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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/08/2023 TO 01/08/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/01	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/01	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/01	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/01	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/01	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/01	2025	03/08/2023		Bond Future	169.4976	169.4976	169.4876	169.4876	(0.006)	0.0000	0.0000	812
2023/08/01	2025	02/11/2023		Bond Future	173.2545	173.2545	173.2435	173.2435	(0.006)	0.0000	0.0000	5,566
2023/08/01	2025	01/02/2024		Bond Future	175.4091	175.4091	175.3985	175.3985	(0.006)	0.0000	0.0000	214
2023/08/01	2025	02/05/2024		Bond Future	179.4055	179.4055	179.3950	179.3950	(0.006)	0.0000	0.0000	0
2023/08/01	2025	01/08/2024		Bond Future	181.7253	181.7253	181.7177	181.7177	(0.004)	0.0000	0.0000	0
2023/08/01	2029	03/08/2023		Bond Future	123.1153	123.1153	123.4944	123.4944	0.308	0.0000	0.0000	1,075
2023/08/01	2029	02/11/2023		Bond Future	124.5149	124.5149	124.9019	124.9019	0.311	0.0000	0.0000	1,287

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/01	2029	01/02/2024			Bond Future	127.3481	127.3481	127.7438	127.7438	0.311	0.0000	0.0000	728
2023/08/01	2029	02/05/2024			Bond Future	128.8866	128.8866	129.2931	129.2931	0.315	0.0000	0.0000	0
2023/08/01	2029	01/08/2024			Bond Future	131.8704	131.8704	132.2864	132.2864	0.315	0.0000	0.0000	0
2023/08/01	2030	03/08/2023	10.40	Call	Bond Future	914.4500	0.9144	505.6300	0.5056	(44.707)	0	0	1,012
2023/08/01	2030	03/08/2023	10.65	Call	Bond Future	1,937.7800	1.9378	1,485.3000	1.4853	(23.350)	0	0	350
2023/08/01	2030	03/08/2023	10.65	Put	Bond Future	1.9800	0.0020	2.4800	0.0025	25.253	0	0	0
2023/08/01	2030	03/08/2023	11.34	Call	Bond Future	4,796.8700	4.7969	4,343.8900	4.3439	(9.443)	0	0	0
2023/08/01	2030	03/08/2023	11.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/01	2030	03/08/2023	12.89	Call	Bond Future	10,806.0800	10.8061	10,353.1000	10.3531	(4.192)	0	0	0
2023/08/01	2030	03/08/2023	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	350
2023/08/01	2030	03/08/2023	11.35	Call	Bond Future	4,837.4600	4.8375	4,384.4800	4.3845	(9.364)	0	0	0
2023/08/01	2030	03/08/2023	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/01	2030	03/08/2023			Bond Future	10.1990	89.9276	10.3034	89.4746	1.024	0.0000	0.0000	43,329
2023/08/01	2030	03/08/2023	10.40	Put	Bond Future	45.1700	0.0452	89.3300	0.0893	97.764	0	0	0
2023/08/01	2030	03/08/2023	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/01	2030	03/08/2023	11.36	Call	Bond Future	4,878.0300	4.8780	4,425.0500	4.4250	(9.286)	0	0	0
2023/08/01	2030	03/08/2023	12.59	Call	Bond Future	9,686.2000	9.6862	9,233.2200	9.2332	(4.677)	0	0	0
2023/08/01	2030	03/08/2023	12.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,012
2023/08/01	2030	02/11/2023	12.27	Put	Bond Future	98.4800	0.0985	119.0400	0.1190	20.877	0	0	500
2023/08/01	2030	02/11/2023	11.43	Call	Bond Future	5,118.1500	5.1181	4,719.9100	4.7199	(7.781)	0	0	0
2023/08/01	2030	02/11/2023	11.43	Put	Bond Future	348.2100	0.3482	413.2000	0.4132	18.664	0	0	500
2023/08/01	2030	02/11/2023	10.80	Call	Bond Future	3,080.2400	3.0802	2,753.9500	2.7539	(10.593)	0	0	0
2023/08/01	2030	02/11/2023	10.80	Put	Bond Future	843.4900	0.8435	980.4300	0.9804	16.235	0	0	0
2023/08/01	2030	02/11/2023	10.81	Call	Bond Future	3,109.9100	3.1099	2,782.1500	2.7821	(10.539)	0	0	0
2023/08/01	2030	02/11/2023	10.81	Put	Bond Future	832.2200	0.8322	967.6900	0.9677	16.278	0	0	0
2023/08/01	2030	02/11/2023	10.07	Call	Bond Future	1,289.4200	1.2894	1,091.2800	1.0913	(15.367)	0	0	800
2023/08/01	2030	02/11/2023	10.07	Put	Bond Future	2,107.5700	2.1076	2,372.6600	2.3727	12.578	0	0	0
2023/08/01	2030	02/11/2023	10.39	Call	Bond Future	1,973.9900	1.9740	1,715.8200	1.7158	(13.079)	0	0	500
2023/08/01	2030	02/11/2023	9.57	Call	Bond Future	577.8900	0.5779	466.8200	0.4668	(19.220)	0	0	800
2023/08/01	2030	02/11/2023	9.57	Put	Bond Future	3,565.6300	3.5656	3,917.7900	3.9178	9.877	0	0	0
2023/08/01	2030	02/11/2023			Bond Future	10.2624	91.8984	10.3724	91.4352	1.071	0.0000	0.0000	90,432
2023/08/01	2030	02/11/2023	12.27	Call	Bond Future	8,104.2100	8.1042	7,661.5400	7.6615	(5.462)	0	0	0
2023/08/01	2030	02/11/2023	11.12	Call	Bond Future	4,077.8400	4.0778	3,709.9000	3.7099	(9.023)	0	0	500
2023/08/01	2030	02/11/2023	11.12	Put	Bond Future	542.7100	0.5427	638.0000	0.6380	17.558	0	0	0
2023/08/01	2030	02/11/2023	11.57	Call	Bond Future	5,604.1800	5.6042	5,195.1800	5.1952	(7.298)	0	0	0
2023/08/01	2030	02/11/2023	11.57	Put	Bond Future	283.8800	0.2839	338.1100	0.3381	19.103	0	0	800
2023/08/01	2030	02/11/2023	10.82	Call	Bond Future	3,139.6800	3.1397	2,810.4700	2.8105	(10.485)	0	0	0
2023/08/01	2030	02/11/2023	10.82	Put	Bond Future	821.0700	0.8211	955.0900	0.9551	16.323	0	0	0
2023/08/01	2030	02/11/2023	10.39	Put	Bond Future	1,436.8400	1.4368	1,641.9000	1.6419	14.272	0	0	0
2023/08/01	2030	02/11/2023	10.62	Call	Bond Future	2,566.7000	2.5667	2,268.5000	2.2685	(11.618)	0	0	500
2023/08/01	2030	02/11/2023	10.62	Put	Bond Future	1,071.0700	1.0711	1,236.1000	1.2361	15.408	0	0	0
2023/08/01	2030	02/11/2023	9.89	Call	Bond Future	982.9500	0.9830	818.3300	0.8183	(16.748)	0	0	500
2023/08/01	2030	02/11/2023	9.89	Put	Bond Future	2,574.7800	2.5748	2,873.3900	2.8734	11.597	0	0	0
2023/08/01	2030	01/02/2024	11.86	Put	Bond Future	601.4300	0.6014	678.9000	0.6789	12.881	0	0	500
2023/08/01	2030	01/02/2024	12.10	Put	Bond Future	484.4300	0.4844	548.2200	0.5482	13.168	0	0	400
2023/08/01	2030	01/02/2024	11.37	Call	Bond Future	5,111.9900	5.1120	4,751.8500	4.7519	(7.045)	0	0	0
2023/08/01	2030	01/02/2024	11.37	Put	Bond Future	932.6100	0.9326	1,046.1900	1.0462	12.179	0	0	0

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2023/08/01	2030	01/02/2024	11.85	Call	Bond Future	6,614.8600	6.6149	6,219.2400	6.2192	(5.981)	0	0	0
2023/08/01	2030	01/02/2024	11.85	Put	Bond Future	606.9200	0.6069	685.0200	0.6850	12.868	0	0	500
2023/08/01	2030	01/02/2024	10.16	Call	Bond Future	1,985.2800	1.9853	1,765.5900	1.7656	(11.066)	0	0	200
2023/08/01	2030	01/02/2024	10.16	Put	Bond Future	2,642.2900	2.6423	2,896.3200	2.8963	9.614	0	0	0
2023/08/01	2030	01/02/2024	11.00	Call	Bond Future	4,029.7600	4.0298	3,705.1500	3.7051	(8.055)	0	0	0
2023/08/01	2030	01/02/2024	9.93	Call	Bond Future	1,561.4400	1.5614	1,373.4300	1.3734	(12.041)	0	0	1,360
2023/08/01	2030	01/02/2024	9.93	Put	Bond Future	3,176.0300	3.1760	3,461.7400	3.4617	8.996	0	0	0
2023/08/01	2030	01/02/2024	10.00	Call	Bond Future	1,682.3300	1.6823	1,484.7400	1.4847	(11.745)	0	0	500
2023/08/01	2030	01/02/2024	10.00	Put	Bond Future	3,004.1500	3.0042	3,280.2800	3.2803	9.192	0	0	0
2023/08/01	2030	01/02/2024	9.57	Put	Bond Future	4,176.5600	4.1766	4,509.4000	4.5094	7.969	0	0	0
2023/08/01	2030	01/02/2024	9.89	Put	Bond Future	3,277.3800	3.2774	3,568.5400	3.5685	8.884	0	0	0
2023/08/01	2030	01/02/2024			Bond Future	10.3196	89.9616	10.4355	89.4879	1.124	0.0000	0.0000	0
2023/08/01	2030	01/02/2024	11.86	Call	Bond Future	6,646.9400	6.6469	6,250.6900	6.2507	(5.961)	0	0	0
2023/08/01	2030	01/02/2024	12.10	Call	Bond Future	7,425.3200	7.4253	7,015.3900	7.0154	(5.521)	0	0	0
2023/08/01	2030	01/02/2024	11.75	Call	Bond Future	6,295.1400	6.2951	5,906.0000	5.9060	(6.182)	0	0	0
2023/08/01	2030	01/02/2024	11.75	Put	Bond Future	664.0700	0.6641	748.6500	0.7486	12.737	0	0	200
2023/08/01	2030	01/02/2024	11.31	Call	Bond Future	4,930.8300	4.9308	4,575.9400	4.5759	(7.197)	0	0	0
2023/08/01	2030	01/02/2024	11.31	Put	Bond Future	983.5300	0.9835	1,102.3600	1.1024	12.082	0	0	1,360
2023/08/01	2030	01/02/2024	11.35	Call	Bond Future	5,051.5500	5.0515	4,693.1400	4.6931	(7.095)	0	0	0
2023/08/01	2030	01/02/2024	11.35	Put	Bond Future	949.4400	0.9494	1,064.7500	1.0647	12.145	0	0	0
2023/08/01	2030	01/02/2024	11.36	Call	Bond Future	5,081.7400	5.0817	4,722.4600	4.7225	(7.070)	0	0	0
2023/08/01	2030	01/02/2024	11.36	Put	Bond Future	940.9900	0.9410	1,055.4300	1.0554	12.162	0	0	0
2023/08/01	2030	01/02/2024	10.39	Call	Bond Future	2,473.2500	2.4732	2,222.3300	2.2223	(10.145)	0	0	500
2023/08/01	2030	01/02/2024	10.39	Put	Bond Future	2,185.1500	2.1851	2,407.9500	2.4079	10.196	0	0	0
2023/08/01	2030	01/02/2024	11.00	Put	Bond Future	1,294.1700	1.2942	1,443.2800	1.4433	11.522	0	0	700
2023/08/01	2030	01/02/2024	10.07	Call	Bond Future	1,811.4000	1.8114	1,604.1300	1.6041	(11.443)	0	0	400
2023/08/01	2030	01/02/2024	10.07	Put	Bond Future	2,841.6200	2.8416	3,108.0700	3.1081	9.377	0	0	0
2023/08/01	2030	01/02/2024	9.57	Call	Bond Future	1,037.6400	1.0376	896.7600	0.8968	(13.577)	0	0	400
2023/08/01	2030	01/02/2024	9.89	Call	Bond Future	1,494.9700	1.4950	1,312.4100	1.3124	(12.212)	0	0	500
2023/08/01	2030	02/05/2024	11.12	Put	Bond Future	1,664.4000	1.6644	1,825.7400	1.8257	9.694	0	0	0
2023/08/01	2030	02/05/2024	12.38	Call	Bond Future	8,178.1600	8.1782	7,768.8400	7.7688	(5.005)	0	0	0
2023/08/01	2030	02/05/2024	12.38	Put	Bond Future	678.9400	0.6789	753.9100	0.7539	11.042	0	0	1,080
2023/08/01	2030	02/05/2024	10.62	Call	Bond Future	3,261.0600	3.2611	2,987.7100	2.9877	(8.382)	0	0	500
2023/08/01	2030	02/05/2024	10.62	Put	Bond Future	2,337.3200	2.3373	2,548.2600	2.5483	9.025	0	0	0
2023/08/01	2030	02/05/2024	10.82	Call	Bond Future	3,745.1500	3.7451	3,450.9100	3.4509	(7.857)	0	0	1,080
2023/08/01	2030	02/05/2024	10.82	Put	Bond Future	2,041.9700	2.0420	2,232.0200	2.2320	9.307	0	0	0
2023/08/01	2030	02/05/2024	9.81	Call	Bond Future	1,657.2700	1.6573	1,476.8800	1.4769	(10.885)	0	0	0
2023/08/01	2030	02/05/2024	9.81	Put	Bond Future	3,979.3100	3.9793	4,283.2100	4.2832	7.637	0	0	0
2023/08/01	2030	02/05/2024	9.82	Call	Bond Future	1,673.1900	1.6732	1,491.6400	1.4916	(10.851)	0	0	0
2023/08/01	2030	02/05/2024	9.82	Put	Bond Future	3,954.2700	3.9543	4,257.0100	4.2570	7.656	0	0	0
2023/08/01	2030	02/05/2024	9.66	Call	Bond Future	1,435.4500	1.4354	1,272.1300	1.2721	(11.378)	0	0	1,000
2023/08/01	2030	02/05/2024	9.66	Put	Bond Future	4,374.6100	4.3746	4,695.5800	4.6956	7.337	0	0	0
2023/08/01	2030	02/05/2024			Bond Future	10.3858	91.9901	10.5082	91.5058	1.179	0.0000	0.0000	0
2023/08/01	2030	02/05/2024	13.15	Call	Bond Future	10,501.3900	10.5014	10,057.2900	10.0573	(4.229)	0	0	0
2023/08/01	2030	02/05/2024	13.15	Put	Bond Future	317.3100	0.3173	357.5000	0.3575	12.666	0	0	500
2023/08/01	2030	02/05/2024	11.12	Call	Bond Future	4,520.8400	4.5208	4,197.8900	4.1979	(7.144)	0	0	500
2023/08/01	2030	02/05/2024	11.94	Call	Bond Future	6,860.9700	6.8610	6,476.4100	6.4764	(5.605)	0	0	0
2023/08/01	2030	02/05/2024	11.94	Put	Bond Future	946.9900	0.9470	1,046.7200	1.0467	10.531	0	0	1,000

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2023/08/01	2030	02/05/2024	10.16	Call	Bond Future	2,271.3400	2.2713	2,049.9800	2.0500	(9.746)	0	0	1,000
2023/08/01	2030	02/05/2024	10.16	Put	Bond Future	3,173.1200	3.1731	3,436.0500	3.4361	8.286	0	0	0
2023/08/01	2030	02/05/2024	9.83	Call	Bond Future	1,688.9000	1.6889	1,506.2000	1.5062	(10.818)	0	0	0
2023/08/01	2030	02/05/2024	9.83	Put	Bond Future	3,929.0400	3.9290	4,230.6300	4.2306	7.676	0	0	0
2023/08/01	2030	01/08/2024	10.37	Call	Bond Future	2,789.1800	2.7892	2,544.3800	2.5444	(8.777)	0	0	0
2023/08/01	2030	01/08/2024	10.37	Put	Bond Future	3,096.7400	3.0967	3,347.2300	3.3472	8.089	0	0	0
2023/08/01	2030	01/08/2024	10.38	Call	Bond Future	2,809.3600	2.8094	2,563.5200	2.5635	(8.751)	0	0	0
2023/08/01	2030	01/08/2024	10.38	Put	Bond Future	3,078.4300	3.0784	3,327.8800	3.3279	8.103	0	0	0
2023/08/01	2030	01/08/2024			Bond Future	10.4500	90.0932	10.5796	89.5979	1.240	0.0000	0.0000	0
2023/08/01	2030	01/08/2024	10.39	Call	Bond Future	2,829.9800	2.8300	2,583.0800	2.5831	(8.724)	0	0	0
2023/08/01	2030	01/08/2024	10.39	Put	Bond Future	3,060.5700	3.0606	3,308.9600	3.3090	8.116	0	0	0
2023/08/01	2032	03/08/2023	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,441
2023/08/01	2032	03/08/2023	9.60	Put	Bond Future	6,617.5900	6.6176	7,010.5600	7.0106	5.938	0	0	0
2023/08/01	2032	03/08/2023	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2023/08/01	2032	03/08/2023	10.30	Put	Bond Future	2,876.6900	2.8767	3,269.6600	3.2697	13.660	0	0	0
2023/08/01	2032	03/08/2023	12.04	Call	Bond Future	5,598.4200	5.5984	5,205.4500	5.2054	(7.019)	0	0	3,000
2023/08/01	2032	03/08/2023	12.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2023/08/01	2032	03/08/2023	11.77	Call	Bond Future	4,355.6600	4.3557	3,962.6900	3.9627	(9.022)	0	0	0
2023/08/01	2032	03/08/2023	11.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/01	2032	03/08/2023	11.90	Call	Bond Future	4,957.2000	4.9572	4,564.2300	4.5642	(7.927)	0	0	5,000
2023/08/01	2032	03/08/2023	11.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/01	2032	03/08/2023	11.55	Call	Bond Future	3,324.2100	3.3242	2,931.1500	2.9312	(11.824)	0	0	0
2023/08/01	2032	03/08/2023	11.55	Put	Bond Future	0.1200	0.0001	0.0300	0.0000	(75.000)	0	0	7,500
2023/08/01	2032	03/08/2023			Bond Future	10.8651	88.4824	10.9442	88.0894	0.728	0.0000	0.0000	56,659
2023/08/01	2032	03/08/2023	11.45	Call	Bond Future	2,850.0000	2.8500	2,456.7400	2.4567	(13.799)	0	0	0
2023/08/01	2032	03/08/2023	11.45	Put	Bond Future	0.5300	0.0005	0.2400	0.0002	(54.717)	0	0	7,500
2023/08/01	2032	03/08/2023	12.00	Call	Bond Future	5,415.9100	5.4159	5,022.9400	5.0229	(7.256)	0	0	5,000
2023/08/01	2032	03/08/2023	12.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/01	2032	03/08/2023	11.76	Call	Bond Future	4,309.1400	4.3091	3,916.1700	3.9162	(9.119)	0	0	0
2023/08/01	2032	03/08/2023	11.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/01	2032	03/08/2023	11.50	Call	Bond Future	3,087.4800	3.0875	2,694.3500	2.6944	(12.733)	0	0	11,000
2023/08/01	2032	03/08/2023	11.50	Put	Bond Future	0.2500	0.0003	0.0900	0.0001	(64.000)	0	0	11,000
2023/08/01	2032	03/08/2023	11.75	Call	Bond Future	4,262.5900	4.2626	3,869.6200	3.8696	(9.219)	0	0	0
2023/08/01	2032	03/08/2023	11.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/01	2032	02/11/2023	11.90	Call	Bond Future	5,060.9500	5.0610	4,731.3800	4.7314	(6.512)	0	0	0
2023/08/01	2032	02/11/2023	11.90	Put	Bond Future	587.9100	0.5879	660.2600	0.6603	12.306	0	0	0
2023/08/01	2032	02/11/2023	11.50	Put	Bond Future	997.3200	0.9973	1,110.9400	1.1109	11.393	0	0	500
2023/08/01	2032	02/11/2023	11.24	Call	Bond Future	2,788.5000	2.7885	2,534.6200	2.5346	(9.105)	0	0	0
2023/08/01	2032	02/11/2023	11.24	Put	Bond Future	1,387.0400	1.3870	1,535.0800	1.5351	10.673	0	0	0
2023/08/01	2032	02/11/2023	11.00	Call	Bond Future	2,101.2900	2.1013	1,883.7500	1.8838	(10.353)	0	0	0
2023/08/01	2032	02/11/2023	11.00	Put	Bond Future	1,854.6300	1.8546	2,039.0100	2.0390	9.942	0	0	500
2023/08/01	2032	02/11/2023	11.09	Put	Bond Future	1,666.2800	1.6663	1,836.6000	1.8366	10.222	0	0	0
2023/08/01	2032	02/11/2023	10.58	Put	Bond Future	2,976.8900	2.9769	3,229.8500	3.2299	8.497	0	0	0
2023/08/01	2032	02/11/2023	10.59	Call	Bond Future	1,170.8100	1.1708	1,020.2200	1.0202	(12.862)	0	0	500
2023/08/01	2032	02/11/2023	10.59	Put	Bond Future	2,945.3900	2.9454	3,196.7200	3.1967	8.533	0	0	0
2023/08/01	2032	02/11/2023	10.71	Call	Bond Future	1,409.8800	1.4099	1,239.6100	1.2396	(12.077)	0	0	500
2023/08/01	2032	02/11/2023	10.35	Call	Bond Future	780.8700	0.7809	667.6400	0.6676	(14.500)	0	0	7,750

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/01	2032	02/11/2023			Bond Future	10.9493	86.2588	11.0320	85.8569	0.756	0.0000	0.0000	199,387
2023/08/01	2032	02/11/2023	12.26	Call	Bond Future	6,444.5800	6.4446	6,089.1100	6.0891	(5.516)	0	0	0
2023/08/01	2032	02/11/2023	12.26	Put	Bond Future	358.2800	0.3583	404.7300	0.4047	12.965	0	0	500
2023/08/01	2032	02/11/2023	11.50	Call	Bond Future	3,626.7700	3.6268	3,338.4700	3.3385	(7.949)	0	0	0
2023/08/01	2032	02/11/2023	11.60	Call	Bond Future	3,971.6700	3.9717	3,671.7300	3.6717	(7.552)	0	0	0
2023/08/01	2032	02/11/2023	11.60	Put	Bond Future	876.1900	0.8762	978.1700	0.9782	11.639	0	0	15,500
2023/08/01	2032	02/11/2023	11.78	Call	Bond Future	4,616.5100	4.6165	4,297.8600	4.2979	(6.902)	0	0	0
2023/08/01	2032	02/11/2023	11.78	Put	Bond Future	690.8200	0.6908	774.0900	0.7741	12.054	0	0	500
2023/08/01	2032	02/11/2023	11.23	Call	Bond Future	2,758.0500	2.7581	2,505.6000	2.5056	(9.153)	0	0	0
2023/08/01	2032	02/11/2023	11.23	Put	Bond Future	1,404.3000	1.4043	1,553.7700	1.5538	10.644	0	0	0
2023/08/01	2032	02/11/2023	11.28	Call	Bond Future	2,911.5700	2.9116	2,652.0200	2.6520	(8.914)	0	0	0
2023/08/01	2032	02/11/2023	11.28	Put	Bond Future	1,319.6400	1.3196	1,462.0100	1.4620	10.789	0	0	500
2023/08/01	2032	02/11/2023	11.09	Call	Bond Future	2,348.4100	2.3484	2,116.8100	2.1168	(9.862)	0	0	500
2023/08/01	2032	02/11/2023	11.22	Call	Bond Future	2,727.9100	2.7279	2,476.9000	2.4769	(9.202)	0	0	0
2023/08/01	2032	02/11/2023	11.22	Put	Bond Future	1,421.9000	1.4219	1,572.8100	1.5728	10.613	0	0	0
2023/08/01	2032	02/11/2023	10.58	Call	Bond Future	1,152.2300	1.1522	1,003.2700	1.0033	(12.928)	0	0	500
2023/08/01	2032	02/11/2023	10.71	Put	Bond Future	2,586.4600	2.5865	2,818.1100	2.8181	8.956	0	0	0
2023/08/01	2032	02/11/2023	10.35	Put	Bond Future	3,767.6900	3.7677	4,056.3800	4.0564	7.662	0	0	0
2023/08/01	2032	01/02/2024	12.73	Call	Bond Future	8,317.6600	8.3177	7,966.6000	7.9666	(4.221)	0	0	0
2023/08/01	2032	01/02/2024	12.73	Put	Bond Future	680.6900	0.6807	740.6800	0.7407	8.813	0	0	500
2023/08/01	2032	01/02/2024	11.84	Call	Bond Future	5,202.9200	5.2029	4,908.0200	4.9080	(5.668)	0	0	0
2023/08/01	2032	01/02/2024	11.84	Put	Bond Future	1,441.3300	1.4413	1,557.4800	1.5575	8.059	0	0	0
2023/08/01	2032	01/02/2024	12.50	Call	Bond Future	7,486.1400	7.4861	7,146.6400	7.1466	(4.535)	0	0	0
2023/08/01	2032	01/02/2024	11.09	Call	Bond Future	2,958.6600	2.9587	2,736.8900	2.7369	(7.496)	0	0	500
2023/08/01	2032	01/02/2024	11.09	Put	Bond Future	2,661.8100	2.6618	2,851.0900	2.8511	7.111	0	0	0
2023/08/01	2032	01/02/2024	11.75	Call	Bond Future	4,908.9000	4.9089	4,621.5200	4.6215	(5.854)	0	0	0
2023/08/01	2032	01/02/2024	11.75	Put	Bond Future	1,553.2100	1.5532	1,676.8800	1.6769	7.962	0	0	200
2023/08/01	2032	01/02/2024	11.83	Call	Bond Future	5,169.8300	5.1698	4,875.7400	4.8757	(5.689)	0	0	0
2023/08/01	2032	01/02/2024	11.83	Put	Bond Future	1,453.2100	1.4532	1,570.1700	1.5702	8.048	0	0	0
2023/08/01	2032	01/02/2024	10.59	Call	Bond Future	1,804.1500	1.8041	1,640.3900	1.6404	(9.077)	0	0	500
2023/08/01	2032	01/02/2024	10.78	Call	Bond Future	2,202.7900	2.2028	2,016.6900	2.0167	(8.448)	0	0	200
2023/08/01	2032	01/02/2024	10.01	Call	Bond Future	898.8200	0.8988	798.7800	0.7988	(11.130)	0	0	1,200
2023/08/01	2032	01/02/2024	10.01	Put	Bond Future	5,935.4300	5.9354	6,246.4400	6.2464	5.240	0	0	0
2023/08/01	2032	01/02/2024			Bond Future	11.0276	88.2011	11.1141	87.7901	0.784	0.0000	0.0000	0
2023/08/01	2032	01/02/2024	12.62	Call	Bond Future	7,918.5100	7.9185	7,572.7500	7.5727	(4.366)	0	0	0
2023/08/01	2032	01/02/2024	12.62	Put	Bond Future	747.2000	0.7472	812.4900	0.8125	8.738	0	0	1,200
2023/08/01	2032	01/02/2024	11.85	Call	Bond Future	5,235.8600	5.2359	4,940.1500	4.9401	(5.648)	0	0	0
2023/08/01	2032	01/02/2024	11.85	Put	Bond Future	1,429.3300	1.4293	1,544.6700	1.5447	8.070	0	0	0
2023/08/01	2032	01/02/2024	12.50	Put	Bond Future	827.0400	0.8270	898.5900	0.8986	8.651	0	0	200
2023/08/01	2032	01/02/2024	10.59	Put	Bond Future	3,924.2500	3.9243	4,171.5400	4.1715	6.302	0	0	0
2023/08/01	2032	01/02/2024	10.76	Call	Bond Future	2,158.1500	2.1581	1,974.4000	1.9744	(8.514)	0	0	1,200
2023/08/01	2032	01/02/2024	10.76	Put	Bond Future	3,446.5800	3.4466	3,673.8800	3.6739	6.595	0	0	0
2023/08/01	2032	01/02/2024	10.78	Put	Bond Future	3,394.0600	3.3941	3,619.0100	3.6190	6.628	0	0	0
2023/08/01	2032	02/05/2024	13.18	Call	Bond Future	9,777.5200	9.7775	9,418.8500	9.4188	(3.668)	0	0	0
2023/08/01	2032	02/05/2024	13.18	Put	Bond Future	806.1200	0.8061	867.6400	0.8676	7.632	0	0	500
2023/08/01	2032	02/05/2024	12.90	Call	Bond Future	8,842.5800	8.8426	8,496.6600	8.4967	(3.912)	0	0	0
2023/08/01	2032	02/05/2024	10.65	Call	Bond Future	2,262.6000	2.2626	2,088.2000	2.0882	(7.708)	0	0	1,550
2023/08/01	2032	02/05/2024	10.65	Put	Bond Future	4,446.1700	4.4462	4,691.9600	4.6920	5.528	0	0	0

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2023/08/01	2032	02/05/2024	10.86	Call	Bond Future	2,712.4700	2.7125	2,517.0600	2.5171	(7.204)	0	0	1,000
2023/08/01	2032	02/05/2024	10.86	Put	Bond Future	3,892.4000	3.8924	4,117.1800	4.1172	5.775	0	0	0
2023/08/01	2032	02/05/2024	10.56	Call	Bond Future	2,084.7200	2.0847	1,919.3400	1.9193	(7.933)	0	0	0
2023/08/01	2032	02/05/2024	10.56	Put	Bond Future	4,703.0400	4.7030	4,957.8500	4.9579	5.418	0	0	0
2023/08/01	2032	02/05/2024	10.36	Call	Bond Future	1,728.3900	1.7284	1,582.6700	1.5827	(8.431)	0	0	1,000
2023/08/01	2032	02/05/2024	10.36	Put	Bond Future	5,322.8500	5.3228	5,597.3200	5.5973	5.156	0	0	0
2023/08/01	2032	02/05/2024			Bond Future	11.1110	86.0273	11.2014	85.6071	0.814	0.0000	0.0000	0
2023/08/01	2032	02/05/2024	13.35	Call	Bond Future	10,342.9900	10.3430	9,977.0600	9.9771	(3.538)	0	0	0
2023/08/01	2032	02/05/2024	13.35	Put	Bond Future	690.6500	0.6906	744.9100	0.7449	7.856	0	0	1,550
2023/08/01	2032	02/05/2024	11.09	Call	Bond Future	3,259.5600	3.2596	3,041.6400	3.0416	(6.686)	0	0	500
2023/08/01	2032	02/05/2024	11.09	Put	Bond Future	3,357.3000	3.3573	3,559.5700	3.5596	6.025	0	0	0
2023/08/01	2032	02/05/2024	11.35	Call	Bond Future	3,938.1400	3.9381	3,696.0200	3.6960	(6.148)	0	0	1,550
2023/08/01	2032	02/05/2024	11.35	Put	Bond Future	2,833.6200	2.8336	3,011.6900	3.0117	6.284	0	0	0
2023/08/01	2032	02/05/2024	12.90	Put	Bond Future	1,010.4700	1.0105	1,084.7400	1.0847	7.350	0	0	1,000
2023/08/01	2032	02/05/2024	10.59	Call	Bond Future	2,143.2100	2.1432	1,974.8100	1.9748	(7.857)	0	0	500
2023/08/01	2032	02/05/2024	10.59	Put	Bond Future	4,616.3000	4.6163	4,868.0900	4.8681	5.454	0	0	0
2023/08/01	2032	02/05/2024	10.54	Call	Bond Future	2,046.4300	2.0464	1,883.0500	1.8831	(7.984)	0	0	0
2023/08/01	2032	02/05/2024	10.54	Put	Bond Future	4,761.7400	4.7617	5,018.5500	5.0186	5.393	0	0	0
2023/08/01	2032	02/05/2024	10.55	Call	Bond Future	2,065.5300	2.0655	1,901.1400	1.9011	(7.959)	0	0	0
2023/08/01	2032	02/05/2024	10.55	Put	Bond Future	4,732.3200	4.7323	4,988.1200	4.9881	5.405	0	0	0
2023/08/01	2032	01/08/2024	11.15	Call	Bond Future	3,304.8500	3.3049	3,085.2800	3.0853	(6.644)	0	0	0
2023/08/01	2032	01/08/2024	11.15	Put	Bond Future	3,498.6900	3.4987	3,708.8800	3.7089	6.008	0	0	0
2023/08/01	2032	01/08/2024			Bond Future	11.1925	87.9992	11.2872	87.5694	0.846	0.0000	0.0000	0
2023/08/01	2032	01/08/2024	11.14	Call	Bond Future	3,280.5300	3.2805	3,061.9000	3.0619	(6.664)	0	0	0
2023/08/01	2032	01/08/2024	11.14	Put	Bond Future	3,520.0500	3.5200	3,731.1800	3.7312	5.998	0	0	0
2023/08/01	2032	01/08/2024	11.13	Call	Bond Future	3,256.6600	3.2567	3,038.9600	3.0390	(6.685)	0	0	0
2023/08/01	2032	01/08/2024	11.13	Put	Bond Future	3,541.8900	3.5419	3,753.9500	3.7539	5.987	0	0	0
2023/08/01	2033	03/08/2023			Bond Future	117.9482	117.9482	118.0417	118.0417	0.079	0.0000	0.0000	974
2023/08/01	2033	02/11/2023			Bond Future	119.1380	119.1380	119.2330	119.2330	0.080	0.0000	0.0000	2,258
2023/08/01	2033	01/02/2024			Bond Future	121.8488	121.8488	121.9459	121.9459	0.080	0.0000	0.0000	6,141
2023/08/01	2033	02/05/2024			Bond Future	123.1674	123.1674	123.2679	123.2679	0.082	0.0000	0.0000	0
2023/08/01	2033	01/08/2024			Bond Future	126.0188	126.0188	126.1218	126.1218	0.082	0.0000	0.0000	0
2023/08/01	2037	03/08/2023	12.12	Call	Bond Future	1,431.7000	1.4317	1,056.6400	1.0566	(26.197)	0	0	0
2023/08/01	2037	03/08/2023	12.12	Put	Bond Future	45.7700	0.0458	50.2800	0.0503	9.854	0	0	0
2023/08/01	2037	03/08/2023	12.13	Call	Bond Future	1,480.8200	1.4808	1,104.4400	1.1044	(25.417)	0	0	0
2023/08/01	2037	03/08/2023	12.13	Put	Bond Future	41.1200	0.0411	44.3100	0.0443	7.758	0	0	0
2023/08/01	2037	03/08/2023			Bond Future	11.8658	77.8130	11.9347	77.4334	0.581	0.0000	0.0000	44,673
2023/08/01	2037	03/08/2023	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,730
2023/08/01	2037	03/08/2023	10.30	Put	Bond Future	9,405.4000	9.4054	9,784.9700	9.7850	4.036	0	0	0
2023/08/01	2037	03/08/2023	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,730
2023/08/01	2037	03/08/2023	11.00	Put	Bond Future	5,006.9900	5.0070	5,386.5600	5.3866	7.581	0	0	0
2023/08/01	2037	03/08/2023	12.14	Call	Bond Future	1,530.2800	1.5303	1,152.7900	1.1528	(24.668)	0	0	0
2023/08/01	2037	03/08/2023	12.14	Put	Bond Future	36.8700	0.0369	38.9500	0.0390	5.641	0	0	0
2023/08/01	2037	02/11/2023	12.52	Call	Bond Future	4,205.3800	4.2054	3,927.2600	3.9273	(6.613)	0	0	731
2023/08/01	2037	02/11/2023	12.52	Put	Bond Future	1,272.1300	1.2721	1,382.1800	1.3822	8.651	0	0	0
2023/08/01	2037	02/11/2023	13.89	Call	Bond Future	9,750.5900	9.7506	9,386.6400	9.3866	(3.733)	0	0	0

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2023/08/01	2037	02/11/2023	13.89	Put	Bond Future	243.7000	0.2437	267.9200	0.2679	9.938	0	0	731
2023/08/01	2037	02/11/2023	11.56	Put	Bond Future	3,597.2400	3.5972	3,839.1500	3.8392	6.725	0	0	0
2023/08/01	2037	02/11/2023	11.57	Call	Bond Future	1,366.2800	1.3663	1,218.5000	1.2185	(10.816)	0	0	0
2023/08/01	2037	02/11/2023	11.55	Put	Bond Future	3,632.8500	3.6329	3,876.2800	3.8763	6.701	0	0	0
2023/08/01	2037	02/11/2023			Bond Future	11.9653	79.5183	12.0369	79.1301	0.598	0.0000	0.0000	64,295
2023/08/01	2037	02/11/2023	11.56	Call	Bond Future	1,345.0700	1.3451	1,198.8100	1.1988	(10.874)	0	0	0
2023/08/01	2037	02/11/2023	11.57	Put	Bond Future	3,561.7400	3.5617	3,802.1300	3.8021	6.749	0	0	0
2023/08/01	2037	02/11/2023	12.02	Call	Bond Future	2,526.1200	2.5261	2,310.9400	2.3109	(8.518)	0	0	731
2023/08/01	2037	02/11/2023	12.02	Put	Bond Future	2,229.5700	2.2296	2,402.5600	2.4026	7.759	0	0	0
2023/08/01	2037	02/11/2023	11.55	Call	Bond Future	1,323.9100	1.3239	1,179.1700	1.1792	(10.933)	0	0	0
2023/08/01	2037	01/02/2024	12.93	Call	Bond Future	6,129.5400	6.1295	5,840.1500	5.8401	(4.721)	0	0	0
2023/08/01	2037	01/02/2024	12.93	Put	Bond Future	1,686.4100	1.6864	1,794.0000	1.7940	6.380	0	0	2,500
2023/08/01	2037	01/02/2024	13.93	Put	Bond Future	772.3200	0.7723	825.6200	0.8256	6.901	0	0	2,500
2023/08/01	2037	01/02/2024	12.33	Call	Bond Future	4,087.4200	4.0874	3,848.6000	3.8486	(5.843)	0	0	0
2023/08/01	2037	01/02/2024	12.33	Put	Bond Future	2,678.8200	2.6788	2,836.9800	2.8370	5.904	0	0	0
2023/08/01	2037	01/02/2024	12.09	Put	Bond Future	3,214.6300	3.2146	3,396.8700	3.3969	5.669	0	0	0
2023/08/01	2037	01/02/2024			Bond Future	12.0634	77.0524	12.1378	76.6554	0.617	0.0000	0.0000	76,958
2023/08/01	2037	01/02/2024	13.93	Call	Bond Future	9,885.0900	9.8851	9,541.4100	9.5414	(3.477)	0	0	0
2023/08/01	2037	01/02/2024	12.31	Call	Bond Future	4,024.3600	4.0244	3,787.4700	3.7875	(5.886)	0	0	0
2023/08/01	2037	01/02/2024	12.31	Put	Bond Future	2,720.1100	2.7201	2,880.2000	2.8802	5.885	0	0	0
2023/08/01	2037	01/02/2024	12.32	Call	Bond Future	4,055.8400	4.0558	3,817.9900	3.8180	(5.864)	0	0	0
2023/08/01	2037	01/02/2024	12.32	Put	Bond Future	2,699.3900	2.6994	2,858.5200	2.8585	5.895	0	0	0
2023/08/01	2037	01/02/2024	12.09	Call	Bond Future	3,356.9400	3.3569	3,142.2000	3.1422	(6.397)	0	0	2,500
2023/08/01	2037	02/05/2024	11.44	Call	Bond Future	2,217.6900	2.2177	2,066.8600	2.0669	(6.801)	0	0	0
2023/08/01	2037	02/05/2024	11.44	Put	Bond Future	6,197.6600	6.1977	6,452.6700	6.4527	4.115	0	0	0
2023/08/01	2037	02/05/2024	11.45	Call	Bond Future	2,237.6800	2.2377	2,085.9400	2.0859	(6.781)	0	0	0
2023/08/01	2037	02/05/2024	11.43	Put	Bond Future	6,234.2700	6.2343	6,490.2000	6.4902	4.105	0	0	0
2023/08/01	2037	02/05/2024			Bond Future	12.1677	78.7896	12.2449	78.3838	0.635	0.0000	0.0000	0
2023/08/01	2037	02/05/2024	11.45	Put	Bond Future	6,160.9500	6.1610	6,415.0500	6.4150	4.124	0	0	0
2023/08/01	2037	02/05/2024	11.43	Call	Bond Future	2,197.5500	2.1975	2,047.6400	2.0476	(6.822)	0	0	0
2023/08/01	2037	01/08/2024	12.10	Call	Bond Future	3,982.8000	3.9828	3,774.0000	3.7740	(5.243)	0	0	0
2023/08/01	2037	01/08/2024	12.10	Put	Bond Future	4,890.0200	4.8900	5,096.2900	5.0963	4.218	0	0	0
2023/08/01	2037	01/08/2024	12.09	Call	Bond Future	3,956.6400	3.9566	3,748.6500	3.7487	(5.257)	0	0	0
2023/08/01	2037	01/08/2024	12.09	Put	Bond Future	4,916.6300	4.9166	5,123.7100	5.1237	4.212	0	0	0
2023/08/01	2037	01/08/2024			Bond Future	12.2735	76.3395	12.3538	75.9244	0.655	0.0000	0.0000	0
2023/08/01	2037	01/08/2024	12.11	Call	Bond Future	4,009.0300	4.0090	3,799.4300	3.7994	(5.228)	0	0	0
2023/08/01	2037	01/08/2024	12.11	Put	Bond Future	4,863.5300	4.8635	5,069.0000	5.0690	4.225	0	0	0
2023/08/01	2038	03/08/2023			Bond Future	127.2048	127.2048	127.1994	127.1994	(0.004)	0.0000	0.0000	664
2023/08/01	2038	02/11/2023			Bond Future	130.0242	130.0242	130.0182	130.0182	(0.005)	0.0000	0.0000	4,602
2023/08/01	2038	01/02/2024			Bond Future	130.9719	130.9719	130.9663	130.9663	(0.004)	0.0000	0.0000	0
2023/08/01	2038	02/05/2024			Bond Future	133.9557	133.9557	133.9502	133.9502	(0.004)	0.0000	0.0000	0
2023/08/01	2038	01/08/2024			Bond Future	134.9939	134.9939	134.9918	134.9918	(0.002)	0.0000	0.0000	0
2023/08/01	2040	03/08/2023	12.23	Call	Bond Future	890.3300	0.8903	617.5200	0.6175	(30.641)	0	0	0
2023/08/01	2040	03/08/2023	12.23	Put	Bond Future	171.9000	0.1719	183.4100	0.1834	6.696	0	0	0
2023/08/01	2040	03/08/2023			Bond Future	12.1059	78.2329	12.1548	77.9486	0.404	0.0000	0.0000	16,441
2023/08/01	2040	03/08/2023	12.21	Call	Bond Future	806.2800	0.8063	540.7900	0.5408	(32.928)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/01	2040	03/08/2023	12.21	Put	Bond Future	202.9100	0.2029	221.7400	0.2217	9.280	0	0	0
2023/08/01	2040	03/08/2023	12.22	Call	Bond Future	847.8300	0.8478	578.5100	0.5785	(31.766)	0	0	0
2023/08/01	2040	03/08/2023	12.22	Put	Bond Future	186.9000	0.1869	201.9000	0.2019	8.026	0	0	0
2023/08/01	2040	02/11/2023	12.60	Call	Bond Future	3,842.5200	3.8425	3,643.3200	3.6433	(5.184)	0	0	128
2023/08/01	2040	02/11/2023	12.60	Put	Bond Future	1,642.6900	1.6427	1,734.3000	1.7343	5.577	0	0	0
2023/08/01	2040	02/11/2023	13.64	Call	Bond Future	8,077.3500	8.0774	7,816.7000	7.8167	(3.227)	0	0	0
2023/08/01	2040	02/11/2023	13.64	Put	Bond Future	492.2800	0.4923	522.4400	0.5224	6.127	0	0	128
2023/08/01	2040	02/11/2023	11.60	Put	Bond Future	4,654.7600	4.6548	4,853.7200	4.8537	4.274	0	0	0
2023/08/01	2040	02/11/2023	12.10	Put	Bond Future	2,827.3600	2.8274	2,969.3600	2.9694	5.022	0	0	0
2023/08/01	2040	02/11/2023	11.50	Call	Bond Future	861.9100	0.8619	780.8900	0.7809	(9.400)	0	0	875
2023/08/01	2040	02/11/2023	11.50	Put	Bond Future	5,105.7200	5.1057	5,315.5100	5.3155	4.109	0	0	0
2023/08/01	2040	02/11/2023	11.58	Call	Bond Future	996.0300	0.9960	906.3800	0.9064	(9.001)	0	0	0
2023/08/01	2040	02/11/2023	11.58	Put	Bond Future	4,742.7500	4.7427	4,943.9100	4.9439	4.241	0	0	0
2023/08/01	2040	02/11/2023	11.59	Call	Bond Future	1,013.6400	1.0136	922.8900	0.9229	(8.953)	0	0	0
2023/08/01	2040	02/11/2023			Bond Future	12.2084	79.9474	12.2592	79.6566	0.416	0.0000	0.0000	35,437
2023/08/01	2040	02/11/2023	12.97	Call	Bond Future	5,268.3800	5.2684	5,040.7700	5.0408	(4.320)	0	0	0
2023/08/01	2040	02/11/2023	12.97	Put	Bond Future	1,079.1400	1.0791	1,142.3400	1.1423	5.857	0	0	875
2023/08/01	2040	02/11/2023	11.60	Call	Bond Future	1,031.5800	1.0316	939.7300	0.9397	(8.904)	0	0	0
2023/08/01	2040	02/11/2023	11.80	Call	Bond Future	1,433.6000	1.4336	1,319.1400	1.3191	(7.984)	0	0	128
2023/08/01	2040	02/11/2023	11.80	Put	Bond Future	3,837.1900	3.8372	4,013.5400	4.0135	4.596	0	0	0
2023/08/01	2040	02/11/2023	12.10	Call	Bond Future	2,200.4100	2.2004	2,051.6000	2.0516	(6.763)	0	0	875
2023/08/01	2040	02/11/2023	11.59	Put	Bond Future	4,698.5500	4.6986	4,898.6100	4.8986	4.258	0	0	0
2023/08/01	2040	01/02/2024	12.33	Call	Bond Future	3,561.9700	3.5620	3,397.5000	3.3975	(4.617)	0	0	0
2023/08/01	2040	01/02/2024	12.33	Put	Bond Future	3,447.6100	3.4476	3,580.6100	3.5806	3.858	0	0	0
2023/08/01	2040	01/02/2024	12.34	Call	Bond Future	3,592.5500	3.5925	3,427.3000	3.4273	(4.600)	0	0	0
2023/08/01	2040	01/02/2024	12.34	Put	Bond Future	3,421.7600	3.4218	3,553.9800	3.5540	3.864	0	0	0
2023/08/01	2040	01/02/2024			Bond Future	12.3098	77.2408	12.3625	76.9433	0.428	0.0000	0.0000	93,216
2023/08/01	2040	01/02/2024	12.35	Call	Bond Future	3,623.4600	3.6235	3,457.4400	3.4574	(4.582)	0	0	0
2023/08/01	2040	01/02/2024	12.35	Put	Bond Future	3,396.3000	3.3963	3,527.7500	3.5277	3.870	0	0	0
2023/08/01	2040	02/05/2024	11.60	Call	Bond Future	2,133.1100	2.1331	2,023.8700	2.0239	(5.121)	0	0	0
2023/08/01	2040	02/05/2024	11.61	Call	Bond Future	2,153.4600	2.1535	2,043.5100	2.0435	(5.106)	0	0	0
2023/08/01	2040	02/05/2024	11.62	Put	Bond Future	6,824.5400	6.8245	7,017.9400	7.0179	2.834	0	0	0
2023/08/01	2040	02/05/2024			Bond Future	12.4168	78.9821	12.4715	78.6781	0.441	0.0000	0.0000	0
2023/08/01	2040	02/05/2024	11.60	Put	Bond Future	6,906.0400	6.9060	7,100.8400	7.1008	2.821	0	0	0
2023/08/01	2040	02/05/2024	11.61	Put	Bond Future	6,865.2000	6.8652	7,059.2900	7.0593	2.827	0	0	0
2023/08/01	2040	02/05/2024	11.62	Call	Bond Future	2,173.9100	2.1739	2,063.2700	2.0633	(5.089)	0	0	0
2023/08/01	2040	01/08/2024	12.34	Call	Bond Future	3,960.5500	3.9606	3,803.2000	3.8032	(3.973)	0	0	0
2023/08/01	2040	01/08/2024	12.34	Put	Bond Future	4,989.2400	4.9892	5,142.8200	5.1428	3.078	0	0	0
2023/08/01	2040	01/08/2024			Bond Future	12.5255	76.2860	12.5823	75.9751	0.454	0.0000	0.0000	0
2023/08/01	2040	01/08/2024	12.32	Call	Bond Future	3,905.6100	3.9056	3,749.5400	3.7495	(3.996)	0	0	0
2023/08/01	2040	01/08/2024	12.32	Put	Bond Future	5,046.4900	5.0465	5,201.3500	5.2013	3.069	0	0	0
2023/08/01	2040	01/08/2024	12.33	Call	Bond Future	3,932.8900	3.9329	3,776.1800	3.7762	(3.985)	0	0	0
2023/08/01	2040	01/08/2024	12.33	Put	Bond Future	5,017.6400	5.0176	5,171.8600	5.1719	3.074	0	0	0
2023/08/01	2044	03/08/2023	12.00	Call	Bond Future	92.9900	0.0930	25.9100	0.0259	(72.137)	0	0	0
2023/08/01	2044	03/08/2023	12.00	Put	Bond Future	1,134.8400	1.1348	1,324.4700	1.3245	16.710	0	0	4,754
2023/08/01	2044	03/08/2023	12.15	Call	Bond Future	359.7400	0.3597	184.4700	0.1845	(48.721)	0	0	0
2023/08/01	2044	03/08/2023	12.15	Put	Bond Future	510.6200	0.5106	592.0600	0.5921	15.949	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/01	2044	03/08/2023	12.16	Call	Bond Future	386.8300	0.3868	204.3500	0.2043	(47.173)	0	0	0
2023/08/01	2044	03/08/2023	12.16	Put	Bond Future	478.9400	0.4789	553.1700	0.5532	15.499	0	0	0
2023/08/01	2044	03/08/2023			Bond Future	12.1757	74.5501	12.2196	74.2934	0.361	0.0000	0.0000	15,532
2023/08/01	2044	03/08/2023	11.75	Call	Bond Future	2.4300	0.0024	0.1000	0.0001	(95.885)	0	0	4,553
2023/08/01	2044	03/08/2023	11.75	Put	Bond Future	2,569.3900	2.5694	2,823.7700	2.8238	9.900	0	0	3,076
2023/08/01	2044	03/08/2023	12.17	Call	Bond Future	415.1600	0.4152	225.6500	0.2257	(45.647)	0	0	0
2023/08/01	2044	03/08/2023	12.17	Put	Bond Future	448.5800	0.4486	515.7800	0.5158	14.981	0	0	0
2023/08/01	2044	03/08/2023	12.50	Call	Bond Future	1,882.3100	1.8823	1,617.8400	1.6178	(14.050)	0	0	0
2023/08/01	2044	03/08/2023	12.50	Put	Bond Future	21.7600	0.0218	14.0000	0.0140	(35.662)	0	0	9,106
2023/08/01	2044	02/11/2023	11.57	Call	Bond Future	892.7200	0.8927	817.1000	0.8171	(8.471)	0	0	0
2023/08/01	2044	02/11/2023	11.57	Put	Bond Future	5,162.9100	5.1629	5,349.9500	5.3500	3.623	0	0	0
2023/08/01	2044	02/11/2023			Bond Future	12.2749	76.1840	12.3205	75.9213	0.371	0.0000	0.0000	51,045
2023/08/01	2044	02/11/2023	11.55	Call	Bond Future	860.4000	0.8604	786.7100	0.7867	(8.565)	0	0	0
2023/08/01	2044	02/11/2023	11.55	Put	Bond Future	5,257.6800	5.2577	5,446.6500	5.4466	3.594	0	0	0
2023/08/01	2044	02/11/2023	11.56	Call	Bond Future	876.4600	0.8765	801.8100	0.8018	(8.517)	0	0	0
2023/08/01	2044	02/11/2023	11.56	Put	Bond Future	5,210.1500	5.2101	5,398.1600	5.3982	3.609	0	0	0
2023/08/01	2044	01/02/2024	12.29	Call	Bond Future	3,319.6400	3.3196	3,176.6500	3.1767	(4.307)	0	0	0
2023/08/01	2044	01/02/2024	12.29	Put	Bond Future	3,794.6200	3.7946	3,920.2300	3.9202	3.310	0	0	0
2023/08/01	2044	01/02/2024			Bond Future	12.3729	73.5178	12.4202	73.2492	0.382	0.0000	0.0000	31,797
2023/08/01	2044	01/02/2024	12.27	Call	Bond Future	3,260.6000	3.2606	3,119.0400	3.1190	(4.342)	0	0	0
2023/08/01	2044	01/02/2024	12.27	Put	Bond Future	3,850.9200	3.8509	3,977.9600	3.9780	3.299	0	0	0
2023/08/01	2044	01/02/2024	12.28	Call	Bond Future	3,289.9600	3.2900	3,147.6800	3.1477	(4.325)	0	0	0
2023/08/01	2044	01/02/2024	12.28	Put	Bond Future	3,822.5700	3.8226	3,948.8900	3.9489	3.305	0	0	0
2023/08/01	2044	02/05/2024	11.67	Call	Bond Future	2,217.1100	2.2171	2,115.9400	2.1159	(4.563)	0	0	0
2023/08/01	2044	02/05/2024	11.67	Put	Bond Future	6,989.8200	6.9898	7,163.2000	7.1632	2.480	0	0	0
2023/08/01	2044	02/05/2024			Bond Future	12.4759	75.1752	12.5250	74.9006	0.393	0.0000	0.0000	0
2023/08/01	2044	02/05/2024	11.65	Call	Bond Future	2,175.4900	2.1755	2,075.5800	2.0756	(4.593)	0	0	0
2023/08/01	2044	02/05/2024	11.65	Put	Bond Future	7,073.1600	7.0732	7,247.8000	7.2478	2.469	0	0	0
2023/08/01	2044	02/05/2024	11.66	Call	Bond Future	2,196.2400	2.1962	2,095.7100	2.0957	(4.577)	0	0	0
2023/08/01	2044	02/05/2024	11.66	Put	Bond Future	7,031.3900	7.0314	7,205.4100	7.2054	2.475	0	0	0
2023/08/01	2044	01/08/2024	12.28	Call	Bond Future	3,939.1200	3.9391	3,800.6200	3.8006	(3.516)	0	0	0
2023/08/01	2044	01/08/2024	12.28	Put	Bond Future	5,634.1000	5.6341	5,776.3600	5.7764	2.525	0	0	0
2023/08/01	2044	01/08/2024	12.29	Call	Bond Future	3,966.0100	3.9660	3,826.9500	3.8269	(3.506)	0	0	0
2023/08/01	2044	01/08/2024	12.29	Put	Bond Future	5,603.5200	5.6035	5,745.2200	5.7452	2.529	0	0	0
2023/08/01	2044	01/08/2024			Bond Future	12.5804	72.5169	12.6313	72.2362	0.405	0.0000	0.0000	0
2023/08/01	2044	01/08/2024	12.30	Call	Bond Future	3,992.9900	3.9930	3,853.3700	3.8534	(3.497)	0	0	0
2023/08/01	2044	01/08/2024	12.30	Put	Bond Future	5,573.0900	5.5731	5,714.2300	5.7142	2.533	0	0	0
2023/08/01	2046	03/08/2023			Bond Future	112.1764	112.1764	112.6930	112.6930	0.461	0.0000	0.0000	10,131
2023/08/01	2046	02/11/2023			Bond Future	112.5741	112.5741	113.1017	113.1017	0.469	0.0000	0.0000	16,070
2023/08/01	2046	01/02/2024			Bond Future	115.1355	115.1355	115.6751	115.6751	0.469	0.0000	0.0000	0
2023/08/01	2046	02/05/2024			Bond Future	115.6170	115.6170	116.1713	116.1713	0.479	0.0000	0.0000	0
2023/08/01	2046	01/08/2024			Bond Future	118.2932	118.2932	118.8605	118.8605	0.480	0.0000	0.0000	0
2023/08/01	2050	03/08/2023			Bond Future	112.1024	112.1024	111.9038	111.9038	(0.177)	0.0000	0.0000	9,124
2023/08/01	2050	02/11/2023			Bond Future	114.5871	114.5871	114.3839	114.3839	(0.177)	0.0000	0.0000	14,011
2023/08/01	2050	01/02/2024			Bond Future	114.9547	114.9547	114.7468	114.7468	(0.181)	0.0000	0.0000	0
2023/08/01	2050	02/05/2024			Bond Future	117.5736	117.5736	117.3611	117.3611	(0.181)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/01	2050	01/08/2024			Bond Future	117.9962	117.9962	117.7818	117.7818	(0.182)	0.0000	0.0000	0
2023/08/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/01	AL37	03/08/2023			Index Future	892.3940	892.3940	889.2260	889.2260	(0.355)	0.0000	0.0000	0
2023/08/01	AL37	02/11/2023			Index Future	911.9450	911.9450	908.7030	908.7030	(0.356)	0.0000	0.0000	0
2023/08/01	AL37	01/02/2024			Index Future	932.4770	932.4770	929.1610	929.1610	(0.356)	0.0000	0.0000	0
2023/08/01	AL37	02/05/2024			Index Future	953.5150	953.5150	950.1260	950.1260	(0.355)	0.0000	0.0000	0
2023/08/01	AL37	01/08/2024			Index Future	975.3890	975.3890	971.9230	971.9230	(0.355)	0.0000	0.0000	0
2023/08/01	AL7T	03/08/2023			Index Future	1,024.5940	1,024.5940	1,020.1720	1,020.1720	(0.432)	0.0000	0.0000	0
2023/08/01	AL7T	02/11/2023			Index Future	1,047.0410	1,047.0410	1,042.5180	1,042.5180	(0.432)	0.0000	0.0000	0
2023/08/01	AL7T	01/02/2024			Index Future	1,070.6140	1,070.6140	1,065.9890	1,065.9890	(0.432)	0.0000	0.0000	0
2023/08/01	AL7T	02/05/2024			Index Future	1,094.7690	1,094.7690	1,090.0410	1,090.0410	(0.432)	0.0000	0.0000	0
2023/08/01	AL7T	01/08/2024			Index Future	1,119.8830	1,119.8830	1,115.0480	1,115.0480	(0.432)	0.0000	0.0000	0
2023/08/01	ALBI	03/08/2023			Index Future	893.9260	893.9260	890.4560	890.4560	(0.388)	0.0000	0.0000	1
2023/08/01	ALBI	02/11/2023			Index Future	913.5110	913.5110	909.9610	909.9610	(0.389)	0.0000	0.0000	106
2023/08/01	ALBI	01/02/2024			Index Future	934.0780	934.0780	930.4470	930.4470	(0.389)	0.0000	0.0000	0
2023/08/01	ALBI	02/05/2024			Index Future	955.1520	955.1520	951.4410	951.4410	(0.389)	0.0000	0.0000	0
2023/08/01	ALBI	01/08/2024			Index Future	977.0630	977.0630	973.2680	973.2680	(0.388)	0.0000	0.0000	0
2023/08/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2023/08/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/08/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/01	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/01	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/01	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/01	ES33	03/08/2023			Bond Future	12.3275	75.4905	12.4011	75.1547	0.597	0.0000	0.0000	350
2023/08/01	ES33	02/11/2023			Bond Future	12.4583	73.3654	12.5352	73.0218	0.617	0.0000	0.0000	0
2023/08/01	ES33	01/02/2024			Bond Future	12.5897	75.0348	12.6699	74.6834	0.637	0.0000	0.0000	0
2023/08/01	ES33	02/05/2024			Bond Future	12.7246	72.9440	12.8083	72.5845	0.657	0.0000	0.0000	0
2023/08/01	ES33	01/08/2024			Bond Future	12.8592	74.6317	12.9465	74.2640	0.679	0.0000	0.0000	0
2023/08/01	ES42	03/08/2023			Bond Future	12.7871	72.1758	12.8358	71.9202	0.380	0.0000	0.0000	4,000
2023/08/01	ES42	02/11/2023			Bond Future	12.9124	69.5121	12.9630	69.2505	0.392	0.0000	0.0000	0
2023/08/01	ES42	01/02/2024			Bond Future	13.0320	71.0939	13.0846	70.8264	0.404	0.0000	0.0000	0
2023/08/01	ES42	02/05/2024			Bond Future	13.1592	68.4504	13.2139	68.1769	0.416	0.0000	0.0000	0
2023/08/01	ES42	01/08/2024			Bond Future	13.2839	70.0335	13.3407	69.7537	0.428	0.0000	0.0000	0
2023/08/01	GOVI	03/08/2023	837.21	Call	GOVI	439,170.0000	43.9170	404,550.0000	40.4550	(7.883)	0	0	0
2023/08/01	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	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
2023/08/01	GOVI	03/08/2023	837.22	Call	GOVI	439,070.0000	43.9070	404,450.0000	40.4450	(7.885)	0	0	0
2023/08/01	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/01	GOVI	03/08/2023			GOVI	881.1270	881.1270	877.6650	877.6650	(0.393)	0.0000	0.0000	13
2023/08/01	GOVI	03/08/2023	837.23	Call	GOVI	438,970.0000	43.8970	404,350.0000	40.4350	(7.887)	0	0	0
2023/08/01	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/01	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/01	GOVI	02/11/2023	885.82	Call	GOVI	146,100.0000	14.6100	110,690.0000	11.0690	(24.237)	0	0	0
2023/08/01	GOVI	02/11/2023			GOVI	900.4300	900.4300	896.8890	896.8890	(0.393)	0.0000	0.0000	825
2023/08/01	GOVI	02/11/2023	885.80	Call	GOVI	146,300.0000	14.6300	110,890.0000	11.0890	(24.204)	0	0	0
2023/08/01	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/01	GOVI	02/11/2023	885.81	Call	GOVI	146,200.0000	14.6200	110,790.0000	11.0790	(24.220)	0	0	0
2023/08/01	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/01	GOVI	01/02/2024	880.00	Call	GOVI	407,030.0000	40.7030	370,820.0000	37.0820	(8.896)	0	0	0
2023/08/01	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/01	GOVI	01/02/2024			GOVI	920.7030	920.7030	917.0820	917.0820	(0.393)	0.0000	0.0000	0
2023/08/01	GOVI	01/02/2024	879.98	Call	GOVI	407,230.0000	40.7230	371,020.0000	37.1020	(8.892)	0	0	0
2023/08/01	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/01	GOVI	01/02/2024	879.99	Call	GOVI	407,130.0000	40.7130	370,920.0000	37.0920	(8.894)	0	0	0
2023/08/01	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/01	GOVI	02/05/2024	950.97	Put	GOVI	94,940.0000	9.4940	131,960.0000	13.1960	38.993	0	0	0
2023/08/01	GOVI	02/05/2024	950.98	Put	GOVI	95,040.0000	9.5040	132,060.0000	13.2060	38.952	0	0	0
2023/08/01	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/01	GOVI	02/05/2024			GOVI	941.4760	941.4760	937.7740	937.7740	(0.393)	0.0000	0.0000	0
2023/08/01	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/01	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/01	GOVI	02/05/2024	950.99	Put	GOVI	95,140.0000	9.5140	132,160.0000	13.2160	38.911	0	0	0
2023/08/01	GOVI	01/08/2024	943.39	Call	GOVI	196,830.0000	19.6830	158,980.0000	15.8980	(19.230)	0	0	0
2023/08/01	GOVI	01/08/2024	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/01	GOVI	01/08/2024			GOVI	963.0730	963.0730	959.2880	959.2880	(0.393)	0.0000	0.0000	0
2023/08/01	GOVI	01/08/2024	943.37	Call	GOVI	197,030.0000	19.7030	159,180.0000	15.9180	(19.210)	0	0	0
2023/08/01	GOVI	01/08/2024	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/01	GOVI	01/08/2024	943.38	Call	GOVI	196,930.0000	19.6930	159,080.0000	15.9080	(19.220)	0	0	0
2023/08/01	GOVI	01/08/2024	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/08/01	IGOV	03/08/2023			Index Future	328.3150	328.3150	328.5360	328.5360	0.067	0.0000	0.0000	168
2023/08/01	IGOV	02/11/2023			Index Future	335.5900	335.5900	335.8140	335.8140	0.067	0.0000	0.0000	515
2023/08/01	IGOV	01/02/2024			Index Future	343.2250	343.2250	343.4540	343.4540	0.067	0.0000	0.0000	0
2023/08/01	IGOV	02/05/2024			Index Future	351.0470	351.0470	351.2820	351.2820	0.067	0.0000	0.0000	0
2023/08/01	IGOV	01/08/2024			Index Future	359.1760	359.1760	359.4170	359.4170	0.067	0.0000	0.0000	0
2023/08/01	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/08/01	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/08/01	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/08/01	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/08/01	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0

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2023/08/01	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/08/01	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/08/01	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/08/01	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/08/01	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/08/01	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/08/01	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/08/01	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/08/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/08/01	JBAF	16/08/2023			Jibar Tradeable Future	8.4400	91.5600	8.4400	91.5600	0.000	0.0000	0.0000	0
2023/08/01	JBAF	20/09/2023			Jibar Tradeable Future	8.4450	91.5550	8.4600	91.5400	0.178	0.0000	0.0000	0
2023/08/01	JBAF	18/10/2023			Jibar Tradeable Future	8.4850	91.5150	8.5000	91.5000	0.177	0.0000	0.0000	0
2023/08/01	JBAF	15/11/2023			Jibar Tradeable Future	8.4950	91.5050	8.5200	91.4800	0.294	0.0000	0.0000	0
2023/08/01	JBAF	20/12/2023			Jibar Tradeable Future	8.4950	91.5050	8.5200	91.4800	0.294	0.0000	0.0000	0
2023/08/01	JBAF	17/01/2024			Jibar Tradeable Future	8.4700	91.5300	8.5050	91.4950	0.413	0.0000	0.0000	0
2023/08/01	JBAF	20/03/2024			Jibar Tradeable Future	8.4150	91.5850	8.4500	91.5500	0.416	0.0000	0.0000	0
2023/08/01	JBAF	19/06/2024			Jibar Tradeable Future	8.2550	91.7450	8.3050	91.6950	0.606	0.0000	0.0000	0
2023/08/01	JBAF	18/09/2024			Jibar Tradeable Future	8.1500	91.8500	8.2000	91.8000	0.613	0.0000	0.0000	0
2023/08/01	JBAF	18/12/2024			Jibar Tradeable Future	7.9750	92.0250	8.0250	91.9750	0.627	0.0000	0.0000	0
2023/08/01	JBAF	19/03/2025			Jibar Tradeable Future	7.8900	92.1100	7.9550	92.0450	0.824	0.0000	0.0000	0
2023/08/01	JBAF	18/06/2025			Jibar Tradeable Future	7.8700	92.1300	7.9000	92.1000	0.381	0.0000	0.0000	0
2023/08/01	R035	03/08/2023	12.00	Call	Bond Future	2,628.1600	2.6282	2,273.3800	2.2734	(13.499)	0	0	0
2023/08/01	R035	03/08/2023	12.00	Put	Bond Future	2.0400	0.0020	1.0200	0.0010	(50.000)	0	0	0
2023/08/01	R035	03/08/2023	12.50	Call	Bond Future	5,215.7800	5.2158	4,862.0200	4.8620	(6.782)	0	0	5,000
2023/08/01	R035	03/08/2023			Bond Future	11.5157	87.2212	11.5797	86.8674	0.556	0.0000	0.0000	27,765
2023/08/01	R035	03/08/2023	11.75	Call	Bond Future	1,336.6200	1.3366	987.0300	0.9870	(26.155)	0	0	0
2023/08/01	R035	03/08/2023	11.75	Put	Bond Future	51.3100	0.0513	55.4800	0.0555	8.127	0	0	4,870
2023/08/01	R035	03/08/2023	11.98	Call	Bond Future	2,522.7500	2.5228	2,167.7400	2.1677	(14.072)	0	0	0
2023/08/01	R035	03/08/2023	11.98	Put	Bond Future	2.7400	0.0027	1.4900	0.0015	(45.620)	0	0	0
2023/08/01	R035	03/08/2023	11.99	Call	Bond Future	2,575.4600	2.5755	2,220.5600	2.2206	(13.780)	0	0	0
2023/08/01	R035	03/08/2023	11.99	Put	Bond Future	2.3700	0.0024	1.2300	0.0012	(48.101)	0	0	0
2023/08/01	R035	03/08/2023	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/01	R035	02/11/2023	12.85	Call	Bond Future	6,921.9500	6.9220	6,609.2100	6.6092	(4.518)	0	0	0
2023/08/01	R035	02/11/2023	12.85	Put	Bond Future	561.4800	0.5615	610.5800	0.6106	8.745	0	0	400
2023/08/01	R035	02/11/2023	13.59	Call	Bond Future	10,059.0600	10.0591	9,717.1600	9.7172	(3.399)	0	0	0
2023/08/01	R035	02/11/2023	13.59	Put	Bond Future	214.8500	0.2148	234.7900	0.2348	9.281	0	0	731
2023/08/01	R035	02/11/2023	11.12	Call	Bond Future	1,164.5200	1.1645	1,039.9800	1.0400	(10.695)	0	0	400
2023/08/01	R035	02/11/2023	11.41	Call	Bond Future	1,812.3900	1.8124	1,646.7100	1.6467	(9.142)	0	0	0
2023/08/01	R035	02/11/2023	11.41	Put	Bond Future	2,942.8400	2.9428	3,139.0000	3.1390	6.666	0	0	0
2023/08/01	R035	02/11/2023	11.42	Call	Bond Future	1,837.6200	1.8376	1,670.5300	1.6705	(9.093)	0	0	0
2023/08/01	R035	02/11/2023	11.42	Put	Bond Future	2,912.5600	2.9126	3,107.3100	3.1073	6.687	0	0	0
2023/08/01	R035	02/11/2023			Bond Future	11.6155	84.6226	11.6821	84.2608	0.573	0.0000	0.0000	164,115
2023/08/01	R035	02/11/2023	11.43	Call	Bond Future	1,863.2200	1.8632	1,694.7200	1.6947	(9.043)	0	0	0
2023/08/01	R035	02/11/2023	11.43	Put	Bond Future	2,882.6900	2.8827	3,076.0300	3.0760	6.707	0	0	0
2023/08/01	R035	02/11/2023	11.74	Call	Bond Future	2,746.9000	2.7469	2,536.2800	2.5363	(7.668)	0	0	731

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/01	R035	02/11/2023	11.74	Put	Bond Future	2,072.1300	2.0721	2,223.3500	2.2234	7.298	0	0	0
2023/08/01	R035	02/11/2023	12.24	Call	Bond Future	4,481.0100	4.4810	4,213.9800	4.2140	(5.959)	0	0	731
2023/08/01	R035	02/11/2023	12.24	Put	Bond Future	1,173.5100	1.1735	1,268.3200	1.2683	8.079	0	0	0
2023/08/01	R035	02/11/2023	11.12	Put	Bond Future	3,927.5500	3.9275	4,164.8500	4.1649	6.042	0	0	0
2023/08/01	R035	02/11/2023	10.62	Call	Bond Future	447.6800	0.4477	385.5200	0.3855	(13.885)	0	0	400
2023/08/01	R035	02/11/2023	10.62	Put	Bond Future	6,131.0300	6.1310	6,430.7100	6.4307	4.888	0	0	0
2023/08/01	R035	01/02/2024	11.12	Put	Bond Future	5,002.7500	5.0027	5,237.9100	5.2379	4.701	0	0	0
2023/08/01	R035	01/02/2024	12.18	Put	Bond Future	2,222.3700	2.2224	2,352.1400	2.3521	5.839	0	0	0
2023/08/01	R035	01/02/2024	12.19	Call	Bond Future	4,696.9500	4.6969	4,455.8000	4.4558	(5.134)	0	0	0
2023/08/01	R035	01/02/2024	12.19	Put	Bond Future	2,204.7900	2.2048	2,333.7100	2.3337	5.847	0	0	0
2023/08/01	R035	01/02/2024	10.62	Call	Bond Future	925.2300	0.9252	839.0700	0.8391	(9.312)	0	0	400
2023/08/01	R035	01/02/2024	10.62	Put	Bond Future	7,083.0100	7.0830	7,366.9200	7.3669	4.008	0	0	0
2023/08/01	R035	01/02/2024			Bond Future	11.7142	86.5281	11.7836	86.1580	0.592	0.0000	0.0000	0
2023/08/01	R035	01/02/2024	12.20	Call	Bond Future	4,730.7300	4.7307	4,488.7400	4.4887	(5.115)	0	0	0
2023/08/01	R035	01/02/2024	12.20	Put	Bond Future	2,187.3400	2.1873	2,315.4200	2.3154	5.856	0	0	0
2023/08/01	R035	01/02/2024	13.46	Call	Bond Future	9,438.9300	9.4389	9,121.2300	9.1212	(3.366)	0	0	0
2023/08/01	R035	01/02/2024	13.46	Put	Bond Future	793.6200	0.7936	845.9900	0.8460	6.599	0	0	400
2023/08/01	R035	01/02/2024	11.12	Call	Bond Future	1,735.2700	1.7353	1,600.3600	1.6004	(7.775)	0	0	400
2023/08/01	R035	01/02/2024	12.18	Call	Bond Future	4,663.2400	4.6632	4,422.9400	4.4229	(5.153)	0	0	0
2023/08/01	R035	02/05/2024	11.20	Call	Bond Future	2,377.0400	2.3770	2,227.5900	2.2276	(6.287)	0	0	0
2023/08/01	R035	02/05/2024	11.20	Put	Bond Future	5,668.2700	5.6683	5,897.1000	5.8971	4.037	0	0	0
2023/08/01	R035	02/05/2024	11.19	Call	Bond Future	2,356.3000	2.3563	2,207.7200	2.2077	(6.306)	0	0	0
2023/08/01	R035	02/05/2024	11.19	Put	Bond Future	5,703.1000	5.7031	5,932.8000	5.9328	4.028	0	0	0
2023/08/01	R035	02/05/2024			Bond Future	11.8089	83.9656	11.8810	83.5873	0.611	0.0000	0.0000	0
2023/08/01	R035	02/05/2024	11.21	Call	Bond Future	2,398.1600	2.3982	2,247.8400	2.2478	(6.268)	0	0	0
2023/08/01	R035	02/05/2024	11.21	Put	Bond Future	5,633.8800	5.6339	5,861.8400	5.8618	4.046	0	0	0
2023/08/01	R035	01/08/2024	11.80	Call	Bond Future	3,960.7400	3.9607	3,762.5900	3.7626	(5.003)	0	0	0
2023/08/01	R035	01/08/2024	11.80	Put	Bond Future	4,485.2300	4.4852	4,673.9700	4.6740	4.208	0	0	0
2023/08/01	R035	01/08/2024	11.81	Call	Bond Future	3,987.6500	3.9876	3,788.7200	3.7887	(4.989)	0	0	0
2023/08/01	R035	01/08/2024	11.79	Put	Bond Future	4,510.5800	4.5106	4,700.0900	4.7001	4.201	0	0	0
2023/08/01	R035	01/08/2024			Bond Future	11.9010	85.8904	11.9762	85.5035	0.631	0.0000	0.0000	0
2023/08/01	R035	01/08/2024	11.81	Put	Bond Future	4,460.0200	4.4600	4,647.9800	4.6480	4.214	0	0	0
2023/08/01	R035	01/08/2024	11.79	Call	Bond Future	3,933.9300	3.9339	3,736.5500	3.7365	(5.017)	0	0	0
2023/08/01	R053	03/08/2023	12.72	Call	Bond Future	4,732.3500	4.7324	4,392.3900	4.3924	(7.184)	0	0	0
2023/08/01	R053	03/08/2023	12.72	Put	Bond Future	0.5800	0.0006	0.1000	0.0001	(82.759)	0	0	0
2023/08/01	R053	03/08/2023			Bond Future	12.0808	100.4378	12.1247	100.0983	0.364	0.0000	0.0000	0
2023/08/01	R053	03/08/2023	12.70	Call	Bond Future	4,591.0700	4.5911	4,250.9600	4.2510	(7.408)	0	0	0
2023/08/01	R053	03/08/2023	12.70	Put	Bond Future	0.7800	0.0008	0.1500	0.0002	(80.769)	0	0	0
2023/08/01	R053	03/08/2023	12.71	Call	Bond Future	4,661.7500	4.6618	4,321.7200	4.3217	(7.294)	0	0	0
2023/08/01	R053	03/08/2023	12.71	Put	Bond Future	0.6700	0.0007	0.1200	0.0001	(82.090)	0	0	0
2023/08/01	R053	02/11/2023	12.81	Call	Bond Future	6,354.7800	6.3548	6,092.6600	6.0927	(4.125)	0	0	0
2023/08/01	R053	02/11/2023	12.81	Put	Bond Future	1,748.7400	1.7487	1,833.9800	1.8340	4.874	0	0	0
2023/08/01	R053	02/11/2023	12.82	Call	Bond Future	6,405.4700	6.4055	6,142.5000	6.1425	(4.105)	0	0	0
2023/08/01	R053	02/11/2023	12.82	Put	Bond Future	1,729.8000	1.7298	1,814.1900	1.8142	4.879	0	0	0
2023/08/01	R053	02/11/2023			Bond Future	12.1787	96.7733	12.2243	96.4260	0.375	0.0000	0.0000	5,189
2023/08/01	R053	02/11/2023	12.83	Call	Bond Future	6,456.2600	6.4563	6,192.4600	6.1925	(4.086)	0	0	0
2023/08/01	R053	02/11/2023	12.83	Put	Bond Future	1,711.0500	1.7110	1,794.6100	1.7946	4.884	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/01	R053	01/02/2024	12.92	Call	Bond Future	7,637.5900	7.6376	7,388.9700	7.3890	(3.255)	0	0	0
2023/08/01	R053	01/02/2024	12.93	Call	Bond Future	7,684.5700	7.6846	7,435.2800	7.4353	(3.244)	0	0	0
2023/08/01	R053	01/02/2024	12.94	Put	Bond Future	2,938.9700	2.9390	3,044.2600	3.0443	3.583	0	0	0
2023/08/01	R053	01/02/2024			Bond Future	12.2720	98.9525	12.3194	98.5973	0.386	0.0000	0.0000	0
2023/08/01	R053	01/02/2024	12.92	Put	Bond Future	2,981.8900	2.9819	3,088.5200	3.0885	3.576	0	0	0
2023/08/01	R053	01/02/2024	12.93	Put	Bond Future	2,960.3500	2.9604	3,066.3100	3.0663	3.579	0	0	0
2023/08/01	R053	01/02/2024	12.94	Call	Bond Future	7,731.6200	7.7316	7,481.6600	7.4817	(3.233)	0	0	0
2023/08/01	R053	02/05/2024	13.02	Put	Bond Future	3,995.4900	3.9955	4,113.5900	4.1136	2.956	0	0	0
2023/08/01	R053	02/05/2024	13.03	Put	Bond Future	3,972.3600	3.9724	4,089.8700	4.0899	2.958	0	0	0
2023/08/01	R053	02/05/2024	13.04	Call	Bond Future	8,691.1200	8.6911	8,444.9800	8.4450	(2.832)	0	0	0
2023/08/01	R053	02/05/2024			Bond Future	12.3692	95.3178	12.4184	94.9548	0.397	0.0000	0.0000	0
2023/08/01	R053	02/05/2024	13.02	Call	Bond Future	8,601.9800	8.6020	8,357.0200	8.3570	(2.848)	0	0	0
2023/08/01	R053	02/05/2024	13.03	Call	Bond Future	8,646.3700	8.6464	8,400.8200	8.4008	(2.840)	0	0	0
2023/08/01	R053	02/05/2024	13.04	Put	Bond Future	3,949.6900	3.9497	4,066.6100	4.0666	2.960	0	0	0
2023/08/01	R053	01/08/2024	13.13	Call	Bond Future	9,185.2300	9.1852	8,939.2600	8.9393	(2.678)	0	0	0
2023/08/01	R053	01/08/2024	13.13	Put	Bond Future	4,547.0500	4.5470	4,672.4100	4.6724	2.757	0	0	0
2023/08/01	R053	01/08/2024	13.14	Call	Bond Future	9,228.3200	9.2283	8,981.8100	8.9818	(2.671)	0	0	0
2023/08/01	R053	01/08/2024	13.14	Put	Bond Future	4,523.6800	4.5237	4,648.5000	4.6485	2.759	0	0	0
2023/08/01	R053	01/08/2024			Bond Future	12.4647	97.5023	12.5158	97.1310	0.409	0.0000	0.0000	0
2023/08/01	R053	01/08/2024	13.15	Call	Bond Future	9,271.4400	9.2714	9,024.3900	9.0244	(2.665)	0	0	0
2023/08/01	R053	01/08/2024	13.15	Put	Bond Future	4,500.4400	4.5004	4,624.7200	4.6247	2.762	0	0	0
2023/08/01	R186	03/08/2023	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/01	R186	03/08/2023	9.74	Call	Bond Future	2,400.5900	2.4006	2,150.9200	2.1509	(10.400)	0	0	0
2023/08/01	R186	03/08/2023	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/01	R186	03/08/2023			Bond Future	8.9112	105.8926	8.9963	105.6429	0.955	0.0000	0.0000	14,827
2023/08/01	R186	03/08/2023	9.73	Call	Bond Future	2,372.0400	2.3720	2,122.3700	2.1224	(10.526)	0	0	0
2023/08/01	R186	03/08/2023	9.75	Call	Bond Future	2,429.1300	2.4291	2,179.4600	2.1795	(10.278)	0	0	0
2023/08/01	R186	03/08/2023	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/01	R186	02/11/2023	9.40	Call	Bond Future	1,808.5700	1.8086	1,627.9400	1.6279	(9.987)	0	0	0
2023/08/01	R186	02/11/2023	9.40	Put	Bond Future	477.0300	0.4770	551.9700	0.5520	15.710	0	0	0
2023/08/01	R186	02/11/2023	9.15	Call	Bond Future	1,345.9800	1.3460	1,190.3400	1.1903	(11.563)	0	0	1,715
2023/08/01	R186	02/11/2023			Bond Future	8.9111	108.2133	9.0043	107.9577	1.046	0.0000	0.0000	143,143
2023/08/01	R186	02/11/2023	10.42	Call	Bond Future	4,129.6500	4.1296	3,891.3200	3.8913	(5.771)	0	0	0
2023/08/01	R186	02/11/2023	10.42	Put	Bond Future	88.1200	0.0881	105.3600	0.1054	19.564	0	0	1,715
2023/08/01	R186	02/11/2023	9.15	Put	Bond Future	692.6800	0.6927	792.6100	0.7926	14.427	0	0	0
2023/08/01	R186	02/11/2023	9.38	Call	Bond Future	1,769.3700	1.7694	1,590.5800	1.5906	(10.105)	0	0	0
2023/08/01	R186	02/11/2023	9.38	Put	Bond Future	491.8800	0.4919	568.6600	0.5687	15.609	0	0	0
2023/08/01	R186	02/11/2023	9.39	Call	Bond Future	1,789.0200	1.7890	1,609.3100	1.6093	(10.045)	0	0	0
2023/08/01	R186	02/11/2023	9.39	Put	Bond Future	484.5000	0.4845	560.3600	0.5604	15.657	0	0	0
2023/08/01	R186	01/02/2024	9.51	Call	Bond Future	2,308.4100	2.3084	2,130.3100	2.1303	(7.715)	0	0	0
2023/08/01	R186	01/02/2024	9.52	Put	Bond Future	725.4500	0.7255	808.1000	0.8081	11.393	0	0	0
2023/08/01	R186	01/02/2024	9.50	Call	Bond Future	2,290.0700	2.2901	2,112.6100	2.1126	(7.749)	0	0	0
2023/08/01	R186	01/02/2024			Bond Future	8.8863	105.3390	8.9889	105.0776	1.155	0.0000	0.0000	0
2023/08/01	R186	01/02/2024	9.51	Put	Bond Future	732.3500	0.7323	815.6400	0.8156	11.373	0	0	0
2023/08/01	R186	01/02/2024	9.52	Call	Bond Future	2,326.5300	2.3265	2,147.7900	2.1478	(7.683)	0	0	0
2023/08/01	R186	01/02/2024	9.50	Put	Bond Future	739.0400	0.7390	822.9700	0.8230	11.357	0	0	0
2023/08/01	R186	02/05/2024	10.40	Call	Bond Future	4,040.3900	4.0404	3,825.9100	3.8259	(5.308)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/01	R186	02/05/2024	10.40	Put	Bond Future	484.9100	0.4849	537.5600	0.5376	10.858	0	0	2,030
2023/08/01	R186	02/05/2024	8.01	Call	Bond Future	543.6800	0.5437	471.8800	0.4719	(13.206)	0	0	0
2023/08/01	R186	02/05/2024	8.01	Put	Bond Future	2,556.4900	2.5565	2,751.8200	2.7518	7.641	0	0	0
2023/08/01	R186	02/05/2024	9.73	Put	Bond Future	780.5800	0.7806	860.9600	0.8610	10.297	0	0	0
2023/08/01	R186	02/05/2024			Bond Future	8.8551	107.7142	8.9688	107.4471	1.284	0.0000	0.0000	0
2023/08/01	R186	02/05/2024	8.00	Call	Bond Future	536.3700	0.5364	465.2700	0.4653	(13.256)	0	0	0
2023/08/01	R186	02/05/2024	8.00	Put	Bond Future	2,573.3000	2.5733	2,769.3300	2.7693	7.618	0	0	0
2023/08/01	R186	02/05/2024	9.73	Call	Bond Future	2,813.4600	2.8135	2,626.7100	2.6267	(6.638)	0	0	2,030
2023/08/01	R186	02/05/2024	7.99	Call	Bond Future	529.1400	0.5291	458.7300	0.4587	(13.306)	0	0	0
2023/08/01	R186	02/05/2024	7.99	Put	Bond Future	2,590.1900	2.5902	2,786.9100	2.7869	7.595	0	0	0
2023/08/01	R186	01/08/2024	8.70	Put	Bond Future	1,590.0600	1.5901	1,732.9900	1.7330	8.989	0	0	0
2023/08/01	R186	01/08/2024	8.68	Call	Bond Future	1,351.8300	1.3518	1,222.9200	1.2229	(9.536)	0	0	0
2023/08/01	R186	01/08/2024	8.69	Call	Bond Future	1,364.0000	1.3640	1,234.4300	1.2344	(9.499)	0	0	0
2023/08/01	R186	01/08/2024			Bond Future	8.7993	104.8725	8.9264	104.5993	1.445	0.0000	0.0000	0
2023/08/01	R186	01/08/2024	8.70	Call	Bond Future	1,376.2100	1.3762	1,245.9900	1.2460	(9.462)	0	0	0
2023/08/01	R186	01/08/2024	8.68	Put	Bond Future	1,608.8400	1.6088	1,753.0800	1.7531	8.965	0	0	0
2023/08/01	R186	01/08/2024	8.69	Put	Bond Future	1,599.4300	1.5994	1,743.0100	1.7430	8.977	0	0	0
2023/08/01	R197	03/08/2023			Bond Future	334.6797	334.6797	334.6590	334.6590	(0.006)	0.0000	0.0000	44
2023/08/01	R197	02/11/2023			Bond Future	342.0978	342.0978	342.0753	342.0753	(0.007)	0.0000	0.0000	0
2023/08/01	R202	03/08/2023			Bond Future	252.0702	252.0702	251.8249	251.8249	(0.097)	0.0000	0.0000	5,054
2023/08/01	R202	02/11/2023			Bond Future	257.6574	257.6574	257.4056	257.4056	(0.098)	0.0000	0.0000	4,746
2023/08/01	R202	01/02/2024			Bond Future	258.5677	258.5677	258.3099	258.3099	(0.100)	0.0000	0.0000	460
2023/08/01	R202	02/05/2024			Bond Future	264.4583	264.4583	264.1953	264.1953	(0.099)	0.0000	0.0000	0
2023/08/01	R202	01/08/2024			Bond Future	265.4966	265.4966	265.2336	265.2336	(0.099)	0.0000	0.0000	0
2023/08/01	R209	03/08/2023	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,730
2023/08/01	R209	03/08/2023	10.00	Put	Bond Future	8,338.1800	8.3382	8,697.3100	8.6973	4.307	0	0	0
2023/08/01	R209	03/08/2023	10.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,730
2023/08/01	R209	03/08/2023	11.95	Put	Bond Future	8.6000	0.0086	7.7000	0.0077	(10.465)	0	0	0
2023/08/01	R209	03/08/2023	12.00	Call	Bond Future	2,026.7300	2.0267	1,666.5700	1.6666	(17.770)	0	0	0
2023/08/01	R209	03/08/2023	12.00	Put	Bond Future	4.3800	0.0044	3.3500	0.0034	(23.516)	0	0	1,750
2023/08/01	R209	03/08/2023	11.25	Put	Bond Future	1,620.4300	1.6204	1,969.9200	1.9699	21.568	0	0	0
2023/08/01	R209	03/08/2023	11.93	Call	Bond Future	1,706.2900	1.7063	1,346.5800	1.3466	(21.081)	0	0	0
2023/08/01	R209	03/08/2023	11.94	Call	Bond Future	1,751.8400	1.7518	1,391.9500	1.3919	(20.544)	0	0	0
2023/08/01	R209	03/08/2023			Bond Future	11.5753	67.2845	11.6493	66.9254	0.640	0.0000	0.0000	5,549
2023/08/01	R209	03/08/2023	10.70	Put	Bond Future	4,461.4300	4.4614	4,820.5600	4.8206	8.050	0	0	0
2023/08/01	R209	03/08/2023	10.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,000
2023/08/01	R209	03/08/2023	10.75	Put	Bond Future	4,195.3600	4.1954	4,554.4900	4.5545	8.560	0	0	0
2023/08/01	R209	03/08/2023	11.95	Call	Bond Future	1,797.4900	1.7975	1,437.4600	1.4375	(20.030)	0	0	0
2023/08/01	R209	03/08/2023	11.25	Call	Bond Future	10.1500	0.0101	0.5100	0.0005	(94.975)	0	0	7,000
2023/08/01	R209	03/08/2023	11.93	Put	Bond Future	11.1200	0.0111	10.5400	0.0105	(5.216)	0	0	0
2023/08/01	R209	03/08/2023	11.94	Put	Bond Future	9.7800	0.0098	9.0200	0.0090	(7.771)	0	0	0
2023/08/01	R209	02/11/2023	11.34	Call	Bond Future	1,297.4700	1.2975	1,149.7000	1.1497	(11.389)	0	0	0
2023/08/01	R209	02/11/2023	11.34	Put	Bond Future	2,877.6600	2.8777	3,097.1400	3.0971	7.627	0	0	0
2023/08/01	R209	02/11/2023	11.33	Call	Bond Future	1,277.7000	1.2777	1,131.3900	1.1314	(11.451)	0	0	0
2023/08/01	R209	02/11/2023	11.33	Put	Bond Future	2,907.5600	2.9076	3,128.5000	3.1285	7.599	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/01	R209	02/11/2023			Bond Future	11.6636	65.6056	11.7404	65.2383	0.658	0.0000	0.0000	32,847
2023/08/01	R209	02/11/2023	11.35	Call	Bond Future	1,317.5500	1.3175	1,168.3000	1.1683	(11.328)	0	0	0
2023/08/01	R209	02/11/2023	11.35	Put	Bond Future	2,848.1200	2.8481	3,066.1200	3.0661	7.654	0	0	0
2023/08/01	R209	01/02/2024	12.13	Put	Bond Future	2,087.9900	2.0880	2,227.4900	2.2275	6.681	0	0	0
2023/08/01	R209	01/02/2024	12.14	Call	Bond Future	3,896.8400	3.8968	3,659.9000	3.6599	(6.080)	0	0	0
2023/08/01	R209	01/02/2024	12.14	Put	Bond Future	2,071.4300	2.0714	2,210.0400	2.2100	6.692	0	0	0
2023/08/01	R209	01/02/2024			Bond Future	11.7473	67.0828	11.8268	66.7073	0.677	0.0000	0.0000	1,690
2023/08/01	R209	01/02/2024	12.13	Call	Bond Future	3,867.8200	3.8678	3,631.7700	3.6318	(6.103)	0	0	0
2023/08/01	R209	01/02/2024	12.12	Call	Bond Future	3,838.8700	3.8389	3,603.7100	3.6037	(6.126)	0	0	0
2023/08/01	R209	01/02/2024	12.12	Put	Bond Future	2,104.6800	2.1047	2,245.0700	2.2451	6.670	0	0	0
2023/08/01	R209	02/05/2024	11.18	Call	Bond Future	2,019.3600	2.0194	1,872.1900	1.8722	(7.288)	0	0	0
2023/08/01	R209	02/05/2024	11.18	Put	Bond Future	5,183.7400	5.1837	5,420.4800	5.4205	4.567	0	0	0
2023/08/01	R209	02/05/2024	11.17	Call	Bond Future	2,001.1600	2.0012	1,854.8700	1.8549	(7.310)	0	0	0
2023/08/01	R209	02/05/2024	11.17	Put	Bond Future	5,215.5000	5.2155	5,453.1200	5.4531	4.556	0	0	0
2023/08/01	R209	02/05/2024			Bond Future	11.8347	65.4419	11.9171	65.0580	0.696	0.0000	0.0000	0
2023/08/01	R209	02/05/2024	11.19	Call	Bond Future	2,037.6500	2.0376	1,889.5900	1.8896	(7.266)	0	0	0
2023/08/01	R209	02/05/2024	11.19	Put	Bond Future	5,152.1300	5.1521	5,387.9800	5.3880	4.578	0	0	0
2023/08/01	R209	01/08/2024	11.79	Put	Bond Future	4,134.9700	4.1350	4,328.0900	4.3281	4.670	0	0	0
2023/08/01	R209	01/08/2024	11.80	Call	Bond Future	3,552.1500	3.5521	3,351.8100	3.3518	(5.640)	0	0	0
2023/08/01	R209	01/08/2024	11.80	Put	Bond Future	4,111.8300	4.1118	4,304.1700	4.3042	4.678	0	0	0
2023/08/01	R209	01/08/2024			Bond Future	11.9205	66.9419	12.0060	66.5493	0.717	0.0000	0.0000	0
2023/08/01	R209	01/08/2024	11.79	Call	Bond Future	3,528.5600	3.5286	3,329.0000	3.3290	(5.656)	0	0	0
2023/08/01	R209	01/08/2024	11.78	Call	Bond Future	3,505.0400	3.5050	3,306.2700	3.3063	(5.671)	0	0	0
2023/08/01	R209	01/08/2024	11.78	Put	Bond Future	4,158.2200	4.1582	4,352.1300	4.3521	4.663	0	0	0
2023/08/01	R210	03/08/2023			Bond Future	225.1178	225.1178	225.2972	225.2972	0.080	0.0000	0.0000	350
2023/08/01	R210	02/11/2023			Bond Future	226.9412	226.9412	227.1237	227.1237	0.080	0.0000	0.0000	70
2023/08/01	R210	01/02/2024			Bond Future	232.1049	232.1049	232.2915	232.2915	0.080	0.0000	0.0000	300
2023/08/01	R210	02/05/2024			Bond Future	234.1465	234.1465	234.3412	234.3412	0.083	0.0000	0.0000	0
2023/08/01	R210	01/08/2024			Bond Future	239.5669	239.5669	239.7663	239.7663	0.083	0.0000	0.0000	0
2023/08/01	R213	03/08/2023	11.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/01	R213	03/08/2023	11.63	Call	Bond Future	4,334.8100	4.3348	3,958.1200	3.9581	(8.690)	0	0	0
2023/08/01	R213	03/08/2023			Bond Future	10.6297	84.5082	10.7139	84.1315	0.792	0.0000	0.0000	4,021
2023/08/01	R213	03/08/2023	11.61	Call	Bond Future	4,251.0500	4.2511	3,874.3600	3.8744	(8.861)	0	0	0
2023/08/01	R213	03/08/2023	11.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/01	R213	03/08/2023	11.62	Call	Bond Future	4,292.9500	4.2930	3,916.2600	3.9163	(8.775)	0	0	0
2023/08/01	R213	03/08/2023	11.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/01	R213	02/11/2023	11.13	Call	Bond Future	2,861.3700	2.8614	2,601.9700	2.6020	(9.066)	0	0	0
2023/08/01	R213	02/11/2023	11.13	Put	Bond Future	1,051.2000	1.0512	1,177.1100	1.1771	11.978	0	0	0
2023/08/01	R213	02/11/2023	10.94	Call	Bond Future	2,333.2800	2.3333	2,099.6900	2.0997	(10.011)	0	0	731
2023/08/01	R213	02/11/2023	10.94	Put	Bond Future	1,337.2300	1.3372	1,488.9500	1.4890	11.346	0	0	0
2023/08/01	R213	02/11/2023			Bond Future	10.7108	82.8031	10.7990	82.4177	0.824	0.0000	0.0000	32,977
2023/08/01	R213	02/11/2023	11.44	Call	Bond Future	3,815.1300	3.8151	3,519.9300	3.5199	(7.738)	0	0	731
2023/08/01	R213	02/11/2023	11.44	Put	Bond Future	698.8500	0.6989	788.9600	0.7890	12.894	0	0	0
2023/08/01	R213	02/11/2023	12.70	Call	Bond Future	8,270.8400	8.2708	7,903.3200	7.9033	(4.444)	0	0	0
2023/08/01	R213	02/11/2023	12.70	Put	Bond Future	116.8300	0.1168	134.6200	0.1346	15.227	0	0	731
2023/08/01	R213	02/11/2023	11.11	Call	Bond Future	2,803.5200	2.8035	2,546.7100	2.5467	(9.160)	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
2023/08/01	R213	02/11/2023	11.11	Put	Bond Future	1,078.5600	1.0786	1,207.0600	1.2071	11.914	0	0	0
2023/08/01	R213	02/11/2023	11.12	Call	Bond Future	2,832.4600	2.8325	2,574.3500	2.5744	(9.113)	0	0	0
2023/08/01	R213	02/11/2023	11.12	Put	Bond Future	1,064.8800	1.0649	1,192.0800	1.1921	11.945	0	0	0
2023/08/01	R213	01/02/2024	11.70	Call	Bond Future	4,935.5400	4.9355	4,645.5000	4.6455	(5.877)	0	0	0
2023/08/01	R213	01/02/2024	11.70	Put	Bond Future	1,159.6000	1.1596	1,263.6200	1.2636	8.970	0	0	0
2023/08/01	R213	01/02/2024	11.71	Call	Bond Future	4,965.8600	4.9659	4,675.0700	4.6751	(5.856)	0	0	0
2023/08/01	R213	01/02/2024	11.71	Put	Bond Future	1,149.6900	1.1497	1,252.9600	1.2530	8.982	0	0	0
2023/08/01	R213	01/02/2024			Bond Future	10.7893	84.6675	10.8818	84.2734	0.858	0.0000	0.0000	0
2023/08/01	R213	01/02/2024	11.72	Call	Bond Future	4,996.4200	4.9964	4,704.8900	4.7049	(5.835)	0	0	0
2023/08/01	R213	01/02/2024	11.72	Put	Bond Future	1,140.0500	1.1400	1,242.5800	1.2426	8.993	0	0	0
2023/08/01	R213	02/05/2024	10.30	Call	Bond Future	1,816.3000	1.8163	1,660.6900	1.6607	(8.567)	0	0	0
2023/08/01	R213	02/05/2024	10.30	Put	Bond Future	4,207.0400	4.2070	4,454.2700	4.4543	5.877	0	0	0
2023/08/01	R213	02/05/2024			Bond Future	10.8636	83.0168	10.9606	82.6140	0.893	0.0000	0.0000	0
2023/08/01	R213	02/05/2024	10.28	Call	Bond Future	1,782.3800	1.7824	1,628.7000	1.6287	(8.622)	0	0	0
2023/08/01	R213	02/05/2024	10.28	Put	Bond Future	4,259.5600	4.2596	4,508.7200	4.5087	5.849	0	0	0
2023/08/01	R213	02/05/2024	10.29	Call	Bond Future	1,799.4300	1.7994	1,644.7900	1.6448	(8.594)	0	0	0
2023/08/01	R213	02/05/2024	10.29	Put	Bond Future	4,233.3800	4.2334	4,481.5800	4.4816	5.863	0	0	0
2023/08/01	R213	01/08/2024	10.86	Call	Bond Future	2,947.9200	2.9479	2,740.9700	2.7410	(7.020)	0	0	0
2023/08/01	R213	01/08/2024	10.86	Put	Bond Future	3,247.4800	3.2475	3,452.4700	3.4525	6.312	0	0	0
2023/08/01	R213	01/08/2024	10.87	Call	Bond Future	2,969.3600	2.9694	2,761.5300	2.7615	(6.999)	0	0	0
2023/08/01	R213	01/08/2024	10.87	Put	Bond Future	3,228.1500	3.2281	3,432.2600	3.4323	6.323	0	0	0
2023/08/01	R213	01/08/2024			Bond Future	10.9336	84.9201	11.0354	84.5081	0.931	0.0000	0.0000	0
2023/08/01	R213	01/08/2024	10.88	Call	Bond Future	2,990.8700	2.9909	2,782.1600	2.7822	(6.978)	0	0	0
2023/08/01	R213	01/08/2024	10.88	Put	Bond Future	3,208.9200	3.2089	3,412.1500	3.4121	6.333	0	0	0
2023/08/01	R214	03/08/2023	12.14	Call	Bond Future	1,063.7100	1.0637	818.2700	0.8183	(23.074)	0	0	0
2023/08/01	R214	03/08/2023	12.14	Put	Bond Future	63.0600	0.0631	59.6300	0.0596	(5.439)	0	0	0
2023/08/01	R214	03/08/2023	12.15	Call	Bond Future	1,105.7800	1.1058	859.5700	0.8596	(22.266)	0	0	0
2023/08/01	R214	03/08/2023	12.15	Put	Bond Future	56.9000	0.0569	52.7000	0.0527	(7.381)	0	0	0
2023/08/01	R214	03/08/2023			Bond Future	11.9353	63.2389	11.9843	62.9969	0.411	0.0000	0.0000	6,799
2023/08/01	R214	03/08/2023	12.16	Call	Bond Future	1,148.3100	1.1483	901.5000	0.9015	(21.493)	0	0	0
2023/08/01	R214	03/08/2023	12.16	Put	Bond Future	51.2700	0.0513	46.4700	0.0465	(9.362)	0	0	0
2023/08/01	R214	02/11/2023	11.45	Put	Bond Future	3,847.6500	3.8476	4,014.4300	4.0144	4.335	0	0	0
2023/08/01	R214	02/11/2023	11.46	Call	Bond Future	926.5300	0.9265	844.8300	0.8448	(8.818)	0	0	0
2023/08/01	R214	02/11/2023	11.46	Put	Bond Future	3,810.8400	3.8108	3,976.6700	3.9767	4.352	0	0	0
2023/08/01	R214	02/11/2023			Bond Future	12.0284	61.3216	12.0791	61.0741	0.422	0.0000	0.0000	20,594
2023/08/01	R214	02/11/2023	11.45	Call	Bond Future	910.6900	0.9107	829.9400	0.8299	(8.867)	0	0	0
2023/08/01	R214	02/11/2023	11.47	Call	Bond Future	942.4500	0.9425	859.7900	0.8598	(8.771)	0	0	0
2023/08/01	R214	02/11/2023	11.47	Put	Bond Future	3,774.1700	3.7742	3,939.0400	3.9390	4.368	0	0	0
2023/08/01	R214	01/02/2024	12.16	Call	Bond Future	3,065.2100	3.0652	2,923.7400	2.9237	(4.615)	0	0	0
2023/08/01	R214	01/02/2024	12.16	Put	Bond Future	2,873.3700	2.8734	2,985.0500	2.9850	3.887	0	0	0
2023/08/01	R214	01/02/2024			Bond Future	12.1202	62.7024	12.1728	62.4492	0.434	0.0000	0.0000	0
2023/08/01	R214	01/02/2024	12.14	Call	Bond Future	3,012.7400	3.0127	2,872.6000	2.8726	(4.652)	0	0	0
2023/08/01	R214	01/02/2024	12.14	Put	Bond Future	2,917.2100	2.9172	3,030.2200	3.0302	3.874	0	0	0
2023/08/01	R214	01/02/2024	12.15	Call	Bond Future	3,038.8400	3.0388	2,898.0300	2.8980	(4.634)	0	0	0
2023/08/01	R214	01/02/2024	12.15	Put	Bond Future	2,895.1300	2.8951	3,007.4700	3.0075	3.880	0	0	0
2023/08/01	R214	02/05/2024	11.46	Call	Bond Future	1,912.0200	1.9120	1,814.9800	1.8150	(5.075)	0	0	0
2023/08/01	R214	02/05/2024	11.46	Put	Bond Future	5,657.9000	5.6579	5,819.6300	5.8196	2.858	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/01	R214	02/05/2024	11.47	Call	Bond Future	1,929.8400	1.9298	1,832.1900	1.8322	(5.060)	0	0	0
2023/08/01	R214	02/05/2024	11.47	Put	Bond Future	5,623.2800	5.6233	5,784.4000	5.7844	2.865	0	0	0
2023/08/01	R214	02/05/2024			Bond Future	12.2078	60.8105	12.2621	60.5518	0.445	0.0000	0.0000	0
2023/08/01	R214	02/05/2024	11.48	Call	Bond Future	1,947.9500	1.9479	1,849.6900	1.8497	(5.044)	0	0	0
2023/08/01	R214	02/05/2024	11.48	Put	Bond Future	5,589.0100	5.5890	5,749.5200	5.7495	2.872	0	0	0
2023/08/01	R214	01/08/2024	12.18	Call	Bond Future	3,568.2000	3.5682	3,429.9300	3.4299	(3.875)	0	0	0
2023/08/01	R214	01/08/2024	12.18	Put	Bond Future	4,105.5600	4.1056	4,231.9400	4.2319	3.078	0	0	0
2023/08/01	R214	01/08/2024			Bond Future	12.2929	62.2045	12.3491	61.9399	0.457	0.0000	0.0000	0
2023/08/01	R214	01/08/2024	12.16	Call	Bond Future	3,520.2600	3.5203	3,383.0700	3.3831	(3.897)	0	0	0
2023/08/01	R214	01/08/2024	12.16	Put	Bond Future	4,153.5600	4.1536	4,281.0200	4.2810	3.069	0	0	0
2023/08/01	R214	01/08/2024	12.17	Call	Bond Future	3,544.3200	3.5443	3,406.5900	3.4066	(3.886)	0	0	0
2023/08/01	R214	01/08/2024	12.17	Put	Bond Future	4,129.6200	4.1296	4,256.5400	4.2565	3.073	0	0	0
2023/08/01	R248	03/08/2023	11.80	Call	Bond Future	25.5900	0.0256	3.7500	0.0038	(85.346)	0	0	1,053
2023/08/01	R248	03/08/2023	11.80	Put	Bond Future	1,809.6000	1.8096	2,051.0100	2.0510	13.341	0	0	0
2023/08/01	R248	03/08/2023	12.11	Call	Bond Future	515.4800	0.5155	302.0000	0.3020	(41.414)	0	0	0
2023/08/01	R248	03/08/2023	12.11	Put	Bond Future	399.4100	0.3994	449.1800	0.4492	12.461	0	0	0
2023/08/01	R248	03/08/2023			Bond Future	12.0907	77.7295	12.1346	77.4663	0.363	0.0000	0.0000	48,844
2023/08/01	R248	03/08/2023	12.09	Call	Bond Future	452.3400	0.4523	251.9500	0.2520	(44.301)	0	0	0
2023/08/01	R248	03/08/2023	12.09	Put	Bond Future	456.3000	0.4563	519.1600	0.5192	13.776	0	0	0
2023/08/01	R248	03/08/2023	12.10	Call	Bond Future	483.3000	0.4833	276.2400	0.2762	(42.843)	0	0	0
2023/08/01	R248	03/08/2023	12.10	Put	Bond Future	427.2000	0.4272	483.3900	0.4834	13.153	0	0	0
2023/08/01	R248	03/08/2023	12.30	Call	Bond Future	1,323.8900	1.3239	1,050.0200	1.0500	(20.687)	0	0	1,053
2023/08/01	R248	03/08/2023	12.30	Put	Bond Future	84.4700	0.0845	73.8500	0.0738	(12.573)	0	0	0
2023/08/01	R248	03/08/2023	13.20	Call	Bond Future	6,169.4200	6.1694	5,906.1700	5.9062	(4.267)	0	0	0
2023/08/01	R248	03/08/2023	13.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,053
2023/08/01	R248	02/11/2023	12.50	Call	Bond Future	3,679.4400	3.6794	3,499.8200	3.4998	(4.882)	0	0	207
2023/08/01	R248	02/11/2023	13.60	Call	Bond Future	8,131.9300	8.1319	7,891.1000	7.8911	(2.962)	0	0	0
2023/08/01	R248	02/11/2023	13.60	Put	Bond Future	548.9400	0.5489	577.4300	0.5774	5.190	0	0	207
2023/08/01	R248	02/11/2023	11.47	Call	Bond Future	887.7200	0.8877	811.7100	0.8117	(8.562)	0	0	0
2023/08/01	R248	02/11/2023	11.48	Call	Bond Future	904.2800	0.9043	827.2700	0.8273	(8.516)	0	0	0
2023/08/01	R248	02/11/2023	11.49	Put	Bond Future	5,279.8300	5.2798	5,471.1400	5.4711	3.623	0	0	0
2023/08/01	R248	02/11/2023			Bond Future	12.1893	74.9865	12.2350	74.7172	0.374	0.0000	0.0000	232,468
2023/08/01	R248	02/11/2023	11.80	Call	Bond Future	1,546.8300	1.5468	1,436.3900	1.4364	(7.140)	0	0	207
2023/08/01	R248	02/11/2023	11.80	Put	Bond Future	3,918.9200	3.9189	4,077.8000	4.0778	4.054	0	0	0
2023/08/01	R248	02/11/2023	12.50	Put	Bond Future	1,879.1800	1.8792	1,968.8800	1.9689	4.773	0	0	0
2023/08/01	R248	02/11/2023	11.47	Put	Bond Future	5,377.6800	5.3777	5,570.9900	5.5710	3.595	0	0	0
2023/08/01	R248	02/11/2023	11.48	Put	Bond Future	5,328.5500	5.3286	5,520.8600	5.5209	3.609	0	0	0
2023/08/01	R248	02/11/2023	11.49	Call	Bond Future	921.1600	0.9212	843.1500	0.8431	(8.469)	0	0	0
2023/08/01	R248	01/02/2024	12.14	Call	Bond Future	3,204.2100	3.2042	3,062.5300	3.0625	(4.422)	0	0	0
2023/08/01	R248	01/02/2024	12.14	Put	Bond Future	4,072.8600	4.0729	4,206.5700	4.2066	3.283	0	0	0
2023/08/01	R248	01/02/2024	12.15	Call	Bond Future	3,233.9000	3.2339	3,091.4700	3.0915	(4.404)	0	0	0
2023/08/01	R248	01/02/2024	12.15	Put	Bond Future	4,042.9800	4.0430	4,175.9400	4.1759	3.289	0	0	0
2023/08/01	R248	01/02/2024			Bond Future	12.2872	76.6749	12.3346	76.3995	0.385	0.0000	0.0000	0
2023/08/01	R248	01/02/2024	12.16	Call	Bond Future	3,263.7100	3.2637	3,120.5300	3.1205	(4.387)	0	0	0
2023/08/01	R248	01/02/2024	12.16	Put	Bond Future	4,013.3000	4.0133	4,145.5100	4.1455	3.294	0	0	0
2023/08/01	R248	02/05/2024	11.46	Call	Bond Future	2,090.7700	2.0908	1,993.2900	1.9933	(4.662)	0	0	0
2023/08/01	R248	02/05/2024	11.47	Call	Bond Future	2,111.1500	2.1112	2,013.0200	2.0130	(4.648)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/01	R248	02/05/2024	11.48	Put	Bond Future	7,667.0200	7.6670	7,849.8300	7.8498	2.384	0	0	0
2023/08/01	R248	02/05/2024			Bond Future	12.3807	73.9538	12.4298	73.6722	0.396	0.0000	0.0000	0
2023/08/01	R248	02/05/2024	11.46	Put	Bond Future	7,757.3800	7.7574	7,941.4800	7.9415	2.373	0	0	0
2023/08/01	R248	02/05/2024	11.47	Put	Bond Future	7,712.1000	7.7121	7,895.5500	7.8955	2.379	0	0	0
2023/08/01	R248	02/05/2024	11.48	Call	Bond Future	2,131.6300	2.1316	2,032.8600	2.0329	(4.634)	0	0	0
2023/08/01	R248	01/08/2024	12.30	Call	Bond Future	4,421.5100	4.4215	4,272.2600	4.2723	(3.376)	0	0	0
2023/08/01	R248	01/08/2024	12.30	Put	Bond Future	5,411.3200	5.4113	5,549.9600	5.5500	2.562	0	0	0
2023/08/01	R248	01/08/2024	12.31	Call	Bond Future	4,450.2500	4.4502	4,300.4500	4.3005	(3.366)	0	0	0
2023/08/01	R248	01/08/2024	12.31	Put	Bond Future	5,381.8800	5.3819	5,519.9700	5.5200	2.566	0	0	0
2023/08/01	R248	01/08/2024			Bond Future	12.4721	75.6490	12.5229	75.3611	0.408	0.0000	0.0000	13,000
2023/08/01	R248	01/08/2024	12.32	Call	Bond Future	4,479.0700	4.4791	4,328.7200	4.3287	(3.357)	0	0	0
2023/08/01	R248	01/08/2024	12.32	Put	Bond Future	5,352.6000	5.3526	5,490.1400	5.4901	2.570	0	0	0
Total													1875320