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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/06/2023 TO 23/06/2023

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
2023/06/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/23	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/23	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/23	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/23	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/23	2025	03/08/2023		Bond Future	170.8238	170.8238	170.0910	170.0910	(0.429)	0.0000	0.0000	6,305
2023/06/23	2025	02/11/2023		Bond Future	174.6515	174.6515	173.8760	173.8760	(0.444)	0.0000	0.0000	0
2023/06/23	2025	01/02/2024		Bond Future	176.8883	176.8883	176.0806	176.0806	(0.457)	0.0000	0.0000	0
2023/06/23	2025	02/05/2024		Bond Future	181.0277	181.0277	180.1775	180.1775	(0.470)	0.0000	0.0000	0
2023/06/23	2025	01/08/2024		Bond Future	183.2766	183.2766	182.4387	182.4387	(0.457)	0.0000	0.0000	0
2023/06/23	2029	03/08/2023		Bond Future	124.0656	124.0656	123.5635	123.5635	(0.405)	0.0000	0.0000	2,275
2023/06/23	2029	02/11/2023		Bond Future	125.5135	125.5135	124.9812	124.9812	(0.424)	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
2023/06/23	2029	01/02/2024			Bond Future	128.4121	128.4121	127.8560	127.8560	(0.433)	0.0000	0.0000	0
2023/06/23	2029	02/05/2024			Bond Future	130.0452	130.0452	129.4616	129.4616	(0.449)	0.0000	0.0000	0
2023/06/23	2029	01/08/2024			Bond Future	132.9887	132.9887	132.4107	132.4107	(0.435)	0.0000	0.0000	0
2023/06/23	2030	03/08/2023	10.40	Call	Bond Future	555.9200	0.5559	497.9700	0.4980	(10.424)	0	0	1,012
2023/06/23	2030	03/08/2023	10.65	Call	Bond Future	1,024.9100	1.0249	971.3500	0.9714	(5.226)	0	0	350
2023/06/23	2030	03/08/2023	10.65	Put	Bond Future	1,353.2700	1.3533	1,274.8400	1.2748	(5.796)	0	0	0
2023/06/23	2030	03/08/2023	11.34	Call	Bond Future	2,970.0100	2.9700	2,952.3600	2.9524	(0.594)	0	0	0
2023/06/23	2030	03/08/2023	11.34	Put	Bond Future	437.3000	0.4373	394.7800	0.3948	(9.723)	0	0	0
2023/06/23	2030	03/08/2023	12.89	Call	Bond Future	8,564.0800	8.5641	8,585.3900	8.5854	0.249	0	0	0
2023/06/23	2030	03/08/2023	12.89	Put	Bond Future	22.1600	0.0222	18.6000	0.0186	(16.065)	0	0	350
2023/06/23	2030	03/08/2023	11.35	Call	Bond Future	3,003.0300	3.0030	2,985.8500	2.9858	(0.572)	0	0	0
2023/06/23	2030	03/08/2023	11.36	Put	Bond Future	422.2900	0.4223	380.7900	0.3808	(9.827)	0	0	0
2023/06/23	2030	03/08/2023			Bond Future	10.7277	87.6634	10.7218	87.6883	(0.055)	0.0000	0.0000	78,480
2023/06/23	2030	03/08/2023	10.40	Put	Bond Future	1,950.8000	1.9508	1,867.9800	1.8680	(4.245)	0	0	0
2023/06/23	2030	03/08/2023	11.35	Put	Bond Future	429.7300	0.4297	387.6800	0.3877	(9.785)	0	0	0
2023/06/23	2030	03/08/2023	11.36	Call	Bond Future	3,036.1600	3.0362	3,019.5300	3.0195	(0.548)	0	0	0
2023/06/23	2030	03/08/2023	12.59	Call	Bond Future	7,465.8200	7.4658	7,484.3600	7.4844	0.248	0	0	0
2023/06/23	2030	03/08/2023	12.59	Put	Bond Future	43.7800	0.0438	37.4500	0.0375	(14.459)	0	0	1,012
2023/06/23	2030	02/11/2023	12.27	Put	Bond Future	520.8700	0.5209	498.0600	0.4981	(4.379)	0	0	500
2023/06/23	2030	02/11/2023	11.43	Call	Bond Future	3,675.3200	3.6753	3,652.8300	3.6528	(0.612)	0	0	0
2023/06/23	2030	02/11/2023	11.43	Put	Bond Future	1,197.2300	1.1972	1,163.0000	1.1630	(2.859)	0	0	500
2023/06/23	2030	02/11/2023	10.80	Call	Bond Future	2,108.7900	2.1088	2,080.9200	2.0809	(1.322)	0	0	0
2023/06/23	2030	02/11/2023	10.80	Put	Bond Future	2,163.8900	2.1639	2,124.2800	2.1243	(1.830)	0	0	0
2023/06/23	2030	02/11/2023	10.81	Call	Bond Future	2,130.3900	2.1304	2,102.5600	2.1026	(1.306)	0	0	0
2023/06/23	2030	02/11/2023	10.81	Put	Bond Future	2,144.5500	2.1446	2,104.9800	2.1050	(1.845)	0	0	0
2023/06/23	2030	02/11/2023	10.07	Call	Bond Future	902.6900	0.9027	879.2600	0.8793	(2.596)	0	0	800
2023/06/23	2030	02/11/2023	10.07	Put	Bond Future	4,012.6900	4.0127	3,977.5200	3.9775	(0.876)	0	0	0
2023/06/23	2030	02/11/2023	10.39	Call	Bond Future	1,340.9300	1.3409	1,315.3300	1.3153	(1.909)	0	0	500
2023/06/23	2030	02/11/2023	9.57	Call	Bond Future	465.8100	0.4658	448.4100	0.4484	(3.735)	0	0	800
2023/06/23	2030	02/11/2023	9.57	Put	Bond Future	5,745.4000	5.7454	5,716.2600	5.7163	(0.507)	0	0	0
2023/06/23	2030	02/11/2023			Bond Future	10.8135	89.6066	10.8106	89.6183	(0.027)	0.0000	0.0000	19,740
2023/06/23	2030	02/11/2023	12.27	Call	Bond Future	6,234.7500	6.2348	6,223.6800	6.2237	(0.178)	0	0	0
2023/06/23	2030	02/11/2023	11.12	Call	Bond Future	2,852.8500	2.8529	2,827.0300	2.8270	(0.905)	0	0	500
2023/06/23	2030	02/11/2023	11.12	Put	Bond Future	1,609.5700	1.6096	1,572.0100	1.5720	(2.334)	0	0	0
2023/06/23	2030	02/11/2023	11.57	Call	Bond Future	4,073.3400	4.0733	4,052.6300	4.0526	(0.508)	0	0	0
2023/06/23	2030	02/11/2023	11.57	Put	Bond Future	1,044.8900	1.0449	1,012.4400	1.0124	(3.106)	0	0	800
2023/06/23	2030	02/11/2023	10.82	Call	Bond Future	2,151.8900	2.1519	2,124.1000	2.1241	(1.291)	0	0	0
2023/06/23	2030	02/11/2023	10.82	Put	Bond Future	2,125.1300	2.1251	2,085.6000	2.0856	(1.860)	0	0	0
2023/06/23	2030	02/11/2023	10.39	Put	Bond Future	3,095.6300	3.0956	3,058.2900	3.0583	(1.206)	0	0	0
2023/06/23	2030	02/11/2023	10.62	Call	Bond Future	1,744.4700	1.7445	1,717.3400	1.7173	(1.555)	0	0	500
2023/06/23	2030	02/11/2023	10.62	Put	Bond Future	2,540.6900	2.5407	2,501.8200	2.5018	(1.530)	0	0	0
2023/06/23	2030	02/11/2023	9.89	Call	Bond Future	710.6700	0.7107	689.0700	0.6891	(3.039)	0	0	500
2023/06/23	2030	02/11/2023	9.89	Put	Bond Future	4,594.3500	4.5944	4,561.0100	4.5610	(0.726)	0	0	0
2023/06/23	2030	01/02/2024	11.86	Put	Bond Future	1,286.2200	1.2862	1,232.1800	1.2322	(4.201)	0	0	500
2023/06/23	2030	01/02/2024	12.10	Put	Bond Future	1,077.9100	1.0779	1,027.2500	1.0272	(4.700)	0	0	400
2023/06/23	2030	01/02/2024	11.37	Call	Bond Future	3,708.2200	3.7082	3,651.6400	3.6516	(1.526)	0	0	0
2023/06/23	2030	01/02/2024	11.37	Put	Bond Future	1,841.3800	1.8414	1,780.9900	1.7810	(3.280)	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
2023/06/23	2030	01/02/2024	11.85	Call	Bond Future	4,991.1700	4.9912	4,940.7800	4.9408	(1.010)	0	0	0
2023/06/23	2030	01/02/2024	11.85	Put	Bond Future	1,295.7700	1.2958	1,241.5700	1.2416	(4.183)	0	0	500
2023/06/23	2030	01/02/2024	10.16	Call	Bond Future	1,345.1300	1.3451	1,293.2200	1.2932	(3.859)	0	0	200
2023/06/23	2030	01/02/2024	10.16	Put	Bond Future	4,314.6800	4.3147	4,258.9600	4.2590	(1.291)	0	0	0
2023/06/23	2030	01/02/2024	11.00	Call	Bond Future	2,828.7900	2.8288	2,770.6500	2.7706	(2.055)	0	0	0
2023/06/23	2030	01/02/2024	9.93	Call	Bond Future	1,072.7600	1.0728	1,025.4000	1.0254	(4.415)	0	0	1,360
2023/06/23	2030	01/02/2024	9.93	Put	Bond Future	4,999.8900	4.9999	4,948.7200	4.9487	(1.023)	0	0	0
2023/06/23	2030	01/02/2024	10.00	Call	Bond Future	1,143.0300	1.1430	1,094.3400	1.0943	(4.260)	0	0	500
2023/06/23	2030	01/02/2024	10.00	Put	Bond Future	4,777.3900	4.7774	4,724.8900	4.7249	(1.099)	0	0	0
2023/06/23	2030	01/02/2024	9.57	Put	Bond Future	6,216.1500	6.2162	6,171.9200	6.1719	(0.712)	0	0	0
2023/06/23	2030	01/02/2024	9.89	Put	Bond Future	5,129.1800	5.1292	5,078.6700	5.0787	(0.985)	0	0	0
2023/06/23	2030	01/02/2024			Bond Future	10.8930	87.6491	10.8921	87.6529	(0.009)	0.0000	0.0000	0
2023/06/23	2030	01/02/2024	11.86	Call	Bond Future	5,019.1900	5.0192	4,968.9600	4.9690	(1.001)	0	0	0
2023/06/23	2030	01/02/2024	12.10	Call	Bond Future	5,706.2600	5.7063	5,659.4100	5.6594	(0.821)	0	0	0
2023/06/23	2030	01/02/2024	11.75	Call	Bond Future	4,713.1100	4.7131	4,661.6200	4.6616	(1.092)	0	0	0
2023/06/23	2030	01/02/2024	11.75	Put	Bond Future	1,394.5800	1.3946	1,339.2800	1.3393	(3.965)	0	0	200
2023/06/23	2030	01/02/2024	11.31	Call	Bond Future	3,558.3200	3.5583	3,500.5800	3.5006	(1.623)	0	0	0
2023/06/23	2030	01/02/2024	11.31	Put	Bond Future	1,923.5600	1.9236	1,862.0100	1.8620	(3.200)	0	0	1,360
2023/06/23	2030	01/02/2024	11.35	Call	Bond Future	3,657.9800	3.6580	3,600.9300	3.6009	(1.560)	0	0	0
2023/06/23	2030	01/02/2024	11.35	Put	Bond Future	1,868.4100	1.8684	1,807.5500	1.8075	(3.257)	0	0	0
2023/06/23	2030	01/02/2024	11.36	Call	Bond Future	3,682.9300	3.6829	3,626.2500	3.6263	(1.539)	0	0	0
2023/06/23	2030	01/02/2024	11.36	Put	Bond Future	1,854.7200	1.8547	1,794.2300	1.7942	(3.261)	0	0	0
2023/06/23	2030	01/02/2024	10.39	Call	Bond Future	1,675.3800	1.6754	1,619.4300	1.6194	(3.340)	0	0	500
2023/06/23	2030	01/02/2024	10.39	Put	Bond Future	3,699.8200	3.6998	3,640.0600	3.6401	(1.615)	0	0	0
2023/06/23	2030	01/02/2024	11.00	Put	Bond Future	2,405.7400	2.4057	2,343.7900	2.3438	(2.575)	0	0	700
2023/06/23	2030	01/02/2024	10.07	Call	Bond Future	1,228.6300	1.2286	1,178.5700	1.1786	(4.074)	0	0	400
2023/06/23	2030	01/02/2024	10.07	Put	Bond Future	4,571.3900	4.5714	4,517.5200	4.5175	(1.178)	0	0	0
2023/06/23	2030	01/02/2024	9.57	Call	Bond Future	764.6900	0.7647	724.2700	0.7243	(5.286)	0	0	400
2023/06/23	2030	01/02/2024	9.89	Call	Bond Future	1,034.2300	1.0342	987.5300	0.9875	(4.515)	0	0	500
2023/06/23	2030	02/05/2024	11.12	Put	Bond Future	2,633.5700	2.6336	2,657.6200	2.6576	0.913	0	0	0
2023/06/23	2030	02/05/2024	12.38	Call	Bond Future	6,406.2300	6.4062	6,414.3800	6.4144	0.127	0	0	0
2023/06/23	2030	02/05/2024	12.38	Put	Bond Future	1,216.4400	1.2164	1,232.5000	1.2325	1.320	0	0	1,080
2023/06/23	2030	02/05/2024	10.62	Call	Bond Future	2,182.8500	2.1828	2,197.9300	2.1979	0.691	0	0	500
2023/06/23	2030	02/05/2024	10.62	Put	Bond Future	3,568.5400	3.5685	3,591.5300	3.5915	0.644	0	0	0
2023/06/23	2030	02/05/2024	10.82	Call	Bond Future	2,556.0500	2.5560	2,571.6000	2.5716	0.608	0	0	1,080
2023/06/23	2030	02/05/2024	10.82	Put	Bond Future	3,162.3000	3.1623	3,185.7600	3.1858	0.742	0	0	0
2023/06/23	2030	02/05/2024	9.81	Call	Bond Future	1,074.3200	1.0743	1,091.0900	1.0911	1.561	0	0	0
2023/06/23	2030	02/05/2024	9.81	Put	Bond Future	5,705.7900	5.7058	5,730.4700	5.7305	0.433	0	0	0
2023/06/23	2030	02/05/2024	9.82	Call	Bond Future	1,083.7500	1.0838	1,100.2900	1.1003	1.526	0	0	0
2023/06/23	2030	02/05/2024	9.82	Put	Bond Future	5,674.2600	5.6743	5,698.7100	5.6987	0.431	0	0	0
2023/06/23	2030	02/05/2024	9.66	Call	Bond Future	941.1500	0.9411	957.3700	0.9574	1.723	0	0	1,000
2023/06/23	2030	02/05/2024	9.66	Put	Bond Future	6,189.7400	6.1897	6,213.8700	6.2139	0.390	0	0	0
2023/06/23	2030	02/05/2024			Bond Future	10.9771	89.6806	10.9791	89.6727	0.019	0.0000	0.0000	0
2023/06/23	2030	02/05/2024	13.15	Call	Bond Future	8,611.9000	8.6119	8,615.9700	8.6160	0.047	0	0	0
2023/06/23	2030	02/05/2024	13.15	Put	Bond Future	737.2500	0.7372	749.2300	0.7492	1.625	0	0	500
2023/06/23	2030	02/05/2024	11.12	Call	Bond Future	3,180.5800	3.1806	3,196.7200	3.1967	0.507	0	0	500
2023/06/23	2030	02/05/2024	11.94	Call	Bond Future	5,197.3400	5.1973	5,207.8600	5.2079	0.202	0	0	0
2023/06/23	2030	02/05/2024	11.94	Put	Bond Future	1,592.7900	1.5928	1,611.2200	1.6112	1.157	0	0	1,000

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2023/06/23	2030	02/05/2024	10.16	Call	Bond Future	1,469.9400	1.4699	1,486.3800	1.4864	1.118	0	0	1,000
2023/06/23	2030	02/05/2024	10.16	Put	Bond Future	4,681.1500	4.6812	4,705.5000	4.7055	0.520	0	0	0
2023/06/23	2030	02/05/2024	9.83	Call	Bond Future	1,092.9700	1.0930	1,109.8400	1.1098	1.544	0	0	0
2023/06/23	2030	02/05/2024	9.83	Put	Bond Future	5,642.5400	5.6425	5,667.3200	5.6673	0.439	0	0	0
2023/06/23	2030	01/08/2024	10.37	Call	Bond Future	1,850.9600	1.8510	1,856.5200	1.8565	0.300	0	0	0
2023/06/23	2030	01/08/2024	10.37	Put	Bond Future	4,568.4900	4.5685	4,568.6400	4.5686	0.003	0	0	0
2023/06/23	2030	01/08/2024	10.38	Call	Bond Future	1,865.6400	1.8656	1,871.2200	1.8712	0.299	0	0	0
2023/06/23	2030	01/08/2024	10.38	Put	Bond Future	4,544.6800	4.5447	4,544.8500	4.5449	0.004	0	0	0
2023/06/23	2030	01/08/2024			Bond Future	11.0892	87.6832	11.0878	87.6886	(0.013)	0.0000	0.0000	0
2023/06/23	2030	01/08/2024	10.39	Call	Bond Future	1,880.4000	1.8804	1,885.9800	1.8860	0.297	0	0	0
2023/06/23	2030	01/08/2024	10.39	Put	Bond Future	4,520.9600	4.5210	4,521.1300	4.5211	0.004	0	0	0
2023/06/23	2032	03/08/2023	9.60	Call	Bond Future	0.1600	0.0002	0.0300	0.0000	(81.250)	0	0	1,500
2023/06/23	2032	03/08/2023	9.60	Put	Bond Future	8,891.1700	8.8912	8,886.9600	8.8870	(0.047)	0	0	0
2023/06/23	2032	03/08/2023	10.30	Call	Bond Future	21.4800	0.0215	11.3400	0.0113	(47.207)	0	0	7,500
2023/06/23	2032	03/08/2023	10.30	Put	Bond Future	5,171.5900	5.1716	5,157.3700	5.1574	(0.275)	0	0	0
2023/06/23	2032	03/08/2023	12.04	Call	Bond Future	3,749.8900	3.7499	3,731.6000	3.7316	(0.488)	0	0	3,000
2023/06/23	2032	03/08/2023	12.04	Put	Bond Future	424.8900	0.4249	402.5200	0.4025	(5.265)	0	0	3,000
2023/06/23	2032	03/08/2023	11.77	Call	Bond Future	2,756.8300	2.7568	2,729.3200	2.7293	(0.998)	0	0	0
2023/06/23	2032	03/08/2023	11.77	Put	Bond Future	674.5900	0.6746	643.0000	0.6430	(4.683)	0	0	0
2023/06/23	2032	03/08/2023	11.90	Call	Bond Future	3,224.4900	3.2245	3,201.5300	3.2015	(0.712)	0	0	5,000
2023/06/23	2032	03/08/2023	11.90	Put	Bond Future	540.7100	0.5407	513.6700	0.5137	(5.001)	0	0	0
2023/06/23	2032	03/08/2023	11.55	Call	Bond Future	2,019.3800	2.0194	1,982.7200	1.9827	(1.815)	0	0	0
2023/06/23	2032	03/08/2023	11.55	Put	Bond Future	968.7100	0.9687	927.9700	0.9280	(4.206)	0	0	7,500
2023/06/23	2032	03/08/2023			Bond Future	11.3296	86.2089	11.3288	86.2130	(0.008)	0.0000	0.0000	118,200
2023/06/23	2032	03/08/2023	11.45	Call	Bond Future	1,712.7700	1.7128	1,672.4600	1.6725	(2.353)	0	0	0
2023/06/23	2032	03/08/2023	11.45	Put	Bond Future	1,136.7200	1.1367	1,092.3300	1.0923	(3.905)	0	0	7,500
2023/06/23	2032	03/08/2023	12.00	Call	Bond Future	3,597.7500	3.5977	3,578.1300	3.5781	(0.545)	0	0	5,000
2023/06/23	2032	03/08/2023	12.00	Put	Bond Future	455.2600	0.4553	431.5600	0.4316	(5.206)	0	0	0
2023/06/23	2032	03/08/2023	11.76	Call	Bond Future	2,721.8000	2.7218	2,694.0000	2.6940	(1.021)	0	0	0
2023/06/23	2032	03/08/2023	11.76	Put	Bond Future	686.0800	0.6861	654.2000	0.6542	(4.647)	0	0	0
2023/06/23	2032	03/08/2023	11.50	Call	Bond Future	1,863.9400	1.8639	1,825.2700	1.8253	(2.075)	0	0	11,000
2023/06/23	2032	03/08/2023	11.50	Put	Bond Future	1,050.1300	1.0501	1,007.3800	1.0074	(4.071)	0	0	11,000
2023/06/23	2032	03/08/2023	11.75	Call	Bond Future	2,686.9200	2.6869	2,658.7300	2.6587	(1.049)	0	0	0
2023/06/23	2032	03/08/2023	11.75	Put	Bond Future	697.7500	0.6978	665.4800	0.6655	(4.625)	0	0	0
2023/06/23	2032	02/11/2023	11.90	Call	Bond Future	3,809.0000	3.8090	3,787.7100	3.7877	(0.559)	0	0	0
2023/06/23	2032	02/11/2023	11.90	Put	Bond Future	1,638.2600	1.6383	1,625.8500	1.6259	(0.758)	0	0	0
2023/06/23	2032	02/11/2023	11.24	Call	Bond Future	2,055.0500	2.0550	2,033.7600	2.0338	(1.036)	0	0	0
2023/06/23	2032	02/11/2023	11.24	Put	Bond Future	2,955.8900	2.9559	2,943.4800	2.9435	(0.420)	0	0	0
2023/06/23	2032	02/11/2023	10.71	Call	Bond Future	1,086.1100	1.0861	1,068.6900	1.0687	(1.604)	0	0	500
2023/06/23	2032	02/11/2023	11.09	Put	Bond Future	3,357.4700	3.3575	3,345.9100	3.3459	(0.344)	0	0	0
2023/06/23	2032	02/11/2023	10.59	Call	Bond Future	921.4500	0.9214	905.2100	0.9052	(1.762)	0	0	500
2023/06/23	2032	02/11/2023	10.59	Put	Bond Future	4,998.3300	4.9983	4,990.9700	4.9910	(0.147)	0	0	0
2023/06/23	2032	02/11/2023			Bond Future	11.4302	83.9565	11.4321	83.9476	0.017	0.0000	0.0000	75,135
2023/06/23	2032	02/11/2023	11.78	Call	Bond Future	3,452.5900	3.4526	3,430.4700	3.4305	(0.641)	0	0	0
2023/06/23	2032	02/11/2023	11.78	Put	Bond Future	1,829.2000	1.8292	1,815.9600	1.8160	(0.724)	0	0	500
2023/06/23	2032	02/11/2023	12.26	Call	Bond Future	4,954.3100	4.9543	4,934.3800	4.9344	(0.402)	0	0	0
2023/06/23	2032	02/11/2023	12.26	Put	Bond Future	1,170.3100	1.1703	1,159.2600	1.1593	(0.944)	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
2023/06/23	2032	02/11/2023	11.23	Call	Bond Future	2,032.9000	2.0329	2,011.6600	2.0117	(1.045)	0	0	0
2023/06/23	2032	02/11/2023	11.23	Put	Bond Future	2,981.4500	2.9814	2,969.0900	2.9691	(0.415)	0	0	0
2023/06/23	2032	02/11/2023	11.28	Call	Bond Future	2,145.5600	2.1456	2,124.2700	2.1243	(0.992)	0	0	0
2023/06/23	2032	02/11/2023	11.28	Put	Bond Future	2,855.9300	2.8559	2,843.5200	2.8435	(0.435)	0	0	500
2023/06/23	2032	02/11/2023	10.71	Put	Bond Future	4,564.9900	4.5650	4,556.4500	4.5564	(0.187)	0	0	0
2023/06/23	2032	02/11/2023	11.09	Call	Bond Future	1,737.3000	1.7373	1,716.8600	1.7169	(1.177)	0	0	500
2023/06/23	2032	02/11/2023	11.22	Call	Bond Future	2,010.8900	2.0109	1,989.6900	1.9897	(1.054)	0	0	0
2023/06/23	2032	02/11/2023	11.22	Put	Bond Future	3,007.1800	3.0072	2,994.8600	2.9949	(0.410)	0	0	0
2023/06/23	2032	01/02/2024	12.50	Call	Bond Future	5,941.2100	5.9412	5,934.1000	5.9341	(0.120)	0	0	0
2023/06/23	2032	01/02/2024	12.73	Call	Bond Future	6,681.3800	6.6814	6,673.6500	6.6737	(0.116)	0	0	0
2023/06/23	2032	01/02/2024	12.73	Put	Bond Future	1,369.3800	1.3694	1,378.4400	1.3784	0.662	0	0	500
2023/06/23	2032	01/02/2024	11.83	Call	Bond Future	3,944.3300	3.9443	3,939.4600	3.9395	(0.123)	0	0	0
2023/06/23	2032	01/02/2024	11.83	Put	Bond Future	2,552.6800	2.5527	2,564.6000	2.5646	0.467	0	0	0
2023/06/23	2032	01/02/2024	11.84	Call	Bond Future	3,971.7400	3.9717	3,967.0800	3.9671	(0.117)	0	0	0
2023/06/23	2032	01/02/2024	11.84	Put	Bond Future	2,535.1200	2.5351	2,547.2500	2.5472	0.478	0	0	0
2023/06/23	2032	01/02/2024	10.78	Call	Bond Future	1,617.2100	1.6172	1,613.9700	1.6140	(0.200)	0	0	200
2023/06/23	2032	01/02/2024	11.09	Call	Bond Future	2,172.0500	2.1721	2,168.9200	2.1689	(0.144)	0	0	500
2023/06/23	2032	01/02/2024	11.09	Put	Bond Future	4,200.1700	4.2002	4,213.8300	4.2138	0.325	0	0	0
2023/06/23	2032	01/02/2024	11.75	Call	Bond Future	3,725.9700	3.7260	3,722.5400	3.7225	(0.092)	0	0	0
2023/06/23	2032	01/02/2024	11.75	Put	Bond Future	2,695.2500	2.6952	2,708.6100	2.7086	0.496	0	0	200
2023/06/23	2032	01/02/2024	10.01	Call	Bond Future	731.3200	0.7313	731.7900	0.7318	0.064	0	0	1,200
2023/06/23	2032	01/02/2024	10.01	Put	Bond Future	8,092.9000	8.0929	8,110.1600	8.1102	0.213	0	0	0
2023/06/23	2032	01/02/2024	10.59	Call	Bond Future	1,328.8600	1.3289	1,325.5700	1.3256	(0.248)	0	0	500
2023/06/23	2032	01/02/2024			Bond Future	11.5241	85.8762	11.5277	85.8594	0.032	0.0000	0.0000	0
2023/06/23	2032	01/02/2024	12.50	Put	Bond Future	1,607.0800	1.6071	1,616.7600	1.6168	0.602	0	0	200
2023/06/23	2032	01/02/2024	12.62	Call	Bond Future	6,324.8300	6.3248	6,317.3800	6.3174	(0.118)	0	0	0
2023/06/23	2032	01/02/2024	12.62	Put	Bond Future	1,478.4900	1.4785	1,487.8300	1.4878	0.632	0	0	1,200
2023/06/23	2032	01/02/2024	11.85	Call	Bond Future	3,999.4900	3.9995	3,994.5200	3.9945	(0.124)	0	0	0
2023/06/23	2032	01/02/2024	11.85	Put	Bond Future	2,517.9300	2.5179	2,529.7500	2.5297	0.469	0	0	0
2023/06/23	2032	01/02/2024	10.78	Put	Bond Future	5,133.4500	5.1335	5,147.0000	5.1470	0.264	0	0	0
2023/06/23	2032	01/02/2024	10.59	Put	Bond Future	5,773.9300	5.7739	5,787.4300	5.7874	0.234	0	0	0
2023/06/23	2032	01/02/2024	10.76	Call	Bond Future	1,585.0700	1.5851	1,581.9000	1.5819	(0.200)	0	0	1,200
2023/06/23	2032	01/02/2024	10.76	Put	Bond Future	5,198.4700	5.1985	5,212.0900	5.2121	0.262	0	0	0
2023/06/23	2032	02/05/2024	12.90	Call	Bond Future	7,024.5300	7.0245	6,994.5400	6.9945	(0.427)	0	0	0
2023/06/23	2032	02/05/2024	13.18	Call	Bond Future	7,922.5000	7.9225	7,892.7800	7.8928	(0.375)	0	0	0
2023/06/23	2032	02/05/2024	13.18	Put	Bond Future	1,275.5900	1.2756	1,274.3200	1.2743	(0.100)	0	0	500
2023/06/23	2032	02/05/2024	10.86	Call	Bond Future	1,786.1000	1.7861	1,801.6500	1.8016	0.871	0	0	1,000
2023/06/23	2032	02/05/2024	10.86	Put	Bond Future	5,290.5200	5.2905	5,334.5200	5.3345	0.832	0	0	0
2023/06/23	2032	02/05/2024	10.56	Call	Bond Future	1,334.5200	1.3345	1,384.5700	1.3846	3.750	0	0	0
2023/06/23	2032	02/05/2024	10.56	Put	Bond Future	6,277.3300	6.2773	6,355.8300	6.3558	1.251	0	0	0
2023/06/23	2032	02/05/2024	10.65	Call	Bond Future	1,461.3200	1.4613	1,495.6000	1.4956	2.346	0	0	1,550
2023/06/23	2032	02/05/2024	10.65	Put	Bond Future	5,969.3800	5.9694	6,032.1100	6.0321	1.051	0	0	0
2023/06/23	2032	02/05/2024	10.36	Call	Bond Future	1,102.2800	1.1023	1,160.0300	1.1600	5.239	0	0	1,000
2023/06/23	2032	02/05/2024	10.36	Put	Bond Future	7,021.2300	7.0212	7,107.4300	7.1074	1.228	0	0	0
2023/06/23	2032	02/05/2024			Bond Future	11.6188	83.7028	11.6251	83.6743	0.054	0.0000	0.0000	0
2023/06/23	2032	02/05/2024	12.90	Put	Bond Future	1,516.9100	1.5169	1,515.3700	1.5154	(0.102)	0	0	1,000
2023/06/23	2032	02/05/2024	13.35	Call	Bond Future	8,476.8100	8.4768	8,447.1000	8.4471	(0.350)	0	0	0
2023/06/23	2032	02/05/2024	13.35	Put	Bond Future	1,148.9600	1.1490	1,147.7000	1.1477	(0.110)	0	0	1,550

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/23	2032	02/05/2024	11.09	Call	Bond Future	2,194.4500	2.1944	2,203.5800	2.2036	0.416	0	0	500
2023/06/23	2032	02/05/2024	11.09	Put	Bond Future	4,616.6800	4.6167	4,654.2600	4.6543	0.814	0	0	0
2023/06/23	2032	02/05/2024	11.35	Call	Bond Future	2,728.5100	2.7285	2,721.9400	2.7219	(0.241)	0	0	1,550
2023/06/23	2032	02/05/2024	11.35	Put	Bond Future	3,948.4800	3.9485	3,970.3600	3.9704	0.554	0	0	0
2023/06/23	2032	02/05/2024	10.59	Call	Bond Future	1,375.9700	1.3760	1,420.7900	1.4208	3.257	0	0	500
2023/06/23	2032	02/05/2024	10.59	Put	Bond Future	6,173.5500	6.1736	6,246.8200	6.2468	1.187	0	0	0
2023/06/23	2032	02/05/2024	10.54	Call	Bond Future	1,307.3500	1.3074	1,360.8100	1.3608	4.089	0	0	0
2023/06/23	2032	02/05/2024	10.54	Put	Bond Future	6,347.1500	6.3472	6,429.0600	6.4291	1.291	0	0	0
2023/06/23	2032	02/05/2024	10.55	Call	Bond Future	1,320.8900	1.3209	1,372.6500	1.3726	3.919	0	0	0
2023/06/23	2032	02/05/2024	10.55	Put	Bond Future	6,312.1700	6.3122	6,392.3800	6.3924	1.271	0	0	0
2023/06/23	2032	01/08/2024	11.15	Call	Bond Future	2,280.7400	2.2807	2,312.0300	2.3120	1.372	0	0	0
2023/06/23	2032	01/08/2024	11.15	Put	Bond Future	4,898.0400	4.8980	4,945.4700	4.9455	0.968	0	0	0
2023/06/23	2032	01/08/2024			Bond Future	11.7348	85.5757	11.7385	85.5596	0.031	0.0000	0.0000	0
2023/06/23	2032	01/08/2024	11.13	Call	Bond Future	2,244.7200	2.2447	2,275.9800	2.2760	1.393	0	0	0
2023/06/23	2032	01/08/2024	11.13	Put	Bond Future	4,953.4100	4.9534	5,000.8100	5.0008	0.957	0	0	0
2023/06/23	2032	01/08/2024	11.14	Call	Bond Future	2,262.5100	2.2625	2,293.7900	2.2938	1.383	0	0	0
2023/06/23	2032	01/08/2024	11.14	Put	Bond Future	4,925.4900	4.9255	4,972.9100	4.9729	0.963	0	0	0
2023/06/23	2033	03/08/2023			Bond Future	117.8719	117.8719	117.4471	117.4471	(0.360)	0.0000	0.0000	7,227
2023/06/23	2033	02/11/2023			Bond Future	119.0883	119.0883	118.6360	118.6360	(0.380)	0.0000	0.0000	0
2023/06/23	2033	01/02/2024			Bond Future	121.8385	121.8385	121.3648	121.3648	(0.389)	0.0000	0.0000	0
2023/06/23	2033	02/05/2024			Bond Future	123.2233	123.2233	122.7244	122.7244	(0.405)	0.0000	0.0000	0
2023/06/23	2033	01/08/2024			Bond Future	126.0124	126.0124	125.5201	125.5201	(0.391)	0.0000	0.0000	0
2023/06/23	2037	03/08/2023	12.12	Call	Bond Future	1,150.2600	1.1503	1,151.5900	1.1516	0.116	0	0	0
2023/06/23	2037	03/08/2023	12.12	Put	Bond Future	1,967.1900	1.9672	1,908.5000	1.9085	(2.983)	0	0	0
2023/06/23	2037	03/08/2023	12.13	Call	Bond Future	1,174.0300	1.1740	1,175.6200	1.1756	0.135	0	0	0
2023/06/23	2037	03/08/2023	12.13	Put	Bond Future	1,937.1900	1.9372	1,878.7600	1.8788	(3.016)	0	0	0
2023/06/23	2037	03/08/2023			Bond Future	12.2731	75.6101	12.2617	75.6701	(0.092)	0.0000	0.0000	133,662
2023/06/23	2037	03/08/2023	10.30	Call	Bond Future	1.0200	0.0010	0.8700	0.0009	(14.706)	0	0	1,800
2023/06/23	2037	03/08/2023	10.30	Put	Bond Future	11,609.2800	11.6093	11,549.1100	11.5491	(0.518)	0	0	0
2023/06/23	2037	03/08/2023	11.00	Call	Bond Future	33.2000	0.0332	31.1100	0.0311	(6.295)	0	0	1,800
2023/06/23	2037	03/08/2023	11.00	Put	Bond Future	7,243.0500	7.2430	7,180.9400	7.1809	(0.858)	0	0	0
2023/06/23	2037	03/08/2023	12.14	Call	Bond Future	1,197.9700	1.1980	1,199.8200	1.1998	0.154	0	0	0
2023/06/23	2037	03/08/2023	12.14	Put	Bond Future	1,907.4200	1.9074	1,849.2500	1.8493	(3.050)	0	0	0
2023/06/23	2037	02/11/2023	12.52	Call	Bond Future	3,231.5100	3.2315	3,184.2500	3.1843	(1.462)	0	0	750
2023/06/23	2037	02/11/2023	12.52	Put	Bond Future	2,530.4700	2.5305	2,433.6800	2.4337	(3.825)	0	0	0
2023/06/23	2037	02/11/2023	13.89	Call	Bond Future	8,020.8200	8.0208	8,020.4600	8.0205	(0.004)	0	0	0
2023/06/23	2037	02/11/2023	13.89	Put	Bond Future	746.1400	0.7461	696.2500	0.6963	(6.686)	0	0	750
2023/06/23	2037	02/11/2023	11.56	Put	Bond Future	5,519.0600	5.5191	5,436.0600	5.4361	(1.504)	0	0	0
2023/06/23	2037	02/11/2023	11.57	Call	Bond Future	1,050.1100	1.0501	1,016.5300	1.0165	(3.198)	0	0	0
2023/06/23	2037	02/11/2023	11.55	Put	Bond Future	5,560.7000	5.5607	5,477.6700	5.4777	(1.493)	0	0	0
2023/06/23	2037	02/11/2023			Bond Future	12.3845	77.2861	12.3750	77.3356	(0.077)	0.0000	0.0000	15,071
2023/06/23	2037	02/11/2023	11.56	Call	Bond Future	1,034.6800	1.0347	1,001.2100	1.0012	(3.235)	0	0	0
2023/06/23	2037	02/11/2023	11.57	Put	Bond Future	5,477.7800	5.4778	5,394.6700	5.3947	(1.517)	0	0	0
2023/06/23	2037	02/11/2023	12.02	Call	Bond Future	1,909.9400	1.9099	1,863.9600	1.8640	(2.407)	0	0	750
2023/06/23	2037	02/11/2023	12.02	Put	Bond Future	3,845.6000	3.8456	3,750.0900	3.7501	(2.484)	0	0	0
2023/06/23	2037	02/11/2023	11.55	Call	Bond Future	1,019.5500	1.0195	986.0500	0.9861	(3.286)	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
2023/06/23	2037	01/02/2024	12.93	Call	Bond Future	4,921.1900	4.9212	4,892.9900	4.8930	(0.573)	0	0	0
2023/06/23	2037	01/02/2024	12.93	Put	Bond Future	2,733.8000	2.7338	2,662.0600	2.6621	(2.624)	0	0	2,500
2023/06/23	2037	01/02/2024	13.93	Put	Bond Future	1,414.2200	1.4142	1,365.9000	1.3659	(3.417)	0	0	2,500
2023/06/23	2037	01/02/2024	12.33	Call	Bond Future	3,194.3700	3.1944	3,160.2300	3.1602	(1.069)	0	0	0
2023/06/23	2037	01/02/2024	12.33	Put	Bond Future	4,041.5100	4.0415	3,963.8300	3.9638	(1.922)	0	0	0
2023/06/23	2037	01/02/2024	12.09	Put	Bond Future	4,713.3800	4.7134	4,637.8700	4.6379	(1.602)	0	0	0
2023/06/23	2037	01/02/2024			Bond Future	12.4939	74.7967	12.4854	74.8402	(0.068)	0.0000	0.0000	0
2023/06/23	2037	01/02/2024	13.93	Call	Bond Future	8,271.2500	8.2713	8,266.4700	8.2665	(0.058)	0	0	0
2023/06/23	2037	01/02/2024	12.31	Call	Bond Future	3,142.2700	3.1423	3,108.2000	3.1082	(1.084)	0	0	0
2023/06/23	2037	01/02/2024	12.31	Put	Bond Future	4,093.7600	4.0938	4,016.1500	4.0162	(1.896)	0	0	0
2023/06/23	2037	01/02/2024	12.32	Call	Bond Future	3,168.2700	3.1683	3,134.0500	3.1340	(1.080)	0	0	0
2023/06/23	2037	01/02/2024	12.32	Put	Bond Future	4,067.5600	4.0676	3,989.8000	3.9898	(1.912)	0	0	0
2023/06/23	2037	01/02/2024	12.09	Call	Bond Future	2,599.9500	2.6000	2,567.9800	2.5680	(1.230)	0	0	2,500
2023/06/23	2037	02/05/2024	11.44	Call	Bond Future	1,450.4900	1.4505	1,700.9100	1.7009	17.265	0	0	0
2023/06/23	2037	02/05/2024	11.44	Put	Bond Future	7,689.7500	7.6898	7,905.7000	7.9057	2.808	0	0	0
2023/06/23	2037	02/05/2024	11.45	Call	Bond Future	1,463.7100	1.4637	1,714.9400	1.7149	17.164	0	0	0
2023/06/23	2037	02/05/2024	11.43	Put	Bond Future	7,733.3700	7.7334	7,948.5000	7.9485	2.782	0	0	0
2023/06/23	2037	02/05/2024			Bond Future	12.6057	76.5303	12.5988	76.5648	(0.054)	0.0000	0.0000	0
2023/06/23	2037	02/05/2024	11.45	Put	Bond Future	7,646.2700	7.6463	7,863.0300	7.8630	2.835	0	0	0
2023/06/23	2037	02/05/2024	11.43	Call	Bond Future	1,437.3600	1.4374	1,686.9600	1.6870	17.365	0	0	0
2023/06/23	2037	01/08/2024	12.10	Call	Bond Future	2,653.4900	2.6535	3,030.8400	3.0308	14.221	0	0	0
2023/06/23	2037	01/08/2024	12.10	Put	Bond Future	5,912.9300	5.9129	6,243.4000	6.2434	5.589	0	0	0
2023/06/23	2037	01/08/2024	12.09	Call	Bond Future	2,632.3800	2.6324	3,010.1300	3.0101	14.350	0	0	0
2023/06/23	2037	01/08/2024	12.09	Put	Bond Future	5,944.5900	5.9446	6,275.4600	6.2755	5.566	0	0	0
2023/06/23	2037	01/08/2024			Bond Future	12.7376	73.9873	12.7281	74.0341	(0.074)	0.0000	0.0000	0
2023/06/23	2037	01/08/2024	12.11	Call	Bond Future	2,674.6900	2.6747	3,051.6400	3.0516	14.093	0	0	0
2023/06/23	2037	01/08/2024	12.11	Put	Bond Future	5,881.4100	5.8814	6,211.4800	6.2115	5.612	0	0	0
2023/06/23	2038	03/08/2023			Bond Future	127.4846	127.4846	124.9825	124.9825	(1.963)	0.0000	0.0000	3,019
2023/06/23	2038	02/11/2023			Bond Future	130.3413	130.3413	127.7638	127.7638	(1.977)	0.0000	0.0000	1,706
2023/06/23	2038	01/02/2024			Bond Future	131.3303	131.3303	128.6833	128.6833	(2.016)	0.0000	0.0000	0
2023/06/23	2038	02/05/2024			Bond Future	134.4036	134.4036	131.6774	131.6774	(2.028)	0.0000	0.0000	0
2023/06/23	2038	01/08/2024			Bond Future	135.3651	135.3651	132.6027	132.6027	(2.041)	0.0000	0.0000	0
2023/06/23	2040	03/08/2023	12.23	Call	Bond Future	1,020.8000	1.0208	997.1800	0.9972	(2.314)	0	0	0
2023/06/23	2040	03/08/2023	12.23	Put	Bond Future	2,486.4200	2.4864	2,342.6100	2.3426	(5.784)	0	0	0
2023/06/23	2040	03/08/2023			Bond Future	12.4889	76.0488	12.4674	76.1690	(0.172)	0.0000	0.0000	125,971
2023/06/23	2040	03/08/2023	12.21	Call	Bond Future	977.3500	0.9773	953.3200	0.9533	(2.459)	0	0	0
2023/06/23	2040	03/08/2023	12.21	Put	Bond Future	2,558.0300	2.5580	2,413.8100	2.4138	(5.638)	0	0	0
2023/06/23	2040	03/08/2023	12.22	Call	Bond Future	998.9800	0.9990	975.0500	0.9750	(2.395)	0	0	0
2023/06/23	2040	03/08/2023	12.22	Put	Bond Future	2,522.1000	2.5221	2,377.9800	2.3780	(5.714)	0	0	0
2023/06/23	2040	02/11/2023	12.60	Call	Bond Future	3,009.1000	3.0091	3,065.7200	3.0657	1.882	0	0	128
2023/06/23	2040	02/11/2023	12.60	Put	Bond Future	3,022.1100	3.0221	2,967.7000	2.9677	(1.800)	0	0	0
2023/06/23	2040	02/11/2023	13.64	Call	Bond Future	6,600.9800	6.6010	6,688.0400	6.6880	1.319	0	0	0
2023/06/23	2040	02/11/2023	13.64	Put	Bond Future	1,228.7500	1.2288	1,204.7800	1.2048	(1.951)	0	0	128
2023/06/23	2040	02/11/2023	11.58	Call	Bond Future	813.2500	0.8133	832.7900	0.8328	2.403	0	0	0
2023/06/23	2040	02/11/2023	11.58	Put	Bond Future	6,772.8100	6.7728	6,681.3200	6.6813	(1.351)	0	0	0
2023/06/23	2040	02/11/2023	11.59	Call	Bond Future	826.7500	0.8267	846.4000	0.8464	2.377	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
2023/06/23	2040	02/11/2023	11.60	Put	Bond Future	6,676.2800	6.6763	6,585.3000	6.5853	(1.363)	0	0	0
2023/06/23	2040	02/11/2023			Bond Future	12.6024	77.7345	12.5822	77.8456	(0.160)	0.0000	0.0000	6,489
2023/06/23	2040	02/11/2023	11.80	Call	Bond Future	1,143.2100	1.1432	1,169.3600	1.1694	2.287	0	0	128
2023/06/23	2040	02/11/2023	11.80	Put	Bond Future	5,759.6400	5.7596	5,674.7600	5.6748	(1.474)	0	0	0
2023/06/23	2040	02/11/2023	11.59	Put	Bond Future	6,724.5000	6.7245	6,633.1200	6.6331	(1.359)	0	0	0
2023/06/23	2040	02/11/2023	11.60	Call	Bond Future	840.2600	0.8403	860.3100	0.8603	2.386	0	0	0
2023/06/23	2040	01/02/2024	12.33	Call	Bond Future	2,820.5600	2.8206	2,814.9500	2.8150	(0.199)	0	0	0
2023/06/23	2040	01/02/2024	12.33	Put	Bond Future	4,942.0200	4.9420	4,829.9900	4.8300	(2.267)	0	0	0
2023/06/23	2040	01/02/2024	12.34	Call	Bond Future	2,845.7400	2.8457	2,840.0900	2.8401	(0.199)	0	0	0
2023/06/23	2040	01/02/2024	12.34	Put	Bond Future	4,910.7700	4.9108	4,798.7000	4.7987	(2.282)	0	0	0
2023/06/23	2040	01/02/2024			Bond Future	12.7140	75.0050	12.6944	75.1114	(0.155)	0.0000	0.0000	28
2023/06/23	2040	01/02/2024	12.35	Call	Bond Future	2,871.0200	2.8710	2,865.3400	2.8653	(0.198)	0	0	0
2023/06/23	2040	01/02/2024	12.35	Put	Bond Future	4,879.6800	4.8797	4,767.5800	4.7676	(2.297)	0	0	0
2023/06/23	2040	02/05/2024	11.60	Call	Bond Future	1,510.7400	1.5107	1,761.7700	1.7618	16.616	0	0	0
2023/06/23	2040	02/05/2024	11.61	Call	Bond Future	1,526.3800	1.5264	1,776.4300	1.7764	16.382	0	0	0
2023/06/23	2040	02/05/2024	11.62	Put	Bond Future	8,431.6800	8.4317	8,581.7500	8.5817	1.780	0	0	0
2023/06/23	2040	02/05/2024			Bond Future	12.8277	76.7435	12.8092	76.8422	(0.144)	0.0000	0.0000	0
2023/06/23	2040	02/05/2024	11.60	Put	Bond Future	8,522.3600	8.5224	8,674.6600	8.6747	1.787	0	0	0
2023/06/23	2040	02/05/2024	11.61	Put	Bond Future	8,476.8100	8.4768	8,628.1300	8.6281	1.785	0	0	0
2023/06/23	2040	02/05/2024	11.62	Call	Bond Future	1,542.3600	1.5424	1,791.1600	1.7912	16.131	0	0	0
2023/06/23	2040	01/08/2024	12.34	Call	Bond Future	2,905.0700	2.9051	3,327.5000	3.3275	14.541	0	0	0
2023/06/23	2040	01/08/2024	12.34	Put	Bond Future	6,265.1600	6.2652	6,574.9200	6.5749	4.944	0	0	0
2023/06/23	2040	01/08/2024			Bond Future	12.9608	73.9546	12.9392	74.0673	(0.166)	0.0000	0.0000	0
2023/06/23	2040	01/08/2024	12.32	Call	Bond Future	2,859.9800	2.8600	3,282.6900	3.2827	14.780	0	0	0
2023/06/23	2040	01/08/2024	12.32	Put	Bond Future	6,332.2600	6.3323	6,642.3000	6.6423	4.896	0	0	0
2023/06/23	2040	01/08/2024	12.33	Call	Bond Future	2,882.3300	2.8823	3,305.0600	3.3051	14.666	0	0	0
2023/06/23	2040	01/08/2024	12.33	Put	Bond Future	6,298.4800	6.2985	6,608.5400	6.6085	4.923	0	0	0
2023/06/23	2044	03/08/2023	12.00	Call	Bond Future	540.0400	0.5400	510.8300	0.5108	(5.409)	0	0	0
2023/06/23	2044	03/08/2023	12.00	Put	Bond Future	3,648.6500	3.6487	3,499.1800	3.4992	(4.097)	0	0	4,754
2023/06/23	2044	03/08/2023	12.15	Call	Bond Future	788.1100	0.7881	757.5000	0.7575	(3.884)	0	0	0
2023/06/23	2044	03/08/2023	12.15	Put	Bond Future	3,005.7500	3.0057	2,854.8800	2.8549	(5.019)	0	0	0
2023/06/23	2044	03/08/2023	12.16	Call	Bond Future	806.8400	0.8068	776.2600	0.7763	(3.790)	0	0	0
2023/06/23	2044	03/08/2023	12.16	Put	Bond Future	2,965.7100	2.9657	2,814.8700	2.8149	(5.086)	0	0	0
2023/06/23	2044	03/08/2023			Bond Future	12.5368	72.4834	12.5153	72.6036	(0.171)	0.0000	0.0000	80,386
2023/06/23	2044	03/08/2023	11.75	Call	Bond Future	256.6900	0.2567	238.1200	0.2381	(7.234)	0	0	4,553
2023/06/23	2044	03/08/2023	11.75	Put	Bond Future	4,890.4100	4.8904	4,751.5800	4.7516	(2.839)	0	0	3,076
2023/06/23	2044	03/08/2023	12.17	Call	Bond Future	825.8400	0.8258	795.3000	0.7953	(3.698)	0	0	0
2023/06/23	2044	03/08/2023	12.17	Put	Bond Future	2,926.0200	2.9260	2,775.2200	2.7752	(5.154)	0	0	0
2023/06/23	2044	03/08/2023	12.50	Call	Bond Future	1,611.7500	1.6118	1,591.9400	1.5919	(1.229)	0	0	0
2023/06/23	2044	03/08/2023	12.50	Put	Bond Future	1,817.9600	1.8180	1,677.8900	1.6779	(7.705)	0	0	9,106
2023/06/23	2044	02/11/2023	11.57	Call	Bond Future	770.4400	0.7704	772.1800	0.7722	0.226	0	0	0
2023/06/23	2044	02/11/2023	11.57	Put	Bond Future	7,134.5000	7.1345	7,024.5900	7.0246	(1.541)	0	0	0
2023/06/23	2044	02/11/2023			Bond Future	12.6461	74.0901	12.6258	74.2018	(0.160)	0.0000	0.0000	670
2023/06/23	2044	02/11/2023	11.55	Call	Bond Future	744.9700	0.7450	749.4800	0.7495	0.605	0	0	0
2023/06/23	2044	02/11/2023	11.55	Put	Bond Future	7,236.1200	7.2361	7,128.9800	7.1290	(1.481)	0	0	0
2023/06/23	2044	02/11/2023	11.56	Call	Bond Future	757.6400	0.7576	760.7700	0.7608	0.413	0	0	0
2023/06/23	2044	02/11/2023	11.56	Put	Bond Future	7,185.2000	7.1852	7,076.6800	7.0767	(1.510)	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
2023/06/23	2044	01/02/2024	12.29	Call	Bond Future	2,692.5400	2.6925	2,675.9400	2.6759	(0.617)	0	0	0
2023/06/23	2044	01/02/2024	12.29	Put	Bond Future	5,282.8700	5.2829	5,158.9100	5.1589	(2.346)	0	0	0
2023/06/23	2044	01/02/2024			Bond Future	12.7534	71.4025	12.7337	71.5098	(0.155)	0.0000	0.0000	0
2023/06/23	2044	01/02/2024	12.27	Call	Bond Future	2,643.9200	2.6439	2,627.4000	2.6274	(0.625)	0	0	0
2023/06/23	2044	01/02/2024	12.27	Put	Bond Future	5,349.5900	5.3496	5,225.7100	5.2257	(2.316)	0	0	0
2023/06/23	2044	01/02/2024	12.28	Call	Bond Future	2,668.0700	2.6681	2,651.7300	2.6517	(0.612)	0	0	0
2023/06/23	2044	01/02/2024	12.28	Put	Bond Future	5,316.0300	5.3160	5,192.3300	5.1923	(2.327)	0	0	0
2023/06/23	2044	02/05/2024	11.67	Call	Bond Future	1,718.2900	1.7183	1,850.8300	1.8508	7.713	0	0	0
2023/06/23	2044	02/05/2024	11.67	Put	Bond Future	8,608.8200	8.6088	8,641.1600	8.6412	0.376	0	0	0
2023/06/23	2044	02/05/2024			Bond Future	12.8624	73.0574	12.8437	73.1576	(0.146)	0.0000	0.0000	0
2023/06/23	2044	02/05/2024	11.65	Call	Bond Future	1,689.0000	1.6890	1,820.5500	1.8206	7.789	0	0	0
2023/06/23	2044	02/05/2024	11.65	Put	Bond Future	8,704.4900	8.7045	8,735.8400	8.7358	0.360	0	0	0
2023/06/23	2044	02/05/2024	11.66	Call	Bond Future	1,703.6000	1.7036	1,835.6500	1.8356	7.751	0	0	0
2023/06/23	2044	02/05/2024	11.66	Put	Bond Future	8,656.5700	8.6566	8,688.4200	8.6884	0.368	0	0	0
2023/06/23	2044	01/08/2024	12.28	Call	Bond Future	3,028.0400	3.0280	3,202.7500	3.2027	5.770	0	0	0
2023/06/23	2044	01/08/2024	12.28	Put	Bond Future	6,928.8600	6.9289	6,989.8800	6.9899	0.881	0	0	0
2023/06/23	2044	01/08/2024	12.29	Call	Bond Future	3,050.5400	3.0505	3,224.7400	3.2247	5.710	0	0	0
2023/06/23	2044	01/08/2024	12.29	Put	Bond Future	6,893.8900	6.8939	6,954.4000	6.9544	0.878	0	0	0
2023/06/23	2044	01/08/2024			Bond Future	12.9895	70.3111	12.9679	70.4248	(0.166)	0.0000	0.0000	0
2023/06/23	2044	01/08/2024	12.30	Call	Bond Future	3,073.1100	3.0731	3,246.8000	3.2468	5.652	0	0	0
2023/06/23	2044	01/08/2024	12.30	Put	Bond Future	6,859.0500	6.8590	6,919.0500	6.9190	0.875	0	0	0
2023/06/23	2046	03/08/2023			Bond Future	112.7318	112.7318	112.9318	112.9318	0.177	0.0000	0.0000	12,882
2023/06/23	2046	02/11/2023			Bond Future	113.1647	113.1647	113.3520	113.3520	0.166	0.0000	0.0000	4,626
2023/06/23	2046	01/02/2024			Bond Future	115.7783	115.7783	115.9595	115.9595	0.156	0.0000	0.0000	0
2023/06/23	2046	02/05/2024			Bond Future	116.3320	116.3320	116.5058	116.5058	0.149	0.0000	0.0000	0
2023/06/23	2046	01/08/2024			Bond Future	118.9639	118.9639	119.1589	119.1589	0.164	0.0000	0.0000	0
2023/06/23	2050	03/08/2023			Bond Future	112.7446	112.7446	112.7688	112.7688	0.021	0.0000	0.0000	10,740
2023/06/23	2050	02/11/2023			Bond Future	115.2708	115.2708	115.2782	115.2782	0.006	0.0000	0.0000	3,364
2023/06/23	2050	01/02/2024			Bond Future	115.6836	115.6836	115.6816	115.6816	(0.002)	0.0000	0.0000	0
2023/06/23	2050	02/05/2024			Bond Future	118.3907	118.3907	118.3732	118.3732	(0.015)	0.0000	0.0000	0
2023/06/23	2050	01/08/2024			Bond Future	118.7522	118.7522	118.7581	118.7581	0.005	0.0000	0.0000	0
2023/06/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/23	AL37	03/08/2023			Index Future	876.3120	876.3120	876.4880	876.4880	0.020	0.0000	0.0000	0
2023/06/23	AL37	02/11/2023			Index Future	895.7330	895.7330	895.7780	895.7780	0.005	0.0000	0.0000	0
2023/06/23	AL37	01/02/2024			Index Future	916.2090	916.2090	916.1720	916.1720	(0.004)	0.0000	0.0000	0
2023/06/23	AL37	02/05/2024			Index Future	937.4470	937.4470	937.2860	937.2860	(0.017)	0.0000	0.0000	0
2023/06/23	AL37	01/08/2024			Index Future	958.4780	958.4780	958.4470	958.4470	(0.003)	0.0000	0.0000	0
2023/06/23	AL7T	03/08/2023			Index Future	997.5340	997.5340	997.7730	997.7730	0.024	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
2023/06/23	AL7T	02/11/2023			Index Future	1,019.6420	1,019.6420	1,019.7310	1,019.7310	0.009	0.0000	0.0000	0
2023/06/23	AL7T	01/02/2024			Index Future	1,042.9500	1,042.9500	1,042.9480	1,042.9480	0.000	0.0000	0.0000	0
2023/06/23	AL7T	02/05/2024			Index Future	1,067.1250	1,067.1250	1,066.9830	1,066.9830	(0.013)	0.0000	0.0000	0
2023/06/23	AL7T	01/08/2024			Index Future	1,091.0660	1,091.0660	1,091.0730	1,091.0730	0.001	0.0000	0.0000	0
2023/06/23	ALBI	03/08/2023			Index Future	872.2720	872.2720	872.8440	872.8440	0.066	0.0000	0.0000	106
2023/06/23	ALBI	02/11/2023			Index Future	891.6030	891.6030	892.0530	892.0530	0.050	0.0000	0.0000	0
2023/06/23	ALBI	01/02/2024			Index Future	911.9850	911.9850	912.3630	912.3630	0.041	0.0000	0.0000	0
2023/06/23	ALBI	02/05/2024			Index Future	933.1240	933.1240	933.3880	933.3880	0.028	0.0000	0.0000	0
2023/06/23	ALBI	01/08/2024			Index Future	954.0580	954.0580	954.4620	954.4620	0.042	0.0000	0.0000	0
2023/06/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/06/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/23	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
2023/06/23	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/23	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/23	ES33	03/08/2023			Bond Future	12.7686	73.5097	12.7622	73.5380	(0.050)	0.0000	0.0000	350
2023/06/23	ES33	02/11/2023			Bond Future	12.9143	71.3580	12.9101	71.3759	(0.032)	0.0000	0.0000	0
2023/06/23	ES33	01/02/2024			Bond Future	13.0598	73.0062	13.0570	73.0180	(0.021)	0.0000	0.0000	0
2023/06/23	ES33	02/05/2024			Bond Future	13.2047	70.9134	13.2041	70.9159	(0.005)	0.0000	0.0000	0
2023/06/23	ES33	01/08/2024			Bond Future	13.3702	72.5152	13.3669	72.5287	(0.025)	0.0000	0.0000	0
2023/06/23	ES42	03/08/2023			Bond Future	13.2052	70.0290	13.1836	70.1375	(0.164)	0.0000	0.0000	4,000
2023/06/23	ES42	02/11/2023			Bond Future	13.3439	67.3345	13.3236	67.4348	(0.153)	0.0000	0.0000	0
2023/06/23	ES42	01/02/2024			Bond Future	13.4757	68.8901	13.4558	68.9865	(0.148)	0.0000	0.0000	0
2023/06/23	ES42	02/05/2024			Bond Future	13.6121	66.2390	13.5933	66.3285	(0.138)	0.0000	0.0000	0
2023/06/23	ES42	01/08/2024			Bond Future	13.7631	67.7332	13.7412	67.8353	(0.159)	0.0000	0.0000	0
2023/06/23	GOVI	03/08/2023	837.21	Call	GOVI	225,570.0000	22.5570	231,070.0000	23.1070	2.438	0	0	0
2023/06/23	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/23	GOVI	03/08/2023	837.22	Call	GOVI	225,470.0000	22.5470	230,970.0000	23.0970	2.439	0	0	0
2023/06/23	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/23	GOVI	03/08/2023			GOVI	859.7670	859.7670	860.3170	860.3170	0.064	0.0000	0.0000	835
2023/06/23	GOVI	03/08/2023	837.23	Call	GOVI	225,370.0000	22.5370	230,870.0000	23.0870	2.440	0	0	0
2023/06/23	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/23	GOVI	02/11/2023	885.81	Put	GOVI	69,890.0000	6.9890	65,590.0000	6.5590	(6.153)	0	0	0
2023/06/23	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/23	GOVI	02/11/2023			GOVI	878.8210	878.8210	879.2510	879.2510	0.049	0.0000	0.0000	0
2023/06/23	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/23	GOVI	02/11/2023	885.80	Put	GOVI	69,790.0000	6.9790	65,490.0000	6.5490	(6.161)	0	0	0
2023/06/23	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/23	GOVI	02/11/2023	885.82	Put	GOVI	69,990.0000	6.9990	65,690.0000	6.5690	(6.144)	0	0	0
2023/06/23	GOVI	01/02/2024	880.00	Call	GOVI	189,100.0000	18.9100	192,690.0000	19.2690	1.898	0	0	0
2023/06/23	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/23	GOVI	01/02/2024			GOVI	898.9100	898.9100	899.2690	899.2690	0.040	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
2023/06/23	GOVI	01/02/2024	879.98	Call	GOVI	189,300.0000	18.9300	192,890.0000	19.2890	1.896	0	0	0
2023/06/23	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/23	GOVI	01/02/2024	879.99	Call	GOVI	189,200.0000	18.9200	192,790.0000	19.2790	1.897	0	0	0
2023/06/23	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/23	GOVI	02/05/2024	950.97	Put	GOVI	312,230.0000	31.2230	309,770.0000	30.9770	(0.788)	0	0	0
2023/06/23	GOVI	02/05/2024	950.98	Put	GOVI	312,330.0000	31.2330	309,870.0000	30.9870	(0.788)	0	0	0
2023/06/23	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/23	GOVI	02/05/2024			GOVI	919.7470	919.7470	919.9930	919.9930	0.027	0.0000	0.0000	0
2023/06/23	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/23	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/23	GOVI	02/05/2024	950.99	Put	GOVI	312,430.0000	31.2430	309,970.0000	30.9970	(0.787)	0	0	0
2023/06/23	GOVI	01/08/2024	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/23	GOVI	01/08/2024	943.39	Put	GOVI	30,090.0000	3.0090	26,260.0000	2.6260	(12.728)	0	0	0
2023/06/23	GOVI	01/08/2024			GOVI	940.3810	940.3810	940.7640	940.7640	0.041	0.0000	0.0000	0
2023/06/23	GOVI	01/08/2024	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/23	GOVI	01/08/2024	943.37	Put	GOVI	29,890.0000	2.9890	26,060.0000	2.6060	(12.814)	0	0	0
2023/06/23	GOVI	01/08/2024	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/23	GOVI	01/08/2024	943.38	Put	GOVI	29,990.0000	2.9990	26,160.0000	2.6160	(12.771)	0	0	0
2023/06/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/06/23	IGOV	03/08/2023			Index Future	329.1080	329.1080	328.0040	328.0040	(0.335)	0.0000	0.0000	465
2023/06/23	IGOV	02/11/2023			Index Future	336.4820	336.4820	335.3030	335.3030	(0.350)	0.0000	0.0000	16
2023/06/23	IGOV	01/02/2024			Index Future	344.2530	344.2530	343.0150	343.0150	(0.360)	0.0000	0.0000	0
2023/06/23	IGOV	02/05/2024			Index Future	352.3090	352.3090	350.9970	350.9970	(0.372)	0.0000	0.0000	0
2023/06/23	IGOV	01/08/2024			Index Future	360.2880	360.2880	358.9960	358.9960	(0.359)	0.0000	0.0000	0
2023/06/23	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/06/23	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/06/23	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/06/23	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/06/23	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/06/23	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/06/23	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/06/23	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/06/23	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/06/23	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/06/23	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/06/23	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/06/23	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/06/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/06/23	JBAF	19/07/2023			Jibar Tradeable Future	8.4950	91.5050	8.5000	91.5000	0.059	0.0000	0.0000	0
2023/06/23	JBAF	16/08/2023			Jibar Tradeable Future	8.6800	91.3200	8.6800	91.3200	0.000	0.0000	0.0000	0
2023/06/23	JBAF	20/09/2023			Jibar Tradeable Future	8.7550	91.2450	8.7600	91.2400	0.057	0.0000	0.0000	0
2023/06/23	JBAF	18/10/2023			Jibar Tradeable Future	8.7750	91.2250	8.7850	91.2150	0.114	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
2023/06/23	JBAF	15/11/2023			Jibar Tradeable Future	8.7850	91.2150	8.7900	91.2100	0.057	0.0000	0.0000	0
2023/06/23	JBAF	20/12/2023			Jibar Tradeable Future	8.8150	91.1850	8.8150	91.1850	0.000	0.0000	0.0000	0
2023/06/23	JBAF	20/03/2024			Jibar Tradeable Future	8.8100	91.1900	8.7900	91.2100	(0.227)	0.0000	0.0000	0
2023/06/23	JBAF	19/06/2024			Jibar Tradeable Future	8.6700	91.3300	8.6350	91.3650	(0.404)	0.0000	0.0000	0
2023/06/23	JBAF	18/09/2024			Jibar Tradeable Future	8.5750	91.4250	8.5350	91.4650	(0.466)	0.0000	0.0000	0
2023/06/23	JBAF	18/12/2024			Jibar Tradeable Future	8.4700	91.5300	8.4300	91.5700	(0.472)	0.0000	0.0000	0
2023/06/23	JBAF	19/03/2025			Jibar Tradeable Future	8.4250	91.5750	8.3750	91.6250	(0.593)	0.0000	0.0000	0
2023/06/23	JBAF	18/06/2025			Jibar Tradeable Future	8.4250	91.5750	8.3650	91.6350	(0.712)	0.0000	0.0000	0
2023/06/23	R035	03/08/2023	12.00	Call	Bond Future	1,723.5100	1.7235	1,670.4100	1.6704	(3.081)	0	0	0
2023/06/23	R035	03/08/2023	12.00	Put	Bond Future	1,423.1200	1.4231	1,337.6100	1.3376	(6.009)	0	0	0
2023/06/23	R035	03/08/2023	12.50	Call	Bond Future	3,470.0100	3.4700	3,440.9100	3.4409	(0.839)	0	0	5,000
2023/06/23	R035	03/08/2023			Bond Future	11.9435	84.8955	11.9374	84.9279	(0.051)	0.0000	0.0000	65,514
2023/06/23	R035	03/08/2023	11.75	Call	Bond Future	1,071.5900	1.0716	1,017.2400	1.0172	(5.072)	0	0	0
2023/06/23	R035	03/08/2023	11.75	Put	Bond Future	2,112.0100	2.1120	2,025.2500	2.0253	(4.108)	0	0	4,870
2023/06/23	R035	03/08/2023	11.98	Call	Bond Future	1,665.1100	1.6651	1,611.7500	1.6118	(3.205)	0	0	0
2023/06/23	R035	03/08/2023	11.98	Put	Bond Future	1,470.8300	1.4708	1,385.0600	1.3851	(5.831)	0	0	0
2023/06/23	R035	03/08/2023	11.99	Call	Bond Future	1,694.1800	1.6942	1,640.9400	1.6409	(3.143)	0	0	0
2023/06/23	R035	03/08/2023	11.99	Put	Bond Future	1,446.8200	1.4468	1,361.1700	1.3612	(5.920)	0	0	0
2023/06/23	R035	03/08/2023	12.50	Put	Bond Future	579.9600	0.5800	518.4500	0.5184	(10.606)	0	0	0
2023/06/23	R035	02/11/2023	12.85	Call	Bond Future	5,373.3300	5.3733	5,385.1800	5.3852	0.221	0	0	0
2023/06/23	R035	02/11/2023	12.85	Put	Bond Future	1,369.2600	1.3693	1,360.6400	1.3606	(0.630)	0	0	400
2023/06/23	R035	02/11/2023	13.59	Call	Bond Future	8,171.9900	8.1720	8,188.0400	8.1880	0.196	0	0	0
2023/06/23	R035	02/11/2023	13.59	Put	Bond Future	684.1800	0.6842	679.7600	0.6798	(0.646)	0	0	750
2023/06/23	R035	02/11/2023	11.12	Call	Bond Future	838.6000	0.8386	836.4000	0.8364	(0.262)	0	0	400
2023/06/23	R035	02/11/2023	11.41	Call	Bond Future	1,289.6300	1.2896	1,288.6900	1.2887	(0.073)	0	0	0
2023/06/23	R035	02/11/2023	11.41	Put	Bond Future	4,776.4800	4.7765	4,755.0700	4.7551	(0.448)	0	0	0
2023/06/23	R035	02/11/2023	11.42	Call	Bond Future	1,307.4700	1.3075	1,306.5600	1.3066	(0.070)	0	0	0
2023/06/23	R035	02/11/2023	11.42	Put	Bond Future	4,738.8100	4.7388	4,717.4300	4.7174	(0.451)	0	0	0
2023/06/23	R035	02/11/2023			Bond Future	12.0567	82.2662	12.0528	82.2867	(0.032)	0.0000	0.0000	110,029
2023/06/23	R035	02/11/2023	11.43	Call	Bond Future	1,325.4700	1.3255	1,324.5800	1.3246	(0.067)	0	0	0
2023/06/23	R035	02/11/2023	11.43	Put	Bond Future	4,701.3400	4.7013	4,679.9800	4.6800	(0.454)	0	0	0
2023/06/23	R035	02/11/2023	11.74	Call	Bond Future	1,971.5900	1.9716	1,973.8700	1.9739	0.116	0	0	750
2023/06/23	R035	02/11/2023	11.74	Put	Bond Future	3,653.2200	3.6532	3,635.0300	3.6350	(0.498)	0	0	0
2023/06/23	R035	02/11/2023	12.24	Call	Bond Future	3,327.7100	3.3277	3,334.6900	3.3347	0.210	0	0	750
2023/06/23	R035	02/11/2023	12.24	Put	Bond Future	2,376.6100	2.3766	2,363.1200	2.3631	(0.568)	0	0	0
2023/06/23	R035	02/11/2023	11.12	Put	Bond Future	5,958.0300	5.9580	5,935.3600	5.9354	(0.380)	0	0	0
2023/06/23	R035	02/11/2023	10.62	Call	Bond Future	372.9000	0.3729	370.5300	0.3705	(0.636)	0	0	400
2023/06/23	R035	02/11/2023	10.62	Put	Bond Future	8,412.6500	8.4126	8,389.8100	8.3898	(0.271)	0	0	0
2023/06/23	R035	01/02/2024	11.12	Put	Bond Future	6,952.2900	6.9523	6,934.7300	6.9347	(0.253)	0	0	0
2023/06/23	R035	01/02/2024	12.18	Put	Bond Future	3,545.2600	3.5453	3,476.7300	3.4767	(1.933)	0	0	0
2023/06/23	R035	01/02/2024	12.19	Call	Bond Future	3,633.1700	3.6332	3,577.7200	3.5777	(1.526)	0	0	0
2023/06/23	R035	01/02/2024	12.19	Put	Bond Future	3,521.8700	3.5219	3,453.1200	3.4531	(1.952)	0	0	0
2023/06/23	R035	01/02/2024	10.62	Call	Bond Future	733.7700	0.7338	746.5900	0.7466	1.747	0	0	400
2023/06/23	R035	01/02/2024	10.62	Put	Bond Future	9,272.4100	9.2724	9,271.9300	9.2719	(0.005)	0	0	0
2023/06/23	R035	01/02/2024			Bond Future	12.1683	84.1472	12.1657	84.1605	(0.021)	0.0000	0.0000	0
2023/06/23	R035	01/02/2024	12.20	Call	Bond Future	3,661.1500	3.6612	3,605.7500	3.6057	(1.513)	0	0	0
2023/06/23	R035	01/02/2024	12.20	Put	Bond Future	3,498.6200	3.4986	3,429.9200	3.4299	(1.964)	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
2023/06/23	R035	01/02/2024	13.46	Call	Bond Future	7,764.5400	7.7645	7,729.5000	7.7295	(0.451)	0	0	0
2023/06/23	R035	01/02/2024	13.46	Put	Bond Future	1,500.0900	1.5001	1,451.7500	1.4518	(3.222)	0	0	400
2023/06/23	R035	01/02/2024	11.12	Call	Bond Future	1,303.9500	1.3040	1,299.6900	1.2997	(0.327)	0	0	400
2023/06/23	R035	01/02/2024	12.18	Call	Bond Future	3,605.2700	3.6053	3,550.0400	3.5500	(1.532)	0	0	0
2023/06/23	R035	02/05/2024	11.20	Call	Bond Future	1,546.7100	1.5467	1,736.2400	1.7362	12.254	0	0	0
2023/06/23	R035	02/05/2024	11.20	Put	Bond Future	7,221.4800	7.2215	7,408.2400	7.4082	2.586	0	0	0
2023/06/23	R035	02/05/2024	11.19	Call	Bond Future	1,532.9500	1.5329	1,721.9100	1.7219	12.327	0	0	0
2023/06/23	R035	02/05/2024	11.19	Put	Bond Future	7,263.2900	7.2633	7,449.4800	7.4495	2.563	0	0	0
2023/06/23	R035	02/05/2024			Bond Future	12.2714	81.5820	12.2709	81.5848	(0.004)	0.0000	0.0000	0
2023/06/23	R035	02/05/2024	11.21	Call	Bond Future	1,560.5600	1.5606	1,750.6600	1.7507	12.182	0	0	0
2023/06/23	R035	02/05/2024	11.21	Put	Bond Future	7,179.8200	7.1798	7,367.1500	7.3672	2.609	0	0	0
2023/06/23	R035	01/08/2024	11.80	Call	Bond Future	2,676.5100	2.6765	2,904.7700	2.9048	8.528	0	0	0
2023/06/23	R035	01/08/2024	11.80	Put	Bond Future	5,683.4300	5.6834	5,896.3400	5.8963	3.746	0	0	0
2023/06/23	R035	01/08/2024	11.81	Call	Bond Future	2,697.7100	2.6977	2,925.5700	2.9256	8.446	0	0	0
2023/06/23	R035	01/08/2024	11.79	Put	Bond Future	5,714.1400	5.7141	5,927.7800	5.9278	3.739	0	0	0
2023/06/23	R035	01/08/2024			Bond Future	12.3918	83.4080	12.3887	83.4233	(0.025)	0.0000	0.0000	0
2023/06/23	R035	01/08/2024	11.81	Put	Bond Future	5,652.5100	5.6525	5,865.0200	5.8650	3.760	0	0	0
2023/06/23	R035	01/08/2024	11.79	Call	Bond Future	2,655.0600	2.6551	2,884.0500	2.8840	8.625	0	0	0
2023/06/23	R053	03/08/2023	12.72	Call	Bond Future	3,140.8800	3.1409	3,130.9500	3.1310	(0.316)	0	0	0
2023/06/23	R053	03/08/2023	12.72	Put	Bond Future	1,626.5200	1.6265	1,460.5000	1.4605	(10.207)	0	0	0
2023/06/23	R053	03/08/2023			Bond Future	12.5089	97.2204	12.4875	97.3765	(0.171)	0.0000	0.0000	0
2023/06/23	R053	03/08/2023	12.70	Call	Bond Future	3,052.7600	3.0528	3,040.6200	3.0406	(0.398)	0	0	0
2023/06/23	R053	03/08/2023	12.70	Put	Bond Future	1,679.8800	1.6799	1,511.6500	1.5116	(10.014)	0	0	0
2023/06/23	R053	03/08/2023	12.71	Call	Bond Future	3,096.6900	3.0967	3,085.6500	3.0856	(0.357)	0	0	0
2023/06/23	R053	03/08/2023	12.71	Put	Bond Future	1,653.0200	1.6530	1,485.8900	1.4859	(10.111)	0	0	0
2023/06/23	R053	02/11/2023	12.81	Call	Bond Future	4,808.9500	4.8089	4,870.9600	4.8710	1.289	0	0	0
2023/06/23	R053	02/11/2023	12.81	Put	Bond Future	3,467.2900	3.4673	3,384.5000	3.3845	(2.388)	0	0	0
2023/06/23	R053	02/11/2023	12.82	Call	Bond Future	4,850.1400	4.8501	4,912.5400	4.9125	1.287	0	0	0
2023/06/23	R053	02/11/2023	12.82	Put	Bond Future	3,438.8500	3.4388	3,356.4500	3.3564	(2.396)	0	0	0
2023/06/23	R053	02/11/2023			Bond Future	12.6201	93.5090	12.5999	93.6538	(0.160)	0.0000	0.0000	1,349
2023/06/23	R053	02/11/2023	12.83	Call	Bond Future	4,891.2400	4.8912	4,954.4800	4.9545	1.293	0	0	0
2023/06/23	R053	02/11/2023	12.83	Put	Bond Future	3,410.4100	3.4104	3,328.8500	3.3288	(2.392)	0	0	0
2023/06/23	R053	01/02/2024	12.92	Call	Bond Future	5,958.6100	5.9586	5,924.6100	5.9246	(0.571)	0	0	0
2023/06/23	R053	01/02/2024	12.93	Call	Bond Future	5,998.5500	5.9986	5,964.9300	5.9649	(0.560)	0	0	0
2023/06/23	R053	01/02/2024	12.94	Put	Bond Future	4,551.2100	4.5512	4,378.4200	4.3784	(3.797)	0	0	0
2023/06/23	R053	01/02/2024			Bond Future	12.7258	95.6473	12.7060	95.7868	(0.155)	0.0000	0.0000	0
2023/06/23	R053	01/02/2024	12.92	Put	Bond Future	4,608.1900	4.6082	4,434.6300	4.4346	(3.766)	0	0	0
2023/06/23	R053	01/02/2024	12.93	Put	Bond Future	4,579.6100	4.5796	4,406.4300	4.4064	(3.782)	0	0	0
2023/06/23	R053	01/02/2024	12.94	Call	Bond Future	6,038.5800	6.0386	6,005.3500	6.0053	(0.550)	0	0	0
2023/06/23	R053	02/05/2024	13.02	Put	Bond Future	5,395.2600	5.3953	5,346.0000	5.3460	(0.913)	0	0	0
2023/06/23	R053	02/05/2024	13.03	Put	Bond Future	5,366.3300	5.3663	5,317.2900	5.3173	(0.914)	0	0	0
2023/06/23	R053	02/05/2024	13.04	Call	Bond Future	6,758.4000	6.7584	6,839.7600	6.8398	1.204	0	0	0
2023/06/23	R053	02/05/2024			Bond Future	12.8322	91.9969	12.8135	92.1271	(0.146)	0.0000	0.0000	0
2023/06/23	R053	02/05/2024	13.02	Call	Bond Future	6,680.8200	6.6808	6,761.7500	6.7617	1.211	0	0	0
2023/06/23	R053	02/05/2024	13.03	Call	Bond Future	6,719.4100	6.7194	6,800.5600	6.8006	1.208	0	0	0
2023/06/23	R053	02/05/2024	13.04	Put	Bond Future	5,337.9000	5.3379	5,289.0700	5.2891	(0.915)	0	0	0
2023/06/23	R053	01/08/2024	13.13	Call	Bond Future	7,095.0300	7.0950	7,213.1500	7.2132	1.665	0	0	0

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2023/06/23	R053	01/08/2024	13.13	Put	Bond Future	5,905.2900	5.9053	5,875.6700	5.8757	(0.502)	0	0	0
2023/06/23	R053	01/08/2024	13.14	Call	Bond Future	7,132.6300	7.1326	7,250.9600	7.2510	1.659	0	0	0
2023/06/23	R053	01/08/2024	13.14	Put	Bond Future	5,876.4300	5.8764	5,847.0200	5.8470	(0.500)	0	0	0
2023/06/23	R053	01/08/2024			Bond Future	12.9533	94.0539	12.9317	94.2016	(0.167)	0.0000	0.0000	0
2023/06/23	R053	01/08/2024	13.15	Call	Bond Future	7,170.6700	7.1707	7,288.8200	7.2888	1.648	0	0	0
2023/06/23	R053	01/08/2024	13.15	Put	Bond Future	5,848.1100	5.8481	5,818.5200	5.8185	(0.506)	0	0	0
2023/06/23	R186	03/08/2023	9.73	Put	Bond Future	367.9100	0.3679	343.4500	0.3434	(6.648)	0	0	0
2023/06/23	R186	03/08/2023	9.74	Call	Bond Future	1,427.4000	1.4274	1,417.9000	1.4179	(0.666)	0	0	0
2023/06/23	R186	03/08/2023	9.74	Put	Bond Future	360.8500	0.3609	336.6000	0.3366	(6.720)	0	0	0
2023/06/23	R186	03/08/2023			Bond Future	9.3688	104.5585	9.3637	104.5733	(0.054)	0.0000	0.0000	54,207
2023/06/23	R186	03/08/2023	9.73	Call	Bond Future	1,405.9100	1.4059	1,396.2000	1.3962	(0.691)	0	0	0
2023/06/23	R186	03/08/2023	9.75	Call	Bond Future	1,449.0000	1.4490	1,439.7100	1.4397	(0.641)	0	0	0
2023/06/23	R186	03/08/2023	9.75	Put	Bond Future	353.9100	0.3539	329.8700	0.3299	(6.793)	0	0	0
2023/06/23	R186	02/11/2023	9.40	Call	Bond Future	1,262.7800	1.2628	1,181.6000	1.1816	(6.429)	0	0	0
2023/06/23	R186	02/11/2023	9.40	Put	Bond Future	1,268.7800	1.2688	1,188.6300	1.1886	(6.317)	0	0	0
2023/06/23	R186	02/11/2023	9.15	Call	Bond Future	939.7400	0.9397	861.9900	0.8620	(8.274)	0	0	1,715
2023/06/23	R186	02/11/2023			Bond Future	9.4022	106.8758	9.4026	106.8748	0.004	0.0000	0.0000	32,252
2023/06/23	R186	02/11/2023	10.42	Call	Bond Future	3,125.1700	3.1252	3,066.2200	3.0662	(1.886)	0	0	0
2023/06/23	R186	02/11/2023	10.42	Put	Bond Future	421.1800	0.4212	363.2600	0.3633	(13.752)	0	0	1,715
2023/06/23	R186	02/11/2023	9.15	Put	Bond Future	1,623.9800	1.6240	1,547.2600	1.5473	(4.724)	0	0	0
2023/06/23	R186	02/11/2023	9.38	Call	Bond Future	1,234.7500	1.2347	1,153.5800	1.1536	(6.574)	0	0	0
2023/06/23	R186	02/11/2023	9.38	Put	Bond Future	1,294.8000	1.2948	1,214.6600	1.2147	(6.189)	0	0	0
2023/06/23	R186	02/11/2023	9.39	Call	Bond Future	1,248.7200	1.2487	1,167.5400	1.1675	(6.501)	0	0	0
2023/06/23	R186	02/11/2023	9.39	Put	Bond Future	1,281.7400	1.2817	1,201.5900	1.2016	(6.253)	0	0	0
2023/06/23	R186	01/02/2024	9.51	Call	Bond Future	1,669.0400	1.6690	1,569.7600	1.5698	(5.948)	0	0	0
2023/06/23	R186	01/02/2024	9.52	Put	Bond Future	1,414.1300	1.4141	1,325.5000	1.3255	(6.267)	0	0	0
2023/06/23	R186	01/02/2024	9.50	Call	Bond Future	1,654.4900	1.6545	1,554.8700	1.5549	(6.021)	0	0	0
2023/06/23	R186	01/02/2024			Bond Future	9.4125	104.0074	9.4167	103.9968	0.045	0.0000	0.0000	0
2023/06/23	R186	01/02/2024	9.51	Put	Bond Future	1,424.5500	1.4246	1,335.8900	1.3359	(6.224)	0	0	0
2023/06/23	R186	01/02/2024	9.52	Call	Bond Future	1,683.6400	1.6836	1,584.3900	1.5844	(5.895)	0	0	0
2023/06/23	R186	01/02/2024	9.50	Put	Bond Future	1,435.0300	1.4350	1,346.0300	1.3460	(6.202)	0	0	0
2023/06/23	R186	02/05/2024	10.40	Call	Bond Future	3,200.0100	3.2000	3,090.5800	3.0906	(3.420)	0	0	0
2023/06/23	R186	02/05/2024	10.40	Put	Bond Future	940.6500	0.9406	856.0600	0.8561	(8.993)	0	0	2,030
2023/06/23	R186	02/05/2024	8.01	Call	Bond Future	423.1000	0.4231	350.2800	0.3503	(17.211)	0	0	0
2023/06/23	R186	02/05/2024	8.01	Put	Bond Future	3,732.0300	3.7320	3,684.0500	3.6840	(1.286)	0	0	0
2023/06/23	R186	02/05/2024	9.73	Put	Bond Future	1,381.8800	1.3819	1,293.0800	1.2931	(6.426)	0	0	0
2023/06/23	R186	02/05/2024			Bond Future	9.4104	106.4181	9.4211	106.3933	0.114	0.0000	0.0000	0
2023/06/23	R186	02/05/2024	8.00	Call	Bond Future	418.5000	0.4185	346.3500	0.3463	(17.240)	0	0	0
2023/06/23	R186	02/05/2024	8.00	Put	Bond Future	3,751.5500	3.7515	3,704.2400	3.7042	(1.261)	0	0	0
2023/06/23	R186	02/05/2024	9.73	Call	Bond Future	2,118.6400	2.1186	2,005.0000	2.0050	(5.364)	0	0	2,030
2023/06/23	R186	02/05/2024	7.99	Call	Bond Future	413.9400	0.4139	342.2100	0.3422	(17.329)	0	0	0
2023/06/23	R186	02/05/2024	7.99	Put	Bond Future	3,771.1100	3.7711	3,724.2200	3.7242	(1.243)	0	0	0
2023/06/23	R186	01/08/2024	8.70	Put	Bond Future	2,531.6400	2.5316	2,436.9300	2.4369	(3.741)	0	0	0
2023/06/23	R186	01/08/2024	8.68	Call	Bond Future	918.3600	0.9184	814.7200	0.8147	(11.285)	0	0	0
2023/06/23	R186	01/08/2024	8.69	Call	Bond Future	927.2300	0.9272	822.9300	0.8229	(11.249)	0	0	0
2023/06/23	R186	01/08/2024			Bond Future	9.4471	103.4904	9.4516	103.4810	0.047	0.0000	0.0000	0
2023/06/23	R186	01/08/2024	8.70	Call	Bond Future	935.7400	0.9357	831.5800	0.8316	(11.131)	0	0	0

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2023/06/23	R186	01/08/2024	8.68	Put	Bond Future	2,557.4200	2.5574	2,463.2300	2.4632	(3.683)	0	0	0
2023/06/23	R186	01/08/2024	8.69	Put	Bond Future	2,544.7100	2.5447	2,449.8600	2.4499	(3.727)	0	0	0
2023/06/23	R197	03/08/2023			Bond Future	335.5344	335.5344	334.9932	334.9932	(0.161)	0.0000	0.0000	44
2023/06/23	R197	02/11/2023			Bond Future	343.0525	343.0525	342.4476	342.4476	(0.176)	0.0000	0.0000	0
2023/06/23	R202	03/08/2023			Bond Future	250.0620	250.0620	250.6481	250.6481	0.234	0.0000	0.0000	5,336
2023/06/23	R202	02/11/2023			Bond Future	255.6649	255.6649	256.2257	256.2257	0.219	0.0000	0.0000	0
2023/06/23	R202	01/02/2024			Bond Future	256.5989	256.5989	257.1498	257.1498	0.215	0.0000	0.0000	0
2023/06/23	R202	02/05/2024			Bond Future	262.6036	262.6036	263.1331	263.1331	0.202	0.0000	0.0000	0
2023/06/23	R202	01/08/2024			Bond Future	263.4229	263.4229	264.0160	264.0160	0.225	0.0000	0.0000	0
2023/06/23	R209	03/08/2023	10.00	Call	Bond Future	0.6300	0.0006	0.5200	0.0005	(17.460)	0	0	1,800
2023/06/23	R209	03/08/2023	10.00	Put	Bond Future	10,356.3100	10.3563	10,328.3000	10.3283	(0.270)	0	0	0
2023/06/23	R209	03/08/2023	10.70	Call	Bond Future	23.6600	0.0237	21.4000	0.0214	(9.552)	0	0	1,800
2023/06/23	R209	03/08/2023	11.95	Put	Bond Future	1,443.0700	1.4431	1,405.6800	1.4057	(2.591)	0	0	0
2023/06/23	R209	03/08/2023	12.00	Call	Bond Future	1,333.2900	1.3333	1,324.6700	1.3247	(0.647)	0	0	0
2023/06/23	R209	03/08/2023	12.00	Put	Bond Future	1,328.4400	1.3284	1,291.9200	1.2919	(2.749)	0	0	1,750
2023/06/23	R209	03/08/2023	11.25	Put	Bond Future	3,826.8400	3.8268	3,790.3600	3.7904	(0.953)	0	0	0
2023/06/23	R209	03/08/2023	11.93	Call	Bond Future	1,168.5600	1.1686	1,158.8200	1.1588	(0.834)	0	0	0
2023/06/23	R209	03/08/2023	11.94	Call	Bond Future	1,191.4300	1.1914	1,181.7300	1.1817	(0.814)	0	0	0
2023/06/23	R209	03/08/2023			Bond Future	11.9990	65.2670	11.9930	65.2949	(0.050)	0.0000	0.0000	11,551
2023/06/23	R209	03/08/2023	10.70	Put	Bond Future	6,502.5900	6.5026	6,472.4300	6.4724	(0.464)	0	0	0
2023/06/23	R209	03/08/2023	10.75	Call	Bond Future	29.3000	0.0293	26.6600	0.0267	(9.010)	0	0	7,000
2023/06/23	R209	03/08/2023	10.75	Put	Bond Future	6,242.1600	6.2422	6,211.6200	6.2116	(0.489)	0	0	0
2023/06/23	R209	03/08/2023	11.95	Call	Bond Future	1,214.4600	1.2145	1,204.9700	1.2050	(0.781)	0	0	0
2023/06/23	R209	03/08/2023	11.25	Call	Bond Future	199.0600	0.1991	190.4800	0.1905	(4.310)	0	0	7,000
2023/06/23	R209	03/08/2023	11.93	Put	Bond Future	1,490.8900	1.4909	1,453.2500	1.4532	(2.525)	0	0	0
2023/06/23	R209	03/08/2023	11.94	Put	Bond Future	1,466.8700	1.4669	1,429.2700	1.4293	(2.563)	0	0	0
2023/06/23	R209	02/11/2023	11.34	Call	Bond Future	964.0700	0.9641	964.2700	0.9643	0.021	0	0	0
2023/06/23	R209	02/11/2023	11.34	Put	Bond Future	4,590.1800	4.5902	4,571.7300	4.5717	(0.402)	0	0	0
2023/06/23	R209	02/11/2023	11.33	Call	Bond Future	950.1000	0.9501	950.1400	0.9501	0.004	0	0	0
2023/06/23	R209	02/11/2023	11.33	Put	Bond Future	4,625.8800	4.6259	4,607.2700	4.6073	(0.402)	0	0	0
2023/06/23	R209	02/11/2023			Bond Future	12.0992	63.5596	12.0952	63.5783	(0.034)	0.0000	0.0000	9,630
2023/06/23	R209	02/11/2023	11.35	Call	Bond Future	978.1800	0.9782	978.4100	0.9784	0.024	0	0	0
2023/06/23	R209	02/11/2023	11.35	Put	Bond Future	4,554.6700	4.5547	4,536.2500	4.5363	(0.404)	0	0	0
2023/06/23	R209	01/02/2024	12.13	Put	Bond Future	3,272.5100	3.2725	3,213.4400	3.2134	(1.805)	0	0	0
2023/06/23	R209	01/02/2024	12.14	Call	Bond Future	3,006.4100	3.0064	2,960.4000	2.9604	(1.530)	0	0	0
2023/06/23	R209	01/02/2024	12.14	Put	Bond Future	3,250.8500	3.2508	3,191.6100	3.1916	(1.822)	0	0	0
2023/06/23	R209	01/02/2024			Bond Future	12.1938	65.0130	12.1909	65.0262	(0.024)	0.0000	0.0000	0
2023/06/23	R209	01/02/2024	12.13	Call	Bond Future	2,982.4900	2.9825	2,936.6500	2.9367	(1.537)	0	0	0
2023/06/23	R209	01/02/2024	12.12	Call	Bond Future	2,958.6400	2.9586	2,912.7700	2.9128	(1.550)	0	0	0
2023/06/23	R209	01/02/2024	12.12	Put	Bond Future	3,294.3000	3.2943	3,235.2000	3.2352	(1.794)	0	0	0
2023/06/23	R209	02/05/2024	11.18	Call	Bond Future	1,303.8700	1.3039	1,508.6800	1.5087	15.708	0	0	0
2023/06/23	R209	02/05/2024	11.18	Put	Bond Future	6,544.6800	6.5447	6,744.5300	6.7445	3.054	0	0	0
2023/06/23	R209	02/05/2024	11.17	Call	Bond Future	1,292.0200	1.2920	1,496.1900	1.4962	15.802	0	0	0
2023/06/23	R209	02/05/2024	11.17	Put	Bond Future	6,582.7900	6.5828	6,782.0000	6.7820	3.026	0	0	0
2023/06/23	R209	02/05/2024			Bond Future	12.2888	63.3654	12.2877	63.3704	(0.009)	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
2023/06/23	R209	02/05/2024	11.19	Call	Bond Future	1,315.8000	1.3158	1,521.2400	1.5212	15.613	0	0	0
2023/06/23	R209	02/05/2024	11.19	Put	Bond Future	6,506.7100	6.5067	6,707.1900	6.7072	3.081	0	0	0
2023/06/23	R209	01/08/2024	11.79	Put	Bond Future	5,087.1500	5.0871	5,360.3700	5.3604	5.371	0	0	0
2023/06/23	R209	01/08/2024	11.80	Call	Bond Future	2,340.9900	2.3410	2,628.6600	2.6287	12.288	0	0	0
2023/06/23	R209	01/08/2024	11.80	Put	Bond Future	5,059.3200	5.0593	5,332.1000	5.3321	5.392	0	0	0
2023/06/23	R209	01/08/2024			Bond Future	12.3992	64.7833	12.3958	64.7982	(0.027)	0.0000	0.0000	0
2023/06/23	R209	01/08/2024	11.79	Call	Bond Future	2,322.0900	2.3221	2,610.2000	2.6102	12.407	0	0	0
2023/06/23	R209	01/08/2024	11.78	Call	Bond Future	2,303.2800	2.3033	2,591.8200	2.5918	12.527	0	0	0
2023/06/23	R209	01/08/2024	11.78	Put	Bond Future	5,115.1100	5.1151	5,388.7600	5.3888	5.350	0	0	0
2023/06/23	R210	03/08/2023			Bond Future	227.8251	227.8251	228.2183	228.2183	0.173	0.0000	0.0000	421
2023/06/23	R210	02/11/2023			Bond Future	229.7571	229.7571	230.1243	230.1243	0.160	0.0000	0.0000	0
2023/06/23	R210	01/02/2024			Bond Future	235.0632	235.0632	235.4177	235.4177	0.151	0.0000	0.0000	0
2023/06/23	R210	02/05/2024			Bond Future	237.2961	237.2961	237.6336	237.6336	0.142	0.0000	0.0000	0
2023/06/23	R210	01/08/2024			Bond Future	242.6662	242.6662	243.0461	243.0461	0.157	0.0000	0.0000	0
2023/06/23	R213	03/08/2023	11.62	Put	Bond Future	581.3000	0.5813	488.2600	0.4883	(16.006)	0	0	0
2023/06/23	R213	03/08/2023	11.63	Call	Bond Future	2,713.0400	2.7130	2,646.5600	2.6466	(2.450)	0	0	0
2023/06/23	R213	03/08/2023			Bond Future	11.1272	82.3148	11.1213	82.3403	(0.053)	0.0000	0.0000	23,653
2023/06/23	R213	03/08/2023	11.61	Call	Bond Future	2,648.6900	2.6487	2,579.9700	2.5800	(2.594)	0	0	0
2023/06/23	R213	03/08/2023	11.61	Put	Bond Future	591.0800	0.5911	496.8700	0.4969	(15.939)	0	0	0
2023/06/23	R213	03/08/2023	11.62	Call	Bond Future	2,680.8100	2.6808	2,613.2600	2.6133	(2.520)	0	0	0
2023/06/23	R213	03/08/2023	11.63	Put	Bond Future	571.6700	0.5717	479.7000	0.4797	(16.088)	0	0	0
2023/06/23	R213	02/11/2023	11.13	Call	Bond Future	2,011.7000	2.0117	2,019.7000	2.0197	0.398	0	0	0
2023/06/23	R213	02/11/2023	11.13	Put	Bond Future	2,423.2800	2.4233	2,417.5700	2.4176	(0.236)	0	0	0
2023/06/23	R213	02/11/2023	10.94	Call	Bond Future	1,634.6300	1.6346	1,641.9000	1.6419	0.445	0	0	750
2023/06/23	R213	02/11/2023	10.94	Put	Bond Future	2,860.3300	2.8603	2,853.8900	2.8539	(0.225)	0	0	0
2023/06/23	R213	02/11/2023			Bond Future	11.2270	80.5813	11.2238	80.5950	(0.029)	0.0000	0.0000	3,359
2023/06/23	R213	02/11/2023	11.44	Call	Bond Future	2,723.8000	2.7238	2,734.1700	2.7342	0.381	0	0	750
2023/06/23	R213	02/11/2023	11.44	Put	Bond Future	1,829.2700	1.8293	1,825.9300	1.8259	(0.183)	0	0	0
2023/06/23	R213	02/11/2023	12.70	Call	Bond Future	6,473.6600	6.4737	6,486.4500	6.4864	0.198	0	0	0
2023/06/23	R213	02/11/2023	12.70	Put	Bond Future	541.4000	0.5414	540.4800	0.5405	(0.170)	0	0	750
2023/06/23	R213	02/11/2023	11.11	Call	Bond Future	1,969.7400	1.9697	1,977.6700	1.9777	0.403	0	0	0
2023/06/23	R213	02/11/2023	11.11	Put	Bond Future	2,466.5300	2.4665	2,460.7500	2.4607	(0.234)	0	0	0
2023/06/23	R213	02/11/2023	11.12	Call	Bond Future	1,990.7600	1.9908	1,998.7200	1.9987	0.400	0	0	0
2023/06/23	R213	02/11/2023	11.12	Put	Bond Future	2,444.9300	2.4449	2,439.1800	2.4392	(0.235)	0	0	0
2023/06/23	R213	01/02/2024	11.70	Call	Bond Future	3,656.5500	3.6565	3,664.2800	3.6643	0.211	0	0	0
2023/06/23	R213	01/02/2024	11.70	Put	Bond Future	2,124.4500	2.1244	2,125.6200	2.1256	0.055	0	0	0
2023/06/23	R213	01/02/2024	11.71	Call	Bond Future	3,681.9600	3.6820	3,689.6900	3.6897	0.210	0	0	0
2023/06/23	R213	01/02/2024	11.71	Put	Bond Future	2,109.6300	2.1096	2,110.8000	2.1108	0.055	0	0	0
2023/06/23	R213	01/02/2024			Bond Future	11.3239	82.4237	11.3223	82.4302	(0.014)	0.0000	0.0000	0
2023/06/23	R213	01/02/2024	11.72	Call	Bond Future	3,707.4300	3.7074	3,715.1700	3.7152	0.209	0	0	0
2023/06/23	R213	01/02/2024	11.72	Put	Bond Future	2,094.9000	2.0949	2,096.0800	2.0961	0.056	0	0	0
2023/06/23	R213	02/05/2024	10.30	Call	Bond Future	1,170.7300	1.1707	1,211.1900	1.2112	3.456	0	0	0
2023/06/23	R213	02/05/2024	10.30	Put	Bond Future	5,805.6800	5.8057	5,850.1200	5.8501	0.765	0	0	0
2023/06/23	R213	02/05/2024			Bond Future	11.4117	80.7726	11.4127	80.7686	0.009	0.0000	0.0000	0
2023/06/23	R213	02/05/2024	10.28	Call	Bond Future	1,150.3400	1.1503	1,190.5400	1.1905	3.495	0	0	0
2023/06/23	R213	02/05/2024	10.28	Put	Bond Future	5,871.7300	5.8717	5,915.9100	5.9159	0.752	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
2023/06/23	R213	02/05/2024	10.29	Call	Bond Future	1,160.5000	1.1605	1,200.8300	1.2008	3.475	0	0	0
2023/06/23	R213	02/05/2024	10.29	Put	Bond Future	5,838.6600	5.8387	5,882.9700	5.8830	0.759	0	0	0
2023/06/23	R213	01/08/2024	10.86	Call	Bond Future	1,991.3000	1.9913	2,024.1100	2.0241	1.648	0	0	0
2023/06/23	R213	01/08/2024	10.86	Put	Bond Future	4,629.7100	4.6297	4,654.3700	4.6544	0.533	0	0	0
2023/06/23	R213	01/08/2024	10.87	Call	Bond Future	2,006.9800	2.0070	2,039.8600	2.0399	1.638	0	0	0
2023/06/23	R213	01/08/2024	10.87	Put	Bond Future	4,604.6200	4.6046	4,629.3500	4.6294	0.537	0	0	0
2023/06/23	R213	01/08/2024			Bond Future	11.5202	82.5812	11.5181	82.5894	(0.018)	0.0000	0.0000	0
2023/06/23	R213	01/08/2024	10.88	Call	Bond Future	2,023.0800	2.0231	2,056.0100	2.0560	1.628	0	0	0
2023/06/23	R213	01/08/2024	10.88	Put	Bond Future	4,579.9800	4.5800	4,604.7600	4.6048	0.541	0	0	0
2023/06/23	R214	03/08/2023	12.14	Call	Bond Future	942.3600	0.9424	958.4900	0.9585	1.712	0	0	0
2023/06/23	R214	03/08/2023	12.14	Put	Bond Future	1,892.0500	1.8921	1,807.9800	1.8080	(4.443)	0	0	0
2023/06/23	R214	03/08/2023	12.15	Call	Bond Future	962.3600	0.9624	978.9500	0.9789	1.724	0	0	0
2023/06/23	R214	03/08/2023	12.15	Put	Bond Future	1,863.8200	1.8638	1,780.2100	1.7802	(4.486)	0	0	0
2023/06/23	R214	03/08/2023			Bond Future	12.3393	61.2885	12.3181	61.3887	(0.172)	0.0000	0.0000	19,096
2023/06/23	R214	03/08/2023	12.16	Call	Bond Future	982.5900	0.9826	999.6500	0.9997	1.736	0	0	0
2023/06/23	R214	03/08/2023	12.16	Put	Bond Future	1,835.8900	1.8359	1,752.7500	1.7528	(4.529)	0	0	0
2023/06/23	R214	02/11/2023	11.45	Put	Bond Future	5,633.7600	5.6338	5,527.1700	5.5272	(1.892)	0	0	0
2023/06/23	R214	02/11/2023	11.46	Call	Bond Future	730.0900	0.7301	715.4300	0.7154	(2.008)	0	0	0
2023/06/23	R214	02/11/2023	11.46	Put	Bond Future	5,592.7600	5.5928	5,484.8800	5.4849	(1.929)	0	0	0
2023/06/23	R214	02/11/2023			Bond Future	12.4434	59.3433	12.4233	59.4365	(0.161)	0.0000	0.0000	12
2023/06/23	R214	02/11/2023	11.45	Call	Bond Future	718.4400	0.7184	705.0700	0.7051	(1.861)	0	0	0
2023/06/23	R214	02/11/2023	11.47	Call	Bond Future	741.8600	0.7419	725.9100	0.7259	(2.150)	0	0	0
2023/06/23	R214	02/11/2023	11.47	Put	Bond Future	5,551.9400	5.5519	5,442.7700	5.4428	(1.966)	0	0	0
2023/06/23	R214	01/02/2024	12.16	Call	Bond Future	2,319.3000	2.3193	2,370.4200	2.3704	2.204	0	0	0
2023/06/23	R214	01/02/2024	12.16	Put	Bond Future	4,129.7800	4.1298	4,091.0100	4.0910	(0.939)	0	0	0
2023/06/23	R214	01/02/2024			Bond Future	12.5456	60.7001	12.5260	60.7900	(0.156)	0.0000	0.0000	0
2023/06/23	R214	01/02/2024	12.14	Call	Bond Future	2,277.6400	2.2776	2,328.3000	2.3283	2.224	0	0	0
2023/06/23	R214	01/02/2024	12.14	Put	Bond Future	4,184.4300	4.1844	4,145.2000	4.1452	(0.938)	0	0	0
2023/06/23	R214	01/02/2024	12.15	Call	Bond Future	2,298.4200	2.2984	2,349.3100	2.3493	2.214	0	0	0
2023/06/23	R214	01/02/2024	12.15	Put	Bond Future	4,157.0300	4.1570	4,118.0300	4.1180	(0.938)	0	0	0
2023/06/23	R214	02/05/2024	11.46	Call	Bond Future	1,332.4500	1.3325	1,529.0200	1.5290	14.753	0	0	0
2023/06/23	R214	02/05/2024	11.46	Put	Bond Future	7,088.9900	7.0890	7,201.4300	7.2014	1.586	0	0	0
2023/06/23	R214	02/05/2024	11.47	Call	Bond Future	1,344.5100	1.3445	1,541.7700	1.5418	14.672	0	0	0
2023/06/23	R214	02/05/2024	11.47	Put	Bond Future	7,048.6100	7.0486	7,161.7400	7.1617	1.605	0	0	0
2023/06/23	R214	02/05/2024			Bond Future	12.6399	58.7999	12.6213	58.8840	(0.147)	0.0000	0.0000	0
2023/06/23	R214	02/05/2024	11.48	Call	Bond Future	1,356.6400	1.3566	1,554.6000	1.5546	14.592	0	0	0
2023/06/23	R214	02/05/2024	11.48	Put	Bond Future	7,008.3600	7.0084	7,122.1900	7.1222	1.624	0	0	0
2023/06/23	R214	01/08/2024	12.18	Call	Bond Future	2,611.5500	2.6115	2,898.5300	2.8985	10.989	0	0	0
2023/06/23	R214	01/08/2024	12.18	Put	Bond Future	5,237.6400	5.2376	5,429.5500	5.4296	3.664	0	0	0
2023/06/23	R214	01/08/2024			Bond Future	12.7474	60.1158	12.7261	60.2109	(0.167)	0.0000	0.0000	0
2023/06/23	R214	01/08/2024	12.16	Call	Bond Future	2,572.3300	2.5723	2,859.9700	2.8600	11.182	0	0	0
2023/06/23	R214	01/08/2024	12.16	Put	Bond Future	5,294.3600	5.2944	5,486.9300	5.4869	3.637	0	0	0
2023/06/23	R214	01/08/2024	12.17	Call	Bond Future	2,591.7800	2.5918	2,879.0900	2.8791	11.085	0	0	0
2023/06/23	R214	01/08/2024	12.17	Put	Bond Future	5,265.8100	5.2658	5,458.0500	5.4580	3.651	0	0	0
2023/06/23	R248	03/08/2023	11.80	Call	Bond Future	370.7900	0.3708	346.2500	0.3463	(6.618)	0	0	1,100
2023/06/23	R248	03/08/2023	11.80	Put	Bond Future	4,385.4500	4.3855	4,239.2100	4.2392	(3.335)	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
2023/06/23	R248	03/08/2023	12.11	Call	Bond Future	845.9000	0.8459	812.7900	0.8128	(3.914)	0	0	0
2023/06/23	R248	03/08/2023	12.11	Put	Bond Future	2,960.4800	2.9605	2,805.6700	2.8057	(5.229)	0	0	0
2023/06/23	R248	03/08/2023			Bond Future	12.4720	75.4989	12.4507	75.6206	(0.171)	0.0000	0.0000	97,118
2023/06/23	R248	03/08/2023	12.09	Call	Bond Future	807.0500	0.8070	773.9000	0.7739	(4.108)	0	0	0
2023/06/23	R248	03/08/2023	12.09	Put	Bond Future	3,041.6600	3.0417	2,886.8100	2.8868	(5.091)	0	0	0
2023/06/23	R248	03/08/2023	12.10	Call	Bond Future	826.3300	0.8263	793.1900	0.7932	(4.011)	0	0	0
2023/06/23	R248	03/08/2023	12.10	Put	Bond Future	3,000.8800	3.0009	2,846.0400	2.8460	(5.160)	0	0	0
2023/06/23	R248	03/08/2023	12.30	Call	Bond Future	1,272.7300	1.2727	1,242.2500	1.2422	(2.395)	0	0	1,100
2023/06/23	R248	03/08/2023	12.30	Put	Bond Future	2,263.9600	2.2640	2,111.7800	2.1118	(6.722)	0	0	0
2023/06/23	R248	03/08/2023	13.20	Call	Bond Future	4,445.2700	4.4453	4,488.8800	4.4889	0.981	0	0	0
2023/06/23	R248	03/08/2023	13.20	Put	Bond Future	506.5000	0.5065	428.4100	0.4284	(15.418)	0	0	1,100
2023/06/23	R248	02/11/2023	12.50	Call	Bond Future	2,883.0400	2.8830	2,924.4700	2.9245	1.437	0	0	220
2023/06/23	R248	02/11/2023	13.60	Call	Bond Future	6,644.5800	6.6446	6,721.9200	6.7219	1.164	0	0	0
2023/06/23	R248	02/11/2023	13.60	Put	Bond Future	1,323.1200	1.3231	1,287.3800	1.2874	(2.701)	0	0	220
2023/06/23	R248	02/11/2023	11.47	Call	Bond Future	740.2000	0.7402	749.0800	0.7491	1.200	0	0	0
2023/06/23	R248	02/11/2023	11.48	Call	Bond Future	751.5500	0.7516	760.4800	0.7605	1.188	0	0	0
2023/06/23	R248	02/11/2023	11.49	Put	Bond Future	7,383.1100	7.3831	7,279.1300	7.2791	(1.408)	0	0	0
2023/06/23	R248	02/11/2023			Bond Future	12.5818	72.7250	12.5617	72.8380	(0.160)	0.0000	0.0000	169,112
2023/06/23	R248	02/11/2023	11.80	Call	Bond Future	1,235.2000	1.2352	1,252.6900	1.2527	1.416	0	0	220
2023/06/23	R248	02/11/2023	11.80	Put	Bond Future	5,868.8200	5.8688	5,773.2300	5.7732	(1.629)	0	0	0
2023/06/23	R248	02/11/2023	12.50	Put	Bond Future	3,344.3100	3.3443	3,272.6600	3.2727	(2.142)	0	0	0
2023/06/23	R248	02/11/2023	11.47	Put	Bond Future	7,491.6900	7.4917	7,387.4900	7.3875	(1.391)	0	0	0
2023/06/23	R248	02/11/2023	11.48	Put	Bond Future	7,437.3500	7.4374	7,333.2000	7.3332	(1.400)	0	0	0
2023/06/23	R248	02/11/2023	11.49	Call	Bond Future	762.9100	0.7629	772.0100	0.7720	1.193	0	0	0
2023/06/23	R248	01/02/2024	12.14	Call	Bond Future	2,529.9100	2.5299	2,511.9000	2.5119	(0.712)	0	0	0
2023/06/23	R248	01/02/2024	12.14	Put	Bond Future	5,685.7100	5.6857	5,558.7000	5.5587	(2.234)	0	0	0
2023/06/23	R248	01/02/2024	12.15	Call	Bond Future	2,553.7300	2.5537	2,535.2000	2.5352	(0.726)	0	0	0
2023/06/23	R248	01/02/2024	12.15	Put	Bond Future	5,649.9600	5.6500	5,522.4300	5.5224	(2.257)	0	0	0
2023/06/23	R248	01/02/2024			Bond Future	12.6902	74.3878	12.6705	74.4968	(0.155)	0.0000	0.0000	0
2023/06/23	R248	01/02/2024	12.16	Call	Bond Future	2,577.6600	2.5777	2,558.6100	2.5586	(0.739)	0	0	0
2023/06/23	R248	01/02/2024	12.16	Put	Bond Future	5,614.4000	5.6144	5,486.3500	5.4863	(2.281)	0	0	0
2023/06/23	R248	02/05/2024	11.46	Call	Bond Future	1,592.1500	1.5922	1,687.2500	1.6872	5.973	0	0	0
2023/06/23	R248	02/05/2024	11.47	Call	Bond Future	1,606.2700	1.6063	1,701.7800	1.7018	5.946	0	0	0
2023/06/23	R248	02/05/2024	11.48	Put	Bond Future	9,449.6000	9.4496	9,443.5900	9.4436	(0.064)	0	0	0
2023/06/23	R248	02/05/2024			Bond Future	12.7904	71.6600	12.7717	71.7620	(0.146)	0.0000	0.0000	13,000
2023/06/23	R248	02/05/2024	11.46	Put	Bond Future	9,552.5000	9.5525	9,545.6700	9.5457	(0.071)	0	0	0
2023/06/23	R248	02/05/2024	11.47	Put	Bond Future	9,500.9600	9.5010	9,494.5400	9.4945	(0.068)	0	0	0
2023/06/23	R248	02/05/2024	11.48	Call	Bond Future	1,620.4700	1.6205	1,716.3900	1.7164	5.919	0	0	0
2023/06/23	R248	01/08/2024	12.30	Call	Bond Future	3,402.2500	3.4023	3,492.8700	3.4929	2.664	0	0	0
2023/06/23	R248	01/08/2024	12.30	Put	Bond Future	6,777.6400	6.7776	6,752.8700	6.7529	(0.365)	0	0	0
2023/06/23	R248	01/08/2024	12.31	Call	Bond Future	3,426.0100	3.4260	3,516.2800	3.5163	2.635	0	0	0
2023/06/23	R248	01/08/2024	12.31	Put	Bond Future	6,743.2200	6.7432	6,718.1000	6.7181	(0.373)	0	0	0
2023/06/23	R248	01/08/2024			Bond Future	12.9045	73.2634	12.8830	73.3788	(0.167)	0.0000	0.0000	0
2023/06/23	R248	01/08/2024	12.32	Call	Bond Future	3,450.1600	3.4502	3,539.7600	3.5398	2.597	0	0	0
2023/06/23	R248	01/08/2024	12.32	Put	Bond Future	6,709.2700	6.7093	6,683.4800	6.6835	(0.384)	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
Total											1512378	