.5190	(0.981)	0	0	0
2023/07/26	R186	01/02/2024	9.51	Call	Bond Future	2,285.5900		2.2856	2,283.0200	2.2830	(0.112)	0	0	0
2023/07/26	R186	01/02/2024	9.52	Put	Bond Future	741.4500		0.7414	737.8300	0.7378	(0.488)	0	0	0
2023/07/26	R186	01/02/2024	9.50	Call	Bond Future	2,267.6000		2.2676	2,265.0200	2.2650	(0.114)	0	0	0
2023/07/26	R186	01/02/2024			Bond Future	8.9014		105.3003	8.9010	105.3014	(0.005)	0.0000	0.0000	0
2023/07/26	R186	01/02/2024	9.51	Put	Bond Future	748.1500		0.7481	744.5300	0.7445	(0.484)	0	0	0
2023/07/26	R186	01/02/2024	9.52	Call	Bond Future	2,303.9100		2.3039	2,301.3400	2.3013	(0.112)	0	0	0
2023/07/26	R186	01/02/2024	9.50	Put	Bond Future	755.1900		0.7552	751.5600	0.7516	(0.481)	0	0	0
2023/07/26	R186	02/05/2024	10.40	Call	Bond Future	4,025.2500		4.0252	4,024.1400	4.0241	(0.028)	0	0	0
2023/07/26	R186	02/05/2024	10.40	Put	Bond Future	491.1300		0.4911	488.7300	0.4887	(0.489)	0	0	2,030
2023/07/26	R186	02/05/2024	8.01	Call	Bond Future	544.8200		0.5448	543.2300	0.5432	(0.292)	0	0	0
2023/07/26	R186	02/05/2024	8.01	Put	Bond Future	2,578.9900		2.5790	2,576.1100	2.5761	(0.112)	0	0	0
2023/07/26	R186	02/05/2024	9.73	Put	Bond Future	785.7000		0.7857	782.8300	0.7828	(0.365)	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
2023/07/26	R186	02/05/2024			Bond Future	8.8642	107.6929	8.8636	107.6942	(0.006)	0.0000	0.0000	0
2023/07/26	R186	02/05/2024	8.00	Call	Bond Future	537.5300	0.5375	535.9500	0.5359	(0.294)	0	0	0
2023/07/26	R186	02/05/2024	8.00	Put	Bond Future	2,595.8200	2.5958	2,592.9500	2.5930	(0.111)	0	0	0
2023/07/26	R186	02/05/2024	9.73	Call	Bond Future	2,797.2200	2.7972	2,795.6400	2.7956	(0.056)	0	0	2,030
2023/07/26	R186	02/05/2024	7.99	Call	Bond Future	531.5500	0.5316	529.9800	0.5300	(0.295)	0	0	0
2023/07/26	R186	02/05/2024	7.99	Put	Bond Future	2,613.9600	2.6140	2,611.1000	2.6111	(0.109)	0	0	0
2023/07/26	R186	01/08/2024	8.70	Put	Bond Future	1,586.8300	1.5868	1,584.0300	1.5840	(0.176)	0	0	0
2023/07/26	R186	01/08/2024	8.68	Call	Bond Future	1,339.3200	1.3393	1,338.1200	1.3381	(0.090)	0	0	0
2023/07/26	R186	01/08/2024	8.69	Call	Bond Future	1,351.4700	1.3515	1,350.2800	1.3503	(0.088)	0	0	0
2023/07/26	R186	01/08/2024			Bond Future	8.8038	104.8627	8.8030	104.8643	(0.009)	0.0000	0.0000	0
2023/07/26	R186	01/08/2024	8.70	Call	Bond Future	1,363.2500	1.3632	1,362.0600	1.3621	(0.087)	0	0	0
2023/07/26	R186	01/08/2024	8.68	Put	Bond Future	1,606.0600	1.6061	1,603.2500	1.6032	(0.175)	0	0	0
2023/07/26	R186	01/08/2024	8.69	Put	Bond Future	1,596.6300	1.5966	1,593.8300	1.5938	(0.175)	0	0	0
2023/07/26	R197	03/08/2023			Bond Future	334.7125	334.7125	334.7112	334.7112	0.000	0.0000	0.0000	44
2023/07/26	R197	02/11/2023			Bond Future	342.0733	342.0733	342.0690	342.0690	(0.001)	0.0000	0.0000	0
2023/07/26	R202	03/08/2023			Bond Future	249.3088	249.3088	249.3212	249.3212	0.005	0.0000	0.0000	5,054
2023/07/26	R202	02/11/2023			Bond Future	254.7913	254.7913	254.8019	254.8019	0.004	0.0000	0.0000	4,746
2023/07/26	R202	01/02/2024			Bond Future	255.6764	255.6764	255.6852	255.6852	0.003	0.0000	0.0000	460
2023/07/26	R202	02/05/2024			Bond Future	261.5442	261.5442	261.5539	261.5539	0.004	0.0000	0.0000	0
2023/07/26	R202	01/08/2024			Bond Future	262.5453	262.5453	262.5549	262.5549	0.004	0.0000	0.0000	0
2023/07/26	R209	03/08/2023	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,730
2023/07/26	R209	03/08/2023	10.00	Put	Bond Future	8,710.3500	8.7103	8,548.9000	8.5489	(1.854)	0	0	0
2023/07/26	R209	03/08/2023	10.70	Call	Bond Future	0.1100	0.0001	0.0700	0.0001	(36.364)	0	0	1,730
2023/07/26	R209	03/08/2023	11.95	Put	Bond Future	145.9900	0.1460	100.1400	0.1001	(31.406)	0	0	0
2023/07/26	R209	03/08/2023	12.00	Call	Bond Future	1,760.7500	1.7607	1,884.8400	1.8848	7.048	0	0	0
2023/07/26	R209	03/08/2023	12.00	Put	Bond Future	110.5700	0.1106	73.2100	0.0732	(33.789)	0	0	1,750
2023/07/26	R209	03/08/2023	11.25	Put	Bond Future	2,038.1000	2.0381	1,877.9200	1.8779	(7.859)	0	0	0
2023/07/26	R209	03/08/2023	11.93	Call	Bond Future	1,485.6000	1.4856	1,597.5200	1.5975	7.534	0	0	0
2023/07/26	R209	03/08/2023	11.94	Call	Bond Future	1,524.0000	1.5240	1,637.7800	1.6378	7.466	0	0	0
2023/07/26	R209	03/08/2023			Bond Future	11.6520	66.9123	11.6186	67.0738	(0.286)	0.0000	0.0000	7,756
2023/07/26	R209	03/08/2023	10.70	Put	Bond Future	4,833.7100	4.8337	4,672.2200	4.6722	(3.341)	0	0	0
2023/07/26	R209	03/08/2023	10.75	Call	Bond Future	0.2100	0.0002	0.1500	0.0002	(28.571)	0	0	7,000
2023/07/26	R209	03/08/2023	10.75	Put	Bond Future	4,567.7400	4.5677	4,406.2300	4.4062	(3.536)	0	0	0
2023/07/26	R209	03/08/2023	11.95	Call	Bond Future	1,562.7100	1.5627	1,678.3100	1.6783	7.397	0	0	0
2023/07/26	R209	03/08/2023	11.25	Call	Bond Future	55.6500	0.0557	56.9200	0.0569	2.282	0	0	7,000
2023/07/26	R209	03/08/2023	11.93	Put	Bond Future	162.6000	0.1626	113.0700	0.1131	(30.461)	0	0	0
2023/07/26	R209	03/08/2023	11.94	Put	Bond Future	154.1100	0.1541	106.4400	0.1064	(30.932)	0	0	0
2023/07/26	R209	02/11/2023	11.34	Call	Bond Future	1,208.3700	1.2084	1,259.6900	1.2597	4.247	0	0	0
2023/07/26	R209	02/11/2023	11.34	Put	Bond Future	3,180.2000	3.1802	3,067.1400	3.0671	(3.555)	0	0	0
2023/07/26	R209	02/11/2023	11.33	Call	Bond Future	1,189.8500	1.1898	1,240.6000	1.2406	4.265	0	0	0
2023/07/26	R209	02/11/2023	11.33	Put	Bond Future	3,211.3500	3.2113	3,097.7200	3.0977	(3.538)	0	0	0
2023/07/26	R209	02/11/2023			Bond Future	11.7455	65.2139	11.7111	65.3783	(0.293)	0.0000	0.0000	28,360
2023/07/26	R209	02/11/2023	11.35	Call	Bond Future	1,227.1900	1.2272	1,279.0900	1.2791	4.229	0	0	0
2023/07/26	R209	02/11/2023	11.35	Put	Bond Future	3,149.4000	3.1494	3,036.9200	3.0369	(3.571)	0	0	0
2023/07/26	R209	01/02/2024	12.13	Put	Bond Future	2,219.3600	2.2194	2,145.4000	2.1454	(3.332)	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
2023/07/26	R209	01/02/2024	12.14	Call	Bond Future	3,637.2800	3.6373	3,731.3400	3.7313	2.586	0	0	0
2023/07/26	R209	01/02/2024	12.14	Put	Bond Future	2,201.7600	2.2018	2,128.2100	2.1282	(3.341)	0	0	0
2023/07/26	R209	01/02/2024			Bond Future	11.8298	66.6929	11.7943	66.8605	(0.301)	0.0000	0.0000	1,690
2023/07/26	R209	01/02/2024	12.13	Call	Bond Future	3,609.3000	3.6093	3,702.9500	3.7030	2.595	0	0	0
2023/07/26	R209	01/02/2024	12.12	Call	Bond Future	3,581.2100	3.5812	3,674.4400	3.6744	2.603	0	0	0
2023/07/26	R209	01/02/2024	12.12	Put	Bond Future	2,236.9100	2.2369	2,162.5300	2.1625	(3.325)	0	0	0
2023/07/26	R209	02/05/2024	11.18	Call	Bond Future	1,876.2800	1.8763	1,933.2000	1.9332	3.034	0	0	0
2023/07/26	R209	02/05/2024	11.18	Put	Bond Future	5,428.0900	5.4281	5,313.4400	5.3134	(2.112)	0	0	0
2023/07/26	R209	02/05/2024	11.17	Call	Bond Future	1,859.1500	1.8591	1,915.7000	1.9157	3.042	0	0	0
2023/07/26	R209	02/05/2024	11.17	Put	Bond Future	5,460.9200	5.4609	5,345.9000	5.3459	(2.106)	0	0	0
2023/07/26	R209	02/05/2024			Bond Future	11.9179	65.0544	11.8810	65.2260	(0.310)	0.0000	0.0000	0
2023/07/26	R209	02/05/2024	11.19	Call	Bond Future	1,893.7100	1.8937	1,951.0100	1.9510	3.026	0	0	0
2023/07/26	R209	02/05/2024	11.19	Put	Bond Future	5,395.6200	5.3956	5,281.3500	5.2813	(2.118)	0	0	0
2023/07/26	R209	01/08/2024	11.79	Put	Bond Future	4,372.8400	4.3728	4,278.3200	4.2783	(2.162)	0	0	0
2023/07/26	R209	01/08/2024	11.80	Call	Bond Future	3,400.4300	3.4004	3,481.9700	3.4820	2.398	0	0	0
2023/07/26	R209	01/08/2024	11.80	Put	Bond Future	4,348.9500	4.3489	4,254.7800	4.2548	(2.165)	0	0	0
2023/07/26	R209	01/08/2024			Bond Future	12.0051	66.5531	11.9668	66.7288	(0.319)	0.0000	0.0000	0
2023/07/26	R209	01/08/2024	11.79	Call	Bond Future	3,377.5900	3.3776	3,458.7800	3.4588	2.404	0	0	0
2023/07/26	R209	01/08/2024	11.78	Call	Bond Future	3,354.8100	3.3548	3,435.6600	3.4357	2.410	0	0	0
2023/07/26	R209	01/08/2024	11.78	Put	Bond Future	4,396.8300	4.3968	4,301.9700	4.3020	(2.157)	0	0	0
2023/07/26	R210	03/08/2023			Bond Future	224.9460	224.9460	225.0449	225.0449	0.044	0.0000	0.0000	350
2023/07/26	R210	02/11/2023			Bond Future	226.7267	226.7267	226.8258	226.8258	0.044	0.0000	0.0000	70
2023/07/26	R210	01/02/2024			Bond Future	231.9213	231.9213	232.0211	232.0211	0.043	0.0000	0.0000	300
2023/07/26	R210	02/05/2024			Bond Future	233.9979	233.9979	234.1001	234.1001	0.044	0.0000	0.0000	0
2023/07/26	R210	01/08/2024			Bond Future	239.4412	239.4412	239.5465	239.5465	0.044	0.0000	0.0000	0
2023/07/26	R213	03/08/2023	11.62	Put	Bond Future	3.1200	0.0031	1.3300	0.0013	(57.372)	0	0	0
2023/07/26	R213	03/08/2023	11.63	Call	Bond Future	4,041.4600	4.0415	4,187.7700	4.1878	3.620	0	0	0
2023/07/26	R213	03/08/2023			Bond Future	10.6959	84.2119	10.6628	84.3599	(0.310)	0.0000	0.0000	4,288
2023/07/26	R213	03/08/2023	11.61	Call	Bond Future	3,958.1000	3.9581	4,104.2100	4.1042	3.691	0	0	0
2023/07/26	R213	03/08/2023	11.61	Put	Bond Future	3.3300	0.0033	1.4300	0.0014	(57.057)	0	0	0
2023/07/26	R213	03/08/2023	11.62	Call	Bond Future	3,999.7900	3.9998	4,146.0100	4.1460	3.656	0	0	0
2023/07/26	R213	03/08/2023	11.63	Put	Bond Future	2.9300	0.0029	1.2300	0.0012	(58.020)	0	0	0
2023/07/26	R213	02/11/2023	11.13	Call	Bond Future	2,735.4900	2.7355	2,822.8500	2.8229	3.194	0	0	0
2023/07/26	R213	02/11/2023	11.13	Put	Bond Future	1,242.1600	1.2422	1,179.0700	1.1791	(5.079)	0	0	0
2023/07/26	R213	02/11/2023	10.94	Call	Bond Future	2,230.7100	2.2307	2,307.9900	2.3080	3.464	0	0	731
2023/07/26	R213	02/11/2023	10.94	Put	Bond Future	1,551.5000	1.5515	1,478.3300	1.4783	(4.716)	0	0	0
2023/07/26	R213	02/11/2023			Bond Future	10.7833	82.4862	10.7488	82.6367	(0.320)	0.0000	0.0000	30,298
2023/07/26	R213	02/11/2023	11.44	Call	Bond Future	3,652.1100	3.6521	3,754.2600	3.7543	2.797	0	0	731
2023/07/26	R213	02/11/2023	11.44	Put	Bond Future	852.6700	0.8527	804.3700	0.8044	(5.665)	0	0	0
2023/07/26	R213	02/11/2023	12.70	Call	Bond Future	8,001.3500	8.0013	8,138.7800	8.1388	1.718	0	0	0
2023/07/26	R213	02/11/2023	12.70	Put	Bond Future	164.1800	0.1642	151.1600	0.1512	(7.930)	0	0	731
2023/07/26	R213	02/11/2023	11.11	Call	Bond Future	2,680.1900	2.6802	2,766.5200	2.7665	3.221	0	0	0
2023/07/26	R213	02/11/2023	11.11	Put	Bond Future	1,272.0700	1.2721	1,207.9500	1.2080	(5.041)	0	0	0
2023/07/26	R213	02/11/2023	11.12	Call	Bond Future	2,707.7000	2.7077	2,794.5400	2.7945	3.207	0	0	0
2023/07/26	R213	02/11/2023	11.12	Put	Bond Future	1,256.9600	1.2570	1,193.3500	1.1933	(5.061)	0	0	0
2023/07/26	R213	01/02/2024	11.70	Call	Bond Future	4,724.6700	4.7247	4,828.6600	4.8287	2.201	0	0	0

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2023/07/26	R213	01/02/2024	11.70	Put	Bond Future	1,259.6100	1.2596	1,210.3500	1.2103	(3.911)	0	0	0
2023/07/26	R213	01/02/2024	11.71	Call	Bond Future	4,754.3700	4.7544	4,858.6700	4.8587	2.194	0	0	0
2023/07/26	R213	01/02/2024	11.71	Put	Bond Future	1,249.0800	1.2491	1,200.1300	1.2001	(3.919)	0	0	0
2023/07/26	R213	01/02/2024			Bond Future	10.8623	84.3566	10.8263	84.5099	(0.332)	0.0000	0.0000	0
2023/07/26	R213	01/02/2024	11.72	Call	Bond Future	4,784.3300	4.7843	4,888.9400	4.8889	2.187	0	0	0
2023/07/26	R213	01/02/2024	11.72	Put	Bond Future	1,238.8400	1.2388	1,190.2000	1.1902	(3.926)	0	0	0
2023/07/26	R213	02/05/2024	10.30	Call	Bond Future	1,728.2100	1.7282	1,782.2100	1.7822	3.125	0	0	0
2023/07/26	R213	02/05/2024	10.30	Put	Bond Future	4,422.8000	4.4228	4,319.8500	4.3199	(2.328)	0	0	0
2023/07/26	R213	02/05/2024			Bond Future	10.9367	82.7130	10.8989	82.8699	(0.346)	0.0000	0.0000	0
2023/07/26	R213	02/05/2024	10.28	Call	Bond Future	1,696.9500	1.6969	1,750.2500	1.7503	3.141	0	0	0
2023/07/26	R213	02/05/2024	10.28	Put	Bond Future	4,477.9800	4.4780	4,374.3300	4.3743	(2.315)	0	0	0
2023/07/26	R213	02/05/2024	10.29	Call	Bond Future	1,712.5400	1.7125	1,766.1900	1.7662	3.133	0	0	0
2023/07/26	R213	02/05/2024	10.29	Put	Bond Future	4,450.3400	4.4503	4,347.0400	4.3470	(2.321)	0	0	0
2023/07/26	R213	01/08/2024	10.86	Call	Bond Future	2,878.3900	2.8784	2,953.3500	2.9533	2.604	0	0	0
2023/07/26	R213	01/08/2024	10.86	Put	Bond Future	3,479.2600	3.4793	3,393.4300	3.3934	(2.467)	0	0	0
2023/07/26	R213	01/08/2024	10.87	Call	Bond Future	2,899.2200	2.8992	2,974.5100	2.9745	2.597	0	0	0
2023/07/26	R213	01/08/2024	10.87	Put	Bond Future	3,459.3200	3.4593	3,373.8200	3.3738	(2.472)	0	0	0
2023/07/26	R213	01/08/2024			Bond Future	11.0080	84.6188	10.9683	84.7796	(0.361)	0.0000	0.0000	0
2023/07/26	R213	01/08/2024	10.88	Call	Bond Future	2,920.1200	2.9201	2,995.7400	2.9957	2.590	0	0	0
2023/07/26	R213	01/08/2024	10.88	Put	Bond Future	3,439.4800	3.4395	3,354.3100	3.3543	(2.476)	0	0	0
2023/07/26	R214	03/08/2023	12.14	Call	Bond Future	907.3200	0.9073	997.7300	0.9977	9.965	0	0	0
2023/07/26	R214	03/08/2023	12.14	Put	Bond Future	408.3900	0.4084	310.3000	0.3103	(24.019)	0	0	0
2023/07/26	R214	03/08/2023	12.15	Call	Bond Future	938.2000	0.9382	1,031.1500	1.0311	9.907	0	0	0
2023/07/26	R214	03/08/2023	12.15	Put	Bond Future	391.0400	0.3910	295.4900	0.2955	(24.435)	0	0	0
2023/07/26	R214	03/08/2023			Bond Future	12.0373	62.7372	11.9988	62.9257	(0.320)	0.0000	0.0000	14,094
2023/07/26	R214	03/08/2023	12.16	Call	Bond Future	969.6100	0.9696	1,065.1000	1.0651	9.848	0	0	0
2023/07/26	R214	03/08/2023	12.16	Put	Bond Future	374.2900	0.3743	281.2800	0.2813	(24.850)	0	0	0
2023/07/26	R214	02/11/2023	11.45	Put	Bond Future	4,237.2300	4.2372	4,088.8100	4.0888	(3.503)	0	0	0
2023/07/26	R214	02/11/2023	11.46	Call	Bond Future	791.2000	0.7912	835.4500	0.8355	5.593	0	0	0
2023/07/26	R214	02/11/2023	11.46	Put	Bond Future	4,198.5900	4.1986	4,050.7800	4.0508	(3.520)	0	0	0
2023/07/26	R214	02/11/2023			Bond Future	12.1360	60.7985	12.0963	60.9906	(0.327)	0.0000	0.0000	14,660
2023/07/26	R214	02/11/2023	11.45	Call	Bond Future	777.1900	0.7772	820.8300	0.8208	5.615	0	0	0
2023/07/26	R214	02/11/2023	11.47	Call	Bond Future	805.3800	0.8054	850.2400	0.8502	5.570	0	0	0
2023/07/26	R214	02/11/2023	11.47	Put	Bond Future	4,160.1800	4.1602	4,012.9800	4.0130	(3.538)	0	0	0
2023/07/26	R214	01/02/2024	12.16	Call	Bond Future	2,763.7400	2.7637	2,856.1500	2.8562	3.344	0	0	0
2023/07/26	R214	01/02/2024	12.16	Put	Bond Future	3,097.0400	3.0970	2,993.4900	2.9935	(3.344)	0	0	0
2023/07/26	R214	01/02/2024			Bond Future	12.2296	62.1773	12.1886	62.3732	(0.335)	0.0000	0.0000	0
2023/07/26	R214	01/02/2024	12.14	Call	Bond Future	2,714.0900	2.7141	2,805.4700	2.8055	3.367	0	0	0
2023/07/26	R214	01/02/2024	12.14	Put	Bond Future	3,143.7000	3.1437	3,039.1200	3.0391	(3.327)	0	0	0
2023/07/26	R214	01/02/2024	12.15	Call	Bond Future	2,738.8600	2.7389	2,830.7600	2.8308	3.355	0	0	0
2023/07/26	R214	01/02/2024	12.15	Put	Bond Future	3,120.2900	3.1203	3,016.2300	3.0162	(3.335)	0	0	0
2023/07/26	R214	02/05/2024	11.46	Call	Bond Future	1,724.7800	1.7248	1,787.4700	1.7875	3.635	0	0	0
2023/07/26	R214	02/05/2024	11.46	Put	Bond Future	5,997.3000	5.9973	5,859.4600	5.8595	(2.298)	0	0	0
2023/07/26	R214	02/05/2024	11.47	Call	Bond Future	1,739.8600	1.7399	1,802.9700	1.8030	3.627	0	0	0
2023/07/26	R214	02/05/2024	11.47	Put	Bond Future	5,959.9400	5.9599	5,822.5200	5.8225	(2.306)	0	0	0
2023/07/26	R214	02/05/2024			Bond Future	12.3188	60.2839	12.2763	60.4844	(0.344)	0.0000	0.0000	0
2023/07/26	R214	02/05/2024	11.48	Call	Bond Future	1,754.8400	1.7548	1,818.3600	1.8184	3.620	0	0	0

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2023/07/26	R214	02/05/2024	11.48	Put	Bond Future	5,922.5400	5.9225	5,785.5300	5.7855	(2.313)	0	0	0
2023/07/26	R214	01/08/2024	12.18	Call	Bond Future	3,374.0600	3.3741	3,469.8600	3.4699	2.839	0	0	0
2023/07/26	R214	01/08/2024	12.18	Put	Bond Future	4,443.2400	4.4432	4,333.6700	4.3337	(2.466)	0	0	0
2023/07/26	R214	01/08/2024			Bond Future	12.4063	61.6727	12.3623	61.8781	(0.354)	0.0000	0.0000	0
2023/07/26	R214	01/08/2024	12.16	Call	Bond Future	3,328.7000	3.3287	3,423.6900	3.4237	2.854	0	0	0
2023/07/26	R214	01/08/2024	12.16	Put	Bond Future	4,493.8200	4.4938	4,383.4400	4.3834	(2.456)	0	0	0
2023/07/26	R214	01/08/2024	12.17	Call	Bond Future	3,351.2200	3.3512	3,446.6200	3.4466	2.847	0	0	0
2023/07/26	R214	01/08/2024	12.17	Put	Bond Future	4,468.3400	4.4683	4,358.3700	4.3584	(2.461)	0	0	0
2023/07/26	R248	03/08/2023	11.80	Call	Bond Future	85.7600	0.0858	87.6300	0.0876	2.181	0	0	1,053
2023/07/26	R248	03/08/2023	11.80	Put	Bond Future	2,480.5100	2.4805	2,282.5500	2.2825	(7.981)	0	0	0
2023/07/26	R248	03/08/2023	12.11	Call	Bond Future	536.2400	0.5362	577.8300	0.5778	7.756	0	0	0
2023/07/26	R248	03/08/2023	12.11	Put	Bond Future	1,030.9100	1.0309	872.6700	0.8727	(15.350)	0	0	0
2023/07/26	R248	03/08/2023			Bond Future	12.1930	77.1188	12.1594	77.3186	(0.276)	0.0000	0.0000	48,932
2023/07/26	R248	03/08/2023	12.09	Call	Bond Future	488.8200	0.4888	526.0700	0.5261	7.620	0	0	0
2023/07/26	R248	03/08/2023	12.09	Put	Bond Future	1,103.5200	1.1035	940.9400	0.9409	(14.733)	0	0	0
2023/07/26	R248	03/08/2023	12.10	Call	Bond Future	512.1800	0.5122	551.5700	0.5516	7.691	0	0	0
2023/07/26	R248	03/08/2023	12.10	Put	Bond Future	1,066.8200	1.0668	906.3800	0.9064	(15.039)	0	0	0
2023/07/26	R248	03/08/2023	12.30	Call	Bond Future	1,125.0000	1.1250	1,215.2000	1.2152	8.018	0	0	1,053
2023/07/26	R248	03/08/2023	12.30	Put	Bond Future	496.3200	0.4963	386.6900	0.3867	(22.089)	0	0	0
2023/07/26	R248	03/08/2023	13.20	Call	Bond Future	5,561.0800	5.5611	5,759.4600	5.7595	3.567	0	0	0
2023/07/26	R248	03/08/2023	13.20	Put	Bond Future	2.4000	0.0024	0.9500	0.0010	(60.417)	0	0	1,053
2023/07/26	R248	02/11/2023	12.50	Call	Bond Future	3,291.9900	3.2920	3,399.4700	3.3995	3.265	0	0	207
2023/07/26	R248	02/11/2023	13.60	Call	Bond Future	7,592.5800	7.5926	7,756.2200	7.7562	2.155	0	0	0
2023/07/26	R248	02/11/2023	13.60	Put	Bond Future	646.4700	0.6465	606.6000	0.6066	(6.167)	0	0	207
2023/07/26	R248	02/11/2023	11.47	Call	Bond Future	752.9100	0.7529	789.6700	0.7897	4.882	0	0	0
2023/07/26	R248	02/11/2023	11.48	Call	Bond Future	766.0200	0.7660	803.3200	0.8033	4.869	0	0	0
2023/07/26	R248	02/11/2023	11.49	Put	Bond Future	5,774.9500	5.7750	5,609.2900	5.6093	(2.869)	0	0	0
2023/07/26	R248	02/11/2023			Bond Future	12.2977	74.3496	12.2629	74.5531	(0.283)	0.0000	0.0000	232,305
2023/07/26	R248	02/11/2023	11.80	Call	Bond Future	1,333.7500	1.3338	1,391.4600	1.3915	4.327	0	0	207
2023/07/26	R248	02/11/2023	11.80	Put	Bond Future	4,342.7200	4.3427	4,196.9200	4.1969	(3.357)	0	0	0
2023/07/26	R248	02/11/2023	12.50	Put	Bond Future	2,128.6100	2.1286	2,032.5800	2.0326	(4.511)	0	0	0
2023/07/26	R248	02/11/2023	11.47	Put	Bond Future	5,879.7500	5.8798	5,713.0000	5.7130	(2.836)	0	0	0
2023/07/26	R248	02/11/2023	11.48	Put	Bond Future	5,827.1700	5.8272	5,660.9600	5.6610	(2.852)	0	0	0
2023/07/26	R248	02/11/2023	11.49	Call	Bond Future	779.4000	0.7794	817.2500	0.8172	4.856	0	0	0
2023/07/26	R248	01/02/2024	12.14	Call	Bond Future	2,864.5600	2.8646	2,950.9400	2.9509	3.015	0	0	0
2023/07/26	R248	01/02/2024	12.14	Put	Bond Future	4,372.5100	4.3725	4,251.3200	4.2513	(2.772)	0	0	0
2023/07/26	R248	01/02/2024	12.15	Call	Bond Future	2,892.1400	2.8921	2,979.0600	2.9791	3.005	0	0	0
2023/07/26	R248	01/02/2024	12.15	Put	Bond Future	4,340.5200	4.3405	4,219.8700	4.2199	(2.780)	0	0	0
2023/07/26	R248	01/02/2024			Bond Future	12.3976	76.0356	12.3616	76.2432	(0.291)	0.0000	0.0000	0
2023/07/26	R248	01/02/2024	12.16	Call	Bond Future	2,919.8300	2.9198	3,007.3100	3.0073	2.996	0	0	0
2023/07/26	R248	01/02/2024	12.16	Put	Bond Future	4,308.7200	4.3087	4,188.6300	4.1886	(2.787)	0	0	0
2023/07/26	R248	02/05/2024	11.46	Call	Bond Future	1,867.5800	1.8676	1,926.4000	1.9264	3.150	0	0	0
2023/07/26	R248	02/05/2024	11.47	Call	Bond Future	1,884.2500	1.8843	1,943.4900	1.9435	3.144	0	0	0
2023/07/26	R248	02/05/2024	11.48	Put	Bond Future	8,077.7300	8.0777	7,924.9200	7.9249	(1.892)	0	0	0
2023/07/26	R248	02/05/2024			Bond Future	12.4929	73.3127	12.4555	73.5252	(0.299)	0.0000	0.0000	0
2023/07/26	R248	02/05/2024	11.46	Put	Bond Future	8,175.2800	8.1753	8,021.6400	8.0216	(1.879)	0	0	0
2023/07/26	R248	02/05/2024	11.47	Put	Bond Future	8,126.2900	8.1263	7,973.0700	7.9731	(1.885)	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
2023/07/26	R248	02/05/2024	11.48	Call	Bond Future	1,901.2500	1.9013	1,960.9000	1.9609	3.137	0	0	0
2023/07/26	R248	01/08/2024	12.30	Call	Bond Future	4,009.2100	4.0092	4,107.4600	4.1075	2.451	0	0	0
2023/07/26	R248	01/08/2024	12.30	Put	Bond Future	5,646.3400	5.6463	5,527.0200	5.5270	(2.113)	0	0	0
2023/07/26	R248	01/08/2024	12.31	Call	Bond Future	4,036.4100	4.0364	4,135.0800	4.1351	2.444	0	0	0
2023/07/26	R248	01/08/2024	12.31	Put	Bond Future	5,615.3600	5.6154	5,496.4600	5.4965	(2.117)	0	0	0
2023/07/26	R248	01/08/2024			Bond Future	12.5869	75.0016	12.5481	75.2192	(0.308)	0.0000	0.0000	13,000
2023/07/26	R248	01/08/2024	12.32	Call	Bond Future	4,063.6900	4.0637	4,162.7800	4.1628	2.438	0	0	0
2023/07/26	R248	01/08/2024	12.32	Put	Bond Future	5,584.5400	5.5845	5,466.0600	5.4661	(2.122)	0	0	0
Total												1858261	