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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/07	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/07	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/07	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/07	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/07	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/07	2025	03/08/2023		Bond Future	169.8811	169.8811	169.8542	169.8542	(0.016)	0.0000	0.0000	1,376
2023/07/07	2025	02/11/2023		Bond Future	173.6623	173.6623	173.6374	173.6374	(0.014)	0.0000	0.0000	4,821
2023/07/07	2025	01/02/2024		Bond Future	175.8583	175.8583	175.8369	175.8369	(0.012)	0.0000	0.0000	0
2023/07/07	2025	02/05/2024		Bond Future	179.9256	179.9256	179.8777	179.8777	(0.027)	0.0000	0.0000	0
2023/07/07	2025	01/08/2024		Bond Future	182.2130	182.2130	182.1840	182.1840	(0.016)	0.0000	0.0000	0
2023/07/07	2029	03/08/2023		Bond Future	123.0926	123.0926	122.9952	122.9952	(0.079)	0.0000	0.0000	1,897
2023/07/07	2029	02/11/2023		Bond Future	124.5007	124.5007	124.4028	124.4028	(0.079)	0.0000	0.0000	1,145

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
2023/07/07	2029	01/02/2024			Bond Future	127.3610	127.3610	127.2641	127.2641	(0.076)	0.0000	0.0000	0
2023/07/07	2029	02/05/2024			Bond Future	128.9387	128.9387	128.8205	128.8205	(0.092)	0.0000	0.0000	0
2023/07/07	2029	01/08/2024			Bond Future	131.8973	131.8973	131.7909	131.7909	(0.081)	0.0000	0.0000	0
2023/07/07	2030	03/08/2023	10.40	Call	Bond Future	338.2800	0.3383	197.7700	0.1978	(41.537)	0	0	1,012
2023/07/07	2030	03/08/2023	10.65	Call	Bond Future	776.5000	0.7765	567.4800	0.5675	(26.918)	0	0	350
2023/07/07	2030	03/08/2023	10.65	Put	Bond Future	1,057.9400	1.0579	1,143.4200	1.1434	8.080	0	0	0
2023/07/07	2030	03/08/2023	11.34	Call	Bond Future	2,810.8300	2.8108	2,524.9300	2.5249	(10.171)	0	0	0
2023/07/07	2030	03/08/2023	11.34	Put	Bond Future	231.2000	0.2312	239.8000	0.2398	3.720	0	0	0
2023/07/07	2030	03/08/2023	12.89	Call	Bond Future	8,591.2900	8.5913	8,297.6000	8.2976	(3.418)	0	0	0
2023/07/07	2030	03/08/2023	12.89	Put	Bond Future	2.4500	0.0025	3.2600	0.0033	33.061	0	0	350
2023/07/07	2030	03/08/2023	11.35	Call	Bond Future	2,846.0000	2.8460	2,559.6600	2.5597	(10.061)	0	0	0
2023/07/07	2030	03/08/2023	11.36	Put	Bond Future	220.4800	0.2205	228.2100	0.2282	3.506	0	0	0
2023/07/07	2030	03/08/2023			Bond Future	10.7166	87.7103	10.7866	87.4158	0.653	0.0000	0.0000	62,986
2023/07/07	2030	03/08/2023	10.40	Put	Bond Future	1,686.2400	1.6862	1,840.2300	1.8402	9.132	0	0	0
2023/07/07	2030	03/08/2023	11.35	Put	Bond Future	225.7800	0.2258	233.9400	0.2339	3.614	0	0	0
2023/07/07	2030	03/08/2023	11.36	Call	Bond Future	2,881.2700	2.8813	2,594.5000	2.5945	(9.953)	0	0	0
2023/07/07	2030	03/08/2023	12.59	Call	Bond Future	7,477.2200	7.4772	7,183.3200	7.1833	(3.931)	0	0	0
2023/07/07	2030	03/08/2023	12.59	Put	Bond Future	8.2600	0.0083	8.8600	0.0089	7.264	0	0	1,012
2023/07/07	2030	02/11/2023	12.27	Put	Bond Future	386.4200	0.3864	401.1400	0.4011	3.809	0	0	500
2023/07/07	2030	02/11/2023	11.43	Call	Bond Future	3,507.6000	3.5076	3,259.9300	3.2599	(7.061)	0	0	0
2023/07/07	2030	02/11/2023	11.43	Put	Bond Future	994.9300	0.9949	1,046.9400	1.0469	5.228	0	0	500
2023/07/07	2030	02/11/2023	10.80	Call	Bond Future	1,907.5500	1.9075	1,721.1300	1.7211	(9.773)	0	0	0
2023/07/07	2030	02/11/2023	10.80	Put	Bond Future	1,928.0700	1.9281	2,041.3300	2.0413	5.874	0	0	0
2023/07/07	2030	02/11/2023	10.81	Call	Bond Future	1,929.4200	1.9294	1,741.5600	1.7416	(9.737)	0	0	0
2023/07/07	2030	02/11/2023	10.81	Put	Bond Future	1,909.0000	1.9090	2,020.8200	2.0208	5.858	0	0	0
2023/07/07	2030	02/11/2023	10.07	Call	Bond Future	711.3600	0.7114	628.9700	0.6290	(11.582)	0	0	800
2023/07/07	2030	02/11/2023	10.07	Put	Bond Future	3,786.7800	3.7868	4,004.0700	4.0041	5.738	0	0	0
2023/07/07	2030	02/11/2023	10.39	Call	Bond Future	1,140.5900	1.1406	1,009.8600	1.0099	(11.462)	0	0	500
2023/07/07	2030	02/11/2023	9.57	Call	Bond Future	308.9900	0.3090	284.2200	0.2842	(8.016)	0	0	800
2023/07/07	2030	02/11/2023	9.57	Put	Bond Future	5,554.0000	5.5540	5,828.9100	5.8289	4.950	0	0	0
2023/07/07	2030	02/11/2023			Bond Future	10.8050	89.6411	10.8784	89.3415	0.679	0.0000	0.0000	36,700
2023/07/07	2030	02/11/2023	12.27	Call	Bond Future	6,134.8800	6.1349	5,849.9200	5.8499	(4.645)	0	0	0
2023/07/07	2030	02/11/2023	11.12	Call	Bond Future	2,665.6400	2.6656	2,442.1700	2.4422	(8.383)	0	0	500
2023/07/07	2030	02/11/2023	11.12	Put	Bond Future	1,387.7800	1.3878	1,463.9900	1.4640	5.492	0	0	0
2023/07/07	2030	02/11/2023	11.57	Call	Bond Future	3,915.9600	3.9160	3,659.3700	3.6594	(6.552)	0	0	0
2023/07/07	2030	02/11/2023	11.57	Put	Bond Future	852.9300	0.8529	896.0200	0.8960	5.052	0	0	800
2023/07/07	2030	02/11/2023	10.82	Call	Bond Future	1,951.2100	1.9512	1,762.1100	1.7621	(9.691)	0	0	0
2023/07/07	2030	02/11/2023	10.82	Put	Bond Future	1,889.8700	1.8899	2,000.4500	2.0004	5.851	0	0	0
2023/07/07	2030	02/11/2023	10.39	Put	Bond Future	2,860.7100	2.8607	3,029.6600	3.0297	5.906	0	0	0
2023/07/07	2030	02/11/2023	10.62	Call	Bond Future	1,541.2700	1.5413	1,378.6900	1.3787	(10.548)	0	0	500
2023/07/07	2030	02/11/2023	10.62	Put	Bond Future	2,302.9100	2.3029	2,440.0100	2.4400	5.953	0	0	0
2023/07/07	2030	02/11/2023	9.89	Call	Bond Future	534.6200	0.5346	471.9500	0.4720	(11.722)	0	0	500
2023/07/07	2030	02/11/2023	9.89	Put	Bond Future	4,383.7200	4.3837	4,620.7300	4.6207	5.407	0	0	0
2023/07/07	2030	01/02/2024	11.86	Put	Bond Future	1,134.1800	1.1342	1,183.2400	1.1832	4.326	0	0	500
2023/07/07	2030	01/02/2024	12.10	Put	Bond Future	936.8500	0.9369	976.1400	0.9761	4.194	0	0	400
2023/07/07	2030	01/02/2024	11.37	Call	Bond Future	3,561.1000	3.5611	3,333.6200	3.3336	(6.388)	0	0	0
2023/07/07	2030	01/02/2024	11.37	Put	Bond Future	1,669.7400	1.6697	1,746.5800	1.7466	4.602	0	0	0

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2023/07/07	2030	01/02/2024	11.85	Call	Bond Future	4,863.0000	4.8630	4,608.4100	4.6084	(5.235)	0	0	0
2023/07/07	2030	01/02/2024	11.85	Put	Bond Future	1,143.0800	1.1431	1,192.8100	1.1928	4.351	0	0	500
2023/07/07	2030	01/02/2024	10.16	Call	Bond Future	1,170.0100	1.1700	1,079.1800	1.0792	(7.763)	0	0	200
2023/07/07	2030	01/02/2024	10.16	Put	Bond Future	4,115.0400	4.1150	4,328.5300	4.3285	5.188	0	0	0
2023/07/07	2030	01/02/2024	11.00	Call	Bond Future	2,669.6600	2.6697	2,475.2800	2.4753	(7.281)	0	0	0
2023/07/07	2030	01/02/2024	9.93	Call	Bond Future	901.6200	0.9016	837.0000	0.8370	(7.167)	0	0	1,360
2023/07/07	2030	01/02/2024	9.93	Put	Bond Future	4,804.2300	4.8042	5,043.9300	5.0439	4.989	0	0	0
2023/07/07	2030	01/02/2024	10.00	Call	Bond Future	978.2300	0.9782	898.2700	0.8983	(8.174)	0	0	500
2023/07/07	2030	01/02/2024	10.00	Put	Bond Future	4,588.0700	4.5881	4,812.4300	4.8124	4.890	0	0	0
2023/07/07	2030	01/02/2024	9.57	Put	Bond Future	6,023.5400	6.0235	6,305.9300	6.3059	4.688	0	0	0
2023/07/07	2030	01/02/2024	9.89	Put	Bond Future	4,930.3400	4.9303	5,178.3000	5.1783	5.029	0	0	0
2023/07/07	2030	01/02/2024			Bond Future	10.8869	87.6736	10.9637	87.3693	0.706	0.0000	0.0000	0
2023/07/07	2030	01/02/2024	11.86	Call	Bond Future	4,891.6700	4.8917	4,636.4100	4.6364	(5.218)	0	0	0
2023/07/07	2030	01/02/2024	12.10	Call	Bond Future	5,589.7200	5.5897	5,324.6900	5.3247	(4.741)	0	0	0
2023/07/07	2030	01/02/2024	11.75	Call	Bond Future	4,580.2800	4.5803	4,330.8300	4.3308	(5.446)	0	0	0
2023/07/07	2030	01/02/2024	11.75	Put	Bond Future	1,237.2300	1.2372	1,292.1000	1.2921	4.435	0	0	200
2023/07/07	2030	01/02/2024	11.31	Call	Bond Future	3,408.7600	3.4088	3,185.9000	3.1859	(6.538)	0	0	0
2023/07/07	2030	01/02/2024	11.31	Put	Bond Future	1,749.4800	1.7495	1,830.9400	1.8309	4.656	0	0	1,360
2023/07/07	2030	01/02/2024	11.35	Call	Bond Future	3,510.0400	3.5100	3,284.0800	3.2841	(6.438)	0	0	0
2023/07/07	2030	01/02/2024	11.35	Put	Bond Future	1,695.9500	1.6959	1,774.3100	1.7743	4.620	0	0	0
2023/07/07	2030	01/02/2024	11.36	Call	Bond Future	3,535.5300	3.5355	3,308.6800	3.3087	(6.416)	0	0	0
2023/07/07	2030	01/02/2024	11.36	Put	Bond Future	1,682.8000	1.6828	1,760.2700	1.7603	4.604	0	0	0
2023/07/07	2030	01/02/2024	10.39	Call	Bond Future	1,498.6600	1.4987	1,380.8500	1.3809	(7.861)	0	0	500
2023/07/07	2030	01/02/2024	10.39	Put	Bond Future	3,498.5800	3.4986	3,685.0900	3.6851	5.331	0	0	0
2023/07/07	2030	01/02/2024	11.00	Put	Bond Future	2,222.0900	2.2221	2,332.0300	2.3320	4.948	0	0	700
2023/07/07	2030	01/02/2024	10.07	Call	Bond Future	1,059.2900	1.0593	974.5700	0.9746	(7.998)	0	0	400
2023/07/07	2030	01/02/2024	10.07	Put	Bond Future	4,377.5300	4.3775	4,597.1300	4.5971	5.017	0	0	0
2023/07/07	2030	01/02/2024	9.57	Call	Bond Future	596.6000	0.5966	574.6700	0.5747	(3.676)	0	0	400
2023/07/07	2030	01/02/2024	9.89	Call	Bond Future	859.9100	0.8599	803.5500	0.8036	(6.554)	0	0	500
2023/07/07	2030	02/05/2024	11.12	Put	Bond Future	2,561.9000	2.5619	2,665.4500	2.6655	4.042	0	0	0
2023/07/07	2030	02/05/2024	12.38	Call	Bond Future	6,346.5700	6.3466	6,064.2000	6.0642	(4.449)	0	0	0
2023/07/07	2030	02/05/2024	12.38	Put	Bond Future	1,156.1600	1.1562	1,198.3600	1.1984	3.650	0	0	1,080
2023/07/07	2030	02/05/2024	10.62	Call	Bond Future	2,104.9300	2.1049	1,930.7500	1.9307	(8.275)	0	0	500
2023/07/07	2030	02/05/2024	10.62	Put	Bond Future	3,490.0000	3.4900	3,640.3900	3.6404	4.309	0	0	0
2023/07/07	2030	02/05/2024	10.82	Call	Bond Future	2,481.2300	2.4812	2,286.6900	2.2867	(7.840)	0	0	1,080
2023/07/07	2030	02/05/2024	10.82	Put	Bond Future	3,086.8600	3.0869	3,216.8900	3.2169	4.212	0	0	0
2023/07/07	2030	02/05/2024	9.81	Call	Bond Future	973.1800	0.9732	907.3100	0.9073	(6.769)	0	0	0
2023/07/07	2030	02/05/2024	9.81	Put	Bond Future	5,604.0300	5.6040	5,862.7300	5.8627	4.616	0	0	0
2023/07/07	2030	02/05/2024	9.82	Call	Bond Future	983.5800	0.9836	915.8500	0.9158	(6.886)	0	0	0
2023/07/07	2030	02/05/2024	9.82	Put	Bond Future	5,573.4700	5.5735	5,830.3100	5.8303	4.608	0	0	0
2023/07/07	2030	02/05/2024	9.66	Call	Bond Future	838.0200	0.8380	789.1100	0.7891	(5.836)	0	0	1,000
2023/07/07	2030	02/05/2024	9.66	Put	Bond Future	6,085.9900	6.0860	6,361.6500	6.3616	4.529	0	0	0
2023/07/07	2030	02/05/2024			Bond Future	10.9769	89.6813	11.0616	89.3567	0.771	0.0000	0.0000	0
2023/07/07	2030	02/05/2024	13.15	Call	Bond Future	8,523.0000	8.5230	8,261.8500	8.2618	(3.064)	0	0	0
2023/07/07	2030	02/05/2024	13.15	Put	Bond Future	647.7300	0.6477	711.1500	0.7111	9.791	0	0	500
2023/07/07	2030	02/05/2024	11.12	Call	Bond Future	3,109.5300	3.1095	2,888.5100	2.8885	(7.108)	0	0	500
2023/07/07	2030	02/05/2024	11.94	Call	Bond Future	5,133.1800	5.1332	4,866.6400	4.8666	(5.192)	0	0	0
2023/07/07	2030	02/05/2024	11.94	Put	Bond Future	1,528.0100	1.5280	1,586.0400	1.5860	3.798	0	0	1,000

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2023/07/07	2030	02/05/2024	10.16	Call	Bond Future	1,385.3100	1.3853	1,265.5800	1.2656	(8.643)	0	0	1,000
2023/07/07	2030	02/05/2024	10.16	Put	Bond Future	4,595.9000	4.5959	4,800.7400	4.8007	4.457	0	0	0
2023/07/07	2030	02/05/2024	9.83	Call	Bond Future	994.3100	0.9943	924.2000	0.9242	(7.051)	0	0	0
2023/07/07	2030	02/05/2024	9.83	Put	Bond Future	5,543.2600	5.5433	5,797.7200	5.7977	4.590	0	0	0
2023/07/07	2030	01/08/2024	10.37	Call	Bond Future	1,795.9400	1.7959	1,651.0500	1.6510	(8.068)	0	0	0
2023/07/07	2030	01/08/2024	10.37	Put	Bond Future	4,484.1400	4.4841	4,660.9500	4.6610	3.943	0	0	0
2023/07/07	2030	01/08/2024	10.38	Call	Bond Future	1,811.2400	1.8112	1,664.9500	1.6650	(8.077)	0	0	0
2023/07/07	2030	01/08/2024	10.38	Put	Bond Future	4,460.9500	4.4610	4,636.3600	4.6364	3.932	0	0	0
2023/07/07	2030	01/08/2024			Bond Future	11.0813	87.7125	11.1683	87.3908	0.785	0.0000	0.0000	0
2023/07/07	2030	01/08/2024	10.39	Call	Bond Future	1,826.6100	1.8266	1,678.9300	1.6789	(8.085)	0	0	0
2023/07/07	2030	01/08/2024	10.39	Put	Bond Future	4,437.8400	4.4378	4,611.8600	4.6119	3.921	0	0	0
2023/07/07	2032	03/08/2023	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,500
2023/07/07	2032	03/08/2023	9.60	Put	Bond Future	9,128.2300	9.1282	9,437.3700	9.4374	3.387	0	0	0
2023/07/07	2032	03/08/2023	10.30	Call	Bond Future	0.2100	0.0002	0.0200	0.0000	(90.476)	0	0	7,500
2023/07/07	2032	03/08/2023	10.30	Put	Bond Future	5,387.5400	5.3875	5,696.4900	5.6965	5.735	0	0	0
2023/07/07	2032	03/08/2023	12.04	Call	Bond Future	3,326.1700	3.3262	3,017.9200	3.0179	(9.267)	0	0	3,000
2023/07/07	2032	03/08/2023	12.04	Put	Bond Future	238.3900	0.2384	239.2800	0.2393	0.373	0	0	3,000
2023/07/07	2032	03/08/2023	11.77	Call	Bond Future	2,292.5200	2.2925	1,993.0000	1.9930	(13.065)	0	0	0
2023/07/07	2032	03/08/2023	11.77	Put	Bond Future	447.5000	0.4475	457.1200	0.4571	2.150	0	0	0
2023/07/07	2032	03/08/2023	11.90	Call	Bond Future	2,777.8800	2.7779	2,473.0900	2.4731	(10.972)	0	0	5,000
2023/07/07	2032	03/08/2023	11.90	Put	Bond Future	331.3200	0.3313	335.6700	0.3357	1.313	0	0	0
2023/07/07	2032	03/08/2023	11.55	Call	Bond Future	1,539.5700	1.5396	1,260.6200	1.2606	(18.119)	0	0	0
2023/07/07	2032	03/08/2023	11.55	Put	Bond Future	726.1200	0.7261	756.3100	0.7563	4.158	0	0	7,500
2023/07/07	2032	03/08/2023			Bond Future	11.3791	85.9717	11.4438	85.6626	0.569	0.0000	0.0000	88,691
2023/07/07	2032	03/08/2023	11.45	Call	Bond Future	1,235.9500	1.2359	972.2700	0.9723	(21.334)	0	0	0
2023/07/07	2032	03/08/2023	11.45	Put	Bond Future	897.1200	0.8971	942.5800	0.9426	5.067	0	0	7,500
2023/07/07	2032	03/08/2023	12.00	Call	Bond Future	3,167.3200	3.1673	2,860.3000	2.8603	(9.693)	0	0	5,000
2023/07/07	2032	03/08/2023	12.00	Put	Bond Future	262.0500	0.2620	264.1700	0.2642	0.809	0	0	0
2023/07/07	2032	03/08/2023	11.76	Call	Bond Future	2,256.3600	2.2564	1,957.3800	1.9574	(13.251)	0	0	0
2023/07/07	2032	03/08/2023	11.76	Put	Bond Future	457.8600	0.4579	468.0200	0.4680	2.219	0	0	0
2023/07/07	2032	03/08/2023	11.50	Call	Bond Future	1,384.6600	1.3847	1,113.0300	1.1130	(19.617)	0	0	11,000
2023/07/07	2032	03/08/2023	11.50	Put	Bond Future	808.0700	0.8081	845.5800	0.8456	4.642	0	0	11,000
2023/07/07	2032	03/08/2023	11.75	Call	Bond Future	2,220.3200	2.2203	1,921.9800	1.9220	(13.437)	0	0	0
2023/07/07	2032	03/08/2023	11.75	Put	Bond Future	468.3700	0.4684	479.1700	0.4792	2.306	0	0	0
2023/07/07	2032	02/11/2023	11.90	Call	Bond Future	3,423.3900	3.4234	3,158.8800	3.1589	(7.727)	0	0	0
2023/07/07	2032	02/11/2023	11.90	Put	Bond Future	1,507.8700	1.5079	1,558.0600	1.5581	3.329	0	0	0
2023/07/07	2032	02/11/2023	11.24	Call	Bond Future	1,705.4900	1.7055	1,512.8200	1.5128	(11.297)	0	0	0
2023/07/07	2032	02/11/2023	11.24	Put	Bond Future	2,861.5500	2.8615	2,983.5800	2.9836	4.264	0	0	0
2023/07/07	2032	02/11/2023	10.71	Call	Bond Future	798.5600	0.7986	691.1700	0.6912	(13.448)	0	0	500
2023/07/07	2032	02/11/2023	11.09	Put	Bond Future	3,278.2100	3.2782	3,423.1800	3.4232	4.422	0	0	0
2023/07/07	2032	02/11/2023	10.59	Call	Bond Future	657.7800	0.6578	563.1700	0.5632	(14.383)	0	0	500
2023/07/07	2032	02/11/2023	10.59	Put	Bond Future	4,989.8800	4.9899	5,209.9700	5.2100	4.411	0	0	0
2023/07/07	2032	02/11/2023			Bond Future	11.4846	83.7013	11.5520	83.3866	0.587	0.0000	0.0000	103,257
2023/07/07	2032	02/11/2023	11.78	Call	Bond Future	3,069.2700	3.0693	2,814.8400	2.8148	(8.290)	0	0	0
2023/07/07	2032	02/11/2023	11.78	Put	Bond Future	1,701.1000	1.7011	1,761.3700	1.7614	3.543	0	0	500
2023/07/07	2032	02/11/2023	12.26	Call	Bond Future	4,568.7400	4.5687	4,282.3700	4.2824	(6.268)	0	0	0
2023/07/07	2032	02/11/2023	12.26	Put	Bond Future	1,039.9600	1.0400	1,068.2900	1.0683	2.724	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
2023/07/07	2032	02/11/2023	11.23	Call	Bond Future	1,684.1600	1.6842	1,493.0700	1.4931	(11.346)	0	0	0
2023/07/07	2032	02/11/2023	11.23	Put	Bond Future	2,887.9300	2.8879	3,011.5400	3.0115	4.280	0	0	0
2023/07/07	2032	02/11/2023	11.28	Call	Bond Future	1,792.2600	1.7923	1,594.0700	1.5941	(11.058)	0	0	0
2023/07/07	2032	02/11/2023	11.28	Put	Bond Future	2,757.8500	2.7579	2,874.3600	2.8744	4.225	0	0	500
2023/07/07	2032	02/11/2023	10.71	Put	Bond Future	4,532.6600	4.5327	4,739.9700	4.7400	4.574	0	0	0
2023/07/07	2032	02/11/2023	11.09	Call	Bond Future	1,402.8200	1.4028	1,233.0900	1.2331	(12.099)	0	0	500
2023/07/07	2032	02/11/2023	11.22	Call	Bond Future	1,663.1800	1.6632	1,473.4700	1.4735	(11.406)	0	0	0
2023/07/07	2032	02/11/2023	11.22	Put	Bond Future	2,914.6900	2.9147	3,039.6800	3.0397	4.288	0	0	0
2023/07/07	2032	01/02/2024	12.50	Call	Bond Future	5,612.6000	5.6126	5,327.0300	5.3270	(5.088)	0	0	0
2023/07/07	2032	01/02/2024	12.73	Call	Bond Future	6,350.0800	6.3501	6,057.4900	6.0575	(4.608)	0	0	0
2023/07/07	2032	01/02/2024	12.73	Put	Bond Future	1,309.2800	1.3093	1,336.5000	1.3365	2.079	0	0	500
2023/07/07	2032	01/02/2024	11.83	Call	Bond Future	3,635.8400	3.6358	3,383.9200	3.3839	(6.929)	0	0	0
2023/07/07	2032	01/02/2024	11.83	Put	Bond Future	2,515.3900	2.5154	2,583.2800	2.5833	2.699	0	0	0
2023/07/07	2032	01/02/2024	11.84	Call	Bond Future	3,663.0000	3.6630	3,410.4000	3.4104	(6.896)	0	0	0
2023/07/07	2032	01/02/2024	11.84	Put	Bond Future	2,497.5800	2.4976	2,564.7900	2.5648	2.691	0	0	0
2023/07/07	2032	01/02/2024	10.78	Call	Bond Future	1,362.2800	1.3623	1,230.4700	1.2305	(9.676)	0	0	200
2023/07/07	2032	01/02/2024	11.09	Call	Bond Future	1,901.3100	1.9013	1,723.9500	1.7240	(9.328)	0	0	500
2023/07/07	2032	01/02/2024	11.09	Put	Bond Future	4,200.6300	4.2006	4,343.0800	4.3431	3.391	0	0	0
2023/07/07	2032	01/02/2024	11.75	Call	Bond Future	3,421.8200	3.4218	3,174.9900	3.1750	(7.213)	0	0	0
2023/07/07	2032	01/02/2024	11.75	Put	Bond Future	2,662.3000	2.6623	2,735.2800	2.7353	2.741	0	0	200
2023/07/07	2032	01/02/2024	10.01	Call	Bond Future	537.7600	0.5378	498.8100	0.4988	(7.243)	0	0	1,200
2023/07/07	2032	01/02/2024	10.01	Put	Bond Future	8,170.5400	8.1705	8,451.4000	8.4514	3.437	0	0	0
2023/07/07	2032	01/02/2024	10.59	Call	Bond Future	1,095.6900	1.0957	982.3200	0.9823	(10.347)	0	0	500
2023/07/07	2032	01/02/2024			Bond Future	11.5832	85.6050	11.6532	85.2852	0.604	0.0000	0.0000	0
2023/07/07	2032	01/02/2024	12.50	Put	Bond Future	1,549.6700	1.5497	1,583.9100	1.5839	2.210	0	0	200
2023/07/07	2032	01/02/2024	12.62	Call	Bond Future	5,994.5700	5.9946	5,705.0000	5.7050	(4.831)	0	0	0
2023/07/07	2032	01/02/2024	12.62	Put	Bond Future	1,419.4300	1.4194	1,449.6700	1.4497	2.130	0	0	1,200
2023/07/07	2032	01/02/2024	11.85	Call	Bond Future	3,690.2400	3.6902	3,436.9700	3.4370	(6.863)	0	0	0
2023/07/07	2032	01/02/2024	11.85	Put	Bond Future	2,479.8800	2.4799	2,546.4200	2.5464	2.683	0	0	0
2023/07/07	2032	01/02/2024	10.78	Put	Bond Future	5,149.7200	5.1497	5,337.7200	5.3377	3.651	0	0	0
2023/07/07	2032	01/02/2024	10.59	Put	Bond Future	5,811.9600	5.8120	6,018.4000	6.0184	3.552	0	0	0
2023/07/07	2032	01/02/2024	10.76	Call	Bond Future	1,331.3700	1.3314	1,202.5100	1.2025	(9.679)	0	0	1,200
2023/07/07	2032	01/02/2024	10.76	Put	Bond Future	5,215.9700	5.2160	5,406.9200	5.4069	3.661	0	0	0
2023/07/07	2032	02/05/2024	12.90	Call	Bond Future	6,735.5100	6.7355	6,455.3400	6.4553	(4.160)	0	0	0
2023/07/07	2032	02/05/2024	13.18	Call	Bond Future	7,626.3300	7.6263	7,337.0800	7.3371	(3.793)	0	0	0
2023/07/07	2032	02/05/2024	13.18	Put	Bond Future	1,280.2200	1.2802	1,330.7200	1.3307	3.945	0	0	500
2023/07/07	2032	02/05/2024	10.86	Call	Bond Future	1,618.6200	1.6186	1,501.1100	1.5011	(7.260)	0	0	1,000
2023/07/07	2032	02/05/2024	10.86	Put	Bond Future	5,423.8400	5.4238	5,646.0800	5.6461	4.097	0	0	0
2023/07/07	2032	02/05/2024	10.56	Call	Bond Future	1,194.5600	1.1946	1,131.1700	1.1312	(5.307)	0	0	0
2023/07/07	2032	02/05/2024	10.56	Put	Bond Future	6,438.1700	6.4382	6,714.5300	6.7145	4.293	0	0	0
2023/07/07	2032	02/05/2024	10.65	Call	Bond Future	1,313.0400	1.3130	1,228.6600	1.2287	(6.426)	0	0	1,550
2023/07/07	2032	02/05/2024	10.65	Put	Bond Future	6,121.9000	6.1219	6,377.2700	6.3773	4.171	0	0	0
2023/07/07	2032	02/05/2024	10.36	Call	Bond Future	978.9700	0.9790	935.7600	0.9358	(4.414)	0	0	1,000
2023/07/07	2032	02/05/2024	10.36	Put	Bond Future	7,198.7200	7.1987	7,495.2600	7.4953	4.119	0	0	0
2023/07/07	2032	02/05/2024			Bond Future	11.6859	83.4020	11.7620	83.0622	0.652	0.0000	0.0000	0
2023/07/07	2032	02/05/2024	12.90	Put	Bond Future	1,528.6900	1.5287	1,588.2700	1.5883	3.897	0	0	1,000
2023/07/07	2032	02/05/2024	13.35	Call	Bond Future	8,177.1700	8.1772	7,882.7800	7.8828	(3.600)	0	0	0
2023/07/07	2032	02/05/2024	13.35	Put	Bond Future	1,150.1200	1.1501	1,195.4800	1.1955	3.944	0	0	1,550

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2023/07/07	2032	02/05/2024	11.09	Call	Bond Future	2,006.5300	2.0065	1,864.7400	1.8647	(7.066)	0	0	500
2023/07/07	2032	02/05/2024	11.09	Put	Bond Future	4,729.5600	4.7296	4,927.5200	4.9275	4.186	0	0	0
2023/07/07	2032	02/05/2024	11.35	Call	Bond Future	2,519.2900	2.5193	2,342.9600	2.3430	(6.999)	0	0	1,550
2023/07/07	2032	02/05/2024	11.35	Put	Bond Future	4,040.0600	4.0401	4,203.4800	4.2035	4.045	0	0	0
2023/07/07	2032	02/05/2024	10.59	Call	Bond Future	1,233.1500	1.2331	1,163.0700	1.1631	(5.683)	0	0	500
2023/07/07	2032	02/05/2024	10.59	Put	Bond Future	6,331.5300	6.3315	6,601.2000	6.6012	4.259	0	0	0
2023/07/07	2032	02/05/2024	10.54	Call	Bond Future	1,169.1200	1.1691	1,110.2800	1.1103	(5.033)	0	0	0
2023/07/07	2032	02/05/2024	10.54	Put	Bond Future	6,509.7200	6.5097	6,790.6300	6.7906	4.315	0	0	0
2023/07/07	2032	02/05/2024	10.55	Call	Bond Future	1,181.8000	1.1818	1,120.6900	1.1207	(5.171)	0	0	0
2023/07/07	2032	02/05/2024	10.55	Put	Bond Future	6,473.8800	6.4739	6,752.5200	6.7525	4.304	0	0	0
2023/07/07	2032	01/08/2024	11.15	Call	Bond Future	2,131.2700	2.1313	1,963.4000	1.9634	(7.877)	0	0	0
2023/07/07	2032	01/08/2024	11.15	Put	Bond Future	5,028.7900	5.0288	5,198.6200	5.1986	3.377	0	0	0
2023/07/07	2032	01/08/2024			Bond Future	11.7988	85.2955	11.8764	84.9578	0.657	0.0000	0.0000	0
2023/07/07	2032	01/08/2024	11.13	Call	Bond Future	2,094.9200	2.0949	1,930.2900	1.9303	(7.859)	0	0	0
2023/07/07	2032	01/08/2024	11.13	Put	Bond Future	5,083.8300	5.0838	5,256.9000	5.2569	3.404	0	0	0
2023/07/07	2032	01/08/2024	11.14	Call	Bond Future	2,113.0500	2.1131	1,946.6400	1.9466	(7.875)	0	0	0
2023/07/07	2032	01/08/2024	11.14	Put	Bond Future	5,056.2500	5.0563	5,227.5400	5.2275	3.388	0	0	0
2023/07/07	2033	03/08/2023			Bond Future	116.3557	116.3557	116.4551	116.4551	0.085	0.0000	0.0000	6,984
2023/07/07	2033	02/11/2023			Bond Future	117.5209	117.5209	117.6242	117.6242	0.088	0.0000	0.0000	290
2023/07/07	2033	01/02/2024			Bond Future	120.2208	120.2208	120.3295	120.3295	0.090	0.0000	0.0000	0
2023/07/07	2033	02/05/2024			Bond Future	121.5383	121.5383	121.6316	121.6316	0.077	0.0000	0.0000	0
2023/07/07	2033	01/08/2024			Bond Future	124.3271	124.3271	124.4363	124.4363	0.088	0.0000	0.0000	0
2023/07/07	2037	03/08/2023	12.12	Call	Bond Future	697.3800	0.6974	522.3800	0.5224	(25.094)	0	0	0
2023/07/07	2037	03/08/2023	12.12	Put	Bond Future	1,944.0200	1.9440	2,105.8100	2.1058	8.322	0	0	0
2023/07/07	2037	03/08/2023	12.13	Call	Bond Future	716.9300	0.7169	539.1000	0.5391	(24.804)	0	0	0
2023/07/07	2037	03/08/2023	12.13	Put	Bond Future	1,909.8000	1.9098	2,068.7600	2.0688	8.323	0	0	0
2023/07/07	2037	03/08/2023			Bond Future	12.3546	75.1804	12.4190	74.8436	0.521	0.0000	0.0000	113,132
2023/07/07	2037	03/08/2023	10.30	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	1,800
2023/07/07	2037	03/08/2023	10.30	Put	Bond Future	12,037.9800	12.0380	12,374.7600	12.3748	2.798	0	0	0
2023/07/07	2037	03/08/2023	11.00	Call	Bond Future	2.9000	0.0029	1.3200	0.0013	(54.483)	0	0	1,800
2023/07/07	2037	03/08/2023	11.00	Put	Bond Future	7,642.4600	7.6425	7,977.6700	7.9777	4.386	0	0	0
2023/07/07	2037	03/08/2023	12.14	Call	Bond Future	736.8200	0.7368	556.1000	0.5561	(24.527)	0	0	0
2023/07/07	2037	03/08/2023	12.14	Put	Bond Future	1,875.9800	1.8760	2,032.0500	2.0321	8.319	0	0	0
2023/07/07	2037	02/11/2023	12.52	Call	Bond Future	2,761.8200	2.7618	2,479.8000	2.4798	(10.211)	0	0	750
2023/07/07	2037	02/11/2023	12.52	Put	Bond Future	2,511.5200	2.5115	2,572.5300	2.5725	2.429	0	0	0
2023/07/07	2037	02/11/2023	13.89	Call	Bond Future	7,495.6900	7.4957	7,148.6300	7.1486	(4.630)	0	0	0
2023/07/07	2037	02/11/2023	13.89	Put	Bond Future	671.7500	0.6717	667.7200	0.6677	(0.600)	0	0	750
2023/07/07	2037	02/11/2023	11.56	Put	Bond Future	5,685.8000	5.6858	5,894.1900	5.8942	3.665	0	0	0
2023/07/07	2037	02/11/2023	11.57	Call	Bond Future	763.6500	0.7636	627.5500	0.6276	(17.822)	0	0	0
2023/07/07	2037	02/11/2023	11.55	Put	Bond Future	5,729.7400	5.7297	5,939.5900	5.9396	3.662	0	0	0
2023/07/07	2037	02/11/2023			Bond Future	12.4714	76.8354	12.5381	76.4923	0.534	0.0000	0.0000	29,045
2023/07/07	2037	02/11/2023	11.56	Call	Bond Future	750.6800	0.7507	616.0400	0.6160	(17.936)	0	0	0
2023/07/07	2037	02/11/2023	11.57	Put	Bond Future	5,642.0600	5.6421	5,848.9900	5.8490	3.668	0	0	0
2023/07/07	2037	02/11/2023	12.02	Call	Bond Future	1,523.9200	1.5239	1,309.3300	1.3093	(14.081)	0	0	750
2023/07/07	2037	02/11/2023	12.02	Put	Bond Future	3,910.3200	3.9103	4,038.7600	4.0388	3.285	0	0	0
2023/07/07	2037	02/11/2023	11.55	Call	Bond Future	737.8500	0.7378	604.6700	0.6047	(18.050)	0	0	0

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2023/07/07	2037	01/02/2024	12.93	Call	Bond Future	4,452.1800	4.4522	4,138.6800	4.1387	(7.041)	0	0	0
2023/07/07	2037	01/02/2024	12.93	Put	Bond Future	2,735.2200	2.7352	2,770.6600	2.7707	1.296	0	0	2,500
2023/07/07	2037	01/02/2024	13.93	Put	Bond Future	1,372.9100	1.3729	1,375.0600	1.3751	0.157	0	0	2,500
2023/07/07	2037	01/02/2024	12.33	Call	Bond Future	2,782.3000	2.7823	2,519.9600	2.5200	(9.429)	0	0	0
2023/07/07	2037	01/02/2024	12.33	Put	Bond Future	4,099.8700	4.0999	4,186.4700	4.1865	2.112	0	0	0
2023/07/07	2037	01/02/2024	12.09	Put	Bond Future	4,803.6200	4.8036	4,919.0700	4.9191	2.403	0	0	0
2023/07/07	2037	01/02/2024			Bond Future	12.5861	74.3263	12.6550	73.9773	0.548	0.0000	0.0000	0
2023/07/07	2037	01/02/2024	13.93	Call	Bond Future	7,759.5100	7.7595	7,412.7200	7.4127	(4.469)	0	0	0
2023/07/07	2037	01/02/2024	12.31	Call	Bond Future	2,732.6200	2.7326	2,472.6800	2.4727	(9.512)	0	0	0
2023/07/07	2037	01/02/2024	12.31	Put	Bond Future	4,154.5400	4.1545	4,243.5400	4.2435	2.142	0	0	0
2023/07/07	2037	01/02/2024	12.32	Call	Bond Future	2,757.5200	2.7575	2,496.1500	2.4962	(9.478)	0	0	0
2023/07/07	2037	01/02/2024	12.32	Put	Bond Future	4,127.2400	4.1272	4,214.8100	4.2148	2.122	0	0	0
2023/07/07	2037	01/02/2024	12.09	Call	Bond Future	2,219.7600	2.2198	1,986.2700	1.9863	(10.519)	0	0	2,500
2023/07/07	2037	02/05/2024	11.44	Call	Bond Future	1,336.1600	1.3362	1,274.8500	1.2748	(4.589)	0	0	0
2023/07/07	2037	02/05/2024	11.44	Put	Bond Future	8,077.5600	8.0776	8,384.5900	8.3846	3.801	0	0	0
2023/07/07	2037	02/05/2024	11.45	Call	Bond Future	1,348.5200	1.3485	1,286.6600	1.2867	(4.587)	0	0	0
2023/07/07	2037	02/05/2024	11.43	Put	Bond Future	8,122.0400	8.1220	8,429.4000	8.4294	3.784	0	0	0
2023/07/07	2037	02/05/2024			Bond Future	12.7057	76.0282	12.7796	75.6598	0.582	0.0000	0.0000	0
2023/07/07	2037	02/05/2024	11.45	Put	Bond Future	8,033.2200	8.0332	8,339.7000	8.3397	3.815	0	0	0
2023/07/07	2037	02/05/2024	11.43	Call	Bond Future	1,323.8900	1.3239	1,262.9100	1.2629	(4.606)	0	0	0
2023/07/07	2037	01/08/2024	12.10	Call	Bond Future	2,506.5900	2.5066	2,500.3000	2.5003	(0.251)	0	0	0
2023/07/07	2037	01/08/2024	12.10	Put	Bond Future	6,254.8500	6.2549	6,616.4600	6.6165	5.781	0	0	0
2023/07/07	2037	01/08/2024	12.09	Call	Bond Future	2,486.4500	2.4865	2,481.5400	2.4815	(0.197)	0	0	0
2023/07/07	2037	01/08/2024	12.09	Put	Bond Future	6,287.4800	6.2875	6,650.4700	6.6505	5.773	0	0	0
2023/07/07	2037	01/08/2024			Bond Future	12.8367	73.4984	12.9120	73.1305	0.586	0.0000	0.0000	0
2023/07/07	2037	01/08/2024	12.11	Call	Bond Future	2,526.8100	2.5268	2,519.1400	2.5191	(0.304)	0	0	0
2023/07/07	2037	01/08/2024	12.11	Put	Bond Future	6,222.3500	6.2224	6,582.5800	6.5826	5.789	0	0	0
2023/07/07	2038	03/08/2023			Bond Future	126.1324	126.1324	125.9863	125.9863	(0.116)	0.0000	0.0000	1,807
2023/07/07	2038	02/11/2023			Bond Future	128.9399	128.9399	128.7925	128.7925	(0.114)	0.0000	0.0000	2,931
2023/07/07	2038	01/02/2024			Bond Future	129.8843	129.8843	129.7364	129.7364	(0.114)	0.0000	0.0000	0
2023/07/07	2038	02/05/2024			Bond Future	132.8882	132.8882	132.7175	132.7175	(0.128)	0.0000	0.0000	0
2023/07/07	2038	01/08/2024			Bond Future	133.8657	133.8657	133.7058	133.7058	(0.119)	0.0000	0.0000	0
2023/07/07	2040	03/08/2023	12.23	Call	Bond Future	539.2300	0.5392	383.2800	0.3833	(28.921)	0	0	0
2023/07/07	2040	03/08/2023	12.23	Put	Bond Future	2,483.4900	2.4835	2,681.3000	2.6813	7.965	0	0	0
2023/07/07	2040	03/08/2023			Bond Future	12.5752	75.5702	12.6395	75.2164	0.512	0.0000	0.0000	126,874
2023/07/07	2040	03/08/2023	12.21	Call	Bond Future	506.7400	0.5067	356.9400	0.3569	(29.562)	0	0	0
2023/07/07	2040	03/08/2023	12.21	Put	Bond Future	2,566.0600	2.5661	2,770.0200	2.7700	7.948	0	0	0
2023/07/07	2040	03/08/2023	12.22	Call	Bond Future	522.8500	0.5228	369.9200	0.3699	(29.249)	0	0	0
2023/07/07	2040	03/08/2023	12.22	Put	Bond Future	2,524.6100	2.5246	2,725.4400	2.7254	7.955	0	0	0
2023/07/07	2040	02/11/2023	12.60	Call	Bond Future	2,521.4200	2.5214	2,229.2000	2.2292	(11.590)	0	0	128
2023/07/07	2040	02/11/2023	12.60	Put	Bond Future	3,035.1900	3.0352	3,103.3600	3.1034	2.246	0	0	0
2023/07/07	2040	02/11/2023	13.64	Call	Bond Future	6,027.7100	6.0277	5,661.8500	5.6618	(6.070)	0	0	0
2023/07/07	2040	02/11/2023	13.64	Put	Bond Future	1,156.2400	1.1562	1,150.7700	1.1508	(0.473)	0	0	128
2023/07/07	2040	02/11/2023	11.58	Call	Bond Future	558.5000	0.5585	458.3000	0.4583	(17.941)	0	0	0
2023/07/07	2040	02/11/2023	11.58	Put	Bond Future	7,018.8200	7.0188	7,279.0100	7.2790	3.707	0	0	0
2023/07/07	2040	02/11/2023	11.59	Call	Bond Future	569.3300	0.5693	466.6700	0.4667	(18.032)	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
2023/07/07	2040	02/11/2023	11.60	Put	Bond Future	6,917.0800	6.9171	7,172.2300	7.1722	3.689	0	0	0
2023/07/07	2040	02/11/2023			Bond Future	12.6941	77.2338	12.7607	76.8734	0.525	0.0000	0.0000	6,747
2023/07/07	2040	02/11/2023	11.80	Call	Bond Future	830.9500	0.8309	676.7500	0.6767	(18.557)	0	0	128
2023/07/07	2040	02/11/2023	11.80	Put	Bond Future	5,948.1400	5.9481	6,154.3300	6.1543	3.466	0	0	0
2023/07/07	2040	02/11/2023	11.59	Put	Bond Future	6,967.8400	6.9678	7,225.5700	7.2256	3.699	0	0	0
2023/07/07	2040	02/11/2023	11.60	Call	Bond Future	580.3000	0.5803	475.0600	0.4751	(18.135)	0	0	0
2023/07/07	2040	01/02/2024	12.33	Call	Bond Future	2,407.7100	2.4077	2,143.8900	2.1439	(10.957)	0	0	0
2023/07/07	2040	01/02/2024	12.33	Put	Bond Future	5,050.7800	5.0508	5,153.6500	5.1537	2.037	0	0	0
2023/07/07	2040	01/02/2024	12.34	Call	Bond Future	2,431.4800	2.4315	2,166.2900	2.1663	(10.907)	0	0	0
2023/07/07	2040	01/02/2024	12.34	Put	Bond Future	5,018.1200	5.0181	5,119.6200	5.1196	2.023	0	0	0
2023/07/07	2040	01/02/2024			Bond Future	12.8111	74.4834	12.8800	74.1167	0.538	0.0000	0.0000	28
2023/07/07	2040	01/02/2024	12.35	Call	Bond Future	2,455.1500	2.4551	2,188.5900	2.1886	(10.857)	0	0	0
2023/07/07	2040	01/02/2024	12.35	Put	Bond Future	4,985.4200	4.9854	5,085.5500	5.0856	2.008	0	0	0
2023/07/07	2040	02/05/2024	11.60	Call	Bond Future	1,408.9800	1.4090	1,265.1200	1.2651	(10.210)	0	0	0
2023/07/07	2040	02/05/2024	11.61	Call	Bond Future	1,421.8800	1.4219	1,277.1400	1.2771	(10.179)	0	0	0
2023/07/07	2040	02/05/2024	11.62	Put	Bond Future	8,878.7600	8.8788	9,119.9700	9.1200	2.717	0	0	0
2023/07/07	2040	02/05/2024			Bond Future	12.9325	76.1889	13.0063	75.8023	0.571	0.0000	0.0000	0
2023/07/07	2040	02/05/2024	11.60	Put	Bond Future	8,975.1800	8.9752	9,217.9300	9.2179	2.705	0	0	0
2023/07/07	2040	02/05/2024	11.61	Put	Bond Future	8,926.8900	8.9269	9,168.7600	9.1688	2.709	0	0	0
2023/07/07	2040	02/05/2024	11.62	Call	Bond Future	1,434.8600	1.4349	1,289.4600	1.2895	(10.133)	0	0	0
2023/07/07	2040	01/08/2024	12.34	Call	Bond Future	2,898.5400	2.8985	2,623.8200	2.6238	(9.478)	0	0	0
2023/07/07	2040	01/08/2024	12.34	Put	Bond Future	6,800.9500	6.8010	6,912.7700	6.9128	1.644	0	0	0
2023/07/07	2040	01/08/2024			Bond Future	13.0651	73.4123	13.1403	73.0257	0.575	0.0000	0.0000	0
2023/07/07	2040	01/08/2024	12.32	Call	Bond Future	2,855.1500	2.8551	2,584.0400	2.5840	(9.495)	0	0	0
2023/07/07	2040	01/08/2024	12.32	Put	Bond Future	6,869.7500	6.8698	6,985.1800	6.9852	1.680	0	0	0
2023/07/07	2040	01/08/2024	12.33	Call	Bond Future	2,876.6600	2.8767	2,604.0300	2.6040	(9.477)	0	0	0
2023/07/07	2040	01/08/2024	12.33	Put	Bond Future	6,835.1300	6.8351	6,949.0400	6.9490	1.667	0	0	0
2023/07/07	2044	03/08/2023	12.00	Call	Bond Future	186.4200	0.1864	118.4600	0.1185	(36.455)	0	0	0
2023/07/07	2044	03/08/2023	12.00	Put	Bond Future	3,806.2700	3.8063	4,036.8100	4.0368	6.057	0	0	4,754
2023/07/07	2044	03/08/2023	12.15	Call	Bond Future	333.5300	0.3335	228.0000	0.2280	(31.640)	0	0	0
2023/07/07	2044	03/08/2023	12.15	Put	Bond Future	3,062.4100	3.0624	3,255.3800	3.2554	6.301	0	0	0
2023/07/07	2044	03/08/2023	12.16	Call	Bond Future	345.8600	0.3457	237.3600	0.2374	(31.331)	0	0	0
2023/07/07	2044	03/08/2023	12.16	Put	Bond Future	3,015.7700	3.0158	3,205.9700	3.2060	6.307	0	0	0
2023/07/07	2044	03/08/2023			Bond Future	12.6288	71.9721	12.6831	71.6736	0.430	0.0000	0.0000	85,039
2023/07/07	2044	03/08/2023	11.75	Call	Bond Future	58.7000	0.0587	31.3200	0.0313	(46.644)	0	0	4,553
2023/07/07	2044	03/08/2023	11.75	Put	Bond Future	5,203.6600	5.2037	5,474.7800	5.4748	5.210	0	0	3,076
2023/07/07	2044	03/08/2023	12.17	Call	Bond Future	358.1000	0.3581	247.0100	0.2470	(31.022)	0	0	0
2023/07/07	2044	03/08/2023	12.17	Put	Bond Future	2,969.5200	2.9695	3,156.9300	3.1569	6.311	0	0	0
2023/07/07	2044	03/08/2023	12.50	Call	Bond Future	961.9400	0.9619	758.1200	0.7581	(21.188)	0	0	0
2023/07/07	2044	03/08/2023	12.50	Put	Bond Future	1,679.3900	1.6794	1,774.0700	1.7741	5.638	0	0	9,106
2023/07/07	2044	02/11/2023	11.57	Call	Bond Future	513.6000	0.5136	423.2300	0.4232	(17.595)	0	0	0
2023/07/07	2044	02/11/2023	11.57	Put	Bond Future	7,411.2400	7.4112	7,624.8600	7.6249	2.882	0	0	0
2023/07/07	2044	02/11/2023			Bond Future	12.7436	73.5565	12.7997	73.2525	0.440	0.0000	0.0000	896
2023/07/07	2044	02/11/2023	11.55	Call	Bond Future	493.6000	0.4936	407.8000	0.4078	(17.382)	0	0	0
2023/07/07	2044	02/11/2023	11.55	Put	Bond Future	7,518.3300	7.5183	7,736.5200	7.7365	2.902	0	0	0
2023/07/07	2044	02/11/2023	11.56	Call	Bond Future	503.4800	0.5035	415.4100	0.4154	(17.492)	0	0	0
2023/07/07	2044	02/11/2023	11.56	Put	Bond Future	7,464.6200	7.4646	7,680.5400	7.6805	2.893	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
2023/07/07	2044	01/02/2024	12.29	Call	Bond Future	2,189.1000	2.1891	2,014.4600	2.0145	(7.978)	0	0	0
2023/07/07	2044	01/02/2024	12.29	Put	Bond Future	5,334.1800	5.3342	5,468.6800	5.4687	2.521	0	0	0
2023/07/07	2044	01/02/2024			Bond Future	12.8564	70.8477	12.9144	70.5386	0.451	0.0000	0.0000	0
2023/07/07	2044	01/02/2024	12.27	Call	Bond Future	2,144.7600	2.1448	1,971.7700	1.9718	(8.066)	0	0	0
2023/07/07	2044	01/02/2024	12.27	Put	Bond Future	5,405.1800	5.4052	5,541.3300	5.5413	2.519	0	0	0
2023/07/07	2044	01/02/2024	12.28	Call	Bond Future	2,166.9700	2.1670	1,993.0600	1.9931	(8.025)	0	0	0
2023/07/07	2044	01/02/2024	12.28	Put	Bond Future	5,369.6800	5.3697	5,504.9100	5.5049	2.518	0	0	0
2023/07/07	2044	02/05/2024	11.67	Call	Bond Future	1,476.0500	1.4760	1,332.6300	1.3326	(9.716)	0	0	0
2023/07/07	2044	02/05/2024	11.67	Put	Bond Future	8,954.0300	8.9540	9,137.7200	9.1377	2.051	0	0	0
2023/07/07	2044	02/05/2024			Bond Future	12.9730	72.4699	13.0353	72.1428	0.480	0.0000	0.0000	0
2023/07/07	2044	02/05/2024	11.65	Call	Bond Future	1,449.4600	1.4495	1,307.6700	1.3077	(9.782)	0	0	0
2023/07/07	2044	02/05/2024	11.65	Put	Bond Future	9,052.4000	9.0524	9,237.7200	9.2377	2.047	0	0	0
2023/07/07	2044	02/05/2024	11.66	Call	Bond Future	1,462.7100	1.4627	1,320.1100	1.3201	(9.749)	0	0	0
2023/07/07	2044	02/05/2024	11.66	Put	Bond Future	9,003.1300	9.0031	9,187.6400	9.1876	2.049	0	0	0
2023/07/07	2044	01/08/2024	12.28	Call	Bond Future	2,763.7700	2.7638	2,504.9200	2.5049	(9.366)	0	0	0
2023/07/07	2044	01/08/2024	12.28	Put	Bond Future	7,241.6300	7.2416	7,308.9400	7.3089	0.929	0	0	0
2023/07/07	2044	01/08/2024	12.29	Call	Bond Future	2,784.7700	2.7848	2,524.5200	2.5245	(9.345)	0	0	0
2023/07/07	2044	01/08/2024	12.29	Put	Bond Future	7,205.1600	7.2052	7,271.0700	7.2711	0.915	0	0	0
2023/07/07	2044	01/08/2024			Bond Future	13.1001	69.7341	13.1633	69.4079	0.482	0.0000	0.0000	0
2023/07/07	2044	01/08/2024	12.30	Call	Bond Future	2,806.1400	2.8061	2,544.2100	2.5442	(9.334)	0	0	0
2023/07/07	2044	01/08/2024	12.30	Put	Bond Future	7,169.1200	7.1691	7,233.3500	7.2334	0.896	0	0	0
2023/07/07	2046	03/08/2023			Bond Future	110.9440	110.9440	111.4613	111.4613	0.466	0.0000	0.0000	12,491
2023/07/07	2046	02/11/2023			Bond Future	111.3208	111.3208	111.8513	111.8513	0.477	0.0000	0.0000	5,016
2023/07/07	2046	01/02/2024			Bond Future	113.8784	113.8784	114.4240	114.4240	0.479	0.0000	0.0000	0
2023/07/07	2046	02/05/2024			Bond Future	114.3624	114.3624	114.9034	114.9034	0.473	0.0000	0.0000	0
2023/07/07	2046	01/08/2024			Bond Future	116.9858	116.9858	117.5524	117.5524	0.484	0.0000	0.0000	0
2023/07/07	2050	03/08/2023			Bond Future	110.5393	110.5393	110.5406	110.5406	0.001	0.0000	0.0000	9,592
2023/07/07	2050	02/11/2023			Bond Future	112.9996	112.9996	113.0027	113.0027	0.003	0.0000	0.0000	4,487
2023/07/07	2050	01/02/2024			Bond Future	113.3489	113.3489	113.3544	113.3544	0.005	0.0000	0.0000	0
2023/07/07	2050	02/05/2024			Bond Future	115.9704	115.9704	115.9592	115.9592	(0.010)	0.0000	0.0000	0
2023/07/07	2050	01/08/2024			Bond Future	116.3223	116.3223	116.3236	116.3236	0.001	0.0000	0.0000	0
2023/07/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/07	AL37	03/08/2023			Index Future	876.6260	876.6260	874.7440	874.7440	(0.215)	0.0000	0.0000	0
2023/07/07	AL37	02/11/2023			Index Future	895.9220	895.9220	894.0120	894.0120	(0.213)	0.0000	0.0000	0
2023/07/07	AL37	01/02/2024			Index Future	916.2950	916.2950	914.3620	914.3620	(0.211)	0.0000	0.0000	0
2023/07/07	AL37	02/05/2024			Index Future	937.2830	937.2830	935.1720	935.1720	(0.225)	0.0000	0.0000	0
2023/07/07	AL37	01/08/2024			Index Future	958.5960	958.5960	956.5420	956.5420	(0.214)	0.0000	0.0000	0
2023/07/07	AL7T	03/08/2023			Index Future	994.2890	994.2890	990.5360	990.5360	(0.377)	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
2023/07/07	AL7T	02/11/2023			Index Future	1,016.1750	1,016.1750	1,012.3540	1,012.3540	(0.376)	0.0000	0.0000	0
2023/07/07	AL7T	01/02/2024			Index Future	1,039.2810	1,039.2810	1,035.3990	1,035.3990	(0.374)	0.0000	0.0000	0
2023/07/07	AL7T	02/05/2024			Index Future	1,063.0870	1,063.0870	1,058.9630	1,058.9630	(0.388)	0.0000	0.0000	0
2023/07/07	AL7T	01/08/2024			Index Future	1,087.2610	1,087.2610	1,083.1610	1,083.1610	(0.377)	0.0000	0.0000	0
2023/07/07	ALBI	03/08/2023			Index Future	869.3250	869.3250	866.3730	866.3730	(0.340)	0.0000	0.0000	106
2023/07/07	ALBI	02/11/2023			Index Future	888.4600	888.4600	885.4570	885.4570	(0.338)	0.0000	0.0000	0
2023/07/07	ALBI	01/02/2024			Index Future	908.6620	908.6620	905.6130	905.6130	(0.336)	0.0000	0.0000	0
2023/07/07	ALBI	02/05/2024			Index Future	929.4760	929.4760	926.2230	926.2230	(0.350)	0.0000	0.0000	0
2023/07/07	ALBI	01/08/2024			Index Future	950.6120	950.6120	947.3880	947.3880	(0.339)	0.0000	0.0000	0
2023/07/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/07/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/07	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/07	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/07	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/07	ES33	03/08/2023			Bond Future	12.8370	73.2092	12.9012	72.9287	0.500	0.0000	0.0000	350
2023/07/07	ES33	02/11/2023			Bond Future	12.9881	71.0402	13.0548	70.7545	0.514	0.0000	0.0000	0
2023/07/07	ES33	01/02/2024			Bond Future	13.1389	72.6726	13.2081	72.3821	0.527	0.0000	0.0000	0
2023/07/07	ES33	02/05/2024			Bond Future	13.2920	70.5524	13.3669	70.2446	0.564	0.0000	0.0000	0
2023/07/07	ES33	01/08/2024			Bond Future	13.4557	72.1692	13.5320	71.8626	0.567	0.0000	0.0000	0
2023/07/07	ES42	03/08/2023			Bond Future	13.2949	69.5829	13.3540	69.2912	0.445	0.0000	0.0000	4,000
2023/07/07	ES42	02/11/2023			Bond Future	13.4394	66.8682	13.5008	66.5710	0.457	0.0000	0.0000	0
2023/07/07	ES42	01/02/2024			Bond Future	13.5767	68.4049	13.6403	68.1026	0.468	0.0000	0.0000	0
2023/07/07	ES42	02/05/2024			Bond Future	13.7213	65.7237	13.7897	65.4042	0.499	0.0000	0.0000	0
2023/07/07	ES42	01/08/2024			Bond Future	13.8719	67.2286	13.9415	66.9097	0.501	0.0000	0.0000	0
2023/07/07	GOVI	03/08/2023	837.21	Call	GOVI	196,690.0000	19.6690	167,400.0000	16.7400	(14.891)	0	0	0
2023/07/07	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/07	GOVI	03/08/2023	837.22	Call	GOVI	196,590.0000	19.6590	167,300.0000	16.7300	(14.899)	0	0	0
2023/07/07	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/07	GOVI	03/08/2023			GOVI	856.8790	856.8790	853.9500	853.9500	(0.342)	0.0000	0.0000	833
2023/07/07	GOVI	03/08/2023	837.23	Call	GOVI	196,490.0000	19.6490	167,200.0000	16.7200	(14.907)	0	0	0
2023/07/07	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/07	GOVI	02/11/2023	885.81	Put	GOVI	100,700.0000	10.0700	130,500.0000	13.0500	29.593	0	0	0
2023/07/07	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/07	GOVI	02/11/2023			GOVI	875.7400	875.7400	872.7600	872.7600	(0.340)	0.0000	0.0000	0
2023/07/07	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/07	GOVI	02/11/2023	885.80	Put	GOVI	100,600.0000	10.0600	130,400.0000	13.0400	29.622	0	0	0
2023/07/07	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/07	GOVI	02/11/2023	885.82	Put	GOVI	100,800.0000	10.0800	130,600.0000	13.0600	29.563	0	0	0
2023/07/07	GOVI	01/02/2024	880.00	Call	GOVI	156,530.0000	15.6530	126,270.0000	12.6270	(19.332)	0	0	0
2023/07/07	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/07	GOVI	01/02/2024			GOVI	895.6530	895.6530	892.6270	892.6270	(0.338)	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
2023/07/07	GOVI	01/02/2024	879.98	Call	GOVI	156,730.0000	15.6730	126,470.0000	12.6470	(19.307)	0	0	0
2023/07/07	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/07	GOVI	01/02/2024	879.99	Call	GOVI	156,630.0000	15.6630	126,370.0000	12.6370	(19.319)	0	0	0
2023/07/07	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/07	GOVI	02/05/2024	950.97	Put	GOVI	348,010.0000	34.8010	380,280.0000	38.0280	9.273	0	0	0
2023/07/07	GOVI	02/05/2024	950.98	Put	GOVI	348,110.0000	34.8110	380,380.0000	38.0380	9.270	0	0	0
2023/07/07	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/07	GOVI	02/05/2024			GOVI	916.1690	916.1690	912.9420	912.9420	(0.352)	0.0000	0.0000	0
2023/07/07	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/07	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/07	GOVI	02/05/2024	950.99	Put	GOVI	348,210.0000	34.8210	380,480.0000	38.0480	9.267	0	0	0
2023/07/07	GOVI	01/08/2024	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/07	GOVI	01/08/2024	943.39	Put	GOVI	63,880.0000	6.3880	95,870.0000	9.5870	50.078	0	0	0
2023/07/07	GOVI	01/08/2024			GOVI	937.0020	937.0020	933.8030	933.8030	(0.341)	0.0000	0.0000	0
2023/07/07	GOVI	01/08/2024	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/07	GOVI	01/08/2024	943.37	Put	GOVI	63,680.0000	6.3680	95,670.0000	9.5670	50.236	0	0	0
2023/07/07	GOVI	01/08/2024	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/07	GOVI	01/08/2024	943.38	Put	GOVI	63,780.0000	6.3780	95,770.0000	9.5770	50.157	0	0	0
2023/07/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/07/07	IGOV	03/08/2023			Index Future	326.0060	326.0060	325.9140	325.9140	(0.028)	0.0000	0.0000	498
2023/07/07	IGOV	02/11/2023			Index Future	333.2630	333.2630	333.1730	333.1730	(0.027)	0.0000	0.0000	16
2023/07/07	IGOV	01/02/2024			Index Future	340.9190	340.9190	340.8350	340.8350	(0.025)	0.0000	0.0000	0
2023/07/07	IGOV	02/05/2024			Index Future	348.8040	348.8040	348.6690	348.6690	(0.039)	0.0000	0.0000	0
2023/07/07	IGOV	01/08/2024			Index Future	356.8110	356.8110	356.7110	356.7110	(0.028)	0.0000	0.0000	0
2023/07/07	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/07/07	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/07/07	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/07/07	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/07/07	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/07/07	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/07/07	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/07/07	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/07/07	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/07/07	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/07/07	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/07/07	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/07/07	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/07/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/07/07	JBAF	19/07/2023			Jibar Tradeable Future	8.5050	91.4950	8.5100	91.4900	0.059	0.0000	0.0000	0
2023/07/07	JBAF	16/08/2023			Jibar Tradeable Future	8.6650	91.3350	8.6900	91.3100	0.289	0.0000	0.0000	0
2023/07/07	JBAF	20/09/2023			Jibar Tradeable Future	8.6850	91.3150	8.7300	91.2700	0.518	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
2023/07/07	JBAF	18/10/2023			Jibar Tradeable Future	8.7300	91.2700	8.8050	91.1950	0.859	0.0000	0.0000	0
2023/07/07	JBAF	15/11/2023			Jibar Tradeable Future	8.7300	91.2700	8.8250	91.1750	1.088	0.0000	0.0000	0
2023/07/07	JBAF	20/12/2023			Jibar Tradeable Future	8.7700	91.2300	8.8500	91.1500	0.912	0.0000	0.0000	0
2023/07/07	JBAF	20/03/2024			Jibar Tradeable Future	8.7400	91.2600	8.8350	91.1650	1.087	0.0000	0.0000	0
2023/07/07	JBAF	19/06/2024			Jibar Tradeable Future	8.6400	91.3600	8.7400	91.2600	1.157	0.0000	0.0000	0
2023/07/07	JBAF	18/09/2024			Jibar Tradeable Future	8.5600	91.4400	8.6550	91.3450	1.110	0.0000	0.0000	0
2023/07/07	JBAF	18/12/2024			Jibar Tradeable Future	8.4450	91.5550	8.5550	91.4450	1.303	0.0000	0.0000	0
2023/07/07	JBAF	19/03/2025			Jibar Tradeable Future	8.4000	91.6000	8.5150	91.4850	1.369	0.0000	0.0000	0
2023/07/07	JBAF	18/06/2025			Jibar Tradeable Future	8.4650	91.5350	8.5750	91.4250	1.299	0.0000	0.0000	0
2023/07/07	R035	03/08/2023	12.00	Call	Bond Future	1,152.3800	1.1524	909.7900	0.9098	(21.051)	0	0	0
2023/07/07	R035	03/08/2023	12.00	Put	Bond Future	1,295.2200	1.2952	1,419.3400	1.4193	9.583	0	0	0
2023/07/07	R035	03/08/2023	12.50	Call	Bond Future	2,856.4900	2.8565	2,517.5100	2.5175	(11.867)	0	0	5,000
2023/07/07	R035	03/08/2023			Bond Future	12.0270	84.4522	12.0966	84.0855	0.579	0.0000	0.0000	51,732
2023/07/07	R035	03/08/2023	11.75	Call	Bond Future	596.3800	0.5964	429.3300	0.4293	(28.011)	0	0	0
2023/07/07	R035	03/08/2023	11.75	Put	Bond Future	2,080.0300	2.0800	2,279.6900	2.2797	9.599	0	0	4,870
2023/07/07	R035	03/08/2023	11.98	Call	Bond Future	1,099.8100	1.0998	862.9000	0.8629	(21.541)	0	0	0
2023/07/07	R035	03/08/2023	11.98	Put	Bond Future	1,348.7600	1.3488	1,478.5600	1.4786	9.624	0	0	0
2023/07/07	R035	03/08/2023	11.99	Call	Bond Future	1,125.9200	1.1259	886.1100	0.8861	(21.299)	0	0	0
2023/07/07	R035	03/08/2023	11.99	Put	Bond Future	1,321.7900	1.3218	1,448.6900	1.4487	9.601	0	0	0
2023/07/07	R035	03/08/2023	12.50	Put	Bond Future	409.6700	0.4097	437.4000	0.4374	6.769	0	0	0
2023/07/07	R035	02/11/2023	12.85	Call	Bond Future	4,844.2000	4.8442	4,496.5600	4.4966	(7.176)	0	0	0
2023/07/07	R035	02/11/2023	12.85	Put	Bond Future	1,305.5100	1.3055	1,331.4500	1.3315	1.987	0	0	400
2023/07/07	R035	02/11/2023	13.59	Call	Bond Future	7,635.8000	7.6358	7,265.5600	7.2656	(4.849)	0	0	0
2023/07/07	R035	02/11/2023	13.59	Put	Bond Future	613.3700	0.6134	616.7100	0.6167	0.545	0	0	750
2023/07/07	R035	02/11/2023	11.12	Call	Bond Future	585.7400	0.5857	481.8700	0.4819	(17.733)	0	0	400
2023/07/07	R035	02/11/2023	11.41	Call	Bond Future	965.4400	0.9654	803.4200	0.8034	(16.782)	0	0	0
2023/07/07	R035	02/11/2023	11.41	Put	Bond Future	4,917.6700	4.9177	5,129.2300	5.1292	4.302	0	0	0
2023/07/07	R035	02/11/2023	11.42	Call	Bond Future	980.8600	0.9809	817.2700	0.8173	(16.678)	0	0	0
2023/07/07	R035	02/11/2023	11.42	Put	Bond Future	4,877.5800	4.8776	5,087.5700	5.0876	4.305	0	0	0
2023/07/07	R035	02/11/2023			Bond Future	12.1460	81.8008	12.2182	81.4273	0.595	0.0000	0.0000	122,239
2023/07/07	R035	02/11/2023	11.43	Call	Bond Future	996.4400	0.9964	831.4400	0.8314	(16.559)	0	0	0
2023/07/07	R035	02/11/2023	11.43	Put	Bond Future	4,837.6900	4.8377	5,046.2700	5.0463	4.312	0	0	0
2023/07/07	R035	02/11/2023	11.74	Call	Bond Future	1,573.4500	1.5734	1,348.9600	1.3490	(14.267)	0	0	750
2023/07/07	R035	02/11/2023	11.74	Put	Bond Future	3,720.4600	3.7205	3,869.5500	3.8695	4.007	0	0	0
2023/07/07	R035	02/11/2023	12.24	Call	Bond Future	2,847.7300	2.8477	2,548.7500	2.5488	(10.499)	0	0	750
2023/07/07	R035	02/11/2023	12.24	Put	Bond Future	2,362.0100	2.3620	2,436.6100	2.4366	3.158	0	0	0
2023/07/07	R035	02/11/2023	11.12	Put	Bond Future	6,170.5500	6.1705	6,440.2600	6.4403	4.371	0	0	0
2023/07/07	R035	02/11/2023	10.62	Call	Bond Future	226.8500	0.2268	183.0700	0.1831	(19.299)	0	0	400
2023/07/07	R035	02/11/2023	10.62	Put	Bond Future	8,731.9800	8.7320	9,061.7800	9.0618	3.777	0	0	0
2023/07/07	R035	01/02/2024	11.12	Put	Bond Future	7,164.4700	7.1645	7,416.3100	7.4163	3.515	0	0	0
2023/07/07	R035	01/02/2024	12.18	Put	Bond Future	3,594.2500	3.5943	3,682.9700	3.6830	2.468	0	0	0
2023/07/07	R035	01/02/2024	12.19	Call	Bond Future	3,195.1900	3.1952	2,902.6600	2.9027	(9.155)	0	0	0
2023/07/07	R035	01/02/2024	12.19	Put	Bond Future	3,569.9000	3.5699	3,657.4000	3.6574	2.451	0	0	0
2023/07/07	R035	01/02/2024	10.62	Call	Bond Future	543.7400	0.5437	474.8600	0.4749	(12.668)	0	0	400
2023/07/07	R035	01/02/2024	10.62	Put	Bond Future	9,568.3900	9.5684	9,879.5400	9.8795	3.252	0	0	0
2023/07/07	R035	01/02/2024			Bond Future	12.2633	83.6612	12.3382	83.2811	0.611	0.0000	0.0000	0
2023/07/07	R035	01/02/2024	12.20	Call	Bond Future	3,221.9700	3.2220	2,928.4800	2.9285	(9.109)	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
2023/07/07	R035	01/02/2024	12.20	Put	Bond Future	3,545.4500	3.5455	3,631.9900	3.6320	2.441	0	0	0
2023/07/07	R035	01/02/2024	13.46	Call	Bond Future	7,245.1800	7.2452	6,880.4900	6.8805	(5.034)	0	0	0
2023/07/07	R035	01/02/2024	13.46	Put	Bond Future	1,466.7400	1.4667	1,482.0800	1.4821	1.046	0	0	400
2023/07/07	R035	01/02/2024	11.12	Call	Bond Future	1,030.1200	1.0301	901.9300	0.9019	(12.444)	0	0	400
2023/07/07	R035	01/02/2024	12.18	Call	Bond Future	3,168.2500	3.1682	2,876.9400	2.8769	(9.195)	0	0	0
2023/07/07	R035	02/05/2024	11.20	Call	Bond Future	1,415.0200	1.4150	1,327.1900	1.3272	(6.207)	0	0	0
2023/07/07	R035	02/05/2024	11.20	Put	Bond Future	7,609.4900	7.6095	7,922.7000	7.9227	4.116	0	0	0
2023/07/07	R035	02/05/2024	11.19	Call	Bond Future	1,402.2000	1.4022	1,315.0500	1.3150	(6.215)	0	0	0
2023/07/07	R035	02/05/2024	11.19	Put	Bond Future	7,652.2400	7.6522	7,966.1300	7.9661	4.102	0	0	0
2023/07/07	R035	02/05/2024			Bond Future	12.3748	81.0623	12.4553	80.6613	0.650	0.0000	0.0000	0
2023/07/07	R035	02/05/2024	11.21	Call	Bond Future	1,427.9200	1.4279	1,339.4200	1.3394	(6.198)	0	0	0
2023/07/07	R035	02/05/2024	11.21	Put	Bond Future	7,566.8800	7.5669	7,879.4200	7.8794	4.130	0	0	0
2023/07/07	R035	01/08/2024	11.80	Call	Bond Future	2,526.8800	2.5269	2,390.7000	2.3907	(5.389)	0	0	0
2023/07/07	R035	01/08/2024	11.80	Put	Bond Future	6,038.7100	6.0387	6,303.2200	6.3032	4.380	0	0	0
2023/07/07	R035	01/08/2024	11.81	Call	Bond Future	2,547.0700	2.5471	2,409.4600	2.4095	(5.403)	0	0	0
2023/07/07	R035	01/08/2024	11.79	Put	Bond Future	6,070.4400	6.0704	6,336.7100	6.3367	4.386	0	0	0
2023/07/07	R035	01/08/2024			Bond Future	12.4942	82.9030	12.5761	82.5024	0.656	0.0000	0.0000	0
2023/07/07	R035	01/08/2024	11.81	Put	Bond Future	6,006.7800	6.0068	6,269.8600	6.2699	4.380	0	0	0
2023/07/07	R035	01/08/2024	11.79	Call	Bond Future	2,506.4500	2.5065	2,372.0300	2.3720	(5.363)	0	0	0
2023/07/07	R053	03/08/2023	12.72	Call	Bond Future	2,096.5900	2.0966	1,759.5900	1.7596	(16.074)	0	0	0
2023/07/07	R053	03/08/2023	12.72	Put	Bond Future	1,439.5900	1.4396	1,490.1400	1.4901	3.511	0	0	0
2023/07/07	R053	03/08/2023			Bond Future	12.6276	96.3630	12.6820	95.9755	0.430	0.0000	0.0000	0
2023/07/07	R053	03/08/2023	12.70	Call	Bond Future	2,015.2800	2.0153	1,683.3400	1.6833	(16.471)	0	0	0
2023/07/07	R053	03/08/2023	12.70	Put	Bond Future	1,499.7600	1.4998	1,555.3700	1.5554	3.708	0	0	0
2023/07/07	R053	03/08/2023	12.71	Call	Bond Future	2,055.6900	2.0557	1,721.2500	1.7213	(16.269)	0	0	0
2023/07/07	R053	03/08/2023	12.71	Put	Bond Future	1,469.3800	1.4694	1,522.4900	1.5225	3.614	0	0	0
2023/07/07	R053	02/11/2023	12.81	Call	Bond Future	4,009.1300	4.0091	3,616.5300	3.6165	(9.793)	0	0	0
2023/07/07	R053	02/11/2023	12.81	Put	Bond Future	3,558.0600	3.5581	3,560.1900	3.5602	0.060	0	0	0
2023/07/07	R053	02/11/2023	12.82	Call	Bond Future	4,047.9200	4.0479	3,654.2400	3.6542	(9.725)	0	0	0
2023/07/07	R053	02/11/2023	12.82	Put	Bond Future	3,527.2200	3.5272	3,528.2700	3.5283	0.030	0	0	0
2023/07/07	R053	02/11/2023			Bond Future	12.7456	92.6184	12.8019	92.2236	0.442	0.0000	0.0000	1,349
2023/07/07	R053	02/11/2023	12.83	Call	Bond Future	4,087.0900	4.0871	3,692.3200	3.6923	(9.659)	0	0	0
2023/07/07	R053	02/11/2023	12.83	Put	Bond Future	3,496.8500	3.4969	3,496.8100	3.4968	(0.001)	0	0	0
2023/07/07	R053	01/02/2024	12.92	Call	Bond Future	5,079.0400	5.0790	4,773.9500	4.7739	(6.007)	0	0	0
2023/07/07	R053	01/02/2024	12.93	Call	Bond Future	5,117.1300	5.1171	4,811.1600	4.8112	(5.979)	0	0	0
2023/07/07	R053	01/02/2024	12.94	Put	Bond Future	4,590.1800	4.5902	4,684.7100	4.6847	2.059	0	0	0
2023/07/07	R053	01/02/2024			Bond Future	12.8578	94.7250	12.9161	94.3236	0.453	0.0000	0.0000	0
2023/07/07	R053	01/02/2024	12.92	Put	Bond Future	4,650.8400	4.6508	4,747.1300	4.7471	2.070	0	0	0
2023/07/07	R053	01/02/2024	12.93	Put	Bond Future	4,620.4100	4.6204	4,715.8200	4.7158	2.065	0	0	0
2023/07/07	R053	01/02/2024	12.94	Call	Bond Future	5,155.3300	5.1553	4,848.4800	4.8485	(5.952)	0	0	0
2023/07/07	R053	02/05/2024	13.02	Put	Bond Future	5,604.8700	5.6049	5,563.8300	5.5638	(0.732)	0	0	0
2023/07/07	R053	02/05/2024	13.03	Put	Bond Future	5,574.5400	5.5745	5,532.4400	5.5324	(0.755)	0	0	0
2023/07/07	R053	02/05/2024	13.04	Call	Bond Future	5,995.1600	5.9952	5,528.0600	5.5281	(7.791)	0	0	0
2023/07/07	R053	02/05/2024			Bond Future	12.9734	91.0275	13.0361	90.6029	0.483	0.0000	0.0000	0
2023/07/07	R053	02/05/2024	13.02	Call	Bond Future	5,921.0400	5.9210	5,455.3800	5.4554	(7.864)	0	0	0
2023/07/07	R053	02/05/2024	13.03	Call	Bond Future	5,958.2300	5.9582	5,491.5100	5.4915	(7.833)	0	0	0
2023/07/07	R053	02/05/2024	13.04	Put	Bond Future	5,544.0500	5.5440	5,501.5700	5.5016	(0.766)	0	0	0

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2023/07/07	R053	01/08/2024	13.13	Call	Bond Future	6,498.8400	6.4988	5,992.9000	5.9929	(7.785)	0	0	0
2023/07/07	R053	01/08/2024	13.13	Put	Bond Future	6,269.7200	6.2697	6,187.2900	6.1873	(1.315)	0	0	0
2023/07/07	R053	01/08/2024	13.14	Call	Bond Future	6,534.8200	6.5348	6,028.2500	6.0283	(7.752)	0	0	0
2023/07/07	R053	01/08/2024	13.14	Put	Bond Future	6,239.2400	6.2392	6,156.1800	6.1562	(1.331)	0	0	0
2023/07/07	R053	01/08/2024			Bond Future	13.0956	93.0933	13.1593	92.6698	0.486	0.0000	0.0000	0
2023/07/07	R053	01/08/2024	13.15	Call	Bond Future	6,571.2300	6.5712	6,063.6700	6.0637	(7.724)	0	0	0
2023/07/07	R053	01/08/2024	13.15	Put	Bond Future	6,209.2900	6.2093	6,125.2400	6.1252	(1.354)	0	0	0
2023/07/07	R186	03/08/2023	9.73	Put	Bond Future	212.4300	0.2124	242.2700	0.2423	14.047	0	0	0
2023/07/07	R186	03/08/2023	9.74	Call	Bond Future	1,295.8300	1.2958	1,192.8400	1.1928	(7.948)	0	0	0
2023/07/07	R186	03/08/2023	9.74	Put	Bond Future	206.8400	0.2068	235.9700	0.2360	14.083	0	0	0
2023/07/07	R186	03/08/2023			Bond Future	9.3610	104.5810	9.4067	104.4489	0.488	0.0000	0.0000	40,097
2023/07/07	R186	03/08/2023	9.73	Call	Bond Future	1,272.8700	1.2729	1,170.5900	1.1706	(8.035)	0	0	0
2023/07/07	R186	03/08/2023	9.75	Call	Bond Future	1,318.8200	1.3188	1,215.2200	1.2152	(7.856)	0	0	0
2023/07/07	R186	03/08/2023	9.75	Put	Bond Future	201.2900	0.2013	229.8100	0.2298	14.169	0	0	0
2023/07/07	R186	02/11/2023	9.40	Call	Bond Future	1,082.5600	1.0826	994.4700	0.9945	(8.137)	0	0	0
2023/07/07	R186	02/11/2023	9.40	Put	Bond Future	1,081.3500	1.0814	1,126.7000	1.1267	4.194	0	0	0
2023/07/07	R186	02/11/2023	9.15	Call	Bond Future	760.8900	0.7609	692.7600	0.6928	(8.954)	0	0	1,715
2023/07/07	R186	02/11/2023			Bond Future	9.3996	106.8830	9.4490	106.7495	0.526	0.0000	0.0000	67,669
2023/07/07	R186	02/11/2023	10.42	Call	Bond Future	3,004.5000	3.0045	2,871.9800	2.8720	(4.411)	0	0	0
2023/07/07	R186	02/11/2023	10.42	Put	Bond Future	293.3000	0.2933	294.2200	0.2942	0.314	0	0	1,715
2023/07/07	R186	02/11/2023	9.15	Put	Bond Future	1,437.9200	1.4379	1,503.2300	1.5032	4.542	0	0	0
2023/07/07	R186	02/11/2023	9.38	Call	Bond Future	1,054.3000	1.0543	967.5600	0.9676	(8.227)	0	0	0
2023/07/07	R186	02/11/2023	9.38	Put	Bond Future	1,107.1400	1.1071	1,153.8400	1.1538	4.218	0	0	0
2023/07/07	R186	02/11/2023	9.39	Call	Bond Future	1,068.2600	1.0683	980.9600	0.9810	(8.172)	0	0	0
2023/07/07	R186	02/11/2023	9.39	Put	Bond Future	1,094.0700	1.0941	1,140.2100	1.1402	4.217	0	0	0
2023/07/07	R186	01/02/2024	9.51	Call	Bond Future	1,492.2000	1.4922	1,386.8000	1.3868	(7.063)	0	0	0
2023/07/07	R186	01/02/2024	9.52	Put	Bond Future	1,242.5800	1.2426	1,270.7000	1.2707	2.263	0	0	0
2023/07/07	R186	01/02/2024	9.50	Call	Bond Future	1,477.3100	1.4773	1,372.6000	1.3726	(7.088)	0	0	0
2023/07/07	R186	01/02/2024			Bond Future	9.4145	104.0021	9.4679	103.8682	0.567	0.0000	0.0000	0
2023/07/07	R186	01/02/2024	9.51	Put	Bond Future	1,252.9600	1.2530	1,281.4500	1.2815	2.274	0	0	0
2023/07/07	R186	01/02/2024	9.52	Call	Bond Future	1,506.8400	1.5068	1,401.0700	1.4011	(7.019)	0	0	0
2023/07/07	R186	01/02/2024	9.50	Put	Bond Future	1,263.1000	1.2631	1,292.2800	1.2923	2.310	0	0	0
2023/07/07	R186	02/05/2024	10.40	Call	Bond Future	3,014.6300	3.0146	2,881.3200	2.8813	(4.422)	0	0	0
2023/07/07	R186	02/05/2024	10.40	Put	Bond Future	789.5300	0.7895	808.9500	0.8089	2.460	0	0	2,030
2023/07/07	R186	02/05/2024	8.01	Call	Bond Future	272.9900	0.2730	257.0500	0.2570	(5.839)	0	0	0
2023/07/07	R186	02/05/2024	8.01	Put	Bond Future	3,616.1800	3.6162	3,752.9700	3.7530	3.783	0	0	0
2023/07/07	R186	02/05/2024	9.73	Put	Bond Future	1,225.4300	1.2254	1,254.2400	1.2542	2.351	0	0	0
2023/07/07	R186	02/05/2024			Bond Future	9.4252	106.3839	9.4912	106.2311	0.701	0.0000	0.0000	0
2023/07/07	R186	02/05/2024	8.00	Call	Bond Future	269.5500	0.2695	253.8000	0.2538	(5.843)	0	0	0
2023/07/07	R186	02/05/2024	8.00	Put	Bond Future	3,636.8600	3.6369	3,773.8400	3.7738	3.766	0	0	0
2023/07/07	R186	02/05/2024	9.73	Call	Bond Future	1,927.9300	1.9279	1,804.0100	1.8040	(6.428)	0	0	2,030
2023/07/07	R186	02/05/2024	7.99	Call	Bond Future	266.1400	0.2661	250.5800	0.2506	(5.847)	0	0	0
2023/07/07	R186	02/05/2024	7.99	Put	Bond Future	3,657.5700	3.6576	3,794.7400	3.7947	3.750	0	0	0
2023/07/07	R186	01/08/2024	8.70	Put	Bond Future	2,400.0100	2.4000	2,433.5400	2.4335	1.397	0	0	0
2023/07/07	R186	01/08/2024	8.68	Call	Bond Future	785.3500	0.7853	676.6800	0.6767	(13.837)	0	0	0
2023/07/07	R186	01/08/2024	8.69	Call	Bond Future	794.2500	0.7942	684.6600	0.6847	(13.798)	0	0	0
2023/07/07	R186	01/08/2024			Bond Future	9.4477	103.4891	9.5159	103.3451	0.722	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
2023/07/07	R186	01/08/2024	8.70	Call	Bond Future	802.8200	0.8028	692.3100	0.6923	(13.765)	0	0	0
2023/07/07	R186	01/08/2024	8.68	Put	Bond Future	2,425.7000	2.4257	2,461.0700	2.4611	1.458	0	0	0
2023/07/07	R186	01/08/2024	8.69	Put	Bond Future	2,413.0200	2.4130	2,447.4700	2.4475	1.428	0	0	0
2023/07/07	R197	03/08/2023			Bond Future	334.7563	334.7563	334.7535	334.7535	(0.001)	0.0000	0.0000	44
2023/07/07	R197	02/11/2023			Bond Future	342.2072	342.2072	342.2093	342.2093	0.001	0.0000	0.0000	0
2023/07/07	R202	03/08/2023			Bond Future	248.6296	248.6296	247.3731	247.3731	(0.505)	0.0000	0.0000	5,323
2023/07/07	R202	02/11/2023			Bond Future	254.1635	254.1635	252.8827	252.8827	(0.504)	0.0000	0.0000	68
2023/07/07	R202	01/02/2024			Bond Future	255.0359	255.0359	253.7311	253.7311	(0.512)	0.0000	0.0000	0
2023/07/07	R202	02/05/2024			Bond Future	260.9344	260.9344	259.5618	259.5618	(0.526)	0.0000	0.0000	0
2023/07/07	R202	01/08/2024			Bond Future	261.8163	261.8163	260.4404	260.4404	(0.526)	0.0000	0.0000	0
2023/07/07	R209	03/08/2023	10.00	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	1,800
2023/07/07	R209	03/08/2023	10.00	Put	Bond Future	10,702.4900	10.7025	10,999.8100	10.9998	2.778	0	0	0
2023/07/07	R209	03/08/2023	10.70	Call	Bond Future	1.8900	0.0019	0.8300	0.0008	(56.085)	0	0	1,800
2023/07/07	R209	03/08/2023	11.95	Put	Bond Future	1,374.2400	1.3742	1,491.9300	1.4919	8.564	0	0	0
2023/07/07	R209	03/08/2023	12.00	Call	Bond Future	904.2000	0.9042	712.5400	0.7125	(21.197)	0	0	0
2023/07/07	R209	03/08/2023	12.00	Put	Bond Future	1,246.1500	1.2461	1,351.8200	1.3518	8.480	0	0	1,750
2023/07/07	R209	03/08/2023	11.25	Put	Bond Future	4,034.8400	4.0348	4,304.9200	4.3049	6.694	0	0	0
2023/07/07	R209	03/08/2023	11.93	Call	Bond Future	758.7800	0.7588	584.1100	0.5841	(23.020)	0	0	0
2023/07/07	R209	03/08/2023	11.94	Call	Bond Future	778.6200	0.7786	601.4900	0.6015	(22.749)	0	0	0
2023/07/07	R209	03/08/2023			Bond Future	12.0737	64.9202	12.1383	64.6229	0.535	0.0000	0.0000	13,501
2023/07/07	R209	03/08/2023	10.70	Put	Bond Future	6,827.6200	6.8276	7,123.8900	7.1239	4.339	0	0	0
2023/07/07	R209	03/08/2023	10.75	Call	Bond Future	2.6500	0.0027	1.2100	0.0012	(54.340)	0	0	7,000
2023/07/07	R209	03/08/2023	10.75	Put	Bond Future	6,562.3100	6.5623	6,858.2000	6.8582	4.509	0	0	0
2023/07/07	R209	03/08/2023	11.95	Call	Bond Future	798.8300	0.7988	619.1900	0.6192	(22.488)	0	0	0
2023/07/07	R209	03/08/2023	11.25	Call	Bond Future	60.2600	0.0603	33.0100	0.0330	(45.221)	0	0	7,000
2023/07/07	R209	03/08/2023	11.93	Put	Bond Future	1,427.9100	1.4279	1,550.5700	1.5506	8.590	0	0	0
2023/07/07	R209	03/08/2023	11.94	Put	Bond Future	1,400.8600	1.4009	1,521.0600	1.5211	8.580	0	0	0
2023/07/07	R209	02/11/2023	11.34	Call	Bond Future	712.8400	0.7128	589.5800	0.5896	(17.291)	0	0	0
2023/07/07	R209	02/11/2023	11.34	Put	Bond Future	4,703.0400	4.7030	4,882.6900	4.8827	3.820	0	0	0
2023/07/07	R209	02/11/2023	11.33	Call	Bond Future	700.8100	0.7008	578.8500	0.5788	(17.403)	0	0	0
2023/07/07	R209	02/11/2023	11.33	Put	Bond Future	4,740.6800	4.7407	4,921.6300	4.9216	3.817	0	0	0
2023/07/07	R209	02/11/2023			Bond Future	12.1788	63.1955	12.2456	62.8926	0.548	0.0000	0.0000	9,458
2023/07/07	R209	02/11/2023	11.35	Call	Bond Future	724.9000	0.7249	600.4500	0.6005	(17.168)	0	0	0
2023/07/07	R209	02/11/2023	11.35	Put	Bond Future	4,665.4800	4.6655	4,843.9400	4.8439	3.825	0	0	0
2023/07/07	R209	01/02/2024	12.13	Put	Bond Future	3,296.8200	3.2968	3,366.5000	3.3665	2.114	0	0	0
2023/07/07	R209	01/02/2024	12.14	Call	Bond Future	2,649.6300	2.6496	2,410.0400	2.4100	(9.042)	0	0	0
2023/07/07	R209	01/02/2024	12.14	Put	Bond Future	3,274.1500	3.2742	3,342.8100	3.3428	2.097	0	0	0
2023/07/07	R209	01/02/2024			Bond Future	12.2780	64.6329	12.3468	64.3246	0.561	0.0000	0.0000	0
2023/07/07	R209	01/02/2024	12.13	Call	Bond Future	2,626.7200	2.6267	2,388.1500	2.3881	(9.082)	0	0	0
2023/07/07	R209	01/02/2024	12.12	Call	Bond Future	2,603.8900	2.6039	2,366.1500	2.3662	(9.130)	0	0	0
2023/07/07	R209	01/02/2024	12.12	Put	Bond Future	3,319.6300	3.3196	3,390.1400	3.3901	2.124	0	0	0
2023/07/07	R209	02/05/2024	11.18	Call	Bond Future	1,192.6900	1.1927	1,155.4300	1.1554	(3.124)	0	0	0
2023/07/07	R209	02/05/2024	11.18	Put	Bond Future	6,840.0300	6.8400	7,127.6400	7.1276	4.205	0	0	0
2023/07/07	R209	02/05/2024	11.17	Call	Bond Future	1,181.4200	1.1814	1,144.6000	1.1446	(3.117)	0	0	0
2023/07/07	R209	02/05/2024	11.17	Put	Bond Future	6,878.7200	6.8787	7,166.7700	7.1668	4.188	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/07	R209	02/05/2024			Bond Future	12.3801	62.9589	12.4537	62.6340	0.594	0.0000	0.0000	0
2023/07/07	R209	02/05/2024	11.19	Call	Bond Future	1,203.8400	1.2038	1,166.1500	1.1661	(3.131)	0	0	0
2023/07/07	R209	02/05/2024	11.19	Put	Bond Future	6,801.2800	6.8013	7,088.4600	7.0885	4.222	0	0	0
2023/07/07	R209	01/08/2024	11.79	Put	Bond Future	5,340.4000	5.3404	5,667.4300	5.6674	6.124	0	0	0
2023/07/07	R209	01/08/2024	11.80	Call	Bond Future	2,198.4100	2.1984	2,199.3300	2.1993	0.042	0	0	0
2023/07/07	R209	01/08/2024	11.80	Put	Bond Future	5,311.7200	5.3117	5,637.5200	5.6375	6.134	0	0	0
2023/07/07	R209	01/08/2024			Bond Future	12.4893	64.3883	12.5639	64.0634	0.598	0.0000	0.0000	0
2023/07/07	R209	01/08/2024	11.79	Call	Bond Future	2,180.3600	2.1804	2,182.5100	2.1825	0.099	0	0	0
2023/07/07	R209	01/08/2024	11.78	Call	Bond Future	2,162.3900	2.1624	2,165.7600	2.1658	0.156	0	0	0
2023/07/07	R209	01/08/2024	11.78	Put	Bond Future	5,369.2000	5.3692	5,697.4500	5.6975	6.114	0	0	0
2023/07/07	R210	03/08/2023			Bond Future	227.1090	227.1090	226.8610	226.8610	(0.109)	0.0000	0.0000	360
2023/07/07	R210	02/11/2023			Bond Future	228.9919	228.9919	228.7416	228.7416	(0.109)	0.0000	0.0000	70
2023/07/07	R210	01/02/2024			Bond Future	234.2530	234.2530	234.0026	234.0026	(0.107)	0.0000	0.0000	0
2023/07/07	R210	02/05/2024			Bond Future	236.4121	236.4121	236.1210	236.1210	(0.123)	0.0000	0.0000	0
2023/07/07	R210	01/08/2024			Bond Future	241.8361	241.8361	241.5651	241.5651	(0.112)	0.0000	0.0000	0
2023/07/07	R213	03/08/2023	11.62	Put	Bond Future	332.6300	0.3326	334.7600	0.3348	0.640	0	0	0
2023/07/07	R213	03/08/2023	11.63	Call	Bond Future	2,402.3400	2.4023	2,146.1200	2.1461	(10.665)	0	0	0
2023/07/07	R213	03/08/2023			Bond Future	11.1420	82.2507	11.2017	81.9926	0.536	0.0000	0.0000	24,695
2023/07/07	R213	03/08/2023	11.61	Call	Bond Future	2,334.0100	2.3340	2,078.3000	2.0783	(10.956)	0	0	0
2023/07/07	R213	03/08/2023	11.61	Put	Bond Future	340.4600	0.3405	342.8200	0.3428	0.693	0	0	0
2023/07/07	R213	03/08/2023	11.62	Call	Bond Future	2,368.0800	2.3681	2,112.1400	2.1121	(10.808)	0	0	0
2023/07/07	R213	03/08/2023	11.63	Put	Bond Future	325.0300	0.3250	326.8800	0.3269	0.569	0	0	0
2023/07/07	R213	02/11/2023	11.13	Call	Bond Future	1,778.6800	1.7787	1,607.7700	1.6078	(9.609)	0	0	0
2023/07/07	R213	02/11/2023	11.13	Put	Bond Future	2,267.7800	2.2678	2,359.4600	2.3595	4.043	0	0	0
2023/07/07	R213	02/11/2023	10.94	Call	Bond Future	1,406.8900	1.4069	1,259.1600	1.2592	(10.500)	0	0	750
2023/07/07	R213	02/11/2023	10.94	Put	Bond Future	2,710.1100	2.7101	2,824.9700	2.8250	4.238	0	0	0
2023/07/07	R213	02/11/2023			Bond Future	11.2453	80.5038	11.3076	80.2412	0.554	0.0000	0.0000	3,000
2023/07/07	R213	02/11/2023	11.44	Call	Bond Future	2,489.5800	2.4896	2,286.6900	2.2867	(8.150)	0	0	750
2023/07/07	R213	02/11/2023	11.44	Put	Bond Future	1,672.5700	1.6726	1,732.2700	1.7323	3.569	0	0	0
2023/07/07	R213	02/11/2023	12.70	Call	Bond Future	6,289.2200	6.2892	6,032.4600	6.0325	(4.083)	0	0	0
2023/07/07	R213	02/11/2023	12.70	Put	Bond Future	434.4800	0.4345	440.3100	0.4403	1.342	0	0	750
2023/07/07	R213	02/11/2023	11.11	Call	Bond Future	1,737.0400	1.7370	1,568.5900	1.5686	(9.698)	0	0	0
2023/07/07	R213	02/11/2023	11.11	Put	Bond Future	2,311.3500	2.3113	2,405.4900	2.4055	4.073	0	0	0
2023/07/07	R213	02/11/2023	11.12	Call	Bond Future	1,757.7900	1.7578	1,588.0200	1.5880	(9.658)	0	0	0
2023/07/07	R213	02/11/2023	11.12	Put	Bond Future	2,289.4800	2.2895	2,382.3000	2.3823	4.054	0	0	0
2023/07/07	R213	01/02/2024	11.70	Call	Bond Future	3,438.2200	3.4382	3,283.3500	3.2833	(4.504)	0	0	0
2023/07/07	R213	01/02/2024	11.70	Put	Bond Future	1,995.2200	1.9952	2,106.9300	2.1069	5.599	0	0	0
2023/07/07	R213	01/02/2024	11.71	Call	Bond Future	3,463.6000	3.4636	3,308.1000	3.3081	(4.490)	0	0	0
2023/07/07	R213	01/02/2024	11.71	Put	Bond Future	1,980.3700	1.9804	2,091.4500	2.0915	5.609	0	0	0
2023/07/07	R213	01/02/2024			Bond Future	11.3455	82.3346	11.4104	82.0680	0.572	0.0000	0.0000	0
2023/07/07	R213	01/02/2024	11.72	Call	Bond Future	3,489.0500	3.4890	3,332.9300	3.3329	(4.475)	0	0	0
2023/07/07	R213	01/02/2024	11.72	Put	Bond Future	1,965.6200	1.9656	2,076.0800	2.0761	5.620	0	0	0
2023/07/07	R213	02/05/2024	10.30	Call	Bond Future	1,064.2500	1.0642	1,010.5300	1.0105	(5.048)	0	0	0
2023/07/07	R213	02/05/2024	10.30	Put	Bond Future	5,812.5600	5.8126	6,043.6000	6.0436	3.975	0	0	0
2023/07/07	R213	02/05/2024			Bond Future	11.4399	80.6592	11.5109	80.3745	0.621	0.0000	0.0000	0
2023/07/07	R213	02/05/2024	10.28	Call	Bond Future	1,041.9300	1.0419	992.2000	0.9922	(4.773)	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
2023/07/07	R213	02/05/2024	10.28	Put	Bond Future	5,876.6800	5.8767	6,111.7100	6.1117	3.999	0	0	0
2023/07/07	R213	02/05/2024	10.29	Call	Bond Future	1,053.0500	1.0531	1,001.4500	1.0014	(4.900)	0	0	0
2023/07/07	R213	02/05/2024	10.29	Put	Bond Future	5,844.5700	5.8446	6,077.7300	6.0777	3.989	0	0	0
2023/07/07	R213	01/08/2024	10.86	Call	Bond Future	1,916.5800	1.9166	1,777.7600	1.7778	(7.243)	0	0	0
2023/07/07	R213	01/08/2024	10.86	Put	Bond Future	4,644.9400	4.6449	4,788.0300	4.7880	3.081	0	0	0
2023/07/07	R213	01/08/2024	10.87	Call	Bond Future	1,932.9800	1.9330	1,792.5400	1.7925	(7.265)	0	0	0
2023/07/07	R213	01/08/2024	10.87	Put	Bond Future	4,620.5700	4.6206	4,762.0400	4.7620	3.062	0	0	0
2023/07/07	R213	01/08/2024			Bond Future	11.5432	82.4913	11.6155	82.2094	0.626	0.0000	0.0000	0
2023/07/07	R213	01/08/2024	10.88	Call	Bond Future	1,949.1200	1.9491	1,807.7200	1.8077	(7.255)	0	0	0
2023/07/07	R213	01/08/2024	10.88	Put	Bond Future	4,595.9700	4.5960	4,736.4800	4.7365	3.057	0	0	0
2023/07/07	R214	03/08/2023	12.14	Call	Bond Future	503.4700	0.5035	367.2700	0.3673	(27.052)	0	0	0
2023/07/07	R214	03/08/2023	12.14	Put	Bond Future	1,896.5700	1.8966	2,035.7600	2.0358	7.339	0	0	0
2023/07/07	R214	03/08/2023	12.15	Call	Bond Future	518.8500	0.5188	380.1100	0.3801	(26.740)	0	0	0
2023/07/07	R214	03/08/2023	12.15	Put	Bond Future	1,863.7200	1.8637	2,000.3700	2.0004	7.332	0	0	0
2023/07/07	R214	03/08/2023			Bond Future	12.4341	60.8451	12.4936	60.5697	0.478	0.0000	0.0000	19,414
2023/07/07	R214	03/08/2023	12.16	Call	Bond Future	534.5200	0.5345	393.2500	0.3933	(26.429)	0	0	0
2023/07/07	R214	03/08/2023	12.16	Put	Bond Future	1,831.2300	1.8312	1,965.3500	1.9653	7.324	0	0	0
2023/07/07	R214	02/11/2023	11.45	Put	Bond Future	5,864.7300	5.8647	6,049.4900	6.0495	3.150	0	0	0
2023/07/07	R214	02/11/2023	11.46	Call	Bond Future	496.5100	0.4965	398.5500	0.3985	(19.730)	0	0	0
2023/07/07	R214	02/11/2023	11.46	Put	Bond Future	5,821.3500	5.8213	6,003.9500	6.0039	3.137	0	0	0
2023/07/07	R214	02/11/2023			Bond Future	12.5435	58.8811	12.6049	58.6005	0.490	0.0000	0.0000	104
2023/07/07	R214	02/11/2023	11.45	Call	Bond Future	487.2400	0.4872	391.4400	0.3914	(19.662)	0	0	0
2023/07/07	R214	02/11/2023	11.47	Call	Bond Future	505.9900	0.5060	405.8500	0.4059	(19.791)	0	0	0
2023/07/07	R214	02/11/2023	11.47	Put	Bond Future	5,778.2400	5.7782	5,958.6600	5.9587	3.122	0	0	0
2023/07/07	R214	01/02/2024	12.16	Call	Bond Future	1,948.7500	1.9488	1,739.5700	1.7396	(10.734)	0	0	0
2023/07/07	R214	01/02/2024	12.16	Put	Bond Future	4,239.1300	4.2391	4,315.4300	4.3154	1.800	0	0	0
2023/07/07	R214	01/02/2024			Bond Future	12.6510	60.2202	12.7144	59.9347	0.501	0.0000	0.0000	0
2023/07/07	R214	01/02/2024	12.14	Call	Bond Future	1,909.7800	1.9098	1,703.8600	1.7039	(10.782)	0	0	0
2023/07/07	R214	01/02/2024	12.14	Put	Bond Future	4,296.4700	4.2965	4,376.0300	4.3760	1.852	0	0	0
2023/07/07	R214	01/02/2024	12.15	Call	Bond Future	1,929.2100	1.9292	1,721.6600	1.7217	(10.758)	0	0	0
2023/07/07	R214	01/02/2024	12.15	Put	Bond Future	4,267.7200	4.2677	4,345.6500	4.3456	1.826	0	0	0
2023/07/07	R214	02/05/2024	11.46	Call	Bond Future	1,210.0200	1.2100	1,091.4500	1.0914	(9.799)	0	0	0
2023/07/07	R214	02/05/2024	11.46	Put	Bond Future	7,473.7100	7.4737	7,655.9800	7.6560	2.439	0	0	0
2023/07/07	R214	02/05/2024	11.47	Call	Bond Future	1,221.1800	1.2212	1,101.9000	1.1019	(9.768)	0	0	0
2023/07/07	R214	02/05/2024	11.47	Put	Bond Future	7,432.4300	7.4324	7,613.9900	7.6140	2.443	0	0	0
2023/07/07	R214	02/05/2024			Bond Future	12.7526	58.2927	12.8202	57.9919	0.530	0.0000	0.0000	0
2023/07/07	R214	02/05/2024	11.48	Call	Bond Future	1,232.5900	1.2326	1,112.5800	1.1126	(9.736)	0	0	0
2023/07/07	R214	02/05/2024	11.48	Put	Bond Future	7,391.4600	7.3915	7,572.2900	7.5723	2.446	0	0	0
2023/07/07	R214	01/08/2024	12.18	Call	Bond Future	2,521.5100	2.5215	2,283.6400	2.2836	(9.434)	0	0	0
2023/07/07	R214	01/08/2024	12.18	Put	Bond Future	5,647.0900	5.6471	5,710.0900	5.7101	1.116	0	0	0
2023/07/07	R214	01/08/2024			Bond Future	12.8599	59.6163	12.9284	59.3154	0.533	0.0000	0.0000	0
2023/07/07	R214	01/08/2024	12.16	Call	Bond Future	2,484.0900	2.4841	2,249.1500	2.2491	(9.458)	0	0	0
2023/07/07	R214	01/08/2024	12.16	Put	Bond Future	5,705.6100	5.7056	5,771.5400	5.7715	1.156	0	0	0
2023/07/07	R214	01/08/2024	12.17	Call	Bond Future	2,502.6500	2.5026	2,266.2400	2.2662	(9.446)	0	0	0
2023/07/07	R214	01/08/2024	12.17	Put	Bond Future	5,676.1700	5.6762	5,740.6300	5.7406	1.136	0	0	0
2023/07/07	R248	03/08/2023	11.80	Call	Bond Future	100.4600	0.1005	64.8400	0.0648	(35.457)	0	0	1,100

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
2023/07/07	R248	03/08/2023	11.80	Put	Bond Future	4,703.3900	4.7034	4,971.6400	4.9716	5.703	0	0	0
2023/07/07	R248	03/08/2023	12.11	Call	Bond Future	357.9900	0.3580	265.6900	0.2657	(25.783)	0	0	0
2023/07/07	R248	03/08/2023	12.11	Put	Bond Future	3,060.8400	3.0608	3,272.4100	3.2724	6.912	0	0	0
2023/07/07	R248	03/08/2023			Bond Future	12.5762	74.9106	12.6306	74.6068	0.432	0.0000	0.0000	97,118
2023/07/07	R248	03/08/2023	12.09	Call	Bond Future	333.2400	0.3332	245.4200	0.2454	(26.353)	0	0	0
2023/07/07	R248	03/08/2023	12.09	Put	Bond Future	3,156.1200	3.1561	3,372.1700	3.3722	6.845	0	0	0
2023/07/07	R248	03/08/2023	12.10	Call	Bond Future	345.4600	0.3455	255.4100	0.2554	(26.067)	0	0	0
2023/07/07	R248	03/08/2023	12.10	Put	Bond Future	3,108.2800	3.1083	3,322.1000	3.3221	6.879	0	0	0
2023/07/07	R248	03/08/2023	12.30	Call	Bond Future	660.2200	0.6602	522.4600	0.5225	(20.866)	0	0	1,100
2023/07/07	R248	03/08/2023	12.30	Put	Bond Future	2,239.7200	2.2397	2,405.8300	2.4058	7.417	0	0	0
2023/07/07	R248	03/08/2023	13.20	Call	Bond Future	3,670.9300	3.6709	3,383.9500	3.3839	(7.818)	0	0	0
2023/07/07	R248	03/08/2023	13.20	Put	Bond Future	320.4300	0.3204	337.3200	0.3373	5.271	0	0	1,100
2023/07/07	R248	02/11/2023	12.50	Call	Bond Future	2,348.8000	2.3488	2,073.4200	2.0734	(11.724)	0	0	220
2023/07/07	R248	02/11/2023	13.60	Call	Bond Future	5,984.2500	5.9842	5,641.4000	5.6414	(5.729)	0	0	0
2023/07/07	R248	02/11/2023	13.60	Put	Bond Future	1,275.0400	1.2750	1,241.6400	1.2416	(2.620)	0	0	220
2023/07/07	R248	02/11/2023	11.47	Call	Bond Future	483.4500	0.4834	402.6200	0.4026	(16.719)	0	0	0
2023/07/07	R248	02/11/2023	11.48	Call	Bond Future	492.1500	0.4922	410.2000	0.4102	(16.651)	0	0	0
2023/07/07	R248	02/11/2023	11.49	Put	Bond Future	7,733.3100	7.7333	7,959.8700	7.9599	2.930	0	0	0
2023/07/07	R248	02/11/2023			Bond Future	12.6919	72.1127	12.7482	71.8033	0.444	0.0000	0.0000	169,458
2023/07/07	R248	02/11/2023	11.80	Call	Bond Future	882.5100	0.8825	724.7000	0.7247	(17.882)	0	0	220
2023/07/07	R248	02/11/2023	11.80	Put	Bond Future	6,128.3800	6.1284	6,280.0200	6.2800	2.474	0	0	0
2023/07/07	R248	02/11/2023	12.50	Put	Bond Future	3,422.3200	3.4223	3,456.3900	3.4564	0.996	0	0	0
2023/07/07	R248	02/11/2023	11.47	Put	Bond Future	7,847.1900	7.8472	8,075.8100	8.0758	2.913	0	0	0
2023/07/07	R248	02/11/2023	11.48	Put	Bond Future	7,790.2000	7.7902	8,017.7000	8.0177	2.920	0	0	0
2023/07/07	R248	02/11/2023	11.49	Call	Bond Future	500.8600	0.5009	417.9700	0.4180	(16.550)	0	0	0
2023/07/07	R248	01/02/2024	12.14	Call	Bond Future	2,093.3000	2.0933	1,853.0900	1.8531	(11.475)	0	0	0
2023/07/07	R248	01/02/2024	12.14	Put	Bond Future	5,884.0900	5.8841	5,958.6700	5.9587	1.267	0	0	0
2023/07/07	R248	01/02/2024	12.15	Call	Bond Future	2,115.3000	2.1153	1,873.3300	1.8733	(11.439)	0	0	0
2023/07/07	R248	01/02/2024	12.15	Put	Bond Future	5,846.5200	5.8465	5,919.3400	5.9193	1.246	0	0	0
2023/07/07	R248	01/02/2024			Bond Future	12.8063	73.7528	12.8645	73.4380	0.455	0.0000	0.0000	0
2023/07/07	R248	01/02/2024	12.16	Call	Bond Future	2,137.4100	2.1374	1,893.4900	1.8935	(11.412)	0	0	0
2023/07/07	R248	01/02/2024	12.16	Put	Bond Future	5,809.1400	5.8091	5,880.0100	5.8800	1.220	0	0	0
2023/07/07	R248	02/05/2024	11.46	Call	Bond Future	1,331.1500	1.3312	1,190.6500	1.1906	(10.555)	0	0	0
2023/07/07	R248	02/05/2024	11.47	Call	Bond Future	1,343.7500	1.3438	1,202.3900	1.2024	(10.520)	0	0	0
2023/07/07	R248	02/05/2024	11.48	Put	Bond Future	9,855.0100	9.8550	10,045.6100	10.0456	1.934	0	0	0
2023/07/07	R248	02/05/2024			Bond Future	12.9145	70.9906	12.9770	70.6578	0.484	0.0000	0.0000	13,000
2023/07/07	R248	02/05/2024	11.46	Put	Bond Future	9,960.9600	9.9610	10,153.2600	10.1533	1.931	0	0	0
2023/07/07	R248	02/05/2024	11.47	Put	Bond Future	9,907.9000	9.9079	10,099.3400	10.0993	1.932	0	0	0
2023/07/07	R248	02/05/2024	11.48	Call	Bond Future	1,356.4200	1.3564	1,214.2200	1.2142	(10.483)	0	0	0
2023/07/07	R248	01/08/2024	12.30	Call	Bond Future	3,028.5800	3.0286	2,744.2200	2.7442	(9.389)	0	0	0
2023/07/07	R248	01/08/2024	12.30	Put	Bond Future	7,065.1000	7.0651	7,112.7500	7.1127	0.674	0	0	0
2023/07/07	R248	01/08/2024	12.31	Call	Bond Future	3,050.9300	3.0509	2,765.1400	2.7651	(9.367)	0	0	0
2023/07/07	R248	01/08/2024	12.31	Put	Bond Future	7,029.2700	7.0293	7,075.4900	7.0755	0.658	0	0	0
2023/07/07	R248	01/08/2024			Bond Future	13.0290	72.6022	13.0924	72.2702	0.486	0.0000	0.0000	0
2023/07/07	R248	01/08/2024	12.32	Call	Bond Future	3,073.6600	3.0737	2,786.1400	2.7861	(9.354)	0	0	0
2023/07/07	R248	01/08/2024	12.32	Put	Bond Future	6,993.9000	6.9939	7,038.3900	7.0384	0.636	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
Total											1535681	