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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/07/2023 TO 17/07/2023

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
2023/07/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/17	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/17	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/17	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/17	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/17	2025	03/08/2023		Bond Future	169.3923	169.3923	169.4932	169.4932	0.060	0.0000	0.0000	1,376
2023/07/17	2025	02/11/2023		Bond Future	173.1662	173.1662	173.2689	173.2689	0.059	0.0000	0.0000	4,839
2023/07/17	2025	01/02/2024		Bond Future	175.3447	175.3447	175.4498	175.4498	0.060	0.0000	0.0000	0
2023/07/17	2025	02/05/2024		Bond Future	179.3598	179.3598	179.4676	179.4676	0.060	0.0000	0.0000	0
2023/07/17	2025	01/08/2024		Bond Future	181.6427	181.6427	181.7549	181.7549	0.062	0.0000	0.0000	0
2023/07/17	2029	03/08/2023		Bond Future	122.8660	122.8660	122.8666	122.8666	0.001	0.0000	0.0000	1,897
2023/07/17	2029	02/11/2023		Bond Future	124.2719	124.2719	124.2721	124.2721	0.000	0.0000	0.0000	1,197

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
2023/07/17	2029	01/02/2024			Bond Future	127.1218	127.1218	127.1219	127.1219	0.000	0.0000	0.0000	0
2023/07/17	2029	02/05/2024			Bond Future	128.6660	128.6660	128.6668	128.6668	0.001	0.0000	0.0000	0
2023/07/17	2029	01/08/2024			Bond Future	131.6225	131.6225	131.6236	131.6236	0.001	0.0000	0.0000	0
2023/07/17	2030	03/08/2023	10.40	Call	Bond Future	541.5400	0.5415	563.7000	0.5637	4.092	0	0	1,012
2023/07/17	2030	03/08/2023	10.65	Call	Bond Future	1,161.7900	1.1618	1,224.1600	1.2242	5.368	0	0	350
2023/07/17	2030	03/08/2023	10.65	Put	Bond Future	482.1900	0.4822	366.8800	0.3669	(23.914)	0	0	0
2023/07/17	2030	03/08/2023	11.34	Call	Bond Future	3,598.2100	3.5982	3,749.9200	3.7499	4.216	0	0	0
2023/07/17	2030	03/08/2023	11.34	Put	Bond Future	57.5400	0.0575	31.5700	0.0316	(45.134)	0	0	0
2023/07/17	2030	03/08/2023	12.89	Call	Bond Future	9,549.9800	9.5500	9,727.5800	9.7276	1.860	0	0	0
2023/07/17	2030	03/08/2023	12.89	Put	Bond Future	0.1000	0.0001	0.0200	0.0000	(80.000)	0	0	350
2023/07/17	2030	03/08/2023	11.35	Call	Bond Future	3,636.9400	3.6369	3,789.3300	3.7893	4.190	0	0	0
2023/07/17	2030	03/08/2023	11.36	Put	Bond Future	53.8600	0.0539	29.2400	0.0292	(45.711)	0	0	0
2023/07/17	2030	03/08/2023			Bond Future	10.4903	88.6714	10.4488	88.8491	(0.396)	0.0000	0.0000	54,444
2023/07/17	2030	03/08/2023	10.40	Put	Bond Future	928.4600	0.9285	772.9400	0.7729	(16.750)	0	0	0
2023/07/17	2030	03/08/2023	11.35	Put	Bond Future	55.6800	0.0557	30.3900	0.0304	(45.420)	0	0	0
2023/07/17	2030	03/08/2023	11.36	Call	Bond Future	3,675.6900	3.6757	3,828.7500	3.8288	4.164	0	0	0
2023/07/17	2030	03/08/2023	12.59	Call	Bond Future	8,430.5700	8.4306	8,607.8300	8.6078	2.103	0	0	0
2023/07/17	2030	03/08/2023	12.59	Put	Bond Future	0.5700	0.0006	0.1500	0.0002	(73.684)	0	0	1,012
2023/07/17	2030	02/11/2023	12.27	Put	Bond Future	241.6400	0.2416	213.6100	0.2136	(11.600)	0	0	500
2023/07/17	2030	02/11/2023	11.43	Call	Bond Future	4,181.5200	4.1815	4,302.1900	4.3022	2.886	0	0	0
2023/07/17	2030	02/11/2023	11.43	Put	Bond Future	684.8700	0.6849	624.2300	0.6242	(8.854)	0	0	500
2023/07/17	2030	02/11/2023	10.80	Call	Bond Future	2,391.3800	2.3914	2,475.2700	2.4753	3.508	0	0	0
2023/07/17	2030	02/11/2023	10.80	Put	Bond Future	1,427.9200	1.4279	1,330.5000	1.3305	(6.823)	0	0	0
2023/07/17	2030	02/11/2023	10.81	Call	Bond Future	2,416.5800	2.4166	2,501.1000	2.5011	3.498	0	0	0
2023/07/17	2030	02/11/2023	10.81	Put	Bond Future	1,412.1800	1.4122	1,315.3900	1.3154	(6.854)	0	0	0
2023/07/17	2030	02/11/2023	10.07	Call	Bond Future	957.2400	0.9572	996.1300	0.9961	4.063	0	0	800
2023/07/17	2030	02/11/2023	10.07	Put	Bond Future	3,048.6800	3.0487	2,906.2600	2.9063	(4.672)	0	0	0
2023/07/17	2030	02/11/2023	10.39	Call	Bond Future	1,486.5200	1.4865	1,544.1100	1.5441	3.874	0	0	500
2023/07/17	2030	02/11/2023	9.57	Call	Bond Future	434.5000	0.4345	451.9200	0.4519	4.009	0	0	800
2023/07/17	2030	02/11/2023	9.57	Put	Bond Future	4,695.5300	4.6955	4,531.6400	4.5316	(3.490)	0	0	0
2023/07/17	2030	02/11/2023			Bond Future	10.5664	90.6251	10.5228	90.8064	(0.413)	0.0000	0.0000	73,196
2023/07/17	2030	02/11/2023	12.27	Call	Bond Future	6,974.0800	6.9741	7,127.3600	7.1274	2.198	0	0	0
2023/07/17	2030	02/11/2023	11.12	Call	Bond Future	3,252.0200	3.2520	3,355.6600	3.3557	3.187	0	0	500
2023/07/17	2030	02/11/2023	11.12	Put	Bond Future	990.1800	0.9902	912.5100	0.9125	(7.844)	0	0	0
2023/07/17	2030	02/11/2023	11.57	Call	Bond Future	4,624.6600	4.6247	4,752.1600	4.7522	2.757	0	0	0
2023/07/17	2030	02/11/2023	11.57	Put	Bond Future	577.6500	0.5777	523.8400	0.5238	(9.315)	0	0	800
2023/07/17	2030	02/11/2023	10.82	Call	Bond Future	2,441.7100	2.4417	2,526.8700	2.5269	3.488	0	0	0
2023/07/17	2030	02/11/2023	10.82	Put	Bond Future	1,396.3900	1.3964	1,300.2400	1.3002	(6.886)	0	0	0
2023/07/17	2030	02/11/2023	10.39	Put	Bond Future	2,222.6600	2.2227	2,098.9400	2.0989	(5.566)	0	0	0
2023/07/17	2030	02/11/2023	10.62	Call	Bond Future	1,964.2200	1.9642	2,036.4900	2.0365	3.679	0	0	500
2023/07/17	2030	02/11/2023	10.62	Put	Bond Future	1,741.8800	1.7419	1,632.8400	1.6328	(6.260)	0	0	0
2023/07/17	2030	02/11/2023	9.89	Call	Bond Future	731.3500	0.7314	761.2900	0.7613	4.094	0	0	500
2023/07/17	2030	02/11/2023	9.89	Put	Bond Future	3,596.4700	3.5965	3,445.1000	3.4451	(4.209)	0	0	0
2023/07/17	2030	01/02/2024	11.86	Put	Bond Future	918.1200	0.9181	862.3200	0.8623	(6.078)	0	0	500
2023/07/17	2030	01/02/2024	12.10	Put	Bond Future	754.7900	0.7548	706.5400	0.7065	(6.393)	0	0	400
2023/07/17	2030	01/02/2024	11.37	Call	Bond Future	4,258.5200	4.2585	4,369.8700	4.3699	2.615	0	0	0
2023/07/17	2030	01/02/2024	11.37	Put	Bond Future	1,364.6800	1.3647	1,290.7000	1.2907	(5.421)	0	0	0

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2023/07/17	2030	01/02/2024	11.85	Call	Bond Future	5,647.9000	5.6479	5,777.1000	5.7771	2.288	0	0	0
2023/07/17	2030	01/02/2024	11.85	Put	Bond Future	925.5000	0.9255	869.3700	0.8694	(6.065)	0	0	500
2023/07/17	2030	01/02/2024	10.16	Call	Bond Future	1,534.4500	1.5344	1,589.9300	1.5899	3.616	0	0	200
2023/07/17	2030	01/02/2024	10.16	Put	Bond Future	3,477.0000	3.4770	3,347.1500	3.3471	(3.735)	0	0	0
2023/07/17	2030	01/02/2024	11.00	Call	Bond Future	3,281.5200	3.2815	3,376.8600	3.3769	2.905	0	0	0
2023/07/17	2030	01/02/2024	9.93	Call	Bond Future	1,197.8500	1.1978	1,243.1400	1.2431	3.781	0	0	1,360
2023/07/17	2030	01/02/2024	9.93	Put	Bond Future	4,097.9800	4.0980	3,957.9400	3.9579	(3.417)	0	0	0
2023/07/17	2030	01/02/2024	10.00	Call	Bond Future	1,291.6900	1.2917	1,339.9800	1.3400	3.739	0	0	500
2023/07/17	2030	01/02/2024	10.00	Put	Bond Future	3,899.0500	3.8990	3,762.0100	3.7620	(3.515)	0	0	0
2023/07/17	2030	01/02/2024	9.57	Put	Bond Future	5,213.5100	5.2135	5,059.6100	5.0596	(2.952)	0	0	0
2023/07/17	2030	01/02/2024	9.89	Put	Bond Future	4,214.4100	4.2144	4,072.7100	4.0727	(3.362)	0	0	0
2023/07/17	2030	01/02/2024			Bond Future	10.6361	88.6761	10.5901	88.8614	(0.432)	0.0000	0.0000	0
2023/07/17	2030	01/02/2024	11.86	Call	Bond Future	5,678.0900	5.6781	5,807.6200	5.8076	2.281	0	0	0
2023/07/17	2030	01/02/2024	12.10	Call	Bond Future	6,410.1400	6.4101	6,547.2200	6.5472	2.138	0	0	0
2023/07/17	2030	01/02/2024	11.75	Call	Bond Future	5,349.3700	5.3494	5,475.1500	5.4751	2.351	0	0	0
2023/07/17	2030	01/02/2024	11.75	Put	Bond Future	1,003.8400	1.0038	944.2900	0.9443	(5.932)	0	0	200
2023/07/17	2030	01/02/2024	11.31	Call	Bond Future	4,093.8700	4.0939	4,202.7500	4.2027	2.660	0	0	0
2023/07/17	2030	01/02/2024	11.31	Put	Bond Future	1,432.1100	1.4321	1,355.6600	1.3557	(5.338)	0	0	1,360
2023/07/17	2030	01/02/2024	11.35	Call	Bond Future	4,203.3900	4.2034	4,313.9300	4.3139	2.630	0	0	0
2023/07/17	2030	01/02/2024	11.35	Put	Bond Future	1,386.8200	1.3868	1,312.0300	1.3120	(5.393)	0	0	0
2023/07/17	2030	01/02/2024	11.36	Call	Bond Future	4,230.9200	4.2309	4,341.8600	4.3419	2.622	0	0	0
2023/07/17	2030	01/02/2024	11.36	Put	Bond Future	1,375.7100	1.3757	1,301.3200	1.3013	(5.407)	0	0	0
2023/07/17	2030	01/02/2024	10.39	Call	Bond Future	1,936.7500	1.9368	2,003.0700	2.0031	3.424	0	0	500
2023/07/17	2030	01/02/2024	10.39	Put	Bond Future	2,934.1900	2.9342	2,815.1800	2.8152	(4.056)	0	0	0
2023/07/17	2030	01/02/2024	11.00	Put	Bond Future	1,831.4700	1.8315	1,741.4800	1.7415	(4.914)	0	0	700
2023/07/17	2030	01/02/2024	10.07	Call	Bond Future	1,394.7700	1.3948	1,446.1700	1.4462	3.685	0	0	400
2023/07/17	2030	01/02/2024	10.07	Put	Bond Future	3,710.5300	3.7105	3,576.6000	3.5766	(3.609)	0	0	0
2023/07/17	2030	01/02/2024	9.57	Call	Bond Future	789.0500	0.7891	820.4800	0.8205	3.983	0	0	400
2023/07/17	2030	01/02/2024	9.89	Call	Bond Future	1,146.4600	1.1465	1,190.0900	1.1901	3.806	0	0	500
2023/07/17	2030	02/05/2024	11.12	Put	Bond Future	2,181.1200	2.1811	2,091.8700	2.0919	(4.092)	0	0	0
2023/07/17	2030	02/05/2024	12.38	Call	Bond Future	7,165.5100	7.1655	7,305.6600	7.3057	1.956	0	0	0
2023/07/17	2030	02/05/2024	12.38	Put	Bond Future	970.5700	0.9706	921.0700	0.9211	(5.100)	0	0	1,080
2023/07/17	2030	02/05/2024	10.62	Call	Bond Future	2,611.8300	2.6118	2,692.1400	2.6921	3.075	0	0	500
2023/07/17	2030	02/05/2024	10.62	Put	Bond Future	2,992.3700	2.9924	2,883.0300	2.8830	(3.654)	0	0	0
2023/07/17	2030	02/05/2024	10.82	Call	Bond Future	3,037.4100	3.0374	3,125.9300	3.1259	2.914	0	0	1,080
2023/07/17	2030	02/05/2024	10.82	Put	Bond Future	2,638.5100	2.6385	2,537.3800	2.5374	(3.833)	0	0	0
2023/07/17	2030	02/05/2024	9.81	Call	Bond Future	1,269.3400	1.2693	1,316.7300	1.3167	3.733	0	0	0
2023/07/17	2030	02/05/2024	9.81	Put	Bond Future	4,895.6600	4.8957	4,753.4000	4.7534	(2.906)	0	0	0
2023/07/17	2030	02/05/2024	9.82	Call	Bond Future	1,281.8700	1.2819	1,329.6300	1.3296	3.726	0	0	0
2023/07/17	2030	02/05/2024	9.82	Put	Bond Future	4,867.2300	4.8672	4,725.3400	4.7253	(2.915)	0	0	0
2023/07/17	2030	02/05/2024	9.66	Call	Bond Future	1,091.0600	1.0911	1,133.0000	1.1330	3.844	0	0	1,000
2023/07/17	2030	02/05/2024	9.66	Put	Bond Future	5,334.5000	5.3345	5,186.7900	5.1868	(2.769)	0	0	0
2023/07/17	2030	02/05/2024			Bond Future	10.7174	90.6858	10.6688	90.8754	(0.453)	0.0000	0.0000	0
2023/07/17	2030	02/05/2024	13.15	Call	Bond Future	9,382.6100	9.3826	9,541.8800	9.5419	1.698	0	0	0
2023/07/17	2030	02/05/2024	13.15	Put	Bond Future	502.8100	0.5028	472.4300	0.4724	(6.042)	0	0	500
2023/07/17	2030	02/05/2024	11.12	Call	Bond Future	3,733.2800	3.7333	3,833.6800	3.8337	2.689	0	0	500
2023/07/17	2030	02/05/2024	11.94	Call	Bond Future	5,898.3200	5.8983	6,026.6100	6.0266	2.175	0	0	0
2023/07/17	2030	02/05/2024	11.94	Put	Bond Future	1,288.6200	1.2886	1,227.2600	1.2273	(4.762)	0	0	1,000

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2023/07/17	2030	02/05/2024	10.16	Call	Bond Future	1,767.5100	1.7675	1,828.6600	1.8287	3.460	0	0	1,000
2023/07/17	2030	02/05/2024	10.16	Put	Bond Future	3,973.5700	3.9736	3,845.0700	3.8451	(3.234)	0	0	0
2023/07/17	2030	02/05/2024	9.83	Call	Bond Future	1,294.4800	1.2945	1,342.6200	1.3426	3.719	0	0	0
2023/07/17	2030	02/05/2024	9.83	Put	Bond Future	4,838.9000	4.8389	4,697.3900	4.6974	(2.924)	0	0	0
2023/07/17	2030	01/08/2024	10.37	Call	Bond Future	2,175.6300	2.1756	2,248.2600	2.2483	3.338	0	0	0
2023/07/17	2030	01/08/2024	10.37	Put	Bond Future	3,833.3500	3.8333	3,711.8000	3.7118	(3.171)	0	0	0
2023/07/17	2030	01/08/2024	10.38	Call	Bond Future	2,193.0100	2.1930	2,266.0400	2.2660	3.330	0	0	0
2023/07/17	2030	01/08/2024	10.38	Put	Bond Future	3,812.2400	3.8122	3,691.0900	3.6911	(3.178)	0	0	0
2023/07/17	2030	01/08/2024			Bond Future	10.8055	88.7430	10.7539	88.9372	(0.477)	0.0000	0.0000	0
2023/07/17	2030	01/08/2024	10.39	Call	Bond Future	2,210.4700	2.2105	2,283.8900	2.2839	3.321	0	0	0
2023/07/17	2030	01/08/2024	10.39	Put	Bond Future	3,791.2200	3.7912	3,670.4600	3.6705	(3.185)	0	0	0
2023/07/17	2032	03/08/2023	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,500
2023/07/17	2032	03/08/2023	9.60	Put	Bond Future	7,960.4200	7.9604	7,782.2900	7.7823	(2.238)	0	0	0
2023/07/17	2032	03/08/2023	10.30	Call	Bond Future	1.9000	0.0019	1.2600	0.0013	(33.684)	0	0	7,500
2023/07/17	2032	03/08/2023	10.30	Put	Bond Future	4,221.4200	4.2214	4,042.6500	4.0426	(4.235)	0	0	0
2023/07/17	2032	03/08/2023	12.04	Call	Bond Future	4,323.8900	4.3239	4,472.4600	4.4725	3.436	0	0	3,000
2023/07/17	2032	03/08/2023	12.04	Put	Bond Future	68.3000	0.0683	38.7400	0.0387	(43.280)	0	0	3,000
2023/07/17	2032	03/08/2023	11.77	Call	Bond Future	3,168.9600	3.1690	3,291.6000	3.2916	3.870	0	0	0
2023/07/17	2032	03/08/2023	11.77	Put	Bond Future	156.1300	0.1561	100.6400	0.1006	(35.541)	0	0	0
2023/07/17	2032	03/08/2023	11.90	Call	Bond Future	3,719.8000	3.7198	3,856.4900	3.8565	3.675	0	0	5,000
2023/07/17	2032	03/08/2023	11.90	Put	Bond Future	105.4300	0.1054	63.9900	0.0640	(39.306)	0	0	0
2023/07/17	2032	03/08/2023	11.55	Call	Bond Future	2,279.4300	2.2794	2,371.0900	2.3711	4.021	0	0	0
2023/07/17	2032	03/08/2023	11.55	Put	Bond Future	298.1700	0.2982	211.7000	0.2117	(29.000)	0	0	7,500
2023/07/17	2032	03/08/2023			Bond Future	11.1375	87.1395	11.1010	87.3176	(0.327)	0.0000	0.0000	79,302
2023/07/17	2032	03/08/2023	11.45	Call	Bond Future	1,901.5700	1.9016	1,976.8100	1.9768	3.957	0	0	0
2023/07/17	2032	03/08/2023	11.45	Put	Bond Future	394.9300	0.3949	292.0400	0.2920	(26.053)	0	0	7,500
2023/07/17	2032	03/08/2023	12.00	Call	Bond Future	4,150.7700	4.1508	4,296.1700	4.2962	3.503	0	0	5,000
2023/07/17	2032	03/08/2023	12.00	Put	Bond Future	77.6900	0.0777	44.9600	0.0450	(42.129)	0	0	0
2023/07/17	2032	03/08/2023	11.76	Call	Bond Future	3,127.1900	3.1272	3,248.6100	3.2486	3.883	0	0	0
2023/07/17	2032	03/08/2023	11.76	Put	Bond Future	160.8800	0.1609	104.1700	0.1042	(35.250)	0	0	0
2023/07/17	2032	03/08/2023	11.50	Call	Bond Future	2,088.3100	2.0883	2,171.8300	2.1718	3.999	0	0	11,000
2023/07/17	2032	03/08/2023	11.50	Put	Bond Future	343.9100	0.3439	249.3000	0.2493	(27.510)	0	0	11,000
2023/07/17	2032	03/08/2023	11.75	Call	Bond Future	3,085.4900	3.0855	3,205.6900	3.2057	3.896	0	0	0
2023/07/17	2032	03/08/2023	11.75	Put	Bond Future	165.7300	0.1657	107.8000	0.1078	(34.954)	0	0	0
2023/07/17	2032	02/11/2023	11.90	Call	Bond Future	4,213.4100	4.2134	4,317.1100	4.3171	2.461	0	0	0
2023/07/17	2032	02/11/2023	11.90	Put	Bond Future	1,102.6200	1.1026	1,024.5400	1.0245	(7.081)	0	0	0
2023/07/17	2032	02/11/2023	11.24	Call	Bond Future	2,246.7700	2.2468	2,311.4300	2.3114	2.878	0	0	0
2023/07/17	2032	02/11/2023	11.24	Put	Bond Future	2,207.5600	2.2076	2,090.4400	2.0904	(5.305)	0	0	0
2023/07/17	2032	02/11/2023	10.71	Call	Bond Future	1,116.8200	1.1168	1,151.3700	1.1514	3.094	0	0	500
2023/07/17	2032	02/11/2023	11.09	Put	Bond Future	2,560.6500	2.5606	2,434.5100	2.4345	(4.926)	0	0	0
2023/07/17	2032	02/11/2023	10.59	Call	Bond Future	927.8900	0.9279	956.6800	0.9567	3.103	0	0	500
2023/07/17	2032	02/11/2023	10.59	Put	Bond Future	4,064.7200	4.0647	3,911.7300	3.9117	(3.764)	0	0	0
2023/07/17	2032	02/11/2023			Bond Future	11.2318	84.8965	11.1937	85.0783	(0.339)	0.0000	0.0000	181,147
2023/07/17	2032	02/11/2023	11.78	Call	Bond Future	3,819.8000	3.8198	3,916.8000	3.9168	2.539	0	0	0
2023/07/17	2032	02/11/2023	11.78	Put	Bond Future	1,256.3600	1.2564	1,171.5800	1.1716	(6.748)	0	0	500
2023/07/17	2032	02/11/2023	12.26	Call	Bond Future	5,462.3100	5.4623	5,584.2800	5.5843	2.233	0	0	0
2023/07/17	2032	02/11/2023	12.26	Put	Bond Future	738.2600	0.7383	678.4500	0.6784	(8.101)	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
2023/07/17	2032	02/11/2023	11.23	Call	Bond Future	2,221.2500	2.2213	2,285.3000	2.2853	2.884	0	0	0
2023/07/17	2032	02/11/2023	11.23	Put	Bond Future	2,229.7500	2.2297	2,112.0200	2.1120	(5.280)	0	0	0
2023/07/17	2032	02/11/2023	11.28	Call	Bond Future	2,350.0900	2.3501	2,417.1800	2.4172	2.855	0	0	0
2023/07/17	2032	02/11/2023	11.28	Put	Bond Future	2,120.4100	2.1204	2,005.7200	2.0057	(5.409)	0	0	500
2023/07/17	2032	02/11/2023	10.71	Put	Bond Future	3,655.6500	3.6556	3,508.4200	3.5084	(4.027)	0	0	0
2023/07/17	2032	02/11/2023	11.09	Call	Bond Future	1,880.5300	1.8805	1,936.1700	1.9362	2.959	0	0	500
2023/07/17	2032	02/11/2023	11.22	Call	Bond Future	2,196.0600	2.1961	2,259.5100	2.2595	2.889	0	0	0
2023/07/17	2032	02/11/2023	11.22	Put	Bond Future	2,252.3000	2.2523	2,133.9700	2.1340	(5.254)	0	0	0
2023/07/17	2032	01/02/2024	12.50	Call	Bond Future	6,478.4600	6.4785	6,602.1700	6.6022	1.910	0	0	0
2023/07/17	2032	01/02/2024	12.73	Call	Bond Future	7,261.0500	7.2611	7,392.1900	7.3922	1.806	0	0	0
2023/07/17	2032	01/02/2024	12.73	Put	Bond Future	1,001.4900	1.0015	946.8600	0.9469	(5.455)	0	0	500
2023/07/17	2032	01/02/2024	11.83	Call	Bond Future	4,338.7800	4.3388	4,436.7600	4.4368	2.258	0	0	0
2023/07/17	2032	01/02/2024	11.83	Put	Bond Future	1,999.5700	1.9996	1,911.7800	1.9118	(4.390)	0	0	0
2023/07/17	2032	01/02/2024	11.84	Call	Bond Future	4,368.6600	4.3687	4,467.0600	4.4671	2.252	0	0	0
2023/07/17	2032	01/02/2024	11.84	Put	Bond Future	1,984.4800	1.9845	1,897.1100	1.8971	(4.403)	0	0	0
2023/07/17	2032	01/02/2024	10.78	Call	Bond Future	1,750.1800	1.7502	1,800.6600	1.8007	2.884	0	0	200
2023/07/17	2032	01/02/2024	11.09	Call	Bond Future	2,385.2600	2.3853	2,449.7400	2.4497	2.703	0	0	500
2023/07/17	2032	01/02/2024	11.09	Put	Bond Future	3,465.8200	3.4658	3,344.5300	3.3445	(3.500)	0	0	0
2023/07/17	2032	01/02/2024	11.75	Call	Bond Future	4,102.2200	4.1022	4,196.7600	4.1968	2.305	0	0	0
2023/07/17	2032	01/02/2024	11.75	Put	Bond Future	2,123.9400	2.1239	2,032.7100	2.0327	(4.295)	0	0	200
2023/07/17	2032	01/02/2024	10.01	Call	Bond Future	730.2100	0.7302	752.8300	0.7528	3.098	0	0	1,200
2023/07/17	2032	01/02/2024	10.01	Put	Bond Future	7,144.2300	7.1442	6,981.0800	6.9811	(2.284)	0	0	0
2023/07/17	2032	01/02/2024	10.59	Call	Bond Future	1,428.3900	1.4284	1,470.8600	1.4709	2.973	0	0	500
2023/07/17	2032	01/02/2024			Bond Future	11.3196	86.8237	11.2798	87.0095	(0.351)	0.0000	0.0000	0
2023/07/17	2032	01/02/2024	12.50	Put	Bond Future	1,196.7700	1.1968	1,134.7100	1.1347	(5.186)	0	0	200
2023/07/17	2032	01/02/2024	12.62	Call	Bond Future	6,884.5900	6.8846	7,012.2700	7.0123	1.855	0	0	0
2023/07/17	2032	01/02/2024	12.62	Put	Bond Future	1,090.6900	1.0907	1,032.6000	1.0326	(5.326)	0	0	1,200
2023/07/17	2032	01/02/2024	11.85	Call	Bond Future	4,398.6100	4.3986	4,497.4400	4.4974	2.247	0	0	0
2023/07/17	2032	01/02/2024	11.85	Put	Bond Future	1,969.4900	1.9695	1,882.5500	1.8825	(4.414)	0	0	0
2023/07/17	2032	01/02/2024	10.78	Put	Bond Future	4,318.8600	4.3189	4,183.5700	4.1836	(3.133)	0	0	0
2023/07/17	2032	01/02/2024	10.59	Put	Bond Future	4,925.9000	4.9259	4,782.6000	4.7826	(2.909)	0	0	0
2023/07/17	2032	01/02/2024	10.76	Call	Bond Future	1,713.2700	1.7133	1,762.8800	1.7629	2.896	0	0	1,200
2023/07/17	2032	01/02/2024	10.76	Put	Bond Future	4,379.1100	4.3791	4,242.9500	4.2430	(3.109)	0	0	0
2023/07/17	2032	02/05/2024	12.90	Call	Bond Future	7,745.6900	7.7457	7,879.1300	7.8791	1.723	0	0	0
2023/07/17	2032	02/05/2024	13.18	Call	Bond Future	8,671.5200	8.6715	8,812.0400	8.8120	1.620	0	0	0
2023/07/17	2032	02/05/2024	13.18	Put	Bond Future	1,098.7100	1.0987	1,049.1300	1.0491	(4.513)	0	0	500
2023/07/17	2032	02/05/2024	10.86	Call	Bond Future	2,138.3600	2.1384	2,198.1800	2.1982	2.797	0	0	1,000
2023/07/17	2032	02/05/2024	10.86	Put	Bond Future	4,716.8800	4.7169	4,586.6000	4.5866	(2.762)	0	0	0
2023/07/17	2032	02/05/2024	10.56	Call	Bond Future	1,620.9500	1.6209	1,669.1100	1.6691	2.971	0	0	0
2023/07/17	2032	02/05/2024	10.56	Put	Bond Future	5,637.8600	5.6379	5,495.9200	5.4959	(2.518)	0	0	0
2023/07/17	2032	02/05/2024	10.65	Call	Bond Future	1,764.5700	1.7646	1,816.1300	1.8161	2.922	0	0	1,550
2023/07/17	2032	02/05/2024	10.65	Put	Bond Future	5,346.7300	5.3467	5,208.1900	5.2082	(2.591)	0	0	0
2023/07/17	2032	02/05/2024	10.36	Call	Bond Future	1,329.5700	1.3296	1,370.5100	1.3705	3.079	0	0	1,000
2023/07/17	2032	02/05/2024	10.36	Put	Bond Future	6,322.6200	6.3226	6,173.4600	6.1735	(2.359)	0	0	0
2023/07/17	2032	02/05/2024			Bond Future	11.4143	84.6287	11.3727	84.8188	(0.365)	0.0000	0.0000	0
2023/07/17	2032	02/05/2024	12.90	Put	Bond Future	1,312.1700	1.3122	1,255.5100	1.2555	(4.318)	0	0	1,000
2023/07/17	2032	02/05/2024	13.35	Call	Bond Future	9,220.4800	9.2205	9,365.4100	9.3654	1.572	0	0	0
2023/07/17	2032	02/05/2024	13.35	Put	Bond Future	966.7300	0.9667	921.5600	0.9216	(4.672)	0	0	1,550

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
2023/07/17	2032	02/05/2024	11.09	Call	Bond Future	2,607.6900	2.6077	2,676.8700	2.6769	2.653	0	0	500
2023/07/17	2032	02/05/2024	11.09	Put	Bond Future	4,104.0200	4.1040	3,983.1000	3.9831	(2.946)	0	0	0
2023/07/17	2032	02/05/2024	11.35	Call	Bond Future	3,202.6200	3.2026	3,282.4400	3.2824	2.492	0	0	1,550
2023/07/17	2032	02/05/2024	11.35	Put	Bond Future	3,496.6900	3.4967	3,386.4100	3.3864	(3.154)	0	0	0
2023/07/17	2032	02/05/2024	10.59	Call	Bond Future	1,667.9800	1.6680	1,717.2600	1.7173	2.954	0	0	500
2023/07/17	2032	02/05/2024	10.59	Put	Bond Future	5,539.6600	5.5397	5,398.8400	5.3988	(2.542)	0	0	0
2023/07/17	2032	02/05/2024	10.54	Call	Bond Future	1,590.1600	1.5902	1,637.5800	1.6376	2.982	0	0	0
2023/07/17	2032	02/05/2024	10.54	Put	Bond Future	5,704.0600	5.7041	5,561.3800	5.5614	(2.501)	0	0	0
2023/07/17	2032	02/05/2024	10.55	Call	Bond Future	1,605.6500	1.6056	1,653.4300	1.6534	2.976	0	0	0
2023/07/17	2032	02/05/2024	10.55	Put	Bond Future	5,671.0300	5.6710	5,528.7100	5.5287	(2.510)	0	0	0
2023/07/17	2032	01/08/2024	11.15	Call	Bond Future	2,633.0600	2.6331	2,707.0000	2.7070	2.808	0	0	0
2023/07/17	2032	01/08/2024	11.15	Put	Bond Future	4,272.8800	4.2729	4,152.2300	4.1522	(2.824)	0	0	0
2023/07/17	2032	01/08/2024			Bond Future	11.5136	86.5532	11.4700	86.7478	(0.379)	0.0000	0.0000	0
2023/07/17	2032	01/08/2024	11.13	Call	Bond Future	2,591.7300	2.5917	2,664.8600	2.6649	2.822	0	0	0
2023/07/17	2032	01/08/2024	11.13	Put	Bond Future	4,322.9400	4.3229	4,201.4800	4.2015	(2.810)	0	0	0
2023/07/17	2032	01/08/2024	11.14	Call	Bond Future	2,612.5200	2.6125	2,686.0600	2.6861	2.815	0	0	0
2023/07/17	2032	01/08/2024	11.14	Put	Bond Future	4,298.0200	4.2980	4,176.9700	4.1770	(2.816)	0	0	0
2023/07/17	2033	03/08/2023			Bond Future	116.9550	116.9550	116.9565	116.9565	0.001	0.0000	0.0000	7,134
2023/07/17	2033	02/11/2023			Bond Future	118.1360	118.1360	118.1373	118.1373	0.001	0.0000	0.0000	844
2023/07/17	2033	01/02/2024			Bond Future	120.8452	120.8452	120.8464	120.8464	0.001	0.0000	0.0000	0
2023/07/17	2033	02/05/2024			Bond Future	122.1504	122.1504	122.1522	122.1522	0.001	0.0000	0.0000	0
2023/07/17	2033	01/08/2024			Bond Future	124.9574	124.9574	124.9594	124.9594	0.002	0.0000	0.0000	0
2023/07/17	2037	03/08/2023	12.12	Call	Bond Future	980.5200	0.9805	998.9500	0.9989	1.880	0	0	0
2023/07/17	2037	03/08/2023	12.12	Put	Bond Future	1,096.2100	1.0962	917.3900	0.9174	(16.313)	0	0	0
2023/07/17	2037	03/08/2023	12.13	Call	Bond Future	1,007.5900	1.0076	1,027.6500	1.0277	1.991	0	0	0
2023/07/17	2037	03/08/2023	12.13	Put	Bond Future	1,069.5100	1.0695	892.3200	0.8923	(16.567)	0	0	0
2023/07/17	2037	03/08/2023			Bond Future	12.1415	76.3113	12.1048	76.5086	(0.302)	0.0000	0.0000	97,872
2023/07/17	2037	03/08/2023	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,800
2023/07/17	2037	03/08/2023	10.30	Put	Bond Future	10,907.0200	10.9070	10,709.7700	10,7098	(1.808)	0	0	0
2023/07/17	2037	03/08/2023	11.00	Call	Bond Future	2.4200	0.0024	1.4100	0.0014	(41.736)	0	0	1,800
2023/07/17	2037	03/08/2023	11.00	Put	Bond Future	6,511.0300	6.5110	6,312.7700	6.3128	(3.045)	0	0	0
2023/07/17	2037	03/08/2023	12.14	Call	Bond Future	1,035.0800	1.0351	1,056.8000	1.0568	2.098	0	0	0
2023/07/17	2037	03/08/2023	12.14	Put	Bond Future	1,043.2900	1.0433	867.7600	0.8678	(16.825)	0	0	0
2023/07/17	2037	02/11/2023	12.52	Call	Bond Future	3,397.0000	3.3970	3,484.3700	3.4844	2.572	0	0	731
2023/07/17	2037	02/11/2023	12.52	Put	Bond Future	1,989.3100	1.9893	1,875.3500	1.8753	(5.729)	0	0	0
2023/07/17	2037	02/11/2023	13.89	Call	Bond Future	8,469.6600	8.4697	8,626.1300	8.6261	1.847	0	0	0
2023/07/17	2037	02/11/2023	13.89	Put	Bond Future	488.3300	0.4883	443.4700	0.4435	(9.186)	0	0	731
2023/07/17	2037	02/11/2023	11.56	Put	Bond Future	4,792.6800	4.7927	4,621.2100	4.6212	(3.578)	0	0	0
2023/07/17	2037	02/11/2023	11.57	Call	Bond Future	1,031.6600	1.0317	1,062.0000	1.0620	2.941	0	0	0
2023/07/17	2037	02/11/2023	11.55	Put	Bond Future	4,832.7600	4.8328	4,660.8100	4.6608	(3.558)	0	0	0
2023/07/17	2037	02/11/2023			Bond Future	12.2499	77.9927	12.2118	78.1941	(0.310)	0.0000	0.0000	49,630
2023/07/17	2037	02/11/2023	11.56	Call	Bond Future	1,014.9500	1.0150	1,044.8100	1.0448	2.942	0	0	0
2023/07/17	2037	02/11/2023	11.57	Put	Bond Future	4,752.6800	4.7527	4,581.6900	4.5817	(3.598)	0	0	0
2023/07/17	2037	02/11/2023	12.02	Call	Bond Future	1,969.3200	1.9693	2,024.9400	2.0249	2.824	0	0	731
2023/07/17	2037	02/11/2023	12.02	Put	Bond Future	3,198.3300	3.1983	3,052.6200	3,0526	(4.556)	0	0	0
2023/07/17	2037	02/11/2023	11.55	Call	Bond Future	998.2600	0.9983	1,027.6400	1.0276	2.943	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
2023/07/17	2037	01/02/2024	12.93	Call	Bond Future	5,131.3200	5.1313	5,241.8300	5.2418	2.154	0	0	0
2023/07/17	2037	01/02/2024	12.93	Put	Bond Future	2,233.9000	2.2339	2,138.6600	2.1387	(4.263)	0	0	2,500
2023/07/17	2037	01/02/2024	13.93	Put	Bond Future	1,080.7100	1.0807	1,023.0300	1.0230	(5.337)	0	0	2,500
2023/07/17	2037	01/02/2024	12.33	Call	Bond Future	3,297.9300	3.2979	3,379.9600	3.3800	2.487	0	0	0
2023/07/17	2037	01/02/2024	12.33	Put	Bond Future	3,435.0400	3.4350	3,311.3200	3.3113	(3.602)	0	0	0
2023/07/17	2037	01/02/2024	12.09	Put	Bond Future	4,067.7400	4.0677	3,932.0600	3.9321	(3.336)	0	0	0
2023/07/17	2037	01/02/2024			Bond Future	12.3563	75.5067	12.3168	75.7125	(0.320)	0.0000	0.0000	0
2023/07/17	2037	01/02/2024	13.93	Call	Bond Future	8,647.7700	8.6478	8,795.8400	8.7958	1.712	0	0	0
2023/07/17	2037	01/02/2024	12.31	Call	Bond Future	3,242.5200	3.2425	3,323.5500	3.3236	2.499	0	0	0
2023/07/17	2037	01/02/2024	12.31	Put	Bond Future	3,483.9800	3.4840	3,359.2600	3.3593	(3.580)	0	0	0
2023/07/17	2037	01/02/2024	12.32	Call	Bond Future	3,270.2800	3.2703	3,351.8200	3.3518	2.493	0	0	0
2023/07/17	2037	01/02/2024	12.32	Put	Bond Future	3,459.5400	3.4595	3,335.3300	3.3353	(3.590)	0	0	0
2023/07/17	2037	01/02/2024	12.09	Call	Bond Future	2,664.3400	2.6643	2,734.4100	2.7344	2.630	0	0	2,500
2023/07/17	2037	02/05/2024	11.44	Call	Bond Future	1,739.7900	1.7398	1,787.9100	1.7879	2.766	0	0	0
2023/07/17	2037	02/05/2024	11.44	Put	Bond Future	7,291.7100	7.2917	7,129.2300	7.1292	(2.228)	0	0	0
2023/07/17	2037	02/05/2024	11.45	Call	Bond Future	1,756.5700	1.7566	1,805.0700	1.8051	2.761	0	0	0
2023/07/17	2037	02/05/2024	11.43	Put	Bond Future	7,331.5400	7.3315	7,168.6800	7.1687	(2.221)	0	0	0
2023/07/17	2037	02/05/2024			Bond Future	12.4704	77.2176	12.4293	77.4282	(0.330)	0.0000	0.0000	0
2023/07/17	2037	02/05/2024	11.45	Put	Bond Future	7,251.7900	7.2518	7,089.6900	7.0897	(2.235)	0	0	0
2023/07/17	2037	02/05/2024	11.43	Call	Bond Future	1,722.8700	1.7229	1,770.6100	1.7706	2.771	0	0	0
2023/07/17	2037	01/08/2024	12.10	Call	Bond Future	3,206.1300	3.2061	3,284.4200	3.2844	2.442	0	0	0
2023/07/17	2037	01/08/2024	12.10	Put	Bond Future	5,735.0800	5.7351	5,597.8400	5.5978	(2.393)	0	0	0
2023/07/17	2037	01/08/2024	12.09	Call	Bond Future	3,183.3700	3.1834	3,261.2600	3.2613	2.447	0	0	0
2023/07/17	2037	01/08/2024	12.09	Put	Bond Future	5,765.0900	5.7651	5,627.4500	5.6275	(2.387)	0	0	0
2023/07/17	2037	01/08/2024			Bond Future	12.5912	74.7177	12.5484	74.9333	(0.340)	0.0000	0.0000	0
2023/07/17	2037	01/08/2024	12.11	Call	Bond Future	3,228.9700	3.2290	3,307.6600	3.3077	2.437	0	0	0
2023/07/17	2037	01/08/2024	12.11	Put	Bond Future	5,705.2000	5.7052	5,568.3600	5.5684	(2.399)	0	0	0
2023/07/17	2038	03/08/2023			Bond Future	126.1480	126.1480	126.0026	126.0026	(0.115)	0.0000	0.0000	1,757
2023/07/17	2038	02/11/2023			Bond Future	128.9585	128.9585	128.8096	128.8096	(0.115)	0.0000	0.0000	3,580
2023/07/17	2038	01/02/2024			Bond Future	129.8991	129.8991	129.7470	129.7470	(0.117)	0.0000	0.0000	0
2023/07/17	2038	02/05/2024			Bond Future	132.8734	132.8734	132.7178	132.7178	(0.117)	0.0000	0.0000	0
2023/07/17	2038	01/08/2024			Bond Future	133.8577	133.8577	133.7008	133.7008	(0.117)	0.0000	0.0000	0
2023/07/17	2040	03/08/2023	12.23	Call	Bond Future	680.3300	0.6803	634.7900	0.6348	(6.694)	0	0	0
2023/07/17	2040	03/08/2023	12.23	Put	Bond Future	1,632.1100	1.6321	1,493.2200	1.4932	(8.510)	0	0	0
2023/07/17	2040	03/08/2023			Bond Future	12.3972	76.5627	12.3807	76.6560	(0.133)	0.0000	0.0000	111,571
2023/07/17	2040	03/08/2023	12.21	Call	Bond Future	637.6600	0.6377	591.9800	0.5920	(7.164)	0	0	0
2023/07/17	2040	03/08/2023	12.21	Put	Bond Future	1,704.5000	1.7045	1,565.4700	1.5655	(8.157)	0	0	0
2023/07/17	2040	03/08/2023	12.22	Call	Bond Future	658.8100	0.6588	613.1700	0.6132	(6.928)	0	0	0
2023/07/17	2040	03/08/2023	12.22	Put	Bond Future	1,668.0900	1.6681	1,529.1000	1.5291	(8.332)	0	0	0
2023/07/17	2040	02/11/2023	12.60	Call	Bond Future	3,026.2800	3.0263	3,041.0200	3.0410	0.487	0	0	128
2023/07/17	2040	02/11/2023	12.60	Put	Bond Future	2,524.1700	2.5242	2,443.7600	2.4438	(3.186)	0	0	0
2023/07/17	2040	02/11/2023	13.64	Call	Bond Future	6,796.3300	6.7963	6,843.4400	6.8434	0.693	0	0	0
2023/07/17	2040	02/11/2023	13.64	Put	Bond Future	908.9800	0.9090	860.9400	0.8609	(5.285)	0	0	128
2023/07/17	2040	02/11/2023	11.58	Call	Bond Future	725.8500	0.7258	721.3100	0.7213	(0.625)	0	0	0
2023/07/17	2040	02/11/2023	11.58	Put	Bond Future	6,170.2900	6.1703	6,070.6000	6.0706	(1.616)	0	0	0
2023/07/17	2040	02/11/2023	11.59	Call	Bond Future	739.1600	0.7392	734.6700	0.7347	(0.607)	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
2023/07/17	2040	02/11/2023	11.60	Put	Bond Future	6,073.5200	6.0735	5,973.9400	5.9739	(1.640)	0	0	0
2023/07/17	2040	02/11/2023			Bond Future	12.5090	78.2497	12.4919	78.3448	(0.137)	0.0000	0.0000	25,721
2023/07/17	2040	02/11/2023	11.80	Call	Bond Future	1,059.6300	1.0596	1,057.0000	1.0570	(0.248)	0	0	128
2023/07/17	2040	02/11/2023	11.80	Put	Bond Future	5,160.9400	5.1609	5,063.1600	5.0632	(1.895)	0	0	0
2023/07/17	2040	02/11/2023	11.59	Put	Bond Future	6,121.7900	6.1218	6,022.1500	6.0222	(1.628)	0	0	0
2023/07/17	2040	02/11/2023	11.60	Call	Bond Future	752.6200	0.7526	748.1900	0.7482	(0.589)	0	0	0
2023/07/17	2040	01/02/2024	12.33	Call	Bond Future	2,789.1700	2.7892	2,807.3000	2.8073	0.650	0	0	0
2023/07/17	2040	01/02/2024	12.33	Put	Bond Future	4,396.6100	4.3966	4,317.4600	4.3175	(1.800)	0	0	0
2023/07/17	2040	01/02/2024	12.34	Call	Bond Future	2,815.4500	2.8155	2,833.7900	2.8338	0.651	0	0	0
2023/07/17	2040	01/02/2024	12.34	Put	Bond Future	4,366.4600	4.3665	4,287.5200	4.2875	(1.808)	0	0	0
2023/07/17	2040	01/02/2024			Bond Future	12.6194	75.5190	12.6016	75.6163	(0.141)	0.0000	0.0000	28
2023/07/17	2040	01/02/2024	12.35	Call	Bond Future	2,841.6300	2.8416	2,860.1800	2.8602	0.653	0	0	0
2023/07/17	2040	01/02/2024	12.35	Put	Bond Future	4,336.2700	4.3363	4,257.5400	4.2575	(1.816)	0	0	0
2023/07/17	2040	02/05/2024	11.60	Call	Bond Future	1,677.6600	1.6777	1,688.8300	1.6888	0.666	0	0	0
2023/07/17	2040	02/05/2024	11.61	Call	Bond Future	1,694.5800	1.6946	1,705.8800	1.7059	0.667	0	0	0
2023/07/17	2040	02/05/2024	11.62	Put	Bond Future	8,114.1200	8.1141	8,026.0300	8.0260	(1.086)	0	0	0
2023/07/17	2040	02/05/2024			Bond Future	12.7367	77.2302	12.7182	77.3298	(0.145)	0.0000	0.0000	0
2023/07/17	2040	02/05/2024	11.60	Put	Bond Future	8,202.4900	8.2025	8,114.1300	8.1141	(1.077)	0	0	0
2023/07/17	2040	02/05/2024	11.61	Put	Bond Future	8,158.2200	8.1582	8,069.9900	8.0700	(1.081)	0	0	0
2023/07/17	2040	02/05/2024	11.62	Call	Bond Future	1,711.5900	1.7116	1,723.0300	1.7230	0.668	0	0	0
2023/07/17	2040	01/08/2024	12.34	Call	Bond Future	3,310.6300	3.3106	3,337.4600	3.3375	0.810	0	0	0
2023/07/17	2040	01/08/2024	12.34	Put	Bond Future	6,145.1800	6.1452	6,070.0500	6.0700	(1.223)	0	0	0
2023/07/17	2040	01/08/2024			Bond Future	12.8608	74.4801	12.8415	74.5821	(0.150)	0.0000	0.0000	0
2023/07/17	2040	01/08/2024	12.32	Call	Bond Future	3,263.2100	3.2632	3,289.6900	3.2897	0.811	0	0	0
2023/07/17	2040	01/08/2024	12.32	Put	Bond Future	6,209.9500	6.2100	6,134.4700	6.1345	(1.215)	0	0	0
2023/07/17	2040	01/08/2024	12.33	Call	Bond Future	3,286.7300	3.2867	3,313.3800	3.3134	0.811	0	0	0
2023/07/17	2040	01/08/2024	12.33	Put	Bond Future	6,177.3400	6.1773	6,102.0300	6.1020	(1.219)	0	0	0
2023/07/17	2044	03/08/2023	12.00	Call	Bond Future	245.3700	0.2454	204.0800	0.2041	(16.828)	0	0	0
2023/07/17	2044	03/08/2023	12.00	Put	Bond Future	2,844.8600	2.8449	2,738.7100	2.7387	(3.731)	0	0	4,754
2023/07/17	2044	03/08/2023	12.15	Call	Bond Future	448.2200	0.4482	395.6100	0.3956	(11.738)	0	0	0
2023/07/17	2044	03/08/2023	12.15	Put	Bond Future	2,156.7400	2.1567	2,039.2700	2.0393	(5.447)	0	0	0
2023/07/17	2044	03/08/2023	12.16	Call	Bond Future	464.9200	0.4649	411.7400	0.4117	(11.439)	0	0	0
2023/07/17	2044	03/08/2023	12.16	Put	Bond Future	2,114.6700	2.1147	1,996.6300	1.9966	(5.582)	0	0	0
2023/07/17	2044	03/08/2023			Bond Future	12.4463	72.9925	12.4348	73.0574	(0.092)	0.0000	0.0000	44,355
2023/07/17	2044	03/08/2023	11.75	Call	Bond Future	69.9200	0.0699	50.4800	0.0505	(27.803)	0	0	4,553
2023/07/17	2044	03/08/2023	11.75	Put	Bond Future	4,194.5200	4.1945	4,110.2200	4.1102	(2.010)	0	0	3,076
2023/07/17	2044	03/08/2023	12.17	Call	Bond Future	481.9900	0.4820	428.2700	0.4283	(11.145)	0	0	0
2023/07/17	2044	03/08/2023	12.17	Put	Bond Future	2,073.0500	2.0731	1,954.4700	1.9545	(5.720)	0	0	0
2023/07/17	2044	03/08/2023	12.50	Call	Bond Future	1,288.3700	1.2884	1,236.9000	1.2369	(3.995)	0	0	0
2023/07/17	2044	03/08/2023	12.50	Put	Bond Future	985.4600	0.9855	869.1300	0.8691	(11.805)	0	0	9,106
2023/07/17	2044	02/11/2023	11.57	Call	Bond Future	637.8000	0.6378	627.4000	0.6274	(1.631)	0	0	0
2023/07/17	2044	02/11/2023	11.57	Put	Bond Future	6,491.1000	6.4911	6,414.6600	6.4147	(1.178)	0	0	0
2023/07/17	2044	02/11/2023			Bond Future	12.5538	74.6009	12.5420	74.6669	(0.094)	0.0000	0.0000	49,899
2023/07/17	2044	02/11/2023	11.55	Call	Bond Future	613.5800	0.6136	603.2600	0.6033	(1.682)	0	0	0
2023/07/17	2044	02/11/2023	11.55	Put	Bond Future	6,593.9700	6.5940	6,517.6100	6.5176	(1.158)	0	0	0
2023/07/17	2044	02/11/2023	11.56	Call	Bond Future	625.6700	0.6257	615.3000	0.6153	(1.657)	0	0	0
2023/07/17	2044	02/11/2023	11.56	Put	Bond Future	6,542.4700	6.5425	6,466.0600	6.4661	(1.168)	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
2023/07/17	2044	01/02/2024	12.29	Call	Bond Future	2,634.7000	2.6347	2,637.9900	2.6380	0.125	0	0	0
2023/07/17	2044	01/02/2024	12.29	Put	Bond Future	4,714.9100	4.7149	4,650.7400	4.6507	(1.361)	0	0	0
2023/07/17	2044	01/02/2024			Bond Future	12.6599	71.9126	12.6477	71.9800	(0.097)	0.0000	0.0000	0
2023/07/17	2044	01/02/2024	12.27	Call	Bond Future	2,584.1100	2.5841	2,587.1500	2.5871	0.118	0	0	0
2023/07/17	2044	01/02/2024	12.27	Put	Bond Future	4,779.6600	4.7797	4,715.2400	4.7152	(1.348)	0	0	0
2023/07/17	2044	01/02/2024	12.28	Call	Bond Future	2,609.4500	2.6094	2,612.6200	2.6126	0.121	0	0	0
2023/07/17	2044	01/02/2024	12.28	Put	Bond Future	4,747.2900	4.7473	4,683.0000	4.6830	(1.354)	0	0	0
2023/07/17	2044	02/05/2024	11.67	Call	Bond Future	1,747.6000	1.7476	1,750.1000	1.7501	0.143	0	0	0
2023/07/17	2044	02/05/2024	11.67	Put	Bond Future	8,153.4500	8.1535	8,086.8900	8.0869	(0.816)	0	0	0
2023/07/17	2044	02/05/2024			Bond Future	12.7722	73.5420	12.7595	73.6111	(0.100)	0.0000	0.0000	0
2023/07/17	2044	02/05/2024	11.65	Call	Bond Future	1,716.9200	1.7169	1,719.2600	1.7193	0.136	0	0	0
2023/07/17	2044	02/05/2024	11.65	Put	Bond Future	8,247.7300	8.2477	8,181.0100	8.1810	(0.809)	0	0	0
2023/07/17	2044	02/05/2024	11.66	Call	Bond Future	1,732.1000	1.7321	1,734.5200	1.7345	0.140	0	0	0
2023/07/17	2044	02/05/2024	11.66	Put	Bond Future	8,200.3900	8.2004	8,133.7500	8.1338	(0.813)	0	0	0
2023/07/17	2044	01/08/2024	12.28	Call	Bond Future	3,174.7700	3.1748	3,186.8800	3.1869	0.381	0	0	0
2023/07/17	2044	01/08/2024	12.28	Put	Bond Future	6,553.4700	6.5535	6,494.8200	6.4948	(0.895)	0	0	0
2023/07/17	2044	01/08/2024	12.29	Call	Bond Future	3,198.1200	3.1981	3,210.3400	3.2103	0.382	0	0	0
2023/07/17	2044	01/08/2024	12.29	Put	Bond Future	6,519.3500	6.5193	6,460.8100	6.4608	(0.898)	0	0	0
2023/07/17	2044	01/08/2024			Bond Future	12.8908	70.8332	12.8775	70.9040	(0.103)	0.0000	0.0000	0
2023/07/17	2044	01/08/2024	12.30	Call	Bond Future	3,221.5600	3.2216	3,233.8900	3.2339	0.383	0	0	0
2023/07/17	2044	01/08/2024	12.30	Put	Bond Future	6,485.3800	6.4854	6,426.9500	6.4270	(0.901)	0	0	0
2023/07/17	2046	03/08/2023			Bond Future	111.1276	111.1276	110.9583	110.9583	(0.152)	0.0000	0.0000	12,491
2023/07/17	2046	02/11/2023			Bond Future	111.5114	111.5114	111.3378	111.3378	(0.156)	0.0000	0.0000	15,147
2023/07/17	2046	01/02/2024			Bond Future	114.0688	114.0688	113.8910	113.8910	(0.156)	0.0000	0.0000	0
2023/07/17	2046	02/05/2024			Bond Future	114.5328	114.5328	114.3521	114.3521	(0.158)	0.0000	0.0000	0
2023/07/17	2046	01/08/2024			Bond Future	117.1639	117.1639	116.9794	116.9794	(0.157)	0.0000	0.0000	0
2023/07/17	2050	03/08/2023			Bond Future	111.6068	111.6068	110.5530	110.5530	(0.944)	0.0000	0.0000	9,592
2023/07/17	2050	02/11/2023			Bond Future	114.0934	114.0934	113.0156	113.0156	(0.945)	0.0000	0.0000	12,943
2023/07/17	2050	01/02/2024			Bond Future	114.4642	114.4642	113.3616	113.3616	(0.963)	0.0000	0.0000	0
2023/07/17	2050	02/05/2024			Bond Future	117.0851	117.0851	115.9574	115.9574	(0.963)	0.0000	0.0000	0
2023/07/17	2050	01/08/2024			Bond Future	117.4696	117.4696	116.3182	116.3182	(0.980)	0.0000	0.0000	0
2023/07/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/17	AL37	03/08/2023			Index Future	882.6070	882.6070	884.4650	884.4650	0.211	0.0000	0.0000	0
2023/07/17	AL37	02/11/2023			Index Future	902.0520	902.0520	903.9430	903.9430	0.210	0.0000	0.0000	0
2023/07/17	AL37	01/02/2024			Index Future	922.5260	922.5260	924.4570	924.4570	0.209	0.0000	0.0000	0
2023/07/17	AL37	02/05/2024			Index Future	943.4450	943.4450	945.4230	945.4230	0.210	0.0000	0.0000	0
2023/07/17	AL37	01/08/2024			Index Future	964.9280	964.9280	966.9560	966.9560	0.210	0.0000	0.0000	0
2023/07/17	AL7T	03/08/2023			Index Future	1,007.9780	1,007.9780	1,010.3680	1,010.3680	0.237	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
2023/07/17	AL7T	02/11/2023			Index Future	1,030.1860	1,030.1860	1,032.6190	1,032.6190	0.236	0.0000	0.0000	0
2023/07/17	AL7T	01/02/2024			Index Future	1,053.5680	1,053.5680	1,056.0520	1,056.0520	0.236	0.0000	0.0000	0
2023/07/17	AL7T	02/05/2024			Index Future	1,077.4590	1,077.4590	1,080.0040	1,080.0040	0.236	0.0000	0.0000	0
2023/07/17	AL7T	01/08/2024			Index Future	1,101.9930	1,101.9930	1,104.6010	1,104.6010	0.237	0.0000	0.0000	0
2023/07/17	ALBI	03/08/2023			Index Future	879.2380	879.2380	881.0450	881.0450	0.206	0.0000	0.0000	105
2023/07/17	ALBI	02/11/2023			Index Future	898.6090	898.6090	900.4470	900.4470	0.205	0.0000	0.0000	18
2023/07/17	ALBI	01/02/2024			Index Future	919.0050	919.0050	920.8810	920.8810	0.204	0.0000	0.0000	0
2023/07/17	ALBI	02/05/2024			Index Future	939.8440	939.8440	941.7670	941.7670	0.205	0.0000	0.0000	0
2023/07/17	ALBI	01/08/2024			Index Future	961.2450	961.2450	963.2160	963.2160	0.205	0.0000	0.0000	0
2023/07/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/07/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/17	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
2023/07/17	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/17	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/17	ES33	03/08/2023			Bond Future	12.6120	74.2045	12.5751	74.3697	(0.293)	0.0000	0.0000	350
2023/07/17	ES33	02/11/2023			Bond Future	12.7530	72.0592	12.7146	72.2278	(0.301)	0.0000	0.0000	0
2023/07/17	ES33	01/02/2024			Bond Future	12.8942	73.7119	12.8541	73.8843	(0.311)	0.0000	0.0000	0
2023/07/17	ES33	02/05/2024			Bond Future	13.0405	71.5990	12.9986	71.7755	(0.321)	0.0000	0.0000	0
2023/07/17	ES33	01/08/2024			Bond Future	13.1923	73.2425	13.1485	73.4232	(0.332)	0.0000	0.0000	0
2023/07/17	ES42	03/08/2023			Bond Future	13.1008	70.5549	13.0841	70.6395	(0.127)	0.0000	0.0000	4,000
2023/07/17	ES42	02/11/2023			Bond Future	13.2370	67.8633	13.2197	67.9496	(0.131)	0.0000	0.0000	0
2023/07/17	ES42	01/02/2024			Bond Future	13.3668	69.4200	13.3488	69.5082	(0.135)	0.0000	0.0000	0
2023/07/17	ES42	02/05/2024			Bond Future	13.5060	66.7462	13.4873	66.8365	(0.139)	0.0000	0.0000	0
2023/07/17	ES42	01/08/2024			Bond Future	13.6473	68.2772	13.6277	68.3698	(0.143)	0.0000	0.0000	0
2023/07/17	GOVI	03/08/2023	837.21	Call	GOVI	295,010.0000	29.5010	313,000.0000	31.3000	6.098	0	0	0
2023/07/17	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/17	GOVI	03/08/2023	837.22	Call	GOVI	294,910.0000	29.4910	312,900.0000	31.2900	6.100	0	0	0
2023/07/17	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/17	GOVI	03/08/2023			GOVI	866.7110	866.7110	868.5100	868.5100	0.208	0.0000	0.0000	251
2023/07/17	GOVI	03/08/2023	837.23	Call	GOVI	294,810.0000	29.4810	312,800.0000	31.2800	6.102	0	0	0
2023/07/17	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/17	GOVI	02/11/2023	885.81	Put	GOVI	40.0000	0.0040	0.0000	0.0000	(100.000)	0	0	0
2023/07/17	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	18,170.0000	1.8170	100.000	0	0	0
2023/07/17	GOVI	02/11/2023			GOVI	885.8060	885.8060	887.6370	887.6370	0.207	0.0000	0.0000	575
2023/07/17	GOVI	02/11/2023	885.80	Call	GOVI	60.0000	0.0060	18,370.0000	1.8370	30516.667	0	0	0
2023/07/17	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/17	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	18,270.0000	1.8270	100.000	0	0	0
2023/07/17	GOVI	02/11/2023	885.82	Put	GOVI	140.0000	0.0140	0.0000	0.0000	(100.000)	0	0	0
2023/07/17	GOVI	01/02/2024	880.00	Call	GOVI	259,110.0000	25.9110	277,800.0000	27.7800	7.213	0	0	0
2023/07/17	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/17	GOVI	01/02/2024			GOVI	905.9110	905.9110	907.7800	907.7800	0.206	0.0000	0.0000	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
2023/07/17	GOVI	01/02/2024	879.98	Call	GOVI	259,310.0000	25.9310	278,000.0000	27.8000	7.208	0	0	0
2023/07/17	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/17	GOVI	01/02/2024	879.99	Call	GOVI	259,210.0000	25.9210	277,900.0000	27.7900	7.210	0	0	0
2023/07/17	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/17	GOVI	02/05/2024	950.97	Put	GOVI	245,160.0000	24.5160	226,010.0000	22.6010	(7.811)	0	0	0
2023/07/17	GOVI	02/05/2024	950.98	Put	GOVI	245,260.0000	24.5260	226,110.0000	22.6110	(7.808)	0	0	0
2023/07/17	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/17	GOVI	02/05/2024			GOVI	926.4540	926.4540	928.3690	928.3690	0.207	0.0000	0.0000	0
2023/07/17	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/17	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/17	GOVI	02/05/2024	950.99	Put	GOVI	245,360.0000	24.5360	226,210.0000	22.6210	(7.805)	0	0	0
2023/07/17	GOVI	01/08/2024	943.39	Call	GOVI	41,590.0000	4.1590	61,230.0000	6.1230	47.223	0	0	0
2023/07/17	GOVI	01/08/2024	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/17	GOVI	01/08/2024			GOVI	947.5490	947.5490	949.5130	949.5130	0.207	0.0000	0.0000	0
2023/07/17	GOVI	01/08/2024	943.37	Call	GOVI	41,790.0000	4.1790	61,430.0000	6.1430	46.997	0	0	0
2023/07/17	GOVI	01/08/2024	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/17	GOVI	01/08/2024	943.38	Call	GOVI	41,690.0000	4.1690	61,330.0000	6.1330	47.110	0	0	0
2023/07/17	GOVI	01/08/2024	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/07/17	IGOV	03/08/2023			Index Future	326.4110	326.4110	325.8400	325.8400	(0.175)	0.0000	0.0000	498
2023/07/17	IGOV	02/11/2023			Index Future	333.6830	333.6830	333.0960	333.0960	(0.176)	0.0000	0.0000	17
2023/07/17	IGOV	01/02/2024			Index Future	341.3360	341.3360	340.7340	340.7340	(0.176)	0.0000	0.0000	0
2023/07/17	IGOV	02/05/2024			Index Future	349.1530	349.1530	348.5390	348.5390	(0.176)	0.0000	0.0000	0
2023/07/17	IGOV	01/08/2024			Index Future	357.1780	357.1780	356.5520	356.5520	(0.175)	0.0000	0.0000	0
2023/07/17	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/07/17	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/07/17	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/07/17	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/07/17	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/07/17	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/07/17	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/07/17	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/07/17	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/07/17	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/07/17	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/07/17	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/07/17	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/07/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/07/17	JBAF	19/07/2023			Jibar Tradeable Future	8.5100	91.4900	8.5050	91.4950	(0.059)	0.0000	0.0000	0
2023/07/17	JBAF	16/08/2023			Jibar Tradeable Future	8.6000	91.4000	8.6200	91.3800	0.233	0.0000	0.0000	0
2023/07/17	JBAF	20/09/2023			Jibar Tradeable Future	8.6050	91.3950	8.6350	91.3650	0.349	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
2023/07/17	JBAF	18/10/2023			Jibar Tradeable Future	8.6250	91.3750	8.6500	91.3500	0.290	0.0000	0.0000	0
2023/07/17	JBAF	15/11/2023			Jibar Tradeable Future	8.6300	91.3700	8.6400	91.3600	0.116	0.0000	0.0000	0
2023/07/17	JBAF	20/12/2023			Jibar Tradeable Future	8.6400	91.3600	8.6450	91.3550	0.058	0.0000	0.0000	0
2023/07/17	JBAF	20/03/2024			Jibar Tradeable Future	8.6000	91.4000	8.5900	91.4100	(0.116)	0.0000	0.0000	0
2023/07/17	JBAF	19/06/2024			Jibar Tradeable Future	8.4600	91.5400	8.4100	91.5900	(0.591)	0.0000	0.0000	0
2023/07/17	JBAF	18/09/2024			Jibar Tradeable Future	8.3400	91.6600	8.3000	91.7000	(0.480)	0.0000	0.0000	0
2023/07/17	JBAF	18/12/2024			Jibar Tradeable Future	8.2450	91.7550	8.1850	91.8150	(0.728)	0.0000	0.0000	0
2023/07/17	JBAF	19/03/2025			Jibar Tradeable Future	8.1850	91.8150	8.1700	91.8300	(0.183)	0.0000	0.0000	0
2023/07/17	JBAF	18/06/2025			Jibar Tradeable Future	8.2100	91.7900	8.1750	91.8250	(0.426)	0.0000	0.0000	0
2023/07/17	R035	03/08/2023	12.00	Call	Bond Future	1,659.6700	1.6597	1,741.9800	1.7420	4.959	0	0	0
2023/07/17	R035	03/08/2023	12.00	Put	Bond Future	588.6800	0.5887	445.9800	0.4460	(24.241)	0	0	0
2023/07/17	R035	03/08/2023	12.50	Call	Bond Future	3,772.3300	3.7723	3,951.2600	3.9513	4.743	0	0	5,000
2023/07/17	R035	03/08/2023			Bond Future	11.7998	85.6661	11.7583	85.8911	(0.352)	0.0000	0.0000	30,806
2023/07/17	R035	03/08/2023	11.75	Call	Bond Future	884.3500	0.8844	913.4500	0.9134	3.291	0	0	0
2023/07/17	R035	03/08/2023	11.75	Put	Bond Future	1,154.1700	1.1542	958.2600	0.9583	(16.974)	0	0	4,870
2023/07/17	R035	03/08/2023	11.98	Call	Bond Future	1,588.6900	1.5887	1,666.4000	1.6664	4.891	0	0	0
2023/07/17	R035	03/08/2023	11.98	Put	Bond Future	623.8100	0.6238	476.5100	0.4765	(23.613)	0	0	0
2023/07/17	R035	03/08/2023	11.99	Call	Bond Future	1,624.0000	1.6240	1,704.0100	1.7040	4.927	0	0	0
2023/07/17	R035	03/08/2023	11.99	Put	Bond Future	606.0400	0.6060	461.0400	0.4610	(23.926)	0	0	0
2023/07/17	R035	03/08/2023	12.50	Put	Bond Future	111.6800	0.1117	65.6000	0.0656	(41.261)	0	0	0
2023/07/17	R035	02/11/2023	12.85	Call	Bond Future	5,741.6700	5.7417	5,892.2800	5.8923	2.623	0	0	0
2023/07/17	R035	02/11/2023	12.85	Put	Bond Future	960.7300	0.9607	881.6300	0.8816	(8.233)	0	0	400
2023/07/17	R035	02/11/2023	13.59	Call	Bond Future	8,693.3600	8.6934	8,878.9800	8.8790	2.135	0	0	0
2023/07/17	R035	02/11/2023	13.59	Put	Bond Future	428.6800	0.4287	384.5900	0.3846	(10.285)	0	0	731
2023/07/17	R035	02/11/2023	11.12	Call	Bond Future	822.0900	0.8221	854.2300	0.8542	3.910	0	0	400
2023/07/17	R035	02/11/2023	11.41	Call	Bond Future	1,315.1200	1.3151	1,364.7300	1.3647	3.772	0	0	0
2023/07/17	R035	02/11/2023	11.41	Put	Bond Future	4,025.1000	4.0251	3,845.0000	3.8450	(4.474)	0	0	0
2023/07/17	R035	02/11/2023	11.42	Call	Bond Future	1,334.9100	1.3349	1,385.1900	1.3852	3.767	0	0	0
2023/07/17	R035	02/11/2023	11.42	Put	Bond Future	3,989.3800	3.9894	3,809.9500	3.8100	(4.498)	0	0	0
2023/07/17	R035	02/11/2023			Bond Future	11.9092	83.0431	11.8660	83.2728	(0.363)	0.0000	0.0000	146,658
2023/07/17	R035	02/11/2023	11.43	Call	Bond Future	1,354.8900	1.3549	1,405.8300	1.4058	3.760	0	0	0
2023/07/17	R035	02/11/2023	11.43	Put	Bond Future	3,953.8900	3.9539	3,775.1200	3.7751	(4.521)	0	0	0
2023/07/17	R035	02/11/2023	11.74	Call	Bond Future	2,066.8800	2.0669	2,139.8500	2.1399	3.530	0	0	731
2023/07/17	R035	02/11/2023	11.74	Put	Bond Future	2,971.6400	2.9716	2,814.9000	2.8149	(5.275)	0	0	0
2023/07/17	R035	02/11/2023	12.24	Call	Bond Future	3,545.9100	3.5459	3,656.1600	3.6562	3.109	0	0	731
2023/07/17	R035	02/11/2023	12.24	Put	Bond Future	1,817.9400	1.8179	1,698.4800	1.6985	(6.571)	0	0	0
2023/07/17	R035	02/11/2023	11.12	Put	Bond Future	5,164.6500	5.1647	4,967.0800	4.9671	(3.825)	0	0	0
2023/07/17	R035	02/11/2023	10.62	Call	Bond Future	312.5300	0.3125	324.4400	0.3244	3.811	0	0	400
2023/07/17	R035	02/11/2023	10.62	Put	Bond Future	7,575.4100	7.5754	7,357.6100	7.3576	(2.875)	0	0	0
2023/07/17	R035	01/02/2024	11.12	Put	Bond Future	6,175.0000	6.1750	5,988.4200	5.9884	(3.022)	0	0	0
2023/07/17	R035	01/02/2024	12.18	Put	Bond Future	2,933.4400	2.9334	2,806.6400	2.8066	(4.323)	0	0	0
2023/07/17	R035	01/02/2024	12.19	Call	Bond Future	3,804.3700	3.8044	3,912.9600	3.9130	2.854	0	0	0
2023/07/17	R035	01/02/2024	12.19	Put	Bond Future	2,912.1400	2.9121	2,785.9000	2.7859	(4.335)	0	0	0
2023/07/17	R035	01/02/2024	10.62	Call	Bond Future	705.3700	0.7054	732.7600	0.7328	3.883	0	0	400
2023/07/17	R035	01/02/2024	10.62	Put	Bond Future	8,463.0800	8.4631	8,255.6400	8.2556	(2.451)	0	0	0
2023/07/17	R035	01/02/2024			Bond Future	12.0173	84.9281	11.9723	85.1630	(0.375)	0.0000	0.0000	0
2023/07/17	R035	01/02/2024	12.20	Call	Bond Future	3,834.2000	3.8342	3,943.3500	3.9433	2.847	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
2023/07/17	R035	01/02/2024	12.20	Put	Bond Future	2,890.7400	2.8907	2,765.0600	2.7651	(4.348)	0	0	0
2023/07/17	R035	01/02/2024	13.46	Call	Bond Future	8,176.5200	8.1765	8,345.1800	8.3452	2.063	0	0	0
2023/07/17	R035	01/02/2024	13.46	Put	Bond Future	1,131.1400	1.1311	1,064.9700	1.0650	(5.850)	0	0	400
2023/07/17	R035	01/02/2024	11.12	Call	Bond Future	1,307.5900	1.3076	1,355.8400	1.3558	3.690	0	0	400
2023/07/17	R035	01/02/2024	12.18	Call	Bond Future	3,774.3800	3.7744	3,882.4100	3.8824	2.862	0	0	0
2023/07/17	R035	02/05/2024	11.20	Call	Bond Future	1,844.1800	1.8442	1,905.6500	1.9056	3.333	0	0	0
2023/07/17	R035	02/05/2024	11.20	Put	Bond Future	6,762.0500	6.7621	6,583.2200	6.5832	(2.645)	0	0	0
2023/07/17	R035	02/05/2024	11.19	Call	Bond Future	1,826.6100	1.8266	1,887.6100	1.8876	3.340	0	0	0
2023/07/17	R035	02/05/2024	11.19	Put	Bond Future	6,800.0500	6.8000	6,620.7500	6.6208	(2.637)	0	0	0
2023/07/17	R035	02/05/2024			Bond Future	12.1224	82.3389	12.0756	82.5792	(0.387)	0.0000	0.0000	0
2023/07/17	R035	02/05/2024	11.21	Call	Bond Future	1,861.8600	1.8619	1,923.7900	1.9238	3.326	0	0	0
2023/07/17	R035	02/05/2024	11.21	Put	Bond Future	6,724.2200	6.7242	6,545.8500	6.5459	(2.653)	0	0	0
2023/07/17	R035	01/08/2024	11.80	Call	Bond Future	3,194.3200	3.1943	3,287.8600	3.2879	2.928	0	0	0
2023/07/17	R035	01/08/2024	11.80	Put	Bond Future	5,397.5600	5.3976	5,245.1900	5.2452	(2.823)	0	0	0
2023/07/17	R035	01/08/2024	11.81	Call	Bond Future	3,217.6000	3.2176	3,311.6100	3.3116	2.922	0	0	0
2023/07/17	R035	01/08/2024	11.79	Put	Bond Future	5,426.1900	5.4262	5,273.3500	5.2734	(2.817)	0	0	0
2023/07/17	R035	01/08/2024			Bond Future	12.2306	84.2116	12.1817	84.4575	(0.400)	0.0000	0.0000	0
2023/07/17	R035	01/08/2024	11.81	Put	Bond Future	5,368.7200	5.3687	5,216.8200	5.2168	(2.829)	0	0	0
2023/07/17	R035	01/08/2024	11.79	Call	Bond Future	3,170.7900	3.1708	3,263.8600	3.2639	2.935	0	0	0
2023/07/17	R053	03/08/2023	12.72	Call	Bond Future	2,799.5100	2.7995	2,813.7900	2.8138	0.510	0	0	0
2023/07/17	R053	03/08/2023	12.72	Put	Bond Future	711.4400	0.7114	567.4700	0.5675	(20.236)	0	0	0
2023/07/17	R053	03/08/2023			Bond Future	12.4305	97.7941	12.4091	97.9524	(0.173)	0.0000	0.0000	0
2023/07/17	R053	03/08/2023	12.70	Call	Bond Future	2,698.2100	2.6982	2,708.5100	2.7085	0.382	0	0	0
2023/07/17	R053	03/08/2023	12.70	Put	Bond Future	751.6200	0.7516	603.6700	0.6037	(19.684)	0	0	0
2023/07/17	R053	03/08/2023	12.71	Call	Bond Future	2,748.7200	2.7487	2,761.0000	2.7610	0.447	0	0	0
2023/07/17	R053	03/08/2023	12.71	Put	Bond Future	731.3400	0.7313	585.3700	0.5854	(19.959)	0	0	0
2023/07/17	R053	02/11/2023	12.81	Call	Bond Future	4,722.4300	4.7224	4,771.1700	4.7712	1.032	0	0	0
2023/07/17	R053	02/11/2023	12.81	Put	Bond Future	2,806.8800	2.8069	2,694.1800	2.6942	(4.015)	0	0	0
2023/07/17	R053	02/11/2023	12.82	Call	Bond Future	4,765.5100	4.7655	4,814.7600	4.8148	1.033	0	0	0
2023/07/17	R053	02/11/2023	12.82	Put	Bond Future	2,780.3300	2.7803	2,668.1400	2.6681	(4.035)	0	0	0
2023/07/17	R053	02/11/2023			Bond Future	12.5404	94.0829	12.5182	94.2443	(0.177)	0.0000	0.0000	1,349
2023/07/17	R053	02/11/2023	12.83	Call	Bond Future	4,808.9300	4.8089	4,858.6900	4.8587	1.035	0	0	0
2023/07/17	R053	02/11/2023	12.83	Put	Bond Future	2,754.2100	2.7542	2,642.5300	2.6425	(4.055)	0	0	0
2023/07/17	R053	01/02/2024	12.92	Call	Bond Future	5,963.7400	5.9637	6,024.7300	6.0247	1.023	0	0	0
2023/07/17	R053	01/02/2024	12.93	Call	Bond Future	6,004.9900	6.0050	6,066.3400	6.0663	1.022	0	0	0
2023/07/17	R053	01/02/2024	12.94	Put	Bond Future	3,987.7600	3.9878	3,884.4800	3.8845	(2.590)	0	0	0
2023/07/17	R053	01/02/2024			Bond Future	12.6452	96.2187	12.6221	96.3837	(0.183)	0.0000	0.0000	0
2023/07/17	R053	01/02/2024	12.92	Put	Bond Future	4,041.8500	4.0419	3,937.8400	3.9378	(2.573)	0	0	0
2023/07/17	R053	01/02/2024	12.93	Put	Bond Future	4,014.5800	4.0146	3,910.9300	3.9109	(2.582)	0	0	0
2023/07/17	R053	01/02/2024	12.94	Call	Bond Future	6,046.6000	6.0466	6,108.3200	6.1083	1.021	0	0	0
2023/07/17	R053	02/05/2024	13.02	Put	Bond Future	5,028.9100	5.0289	4,928.5500	4.9286	(1.996)	0	0	0
2023/07/17	R053	02/05/2024	13.03	Put	Bond Future	5,001.2100	5.0012	4,901.1500	4.9012	(2.001)	0	0	0
2023/07/17	R053	02/05/2024	13.04	Call	Bond Future	6,930.8100	6.9308	6,999.9100	6.9999	0.997	0	0	0
2023/07/17	R053	02/05/2024			Bond Future	12.7554	92.5332	12.7313	92.7021	(0.188)	0.0000	0.0000	0
2023/07/17	R053	02/05/2024	13.02	Call	Bond Future	6,850.7900	6.8508	6,919.2800	6.9193	1.000	0	0	0
2023/07/17	R053	02/05/2024	13.03	Call	Bond Future	6,890.6100	6.8906	6,959.4000	6.9594	0.998	0	0	0
2023/07/17	R053	02/05/2024	13.04	Put	Bond Future	4,973.9900	4.9740	4,874.2400	4.8742	(2.005)	0	0	0

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2023/07/17	R053	01/08/2024	13.13	Call	Bond Future	7,315.0500	7.3150	7,390.4800	7.3905	1.031	0	0	0
2023/07/17	R053	01/08/2024	13.13	Put	Bond Future	5,542.4600	5.5425	5,445.0400	5.4450	(1.758)	0	0	0
2023/07/17	R053	01/08/2024	13.14	Call	Bond Future	7,353.5500	7.3536	7,429.2700	7.4293	1.030	0	0	0
2023/07/17	R053	01/08/2024	13.14	Put	Bond Future	5,514.5000	5.5145	5,417.3700	5.4174	(1.761)	0	0	0
2023/07/17	R053	01/08/2024			Bond Future	12.8683	94.6367	12.8433	94.8096	(0.194)	0.0000	0.0000	0
2023/07/17	R053	01/08/2024	13.15	Call	Bond Future	7,392.4900	7.3925	7,468.4800	7.4685	1.028	0	0	0
2023/07/17	R053	01/08/2024	13.15	Put	Bond Future	5,487.0800	5.4871	5,390.2200	5.3902	(1.765)	0	0	0
2023/07/17	R186	03/08/2023	9.73	Put	Bond Future	83.9200	0.0839	42.8200	0.0428	(48.975)	0	0	0
2023/07/17	R186	03/08/2023	9.74	Call	Bond Future	1,564.9800	1.5650	1,748.7700	1.7488	11.744	0	0	0
2023/07/17	R186	03/08/2023	9.74	Put	Bond Future	80.9500	0.0810	41.0300	0.0410	(49.314)	0	0	0
2023/07/17	R186	03/08/2023			Bond Future	9.2248	104.9760	9.1479	105.1997	(0.833)	0.0000	0.0000	28,029
2023/07/17	R186	03/08/2023	9.73	Call	Bond Future	1,539.4000	1.5394	1,722.0100	1.7220	11.862	0	0	0
2023/07/17	R186	03/08/2023	9.75	Call	Bond Future	1,590.6400	1.5906	1,775.5900	1.7756	11.627	0	0	0
2023/07/17	R186	03/08/2023	9.75	Put	Bond Future	78.0700	0.0781	39.3100	0.0393	(49.648)	0	0	0
2023/07/17	R186	02/11/2023	9.40	Call	Bond Future	1,270.9400	1.2709	1,390.0700	1.3901	9.373	0	0	0
2023/07/17	R186	02/11/2023	9.40	Put	Bond Future	863.8800	0.8639	754.7000	0.7547	(12.638)	0	0	0
2023/07/17	R186	02/11/2023	9.15	Call	Bond Future	910.3500	0.9103	1,005.9700	1.0060	10.504	0	0	1,715
2023/07/17	R186	02/11/2023			Bond Future	9.2497	107.2888	9.1657	107.5172	(0.908)	0.0000	0.0000	98,202
2023/07/17	R186	02/11/2023	10.42	Call	Bond Future	3,324.5500	3.3245	3,515.3400	3.5153	5.739	0	0	0
2023/07/17	R186	02/11/2023	10.42	Put	Bond Future	207.5000	0.2075	169.9800	0.1700	(18.082)	0	0	1,715
2023/07/17	R186	02/11/2023	9.15	Put	Bond Future	1,181.5300	1.1815	1,048.8400	1.0488	(11.230)	0	0	0
2023/07/17	R186	02/11/2023	9.38	Call	Bond Future	1,239.6900	1.2397	1,356.9600	1.3570	9.460	0	0	0
2023/07/17	R186	02/11/2023	9.38	Put	Bond Future	886.6800	0.8867	775.6400	0.7756	(12.523)	0	0	0
2023/07/17	R186	02/11/2023	9.39	Call	Bond Future	1,255.2700	1.2553	1,373.4600	1.3735	9.416	0	0	0
2023/07/17	R186	02/11/2023	9.39	Put	Bond Future	875.2300	0.8752	765.1100	0.7651	(12.582)	0	0	0
2023/07/17	R186	01/02/2024	9.51	Call	Bond Future	1,713.5800	1.7136	1,842.6000	1.8426	7.529	0	0	0
2023/07/17	R186	01/02/2024	9.52	Put	Bond Future	1,054.5100	1.0545	950.8000	0.9508	(9.835)	0	0	0
2023/07/17	R186	01/02/2024	9.50	Call	Bond Future	1,697.5600	1.6976	1,825.9200	1.8259	7.561	0	0	0
2023/07/17	R186	01/02/2024			Bond Future	9.2514	104.4127	9.1590	104.6461	(0.999)	0.0000	0.0000	0
2023/07/17	R186	01/02/2024	9.51	Put	Bond Future	1,063.7400	1.0637	959.3900	0.9594	(9.810)	0	0	0
2023/07/17	R186	01/02/2024	9.52	Call	Bond Future	1,729.3700	1.7294	1,859.0300	1.8590	7.498	0	0	0
2023/07/17	R186	01/02/2024	9.50	Put	Bond Future	1,072.7500	1.0728	967.7400	0.9677	(9.789)	0	0	0
2023/07/17	R186	02/05/2024	10.40	Call	Bond Future	3,304.8400	3.3048	3,476.7900	3.4768	5.203	0	0	0
2023/07/17	R186	02/05/2024	10.40	Put	Bond Future	684.3000	0.6843	617.4400	0.6174	(9.771)	0	0	2,030
2023/07/17	R186	02/05/2024	8.01	Call	Bond Future	347.0800	0.3471	390.7000	0.3907	12.568	0	0	0
2023/07/17	R186	02/05/2024	8.01	Put	Bond Future	3,294.8300	3.2948	3,099.6400	3.0996	(5.924)	0	0	0
2023/07/17	R186	02/05/2024	9.73	Put	Bond Future	1,068.5700	1.0686	972.5200	0.9725	(8.989)	0	0	0
2023/07/17	R186	02/05/2024			Bond Future	9.2547	106.7793	9.1522	107.0181	(1.108)	0.0000	0.0000	0
2023/07/17	R186	02/05/2024	8.00	Call	Bond Future	342.9100	0.3429	386.0900	0.3861	12.592	0	0	0
2023/07/17	R186	02/05/2024	8.00	Put	Bond Future	3,314.7800	3.3148	3,119.1500	3.1192	(5.902)	0	0	0
2023/07/17	R186	02/05/2024	9.73	Call	Bond Future	2,166.5100	2.1665	2,309.2700	2.3093	6.589	0	0	2,030
2023/07/17	R186	02/05/2024	7.99	Call	Bond Future	338.5200	0.3385	381.2500	0.3813	12.623	0	0	0
2023/07/17	R186	02/05/2024	7.99	Put	Bond Future	3,334.5100	3.3345	3,138.4300	3.1384	(5.880)	0	0	0
2023/07/17	R186	01/08/2024	8.70	Put	Bond Future	2,105.4300	2.1054	1,950.8900	1.9509	(7.340)	0	0	0
2023/07/17	R186	01/08/2024	8.68	Call	Bond Future	898.0100	0.8980	986.7300	0.9867	9.880	0	0	0
2023/07/17	R186	01/08/2024	8.69	Call	Bond Future	907.4000	0.9074	996.7000	0.9967	9.841	0	0	0
2023/07/17	R186	01/08/2024			Bond Future	9.2552	103.8973	9.1404	104.1417	(1.240)	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
2023/07/17	R186	01/08/2024	8.70	Call	Bond Future	916.4400	0.9164	1,006.3200	1.0063	9.808	0	0	0
2023/07/17	R186	01/08/2024	8.68	Put	Bond Future	2,130.1600	2.1302	1,974.4600	1.9745	(7.309)	0	0	0
2023/07/17	R186	01/08/2024	8.69	Put	Bond Future	2,117.9700	2.1180	1,962.8500	1.9628	(7.324)	0	0	0
2023/07/17	R197	03/08/2023			Bond Future	334.7327	334.7327	334.7315	334.7315	0.000	0.0000	0.0000	44
2023/07/17	R197	02/11/2023			Bond Future	342.1901	342.1901	342.1879	342.1879	(0.001)	0.0000	0.0000	0
2023/07/17	R202	03/08/2023			Bond Future	249.2831	249.2831	249.2868	249.2868	0.002	0.0000	0.0000	5,323
2023/07/17	R202	02/11/2023			Bond Future	254.8367	254.8367	254.8398	254.8398	0.001	0.0000	0.0000	4,746
2023/07/17	R202	01/02/2024			Bond Future	255.7167	255.7167	255.7192	255.7192	0.001	0.0000	0.0000	0
2023/07/17	R202	02/05/2024			Bond Future	261.5719	261.5719	261.5749	261.5749	0.001	0.0000	0.0000	0
2023/07/17	R202	01/08/2024			Bond Future	262.4832	262.4832	262.4910	262.4910	0.003	0.0000	0.0000	0
2023/07/17	R209	03/08/2023	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,800
2023/07/17	R209	03/08/2023	10.00	Put	Bond Future	9,669.3800	9.6694	9,496.8800	9.4969	(1.784)	0	0	0
2023/07/17	R209	03/08/2023	10.70	Call	Bond Future	1.6500	0.0017	0.9400	0.0009	(43.030)	0	0	1,800
2023/07/17	R209	03/08/2023	11.95	Put	Bond Future	691.7600	0.6918	555.4400	0.5554	(19.706)	0	0	0
2023/07/17	R209	03/08/2023	12.00	Call	Bond Future	1,293.3100	1.2933	1,338.2800	1.3383	3.477	0	0	0
2023/07/17	R209	03/08/2023	12.00	Put	Bond Future	602.1600	0.6022	474.6300	0.4746	(21.179)	0	0	1,750
2023/07/17	R209	03/08/2023	11.25	Put	Bond Future	3,023.2200	3.0232	2,840.0600	2.8401	(6.058)	0	0	0
2023/07/17	R209	03/08/2023	11.93	Call	Bond Future	1,094.2900	1.0943	1,127.0600	1.1271	2.995	0	0	0
2023/07/17	R209	03/08/2023	11.94	Call	Bond Future	1,121.7000	1.1217	1,156.1700	1.1562	3.073	0	0	0
2023/07/17	R209	03/08/2023			Bond Future	11.8527	65.9533	11.8163	66.1258	(0.307)	0.0000	0.0000	10,068
2023/07/17	R209	03/08/2023	10.70	Put	Bond Future	5,794.2800	5.7943	5,621.0700	5.6211	(2.989)	0	0	0
2023/07/17	R209	03/08/2023	10.75	Call	Bond Future	2.4500	0.0025	1.4600	0.0015	(40.408)	0	0	7,000
2023/07/17	R209	03/08/2023	10.75	Put	Bond Future	5,529.0100	5.5290	5,355.5200	5.3555	(3.138)	0	0	0
2023/07/17	R209	03/08/2023	11.95	Call	Bond Future	1,149.4500	1.1494	1,185.6300	1.1856	3.148	0	0	0
2023/07/17	R209	03/08/2023	11.25	Call	Bond Future	81.7400	0.0817	71.0800	0.0711	(13.041)	0	0	7,000
2023/07/17	R209	03/08/2023	11.93	Put	Bond Future	730.3200	0.7303	590.5900	0.5906	(19.133)	0	0	0
2023/07/17	R209	03/08/2023	11.94	Put	Bond Future	710.8400	0.7108	572.8100	0.5728	(19.418)	0	0	0
2023/07/17	R209	02/11/2023	11.34	Call	Bond Future	974.3700	0.9744	1,003.8700	1.0039	3.028	0	0	0
2023/07/17	R209	02/11/2023	11.34	Put	Bond Future	3,907.4000	3.9074	3,760.8000	3.7608	(3.752)	0	0	0
2023/07/17	R209	02/11/2023	11.33	Call	Bond Future	958.8100	0.9588	987.8500	0.9878	3.029	0	0	0
2023/07/17	R209	02/11/2023	11.33	Put	Bond Future	3,941.5100	3.9415	3,794.4500	3.7944	(3.731)	0	0	0
2023/07/17	R209	02/11/2023			Bond Future	11.9495	64.2527	11.9118	64.4288	(0.315)	0.0000	0.0000	19,948
2023/07/17	R209	02/11/2023	11.35	Call	Bond Future	990.2100	0.9902	1,020.1600	1.0202	3.025	0	0	0
2023/07/17	R209	02/11/2023	11.35	Put	Bond Future	3,873.6200	3.8736	3,727.4700	3.7275	(3.773)	0	0	0
2023/07/17	R209	01/02/2024	12.13	Put	Bond Future	2,720.5100	2.7205	2,617.6700	2.6177	(3.780)	0	0	0
2023/07/17	R209	01/02/2024	12.14	Call	Bond Future	3,154.3900	3.1544	3,232.0100	3.2320	2.461	0	0	0
2023/07/17	R209	01/02/2024	12.14	Put	Bond Future	2,700.4900	2.7005	2,598.0800	2.5981	(3.792)	0	0	0
2023/07/17	R209	01/02/2024			Bond Future	12.0409	65.7113	12.0018	65.8913	(0.324)	0.0000	0.0000	0
2023/07/17	R209	01/02/2024	12.13	Call	Bond Future	3,128.8300	3.1288	3,206.0200	3.2060	2.467	0	0	0
2023/07/17	R209	01/02/2024	12.12	Call	Bond Future	3,103.1600	3.1032	3,179.9100	3.1799	2.473	0	0	0
2023/07/17	R209	01/02/2024	12.12	Put	Bond Future	2,740.4800	2.7405	2,637.2000	2.6372	(3.769)	0	0	0
2023/07/17	R209	02/05/2024	11.18	Call	Bond Future	1,581.2500	1.5813	1,625.3600	1.6254	2.790	0	0	0
2023/07/17	R209	02/05/2024	11.18	Put	Bond Future	6,140.6000	6.1406	6,000.5200	6.0005	(2.281)	0	0	0
2023/07/17	R209	02/05/2024	11.17	Call	Bond Future	1,565.9800	1.5660	1,609.7500	1.6097	2.795	0	0	0
2023/07/17	R209	02/05/2024	11.17	Put	Bond Future	6,175.2900	6.1753	6,034.8700	6.0349	(2.274)	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
2023/07/17	R209	02/05/2024			Bond Future	12.1375	64.0469	12.0970	64.2311	(0.334)	0.0000	0.0000	0
2023/07/17	R209	02/05/2024	11.19	Call	Bond Future	1,596.3900	1.5964	1,640.8600	1.6409	2.786	0	0	0
2023/07/17	R209	02/05/2024	11.19	Put	Bond Future	6,105.8400	6.1058	5,966.1200	5.9661	(2.288)	0	0	0
2023/07/17	R209	01/08/2024	11.79	Put	Bond Future	4,921.8300	4.9218	4,803.0600	4.8031	(2.413)	0	0	0
2023/07/17	R209	01/08/2024	11.80	Call	Bond Future	2,897.6700	2.8977	2,967.7400	2.9677	2.418	0	0	0
2023/07/17	R209	01/08/2024	11.80	Put	Bond Future	4,895.9100	4.8959	4,777.4900	4.7775	(2.419)	0	0	0
2023/07/17	R209	01/08/2024			Bond Future	12.2370	65.5034	12.1950	65.6919	(0.343)	0.0000	0.0000	0
2023/07/17	R209	01/08/2024	11.79	Call	Bond Future	2,876.8600	2.8769	2,946.5800	2.9466	2.423	0	0	0
2023/07/17	R209	01/08/2024	11.78	Call	Bond Future	2,856.1300	2.8561	2,925.4900	2.9255	2.428	0	0	0
2023/07/17	R209	01/08/2024	11.78	Put	Bond Future	4,947.8700	4.9479	4,828.7400	4.8287	(2.408)	0	0	0
2023/07/17	R210	03/08/2023			Bond Future	225.3370	225.3370	225.2401	225.2401	(0.043)	0.0000	0.0000	360
2023/07/17	R210	02/11/2023			Bond Future	227.1857	227.1857	227.0859	227.0859	(0.044)	0.0000	0.0000	70
2023/07/17	R210	01/02/2024			Bond Future	232.3959	232.3959	232.2936	232.2936	(0.044)	0.0000	0.0000	0
2023/07/17	R210	02/05/2024			Bond Future	234.4616	234.4616	234.3587	234.3587	(0.044)	0.0000	0.0000	0
2023/07/17	R210	01/08/2024			Bond Future	239.8486	239.8486	239.7438	239.7438	(0.044)	0.0000	0.0000	0
2023/07/17	R213	03/08/2023	11.62	Put	Bond Future	107.5100	0.1075	66.5000	0.0665	(38.145)	0	0	0
2023/07/17	R213	03/08/2023	11.63	Call	Bond Future	3,256.0800	3.2561	3,376.4300	3.3764	3.696	0	0	0
2023/07/17	R213	03/08/2023			Bond Future	10.8959	83.3252	10.8595	83.4856	(0.334)	0.0000	0.0000	17,789
2023/07/17	R213	03/08/2023	11.61	Call	Bond Future	3,178.8500	3.1788	3,297.3300	3.2973	3.727	0	0	0
2023/07/17	R213	03/08/2023	11.61	Put	Bond Future	110.8400	0.1108	68.8800	0.0689	(37.856)	0	0	0
2023/07/17	R213	03/08/2023	11.62	Call	Bond Future	3,217.4200	3.2174	3,336.8500	3.3369	3.712	0	0	0
2023/07/17	R213	03/08/2023	11.63	Put	Bond Future	104.3100	0.1043	64.2200	0.0642	(38.434)	0	0	0
2023/07/17	R213	02/11/2023	11.13	Call	Bond Future	2,278.6300	2.2786	2,345.3000	2.3453	2.926	0	0	0
2023/07/17	R213	02/11/2023	11.13	Put	Bond Future	1,667.9800	1.6680	1,570.9200	1.5709	(5.819)	0	0	0
2023/07/17	R213	02/11/2023	10.94	Call	Bond Future	1,835.9800	1.8360	1,891.7900	1.8918	3.040	0	0	731
2023/07/17	R213	02/11/2023	10.94	Put	Bond Future	2,039.4500	2.0394	1,931.5300	1.9315	(5.292)	0	0	0
2023/07/17	R213	02/11/2023			Bond Future	10.9873	81.6035	10.9492	81.7673	(0.346)	0.0000	0.0000	12,270
2023/07/17	R213	02/11/2023	11.44	Call	Bond Future	3,101.4900	3.1015	3,185.6500	3.1856	2.714	0	0	731
2023/07/17	R213	02/11/2023	11.44	Put	Bond Future	1,184.7300	1.1847	1,105.1600	1.1052	(6.716)	0	0	0
2023/07/17	R213	02/11/2023	12.70	Call	Bond Future	7,219.9700	7.2200	7,355.7400	7.3557	1.880	0	0	0
2023/07/17	R213	02/11/2023	12.70	Put	Bond Future	265.4800	0.2655	237.5200	0.2375	(10.532)	0	0	731
2023/07/17	R213	02/11/2023	11.11	Call	Bond Future	2,229.5700	2.2296	2,295.0900	2.2951	2.939	0	0	0
2023/07/17	R213	02/11/2023	11.11	Put	Bond Future	1,704.1300	1.7041	1,605.9200	1.6059	(5.763)	0	0	0
2023/07/17	R213	02/11/2023	11.12	Call	Bond Future	2,254.0400	2.2540	2,320.1300	2.3201	2.932	0	0	0
2023/07/17	R213	02/11/2023	11.12	Put	Bond Future	1,685.9800	1.6860	1,588.3400	1.5883	(5.791)	0	0	0
2023/07/17	R213	01/02/2024	11.70	Call	Bond Future	4,173.3900	4.1734	4,266.4900	4.2665	2.231	0	0	0
2023/07/17	R213	01/02/2024	11.70	Put	Bond Future	1,609.1200	1.6091	1,534.8800	1.5349	(4.614)	0	0	0
2023/07/17	R213	01/02/2024	11.71	Call	Bond Future	4,201.1300	4.2011	4,294.6100	4.2946	2.225	0	0	0
2023/07/17	R213	01/02/2024	11.71	Put	Bond Future	1,596.6300	1.5966	1,522.7700	1.5228	(4.626)	0	0	0
2023/07/17	R213	01/02/2024			Bond Future	11.0757	83.4558	11.0358	83.6232	(0.360)	0.0000	0.0000	0
2023/07/17	R213	01/02/2024	11.72	Call	Bond Future	4,228.9300	4.2289	4,322.7900	4.3228	2.219	0	0	0
2023/07/17	R213	01/02/2024	11.72	Put	Bond Future	1,584.2300	1.5842	1,510.7500	1.5107	(4.638)	0	0	0
2023/07/17	R213	02/05/2024	10.30	Call	Bond Future	1,430.1400	1.4301	1,473.1300	1.4731	3.006	0	0	0
2023/07/17	R213	02/05/2024	10.30	Put	Bond Future	5,050.5200	5.0505	4,922.2400	4.9222	(2.540)	0	0	0
2023/07/17	R213	02/05/2024			Bond Future	11.1615	81.7872	11.1197	81.9584	(0.375)	0.0000	0.0000	0
2023/07/17	R213	02/05/2024	10.28	Call	Bond Future	1,402.8600	1.4029	1,445.1800	1.4452	3.017	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
2023/07/17	R213	02/05/2024	10.28	Put	Bond Future	5,109.6800	5.1097	4,980.7300	4.9807	(2.524)	0	0	0
2023/07/17	R213	02/05/2024	10.29	Call	Bond Future	1,416.4600	1.4165	1,459.1100	1.4591	3.011	0	0	0
2023/07/17	R213	02/05/2024	10.29	Put	Bond Future	5,080.0500	5.0800	4,951.4300	4.9514	(2.532)	0	0	0
2023/07/17	R213	01/08/2024	10.86	Call	Bond Future	2,368.4800	2.3685	2,434.0800	2.4341	2.770	0	0	0
2023/07/17	R213	01/08/2024	10.86	Put	Bond Future	3,940.3500	3.9404	3,830.6600	3.8307	(2.784)	0	0	0
2023/07/17	R213	01/08/2024	10.87	Call	Bond Future	2,387.2700	2.3873	2,453.2300	2.4532	2.763	0	0	0
2023/07/17	R213	01/08/2024	10.87	Put	Bond Future	3,918.3700	3.9184	3,809.0400	3.8090	(2.790)	0	0	0
2023/07/17	R213	01/08/2024			Bond Future	11.2501	83.6478	11.2061	83.8231	(0.391)	0.0000	0.0000	0
2023/07/17	R213	01/08/2024	10.88	Call	Bond Future	2,405.8000	2.4058	2,472.1100	2.4721	2.756	0	0	0
2023/07/17	R213	01/08/2024	10.88	Put	Bond Future	3,896.1600	3.8962	3,787.1800	3.7872	(2.797)	0	0	0
2023/07/17	R214	03/08/2023	12.14	Call	Bond Future	700.7800	0.7008	662.9600	0.6630	(5.397)	0	0	0
2023/07/17	R214	03/08/2023	12.14	Put	Bond Future	1,195.7900	1.1958	1,080.3600	1.0804	(9.653)	0	0	0
2023/07/17	R214	03/08/2023	12.15	Call	Bond Future	721.8100	0.7218	684.3000	0.6843	(5.197)	0	0	0
2023/07/17	R214	03/08/2023	12.15	Put	Bond Future	1,168.5900	1.1686	1,053.4700	1.0535	(9.851)	0	0	0
2023/07/17	R214	03/08/2023			Bond Future	12.2433	61.7432	12.2270	61.8208	(0.133)	0.0000	0.0000	13,468
2023/07/17	R214	03/08/2023	12.16	Call	Bond Future	743.2600	0.7433	706.0800	0.7061	(5.002)	0	0	0
2023/07/17	R214	03/08/2023	12.16	Put	Bond Future	1,141.8800	1.1419	1,027.0900	1.0271	(10.053)	0	0	0
2023/07/17	R214	02/11/2023	11.45	Put	Bond Future	5,072.4900	5.0725	4,989.7600	4.9898	(1.631)	0	0	0
2023/07/17	R214	02/11/2023	11.46	Call	Bond Future	625.5200	0.6255	621.9900	0.6220	(0.564)	0	0	0
2023/07/17	R214	02/11/2023	11.46	Put	Bond Future	5,031.2600	5.0313	4,948.5800	4.9486	(1.643)	0	0	0
2023/07/17	R214	02/11/2023			Bond Future	12.3456	59.8002	12.3288	59.8793	(0.136)	0.0000	0.0000	11,333
2023/07/17	R214	02/11/2023	11.45	Call	Bond Future	614.1000	0.6141	610.5200	0.6105	(0.583)	0	0	0
2023/07/17	R214	02/11/2023	11.47	Call	Bond Future	637.0900	0.6371	633.6200	0.6336	(0.545)	0	0	0
2023/07/17	R214	02/11/2023	11.47	Put	Bond Future	4,990.2400	4.9902	4,907.6200	4.9076	(1.656)	0	0	0
2023/07/17	R214	01/02/2024	12.16	Call	Bond Future	2,361.9800	2.3620	2,376.7800	2.3768	0.627	0	0	0
2023/07/17	R214	01/02/2024	12.16	Put	Bond Future	3,714.9100	3.7149	3,648.8400	3.6488	(1.779)	0	0	0
2023/07/17	R214	01/02/2024			Bond Future	12.4464	61.1576	12.4290	61.2385	(0.140)	0.0000	0.0000	0
2023/07/17	R214	01/02/2024	12.14	Call	Bond Future	2,317.8400	2.3178	2,332.2900	2.3323	0.623	0	0	0
2023/07/17	R214	01/02/2024	12.14	Put	Bond Future	3,767.0800	3.7671	3,700.6600	3.7007	(1.763)	0	0	0
2023/07/17	R214	01/02/2024	12.15	Call	Bond Future	2,339.8600	2.3399	2,354.4800	2.3545	0.625	0	0	0
2023/07/17	R214	01/02/2024	12.15	Put	Bond Future	3,740.9200	3.7409	3,674.6700	3.6747	(1.771)	0	0	0
2023/07/17	R214	02/05/2024	11.46	Call	Bond Future	1,448.1800	1.4482	1,457.8600	1.4579	0.668	0	0	0
2023/07/17	R214	02/05/2024	11.46	Put	Bond Future	6,766.9100	6.7669	6,693.7900	6.6938	(1.081)	0	0	0
2023/07/17	R214	02/05/2024	11.47	Call	Bond Future	1,461.2500	1.4613	1,471.0500	1.4710	0.671	0	0	0
2023/07/17	R214	02/05/2024	11.47	Put	Bond Future	6,727.5400	6.7275	6,654.5400	6.6545	(1.085)	0	0	0
2023/07/17	R214	02/05/2024			Bond Future	12.5438	59.2377	12.5258	59.3205	(0.144)	0.0000	0.0000	0
2023/07/17	R214	02/05/2024	11.48	Call	Bond Future	1,474.2100	1.4742	1,484.1300	1.4841	0.673	0	0	0
2023/07/17	R214	02/05/2024	11.48	Put	Bond Future	6,688.1200	6.6881	6,615.2400	6.6152	(1.090)	0	0	0
2023/07/17	R214	01/08/2024	12.18	Call	Bond Future	2,908.4200	2.9084	2,931.2900	2.9313	0.786	0	0	0
2023/07/17	R214	01/08/2024	12.18	Put	Bond Future	5,065.3600	5.0654	5,003.4800	5.0035	(1.222)	0	0	0
2023/07/17	R214	01/08/2024			Bond Future	12.6431	60.5849	12.6244	60.6697	(0.148)	0.0000	0.0000	0
2023/07/17	R214	01/08/2024	12.16	Call	Bond Future	2,867.2800	2.8673	2,889.8600	2.8899	0.788	0	0	0
2023/07/17	R214	01/08/2024	12.16	Put	Bond Future	5,120.1600	5.1202	5,057.9900	5.0580	(1.214)	0	0	0
2023/07/17	R214	01/08/2024	12.17	Call	Bond Future	2,887.6900	2.8877	2,910.4200	2.9104	0.787	0	0	0
2023/07/17	R214	01/08/2024	12.17	Put	Bond Future	5,092.5700	5.0926	5,030.5500	5.0306	(1.218)	0	0	0
2023/07/17	R248	03/08/2023	11.80	Call	Bond Future	122.0100	0.1220	98.6500	0.0987	(19.146)	0	0	1,100

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
2023/07/17	R248	03/08/2023	11.80	Put	Bond Future	3,723.0000	3.7230	3,576.3400	3.5763	(3.939)	0	0	0
2023/07/17	R248	03/08/2023	12.11	Call	Bond Future	471.1700	0.4712	432.5300	0.4325	(8.201)	0	0	0
2023/07/17	R248	03/08/2023	12.11	Put	Bond Future	2,172.0800	2.1721	2,010.1400	2.0101	(7.456)	0	0	0
2023/07/17	R248	03/08/2023			Bond Future	12.3997	75.9126	12.3783	76.0359	(0.173)	0.0000	0.0000	69,393
2023/07/17	R248	03/08/2023	12.09	Call	Bond Future	437.7700	0.4378	399.4400	0.3994	(8.756)	0	0	0
2023/07/17	R248	03/08/2023	12.09	Put	Bond Future	2,258.7100	2.2587	2,097.0800	2.0971	(7.156)	0	0	0
2023/07/17	R248	03/08/2023	12.10	Call	Bond Future	454.2600	0.4543	415.7600	0.4158	(8.475)	0	0	0
2023/07/17	R248	03/08/2023	12.10	Put	Bond Future	2,215.1400	2.2151	2,053.3400	2.0533	(7.304)	0	0	0
2023/07/17	R248	03/08/2023	12.30	Call	Bond Future	875.0500	0.8750	840.9100	0.8409	(3.901)	0	0	1,100
2023/07/17	R248	03/08/2023	12.30	Put	Bond Future	1,452.6100	1.4526	1,295.1700	1.2952	(10.838)	0	0	0
2023/07/17	R248	03/08/2023	13.20	Call	Bond Future	4,461.9000	4.4619	4,545.6300	4.5456	1.877	0	0	0
2023/07/17	R248	03/08/2023	13.20	Put	Bond Future	109.4600	0.1095	69.8900	0.0699	(36.150)	0	0	1,100
2023/07/17	R248	02/11/2023	12.50	Call	Bond Future	2,754.7700	2.7548	2,782.3500	2.7824	1.001	0	0	220
2023/07/17	R248	02/11/2023	13.60	Call	Bond Future	6,696.4000	6.6964	6,766.4900	6.7665	1.047	0	0	0
2023/07/17	R248	02/11/2023	13.60	Put	Bond Future	961.6600	0.9617	905.9700	0.9060	(5.791)	0	0	220
2023/07/17	R248	02/11/2023	11.47	Call	Bond Future	595.9500	0.5959	595.9700	0.5960	0.003	0	0	0
2023/07/17	R248	02/11/2023	11.48	Call	Bond Future	606.4300	0.6064	606.5600	0.6066	0.021	0	0	0
2023/07/17	R248	02/11/2023	11.49	Put	Bond Future	6,824.0700	6.8241	6,698.5500	6.6986	(1.839)	0	0	0
2023/07/17	R248	02/11/2023			Bond Future	12.5085	73.1382	12.4863	73.2640	(0.177)	0.0000	0.0000	203,981
2023/07/17	R248	02/11/2023	11.80	Call	Bond Future	1,072.1600	1.0722	1,077.6000	1.0776	0.507	0	0	220
2023/07/17	R248	02/11/2023	11.80	Put	Bond Future	5,292.5000	5.2925	5,172.1600	5.1722	(2.274)	0	0	0
2023/07/17	R248	02/11/2023	12.50	Put	Bond Future	2,802.7600	2.8028	2,704.5600	2.7046	(3.504)	0	0	0
2023/07/17	R248	02/11/2023	11.47	Put	Bond Future	6,934.1600	6.9342	6,808.4000	6.8084	(1.814)	0	0	0
2023/07/17	R248	02/11/2023	11.48	Put	Bond Future	6,878.9500	6.8789	6,753.3000	6.7533	(1.827)	0	0	0
2023/07/17	R248	02/11/2023	11.49	Call	Bond Future	617.1500	0.6172	617.4100	0.6174	0.042	0	0	0
2023/07/17	R248	01/02/2024	12.14	Call	Bond Future	2,438.0500	2.4381	2,464.4000	2.4644	1.081	0	0	0
2023/07/17	R248	01/02/2024	12.14	Put	Bond Future	5,183.1500	5.1832	5,080.9800	5.0810	(1.971)	0	0	0
2023/07/17	R248	01/02/2024	12.15	Call	Bond Future	2,462.5600	2.4626	2,489.1800	2.4892	1.081	0	0	0
2023/07/17	R248	01/02/2024	12.15	Put	Bond Future	5,148.0900	5.1481	5,046.1900	5.0462	(1.979)	0	0	0
2023/07/17	R248	01/02/2024			Bond Future	12.6162	74.7985	12.5931	74.9270	(0.182)	0.0000	0.0000	0
2023/07/17	R248	01/02/2024	12.16	Call	Bond Future	2,487.1800	2.4872	2,514.0800	2.5141	1.082	0	0	0
2023/07/17	R248	01/02/2024	12.16	Put	Bond Future	5,113.2200	5.1132	5,011.6000	5.0116	(1.987)	0	0	0
2023/07/17	R248	02/05/2024	11.46	Call	Bond Future	1,568.6500	1.5687	1,586.3600	1.5864	1.129	0	0	0
2023/07/17	R248	02/05/2024	11.47	Call	Bond Future	1,583.0400	1.5830	1,600.9400	1.6009	1.131	0	0	0
2023/07/17	R248	02/05/2024	11.48	Put	Bond Future	9,043.7200	9.0437	8,930.2900	8.9303	(1.254)	0	0	0
2023/07/17	R248	02/05/2024			Bond Future	12.7204	72.0432	12.6964	72.1747	(0.188)	0.0000	0.0000	13,000
2023/07/17	R248	02/05/2024	11.46	Put	Bond Future	9,145.8500	9.1459	9,032.0400	9.0320	(1.244)	0	0	0
2023/07/17	R248	02/05/2024	11.47	Put	Bond Future	9,094.5800	9.0946	8,980.9600	8.9810	(1.249)	0	0	0
2023/07/17	R248	02/05/2024	11.48	Call	Bond Future	1,597.7400	1.5977	1,615.8300	1.6158	1.132	0	0	0
2023/07/17	R248	01/08/2024	12.30	Call	Bond Future	3,457.3200	3.4573	3,497.8600	3.4979	1.173	0	0	0
2023/07/17	R248	01/08/2024	12.30	Put	Bond Future	6,414.5900	6.4146	6,320.4800	6.3205	(1.467)	0	0	0
2023/07/17	R248	01/08/2024	12.31	Call	Bond Future	3,481.7100	3.4817	3,522.4800	3.5225	1.171	0	0	0
2023/07/17	R248	01/08/2024	12.31	Put	Bond Future	6,380.8000	6.3808	6,286.9200	6.2869	(1.471)	0	0	0
2023/07/17	R248	01/08/2024			Bond Future	12.8268	73.6815	12.8020	73.8161	(0.194)	0.0000	0.0000	0
2023/07/17	R248	01/08/2024	12.32	Call	Bond Future	3,506.4700	3.5065	3,547.4800	3.5475	1.170	0	0	0
2023/07/17	R248	01/08/2024	12.32	Put	Bond Future	6,347.4600	6.3475	6,253.8200	6.2538	(1.475)	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												1717389