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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/06/2023 TO 02/06/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/02	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/02	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/02	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/02	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/02	2025	03/08/2023		Bond Future	170.4458	170.4458	170.4866	170.4866	0.024	0.0000	0.0000	6,305
2023/06/02	2025	02/11/2023		Bond Future	174.3483	174.3483	174.3873	174.3873	0.022	0.0000	0.0000	0
2023/06/02	2025	01/02/2024		Bond Future	176.6431	176.6431	176.7119	176.7119	0.039	0.0000	0.0000	0
2023/06/02	2025	02/05/2024		Bond Future	180.8802	180.8802	180.9979	180.9979	0.065	0.0000	0.0000	0
2023/06/02	2025	01/08/2024		Bond Future	183.1228	183.1228	183.3152	183.3152	0.105	0.0000	0.0000	0
2023/06/02	2029	03/08/2023		Bond Future	123.3487	123.3487	123.0782	123.0782	(0.219)	0.0000	0.0000	2,275
2023/06/02	2029	02/11/2023		Bond Future	124.8385	124.8385	124.5589	124.5589	(0.224)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/02	2029	01/02/2024			Bond Future	127.7732	127.7732	127.5076	127.5076	(0.208)	0.0000	0.0000	0
2023/06/02	2029	02/05/2024			Bond Future	129.4610	129.4610	129.2232	129.2232	(0.184)	0.0000	0.0000	0
2023/06/02	2029	01/08/2024			Bond Future	132.3922	132.3922	132.2004	132.2004	(0.145)	0.0000	0.0000	0
2023/06/02	2030	03/08/2023	10.40	Call	Bond Future	175.7900	0.1758	212.1200	0.2121	20.667	0	0	1,012
2023/06/02	2030	03/08/2023	10.65	Call	Bond Future	341.4500	0.3415	409.8300	0.4098	20.026	0	0	350
2023/06/02	2030	03/08/2023	10.65	Put	Bond Future	3,166.7800	3.1668	3,187.4900	3.1875	0.654	0	0	0
2023/06/02	2030	03/08/2023	11.34	Call	Bond Future	1,413.7400	1.4137	1,547.2700	1.5473	9.445	0	0	0
2023/06/02	2030	03/08/2023	11.34	Put	Bond Future	1,378.0000	1.3780	1,463.8600	1.4639	6.231	0	0	0
2023/06/02	2030	03/08/2023	12.89	Call	Bond Future	6,194.8400	6.1948	6,279.6800	6.2797	1.370	0	0	0
2023/06/02	2030	03/08/2023	12.89	Put	Bond Future	149.8900	0.1499	187.0600	0.1871	24.798	0	0	350
2023/06/02	2030	03/08/2023	11.35	Call	Bond Future	1,436.3600	1.4364	1,570.0200	1.5700	9.305	0	0	0
2023/06/02	2030	03/08/2023	11.36	Put	Bond Future	1,342.1100	1.3421	1,428.5100	1.4285	6.438	0	0	0
2023/06/02	2030	03/08/2023			Bond Future	11.3312	85.1664	11.3195	85.2141	(0.104)	0.0000	0.0000	96,453
2023/06/02	2030	03/08/2023	10.40	Put	Bond Future	4,067.6400	4.0676	4,056.3000	4.0563	(0.279)	0	0	0
2023/06/02	2030	03/08/2023	11.35	Put	Bond Future	1,360.0300	1.3600	1,446.0200	1.4460	6.323	0	0	0
2023/06/02	2030	03/08/2023	11.36	Call	Bond Future	1,459.0100	1.4590	1,593.0800	1.5931	9.189	0	0	0
2023/06/02	2030	03/08/2023	12.59	Call	Bond Future	5,160.1100	5.1601	5,256.1400	5.2561	1.861	0	0	0
2023/06/02	2030	03/08/2023	12.59	Put	Bond Future	235.0400	0.2350	283.4000	0.2834	20.575	0	0	1,012
2023/06/02	2030	02/11/2023	12.27	Put	Bond Future	1,079.6000	1.0796	1,126.3600	1.1264	4.331	0	0	500
2023/06/02	2030	02/11/2023	11.43	Call	Bond Future	2,200.8700	2.2009	2,296.6600	2.2967	4.352	0	0	0
2023/06/02	2030	02/11/2023	11.43	Put	Bond Future	2,232.8700	2.2329	2,281.2600	2.2813	2.167	0	0	500
2023/06/02	2030	02/11/2023	10.80	Call	Bond Future	1,140.4700	1.1405	1,222.7800	1.2228	7.217	0	0	0
2023/06/02	2030	02/11/2023	10.80	Put	Bond Future	3,705.6600	3.7057	3,740.5700	3.7406	0.942	0	0	0
2023/06/02	2030	02/11/2023	10.81	Call	Bond Future	1,153.3800	1.1534	1,236.0200	1.2360	7.165	0	0	0
2023/06/02	2030	02/11/2023	10.81	Put	Bond Future	3,677.6300	3.6776	3,712.8700	3.7129	0.958	0	0	0
2023/06/02	2030	02/11/2023	10.07	Call	Bond Future	495.1400	0.4951	551.4900	0.5515	11.381	0	0	800
2023/06/02	2030	02/11/2023	10.07	Put	Bond Future	6,115.2300	6.1152	6,124.1800	6.1242	0.146	0	0	0
2023/06/02	2030	02/11/2023	10.39	Call	Bond Future	707.9800	0.7080	776.3300	0.7763	9.654	0	0	500
2023/06/02	2030	02/11/2023	9.57	Call	Bond Future	274.4000	0.2744	313.6000	0.3136	14.286	0	0	800
2023/06/02	2030	02/11/2023	9.57	Put	Bond Future	8,064.0800	8.0641	8,055.8800	8.0559	(0.102)	0	0	0
2023/06/02	2030	02/11/2023			Bond Future	11.4381	87.0965	11.4261	87.1439	(0.105)	0.0000	0.0000	312
2023/06/02	2030	02/11/2023	12.27	Call	Bond Future	4,283.3900	4.2834	4,377.5500	4.3775	2.198	0	0	0
2023/06/02	2030	02/11/2023	11.12	Call	Bond Future	1,615.3100	1.6153	1,705.8100	1.7058	5.603	0	0	500
2023/06/02	2030	02/11/2023	11.12	Put	Bond Future	2,882.1200	2.8821	2,925.2200	2.9252	1.495	0	0	0
2023/06/02	2030	02/11/2023	11.57	Call	Bond Future	2,501.9500	2.5019	2,598.9500	2.5989	3.877	0	0	0
2023/06/02	2030	02/11/2023	11.57	Put	Bond Future	1,983.5900	1.9836	2,033.1900	2.0332	2.501	0	0	800
2023/06/02	2030	02/11/2023	10.82	Call	Bond Future	1,166.3900	1.1664	1,249.3500	1.2494	7.113	0	0	0
2023/06/02	2030	02/11/2023	10.82	Put	Bond Future	3,649.7200	3.6497	3,685.2800	3.6853	0.974	0	0	0
2023/06/02	2030	02/11/2023	10.39	Put	Bond Future	4,972.7700	4.9728	4,993.7200	4.9937	0.421	0	0	0
2023/06/02	2030	02/11/2023	10.62	Call	Bond Future	924.1700	0.9242	1,000.9100	1.0009	8.304	0	0	500
2023/06/02	2030	02/11/2023	10.62	Put	Bond Future	4,230.4800	4.2305	4,259.8200	4.2598	0.694	0	0	0
2023/06/02	2030	02/11/2023	9.89	Call	Bond Future	402.0000	0.4020	451.8600	0.4519	12.403	0	0	500
2023/06/02	2030	02/11/2023	9.89	Put	Bond Future	6,795.7700	6.7958	6,798.2300	6.7982	0.036	0	0	0
2023/06/02	2030	01/02/2024	11.86	Put	Bond Future	2,175.3000	2.1753	2,218.5900	2.2186	1.990	0	0	500
2023/06/02	2030	01/02/2024	12.10	Put	Bond Future	1,857.7700	1.8578	1,900.0000	1.9000	2.273	0	0	400
2023/06/02	2030	01/02/2024	11.37	Call	Bond Future	2,335.3300	2.3353	2,436.3400	2.4363	4.325	0	0	0
2023/06/02	2030	01/02/2024	11.37	Put	Bond Future	2,999.6400	2.9996	3,037.6400	3.0376	1.267	0	0	0

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2023/06/02	2030	01/02/2024	11.00	Call	Bond Future	1,693.1100	1.6931	1,787.6300	1.7876	5.583	0	0	0
2023/06/02	2030	01/02/2024	9.93	Call	Bond Future	577.3000	0.5773	684.1200	0.6841	18.503	0	0	1,360
2023/06/02	2030	01/02/2024	9.93	Put	Bond Future	7,035.5800	7.0356	7,079.3900	7.0794	0.623	0	0	0
2023/06/02	2030	01/02/2024	10.16	Call	Bond Future	742.9800	0.7430	842.0900	0.8421	13.340	0	0	200
2023/06/02	2030	01/02/2024	10.16	Put	Bond Future	6,243.6800	6.2437	6,279.7800	6.2798	0.578	0	0	0
2023/06/02	2030	01/02/2024	9.57	Put	Bond Future	8,360.0700	8.3601	8,407.5300	8.4075	0.568	0	0	0
2023/06/02	2030	01/02/2024	9.89	Put	Bond Future	7,177.7800	7.1778	7,222.5000	7.2225	0.623	0	0	0
2023/06/02	2030	01/02/2024			Bond Future	11.5429	85.1180	11.5264	85.1810	(0.143)	0.0000	0.0000	0
2023/06/02	2030	01/02/2024	11.75	Call	Bond Future	3,124.9200	3.1249	3,231.7000	3.2317	3.417	0	0	0
2023/06/02	2030	01/02/2024	11.75	Put	Bond Future	2,337.5400	2.3375	2,381.3100	2.3813	1.872	0	0	200
2023/06/02	2030	01/02/2024	11.86	Call	Bond Future	3,377.1200	3.3771	3,483.4200	3.4834	3.148	0	0	0
2023/06/02	2030	01/02/2024	12.10	Call	Bond Future	3,954.9700	3.9550	4,060.2100	4.0602	2.661	0	0	0
2023/06/02	2030	01/02/2024	11.35	Call	Bond Future	2,297.2500	2.2972	2,398.2000	2.3982	4.394	0	0	0
2023/06/02	2030	01/02/2024	11.35	Put	Bond Future	3,038.8300	3.0388	3,076.7700	3.0768	1.249	0	0	0
2023/06/02	2030	01/02/2024	11.36	Call	Bond Future	2,316.2500	2.3163	2,417.3700	2.4174	4.366	0	0	0
2023/06/02	2030	01/02/2024	11.36	Put	Bond Future	3,019.1900	3.0192	3,057.3000	3.0573	1.262	0	0	0
2023/06/02	2030	01/02/2024	10.39	Call	Bond Future	942.5600	0.9426	1,029.1500	1.0292	9.187	0	0	500
2023/06/02	2030	01/02/2024	10.39	Put	Bond Future	5,498.1500	5.4982	5,521.7300	5.5217	0.429	0	0	0
2023/06/02	2030	01/02/2024	11.00	Put	Bond Future	3,801.2100	3.8012	3,832.7200	3.8327	0.829	0	0	200
2023/06/02	2030	01/02/2024	11.31	Call	Bond Future	2,221.7800	2.2218	2,322.5800	2.3226	4.537	0	0	0
2023/06/02	2030	01/02/2024	11.31	Put	Bond Future	3,118.1700	3.1182	3,155.9600	3.1560	1.212	0	0	1,360
2023/06/02	2030	01/02/2024	10.07	Call	Bond Future	674.3000	0.6743	776.9100	0.7769	15.217	0	0	400
2023/06/02	2030	01/02/2024	10.07	Put	Bond Future	6,548.2100	6.5482	6,587.8100	6.5878	0.605	0	0	0
2023/06/02	2030	01/02/2024	9.57	Call	Bond Future	377.4600	0.3775	487.9300	0.4879	29.267	0	0	400
2023/06/02	2030	01/02/2024	9.89	Call	Bond Future	551.6800	0.5517	659.4100	0.6594	19.528	0	0	500
2023/06/02	2030	02/05/2024	12.38	Call	Bond Future	4,524.3300	4.5243	4,678.3100	4.6783	3.403	0	0	0
2023/06/02	2030	02/05/2024	12.38	Put	Bond Future	1,873.7200	1.8737	1,939.8600	1.9399	3.530	0	0	1,080
2023/06/02	2030	02/05/2024	10.82	Call	Bond Future	1,479.0900	1.4791	1,610.0700	1.6101	8.855	0	0	1,080
2023/06/02	2030	02/05/2024	10.82	Put	Bond Future	4,624.5200	4.6245	4,667.6600	4.6677	0.933	0	0	0
2023/06/02	2030	02/05/2024	11.12	Put	Bond Future	3,903.5000	3.9035	3,955.5200	3.9555	1.333	0	0	0
2023/06/02	2030	02/05/2024	10.62	Call	Bond Future	1,249.7100	1.2497	1,372.7900	1.3728	9.849	0	0	500
2023/06/02	2030	02/05/2024	10.62	Put	Bond Future	5,174.5800	5.1746	5,209.8200	5.2098	0.681	0	0	0
2023/06/02	2030	02/05/2024	9.66	Call	Bond Future	525.8100	0.5258	605.5300	0.6055	15.161	0	0	1,000
2023/06/02	2030	02/05/2024	9.66	Put	Bond Future	8,313.5800	8.3136	8,305.4600	8.3055	(0.098)	0	0	0
2023/06/02	2030	02/05/2024	9.81	Call	Bond Future	611.1400	0.6111	697.8100	0.6978	14.182	0	0	0
2023/06/02	2030	02/05/2024	9.81	Put	Bond Future	7,781.7900	7.7818	7,780.6200	7.7806	(0.015)	0	0	0
2023/06/02	2030	02/05/2024	9.82	Call	Bond Future	616.9300	0.6169	704.0500	0.7041	14.122	0	0	0
2023/06/02	2030	02/05/2024	9.82	Put	Bond Future	7,746.6200	7.7466	7,745.9000	7.7459	(0.009)	0	0	0
2023/06/02	2030	02/05/2024			Bond Future	11.6501	87.1415	11.6264	87.2293	(0.203)	0.0000	0.0000	0
2023/06/02	2030	02/05/2024	13.15	Call	Bond Future	6,539.8500	6.5399	6,685.7500	6.6858	2.231	0	0	0
2023/06/02	2030	02/05/2024	13.15	Put	Bond Future	1,204.3800	1.2044	1,262.4400	1.2624	4.821	0	0	500
2023/06/02	2030	02/05/2024	11.12	Call	Bond Future	1,911.3300	1.9113	2,051.1900	2.0512	7.317	0	0	500
2023/06/02	2030	02/05/2024	11.94	Call	Bond Future	3,484.5600	3.4846	3,638.8100	3.6388	4.427	0	0	0
2023/06/02	2030	02/05/2024	11.94	Put	Bond Future	2,419.1900	2.4192	2,485.6000	2.4856	2.745	0	0	1,000
2023/06/02	2030	02/05/2024	9.83	Call	Bond Future	622.9800	0.6230	710.5600	0.7106	14.058	0	0	0
2023/06/02	2030	02/05/2024	9.83	Put	Bond Future	7,711.7300	7.7117	7,711.4700	7.7115	(0.003)	0	0	0
2023/06/02	2030	02/05/2024	10.16	Call	Bond Future	843.7000	0.8437	946.4200	0.9464	12.175	0	0	1,000
2023/06/02	2030	02/05/2024	10.16	Put	Bond Future	6,594.0900	6.5941	6,608.9700	6.6090	0.226	0	0	0

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2023/06/02	2030	01/08/2024	10.38	Call	Bond Future	1,119.6800	1.1197	1,233.2000	1.2332	10.139	0	0	0
2023/06/02	2030	01/08/2024	10.38	Put	Bond Future	6,395.2100	6.3952	6,383.7500	6.3838	(0.179)	0	0	0
2023/06/02	2030	01/08/2024	10.37	Call	Bond Future	1,111.0600	1.1111	1,224.1500	1.2242	10.179	0	0	0
2023/06/02	2030	01/08/2024	10.37	Put	Bond Future	6,425.0800	6.4251	6,413.1900	6.4132	(0.185)	0	0	0
2023/06/02	2030	01/08/2024			Bond Future	11.8029	85.0867	11.7679	85.2117	(0.296)	0.0000	0.0000	0
2023/06/02	2030	01/08/2024	10.39	Call	Bond Future	1,128.3500	1.1283	1,242.3000	1.2423	10.099	0	0	0
2023/06/02	2030	01/08/2024	10.39	Put	Bond Future	6,365.4000	6.3654	6,354.3700	6.3544	(0.173)	0	0	0
2023/06/02	2032	03/08/2023	9.60	Call	Bond Future	0.4000	0.0004	0.6800	0.0007	70.000	0	0	1,500
2023/06/02	2032	03/08/2023	9.60	Put	Bond Future	11,762.5300	11.7625	11,614.4500	11.6144	(1.259)	0	0	0
2023/06/02	2032	03/08/2023	10.30	Call	Bond Future	12.2600	0.0123	17.3200	0.0173	41.272	0	0	7,500
2023/06/02	2032	03/08/2023	10.30	Put	Bond Future	8,033.4900	8.0335	7,890.1900	7.8902	(1.784)	0	0	0
2023/06/02	2032	03/08/2023	12.04	Call	Bond Future	1,841.5000	1.8415	1,974.6700	1.9747	7.232	0	0	2,940
2023/06/02	2032	03/08/2023	12.04	Put	Bond Future	1,387.6200	1.3876	1,372.4300	1.3724	(1.095)	0	0	2,940
2023/06/02	2032	03/08/2023	11.77	Call	Bond Future	1,172.7400	1.1727	1,285.3400	1.2853	9.601	0	0	0
2023/06/02	2032	03/08/2023	11.77	Put	Bond Future	1,961.6200	1.9616	1,925.8600	1.9259	(1.823)	0	0	0
2023/06/02	2032	03/08/2023	11.90	Call	Bond Future	1,476.6300	1.4766	1,600.0400	1.6000	8.358	0	0	5,000
2023/06/02	2032	03/08/2023	11.90	Put	Bond Future	1,663.9700	1.6640	1,639.0200	1.6390	(1.499)	0	0	0
2023/06/02	2032	03/08/2023	11.55	Call	Bond Future	744.0600	0.7441	836.1400	0.8361	12.375	0	0	0
2023/06/02	2032	03/08/2023	11.55	Put	Bond Future	2,564.5100	2.5645	2,508.2300	2.5082	(2.195)	0	0	7,500
2023/06/02	2032	03/08/2023			Bond Future	11.9408	83.3378	11.9085	83.4862	(0.270)	0.0000	0.0000	116,270
2023/06/02	2032	03/08/2023	11.45	Call	Bond Future	587.8800	0.5879	669.4000	0.6694	13.867	0	0	0
2023/06/02	2032	03/08/2023	11.45	Put	Bond Future	2,882.9500	2.8830	2,816.1100	2.8161	(2.318)	0	0	7,500
2023/06/02	2032	03/08/2023	12.00	Call	Bond Future	1,733.3400	1.7333	1,864.0300	1.8640	7.540	0	0	5,000
2023/06/02	2032	03/08/2023	12.00	Put	Bond Future	1,461.9700	1.4620	1,444.3000	1.4443	(1.209)	0	0	0
2023/06/02	2032	03/08/2023	11.75	Call	Bond Future	1,129.2200	1.1292	1,239.9600	1.2400	9.807	0	0	0
2023/06/02	2032	03/08/2023	11.75	Put	Bond Future	2,011.1700	2.0112	1,973.5500	1.9735	(1.871)	0	0	0
2023/06/02	2032	03/08/2023	11.76	Call	Bond Future	1,150.9400	1.1509	1,262.6100	1.2626	9.703	0	0	0
2023/06/02	2032	03/08/2023	11.76	Put	Bond Future	1,986.3400	1.9863	1,949.6500	1.9497	(1.847)	0	0	0
2023/06/02	2032	02/11/2023	11.90	Call	Bond Future	2,225.2200	2.2252	2,425.4900	2.4255	9.000	0	0	0
2023/06/02	2032	02/11/2023	11.90	Put	Bond Future	2,949.0500	2.9490	2,998.8800	2.9989	1.690	0	0	0
2023/06/02	2032	02/11/2023	11.24	Call	Bond Future	1,072.4000	1.0724	1,206.2200	1.2062	12.479	0	0	0
2023/06/02	2032	02/11/2023	11.24	Put	Bond Future	4,867.8100	4.8678	4,851.1900	4.8512	(0.341)	0	0	0
2023/06/02	2032	02/11/2023	10.59	Call	Bond Future	491.7100	0.4917	550.1400	0.5501	11.883	0	0	500
2023/06/02	2032	02/11/2023	10.59	Put	Bond Future	7,463.1600	7.4632	7,371.1500	7.3712	(1.233)	0	0	0
2023/06/02	2032	02/11/2023	11.09	Put	Bond Future	5,420.4000	5.4204	5,369.0400	5.3690	(0.948)	0	0	0
2023/06/02	2032	02/11/2023			Bond Future	12.0603	81.0619	12.0269	81.2123	(0.278)	0.0000	0.0000	65,502
2023/06/02	2032	02/11/2023	12.26	Call	Bond Future	3,092.2000	3.0922	3,312.3600	3.3124	7.120	0	0	0
2023/06/02	2032	02/11/2023	12.26	Put	Bond Future	2,202.7700	2.2028	2,272.4900	2.2725	3.165	0	0	500
2023/06/02	2032	02/11/2023	11.22	Call	Bond Future	1,048.8400	1.0488	1,177.9700	1.1780	12.312	0	0	0
2023/06/02	2032	02/11/2023	11.22	Put	Bond Future	4,939.7000	4.9397	4,918.3900	4.9184	(0.431)	0	0	0
2023/06/02	2032	02/11/2023	11.23	Call	Bond Future	1,060.6600	1.0607	1,192.1300	1.1921	12.395	0	0	0
2023/06/02	2032	02/11/2023	11.23	Put	Bond Future	4,903.7800	4.9038	4,884.8100	4.8848	(0.387)	0	0	0
2023/06/02	2032	02/11/2023	11.09	Call	Bond Future	905.6600	0.9057	1,004.7400	1.0047	10.940	0	0	500
2023/06/02	2032	01/02/2024	12.73	Call	Bond Future	4,609.2900	4.6093	4,788.5200	4.7885	3.888	0	0	0
2023/06/02	2032	01/02/2024	12.73	Put	Bond Future	2,224.0600	2.2241	2,235.6600	2.2357	0.522	0	0	500
2023/06/02	2032	01/02/2024	11.84	Call	Bond Future	2,431.9600	2.4320	2,584.0700	2.5841	6.255	0	0	0
2023/06/02	2032	01/02/2024	11.84	Put	Bond Future	3,922.1100	3.9221	3,906.5900	3.9066	(0.396)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/02	2032	01/02/2024	12.50	Call	Bond Future	3,984.8200	3.9848	4,159.2200	4.1592	4.377	0	0	0
2023/06/02	2032	01/02/2024	11.09	Call	Bond Future	1,235.3500	1.2353	1,351.0900	1.3511	9.369	0	0	500
2023/06/02	2032	01/02/2024	11.09	Put	Bond Future	6,190.2400	6.1902	6,138.3500	6.1384	(0.838)	0	0	0
2023/06/02	2032	01/02/2024	11.75	Call	Bond Future	2,251.9300	2.2519	2,400.0000	2.4000	6.575	0	0	0
2023/06/02	2032	01/02/2024	11.75	Put	Bond Future	4,147.9800	4.1480	4,128.4200	4.1284	(0.472)	0	0	200
2023/06/02	2032	01/02/2024	11.83	Call	Bond Future	2,411.5900	2.4116	2,563.2700	2.5633	6.290	0	0	0
2023/06/02	2032	01/02/2024	11.83	Put	Bond Future	3,946.7100	3.9467	3,930.7600	3.9308	(0.404)	0	0	0
2023/06/02	2032	01/02/2024	10.59	Call	Bond Future	767.9200	0.7679	855.6100	0.8556	11.419	0	0	500
2023/06/02	2032	01/02/2024	10.78	Call	Bond Future	925.4400	0.9254	1,023.4200	1.0234	10.587	0	0	200
2023/06/02	2032	01/02/2024	10.01	Call	Bond Future	407.0600	0.4071	465.4100	0.4654	14.334	0	0	1,200
2023/06/02	2032	01/02/2024	10.01	Put	Bond Future	10,695.4100	10.6954	10,586.1300	10.5861	(1.022)	0	0	0
2023/06/02	2032	01/02/2024			Bond Future	12.1755	82.9494	12.1374	83.1170	(0.313)	0.0000	0.0000	0
2023/06/02	2032	01/02/2024	12.62	Call	Bond Future	4,306.5600	4.3066	4,483.6500	4.4837	4.112	0	0	0
2023/06/02	2032	01/02/2024	12.62	Put	Bond Future	2,386.9900	2.3870	2,396.4500	2.3965	0.396	0	0	1,200
2023/06/02	2032	01/02/2024	11.85	Call	Bond Future	2,452.4100	2.4524	2,604.9600	2.6050	6.220	0	0	0
2023/06/02	2032	01/02/2024	11.85	Put	Bond Future	3,897.6200	3.8976	3,882.5400	3.8825	(0.387)	0	0	0
2023/06/02	2032	01/02/2024	12.50	Put	Bond Future	2,577.4600	2.5775	2,584.2300	2.5842	0.263	0	0	200
2023/06/02	2032	01/02/2024	10.59	Put	Bond Future	8,139.7600	8.1398	8,059.8200	8.0598	(0.982)	0	0	0
2023/06/02	2032	01/02/2024	10.76	Call	Bond Future	907.6800	0.9077	1,004.5800	1.0046	10.676	0	0	1,200
2023/06/02	2032	01/02/2024	10.76	Put	Bond Future	7,447.8500	7.4478	7,377.1200	7.3771	(0.950)	0	0	0
2023/06/02	2032	01/02/2024	10.78	Put	Bond Future	7,368.4500	7.3685	7,298.8000	7.2988	(0.945)	0	0	0
2023/06/02	2032	02/05/2024	13.18	Call	Bond Future	5,616.9700	5.6170	5,919.7500	5.9198	5.390	0	0	0
2023/06/02	2032	02/05/2024	13.18	Put	Bond Future	1,916.4700	1.9165	2,025.4300	2.0254	5.685	0	0	500
2023/06/02	2032	02/05/2024	12.90	Call	Bond Future	4,826.3300	4.8263	5,127.8300	5.1278	6.247	0	0	0
2023/06/02	2032	02/05/2024	10.65	Call	Bond Future	833.3400	0.8333	943.7200	0.9437	13.245	0	0	1,550
2023/06/02	2032	02/05/2024	10.65	Put	Bond Future	8,287.8100	8.2878	8,204.3700	8.2044	(1.007)	0	0	0
2023/06/02	2032	02/05/2024	10.86	Call	Bond Future	1,012.8700	1.0129	1,135.5700	1.1356	12.114	0	0	1,000
2023/06/02	2032	02/05/2024	10.86	Put	Bond Future	7,463.7000	7.4637	7,392.5800	7.3926	(0.953)	0	0	0
2023/06/02	2032	02/05/2024	10.56	Call	Bond Future	764.3800	0.7644	869.5700	0.8696	13.761	0	0	0
2023/06/02	2032	02/05/2024	10.56	Put	Bond Future	8,653.6000	8.6536	8,564.9700	8.5650	(1.024)	0	0	0
2023/06/02	2032	02/05/2024	10.36	Call	Bond Future	623.3800	0.6234	721.3100	0.7213	15.710	0	0	1,000
2023/06/02	2032	02/05/2024	10.36	Put	Bond Future	9,488.7400	9.4887	9,392.8500	9.3928	(1.011)	0	0	0
2023/06/02	2032	02/05/2024			Bond Future	12.2898	80.7564	12.2447	80.9502	(0.367)	0.0000	0.0000	0
2023/06/02	2032	02/05/2024	13.35	Call	Bond Future	6,113.9200	6.1139	6,415.0000	6.4150	4.925	0	0	0
2023/06/02	2032	02/05/2024	13.35	Put	Bond Future	1,732.4800	1.7325	1,839.7400	1.8397	6.191	0	0	1,550
2023/06/02	2032	02/05/2024	11.09	Call	Bond Future	1,242.4600	1.2425	1,378.4600	1.3785	10.946	0	0	500
2023/06/02	2032	02/05/2024	11.09	Put	Bond Future	6,611.1000	6.6111	6,553.2800	6.5533	(0.875)	0	0	0
2023/06/02	2032	02/05/2024	11.35	Call	Bond Future	1,546.2000	1.5462	1,716.7600	1.7168	11.031	0	0	1,550
2023/06/02	2032	02/05/2024	11.35	Put	Bond Future	5,712.5800	5.7126	5,689.3200	5.6893	(0.407)	0	0	0
2023/06/02	2032	02/05/2024	12.90	Put	Bond Future	2,265.1200	2.2651	2,372.8000	2.3728	4.754	0	0	1,000
2023/06/02	2032	02/05/2024	10.59	Call	Bond Future	786.9900	0.7870	893.7600	0.8938	13.567	0	0	500
2023/06/02	2032	02/05/2024	10.59	Put	Bond Future	8,530.9800	8.5310	8,443.9300	8.4439	(1.020)	0	0	0
2023/06/02	2032	02/05/2024	10.54	Call	Bond Future	749.8700	0.7499	853.8700	0.8539	13.869	0	0	0
2023/06/02	2032	02/05/2024	10.54	Put	Bond Future	8,736.0800	8.7361	8,646.2600	8.6463	(1.028)	0	0	0
2023/06/02	2032	02/05/2024	10.55	Call	Bond Future	757.1000	0.7571	861.6900	0.8617	13.815	0	0	0
2023/06/02	2032	02/05/2024	10.55	Put	Bond Future	8,694.7900	8.6948	8,605.5600	8.6056	(1.026)	0	0	0
2023/06/02	2032	01/08/2024	11.15	Call	Bond Future	1,409.0200	1.4090	1,568.7400	1.5687	11.336	0	0	0
2023/06/02	2032	01/08/2024	11.15	Put	Bond Future	7,039.6300	7.0396	6,968.1200	6.9681	(1.016)	0	0	0

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2023/06/02	2032	01/08/2024			Bond Future	12.4385	82.5624	12.3833	82.7936	(0.444)	0.0000	0.0000	0
2023/06/02	2032	01/08/2024	11.14	Call	Bond Future	1,398.1200	1.3981	1,557.2100	1.5572	11.379	0	0	0
2023/06/02	2032	01/08/2024	11.14	Put	Bond Future	7,074.4100	7.0744	7,002.2700	7.0023	(1.020)	0	0	0
2023/06/02	2032	01/08/2024	11.13	Call	Bond Future	1,387.5900	1.3876	1,545.7400	1.5457	11.397	0	0	0
2023/06/02	2032	01/08/2024	11.13	Put	Bond Future	7,109.5900	7.1096	7,036.5100	7.0365	(1.028)	0	0	0
2023/06/02	2033	03/08/2023			Bond Future	116.0332	116.0332	116.0916	116.0916	0.050	0.0000	0.0000	7,227
2023/06/02	2033	02/11/2023			Bond Future	117.2620	117.2620	117.3198	117.3198	0.049	0.0000	0.0000	0
2023/06/02	2033	01/02/2024			Bond Future	120.0187	120.0187	120.0971	120.0971	0.065	0.0000	0.0000	0
2023/06/02	2033	02/05/2024			Bond Future	121.4248	121.4248	121.5372	121.5372	0.093	0.0000	0.0000	0
2023/06/02	2033	01/08/2024			Bond Future	124.1742	124.1742	124.3375	124.3375	0.132	0.0000	0.0000	0
2023/06/02	2037	03/08/2023	12.12	Call	Bond Future	617.3400	0.6173	663.3100	0.6633	7.446	0	0	0
2023/06/02	2037	03/08/2023	12.12	Put	Bond Future	3,632.1100	3.6321	3,592.3300	3.5923	(1.095)	0	0	0
2023/06/02	2037	03/08/2023	12.13	Call	Bond Future	631.1600	0.6312	677.7800	0.6778	7.386	0	0	0
2023/06/02	2037	03/08/2023	12.13	Put	Bond Future	3,592.1600	3.5922	3,553.0300	3.5530	(1.089)	0	0	0
2023/06/02	2037	03/08/2023			Bond Future	12.6974	73.4123	12.6805	73.4980	(0.133)	0.0000	0.0000	133,990
2023/06/02	2037	03/08/2023	10.30	Call	Bond Future	1.2500	0.0013	1.6800	0.0017	34.400	0	0	1,800
2023/06/02	2037	03/08/2023	10.30	Put	Bond Future	13,807.3500	13.8073	13,722.0300	13.7220	(0.618)	0	0	0
2023/06/02	2037	03/08/2023	11.00	Call	Bond Future	23.7500	0.0238	28.5900	0.0286	20.379	0	0	1,800
2023/06/02	2037	03/08/2023	11.00	Put	Bond Future	9,431.4400	9.4314	9,350.5300	9.3505	(0.858)	0	0	0
2023/06/02	2037	03/08/2023	12.14	Call	Bond Future	645.3000	0.6453	692.3500	0.6923	7.291	0	0	0
2023/06/02	2037	03/08/2023	12.14	Put	Bond Future	3,552.5900	3.5526	3,513.8900	3.5139	(1.089)	0	0	0
2023/06/02	2037	02/11/2023	12.52	Call	Bond Future	2,093.3100	2.0933	2,262.5900	2.2626	8.087	0	0	750
2023/06/02	2037	02/11/2023	12.52	Put	Bond Future	3,602.3500	3.6024	3,685.0100	3.6850	2.295	0	0	0
2023/06/02	2037	02/11/2023	13.89	Call	Bond Future	6,236.1200	6.2361	6,412.9700	6.4130	2.836	0	0	0
2023/06/02	2037	02/11/2023	13.89	Put	Bond Future	1,171.5200	1.1715	1,261.7500	1.2617	7.702	0	0	750
2023/06/02	2037	02/11/2023	11.56	Put	Bond Future	7,309.3000	7.3093	7,282.8900	7.2829	(0.361)	0	0	0
2023/06/02	2037	02/11/2023	11.57	Call	Bond Future	623.7500	0.6238	684.4500	0.6844	9.731	0	0	0
2023/06/02	2037	02/11/2023	11.55	Put	Bond Future	7,357.2600	7.3573	7,330.3600	7.3304	(0.366)	0	0	0
2023/06/02	2037	02/11/2023			Bond Future	12.8181	75.0760	12.8008	75.1626	(0.135)	0.0000	0.0000	0
2023/06/02	2037	02/11/2023	11.56	Call	Bond Future	614.8400	0.6148	675.0500	0.6750	9.793	0	0	0
2023/06/02	2037	02/11/2023	11.57	Put	Bond Future	7,261.5000	7.2615	7,235.5800	7.2356	(0.357)	0	0	0
2023/06/02	2037	02/11/2023	12.02	Call	Bond Future	1,137.9800	1.1380	1,265.6800	1.2657	11.222	0	0	750
2023/06/02	2037	02/11/2023	12.02	Put	Bond Future	5,283.7200	5.2837	5,324.8000	5.3248	0.777	0	0	0
2023/06/02	2037	02/11/2023	11.55	Call	Bond Future	606.0300	0.6060	665.7500	0.6658	9.854	0	0	0
2023/06/02	2037	01/02/2024	12.93	Call	Bond Future	3,544.4400	3.5444	3,682.4500	3.6825	3.894	0	0	0
2023/06/02	2037	01/02/2024	12.93	Put	Bond Future	3,586.3200	3.5863	3,623.2400	3.6232	1.029	0	0	2,500
2023/06/02	2037	01/02/2024	13.93	Put	Bond Future	1,907.5700	1.9076	1,950.6400	1.9506	2.258	0	0	2,500
2023/06/02	2037	01/02/2024	12.33	Call	Bond Future	2,149.9000	2.1499	2,271.2200	2.2712	5.643	0	0	0
2023/06/02	2037	01/02/2024	12.33	Put	Bond Future	5,226.3100	5.2263	5,246.5400	5.2465	0.387	0	0	0
2023/06/02	2037	01/02/2024	12.09	Put	Bond Future	6,048.3300	6.0483	6,058.8700	6.0589	0.174	0	0	0
2023/06/02	2037	01/02/2024			Bond Future	12.9385	72.5674	12.9179	72.6685	(0.159)	0.0000	0.0000	0
2023/06/02	2037	01/02/2024	13.93	Call	Bond Future	6,535.3300	6.5353	6,679.4900	6.6795	2.206	0	0	0
2023/06/02	2037	01/02/2024	12.31	Call	Bond Future	2,110.5500	2.1106	2,231.1200	2.2311	5.713	0	0	0
2023/06/02	2037	01/02/2024	12.31	Put	Bond Future	5,291.3100	5.2913	5,310.7900	5.3108	0.368	0	0	0
2023/06/02	2037	01/02/2024	12.32	Call	Bond Future	2,130.1700	2.1302	2,251.1200	2.2511	5.678	0	0	0
2023/06/02	2037	01/02/2024	12.32	Put	Bond Future	5,258.7300	5.2587	5,278.5900	5.2786	0.378	0	0	0

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2023/06/02	2037	01/02/2024	12.09	Call	Bond Future	1,705.6300	1.7056	1,817.2600	1.8173	6.545	0	0	2,500
2023/06/02	2037	02/05/2024	11.44	Call	Bond Future	1,021.3300	1.0213	1,114.9100	1.1149	9.163	0	0	0
2023/06/02	2037	02/05/2024	11.44	Put	Bond Future	9,498.2600	9.4983	9,468.2700	9.4683	(0.316)	0	0	0
2023/06/02	2037	02/05/2024	11.45	Call	Bond Future	1,031.0800	1.0311	1,125.1400	1.1251	9.122	0	0	0
2023/06/02	2037	02/05/2024	11.43	Put	Bond Future	9,545.3300	9.5453	9,514.8600	9.5149	(0.319)	0	0	0
2023/06/02	2037	02/05/2024			Bond Future	13.0591	74.2926	13.0336	74.4162	(0.196)	0.0000	0.0000	0
2023/06/02	2037	02/05/2024	11.45	Put	Bond Future	9,451.3100	9.4513	9,421.8000	9.4218	(0.312)	0	0	0
2023/06/02	2037	02/05/2024	11.43	Call	Bond Future	1,011.6500	1.0117	1,104.7500	1.1047	9.203	0	0	0
2023/06/02	2037	01/08/2024	12.10	Call	Bond Future	1,918.8100	1.9188	2,063.2200	2.0632	7.526	0	0	0
2023/06/02	2037	01/08/2024	12.10	Put	Bond Future	7,466.7500	7.4667	7,454.6600	7.4547	(0.162)	0	0	0
2023/06/02	2037	01/08/2024	12.09	Call	Bond Future	1,905.0600	1.9051	2,049.0000	2.0490	7.556	0	0	0
2023/06/02	2037	01/08/2024	12.09	Put	Bond Future	7,505.7700	7.5058	7,493.2100	7.4932	(0.167)	0	0	0
2023/06/02	2037	01/08/2024			Bond Future	13.2103	71.6988	13.1773	71.8553	(0.250)	0.0000	0.0000	0
2023/06/02	2037	01/08/2024	12.11	Call	Bond Future	1,932.9100	1.9329	2,077.7900	2.0778	7.495	0	0	0
2023/06/02	2037	01/08/2024	12.11	Put	Bond Future	7,428.1300	7.4281	7,416.5100	7.4165	(0.156)	0	0	0
2023/06/02	2038	03/08/2023			Bond Future	125.5384	125.5384	125.5289	125.5289	(0.008)	0.0000	0.0000	3,022
2023/06/02	2038	02/11/2023			Bond Future	128.4127	128.4127	128.4012	128.4012	(0.009)	0.0000	0.0000	1,706
2023/06/02	2038	01/02/2024			Bond Future	129.4024	129.4024	129.4119	129.4119	0.007	0.0000	0.0000	0
2023/06/02	2038	02/05/2024			Bond Future	132.5064	132.5064	132.5508	132.5508	0.033	0.0000	0.0000	0
2023/06/02	2038	01/08/2024			Bond Future	133.4208	133.4208	133.5192	133.5192	0.074	0.0000	0.0000	0
2023/06/02	2040	03/08/2023	12.23	Call	Bond Future	674.4100	0.6744	718.7900	0.7188	6.581	0	0	0
2023/06/02	2040	03/08/2023	12.23	Put	Bond Future	3,874.4200	3.8744	3,855.5500	3.8556	(0.487)	0	0	0
2023/06/02	2040	03/08/2023			Bond Future	12.8058	74.3144	12.7940	74.3777	(0.092)	0.0000	0.0000	133,027
2023/06/02	2040	03/08/2023	12.21	Call	Bond Future	645.1900	0.6452	688.6000	0.6886	6.728	0	0	0
2023/06/02	2040	03/08/2023	12.21	Put	Bond Future	3,960.2600	3.9603	3,940.4200	3.9404	(0.501)	0	0	0
2023/06/02	2040	03/08/2023	12.22	Call	Bond Future	659.6900	0.6597	703.5800	0.7036	6.653	0	0	0
2023/06/02	2040	03/08/2023	12.22	Put	Bond Future	3,917.2000	3.9172	3,897.8400	3.8978	(0.494)	0	0	0
2023/06/02	2040	02/11/2023	12.60	Call	Bond Future	2,195.0300	2.1950	2,297.1200	2.2971	4.651	0	0	128
2023/06/02	2040	02/11/2023	12.60	Put	Bond Future	3,943.7900	3.9438	3,982.4400	3.9824	0.980	0	0	0
2023/06/02	2040	02/11/2023	13.64	Call	Bond Future	5,350.1600	5.3502	5,459.3900	5.4594	2.042	0	0	0
2023/06/02	2040	02/11/2023	13.64	Put	Bond Future	1,713.6800	1.7137	1,759.4700	1.7595	2.672	0	0	128
2023/06/02	2040	02/11/2023	11.58	Call	Bond Future	573.7200	0.5737	631.1000	0.6311	10.001	0	0	0
2023/06/02	2040	02/11/2023	11.58	Put	Bond Future	8,269.0300	8.2690	8,262.9700	8.2630	(0.073)	0	0	0
2023/06/02	2040	02/11/2023	11.59	Call	Bond Future	582.3700	0.5824	640.2400	0.6402	9.937	0	0	0
2023/06/02	2040	02/11/2023	11.60	Put	Bond Future	8,162.8900	8.1629	8,157.8000	8.1578	(0.062)	0	0	0
2023/06/02	2040	02/11/2023			Bond Future	12.9244	75.9988	12.9124	76.0622	(0.093)	0.0000	0.0000	0
2023/06/02	2040	02/11/2023	11.80	Call	Bond Future	788.2900	0.7883	856.3300	0.8563	8.631	0	0	128
2023/06/02	2040	02/11/2023	11.80	Put	Bond Future	7,140.4700	7.1405	7,145.0700	7.1451	0.064	0	0	0
2023/06/02	2040	02/11/2023	11.59	Put	Bond Future	8,215.8700	8.2159	8,210.3000	8.2103	(0.068)	0	0	0
2023/06/02	2040	02/11/2023	11.60	Call	Bond Future	591.1200	0.5911	649.4700	0.6495	9.871	0	0	0
2023/06/02	2040	01/02/2024	12.33	Call	Bond Future	2,100.4300	2.1004	2,221.0800	2.2211	5.744	0	0	0
2023/06/02	2040	01/02/2024	12.33	Put	Bond Future	5,965.6400	5.9656	6,008.7000	6.0087	0.722	0	0	0
2023/06/02	2040	01/02/2024	12.34	Call	Bond Future	2,120.6300	2.1206	2,241.6400	2.2416	5.706	0	0	0
2023/06/02	2040	01/02/2024	12.34	Put	Bond Future	5,929.4100	5.9294	5,972.8300	5.9728	0.732	0	0	0
2023/06/02	2040	01/02/2024			Bond Future	13.0428	73.2612	13.0279	73.3388	(0.114)	0.0000	0.0000	28
2023/06/02	2040	01/02/2024	12.35	Call	Bond Future	2,140.7000	2.1407	2,262.0800	2.2621	5.670	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/02	2040	01/02/2024	12.35	Put	Bond Future	5,893.1100	5.8931	5,936.9000	5.9369	0.743	0	0	0
2023/06/02	2040	02/05/2024	11.60	Call	Bond Future	1,192.3300	1.1923	1,288.4200	1.2884	8.059	0	0	0
2023/06/02	2040	02/05/2024	11.61	Call	Bond Future	1,203.4500	1.2034	1,300.0000	1.3000	8.023	0	0	0
2023/06/02	2040	02/05/2024	11.62	Put	Bond Future	9,844.3800	9.8444	9,841.6600	9.8417	(0.028)	0	0	0
2023/06/02	2040	02/05/2024			Bond Future	13.1608	75.0030	13.1414	75.1028	(0.148)	0.0000	0.0000	0
2023/06/02	2040	02/05/2024	11.60	Put	Bond Future	9,944.3700	9.9444	9,940.7300	9.9407	(0.037)	0	0	0
2023/06/02	2040	02/05/2024	11.61	Put	Bond Future	9,894.3000	9.8943	9,891.1200	9.8911	(0.032)	0	0	0
2023/06/02	2040	02/05/2024	11.62	Call	Bond Future	1,214.6400	1.2146	1,311.6500	1.3116	7.987	0	0	0
2023/06/02	2040	01/08/2024	12.34	Call	Bond Future	2,351.7200	2.3517	2,506.7900	2.5068	6.594	0	0	0
2023/06/02	2040	01/08/2024	12.34	Put	Bond Future	7,492.0400	7.4920	7,514.6300	7.5146	0.302	0	0	0
2023/06/02	2040	01/08/2024			Bond Future	13.3079	72.1744	13.2816	72.3069	(0.198)	0.0000	0.0000	0
2023/06/02	2040	01/08/2024	12.32	Call	Bond Future	2,319.5100	2.3195	2,468.7800	2.4688	6.435	0	0	0
2023/06/02	2040	01/08/2024	12.32	Put	Bond Future	7,572.0200	7.5720	7,588.8100	7.5888	0.222	0	0	0
2023/06/02	2040	01/08/2024	12.33	Call	Bond Future	2,335.7200	2.3357	2,487.7400	2.4877	6.508	0	0	0
2023/06/02	2040	01/08/2024	12.33	Put	Bond Future	7,532.1000	7.5321	7,551.6400	7.5516	0.259	0	0	0
2023/06/02	2044	03/08/2023	12.00	Call	Bond Future	345.2800	0.3453	406.9200	0.4069	17.852	0	0	0
2023/06/02	2044	03/08/2023	12.00	Put	Bond Future	5,072.1000	5.0721	5,043.1400	5.0431	(0.571)	0	0	4,754
2023/06/02	2044	03/08/2023	12.15	Call	Bond Future	508.4200	0.5084	583.7900	0.5838	14.824	0	0	0
2023/06/02	2044	03/08/2023	12.15	Put	Bond Future	4,344.2700	4.3443	4,329.0400	4.3290	(0.351)	0	0	0
2023/06/02	2044	03/08/2023	12.16	Call	Bond Future	520.9600	0.5210	597.1500	0.5972	14.625	0	0	0
2023/06/02	2044	03/08/2023	12.16	Put	Bond Future	4,298.0400	4.2980	4,283.6300	4.2836	(0.335)	0	0	0
2023/06/02	2044	03/08/2023			Bond Future	12.8320	70.8652	12.8152	70.9558	(0.131)	0.0000	0.0000	84,933
2023/06/02	2044	03/08/2023	11.75	Call	Bond Future	179.7300	0.1797	203.2100	0.2032	13.064	0	0	4,553
2023/06/02	2044	03/08/2023	11.75	Put	Bond Future	6,431.6600	6.4317	6,364.5400	6.3645	(1.044)	0	0	3,076
2023/06/02	2044	03/08/2023	12.17	Call	Bond Future	533.6300	0.5336	610.8100	0.6108	14.463	0	0	0
2023/06/02	2044	03/08/2023	12.17	Put	Bond Future	4,252.0200	4.2520	4,238.6000	4.2386	(0.316)	0	0	0
2023/06/02	2044	03/08/2023	12.50	Call	Bond Future	1,078.7900	1.0788	1,194.9100	1.1949	10.764	0	0	0
2023/06/02	2044	03/08/2023	12.50	Put	Bond Future	2,903.2100	2.9032	2,928.7300	2.9287	0.879	0	0	9,106
2023/06/02	2044	02/11/2023	11.57	Call	Bond Future	550.7500	0.5508	613.4800	0.6135	11.390	0	0	0
2023/06/02	2044	02/11/2023	11.57	Put	Bond Future	8,533.6400	8.5336	8,504.8300	8.5048	(0.338)	0	0	0
2023/06/02	2044	02/11/2023			Bond Future	12.9458	72.4713	12.9285	72.5628	(0.133)	0.0000	0.0000	0
2023/06/02	2044	02/11/2023	11.55	Call	Bond Future	534.1000	0.5341	595.7300	0.5957	11.539	0	0	0
2023/06/02	2044	02/11/2023	11.55	Put	Bond Future	8,644.0800	8.6441	8,614.1700	8.6142	(0.346)	0	0	0
2023/06/02	2044	02/11/2023	11.56	Call	Bond Future	542.3800	0.5424	604.5500	0.6045	11.462	0	0	0
2023/06/02	2044	02/11/2023	11.56	Put	Bond Future	8,588.7700	8.5888	8,559.4000	8.5594	(0.342)	0	0	0
2023/06/02	2044	01/02/2024	12.29	Call	Bond Future	2,014.6100	2.0146	2,147.3800	2.1474	6.590	0	0	0
2023/06/02	2044	01/02/2024	12.29	Put	Bond Future	6,230.5400	6.2305	6,257.5500	6.2575	0.434	0	0	0
2023/06/02	2044	01/02/2024			Bond Future	13.0591	69.7769	13.0388	69.8826	(0.155)	0.0000	0.0000	0
2023/06/02	2044	01/02/2024	12.27	Call	Bond Future	1,975.8000	1.9758	2,107.6500	2.1076	6.673	0	0	0
2023/06/02	2044	01/02/2024	12.27	Put	Bond Future	6,307.0700	6.3071	6,333.1600	6.3332	0.414	0	0	0
2023/06/02	2044	01/02/2024	12.28	Call	Bond Future	1,995.2600	1.9953	2,127.5700	2.1276	6.631	0	0	0
2023/06/02	2044	01/02/2024	12.28	Put	Bond Future	6,268.8200	6.2688	6,295.3700	6.2954	0.424	0	0	0
2023/06/02	2044	02/05/2024	11.67	Call	Bond Future	1,205.2100	1.2052	1,326.6600	1.3267	10.077	0	0	0
2023/06/02	2044	02/05/2024	11.67	Put	Bond Future	9,717.3300	9.7173	9,711.1500	9.7112	(0.064)	0	0	0
2023/06/02	2044	02/05/2024			Bond Future	13.1717	71.4358	13.1469	71.5634	(0.188)	0.0000	0.0000	0
2023/06/02	2044	02/05/2024	11.65	Call	Bond Future	1,182.4000	1.1824	1,302.6700	1.3027	10.172	0	0	0
2023/06/02	2044	02/05/2024	11.65	Put	Bond Future	9,819.4800	9.8195	9,812.1200	9.8121	(0.075)	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
2023/06/02	2044	02/05/2024	11.66	Call	Bond Future	1,193.7700	1.1938	1,314.6300	1.3146	10.124	0	0	0
2023/06/02	2044	02/05/2024	11.66	Put	Bond Future	9,768.3300	9.7683	9,761.5600	9.7616	(0.069)	0	0	0
2023/06/02	2044	01/08/2024	12.28	Call	Bond Future	2,194.3400	2.1943	2,360.4800	2.3605	7.571	0	0	0
2023/06/02	2044	01/08/2024	12.28	Put	Bond Future	7,753.8600	7.7539	7,760.4500	7.7604	0.085	0	0	0
2023/06/02	2044	01/08/2024	12.29	Call	Bond Future	2,210.3000	2.2103	2,379.1500	2.3791	7.639	0	0	0
2023/06/02	2044	01/08/2024	12.29	Put	Bond Future	7,712.3500	7.7124	7,721.6500	7.7216	0.121	0	0	0
2023/06/02	2044	01/08/2024			Bond Future	13.3117	68.6524	13.2801	68.8120	(0.237)	0.0000	0.0000	0
2023/06/02	2044	01/08/2024	12.30	Call	Bond Future	2,226.0700	2.2261	2,397.9000	2.3979	7.719	0	0	0
2023/06/02	2044	01/08/2024	12.30	Put	Bond Future	7,670.7100	7.6707	7,682.9900	7.6830	0.160	0	0	0
2023/06/02	2046	03/08/2023			Bond Future	110.4346	110.4346	110.5766	110.5766	0.129	0.0000	0.0000	12,882
2023/06/02	2046	02/11/2023			Bond Future	110.8665	110.8665	111.0085	111.0085	0.128	0.0000	0.0000	4,626
2023/06/02	2046	01/02/2024			Bond Future	113.4731	113.4731	113.6367	113.6367	0.144	0.0000	0.0000	0
2023/06/02	2046	02/05/2024			Bond Future	114.0310	114.0310	114.2293	114.2293	0.174	0.0000	0.0000	0
2023/06/02	2046	01/08/2024			Bond Future	116.6113	116.6113	116.8597	116.8597	0.213	0.0000	0.0000	0
2023/06/02	2050	03/08/2023			Bond Future	109.4303	109.4303	109.4874	109.4874	0.052	0.0000	0.0000	10,740
2023/06/02	2050	02/11/2023			Bond Future	111.9358	111.9358	111.9924	111.9924	0.051	0.0000	0.0000	3,364
2023/06/02	2050	01/02/2024			Bond Future	112.3098	112.3098	112.3854	112.3854	0.067	0.0000	0.0000	0
2023/06/02	2050	02/05/2024			Bond Future	115.0040	115.0040	115.1115	115.1115	0.094	0.0000	0.0000	0
2023/06/02	2050	01/08/2024			Bond Future	115.2833	115.2833	115.4393	115.4393	0.135	0.0000	0.0000	0
2023/06/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/02	AL37	03/08/2023			Index Future	859.9760	859.9760	860.4020	860.4020	0.050	0.0000	0.0000	0
2023/06/02	AL37	02/11/2023			Index Future	879.4550	879.4550	879.8790	879.8790	0.048	0.0000	0.0000	0
2023/06/02	AL37	01/02/2024			Index Future	899.9260	899.9260	900.5030	900.5030	0.064	0.0000	0.0000	0
2023/06/02	AL37	02/05/2024			Index Future	921.3130	921.3130	922.1440	922.1440	0.090	0.0000	0.0000	0
2023/06/02	AL37	01/08/2024			Index Future	941.9960	941.9960	943.2110	943.2110	0.129	0.0000	0.0000	0
2023/06/02	AL7T	03/08/2023			Index Future	965.6790	965.6790	967.4450	967.4450	0.183	0.0000	0.0000	0
2023/06/02	AL7T	02/11/2023			Index Future	987.5530	987.5530	989.3440	989.3440	0.181	0.0000	0.0000	0
2023/06/02	AL7T	01/02/2024			Index Future	1,010.5390	1,010.5390	1,012.5350	1,012.5350	0.198	0.0000	0.0000	0
2023/06/02	AL7T	02/05/2024			Index Future	1,034.5560	1,034.5560	1,036.8680	1,036.8680	0.223	0.0000	0.0000	0
2023/06/02	AL7T	01/08/2024			Index Future	1,057.7810	1,057.7810	1,060.5550	1,060.5550	0.262	0.0000	0.0000	0
2023/06/02	ALBI	03/08/2023			Index Future	851.2320	851.2320	852.1880	852.1880	0.112	0.0000	0.0000	102
2023/06/02	ALBI	02/11/2023			Index Future	870.5140	870.5140	871.4780	871.4780	0.111	0.0000	0.0000	0
2023/06/02	ALBI	01/02/2024			Index Future	890.7760	890.7760	891.9060	891.9060	0.127	0.0000	0.0000	0
2023/06/02	ALBI	02/05/2024			Index Future	911.9460	911.9460	913.3400	913.3400	0.153	0.0000	0.0000	0
2023/06/02	ALBI	01/08/2024			Index Future	932.4190	932.4190	934.2050	934.2050	0.192	0.0000	0.0000	0
2023/06/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/06/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/02	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/02	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/02	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/02	ES33	03/08/2023			Bond Future	13.2805	71.3024	13.2530	71.4186	(0.207)	0.0000	0.0000	350
2023/06/02	ES33	02/11/2023			Bond Future	13.4403	69.1353	13.4118	69.2530	(0.212)	0.0000	0.0000	0
2023/06/02	ES33	01/02/2024			Bond Future	13.6021	70.7609	13.5695	70.8931	(0.240)	0.0000	0.0000	0
2023/06/02	ES33	02/05/2024			Bond Future	13.7609	68.6561	13.7221	68.8103	(0.282)	0.0000	0.0000	0
2023/06/02	ES33	01/08/2024			Bond Future	13.9521	70.2059	13.9043	70.3915	(0.342)	0.0000	0.0000	0
2023/06/02	ES42	03/08/2023			Bond Future	13.5504	68.3383	13.5334	68.4200	(0.126)	0.0000	0.0000	4,000
2023/06/02	ES42	02/11/2023			Bond Future	13.6965	65.6390	13.6790	65.7216	(0.128)	0.0000	0.0000	0
2023/06/02	ES42	01/02/2024			Bond Future	13.8367	67.1828	13.8160	67.2785	(0.149)	0.0000	0.0000	0
2023/06/02	ES42	02/05/2024			Bond Future	13.9796	64.5310	13.9541	64.6472	(0.183)	0.0000	0.0000	0
2023/06/02	ES42	01/08/2024			Bond Future	14.1464	65.9850	14.1138	66.1306	(0.230)	0.0000	0.0000	0
2023/06/02	GOVI	03/08/2023	837.21	Call	GOVI	16,290.0000	1.6290	25,730.0000	2.5730	57.950	0	0	0
2023/06/02	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/02	GOVI	03/08/2023	837.22	Call	GOVI	16,190.0000	1.6190	25,630.0000	2.5630	58.308	0	0	0
2023/06/02	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/02	GOVI	03/08/2023			GOVI	838.8390	838.8390	839.7830	839.7830	0.113	0.0000	0.0000	838
2023/06/02	GOVI	03/08/2023	837.23	Call	GOVI	16,090.0000	1.6090	25,530.0000	2.5530	58.670	0	0	0
2023/06/02	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/02	GOVI	02/11/2023	885.81	Put	GOVI	279,700.0000	27.9700	270,180.0000	27.0180	(3.404)	0	0	0
2023/06/02	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/02	GOVI	02/11/2023			GOVI	857.8400	857.8400	858.7920	858.7920	0.111	0.0000	0.0000	0
2023/06/02	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/02	GOVI	02/11/2023	885.80	Put	GOVI	279,600.0000	27.9600	270,080.0000	27.0080	(3.405)	0	0	0
2023/06/02	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/02	GOVI	02/11/2023	885.82	Put	GOVI	279,800.0000	27.9800	270,280.0000	27.0280	(3.402)	0	0	0
2023/06/02	GOVI	01/02/2024	880.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/02	GOVI	01/02/2024	880.00	Put	GOVI	21,930.0000	2.1930	10,770.0000	1.0770	(50.889)	0	0	0
2023/06/02	GOVI	01/02/2024			GOVI	877.8070	877.8070	878.9230	878.9230	0.127	0.0000	0.0000	0
2023/06/02	GOVI	01/02/2024	879.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/02	GOVI	01/02/2024	879.98	Put	GOVI	21,730.0000	2.1730	10,570.0000	1.0570	(51.358)	0	0	0
2023/06/02	GOVI	01/02/2024	879.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/02	GOVI	01/02/2024	879.99	Put	GOVI	21,830.0000	2.1830	10,670.0000	1.0670	(51.122)	0	0	0
2023/06/02	GOVI	02/05/2024	950.97	Put	GOVI	523,010.0000	52.3010	509,250.0000	50.9250	(2.631)	0	0	0
2023/06/02	GOVI	02/05/2024	950.98	Put	GOVI	523,110.0000	52.3110	509,350.0000	50.9350	(2.630)	0	0	0
2023/06/02	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/02	GOVI	02/05/2024			GOVI	898.6690	898.6690	900.0450	900.0450	0.153	0.0000	0.0000	0
2023/06/02	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/02	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/02	GOVI	02/05/2024	950.99	Put	GOVI	523,210.0000	52.3210	509,450.0000	50.9450	(2.630)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/02	GOVI	01/08/2024	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/02	GOVI	01/08/2024	943.39	Put	GOVI	245,460.0000	24.5460	227,830.0000	22.7830	(7.182)	0	0	0
2023/06/02	GOVI	01/08/2024			GOVI	918.8440	918.8440	920.6070	920.6070	0.192	0.0000	0.0000	0
2023/06/02	GOVI	01/08/2024	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/02	GOVI	01/08/2024	943.37	Put	GOVI	245,260.0000	24.5260	227,630.0000	22.7630	(7.188)	0	0	0
2023/06/02	GOVI	01/08/2024	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/02	GOVI	01/08/2024	943.38	Put	GOVI	245,360.0000	24.5360	227,730.0000	22.7730	(7.185)	0	0	0
2023/06/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/06/02	IGOV	03/08/2023			Index Future	324.2690	324.2690	324.2700	324.2700	0.000	0.0000	0.0000	639
2023/06/02	IGOV	02/11/2023			Index Future	331.6920	331.6920	331.6890	331.6890	(0.001)	0.0000	0.0000	16
2023/06/02	IGOV	01/02/2024			Index Future	339.4890	339.4890	339.5400	339.5400	0.015	0.0000	0.0000	0
2023/06/02	IGOV	02/05/2024			Index Future	347.6320	347.6320	347.7750	347.7750	0.041	0.0000	0.0000	0
2023/06/02	IGOV	01/08/2024			Index Future	355.5090	355.5090	355.7930	355.7930	0.080	0.0000	0.0000	0
2023/06/02	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/06/02	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/06/02	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/06/02	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/06/02	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/06/02	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/06/02	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/06/02	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/06/02	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/06/02	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/06/02	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/06/02	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/06/02	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/06/02	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/06/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/06/02	JBAF	21/06/2023			Jibar Tradeable Future	8.5600	91.4400	8.5650	91.4350	0.058	0.0000	0.0000	0
2023/06/02	JBAF	19/07/2023			Jibar Tradeable Future	8.7250	91.2750	8.6900	91.3100	(0.401)	0.0000	0.0000	0
2023/06/02	JBAF	16/08/2023			Jibar Tradeable Future	8.9700	91.0300	8.9300	91.0700	(0.446)	0.0000	0.0000	0
2023/06/02	JBAF	20/09/2023			Jibar Tradeable Future	9.1250	90.8750	9.0300	90.9700	(1.041)	0.0000	0.0000	0
2023/06/02	JBAF	18/10/2023			Jibar Tradeable Future	9.1450	90.8550	9.0500	90.9500	(1.039)	0.0000	0.0000	0
2023/06/02	JBAF	15/11/2023			Jibar Tradeable Future	9.2050	90.7950	9.0900	90.9100	(1.249)	0.0000	0.0000	0
2023/06/02	JBAF	20/12/2023			Jibar Tradeable Future	9.2350	90.7650	9.1200	90.8800	(1.245)	0.0000	0.0000	0
2023/06/02	JBAF	20/03/2024			Jibar Tradeable Future	9.2150	90.7850	9.0800	90.9200	(1.465)	0.0000	0.0000	0
2023/06/02	JBAF	19/06/2024			Jibar Tradeable Future	9.1150	90.8850	8.9750	91.0250	(1.536)	0.0000	0.0000	0
2023/06/02	JBAF	18/09/2024			Jibar Tradeable Future	8.9950	91.0050	8.8250	91.1750	(1.890)	0.0000	0.0000	0
2023/06/02	JBAF	18/12/2024			Jibar Tradeable Future	8.8100	91.1900	8.6350	91.3650	(1.986)	0.0000	0.0000	0
2023/06/02	JBAF	19/03/2025			Jibar Tradeable Future	8.8050	91.1950	8.6150	91.3850	(2.158)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/02	R035	03/08/2023	12.00	Call	Bond Future	785.5300	0.7855	861.1300	0.8611	9.624	0	0	0
2023/06/02	R035	03/08/2023	12.00	Put	Bond Future	3,160.0200	3.1600	3,071.6000	3.0716	(2.798)	0	0	0
2023/06/02	R035	03/08/2023	12.50	Call	Bond Future	1,901.8000	1.9018	2,017.4100	2.0174	6.079	0	0	5,000
2023/06/02	R035	03/08/2023			Bond Future	12.4576	82.2206	12.4253	82.3846	(0.259)	0.0000	0.0000	61,204
2023/06/02	R035	03/08/2023	11.75	Call	Bond Future	446.4300	0.4464	500.6200	0.5006	12.139	0	0	0
2023/06/02	R035	03/08/2023	11.75	Put	Bond Future	4,161.7300	4.1617	4,051.9000	4.0519	(2.639)	0	0	4,870
2023/06/02	R035	03/08/2023	11.98	Call	Bond Future	753.4800	0.7535	827.3300	0.8273	9.801	0	0	0
2023/06/02	R035	03/08/2023	11.98	Put	Bond Future	3,234.0800	3.2341	3,143.9100	3.1439	(2.788)	0	0	0
2023/06/02	R035	03/08/2023	11.99	Call	Bond Future	769.4000	0.7694	844.1200	0.8441	9.711	0	0	0
2023/06/02	R035	03/08/2023	11.99	Put	Bond Future	3,196.9200	3.1969	3,107.6200	3.1076	(2.793)	0	0	0
2023/06/02	R035	03/08/2023	12.50	Put	Bond Future	1,686.6300	1.6866	1,638.2200	1.6382	(2.870)	0	0	0
2023/06/02	R035	02/11/2023	12.85	Call	Bond Future	3,573.6200	3.5736	3,808.1000	3.8081	6.561	0	0	0
2023/06/02	R035	02/11/2023	12.85	Put	Bond Future	2,264.5700	2.2646	2,332.5100	2.3325	3.000	0	0	400
2023/06/02	R035	02/11/2023	13.59	Call	Bond Future	6,011.2400	6.0112	6,246.6200	6.2466	3.916	0	0	0
2023/06/02	R035	02/11/2023	13.59	Put	Bond Future	1,218.4500	1.2184	1,287.2900	1.2873	5.650	0	0	750
2023/06/02	R035	02/11/2023	11.12	Call	Bond Future	444.0300	0.4440	504.4500	0.5045	13.607	0	0	400
2023/06/02	R035	02/11/2023	11.41	Call	Bond Future	680.9800	0.6810	759.1800	0.7592	11.483	0	0	0
2023/06/02	R035	02/11/2023	11.41	Put	Bond Future	6,862.8500	6.8628	6,774.5100	6.7745	(1.287)	0	0	0
2023/06/02	R035	02/11/2023	11.42	Call	Bond Future	690.5900	0.6906	769.4500	0.7694	11.419	0	0	0
2023/06/02	R035	02/11/2023	11.42	Put	Bond Future	6,816.9500	6.8170	6,729.2700	6.7293	(1.286)	0	0	0
2023/06/02	R035	02/11/2023			Bond Future	12.5843	79.5712	12.5509	79.7377	(0.265)	0.0000	0.0000	109,778
2023/06/02	R035	02/11/2023	11.43	Call	Bond Future	700.3100	0.7003	779.8200	0.7798	11.354	0	0	0
2023/06/02	R035	02/11/2023	11.43	Put	Bond Future	6,771.2000	6.7712	6,684.1700	6.6842	(1.285)	0	0	0
2023/06/02	R035	02/11/2023	11.74	Call	Bond Future	1,055.5400	1.0555	1,196.9300	1.1969	13.395	0	0	750
2023/06/02	R035	02/11/2023	11.74	Put	Bond Future	5,432.1900	5.4322	5,407.0400	5.4070	(0.463)	0	0	0
2023/06/02	R035	02/11/2023	12.24	Call	Bond Future	1,970.2500	1.9703	2,166.9400	2.1669	9.983	0	0	750
2023/06/02	R035	02/11/2023	12.24	Put	Bond Future	3,714.1700	3.7142	3,744.3200	3.7443	0.812	0	0	0
2023/06/02	R035	02/11/2023	11.12	Put	Bond Future	8,258.4800	8.2585	8,152.3600	8.1524	(1.285)	0	0	0
2023/06/02	R035	02/11/2023	10.62	Call	Bond Future	192.1300	0.1921	226.8600	0.2269	18.076	0	0	400
2023/06/02	R035	02/11/2023	10.62	Put	Bond Future	10,926.9000	10.9269	10,795.0900	10.7951	(1.206)	0	0	0
2023/06/02	R035	01/02/2024	11.12	Put	Bond Future	9,155.7200	9.1557	9,061.2300	9.0612	(1.032)	0	0	0
2023/06/02	R035	01/02/2024	12.18	Put	Bond Future	4,940.1900	4.9402	4,911.3800	4.9114	(0.583)	0	0	0
2023/06/02	R035	01/02/2024	12.19	Call	Bond Future	2,297.1600	2.2972	2,452.8800	2.4529	6.779	0	0	0
2023/06/02	R035	01/02/2024	12.19	Put	Bond Future	4,909.1900	4.9092	4,881.1700	4.8812	(0.571)	0	0	0
2023/06/02	R035	01/02/2024	10.62	Call	Bond Future	431.9600	0.4320	493.3200	0.4933	14.205	0	0	400
2023/06/02	R035	01/02/2024	10.62	Put	Bond Future	11,693.9300	11.6939	11,571.5500	11.5715	(1.047)	0	0	0
2023/06/02	R035	01/02/2024			Bond Future	12.7116	81.4239	12.6741	81.6076	(0.295)	0.0000	0.0000	0
2023/06/02	R035	01/02/2024	12.20	Call	Bond Future	2,317.8000	2.3178	2,474.0600	2.4741	6.742	0	0	0
2023/06/02	R035	01/02/2024	12.20	Put	Bond Future	4,878.6000	4.8786	4,851.1200	4.8511	(0.563)	0	0	0
2023/06/02	R035	01/02/2024	13.46	Call	Bond Future	5,743.2500	5.7433	5,940.3600	5.9404	3.432	0	0	0
2023/06/02	R035	01/02/2024	13.46	Put	Bond Future	2,202.1300	2.2021	2,215.5000	2.2155	0.607	0	0	400
2023/06/02	R035	01/02/2024	11.12	Call	Bond Future	784.0500	0.7841	873.3000	0.8733	11.383	0	0	400
2023/06/02	R035	01/02/2024	12.18	Call	Bond Future	2,276.8700	2.2769	2,431.8000	2.4318	6.805	0	0	0
2023/06/02	R035	02/05/2024	11.20	Call	Bond Future	981.5800	0.9816	1,091.5200	1.0915	11.200	0	0	0
2023/06/02	R035	02/05/2024	11.20	Put	Bond Future	9,396.3100	9.3963	9,296.5900	9.2966	(1.061)	0	0	0
2023/06/02	R035	02/05/2024	11.19	Call	Bond Future	972.2100	0.9722	1,081.5400	1.0815	11.246	0	0	0
2023/06/02	R035	02/05/2024	11.19	Put	Bond Future	9,442.5100	9.4425	9,342.1800	9.3422	(1.063)	0	0	0
2023/06/02	R035	02/05/2024			Bond Future	12.8276	78.8421	12.7841	79.0517	(0.339)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/02	R035	02/05/2024	11.21	Call	Bond Future	991.0100	0.9910	1,101.7900	1.1018	11.178	0	0	0
2023/06/02	R035	02/05/2024	11.21	Put	Bond Future	9,350.2300	9.3502	9,251.3500	9.2513	(1.058)	0	0	0
2023/06/02	R035	01/08/2024	11.80	Call	Bond Future	1,780.3900	1.7804	1,948.0100	1.9480	9.415	0	0	0
2023/06/02	R035	01/08/2024	11.80	Put	Bond Future	7,589.5500	7.5896	7,510.5600	7.5106	(1.041)	0	0	0
2023/06/02	R035	01/08/2024	11.81	Call	Bond Future	1,793.8300	1.7938	1,962.0900	1.9621	9.380	0	0	0
2023/06/02	R035	01/08/2024	11.79	Put	Bond Future	7,628.3400	7.6283	7,548.7100	7.5487	(1.044)	0	0	0
2023/06/02	R035	01/08/2024			Bond Future	12.9721	80.6057	12.9198	80.8523	(0.403)	0.0000	0.0000	0
2023/06/02	R035	01/08/2024	11.81	Put	Bond Future	7,550.8700	7.5509	7,472.5200	7.4725	(1.038)	0	0	0
2023/06/02	R035	01/08/2024	11.79	Call	Bond Future	1,767.0200	1.7670	1,934.0000	1.9340	9.450	0	0	0
2023/06/02	R186	03/08/2023	9.73	Put	Bond Future	1,061.2700	1.0613	1,075.2500	1.0753	1.317	0	0	0
2023/06/02	R186	03/08/2023	9.74	Call	Bond Future	836.1800	0.8362	898.4200	0.8984	7.443	0	0	0
2023/06/02	R186	03/08/2023	9.74	Put	Bond Future	1,046.9700	1.0470	1,061.5400	1.0615	1.392	0	0	0
2023/06/02	R186	03/08/2023			Bond Future	9.8139	103.2812	9.7972	103.3289	(0.171)	0.0000	0.0000	73,345
2023/06/02	R186	03/08/2023	9.73	Call	Bond Future	821.9300	0.8219	883.5800	0.8836	7.501	0	0	0
2023/06/02	R186	03/08/2023	9.75	Call	Bond Future	850.5700	0.8506	913.3900	0.9134	7.386	0	0	0
2023/06/02	R186	03/08/2023	9.75	Put	Bond Future	1,032.8200	1.0328	1,047.9700	1.0480	1.467	0	0	0
2023/06/02	R186	02/11/2023	9.40	Call	Bond Future	821.1300	0.8211	864.5700	0.8646	5.290	0	0	0
2023/06/02	R186	02/11/2023	9.40	Put	Bond Future	2,081.9100	2.0819	2,078.2300	2.0782	(0.177)	0	0	0
2023/06/02	R186	02/11/2023	9.15	Call	Bond Future	606.8300	0.6068	636.9500	0.6370	4.963	0	0	1,715
2023/06/02	R186	02/11/2023			Bond Future	9.8703	105.6210	9.8526	105.6681	(0.179)	0.0000	0.0000	14,654
2023/06/02	R186	02/11/2023	10.42	Call	Bond Future	2,279.1500	2.2791	2,355.2800	2.3553	3.340	0	0	0
2023/06/02	R186	02/11/2023	10.42	Put	Bond Future	829.9400	0.8299	858.9500	0.8589	3.495	0	0	1,715
2023/06/02	R186	02/11/2023	9.15	Put	Bond Future	2,545.8500	2.5459	2,528.8500	2.5288	(0.668)	0	0	0
2023/06/02	R186	02/11/2023	9.38	Call	Bond Future	802.3800	0.8024	844.1200	0.8441	5.202	0	0	0
2023/06/02	R186	02/11/2023	9.38	Put	Bond Future	2,117.2100	2.1172	2,111.8300	2.1118	(0.254)	0	0	0
2023/06/02	R186	02/11/2023	9.39	Call	Bond Future	811.7200	0.8117	854.4400	0.8544	5.263	0	0	0
2023/06/02	R186	02/11/2023	9.39	Put	Bond Future	2,099.5200	2.0995	2,095.1200	2.0951	(0.210)	0	0	0
2023/06/02	R186	01/02/2024	9.51	Call	Bond Future	1,132.5700	1.1326	1,169.4800	1.1695	3.259	0	0	0
2023/06/02	R186	01/02/2024	9.52	Put	Bond Future	2,114.9000	2.1149	2,086.5100	2.0865	(1.342)	0	0	0
2023/06/02	R186	01/02/2024	9.50	Call	Bond Future	1,121.4500	1.1214	1,158.1800	1.1582	3.275	0	0	0
2023/06/02	R186	01/02/2024			Bond Future	9.9104	102.7670	9.8839	102.8325	(0.267)	0.0000	0.0000	0
2023/06/02	R186	01/02/2024	9.51	Put	Bond Future	2,128.4100	2.1284	2,099.8400	2.0998	(1.342)	0	0	0
2023/06/02	R186	01/02/2024	9.52	Call	Bond Future	1,144.0800	1.1441	1,181.1700	1.1812	3.242	0	0	0
2023/06/02	R186	01/02/2024	9.50	Put	Bond Future	2,142.3200	2.1423	2,113.5700	2.1136	(1.342)	0	0	0
2023/06/02	R186	02/05/2024	10.40	Call	Bond Future	2,331.9200	2.3319	2,460.6500	2.4606	5.520	0	0	0
2023/06/02	R186	02/05/2024	10.40	Put	Bond Future	1,280.7400	1.2807	1,314.4100	1.3144	2.629	0	0	2,030
2023/06/02	R186	02/05/2024	8.01	Call	Bond Future	258.9300	0.2589	284.0600	0.2841	9.705	0	0	0
2023/06/02	R186	02/05/2024	8.01	Put	Bond Future	4,776.0400	4.7760	4,706.1100	4.7061	(1.464)	0	0	0
2023/06/02	R186	02/05/2024	9.73	Put	Bond Future	1,873.8100	1.8738	1,896.1500	1.8962	1.192	0	0	0
2023/06/02	R186	02/05/2024			Bond Future	9.9361	105.2099	9.8944	105.3050	(0.419)	0.0000	0.0000	0
2023/06/02	R186	02/05/2024	8.00	Call	Bond Future	255.9200	0.2559	280.8500	0.2809	9.741	0	0	0
2023/06/02	R186	02/05/2024	8.00	Put	Bond Future	4,797.1500	4.7971	4,727.0200	4.7270	(1.462)	0	0	0
2023/06/02	R186	02/05/2024	9.73	Call	Bond Future	1,402.3900	1.4024	1,519.7900	1.5198	8.371	0	0	2,030
2023/06/02	R186	02/05/2024	7.99	Call	Bond Future	252.9400	0.2529	277.6600	0.2777	9.773	0	0	0
2023/06/02	R186	02/05/2024	7.99	Put	Bond Future	4,818.2900	4.8183	4,747.9500	4.7480	(1.460)	0	0	0
2023/06/02	R186	01/08/2024	8.70	Put	Bond Future	3,400.2100	3.4002	3,305.4100	3.3054	(2.788)	0	0	0
2023/06/02	R186	01/08/2024	8.68	Call	Bond Future	558.0100	0.5580	601.7300	0.6017	7.835	0	0	0

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2023/06/02	R186	01/08/2024	8.69	Call	Bond Future	563.0100	0.5630	606.9900	0.6070	7.812	0	0	0
2023/06/02	R186	01/08/2024			Bond Future	10.0363	102.2542	9.9695	102.3932	(0.665)	0.0000	0.0000	0
2023/06/02	R186	01/08/2024	8.70	Call	Bond Future	568.0500	0.5680	612.3000	0.6123	7.790	0	0	0
2023/06/02	R186	01/08/2024	8.68	Put	Bond Future	3,433.3300	3.4333	3,338.0000	3.3380	(2.777)	0	0	0
2023/06/02	R186	01/08/2024	8.69	Put	Bond Future	3,416.7500	3.4168	3,321.6800	3.3217	(2.782)	0	0	0
2023/06/02	R197	03/08/2023			Bond Future	335.1451	335.1451	335.3677	335.3677	0.066	0.0000	0.0000	44
2023/06/02	R197	02/11/2023			Bond Future	342.8176	342.8176	343.0402	343.0402	0.065	0.0000	0.0000	0
2023/06/02	R202	03/08/2023			Bond Future	247.5112	247.5112	247.6364	247.6364	0.051	0.0000	0.0000	5,336
2023/06/02	R202	02/11/2023			Bond Future	253.1774	253.1774	253.3018	253.3018	0.049	0.0000	0.0000	0
2023/06/02	R202	01/02/2024			Bond Future	254.1446	254.1446	254.3096	254.3096	0.065	0.0000	0.0000	0
2023/06/02	R202	02/05/2024			Bond Future	260.2408	260.2408	260.4778	260.4778	0.091	0.0000	0.0000	0
2023/06/02	R202	01/08/2024			Bond Future	260.9941	260.9941	261.3403	261.3403	0.133	0.0000	0.0000	0
2023/06/02	R209	03/08/2023	10.00	Call	Bond Future	0.5700	0.0006	0.8300	0.0008	45.614	0	0	1,800
2023/06/02	R209	03/08/2023	10.00	Put	Bond Future	12,626.9100	12.6269	12,507.9800	12.5080	(0.942)	0	0	0
2023/06/02	R209	03/08/2023	10.70	Call	Bond Future	12.9200	0.0129	16.5200	0.0165	27.864	0	0	1,800
2023/06/02	R209	03/08/2023	11.95	Put	Bond Future	3,062.3000	3.0623	2,997.2800	2.9973	(2.123)	0	0	0
2023/06/02	R209	03/08/2023	12.00	Call	Bond Future	627.4400	0.6274	684.8600	0.6849	9.151	0	0	0
2023/06/02	R209	03/08/2023	12.00	Put	Bond Future	2,893.2500	2.8932	2,831.4800	2.8315	(2.135)	0	0	1,750
2023/06/02	R209	03/08/2023	11.25	Put	Bond Future	5,983.9300	5.9839	5,880.6600	5.8807	(1.726)	0	0	0
2023/06/02	R209	03/08/2023	11.93	Call	Bond Future	538.5500	0.5385	591.4600	0.5915	9.825	0	0	0
2023/06/02	R209	03/08/2023	11.94	Call	Bond Future	550.7400	0.5507	604.2400	0.6042	9.714	0	0	0
2023/06/02	R209	03/08/2023			Bond Future	12.4992	62.9964	12.4723	63.1155	(0.215)	0.0000	0.0000	11,360
2023/06/02	R209	03/08/2023	10.70	Put	Bond Future	8,762.5100	8.7625	8,646.9200	8.6469	(1.319)	0	0	0
2023/06/02	R209	03/08/2023	10.75	Call	Bond Future	15.6400	0.0156	19.8400	0.0198	26.854	0	0	7,000
2023/06/02	R209	03/08/2023	10.75	Put	Bond Future	8,499.1600	8.4992	8,384.1700	8.3842	(1.353)	0	0	0
2023/06/02	R209	03/08/2023	11.95	Call	Bond Future	563.0300	0.5630	617.2000	0.6172	9.621	0	0	0
2023/06/02	R209	03/08/2023	11.25	Call	Bond Future	85.4900	0.0855	101.4100	0.1014	18.622	0	0	7,000
2023/06/02	R209	03/08/2023	11.93	Put	Bond Future	3,131.5400	3.1315	3,065.2600	3.0653	(2.117)	0	0	0
2023/06/02	R209	03/08/2023	11.94	Put	Bond Future	3,096.8400	3.0968	3,031.1500	3.0312	(2.121)	0	0	0
2023/06/02	R209	02/11/2023	11.34	Call	Bond Future	510.4600	0.5105	570.9600	0.5710	11.852	0	0	0
2023/06/02	R209	02/11/2023	11.34	Put	Bond Future	6,427.1400	6.4271	6,366.7500	6.3667	(0.940)	0	0	0
2023/06/02	R209	02/11/2023	11.33	Call	Bond Future	503.0300	0.5030	563.0000	0.5630	11.922	0	0	0
2023/06/02	R209	02/11/2023	11.33	Put	Bond Future	6,469.3800	6.4694	6,408.4600	6.4085	(0.942)	0	0	0
2023/06/02	R209	02/11/2023			Bond Future	12.6111	61.2691	12.5834	61.3899	(0.220)	0.0000	0.0000	497
2023/06/02	R209	02/11/2023	11.35	Call	Bond Future	517.9700	0.5180	579.0000	0.5790	11.783	0	0	0
2023/06/02	R209	02/11/2023	11.35	Put	Bond Future	6,385.0300	6.3850	6,325.1700	6.3252	(0.938)	0	0	0
2023/06/02	R209	01/02/2024	12.13	Put	Bond Future	4,488.5000	4.4885	4,480.7300	4.4807	(0.173)	0	0	0
2023/06/02	R209	01/02/2024	12.14	Call	Bond Future	1,898.6600	1.8987	2,025.1900	2.0252	6.664	0	0	0
2023/06/02	R209	01/02/2024	12.14	Put	Bond Future	4,460.3700	4.4604	4,452.8300	4.4528	(0.169)	0	0	0
2023/06/02	R209	01/02/2024			Bond Future	12.7187	62.6957	12.6875	62.8298	(0.245)	0.0000	0.0000	0
2023/06/02	R209	01/02/2024	12.13	Call	Bond Future	1,881.2100	1.8812	2,007.5100	2.0075	6.714	0	0	0
2023/06/02	R209	01/02/2024	12.12	Call	Bond Future	1,863.8400	1.8638	1,989.7100	1.9897	6.753	0	0	0
2023/06/02	R209	01/02/2024	12.12	Put	Bond Future	4,516.7700	4.5168	4,508.5700	4.5086	(0.182)	0	0	0
2023/06/02	R209	02/05/2024	11.18	Call	Bond Future	832.2700	0.8323	925.4700	0.9255	11.198	0	0	0
2023/06/02	R209	02/05/2024	11.18	Put	Bond Future	8,407.6700	8.4077	8,346.8500	8.3468	(0.723)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/02	R209	02/05/2024	11.17	Call	Bond Future	824.1600	0.8242	916.8500	0.9169	11.247	0	0	0
2023/06/02	R209	02/05/2024	11.17	Put	Bond Future	8,449.5200	8.4495	8,388.1900	8.3882	(0.726)	0	0	0
2023/06/02	R209	02/05/2024			Bond Future	12.8248	61.0309	12.7886	61.1849	(0.283)	0.0000	0.0000	0
2023/06/02	R209	02/05/2024	11.19	Call	Bond Future	840.4300	0.8404	934.1500	0.9342	11.151	0	0	0
2023/06/02	R209	02/05/2024	11.19	Put	Bond Future	8,365.9300	8.3659	8,305.6300	8.3056	(0.721)	0	0	0
2023/06/02	R209	01/08/2024	11.79	Put	Bond Future	6,714.3200	6.7143	6,671.7700	6.6718	(0.634)	0	0	0
2023/06/02	R209	01/08/2024	11.80	Call	Bond Future	1,573.5900	1.5736	1,714.0700	1.7141	8.927	0	0	0
2023/06/02	R209	01/08/2024	11.80	Put	Bond Future	6,679.5000	6.6795	6,637.4700	6.6375	(0.629)	0	0	0
2023/06/02	R209	01/08/2024			Bond Future	12.9559	62.3957	12.9123	62.5782	(0.337)	0.0000	0.0000	0
2023/06/02	R209	01/08/2024	11.79	Call	Bond Future	1,561.6800	1.5617	1,701.6400	1.7016	8.962	0	0	0
2023/06/02	R209	01/08/2024	11.78	Call	Bond Future	1,550.0600	1.5501	1,689.5100	1.6895	8.996	0	0	0
2023/06/02	R209	01/08/2024	11.78	Put	Bond Future	6,749.4700	6.7495	6,706.4100	6.7064	(0.638)	0	0	0
2023/06/02	R210	03/08/2023			Bond Future	227.3482	227.3482	227.4580	227.4580	0.048	0.0000	0.0000	421
2023/06/02	R210	02/11/2023			Bond Future	229.3751	229.3751	229.4814	229.4814	0.046	0.0000	0.0000	0
2023/06/02	R210	01/02/2024			Bond Future	234.7675	234.7675	234.9142	234.9142	0.063	0.0000	0.0000	0
2023/06/02	R210	02/05/2024			Bond Future	237.1186	237.1186	237.3320	237.3320	0.090	0.0000	0.0000	0
2023/06/02	R210	01/08/2024			Bond Future	242.4861	242.4861	242.7989	242.7989	0.129	0.0000	0.0000	0
2023/06/02	R213	03/08/2023	11.62	Put	Bond Future	1,643.0900	1.6431	1,619.7900	1.6198	(1.418)	0	0	0
2023/06/02	R213	03/08/2023	11.63	Call	Bond Future	1,259.4500	1.2594	1,371.1000	1.3711	8.865	0	0	0
2023/06/02	R213	03/08/2023			Bond Future	11.7170	79.8102	11.6848	79.9445	(0.275)	0.0000	0.0000	23,712
2023/06/02	R213	03/08/2023	11.61	Call	Bond Future	1,216.9400	1.2169	1,327.1700	1.3272	9.058	0	0	0
2023/06/02	R213	03/08/2023	11.61	Put	Bond Future	1,663.8900	1.6639	1,639.8100	1.6398	(1.447)	0	0	0
2023/06/02	R213	03/08/2023	11.62	Call	Bond Future	1,238.0400	1.2380	1,349.0500	1.3491	8.967	0	0	0
2023/06/02	R213	03/08/2023	11.63	Put	Bond Future	1,622.6400	1.6226	1,599.9800	1.6000	(1.396)	0	0	0
2023/06/02	R213	02/11/2023	11.13	Call	Bond Future	1,106.6000	1.1066	1,219.6100	1.2196	10.212	0	0	0
2023/06/02	R213	02/11/2023	11.13	Put	Bond Future	4,040.0200	4.0400	4,016.9000	4.0169	(0.572)	0	0	0
2023/06/02	R213	02/11/2023	10.94	Call	Bond Future	886.8000	0.8868	979.0900	0.9791	10.407	0	0	750
2023/06/02	R213	02/11/2023	10.94	Put	Bond Future	4,634.3400	4.6343	4,590.5000	4.5905	(0.946)	0	0	0
2023/06/02	R213	02/11/2023			Bond Future	11.8355	78.0595	11.8020	78.1956	(0.283)	0.0000	0.0000	3,328
2023/06/02	R213	02/11/2023	11.44	Call	Bond Future	1,560.4700	1.5605	1,703.1100	1.7031	9.141	0	0	750
2023/06/02	R213	02/11/2023	11.44	Put	Bond Future	3,187.7800	3.1878	3,194.2900	3.1943	0.204	0	0	0
2023/06/02	R213	02/11/2023	12.70	Call	Bond Future	4,520.5400	4.5205	4,717.1000	4.7171	4.348	0	0	0
2023/06/02	R213	02/11/2023	12.70	Put	Bond Future	1,110.1200	1.1101	1,170.5500	1.1706	5.444	0	0	750
2023/06/02	R213	02/11/2023	11.11	Call	Bond Future	1,080.7300	1.0807	1,192.7400	1.1927	10.364	0	0	0
2023/06/02	R213	02/11/2023	11.11	Put	Bond Future	4,099.3600	4.0994	4,075.2400	4.0752	(0.588)	0	0	0
2023/06/02	R213	02/11/2023	11.12	Call	Bond Future	1,093.7000	1.0937	1,206.1300	1.2061	10.280	0	0	0
2023/06/02	R213	02/11/2023	11.12	Put	Bond Future	4,069.7100	4.0697	4,046.0100	4.0460	(0.582)	0	0	0
2023/06/02	R213	01/02/2024	11.70	Call	Bond Future	2,305.0400	2.3050	2,437.7200	2.4377	5.756	0	0	0
2023/06/02	R213	01/02/2024	11.70	Put	Bond Future	3,319.7800	3.3198	3,300.0900	3.3001	(0.593)	0	0	0
2023/06/02	R213	01/02/2024	11.71	Call	Bond Future	2,324.0100	2.3240	2,457.0600	2.4571	5.725	0	0	0
2023/06/02	R213	01/02/2024	11.71	Put	Bond Future	3,298.5200	3.2985	3,279.2000	3.2792	(0.586)	0	0	0
2023/06/02	R213	01/02/2024			Bond Future	11.9543	79.8768	11.9158	80.0292	(0.322)	0.0000	0.0000	0
2023/06/02	R213	01/02/2024	11.72	Call	Bond Future	2,342.7900	2.3428	2,476.2200	2.4762	5.695	0	0	0
2023/06/02	R213	01/02/2024	11.72	Put	Bond Future	3,277.1000	3.2771	3,258.1600	3.2582	(0.578)	0	0	0
2023/06/02	R213	02/05/2024	10.30	Call	Bond Future	679.8100	0.6798	775.8200	0.7758	14.123	0	0	0
2023/06/02	R213	02/05/2024	10.30	Put	Bond Future	7,874.7900	7.8748	7,793.6600	7.7937	(1.030)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/02	R213	02/05/2024			Bond Future	12.0611	78.2126	12.0153	78.3897	(0.380)	0.0000	0.0000	0
2023/06/02	R213	02/05/2024	10.28	Call	Bond Future	667.0400	0.6670	761.9800	0.7620	14.233	0	0	0
2023/06/02	R213	02/05/2024	10.28	Put	Bond Future	7,948.4600	7.9485	7,866.2600	7.8663	(1.034)	0	0	0
2023/06/02	R213	02/05/2024	10.29	Call	Bond Future	673.4000	0.6734	768.8800	0.7689	14.179	0	0	0
2023/06/02	R213	02/05/2024	10.29	Put	Bond Future	7,911.5900	7.9116	7,829.9300	7.8299	(1.032)	0	0	0
2023/06/02	R213	01/08/2024	10.86	Call	Bond Future	1,224.2500	1.2242	1,372.0500	1.3721	12.073	0	0	0
2023/06/02	R213	01/08/2024	10.86	Put	Bond Future	6,480.5000	6.4805	6,415.4100	6.4154	(1.004)	0	0	0
2023/06/02	R213	01/08/2024	10.87	Call	Bond Future	1,233.7800	1.2338	1,381.8700	1.3819	12.003	0	0	0
2023/06/02	R213	01/08/2024	10.87	Put	Bond Future	6,449.2600	6.4493	6,384.4600	6.3845	(1.005)	0	0	0
2023/06/02	R213	01/08/2024			Bond Future	12.2029	79.9634	12.1463	80.1763	(0.464)	0.0000	0.0000	0
2023/06/02	R213	01/08/2024	10.88	Call	Bond Future	1,243.0700	1.2431	1,392.0500	1.3921	11.985	0	0	0
2023/06/02	R213	01/08/2024	10.88	Put	Bond Future	6,417.8100	6.4178	6,353.9000	6.3539	(0.996)	0	0	0
2023/06/02	R214	03/08/2023	12.14	Call	Bond Future	589.6200	0.5896	634.4400	0.6344	7.602	0	0	0
2023/06/02	R214	03/08/2023	12.14	Put	Bond Future	3,088.2400	3.0882	3,058.1900	3.0582	(0.973)	0	0	0
2023/06/02	R214	03/08/2023	12.15	Call	Bond Future	602.7500	0.6027	648.0800	0.6481	7.521	0	0	0
2023/06/02	R214	03/08/2023	12.15	Put	Bond Future	3,053.1400	3.0531	3,023.6000	3.0236	(0.968)	0	0	0
2023/06/02	R214	03/08/2023			Bond Future	12.6756	59.7396	12.6590	59.8145	(0.131)	0.0000	0.0000	20,176
2023/06/02	R214	03/08/2023	12.16	Call	Bond Future	616.0000	0.6160	661.8300	0.6618	7.440	0	0	0
2023/06/02	R214	03/08/2023	12.16	Put	Bond Future	3,018.2300	3.0182	2,989.1900	2.9892	(0.962)	0	0	0
2023/06/02	R214	02/11/2023	11.45	Put	Bond Future	6,945.6700	6.9457	6,921.8300	6.9218	(0.343)	0	0	0
2023/06/02	R214	02/11/2023	11.46	Call	Bond Future	482.7100	0.4827	535.0300	0.5350	10.839	0	0	0
2023/06/02	R214	02/11/2023	11.46	Put	Bond Future	6,900.2800	6.9003	6,876.8900	6.8769	(0.339)	0	0	0
2023/06/02	R214	02/11/2023			Bond Future	12.7855	57.7884	12.7685	57.8641	(0.133)	0.0000	0.0000	20
2023/06/02	R214	02/11/2023	11.45	Call	Bond Future	475.4500	0.4755	527.3200	0.5273	10.910	0	0	0
2023/06/02	R214	02/11/2023	11.47	Call	Bond Future	490.0600	0.4901	542.8300	0.5428	10.768	0	0	0
2023/06/02	R214	02/11/2023	11.47	Put	Bond Future	6,855.0400	6.8550	6,832.1000	6.8321	(0.335)	0	0	0
2023/06/02	R214	01/02/2024	12.16	Call	Bond Future	1,677.3900	1.6774	1,786.6400	1.7866	6.513	0	0	0
2023/06/02	R214	01/02/2024	12.16	Put	Bond Future	5,054.0600	5.0541	5,076.1600	5.0762	0.437	0	0	0
2023/06/02	R214	01/02/2024			Bond Future	12.8948	59.1339	12.8750	59.2210	(0.154)	0.0000	0.0000	0
2023/06/02	R214	01/02/2024	12.14	Call	Bond Future	1,644.3300	1.6443	1,752.8200	1.7528	6.598	0	0	0
2023/06/02	R214	01/02/2024	12.14	Put	Bond Future	5,117.3100	5.1173	5,138.6500	5.1387	0.417	0	0	0
2023/06/02	R214	01/02/2024	12.15	Call	Bond Future	1,660.8100	1.6608	1,769.6800	1.7697	6.555	0	0	0
2023/06/02	R214	01/02/2024	12.15	Put	Bond Future	5,085.6100	5.0856	5,107.3300	5.1073	0.427	0	0	0
2023/06/02	R214	02/05/2024	11.46	Call	Bond Future	993.0500	0.9931	1,083.0400	1.0830	9.062	0	0	0
2023/06/02	R214	02/05/2024	11.46	Put	Bond Future	8,318.3300	8.3183	8,303.4900	8.3035	(0.178)	0	0	0
2023/06/02	R214	02/05/2024	11.47	Call	Bond Future	1,002.4900	1.0025	1,092.9300	1.0929	9.022	0	0	0
2023/06/02	R214	02/05/2024	11.47	Put	Bond Future	8,275.3300	8.2753	8,260.9400	8.2609	(0.174)	0	0	0
2023/06/02	R214	02/05/2024			Bond Future	12.9937	57.2311	12.9696	57.3360	(0.186)	0.0000	0.0000	0
2023/06/02	R214	02/05/2024	11.48	Call	Bond Future	1,012.0000	1.0120	1,102.8800	1.1029	8.980	0	0	0
2023/06/02	R214	02/05/2024	11.48	Put	Bond Future	8,232.4600	8.2325	8,218.5100	8.2185	(0.169)	0	0	0
2023/06/02	R214	01/08/2024	12.18	Call	Bond Future	1,978.8200	1.9788	2,139.0800	2.1391	8.099	0	0	0
2023/06/02	R214	01/08/2024	12.18	Put	Bond Future	6,209.3900	6.2094	6,239.0900	6.2391	0.478	0	0	0
2023/06/02	R214	01/08/2024			Bond Future	13.1144	58.5113	13.0839	58.6419	(0.232)	0.0000	0.0000	0
2023/06/02	R214	01/08/2024	12.16	Call	Bond Future	1,951.1100	1.9511	2,106.4700	2.1065	7.963	0	0	0
2023/06/02	R214	01/08/2024	12.16	Put	Bond Future	6,277.6200	6.2776	6,302.4200	6.3024	0.395	0	0	0
2023/06/02	R214	01/08/2024	12.17	Call	Bond Future	1,965.0500	1.9650	2,122.7400	2.1227	8.025	0	0	0
2023/06/02	R214	01/08/2024	12.17	Put	Bond Future	6,243.5600	6.2436	6,270.6900	6.2707	0.435	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/02	R248	03/08/2023	11.80	Call	Bond Future	256.5600	0.2566	286.8400	0.2868	11.802	0	0	1,100
2023/06/02	R248	03/08/2023	11.80	Put	Bond Future	5,871.5300	5.8715	5,810.5800	5.8106	(1.038)	0	0	0
2023/06/02	R248	03/08/2023	12.11	Call	Bond Future	580.6900	0.5807	630.0900	0.6301	8.507	0	0	0
2023/06/02	R248	03/08/2023	12.11	Put	Bond Future	4,295.5800	4.2956	4,253.7500	4.2538	(0.974)	0	0	0
2023/06/02	R248	03/08/2023			Bond Future	12.7589	73.8986	12.7423	73.9898	(0.131)	0.0000	0.0000	240,273
2023/06/02	R248	03/08/2023	12.09	Call	Bond Future	553.8600	0.5539	602.0200	0.6020	8.695	0	0	0
2023/06/02	R248	03/08/2023	12.09	Put	Bond Future	4,388.7800	4.3888	4,345.7100	4.3457	(0.981)	0	0	0
2023/06/02	R248	03/08/2023	12.10	Call	Bond Future	567.2100	0.5672	615.9900	0.6160	8.600	0	0	0
2023/06/02	R248	03/08/2023	12.10	Put	Bond Future	4,342.0700	4.3421	4,299.6200	4.2996	(0.978)	0	0	0
2023/06/02	R248	03/08/2023	12.30	Call	Bond Future	881.8600	0.8819	942.9600	0.9430	6.929	0	0	1,100
2023/06/02	R248	03/08/2023	12.30	Put	Bond Future	3,473.4000	3.4734	3,443.2700	3.4433	(0.867)	0	0	0
2023/06/02	R248	03/08/2023	13.20	Call	Bond Future	3,425.6000	3.4256	3,519.0400	3.5190	2.728	0	0	0
2023/06/02	R248	03/08/2023	13.20	Put	Bond Future	1,087.1400	1.0871	1,089.3500	1.0894	0.203	0	0	1,100
2023/06/02	R248	02/11/2023	12.50	Call	Bond Future	2,123.9100	2.1239	2,311.2700	2.3113	8.821	0	0	220
2023/06/02	R248	02/11/2023	13.60	Call	Bond Future	5,460.2000	5.4602	5,670.3000	5.6703	3.848	0	0	0
2023/06/02	R248	02/11/2023	13.60	Put	Bond Future	1,739.4600	1.7395	1,857.3900	1.8574	6.780	0	0	220
2023/06/02	R248	02/11/2023	11.47	Call	Bond Future	536.3800	0.5364	597.6200	0.5976	11.417	0	0	0
2023/06/02	R248	02/11/2023	11.48	Call	Bond Future	544.7800	0.5448	606.5800	0.6066	11.344	0	0	0
2023/06/02	R248	02/11/2023	11.49	Put	Bond Future	8,774.2000	8.7742	8,744.4000	8.7444	(0.340)	0	0	0
2023/06/02	R248	02/11/2023			Bond Future	12.8734	71.1242	12.8562	71.2164	(0.133)	0.0000	0.0000	11,069
2023/06/02	R248	02/11/2023	11.80	Call	Bond Future	869.5400	0.8695	958.0900	0.9581	10.184	0	0	220
2023/06/02	R248	02/11/2023	11.80	Put	Bond Future	7,103.8800	7.1039	7,100.2600	7.1003	(0.051)	0	0	0
2023/06/02	R248	02/11/2023	12.50	Put	Bond Future	4,185.9000	4.1859	4,281.0900	4.2811	2.274	0	0	0
2023/06/02	R248	02/11/2023	11.47	Put	Bond Future	8,888.5900	8.8886	8,857.6600	8.8577	(0.348)	0	0	0
2023/06/02	R248	02/11/2023	11.48	Put	Bond Future	8,831.3000	8.8313	8,800.9300	8.8009	(0.344)	0	0	0
2023/06/02	R248	02/11/2023	11.49	Call	Bond Future	553.2800	0.5533	615.6500	0.6156	11.273	0	0	0
2023/06/02	R248	01/02/2024	12.14	Call	Bond Future	1,879.1400	1.8791	2,010.0500	2.0100	6.966	0	0	0
2023/06/02	R248	01/02/2024	12.14	Put	Bond Future	6,642.4400	6.6424	6,667.0500	6.6671	0.370	0	0	0
2023/06/02	R248	01/02/2024	12.15	Call	Bond Future	1,898.2100	1.8982	2,029.6200	2.0296	6.923	0	0	0
2023/06/02	R248	01/02/2024	12.15	Put	Bond Future	6,601.9400	6.6019	6,627.0500	6.6271	0.380	0	0	0
2023/06/02	R248	01/02/2024			Bond Future	12.9877	72.7803	12.9676	72.8866	(0.154)	0.0000	0.0000	0
2023/06/02	R248	01/02/2024	12.16	Call	Bond Future	1,917.4000	1.9174	2,049.2900	2.0493	6.879	0	0	0
2023/06/02	R248	01/02/2024	12.16	Put	Bond Future	6,561.6400	6.5616	6,587.2300	6.5872	0.390	0	0	0
2023/06/02	R248	02/05/2024	11.46	Call	Bond Future	1,077.3600	1.0774	1,189.2200	1.1892	10.383	0	0	0
2023/06/02	R248	02/05/2024	11.47	Call	Bond Future	1,088.1600	1.0882	1,200.6200	1.2006	10.335	0	0	0
2023/06/02	R248	02/05/2024	11.48	Put	Bond Future	10,531.3100	10.5313	10,516.3000	10.5163	(0.143)	0	0	0
2023/06/02	R248	02/05/2024			Bond Future	13.0913	70.0567	13.0668	70.1848	(0.187)	0.0000	0.0000	13,000
2023/06/02	R248	02/05/2024	11.46	Put	Bond Future	10,641.0500	10.6411	10,624.8500	10.6248	(0.152)	0	0	0
2023/06/02	R248	02/05/2024	11.47	Put	Bond Future	10,586.1900	10.5862	10,570.5900	10.5706	(0.147)	0	0	0
2023/06/02	R248	02/05/2024	11.48	Call	Bond Future	1,098.8400	1.0988	1,211.8900	1.2119	10.288	0	0	0
2023/06/02	R248	01/08/2024	12.30	Call	Bond Future	2,411.6800	2.4117	2,592.2000	2.5922	7.485	0	0	0
2023/06/02	R248	01/08/2024	12.30	Put	Bond Future	7,427.2500	7.4273	7,448.1300	7.4481	0.281	0	0	0
2023/06/02	R248	01/08/2024	12.31	Call	Bond Future	2,431.2500	2.4313	2,612.3100	2.6123	7.447	0	0	0
2023/06/02	R248	01/08/2024	12.31	Put	Bond Future	7,388.6400	7.3886	7,410.0600	7.4101	0.290	0	0	0
2023/06/02	R248	01/08/2024			Bond Future	13.2174	71.6232	13.1864	71.7828	(0.235)	0.0000	0.0000	0
2023/06/02	R248	01/08/2024	12.32	Call	Bond Future	2,450.9100	2.4509	2,632.5000	2.6325	7.409	0	0	0
2023/06/02	R248	01/08/2024	12.32	Put	Bond Future	7,350.2000	7.3502	7,372.1500	7.3722	0.299	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
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<b>Total</b>											<b>1436651</b>
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