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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/07/2023 TO 10/07/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/10	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/10	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/10	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/10	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/10	2025	03/08/2023		Bond Future	169.8542	169.8542	169.8026	169.8026	(0.030)	0.0000	0.0000	1,376
2023/07/10	2025	02/11/2023		Bond Future	173.6374	173.6374	173.5843	173.5843	(0.031)	0.0000	0.0000	4,821
2023/07/10	2025	01/02/2024		Bond Future	175.8369	175.8369	175.7825	175.7825	(0.031)	0.0000	0.0000	0
2023/07/10	2025	02/05/2024		Bond Future	179.8777	179.8777	179.8223	179.8223	(0.031)	0.0000	0.0000	0
2023/07/10	2025	01/08/2024		Bond Future	182.1840	182.1840	182.1278	182.1278	(0.031)	0.0000	0.0000	0
2023/07/10	2029	03/08/2023		Bond Future	122.9952	122.9952	123.1903	123.1903	0.159	0.0000	0.0000	1,897
2023/07/10	2029	02/11/2023		Bond Future	124.4028	124.4028	124.6023	124.6023	0.160	0.0000	0.0000	1,145

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
2023/07/10	2029	01/02/2024			Bond Future	127.2641	127.2641	127.4679	127.4679	0.160	0.0000	0.0000	0
2023/07/10	2029	02/05/2024			Bond Future	128.8205	128.8205	129.0292	129.0292	0.162	0.0000	0.0000	0
2023/07/10	2029	01/08/2024			Bond Future	131.7909	131.7909	132.0047	132.0047	0.162	0.0000	0.0000	0
2023/07/10	2030	03/08/2023	10.40	Call	Bond Future	197.7700	0.1978	144.8600	0.1449	(26.753)	0	0	1,012
2023/07/10	2030	03/08/2023	10.65	Call	Bond Future	567.4800	0.5675	468.5100	0.4685	(17.440)	0	0	350
2023/07/10	2030	03/08/2023	10.65	Put	Bond Future	1,143.4200	1.1434	1,188.3200	1.1883	3.927	0	0	0
2023/07/10	2030	03/08/2023	11.34	Call	Bond Future	2,524.9300	2.5249	2,369.2000	2.3692	(6.168)	0	0	0
2023/07/10	2030	03/08/2023	11.34	Put	Bond Future	239.8000	0.2398	227.9400	0.2279	(4.946)	0	0	0
2023/07/10	2030	03/08/2023	12.89	Call	Bond Future	8,297.6000	8.2976	8,152.5600	8.1526	(1.748)	0	0	0
2023/07/10	2030	03/08/2023	12.89	Put	Bond Future	3.2600	0.0033	2.0900	0.0021	(35.890)	0	0	350
2023/07/10	2030	03/08/2023	11.35	Call	Bond Future	2,559.6600	2.5597	2,403.8100	2.4038	(6.089)	0	0	0
2023/07/10	2030	03/08/2023	11.36	Put	Bond Future	228.2100	0.2282	216.1300	0.2161	(5.293)	0	0	0
2023/07/10	2030	03/08/2023			Bond Future	10.7866	87.4158	10.8209	87.2720	0.318	0.0000	0.0000	63,366
2023/07/10	2030	03/08/2023	10.40	Put	Bond Future	1,840.2300	1.8402	1,931.1900	1.9312	4.943	0	0	0
2023/07/10	2030	03/08/2023	11.35	Put	Bond Future	233.9400	0.2339	221.9600	0.2220	(5.121)	0	0	0
2023/07/10	2030	03/08/2023	11.36	Call	Bond Future	2,594.5000	2.5945	2,438.5500	2.4385	(6.011)	0	0	0
2023/07/10	2030	03/08/2023	12.59	Call	Bond Future	7,183.3200	7.1833	7,036.8300	7.0368	(2.039)	0	0	0
2023/07/10	2030	03/08/2023	12.59	Put	Bond Future	8.8600	0.0089	6.2400	0.0062	(29.571)	0	0	1,012
2023/07/10	2030	02/11/2023	12.27	Put	Bond Future	401.1400	0.4011	406.6400	0.4066	1.371	0	0	500
2023/07/10	2030	02/11/2023	11.43	Call	Bond Future	3,259.9300	3.2599	3,137.1800	3.1372	(3.765)	0	0	0
2023/07/10	2030	02/11/2023	11.43	Put	Bond Future	1,046.9400	1.0469	1,071.3700	1.0714	2.333	0	0	500
2023/07/10	2030	02/11/2023	10.80	Call	Bond Future	1,721.1300	1.7211	1,627.0500	1.6271	(5.466)	0	0	0
2023/07/10	2030	02/11/2023	10.80	Put	Bond Future	2,041.3300	2.0413	2,094.4300	2.0944	2.601	0	0	0
2023/07/10	2030	02/11/2023	10.81	Call	Bond Future	1,741.5600	1.7416	1,646.9200	1.6469	(5.434)	0	0	0
2023/07/10	2030	02/11/2023	10.81	Put	Bond Future	2,020.8200	2.0208	2,073.3600	2.0734	2.600	0	0	0
2023/07/10	2030	02/11/2023	10.07	Call	Bond Future	628.9700	0.6290	576.6800	0.5767	(8.314)	0	0	800
2023/07/10	2030	02/11/2023	10.07	Put	Bond Future	4,004.0700	4.0041	4,098.9600	4.0990	2.370	0	0	0
2023/07/10	2030	02/11/2023	10.39	Call	Bond Future	1,009.8600	1.0099	939.4600	0.9395	(6.971)	0	0	500
2023/07/10	2030	02/11/2023	9.57	Call	Bond Future	284.2200	0.2842	254.3800	0.2544	(10.499)	0	0	800
2023/07/10	2030	02/11/2023	9.57	Put	Bond Future	5,828.9100	5.8289	5,946.2500	5.9463	2.013	0	0	0
2023/07/10	2030	02/11/2023			Bond Future	10.8784	89.3415	10.9145	89.1943	0.332	0.0000	0.0000	37,700
2023/07/10	2030	02/11/2023	12.27	Call	Bond Future	5,849.9200	5.8499	5,708.2400	5.7082	(2.422)	0	0	0
2023/07/10	2030	02/11/2023	11.12	Call	Bond Future	2,442.1700	2.4422	2,331.9300	2.3319	(4.514)	0	0	500
2023/07/10	2030	02/11/2023	11.12	Put	Bond Future	1,463.9900	1.4640	1,500.9300	1.5009	2.523	0	0	0
2023/07/10	2030	02/11/2023	11.57	Call	Bond Future	3,659.3700	3.6594	3,532.0500	3.5320	(3.479)	0	0	0
2023/07/10	2030	02/11/2023	11.57	Put	Bond Future	896.0200	0.8960	915.8800	0.9159	2.216	0	0	800
2023/07/10	2030	02/11/2023	10.82	Call	Bond Future	1,762.1100	1.7621	1,666.9300	1.6669	(5.401)	0	0	0
2023/07/10	2030	02/11/2023	10.82	Put	Bond Future	2,000.4500	2.0004	2,052.4500	2.0525	2.599	0	0	0
2023/07/10	2030	02/11/2023	10.39	Put	Bond Future	3,029.6600	3.0297	3,106.4400	3.1064	2.534	0	0	0
2023/07/10	2030	02/11/2023	10.62	Call	Bond Future	1,378.6900	1.3787	1,294.7700	1.2948	(6.087)	0	0	500
2023/07/10	2030	02/11/2023	10.62	Put	Bond Future	2,440.0100	2.4400	2,503.2700	2.5033	2.593	0	0	0
2023/07/10	2030	02/11/2023	9.89	Call	Bond Future	471.9500	0.4720	428.8900	0.4289	(9.124)	0	0	500
2023/07/10	2030	02/11/2023	9.89	Put	Bond Future	4,620.7300	4.6207	4,724.8500	4.7249	2.253	0	0	0
2023/07/10	2030	01/02/2024	11.86	Put	Bond Future	1,183.2400	1.1832	1,210.2500	1.2103	2.283	0	0	500
2023/07/10	2030	01/02/2024	12.10	Put	Bond Future	976.1400	0.9761	997.6700	0.9977	2.206	0	0	400
2023/07/10	2030	01/02/2024	11.37	Call	Bond Future	3,333.6200	3.3336	3,224.4100	3.2244	(3.276)	0	0	0
2023/07/10	2030	01/02/2024	11.37	Put	Bond Future	1,746.5800	1.7466	1,788.0300	1.7880	2.373	0	0	0

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2023/07/10	2030	01/02/2024	11.85	Call	Bond Future	4,608.4100	4.6084	4,485.0100	4.4850	(2.678)	0	0	0
2023/07/10	2030	01/02/2024	11.85	Put	Bond Future	1,192.8100	1.1928	1,220.0700	1.2201	2.285	0	0	500
2023/07/10	2030	01/02/2024	10.16	Call	Bond Future	1,079.1800	1.0792	1,019.9300	1.0199	(5.490)	0	0	200
2023/07/10	2030	01/02/2024	10.16	Put	Bond Future	4,328.5300	4.3285	4,419.9400	4.4199	2.112	0	0	0
2023/07/10	2030	01/02/2024	11.00	Call	Bond Future	2,475.2800	2.4753	2,379.9200	2.3799	(3.852)	0	0	0
2023/07/10	2030	01/02/2024	9.93	Call	Bond Future	837.0000	0.8370	786.9800	0.7870	(5.976)	0	0	1,360
2023/07/10	2030	01/02/2024	9.93	Put	Bond Future	5,043.9300	5.0439	5,144.5700	5.1446	1.995	0	0	0
2023/07/10	2030	01/02/2024	10.00	Call	Bond Future	898.2700	0.8983	845.7200	0.8457	(5.850)	0	0	500
2023/07/10	2030	01/02/2024	10.00	Put	Bond Future	4,812.4300	4.8124	4,910.5400	4.9105	2.039	0	0	0
2023/07/10	2030	01/02/2024	9.57	Put	Bond Future	6,305.9300	6.3059	6,418.4400	6.4184	1.784	0	0	0
2023/07/10	2030	01/02/2024	9.89	Put	Bond Future	5,178.3000	5.1783	5,280.3500	5.2803	1.971	0	0	0
2023/07/10	2030	01/02/2024			Bond Future	10.9637	87.3693	11.0019	87.2186	0.348	0.0000	0.0000	0
2023/07/10	2030	01/02/2024	11.86	Call	Bond Future	4,636.4100	4.6364	4,512.7600	4.5128	(2.667)	0	0	0
2023/07/10	2030	01/02/2024	12.10	Call	Bond Future	5,324.6900	5.3247	5,195.5600	5.1956	(2.425)	0	0	0
2023/07/10	2030	01/02/2024	11.75	Call	Bond Future	4,330.8300	4.3308	4,210.0300	4.2100	(2.789)	0	0	0
2023/07/10	2030	01/02/2024	11.75	Put	Bond Future	1,292.1000	1.2921	1,321.9600	1.3220	2.311	0	0	200
2023/07/10	2030	01/02/2024	11.31	Call	Bond Future	3,185.9000	3.1859	3,078.7800	3.0788	(3.362)	0	0	0
2023/07/10	2030	01/02/2024	11.31	Put	Bond Future	1,830.9400	1.8309	1,874.4800	1.8745	2.378	0	0	1,360
2023/07/10	2030	01/02/2024	11.35	Call	Bond Future	3,284.0800	3.2841	3,175.5600	3.1756	(3.304)	0	0	0
2023/07/10	2030	01/02/2024	11.35	Put	Bond Future	1,774.3100	1.7743	1,816.4500	1.8165	2.375	0	0	0
2023/07/10	2030	01/02/2024	11.36	Call	Bond Future	3,308.6800	3.3087	3,199.8100	3.1998	(3.290)	0	0	0
2023/07/10	2030	01/02/2024	11.36	Put	Bond Future	1,760.2700	1.7603	1,802.0600	1.8021	2.374	0	0	0
2023/07/10	2030	01/02/2024	10.39	Call	Bond Future	1,380.8500	1.3809	1,311.7100	1.3117	(5.007)	0	0	500
2023/07/10	2030	01/02/2024	10.39	Put	Bond Future	3,685.0900	3.6851	3,766.6100	3.7666	2.212	0	0	0
2023/07/10	2030	01/02/2024	11.00	Put	Bond Future	2,332.0300	2.3320	2,387.3300	2.3873	2.371	0	0	700
2023/07/10	2030	01/02/2024	10.07	Call	Bond Future	974.5700	0.9746	919.1200	0.9191	(5.690)	0	0	400
2023/07/10	2030	01/02/2024	10.07	Put	Bond Future	4,597.1300	4.5971	4,692.3400	4.6923	2.071	0	0	0
2023/07/10	2030	01/02/2024	9.57	Call	Bond Future	574.6700	0.5747	536.5200	0.5365	(6.639)	0	0	400
2023/07/10	2030	01/02/2024	9.89	Call	Bond Future	803.5500	0.8036	754.9400	0.7549	(6.049)	0	0	500
2023/07/10	2030	02/05/2024	11.12	Put	Bond Future	2,665.4500	2.6655	2,724.8800	2.7249	2.230	0	0	0
2023/07/10	2030	02/05/2024	12.38	Call	Bond Future	6,064.2000	6.0642	5,936.2000	5.9362	(2.111)	0	0	0
2023/07/10	2030	02/05/2024	12.38	Put	Bond Future	1,198.3600	1.1984	1,224.3800	1.2244	2.171	0	0	1,080
2023/07/10	2030	02/05/2024	10.62	Call	Bond Future	1,930.7500	1.9307	1,854.5300	1.8545	(3.948)	0	0	500
2023/07/10	2030	02/05/2024	10.62	Put	Bond Future	3,640.3900	3.6404	3,718.1900	3.7182	2.137	0	0	0
2023/07/10	2030	02/05/2024	10.82	Call	Bond Future	2,286.6900	2.2867	2,202.9100	2.2029	(3.664)	0	0	1,080
2023/07/10	2030	02/05/2024	10.82	Put	Bond Future	3,216.8900	3.2169	3,287.1300	3.2871	2.183	0	0	0
2023/07/10	2030	02/05/2024	9.81	Call	Bond Future	907.3100	0.9073	860.4300	0.8604	(5.167)	0	0	0
2023/07/10	2030	02/05/2024	9.81	Put	Bond Future	5,862.7300	5.8627	5,969.8700	5.9699	1.827	0	0	0
2023/07/10	2030	02/05/2024	9.82	Call	Bond Future	915.8500	0.9158	868.6600	0.8687	(5.153)	0	0	0
2023/07/10	2030	02/05/2024	9.82	Put	Bond Future	5,830.3100	5.8303	5,937.1400	5.9371	1.832	0	0	0
2023/07/10	2030	02/05/2024	9.66	Call	Bond Future	789.1100	0.7891	746.7300	0.7467	(5.371)	0	0	1,000
2023/07/10	2030	02/05/2024	9.66	Put	Bond Future	6,361.6500	6.3616	6,473.2900	6.4733	1.755	0	0	0
2023/07/10	2030	02/05/2024			Bond Future	11.0616	89.3567	11.1019	89.2027	0.364	0.0000	0.0000	0
2023/07/10	2030	02/05/2024	13.15	Call	Bond Future	8,261.8500	8.2618	8,122.3800	8.1224	(1.688)	0	0	0
2023/07/10	2030	02/05/2024	13.15	Put	Bond Future	711.1500	0.7111	725.7000	0.7257	2.046	0	0	500
2023/07/10	2030	02/05/2024	11.12	Call	Bond Future	2,888.5100	2.8885	2,793.9200	2.7939	(3.275)	0	0	500
2023/07/10	2030	02/05/2024	11.94	Call	Bond Future	4,866.6400	4.8666	4,747.9700	4.7480	(2.438)	0	0	0
2023/07/10	2030	02/05/2024	11.94	Put	Bond Future	1,586.0400	1.5860	1,621.3900	1.6214	2.229	0	0	1,000

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2023/07/10	2030	02/05/2024	10.16	Call	Bond Future	1,265.5800	1.2656	1,206.7800	1.2068	(4.646)	0	0	1,000
2023/07/10	2030	02/05/2024	10.16	Put	Bond Future	4,800.7400	4.8007	4,895.9600	4.8960	1.983	0	0	0
2023/07/10	2030	02/05/2024	9.83	Call	Bond Future	924.2000	0.9242	876.7100	0.8767	(5.138)	0	0	0
2023/07/10	2030	02/05/2024	9.83	Put	Bond Future	5,797.7200	5.7977	5,904.2500	5.9042	1.837	0	0	0
2023/07/10	2030	01/08/2024	10.37	Call	Bond Future	1,651.0500	1.6510	1,585.6300	1.5856	(3.962)	0	0	0
2023/07/10	2030	01/08/2024	10.37	Put	Bond Future	4,660.9500	4.6610	4,752.8800	4.7529	1.972	0	0	0
2023/07/10	2030	01/08/2024	10.38	Call	Bond Future	1,664.9500	1.6650	1,599.1900	1.5992	(3.950)	0	0	0
2023/07/10	2030	01/08/2024	10.38	Put	Bond Future	4,636.3600	4.6364	4,727.9500	4.7280	1.975	0	0	0
2023/07/10	2030	01/08/2024			Bond Future	11.1683	87.3908	11.2109	87.2335	0.382	0.0000	0.0000	0
2023/07/10	2030	01/08/2024	10.39	Call	Bond Future	1,678.9300	1.6789	1,612.8200	1.6128	(3.938)	0	0	0
2023/07/10	2030	01/08/2024	10.39	Put	Bond Future	4,611.8600	4.6119	4,703.1000	4.7031	1.978	0	0	0
2023/07/10	2032	03/08/2023	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,500
2023/07/10	2032	03/08/2023	9.60	Put	Bond Future	9,437.3700	9.4374	9,624.1800	9.6242	1.979	0	0	0
2023/07/10	2032	03/08/2023	10.30	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	7,500
2023/07/10	2032	03/08/2023	10.30	Put	Bond Future	5,696.4900	5.6965	5,883.2800	5.8833	3.279	0	0	0
2023/07/10	2032	03/08/2023	12.04	Call	Bond Future	3,017.9200	3.0179	2,821.2500	2.8213	(6.517)	0	0	3,000
2023/07/10	2032	03/08/2023	12.04	Put	Bond Future	239.2800	0.2393	229.4200	0.2294	(4.121)	0	0	3,000
2023/07/10	2032	03/08/2023	11.77	Call	Bond Future	1,993.0000	1.9930	1,807.5000	1.8075	(9.308)	0	0	0
2023/07/10	2032	03/08/2023	11.77	Put	Bond Future	457.1200	0.4571	458.4300	0.4584	0.287	0	0	0
2023/07/10	2032	03/08/2023	11.90	Call	Bond Future	2,473.0900	2.4731	2,280.4400	2.2804	(7.790)	0	0	5,000
2023/07/10	2032	03/08/2023	11.90	Put	Bond Future	335.6700	0.3357	329.8300	0.3298	(1.740)	0	0	0
2023/07/10	2032	03/08/2023	11.55	Call	Bond Future	1,260.6200	1.2606	1,097.8800	1.0979	(12.910)	0	0	0
2023/07/10	2032	03/08/2023	11.55	Put	Bond Future	756.3100	0.7563	780.3800	0.7804	3.183	0	0	7,500
2023/07/10	2032	03/08/2023			Bond Future	11.4438	85.6626	11.4830	85.4758	0.343	0.0000	0.0000	88,687
2023/07/10	2032	03/08/2023	11.45	Call	Bond Future	972.2700	0.9723	825.2300	0.8252	(15.123)	0	0	0
2023/07/10	2032	03/08/2023	11.45	Put	Bond Future	942.5800	0.9426	982.3500	0.9823	4.219	0	0	7,500
2023/07/10	2032	03/08/2023	12.00	Call	Bond Future	2,860.3000	2.8603	2,664.4500	2.6644	(6.847)	0	0	5,000
2023/07/10	2032	03/08/2023	12.00	Put	Bond Future	264.1700	0.2642	255.1300	0.2551	(3.422)	0	0	0
2023/07/10	2032	03/08/2023	11.76	Call	Bond Future	1,957.3800	1.9574	1,772.6000	1.7726	(9.440)	0	0	0
2023/07/10	2032	03/08/2023	11.76	Put	Bond Future	468.0200	0.4680	470.0500	0.4701	0.434	0	0	0
2023/07/10	2032	03/08/2023	11.50	Call	Bond Future	1,113.0300	1.1130	957.6800	0.9577	(13.957)	0	0	11,000
2023/07/10	2032	03/08/2023	11.50	Put	Bond Future	845.5800	0.8456	877.0400	0.8770	3.721	0	0	11,000
2023/07/10	2032	03/08/2023	11.75	Call	Bond Future	1,921.9800	1.9220	1,737.9400	1.7379	(9.576)	0	0	0
2023/07/10	2032	03/08/2023	11.75	Put	Bond Future	479.1700	0.4792	481.9400	0.4819	0.578	0	0	0
2023/07/10	2032	02/11/2023	11.90	Call	Bond Future	3,158.8800	3.1589	3,012.8000	3.0128	(4.624)	0	0	0
2023/07/10	2032	02/11/2023	11.90	Put	Bond Future	1,558.0600	1.5581	1,603.0100	1.6030	2.885	0	0	0
2023/07/10	2032	02/11/2023	11.24	Call	Bond Future	1,512.8200	1.5128	1,410.1600	1.4102	(6.786)	0	0	0
2023/07/10	2032	02/11/2023	11.24	Put	Bond Future	2,983.5800	2.9836	3,071.9500	3.0719	2.962	0	0	0
2023/07/10	2032	02/11/2023	10.71	Call	Bond Future	691.1700	0.6912	627.8000	0.6278	(9.169)	0	0	500
2023/07/10	2032	02/11/2023	11.09	Put	Bond Future	3,423.1800	3.4232	3,522.8700	3.5229	2.912	0	0	0
2023/07/10	2032	02/11/2023	10.59	Call	Bond Future	563.1700	0.5632	508.0300	0.5080	(9.791)	0	0	500
2023/07/10	2032	02/11/2023	10.59	Put	Bond Future	5,209.9700	5.2100	5,345.8600	5.3459	2.608	0	0	0
2023/07/10	2032	02/11/2023			Bond Future	11.5520	83.3866	11.5931	83.1955	0.355	0.0000	0.0000	104,359
2023/07/10	2032	02/11/2023	11.78	Call	Bond Future	2,814.8400	2.8148	2,675.5000	2.6755	(4.950)	0	0	0
2023/07/10	2032	02/11/2023	11.78	Put	Bond Future	1,761.3700	1.7614	1,813.0600	1.8131	2.935	0	0	500
2023/07/10	2032	02/11/2023	12.26	Call	Bond Future	4,282.3700	4.2824	4,119.6900	4.1197	(3.799)	0	0	0
2023/07/10	2032	02/11/2023	12.26	Put	Bond Future	1,068.2900	1.0683	1,096.6400	1.0966	2.654	0	0	500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/10	2032	02/11/2023	11.23	Call	Bond Future	1,493.0700	1.4931	1,391.1600	1.3912	(6.826)	0	0	0
2023/07/10	2032	02/11/2023	11.23	Put	Bond Future	3,011.5400	3.0115	3,100.6600	3.1007	2.959	0	0	0
2023/07/10	2032	02/11/2023	11.28	Call	Bond Future	1,594.0700	1.5941	1,488.4200	1.4884	(6.628)	0	0	0
2023/07/10	2032	02/11/2023	11.28	Put	Bond Future	2,874.3600	2.8744	2,959.7400	2.9597	2.970	0	0	500
2023/07/10	2032	02/11/2023	10.71	Put	Bond Future	4,739.9700	4.7400	4,867.6300	4.8676	2.693	0	0	0
2023/07/10	2032	02/11/2023	11.09	Call	Bond Future	1,233.0900	1.2331	1,141.7500	1.1417	(7.407)	0	0	500
2023/07/10	2032	02/11/2023	11.22	Call	Bond Future	1,473.4700	1.4735	1,372.3100	1.3723	(6.865)	0	0	0
2023/07/10	2032	02/11/2023	11.22	Put	Bond Future	3,039.6800	3.0397	3,129.5500	3.1295	2.957	0	0	0
2023/07/10	2032	01/02/2024	12.50	Call	Bond Future	5,327.0300	5.3270	5,170.6900	5.1707	(2.935)	0	0	0
2023/07/10	2032	01/02/2024	12.73	Call	Bond Future	6,057.4900	6.0575	5,894.2600	5.8943	(2.695)	0	0	0
2023/07/10	2032	01/02/2024	12.73	Put	Bond Future	1,336.5000	1.3365	1,368.8000	1.3688	2.417	0	0	500
2023/07/10	2032	01/02/2024	11.83	Call	Bond Future	3,383.9200	3.3839	3,254.1400	3.2541	(3.835)	0	0	0
2023/07/10	2032	01/02/2024	11.83	Put	Bond Future	2,583.2800	2.5833	2,649.0300	2.6490	2.545	0	0	0
2023/07/10	2032	01/02/2024	11.84	Call	Bond Future	3,410.4000	3.4104	3,280.1500	3.2801	(3.819)	0	0	0
2023/07/10	2032	01/02/2024	11.84	Put	Bond Future	2,564.7900	2.5648	2,630.0700	2.6301	2.545	0	0	0
2023/07/10	2032	01/02/2024	10.78	Call	Bond Future	1,230.4700	1.2305	1,156.9900	1.1570	(5.972)	0	0	200
2023/07/10	2032	01/02/2024	11.09	Call	Bond Future	1,723.9500	1.7240	1,633.3200	1.6333	(5.257)	0	0	500
2023/07/10	2032	01/02/2024	11.09	Put	Bond Future	4,343.0800	4.3431	4,447.9800	4.4480	2.415	0	0	0
2023/07/10	2032	01/02/2024	11.75	Call	Bond Future	3,174.9900	3.1750	3,049.0400	3.0490	(3.967)	0	0	0
2023/07/10	2032	01/02/2024	11.75	Put	Bond Future	2,735.2800	2.7353	2,804.8600	2.8049	2.544	0	0	200
2023/07/10	2032	01/02/2024	10.01	Call	Bond Future	498.8100	0.4988	460.0800	0.4601	(7.764)	0	0	1,200
2023/07/10	2032	01/02/2024	10.01	Put	Bond Future	8,451.4000	8.4514	8,608.2000	8.6082	1.855	0	0	0
2023/07/10	2032	01/02/2024	10.59	Call	Bond Future	982.3200	0.9823	918.9900	0.9190	(6.447)	0	0	500
2023/07/10	2032	01/02/2024			Bond Future	11.6532	85.2852	11.6961	85.0896	0.369	0.0000	0.0000	0
2023/07/10	2032	01/02/2024	12.50	Put	Bond Future	1,583.9100	1.5839	1,623.1000	1.6231	2.474	0	0	200
2023/07/10	2032	01/02/2024	12.62	Call	Bond Future	5,705.0000	5.7050	5,544.9300	5.5449	(2.806)	0	0	0
2023/07/10	2032	01/02/2024	12.62	Put	Bond Future	1,449.6700	1.4497	1,485.1300	1.4851	2.446	0	0	1,200
2023/07/10	2032	01/02/2024	11.85	Call	Bond Future	3,436.9700	3.4370	3,306.2500	3.3063	(3.803)	0	0	0
2023/07/10	2032	01/02/2024	11.85	Put	Bond Future	2,546.4200	2.5464	2,611.2300	2.6112	2.545	0	0	0
2023/07/10	2032	01/02/2024	10.78	Put	Bond Future	5,337.7200	5.3377	5,459.7700	5.4598	2.287	0	0	0
2023/07/10	2032	01/02/2024	10.59	Put	Bond Future	6,018.4000	6.0184	6,150.6000	6.1506	2.197	0	0	0
2023/07/10	2032	01/02/2024	10.76	Call	Bond Future	1,202.5100	1.2025	1,130.1200	1.1301	(6.020)	0	0	1,200
2023/07/10	2032	01/02/2024	10.76	Put	Bond Future	5,406.9200	5.4069	5,530.0600	5.5301	2.277	0	0	0
2023/07/10	2032	02/05/2024	12.90	Call	Bond Future	6,455.3400	6.4553	6,295.2100	6.2952	(2.481)	0	0	0
2023/07/10	2032	02/05/2024	13.18	Call	Bond Future	7,337.0800	7.3371	7,170.0400	7.1700	(2.277)	0	0	0
2023/07/10	2032	02/05/2024	13.18	Put	Bond Future	1,330.7200	1.3307	1,363.5800	1.3636	2.469	0	0	500
2023/07/10	2032	02/05/2024	10.86	Call	Bond Future	1,501.1100	1.5011	1,425.3000	1.4253	(5.050)	0	0	1,000
2023/07/10	2032	02/05/2024	10.86	Put	Bond Future	5,646.0800	5.6461	5,770.1700	5.7702	2.198	0	0	0
2023/07/10	2032	02/05/2024	10.56	Call	Bond Future	1,131.1700	1.1312	1,068.6800	1.0687	(5.524)	0	0	0
2023/07/10	2032	02/05/2024	10.56	Put	Bond Future	6,714.5300	6.7145	6,851.9400	6.8519	2.046	0	0	0
2023/07/10	2032	02/05/2024	10.65	Call	Bond Future	1,228.6600	1.2287	1,162.4100	1.1624	(5.392)	0	0	1,550
2023/07/10	2032	02/05/2024	10.65	Put	Bond Future	6,377.2700	6.3773	6,510.9200	6.5109	2.096	0	0	0
2023/07/10	2032	02/05/2024	10.36	Call	Bond Future	935.7600	0.9358	881.2300	0.8812	(5.827)	0	0	1,000
2023/07/10	2032	02/05/2024	10.36	Put	Bond Future	7,495.2600	7.4953	7,640.6300	7.6406	1.939	0	0	0
2023/07/10	2032	02/05/2024			Bond Future	11.7620	83.0622	11.8070	82.8623	0.383	0.0000	0.0000	0
2023/07/10	2032	02/05/2024	12.90	Put	Bond Future	1,588.2700	1.5883	1,628.0400	1.6280	2.504	0	0	1,000
2023/07/10	2032	02/05/2024	13.35	Call	Bond Future	7,882.7800	7.8828	7,712.0800	7.7121	(2.165)	0	0	0
2023/07/10	2032	02/05/2024	13.35	Put	Bond Future	1,195.4800	1.1955	1,224.6800	1.2247	2.443	0	0	1,550

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/10	2032	02/05/2024	11.09	Call	Bond Future	1,864.7400	1.8647	1,777.7700	1.7778	(4.664)	0	0	500
2023/07/10	2032	02/05/2024	11.09	Put	Bond Future	4,927.5200	4.9275	5,040.4500	5.0405	2.292	0	0	0
2023/07/10	2032	02/05/2024	11.35	Call	Bond Future	2,342.9600	2.3430	2,243.2700	2.2433	(4.255)	0	0	1,550
2023/07/10	2032	02/05/2024	11.35	Put	Bond Future	4,203.4800	4.2035	4,303.6900	4.3037	2.384	0	0	0
2023/07/10	2032	02/05/2024	10.59	Call	Bond Future	1,163.0700	1.1631	1,099.3300	1.0993	(5.480)	0	0	500
2023/07/10	2032	02/05/2024	10.59	Put	Bond Future	6,601.2000	6.6012	6,737.3600	6.7374	2.063	0	0	0
2023/07/10	2032	02/05/2024	10.54	Call	Bond Future	1,110.2800	1.1103	1,048.6100	1.0486	(5.554)	0	0	0
2023/07/10	2032	02/05/2024	10.54	Put	Bond Future	6,790.6300	6.7906	6,928.8600	6.9289	2.036	0	0	0
2023/07/10	2032	02/05/2024	10.55	Call	Bond Future	1,120.6900	1.1207	1,058.6100	1.0586	(5.539)	0	0	0
2023/07/10	2032	02/05/2024	10.55	Put	Bond Future	6,752.5200	6.7525	6,890.3400	6.8903	2.041	0	0	0
2023/07/10	2032	01/08/2024	11.15	Call	Bond Future	1,963.4000	1.9634	1,877.5400	1.8775	(4.373)	0	0	0
2023/07/10	2032	01/08/2024	11.15	Put	Bond Future	5,198.6200	5.1986	5,317.0600	5.3171	2.278	0	0	0
2023/07/10	2032	01/08/2024			Bond Future	11.8764	84.9578	11.9235	84.7535	0.397	0.0000	0.0000	0
2023/07/10	2032	01/08/2024	11.13	Call	Bond Future	1,930.2900	1.9303	1,845.3500	1.8453	(4.400)	0	0	0
2023/07/10	2032	01/08/2024	11.13	Put	Bond Future	5,256.9000	5.2569	5,376.2600	5.3763	2.271	0	0	0
2023/07/10	2032	01/08/2024	11.14	Call	Bond Future	1,946.6400	1.9466	1,861.2400	1.8612	(4.387)	0	0	0
2023/07/10	2032	01/08/2024	11.14	Put	Bond Future	5,227.5400	5.2275	5,346.4400	5.3464	2.274	0	0	0
2023/07/10	2033	03/08/2023			Bond Future	116.4551	116.4551	116.7519	116.7519	0.255	0.0000	0.0000	6,984
2023/07/10	2033	02/11/2023			Bond Future	117.6242	117.6242	117.9275	117.9275	0.258	0.0000	0.0000	290
2023/07/10	2033	01/02/2024			Bond Future	120.3295	120.3295	120.6395	120.6395	0.258	0.0000	0.0000	0
2023/07/10	2033	02/05/2024			Bond Future	121.6316	121.6316	121.9488	121.9488	0.261	0.0000	0.0000	0
2023/07/10	2033	01/08/2024			Bond Future	124.4363	124.4363	124.7611	124.7611	0.261	0.0000	0.0000	0
2023/07/10	2037	03/08/2023	12.12	Call	Bond Future	522.3800	0.5224	411.5100	0.4115	(21.224)	0	0	0
2023/07/10	2037	03/08/2023	12.12	Put	Bond Future	2,105.8100	2.1058	2,197.6400	2.1976	4.361	0	0	0
2023/07/10	2037	03/08/2023	12.13	Call	Bond Future	539.1000	0.5391	426.1700	0.4262	(20.948)	0	0	0
2023/07/10	2037	03/08/2023	12.13	Put	Bond Future	2,068.7600	2.0688	2,158.5300	2.1585	4.339	0	0	0
2023/07/10	2037	03/08/2023			Bond Future	12.4190	74.8436	12.4579	74.6409	0.314	0.0000	0.0000	113,191
2023/07/10	2037	03/08/2023	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,800
2023/07/10	2037	03/08/2023	10.30	Put	Bond Future	12,374.7600	12.3748	12,577.4600	12.5775	1.638	0	0	0
2023/07/10	2037	03/08/2023	11.00	Call	Bond Future	1.3200	0.0013	0.4900	0.0005	(62.879)	0	0	1,800
2023/07/10	2037	03/08/2023	11.00	Put	Bond Future	7,977.6700	7.9777	8,179.5400	8.1795	2.530	0	0	0
2023/07/10	2037	03/08/2023	12.14	Call	Bond Future	556.1000	0.5561	441.1200	0.4411	(20.676)	0	0	0
2023/07/10	2037	03/08/2023	12.14	Put	Bond Future	2,032.0500	2.0321	2,119.7700	2.1198	4.317	0	0	0
2023/07/10	2037	02/11/2023	12.52	Call	Bond Future	2,479.8000	2.4798	2,343.0600	2.3431	(5.514)	0	0	750
2023/07/10	2037	02/11/2023	12.52	Put	Bond Future	2,572.5300	2.5725	2,643.1200	2.6431	2.744	0	0	0
2023/07/10	2037	02/11/2023	13.89	Call	Bond Future	7,148.6300	7.1486	6,952.5800	6.9526	(2.742)	0	0	0
2023/07/10	2037	02/11/2023	13.89	Put	Bond Future	667.7200	0.6677	679.0000	0.6790	1.689	0	0	750
2023/07/10	2037	02/11/2023	11.56	Put	Bond Future	5,894.1900	5.8942	6,041.6000	6.0416	2.501	0	0	0
2023/07/10	2037	02/11/2023	11.57	Call	Bond Future	627.5500	0.6276	566.8700	0.5669	(9.669)	0	0	0
2023/07/10	2037	02/11/2023	11.55	Put	Bond Future	5,939.5900	5.9396	6,087.7600	6.0878	2.495	0	0	0
2023/07/10	2037	02/11/2023			Bond Future	12.5381	76.4923	12.5786	76.2850	0.323	0.0000	0.0000	29,045
2023/07/10	2037	02/11/2023	11.56	Call	Bond Future	616.0400	0.6160	556.1200	0.5561	(9.727)	0	0	0
2023/07/10	2037	02/11/2023	11.57	Put	Bond Future	5,848.9900	5.8490	5,995.6400	5.9956	2.507	0	0	0
2023/07/10	2037	02/11/2023	12.02	Call	Bond Future	1,309.3300	1.3093	1,212.1700	1.2122	(7.421)	0	0	750
2023/07/10	2037	02/11/2023	12.02	Put	Bond Future	4,038.7600	4.0388	4,148.9300	4.1489	2.728	0	0	0
2023/07/10	2037	02/11/2023	11.55	Call	Bond Future	604.6700	0.6047	545.5100	0.5455	(9.784)	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
2023/07/10	2037	01/02/2024	12.93	Call	Bond Future	4,138.6800	4.1387	3,991.0100	3.9910	(3.568)	0	0	0
2023/07/10	2037	01/02/2024	12.93	Put	Bond Future	2,770.6600	2.7707	2,835.1400	2.8351	2.327	0	0	2,500
2023/07/10	2037	01/02/2024	13.93	Put	Bond Future	1,375.0600	1.3751	1,404.1200	1.4041	2.113	0	0	2,500
2023/07/10	2037	01/02/2024	12.33	Call	Bond Future	2,519.9600	2.5200	2,404.3800	2.4044	(4.587)	0	0	0
2023/07/10	2037	01/02/2024	12.33	Put	Bond Future	4,186.4700	4.1865	4,283.0400	4.2830	2.307	0	0	0
2023/07/10	2037	01/02/2024	12.09	Put	Bond Future	4,919.0700	4.9191	5,030.1500	5.0301	2.258	0	0	0
2023/07/10	2037	01/02/2024			Bond Future	12.6550	73.9773	12.6972	73.7652	0.333	0.0000	0.0000	0
2023/07/10	2037	01/02/2024	13.93	Call	Bond Future	7,412.7200	7.4127	7,229.6300	7.2296	(2.470)	0	0	0
2023/07/10	2037	01/02/2024	12.31	Call	Bond Future	2,472.6800	2.4727	2,358.2900	2.3583	(4.626)	0	0	0
2023/07/10	2037	01/02/2024	12.31	Put	Bond Future	4,243.5400	4.2435	4,341.3000	4.3413	2.304	0	0	0
2023/07/10	2037	01/02/2024	12.32	Call	Bond Future	2,496.1500	2.4962	2,381.1700	2.3812	(4.606)	0	0	0
2023/07/10	2037	01/02/2024	12.32	Put	Bond Future	4,214.8100	4.2148	4,311.9800	4.3120	2.305	0	0	0
2023/07/10	2037	01/02/2024	12.09	Call	Bond Future	1,986.2700	1.9863	1,885.2000	1.8852	(5.088)	0	0	2,500
2023/07/10	2037	02/05/2024	11.44	Call	Bond Future	1,274.8500	1.2748	1,207.6300	1.2076	(5.273)	0	0	0
2023/07/10	2037	02/05/2024	11.44	Put	Bond Future	8,384.5900	8.3846	8,534.2900	8.5343	1.785	0	0	0
2023/07/10	2037	02/05/2024	11.45	Call	Bond Future	1,286.6600	1.2867	1,219.0000	1.2190	(5.259)	0	0	0
2023/07/10	2037	02/05/2024	11.43	Put	Bond Future	8,429.4000	8.4294	8,579.5300	8.5795	1.781	0	0	0
2023/07/10	2037	02/05/2024			Bond Future	12.7796	75.6598	12.8235	75.4429	0.343	0.0000	0.0000	0
2023/07/10	2037	02/05/2024	11.45	Put	Bond Future	8,339.7000	8.3397	8,488.9600	8.4890	1.790	0	0	0
2023/07/10	2037	02/05/2024	11.43	Call	Bond Future	1,262.9100	1.2629	1,196.1200	1.1961	(5.289)	0	0	0
2023/07/10	2037	01/08/2024	12.10	Call	Bond Future	2,500.3000	2.5003	2,402.8500	2.4028	(3.898)	0	0	0
2023/07/10	2037	01/08/2024	12.10	Put	Bond Future	6,616.4600	6.6165	6,740.7300	6.7407	1.878	0	0	0
2023/07/10	2037	01/08/2024	12.09	Call	Bond Future	2,481.5400	2.4815	2,384.5500	2.3846	(3.908)	0	0	0
2023/07/10	2037	01/08/2024	12.09	Put	Bond Future	6,650.4700	6.6505	6,775.2000	6.7752	1.876	0	0	0
2023/07/10	2037	01/08/2024			Bond Future	12.9120	73.1305	12.9577	72.9088	0.353	0.0000	0.0000	0
2023/07/10	2037	01/08/2024	12.11	Call	Bond Future	2,519.1400	2.5191	2,421.2300	2.4212	(3.887)	0	0	0
2023/07/10	2037	01/08/2024	12.11	Put	Bond Future	6,582.5800	6.5826	6,706.3900	6.7064	1.881	0	0	0
2023/07/10	2038	03/08/2023			Bond Future	125.9863	125.9863	125.9887	125.9887	0.002	0.0000	0.0000	1,807
2023/07/10	2038	02/11/2023			Bond Future	128.7925	128.7925	128.7946	128.7946	0.002	0.0000	0.0000	2,931
2023/07/10	2038	01/02/2024			Bond Future	129.7364	129.7364	129.7385	129.7385	0.002	0.0000	0.0000	0
2023/07/10	2038	02/05/2024			Bond Future	132.7175	132.7175	132.7199	132.7199	0.002	0.0000	0.0000	0
2023/07/10	2038	01/08/2024			Bond Future	133.7058	133.7058	133.7088	133.7088	0.002	0.0000	0.0000	0
2023/07/10	2040	03/08/2023	12.23	Call	Bond Future	383.2800	0.3833	295.2500	0.2952	(22.968)	0	0	0
2023/07/10	2040	03/08/2023	12.23	Put	Bond Future	2,681.3000	2.6813	2,778.5200	2.7785	3.626	0	0	0
2023/07/10	2040	03/08/2023			Bond Future	12.6395	75.2164	12.6734	75.0312	0.268	0.0000	0.0000	127,243
2023/07/10	2040	03/08/2023	12.21	Call	Bond Future	356.9400	0.3569	272.8000	0.2728	(23.573)	0	0	0
2023/07/10	2040	03/08/2023	12.21	Put	Bond Future	2,770.0200	2.7700	2,871.1300	2.8711	3.650	0	0	0
2023/07/10	2040	03/08/2023	12.22	Call	Bond Future	369.9200	0.3699	283.8400	0.2838	(23.270)	0	0	0
2023/07/10	2040	03/08/2023	12.22	Put	Bond Future	2,725.4400	2.7254	2,824.6100	2.8246	3.639	0	0	0
2023/07/10	2040	02/11/2023	12.60	Call	Bond Future	2,229.2000	2.2292	2,108.9400	2.1089	(5.395)	0	0	128
2023/07/10	2040	02/11/2023	12.60	Put	Bond Future	3,103.3600	3.1034	3,172.6000	3.1726	2.231	0	0	0
2023/07/10	2040	02/11/2023	13.64	Call	Bond Future	5,661.8500	5.6618	5,489.9900	5.4900	(3.035)	0	0	0
2023/07/10	2040	02/11/2023	13.64	Put	Bond Future	1,150.7700	1.1508	1,168.4100	1.1684	1.533	0	0	128
2023/07/10	2040	02/11/2023	11.58	Call	Bond Future	458.3000	0.4583	413.0500	0.4130	(9.873)	0	0	0
2023/07/10	2040	02/11/2023	11.58	Put	Bond Future	7,279.0100	7.2790	7,423.2600	7.4233	1.982	0	0	0
2023/07/10	2040	02/11/2023	11.59	Call	Bond Future	466.6700	0.4667	420.8300	0.4208	(9.823)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/10	2040	02/11/2023	11.60	Put	Bond Future	7,172.2300		7.1722	7,315.2900	7.3153	1.995	0	0	0
2023/07/10	2040	02/11/2023			Bond Future	12.7607		76.8734	12.7959	76.6839	0.276	0.0000	0.0000	7,118
2023/07/10	2040	02/11/2023	11.80	Call	Bond Future	676.7500		0.6767	617.3500	0.6173	(8.777)	0	0	128
2023/07/10	2040	02/11/2023	11.80	Put	Bond Future	6,154.3300		6.1543	6,284.4300	6.2844	2.114	0	0	0
2023/07/10	2040	02/11/2023	11.59	Put	Bond Future	7,225.5700		7.2256	7,369.2300	7.3692	1.988	0	0	0
2023/07/10	2040	02/11/2023	11.60	Call	Bond Future	475.0600		0.4751	428.6200	0.4286	(9.776)	0	0	0
2023/07/10	2040	01/02/2024	12.33	Call	Bond Future	2,143.8900		2.1439	2,046.9700	2.0470	(4.521)	0	0	0
2023/07/10	2040	01/02/2024	12.33	Put	Bond Future	5,153.6500		5.1537	5,250.6200	5.2506	1.882	0	0	0
2023/07/10	2040	01/02/2024	12.34	Call	Bond Future	2,166.2900		2.1663	2,068.7900	2.0688	(4.501)	0	0	0
2023/07/10	2040	01/02/2024	12.34	Put	Bond Future	5,119.6200		5.1196	5,216.0100	5.2160	1.883	0	0	0
2023/07/10	2040	01/02/2024			Bond Future	12.8800		74.1167	12.9166	73.9228	0.284	0.0000	0.0000	28
2023/07/10	2040	01/02/2024	12.35	Call	Bond Future	2,188.5900		2.1886	2,090.5300	2.0905	(4.481)	0	0	0
2023/07/10	2040	01/02/2024	12.35	Put	Bond Future	5,085.5500		5.0856	5,181.3800	5.1814	1.884	0	0	0
2023/07/10	2040	02/05/2024	11.60	Call	Bond Future	1,265.1200		1.2651	1,204.1100	1.2041	(4.822)	0	0	0
2023/07/10	2040	02/05/2024	11.61	Call	Bond Future	1,277.1400		1.2771	1,215.7300	1.2157	(4.808)	0	0	0
2023/07/10	2040	02/05/2024	11.62	Put	Bond Future	9,119.9700		9.1200	9,256.3300	9.2563	1.495	0	0	0
2023/07/10	2040	02/05/2024			Bond Future	13.0063		75.8023	13.0444	75.6041	0.293	0.0000	0.0000	0
2023/07/10	2040	02/05/2024	11.60	Put	Bond Future	9,217.9300		9.2179	9,355.1000	9.3551	1.488	0	0	0
2023/07/10	2040	02/05/2024	11.61	Put	Bond Future	9,168.7600		9.1688	9,305.5300	9.3055	1.492	0	0	0
2023/07/10	2040	02/05/2024	11.62	Call	Bond Future	1,289.4600		1.2895	1,227.6400	1.2276	(4.794)	0	0	0
2023/07/10	2040	01/08/2024	12.34	Call	Bond Future	2,623.8200		2.6238	2,532.2700	2.5323	(3.489)	0	0	0
2023/07/10	2040	01/08/2024	12.34	Put	Bond Future	6,912.7700		6.9128	7,023.8000	7.0238	1.606	0	0	0
2023/07/10	2040	01/08/2024			Bond Future	13.1403		73.0257	13.1799	72.8232	0.302	0.0000	0.0000	0
2023/07/10	2040	01/08/2024	12.32	Call	Bond Future	2,584.0400		2.5840	2,493.3400	2.4933	(3.510)	0	0	0
2023/07/10	2040	01/08/2024	12.32	Put	Bond Future	6,985.1800		6.9852	7,097.0600	7.0971	1.602	0	0	0
2023/07/10	2040	01/08/2024	12.33	Call	Bond Future	2,604.0300		2.6040	2,512.9000	2.5129	(3.500)	0	0	0
2023/07/10	2040	01/08/2024	12.33	Put	Bond Future	6,949.0400		6.9490	7,060.4900	7.0605	1.604	0	0	0
2023/07/10	2044	03/08/2023	12.00	Call	Bond Future	118.4600		0.1185	77.7300	0.0777	(34.383)	0	0	0
2023/07/10	2044	03/08/2023	12.00	Put	Bond Future	4,036.8100		4.0368	4,209.3100	4.2093	4.273	0	0	4,754
2023/07/10	2044	03/08/2023	12.15	Call	Bond Future	228.0000		0.2280	162.0600	0.1621	(28.921)	0	0	0
2023/07/10	2044	03/08/2023	12.15	Put	Bond Future	3,255.3800		3.2554	3,402.6700	3.4027	4.525	0	0	0
2023/07/10	2044	03/08/2023	12.16	Call	Bond Future	237.3600		0.2374	169.5300	0.1695	(28.577)	0	0	0
2023/07/10	2044	03/08/2023	12.16	Put	Bond Future	3,205.9700		3.2060	3,351.3700	3.3514	4.535	0	0	0
2023/07/10	2044	03/08/2023			Bond Future	12.6831		71.6736	12.7221	71.4604	0.307	0.0000	0.0000	82,204
2023/07/10	2044	03/08/2023	11.75	Call	Bond Future	31.3200		0.0313	17.3600	0.0174	(44.572)	0	0	4,553
2023/07/10	2044	03/08/2023	11.75	Put	Bond Future	5,474.7800		5.4748	5,674.0500	5.6740	3.640	0	0	3,076
2023/07/10	2044	03/08/2023	12.17	Call	Bond Future	247.0100		0.2470	177.2700	0.1773	(28.234)	0	0	0
2023/07/10	2044	03/08/2023	12.17	Put	Bond Future	3,156.9300		3.1569	3,300.4200	3.3004	4.545	0	0	0
2023/07/10	2044	03/08/2023	12.50	Call	Bond Future	758.1200		0.7581	618.3500	0.6184	(18.436)	0	0	0
2023/07/10	2044	03/08/2023	12.50	Put	Bond Future	1,774.0700		1.7741	1,847.5300	1.8475	4.141	0	0	9,106
2023/07/10	2044	02/11/2023	11.57	Call	Bond Future	423.2300		0.4232	376.8300	0.3768	(10.963)	0	0	0
2023/07/10	2044	02/11/2023	11.57	Put	Bond Future	7,624.8600		7.6249	7,796.5200	7.7965	2.251	0	0	0
2023/07/10	2044	02/11/2023			Bond Future	12.7997		73.2525	12.8402	73.0345	0.316	0.0000	0.0000	5,865
2023/07/10	2044	02/11/2023	11.55	Call	Bond Future	407.8000		0.4078	362.6600	0.3627	(11.069)	0	0	0
2023/07/10	2044	02/11/2023	11.55	Put	Bond Future	7,736.5200		7.7365	7,909.4400	7.9094	2.235	0	0	0
2023/07/10	2044	02/11/2023	11.56	Call	Bond Future	415.4100		0.4154	369.6500	0.3697	(11.016)	0	0	0
2023/07/10	2044	02/11/2023	11.56	Put	Bond Future	7,680.5400		7.6805	7,852.8400	7.8528	2.243	0	0	0

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2023/07/10	2044	01/02/2024	12.29	Call	Bond Future	2,014.4600	2.0145	1,910.6300	1.9106	(5.154)	0	0	0
2023/07/10	2044	01/02/2024	12.29	Put	Bond Future	5,468.6800	5.4687	5,587.9200	5.5879	2.180	0	0	0
2023/07/10	2044	01/02/2024			Bond Future	12.9144	70.5386	12.9565	70.3155	0.326	0.0000	0.0000	0
2023/07/10	2044	01/02/2024	12.27	Call	Bond Future	1,971.7700	1.9718	1,869.2400	1.8692	(5.200)	0	0	0
2023/07/10	2044	01/02/2024	12.27	Put	Bond Future	5,541.3300	5.5413	5,661.8700	5.6619	2.175	0	0	0
2023/07/10	2044	01/02/2024	12.28	Call	Bond Future	1,993.0600	1.9931	1,889.8800	1.8899	(5.177)	0	0	0
2023/07/10	2044	01/02/2024	12.28	Put	Bond Future	5,504.9100	5.5049	5,624.8000	5.6248	2.178	0	0	0
2023/07/10	2044	02/05/2024	11.67	Call	Bond Future	1,332.6300	1.3326	1,262.4100	1.2624	(5.269)	0	0	0
2023/07/10	2044	02/05/2024	11.67	Put	Bond Future	9,137.7200	9.1377	9,295.6200	9.2956	1.728	0	0	0
2023/07/10	2044	02/05/2024			Bond Future	13.0353	72.1428	13.0791	71.9147	0.336	0.0000	0.0000	0
2023/07/10	2044	02/05/2024	11.65	Call	Bond Future	1,307.6700	1.3077	1,238.3700	1.2384	(5.300)	0	0	0
2023/07/10	2044	02/05/2024	11.65	Put	Bond Future	9,237.7200	9.2377	9,396.5400	9.3965	1.719	0	0	0
2023/07/10	2044	02/05/2024	11.66	Call	Bond Future	1,320.1100	1.3201	1,250.3500	1.2503	(5.284)	0	0	0
2023/07/10	2044	02/05/2024	11.66	Put	Bond Future	9,187.6400	9.1876	9,346.0000	9.3460	1.724	0	0	0
2023/07/10	2044	01/08/2024	12.28	Call	Bond Future	2,504.9200	2.5049	2,405.2200	2.4052	(3.980)	0	0	0
2023/07/10	2044	01/08/2024	12.28	Put	Bond Future	7,308.9400	7.3089	7,442.4500	7.4425	1.827	0	0	0
2023/07/10	2044	01/08/2024	12.29	Call	Bond Future	2,524.5200	2.5245	2,424.3300	2.4243	(3.969)	0	0	0
2023/07/10	2044	01/08/2024	12.29	Put	Bond Future	7,271.0700	7.2711	7,404.0900	7.4041	1.829	0	0	0
2023/07/10	2044	01/08/2024			Bond Future	13.1633	69.4079	13.2088	69.1747	0.346	0.0000	0.0000	0
2023/07/10	2044	01/08/2024	12.30	Call	Bond Future	2,544.2100	2.5442	2,443.5300	2.4435	(3.957)	0	0	0
2023/07/10	2044	01/08/2024	12.30	Put	Bond Future	7,233.3500	7.2334	7,365.8800	7.3659	1.832	0	0	0
2023/07/10	2046	03/08/2023			Bond Future	111.4613	111.4613	111.4632	111.4632	0.002	0.0000	0.0000	12,491
2023/07/10	2046	02/11/2023			Bond Future	111.8513	111.8513	111.8532	111.8532	0.002	0.0000	0.0000	5,016
2023/07/10	2046	01/02/2024			Bond Future	114.4240	114.4240	114.4257	114.4257	0.001	0.0000	0.0000	0
2023/07/10	2046	02/05/2024			Bond Future	114.9034	114.9034	114.9055	114.9055	0.002	0.0000	0.0000	0
2023/07/10	2046	01/08/2024			Bond Future	117.5524	117.5524	117.5548	117.5548	0.002	0.0000	0.0000	0
2023/07/10	2050	03/08/2023			Bond Future	110.5406	110.5406	110.5425	110.5425	0.002	0.0000	0.0000	9,592
2023/07/10	2050	02/11/2023			Bond Future	113.0027	113.0027	113.0045	113.0045	0.002	0.0000	0.0000	4,487
2023/07/10	2050	01/02/2024			Bond Future	113.3544	113.3544	113.3566	113.3566	0.002	0.0000	0.0000	0
2023/07/10	2050	02/05/2024			Bond Future	115.9592	115.9592	115.9614	115.9614	0.002	0.0000	0.0000	0
2023/07/10	2050	01/08/2024			Bond Future	116.3236	116.3236	116.3265	116.3265	0.002	0.0000	0.0000	0
2023/07/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/10	AL37	03/08/2023			Index Future	874.7440	874.7440	873.7860	873.7860	(0.110)	0.0000	0.0000	0
2023/07/10	AL37	02/11/2023			Index Future	894.0120	894.0120	893.0280	893.0280	(0.110)	0.0000	0.0000	0
2023/07/10	AL37	01/02/2024			Index Future	914.3620	914.3620	913.3520	913.3520	(0.110)	0.0000	0.0000	0
2023/07/10	AL37	02/05/2024			Index Future	935.1720	935.1720	934.1420	934.1420	(0.110)	0.0000	0.0000	0
2023/07/10	AL37	01/08/2024			Index Future	956.5420	956.5420	955.4920	955.4920	(0.110)	0.0000	0.0000	0
2023/07/10	AL7T	03/08/2023			Index Future	990.5360	990.5360	988.5630	988.5630	(0.199)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/10	AL7T	02/11/2023			Index Future	1,012.3540	1,012.3540	1,010.3320	1,010.3320	(0.200)	0.0000	0.0000	0
2023/07/10	AL7T	01/02/2024			Index Future	1,035.3990	1,035.3990	1,033.3260	1,033.3260	(0.200)	0.0000	0.0000	0
2023/07/10	AL7T	02/05/2024			Index Future	1,058.9630	1,058.9630	1,056.8470	1,056.8470	(0.200)	0.0000	0.0000	0
2023/07/10	AL7T	01/08/2024			Index Future	1,083.1610	1,083.1610	1,081.0020	1,081.0020	(0.199)	0.0000	0.0000	0
2023/07/10	ALBI	03/08/2023			Index Future	866.3730	866.3730	864.7430	864.7430	(0.188)	0.0000	0.0000	106
2023/07/10	ALBI	02/11/2023			Index Future	885.4570	885.4570	883.7850	883.7850	(0.189)	0.0000	0.0000	0
2023/07/10	ALBI	01/02/2024			Index Future	905.6130	905.6130	903.8990	903.8990	(0.189)	0.0000	0.0000	0
2023/07/10	ALBI	02/05/2024			Index Future	926.2230	926.2230	924.4740	924.4740	(0.189)	0.0000	0.0000	0
2023/07/10	ALBI	01/08/2024			Index Future	947.3880	947.3880	945.6030	945.6030	(0.188)	0.0000	0.0000	0
2023/07/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/07/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/10	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/10	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/10	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/10	ES33	03/08/2023			Bond Future	12.9012	72.9287	12.9400	72.7601	0.301	0.0000	0.0000	350
2023/07/10	ES33	02/11/2023			Bond Future	13.0548	70.7545	13.0953	70.5820	0.310	0.0000	0.0000	0
2023/07/10	ES33	01/02/2024			Bond Future	13.2081	72.3821	13.2504	72.2055	0.320	0.0000	0.0000	0
2023/07/10	ES33	02/05/2024			Bond Future	13.3669	70.2446	13.4111	70.0640	0.330	0.0000	0.0000	0
2023/07/10	ES33	01/08/2024			Bond Future	13.5320	71.8626	13.5781	71.6780	0.341	0.0000	0.0000	0
2023/07/10	ES42	03/08/2023			Bond Future	13.3540	69.2912	13.3878	69.1257	0.253	0.0000	0.0000	4,000
2023/07/10	ES42	02/11/2023			Bond Future	13.5008	66.5710	13.5360	66.4017	0.261	0.0000	0.0000	0
2023/07/10	ES42	01/02/2024			Bond Future	13.6403	68.1026	13.6769	67.9293	0.269	0.0000	0.0000	0
2023/07/10	ES42	02/05/2024			Bond Future	13.7897	65.4042	13.8279	65.2271	0.277	0.0000	0.0000	0
2023/07/10	ES42	01/08/2024			Bond Future	13.9415	66.9097	13.9812	66.7285	0.285	0.0000	0.0000	0
2023/07/10	GOVI	03/08/2023	837.21	Call	GOVI	167,400.0000	16.7400	151,180.0000	15.1180	(9.689)	0	0	0
2023/07/10	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/10	GOVI	03/08/2023	837.22	Call	GOVI	167,300.0000	16.7300	151,080.0000	15.1080	(9.695)	0	0	0
2023/07/10	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/10	GOVI	03/08/2023			GOVI	853.9500	853.9500	852.3280	852.3280	(0.190)	0.0000	0.0000	832
2023/07/10	GOVI	03/08/2023	837.23	Call	GOVI	167,200.0000	16.7200	150,980.0000	15.0980	(9.701)	0	0	0
2023/07/10	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/10	GOVI	02/11/2023	885.81	Put	GOVI	130,500.0000	13.0500	147,130.0000	14.7130	12.743	0	0	0
2023/07/10	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/10	GOVI	02/11/2023			GOVI	872.7600	872.7600	871.0970	871.0970	(0.191)	0.0000	0.0000	0
2023/07/10	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/10	GOVI	02/11/2023	885.80	Put	GOVI	130,400.0000	13.0400	147,030.0000	14.7030	12.753	0	0	0
2023/07/10	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/10	GOVI	02/11/2023	885.82	Put	GOVI	130,600.0000	13.0600	147,230.0000	14.7230	12.734	0	0	0
2023/07/10	GOVI	01/02/2024	880.00	Call	GOVI	126,270.0000	12.6270	109,230.0000	10.9230	(13.495)	0	0	0
2023/07/10	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/10	GOVI	01/02/2024			GOVI	892.6270	892.6270	890.9230	890.9230	(0.191)	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
2023/07/10	GOVI	01/02/2024	879.98	Call	GOVI	126,470.0000	12.6470	109,430.0000	10.9430	(13.474)	0	0	0
2023/07/10	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/10	GOVI	01/02/2024	879.99	Call	GOVI	126,370.0000	12.6370	109,330.0000	10.9330	(13.484)	0	0	0
2023/07/10	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/10	GOVI	02/05/2024	950.97	Put	GOVI	380,280.0000	38.0280	397,680.0000	39.7680	4.576	0	0	0
2023/07/10	GOVI	02/05/2024	950.98	Put	GOVI	380,380.0000	38.0380	397,780.0000	39.7780	4.574	0	0	0
2023/07/10	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/10	GOVI	02/05/2024			GOVI	912.9420	912.9420	911.2020	911.2020	(0.191)	0.0000	0.0000	0
2023/07/10	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/10	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/10	GOVI	02/05/2024	950.99	Put	GOVI	380,480.0000	38.0480	397,880.0000	39.7880	4.573	0	0	0
2023/07/10	GOVI	01/08/2024	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/10	GOVI	01/08/2024	943.39	Put	GOVI	95,870.0000	9.5870	113,620.0000	11.3620	18.515	0	0	0
2023/07/10	GOVI	01/08/2024			GOVI	933.8030	933.8030	932.0280	932.0280	(0.190)	0.0000	0.0000	0
2023/07/10	GOVI	01/08/2024	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/10	GOVI	01/08/2024	943.37	Put	GOVI	95,670.0000	9.5670	113,420.0000	11.3420	18.553	0	0	0
2023/07/10	GOVI	01/08/2024	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/10	GOVI	01/08/2024	943.38	Put	GOVI	95,770.0000	9.5770	113,520.0000	11.3520	18.534	0	0	0
2023/07/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/07/10	IGOV	03/08/2023			Index Future	325.9140	325.9140	326.0850	326.0850	0.052	0.0000	0.0000	498
2023/07/10	IGOV	02/11/2023			Index Future	333.1730	333.1730	333.3460	333.3460	0.052	0.0000	0.0000	16
2023/07/10	IGOV	01/02/2024			Index Future	340.8350	340.8350	341.0110	341.0110	0.052	0.0000	0.0000	0
2023/07/10	IGOV	02/05/2024			Index Future	348.6690	348.6690	348.8500	348.8500	0.052	0.0000	0.0000	0
2023/07/10	IGOV	01/08/2024			Index Future	356.7110	356.7110	356.8980	356.8980	0.052	0.0000	0.0000	0
2023/07/10	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/07/10	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/07/10	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/07/10	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/07/10	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/07/10	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/07/10	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/07/10	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/07/10	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/07/10	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/07/10	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/07/10	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/07/10	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/07/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/07/10	JBAF	19/07/2023			Jibar Tradeable Future	8.5100	91.4900	8.5100	91.4900	0.000	0.0000	0.0000	0
2023/07/10	JBAF	16/08/2023			Jibar Tradeable Future	8.6900	91.3100	8.6800	91.3200	(0.115)	0.0000	0.0000	0
2023/07/10	JBAF	20/09/2023			Jibar Tradeable Future	8.7300	91.2700	8.7000	91.3000	(0.344)	0.0000	0.0000	0
2023/07/10	JBAF	18/10/2023			Jibar Tradeable Future	8.8050	91.1950	8.7900	91.2100	(0.170)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/10	JBAF	15/11/2023			Jibar Tradeable Future	8.8250	91.1750	8.7950	91.2050	(0.340)	0.0000	0.0000	0
2023/07/10	JBAF	20/12/2023			Jibar Tradeable Future	8.8500	91.1500	8.8350	91.1650	(0.169)	0.0000	0.0000	0
2023/07/10	JBAF	20/03/2024			Jibar Tradeable Future	8.8350	91.1650	8.8100	91.1900	(0.283)	0.0000	0.0000	0
2023/07/10	JBAF	19/06/2024			Jibar Tradeable Future	8.7400	91.2600	8.7050	91.2950	(0.400)	0.0000	0.0000	0
2023/07/10	JBAF	18/09/2024			Jibar Tradeable Future	8.6550	91.3450	8.6150	91.3850	(0.462)	0.0000	0.0000	0
2023/07/10	JBAF	18/12/2024			Jibar Tradeable Future	8.5550	91.4450	8.5150	91.4850	(0.468)	0.0000	0.0000	0
2023/07/10	JBAF	19/03/2025			Jibar Tradeable Future	8.5150	91.4850	8.4750	91.5250	(0.470)	0.0000	0.0000	0
2023/07/10	JBAF	18/06/2025			Jibar Tradeable Future	8.5750	91.4250	8.5100	91.4900	(0.758)	0.0000	0.0000	0
2023/07/10	R035	03/08/2023	12.00	Call	Bond Future	909.7900	0.9098	770.5100	0.7705	(15.309)	0	0	0
2023/07/10	R035	03/08/2023	12.00	Put	Bond Future	1,419.3400	1.4193	1,458.6500	1.4587	2.770	0	0	0
2023/07/10	R035	03/08/2023	12.50	Call	Bond Future	2,517.5100	2.5175	2,327.7500	2.3278	(7.538)	0	0	5,000
2023/07/10	R035	03/08/2023			Bond Future	12.0966	84.0855	12.1306	83.9069	0.281	0.0000	0.0000	51,765
2023/07/10	R035	03/08/2023	11.75	Call	Bond Future	429.3300	0.4293	336.2600	0.3363	(21.678)	0	0	0
2023/07/10	R035	03/08/2023	11.75	Put	Bond Future	2,279.6900	2.2797	2,365.2100	2.3652	3.751	0	0	4,870
2023/07/10	R035	03/08/2023	11.98	Call	Bond Future	862.9000	0.8629	727.0000	0.7270	(15.749)	0	0	0
2023/07/10	R035	03/08/2023	11.98	Put	Bond Future	1,478.5600	1.4786	1,521.2500	1.5213	2.887	0	0	0
2023/07/10	R035	03/08/2023	11.99	Call	Bond Future	886.1100	0.8861	748.5200	0.7485	(15.527)	0	0	0
2023/07/10	R035	03/08/2023	11.99	Put	Bond Future	1,448.6900	1.4487	1,489.6900	1.4897	2.830	0	0	0
2023/07/10	R035	03/08/2023	12.50	Put	Bond Future	437.4000	0.4374	426.2300	0.4262	(2.554)	0	0	0
2023/07/10	R035	02/11/2023	12.85	Call	Bond Future	4,496.5600	4.4966	4,339.5600	4.3396	(3.492)	0	0	0
2023/07/10	R035	02/11/2023	12.85	Put	Bond Future	1,331.4500	1.3315	1,357.0900	1.3571	1.926	0	0	400
2023/07/10	R035	02/11/2023	13.59	Call	Bond Future	7,265.5600	7.2656	7,089.6100	7.0896	(2.422)	0	0	0
2023/07/10	R035	02/11/2023	13.59	Put	Bond Future	616.7100	0.6167	623.4000	0.6234	1.085	0	0	750
2023/07/10	R035	02/11/2023	11.12	Call	Bond Future	481.8700	0.4819	435.1600	0.4352	(9.693)	0	0	400
2023/07/10	R035	02/11/2023	11.41	Call	Bond Future	803.4200	0.8034	737.3400	0.7373	(8.225)	0	0	0
2023/07/10	R035	02/11/2023	11.41	Put	Bond Future	5,129.2300	5.1292	5,245.7900	5.2458	2.272	0	0	0
2023/07/10	R035	02/11/2023	11.42	Call	Bond Future	817.2700	0.8173	750.4600	0.7505	(8.175)	0	0	0
2023/07/10	R035	02/11/2023	11.42	Put	Bond Future	5,087.5700	5.0876	5,203.4000	5.2034	2.277	0	0	0
2023/07/10	R035	02/11/2023			Bond Future	12.2182	81.4273	12.2537	81.2446	0.290	0.0000	0.0000	122,375
2023/07/10	R035	02/11/2023	11.43	Call	Bond Future	831.4400	0.8314	763.8800	0.7639	(8.126)	0	0	0
2023/07/10	R035	02/11/2023	11.43	Put	Bond Future	5,046.2700	5.0463	5,161.3500	5.1613	2.280	0	0	0
2023/07/10	R035	02/11/2023	11.74	Call	Bond Future	1,348.9600	1.3490	1,258.1600	1.2582	(6.731)	0	0	750
2023/07/10	R035	02/11/2023	11.74	Put	Bond Future	3,869.5500	3.8695	3,961.3900	3.9614	2.373	0	0	0
2023/07/10	R035	02/11/2023	12.24	Call	Bond Future	2,548.7500	2.5488	2,422.5600	2.4226	(4.951)	0	0	750
2023/07/10	R035	02/11/2023	12.24	Put	Bond Future	2,436.6100	2.4366	2,493.0600	2.4931	2.317	0	0	0
2023/07/10	R035	02/11/2023	11.12	Put	Bond Future	6,440.2600	6.4403	6,576.1900	6.5762	2.111	0	0	0
2023/07/10	R035	02/11/2023	10.62	Call	Bond Future	183.0700	0.1831	160.3900	0.1604	(12.389)	0	0	400
2023/07/10	R035	02/11/2023	10.62	Put	Bond Future	9,061.7800	9.0618	9,221.7400	9.2217	1.765	0	0	0
2023/07/10	R035	01/02/2024	11.12	Put	Bond Future	7,416.3100	7.4163	7,547.6300	7.5476	1.771	0	0	0
2023/07/10	R035	01/02/2024	12.18	Put	Bond Future	3,682.9700	3.6830	3,757.7000	3.7577	2.029	0	0	0
2023/07/10	R035	01/02/2024	12.19	Call	Bond Future	2,902.6600	2.9027	2,789.9400	2.7899	(3.883)	0	0	0
2023/07/10	R035	01/02/2024	12.19	Put	Bond Future	3,657.4000	3.6574	3,731.6200	3.7316	2.029	0	0	0
2023/07/10	R035	01/02/2024	10.62	Call	Bond Future	474.8600	0.4749	439.9200	0.4399	(7.358)	0	0	400
2023/07/10	R035	01/02/2024	10.62	Put	Bond Future	9,879.5400	9.8795	10,031.5400	10.0315	1.539	0	0	0
2023/07/10	R035	01/02/2024			Bond Future	12.3382	83.2811	12.3752	83.0942	0.300	0.0000	0.0000	0
2023/07/10	R035	01/02/2024	12.20	Call	Bond Future	2,928.4800	2.9285	2,815.2500	2.8152	(3.867)	0	0	0
2023/07/10	R035	01/02/2024	12.20	Put	Bond Future	3,631.9900	3.6320	3,705.7000	3.7057	2.029	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
2023/07/10	R035	01/02/2024	13.46	Call	Bond Future	6,880.4900	6.8805	6,720.2000	6.7202	(2.330)	0	0	0
2023/07/10	R035	01/02/2024	13.46	Put	Bond Future	1,482.0800	1.4821	1,508.7300	1.5087	1.798	0	0	400
2023/07/10	R035	01/02/2024	11.12	Call	Bond Future	901.9300	0.9019	846.3100	0.8463	(6.167)	0	0	400
2023/07/10	R035	01/02/2024	12.18	Call	Bond Future	2,876.9400	2.8769	2,764.7300	2.7647	(3.900)	0	0	0
2023/07/10	R035	02/05/2024	11.20	Call	Bond Future	1,327.1900	1.3272	1,264.1400	1.2641	(4.751)	0	0	0
2023/07/10	R035	02/05/2024	11.20	Put	Bond Future	7,922.7000	7.9227	8,050.7300	8.0507	1.616	0	0	0
2023/07/10	R035	02/05/2024	11.19	Call	Bond Future	1,315.0500	1.3150	1,252.4000	1.2524	(4.764)	0	0	0
2023/07/10	R035	02/05/2024	11.19	Put	Bond Future	7,966.1300	7.9661	8,094.5600	8.0946	1.612	0	0	0
2023/07/10	R035	02/05/2024			Bond Future	12.4553	80.6613	12.4938	80.4702	0.309	0.0000	0.0000	0
2023/07/10	R035	02/05/2024	11.21	Call	Bond Future	1,339.4200	1.3394	1,275.9700	1.2760	(4.737)	0	0	0
2023/07/10	R035	02/05/2024	11.21	Put	Bond Future	7,879.4200	7.8794	8,007.0500	8.0071	1.620	0	0	0
2023/07/10	R035	01/08/2024	11.80	Call	Bond Future	2,390.7000	2.3907	2,304.3400	2.3043	(3.612)	0	0	0
2023/07/10	R035	01/08/2024	11.80	Put	Bond Future	6,303.2200	6.3032	6,412.2100	6.4122	1.729	0	0	0
2023/07/10	R035	01/08/2024	11.81	Call	Bond Future	2,409.4600	2.4095	2,322.6900	2.3227	(3.601)	0	0	0
2023/07/10	R035	01/08/2024	11.79	Put	Bond Future	6,336.7100	6.3367	6,446.1100	6.4461	1.726	0	0	0
2023/07/10	R035	01/08/2024			Bond Future	12.5761	82.5024	12.6163	82.3070	0.319	0.0000	0.0000	0
2023/07/10	R035	01/08/2024	11.81	Put	Bond Future	6,269.8600	6.2699	6,378.4400	6.3784	1.732	0	0	0
2023/07/10	R035	01/08/2024	11.79	Call	Bond Future	2,372.0300	2.3720	2,286.0800	2.2861	(3.623)	0	0	0
2023/07/10	R053	03/08/2023	12.72	Call	Bond Future	1,759.5900	1.7596	1,522.7200	1.5227	(13.462)	0	0	0
2023/07/10	R053	03/08/2023	12.72	Put	Bond Future	1,490.1400	1.4901	1,530.0700	1.5301	2.680	0	0	0
2023/07/10	R053	03/08/2023			Bond Future	12.6820	95.9755	12.7210	95.6987	0.308	0.0000	0.0000	0
2023/07/10	R053	03/08/2023	12.70	Call	Bond Future	1,683.3400	1.6833	1,450.5400	1.4505	(13.830)	0	0	0
2023/07/10	R053	03/08/2023	12.70	Put	Bond Future	1,555.3700	1.5554	1,599.3700	1.5994	2.829	0	0	0
2023/07/10	R053	03/08/2023	12.71	Call	Bond Future	1,721.2500	1.7213	1,486.3900	1.4864	(13.645)	0	0	0
2023/07/10	R053	03/08/2023	12.71	Put	Bond Future	1,522.4900	1.5225	1,564.4300	1.5644	2.755	0	0	0
2023/07/10	R053	02/11/2023	12.81	Call	Bond Future	3,616.5300	3.6165	3,424.7700	3.4248	(5.302)	0	0	0
2023/07/10	R053	02/11/2023	12.81	Put	Bond Future	3,560.1900	3.5602	3,651.4900	3.6515	2.564	0	0	0
2023/07/10	R053	02/11/2023	12.82	Call	Bond Future	3,654.2400	3.6542	3,461.5600	3.4616	(5.273)	0	0	0
2023/07/10	R053	02/11/2023	12.82	Put	Bond Future	3,528.2700	3.5283	3,618.6500	3.6187	2.562	0	0	0
2023/07/10	R053	02/11/2023			Bond Future	12.8019	92.2236	12.8426	91.9406	0.318	0.0000	0.0000	1,349
2023/07/10	R053	02/11/2023	12.83	Call	Bond Future	3,692.3200	3.6923	3,498.7200	3.4987	(5.243)	0	0	0
2023/07/10	R053	02/11/2023	12.83	Put	Bond Future	3,496.8100	3.4968	3,586.2700	3.5863	2.558	0	0	0
2023/07/10	R053	01/02/2024	12.92	Call	Bond Future	4,773.9500	4.7739	4,588.7400	4.5887	(3.880)	0	0	0
2023/07/10	R053	01/02/2024	12.93	Call	Bond Future	4,811.1600	4.8112	4,625.2600	4.6253	(3.864)	0	0	0
2023/07/10	R053	01/02/2024	12.94	Put	Bond Future	4,684.7100	4.6847	4,787.8300	4.7878	2.201	0	0	0
2023/07/10	R053	01/02/2024			Bond Future	12.9161	94.3236	12.9584	94.0340	0.328	0.0000	0.0000	0
2023/07/10	R053	01/02/2024	12.92	Put	Bond Future	4,747.1300	4.7471	4,851.6200	4.8516	2.201	0	0	0
2023/07/10	R053	01/02/2024	12.93	Put	Bond Future	4,715.8200	4.7158	4,819.6200	4.8196	2.201	0	0	0
2023/07/10	R053	01/02/2024	12.94	Call	Bond Future	4,848.4800	4.8485	4,661.9000	4.6619	(3.848)	0	0	0
2023/07/10	R053	02/05/2024	13.02	Put	Bond Future	5,563.8300	5.5638	5,677.6000	5.6776	2.045	0	0	0
2023/07/10	R053	02/05/2024	13.03	Put	Bond Future	5,532.4400	5.5324	5,645.6200	5.6456	2.046	0	0	0
2023/07/10	R053	02/05/2024	13.04	Call	Bond Future	5,528.0600	5.5281	5,344.4500	5.3445	(3.321)	0	0	0
2023/07/10	R053	02/05/2024			Bond Future	13.0361	90.6029	13.0801	90.3067	0.338	0.0000	0.0000	0
2023/07/10	R053	02/05/2024	13.02	Call	Bond Future	5,455.3800	5.4554	5,272.9700	5.2730	(3.344)	0	0	0
2023/07/10	R053	02/05/2024	13.03	Call	Bond Future	5,491.5100	5.4915	5,308.5100	5.3085	(3.332)	0	0	0
2023/07/10	R053	02/05/2024	13.04	Put	Bond Future	5,501.5700	5.5016	5,614.1400	5.6141	2.046	0	0	0
2023/07/10	R053	01/08/2024	13.13	Call	Bond Future	5,992.9000	5.9929	5,811.0400	5.8110	(3.035)	0	0	0

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2023/07/10	R053	01/08/2024	13.13	Put	Bond Future	6,187.2900	6.1873	6,308.1400	6.3081	1.953	0	0	0
2023/07/10	R053	01/08/2024	13.14	Call	Bond Future	6,028.2500	6.0283	5,845.8400	5.8458	(3.026)	0	0	0
2023/07/10	R053	01/08/2024	13.14	Put	Bond Future	6,156.1800	6.1562	6,276.4800	6.2765	1.954	0	0	0
2023/07/10	R053	01/08/2024			Bond Future	13.1593	92.6698	13.2051	92.3670	0.348	0.0000	0.0000	0
2023/07/10	R053	01/08/2024	13.15	Call	Bond Future	6,063.6700	6.0637	5,880.7100	5.8807	(3.017)	0	0	0
2023/07/10	R053	01/08/2024	13.15	Put	Bond Future	6,125.2400	6.1252	6,244.9900	6.2450	1.955	0	0	0
2023/07/10	R186	03/08/2023	9.73	Put	Bond Future	242.2700	0.2423	237.3600	0.2374	(2.027)	0	0	0
2023/07/10	R186	03/08/2023	9.74	Call	Bond Future	1,192.8400	1.1928	1,100.8000	1.1008	(7.716)	0	0	0
2023/07/10	R186	03/08/2023	9.74	Put	Bond Future	235.9700	0.2360	230.7900	0.2308	(2.195)	0	0	0
2023/07/10	R186	03/08/2023			Bond Future	9.4067	104.4489	9.4368	104.3620	0.320	0.0000	0.0000	40,097
2023/07/10	R186	03/08/2023	9.73	Call	Bond Future	1,170.5900	1.1706	1,078.8200	1.0788	(7.840)	0	0	0
2023/07/10	R186	03/08/2023	9.75	Call	Bond Future	1,215.2200	1.2152	1,122.9200	1.1229	(7.595)	0	0	0
2023/07/10	R186	03/08/2023	9.75	Put	Bond Future	229.8100	0.2298	224.3700	0.2244	(2.367)	0	0	0
2023/07/10	R186	02/11/2023	9.40	Call	Bond Future	994.4700	0.9945	938.4000	0.9384	(5.638)	0	0	0
2023/07/10	R186	02/11/2023	9.40	Put	Bond Future	1,126.7000	1.1267	1,159.6200	1.1596	2.922	0	0	0
2023/07/10	R186	02/11/2023	9.15	Call	Bond Future	692.7600	0.6928	646.5700	0.6466	(6.668)	0	0	1,715
2023/07/10	R186	02/11/2023			Bond Future	9.4490	106.7495	9.4820	106.6606	0.349	0.0000	0.0000	67,669
2023/07/10	R186	02/11/2023	10.42	Call	Bond Future	2,871.9800	2.8720	2,789.4800	2.7895	(2.873)	0	0	0
2023/07/10	R186	02/11/2023	10.42	Put	Bond Future	294.2200	0.2942	300.7100	0.3007	2.206	0	0	1,715
2023/07/10	R186	02/11/2023	9.15	Put	Bond Future	1,503.2300	1.5032	1,546.0300	1.5460	2.847	0	0	0
2023/07/10	R186	02/11/2023	9.38	Call	Bond Future	967.5600	0.9676	912.2500	0.9122	(5.716)	0	0	0
2023/07/10	R186	02/11/2023	9.38	Put	Bond Future	1,153.8400	1.1538	1,187.5200	1.1875	2.919	0	0	0
2023/07/10	R186	02/11/2023	9.39	Call	Bond Future	980.9600	0.9810	925.2700	0.9253	(5.677)	0	0	0
2023/07/10	R186	02/11/2023	9.39	Put	Bond Future	1,140.2100	1.1402	1,173.5100	1.1735	2.921	0	0	0
2023/07/10	R186	01/02/2024	9.51	Call	Bond Future	1,386.8000	1.3868	1,330.3900	1.3304	(4.068)	0	0	0
2023/07/10	R186	01/02/2024	9.52	Put	Bond Future	1,270.7000	1.2707	1,305.1600	1.3052	2.712	0	0	0
2023/07/10	R186	01/02/2024	9.50	Call	Bond Future	1,372.6000	1.3726	1,316.4700	1.3165	(4.089)	0	0	0
2023/07/10	R186	01/02/2024			Bond Future	9.4679	103.8682	9.5043	103.7771	0.384	0.0000	0.0000	0
2023/07/10	R186	01/02/2024	9.51	Put	Bond Future	1,281.4500	1.2815	1,316.2000	1.3162	2.712	0	0	0
2023/07/10	R186	01/02/2024	9.52	Call	Bond Future	1,401.0700	1.4011	1,344.3700	1.3444	(4.047)	0	0	0
2023/07/10	R186	01/02/2024	9.50	Put	Bond Future	1,292.2800	1.2923	1,327.3100	1.3273	2.711	0	0	0
2023/07/10	R186	02/05/2024	10.40	Call	Bond Future	2,881.3200	2.8813	2,809.2300	2.8092	(2.502)	0	0	0
2023/07/10	R186	02/05/2024	10.40	Put	Bond Future	808.9500	0.8089	829.9600	0.8300	2.597	0	0	2,030
2023/07/10	R186	02/05/2024	8.01	Call	Bond Future	257.0500	0.2570	239.4300	0.2394	(6.855)	0	0	0
2023/07/10	R186	02/05/2024	8.01	Put	Bond Future	3,752.9700	3.7530	3,828.4500	3.8285	2.011	0	0	0
2023/07/10	R186	02/05/2024	9.73	Put	Bond Future	1,254.2400	1.2542	1,287.6900	1.2877	2.667	0	0	0
2023/07/10	R186	02/05/2024			Bond Future	9.4912	106.2311	9.5315	106.1380	0.425	0.0000	0.0000	0
2023/07/10	R186	02/05/2024	8.00	Call	Bond Future	253.8000	0.2538	236.3500	0.2364	(6.875)	0	0	0
2023/07/10	R186	02/05/2024	8.00	Put	Bond Future	3,773.8400	3.7738	3,849.4900	3.8495	2.005	0	0	0
2023/07/10	R186	02/05/2024	9.73	Call	Bond Future	1,804.0100	1.8040	1,744.3600	1.7444	(3.307)	0	0	2,030
2023/07/10	R186	02/05/2024	7.99	Call	Bond Future	250.5800	0.2506	233.3100	0.2333	(6.892)	0	0	0
2023/07/10	R186	02/05/2024	7.99	Put	Bond Future	3,794.7400	3.7947	3,870.5700	3.8706	1.998	0	0	0
2023/07/10	R186	01/08/2024	8.70	Put	Bond Future	2,433.5400	2.4335	2,494.4500	2.4944	2.503	0	0	0
2023/07/10	R186	01/08/2024	8.68	Call	Bond Future	676.6800	0.6767	643.0400	0.6430	(4.971)	0	0	0
2023/07/10	R186	01/08/2024	8.69	Call	Bond Future	684.6600	0.6847	650.7700	0.6508	(4.950)	0	0	0
2023/07/10	R186	01/08/2024			Bond Future	9.5159	103.3451	9.5610	103.2500	0.473	0.0000	0.0000	0
2023/07/10	R186	01/08/2024	8.70	Call	Bond Future	692.3100	0.6923	658.1800	0.6582	(4.930)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/10	R186	01/08/2024	8.68	Put	Bond Future	2,461.0700	2.4611	2,522.4700	2.5225	2.495	0	0	0
2023/07/10	R186	01/08/2024	8.69	Put	Bond Future	2,447.4700	2.4475	2,508.6200	2.5086	2.498	0	0	0
2023/07/10	R197	03/08/2023			Bond Future	334.7535	334.7535	334.7520	334.7520	0.000	0.0000	0.0000	44
2023/07/10	R197	02/11/2023			Bond Future	342.2093	342.2093	342.2073	342.2073	(0.001)	0.0000	0.0000	0
2023/07/10	R202	03/08/2023			Bond Future	247.3731	247.3731	247.3772	247.3772	0.002	0.0000	0.0000	5,323
2023/07/10	R202	02/11/2023			Bond Future	252.8827	252.8827	252.8866	252.8866	0.002	0.0000	0.0000	68
2023/07/10	R202	01/02/2024			Bond Future	253.7311	253.7311	253.7359	253.7359	0.002	0.0000	0.0000	0
2023/07/10	R202	02/05/2024			Bond Future	259.5618	259.5618	259.5669	259.5669	0.002	0.0000	0.0000	0
2023/07/10	R202	01/08/2024			Bond Future	260.4404	260.4404	260.4470	260.4470	0.003	0.0000	0.0000	0
2023/07/10	R209	03/08/2023	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,800
2023/07/10	R209	03/08/2023	10.00	Put	Bond Future	10,999.8100	10.9998	11,179.3100	11.1793	1.632	0	0	0
2023/07/10	R209	03/08/2023	10.70	Call	Bond Future	0.8300	0.0008	0.2900	0.0003	(65.060)	0	0	1,800
2023/07/10	R209	03/08/2023	11.95	Put	Bond Future	1,491.9300	1.4919	1,555.6600	1.5557	4.272	0	0	0
2023/07/10	R209	03/08/2023	12.00	Call	Bond Future	712.5400	0.7125	588.0700	0.5881	(17.468)	0	0	0
2023/07/10	R209	03/08/2023	12.00	Put	Bond Future	1,351.8200	1.3518	1,406.8500	1.4069	4.071	0	0	1,750
2023/07/10	R209	03/08/2023	11.25	Put	Bond Future	4,304.9200	4.3049	4,470.2200	4.4702	3.840	0	0	0
2023/07/10	R209	03/08/2023	11.93	Call	Bond Future	584.1100	0.5841	471.9100	0.4719	(19.209)	0	0	0
2023/07/10	R209	03/08/2023	11.94	Call	Bond Future	601.4900	0.6015	487.5000	0.4875	(18.951)	0	0	0
2023/07/10	R209	03/08/2023			Bond Future	12.1383	64.6229	12.1774	64.4434	0.323	0.0000	0.0000	11,200
2023/07/10	R209	03/08/2023	10.70	Put	Bond Future	7,123.8900	7.1239	7,302.8500	7.3028	2.512	0	0	0
2023/07/10	R209	03/08/2023	10.75	Call	Bond Future	1.2100	0.0012	0.4500	0.0005	(62.810)	0	0	7,000
2023/07/10	R209	03/08/2023	10.75	Put	Bond Future	6,858.2000	6.8582	7,036.9400	7.0369	2.606	0	0	0
2023/07/10	R209	03/08/2023	11.95	Call	Bond Future	619.1900	0.6192	503.4200	0.5034	(18.697)	0	0	0
2023/07/10	R209	03/08/2023	11.25	Call	Bond Future	33.0100	0.0330	18.8100	0.0188	(43.017)	0	0	7,000
2023/07/10	R209	03/08/2023	11.93	Put	Bond Future	1,550.5700	1.5506	1,617.8700	1.6179	4.340	0	0	0
2023/07/10	R209	03/08/2023	11.94	Put	Bond Future	1,521.0600	1.5211	1,586.5700	1.5866	4.307	0	0	0
2023/07/10	R209	02/11/2023	11.34	Call	Bond Future	589.5800	0.5896	533.1200	0.5331	(9.576)	0	0	0
2023/07/10	R209	02/11/2023	11.34	Put	Bond Future	4,882.6900	4.8827	5,009.7800	5.0098	2.603	0	0	0
2023/07/10	R209	02/11/2023	11.33	Call	Bond Future	578.8500	0.5788	523.0900	0.5231	(9.633)	0	0	0
2023/07/10	R209	02/11/2023	11.33	Put	Bond Future	4,921.6300	4.9216	5,049.4200	5.0494	2.596	0	0	0
2023/07/10	R209	02/11/2023			Bond Future	12.2456	62.8926	12.2862	62.7091	0.332	0.0000	0.0000	16,074
2023/07/10	R209	02/11/2023	11.35	Call	Bond Future	600.4500	0.6005	543.2900	0.5433	(9.520)	0	0	0
2023/07/10	R209	02/11/2023	11.35	Put	Bond Future	4,843.9400	4.8439	4,970.3300	4.9703	2.609	0	0	0
2023/07/10	R209	01/02/2024	12.13	Put	Bond Future	3,366.5000	3.3665	3,447.3200	3.4473	2.401	0	0	0
2023/07/10	R209	01/02/2024	12.14	Call	Bond Future	2,410.0400	2.4100	2,302.4900	2.3025	(4.463)	0	0	0
2023/07/10	R209	01/02/2024	12.14	Put	Bond Future	3,342.8100	3.3428	3,423.1200	3.4231	2.402	0	0	0
2023/07/10	R209	01/02/2024			Bond Future	12.3468	64.3246	12.3890	64.1368	0.342	0.0000	0.0000	0
2023/07/10	R209	01/02/2024	12.13	Call	Bond Future	2,388.1500	2.3881	2,281.1100	2.2811	(4.482)	0	0	0
2023/07/10	R209	01/02/2024	12.12	Call	Bond Future	2,366.1500	2.3662	2,259.6400	2.2596	(4.501)	0	0	0
2023/07/10	R209	01/02/2024	12.12	Put	Bond Future	3,390.1400	3.3901	3,471.4900	3.4715	2.400	0	0	0
2023/07/10	R209	02/05/2024	11.18	Call	Bond Future	1,155.4300	1.1554	1,094.2600	1.0943	(5.294)	0	0	0
2023/07/10	R209	02/05/2024	11.18	Put	Bond Future	7,127.6400	7.1276	7,258.5200	7.2585	1.836	0	0	0
2023/07/10	R209	02/05/2024	11.17	Call	Bond Future	1,144.6000	1.1446	1,083.8300	1.0838	(5.309)	0	0	0
2023/07/10	R209	02/05/2024	11.17	Put	Bond Future	7,166.7700	7.1668	7,298.0500	7.2980	1.832	0	0	0
2023/07/10	R209	02/05/2024			Bond Future	12.4537	62.6340	12.4974	62.4420	0.351	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
2023/07/10	R209	02/05/2024	11.19	Call	Bond Future	1,166.1500	1.1661	1,104.5800	1.1046	(5.280)	0	0	0
2023/07/10	R209	02/05/2024	11.19	Put	Bond Future	7,088.4600	7.0885	7,218.9400	7.2189	1.841	0	0	0
2023/07/10	R209	01/08/2024	11.79	Put	Bond Future	5,667.4300	5.6674	5,777.2900	5.7773	1.938	0	0	0
2023/07/10	R209	01/08/2024	11.80	Call	Bond Future	2,199.3300	2.1993	2,112.4700	2.1125	(3.949)	0	0	0
2023/07/10	R209	01/08/2024	11.80	Put	Bond Future	5,637.5200	5.6375	5,746.9700	5.7470	1.941	0	0	0
2023/07/10	R209	01/08/2024			Bond Future	12.5639	64.0634	12.6093	63.8671	0.361	0.0000	0.0000	0
2023/07/10	R209	01/08/2024	11.79	Call	Bond Future	2,182.5100	2.1825	2,096.0600	2.0961	(3.961)	0	0	0
2023/07/10	R209	01/08/2024	11.78	Call	Bond Future	2,165.7600	2.1658	2,079.7200	2.0797	(3.973)	0	0	0
2023/07/10	R209	01/08/2024	11.78	Put	Bond Future	5,697.4500	5.6975	5,807.7200	5.8077	1.935	0	0	0
2023/07/10	R210	03/08/2023			Bond Future	226.8610	226.8610	227.2537	227.2537	0.173	0.0000	0.0000	360
2023/07/10	R210	02/11/2023			Bond Future	228.7416	228.7416	229.1429	229.1429	0.175	0.0000	0.0000	70
2023/07/10	R210	01/02/2024			Bond Future	234.0026	234.0026	234.4128	234.4128	0.175	0.0000	0.0000	0
2023/07/10	R210	02/05/2024			Bond Future	236.1210	236.1210	236.5410	236.5410	0.178	0.0000	0.0000	0
2023/07/10	R210	01/08/2024			Bond Future	241.5651	241.5651	241.9953	241.9953	0.178	0.0000	0.0000	0
2023/07/10	R213	03/08/2023	11.62	Put	Bond Future	334.7600	0.3348	331.0200	0.3310	(1.117)	0	0	0
2023/07/10	R213	03/08/2023	11.63	Call	Bond Future	2,146.1200	2.1461	1,972.5800	1.9726	(8.086)	0	0	0
2023/07/10	R213	03/08/2023			Bond Future	11.2017	81.9926	11.2411	81.8233	0.351	0.0000	0.0000	18,513
2023/07/10	R213	03/08/2023	11.61	Call	Bond Future	2,078.3000	2.0783	1,905.6400	1.9056	(8.308)	0	0	0
2023/07/10	R213	03/08/2023	11.61	Put	Bond Future	342.8200	0.3428	339.5300	0.3395	(0.960)	0	0	0
2023/07/10	R213	03/08/2023	11.62	Call	Bond Future	2,112.1400	2.1121	1,939.0300	1.9390	(8.196)	0	0	0
2023/07/10	R213	03/08/2023	11.63	Put	Bond Future	326.8800	0.3269	322.7100	0.3227	(1.276)	0	0	0
2023/07/10	R213	02/11/2023	11.13	Call	Bond Future	1,607.7700	1.6078	1,506.1900	1.5062	(6.318)	0	0	0
2023/07/10	R213	02/11/2023	11.13	Put	Bond Future	2,359.4600	2.3595	2,431.1300	2.4311	3.038	0	0	0
2023/07/10	R213	02/11/2023	10.94	Call	Bond Future	1,259.1600	1.2592	1,170.3200	1.1703	(7.055)	0	0	750
2023/07/10	R213	02/11/2023	10.94	Put	Bond Future	2,824.9700	2.8250	2,909.3800	2.9094	2.988	0	0	0
2023/07/10	R213	02/11/2023			Bond Future	11.3076	80.2412	11.3489	80.0679	0.365	0.0000	0.0000	12,149
2023/07/10	R213	02/11/2023	11.44	Call	Bond Future	2,286.6900	2.2867	2,166.0200	2.1660	(5.277)	0	0	750
2023/07/10	R213	02/11/2023	11.44	Put	Bond Future	1,732.2700	1.7323	1,784.8500	1.7849	3.035	0	0	0
2023/07/10	R213	02/11/2023	12.70	Call	Bond Future	6,032.4600	6.0325	5,868.0400	5.8680	(2.726)	0	0	0
2023/07/10	R213	02/11/2023	12.70	Put	Bond Future	440.3100	0.4403	449.1400	0.4491	2.005	0	0	750
2023/07/10	R213	02/11/2023	11.11	Call	Bond Future	1,568.5900	1.5686	1,468.3300	1.4683	(6.392)	0	0	0
2023/07/10	R213	02/11/2023	11.11	Put	Bond Future	2,405.4900	2.4055	2,478.4800	2.4785	3.034	0	0	0
2023/07/10	R213	02/11/2023	11.12	Call	Bond Future	1,588.0200	1.5880	1,487.1000	1.4871	(6.355)	0	0	0
2023/07/10	R213	02/11/2023	11.12	Put	Bond Future	2,382.3000	2.3823	2,454.6300	2.4546	3.036	0	0	0
2023/07/10	R213	01/02/2024	11.70	Call	Bond Future	3,283.3500	3.2833	3,161.4700	3.1615	(3.712)	0	0	0
2023/07/10	R213	01/02/2024	11.70	Put	Bond Future	2,106.9300	2.1069	2,162.3600	2.1624	2.631	0	0	0
2023/07/10	R213	01/02/2024	11.71	Call	Bond Future	3,308.1000	3.3081	3,185.8100	3.1858	(3.697)	0	0	0
2023/07/10	R213	01/02/2024	11.71	Put	Bond Future	2,091.4500	2.0915	2,146.4700	2.1465	2.631	0	0	0
2023/07/10	R213	01/02/2024			Bond Future	11.4104	82.0680	11.4537	81.8907	0.379	0.0000	0.0000	0
2023/07/10	R213	01/02/2024	11.72	Call	Bond Future	3,332.9300	3.3329	3,210.2400	3.2102	(3.681)	0	0	0
2023/07/10	R213	01/02/2024	11.72	Put	Bond Future	2,076.0800	2.0761	2,130.7000	2.1307	2.631	0	0	0
2023/07/10	R213	02/05/2024	10.30	Call	Bond Future	1,010.5300	1.0105	954.3600	0.9544	(5.558)	0	0	0
2023/07/10	R213	02/05/2024	10.30	Put	Bond Future	6,043.6000	6.0436	6,168.6900	6.1687	2.070	0	0	0
2023/07/10	R213	02/05/2024			Bond Future	11.5109	80.3745	11.5563	80.1932	0.394	0.0000	0.0000	0
2023/07/10	R213	02/05/2024	10.28	Call	Bond Future	992.2000	0.9922	936.7600	0.9368	(5.588)	0	0	0
2023/07/10	R213	02/05/2024	10.28	Put	Bond Future	6,111.7100	6.1117	6,237.5300	6.2375	2.059	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
2023/07/10	R213	02/05/2024	10.29	Call	Bond Future	1,001.4500	1.0014	945.6400	0.9456	(5.573)	0	0	0
2023/07/10	R213	02/05/2024	10.29	Put	Bond Future	6,077.7300	6.0777	6,203.1800	6.2032	2.064	0	0	0
2023/07/10	R213	01/08/2024	10.86	Call	Bond Future	1,777.7600	1.7778	1,700.4900	1.7005	(4.346)	0	0	0
2023/07/10	R213	01/08/2024	10.86	Put	Bond Future	4,788.0300	4.7880	4,896.0100	4.8960	2.255	0	0	0
2023/07/10	R213	01/08/2024	10.87	Call	Bond Future	1,792.5400	1.7925	1,714.8700	1.7149	(4.333)	0	0	0
2023/07/10	R213	01/08/2024	10.87	Put	Bond Future	4,762.0400	4.7620	4,869.6200	4.8696	2.259	0	0	0
2023/07/10	R213	01/08/2024			Bond Future	11.6155	82.2094	11.6631	82.0241	0.410	0.0000	0.0000	0
2023/07/10	R213	01/08/2024	10.88	Call	Bond Future	1,807.7200	1.8077	1,729.6300	1.7296	(4.320)	0	0	0
2023/07/10	R213	01/08/2024	10.88	Put	Bond Future	4,736.4800	4.7365	4,843.6400	4.8436	2.262	0	0	0
2023/07/10	R214	03/08/2023	12.14	Call	Bond Future	367.2700	0.3673	286.6300	0.2866	(21.957)	0	0	0
2023/07/10	R214	03/08/2023	12.14	Put	Bond Future	2,035.7600	2.0358	2,112.1400	2.1121	3.752	0	0	0
2023/07/10	R214	03/08/2023	12.15	Call	Bond Future	380.1100	0.3801	297.7700	0.2978	(21.662)	0	0	0
2023/07/10	R214	03/08/2023	12.15	Put	Bond Future	2,000.3700	2.0004	2,075.0500	2.0750	3.733	0	0	0
2023/07/10	R214	03/08/2023			Bond Future	12.4936	60.5697	12.5277	60.4127	0.273	0.0000	0.0000	13,781
2023/07/10	R214	03/08/2023	12.16	Call	Bond Future	393.2500	0.3933	309.2200	0.3092	(21.368)	0	0	0
2023/07/10	R214	03/08/2023	12.16	Put	Bond Future	1,965.3500	1.9653	2,038.3400	2.0383	3.714	0	0	0
2023/07/10	R214	02/11/2023	11.45	Put	Bond Future	6,049.4900	6.0495	6,171.2400	6.1712	2.013	0	0	0
2023/07/10	R214	02/11/2023	11.46	Call	Bond Future	398.5500	0.3985	359.2100	0.3592	(9.871)	0	0	0
2023/07/10	R214	02/11/2023	11.46	Put	Bond Future	6,003.9500	6.0039	6,125.2000	6.1252	2.020	0	0	0
2023/07/10	R214	02/11/2023			Bond Future	12.6049	58.6005	12.6403	58.4399	0.281	0.0000	0.0000	10,866
2023/07/10	R214	02/11/2023	11.45	Call	Bond Future	391.4400	0.3914	352.6000	0.3526	(9.922)	0	0	0
2023/07/10	R214	02/11/2023	11.47	Call	Bond Future	405.8500	0.4059	366.0000	0.3660	(9.819)	0	0	0
2023/07/10	R214	02/11/2023	11.47	Put	Bond Future	5,958.6600	5.9587	6,079.4000	6.0794	2.026	0	0	0
2023/07/10	R214	01/02/2024	12.16	Call	Bond Future	1,739.5700	1.7396	1,658.7300	1.6587	(4.647)	0	0	0
2023/07/10	R214	01/02/2024	12.16	Put	Bond Future	4,315.4300	4.3154	4,398.9300	4.3989	1.935	0	0	0
2023/07/10	R214	01/02/2024			Bond Future	12.7144	59.9347	12.7511	59.7703	0.289	0.0000	0.0000	0
2023/07/10	R214	01/02/2024	12.14	Call	Bond Future	1,703.8600	1.7039	1,623.9900	1.6240	(4.688)	0	0	0
2023/07/10	R214	01/02/2024	12.14	Put	Bond Future	4,376.0300	4.3760	4,460.5000	4.4605	1.930	0	0	0
2023/07/10	R214	01/02/2024	12.15	Call	Bond Future	1,721.6600	1.7217	1,641.3100	1.6413	(4.667)	0	0	0
2023/07/10	R214	01/02/2024	12.15	Put	Bond Future	4,345.6500	4.3456	4,429.6400	4.4296	1.933	0	0	0
2023/07/10	R214	02/05/2024	11.46	Call	Bond Future	1,091.4500	1.0914	1,038.6100	1.0386	(4.841)	0	0	0
2023/07/10	R214	02/05/2024	11.46	Put	Bond Future	7,655.9800	7.6560	7,771.1800	7.7712	1.505	0	0	0
2023/07/10	R214	02/05/2024	11.47	Call	Bond Future	1,101.9000	1.1019	1,048.7100	1.0487	(4.827)	0	0	0
2023/07/10	R214	02/05/2024	11.47	Put	Bond Future	7,613.9900	7.6140	7,728.8400	7.7288	1.508	0	0	0
2023/07/10	R214	02/05/2024			Bond Future	12.8202	57.9919	12.8582	57.8238	0.296	0.0000	0.0000	0
2023/07/10	R214	02/05/2024	11.48	Call	Bond Future	1,112.5800	1.1126	1,059.0400	1.0590	(4.812)	0	0	0
2023/07/10	R214	02/05/2024	11.48	Put	Bond Future	7,572.2900	7.5723	7,686.7900	7.6868	1.512	0	0	0
2023/07/10	R214	01/08/2024	12.18	Call	Bond Future	2,283.6400	2.2836	2,204.4400	2.2044	(3.468)	0	0	0
2023/07/10	R214	01/08/2024	12.18	Put	Bond Future	5,710.0900	5.7101	5,802.6300	5.8026	1.621	0	0	0
2023/07/10	R214	01/08/2024			Bond Future	12.9284	59.3154	12.9678	59.1437	0.305	0.0000	0.0000	0
2023/07/10	R214	01/08/2024	12.16	Call	Bond Future	2,249.1500	2.2491	2,170.6800	2.1707	(3.489)	0	0	0
2023/07/10	R214	01/08/2024	12.16	Put	Bond Future	5,771.5400	5.7715	5,864.8100	5.8648	1.616	0	0	0
2023/07/10	R214	01/08/2024	12.17	Call	Bond Future	2,266.2400	2.2662	2,187.4100	2.1874	(3.478)	0	0	0
2023/07/10	R214	01/08/2024	12.17	Put	Bond Future	5,740.6300	5.7406	5,833.5400	5.8335	1.618	0	0	0
2023/07/10	R248	03/08/2023	11.80	Call	Bond Future	64.8400	0.0648	39.4300	0.0394	(39.189)	0	0	1,100
2023/07/10	R248	03/08/2023	11.80	Put	Bond Future	4,971.6400	4.9716	5,163.3600	5.1634	3.856	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/10	R248	03/08/2023	12.11	Call	Bond Future	265.6900		0.2657	192.1200	0.1921	(27.690)	0	0	0
2023/07/10	R248	03/08/2023	12.11	Put	Bond Future	3,272.4100		3.2724	3,415.9700	3.4160	4.387	0	0	0
2023/07/10	R248	03/08/2023			Bond Future	12.6306		74.6068	12.6697	74.3896	0.310	0.0000	0.0000	86,260
2023/07/10	R248	03/08/2023	12.09	Call	Bond Future	245.4200		0.2454	175.8000	0.1758	(28.368)	0	0	0
2023/07/10	R248	03/08/2023	12.09	Put	Bond Future	3,372.1700		3.3722	3,519.6800	3.5197	4.374	0	0	0
2023/07/10	R248	03/08/2023	12.10	Call	Bond Future	255.4100		0.2554	183.8300	0.1838	(28.026)	0	0	0
2023/07/10	R248	03/08/2023	12.10	Put	Bond Future	3,322.1000		3.3221	3,467.6500	3.4676	4.381	0	0	0
2023/07/10	R248	03/08/2023	12.30	Call	Bond Future	522.4600		0.5225	408.4500	0.4084	(21.822)	0	0	1,100
2023/07/10	R248	03/08/2023	12.30	Put	Bond Future	2,405.8300		2.4058	2,508.9500	2.5090	4.286	0	0	0
2023/07/10	R248	03/08/2023	13.20	Call	Bond Future	3,383.9500		3.3839	3,154.2200	3.1542	(6.789)	0	0	0
2023/07/10	R248	03/08/2023	13.20	Put	Bond Future	337.3200		0.3373	324.7200	0.3247	(3.735)	0	0	1,100
2023/07/10	R248	02/11/2023	12.50	Call	Bond Future	2,073.4200		2.0734	1,944.0500	1.9441	(6.239)	0	0	220
2023/07/10	R248	02/11/2023	13.60	Call	Bond Future	5,641.4000		5.6414	5,445.8000	5.4458	(3.467)	0	0	0
2023/07/10	R248	02/11/2023	13.60	Put	Bond Future	1,241.6400		1.2416	1,268.1200	1.2681	2.133	0	0	220
2023/07/10	R248	02/11/2023	11.47	Call	Bond Future	402.6200		0.4026	357.7400	0.3577	(11.147)	0	0	0
2023/07/10	R248	02/11/2023	11.48	Call	Bond Future	410.2000		0.4102	364.7000	0.3647	(11.092)	0	0	0
2023/07/10	R248	02/11/2023	11.49	Put	Bond Future	7,959.8700		7.9599	8,135.8200	8.1358	2.210	0	0	0
2023/07/10	R248	02/11/2023			Bond Future	12.7482		71.8033	12.7889	71.5812	0.319	0.0000	0.0000	173,915
2023/07/10	R248	02/11/2023	11.80	Call	Bond Future	724.7000		0.7247	656.4500	0.6564	(9.418)	0	0	220
2023/07/10	R248	02/11/2023	11.80	Put	Bond Future	6,280.0200		6.2800	6,433.8500	6.4338	2.450	0	0	0
2023/07/10	R248	02/11/2023	12.50	Put	Bond Future	3,456.3900		3.4564	3,549.1000	3.5491	2.682	0	0	0
2023/07/10	R248	02/11/2023	11.47	Put	Bond Future	8,075.8100		8.0758	8,253.0100	8.2530	2.194	0	0	0
2023/07/10	R248	02/11/2023	11.48	Put	Bond Future	8,017.7000		8.0177	8,194.2800	8.1943	2.202	0	0	0
2023/07/10	R248	02/11/2023	11.49	Call	Bond Future	417.9700		0.4180	371.8400	0.3718	(11.037)	0	0	0
2023/07/10	R248	01/02/2024	12.14	Call	Bond Future	1,853.0900		1.8531	1,753.8100	1.7538	(5.358)	0	0	0
2023/07/10	R248	01/02/2024	12.14	Put	Bond Future	5,958.6700		5.9587	6,086.5700	6.0866	2.146	0	0	0
2023/07/10	R248	01/02/2024	12.15	Call	Bond Future	1,873.3300		1.8733	1,773.3900	1.7734	(5.335)	0	0	0
2023/07/10	R248	01/02/2024	12.15	Put	Bond Future	5,919.3400		5.9193	6,046.5800	6.0466	2.150	0	0	0
2023/07/10	R248	01/02/2024			Bond Future	12.8645		73.4380	12.9068	73.2108	0.329	0.0000	0.0000	0
2023/07/10	R248	01/02/2024	12.16	Call	Bond Future	1,893.4900		1.8935	1,792.8900	1.7929	(5.313)	0	0	0
2023/07/10	R248	01/02/2024	12.16	Put	Bond Future	5,880.0100		5.8800	6,006.5900	6.0066	2.153	0	0	0
2023/07/10	R248	02/05/2024	11.46	Call	Bond Future	1,190.6500		1.1906	1,125.5400	1.1255	(5.468)	0	0	0
2023/07/10	R248	02/05/2024	11.47	Call	Bond Future	1,202.3900		1.2024	1,136.8300	1.1368	(5.452)	0	0	0
2023/07/10	R248	02/05/2024	11.48	Put	Bond Future	10,045.6100		10.0456	10,211.9000	10.2119	1.655	0	0	0
2023/07/10	R248	02/05/2024			Bond Future	12.9770		70.6578	13.0210	70.4255	0.339	0.0000	0.0000	13,000
2023/07/10	R248	02/05/2024	11.46	Put	Bond Future	10,153.2600		10.1533	10,320.4600	10.3205	1.647	0	0	0
2023/07/10	R248	02/05/2024	11.47	Put	Bond Future	10,099.3400		10.0993	10,266.0900	10.2661	1.651	0	0	0
2023/07/10	R248	02/05/2024	11.48	Call	Bond Future	1,214.2200		1.2142	1,148.2000	1.1482	(5.437)	0	0	0
2023/07/10	R248	01/08/2024	12.30	Call	Bond Future	2,744.2200		2.7442	2,638.2400	2.6382	(3.862)	0	0	0
2023/07/10	R248	01/08/2024	12.30	Put	Bond Future	7,112.7500		7.1127	7,244.2500	7.2442	1.849	0	0	0
2023/07/10	R248	01/08/2024	12.31	Call	Bond Future	2,765.1400		2.7651	2,658.6600	2.6587	(3.851)	0	0	0
2023/07/10	R248	01/08/2024	12.31	Put	Bond Future	7,075.4900		7.0755	7,206.4900	7.2065	1.851	0	0	0
2023/07/10	R248	01/08/2024			Bond Future	13.0924		72.2702	13.1380	72.0327	0.349	0.0000	0.0000	0
2023/07/10	R248	01/08/2024	12.32	Call	Bond Future	2,786.1400		2.7861	2,679.1600	2.6792	(3.840)	0	0	0
2023/07/10	R248	01/08/2024	12.32	Put	Bond Future	7,038.3900		7.0384	7,168.8900	7.1689	1.854	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
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Total											1547270
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