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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/06/2023 TO 19/06/2023

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
2023/06/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/19	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/19	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/19	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/19	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/19	2025	03/08/2023		Bond Future	171.8729	171.8729	171.9015	171.9015	0.017	0.0000	0.0000	6,305
2023/06/19	2025	02/11/2023		Bond Future	175.7263	175.7263	175.7552	175.7552	0.016	0.0000	0.0000	0
2023/06/19	2025	01/02/2024		Bond Future	177.9820	177.9820	178.0116	178.0116	0.017	0.0000	0.0000	0
2023/06/19	2025	02/05/2024		Bond Future	182.1468	182.1468	182.1771	182.1771	0.017	0.0000	0.0000	0
2023/06/19	2025	01/08/2024		Bond Future	184.4111	184.4111	184.4430	184.4430	0.017	0.0000	0.0000	0
2023/06/19	2029	03/08/2023		Bond Future	125.1208	125.1208	124.9818	124.9818	(0.111)	0.0000	0.0000	2,275
2023/06/19	2029	02/11/2023		Bond Future	126.5907	126.5907	126.4483	126.4483	(0.113)	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
2023/06/19	2029	01/02/2024			Bond Future	129.5150	129.5150	129.3692	129.3692	(0.113)	0.0000	0.0000	0
2023/06/19	2029	02/05/2024			Bond Future	131.1683	131.1683	131.0192	131.0192	(0.114)	0.0000	0.0000	0
2023/06/19	2029	01/08/2024			Bond Future	134.1348	134.1348	133.9828	133.9828	(0.113)	0.0000	0.0000	0
2023/06/19	2030	03/08/2023	10.40	Call	Bond Future	558.4300	0.5584	480.1400	0.4801	(14.020)	0	0	1,012
2023/06/19	2030	03/08/2023	10.65	Call	Bond Future	1,007.9500	1.0080	903.0200	0.9030	(10.410)	0	0	350
2023/06/19	2030	03/08/2023	10.65	Put	Bond Future	1,582.6300	1.5826	1,601.8400	1.6018	1.214	0	0	0
2023/06/19	2030	03/08/2023	11.34	Call	Bond Future	2,866.8900	2.8669	2,725.4000	2.7254	(4.935)	0	0	0
2023/06/19	2030	03/08/2023	11.34	Put	Bond Future	580.5000	0.5805	563.1500	0.5631	(2.989)	0	0	0
2023/06/19	2030	03/08/2023	12.89	Call	Bond Future	8,338.3900	8.3384	8,206.8300	8.2068	(1.578)	0	0	0
2023/06/19	2030	03/08/2023	12.89	Put	Bond Future	42.7900	0.0428	35.3700	0.0354	(17.341)	0	0	350
2023/06/19	2030	03/08/2023	11.35	Call	Bond Future	2,898.6200	2.8986	2,756.9500	2.7569	(4.887)	0	0	0
2023/06/19	2030	03/08/2023	11.36	Put	Bond Future	562.9000	0.5629	545.2100	0.5452	(3.143)	0	0	0
2023/06/19	2030	03/08/2023			Bond Future	10.7863	87.4171	10.8159	87.2930	0.274	0.0000	0.0000	96,912
2023/06/19	2030	03/08/2023	10.40	Put	Bond Future	2,199.6300	2.1996	2,245.4800	2.2455	2.084	0	0	0
2023/06/19	2030	03/08/2023	11.35	Put	Bond Future	571.6400	0.5716	554.1100	0.5541	(3.067)	0	0	0
2023/06/19	2030	03/08/2023	11.36	Call	Bond Future	2,930.4500	2.9305	2,788.6200	2.7886	(4.840)	0	0	0
2023/06/19	2030	03/08/2023	12.59	Call	Bond Future	7,253.1000	7.2531	7,118.0200	7.1180	(1.862)	0	0	0
2023/06/19	2030	03/08/2023	12.59	Put	Bond Future	77.3800	0.0774	66.4400	0.0664	(14.138)	0	0	1,012
2023/06/19	2030	02/11/2023	12.27	Put	Bond Future	601.8000	0.6018	600.9300	0.6009	(0.145)	0	0	500
2023/06/19	2030	02/11/2023	11.43	Call	Bond Future	3,559.3600	3.5594	3,444.9800	3.4450	(3.213)	0	0	0
2023/06/19	2030	02/11/2023	11.43	Put	Bond Future	1,331.8100	1.3318	1,344.5400	1.3445	0.956	0	0	500
2023/06/19	2030	02/11/2023	10.80	Call	Bond Future	2,039.2100	2.0392	1,946.1500	1.9462	(4.564)	0	0	0
2023/06/19	2030	02/11/2023	10.80	Put	Bond Future	2,344.8500	2.3449	2,378.9000	2.3789	1.452	0	0	0
2023/06/19	2030	02/11/2023	10.81	Call	Bond Future	2,060.1000	2.0601	1,966.6200	1.9666	(4.538)	0	0	0
2023/06/19	2030	02/11/2023	10.81	Put	Bond Future	2,324.8000	2.3248	2,358.4300	2.3584	1.447	0	0	0
2023/06/19	2030	02/11/2023	10.07	Call	Bond Future	877.4400	0.8774	817.7500	0.8178	(6.803)	0	0	800
2023/06/19	2030	02/11/2023	10.07	Put	Bond Future	4,237.9800	4.2380	4,305.4000	4.3054	1.591	0	0	0
2023/06/19	2030	02/11/2023	10.39	Call	Bond Future	1,298.6500	1.2987	1,224.0300	1.2240	(5.746)	0	0	500
2023/06/19	2030	02/11/2023	9.57	Call	Bond Future	457.8000	0.4578	418.5800	0.4186	(8.567)	0	0	800
2023/06/19	2030	02/11/2023	9.57	Put	Bond Future	5,987.9300	5.9879	6,075.8200	6.0758	1.468	0	0	0
2023/06/19	2030	02/11/2023			Bond Future	10.8748	89.3560	10.9060	89.2289	0.287	0.0000	0.0000	312
2023/06/19	2030	02/11/2023	12.27	Call	Bond Future	6,065.1400	6.0651	5,937.1600	5.9372	(2.110)	0	0	0
2023/06/19	2030	02/11/2023	11.12	Call	Bond Future	2,759.7200	2.7597	2,654.5600	2.6546	(3.811)	0	0	500
2023/06/19	2030	02/11/2023	11.12	Put	Bond Future	1,766.9800	1.7670	1,788.9300	1.7889	1.242	0	0	0
2023/06/19	2030	02/11/2023	11.57	Call	Bond Future	3,947.4100	3.9474	3,829.6900	3.8297	(2.982)	0	0	0
2023/06/19	2030	02/11/2023	11.57	Put	Bond Future	1,169.5000	1.1695	1,178.8900	1.1789	0.803	0	0	800
2023/06/19	2030	02/11/2023	10.82	Call	Bond Future	2,080.8800	2.0809	1,986.9900	1.9870	(4.512)	0	0	0
2023/06/19	2030	02/11/2023	10.82	Put	Bond Future	2,304.6600	2.3047	2,337.8800	2.3379	1.441	0	0	0
2023/06/19	2030	02/11/2023	10.39	Put	Bond Future	3,303.8900	3.3039	3,356.3800	3.3564	1.589	0	0	0
2023/06/19	2030	02/11/2023	10.62	Call	Bond Future	1,687.4700	1.6875	1,602.2100	1.6022	(5.053)	0	0	500
2023/06/19	2030	02/11/2023	10.62	Put	Bond Future	2,734.2300	2.7342	2,776.0800	2.7761	1.531	0	0	0
2023/06/19	2030	02/11/2023	9.89	Call	Bond Future	692.9200	0.6929	641.3100	0.6413	(7.448)	0	0	500
2023/06/19	2030	02/11/2023	9.89	Put	Bond Future	4,827.1400	4.8271	4,902.6400	4.9026	1.564	0	0	0
2023/06/19	2030	01/02/2024	11.86	Put	Bond Future	1,397.3300	1.3973	1,414.5600	1.4146	1.233	0	0	500
2023/06/19	2030	01/02/2024	12.10	Put	Bond Future	1,177.1100	1.1771	1,190.1700	1.1902	1.109	0	0	400
2023/06/19	2030	01/02/2024	11.37	Call	Bond Future	3,590.6200	3.5906	3,488.9000	3.4889	(2.833)	0	0	0
2023/06/19	2030	01/02/2024	11.37	Put	Bond Future	1,979.3600	1.9794	2,007.7600	2.0078	1.435	0	0	0

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2023/06/19	2030	01/02/2024	11.85	Call	Bond Future	4,847.2200	4.8472	4,734.5200	4.7345	(2.325)	0	0	0
2023/06/19	2030	01/02/2024	11.85	Put	Bond Future	1,407.4000	1.4074	1,424.8200	1.4248	1.238	0	0	500
2023/06/19	2030	01/02/2024	10.16	Call	Bond Future	1,296.4000	1.2964	1,235.1000	1.2351	(4.728)	0	0	200
2023/06/19	2030	01/02/2024	10.16	Put	Bond Future	4,521.5300	4.5215	4,590.3500	4.5904	1.522	0	0	0
2023/06/19	2030	01/02/2024	11.00	Call	Bond Future	2,733.0000	2.7330	2,642.1700	2.6422	(3.323)	0	0	0
2023/06/19	2030	01/02/2024	9.93	Call	Bond Future	1,034.4100	1.0344	981.0800	0.9811	(5.156)	0	0	1,360
2023/06/19	2030	01/02/2024	9.93	Put	Bond Future	5,217.1200	5.2171	5,293.9100	5.2939	1.472	0	0	0
2023/06/19	2030	01/02/2024	10.00	Call	Bond Future	1,101.7100	1.1017	1,046.1800	1.0462	(5.040)	0	0	500
2023/06/19	2030	01/02/2024	10.00	Put	Bond Future	4,991.6500	4.9917	5,066.2400	5.0662	1.494	0	0	0
2023/06/19	2030	01/02/2024	9.57	Put	Bond Future	6,446.3700	6.4464	6,533.8500	6.5338	1.357	0	0	0
2023/06/19	2030	01/02/2024	9.89	Put	Bond Future	5,348.0500	5.3480	5,426.0800	5.4261	1.459	0	0	0
2023/06/19	2030	01/02/2024			Bond Future	10.9576	87.3935	10.9905	87.2634	0.301	0.0000	0.0000	0
2023/06/19	2030	01/02/2024	11.86	Call	Bond Future	4,874.7200	4.8747	4,761.8300	4.7618	(2.316)	0	0	0
2023/06/19	2030	01/02/2024	12.10	Call	Bond Future	5,549.8800	5.5499	5,432.8200	5.4328	(2.109)	0	0	0
2023/06/19	2030	01/02/2024	11.75	Call	Bond Future	4,574.4000	4.5744	4,463.7000	4.4637	(2.420)	0	0	0
2023/06/19	2030	01/02/2024	11.75	Put	Bond Future	1,511.4500	1.5115	1,530.8700	1.5309	1.285	0	0	200
2023/06/19	2030	01/02/2024	11.31	Call	Bond Future	3,444.2000	3.4442	3,344.1000	3.3441	(2.906)	0	0	0
2023/06/19	2030	01/02/2024	11.31	Put	Bond Future	2,065.0200	2.0650	2,095.0400	2.0950	1.454	0	0	1,360
2023/06/19	2030	01/02/2024	11.35	Call	Bond Future	3,541.5500	3.5415	3,440.3600	3.4404	(2.857)	0	0	0
2023/06/19	2030	01/02/2024	11.35	Put	Bond Future	2,007.5600	2.0076	2,036.4900	2.0365	1.441	0	0	0
2023/06/19	2030	01/02/2024	11.36	Call	Bond Future	3,565.9100	3.5659	3,464.4600	3.4645	(2.845)	0	0	0
2023/06/19	2030	01/02/2024	11.36	Put	Bond Future	1,993.2800	1.9933	2,021.9500	2.0219	1.438	0	0	0
2023/06/19	2030	01/02/2024	10.39	Call	Bond Future	1,614.8900	1.6149	1,545.2800	1.5453	(4.311)	0	0	500
2023/06/19	2030	01/02/2024	10.39	Put	Bond Future	3,894.9100	3.8949	3,955.4200	3.9554	1.554	0	0	0
2023/06/19	2030	01/02/2024	11.00	Put	Bond Future	2,565.5300	2.5655	2,604.8200	2.6048	1.531	0	0	700
2023/06/19	2030	01/02/2024	10.07	Call	Bond Future	1,184.1600	1.1842	1,126.1100	1.1261	(4.902)	0	0	400
2023/06/19	2030	01/02/2024	10.07	Put	Bond Future	4,782.5000	4.7825	4,854.5700	4.8546	1.507	0	0	0
2023/06/19	2030	01/02/2024	9.57	Call	Bond Future	739.3300	0.7393	696.6900	0.6967	(5.767)	0	0	400
2023/06/19	2030	01/02/2024	9.89	Call	Bond Future	997.5200	0.9975	945.4300	0.9454	(5.222)	0	0	500
2023/06/19	2030	02/05/2024	11.12	Put	Bond Future	2,786.0900	2.7861	2,830.6900	2.8307	1.601	0	0	0
2023/06/19	2030	02/05/2024	12.38	Call	Bond Future	6,237.8800	6.2379	6,122.3400	6.1223	(1.852)	0	0	0
2023/06/19	2030	02/05/2024	12.38	Put	Bond Future	1,309.6300	1.3096	1,327.2300	1.3272	1.344	0	0	1,080
2023/06/19	2030	02/05/2024	10.62	Call	Bond Future	2,100.5700	2.1006	2,027.4000	2.0274	(3.483)	0	0	500
2023/06/19	2030	02/05/2024	10.62	Put	Bond Future	3,747.8000	3.7478	3,807.7700	3.8078	1.600	0	0	0
2023/06/19	2030	02/05/2024	10.82	Call	Bond Future	2,463.0900	2.4631	2,383.5400	2.3835	(3.230)	0	0	1,080
2023/06/19	2030	02/05/2024	10.82	Put	Bond Future	3,330.8800	3.3309	3,384.4700	3.3845	1.609	0	0	0
2023/06/19	2030	02/05/2024	9.81	Call	Bond Future	1,030.3400	1.0303	982.8100	0.9828	(4.613)	0	0	0
2023/06/19	2030	02/05/2024	9.81	Put	Bond Future	5,923.3500	5.9234	6,008.9600	6.0090	1.445	0	0	0
2023/06/19	2030	02/05/2024	9.82	Call	Bond Future	1,039.3800	1.0394	991.5700	0.9916	(4.600)	0	0	0
2023/06/19	2030	02/05/2024	9.82	Put	Bond Future	5,891.4300	5.8914	5,976.7600	5.9768	1.448	0	0	0
2023/06/19	2030	02/05/2024	9.66	Call	Bond Future	902.7100	0.9027	859.2700	0.8593	(4.812)	0	0	1,000
2023/06/19	2030	02/05/2024	9.66	Put	Bond Future	6,412.8400	6.4128	6,502.5400	6.5025	1.399	0	0	0
2023/06/19	2030	02/05/2024			Bond Future	11.0453	89.4191	11.0801	89.2860	0.315	0.0000	0.0000	0
2023/06/19	2030	02/05/2024	13.15	Call	Bond Future	8,415.8900	8.4159	8,291.5800	8.2916	(1.477)	0	0	0
2023/06/19	2030	02/05/2024	13.15	Put	Bond Future	802.7800	0.8028	811.6100	0.8116	1.100	0	0	500
2023/06/19	2030	02/05/2024	11.12	Call	Bond Future	3,071.5600	3.0716	2,983.0200	2.9830	(2.883)	0	0	500
2023/06/19	2030	02/05/2024	11.94	Call	Bond Future	5,047.5900	5.0476	4,939.4500	4.9394	(2.142)	0	0	0
2023/06/19	2030	02/05/2024	11.94	Put	Bond Future	1,704.5800	1.7046	1,729.5800	1.7296	1.467	0	0	1,000

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2023/06/19	2030	02/05/2024	10.16	Call	Bond Future	1,410.8700	1.4109	1,352.7100	1.3527	(4.122)	0	0	1,000
2023/06/19	2030	02/05/2024	10.16	Put	Bond Future	4,883.6200	4.8836	4,958.6000	4.9586	1.535	0	0	0
2023/06/19	2030	02/05/2024	9.83	Call	Bond Future	1,048.2100	1.0482	1,000.1300	1.0001	(4.587)	0	0	0
2023/06/19	2030	02/05/2024	9.83	Put	Bond Future	5,859.3200	5.8593	5,944.3800	5.9444	1.452	0	0	0
2023/06/19	2030	01/08/2024	10.37	Call	Bond Future	1,775.6000	1.7756	1,713.1500	1.7131	(3.517)	0	0	0
2023/06/19	2030	01/08/2024	10.37	Put	Bond Future	4,762.2700	4.7623	4,835.6700	4.8357	1.541	0	0	0
2023/06/19	2030	01/08/2024	10.38	Call	Bond Future	1,789.8000	1.7898	1,727.0600	1.7271	(3.505)	0	0	0
2023/06/19	2030	01/08/2024	10.38	Put	Bond Future	4,737.9800	4.7380	4,811.0900	4.8111	1.543	0	0	0
2023/06/19	2030	01/08/2024			Bond Future	11.1620	87.4141	11.1988	87.2782	0.330	0.0000	0.0000	0
2023/06/19	2030	01/08/2024	10.39	Call	Bond Future	1,804.0800	1.8041	1,741.0400	1.7410	(3.494)	0	0	0
2023/06/19	2030	01/08/2024	10.39	Put	Bond Future	4,713.7800	4.7138	4,786.5900	4.7866	1.545	0	0	0
2023/06/19	2032	03/08/2023	9.60	Call	Bond Future	0.3900	0.0004	0.1700	0.0002	(56.410)	0	0	1,500
2023/06/19	2032	03/08/2023	9.60	Put	Bond Future	9,024.4900	9.0245	9,165.5100	9.1655	1.563	0	0	0
2023/06/19	2032	03/08/2023	10.30	Call	Bond Future	30.1400	0.0301	20.0100	0.0200	(33.610)	0	0	7,500
2023/06/19	2032	03/08/2023	10.30	Put	Bond Future	5,313.3400	5.3133	5,444.4500	5.4445	2.468	0	0	0
2023/06/19	2032	03/08/2023	12.04	Call	Bond Future	3,733.7500	3.7338	3,570.7800	3.5708	(4.365)	0	0	3,000
2023/06/19	2032	03/08/2023	12.04	Put	Bond Future	541.8400	0.5418	520.1100	0.5201	(4.010)	0	0	3,000
2023/06/19	2032	03/08/2023	11.77	Call	Bond Future	2,767.0700	2.7671	2,609.6300	2.6096	(5.690)	0	0	0
2023/06/19	2032	03/08/2023	11.77	Put	Bond Future	817.9200	0.8179	801.7200	0.8017	(1.981)	0	0	0
2023/06/19	2032	03/08/2023	11.90	Call	Bond Future	3,222.1000	3.2221	3,061.2000	3.0612	(4.994)	0	0	5,000
2023/06/19	2032	03/08/2023	11.90	Put	Bond Future	671.4100	0.6714	651.7500	0.6517	(2.928)	0	0	0
2023/06/19	2032	03/08/2023	11.55	Call	Bond Future	2,048.7000	2.0487	1,901.5500	1.9016	(7.183)	0	0	0
2023/06/19	2032	03/08/2023	11.55	Put	Bond Future	1,131.1200	1.1311	1,125.2100	1.1252	(0.522)	0	0	7,500
2023/06/19	2032	03/08/2023			Bond Future	11.3573	86.0758	11.3868	85.9346	0.259	0.0000	0.0000	117,576
2023/06/19	2032	03/08/2023	11.45	Call	Bond Future	1,749.2300	1.7492	1,608.8800	1.6089	(8.024)	0	0	0
2023/06/19	2032	03/08/2023	11.45	Put	Bond Future	1,306.2700	1.3063	1,307.1600	1.3072	0.068	0	0	7,500
2023/06/19	2032	03/08/2023	12.00	Call	Bond Future	3,585.5200	3.5855	3,422.9900	3.4230	(4.533)	0	0	5,000
2023/06/19	2032	03/08/2023	12.00	Put	Bond Future	576.1200	0.5761	554.8300	0.5548	(3.695)	0	0	0
2023/06/19	2032	03/08/2023	11.76	Call	Bond Future	2,732.9900	2.7330	2,575.8900	2.5759	(5.748)	0	0	0
2023/06/19	2032	03/08/2023	11.76	Put	Bond Future	830.3600	0.8304	814.5000	0.8145	(1.910)	0	0	0
2023/06/19	2032	03/08/2023	11.50	Call	Bond Future	1,897.0100	1.8970	1,753.0600	1.7531	(7.588)	0	0	11,000
2023/06/19	2032	03/08/2023	11.50	Put	Bond Future	1,216.2900	1.2163	1,213.5800	1.2136	(0.223)	0	0	11,000
2023/06/19	2032	03/08/2023	11.75	Call	Bond Future	2,699.0600	2.6991	2,542.3100	2.5423	(5.808)	0	0	0
2023/06/19	2032	03/08/2023	11.75	Put	Bond Future	842.9800	0.8430	827.4700	0.8275	(1.840)	0	0	0
2023/06/19	2032	02/11/2023	11.90	Call	Bond Future	3,786.1400	3.7861	3,658.3800	3.6584	(3.374)	0	0	0
2023/06/19	2032	02/11/2023	11.90	Put	Bond Future	1,750.2900	1.7503	1,767.0600	1.7671	0.958	0	0	0
2023/06/19	2032	02/11/2023	11.24	Call	Bond Future	2,057.4600	2.0575	1,957.1300	1.9571	(4.876)	0	0	0
2023/06/19	2032	02/11/2023	11.24	Put	Bond Future	3,093.1900	3.0932	3,137.3900	3.1374	1.429	0	0	0
2023/06/19	2032	02/11/2023	10.71	Call	Bond Future	1,099.9800	1.1000	1,027.9800	1.0280	(6.546)	0	0	500
2023/06/19	2032	02/11/2023	11.09	Put	Bond Future	3,498.9900	3.4990	3,550.9300	3.5509	1.484	0	0	0
2023/06/19	2032	02/11/2023	10.59	Call	Bond Future	936.4900	0.9365	871.0600	0.8711	(6.987)	0	0	500
2023/06/19	2032	02/11/2023	10.59	Put	Bond Future	5,148.2600	5.1483	5,227.3600	5.2274	1.536	0	0	0
2023/06/19	2032	02/11/2023			Bond Future	11.4590	83.8216	11.4898	83.6771	0.269	0.0000	0.0000	65,800
2023/06/19	2032	02/11/2023	11.78	Call	Bond Future	3,434.8900	3.4349	3,311.1800	3.3112	(3.602)	0	0	0
2023/06/19	2032	02/11/2023	11.78	Put	Bond Future	1,946.3900	1.9464	1,967.2100	1.9672	1.070	0	0	500
2023/06/19	2032	02/11/2023	12.26	Call	Bond Future	4,915.4600	4.9155	4,778.1200	4.7781	(2.794)	0	0	0
2023/06/19	2032	02/11/2023	12.26	Put	Bond Future	1,266.3500	1.2664	1,273.5400	1.2735	0.568	0	0	500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/19	2032	02/11/2023	11.23	Call	Bond Future	2,035.6200	2.0356	1,935.7900	1.9358	(4.904)	0	0	0
2023/06/19	2032	02/11/2023	11.23	Put	Bond Future	3,119.0600	3.1191	3,163.7600	3.1638	1.433	0	0	0
2023/06/19	2032	02/11/2023	11.28	Call	Bond Future	2,146.7300	2.1467	2,044.4000	2.0444	(4.767)	0	0	0
2023/06/19	2032	02/11/2023	11.28	Put	Bond Future	2,991.9900	2.9920	3,034.1900	3.0342	1.410	0	0	500
2023/06/19	2032	02/11/2023	10.71	Put	Bond Future	4,713.7500	4.7138	4,786.2800	4.7863	1.539	0	0	0
2023/06/19	2032	02/11/2023	11.09	Call	Bond Future	1,743.9300	1.7439	1,651.3400	1.6513	(5.309)	0	0	500
2023/06/19	2032	02/11/2023	11.22	Call	Bond Future	2,013.9000	2.0139	1,914.5700	1.9146	(4.932)	0	0	0
2023/06/19	2032	02/11/2023	11.22	Put	Bond Future	3,145.0800	3.1451	3,190.2800	3.1903	1.437	0	0	0
2023/06/19	2032	01/02/2024	12.50	Call	Bond Future	5,889.0300	5.8890	5,758.6400	5.7586	(2.214)	0	0	0
2023/06/19	2032	01/02/2024	12.73	Call	Bond Future	6,622.2100	6.6222	6,487.5800	6.4876	(2.033)	0	0	0
2023/06/19	2032	01/02/2024	12.73	Put	Bond Future	1,447.4900	1.4475	1,460.8300	1.4608	0.922	0	0	500
2023/06/19	2032	01/02/2024	11.83	Call	Bond Future	3,913.1100	3.9131	3,799.8800	3.7999	(2.894)	0	0	0
2023/06/19	2032	01/02/2024	11.83	Put	Bond Future	2,658.7400	2.6587	2,693.4800	2.6935	1.307	0	0	0
2023/06/19	2032	01/02/2024	11.84	Call	Bond Future	3,940.2100	3.9402	3,826.6700	3.8267	(2.882)	0	0	0
2023/06/19	2032	01/02/2024	11.84	Put	Bond Future	2,640.8700	2.6409	2,675.3000	2.6753	1.304	0	0	0
2023/06/19	2032	01/02/2024	10.78	Call	Bond Future	1,613.4500	1.6134	1,540.4500	1.5404	(4.524)	0	0	200
2023/06/19	2032	01/02/2024	11.09	Call	Bond Future	2,161.6200	2.1616	2,075.7400	2.0757	(3.973)	0	0	500
2023/06/19	2032	01/02/2024	11.09	Put	Bond Future	4,327.0200	4.3270	4,389.1100	4.3891	1.435	0	0	0
2023/06/19	2032	01/02/2024	11.75	Call	Bond Future	3,697.2000	3.6972	3,586.5400	3.5865	(2.993)	0	0	0
2023/06/19	2032	01/02/2024	11.75	Put	Bond Future	2,803.7600	2.8038	2,841.0700	2.8411	1.331	0	0	200
2023/06/19	2032	01/02/2024	10.01	Call	Bond Future	737.0200	0.7370	692.8600	0.6929	(5.992)	0	0	1,200
2023/06/19	2032	01/02/2024	10.01	Put	Bond Future	8,235.8800	8.2359	8,339.6900	8.3397	1.260	0	0	0
2023/06/19	2032	01/02/2024	10.59	Call	Bond Future	1,328.3100	1.3283	1,263.2700	1.2633	(4.896)	0	0	500
2023/06/19	2032	01/02/2024			Bond Future	11.5539	85.7389	11.5862	85.5909	0.279	0.0000	0.0000	0
2023/06/19	2032	01/02/2024	12.50	Put	Bond Future	1,692.1800	1.6922	1,709.7600	1.7098	1.039	0	0	200
2023/06/19	2032	01/02/2024	12.62	Call	Bond Future	6,268.9700	6.2690	6,136.2700	6.1363	(2.117)	0	0	0
2023/06/19	2032	01/02/2024	12.62	Put	Bond Future	1,559.9100	1.5599	1,575.1800	1.5752	0.979	0	0	1,200
2023/06/19	2032	01/02/2024	11.85	Call	Bond Future	3,967.6500	3.9676	3,853.8000	3.8538	(2.869)	0	0	0
2023/06/19	2032	01/02/2024	11.85	Put	Bond Future	2,623.3700	2.6234	2,657.4900	2.6575	1.301	0	0	0
2023/06/19	2032	01/02/2024	10.78	Put	Bond Future	5,266.9700	5.2670	5,341.9400	5.3419	1.423	0	0	0
2023/06/19	2032	01/02/2024	10.59	Put	Bond Future	5,910.6600	5.9107	5,993.5900	5.9936	1.403	0	0	0
2023/06/19	2032	01/02/2024	10.76	Call	Bond Future	1,581.6800	1.5817	1,509.5100	1.5095	(4.563)	0	0	1,200
2023/06/19	2032	01/02/2024	10.76	Put	Bond Future	5,332.3600	5.3324	5,408.1600	5.4082	1.422	0	0	0
2023/06/19	2032	02/05/2024	12.90	Call	Bond Future	6,953.6700	6.9537	6,822.7900	6.8228	(1.882)	0	0	0
2023/06/19	2032	02/05/2024	13.18	Call	Bond Future	7,844.7700	7.8448	7,709.5100	7.7095	(1.724)	0	0	0
2023/06/19	2032	02/05/2024	13.18	Put	Bond Future	1,338.3700	1.3384	1,354.4900	1.3545	1.204	0	0	500
2023/06/19	2032	02/05/2024	10.86	Call	Bond Future	1,769.6600	1.7697	1,699.5000	1.6995	(3.965)	0	0	1,000
2023/06/19	2032	02/05/2024	10.86	Put	Bond Future	5,414.5900	5.4146	5,495.8100	5.4958	1.500	0	0	0
2023/06/19	2032	02/05/2024	10.56	Call	Bond Future	1,323.9600	1.3240	1,265.2600	1.2653	(4.434)	0	0	0
2023/06/19	2032	02/05/2024	10.56	Put	Bond Future	6,407.2800	6.4073	6,499.9600	6.5000	1.446	0	0	0
2023/06/19	2032	02/05/2024	10.65	Call	Bond Future	1,449.1300	1.4491	1,387.0000	1.3870	(4.287)	0	0	1,550
2023/06/19	2032	02/05/2024	10.65	Put	Bond Future	6,097.7000	6.0977	6,186.9500	6.1870	1.464	0	0	0
2023/06/19	2032	02/05/2024	10.36	Call	Bond Future	1,094.9900	1.0950	1,043.1900	1.0432	(4.731)	0	0	1,000
2023/06/19	2032	02/05/2024	10.36	Put	Bond Future	7,154.4500	7.1545	7,254.0300	7.2540	1.392	0	0	0
2023/06/19	2032	02/05/2024			Bond Future	11.6501	83.5623	11.6839	83.4109	0.290	0.0000	0.0000	0
2023/06/19	2032	02/05/2024	12.90	Put	Bond Future	1,586.5600	1.5866	1,607.0600	1.6071	1.292	0	0	1,000
2023/06/19	2032	02/05/2024	13.35	Call	Bond Future	8,395.1700	8.3952	8,257.6200	8.2576	(1.638)	0	0	0
2023/06/19	2032	02/05/2024	13.35	Put	Bond Future	1,207.8300	1.2078	1,221.6600	1.2217	1.145	0	0	1,550

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2023/06/19	2032	02/05/2024	11.09	Call	Bond Future	2,172.7100	2.1727	2,093.7400	2.0937	(3.635)	0	0	500
2023/06/19	2032	02/05/2024	11.09	Put	Bond Future	4,735.4500	4.7355	4,807.8600	4.8079	1.529	0	0	0
2023/06/19	2032	02/05/2024	11.35	Call	Bond Future	2,700.1700	2.7002	2,611.4200	2.6114	(3.287)	0	0	1,550
2023/06/19	2032	02/05/2024	11.35	Put	Bond Future	4,060.6500	4.0606	4,123.2800	4.1233	1.542	0	0	0
2023/06/19	2032	02/05/2024	10.59	Call	Bond Future	1,364.8800	1.3649	1,305.0400	1.3050	(4.384)	0	0	500
2023/06/19	2032	02/05/2024	10.59	Put	Bond Future	6,302.9700	6.3030	6,394.5100	6.3945	1.452	0	0	0
2023/06/19	2032	02/05/2024	10.54	Call	Bond Future	1,297.1400	1.2971	1,239.1900	1.2392	(4.468)	0	0	0
2023/06/19	2032	02/05/2024	10.54	Put	Bond Future	6,477.4500	6.4775	6,570.8800	6.5709	1.442	0	0	0
2023/06/19	2032	02/05/2024	10.55	Call	Bond Future	1,310.5100	1.3105	1,252.1800	1.2522	(4.451)	0	0	0
2023/06/19	2032	02/05/2024	10.55	Put	Bond Future	6,442.3000	6.4423	6,535.3500	6.5353	1.444	0	0	0
2023/06/19	2032	01/08/2024	11.15	Call	Bond Future	2,251.1200	2.2511	2,174.9300	2.1749	(3.385)	0	0	0
2023/06/19	2032	01/08/2024	11.15	Put	Bond Future	5,013.7000	5.0137	5,092.0100	5.0920	1.562	0	0	0
2023/06/19	2032	01/08/2024			Bond Future	11.7680	85.4304	11.8033	85.2759	0.300	0.0000	0.0000	0
2023/06/19	2032	01/08/2024	11.13	Call	Bond Future	2,215.6000	2.2156	2,140.1100	2.1401	(3.407)	0	0	0
2023/06/19	2032	01/08/2024	11.13	Put	Bond Future	5,069.5700	5.0696	5,148.5800	5.1486	1.559	0	0	0
2023/06/19	2032	01/08/2024	11.14	Call	Bond Future	2,233.1400	2.2331	2,157.3100	2.1573	(3.396)	0	0	0
2023/06/19	2032	01/08/2024	11.14	Put	Bond Future	5,041.4000	5.0414	5,120.0700	5.1201	1.560	0	0	0
2023/06/19	2033	03/08/2023			Bond Future	118.2092	118.2092	118.4700	118.4700	0.221	0.0000	0.0000	7,227
2023/06/19	2033	02/11/2023			Bond Future	119.4316	119.4316	119.6981	119.6981	0.223	0.0000	0.0000	0
2023/06/19	2033	01/02/2024			Bond Future	122.1906	122.1906	122.4631	122.4631	0.223	0.0000	0.0000	0
2023/06/19	2033	02/05/2024			Bond Future	123.5776	123.5776	123.8566	123.8566	0.226	0.0000	0.0000	0
2023/06/19	2033	01/08/2024			Bond Future	126.3725	126.3725	126.6582	126.6582	0.226	0.0000	0.0000	0
2023/06/19	2037	03/08/2023	12.12	Call	Bond Future	1,536.3300	1.5363	1,367.3100	1.3673	(11.002)	0	0	0
2023/06/19	2037	03/08/2023	12.12	Put	Bond Future	1,773.8700	1.7739	1,815.5500	1.8156	2.350	0	0	0
2023/06/19	2037	03/08/2023	12.13	Call	Bond Future	1,563.5500	1.5635	1,393.2700	1.3933	(10.891)	0	0	0
2023/06/19	2037	03/08/2023	12.13	Put	Bond Future	1,747.3200	1.7473	1,787.7400	1.7877	2.313	0	0	0
2023/06/19	2037	03/08/2023			Bond Future	12.1643	76.1895	12.2037	75.9788	0.324	0.0000	0.0000	131,988
2023/06/19	2037	03/08/2023	10.30	Call	Bond Future	4.1200	0.0041	2.1800	0.0022	(47.087)	0	0	1,800
2023/06/19	2037	03/08/2023	10.30	Put	Bond Future	11,032.9900	11.0330	11,241.7500	11,2417	1.892	0	0	0
2023/06/19	2037	03/08/2023	11.00	Call	Bond Future	76.9700	0.0770	53.3300	0.0533	(30.713)	0	0	1,800
2023/06/19	2037	03/08/2023	11.00	Put	Bond Future	6,707.4300	6.7074	6,894.4900	6.8945	2.789	0	0	0
2023/06/19	2037	03/08/2023	12.14	Call	Bond Future	1,590.9100	1.5909	1,419.4000	1.4194	(10.781)	0	0	0
2023/06/19	2037	03/08/2023	12.14	Put	Bond Future	1,720.9700	1.7210	1,760.1600	1.7602	2.277	0	0	0
2023/06/19	2037	02/11/2023	12.52	Call	Bond Future	3,645.3100	3.6453	3,477.7800	3.4778	(4.596)	0	0	750
2023/06/19	2037	02/11/2023	12.52	Put	Bond Future	2,350.9300	2.3509	2,399.0000	2,3990	2.045	0	0	0
2023/06/19	2037	02/11/2023	13.89	Call	Bond Future	8,572.4700	8.5725	8,360.9800	8.3610	(2.467)	0	0	0
2023/06/19	2037	02/11/2023	13.89	Put	Bond Future	704.4500	0.7044	708.5600	0.7086	0.583	0	0	750
2023/06/19	2037	02/11/2023	11.56	Put	Bond Future	5,153.9400	5.1539	5,271.6200	5.2716	2.283	0	0	0
2023/06/19	2037	02/11/2023	11.57	Call	Bond Future	1,280.3800	1.2804	1,181.6500	1.1817	(7.711)	0	0	0
2023/06/19	2037	02/11/2023	11.55	Put	Bond Future	5,193.5500	5.1936	5,312.0400	5.3120	2.281	0	0	0
2023/06/19	2037	02/11/2023			Bond Future	12.2713	77.8794	12.3123	77.6638	0.334	0.0000	0.0000	481
2023/06/19	2037	02/11/2023	11.56	Call	Bond Future	1,262.9000	1.2629	1,164.9800	1.1650	(7.754)	0	0	0
2023/06/19	2037	02/11/2023	11.57	Put	Bond Future	5,114.7100	5.1147	5,231.5800	5,2316	2.285	0	0	0
2023/06/19	2037	02/11/2023	12.02	Call	Bond Future	2,232.5800	2.2326	2,098.2500	2.0982	(6.017)	0	0	750
2023/06/19	2037	02/11/2023	12.02	Put	Bond Future	3,574.9000	3.5749	3,656.1700	3.6562	2.273	0	0	0
2023/06/19	2037	02/11/2023	11.55	Call	Bond Future	1,245.7400	1.2457	1,148.6300	1.1486	(7.795)	0	0	0

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2023/06/19	2037	01/02/2024	12.93	Call	Bond Future	5,358.7700	5.3588	5,186.8500	5.1868	(3.208)	0	0	0
2023/06/19	2037	01/02/2024	12.93	Put	Bond Future	2,563.9100	2.5639	2,612.5800	2.6126	1.898	0	0	2,500
2023/06/19	2037	01/02/2024	13.93	Put	Bond Future	1,330.6200	1.3306	1,350.5000	1.3505	1.494	0	0	2,500
2023/06/19	2037	01/02/2024	12.33	Call	Bond Future	3,554.1100	3.5541	3,409.9700	3.4100	(4.056)	0	0	0
2023/06/19	2037	01/02/2024	12.33	Put	Bond Future	3,793.7800	3.7938	3,870.2300	3.8702	2.015	0	0	0
2023/06/19	2037	01/02/2024	12.09	Put	Bond Future	4,429.5000	4.4295	4,519.2800	4.5193	2.027	0	0	0
2023/06/19	2037	01/02/2024			Bond Future	12.3761	75.4041	12.4187	75.1836	0.344	0.0000	0.0000	0
2023/06/19	2037	01/02/2024	13.93	Call	Bond Future	8,795.1200	8.7951	8,594.4100	8.5944	(2.282)	0	0	0
2023/06/19	2037	01/02/2024	12.31	Call	Bond Future	3,499.0800	3.4991	3,356.0200	3.3560	(4.089)	0	0	0
2023/06/19	2037	01/02/2024	12.31	Put	Bond Future	3,843.1000	3.8431	3,920.6300	3.9206	2.017	0	0	0
2023/06/19	2037	01/02/2024	12.32	Call	Bond Future	3,526.5500	3.5265	3,382.9500	3.3830	(4.072)	0	0	0
2023/06/19	2037	01/02/2024	12.32	Put	Bond Future	3,818.3700	3.8184	3,895.3600	3.8954	2.016	0	0	0
2023/06/19	2037	01/02/2024	12.09	Call	Bond Future	2,923.5400	2.9235	2,792.7300	2.7927	(4.474)	0	0	2,500
2023/06/19	2037	02/05/2024	11.44	Call	Bond Future	1,663.5700	1.6636	1,576.9800	1.5770	(5.205)	0	0	0
2023/06/19	2037	02/05/2024	11.44	Put	Bond Future	7,281.3200	7.2813	7,420.4300	7.4204	1.911	0	0	0
2023/06/19	2037	02/05/2024	11.45	Call	Bond Future	1,678.1000	1.6781	1,591.0000	1.5910	(5.190)	0	0	0
2023/06/19	2037	02/05/2024	11.43	Put	Bond Future	7,323.6300	7.3236	7,463.2400	7.4632	1.906	0	0	0
2023/06/19	2037	02/05/2024			Bond Future	12.4833	77.1518	12.5275	76.9261	0.355	0.0000	0.0000	0
2023/06/19	2037	02/05/2024	11.45	Put	Bond Future	7,239.1500	7.2391	7,377.7500	7.3777	1.915	0	0	0
2023/06/19	2037	02/05/2024	11.43	Call	Bond Future	1,649.1300	1.6491	1,563.0400	1.5630	(5.220)	0	0	0
2023/06/19	2037	01/08/2024	12.10	Call	Bond Future	2,949.3900	2.9494	2,832.8400	2.8328	(3.952)	0	0	0
2023/06/19	2037	01/08/2024	12.10	Put	Bond Future	5,574.8900	5.5749	5,688.8900	5.6889	2.045	0	0	0
2023/06/19	2037	01/08/2024	12.09	Call	Bond Future	2,926.9100	2.9269	2,810.8700	2.8109	(3.965)	0	0	0
2023/06/19	2037	01/08/2024	12.09	Put	Bond Future	5,605.1800	5.6052	5,719.6900	5.7197	2.043	0	0	0
2023/06/19	2037	01/08/2024			Bond Future	12.6104	74.6212	12.6565	74.3906	0.365	0.0000	0.0000	0
2023/06/19	2037	01/08/2024	12.11	Call	Bond Future	2,971.9500	2.9719	2,854.9000	2.8549	(3.938)	0	0	0
2023/06/19	2037	01/08/2024	12.11	Put	Bond Future	5,544.7300	5.5447	5,658.2300	5.6582	2.047	0	0	0
2023/06/19	2038	03/08/2023			Bond Future	128.7750	128.7750	128.5369	128.5369	(0.185)	0.0000	0.0000	3,019
2023/06/19	2038	02/11/2023			Bond Future	131.6622	131.6622	131.4184	131.4184	(0.185)	0.0000	0.0000	1,706
2023/06/19	2038	01/02/2024			Bond Future	132.6747	132.6747	132.4252	132.4252	(0.188)	0.0000	0.0000	0
2023/06/19	2038	02/05/2024			Bond Future	135.7792	135.7792	135.5240	135.5240	(0.188)	0.0000	0.0000	0
2023/06/19	2038	01/08/2024			Bond Future	136.7620	136.7620	136.5018	136.5018	(0.190)	0.0000	0.0000	0
2023/06/19	2040	03/08/2023	12.23	Call	Bond Future	1,498.1400	1.4981	1,312.8400	1.3128	(12.369)	0	0	0
2023/06/19	2040	03/08/2023	12.23	Put	Bond Future	2,122.8700	2.1229	2,189.5600	2.1896	3.142	0	0	0
2023/06/19	2040	03/08/2023			Bond Future	12.3394	76.8897	12.3839	76.6377	0.361	0.0000	0.0000	133,091
2023/06/19	2040	03/08/2023	12.21	Call	Bond Future	1,444.7400	1.4447	1,262.5500	1.2625	(12.611)	0	0	0
2023/06/19	2040	03/08/2023	12.21	Put	Bond Future	2,184.5300	2.1845	2,254.3300	2.2543	3.195	0	0	0
2023/06/19	2040	03/08/2023	12.22	Call	Bond Future	1,471.3600	1.4714	1,287.6100	1.2876	(12.488)	0	0	0
2023/06/19	2040	03/08/2023	12.22	Put	Bond Future	2,153.5900	2.1536	2,221.8300	2.2218	3.169	0	0	0
2023/06/19	2040	02/11/2023	12.60	Call	Bond Future	3,553.1400	3.5531	3,365.1700	3.3652	(5.290)	0	0	128
2023/06/19	2040	02/11/2023	12.60	Put	Bond Future	2,705.5000	2.7055	2,775.3000	2.7753	2.580	0	0	0
2023/06/19	2040	02/11/2023	13.64	Call	Bond Future	7,334.5900	7.3346	7,095.6000	7.0956	(3.258)	0	0	0
2023/06/19	2040	02/11/2023	13.64	Put	Bond Future	1,101.7100	1.1017	1,120.4900	1.1205	1.705	0	0	128
2023/06/19	2040	02/11/2023	11.58	Call	Bond Future	1,073.2900	1.0733	975.4700	0.9755	(9.114)	0	0	0
2023/06/19	2040	02/11/2023	11.58	Put	Bond Future	6,172.2000	6.1722	6,332.1500	6.3322	2.591	0	0	0
2023/06/19	2040	02/11/2023	11.59	Call	Bond Future	1,089.5500	1.0895	990.7900	0.9908	(9.064)	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
2023/06/19	2040	02/11/2023	11.60	Put	Bond Future	6,081.1800	6.0812	6,239.2500	6.2392	2.599	0	0	0
2023/06/19	2040	02/11/2023			Bond Future	12.4470	78.5952	12.4933	78.3374	0.371	0.0000	0.0000	226
2023/06/19	2040	02/11/2023	11.80	Call	Bond Future	1,465.1200	1.4651	1,346.4900	1.3465	(8.097)	0	0	128
2023/06/19	2040	02/11/2023	11.80	Put	Bond Future	5,220.9000	5.2209	5,360.0400	5.3600	2.665	0	0	0
2023/06/19	2040	02/11/2023	11.59	Put	Bond Future	6,126.6500	6.1266	6,285.6600	6.2857	2.595	0	0	0
2023/06/19	2040	02/11/2023	11.60	Call	Bond Future	1,105.8100	1.1058	1,006.1100	1.0061	(9.016)	0	0	0
2023/06/19	2040	01/02/2024	12.33	Call	Bond Future	3,279.5300	3.2795	3,122.7700	3.1228	(4.780)	0	0	0
2023/06/19	2040	01/02/2024	12.33	Put	Bond Future	4,520.0800	4.5201	4,627.0200	4.6270	2.366	0	0	0
2023/06/19	2040	01/02/2024	12.34	Call	Bond Future	3,306.9000	3.3069	3,149.4600	3.1495	(4.761)	0	0	0
2023/06/19	2040	01/02/2024	12.34	Put	Bond Future	4,491.0200	4.4910	4,597.2800	4.5973	2.366	0	0	0
2023/06/19	2040	01/02/2024			Bond Future	12.5525	75.8859	12.6006	75.6222	0.383	0.0000	0.0000	28
2023/06/19	2040	01/02/2024	12.35	Call	Bond Future	3,334.3700	3.3344	3,176.2600	3.1763	(4.742)	0	0	0
2023/06/19	2040	01/02/2024	12.35	Put	Bond Future	4,462.1200	4.4621	4,567.7100	4.5677	2.366	0	0	0
2023/06/19	2040	02/05/2024	11.60	Call	Bond Future	1,804.5400	1.8045	1,702.9900	1.7030	(5.627)	0	0	0
2023/06/19	2040	02/05/2024	11.61	Call	Bond Future	1,822.1700	1.8222	1,719.9800	1.7200	(5.608)	0	0	0
2023/06/19	2040	02/05/2024	11.62	Put	Bond Future	7,828.1900	7.8282	7,995.2000	7.9952	2.133	0	0	0
2023/06/19	2040	02/05/2024			Bond Future	12.6600	77.6447	12.7098	77.3749	0.394	0.0000	0.0000	0
2023/06/19	2040	02/05/2024	11.60	Put	Bond Future	7,914.8700	7.9149	8,083.1700	8.0832	2.126	0	0	0
2023/06/19	2040	02/05/2024	11.61	Put	Bond Future	7,871.3100	7.8713	8,038.9700	8.0390	2.130	0	0	0
2023/06/19	2040	02/05/2024	11.62	Call	Bond Future	1,840.1600	1.8402	1,737.3200	1.7373	(5.589)	0	0	0
2023/06/19	2040	01/08/2024	12.34	Call	Bond Future	3,332.4900	3.3325	3,191.1100	3.1911	(4.242)	0	0	0
2023/06/19	2040	01/08/2024	12.34	Put	Bond Future	5,772.6200	5.7726	5,906.8500	5.9068	2.325	0	0	0
2023/06/19	2040	01/08/2024			Bond Future	12.7865	74.8746	12.8384	74.5990	0.406	0.0000	0.0000	0
2023/06/19	2040	01/08/2024	12.32	Call	Bond Future	3,283.5300	3.2835	3,143.3400	3.1433	(4.269)	0	0	0
2023/06/19	2040	01/08/2024	12.32	Put	Bond Future	5,835.8500	5.8359	5,971.2700	5.9713	2.320	0	0	0
2023/06/19	2040	01/08/2024	12.33	Call	Bond Future	3,307.8100	3.3078	3,167.0300	3.1670	(4.256)	0	0	0
2023/06/19	2040	01/08/2024	12.33	Put	Bond Future	5,804.0000	5.8040	5,938.8300	5.9388	2.323	0	0	0
2023/06/19	2044	03/08/2023	12.00	Call	Bond Future	891.6300	0.8916	766.5900	0.7666	(14.024)	0	0	0
2023/06/19	2044	03/08/2023	12.00	Put	Bond Future	3,125.7700	3.1258	3,196.3200	3.1963	2.257	0	0	4,754
2023/06/19	2044	03/08/2023	12.15	Call	Bond Future	1,219.0400	1.2190	1,072.3000	1.0723	(12.037)	0	0	0
2023/06/19	2044	03/08/2023	12.15	Put	Bond Future	2,562.2100	2.5622	2,611.0600	2.6111	1.907	0	0	0
2023/06/19	2044	03/08/2023	12.16	Call	Bond Future	1,243.0200	1.2430	1,094.9100	1.0949	(11.915)	0	0	0
2023/06/19	2044	03/08/2023	12.16	Put	Bond Future	2,527.4200	2.5274	2,574.9000	2.5749	1.879	0	0	0
2023/06/19	2044	03/08/2023			Bond Future	12.3819	73.3578	12.4163	73.1623	0.278	0.0000	0.0000	81,042
2023/06/19	2044	03/08/2023	11.75	Call	Bond Future	483.3800	0.4834	396.3400	0.3963	(18.007)	0	0	4,553
2023/06/19	2044	03/08/2023	11.75	Put	Bond Future	4,242.6300	4.2426	4,351.1800	4.3512	2.559	0	0	3,076
2023/06/19	2044	03/08/2023	12.17	Call	Bond Future	1,267.2700	1.2673	1,117.8000	1.1178	(11.795)	0	0	0
2023/06/19	2044	03/08/2023	12.17	Put	Bond Future	2,492.9800	2.4930	2,539.1000	2.5391	1.850	0	0	0
2023/06/19	2044	03/08/2023	12.50	Call	Bond Future	2,214.4000	2.2144	2,027.5700	2.0276	(8.437)	0	0	0
2023/06/19	2044	03/08/2023	12.50	Put	Bond Future	1,546.1400	1.5461	1,554.9000	1.5549	0.567	0	0	9,106
2023/06/19	2044	02/11/2023	11.57	Call	Bond Future	1,028.3500	1.0283	947.0900	0.9471	(7.902)	0	0	0
2023/06/19	2044	02/11/2023	11.57	Put	Bond Future	6,497.5700	6.4976	6,616.3600	6.6164	1.828	0	0	0
2023/06/19	2044	02/11/2023			Bond Future	12.4852	74.9849	12.5209	74.7849	0.286	0.0000	0.0000	0
2023/06/19	2044	02/11/2023	11.55	Call	Bond Future	997.2900	0.9973	917.5800	0.9176	(7.993)	0	0	0
2023/06/19	2044	02/11/2023	11.55	Put	Bond Future	6,593.6000	6.5936	6,713.9400	6.7139	1.825	0	0	0
2023/06/19	2044	02/11/2023	11.56	Call	Bond Future	1,012.7500	1.0128	932.2600	0.9323	(7.948)	0	0	0
2023/06/19	2044	02/11/2023	11.56	Put	Bond Future	6,545.4700	6.5455	6,665.0300	6.6650	1.827	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
2023/06/19	2044	01/02/2024	12.29	Call	Bond Future	3,153.6700	3.1537	3,026.9700	3.0270	(4.018)	0	0	0
2023/06/19	2044	01/02/2024	12.29	Put	Bond Future	4,828.1000	4.8281	4,906.1800	4.9062	1.617	0	0	0
2023/06/19	2044	01/02/2024			Bond Future	12.5864	72.3184	12.6234	72.1136	0.294	0.0000	0.0000	0
2023/06/19	2044	01/02/2024	12.27	Call	Bond Future	3,100.4500	3.1005	2,974.8400	2.9748	(4.051)	0	0	0
2023/06/19	2044	01/02/2024	12.27	Put	Bond Future	4,890.2200	4.8902	4,969.3900	4.9694	1.619	0	0	0
2023/06/19	2044	01/02/2024	12.28	Call	Bond Future	3,126.8900	3.1269	3,000.7400	3.0007	(4.034)	0	0	0
2023/06/19	2044	01/02/2024	12.28	Put	Bond Future	4,858.9500	4.8589	4,937.5800	4.9376	1.618	0	0	0
2023/06/19	2044	02/05/2024	11.67	Call	Bond Future	2,042.1100	2.0421	1,952.6100	1.9526	(4.383)	0	0	0
2023/06/19	2044	02/05/2024	11.67	Put	Bond Future	7,995.5700	7.9956	8,115.5500	8.1155	1.501	0	0	0
2023/06/19	2044	02/05/2024			Bond Future	12.6890	73.9944	12.7274	73.7850	0.303	0.0000	0.0000	0
2023/06/19	2044	02/05/2024	11.65	Call	Bond Future	2,009.0600	2.0091	1,920.4800	1.9205	(4.409)	0	0	0
2023/06/19	2044	02/05/2024	11.65	Put	Bond Future	8,087.4800	8.0875	8,208.3800	8.2084	1.495	0	0	0
2023/06/19	2044	02/05/2024	11.66	Call	Bond Future	2,025.5400	2.0255	1,936.5000	1.9365	(4.396)	0	0	0
2023/06/19	2044	02/05/2024	11.66	Put	Bond Future	8,041.4400	8.0414	8,161.8800	8.1619	1.498	0	0	0
2023/06/19	2044	01/08/2024	12.28	Call	Bond Future	3,467.9500	3.4680	3,353.0900	3.3531	(3.312)	0	0	0
2023/06/19	2044	01/08/2024	12.28	Put	Bond Future	6,412.1300	6.4121	6,511.1900	6.5112	1.545	0	0	0
2023/06/19	2044	01/08/2024	12.29	Call	Bond Future	3,492.3400	3.4923	3,377.0500	3.3770	(3.301)	0	0	0
2023/06/19	2044	01/08/2024	12.29	Put	Bond Future	6,379.0500	6.3790	6,477.6800	6.4777	1.546	0	0	0
2023/06/19	2044	01/08/2024			Bond Future	12.8095	71.2677	12.8494	71.0538	0.311	0.0000	0.0000	0
2023/06/19	2044	01/08/2024	12.30	Call	Bond Future	3,516.8300	3.5168	3,401.0900	3.4011	(3.291)	0	0	0
2023/06/19	2044	01/08/2024	12.30	Put	Bond Future	6,346.1300	6.3461	6,444.3100	6.4443	1.547	0	0	0
2023/06/19	2046	03/08/2023			Bond Future	113.3721	113.3721	113.4295	113.4295	0.051	0.0000	0.0000	12,882
2023/06/19	2046	02/11/2023			Bond Future	113.8157	113.8157	113.8741	113.8741	0.051	0.0000	0.0000	4,626
2023/06/19	2046	01/02/2024			Bond Future	116.4449	116.4449	116.5047	116.5047	0.051	0.0000	0.0000	0
2023/06/19	2046	02/05/2024			Bond Future	117.0054	117.0054	117.0669	117.0669	0.053	0.0000	0.0000	0
2023/06/19	2046	01/08/2024			Bond Future	119.6504	119.6504	119.7137	119.7137	0.053	0.0000	0.0000	0
2023/06/19	2050	03/08/2023			Bond Future	113.9018	113.9018	112.8706	112.8706	(0.905)	0.0000	0.0000	10,740
2023/06/19	2050	02/11/2023			Bond Future	116.4553	116.4553	115.4007	115.4007	(0.906)	0.0000	0.0000	3,364
2023/06/19	2050	01/02/2024			Bond Future	116.8876	116.8876	115.8085	115.8085	(0.923)	0.0000	0.0000	0
2023/06/19	2050	02/05/2024			Bond Future	119.6228	119.6228	118.5185	118.5185	(0.923)	0.0000	0.0000	0
2023/06/19	2050	01/08/2024			Bond Future	120.0019	120.0019	118.8736	118.8736	(0.940)	0.0000	0.0000	0
2023/06/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/19	AL37	03/08/2023			Index Future	873.6890	873.6890	872.7060	872.7060	(0.113)	0.0000	0.0000	0
2023/06/19	AL37	02/11/2023			Index Future	893.0650	893.0650	892.0530	892.0530	(0.113)	0.0000	0.0000	0
2023/06/19	AL37	01/02/2024			Index Future	913.4880	913.4880	912.4480	912.4480	(0.114)	0.0000	0.0000	0
2023/06/19	AL37	02/05/2024			Index Future	934.6620	934.6620	933.5980	933.5980	(0.114)	0.0000	0.0000	0
2023/06/19	AL37	01/08/2024			Index Future	955.6110	955.6110	954.5340	954.5340	(0.113)	0.0000	0.0000	0
2023/06/19	AL7T	03/08/2023			Index Future	998.1150	998.1150	996.5090	996.5090	(0.161)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/19	AL7T	02/11/2023			Index Future	1,020.2510	1,020.2510	1,018.6000	1,018.6000	(0.162)	0.0000	0.0000	0
2023/06/19	AL7T	01/02/2024			Index Future	1,043.5830	1,043.5830	1,041.8890	1,041.8890	(0.162)	0.0000	0.0000	0
2023/06/19	AL7T	02/05/2024			Index Future	1,067.7720	1,067.7720	1,066.0390	1,066.0390	(0.162)	0.0000	0.0000	0
2023/06/19	AL7T	01/08/2024			Index Future	1,091.7050	1,091.7050	1,089.9450	1,089.9450	(0.161)	0.0000	0.0000	0
2023/06/19	ALBI	03/08/2023			Index Future	875.0710	875.0710	873.4810	873.4810	(0.182)	0.0000	0.0000	106
2023/06/19	ALBI	02/11/2023			Index Future	894.4790	894.4790	892.8450	892.8450	(0.183)	0.0000	0.0000	0
2023/06/19	ALBI	01/02/2024			Index Future	914.9340	914.9340	913.2590	913.2590	(0.183)	0.0000	0.0000	0
2023/06/19	ALBI	02/05/2024			Index Future	936.1410	936.1410	934.4270	934.4270	(0.183)	0.0000	0.0000	0
2023/06/19	ALBI	01/08/2024			Index Future	957.1230	957.1230	955.3820	955.3820	(0.182)	0.0000	0.0000	0
2023/06/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/06/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/19	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/19	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/19	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/19	ES33	03/08/2023			Bond Future	12.6968	73.8272	12.7309	73.6760	0.269	0.0000	0.0000	350
2023/06/19	ES33	02/11/2023			Bond Future	12.8391	71.6836	12.8748	71.5289	0.278	0.0000	0.0000	0
2023/06/19	ES33	01/02/2024			Bond Future	12.9812	73.3399	13.0185	73.1815	0.287	0.0000	0.0000	0
2023/06/19	ES33	02/05/2024			Bond Future	13.1227	71.2547	13.1615	71.0927	0.296	0.0000	0.0000	0
2023/06/19	ES33	01/08/2024			Bond Future	13.2849	72.8628	13.3254	72.6973	0.305	0.0000	0.0000	0
2023/06/19	ES42	03/08/2023			Bond Future	13.0768	70.6764	13.1161	70.4772	0.301	0.0000	0.0000	4,000
2023/06/19	ES42	02/11/2023			Bond Future	13.2101	67.9974	13.2511	67.7935	0.310	0.0000	0.0000	0
2023/06/19	ES42	01/02/2024			Bond Future	13.3365	69.5687	13.3791	69.3600	0.319	0.0000	0.0000	0
2023/06/19	ES42	02/05/2024			Bond Future	13.4672	66.9334	13.5115	66.7198	0.329	0.0000	0.0000	0
2023/06/19	ES42	01/08/2024			Bond Future	13.6125	68.4420	13.6586	68.2238	0.338	0.0000	0.0000	0
2023/06/19	GOVI	03/08/2023	837.21	Call	GOVI	252,610.0000	25.2610	236,930.0000	23.6930	(6.207)	0	0	0
2023/06/19	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/19	GOVI	03/08/2023	837.22	Call	GOVI	252,510.0000	25.2510	236,830.0000	23.6830	(6.210)	0	0	0
2023/06/19	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/19	GOVI	03/08/2023			GOVI	862.4710	862.4710	860.9030	860.9030	(0.182)	0.0000	0.0000	835
2023/06/19	GOVI	03/08/2023	837.23	Call	GOVI	252,410.0000	25.2410	236,730.0000	23.6730	(6.212)	0	0	0
2023/06/19	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/19	GOVI	02/11/2023	885.81	Put	GOVI	42,110.0000	4.2110	58,210.0000	5.8210	38.233	0	0	0
2023/06/19	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/19	GOVI	02/11/2023			GOVI	881.5990	881.5990	879.9890	879.9890	(0.183)	0.0000	0.0000	0
2023/06/19	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/19	GOVI	02/11/2023	885.80	Put	GOVI	42,010.0000	4.2010	58,110.0000	5.8110	38.324	0	0	0
2023/06/19	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/19	GOVI	02/11/2023	885.82	Put	GOVI	42,210.0000	4.2210	58,310.0000	5.8310	38.143	0	0	0
2023/06/19	GOVI	01/02/2024	880.00	Call	GOVI	217,590.0000	21.7590	201,080.0000	20.1080	(7.588)	0	0	0
2023/06/19	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/19	GOVI	01/02/2024			GOVI	901.7590	901.7590	900.1080	900.1080	(0.183)	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
2023/06/19	GOVI	01/02/2024	879.98	Call	GOVI	217,790.0000	21.7790	201,280.0000	20.1280	(7.581)	0	0	0
2023/06/19	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/19	GOVI	01/02/2024	879.99	Call	GOVI	217,690.0000	21.7690	201,180.0000	20.1180	(7.584)	0	0	0
2023/06/19	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/19	GOVI	02/05/2024	950.97	Put	GOVI	283,090.0000	28.3090	299,980.0000	29.9980	5.966	0	0	0
2023/06/19	GOVI	02/05/2024	950.98	Put	GOVI	283,190.0000	28.3190	300,080.0000	30.0080	5.964	0	0	0
2023/06/19	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/19	GOVI	02/05/2024			GOVI	922.6610	922.6610	920.9720	920.9720	(0.183)	0.0000	0.0000	0
2023/06/19	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/19	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/19	GOVI	02/05/2024	950.99	Put	GOVI	283,290.0000	28.3290	300,180.0000	30.0180	5.962	0	0	0
2023/06/19	GOVI	01/08/2024	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/19	GOVI	01/08/2024	943.39	Put	GOVI	490.0000	0.0490	17,650.0000	1.7650	3502.041	0	0	0
2023/06/19	GOVI	01/08/2024			GOVI	943.3410	943.3410	941.6250	941.6250	(0.182)	0.0000	0.0000	0
2023/06/19	GOVI	01/08/2024	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/19	GOVI	01/08/2024	943.37	Put	GOVI	290.0000	0.0290	17,450.0000	1.7450	5917.241	0	0	0
2023/06/19	GOVI	01/08/2024	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/19	GOVI	01/08/2024	943.38	Put	GOVI	390.0000	0.0390	17,550.0000	1.7550	4400.000	0	0	0
2023/06/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/06/19	IGOV	03/08/2023			Index Future	329.4640	329.4640	329.2400	329.2400	(0.068)	0.0000	0.0000	639
2023/06/19	IGOV	02/11/2023			Index Future	336.8510	336.8510	336.6200	336.6200	(0.069)	0.0000	0.0000	16
2023/06/19	IGOV	01/02/2024			Index Future	344.6320	344.6320	344.3940	344.3940	(0.069)	0.0000	0.0000	0
2023/06/19	IGOV	02/05/2024			Index Future	352.6970	352.6970	352.4530	352.4530	(0.069)	0.0000	0.0000	0
2023/06/19	IGOV	01/08/2024			Index Future	360.6770	360.6770	360.4320	360.4320	(0.068)	0.0000	0.0000	0
2023/06/19	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/06/19	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/06/19	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/06/19	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/06/19	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/06/19	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/06/19	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/06/19	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/06/19	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/06/19	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/06/19	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/06/19	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/06/19	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/06/19	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/06/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/06/19	JBAF	21/06/2023			Jibar Tradeable Future	8.5000	91.5000	8.5000	91.5000	0.000	0.0000	0.0000	0
2023/06/19	JBAF	19/07/2023			Jibar Tradeable Future	8.5200	91.4800	8.5100	91.4900	(0.117)	0.0000	0.0000	0
2023/06/19	JBAF	16/08/2023			Jibar Tradeable Future	8.7100	91.2900	8.6800	91.3200	(0.344)	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
2023/06/19	JBAF	20/09/2023			Jibar Tradeable Future	8.7400	91.2600	8.7200	91.2800	(0.229)	0.0000	0.0000	0
2023/06/19	JBAF	18/10/2023			Jibar Tradeable Future	8.8150	91.1850	8.7900	91.2100	(0.284)	0.0000	0.0000	0
2023/06/19	JBAF	15/11/2023			Jibar Tradeable Future	8.8300	91.1700	8.8150	91.1850	(0.170)	0.0000	0.0000	0
2023/06/19	JBAF	20/12/2023			Jibar Tradeable Future	8.8700	91.1300	8.8500	91.1500	(0.225)	0.0000	0.0000	0
2023/06/19	JBAF	20/03/2024			Jibar Tradeable Future	8.8750	91.1250	8.8500	91.1500	(0.282)	0.0000	0.0000	0
2023/06/19	JBAF	19/06/2024			Jibar Tradeable Future	8.7800	91.2200	8.7700	91.2300	(0.114)	0.0000	0.0000	0
2023/06/19	JBAF	18/09/2024			Jibar Tradeable Future	8.6750	91.3250	8.6700	91.3300	(0.058)	0.0000	0.0000	0
2023/06/19	JBAF	18/12/2024			Jibar Tradeable Future	8.5300	91.4700	8.5200	91.4800	(0.117)	0.0000	0.0000	0
2023/06/19	JBAF	19/03/2025			Jibar Tradeable Future	8.4850	91.5150	8.4400	91.5600	(0.530)	0.0000	0.0000	0
2023/06/19	R035	03/08/2023	12.00	Call	Bond Future	2,037.5300	2.0375	1,863.7400	1.8637	(8.529)	0	0	0
2023/06/19	R035	03/08/2023	12.00	Put	Bond Future	1,396.5200	1.3965	1,407.2100	1.4072	0.765	0	0	0
2023/06/19	R035	03/08/2023	12.50	Call	Bond Future	3,834.0100	3.8340	3,634.6700	3.6347	(5.199)	0	0	5,000
2023/06/19	R035	03/08/2023			Bond Future	11.8797	85.2361	11.9142	85.0516	0.290	0.0000	0.0000	60,823
2023/06/19	R035	03/08/2023	11.75	Call	Bond Future	1,335.9200	1.3359	1,188.2200	1.1882	(11.056)	0	0	0
2023/06/19	R035	03/08/2023	11.75	Put	Bond Future	2,035.7200	2.0357	2,072.5000	2.0725	1.807	0	0	4,870
2023/06/19	R035	03/08/2023	11.98	Call	Bond Future	1,975.7600	1.9758	1,803.7200	1.8037	(8.708)	0	0	0
2023/06/19	R035	03/08/2023	11.98	Put	Bond Future	1,440.8600	1.4409	1,453.3000	1.4533	0.863	0	0	0
2023/06/19	R035	03/08/2023	11.99	Call	Bond Future	2,006.5300	2.0065	1,833.6100	1.8336	(8.618)	0	0	0
2023/06/19	R035	03/08/2023	11.99	Put	Bond Future	1,418.5500	1.4185	1,430.1100	1.4301	0.815	0	0	0
2023/06/19	R035	03/08/2023	12.50	Put	Bond Future	603.3400	0.6033	588.4800	0.5885	(2.463)	0	0	0
2023/06/19	R035	02/11/2023	12.85	Call	Bond Future	5,692.9300	5.6929	5,518.0800	5.5181	(3.071)	0	0	0
2023/06/19	R035	02/11/2023	12.85	Put	Bond Future	1,339.5000	1.3395	1,353.4000	1.3534	1.038	0	0	400
2023/06/19	R035	02/11/2023	13.59	Call	Bond Future	8,517.8800	8.5179	8,329.5100	8.3295	(2.211)	0	0	0
2023/06/19	R035	02/11/2023	13.59	Put	Bond Future	680.7100	0.6807	681.0900	0.6811	0.056	0	0	750
2023/06/19	R035	02/11/2023	11.12	Call	Bond Future	976.1900	0.9762	899.0300	0.8990	(7.904)	0	0	400
2023/06/19	R035	02/11/2023	11.41	Call	Bond Future	1,466.0700	1.4661	1,367.7200	1.3677	(6.708)	0	0	0
2023/06/19	R035	02/11/2023	11.41	Put	Bond Future	4,603.5600	4.6036	4,693.9600	4.6940	1.964	0	0	0
2023/06/19	R035	02/11/2023	11.42	Call	Bond Future	1,485.2500	1.4853	1,386.1800	1.3862	(6.670)	0	0	0
2023/06/19	R035	02/11/2023	11.42	Put	Bond Future	4,567.2300	4.5672	4,656.9100	4.6569	1.964	0	0	0
2023/06/19	R035	02/11/2023			Bond Future	11.9902	82.6156	12.0261	82.4268	0.299	0.0000	0.0000	109,761
2023/06/19	R035	02/11/2023	11.43	Call	Bond Future	1,504.5800	1.5046	1,404.7900	1.4048	(6.632)	0	0	0
2023/06/19	R035	02/11/2023	11.43	Put	Bond Future	4,531.0900	4.5311	4,620.0500	4.6200	1.963	0	0	0
2023/06/19	R035	02/11/2023	11.74	Call	Bond Future	2,191.2400	2.1912	2,069.5300	2.0695	(5.554)	0	0	750
2023/06/19	R035	02/11/2023	11.74	Put	Bond Future	3,523.5100	3.5235	3,590.5500	3.5906	1.903	0	0	0
2023/06/19	R035	02/11/2023	12.24	Call	Bond Future	3,602.7000	3.6027	3,451.3700	3.4514	(4.200)	0	0	750
2023/06/19	R035	02/11/2023	12.24	Put	Bond Future	2,302.2400	2.3022	2,339.6600	2.3397	1.625	0	0	0
2023/06/19	R035	02/11/2023	11.12	Put	Bond Future	5,746.2600	5.7463	5,857.8500	5.8578	1.942	0	0	0
2023/06/19	R035	02/11/2023	10.62	Call	Bond Future	454.0900	0.4541	408.0200	0.4080	(10.146)	0	0	400
2023/06/19	R035	02/11/2023	10.62	Put	Bond Future	8,144.4800	8.1445	8,287.1600	8.2872	1.752	0	0	0
2023/06/19	R035	01/02/2024	11.12	Put	Bond Future	6,737.6100	6.7376	6,851.2000	6.8512	1.686	0	0	0
2023/06/19	R035	01/02/2024	12.18	Put	Bond Future	3,433.1300	3.4331	3,491.2800	3.4913	1.694	0	0	0
2023/06/19	R035	01/02/2024	12.19	Call	Bond Future	3,879.8000	3.8798	3,744.3300	3.7443	(3.492)	0	0	0
2023/06/19	R035	01/02/2024	12.19	Put	Bond Future	3,410.5700	3.4106	3,468.2800	3.4683	1.692	0	0	0
2023/06/19	R035	01/02/2024	10.62	Call	Bond Future	832.3300	0.8323	777.2000	0.7772	(6.624)	0	0	400
2023/06/19	R035	01/02/2024	10.62	Put	Bond Future	9,013.0400	9.0130	9,151.0900	9.1511	1.532	0	0	0
2023/06/19	R035	01/02/2024			Bond Future	12.0988	84.5051	12.1363	84.3119	0.309	0.0000	0.0000	0
2023/06/19	R035	01/02/2024	12.20	Call	Bond Future	3,908.6100	3.9086	3,772.7000	3.7727	(3.477)	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
2023/06/19	R035	01/02/2024	12.20	Put	Bond Future	3,388.1500	3.3881	3,445.4200	3.4454	1.690	0	0	0
2023/06/19	R035	01/02/2024	13.46	Call	Bond Future	8,086.1900	8.0862	7,910.8900	7.9109	(2.168)	0	0	0
2023/06/19	R035	01/02/2024	13.46	Put	Bond Future	1,463.8100	1.4638	1,481.6900	1.4817	1.221	0	0	400
2023/06/19	R035	01/02/2024	11.12	Call	Bond Future	1,447.2000	1.4472	1,367.6100	1.3676	(5.500)	0	0	400
2023/06/19	R035	01/02/2024	12.18	Call	Bond Future	3,851.0700	3.8511	3,716.0400	3.7160	(3.506)	0	0	0
2023/06/19	R035	02/05/2024	11.20	Call	Bond Future	1,690.4400	1.6904	1,610.9400	1.6109	(4.703)	0	0	0
2023/06/19	R035	02/05/2024	11.20	Put	Bond Future	6,998.9600	6.9990	7,117.1600	7.1172	1.689	0	0	0
2023/06/19	R035	02/05/2024	11.19	Call	Bond Future	1,675.8600	1.6759	1,596.8000	1.5968	(4.718)	0	0	0
2023/06/19	R035	02/05/2024	11.19	Put	Bond Future	7,039.9500	7.0400	7,158.5900	7.1586	1.685	0	0	0
2023/06/19	R035	02/05/2024			Bond Future	12.1991	81.9483	12.2381	81.7506	0.320	0.0000	0.0000	0
2023/06/19	R035	02/05/2024	11.21	Call	Bond Future	1,705.1100	1.7051	1,625.1600	1.6252	(4.689)	0	0	0
2023/06/19	R035	02/05/2024	11.21	Put	Bond Future	6,958.1200	6.9581	7,075.8700	7.0759	1.692	0	0	0
2023/06/19	R035	01/08/2024	11.80	Call	Bond Future	2,863.4300	2.8634	2,760.5100	2.7605	(3.594)	0	0	0
2023/06/19	R035	01/08/2024	11.80	Put	Bond Future	5,497.5900	5.4976	5,596.4500	5.5964	1.798	0	0	0
2023/06/19	R035	01/08/2024	11.81	Call	Bond Future	2,885.4600	2.8855	2,782.0800	2.7821	(3.583)	0	0	0
2023/06/19	R035	01/08/2024	11.79	Put	Bond Future	5,527.4700	5.5275	5,626.7800	5.6268	1.797	0	0	0
2023/06/19	R035	01/08/2024			Bond Future	12.3167	83.7807	12.3573	83.5789	0.329	0.0000	0.0000	0
2023/06/19	R035	01/08/2024	11.81	Put	Bond Future	5,467.5000	5.4675	5,565.9000	5.5659	1.800	0	0	0
2023/06/19	R035	01/08/2024	11.79	Call	Bond Future	2,841.1500	2.8412	2,738.6800	2.7387	(3.607)	0	0	0
2023/06/19	R053	03/08/2023	12.72	Call	Bond Future	4,055.5800	4.0556	3,787.8200	3.7878	(6.602)	0	0	0
2023/06/19	R053	03/08/2023	12.72	Put	Bond Future	1,395.9300	1.3959	1,384.3100	1.3843	(0.832)	0	0	0
2023/06/19	R053	03/08/2023			Bond Future	12.3534	98.3657	12.3879	98.1095	0.279	0.0000	0.0000	0
2023/06/19	R053	03/08/2023	12.70	Call	Bond Future	3,958.6700	3.9587	3,692.2800	3.6923	(6.729)	0	0	0
2023/06/19	R053	03/08/2023	12.70	Put	Bond Future	1,440.5000	1.4405	1,430.2500	1.4303	(0.712)	0	0	0
2023/06/19	R053	03/08/2023	12.71	Call	Bond Future	4,007.0200	4.0070	3,739.9400	3.7399	(6.665)	0	0	0
2023/06/19	R053	03/08/2023	12.71	Put	Bond Future	1,418.0600	1.4181	1,407.1200	1.4071	(0.771)	0	0	0
2023/06/19	R053	02/11/2023	12.81	Call	Bond Future	5,611.0700	5.6111	5,391.6000	5.3916	(3.911)	0	0	0
2023/06/19	R053	02/11/2023	12.81	Put	Bond Future	3,097.4700	3.0975	3,140.0400	3.1400	1.374	0	0	0
2023/06/19	R053	02/11/2023	12.82	Call	Bond Future	5,655.1900	5.6552	5,435.1100	5.4351	(3.892)	0	0	0
2023/06/19	R053	02/11/2023	12.82	Put	Bond Future	3,071.9600	3.0720	3,113.9200	3.1139	1.366	0	0	0
2023/06/19	R053	02/11/2023			Bond Future	12.4583	94.6809	12.4942	94.4189	0.288	0.0000	0.0000	1,349
2023/06/19	R053	02/11/2023	12.83	Call	Bond Future	5,699.2000	5.6992	5,478.5300	5.4785	(3.872)	0	0	0
2023/06/19	R053	02/11/2023	12.83	Put	Bond Future	3,046.4300	3.0464	3,087.8000	3.0878	1.358	0	0	0
2023/06/19	R053	01/02/2024	12.92	Call	Bond Future	6,741.6200	6.7416	6,535.2500	6.5352	(3.061)	0	0	0
2023/06/19	R053	01/02/2024	12.93	Call	Bond Future	6,783.9400	6.7839	6,577.0600	6.5771	(3.050)	0	0	0
2023/06/19	R053	01/02/2024	12.94	Put	Bond Future	4,139.5200	4.1395	4,200.1900	4.2002	1.466	0	0	0
2023/06/19	R053	01/02/2024			Bond Future	12.5577	96.8467	12.5949	96.5786	0.296	0.0000	0.0000	0
2023/06/19	R053	01/02/2024	12.92	Put	Bond Future	4,191.7500	4.1918	4,253.4400	4.2534	1.472	0	0	0
2023/06/19	R053	01/02/2024	12.93	Put	Bond Future	4,165.5500	4.1656	4,226.7300	4.2267	1.469	0	0	0
2023/06/19	R053	01/02/2024	12.94	Call	Bond Future	6,826.3400	6.8263	6,618.9500	6.6189	(3.038)	0	0	0
2023/06/19	R053	02/05/2024	13.02	Put	Bond Future	4,948.5800	4.9486	5,022.3000	5.0223	1.490	0	0	0
2023/06/19	R053	02/05/2024	13.03	Put	Bond Future	4,921.7700	4.9218	4,995.0300	4.9950	1.488	0	0	0
2023/06/19	R053	02/05/2024	13.04	Call	Bond Future	7,543.1500	7.5432	7,341.6600	7.3417	(2.671)	0	0	0
2023/06/19	R053	02/05/2024			Bond Future	12.6576	93.2241	12.6962	92.9498	0.306	0.0000	0.0000	0
2023/06/19	R053	02/05/2024	13.02	Call	Bond Future	7,461.3400	7.4613	7,260.7600	7.2608	(2.688)	0	0	0
2023/06/19	R053	02/05/2024	13.03	Call	Bond Future	7,502.0500	7.5021	7,301.0100	7.3010	(2.680)	0	0	0
2023/06/19	R053	02/05/2024	13.04	Put	Bond Future	4,895.4500	4.8955	4,968.2600	4.9683	1.487	0	0	0

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2023/06/19	R053	01/08/2024	13.13	Call	Bond Future	7,875.1900	7.8752	7,678.3500	7.6784	(2.499)	0	0	0
2023/06/19	R053	01/08/2024	13.13	Put	Bond Future	5,432.4900	5.4325	5,515.8600	5.5159	1.535	0	0	0
2023/06/19	R053	01/08/2024	13.14	Call	Bond Future	7,914.7800	7.9148	7,717.5100	7.7175	(2.492)	0	0	0
2023/06/19	R053	01/08/2024	13.14	Put	Bond Future	5,405.6200	5.4056	5,488.5600	5.4886	1.534	0	0	0
2023/06/19	R053	01/08/2024			Bond Future	12.7718	95.3068	12.8120	95.0266	0.315	0.0000	0.0000	0
2023/06/19	R053	01/08/2024	13.15	Call	Bond Future	7,954.8100	7.9548	7,757.1000	7.7571	(2.485)	0	0	0
2023/06/19	R053	01/08/2024	13.15	Put	Bond Future	5,379.2900	5.3793	5,461.7900	5.4618	1.534	0	0	0
2023/06/19	R186	03/08/2023	9.73	Put	Bond Future	532.6400	0.5326	543.3400	0.5433	2.009	0	0	0
2023/06/19	R186	03/08/2023	9.74	Call	Bond Future	1,262.8600	1.2629	1,154.8300	1.1548	(8.554)	0	0	0
2023/06/19	R186	03/08/2023	9.74	Put	Bond Future	523.8100	0.5238	534.0000	0.5340	1.945	0	0	0
2023/06/19	R186	03/08/2023			Bond Future	9.4823	104.2310	9.5233	104.1128	0.433	0.0000	0.0000	73,345
2023/06/19	R186	03/08/2023	9.73	Call	Bond Future	1,243.1400	1.2431	1,135.6200	1.1356	(8.649)	0	0	0
2023/06/19	R186	03/08/2023	9.75	Call	Bond Future	1,282.7100	1.2827	1,174.1700	1.1742	(8.462)	0	0	0
2023/06/19	R186	03/08/2023	9.75	Put	Bond Future	515.1200	0.5151	524.8000	0.5248	1.879	0	0	0
2023/06/19	R186	02/11/2023	9.40	Call	Bond Future	1,134.0100	1.1340	1,060.2100	1.0602	(6.508)	0	0	0
2023/06/19	R186	02/11/2023	9.40	Put	Bond Future	1,473.3500	1.4734	1,520.6200	1.5206	3.208	0	0	0
2023/06/19	R186	02/11/2023	9.15	Call	Bond Future	837.6600	0.8377	775.0300	0.7750	(7.477)	0	0	1,715
2023/06/19	R186	02/11/2023			Bond Future	9.5259	106.5424	9.5709	106.4214	0.473	0.0000	0.0000	14,754
2023/06/19	R186	02/11/2023	10.42	Call	Bond Future	2,894.8800	2.8949	2,787.7200	2.7877	(3.702)	0	0	0
2023/06/19	R186	02/11/2023	10.42	Put	Bond Future	524.2300	0.5242	538.1400	0.5381	2.653	0	0	1,715
2023/06/19	R186	02/11/2023	9.15	Put	Bond Future	1,855.2400	1.8552	1,913.6800	1.9137	3.150	0	0	0
2023/06/19	R186	02/11/2023	9.38	Call	Bond Future	1,108.1600	1.1082	1,035.2400	1.0352	(6.580)	0	0	0
2023/06/19	R186	02/11/2023	9.38	Put	Bond Future	1,501.5500	1.5016	1,549.7000	1.5497	3.207	0	0	0
2023/06/19	R186	02/11/2023	9.39	Call	Bond Future	1,121.0400	1.1210	1,047.6800	1.0477	(6.544)	0	0	0
2023/06/19	R186	02/11/2023	9.39	Put	Bond Future	1,487.4000	1.4874	1,535.1100	1.5351	3.208	0	0	0
2023/06/19	R186	01/02/2024	9.51	Call	Bond Future	1,517.7000	1.5177	1,443.2100	1.4432	(4.908)	0	0	0
2023/06/19	R186	01/02/2024	9.52	Put	Bond Future	1,602.1300	1.6021	1,651.2300	1.6512	3.065	0	0	0
2023/06/19	R186	01/02/2024	9.50	Call	Bond Future	1,504.0100	1.5040	1,429.8500	1.4299	(4.931)	0	0	0
2023/06/19	R186	01/02/2024			Bond Future	9.5483	103.6672	9.5979	103.5433	0.520	0.0000	0.0000	0
2023/06/19	R186	01/02/2024	9.51	Put	Bond Future	1,613.3900	1.6134	1,662.8300	1.6628	3.064	0	0	0
2023/06/19	R186	01/02/2024	9.52	Call	Bond Future	1,531.4600	1.5315	1,456.6300	1.4566	(4.886)	0	0	0
2023/06/19	R186	01/02/2024	9.50	Put	Bond Future	1,624.7300	1.6247	1,674.5000	1.6745	3.063	0	0	0
2023/06/19	R186	02/05/2024	10.40	Call	Bond Future	2,981.7400	2.9817	2,887.0300	2.8870	(3.176)	0	0	0
2023/06/19	R186	02/05/2024	10.40	Put	Bond Future	1,070.5100	1.0705	1,102.6200	1.1026	3.000	0	0	2,030
2023/06/19	R186	02/05/2024	8.01	Call	Bond Future	368.2400	0.3682	339.9400	0.3399	(7.685)	0	0	0
2023/06/19	R186	02/05/2024	8.01	Put	Bond Future	4,025.3000	4.0253	4,123.8200	4.1238	2.448	0	0	0
2023/06/19	R186	02/05/2024	9.73	Put	Bond Future	1,554.0700	1.5541	1,601.8500	1.6019	3.075	0	0	0
2023/06/19	R186	02/05/2024			Bond Future	9.5610	106.0700	9.6161	105.9432	0.576	0.0000	0.0000	0
2023/06/19	R186	02/05/2024	8.00	Call	Bond Future	364.1600	0.3642	336.0900	0.3361	(7.708)	0	0	0
2023/06/19	R186	02/05/2024	8.00	Put	Bond Future	4,045.3400	4.0453	4,144.0900	4.1441	2.441	0	0	0
2023/06/19	R186	02/05/2024	9.73	Call	Bond Future	1,942.7000	1.9427	1,863.6600	1.8637	(4.069)	0	0	2,030
2023/06/19	R186	02/05/2024	7.99	Call	Bond Future	360.1000	0.3601	332.2700	0.3323	(7.728)	0	0	0
2023/06/19	R186	02/05/2024	7.99	Put	Bond Future	4,065.4000	4.0654	4,164.3900	4.1644	2.435	0	0	0
2023/06/19	R186	01/08/2024	8.70	Put	Bond Future	2,781.2400	2.7812	2,862.7400	2.8627	2.930	0	0	0
2023/06/19	R186	01/08/2024	8.68	Call	Bond Future	811.4500	0.8114	764.2200	0.7642	(5.820)	0	0	0
2023/06/19	R186	01/08/2024	8.69	Call	Bond Future	819.6000	0.8196	772.0800	0.7721	(5.798)	0	0	0
2023/06/19	R186	01/08/2024			Bond Future	9.6167	103.1325	9.6782	103.0032	0.639	0.0000	0.0000	0

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2023/06/19	R186	01/08/2024	8.70	Call	Bond Future	827.4200	0.8274	779.6100	0.7796	(5.778)	0	0	0
2023/06/19	R186	01/08/2024	8.68	Put	Bond Future	2,808.4300	2.8084	2,890.5100	2.8905	2.923	0	0	0
2023/06/19	R186	01/08/2024	8.69	Put	Bond Future	2,795.0000	2.7950	2,876.7900	2.8768	2.926	0	0	0
2023/06/19	R197	03/08/2023			Bond Future	337.8993	337.8993	338.0526	338.0526	0.045	0.0000	0.0000	44
2023/06/19	R197	02/11/2023			Bond Future	345.4747	345.4747	345.6307	345.6307	0.045	0.0000	0.0000	0
2023/06/19	R202	03/08/2023			Bond Future	250.6651	250.6651	251.2202	251.2202	0.221	0.0000	0.0000	5,336
2023/06/19	R202	02/11/2023			Bond Future	256.2849	256.2849	256.8517	256.8517	0.221	0.0000	0.0000	0
2023/06/19	R202	01/02/2024			Bond Future	257.2170	257.2170	257.7968	257.7968	0.225	0.0000	0.0000	0
2023/06/19	R202	02/05/2024			Bond Future	263.2357	263.2357	263.8294	263.8294	0.226	0.0000	0.0000	0
2023/06/19	R202	01/08/2024			Bond Future	264.0463	264.0463	264.6549	264.6549	0.231	0.0000	0.0000	0
2023/06/19	R209	03/08/2023	10.00	Call	Bond Future	2.3200	0.0023	1.2100	0.0012	(47.845)	0	0	1,800
2023/06/19	R209	03/08/2023	10.00	Put	Bond Future	10,010.1000	10.0101	10,170.6300	10.1706	1.604	0	0	0
2023/06/19	R209	03/08/2023	10.70	Call	Bond Future	50.3100	0.0503	34.5800	0.0346	(31.266)	0	0	1,800
2023/06/19	R209	03/08/2023	11.95	Put	Bond Future	1,376.7800	1.3768	1,395.3900	1.3954	1.352	0	0	0
2023/06/19	R209	03/08/2023	12.00	Call	Bond Future	1,624.5300	1.6245	1,477.1900	1.4772	(9.070)	0	0	0
2023/06/19	R209	03/08/2023	12.00	Put	Bond Future	1,271.7800	1.2718	1,286.0800	1.2861	1.124	0	0	1,750
2023/06/19	R209	03/08/2023	11.25	Put	Bond Future	3,590.9800	3.5910	3,691.4300	3.6914	2.797	0	0	0
2023/06/19	R209	03/08/2023	11.93	Call	Bond Future	1,446.1300	1.4461	1,304.9200	1.3049	(9.765)	0	0	0
2023/06/19	R209	03/08/2023	11.94	Call	Bond Future	1,471.0400	1.4710	1,328.9100	1.3289	(9.662)	0	0	0
2023/06/19	R209	03/08/2023			Bond Future	11.9245	65.6149	11.9590	65.4533	0.289	0.0000	0.0000	11,551
2023/06/19	R209	03/08/2023	10.70	Put	Bond Future	6,181.3400	6.1813	6,327.2500	6.3273	2.360	0	0	0
2023/06/19	R209	03/08/2023	10.75	Call	Bond Future	60.3800	0.0604	42.1700	0.0422	(30.159)	0	0	7,000
2023/06/19	R209	03/08/2023	10.75	Put	Bond Future	5,925.3400	5.9253	6,068.7700	6.0688	2.421	0	0	0
2023/06/19	R209	03/08/2023	11.95	Call	Bond Future	1,496.0700	1.4961	1,353.0400	1.3530	(9.560)	0	0	0
2023/06/19	R209	03/08/2023	11.25	Call	Bond Future	311.1000	0.3111	249.9100	0.2499	(19.669)	0	0	7,000
2023/06/19	R209	03/08/2023	11.93	Put	Bond Future	1,420.5600	1.4206	1,440.9900	1.4410	1.438	0	0	0
2023/06/19	R209	03/08/2023	11.94	Put	Bond Future	1,398.5800	1.3986	1,418.0900	1.4181	1.395	0	0	0
2023/06/19	R209	02/11/2023	11.34	Call	Bond Future	1,121.5600	1.1216	1,041.6400	1.0416	(7.126)	0	0	0
2023/06/19	R209	02/11/2023	11.34	Put	Bond Future	4,391.1200	4.3911	4,476.5700	4.4766	1.946	0	0	0
2023/06/19	R209	02/11/2023	11.33	Call	Bond Future	1,106.2600	1.1063	1,026.9800	1.0270	(7.166)	0	0	0
2023/06/19	R209	02/11/2023	11.33	Put	Bond Future	4,425.4900	4.4255	4,511.5800	4.5116	1.945	0	0	0
2023/06/19	R209	02/11/2023			Bond Future	12.0219	63.9162	12.0577	63.7508	0.298	0.0000	0.0000	0
2023/06/19	R209	02/11/2023	11.35	Call	Bond Future	1,137.0000	1.1370	1,056.4300	1.0564	(7.086)	0	0	0
2023/06/19	R209	02/11/2023	11.35	Put	Bond Future	4,356.9400	4.3569	4,441.7400	4.4417	1.946	0	0	0
2023/06/19	R209	01/02/2024	12.13	Put	Bond Future	3,145.2100	3.1452	3,198.1700	3.1982	1.684	0	0	0
2023/06/19	R209	01/02/2024	12.14	Call	Bond Future	3,245.1900	3.2452	3,128.5300	3.1285	(3.595)	0	0	0
2023/06/19	R209	01/02/2024	12.14	Put	Bond Future	3,124.4200	3.1244	3,176.9900	3.1770	1.683	0	0	0
2023/06/19	R209	01/02/2024			Bond Future	12.1135	65.3782	12.1506	65.2089	0.306	0.0000	0.0000	0
2023/06/19	R209	01/02/2024	12.13	Call	Bond Future	3,220.4000	3.2204	3,104.1300	3.1041	(3.610)	0	0	0
2023/06/19	R209	01/02/2024	12.12	Call	Bond Future	3,195.6700	3.1957	3,079.8200	3.0798	(3.625)	0	0	0
2023/06/19	R209	01/02/2024	12.12	Put	Bond Future	3,166.1200	3.1661	3,219.5000	3.2195	1.686	0	0	0
2023/06/19	R209	02/05/2024	11.18	Call	Bond Future	1,443.0500	1.4431	1,374.3400	1.3743	(4.761)	0	0	0
2023/06/19	R209	02/05/2024	11.18	Put	Bond Future	6,310.2700	6.3103	6,414.7100	6.4147	1.655	0	0	0
2023/06/19	R209	02/05/2024	11.17	Call	Bond Future	1,430.3700	1.4304	1,362.0500	1.3621	(4.776)	0	0	0
2023/06/19	R209	02/05/2024	11.17	Put	Bond Future	6,347.5500	6.3475	6,452.3800	6.4524	1.652	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
2023/06/19	R209	02/05/2024			Bond Future	12.2056	63.7390	12.2440	63.5659	0.315	0.0000	0.0000	0
2023/06/19	R209	02/05/2024	11.19	Call	Bond Future	1,455.8100	1.4558	1,386.7000	1.3867	(4.747)	0	0	0
2023/06/19	R209	02/05/2024	11.19	Put	Bond Future	6,273.1300	6.2731	6,377.1700	6.3772	1.659	0	0	0
2023/06/19	R209	01/08/2024	11.79	Put	Bond Future	4,892.4800	4.8925	4,978.8800	4.9789	1.766	0	0	0
2023/06/19	R209	01/08/2024	11.80	Call	Bond Future	2,527.9300	2.5279	2,437.1100	2.4371	(3.593)	0	0	0
2023/06/19	R209	01/08/2024	11.80	Put	Bond Future	4,865.5000	4.8655	4,951.5000	4.9515	1.768	0	0	0
2023/06/19	R209	01/08/2024			Bond Future	12.3131	65.1640	12.3530	64.9872	0.324	0.0000	0.0000	0
2023/06/19	R209	01/08/2024	11.79	Call	Bond Future	2,508.1800	2.5082	2,417.7600	2.4178	(3.605)	0	0	0
2023/06/19	R209	01/08/2024	11.78	Call	Bond Future	2,488.5200	2.4885	2,398.5000	2.3985	(3.617)	0	0	0
2023/06/19	R209	01/08/2024	11.78	Put	Bond Future	4,919.5900	4.9196	5,006.3900	5.0064	1.764	0	0	0
2023/06/19	R210	03/08/2023			Bond Future	229.8000	229.8000	229.9109	229.9109	0.048	0.0000	0.0000	421
2023/06/19	R210	02/11/2023			Bond Future	231.7711	231.7711	231.8842	231.8842	0.049	0.0000	0.0000	0
2023/06/19	R210	01/02/2024			Bond Future	237.1254	237.1254	237.2408	237.2408	0.049	0.0000	0.0000	0
2023/06/19	R210	02/05/2024			Bond Future	239.3932	239.3932	239.5117	239.5117	0.050	0.0000	0.0000	0
2023/06/19	R210	01/08/2024			Bond Future	244.8062	244.8062	244.9283	244.9283	0.050	0.0000	0.0000	0
2023/06/19	R213	03/08/2023	11.62	Put	Bond Future	715.2800	0.7153	698.4200	0.6984	(2.357)	0	0	0
2023/06/19	R213	03/08/2023	11.63	Call	Bond Future	2,705.3600	2.7054	2,560.6200	2.5606	(5.350)	0	0	0
2023/06/19	R213	03/08/2023			Bond Future	11.1597	82.1741	11.1892	82.0464	0.265	0.0000	0.0000	24,057
2023/06/19	R213	03/08/2023	11.61	Call	Bond Future	2,642.9000	2.6429	2,498.6600	2.4987	(5.458)	0	0	0
2023/06/19	R213	03/08/2023	11.61	Put	Bond Future	726.0100	0.7260	709.4000	0.7094	(2.288)	0	0	0
2023/06/19	R213	03/08/2023	11.62	Call	Bond Future	2,674.0700	2.6741	2,529.5800	2.5296	(5.403)	0	0	0
2023/06/19	R213	03/08/2023	11.63	Put	Bond Future	704.7100	0.7047	687.6000	0.6876	(2.428)	0	0	0
2023/06/19	R213	02/11/2023	11.13	Call	Bond Future	2,000.4500	2.0004	1,906.6300	1.9066	(4.690)	0	0	0
2023/06/19	R213	02/11/2023	11.13	Put	Bond Future	2,554.7400	2.5547	2,591.5700	2.5916	1.442	0	0	0
2023/06/19	R213	02/11/2023	10.94	Call	Bond Future	1,629.9100	1.6299	1,544.7800	1.5448	(5.223)	0	0	750
2023/06/19	R213	02/11/2023	10.94	Put	Bond Future	2,998.3200	2.9983	3,043.8400	3.0438	1.518	0	0	0
2023/06/19	R213	02/11/2023			Bond Future	11.2608	80.4386	11.2918	80.3079	0.275	0.0000	0.0000	5,248
2023/06/19	R213	02/11/2023	11.44	Call	Bond Future	2,700.0100	2.7000	2,593.7100	2.5937	(3.937)	0	0	750
2023/06/19	R213	02/11/2023	11.44	Put	Bond Future	1,948.1900	1.9482	1,972.5400	1.9725	1.250	0	0	0
2023/06/19	R213	02/11/2023	12.70	Call	Bond Future	6,394.6800	6.3947	6,262.4800	6.2625	(2.067)	0	0	0
2023/06/19	R213	02/11/2023	12.70	Put	Bond Future	605.1300	0.6051	603.5800	0.6036	(0.256)	0	0	750
2023/06/19	R213	02/11/2023	11.11	Call	Bond Future	1,959.2200	1.9592	1,866.2900	1.8663	(4.743)	0	0	0
2023/06/19	R213	02/11/2023	11.11	Put	Bond Future	2,598.7200	2.5987	2,636.4400	2.6364	1.451	0	0	0
2023/06/19	R213	02/11/2023	11.12	Call	Bond Future	1,979.8800	1.9799	1,886.5000	1.8865	(4.716)	0	0	0
2023/06/19	R213	02/11/2023	11.12	Put	Bond Future	2,576.7600	2.5768	2,614.0300	2.6140	1.446	0	0	0
2023/06/19	R213	01/02/2024	11.70	Call	Bond Future	3,612.4700	3.6125	3,509.0500	3.5090	(2.863)	0	0	0
2023/06/19	R213	01/02/2024	11.70	Put	Bond Future	2,225.7000	2.2257	2,256.0200	2.2560	1.362	0	0	0
2023/06/19	R213	01/02/2024	11.71	Call	Bond Future	3,637.5500	3.6375	3,533.8500	3.5338	(2.851)	0	0	0
2023/06/19	R213	01/02/2024	11.71	Put	Bond Future	2,210.5500	2.2106	2,240.5900	2.2406	1.359	0	0	0
2023/06/19	R213	01/02/2024			Bond Future	11.3592	82.2783	11.3917	82.1446	0.286	0.0000	0.0000	0
2023/06/19	R213	01/02/2024	11.72	Call	Bond Future	3,662.6900	3.6627	3,558.7100	3.5587	(2.839)	0	0	0
2023/06/19	R213	01/02/2024	11.72	Put	Bond Future	2,195.4900	2.1955	2,225.2500	2.2253	1.356	0	0	0
2023/06/19	R213	02/05/2024	10.30	Call	Bond Future	1,155.9700	1.1560	1,104.2700	1.1043	(4.472)	0	0	0
2023/06/19	R213	02/05/2024	10.30	Put	Bond Future	5,939.7000	5.9397	6,024.8100	6.0248	1.433	0	0	0
2023/06/19	R213	02/05/2024			Bond Future	11.4487	80.6238	11.4828	80.4870	0.298	0.0000	0.0000	0
2023/06/19	R213	02/05/2024	10.28	Call	Bond Future	1,135.9600	1.1360	1,084.8600	1.0849	(4.498)	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
2023/06/19	R213	02/05/2024	10.28	Put	Bond Future	6,006.1300	6.0061	6,091.8400	6.0918	1.427	0	0	0
2023/06/19	R213	02/05/2024	10.29	Call	Bond Future	1,145.9300	1.1459	1,094.5300	1.0945	(4.485)	0	0	0
2023/06/19	R213	02/05/2024	10.29	Put	Bond Future	5,972.8700	5.9729	6,058.2800	6.0583	1.430	0	0	0
2023/06/19	R213	01/08/2024	10.86	Call	Bond Future	1,957.7500	1.9578	1,890.8400	1.8908	(3.418)	0	0	0
2023/06/19	R213	01/08/2024	10.86	Put	Bond Future	4,749.8100	4.7498	4,822.5800	4.8226	1.532	0	0	0
2023/06/19	R213	01/08/2024	10.87	Call	Bond Future	1,973.1800	1.9732	1,905.9600	1.9060	(3.407)	0	0	0
2023/06/19	R213	01/08/2024	10.87	Put	Bond Future	4,724.4700	4.7245	4,796.9300	4.7969	1.534	0	0	0
2023/06/19	R213	01/08/2024			Bond Future	11.5595	82.4276	11.5953	82.2879	0.310	0.0000	0.0000	0
2023/06/19	R213	01/08/2024	10.88	Call	Bond Future	1,989.0100	1.9890	1,921.4800	1.9215	(3.395)	0	0	0
2023/06/19	R213	01/08/2024	10.88	Put	Bond Future	4,699.5600	4.6996	4,771.7100	4.7717	1.535	0	0	0
2023/06/19	R214	03/08/2023	12.14	Call	Bond Future	1,321.9600	1.3220	1,172.9000	1.1729	(11.276)	0	0	0
2023/06/19	R214	03/08/2023	12.14	Put	Bond Future	1,653.2200	1.6532	1,693.0000	1.6930	2.406	0	0	0
2023/06/19	R214	03/08/2023	12.15	Call	Bond Future	1,345.6300	1.3456	1,195.4200	1.1954	(11.163)	0	0	0
2023/06/19	R214	03/08/2023	12.15	Put	Bond Future	1,628.6600	1.6287	1,667.2900	1.6673	2.372	0	0	0
2023/06/19	R214	03/08/2023			Bond Future	12.2089	61.9070	12.2485	61.7181	0.324	0.0000	0.0000	20,438
2023/06/19	R214	03/08/2023	12.16	Call	Bond Future	1,369.5200	1.3695	1,218.1800	1.2182	(11.051)	0	0	0
2023/06/19	R214	03/08/2023	12.16	Put	Bond Future	1,604.3900	1.6044	1,641.8900	1.6419	2.337	0	0	0
2023/06/19	R214	02/11/2023	11.45	Put	Bond Future	5,202.6600	5.2027	5,318.2900	5.3183	2.223	0	0	0
2023/06/19	R214	02/11/2023	11.46	Call	Bond Future	934.0300	0.9340	855.7400	0.8557	(8.382)	0	0	0
2023/06/19	R214	02/11/2023	11.46	Put	Bond Future	5,163.7300	5.1637	5,278.6400	5.2786	2.225	0	0	0
2023/06/19	R214	02/11/2023			Bond Future	12.3082	59.9762	12.3492	59.7830	0.333	0.0000	0.0000	12
2023/06/19	R214	02/11/2023	11.45	Call	Bond Future	920.3100	0.9203	842.7400	0.8427	(8.429)	0	0	0
2023/06/19	R214	02/11/2023	11.47	Call	Bond Future	947.8800	0.9479	868.8700	0.8689	(8.335)	0	0	0
2023/06/19	R214	02/11/2023	11.47	Put	Bond Future	5,124.9900	5.1250	5,239.1800	5.2392	2.228	0	0	0
2023/06/19	R214	01/02/2024	12.16	Call	Bond Future	2,659.6500	2.6596	2,540.6400	2.5406	(4.475)	0	0	0
2023/06/19	R214	01/02/2024	12.16	Put	Bond Future	3,822.1800	3.8222	3,900.8600	3.9009	2.059	0	0	0
2023/06/19	R214	01/02/2024			Bond Future	12.4055	61.3480	12.4480	61.1503	0.343	0.0000	0.0000	0
2023/06/19	R214	01/02/2024	12.14	Call	Bond Future	2,614.6700	2.6147	2,496.7000	2.4967	(4.512)	0	0	0
2023/06/19	R214	01/02/2024	12.14	Put	Bond Future	3,873.5100	3.8735	3,953.2300	3.9532	2.058	0	0	0
2023/06/19	R214	01/02/2024	12.15	Call	Bond Future	2,637.1200	2.6371	2,518.6200	2.5186	(4.494)	0	0	0
2023/06/19	R214	01/02/2024	12.15	Put	Bond Future	3,847.7800	3.8478	3,926.9700	3.9270	2.058	0	0	0
2023/06/19	R214	02/05/2024	11.46	Call	Bond Future	1,558.3800	1.5584	1,478.6400	1.4786	(5.117)	0	0	0
2023/06/19	R214	02/05/2024	11.46	Put	Bond Future	6,651.9800	6.6520	6,774.5300	6.7745	1.842	0	0	0
2023/06/19	R214	02/05/2024	11.47	Call	Bond Future	1,571.8200	1.5718	1,491.6300	1.4916	(5.102)	0	0	0
2023/06/19	R214	02/05/2024	11.47	Put	Bond Future	6,612.9800	6.6130	6,735.0800	6.7351	1.846	0	0	0
2023/06/19	R214	02/05/2024			Bond Future	12.4949	59.4628	12.5388	59.2605	0.352	0.0000	0.0000	0
2023/06/19	R214	02/05/2024	11.48	Call	Bond Future	1,585.3500	1.5853	1,504.7100	1.5047	(5.087)	0	0	0
2023/06/19	R214	02/05/2024	11.48	Put	Bond Future	6,574.1300	6.5741	6,695.7800	6.6958	1.850	0	0	0
2023/06/19	R214	01/08/2024	12.18	Call	Bond Future	2,937.8600	2.9379	2,827.6300	2.8276	(3.752)	0	0	0
2023/06/19	R214	01/08/2024	12.18	Put	Bond Future	4,887.3400	4.8873	4,983.7100	4.9837	1.972	0	0	0
2023/06/19	R214	01/08/2024			Bond Future	12.5974	60.7924	12.6429	60.5858	0.361	0.0000	0.0000	0
2023/06/19	R214	01/08/2024	12.16	Call	Bond Future	2,895.8100	2.8958	2,786.4700	2.7865	(3.776)	0	0	0
2023/06/19	R214	01/08/2024	12.16	Put	Bond Future	4,941.2300	4.9412	5,038.4900	5.0385	1.968	0	0	0
2023/06/19	R214	01/08/2024	12.17	Call	Bond Future	2,916.6700	2.9167	2,806.8900	2.8069	(3.764)	0	0	0
2023/06/19	R214	01/08/2024	12.17	Put	Bond Future	4,914.0900	4.9141	5,010.9100	5.0109	1.970	0	0	0
2023/06/19	R248	03/08/2023	11.80	Call	Bond Future	672.6200	0.6726	558.0600	0.5581	(17.032)	0	0	1,100

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
2023/06/19	R248	03/08/2023	11.80	Put	Bond Future	3,732.1400	3.7321	3,847.6300	3.8476	3.094	0	0	0
2023/06/19	R248	03/08/2023	12.11	Call	Bond Future	1,323.2800	1.3233	1,157.3300	1.1573	(12.541)	0	0	0
2023/06/19	R248	03/08/2023	12.11	Put	Bond Future	2,482.7200	2.4827	2,546.8200	2.5468	2.582	0	0	0
2023/06/19	R248	03/08/2023			Bond Future	12.3062	76.4540	12.3458	76.2240	0.322	0.0000	0.0000	239,937
2023/06/19	R248	03/08/2023	12.09	Call	Bond Future	1,273.0000	1.2730	1,110.1500	1.1102	(12.793)	0	0	0
2023/06/19	R248	03/08/2023	12.09	Put	Bond Future	2,552.4700	2.5525	2,619.6700	2.6197	2.633	0	0	0
2023/06/19	R248	03/08/2023	12.10	Call	Bond Future	1,298.0000	1.2980	1,133.6000	1.1336	(12.666)	0	0	0
2023/06/19	R248	03/08/2023	12.10	Put	Bond Future	2,517.4100	2.5174	2,583.0600	2.5831	2.608	0	0	0
2023/06/19	R248	03/08/2023	12.30	Call	Bond Future	1,854.9400	1.8549	1,662.2400	1.6622	(10.388)	0	0	1,100
2023/06/19	R248	03/08/2023	12.30	Put	Bond Future	1,891.0300	1.8910	1,928.3800	1.9284	1.975	0	0	0
2023/06/19	R248	03/08/2023	13.20	Call	Bond Future	5,333.7300	5.3337	5,087.8500	5.0879	(4.610)	0	0	0
2023/06/19	R248	03/08/2023	13.20	Put	Bond Future	439.8200	0.4398	423.9900	0.4240	(3.599)	0	0	1,100
2023/06/19	R248	02/11/2023	12.50	Call	Bond Future	3,474.9000	3.4749	3,301.4300	3.3014	(4.992)	0	0	220
2023/06/19	R248	02/11/2023	13.60	Call	Bond Future	7,467.3400	7.4673	7,245.0300	7.2450	(2.977)	0	0	0
2023/06/19	R248	02/11/2023	13.60	Put	Bond Future	1,168.5300	1.1685	1,181.5200	1.1815	1.112	0	0	220
2023/06/19	R248	02/11/2023	11.47	Call	Bond Future	1,008.9300	1.0089	920.8200	0.9208	(8.733)	0	0	0
2023/06/19	R248	02/11/2023	11.48	Call	Bond Future	1,023.0600	1.0231	934.1500	0.9342	(8.691)	0	0	0
2023/06/19	R248	02/11/2023	11.49	Put	Bond Future	6,680.0400	6.6800	6,825.6300	6.8256	2.179	0	0	0
2023/06/19	R248	02/11/2023			Bond Future	12.4095	73.7023	12.4506	73.4670	0.331	0.0000	0.0000	11,069
2023/06/19	R248	02/11/2023	11.80	Call	Bond Future	1,607.1400	1.6071	1,489.9100	1.4899	(7.294)	0	0	220
2023/06/19	R248	02/11/2023	11.80	Put	Bond Future	5,263.4100	5.2634	5,381.4800	5.3815	2.243	0	0	0
2023/06/19	R248	02/11/2023	12.50	Put	Bond Future	2,958.8200	2.9588	3,020.6500	3.0206	2.090	0	0	0
2023/06/19	R248	02/11/2023	11.47	Put	Bond Future	6,783.0700	6.7831	6,930.2600	6.9303	2.170	0	0	0
2023/06/19	R248	02/11/2023	11.48	Put	Bond Future	6,731.5100	6.7315	6,877.9000	6.8779	2.175	0	0	0
2023/06/19	R248	02/11/2023	11.49	Call	Bond Future	1,037.1900	1.0372	947.4800	0.9475	(8.649)	0	0	0
2023/06/19	R248	01/02/2024	12.14	Call	Bond Future	3,008.0800	3.0081	2,869.5200	2.8695	(4.606)	0	0	0
2023/06/19	R248	01/02/2024	12.14	Put	Bond Future	5,163.5700	5.1636	5,265.8300	5.2658	1.980	0	0	0
2023/06/19	R248	01/02/2024	12.15	Call	Bond Future	3,034.4200	3.0344	2,895.2200	2.8952	(4.587)	0	0	0
2023/06/19	R248	01/02/2024	12.15	Put	Bond Future	5,130.3400	5.1303	5,231.9600	5.2320	1.981	0	0	0
2023/06/19	R248	01/02/2024			Bond Future	12.5112	75.3881	12.5539	75.1473	0.341	0.0000	0.0000	0
2023/06/19	R248	01/02/2024	12.16	Call	Bond Future	3,060.8800	3.0609	2,921.0400	2.9210	(4.569)	0	0	0
2023/06/19	R248	01/02/2024	12.16	Put	Bond Future	5,097.3100	5.0973	5,198.2900	5.1983	1.981	0	0	0
2023/06/19	R248	02/05/2024	11.46	Call	Bond Future	1,920.0100	1.9200	1,824.1300	1.8241	(4.994)	0	0	0
2023/06/19	R248	02/05/2024	11.47	Call	Bond Future	1,936.1400	1.9361	1,839.7300	1.8397	(4.979)	0	0	0
2023/06/19	R248	02/05/2024	11.48	Put	Bond Future	8,758.0700	8.7581	8,907.4500	8.9075	1.706	0	0	0
2023/06/19	R248	02/05/2024			Bond Future	12.6047	72.6835	12.6490	72.4371	0.351	0.0000	0.0000	13,000
2023/06/19	R248	02/05/2024	11.46	Put	Bond Future	8,856.9400	8.8569	9,007.3900	9.0074	1.699	0	0	0
2023/06/19	R248	02/05/2024	11.47	Put	Bond Future	8,807.4100	8.8074	8,957.3300	8.9573	1.702	0	0	0
2023/06/19	R248	02/05/2024	11.48	Call	Bond Future	1,952.3600	1.9524	1,855.4100	1.8554	(4.966)	0	0	0
2023/06/19	R248	01/08/2024	12.30	Call	Bond Future	3,904.5100	3.9045	3,766.4900	3.7665	(3.535)	0	0	0
2023/06/19	R248	01/08/2024	12.30	Put	Bond Future	6,234.9500	6.2350	6,348.5900	6.3486	1.823	0	0	0
2023/06/19	R248	01/08/2024	12.31	Call	Bond Future	3,930.3000	3.9303	3,791.7900	3.7918	(3.524)	0	0	0
2023/06/19	R248	01/08/2024	12.31	Put	Bond Future	6,202.5600	6.2026	6,315.7100	6.3157	1.824	0	0	0
2023/06/19	R248	01/08/2024			Bond Future	12.7119	74.3083	12.7578	74.0567	0.361	0.0000	0.0000	0
2023/06/19	R248	01/08/2024	12.32	Call	Bond Future	3,956.4800	3.9565	3,817.4600	3.8175	(3.514)	0	0	0
2023/06/19	R248	01/08/2024	12.32	Put	Bond Future	6,170.6400	6.1706	6,283.2800	6.2833	1.825	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
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<b>Total</b>												<b>1461638</b>
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