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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/06/2023 TO 26/06/2023

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
2023/06/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/26	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/26	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/26	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/26	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/26	2025	03/08/2023		Bond Future	170.0910	170.0910	170.6536	170.6536	0.331	0.0000	0.0000	6,305
2023/06/26	2025	02/11/2023		Bond Future	173.8760	173.8760	174.4509	174.4509	0.331	0.0000	0.0000	0
2023/06/26	2025	01/02/2024		Bond Future	176.0806	176.0806	176.6671	176.6671	0.333	0.0000	0.0000	0
2023/06/26	2025	02/05/2024		Bond Future	180.1775	180.1775	180.7777	180.7777	0.333	0.0000	0.0000	0
2023/06/26	2025	01/08/2024		Bond Future	182.4387	182.4387	183.0497	183.0497	0.335	0.0000	0.0000	0
2023/06/26	2029	03/08/2023		Bond Future	123.5635	123.5635	123.7221	123.7221	0.128	0.0000	0.0000	2,275
2023/06/26	2029	02/11/2023		Bond Future	124.9812	124.9812	125.1430	125.1430	0.129	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
2023/06/26	2029	01/02/2024			Bond Future	127.8560	127.8560	128.0213	128.0213	0.129	0.0000	0.0000	0
2023/06/26	2029	02/05/2024			Bond Future	129.4616	129.4616	129.6293	129.6293	0.130	0.0000	0.0000	0
2023/06/26	2029	01/08/2024			Bond Future	132.4107	132.4107	132.5826	132.5826	0.130	0.0000	0.0000	0
2023/06/26	2030	03/08/2023	10.40	Call	Bond Future	497.9700	0.4980	585.1700	0.5852	17.511	0	0	1,012
2023/06/26	2030	03/08/2023	10.65	Call	Bond Future	971.3500	0.9714	1,112.1200	1.1121	14.492	0	0	350
2023/06/26	2030	03/08/2023	10.65	Put	Bond Future	1,274.8400	1.2748	1,042.9900	1.0430	(18.187)	0	0	0
2023/06/26	2030	03/08/2023	11.34	Call	Bond Future	2,952.3600	2.9524	3,221.4600	3.2215	9.115	0	0	0
2023/06/26	2030	03/08/2023	11.34	Put	Bond Future	394.7800	0.3948	291.2600	0.2913	(26.222)	0	0	0
2023/06/26	2030	03/08/2023	12.89	Call	Bond Future	8,585.3900	8.5854	8,950.0100	8.9500	4.247	0	0	0
2023/06/26	2030	03/08/2023	12.89	Put	Bond Future	18.6000	0.0186	10.6000	0.0106	(43.011)	0	0	350
2023/06/26	2030	03/08/2023	11.35	Call	Bond Future	2,985.8500	2.9858	3,256.3700	3.2564	9.060	0	0	0
2023/06/26	2030	03/08/2023	11.36	Put	Bond Future	380.7900	0.3808	280.0700	0.2801	(26.450)	0	0	0
2023/06/26	2030	03/08/2023			Bond Future	10.7218	87.6883	10.6337	88.0609	(0.822)	0.0000	0.0000	79,190
2023/06/26	2030	03/08/2023	10.40	Put	Bond Future	1,867.9800	1.8680	1,582.5600	1.5826	(15.280)	0	0	0
2023/06/26	2030	03/08/2023	11.35	Put	Bond Future	387.6800	0.3877	285.5800	0.2856	(26.336)	0	0	0
2023/06/26	2030	03/08/2023	11.36	Call	Bond Future	3,019.5300	3.0195	3,291.4300	3.2914	9.005	0	0	0
2023/06/26	2030	03/08/2023	12.59	Call	Bond Future	7,484.3600	7.4844	7,842.2100	7.8422	4.781	0	0	0
2023/06/26	2030	03/08/2023	12.59	Put	Bond Future	37.4500	0.0375	22.6800	0.0227	(39.439)	0	0	1,012
2023/06/26	2030	02/11/2023	12.27	Put	Bond Future	498.0600	0.4981	426.9200	0.4269	(14.283)	0	0	500
2023/06/26	2030	02/11/2023	11.43	Call	Bond Future	3,652.8300	3.6528	3,896.8600	3.8969	6.681	0	0	0
2023/06/26	2030	02/11/2023	11.43	Put	Bond Future	1,163.0000	1.1630	1,026.3200	1.0263	(11.752)	0	0	500
2023/06/26	2030	02/11/2023	10.80	Call	Bond Future	2,080.9200	2.0809	2,255.9300	2.2559	8.410	0	0	0
2023/06/26	2030	02/11/2023	10.80	Put	Bond Future	2,124.2800	2.1243	1,918.5800	1.9186	(9.683)	0	0	0
2023/06/26	2030	02/11/2023	10.81	Call	Bond Future	2,102.5600	2.1026	2,278.7400	2.2787	8.379	0	0	0
2023/06/26	2030	02/11/2023	10.81	Put	Bond Future	2,104.9800	2.1050	1,900.4500	1.9004	(9.716)	0	0	0
2023/06/26	2030	02/11/2023	10.07	Call	Bond Future	879.2600	0.8793	971.9300	0.9719	10.540	0	0	800
2023/06/26	2030	02/11/2023	10.07	Put	Bond Future	3,977.5200	3.9775	3,689.4800	3.6895	(7.242)	0	0	0
2023/06/26	2030	02/11/2023	10.39	Call	Bond Future	1,315.3300	1.3153	1,442.2700	1.4423	9.651	0	0	500
2023/06/26	2030	02/11/2023	9.57	Call	Bond Future	448.4100	0.4484	500.0000	0.5000	11.505	0	0	800
2023/06/26	2030	02/11/2023	9.57	Put	Bond Future	5,716.2600	5.7163	5,387.1400	5.3871	(5.758)	0	0	0
2023/06/26	2030	02/11/2023			Bond Future	10.8106	89.6183	10.7178	89.9990	(0.858)	0.0000	0.0000	19,740
2023/06/26	2030	02/11/2023	12.27	Call	Bond Future	6,223.6800	6.2237	6,533.2500	6.5333	4.974	0	0	0
2023/06/26	2030	02/11/2023	11.12	Call	Bond Future	2,827.0300	2.8270	3,038.7400	3.0387	7.489	0	0	500
2023/06/26	2030	02/11/2023	11.12	Put	Bond Future	1,572.0100	1.5720	1,403.0100	1.4030	(10.751)	0	0	0
2023/06/26	2030	02/11/2023	11.57	Call	Bond Future	4,052.6300	4.0526	4,309.8900	4.3099	6.348	0	0	0
2023/06/26	2030	02/11/2023	11.57	Put	Bond Future	1,012.4400	1.0124	888.9900	0.8890	(12.193)	0	0	800
2023/06/26	2030	02/11/2023	10.82	Call	Bond Future	2,124.1000	2.1241	2,301.4600	2.3015	8.350	0	0	0
2023/06/26	2030	02/11/2023	10.82	Put	Bond Future	2,085.6000	2.0856	1,882.2500	1.8822	(9.750)	0	0	0
2023/06/26	2030	02/11/2023	10.39	Put	Bond Future	3,058.2900	3.0583	2,804.5200	2.8045	(8.298)	0	0	0
2023/06/26	2030	02/11/2023	10.62	Call	Bond Future	1,717.3400	1.7173	1,871.0800	1.8711	8.952	0	0	500
2023/06/26	2030	02/11/2023	10.62	Put	Bond Future	2,501.8200	2.5018	2,274.8500	2.2749	(9.072)	0	0	0
2023/06/26	2030	02/11/2023	9.89	Call	Bond Future	689.0700	0.6891	764.8400	0.7648	10.996	0	0	500
2023/06/26	2030	02/11/2023	9.89	Put	Bond Future	4,561.0100	4.5610	4,256.0700	4.2561	(6.686)	0	0	0
2023/06/26	2030	01/02/2024	11.86	Put	Bond Future	1,232.1800	1.2322	1,112.8200	1.1128	(9.687)	0	0	500
2023/06/26	2030	01/02/2024	12.10	Put	Bond Future	1,027.2500	1.0272	923.8000	0.9238	(10.071)	0	0	400
2023/06/26	2030	01/02/2024	11.37	Call	Bond Future	3,651.6400	3.6516	3,883.3300	3.8833	6.345	0	0	0
2023/06/26	2030	01/02/2024	11.37	Put	Bond Future	1,780.9900	1.7810	1,623.4300	1.6234	(8.847)	0	0	0

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2023/06/26	2030	01/02/2024	11.85	Call	Bond Future	4,940.7800	4.9408	5,209.9600	5.2100	5.448	0	0	0
2023/06/26	2030	01/02/2024	11.85	Put	Bond Future	1,241.5700	1.2416	1,121.5000	1.1215	(9.671)	0	0	500
2023/06/26	2030	01/02/2024	10.16	Call	Bond Future	1,293.2200	1.2932	1,410.9200	1.4109	9.101	0	0	200
2023/06/26	2030	01/02/2024	10.16	Put	Bond Future	4,258.9600	4.2590	3,987.4100	3.9874	(6.376)	0	0	0
2023/06/26	2030	01/02/2024	11.00	Call	Bond Future	2,770.6500	2.7706	2,968.8400	2.9688	7.153	0	0	0
2023/06/26	2030	01/02/2024	9.93	Call	Bond Future	1,025.4000	1.0254	1,123.4900	1.1235	9.566	0	0	1,360
2023/06/26	2030	01/02/2024	9.93	Put	Bond Future	4,948.7200	4.9487	4,657.5600	4.6576	(5.884)	0	0	0
2023/06/26	2030	01/02/2024	10.00	Call	Bond Future	1,094.3400	1.0943	1,197.9900	1.1980	9.471	0	0	500
2023/06/26	2030	01/02/2024	10.00	Put	Bond Future	4,724.8900	4.7249	4,439.2900	4.4393	(6.045)	0	0	0
2023/06/26	2030	01/02/2024	9.57	Put	Bond Future	6,171.9200	6.1719	5,855.2500	5.8552	(5.131)	0	0	0
2023/06/26	2030	01/02/2024	9.89	Put	Bond Future	5,078.6700	5.0787	4,784.4200	4.7844	(5.794)	0	0	0
2023/06/26	2030	01/02/2024			Bond Future	10.8921	87.6529	10.7942	88.0422	(0.898)	0.0000	0.0000	0
2023/06/26	2030	01/02/2024	11.86	Call	Bond Future	4,968.9600	4.9690	5,238.8500	5.2388	5.432	0	0	0
2023/06/26	2030	01/02/2024	12.10	Call	Bond Future	5,659.4100	5.6594	5,945.2100	5.9452	5.050	0	0	0
2023/06/26	2030	01/02/2024	11.75	Call	Bond Future	4,661.6200	4.6616	4,923.5800	4.9236	5.620	0	0	0
2023/06/26	2030	01/02/2024	11.75	Put	Bond Future	1,339.2800	1.3393	1,211.9900	1.2120	(9.504)	0	0	200
2023/06/26	2030	01/02/2024	11.31	Call	Bond Future	3,500.5800	3.5006	3,727.0900	3.7271	6.471	0	0	0
2023/06/26	2030	01/02/2024	11.31	Put	Bond Future	1,862.0100	1.8620	1,699.2700	1.6993	(8.740)	0	0	1,360
2023/06/26	2030	01/02/2024	11.35	Call	Bond Future	3,600.9300	3.6009	3,830.9000	3.8309	6.386	0	0	0
2023/06/26	2030	01/02/2024	11.35	Put	Bond Future	1,807.5500	1.8075	1,648.2700	1.6483	(8.812)	0	0	0
2023/06/26	2030	01/02/2024	11.36	Call	Bond Future	3,626.2500	3.6263	3,857.0800	3.8571	6.366	0	0	0
2023/06/26	2030	01/02/2024	11.36	Put	Bond Future	1,794.2300	1.7942	1,635.8100	1.6358	(8.829)	0	0	0
2023/06/26	2030	01/02/2024	10.39	Call	Bond Future	1,619.4300	1.6194	1,758.4500	1.7584	8.585	0	0	500
2023/06/26	2030	01/02/2024	10.39	Put	Bond Future	3,640.0600	3.6401	3,389.8300	3.3898	(6.874)	0	0	0
2023/06/26	2030	01/02/2024	11.00	Put	Bond Future	2,343.7900	2.3438	2,152.7300	2.1527	(8.152)	0	0	700
2023/06/26	2030	01/02/2024	10.07	Call	Bond Future	1,178.5700	1.1786	1,288.2800	1.2883	9.309	0	0	400
2023/06/26	2030	01/02/2024	10.07	Put	Bond Future	4,517.5200	4.5175	4,237.9800	4.2380	(6.188)	0	0	0
2023/06/26	2030	01/02/2024	9.57	Call	Bond Future	724.2700	0.7243	796.8500	0.7969	10.021	0	0	400
2023/06/26	2030	01/02/2024	9.89	Call	Bond Future	987.5300	0.9875	1,082.5300	1.0825	9.620	0	0	500
2023/06/26	2030	02/05/2024	11.12	Put	Bond Future	2,657.6200	2.6576	2,467.0500	2.4671	(7.171)	0	0	0
2023/06/26	2030	02/05/2024	12.38	Call	Bond Future	6,414.3800	6.4144	6,706.9700	6.7070	4.561	0	0	0
2023/06/26	2030	02/05/2024	12.38	Put	Bond Future	1,232.5000	1.2325	1,126.8700	1.1269	(8.570)	0	0	1,080
2023/06/26	2030	02/05/2024	10.62	Call	Bond Future	2,197.9300	2.1979	2,363.2500	2.3632	7.522	0	0	500
2023/06/26	2030	02/05/2024	10.62	Put	Bond Future	3,591.5300	3.5915	3,358.6300	3.3586	(6.485)	0	0	0
2023/06/26	2030	02/05/2024	10.82	Call	Bond Future	2,571.6000	2.5716	2,754.1500	2.7542	7.099	0	0	1,080
2023/06/26	2030	02/05/2024	10.82	Put	Bond Future	3,185.7600	3.1858	2,970.0900	2.9701	(6.770)	0	0	0
2023/06/26	2030	02/05/2024	9.81	Call	Bond Future	1,091.0900	1.0911	1,190.6300	1.1906	9.123	0	0	0
2023/06/26	2030	02/05/2024	9.81	Put	Bond Future	5,730.4700	5.7305	5,431.7900	5.4318	(5.212)	0	0	0
2023/06/26	2030	02/05/2024	9.82	Call	Bond Future	1,100.2900	1.1003	1,200.5300	1.2005	9.110	0	0	0
2023/06/26	2030	02/05/2024	9.82	Put	Bond Future	5,698.7100	5.6987	5,400.7300	5.4007	(5.229)	0	0	0
2023/06/26	2030	02/05/2024	9.66	Call	Bond Future	957.3700	0.9574	1,046.7800	1.0468	9.339	0	0	1,000
2023/06/26	2030	02/05/2024	9.66	Put	Bond Future	6,213.8700	6.2139	5,905.0600	5.9051	(4.970)	0	0	0
2023/06/26	2030	02/05/2024			Bond Future	10.9791	89.6727	10.8758	90.0709	(0.941)	0.0000	0.0000	0
2023/06/26	2030	02/05/2024	13.15	Call	Bond Future	8,615.9700	8.6160	8,943.8300	8.9438	3.805	0	0	0
2023/06/26	2030	02/05/2024	13.15	Put	Bond Future	749.2300	0.7492	678.8700	0.6789	(9.391)	0	0	500
2023/06/26	2030	02/05/2024	11.12	Call	Bond Future	3,196.7200	3.1967	3,404.3700	3.4044	6.496	0	0	500
2023/06/26	2030	02/05/2024	11.94	Call	Bond Future	5,207.8600	5.2079	5,475.1000	5.4751	5.131	0	0	0
2023/06/26	2030	02/05/2024	11.94	Put	Bond Future	1,611.2200	1.6112	1,480.2400	1.4802	(8.129)	0	0	1,000

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2023/06/26	2030	02/05/2024	10.16	Call	Bond Future	1,486.3800	1.4864	1,612.6400	1.6126	8.494	0	0	1,000
2023/06/26	2030	02/05/2024	10.16	Put	Bond Future	4,705.5000	4.7055	4,433.5400	4.4335	(5.780)	0	0	0
2023/06/26	2030	02/05/2024	9.83	Call	Bond Future	1,109.8400	1.1098	1,210.7800	1.2108	9.095	0	0	0
2023/06/26	2030	02/05/2024	9.83	Put	Bond Future	5,667.3200	5.6673	5,370.0400	5.3700	(5.246)	0	0	0
2023/06/26	2030	01/08/2024	10.37	Call	Bond Future	1,856.5200	1.8565	2,003.3100	2.0033	7.907	0	0	0
2023/06/26	2030	01/08/2024	10.37	Put	Bond Future	4,568.6400	4.5686	4,307.9900	4.3080	(5.705)	0	0	0
2023/06/26	2030	01/08/2024	10.38	Call	Bond Future	1,871.2200	1.8712	2,018.8000	2.0188	7.887	0	0	0
2023/06/26	2030	01/08/2024	10.38	Put	Bond Future	4,544.8500	4.5449	4,284.9900	4.2850	(5.718)	0	0	0
2023/06/26	2030	01/08/2024			Bond Future	11.0878	87.6886	10.9782	88.0960	(0.988)	0.0000	0.0000	0
2023/06/26	2030	01/08/2024	10.39	Call	Bond Future	1,885.9800	1.8860	2,034.3500	2.0344	7.867	0	0	0
2023/06/26	2030	01/08/2024	10.39	Put	Bond Future	4,521.1300	4.5211	4,262.0600	4.2621	(5.730)	0	0	0
2023/06/26	2032	03/08/2023	9.60	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	1,500
2023/06/26	2032	03/08/2023	9.60	Put	Bond Future	8,886.9600	8.8870	8,487.7200	8.4877	(4.492)	0	0	0
2023/06/26	2032	03/08/2023	10.30	Call	Bond Future	11.3400	0.0113	14.3600	0.0144	26.631	0	0	7,500
2023/06/26	2032	03/08/2023	10.30	Put	Bond Future	5,157.3700	5.1574	4,761.1500	4.7612	(7.683)	0	0	0
2023/06/26	2032	03/08/2023	12.04	Call	Bond Future	3,731.6000	3.7316	4,027.4600	4.0275	7.929	0	0	3,000
2023/06/26	2032	03/08/2023	12.04	Put	Bond Future	402.5200	0.4025	299.1400	0.2991	(25.683)	0	0	3,000
2023/06/26	2032	03/08/2023	11.77	Call	Bond Future	2,729.3200	2.7293	2,982.5500	2.9825	9.278	0	0	0
2023/06/26	2032	03/08/2023	11.77	Put	Bond Future	643.0000	0.6430	496.9900	0.4970	(22.708)	0	0	0
2023/06/26	2032	03/08/2023	11.90	Call	Bond Future	3,201.5300	3.2015	3,476.6800	3.4767	8.594	0	0	5,000
2023/06/26	2032	03/08/2023	11.90	Put	Bond Future	513.6700	0.5137	389.5800	0.3896	(24.158)	0	0	0
2023/06/26	2032	03/08/2023	11.55	Call	Bond Future	1,982.7200	1.9827	2,193.7600	2.1938	10.644	0	0	0
2023/06/26	2032	03/08/2023	11.55	Put	Bond Future	927.9700	0.9280	739.7700	0.7398	(20.281)	0	0	7,500
2023/06/26	2032	03/08/2023			Bond Future	11.3288	86.2130	11.2460	86.6123	(0.731)	0.0000	0.0000	118,287
2023/06/26	2032	03/08/2023	11.45	Call	Bond Future	1,672.4600	1.6725	1,862.3300	1.8623	11.353	0	0	0
2023/06/26	2032	03/08/2023	11.45	Put	Bond Future	1,092.3300	1.0923	882.9600	0.8830	(19.167)	0	0	7,500
2023/06/26	2032	03/08/2023	12.00	Call	Bond Future	3,578.1300	3.5781	3,868.3900	3.8684	8.112	0	0	5,000
2023/06/26	2032	03/08/2023	12.00	Put	Bond Future	431.5600	0.4316	322.5800	0.3226	(25.253)	0	0	0
2023/06/26	2032	03/08/2023	11.76	Call	Bond Future	2,694.0000	2.6940	2,945.4300	2.9454	9.333	0	0	0
2023/06/26	2032	03/08/2023	11.76	Put	Bond Future	654.2000	0.6542	506.3900	0.5064	(22.594)	0	0	0
2023/06/26	2032	03/08/2023	11.50	Call	Bond Future	1,825.2700	1.8253	2,025.8500	2.0259	10.989	0	0	11,000
2023/06/26	2032	03/08/2023	11.50	Put	Bond Future	1,007.3800	1.0074	808.7200	0.8087	(19.720)	0	0	11,000
2023/06/26	2032	03/08/2023	11.75	Call	Bond Future	2,658.7300	2.6587	2,908.3600	2.9084	9.389	0	0	0
2023/06/26	2032	03/08/2023	11.75	Put	Bond Future	665.4800	0.6655	515.8700	0.5159	(22.482)	0	0	0
2023/06/26	2032	02/11/2023	11.90	Call	Bond Future	3,787.7100	3.7877	4,028.9200	4.0289	6.368	0	0	0
2023/06/26	2032	02/11/2023	11.90	Put	Bond Future	1,625.8500	1.6259	1,459.1900	1.4592	(10.251)	0	0	0
2023/06/26	2032	02/11/2023	11.24	Call	Bond Future	2,033.7600	2.0338	2,196.9800	2.1970	8.026	0	0	0
2023/06/26	2032	02/11/2023	11.24	Put	Bond Future	2,943.4800	2.9435	2,698.8300	2.6988	(8.312)	0	0	0
2023/06/26	2032	02/11/2023	10.71	Call	Bond Future	1,068.6900	1.0687	1,169.5500	1.1695	9.438	0	0	500
2023/06/26	2032	02/11/2023	11.09	Put	Bond Future	3,345.9100	3.3459	3,082.8400	3.0828	(7.862)	0	0	0
2023/06/26	2032	02/11/2023	10.59	Call	Bond Future	905.2100	0.9052	993.5100	0.9935	9.755	0	0	500
2023/06/26	2032	02/11/2023	10.59	Put	Bond Future	4,990.9700	4.9910	4,671.4000	4.6714	(6.403)	0	0	0
2023/06/26	2032	02/11/2023			Bond Future	11.4321	83.9476	11.3457	84.3555	(0.756)	0.0000	0.0000	75,124
2023/06/26	2032	02/11/2023	11.78	Call	Bond Future	3,430.4700	3.4305	3,658.4300	3.6584	6.645	0	0	0
2023/06/26	2032	02/11/2023	11.78	Put	Bond Future	1,815.9600	1.8160	1,636.0500	1.6360	(9.907)	0	0	500
2023/06/26	2032	02/11/2023	12.26	Call	Bond Future	4,934.3800	4.9344	5,211.6800	5.2117	5.620	0	0	0
2023/06/26	2032	02/11/2023	12.26	Put	Bond Future	1,159.2600	1.1593	1,028.6900	1.0287	(11.263)	0	0	500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/26	2032	02/11/2023	11.23	Call	Bond Future	2,011.6600	2.0117	2,173.6400	2.1736	8.052	0	0	0
2023/06/26	2032	02/11/2023	11.23	Put	Bond Future	2,969.0900	2.9691	2,723.2000	2.7232	(8.282)	0	0	0
2023/06/26	2032	02/11/2023	11.28	Call	Bond Future	2,124.2700	2.1243	2,292.4300	2.2924	7.916	0	0	0
2023/06/26	2032	02/11/2023	11.28	Put	Bond Future	2,843.5200	2.8435	2,603.8100	2.6038	(8.430)	0	0	500
2023/06/26	2032	02/11/2023	10.71	Put	Bond Future	4,556.4500	4.5564	4,249.4400	4.2494	(6.738)	0	0	0
2023/06/26	2032	02/11/2023	11.09	Call	Bond Future	1,716.8600	1.7169	1,861.6600	1.8617	8.434	0	0	500
2023/06/26	2032	02/11/2023	11.22	Call	Bond Future	1,989.6900	1.9897	2,150.4400	2.1504	8.079	0	0	0
2023/06/26	2032	02/11/2023	11.22	Put	Bond Future	2,994.8600	2.9949	2,747.7400	2.7477	(8.251)	0	0	0
2023/06/26	2032	01/02/2024	12.50	Call	Bond Future	5,934.1000	5.9341	6,216.0900	6.2161	4.752	0	0	0
2023/06/26	2032	01/02/2024	12.73	Call	Bond Future	6,673.6500	6.6737	6,971.2900	6.9713	4.460	0	0	0
2023/06/26	2032	01/02/2024	12.73	Put	Bond Future	1,378.4400	1.3784	1,259.0000	1.2590	(8.665)	0	0	500
2023/06/26	2032	01/02/2024	11.83	Call	Bond Future	3,939.4600	3.9395	4,167.0500	4.1670	5.777	0	0	0
2023/06/26	2032	01/02/2024	11.83	Put	Bond Future	2,564.6000	2.5646	2,375.1100	2.3751	(7.389)	0	0	0
2023/06/26	2032	01/02/2024	11.84	Call	Bond Future	3,967.0800	3.9671	4,195.5700	4.1956	5.760	0	0	0
2023/06/26	2032	01/02/2024	11.84	Put	Bond Future	2,547.2500	2.5472	2,358.6600	2.3587	(7.404)	0	0	0
2023/06/26	2032	01/02/2024	10.78	Call	Bond Future	1,613.9700	1.6140	1,740.3700	1.7404	7.832	0	0	200
2023/06/26	2032	01/02/2024	11.09	Call	Bond Future	2,168.9200	2.1689	2,325.2000	2.3252	7.205	0	0	500
2023/06/26	2032	01/02/2024	11.09	Put	Bond Future	4,213.8300	4.2138	3,953.0300	3.9530	(6.189)	0	0	0
2023/06/26	2032	01/02/2024	11.75	Call	Bond Future	3,722.5400	3.7225	3,942.8300	3.9428	5.918	0	0	0
2023/06/26	2032	01/02/2024	11.75	Put	Bond Future	2,708.6100	2.7086	2,511.8200	2.5118	(7.265)	0	0	200
2023/06/26	2032	01/02/2024	10.01	Call	Bond Future	731.7900	0.7318	797.8600	0.7979	9.029	0	0	1,200
2023/06/26	2032	01/02/2024	10.01	Put	Bond Future	8,110.1600	8.1102	7,759.1500	7.7591	(4.328)	0	0	0
2023/06/26	2032	01/02/2024	10.59	Call	Bond Future	1,325.5700	1.3256	1,434.6100	1.4346	8.226	0	0	500
2023/06/26	2032	01/02/2024			Bond Future	11.5277	85.8594	11.4373	86.2765	(0.784)	0.0000	0.0000	0
2023/06/26	2032	01/02/2024	12.50	Put	Bond Future	1,616.7600	1.6168	1,481.6700	1.4817	(8.356)	0	0	200
2023/06/26	2032	01/02/2024	12.62	Call	Bond Future	6,317.3800	6.3174	6,607.7300	6.6077	4.596	0	0	0
2023/06/26	2032	01/02/2024	12.62	Put	Bond Future	1,487.8300	1.4878	1,361.1000	1.3611	(8.518)	0	0	1,200
2023/06/26	2032	01/02/2024	11.85	Call	Bond Future	3,994.5200	3.9945	4,223.9100	4.2239	5.743	0	0	0
2023/06/26	2032	01/02/2024	11.85	Put	Bond Future	2,529.7500	2.5297	2,342.0600	2.3421	(7.419)	0	0	0
2023/06/26	2032	01/02/2024	10.78	Put	Bond Future	5,147.0000	5.1470	4,856.3200	4.8563	(5.648)	0	0	0
2023/06/26	2032	01/02/2024	10.59	Put	Bond Future	5,787.4300	5.7874	5,479.3900	5.4794	(5.323)	0	0	0
2023/06/26	2032	01/02/2024	10.76	Call	Bond Future	1,581.9000	1.5819	1,706.4300	1.7064	7.872	0	0	1,200
2023/06/26	2032	01/02/2024	10.76	Put	Bond Future	5,212.0900	5.2121	4,919.5400	4.9195	(5.613)	0	0	0
2023/06/26	2032	02/05/2024	12.90	Call	Bond Future	6,994.5400	6.9945	7,301.7300	7.3017	4.392	0	0	0
2023/06/26	2032	02/05/2024	13.18	Call	Bond Future	7,892.7800	7.8928	8,215.6500	8.2157	4.091	0	0	0
2023/06/26	2032	02/05/2024	13.18	Put	Bond Future	1,274.3200	1.2743	1,170.5100	1.1705	(8.146)	0	0	500
2023/06/26	2032	02/05/2024	10.86	Call	Bond Future	1,801.6500	1.8016	1,940.9800	1.9410	7.733	0	0	1,000
2023/06/26	2032	02/05/2024	10.86	Put	Bond Future	5,334.5200	5.3345	5,047.1700	5.0472	(5.387)	0	0	0
2023/06/26	2032	02/05/2024	10.56	Call	Bond Future	1,384.5700	1.3846	1,498.4700	1.4985	8.226	0	0	0
2023/06/26	2032	02/05/2024	10.56	Put	Bond Future	6,355.8300	6.3558	6,043.0500	6.0430	(4.921)	0	0	0
2023/06/26	2032	02/05/2024	10.65	Call	Bond Future	1,495.6000	1.4956	1,616.7500	1.6168	8.100	0	0	1,550
2023/06/26	2032	02/05/2024	10.65	Put	Bond Future	6,032.1100	6.0321	5,726.5800	5.7266	(5.065)	0	0	0
2023/06/26	2032	02/05/2024	10.36	Call	Bond Future	1,160.0300	1.1600	1,258.6900	1.2587	8.505	0	0	1,000
2023/06/26	2032	02/05/2024	10.36	Put	Bond Future	7,107.4300	7.1074	6,779.4100	6.7794	(4.615)	0	0	0
2023/06/26	2032	02/05/2024			Bond Future	11.6251	83.6743	11.5305	84.1010	(0.814)	0.0000	0.0000	0
2023/06/26	2032	02/05/2024	12.90	Put	Bond Future	1,515.3700	1.5154	1,395.8800	1.3959	(7.885)	0	0	1,000
2023/06/26	2032	02/05/2024	13.35	Call	Bond Future	8,447.1000	8.4471	8,778.5500	8.7786	3.924	0	0	0
2023/06/26	2032	02/05/2024	13.35	Put	Bond Future	1,147.7000	1.1477	1,052.4700	1.0525	(8.297)	0	0	1,550

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/26	2032	02/05/2024	11.09	Call	Bond Future	2,203.5800	2.2036	2,364.0200	2.3640	7.281	0	0	500
2023/06/26	2032	02/05/2024	11.09	Put	Bond Future	4,654.2600	4.6543	4,388.0200	4.3880	(5.720)	0	0	0
2023/06/26	2032	02/05/2024	11.35	Call	Bond Future	2,721.9400	2.7219	2,906.6600	2.9067	6.786	0	0	1,550
2023/06/26	2032	02/05/2024	11.35	Put	Bond Future	3,970.3600	3.9704	3,728.4000	3.7284	(6.094)	0	0	0
2023/06/26	2032	02/05/2024	10.59	Call	Bond Future	1,420.7900	1.4208	1,537.0700	1.5371	8.184	0	0	500
2023/06/26	2032	02/05/2024	10.59	Put	Bond Future	6,246.8200	6.2468	5,936.4200	5.9364	(4.969)	0	0	0
2023/06/26	2032	02/05/2024	10.54	Call	Bond Future	1,360.8100	1.3608	1,473.1300	1.4731	8.254	0	0	0
2023/06/26	2032	02/05/2024	10.54	Put	Bond Future	6,429.0600	6.4291	6,114.7000	6.1147	(4.890)	0	0	0
2023/06/26	2032	02/05/2024	10.55	Call	Bond Future	1,372.6500	1.3726	1,485.7600	1.4858	8.240	0	0	0
2023/06/26	2032	02/05/2024	10.55	Put	Bond Future	6,392.3800	6.3924	6,078.8100	6.0788	(4.905)	0	0	0
2023/06/26	2032	01/08/2024	11.15	Call	Bond Future	2,312.0300	2.3120	2,478.5900	2.4786	7.204	0	0	0
2023/06/26	2032	01/08/2024	11.15	Put	Bond Future	4,945.4700	4.9455	4,675.5100	4.6755	(5.459)	0	0	0
2023/06/26	2032	01/08/2024			Bond Future	11.7385	85.5596	11.6393	85.9961	(0.845)	0.0000	0.0000	0
2023/06/26	2032	01/08/2024	11.13	Call	Bond Future	2,275.9800	2.2760	2,440.7800	2.4408	7.241	0	0	0
2023/06/26	2032	01/08/2024	11.13	Put	Bond Future	5,000.8100	5.0008	4,729.0900	4.7291	(5.434)	0	0	0
2023/06/26	2032	01/08/2024	11.14	Call	Bond Future	2,293.7900	2.2938	2,459.4700	2.4595	7.223	0	0	0
2023/06/26	2032	01/08/2024	11.14	Put	Bond Future	4,972.9100	4.9729	4,702.0700	4.7021	(5.446)	0	0	0
2023/06/26	2033	03/08/2023			Bond Future	117.4471	117.4471	116.1865	116.1865	(1.073)	0.0000	0.0000	7,227
2023/06/26	2033	02/11/2023			Bond Future	118.6360	118.6360	117.3472	117.3472	(1.086)	0.0000	0.0000	0
2023/06/26	2033	01/02/2024			Bond Future	121.3648	121.3648	120.0462	120.0462	(1.086)	0.0000	0.0000	0
2023/06/26	2033	02/05/2024			Bond Future	122.7244	122.7244	121.3738	121.3738	(1.100)	0.0000	0.0000	0
2023/06/26	2033	01/08/2024			Bond Future	125.5201	125.5201	124.1390	124.1390	(1.100)	0.0000	0.0000	0
2023/06/26	2037	03/08/2023	12.12	Call	Bond Future	1,151.5900	1.1516	1,282.6600	1.2827	11.382	0	0	0
2023/06/26	2037	03/08/2023	12.12	Put	Bond Future	1,908.5000	1.9085	1,625.8500	1.6259	(14.810)	0	0	0
2023/06/26	2037	03/08/2023	12.13	Call	Bond Future	1,175.6200	1.1756	1,308.9300	1.3089	11.340	0	0	0
2023/06/26	2037	03/08/2023	12.13	Put	Bond Future	1,878.7600	1.8788	1,598.3500	1.5984	(14.925)	0	0	0
2023/06/26	2037	03/08/2023			Bond Future	12.2617	75.6701	12.1840	76.0838	(0.634)	0.0000	0.0000	134,232
2023/06/26	2037	03/08/2023	10.30	Call	Bond Future	0.8700	0.0009	0.8600	0.0009	(1.149)	0	0	1,800
2023/06/26	2037	03/08/2023	10.30	Put	Bond Future	11,549.1100	11.5491	11,135.3800	11.1354	(3.582)	0	0	0
2023/06/26	2037	03/08/2023	11.00	Call	Bond Future	31.1100	0.0311	34.1000	0.0341	9.611	0	0	1,800
2023/06/26	2037	03/08/2023	11.00	Put	Bond Future	7,180.9400	7.1809	6,770.2100	6.7702	(5.720)	0	0	0
2023/06/26	2037	03/08/2023	12.14	Call	Bond Future	1,199.8200	1.1998	1,335.4000	1.3354	11.300	0	0	0
2023/06/26	2037	03/08/2023	12.14	Put	Bond Future	1,849.2500	1.8493	1,571.1100	1.5711	(15.041)	0	0	0
2023/06/26	2037	02/11/2023	12.52	Call	Bond Future	3,184.2500	3.1843	3,394.7100	3.3947	6.609	0	0	750
2023/06/26	2037	02/11/2023	12.52	Put	Bond Future	2,433.6800	2.4337	2,221.4000	2.2214	(8.723)	0	0	0
2023/06/26	2037	02/11/2023	13.89	Call	Bond Future	8,020.4600	8.0205	8,358.4100	8.3584	4.214	0	0	0
2023/06/26	2037	02/11/2023	13.89	Put	Bond Future	696.2500	0.6963	611.4600	0.6115	(12.178)	0	0	750
2023/06/26	2037	02/11/2023	11.56	Put	Bond Future	5,436.0600	5.4361	5,104.9700	5.1050	(6.091)	0	0	0
2023/06/26	2037	02/11/2023	11.57	Call	Bond Future	1,016.5300	1.0165	1,109.2800	1.1093	9.124	0	0	0
2023/06/26	2037	02/11/2023	11.55	Put	Bond Future	5,477.6700	5.4777	5,145.4800	5.1455	(6.064)	0	0	0
2023/06/26	2037	02/11/2023			Bond Future	12.3750	77.3356	12.2943	77.7584	(0.652)	0.0000	0.0000	15,071
2023/06/26	2037	02/11/2023	11.56	Call	Bond Future	1,001.2100	1.0012	1,092.8600	1.0929	9.154	0	0	0
2023/06/26	2037	02/11/2023	11.57	Put	Bond Future	5,394.6700	5.3947	5,064.6800	5.0647	(6.117)	0	0	0
2023/06/26	2037	02/11/2023	12.02	Call	Bond Future	1,863.9600	1.8640	2,011.0100	2.0110	7.889	0	0	750
2023/06/26	2037	02/11/2023	12.02	Put	Bond Future	3,750.0900	3.7501	3,474.4000	3.4744	(7.352)	0	0	0
2023/06/26	2037	02/11/2023	11.55	Call	Bond Future	986.0500	0.9861	1,076.6000	1.0766	9.183	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
2023/06/26	2037	01/02/2024	12.93	Call	Bond Future	4,892.9900	4.8930	5,140.8700	5.1409	5.066	0	0	0
2023/06/26	2037	01/02/2024	12.93	Put	Bond Future	2,662.0600	2.6621	2,477.6700	2.4777	(6.927)	0	0	2,500
2023/06/26	2037	01/02/2024	13.93	Put	Bond Future	1,365.9000	1.3659	1,254.4300	1.2544	(8.161)	0	0	2,500
2023/06/26	2037	01/02/2024	12.33	Call	Bond Future	3,160.2300	3.1602	3,351.2400	3.3512	6.044	0	0	0
2023/06/26	2037	01/02/2024	12.33	Put	Bond Future	3,963.8300	3.9638	3,722.5700	3.7226	(6.087)	0	0	0
2023/06/26	2037	01/02/2024	12.09	Put	Bond Future	4,637.8700	4.6379	4,372.2300	4.3722	(5.728)	0	0	0
2023/06/26	2037	01/02/2024			Bond Future	12.4854	74.8402	12.4015	75.2725	(0.672)	0.0000	0.0000	0
2023/06/26	2037	01/02/2024	13.93	Call	Bond Future	8,266.4700	8.2665	8,587.2700	8.5873	3.881	0	0	0
2023/06/26	2037	01/02/2024	12.31	Call	Bond Future	3,108.2000	3.1082	3,297.1900	3.2972	6.080	0	0	0
2023/06/26	2037	01/02/2024	12.31	Put	Bond Future	4,016.1500	4.0162	3,772.8700	3.7729	(6.058)	0	0	0
2023/06/26	2037	01/02/2024	12.32	Call	Bond Future	3,134.0500	3.1340	3,324.0500	3.3240	6.062	0	0	0
2023/06/26	2037	01/02/2024	12.32	Put	Bond Future	3,989.8000	3.9898	3,747.5300	3.7475	(6.072)	0	0	0
2023/06/26	2037	01/02/2024	12.09	Call	Bond Future	2,567.9800	2.5680	2,734.6100	2.7346	6.489	0	0	2,500
2023/06/26	2037	02/05/2024	11.44	Call	Bond Future	1,700.9100	1.7009	1,817.5000	1.8175	6.855	0	0	0
2023/06/26	2037	02/05/2024	11.44	Put	Bond Future	7,905.7000	7.9057	7,580.0700	7.5801	(4.119)	0	0	0
2023/06/26	2037	02/05/2024	11.45	Call	Bond Future	1,714.9400	1.7149	1,832.3100	1.8323	6.844	0	0	0
2023/06/26	2037	02/05/2024	11.43	Put	Bond Future	7,948.5000	7.9485	7,622.1000	7.6221	(4.106)	0	0	0
2023/06/26	2037	02/05/2024			Bond Future	12.5988	76.5648	12.5116	77.0070	(0.692)	0.0000	0.0000	0
2023/06/26	2037	02/05/2024	11.45	Put	Bond Future	7,863.0300	7.8630	7,538.1800	7.5382	(4.131)	0	0	0
2023/06/26	2037	02/05/2024	11.43	Call	Bond Future	1,686.9600	1.6870	1,802.7800	1.8028	6.866	0	0	0
2023/06/26	2037	01/08/2024	12.10	Call	Bond Future	3,030.8400	3.0308	3,206.3900	3.2064	5.792	0	0	0
2023/06/26	2037	01/08/2024	12.10	Put	Bond Future	6,243.4000	6.2434	5,966.5300	5.9665	(4.435)	0	0	0
2023/06/26	2037	01/08/2024	12.09	Call	Bond Future	3,010.1300	3.0101	3,184.8500	3.1849	5.804	0	0	0
2023/06/26	2037	01/08/2024	12.09	Put	Bond Future	6,275.4600	6.2755	5,997.7600	5.9978	(4.425)	0	0	0
2023/06/26	2037	01/08/2024			Bond Future	12.7281	74.0341	12.6373	74.4866	(0.714)	0.0000	0.0000	0
2023/06/26	2037	01/08/2024	12.11	Call	Bond Future	3,051.6400	3.0516	3,228.0100	3.2280	5.780	0	0	0
2023/06/26	2037	01/08/2024	12.11	Put	Bond Future	6,211.4800	6.2115	5,935.4300	5.9354	(4.444)	0	0	0
2023/06/26	2038	03/08/2023			Bond Future	124.9825	124.9825	125.1160	125.1160	0.107	0.0000	0.0000	3,019
2023/06/26	2038	02/11/2023			Bond Future	127.7638	127.7638	127.9000	127.9000	0.107	0.0000	0.0000	1,706
2023/06/26	2038	01/02/2024			Bond Future	128.6833	128.6833	128.8209	128.8209	0.107	0.0000	0.0000	0
2023/06/26	2038	02/05/2024			Bond Future	131.6774	131.6774	131.8183	131.8183	0.107	0.0000	0.0000	0
2023/06/26	2038	01/08/2024			Bond Future	132.6027	132.6027	132.7434	132.7434	0.106	0.0000	0.0000	0
2023/06/26	2040	03/08/2023	12.23	Call	Bond Future	997.1800	0.9972	1,113.4900	1.1135	11.664	0	0	0
2023/06/26	2040	03/08/2023	12.23	Put	Bond Future	2,342.6100	2.3426	2,022.3700	2.0224	(13.670)	0	0	0
2023/06/26	2040	03/08/2023			Bond Future	12.4674	76.1690	12.3896	76.6056	(0.624)	0.0000	0.0000	125,971
2023/06/26	2040	03/08/2023	12.21	Call	Bond Future	953.3200	0.9533	1,065.1900	1.0652	11.735	0	0	0
2023/06/26	2040	03/08/2023	12.21	Put	Bond Future	2,413.8100	2.4138	2,089.1300	2.0891	(13.451)	0	0	0
2023/06/26	2040	03/08/2023	12.22	Call	Bond Future	975.0500	0.9750	1,089.1300	1.0891	11.700	0	0	0
2023/06/26	2040	03/08/2023	12.22	Put	Bond Future	2,377.9800	2.3780	2,055.5100	2.0555	(13.561)	0	0	0
2023/06/26	2040	02/11/2023	12.60	Call	Bond Future	3,065.7200	3.0657	3,270.4200	3.2704	6.677	0	0	128
2023/06/26	2040	02/11/2023	12.60	Put	Bond Future	2,967.7000	2.9677	2,726.4000	2.7264	(8.131)	0	0	0
2023/06/26	2040	02/11/2023	13.64	Call	Bond Future	6,688.0400	6.6880	7,005.5500	7.0055	4.747	0	0	0
2023/06/26	2040	02/11/2023	13.64	Put	Bond Future	1,204.7800	1.2048	1,076.2900	1.0763	(10.665)	0	0	128
2023/06/26	2040	02/11/2023	11.58	Call	Bond Future	832.7900	0.8328	910.5600	0.9106	9.338	0	0	0
2023/06/26	2040	02/11/2023	11.58	Put	Bond Future	6,681.3200	6.6813	6,313.0900	6.3131	(5.511)	0	0	0
2023/06/26	2040	02/11/2023	11.59	Call	Bond Future	846.4000	0.8464	925.2200	0.9252	9.312	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
2023/06/26	2040	02/11/2023	11.60	Put	Bond Future	6,585.3000	6.5853	6,219.1700	6.2192	(5.560)	0	0	0
2023/06/26	2040	02/11/2023			Bond Future	12.5822	77.8456	12.5015	78.2916	(0.641)	0.0000	0.0000	6,489
2023/06/26	2040	02/11/2023	11.80	Call	Bond Future	1,169.3600	1.1694	1,271.5100	1.2715	8.736	0	0	128
2023/06/26	2040	02/11/2023	11.80	Put	Bond Future	5,674.7600	5.6748	5,330.9100	5.3309	(6.059)	0	0	0
2023/06/26	2040	02/11/2023	11.59	Put	Bond Future	6,633.1200	6.6331	6,265.9400	6.2659	(5.536)	0	0	0
2023/06/26	2040	02/11/2023	11.60	Call	Bond Future	860.3100	0.8603	940.1800	0.9402	9.284	0	0	0
2023/06/26	2040	01/02/2024	12.33	Call	Bond Future	2,814.9500	2.8150	2,994.6700	2.9947	6.384	0	0	0
2023/06/26	2040	01/02/2024	12.33	Put	Bond Future	4,829.9900	4.8300	4,553.6800	4.5537	(5.721)	0	0	0
2023/06/26	2040	01/02/2024	12.34	Call	Bond Future	2,840.0900	2.8401	3,020.8900	3.0209	6.366	0	0	0
2023/06/26	2040	01/02/2024	12.34	Put	Bond Future	4,798.7000	4.7987	4,523.4700	4.5235	(5.736)	0	0	0
2023/06/26	2040	01/02/2024			Bond Future	12.6944	75.1114	12.6106	75.5674	(0.660)	0.0000	0.0000	28
2023/06/26	2040	01/02/2024	12.35	Call	Bond Future	2,865.3400	2.8653	3,047.2200	3.0472	6.348	0	0	0
2023/06/26	2040	01/02/2024	12.35	Put	Bond Future	4,767.5800	4.7676	4,493.4300	4.4934	(5.750)	0	0	0
2023/06/26	2040	02/05/2024	11.60	Call	Bond Future	1,761.7700	1.7618	1,881.7300	1.8817	6.809	0	0	0
2023/06/26	2040	02/05/2024	11.61	Call	Bond Future	1,776.4300	1.7764	1,897.1900	1.8972	6.798	0	0	0
2023/06/26	2040	02/05/2024	11.62	Put	Bond Future	8,581.7500	8.5817	8,236.7400	8.2367	(4.020)	0	0	0
2023/06/26	2040	02/05/2024			Bond Future	12.8092	76.8422	12.7221	77.3088	(0.680)	0.0000	0.0000	0
2023/06/26	2040	02/05/2024	11.60	Put	Bond Future	8,674.6600	8.6747	8,328.0400	8.3280	(3.996)	0	0	0
2023/06/26	2040	02/05/2024	11.61	Put	Bond Future	8,628.1300	8.6281	8,282.3100	8.2823	(4.008)	0	0	0
2023/06/26	2040	02/05/2024	11.62	Call	Bond Future	1,791.1600	1.7912	1,912.7300	1.9127	6.787	0	0	0
2023/06/26	2040	01/08/2024	12.34	Call	Bond Future	3,327.5000	3.3275	3,516.4100	3.5164	5.677	0	0	0
2023/06/26	2040	01/08/2024	12.34	Put	Bond Future	6,574.9200	6.5749	6,286.4800	6.2865	(4.387)	0	0	0
2023/06/26	2040	01/08/2024			Bond Future	12.9392	74.0673	12.8486	74.5446	(0.701)	0.0000	0.0000	0
2023/06/26	2040	01/08/2024	12.32	Call	Bond Future	3,282.6900	3.2827	3,469.8600	3.4699	5.702	0	0	0
2023/06/26	2040	01/08/2024	12.32	Put	Bond Future	6,642.3000	6.6423	6,352.1200	6.3521	(4.369)	0	0	0
2023/06/26	2040	01/08/2024	12.33	Call	Bond Future	3,305.0600	3.3051	3,493.1000	3.4931	5.689	0	0	0
2023/06/26	2040	01/08/2024	12.33	Put	Bond Future	6,608.5400	6.6085	6,319.2300	6.3192	(4.378)	0	0	0
2023/06/26	2044	03/08/2023	12.00	Call	Bond Future	510.8300	0.5108	565.4500	0.5655	10.692	0	0	0
2023/06/26	2044	03/08/2023	12.00	Put	Bond Future	3,499.1800	3.4992	3,144.9800	3.1450	(10.122)	0	0	4,754
2023/06/26	2044	03/08/2023	12.15	Call	Bond Future	757.5000	0.7575	837.2100	0.8372	10.523	0	0	0
2023/06/26	2044	03/08/2023	12.15	Put	Bond Future	2,854.8800	2.8549	2,525.7700	2.5258	(11.528)	0	0	0
2023/06/26	2044	03/08/2023	12.16	Call	Bond Future	776.2600	0.7763	857.8000	0.8578	10.504	0	0	0
2023/06/26	2044	03/08/2023	12.16	Put	Bond Future	2,814.8700	2.8149	2,487.5900	2.4876	(11.627)	0	0	0
2023/06/26	2044	03/08/2023			Bond Future	12.5153	72.6036	12.4427	73.0125	(0.580)	0.0000	0.0000	80,391
2023/06/26	2044	03/08/2023	11.75	Call	Bond Future	238.1200	0.2381	262.8500	0.2629	10.386	0	0	4,553
2023/06/26	2044	03/08/2023	11.75	Put	Bond Future	4,751.5800	4.7516	4,367.4900	4.3675	(8.083)	0	0	3,076
2023/06/26	2044	03/08/2023	12.17	Call	Bond Future	795.3000	0.7953	878.7100	0.8787	10.488	0	0	0
2023/06/26	2044	03/08/2023	12.17	Put	Bond Future	2,775.2200	2.7752	2,449.8100	2.4498	(11.726)	0	0	0
2023/06/26	2044	03/08/2023	12.50	Call	Bond Future	1,591.9400	1.5919	1,744.7400	1.7447	9.598	0	0	0
2023/06/26	2044	03/08/2023	12.50	Put	Bond Future	1,677.8900	1.6779	1,421.8700	1.4219	(15.258)	0	0	9,106
2023/06/26	2044	02/11/2023	11.57	Call	Bond Future	772.1800	0.7722	838.3000	0.8383	8.563	0	0	0
2023/06/26	2044	02/11/2023	11.57	Put	Bond Future	7,024.5900	7.0246	6,673.0900	6.6731	(5.004)	0	0	0
2023/06/26	2044	02/11/2023			Bond Future	12.6258	74.2018	12.5505	74.6194	(0.596)	0.0000	0.0000	670
2023/06/26	2044	02/11/2023	11.55	Call	Bond Future	749.4800	0.7495	813.8600	0.8139	8.590	0	0	0
2023/06/26	2044	02/11/2023	11.55	Put	Bond Future	7,128.9800	7.1290	6,775.7400	6.7757	(4.955)	0	0	0
2023/06/26	2044	02/11/2023	11.56	Call	Bond Future	760.7700	0.7608	826.0100	0.8260	8.576	0	0	0
2023/06/26	2044	02/11/2023	11.56	Put	Bond Future	7,076.6800	7.0767	6,724.3000	6.7243	(4.979)	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
2023/06/26	2044	01/02/2024	12.29	Call	Bond Future	2,675.9400	2.6759	2,835.0900	2.8351	5.947	0	0	0
2023/06/26	2044	01/02/2024	12.29	Put	Bond Future	5,158.9100	5.1589	4,891.0300	4.8910	(5.193)	0	0	0
2023/06/26	2044	01/02/2024			Bond Future	12.7337	71.5098	12.6555	71.9369	(0.614)	0.0000	0.0000	0
2023/06/26	2044	01/02/2024	12.27	Call	Bond Future	2,627.4000	2.6274	2,784.5600	2.7846	5.982	0	0	0
2023/06/26	2044	01/02/2024	12.27	Put	Bond Future	5,225.7100	5.2257	4,955.8400	4.9558	(5.164)	0	0	0
2023/06/26	2044	01/02/2024	12.28	Call	Bond Future	2,651.7300	2.6517	2,809.8800	2.8099	5.964	0	0	0
2023/06/26	2044	01/02/2024	12.28	Put	Bond Future	5,192.3300	5.1923	4,923.4500	4.9235	(5.178)	0	0	0
2023/06/26	2044	02/05/2024	11.67	Call	Bond Future	1,850.8300	1.8508	1,965.1500	1.9651	6.177	0	0	0
2023/06/26	2044	02/05/2024	11.67	Put	Bond Future	8,641.1600	8.6412	8,318.5200	8.3185	(3.734)	0	0	0
2023/06/26	2044	02/05/2024			Bond Future	12.8437	73.1576	12.7625	73.5945	(0.632)	0.0000	0.0000	0
2023/06/26	2044	02/05/2024	11.65	Call	Bond Future	1,820.5500	1.8206	1,933.3600	1.9334	6.196	0	0	0
2023/06/26	2044	02/05/2024	11.65	Put	Bond Future	8,735.8400	8.7358	8,411.6900	8.4117	(3.711)	0	0	0
2023/06/26	2044	02/05/2024	11.66	Call	Bond Future	1,835.6500	1.8356	1,949.2100	1.9492	6.186	0	0	0
2023/06/26	2044	02/05/2024	11.66	Put	Bond Future	8,688.4200	8.6884	8,365.0200	8.3650	(3.722)	0	0	0
2023/06/26	2044	01/08/2024	12.28	Call	Bond Future	3,202.7500	3.2027	3,372.1600	3.3722	5.290	0	0	0
2023/06/26	2044	01/08/2024	12.28	Put	Bond Future	6,989.8800	6.9899	6,712.3300	6.7123	(3.971)	0	0	0
2023/06/26	2044	01/08/2024	12.29	Call	Bond Future	3,224.7400	3.2247	3,394.9600	3.3950	5.279	0	0	0
2023/06/26	2044	01/08/2024	12.29	Put	Bond Future	6,954.4000	6.9544	6,677.6600	6.6777	(3.979)	0	0	0
2023/06/26	2044	01/08/2024			Bond Future	12.9679	70.4248	12.8835	70.8718	(0.651)	0.0000	0.0000	0
2023/06/26	2044	01/08/2024	12.30	Call	Bond Future	3,246.8000	3.2468	3,417.8300	3.4178	5.268	0	0	0
2023/06/26	2044	01/08/2024	12.30	Put	Bond Future	6,919.0500	6.9190	6,643.1200	6.6431	(3.988)	0	0	0
2023/06/26	2046	03/08/2023			Bond Future	112.9318	112.9318	112.4318	112.4318	(0.443)	0.0000	0.0000	12,882
2023/06/26	2046	02/11/2023			Bond Future	113.3520	113.3520	112.8405	112.8405	(0.451)	0.0000	0.0000	4,626
2023/06/26	2046	01/02/2024			Bond Future	115.9595	115.9595	115.4360	115.4360	(0.451)	0.0000	0.0000	0
2023/06/26	2046	02/05/2024			Bond Future	116.5058	116.5058	115.9679	115.9679	(0.462)	0.0000	0.0000	0
2023/06/26	2046	01/08/2024			Bond Future	119.1589	119.1589	118.6090	118.6090	(0.461)	0.0000	0.0000	0
2023/06/26	2050	03/08/2023			Bond Future	112.7688	112.7688	112.2073	112.2073	(0.498)	0.0000	0.0000	10,740
2023/06/26	2050	02/11/2023			Bond Future	115.2782	115.2782	114.7041	114.7041	(0.498)	0.0000	0.0000	3,364
2023/06/26	2050	01/02/2024			Bond Future	115.6816	115.6816	115.0928	115.0928	(0.509)	0.0000	0.0000	0
2023/06/26	2050	02/05/2024			Bond Future	118.3732	118.3732	117.7708	117.7708	(0.509)	0.0000	0.0000	0
2023/06/26	2050	01/08/2024			Bond Future	118.7581	118.7581	118.1383	118.1383	(0.522)	0.0000	0.0000	0
2023/06/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/26	AL37	03/08/2023			Index Future	876.4880	876.4880	879.4180	879.4180	0.334	0.0000	0.0000	0
2023/06/26	AL37	02/11/2023			Index Future	895.7780	895.7780	898.7680	898.7680	0.334	0.0000	0.0000	0
2023/06/26	AL37	01/02/2024			Index Future	916.1720	916.1720	919.2270	919.2270	0.333	0.0000	0.0000	0
2023/06/26	AL37	02/05/2024			Index Future	937.2860	937.2860	940.4110	940.4110	0.333	0.0000	0.0000	0
2023/06/26	AL37	01/08/2024			Index Future	958.4470	958.4470	961.6500	961.6500	0.334	0.0000	0.0000	0
2023/06/26	AL7T	03/08/2023			Index Future	997.7730	997.7730	1,002.5790	1,002.5790	0.482	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/26	AL7T	02/11/2023			Index Future	1,019.7310	1,019.7310	1,024.6390	1,024.6390	0.481	0.0000	0.0000	0
2023/06/26	AL7T	01/02/2024			Index Future	1,042.9480	1,042.9480	1,047.9630	1,047.9630	0.481	0.0000	0.0000	0
2023/06/26	AL7T	02/05/2024			Index Future	1,066.9830	1,066.9830	1,072.1140	1,072.1140	0.481	0.0000	0.0000	0
2023/06/26	AL7T	01/08/2024			Index Future	1,091.0730	1,091.0730	1,096.3270	1,096.3270	0.482	0.0000	0.0000	0
2023/06/26	ALBI	03/08/2023			Index Future	872.8440	872.8440	876.8740	876.8740	0.462	0.0000	0.0000	106
2023/06/26	ALBI	02/11/2023			Index Future	892.0530	892.0530	896.1690	896.1690	0.461	0.0000	0.0000	0
2023/06/26	ALBI	01/02/2024			Index Future	912.3630	912.3630	916.5680	916.5680	0.461	0.0000	0.0000	0
2023/06/26	ALBI	02/05/2024			Index Future	933.3880	933.3880	937.6910	937.6910	0.461	0.0000	0.0000	0
2023/06/26	ALBI	01/08/2024			Index Future	954.4620	954.4620	958.8680	958.8680	0.462	0.0000	0.0000	0
2023/06/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/06/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/26	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/26	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/26	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/26	ES33	03/08/2023			Bond Future	12.7622	73.5380	12.6841	73.8833	(0.612)	0.0000	0.0000	350
2023/06/26	ES33	02/11/2023			Bond Future	12.9101	71.3759	12.8288	71.7288	(0.630)	0.0000	0.0000	0
2023/06/26	ES33	01/02/2024			Bond Future	13.0570	73.0180	12.9721	73.3789	(0.651)	0.0000	0.0000	0
2023/06/26	ES33	02/05/2024			Bond Future	13.2041	70.9159	13.1154	71.2853	(0.672)	0.0000	0.0000	0
2023/06/26	ES33	01/08/2024			Bond Future	13.3669	72.5287	13.2741	72.9067	(0.694)	0.0000	0.0000	0
2023/06/26	ES42	03/08/2023			Bond Future	13.1836	70.1375	13.1108	70.5043	(0.552)	0.0000	0.0000	4,000
2023/06/26	ES42	02/11/2023			Bond Future	13.3236	67.4348	13.2478	67.8097	(0.569)	0.0000	0.0000	0
2023/06/26	ES42	01/02/2024			Bond Future	13.4558	68.9865	13.3771	69.3699	(0.585)	0.0000	0.0000	0
2023/06/26	ES42	02/05/2024			Bond Future	13.5933	66.3285	13.5113	66.7208	(0.603)	0.0000	0.0000	0
2023/06/26	ES42	01/08/2024			Bond Future	13.7412	67.8353	13.6558	68.2368	(0.622)	0.0000	0.0000	0
2023/06/26	GOVI	03/08/2023	837.21	Call	GOVI	231,070.0000	23.1070	270,990.0000	27.0990	17.276	0	0	0
2023/06/26	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/26	GOVI	03/08/2023	837.22	Call	GOVI	230,970.0000	23.0970	270,890.0000	27.0890	17.284	0	0	0
2023/06/26	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/26	GOVI	03/08/2023			GOVI	860.3170	860.3170	864.3090	864.3090	0.464	0.0000	0.0000	832
2023/06/26	GOVI	03/08/2023	837.23	Call	GOVI	230,870.0000	23.0870	270,790.0000	27.0790	17.291	0	0	0
2023/06/26	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/26	GOVI	02/11/2023	885.81	Put	GOVI	65,590.0000	6.5590	24,830.0000	2.4830	(62.144)	0	0	0
2023/06/26	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/26	GOVI	02/11/2023			GOVI	879.2510	879.2510	883.3270	883.3270	0.464	0.0000	0.0000	0
2023/06/26	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/26	GOVI	02/11/2023	885.80	Put	GOVI	65,490.0000	6.5490	24,730.0000	2.4730	(62.239)	0	0	0
2023/06/26	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/26	GOVI	02/11/2023	885.82	Put	GOVI	65,690.0000	6.5690	24,930.0000	2.4930	(62.049)	0	0	0
2023/06/26	GOVI	01/02/2024	880.00	Call	GOVI	192,690.0000	19.2690	234,340.0000	23.4340	21.615	0	0	0
2023/06/26	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/26	GOVI	01/02/2024			GOVI	899.2690	899.2690	903.4340	903.4340	0.463	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
2023/06/26	GOVI	01/02/2024	879.98	Call	GOVI	192,890.0000	19.2890	234,540.0000	23.4540	21.593	0	0	0
2023/06/26	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/26	GOVI	01/02/2024	879.99	Call	GOVI	192,790.0000	19.2790	234,440.0000	23.4440	21.604	0	0	0
2023/06/26	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/26	GOVI	02/05/2024	950.97	Put	GOVI	309,770.0000	30.9770	267,150.0000	26.7150	(13.759)	0	0	0
2023/06/26	GOVI	02/05/2024	950.98	Put	GOVI	309,870.0000	30.9870	267,250.0000	26.7250	(13.754)	0	0	0
2023/06/26	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/26	GOVI	02/05/2024			GOVI	919.9930	919.9930	924.2550	924.2550	0.463	0.0000	0.0000	0
2023/06/26	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/26	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/26	GOVI	02/05/2024	950.99	Put	GOVI	309,970.0000	30.9970	267,350.0000	26.7350	(13.750)	0	0	0
2023/06/26	GOVI	01/08/2024	943.39	Call	GOVI	0.0000	0.0000	17,390.0000	1.7390	100.000	0	0	0
2023/06/26	GOVI	01/08/2024	943.39	Put	GOVI	26,260.0000	2.6260	0.0000	0.0000	(100.000)	0	0	0
2023/06/26	GOVI	01/08/2024			GOVI	940.7640	940.7640	945.1290	945.1290	0.464	0.0000	0.0000	0
2023/06/26	GOVI	01/08/2024	943.37	Call	GOVI	0.0000	0.0000	17,590.0000	1.7590	100.000	0	0	0
2023/06/26	GOVI	01/08/2024	943.37	Put	GOVI	26,060.0000	2.6060	0.0000	0.0000	(100.000)	0	0	0
2023/06/26	GOVI	01/08/2024	943.38	Call	GOVI	0.0000	0.0000	17,490.0000	1.7490	100.000	0	0	0
2023/06/26	GOVI	01/08/2024	943.38	Put	GOVI	26,160.0000	2.6160	0.0000	0.0000	(100.000)	0	0	0
2023/06/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/06/26	IGOV	03/08/2023			Index Future	328.0040	328.0040	327.4910	327.4910	(0.156)	0.0000	0.0000	465
2023/06/26	IGOV	02/11/2023			Index Future	335.3030	335.3030	334.7770	334.7770	(0.157)	0.0000	0.0000	16
2023/06/26	IGOV	01/02/2024			Index Future	343.0150	343.0150	342.4760	342.4760	(0.157)	0.0000	0.0000	0
2023/06/26	IGOV	02/05/2024			Index Future	350.9970	350.9970	350.4450	350.4450	(0.157)	0.0000	0.0000	0
2023/06/26	IGOV	01/08/2024			Index Future	358.9960	358.9960	358.4340	358.4340	(0.157)	0.0000	0.0000	0
2023/06/26	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/06/26	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/06/26	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/06/26	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/06/26	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/06/26	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/06/26	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/06/26	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/06/26	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/06/26	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/06/26	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/06/26	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/06/26	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/06/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/06/26	JBAF	19/07/2023			Jibar Tradeable Future	8.5000	91.5000	8.5050	91.4950	0.059	0.0000	0.0000	0
2023/06/26	JBAF	16/08/2023			Jibar Tradeable Future	8.6800	91.3200	8.6500	91.3500	(0.346)	0.0000	0.0000	0
2023/06/26	JBAF	20/09/2023			Jibar Tradeable Future	8.7600	91.2400	8.7150	91.2850	(0.514)	0.0000	0.0000	0
2023/06/26	JBAF	18/10/2023			Jibar Tradeable Future	8.7850	91.2150	8.7300	91.2700	(0.626)	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
2023/06/26	JBAF	15/11/2023			Jibar Tradeable Future	8.7900	91.2100	8.7350	91.2650	(0.626)	0.0000	0.0000	0
2023/06/26	JBAF	20/12/2023			Jibar Tradeable Future	8.8150	91.1850	8.7350	91.2650	(0.908)	0.0000	0.0000	0
2023/06/26	JBAF	20/03/2024			Jibar Tradeable Future	8.7900	91.2100	8.6900	91.3100	(1.138)	0.0000	0.0000	0
2023/06/26	JBAF	19/06/2024			Jibar Tradeable Future	8.6350	91.3650	8.5050	91.4950	(1.506)	0.0000	0.0000	0
2023/06/26	JBAF	18/09/2024			Jibar Tradeable Future	8.5350	91.4650	8.3900	91.6100	(1.699)	0.0000	0.0000	0
2023/06/26	JBAF	18/12/2024			Jibar Tradeable Future	8.4300	91.5700	8.2700	91.7300	(1.898)	0.0000	0.0000	0
2023/06/26	JBAF	19/03/2025			Jibar Tradeable Future	8.3750	91.6250	8.2100	91.7900	(1.970)	0.0000	0.0000	0
2023/06/26	JBAF	18/06/2025			Jibar Tradeable Future	8.3650	91.6350	8.2250	91.7750	(1.674)	0.0000	0.0000	0
2023/06/26	R035	03/08/2023	12.00	Call	Bond Future	1,670.4100	1.6704	1,850.6300	1.8506	10.789	0	0	0
2023/06/26	R035	03/08/2023	12.00	Put	Bond Future	1,337.6100	1.3376	1,102.4100	1.1024	(17.584)	0	0	0
2023/06/26	R035	03/08/2023	12.50	Call	Bond Future	3,440.9100	3.4409	3,730.5600	3.7306	8.418	0	0	5,000
2023/06/26	R035	03/08/2023			Bond Future	11.9374	84.9279	11.8598	85.3433	(0.650)	0.0000	0.0000	65,889
2023/06/26	R035	03/08/2023	11.75	Call	Bond Future	1,017.2400	1.0172	1,138.6400	1.1386	11.934	0	0	0
2023/06/26	R035	03/08/2023	11.75	Put	Bond Future	2,025.2500	2.0253	1,731.2300	1.7312	(14.518)	0	0	4,870
2023/06/26	R035	03/08/2023	11.98	Call	Bond Future	1,611.7500	1.6118	1,787.1600	1.7872	10.883	0	0	0
2023/06/26	R035	03/08/2023	11.98	Put	Bond Future	1,385.0600	1.3851	1,145.0500	1.1450	(17.328)	0	0	0
2023/06/26	R035	03/08/2023	11.99	Call	Bond Future	1,640.9400	1.6409	1,818.7600	1.8188	10.836	0	0	0
2023/06/26	R035	03/08/2023	11.99	Put	Bond Future	1,361.1700	1.3612	1,123.5700	1.1236	(17.456)	0	0	0
2023/06/26	R035	03/08/2023	12.50	Put	Bond Future	518.4500	0.5184	392.6800	0.3927	(24.259)	0	0	0
2023/06/26	R035	02/11/2023	12.85	Call	Bond Future	5,385.1800	5.3852	5,667.7700	5.6678	5.248	0	0	0
2023/06/26	R035	02/11/2023	12.85	Put	Bond Future	1,360.6400	1.3606	1,218.7500	1.2188	(10.428)	0	0	400
2023/06/26	R035	02/11/2023	13.59	Call	Bond Future	8,188.0400	8.1880	8,529.0400	8.5290	4.165	0	0	0
2023/06/26	R035	02/11/2023	13.59	Put	Bond Future	679.7600	0.6798	596.2800	0.5963	(12.281)	0	0	750
2023/06/26	R035	02/11/2023	11.12	Call	Bond Future	836.4000	0.8364	915.7800	0.9158	9.491	0	0	400
2023/06/26	R035	02/11/2023	11.41	Call	Bond Future	1,288.6900	1.2887	1,400.3700	1.4004	8.666	0	0	0
2023/06/26	R035	02/11/2023	11.41	Put	Bond Future	4,755.0700	4.7551	4,442.2700	4.4423	(6.578)	0	0	0
2023/06/26	R035	02/11/2023	11.42	Call	Bond Future	1,306.5600	1.3066	1,419.4300	1.4194	8.639	0	0	0
2023/06/26	R035	02/11/2023	11.42	Put	Bond Future	4,717.4300	4.7174	4,405.8200	4.4058	(6.606)	0	0	0
2023/06/26	R035	02/11/2023			Bond Future	12.0528	82.2867	11.9720	82.7112	(0.670)	0.0000	0.0000	110,029
2023/06/26	R035	02/11/2023	11.43	Call	Bond Future	1,324.5800	1.3246	1,438.6500	1.4387	8.612	0	0	0
2023/06/26	R035	02/11/2023	11.43	Put	Bond Future	4,679.9800	4.6800	4,369.5700	4.3696	(6.633)	0	0	0
2023/06/26	R035	02/11/2023	11.74	Call	Bond Future	1,973.8700	1.9739	2,126.6500	2.1266	7.740	0	0	750
2023/06/26	R035	02/11/2023	11.74	Put	Bond Future	3,635.0300	3.6350	3,363.3300	3.3633	(7.474)	0	0	0
2023/06/26	R035	02/11/2023	12.24	Call	Bond Future	3,334.6900	3.3347	3,550.5800	3.5506	6.474	0	0	750
2023/06/26	R035	02/11/2023	12.24	Put	Bond Future	2,363.1200	2.3631	2,154.5300	2.1545	(8.827)	0	0	0
2023/06/26	R035	02/11/2023	11.12	Put	Bond Future	5,935.3600	5.9354	5,590.2600	5.5903	(5.814)	0	0	0
2023/06/26	R035	02/11/2023	10.62	Call	Bond Future	370.5300	0.3705	409.4300	0.4094	10.498	0	0	400
2023/06/26	R035	02/11/2023	10.62	Put	Bond Future	8,389.8100	8.3898	8,004.2300	8.0042	(4.596)	0	0	0
2023/06/26	R035	01/02/2024	11.12	Put	Bond Future	6,934.7300	6.9347	6,602.7700	6.6028	(4.787)	0	0	0
2023/06/26	R035	01/02/2024	12.18	Put	Bond Future	3,476.7300	3.4767	3,250.7500	3.2507	(6.500)	0	0	0
2023/06/26	R035	01/02/2024	12.19	Call	Bond Future	3,577.7200	3.5777	3,786.7500	3.7868	5.843	0	0	0
2023/06/26	R035	01/02/2024	12.19	Put	Bond Future	3,453.1200	3.4531	3,228.1400	3.2281	(6.515)	0	0	0
2023/06/26	R035	01/02/2024	10.62	Call	Bond Future	746.5900	0.7466	810.5300	0.8105	8.564	0	0	400
2023/06/26	R035	01/02/2024	10.62	Put	Bond Future	9,271.9300	9.2719	8,901.8600	8.9019	(3.991)	0	0	0
2023/06/26	R035	01/02/2024			Bond Future	12.1657	84.1605	12.0816	84.5945	(0.692)	0.0000	0.0000	0
2023/06/26	R035	01/02/2024	12.20	Call	Bond Future	3,605.7500	3.6057	3,815.7800	3.8158	5.825	0	0	0
2023/06/26	R035	01/02/2024	12.20	Put	Bond Future	3,429.9200	3.4299	3,205.9400	3.2059	(6.530)	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
2023/06/26	R035	01/02/2024	13.46	Call	Bond Future	7,729.5000	7.7295	8,043.9400	8.0439	4.068	0	0	0
2023/06/26	R035	01/02/2024	13.46	Put	Bond Future	1,451.7500	1.4518	1,332.1800	1.3322	(8.236)	0	0	400
2023/06/26	R035	01/02/2024	11.12	Call	Bond Future	1,299.6900	1.2997	1,401.7400	1.4017	7.852	0	0	400
2023/06/26	R035	01/02/2024	12.18	Call	Bond Future	3,550.0400	3.5500	3,758.0700	3.7581	5.860	0	0	0
2023/06/26	R035	02/05/2024	11.20	Call	Bond Future	1,736.2400	1.7362	1,858.0400	1.8580	7.015	0	0	0
2023/06/26	R035	02/05/2024	11.20	Put	Bond Future	7,408.2400	7.4082	7,085.9800	7.0860	(4.350)	0	0	0
2023/06/26	R035	02/05/2024	11.19	Call	Bond Future	1,721.9100	1.7219	1,842.9100	1.8429	7.027	0	0	0
2023/06/26	R035	02/05/2024	11.19	Put	Bond Future	7,449.4800	7.4495	7,126.4200	7.1264	(4.337)	0	0	0
2023/06/26	R035	02/05/2024			Bond Future	12.2709	81.5848	12.1832	82.0289	(0.714)	0.0000	0.0000	0
2023/06/26	R035	02/05/2024	11.21	Call	Bond Future	1,750.6600	1.7507	1,873.2600	1.8733	7.003	0	0	0
2023/06/26	R035	02/05/2024	11.21	Put	Bond Future	7,367.1500	7.3672	7,045.6900	7.0457	(4.363)	0	0	0
2023/06/26	R035	01/08/2024	11.80	Call	Bond Future	2,904.7700	2.9048	3,081.0600	3.0811	6.069	0	0	0
2023/06/26	R035	01/08/2024	11.80	Put	Bond Future	5,896.3400	5.8963	5,618.3500	5.6184	(4.715)	0	0	0
2023/06/26	R035	01/08/2024	11.81	Call	Bond Future	2,925.5700	2.9256	3,102.7200	3.1027	6.055	0	0	0
2023/06/26	R035	01/08/2024	11.79	Put	Bond Future	5,927.7800	5.9278	5,648.9300	5.6489	(4.704)	0	0	0
2023/06/26	R035	01/08/2024			Bond Future	12.3887	83.4233	12.2973	83.8776	(0.737)	0.0000	0.0000	0
2023/06/26	R035	01/08/2024	11.81	Put	Bond Future	5,865.0200	5.8650	5,587.8900	5.5879	(4.725)	0	0	0
2023/06/26	R035	01/08/2024	11.79	Call	Bond Future	2,884.0500	2.8840	3,059.4800	3.0595	6.083	0	0	0
2023/06/26	R053	03/08/2023	12.72	Call	Bond Future	3,130.9500	3.1310	3,300.5900	3.3006	5.418	0	0	0
2023/06/26	R053	03/08/2023	12.72	Put	Bond Future	1,460.5000	1.4605	1,247.6500	1.2477	(14.574)	0	0	0
2023/06/26	R053	03/08/2023			Bond Future	12.4875	97.3765	12.4353	97.7590	(0.418)	0.0000	0.0000	0
2023/06/26	R053	03/08/2023	12.70	Call	Bond Future	3,040.6200	3.0406	3,206.0400	3.2060	5.440	0	0	0
2023/06/26	R053	03/08/2023	12.70	Put	Bond Future	1,511.6500	1.5116	1,294.5800	1.2946	(14.360)	0	0	0
2023/06/26	R053	03/08/2023	12.71	Call	Bond Future	3,085.6500	3.0856	3,253.1800	3.2532	5.429	0	0	0
2023/06/26	R053	03/08/2023	12.71	Put	Bond Future	1,485.8900	1.4859	1,270.9300	1.2709	(14.467)	0	0	0
2023/06/26	R053	02/11/2023	12.81	Call	Bond Future	4,870.9600	4.8710	5,054.2900	5.0543	3.764	0	0	0
2023/06/26	R053	02/11/2023	12.81	Put	Bond Future	3,384.5000	3.3845	3,177.0400	3.1770	(6.130)	0	0	0
2023/06/26	R053	02/11/2023	12.82	Call	Bond Future	4,912.5400	4.9125	5,096.9300	5.0969	3.753	0	0	0
2023/06/26	R053	02/11/2023	12.82	Put	Bond Future	3,356.4500	3.3564	3,150.0500	3.1500	(6.149)	0	0	0
2023/06/26	R053	02/11/2023			Bond Future	12.5999	93.6538	12.5457	94.0446	(0.430)	0.0000	0.0000	1,349
2023/06/26	R053	02/11/2023	12.83	Call	Bond Future	4,954.4800	4.9545	5,139.9100	5.1399	3.743	0	0	0
2023/06/26	R053	02/11/2023	12.83	Put	Bond Future	3,328.8500	3.3288	3,123.4900	3.1235	(6.169)	0	0	0
2023/06/26	R053	01/02/2024	12.92	Call	Bond Future	5,924.6100	5.9246	6,121.4600	6.1215	3.323	0	0	0
2023/06/26	R053	01/02/2024	12.93	Call	Bond Future	5,964.9300	5.9649	6,162.6200	6.1626	3.314	0	0	0
2023/06/26	R053	01/02/2024	12.94	Put	Bond Future	4,378.4200	4.3784	4,177.4000	4.1774	(4.591)	0	0	0
2023/06/26	R053	01/02/2024			Bond Future	12.7060	95.7868	12.6497	96.1864	(0.443)	0.0000	0.0000	0
2023/06/26	R053	01/02/2024	12.92	Put	Bond Future	4,434.6300	4.4346	4,231.9400	4.2319	(4.571)	0	0	0
2023/06/26	R053	01/02/2024	12.93	Put	Bond Future	4,406.4300	4.4064	4,204.5800	4.2046	(4.581)	0	0	0
2023/06/26	R053	01/02/2024	12.94	Call	Bond Future	6,005.3500	6.0053	6,203.8700	6.2039	3.306	0	0	0
2023/06/26	R053	02/05/2024	13.02	Put	Bond Future	5,346.0000	5.3460	5,143.7000	5.1437	(3.784)	0	0	0
2023/06/26	R053	02/05/2024	13.03	Put	Bond Future	5,317.2900	5.3173	5,115.7100	5.1157	(3.791)	0	0	0
2023/06/26	R053	02/05/2024	13.04	Call	Bond Future	6,839.7600	6.8398	7,047.7000	7.0477	3.040	0	0	0
2023/06/26	R053	02/05/2024			Bond Future	12.8135	92.1271	12.7550	92.5359	(0.457)	0.0000	0.0000	0
2023/06/26	R053	02/05/2024	13.02	Call	Bond Future	6,761.7500	6.7617	6,968.2500	6.9683	3.054	0	0	0
2023/06/26	R053	02/05/2024	13.03	Call	Bond Future	6,800.5600	6.8006	7,007.7800	7.0078	3.047	0	0	0
2023/06/26	R053	02/05/2024	13.04	Put	Bond Future	5,289.0700	5.2891	5,088.2100	5.0882	(3.798)	0	0	0
2023/06/26	R053	01/08/2024	13.13	Call	Bond Future	7,213.1500	7.2132	7,428.3700	7.4284	2.984	0	0	0

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2023/06/26	R053	01/08/2024	13.13	Put	Bond Future	5,875.6700	5.8757	5,672.6800	5.6727	(3.455)	0	0	0
2023/06/26	R053	01/08/2024	13.14	Call	Bond Future	7,250.9600	7.2510	7,466.8500	7.4668	2.977	0	0	0
2023/06/26	R053	01/08/2024	13.14	Put	Bond Future	5,847.0200	5.8470	5,644.7000	5.6447	(3.460)	0	0	0
2023/06/26	R053	01/08/2024			Bond Future	12.9317	94.2016	12.8708	94.6198	(0.471)	0.0000	0.0000	0
2023/06/26	R053	01/08/2024	13.15	Call	Bond Future	7,288.8200	7.2888	7,505.3800	7.5054	2.971	0	0	0
2023/06/26	R053	01/08/2024	13.15	Put	Bond Future	5,818.5200	5.8185	5,616.8700	5.6169	(3.466)	0	0	0
2023/06/26	R186	03/08/2023	9.73	Put	Bond Future	343.4500	0.3434	250.0100	0.2500	(27.206)	0	0	0
2023/06/26	R186	03/08/2023	9.74	Call	Bond Future	1,417.9000	1.4179	1,598.2800	1.5983	12.722	0	0	0
2023/06/26	R186	03/08/2023	9.74	Put	Bond Future	336.6000	0.3366	244.5400	0.2445	(27.350)	0	0	0
2023/06/26	R186	03/08/2023			Bond Future	9.3637	104.5733	9.2697	104.8457	(1.004)	0.0000	0.0000	54,207
2023/06/26	R186	03/08/2023	9.73	Call	Bond Future	1,396.2000	1.3962	1,575.2000	1.5752	12.821	0	0	0
2023/06/26	R186	03/08/2023	9.75	Call	Bond Future	1,439.7100	1.4397	1,621.4700	1.6215	12.625	0	0	0
2023/06/26	R186	03/08/2023	9.75	Put	Bond Future	329.8700	0.3299	239.1900	0.2392	(27.490)	0	0	0
2023/06/26	R186	02/11/2023	9.40	Call	Bond Future	1,181.6000	1.1816	1,313.6900	1.3137	11.179	0	0	0
2023/06/26	R186	02/11/2023	9.40	Put	Bond Future	1,188.6300	1.1886	1,042.4500	1.0425	(12.298)	0	0	0
2023/06/26	R186	02/11/2023	9.15	Call	Bond Future	861.9900	0.8620	968.8500	0.9689	12.397	0	0	1,715
2023/06/26	R186	02/11/2023			Bond Future	9.4026	106.8748	9.2998	107.1530	(1.094)	0.0000	0.0000	35,639
2023/06/26	R186	02/11/2023	10.42	Call	Bond Future	3,066.2200	3.0662	3,283.3000	3.2833	7.080	0	0	0
2023/06/26	R186	02/11/2023	10.42	Put	Bond Future	363.2600	0.3633	302.0700	0.3021	(16.845)	0	0	1,715
2023/06/26	R186	02/11/2023	9.15	Put	Bond Future	1,547.2600	1.5473	1,375.8500	1.3759	(11.078)	0	0	0
2023/06/26	R186	02/11/2023	9.38	Call	Bond Future	1,153.5800	1.1536	1,283.6500	1.2837	11.275	0	0	0
2023/06/26	R186	02/11/2023	9.38	Put	Bond Future	1,214.6600	1.2147	1,066.4600	1.0665	(12.201)	0	0	0
2023/06/26	R186	02/11/2023	9.39	Call	Bond Future	1,167.5400	1.1675	1,298.6200	1.2986	11.227	0	0	0
2023/06/26	R186	02/11/2023	9.39	Put	Bond Future	1,201.5900	1.2016	1,054.4000	1.0544	(12.250)	0	0	0
2023/06/26	R186	01/02/2024	9.51	Call	Bond Future	1,569.7600	1.5698	1,715.9800	1.7160	9.315	0	0	0
2023/06/26	R186	01/02/2024	9.52	Put	Bond Future	1,325.5000	1.3255	1,188.0000	1.1880	(10.373)	0	0	0
2023/06/26	R186	01/02/2024	9.50	Call	Bond Future	1,554.8700	1.5549	1,700.3300	1.7003	9.355	0	0	0
2023/06/26	R186	01/02/2024			Bond Future	9.4167	103.9968	9.3035	104.2812	(1.202)	0.0000	0.0000	0
2023/06/26	R186	01/02/2024	9.51	Put	Bond Future	1,335.8900	1.3359	1,197.6300	1.1976	(10.350)	0	0	0
2023/06/26	R186	01/02/2024	9.52	Call	Bond Future	1,584.3900	1.5844	1,731.3700	1.7314	9.277	0	0	0
2023/06/26	R186	01/02/2024	9.50	Put	Bond Future	1,346.0300	1.3460	1,207.0100	1.2070	(10.328)	0	0	0
2023/06/26	R186	02/05/2024	10.40	Call	Bond Future	3,090.5800	3.0906	3,291.0200	3.2910	6.486	0	0	0
2023/06/26	R186	02/05/2024	10.40	Put	Bond Future	856.0600	0.8561	765.4600	0.7655	(10.583)	0	0	2,030
2023/06/26	R186	02/05/2024	8.01	Call	Bond Future	350.2800	0.3503	401.9200	0.4019	14.742	0	0	0
2023/06/26	R186	02/05/2024	8.01	Put	Bond Future	3,684.0500	3.6840	3,444.6500	3.4446	(6.498)	0	0	0
2023/06/26	R186	02/05/2024	9.73	Put	Bond Future	1,293.0800	1.2931	1,166.4300	1.1664	(9.794)	0	0	0
2023/06/26	R186	02/05/2024			Bond Future	9.4211	106.3933	9.2956	106.6843	(1.332)	0.0000	0.0000	0
2023/06/26	R186	02/05/2024	8.00	Call	Bond Future	346.3500	0.3463	397.5200	0.3975	14.774	0	0	0
2023/06/26	R186	02/05/2024	8.00	Put	Bond Future	3,704.2400	3.7042	3,464.3700	3.4644	(6.476)	0	0	0
2023/06/26	R186	02/05/2024	9.73	Call	Bond Future	2,005.0000	2.0050	2,169.3900	2.1694	8.199	0	0	2,030
2023/06/26	R186	02/05/2024	7.99	Call	Bond Future	342.2100	0.3422	392.8800	0.3929	14.807	0	0	0
2023/06/26	R186	02/05/2024	7.99	Put	Bond Future	3,724.2200	3.7242	3,483.8500	3.4838	(6.454)	0	0	0
2023/06/26	R186	01/08/2024	8.70	Put	Bond Future	2,436.9300	2.4369	2,239.8700	2.2399	(8.086)	0	0	0
2023/06/26	R186	01/08/2024	8.68	Call	Bond Future	814.7200	0.8147	914.2100	0.9142	12.212	0	0	0
2023/06/26	R186	01/08/2024	8.69	Call	Bond Future	822.9300	0.8229	923.0700	0.9231	12.169	0	0	0
2023/06/26	R186	01/08/2024			Bond Future	9.4516	103.4810	9.3110	103.7788	(1.488)	0.0000	0.0000	0
2023/06/26	R186	01/08/2024	8.70	Call	Bond Future	831.5800	0.8316	932.3900	0.9324	12.123	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
2023/06/26	R186	01/08/2024	8.68	Put	Bond Future	2,463.2300	2.4632	2,264.8500	2.2649	(8.054)	0	0	0
2023/06/26	R186	01/08/2024	8.69	Put	Bond Future	2,449.8600	2.4499	2,252.1300	2.2521	(8.071)	0	0	0
2023/06/26	R197	03/08/2023			Bond Future	334.9932	334.9932	335.0625	335.0625	0.021	0.0000	0.0000	44
2023/06/26	R197	02/11/2023			Bond Future	342.4476	342.4476	342.5180	342.5180	0.021	0.0000	0.0000	0
2023/06/26	R202	03/08/2023			Bond Future	250.6481	250.6481	250.1730	250.1730	(0.190)	0.0000	0.0000	5,336
2023/06/26	R202	02/11/2023			Bond Future	256.2257	256.2257	255.7398	255.7398	(0.190)	0.0000	0.0000	0
2023/06/26	R202	01/02/2024			Bond Future	257.1498	257.1498	256.6499	256.6499	(0.194)	0.0000	0.0000	0
2023/06/26	R202	02/05/2024			Bond Future	263.1331	263.1331	262.6214	262.6214	(0.194)	0.0000	0.0000	0
2023/06/26	R202	01/08/2024			Bond Future	264.0160	264.0160	263.4858	263.4858	(0.201)	0.0000	0.0000	0
2023/06/26	R209	03/08/2023	10.00	Call	Bond Future	0.5200	0.0005	0.5100	0.0005	(1.923)	0	0	1,800
2023/06/26	R209	03/08/2023	10.00	Put	Bond Future	10,328.3000	10.3283	9,966.2100	9.9662	(3.506)	0	0	0
2023/06/26	R209	03/08/2023	10.70	Call	Bond Future	21.4000	0.0214	23.4300	0.0234	9.486	0	0	1,800
2023/06/26	R209	03/08/2023	11.95	Put	Bond Future	1,405.6800	1.4057	1,178.7400	1.1787	(16.144)	0	0	0
2023/06/26	R209	03/08/2023	12.00	Call	Bond Future	1,324.6700	1.3247	1,470.1700	1.4702	10.984	0	0	0
2023/06/26	R209	03/08/2023	12.00	Put	Bond Future	1,291.9200	1.2919	1,075.3400	1.0753	(16.764)	0	0	1,750
2023/06/26	R209	03/08/2023	11.25	Put	Bond Future	3,790.3600	3.7904	3,453.0100	3.4530	(8.900)	0	0	0
2023/06/26	R209	03/08/2023	11.93	Call	Bond Future	1,158.8200	1.1588	1,289.8400	1.2898	11.306	0	0	0
2023/06/26	R209	03/08/2023	11.94	Call	Bond Future	1,181.7300	1.1817	1,314.8100	1.3148	11.261	0	0	0
2023/06/26	R209	03/08/2023			Bond Future	11.9930	65.2949	11.9156	65.6570	(0.645)	0.0000	0.0000	11,653
2023/06/26	R209	03/08/2023	10.70	Put	Bond Future	6,472.4300	6.4724	6,112.3800	6.1124	(5.563)	0	0	0
2023/06/26	R209	03/08/2023	10.75	Call	Bond Future	26.6600	0.0267	29.3400	0.0293	10.053	0	0	7,000
2023/06/26	R209	03/08/2023	10.75	Put	Bond Future	6,211.6200	6.2116	5,852.2200	5.8522	(5.786)	0	0	0
2023/06/26	R209	03/08/2023	11.95	Call	Bond Future	1,204.9700	1.2050	1,340.1100	1.3401	11.215	0	0	0
2023/06/26	R209	03/08/2023	11.25	Call	Bond Future	190.4800	0.1905	215.2100	0.2152	12.983	0	0	7,000
2023/06/26	R209	03/08/2023	11.93	Put	Bond Future	1,453.2500	1.4532	1,222.1900	1.2222	(15.900)	0	0	0
2023/06/26	R209	03/08/2023	11.94	Put	Bond Future	1,429.2700	1.4293	1,200.2700	1.2003	(16.022)	0	0	0
2023/06/26	R209	02/11/2023	11.34	Call	Bond Future	964.2700	0.9643	1,050.5500	1.0506	8.948	0	0	0
2023/06/26	R209	02/11/2023	11.34	Put	Bond Future	4,571.7300	4.5717	4,288.0600	4.2881	(6.205)	0	0	0
2023/06/26	R209	02/11/2023	11.33	Call	Bond Future	950.1400	0.9501	1,035.4300	1.0354	8.977	0	0	0
2023/06/26	R209	02/11/2023	11.33	Put	Bond Future	4,607.2700	4.6073	4,322.6100	4.3226	(6.178)	0	0	0
2023/06/26	R209	02/11/2023			Bond Future	12.0952	63.5783	12.0150	63.9482	(0.663)	0.0000	0.0000	9,630
2023/06/26	R209	02/11/2023	11.35	Call	Bond Future	978.4100	0.9784	1,065.6800	1.0657	8.920	0	0	0
2023/06/26	R209	02/11/2023	11.35	Put	Bond Future	4,536.2500	4.5363	4,253.5700	4.2536	(6.232)	0	0	0
2023/06/26	R209	01/02/2024	12.13	Put	Bond Future	3,213.4400	3.2134	3,010.7200	3.0107	(6.309)	0	0	0
2023/06/26	R209	01/02/2024	12.14	Call	Bond Future	2,960.4000	2.9604	3,136.8800	3.1369	5.961	0	0	0
2023/06/26	R209	01/02/2024	12.14	Put	Bond Future	3,191.6100	3.1916	2,989.7900	2.9898	(6.323)	0	0	0
2023/06/26	R209	01/02/2024			Bond Future	12.1909	65.0262	12.1078	65.4045	(0.682)	0.0000	0.0000	0
2023/06/26	R209	01/02/2024	12.13	Call	Bond Future	2,936.6500	2.9367	3,112.2300	3.1122	5.979	0	0	0
2023/06/26	R209	01/02/2024	12.12	Call	Bond Future	2,912.7700	2.9128	3,087.4700	3.0875	5.998	0	0	0
2023/06/26	R209	01/02/2024	12.12	Put	Bond Future	3,235.2000	3.2352	3,031.6000	3.0316	(6.293)	0	0	0
2023/06/26	R209	02/05/2024	11.18	Call	Bond Future	1,508.6800	1.5087	1,613.2200	1.6132	6.929	0	0	0
2023/06/26	R209	02/05/2024	11.18	Put	Bond Future	6,744.5300	6.7445	6,462.0900	6.4621	(4.188)	0	0	0
2023/06/26	R209	02/05/2024	11.17	Call	Bond Future	1,496.1900	1.4962	1,600.0400	1.6000	6.941	0	0	0
2023/06/26	R209	02/05/2024	11.17	Put	Bond Future	6,782.0000	6.7820	6,498.8700	6.4989	(4.175)	0	0	0
2023/06/26	R209	02/05/2024			Bond Future	12.2877	63.3704	12.2015	63.7574	(0.701)	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
2023/06/26	R209	02/05/2024	11.19	Call	Bond Future	1,521.2400	1.5212	1,626.4800	1.6265	6.918	0	0	0
2023/06/26	R209	02/05/2024	11.19	Put	Bond Future	6,707.1900	6.7072	6,425.4500	6.4254	(4.201)	0	0	0
2023/06/26	R209	01/08/2024	11.79	Put	Bond Future	5,360.3700	5.3604	5,118.3600	5.1184	(4.515)	0	0	0
2023/06/26	R209	01/08/2024	11.80	Call	Bond Future	2,628.6600	2.6287	2,783.3100	2.7833	5.883	0	0	0
2023/06/26	R209	01/08/2024	11.80	Put	Bond Future	5,332.1000	5.3321	5,090.8300	5.0908	(4.525)	0	0	0
2023/06/26	R209	01/08/2024			Bond Future	12.3958	64.7982	12.3064	65.1941	(0.722)	0.0000	0.0000	0
2023/06/26	R209	01/08/2024	11.79	Call	Bond Future	2,610.2000	2.6102	2,764.1100	2.7641	5.896	0	0	0
2023/06/26	R209	01/08/2024	11.78	Call	Bond Future	2,591.8200	2.5918	2,744.9800	2.7450	5.909	0	0	0
2023/06/26	R209	01/08/2024	11.78	Put	Bond Future	5,388.7600	5.3888	5,146.0000	5.1460	(4.505)	0	0	0
2023/06/26	R210	03/08/2023			Bond Future	228.2183	228.2183	228.0170	228.0170	(0.088)	0.0000	0.0000	421
2023/06/26	R210	02/11/2023			Bond Future	230.1243	230.1243	229.9177	229.9177	(0.090)	0.0000	0.0000	0
2023/06/26	R210	01/02/2024			Bond Future	235.4177	235.4177	235.2061	235.2061	(0.090)	0.0000	0.0000	0
2023/06/26	R210	02/05/2024			Bond Future	237.6336	237.6336	237.4135	237.4135	(0.093)	0.0000	0.0000	0
2023/06/26	R210	01/08/2024			Bond Future	243.0461	243.0461	242.8217	242.8217	(0.092)	0.0000	0.0000	0
2023/06/26	R213	03/08/2023	11.62	Put	Bond Future	488.2600	0.4883	370.2200	0.3702	(24.176)	0	0	0
2023/06/26	R213	03/08/2023	11.63	Call	Bond Future	2,646.5600	2.6466	2,889.9400	2.8899	9.196	0	0	0
2023/06/26	R213	03/08/2023			Bond Future	11.1213	82.3403	11.0385	82.7001	(0.744)	0.0000	0.0000	24,400
2023/06/26	R213	03/08/2023	11.61	Call	Bond Future	2,579.9700	2.5800	2,820.3000	2.8203	9.315	0	0	0
2023/06/26	R213	03/08/2023	11.61	Put	Bond Future	496.8700	0.4969	377.3100	0.3773	(24.063)	0	0	0
2023/06/26	R213	03/08/2023	11.62	Call	Bond Future	2,613.2600	2.6133	2,855.1100	2.8551	9.255	0	0	0
2023/06/26	R213	03/08/2023	11.63	Put	Bond Future	479.7000	0.4797	363.1900	0.3632	(24.288)	0	0	0
2023/06/26	R213	02/11/2023	11.13	Call	Bond Future	2,019.7000	2.0197	2,177.5800	2.1776	7.817	0	0	0
2023/06/26	R213	02/11/2023	11.13	Put	Bond Future	2,417.5700	2.4176	2,207.8000	2.2078	(8.677)	0	0	0
2023/06/26	R213	02/11/2023	10.94	Call	Bond Future	1,641.9000	1.6419	1,778.5700	1.7786	8.324	0	0	750
2023/06/26	R213	02/11/2023	10.94	Put	Bond Future	2,853.8900	2.8539	2,622.9100	2.6229	(8.094)	0	0	0
2023/06/26	R213	02/11/2023			Bond Future	11.2238	80.5950	11.1371	80.9627	(0.772)	0.0000	0.0000	3,000
2023/06/26	R213	02/11/2023	11.44	Call	Bond Future	2,734.1700	2.7342	2,926.1000	2.9261	7.020	0	0	750
2023/06/26	R213	02/11/2023	11.44	Put	Bond Future	1,825.9300	1.8259	1,650.2100	1.6502	(9.624)	0	0	0
2023/06/26	R213	02/11/2023	12.70	Call	Bond Future	6,486.4500	6.4864	6,782.6800	6.7827	4.567	0	0	0
2023/06/26	R213	02/11/2023	12.70	Put	Bond Future	540.4800	0.5405	469.0600	0.4691	(13.214)	0	0	750
2023/06/26	R213	02/11/2023	11.11	Call	Bond Future	1,977.6700	1.9777	2,133.3100	2.1333	7.870	0	0	0
2023/06/26	R213	02/11/2023	11.11	Put	Bond Future	2,460.7500	2.4607	2,248.7400	2.2487	(8.616)	0	0	0
2023/06/26	R213	02/11/2023	11.12	Call	Bond Future	1,998.7200	1.9987	2,155.4900	2.1555	7.844	0	0	0
2023/06/26	R213	02/11/2023	11.12	Put	Bond Future	2,439.1800	2.4392	2,228.3000	2.2283	(8.646)	0	0	0
2023/06/26	R213	01/02/2024	11.70	Call	Bond Future	3,664.2800	3.6643	3,876.2200	3.8762	5.784	0	0	0
2023/06/26	R213	01/02/2024	11.70	Put	Bond Future	2,125.6200	2.1256	1,961.6100	1.9616	(7.716)	0	0	0
2023/06/26	R213	01/02/2024	11.71	Call	Bond Future	3,689.6900	3.6897	3,902.4400	3.9024	5.766	0	0	0
2023/06/26	R213	01/02/2024	11.71	Put	Bond Future	2,110.8000	2.1108	1,947.6000	1.9476	(7.732)	0	0	0
2023/06/26	R213	01/02/2024			Bond Future	11.3223	82.4302	11.2314	82.8062	(0.803)	0.0000	0.0000	0
2023/06/26	R213	01/02/2024	11.72	Call	Bond Future	3,715.1700	3.7152	3,928.7300	3.9287	5.748	0	0	0
2023/06/26	R213	01/02/2024	11.72	Put	Bond Future	2,096.0800	2.0961	1,933.6900	1.9337	(7.747)	0	0	0
2023/06/26	R213	02/05/2024	10.30	Call	Bond Future	1,211.1900	1.2112	1,310.9300	1.3109	8.235	0	0	0
2023/06/26	R213	02/05/2024	10.30	Put	Bond Future	5,850.1200	5.8501	5,565.2800	5.5653	(4.869)	0	0	0
2023/06/26	R213	02/05/2024			Bond Future	11.4127	80.7686	11.3174	81.1532	(0.835)	0.0000	0.0000	0
2023/06/26	R213	02/05/2024	10.28	Call	Bond Future	1,190.5400	1.1905	1,288.9000	1.2889	8.262	0	0	0
2023/06/26	R213	02/05/2024	10.28	Put	Bond Future	5,915.9100	5.9159	5,629.6900	5.6297	(4.838)	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
2023/06/26	R213	02/05/2024	10.29	Call	Bond Future	1,200.8300	1.2008	1,299.8800	1.2999	8.248	0	0	0
2023/06/26	R213	02/05/2024	10.29	Put	Bond Future	5,882.9700	5.8830	5,597.4400	5.5974	(4.854)	0	0	0
2023/06/26	R213	01/08/2024	10.86	Call	Bond Future	2,024.1100	2.0241	2,169.3900	2.1694	7.177	0	0	0
2023/06/26	R213	01/08/2024	10.86	Put	Bond Future	4,654.3700	4.6544	4,406.1400	4.4061	(5.333)	0	0	0
2023/06/26	R213	01/08/2024	10.87	Call	Bond Future	2,039.8600	2.0399	2,185.9000	2.1859	7.159	0	0	0
2023/06/26	R213	01/08/2024	10.87	Put	Bond Future	4,629.3500	4.6294	4,381.8800	4.3819	(5.346)	0	0	0
2023/06/26	R213	01/08/2024			Bond Future	11.5181	82.5894	11.4180	82.9829	(0.870)	0.0000	0.0000	0
2023/06/26	R213	01/08/2024	10.88	Call	Bond Future	2,056.0100	2.0560	2,202.8300	2.2028	7.141	0	0	0
2023/06/26	R213	01/08/2024	10.88	Put	Bond Future	4,604.7600	4.6048	4,358.0700	4.3581	(5.357)	0	0	0
2023/06/26	R214	03/08/2023	12.14	Call	Bond Future	958.4900	0.9585	1,056.5400	1.0565	10.230	0	0	0
2023/06/26	R214	03/08/2023	12.14	Put	Bond Future	1,807.9800	1.8080	1,563.5000	1.5635	(13.522)	0	0	0
2023/06/26	R214	03/08/2023	12.15	Call	Bond Future	978.9500	0.9789	1,078.8100	1.0788	10.201	0	0	0
2023/06/26	R214	03/08/2023	12.15	Put	Bond Future	1,780.2100	1.7802	1,537.5400	1.5375	(13.632)	0	0	0
2023/06/26	R214	03/08/2023			Bond Future	12.3181	61.3887	12.2458	61.7313	(0.587)	0.0000	0.0000	19,096
2023/06/26	R214	03/08/2023	12.16	Call	Bond Future	999.6500	0.9997	1,101.3300	1.1013	10.172	0	0	0
2023/06/26	R214	03/08/2023	12.16	Put	Bond Future	1,752.7500	1.7528	1,511.9000	1.5119	(13.741)	0	0	0
2023/06/26	R214	02/11/2023	11.45	Put	Bond Future	5,527.1700	5.5272	5,238.1100	5.2381	(5.230)	0	0	0
2023/06/26	R214	02/11/2023	11.46	Call	Bond Future	715.4300	0.7154	777.1500	0.7772	8.627	0	0	0
2023/06/26	R214	02/11/2023	11.46	Put	Bond Future	5,484.8800	5.4849	5,196.6200	5.1966	(5.256)	0	0	0
2023/06/26	R214	02/11/2023			Bond Future	12.4233	59.4365	12.3485	59.7865	(0.602)	0.0000	0.0000	12
2023/06/26	R214	02/11/2023	11.45	Call	Bond Future	705.0700	0.7051	765.9900	0.7660	8.640	0	0	0
2023/06/26	R214	02/11/2023	11.47	Call	Bond Future	725.9100	0.7259	788.4200	0.7884	8.611	0	0	0
2023/06/26	R214	02/11/2023	11.47	Put	Bond Future	5,442.7700	5.4428	5,155.3000	5.1553	(5.282)	0	0	0
2023/06/26	R214	01/02/2024	12.16	Call	Bond Future	2,370.4200	2.3704	2,509.7900	2.5098	5.880	0	0	0
2023/06/26	R214	01/02/2024	12.16	Put	Bond Future	4,091.0100	4.0910	3,872.5100	3.8725	(5.341)	0	0	0
2023/06/26	R214	01/02/2024			Bond Future	12.5260	60.7900	12.4485	61.1478	(0.619)	0.0000	0.0000	0
2023/06/26	R214	01/02/2024	12.14	Call	Bond Future	2,328.3000	2.3283	2,465.9800	2.4660	5.913	0	0	0
2023/06/26	R214	01/02/2024	12.14	Put	Bond Future	4,145.2000	4.1452	3,925.0100	3.9250	(5.312)	0	0	0
2023/06/26	R214	01/02/2024	12.15	Call	Bond Future	2,349.3100	2.3493	2,487.8400	2.4878	5.897	0	0	0
2023/06/26	R214	01/02/2024	12.15	Put	Bond Future	4,118.0300	4.1180	3,898.6900	3.8987	(5.326)	0	0	0
2023/06/26	R214	02/05/2024	11.46	Call	Bond Future	1,529.0200	1.5290	1,624.8400	1.6248	6.267	0	0	0
2023/06/26	R214	02/05/2024	11.46	Put	Bond Future	7,201.4300	7.2014	6,931.1400	6.9311	(3.753)	0	0	0
2023/06/26	R214	02/05/2024	11.47	Call	Bond Future	1,541.7700	1.5418	1,638.2500	1.6382	6.258	0	0	0
2023/06/26	R214	02/05/2024	11.47	Put	Bond Future	7,161.7400	7.1617	6,892.1100	6.8921	(3.765)	0	0	0
2023/06/26	R214	02/05/2024			Bond Future	12.6213	58.8840	12.5411	59.2501	(0.636)	0.0000	0.0000	0
2023/06/26	R214	02/05/2024	11.48	Call	Bond Future	1,554.6000	1.5546	1,651.7200	1.6517	6.247	0	0	0
2023/06/26	R214	02/05/2024	11.48	Put	Bond Future	7,122.1900	7.1222	6,853.2000	6.8532	(3.777)	0	0	0
2023/06/26	R214	01/08/2024	12.18	Call	Bond Future	2,898.5300	2.8985	3,049.0500	3.0490	5.193	0	0	0
2023/06/26	R214	01/08/2024	12.18	Put	Bond Future	5,429.5500	5.4296	5,205.4900	5.2055	(4.127)	0	0	0
2023/06/26	R214	01/08/2024			Bond Future	12.7261	60.2109	12.6430	60.5854	(0.653)	0.0000	0.0000	0
2023/06/26	R214	01/08/2024	12.16	Call	Bond Future	2,859.9700	2.8600	3,009.1100	3.0091	5.215	0	0	0
2023/06/26	R214	01/08/2024	12.16	Put	Bond Future	5,486.9300	5.4869	5,261.4900	5.2615	(4.109)	0	0	0
2023/06/26	R214	01/08/2024	12.17	Call	Bond Future	2,879.0900	2.8791	3,028.9200	3.0289	5.204	0	0	0
2023/06/26	R214	01/08/2024	12.17	Put	Bond Future	5,458.0500	5.4580	5,233.3000	5.2333	(4.118)	0	0	0
2023/06/26	R248	03/08/2023	11.80	Call	Bond Future	346.2500	0.3463	382.9200	0.3829	10.591	0	0	1,100
2023/06/26	R248	03/08/2023	11.80	Put	Bond Future	4,239.2100	4.2392	3,860.3200	3.8603	(8.938)	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
2023/06/26	R248	03/08/2023	12.11	Call	Bond Future	812.7900	0.8128	898.0900	0.8981	10.495	0	0	0
2023/06/26	R248	03/08/2023	12.11	Put	Bond Future	2,805.6700	2.8057	2,475.4100	2.4754	(11.771)	0	0	0
2023/06/26	R248	03/08/2023			Bond Future	12.4507	75.6206	12.3783	76.0361	(0.582)	0.0000	0.0000	97,118
2023/06/26	R248	03/08/2023	12.09	Call	Bond Future	773.9000	0.7739	855.4000	0.8554	10.531	0	0	0
2023/06/26	R248	03/08/2023	12.09	Put	Bond Future	2,886.8100	2.8868	2,552.7500	2.5528	(11.572)	0	0	0
2023/06/26	R248	03/08/2023	12.10	Call	Bond Future	793.1900	0.7932	876.5900	0.8766	10.515	0	0	0
2023/06/26	R248	03/08/2023	12.10	Put	Bond Future	2,846.0400	2.8460	2,513.8800	2.5139	(11.671)	0	0	0
2023/06/26	R248	03/08/2023	12.30	Call	Bond Future	1,242.2500	1.2422	1,367.0200	1.3670	10.044	0	0	1,100
2023/06/26	R248	03/08/2023	12.30	Put	Bond Future	2,111.7800	2.1118	1,820.9900	1.8210	(13.770)	0	0	0
2023/06/26	R248	03/08/2023	13.20	Call	Bond Future	4,488.8800	4.4889	4,799.1700	4.7992	6.912	0	0	0
2023/06/26	R248	03/08/2023	13.20	Put	Bond Future	428.4100	0.4284	323.1400	0.3231	(24.572)	0	0	1,100
2023/06/26	R248	02/11/2023	12.50	Call	Bond Future	2,924.4700	2.9245	3,107.4000	3.1074	6.255	0	0	220
2023/06/26	R248	02/11/2023	13.60	Call	Bond Future	6,721.9200	6.7219	7,018.9400	7.0189	4.419	0	0	0
2023/06/26	R248	02/11/2023	13.60	Put	Bond Future	1,287.3800	1.2874	1,159.7300	1.1597	(9.915)	0	0	220
2023/06/26	R248	02/11/2023	11.47	Call	Bond Future	749.0800	0.7491	813.2000	0.8132	8.560	0	0	0
2023/06/26	R248	02/11/2023	11.48	Call	Bond Future	760.4800	0.7605	825.4700	0.8255	8.546	0	0	0
2023/06/26	R248	02/11/2023	11.49	Put	Bond Future	7,279.1300	7.2791	6,920.3300	6.9203	(4.929)	0	0	0
2023/06/26	R248	02/11/2023			Bond Future	12.5617	72.8380	12.4865	73.2627	(0.598)	0.0000	0.0000	169,112
2023/06/26	R248	02/11/2023	11.80	Call	Bond Future	1,252.6900	1.2527	1,350.6100	1.3506	7.817	0	0	220
2023/06/26	R248	02/11/2023	11.80	Put	Bond Future	5,773.2300	5.7732	5,446.4800	5.4465	(5.660)	0	0	0
2023/06/26	R248	02/11/2023	12.50	Put	Bond Future	3,272.6600	3.2727	3,030.9200	3.0309	(7.387)	0	0	0
2023/06/26	R248	02/11/2023	11.47	Put	Bond Future	7,387.4900	7.3875	7,026.9400	7.0269	(4.881)	0	0	0
2023/06/26	R248	02/11/2023	11.48	Put	Bond Future	7,333.2000	7.3332	6,973.5200	6.9735	(4.905)	0	0	0
2023/06/26	R248	02/11/2023	11.49	Call	Bond Future	772.0100	0.7720	837.8800	0.8379	8.532	0	0	0
2023/06/26	R248	01/02/2024	12.14	Call	Bond Future	2,511.9000	2.5119	2,664.5200	2.6645	6.076	0	0	0
2023/06/26	R248	01/02/2024	12.14	Put	Bond Future	5,558.7000	5.5587	5,277.1300	5.2771	(5.065)	0	0	0
2023/06/26	R248	01/02/2024	12.15	Call	Bond Future	2,535.2000	2.5352	2,688.8400	2.6888	6.060	0	0	0
2023/06/26	R248	01/02/2024	12.15	Put	Bond Future	5,522.4300	5.5224	5,241.8800	5.2419	(5.080)	0	0	0
2023/06/26	R248	01/02/2024			Bond Future	12.6705	74.4968	12.5924	74.9310	(0.616)	0.0000	0.0000	0
2023/06/26	R248	01/02/2024	12.16	Call	Bond Future	2,558.6100	2.5586	2,713.2600	2.7133	6.044	0	0	0
2023/06/26	R248	01/02/2024	12.16	Put	Bond Future	5,486.3500	5.4863	5,206.8100	5.2068	(5.095)	0	0	0
2023/06/26	R248	02/05/2024	11.46	Call	Bond Future	1,687.2500	1.6872	1,793.1900	1.7932	6.279	0	0	0
2023/06/26	R248	02/05/2024	11.47	Call	Bond Future	1,701.7800	1.7018	1,808.4700	1.8085	6.269	0	0	0
2023/06/26	R248	02/05/2024	11.48	Put	Bond Future	9,443.5900	9.4436	9,106.8100	9.1068	(3.566)	0	0	0
2023/06/26	R248	02/05/2024			Bond Future	12.7717	71.7620	12.6907	72.2062	(0.634)	0.0000	0.0000	13,000
2023/06/26	R248	02/05/2024	11.46	Put	Bond Future	9,545.6700	9.5457	9,207.3800	9.2074	(3.544)	0	0	0
2023/06/26	R248	02/05/2024	11.47	Put	Bond Future	9,494.5400	9.4945	9,157.0000	9.1570	(3.555)	0	0	0
2023/06/26	R248	02/05/2024	11.48	Call	Bond Future	1,716.3900	1.7164	1,823.8400	1.8238	6.260	0	0	0
2023/06/26	R248	01/08/2024	12.30	Call	Bond Future	3,492.8700	3.4929	3,673.1300	3.6731	5.161	0	0	0
2023/06/26	R248	01/08/2024	12.30	Put	Bond Future	6,752.8700	6.7529	6,478.6900	6.4787	(4.060)	0	0	0
2023/06/26	R248	01/08/2024	12.31	Call	Bond Future	3,516.2800	3.5163	3,697.3700	3.6974	5.150	0	0	0
2023/06/26	R248	01/08/2024	12.31	Put	Bond Future	6,718.1000	6.7181	6,444.7500	6.4448	(4.069)	0	0	0
2023/06/26	R248	01/08/2024			Bond Future	12.8830	73.3788	12.7988	73.8332	(0.653)	0.0000	0.0000	0
2023/06/26	R248	01/08/2024	12.32	Call	Bond Future	3,539.7600	3.5398	3,721.6800	3.7217	5.139	0	0	0
2023/06/26	R248	01/08/2024	12.32	Put	Bond Future	6,683.4800	6.6835	6,410.9600	6.4110	(4.078)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
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Total											1517988
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