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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/08/2023 TO 02/08/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/02	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/02	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/02	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/02	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/02	2025	03/08/2023		Bond Future	169.4876	169.4876	169.3845	169.3845	(0.061)	0.0000	0.0000	812
2023/08/02	2025	02/11/2023		Bond Future	173.2435	173.2435	173.1362	173.1362	(0.062)	0.0000	0.0000	5,566
2023/08/02	2025	01/02/2024		Bond Future	175.3985	175.3985	175.2886	175.2886	(0.063)	0.0000	0.0000	214
2023/08/02	2025	02/05/2024		Bond Future	179.3950	179.3950	179.2834	179.2834	(0.062)	0.0000	0.0000	0
2023/08/02	2025	01/08/2024		Bond Future	181.7177	181.7177	181.6046	181.6046	(0.062)	0.0000	0.0000	0
2023/08/02	2029	03/08/2023		Bond Future	123.4944	123.4944	123.6732	123.6732	0.145	0.0000	0.0000	1,075
2023/08/02	2029	02/11/2023		Bond Future	124.9019	124.9019	125.0831	125.0831	0.145	0.0000	0.0000	1,287

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2023/08/02	2029	01/02/2024			Bond Future	127.7438	127.7438	127.9290	127.9290	0.145	0.0000	0.0000	728
2023/08/02	2029	02/05/2024			Bond Future	129.2931	129.2931	129.4832	129.4832	0.147	0.0000	0.0000	0
2023/08/02	2029	01/08/2024			Bond Future	132.2864	132.2864	132.4814	132.4814	0.147	0.0000	0.0000	0
2023/08/02	2030	03/08/2023	10.40	Call	Bond Future	505.6300	0.5056	241.2200	0.2412	(52.293)	0	0	1,012
2023/08/02	2030	03/08/2023	10.65	Call	Bond Future	1,485.3000	1.4853	1,192.3900	1.1924	(19.721)	0	0	350
2023/08/02	2030	03/08/2023	10.65	Put	Bond Future	2.4800	0.0025	0.6700	0.0007	(72.984)	0	0	0
2023/08/02	2030	03/08/2023	11.34	Call	Bond Future	4,343.8900	4.3439	4,052.7900	4.0528	(6.701)	0	0	0
2023/08/02	2030	03/08/2023	11.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/02	2030	03/08/2023	12.89	Call	Bond Future	10,353.1000	10.3531	10,062.0000	10.0620	(2.812)	0	0	0
2023/08/02	2030	03/08/2023	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	350
2023/08/02	2030	03/08/2023	11.35	Call	Bond Future	4,384.4800	4.3845	4,093.3800	4.0934	(6.639)	0	0	0
2023/08/02	2030	03/08/2023	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/02	2030	03/08/2023			Bond Future	10.3034	89.4746	10.3709	89.1835	0.655	0.0000	0.0000	43,329
2023/08/02	2030	03/08/2023	10.40	Put	Bond Future	89.3300	0.0893	116.0200	0.1160	29.878	0	0	0
2023/08/02	2030	03/08/2023	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/02	2030	03/08/2023	11.36	Call	Bond Future	4,425.0500	4.4250	4,133.9500	4.1339	(6.578)	0	0	0
2023/08/02	2030	03/08/2023	12.59	Call	Bond Future	9,233.2200	9.2332	8,942.1200	8.9421	(3.153)	0	0	0
2023/08/02	2030	03/08/2023	12.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,012
2023/08/02	2030	02/11/2023	12.27	Put	Bond Future	119.0400	0.1190	133.1800	0.1332	11.878	0	0	500
2023/08/02	2030	02/11/2023	11.43	Call	Bond Future	4,719.9100	4.7199	4,466.3300	4.4663	(5.373)	0	0	0
2023/08/02	2030	02/11/2023	11.43	Put	Bond Future	413.2000	0.4132	458.1500	0.4581	10.879	0	0	500
2023/08/02	2030	02/11/2023	10.80	Call	Bond Future	2,753.9500	2.7539	2,549.5500	2.5496	(7.422)	0	0	0
2023/08/02	2030	02/11/2023	10.80	Put	Bond Future	980.4300	0.9804	1,074.5600	1.0746	9.601	0	0	0
2023/08/02	2030	02/11/2023	10.81	Call	Bond Future	2,782.1500	2.7821	2,576.7600	2.5768	(7.382)	0	0	0
2023/08/02	2030	02/11/2023	10.81	Put	Bond Future	967.6900	0.9677	1,060.8300	1.0608	9.625	0	0	0
2023/08/02	2030	02/11/2023	10.07	Call	Bond Future	1,091.2800	1.0913	971.5400	0.9715	(10.972)	0	0	800
2023/08/02	2030	02/11/2023	10.07	Put	Bond Future	2,372.6600	2.3727	2,551.4500	2.5515	7.535	0	0	0
2023/08/02	2030	02/11/2023	10.39	Call	Bond Future	1,715.8200	1.7158	1,556.9300	1.5569	(9.260)	0	0	500
2023/08/02	2030	02/11/2023	9.57	Call	Bond Future	466.8200	0.4668	401.9100	0.4019	(13.905)	0	0	800
2023/08/02	2030	02/11/2023	9.57	Put	Bond Future	3,917.7900	3.9178	4,151.4100	4.1514	5.963	0	0	0
2023/08/02	2030	02/11/2023			Bond Future	10.3724	91.4352	10.4436	91.1366	0.687	0.0000	0.0000	90,297
2023/08/02	2030	02/11/2023	12.27	Call	Bond Future	7,661.5400	7.6615	7,377.1500	7.3772	(3.712)	0	0	0
2023/08/02	2030	02/11/2023	11.12	Call	Bond Future	3,709.9000	3.7099	3,477.1600	3.4772	(6.273)	0	0	500
2023/08/02	2030	02/11/2023	11.12	Put	Bond Future	638.0000	0.6380	703.7900	0.7038	10.312	0	0	0
2023/08/02	2030	02/11/2023	11.57	Call	Bond Future	5,195.1800	5.1952	4,934.1600	4.9342	(5.024)	0	0	0
2023/08/02	2030	02/11/2023	11.57	Put	Bond Future	338.1100	0.3381	375.6200	0.3756	11.094	0	0	800
2023/08/02	2030	02/11/2023	10.82	Call	Bond Future	2,810.4700	2.8105	2,604.1000	2.6041	(7.343)	0	0	0
2023/08/02	2030	02/11/2023	10.82	Put	Bond Future	955.0900	0.9551	1,047.2500	1.0472	9.649	0	0	0
2023/08/02	2030	02/11/2023	10.39	Put	Bond Future	1,641.9000	1.6419	1,781.5400	1.7815	8.505	0	0	0
2023/08/02	2030	02/11/2023	10.62	Call	Bond Future	2,268.5000	2.2685	2,082.9900	2.0830	(8.178)	0	0	500
2023/08/02	2030	02/11/2023	10.62	Put	Bond Future	1,236.1000	1.2361	1,349.1200	1.3491	9.143	0	0	0
2023/08/02	2030	02/11/2023	9.89	Call	Bond Future	818.3300	0.8183	720.0000	0.7200	(12.016)	0	0	500
2023/08/02	2030	02/11/2023	9.89	Put	Bond Future	2,873.3900	2.8734	3,073.5900	3.0736	6.967	0	0	0
2023/08/02	2030	01/02/2024	11.86	Put	Bond Future	678.9000	0.6789	731.5200	0.7315	7.751	0	0	500
2023/08/02	2030	01/02/2024	12.10	Put	Bond Future	548.2200	0.5482	591.5500	0.5916	7.904	0	0	400
2023/08/02	2030	01/02/2024	11.37	Call	Bond Future	4,751.8500	4.7519	4,523.4300	4.5234	(4.807)	0	0	0
2023/08/02	2030	01/02/2024	11.37	Put	Bond Future	1,046.1900	1.0462	1,123.2300	1.1232	7.364	0	0	0

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2023/08/02	2030	01/02/2024	11.85	Call	Bond Future	6,219.2400	6.2192	5,966.8200	5.9668	(4.059)	0	0	0
2023/08/02	2030	01/02/2024	11.85	Put	Bond Future	685.0200	0.6850	738.0600	0.7381	7.743	0	0	500
2023/08/02	2030	01/02/2024	10.16	Call	Bond Future	1,765.5900	1.7656	1,630.1300	1.6301	(7.672)	0	0	200
2023/08/02	2030	01/02/2024	10.16	Put	Bond Future	2,896.3200	2.8963	3,066.3200	3.0663	5.870	0	0	0
2023/08/02	2030	01/02/2024	11.00	Call	Bond Future	3,705.1500	3.7051	3,500.5600	3.5006	(5.522)	0	0	0
2023/08/02	2030	01/02/2024	9.93	Call	Bond Future	1,373.4300	1.3734	1,258.4000	1.2584	(8.375)	0	0	1,360
2023/08/02	2030	01/02/2024	9.93	Put	Bond Future	3,461.7400	3.4617	3,652.1700	3.6522	5.501	0	0	0
2023/08/02	2030	01/02/2024	10.00	Call	Bond Future	1,484.7400	1.4847	1,363.5600	1.3636	(8.162)	0	0	500
2023/08/02	2030	01/02/2024	10.00	Put	Bond Future	3,280.2800	3.2803	3,464.5600	3.4646	5.618	0	0	0
2023/08/02	2030	01/02/2024	9.57	Put	Bond Future	4,509.4000	4.5094	4,729.7500	4.7298	4.886	0	0	0
2023/08/02	2030	01/02/2024	9.89	Put	Bond Future	3,568.5400	3.5685	3,762.4500	3.7625	5.434	0	0	0
2023/08/02	2030	01/02/2024			Bond Future	10.4355	89.4879	10.5107	89.1825	0.720	0.0000	0.0000	0
2023/08/02	2030	01/02/2024	11.86	Call	Bond Future	6,250.6900	6.2507	5,997.8500	5.9978	(4.045)	0	0	0
2023/08/02	2030	01/02/2024	12.10	Call	Bond Future	7,015.3900	7.0154	6,753.2600	6.7533	(3.736)	0	0	0
2023/08/02	2030	01/02/2024	11.75	Call	Bond Future	5,906.0000	5.9060	5,657.9800	5.6580	(4.199)	0	0	0
2023/08/02	2030	01/02/2024	11.75	Put	Bond Future	748.6500	0.7486	806.0900	0.8061	7.672	0	0	200
2023/08/02	2030	01/02/2024	11.31	Call	Bond Future	4,575.9400	4.5759	4,351.0500	4.3511	(4.915)	0	0	0
2023/08/02	2030	01/02/2024	11.31	Put	Bond Future	1,102.3600	1.1024	1,182.9300	1.1829	7.309	0	0	1,360
2023/08/02	2030	01/02/2024	11.35	Call	Bond Future	4,693.1400	4.6931	4,465.8800	4.4659	(4.842)	0	0	0
2023/08/02	2030	01/02/2024	11.35	Put	Bond Future	1,064.7500	1.0647	1,142.9500	1.1430	7.344	0	0	0
2023/08/02	2030	01/02/2024	11.36	Call	Bond Future	4,722.4600	4.7225	4,494.6200	4.4946	(4.825)	0	0	0
2023/08/02	2030	01/02/2024	11.36	Put	Bond Future	1,055.4300	1.0554	1,133.0500	1.1331	7.354	0	0	0
2023/08/02	2030	01/02/2024	10.39	Call	Bond Future	2,222.3300	2.2223	2,066.5000	2.0665	(7.012)	0	0	500
2023/08/02	2030	01/02/2024	10.39	Put	Bond Future	2,407.9500	2.4079	2,557.5800	2.5576	6.214	0	0	0
2023/08/02	2030	01/02/2024	11.00	Put	Bond Future	1,443.2800	1.4433	1,544.1500	1.5441	6.989	0	0	700
2023/08/02	2030	01/02/2024	10.07	Call	Bond Future	1,604.1300	1.6041	1,476.7000	1.4767	(7.944)	0	0	400
2023/08/02	2030	01/02/2024	10.07	Put	Bond Future	3,108.0700	3.1081	3,286.1000	3.2861	5.728	0	0	0
2023/08/02	2030	01/02/2024	9.57	Call	Bond Future	896.7600	0.8968	811.6500	0.8117	(9.491)	0	0	400
2023/08/02	2030	01/02/2024	9.89	Call	Bond Future	1,312.4100	1.3124	1,200.8600	1.2009	(8.500)	0	0	500
2023/08/02	2030	02/05/2024	11.12	Put	Bond Future	1,825.7400	1.8257	1,934.1500	1.9341	5.938	0	0	0
2023/08/02	2030	02/05/2024	12.38	Call	Bond Future	7,768.8400	7.7688	7,507.5000	7.5075	(3.364)	0	0	0
2023/08/02	2030	02/05/2024	12.38	Put	Bond Future	753.9100	0.7539	804.5500	0.8045	6.717	0	0	1,080
2023/08/02	2030	02/05/2024	10.62	Call	Bond Future	2,987.7100	2.9877	2,816.9100	2.8169	(5.717)	0	0	500
2023/08/02	2030	02/05/2024	10.62	Put	Bond Future	2,548.2600	2.5483	2,689.4400	2.6894	5.540	0	0	0
2023/08/02	2030	02/05/2024	10.82	Call	Bond Future	3,450.9100	3.4509	3,266.3600	3.2664	(5.348)	0	0	1,080
2023/08/02	2030	02/05/2024	10.82	Put	Bond Future	2,232.0200	2.2320	2,359.4500	2.3594	5.709	0	0	0
2023/08/02	2030	02/05/2024	9.81	Call	Bond Future	1,476.8800	1.4769	1,366.3500	1.3663	(7.484)	0	0	0
2023/08/02	2030	02/05/2024	9.81	Put	Bond Future	4,283.2100	4.2832	4,484.6600	4.4847	4.703	0	0	0
2023/08/02	2030	02/05/2024	9.82	Call	Bond Future	1,491.6400	1.4916	1,380.3600	1.3804	(7.460)	0	0	0
2023/08/02	2030	02/05/2024	9.82	Put	Bond Future	4,257.0100	4.2570	4,457.7100	4.4577	4.715	0	0	0
2023/08/02	2030	02/05/2024	9.66	Call	Bond Future	1,272.1300	1.2721	1,172.4700	1.1725	(7.834)	0	0	1,000
2023/08/02	2030	02/05/2024	9.66	Put	Bond Future	4,695.5800	4.6956	4,907.9000	4.9079	4.522	0	0	0
2023/08/02	2030	02/05/2024			Bond Future	10.5082	91.5058	10.5875	91.1938	0.755	0.0000	0.0000	0
2023/08/02	2030	02/05/2024	13.15	Call	Bond Future	10,057.2900	10.0573	9,772.6600	9.7727	(2.830)	0	0	0
2023/08/02	2030	02/05/2024	13.15	Put	Bond Future	357.5000	0.3575	384.8500	0.3848	7.650	0	0	500
2023/08/02	2030	02/05/2024	11.12	Call	Bond Future	4,197.8900	4.1979	3,994.3200	3.9943	(4.849)	0	0	500
2023/08/02	2030	02/05/2024	11.94	Call	Bond Future	6,476.4100	6.4764	6,231.6600	6.2317	(3.779)	0	0	0
2023/08/02	2030	02/05/2024	11.94	Put	Bond Future	1,046.7200	1.0467	1,113.9500	1.1139	6.423	0	0	1,000

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2023/08/02	2030	02/05/2024	10.16	Call	Bond Future	2,049.9800	2.0500	1,913.1000	1.9131	(6.677)	0	0	1,000
2023/08/02	2030	02/05/2024	10.16	Put	Bond Future	3,436.0500	3.4361	3,611.1500	3.6112	5.096	0	0	0
2023/08/02	2030	02/05/2024	9.83	Call	Bond Future	1,506.2000	1.5062	1,394.1800	1.3942	(7.437)	0	0	0
2023/08/02	2030	02/05/2024	9.83	Put	Bond Future	4,230.6300	4.2306	4,430.5900	4.4306	4.726	0	0	0
2023/08/02	2030	01/08/2024	10.37	Call	Bond Future	2,544.3800	2.5444	2,392.5000	2.3925	(5.969)	0	0	0
2023/08/02	2030	01/08/2024	10.37	Put	Bond Future	3,347.2300	3.3472	3,514.1900	3.5142	4.988	0	0	0
2023/08/02	2030	01/08/2024	10.38	Call	Bond Future	2,563.5200	2.5635	2,410.9500	2.4109	(5.952)	0	0	0
2023/08/02	2030	01/08/2024	10.38	Put	Bond Future	3,327.8800	3.3279	3,494.1500	3.4942	4.996	0	0	0
2023/08/02	2030	01/08/2024			Bond Future	10.5796	89.5979	10.6636	89.2790	0.793	0.0000	0.0000	0
2023/08/02	2030	01/08/2024	10.39	Call	Bond Future	2,583.0800	2.5831	2,429.8300	2.4298	(5.933)	0	0	0
2023/08/02	2030	01/08/2024	10.39	Put	Bond Future	3,308.9600	3.3090	3,474.5500	3.4745	5.004	0	0	0
2023/08/02	2032	03/08/2023	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,441
2023/08/02	2032	03/08/2023	9.60	Put	Bond Future	7,010.5600	7.0106	7,390.0000	7.3900	5.412	0	0	0
2023/08/02	2032	03/08/2023	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2023/08/02	2032	03/08/2023	10.30	Put	Bond Future	3,269.6600	3.2697	3,649.1000	3.6491	11.605	0	0	0
2023/08/02	2032	03/08/2023	12.04	Call	Bond Future	5,205.4500	5.2054	4,826.0100	4.8260	(7.289)	0	0	3,000
2023/08/02	2032	03/08/2023	12.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2023/08/02	2032	03/08/2023	11.77	Call	Bond Future	3,962.6900	3.9627	3,583.2500	3.5832	(9.575)	0	0	0
2023/08/02	2032	03/08/2023	11.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/02	2032	03/08/2023	11.90	Call	Bond Future	4,564.2300	4.5642	4,184.7900	4.1848	(8.313)	0	0	5,000
2023/08/02	2032	03/08/2023	11.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/02	2032	03/08/2023	11.55	Call	Bond Future	2,931.1500	2.9312	2,551.6800	2.5517	(12.946)	0	0	0
2023/08/02	2032	03/08/2023	11.55	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	7,500
2023/08/02	2032	03/08/2023			Bond Future	10.9442	88.0894	11.0211	87.7099	0.702	0.0000	0.0000	56,659
2023/08/02	2032	03/08/2023	11.45	Call	Bond Future	2,456.7400	2.4567	2,077.0800	2.0771	(15.454)	0	0	0
2023/08/02	2032	03/08/2023	11.45	Put	Bond Future	0.2400	0.0002	0.0200	0.0000	(91.667)	0	0	7,500
2023/08/02	2032	03/08/2023	12.00	Call	Bond Future	5,022.9400	5.0229	4,643.5000	4.6435	(7.554)	0	0	5,000
2023/08/02	2032	03/08/2023	12.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/02	2032	03/08/2023	11.76	Call	Bond Future	3,916.1700	3.9162	3,536.7300	3.5367	(9.689)	0	0	0
2023/08/02	2032	03/08/2023	11.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/02	2032	03/08/2023	11.50	Call	Bond Future	2,694.3500	2.6944	2,314.8200	2.3148	(14.086)	0	0	11,000
2023/08/02	2032	03/08/2023	11.50	Put	Bond Future	0.0900	0.0001	0.0000	0.0000	(100.000)	0	0	11,000
2023/08/02	2032	03/08/2023	11.75	Call	Bond Future	3,869.6200	3.8696	3,490.1800	3.4902	(9.806)	0	0	0
2023/08/02	2032	03/08/2023	11.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/02	2032	02/11/2023	11.90	Call	Bond Future	4,731.3800	4.7314	4,419.6100	4.4196	(6.589)	0	0	0
2023/08/02	2032	02/11/2023	11.90	Put	Bond Future	660.2600	0.6603	737.3000	0.7373	11.668	0	0	0
2023/08/02	2032	02/11/2023	11.50	Put	Bond Future	1,110.9400	1.1109	1,230.5200	1.2305	10.764	0	0	500
2023/08/02	2032	02/11/2023	11.24	Call	Bond Future	2,534.6200	2.5346	2,300.2100	2.3002	(9.248)	0	0	0
2023/08/02	2032	02/11/2023	11.24	Put	Bond Future	1,535.0800	1.5351	1,689.4800	1.6895	10.058	0	0	0
2023/08/02	2032	02/11/2023	11.00	Call	Bond Future	1,883.7500	1.8838	1,685.4700	1.6855	(10.526)	0	0	0
2023/08/02	2032	02/11/2023	11.00	Put	Bond Future	2,039.0100	2.0390	2,229.5400	2.2295	9.344	0	0	500
2023/08/02	2032	02/11/2023	11.09	Put	Bond Future	1,836.6000	1.8366	2,013.2400	2.0132	9.618	0	0	0
2023/08/02	2032	02/11/2023	10.58	Put	Bond Future	3,229.8500	3.2299	3,486.7300	3.4867	7.953	0	0	0
2023/08/02	2032	02/11/2023	10.59	Call	Bond Future	1,020.2200	1.0202	886.7500	0.8867	(13.082)	0	0	500
2023/08/02	2032	02/11/2023	10.59	Put	Bond Future	3,196.7200	3.1967	3,452.0600	3.4521	7.988	0	0	0
2023/08/02	2032	02/11/2023	10.71	Call	Bond Future	1,239.6100	1.2396	1,087.3400	1.0873	(12.284)	0	0	500
2023/08/02	2032	02/11/2023	10.35	Call	Bond Future	667.6400	0.6676	569.2000	0.5692	(14.744)	0	0	7,750

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/02	2032	02/11/2023			Bond Future	11.0320	85.8569	11.1125	85.4681	0.730	0.0000	0.0000	199,387
2023/08/02	2032	02/11/2023	12.26	Call	Bond Future	6,089.1100	6.0891	5,750.1700	5.7502	(5.566)	0	0	0
2023/08/02	2032	02/11/2023	12.26	Put	Bond Future	404.7300	0.4047	454.6000	0.4546	12.322	0	0	500
2023/08/02	2032	02/11/2023	11.50	Call	Bond Future	3,338.4700	3.3385	3,069.2400	3.0692	(8.064)	0	0	0
2023/08/02	2032	02/11/2023	11.60	Call	Bond Future	3,671.7300	3.6717	3,390.5800	3.3906	(7.657)	0	0	0
2023/08/02	2032	02/11/2023	11.60	Put	Bond Future	978.1700	0.9782	1,085.8300	1.0858	11.006	0	0	15,500
2023/08/02	2032	02/11/2023	11.78	Call	Bond Future	4,297.8600	4.2979	3,997.4200	3.9974	(6.990)	0	0	0
2023/08/02	2032	02/11/2023	11.78	Put	Bond Future	774.0900	0.7741	862.4600	0.8625	11.416	0	0	500
2023/08/02	2032	02/11/2023	11.23	Call	Bond Future	2,505.6000	2.5056	2,272.6300	2.2726	(9.298)	0	0	0
2023/08/02	2032	02/11/2023	11.23	Put	Bond Future	1,553.7700	1.5538	1,709.6100	1.7096	10.030	0	0	0
2023/08/02	2032	02/11/2023	11.28	Call	Bond Future	2,652.0200	2.6520	2,411.9300	2.4119	(9.053)	0	0	0
2023/08/02	2032	02/11/2023	11.28	Put	Bond Future	1,462.0100	1.4620	1,610.7300	1.6107	10.172	0	0	500
2023/08/02	2032	02/11/2023	11.09	Call	Bond Future	2,116.8100	2.1168	1,904.6400	1.9046	(10.023)	0	0	500
2023/08/02	2032	02/11/2023	11.22	Call	Bond Future	2,476.9000	2.4769	2,245.3800	2.2454	(9.347)	0	0	0
2023/08/02	2032	02/11/2023	11.22	Put	Bond Future	1,572.8100	1.5728	1,730.1000	1.7301	10.001	0	0	0
2023/08/02	2032	02/11/2023	10.58	Call	Bond Future	1,003.2700	1.0033	871.3400	0.8713	(13.150)	0	0	500
2023/08/02	2032	02/11/2023	10.71	Put	Bond Future	2,818.1100	2.8181	3,054.6500	3.0546	8.394	0	0	0
2023/08/02	2032	02/11/2023	10.35	Put	Bond Future	4,056.3800	4.0564	4,346.7500	4.3468	7.158	0	0	0
2023/08/02	2032	01/02/2024	12.73	Call	Bond Future	7,966.6000	7.9666	7,631.1700	7.6312	(4.210)	0	0	0
2023/08/02	2032	01/02/2024	12.73	Put	Bond Future	740.6800	0.7407	802.9800	0.8030	8.411	0	0	500
2023/08/02	2032	01/02/2024	11.84	Call	Bond Future	4,908.0200	4.9080	4,629.6600	4.6297	(5.672)	0	0	0
2023/08/02	2032	01/02/2024	11.84	Put	Bond Future	1,557.4800	1.5575	1,676.8500	1.6769	7.664	0	0	0
2023/08/02	2032	01/02/2024	12.50	Call	Bond Future	7,146.6400	7.1466	6,823.0600	6.8231	(4.528)	0	0	0
2023/08/02	2032	01/02/2024	11.09	Call	Bond Future	2,736.8900	2.7369	2,531.2300	2.5312	(7.514)	0	0	500
2023/08/02	2032	01/02/2024	11.09	Put	Bond Future	2,851.0900	2.8511	3,043.1600	3.0432	6.737	0	0	0
2023/08/02	2032	01/02/2024	11.75	Call	Bond Future	4,621.5200	4.6215	4,350.7200	4.3507	(5.860)	0	0	0
2023/08/02	2032	01/02/2024	11.75	Put	Bond Future	1,676.8800	1.6769	1,803.8100	1.8038	7.569	0	0	200
2023/08/02	2032	01/02/2024	11.83	Call	Bond Future	4,875.7400	4.8757	4,598.2100	4.5982	(5.692)	0	0	0
2023/08/02	2032	01/02/2024	11.83	Put	Bond Future	1,570.1700	1.5702	1,690.3700	1.6904	7.655	0	0	0
2023/08/02	2032	01/02/2024	10.59	Call	Bond Future	1,640.3900	1.6404	1,491.0500	1.4910	(9.104)	0	0	500
2023/08/02	2032	01/02/2024	10.78	Call	Bond Future	2,016.6900	2.0167	1,845.8300	1.8458	(8.472)	0	0	200
2023/08/02	2032	01/02/2024	10.01	Call	Bond Future	798.7800	0.7988	709.6300	0.7096	(11.161)	0	0	1,200
2023/08/02	2032	01/02/2024	10.01	Put	Bond Future	6,246.4400	6.2464	6,555.0200	6.5550	4.940	0	0	0
2023/08/02	2032	01/02/2024			Bond Future	11.1141	87.7901	11.1983	87.3924	0.758	0.0000	0.0000	0
2023/08/02	2032	01/02/2024	12.62	Call	Bond Future	7,572.7500	7.5727	7,242.7600	7.2428	(4.358)	0	0	0
2023/08/02	2032	01/02/2024	12.62	Put	Bond Future	812.4900	0.8125	880.2300	0.8802	8.337	0	0	1,200
2023/08/02	2032	01/02/2024	11.85	Call	Bond Future	4,940.1500	4.9401	4,660.9700	4.6610	(5.651)	0	0	0
2023/08/02	2032	01/02/2024	11.85	Put	Bond Future	1,544.6700	1.5447	1,663.2200	1.6632	7.675	0	0	0
2023/08/02	2032	01/02/2024	12.50	Put	Bond Future	898.5900	0.8986	972.7400	0.9727	8.252	0	0	200
2023/08/02	2032	01/02/2024	10.59	Put	Bond Future	4,171.5400	4.1715	4,419.9300	4.4199	5.954	0	0	0
2023/08/02	2032	01/02/2024	10.76	Call	Bond Future	1,974.4000	1.9744	1,805.8200	1.8058	(8.538)	0	0	1,200
2023/08/02	2032	01/02/2024	10.76	Put	Bond Future	3,673.8800	3.6739	3,903.0300	3.9030	6.237	0	0	0
2023/08/02	2032	01/02/2024	10.78	Put	Bond Future	3,619.0100	3.6190	3,845.8800	3.8459	6.269	0	0	0
2023/08/02	2032	02/05/2024	13.18	Call	Bond Future	9,418.8500	9.4188	9,075.8100	9.0758	(3.642)	0	0	0
2023/08/02	2032	02/05/2024	13.18	Put	Bond Future	867.6400	0.8676	930.9200	0.9309	7.293	0	0	500
2023/08/02	2032	02/05/2024	12.90	Call	Bond Future	8,496.6600	8.4967	8,166.5000	8.1665	(3.886)	0	0	0
2023/08/02	2032	02/05/2024	10.65	Call	Bond Future	2,088.2000	2.0882	1,927.6600	1.9277	(7.688)	0	0	1,550
2023/08/02	2032	02/05/2024	10.65	Put	Bond Future	4,691.9600	4.6920	4,937.7400	4.9377	5.238	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/02	2032	02/05/2024	10.86	Call	Bond Future	2,517.0600	2.5171	2,336.2400	2.3362	(7.184)	0	0	1,000
2023/08/02	2032	02/05/2024	10.86	Put	Bond Future	4,117.1800	4.1172	4,342.6800	4.3427	5.477	0	0	0
2023/08/02	2032	02/05/2024	10.56	Call	Bond Future	1,919.3400	1.9193	1,767.4700	1.7675	(7.913)	0	0	0
2023/08/02	2032	02/05/2024	10.56	Put	Bond Future	4,957.8500	4.9579	5,212.3000	5.2123	5.132	0	0	0
2023/08/02	2032	02/05/2024	10.36	Call	Bond Future	1,582.6700	1.5827	1,449.6000	1.4496	(8.408)	0	0	1,000
2023/08/02	2032	02/05/2024	10.36	Put	Bond Future	5,597.3200	5.5973	5,870.5700	5.8706	4.882	0	0	0
2023/08/02	2032	02/05/2024			Bond Future	11.2014	85.6071	11.2894	85.2007	0.786	0.0000	0.0000	0
2023/08/02	2032	02/05/2024	13.35	Call	Bond Future	9,977.0600	9.9771	9,626.6700	9.6267	(3.512)	0	0	0
2023/08/02	2032	02/05/2024	13.35	Put	Bond Future	744.9100	0.7449	800.8400	0.8008	7.508	0	0	1,550
2023/08/02	2032	02/05/2024	11.09	Call	Bond Future	3,041.6400	3.0416	2,838.9000	2.8389	(6.665)	0	0	500
2023/08/02	2032	02/05/2024	11.09	Put	Bond Future	3,559.5700	3.5596	3,763.1500	3.7631	5.719	0	0	0
2023/08/02	2032	02/05/2024	11.35	Call	Bond Future	3,696.0200	3.6960	3,469.5600	3.4696	(6.127)	0	0	1,550
2023/08/02	2032	02/05/2024	11.35	Put	Bond Future	3,011.6900	3.0117	3,191.5500	3.1915	5.972	0	0	0
2023/08/02	2032	02/05/2024	12.90	Put	Bond Future	1,084.7400	1.0847	1,160.9000	1.1609	7.021	0	0	1,000
2023/08/02	2032	02/05/2024	10.59	Call	Bond Future	1,974.8100	1.9748	1,820.0600	1.8201	(7.836)	0	0	500
2023/08/02	2032	02/05/2024	10.59	Put	Bond Future	4,868.0900	4.8681	5,119.6600	5.1197	5.168	0	0	0
2023/08/02	2032	02/05/2024	10.54	Call	Bond Future	1,883.0500	1.8831	1,733.1000	1.7331	(7.963)	0	0	0
2023/08/02	2032	02/05/2024	10.54	Put	Bond Future	5,018.5500	5.0186	5,274.9200	5.2749	5.108	0	0	0
2023/08/02	2032	02/05/2024	10.55	Call	Bond Future	1,901.1400	1.9011	1,750.2400	1.7502	(7.937)	0	0	0
2023/08/02	2032	02/05/2024	10.55	Put	Bond Future	4,988.1200	4.9881	5,243.5400	5.2435	5.121	0	0	0
2023/08/02	2032	01/08/2024	11.15	Call	Bond Future	3,085.2800	3.0853	2,881.2500	2.8813	(6.613)	0	0	0
2023/08/02	2032	01/08/2024	11.15	Put	Bond Future	3,708.8800	3.7089	3,920.1700	3.9202	5.697	0	0	0
2023/08/02	2032	01/08/2024			Bond Future	11.2872	87.5694	11.3793	87.1541	0.816	0.0000	0.0000	0
2023/08/02	2032	01/08/2024	11.14	Call	Bond Future	3,061.9000	3.0619	2,858.7800	2.8588	(6.634)	0	0	0
2023/08/02	2032	01/08/2024	11.14	Put	Bond Future	3,731.1800	3.7312	3,943.3800	3.9434	5.687	0	0	0
2023/08/02	2032	01/08/2024	11.13	Call	Bond Future	3,038.9600	3.0390	2,836.7500	2.8368	(6.654)	0	0	0
2023/08/02	2032	01/08/2024	11.13	Put	Bond Future	3,753.9500	3.7539	3,967.0600	3.9671	5.677	0	0	0
2023/08/02	2033	03/08/2023			Bond Future	118.0417	118.0417	117.8268	117.8268	(0.182)	0.0000	0.0000	974
2023/08/02	2033	02/11/2023			Bond Future	119.2330	119.2330	119.0120	119.0120	(0.185)	0.0000	0.0000	2,258
2023/08/02	2033	01/02/2024			Bond Future	121.9459	121.9459	121.7197	121.7197	(0.185)	0.0000	0.0000	6,141
2023/08/02	2033	02/05/2024			Bond Future	123.2679	123.2679	123.0374	123.0374	(0.187)	0.0000	0.0000	0
2023/08/02	2033	01/08/2024			Bond Future	126.1218	126.1218	125.8865	125.8865	(0.187)	0.0000	0.0000	0
2023/08/02	2037	03/08/2023	12.12	Call	Bond Future	1,056.6400	1.0566	552.7000	0.5527	(47.693)	0	0	0
2023/08/02	2037	03/08/2023	12.12	Put	Bond Future	50.2800	0.0503	72.9100	0.0729	45.008	0	0	0
2023/08/02	2037	03/08/2023	12.13	Call	Bond Future	1,104.4400	1.1044	595.8300	0.5958	(46.051)	0	0	0
2023/08/02	2037	03/08/2023	12.13	Put	Bond Future	44.3100	0.0443	62.2700	0.0623	40.533	0	0	0
2023/08/02	2037	03/08/2023			Bond Future	11.9347	77.4334	12.0312	76.9068	0.809	0.0000	0.0000	43,283
2023/08/02	2037	03/08/2023	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,730
2023/08/02	2037	03/08/2023	10.30	Put	Bond Future	9,784.9700	9.7850	10,311.5400	10,3115	5.381	0	0	0
2023/08/02	2037	03/08/2023	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,730
2023/08/02	2037	03/08/2023	11.00	Put	Bond Future	5,386.5600	5.3866	5,913.1300	5.9131	9.776	0	0	0
2023/08/02	2037	03/08/2023	12.14	Call	Bond Future	1,152.7900	1.1528	640.1900	0.6402	(44.466)	0	0	0
2023/08/02	2037	03/08/2023	12.14	Put	Bond Future	38.9500	0.0390	52.9200	0.0529	35.866	0	0	0
2023/08/02	2037	02/11/2023	12.52	Call	Bond Future	3,927.2600	3.9273	3,559.3400	3.5593	(9.368)	0	0	731
2023/08/02	2037	02/11/2023	12.52	Put	Bond Future	1,382.1800	1.3822	1,553.3600	1.5534	12.385	0	0	0
2023/08/02	2037	02/11/2023	13.89	Call	Bond Future	9,386.6400	9.3866	8,887.5500	8.8875	(5.317)	0	0	0

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2023/08/02	2037	02/11/2023	13.89	Put	Bond Future	267.9200	0.2679	307.9300	0.3079	14.934	0	0	731
2023/08/02	2037	02/11/2023	11.56	Put	Bond Future	3,839.1500	3.8392	4,196.5300	4.1965	9.309	0	0	0
2023/08/02	2037	02/11/2023	11.57	Call	Bond Future	1,218.5000	1.2185	1,034.7300	1.0347	(15.082)	0	0	0
2023/08/02	2037	02/11/2023	11.55	Put	Bond Future	3,876.2800	3.8763	4,235.7100	4.2357	9.273	0	0	0
2023/08/02	2037	02/11/2023			Bond Future	12.0369	79.1301	12.1373	78.5910	0.834	0.0000	0.0000	65,685
2023/08/02	2037	02/11/2023	11.56	Call	Bond Future	1,198.8100	1.1988	1,017.0900	1.0171	(15.158)	0	0	0
2023/08/02	2037	02/11/2023	11.57	Put	Bond Future	3,802.1300	3.8021	4,157.4600	4.1575	9.346	0	0	0
2023/08/02	2037	02/11/2023	12.02	Call	Bond Future	2,310.9400	2.3109	2,033.9500	2.0340	(11.986)	0	0	731
2023/08/02	2037	02/11/2023	12.02	Put	Bond Future	2,402.5600	2.4026	2,664.6700	2.6647	10.910	0	0	0
2023/08/02	2037	02/11/2023	11.55	Call	Bond Future	1,179.1700	1.1792	999.5000	0.9995	(15.237)	0	0	0
2023/08/02	2037	01/02/2024	12.93	Call	Bond Future	5,840.1500	5.8401	5,451.3100	5.4513	(6.658)	0	0	0
2023/08/02	2037	01/02/2024	12.93	Put	Bond Future	1,794.0000	1.7940	1,956.5200	1.9565	9.059	0	0	2,500
2023/08/02	2037	01/02/2024	13.93	Put	Bond Future	825.6200	0.8256	907.9000	0.9079	9.966	0	0	2,500
2023/08/02	2037	01/02/2024	12.33	Call	Bond Future	3,848.6000	3.8486	3,532.5600	3.5326	(8.212)	0	0	0
2023/08/02	2037	01/02/2024	12.33	Put	Bond Future	2,836.9800	2.8370	3,072.3000	3.0723	8.295	0	0	0
2023/08/02	2037	01/02/2024	12.09	Put	Bond Future	3,396.8700	3.3969	3,666.2600	3.6663	7.931	0	0	0
2023/08/02	2037	01/02/2024			Bond Future	12.1378	76.6554	12.2421	76.1041	0.859	0.0000	0.0000	76,958
2023/08/02	2037	01/02/2024	13.93	Call	Bond Future	9,541.4100	9.5414	9,072.3300	9.0723	(4.916)	0	0	0
2023/08/02	2037	01/02/2024	12.31	Call	Bond Future	3,787.4700	3.7875	3,474.1900	3.4742	(8.271)	0	0	0
2023/08/02	2037	01/02/2024	12.31	Put	Bond Future	2,880.2000	2.8802	3,118.2800	3.1183	8.266	0	0	0
2023/08/02	2037	01/02/2024	12.32	Call	Bond Future	3,817.9900	3.8180	3,503.3200	3.5033	(8.242)	0	0	0
2023/08/02	2037	01/02/2024	12.32	Put	Bond Future	2,858.5200	2.8585	3,095.2100	3.0952	8.280	0	0	0
2023/08/02	2037	01/02/2024	12.09	Call	Bond Future	3,142.2000	3.1422	2,860.2300	2.8602	(8.974)	0	0	2,500
2023/08/02	2037	02/05/2024	11.44	Call	Bond Future	2,066.8600	2.0669	1,870.9500	1.8709	(9.479)	0	0	0
2023/08/02	2037	02/05/2024	11.44	Put	Bond Future	6,452.6700	6.4527	6,820.2500	6.8202	5.697	0	0	0
2023/08/02	2037	02/05/2024	11.45	Call	Bond Future	2,085.9400	2.0859	1,888.7800	1.8888	(9.452)	0	0	0
2023/08/02	2037	02/05/2024	11.43	Put	Bond Future	6,490.2000	6.4902	6,859.0300	6.8590	5.683	0	0	0
2023/08/02	2037	02/05/2024			Bond Future	12.2449	78.3838	12.3532	77.8203	0.884	0.0000	0.0000	0
2023/08/02	2037	02/05/2024	11.45	Put	Bond Future	6,415.0500	6.4150	6,781.3800	6.7814	5.710	0	0	0
2023/08/02	2037	02/05/2024	11.43	Call	Bond Future	2,047.6400	2.0476	1,852.9800	1.8530	(9.507)	0	0	0
2023/08/02	2037	01/08/2024	12.10	Call	Bond Future	3,774.0000	3.7740	3,497.0000	3.4970	(7.340)	0	0	0
2023/08/02	2037	01/08/2024	12.10	Put	Bond Future	5,096.2900	5.0963	5,395.4500	5.3954	5.870	0	0	0
2023/08/02	2037	01/08/2024	12.09	Call	Bond Future	3,748.6500	3.7487	3,472.7700	3.4728	(7.359)	0	0	0
2023/08/02	2037	01/08/2024	12.09	Put	Bond Future	5,123.7100	5.1237	5,423.9900	5.4240	5.861	0	0	0
2023/08/02	2037	01/08/2024			Bond Future	12.3538	75.9244	12.4665	75.3482	0.912	0.0000	0.0000	0
2023/08/02	2037	01/08/2024	12.11	Call	Bond Future	3,799.4300	3.7994	3,521.3000	3.5213	(7.320)	0	0	0
2023/08/02	2037	01/08/2024	12.11	Put	Bond Future	5,069.0000	5.0690	5,367.0300	5.3670	5.879	0	0	0
2023/08/02	2038	03/08/2023			Bond Future	127.1994	127.1994	127.4807	127.4807	0.221	0.0000	0.0000	664
2023/08/02	2038	02/11/2023			Bond Future	130.0182	130.0182	130.3043	130.3043	0.220	0.0000	0.0000	4,602
2023/08/02	2038	01/02/2024			Bond Future	130.9663	130.9663	131.2589	131.2589	0.223	0.0000	0.0000	0
2023/08/02	2038	02/05/2024			Bond Future	133.9502	133.9502	134.2500	134.2500	0.224	0.0000	0.0000	0
2023/08/02	2038	01/08/2024			Bond Future	134.9918	134.9918	135.2996	135.2996	0.228	0.0000	0.0000	0
2023/08/02	2040	03/08/2023	12.23	Call	Bond Future	617.5200	0.6175	123.8700	0.1239	(79.941)	0	0	0
2023/08/02	2040	03/08/2023	12.23	Put	Bond Future	183.4100	0.1834	446.0600	0.4461	143.204	0	0	0
2023/08/02	2040	03/08/2023			Bond Future	12.1548	77.9486	12.2863	77.1923	1.082	0.0000	0.0000	16,441
2023/08/02	2040	03/08/2023	12.21	Call	Bond Future	540.7900	0.5408	91.9000	0.0919	(83.006)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/02	2040	03/08/2023	12.21	Put	Bond Future	221.7400	0.2217	529.1500	0.5291	138.635	0	0	0
2023/08/02	2040	03/08/2023	12.22	Call	Bond Future	578.5100	0.5785	107.0100	0.1070	(81.502)	0	0	0
2023/08/02	2040	03/08/2023	12.22	Put	Bond Future	201.9000	0.2019	486.7000	0.4867	141.060	0	0	0
2023/08/02	2040	02/11/2023	12.60	Call	Bond Future	3,643.3200	3.6433	3,158.4000	3.1584	(13.310)	0	0	128
2023/08/02	2040	02/11/2023	12.60	Put	Bond Future	1,734.3000	1.7343	2,023.1600	2.0232	16.656	0	0	0
2023/08/02	2040	02/11/2023	13.64	Call	Bond Future	7,816.7000	7.8167	7,148.2400	7.1482	(8.552)	0	0	0
2023/08/02	2040	02/11/2023	13.64	Put	Bond Future	522.4400	0.5224	627.7600	0.6278	20.159	0	0	128
2023/08/02	2040	02/11/2023	11.60	Put	Bond Future	4,853.7200	4.8537	5,425.1300	5.4251	11.773	0	0	0
2023/08/02	2040	02/11/2023	12.10	Put	Bond Future	2,969.3600	2.9694	3,395.9900	3.3960	14.368	0	0	0
2023/08/02	2040	02/11/2023	11.50	Call	Bond Future	780.8900	0.7809	604.7300	0.6047	(22.559)	0	0	875
2023/08/02	2040	02/11/2023	11.50	Put	Bond Future	5,315.5100	5.3155	5,913.1300	5.9131	11.243	0	0	0
2023/08/02	2040	02/11/2023	11.58	Call	Bond Future	906.3800	0.9064	709.3600	0.7094	(21.737)	0	0	0
2023/08/02	2040	02/11/2023	11.58	Put	Bond Future	4,943.9100	4.9439	5,520.6700	5.5207	11.666	0	0	0
2023/08/02	2040	02/11/2023	11.59	Call	Bond Future	922.8900	0.9229	723.2100	0.7232	(21.636)	0	0	0
2023/08/02	2040	02/11/2023			Bond Future	12.2592	79.6566	12.3957	78.8828	1.114	0.0000	0.0000	35,437
2023/08/02	2040	02/11/2023	12.97	Call	Bond Future	5,040.7700	5.0408	4,473.6200	4.4736	(11.251)	0	0	0
2023/08/02	2040	02/11/2023	12.97	Put	Bond Future	1,142.3400	1.1423	1,348.9700	1.3490	18.088	0	0	875
2023/08/02	2040	02/11/2023	11.60	Call	Bond Future	939.7300	0.9397	737.3600	0.7374	(21.535)	0	0	0
2023/08/02	2040	02/11/2023	11.80	Call	Bond Future	1,319.1400	1.3191	1,060.6800	1.0607	(19.593)	0	0	128
2023/08/02	2040	02/11/2023	11.80	Put	Bond Future	4,013.5400	4.0135	4,528.8600	4.5289	12.840	0	0	0
2023/08/02	2040	02/11/2023	12.10	Call	Bond Future	2,051.6000	2.0516	1,704.4500	1.7044	(16.921)	0	0	875
2023/08/02	2040	02/11/2023	11.59	Put	Bond Future	4,898.6100	4.8986	5,472.7100	5.4727	11.720	0	0	0
2023/08/02	2040	01/02/2024	12.33	Call	Bond Future	3,397.5000	3.3975	2,995.4600	2.9955	(11.833)	0	0	0
2023/08/02	2040	01/02/2024	12.33	Put	Bond Future	3,580.6100	3.5806	3,969.9100	3.9699	10.872	0	0	0
2023/08/02	2040	01/02/2024	12.34	Call	Bond Future	3,427.3000	3.4273	3,023.1900	3.0232	(11.791)	0	0	0
2023/08/02	2040	01/02/2024	12.34	Put	Bond Future	3,553.9800	3.5540	3,941.2100	3.9412	10.896	0	0	0
2023/08/02	2040	01/02/2024			Bond Future	12.3625	76.9433	12.5043	76.1520	1.147	0.0000	0.0000	93,216
2023/08/02	2040	01/02/2024	12.35	Call	Bond Future	3,457.4400	3.4574	3,051.2500	3.0513	(11.748)	0	0	0
2023/08/02	2040	01/02/2024	12.35	Put	Bond Future	3,527.7500	3.5277	3,912.9000	3.9129	10.918	0	0	0
2023/08/02	2040	02/05/2024	11.60	Call	Bond Future	2,023.8700	2.0239	1,761.0700	1.7611	(12.985)	0	0	0
2023/08/02	2040	02/05/2024	11.61	Call	Bond Future	2,043.5100	2.0435	1,778.9200	1.7789	(12.948)	0	0	0
2023/08/02	2040	02/05/2024	11.62	Put	Bond Future	7,017.9400	7.0179	7,560.4800	7.5605	7.731	0	0	0
2023/08/02	2040	02/05/2024			Bond Future	12.4715	78.6781	12.6187	77.8692	1.180	0.0000	0.0000	0
2023/08/02	2040	02/05/2024	11.60	Put	Bond Future	7,100.8400	7.1008	7,646.9700	7.6470	7.691	0	0	0
2023/08/02	2040	02/05/2024	11.61	Put	Bond Future	7,059.2900	7.0593	7,603.6300	7.6036	7.711	0	0	0
2023/08/02	2040	02/05/2024	11.62	Call	Bond Future	2,063.2700	2.0633	1,796.8800	1.7969	(12.911)	0	0	0
2023/08/02	2040	01/08/2024	12.34	Call	Bond Future	3,803.2000	3.8032	3,411.7600	3.4118	(10.292)	0	0	0
2023/08/02	2040	01/08/2024	12.34	Put	Bond Future	5,142.8200	5.1428	5,578.5500	5.5786	8.473	0	0	0
2023/08/02	2040	01/08/2024			Bond Future	12.5823	75.9751	12.7354	75.1479	1.216	0.0000	0.0000	0
2023/08/02	2040	01/08/2024	12.32	Call	Bond Future	3,749.5400	3.7495	3,361.5100	3.3615	(10.349)	0	0	0
2023/08/02	2040	01/08/2024	12.32	Put	Bond Future	5,201.3500	5.2013	5,640.4900	5.6405	8.443	0	0	0
2023/08/02	2040	01/08/2024	12.33	Call	Bond Future	3,776.1800	3.7762	3,386.4400	3.3864	(10.321)	0	0	0
2023/08/02	2040	01/08/2024	12.33	Put	Bond Future	5,171.8600	5.1719	5,609.2900	5.6093	8.458	0	0	0
2023/08/02	2044	03/08/2023	12.00	Call	Bond Future	25.9100	0.0259	0.0400	0.0000	(99.846)	0	0	0
2023/08/02	2044	03/08/2023	12.00	Put	Bond Future	1,324.4700	1.3245	2,115.9000	2.1159	59.754	0	0	4,754
2023/08/02	2044	03/08/2023	12.15	Call	Bond Future	184.4700	0.1845	5.5700	0.0056	(96.981)	0	0	0
2023/08/02	2044	03/08/2023	12.15	Put	Bond Future	592.0600	0.5921	1,230.4600	1.2305	107.827	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/02	2044	03/08/2023	12.16	Call	Bond Future	204.3500	0.2043	7.1800	0.0072	(96.486)	0	0	0
2023/08/02	2044	03/08/2023	12.16	Put	Bond Future	553.1700	0.5532	1,173.3000	1.1733	112.105	0	0	0
2023/08/02	2044	03/08/2023			Bond Future	12.2196	74.2934	12.3612	73.4761	1.159	0.0000	0.0000	15,532
2023/08/02	2044	03/08/2023	11.75	Call	Bond Future	0.1000	0.0001	0.0000	0.0000	(100.000)	0	0	4,553
2023/08/02	2044	03/08/2023	11.75	Put	Bond Future	2,823.7700	2.8238	3,640.9700	3.6410	28.940	0	0	3,076
2023/08/02	2044	03/08/2023	12.17	Call	Bond Future	225.6500	0.2257	9.1800	0.0092	(95.932)	0	0	0
2023/08/02	2044	03/08/2023	12.17	Put	Bond Future	515.7800	0.5158	1,116.6100	1.1166	116.490	0	0	0
2023/08/02	2044	03/08/2023	12.50	Call	Bond Future	1,617.8400	1.6178	819.9300	0.8199	(49.319)	0	0	0
2023/08/02	2044	03/08/2023	12.50	Put	Bond Future	14.0000	0.0140	33.3900	0.0334	138.500	0	0	9,106
2023/08/02	2044	02/11/2023	11.57	Call	Bond Future	817.1000	0.8171	623.9100	0.6239	(23.643)	0	0	0
2023/08/02	2044	02/11/2023	11.57	Put	Bond Future	5,349.9500	5.3500	5,992.8700	5.9929	12.017	0	0	0
2023/08/02	2044	02/11/2023			Bond Future	12.3205	75.9213	12.4674	75.0852	1.193	0.0000	0.0000	50,982
2023/08/02	2044	02/11/2023	11.55	Call	Bond Future	786.7100	0.7867	599.0000	0.5990	(23.860)	0	0	0
2023/08/02	2044	02/11/2023	11.55	Put	Bond Future	5,446.6500	5.4466	6,095.0500	6.0950	11.905	0	0	0
2023/08/02	2044	02/11/2023	11.56	Call	Bond Future	801.8100	0.8018	611.3600	0.6114	(23.753)	0	0	0
2023/08/02	2044	02/11/2023	11.56	Put	Bond Future	5,398.1600	5.3982	6,043.8200	6.0438	11.961	0	0	0
2023/08/02	2044	01/02/2024	12.29	Call	Bond Future	3,176.6500	3.1767	2,764.3500	2.7644	(12.979)	0	0	0
2023/08/02	2044	01/02/2024	12.29	Put	Bond Future	3,920.2300	3.9202	4,362.9600	4.3630	11.293	0	0	0
2023/08/02	2044	01/02/2024			Bond Future	12.4202	73.2492	12.5727	72.3942	1.228	0.0000	0.0000	31,797
2023/08/02	2044	01/02/2024	12.27	Call	Bond Future	3,119.0400	3.1190	2,711.3000	2.7113	(13.073)	0	0	0
2023/08/02	2044	01/02/2024	12.27	Put	Bond Future	3,977.9600	3.9780	4,425.2500	4.4252	11.244	0	0	0
2023/08/02	2044	01/02/2024	12.28	Call	Bond Future	3,147.6800	3.1477	2,737.6600	2.7377	(13.026)	0	0	0
2023/08/02	2044	01/02/2024	12.28	Put	Bond Future	3,948.8900	3.9489	4,393.9000	4.3939	11.269	0	0	0
2023/08/02	2044	02/05/2024	11.67	Call	Bond Future	2,115.9400	2.1159	1,827.2300	1.8272	(13.645)	0	0	0
2023/08/02	2044	02/05/2024	11.67	Put	Bond Future	7,163.2000	7.1632	7,748.5400	7.7485	8.171	0	0	0
2023/08/02	2044	02/05/2024			Bond Future	12.5250	74.9006	12.6832	74.0266	1.263	0.0000	0.0000	0
2023/08/02	2044	02/05/2024	11.65	Call	Bond Future	2,075.5800	2.0756	1,790.7600	1.7908	(13.722)	0	0	0
2023/08/02	2044	02/05/2024	11.65	Put	Bond Future	7,247.8000	7.2478	7,837.0300	7.8370	8.130	0	0	0
2023/08/02	2044	02/05/2024	11.66	Call	Bond Future	2,095.7100	2.0957	1,808.9400	1.8089	(13.684)	0	0	0
2023/08/02	2044	02/05/2024	11.66	Put	Bond Future	7,205.4100	7.2054	7,792.6900	7.7927	8.151	0	0	0
2023/08/02	2044	01/08/2024	12.28	Call	Bond Future	3,800.6200	3.8006	3,391.6400	3.3916	(10.761)	0	0	0
2023/08/02	2044	01/08/2024	12.28	Put	Bond Future	5,776.3600	5.7764	6,261.2100	6.2612	8.394	0	0	0
2023/08/02	2044	01/08/2024	12.29	Call	Bond Future	3,826.9500	3.8269	3,416.2000	3.4162	(10.733)	0	0	0
2023/08/02	2044	01/08/2024	12.29	Put	Bond Future	5,745.2200	5.7452	6,228.3000	6.2283	8.408	0	0	0
2023/08/02	2044	01/08/2024			Bond Future	12.6313	72.2362	12.7956	71.3424	1.301	0.0000	0.0000	0
2023/08/02	2044	01/08/2024	12.30	Call	Bond Future	3,853.3700	3.8534	3,440.8500	3.4408	(10.705)	0	0	0
2023/08/02	2044	01/08/2024	12.30	Put	Bond Future	5,714.2300	5.7142	6,195.5400	6.1955	8.423	0	0	0
2023/08/02	2046	03/08/2023			Bond Future	112.6930	112.6930	112.6785	112.6785	(0.013)	0.0000	0.0000	10,131
2023/08/02	2046	02/11/2023			Bond Future	113.1017	113.1017	113.0856	113.0856	(0.014)	0.0000	0.0000	16,070
2023/08/02	2046	01/02/2024			Bond Future	115.6751	115.6751	115.6585	115.6585	(0.014)	0.0000	0.0000	0
2023/08/02	2046	02/05/2024			Bond Future	116.1713	116.1713	116.1550	116.1550	(0.014)	0.0000	0.0000	0
2023/08/02	2046	01/08/2024			Bond Future	118.8605	118.8605	118.8443	118.8443	(0.014)	0.0000	0.0000	0
2023/08/02	2050	03/08/2023			Bond Future	111.9038	111.9038	112.2770	112.2770	0.333	0.0000	0.0000	9,124
2023/08/02	2050	02/11/2023			Bond Future	114.3839	114.3839	114.7640	114.7640	0.332	0.0000	0.0000	14,011
2023/08/02	2050	01/02/2024			Bond Future	114.7468	114.7468	115.1356	115.1356	0.339	0.0000	0.0000	0
2023/08/02	2050	02/05/2024			Bond Future	117.3611	117.3611	117.7592	117.7592	0.339	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/02	2050	01/08/2024			Bond Future	117.7818	117.7818	118.1900	118.1900	0.347	0.0000	0.0000	0
2023/08/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/02	AL37	03/08/2023			Index Future	889.2260	889.2260	886.6690	886.6690	(0.288)	0.0000	0.0000	0
2023/08/02	AL37	02/11/2023			Index Future	908.7030	908.7030	906.0870	906.0870	(0.288)	0.0000	0.0000	0
2023/08/02	AL37	01/02/2024			Index Future	929.1610	929.1610	926.4860	926.4860	(0.288)	0.0000	0.0000	0
2023/08/02	AL37	02/05/2024			Index Future	950.1260	950.1260	947.3920	947.3920	(0.288)	0.0000	0.0000	0
2023/08/02	AL37	01/08/2024			Index Future	971.9230	971.9230	969.1270	969.1270	(0.288)	0.0000	0.0000	0
2023/08/02	AL7T	03/08/2023			Index Future	1,020.1720	1,020.1720	1,014.9340	1,014.9340	(0.513)	0.0000	0.0000	0
2023/08/02	AL7T	02/11/2023			Index Future	1,042.5180	1,042.5180	1,037.1610	1,037.1610	(0.514)	0.0000	0.0000	0
2023/08/02	AL7T	01/02/2024			Index Future	1,065.9890	1,065.9890	1,060.5100	1,060.5100	(0.514)	0.0000	0.0000	0
2023/08/02	AL7T	02/05/2024			Index Future	1,090.0410	1,090.0410	1,084.4400	1,084.4400	(0.514)	0.0000	0.0000	0
2023/08/02	AL7T	01/08/2024			Index Future	1,115.0480	1,115.0480	1,109.3200	1,109.3200	(0.514)	0.0000	0.0000	0
2023/08/02	ALBI	03/08/2023			Index Future	890.4560	890.4560	884.9250	884.9250	(0.621)	0.0000	0.0000	1
2023/08/02	ALBI	02/11/2023			Index Future	909.9610	909.9610	904.3050	904.3050	(0.622)	0.0000	0.0000	106
2023/08/02	ALBI	01/02/2024			Index Future	930.4470	930.4470	924.6630	924.6630	(0.622)	0.0000	0.0000	0
2023/08/02	ALBI	02/05/2024			Index Future	951.4410	951.4410	945.5280	945.5280	(0.621)	0.0000	0.0000	0
2023/08/02	ALBI	01/08/2024			Index Future	973.2680	973.2680	967.2200	967.2200	(0.621)	0.0000	0.0000	0
2023/08/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/02	C050	31/12/2050			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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/08/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/02	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/02	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/02	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/02	ES33	03/08/2023			Bond Future	12.4011	75.1547	12.4916	74.7449	0.729	0.0000	0.0000	350
2023/08/02	ES33	02/11/2023			Bond Future	12.5352	73.0218	12.6297	72.6021	0.754	0.0000	0.0000	0
2023/08/02	ES33	01/02/2024			Bond Future	12.6699	74.6834	12.7685	74.2540	0.779	0.0000	0.0000	0
2023/08/02	ES33	02/05/2024			Bond Future	12.8083	72.5845	12.9111	72.1458	0.803	0.0000	0.0000	0
2023/08/02	ES33	01/08/2024			Bond Future	12.9465	74.2640	13.0539	73.8154	0.829	0.0000	0.0000	0
2023/08/02	ES42	03/08/2023			Bond Future	12.8358	71.9202	12.9665	71.2411	1.018	0.0000	0.0000	4,000
2023/08/02	ES42	02/11/2023			Bond Future	12.9630	69.2505	13.0991	68.5556	1.050	0.0000	0.0000	0
2023/08/02	ES42	01/02/2024			Bond Future	13.0846	70.8264	13.2261	70.1155	1.081	0.0000	0.0000	0
2023/08/02	ES42	02/05/2024			Bond Future	13.2139	68.1769	13.3610	67.4502	1.113	0.0000	0.0000	0
2023/08/02	ES42	01/08/2024			Bond Future	13.3407	69.7537	13.4936	69.0104	1.146	0.0000	0.0000	0
2023/08/02	GOVI	03/08/2023	837.21	Call	GOVI	404,550.0000	40.4550	350,150.0000	35.0150	(13.447)	0	0	0
2023/08/02	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	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
2023/08/02	GOVI	03/08/2023	837.22	Call	GOVI	404,450.0000	40.4450	350,050.0000	35.0050	(13.450)	0	0	0
2023/08/02	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/02	GOVI	03/08/2023			GOVI	877.6650	877.6650	872.2250	872.2250	(0.620)	0.0000	0.0000	13
2023/08/02	GOVI	03/08/2023	837.23	Call	GOVI	404,350.0000	40.4350	349,950.0000	34.9950	(13.454)	0	0	0
2023/08/02	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/02	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/02	GOVI	02/11/2023	885.82	Call	GOVI	110,690.0000	11.0690	55,070.0000	5.5070	(50.248)	0	0	0
2023/08/02	GOVI	02/11/2023			GOVI	896.8890	896.8890	891.3270	891.3270	(0.620)	0.0000	0.0000	825
2023/08/02	GOVI	02/11/2023	885.80	Call	GOVI	110,890.0000	11.0890	55,270.0000	5.5270	(50.158)	0	0	0
2023/08/02	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/02	GOVI	02/11/2023	885.81	Call	GOVI	110,790.0000	11.0790	55,170.0000	5.5170	(50.203)	0	0	0
2023/08/02	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/02	GOVI	01/02/2024	880.00	Call	GOVI	370,820.0000	37.0820	313,930.0000	31.3930	(15.342)	0	0	0
2023/08/02	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/02	GOVI	01/02/2024			GOVI	917.0820	917.0820	911.3930	911.3930	(0.620)	0.0000	0.0000	0
2023/08/02	GOVI	01/02/2024	879.98	Call	GOVI	371,020.0000	37.1020	314,130.0000	31.4130	(15.333)	0	0	0
2023/08/02	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/02	GOVI	01/02/2024	879.99	Call	GOVI	370,920.0000	37.0920	314,030.0000	31.4030	(15.338)	0	0	0
2023/08/02	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/02	GOVI	02/05/2024	950.97	Put	GOVI	131,960.0000	13.1960	190,120.0000	19.0120	44.074	0	0	0
2023/08/02	GOVI	02/05/2024	950.98	Put	GOVI	132,060.0000	13.2060	190,220.0000	19.0220	44.041	0	0	0
2023/08/02	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/02	GOVI	02/05/2024			GOVI	937.7740	937.7740	931.9580	931.9580	(0.620)	0.0000	0.0000	0
2023/08/02	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/02	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/02	GOVI	02/05/2024	950.99	Put	GOVI	132,160.0000	13.2160	190,320.0000	19.0320	44.007	0	0	0
2023/08/02	GOVI	01/08/2024	943.39	Call	GOVI	158,980.0000	15.8980	99,490.0000	9.9490	(37.420)	0	0	0
2023/08/02	GOVI	01/08/2024	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/02	GOVI	01/08/2024			GOVI	959.2880	959.2880	953.3390	953.3390	(0.620)	0.0000	0.0000	0
2023/08/02	GOVI	01/08/2024	943.37	Call	GOVI	159,180.0000	15.9180	99,690.0000	9.9690	(37.373)	0	0	0
2023/08/02	GOVI	01/08/2024	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/02	GOVI	01/08/2024	943.38	Call	GOVI	159,080.0000	15.9080	99,590.0000	9.9590	(37.396)	0	0	0
2023/08/02	GOVI	01/08/2024	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/08/02	IGOV	03/08/2023			Index Future	328.5360	328.5360	328.9530	328.9530	0.127	0.0000	0.0000	168
2023/08/02	IGOV	02/11/2023			Index Future	335.8140	335.8140	336.2390	336.2390	0.127	0.0000	0.0000	515
2023/08/02	IGOV	01/02/2024			Index Future	343.4540	343.4540	343.8890	343.8890	0.127	0.0000	0.0000	0
2023/08/02	IGOV	02/05/2024			Index Future	351.2820	351.2820	351.7270	351.7270	0.127	0.0000	0.0000	0
2023/08/02	IGOV	01/08/2024			Index Future	359.4170	359.4170	359.8730	359.8730	0.127	0.0000	0.0000	0
2023/08/02	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/08/02	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/08/02	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/08/02	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/08/02	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0

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2023/08/02	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/08/02	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/08/02	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/08/02	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/08/02	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/08/02	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/08/02	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/08/02	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/08/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/08/02	JBAF	16/08/2023			Jibar Tradeable Future	8.4400	91.5600	8.4400	91.5600	0.000	0.0000	0.0000	0
2023/08/02	JBAF	20/09/2023			Jibar Tradeable Future	8.4600	91.5400	8.4600	91.5400	0.000	0.0000	0.0000	0
2023/08/02	JBAF	18/10/2023			Jibar Tradeable Future	8.5000	91.5000	8.5000	91.5000	0.000	0.0000	0.0000	0
2023/08/02	JBAF	15/11/2023			Jibar Tradeable Future	8.5200	91.4800	8.5100	91.4900	(0.117)	0.0000	0.0000	0
2023/08/02	JBAF	20/12/2023			Jibar Tradeable Future	8.5200	91.4800	8.5150	91.4850	(0.059)	0.0000	0.0000	0
2023/08/02	JBAF	17/01/2024			Jibar Tradeable Future	8.5050	91.4950	8.5050	91.4950	0.000	0.0000	0.0000	0
2023/08/02	JBAF	20/03/2024			Jibar Tradeable Future	8.4500	91.5500	8.4350	91.5650	(0.178)	0.0000	0.0000	0
2023/08/02	JBAF	19/06/2024			Jibar Tradeable Future	8.3050	91.6950	8.3100	91.6900	0.060	0.0000	0.0000	0
2023/08/02	JBAF	18/09/2024			Jibar Tradeable Future	8.2000	91.8000	8.2250	91.7750	0.305	0.0000	0.0000	0
2023/08/02	JBAF	18/12/2024			Jibar Tradeable Future	8.0250	91.9750	8.0500	91.9500	0.312	0.0000	0.0000	0
2023/08/02	JBAF	19/03/2025			Jibar Tradeable Future	7.9550	92.0450	7.9900	92.0100	0.440	0.0000	0.0000	0
2023/08/02	JBAF	18/06/2025			Jibar Tradeable Future	7.9000	92.1000	7.9450	92.0550	0.570	0.0000	0.0000	0
2023/08/02	R035	03/08/2023	12.00	Call	Bond Future	2,273.3800	2.2734	1,715.6100	1.7156	(24.535)	0	0	0
2023/08/02	R035	03/08/2023	12.00	Put	Bond Future	1.0200	0.0010	0.3800	0.0004	(62.745)	0	0	0
2023/08/02	R035	03/08/2023	12.50	Call	Bond Future	4,862.0200	4.8620	4,304.8900	4.3049	(11.459)	0	0	5,000
2023/08/02	R035	03/08/2023			Bond Future	11.5797	86.8674	11.6812	86.3103	0.877	0.0000	0.0000	27,765
2023/08/02	R035	03/08/2023	11.75	Call	Bond Future	987.0300	0.9870	467.9100	0.4679	(52.594)	0	0	0
2023/08/02	R035	03/08/2023	11.75	Put	Bond Future	55.4800	0.0555	93.4900	0.0935	68.511	0	0	4,870
2023/08/02	R035	03/08/2023	11.98	Call	Bond Future	2,167.7400	2.1677	1,609.8000	1.6098	(25.738)	0	0	0
2023/08/02	R035	03/08/2023	11.98	Put	Bond Future	1.4900	0.0015	0.6800	0.0007	(54.362)	0	0	0
2023/08/02	R035	03/08/2023	11.99	Call	Bond Future	2,220.5600	2.2206	1,662.7100	1.6627	(25.122)	0	0	0
2023/08/02	R035	03/08/2023	11.99	Put	Bond Future	1.2300	0.0012	0.5100	0.0005	(58.537)	0	0	0
2023/08/02	R035	03/08/2023	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/02	R035	02/11/2023	12.85	Call	Bond Future	6,609.2100	6.6092	6,130.0500	6.1300	(7.250)	0	0	0
2023/08/02	R035	02/11/2023	12.85	Put	Bond Future	610.5800	0.6106	701.7900	0.7018	14.938	0	0	400
2023/08/02	R035	02/11/2023	13.59	Call	Bond Future	9,717.1600	9.7172	9,185.3400	9.1853	(5.473)	0	0	0
2023/08/02	R035	02/11/2023	13.59	Put	Bond Future	234.7900	0.2348	273.3400	0.2733	16.419	0	0	731
2023/08/02	R035	02/11/2023	11.12	Call	Bond Future	1,039.9800	1.0400	867.4500	0.8675	(16.590)	0	0	400
2023/08/02	R035	02/11/2023	11.41	Call	Bond Future	1,646.7100	1.6467	1,411.0600	1.4111	(14.310)	0	0	0
2023/08/02	R035	02/11/2023	11.41	Put	Bond Future	3,139.0000	3.1390	3,473.7200	3.4737	10.663	0	0	0
2023/08/02	R035	02/11/2023	11.42	Call	Bond Future	1,670.5300	1.6705	1,432.6800	1.4327	(14.238)	0	0	0
2023/08/02	R035	02/11/2023	11.42	Put	Bond Future	3,107.3100	3.1073	3,439.8300	3.4398	10.701	0	0	0
2023/08/02	R035	02/11/2023			Bond Future	11.6821	84.2608	11.7879	83.6904	0.906	0.0000	0.0000	168,315
2023/08/02	R035	02/11/2023	11.43	Call	Bond Future	1,694.7200	1.6947	1,454.6500	1.4547	(14.166)	0	0	0
2023/08/02	R035	02/11/2023	11.43	Put	Bond Future	3,076.0300	3.0760	3,406.3300	3.4063	10.738	0	0	0
2023/08/02	R035	02/11/2023	11.74	Call	Bond Future	2,536.2800	2.5363	2,229.2400	2.2292	(12.106)	0	0	731

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/02	R035	02/11/2023	11.74	Put	Bond Future	2,223.3500	2.2234	2,486.6800	2.4867	11.844	0	0	0
2023/08/02	R035	02/11/2023	12.24	Call	Bond Future	4,213.9800	4.2140	3,813.7500	3.8138	(9.498)	0	0	731
2023/08/02	R035	02/11/2023	12.24	Put	Bond Future	1,268.3200	1.2683	1,438.4600	1.4385	13.415	0	0	0
2023/08/02	R035	02/11/2023	11.12	Put	Bond Future	4,164.8500	4.1649	4,562.6900	4.5627	9.552	0	0	0
2023/08/02	R035	02/11/2023	10.62	Call	Bond Future	385.5200	0.3855	304.0400	0.3040	(21.135)	0	0	400
2023/08/02	R035	02/11/2023	10.62	Put	Bond Future	6,430.7100	6.4307	6,919.6000	6.9196	7.602	0	0	0
2023/08/02	R035	01/02/2024	11.12	Put	Bond Future	5,237.9100	5.2379	5,626.8500	5.6268	7.425	0	0	0
2023/08/02	R035	01/02/2024	12.18	Put	Bond Future	2,352.1400	2.3521	2,574.1800	2.5742	9.440	0	0	0
2023/08/02	R035	01/02/2024	12.19	Call	Bond Future	4,455.8000	4.4558	4,093.0800	4.0931	(8.140)	0	0	0
2023/08/02	R035	01/02/2024	12.19	Put	Bond Future	2,333.7100	2.3337	2,554.3800	2.5544	9.456	0	0	0
2023/08/02	R035	01/02/2024	10.62	Call	Bond Future	839.0700	0.8391	718.1400	0.7181	(14.412)	0	0	400
2023/08/02	R035	01/02/2024	10.62	Put	Bond Future	7,366.9200	7.3669	7,829.3800	7.8294	6.278	0	0	0
2023/08/02	R035	01/02/2024			Bond Future	11.7836	86.1580	11.8938	85.5746	0.936	0.0000	0.0000	0
2023/08/02	R035	01/02/2024	12.20	Call	Bond Future	4,488.7400	4.4887	4,124.6500	4.1246	(8.111)	0	0	0
2023/08/02	R035	01/02/2024	12.20	Put	Bond Future	2,315.4200	2.3154	2,534.7200	2.5347	9.471	0	0	0
2023/08/02	R035	01/02/2024	13.46	Call	Bond Future	9,121.2300	9.1212	8,630.7000	8.6307	(5.378)	0	0	0
2023/08/02	R035	01/02/2024	13.46	Put	Bond Future	845.9900	0.8460	938.8500	0.9389	10.976	0	0	400
2023/08/02	R035	01/02/2024	11.12	Call	Bond Future	1,600.3600	1.6004	1,405.9100	1.4059	(12.150)	0	0	400
2023/08/02	R035	01/02/2024	12.18	Call	Bond Future	4,422.9400	4.4229	4,061.5900	4.0616	(8.170)	0	0	0
2023/08/02	R035	02/05/2024	11.20	Call	Bond Future	2,227.5900	2.2276	2,007.8800	2.0079	(9.863)	0	0	0
2023/08/02	R035	02/05/2024	11.20	Put	Bond Future	5,897.1000	5.8971	6,273.5800	6.2736	6.384	0	0	0
2023/08/02	R035	02/05/2024	11.19	Call	Bond Future	2,207.7200	2.2077	1,989.3500	1.9894	(9.891)	0	0	0
2023/08/02	R035	02/05/2024	11.19	Put	Bond Future	5,932.8000	5.9328	6,310.6200	6.3106	6.368	0	0	0
2023/08/02	R035	02/05/2024			Bond Future	11.8810	83.5873	11.9957	82.9911	0.965	0.0000	0.0000	0
2023/08/02	R035	02/05/2024	11.21	Call	Bond Future	2,247.8400	2.2478	2,026.7800	2.0268	(9.834)	0	0	0
2023/08/02	R035	02/05/2024	11.21	Put	Bond Future	5,861.8400	5.8618	6,236.9700	6.2370	6.400	0	0	0
2023/08/02	R035	01/08/2024	11.80	Call	Bond Future	3,762.5900	3.7626	3,465.3400	3.4653	(7.900)	0	0	0
2023/08/02	R035	01/08/2024	11.80	Put	Bond Future	4,673.9700	4.6740	4,986.2900	4.9863	6.682	0	0	0
2023/08/02	R035	01/08/2024	11.81	Call	Bond Future	3,788.7200	3.7887	3,490.2300	3.4902	(7.878)	0	0	0
2023/08/02	R035	01/08/2024	11.79	Put	Bond Future	4,700.0900	4.7001	5,013.6400	5.0136	6.671	0	0	0
2023/08/02	R035	01/08/2024			Bond Future	11.9762	85.5035	12.0955	84.8939	0.997	0.0000	0.0000	0
2023/08/02	R035	01/08/2024	11.81	Put	Bond Future	4,647.9800	4.6480	4,959.0600	4.9591	6.693	0	0	0
2023/08/02	R035	01/08/2024	11.79	Call	Bond Future	3,736.5500	3.7365	3,440.5300	3.4405	(7.922)	0	0	0
2023/08/02	R053	03/08/2023	12.72	Call	Bond Future	4,392.3900	4.3924	3,237.6800	3.2377	(26.289)	0	0	0
2023/08/02	R053	03/08/2023	12.72	Put	Bond Future	0.1000	0.0001	0.0400	0.0000	(60.000)	0	0	0
2023/08/02	R053	03/08/2023			Bond Future	12.1247	100.0983	12.2762	98.9437	1.250	0.0000	0.0000	0
2023/08/02	R053	03/08/2023	12.70	Call	Bond Future	4,250.9600	4.2510	3,096.2300	3.0962	(27.164)	0	0	0
2023/08/02	R053	03/08/2023	12.70	Put	Bond Future	0.1500	0.0002	0.0700	0.0001	(53.333)	0	0	0
2023/08/02	R053	03/08/2023	12.71	Call	Bond Future	4,321.7200	4.3217	3,167.0000	3.1670	(26.719)	0	0	0
2023/08/02	R053	03/08/2023	12.71	Put	Bond Future	0.1200	0.0001	0.0500	0.0001	(58.333)	0	0	0
2023/08/02	R053	02/11/2023	12.81	Call	Bond Future	6,092.6600	6.0927	5,275.3800	5.2754	(13.414)	0	0	0
2023/08/02	R053	02/11/2023	12.81	Put	Bond Future	1,833.9800	1.8340	2,197.8600	2.1979	19.841	0	0	0
2023/08/02	R053	02/11/2023	12.82	Call	Bond Future	6,142.5000	6.1425	5,322.0600	5.3221	(13.357)	0	0	0
2023/08/02	R053	02/11/2023	12.82	Put	Bond Future	1,814.1900	1.8142	2,174.9100	2.1749	19.883	0	0	0
2023/08/02	R053	02/11/2023			Bond Future	12.2243	96.4260	12.3818	95.2448	1.289	0.0000	0.0000	5,189
2023/08/02	R053	02/11/2023	12.83	Call	Bond Future	6,192.4600	6.1925	5,368.8700	5.3689	(13.300)	0	0	0
2023/08/02	R053	02/11/2023	12.83	Put	Bond Future	1,794.6100	1.7946	2,152.1800	2.1522	19.925	0	0	0

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2023/08/02	R053	01/02/2024	12.92	Call	Bond Future	7,388.9700	7.3890	6,600.8600	6.6009	(10.666)	0	0	0
2023/08/02	R053	01/02/2024	12.93	Call	Bond Future	7,435.2800	7.4353	6,644.7300	6.6447	(10.632)	0	0	0
2023/08/02	R053	01/02/2024	12.94	Put	Bond Future	3,044.2600	3.0443	3,459.2200	3.4592	13.631	0	0	0
2023/08/02	R053	01/02/2024			Bond Future	12.3194	98.5973	12.4829	97.3893	1.327	0.0000	0.0000	0
2023/08/02	R053	01/02/2024	12.92	Put	Bond Future	3,088.5200	3.0885	3,508.3400	3.5083	13.593	0	0	0
2023/08/02	R053	01/02/2024	12.93	Put	Bond Future	3,066.3100	3.0663	3,483.6900	3.4837	13.612	0	0	0
2023/08/02	R053	01/02/2024	12.94	Call	Bond Future	7,481.6600	7.4817	6,688.6900	6.6887	(10.599)	0	0	0
2023/08/02	R053	02/05/2024	13.02	Put	Bond Future	4,113.5900	4.1136	4,564.1400	4.5641	10.953	0	0	0
2023/08/02	R053	02/05/2024	13.03	Put	Bond Future	4,089.8700	4.0899	4,538.3500	4.5383	10.966	0	0	0
2023/08/02	R053	02/05/2024	13.04	Call	Bond Future	8,444.9800	8.4450	7,656.6000	7.6566	(9.335)	0	0	0
2023/08/02	R053	02/05/2024			Bond Future	12.4184	94.9548	12.5882	93.7200	1.367	0.0000	0.0000	0
2023/08/02	R053	02/05/2024	13.02	Call	Bond Future	8,357.0200	8.3570	7,572.7800	7.5728	(9.384)	0	0	0
2023/08/02	R053	02/05/2024	13.03	Call	Bond Future	8,400.8200	8.4008	7,614.5100	7.6145	(9.360)	0	0	0
2023/08/02	R053	02/05/2024	13.04	Put	Bond Future	4,066.6100	4.0666	4,513.0200	4.5130	10.977	0	0	0
2023/08/02	R053	01/08/2024	13.13	Call	Bond Future	8,939.2600	8.9393	8,146.5600	8.1466	(8.868)	0	0	0
2023/08/02	R053	01/08/2024	13.13	Put	Bond Future	4,672.4100	4.6724	5,142.5000	5.1425	10.061	0	0	0
2023/08/02	R053	01/08/2024	13.14	Call	Bond Future	8,981.8100	8.9818	8,187.1900	8.1872	(8.847)	0	0	0
2023/08/02	R053	01/08/2024	13.14	Put	Bond Future	4,648.5000	4.6485	5,116.6700	5.1167	10.071	0	0	0
2023/08/02	R053	01/08/2024			Bond Future	12.5158	97.1310	12.6920	95.8682	1.408	0.0000	0.0000	0
2023/08/02	R053	01/08/2024	13.15	Call	Bond Future	9,024.3900	9.0244	8,227.8500	8.2278	(8.827)	0	0	0
2023/08/02	R053	01/08/2024	13.15	Put	Bond Future	4,624.7200	4.6247	5,090.9700	5.0910	10.082	0	0	0
2023/08/02	R186	03/08/2023	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/02	R186	03/08/2023	9.74	Call	Bond Future	2,150.9200	2.1509	1,890.2200	1.8902	(12.120)	0	0	0
2023/08/02	R186	03/08/2023	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/02	R186	03/08/2023			Bond Future	8.9963	105.6429	9.0854	105.3822	0.991	0.0000	0.0000	14,777
2023/08/02	R186	03/08/2023	9.73	Call	Bond Future	2,122.3700	2.1224	1,861.6700	1.8617	(12.283)	0	0	0
2023/08/02	R186	03/08/2023	9.75	Call	Bond Future	2,179.4600	2.1795	1,918.7600	1.9188	(11.962)	0	0	0
2023/08/02	R186	03/08/2023	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/02	R186	02/11/2023	9.40	Call	Bond Future	1,627.9400	1.6279	1,448.6000	1.4486	(11.016)	0	0	0
2023/08/02	R186	02/11/2023	9.40	Put	Bond Future	551.9700	0.5520	640.2900	0.6403	16.001	0	0	0
2023/08/02	R186	02/11/2023	9.15	Call	Bond Future	1,190.3400	1.1903	1,038.5800	1.0386	(12.749)	0	0	1,715
2023/08/02	R186	02/11/2023			Bond Future	9.0043	107.9577	9.1023	107.6901	1.088	0.0000	0.0000	145,567
2023/08/02	R186	02/11/2023	10.42	Call	Bond Future	3,891.3200	3.8913	3,645.0500	3.6450	(6.329)	0	0	0
2023/08/02	R186	02/11/2023	10.42	Put	Bond Future	105.3600	0.1054	126.7500	0.1268	20.302	0	0	1,715
2023/08/02	R186	02/11/2023	9.15	Put	Bond Future	792.6100	0.7926	908.5100	0.9085	14.623	0	0	0
2023/08/02	R186	02/11/2023	9.38	Call	Bond Future	1,590.5800	1.5906	1,413.3000	1.4133	(11.146)	0	0	0
2023/08/02	R186	02/11/2023	9.38	Put	Bond Future	568.6600	0.5687	659.0400	0.6590	15.894	0	0	0
2023/08/02	R186	02/11/2023	9.39	Call	Bond Future	1,609.3100	1.6093	1,431.0000	1.4310	(11.080)	0	0	0
2023/08/02	R186	02/11/2023	9.39	Put	Bond Future	560.3600	0.5604	649.7100	0.6497	15.945	0	0	0
2023/08/02	R186	01/02/2024	9.51	Call	Bond Future	2,130.3100	2.1303	1,951.4200	1.9514	(8.397)	0	0	0
2023/08/02	R186	01/02/2024	9.52	Put	Bond Future	808.1000	0.8081	902.4300	0.9024	11.673	0	0	0
2023/08/02	R186	01/02/2024	9.50	Call	Bond Future	2,112.6100	2.1126	1,934.4200	1.9344	(8.435)	0	0	0
2023/08/02	R186	01/02/2024			Bond Future	8.9889	105.0776	9.0968	104.8036	1.200	0.0000	0.0000	0
2023/08/02	R186	01/02/2024	9.51	Put	Bond Future	815.6400	0.8156	910.6800	0.9107	11.652	0	0	0
2023/08/02	R186	01/02/2024	9.52	Call	Bond Future	2,147.7900	2.1478	1,968.1900	1.9682	(8.362)	0	0	0
2023/08/02	R186	01/02/2024	9.50	Put	Bond Future	822.9700	0.8230	918.7100	0.9187	11.633	0	0	0
2023/08/02	R186	02/05/2024	10.40	Call	Bond Future	3,825.9100	3.8259	3,606.4100	3.6064	(5.737)	0	0	0

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2023/08/02	R186	02/05/2024	10.40	Put	Bond Future	537.5600	0.5376	597.7100	0.5977	11.189	0	0	2,030
2023/08/02	R186	02/05/2024	8.01	Call	Bond Future	471.8800	0.4719	404.4900	0.4045	(14.281)	0	0	0
2023/08/02	R186	02/05/2024	8.01	Put	Bond Future	2,751.8200	2.7518	2,964.0800	2.9641	7.713	0	0	0
2023/08/02	R186	02/05/2024	9.73	Put	Bond Future	860.9600	0.8610	951.8800	0.9519	10.560	0	0	0
2023/08/02	R186	02/05/2024			Bond Future	8.9688	107.4471	9.0883	107.1675	1.332	0.0000	0.0000	0
2023/08/02	R186	02/05/2024	8.00	Call	Bond Future	465.2700	0.4653	398.5700	0.3986	(14.336)	0	0	0
2023/08/02	R186	02/05/2024	8.00	Put	Bond Future	2,769.3300	2.7693	2,982.2800	2.9823	7.690	0	0	0
2023/08/02	R186	02/05/2024	9.73	Call	Bond Future	2,626.7100	2.6267	2,437.9800	2.4380	(7.185)	0	0	2,030
2023/08/02	R186	02/05/2024	7.99	Call	Bond Future	458.7300	0.4587	392.7100	0.3927	(14.392)	0	0	0
2023/08/02	R186	02/05/2024	7.99	Put	Bond Future	2,786.9100	2.7869	3,000.5400	3.0005	7.665	0	0	0
2023/08/02	R186	01/08/2024	8.70	Put	Bond Future	1,732.9900	1.7330	1,891.2000	1.8912	9.129	0	0	0
2023/08/02	R186	01/08/2024	8.68	Call	Bond Future	1,222.9200	1.2229	1,096.8000	1.0968	(10.313)	0	0	0
2023/08/02	R186	01/08/2024	8.69	Call	Bond Future	1,234.4300	1.2344	1,107.6200	1.1076	(10.273)	0	0	0
2023/08/02	R186	01/08/2024			Bond Future	8.9264	104.5993	9.0599	104.3136	1.495	0.0000	0.0000	0
2023/08/02	R186	01/08/2024	8.70	Call	Bond Future	1,245.9900	1.2460	1,118.4800	1.1185	(10.234)	0	0	0
2023/08/02	R186	01/08/2024	8.68	Put	Bond Future	1,753.0800	1.7531	1,912.6800	1.9127	9.104	0	0	0
2023/08/02	R186	01/08/2024	8.69	Put	Bond Future	1,743.0100	1.7430	1,901.9200	1.9019	9.117	0	0	0
2023/08/02	R197	03/08/2023			Bond Future	334.6590	334.6590	334.5969	334.5969	(0.019)	0.0000	0.0000	44
2023/08/02	R197	02/11/2023			Bond Future	342.0753	342.0753	342.0079	342.0079	(0.020)	0.0000	0.0000	0
2023/08/02	R202	03/08/2023			Bond Future	251.8249	251.8249	252.8731	252.8731	0.416	0.0000	0.0000	5,054
2023/08/02	R202	02/11/2023			Bond Future	257.4056	257.4056	258.4739	258.4739	0.415	0.0000	0.0000	4,746
2023/08/02	R202	01/02/2024			Bond Future	258.3099	258.3099	259.4025	259.4025	0.423	0.0000	0.0000	460
2023/08/02	R202	02/05/2024			Bond Future	264.1953	264.1953	265.3138	265.3138	0.423	0.0000	0.0000	0
2023/08/02	R202	01/08/2024			Bond Future	265.2336	265.2336	266.3800	266.3800	0.432	0.0000	0.0000	0
2023/08/02	R209	03/08/2023	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,730
2023/08/02	R209	03/08/2023	10.00	Put	Bond Future	8,697.3100	8.6973	9,138.5800	9.1386	5.074	0	0	0
2023/08/02	R209	03/08/2023	10.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,730
2023/08/02	R209	03/08/2023	11.95	Put	Bond Future	7.7000	0.0077	5.9700	0.0060	(22.468)	0	0	0
2023/08/02	R209	03/08/2023	12.00	Call	Bond Future	1,666.5700	1.6666	1,223.7400	1.2237	(26.571)	0	0	0
2023/08/02	R209	03/08/2023	12.00	Put	Bond Future	3.3500	0.0034	1.7900	0.0018	(46.567)	0	0	1,750
2023/08/02	R209	03/08/2023	11.25	Put	Bond Future	1,969.9200	1.9699	2,410.6800	2.4107	22.375	0	0	0
2023/08/02	R209	03/08/2023	11.93	Call	Bond Future	1,346.5800	1.3466	904.0500	0.9041	(32.863)	0	0	0
2023/08/02	R209	03/08/2023	11.94	Call	Bond Future	1,391.9500	1.3919	949.1200	0.9491	(31.814)	0	0	0
2023/08/02	R209	03/08/2023			Bond Future	11.6493	66.9254	11.7411	66.4841	0.788	0.0000	0.0000	5,549
2023/08/02	R209	03/08/2023	10.70	Put	Bond Future	4,820.5600	4.8206	5,261.8300	5.2618	9.154	0	0	0
2023/08/02	R209	03/08/2023	10.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,000
2023/08/02	R209	03/08/2023	10.75	Put	Bond Future	4,554.4900	4.5545	4,995.7600	4.9958	9.689	0	0	0
2023/08/02	R209	03/08/2023	11.95	Call	Bond Future	1,437.4600	1.4375	994.4600	0.9945	(30.818)	0	0	0
2023/08/02	R209	03/08/2023	11.25	Call	Bond Future	0.5100	0.0005	0.0000	0.0000	(100.000)	0	0	7,000
2023/08/02	R209	03/08/2023	11.93	Put	Bond Future	10.5400	0.0105	9.2800	0.0093	(11.954)	0	0	0
2023/08/02	R209	03/08/2023	11.94	Put	Bond Future	9.0200	0.0090	7.4600	0.0075	(17.295)	0	0	0
2023/08/02	R209	02/11/2023	11.34	Call	Bond Future	1,149.7000	1.1497	985.1000	0.9851	(14.317)	0	0	0
2023/08/02	R209	02/11/2023	11.34	Put	Bond Future	3,097.1400	3.0971	3,384.2800	3.3843	9.271	0	0	0
2023/08/02	R209	02/11/2023	11.33	Call	Bond Future	1,131.3900	1.1314	968.5700	0.9686	(14.391)	0	0	0
2023/08/02	R209	02/11/2023	11.33	Put	Bond Future	3,128.5000	3.1285	3,417.4200	3.4174	9.235	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/02	R209	02/11/2023			Bond Future	11.7404	65.2383	11.8357	64.7866	0.812	0.0000	0.0000	32,847
2023/08/02	R209	02/11/2023	11.35	Call	Bond Future	1,168.3000	1.1683	1,001.9200	1.0019	(14.241)	0	0	0
2023/08/02	R209	02/11/2023	11.35	Put	Bond Future	3,066.1200	3.0661	3,351.4800	3.3515	9.307	0	0	0
2023/08/02	R209	01/02/2024	12.13	Put	Bond Future	2,227.4900	2.2275	2,411.0000	2.4110	8.238	0	0	0
2023/08/02	R209	01/02/2024	12.14	Call	Bond Future	3,659.9000	3.6599	3,380.2400	3.3802	(7.641)	0	0	0
2023/08/02	R209	01/02/2024	12.14	Put	Bond Future	2,210.0400	2.2100	2,392.4200	2.3924	8.252	0	0	0
2023/08/02	R209	01/02/2024			Bond Future	11.8268	66.7073	11.9255	66.2452	0.835	0.0000	0.0000	1,690
2023/08/02	R209	01/02/2024	12.13	Call	Bond Future	3,631.7700	3.6318	3,353.2400	3.3532	(7.669)	0	0	0
2023/08/02	R209	01/02/2024	12.12	Call	Bond Future	3,603.7100	3.6037	3,326.3100	3.3263	(7.698)	0	0	0
2023/08/02	R209	01/02/2024	12.12	Put	Bond Future	2,245.0700	2.2451	2,429.7100	2.4297	8.224	0	0	0
2023/08/02	R209	02/05/2024	11.18	Call	Bond Future	1,872.1900	1.8722	1,701.9800	1.7020	(9.091)	0	0	0
2023/08/02	R209	02/05/2024	11.18	Put	Bond Future	5,420.4800	5.4205	5,722.4800	5.7225	5.571	0	0	0
2023/08/02	R209	02/05/2024	11.17	Call	Bond Future	1,854.8700	1.8549	1,685.7400	1.6857	(9.118)	0	0	0
2023/08/02	R209	02/05/2024	11.17	Put	Bond Future	5,453.1200	5.4531	5,756.2000	5.7562	5.558	0	0	0
2023/08/02	R209	02/05/2024			Bond Future	11.9171	65.0580	12.0195	64.5857	0.859	0.0000	0.0000	0
2023/08/02	R209	02/05/2024	11.19	Call	Bond Future	1,889.5900	1.8896	1,718.3000	1.7183	(9.065)	0	0	0
2023/08/02	R209	02/05/2024	11.19	Put	Bond Future	5,387.9800	5.3880	5,688.9000	5.6889	5.585	0	0	0
2023/08/02	R209	01/08/2024	11.79	Put	Bond Future	4,328.0900	4.3281	4,575.7100	4.5757	5.721	0	0	0
2023/08/02	R209	01/08/2024	11.80	Call	Bond Future	3,351.8100	3.3518	3,115.6600	3.1157	(7.045)	0	0	0
2023/08/02	R209	01/08/2024	11.80	Put	Bond Future	4,304.1700	4.3042	4,550.8200	4.5508	5.730	0	0	0
2023/08/02	R209	01/08/2024			Bond Future	12.0060	66.5493	12.1120	66.0665	0.883	0.0000	0.0000	0
2023/08/02	R209	01/08/2024	11.79	Call	Bond Future	3,329.0000	3.3290	3,093.8200	3.0938	(7.065)	0	0	0
2023/08/02	R209	01/08/2024	11.78	Call	Bond Future	3,306.2700	3.3063	3,072.0500	3.0720	(7.084)	0	0	0
2023/08/02	R209	01/08/2024	11.78	Put	Bond Future	4,352.1300	4.3521	4,600.7100	4.6007	5.712	0	0	0
2023/08/02	R210	03/08/2023			Bond Future	225.2972	225.2972	225.2583	225.2583	(0.017)	0.0000	0.0000	350
2023/08/02	R210	02/11/2023			Bond Future	227.1237	227.1237	227.0812	227.0812	(0.019)	0.0000	0.0000	70
2023/08/02	R210	01/02/2024			Bond Future	232.2915	232.2915	232.2478	232.2478	(0.019)	0.0000	0.0000	300
2023/08/02	R210	02/05/2024			Bond Future	234.3412	234.3412	234.2979	234.2979	(0.018)	0.0000	0.0000	0
2023/08/02	R210	01/08/2024			Bond Future	239.7663	239.7663	239.7229	239.7229	(0.018)	0.0000	0.0000	0
2023/08/02	R213	03/08/2023	11.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/02	R213	03/08/2023	11.63	Call	Bond Future	3,958.1200	3.9581	3,637.4300	3.6374	(8.102)	0	0	0
2023/08/02	R213	03/08/2023			Bond Future	10.7139	84.1315	10.7860	83.8108	0.673	0.0000	0.0000	4,021
2023/08/02	R213	03/08/2023	11.61	Call	Bond Future	3,874.3600	3.8744	3,553.6700	3.5537	(8.277)	0	0	0
2023/08/02	R213	03/08/2023	11.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/02	R213	03/08/2023	11.62	Call	Bond Future	3,916.2600	3.9163	3,595.5700	3.5956	(8.189)	0	0	0
2023/08/02	R213	03/08/2023	11.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/02	R213	02/11/2023	11.13	Call	Bond Future	2,601.9700	2.6020	2,388.5500	2.3885	(8.202)	0	0	0
2023/08/02	R213	02/11/2023	11.13	Put	Bond Future	1,177.1100	1.1771	1,292.4200	1.2924	9.796	0	0	0
2023/08/02	R213	02/11/2023	10.94	Call	Bond Future	2,099.6900	2.0997	1,909.1300	1.9091	(9.076)	0	0	731
2023/08/02	R213	02/11/2023	10.94	Put	Bond Future	1,488.9500	1.4890	1,627.1200	1.6271	9.280	0	0	0
2023/08/02	R213	02/11/2023			Bond Future	10.7990	82.4177	10.8747	82.0890	0.701	0.0000	0.0000	32,977
2023/08/02	R213	02/11/2023	11.44	Call	Bond Future	3,519.9300	3.5199	3,274.3700	3.2744	(6.976)	0	0	731
2023/08/02	R213	02/11/2023	11.44	Put	Bond Future	788.9600	0.7890	872.1300	0.8721	10.542	0	0	0
2023/08/02	R213	02/11/2023	12.70	Call	Bond Future	7,903.3200	7.9033	7,591.2500	7.5913	(3.949)	0	0	0
2023/08/02	R213	02/11/2023	12.70	Put	Bond Future	134.6200	0.1346	151.2800	0.1513	12.376	0	0	731
2023/08/02	R213	02/11/2023	11.11	Call	Bond Future	2,546.7100	2.5467	2,335.6000	2.3356	(8.290)	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
2023/08/02	R213	02/11/2023	11.11	Put	Bond Future	1,207.0600	1.2071	1,324.6800	1.3247	9.744	0	0	0
2023/08/02	R213	02/11/2023	11.12	Call	Bond Future	2,574.3500	2.5744	2,362.0900	2.3621	(8.245)	0	0	0
2023/08/02	R213	02/11/2023	11.12	Put	Bond Future	1,192.0800	1.1921	1,308.5500	1.3085	9.770	0	0	0
2023/08/02	R213	01/02/2024	11.70	Call	Bond Future	4,645.5000	4.6455	4,403.0400	4.4030	(5.219)	0	0	0
2023/08/02	R213	01/02/2024	11.70	Put	Bond Future	1,263.6200	1.2636	1,357.4400	1.3574	7.425	0	0	0
2023/08/02	R213	01/02/2024	11.71	Call	Bond Future	4,675.0700	4.6751	4,431.9300	4.4319	(5.201)	0	0	0
2023/08/02	R213	01/02/2024	11.71	Put	Bond Future	1,252.9600	1.2530	1,346.1000	1.3461	7.434	0	0	0
2023/08/02	R213	01/02/2024			Bond Future	10.8818	84.2734	10.9613	83.9372	0.730	0.0000	0.0000	0
2023/08/02	R213	01/02/2024	11.72	Call	Bond Future	4,704.8900	4.7049	4,461.0900	4.4611	(5.182)	0	0	0
2023/08/02	R213	01/02/2024	11.72	Put	Bond Future	1,242.5800	1.2426	1,335.0600	1.3351	7.443	0	0	0
2023/08/02	R213	02/05/2024	10.30	Call	Bond Future	1,660.6900	1.6607	1,534.3700	1.5344	(7.606)	0	0	0
2023/08/02	R213	02/05/2024	10.30	Put	Bond Future	4,454.2700	4.4543	4,671.4600	4.6715	4.876	0	0	0
2023/08/02	R213	02/05/2024			Bond Future	10.9606	82.6140	11.0437	82.2705	0.759	0.0000	0.0000	0
2023/08/02	R213	02/05/2024	10.28	Call	Bond Future	1,628.7000	1.6287	1,504.0000	1.5040	(7.656)	0	0	0
2023/08/02	R213	02/05/2024	10.28	Put	Bond Future	4,508.7200	4.5087	4,727.5300	4.7275	4.853	0	0	0
2023/08/02	R213	02/05/2024	10.29	Call	Bond Future	1,644.7900	1.6448	1,519.2700	1.5193	(7.631)	0	0	0
2023/08/02	R213	02/05/2024	10.29	Put	Bond Future	4,481.5800	4.4816	4,699.5700	4.6996	4.864	0	0	0
2023/08/02	R213	01/08/2024	10.86	Call	Bond Future	2,740.9700	2.7410	2,570.9400	2.5709	(6.203)	0	0	0
2023/08/02	R213	01/08/2024	10.86	Put	Bond Future	3,452.4700	3.4525	3,633.5700	3.6336	5.246	0	0	0
2023/08/02	R213	01/08/2024	10.87	Call	Bond Future	2,761.5300	2.7615	2,590.7400	2.5907	(6.185)	0	0	0
2023/08/02	R213	01/08/2024	10.87	Put	Bond Future	3,432.2600	3.4323	3,612.6000	3.6126	5.254	0	0	0
2023/08/02	R213	01/08/2024			Bond Future	11.0354	84.5081	11.1227	84.1570	0.791	0.0000	0.0000	0
2023/08/02	R213	01/08/2024	10.88	Call	Bond Future	2,782.1600	2.7822	2,610.6200	2.6106	(6.166)	0	0	0
2023/08/02	R213	01/08/2024	10.88	Put	Bond Future	3,412.1500	3.4121	3,591.7400	3.5917	5.263	0	0	0
2023/08/02	R214	03/08/2023	12.14	Call	Bond Future	818.2700	0.8183	271.4200	0.2714	(66.830)	0	0	0
2023/08/02	R214	03/08/2023	12.14	Put	Bond Future	59.6300	0.0596	156.1100	0.1561	161.798	0	0	0
2023/08/02	R214	03/08/2023	12.15	Call	Bond Future	859.5700	0.8596	300.7600	0.3008	(65.010)	0	0	0
2023/08/02	R214	03/08/2023	12.15	Put	Bond Future	52.7000	0.0527	137.2200	0.1372	160.380	0	0	0
2023/08/02	R214	03/08/2023			Bond Future	11.9843	62.9969	12.1161	62.3535	1.100	0.0000	0.0000	6,799
2023/08/02	R214	03/08/2023	12.16	Call	Bond Future	901.5000	0.9015	331.7400	0.3317	(63.201)	0	0	0
2023/08/02	R214	03/08/2023	12.16	Put	Bond Future	46.4700	0.0465	120.0400	0.1200	158.317	0	0	0
2023/08/02	R214	02/11/2023	11.45	Put	Bond Future	4,014.4300	4.0144	4,494.2800	4.4943	11.953	0	0	0
2023/08/02	R214	02/11/2023	11.46	Call	Bond Future	844.8300	0.8448	664.1500	0.6642	(21.387)	0	0	0
2023/08/02	R214	02/11/2023	11.46	Put	Bond Future	3,976.6700	3.9767	4,454.1700	4.4542	12.008	0	0	0
2023/08/02	R214	02/11/2023			Bond Future	12.0791	61.0741	12.2157	60.4159	1.130	0.0000	0.0000	20,594
2023/08/02	R214	02/11/2023	11.45	Call	Bond Future	829.9400	0.8299	651.6100	0.6516	(21.487)	0	0	0
2023/08/02	R214	02/11/2023	11.47	Call	Bond Future	859.7900	0.8598	676.7600	0.6768	(21.288)	0	0	0
2023/08/02	R214	02/11/2023	11.47	Put	Bond Future	3,939.0400	3.9390	4,414.1900	4.4142	12.063	0	0	0
2023/08/02	R214	01/02/2024	12.16	Call	Bond Future	2,923.7400	2.9237	2,577.7700	2.5778	(11.833)	0	0	0
2023/08/02	R214	01/02/2024	12.16	Put	Bond Future	2,985.0500	2.9850	3,312.2100	3.3122	10.960	0	0	0
2023/08/02	R214	01/02/2024			Bond Future	12.1728	62.4492	12.3142	61.7761	1.162	0.0000	0.0000	0
2023/08/02	R214	01/02/2024	12.14	Call	Bond Future	2,872.6000	2.8726	2,530.1900	2.5302	(11.920)	0	0	0
2023/08/02	R214	01/02/2024	12.14	Put	Bond Future	3,030.2200	3.0302	3,360.9400	3.3609	10.914	0	0	0
2023/08/02	R214	01/02/2024	12.15	Call	Bond Future	2,898.0300	2.8980	2,553.8400	2.5538	(11.877)	0	0	0
2023/08/02	R214	01/02/2024	12.15	Put	Bond Future	3,007.4700	3.0075	3,336.4100	3.3364	10.937	0	0	0
2023/08/02	R214	02/05/2024	11.46	Call	Bond Future	1,814.9800	1.8150	1,581.0300	1.5810	(12.890)	0	0	0
2023/08/02	R214	02/05/2024	11.46	Put	Bond Future	5,819.6300	5.8196	6,273.7400	6.2737	7.803	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/02	R214	02/05/2024	11.47	Call	Bond Future	1,832.1900	1.8322	1,596.6900	1.5967	(12.853)	0	0	0
2023/08/02	R214	02/05/2024	11.47	Put	Bond Future	5,784.4000	5.7844	6,236.9600	6.2370	7.824	0	0	0
2023/08/02	R214	02/05/2024			Bond Future	12.2621	60.5518	12.4084	59.8637	1.193	0.0000	0.0000	0
2023/08/02	R214	02/05/2024	11.48	Call	Bond Future	1,849.6900	1.8497	1,612.6300	1.6126	(12.816)	0	0	0
2023/08/02	R214	02/05/2024	11.48	Put	Bond Future	5,749.5200	5.7495	6,200.5200	6.2005	7.844	0	0	0
2023/08/02	R214	01/08/2024	12.18	Call	Bond Future	3,429.9300	3.4299	3,085.3600	3.0854	(10.046)	0	0	0
2023/08/02	R214	01/08/2024	12.18	Put	Bond Future	4,231.9400	4.2319	4,590.9500	4.5910	8.483	0	0	0
2023/08/02	R214	01/08/2024			Bond Future	12.3491	61.9399	12.5005	61.2363	1.225	0.0000	0.0000	0
2023/08/02	R214	01/08/2024	12.16	Call	Bond Future	3,383.0700	3.3831	3,041.3800	3.0414	(10.100)	0	0	0
2023/08/02	R214	01/08/2024	12.16	Put	Bond Future	4,281.0200	4.2810	4,642.9100	4.6429	8.453	0	0	0
2023/08/02	R214	01/08/2024	12.17	Call	Bond Future	3,406.5900	3.4066	3,063.4600	3.0635	(10.073)	0	0	0
2023/08/02	R214	01/08/2024	12.17	Put	Bond Future	4,256.5400	4.2565	4,616.9900	4.6170	8.468	0	0	0
2023/08/02	R248	03/08/2023	11.80	Call	Bond Future	3.7500	0.0038	0.0000	0.0000	(100.000)	0	0	1,053
2023/08/02	R248	03/08/2023	11.80	Put	Bond Future	2,051.0100	2.0510	2,913.6900	2.9137	42.061	0	0	0
2023/08/02	R248	03/08/2023	12.11	Call	Bond Future	302.0000	0.3020	17.0700	0.0171	(94.348)	0	0	0
2023/08/02	R248	03/08/2023	12.11	Put	Bond Future	449.1800	0.4492	1,030.6800	1.0307	129.458	0	0	0
2023/08/02	R248	03/08/2023			Bond Future	12.1346	77.4663	12.2812	76.5999	1.208	0.0000	0.0000	48,844
2023/08/02	R248	03/08/2023	12.09	Call	Bond Future	251.9500	0.2520	10.9100	0.0109	(95.670)	0	0	0
2023/08/02	R248	03/08/2023	12.09	Put	Bond Future	519.1600	0.5192	1,144.5500	1.1445	120.462	0	0	0
2023/08/02	R248	03/08/2023	12.10	Call	Bond Future	276.2400	0.2762	13.7000	0.0137	(95.041)	0	0	0
2023/08/02	R248	03/08/2023	12.10	Put	Bond Future	483.3900	0.4834	1,087.2800	1.0873	124.928	0	0	0
2023/08/02	R248	03/08/2023	12.30	Call	Bond Future	1,050.0200	1.0500	323.4900	0.3235	(69.192)	0	0	1,053
2023/08/02	R248	03/08/2023	12.30	Put	Bond Future	73.8500	0.0738	213.7500	0.2138	189.438	0	0	0
2023/08/02	R248	03/08/2023	13.20	Call	Bond Future	5,906.1700	5.9062	5,039.7400	5.0397	(14.670)	0	0	0
2023/08/02	R248	03/08/2023	13.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,053
2023/08/02	R248	02/11/2023	12.50	Call	Bond Future	3,499.8200	3.4998	2,969.3500	2.9694	(15.157)	0	0	207
2023/08/02	R248	02/11/2023	13.60	Call	Bond Future	7,891.1000	7.8911	7,133.2100	7.1332	(9.604)	0	0	0
2023/08/02	R248	02/11/2023	13.60	Put	Bond Future	577.4300	0.5774	705.8800	0.7059	22.245	0	0	207
2023/08/02	R248	02/11/2023	11.47	Call	Bond Future	811.7100	0.8117	612.3800	0.6124	(24.557)	0	0	0
2023/08/02	R248	02/11/2023	11.48	Call	Bond Future	827.2700	0.8273	625.0300	0.6250	(24.447)	0	0	0
2023/08/02	R248	02/11/2023	11.49	Put	Bond Future	5,471.1400	5.4711	6,152.3000	6.1523	12.450	0	0	0
2023/08/02	R248	02/11/2023			Bond Future	12.2350	74.7172	12.3872	73.8308	1.244	0.0000	0.0000	232,468
2023/08/02	R248	02/11/2023	11.80	Call	Bond Future	1,436.3900	1.4364	1,133.3100	1.1333	(21.100)	0	0	207
2023/08/02	R248	02/11/2023	11.80	Put	Bond Future	4,077.8000	4.0778	4,661.0600	4.6611	14.303	0	0	0
2023/08/02	R248	02/11/2023	12.50	Put	Bond Future	1,968.8800	1.9689	2,324.7500	2.3247	18.075	0	0	0
2023/08/02	R248	02/11/2023	11.47	Put	Bond Future	5,570.9900	5.5710	6,258.0000	6.2580	12.332	0	0	0
2023/08/02	R248	02/11/2023	11.48	Put	Bond Future	5,520.8600	5.5209	6,204.9600	6.2050	12.391	0	0	0
2023/08/02	R248	02/11/2023	11.49	Call	Bond Future	843.1500	0.8431	637.9700	0.6380	(24.335)	0	0	0
2023/08/02	R248	01/02/2024	12.14	Call	Bond Future	3,062.5300	3.0625	2,642.5100	2.6425	(13.715)	0	0	0
2023/08/02	R248	01/02/2024	12.14	Put	Bond Future	4,206.5700	4.2066	4,693.0400	4.6930	11.565	0	0	0
2023/08/02	R248	01/02/2024	12.15	Call	Bond Future	3,091.4700	3.0915	2,669.0000	2.6690	(13.666)	0	0	0
2023/08/02	R248	01/02/2024	12.15	Put	Bond Future	4,175.9400	4.1759	4,659.9600	4.6600	11.591	0	0	0
2023/08/02	R248	01/02/2024			Bond Future	12.3346	76.3995	12.4926	75.4930	1.281	0.0000	0.0000	0
2023/08/02	R248	01/02/2024	12.16	Call	Bond Future	3,120.5300	3.1205	2,695.6200	2.6956	(13.617)	0	0	0
2023/08/02	R248	01/02/2024	12.16	Put	Bond Future	4,145.5100	4.1455	4,627.0900	4.6271	11.617	0	0	0
2023/08/02	R248	02/05/2024	11.46	Call	Bond Future	1,993.2900	1.9933	1,707.6800	1.7077	(14.329)	0	0	0
2023/08/02	R248	02/05/2024	11.47	Call	Bond Future	2,013.0200	2.0130	1,725.3900	1.7254	(14.288)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/02	R248	02/05/2024	11.48	Put	Bond Future	7,849.8300	7.8498	8,486.7300	8.4867	8.114	0	0	0
2023/08/02	R248	02/05/2024			Bond Future	12.4298	73.6722	12.5936	72.7456	1.318	0.0000	0.0000	0
2023/08/02	R248	02/05/2024	11.46	Put	Bond Future	7,941.4800	7.9415	8,582.4200	8.5824	8.071	0	0	0
2023/08/02	R248	02/05/2024	11.47	Put	Bond Future	7,895.5500	7.8955	8,534.4700	8.5345	8.092	0	0	0
2023/08/02	R248	02/05/2024	11.48	Call	Bond Future	2,032.8600	2.0329	1,743.2100	1.7432	(14.248)	0	0	0
2023/08/02	R248	01/08/2024	12.30	Call	Bond Future	4,272.2600	4.2723	3,815.6500	3.8156	(10.688)	0	0	0
2023/08/02	R248	01/08/2024	12.30	Put	Bond Future	5,549.9600	5.5500	6,040.9400	6.0409	8.847	0	0	0
2023/08/02	R248	01/08/2024	12.31	Call	Bond Future	4,300.4500	4.3005	3,842.0000	3.8420	(10.661)	0	0	0
2023/08/02	R248	01/08/2024	12.31	Put	Bond Future	5,519.9700	5.5200	6,009.1100	6.0091	8.861	0	0	0
2023/08/02	R248	01/08/2024			Bond Future	12.5229	75.3611	12.6928	74.4135	1.357	0.0000	0.0000	13,000
2023/08/02	R248	01/08/2024	12.32	Call	Bond Future	4,328.7200	4.3287	3,868.4200	3.8684	(10.634)	0	0	0
2023/08/02	R248	01/08/2024	12.32	Put	Bond Future	5,490.1400	5.4901	5,977.4300	5.9774	8.876	0	0	0
Total													1881696