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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/05/2023 TO 23/05/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/23	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/23	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/23	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/23	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/23	2025	03/08/2023		Bond Future	170.0476	170.0476	170.0660	170.0660	0.011	0.0000	0.0000	6,305
2023/05/23	2025	02/11/2023		Bond Future	173.8915	173.8915	173.9097	173.9097	0.010	0.0000	0.0000	0
2023/05/23	2025	01/02/2024		Bond Future	176.0813	176.0813	176.0997	176.0997	0.010	0.0000	0.0000	0
2023/05/23	2025	02/05/2024		Bond Future	180.1438	180.1438	180.1629	180.1629	0.011	0.0000	0.0000	0
2023/05/23	2025	01/08/2024		Bond Future	182.1979	182.1979	182.2183	182.2183	0.011	0.0000	0.0000	0
2023/05/23	2029	03/08/2023		Bond Future	123.3765	123.3765	123.3916	123.3916	0.012	0.0000	0.0000	2,275
2023/05/23	2029	02/11/2023		Bond Future	124.8185	124.8185	124.8335	124.8335	0.012	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
2023/05/23	2029	01/02/2024			Bond Future	127.6964	127.6964	127.7117	127.7117	0.012	0.0000	0.0000	0
2023/05/23	2029	02/05/2024			Bond Future	129.2547	129.2547	129.2705	129.2705	0.012	0.0000	0.0000	0
2023/05/23	2029	01/08/2024			Bond Future	132.0690	132.0690	132.0858	132.0858	0.013	0.0000	0.0000	0
2023/05/23	2030	03/08/2023	10.40	Call	Bond Future	196.3300	0.1963	195.1600	0.1952	(0.596)	0	0	1,012
2023/05/23	2030	03/08/2023	10.65	Call	Bond Future	371.3700	0.3714	370.5500	0.3705	(0.221)	0	0	350
2023/05/23	2030	03/08/2023	10.65	Put	Bond Future	3,226.3100	3.2263	3,197.9100	3.1979	(0.880)	0	0	0
2023/05/23	2030	03/08/2023	11.34	Call	Bond Future	1,431.4900	1.4315	1,435.7500	1.4357	0.298	0	0	0
2023/05/23	2030	03/08/2023	11.34	Put	Bond Future	1,425.3600	1.4254	1,402.0400	1.4020	(1.636)	0	0	0
2023/05/23	2030	03/08/2023	12.89	Call	Bond Future	6,162.5800	6.1626	6,183.9900	6.1840	0.347	0	0	0
2023/05/23	2030	03/08/2023	12.89	Put	Bond Future	147.2400	0.1472	141.0700	0.1411	(4.190)	0	0	350
2023/05/23	2030	03/08/2023	11.35	Call	Bond Future	1,453.5300	1.4535	1,457.9100	1.4579	0.301	0	0	0
2023/05/23	2030	03/08/2023	11.36	Put	Bond Future	1,388.4600	1.3885	1,365.3800	1.3654	(1.662)	0	0	0
2023/05/23	2030	03/08/2023			Bond Future	11.3385	85.1368	11.3317	85.1644	(0.060)	0.0000	0.0000	103,751
2023/05/23	2030	03/08/2023	10.40	Put	Bond Future	4,117.7900	4.1178	4,089.0400	4.0890	(0.698)	0	0	0
2023/05/23	2030	03/08/2023	11.35	Put	Bond Future	1,406.8100	1.4068	1,383.6100	1.3836	(1.649)	0	0	0
2023/05/23	2030	03/08/2023	11.36	Call	Bond Future	1,475.7500	1.4757	1,480.2500	1.4803	0.305	0	0	0
2023/05/23	2030	03/08/2023	12.59	Call	Bond Future	5,129.5800	5.1296	5,148.6300	5.1486	0.371	0	0	0
2023/05/23	2030	03/08/2023	12.59	Put	Bond Future	234.1200	0.2341	225.5900	0.2256	(3.643)	0	0	1,012
2023/05/23	2030	02/11/2023	10.81	Call	Bond Future	1,054.7900	1.0548	1,058.1300	1.0581	0.317	0	0	0
2023/05/23	2030	02/11/2023	10.81	Put	Bond Future	3,633.9400	3.6339	3,609.3600	3.6094	(0.676)	0	0	0
2023/05/23	2030	02/11/2023	11.43	Call	Bond Future	2,118.5300	2.1185	2,126.0900	2.1261	0.357	0	0	0
2023/05/23	2030	02/11/2023	11.43	Put	Bond Future	2,205.4300	2.2054	2,185.0700	2.1851	(0.923)	0	0	500
2023/05/23	2030	02/11/2023	10.07	Call	Bond Future	397.9700	0.3980	398.4800	0.3985	0.128	0	0	800
2023/05/23	2030	02/11/2023	10.07	Put	Bond Future	6,072.9600	6.0730	6,045.5500	6.0455	(0.451)	0	0	0
2023/05/23	2030	02/11/2023	10.39	Call	Bond Future	608.9600	0.6090	610.3700	0.6104	0.232	0	0	500
2023/05/23	2030	02/11/2023	10.80	Call	Bond Future	1,041.4600	1.0415	1,044.7400	1.0447	0.315	0	0	0
2023/05/23	2030	02/11/2023	10.80	Put	Bond Future	3,661.5500	3.6615	3,636.9100	3.6369	(0.673)	0	0	0
2023/05/23	2030	02/11/2023	9.57	Call	Bond Future	207.1300	0.2071	206.9500	0.2070	(0.087)	0	0	800
2023/05/23	2030	02/11/2023	9.57	Put	Bond Future	8,051.7100	8.0517	8,023.6100	8.0236	(0.349)	0	0	0
2023/05/23	2030	02/11/2023			Bond Future	11.4520	87.0416	11.4449	87.0695	(0.062)	0.0000	0.0000	116
2023/05/23	2030	02/11/2023	11.57	Call	Bond Future	2,421.7900	2.4218	2,430.4400	2.4304	0.357	0	0	0
2023/05/23	2030	02/11/2023	11.57	Put	Bond Future	1,958.3300	1.9583	1,939.0600	1.9391	(0.984)	0	0	800
2023/05/23	2030	02/11/2023	10.82	Call	Bond Future	1,068.0100	1.0680	1,071.4100	1.0714	0.318	0	0	0
2023/05/23	2030	02/11/2023	10.82	Put	Bond Future	3,606.2400	3.6062	3,581.7200	3.5817	(0.680)	0	0	0
2023/05/23	2030	02/11/2023	10.39	Put	Bond Future	4,928.6500	4.9287	4,902.1400	4.9021	(0.538)	0	0	0
2023/05/23	2030	02/11/2023	9.89	Call	Bond Future	316.1100	0.3161	316.2900	0.3163	0.057	0	0	500
2023/05/23	2030	02/11/2023	9.89	Put	Bond Future	6,764.7800	6.7648	6,737.0400	6.7370	(0.410)	0	0	0
2023/05/23	2030	01/02/2024	11.86	Put	Bond Future	2,197.5800	2.1976	2,180.4100	2.1804	(0.781)	0	0	500
2023/05/23	2030	01/02/2024	12.10	Put	Bond Future	1,875.8500	1.8759	1,860.1400	1.8601	(0.837)	0	0	400
2023/05/23	2030	01/02/2024	11.37	Call	Bond Future	2,261.5100	2.2615	2,269.7700	2.2698	0.365	0	0	0
2023/05/23	2030	01/02/2024	11.37	Put	Bond Future	3,021.1100	3.0211	3,000.9200	3.0009	(0.668)	0	0	0
2023/05/23	2030	01/02/2024	11.00	Call	Bond Future	1,614.0600	1.6141	1,620.1400	1.6201	0.377	0	0	0
2023/05/23	2030	01/02/2024	9.93	Call	Bond Future	528.6700	0.5287	530.3200	0.5303	0.312	0	0	1,360
2023/05/23	2030	01/02/2024	9.93	Put	Bond Future	7,082.2400	7.0822	7,055.4400	7.0554	(0.378)	0	0	0
2023/05/23	2030	01/02/2024	10.16	Call	Bond Future	667.9800	0.6680	670.2800	0.6703	0.344	0	0	200
2023/05/23	2030	01/02/2024	10.16	Put	Bond Future	6,263.9700	6.2640	6,237.8200	6.2378	(0.417)	0	0	0
2023/05/23	2030	01/02/2024	9.57	Put	Bond Future	8,438.5200	8.4385	8,410.9800	8.4110	(0.326)	0	0	0

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2023/05/23	2030	01/02/2024	9.89	Put	Bond Future	7,228.5500	7.2286	7,201.6600	7.2017	(0.372)	0	0	0
2023/05/23	2030	01/02/2024			Bond Future	11.5678	85.0227	11.5604	85.0511	(0.064)	0.0000	0.0000	0
2023/05/23	2030	01/02/2024	11.75	Call	Bond Future	3,053.1300	3.0531	3,063.7400	3.0637	0.348	0	0	0
2023/05/23	2030	01/02/2024	11.75	Put	Bond Future	2,361.0400	2.3610	2,343.2000	2.3432	(0.756)	0	0	200
2023/05/23	2030	01/02/2024	11.86	Call	Bond Future	3,304.1100	3.3041	3,315.3900	3.3154	0.341	0	0	0
2023/05/23	2030	01/02/2024	12.10	Call	Bond Future	3,877.7600	3.8778	3,890.5000	3.8905	0.329	0	0	0
2023/05/23	2030	01/02/2024	11.35	Call	Bond Future	2,223.2600	2.2233	2,231.4000	2.2314	0.366	0	0	0
2023/05/23	2030	01/02/2024	11.35	Put	Bond Future	3,060.1300	3.0601	3,039.8200	3.0398	(0.664)	0	0	0
2023/05/23	2030	01/02/2024	11.36	Call	Bond Future	2,242.3400	2.2423	2,250.5400	2.2505	0.366	0	0	0
2023/05/23	2030	01/02/2024	11.36	Put	Bond Future	3,040.5700	3.0406	3,020.3200	3.0203	(0.666)	0	0	0
2023/05/23	2030	01/02/2024	10.39	Call	Bond Future	857.9400	0.8579	861.0700	0.8611	0.365	0	0	500
2023/05/23	2030	01/02/2024	10.39	Put	Bond Future	5,508.8200	5.5088	5,483.5000	5.4835	(0.460)	0	0	0
2023/05/23	2030	01/02/2024	11.00	Put	Bond Future	3,817.4500	3.8175	3,795.0800	3.7951	(0.586)	0	0	200
2023/05/23	2030	01/02/2024	11.31	Call	Bond Future	2,147.7500	2.1478	2,155.6500	2.1556	0.368	0	0	0
2023/05/23	2030	01/02/2024	11.31	Put	Bond Future	3,139.4300	3.1394	3,118.8800	3.1189	(0.655)	0	0	1,360
2023/05/23	2030	01/02/2024	10.07	Call	Bond Future	610.1600	0.6102	612.2000	0.6122	0.334	0	0	400
2023/05/23	2030	01/02/2024	10.07	Put	Bond Future	6,579.3600	6.5794	6,552.9500	6.5529	(0.401)	0	0	0
2023/05/23	2030	01/02/2024	9.57	Call	Bond Future	360.6200	0.3606	361.5300	0.3615	0.252	0	0	400
2023/05/23	2030	01/02/2024	9.89	Call	Bond Future	507.1600	0.5072	508.7200	0.5087	0.308	0	0	500
2023/05/23	2030	02/05/2024	12.38	Call	Bond Future	4,273.9800	4.2740	4,289.1000	4.2891	0.354	0	0	0
2023/05/23	2030	02/05/2024	12.38	Put	Bond Future	1,800.1200	1.8001	1,786.0100	1.7860	(0.784)	0	0	1,080
2023/05/23	2030	02/05/2024	10.82	Call	Bond Future	1,254.3600	1.2544	1,260.3700	1.2604	0.479	0	0	1,080
2023/05/23	2030	02/05/2024	10.82	Put	Bond Future	4,576.5400	4.5765	4,553.3200	4.5533	(0.507)	0	0	0
2023/05/23	2030	02/05/2024	9.66	Call	Bond Future	371.3400	0.3713	373.0600	0.3731	0.463	0	0	1,000
2023/05/23	2030	02/05/2024	9.66	Put	Bond Future	8,335.8600	8.3359	8,308.3500	8.3084	(0.330)	0	0	0
2023/05/23	2030	02/05/2024	9.81	Call	Bond Future	438.9400	0.4389	441.0100	0.4410	0.472	0	0	0
2023/05/23	2030	02/05/2024	9.81	Put	Bond Future	7,786.3400	7.7863	7,759.1800	7.7592	(0.349)	0	0	0
2023/05/23	2030	02/05/2024	9.82	Call	Bond Future	443.8900	0.4439	445.9900	0.4460	0.473	0	0	0
2023/05/23	2030	02/05/2024	9.82	Put	Bond Future	7,750.3300	7.7503	7,723.2000	7.7232	(0.350)	0	0	0
2023/05/23	2030	02/05/2024			Bond Future	11.6979	86.9647	11.6900	86.9939	(0.068)	0.0000	0.0000	0
2023/05/23	2030	02/05/2024	11.94	Call	Bond Future	3,238.6900	3.2387	3,251.3100	3.2513	0.390	0	0	0
2023/05/23	2030	02/05/2024	11.94	Put	Bond Future	2,350.0700	2.3501	2,333.4600	2.3335	(0.707)	0	0	1,000
2023/05/23	2030	02/05/2024	9.83	Call	Bond Future	448.7000	0.4487	450.8200	0.4508	0.472	0	0	0
2023/05/23	2030	02/05/2024	9.83	Put	Bond Future	7,714.2000	7.7142	7,687.0900	7.6871	(0.351)	0	0	0
2023/05/23	2030	02/05/2024	10.16	Call	Bond Future	637.0900	0.6371	640.2000	0.6402	0.488	0	0	1,000
2023/05/23	2030	02/05/2024	10.16	Put	Bond Future	6,564.2300	6.5642	6,538.1100	6.5381	(0.398)	0	0	0
2023/05/23	2030	01/08/2024	10.38	Call	Bond Future	904.9600	0.9050	909.5600	0.9096	0.508	0	0	0
2023/05/23	2030	01/08/2024	10.38	Put	Bond Future	6,437.2900	6.4373	6,411.6900	6.4117	(0.398)	0	0	0
2023/05/23	2030	01/08/2024	10.37	Call	Bond Future	897.2500	0.8972	901.8200	0.9018	0.509	0	0	0
2023/05/23	2030	01/08/2024	10.37	Put	Bond Future	6,468.0700	6.4681	6,442.4400	6.4424	(0.396)	0	0	0
2023/05/23	2030	01/08/2024			Bond Future	11.8749	84.8299	11.8664	84.8601	(0.071)	0.0000	0.0000	0
2023/05/23	2030	01/08/2024	10.39	Call	Bond Future	912.7100	0.9127	917.3600	0.9174	0.509	0	0	0
2023/05/23	2030	01/08/2024	10.39	Put	Bond Future	6,406.5600	6.4066	6,381.0100	6.3810	(0.399)	0	0	0
2023/05/23	2032	03/08/2023	9.60	Call	Bond Future	0.9800	0.0010	0.8600	0.0009	(12.245)	0	0	1,500
2023/05/23	2032	03/08/2023	9.60	Put	Bond Future	11,957.7900	11.9578	11,998.0200	11.9980	0.336	0	0	0
2023/05/23	2032	03/08/2023	10.30	Call	Bond Future	17.8700	0.0179	16.4400	0.0164	(8.002)	0	0	7,500
2023/05/23	2032	03/08/2023	10.30	Put	Bond Future	8,233.7800	8.2338	8,272.7000	8.2727	0.473	0	0	0

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2023/05/23	2032	03/08/2023	11.77	Call	Bond Future	1,179.2700	1.1793	1,151.8400	1.1518	(2.326)	0	0	0
2023/05/23	2032	03/08/2023	11.77	Put	Bond Future	2,162.8300	2.1628	2,175.7500	2.1757	0.597	0	0	0
2023/05/23	2032	03/08/2023	11.90	Call	Bond Future	1,467.3600	1.4674	1,437.0700	1.4371	(2.064)	0	0	5,000
2023/05/23	2032	03/08/2023	11.90	Put	Bond Future	1,849.3800	1.8494	1,859.4400	1.8594	0.544	0	0	0
2023/05/23	2032	03/08/2023	11.55	Call	Bond Future	772.2200	0.7722	750.1600	0.7502	(2.857)	0	0	0
2023/05/23	2032	03/08/2023	11.55	Put	Bond Future	2,787.3500	2.7874	2,805.6400	2.8056	0.656	0	0	7,500
2023/05/23	2032	03/08/2023			Bond Future	11.9832	83.1431	11.9920	83.1028	0.074	0.0000	0.0000	119,198
2023/05/23	2032	03/08/2023	11.45	Call	Bond Future	621.0600	0.6211	601.5700	0.6016	(3.138)	0	0	0
2023/05/23	2032	03/08/2023	11.45	Put	Bond Future	3,110.8100	3.1108	3,131.6700	3.1317	0.671	0	0	7,500
2023/05/23	2032	03/08/2023	12.00	Call	Bond Future	1,710.9300	1.7109	1,678.6500	1.6787	(1.887)	0	0	5,000
2023/05/23	2032	03/08/2023	12.00	Put	Bond Future	1,634.2400	1.6342	1,642.3100	1.6423	0.494	0	0	0
2023/05/23	2032	03/08/2023	11.75	Call	Bond Future	1,138.0000	1.1380	1,111.0400	1.1110	(2.369)	0	0	0
2023/05/23	2032	03/08/2023	11.75	Put	Bond Future	2,214.6300	2.2146	2,228.0200	2.2280	0.605	0	0	0
2023/05/23	2032	03/08/2023	11.76	Call	Bond Future	1,158.5400	1.1585	1,131.3400	1.1313	(2.348)	0	0	0
2023/05/23	2032	03/08/2023	11.76	Put	Bond Future	2,188.6200	2.1886	2,201.7700	2.2018	0.601	0	0	0
2023/05/23	2032	02/11/2023	11.24	Call	Bond Future	954.0100	0.9540	936.8300	0.9368	(1.801)	0	0	0
2023/05/23	2032	02/11/2023	11.24	Put	Bond Future	4,972.0400	4.9720	4,996.4300	4.9964	0.491	0	0	0
2023/05/23	2032	02/11/2023	11.90	Call	Bond Future	2,080.0800	2.0801	2,053.5700	2.0536	(1.274)	0	0	0
2023/05/23	2032	02/11/2023	11.90	Put	Bond Future	3,026.5300	3.0265	3,041.5900	3.0416	0.498	0	0	0
2023/05/23	2032	02/11/2023	10.59	Call	Bond Future	393.9800	0.3940	384.5100	0.3845	(2.404)	0	0	500
2023/05/23	2032	02/11/2023	10.59	Put	Bond Future	7,588.0500	7.5880	7,620.1500	7.6201	0.423	0	0	0
2023/05/23	2032	02/11/2023	11.09	Put	Bond Future	5,513.8200	5.5138	5,540.3000	5.5403	0.480	0	0	0
2023/05/23	2032	02/11/2023			Bond Future	12.1100	80.8393	12.1193	80.7977	0.077	0.0000	0.0000	64,900
2023/05/23	2032	02/11/2023	12.26	Call	Bond Future	2,934.5000	2.9345	2,903.5500	2.9036	(1.055)	0	0	0
2023/05/23	2032	02/11/2023	12.26	Put	Bond Future	2,267.6900	2.2677	2,278.3100	2.2783	0.468	0	0	500
2023/05/23	2032	02/11/2023	11.23	Call	Bond Future	941.3000	0.9413	924.2500	0.9242	(1.811)	0	0	0
2023/05/23	2032	02/11/2023	11.23	Put	Bond Future	5,007.0400	5.0070	5,031.5600	5.0316	0.490	0	0	0
2023/05/23	2032	02/11/2023	11.09	Call	Bond Future	776.4600	0.7765	761.3700	0.7614	(1.943)	0	0	500
2023/05/23	2032	02/11/2023	11.22	Call	Bond Future	928.8700	0.9289	911.9700	0.9120	(1.819)	0	0	0
2023/05/23	2032	02/11/2023	11.22	Put	Bond Future	5,042.3500	5.0424	5,067.0200	5.0670	0.489	0	0	0
2023/05/23	2032	01/02/2024	12.73	Call	Bond Future	4,436.1100	4.4361	4,403.5100	4.4035	(0.735)	0	0	0
2023/05/23	2032	01/02/2024	12.73	Put	Bond Future	2,315.3400	2.3153	2,325.2800	2.3253	0.429	0	0	500
2023/05/23	2032	01/02/2024	12.50	Call	Bond Future	3,819.6300	3.8196	3,788.9400	3.7889	(0.803)	0	0	0
2023/05/23	2032	01/02/2024	11.75	Call	Bond Future	2,113.8200	2.1138	2,090.7500	2.0907	(1.091)	0	0	0
2023/05/23	2032	01/02/2024	11.75	Put	Bond Future	4,274.3300	4.2743	4,293.8000	4.2938	0.456	0	0	200
2023/05/23	2032	01/02/2024	11.83	Call	Bond Future	2,271.0700	2.2711	2,247.1000	2.2471	(1.055)	0	0	0
2023/05/23	2032	01/02/2024	11.83	Put	Bond Future	4,070.6500	4.0706	4,089.2200	4.0892	0.456	0	0	0
2023/05/23	2032	01/02/2024	11.84	Call	Bond Future	2,291.3800	2.2914	2,267.3000	2.2673	(1.051)	0	0	0
2023/05/23	2032	01/02/2024	11.84	Put	Bond Future	4,045.9900	4.0460	4,064.4500	4.0644	0.456	0	0	0
2023/05/23	2032	01/02/2024	10.78	Call	Bond Future	795.0000	0.7950	782.4100	0.7824	(1.584)	0	0	200
2023/05/23	2032	01/02/2024	11.09	Call	Bond Future	1,096.9700	1.0970	1,081.3500	1.0814	(1.424)	0	0	500
2023/05/23	2032	01/02/2024	11.09	Put	Bond Future	6,316.3200	6.3163	6,343.2400	6.3432	0.426	0	0	0
2023/05/23	2032	01/02/2024	10.01	Call	Bond Future	337.5200	0.3375	330.7900	0.3308	(1.994)	0	0	1,200
2023/05/23	2032	01/02/2024	10.01	Put	Bond Future	10,890.3300	10.8903	10,926.1400	10.9261	0.329	0	0	0
2023/05/23	2032	01/02/2024	10.59	Call	Bond Future	651.3300	0.6513	640.3900	0.6404	(1.680)	0	0	500
2023/05/23	2032	01/02/2024			Bond Future	12.2359	82.6850	12.2457	82.6424	0.080	0.0000	0.0000	0
2023/05/23	2032	01/02/2024	11.85	Call	Bond Future	2,311.5100	2.3115	2,287.3200	2.2873	(1.047)	0	0	0
2023/05/23	2032	01/02/2024	11.85	Put	Bond Future	4,021.1800	4.0212	4,039.5300	4.0395	0.456	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
2023/05/23	2032	01/02/2024	12.50	Put	Bond Future	2,676.7300	2.6767	2,688.5800	2.6886	0.443	0	0	200
2023/05/23	2032	01/02/2024	12.62	Call	Bond Future	4,136.9100	4.1369	4,105.2000	4.1052	(0.767)	0	0	0
2023/05/23	2032	01/02/2024	12.62	Put	Bond Future	2,481.8000	2.4818	2,492.6300	2.4926	0.436	0	0	1,200
2023/05/23	2032	01/02/2024	10.76	Call	Bond Future	778.8300	0.7788	766.4300	0.7664	(1.592)	0	0	1,200
2023/05/23	2032	01/02/2024	10.76	Put	Bond Future	7,583.4600	7.5835	7,613.6000	7.6136	0.397	0	0	0
2023/05/23	2032	01/02/2024	10.78	Put	Bond Future	7,502.4700	7.5025	7,532.4200	7.5324	0.399	0	0	0
2023/05/23	2032	01/02/2024	10.59	Put	Bond Future	8,287.6300	8.2876	8,319.2300	8.3192	0.381	0	0	0
2023/05/23	2032	02/05/2024	12.90	Call	Bond Future	4,425.8300	4.4258	4,394.1100	4.3941	(0.717)	0	0	0
2023/05/23	2032	02/05/2024	13.18	Call	Bond Future	5,209.0300	5.2090	5,175.2500	5.1752	(0.648)	0	0	0
2023/05/23	2032	02/05/2024	13.18	Put	Bond Future	1,854.2800	1.8543	1,863.9800	1.8640	0.523	0	0	500
2023/05/23	2032	02/05/2024	10.65	Call	Bond Future	583.9700	0.5840	574.5000	0.5745	(1.622)	0	0	1,550
2023/05/23	2032	02/05/2024	10.65	Put	Bond Future	8,384.1900	8.3842	8,418.2000	8.4182	0.406	0	0	0
2023/05/23	2032	02/05/2024	10.86	Call	Bond Future	732.9800	0.7330	721.8100	0.7218	(1.524)	0	0	1,000
2023/05/23	2032	02/05/2024	10.86	Put	Bond Future	7,529.5600	7.5296	7,561.8700	7.5619	0.429	0	0	0
2023/05/23	2032	02/05/2024	10.56	Call	Bond Future	528.1500	0.5281	519.3600	0.5194	(1.664)	0	0	0
2023/05/23	2032	02/05/2024	10.56	Put	Bond Future	8,763.1200	8.7631	8,797.8100	8.7978	0.396	0	0	0
2023/05/23	2032	02/05/2024	10.36	Call	Bond Future	419.3700	0.4194	411.9900	0.4120	(1.760)	0	0	1,000
2023/05/23	2032	02/05/2024	10.36	Put	Bond Future	9,630.4800	9.6305	9,666.5800	9.6666	0.375	0	0	0
2023/05/23	2032	02/05/2024			Bond Future	12.3707	80.4106	12.3809	80.3671	0.082	0.0000	0.0000	0
2023/05/23	2032	02/05/2024	13.35	Call	Bond Future	5,702.6900	5.7027	5,667.8100	5.6678	(0.612)	0	0	0
2023/05/23	2032	02/05/2024	13.35	Put	Bond Future	1,667.0000	1.6670	1,675.6000	1.6756	0.516	0	0	1,550
2023/05/23	2032	02/05/2024	11.35	Call	Bond Future	1,212.7000	1.2127	1,196.8700	1.1969	(1.305)	0	0	1,550
2023/05/23	2032	02/05/2024	11.35	Put	Bond Future	5,724.8300	5.7248	5,752.4800	5.7525	0.483	0	0	0
2023/05/23	2032	02/05/2024	12.90	Put	Bond Future	2,210.3700	2.2104	2,222.1300	2.2221	0.532	0	0	1,000
2023/05/23	2032	02/05/2024	11.09	Call	Bond Future	928.5800	0.9286	915.3600	0.9154	(1.424)	0	0	500
2023/05/23	2032	02/05/2024	11.09	Put	Bond Future	6,642.9700	6.6430	6,673.2300	6.6732	0.456	0	0	0
2023/05/23	2032	02/05/2024	10.55	Call	Bond Future	522.1400	0.5221	513.4300	0.5134	(1.668)	0	0	0
2023/05/23	2032	02/05/2024	10.55	Put	Bond Future	8,805.5800	8.8056	8,840.3500	8.8403	0.395	0	0	0
2023/05/23	2032	02/05/2024	10.59	Call	Bond Future	546.1300	0.5461	537.1200	0.5371	(1.650)	0	0	500
2023/05/23	2032	02/05/2024	10.59	Put	Bond Future	8,635.8700	8.6359	8,670.3400	8.6703	0.399	0	0	0
2023/05/23	2032	02/05/2024	10.54	Call	Bond Future	516.1900	0.5162	507.5500	0.5076	(1.674)	0	0	0
2023/05/23	2032	02/05/2024	10.54	Put	Bond Future	8,848.1500	8.8482	8,882.9900	8.8830	0.394	0	0	0
2023/05/23	2032	01/08/2024	11.15	Call	Bond Future	1,158.8100	1.1588	1,144.8500	1.1448	(1.205)	0	0	0
2023/05/23	2032	01/08/2024	11.15	Put	Bond Future	7,213.8800	7.2139	7,243.9400	7.2439	0.417	0	0	0
2023/05/23	2032	01/08/2024			Bond Future	12.5405	82.1379	12.5511	82.0939	0.085	0.0000	0.0000	0
2023/05/23	2032	01/08/2024	11.13	Call	Bond Future	1,139.6300	1.1396	1,125.8400	1.1258	(1.210)	0	0	0
2023/05/23	2032	01/08/2024	11.13	Put	Bond Future	7,286.0900	7.2861	7,316.3200	7.3163	0.415	0	0	0
2023/05/23	2032	01/08/2024	11.14	Call	Bond Future	1,149.0500	1.1491	1,135.1700	1.1352	(1.208)	0	0	0
2023/05/23	2032	01/08/2024	11.14	Put	Bond Future	7,249.8000	7.2498	7,279.9400	7.2799	0.416	0	0	0
2023/05/23	2033	03/08/2023			Bond Future	115.7011	115.7011	115.7171	115.7171	0.014	0.0000	0.0000	7,227
2023/05/23	2033	02/11/2023			Bond Future	116.8768	116.8768	116.8927	116.8927	0.014	0.0000	0.0000	0
2023/05/23	2033	01/02/2024			Bond Future	119.5715	119.5715	119.5877	119.5877	0.014	0.0000	0.0000	0
2023/05/23	2033	02/05/2024			Bond Future	120.8461	120.8461	120.8628	120.8628	0.014	0.0000	0.0000	0
2023/05/23	2033	01/08/2024			Bond Future	123.4773	123.4773	123.4949	123.4949	0.014	0.0000	0.0000	0
2023/05/23	2037	03/08/2023	12.12	Call	Bond Future	655.6000	0.6556	622.3700	0.6224	(5.069)	0	0	0
2023/05/23	2037	03/08/2023	12.12	Put	Bond Future	3,967.2300	3.9672	4,029.5900	4.0296	1.572	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
2023/05/23	2037	03/08/2023	12.13	Call	Bond Future	669.7000	0.6697	636.0100	0.6360	(5.031)	0	0	0
2023/05/23	2037	03/08/2023	12.13	Put	Bond Future	3,927.5600	3.9276	3,989.4600	3.9895	1.576	0	0	0
2023/05/23	2037	03/08/2023			Bond Future	12.7562	73.1154	12.7752	73.0198	0.149	0.0000	0.0000	131,595
2023/05/23	2037	03/08/2023	10.30	Call	Bond Future	1.7800	0.0018	1.5200	0.0015	(14.607)	0	0	1,800
2023/05/23	2037	03/08/2023	10.30	Put	Bond Future	14,104.7400	14.1047	14,200.0700	14.2001	0.676	0	0	0
2023/05/23	2037	03/08/2023	11.00	Call	Bond Future	28.0500	0.0281	25.1000	0.0251	(10.517)	0	0	1,800
2023/05/23	2037	03/08/2023	11.00	Put	Bond Future	9,732.6000	9.7326	9,825.2400	9.8252	0.952	0	0	0
2023/05/23	2037	03/08/2023	12.14	Call	Bond Future	683.8900	0.6839	649.7400	0.6497	(4.993)	0	0	0
2023/05/23	2037	03/08/2023	12.14	Put	Bond Future	3,888.0400	3.8880	3,949.4800	3.9495	1.580	0	0	0
2023/05/23	2037	02/11/2023	11.56	Put	Bond Future	7,577.0400	7.5770	7,654.0600	7.6541	1.016	0	0	0
2023/05/23	2037	02/11/2023	11.57	Call	Bond Future	566.1900	0.5662	544.9800	0.5450	(3.746)	0	0	0
2023/05/23	2037	02/11/2023	11.55	Put	Bond Future	7,625.6500	7.6257	7,702.9100	7.7029	1.013	0	0	0
2023/05/23	2037	02/11/2023			Bond Future	12.8834	74.7514	12.9033	74.6534	0.154	0.0000	0.0000	0
2023/05/23	2037	02/11/2023	11.56	Call	Bond Future	557.9500	0.5580	536.9600	0.5370	(3.762)	0	0	0
2023/05/23	2037	02/11/2023	11.57	Put	Bond Future	7,528.5700	7.5286	7,605.3700	7.6054	1.020	0	0	0
2023/05/23	2037	02/11/2023	11.55	Call	Bond Future	549.7900	0.5498	529.0400	0.5290	(3.774)	0	0	0
2023/05/23	2037	01/02/2024	12.33	Call	Bond Future	2,020.5600	2.0206	1,977.5500	1.9775	(2.129)	0	0	0
2023/05/23	2037	01/02/2024	12.33	Put	Bond Future	5,462.7700	5.4628	5,520.1300	5.5201	1.050	0	0	0
2023/05/23	2037	01/02/2024			Bond Future	13.0134	72.2016	13.0341	72.1012	0.159	0.0000	0.0000	0
2023/05/23	2037	01/02/2024	12.32	Call	Bond Future	2,000.9500	2.0009	1,958.1900	1.9582	(2.137)	0	0	0
2023/05/23	2037	01/02/2024	12.32	Put	Bond Future	5,495.3100	5.4953	5,552.9200	5.5529	1.048	0	0	0
2023/05/23	2037	01/02/2024	12.31	Call	Bond Future	1,981.4400	1.9814	1,938.9400	1.9389	(2.145)	0	0	0
2023/05/23	2037	01/02/2024	12.31	Put	Bond Future	5,528.0000	5.5280	5,585.8700	5.5859	1.047	0	0	0
2023/05/23	2037	02/05/2024	11.44	Call	Bond Future	766.9700	0.7670	745.9300	0.7459	(2.743)	0	0	0
2023/05/23	2037	02/05/2024	11.44	Put	Bond Future	9,686.0000	9.6860	9,767.5500	9.7675	0.842	0	0	0
2023/05/23	2037	02/05/2024	11.45	Call	Bond Future	775.1900	0.7752	753.9900	0.7540	(2.735)	0	0	0
2023/05/23	2037	02/05/2024	11.43	Put	Bond Future	9,734.5900	9.7346	9,816.3100	9.8163	0.839	0	0	0
2023/05/23	2037	02/05/2024			Bond Future	13.1512	73.8505	13.1727	73.7479	0.163	0.0000	0.0000	0
2023/05/23	2037	02/05/2024	11.45	Put	Bond Future	9,637.5200	9.6375	9,718.9100	9.7189	0.845	0	0	0
2023/05/23	2037	02/05/2024	11.43	Call	Bond Future	758.8100	0.7588	737.9400	0.7379	(2.750)	0	0	0
2023/05/23	2037	01/08/2024	12.10	Call	Bond Future	1,629.1300	1.6291	1,595.1100	1.5951	(2.088)	0	0	0
2023/05/23	2037	01/08/2024	12.10	Put	Bond Future	7,693.9600	7.6940	7,764.3300	7.7643	0.915	0	0	0
2023/05/23	2037	01/08/2024	12.09	Call	Bond Future	1,614.4700	1.6145	1,580.6600	1.5807	(2.094)	0	0	0
2023/05/23	2037	01/08/2024	12.09	Put	Bond Future	7,732.0700	7.7321	7,802.6500	7.8026	0.913	0	0	0
2023/05/23	2037	01/08/2024			Bond Future	13.3202	71.1819	13.3425	71.0775	0.168	0.0000	0.0000	0
2023/05/23	2037	01/08/2024	12.11	Call	Bond Future	1,643.8700	1.6439	1,609.6500	1.6097	(2.082)	0	0	0
2023/05/23	2037	01/08/2024	12.11	Put	Bond Future	7,655.9800	7.6560	7,726.1500	7.7262	0.917	0	0	0
2023/05/23	2038	03/08/2023			Bond Future	124.5964	124.5964	124.9109	124.9109	0.252	0.0000	0.0000	3,022
2023/05/23	2038	02/11/2023			Bond Future	127.4130	127.4130	127.7342	127.7342	0.252	0.0000	0.0000	1,656
2023/05/23	2038	01/02/2024			Bond Future	128.3037	128.3037	128.6323	128.6323	0.256	0.0000	0.0000	0
2023/05/23	2038	02/05/2024			Bond Future	131.2638	131.2638	131.6000	131.6000	0.256	0.0000	0.0000	0
2023/05/23	2038	01/08/2024			Bond Future	132.0186	132.0186	132.3627	132.3627	0.261	0.0000	0.0000	0
2023/05/23	2040	03/08/2023	12.23	Call	Bond Future	696.9400	0.6969	654.8000	0.6548	(6.046)	0	0	0
2023/05/23	2040	03/08/2023	12.23	Put	Bond Future	4,153.8700	4.1539	4,240.8800	4.2409	2.095	0	0	0
2023/05/23	2040	03/08/2023			Bond Future	12.8537	74.0575	12.8779	73.9284	0.188	0.0000	0.0000	133,368
2023/05/23	2040	03/08/2023	12.21	Call	Bond Future	668.0800	0.6681	627.1200	0.6271	(6.131)	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
2023/05/23	2040	03/08/2023	12.21	Put	Bond Future	4,240.0700	4.2401	4,328.2600	4.3283	2.080	0	0	0
2023/05/23	2040	03/08/2023	12.22	Call	Bond Future	682.4100	0.6824	640.8600	0.6409	(6.089)	0	0	0
2023/05/23	2040	03/08/2023	12.22	Put	Bond Future	4,196.8400	4.1968	4,284.4400	4.2844	2.087	0	0	0
2023/05/23	2040	02/11/2023	11.58	Call	Bond Future	534.7900	0.5348	510.0200	0.5100	(4.632)	0	0	0
2023/05/23	2040	02/11/2023	11.58	Put	Bond Future	8,514.2100	8.5142	8,621.8200	8.6218	1.264	0	0	0
2023/05/23	2040	02/11/2023	11.59	Call	Bond Future	542.9500	0.5430	517.8800	0.5179	(4.617)	0	0	0
2023/05/23	2040	02/11/2023	11.60	Put	Bond Future	8,407.0700	8.4071	8,514.1000	8.5141	1.273	0	0	0
2023/05/23	2040	02/11/2023			Bond Future	12.9783	75.7147	13.0035	75.5823	0.194	0.0000	0.0000	104
2023/05/23	2040	02/11/2023	11.59	Put	Bond Future	8,460.5600	8.4606	8,567.8700	8.5679	1.268	0	0	0
2023/05/23	2040	02/11/2023	11.60	Call	Bond Future	551.1900	0.5512	525.8400	0.5258	(4.599)	0	0	0
2023/05/23	2040	01/02/2024	12.33	Call	Bond Future	1,949.0900	1.9491	1,896.0500	1.8960	(2.721)	0	0	0
2023/05/23	2040	01/02/2024	12.33	Put	Bond Future	6,139.0900	6.1391	6,221.5000	6.2215	1.342	0	0	0
2023/05/23	2040	01/02/2024	12.34	Call	Bond Future	1,968.0400	1.9680	1,914.6700	1.9147	(2.712)	0	0	0
2023/05/23	2040	01/02/2024	12.34	Put	Bond Future	6,101.6100	6.1016	6,183.6900	6.1837	1.345	0	0	0
2023/05/23	2040	01/02/2024			Bond Future	13.1054	72.9365	13.1316	72.8010	0.200	0.0000	0.0000	28
2023/05/23	2040	01/02/2024	12.35	Call	Bond Future	1,987.3200	1.9873	1,933.6200	1.9336	(2.702)	0	0	0
2023/05/23	2040	01/02/2024	12.35	Put	Bond Future	6,064.5200	6.0645	6,146.2700	6.1463	1.348	0	0	0
2023/05/23	2040	02/05/2024	11.60	Call	Bond Future	915.5800	0.9156	885.8700	0.8859	(3.245)	0	0	0
2023/05/23	2040	02/05/2024	11.61	Call	Bond Future	925.1600	0.9252	895.2100	0.8952	(3.237)	0	0	0
2023/05/23	2040	02/05/2024	11.62	Put	Bond Future	9,965.4500	9.9654	10,073.7100	10.0737	1.086	0	0	0
2023/05/23	2040	02/05/2024			Bond Future	13.2394	74.6021	13.2666	74.4637	0.206	0.0000	0.0000	0
2023/05/23	2040	02/05/2024	11.60	Put	Bond Future	10,068.5200	10.0685	10,177.2600	10.1773	1.080	0	0	0
2023/05/23	2040	02/05/2024	11.61	Put	Bond Future	10,016.9100	10.0169	10,125.4100	10.1254	1.083	0	0	0
2023/05/23	2040	02/05/2024	11.62	Call	Bond Future	934.8100	0.9348	904.6200	0.9046	(3.230)	0	0	0
2023/05/23	2040	01/08/2024	12.34	Call	Bond Future	2,001.0700	2.0011	1,951.6200	1.9516	(2.471)	0	0	0
2023/05/23	2040	01/08/2024	12.34	Put	Bond Future	7,616.8100	7.6168	7,708.4600	7.7085	1.203	0	0	0
2023/05/23	2040	01/08/2024			Bond Future	13.4030	71.6990	13.4313	71.5578	0.212	0.0000	0.0000	0
2023/05/23	2040	01/08/2024	12.32	Call	Bond Future	1,966.5800	1.9666	1,917.7000	1.9177	(2.486)	0	0	0
2023/05/23	2040	01/08/2024	12.32	Put	Bond Future	7,694.5100	7.6945	7,786.7300	7.7867	1.199	0	0	0
2023/05/23	2040	01/08/2024	12.33	Call	Bond Future	1,983.7800	1.9838	1,934.6200	1.9346	(2.478)	0	0	0
2023/05/23	2040	01/08/2024	12.33	Put	Bond Future	7,655.5800	7.6556	7,747.5200	7.7475	1.201	0	0	0
2023/05/23	2044	03/08/2023	12.00	Call	Bond Future	394.3300	0.3943	374.5700	0.3746	(5.011)	0	0	0
2023/05/23	2044	03/08/2023	12.00	Put	Bond Future	5,401.0200	5.4010	5,455.6000	5.4556	1.011	0	0	4,754
2023/05/23	2044	03/08/2023	12.15	Call	Bond Future	562.5600	0.5626	537.4800	0.5375	(4.458)	0	0	0
2023/05/23	2044	03/08/2023	12.15	Put	Bond Future	4,678.2800	4.6783	4,727.5400	4.7275	1.053	0	0	0
2023/05/23	2044	03/08/2023	12.16	Call	Bond Future	575.2300	0.5752	549.7700	0.5498	(4.426)	0	0	0
2023/05/23	2044	03/08/2023	12.16	Put	Bond Future	4,632.1800	4.6322	4,681.0600	4.6811	1.055	0	0	0
2023/05/23	2044	03/08/2023			Bond Future	12.8842	70.5853	12.8981	70.5110	0.108	0.0000	0.0000	85,310
2023/05/23	2044	03/08/2023	11.75	Call	Bond Future	199.3700	0.1994	187.2500	0.1873	(6.079)	0	0	4,553
2023/05/23	2044	03/08/2023	11.75	Put	Bond Future	6,731.1700	6.7312	6,793.3900	6.7934	0.924	0	0	3,076
2023/05/23	2044	03/08/2023	12.17	Call	Bond Future	588.1800	0.5882	562.3500	0.5623	(4.392)	0	0	0
2023/05/23	2044	03/08/2023	12.17	Put	Bond Future	4,586.4400	4.5864	4,634.9500	4.6350	1.058	0	0	0
2023/05/23	2044	03/08/2023	12.50	Call	Bond Future	1,141.1000	1.1411	1,102.4900	1.1025	(3.384)	0	0	0
2023/05/23	2044	03/08/2023	12.50	Put	Bond Future	3,245.3900	3.2454	3,281.1200	3.2811	1.101	0	0	9,106
2023/05/23	2044	02/11/2023	11.57	Call	Bond Future	515.8700	0.5159	499.8600	0.4999	(3.103)	0	0	0
2023/05/23	2044	02/11/2023	11.57	Put	Bond Future	8,805.3000	8.8053	8,865.5200	8.8655	0.684	0	0	0
2023/05/23	2044	02/11/2023			Bond Future	13.0038	72.1647	13.0184	72.0885	0.112	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/23	2044	02/11/2023	11.55	Call	Bond Future	500.1800	0.5002	484.5200	0.4845	(3.131)	0	0	0
2023/05/23	2044	02/11/2023	11.55	Put	Bond Future	8,916.7000	8.9167	8,977.2700	8.9773	0.679	0	0	0
2023/05/23	2044	02/11/2023	11.56	Call	Bond Future	507.9800	0.5080	492.1500	0.4922	(3.116)	0	0	0
2023/05/23	2044	02/11/2023	11.56	Put	Bond Future	8,860.9100	8.8609	8,921.3100	8.9213	0.682	0	0	0
2023/05/23	2044	01/02/2024	12.29	Call	Bond Future	1,873.4000	1.8734	1,840.8800	1.8409	(1.736)	0	0	0
2023/05/23	2044	01/02/2024	12.29	Put	Bond Future	6,435.4800	6.4355	6,481.0200	6.4810	0.708	0	0	0
2023/05/23	2044	01/02/2024			Bond Future	13.1257	69.4307	13.1408	69.3527	0.115	0.0000	0.0000	0
2023/05/23	2044	01/02/2024	12.27	Call	Bond Future	1,836.2200	1.8362	1,804.1100	1.8041	(1.749)	0	0	0
2023/05/23	2044	01/02/2024	12.27	Put	Bond Future	6,513.6400	6.5136	6,559.5900	6.5596	0.705	0	0	0
2023/05/23	2044	01/02/2024	12.28	Call	Bond Future	1,854.6500	1.8547	1,822.3400	1.8223	(1.742)	0	0	0
2023/05/23	2044	01/02/2024	12.28	Put	Bond Future	6,474.3600	6.4744	6,520.1100	6.5201	0.707	0	0	0
2023/05/23	2044	02/05/2024	11.67	Call	Bond Future	1,178.7600	1.1788	1,157.0600	1.1571	(1.841)	0	0	0
2023/05/23	2044	02/05/2024	11.67	Put	Bond Future	10,110.3900	10.1104	10,168.4800	10.1685	0.575	0	0	0
2023/05/23	2044	02/05/2024			Bond Future	13.2537	71.0163	13.2694	70.9365	0.118	0.0000	0.0000	0
2023/05/23	2044	02/05/2024	11.65	Call	Bond Future	1,156.7700	1.1568	1,135.3700	1.1354	(1.850)	0	0	0
2023/05/23	2044	02/05/2024	11.65	Put	Bond Future	10,213.3600	10.2134	10,271.7500	10.2717	0.572	0	0	0
2023/05/23	2044	02/05/2024	11.66	Call	Bond Future	1,167.7300	1.1677	1,146.1800	1.1462	(1.845)	0	0	0
2023/05/23	2044	02/05/2024	11.66	Put	Bond Future	10,161.8000	10.1618	10,220.0400	10.2200	0.573	0	0	0
2023/05/23	2044	01/08/2024	12.28	Call	Bond Future	2,111.1400	2.1111	2,080.5000	2.0805	(1.451)	0	0	0
2023/05/23	2044	01/08/2024	12.28	Put	Bond Future	8,162.0100	8.1620	8,212.5300	8.2125	0.619	0	0	0
2023/05/23	2044	01/08/2024	12.29	Call	Bond Future	2,128.5500	2.1285	2,097.7400	2.0977	(1.447)	0	0	0
2023/05/23	2044	01/08/2024	12.29	Put	Bond Future	8,121.9500	8.1220	8,172.3000	8.1723	0.620	0	0	0
2023/05/23	2044	01/08/2024			Bond Future	13.4096	68.1611	13.4259	68.0799	0.122	0.0000	0.0000	0
2023/05/23	2044	01/08/2024	12.30	Call	Bond Future	2,146.0400	2.1460	2,115.0700	2.1151	(1.443)	0	0	0
2023/05/23	2044	01/08/2024	12.30	Put	Bond Future	8,082.0300	8.0820	8,132.2200	8.1322	0.621	0	0	0
2023/05/23	2046	03/08/2023			Bond Future	109.8479	109.8479	109.5220	109.5220	(0.297)	0.0000	0.0000	12,882
2023/05/23	2046	02/11/2023			Bond Future	110.2147	110.2147	109.8812	109.8812	(0.303)	0.0000	0.0000	4,292
2023/05/23	2046	01/02/2024			Bond Future	112.7560	112.7560	112.4146	112.4146	(0.303)	0.0000	0.0000	0
2023/05/23	2046	02/05/2024			Bond Future	113.1766	113.1766	112.8273	112.8273	(0.309)	0.0000	0.0000	0
2023/05/23	2046	01/08/2024			Bond Future	115.6388	115.6388	115.2823	115.2823	(0.308)	0.0000	0.0000	0
2023/05/23	2050	03/08/2023			Bond Future	109.3873	109.3873	109.4034	109.4034	0.015	0.0000	0.0000	10,740
2023/05/23	2050	02/11/2023			Bond Future	111.8600	111.8600	111.8760	111.8760	0.014	0.0000	0.0000	3,146
2023/05/23	2050	01/02/2024			Bond Future	112.1604	112.1604	112.1767	112.1767	0.015	0.0000	0.0000	0
2023/05/23	2050	02/05/2024			Bond Future	114.7478	114.7478	114.7646	114.7646	0.015	0.0000	0.0000	0
2023/05/23	2050	01/08/2024			Bond Future	114.9035	114.9035	114.9212	114.9212	0.015	0.0000	0.0000	0
2023/05/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/23	AL37	03/08/2023			Index Future	857.1120	857.1120	857.7260	857.7260	0.072	0.0000	0.0000	0
2023/05/23	AL37	02/11/2023			Index Future	876.2730	876.2730	876.8970	876.8970	0.071	0.0000	0.0000	0
2023/05/23	AL37	01/02/2024			Index Future	896.2730	896.2730	896.9100	896.9100	0.071	0.0000	0.0000	0
2023/05/23	AL37	02/05/2024			Index Future	916.7600	916.7600	917.4130	917.4130	0.071	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/23	AL37	01/08/2024			Index Future	936.5560	936.5560	937.2270	937.2270	0.072	0.0000	0.0000	0
2023/05/23	AL7T	03/08/2023			Index Future	964.5650	964.5650	963.8380	963.8380	(0.075)	0.0000	0.0000	0
2023/05/23	AL7T	02/11/2023			Index Future	986.1280	986.1280	985.3810	985.3810	(0.076)	0.0000	0.0000	0
2023/05/23	AL7T	01/02/2024			Index Future	1,008.6350	1,008.6350	1,007.8700	1,007.8700	(0.076)	0.0000	0.0000	0
2023/05/23	AL7T	02/05/2024			Index Future	1,031.6910	1,031.6910	1,030.9100	1,030.9100	(0.076)	0.0000	0.0000	0
2023/05/23	AL7T	01/08/2024			Index Future	1,053.9690	1,053.9690	1,053.1750	1,053.1750	(0.075)	0.0000	0.0000	0
2023/05/23	ALBI	03/08/2023			Index Future	848.7360	848.7360	848.3780	848.3780	(0.042)	0.0000	0.0000	101
2023/05/23	ALBI	02/11/2023			Index Future	867.7090	867.7090	867.3400	867.3400	(0.043)	0.0000	0.0000	0
2023/05/23	ALBI	01/02/2024			Index Future	887.5140	887.5140	887.1350	887.1350	(0.043)	0.0000	0.0000	0
2023/05/23	ALBI	02/05/2024			Index Future	907.8010	907.8010	907.4150	907.4150	(0.043)	0.0000	0.0000	0
2023/05/23	ALBI	01/08/2024			Index Future	927.4030	927.4030	927.0130	927.0130	(0.042)	0.0000	0.0000	0
2023/05/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/05/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/23	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/23	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/23	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/23	ES33	03/08/2023			Bond Future	13.2756	71.3231	13.2944	71.2439	0.142	0.0000	0.0000	350
2023/05/23	ES33	02/11/2023			Bond Future	13.4400	69.1364	13.4597	69.0551	0.146	0.0000	0.0000	0
2023/05/23	ES33	01/02/2024			Bond Future	13.6095	70.7307	13.6301	70.6475	0.151	0.0000	0.0000	0
2023/05/23	ES33	02/05/2024			Bond Future	13.7848	68.5614	13.8063	68.4763	0.156	0.0000	0.0000	0
2023/05/23	ES33	01/08/2024			Bond Future	13.9928	70.0485	14.0152	69.9619	0.160	0.0000	0.0000	0
2023/05/23	ES42	03/08/2023			Bond Future	13.6102	68.0525	13.6188	68.0117	0.063	0.0000	0.0000	4,000
2023/05/23	ES42	02/11/2023			Bond Future	13.7630	65.3270	13.7720	65.2851	0.065	0.0000	0.0000	0
2023/05/23	ES42	01/02/2024			Bond Future	13.9124	66.8337	13.9218	66.7907	0.067	0.0000	0.0000	0
2023/05/23	ES42	02/05/2024			Bond Future	14.0722	64.1121	14.0820	64.0682	0.069	0.0000	0.0000	0
2023/05/23	ES42	01/08/2024			Bond Future	14.2559	65.4996	14.2660	65.4551	0.071	0.0000	0.0000	0
2023/05/23	GOVI	03/08/2023	837.21	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/23	GOVI	03/08/2023	837.21	Put	GOVI	8,010.0000	0.8010	11,700.0000	1.1700	46.067	0	0	0
2023/05/23	GOVI	03/08/2023	837.22	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/23	GOVI	03/08/2023	837.22	Put	GOVI	8,110.0000	0.8110	11,800.0000	1.1800	45.499	0	0	0
2023/05/23	GOVI	03/08/2023			GOVI	836.4090	836.4090	836.0400	836.0400	(0.044)	0.0000	0.0000	838
2023/05/23	GOVI	03/08/2023	837.23	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/23	GOVI	03/08/2023	837.23	Put	GOVI	8,210.0000	0.8210	11,900.0000	1.1900	44.945	0	0	0
2023/05/23	GOVI	02/11/2023	885.81	Put	GOVI	307,040.0000	30.7040	310,840.0000	31.0840	1.238	0	0	0
2023/05/23	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/23	GOVI	02/11/2023			GOVI	855.1060	855.1060	854.7260	854.7260	(0.044)	0.0000	0.0000	0
2023/05/23	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/23	GOVI	02/11/2023	885.80	Put	GOVI	306,940.0000	30.6940	310,740.0000	31.0740	1.238	0	0	0
2023/05/23	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/23	GOVI	02/11/2023	885.82	Put	GOVI	307,140.0000	30.7140	310,940.0000	31.0940	1.237	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/23	GOVI	01/02/2024	880.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/23	GOVI	01/02/2024	880.00	Put	GOVI	53,770.0000	5.3770	57,670.0000	5.7670	7.253	0	0	0
2023/05/23	GOVI	01/02/2024			GOVI	874.6230	874.6230	874.2330	874.2330	(0.045)	0.0000	0.0000	0
2023/05/23	GOVI	01/02/2024	879.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/23	GOVI	01/02/2024	879.98	Put	GOVI	53,570.0000	5.3570	57,470.0000	5.7470	7.280	0	0	0
2023/05/23	GOVI	01/02/2024	879.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/23	GOVI	01/02/2024	879.99	Put	GOVI	53,670.0000	5.3670	57,570.0000	5.7570	7.267	0	0	0
2023/05/23	GOVI	02/05/2024	950.97	Put	GOVI	563,540.0000	56.3540	567,520.0000	56.7520	0.706	0	0	0
2023/05/23	GOVI	02/05/2024	950.98	Put	GOVI	563,640.0000	56.3640	567,620.0000	56.7620	0.706	0	0	0
2023/05/23	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/23	GOVI	02/05/2024			GOVI	894.6160	894.6160	894.2180	894.2180	(0.044)	0.0000	0.0000	0
2023/05/23	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/23	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/23	GOVI	02/05/2024	950.99	Put	GOVI	563,740.0000	56.3740	567,720.0000	56.7720	0.706	0	0	0
2023/05/23	GOVI	01/08/2024	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/23	GOVI	01/08/2024	943.39	Put	GOVI	294,560.0000	29.4560	298,590.0000	29.8590	1.368	0	0	0
2023/05/23	GOVI	01/08/2024			GOVI	913.9340	913.9340	913.5310	913.5310	(0.044)	0.0000	0.0000	0
2023/05/23	GOVI	01/08/2024	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/23	GOVI	01/08/2024	943.37	Put	GOVI	294,360.0000	29.4360	298,390.0000	29.8390	1.369	0	0	0
2023/05/23	GOVI	01/08/2024	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/23	GOVI	01/08/2024	943.38	Put	GOVI	294,460.0000	29.4460	298,490.0000	29.8490	1.369	0	0	0
2023/05/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/05/23	IGOV	03/08/2023			Index Future	324.1520	324.1520	324.1640	324.1640	0.004	0.0000	0.0000	638
2023/05/23	IGOV	02/11/2023			Index Future	331.4760	331.4760	331.4870	331.4870	0.003	0.0000	0.0000	16
2023/05/23	IGOV	01/02/2024			Index Future	339.1180	339.1180	339.1290	339.1290	0.003	0.0000	0.0000	0
2023/05/23	IGOV	02/05/2024			Index Future	346.9440	346.9440	346.9560	346.9560	0.003	0.0000	0.0000	0
2023/05/23	IGOV	01/08/2024			Index Future	354.5090	354.5090	354.5220	354.5220	0.004	0.0000	0.0000	0
2023/05/23	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/05/23	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/05/23	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/05/23	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/05/23	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/05/23	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/05/23	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/05/23	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/05/23	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/05/23	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/05/23	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/05/23	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/05/23	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/05/23	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/05/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	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
2023/05/23	JBAF	21/06/2023			Jibar Tradeable Future	8.6500	91.3500	8.6600	91.3400	0.116	0.0000	0.0000	0
2023/05/23	JBAF	19/07/2023			Jibar Tradeable Future	8.7900	91.2100	8.8400	91.1600	0.569	0.0000	0.0000	0
2023/05/23	JBAF	16/08/2023			Jibar Tradeable Future	9.0100	90.9900	9.0650	90.9350	0.610	0.0000	0.0000	0
2023/05/23	JBAF	20/09/2023			Jibar Tradeable Future	9.1750	90.8250	9.2350	90.7650	0.654	0.0000	0.0000	0
2023/05/23	JBAF	18/10/2023			Jibar Tradeable Future	9.2000	90.8000	9.2700	90.7300	0.761	0.0000	0.0000	0
2023/05/23	JBAF	15/11/2023			Jibar Tradeable Future	9.2400	90.7600	9.3200	90.6800	0.866	0.0000	0.0000	0
2023/05/23	JBAF	20/12/2023			Jibar Tradeable Future	9.2650	90.7350	9.3450	90.6550	0.863	0.0000	0.0000	0
2023/05/23	JBAF	20/03/2024			Jibar Tradeable Future	9.2600	90.7400	9.3400	90.6600	0.864	0.0000	0.0000	0
2023/05/23	JBAF	19/06/2024			Jibar Tradeable Future	9.1550	90.8450	9.2200	90.7800	0.710	0.0000	0.0000	0
2023/05/23	JBAF	18/09/2024			Jibar Tradeable Future	8.9600	91.0400	9.0100	90.9900	0.558	0.0000	0.0000	0
2023/05/23	JBAF	18/12/2024			Jibar Tradeable Future	8.8000	91.2000	8.8600	91.1400	0.682	0.0000	0.0000	0
2023/05/23	JBAF	19/03/2025			Jibar Tradeable Future	8.8100	91.1900	8.8550	91.1450	0.511	0.0000	0.0000	0
2023/05/23	R035	03/08/2023	12.00	Call	Bond Future	900.2800	0.9003	859.2200	0.8592	(4.561)	0	0	0
2023/05/23	R035	03/08/2023	12.00	Put	Bond Future	3,305.7000	3.3057	3,361.6700	3.3617	1.693	0	0	0
2023/05/23	R035	03/08/2023	12.50	Call	Bond Future	0.0000	0.0000	1,972.8300	1.9728	100.000	0	0	0
2023/05/23	R035	03/08/2023			Bond Future	12.4637	82.1897	12.4828	82.0926	0.153	0.0000	0.0000	55,448
2023/05/23	R035	03/08/2023	11.75	Call	Bond Future	530.5200	0.5305	501.2900	0.5013	(5.510)	0	0	0
2023/05/23	R035	03/08/2023	11.75	Put	Bond Future	4,276.7500	4.2768	4,344.5500	4.3445	1.585	0	0	4,870
2023/05/23	R035	03/08/2023	11.98	Call	Bond Future	865.9500	0.8659	825.8600	0.8259	(4.630)	0	0	0
2023/05/23	R035	03/08/2023	11.98	Put	Bond Future	3,377.4800	3.3775	3,434.4200	3.4344	1.686	0	0	0
2023/05/23	R035	03/08/2023	11.99	Call	Bond Future	883.0100	0.8830	842.4400	0.8424	(4.595)	0	0	0
2023/05/23	R035	03/08/2023	11.99	Put	Bond Future	3,341.4600	3.3415	3,397.9200	3.3979	1.690	0	0	0
2023/05/23	R035	03/08/2023	12.50	Put	Bond Future	0.0000	0.0000	1,885.6200	1.8856	100.000	0	0	0
2023/05/23	R035	02/11/2023	12.85	Call	Bond Future	3,675.1700	3.6752	3,608.1600	3.6082	(1.823)	0	0	0
2023/05/23	R035	02/11/2023	12.85	Put	Bond Future	2,420.5000	2.4205	2,453.0200	2.4530	1.344	0	0	400
2023/05/23	R035	02/11/2023	11.12	Call	Bond Future	429.1200	0.4291	411.6500	0.4116	(4.071)	0	0	400
2023/05/23	R035	02/11/2023	11.41	Call	Bond Future	682.8200	0.6828	658.2800	0.6583	(3.594)	0	0	0
2023/05/23	R035	02/11/2023	11.41	Put	Bond Future	6,919.0700	6.9191	6,994.0600	6.9941	1.084	0	0	0
2023/05/23	R035	02/11/2023	11.42	Call	Bond Future	693.7200	0.6937	668.9100	0.6689	(3.576)	0	0	0
2023/05/23	R035	02/11/2023	11.42	Put	Bond Future	6,874.4600	6.8745	6,949.1800	6.9492	1.087	0	0	0
2023/05/23	R035	02/11/2023			Bond Future	12.5952	79.5168	12.6152	79.4173	0.159	0.0000	0.0000	111,481
2023/05/23	R035	02/11/2023	11.43	Call	Bond Future	704.9000	0.7049	679.8100	0.6798	(3.559)	0	0	0
2023/05/23	R035	02/11/2023	11.43	Put	Bond Future	6,830.1700	6.8302	6,904.6100	6.9046	1.090	0	0	0
2023/05/23	R035	02/11/2023	11.12	Put	Bond Future	8,297.9500	8.2979	8,380.0100	8.3800	0.989	0	0	0
2023/05/23	R035	02/11/2023	10.62	Call	Bond Future	184.3400	0.1843	175.3300	0.1753	(4.888)	0	0	400
2023/05/23	R035	02/11/2023	10.62	Put	Bond Future	10,973.4900	10.9735	11,064.0100	11.0640	0.825	0	0	0
2023/05/23	R035	01/02/2024	11.12	Put	Bond Future	9,191.1100	9.1911	9,271.3700	9.2714	0.873	0	0	0
2023/05/23	R035	01/02/2024	12.18	Put	Bond Future	4,996.8700	4.9969	5,052.3600	5.0524	1.110	0	0	0
2023/05/23	R035	01/02/2024	12.19	Call	Bond Future	2,262.8200	2.2628	2,216.1800	2.2162	(2.061)	0	0	0
2023/05/23	R035	01/02/2024	12.19	Put	Bond Future	4,966.4800	4.9665	5,021.7100	5.0217	1.112	0	0	0
2023/05/23	R035	01/02/2024	10.62	Call	Bond Future	394.2700	0.3943	380.8000	0.3808	(3.416)	0	0	400
2023/05/23	R035	01/02/2024	10.62	Put	Bond Future	11,747.8700	11.7479	11,836.2700	11.8363	0.752	0	0	0
2023/05/23	R035	01/02/2024			Bond Future	12.7304	81.3322	12.7512	81.2304	0.164	0.0000	0.0000	0
2023/05/23	R035	01/02/2024	12.20	Call	Bond Future	2,283.8200	2.2838	2,236.9300	2.2369	(2.053)	0	0	0
2023/05/23	R035	01/02/2024	12.20	Put	Bond Future	4,936.2500	4.9363	4,991.2300	4.9912	1.114	0	0	0
2023/05/23	R035	01/02/2024	13.46	Call	Bond Future	5,695.4400	5.6954	5,620.9800	5.6210	(1.307)	0	0	0
2023/05/23	R035	01/02/2024	13.46	Put	Bond Future	2,245.9500	2.2459	2,273.3600	2.2734	1.220	0	0	400

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
2023/05/23	R035	01/02/2024	11.12	Call	Bond Future	727.8100	0.7278	706.2000	0.7062	(2.969)	0	0	400
2023/05/23	R035	01/02/2024	12.18	Call	Bond Future	2,241.9200	2.2419	2,195.5400	2.1955	(2.069)	0	0	0
2023/05/23	R035	02/05/2024	11.20	Call	Bond Future	782.7800	0.7828	761.0500	0.7611	(2.776)	0	0	0
2023/05/23	R035	02/05/2024	11.20	Put	Bond Future	9,364.0800	9.3641	9,446.4700	9.4465	0.880	0	0	0
2023/05/23	R035	02/05/2024	11.19	Call	Bond Future	774.5000	0.7745	752.9400	0.7529	(2.784)	0	0	0
2023/05/23	R035	02/05/2024	11.19	Put	Bond Future	9,411.3700	9.4114	9,493.9300	9.4939	0.877	0	0	0
2023/05/23	R035	02/05/2024			Bond Future	12.8623	78.6755	12.8841	78.5714	0.169	0.0000	0.0000	0
2023/05/23	R035	02/05/2024	11.21	Call	Bond Future	791.1400	0.7911	769.2300	0.7692	(2.769)	0	0	0
2023/05/23	R035	02/05/2024	11.21	Put	Bond Future	9,316.9300	9.3169	9,399.1400	9.3991	0.882	0	0	0
2023/05/23	R035	01/08/2024	11.80	Call	Bond Future	1,575.6600	1.5757	1,541.9100	1.5419	(2.142)	0	0	0
2023/05/23	R035	01/08/2024	11.80	Put	Bond Future	7,624.4700	7.6245	7,696.7500	7.6967	0.948	0	0	0
2023/05/23	R035	01/08/2024	11.81	Call	Bond Future	1,590.1200	1.5901	1,556.1600	1.5562	(2.136)	0	0	0
2023/05/23	R035	01/08/2024	11.79	Put	Bond Future	7,662.2500	7.6623	7,734.7400	7.7347	0.946	0	0	0
2023/05/23	R035	01/08/2024			Bond Future	13.0231	80.3661	13.0457	80.2600	0.174	0.0000	0.0000	0
2023/05/23	R035	01/08/2024	11.81	Put	Bond Future	7,586.8100	7.5868	7,658.8800	7.6589	0.950	0	0	0
2023/05/23	R035	01/08/2024	11.79	Call	Bond Future	1,561.2800	1.5613	1,527.7400	1.5277	(2.148)	0	0	0
2023/05/23	R186	03/08/2023	9.73	Put	Bond Future	1,471.1000	1.4711	1,395.9600	1.3960	(5.108)	0	0	0
2023/05/23	R186	03/08/2023	9.74	Call	Bond Future	619.8300	0.6198	655.2200	0.6552	5.710	0	0	0
2023/05/23	R186	03/08/2023	9.74	Put	Bond Future	1,453.7100	1.4537	1,379.0400	1.3790	(5.137)	0	0	0
2023/05/23	R186	03/08/2023			Bond Future	10.0336	102.6581	9.9947	102.7682	(0.388)	0.0000	0.0000	82,550
2023/05/23	R186	03/08/2023	9.73	Call	Bond Future	608.6700	0.6087	643.5900	0.6436	5.737	0	0	0
2023/05/23	R186	03/08/2023	9.75	Call	Bond Future	631.2900	0.6313	667.1500	0.6672	5.680	0	0	0
2023/05/23	R186	03/08/2023	9.75	Put	Bond Future	1,436.6300	1.4366	1,362.4300	1.3624	(5.165)	0	0	0
2023/05/23	R186	02/11/2023	9.40	Call	Bond Future	610.9300	0.6109	640.6900	0.6407	4.871	0	0	0
2023/05/23	R186	02/11/2023	9.40	Put	Bond Future	2,538.4900	2.5385	2,456.1000	2.4561	(3.246)	0	0	0
2023/05/23	R186	02/11/2023	9.15	Call	Bond Future	438.7500	0.4388	461.6700	0.4617	5.224	0	0	1,715
2023/05/23	R186	02/11/2023			Bond Future	10.1220	104.9542	10.0795	105.0664	(0.420)	0.0000	0.0000	13,885
2023/05/23	R186	02/11/2023	10.42	Call	Bond Future	1,877.9700	1.8780	1,940.7000	1.9407	3.340	0	0	0
2023/05/23	R186	02/11/2023	10.42	Put	Bond Future	1,095.5400	1.0955	1,046.1200	1.0461	(4.511)	0	0	1,715
2023/05/23	R186	02/11/2023	9.15	Put	Bond Future	3,044.5500	3.0445	2,955.3200	2.9553	(2.931)	0	0	0
2023/05/23	R186	02/11/2023	9.38	Call	Bond Future	595.6500	0.5956	624.8300	0.6248	4.899	0	0	0
2023/05/23	R186	02/11/2023	9.38	Put	Bond Future	2,577.2600	2.5773	2,494.2900	2.4943	(3.219)	0	0	0
2023/05/23	R186	02/11/2023	9.39	Call	Bond Future	603.1400	0.6031	632.6100	0.6326	4.886	0	0	0
2023/05/23	R186	02/11/2023	9.39	Put	Bond Future	2,557.7200	2.5577	2,475.0400	2.4750	(3.233)	0	0	0
2023/05/23	R186	01/02/2024	9.51	Call	Bond Future	861.7900	0.8618	898.3200	0.8983	4.239	0	0	0
2023/05/23	R186	01/02/2024	9.52	Put	Bond Future	2,570.8300	2.5708	2,493.0300	2.4930	(3.026)	0	0	0
2023/05/23	R186	01/02/2024	9.50	Call	Bond Future	852.4500	0.8525	888.7200	0.8887	4.255	0	0	0
2023/05/23	R186	01/02/2024			Bond Future	10.2065	102.0385	10.1597	102.1531	(0.458)	0.0000	0.0000	0
2023/05/23	R186	01/02/2024	9.51	Put	Bond Future	2,586.1500	2.5862	2,508.0700	2.5081	(3.019)	0	0	0
2023/05/23	R186	01/02/2024	9.52	Call	Bond Future	871.4900	0.8715	908.3000	0.9083	4.224	0	0	0
2023/05/23	R186	01/02/2024	9.50	Put	Bond Future	2,601.8400	2.6018	2,523.5000	2.5235	(3.011)	0	0	0
2023/05/23	R186	02/05/2024	8.01	Call	Bond Future	195.7100	0.1957	206.9800	0.2070	5.759	0	0	0
2023/05/23	R186	02/05/2024	8.01	Put	Bond Future	5,553.2000	5.5532	5,447.1400	5.4471	(1.910)	0	0	0
2023/05/23	R186	02/05/2024			Bond Future	10.3065	104.3696	10.2545	104.4869	(0.504)	0.0000	0.0000	0
2023/05/23	R186	02/05/2024	8.00	Call	Bond Future	193.4100	0.1934	204.5700	0.2046	5.770	0	0	0
2023/05/23	R186	02/05/2024	8.00	Put	Bond Future	5,575.0200	5.5750	5,468.8500	5.4688	(1.904)	0	0	0
2023/05/23	R186	02/05/2024	7.99	Call	Bond Future	191.1300	0.1911	202.1800	0.2022	5.781	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
2023/05/23	R186	02/05/2024	7.99	Put	Bond Future	5,596.8600	5.5969	5,490.5800	5.4906	(1.899)	0	0	0
2023/05/23	R186	01/08/2024	8.69	Call	Bond Future	411.7100	0.4117	433.3700	0.4334	5.261	0	0	0
2023/05/23	R186	01/08/2024	8.70	Put	Bond Future	4,196.7100	4.1967	4,098.1900	4.0982	(2.348)	0	0	0
2023/05/23	R186	01/08/2024	8.68	Call	Bond Future	407.9300	0.4079	429.4200	0.4294	5.268	0	0	0
2023/05/23	R186	01/08/2024			Bond Future	10.4948	101.3051	10.4364	101.4255	(0.557)	0.0000	0.0000	0
2023/05/23	R186	01/08/2024	8.69	Put	Bond Future	4,214.4700	4.2145	4,115.8000	4.1158	(2.341)	0	0	0
2023/05/23	R186	01/08/2024	8.70	Call	Bond Future	415.5300	0.4155	437.3400	0.4373	5.249	0	0	0
2023/05/23	R186	01/08/2024	8.68	Put	Bond Future	4,232.2700	4.2323	4,133.4300	4.1334	(2.335)	0	0	0
2023/05/23	R197	03/08/2023			Bond Future	334.4324	334.4324	334.5155	334.5155	0.025	0.0000	0.0000	49
2023/05/23	R197	02/11/2023			Bond Future	341.9916	341.9916	342.0754	342.0754	0.025	0.0000	0.0000	0
2023/05/23	R202	03/08/2023			Bond Future	247.8416	247.8416	247.8765	247.8765	0.014	0.0000	0.0000	5,336
2023/05/23	R202	02/11/2023			Bond Future	253.4433	253.4433	253.4784	253.4784	0.014	0.0000	0.0000	0
2023/05/23	R202	01/02/2024			Bond Future	254.2524	254.2524	254.2881	254.2881	0.014	0.0000	0.0000	0
2023/05/23	R202	02/05/2024			Bond Future	260.1184	260.1184	260.1548	260.1548	0.014	0.0000	0.0000	0
2023/05/23	R202	01/08/2024			Bond Future	260.6038	260.6038	260.6425	260.6425	0.015	0.0000	0.0000	0
2023/05/23	R209	03/08/2023	10.00	Call	Bond Future	1.1100	0.0011	0.9400	0.0009	(15.315)	0	0	1,800
2023/05/23	R209	03/08/2023	10.00	Put	Bond Future	12,577.0400	12.5770	12,661.8500	12.6618	0.674	0	0	0
2023/05/23	R209	03/08/2023	10.70	Call	Bond Future	19.4900	0.0195	17.3400	0.0173	(11.031)	0	0	1,800
2023/05/23	R209	03/08/2023	11.95	Put	Bond Future	3,125.6400	3.1256	3,177.7700	3.1778	1.668	0	0	0
2023/05/23	R209	03/08/2023	12.00	Call	Bond Future	747.8600	0.7479	712.9000	0.7129	(4.675)	0	0	0
2023/05/23	R209	03/08/2023	12.00	Put	Bond Future	2,963.2600	2.9633	3,013.2800	3.0133	1.688	0	0	1,750
2023/05/23	R209	03/08/2023	11.25	Put	Bond Future	5,959.8200	5.9598	6,035.7300	6.0357	1.274	0	0	0
2023/05/23	R209	03/08/2023	11.93	Call	Bond Future	649.6300	0.6496	617.6200	0.6176	(4.927)	0	0	0
2023/05/23	R209	03/08/2023	11.94	Call	Bond Future	663.0700	0.6631	630.6400	0.6306	(4.891)	0	0	0
2023/05/23	R209	03/08/2023			Bond Future	12.4878	63.0468	12.5070	62.9618	0.154	0.0000	0.0000	11,683
2023/05/23	R209	03/08/2023	10.70	Put	Bond Future	8,718.6700	8.7187	8,801.5000	8.8015	0.950	0	0	0
2023/05/23	R209	03/08/2023	10.75	Call	Bond Future	23.2400	0.0232	20.7400	0.0207	(10.757)	0	0	7,000
2023/05/23	R209	03/08/2023	10.75	Put	Bond Future	8,456.3500	8.4563	8,538.8300	8.5388	0.975	0	0	0
2023/05/23	R209	03/08/2023	11.95	Call	Bond Future	676.7800	0.6768	643.9300	0.6439	(4.854)	0	0	0
2023/05/23	R209	03/08/2023	11.25	Call	Bond Future	111.7900	0.1118	102.7200	0.1027	(8.113)	0	0	7,000
2023/05/23	R209	03/08/2023	11.93	Put	Bond Future	3,192.2100	3.1922	3,245.1800	3.2452	1.659	0	0	0
2023/05/23	R209	03/08/2023	11.94	Put	Bond Future	3,158.7600	3.1588	3,211.3100	3.2113	1.664	0	0	0
2023/05/23	R209	02/11/2023	11.34	Call	Bond Future	519.5000	0.5195	499.9500	0.4999	(3.763)	0	0	0
2023/05/23	R209	02/11/2023	11.34	Put	Bond Future	6,402.5100	6.4025	6,470.0500	6.4700	1.055	0	0	0
2023/05/23	R209	02/11/2023	11.33	Call	Bond Future	510.8200	0.5108	491.5000	0.4915	(3.782)	0	0	0
2023/05/23	R209	02/11/2023	11.33	Put	Bond Future	6,443.5000	6.4435	6,511.2700	6.5113	1.052	0	0	0
2023/05/23	R209	02/11/2023			Bond Future	12.6034	61.3027	12.6234	61.2156	0.159	0.0000	0.0000	2
2023/05/23	R209	02/11/2023	11.35	Call	Bond Future	528.2800	0.5283	508.4900	0.5085	(3.746)	0	0	0
2023/05/23	R209	02/11/2023	11.35	Put	Bond Future	6,361.6700	6.3617	6,428.9700	6.4290	1.058	0	0	0
2023/05/23	R209	01/02/2024	12.13	Put	Bond Future	4,483.7500	4.4838	4,533.0500	4.5331	1.100	0	0	0
2023/05/23	R209	01/02/2024	12.14	Call	Bond Future	1,901.0800	1.9011	1,860.9900	1.8610	(2.109)	0	0	0
2023/05/23	R209	01/02/2024	12.14	Put	Bond Future	4,456.0800	4.4561	4,505.1400	4.5051	1.101	0	0	0
2023/05/23	R209	01/02/2024			Bond Future	12.7171	62.7024	12.7379	62.6132	0.163	0.0000	0.0000	0
2023/05/23	R209	01/02/2024	12.13	Call	Bond Future	1,883.1700	1.8832	1,843.3200	1.8433	(2.116)	0	0	0
2023/05/23	R209	01/02/2024	12.12	Call	Bond Future	1,865.1600	1.8652	1,825.5300	1.8255	(2.125)	0	0	0

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2023/05/23	R209	01/02/2024	12.12	Put	Bond Future	4,511.3800	4.5114	4,560.9000	4.5609	1.098	0	0	0
2023/05/23	R209	02/05/2024	11.18	Call	Bond Future	677.8500	0.6778	658.8800	0.6589	(2.799)	0	0	0
2023/05/23	R209	02/05/2024	11.18	Put	Bond Future	8,303.3100	8.3033	8,375.4600	8.3755	0.869	0	0	0
2023/05/23	R209	02/05/2024	11.17	Call	Bond Future	670.5500	0.6706	651.7400	0.6517	(2.805)	0	0	0
2023/05/23	R209	02/05/2024	11.17	Put	Bond Future	8,345.9700	8.3460	8,418.2800	8.4183	0.866	0	0	0
2023/05/23	R209	02/05/2024			Bond Future	12.8366	60.9808	12.8581	60.8897	0.168	0.0000	0.0000	0
2023/05/23	R209	02/05/2024	11.19	Call	Bond Future	685.2000	0.6852	666.0700	0.6661	(2.792)	0	0	0
2023/05/23	R209	02/05/2024	11.19	Put	Bond Future	8,260.7600	8.2608	8,332.7500	8.3327	0.871	0	0	0
2023/05/23	R209	01/08/2024	11.79	Put	Bond Future	6,667.9400	6.6679	6,730.6300	6.7306	0.940	0	0	0
2023/05/23	R209	01/08/2024	11.80	Call	Bond Future	1,423.4100	1.4234	1,393.1000	1.3931	(2.129)	0	0	0
2023/05/23	R209	01/08/2024	11.80	Put	Bond Future	6,634.2600	6.6343	6,696.7600	6.6968	0.942	0	0	0
2023/05/23	R209	01/08/2024			Bond Future	12.9811	62.2908	13.0034	62.1980	0.172	0.0000	0.0000	0
2023/05/23	R209	01/08/2024	11.79	Call	Bond Future	1,410.3600	1.4104	1,380.2400	1.3802	(2.136)	0	0	0
2023/05/23	R209	01/08/2024	11.78	Call	Bond Future	1,397.3900	1.3974	1,367.4600	1.3675	(2.142)	0	0	0
2023/05/23	R209	01/08/2024	11.78	Put	Bond Future	6,701.7400	6.7017	6,764.6200	6.7646	0.938	0	0	0
2023/05/23	R210	03/08/2023			Bond Future	226.7636	226.7636	226.7900	226.7900	0.012	0.0000	0.0000	421
2023/05/23	R210	02/11/2023			Bond Future	228.6814	228.6814	228.7076	228.7076	0.011	0.0000	0.0000	0
2023/05/23	R210	01/02/2024			Bond Future	233.9542	233.9542	233.9807	233.9807	0.011	0.0000	0.0000	0
2023/05/23	R210	02/05/2024			Bond Future	236.0458	236.0458	236.0733	236.0733	0.012	0.0000	0.0000	0
2023/05/23	R210	01/08/2024			Bond Future	241.1837	241.1837	241.2129	241.2129	0.012	0.0000	0.0000	0
2023/05/23	R213	03/08/2023	11.62	Put	Bond Future	1,771.6000	1.7716	1,781.8200	1.7818	0.577	0	0	0
2023/05/23	R213	03/08/2023	11.63	Call	Bond Future	1,255.4400	1.2554	1,228.5100	1.2285	(2.145)	0	0	0
2023/05/23	R213	03/08/2023			Bond Future	11.7487	79.6787	11.7576	79.6418	0.076	0.0000	0.0000	23,396
2023/05/23	R213	03/08/2023	11.61	Call	Bond Future	1,214.8800	1.2149	1,188.3500	1.1883	(2.184)	0	0	0
2023/05/23	R213	03/08/2023	11.61	Put	Bond Future	1,793.3100	1.7933	1,803.7200	1.8037	0.580	0	0	0
2023/05/23	R213	03/08/2023	11.62	Call	Bond Future	1,235.0700	1.2351	1,208.3500	1.2083	(2.163)	0	0	0
2023/05/23	R213	03/08/2023	11.63	Put	Bond Future	1,750.1100	1.7501	1,760.1200	1.7601	0.572	0	0	0
2023/05/23	R213	02/11/2023	11.13	Call	Bond Future	1,006.1700	1.0062	988.9900	0.9890	(1.707)	0	0	0
2023/05/23	R213	02/11/2023	11.13	Put	Bond Future	4,096.3900	4.0964	4,117.2300	4.1172	0.509	0	0	0
2023/05/23	R213	02/11/2023			Bond Future	11.8742	77.9027	11.8836	77.8646	0.079	0.0000	0.0000	3,891
2023/05/23	R213	02/11/2023	11.11	Call	Bond Future	981.6700	0.9817	964.7500	0.9647	(1.724)	0	0	0
2023/05/23	R213	02/11/2023	11.11	Put	Bond Future	4,157.1000	4.1571	4,178.2000	4.1782	0.508	0	0	0
2023/05/23	R213	02/11/2023	11.12	Call	Bond Future	993.8700	0.9939	976.8200	0.9768	(1.716)	0	0	0
2023/05/23	R213	02/11/2023	11.12	Put	Bond Future	4,126.6800	4.1267	4,147.6500	4.1476	0.508	0	0	0
2023/05/23	R213	01/02/2024	11.70	Call	Bond Future	2,200.9500	2.2009	2,178.2100	2.1782	(1.033)	0	0	0
2023/05/23	R213	01/02/2024	11.70	Put	Bond Future	3,411.3200	3.4113	3,427.5500	3.4275	0.476	0	0	0
2023/05/23	R213	01/02/2024	11.71	Call	Bond Future	2,219.7500	2.2197	2,196.9100	2.1969	(1.029)	0	0	0
2023/05/23	R213	01/02/2024	11.71	Put	Bond Future	3,389.8900	3.3899	3,406.0200	3.4060	0.476	0	0	0
2023/05/23	R213	01/02/2024			Bond Future	12.0038	79.6812	12.0137	79.6422	0.082	0.0000	0.0000	0
2023/05/23	R213	01/02/2024	11.72	Call	Bond Future	2,238.8900	2.2389	2,215.9600	2.2160	(1.024)	0	0	0
2023/05/23	R213	01/02/2024	11.72	Put	Bond Future	3,368.8300	3.3688	3,384.8700	3.3849	0.476	0	0	0
2023/05/23	R213	02/05/2024	10.30	Call	Bond Future	495.0700	0.4951	486.9200	0.4869	(1.646)	0	0	0
2023/05/23	R213	02/05/2024	10.30	Put	Bond Future	7,961.8700	7.9619	7,993.4900	7.9935	0.397	0	0	0
2023/05/23	R213	02/05/2024			Bond Future	12.1317	77.9407	12.1420	77.9010	0.085	0.0000	0.0000	0
2023/05/23	R213	02/05/2024	10.28	Call	Bond Future	484.3700	0.4844	476.3500	0.4763	(1.656)	0	0	0
2023/05/23	R213	02/05/2024	10.28	Put	Bond Future	8,037.6100	8.0376	8,069.3600	8.0694	0.395	0	0	0

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2023/05/23	R213	02/05/2024	10.29	Call	Bond Future	489.7900	0.4898	481.7000	0.4817	(1.652)	0	0	0
2023/05/23	R213	02/05/2024	10.29	Put	Bond Future	7,999.8000	7.9998	8,031.4800	8.0315	0.396	0	0	0
2023/05/23	R213	01/08/2024	10.86	Call	Bond Future	1,017.5700	1.0176	1,005.1300	1.0051	(1.223)	0	0	0
2023/05/23	R213	01/08/2024	10.86	Put	Bond Future	6,620.1900	6.6202	6,648.0200	6.6480	0.420	0	0	0
2023/05/23	R213	01/08/2024	10.87	Call	Bond Future	1,026.1600	1.0262	1,013.6400	1.0136	(1.220)	0	0	0
2023/05/23	R213	01/08/2024	10.87	Put	Bond Future	6,588.0100	6.5880	6,615.7600	6.6158	0.421	0	0	0
2023/05/23	R213	01/08/2024			Bond Future	12.2954	79.6170	12.3062	79.5768	0.088	0.0000	0.0000	0
2023/05/23	R213	01/08/2024	10.88	Call	Bond Future	1,034.8100	1.0348	1,022.2100	1.0222	(1.218)	0	0	0
2023/05/23	R213	01/08/2024	10.88	Put	Bond Future	6,555.9200	6.5559	6,583.5900	6.5836	0.422	0	0	0
2023/05/23	R214	03/08/2023	12.14	Call	Bond Future	634.9300	0.6349	615.2800	0.6153	(3.095)	0	0	0
2023/05/23	R214	03/08/2023	12.14	Put	Bond Future	3,379.2700	3.3793	3,399.6300	3.3996	0.602	0	0	0
2023/05/23	R214	03/08/2023	12.15	Call	Bond Future	648.3600	0.6484	628.4700	0.6285	(3.068)	0	0	0
2023/05/23	R214	03/08/2023	12.15	Put	Bond Future	3,344.4700	3.3445	3,364.5900	3.3646	0.602	0	0	0
2023/05/23	R214	03/08/2023			Bond Future	12.7303	59.4939	12.7393	59.4539	0.070	0.0000	0.0000	19,496
2023/05/23	R214	03/08/2023	12.16	Call	Bond Future	661.9600	0.6620	641.8300	0.6418	(3.041)	0	0	0
2023/05/23	R214	03/08/2023	12.16	Put	Bond Future	3,309.9100	3.3099	3,329.7900	3.3298	0.601	0	0	0
2023/05/23	R214	02/11/2023	11.45	Put	Bond Future	7,177.7400	7.1777	7,208.5100	7.2085	0.429	0	0	0
2023/05/23	R214	02/11/2023	11.46	Call	Bond Future	446.5800	0.4466	436.1400	0.4361	(2.338)	0	0	0
2023/05/23	R214	02/11/2023	11.46	Put	Bond Future	7,131.8900	7.1319	7,162.5400	7.1625	0.430	0	0	0
2023/05/23	R214	02/11/2023			Bond Future	12.8459	57.5206	12.8552	57.4795	0.072	0.0000	0.0000	12
2023/05/23	R214	02/11/2023	11.45	Call	Bond Future	439.7800	0.4398	429.4600	0.4295	(2.347)	0	0	0
2023/05/23	R214	02/11/2023	11.47	Call	Bond Future	453.4500	0.4534	442.9000	0.4429	(2.327)	0	0	0
2023/05/23	R214	02/11/2023	11.47	Put	Bond Future	7,086.1700	7.0862	7,116.7100	7.1167	0.431	0	0	0
2023/05/23	R214	01/02/2024	12.16	Call	Bond Future	1,593.1400	1.5931	1,573.4600	1.5735	(1.235)	0	0	0
2023/05/23	R214	01/02/2024	12.16	Put	Bond Future	5,269.8400	5.2698	5,292.2200	5.2922	0.425	0	0	0
2023/05/23	R214	01/02/2024			Bond Future	12.9635	58.8339	12.9731	58.7918	0.075	0.0000	0.0000	0
2023/05/23	R214	01/02/2024	12.14	Call	Bond Future	1,561.6800	1.5617	1,542.2300	1.5422	(1.245)	0	0	0
2023/05/23	R214	01/02/2024	12.14	Put	Bond Future	5,334.6900	5.3347	5,357.3000	5.3573	0.424	0	0	0
2023/05/23	R214	01/02/2024	12.15	Call	Bond Future	1,577.3600	1.5774	1,557.7900	1.5578	(1.241)	0	0	0
2023/05/23	R214	01/02/2024	12.15	Put	Bond Future	5,302.1900	5.3022	5,324.6800	5.3247	0.424	0	0	0
2023/05/23	R214	02/05/2024	11.46	Call	Bond Future	812.2600	0.8123	800.6400	0.8006	(1.431)	0	0	0
2023/05/23	R214	02/05/2024	11.46	Put	Bond Future	8,497.3500	8.4974	8,528.6900	8.5287	0.369	0	0	0
2023/05/23	R214	02/05/2024	11.47	Call	Bond Future	820.6300	0.8206	808.9300	0.8089	(1.426)	0	0	0
2023/05/23	R214	02/05/2024	11.47	Put	Bond Future	8,453.2800	8.4533	8,484.5400	8.4845	0.370	0	0	0
2023/05/23	R214	02/05/2024			Bond Future	13.0771	56.8713	13.0871	56.8284	0.077	0.0000	0.0000	0
2023/05/23	R214	02/05/2024	11.48	Call	Bond Future	828.9100	0.8289	817.1300	0.8171	(1.421)	0	0	0
2023/05/23	R214	02/05/2024	11.48	Put	Bond Future	8,409.1800	8.4092	8,440.3600	8.4404	0.371	0	0	0
2023/05/23	R214	01/08/2024	12.18	Call	Bond Future	1,759.7700	1.7598	1,741.7500	1.7418	(1.024)	0	0	0
2023/05/23	R214	01/08/2024	12.18	Put	Bond Future	6,408.3900	6.4084	6,433.9900	6.4340	0.399	0	0	0
2023/05/23	R214	01/08/2024			Bond Future	13.2127	58.0933	13.2231	58.0496	0.078	0.0000	0.0000	0
2023/05/23	R214	01/08/2024	12.16	Call	Bond Future	1,730.2300	1.7302	1,712.4000	1.7124	(1.030)	0	0	0
2023/05/23	R214	01/08/2024	12.16	Put	Bond Future	6,474.7900	6.4748	6,500.5800	6.5006	0.398	0	0	0
2023/05/23	R214	01/08/2024	12.17	Call	Bond Future	1,745.0800	1.7451	1,727.1600	1.7272	(1.027)	0	0	0
2023/05/23	R214	01/08/2024	12.17	Put	Bond Future	6,441.6400	6.4416	6,467.3400	6.4673	0.399	0	0	0
2023/05/23	R248	03/08/2023	11.80	Call	Bond Future	267.3700	0.2674	252.2400	0.2522	(5.659)	0	0	1,100
2023/05/23	R248	03/08/2023	11.80	Put	Bond Future	6,296.3900	6.2964	6,357.1700	6.3572	0.965	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/23	R248	03/08/2023	12.11	Call	Bond Future	581.8500	0.5819	556.0000	0.5560	(4.443)	0	0	0
2023/05/23	R248	03/08/2023	12.11	Put	Bond Future	4,710.7900	4.7108	4,760.8500	4.7608	1.063	0	0	0
2023/05/23	R248	03/08/2023			Bond Future	12.8351	73.4845	12.8491	73.4086	0.109	0.0000	0.0000	240,196
2023/05/23	R248	03/08/2023	12.09	Call	Bond Future	556.1200	0.5561	531.0200	0.5310	(4.513)	0	0	0
2023/05/23	R248	03/08/2023	12.09	Put	Bond Future	4,805.0900	4.8051	4,855.9000	4.8559	1.057	0	0	0
2023/05/23	R248	03/08/2023	12.10	Call	Bond Future	568.9300	0.5689	543.4500	0.5434	(4.479)	0	0	0
2023/05/23	R248	03/08/2023	12.10	Put	Bond Future	4,757.8400	4.7578	4,808.2700	4.8083	1.060	0	0	0
2023/05/23	R248	03/08/2023	12.30	Call	Bond Future	868.8700	0.8689	835.6000	0.8356	(3.829)	0	0	1,100
2023/05/23	R248	03/08/2023	12.30	Put	Bond Future	3,874.4600	3.8745	3,917.1000	3.9171	1.101	0	0	0
2023/05/23	R248	03/08/2023	13.20	Call	Bond Future	3,274.6200	3.2746	3,211.2300	3.2112	(1.936)	0	0	0
2023/05/23	R248	03/08/2023	13.20	Put	Bond Future	1,350.2100	1.3502	1,362.7300	1.3627	0.927	0	0	1,100
2023/05/23	R248	02/11/2023	11.47	Call	Bond Future	487.5600	0.4876	472.0700	0.4721	(3.177)	0	0	0
2023/05/23	R248	02/11/2023	11.48	Call	Bond Future	495.2700	0.4953	479.6100	0.4796	(3.162)	0	0	0
2023/05/23	R248	02/11/2023	11.49	Put	Bond Future	9,167.6900	9.1677	9,229.7400	9.2297	0.677	0	0	0
2023/05/23	R248	02/11/2023			Bond Future	12.9563	70.6806	12.9710	70.6027	0.113	0.0000	0.0000	11,069
2023/05/23	R248	02/11/2023	11.47	Put	Bond Future	9,283.4600	9.2835	9,345.8700	9.3459	0.672	0	0	0
2023/05/23	R248	02/11/2023	11.48	Put	Bond Future	9,225.4800	9.2255	9,287.7200	9.2877	0.675	0	0	0
2023/05/23	R248	02/11/2023	11.49	Call	Bond Future	503.0800	0.5031	487.2300	0.4872	(3.151)	0	0	0
2023/05/23	R248	01/02/2024	12.14	Call	Bond Future	1,762.1200	1.7621	1,730.7300	1.7307	(1.781)	0	0	0
2023/05/23	R248	01/02/2024	12.14	Put	Bond Future	7,011.4100	7.0114	7,059.7600	7.0598	0.690	0	0	0
2023/05/23	R248	01/02/2024	12.15	Call	Bond Future	1,780.2400	1.7802	1,748.6400	1.7486	(1.775)	0	0	0
2023/05/23	R248	01/02/2024	12.15	Put	Bond Future	6,969.9600	6.9700	7,018.1000	7.0181	0.691	0	0	0
2023/05/23	R248	01/02/2024			Bond Future	13.0800	72.2943	13.0953	72.2145	0.117	0.0000	0.0000	0
2023/05/23	R248	01/02/2024	12.16	Call	Bond Future	1,798.4700	1.7985	1,766.6700	1.7667	(1.768)	0	0	0
2023/05/23	R248	01/02/2024	12.16	Put	Bond Future	6,928.7000	6.9287	6,976.6400	6.9766	0.692	0	0	0
2023/05/23	R248	02/05/2024	11.46	Call	Bond Future	1,097.8300	1.0978	1,077.2500	1.0772	(1.875)	0	0	0
2023/05/23	R248	02/05/2024	11.47	Call	Bond Future	1,108.3600	1.1084	1,087.6300	1.0876	(1.870)	0	0	0
2023/05/23	R248	02/05/2024	11.48	Put	Bond Future	11,113.5400	11.1135	11,174.1600	11.1742	0.545	0	0	0
2023/05/23	R248	02/05/2024			Bond Future	13.1997	69.4946	13.2156	69.4131	0.120	0.0000	0.0000	13,000
2023/05/23	R248	02/05/2024	11.46	Put	Bond Future	11,223.6300	11.2236	11,284.5400	11.2845	0.543	0	0	0
2023/05/23	R248	02/05/2024	11.47	Put	Bond Future	11,168.5000	11.1685	11,229.2600	11.2293	0.544	0	0	0
2023/05/23	R248	02/05/2024	11.48	Call	Bond Future	1,118.9600	1.1190	1,098.0900	1.0981	(1.865)	0	0	0
2023/05/23	R248	01/08/2024	12.30	Call	Bond Future	2,414.7000	2.4147	2,381.4000	2.3814	(1.379)	0	0	0
2023/05/23	R248	01/08/2024	12.30	Put	Bond Future	8,066.4300	8.0664	8,116.0200	8.1160	0.615	0	0	0
2023/05/23	R248	01/08/2024	12.31	Call	Bond Future	2,433.5300	2.4335	2,400.0700	2.4001	(1.375)	0	0	0
2023/05/23	R248	01/08/2024	12.31	Put	Bond Future	8,027.0800	8.0271	8,076.5100	8.0765	0.616	0	0	0
2023/05/23	R248	01/08/2024			Bond Future	13.3425	70.9870	13.3589	70.9041	0.123	0.0000	0.0000	0
2023/05/23	R248	01/08/2024	12.32	Call	Bond Future	2,452.4400	2.4524	2,418.8200	2.4188	(1.371)	0	0	0
2023/05/23	R248	01/08/2024	12.32	Put	Bond Future	7,987.8900	7.9879	8,037.1600	8.0372	0.617	0	0	0

Total

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