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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/07/2023 TO 13/07/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/13	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/13	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/13	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/13	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/13	2025	03/08/2023		Bond Future	169.6715	169.6715	169.6233	169.6233	(0.028)	0.0000	0.0000	1,376
2023/07/13	2025	02/11/2023		Bond Future	173.4491	173.4491	173.3994	173.3994	(0.029)	0.0000	0.0000	4,839
2023/07/13	2025	01/02/2024		Bond Future	175.6437	175.6437	175.5928	175.5928	(0.029)	0.0000	0.0000	0
2023/07/13	2025	02/05/2024		Bond Future	179.6811	179.6811	179.6293	179.6293	(0.029)	0.0000	0.0000	0
2023/07/13	2025	01/08/2024		Bond Future	181.9854	181.9854	181.9330	181.9330	(0.029)	0.0000	0.0000	0
2023/07/13	2029	03/08/2023		Bond Future	122.9973	122.9973	122.9977	122.9977	0.000	0.0000	0.0000	1,897
2023/07/13	2029	02/11/2023		Bond Future	124.4041	124.4041	124.4043	124.4043	0.000	0.0000	0.0000	1,197

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/13	2029	01/02/2024			Bond Future	127.2645	127.2645	127.2646	127.2646	0.000	0.0000	0.0000	0
2023/07/13	2029	02/05/2024			Bond Future	128.8223	128.8223	128.8226	128.8226	0.000	0.0000	0.0000	0
2023/07/13	2029	01/08/2024			Bond Future	131.7938	131.7938	131.7944	131.7944	0.000	0.0000	0.0000	0
2023/07/13	2030	03/08/2023	10.40	Call	Bond Future	484.8600	0.4849	678.8000	0.6788	39.999	0	0	1,012
2023/07/13	2030	03/08/2023	10.65	Call	Bond Future	1,104.9900	1.1050	1,403.1300	1.4031	26.981	0	0	350
2023/07/13	2030	03/08/2023	10.65	Put	Bond Future	475.5700	0.4756	313.6900	0.3137	(34.039)	0	0	0
2023/07/13	2030	03/08/2023	11.34	Call	Bond Future	3,549.7300	3.5497	3,983.0000	3.9830	12.206	0	0	0
2023/07/13	2030	03/08/2023	11.34	Put	Bond Future	59.2400	0.0592	32.4900	0.0325	(45.155)	0	0	0
2023/07/13	2030	03/08/2023	12.89	Call	Bond Future	9,499.9400	9.4999	9,959.8100	9.9598	4.841	0	0	0
2023/07/13	2030	03/08/2023	12.89	Put	Bond Future	0.2400	0.0002	0.0900	0.0001	(62.500)	0	0	350
2023/07/13	2030	03/08/2023	11.35	Call	Bond Future	3,588.4300	3.5884	4,022.4800	4.0225	12.096	0	0	0
2023/07/13	2030	03/08/2023	11.36	Put	Bond Future	55.5300	0.0555	30.3000	0.0303	(45.435)	0	0	0
2023/07/13	2030	03/08/2023			Bond Future	10.5020	88.6212	10.3947	89.0812	(1.022)	0.0000	0.0000	54,444
2023/07/13	2030	03/08/2023	10.40	Put	Bond Future	921.9600	0.9220	655.8800	0.6559	(28.860)	0	0	0
2023/07/13	2030	03/08/2023	11.35	Put	Bond Future	57.3500	0.0574	31.3800	0.0314	(45.283)	0	0	0
2023/07/13	2030	03/08/2023	11.36	Call	Bond Future	3,627.1800	3.6272	4,061.9700	4.0620	11.987	0	0	0
2023/07/13	2030	03/08/2023	12.59	Call	Bond Future	8,380.6900	8.3807	8,840.2000	8.8402	5.483	0	0	0
2023/07/13	2030	03/08/2023	12.59	Put	Bond Future	0.8700	0.0009	0.3600	0.0004	(58.621)	0	0	1,012
2023/07/13	2030	02/11/2023	12.27	Put	Bond Future	235.8400	0.2358	192.2500	0.1923	(18.483)	0	0	500
2023/07/13	2030	02/11/2023	11.43	Call	Bond Future	4,120.6200	4.1206	4,482.9800	4.4830	8.794	0	0	0
2023/07/13	2030	02/11/2023	11.43	Put	Bond Future	676.6000	0.6766	569.0500	0.5691	(15.896)	0	0	500
2023/07/13	2030	02/11/2023	10.80	Call	Bond Future	2,340.3200	2.3403	2,617.8500	2.6179	11.859	0	0	0
2023/07/13	2030	02/11/2023	10.80	Put	Bond Future	1,429.4900	1.4295	1,237.1100	1.2371	(13.458)	0	0	0
2023/07/13	2030	02/11/2023	10.81	Call	Bond Future	2,365.0000	2.3650	2,644.1300	2.6441	11.803	0	0	0
2023/07/13	2030	02/11/2023	10.81	Put	Bond Future	1,413.2300	1.4132	1,222.4500	1.2225	(13.500)	0	0	0
2023/07/13	2030	02/11/2023	10.07	Call	Bond Future	944.4300	0.9444	1,099.9900	1.1000	16.471	0	0	800
2023/07/13	2030	02/11/2023	10.07	Put	Bond Future	3,088.5000	3.0885	2,774.1500	2.7742	(10.178)	0	0	0
2023/07/13	2030	02/11/2023	10.39	Call	Bond Future	1,452.2800	1.4523	1,661.1700	1.6612	14.384	0	0	500
2023/07/13	2030	02/11/2023	9.57	Call	Bond Future	450.7600	0.4508	538.3400	0.5383	19.429	0	0	800
2023/07/13	2030	02/11/2023	9.57	Put	Bond Future	4,764.4200	4.7644	4,382.0900	4.3821	(8.025)	0	0	0
2023/07/13	2030	02/11/2023			Bond Future	10.5790	90.5725	10.4662	91.0424	(1.067)	0.0000	0.0000	73,554
2023/07/13	2030	02/11/2023	12.27	Call	Bond Future	6,915.6500	6.9157	7,341.9700	7.3420	6.165	0	0	0
2023/07/13	2030	02/11/2023	11.12	Call	Bond Future	3,192.2900	3.1923	3,517.0500	3.5170	10.173	0	0	500
2023/07/13	2030	02/11/2023	11.12	Put	Bond Future	983.0800	0.9831	837.9300	0.8379	(14.765)	0	0	0
2023/07/13	2030	02/11/2023	11.57	Call	Bond Future	4,563.8100	4.5638	4,940.4600	4.9405	8.253	0	0	0
2023/07/13	2030	02/11/2023	11.57	Put	Bond Future	569.4300	0.5694	476.1700	0.4762	(16.378)	0	0	800
2023/07/13	2030	02/11/2023	10.82	Call	Bond Future	2,389.8200	2.3898	2,670.5200	2.6705	11.746	0	0	0
2023/07/13	2030	02/11/2023	10.82	Put	Bond Future	1,397.1300	1.3971	1,207.9200	1.2079	(13.543)	0	0	0
2023/07/13	2030	02/11/2023	10.39	Put	Bond Future	2,241.0500	2.2410	1,980.0300	1.9800	(11.647)	0	0	0
2023/07/13	2030	02/11/2023	10.62	Call	Bond Future	1,920.1600	1.9202	2,168.2100	2.1682	12.918	0	0	500
2023/07/13	2030	02/11/2023	10.62	Put	Bond Future	1,750.4500	1.7504	1,528.5900	1.5286	(12.674)	0	0	0
2023/07/13	2030	02/11/2023	9.89	Call	Bond Future	725.3800	0.7254	853.4800	0.8535	17.660	0	0	500
2023/07/13	2030	02/11/2023	9.89	Put	Bond Future	3,643.1300	3.6431	3,301.3200	3.3013	(9.382)	0	0	0
2023/07/13	2030	01/02/2024	11.86	Put	Bond Future	844.6800	0.8447	740.5200	0.7405	(12.331)	0	0	500
2023/07/13	2030	01/02/2024	12.10	Put	Bond Future	688.0900	0.6881	600.7300	0.6007	(12.696)	0	0	400
2023/07/13	2030	01/02/2024	11.37	Call	Bond Future	4,128.3900	4.1284	4,461.6600	4.4617	8.073	0	0	0
2023/07/13	2030	01/02/2024	11.37	Put	Bond Future	1,282.9200	1.2829	1,135.7400	1.1357	(11.472)	0	0	0

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2023/07/13	2030	01/02/2024	11.85	Call	Bond Future	5,526.0100	5.5260	5,901.5400	5.9015	6.796	0	0	0
2023/07/13	2030	01/02/2024	11.85	Put	Bond Future	851.9800	0.8520	747.0600	0.7471	(12.315)	0	0	500
2023/07/13	2030	01/02/2024	10.16	Call	Bond Future	1,482.0600	1.4821	1,666.5700	1.6666	12.450	0	0	200
2023/07/13	2030	01/02/2024	10.16	Put	Bond Future	3,472.9800	3.4730	3,177.0400	3.1770	(8.521)	0	0	0
2023/07/13	2030	01/02/2024	11.00	Call	Bond Future	3,157.0500	3.1570	3,449.7000	3.4497	9.270	0	0	0
2023/07/13	2030	01/02/2024	9.93	Call	Bond Future	1,171.2000	1.1712	1,327.1100	1.3271	13.312	0	0	1,360
2023/07/13	2030	01/02/2024	9.93	Put	Bond Future	4,119.7000	4.1197	3,795.1600	3.7952	(7.878)	0	0	0
2023/07/13	2030	01/02/2024	10.00	Call	Bond Future	1,251.8400	1.2518	1,415.9700	1.4160	13.111	0	0	500
2023/07/13	2030	01/02/2024	10.00	Put	Bond Future	3,907.5700	3.9076	3,591.2500	3.5913	(8.095)	0	0	0
2023/07/13	2030	01/02/2024	9.57	Put	Bond Future	5,293.1900	5.2932	4,930.2000	4.9302	(6.858)	0	0	0
2023/07/13	2030	01/02/2024	9.89	Put	Bond Future	4,243.3200	4.2433	3,914.1700	3.9142	(7.757)	0	0	0
2023/07/13	2030	01/02/2024			Bond Future	10.6481	88.6277	10.5290	89.1082	(1.118)	0.0000	0.0000	0
2023/07/13	2030	01/02/2024	11.86	Call	Bond Future	5,556.2800	5.5563	5,932.5700	5.9326	6.772	0	0	0
2023/07/13	2030	01/02/2024	12.10	Call	Bond Future	6,295.0700	6.2951	6,688.1600	6.6882	6.244	0	0	0
2023/07/13	2030	01/02/2024	11.75	Call	Bond Future	5,225.1900	5.2252	5,592.8700	5.5929	7.037	0	0	0
2023/07/13	2030	01/02/2024	11.75	Put	Bond Future	928.0300	0.9280	815.2600	0.8153	(12.152)	0	0	200
2023/07/13	2030	01/02/2024	11.31	Call	Bond Future	3,963.3600	3.9634	4,290.5100	4.2905	8.254	0	0	0
2023/07/13	2030	01/02/2024	11.31	Put	Bond Future	1,349.9700	1.3500	1,196.6700	1.1967	(11.356)	0	0	1,360
2023/07/13	2030	01/02/2024	11.35	Call	Bond Future	4,073.1300	4.0731	4,404.3700	4.4044	8.132	0	0	0
2023/07/13	2030	01/02/2024	11.35	Put	Bond Future	1,304.9300	1.3049	1,155.7200	1.1557	(11.434)	0	0	0
2023/07/13	2030	01/02/2024	11.36	Call	Bond Future	4,100.6100	4.1006	4,432.8700	4.4329	8.103	0	0	0
2023/07/13	2030	01/02/2024	11.36	Put	Bond Future	1,293.7700	1.2938	1,145.5800	1.1456	(11.454)	0	0	0
2023/07/13	2030	01/02/2024	10.39	Call	Bond Future	1,858.2900	1.8583	2,072.9000	2.0729	11.549	0	0	500
2023/07/13	2030	01/02/2024	10.39	Put	Bond Future	2,904.1000	2.9041	2,638.2600	2.6383	(9.154)	0	0	0
2023/07/13	2030	01/02/2024	11.00	Put	Bond Future	1,755.3700	1.7554	1,567.5700	1.5676	(10.699)	0	0	700
2023/07/13	2030	01/02/2024	10.07	Call	Bond Future	1,349.4100	1.3494	1,522.3800	1.5224	12.818	0	0	400
2023/07/13	2030	01/02/2024	10.07	Put	Bond Future	3,713.5400	3.7135	3,406.0600	3.4061	(8.280)	0	0	0
2023/07/13	2030	01/02/2024	9.57	Call	Bond Future	820.3600	0.8204	937.8200	0.9378	14.318	0	0	400
2023/07/13	2030	01/02/2024	9.89	Call	Bond Future	1,127.0000	1.1270	1,278.3000	1.2783	13.425	0	0	500
2023/07/13	2030	02/05/2024	11.12	Put	Bond Future	2,082.0500	2.0821	1,888.0200	1.8880	(9.319)	0	0	0
2023/07/13	2030	02/05/2024	12.38	Call	Bond Future	7,047.4700	7.0475	7,443.1000	7.4431	5.614	0	0	0
2023/07/13	2030	02/05/2024	12.38	Put	Bond Future	894.0600	0.8941	798.1500	0.7981	(10.727)	0	0	1,080
2023/07/13	2030	02/05/2024	10.62	Call	Bond Future	2,490.7000	2.4907	2,734.0800	2.7341	9.772	0	0	500
2023/07/13	2030	02/05/2024	10.62	Put	Bond Future	2,912.7700	2.9128	2,664.6100	2.6646	(8.520)	0	0	0
2023/07/13	2030	02/05/2024	10.82	Call	Bond Future	2,905.5900	2.9056	3,171.3800	3.1714	9.148	0	0	1,080
2023/07/13	2030	02/05/2024	10.82	Put	Bond Future	2,548.2200	2.5482	2,322.4700	2.3225	(8.859)	0	0	0
2023/07/13	2030	02/05/2024	9.81	Call	Bond Future	1,241.0400	1.2410	1,393.6700	1.3937	12.299	0	0	0
2023/07/13	2030	02/05/2024	9.81	Put	Bond Future	4,908.8900	4.9089	4,569.9800	4.5700	(6.904)	0	0	0
2023/07/13	2030	02/05/2024	9.82	Call	Bond Future	1,252.0100	1.2520	1,405.6500	1.4056	12.271	0	0	0
2023/07/13	2030	02/05/2024	9.82	Put	Bond Future	4,878.9000	4.8789	4,541.0000	4.5410	(6.926)	0	0	0
2023/07/13	2030	02/05/2024	9.66	Call	Bond Future	1,088.2000	1.0882	1,226.1400	1.2261	12.676	0	0	1,000
2023/07/13	2030	02/05/2024	9.66	Put	Bond Future	5,373.1700	5.3732	5,019.5700	5.0196	(6.581)	0	0	0
2023/07/13	2030	02/05/2024			Bond Future	10.7280	90.6443	10.6023	91.1358	(1.172)	0.0000	0.0000	0
2023/07/13	2030	02/05/2024	13.15	Call	Bond Future	9,354.9800	9.3550	9,787.0400	9.7870	4.619	0	0	0
2023/07/13	2030	02/05/2024	13.15	Put	Bond Future	516.7100	0.5167	457.2300	0.4572	(11.511)	0	0	500
2023/07/13	2030	02/05/2024	11.12	Call	Bond Future	3,592.6800	3.5927	3,890.1900	3.8902	8.281	0	0	500
2023/07/13	2030	02/05/2024	11.94	Call	Bond Future	5,768.4000	5.7684	6,136.2100	6.1362	6.376	0	0	0
2023/07/13	2030	02/05/2024	11.94	Put	Bond Future	1,200.2300	1.2002	1,076.5000	1.0765	(10.309)	0	0	1,000

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2023/07/13	2030	02/05/2024	10.16	Call	Bond Future	1,691.1600		1.6912	1,881.6300	1.8816	11.263	0	0	1,000
2023/07/13	2030	02/05/2024	10.16	Put	Bond Future	3,938.7500		3.9388	3,637.6800	3.6377	(7.644)	0	0	0
2023/07/13	2030	02/05/2024	9.83	Call	Bond Future	1,262.7500		1.2628	1,417.4100	1.4174	12.248	0	0	0
2023/07/13	2030	02/05/2024	9.83	Put	Bond Future	4,848.7000		4.8487	4,511.8200	4.5118	(6.948)	0	0	0
2023/07/13	2030	01/08/2024	10.37	Call	Bond Future	2,146.6200		2.1466	2,363.1600	2.3632	10.087	0	0	0
2023/07/13	2030	01/08/2024	10.37	Put	Bond Future	3,838.6800		3.8387	3,552.3100	3.5523	(7.460)	0	0	0
2023/07/13	2030	01/08/2024	10.38	Call	Bond Future	2,163.2000		2.1632	2,380.7900	2.3808	10.059	0	0	0
2023/07/13	2030	01/08/2024	10.38	Put	Bond Future	3,816.7700		3.8168	3,531.4500	3.5314	(7.475)	0	0	0
2023/07/13	2030	01/08/2024			Bond Future	10.8146		88.7087	10.6814	89.2116	(1.232)	0.0000	0.0000	0
2023/07/13	2030	01/08/2024	10.39	Call	Bond Future	2,179.8600		2.1799	2,398.5100	2.3985	10.030	0	0	0
2023/07/13	2030	01/08/2024	10.39	Put	Bond Future	3,794.9500		3.7950	3,510.6900	3.5107	(7.490)	0	0	0
2023/07/13	2032	03/08/2023	9.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,500
2023/07/13	2032	03/08/2023	9.60	Put	Bond Future	8,092.3100		8.0923	7,444.2200	7.4442	(8.009)	0	0	0
2023/07/13	2032	03/08/2023	10.30	Call	Bond Future	0.2300		0.0002	1.0000	0.0010	334.783	0	0	7,500
2023/07/13	2032	03/08/2023	10.30	Put	Bond Future	4,351.6400		4.3516	3,704.3200	3.7043	(14.875)	0	0	0
2023/07/13	2032	03/08/2023	12.04	Call	Bond Future	4,181.3800		4.1814	4,799.3000	4.7993	14.778	0	0	3,000
2023/07/13	2032	03/08/2023	12.04	Put	Bond Future	57.6800		0.0577	27.5100	0.0275	(52.306)	0	0	3,000
2023/07/13	2032	03/08/2023	11.77	Call	Bond Future	3,015.0300		3.0150	3,597.8000	3.5978	19.329	0	0	0
2023/07/13	2032	03/08/2023	11.77	Put	Bond Future	134.0900		0.1341	68.7700	0.0688	(48.714)	0	0	0
2023/07/13	2032	03/08/2023	11.90	Call	Bond Future	3,571.9800		3.5720	4,174.8500	4.1749	16.878	0	0	5,000
2023/07/13	2032	03/08/2023	11.90	Put	Bond Future	89.5000		0.0895	44.2800	0.0443	(50.525)	0	0	0
2023/07/13	2032	03/08/2023	11.55	Call	Bond Future	2,110.4300		2.1104	2,640.2200	2.6402	25.103	0	0	0
2023/07/13	2032	03/08/2023	11.55	Put	Bond Future	261.0600		0.2611	142.7600	0.1428	(45.315)	0	0	7,500
2023/07/13	2032	03/08/2023			Bond Future	11.1646		87.0076	11.0321	87.6557	(1.186)	0.0000	0.0000	79,302
2023/07/13	2032	03/08/2023	11.45	Call	Bond Future	1,725.5100		1.7255	2,220.7400	2.2207	28.701	0	0	0
2023/07/13	2032	03/08/2023	11.45	Put	Bond Future	350.7600		0.3508	197.9000	0.1979	(43.580)	0	0	7,500
2023/07/13	2032	03/08/2023	12.00	Call	Bond Future	4,006.7900		4.0068	4,620.9200	4.6209	15.327	0	0	5,000
2023/07/13	2032	03/08/2023	12.00	Put	Bond Future	65.6000		0.0656	31.6400	0.0316	(51.768)	0	0	0
2023/07/13	2032	03/08/2023	11.76	Call	Bond Future	2,972.7400		2.9727	3,553.6600	3.5537	19.542	0	0	0
2023/07/13	2032	03/08/2023	11.76	Put	Bond Future	138.3200		0.1383	71.1500	0.0712	(48.561)	0	0	0
2023/07/13	2032	03/08/2023	11.50	Call	Bond Future	1,915.7500		1.9157	2,429.0800	2.4291	26.795	0	0	11,000
2023/07/13	2032	03/08/2023	11.50	Put	Bond Future	303.2400		0.3032	168.4800	0.1685	(44.440)	0	0	11,000
2023/07/13	2032	03/08/2023	11.75	Call	Bond Future	2,930.5400		2.9305	3,509.5600	3.5096	19.758	0	0	0
2023/07/13	2032	03/08/2023	11.75	Put	Bond Future	142.6700		0.1427	73.6000	0.0736	(48.412)	0	0	0
2023/07/13	2032	02/11/2023	11.90	Call	Bond Future	4,033.5900		4.0336	4,510.7400	4.5107	11.829	0	0	0
2023/07/13	2032	02/11/2023	11.90	Put	Bond Future	1,058.9300		1.0589	873.8600	0.8739	(17.477)	0	0	0
2023/07/13	2032	02/11/2023	11.24	Call	Bond Future	2,092.1800		2.0922	2,433.6300	2.4336	16.320	0	0	0
2023/07/13	2032	02/11/2023	11.24	Put	Bond Future	2,189.1000		2.1891	1,868.3300	1.8683	(14.653)	0	0	0
2023/07/13	2032	02/11/2023	10.71	Call	Bond Future	1,030.2100		1.0302	1,246.5500	1.2466	21.000	0	0	500
2023/07/13	2032	02/11/2023	11.09	Put	Bond Future	2,557.4300		2.5574	2,201.1300	2.2011	(13.932)	0	0	0
2023/07/13	2032	02/11/2023	10.59	Call	Bond Future	854.6300		0.8546	1,044.3000	1.0443	22.193	0	0	500
2023/07/13	2032	02/11/2023	10.59	Put	Bond Future	4,127.5900		4.1276	3,655.0400	3.6550	(11.449)	0	0	0
2023/07/13	2032	02/11/2023			Bond Future	11.2603		84.7604	11.1220	85.4226	(1.229)	0.0000	0.0000	175,537
2023/07/13	2032	02/11/2023	11.78	Call	Bond Future	3,640.5900		3.6406	4,096.4700	4.0965	12.522	0	0	0
2023/07/13	2032	02/11/2023	11.78	Put	Bond Future	1,213.2800		1.2133	1,006.9400	1.0069	(17.007)	0	0	500
2023/07/13	2032	02/11/2023	12.26	Call	Bond Future	5,286.3200		5.2863	5,817.3500	5.8174	10.045	0	0	0
2023/07/13	2032	02/11/2023	12.26	Put	Bond Future	698.4000		0.6984	567.2100	0.5672	(18.784)	0	0	500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/13	2032	02/11/2023	11.23	Call	Bond Future	2,067.6600	2.0677	2,406.7700	2.4068	16.401	0	0	0
2023/07/13	2032	02/11/2023	11.23	Put	Bond Future	2,212.2900	2.2123	1,889.1800	1.8892	(14.605)	0	0	0
2023/07/13	2032	02/11/2023	11.28	Call	Bond Future	2,192.5000	2.1925	2,543.2600	2.5433	15.998	0	0	0
2023/07/13	2032	02/11/2023	11.28	Put	Bond Future	2,098.9500	2.0990	1,787.4900	1.7875	(14.839)	0	0	500
2023/07/13	2032	02/11/2023	10.71	Put	Bond Future	3,705.1700	3.7052	3,259.2900	3.2593	(12.034)	0	0	0
2023/07/13	2032	02/11/2023	11.09	Call	Bond Future	1,741.1800	1.7412	2,047.1000	2.0471	17.570	0	0	500
2023/07/13	2032	02/11/2023	11.22	Call	Bond Future	2,043.2900	2.0433	2,380.0500	2.3800	16.481	0	0	0
2023/07/13	2032	02/11/2023	11.22	Put	Bond Future	2,235.6600	2.2357	1,910.2000	1.9102	(14.558)	0	0	0
2023/07/13	2032	01/02/2024	12.50	Call	Bond Future	6,322.9500	6.3229	6,841.3800	6.8414	8.199	0	0	0
2023/07/13	2032	01/02/2024	12.73	Call	Bond Future	7,107.0100	7.1070	7,648.1200	7.6481	7.614	0	0	0
2023/07/13	2032	01/02/2024	12.73	Put	Bond Future	981.5200	0.9815	845.4500	0.8455	(13.863)	0	0	500
2023/07/13	2032	01/02/2024	11.83	Call	Bond Future	4,187.4200	4.1874	4,620.9600	4.6210	10.353	0	0	0
2023/07/13	2032	01/02/2024	11.83	Put	Bond Future	1,982.2800	1.9823	1,738.6400	1.7386	(12.291)	0	0	0
2023/07/13	2032	01/02/2024	11.84	Call	Bond Future	4,217.1500	4.2171	4,652.1700	4.6522	10.315	0	0	0
2023/07/13	2032	01/02/2024	11.84	Put	Bond Future	1,967.0400	1.9670	1,724.8800	1.7249	(12.311)	0	0	0
2023/07/13	2032	01/02/2024	10.78	Call	Bond Future	1,662.9600	1.6630	1,916.4000	1.9164	15.240	0	0	200
2023/07/13	2032	01/02/2024	11.09	Call	Bond Future	2,266.4600	2.2665	2,575.8600	2.5759	13.651	0	0	500
2023/07/13	2032	01/02/2024	11.09	Put	Bond Future	3,481.0900	3.4811	3,113.3100	3.1133	(10.565)	0	0	0
2023/07/13	2032	01/02/2024	11.75	Call	Bond Future	3,952.1200	3.9521	4,373.6200	4.3736	10.665	0	0	0
2023/07/13	2032	01/02/2024	11.75	Put	Bond Future	2,107.9100	2.1079	1,852.2300	1.8522	(12.130)	0	0	200
2023/07/13	2032	01/02/2024	10.01	Call	Bond Future	714.0500	0.7141	848.8000	0.8488	18.871	0	0	1,200
2023/07/13	2032	01/02/2024	10.01	Put	Bond Future	7,262.1400	7.2621	6,719.7100	6.7197	(7.469)	0	0	0
2023/07/13	2032	01/02/2024	10.59	Call	Bond Future	1,351.2000	1.3512	1,571.2100	1.5712	16.283	0	0	500
2023/07/13	2032	01/02/2024			Bond Future	11.3483	86.6897	11.2037	87.3668	(1.274)	0.0000	0.0000	0
2023/07/13	2032	01/02/2024	12.50	Put	Bond Future	1,175.3300	1.1753	1,016.5800	1.0166	(13.507)	0	0	200
2023/07/13	2032	01/02/2024	12.62	Call	Bond Future	6,729.6700	6.7297	7,260.3200	7.2603	7.885	0	0	0
2023/07/13	2032	01/02/2024	12.62	Put	Bond Future	1,069.8400	1.0698	923.3100	0.9233	(13.696)	0	0	1,200
2023/07/13	2032	01/02/2024	11.85	Call	Bond Future	4,246.9600	4.2470	4,683.4500	4.6835	10.278	0	0	0
2023/07/13	2032	01/02/2024	11.85	Put	Bond Future	1,951.9100	1.9519	1,711.2200	1.7112	(12.331)	0	0	0
2023/07/13	2032	01/02/2024	10.78	Put	Bond Future	4,365.7100	4.3657	3,941.9700	3.9420	(9.706)	0	0	0
2023/07/13	2032	01/02/2024	10.59	Put	Bond Future	4,982.7800	4.9828	4,525.6100	4.5256	(9.175)	0	0	0
2023/07/13	2032	01/02/2024	10.76	Call	Bond Future	1,628.1400	1.6281	1,878.0100	1.8780	15.347	0	0	1,200
2023/07/13	2032	01/02/2024	10.76	Put	Bond Future	4,428.0500	4.4281	4,000.7400	4.0007	(9.650)	0	0	0
2023/07/13	2032	02/05/2024	12.90	Call	Bond Future	7,516.3200	7.5163	8,060.0100	8.0600	7.233	0	0	0
2023/07/13	2032	02/05/2024	13.18	Call	Bond Future	8,450.7300	8.4507	9,016.7400	9.0167	6.698	0	0	0
2023/07/13	2032	02/05/2024	13.18	Put	Bond Future	1,007.4100	1.0074	880.7300	0.8807	(12.575)	0	0	500
2023/07/13	2032	02/05/2024	10.86	Call	Bond Future	1,979.0100	1.9790	2,251.1500	2.2512	13.751	0	0	1,000
2023/07/13	2032	02/05/2024	10.86	Put	Bond Future	4,687.0200	4.6870	4,266.4700	4.2665	(8.973)	0	0	0
2023/07/13	2032	02/05/2024	10.56	Call	Bond Future	1,520.2000	1.5202	1,746.1600	1.7462	14.864	0	0	0
2023/07/13	2032	02/05/2024	10.56	Put	Bond Future	5,666.6000	5.6666	5,199.8700	5.1999	(8.237)	0	0	0
2023/07/13	2032	02/05/2024	10.65	Call	Bond Future	1,642.9300	1.6429	1,882.2000	1.8822	14.564	0	0	1,550
2023/07/13	2032	02/05/2024	10.65	Put	Bond Future	5,354.5800	5.3546	4,901.1600	4.9012	(8.468)	0	0	0
2023/07/13	2032	02/05/2024	10.36	Call	Bond Future	1,271.7700	1.2718	1,469.4000	1.4694	15.540	0	0	1,000
2023/07/13	2032	02/05/2024	10.36	Put	Bond Future	6,394.3100	6.3943	5,899.2500	5.8992	(7.742)	0	0	0
2023/07/13	2032	02/05/2024			Bond Future	11.4428	84.4992	11.2914	85.1919	(1.323)	0.0000	0.0000	0
2023/07/13	2032	02/05/2024	12.90	Put	Bond Future	1,212.2900	1.2123	1,063.2900	1.0633	(12.291)	0	0	1,000
2023/07/13	2032	02/05/2024	13.35	Call	Bond Future	9,025.0400	9.0250	9,603.0300	9.6030	6.404	0	0	0
2023/07/13	2032	02/05/2024	13.35	Put	Bond Future	900.7800	0.9008	786.0800	0.7861	(12.733)	0	0	1,550

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
2023/07/13	2032	02/05/2024	11.09	Call	Bond Future	2,416.8000	2.4168	2,726.2400	2.7262	12.804	0	0	500
2023/07/13	2032	02/05/2024	11.09	Put	Bond Future	4,042.6200	4.0426	3,659.3700	3.6594	(9.480)	0	0	0
2023/07/13	2032	02/05/2024	11.35	Call	Bond Future	2,980.3900	2.9804	3,331.6800	3.3317	11.787	0	0	1,550
2023/07/13	2032	02/05/2024	11.35	Put	Bond Future	3,403.9500	3.4039	3,062.5500	3.0625	(10.030)	0	0	0
2023/07/13	2032	02/05/2024	10.59	Call	Bond Future	1,560.4300	1.5604	1,790.7900	1.7908	14.763	0	0	500
2023/07/13	2032	02/05/2024	10.59	Put	Bond Future	5,561.6000	5.5616	5,099.2700	5.0993	(8.313)	0	0	0
2023/07/13	2032	02/05/2024	10.54	Call	Bond Future	1,493.8100	1.4938	1,716.8500	1.7169	14.931	0	0	0
2023/07/13	2032	02/05/2024	10.54	Put	Bond Future	5,737.2000	5.7372	5,267.5500	5.2675	(8.186)	0	0	0
2023/07/13	2032	02/05/2024	10.55	Call	Bond Future	1,506.9600	1.5070	1,731.4600	1.7315	14.898	0	0	0
2023/07/13	2032	02/05/2024	10.55	Put	Bond Future	5,701.8300	5.7018	5,233.6400	5.2336	(8.211)	0	0	0
2023/07/13	2032	01/08/2024	11.15	Call	Bond Future	2,532.8700	2.5329	2,849.0500	2.8490	12.483	0	0	0
2023/07/13	2032	01/08/2024	11.15	Put	Bond Future	4,297.5300	4.2975	3,905.0500	3.9050	(9.133)	0	0	0
2023/07/13	2032	01/08/2024			Bond Future	11.5417	86.4283	11.3831	87.1370	(1.374)	0.0000	0.0000	0
2023/07/13	2032	01/08/2024	11.13	Call	Bond Future	2,493.5500	2.4935	2,806.6500	2.8067	12.556	0	0	0
2023/07/13	2032	01/08/2024	11.13	Put	Bond Future	4,349.6000	4.3496	3,954.0400	3.9540	(9.094)	0	0	0
2023/07/13	2032	01/08/2024	11.14	Call	Bond Future	2,512.9900	2.5130	2,827.6300	2.8276	12.521	0	0	0
2023/07/13	2032	01/08/2024	11.14	Put	Bond Future	4,323.3300	4.3233	3,929.3100	3.9293	(9.114)	0	0	0
2023/07/13	2033	03/08/2023			Bond Future	116.8564	116.8564	117.0550	117.0550	0.170	0.0000	0.0000	7,134
2023/07/13	2033	02/11/2023			Bond Future	118.0334	118.0334	118.2362	118.2362	0.172	0.0000	0.0000	844
2023/07/13	2033	01/02/2024			Bond Future	120.7473	120.7473	120.9546	120.9546	0.172	0.0000	0.0000	0
2023/07/13	2033	02/05/2024			Bond Future	122.0601	122.0601	122.2725	122.2725	0.174	0.0000	0.0000	0
2023/07/13	2033	01/08/2024			Bond Future	124.8758	124.8758	125.0933	125.0933	0.174	0.0000	0.0000	0
2023/07/13	2037	03/08/2023	12.12	Call	Bond Future	915.1000	0.9151	1,376.9500	1.3769	50.470	0	0	0
2023/07/13	2037	03/08/2023	12.12	Put	Bond Future	1,178.9300	1.1789	734.4700	0.7345	(37.700)	0	0	0
2023/07/13	2037	03/08/2023	12.13	Call	Bond Future	941.0200	0.9410	1,410.3000	1.4103	49.869	0	0	0
2023/07/13	2037	03/08/2023	12.13	Put	Bond Future	1,151.0800	1.1511	714.0500	0.7141	(37.967)	0	0	0
2023/07/13	2037	03/08/2023			Bond Future	12.1692	76.1632	12.0013	77.0695	(1.379)	0.0000	0.0000	97,877
2023/07/13	2037	03/08/2023	10.30	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	1,800
2023/07/13	2037	03/08/2023	10.30	Put	Bond Future	11,055.1600	11.0552	10,148.8600	10.1489	(8.198)	0	0	0
2023/07/13	2037	03/08/2023	11.00	Call	Bond Future	2.7300	0.0027	7.4100	0.0074	171.429	0	0	1,800
2023/07/13	2037	03/08/2023	11.00	Put	Bond Future	6,659.4800	6.6595	5,757.8500	5.7578	(13.539)	0	0	0
2023/07/13	2037	03/08/2023	12.14	Call	Bond Future	967.2700	0.9673	1,443.9600	1.4440	49.282	0	0	0
2023/07/13	2037	03/08/2023	12.14	Put	Bond Future	1,123.6200	1.1236	694.0000	0.6940	(38.235)	0	0	0
2023/07/13	2037	02/11/2023	12.52	Call	Bond Future	3,171.1900	3.1712	3,737.9700	3.7380	17.873	0	0	731
2023/07/13	2037	02/11/2023	12.52	Put	Bond Future	1,916.0800	1.9161	1,556.7500	1.5568	(18.753)	0	0	0
2023/07/13	2037	02/11/2023	13.89	Call	Bond Future	8,271.0000	8.2710	9,092.6000	9.0926	9.934	0	0	0
2023/07/13	2037	02/11/2023	13.89	Put	Bond Future	442.2500	0.4423	337.7400	0.3377	(23.631)	0	0	731
2023/07/13	2037	02/11/2023	11.56	Put	Bond Future	4,819.0300	4.8190	4,153.5200	4.1535	(13.810)	0	0	0
2023/07/13	2037	02/11/2023	11.57	Call	Bond Future	904.0200	0.9040	1,167.7200	1.1677	29.170	0	0	0
2023/07/13	2037	02/11/2023	11.55	Put	Bond Future	4,860.6800	4.8607	4,192.0700	4.1921	(13.755)	0	0	0
2023/07/13	2037	02/11/2023			Bond Future	12.2788	77.8402	12.1046	78.7663	(1.419)	0.0000	0.0000	49,007
2023/07/13	2037	02/11/2023	11.56	Call	Bond Future	888.7200	0.8887	1,149.3200	1.1493	29.323	0	0	0
2023/07/13	2037	02/11/2023	11.57	Put	Bond Future	4,777.6200	4.7776	4,115.2100	4.1152	(13.865)	0	0	0
2023/07/13	2037	02/11/2023	12.02	Call	Bond Future	1,775.3300	1.7753	2,185.8300	2.1858	23.122	0	0	731
2023/07/13	2037	02/11/2023	12.02	Put	Bond Future	3,156.9200	3.1569	2,641.3100	2.6413	(16.333)	0	0	0
2023/07/13	2037	02/11/2023	11.55	Call	Bond Future	873.6000	0.8736	1,131.1000	1.1311	29.476	0	0	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
2023/07/13	2037	01/02/2024	12.93	Call	Bond Future	4,949.4000		4.9494	5,574.1100	5.5741	12.622	0	0	0
2023/07/13	2037	01/02/2024	12.93	Put	Bond Future	2,203.3900		2.2034	1,881.0500	1.8810	(14.629)	0	0	2,500
2023/07/13	2037	01/02/2024	13.93	Put	Bond Future	1,051.7300		1.0517	879.2900	0.8793	(16.396)	0	0	2,500
2023/07/13	2037	01/02/2024	12.33	Call	Bond Future	3,134.4900		3.1345	3,628.9300	3.6289	15.774	0	0	0
2023/07/13	2037	01/02/2024	12.33	Put	Bond Future	3,423.0100		3.4230	2,970.4000	2.9704	(13.223)	0	0	0
2023/07/13	2037	01/02/2024	12.09	Put	Bond Future	4,071.1800		4.0712	3,559.6500	3.5596	(12.565)	0	0	0
2023/07/13	2037	01/02/2024			Bond Future	12.3855		75.3553	12.2045	76.3023	(1.462)	0.0000	0.0000	0
2023/07/13	2037	01/02/2024	13.93	Call	Bond Future	8,467.3800		8.4674	9,241.9900	9.2420	9.148	0	0	0
2023/07/13	2037	01/02/2024	12.31	Call	Bond Future	3,080.2300		3.0802	3,569.8700	3.5699	15.896	0	0	0
2023/07/13	2037	01/02/2024	12.31	Put	Bond Future	3,473.1000		3.4731	3,015.6900	3.0157	(13.170)	0	0	0
2023/07/13	2037	01/02/2024	12.32	Call	Bond Future	3,107.2000		3.1072	3,599.2300	3.5992	15.835	0	0	0
2023/07/13	2037	01/02/2024	12.32	Put	Bond Future	3,447.8700		3.4479	2,992.8500	2.9929	(13.197)	0	0	0
2023/07/13	2037	01/02/2024	12.09	Call	Bond Future	2,516.3700		2.5164	2,951.8900	2.9519	17.307	0	0	2,500
2023/07/13	2037	02/05/2024	11.44	Call	Bond Future	1,632.6400		1.6326	1,932.0600	1.9321	18.340	0	0	0
2023/07/13	2037	02/05/2024	11.44	Put	Bond Future	7,332.5700		7.3326	6,663.2500	6.6633	(9.128)	0	0	0
2023/07/13	2037	02/05/2024	11.45	Call	Bond Future	1,647.0000		1.6470	1,948.3600	1.9484	18.298	0	0	0
2023/07/13	2037	02/05/2024	11.43	Put	Bond Future	7,374.8200		7.3748	6,703.5500	6.7036	(9.102)	0	0	0
2023/07/13	2037	02/05/2024			Bond Future	12.4993		77.0696	12.3112	78.0384	(1.505)	0.0000	0.0000	0
2023/07/13	2037	02/05/2024	11.45	Put	Bond Future	7,290.2300		7.2902	6,622.8500	6.6228	(9.154)	0	0	0
2023/07/13	2037	02/05/2024	11.43	Call	Bond Future	1,618.1400		1.6181	1,915.6100	1.9156	18.383	0	0	0
2023/07/13	2037	01/08/2024	12.10	Call	Bond Future	3,054.6900		3.0547	3,492.3400	3.4923	14.327	0	0	0
2023/07/13	2037	01/08/2024	12.10	Put	Bond Future	5,728.1100		5.7281	5,174.7900	5.1748	(9.660)	0	0	0
2023/07/13	2037	01/08/2024	12.09	Call	Bond Future	3,033.1900		3.0332	3,468.8900	3.4689	14.364	0	0	0
2023/07/13	2037	01/08/2024	12.09	Put	Bond Future	5,759.3800		5.7594	5,204.1100	5.2041	(9.641)	0	0	0
2023/07/13	2037	01/08/2024			Bond Future	12.6200		74.5733	12.4241	75.5643	(1.552)	0.0000	0.0000	0
2023/07/13	2037	01/08/2024	12.11	Call	Bond Future	3,076.2800		3.0763	3,515.8700	3.5159	14.290	0	0	0
2023/07/13	2037	01/08/2024	12.11	Put	Bond Future	5,696.9800		5.6970	5,145.6000	5.1456	(9.678)	0	0	0
2023/07/13	2038	03/08/2023			Bond Future	126.5170		126.5170	126.4450	126.4450	(0.057)	0.0000	0.0000	1,757
2023/07/13	2038	02/11/2023			Bond Future	129.3338		129.3338	129.2600	129.2600	(0.057)	0.0000	0.0000	3,580
2023/07/13	2038	01/02/2024			Bond Future	130.2898		130.2898	130.2143	130.2143	(0.058)	0.0000	0.0000	0
2023/07/13	2038	02/05/2024			Bond Future	133.2845		133.2845	133.2075	133.2075	(0.058)	0.0000	0.0000	0
2023/07/13	2038	01/08/2024			Bond Future	134.2882		134.2882	134.2099	134.2099	(0.058)	0.0000	0.0000	0
2023/07/13	2040	03/08/2023	12.23	Call	Bond Future	644.0500		0.6441	967.4700	0.9675	50.217	0	0	0
2023/07/13	2040	03/08/2023	12.23	Put	Bond Future	1,695.1400		1.6951	1,180.6100	1.1806	(30.353)	0	0	0
2023/07/13	2040	03/08/2023			Bond Future	12.4149		76.4634	12.2672	77.3013	(1.190)	0.0000	0.0000	123,208
2023/07/13	2040	03/08/2023	12.21	Call	Bond Future	602.9800		0.6030	912.7800	0.9128	51.378	0	0	0
2023/07/13	2040	03/08/2023	12.21	Put	Bond Future	1,769.1300		1.7691	1,240.9800	1.2410	(29.854)	0	0	0
2023/07/13	2040	03/08/2023	12.22	Call	Bond Future	623.2600		0.6233	939.8500	0.9398	50.796	0	0	0
2023/07/13	2040	03/08/2023	12.22	Put	Bond Future	1,731.8500		1.7319	1,210.4900	1.2105	(30.104)	0	0	0
2023/07/13	2040	02/11/2023	12.60	Call	Bond Future	2,812.6600		2.8127	3,286.4600	3.2865	16.845	0	0	128
2023/07/13	2040	02/11/2023	12.60	Put	Bond Future	2,413.2200		2.4132	2,030.8000	2.0308	(15.847)	0	0	0
2023/07/13	2040	02/11/2023	13.64	Call	Bond Future	6,607.1100		6.6071	7,302.7400	7.3027	10.529	0	0	0
2023/07/13	2040	02/11/2023	13.64	Put	Bond Future	822.4300		0.8224	661.8400	0.6618	(19.526)	0	0	128
2023/07/13	2040	02/11/2023	11.58	Call	Bond Future	645.9000		0.6459	825.0000	0.8250	27.729	0	0	0
2023/07/13	2040	02/11/2023	11.58	Put	Bond Future	6,193.0100		6.1930	5,515.8900	5.5159	(10.934)	0	0	0
2023/07/13	2040	02/11/2023	11.59	Call	Bond Future	657.0800		0.6571	838.5600	0.8386	27.619	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
2023/07/13	2040	02/11/2023	11.60	Put	Bond Future	6,091.8500	6.0918	5,419.4900	5.4195	(11.037)	0	0	0
2023/07/13	2040	02/11/2023			Bond Future	12.5276	78.1470	12.3743	79.0032	(1.223)	0.0000	0.0000	15,381
2023/07/13	2040	02/11/2023	11.80	Call	Bond Future	933.1000	0.9331	1,168.7900	1.1688	25.259	0	0	128
2023/07/13	2040	02/11/2023	11.80	Put	Bond Future	5,137.0800	5.1371	4,516.5500	4.5165	(12.079)	0	0	0
2023/07/13	2040	02/11/2023	11.59	Put	Bond Future	6,142.3800	6.1424	5,467.6400	5.4676	(10.985)	0	0	0
2023/07/13	2040	02/11/2023	11.60	Call	Bond Future	668.2800	0.6683	852.1400	0.8521	27.512	0	0	0
2023/07/13	2040	01/02/2024	12.33	Call	Bond Future	2,643.1800	2.6432	3,040.8600	3.0409	15.046	0	0	0
2023/07/13	2040	01/02/2024	12.33	Put	Bond Future	4,350.9100	4.3509	3,873.0300	3.8730	(10.983)	0	0	0
2023/07/13	2040	01/02/2024	12.34	Call	Bond Future	2,668.9100	2.6689	3,068.9000	3.0689	14.987	0	0	0
2023/07/13	2040	01/02/2024	12.34	Put	Bond Future	4,320.2100	4.3202	3,844.6400	3.8446	(11.008)	0	0	0
2023/07/13	2040	01/02/2024			Bond Future	12.6378	75.4187	12.4786	76.2943	(1.259)	0.0000	0.0000	28
2023/07/13	2040	01/02/2024	12.35	Call	Bond Future	2,694.5400	2.6945	3,096.8300	3.0968	14.930	0	0	0
2023/07/13	2040	01/02/2024	12.35	Put	Bond Future	4,289.4700	4.2895	3,816.2000	3.8162	(11.033)	0	0	0
2023/07/13	2040	02/05/2024	11.60	Call	Bond Future	1,581.7900	1.5818	1,839.5500	1.8396	16.295	0	0	0
2023/07/13	2040	02/05/2024	11.61	Call	Bond Future	1,596.1700	1.5962	1,855.6800	1.8557	16.258	0	0	0
2023/07/13	2040	02/05/2024	11.62	Put	Bond Future	8,109.1800	8.1092	7,474.8900	7.4749	(7.822)	0	0	0
2023/07/13	2040	02/05/2024			Bond Future	12.7545	77.1345	12.5892	78.0300	(1.296)	0.0000	0.0000	0
2023/07/13	2040	02/05/2024	11.60	Put	Bond Future	8,202.4000	8.2024	7,564.5900	7.5646	(7.776)	0	0	0
2023/07/13	2040	02/05/2024	11.61	Put	Bond Future	8,155.5900	8.1556	7,519.5300	7.5195	(7.799)	0	0	0
2023/07/13	2040	02/05/2024	11.62	Call	Bond Future	1,610.8700	1.6109	1,872.1500	1.8722	16.220	0	0	0
2023/07/13	2040	01/08/2024	12.34	Call	Bond Future	3,144.2800	3.1443	3,543.3300	3.5433	12.691	0	0	0
2023/07/13	2040	01/08/2024	12.34	Put	Bond Future	6,069.8700	6.0699	5,552.7600	5.5528	(8.519)	0	0	0
2023/07/13	2040	01/08/2024			Bond Future	12.8780	74.3891	12.7060	75.3053	(1.336)	0.0000	0.0000	0
2023/07/13	2040	01/08/2024	12.32	Call	Bond Future	3,099.2400	3.0992	3,494.6400	3.4946	12.758	0	0	0
2023/07/13	2040	01/08/2024	12.32	Put	Bond Future	6,137.0200	6.1370	5,616.2600	5.6163	(8.486)	0	0	0
2023/07/13	2040	01/08/2024	12.33	Call	Bond Future	3,121.8600	3.1219	3,519.1000	3.5191	12.724	0	0	0
2023/07/13	2040	01/08/2024	12.33	Put	Bond Future	6,103.5100	6.1035	5,584.5900	5.5846	(8.502)	0	0	0
2023/07/13	2044	03/08/2023	12.00	Call	Bond Future	210.9700	0.2110	353.9100	0.3539	67.754	0	0	0
2023/07/13	2044	03/08/2023	12.00	Put	Bond Future	2,909.6000	2.9096	2,240.3500	2.2403	(23.001)	0	0	4,754
2023/07/13	2044	03/08/2023	12.15	Call	Bond Future	394.3400	0.3943	620.6400	0.6206	57.387	0	0	0
2023/07/13	2044	03/08/2023	12.15	Put	Bond Future	2,202.0000	2.2020	1,616.1100	1.6161	(26.607)	0	0	0
2023/07/13	2044	03/08/2023	12.16	Call	Bond Future	409.6400	0.4096	642.1100	0.6421	56.750	0	0	0
2023/07/13	2044	03/08/2023	12.16	Put	Bond Future	2,158.5300	2.1585	1,578.8100	1.5788	(26.857)	0	0	0
2023/07/13	2044	03/08/2023			Bond Future	12.4638	72.8934	12.3212	73.7056	(1.144)	0.0000	0.0000	80,615
2023/07/13	2044	03/08/2023	11.75	Call	Bond Future	57.3400	0.0573	108.2300	0.1082	88.751	0	0	4,553
2023/07/13	2044	03/08/2023	11.75	Put	Bond Future	4,281.0800	4.2811	3,519.7800	3.5198	(17.783)	0	0	3,076
2023/07/13	2044	03/08/2023	12.17	Call	Bond Future	425.3400	0.4253	664.0500	0.6641	56.122	0	0	0
2023/07/13	2044	03/08/2023	12.17	Put	Bond Future	2,115.5400	2.1155	1,542.0600	1.5421	(27.108)	0	0	0
2023/07/13	2044	03/08/2023	12.50	Call	Bond Future	1,195.6500	1.1956	1,655.3200	1.6553	38.445	0	0	0
2023/07/13	2044	03/08/2023	12.50	Put	Bond Future	991.8800	0.9919	639.3600	0.6394	(35.541)	0	0	9,106
2023/07/13	2044	02/11/2023	11.57	Call	Bond Future	592.3300	0.5923	752.9600	0.7530	27.118	0	0	0
2023/07/13	2044	02/11/2023	11.57	Put	Bond Future	6,548.1000	6.5481	5,878.8300	5.8788	(10.221)	0	0	0
2023/07/13	2044	02/11/2023			Bond Future	12.5723	74.4984	12.4244	75.3283	(1.176)	0.0000	0.0000	7,226
2023/07/13	2044	02/11/2023	11.55	Call	Bond Future	571.7300	0.5717	727.9900	0.7280	27.331	0	0	0
2023/07/13	2044	02/11/2023	11.55	Put	Bond Future	6,654.5900	6.6546	5,980.9500	5.9810	(10.123)	0	0	0
2023/07/13	2044	02/11/2023	11.56	Call	Bond Future	581.9100	0.5819	740.3400	0.7403	27.226	0	0	0
2023/07/13	2044	02/11/2023	11.56	Put	Bond Future	6,601.1800	6.6012	5,929.7100	5.9297	(10.172)	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
2023/07/13	2044	01/02/2024	12.29	Call	Bond Future	2,479.0200	2.4790	2,846.9400	2.8469	14.841	0	0	0
2023/07/13	2044	01/02/2024	12.29	Put	Bond Future	4,659.5100	4.6595	4,178.7500	4.1788	(10.318)	0	0	0
2023/07/13	2044	01/02/2024			Bond Future	12.6782	71.8123	12.5248	72.6610	(1.210)	0.0000	0.0000	0
2023/07/13	2044	01/02/2024	12.27	Call	Bond Future	2,429.8300	2.4298	2,793.2400	2.7932	14.956	0	0	0
2023/07/13	2044	01/02/2024	12.27	Put	Bond Future	4,725.6600	4.7257	4,240.3900	4.2404	(10.269)	0	0	0
2023/07/13	2044	01/02/2024	12.28	Call	Bond Future	2,454.3700	2.4544	2,820.0300	2.8200	14.898	0	0	0
2023/07/13	2044	01/02/2024	12.28	Put	Bond Future	4,692.4900	4.6925	4,209.4700	4.2095	(10.293)	0	0	0
2023/07/13	2044	02/05/2024	11.67	Call	Bond Future	1,651.7600	1.6518	1,907.6700	1.9077	15.493	0	0	0
2023/07/13	2044	02/05/2024	11.67	Put	Bond Future	8,153.7100	8.1537	7,541.5100	7.5415	(7.508)	0	0	0
2023/07/13	2044	02/05/2024			Bond Future	12.7900	73.4460	12.6308	74.3141	(1.245)	0.0000	0.0000	0
2023/07/13	2044	02/05/2024	11.65	Call	Bond Future	1,622.1100	1.6221	1,874.5800	1.8746	15.564	0	0	0
2023/07/13	2044	02/05/2024	11.65	Put	Bond Future	8,249.0200	8.2490	7,633.3800	7.6334	(7.463)	0	0	0
2023/07/13	2044	02/05/2024	11.66	Call	Bond Future	1,636.8900	1.6369	1,891.0700	1.8911	15.528	0	0	0
2023/07/13	2044	02/05/2024	11.66	Put	Bond Future	8,201.2800	8.2013	7,587.3500	7.5874	(7.486)	0	0	0
2023/07/13	2044	01/08/2024	12.28	Call	Bond Future	2,994.0900	2.9941	3,366.2400	3.3662	12.429	0	0	0
2023/07/13	2044	01/08/2024	12.28	Put	Bond Future	6,464.5700	6.4646	5,948.6100	5.9486	(7.981)	0	0	0
2023/07/13	2044	01/08/2024	12.29	Call	Bond Future	3,016.2600	3.0163	3,390.1900	3.3902	12.397	0	0	0
2023/07/13	2044	01/08/2024	12.29	Put	Bond Future	6,429.2700	6.4293	5,915.0900	5.9151	(7.997)	0	0	0
2023/07/13	2044	01/08/2024			Bond Future	12.9080	70.7415	12.7425	71.6296	(1.283)	0.0000	0.0000	0
2023/07/13	2044	01/08/2024	12.30	Call	Bond Future	3,038.5200	3.0385	3,414.2200	3.4142	12.365	0	0	0
2023/07/13	2044	01/08/2024	12.30	Put	Bond Future	6,394.1200	6.3941	5,881.7100	5.8817	(8.014)	0	0	0
2023/07/13	2046	03/08/2023			Bond Future	111.7296	111.7296	111.4725	111.4725	(0.230)	0.0000	0.0000	12,491
2023/07/13	2046	02/11/2023			Bond Future	112.1248	112.1248	111.8618	111.8618	(0.235)	0.0000	0.0000	15,147
2023/07/13	2046	01/02/2024			Bond Future	114.7030	114.7030	114.4338	114.4338	(0.235)	0.0000	0.0000	0
2023/07/13	2046	02/05/2024			Bond Future	115.1903	115.1903	114.9153	114.9153	(0.239)	0.0000	0.0000	0
2023/07/13	2046	01/08/2024			Bond Future	117.8470	117.8470	117.5658	117.5658	(0.239)	0.0000	0.0000	0
2023/07/13	2050	03/08/2023			Bond Future	110.9325	110.9325	111.1261	111.1261	0.175	0.0000	0.0000	9,592
2023/07/13	2050	02/11/2023			Bond Future	113.4022	113.4022	113.6001	113.6001	0.174	0.0000	0.0000	12,943
2023/07/13	2050	01/02/2024			Bond Future	113.7633	113.7633	113.9655	113.9655	0.178	0.0000	0.0000	0
2023/07/13	2050	02/05/2024			Bond Future	116.3780	116.3780	116.5852	116.5852	0.178	0.0000	0.0000	0
2023/07/13	2050	01/08/2024			Bond Future	116.7545	116.7545	116.9670	116.9670	0.182	0.0000	0.0000	0
2023/07/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/13	AL37	03/08/2023			Index Future	882.3200	882.3200	885.4820	885.4820	0.358	0.0000	0.0000	0
2023/07/13	AL37	02/11/2023			Index Future	901.7460	901.7460	904.9750	904.9750	0.358	0.0000	0.0000	0
2023/07/13	AL37	01/02/2024			Index Future	922.2660	922.2660	925.5680	925.5680	0.358	0.0000	0.0000	0
2023/07/13	AL37	02/05/2024			Index Future	943.2610	943.2610	946.6390	946.6390	0.358	0.0000	0.0000	0
2023/07/13	AL37	01/08/2024			Index Future	964.8230	964.8230	968.2800	968.2800	0.358	0.0000	0.0000	0
2023/07/13	AL7T	03/08/2023			Index Future	1,006.2610	1,006.2610	1,014.7530	1,014.7530	0.844	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
2023/07/13	AL7T	02/11/2023			Index Future	1,028.4160	1,028.4160	1,037.0920	1,037.0920	0.844	0.0000	0.0000	0
2023/07/13	AL7T	01/02/2024			Index Future	1,051.8190	1,051.8190	1,060.6910	1,060.6910	0.843	0.0000	0.0000	0
2023/07/13	AL7T	02/05/2024			Index Future	1,075.7630	1,075.7630	1,084.8380	1,084.8380	0.844	0.0000	0.0000	0
2023/07/13	AL7T	01/08/2024			Index Future	1,100.3540	1,100.3540	1,109.6380	1,109.6380	0.844	0.0000	0.0000	0
2023/07/13	ALBI	03/08/2023			Index Future	878.2590	878.2590	885.0640	885.0640	0.775	0.0000	0.0000	106
2023/07/13	ALBI	02/11/2023			Index Future	897.5950	897.5950	904.5480	904.5480	0.775	0.0000	0.0000	0
2023/07/13	ALBI	01/02/2024			Index Future	918.0220	918.0220	925.1310	925.1310	0.774	0.0000	0.0000	0
2023/07/13	ALBI	02/05/2024			Index Future	938.9200	938.9200	946.1920	946.1920	0.775	0.0000	0.0000	0
2023/07/13	ALBI	01/08/2024			Index Future	960.3820	960.3820	967.8230	967.8230	0.775	0.0000	0.0000	0
2023/07/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/07/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/13	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/13	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/13	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/13	ES33	03/08/2023			Bond Future	12.6451	74.0570	12.4819	74.7886	(1.290)	0.0000	0.0000	350
2023/07/13	ES33	02/11/2023			Bond Future	12.7878	71.9072	12.6177	72.6551	(1.330)	0.0000	0.0000	0
2023/07/13	ES33	01/02/2024			Bond Future	12.9295	73.5608	12.7520	74.3257	(1.373)	0.0000	0.0000	0
2023/07/13	ES33	02/05/2024			Bond Future	13.0758	71.4509	12.8905	72.2334	(1.417)	0.0000	0.0000	0
2023/07/13	ES33	01/08/2024			Bond Future	13.2276	73.0973	13.0340	73.8982	(1.464)	0.0000	0.0000	0
2023/07/13	ES42	03/08/2023			Bond Future	13.1338	70.3879	12.9809	71.1671	(1.164)	0.0000	0.0000	4,000
2023/07/13	ES42	02/11/2023			Bond Future	13.2716	67.6915	13.1125	68.4879	(1.199)	0.0000	0.0000	0
2023/07/13	ES42	01/02/2024			Bond Future	13.4019	69.2484	13.2366	70.0630	(1.234)	0.0000	0.0000	0
2023/07/13	ES42	02/05/2024			Bond Future	13.5413	66.5768	13.3691	67.4102	(1.271)	0.0000	0.0000	0
2023/07/13	ES42	01/08/2024			Bond Future	13.6827	68.1100	13.5036	68.9627	(1.309)	0.0000	0.0000	0
2023/07/13	GOVI	03/08/2023	837.21	Call	GOVI	285,670.0000	28.5670	352,660.0000	35.2660	23.450	0	0	0
2023/07/13	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/13	GOVI	03/08/2023	837.22	Call	GOVI	285,570.0000	28.5570	352,560.0000	35.2560	23.458	0	0	0
2023/07/13	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/13	GOVI	03/08/2023			GOVI	865.7770	865.7770	872.4760	872.4760	0.774	0.0000	0.0000	832
2023/07/13	GOVI	03/08/2023	837.23	Call	GOVI	285,470.0000	28.5470	352,460.0000	35.2460	23.467	0	0	0
2023/07/13	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/13	GOVI	02/11/2023	885.81	Put	GOVI	9,710.0000	0.9710	0.0000	0.0000	(100.000)	0	0	0
2023/07/13	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	58,630.0000	5.8630	100.000	0	0	0
2023/07/13	GOVI	02/11/2023			GOVI	884.8390	884.8390	891.6830	891.6830	0.773	0.0000	0.0000	0
2023/07/13	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	58,830.0000	5.8830	100.000	0	0	0
2023/07/13	GOVI	02/11/2023	885.80	Put	GOVI	9,610.0000	0.9610	0.0000	0.0000	(100.000)	0	0	0
2023/07/13	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	58,730.0000	5.8730	100.000	0	0	0
2023/07/13	GOVI	02/11/2023	885.82	Put	GOVI	9,810.0000	0.9810	0.0000	0.0000	(100.000)	0	0	0
2023/07/13	GOVI	01/02/2024	880.00	Call	GOVI	249,740.0000	24.9740	319,740.0000	31.9740	28.029	0	0	0
2023/07/13	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/13	GOVI	01/02/2024			GOVI	904.9740	904.9740	911.9740	911.9740	0.774	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/13	GOVI	01/02/2024	879.98	Call	GOVI	249,940.0000	24.9940	319,940.0000	31.9940	28.007	0	0	0
2023/07/13	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/13	GOVI	01/02/2024	879.99	Call	GOVI	249,840.0000	24.9840	319,840.0000	31.9840	28.018	0	0	0
2023/07/13	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/13	GOVI	02/05/2024	950.97	Put	GOVI	253,940.0000	25.3940	182,350.0000	18.2350	(28.192)	0	0	0
2023/07/13	GOVI	02/05/2024	950.98	Put	GOVI	254,040.0000	25.4040	182,450.0000	18.2450	(28.181)	0	0	0
2023/07/13	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/13	GOVI	02/05/2024			GOVI	925.5760	925.5760	932.7350	932.7350	0.773	0.0000	0.0000	0
2023/07/13	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/13	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/13	GOVI	02/05/2024	950.99	Put	GOVI	254,140.0000	25.4140	182,550.0000	18.2550	(28.170)	0	0	0
2023/07/13	GOVI	01/08/2024	943.39	Call	GOVI	33,430.0000	3.3430	106,680.0000	10.6680	219.115	0	0	0
2023/07/13	GOVI	01/08/2024	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/13	GOVI	01/08/2024			GOVI	946.7330	946.7330	954.0580	954.0580	0.774	0.0000	0.0000	0
2023/07/13	GOVI	01/08/2024	943.37	Call	GOVI	33,630.0000	3.3630	106,880.0000	10.6880	217.811	0	0	0
2023/07/13	GOVI	01/08/2024	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/13	GOVI	01/08/2024	943.38	Call	GOVI	33,530.0000	3.3530	106,780.0000	10.6780	218.461	0	0	0
2023/07/13	GOVI	01/08/2024	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/07/13	IGOV	03/08/2023			Index Future	326.3350	326.3350	326.5680	326.5680	0.071	0.0000	0.0000	498
2023/07/13	IGOV	02/11/2023			Index Future	333.6000	333.6000	333.8380	333.8380	0.071	0.0000	0.0000	16
2023/07/13	IGOV	01/02/2024			Index Future	341.2700	341.2700	341.5130	341.5130	0.071	0.0000	0.0000	0
2023/07/13	IGOV	02/05/2024			Index Future	349.1160	349.1160	349.3650	349.3650	0.071	0.0000	0.0000	0
2023/07/13	IGOV	01/08/2024			Index Future	357.1710	357.1710	357.4270	357.4270	0.072	0.0000	0.0000	0
2023/07/13	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/07/13	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/07/13	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/07/13	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/07/13	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/07/13	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/07/13	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/07/13	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/07/13	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/07/13	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/07/13	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/07/13	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/07/13	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/07/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/07/13	JBAF	19/07/2023			Jibar Tradeable Future	8.5100	91.4900	8.5000	91.5000	(0.118)	0.0000	0.0000	0
2023/07/13	JBAF	16/08/2023			Jibar Tradeable Future	8.6300	91.3700	8.6000	91.4000	(0.348)	0.0000	0.0000	0
2023/07/13	JBAF	20/09/2023			Jibar Tradeable Future	8.6500	91.3500	8.6050	91.3950	(0.520)	0.0000	0.0000	0
2023/07/13	JBAF	18/10/2023			Jibar Tradeable Future	8.7000	91.3000	8.6250	91.3750	(0.862)	0.0000	0.0000	0

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2023/07/13	JBAF	15/11/2023			Jibar Tradeable Future	8.6900	91.3100	8.6250	91.3750	(0.748)	0.0000	0.0000	0
2023/07/13	JBAF	20/12/2023			Jibar Tradeable Future	8.7150	91.2850	8.6250	91.3750	(1.033)	0.0000	0.0000	0
2023/07/13	JBAF	20/03/2024			Jibar Tradeable Future	8.6750	91.3250	8.5750	91.4250	(1.153)	0.0000	0.0000	0
2023/07/13	JBAF	19/06/2024			Jibar Tradeable Future	8.5700	91.4300	8.4350	91.5650	(1.575)	0.0000	0.0000	0
2023/07/13	JBAF	18/09/2024			Jibar Tradeable Future	8.4950	91.5050	8.3300	91.6700	(1.942)	0.0000	0.0000	0
2023/07/13	JBAF	18/12/2024			Jibar Tradeable Future	8.3900	91.6100	8.2150	91.7850	(2.086)	0.0000	0.0000	0
2023/07/13	JBAF	19/03/2025			Jibar Tradeable Future	8.3350	91.6650	8.1650	91.8350	(2.040)	0.0000	0.0000	0
2023/07/13	JBAF	18/06/2025			Jibar Tradeable Future	8.3650	91.6350	8.1800	91.8200	(2.212)	0.0000	0.0000	0
2023/07/13	R035	03/08/2023	12.00	Call	Bond Future	1,552.4500	1.5525	2,151.0000	2.1510	38.555	0	0	0
2023/07/13	R035	03/08/2023	12.00	Put	Bond Future	656.1300	0.6561	371.6800	0.3717	(43.353)	0	0	0
2023/07/13	R035	03/08/2023	12.50	Call	Bond Future	3,618.6400	3.6186	4,428.3400	4.4283	22.376	0	0	5,000
2023/07/13	R035	03/08/2023			Bond Future	11.8322	85.4914	11.6695	86.3744	(1.375)	0.0000	0.0000	30,859
2023/07/13	R035	03/08/2023	11.75	Call	Bond Future	812.1800	0.8122	1,235.2400	1.2352	52.089	0	0	0
2023/07/13	R035	03/08/2023	11.75	Put	Bond Future	1,256.6700	1.2567	796.7300	0.7967	(36.600)	0	0	4,870
2023/07/13	R035	03/08/2023	11.98	Call	Bond Future	1,484.1400	1.4841	2,069.9800	2.0700	39.473	0	0	0
2023/07/13	R035	03/08/2023	11.98	Put	Bond Future	693.9300	0.6939	396.7700	0.3968	(42.823)	0	0	0
2023/07/13	R035	03/08/2023	11.99	Call	Bond Future	1,518.0800	1.5181	2,110.3100	2.1103	39.012	0	0	0
2023/07/13	R035	03/08/2023	11.99	Put	Bond Future	674.7900	0.6748	384.0200	0.3840	(43.090)	0	0	0
2023/07/13	R035	03/08/2023	12.50	Put	Bond Future	132.6600	0.1327	59.3600	0.0594	(55.254)	0	0	0
2023/07/13	R035	02/11/2023	12.85	Call	Bond Future	5,508.5900	5.5086	6,216.3200	6.2163	12.848	0	0	0
2023/07/13	R035	02/11/2023	12.85	Put	Bond Future	907.4400	0.9074	712.9100	0.7129	(21.437)	0	0	400
2023/07/13	R035	02/11/2023	13.59	Call	Bond Future	8,478.2500	8.4783	9,286.6500	9.2866	9.535	0	0	0
2023/07/13	R035	02/11/2023	13.59	Put	Bond Future	393.3600	0.3934	299.5000	0.2995	(23.861)	0	0	731
2023/07/13	R035	02/11/2023	11.12	Call	Bond Future	728.9100	0.7289	949.4000	0.9494	30.249	0	0	400
2023/07/13	R035	02/11/2023	11.41	Call	Bond Future	1,166.6100	1.1666	1,474.0500	1.4741	26.353	0	0	0
2023/07/13	R035	02/11/2023	11.41	Put	Bond Future	4,056.3800	4.0564	3,461.5600	3.4616	(14.664)	0	0	0
2023/07/13	R035	02/11/2023	11.42	Call	Bond Future	1,184.9300	1.1849	1,495.5800	1.4956	26.217	0	0	0
2023/07/13	R035	02/11/2023	11.42	Put	Bond Future	4,019.1900	4.0192	3,427.5800	3.4276	(14.720)	0	0	0
2023/07/13	R035	02/11/2023			Bond Future	11.9432	82.8633	11.7739	83.7656	(1.418)	0.0000	0.0000	146,658
2023/07/13	R035	02/11/2023	11.43	Call	Bond Future	1,203.6000	1.2036	1,517.4800	1.5175	26.078	0	0	0
2023/07/13	R035	02/11/2023	11.43	Put	Bond Future	3,982.3900	3.9824	3,394.0100	3.3940	(14.775)	0	0	0
2023/07/13	R035	02/11/2023	11.74	Call	Bond Future	1,868.0000	1.8680	2,283.1800	2.2832	22.226	0	0	731
2023/07/13	R035	02/11/2023	11.74	Put	Bond Future	2,952.5500	2.9525	2,465.4700	2.4655	(16.497)	0	0	0
2023/07/13	R035	02/11/2023	12.24	Call	Bond Future	3,311.5800	3.3116	3,879.5500	3.8795	17.151	0	0	731
2023/07/13	R035	02/11/2023	12.24	Put	Bond Future	1,763.4000	1.7634	1,429.1100	1.4291	(18.957)	0	0	0
2023/07/13	R035	02/11/2023	11.12	Put	Bond Future	5,251.2600	5.2513	4,569.4900	4.5695	(12.983)	0	0	0
2023/07/13	R035	02/11/2023	10.62	Call	Bond Future	294.0200	0.2940	402.3700	0.4024	36.851	0	0	400
2023/07/13	R035	02/11/2023	10.62	Put	Bond Future	7,736.6900	7.7367	6,942.7800	6.9428	(10.262)	0	0	0
2023/07/13	R035	01/02/2024	11.12	Put	Bond Future	6,279.6400	6.2796	5,622.9600	5.6230	(10.457)	0	0	0
2023/07/13	R035	01/02/2024	12.18	Put	Bond Future	2,932.8400	2.9328	2,531.5400	2.5315	(13.683)	0	0	0
2023/07/13	R035	01/02/2024	12.19	Call	Bond Future	3,624.3300	3.6243	4,147.9200	4.1479	14.447	0	0	0
2023/07/13	R035	01/02/2024	12.19	Put	Bond Future	2,910.9400	2.9109	2,511.8900	2.5119	(13.709)	0	0	0
2023/07/13	R035	01/02/2024	10.62	Call	Bond Future	673.5900	0.6736	841.1400	0.8411	24.874	0	0	400
2023/07/13	R035	01/02/2024	10.62	Put	Bond Future	8,610.1400	8.6101	7,855.0500	7.8550	(8.770)	0	0	0
2023/07/13	R035	01/02/2024			Bond Future	12.0517	84.7493	11.8754	85.6719	(1.463)	0.0000	0.0000	0
2023/07/13	R035	01/02/2024	12.20	Call	Bond Future	3,653.8100	3.6538	4,179.6500	4.1796	14.392	0	0	0
2023/07/13	R035	01/02/2024	12.20	Put	Bond Future	2,889.1900	2.8892	2,492.3900	2.4924	(13.734)	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
2023/07/13	R035	01/02/2024	13.46	Call	Bond Future	7,979.7900	7.9798	8,721.3100	8.7213	9.292	0	0	0
2023/07/13	R035	01/02/2024	13.46	Put	Bond Future	1,113.2500	1.1133	932.1300	0.9321	(16.269)	0	0	400
2023/07/13	R035	01/02/2024	11.12	Call	Bond Future	1,233.3900	1.2334	1,499.3500	1.4994	21.563	0	0	400
2023/07/13	R035	01/02/2024	12.18	Call	Bond Future	3,594.9400	3.5949	4,116.2800	4.1163	14.502	0	0	0
2023/07/13	R035	02/05/2024	11.20	Call	Bond Future	1,729.7200	1.7297	2,036.6500	2.0366	17.744	0	0	0
2023/07/13	R035	02/05/2024	11.20	Put	Bond Future	6,823.1400	6.8231	6,186.3100	6.1863	(9.333)	0	0	0
2023/07/13	R035	02/05/2024	11.19	Call	Bond Future	1,714.7700	1.7148	2,019.7600	2.0198	17.786	0	0	0
2023/07/13	R035	02/05/2024	11.19	Put	Bond Future	6,863.7600	6.8638	6,224.9900	6.2250	(9.306)	0	0	0
2023/07/13	R035	02/05/2024			Bond Future	12.1568	82.1634	11.9733	83.1072	(1.510)	0.0000	0.0000	0
2023/07/13	R035	02/05/2024	11.21	Call	Bond Future	1,744.7600	1.7448	2,053.6300	2.0536	17.703	0	0	0
2023/07/13	R035	02/05/2024	11.21	Put	Bond Future	6,782.6700	6.7827	6,147.7800	6.1478	(9.360)	0	0	0
2023/07/13	R035	01/08/2024	11.80	Call	Bond Future	2,983.3300	2.9833	3,412.6100	3.4126	14.389	0	0	0
2023/07/13	R035	01/08/2024	11.80	Put	Bond Future	5,358.7500	5.3588	4,822.5400	4.8225	(10.006)	0	0	0
2023/07/13	R035	01/08/2024	11.81	Call	Bond Future	3,005.1300	3.0051	3,436.3700	3.4364	14.350	0	0	0
2023/07/13	R035	01/08/2024	11.79	Put	Bond Future	5,389.1900	5.3892	4,851.0100	4.8510	(9.986)	0	0	0
2023/07/13	R035	01/08/2024			Bond Future	12.2649	84.0394	12.0737	85.0049	(1.559)	0.0000	0.0000	0
2023/07/13	R035	01/08/2024	11.81	Put	Bond Future	5,328.4300	5.3284	4,794.1800	4.7942	(10.026)	0	0	0
2023/07/13	R035	01/08/2024	11.79	Call	Bond Future	2,961.6100	2.9616	3,388.9200	3.3889	14.428	0	0	0
2023/07/13	R053	03/08/2023	12.72	Call	Bond Future	2,606.7100	2.6067	3,432.6600	3.4327	31.686	0	0	0
2023/07/13	R053	03/08/2023	12.72	Put	Bond Future	720.5100	0.7205	414.1000	0.4141	(42.527)	0	0	0
2023/07/13	R053	03/08/2023			Bond Future	12.4580	97.5922	12.3054	98.7246	(1.225)	0.0000	0.0000	0
2023/07/13	R053	03/08/2023	12.70	Call	Bond Future	2,507.1000	2.5071	3,318.9000	3.3189	32.380	0	0	0
2023/07/13	R053	03/08/2023	12.70	Put	Bond Future	762.3800	0.7624	441.8200	0.4418	(42.047)	0	0	0
2023/07/13	R053	03/08/2023	12.71	Call	Bond Future	2,556.7100	2.5567	3,375.6300	3.3756	32.030	0	0	0
2023/07/13	R053	03/08/2023	12.71	Put	Bond Future	741.2000	0.7412	427.7600	0.4278	(42.288)	0	0	0
2023/07/13	R053	02/11/2023	12.81	Call	Bond Future	4,461.9900	4.4620	5,163.7800	5.1638	15.728	0	0	0
2023/07/13	R053	02/11/2023	12.81	Put	Bond Future	2,754.2700	2.7543	2,298.9300	2.2989	(16.532)	0	0	0
2023/07/13	R053	02/11/2023	12.82	Call	Bond Future	4,504.7600	4.5048	5,209.9500	5.2100	15.654	0	0	0
2023/07/13	R053	02/11/2023	12.82	Put	Bond Future	2,727.4100	2.7274	2,275.4700	2.2755	(16.570)	0	0	0
2023/07/13	R053	02/11/2023			Bond Future	12.5691	93.8750	12.4106	95.0322	(1.262)	0.0000	0.0000	1,349
2023/07/13	R053	02/11/2023	12.83	Call	Bond Future	4,547.8700	4.5479	5,256.4400	5.2564	15.580	0	0	0
2023/07/13	R053	02/11/2023	12.83	Put	Bond Future	2,700.9800	2.7010	2,252.4200	2.2524	(16.607)	0	0	0
2023/07/13	R053	01/02/2024	12.92	Call	Bond Future	5,652.0500	5.6521	6,351.7200	6.3517	12.379	0	0	0
2023/07/13	R053	01/02/2024	12.93	Call	Bond Future	5,693.0900	5.6931	6,395.3700	6.3954	12.336	0	0	0
2023/07/13	R053	01/02/2024	12.94	Put	Bond Future	3,882.1900	3.8822	3,403.7200	3.4037	(12.325)	0	0	0
2023/07/13	R053	01/02/2024			Bond Future	12.6742	96.0119	12.5096	97.1953	(1.299)	0.0000	0.0000	0
2023/07/13	R053	01/02/2024	12.92	Put	Bond Future	3,936.9600	3.9370	3,453.2900	3.4533	(12.285)	0	0	0
2023/07/13	R053	01/02/2024	12.93	Put	Bond Future	3,909.4800	3.9095	3,428.4200	3.4284	(12.305)	0	0	0
2023/07/13	R053	01/02/2024	12.94	Call	Bond Future	5,734.2300	5.7342	6,439.1000	6.4391	12.292	0	0	0
2023/07/13	R053	02/05/2024	13.02	Put	Bond Future	4,743.6300	4.7436	4,242.0000	4.2420	(10.575)	0	0	0
2023/07/13	R053	02/05/2024	13.03	Put	Bond Future	4,715.5900	4.7156	4,216.2500	4.2163	(10.589)	0	0	0
2023/07/13	R053	02/05/2024	13.04	Call	Bond Future	6,441.8800	6.4419	7,155.1500	7.1551	11.072	0	0	0
2023/07/13	R053	02/05/2024			Bond Future	12.7844	92.3302	12.6132	93.5406	(1.339)	0.0000	0.0000	0
2023/07/13	R053	02/05/2024	13.02	Call	Bond Future	6,362.5200	6.3625	7,071.2200	7.0712	11.139	0	0	0
2023/07/13	R053	02/05/2024	13.03	Call	Bond Future	6,402.0000	6.4020	7,112.9900	7.1130	11.106	0	0	0
2023/07/13	R053	02/05/2024	13.04	Put	Bond Future	4,688.0500	4.6881	4,190.9900	4.1910	(10.603)	0	0	0
2023/07/13	R053	01/08/2024	13.13	Call	Bond Future	6,926.9700	6.9270	7,648.1200	7.6481	10.411	0	0	0

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2023/07/13	R053	01/08/2024	13.13	Put	Bond Future	5,353.7000	5.3537	4,836.6500	4.8367	(9.658)	0	0	0
2023/07/13	R053	01/08/2024	13.14	Call	Bond Future	6,965.3800	6.9654	7,688.6100	7.6886	10.383	0	0	0
2023/07/13	R053	01/08/2024	13.14	Put	Bond Future	5,325.6500	5.3257	4,810.6800	4.8107	(9.670)	0	0	0
2023/07/13	R053	01/08/2024			Bond Future	12.8973	94.4374	12.7193	95.6756	(1.380)	0.0000	0.0000	0
2023/07/13	R053	01/08/2024	13.15	Call	Bond Future	7,003.8400	7.0038	7,729.1500	7.7291	10.356	0	0	0
2023/07/13	R053	01/08/2024	13.15	Put	Bond Future	5,297.7500	5.2977	4,784.8600	4.7849	(9.681)	0	0	0
2023/07/13	R186	03/08/2023	9.73	Put	Bond Future	98.6000	0.0986	62.1600	0.0622	(36.957)	0	0	0
2023/07/13	R186	03/08/2023	9.74	Call	Bond Future	1,564.3100	1.5643	1,782.6000	1.7826	13.954	0	0	0
2023/07/13	R186	03/08/2023	9.74	Put	Bond Future	95.3400	0.0953	59.9400	0.0599	(37.130)	0	0	0
2023/07/13	R186	03/08/2023			Bond Future	9.2300	104.9610	9.1428	105.2147	(0.944)	0.0000	0.0000	30,708
2023/07/13	R186	03/08/2023	9.73	Call	Bond Future	1,539.0200	1.5390	1,756.2700	1.7563	14.116	0	0	0
2023/07/13	R186	03/08/2023	9.75	Call	Bond Future	1,589.7000	1.5897	1,808.9900	1.8090	13.794	0	0	0
2023/07/13	R186	03/08/2023	9.75	Put	Bond Future	92.1900	0.0922	57.7900	0.0578	(37.314)	0	0	0
2023/07/13	R186	02/11/2023	9.40	Call	Bond Future	1,245.8100	1.2458	1,392.5600	1.3926	11.779	0	0	0
2023/07/13	R186	02/11/2023	9.40	Put	Bond Future	855.7000	0.8557	743.3900	0.7434	(13.125)	0	0	0
2023/07/13	R186	02/11/2023	9.15	Call	Bond Future	890.9400	0.8909	1,010.8000	1.0108	13.453	0	0	1,715
2023/07/13	R186	02/11/2023			Bond Future	9.2560	107.2719	9.1607	107.5309	(1.029)	0.0000	0.0000	86,217
2023/07/13	R186	02/11/2023	10.42	Call	Bond Future	3,296.9000	3.2969	3,521.1800	3.5212	6.803	0	0	0
2023/07/13	R186	02/11/2023	10.42	Put	Bond Future	196.8000	0.1968	162.0200	0.1620	(17.673)	0	0	1,715
2023/07/13	R186	02/11/2023	9.15	Put	Bond Future	1,179.0700	1.1791	1,039.8700	1.0399	(11.806)	0	0	0
2023/07/13	R186	02/11/2023	9.38	Call	Bond Future	1,214.6300	1.2146	1,359.2900	1.3593	11.910	0	0	0
2023/07/13	R186	02/11/2023	9.38	Put	Bond Future	878.5700	0.8786	764.1700	0.7642	(13.021)	0	0	0
2023/07/13	R186	02/11/2023	9.39	Call	Bond Future	1,230.1700	1.2302	1,375.8700	1.3759	11.844	0	0	0
2023/07/13	R186	02/11/2023	9.39	Put	Bond Future	867.0800	0.8671	753.7200	0.7537	(13.074)	0	0	0
2023/07/13	R186	01/02/2024	9.51	Call	Bond Future	1,664.7300	1.6647	1,820.0100	1.8200	9.328	0	0	0
2023/07/13	R186	01/02/2024	9.52	Put	Bond Future	1,016.6900	1.0167	907.9100	0.9079	(10.699)	0	0	0
2023/07/13	R186	01/02/2024	9.50	Call	Bond Future	1,648.9600	1.6490	1,803.4900	1.8035	9.371	0	0	0
2023/07/13	R186	01/02/2024			Bond Future	9.2557	104.4017	9.1509	104.6666	(1.132)	0.0000	0.0000	0
2023/07/13	R186	01/02/2024	9.51	Put	Bond Future	1,025.8900	1.0259	916.3500	0.9164	(10.678)	0	0	0
2023/07/13	R186	01/02/2024	9.52	Call	Bond Future	1,680.5500	1.6806	1,836.5900	1.8366	9.285	0	0	0
2023/07/13	R186	01/02/2024	9.50	Put	Bond Future	1,035.1500	1.0352	924.8600	0.9249	(10.654)	0	0	0
2023/07/13	R186	02/05/2024	10.40	Call	Bond Future	3,264.4300	3.2644	3,467.0100	3.4670	6.206	0	0	0
2023/07/13	R186	02/05/2024	10.40	Put	Bond Future	645.7900	0.6458	577.4000	0.5774	(10.590)	0	0	2,030
2023/07/13	R186	02/05/2024	8.01	Call	Bond Future	343.7500	0.3438	397.3200	0.3973	15.584	0	0	0
2023/07/13	R186	02/05/2024	8.01	Put	Bond Future	3,293.4000	3.2934	3,076.0000	3.0760	(6.601)	0	0	0
2023/07/13	R186	02/05/2024	9.73	Put	Bond Future	1,019.5400	1.0195	918.1300	0.9181	(9.947)	0	0	0
2023/07/13	R186	02/05/2024			Bond Future	9.2555	106.7774	9.1392	107.0484	(1.257)	0.0000	0.0000	0
2023/07/13	R186	02/05/2024	8.00	Call	Bond Future	339.6000	0.3396	392.6500	0.3927	15.621	0	0	0
2023/07/13	R186	02/05/2024	8.00	Put	Bond Future	3,313.3700	3.3134	3,095.4500	3.0955	(6.577)	0	0	0
2023/07/13	R186	02/05/2024	9.73	Call	Bond Future	2,115.5800	2.1156	2,285.1400	2.2851	8.015	0	0	2,030
2023/07/13	R186	02/05/2024	7.99	Call	Bond Future	335.4900	0.3355	388.0200	0.3880	15.658	0	0	0
2023/07/13	R186	02/05/2024	7.99	Put	Bond Future	3,333.3800	3.3334	3,114.9400	3.1149	(6.553)	0	0	0
2023/07/13	R186	01/08/2024	8.70	Put	Bond Future	2,058.1200	2.0581	1,886.8200	1.8868	(8.323)	0	0	0
2023/07/13	R186	01/08/2024	8.68	Call	Bond Future	858.2600	0.8583	962.9300	0.9629	12.196	0	0	0
2023/07/13	R186	01/08/2024	8.69	Call	Bond Future	867.5800	0.8676	972.9500	0.9730	12.145	0	0	0
2023/07/13	R186	01/08/2024			Bond Future	9.2517	103.9048	9.1215	104.1821	(1.408)	0.0000	0.0000	0
2023/07/13	R186	01/08/2024	8.70	Call	Bond Future	876.5500	0.8766	982.6000	0.9826	12.099	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
2023/07/13	R186	01/08/2024	8.68	Put	Bond Future	2,082.9900	2.0830	1,910.3100	1.9103	(8.290)	0	0	0
2023/07/13	R186	01/08/2024	8.69	Put	Bond Future	2,070.7300	2.0707	1,898.7500	1.8988	(8.305)	0	0	0
2023/07/13	R197	03/08/2023			Bond Future	334.7437	334.7437	334.7421	334.7421	0.000	0.0000	0.0000	44
2023/07/13	R197	02/11/2023			Bond Future	342.1962	342.1962	342.1940	342.1940	(0.001)	0.0000	0.0000	0
2023/07/13	R202	03/08/2023			Bond Future	247.2889	247.2889	248.6543	248.6543	0.552	0.0000	0.0000	5,323
2023/07/13	R202	02/11/2023			Bond Future	252.7944	252.7944	254.1897	254.1897	0.552	0.0000	0.0000	4,746
2023/07/13	R202	01/02/2024			Bond Future	253.6411	253.6411	255.0683	255.0683	0.563	0.0000	0.0000	0
2023/07/13	R202	02/05/2024			Bond Future	259.4712	259.4712	260.9315	260.9315	0.563	0.0000	0.0000	0
2023/07/13	R202	01/08/2024			Bond Future	260.3529	260.3529	261.8482	261.8482	0.574	0.0000	0.0000	0
2023/07/13	R209	03/08/2023	10.00	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	1,800
2023/07/13	R209	03/08/2023	10.00	Put	Bond Future	9,821.2900	9.8213	9,049.0900	9.0491	(7.863)	0	0	0
2023/07/13	R209	03/08/2023	10.70	Call	Bond Future	1.8100	0.0018	4.9100	0.0049	171.271	0	0	1,800
2023/07/13	R209	03/08/2023	11.95	Put	Bond Future	761.8600	0.7619	453.7400	0.4537	(40.443)	0	0	0
2023/07/13	R209	03/08/2023	12.00	Call	Bond Future	1,205.6300	1.2056	1,699.4400	1.6994	40.959	0	0	0
2023/07/13	R209	03/08/2023	12.00	Put	Bond Future	666.3900	0.6664	387.9900	0.3880	(41.777)	0	0	1,750
2023/07/13	R209	03/08/2023	11.25	Put	Bond Future	3,165.9400	3.1659	2,466.8700	2.4669	(22.081)	0	0	0
2023/07/13	R209	03/08/2023	11.93	Call	Bond Future	1,014.8700	1.0149	1,466.7200	1.4667	44.523	0	0	0
2023/07/13	R209	03/08/2023	11.94	Call	Bond Future	1,041.0800	1.0411	1,499.0800	1.4991	43.993	0	0	0
2023/07/13	R209	03/08/2023			Bond Future	11.8849	65.8014	11.7224	66.5736	(1.367)	0.0000	0.0000	10,376
2023/07/13	R209	03/08/2023	10.70	Put	Bond Future	5,946.3500	5.9463	5,177.2400	5.1772	(12.934)	0	0	0
2023/07/13	R209	03/08/2023	10.75	Call	Bond Future	2.6600	0.0027	7.0400	0.0070	164.662	0	0	7,000
2023/07/13	R209	03/08/2023	10.75	Put	Bond Future	5,681.1300	5.6811	4,913.3000	4.9133	(13.515)	0	0	0
2023/07/13	R209	03/08/2023	11.95	Call	Bond Future	1,067.6400	1.0676	1,531.7300	1.5317	43.469	0	0	0
2023/07/13	R209	03/08/2023	11.25	Call	Bond Future	72.5500	0.0725	145.6900	0.1457	100.813	0	0	7,000
2023/07/13	R209	03/08/2023	11.93	Put	Bond Future	802.8100	0.8028	482.4500	0.4824	(39.905)	0	0	0
2023/07/13	R209	03/08/2023	11.94	Put	Bond Future	782.1300	0.7821	467.9200	0.4679	(40.174)	0	0	0
2023/07/13	R209	02/11/2023	11.34	Call	Bond Future	855.4100	0.8554	1,094.4500	1.0944	27.944	0	0	0
2023/07/13	R209	02/11/2023	11.34	Put	Bond Future	3,944.6800	3.9447	3,394.6800	3.3947	(13.943)	0	0	0
2023/07/13	R209	02/11/2023	11.33	Call	Bond Future	841.1200	0.8411	1,077.4300	1.0774	28.095	0	0	0
2023/07/13	R209	02/11/2023	11.33	Put	Bond Future	3,980.0600	3.9801	3,427.3300	3.4273	(13.887)	0	0	0
2023/07/13	R209	02/11/2023			Bond Future	11.9831	64.0965	11.8147	64.8855	(1.405)	0.0000	0.0000	17,352
2023/07/13	R209	02/11/2023	11.35	Call	Bond Future	869.8500	0.8698	1,111.6400	1.1116	27.797	0	0	0
2023/07/13	R209	02/11/2023	11.35	Put	Bond Future	3,909.5000	3.9095	3,362.2500	3.3623	(13.998)	0	0	0
2023/07/13	R209	01/02/2024	12.13	Put	Bond Future	2,718.7400	2.7187	2,355.1900	2.3552	(13.372)	0	0	0
2023/07/13	R209	01/02/2024	12.14	Call	Bond Future	2,996.2100	2.9962	3,441.6000	3.4416	14.865	0	0	0
2023/07/13	R209	01/02/2024	12.14	Put	Bond Future	2,698.1900	2.6982	2,336.6700	2.3367	(13.399)	0	0	0
2023/07/13	R209	01/02/2024			Bond Future	12.0748	65.5554	11.9004	66.3623	(1.444)	0.0000	0.0000	0
2023/07/13	R209	01/02/2024	12.13	Call	Bond Future	2,971.1800	2.9712	3,414.5400	3.4145	14.922	0	0	0
2023/07/13	R209	01/02/2024	12.12	Call	Bond Future	2,946.0400	2.9460	3,387.3600	3.3874	14.980	0	0	0
2023/07/13	R209	01/02/2024	12.12	Put	Bond Future	2,739.2400	2.7392	2,373.6500	2.3737	(13.346)	0	0	0
2023/07/13	R209	02/05/2024	11.18	Call	Bond Future	1,487.8100	1.4878	1,751.9200	1.7519	17.752	0	0	0
2023/07/13	R209	02/05/2024	11.18	Put	Bond Future	6,200.8600	6.2009	5,639.5600	5.6396	(9.052)	0	0	0
2023/07/13	R209	02/05/2024	11.17	Call	Bond Future	1,474.6200	1.4746	1,737.0300	1.7370	17.795	0	0	0
2023/07/13	R209	02/05/2024	11.17	Put	Bond Future	6,237.6300	6.2376	5,674.6300	5.6746	(9.026)	0	0	0
2023/07/13	R209	02/05/2024			Bond Future	12.1714	63.8932	11.9906	64.7186	(1.486)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/13	R209	02/05/2024	11.19	Call	Bond Future	1,500.8900	1.5009	1,766.6900	1.7667	17.709	0	0	0
2023/07/13	R209	02/05/2024	11.19	Put	Bond Future	6,164.0400	6.1640	5,604.4300	5.6044	(9.079)	0	0	0
2023/07/13	R209	01/08/2024	11.79	Put	Bond Future	4,879.1700	4.8792	4,411.1400	4.4111	(9.592)	0	0	0
2023/07/13	R209	01/08/2024	11.80	Call	Bond Future	2,702.0900	2.7021	3,080.1400	3.0801	13.991	0	0	0
2023/07/13	R209	01/08/2024	11.80	Put	Bond Future	4,851.8000	4.8518	4,385.4600	4.3855	(9.612)	0	0	0
2023/07/13	R209	01/08/2024			Bond Future	12.2709	65.3519	12.0834	66.1963	(1.529)	0.0000	0.0000	0
2023/07/13	R209	01/08/2024	11.79	Call	Bond Future	2,682.7300	2.6827	3,059.0900	3.0591	14.029	0	0	0
2023/07/13	R209	01/08/2024	11.78	Call	Bond Future	2,663.4600	2.6635	3,038.1100	3.0381	14.066	0	0	0
2023/07/13	R209	01/08/2024	11.78	Put	Bond Future	4,906.6700	4.9067	4,436.9300	4.4369	(9.573)	0	0	0
2023/07/13	R210	03/08/2023			Bond Future	226.1224	226.1224	226.1219	226.1219	0.000	0.0000	0.0000	360
2023/07/13	R210	02/11/2023			Bond Future	227.9849	227.9849	227.9839	227.9839	0.000	0.0000	0.0000	70
2023/07/13	R210	01/02/2024			Bond Future	233.2270	233.2270	233.2258	233.2258	(0.001)	0.0000	0.0000	0
2023/07/13	R210	02/05/2024			Bond Future	235.3301	235.3301	235.3296	235.3296	0.000	0.0000	0.0000	0
2023/07/13	R210	01/08/2024			Bond Future	240.7581	240.7581	240.7579	240.7579	0.000	0.0000	0.0000	0
2023/07/13	R213	03/08/2023	11.62	Put	Bond Future	92.3400	0.0923	47.4600	0.0475	(48.603)	0	0	0
2023/07/13	R213	03/08/2023	11.63	Call	Bond Future	3,122.9800	3.1230	3,641.6700	3.6417	16.609	0	0	0
2023/07/13	R213	03/08/2023			Bond Future	10.9228	83.2069	10.7954	83.7692	(1.166)	0.0000	0.0000	17,789
2023/07/13	R213	03/08/2023	11.61	Call	Bond Future	3,044.9600	3.0450	3,561.1100	3.5611	16.951	0	0	0
2023/07/13	R213	03/08/2023	11.61	Put	Bond Future	95.2500	0.0953	49.0900	0.0491	(48.462)	0	0	0
2023/07/13	R213	03/08/2023	11.62	Call	Bond Future	3,083.9500	3.0839	3,601.3800	3.6014	16.778	0	0	0
2023/07/13	R213	03/08/2023	11.63	Put	Bond Future	89.5100	0.0895	45.8900	0.0459	(48.732)	0	0	0
2023/07/13	R213	02/11/2023	11.13	Call	Bond Future	2,187.5600	2.1876	2,509.5900	2.5096	14.721	0	0	0
2023/07/13	R213	02/11/2023	11.13	Put	Bond Future	1,699.0900	1.6991	1,446.5900	1.4466	(14.861)	0	0	0
2023/07/13	R213	02/11/2023	10.94	Call	Bond Future	1,757.0700	1.7571	2,040.7300	2.0407	16.144	0	0	731
2023/07/13	R213	02/11/2023	10.94	Put	Bond Future	2,082.7200	2.0827	1,791.8500	1.7919	(13.966)	0	0	0
2023/07/13	R213	02/11/2023			Bond Future	11.0157	81.4814	10.8824	82.0559	(1.210)	0.0000	0.0000	12,869
2023/07/13	R213	02/11/2023	11.44	Call	Bond Future	2,995.5700	2.9956	3,375.0400	3.3750	12.668	0	0	731
2023/07/13	R213	02/11/2023	11.44	Put	Bond Future	1,200.9900	1.2010	1,005.9300	1.0059	(16.242)	0	0	0
2023/07/13	R213	02/11/2023	12.70	Call	Bond Future	7,098.6500	7.0987	7,618.3300	7.6183	7.321	0	0	0
2023/07/13	R213	02/11/2023	12.70	Put	Bond Future	266.3400	0.2663	211.4900	0.2115	(20.594)	0	0	731
2023/07/13	R213	02/11/2023	11.11	Call	Bond Future	2,139.7900	2.1398	2,457.8700	2.4579	14.865	0	0	0
2023/07/13	R213	02/11/2023	11.11	Put	Bond Future	1,736.5300	1.7365	1,480.0800	1.4801	(14.768)	0	0	0
2023/07/13	R213	02/11/2023	11.12	Call	Bond Future	2,163.5200	2.1635	2,483.5800	2.4836	14.793	0	0	0
2023/07/13	R213	02/11/2023	11.12	Put	Bond Future	1,717.6400	1.7176	1,463.1700	1.4632	(14.815)	0	0	0
2023/07/13	R213	01/02/2024	11.70	Call	Bond Future	4,042.1400	4.0421	4,432.6300	4.4326	9.660	0	0	0
2023/07/13	R213	01/02/2024	11.70	Put	Bond Future	1,597.8900	1.5979	1,400.8800	1.4009	(12.329)	0	0	0
2023/07/13	R213	01/02/2024	11.71	Call	Bond Future	4,069.7600	4.0698	4,461.4900	4.4615	9.625	0	0	0
2023/07/13	R213	01/02/2024	11.71	Put	Bond Future	1,585.2800	1.5853	1,389.5100	1.3895	(12.349)	0	0	0
2023/07/13	R213	01/02/2024			Bond Future	11.1043	83.3358	10.9645	83.9233	(1.259)	0.0000	0.0000	0
2023/07/13	R213	01/02/2024	11.72	Call	Bond Future	4,097.4500	4.0975	4,490.4100	4.4904	9.590	0	0	0
2023/07/13	R213	01/02/2024	11.72	Put	Bond Future	1,572.7700	1.5728	1,378.2300	1.3782	(12.369)	0	0	0
2023/07/13	R213	02/05/2024	10.30	Call	Bond Future	1,359.3000	1.3593	1,553.6800	1.5537	14.300	0	0	0
2023/07/13	R213	02/05/2024	10.30	Put	Bond Future	5,095.1900	5.0952	4,688.6300	4.6886	(7.979)	0	0	0
2023/07/13	R213	02/05/2024			Bond Future	11.1898	81.6716	11.0432	82.2726	(1.310)	0.0000	0.0000	0
2023/07/13	R213	02/05/2024	10.28	Call	Bond Future	1,336.0900	1.3361	1,527.9700	1.5280	14.361	0	0	0
2023/07/13	R213	02/05/2024	10.28	Put	Bond Future	5,158.4200	5.1584	4,749.3600	4.7494	(7.930)	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
2023/07/13	R213	02/05/2024	10.29	Call	Bond Future	1,347.7900	1.3478	1,540.9200	1.5409	14.329	0	0	0
2023/07/13	R213	02/05/2024	10.29	Put	Bond Future	5,126.8900	5.1269	4,719.0800	4.7191	(7.954)	0	0	0
2023/07/13	R213	01/08/2024	10.86	Call	Bond Future	2,286.2500	2.2863	2,557.0000	2.5570	11.843	0	0	0
2023/07/13	R213	01/08/2024	10.86	Put	Bond Future	3,968.9800	3.9690	3,624.8800	3.6249	(8.670)	0	0	0
2023/07/13	R213	01/08/2024	10.87	Call	Bond Future	2,303.7700	2.3038	2,575.8200	2.5758	11.809	0	0	0
2023/07/13	R213	01/08/2024	10.87	Put	Bond Future	3,945.7300	3.9457	3,602.9300	3.6029	(8.688)	0	0	0
2023/07/13	R213	01/08/2024			Bond Future	11.2780	83.5369	11.1240	84.1518	(1.365)	0.0000	0.0000	0
2023/07/13	R213	01/08/2024	10.88	Call	Bond Future	2,321.6900	2.3217	2,595.0600	2.5951	11.775	0	0	0
2023/07/13	R213	01/08/2024	10.88	Put	Bond Future	3,922.9100	3.9229	3,581.4300	3.5814	(8.705)	0	0	0
2023/07/13	R214	03/08/2023	12.14	Call	Bond Future	609.2300	0.6092	922.2400	0.9222	51.378	0	0	0
2023/07/13	R214	03/08/2023	12.14	Put	Bond Future	1,257.5500	1.2575	840.7500	0.8408	(33.144)	0	0	0
2023/07/13	R214	03/08/2023	12.15	Call	Bond Future	628.7900	0.6288	948.0100	0.9480	50.767	0	0	0
2023/07/13	R214	03/08/2023	12.15	Put	Bond Future	1,228.8800	1.2289	818.2900	0.8183	(33.412)	0	0	0
2023/07/13	R214	03/08/2023			Bond Future	12.2755	61.5899	12.1231	62.3197	(1.241)	0.0000	0.0000	13,468
2023/07/13	R214	03/08/2023	12.16	Call	Bond Future	648.7200	0.6487	974.1500	0.9742	50.165	0	0	0
2023/07/13	R214	03/08/2023	12.16	Put	Bond Future	1,200.6500	1.2006	796.2700	0.7963	(33.680)	0	0	0
2023/07/13	R214	02/11/2023	11.45	Put	Bond Future	5,163.2300	5.1632	4,576.5300	4.5765	(11.363)	0	0	0
2023/07/13	R214	02/11/2023	11.46	Call	Bond Future	556.6800	0.5567	717.8200	0.7178	28.947	0	0	0
2023/07/13	R214	02/11/2023	11.46	Put	Bond Future	5,120.0400	5.1200	4,535.4500	4.5355	(11.418)	0	0	0
2023/07/13	R214	02/11/2023			Bond Future	12.3792	59.6426	12.2214	60.3883	(1.274)	0.0000	0.0000	11,333
2023/07/13	R214	02/11/2023	11.45	Call	Bond Future	547.2200	0.5472	706.2500	0.7063	29.061	0	0	0
2023/07/13	R214	02/11/2023	11.47	Call	Bond Future	566.3500	0.5663	729.6300	0.7296	28.830	0	0	0
2023/07/13	R214	02/11/2023	11.47	Put	Bond Future	5,077.1200	5.0771	4,494.6700	4.4947	(11.472)	0	0	0
2023/07/13	R214	01/02/2024	12.16	Call	Bond Future	2,142.9100	2.1429	2,486.6700	2.4867	16.042	0	0	0
2023/07/13	R214	01/02/2024	12.16	Put	Bond Future	3,653.4500	3.6535	3,234.5600	3.2346	(11.466)	0	0	0
2023/07/13	R214	01/02/2024			Bond Future	12.4804	61.0000	12.3170	61.7627	(1.309)	0.0000	0.0000	0
2023/07/13	R214	01/02/2024	12.14	Call	Bond Future	2,101.6700	2.1017	2,441.3000	2.4413	16.160	0	0	0
2023/07/13	R214	01/02/2024	12.14	Put	Bond Future	3,708.5200	3.7085	3,285.5000	3.2855	(11.407)	0	0	0
2023/07/13	R214	01/02/2024	12.15	Call	Bond Future	2,122.2400	2.1222	2,463.9300	2.4639	16.100	0	0	0
2023/07/13	R214	01/02/2024	12.15	Put	Bond Future	3,680.9100	3.6809	3,259.9500	3.2600	(11.436)	0	0	0
2023/07/13	R214	02/05/2024	11.46	Call	Bond Future	1,356.4700	1.3565	1,586.3100	1.5863	16.944	0	0	0
2023/07/13	R214	02/05/2024	11.46	Put	Bond Future	6,831.1000	6.8311	6,280.8300	6.2808	(8.055)	0	0	0
2023/07/13	R214	02/05/2024	11.47	Call	Bond Future	1,368.9000	1.3689	1,600.3100	1.6003	16.905	0	0	0
2023/07/13	R214	02/05/2024	11.47	Put	Bond Future	6,791.0900	6.7911	6,242.3900	6.2424	(8.080)	0	0	0
2023/07/13	R214	02/05/2024			Bond Future	12.5779	59.0818	12.4088	59.8619	(1.345)	0.0000	0.0000	0
2023/07/13	R214	02/05/2024	11.48	Call	Bond Future	1,381.5900	1.3816	1,614.5800	1.6146	16.864	0	0	0
2023/07/13	R214	02/05/2024	11.48	Put	Bond Future	6,751.4000	6.7514	6,204.2800	6.2043	(8.104)	0	0	0
2023/07/13	R214	01/08/2024	12.18	Call	Bond Future	2,717.9600	2.7180	3,072.3400	3.0723	13.038	0	0	0
2023/07/13	R214	01/08/2024	12.18	Put	Bond Future	5,029.0500	5.0290	4,585.3900	4.5854	(8.822)	0	0	0
2023/07/13	R214	01/08/2024			Bond Future	12.6772	60.4308	12.5021	61.2288	(1.381)	0.0000	0.0000	0
2023/07/13	R214	01/08/2024	12.16	Call	Bond Future	2,679.1000	2.6791	3,030.2600	3.0303	13.107	0	0	0
2023/07/13	R214	01/08/2024	12.16	Put	Bond Future	5,086.1300	5.0861	4,639.2500	4.6393	(8.786)	0	0	0
2023/07/13	R214	01/08/2024	12.17	Call	Bond Future	2,698.3700	2.6984	3,051.1400	3.0511	13.073	0	0	0
2023/07/13	R214	01/08/2024	12.17	Put	Bond Future	5,057.4000	5.0574	4,612.1300	4.6121	(8.804)	0	0	0
2023/07/13	R248	03/08/2023	11.80	Call	Bond Future	116.7200	0.1167	195.8000	0.1958	67.752	0	0	1,100
2023/07/13	R248	03/08/2023	11.80	Put	Bond Future	3,758.9700	3.7590	3,070.5300	3.0705	(18.315)	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
2023/07/13	R248	03/08/2023	12.11	Call	Bond Future	453.3100	0.4533	675.3200	0.6753	48.975	0	0	0
2023/07/13	R248	03/08/2023	12.11	Put	Bond Future	2,195.4800	2.1955	1,649.9700	1.6500	(24.847)	0	0	0
2023/07/13	R248	03/08/2023			Bond Future	12.4069	75.8713	12.2745	76.6388	(1.067)	0.0000	0.0000	85,918
2023/07/13	R248	03/08/2023	12.09	Call	Bond Future	420.6900	0.4207	631.2800	0.6313	50.058	0	0	0
2023/07/13	R248	03/08/2023	12.09	Put	Bond Future	2,282.8900	2.2829	1,725.9600	1.7260	(24.396)	0	0	0
2023/07/13	R248	03/08/2023	12.10	Call	Bond Future	436.7900	0.4368	653.0600	0.6531	49.513	0	0	0
2023/07/13	R248	03/08/2023	12.10	Put	Bond Future	2,238.9300	2.2389	1,687.6800	1.6877	(24.621)	0	0	0
2023/07/13	R248	03/08/2023	12.30	Call	Bond Future	849.6600	0.8497	1,187.7500	1.1878	39.791	0	0	1,100
2023/07/13	R248	03/08/2023	12.30	Put	Bond Future	1,468.4800	1.4685	1,039.0500	1.0391	(29.243)	0	0	0
2023/07/13	R248	03/08/2023	13.20	Call	Bond Future	4,423.0800	4.4231	5,136.1800	5.1362	16.122	0	0	0
2023/07/13	R248	03/08/2023	13.20	Put	Bond Future	111.9000	0.1119	57.4800	0.0575	(48.633)	0	0	1,100
2023/07/13	R248	02/11/2023	12.50	Call	Bond Future	2,629.2300	2.6292	3,037.7900	3.0378	15.539	0	0	220
2023/07/13	R248	02/11/2023	13.60	Call	Bond Future	6,587.6600	6.5877	7,216.2200	7.2162	9.541	0	0	0
2023/07/13	R248	02/11/2023	13.60	Put	Bond Future	896.2700	0.8963	740.5300	0.7405	(17.376)	0	0	220
2023/07/13	R248	02/11/2023	11.47	Call	Bond Future	568.1200	0.5681	710.5300	0.7105	25.067	0	0	0
2023/07/13	R248	02/11/2023	11.48	Call	Bond Future	578.3000	0.5783	722.7200	0.7227	24.973	0	0	0
2023/07/13	R248	02/11/2023	11.49	Put	Bond Future	6,839.0000	6.8390	6,201.1600	6.2012	(9.327)	0	0	0
2023/07/13	R248	02/11/2023			Bond Future	12.5161	73.0949	12.3788	73.8792	(1.097)	0.0000	0.0000	174,523
2023/07/13	R248	02/11/2023	11.80	Call	Bond Future	991.4900	0.9915	1,209.1000	1.2091	21.948	0	0	220
2023/07/13	R248	02/11/2023	11.80	Put	Bond Future	5,255.1800	5.2552	4,688.4900	4.6885	(10.783)	0	0	0
2023/07/13	R248	02/11/2023	12.50	Put	Bond Future	2,720.5700	2.7206	2,344.8300	2.3448	(13.811)	0	0	0
2023/07/13	R248	02/11/2023	11.47	Put	Bond Future	6,949.6800	6.9497	6,307.7900	6.3078	(9.236)	0	0	0
2023/07/13	R248	02/11/2023	11.48	Put	Bond Future	6,894.1700	6.8942	6,254.2900	6.2543	(9.281)	0	0	0
2023/07/13	R248	02/11/2023	11.49	Call	Bond Future	588.7300	0.5887	735.1900	0.7352	24.877	0	0	0
2023/07/13	R248	01/02/2024	12.14	Call	Bond Future	2,302.7100	2.3027	2,628.2000	2.6282	14.135	0	0	0
2023/07/13	R248	01/02/2024	12.14	Put	Bond Future	5,087.7600	5.0878	4,611.1800	4.6112	(9.367)	0	0	0
2023/07/13	R248	01/02/2024	12.15	Call	Bond Future	2,326.2800	2.3263	2,653.9000	2.6539	14.083	0	0	0
2023/07/13	R248	01/02/2024	12.15	Put	Bond Future	5,051.7600	5.0518	4,577.3100	4.5773	(9.392)	0	0	0
2023/07/13	R248	01/02/2024			Bond Future	12.6233	74.7585	12.4807	75.5606	(1.130)	0.0000	0.0000	0
2023/07/13	R248	01/02/2024	12.16	Call	Bond Future	2,349.7500	2.3497	2,679.4900	2.6795	14.033	0	0	0
2023/07/13	R248	01/02/2024	12.16	Put	Bond Future	5,015.7400	5.0157	4,543.4100	4.5434	(9.417)	0	0	0
2023/07/13	R248	02/05/2024	11.46	Call	Bond Future	1,488.8700	1.4889	1,707.3400	1.7073	14.674	0	0	0
2023/07/13	R248	02/05/2024	11.47	Call	Bond Future	1,502.9400	1.5029	1,722.9800	1.7230	14.641	0	0	0
2023/07/13	R248	02/05/2024	11.48	Put	Bond Future	8,997.4600	8.9975	8,398.6700	8.3987	(6.655)	0	0	0
2023/07/13	R248	02/05/2024			Bond Future	12.7266	72.0088	12.5787	72.8292	(1.162)	0.0000	0.0000	13,000
2023/07/13	R248	02/05/2024	11.46	Put	Bond Future	9,100.4500	9.1004	8,498.5100	8.4985	(6.614)	0	0	0
2023/07/13	R248	02/05/2024	11.47	Put	Bond Future	9,048.8600	9.0489	8,448.4900	8.4485	(6.635)	0	0	0
2023/07/13	R248	02/05/2024	11.48	Call	Bond Future	1,517.1000	1.5171	1,738.7200	1.7387	14.608	0	0	0
2023/07/13	R248	01/08/2024	12.30	Call	Bond Future	3,275.9700	3.2760	3,641.7200	3.6417	11.165	0	0	0
2023/07/13	R248	01/08/2024	12.30	Put	Bond Future	6,261.9600	6.2620	5,788.3900	5.7884	(7.563)	0	0	0
2023/07/13	R248	01/08/2024	12.31	Call	Bond Future	3,299.5700	3.2996	3,666.9800	3.6670	11.135	0	0	0
2023/07/13	R248	01/08/2024	12.31	Put	Bond Future	6,227.3800	6.2274	5,755.4700	5.7555	(7.578)	0	0	0
2023/07/13	R248	01/08/2024			Bond Future	12.8321	73.6528	12.6785	74.4921	(1.197)	0.0000	0.0000	0
2023/07/13	R248	01/08/2024	12.32	Call	Bond Future	3,323.2500	3.3232	3,692.3300	3.6923	11.106	0	0	0
2023/07/13	R248	01/08/2024	12.32	Put	Bond Future	6,192.9600	6.1930	5,722.7200	5.7227	(7.593)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
Total											1682516	