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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/08/2023 TO 04/08/2023

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
2023/08/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/04	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/04	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/04	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/04	2025	03/08/2023		Bond Future	169.3746	169.3746	169.3746	169.3746	0.000	0.0000	0.0000	0
2023/08/04	2025	02/11/2023		Bond Future	173.1367	173.1367	173.0862	173.0862	(0.029)	0.0000	0.0000	5,566
2023/08/04	2025	01/02/2024		Bond Future	175.2969	175.2969	175.2489	175.2489	(0.027)	0.0000	0.0000	214
2023/08/04	2025	02/05/2024		Bond Future	179.2944	179.2944	179.2407	179.2407	(0.030)	0.0000	0.0000	0
2023/08/04	2025	01/08/2024		Bond Future	181.5827	181.5827	181.5338	181.5338	(0.027)	0.0000	0.0000	0
2023/08/04	2025	07/11/2024		Bond Future	181.5800	181.5800	185.7404	185.7404	2.291	0.0000	0.0000	0
2023/08/04	2029	03/08/2023		Bond Future	123.6596	123.6596	123.6596	123.6596	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/04	2029	02/11/2023			Bond Future	125.0441	125.0441	125.0586	125.0586	0.012	0.0000	0.0000	1,287
2023/08/04	2029	01/02/2024			Bond Future	127.8947	127.8947	127.9121	127.9121	0.014	0.0000	0.0000	728
2023/08/04	2029	02/05/2024			Bond Future	129.4500	129.4500	129.4645	129.4645	0.011	0.0000	0.0000	0
2023/08/04	2029	01/08/2024			Bond Future	132.4234	132.4234	132.4425	132.4425	0.014	0.0000	0.0000	0
2023/08/04	2029	07/11/2024			Bond Future	132.4200	132.4200	134.1186	134.1186	1.283	0.0000	0.0000	0
2023/08/04	2030	03/08/2023			Bond Future	10.4350	88.9080	10.4350	88.9080	0.000	0.0000	0.0000	0
2023/08/04	2030	02/11/2023	9.57	Call	Bond Future	343.8400	0.3438	462.8000	0.4628	34.597	0	0	800
2023/08/04	2030	02/11/2023	9.57	Put	Bond Future	4,391.2500	4.3913	3,801.0400	3.8010	(13.441)	0	0	0
2023/08/04	2030	02/11/2023	10.07	Call	Bond Future	860.6100	0.8606	1,086.0500	1.0861	26.195	0	0	800
2023/08/04	2030	02/11/2023	10.07	Put	Bond Future	2,738.4300	2.7384	2,254.7000	2.2547	(17.665)	0	0	0
2023/08/04	2030	02/11/2023	11.43	Call	Bond Future	4,217.5800	4.2176	4,777.6900	4.7777	13.280	0	0	0
2023/08/04	2030	02/11/2023	11.43	Put	Bond Future	507.3100	0.5073	358.2500	0.3583	(29.382)	0	0	500
2023/08/04	2030	02/11/2023	12.27	Put	Bond Future	148.8800	0.1489	99.7400	0.0997	(33.006)	0	0	500
2023/08/04	2030	02/11/2023	10.81	Call	Bond Future	2,378.9600	2.3790	2,802.2700	2.8023	17.794	0	0	0
2023/08/04	2030	02/11/2023	10.81	Put	Bond Future	1,160.9400	1.1609	875.0800	0.8751	(24.623)	0	0	0
2023/08/04	2030	02/11/2023	10.39	Call	Bond Future	1,406.8800	1.4069	1,718.2000	1.7182	22.128	0	0	500
2023/08/04	2030	02/11/2023	10.80	Call	Bond Future	2,352.7800	2.3528	2,773.4700	2.7735	17.881	0	0	0
2023/08/04	2030	02/11/2023	10.80	Put	Bond Future	1,175.7000	1.1757	887.2200	0.8872	(24.537)	0	0	0
2023/08/04	2030	02/11/2023			Bond Future	10.5150	90.8387	10.3456	91.5479	(1.611)	0.0000	0.0000	91,297
2023/08/04	2030	02/11/2023	9.89	Call	Bond Future	630.0100	0.6300	814.8800	0.8149	29.344	0	0	500
2023/08/04	2030	02/11/2023	9.89	Put	Bond Future	3,281.5100	3.2815	2,757.2100	2.7572	(15.977)	0	0	0
2023/08/04	2030	02/11/2023	11.57	Call	Bond Future	4,677.4000	4.6774	5,260.2700	5.2603	12.461	0	0	0
2023/08/04	2030	02/11/2023	11.57	Put	Bond Future	416.7700	0.4168	290.4700	0.2905	(30.304)	0	0	800
2023/08/04	2030	02/11/2023	12.27	Call	Bond Future	7,094.9400	7.0949	7,754.9700	7.7550	9.303	0	0	0
2023/08/04	2030	02/11/2023	10.82	Call	Bond Future	2,405.2700	2.4053	2,831.3500	2.8313	17.714	0	0	0
2023/08/04	2030	02/11/2023	10.82	Put	Bond Future	1,146.3300	1.1463	863.2400	0.8632	(24.695)	0	0	0
2023/08/04	2030	02/11/2023	11.12	Call	Bond Future	3,250.6400	3.2506	3,749.7000	3.7497	15.353	0	0	500
2023/08/04	2030	02/11/2023	11.12	Put	Bond Future	775.1800	0.7752	565.0700	0.5651	(27.105)	0	0	0
2023/08/04	2030	02/11/2023	10.39	Put	Bond Future	1,929.4000	1.9294	1,531.5500	1.5316	(20.620)	0	0	0
2023/08/04	2030	02/11/2023	10.62	Call	Bond Future	1,905.7900	1.9058	2,279.2900	2.2793	19.598	0	0	500
2023/08/04	2030	02/11/2023	10.62	Put	Bond Future	1,469.8300	1.4698	1,134.1600	1.1342	(22.837)	0	0	0
2023/08/04	2030	01/02/2024	12.10	Put	Bond Future	637.0500	0.6370	493.9500	0.4940	(22.463)	0	0	400
2023/08/04	2030	01/02/2024	11.85	Call	Bond Future	5,721.8800	5.7219	6,276.2400	6.2762	9.688	0	0	0
2023/08/04	2030	01/02/2024	11.85	Put	Bond Future	793.6400	0.7936	620.9900	0.6210	(21.754)	0	0	500
2023/08/04	2030	01/02/2024	11.86	Put	Bond Future	786.6600	0.7867	615.4000	0.6154	(21.771)	0	0	500
2023/08/04	2030	01/02/2024	11.37	Call	Bond Future	4,303.1700	4.3032	4,788.3700	4.7884	11.275	0	0	0
2023/08/04	2030	01/02/2024	11.37	Put	Bond Future	1,203.4900	1.2035	961.6800	0.9617	(20.092)	0	0	0
2023/08/04	2030	01/02/2024	11.00	Call	Bond Future	3,304.5800	3.3046	3,723.5800	3.7236	12.679	0	0	0
2023/08/04	2030	01/02/2024	10.00	Call	Bond Future	1,250.5900	1.2506	1,490.1300	1.4901	19.154	0	0	500
2023/08/04	2030	01/02/2024	10.00	Put	Bond Future	3,652.1100	3.6521	3,164.6400	3.1646	(13.348)	0	0	0
2023/08/04	2030	01/02/2024	10.16	Call	Bond Future	1,503.1900	1.5032	1,768.8500	1.7688	17.673	0	0	200
2023/08/04	2030	01/02/2024	10.16	Put	Bond Future	3,239.9000	3.2399	2,778.5500	2.7786	(14.240)	0	0	0
2023/08/04	2030	01/02/2024	9.57	Put	Bond Future	4,952.1100	4.9521	4,402.8500	4.4029	(11.091)	0	0	0
2023/08/04	2030	01/02/2024	9.89	Put	Bond Future	3,959.3900	3.9594	3,458.5600	3.4586	(12.649)	0	0	0
2023/08/04	2030	01/02/2024	9.93	Call	Bond Future	1,151.4300	1.1514	1,382.6200	1.3826	20.079	0	0	1,360
2023/08/04	2030	01/02/2024	9.93	Put	Bond Future	3,845.7200	3.8457	3,349.9000	3.3499	(12.893)	0	0	0
2023/08/04	2030	01/02/2024			Bond Future	10.5850	88.8819	10.4058	89.6090	(1.693)	0.0000	0.0000	0

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2023/08/04	2030	01/02/2024	12.10	Call	Bond Future	6,498.2400	6.4982	7,082.1500	7.0822	8.986	0	0	0
2023/08/04	2030	01/02/2024	11.75	Call	Bond Future	5,417.5700	5.4176	5,958.7600	5.9588	9.990	0	0	0
2023/08/04	2030	01/02/2024	11.75	Put	Bond Future	866.2000	0.8662	680.3800	0.6804	(21.452)	0	0	200
2023/08/04	2030	01/02/2024	11.86	Call	Bond Future	5,752.4700	5.7525	6,308.2200	6.3082	9.661	0	0	0
2023/08/04	2030	01/02/2024	11.35	Call	Bond Future	4,246.8200	4.2468	4,728.6100	4.7286	11.345	0	0	0
2023/08/04	2030	01/02/2024	11.35	Put	Bond Future	1,224.4100	1.2244	979.1900	0.9792	(20.028)	0	0	0
2023/08/04	2030	01/02/2024	11.36	Call	Bond Future	4,274.9600	4.2750	4,758.5600	4.7586	11.312	0	0	0
2023/08/04	2030	01/02/2024	11.36	Put	Bond Future	1,213.9100	1.2139	970.5000	0.9705	(20.052)	0	0	0
2023/08/04	2030	01/02/2024	10.39	Call	Bond Future	1,919.4500	1.9194	2,226.4200	2.2264	15.993	0	0	500
2023/08/04	2030	01/02/2024	10.39	Put	Bond Future	2,711.0500	2.7111	2,291.0100	2.2910	(15.494)	0	0	0
2023/08/04	2030	01/02/2024	11.00	Put	Bond Future	1,648.6900	1.6487	1,340.6800	1.3407	(18.682)	0	0	700
2023/08/04	2030	01/02/2024	11.31	Call	Bond Future	4,134.4100	4.1344	4,609.9300	4.6099	11.502	0	0	0
2023/08/04	2030	01/02/2024	11.31	Put	Bond Future	1,266.8100	1.2668	1,015.3200	1.0153	(19.852)	0	0	1,360
2023/08/04	2030	01/02/2024	10.07	Call	Bond Future	1,357.6400	1.3576	1,608.6400	1.6086	18.488	0	0	400
2023/08/04	2030	01/02/2024	10.07	Put	Bond Future	3,467.5600	3.4676	2,991.5500	2.9915	(13.728)	0	0	0
2023/08/04	2030	01/02/2024	9.57	Call	Bond Future	733.4900	0.7335	911.2400	0.9112	24.233	0	0	400
2023/08/04	2030	01/02/2024	9.89	Call	Bond Future	1,097.2800	1.0973	1,323.4600	1.3235	20.613	0	0	500
2023/08/04	2030	02/05/2024	12.38	Call	Bond Future	7,253.9200	7.2539	7,822.6400	7.8226	7.840	0	0	0
2023/08/04	2030	02/05/2024	12.38	Put	Bond Future	857.0200	0.8570	684.7500	0.6847	(20.101)	0	0	1,080
2023/08/04	2030	02/05/2024	10.62	Call	Bond Future	2,654.7000	2.6547	2,953.6800	2.9537	11.262	0	0	500
2023/08/04	2030	02/05/2024	10.62	Put	Bond Future	2,833.2800	2.8333	2,391.2700	2.3913	(15.601)	0	0	0
2023/08/04	2030	02/05/2024	10.82	Call	Bond Future	3,090.4600	3.0905	3,416.6000	3.4166	10.553	0	0	1,080
2023/08/04	2030	02/05/2024	10.82	Put	Bond Future	2,489.6000	2.4896	2,074.7500	2.0747	(16.663)	0	0	0
2023/08/04	2030	02/05/2024	11.12	Put	Bond Future	2,045.2300	2.0452	1,674.3300	1.6743	(18.135)	0	0	0
2023/08/04	2030	02/05/2024	9.82	Call	Bond Future	1,276.6000	1.2766	1,496.5600	1.4966	17.230	0	0	0
2023/08/04	2030	02/05/2024	9.82	Put	Bond Future	4,660.0000	4.6600	4,138.9700	4.1390	(11.181)	0	0	0
2023/08/04	2030	02/05/2024	9.66	Call	Bond Future	1,079.9200	1.0799	1,294.5700	1.2946	19.876	0	0	1,000
2023/08/04	2030	02/05/2024	9.66	Put	Bond Future	5,121.4000	5.1214	4,595.0600	4.5951	(10.277)	0	0	0
2023/08/04	2030	02/05/2024	9.81	Call	Bond Future	1,263.3100	1.2633	1,482.4900	1.4825	17.350	0	0	0
2023/08/04	2030	02/05/2024	9.81	Put	Bond Future	4,687.6700	4.6877	4,165.8600	4.1659	(11.132)	0	0	0
2023/08/04	2030	02/05/2024			Bond Future	10.6656	90.8877	10.4770	91.6287	(1.768)	0.0000	0.0000	0
2023/08/04	2030	02/05/2024	11.94	Call	Bond Future	5,995.0200	5.9950	6,487.8600	6.4879	8.221	0	0	0
2023/08/04	2030	02/05/2024	11.94	Put	Bond Future	1,183.3600	1.1834	935.2100	0.9352	(20.970)	0	0	1,000
2023/08/04	2030	02/05/2024	13.15	Call	Bond Future	9,495.2300	9.4952	10,177.3800	10.1774	7.184	0	0	0
2023/08/04	2030	02/05/2024	13.15	Put	Bond Future	413.4700	0.4135	354.6300	0.3546	(14.231)	0	0	500
2023/08/04	2030	02/05/2024	11.12	Call	Bond Future	3,799.3500	3.7994	4,169.4400	4.1694	9.741	0	0	500
2023/08/04	2030	02/05/2024	9.83	Call	Bond Future	1,289.7000	1.2897	1,511.0100	1.5110	17.160	0	0	0
2023/08/04	2030	02/05/2024	9.83	Put	Bond Future	4,632.1600	4.6322	4,112.4800	4.1125	(11.219)	0	0	0
2023/08/04	2030	02/05/2024	10.16	Call	Bond Future	1,784.3800	1.7844	2,033.3900	2.0334	13.955	0	0	1,000
2023/08/04	2030	02/05/2024	10.16	Put	Bond Future	3,788.4800	3.7885	3,296.5000	3.2965	(12.986)	0	0	0
2023/08/04	2030	01/08/2024	10.37	Call	Bond Future	2,241.2000	2.2412	2,553.5200	2.5535	13.935	0	0	0
2023/08/04	2030	01/08/2024	10.37	Put	Bond Future	3,693.1900	3.6932	3,244.5800	3.2446	(12.147)	0	0	0
2023/08/04	2030	01/08/2024	10.38	Call	Bond Future	2,258.9400	2.2589	2,572.8700	2.5729	13.897	0	0	0
2023/08/04	2030	01/08/2024	10.38	Put	Bond Future	3,672.4400	3.6724	3,225.4400	3.2254	(12.172)	0	0	0
2023/08/04	2030	01/08/2024			Bond Future	10.7509	88.9487	10.5503	89.7097	(1.866)	0.0000	0.0000	0
2023/08/04	2030	01/08/2024	10.39	Call	Bond Future	2,277.1100	2.2771	2,592.2900	2.5923	13.841	0	0	0
2023/08/04	2030	01/08/2024	10.39	Put	Bond Future	3,652.1300	3.6521	3,206.3800	3.2064	(12.205)	0	0	0
2023/08/04	2030	07/11/2024	10.76	Call	Bond Future	0.0000	0.0000	3,313.9700	3.3140	100.000	0	0	0

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2023/08/04	2030	07/11/2024	10.76	Put	Bond Future	0.0000	0.0000	2,985.8300	2.9858	100.000	0	0	0
2023/08/04	2030	07/11/2024			Bond Future	10.7500	10.7500	10.6703	91.7590	(0.742)	0.0000	0.0000	0
2023/08/04	2030	07/11/2024	10.74	Call	Bond Future	0.0000	0.0000	3,273.1400	3.2731	100.000	0	0	0
2023/08/04	2030	07/11/2024	10.74	Put	Bond Future	0.0000	0.0000	3,017.9900	3.0180	100.000	0	0	0
2023/08/04	2030	07/11/2024	10.75	Call	Bond Future	0.0000	0.0000	3,293.3200	3.2933	100.000	0	0	0
2023/08/04	2030	07/11/2024	10.75	Put	Bond Future	0.0000	0.0000	3,001.6600	3.0017	100.000	0	0	0
2023/08/04	2032	03/08/2023			Bond Future	11.0900	87.3717	11.0900	87.3717	0.000	0.0000	0.0000	0
2023/08/04	2032	02/11/2023	10.35	Call	Bond Future	481.1400	0.4811	601.3500	0.6013	24.984	0	0	7,750
2023/08/04	2032	02/11/2023	10.58	Put	Bond Future	3,756.7300	3.7567	3,167.7500	3.1677	(15.678)	0	0	0
2023/08/04	2032	02/11/2023	10.59	Call	Bond Future	764.9400	0.7649	940.6800	0.9407	22.974	0	0	500
2023/08/04	2032	02/11/2023	10.59	Put	Bond Future	3,720.5700	3.7206	3,134.0300	3.1340	(15.765)	0	0	0
2023/08/04	2032	02/11/2023	11.90	Call	Bond Future	4,114.4400	4.1144	4,653.8200	4.6538	13.109	0	0	0
2023/08/04	2032	02/11/2023	11.90	Put	Bond Future	822.4500	0.8225	599.5500	0.5995	(27.102)	0	0	0
2023/08/04	2032	02/11/2023	11.50	Put	Bond Future	1,361.0000	1.3610	1,033.3300	1.0333	(24.076)	0	0	500
2023/08/04	2032	02/11/2023	11.24	Call	Bond Future	2,076.7600	2.0768	2,433.2800	2.4333	17.167	0	0	0
2023/08/04	2032	02/11/2023	11.24	Put	Bond Future	1,856.3500	1.8563	1,450.5900	1.4506	(21.858)	0	0	0
2023/08/04	2032	02/11/2023	10.71	Call	Bond Future	947.0500	0.9470	1,150.1300	1.1501	21.443	0	0	500
2023/08/04	2032	02/11/2023	11.00	Call	Bond Future	1,499.0800	1.4991	1,783.9900	1.7840	19.006	0	0	0
2023/08/04	2032	02/11/2023	11.00	Put	Bond Future	2,433.4700	2.4335	1,956.1000	1.9561	(19.617)	0	0	500
2023/08/04	2032	02/11/2023	11.09	Put	Bond Future	2,202.9800	2.2030	1,752.4400	1.7524	(20.451)	0	0	0
2023/08/04	2032	02/11/2023			Bond Future	11.1939	85.0777	11.0355	85.8400	(1.415)	0.0000	0.0000	199,431
2023/08/04	2032	02/11/2023	10.35	Put	Bond Future	4,649.0100	4.6490	4,006.9400	4.0069	(13.811)	0	0	0
2023/08/04	2032	02/11/2023	10.58	Call	Bond Future	751.0200	0.7510	924.3200	0.9243	23.075	0	0	500
2023/08/04	2032	02/11/2023	11.78	Call	Bond Future	3,704.4200	3.7044	4,214.7900	4.2148	13.777	0	0	0
2023/08/04	2032	02/11/2023	11.78	Put	Bond Future	959.7800	0.9598	707.8700	0.7079	(26.247)	0	0	500
2023/08/04	2032	02/11/2023	12.26	Call	Bond Future	5,415.4900	5.4155	6,027.9200	6.0279	11.309	0	0	0
2023/08/04	2032	02/11/2023	12.26	Put	Bond Future	510.2400	0.5102	360.3900	0.3604	(29.369)	0	0	500
2023/08/04	2032	02/11/2023	11.28	Call	Bond Future	2,182.5800	2.1826	2,551.3400	2.5513	16.896	0	0	0
2023/08/04	2032	02/11/2023	11.28	Put	Bond Future	1,771.7000	1.7717	1,378.1800	1.3782	(22.211)	0	0	500
2023/08/04	2032	02/11/2023	11.50	Call	Bond Future	2,809.4000	2.8094	3,244.0100	3.2440	15.470	0	0	0
2023/08/04	2032	02/11/2023	11.60	Call	Bond Future	3,118.1500	3.1181	3,580.9300	3.5809	14.841	0	0	0
2023/08/04	2032	02/11/2023	11.60	Put	Bond Future	1,203.7200	1.2037	904.2200	0.9042	(24.881)	0	0	15,500
2023/08/04	2032	02/11/2023	11.22	Call	Bond Future	2,024.9200	2.0249	2,375.3600	2.3754	17.306	0	0	0
2023/08/04	2032	02/11/2023	11.22	Put	Bond Future	1,899.9600	1.9000	1,488.1200	1.4881	(21.676)	0	0	0
2023/08/04	2032	02/11/2023	11.23	Call	Bond Future	2,050.6700	2.0507	2,404.3200	2.4043	17.246	0	0	0
2023/08/04	2032	02/11/2023	11.23	Put	Bond Future	1,877.9700	1.8780	1,469.3400	1.4693	(21.759)	0	0	0
2023/08/04	2032	02/11/2023	10.71	Put	Bond Future	3,304.6800	3.3047	2,745.4800	2.7455	(16.921)	0	0	0
2023/08/04	2032	02/11/2023	11.09	Call	Bond Future	1,704.0600	1.7041	2,015.8000	2.0158	18.294	0	0	500
2023/08/04	2032	01/02/2024	12.50	Call	Bond Future	6,506.6100	6.5066	7,079.8800	7.0799	8.811	0	0	0
2023/08/04	2032	01/02/2024	12.73	Call	Bond Future	7,302.2800	7.3023	7,906.0700	7.9061	8.269	0	0	0
2023/08/04	2032	01/02/2024	12.73	Put	Bond Future	869.4500	0.8694	691.9900	0.6920	(20.411)	0	0	500
2023/08/04	2032	01/02/2024	11.83	Call	Bond Future	4,329.6200	4.3296	4,792.1300	4.7921	10.682	0	0	0
2023/08/04	2032	01/02/2024	11.83	Put	Bond Future	1,817.1400	1.8171	1,498.4000	1.4984	(17.541)	0	0	0
2023/08/04	2032	01/02/2024	11.84	Call	Bond Future	4,360.2300	4.3602	4,824.3700	4.8244	10.645	0	0	0
2023/08/04	2032	01/02/2024	11.84	Put	Bond Future	1,802.7800	1.8028	1,485.6700	1.4857	(17.590)	0	0	0
2023/08/04	2032	01/02/2024	10.78	Call	Bond Future	1,685.1500	1.6851	1,942.7300	1.9427	15.285	0	0	200
2023/08/04	2032	01/02/2024	11.09	Call	Bond Future	2,335.8200	2.3358	2,650.3200	2.6503	13.464	0	0	500

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
2023/08/04	2032	01/02/2024	11.09	Put	Bond Future	3,243.1100	3.2431	2,776.3600	2.7764	(14.392)	0	0	0
2023/08/04	2032	01/02/2024	11.75	Call	Bond Future	4,089.0700	4.0891	4,536.0900	4.5361	10.932	0	0	0
2023/08/04	2032	01/02/2024	11.75	Put	Bond Future	1,937.5200	1.9375	1,603.2900	1.6033	(17.250)	0	0	200
2023/08/04	2032	01/02/2024	10.01	Call	Bond Future	628.3400	0.6283	793.8600	0.7939	26.342	0	0	1,200
2023/08/04	2032	01/02/2024	10.01	Put	Bond Future	6,869.0900	6.8691	6,253.3600	6.2534	(8.964)	0	0	0
2023/08/04	2032	01/02/2024	10.59	Call	Bond Future	1,351.6000	1.3516	1,581.2900	1.5813	16.994	0	0	500
2023/08/04	2032	01/02/2024			Bond Future	11.2825	86.9970	11.1166	87.7783	(1.471)	0.0000	0.0000	0
2023/08/04	2032	01/02/2024	12.50	Put	Bond Future	1,051.6500	1.0517	843.6700	0.8437	(19.777)	0	0	200
2023/08/04	2032	01/02/2024	12.62	Call	Bond Future	6,919.9900	6.9196	7,509.1700	7.5092	8.520	0	0	0
2023/08/04	2032	01/02/2024	12.62	Put	Bond Future	952.4200	0.9524	760.7500	0.7608	(20.125)	0	0	1,200
2023/08/04	2032	01/02/2024	11.85	Call	Bond Future	4,390.6900	4.3907	4,856.6700	4.8567	10.613	0	0	0
2023/08/04	2032	01/02/2024	11.85	Put	Bond Future	1,788.3000	1.7883	1,473.0300	1.4730	(17.630)	0	0	0
2023/08/04	2032	01/02/2024	10.78	Put	Bond Future	4,080.5600	4.0806	3,556.8900	3.5569	(12.833)	0	0	0
2023/08/04	2032	01/02/2024	10.59	Put	Bond Future	4,675.8400	4.6758	4,124.2800	4.1243	(11.796)	0	0	0
2023/08/04	2032	01/02/2024	10.76	Call	Bond Future	1,647.3900	1.6474	1,901.4700	1.9015	15.423	0	0	1,200
2023/08/04	2032	01/02/2024	10.76	Put	Bond Future	4,139.9600	4.1400	3,612.7900	3.6128	(12.734)	0	0	0
2023/08/04	2032	02/05/2024	12.90	Call	Bond Future	7,843.5100	7.8435	8,391.2200	8.3912	6.983	0	0	0
2023/08/04	2032	02/05/2024	13.18	Call	Bond Future	8,739.4900	8.7395	9,357.7700	9.3578	7.075	0	0	0
2023/08/04	2032	02/05/2024	13.18	Put	Bond Future	997.6600	0.9977	819.3800	0.8194	(17.870)	0	0	500
2023/08/04	2032	02/05/2024	10.86	Call	Bond Future	2,164.9100	2.1649	2,410.6700	2.4107	11.352	0	0	1,000
2023/08/04	2032	02/05/2024	10.86	Put	Bond Future	4,574.4100	4.5744	4,023.6100	4.0236	(12.041)	0	0	0
2023/08/04	2032	02/05/2024	10.56	Call	Bond Future	1,624.7100	1.6247	1,843.9900	1.8440	13.497	0	0	0
2023/08/04	2032	02/05/2024	10.56	Put	Bond Future	5,472.6000	5.4726	4,895.3200	4.8953	(10.549)	0	0	0
2023/08/04	2032	02/05/2024	10.65	Call	Bond Future	1,776.3800	1.7764	2,004.4400	2.0044	12.838	0	0	1,550
2023/08/04	2032	02/05/2024	10.65	Put	Bond Future	5,189.5200	5.1895	4,621.0200	4.6210	(10.955)	0	0	0
2023/08/04	2032	02/05/2024	10.36	Call	Bond Future	1,325.2000	1.3252	1,542.2000	1.5422	16.375	0	0	1,000
2023/08/04	2032	02/05/2024	10.36	Put	Bond Future	6,149.2300	6.1492	5,569.6700	5.5697	(9.425)	0	0	0
2023/08/04	2032	02/05/2024			Bond Future	11.3773	84.7977	11.2042	85.5942	(1.522)	0.0000	0.0000	0
2023/08/04	2032	02/05/2024	12.90	Put	Bond Future	1,240.9700	1.2410	992.1200	0.9921	(20.053)	0	0	1,000
2023/08/04	2032	02/05/2024	13.35	Call	Bond Future	9,282.7400	9.2827	9,949.3400	9.9493	7.181	0	0	0
2023/08/04	2032	02/05/2024	13.35	Put	Bond Future	859.9700	0.8600	730.0100	0.7300	(15.112)	0	0	1,550
2023/08/04	2032	02/05/2024	11.09	Call	Bond Future	2,645.7700	2.6458	2,912.7100	2.9127	10.089	0	0	500
2023/08/04	2032	02/05/2024	11.09	Put	Bond Future	3,973.0800	3.9731	3,443.4600	3.4435	(13.330)	0	0	0
2023/08/04	2032	02/05/2024	11.35	Call	Bond Future	3,252.6200	3.2526	3,556.1600	3.5562	9.332	0	0	1,550
2023/08/04	2032	02/05/2024	11.35	Put	Bond Future	3,377.6700	3.3777	2,884.6500	2.8846	(14.596)	0	0	0
2023/08/04	2032	02/05/2024	10.59	Call	Bond Future	1,674.4600	1.6745	1,896.6600	1.8967	13.270	0	0	500
2023/08/04	2032	02/05/2024	10.59	Put	Bond Future	5,377.1200	5.3771	4,802.7600	4.8028	(10.682)	0	0	0
2023/08/04	2032	02/05/2024	10.54	Call	Bond Future	1,592.2200	1.5922	1,809.4600	1.8095	13.644	0	0	0
2023/08/04	2032	02/05/2024	10.54	Put	Bond Future	5,537.1000	5.5371	4,957.7800	4.9578	(10.463)	0	0	0
2023/08/04	2032	02/05/2024	10.55	Call	Bond Future	1,608.4200	1.6084	1,826.5400	1.8265	13.561	0	0	0
2023/08/04	2032	02/05/2024	10.55	Put	Bond Future	5,504.7800	5.5048	4,926.3400	4.9263	(10.508)	0	0	0
2023/08/04	2032	01/08/2024	11.15	Call	Bond Future	2,679.4300	2.6794	3,016.0400	3.0160	12.563	0	0	0
2023/08/04	2032	01/08/2024	11.15	Put	Bond Future	4,147.0400	4.1470	3,666.0000	3.6660	(11.600)	0	0	0
2023/08/04	2032	01/08/2024			Bond Future	11.4750	86.7254	11.2930	87.5430	(1.586)	0.0000	0.0000	0
2023/08/04	2032	01/08/2024	11.13	Call	Bond Future	2,636.8300	2.6368	2,970.2300	2.9702	12.644	0	0	0
2023/08/04	2032	01/08/2024	11.13	Put	Bond Future	4,195.8300	4.1958	3,711.5800	3.7116	(11.541)	0	0	0
2023/08/04	2032	01/08/2024	11.14	Call	Bond Future	2,657.9200	2.6579	2,993.0900	2.9931	12.610	0	0	0
2023/08/04	2032	01/08/2024	11.14	Put	Bond Future	4,171.2100	4.1712	3,688.7300	3.6887	(11.567)	0	0	0

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2023/08/04	2032	07/11/2024	11.47	Call	Bond Future	0.0000	0.0000	3,915.8400	3.9158	100.000	0	0	0
2023/08/04	2032	07/11/2024	11.47	Put	Bond Future	0.0000	0.0000	3,742.3700	3.7424	100.000	0	0	0
2023/08/04	2032	07/11/2024	11.48	Call	Bond Future	0.0000	0.0000	3,940.1600	3.9402	100.000	0	0	0
2023/08/04	2032	07/11/2024	11.48	Put	Bond Future	0.0000	0.0000	3,722.9000	3.7229	100.000	0	0	0
2023/08/04	2032	07/11/2024			Bond Future	11.4800	11.4800	11.4305	85.3776	(0.432)	0.0000	0.0000	0
2023/08/04	2032	07/11/2024	11.49	Call	Bond Future	0.0000	0.0000	3,964.1600	3.9642	100.000	0	0	0
2023/08/04	2032	07/11/2024	11.49	Put	Bond Future	0.0000	0.0000	3,703.1500	3.7031	100.000	0	0	0
2023/08/04	2033	03/08/2023			Bond Future	118.3161	118.3161	118.3161	118.3161	0.000	0.0000	0.0000	0
2023/08/04	2033	02/11/2023			Bond Future	119.5195	119.5195	119.3014	119.3014	(0.182)	0.0000	0.0000	2,258
2023/08/04	2033	01/02/2024			Bond Future	122.2441	122.2441	122.0234	122.0234	(0.180)	0.0000	0.0000	6,141
2023/08/04	2033	02/05/2024			Bond Future	123.5755	123.5755	123.3466	123.3466	(0.185)	0.0000	0.0000	0
2023/08/04	2033	01/08/2024			Bond Future	126.4139	126.4139	126.1840	126.1840	(0.182)	0.0000	0.0000	0
2023/08/04	2033	07/11/2024			Bond Future	126.4100	126.4100	127.6170	127.6170	0.955	0.0000	0.0000	0
2023/08/04	2037	03/08/2023			Bond Future	12.1000	76.5347	12.1000	76.5347	0.000	0.0000	0.0000	0
2023/08/04	2037	02/11/2023	11.55	Put	Bond Future	4,595.1300	4.5951	3,982.5600	3.9826	(13.331)	0	0	0
2023/08/04	2037	02/11/2023	11.56	Put	Bond Future	4,554.0500	4.5540	3,943.0500	3.9431	(13.417)	0	0	0
2023/08/04	2037	02/11/2023	11.57	Call	Bond Future	877.4200	0.8774	998.3000	0.9983	13.777	0	0	0
2023/08/04	2037	02/11/2023	12.52	Call	Bond Future	3,224.3100	3.2243	3,580.0700	3.5801	11.034	0	0	731
2023/08/04	2037	02/11/2023	12.52	Put	Bond Future	1,731.2700	1.7313	1,357.0000	1.3570	(21.618)	0	0	0
2023/08/04	2037	02/11/2023	13.89	Call	Bond Future	8,417.5300	8.4175	9,038.4300	9.0384	7.376	0	0	0
2023/08/04	2037	02/11/2023	13.89	Put	Bond Future	350.8500	0.3509	241.7200	0.2417	(31.104)	0	0	731
2023/08/04	2037	02/11/2023			Bond Future	12.2337	78.0781	12.0968	78.8081	(1.120)	0.0000	0.0000	63,642
2023/08/04	2037	02/11/2023	11.55	Call	Bond Future	845.9800	0.8460	963.4400	0.9634	13.884	0	0	0
2023/08/04	2037	02/11/2023	11.56	Call	Bond Future	861.6700	0.8617	980.7000	0.9807	13.814	0	0	0
2023/08/04	2037	02/11/2023	11.57	Put	Bond Future	4,513.0900	4.5131	3,903.9400	3.9039	(13.497)	0	0	0
2023/08/04	2037	02/11/2023	12.02	Call	Bond Future	1,788.4400	1.7884	2,009.3800	2.0094	12.354	0	0	731
2023/08/04	2037	02/11/2023	12.02	Put	Bond Future	2,932.1000	2.9321	2,423.0100	2.4230	(17.363)	0	0	0
2023/08/04	2037	01/02/2024	12.33	Call	Bond Future	3,246.7300	3.2467	3,507.5900	3.5076	8.035	0	0	0
2023/08/04	2037	01/02/2024	12.33	Put	Bond Future	3,307.5200	3.3075	2,820.2300	2.8202	(14.733)	0	0	0
2023/08/04	2037	01/02/2024	12.93	Call	Bond Future	5,094.3600	5.0944	5,472.5100	5.4725	7.423	0	0	0
2023/08/04	2037	01/02/2024	12.93	Put	Bond Future	2,120.6200	2.1206	1,750.6200	1.7506	(17.448)	0	0	2,500
2023/08/04	2037	01/02/2024	13.93	Put	Bond Future	991.9900	0.9920	784.8300	0.7848	(20.883)	0	0	2,500
2023/08/04	2037	01/02/2024	12.09	Put	Bond Future	3,934.2400	3.9342	3,400.6500	3.4006	(13.563)	0	0	0
2023/08/04	2037	01/02/2024			Bond Future	12.3417	75.5830	12.1990	76.3312	(1.156)	0.0000	0.0000	76,958
2023/08/04	2037	01/02/2024	13.93	Call	Bond Future	8,635.3700	8.6354	9,176.3600	9.1764	6.265	0	0	0
2023/08/04	2037	01/02/2024	12.09	Call	Bond Future	2,607.1600	2.6072	2,821.7200	2.8217	8.230	0	0	2,500
2023/08/04	2037	01/02/2024	12.31	Call	Bond Future	3,191.0000	3.1910	3,447.6500	3.4476	8.043	0	0	0
2023/08/04	2037	01/02/2024	12.31	Put	Bond Future	3,356.1400	3.3561	2,864.6400	2.8646	(14.645)	0	0	0
2023/08/04	2037	01/02/2024	12.32	Call	Bond Future	3,218.8100	3.2188	3,477.4600	3.4775	8.036	0	0	0
2023/08/04	2037	01/02/2024	12.32	Put	Bond Future	3,331.7500	3.3318	2,842.2500	2.8423	(14.692)	0	0	0
2023/08/04	2037	02/05/2024	11.43	Put	Bond Future	7,218.3400	7.2183	6,559.1400	6.5591	(9.132)	0	0	0
2023/08/04	2037	02/05/2024	11.44	Call	Bond Future	1,697.3100	1.6973	1,800.0800	1.8001	6.055	0	0	0
2023/08/04	2037	02/05/2024	11.44	Put	Bond Future	7,178.3900	7.1784	6,518.2700	6.5183	(9.196)	0	0	0
2023/08/04	2037	02/05/2024	11.45	Call	Bond Future	1,713.9900	1.7140	1,816.3100	1.8163	5.970	0	0	0
2023/08/04	2037	02/05/2024			Bond Future	12.4565	77.2885	12.3087	78.0514	(1.187)	0.0000	0.0000	0
2023/08/04	2037	02/05/2024	11.43	Call	Bond Future	1,680.5100	1.6805	1,784.2000	1.7842	6.170	0	0	0

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2023/08/04	2037	02/05/2024	11.45	Put	Bond Future	7,138.3700	7.1384	6,477.8000	6.4778	(9.254)	0	0	0
2023/08/04	2037	01/08/2024	12.09	Call	Bond Future	3,216.8200	3.2168	3,270.2500	3.2702	1.661	0	0	0
2023/08/04	2037	01/08/2024	12.09	Put	Bond Future	5,726.7300	5.7267	4,997.2500	4.9973	(12.738)	0	0	0
2023/08/04	2037	01/08/2024	12.10	Call	Bond Future	3,239.9500	3.2400	3,294.4700	3.2945	1.683	0	0	0
2023/08/04	2037	01/08/2024	12.10	Put	Bond Future	5,697.0900	5.6971	4,968.7000	4.9687	(12.785)	0	0	0
2023/08/04	2037	01/08/2024			Bond Future	12.5769	74.7896	12.4225	75.5725	(1.228)	0.0000	0.0000	0
2023/08/04	2037	01/08/2024	12.11	Call	Bond Future	3,263.1500	3.2631	3,318.7600	3.3188	1.704	0	0	0
2023/08/04	2037	01/08/2024	12.11	Put	Bond Future	5,667.5700	5.6676	4,940.2700	4.9403	(12.833)	0	0	0
2023/08/04	2037	07/11/2024	12.59	Call	Bond Future	0.0000	0.0000	4,507.0900	4.5071	100.000	0	0	0
2023/08/04	2037	07/11/2024	12.59	Put	Bond Future	0.0000	0.0000	4,404.0700	4.4041	100.000	0	0	0
2023/08/04	2037	07/11/2024			Bond Future	12.5800	12.5800	12.5694	77.2963	(0.084)	0.0000	0.0000	0
2023/08/04	2037	07/11/2024	12.57	Call	Bond Future	0.0000	0.0000	4,453.1900	4.4532	100.000	0	0	0
2023/08/04	2037	07/11/2024	12.57	Put	Bond Future	0.0000	0.0000	4,450.2300	4.4502	100.000	0	0	0
2023/08/04	2037	07/11/2024	12.58	Call	Bond Future	0.0000	0.0000	4,480.2800	4.4803	100.000	0	0	0
2023/08/04	2037	07/11/2024	12.58	Put	Bond Future	0.0000	0.0000	4,427.2700	4.4273	100.000	0	0	0
2023/08/04	2038	03/08/2023			Bond Future	127.4752	127.4752	127.4752	127.4752	0.000	0.0000	0.0000	0
2023/08/04	2038	02/11/2023			Bond Future	130.3067	130.3067	130.1389	130.1389	(0.129)	0.0000	0.0000	4,602
2023/08/04	2038	01/02/2024			Bond Future	131.2672	131.2672	131.0983	131.0983	(0.129)	0.0000	0.0000	0
2023/08/04	2038	02/05/2024			Bond Future	134.2605	134.2605	134.0842	134.0842	(0.131)	0.0000	0.0000	0
2023/08/04	2038	01/08/2024			Bond Future	135.2852	135.2852	135.1096	135.1096	(0.130)	0.0000	0.0000	0
2023/08/04	2038	07/11/2024			Bond Future	135.2900	135.2900	138.2383	138.2383	2.179	0.0000	0.0000	0
2023/08/04	2040	03/08/2023			Bond Future	12.3600	76.7730	12.3600	76.7730	0.000	0.0000	0.0000	0
2023/08/04	2040	02/11/2023	11.50	Call	Bond Future	493.1500	0.4931	566.2800	0.5663	14.829	0	0	875
2023/08/04	2040	02/11/2023	11.50	Put	Bond Future	6,369.5400	6.3695	5,616.6500	5.6166	(11.820)	0	0	0
2023/08/04	2040	02/11/2023	11.58	Call	Bond Future	583.4400	0.5834	670.9100	0.6709	14.992	0	0	0
2023/08/04	2040	02/11/2023	11.58	Put	Bond Future	5,962.7400	5.9627	5,224.1900	5.2242	(12.386)	0	0	0
2023/08/04	2040	02/11/2023	11.59	Call	Bond Future	595.4500	0.5955	684.7900	0.6848	15.004	0	0	0
2023/08/04	2040	02/11/2023	12.60	Call	Bond Future	2,821.3700	2.8214	3,168.5100	3.1685	12.304	0	0	128
2023/08/04	2040	02/11/2023	12.60	Put	Bond Future	2,254.1200	2.2541	1,775.2400	1.7752	(21.245)	0	0	0
2023/08/04	2040	02/11/2023	13.64	Call	Bond Future	6,666.4800	6.6665	7,283.8300	7.2838	9.261	0	0	0
2023/08/04	2040	02/11/2023	13.64	Put	Bond Future	713.9900	0.7140	505.3200	0.5053	(29.226)	0	0	128
2023/08/04	2040	02/11/2023	11.60	Put	Bond Future	5,863.4900	5.8635	5,128.7100	5.1287	(12.531)	0	0	0
2023/08/04	2040	02/11/2023	12.10	Put	Bond Future	3,730.6700	3.7307	3,104.9200	3.1049	(16.773)	0	0	0
2023/08/04	2040	02/11/2023			Bond Future	12.4973	78.3148	12.3499	79.1408	(1.179)	0.0000	0.0000	37,684
2023/08/04	2040	02/11/2023	11.59	Put	Bond Future	5,912.9400	5.9129	5,176.2600	5.1763	(12.459)	0	0	0
2023/08/04	2040	02/11/2023	12.97	Call	Bond Future	4,072.6400	4.0726	4,529.0600	4.5291	11.207	0	0	0
2023/08/04	2040	02/11/2023	12.97	Put	Bond Future	1,515.9800	1.5160	1,146.3800	1.1464	(24.380)	0	0	875
2023/08/04	2040	02/11/2023	11.60	Call	Bond Future	607.7300	0.6077	698.9700	0.6990	15.013	0	0	0
2023/08/04	2040	02/11/2023	11.80	Call	Bond Future	891.6400	0.8916	1,023.9800	1.0240	14.842	0	0	128
2023/08/04	2040	02/11/2023	11.80	Put	Bond Future	4,927.8100	4.9278	4,234.1300	4.2341	(14.077)	0	0	0
2023/08/04	2040	02/11/2023	12.10	Call	Bond Future	1,471.1400	1.4711	1,671.4100	1.6714	13.613	0	0	875
2023/08/04	2040	01/02/2024	12.33	Call	Bond Future	2,718.0500	2.7181	2,953.7400	2.9537	8.671	0	0	0
2023/08/04	2040	01/02/2024	12.33	Put	Bond Future	4,269.7900	4.2698	3,659.1800	3.6592	(14.301)	0	0	0
2023/08/04	2040	01/02/2024	12.34	Call	Bond Future	2,744.2400	2.7442	2,982.1300	2.9821	8.669	0	0	0
2023/08/04	2040	01/02/2024	12.34	Put	Bond Future	4,239.5500	4.2395	3,631.1400	3.6311	(14.351)	0	0	0
2023/08/04	2040	01/02/2024			Bond Future	12.6092	75.5747	12.4558	76.4210	(1.217)	0.0000	0.0000	93,226

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
2023/08/04	2040	01/02/2024	12.35	Call	Bond Future	2,770.7600	2.7708	3,010.6400	3.0106	8.658	0	0	0
2023/08/04	2040	01/02/2024	12.35	Put	Bond Future	4,209.7000	4.2097	3,603.2800	3.6033	(14.405)	0	0	0
2023/08/04	2040	02/05/2024	11.60	Call	Bond Future	1,583.1600	1.5832	1,753.6800	1.7537	10.771	0	0	0
2023/08/04	2040	02/05/2024	11.61	Call	Bond Future	1,599.7400	1.5997	1,769.7000	1.7697	10.624	0	0	0
2023/08/04	2040	02/05/2024	11.62	Put	Bond Future	7,969.2800	7.9693	7,275.6400	7.2756	(8.704)	0	0	0
2023/08/04	2040	02/05/2024			Bond Future	12.7275	77.2799	12.5685	78.1432	(1.249)	0.0000	0.0000	0
2023/08/04	2040	02/05/2024	11.60	Put	Bond Future	8,058.3300	8.0583	7,365.5700	7.3656	(8.597)	0	0	0
2023/08/04	2040	02/05/2024	11.61	Put	Bond Future	8,013.7200	8.0137	7,320.4000	7.3204	(8.652)	0	0	0
2023/08/04	2040	02/05/2024	11.62	Call	Bond Future	1,616.4100	1.6164	1,786.0500	1.7860	10.495	0	0	0
2023/08/04	2040	01/08/2024	12.34	Call	Bond Future	3,134.3600	3.1344	3,479.0100	3.4790	10.996	0	0	0
2023/08/04	2040	01/08/2024	12.34	Put	Bond Future	5,918.7200	5.9187	5,377.7900	5.3778	(9.139)	0	0	0
2023/08/04	2040	01/08/2024			Bond Future	12.8513	74.5303	12.6855	75.4159	(1.290)	0.0000	0.0000	0
2023/08/04	2040	01/08/2024	12.32	Call	Bond Future	3,086.6700	3.0867	3,428.3300	3.4283	11.069	0	0	0
2023/08/04	2040	01/08/2024	12.32	Put	Bond Future	5,983.2200	5.9832	5,439.3000	5.4393	(9.091)	0	0	0
2023/08/04	2040	01/08/2024	12.33	Call	Bond Future	3,110.3200	3.1103	3,453.4800	3.4535	11.033	0	0	0
2023/08/04	2040	01/08/2024	12.33	Put	Bond Future	5,950.7400	5.9507	5,408.3200	5.4083	(9.115)	0	0	0
2023/08/04	2040	07/11/2024	12.84	Call	Bond Future	0.0000	0.0000	4,765.3900	4.7654	100.000	0	0	0
2023/08/04	2040	07/11/2024	12.84	Put	Bond Future	0.0000	0.0000	4,733.6800	4.7337	100.000	0	0	0
2023/08/04	2040	07/11/2024	12.85	Call	Bond Future	0.0000	0.0000	4,793.7200	4.7937	100.000	0	0	0
2023/08/04	2040	07/11/2024	12.85	Put	Bond Future	0.0000	0.0000	4,709.2000	4.7092	100.000	0	0	0
2023/08/04	2040	07/11/2024			Bond Future	12.8500	12.8500	12.8340	77.1353	(0.125)	0.0000	0.0000	0
2023/08/04	2040	07/11/2024	12.86	Call	Bond Future	0.0000	0.0000	4,822.1100	4.8221	100.000	0	0	0
2023/08/04	2040	07/11/2024	12.86	Put	Bond Future	0.0000	0.0000	4,684.8400	4.6848	100.000	0	0	0
2023/08/04	2044	03/08/2023			Bond Future	12.4350	73.0562	12.4350	73.0562	0.000	0.0000	0.0000	0
2023/08/04	2044	02/11/2023	11.57	Call	Bond Future	510.4200	0.5104	585.6000	0.5856	14.729	0	0	0
2023/08/04	2044	02/11/2023	11.57	Put	Bond Future	6,448.4000	6.4484	5,667.3500	5.6674	(12.112)	0	0	0
2023/08/04	2044	02/11/2023			Bond Future	12.5691	74.5162	12.4166	75.3724	(1.213)	0.0000	0.0000	52,345
2023/08/04	2044	02/11/2023	11.55	Call	Bond Future	488.9900	0.4890	560.7700	0.5608	14.679	0	0	0
2023/08/04	2044	02/11/2023	11.55	Put	Bond Future	6,554.0600	6.5541	5,769.6100	5.7696	(11.969)	0	0	0
2023/08/04	2044	02/11/2023	11.56	Call	Bond Future	499.6200	0.4996	573.0900	0.5731	14.705	0	0	0
2023/08/04	2044	02/11/2023	11.56	Put	Bond Future	6,501.1000	6.5011	5,718.3400	5.7183	(12.040)	0	0	0
2023/08/04	2044	01/02/2024	12.29	Call	Bond Future	2,501.4700	2.5015	2,640.6800	2.6407	5.565	0	0	0
2023/08/04	2044	01/02/2024	12.29	Put	Bond Future	4,678.6200	4.6786	3,940.7500	3.9407	(15.771)	0	0	0
2023/08/04	2044	01/02/2024			Bond Future	12.6776	71.8156	12.5191	72.6927	(1.250)	0.0000	0.0000	31,817
2023/08/04	2044	01/02/2024	12.27	Call	Bond Future	2,451.5500	2.4516	2,587.0600	2.5871	5.528	0	0	0
2023/08/04	2044	01/02/2024	12.27	Put	Bond Future	4,744.0400	4.7440	4,002.4700	4.0025	(15.632)	0	0	0
2023/08/04	2044	01/02/2024	12.28	Call	Bond Future	2,476.3500	2.4763	2,613.8000	2.6138	5.551	0	0	0
2023/08/04	2044	01/02/2024	12.28	Put	Bond Future	4,711.1300	4.7111	3,971.5000	3.9715	(15.700)	0	0	0
2023/08/04	2044	02/05/2024	11.67	Call	Bond Future	1,645.8300	1.6458	1,796.4000	1.7964	9.149	0	0	0
2023/08/04	2044	02/05/2024	11.67	Put	Bond Future	8,157.7600	8.1578	7,413.5000	7.4135	(9.123)	0	0	0
2023/08/04	2044	02/05/2024			Bond Future	12.7919	73.4360	12.6277	74.3308	(1.283)	0.0000	0.0000	0
2023/08/04	2044	02/05/2024	11.65	Call	Bond Future	1,611.9300	1.6119	1,763.6700	1.7637	9.414	0	0	0
2023/08/04	2044	02/05/2024	11.65	Put	Bond Future	8,248.8200	8.2488	7,505.7300	7.5057	(9.008)	0	0	0
2023/08/04	2044	02/05/2024	11.66	Call	Bond Future	1,628.8300	1.6288	1,780.1000	1.7801	9.287	0	0	0
2023/08/04	2044	02/05/2024	11.66	Put	Bond Future	8,203.2000	8.2032	7,459.6400	7.4596	(9.064)	0	0	0
2023/08/04	2044	01/08/2024	12.28	Call	Bond Future	3,123.0100	3.1230	3,400.3500	3.4004	8.881	0	0	0
2023/08/04	2044	01/08/2024	12.28	Put	Bond Future	6,610.7900	6.6108	5,970.4100	5.9704	(9.687)	0	0	0

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2023/08/04	2044	01/08/2024	12.29	Call	Bond Future	3,146.3500	3.1463	3,424.2800	3.4243	8.833	0	0	0
2023/08/04	2044	01/08/2024	12.29	Put	Bond Future	6,576.6600	6.5767	5,936.8700	5.9369	(9.728)	0	0	0
2023/08/04	2044	01/08/2024			Bond Future	12.9113	70.7241	12.7402	71.6419	(1.325)	0.0000	0.0000	0
2023/08/04	2044	01/08/2024	12.30	Call	Bond Future	3,169.7700	3.1698	3,448.2900	3.4483	8.787	0	0	0
2023/08/04	2044	01/08/2024	12.30	Put	Bond Future	6,542.6700	6.5427	5,903.4700	5.9035	(9.770)	0	0	0
2023/08/04	2044	07/11/2024	12.92	Call	Bond Future	0.0000	0.0000	5,050.0700	5.0501	100.000	0	0	0
2023/08/04	2044	07/11/2024	12.92	Put	Bond Future	0.0000	0.0000	4,849.2100	4.8492	100.000	0	0	0
2023/08/04	2044	07/11/2024			Bond Future	12.9100	12.9100	12.8822	73.2749	(0.216)	0.0000	0.0000	0
2023/08/04	2044	07/11/2024	12.90	Call	Bond Future	0.0000	0.0000	4,993.2500	4.9932	100.000	0	0	0
2023/08/04	2044	07/11/2024	12.90	Put	Bond Future	0.0000	0.0000	4,898.4600	4.8985	100.000	0	0	0
2023/08/04	2044	07/11/2024	12.91	Call	Bond Future	0.0000	0.0000	5,021.8000	5.0218	100.000	0	0	0
2023/08/04	2044	07/11/2024	12.91	Put	Bond Future	0.0000	0.0000	4,873.9400	4.8739	100.000	0	0	0
2023/08/04	2046	03/08/2023			Bond Future	112.6737	112.6737	112.6737	112.6737	0.000	0.0000	0.0000	0
2023/08/04	2046	02/11/2023			Bond Future	113.0875	113.0875	112.8964	112.8964	(0.169)	0.0000	0.0000	16,070
2023/08/04	2046	01/02/2024			Bond Future	115.6657	115.6657	115.4724	115.4724	(0.167)	0.0000	0.0000	0
2023/08/04	2046	02/05/2024			Bond Future	116.1641	116.1641	115.9635	115.9635	(0.173)	0.0000	0.0000	0
2023/08/04	2046	01/08/2024			Bond Future	118.8318	118.8318	118.6305	118.6305	(0.169)	0.0000	0.0000	0
2023/08/04	2046	07/11/2024			Bond Future	118.8300	118.8300	119.1880	119.1880	0.301	0.0000	0.0000	0
2023/08/04	2050	03/08/2023			Bond Future	112.3693	112.3693	112.3693	112.3693	0.000	0.0000	0.0000	0
2023/08/04	2050	02/11/2023			Bond Future	114.9646	114.9646	114.7523	114.7523	(0.185)	0.0000	0.0000	14,011
2023/08/04	2050	01/02/2024			Bond Future	115.3461	115.3461	115.1313	115.1313	(0.186)	0.0000	0.0000	0
2023/08/04	2050	02/05/2024			Bond Future	117.9763	117.9763	117.7535	117.7535	(0.189)	0.0000	0.0000	0
2023/08/04	2050	01/08/2024			Bond Future	118.3901	118.3901	118.1665	118.1665	(0.189)	0.0000	0.0000	0
2023/08/04	2050	07/11/2024			Bond Future	118.3900	118.3900	120.9022	120.9022	2.122	0.0000	0.0000	0
2023/08/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/04	AL37	02/11/2023			Index Future	904.0390	904.0390	909.1850	909.1850	0.569	0.0000	0.0000	0
2023/08/04	AL37	01/02/2024			Index Future	924.4320	924.4320	929.7130	929.7130	0.571	0.0000	0.0000	0
2023/08/04	AL37	02/05/2024			Index Future	945.3060	945.3060	950.6790	950.6790	0.568	0.0000	0.0000	0
2023/08/04	AL37	01/08/2024			Index Future	966.8190	966.8190	972.3440	972.3440	0.571	0.0000	0.0000	0
2023/08/04	AL37	07/11/2024			Index Future	966.8200	966.8200	994.6820	994.6820	2.882	0.0000	0.0000	0
2023/08/04	AL7T	02/11/2023			Index Future	1,032.5430	1,032.5430	1,041.3840	1,041.3840	0.856	0.0000	0.0000	0
2023/08/04	AL7T	01/02/2024			Index Future	1,055.8350	1,055.8350	1,064.8980	1,064.8980	0.858	0.0000	0.0000	0
2023/08/04	AL7T	02/05/2024			Index Future	1,079.6750	1,079.6750	1,088.9120	1,088.9120	0.856	0.0000	0.0000	0
2023/08/04	AL7T	01/08/2024			Index Future	1,104.2460	1,104.2460	1,113.7270	1,113.7270	0.859	0.0000	0.0000	0
2023/08/04	AL7T	07/11/2024			Index Future	1,104.2500	1,104.2500	1,139.3130	1,139.3130	3.175	0.0000	0.0000	0
2023/08/04	ALBI	02/11/2023			Index Future	900.0840	900.0840	907.6380	907.6380	0.839	0.0000	0.0000	106
2023/08/04	ALBI	01/02/2024			Index Future	920.3880	920.3880	928.1310	928.1310	0.841	0.0000	0.0000	0

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2023/08/04	ALBI	02/05/2024			Index Future	941.1700	941.1700	949.0620	949.0620	0.839	0.0000	0.0000	0
2023/08/04	ALBI	01/08/2024			Index Future	962.5890	962.5890	970.6900	970.6900	0.842	0.0000	0.0000	0
2023/08/04	ALBI	07/11/2024			Index Future	962.5900	962.5900	992.9900	992.9900	3.158	0.0000	0.0000	0
2023/08/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/08/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/04	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/04	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/04	C303	28/02/2033			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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/04	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/04	ES33	03/08/2023			Bond Future	12.5600	74.4371	12.5600	74.4371	0.000	0.0000	0.0000	0
2023/08/04	ES33	02/11/2023			Bond Future	12.7260	72.1775	12.5774	72.8339	(1.168)	0.0000	0.0000	0
2023/08/04	ES33	01/02/2024			Bond Future	12.8684	73.8229	12.7129	74.4958	(1.208)	0.0000	0.0000	0
2023/08/04	ES33	02/05/2024			Bond Future	13.0151	71.7059	12.8533	72.3922	(1.244)	0.0000	0.0000	0
2023/08/04	ES33	01/08/2024			Bond Future	13.1659	73.3515	12.9962	74.0561	(1.289)	0.0000	0.0000	0
2023/08/04	ES33	07/11/2024			Bond Future	13.1700	13.1700	13.1953	71.9628	0.192	0.0000	0.0000	0
2023/08/04	ES42	03/08/2023			Bond Future	13.0400	70.8641	13.0400	70.8641	0.000	0.0000	0.0000	0
2023/08/04	ES42	02/11/2023			Bond Future	13.2007	68.0444	13.0524	68.7927	(1.123)	0.0000	0.0000	0
2023/08/04	ES42	01/02/2024			Bond Future	13.3311	69.5957	13.1766	70.3626	(1.158)	0.0000	0.0000	0
2023/08/04	ES42	02/05/2024			Bond Future	13.4701	66.9194	13.3097	67.7019	(1.191)	0.0000	0.0000	0
2023/08/04	ES42	01/08/2024			Bond Future	13.6099	68.4542	13.4426	69.2571	(1.229)	0.0000	0.0000	0
2023/08/04	ES42	07/11/2024			Bond Future	13.6100	13.6100	13.6203	66.5861	0.076	0.0000	0.0000	0
2023/08/04	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/04	GOVI	02/11/2023	885.82	Call	GOVI	13,590.0000	1.3590	88,480.0000	8.8480	551.067	0	0	0
2023/08/04	GOVI	02/11/2023			GOVI	887.1790	887.1790	894.6680	894.6680	0.844	0.0000	0.0000	824
2023/08/04	GOVI	02/11/2023	885.80	Call	GOVI	13,790.0000	1.3790	88,680.0000	8.8680	543.075	0	0	0
2023/08/04	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/04	GOVI	02/11/2023	885.81	Call	GOVI	13,690.0000	1.3690	88,580.0000	8.8580	547.042	0	0	0
2023/08/04	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/04	GOVI	01/02/2024	880.00	Call	GOVI	271,920.0000	27.1920	348,690.0000	34.8690	28.233	0	0	0
2023/08/04	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/04	GOVI	01/02/2024			GOVI	907.1920	907.1920	914.8690	914.8690	0.846	0.0000	0.0000	0
2023/08/04	GOVI	01/02/2024	879.98	Call	GOVI	272,120.0000	27.2120	348,890.0000	34.8890	28.212	0	0	0
2023/08/04	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/04	GOVI	01/02/2024	879.99	Call	GOVI	272,020.0000	27.2020	348,790.0000	34.8790	28.222	0	0	0
2023/08/04	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/04	GOVI	02/05/2024	950.97	Put	GOVI	232,940.0000	23.2940	154,690.0000	15.4690	(33.592)	0	0	0
2023/08/04	GOVI	02/05/2024	950.98	Put	GOVI	233,040.0000	23.3040	154,790.0000	15.4790	(33.578)	0	0	0
2023/08/04	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/04	GOVI	02/05/2024			GOVI	927.6760	927.6760	935.5010	935.5010	0.844	0.0000	0.0000	0
2023/08/04	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/04	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/04	GOVI	02/05/2024	950.99	Put	GOVI	233,140.0000	23.3140	154,890.0000	15.4890	(33.564)	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
2023/08/04	GOVI	01/08/2024	943.39	Call	GOVI	53,970.0000	5.3970	134,290.0000	13.4290	148.823	0	0	0
2023/08/04	GOVI	01/08/2024	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/04	GOVI	01/08/2024			GOVI	948.7870	948.7870	956.8190	956.8190	0.847	0.0000	0.0000	0
2023/08/04	GOVI	01/08/2024	943.37	Call	GOVI	54,170.0000	5.4170	134,490.0000	13.4490	148.274	0	0	0
2023/08/04	GOVI	01/08/2024	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/04	GOVI	01/08/2024	943.38	Call	GOVI	54,070.0000	5.4070	134,390.0000	13.4390	148.548	0	0	0
2023/08/04	GOVI	01/08/2024	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/04	GOVI	07/11/2024	948.78	Call	GOVI	0.0000	0.0000	300,210.0000	30.0210	100.000	0	0	0
2023/08/04	GOVI	07/11/2024	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/04	GOVI	07/11/2024	948.79	Call	GOVI	0.0000	0.0000	300,110.0000	30.0110	100.000	0	0	0
2023/08/04	GOVI	07/11/2024	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/04	GOVI	07/11/2024			GOVI	948.7900	948.7900	978.8010	978.8010	3.163	0.0000	0.0000	0
2023/08/04	GOVI	07/11/2024	948.80	Call	GOVI	0.0000	0.0000	300,010.0000	30.0010	100.000	0	0	0
2023/08/04	GOVI	07/11/2024	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/08/04	IGOV	02/11/2023			Index Future	336.4660	336.4660	336.1610	336.1610	(0.091)	0.0000	0.0000	515
2023/08/04	IGOV	01/02/2024			Index Future	344.1360	344.1360	343.8320	343.8320	(0.088)	0.0000	0.0000	0
2023/08/04	IGOV	02/05/2024			Index Future	351.9850	351.9850	351.6640	351.6640	(0.091)	0.0000	0.0000	0
2023/08/04	IGOV	01/08/2024			Index Future	360.0710	360.0710	359.7540	359.7540	(0.088)	0.0000	0.0000	0
2023/08/04	IGOV	07/11/2024			Index Future	360.0700	360.0700	368.1000	368.1000	2.230	0.0000	0.0000	0
2023/08/04	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/08/04	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/08/04	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/08/04	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/08/04	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/08/04	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/08/04	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/08/04	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/08/04	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/08/04	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/08/04	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/08/04	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/08/04	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/08/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/08/04	JBAF	16/08/2023			Jibar Tradeable Future	8.4400	91.5600	8.4100	91.5900	(0.355)	0.0000	0.0000	0
2023/08/04	JBAF	20/09/2023			Jibar Tradeable Future	8.4750	91.5250	8.4350	91.5650	(0.472)	0.0000	0.0000	0
2023/08/04	JBAF	18/10/2023			Jibar Tradeable Future	8.5250	91.4750	8.4800	91.5200	(0.528)	0.0000	0.0000	0
2023/08/04	JBAF	15/11/2023			Jibar Tradeable Future	8.5300	91.4700	8.4800	91.5200	(0.586)	0.0000	0.0000	0
2023/08/04	JBAF	20/12/2023			Jibar Tradeable Future	8.5450	91.4550	8.4900	91.5100	(0.644)	0.0000	0.0000	0
2023/08/04	JBAF	17/01/2024			Jibar Tradeable Future	8.5400	91.4600	8.4900	91.5100	(0.585)	0.0000	0.0000	0
2023/08/04	JBAF	20/03/2024			Jibar Tradeable Future	8.4700	91.5300	8.4050	91.5950	(0.767)	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
2023/08/04	JBAF	19/06/2024			Jibar Tradeable Future	8.3550	91.6450	8.2400	91.7600	(1.376)	0.0000	0.0000	0
2023/08/04	JBAF	18/09/2024			Jibar Tradeable Future	8.2850	91.7150	8.1000	91.9000	(2.233)	0.0000	0.0000	0
2023/08/04	JBAF	18/12/2024			Jibar Tradeable Future	8.1200	91.8800	7.9400	92.0600	(2.217)	0.0000	0.0000	0
2023/08/04	JBAF	19/03/2025			Jibar Tradeable Future	8.0650	91.9350	7.8800	92.1200	(2.294)	0.0000	0.0000	0
2023/08/04	JBAF	18/06/2025			Jibar Tradeable Future	8.0100	91.9900	7.8200	92.1800	(2.372)	0.0000	0.0000	0
2023/08/04	R035	03/08/2023			Bond Future	11.7450	85.9630	11.7450	85.9630	0.000	0.0000	0.0000	0
2023/08/04	R035	02/11/2023	11.12	Call	Bond Future	754.8200	0.7548	878.3100	0.8783	16.360	0	0	400
2023/08/04	R035	02/11/2023	11.41	Call	Bond Future	1,254.0300	1.2540	1,442.5400	1.4425	15.032	0	0	0
2023/08/04	R035	02/11/2023	11.41	Put	Bond Future	3,721.8900	3.7219	3,118.6900	3.1187	(16.207)	0	0	0
2023/08/04	R035	02/11/2023	12.85	Call	Bond Future	5,793.8500	5.7938	6,372.5000	6.3725	9.987	0	0	0
2023/08/04	R035	02/11/2023	12.85	Put	Bond Future	770.7900	0.7708	557.7300	0.5577	(27.642)	0	0	400
2023/08/04	R035	02/11/2023	13.59	Call	Bond Future	8,809.2500	8.8092	9,508.8100	9.5088	7.941	0	0	0
2023/08/04	R035	02/11/2023	13.59	Put	Bond Future	302.4500	0.3025	210.3000	0.2103	(30.468)	0	0	731
2023/08/04	R035	02/11/2023	11.42	Call	Bond Future	1,274.0800	1.2741	1,465.2900	1.4653	15.008	0	0	0
2023/08/04	R035	02/11/2023	11.42	Put	Bond Future	3,686.4300	3.6864	3,085.9300	3.0859	(16.289)	0	0	0
2023/08/04	R035	02/11/2023			Bond Future	11.8637	83.2852	11.7161	84.0769	(1.244)	0.0000	0.0000	168,407
2023/08/04	R035	02/11/2023	10.62	Call	Bond Future	253.1800	0.2532	307.2600	0.3073	21.360	0	0	400
2023/08/04	R035	02/11/2023	10.62	Put	Bond Future	7,273.9400	7.2739	6,536.3100	6.5363	(10.141)	0	0	0
2023/08/04	R035	02/11/2023	11.12	Put	Bond Future	4,855.2600	4.8553	4,187.0400	4.1870	(13.763)	0	0	0
2023/08/04	R035	02/11/2023	12.24	Call	Bond Future	3,536.7600	3.5368	3,964.7400	3.9647	12.101	0	0	731
2023/08/04	R035	02/11/2023	12.24	Put	Bond Future	1,566.6700	1.5667	1,202.9400	1.2029	(23.217)	0	0	0
2023/08/04	R035	02/11/2023	11.43	Call	Bond Future	1,294.4800	1.2945	1,488.0800	1.4881	14.956	0	0	0
2023/08/04	R035	02/11/2023	11.43	Put	Bond Future	3,651.3600	3.6514	3,053.2500	3.0532	(16.380)	0	0	0
2023/08/04	R035	02/11/2023	11.74	Call	Bond Future	2,020.8200	2.0208	2,300.6900	2.3007	13.849	0	0	731
2023/08/04	R035	02/11/2023	11.74	Put	Bond Future	2,683.4600	2.6835	2,171.6200	2.1716	(19.074)	0	0	0
2023/08/04	R035	01/02/2024	12.19	Call	Bond Future	3,844.6100	3.8446	4,192.3000	4.1923	9.044	0	0	0
2023/08/04	R035	01/02/2024	12.19	Put	Bond Future	2,716.5100	2.7165	2,252.9200	2.2529	(17.066)	0	0	0
2023/08/04	R035	01/02/2024	10.62	Call	Bond Future	639.5500	0.6395	744.8400	0.7448	16.463	0	0	400
2023/08/04	R035	01/02/2024	10.62	Put	Bond Future	8,161.3900	8.1614	7,455.4000	7.4554	(8.650)	0	0	0
2023/08/04	R035	01/02/2024	11.12	Put	Bond Future	5,908.5000	5.9085	5,240.8500	5.2409	(11.300)	0	0	0
2023/08/04	R035	01/02/2024	12.18	Put	Bond Future	2,737.3000	2.7373	2,271.5200	2.2715	(17.016)	0	0	0
2023/08/04	R035	01/02/2024			Bond Future	11.9721	85.1640	11.8180	85.9753	(1.287)	0.0000	0.0000	0
2023/08/04	R035	01/02/2024	12.20	Call	Bond Future	3,875.1900	3.8752	4,225.0600	4.2251	9.028	0	0	0
2023/08/04	R035	01/02/2024	12.20	Put	Bond Future	2,695.8600	2.6959	2,234.4500	2.2344	(17.116)	0	0	0
2023/08/04	R035	01/02/2024	13.46	Call	Bond Future	8,288.7100	8.2887	8,877.3300	8.8773	7.101	0	0	0
2023/08/04	R035	01/02/2024	13.46	Put	Bond Future	1,007.4600	1.0075	784.8000	0.7848	(22.101)	0	0	400
2023/08/04	R035	01/02/2024	11.12	Call	Bond Future	1,276.9600	1.2770	1,420.5900	1.4206	11.248	0	0	400
2023/08/04	R035	01/02/2024	12.18	Call	Bond Future	3,814.1100	3.8141	4,159.6100	4.1596	9.058	0	0	0
2023/08/04	R035	02/05/2024	11.19	Call	Bond Future	1,842.9300	1.8429	2,031.0300	2.0310	10.207	0	0	0
2023/08/04	R035	02/05/2024	11.19	Put	Bond Future	6,582.9500	6.5829	5,943.6900	5.9437	(9.711)	0	0	0
2023/08/04	R035	02/05/2024	11.20	Call	Bond Future	1,860.5300	1.8605	2,050.5100	2.0505	10.211	0	0	0
2023/08/04	R035	02/05/2024	11.20	Put	Bond Future	6,544.9800	6.5450	5,907.6000	5.9076	(9.738)	0	0	0
2023/08/04	R035	02/05/2024			Bond Future	12.0769	82.5724	11.9170	83.3997	(1.324)	0.0000	0.0000	0
2023/08/04	R035	02/05/2024	11.21	Call	Bond Future	1,878.4800	1.8785	2,070.0900	2.0701	10.200	0	0	0
2023/08/04	R035	02/05/2024	11.21	Put	Bond Future	6,507.4200	6.5074	5,871.6700	5.8717	(9.770)	0	0	0
2023/08/04	R035	01/08/2024	11.79	Put	Bond Future	5,249.6400	5.2496	4,599.8600	4.5999	(12.378)	0	0	0
2023/08/04	R035	01/08/2024	11.80	Call	Bond Future	3,256.2300	3.2562	3,456.8400	3.4568	6.161	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
2023/08/04	R035	01/08/2024	11.80	Put	Bond Future	5,221.3700	5.2214	4,572.9200	4.5729	(12.419)	0	0	0
2023/08/04	R035	01/08/2024	11.81	Call	Bond Future	3,280.2200	3.2802	3,481.8100	3.4818	6.146	0	0	0
2023/08/04	R035	01/08/2024			Bond Future	12.1833	84.4497	12.0161	85.2988	(1.372)	0.0000	0.0000	0
2023/08/04	R035	01/08/2024	11.79	Call	Bond Future	3,232.3400	3.2323	3,431.6200	3.4316	6.165	0	0	0
2023/08/04	R035	01/08/2024	11.81	Put	Bond Future	5,193.2400	5.1932	4,545.7700	4.5458	(12.468)	0	0	0
2023/08/04	R035	07/11/2024	12.17	Call	Bond Future	0.0000	0.0000	4,428.4500	4.4285	100.000	0	0	0
2023/08/04	R035	07/11/2024	12.17	Put	Bond Future	0.0000	0.0000	4,399.0000	4.3990	100.000	0	0	0
2023/08/04	R035	07/11/2024	12.18	Call	Bond Future	0.0000	0.0000	4,455.1600	4.4552	100.000	0	0	0
2023/08/04	R035	07/11/2024	12.18	Put	Bond Future	0.0000	0.0000	4,375.7500	4.3757	100.000	0	0	0
2023/08/04	R035	07/11/2024			Bond Future	12.1800	12.1800	12.1641	82.7330	(0.130)	0.0000	0.0000	0
2023/08/04	R035	07/11/2024	12.19	Call	Bond Future	0.0000	0.0000	4,482.3000	4.4823	100.000	0	0	0
2023/08/04	R035	07/11/2024	12.19	Put	Bond Future	0.0000	0.0000	4,352.9700	4.3530	100.000	0	0	0
2023/08/04	R053	03/08/2023			Bond Future	12.3300	98.5402	12.3300	98.5402	0.000	0.0000	0.0000	0
2023/08/04	R053	02/11/2023	12.81	Call	Bond Future	4,826.4500	4.8264	5,373.9100	5.3739	11.343	0	0	0
2023/08/04	R053	02/11/2023	12.81	Put	Bond Future	2,421.8800	2.4219	1,839.8900	1.8399	(24.031)	0	0	0
2023/08/04	R053	02/11/2023	12.82	Call	Bond Future	4,871.2200	4.8712	5,422.7300	5.4227	11.322	0	0	0
2023/08/04	R053	02/11/2023	12.82	Put	Bond Future	2,397.0200	2.3970	1,819.0800	1.8191	(24.111)	0	0	0
2023/08/04	R053	02/11/2023			Bond Future	12.4732	94.5719	12.3205	95.7013	(1.224)	0.0000	0.0000	5,189
2023/08/04	R053	02/11/2023	12.83	Call	Bond Future	4,916.1200	4.9161	5,471.5200	5.4715	11.298	0	0	0
2023/08/04	R053	02/11/2023	12.83	Put	Bond Future	2,372.3800	2.3724	1,798.3300	1.7983	(24.197)	0	0	0
2023/08/04	R053	01/02/2024	12.92	Call	Bond Future	6,168.1900	6.1682	6,638.1000	6.6381	7.618	0	0	0
2023/08/04	R053	01/02/2024	12.93	Call	Bond Future	6,210.6300	6.2106	6,683.7100	6.6837	7.617	0	0	0
2023/08/04	R053	01/02/2024	12.94	Put	Bond Future	3,707.6800	3.7077	3,026.7100	3.0267	(18.366)	0	0	0
2023/08/04	R053	01/02/2024			Bond Future	12.5773	96.7054	12.4184	97.8623	(1.263)	0.0000	0.0000	0
2023/08/04	R053	01/02/2024	12.92	Put	Bond Future	3,759.6600	3.7597	3,072.6100	3.0726	(18.274)	0	0	0
2023/08/04	R053	01/02/2024	12.93	Put	Bond Future	3,733.5800	3.7336	3,049.7000	3.0497	(18.317)	0	0	0
2023/08/04	R053	01/02/2024	12.94	Call	Bond Future	6,253.1600	6.2532	6,729.1500	6.7291	7.612	0	0	0
2023/08/04	R053	02/05/2024	13.02	Put	Bond Future	4,831.0800	4.8311	3,991.2600	3.9913	(17.384)	0	0	0
2023/08/04	R053	02/05/2024	13.03	Put	Bond Future	4,804.0700	4.8041	3,966.8500	3.9669	(17.427)	0	0	0
2023/08/04	R053	02/05/2024	13.04	Call	Bond Future	7,223.0100	7.2230	7,568.6000	7.5686	4.785	0	0	0
2023/08/04	R053	02/05/2024			Bond Future	12.6860	93.0219	12.5213	94.2024	(1.298)	0.0000	0.0000	0
2023/08/04	R053	02/05/2024	13.02	Call	Bond Future	7,141.6100	7.1416	7,482.3200	7.4823	4.771	0	0	0
2023/08/04	R053	02/05/2024	13.03	Call	Bond Future	7,182.1200	7.1821	7,525.4300	7.5254	4.780	0	0	0
2023/08/04	R053	02/05/2024	13.04	Put	Bond Future	4,777.5400	4.7775	3,942.6000	3.9426	(17.476)	0	0	0
2023/08/04	R053	01/08/2024	13.13	Call	Bond Future	7,699.9000	7.6999	8,240.4300	8.2404	7.020	0	0	0
2023/08/04	R053	01/08/2024	13.13	Put	Bond Future	5,428.1100	5.4281	4,758.0100	4.7580	(12.345)	0	0	0
2023/08/04	R053	01/08/2024	13.14	Call	Bond Future	7,739.3700	7.7394	8,281.6500	8.2816	7.007	0	0	0
2023/08/04	R053	01/08/2024	13.14	Put	Bond Future	5,401.1200	5.4011	4,732.7700	4.7328	(12.374)	0	0	0
2023/08/04	R053	01/08/2024			Bond Future	12.7963	95.1359	12.6247	96.3466	(1.341)	0.0000	0.0000	0
2023/08/04	R053	01/08/2024	13.15	Call	Bond Future	7,778.8900	7.7789	8,323.2900	8.3233	6.998	0	0	0
2023/08/04	R053	01/08/2024	13.15	Put	Bond Future	5,374.2800	5.3743	4,708.0500	4.7081	(12.397)	0	0	0
2023/08/04	R053	07/11/2024	12.79	Call	Bond Future	0.0000	0.0000	6,671.5900	6.6716	100.000	0	0	0
2023/08/04	R053	07/11/2024	12.80	Call	Bond Future	0.0000	0.0000	6,709.2400	6.7092	100.000	0	0	0
2023/08/04	R053	07/11/2024	12.81	Put	Bond Future	0.0000	0.0000	6,434.8700	6.4349	100.000	0	0	0
2023/08/04	R053	07/11/2024			Bond Future	12.8000	12.8000	12.7653	92.6747	(0.271)	0.0000	0.0000	0
2023/08/04	R053	07/11/2024	12.79	Put	Bond Future	0.0000	0.0000	6,499.1200	6.4991	100.000	0	0	0
2023/08/04	R053	07/11/2024	12.80	Put	Bond Future	0.0000	0.0000	6,467.1200	6.4671	100.000	0	0	0

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2023/08/04	R053	07/11/2024	12.81	Call	Bond Future	0.0000	0.0000	6,746.5500	6.7465	100.000	0	0	0
2023/08/04	R186	03/08/2023			Bond Future	9.1000	105.3396	9.1000	105.3396	0.000	0.0000	0.0000	0
2023/08/04	R186	02/11/2023	9.15	Call	Bond Future	953.1600	0.9532	1,150.8700	1.1509	20.743	0	0	1,715
2023/08/04	R186	02/11/2023	9.40	Call	Bond Future	1,346.5600	1.3466	1,586.6000	1.5866	17.826	0	0	0
2023/08/04	R186	02/11/2023	9.40	Put	Bond Future	694.4400	0.6944	502.8800	0.5029	(27.585)	0	0	0
2023/08/04	R186	02/11/2023			Bond Future	9.1596	107.5339	9.0015	107.9655	(1.726)	0.0000	0.0000	136,081
2023/08/04	R186	02/11/2023	9.15	Put	Bond Future	979.2800	0.9793	745.3900	0.7454	(23.884)	0	0	0
2023/08/04	R186	02/11/2023	9.38	Call	Bond Future	1,312.5100	1.3125	1,549.1600	1.5492	18.030	0	0	0
2023/08/04	R186	02/11/2023	9.38	Put	Bond Future	714.4400	0.7144	519.4900	0.5195	(27.287)	0	0	0
2023/08/04	R186	02/11/2023	9.39	Call	Bond Future	1,329.5900	1.3296	1,567.7400	1.5677	17.912	0	0	0
2023/08/04	R186	02/11/2023	9.39	Put	Bond Future	704.4900	0.7045	511.0400	0.5110	(27.460)	0	0	0
2023/08/04	R186	02/11/2023	10.42	Call	Bond Future	3,501.9100	3.5019	3,877.8000	3.8778	10.734	0	0	0
2023/08/04	R186	02/11/2023	10.42	Put	Bond Future	139.8000	0.1398	84.0900	0.0841	(39.850)	0	0	1,715
2023/08/04	R186	01/02/2024	9.51	Call	Bond Future	1,852.1500	1.8522	2,064.4300	2.0644	11.461	0	0	0
2023/08/04	R186	01/02/2024	9.52	Put	Bond Future	957.8000	0.9578	727.9000	0.7279	(24.003)	0	0	0
2023/08/04	R186	01/02/2024	9.50	Call	Bond Future	1,835.5700	1.8356	2,046.4800	2.0465	11.490	0	0	0
2023/08/04	R186	01/02/2024			Bond Future	9.1580	104.6486	8.9832	105.0921	(1.909)	0.0000	0.0000	0
2023/08/04	R186	01/02/2024	9.51	Put	Bond Future	966.4600	0.9665	735.1900	0.7352	(23.930)	0	0	0
2023/08/04	R186	01/02/2024	9.52	Call	Bond Future	1,868.5100	1.8685	2,082.1600	2.0822	11.434	0	0	0
2023/08/04	R186	01/02/2024	9.50	Put	Bond Future	974.9100	0.9749	742.2700	0.7423	(23.863)	0	0	0
2023/08/04	R186	02/05/2024	10.40	Call	Bond Future	3,484.3600	3.4844	3,781.9700	3.7820	8.541	0	0	0
2023/08/04	R186	02/05/2024	10.40	Put	Bond Future	632.7500	0.6327	479.6400	0.4796	(24.198)	0	0	2,030
2023/08/04	R186	02/05/2024	8.01	Call	Bond Future	369.1800	0.3692	456.2700	0.4563	23.590	0	0	0
2023/08/04	R186	02/05/2024	8.01	Put	Bond Future	3,085.8600	3.0859	2,722.2300	2.7222	(11.784)	0	0	0
2023/08/04	R186	02/05/2024	9.73	Put	Bond Future	1,004.8500	1.0048	775.6700	0.7757	(22.807)	0	0	0
2023/08/04	R186	02/05/2024			Bond Future	9.1555	107.0104	8.9628	107.4611	(2.105)	0.0000	0.0000	0
2023/08/04	R186	02/05/2024	8.00	Call	Bond Future	363.6400	0.3636	450.9000	0.4509	23.996	0	0	0
2023/08/04	R186	02/05/2024	8.00	Put	Bond Future	3,104.4400	3.1044	2,740.9800	2.7410	(11.708)	0	0	0
2023/08/04	R186	02/05/2024	9.73	Call	Bond Future	2,333.8600	2.3339	2,555.4000	2.5554	9.492	0	0	2,030
2023/08/04	R186	02/05/2024	7.99	Call	Bond Future	358.1600	0.3582	445.2800	0.4453	24.324	0	0	0
2023/08/04	R186	02/05/2024	7.99	Put	Bond Future	3,123.0800	3.1231	2,759.4800	2.7595	(11.642)	0	0	0
2023/08/04	R186	01/08/2024	8.70	Put	Bond Future	1,995.1600	1.9952	1,648.3200	1.6483	(17.384)	0	0	0
2023/08/04	R186	01/08/2024	8.68	Call	Bond Future	1,020.8000	1.0208	1,137.6600	1.1377	11.448	0	0	0
2023/08/04	R186	01/08/2024	8.69	Call	Bond Future	1,031.1700	1.0312	1,148.6800	1.1487	11.396	0	0	0
2023/08/04	R186	01/08/2024			Bond Future	9.1446	104.1328	8.9274	104.5973	(2.376)	0.0000	0.0000	0
2023/08/04	R186	01/08/2024	8.70	Call	Bond Future	1,041.6000	1.0416	1,159.3300	1.1593	11.303	0	0	0
2023/08/04	R186	01/08/2024	8.68	Put	Bond Future	2,017.5200	2.0175	1,669.8100	1.6698	(17.235)	0	0	0
2023/08/04	R186	01/08/2024	8.69	Put	Bond Future	2,006.3100	2.0063	1,659.2500	1.6593	(17.298)	0	0	0
2023/08/04	R186	07/11/2024	9.15	Call	Bond Future	0.0000	0.0000	1,645.4100	1.6454	100.000	0	0	0
2023/08/04	R186	07/11/2024	9.14	Put	Bond Future	0.0000	0.0000	1,310.8400	1.3108	100.000	0	0	0
2023/08/04	R186	07/11/2024			Bond Future	9.1400	9.1400	8.9715	106.9874	(1.843)	0.0000	0.0000	0
2023/08/04	R186	07/11/2024	9.15	Put	Bond Future	0.0000	0.0000	1,303.7500	1.3038	100.000	0	0	0
2023/08/04	R186	07/11/2024	9.13	Call	Bond Future	0.0000	0.0000	1,620.9400	1.6209	100.000	0	0	0
2023/08/04	R186	07/11/2024	9.13	Put	Bond Future	0.0000	0.0000	1,317.4900	1.3175	100.000	0	0	0
2023/08/04	R186	07/11/2024	9.14	Call	Bond Future	0.0000	0.0000	1,633.4000	1.6334	100.000	0	0	0
2023/08/04	R197	03/08/2023			Bond Future	334.5762	334.5762	334.5762	334.5762	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/04	R197	02/11/2023			Bond Future	342.0078	342.0078	341.9546	341.9546	(0.016)	0.0000	0.0000	0
2023/08/04	R202	03/08/2023			Bond Future	252.2018	252.2018	252.2018	252.2018	0.000	0.0000	0.0000	0
2023/08/04	R202	02/11/2023			Bond Future	258.4555	258.4555	258.4223	258.4223	(0.013)	0.0000	0.0000	4,746
2023/08/04	R202	01/02/2024			Bond Future	259.3950	259.3950	259.3665	259.3665	(0.011)	0.0000	0.0000	460
2023/08/04	R202	02/05/2024			Bond Future	265.3100	265.3100	265.2741	265.2741	(0.014)	0.0000	0.0000	0
2023/08/04	R202	01/08/2024			Bond Future	266.3269	266.3269	266.2991	266.2991	(0.010)	0.0000	0.0000	0
2023/08/04	R202	07/11/2024			Bond Future	266.3300	266.3300	272.4660	272.4660	2.304	0.0000	0.0000	0
2023/08/04	R209	03/08/2023			Bond Future	11.8100	66.1558	11.8100	66.1558	0.000	0.0000	0.0000	0
2023/08/04	R209	02/11/2023	11.33	Call	Bond Future	821.5900	0.8216	959.7000	0.9597	16.810	0	0	0
2023/08/04	R209	02/11/2023	11.33	Put	Bond Future	3,723.1200	3.7231	3,169.8600	3.1699	(14.860)	0	0	0
2023/08/04	R209	02/11/2023	11.34	Call	Bond Future	836.3800	0.8364	976.4800	0.9765	16.751	0	0	0
2023/08/04	R209	02/11/2023	11.34	Put	Bond Future	3,688.2400	3.6882	3,136.9700	3.1370	(14.947)	0	0	0
2023/08/04	R209	02/11/2023			Bond Future	11.9321	64.3339	11.7852	65.0252	(1.231)	0.0000	0.0000	28,081
2023/08/04	R209	02/11/2023	11.35	Call	Bond Future	851.4500	0.8514	993.3300	0.9933	16.663	0	0	0
2023/08/04	R209	02/11/2023	11.35	Put	Bond Future	3,653.6900	3.6537	3,104.2000	3.1042	(15.039)	0	0	0
2023/08/04	R209	01/02/2024	12.13	Put	Bond Future	2,605.1100	2.6051	2,182.2200	2.1822	(16.233)	0	0	0
2023/08/04	R209	01/02/2024	12.14	Call	Bond Future	3,113.1500	3.1131	3,400.5600	3.4006	9.232	0	0	0
2023/08/04	R209	01/02/2024	12.14	Put	Bond Future	2,585.3700	2.5854	2,164.4200	2.1644	(16.282)	0	0	0
2023/08/04	R209	01/02/2024			Bond Future	12.0248	65.7852	11.8723	66.4935	(1.268)	0.0000	0.0000	1,690
2023/08/04	R209	01/02/2024	12.12	Call	Bond Future	3,061.5400	3.0615	3,345.0800	3.3451	9.261	0	0	0
2023/08/04	R209	01/02/2024	12.12	Put	Bond Future	2,624.9800	2.6250	2,200.1600	2.2002	(16.184)	0	0	0
2023/08/04	R209	01/02/2024	12.13	Call	Bond Future	3,087.3100	3.0873	3,372.7800	3.3728	9.247	0	0	0
2023/08/04	R209	02/05/2024	11.17	Call	Bond Future	1,527.8200	1.5278	1,679.0000	1.6790	9.895	0	0	0
2023/08/04	R209	02/05/2024	11.17	Put	Bond Future	6,067.7700	6.0678	5,496.3400	5.4963	(9.417)	0	0	0
2023/08/04	R209	02/05/2024	11.18	Call	Bond Future	1,543.0000	1.5430	1,695.7800	1.6958	9.901	0	0	0
2023/08/04	R209	02/05/2024	11.18	Put	Bond Future	6,032.9900	6.0330	5,463.1600	5.4632	(9.445)	0	0	0
2023/08/04	R209	02/05/2024			Bond Future	12.1222	64.1163	11.9645	64.8389	(1.301)	0.0000	0.0000	0
2023/08/04	R209	02/05/2024	11.19	Call	Bond Future	1,558.2800	1.5583	1,712.4400	1.7124	9.893	0	0	0
2023/08/04	R209	02/05/2024	11.19	Put	Bond Future	5,998.3700	5.9984	5,429.9200	5.4299	(9.477)	0	0	0
2023/08/04	R209	01/08/2024	11.79	Put	Bond Future	4,838.7400	4.8387	4,183.1200	4.1831	(13.549)	0	0	0
2023/08/04	R209	01/08/2024	11.80	Call	Bond Future	2,885.0700	2.8851	2,971.8200	2.9718	3.007	0	0	0
2023/08/04	R209	01/08/2024	11.80	Put	Bond Future	4,812.8600	4.8129	4,158.3700	4.1584	(13.599)	0	0	0
2023/08/04	R209	01/08/2024			Bond Future	12.2213	65.5738	12.0573	66.3151	(1.342)	0.0000	0.0000	0
2023/08/04	R209	01/08/2024	11.78	Call	Bond Future	2,843.4500	2.8435	2,927.9400	2.9279	2.971	0	0	0
2023/08/04	R209	01/08/2024	11.78	Put	Bond Future	4,864.7400	4.8647	4,207.9900	4.2080	(13.500)	0	0	0
2023/08/04	R209	01/08/2024	11.79	Call	Bond Future	2,864.2200	2.8642	2,949.8400	2.9498	2.989	0	0	0
2023/08/04	R209	07/11/2024	12.21	Call	Bond Future	0.0000	0.0000	3,974.3000	3.9743	100.000	0	0	0
2023/08/04	R209	07/11/2024	12.21	Put	Bond Future	0.0000	0.0000	3,876.4300	3.8764	100.000	0	0	0
2023/08/04	R209	07/11/2024	12.22	Call	Bond Future	0.0000	0.0000	3,998.3700	3.9984	100.000	0	0	0
2023/08/04	R209	07/11/2024	12.22	Put	Bond Future	0.0000	0.0000	3,855.8700	3.8559	100.000	0	0	0
2023/08/04	R209	07/11/2024			Bond Future	12.2200	12.2200	12.1881	64.6745	(0.261)	0.0000	0.0000	0
2023/08/04	R209	07/11/2024	12.23	Call	Bond Future	0.0000	0.0000	4,022.4900	4.0225	100.000	0	0	0
2023/08/04	R209	07/11/2024	12.23	Put	Bond Future	0.0000	0.0000	3,835.4100	3.8354	100.000	0	0	0
2023/08/04	R210	03/08/2023			Bond Future	225.2453	225.2453	225.2453	225.2453	0.000	0.0000	0.0000	0
2023/08/04	R210	02/11/2023			Bond Future	227.0821	227.0821	227.0482	227.0482	(0.015)	0.0000	0.0000	70

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
2023/08/04	R210	01/02/2024			Bond Future	232.2588	232.2588	232.2289	232.2289	(0.013)	0.0000	0.0000	300
2023/08/04	R210	02/05/2024			Bond Future	234.3126	234.3126	234.2761	234.2761	(0.016)	0.0000	0.0000	0
2023/08/04	R210	01/08/2024			Bond Future	239.6942	239.6942	239.6646	239.6646	(0.012)	0.0000	0.0000	0
2023/08/04	R210	07/11/2024			Bond Future	239.6900	239.6900	241.8979	241.8979	0.921	0.0000	0.0000	0
2023/08/04	R213	03/08/2023			Bond Future	10.8550	83.5055	10.8550	83.5055	0.000	0.0000	0.0000	0
2023/08/04	R213	02/11/2023	10.94	Call	Bond Future	1,716.3500	1.7163	2,029.6100	2.0296	18.252	0	0	731
2023/08/04	R213	02/11/2023	10.94	Put	Bond Future	1,786.4300	1.7864	1,413.3400	1.4133	(20.885)	0	0	0
2023/08/04	R213	02/11/2023	11.13	Call	Bond Future	2,170.5000	2.1705	2,534.7100	2.5347	16.780	0	0	0
2023/08/04	R213	02/11/2023	11.13	Put	Bond Future	1,426.4600	1.4265	1,104.3200	1.1043	(22.583)	0	0	0
2023/08/04	R213	02/11/2023			Bond Future	10.9563	81.7369	10.7978	82.4233	(1.446)	0.0000	0.0000	33,230
2023/08/04	R213	02/11/2023	11.11	Call	Bond Future	2,120.1000	2.1201	2,479.1600	2.4792	16.936	0	0	0
2023/08/04	R213	02/11/2023	11.11	Put	Bond Future	1,461.2700	1.4613	1,133.9800	1.1340	(22.398)	0	0	0
2023/08/04	R213	02/11/2023	11.12	Call	Bond Future	2,145.3100	2.1453	2,506.8700	2.5069	16.854	0	0	0
2023/08/04	R213	02/11/2023	11.12	Put	Bond Future	1,443.8600	1.4439	1,119.0700	1.1191	(22.495)	0	0	0
2023/08/04	R213	02/11/2023	11.44	Call	Bond Future	3,020.1300	3.0201	3,462.5700	3.4626	14.650	0	0	731
2023/08/04	R213	02/11/2023	11.44	Put	Bond Future	969.9800	0.9700	726.0700	0.7261	(25.146)	0	0	0
2023/08/04	R213	02/11/2023	12.70	Call	Bond Future	7,259.4600	7.2595	7,890.4900	7.8905	8.693	0	0	0
2023/08/04	R213	02/11/2023	12.70	Put	Bond Future	171.5800	0.1716	116.2600	0.1163	(32.242)	0	0	731
2023/08/04	R213	01/02/2024	11.70	Call	Bond Future	4,152.6700	4.1527	4,612.1000	4.6121	11.063	0	0	0
2023/08/04	R213	01/02/2024	11.70	Put	Bond Future	1,463.4500	1.4634	1,219.3900	1.2194	(16.677)	0	0	0
2023/08/04	R213	01/02/2024	11.71	Call	Bond Future	4,180.8300	4.1808	4,641.8100	4.6418	11.026	0	0	0
2023/08/04	R213	01/02/2024	11.71	Put	Bond Future	1,451.3800	1.4514	1,208.8700	1.2089	(16.709)	0	0	0
2023/08/04	R213	01/02/2024			Bond Future	11.0459	83.5808	10.8793	84.2843	(1.508)	0.0000	0.0000	0
2023/08/04	R213	01/02/2024	11.72	Call	Bond Future	4,209.2600	4.2093	4,671.7700	4.6718	10.988	0	0	0
2023/08/04	R213	01/02/2024	11.72	Put	Bond Future	1,439.6100	1.4396	1,198.6300	1.1986	(16.739)	0	0	0
2023/08/04	R213	02/05/2024	10.30	Call	Bond Future	1,408.0500	1.4081	1,617.2000	1.6172	14.854	0	0	0
2023/08/04	R213	02/05/2024	10.30	Put	Bond Future	4,908.4200	4.9084	4,400.3900	4.4004	(10.350)	0	0	0
2023/08/04	R213	02/05/2024			Bond Future	11.1322	81.9072	10.9581	82.6243	(1.564)	0.0000	0.0000	0
2023/08/04	R213	02/05/2024	10.28	Call	Bond Future	1,379.3900	1.3794	1,586.7300	1.5867	15.031	0	0	0
2023/08/04	R213	02/05/2024	10.28	Put	Bond Future	4,966.2000	4.9662	4,456.3600	4.4564	(10.266)	0	0	0
2023/08/04	R213	02/05/2024	10.29	Call	Bond Future	1,393.8000	1.3938	1,601.9200	1.6019	14.932	0	0	0
2023/08/04	R213	02/05/2024	10.29	Put	Bond Future	4,937.3800	4.9374	4,428.3200	4.4283	(10.310)	0	0	0
2023/08/04	R213	01/08/2024	10.86	Call	Bond Future	2,391.3500	2.3913	2,702.5300	2.7025	13.013	0	0	0
2023/08/04	R213	01/08/2024	10.86	Put	Bond Future	3,841.2000	3.8412	3,416.0900	3.4161	(11.067)	0	0	0
2023/08/04	R213	01/08/2024	10.87	Call	Bond Future	2,410.3100	2.4103	2,722.7300	2.7227	12.962	0	0	0
2023/08/04	R213	01/08/2024	10.87	Put	Bond Future	3,819.3900	3.8194	3,395.5200	3.3955	(11.098)	0	0	0
2023/08/04	R213	01/08/2024			Bond Future	11.2195	83.7698	11.0359	84.5061	(1.636)	0.0000	0.0000	0
2023/08/04	R213	01/08/2024	10.88	Call	Bond Future	2,429.3500	2.4294	2,743.3400	2.7433	12.925	0	0	0
2023/08/04	R213	01/08/2024	10.88	Put	Bond Future	3,797.6900	3.7977	3,375.3900	3.3754	(11.120)	0	0	0
2023/08/04	R213	07/11/2024	11.23	Call	Bond Future	0.0000	0.0000	3,567.2400	3.5672	100.000	0	0	0
2023/08/04	R213	07/11/2024	11.23	Put	Bond Future	0.0000	0.0000	3,338.3700	3.3384	100.000	0	0	0
2023/08/04	R213	07/11/2024			Bond Future	11.2200	11.2200	11.1713	82.8782	(0.434)	0.0000	0.0000	0
2023/08/04	R213	07/11/2024	11.21	Call	Bond Future	0.0000	0.0000	3,523.6800	3.5237	100.000	0	0	0
2023/08/04	R213	07/11/2024	11.21	Put	Bond Future	0.0000	0.0000	3,372.7000	3.3727	100.000	0	0	0
2023/08/04	R213	07/11/2024	11.22	Call	Bond Future	0.0000	0.0000	3,545.2500	3.5452	100.000	0	0	0
2023/08/04	R213	07/11/2024	11.22	Put	Bond Future	0.0000	0.0000	3,355.3100	3.3553	100.000	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
2023/08/04	R214	03/08/2023			Bond Future	12.1900	61.9977	12.1900	61.9977	0.000	0.0000	0.0000	0
2023/08/04	R214	02/11/2023	11.45	Put	Bond Future	4,862.2700	4.8623	4,245.2600	4.2453	(12.690)	0	0	0
2023/08/04	R214	02/11/2023	11.46	Call	Bond Future	548.3400	0.5483	632.0500	0.6320	15.266	0	0	0
2023/08/04	R214	02/11/2023	11.46	Put	Bond Future	4,820.5300	4.8205	4,205.1300	4.2051	(12.766)	0	0	0
2023/08/04	R214	02/11/2023			Bond Future	12.3172	59.9337	12.1704	60.6328	(1.192)	0.0000	0.0000	20,601
2023/08/04	R214	02/11/2023	11.45	Call	Bond Future	537.4300	0.5374	619.5300	0.6195	15.276	0	0	0
2023/08/04	R214	02/11/2023	11.47	Call	Bond Future	559.3200	0.5593	644.8300	0.6448	15.288	0	0	0
2023/08/04	R214	02/11/2023	11.47	Put	Bond Future	4,778.9200	4.7789	4,165.3200	4.1653	(12.840)	0	0	0
2023/08/04	R214	01/02/2024	12.16	Call	Bond Future	2,339.2500	2.3393	2,473.2700	2.4733	5.729	0	0	0
2023/08/04	R214	01/02/2024	12.16	Put	Bond Future	3,564.0900	3.5641	2,981.9400	2.9819	(16.334)	0	0	0
2023/08/04	R214	01/02/2024			Bond Future	12.4188	61.2857	12.2665	62.0019	(1.227)	0.0000	0.0000	0
2023/08/04	R214	01/02/2024	12.14	Call	Bond Future	2,294.3200	2.2943	2,425.4700	2.4255	5.716	0	0	0
2023/08/04	R214	01/02/2024	12.14	Put	Bond Future	3,615.4700	3.6155	3,030.4500	3.0305	(16.181)	0	0	0
2023/08/04	R214	01/02/2024	12.15	Call	Bond Future	2,316.6400	2.3166	2,449.3100	2.4493	5.727	0	0	0
2023/08/04	R214	01/02/2024	12.15	Put	Bond Future	3,589.6100	3.5896	3,006.1100	3.0061	(16.255)	0	0	0
2023/08/04	R214	02/05/2024	11.46	Call	Bond Future	1,422.5700	1.4226	1,556.0400	1.5560	9.382	0	0	0
2023/08/04	R214	02/05/2024	11.46	Put	Bond Future	6,615.8900	6.6159	6,018.7000	6.0187	(9.027)	0	0	0
2023/08/04	R214	02/05/2024	11.47	Call	Bond Future	1,437.1200	1.4371	1,570.2500	1.5703	9.264	0	0	0
2023/08/04	R214	02/05/2024	11.47	Put	Bond Future	6,578.0000	6.5780	5,980.4700	5.9805	(9.084)	0	0	0
2023/08/04	R214	02/05/2024			Bond Future	12.5165	59.3631	12.3592	60.0937	(1.257)	0.0000	0.0000	0
2023/08/04	R214	02/05/2024	11.48	Call	Bond Future	1,451.9400	1.4519	1,584.7300	1.5847	9.146	0	0	0
2023/08/04	R214	02/05/2024	11.48	Put	Bond Future	6,540.4400	6.5404	5,942.5700	5.9426	(9.141)	0	0	0
2023/08/04	R214	01/08/2024	12.18	Call	Bond Future	2,841.3600	2.8414	3,136.7800	3.1368	10.397	0	0	0
2023/08/04	R214	01/08/2024	12.18	Put	Bond Future	4,870.5100	4.8705	4,416.5700	4.4166	(9.320)	0	0	0
2023/08/04	R214	01/08/2024			Bond Future	12.6149	60.7127	12.4516	61.4621	(1.295)	0.0000	0.0000	0
2023/08/04	R214	01/08/2024	12.16	Call	Bond Future	2,799.5400	2.7995	3,092.1700	3.0922	10.453	0	0	0
2023/08/04	R214	01/08/2024	12.16	Put	Bond Future	4,924.6300	4.9246	4,467.9000	4.4679	(9.274)	0	0	0
2023/08/04	R214	01/08/2024	12.17	Call	Bond Future	2,820.5400	2.8205	3,114.4400	3.1144	10.420	0	0	0
2023/08/04	R214	01/08/2024	12.17	Put	Bond Future	4,897.6300	4.8976	4,442.1700	4.4422	(9.300)	0	0	0
2023/08/04	R214	07/11/2024	12.60	Call	Bond Future	0.0000	0.0000	4,085.4800	4.0855	100.000	0	0	0
2023/08/04	R214	07/11/2024	12.60	Put	Bond Future	0.0000	0.0000	4,007.9000	4.0079	100.000	0	0	0
2023/08/04	R214	07/11/2024	12.61	Call	Bond Future	0.0000	0.0000	4,109.7700	4.1098	100.000	0	0	0
2023/08/04	R214	07/11/2024	12.61	Put	Bond Future	0.0000	0.0000	3,986.7200	3.9867	100.000	0	0	0
2023/08/04	R214	07/11/2024			Bond Future	12.6100	12.6100	12.5830	59.5597	(0.214)	0.0000	0.0000	0
2023/08/04	R214	07/11/2024	12.62	Call	Bond Future	0.0000	0.0000	4,134.1200	4.1341	100.000	0	0	0
2023/08/04	R214	07/11/2024	12.62	Put	Bond Future	0.0000	0.0000	3,965.6400	3.9656	100.000	0	0	0
2023/08/04	R248	03/08/2023			Bond Future	12.3450	76.2285	12.3450	76.2285	0.000	0.0000	0.0000	0
2023/08/04	R248	02/11/2023	11.47	Call	Bond Future	514.7000	0.5147	589.9000	0.5899	14.610	0	0	0
2023/08/04	R248	02/11/2023	11.48	Call	Bond Future	525.8200	0.5258	601.5600	0.6016	14.404	0	0	0
2023/08/04	R248	02/11/2023	11.49	Put	Bond Future	6,544.7900	6.5448	5,743.7700	5.7438	(12.239)	0	0	0
2023/08/04	R248	02/11/2023	12.50	Call	Bond Future	2,687.7700	2.6878	3,022.1100	3.0221	12.439	0	0	207
2023/08/04	R248	02/11/2023	13.60	Call	Bond Future	6,717.1100	6.7171	7,356.4100	7.3564	9.517	0	0	0
2023/08/04	R248	02/11/2023	13.60	Put	Bond Future	783.0300	0.7830	545.2300	0.5452	(30.369)	0	0	207
2023/08/04	R248	02/11/2023			Bond Future	12.4734	73.3376	12.3209	74.2147	(1.223)	0.0000	0.0000	232,496
2023/08/04	R248	02/11/2023	11.47	Put	Bond Future	6,653.5700	6.6536	5,851.6700	5.8517	(12.052)	0	0	0
2023/08/04	R248	02/11/2023	11.48	Put	Bond Future	6,599.0000	6.5990	5,797.6400	5.7976	(12.144)	0	0	0
2023/08/04	R248	02/11/2023	11.49	Call	Bond Future	537.2100	0.5372	613.2900	0.6133	14.162	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
2023/08/04	R248	02/11/2023	11.80	Call	Bond Future	979.9800	0.9800	1,119.2300	1.1192	14.209	0	0	207
2023/08/04	R248	02/11/2023	11.80	Put	Bond Future	5,000.9800	5.0010	4,263.1300	4.2631	(14.754)	0	0	0
2023/08/04	R248	02/11/2023	12.50	Put	Bond Future	2,536.4200	2.5364	1,993.6600	1.9937	(21.399)	0	0	0
2023/08/04	R248	01/02/2024	12.30	Put	Bond Future	4,446.9300	4.4469	3,778.9100	3.7789	(15.022)	0	0	0
2023/08/04	R248	01/02/2024	11.50	Call	Bond Future	1,127.8600	1.1279	1,218.7800	1.2188	8.061	0	0	1,000
2023/08/04	R248	01/02/2024	11.50	Put	Bond Future	7,675.5800	7.6756	6,868.1200	6.8681	(10.520)	0	0	0
2023/08/04	R248	01/02/2024	12.14	Call	Bond Future	2,422.0500	2.4221	2,619.7800	2.6198	8.164	0	0	0
2023/08/04	R248	01/02/2024	12.14	Put	Bond Future	4,973.6500	4.9737	4,273.0000	4.2730	(14.087)	0	0	0
2023/08/04	R248	01/02/2024	12.15	Call	Bond Future	2,447.1800	2.4472	2,646.7200	2.6467	8.154	0	0	0
2023/08/04	R248	01/02/2024	12.15	Put	Bond Future	4,939.2100	4.9392	4,240.3700	4.2404	(14.149)	0	0	0
2023/08/04	R248	01/02/2024			Bond Future	12.5815	74.9920	12.4229	75.8903	(1.261)	0.0000	0.0000	0
2023/08/04	R248	01/02/2024	12.16	Call	Bond Future	2,472.4300	2.4724	2,673.7900	2.6738	8.144	0	0	0
2023/08/04	R248	01/02/2024	12.16	Put	Bond Future	4,904.9700	4.9050	4,207.9500	4.2080	(14.210)	0	0	0
2023/08/04	R248	01/02/2024	12.30	Call	Bond Future	2,838.4000	2.8384	3,068.7600	3.0688	8.116	0	0	1,000
2023/08/04	R248	01/02/2024	13.37	Call	Bond Future	6,270.9900	6.2710	6,742.3800	6.7424	7.517	0	0	0
2023/08/04	R248	01/02/2024	13.37	Put	Bond Future	2,087.1300	2.0871	1,660.1400	1.6601	(20.458)	0	0	1,000
2023/08/04	R248	02/05/2024	11.46	Call	Bond Future	1,559.8000	1.5598	1,684.2200	1.6842	7.977	0	0	0
2023/08/04	R248	02/05/2024	11.47	Call	Bond Future	1,576.4200	1.5764	1,700.3500	1.7003	7.861	0	0	0
2023/08/04	R248	02/05/2024	11.48	Put	Bond Future	8,848.0800	8.8481	8,054.6000	8.0546	(8.968)	0	0	0
2023/08/04	R248	02/05/2024			Bond Future	12.6857	72.2342	12.5215	73.1509	(1.294)	0.0000	0.0000	0
2023/08/04	R248	02/05/2024	11.46	Put	Bond Future	8,945.9600	8.9460	8,153.6700	8.1537	(8.856)	0	0	0
2023/08/04	R248	02/05/2024	11.47	Put	Bond Future	8,896.9200	8.8969	8,104.1400	8.1041	(8.911)	0	0	0
2023/08/04	R248	02/05/2024	11.48	Call	Bond Future	1,593.1400	1.5931	1,716.3700	1.7164	7.735	0	0	0
2023/08/04	R248	01/08/2024	12.30	Call	Bond Future	3,567.3700	3.5674	3,807.3900	3.8074	6.728	0	0	0
2023/08/04	R248	01/08/2024	12.30	Put	Bond Future	6,329.7200	6.3297	5,629.6900	5.6297	(11.059)	0	0	0
2023/08/04	R248	01/08/2024	12.31	Call	Bond Future	3,592.6700	3.5927	3,834.1400	3.8341	6.721	0	0	0
2023/08/04	R248	01/08/2024	12.31	Put	Bond Future	6,296.8400	6.2968	5,598.2600	5.5983	(11.094)	0	0	0
2023/08/04	R248	01/08/2024			Bond Future	12.7909	73.8764	12.6200	74.8165	(1.336)	0.0000	0.0000	13,000
2023/08/04	R248	01/08/2024	12.32	Call	Bond Future	3,618.0400	3.6180	3,860.9800	3.8610	6.715	0	0	0
2023/08/04	R248	01/08/2024	12.32	Put	Bond Future	6,264.1100	6.2641	5,567.0000	5.5670	(11.129)	0	0	0
2023/08/04	R248	07/11/2024	12.80	Call	Bond Future	0.0000	0.0000	5,132.2100	5.1322	100.000	0	0	0
2023/08/04	R248	07/11/2024	12.80	Put	Bond Future	0.0000	0.0000	4,907.3200	4.9073	100.000	0	0	0
2023/08/04	R248	07/11/2024			Bond Future	12.7900	12.7900	12.7587	72.0735	(0.245)	0.0000	0.0000	0
2023/08/04	R248	07/11/2024	12.78	Call	Bond Future	0.0000	0.0000	5,073.6300	5.0736	100.000	0	0	0
2023/08/04	R248	07/11/2024	12.78	Put	Bond Future	0.0000	0.0000	4,957.5200	4.9575	100.000	0	0	0
2023/08/04	R248	07/11/2024	12.79	Call	Bond Future	0.0000	0.0000	5,102.7300	5.1027	100.000	0	0	0
2023/08/04	R248	07/11/2024	12.79	Put	Bond Future	0.0000	0.0000	4,932.1900	4.9322	100.000	0	0	0

Total

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