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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/06/2023 TO 08/06/2023

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
2023/06/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/08	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/08	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/08	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/08	2025	03/08/2023		Bond Future	171.2007	171.2007	171.2773	171.2773	0.045	0.0000	0.0000	6,305
2023/06/08	2025	02/11/2023		Bond Future	175.1145	175.1145	175.1508	175.1508	0.021	0.0000	0.0000	0
2023/06/08	2025	01/02/2024		Bond Future	177.4536	177.4536	177.4576	177.4576	0.002	0.0000	0.0000	0
2023/06/08	2025	02/05/2024		Bond Future	181.7568	181.7568	181.7192	181.7192	(0.021)	0.0000	0.0000	0
2023/06/08	2025	01/08/2024		Bond Future	184.0927	184.0927	184.0520	184.0520	(0.022)	0.0000	0.0000	0
2023/06/08	2029	03/08/2023		Bond Future	124.0478	124.0478	124.5281	124.5281	0.387	0.0000	0.0000	2,275
2023/06/08	2029	02/11/2023		Bond Future	125.5480	125.5480	126.0089	126.0089	0.367	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
2023/06/08	2029	01/02/2024			Bond Future	128.5189	128.5189	128.9669	128.9669	0.349	0.0000	0.0000	0
2023/06/08	2029	02/05/2024			Bond Future	130.2575	130.2575	130.6862	130.6862	0.329	0.0000	0.0000	0
2023/06/08	2029	01/08/2024			Bond Future	133.2607	133.2607	133.6978	133.6978	0.328	0.0000	0.0000	0
2023/06/08	2030	03/08/2023	10.40	Call	Bond Future	415.5000	0.4155	503.0400	0.5030	21.069	0	0	1,012
2023/06/08	2030	03/08/2023	10.65	Call	Bond Future	742.7900	0.7428	895.2100	0.8952	20.520	0	0	350
2023/06/08	2030	03/08/2023	10.65	Put	Bond Future	2,088.3600	2.0884	1,880.0400	1.8800	(9.975)	0	0	0
2023/06/08	2030	03/08/2023	11.34	Call	Bond Future	2,318.6500	2.3187	2,611.8200	2.6118	12.644	0	0	0
2023/06/08	2030	03/08/2023	11.34	Put	Bond Future	803.1500	0.8031	735.5800	0.7356	(8.413)	0	0	0
2023/06/08	2030	03/08/2023	12.89	Call	Bond Future	7,596.7900	7.5968	7,956.5400	7.9565	4.736	0	0	0
2023/06/08	2030	03/08/2023	12.89	Put	Bond Future	72.0800	0.0721	71.0900	0.0711	(1.373)	0	0	350
2023/06/08	2030	03/08/2023	11.35	Call	Bond Future	2,347.5700	2.3476	2,642.0500	2.6420	12.544	0	0	0
2023/06/08	2030	03/08/2023	11.36	Put	Bond Future	779.9500	0.7800	714.8700	0.7149	(8.344)	0	0	0
2023/06/08	2030	03/08/2023			Bond Future	10.9709	86.6462	10.8843	87.0069	(0.790)	0.0000	0.0000	96,972
2023/06/08	2030	03/08/2023	10.40	Put	Bond Future	2,827.5900	2.8276	2,554.3900	2.5544	(9.662)	0	0	0
2023/06/08	2030	03/08/2023	11.35	Put	Bond Future	791.4800	0.7915	725.2200	0.7252	(8.372)	0	0	0
2023/06/08	2030	03/08/2023	11.36	Call	Bond Future	2,376.6100	2.3766	2,672.2700	2.6723	12.440	0	0	0
2023/06/08	2030	03/08/2023	12.59	Call	Bond Future	6,521.3100	6.5213	6,878.0900	6.8781	5.471	0	0	0
2023/06/08	2030	03/08/2023	12.59	Put	Bond Future	116.4800	0.1165	112.5200	0.1125	(3.400)	0	0	1,012
2023/06/08	2030	02/11/2023	12.27	Put	Bond Future	754.2200	0.7542	709.6600	0.7097	(5.908)	0	0	500
2023/06/08	2030	02/11/2023	11.43	Call	Bond Future	3,096.5600	3.0966	3,341.4000	3.3414	7.907	0	0	0
2023/06/08	2030	02/11/2023	11.43	Put	Bond Future	1,618.3800	1.6184	1,515.8000	1.5158	(6.338)	0	0	500
2023/06/08	2030	02/11/2023	10.80	Call	Bond Future	1,736.2800	1.7363	1,904.7400	1.9047	9.702	0	0	0
2023/06/08	2030	02/11/2023	10.80	Put	Bond Future	2,791.2900	2.7913	2,612.3300	2.6123	(6.411)	0	0	0
2023/06/08	2030	02/11/2023	10.81	Call	Bond Future	1,754.3500	1.7544	1,924.0500	1.9241	9.673	0	0	0
2023/06/08	2030	02/11/2023	10.81	Put	Bond Future	2,768.4200	2.7684	2,590.7000	2.5907	(6.420)	0	0	0
2023/06/08	2030	02/11/2023	10.07	Call	Bond Future	783.5300	0.7835	840.6900	0.8407	7.295	0	0	800
2023/06/08	2030	02/11/2023	10.07	Put	Bond Future	4,893.4400	4.8934	4,603.1800	4.6032	(5.932)	0	0	0
2023/06/08	2030	02/11/2023	10.39	Call	Bond Future	1,117.9700	1.1180	1,227.3800	1.2274	9.786	0	0	500
2023/06/08	2030	02/11/2023	9.57	Call	Bond Future	448.1000	0.4481	472.2000	0.4722	5.378	0	0	800
2023/06/08	2030	02/11/2023	9.57	Put	Bond Future	6,727.6000	6.7276	6,404.2800	6.4043	(4.806)	0	0	0
2023/06/08	2030	02/11/2023			Bond Future	11.0596	88.6066	10.9737	88.9541	(0.777)	0.0000	0.0000	312
2023/06/08	2030	02/11/2023	12.27	Call	Bond Future	5,468.1900	5.4682	5,771.0500	5.7711	5.539	0	0	0
2023/06/08	2030	02/11/2023	11.12	Call	Bond Future	2,370.5600	2.3706	2,581.2200	2.5812	8.887	0	0	500
2023/06/08	2030	02/11/2023	11.12	Put	Bond Future	2,127.1900	2.1272	1,990.4300	1.9904	(6.429)	0	0	0
2023/06/08	2030	02/11/2023	11.57	Call	Bond Future	3,455.8900	3.4559	3,714.2000	3.7142	7.474	0	0	0
2023/06/08	2030	02/11/2023	11.57	Put	Bond Future	1,427.3500	1.4274	1,338.2400	1.3382	(6.243)	0	0	800
2023/06/08	2030	02/11/2023	10.82	Call	Bond Future	1,772.3100	1.7723	1,943.7000	1.9437	9.670	0	0	0
2023/06/08	2030	02/11/2023	10.82	Put	Bond Future	2,745.4600	2.7455	2,569.4300	2.5694	(6.412)	0	0	0
2023/06/08	2030	02/11/2023	10.39	Put	Bond Future	3,872.5800	3.8726	3,634.5700	3.6346	(6.146)	0	0	0
2023/06/08	2030	02/11/2023	10.62	Call	Bond Future	1,440.5600	1.4406	1,579.9700	1.5800	9.677	0	0	500
2023/06/08	2030	02/11/2023	10.62	Put	Bond Future	3,236.6900	3.2367	3,028.6800	3.0287	(6.427)	0	0	0
2023/06/08	2030	02/11/2023	9.89	Call	Bond Future	643.8100	0.6438	681.2300	0.6812	5.812	0	0	500
2023/06/08	2030	02/11/2023	9.89	Put	Bond Future	5,527.4000	5.5274	5,217.4000	5.2174	(5.608)	0	0	0
2023/06/08	2030	01/02/2024	11.86	Put	Bond Future	1,654.2200	1.6542	1,528.9000	1.5289	(7.576)	0	0	500
2023/06/08	2030	01/02/2024	12.10	Put	Bond Future	1,403.8800	1.4039	1,293.4300	1.2934	(7.867)	0	0	400
2023/06/08	2030	01/02/2024	11.37	Call	Bond Future	3,205.1600	3.2052	3,386.8600	3.3869	5.669	0	0	0
2023/06/08	2030	01/02/2024	11.37	Put	Bond Future	2,310.3700	2.3104	2,153.2800	2.1533	(6.799)	0	0	0

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2023/06/08	2030	01/02/2024	11.85	Call	Bond Future	0.0000	0.0000	4,601.5400	4.6015	100.000	0	0	0
2023/06/08	2030	01/02/2024	11.85	Put	Bond Future	0.0000	0.0000	1,539.4000	1.5394	100.000	0	0	500
2023/06/08	2030	01/02/2024	10.16	Call	Bond Future	1,150.8200	1.1508	1,242.8700	1.2429	7.999	0	0	200
2023/06/08	2030	01/02/2024	10.16	Put	Bond Future	5,092.4200	5.0924	4,845.6800	4.8457	(4.845)	0	0	0
2023/06/08	2030	01/02/2024	11.00	Call	Bond Future	2,417.2300	2.4172	2,573.0100	2.5730	6.445	0	0	0
2023/06/08	2030	01/02/2024	9.93	Call	Bond Future	940.0500	0.9400	1,019.0000	1.0190	8.398	0	0	1,360
2023/06/08	2030	01/02/2024	9.93	Put	Bond Future	5,839.2300	5.8392	5,579.3900	5.5794	(4.450)	0	0	0
2023/06/08	2030	01/02/2024	10.00	Call	Bond Future	0.0000	0.0000	1,083.4100	1.0834	100.000	0	0	500
2023/06/08	2030	01/02/2024	10.00	Put	Bond Future	0.0000	0.0000	5,351.0300	5.3510	100.000	0	0	0
2023/06/08	2030	01/02/2024	9.57	Put	Bond Future	7,098.1600	7.0982	6,820.5500	6.8205	(3.911)	0	0	0
2023/06/08	2030	01/02/2024	9.89	Put	Bond Future	5,973.7300	5.9737	5,712.0000	5.7120	(4.381)	0	0	0
2023/06/08	2030	01/02/2024			Bond Future	11.1398	86.6770	11.0534	87.0158	(0.776)	0.0000	0.0000	0
2023/06/08	2030	01/02/2024	11.86	Call	Bond Future	4,415.1400	4.4151	4,628.6100	4.6286	4.835	0	0	0
2023/06/08	2030	01/02/2024	12.10	Call	Bond Future	5,060.1800	5.0602	5,288.5200	5.2885	4.512	0	0	0
2023/06/08	2030	01/02/2024	11.75	Call	Bond Future	4,128.9300	4.1289	4,335.1400	4.3351	4.994	0	0	0
2023/06/08	2030	01/02/2024	11.75	Put	Bond Future	1,782.4500	1.7825	1,649.8700	1.6499	(7.438)	0	0	200
2023/06/08	2030	01/02/2024	11.31	Call	Bond Future	3,068.9900	3.0690	3,246.1600	3.2462	5.773	0	0	0
2023/06/08	2030	01/02/2024	11.31	Put	Bond Future	2,406.2800	2.4063	2,244.6600	2.2447	(6.717)	0	0	1,360
2023/06/08	2030	01/02/2024	11.35	Call	Bond Future	3,159.4800	3.1595	3,339.6800	3.3397	5.703	0	0	0
2023/06/08	2030	01/02/2024	11.35	Put	Bond Future	2,341.9600	2.3420	2,183.3700	2.1834	(6.772)	0	0	0
2023/06/08	2030	01/02/2024	11.36	Call	Bond Future	3,182.2800	3.1823	3,363.2300	3.3632	5.686	0	0	0
2023/06/08	2030	01/02/2024	11.36	Put	Bond Future	2,326.1200	2.3261	2,168.2800	2.1683	(6.786)	0	0	0
2023/06/08	2030	01/02/2024	10.39	Call	Bond Future	1,422.3500	1.4224	1,530.4100	1.5304	7.597	0	0	500
2023/06/08	2030	01/02/2024	10.39	Put	Bond Future	4,418.8400	4.4188	4,188.1100	4.1881	(5.222)	0	0	0
2023/06/08	2030	01/02/2024	11.00	Put	Bond Future	2,966.2300	2.9662	2,783.2200	2.7832	(6.170)	0	0	700
2023/06/08	2030	01/02/2024	10.07	Call	Bond Future	1,064.0900	1.0641	1,151.1000	1.1511	8.177	0	0	400
2023/06/08	2030	01/02/2024	10.07	Put	Bond Future	5,378.9000	5.3789	5,127.1200	5.1271	(4.681)	0	0	0
2023/06/08	2030	01/02/2024	9.57	Call	Bond Future	674.6500	0.6747	735.8300	0.7358	9.068	0	0	400
2023/06/08	2030	01/02/2024	9.89	Call	Bond Future	906.7300	0.9067	983.7900	0.9838	8.499	0	0	500
2023/06/08	2030	02/05/2024	11.12	Put	Bond Future	3,095.1400	3.0951	3,006.6600	3.0067	(2.859)	0	0	0
2023/06/08	2030	02/05/2024	12.38	Call	Bond Future	5,733.1600	5.7332	6,040.2600	6.0403	5.357	0	0	0
2023/06/08	2030	02/05/2024	12.38	Put	Bond Future	1,463.1900	1.4632	1,443.8300	1.4438	(1.323)	0	0	1,080
2023/06/08	2030	02/05/2024	10.62	Call	Bond Future	1,856.4700	1.8565	2,037.0900	2.0371	9.729	0	0	500
2023/06/08	2030	02/05/2024	10.62	Put	Bond Future	4,161.9800	4.1620	4,016.1400	4.0161	(3.504)	0	0	0
2023/06/08	2030	02/05/2024	10.82	Call	Bond Future	2,177.3400	2.1773	2,377.2700	2.3773	9.182	0	0	1,080
2023/06/08	2030	02/05/2024	10.82	Put	Bond Future	3,703.4100	3.7034	3,576.8800	3.5769	(3.417)	0	0	0
2023/06/08	2030	02/05/2024	9.81	Call	Bond Future	963.5300	0.9635	1,049.0800	1.0491	8.879	0	0	0
2023/06/08	2030	02/05/2024	9.81	Put	Bond Future	6,514.8200	6.5148	6,273.9100	6.2739	(3.698)	0	0	0
2023/06/08	2030	02/05/2024	9.82	Call	Bond Future	971.8000	0.9718	1,057.9100	1.0579	8.861	0	0	0
2023/06/08	2030	02/05/2024	9.82	Put	Bond Future	6,482.1300	6.4821	6,241.7800	6.2418	(3.708)	0	0	0
2023/06/08	2030	02/05/2024	9.66	Call	Bond Future	845.7200	0.8457	922.9200	0.9229	9.128	0	0	1,000
2023/06/08	2030	02/05/2024	9.66	Put	Bond Future	7,014.1300	7.0141	6,764.8700	6.7649	(3.554)	0	0	0
2023/06/08	2030	02/05/2024			Bond Future	11.2180	88.7608	11.1322	89.0873	(0.766)	0.0000	0.0000	0
2023/06/08	2030	02/05/2024	13.15	Call	Bond Future	7,888.4500	7.8885	8,208.6600	8.2087	4.059	0	0	0
2023/06/08	2030	02/05/2024	13.15	Put	Bond Future	933.6200	0.9336	927.3700	0.9274	(0.669)	0	0	500
2023/06/08	2030	02/05/2024	11.12	Call	Bond Future	2,722.3300	2.7223	2,960.3100	2.9603	8.742	0	0	500
2023/06/08	2030	02/05/2024	11.94	Call	Bond Future	4,581.8500	4.5819	4,873.9000	4.8739	6.374	0	0	0
2023/06/08	2030	02/05/2024	11.94	Put	Bond Future	1,897.1200	1.8971	1,862.7100	1.8627	(1.814)	0	0	1,000

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2023/06/08	2030	02/05/2024	10.16	Call	Bond Future	1,288.8500	1.2888	1,394.7100	1.3947	8.214	0	0	1,000
2023/06/08	2030	02/05/2024	10.16	Put	Bond Future	5,419.8800	5.4199	5,199.2800	5.1993	(4.070)	0	0	0
2023/06/08	2030	02/05/2024	9.83	Call	Bond Future	980.1300	0.9801	1,066.7900	1.0668	8.842	0	0	0
2023/06/08	2030	02/05/2024	9.83	Put	Bond Future	6,449.5200	6.4495	6,209.7200	6.2097	(3.718)	0	0	0
2023/06/08	2030	01/08/2024	10.37	Call	Bond Future	1,634.4500	1.6344	1,779.9400	1.7799	8.901	0	0	0
2023/06/08	2030	01/08/2024	10.37	Put	Bond Future	5,255.4200	5.2554	5,067.5700	5.0676	(3.574)	0	0	0
2023/06/08	2030	01/08/2024	10.38	Call	Bond Future	1,645.9200	1.6459	1,794.1400	1.7941	9.005	0	0	0
2023/06/08	2030	01/08/2024	10.38	Put	Bond Future	5,228.4000	5.2284	5,043.2800	5.0433	(3.541)	0	0	0
2023/06/08	2030	01/08/2024			Bond Future	11.3345	86.7798	11.2436	87.1131	(0.802)	0.0000	0.0000	0
2023/06/08	2030	01/08/2024	10.39	Call	Bond Future	1,657.4400	1.6574	1,808.0500	1.8081	9.087	0	0	0
2023/06/08	2030	01/08/2024	10.39	Put	Bond Future	5,201.4400	5.2014	5,018.7100	5.0187	(3.513)	0	0	0
2023/06/08	2032	03/08/2023	9.60	Call	Bond Future	1.9600	0.0020	1.6300	0.0016	(16.837)	0	0	1,500
2023/06/08	2032	03/08/2023	9.60	Put	Bond Future	9,951.3000	9.9513	9,515.7900	9.5158	(4.376)	0	0	0
2023/06/08	2032	03/08/2023	10.30	Call	Bond Future	45.8100	0.0458	47.6400	0.0476	3.995	0	0	7,500
2023/06/08	2032	03/08/2023	10.30	Put	Bond Future	6,254.2500	6.2542	5,820.9000	5.8209	(6.929)	0	0	0
2023/06/08	2032	03/08/2023	12.04	Call	Bond Future	3,029.4300	3.0294	3,404.2400	3.4042	12.372	0	0	3,000
2023/06/08	2032	03/08/2023	12.04	Put	Bond Future	762.7600	0.7628	702.3900	0.7024	(7.915)	0	0	3,000
2023/06/08	2032	03/08/2023	11.77	Call	Bond Future	2,151.2800	2.1513	2,487.7700	2.4878	15.641	0	0	0
2023/06/08	2032	03/08/2023	11.77	Put	Bond Future	1,127.3700	1.1274	1,028.6800	1.0287	(8.754)	0	0	0
2023/06/08	2032	03/08/2023	11.90	Call	Bond Future	2,560.8600	2.5609	2,917.7600	2.9178	13.937	0	0	5,000
2023/06/08	2032	03/08/2023	11.90	Put	Bond Future	935.4100	0.9354	857.1300	0.8571	(8.369)	0	0	0
2023/06/08	2032	03/08/2023	11.55	Call	Bond Future	1,526.7500	1.5268	1,818.5100	1.8185	19.110	0	0	0
2023/06/08	2032	03/08/2023	11.55	Put	Bond Future	1,534.4100	1.5344	1,390.9900	1.3910	(9.347)	0	0	7,500
2023/06/08	2032	03/08/2023			Bond Future	11.5516	85.1506	11.4599	85.5858	(0.794)	0.0000	0.0000	116,224
2023/06/08	2032	03/08/2023	11.45	Call	Bond Future	1,276.2200	1.2762	1,543.4900	1.5435	20.942	0	0	0
2023/06/08	2032	03/08/2023	11.45	Put	Bond Future	1,758.5000	1.7585	1,590.5900	1.5906	(9.548)	0	0	7,500
2023/06/08	2032	03/08/2023	12.00	Call	Bond Future	2,893.0000	2.8930	3,263.4300	3.2634	12.804	0	0	5,000
2023/06/08	2032	03/08/2023	12.00	Put	Bond Future	808.8400	0.8088	744.0900	0.7441	(8.005)	0	0	0
2023/06/08	2032	03/08/2023	11.76	Call	Bond Future	2,120.8400	2.1208	2,455.7700	2.4558	15.792	0	0	0
2023/06/08	2032	03/08/2023	11.76	Put	Bond Future	1,143.4500	1.1434	1,043.2000	1.0432	(8.767)	0	0	0
2023/06/08	2032	03/08/2023	11.50	Call	Bond Future	1,398.6500	1.3987	1,678.7300	1.6787	20.025	0	0	11,000
2023/06/08	2032	03/08/2023	11.50	Put	Bond Future	1,643.1700	1.6432	1,488.0700	1.4881	(9.439)	0	0	11,000
2023/06/08	2032	03/08/2023	11.75	Call	Bond Future	2,090.7200	2.0907	2,423.8100	2.4238	15.932	0	0	0
2023/06/08	2032	03/08/2023	11.75	Put	Bond Future	1,159.8800	1.1599	1,057.7900	1.0578	(8.802)	0	0	0
2023/06/08	2032	02/11/2023	11.24	Call	Bond Future	1,761.0500	1.7610	1,918.6600	1.9187	8.950	0	0	0
2023/06/08	2032	02/11/2023	11.24	Put	Bond Future	3,705.5300	3.7055	3,438.7500	3.4388	(7.200)	0	0	0
2023/06/08	2032	02/11/2023	11.90	Call	Bond Future	3,309.8900	3.3099	3,544.9400	3.5449	7.101	0	0	0
2023/06/08	2032	02/11/2023	11.90	Put	Bond Future	2,182.7900	2.1828	1,993.4500	1.9934	(8.674)	0	0	0
2023/06/08	2032	02/11/2023	11.09	Put	Bond Future	4,157.5400	4.1575	3,874.4800	3.8745	(6.808)	0	0	0
2023/06/08	2032	02/11/2023	10.59	Call	Bond Future	818.9000	0.8189	910.8700	0.9109	11.231	0	0	500
2023/06/08	2032	02/11/2023	10.59	Put	Bond Future	5,939.4200	5.9394	5,607.0000	5.6070	(5.597)	0	0	0
2023/06/08	2032	02/11/2023			Bond Future	11.6540	82.9128	11.5626	83.3372	(0.785)	0.0000	0.0000	65,300
2023/06/08	2032	02/11/2023	12.26	Call	Bond Future	4,355.9500	4.3560	4,626.5900	4.6266	6.213	0	0	0
2023/06/08	2032	02/11/2023	12.26	Put	Bond Future	1,615.5900	1.6156	1,461.8400	1.4618	(9.517)	0	0	500
2023/06/08	2032	02/11/2023	11.09	Call	Bond Future	1,493.7300	1.4937	1,635.0600	1.6351	9.462	0	0	500
2023/06/08	2032	02/11/2023	11.22	Call	Bond Future	1,723.6800	1.7237	1,879.3400	1.8793	9.031	0	0	0
2023/06/08	2032	02/11/2023	11.22	Put	Bond Future	3,763.6100	3.7636	3,494.8800	3.4949	(7.140)	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
2023/06/08	2032	02/11/2023	11.23	Call	Bond Future	1,742.3100	1.7423	1,898.9400	1.8989	8.990	0	0	0
2023/06/08	2032	02/11/2023	11.23	Put	Bond Future	3,734.5000	3.7345	3,466.7400	3.4667	(7.170)	0	0	0
2023/06/08	2032	01/02/2024	12.50	Call	Bond Future	5,257.4800	5.2575	5,587.2700	5.5873	6.273	0	0	0
2023/06/08	2032	01/02/2024	12.73	Call	Bond Future	5,960.4500	5.9604	6,303.5100	6.3035	5.756	0	0	0
2023/06/08	2032	01/02/2024	12.73	Put	Bond Future	1,668.1300	1.6681	1,592.5900	1.5926	(4.528)	0	0	500
2023/06/08	2032	01/02/2024	11.83	Call	Bond Future	3,406.1600	3.4062	3,674.8700	3.6749	7.889	0	0	0
2023/06/08	2032	01/02/2024	11.83	Put	Bond Future	3,034.1900	3.0342	2,884.3000	2.8843	(4.940)	0	0	0
2023/06/08	2032	01/02/2024	11.84	Call	Bond Future	3,431.3900	3.4314	3,700.9900	3.7010	7.857	0	0	0
2023/06/08	2032	01/02/2024	11.84	Put	Bond Future	3,014.4500	3.0144	2,865.4500	2.8655	(4.943)	0	0	0
2023/06/08	2032	01/02/2024	10.78	Call	Bond Future	1,412.5200	1.4125	1,513.0400	1.5130	7.116	0	0	200
2023/06/08	2032	01/02/2024	11.09	Call	Bond Future	1,856.7800	1.8568	2,025.7500	2.0257	9.100	0	0	500
2023/06/08	2032	01/02/2024	11.09	Put	Bond Future	4,904.5800	4.9046	4,654.9500	4.6550	(5.090)	0	0	0
2023/06/08	2032	01/02/2024	11.75	Call	Bond Future	3,209.1700	3.2092	3,467.9500	3.4680	8.064	0	0	0
2023/06/08	2032	01/02/2024	11.75	Put	Bond Future	3,198.1300	3.1981	3,038.3100	3.0383	(4.997)	0	0	200
2023/06/08	2032	01/02/2024	10.01	Call	Bond Future	676.2300	0.6762	724.9600	0.7250	7.206	0	0	1,200
2023/06/08	2032	01/02/2024	10.01	Put	Bond Future	9,057.4900	9.0575	8,687.6200	8.6876	(4.084)	0	0	0
2023/06/08	2032	01/02/2024	10.59	Call	Bond Future	1,190.9300	1.1909	1,272.4900	1.2725	6.848	0	0	500
2023/06/08	2032	01/02/2024			Bond Future	11.7476	84.8565	11.6554	85.2751	(0.785)	0.0000	0.0000	0
2023/06/08	2032	01/02/2024	12.50	Put	Bond Future	1,943.0300	1.9430	1,854.2200	1.8542	(4.571)	0	0	200
2023/06/08	2032	01/02/2024	12.62	Call	Bond Future	5,620.9900	5.6210	5,957.9400	5.9579	5.994	0	0	0
2023/06/08	2032	01/02/2024	12.62	Put	Bond Future	1,794.3300	1.7943	1,712.6800	1.7127	(4.550)	0	0	1,200
2023/06/08	2032	01/02/2024	11.85	Call	Bond Future	3,456.4400	3.4564	3,727.4500	3.7275	7.841	0	0	0
2023/06/08	2032	01/02/2024	11.85	Put	Bond Future	2,994.5600	2.9946	2,846.9700	2.8470	(4.929)	0	0	0
2023/06/08	2032	01/02/2024	10.78	Put	Bond Future	5,948.4400	5.9484	5,630.3600	5.6304	(5.347)	0	0	0
2023/06/08	2032	01/02/2024	10.59	Put	Bond Future	6,655.6800	6.6557	6,318.6400	6.3186	(5.064)	0	0	0
2023/06/08	2032	01/02/2024	10.76	Call	Bond Future	1,387.9600	1.3880	1,483.2900	1.4833	6.868	0	0	1,200
2023/06/08	2032	01/02/2024	10.76	Put	Bond Future	6,021.0400	6.0210	5,697.7700	5.6978	(5.369)	0	0	0
2023/06/08	2032	02/05/2024	12.90	Call	Bond Future	6,338.0900	6.3381	6,648.0500	6.6480	4.890	0	0	0
2023/06/08	2032	02/05/2024	13.18	Call	Bond Future	7,201.4600	7.2015	7,525.0500	7.5250	4.493	0	0	0
2023/06/08	2032	02/05/2024	13.18	Put	Bond Future	1,526.3500	1.5263	1,440.9400	1.4409	(5.596)	0	0	500
2023/06/08	2032	02/05/2024	10.86	Call	Bond Future	1,566.8000	1.5668	1,657.3700	1.6574	5.781	0	0	1,000
2023/06/08	2032	02/05/2024	10.86	Put	Bond Future	6,043.0200	6.0430	5,724.5900	5.7246	(5.269)	0	0	0
2023/06/08	2032	02/05/2024	10.56	Call	Bond Future	1,216.4700	1.2165	1,268.1900	1.2682	4.252	0	0	0
2023/06/08	2032	02/05/2024	10.56	Put	Bond Future	7,131.0800	7.1311	6,773.8000	6.7738	(5.010)	0	0	0
2023/06/08	2032	02/05/2024	10.65	Call	Bond Future	1,314.7800	1.3148	1,371.4800	1.3715	4.313	0	0	1,550
2023/06/08	2032	02/05/2024	10.65	Put	Bond Future	6,794.6400	6.7946	6,442.3400	6.4423	(5.185)	0	0	0
2023/06/08	2032	02/05/2024	10.36	Call	Bond Future	1,018.1800	1.0182	1,059.8800	1.0599	4.096	0	0	1,000
2023/06/08	2032	02/05/2024	10.36	Put	Bond Future	7,908.9300	7.9089	7,541.6300	7.5416	(4.644)	0	0	0
2023/06/08	2032	02/05/2024			Bond Future	11.8366	82.7310	11.7446	83.1400	(0.778)	0.0000	0.0000	0
2023/06/08	2032	02/05/2024	12.90	Put	Bond Future	1,802.2700	1.8023	1,703.2300	1.7032	(5.495)	0	0	1,000
2023/06/08	2032	02/05/2024	13.35	Call	Bond Future	7,736.7500	7.7367	8,067.5200	8.0675	4.275	0	0	0
2023/06/08	2032	02/05/2024	13.35	Put	Bond Future	1,380.7000	1.3807	1,302.4700	1.3025	(5.666)	0	0	1,550
2023/06/08	2032	02/05/2024	11.09	Call	Bond Future	1,899.1400	1.8991	2,035.0800	2.0351	7.158	0	0	500
2023/06/08	2032	02/05/2024	11.09	Put	Bond Future	5,293.1700	5.2932	5,020.1100	5.0201	(5.159)	0	0	0
2023/06/08	2032	02/05/2024	11.35	Call	Bond Future	2,359.8600	2.3599	2,525.0400	2.5250	7.000	0	0	1,550
2023/06/08	2032	02/05/2024	11.35	Put	Bond Future	4,551.6300	4.5516	4,307.8100	4.3078	(5.357)	0	0	0
2023/06/08	2032	02/05/2024	10.59	Call	Bond Future	1,248.6000	1.2486	1,301.9500	1.3019	4.273	0	0	500
2023/06/08	2032	02/05/2024	10.59	Put	Bond Future	7,017.9800	7.0180	6,662.3300	6.6623	(5.068)	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
2023/06/08	2032	02/05/2024	10.54	Call	Bond Future	1,195.3100	1.1953	1,246.2200	1.2462	4.259	0	0	0
2023/06/08	2032	02/05/2024	10.54	Put	Bond Future	7,206.9100	7.2069	6,848.8200	6.8488	(4.969)	0	0	0
2023/06/08	2032	02/05/2024	10.55	Call	Bond Future	1,205.9800	1.2060	1,257.1700	1.2572	4.245	0	0	0
2023/06/08	2032	02/05/2024	10.55	Put	Bond Future	7,169.0600	7.1691	6,811.2500	6.8113	(4.991)	0	0	0
2023/06/08	2032	01/08/2024	11.15	Call	Bond Future	2,095.2500	2.0953	2,194.2600	2.1943	4.725	0	0	0
2023/06/08	2032	01/08/2024	11.15	Put	Bond Future	5,671.7400	5.6717	5,352.6400	5.3526	(5.626)	0	0	0
2023/06/08	2032	01/08/2024			Bond Future	11.9552	84.6165	11.8587	85.0346	(0.807)	0.0000	0.0000	0
2023/06/08	2032	01/08/2024	11.13	Call	Bond Future	2,066.5500	2.0666	2,160.0200	2.1600	4.523	0	0	0
2023/06/08	2032	01/08/2024	11.13	Put	Bond Future	5,734.4300	5.7344	5,409.7900	5.4098	(5.661)	0	0	0
2023/06/08	2032	01/08/2024	11.14	Call	Bond Future	2,080.6900	2.0807	2,176.9300	2.1769	4.625	0	0	0
2023/06/08	2032	01/08/2024	11.14	Put	Bond Future	5,702.8600	5.7029	5,380.9900	5.3810	(5.644)	0	0	0
2023/06/08	2033	03/08/2023			Bond Future	117.0842	117.0842	117.1303	117.1303	0.039	0.0000	0.0000	7,227
2023/06/08	2033	02/11/2023			Bond Future	118.3327	118.3327	118.3513	118.3513	0.016	0.0000	0.0000	0
2023/06/08	2033	01/02/2024			Bond Future	121.1329	121.1329	121.1295	121.1295	(0.003)	0.0000	0.0000	0
2023/06/08	2033	02/05/2024			Bond Future	122.5967	122.5967	122.5651	122.5651	(0.026)	0.0000	0.0000	0
2023/06/08	2033	01/08/2024			Bond Future	125.4233	125.4233	125.3896	125.3896	(0.027)	0.0000	0.0000	0
2023/06/08	2037	03/08/2023	12.12	Call	Bond Future	1,237.6400	1.2376	1,451.9400	1.4519	17.315	0	0	0
2023/06/08	2037	03/08/2023	12.12	Put	Bond Future	2,322.9700	2.3230	2,213.8400	2.2138	(4.698)	0	0	0
2023/06/08	2037	03/08/2023	12.13	Call	Bond Future	1,260.6000	1.2606	1,476.6100	1.4766	17.135	0	0	0
2023/06/08	2037	03/08/2023	12.13	Put	Bond Future	2,292.1600	2.2922	2,184.7400	2.1847	(4.686)	0	0	0
2023/06/08	2037	03/08/2023			Bond Future	12.3239	75.3417	12.2627	75.6651	(0.497)	0.0000	0.0000	133,342
2023/06/08	2037	03/08/2023	10.30	Call	Bond Future	4.4900	0.0045	6.6600	0.0067	48.330	0	0	1,800
2023/06/08	2037	03/08/2023	10.30	Put	Bond Future	11,881.1500	11.8812	11,559.8900	11.5599	(2.704)	0	0	0
2023/06/08	2037	03/08/2023	11.00	Call	Bond Future	68.1500	0.0682	89.9800	0.0900	32.032	0	0	1,800
2023/06/08	2037	03/08/2023	11.00	Put	Bond Future	7,546.4000	7.5464	7,244.8000	7.2448	(3.997)	0	0	0
2023/06/08	2037	03/08/2023	12.14	Call	Bond Future	1,283.7900	1.2838	1,501.6200	1.5016	16.968	0	0	0
2023/06/08	2037	03/08/2023	12.14	Put	Bond Future	2,261.6400	2.2616	2,156.0400	2.1560	(4.669)	0	0	0
2023/06/08	2037	02/11/2023	12.52	Call	Bond Future	3,119.6700	3.1197	3,385.4200	3.3854	8.519	0	0	750
2023/06/08	2037	02/11/2023	12.52	Put	Bond Future	2,658.2500	2.6582	2,611.9000	2.6119	(1.744)	0	0	0
2023/06/08	2037	02/11/2023	13.89	Call	Bond Future	7,849.0400	7.8490	8,167.5100	8.1675	4.057	0	0	0
2023/06/08	2037	02/11/2023	13.89	Put	Bond Future	813.9800	0.8140	820.3500	0.8203	0.783	0	0	750
2023/06/08	2037	02/11/2023	11.56	Put	Bond Future	5,773.2000	5.7732	5,575.3900	5.5754	(3.426)	0	0	0
2023/06/08	2037	02/11/2023	11.57	Call	Bond Future	1,062.6900	1.0627	1,179.7600	1.1798	11.016	0	0	0
2023/06/08	2037	02/11/2023	11.55	Put	Bond Future	5,816.6000	5.8166	5,616.2000	5.6162	(3.445)	0	0	0
2023/06/08	2037	02/11/2023			Bond Future	12.4306	77.0465	12.3706	77.3586	(0.483)	0.0000	0.0000	0
2023/06/08	2037	02/11/2023	11.56	Call	Bond Future	1,049.2000	1.0492	1,163.4900	1.1635	10.893	0	0	0
2023/06/08	2037	02/11/2023	11.57	Put	Bond Future	5,729.9800	5.7300	5,534.9500	5.5350	(3.404)	0	0	0
2023/06/08	2037	02/11/2023	12.02	Call	Bond Future	1,856.6900	1.8567	2,055.5300	2.0555	10.709	0	0	750
2023/06/08	2037	02/11/2023	12.02	Put	Bond Future	4,031.9700	4.0320	3,918.7100	3.9187	(2.809)	0	0	0
2023/06/08	2037	02/11/2023	11.55	Call	Bond Future	1,035.8300	1.0358	1,147.5300	1.1475	10.784	0	0	0
2023/06/08	2037	01/02/2024	12.93	Call	Bond Future	4,788.9900	4.7890	5,067.9500	5.0680	5.825	0	0	0
2023/06/08	2037	01/02/2024	12.93	Put	Bond Future	2,802.6300	2.8026	2,776.7400	2.7767	(0.924)	0	0	2,500
2023/06/08	2037	01/02/2024	13.93	Put	Bond Future	1,461.3200	1.4613	1,463.8100	1.4638	0.170	0	0	2,500
2023/06/08	2037	01/02/2024	12.33	Call	Bond Future	3,100.5600	3.1006	3,333.8500	3.3338	7.524	0	0	0
2023/06/08	2037	01/02/2024	12.33	Put	Bond Future	4,148.7300	4.1487	4,077.1700	4.0772	(1.725)	0	0	0
2023/06/08	2037	01/02/2024	12.09	Put	Bond Future	4,849.2600	4.8493	4,746.6000	4.7466	(2.117)	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
2023/06/08	2037	01/02/2024			Bond Future	12.5332	74.5956	12.4737	74.9005	(0.475)	0.0000	0.0000	0
2023/06/08	2037	01/02/2024	13.93	Call	Bond Future	8,117.3200	8.1173	8,424.6600	8.4247	3.786	0	0	0
2023/06/08	2037	01/02/2024	12.31	Call	Bond Future	3,050.1500	3.0501	3,281.7500	3.2818	7.593	0	0	0
2023/06/08	2037	01/02/2024	12.31	Put	Bond Future	4,202.6700	4.2027	4,129.4200	4.1294	(1.743)	0	0	0
2023/06/08	2037	01/02/2024	12.32	Call	Bond Future	3,075.3000	3.0753	3,307.8700	3.3079	7.563	0	0	0
2023/06/08	2037	01/02/2024	12.32	Put	Bond Future	4,175.6200	4.1756	4,103.3400	4.1033	(1.731)	0	0	0
2023/06/08	2037	01/02/2024	12.09	Call	Bond Future	2,534.8000	2.5348	2,736.9900	2.7370	7.977	0	0	2,500
2023/06/08	2037	02/05/2024	11.44	Call	Bond Future	1,555.2800	1.5553	1,591.4400	1.5914	2.325	0	0	0
2023/06/08	2037	02/05/2024	11.44	Put	Bond Future	7,935.6000	7.9356	7,677.2100	7.6772	(3.256)	0	0	0
2023/06/08	2037	02/05/2024	11.45	Call	Bond Future	1,568.7000	1.5687	1,605.2600	1.6053	2.331	0	0	0
2023/06/08	2037	02/05/2024	11.43	Put	Bond Future	7,979.0100	7.9790	7,720.2200	7.7202	(3.243)	0	0	0
2023/06/08	2037	02/05/2024			Bond Future	12.6337	76.3892	12.5753	76.6838	(0.462)	0.0000	0.0000	0
2023/06/08	2037	02/05/2024	11.45	Put	Bond Future	7,892.3200	7.8923	7,634.3300	7.6343	(3.269)	0	0	0
2023/06/08	2037	02/05/2024	11.43	Call	Bond Future	1,541.9400	1.5419	1,577.7000	1.5777	2.319	0	0	0
2023/06/08	2037	01/08/2024	12.10	Call	Bond Future	2,754.0400	2.7540	2,830.1100	2.8301	2.762	0	0	0
2023/06/08	2037	01/08/2024	12.10	Put	Bond Future	6,126.0000	6.1260	5,901.1600	5.9012	(3.670)	0	0	0
2023/06/08	2037	01/08/2024	12.09	Call	Bond Future	2,733.8400	2.7338	2,809.3700	2.8094	2.763	0	0	0
2023/06/08	2037	01/08/2024	12.09	Put	Bond Future	6,158.5700	6.1586	5,933.1900	5.9332	(3.660)	0	0	0
2023/06/08	2037	01/08/2024			Bond Future	12.7603	73.8747	12.6996	74.1756	(0.476)	0.0000	0.0000	0
2023/06/08	2037	01/08/2024	12.11	Call	Bond Future	2,774.3300	2.7743	2,850.9300	2.8509	2.761	0	0	0
2023/06/08	2037	01/08/2024	12.11	Put	Bond Future	6,093.5700	6.0936	5,869.2600	5.8693	(3.681)	0	0	0
2023/06/08	2038	03/08/2023			Bond Future	126.8295	126.8295	127.3327	127.3327	0.397	0.0000	0.0000	3,022
2023/06/08	2038	02/11/2023			Bond Future	129.7292	129.7292	130.2124	130.2124	0.372	0.0000	0.0000	1,706
2023/06/08	2038	01/02/2024			Bond Future	130.7688	130.7688	131.2389	131.2389	0.359	0.0000	0.0000	0
2023/06/08	2038	02/05/2024			Bond Future	133.9401	133.9401	134.3908	134.3908	0.336	0.0000	0.0000	0
2023/06/08	2038	01/08/2024			Bond Future	134.9406	134.9406	135.4001	135.4001	0.341	0.0000	0.0000	21
2023/06/08	2040	03/08/2023	12.23	Call	Bond Future	1,208.6900	1.2087	1,381.9200	1.3819	14.332	0	0	0
2023/06/08	2040	03/08/2023	12.23	Put	Bond Future	2,588.2600	2.5883	2,533.1700	2.5332	(2.128)	0	0	0
2023/06/08	2040	03/08/2023			Bond Future	12.4735	76.1349	12.4327	76.3632	(0.327)	0.0000	0.0000	133,292
2023/06/08	2040	03/08/2023	12.21	Call	Bond Future	1,163.8300	1.1638	1,333.4400	1.3334	14.573	0	0	0
2023/06/08	2040	03/08/2023	12.21	Put	Bond Future	2,658.4600	2.6585	2,599.7500	2.5998	(2.208)	0	0	0
2023/06/08	2040	03/08/2023	12.22	Call	Bond Future	1,186.0800	1.1861	1,357.6200	1.3576	14.463	0	0	0
2023/06/08	2040	03/08/2023	12.22	Put	Bond Future	2,623.1500	2.6231	2,566.3700	2.5664	(2.165)	0	0	0
2023/06/08	2040	02/11/2023	12.60	Call	Bond Future	3,163.0300	3.1630	3,384.2500	3.3843	6.994	0	0	128
2023/06/08	2040	02/11/2023	12.60	Put	Bond Future	3,052.9600	3.0530	3,059.4600	3.0595	0.213	0	0	0
2023/06/08	2040	02/11/2023	13.64	Call	Bond Future	6,775.0900	6.7751	7,022.5800	7.0226	3.653	0	0	0
2023/06/08	2040	02/11/2023	13.64	Put	Bond Future	1,279.7800	1.2798	1,312.5500	1.3125	2.561	0	0	128
2023/06/08	2040	02/11/2023	11.58	Call	Bond Future	946.5900	0.9466	1,033.8000	1.0338	9.213	0	0	0
2023/06/08	2040	02/11/2023	11.58	Put	Bond Future	6,783.0700	6.7831	6,655.5600	6.6556	(1.880)	0	0	0
2023/06/08	2040	02/11/2023	11.59	Call	Bond Future	959.3800	0.9594	1,049.0400	1.0490	9.346	0	0	0
2023/06/08	2040	02/11/2023	11.60	Put	Bond Future	6,685.2300	6.6852	6,562.6500	6.5626	(1.834)	0	0	0
2023/06/08	2040	02/11/2023			Bond Future	12.5800	77.8576	12.5411	78.0723	(0.309)	0.0000	0.0000	0
2023/06/08	2040	02/11/2023	11.80	Call	Bond Future	1,267.2600	1.2673	1,403.6400	1.4036	10.762	0	0	128
2023/06/08	2040	02/11/2023	11.80	Put	Bond Future	5,760.6100	5.7606	5,682.2700	5.6823	(1.360)	0	0	0
2023/06/08	2040	02/11/2023	11.59	Put	Bond Future	6,734.0500	6.7340	6,608.9900	6.6090	(1.857)	0	0	0
2023/06/08	2040	02/11/2023	11.60	Call	Bond Future	972.2900	0.9723	1,064.4300	1.0644	9.477	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
2023/06/08	2040	01/02/2024	12.33	Call	Bond Future	2,968.9000	2.9689	3,079.6500	3.0796	3.730	0	0	0
2023/06/08	2040	01/02/2024	12.33	Put	Bond Future	4,919.8900	4.9199	4,825.5800	4.8256	(1.917)	0	0	0
2023/06/08	2040	01/02/2024	12.34	Call	Bond Future	2,994.1700	2.9942	3,105.4100	3.1054	3.715	0	0	0
2023/06/08	2040	01/02/2024	12.34	Put	Bond Future	4,888.7300	4.8887	4,794.9100	4.7949	(1.919)	0	0	0
2023/06/08	2040	01/02/2024			Bond Future	12.6826	75.1755	12.6448	75.3805	(0.297)	0.0000	0.0000	28
2023/06/08	2040	01/02/2024	12.35	Call	Bond Future	3,019.7900	3.0198	3,131.5100	3.1315	3.700	0	0	0
2023/06/08	2040	01/02/2024	12.35	Put	Bond Future	4,857.9800	4.8580	4,764.6400	4.7646	(1.921)	0	0	0
2023/06/08	2040	02/05/2024	11.60	Call	Bond Future	1,727.5000	1.7275	1,721.0800	1.7211	(0.372)	0	0	0
2023/06/08	2040	02/05/2024	11.61	Call	Bond Future	1,742.1800	1.7422	1,735.9300	1.7359	(0.359)	0	0	0
2023/06/08	2040	02/05/2024	11.62	Put	Bond Future	8,406.6200	8.4066	8,208.3800	8.2084	(2.358)	0	0	0
2023/06/08	2040	02/05/2024			Bond Future	12.7828	76.9831	12.7469	77.1753	(0.280)	0.0000	0.0000	0
2023/06/08	2040	02/05/2024	11.60	Put	Bond Future	8,499.4800	8.4995	8,300.8900	8.3009	(2.336)	0	0	0
2023/06/08	2040	02/05/2024	11.61	Put	Bond Future	8,452.9700	8.4530	8,254.5500	8.2546	(2.347)	0	0	0
2023/06/08	2040	02/05/2024	11.62	Call	Bond Future	1,756.9400	1.7569	1,750.8700	1.7509	(0.345)	0	0	0
2023/06/08	2040	01/08/2024	12.34	Call	Bond Future	3,256.3600	3.2564	3,207.5000	3.2075	(1.500)	0	0	0
2023/06/08	2040	01/08/2024	12.34	Put	Bond Future	6,339.5400	6.3395	6,094.4600	6.0945	(3.866)	0	0	0
2023/06/08	2040	01/08/2024			Bond Future	12.9080	74.2315	12.8707	74.4277	(0.289)	0.0000	0.0000	0
2023/06/08	2040	01/08/2024	12.32	Call	Bond Future	3,211.1100	3.2111	3,162.0500	3.1620	(1.528)	0	0	0
2023/06/08	2040	01/08/2024	12.32	Put	Bond Future	6,406.4800	6.4065	6,161.2000	6.1612	(3.829)	0	0	0
2023/06/08	2040	01/08/2024	12.33	Call	Bond Future	3,233.6900	3.2337	3,184.5800	3.1846	(1.519)	0	0	0
2023/06/08	2040	01/08/2024	12.33	Put	Bond Future	6,372.9300	6.3729	6,127.6000	6.1276	(3.850)	0	0	0
2023/06/08	2044	03/08/2023	12.00	Call	Bond Future	730.3400	0.7303	862.6600	0.8627	18.118	0	0	0
2023/06/08	2044	03/08/2023	12.00	Put	Bond Future	3,605.0500	3.6050	3,507.5400	3.5075	(2.705)	0	0	4,754
2023/06/08	2044	03/08/2023	12.15	Call	Bond Future	1,006.8900	1.0069	1,167.7200	1.1677	15.973	0	0	0
2023/06/08	2044	03/08/2023	12.15	Put	Bond Future	2,990.6300	2.9906	2,921.6300	2.9216	(2.307)	0	0	0
2023/06/08	2044	03/08/2023	12.16	Call	Bond Future	1,027.3000	1.0273	1,190.1100	1.1901	15.848	0	0	0
2023/06/08	2044	03/08/2023	12.16	Put	Bond Future	2,952.2700	2.9523	2,885.2500	2.8852	(2.270)	0	0	0
2023/06/08	2044	03/08/2023			Bond Future	12.4951	72.7173	12.4543	72.9471	(0.326)	0.0000	0.0000	84,728
2023/06/08	2044	03/08/2023	11.75	Call	Bond Future	391.3400	0.3913	485.6400	0.4856	24.097	0	0	4,553
2023/06/08	2044	03/08/2023	11.75	Put	Bond Future	4,791.1600	4.7912	4,655.6300	4.6556	(2.829)	0	0	3,076
2023/06/08	2044	03/08/2023	12.17	Call	Bond Future	1,048.0700	1.0481	1,212.6400	1.2126	15.702	0	0	0
2023/06/08	2044	03/08/2023	12.17	Put	Bond Future	2,914.3500	2.9144	2,849.0900	2.8491	(2.239)	0	0	0
2023/06/08	2044	03/08/2023	12.50	Call	Bond Future	1,885.2900	1.8853	2,098.4700	2.0985	11.308	0	0	0
2023/06/08	2044	03/08/2023	12.50	Put	Bond Future	1,857.6000	1.8576	1,840.9500	1.8409	(0.896)	0	0	9,106
2023/06/08	2044	02/11/2023	11.57	Call	Bond Future	923.3300	0.9233	1,013.6000	1.0136	9.777	0	0	0
2023/06/08	2044	02/11/2023	11.57	Put	Bond Future	7,014.7700	7.0148	6,888.0100	6.8880	(1.807)	0	0	0
2023/06/08	2044	02/11/2023			Bond Future	12.5967	74.3627	12.5576	74.5798	(0.310)	0.0000	0.0000	0
2023/06/08	2044	02/11/2023	11.55	Call	Bond Future	898.3600	0.8984	983.6200	0.9836	9.491	0	0	0
2023/06/08	2044	02/11/2023	11.55	Put	Bond Future	7,116.8900	7.1169	6,985.1200	6.9851	(1.852)	0	0	0
2023/06/08	2044	02/11/2023	11.56	Call	Bond Future	910.7800	0.9108	998.5400	0.9985	9.636	0	0	0
2023/06/08	2044	02/11/2023	11.56	Put	Bond Future	7,065.7200	7.0657	6,936.4500	6.9364	(1.830)	0	0	0
2023/06/08	2044	01/02/2024	12.29	Call	Bond Future	2,881.0000	2.8810	3,001.0900	3.0011	4.168	0	0	0
2023/06/08	2044	01/02/2024	12.29	Put	Bond Future	5,149.9500	5.1500	5,061.9200	5.0619	(1.709)	0	0	0
2023/06/08	2044	01/02/2024			Bond Future	12.6944	71.7238	12.6564	71.9320	(0.299)	0.0000	0.0000	0
2023/06/08	2044	01/02/2024	12.27	Call	Bond Future	2,830.9700	2.8310	2,950.0300	2.9500	4.206	0	0	0
2023/06/08	2044	01/02/2024	12.27	Put	Bond Future	5,215.2600	5.2153	5,126.2000	5.1262	(1.708)	0	0	0
2023/06/08	2044	01/02/2024	12.28	Call	Bond Future	2,855.8200	2.8558	2,975.3900	2.9754	4.187	0	0	0

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2023/06/08	2044	01/02/2024	12.28	Put	Bond Future	5,182.4000	5.1824	5,093.8500	5.0938	(1.709)	0	0	0
2023/06/08	2044	02/05/2024	11.67	Call	Bond Future	1,788.7500	1.7888	2,046.8000	2.0468	14.426	0	0	0
2023/06/08	2044	02/05/2024	11.67	Put	Bond Future	8,288.1600	8.2882	8,350.0500	8.3500	0.747	0	0	0
2023/06/08	2044	02/05/2024			Bond Future	12.7896	73.4485	12.7533	73.6447	(0.284)	0.0000	0.0000	0
2023/06/08	2044	02/05/2024	11.65	Call	Bond Future	1,758.5000	1.7585	2,014.4900	2.0145	14.557	0	0	0
2023/06/08	2044	02/05/2024	11.65	Put	Bond Future	8,382.8700	8.3829	8,442.7000	8.4427	0.714	0	0	0
2023/06/08	2044	02/05/2024	11.66	Call	Bond Future	1,773.4600	1.7735	2,030.6000	2.0306	14.499	0	0	0
2023/06/08	2044	02/05/2024	11.66	Put	Bond Future	8,335.3100	8.3353	8,396.2900	8.3963	0.732	0	0	0
2023/06/08	2044	01/08/2024	12.28	Call	Bond Future	3,099.3800	3.0994	3,419.0600	3.4191	10.314	0	0	0
2023/06/08	2044	01/08/2024	12.28	Put	Bond Future	6,569.9100	6.5699	6,689.2100	6.6892	1.816	0	0	0
2023/06/08	2044	01/08/2024	12.29	Call	Bond Future	3,121.7500	3.1218	3,442.0400	3.4420	10.260	0	0	0
2023/06/08	2044	01/08/2024	12.29	Put	Bond Future	6,534.8100	6.5348	6,654.7200	6.6547	1.835	0	0	0
2023/06/08	2044	01/08/2024			Bond Future	12.9080	70.7414	12.8704	70.9418	(0.292)	0.0000	0.0000	0
2023/06/08	2044	01/08/2024	12.30	Call	Bond Future	3,144.2200	3.1442	3,465.1000	3.4651	10.205	0	0	0
2023/06/08	2044	01/08/2024	12.30	Put	Bond Future	6,499.8700	6.4999	6,620.3700	6.6204	1.854	0	0	0
2023/06/08	2046	03/08/2023			Bond Future	111.8136	111.8136	113.7070	113.7070	1.693	0.0000	0.0000	12,882
2023/06/08	2046	02/11/2023			Bond Future	112.2714	112.2714	114.1802	114.1802	1.700	0.0000	0.0000	4,626
2023/06/08	2046	01/02/2024			Bond Future	114.9283	114.9283	116.8608	116.8608	1.681	0.0000	0.0000	0
2023/06/08	2046	02/05/2024			Bond Future	115.5502	115.5502	117.5023	117.5023	1.689	0.0000	0.0000	0
2023/06/08	2046	01/08/2024			Bond Future	118.2129	118.2129	120.2089	120.2089	1.688	0.0000	0.0000	0
2023/06/08	2050	03/08/2023			Bond Future	112.2865	112.2865	109.8211	109.8211	(2.196)	0.0000	0.0000	10,740
2023/06/08	2050	02/11/2023			Bond Future	114.8534	114.8534	112.3046	112.3046	(2.219)	0.0000	0.0000	3,364
2023/06/08	2050	01/02/2024			Bond Future	115.3120	115.3120	112.6818	112.6818	(2.281)	0.0000	0.0000	0
2023/06/08	2050	02/05/2024			Bond Future	118.1085	118.1085	115.3880	115.3880	(2.303)	0.0000	0.0000	0
2023/06/08	2050	01/08/2024			Bond Future	118.5051	118.5051	115.7207	115.7207	(2.350)	0.0000	0.0000	0
2023/06/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/08	AL37	03/08/2023			Index Future	869.6130	869.6130	871.2170	871.2170	0.184	0.0000	0.0000	0
2023/06/08	AL37	02/11/2023			Index Future	889.2800	889.2800	890.7070	890.7070	0.160	0.0000	0.0000	0
2023/06/08	AL37	01/02/2024			Index Future	910.1160	910.1160	911.4080	911.4080	0.142	0.0000	0.0000	0
2023/06/08	AL37	02/05/2024			Index Future	931.9830	931.9830	933.0920	933.0920	0.119	0.0000	0.0000	0
2023/06/08	AL37	01/08/2024			Index Future	953.2890	953.2890	954.4100	954.4100	0.118	0.0000	0.0000	0
2023/06/08	AL7T	03/08/2023			Index Future	987.5230	987.5230	992.2540	992.2540	0.479	0.0000	0.0000	0
2023/06/08	AL7T	02/11/2023			Index Future	1,009.8570	1,009.8570	1,014.4510	1,014.4510	0.455	0.0000	0.0000	0
2023/06/08	AL7T	01/02/2024			Index Future	1,033.5180	1,033.5180	1,038.0280	1,038.0280	0.436	0.0000	0.0000	0
2023/06/08	AL7T	02/05/2024			Index Future	1,058.3500	1,058.3500	1,062.7240	1,062.7240	0.413	0.0000	0.0000	0
2023/06/08	AL7T	01/08/2024			Index Future	1,082.5450	1,082.5450	1,087.0040	1,087.0040	0.412	0.0000	0.0000	0
2023/06/08	ALBI	03/08/2023			Index Future	867.9610	867.9610	870.8050	870.8050	0.328	0.0000	0.0000	106

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
2023/06/08	ALBI	02/11/2023			Index Future	887.5910	887.5910	890.2860	890.2860	0.304	0.0000	0.0000	0
2023/06/08	ALBI	01/02/2024			Index Future	908.3870	908.3870	910.9770	910.9770	0.285	0.0000	0.0000	0
2023/06/08	ALBI	02/05/2024			Index Future	930.2130	930.2130	932.6500	932.6500	0.262	0.0000	0.0000	0
2023/06/08	ALBI	01/08/2024			Index Future	951.4780	951.4780	953.9590	953.9590	0.261	0.0000	0.0000	0
2023/06/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/06/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/08	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/08	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/08	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/08	ES33	03/08/2023			Bond Future	12.8843	73.0023	12.8127	73.3159	(0.556)	0.0000	0.0000	350
2023/06/08	ES33	02/11/2023			Bond Future	13.0274	70.8716	12.9568	71.1749	(0.542)	0.0000	0.0000	0
2023/06/08	ES33	01/02/2024			Bond Future	13.1682	72.5493	13.0976	72.8463	(0.536)	0.0000	0.0000	0
2023/06/08	ES33	02/05/2024			Bond Future	13.3032	70.5063	13.2335	70.7939	(0.524)	0.0000	0.0000	0
2023/06/08	ES33	01/08/2024			Bond Future	13.4660	72.1280	13.3932	72.4220	(0.540)	0.0000	0.0000	0
2023/06/08	ES42	03/08/2023			Bond Future	13.2070	70.0200	13.1610	70.2511	(0.349)	0.0000	0.0000	4,000
2023/06/08	ES42	02/11/2023			Bond Future	13.3394	67.3568	13.2949	67.5761	(0.334)	0.0000	0.0000	0
2023/06/08	ES42	01/02/2024			Bond Future	13.4630	68.9517	13.4194	69.1636	(0.324)	0.0000	0.0000	0
2023/06/08	ES42	02/05/2024			Bond Future	13.5865	66.3607	13.5445	66.5615	(0.309)	0.0000	0.0000	0
2023/06/08	ES42	01/08/2024			Bond Future	13.7306	67.8848	13.6868	68.0905	(0.319)	0.0000	0.0000	0
2023/06/08	GOVI	03/08/2023	837.21	Call	GOVI	181,880.0000	18.1880	210,410.0000	21.0410	15.686	0	0	0
2023/06/08	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/08	GOVI	03/08/2023	837.22	Call	GOVI	181,780.0000	18.1780	210,310.0000	21.0310	15.695	0	0	0
2023/06/08	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/08	GOVI	03/08/2023			GOVI	855.3980	855.3980	858.2510	858.2510	0.334	0.0000	0.0000	836
2023/06/08	GOVI	03/08/2023	837.23	Call	GOVI	181,680.0000	18.1680	210,210.0000	21.0210	15.703	0	0	0
2023/06/08	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/08	GOVI	02/11/2023	885.81	Put	GOVI	110,650.0000	11.0650	83,590.0000	8.3590	(24.455)	0	0	0
2023/06/08	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/08	GOVI	02/11/2023			GOVI	874.7450	874.7450	877.4510	877.4510	0.309	0.0000	0.0000	0
2023/06/08	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/08	GOVI	02/11/2023	885.80	Put	GOVI	110,550.0000	11.0550	83,490.0000	8.3490	(24.478)	0	0	0
2023/06/08	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/08	GOVI	02/11/2023	885.82	Put	GOVI	110,750.0000	11.0750	83,690.0000	8.3690	(24.433)	0	0	0
2023/06/08	GOVI	01/02/2024	880.00	Call	GOVI	152,400.0000	15.2400	178,440.0000	17.8440	17.087	0	0	0
2023/06/08	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/08	GOVI	01/02/2024			GOVI	895.2400	895.2400	897.8440	897.8440	0.291	0.0000	0.0000	0
2023/06/08	GOVI	01/02/2024	879.98	Call	GOVI	152,600.0000	15.2600	178,640.0000	17.8640	17.064	0	0	0
2023/06/08	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/08	GOVI	01/02/2024	879.99	Call	GOVI	152,500.0000	15.2500	178,540.0000	17.8540	17.075	0	0	0
2023/06/08	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/08	GOVI	02/05/2024	950.97	Put	GOVI	342,200.0000	34.2200	317,650.0000	31.7650	(7.174)	0	0	0
2023/06/08	GOVI	02/05/2024	950.98	Put	GOVI	342,300.0000	34.2300	317,750.0000	31.7750	(7.172)	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
2023/06/08	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/08	GOVI	02/05/2024			GOVI	916.7500	916.7500	919.2050	919.2050	0.268	0.0000	0.0000	0
2023/06/08	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/08	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/08	GOVI	02/05/2024	950.99	Put	GOVI	342,400.0000	34.2400	317,850.0000	31.7850	(7.170)	0	0	0
2023/06/08	GOVI	01/08/2024	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/08	GOVI	01/08/2024	943.39	Put	GOVI	56,830.0000	5.6830	31,840.0000	3.1840	(43.973)	0	0	0
2023/06/08	GOVI	01/08/2024			GOVI	937.7070	937.7070	940.2060	940.2060	0.267	0.0000	0.0000	0
2023/06/08	GOVI	01/08/2024	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/08	GOVI	01/08/2024	943.37	Put	GOVI	56,630.0000	5.6630	31,640.0000	3.1640	(44.129)	0	0	0
2023/06/08	GOVI	01/08/2024	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/08	GOVI	01/08/2024	943.38	Put	GOVI	56,730.0000	5.6730	31,740.0000	3.1740	(44.051)	0	0	0
2023/06/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/06/08	IGOV	03/08/2023			Index Future	327.0720	327.0720	327.1110	327.1110	0.012	0.0000	0.0000	639
2023/06/08	IGOV	02/11/2023			Index Future	334.5480	334.5480	334.5080	334.5080	(0.012)	0.0000	0.0000	16
2023/06/08	IGOV	01/02/2024			Index Future	342.4640	342.4640	342.3600	342.3600	(0.030)	0.0000	0.0000	0
2023/06/08	IGOV	02/05/2024			Index Future	350.7680	350.7680	350.5810	350.5810	(0.053)	0.0000	0.0000	0
2023/06/08	IGOV	01/08/2024			Index Future	358.8600	358.8600	358.6640	358.6640	(0.055)	0.0000	0.0000	0
2023/06/08	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/06/08	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/06/08	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/06/08	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/06/08	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/06/08	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/06/08	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/06/08	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/06/08	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/06/08	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/06/08	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/06/08	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/06/08	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/06/08	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/06/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/06/08	JBAF	21/06/2023			Jibar Tradeable Future	8.5300	91.4700	8.5300	91.4700	0.000	0.0000	0.0000	0
2023/06/08	JBAF	19/07/2023			Jibar Tradeable Future	8.5600	91.4400	8.5500	91.4500	(0.117)	0.0000	0.0000	0
2023/06/08	JBAF	16/08/2023			Jibar Tradeable Future	8.8750	91.1250	8.8650	91.1350	(0.113)	0.0000	0.0000	0
2023/06/08	JBAF	20/09/2023			Jibar Tradeable Future	8.9400	91.0600	8.9400	91.0600	0.000	0.0000	0.0000	0
2023/06/08	JBAF	18/10/2023			Jibar Tradeable Future	9.0100	90.9900	9.0000	91.0000	(0.111)	0.0000	0.0000	0
2023/06/08	JBAF	15/11/2023			Jibar Tradeable Future	9.0500	90.9500	9.0450	90.9550	(0.055)	0.0000	0.0000	0
2023/06/08	JBAF	20/12/2023			Jibar Tradeable Future	9.0850	90.9150	9.0850	90.9150	0.000	0.0000	0.0000	0
2023/06/08	JBAF	20/03/2024			Jibar Tradeable Future	9.0650	90.9350	9.0950	90.9050	0.331	0.0000	0.0000	0
2023/06/08	JBAF	19/06/2024			Jibar Tradeable Future	8.9050	91.0950	8.9600	91.0400	0.618	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
2023/06/08	JBAF	18/09/2024			Jibar Tradeable Future	8.7700	91.2300	8.8500	91.1500	0.912	0.0000	0.0000	0
2023/06/08	JBAF	18/12/2024			Jibar Tradeable Future	8.6000	91.4000	8.6700	91.3300	0.814	0.0000	0.0000	0
2023/06/08	JBAF	19/03/2025			Jibar Tradeable Future	8.5300	91.4700	8.6100	91.3900	0.938	0.0000	0.0000	0
2023/06/08	R035	03/08/2023	12.00	Call	Bond Future	1,574.0200	1.5740	1,839.4400	1.8394	16.863	0	0	0
2023/06/08	R035	03/08/2023	12.00	Put	Bond Future	1,885.0200	1.8850	1,773.4100	1.7734	(5.921)	0	0	0
2023/06/08	R035	03/08/2023	12.50	Call	Bond Future	3,163.5900	3.1636	3,499.6800	3.4997	10.624	0	0	5,000
2023/06/08	R035	03/08/2023			Bond Future	12.0588	84.2841	11.9876	84.6611	(0.591)	0.0000	0.0000	61,015
2023/06/08	R035	03/08/2023	11.75	Call	Bond Future	991.3600	0.9914	1,204.9100	1.2049	21.541	0	0	0
2023/06/08	R035	03/08/2023	11.75	Put	Bond Future	2,643.1700	2.6432	2,479.6900	2.4797	(6.185)	0	0	4,870
2023/06/08	R035	03/08/2023	11.98	Call	Bond Future	1,521.7600	1.5218	1,783.4200	1.7834	17.195	0	0	0
2023/06/08	R035	03/08/2023	11.98	Put	Bond Future	1,938.8700	1.9389	1,823.5000	1.8235	(5.950)	0	0	0
2023/06/08	R035	03/08/2023	11.99	Call	Bond Future	1,547.7000	1.5477	1,811.3200	1.8113	17.033	0	0	0
2023/06/08	R035	03/08/2023	11.99	Put	Bond Future	1,911.7300	1.9117	1,798.3200	1.7983	(5.932)	0	0	0
2023/06/08	R035	03/08/2023	12.50	Put	Bond Future	884.9300	0.8849	843.9900	0.8440	(4.626)	0	0	0
2023/06/08	R035	02/11/2023	12.85	Call	Bond Future	4,985.7000	4.9857	5,323.1300	5.3231	6.768	0	0	0
2023/06/08	R035	02/11/2023	12.85	Put	Bond Future	1,569.3600	1.5694	1,541.2300	1.5412	(1.792)	0	0	400
2023/06/08	R035	02/11/2023	13.59	Call	Bond Future	7,714.4900	7.7145	8,073.4800	8.0735	4.653	0	0	0
2023/06/08	R035	02/11/2023	13.59	Put	Bond Future	814.4100	0.8144	807.8400	0.8078	(0.807)	0	0	750
2023/06/08	R035	02/11/2023	11.12	Call	Bond Future	810.8200	0.8108	909.0600	0.9091	12.116	0	0	400
2023/06/08	R035	02/11/2023	11.41	Call	Bond Future	1,183.6900	1.1837	1,340.1800	1.3402	13.221	0	0	0
2023/06/08	R035	02/11/2023	11.41	Put	Bond Future	5,258.2700	5.2583	5,049.2000	5.0492	(3.976)	0	0	0
2023/06/08	R035	02/11/2023	11.42	Call	Bond Future	1,198.4200	1.1984	1,357.9300	1.3579	13.310	0	0	0
2023/06/08	R035	02/11/2023	11.42	Put	Bond Future	5,217.4900	5.2175	5,011.4400	5.0114	(3.949)	0	0	0
2023/06/08	R035	02/11/2023			Bond Future	12.1696	81.6785	12.0992	82.0440	(0.578)	0.0000	0.0000	109,778
2023/06/08	R035	02/11/2023	11.43	Call	Bond Future	1,213.2700	1.2133	1,375.8400	1.3758	13.399	0	0	0
2023/06/08	R035	02/11/2023	11.43	Put	Bond Future	5,176.8700	5.1769	4,973.8800	4.9739	(3.921)	0	0	0
2023/06/08	R035	02/11/2023	11.74	Call	Bond Future	1,786.6200	1.7866	2,001.1200	2.0011	12.006	0	0	750
2023/06/08	R035	02/11/2023	11.74	Put	Bond Future	4,055.9800	4.0560	3,904.9200	3.9049	(3.724)	0	0	0
2023/06/08	R035	02/11/2023	12.24	Call	Bond Future	3,032.5900	3.0326	3,321.7000	3.3217	9.533	0	0	750
2023/06/08	R035	02/11/2023	12.24	Put	Bond Future	2,669.2200	2.6692	2,592.7700	2.5928	(2.864)	0	0	0
2023/06/08	R035	02/11/2023	11.12	Put	Bond Future	6,517.9800	6.5180	6,250.6600	6.2507	(4.101)	0	0	0
2023/06/08	R035	02/11/2023	10.62	Call	Bond Future	383.9500	0.3840	440.4800	0.4405	14.723	0	0	400
2023/06/08	R035	02/11/2023	10.62	Put	Bond Future	9,011.4300	9.0114	8,702.4000	8.7024	(3.429)	0	0	0
2023/06/08	R035	01/02/2024	11.12	Put	Bond Future	7,467.9500	7.4679	7,213.3100	7.2133	(3.410)	0	0	0
2023/06/08	R035	01/02/2024	12.18	Put	Bond Future	3,820.7400	3.8207	3,729.0000	3.7290	(2.401)	0	0	0
2023/06/08	R035	01/02/2024	12.19	Call	Bond Future	3,352.7900	3.3528	3,620.7000	3.6207	7.991	0	0	0
2023/06/08	R035	01/02/2024	12.19	Put	Bond Future	3,795.6400	3.7956	3,704.9600	3.7050	(2.389)	0	0	0
2023/06/08	R035	01/02/2024	10.62	Call	Bond Future	740.0800	0.7401	808.9000	0.8089	9.299	0	0	400
2023/06/08	R035	01/02/2024	10.62	Put	Bond Future	9,832.8700	9.8329	9,543.1000	9.5431	(2.947)	0	0	0
2023/06/08	R035	01/02/2024			Bond Future	12.2767	83.5930	12.2064	83.9516	(0.572)	0.0000	0.0000	0
2023/06/08	R035	01/02/2024	12.20	Call	Bond Future	3,379.0600	3.3791	3,648.0400	3.6480	7.960	0	0	0
2023/06/08	R035	01/02/2024	12.20	Put	Bond Future	3,770.6800	3.7707	3,681.0700	3.6811	(2.376)	0	0	0
2023/06/08	R035	01/02/2024	13.46	Call	Bond Future	7,354.1700	7.3542	7,696.5800	7.6966	4.656	0	0	0
2023/06/08	R035	01/02/2024	13.46	Put	Bond Future	1,643.8700	1.6439	1,627.6900	1.6277	(0.984)	0	0	400
2023/06/08	R035	01/02/2024	11.12	Call	Bond Future	1,265.4600	1.2655	1,369.4100	1.3694	8.214	0	0	400
2023/06/08	R035	01/02/2024	12.18	Call	Bond Future	3,326.6000	3.3266	3,593.4500	3.5935	8.022	0	0	0
2023/06/08	R035	02/05/2024	11.20	Call	Bond Future	1,540.2700	1.5403	1,608.9900	1.6090	4.462	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
2023/06/08	R035	02/05/2024	11.20	Put	Bond Future	7,712.6700	7.7127	7,433.1400	7.4331	(3.624)	0	0	0
2023/06/08	R035	02/05/2024	11.19	Call	Bond Future	1,527.0300	1.5270	1,595.1900	1.5952	4.464	0	0	0
2023/06/08	R035	02/05/2024	11.19	Put	Bond Future	7,755.0000	7.7550	7,474.9100	7.4749	(3.612)	0	0	0
2023/06/08	R035	02/05/2024			Bond Future	12.3704	81.0844	12.3010	81.4327	(0.561)	0.0000	0.0000	0
2023/06/08	R035	02/05/2024	11.21	Call	Bond Future	1,553.5900	1.5536	1,622.8700	1.6229	4.459	0	0	0
2023/06/08	R035	02/05/2024	11.21	Put	Bond Future	7,670.4800	7.6705	7,391.5100	7.3915	(3.637)	0	0	0
2023/06/08	R035	01/08/2024	11.80	Call	Bond Future	2,621.8800	2.6219	2,734.4300	2.7344	4.293	0	0	0
2023/06/08	R035	01/08/2024	11.80	Put	Bond Future	6,103.9200	6.1039	5,860.5500	5.8605	(3.987)	0	0	0
2023/06/08	R035	01/08/2024	11.81	Call	Bond Future	2,641.6500	2.6417	2,754.8600	2.7549	4.286	0	0	0
2023/06/08	R035	01/08/2024	11.79	Put	Bond Future	6,136.0500	6.1361	5,892.3600	5.8924	(3.971)	0	0	0
2023/06/08	R035	01/08/2024			Bond Future	12.4881	82.9328	12.4159	83.2888	(0.579)	0.0000	0.0000	0
2023/06/08	R035	01/08/2024	11.81	Put	Bond Future	6,071.5700	6.0716	5,828.8600	5.8289	(3.997)	0	0	0
2023/06/08	R035	01/08/2024	11.79	Call	Bond Future	2,601.8500	2.6019	2,714.0800	2.7141	4.313	0	0	0
2023/06/08	R053	03/08/2023	12.72	Call	Bond Future	3,681.2400	3.6812	3,935.9100	3.9359	6.918	0	0	0
2023/06/08	R053	03/08/2023	12.72	Put	Bond Future	1,663.3200	1.6633	1,655.4400	1.6554	(0.474)	0	0	0
2023/06/08	R053	03/08/2023			Bond Future	12.4401	97.7240	12.4045	97.9865	(0.286)	0.0000	0.0000	0
2023/06/08	R053	03/08/2023	12.70	Call	Bond Future	3,589.7900	3.5898	3,843.0500	3.8431	7.055	0	0	0
2023/06/08	R053	03/08/2023	12.70	Put	Bond Future	1,713.3500	1.7134	1,704.0600	1.7041	(0.542)	0	0	0
2023/06/08	R053	03/08/2023	12.71	Call	Bond Future	3,635.4000	3.6354	3,889.3700	3.8894	6.986	0	0	0
2023/06/08	R053	03/08/2023	12.71	Put	Bond Future	1,688.1700	1.6882	1,679.5900	1.6796	(0.508)	0	0	0
2023/06/08	R053	02/11/2023	12.81	Call	Bond Future	5,249.5100	5.2495	5,516.5600	5.5166	5.087	0	0	0
2023/06/08	R053	02/11/2023	12.81	Put	Bond Future	3,349.5300	3.3495	3,371.6500	3.3717	0.660	0	0	0
2023/06/08	R053	02/11/2023	12.82	Call	Bond Future	5,292.2100	5.2922	5,559.6500	5.5597	5.053	0	0	0
2023/06/08	R053	02/11/2023	12.82	Put	Bond Future	3,322.6000	3.3226	3,345.1100	3.3451	0.677	0	0	0
2023/06/08	R053	02/11/2023			Bond Future	12.5426	94.0673	12.5088	94.3122	(0.269)	0.0000	0.0000	1,349
2023/06/08	R053	02/11/2023	12.83	Call	Bond Future	5,334.7900	5.3348	5,602.6300	5.6026	5.021	0	0	0
2023/06/08	R053	02/11/2023	12.83	Put	Bond Future	3,295.6400	3.2956	3,318.5500	3.3186	0.695	0	0	0
2023/06/08	R053	01/02/2024	12.92	Call	Bond Future	6,470.9700	6.4710	6,531.6100	6.5316	0.937	0	0	0
2023/06/08	R053	01/02/2024	12.93	Call	Bond Future	6,512.1600	6.5122	6,573.0400	6.5730	0.935	0	0	0
2023/06/08	R053	01/02/2024	12.94	Put	Bond Future	4,440.2800	4.4403	4,268.7900	4.2688	(3.862)	0	0	0
2023/06/08	R053	01/02/2024			Bond Future	12.6376	96.2727	12.6051	96.5056	(0.258)	0.0000	0.0000	0
2023/06/08	R053	01/02/2024	12.92	Put	Bond Future	4,495.0700	4.4951	4,322.8000	4.3228	(3.832)	0	0	0
2023/06/08	R053	01/02/2024	12.93	Put	Bond Future	4,467.7400	4.4677	4,295.7100	4.2957	(3.850)	0	0	0
2023/06/08	R053	01/02/2024	12.94	Call	Bond Future	6,553.1300	6.5531	6,614.5500	6.6146	0.937	0	0	0
2023/06/08	R053	02/05/2024	13.02	Put	Bond Future	4,844.5300	4.8445	5,089.6900	5.0897	5.061	0	0	0
2023/06/08	R053	02/05/2024	13.03	Put	Bond Future	4,817.2200	4.8172	5,062.4100	5.0624	5.090	0	0	0
2023/06/08	R053	02/05/2024	13.04	Call	Bond Future	6,931.5000	6.9315	7,393.1300	7.3931	6.660	0	0	0
2023/06/08	R053	02/05/2024			Bond Future	12.7291	92.7178	12.6984	92.9342	(0.241)	0.0000	0.0000	0
2023/06/08	R053	02/05/2024	13.02	Call	Bond Future	6,851.0200	6.8510	7,312.5900	7.3126	6.737	0	0	0
2023/06/08	R053	02/05/2024	13.03	Call	Bond Future	6,891.2300	6.8912	7,352.8300	7.3528	6.698	0	0	0
2023/06/08	R053	02/05/2024	13.04	Put	Bond Future	4,790.0700	4.7901	5,035.2900	5.0353	5.119	0	0	0
2023/06/08	R053	01/08/2024	13.13	Call	Bond Future	7,607.2100	7.6072	7,878.1300	7.8781	3.561	0	0	0
2023/06/08	R053	01/08/2024	13.13	Put	Bond Future	5,641.9600	5.6420	5,691.5800	5.6916	0.879	0	0	0
2023/06/08	R053	01/08/2024	13.14	Call	Bond Future	7,646.4800	7.6465	7,917.2200	7.9172	3.541	0	0	0
2023/06/08	R053	01/08/2024	13.14	Put	Bond Future	5,614.7700	5.6148	5,664.2100	5.6642	0.881	0	0	0
2023/06/08	R053	01/08/2024			Bond Future	12.8404	94.8294	12.8086	95.0507	(0.248)	0.0000	0.0000	0
2023/06/08	R053	01/08/2024	13.15	Call	Bond Future	7,685.8000	7.6858	7,956.7600	7.9568	3.525	0	0	0

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2023/06/08	R053	01/08/2024	13.15	Put	Bond Future	5,587.7300	5.5877	5,637.3900	5.6374	0.889	0	0	0
2023/06/08	R186	03/08/2023	9.73	Put	Bond Future	686.8700	0.6869	703.2200	0.7032	2.380	0	0	0
2023/06/08	R186	03/08/2023	9.74	Call	Bond Future	1,223.6400	1.2236	1,261.1000	1.2611	3.061	0	0	0
2023/06/08	R186	03/08/2023	9.74	Put	Bond Future	676.5000	0.6765	693.1800	0.6932	2.466	0	0	0
2023/06/08	R186	03/08/2023			Bond Future	9.5490	104.0391	9.5417	104.0599	(0.076)	0.0000	0.0000	73,345
2023/06/08	R186	03/08/2023	9.73	Call	Bond Future	1,205.4600	1.2055	1,242.5900	1.2426	3.080	0	0	0
2023/06/08	R186	03/08/2023	9.75	Call	Bond Future	1,241.9500	1.2419	1,279.5700	1.2796	3.029	0	0	0
2023/06/08	R186	03/08/2023	9.75	Put	Bond Future	666.2700	0.6663	683.1100	0.6831	2.528	0	0	0
2023/06/08	R186	02/11/2023	9.40	Call	Bond Future	1,114.5500	1.1145	1,164.7600	1.1648	4.505	0	0	0
2023/06/08	R186	02/11/2023	9.40	Put	Bond Future	1,604.1800	1.6042	1,658.6900	1.6587	3.398	0	0	0
2023/06/08	R186	02/11/2023	9.15	Call	Bond Future	835.4600	0.8355	876.0600	0.8761	4.860	0	0	1,715
2023/06/08	R186	02/11/2023			Bond Future	9.5818	106.3922	9.5834	106.3878	0.017	0.0000	0.0000	14,654
2023/06/08	R186	02/11/2023	10.42	Call	Bond Future	2,818.2100	2.8182	2,870.0000	2.8700	1.838	0	0	0
2023/06/08	R186	02/11/2023	10.42	Put	Bond Future	597.8500	0.5978	653.9400	0.6539	9.382	0	0	1,715
2023/06/08	R186	02/11/2023	9.15	Put	Bond Future	2,003.3300	2.0033	2,048.2300	2.0482	2.241	0	0	0
2023/06/08	R186	02/11/2023	9.38	Call	Bond Future	1,089.8100	1.0898	1,139.6700	1.1397	4.575	0	0	0
2023/06/08	R186	02/11/2023	9.38	Put	Bond Future	1,633.4900	1.6335	1,687.6500	1.6876	3.316	0	0	0
2023/06/08	R186	02/11/2023	9.39	Call	Bond Future	1,102.2700	1.1023	1,152.1800	1.1522	4.528	0	0	0
2023/06/08	R186	02/11/2023	9.39	Put	Bond Future	1,618.9200	1.6189	1,673.1300	1.6731	3.349	0	0	0
2023/06/08	R186	01/02/2024	9.51	Call	Bond Future	1,491.0400	1.4910	1,546.0600	1.5461	3.690	0	0	0
2023/06/08	R186	01/02/2024	9.52	Put	Bond Future	1,670.1800	1.6702	1,749.1200	1.7491	4.726	0	0	0
2023/06/08	R186	01/02/2024	9.50	Call	Bond Future	1,477.5600	1.4776	1,532.6300	1.5326	3.727	0	0	0
2023/06/08	R186	01/02/2024			Bond Future	9.5863	103.5723	9.5959	103.5483	0.100	0.0000	0.0000	0
2023/06/08	R186	01/02/2024	9.51	Put	Bond Future	1,681.6600	1.6817	1,760.6400	1.7606	4.697	0	0	0
2023/06/08	R186	01/02/2024	9.52	Call	Bond Future	1,504.5800	1.5046	1,559.5600	1.5596	3.654	0	0	0
2023/06/08	R186	01/02/2024	9.50	Put	Bond Future	1,693.2100	1.6932	1,772.2400	1.7722	4.667	0	0	0
2023/06/08	R186	02/05/2024	10.40	Call	Bond Future	2,944.4400	2.9444	3,021.7500	3.0218	2.626	0	0	0
2023/06/08	R186	02/05/2024	10.40	Put	Bond Future	1,041.3300	1.0413	1,167.5400	1.1675	12.120	0	0	2,030
2023/06/08	R186	02/05/2024	8.01	Call	Bond Future	377.1400	0.3771	411.6800	0.4117	9.158	0	0	0
2023/06/08	R186	02/05/2024	8.01	Put	Bond Future	4,042.3200	4.0423	4,125.7600	4.1258	2.064	0	0	0
2023/06/08	R186	02/05/2024	9.73	Put	Bond Future	1,523.2000	1.5232	1,666.5600	1.6666	9.412	0	0	0
2023/06/08	R186	02/05/2024			Bond Future	9.5646	106.0619	9.5858	106.0130	0.222	0.0000	0.0000	0
2023/06/08	R186	02/05/2024	8.00	Call	Bond Future	373.2700	0.3733	407.3900	0.4074	9.141	0	0	0
2023/06/08	R186	02/05/2024	8.00	Put	Bond Future	4,062.5700	4.0626	4,145.5900	4.1456	2.044	0	0	0
2023/06/08	R186	02/05/2024	9.73	Call	Bond Future	1,903.7100	1.9037	1,998.1700	1.9982	4.962	0	0	2,030
2023/06/08	R186	02/05/2024	7.99	Call	Bond Future	369.1700	0.3692	403.1400	0.4031	9.202	0	0	0
2023/06/08	R186	02/05/2024	7.99	Put	Bond Future	4,082.5900	4.0826	4,165.4600	4.1655	2.030	0	0	0
2023/06/08	R186	01/08/2024	8.70	Put	Bond Future	2,711.3600	2.7114	2,831.2600	2.8313	4.422	0	0	0
2023/06/08	R186	01/08/2024	8.68	Call	Bond Future	781.3000	0.7813	850.4800	0.8505	8.854	0	0	0
2023/06/08	R186	01/08/2024	8.69	Call	Bond Future	787.8500	0.7878	857.1500	0.8572	8.796	0	0	0
2023/06/08	R186	01/08/2024			Bond Future	9.5992	103.1694	9.6232	103.1189	0.250	0.0000	0.0000	0
2023/06/08	R186	01/08/2024	8.70	Call	Bond Future	794.4400	0.7944	863.8600	0.8639	8.738	0	0	0
2023/06/08	R186	01/08/2024	8.68	Put	Bond Future	2,741.3800	2.7414	2,861.0400	2.8610	4.365	0	0	0
2023/06/08	R186	01/08/2024	8.69	Put	Bond Future	2,726.3500	2.7263	2,846.1300	2.8461	4.393	0	0	0
2023/06/08	R197	03/08/2023			Bond Future	336.1458	336.1458	336.3436	336.3436	0.059	0.0000	0.0000	44
2023/06/08	R197	02/11/2023			Bond Future	343.8297	343.8297	343.9495	343.9495	0.035	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
2023/06/08	R202	03/08/2023			Bond Future	248.6944	248.6944	249.5386	249.5386	0.339	0.0000	0.0000	5,336
2023/06/08	R202	02/11/2023			Bond Future	254.3794	254.3794	255.1815	255.1815	0.315	0.0000	0.0000	0
2023/06/08	R202	01/02/2024			Bond Future	255.4082	255.4082	256.1816	256.1816	0.303	0.0000	0.0000	0
2023/06/08	R202	02/05/2024			Bond Future	261.6019	261.6019	262.3341	262.3341	0.280	0.0000	0.0000	0
2023/06/08	R202	01/08/2024			Bond Future	262.4900	262.4900	263.2362	263.2362	0.284	0.0000	0.0000	0
2023/06/08	R209	03/08/2023	10.00	Call	Bond Future	2.3700	0.0024	3.7500	0.0038	58.228	0	0	1,800
2023/06/08	R209	03/08/2023	10.00	Put	Bond Future	10,860.6100	10.8606	10,532.8700	10.5329	(3.018)	0	0	0
2023/06/08	R209	03/08/2023	10.70	Call	Bond Future	41.7900	0.0418	58.0700	0.0581	38.957	0	0	1,800
2023/06/08	R209	03/08/2023	11.95	Put	Bond Future	1,893.7800	1.8938	1,779.8400	1.7798	(6.017)	0	0	0
2023/06/08	R209	03/08/2023	12.00	Call	Bond Future	1,269.6500	1.2697	1,493.5300	1.4935	17.633	0	0	0
2023/06/08	R209	03/08/2023	12.00	Put	Bond Future	1,767.3600	1.7674	1,662.1200	1.6621	(5.955)	0	0	1,750
2023/06/08	R209	03/08/2023	11.25	Put	Bond Future	4,357.4500	4.3575	4,109.3000	4.1093	(5.695)	0	0	0
2023/06/08	R209	03/08/2023	11.93	Call	Bond Future	1,121.2700	1.1213	1,332.8600	1.3329	18.871	0	0	0
2023/06/08	R209	03/08/2023	11.94	Call	Bond Future	1,141.8300	1.1418	1,355.2300	1.3552	18.689	0	0	0
2023/06/08	R209	03/08/2023			Bond Future	12.1075	64.7644	12.0363	65.0936	(0.588)	0.0000	0.0000	11,356
2023/06/08	R209	03/08/2023	10.70	Put	Bond Future	7,023.2800	7.0233	6,710.4400	6.7104	(4.454)	0	0	0
2023/06/08	R209	03/08/2023	10.75	Call	Bond Future	49.6900	0.0497	68.4500	0.0684	37.754	0	0	7,000
2023/06/08	R209	03/08/2023	10.75	Put	Bond Future	6,765.1100	6.7651	6,454.7500	6.4548	(4.588)	0	0	0
2023/06/08	R209	03/08/2023	11.95	Call	Bond Future	1,162.6100	1.1626	1,377.7900	1.3778	18.508	0	0	0
2023/06/08	R209	03/08/2023	11.25	Call	Bond Future	227.1100	0.2271	308.0800	0.3081	35.652	0	0	7,000
2023/06/08	R209	03/08/2023	11.93	Put	Bond Future	1,946.1600	1.9462	1,828.6300	1.8286	(6.039)	0	0	0
2023/06/08	R209	03/08/2023	11.94	Put	Bond Future	1,919.8300	1.9198	1,804.1100	1.8041	(6.028)	0	0	0
2023/06/08	R209	02/11/2023	11.34	Call	Bond Future	901.7300	0.9017	1,017.9500	1.0180	12.889	0	0	0
2023/06/08	R209	02/11/2023	11.34	Put	Bond Future	5,012.4900	5.0125	4,807.8600	4.8079	(4.082)	0	0	0
2023/06/08	R209	02/11/2023	11.33	Call	Bond Future	890.1400	0.8901	1,003.8900	1.0039	12.779	0	0	0
2023/06/08	R209	02/11/2023	11.33	Put	Bond Future	5,050.5700	5.0506	4,843.4700	4.8435	(4.101)	0	0	0
2023/06/08	R209	02/11/2023			Bond Future	12.2054	63.0750	12.1350	63.3958	(0.577)	0.0000	0.0000	497
2023/06/08	R209	02/11/2023	11.35	Call	Bond Future	913.4400	0.9134	1,032.1500	1.0322	12.996	0	0	0
2023/06/08	R209	02/11/2023	11.35	Put	Bond Future	4,974.5800	4.9746	4,772.4400	4.7724	(4.063)	0	0	0
2023/06/08	R209	01/02/2024	12.13	Put	Bond Future	3,510.3700	3.5104	3,424.1600	3.4242	(2.456)	0	0	0
2023/06/08	R209	01/02/2024	12.14	Call	Bond Future	2,783.2700	2.7833	3,014.6600	3.0147	8.314	0	0	0
2023/06/08	R209	01/02/2024	12.14	Put	Bond Future	3,487.0900	3.4871	3,402.0400	3.4020	(2.439)	0	0	0
2023/06/08	R209	01/02/2024			Bond Future	12.2957	64.5536	12.2254	64.8700	(0.572)	0.0000	0.0000	0
2023/06/08	R209	01/02/2024	12.13	Call	Bond Future	2,760.9700	2.7610	2,991.2000	2.9912	8.339	0	0	0
2023/06/08	R209	01/02/2024	12.12	Call	Bond Future	2,738.5300	2.7385	2,968.0200	2.9680	8.380	0	0	0
2023/06/08	R209	01/02/2024	12.12	Put	Bond Future	3,533.5700	3.5336	3,446.6200	3.4466	(2.461)	0	0	0
2023/06/08	R209	02/05/2024	11.18	Call	Bond Future	1,307.8400	1.3078	1,366.2700	1.3663	4.468	0	0	0
2023/06/08	R209	02/05/2024	11.18	Put	Bond Future	6,964.3100	6.9643	6,713.6900	6.7137	(3.599)	0	0	0
2023/06/08	R209	02/05/2024	11.17	Call	Bond Future	1,296.3900	1.2964	1,354.3200	1.3543	4.469	0	0	0
2023/06/08	R209	02/05/2024	11.17	Put	Bond Future	7,002.8200	7.0028	6,751.7000	6.7517	(3.586)	0	0	0
2023/06/08	R209	02/05/2024			Bond Future	12.3821	62.9498	12.3126	63.2588	(0.561)	0.0000	0.0000	0
2023/06/08	R209	02/05/2024	11.19	Call	Bond Future	1,319.3700	1.3194	1,378.2800	1.3783	4.465	0	0	0
2023/06/08	R209	02/05/2024	11.19	Put	Bond Future	6,925.9400	6.9259	6,675.8000	6.6758	(3.612)	0	0	0
2023/06/08	R209	01/08/2024	11.79	Put	Bond Future	5,452.7700	5.4528	5,233.0100	5.2330	(4.030)	0	0	0
2023/06/08	R209	01/08/2024	11.80	Call	Bond Future	2,306.4600	2.3065	2,403.1500	2.4031	4.192	0	0	0
2023/06/08	R209	01/08/2024	11.80	Put	Bond Future	5,423.5300	5.4235	5,204.3600	5.2044	(4.041)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest	
2023/06/08	R209	01/08/2024			Bond Future	12.4901		64.3845	12.4180		64.7004	(0.577)	0.0000	0.0000	0
2023/06/08	R209	01/08/2024	11.79	Call	Bond Future	2,288.9700		2.2890	2,385.0700		2.3851	4.198	0	0	0
2023/06/08	R209	01/08/2024	11.78	Call	Bond Future	2,271.2900		2.2713	2,367.0700		2.3671	4.217	0	0	0
2023/06/08	R209	01/08/2024	11.78	Put	Bond Future	5,481.8600		5.4819	5,261.7800		5.2618	(4.015)	0	0	0
2023/06/08	R210	03/08/2023			Bond Future	228.6196		228.6196	228.7048		228.7048	0.037	0.0000	0.0000	421
2023/06/08	R210	02/11/2023			Bond Future	230.6647		230.6647	230.6961		230.6961	0.014	0.0000	0.0000	0
2023/06/08	R210	01/02/2024			Bond Future	236.1233		236.1233	236.1119		236.1119	(0.005)	0.0000	0.0000	0
2023/06/08	R210	02/05/2024			Bond Future	238.5670		238.5670	238.5000		238.5000	(0.028)	0.0000	0.0000	0
2023/06/08	R210	01/08/2024			Bond Future	244.0664		244.0664	243.9953		243.9953	(0.029)	0.0000	0.0000	0
2023/06/08	R213	03/08/2023	11.62	Put	Bond Future	964.3900		0.9644	881.5800		0.8816	(8.587)	0	0	0
2023/06/08	R213	03/08/2023	11.63	Call	Bond Future	2,162.8100		2.1628	2,473.9100		2.4739	14.384	0	0	0
2023/06/08	R213	03/08/2023			Bond Future	11.3433		81.3853	11.2516		81.7778	(0.808)	0.0000	0.0000	23,712
2023/06/08	R213	03/08/2023	11.61	Call	Bond Future	2,106.1900		2.1062	2,414.4600		2.4145	14.636	0	0	0
2023/06/08	R213	03/08/2023	11.61	Put	Bond Future	978.0500		0.9781	893.8200		0.8938	(8.612)	0	0	0
2023/06/08	R213	03/08/2023	11.62	Call	Bond Future	2,134.4300		2.1344	2,444.1200		2.4441	14.509	0	0	0
2023/06/08	R213	03/08/2023	11.63	Put	Bond Future	950.9100		0.9509	869.5100		0.8695	(8.560)	0	0	0
2023/06/08	R213	02/11/2023	11.13	Call	Bond Future	1,707.4100		1.7074	1,875.6600		1.8757	9.854	0	0	0
2023/06/08	R213	02/11/2023	11.13	Put	Bond Future	3,032.9100		3.0329	2,819.2700		2.8193	(7.044)	0	0	0
2023/06/08	R213	02/11/2023	10.94	Call	Bond Future	1,395.2100		1.3952	1,533.6000		1.5336	9.919	0	0	750
2023/06/08	R213	02/11/2023	10.94	Put	Bond Future	3,534.8300		3.5348	3,291.3300		3.2913	(6.889)	0	0	0
2023/06/08	R213	02/11/2023			Bond Future	11.4446		79.6674	11.3533		80.0493	(0.798)	0.0000	0.0000	8,263
2023/06/08	R213	02/11/2023	11.44	Call	Bond Future	2,316.8900		2.3169	2,532.7900		2.5328	9.319	0	0	750
2023/06/08	R213	02/11/2023	11.44	Put	Bond Future	2,336.2800		2.3363	2,170.2900		2.1703	(7.105)	0	0	0
2023/06/08	R213	02/11/2023	12.70	Call	Bond Future	5,777.5900		5.7776	6,106.6000		6.1066	5.695	0	0	0
2023/06/08	R213	02/11/2023	12.70	Put	Bond Future	759.2500		0.7592	706.3700		0.7064	(6.965)	0	0	750
2023/06/08	R213	02/11/2023	11.11	Call	Bond Future	1,672.5600		1.6726	1,837.3900		1.8374	9.855	0	0	0
2023/06/08	R213	02/11/2023	11.11	Put	Bond Future	3,083.2700		3.0833	2,866.2100		2.8662	(7.040)	0	0	0
2023/06/08	R213	02/11/2023	11.12	Call	Bond Future	1,690.0300		1.6900	1,856.5700		1.8566	9.854	0	0	0
2023/06/08	R213	02/11/2023	11.12	Put	Bond Future	3,058.1200		3.0581	2,842.7700		2.8428	(7.042)	0	0	0
2023/06/08	R213	01/02/2024	11.70	Call	Bond Future	3,191.8700		3.1919	3,423.0800		3.4231	7.244	0	0	0
2023/06/08	R213	01/02/2024	11.70	Put	Bond Future	2,548.8200		2.5488	2,404.3000		2.4043	(5.670)	0	0	0
2023/06/08	R213	01/02/2024	11.71	Call	Bond Future	3,214.8500		3.2149	3,447.1100		3.4471	7.225	0	0	0
2023/06/08	R213	01/02/2024	11.71	Put	Bond Future	2,531.5700		2.5316	2,388.1000		2.3881	(5.667)	0	0	0
2023/06/08	R213	01/02/2024			Bond Future	11.5410		81.5346	11.4489		81.9103	(0.798)	0.0000	0.0000	0
2023/06/08	R213	01/02/2024	11.72	Call	Bond Future	3,238.1500		3.2381	3,471.2200		3.4712	7.198	0	0	0
2023/06/08	R213	01/02/2024	11.72	Put	Bond Future	2,514.6700		2.5147	2,372.0100		2.3720	(5.673)	0	0	0
2023/06/08	R213	02/05/2024	10.30	Call	Bond Future	1,060.7000		1.0607	1,144.4000		1.1444	7.891	0	0	0
2023/06/08	R213	02/05/2024	10.30	Put	Bond Future	6,537.3700		6.5374	6,254.9900		6.2550	(4.319)	0	0	0
2023/06/08	R213	02/05/2024			Bond Future	11.6223		79.9309	11.5303		80.2969	(0.791)	0.0000	0.0000	0
2023/06/08	R213	02/05/2024	10.28	Call	Bond Future	1,042.3100		1.0423	1,124.8200		1.1248	7.916	0	0	0
2023/06/08	R213	02/05/2024	10.28	Put	Bond Future	6,605.4200		6.6054	6,321.8500		6.3218	(4.293)	0	0	0
2023/06/08	R213	02/05/2024	10.29	Call	Bond Future	1,051.3500		1.0514	1,134.4500		1.1344	7.904	0	0	0
2023/06/08	R213	02/05/2024	10.29	Put	Bond Future	6,571.2300		6.5712	6,288.2500		6.2883	(4.306)	0	0	0
2023/06/08	R213	01/08/2024	10.86	Call	Bond Future	1,805.7300		1.8057	1,938.8400		1.9388	7.372	0	0	0
2023/06/08	R213	01/08/2024	10.86	Put	Bond Future	5,271.3400		5.2713	5,030.4500		5.0305	(4.570)	0	0	0
2023/06/08	R213	01/08/2024	10.87	Call	Bond Future	1,818.3900		1.8184	1,953.8400		1.9538	7.449	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
2023/06/08	R213	01/08/2024	10.87	Put	Bond Future	5,243.2300	5.2432	5,004.6800	5.0047	(4.550)	0	0	0
2023/06/08	R213	01/08/2024			Bond Future	11.7329	81.7540	11.6364	82.1280	(0.822)	0.0000	0.0000	0
2023/06/08	R213	01/08/2024	10.88	Call	Bond Future	1,830.7800	1.8308	1,969.2500	1.9693	7.563	0	0	0
2023/06/08	R213	01/08/2024	10.88	Put	Bond Future	5,214.8800	5.2149	4,979.3500	4.9794	(4.516)	0	0	0
2023/06/08	R214	03/08/2023	12.14	Call	Bond Future	1,116.3100	1.1163	1,280.9700	1.2810	14.750	0	0	0
2023/06/08	R214	03/08/2023	12.14	Put	Bond Future	2,048.2100	2.0482	1,997.1500	1.9972	(2.493)	0	0	0
2023/06/08	R214	03/08/2023	12.15	Call	Bond Future	1,136.9700	1.1370	1,303.0100	1.3030	14.604	0	0	0
2023/06/08	R214	03/08/2023	12.15	Put	Bond Future	2,020.6400	2.0206	1,970.9600	1.9710	(2.459)	0	0	0
2023/06/08	R214	03/08/2023			Bond Future	12.3355	61.3063	12.2898	61.5220	(0.370)	0.0000	0.0000	20,176
2023/06/08	R214	03/08/2023	12.16	Call	Bond Future	1,157.8300	1.1578	1,325.2400	1.3252	14.459	0	0	0
2023/06/08	R214	03/08/2023	12.16	Put	Bond Future	1,993.3400	1.9933	1,945.0300	1.9450	(2.424)	0	0	0
2023/06/08	R214	02/11/2023	11.45	Put	Bond Future	5,668.9000	5.6689	5,531.0700	5.5311	(2.431)	0	0	0
2023/06/08	R214	02/11/2023	11.46	Call	Bond Future	809.7200	0.8097	878.4800	0.8785	8.492	0	0	0
2023/06/08	R214	02/11/2023	11.46	Put	Bond Future	5,627.1400	5.6271	5,489.9300	5.4899	(2.438)	0	0	0
2023/06/08	R214	02/11/2023			Bond Future	12.4336	59.3885	12.3894	59.5945	(0.355)	0.0000	0.0000	20
2023/06/08	R214	02/11/2023	11.45	Call	Bond Future	798.8300	0.7988	866.9700	0.8670	8.530	0	0	0
2023/06/08	R214	02/11/2023	11.47	Call	Bond Future	820.7100	0.8207	890.0900	0.8901	8.454	0	0	0
2023/06/08	R214	02/11/2023	11.47	Put	Bond Future	5,585.5400	5.5855	5,448.9500	5.4489	(2.445)	0	0	0
2023/06/08	R214	01/02/2024	12.16	Call	Bond Future	2,411.1900	2.4112	2,575.7600	2.5758	6.825	0	0	0
2023/06/08	R214	01/02/2024	12.16	Put	Bond Future	4,141.1900	4.1412	4,106.1600	4.1062	(0.846)	0	0	0
2023/06/08	R214	01/02/2024			Bond Future	12.5281	60.7806	12.4847	60.9802	(0.346)	0.0000	0.0000	0
2023/06/08	R214	01/02/2024	12.14	Call	Bond Future	2,370.2100	2.3702	2,532.3500	2.5324	6.841	0	0	0
2023/06/08	R214	01/02/2024	12.14	Put	Bond Future	4,196.5200	4.1965	4,159.0600	4.1591	(0.893)	0	0	0
2023/06/08	R214	01/02/2024	12.15	Call	Bond Future	2,390.7500	2.3907	2,554.0100	2.5540	6.829	0	0	0
2023/06/08	R214	01/02/2024	12.15	Put	Bond Future	4,168.8800	4.1689	4,132.5400	4.1325	(0.872)	0	0	0
2023/06/08	R214	02/05/2024	11.46	Call	Bond Future	1,461.0700	1.4611	1,522.8500	1.5228	4.228	0	0	0
2023/06/08	R214	02/05/2024	11.46	Put	Bond Future	7,084.8600	7.0849	6,956.0100	6.9560	(1.819)	0	0	0
2023/06/08	R214	02/05/2024	11.47	Call	Bond Future	1,473.6700	1.4737	1,535.8300	1.5358	4.218	0	0	0
2023/06/08	R214	02/05/2024	11.47	Put	Bond Future	7,045.0200	7.0450	6,916.5500	6.9165	(1.824)	0	0	0
2023/06/08	R214	02/05/2024			Bond Future	12.6107	58.9326	12.5688	59.1232	(0.332)	0.0000	0.0000	0
2023/06/08	R214	02/05/2024	11.48	Call	Bond Future	1,486.3400	1.4863	1,548.8800	1.5489	4.208	0	0	0
2023/06/08	R214	02/05/2024	11.48	Put	Bond Future	7,005.3100	7.0053	6,877.2200	6.8772	(1.828)	0	0	0
2023/06/08	R214	01/08/2024	12.18	Call	Bond Future	2,746.1900	2.7462	2,846.7100	2.8467	3.660	0	0	0
2023/06/08	R214	01/08/2024	12.18	Put	Bond Future	5,211.9900	5.2120	5,117.7900	5.1178	(1.807)	0	0	0
2023/06/08	R214	01/08/2024			Bond Future	12.7116	60.2761	12.6683	60.4708	(0.340)	0.0000	0.0000	0
2023/06/08	R214	01/08/2024	12.16	Call	Bond Future	2,707.6300	2.7076	2,807.3600	2.8074	3.683	0	0	0
2023/06/08	R214	01/08/2024	12.16	Put	Bond Future	5,269.3700	5.2694	5,174.3800	5.1744	(1.803)	0	0	0
2023/06/08	R214	01/08/2024	12.17	Call	Bond Future	2,727.0000	2.7270	2,826.8700	2.8269	3.662	0	0	0
2023/06/08	R214	01/08/2024	12.17	Put	Bond Future	5,240.7400	5.2407	5,145.8900	5.1459	(1.810)	0	0	0
2023/06/08	R248	03/08/2023	11.80	Call	Bond Future	567.4900	0.5675	662.9600	0.6630	16.823	0	0	1,100
2023/06/08	R248	03/08/2023	11.80	Put	Bond Future	4,302.7500	4.3027	4,135.0000	4.1350	(3.899)	0	0	0
2023/06/08	R248	03/08/2023	12.11	Call	Bond Future	1,125.3300	1.1253	1,265.4700	1.2655	12.453	0	0	0
2023/06/08	R248	03/08/2023	12.11	Put	Bond Future	2,960.5100	2.9605	2,837.4300	2.8374	(4.157)	0	0	0
2023/06/08	R248	03/08/2023			Bond Future	12.4231	75.7783	12.3773	76.0415	(0.369)	0.0000	0.0000	240,273
2023/06/08	R248	03/08/2023	12.09	Call	Bond Future	1,081.4300	1.0814	1,218.7200	1.2187	12.695	0	0	0
2023/06/08	R248	03/08/2023	12.09	Put	Bond Future	3,036.6400	3.0366	2,910.7100	2.9107	(4.147)	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
2023/06/08	R248	03/08/2023	12.10	Call	Bond Future	1,103.2500	1.1033	1,241.9700	1.2420	12.574	0	0	0
2023/06/08	R248	03/08/2023	12.10	Put	Bond Future	2,998.4000	2.9984	2,873.9000	2.8739	(4.152)	0	0	0
2023/06/08	R248	03/08/2023	12.30	Call	Bond Future	1,595.1200	1.5951	1,761.0300	1.7610	10.401	0	0	1,100
2023/06/08	R248	03/08/2023	12.30	Put	Bond Future	2,306.9500	2.3069	2,209.6400	2.2096	(4.218)	0	0	0
2023/06/08	R248	03/08/2023	13.20	Call	Bond Future	4,828.9800	4.8290	5,069.0800	5.0691	4.972	0	0	0
2023/06/08	R248	03/08/2023	13.20	Put	Bond Future	610.8100	0.6108	587.6900	0.5877	(3.785)	0	0	1,100
2023/06/08	R248	02/11/2023	12.50	Call	Bond Future	3,109.4800	3.1095	3,362.8800	3.3629	8.149	0	0	220
2023/06/08	R248	02/11/2023	13.60	Call	Bond Future	6,947.0900	6.9471	7,237.1900	7.2372	4.176	0	0	0
2023/06/08	R248	02/11/2023	13.60	Put	Bond Future	1,306.6800	1.3067	1,345.5300	1.3455	2.973	0	0	220
2023/06/08	R248	02/11/2023	11.47	Call	Bond Future	904.5300	0.9045	993.1900	0.9932	9.802	0	0	0
2023/06/08	R248	02/11/2023	11.48	Call	Bond Future	917.1700	0.9172	1,006.6300	1.0066	9.754	0	0	0
2023/06/08	R248	02/11/2023	11.49	Put	Bond Future	7,231.1900	7.2312	7,070.1900	7.0702	(2.226)	0	0	0
2023/06/08	R248	02/11/2023			Bond Future	12.5252	73.0439	12.4808	73.2952	(0.354)	0.0000	0.0000	11,069
2023/06/08	R248	02/11/2023	11.80	Call	Bond Future	1,400.6600	1.4007	1,567.7500	1.5678	11.929	0	0	220
2023/06/08	R248	02/11/2023	11.80	Put	Bond Future	5,715.3300	5.7153	5,631.1700	5.6312	(1.473)	0	0	0
2023/06/08	R248	02/11/2023	12.50	Put	Bond Future	3,251.8000	3.2518	3,253.9500	3.2539	0.066	0	0	0
2023/06/08	R248	02/11/2023	11.47	Put	Bond Future	7,337.0700	7.3371	7,174.4800	7.1745	(2.216)	0	0	0
2023/06/08	R248	02/11/2023	11.48	Put	Bond Future	7,284.0200	7.2840	7,122.2300	7.1222	(2.221)	0	0	0
2023/06/08	R248	02/11/2023	11.49	Call	Bond Future	929.9400	0.9299	1,020.1900	1.0202	9.705	0	0	0
2023/06/08	R248	01/02/2024	12.14	Call	Bond Future	2,722.3300	2.7223	2,863.3800	2.8634	5.181	0	0	0
2023/06/08	R248	01/02/2024	12.14	Put	Bond Future	5,509.7700	5.5098	5,407.5300	5.4075	(1.856)	0	0	0
2023/06/08	R248	01/02/2024	12.15	Call	Bond Future	2,746.4900	2.7465	2,888.1600	2.8882	5.158	0	0	0
2023/06/08	R248	01/02/2024	12.15	Put	Bond Future	5,474.3600	5.4744	5,372.7400	5.3727	(1.856)	0	0	0
2023/06/08	R248	01/02/2024			Bond Future	12.6238	74.7561	12.5802	74.9994	(0.345)	0.0000	0.0000	0
2023/06/08	R248	01/02/2024	12.16	Call	Bond Future	2,770.5100	2.7705	2,912.8000	2.9128	5.136	0	0	0
2023/06/08	R248	01/02/2024	12.16	Put	Bond Future	5,438.8900	5.4389	5,337.8900	5.3379	(1.857)	0	0	0
2023/06/08	R248	02/05/2024	11.46	Call	Bond Future	1,625.2800	1.6253	1,910.8300	1.9108	17.569	0	0	0
2023/06/08	R248	02/05/2024	11.47	Call	Bond Future	1,639.9100	1.6399	1,926.5700	1.9266	17.480	0	0	0
2023/06/08	R248	02/05/2024	11.48	Put	Bond Future	9,045.0300	9.0450	9,100.5000	9.1005	0.613	0	0	0
2023/06/08	R248	02/05/2024			Bond Future	12.7102	72.0988	12.6681	72.3311	(0.331)	0.0000	0.0000	13,000
2023/06/08	R248	02/05/2024	11.46	Put	Bond Future	9,146.9000	9.1469	9,200.1500	9.2001	0.582	0	0	0
2023/06/08	R248	02/05/2024	11.47	Put	Bond Future	9,095.8700	9.0959	9,150.2300	9.1502	0.598	0	0	0
2023/06/08	R248	02/05/2024	11.48	Call	Bond Future	1,654.6300	1.6546	1,942.4000	1.9424	17.392	0	0	0
2023/06/08	R248	01/08/2024	12.30	Call	Bond Future	3,389.2000	3.3892	3,855.9000	3.8559	13.770	0	0	0
2023/06/08	R248	01/08/2024	12.30	Put	Bond Future	6,286.0800	6.2861	6,515.3900	6.5154	3.648	0	0	0
2023/06/08	R248	01/08/2024	12.31	Call	Bond Future	3,413.1300	3.4131	3,881.1600	3.8812	13.713	0	0	0
2023/06/08	R248	01/08/2024	12.31	Put	Bond Future	6,251.8300	6.2518	6,482.4700	6.4825	3.689	0	0	0
2023/06/08	R248	01/08/2024			Bond Future	12.8157	73.7419	12.7720	73.9793	(0.341)	0.0000	0.0000	0
2023/06/08	R248	01/08/2024	12.32	Call	Bond Future	3,437.1500	3.4371	3,906.8000	3.9068	13.664	0	0	0
2023/06/08	R248	01/08/2024	12.32	Put	Bond Future	6,217.7500	6.2177	6,450.0100	6.4500	3.735	0	0	0

Total

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