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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/07/2023 TO 21/07/2023

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
2023/07/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/21	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/21	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/21	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/21	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/21	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/21	2025	03/08/2023		Bond Future	169.3698	169.3698	169.3522	169.3522	(0.010)	0.0000	0.0000	1,376
2023/07/21	2025	02/11/2023		Bond Future	173.1400	173.1400	173.0775	173.0775	(0.036)	0.0000	0.0000	5,206
2023/07/21	2025	01/02/2024		Bond Future	175.3224	175.3224	175.2561	175.2561	(0.038)	0.0000	0.0000	0
2023/07/21	2025	02/05/2024		Bond Future	179.3386	179.3386	179.2782	179.2782	(0.034)	0.0000	0.0000	0
2023/07/21	2025	01/08/2024		Bond Future	181.6291	181.6291	181.6159	181.6159	(0.007)	0.0000	0.0000	0
2023/07/21	2029	03/08/2023		Bond Future	122.4198	122.4198	122.4166	122.4166	(0.003)	0.0000	0.0000	1,897
2023/07/21	2029	02/11/2023		Bond Future	123.8157	123.8157	123.7803	123.7803	(0.029)	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
2023/07/21	2029	01/02/2024			Bond Future	126.6544	126.6544	126.6167	126.6167	(0.030)	0.0000	0.0000	0
2023/07/21	2029	02/05/2024			Bond Future	128.1932	128.1932	128.1599	128.1599	(0.026)	0.0000	0.0000	0
2023/07/21	2029	01/08/2024			Bond Future	131.1403	131.1403	131.1411	131.1411	0.001	0.0000	0.0000	0
2023/07/21	2030	03/08/2023	10.40	Call	Bond Future	710.8300	0.7108	785.4000	0.7854	10.491	0	0	1,012
2023/07/21	2030	03/08/2023	10.65	Call	Bond Future	1,474.2100	1.4742	1,557.3300	1.5573	5.638	0	0	350
2023/07/21	2030	03/08/2023	10.65	Put	Bond Future	203.2900	0.2033	198.3300	0.1983	(2.440)	0	0	0
2023/07/21	2030	03/08/2023	11.34	Call	Bond Future	4,142.0600	4.1421	4,229.3500	4.2294	2.107	0	0	0
2023/07/21	2030	03/08/2023	11.34	Put	Bond Future	10.0700	0.0101	9.2800	0.0093	(7.845)	0	0	0
2023/07/21	2030	03/08/2023	12.89	Call	Bond Future	10,141.2000	10.1412	10,229.2800	10.2293	0.869	0	0	0
2023/07/21	2030	03/08/2023	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	350
2023/07/21	2030	03/08/2023	11.35	Call	Bond Future	4,182.1900	4.1822	4,269.4800	4.2695	2.087	0	0	0
2023/07/21	2030	03/08/2023	11.36	Put	Bond Future	9.1700	0.0092	8.4000	0.0084	(8.397)	0	0	0
2023/07/21	2030	03/08/2023			Bond Future	10.3525	89.2627	10.3321	89.3508	(0.197)	0.0000	0.0000	54,444
2023/07/21	2030	03/08/2023	10.40	Put	Bond Future	506.4300	0.5064	492.9200	0.4929	(2.668)	0	0	0
2023/07/21	2030	03/08/2023	11.35	Put	Bond Future	9.6100	0.0096	8.8200	0.0088	(8.221)	0	0	0
2023/07/21	2030	03/08/2023	11.36	Call	Bond Future	4,222.3200	4.2223	4,309.6300	4.3096	2.068	0	0	0
2023/07/21	2030	03/08/2023	12.59	Call	Bond Future	9,021.3300	9.0213	9,109.4100	9.1094	0.976	0	0	0
2023/07/21	2030	03/08/2023	12.59	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	1,012
2023/07/21	2030	02/11/2023	12.27	Put	Bond Future	169.9900	0.1700	159.4400	0.1594	(6.206)	0	0	500
2023/07/21	2030	02/11/2023	11.43	Call	Bond Future	4,618.8300	4.6188	4,661.6400	4.6616	0.927	0	0	0
2023/07/21	2030	02/11/2023	11.43	Put	Bond Future	519.6700	0.5197	495.9900	0.4960	(4.557)	0	0	500
2023/07/21	2030	02/11/2023	10.80	Call	Bond Future	2,713.9800	2.7140	2,743.3500	2.7433	1.082	0	0	0
2023/07/21	2030	02/11/2023	10.80	Put	Bond Future	1,148.0100	1.1480	1,110.8900	1.1109	(3.233)	0	0	0
2023/07/21	2030	02/11/2023	10.81	Call	Bond Future	2,741.2500	2.7413	2,770.8700	2.7709	1.081	0	0	0
2023/07/21	2030	02/11/2023	10.81	Put	Bond Future	1,134.3400	1.1343	1,097.4700	1.0975	(3.250)	0	0	0
2023/07/21	2030	02/11/2023	10.07	Call	Bond Future	1,124.8000	1.1248	1,135.9500	1.1359	0.991	0	0	800
2023/07/21	2030	02/11/2023	10.07	Put	Bond Future	2,613.7300	2.6137	2,558.3900	2.5584	(2.117)	0	0	0
2023/07/21	2030	02/11/2023	10.39	Call	Bond Future	1,720.8200	1.7208	1,738.9900	1.7390	1.056	0	0	500
2023/07/21	2030	02/11/2023	9.57	Call	Bond Future	519.3600	0.5194	524.4000	0.5244	0.970	0	0	800
2023/07/21	2030	02/11/2023	9.57	Put	Bond Future	4,177.8800	4.1779	4,116.4300	4.1164	(1.471)	0	0	0
2023/07/21	2030	02/11/2023			Bond Future	10.4219	91.2276	10.4060	91.2941	(0.152)	0.0000	0.0000	73,826
2023/07/21	2030	02/11/2023	12.27	Call	Bond Future	7,504.9400	7.5049	7,560.8800	7.5609	0.745	0	0	0
2023/07/21	2030	02/11/2023	11.12	Call	Bond Future	3,637.4200	3.6374	3,674.3300	3.6743	1.015	0	0	500
2023/07/21	2030	02/11/2023	11.12	Put	Bond Future	773.0700	0.7731	743.4900	0.7435	(3.826)	0	0	0
2023/07/21	2030	02/11/2023	11.57	Call	Bond Future	5,082.2400	5.0822	5,127.7300	5.1277	0.895	0	0	0
2023/07/21	2030	02/11/2023	11.57	Put	Bond Future	432.7200	0.4327	411.7200	0.4117	(4.853)	0	0	800
2023/07/21	2030	02/11/2023	10.82	Call	Bond Future	2,768.4500	2.7685	2,798.3300	2.7983	1.079	0	0	0
2023/07/21	2030	02/11/2023	10.82	Put	Bond Future	1,120.6200	1.1206	1,084.0100	1.0840	(3.267)	0	0	0
2023/07/21	2030	02/11/2023	10.39	Put	Bond Future	1,854.4500	1.8544	1,806.1300	1.8061	(2.606)	0	0	0
2023/07/21	2030	02/11/2023	10.62	Call	Bond Future	2,248.5100	2.2485	2,273.2500	2.2732	1.100	0	0	500
2023/07/21	2030	02/11/2023	10.62	Put	Bond Future	1,423.6600	1.4237	1,381.9100	1.3819	(2.933)	0	0	0
2023/07/21	2030	02/11/2023	9.89	Call	Bond Future	865.4300	0.8654	874.1200	0.8741	1.004	0	0	500
2023/07/21	2030	02/11/2023	9.89	Put	Bond Future	3,128.0400	3.1280	3,070.2400	3.0702	(1.848)	0	0	0
2023/07/21	2030	01/02/2024	11.86	Put	Bond Future	759.4500	0.7594	743.5500	0.7436	(2.094)	0	0	500
2023/07/21	2030	01/02/2024	12.10	Put	Bond Future	619.0700	0.6191	605.5100	0.6055	(2.190)	0	0	400
2023/07/21	2030	01/02/2024	11.37	Call	Bond Future	4,658.7800	4.6588	4,703.8200	4.7038	0.967	0	0	0
2023/07/21	2030	01/02/2024	11.37	Put	Bond Future	1,149.3900	1.1494	1,127.6500	1.1277	(1.891)	0	0	0

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2023/07/21	2030	01/02/2024	11.85	Call	Bond Future	6,103.7700	6.1038	6,154.5500	6.1546	0.832	0	0	0
2023/07/21	2030	01/02/2024	11.85	Put	Bond Future	765.8200	0.7658	749.8200	0.7498	(2.089)	0	0	500
2023/07/21	2030	01/02/2024	10.16	Call	Bond Future	1,748.9800	1.7490	1,775.9100	1.7759	1.540	0	0	200
2023/07/21	2030	01/02/2024	10.16	Put	Bond Future	3,075.9800	3.0760	3,036.1300	3.0361	(1.296)	0	0	0
2023/07/21	2030	01/02/2024	11.00	Call	Bond Future	3,630.3800	3.6304	3,670.0300	3.6700	1.092	0	0	0
2023/07/21	2030	01/02/2024	9.93	Call	Bond Future	1,376.4200	1.3764	1,398.0300	1.3980	1.570	0	0	1,360
2023/07/21	2030	01/02/2024	9.93	Put	Bond Future	3,661.0000	3.6610	3,615.8300	3.6158	(1.234)	0	0	0
2023/07/21	2030	01/02/2024	10.00	Call	Bond Future	1,480.9000	1.4809	1,503.2200	1.5032	1.507	0	0	500
2023/07/21	2030	01/02/2024	10.00	Put	Bond Future	3,472.7100	3.4727	3,428.2500	3.4282	(1.280)	0	0	0
2023/07/21	2030	01/02/2024	9.57	Put	Bond Future	4,726.2000	4.7262	4,676.5400	4.6765	(1.051)	0	0	0
2023/07/21	2030	01/02/2024	9.89	Put	Bond Future	3,771.4700	3.7715	3,725.6200	3.7256	(1.216)	0	0	0
2023/07/21	2030	01/02/2024			Bond Future	10.4838	89.2917	10.4674	89.3584	(0.157)	0.0000	0.0000	0
2023/07/21	2030	01/02/2024	11.86	Call	Bond Future	6,134.9700	6.1350	6,185.8500	6.1859	0.829	0	0	0
2023/07/21	2030	01/02/2024	12.10	Call	Bond Future	6,889.9700	6.8900	6,943.1900	6.9432	0.772	0	0	0
2023/07/21	2030	01/02/2024	11.75	Call	Bond Future	5,794.7200	5.7947	5,844.4200	5.8444	0.858	0	0	0
2023/07/21	2030	01/02/2024	11.75	Put	Bond Future	833.6400	0.8336	816.5600	0.8166	(2.049)	0	0	200
2023/07/21	2030	01/02/2024	11.31	Call	Bond Future	4,486.2800	4.4863	4,530.5000	4.5305	0.986	0	0	0
2023/07/21	2030	01/02/2024	11.31	Put	Bond Future	1,208.9700	1.2090	1,186.4100	1.1864	(1.866)	0	0	1,360
2023/07/21	2030	01/02/2024	11.35	Call	Bond Future	4,601.0600	4.6011	4,645.8300	4.6458	0.973	0	0	0
2023/07/21	2030	01/02/2024	11.35	Put	Bond Future	1,168.9400	1.1689	1,146.9300	1.1469	(1.883)	0	0	0
2023/07/21	2030	01/02/2024	11.36	Call	Bond Future	4,629.8900	4.6299	4,674.8000	4.6748	0.970	0	0	0
2023/07/21	2030	01/02/2024	11.36	Put	Bond Future	1,159.1300	1.1591	1,137.2600	1.1373	(1.887)	0	0	0
2023/07/21	2030	01/02/2024	10.39	Call	Bond Future	2,188.7900	2.1888	2,219.0900	2.2191	1.384	0	0	500
2023/07/21	2030	01/02/2024	10.39	Put	Bond Future	2,570.6800	2.5707	2,534.2000	2.5342	(1.419)	0	0	0
2023/07/21	2030	01/02/2024	11.00	Put	Bond Future	1,564.7800	1.5648	1,537.6500	1.5376	(1.734)	0	0	700
2023/07/21	2030	01/02/2024	10.07	Call	Bond Future	1,594.9600	1.5950	1,619.2600	1.6193	1.524	0	0	400
2023/07/21	2030	01/02/2024	10.07	Put	Bond Future	3,295.1700	3.2952	3,252.6900	3.2527	(1.289)	0	0	0
2023/07/21	2030	01/02/2024	9.57	Call	Bond Future	917.2900	0.9173	934.4100	0.9344	1.866	0	0	400
2023/07/21	2030	01/02/2024	9.89	Call	Bond Future	1,319.0700	1.3191	1,340.0000	1.3400	1.587	0	0	500
2023/07/21	2030	02/05/2024	11.12	Put	Bond Future	1,911.1300	1.9111	1,903.3500	1.9034	(0.407)	0	0	0
2023/07/21	2030	02/05/2024	12.38	Call	Bond Future	7,652.3000	7.6523	7,724.7900	7.7248	0.947	0	0	0
2023/07/21	2030	02/05/2024	12.38	Put	Bond Future	827.0400	0.8270	827.0600	0.8271	0.002	0	0	1,080
2023/07/21	2030	02/05/2024	10.62	Call	Bond Future	2,905.4800	2.9055	2,963.6100	2.9636	2.001	0	0	500
2023/07/21	2030	02/05/2024	10.62	Put	Bond Future	2,655.7000	2.6557	2,641.3600	2.6414	(0.540)	0	0	0
2023/07/21	2030	02/05/2024	10.82	Call	Bond Future	3,358.5900	3.3586	3,418.5500	3.4186	1.785	0	0	1,080
2023/07/21	2030	02/05/2024	10.82	Put	Bond Future	2,329.3700	2.3294	2,316.8600	2.3169	(0.537)	0	0	0
2023/07/21	2030	02/05/2024	9.81	Call	Bond Future	1,449.5900	1.4496	1,495.2800	1.4953	3.152	0	0	0
2023/07/21	2030	02/05/2024	9.81	Put	Bond Future	4,445.5900	4.4456	4,418.8100	4.4188	(0.602)	0	0	0
2023/07/21	2030	02/05/2024	9.82	Call	Bond Future	1,463.4300	1.4634	1,509.3400	1.5093	3.137	0	0	0
2023/07/21	2030	02/05/2024	9.82	Put	Bond Future	4,418.4700	4.4185	4,391.9100	4.3919	(0.601)	0	0	0
2023/07/21	2030	02/05/2024	9.66	Call	Bond Future	1,251.9600	1.2520	1,295.2700	1.2953	3.459	0	0	1,000
2023/07/21	2030	02/05/2024	9.66	Put	Bond Future	4,865.0800	4.8651	4,835.9200	4.8359	(0.599)	0	0	0
2023/07/21	2030	02/05/2024			Bond Future	10.5564	91.3161	10.5380	91.3886	(0.174)	0.0000	0.0000	0
2023/07/21	2030	02/05/2024	13.15	Call	Bond Future	9,927.0000	9.9270	10,001.0400	10.0010	0.746	0	0	0
2023/07/21	2030	02/05/2024	13.15	Put	Bond Future	416.8800	0.4169	418.4500	0.4184	0.377	0	0	500
2023/07/21	2030	02/05/2024	11.12	Call	Bond Future	4,093.6100	4.0936	4,158.3000	4.1583	1.580	0	0	500
2023/07/21	2030	02/05/2024	11.94	Call	Bond Future	6,348.1500	6.3482	6,417.9100	6.4179	1.099	0	0	0
2023/07/21	2030	02/05/2024	11.94	Put	Bond Future	1,108.1300	1.1081	1,105.4200	1.1054	(0.245)	0	0	1,000

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2023/07/21	2030	02/05/2024	10.16	Call	Bond Future	1,995.8300	1.9958	2,047.3900	2.0474	2.583	0	0	1,000
2023/07/21	2030	02/05/2024	10.16	Put	Bond Future	3,571.5700	3.5716	3,550.6600	3.5507	(0.585)	0	0	0
2023/07/21	2030	02/05/2024	9.83	Call	Bond Future	1,477.3700	1.4774	1,523.1800	1.5232	3.101	0	0	0
2023/07/21	2030	02/05/2024	9.83	Put	Bond Future	4,391.4700	4.3915	4,364.8100	4.3648	(0.607)	0	0	0
2023/07/21	2030	01/08/2024	10.37	Call	Bond Future	2,439.6400	2.4396	2,525.2900	2.5253	3.511	0	0	0
2023/07/21	2030	01/08/2024	10.37	Put	Bond Future	3,451.6000	3.4516	3,437.8800	3.4379	(0.397)	0	0	0
2023/07/21	2030	01/08/2024	10.38	Call	Bond Future	2,458.3600	2.4584	2,544.2300	2.5442	3.493	0	0	0
2023/07/21	2030	01/08/2024	10.38	Put	Bond Future	3,431.8300	3.4318	3,418.3300	3.4183	(0.393)	0	0	0
2023/07/21	2030	01/08/2024			Bond Future	10.6346	89.3888	10.6085	89.4881	(0.246)	0.0000	0.0000	0
2023/07/21	2030	01/08/2024	10.39	Call	Bond Future	2,477.1500	2.4772	2,563.2500	2.5632	3.476	0	0	0
2023/07/21	2030	01/08/2024	10.39	Put	Bond Future	3,412.1400	3.4121	3,398.8700	3.3989	(0.389)	0	0	0
2023/07/21	2032	03/08/2023	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,441
2023/07/21	2032	03/08/2023	9.60	Put	Bond Future	7,285.1700	7.2852	7,233.1800	7.2332	(0.714)	0	0	0
2023/07/21	2032	03/08/2023	10.30	Call	Bond Future	1.6000	0.0016	1.1400	0.0011	(28.750)	0	0	7,500
2023/07/21	2032	03/08/2023	10.30	Put	Bond Future	3,545.8700	3.5459	3,493.4200	3.4934	(1.479)	0	0	0
2023/07/21	2032	03/08/2023	12.04	Call	Bond Future	4,943.2900	4.9433	4,991.0600	4.9911	0.966	0	0	3,000
2023/07/21	2032	03/08/2023	12.04	Put	Bond Future	12.4500	0.0125	8.2300	0.0082	(33.896)	0	0	3,000
2023/07/21	2032	03/08/2023	11.77	Call	Bond Future	3,728.1300	3.7281	3,769.3600	3.7694	1.106	0	0	0
2023/07/21	2032	03/08/2023	11.77	Put	Bond Future	40.0500	0.0400	29.2900	0.0293	(26.866)	0	0	0
2023/07/21	2032	03/08/2023	11.90	Call	Bond Future	4,312.6300	4.3126	4,357.6500	4.3576	1.044	0	0	5,000
2023/07/21	2032	03/08/2023	11.90	Put	Bond Future	23.0100	0.0230	16.0400	0.0160	(30.291)	0	0	0
2023/07/21	2032	03/08/2023	11.55	Call	Bond Future	2,756.1600	2.7562	2,787.1700	2.7872	1.125	0	0	0
2023/07/21	2032	03/08/2023	11.55	Put	Bond Future	99.6500	0.0996	78.6700	0.0787	(21.054)	0	0	7,500
2023/07/21	2032	03/08/2023			Bond Future	10.9998	87.8148	10.9893	87.8668	(0.096)	0.0000	0.0000	75,748
2023/07/21	2032	03/08/2023	11.45	Call	Bond Future	2,329.7100	2.3297	2,354.4200	2.3544	1.061	0	0	0
2023/07/21	2032	03/08/2023	11.45	Put	Bond Future	147.8200	0.1478	120.5400	0.1205	(18.455)	0	0	7,500
2023/07/21	2032	03/08/2023	12.00	Call	Bond Future	4,763.2800	4.7633	4,810.3600	4.8104	0.988	0	0	5,000
2023/07/21	2032	03/08/2023	12.00	Put	Bond Future	14.9500	0.0150	10.0400	0.0100	(32.843)	0	0	0
2023/07/21	2032	03/08/2023	11.76	Call	Bond Future	3,683.3400	3.6833	3,724.2000	3.7242	1.109	0	0	0
2023/07/21	2032	03/08/2023	11.76	Put	Bond Future	41.7800	0.0418	30.6500	0.0306	(26.640)	0	0	0
2023/07/21	2032	03/08/2023	11.50	Call	Bond Future	2,541.4300	2.5414	2,569.3700	2.5694	1.099	0	0	11,000
2023/07/21	2032	03/08/2023	11.50	Put	Bond Future	121.7800	0.1218	97.7300	0.0977	(19.749)	0	0	11,000
2023/07/21	2032	03/08/2023	11.75	Call	Bond Future	3,638.5800	3.6386	3,679.0900	3.6791	1.113	0	0	0
2023/07/21	2032	03/08/2023	11.75	Put	Bond Future	43.5700	0.0436	32.0900	0.0321	(26.348)	0	0	0
2023/07/21	2032	02/11/2023	11.90	Call	Bond Future	4,666.5500	4.6665	4,663.6500	4.6637	(0.062)	0	0	0
2023/07/21	2032	02/11/2023	11.90	Put	Bond Future	867.3400	0.8673	834.0000	0.8340	(3.844)	0	0	0
2023/07/21	2032	02/11/2023	11.24	Call	Bond Future	2,558.0200	2.5580	2,541.6400	2.5416	(0.640)	0	0	0
2023/07/21	2032	02/11/2023	11.24	Put	Bond Future	1,830.3900	1.8304	1,783.5700	1.7836	(2.558)	0	0	0
2023/07/21	2032	02/11/2023	11.50	Put	Bond Future	1,373.3800	1.3734	1,330.9000	1.3309	(3.093)	0	0	500
2023/07/21	2032	02/11/2023	11.09	Put	Bond Future	2,148.0800	2.1481	2,099.3400	2.0993	(2.269)	0	0	0
2023/07/21	2032	02/11/2023	10.59	Call	Bond Future	1,090.2700	1.0903	1,070.3600	1.0704	(1.826)	0	0	500
2023/07/21	2032	02/11/2023	10.59	Put	Bond Future	3,538.6800	3.5387	3,488.3300	3.4883	(1.423)	0	0	0
2023/07/21	2032	02/11/2023	10.71	Call	Bond Future	1,304.8100	1.3048	1,285.8200	1.2858	(1.455)	0	0	500
2023/07/21	2032	02/11/2023	11.00	Call	Bond Future	1,931.6200	1.9316	1,912.4300	1.9124	(0.993)	0	0	0
2023/07/21	2032	02/11/2023	11.00	Put	Bond Future	2,358.7900	2.3588	2,309.1600	2.3092	(2.104)	0	0	500
2023/07/21	2032	02/11/2023	10.58	Put	Bond Future	3,571.8600	3.5719	3,521.7000	3.5217	(1.404)	0	0	0
2023/07/21	2032	02/11/2023			Bond Future	11.0883	85.5850	11.0820	85.6154	(0.057)	0.0000	0.0000	180,372

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
2023/07/21	2032	02/11/2023	11.78	Call	Bond Future	4,249.7500	4.2498	4,243.9900	4.2440	(0.136)	0	0	0
2023/07/21	2032	02/11/2023	11.78	Put	Bond Future	997.8900	0.9979	961.6900	0.9617	(3.628)	0	0	500
2023/07/21	2032	02/11/2023	12.26	Call	Bond Future	5,976.4900	5.9765	5,981.2700	5.9813	0.080	0	0	0
2023/07/21	2032	02/11/2023	12.26	Put	Bond Future	564.0200	0.5640	538.3600	0.5384	(4.549)	0	0	500
2023/07/21	2032	02/11/2023	11.28	Call	Bond Future	2,670.7100	2.6707	2,654.9300	2.6549	(0.591)	0	0	0
2023/07/21	2032	02/11/2023	11.28	Put	Bond Future	1,752.6100	1.7526	1,706.3900	1.7064	(2.637)	0	0	500
2023/07/21	2032	02/11/2023	11.50	Call	Bond Future	3,329.0000	3.3290	3,316.9600	3.3170	(0.362)	0	0	0
2023/07/21	2032	02/11/2023	11.09	Call	Bond Future	2,156.3800	2.1564	2,138.0800	2.1381	(0.849)	0	0	500
2023/07/21	2032	02/11/2023	11.22	Call	Bond Future	2,502.6100	2.5026	2,485.9400	2.4859	(0.666)	0	0	0
2023/07/21	2032	02/11/2023	11.22	Put	Bond Future	1,870.4300	1.8704	1,823.3200	1.8233	(2.519)	0	0	0
2023/07/21	2032	02/11/2023	11.23	Call	Bond Future	2,530.1500	2.5301	2,513.6300	2.5136	(0.653)	0	0	0
2023/07/21	2032	02/11/2023	11.23	Put	Bond Future	1,850.2300	1.8502	1,803.2700	1.8033	(2.538)	0	0	0
2023/07/21	2032	02/11/2023	10.71	Put	Bond Future	3,155.2200	3.1552	3,105.7900	3.1058	(1.567)	0	0	0
2023/07/21	2032	02/11/2023	10.58	Call	Bond Future	1,073.3700	1.0734	1,053.6500	1.0536	(1.837)	0	0	500
2023/07/21	2032	01/02/2024	12.50	Call	Bond Future	6,988.2300	6.9882	7,001.3300	7.0013	0.187	0	0	0
2023/07/21	2032	01/02/2024	12.73	Call	Bond Future	7,796.1300	7.7961	7,811.2600	7.8113	0.194	0	0	0
2023/07/21	2032	01/02/2024	12.73	Put	Bond Future	833.1200	0.8331	817.9500	0.8180	(1.821)	0	0	500
2023/07/21	2032	01/02/2024	11.83	Call	Bond Future	4,757.4200	4.7574	4,763.9100	4.7639	0.136	0	0	0
2023/07/21	2032	01/02/2024	11.83	Put	Bond Future	1,714.7600	1.7148	1,690.9500	1.6909	(1.389)	0	0	0
2023/07/21	2032	01/02/2024	11.84	Call	Bond Future	4,788.8500	4.7888	4,795.4300	4.7954	0.137	0	0	0
2023/07/21	2032	01/02/2024	11.84	Put	Bond Future	1,701.2200	1.7012	1,677.5000	1.6775	(1.394)	0	0	0
2023/07/21	2032	01/02/2024	10.78	Call	Bond Future	1,986.0000	1.9860	1,981.5700	1.9816	(0.223)	0	0	200
2023/07/21	2032	01/02/2024	11.09	Call	Bond Future	2,677.1300	2.6771	2,674.6600	2.6747	(0.092)	0	0	500
2023/07/21	2032	01/02/2024	11.09	Put	Bond Future	3,054.2400	3.0542	3,021.4700	3.0215	(1.073)	0	0	0
2023/07/21	2032	01/02/2024	11.75	Call	Bond Future	4,508.2900	4.5083	4,514.0300	4.5140	0.127	0	0	0
2023/07/21	2032	01/02/2024	11.75	Put	Bond Future	1,826.5600	1.8266	1,802.0000	1.8020	(1.345)	0	0	200
2023/07/21	2032	01/02/2024	10.01	Call	Bond Future	847.5300	0.8475	842.3600	0.8424	(0.610)	0	0	1,200
2023/07/21	2032	01/02/2024	10.01	Put	Bond Future	6,558.1000	6.5581	6,522.6300	6.5226	(0.541)	0	0	0
2023/07/21	2032	01/02/2024	10.59	Call	Bond Future	1,631.2200	1.6312	1,625.9300	1.6259	(0.324)	0	0	500
2023/07/21	2032	01/02/2024			Bond Future	11.1697	87.5272	11.1633	87.5575	(0.057)	0.0000	0.0000	0
2023/07/21	2032	01/02/2024	12.50	Put	Bond Future	1,003.0900	1.0031	985.8900	0.9859	(1.715)	0	0	200
2023/07/21	2032	01/02/2024	12.62	Call	Bond Future	7,407.9300	7.4079	7,422.0200	7.4220	0.190	0	0	0
2023/07/21	2032	01/02/2024	12.62	Put	Bond Future	910.5800	0.9106	894.3700	0.8944	(1.780)	0	0	1,200
2023/07/21	2032	01/02/2024	11.85	Call	Bond Future	4,820.3400	4.8203	4,827.0200	4.8270	0.139	0	0	0
2023/07/21	2032	01/02/2024	11.85	Put	Bond Future	1,687.7700	1.6878	1,664.1500	1.6641	(1.399)	0	0	0
2023/07/21	2032	01/02/2024	10.78	Put	Bond Future	3,851.2300	3.8512	3,816.5000	3.8165	(0.902)	0	0	0
2023/07/21	2032	01/02/2024	10.59	Put	Bond Future	4,425.2800	4.4253	4,389.6900	4.3897	(0.804)	0	0	0
2023/07/21	2032	01/02/2024	10.76	Call	Bond Future	1,945.5400	1.9455	1,941.0000	1.9410	(0.233)	0	0	1,200
2023/07/21	2032	01/02/2024	10.76	Put	Bond Future	3,907.9300	3.9079	3,873.0900	3.8731	(0.892)	0	0	0
2023/07/21	2032	02/05/2024	12.90	Call	Bond Future	8,284.0100	8.2840	8,329.9400	8.3299	0.554	0	0	0
2023/07/21	2032	02/05/2024	13.18	Call	Bond Future	9,234.2800	9.2343	9,279.8300	9.2798	0.493	0	0	0
2023/07/21	2032	02/05/2024	13.18	Put	Bond Future	941.3300	0.9413	951.9600	0.9520	1.129	0	0	500
2023/07/21	2032	02/05/2024	10.86	Call	Bond Future	2,402.1400	2.4021	2,440.1100	2.4401	1.581	0	0	1,000
2023/07/21	2032	02/05/2024	10.86	Put	Bond Future	4,260.5200	4.2605	4,263.5700	4.2636	0.072	0	0	0
2023/07/21	2032	02/05/2024	10.56	Call	Bond Future	1,837.7500	1.8378	1,872.5800	1.8726	1.895	0	0	0
2023/07/21	2032	02/05/2024	10.56	Put	Bond Future	5,134.5200	5.1345	5,134.4300	5.1344	(0.002)	0	0	0
2023/07/21	2032	02/05/2024	10.65	Call	Bond Future	1,995.1800	1.9952	2,031.4000	2.0314	1.815	0	0	1,550
2023/07/21	2032	02/05/2024	10.65	Put	Bond Future	4,857.2000	4.8572	4,858.5000	4.8585	0.027	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
2023/07/21	2032	02/05/2024	10.36	Call	Bond Future	1,516.6800	1.5167	1,547.5400	1.5475	2.035	0	0	1,000
2023/07/21	2032	02/05/2024	10.36	Put	Bond Future	5,789.5900	5.7896	5,785.5300	5.7855	(0.070)	0	0	0
2023/07/21	2032	02/05/2024			Bond Future	11.2573	85.3488	11.2497	85.3837	(0.067)	0.0000	0.0000	0
2023/07/21	2032	02/05/2024	12.90	Put	Bond Future	1,130.3500	1.1303	1,141.3600	1.1414	0.974	0	0	1,000
2023/07/21	2032	02/05/2024	13.35	Call	Bond Future	9,798.1600	9.7982	9,843.3400	9.8433	0.461	0	0	0
2023/07/21	2032	02/05/2024	13.35	Put	Bond Future	824.2700	0.8243	834.5300	0.8345	1.245	0	0	1,550
2023/07/21	2032	02/05/2024	11.09	Call	Bond Future	2,908.4400	2.9084	2,946.7000	2.9467	1.315	0	0	500
2023/07/21	2032	02/05/2024	11.09	Put	Bond Future	3,684.6300	3.6846	3,687.9700	3.6880	0.091	0	0	0
2023/07/21	2032	02/05/2024	11.35	Call	Bond Future	3,544.6100	3.5446	3,584.6900	3.5847	1.131	0	0	1,550
2023/07/21	2032	02/05/2024	11.35	Put	Bond Future	3,118.5400	3.1185	3,123.7000	3.1237	0.165	0	0	0
2023/07/21	2032	02/05/2024	10.59	Call	Bond Future	1,889.3500	1.8894	1,924.5600	1.9246	1.864	0	0	500
2023/07/21	2032	02/05/2024	10.59	Put	Bond Future	5,040.8900	5.0409	5,041.1800	5.0412	0.006	0	0	0
2023/07/21	2032	02/05/2024	10.54	Call	Bond Future	1,803.9200	1.8039	1,838.2300	1.8382	1.902	0	0	0
2023/07/21	2032	02/05/2024	10.54	Put	Bond Future	5,197.6800	5.1977	5,197.0700	5.1971	(0.012)	0	0	0
2023/07/21	2032	02/05/2024	10.55	Call	Bond Future	1,820.9300	1.8209	1,855.3600	1.8554	1.891	0	0	0
2023/07/21	2032	02/05/2024	10.55	Put	Bond Future	5,166.1700	5.1662	5,165.6800	5.1657	(0.009)	0	0	0
2023/07/21	2032	01/08/2024	11.15	Call	Bond Future	2,945.7400	2.9457	3,082.4300	3.0824	4.640	0	0	0
2023/07/21	2032	01/08/2024	11.15	Put	Bond Future	3,848.0600	3.8481	3,924.8600	3.9249	1.996	0	0	0
2023/07/21	2032	01/08/2024			Bond Future	11.3490	87.2907	11.3357	87.3506	(0.117)	0.0000	0.0000	0
2023/07/21	2032	01/08/2024	11.13	Call	Bond Future	2,901.2700	2.9013	3,036.9200	3.0369	4.676	0	0	0
2023/07/21	2032	01/08/2024	11.13	Put	Bond Future	3,894.9800	3.8950	3,970.7400	3.9707	1.945	0	0	0
2023/07/21	2032	01/08/2024	11.14	Call	Bond Future	2,923.6400	2.9236	3,059.4600	3.0595	4.646	0	0	0
2023/07/21	2032	01/08/2024	11.14	Put	Bond Future	3,871.6400	3.8716	3,947.5700	3.9476	1.961	0	0	0
2023/07/21	2033	03/08/2023			Bond Future	116.9642	116.9642	117.1587	117.1587	0.166	0.0000	0.0000	7,134
2023/07/21	2033	02/11/2023			Bond Future	118.1433	118.1433	118.3115	118.3115	0.142	0.0000	0.0000	1,665
2023/07/21	2033	01/02/2024			Bond Future	120.8520	120.8520	121.0225	121.0225	0.141	0.0000	0.0000	0
2023/07/21	2033	02/05/2024			Bond Future	122.1629	122.1629	122.3426	122.3426	0.147	0.0000	0.0000	0
2023/07/21	2033	01/08/2024			Bond Future	124.9715	124.9715	125.1885	125.1885	0.174	0.0000	0.0000	0
2023/07/21	2037	03/08/2023	12.12	Call	Bond Future	1,178.1600	1.1782	1,200.8500	1.2008	1.926	0	0	0
2023/07/21	2037	03/08/2023	12.12	Put	Bond Future	621.5500	0.6216	557.8200	0.5578	(10.253)	0	0	0
2023/07/21	2037	03/08/2023	12.13	Call	Bond Future	1,211.4500	1.2114	1,235.1500	1.2352	1.956	0	0	0
2023/07/21	2037	03/08/2023	12.13	Put	Bond Future	601.0700	0.6011	538.3500	0.5384	(10.435)	0	0	0
2023/07/21	2037	03/08/2023			Bond Future	12.0171	76.9836	12.0012	77.0701	(0.132)	0.0000	0.0000	90,934
2023/07/21	2037	03/08/2023	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,730
2023/07/21	2037	03/08/2023	10.30	Put	Bond Future	10,234.7200	10.2347	10,148.3000	10.1483	(0.844)	0	0	0
2023/07/21	2037	03/08/2023	11.00	Call	Bond Future	1.1000	0.0011	0.8500	0.0009	(22.727)	0	0	1,730
2023/07/21	2037	03/08/2023	11.00	Put	Bond Future	5,837.4100	5.8374	5,750.7400	5.7507	(1.485)	0	0	0
2023/07/21	2037	03/08/2023	12.14	Call	Bond Future	1,245.2000	1.2452	1,269.9200	1.2699	1.985	0	0	0
2023/07/21	2037	03/08/2023	12.14	Put	Bond Future	581.1100	0.5811	519.4100	0.5194	(10.618)	0	0	0
2023/07/21	2037	02/11/2023	12.52	Call	Bond Future	3,753.5900	3.7536	3,799.9100	3.7999	1.234	0	0	731
2023/07/21	2037	02/11/2023	12.52	Put	Bond Future	1,660.4200	1.6604	1,638.6900	1.6387	(1.309)	0	0	0
2023/07/21	2037	02/11/2023	13.89	Call	Bond Future	9,038.2900	9.0383	9,101.9700	9.1020	0.705	0	0	0
2023/07/21	2037	02/11/2023	13.89	Put	Bond Future	371.4800	0.3715	367.1100	0.3671	(1.176)	0	0	731
2023/07/21	2037	02/11/2023	11.56	Put	Bond Future	4,254.9800	4.2550	4,210.5800	4.2106	(1.043)	0	0	0
2023/07/21	2037	02/11/2023	11.57	Call	Bond Future	1,181.4100	1.1814	1,205.3000	1.2053	2.022	0	0	0
2023/07/21	2037	02/11/2023	11.55	Put	Bond Future	4,293.1000	4.2931	4,248.4600	4.2485	(1.040)	0	0	0

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2023/07/21	2037	02/11/2023			Bond Future	12.1210	78.6782	12.1083	78.7463	(0.105)	0.0000	0.0000	59,318
2023/07/21	2037	02/11/2023	11.56	Call	Bond Future	1,162.7300	1.1627	1,186.3800	1.1864	2.034	0	0	0
2023/07/21	2037	02/11/2023	11.57	Put	Bond Future	4,216.9500	4.2169	4,172.7900	4.1728	(1.047)	0	0	0
2023/07/21	2037	02/11/2023	12.02	Call	Bond Future	2,215.6300	2.2156	2,251.9500	2.2519	1.639	0	0	731
2023/07/21	2037	02/11/2023	12.02	Put	Bond Future	2,759.1600	2.7592	2,727.4300	2.7274	(1.150)	0	0	0
2023/07/21	2037	02/11/2023	11.55	Call	Bond Future	1,144.0800	1.1441	1,167.4900	1.1675	2.046	0	0	0
2023/07/21	2037	01/02/2024	12.93	Call	Bond Future	5,549.6200	5.5496	5,592.3600	5.5924	0.770	0	0	0
2023/07/21	2037	01/02/2024	12.93	Put	Bond Future	1,951.7600	1.9518	1,925.9500	1.9259	(1.322)	0	0	2,500
2023/07/21	2037	01/02/2024	13.93	Put	Bond Future	917.6700	0.9177	904.8100	0.9048	(1.401)	0	0	2,500
2023/07/21	2037	01/02/2024	12.33	Call	Bond Future	3,620.3100	3.6203	3,650.2200	3.6502	0.826	0	0	0
2023/07/21	2037	01/02/2024	12.33	Put	Bond Future	3,056.9800	3.0570	3,018.3400	3.0183	(1.264)	0	0	0
2023/07/21	2037	01/02/2024	12.09	Put	Bond Future	3,647.8600	3.6479	3,604.4800	3.6045	(1.189)	0	0	0
2023/07/21	2037	01/02/2024			Bond Future	12.2225	76.2072	12.2095	76.2757	(0.106)	0.0000	0.0000	1,714
2023/07/21	2037	01/02/2024	13.93	Call	Bond Future	9,185.1700	9.1852	9,240.8600	9.2409	0.606	0	0	0
2023/07/21	2037	01/02/2024	12.31	Call	Bond Future	3,561.4600	3.5615	3,591.0300	3.5910	0.830	0	0	0
2023/07/21	2037	01/02/2024	12.31	Put	Bond Future	3,102.4800	3.1025	3,063.5000	3.0635	(1.256)	0	0	0
2023/07/21	2037	01/02/2024	12.32	Call	Bond Future	3,590.9500	3.5910	3,620.6900	3.6207	0.828	0	0	0
2023/07/21	2037	01/02/2024	12.32	Put	Bond Future	3,079.7700	3.0798	3,040.9600	3.0410	(1.260)	0	0	0
2023/07/21	2037	01/02/2024	12.09	Call	Bond Future	2,944.9000	2.9449	2,970.0700	2.9701	0.855	0	0	2,500
2023/07/21	2037	02/05/2024	11.44	Call	Bond Future	1,933.5300	1.9335	1,962.8800	1.9629	1.518	0	0	0
2023/07/21	2037	02/05/2024	11.44	Put	Bond Future	6,768.3900	6.7684	6,723.9900	6.7240	(0.656)	0	0	0
2023/07/21	2037	02/05/2024	11.45	Call	Bond Future	1,951.7100	1.9517	1,981.4900	1.9815	1.526	0	0	0
2023/07/21	2037	02/05/2024	11.43	Put	Bond Future	6,806.8100	6.8068	6,762.5000	6.7625	(0.651)	0	0	0
2023/07/21	2037	02/05/2024			Bond Future	12.3312	77.9347	12.3169	78.0085	(0.115)	0.0000	0.0000	0
2023/07/21	2037	02/05/2024	11.45	Put	Bond Future	6,729.8700	6.7299	6,685.9000	6.6859	(0.653)	0	0	0
2023/07/21	2037	02/05/2024	11.43	Call	Bond Future	1,915.2000	1.9152	1,944.6400	1.9446	1.537	0	0	0
2023/07/21	2037	01/08/2024	12.10	Call	Bond Future	3,502.8200	3.5028	3,606.3800	3.6064	2.956	0	0	0
2023/07/21	2037	01/08/2024	12.10	Put	Bond Future	5,297.4300	5.2974	5,303.8500	5.3038	0.121	0	0	0
2023/07/21	2037	01/08/2024	12.09	Call	Bond Future	3,478.6700	3.4787	3,582.0200	3.5820	2.971	0	0	0
2023/07/21	2037	01/08/2024	12.09	Put	Bond Future	5,326.0500	5.3261	5,332.2600	5.3323	0.117	0	0	0
2023/07/21	2037	01/08/2024			Bond Future	12.4461	75.4521	12.4270	75.5492	(0.153)	0.0000	0.0000	0
2023/07/21	2037	01/08/2024	12.11	Call	Bond Future	3,527.0600	3.5271	3,630.8300	3.6308	2.942	0	0	0
2023/07/21	2037	01/08/2024	12.11	Put	Bond Future	5,268.9500	5.2689	5,275.5800	5.2756	0.126	0	0	0
2023/07/21	2038	03/08/2023			Bond Future	126.4589	126.4589	126.1613	126.1613	(0.235)	0.0000	0.0000	1,757
2023/07/21	2038	02/11/2023			Bond Future	129.2740	129.2740	128.9365	128.9365	(0.261)	0.0000	0.0000	3,624
2023/07/21	2038	01/02/2024			Bond Future	130.2272	130.2272	129.8804	129.8804	(0.266)	0.0000	0.0000	0
2023/07/21	2038	02/05/2024			Bond Future	133.2102	133.2102	132.8609	132.8609	(0.262)	0.0000	0.0000	0
2023/07/21	2038	01/08/2024			Bond Future	134.2108	134.2108	133.8896	133.8896	(0.239)	0.0000	0.0000	0
2023/07/21	2040	03/08/2023	12.23	Call	Bond Future	760.7400	0.7607	880.0100	0.8800	15.678	0	0	0
2023/07/21	2040	03/08/2023	12.23	Put	Bond Future	1,090.8100	1.0908	888.5200	0.8885	(18.545)	0	0	0
2023/07/21	2040	03/08/2023			Bond Future	12.2876	77.1844	12.2315	77.5059	(0.457)	0.0000	0.0000	105,700
2023/07/21	2040	03/08/2023	12.21	Call	Bond Future	709.3900	0.7094	822.3400	0.8223	15.922	0	0	0
2023/07/21	2040	03/08/2023	12.21	Put	Bond Future	1,154.5200	1.1545	945.9100	0.9459	(18.069)	0	0	0
2023/07/21	2040	03/08/2023	12.22	Call	Bond Future	734.8200	0.7348	850.9200	0.8509	15.800	0	0	0
2023/07/21	2040	03/08/2023	12.22	Put	Bond Future	1,122.3900	1.1224	916.9300	0.9169	(18.306)	0	0	0
2023/07/21	2040	02/11/2023	12.60	Call	Bond Future	3,308.9000	3.3089	3,421.7200	3.4217	3.410	0	0	128

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
2023/07/21	2040	02/11/2023	12.60	Put	Bond Future	2,173.0400	2.1730	1,977.6600	1.9777	(8.991)	0	0	0
2023/07/21	2040	02/11/2023	13.64	Call	Bond Future	7,254.9500	7.2550	7,470.8100	7.4708	2.975	0	0	0
2023/07/21	2040	02/11/2023	13.64	Put	Bond Future	733.8500	0.7339	641.5100	0.6415	(12.583)	0	0	128
2023/07/21	2040	02/11/2023	11.60	Put	Bond Future	5,532.8700	5.5329	5,260.9100	5.2609	(4.915)	0	0	0
2023/07/21	2040	02/11/2023	12.10	Put	Bond Future	3,537.2100	3.5372	3,294.3900	3.2944	(6.865)	0	0	0
2023/07/21	2040	02/11/2023	11.50	Call	Bond Future	704.1100	0.7041	733.6600	0.7337	4.197	0	0	875
2023/07/21	2040	02/11/2023	11.50	Put	Bond Future	6,011.8900	6.0119	5,733.2400	5.7332	(4.635)	0	0	0
2023/07/21	2040	02/11/2023	11.58	Call	Bond Future	815.9900	0.8160	850.8300	0.8508	4.270	0	0	0
2023/07/21	2040	02/11/2023	11.58	Put	Bond Future	5,626.6800	5.6267	5,353.3200	5.3533	(4.858)	0	0	0
2023/07/21	2040	02/11/2023	11.59	Call	Bond Future	830.7700	0.8308	866.3000	0.8663	4.277	0	0	0
2023/07/21	2040	02/11/2023			Bond Future	12.3956	78.8834	12.3410	79.1916	(0.441)	0.0000	0.0000	30,631
2023/07/21	2040	02/11/2023	12.97	Call	Bond Future	4,614.1800	4.6142	4,766.1800	4.7662	3.294	0	0	0
2023/07/21	2040	02/11/2023	12.97	Put	Bond Future	1,488.9100	1.4889	1,332.7100	1.3327	(10.491)	0	0	875
2023/07/21	2040	02/11/2023	11.60	Call	Bond Future	845.7200	0.8457	881.9600	0.8820	4.285	0	0	0
2023/07/21	2040	02/11/2023	11.80	Call	Bond Future	1,185.0600	1.1851	1,234.5000	1.2345	4.172	0	0	128
2023/07/21	2040	02/11/2023	11.80	Put	Bond Future	4,652.6200	4.6526	4,393.8600	4.3939	(5.562)	0	0	0
2023/07/21	2040	02/11/2023	12.10	Call	Bond Future	1,846.2900	1.8463	1,911.6700	1.9117	3.541	0	0	875
2023/07/21	2040	02/11/2023	11.59	Put	Bond Future	5,579.6500	5.5797	5,306.9800	5.3070	(4.887)	0	0	0
2023/07/21	2040	01/02/2024	12.33	Call	Bond Future	3,037.9200	3.0379	3,178.0100	3.1780	4.611	0	0	0
2023/07/21	2040	01/02/2024	12.33	Put	Bond Future	3,997.7600	3.9978	3,823.6900	3.8237	(4.354)	0	0	0
2023/07/21	2040	01/02/2024	12.34	Call	Bond Future	3,065.8100	3.0658	3,206.7100	3.2067	4.596	0	0	0
2023/07/21	2040	01/02/2024	12.34	Put	Bond Future	3,969.2200	3.9692	3,795.9600	3.7960	(4.365)	0	0	0
2023/07/21	2040	01/02/2024			Bond Future	12.5017	76.1666	12.4451	76.4808	(0.452)	0.0000	0.0000	5,778
2023/07/21	2040	01/02/2024	12.35	Call	Bond Future	3,093.6000	3.0936	3,235.5200	3.2355	4.588	0	0	0
2023/07/21	2040	01/02/2024	12.35	Put	Bond Future	3,940.6400	3.9406	3,768.4000	3.7684	(4.371)	0	0	0
2023/07/21	2040	02/05/2024	11.60	Call	Bond Future	1,838.9500	1.8390	1,944.4600	1.9445	5.738	0	0	0
2023/07/21	2040	02/05/2024	11.61	Call	Bond Future	1,857.1100	1.8571	1,963.3300	1.9633	5.720	0	0	0
2023/07/21	2040	02/05/2024	11.62	Put	Bond Future	7,615.0100	7.6150	7,396.8700	7.3969	(2.865)	0	0	0
2023/07/21	2040	02/05/2024			Bond Future	12.6143	77.8931	12.5549	78.2182	(0.471)	0.0000	0.0000	0
2023/07/21	2040	02/05/2024	11.60	Put	Bond Future	7,700.8700	7.7009	7,481.3200	7.4813	(2.851)	0	0	0
2023/07/21	2040	02/05/2024	11.61	Put	Bond Future	7,657.8400	7.6578	7,439.0000	7.4390	(2.858)	0	0	0
2023/07/21	2040	02/05/2024	11.62	Call	Bond Future	1,875.3900	1.8754	1,982.3100	1.9823	5.701	0	0	0
2023/07/21	2040	01/08/2024	12.34	Call	Bond Future	3,576.7900	3.5768	3,756.5000	3.7565	5.024	0	0	0
2023/07/21	2040	01/08/2024	12.34	Put	Bond Future	5,732.3200	5.7323	5,557.8400	5.5578	(3.044)	0	0	0
2023/07/21	2040	01/08/2024			Bond Future	12.7333	75.1592	12.6674	75.5134	(0.517)	0.0000	0.0000	0
2023/07/21	2040	01/08/2024	12.32	Call	Bond Future	3,526.7900	3.5268	3,705.0900	3.7051	5.056	0	0	0
2023/07/21	2040	01/08/2024	12.32	Put	Bond Future	5,794.5100	5.7945	5,618.6200	5.6186	(3.035)	0	0	0
2023/07/21	2040	01/08/2024	12.33	Call	Bond Future	3,551.5900	3.5516	3,730.9100	3.7309	5.049	0	0	0
2023/07/21	2040	01/08/2024	12.33	Put	Bond Future	5,763.1800	5.7632	5,588.3100	5.5883	(3.034)	0	0	0
2023/07/21	2044	03/08/2023	12.00	Call	Bond Future	232.4900	0.2325	288.4300	0.2884	24.061	0	0	0
2023/07/21	2044	03/08/2023	12.00	Put	Bond Future	2,267.1200	2.2671	1,942.2200	1.9422	(14.331)	0	0	4,754
2023/07/21	2044	03/08/2023	12.15	Call	Bond Future	460.5100	0.4605	559.9900	0.5600	21.602	0	0	0
2023/07/21	2044	03/08/2023	12.15	Put	Bond Future	1,604.1700	1.6042	1,322.8100	1.3228	(17.539)	0	0	0
2023/07/21	2044	03/08/2023	12.16	Call	Bond Future	479.7200	0.4797	582.5400	0.5825	21.433	0	0	0
2023/07/21	2044	03/08/2023	12.16	Put	Bond Future	1,564.6100	1.5646	1,286.5900	1.2866	(17.769)	0	0	0
2023/07/21	2044	03/08/2023			Bond Future	12.3470	73.5574	12.2808	73.9382	(0.536)	0.0000	0.0000	35,826
2023/07/21	2044	03/08/2023	11.75	Call	Bond Future	53.1600	0.0532	67.5600	0.0676	27.088	0	0	4,553

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
2023/07/21	2044	03/08/2023	11.75	Put	Bond Future	3,612.9000	3.6129	3,246.4600	3.2465	(10.143)	0	0	3,076
2023/07/21	2044	03/08/2023	12.17	Call	Bond Future	499.4100	0.4994	605.5900	0.6056	21.261	0	0	0
2023/07/21	2044	03/08/2023	12.17	Put	Bond Future	1,525.6100	1.5256	1,250.9500	1.2509	(18.003)	0	0	0
2023/07/21	2044	03/08/2023	12.50	Call	Bond Future	1,445.8000	1.4458	1,673.1700	1.6732	15.726	0	0	0
2023/07/21	2044	03/08/2023	12.50	Put	Bond Future	578.0300	0.5780	424.5600	0.4246	(26.551)	0	0	9,106
2023/07/21	2044	02/11/2023	11.57	Call	Bond Future	706.2900	0.7063	786.8800	0.7869	11.410	0	0	0
2023/07/21	2044	02/11/2023	11.57	Put	Bond Future	5,983.9000	5.9839	5,694.7800	5.6948	(4.832)	0	0	0
2023/07/21	2044	02/11/2023			Bond Future	12.4512	75.1766	12.3861	75.5463	(0.523)	0.0000	0.0000	49,923
2023/07/21	2044	02/11/2023	11.55	Call	Bond Future	679.6400	0.6796	757.8500	0.7578	11.508	0	0	0
2023/07/21	2044	02/11/2023	11.55	Put	Bond Future	6,084.3400	6.0843	5,792.8400	5.7928	(4.791)	0	0	0
2023/07/21	2044	02/11/2023	11.56	Call	Bond Future	692.9400	0.6929	772.2700	0.7723	11.448	0	0	0
2023/07/21	2044	02/11/2023	11.56	Put	Bond Future	6,034.0500	6.0340	5,743.6700	5.7437	(4.812)	0	0	0
2023/07/21	2044	01/02/2024	12.29	Call	Bond Future	2,843.8200	2.8438	3,006.2400	3.0062	5.711	0	0	0
2023/07/21	2044	01/02/2024	12.29	Put	Bond Future	4,335.7600	4.3358	4,121.0400	4.1210	(4.952)	0	0	0
2023/07/21	2044	01/02/2024			Bond Future	12.5535	72.5009	12.4861	72.8780	(0.537)	0.0000	0.0000	8,396
2023/07/21	2044	01/02/2024	12.27	Call	Bond Future	2,790.3400	2.7903	2,950.8100	2.9508	5.751	0	0	0
2023/07/21	2044	01/02/2024	12.27	Put	Bond Future	4,397.6200	4.3976	4,180.9500	4.1810	(4.927)	0	0	0
2023/07/21	2044	01/02/2024	12.28	Call	Bond Future	2,817.1300	2.8171	2,978.5700	2.9786	5.731	0	0	0
2023/07/21	2044	01/02/2024	12.28	Put	Bond Future	4,366.7000	4.3667	4,151.0000	4.1510	(4.940)	0	0	0
2023/07/21	2044	02/05/2024	11.67	Call	Bond Future	1,894.1000	1.8941	2,017.0400	2.0170	6.491	0	0	0
2023/07/21	2044	02/05/2024	11.67	Put	Bond Future	7,697.7000	7.6977	7,431.4300	7.4314	(3.459)	0	0	0
2023/07/21	2044	02/05/2024			Bond Future	12.6617	74.1443	12.5910	74.5335	(0.558)	0.0000	0.0000	0
2023/07/21	2044	02/05/2024	11.65	Call	Bond Future	1,861.2400	1.8612	1,982.6000	1.9826	6.520	0	0	0
2023/07/21	2044	02/05/2024	11.65	Put	Bond Future	7,789.8000	7.7898	7,521.9500	7.5220	(3.438)	0	0	0
2023/07/21	2044	02/05/2024	11.66	Call	Bond Future	1,877.5100	1.8775	1,999.6500	1.9997	6.505	0	0	0
2023/07/21	2044	02/05/2024	11.66	Put	Bond Future	7,743.5500	7.7436	7,476.4800	7.4765	(3.449)	0	0	0
2023/07/21	2044	01/08/2024	12.28	Call	Bond Future	3,403.2900	3.4033	3,601.0500	3.6011	5.811	0	0	0
2023/07/21	2044	01/08/2024	12.28	Put	Bond Future	6,165.1400	6.1651	5,944.0200	5.9440	(3.587)	0	0	0
2023/07/21	2044	01/08/2024	12.29	Call	Bond Future	3,427.8000	3.4278	3,626.4000	3.6264	5.794	0	0	0
2023/07/21	2044	01/08/2024	12.29	Put	Bond Future	6,132.1800	6.1322	5,911.9000	5.9119	(3.592)	0	0	0
2023/07/21	2044	01/08/2024			Bond Future	12.7756	71.4501	12.6984	71.8690	(0.604)	0.0000	0.0000	0
2023/07/21	2044	01/08/2024	12.30	Call	Bond Future	3,452.4000	3.4524	3,651.8300	3.6518	5.777	0	0	0
2023/07/21	2044	01/08/2024	12.30	Put	Bond Future	6,099.3700	6.0994	5,879.9200	5.8799	(3.598)	0	0	0
2023/07/21	2046	03/08/2023			Bond Future	110.9684	110.9684	111.0522	111.0522	0.076	0.0000	0.0000	10,131
2023/07/21	2046	02/11/2023			Bond Future	111.3497	111.3497	111.4066	111.4066	0.051	0.0000	0.0000	16,116
2023/07/21	2046	01/02/2024			Bond Future	113.9028	113.9028	113.9596	113.9596	0.050	0.0000	0.0000	0
2023/07/21	2046	02/05/2024			Bond Future	114.3708	114.3708	114.4337	114.4337	0.055	0.0000	0.0000	0
2023/07/21	2046	01/08/2024			Bond Future	116.9995	116.9995	117.0952	117.0952	0.082	0.0000	0.0000	0
2023/07/21	2050	03/08/2023			Bond Future	110.7533	110.7533	110.6561	110.6561	(0.088)	0.0000	0.0000	9,154
2023/07/21	2050	02/11/2023			Bond Future	113.2187	113.2187	113.0902	113.0902	(0.114)	0.0000	0.0000	13,911
2023/07/21	2050	01/02/2024			Bond Future	113.5751	113.5751	113.4421	113.4421	(0.117)	0.0000	0.0000	0
2023/07/21	2050	02/05/2024			Bond Future	116.1766	116.1766	116.0455	116.0455	(0.113)	0.0000	0.0000	0
2023/07/21	2050	01/08/2024			Bond Future	116.5491	116.5491	116.4468	116.4468	(0.088)	0.0000	0.0000	0
2023/07/21	8607	21/12/2026			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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/21	AL37	03/08/2023			Index Future	888.1720	888.1720	888.6910	888.6910	0.058	0.0000	0.0000	0
2023/07/21	AL37	02/11/2023			Index Future	907.7230	907.7230	908.0190	908.0190	0.033	0.0000	0.0000	0
2023/07/21	AL37	01/02/2024			Index Future	928.3200	928.3200	928.6100	928.6100	0.031	0.0000	0.0000	0
2023/07/21	AL37	02/05/2024			Index Future	949.3780	949.3780	949.7130	949.7130	0.035	0.0000	0.0000	0
2023/07/21	AL37	01/08/2024			Index Future	971.0050	971.0050	971.6030	971.6030	0.062	0.0000	0.0000	0
2023/07/21	AL7T	03/08/2023			Index Future	1,015.9240	1,015.9240	1,017.0250	1,017.0250	0.108	0.0000	0.0000	0
2023/07/21	AL7T	02/11/2023			Index Future	1,038.2870	1,038.2870	1,039.1450	1,039.1450	0.083	0.0000	0.0000	0
2023/07/21	AL7T	01/02/2024			Index Future	1,061.8460	1,061.8460	1,062.7090	1,062.7090	0.081	0.0000	0.0000	0
2023/07/21	AL7T	02/05/2024			Index Future	1,085.9330	1,085.9330	1,086.8590	1,086.8590	0.085	0.0000	0.0000	0
2023/07/21	AL7T	01/08/2024			Index Future	1,110.6710	1,110.6710	1,111.9110	1,111.9110	0.112	0.0000	0.0000	0
2023/07/21	ALBI	03/08/2023			Index Future	885.8490	885.8490	887.5160	887.5160	0.188	0.0000	0.0000	84
2023/07/21	ALBI	02/11/2023			Index Future	905.3490	905.3490	906.8190	906.8190	0.162	0.0000	0.0000	39
2023/07/21	ALBI	01/02/2024			Index Future	925.8910	925.8910	927.3830	927.3830	0.161	0.0000	0.0000	0
2023/07/21	ALBI	02/05/2024			Index Future	946.8940	946.8940	948.4580	948.4580	0.165	0.0000	0.0000	0
2023/07/21	ALBI	01/08/2024			Index Future	968.4650	968.4650	970.3190	970.3190	0.191	0.0000	0.0000	0
2023/07/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/21	C197	07/12/2023			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
2023/07/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/07/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/21	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/21	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/21	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/21	ES33	03/08/2023			Bond Future	12.4866	74.7675	12.4604	74.8856	(0.209)	0.0000	0.0000	350
2023/07/21	ES33	02/11/2023			Bond Future	12.6226	72.6333	12.5997	72.7349	(0.182)	0.0000	0.0000	0
2023/07/21	ES33	01/02/2024			Bond Future	12.7582	74.2988	12.7344	74.4020	(0.186)	0.0000	0.0000	0
2023/07/21	ES33	02/05/2024			Bond Future	12.8984	72.2000	12.8728	72.3090	(0.199)	0.0000	0.0000	0
2023/07/21	ES33	01/08/2024			Bond Future	13.0436	73.8582	13.0120	73.9901	(0.243)	0.0000	0.0000	0
2023/07/21	ES42	03/08/2023			Bond Future	12.9808	71.1673	12.9195	71.4843	(0.473)	0.0000	0.0000	4,000
2023/07/21	ES42	02/11/2023			Bond Future	13.1125	68.4881	13.0523	68.7933	(0.459)	0.0000	0.0000	0
2023/07/21	ES42	01/02/2024			Bond Future	13.2375	70.0587	13.1750	70.3705	(0.472)	0.0000	0.0000	0
2023/07/21	ES42	02/05/2024			Bond Future	13.3712	67.4001	13.3056	67.7224	(0.491)	0.0000	0.0000	0
2023/07/21	ES42	01/08/2024			Bond Future	13.5068	68.9470	13.4345	69.2963	(0.536)	0.0000	0.0000	0
2023/07/21	GOVI	03/08/2023	837.21	Call	GOVI	359,910.0000	35.9910	375,860.0000	37.5860	4.432	0	0	0
2023/07/21	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/21	GOVI	03/08/2023	837.22	Call	GOVI	359,810.0000	35.9810	375,760.0000	37.5760	4.433	0	0	0
2023/07/21	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/21	GOVI	03/08/2023			GOVI	873.2010	873.2010	874.7960	874.7960	0.183	0.0000	0.0000	23
2023/07/21	GOVI	03/08/2023	837.23	Call	GOVI	359,710.0000	35.9710	375,660.0000	37.5660	4.434	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
2023/07/21	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/21	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/21	GOVI	02/11/2023	885.82	Call	GOVI	66,030.0000	6.6030	80,020.0000	8.0020	21.187	0	0	0
2023/07/21	GOVI	02/11/2023			GOVI	892.4230	892.4230	893.8220	893.8220	0.157	0.0000	0.0000	804
2023/07/21	GOVI	02/11/2023	885.80	Call	GOVI	66,230.0000	6.6230	80,220.0000	8.0220	21.123	0	0	0
2023/07/21	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/21	GOVI	02/11/2023	885.81	Call	GOVI	66,130.0000	6.6130	80,120.0000	8.0120	21.155	0	0	0
2023/07/21	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/21	GOVI	01/02/2024	880.00	Call	GOVI	326,720.0000	32.6720	340,910.0000	34.0910	4.343	0	0	0
2023/07/21	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/21	GOVI	01/02/2024			GOVI	912.6720	912.6720	914.0910	914.0910	0.155	0.0000	0.0000	0
2023/07/21	GOVI	01/02/2024	879.98	Call	GOVI	326,920.0000	32.6920	341,110.0000	34.1110	4.341	0	0	0
2023/07/21	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/21	GOVI	01/02/2024	879.99	Call	GOVI	326,820.0000	32.6820	341,010.0000	34.1010	4.342	0	0	0
2023/07/21	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/21	GOVI	02/05/2024	950.97	Put	GOVI	175,950.0000	17.5950	161,060.0000	16.1060	(8.463)	0	0	0
2023/07/21	GOVI	02/05/2024	950.98	Put	GOVI	176,050.0000	17.6050	161,160.0000	16.1160	(8.458)	0	0	0
2023/07/21	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/21	GOVI	02/05/2024			GOVI	933.3750	933.3750	934.8640	934.8640	0.160	0.0000	0.0000	0
2023/07/21	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/21	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/21	GOVI	02/05/2024	950.99	Put	GOVI	176,150.0000	17.6150	161,260.0000	16.1260	(8.453)	0	0	0
2023/07/21	GOVI	01/08/2024	943.39	Call	GOVI	112,480.0000	11.2480	130,220.0000	13.0220	15.772	0	0	0
2023/07/21	GOVI	01/08/2024	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/21	GOVI	01/08/2024			GOVI	954.6380	954.6380	956.4120	956.4120	0.186	0.0000	0.0000	0
2023/07/21	GOVI	01/08/2024	943.37	Call	GOVI	112,680.0000	11.2680	130,420.0000	13.0420	15.744	0	0	0
2023/07/21	GOVI	01/08/2024	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/21	GOVI	01/08/2024	943.38	Call	GOVI	112,580.0000	11.2580	130,320.0000	13.0320	15.758	0	0	0
2023/07/21	GOVI	01/08/2024	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/07/21	IGOV	03/08/2023			Index Future	325.9530	325.9530	325.8820	325.8820	(0.022)	0.0000	0.0000	168
2023/07/21	IGOV	02/11/2023			Index Future	333.2090	333.2090	333.0510	333.0510	(0.047)	0.0000	0.0000	479
2023/07/21	IGOV	01/02/2024			Index Future	340.8490	340.8490	340.6820	340.6820	(0.049)	0.0000	0.0000	0
2023/07/21	IGOV	02/05/2024			Index Future	348.6570	348.6570	348.5010	348.5010	(0.045)	0.0000	0.0000	0
2023/07/21	IGOV	01/08/2024			Index Future	356.6750	356.6750	356.6090	356.6090	(0.019)	0.0000	0.0000	0
2023/07/21	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/07/21	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/07/21	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/07/21	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/07/21	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/07/21	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/07/21	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/07/21	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/07/21	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0

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2023/07/21	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/07/21	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/07/21	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/07/21	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/07/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/07/21	JBAF	16/08/2023			Jibar Tradeable Future	8.5750	91.4250	8.4450	91.5550	(1.516)	0.0000	0.0000	0
2023/07/21	JBAF	20/09/2023			Jibar Tradeable Future	8.5800	91.4200	8.4600	91.5400	(1.399)	0.0000	0.0000	0
2023/07/21	JBAF	18/10/2023			Jibar Tradeable Future	8.5900	91.4100	8.5000	91.5000	(1.048)	0.0000	0.0000	0
2023/07/21	JBAF	15/11/2023			Jibar Tradeable Future	8.5900	91.4100	8.5050	91.4950	(0.990)	0.0000	0.0000	0
2023/07/21	JBAF	20/12/2023			Jibar Tradeable Future	8.5900	91.4100	8.5100	91.4900	(0.931)	0.0000	0.0000	0
2023/07/21	JBAF	17/01/2024			Jibar Tradeable Future	8.5850	91.4150	8.5000	91.5000	(0.990)	0.0000	0.0000	0
2023/07/21	JBAF	20/03/2024			Jibar Tradeable Future	8.5150	91.4850	8.4200	91.5800	(1.116)	0.0000	0.0000	0
2023/07/21	JBAF	19/06/2024			Jibar Tradeable Future	8.3100	91.6900	8.2300	91.7700	(0.963)	0.0000	0.0000	0
2023/07/21	JBAF	18/09/2024			Jibar Tradeable Future	8.1800	91.8200	8.0900	91.9100	(1.100)	0.0000	0.0000	0
2023/07/21	JBAF	18/12/2024			Jibar Tradeable Future	8.0350	91.9650	7.9600	92.0400	(0.933)	0.0000	0.0000	0
2023/07/21	JBAF	19/03/2025			Jibar Tradeable Future	7.9900	92.0100	7.8800	92.1200	(1.377)	0.0000	0.0000	0
2023/07/21	JBAF	18/06/2025			Jibar Tradeable Future	7.9800	92.0200	7.8600	92.1400	(1.504)	0.0000	0.0000	0
2023/07/21	R035	03/08/2023	12.00	Call	Bond Future	2,026.1000	2.0261	2,140.9400	2.1409	5.668	0	0	0
2023/07/21	R035	03/08/2023	12.00	Put	Bond Future	258.3700	0.2584	204.3300	0.2043	(20.916)	0	0	0
2023/07/21	R035	03/08/2023	12.50	Call	Bond Future	4,382.0100	4.3820	4,542.3600	4.5424	3.659	0	0	5,000
2023/07/21	R035	03/08/2023			Bond Future	11.6716	86.3628	11.6408	86.5317	(0.264)	0.0000	0.0000	30,606
2023/07/21	R035	03/08/2023	11.75	Call	Bond Future	1,081.8800	1.0819	1,153.3400	1.1533	6.605	0	0	0
2023/07/21	R035	03/08/2023	11.75	Put	Bond Future	654.9600	0.6550	557.5400	0.5575	(14.874)	0	0	4,870
2023/07/21	R035	03/08/2023	11.98	Call	Bond Future	1,941.7400	1.9417	2,053.4800	2.0535	5.755	0	0	0
2023/07/21	R035	03/08/2023	11.98	Put	Bond Future	280.1200	0.2801	222.9800	0.2230	(20.398)	0	0	0
2023/07/21	R035	03/08/2023	11.99	Call	Bond Future	1,983.7600	1.9838	2,097.0600	2.0971	5.711	0	0	0
2023/07/21	R035	03/08/2023	11.99	Put	Bond Future	269.0600	0.2691	213.4800	0.2135	(20.657)	0	0	0
2023/07/21	R035	03/08/2023	12.50	Put	Bond Future	24.6200	0.0246	16.0900	0.0161	(34.647)	0	0	0
2023/07/21	R035	02/11/2023	12.85	Call	Bond Future	6,247.7900	6.2478	6,373.2300	6.3732	2.008	0	0	0
2023/07/21	R035	02/11/2023	12.85	Put	Bond Future	756.3600	0.7564	731.2000	0.7312	(3.326)	0	0	400
2023/07/21	R035	02/11/2023	13.59	Call	Bond Future	9,294.9900	9.2950	9,434.3100	9.4343	1.499	0	0	0
2023/07/21	R035	02/11/2023	13.59	Put	Bond Future	319.8200	0.3198	308.5400	0.3085	(3.527)	0	0	731
2023/07/21	R035	02/11/2023	11.12	Call	Bond Future	955.8200	0.9558	999.8500	0.9998	4.607	0	0	400
2023/07/21	R035	02/11/2023	11.41	Call	Bond Future	1,510.0900	1.5101	1,570.6100	1.5706	4.008	0	0	0
2023/07/21	R035	02/11/2023	11.41	Put	Bond Future	3,509.5800	3.5096	3,419.5000	3.4195	(2.567)	0	0	0
2023/07/21	R035	02/11/2023	11.42	Call	Bond Future	1,532.1500	1.5322	1,593.3800	1.5934	3.996	0	0	0
2023/07/21	R035	02/11/2023	11.42	Put	Bond Future	3,476.1300	3.4761	3,386.7600	3.3868	(2.571)	0	0	0
2023/07/21	R035	02/11/2023			Bond Future	11.7761	83.7536	11.7481	83.9042	(0.238)	0.0000	0.0000	147,126
2023/07/21	R035	02/11/2023	11.43	Call	Bond Future	1,554.4000	1.5544	1,616.1800	1.6162	3.975	0	0	0
2023/07/21	R035	02/11/2023	11.43	Put	Bond Future	3,442.9100	3.4429	3,354.0900	3.3541	(2.580)	0	0	0
2023/07/21	R035	02/11/2023	11.74	Call	Bond Future	2,339.3400	2.3393	2,418.3200	2.4183	3.376	0	0	731
2023/07/21	R035	02/11/2023	11.74	Put	Bond Future	2,533.6100	2.5336	2,461.9900	2.4620	(2.827)	0	0	0
2023/07/21	R035	02/11/2023	12.24	Call	Bond Future	3,934.5400	3.9345	4,038.5800	4.0386	2.644	0	0	731
2023/07/21	R035	02/11/2023	12.24	Put	Bond Future	1,496.0800	1.4961	1,449.5200	1.4495	(3.112)	0	0	0
2023/07/21	R035	02/11/2023	11.12	Put	Bond Future	4,587.8900	4.5879	4,481.3200	4.4813	(2.323)	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
2023/07/21	R035	02/11/2023	10.62	Call	Bond Future	369.5100	0.3695	391.3000	0.3913	5.897	0	0	400
2023/07/21	R035	02/11/2023	10.62	Put	Bond Future	6,921.9000	6.9219	6,793.0900	6.7931	(1.861)	0	0	0
2023/07/21	R035	01/02/2024	11.12	Put	Bond Future	5,626.2000	5.6262	5,510.2800	5.5103	(2.060)	0	0	0
2023/07/21	R035	01/02/2024	12.18	Put	Bond Future	2,576.7500	2.5768	2,506.8900	2.5069	(2.711)	0	0	0
2023/07/21	R035	01/02/2024	12.19	Call	Bond Future	4,175.4500	4.1755	4,259.0600	4.2591	2.002	0	0	0
2023/07/21	R035	01/02/2024	12.19	Put	Bond Future	2,557.1900	2.5572	2,487.7000	2.4877	(2.717)	0	0	0
2023/07/21	R035	01/02/2024	10.62	Call	Bond Future	811.0300	0.8110	833.4400	0.8334	2.763	0	0	400
2023/07/21	R035	01/02/2024	10.62	Put	Bond Future	7,842.7100	7.8427	7,712.0200	7.7120	(1.666)	0	0	0
2023/07/21	R035	01/02/2024			Bond Future	11.8787	85.6542	11.8497	85.8073	(0.244)	0.0000	0.0000	0
2023/07/21	R035	01/02/2024	12.20	Call	Bond Future	4,207.0300	4.2070	4,291.0000	4.2910	1.996	0	0	0
2023/07/21	R035	01/02/2024	12.20	Put	Bond Future	2,537.5400	2.5375	2,468.4100	2.4684	(2.724)	0	0	0
2023/07/21	R035	01/02/2024	13.46	Call	Bond Future	8,725.8800	8.7259	8,849.7000	8.8497	1.419	0	0	0
2023/07/21	R035	01/02/2024	13.46	Put	Bond Future	954.4700	0.9545	925.1900	0.9252	(3.068)	0	0	400
2023/07/21	R035	01/02/2024	11.12	Call	Bond Future	1,484.8200	1.4848	1,522.0000	1.5220	2.504	0	0	400
2023/07/21	R035	01/02/2024	12.18	Call	Bond Future	4,143.7200	4.1437	4,226.9600	4.2270	2.009	0	0	0
2023/07/21	R035	02/05/2024	11.20	Call	Bond Future	2,059.4900	2.0595	2,132.2300	2.1322	3.532	0	0	0
2023/07/21	R035	02/05/2024	11.20	Put	Bond Future	6,234.1800	6.2342	6,146.3900	6.1464	(1.408)	0	0	0
2023/07/21	R035	02/05/2024	11.19	Call	Bond Future	2,040.4000	2.0404	2,112.7600	2.1128	3.546	0	0	0
2023/07/21	R035	02/05/2024	11.19	Put	Bond Future	6,270.6600	6.2707	6,182.4900	6.1825	(1.406)	0	0	0
2023/07/21	R035	02/05/2024			Bond Future	11.9781	83.0821	11.9471	83.2426	(0.258)	0.0000	0.0000	0
2023/07/21	R035	02/05/2024	11.21	Call	Bond Future	2,078.6800	2.0787	2,151.8100	2.1518	3.518	0	0	0
2023/07/21	R035	02/05/2024	11.21	Put	Bond Future	6,197.8600	6.1979	6,110.4600	6.1105	(1.410)	0	0	0
2023/07/21	R035	01/08/2024	11.80	Call	Bond Future	3,508.5700	3.5086	3,685.6200	3.6856	5.046	0	0	0
2023/07/21	R035	01/08/2024	11.80	Put	Bond Future	4,950.7100	4.9507	4,940.1800	4.9402	(0.213)	0	0	0
2023/07/21	R035	01/08/2024	11.81	Call	Bond Future	3,533.3300	3.5333	3,711.1200	3.7111	5.032	0	0	0
2023/07/21	R035	01/08/2024	11.79	Put	Bond Future	4,977.8500	4.9779	4,966.9200	4.9669	(0.220)	0	0	0
2023/07/21	R035	01/08/2024			Bond Future	12.0800	84.9727	12.0432	85.1603	(0.305)	0.0000	0.0000	0
2023/07/21	R035	01/08/2024	11.81	Put	Bond Future	4,923.3500	4.9233	4,913.5600	4.9136	(0.199)	0	0	0
2023/07/21	R035	01/08/2024	11.79	Call	Bond Future	3,483.5500	3.4836	3,660.2000	3.6602	5.071	0	0	0
2023/07/21	R053	03/08/2023	12.72	Call	Bond Future	3,250.7500	3.2507	3,645.0600	3.6451	12.130	0	0	0
2023/07/21	R053	03/08/2023	12.72	Put	Bond Future	320.9400	0.3209	217.3500	0.2173	(32.277)	0	0	0
2023/07/21	R053	03/08/2023			Bond Future	12.3172	98.6358	12.2511	99.1338	(0.537)	0.0000	0.0000	0
2023/07/21	R053	03/08/2023	12.70	Call	Bond Future	3,134.4100	3.1344	3,522.4600	3.5225	12.380	0	0	0
2023/07/21	R053	03/08/2023	12.70	Put	Bond Future	346.0800	0.3461	236.2300	0.2362	(31.741)	0	0	0
2023/07/21	R053	03/08/2023	12.71	Call	Bond Future	3,192.4500	3.1925	3,583.6600	3.5837	12.254	0	0	0
2023/07/21	R053	03/08/2023	12.71	Put	Bond Future	333.3300	0.3333	226.6400	0.2266	(32.007)	0	0	0
2023/07/21	R053	02/11/2023	12.81	Call	Bond Future	5,156.8500	5.1568	5,484.1900	5.4842	6.348	0	0	0
2023/07/21	R053	02/11/2023	12.81	Put	Bond Future	2,382.9300	2.3829	2,226.8900	2.2269	(6.548)	0	0	0
2023/07/21	R053	02/11/2023	12.82	Call	Bond Future	5,202.5000	5.2025	5,531.1200	5.5311	6.317	0	0	0
2023/07/21	R053	02/11/2023	12.82	Put	Bond Future	2,358.9500	2.3590	2,204.1900	2.2042	(6.561)	0	0	0
2023/07/21	R053	02/11/2023			Bond Future	12.4229	94.9412	12.3576	95.4246	(0.526)	0.0000	0.0000	5,189
2023/07/21	R053	02/11/2023	12.83	Call	Bond Future	5,248.4700	5.2485	5,578.3700	5.5784	6.286	0	0	0
2023/07/21	R053	02/11/2023	12.83	Put	Bond Future	2,335.3800	2.3354	2,181.9000	2.1819	(6.572)	0	0	0
2023/07/21	R053	01/02/2024	12.92	Call	Bond Future	6,418.3000	6.4183	6,727.7100	6.7277	4.821	0	0	0
2023/07/21	R053	01/02/2024	12.93	Call	Bond Future	6,461.4500	6.4614	6,772.4100	6.7724	4.813	0	0	0
2023/07/21	R053	01/02/2024	12.94	Put	Bond Future	3,568.8700	3.5689	3,387.3300	3.3873	(5.087)	0	0	0
2023/07/21	R053	01/02/2024			Bond Future	12.5232	97.0960	12.4556	97.5895	(0.540)	0.0000	0.0000	0

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2023/07/21	R053	01/02/2024	12.92	Put	Bond Future	3,619.1700	3.6192	3,435.0700	3.4351	(5.087)	0	0	0
2023/07/21	R053	01/02/2024	12.93	Put	Bond Future	3,593.8000	3.5938	3,411.2500	3.4113	(5.080)	0	0	0
2023/07/21	R053	01/02/2024	12.94	Call	Bond Future	6,504.9500	6.5050	6,816.9200	6.8169	4.796	0	0	0
2023/07/21	R053	02/05/2024	13.02	Put	Bond Future	4,603.1200	4.6031	4,315.4200	4.3154	(6.250)	0	0	0
2023/07/21	R053	02/05/2024	13.03	Put	Bond Future	4,577.0300	4.5770	4,290.3300	4.2903	(6.264)	0	0	0
2023/07/21	R053	02/05/2024	13.04	Call	Bond Future	7,406.1700	7.4062	7,629.0500	7.6290	3.009	0	0	0
2023/07/21	R053	02/05/2024			Bond Future	12.6285	93.4312	12.5576	93.9404	(0.562)	0.0000	0.0000	0
2023/07/21	R053	02/05/2024	13.02	Call	Bond Future	7,322.9400	7.3229	7,544.4500	7.5445	3.025	0	0	0
2023/07/21	R053	02/05/2024	13.03	Call	Bond Future	7,364.3700	7.3644	7,586.8800	7.5869	3.021	0	0	0
2023/07/21	R053	02/05/2024	13.04	Put	Bond Future	4,551.4100	4.5514	4,265.0800	4.2651	(6.291)	0	0	0
2023/07/21	R053	01/08/2024	13.13	Call	Bond Future	7,806.8300	7.8068	8,179.3900	8.1794	4.772	0	0	0
2023/07/21	R053	01/08/2024	13.13	Put	Bond Future	5,114.8000	5.1148	4,939.5700	4.9396	(3.426)	0	0	0
2023/07/21	R053	01/08/2024	13.14	Call	Bond Future	7,846.8300	7.8468	8,220.2100	8.2202	4.758	0	0	0
2023/07/21	R053	01/08/2024	13.14	Put	Bond Future	5,088.3400	5.0883	4,913.9300	4.9139	(3.428)	0	0	0
2023/07/21	R053	01/08/2024			Bond Future	12.7363	95.5562	12.6588	96.1040	(0.608)	0.0000	0.0000	0
2023/07/21	R053	01/08/2024	13.15	Call	Bond Future	7,887.2600	7.8873	8,261.4500	8.2614	4.744	0	0	0
2023/07/21	R053	01/08/2024	13.15	Put	Bond Future	5,062.4100	5.0624	4,888.8100	4.8888	(3.429)	0	0	0
2023/07/21	R186	03/08/2023	9.73	Put	Bond Future	10.8400	0.0108	11.6500	0.0117	7.472	0	0	0
2023/07/21	R186	03/08/2023	9.74	Call	Bond Future	2,138.8000	2.1388	2,166.6000	2.1666	1.300	0	0	0
2023/07/21	R186	03/08/2023	9.74	Put	Bond Future	10.2700	0.0103	11.0200	0.0110	7.303	0	0	0
2023/07/21	R186	03/08/2023			Bond Future	9.0039	105.6205	8.9947	105.6476	(0.103)	0.0000	0.0000	28,074
2023/07/21	R186	03/08/2023	9.73	Call	Bond Future	2,110.8200	2.1108	2,138.6800	2.1387	1.320	0	0	0
2023/07/21	R186	03/08/2023	9.75	Call	Bond Future	2,166.8000	2.1668	2,194.5600	2.1946	1.281	0	0	0
2023/07/21	R186	03/08/2023	9.75	Put	Bond Future	9.7300	0.0097	10.4400	0.0104	7.297	0	0	0
2023/07/21	R186	02/11/2023	9.40	Call	Bond Future	1,647.3400	1.6473	1,667.5200	1.6675	1.225	0	0	0
2023/07/21	R186	02/11/2023	9.40	Put	Bond Future	583.5700	0.5836	603.9500	0.6040	3.492	0	0	0
2023/07/21	R186	02/11/2023	9.15	Call	Bond Future	1,219.3000	1.2193	1,236.1800	1.2362	1.384	0	0	1,715
2023/07/21	R186	02/11/2023			Bond Future	9.0088	107.9456	9.0089	107.9453	0.001	0.0000	0.0000	138,889
2023/07/21	R186	02/11/2023	10.42	Call	Bond Future	3,892.4300	3.8924	3,903.3000	3.9033	0.279	0	0	0
2023/07/21	R186	02/11/2023	10.42	Put	Bond Future	118.6700	0.1187	129.7400	0.1297	9.328	0	0	1,715
2023/07/21	R186	02/11/2023	9.15	Put	Bond Future	833.7700	0.8338	850.8500	0.8508	2.049	0	0	0
2023/07/21	R186	02/11/2023	9.38	Call	Bond Future	1,610.8400	1.6108	1,630.5600	1.6306	1.224	0	0	0
2023/07/21	R186	02/11/2023	9.38	Put	Bond Future	601.1200	0.6011	621.0400	0.6210	3.314	0	0	0
2023/07/21	R186	02/11/2023	9.39	Call	Bond Future	1,629.0400	1.6290	1,648.8900	1.6489	1.219	0	0	0
2023/07/21	R186	02/11/2023	9.39	Put	Bond Future	592.2900	0.5923	612.3400	0.6123	3.385	0	0	0
2023/07/21	R186	01/02/2024	9.51	Call	Bond Future	2,110.0700	2.1101	2,153.8500	2.1538	2.075	0	0	0
2023/07/21	R186	01/02/2024	9.52	Put	Bond Future	781.9100	0.7819	827.0900	0.8271	5.778	0	0	0
2023/07/21	R186	01/02/2024	9.50	Call	Bond Future	2,092.2300	2.0922	2,136.4300	2.1364	2.113	0	0	0
2023/07/21	R186	01/02/2024			Bond Future	8.9865	105.0836	8.9870	105.0824	0.005	0.0000	0.0000	0
2023/07/21	R186	01/02/2024	9.51	Put	Bond Future	789.3200	0.7893	834.3500	0.8344	5.705	0	0	0
2023/07/21	R186	01/02/2024	9.52	Call	Bond Future	2,127.6800	2.1277	2,171.6100	2.1716	2.065	0	0	0
2023/07/21	R186	01/02/2024	9.50	Put	Bond Future	796.5100	0.7965	841.9600	0.8420	5.706	0	0	0
2023/07/21	R186	02/05/2024	10.40	Call	Bond Future	3,817.6000	3.8176	3,857.0900	3.8571	1.034	0	0	0
2023/07/21	R186	02/05/2024	10.40	Put	Bond Future	510.0700	0.5101	546.0200	0.5460	7.048	0	0	2,030
2023/07/21	R186	02/05/2024	8.01	Call	Bond Future	489.5600	0.4896	493.5000	0.4935	0.805	0	0	0
2023/07/21	R186	02/05/2024	8.01	Put	Bond Future	2,750.3200	2.7503	2,750.7200	2.7507	0.015	0	0	0
2023/07/21	R186	02/05/2024	9.73	Put	Bond Future	814.0200	0.8140	865.1300	0.8651	6.279	0	0	0

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2023/07/21	R186	02/05/2024			Bond Future	8.9606	107.4663	8.9591	107.4698	(0.017)	0.0000	0.0000	0
2023/07/21	R186	02/05/2024	8.00	Call	Bond Future	484.0300	0.4840	486.7300	0.4867	0.558	0	0	0
2023/07/21	R186	02/05/2024	8.00	Put	Bond Future	2,768.9100	2.7689	2,768.0700	2.7681	(0.030)	0	0	0
2023/07/21	R186	02/05/2024	9.73	Call	Bond Future	2,598.9500	2.5989	2,653.6000	2.6536	2.103	0	0	2,030
2023/07/21	R186	02/05/2024	7.99	Call	Bond Future	478.2500	0.4783	481.2300	0.4812	0.623	0	0	0
2023/07/21	R186	02/05/2024	7.99	Put	Bond Future	2,787.2500	2.7873	2,786.6900	2.7867	(0.020)	0	0	0
2023/07/21	R186	01/08/2024	8.70	Put	Bond Future	1,682.4100	1.6824	1,715.5700	1.7156	1.971	0	0	0
2023/07/21	R186	01/08/2024	8.68	Call	Bond Future	1,175.4100	1.1754	1,240.7200	1.2407	5.556	0	0	0
2023/07/21	R186	01/08/2024	8.69	Call	Bond Future	1,186.5000	1.1865	1,252.3400	1.2523	5.549	0	0	0
2023/07/21	R186	01/08/2024			Bond Future	8.9256	104.6011	8.9101	104.6343	(0.174)	0.0000	0.0000	0
2023/07/21	R186	01/08/2024	8.70	Call	Bond Future	1,197.2200	1.1972	1,263.6000	1.2636	5.545	0	0	0
2023/07/21	R186	01/08/2024	8.68	Put	Bond Future	1,703.7600	1.7038	1,735.8500	1.7359	1.883	0	0	0
2023/07/21	R186	01/08/2024	8.69	Put	Bond Future	1,693.2700	1.6933	1,725.8900	1.7259	1.926	0	0	0
2023/07/21	R197	03/08/2023			Bond Future	334.7257	334.7257	334.7134	334.7134	(0.004)	0.0000	0.0000	44
2023/07/21	R197	02/11/2023			Bond Future	342.1768	342.1768	342.0761	342.0761	(0.029)	0.0000	0.0000	0
2023/07/21	R202	03/08/2023			Bond Future	249.5154	249.5154	249.5108	249.5108	(0.002)	0.0000	0.0000	5,323
2023/07/21	R202	02/11/2023			Bond Future	255.0696	255.0696	254.9992	254.9992	(0.028)	0.0000	0.0000	4,746
2023/07/21	R202	01/02/2024			Bond Future	255.9653	255.9653	255.8903	255.8903	(0.029)	0.0000	0.0000	0
2023/07/21	R202	02/05/2024			Bond Future	261.8285	261.8285	261.7628	261.7628	(0.025)	0.0000	0.0000	0
2023/07/21	R202	01/08/2024			Bond Future	262.7657	262.7657	262.7697	262.7697	0.002	0.0000	0.0000	0
2023/07/21	R209	03/08/2023	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,730
2023/07/21	R209	03/08/2023	10.00	Put	Bond Future	9,086.4500	9.0864	8,962.9200	8.9629	(1.359)	0	0	0
2023/07/21	R209	03/08/2023	10.70	Call	Bond Future	0.7100	0.0007	0.6200	0.0006	(12.676)	0	0	1,730
2023/07/21	R209	03/08/2023	11.95	Put	Bond Future	348.7700	0.3488	291.9200	0.2919	(16.300)	0	0	0
2023/07/21	R209	03/08/2023	12.00	Call	Bond Future	1,562.1100	1.5621	1,635.2900	1.6353	4.685	0	0	0
2023/07/21	R209	03/08/2023	12.00	Put	Bond Future	288.0300	0.2880	237.6800	0.2377	(17.481)	0	0	1,750
2023/07/21	R209	03/08/2023	11.25	Put	Bond Future	2,437.3000	2.4373	2,314.8000	2.3148	(5.026)	0	0	0
2023/07/21	R209	03/08/2023	11.93	Call	Bond Future	1,322.6700	1.3227	1,386.6800	1.3867	4.839	0	0	0
2023/07/21	R209	03/08/2023	11.94	Call	Bond Future	1,355.8600	1.3559	1,421.2100	1.4212	4.820	0	0	0
2023/07/21	R209	03/08/2023			Bond Future	11.7302	66.5362	11.7045	66.6598	(0.220)	0.0000	0.0000	8,818
2023/07/21	R209	03/08/2023	10.70	Put	Bond Future	5,210.4100	5.2104	5,086.7900	5.0868	(2.373)	0	0	0
2023/07/21	R209	03/08/2023	10.75	Call	Bond Future	1.1600	0.0012	1.0100	0.0010	(12.931)	0	0	7,000
2023/07/21	R209	03/08/2023	10.75	Put	Bond Future	4,944.7900	4.9448	4,821.1100	4.8211	(2.501)	0	0	0
2023/07/21	R209	03/08/2023	11.95	Call	Bond Future	1,389.3900	1.3894	1,456.0700	1.4561	4.799	0	0	0
2023/07/21	R209	03/08/2023	11.25	Call	Bond Future	78.7500	0.0788	79.7800	0.0798	1.308	0	0	7,000
2023/07/21	R209	03/08/2023	11.93	Put	Bond Future	375.7700	0.3758	316.2500	0.3163	(15.839)	0	0	0
2023/07/21	R209	03/08/2023	11.94	Put	Bond Future	362.0700	0.3621	303.8900	0.3039	(16.069)	0	0	0
2023/07/21	R209	02/11/2023	11.34	Call	Bond Future	1,114.8300	1.1148	1,153.6600	1.1537	3.483	0	0	0
2023/07/21	R209	02/11/2023	11.34	Put	Bond Future	3,453.3500	3.4533	3,383.1500	3.3831	(2.033)	0	0	0
2023/07/21	R209	02/11/2023	11.33	Call	Bond Future	1,097.4800	1.0975	1,135.9200	1.1359	3.503	0	0	0
2023/07/21	R209	02/11/2023	11.33	Put	Bond Future	3,485.6700	3.4857	3,415.0800	3.4151	(2.025)	0	0	0
2023/07/21	R209	02/11/2023			Bond Future	11.8228	64.8472	11.7998	64.9563	(0.195)	0.0000	0.0000	28,256
2023/07/21	R209	02/11/2023	11.35	Call	Bond Future	1,132.4800	1.1325	1,171.7000	1.1717	3.463	0	0	0
2023/07/21	R209	02/11/2023	11.35	Put	Bond Future	3,421.3800	3.4214	3,351.5700	3.3516	(2.040)	0	0	0
2023/07/21	R209	01/02/2024	12.13	Put	Bond Future	2,410.2000	2.4102	2,356.3700	2.3564	(2.233)	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
2023/07/21	R209	01/02/2024	12.14	Call	Bond Future	3,453.1200	3.4531	3,510.4600	3.5105	1.661	0	0	0
2023/07/21	R209	01/02/2024	12.14	Put	Bond Future	2,391.6700	2.3917	2,338.1200	2.3381	(2.239)	0	0	0
2023/07/21	R209	01/02/2024			Bond Future	11.9097	66.3189	11.8860	66.4297	(0.199)	0.0000	0.0000	0
2023/07/21	R209	01/02/2024	12.13	Call	Bond Future	3,426.0700	3.4261	3,483.1300	3.4831	1.665	0	0	0
2023/07/21	R209	01/02/2024	12.12	Call	Bond Future	3,398.9000	3.3989	3,455.6900	3.4557	1.671	0	0	0
2023/07/21	R209	01/02/2024	12.12	Put	Bond Future	2,428.6700	2.4287	2,374.5700	2.3746	(2.228)	0	0	0
2023/07/21	R209	02/05/2024	11.18	Call	Bond Future	1,756.1300	1.7561	1,802.3500	1.8024	2.632	0	0	0
2023/07/21	R209	02/05/2024	11.18	Put	Bond Future	5,693.6200	5.6936	5,623.4500	5.6235	(1.232)	0	0	0
2023/07/21	R209	02/05/2024	11.17	Call	Bond Future	1,739.6000	1.7396	1,785.7600	1.7858	2.653	0	0	0
2023/07/21	R209	02/05/2024	11.17	Put	Bond Future	5,727.0500	5.7271	5,656.8200	5.6568	(1.226)	0	0	0
2023/07/21	R209	02/05/2024			Bond Future	12.0014	64.6688	11.9761	64.7852	(0.211)	0.0000	0.0000	0
2023/07/21	R209	02/05/2024	11.19	Call	Bond Future	1,772.5300	1.7725	1,819.2400	1.8192	2.635	0	0	0
2023/07/21	R209	02/05/2024	11.19	Put	Bond Future	5,660.1200	5.6601	5,590.4400	5.5904	(1.231)	0	0	0
2023/07/21	R209	01/08/2024	11.79	Put	Bond Future	4,546.3500	4.5463	4,535.9500	4.5360	(0.229)	0	0	0
2023/07/21	R209	01/08/2024	11.80	Call	Bond Future	3,160.1700	3.1602	3,287.4400	3.2874	4.027	0	0	0
2023/07/21	R209	01/08/2024	11.80	Put	Bond Future	4,521.6500	4.5217	4,511.5500	4.5115	(0.223)	0	0	0
2023/07/21	R209	01/08/2024			Bond Future	12.0957	66.1401	12.0655	66.2775	(0.250)	0.0000	0.0000	0
2023/07/21	R209	01/08/2024	11.79	Call	Bond Future	3,138.1400	3.1381	3,265.1100	3.2651	4.046	0	0	0
2023/07/21	R209	01/08/2024	11.78	Call	Bond Future	3,116.1700	3.1162	3,242.8600	3.2429	4.066	0	0	0
2023/07/21	R209	01/08/2024	11.78	Put	Bond Future	4,571.1500	4.5712	4,560.4700	4.5605	(0.234)	0	0	0
2023/07/21	R210	03/08/2023			Bond Future	224.8546	224.8546	224.8476	224.8476	(0.003)	0.0000	0.0000	360
2023/07/21	R210	02/11/2023			Bond Future	226.6936	226.6936	226.6275	226.6275	(0.029)	0.0000	0.0000	70
2023/07/21	R210	01/02/2024			Bond Future	231.8911	231.8911	231.8209	231.8209	(0.030)	0.0000	0.0000	0
2023/07/21	R210	02/05/2024			Bond Future	233.9572	233.9572	233.8953	233.8953	(0.026)	0.0000	0.0000	0
2023/07/21	R210	01/08/2024			Bond Future	239.3354	239.3354	239.3358	239.3358	0.000	0.0000	0.0000	0
2023/07/21	R213	03/08/2023	11.62	Put	Bond Future	24.7400	0.0247	18.2700	0.0183	(26.152)	0	0	0
2023/07/21	R213	03/08/2023	11.63	Call	Bond Future	3,782.6600	3.7827	3,800.4000	3.8004	0.469	0	0	0
2023/07/21	R213	03/08/2023			Bond Future	10.7587	83.9324	10.7533	83.9564	(0.050)	0.0000	0.0000	4,288
2023/07/21	R213	03/08/2023	11.61	Call	Bond Future	3,701.0200	3.7010	3,718.3400	3.7183	0.468	0	0	0
2023/07/21	R213	03/08/2023	11.61	Put	Bond Future	25.8300	0.0258	19.1400	0.0191	(25.900)	0	0	0
2023/07/21	R213	03/08/2023	11.62	Call	Bond Future	3,741.8300	3.7418	3,759.3700	3.7594	0.469	0	0	0
2023/07/21	R213	03/08/2023	11.63	Put	Bond Future	23.7100	0.0237	17.4400	0.0174	(26.445)	0	0	0
2023/07/21	R213	02/11/2023	11.13	Call	Bond Future	2,589.1600	2.5892	2,609.1000	2.6091	0.770	0	0	0
2023/07/21	R213	02/11/2023	11.13	Put	Bond Future	1,359.5300	1.3595	1,376.4300	1.3764	1.243	0	0	0
2023/07/21	R213	02/11/2023	10.94	Call	Bond Future	2,105.1200	2.1051	2,122.1400	2.1221	0.809	0	0	731
2023/07/21	R213	02/11/2023	10.94	Put	Bond Future	1,689.6100	1.6896	1,703.5900	1.7036	0.827	0	0	0
2023/07/21	R213	02/11/2023			Bond Future	10.8440	82.2225	10.8433	82.2256	(0.006)	0.0000	0.0000	27,649
2023/07/21	R213	02/11/2023	11.44	Call	Bond Future	3,475.6100	3.4756	3,498.2700	3.4983	0.652	0	0	731
2023/07/21	R213	02/11/2023	11.44	Put	Bond Future	939.8700	0.9399	959.4900	0.9595	2.088	0	0	0
2023/07/21	R213	02/11/2023	12.70	Call	Bond Future	7,762.3500	7.7624	7,773.9400	7.7739	0.149	0	0	0
2023/07/21	R213	02/11/2023	12.70	Put	Bond Future	188.8800	0.1889	197.4300	0.1974	4.527	0	0	731
2023/07/21	R213	02/11/2023	11.11	Call	Bond Future	2,535.8000	2.5358	2,555.6500	2.5556	0.783	0	0	0
2023/07/21	R213	02/11/2023	11.11	Put	Bond Future	1,391.3800	1.3914	1,408.1900	1.4082	1.208	0	0	0
2023/07/21	R213	02/11/2023	11.12	Call	Bond Future	2,562.4200	2.5624	2,582.2300	2.5822	0.773	0	0	0
2023/07/21	R213	02/11/2023	11.12	Put	Bond Future	1,375.3800	1.3754	1,392.1500	1.3922	1.219	0	0	0
2023/07/21	R213	01/02/2024	11.70	Call	Bond Future	4,566.7900	4.5668	4,560.9600	4.5610	(0.128)	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
2023/07/21	R213	01/02/2024	11.70	Put	Bond Future	1,370.0800	1.3701	1,362.0500	1.3621	(0.586)	0	0	0
2023/07/21	R213	01/02/2024	11.71	Call	Bond Future	4,595.8800	4.5959	4,590.0800	4.5901	(0.126)	0	0	0
2023/07/21	R213	01/02/2024	11.71	Put	Bond Future	1,358.9400	1.3589	1,350.9400	1.3509	(0.589)	0	0	0
2023/07/21	R213	01/02/2024			Bond Future	10.9255	84.0883	10.9250	84.0905	(0.005)	0.0000	0.0000	0
2023/07/21	R213	01/02/2024	11.72	Call	Bond Future	4,625.0400	4.6250	4,619.4700	4.6195	(0.120)	0	0	0
2023/07/21	R213	01/02/2024	11.72	Put	Bond Future	1,347.9000	1.3479	1,340.1300	1.3401	(0.576)	0	0	0
2023/07/21	R213	02/05/2024	10.30	Call	Bond Future	1,623.1900	1.6232	1,647.9500	1.6479	1.525	0	0	0
2023/07/21	R213	02/05/2024	10.30	Put	Bond Future	4,596.1000	4.5961	4,614.8300	4.6148	0.408	0	0	0
2023/07/21	R213	02/05/2024			Bond Future	11.0039	82.4346	11.0025	82.4407	(0.013)	0.0000	0.0000	0
2023/07/21	R213	02/05/2024	10.28	Call	Bond Future	1,593.1900	1.5932	1,617.8300	1.6178	1.547	0	0	0
2023/07/21	R213	02/05/2024	10.28	Put	Bond Future	4,652.5400	4.6525	4,671.1500	4.6712	0.400	0	0	0
2023/07/21	R213	02/05/2024	10.29	Call	Bond Future	1,608.1500	1.6081	1,632.8500	1.6328	1.536	0	0	0
2023/07/21	R213	02/05/2024	10.29	Put	Bond Future	4,624.2700	4.6243	4,642.9400	4.6429	0.404	0	0	0
2023/07/21	R213	01/08/2024	10.86	Call	Bond Future	2,645.8600	2.6459	2,760.9900	2.7610	4.351	0	0	0
2023/07/21	R213	01/08/2024	10.86	Put	Bond Future	3,554.5800	3.5546	3,640.5900	3.6406	2.420	0	0	0
2023/07/21	R213	01/08/2024	10.87	Call	Bond Future	2,666.0300	2.6660	2,781.2600	2.7813	4.322	0	0	0
2023/07/21	R213	01/08/2024	10.87	Put	Bond Future	3,533.9800	3.5340	3,620.0900	3.6201	2.437	0	0	0
2023/07/21	R213	01/08/2024			Bond Future	11.0844	84.3109	11.0771	84.3400	(0.065)	0.0000	0.0000	0
2023/07/21	R213	01/08/2024	10.88	Call	Bond Future	2,685.9400	2.6859	2,801.6000	2.8016	4.306	0	0	0
2023/07/21	R213	01/08/2024	10.88	Put	Bond Future	3,513.1500	3.5131	3,599.6900	3.5997	2.463	0	0	0
2023/07/21	R214	03/08/2023	12.14	Call	Bond Future	814.5600	0.8146	948.9000	0.9489	16.492	0	0	0
2023/07/21	R214	03/08/2023	12.14	Put	Bond Future	745.2600	0.7453	583.5500	0.5835	(21.698)	0	0	0
2023/07/21	R214	03/08/2023	12.15	Call	Bond Future	840.2600	0.8403	977.5500	0.9775	16.339	0	0	0
2023/07/21	R214	03/08/2023	12.15	Put	Bond Future	722.7300	0.7227	563.9700	0.5640	(21.967)	0	0	0
2023/07/21	R214	03/08/2023			Bond Future	12.1257	62.3075	12.0646	62.6036	(0.503)	0.0000	0.0000	15,856
2023/07/21	R214	03/08/2023	12.16	Call	Bond Future	866.4500	0.8664	1,006.6700	1.0067	16.183	0	0	0
2023/07/21	R214	03/08/2023	12.16	Put	Bond Future	700.7600	0.7008	544.9300	0.5449	(22.237)	0	0	0
2023/07/21	R214	02/11/2023	11.45	Put	Bond Future	4,585.6500	4.5856	4,370.0100	4.3700	(4.702)	0	0	0
2023/07/21	R214	02/11/2023	11.46	Call	Bond Future	715.6600	0.7157	787.6400	0.7876	10.058	0	0	0
2023/07/21	R214	02/11/2023	11.46	Put	Bond Future	4,545.8500	4.5458	4,331.1500	4.3312	(4.723)	0	0	0
2023/07/21	R214	02/11/2023			Bond Future	12.2241	60.3757	12.1642	60.6624	(0.489)	0.0000	0.0000	12,853
2023/07/21	R214	02/11/2023	11.45	Call	Bond Future	702.8100	0.7028	773.8500	0.7739	10.108	0	0	0
2023/07/21	R214	02/11/2023	11.47	Call	Bond Future	728.6700	0.7287	801.5800	0.8016	10.006	0	0	0
2023/07/21	R214	02/11/2023	11.47	Put	Bond Future	4,506.2700	4.5063	4,292.5000	4.2925	(4.744)	0	0	0
2023/07/21	R214	01/02/2024	12.16	Call	Bond Future	2,592.6200	2.5926	2,724.4200	2.7244	5.084	0	0	0
2023/07/21	R214	01/02/2024	12.16	Put	Bond Future	3,357.3400	3.3573	3,196.6300	3.1966	(4.787)	0	0	0
2023/07/21	R214	01/02/2024			Bond Future	12.3206	61.7458	12.2588	62.0383	(0.502)	0.0000	0.0000	0
2023/07/21	R214	01/02/2024	12.14	Call	Bond Future	2,545.5200	2.5455	2,675.4400	2.6754	5.104	0	0	0
2023/07/21	R214	01/02/2024	12.14	Put	Bond Future	3,406.5500	3.4065	3,243.9600	3.2440	(4.773)	0	0	0
2023/07/21	R214	01/02/2024	12.15	Call	Bond Future	2,569.0200	2.5690	2,699.8800	2.6999	5.094	0	0	0
2023/07/21	R214	01/02/2024	12.15	Put	Bond Future	3,381.8700	3.3819	3,220.2200	3.2202	(4.780)	0	0	0
2023/07/21	R214	02/05/2024	11.46	Call	Bond Future	1,602.3300	1.6023	1,698.8600	1.6989	6.024	0	0	0
2023/07/21	R214	02/05/2024	11.46	Put	Bond Future	6,318.9900	6.3190	6,113.5100	6.1135	(3.252)	0	0	0
2023/07/21	R214	02/05/2024	11.47	Call	Bond Future	1,616.5300	1.6165	1,713.7000	1.7137	6.011	0	0	0
2023/07/21	R214	02/05/2024	11.47	Put	Bond Future	6,280.7500	6.2808	6,075.9100	6.0759	(3.261)	0	0	0
2023/07/21	R214	02/05/2024			Bond Future	12.4136	59.8397	12.3490	60.1418	(0.520)	0.0000	0.0000	0
2023/07/21	R214	02/05/2024	11.48	Call	Bond Future	1,630.6300	1.6306	1,728.4300	1.7284	5.998	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
2023/07/21	R214	02/05/2024	11.48	Put	Bond Future	6,242.4700	6.2425	6,038.2600	6.0383	(3.271)	0	0	0
2023/07/21	R214	01/08/2024	12.18	Call	Bond Future	3,159.4900	3.1595	3,324.1100	3.3241	5.210	0	0	0
2023/07/21	R214	01/08/2024	12.18	Put	Bond Future	4,699.9800	4.7000	4,538.7800	4.5388	(3.430)	0	0	0
2023/07/21	R214	01/08/2024			Bond Future	12.5080	61.2014	12.4375	61.5272	(0.564)	0.0000	0.0000	0
2023/07/21	R214	01/08/2024	12.16	Call	Bond Future	3,115.9800	3.1160	3,279.3000	3.2793	5.241	0	0	0
2023/07/21	R214	01/08/2024	12.16	Put	Bond Future	4,752.4100	4.7524	4,589.9100	4.5899	(3.419)	0	0	0
2023/07/21	R214	01/08/2024	12.17	Call	Bond Future	3,137.5800	3.1376	3,301.5500	3.3015	5.226	0	0	0
2023/07/21	R214	01/08/2024	12.17	Put	Bond Future	4,726.0100	4.7260	4,564.1600	4.5642	(3.425)	0	0	0
2023/07/21	R248	03/08/2023	11.80	Call	Bond Future	113.4400	0.1134	134.5500	0.1346	18.609	0	0	1,053
2023/07/21	R248	03/08/2023	11.80	Put	Bond Future	3,029.5900	3.0296	2,721.5600	2.7216	(10.167)	0	0	0
2023/07/21	R248	03/08/2023	12.11	Call	Bond Future	521.1600	0.5212	607.3900	0.6074	16.546	0	0	0
2023/07/21	R248	03/08/2023	12.11	Put	Bond Future	1,537.2300	1.5372	1,294.3200	1.2943	(15.802)	0	0	0
2023/07/21	R248	03/08/2023			Bond Future	12.2816	76.5974	12.2256	76.9265	(0.456)	0.0000	0.0000	49,582
2023/07/21	R248	03/08/2023	12.09	Call	Bond Future	480.8100	0.4808	561.3700	0.5614	16.755	0	0	0
2023/07/21	R248	03/08/2023	12.09	Put	Bond Future	1,616.9100	1.6169	1,368.3300	1.3683	(15.374)	0	0	0
2023/07/21	R248	03/08/2023	12.10	Call	Bond Future	500.7200	0.5007	584.0900	0.5841	16.650	0	0	0
2023/07/21	R248	03/08/2023	12.10	Put	Bond Future	1,576.7600	1.5768	1,330.9900	1.3310	(15.587)	0	0	0
2023/07/21	R248	03/08/2023	12.30	Call	Bond Future	1,013.2300	1.0132	1,159.0300	1.1590	14.390	0	0	1,053
2023/07/21	R248	03/08/2023	12.30	Put	Bond Future	905.9500	0.9059	722.6100	0.7226	(20.237)	0	0	0
2023/07/21	R248	03/08/2023	13.20	Call	Bond Future	5,062.5700	5.0626	5,380.4500	5.3804	6.279	0	0	0
2023/07/21	R248	03/08/2023	13.20	Put	Bond Future	25.2900	0.0253	14.0300	0.0140	(44.524)	0	0	1,053
2023/07/21	R248	02/11/2023	12.50	Call	Bond Future	3,053.1100	3.0531	3,230.3700	3.2304	5.806	0	0	207
2023/07/21	R248	02/11/2023	13.60	Call	Bond Future	7,202.2400	7.2022	7,464.8000	7.4648	3.646	0	0	0
2023/07/21	R248	02/11/2023	13.60	Put	Bond Future	769.0300	0.7690	714.6200	0.7146	(7.075)	0	0	207
2023/07/21	R248	02/11/2023	11.47	Call	Bond Future	682.0600	0.6821	745.8100	0.7458	9.347	0	0	0
2023/07/21	R248	02/11/2023	11.48	Call	Bond Future	693.9800	0.6940	758.6100	0.7586	9.313	0	0	0
2023/07/21	R248	02/11/2023	11.49	Put	Bond Future	6,214.6200	6.2146	5,963.1700	5.9632	(4.046)	0	0	0
2023/07/21	R248	02/11/2023			Bond Future	12.3862	73.8367	12.3314	74.1537	(0.443)	0.0000	0.0000	223,755
2023/07/21	R248	02/11/2023	11.80	Call	Bond Future	1,215.9800	1.2160	1,314.0200	1.3140	8.063	0	0	207
2023/07/21	R248	02/11/2023	11.80	Put	Bond Future	4,737.8500	4.7379	4,518.9200	4.5189	(4.621)	0	0	0
2023/07/21	R248	02/11/2023	12.50	Put	Bond Future	2,402.6300	2.4026	2,262.9200	2.2629	(5.815)	0	0	0
2023/07/21	R248	02/11/2023	11.47	Put	Bond Future	6,321.8000	6.3218	6,068.5800	6.0686	(4.006)	0	0	0
2023/07/21	R248	02/11/2023	11.48	Put	Bond Future	6,268.0300	6.2680	6,015.6900	6.0157	(4.026)	0	0	0
2023/07/21	R248	02/11/2023	11.49	Call	Bond Future	706.1700	0.7062	771.6900	0.7717	9.278	0	0	0
2023/07/21	R248	01/02/2024	12.14	Call	Bond Future	2,684.8200	2.6848	2,810.6200	2.8106	4.686	0	0	0
2023/07/21	R248	01/02/2024	12.14	Put	Bond Future	4,716.1700	4.7162	4,518.6200	4.5186	(4.189)	0	0	0
2023/07/21	R248	01/02/2024	12.15	Call	Bond Future	2,711.0800	2.7111	2,837.7200	2.8377	4.671	0	0	0
2023/07/21	R248	01/02/2024	12.15	Put	Bond Future	4,682.8600	4.6829	4,486.1500	4.4862	(4.201)	0	0	0
2023/07/21	R248	01/02/2024			Bond Future	12.4892	75.5122	12.4325	75.8356	(0.454)	0.0000	0.0000	0
2023/07/21	R248	01/02/2024	12.16	Call	Bond Future	2,737.4700	2.7375	2,864.9400	2.8649	4.656	0	0	0
2023/07/21	R248	01/02/2024	12.16	Put	Bond Future	4,649.7600	4.6498	4,453.8800	4.4539	(4.213)	0	0	0
2023/07/21	R248	02/05/2024	11.46	Call	Bond Future	1,735.1900	1.7352	1,831.3900	1.8314	5.544	0	0	0
2023/07/21	R248	02/05/2024	11.47	Call	Bond Future	1,750.8700	1.7509	1,847.7200	1.8477	5.532	0	0	0
2023/07/21	R248	02/05/2024	11.48	Put	Bond Future	8,482.2500	8.4823	8,245.5600	8.2456	(2.790)	0	0	0
2023/07/21	R248	02/05/2024			Bond Future	12.5886	72.7738	12.5291	73.1080	(0.472)	0.0000	0.0000	0
2023/07/21	R248	02/05/2024	11.46	Put	Bond Future	8,581.8000	8.5818	8,343.8000	8.3438	(2.773)	0	0	0
2023/07/21	R248	02/05/2024	11.47	Put	Bond Future	8,531.8200	8.5318	8,294.4700	8.2945	(2.782)	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
2023/07/21	R248	02/05/2024	11.48	Call	Bond Future	1,766.8600	1.7669	1,864.3700	1.8644	5.519	0	0	0
2023/07/21	R248	01/08/2024	12.30	Call	Bond Future	3,754.3300	3.7543	3,935.1500	3.9351	4.816	0	0	0
2023/07/21	R248	01/08/2024	12.30	Put	Bond Future	5,963.5300	5.9635	5,781.8300	5.7818	(3.047)	0	0	0
2023/07/21	R248	01/08/2024	12.31	Call	Bond Future	3,780.1300	3.7801	3,961.9600	3.9620	4.810	0	0	0
2023/07/21	R248	01/08/2024	12.31	Put	Bond Future	5,931.1500	5.9312	5,750.4600	5.7505	(3.046)	0	0	0
2023/07/21	R248	01/08/2024			Bond Future	12.6899	74.4296	12.6244	74.7921	(0.516)	0.0000	0.0000	13,000
2023/07/21	R248	01/08/2024	12.32	Call	Bond Future	3,806.3100	3.8063	3,988.8500	3.9888	4.796	0	0	0
2023/07/21	R248	01/08/2024	12.32	Put	Bond Future	5,899.2300	5.8992	5,719.2500	5.7192	(3.051)	0	0	0
Total													1784591