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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/06/2023 TO 29/06/2023

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
2023/06/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/29	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/29	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/29	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/29	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/29	2025	03/08/2023		Bond Future	170.3028	170.3028	170.2234	170.2234	(0.047)	0.0000	0.0000	6,305
2023/06/29	2025	02/11/2023		Bond Future	174.0913	174.0913	174.0099	174.0099	(0.047)	0.0000	0.0000	0
2023/06/29	2025	01/02/2024		Bond Future	176.2994	176.2994	176.2161	176.2161	(0.047)	0.0000	0.0000	0
2023/06/29	2025	02/05/2024		Bond Future	180.4017	180.4017	180.3165	180.3165	(0.047)	0.0000	0.0000	0
2023/06/29	2025	01/08/2024		Bond Future	182.6695	182.6695	182.5834	182.5834	(0.047)	0.0000	0.0000	0
2023/06/29	2029	03/08/2023		Bond Future	123.4489	123.4489	123.2204	123.2204	(0.185)	0.0000	0.0000	2,275
2023/06/29	2029	02/11/2023		Bond Future	124.8632	124.8632	124.6295	124.6295	(0.187)	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
2023/06/29	2029	01/02/2024			Bond Future	127.7345	127.7345	127.4953	127.4953	(0.187)	0.0000	0.0000	0
2023/06/29	2029	02/05/2024			Bond Future	129.3371	129.3371	129.0926	129.0926	(0.189)	0.0000	0.0000	0
2023/06/29	2029	01/08/2024			Bond Future	132.2850	132.2850	132.0353	132.0353	(0.189)	0.0000	0.0000	0
2023/06/29	2030	03/08/2023	10.40	Call	Bond Future	733.7900	0.7338	731.4300	0.7314	(0.322)	0	0	1,012
2023/06/29	2030	03/08/2023	10.65	Call	Bond Future	1,333.0600	1.3331	1,334.1300	1.3341	0.080	0	0	350
2023/06/29	2030	03/08/2023	10.65	Put	Bond Future	810.4800	0.8105	785.1900	0.7852	(3.120)	0	0	0
2023/06/29	2030	03/08/2023	11.34	Call	Bond Future	3,587.7500	3.5877	3,601.7300	3.6017	0.390	0	0	0
2023/06/29	2030	03/08/2023	11.34	Put	Bond Future	204.1000	0.2041	191.7200	0.1917	(6.066)	0	0	0
2023/06/29	2030	03/08/2023	12.89	Call	Bond Future	9,398.7400	9.3987	9,424.2800	9.4243	0.272	0	0	0
2023/06/29	2030	03/08/2023	12.89	Put	Bond Future	5.8800	0.0059	5.0600	0.0051	(13.946)	0	0	350
2023/06/29	2030	03/08/2023	11.35	Call	Bond Future	3,624.0500	3.6240	3,638.2000	3.6382	0.390	0	0	0
2023/06/29	2030	03/08/2023	11.36	Put	Bond Future	195.6700	0.1957	183.6200	0.1836	(6.158)	0	0	0
2023/06/29	2030	03/08/2023			Bond Future	10.5270	88.5143	10.5209	88.5407	(0.059)	0.0000	0.0000	80,051
2023/06/29	2030	03/08/2023	10.40	Put	Bond Future	1,277.7300	1.2777	1,249.0100	1.2490	(2.248)	0	0	0
2023/06/29	2030	03/08/2023	11.35	Put	Bond Future	199.8100	0.1998	187.6000	0.1876	(6.111)	0	0	0
2023/06/29	2030	03/08/2023	11.36	Call	Bond Future	3,660.4800	3.6605	3,674.7900	3.6748	0.391	0	0	0
2023/06/29	2030	03/08/2023	12.59	Call	Bond Future	8,286.3000	8.2863	8,311.0300	8.3110	0.298	0	0	0
2023/06/29	2030	03/08/2023	12.59	Put	Bond Future	13.3200	0.0133	11.6900	0.0117	(12.237)	0	0	1,012
2023/06/29	2030	02/11/2023	12.27	Put	Bond Future	357.9600	0.3580	350.1400	0.3501	(2.185)	0	0	500
2023/06/29	2030	02/11/2023	11.43	Call	Bond Future	4,218.9600	4.2190	4,231.8900	4.2319	0.306	0	0	0
2023/06/29	2030	02/11/2023	11.43	Put	Bond Future	885.5600	0.8856	871.6400	0.8716	(1.572)	0	0	500
2023/06/29	2030	02/11/2023	10.80	Call	Bond Future	2,496.6600	2.4967	2,503.9900	2.5040	0.294	0	0	0
2023/06/29	2030	02/11/2023	10.80	Put	Bond Future	1,696.4500	1.6965	1,676.9300	1.6769	(1.151)	0	0	0
2023/06/29	2030	02/11/2023	10.81	Call	Bond Future	2,520.9100	2.5209	2,528.3200	2.5283	0.294	0	0	0
2023/06/29	2030	02/11/2023	10.81	Put	Bond Future	1,679.7600	1.6798	1,660.3200	1.6603	(1.157)	0	0	0
2023/06/29	2030	02/11/2023	10.07	Call	Bond Future	1,107.6700	1.1077	1,109.5100	1.1095	0.166	0	0	800
2023/06/29	2030	02/11/2023	10.07	Put	Bond Future	3,362.3600	3.3624	3,337.3500	3.3374	(0.744)	0	0	0
2023/06/29	2030	02/11/2023	10.39	Call	Bond Future	1,622.8500	1.6228	1,626.7900	1.6268	0.243	0	0	500
2023/06/29	2030	02/11/2023	9.57	Call	Bond Future	579.3000	0.5793	579.1000	0.5791	(0.035)	0	0	800
2023/06/29	2030	02/11/2023	9.57	Put	Bond Future	5,003.5800	5.0036	4,976.5300	4.9765	(0.541)	0	0	0
2023/06/29	2030	02/11/2023			Bond Future	10.6057	90.4619	10.5992	90.4887	(0.061)	0.0000	0.0000	19,740
2023/06/29	2030	02/11/2023	12.27	Call	Bond Future	6,927.1500	6.9272	6,946.1800	6.9462	0.275	0	0	0
2023/06/29	2030	02/11/2023	11.12	Call	Bond Future	3,323.4400	3.3234	3,333.6500	3.3337	0.307	0	0	500
2023/06/29	2030	02/11/2023	11.12	Put	Bond Future	1,224.8500	1.2248	1,208.2100	1.2082	(1.359)	0	0	0
2023/06/29	2030	02/11/2023	11.57	Call	Bond Future	4,646.9400	4.6469	4,661.0300	4.6610	0.303	0	0	0
2023/06/29	2030	02/11/2023	11.57	Put	Bond Future	763.1800	0.7632	750.4200	0.7504	(1.672)	0	0	800
2023/06/29	2030	02/11/2023	10.82	Call	Bond Future	2,545.0600	2.5451	2,552.5600	2.5526	0.295	0	0	0
2023/06/29	2030	02/11/2023	10.82	Put	Bond Future	1,662.9900	1.6630	1,643.6400	1.6436	(1.164)	0	0	0
2023/06/29	2030	02/11/2023	10.39	Put	Bond Future	2,522.2400	2.5222	2,499.3300	2.4993	(0.908)	0	0	0
2023/06/29	2030	02/11/2023	10.62	Call	Bond Future	2,085.5700	2.0856	2,091.3400	2.0913	0.277	0	0	500
2023/06/29	2030	02/11/2023	10.62	Put	Bond Future	2,026.4800	2.0265	2,005.4000	2.0054	(1.040)	0	0	0
2023/06/29	2030	02/11/2023	9.89	Call	Bond Future	877.7800	0.8778	878.7100	0.8787	0.106	0	0	500
2023/06/29	2030	02/11/2023	9.89	Put	Bond Future	3,906.1500	3.9062	3,880.2300	3.8802	(0.664)	0	0	0
2023/06/29	2030	01/02/2024	11.86	Put	Bond Future	986.5700	0.9866	975.3100	0.9753	(1.141)	0	0	500
2023/06/29	2030	01/02/2024	12.10	Put	Bond Future	815.4900	0.8155	805.5500	0.8056	(1.219)	0	0	400
2023/06/29	2030	01/02/2024	11.37	Call	Bond Future	4,185.8600	4.1859	4,198.9200	4.1989	0.312	0	0	0
2023/06/29	2030	01/02/2024	11.37	Put	Bond Future	1,453.1000	1.4531	1,438.8400	1.4388	(0.981)	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
2023/06/29	2030	01/02/2024	11.85	Call	Bond Future	5,555.7700	5.5558	5,571.7800	5.5718	0.288	0	0	0
2023/06/29	2030	01/02/2024	11.85	Put	Bond Future	994.4500	0.9944	983.1400	0.9831	(1.137)	0	0	500
2023/06/29	2030	01/02/2024	10.16	Call	Bond Future	1,573.8000	1.5738	1,578.8400	1.5788	0.320	0	0	200
2023/06/29	2030	01/02/2024	10.16	Put	Bond Future	3,677.4300	3.6774	3,655.1500	3.6551	(0.606)	0	0	0
2023/06/29	2030	01/02/2024	11.00	Call	Bond Future	3,231.6300	3.2316	3,242.2000	3.2422	0.327	0	0	0
2023/06/29	2030	01/02/2024	9.93	Call	Bond Future	1,260.9800	1.2610	1,264.7800	1.2648	0.301	0	0	1,360
2023/06/29	2030	01/02/2024	9.93	Put	Bond Future	4,322.1900	4.3222	4,298.6700	4.2987	(0.544)	0	0	0
2023/06/29	2030	01/02/2024	10.00	Call	Bond Future	1,342.7400	1.3427	1,346.9000	1.3469	0.310	0	0	500
2023/06/29	2030	01/02/2024	10.00	Put	Bond Future	4,111.1800	4.1112	4,088.0200	4.0880	(0.563)	0	0	0
2023/06/29	2030	01/02/2024	9.57	Put	Bond Future	5,486.1000	5.4861	5,461.0200	5.4610	(0.457)	0	0	0
2023/06/29	2030	01/02/2024	9.89	Put	Bond Future	4,444.9900	4.4450	4,421.2700	4.4213	(0.534)	0	0	0
2023/06/29	2030	01/02/2024			Bond Future	10.6761	88.5150	10.6693	88.5423	(0.064)	0.0000	0.0000	0
2023/06/29	2030	01/02/2024	11.86	Call	Bond Future	5,585.4600	5.5855	5,601.5200	5.6015	0.288	0	0	0
2023/06/29	2030	01/02/2024	12.10	Call	Bond Future	6,309.7600	6.3098	6,327.1400	6.3271	0.275	0	0	0
2023/06/29	2030	01/02/2024	11.75	Call	Bond Future	5,261.1700	5.2612	5,276.5900	5.2766	0.293	0	0	0
2023/06/29	2030	01/02/2024	11.75	Put	Bond Future	1,076.7200	1.0767	1,064.8200	1.0648	(1.105)	0	0	200
2023/06/29	2030	01/02/2024	11.31	Call	Bond Future	4,023.5500	4.0236	4,036.2100	4.0362	0.315	0	0	0
2023/06/29	2030	01/02/2024	11.31	Put	Bond Future	1,522.8700	1.5229	1,508.2100	1.5082	(0.963)	0	0	1,360
2023/06/29	2030	01/02/2024	11.35	Call	Bond Future	4,131.4300	4.1314	4,144.3600	4.1444	0.313	0	0	0
2023/06/29	2030	01/02/2024	11.35	Put	Bond Future	1,475.9400	1.4759	1,461.5500	1.4616	(0.975)	0	0	0
2023/06/29	2030	01/02/2024	11.36	Call	Bond Future	4,158.6100	4.1586	4,171.6000	4.1716	0.312	0	0	0
2023/06/29	2030	01/02/2024	11.36	Put	Bond Future	1,464.4800	1.4645	1,450.1500	1.4501	(0.979)	0	0	0
2023/06/29	2030	01/02/2024	10.39	Call	Bond Future	1,948.4400	1.9484	1,954.8800	1.9549	0.331	0	0	500
2023/06/29	2030	01/02/2024	10.39	Put	Bond Future	3,106.9600	3.1070	3,086.0800	3.0861	(0.672)	0	0	0
2023/06/29	2030	01/02/2024	11.00	Put	Bond Future	1,942.6600	1.9427	1,925.9100	1.9259	(0.862)	0	0	700
2023/06/29	2030	01/02/2024	10.07	Call	Bond Future	1,440.8700	1.4409	1,445.4000	1.4454	0.314	0	0	400
2023/06/29	2030	01/02/2024	10.07	Put	Bond Future	3,917.7100	3.9177	3,894.9200	3.8949	(0.582)	0	0	0
2023/06/29	2030	01/02/2024	9.57	Call	Bond Future	900.5600	0.9006	902.8000	0.9028	0.249	0	0	400
2023/06/29	2030	01/02/2024	9.89	Call	Bond Future	1,215.9600	1.2160	1,219.5600	1.2196	0.296	0	0	500
2023/06/29	2030	02/05/2024	11.12	Put	Bond Future	2,254.6300	2.2546	2,238.6700	2.2387	(0.708)	0	0	0
2023/06/29	2030	02/05/2024	12.38	Call	Bond Future	7,077.5600	7.0776	7,095.8700	7.0959	0.259	0	0	0
2023/06/29	2030	02/05/2024	12.38	Put	Bond Future	1,013.6200	1.0136	1,003.9900	1.0040	(0.950)	0	0	1,080
2023/06/29	2030	02/05/2024	10.62	Call	Bond Future	2,583.1900	2.5832	2,592.2400	2.5922	0.350	0	0	500
2023/06/29	2030	02/05/2024	10.62	Put	Bond Future	3,094.7300	3.0947	3,075.8400	3.0758	(0.610)	0	0	0
2023/06/29	2030	02/05/2024	10.82	Call	Bond Future	2,995.2100	2.9952	3,005.4400	3.0054	0.342	0	0	1,080
2023/06/29	2030	02/05/2024	10.82	Put	Bond Future	2,727.3100	2.7273	2,709.6000	2.7096	(0.649)	0	0	0
2023/06/29	2030	02/05/2024	9.81	Call	Bond Future	1,327.4700	1.3275	1,332.2100	1.3322	0.357	0	0	0
2023/06/29	2030	02/05/2024	9.81	Put	Bond Future	5,084.7900	5.0848	5,061.5900	5.0616	(0.456)	0	0	0
2023/06/29	2030	02/05/2024	9.82	Call	Bond Future	1,338.2700	1.3383	1,343.0500	1.3431	0.357	0	0	0
2023/06/29	2030	02/05/2024	9.82	Put	Bond Future	5,054.6300	5.0546	5,031.4700	5.0315	(0.458)	0	0	0
2023/06/29	2030	02/05/2024	9.66	Call	Bond Future	1,170.4200	1.1704	1,174.5100	1.1745	0.349	0	0	1,000
2023/06/29	2030	02/05/2024	9.66	Put	Bond Future	5,544.8600	5.5449	5,521.0100	5.5210	(0.430)	0	0	0
2023/06/29	2030	02/05/2024			Bond Future	10.7510	90.5548	10.7438	90.5827	(0.067)	0.0000	0.0000	0
2023/06/29	2030	02/05/2024	13.15	Call	Bond Future	9,353.9000	9.3539	9,375.1300	9.3751	0.227	0	0	0
2023/06/29	2030	02/05/2024	13.15	Put	Bond Future	605.1000	0.6051	598.3900	0.5984	(1.109)	0	0	500
2023/06/29	2030	02/05/2024	11.12	Call	Bond Future	3,675.7900	3.6758	3,687.7700	3.6878	0.326	0	0	500
2023/06/29	2030	02/05/2024	11.94	Call	Bond Future	5,816.6800	5.8167	5,833.0200	5.8330	0.281	0	0	0
2023/06/29	2030	02/05/2024	11.94	Put	Bond Future	1,337.9800	1.3380	1,326.3800	1.3264	(0.867)	0	0	1,000

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2023/06/29	2030	02/05/2024	10.16	Call	Bond Future	1,783.7300		1.7837	1,790.1900	1.7902	0.362	0	0	1,000
2023/06/29	2030	02/05/2024	10.16	Put	Bond Future	4,120.7900		4.1208	4,099.3100	4.0993	(0.521)	0	0	0
2023/06/29	2030	02/05/2024	9.83	Call	Bond Future	1,349.4300		1.3494	1,354.2600	1.3543	0.358	0	0	0
2023/06/29	2030	02/05/2024	9.83	Put	Bond Future	5,024.8500		5.0249	5,001.7400	5.0017	(0.460)	0	0	0
2023/06/29	2030	01/08/2024	10.37	Call	Bond Future	2,198.9200		2.1989	2,207.4300	2.2074	0.387	0	0	0
2023/06/29	2030	01/08/2024	10.37	Put	Bond Future	4,007.9000		4.0079	3,987.6000	3.9876	(0.506)	0	0	0
2023/06/29	2030	01/08/2024	10.38	Call	Bond Future	2,215.3900		2.2154	2,223.9500	2.2240	0.386	0	0	0
2023/06/29	2030	01/08/2024	10.38	Put	Bond Future	3,985.8800		3.9859	3,965.6300	3.9656	(0.508)	0	0	0
2023/06/29	2030	01/08/2024			Bond Future	10.8457		88.5917	10.8380	88.6206	(0.071)	0.0000	0.0000	0
2023/06/29	2030	01/08/2024	10.39	Call	Bond Future	2,231.9300		2.2319	2,240.5500	2.2406	0.386	0	0	0
2023/06/29	2030	01/08/2024	10.39	Put	Bond Future	3,963.9400		3.9639	3,943.7500	3.9438	(0.509)	0	0	0
2023/06/29	2032	03/08/2023	9.60	Call	Bond Future	0.0500		0.0001	0.0300	0.0000	(40.000)	0	0	1,500
2023/06/29	2032	03/08/2023	9.60	Put	Bond Future	8,094.6400		8.0946	8,188.0800	8.1881	1.154	0	0	0
2023/06/29	2032	03/08/2023	10.30	Call	Bond Future	19.7200		0.0197	16.0000	0.0160	(18.864)	0	0	7,500
2023/06/29	2032	03/08/2023	10.30	Put	Bond Future	4,373.4100		4.3734	4,463.1500	4.4631	2.052	0	0	0
2023/06/29	2032	03/08/2023	12.04	Call	Bond Future	4,345.3800		4.3454	4,252.9200	4.2529	(2.128)	0	0	3,000
2023/06/29	2032	03/08/2023	12.04	Put	Bond Future	223.9600		0.2240	224.9600	0.2250	0.447	0	0	3,000
2023/06/29	2032	03/08/2023	11.77	Call	Bond Future	3,263.6400		3.2636	3,175.0800	3.1751	(2.714)	0	0	0
2023/06/29	2032	03/08/2023	11.77	Put	Bond Future	384.9800		0.3850	389.8800	0.3899	1.273	0	0	0
2023/06/29	2032	03/08/2023	11.90	Call	Bond Future	3,777.0300		3.7770	3,686.2200	3.6862	(2.404)	0	0	5,000
2023/06/29	2032	03/08/2023	11.90	Put	Bond Future	296.8300		0.2968	299.4800	0.2995	0.893	0	0	0
2023/06/29	2032	03/08/2023	11.55	Call	Bond Future	2,436.0000		2.4360	2,353.3500	2.3534	(3.393)	0	0	0
2023/06/29	2032	03/08/2023	11.55	Put	Bond Future	588.9100		0.5889	599.7200	0.5997	1.836	0	0	7,500
2023/06/29	2032	03/08/2023			Bond Future	11.1650		87.0053	11.1842	86.9119	0.172	0.0000	0.0000	119,372
2023/06/29	2032	03/08/2023	11.45	Call	Bond Future	2,084.2100		2.0842	2,005.3500	2.0053	(3.784)	0	0	0
2023/06/29	2032	03/08/2023	11.45	Put	Bond Future	711.7400		0.7117	726.3400	0.7263	2.051	0	0	7,500
2023/06/29	2032	03/08/2023	12.00	Call	Bond Future	4,181.6200		4.1816	4,089.5600	4.0896	(2.202)	0	0	5,000
2023/06/29	2032	03/08/2023	12.00	Put	Bond Future	242.7100		0.2427	244.1100	0.2441	0.577	0	0	0
2023/06/29	2032	03/08/2023	11.76	Call	Bond Future	3,224.9200		3.2249	3,136.5600	3.1366	(2.740)	0	0	0
2023/06/29	2032	03/08/2023	11.76	Put	Bond Future	392.7800		0.3928	397.8800	0.3979	1.298	0	0	0
2023/06/29	2032	03/08/2023	11.50	Call	Bond Future	2,258.0900		2.2581	2,177.2400	2.1772	(3.580)	0	0	11,000
2023/06/29	2032	03/08/2023	11.50	Put	Bond Future	647.8600		0.6479	660.4700	0.6605	1.946	0	0	11,000
2023/06/29	2032	03/08/2023	11.75	Call	Bond Future	3,186.2300		3.1862	3,098.0800	3.0981	(2.767)	0	0	0
2023/06/29	2032	03/08/2023	11.75	Put	Bond Future	400.6400		0.4006	405.9500	0.4059	1.325	0	0	0
2023/06/29	2032	02/11/2023	11.90	Call	Bond Future	4,284.7100		4.2847	4,209.6200	4.2096	(1.753)	0	0	0
2023/06/29	2032	02/11/2023	11.90	Put	Bond Future	1,313.7700		1.3138	1,334.3100	1.3343	1.563	0	0	0
2023/06/29	2032	02/11/2023	11.24	Call	Bond Future	2,376.4800		2.3765	2,318.6700	2.3187	(2.433)	0	0	0
2023/06/29	2032	02/11/2023	11.24	Put	Bond Future	2,477.1200		2.4771	2,514.9400	2.5149	1.527	0	0	0
2023/06/29	2032	02/11/2023	10.71	Call	Bond Future	1,284.6200		1.2846	1,243.9400	1.2439	(3.167)	0	0	500
2023/06/29	2032	02/11/2023	11.09	Put	Bond Future	2,842.4400		2.8424	2,884.9800	2.8850	1.497	0	0	0
2023/06/29	2032	02/11/2023	10.59	Call	Bond Future	1,095.1900		1.0952	1,058.4100	1.0584	(3.358)	0	0	500
2023/06/29	2032	02/11/2023	10.59	Put	Bond Future	4,371.8700		4.3719	4,430.7200	4.4307	1.346	0	0	0
2023/06/29	2032	02/11/2023			Bond Future	11.2611		84.7567	11.2812	84.6610	0.178	0.0000	0.0000	75,924
2023/06/29	2032	02/11/2023	11.78	Call	Bond Future	3,901.5800		3.9016	3,829.1200	3.8291	(1.857)	0	0	0
2023/06/29	2032	02/11/2023	11.78	Put	Bond Future	1,477.9900		1.4780	1,501.1600	1.5012	1.568	0	0	500
2023/06/29	2032	02/11/2023	12.26	Call	Bond Future	5,501.2700		5.5013	5,419.6300	5.4196	(1.484)	0	0	0
2023/06/29	2032	02/11/2023	12.26	Put	Bond Future	917.0700		0.9171	931.0600	0.9311	1.526	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
2023/06/29	2032	02/11/2023	11.23	Call	Bond Future	2,351.9000	2.3519	2,294.4000	2.2944	(2.445)	0	0	0
2023/06/29	2032	02/11/2023	11.23	Put	Bond Future	2,500.2500	2.5003	2,538.3800	2.5384	1.525	0	0	0
2023/06/29	2032	02/11/2023	11.28	Call	Bond Future	2,476.8900	2.4769	2,417.8600	2.4179	(2.383)	0	0	0
2023/06/29	2032	02/11/2023	11.28	Put	Bond Future	2,387.0600	2.3871	2,423.6600	2.4237	1.533	0	0	500
2023/06/29	2032	02/11/2023	10.71	Put	Bond Future	3,963.3000	3.9633	4,018.2500	4.0182	1.386	0	0	0
2023/06/29	2032	02/11/2023	11.09	Call	Bond Future	2,022.4700	2.0225	1,969.3800	1.9694	(2.625)	0	0	500
2023/06/29	2032	02/11/2023	11.22	Call	Bond Future	2,327.4600	2.3275	2,270.2600	2.2703	(2.458)	0	0	0
2023/06/29	2032	02/11/2023	11.22	Put	Bond Future	2,523.5500	2.5235	2,561.9800	2.5620	1.523	0	0	0
2023/06/29	2032	01/02/2024	12.50	Call	Bond Future	6,506.5200	6.5065	6,427.1100	6.4271	(1.220)	0	0	0
2023/06/29	2032	01/02/2024	12.73	Call	Bond Future	7,276.3200	7.2763	7,193.9800	7.1940	(1.132)	0	0	0
2023/06/29	2032	01/02/2024	12.73	Put	Bond Future	1,154.1800	1.1542	1,169.8200	1.1698	1.355	0	0	500
2023/06/29	2032	01/02/2024	11.83	Call	Bond Future	4,405.6600	4.4057	4,337.4600	4.3375	(1.548)	0	0	0
2023/06/29	2032	01/02/2024	11.83	Put	Bond Future	2,203.8700	2.2039	2,233.6500	2.2337	1.351	0	0	0
2023/06/29	2032	01/02/2024	11.84	Call	Bond Future	4,435.0600	4.4351	4,366.6500	4.3667	(1.542)	0	0	0
2023/06/29	2032	01/02/2024	11.84	Put	Bond Future	2,188.3000	2.1883	2,217.8700	2.2179	1.351	0	0	0
2023/06/29	2032	01/02/2024	10.78	Call	Bond Future	1,878.1700	1.8782	1,834.8900	1.8349	(2.304)	0	0	200
2023/06/29	2032	01/02/2024	11.09	Call	Bond Future	2,493.4100	2.4934	2,442.2100	2.4422	(2.053)	0	0	500
2023/06/29	2032	01/02/2024	11.09	Put	Bond Future	3,711.3900	3.7114	3,758.1700	3.7582	1.260	0	0	0
2023/06/29	2032	01/02/2024	11.75	Call	Bond Future	4,174.3700	4.1744	4,107.7800	4.1078	(1.595)	0	0	0
2023/06/29	2032	01/02/2024	11.75	Put	Bond Future	2,333.5100	2.3335	2,364.9000	2.3649	1.345	0	0	200
2023/06/29	2032	01/02/2024	10.01	Call	Bond Future	872.3500	0.8723	846.7300	0.8467	(2.937)	0	0	1,200
2023/06/29	2032	01/02/2024	10.01	Put	Bond Future	7,423.7900	7.4238	7,496.1500	7.4962	0.975	0	0	0
2023/06/29	2032	01/02/2024	10.59	Call	Bond Future	1,554.4800	1.5545	1,516.0500	1.5160	(2.472)	0	0	500
2023/06/29	2032	01/02/2024			Bond Future	11.3490	86.6863	11.3701	86.5883	0.185	0.0000	0.0000	0
2023/06/29	2032	01/02/2024	12.50	Put	Bond Future	1,362.2500	1.3622	1,380.8200	1.3808	1.363	0	0	200
2023/06/29	2032	01/02/2024	12.62	Call	Bond Future	6,905.9800	6.9060	6,824.9800	6.8250	(1.173)	0	0	0
2023/06/29	2032	01/02/2024	12.62	Put	Bond Future	1,249.5000	1.2495	1,266.4800	1.2665	1.359	0	0	1,200
2023/06/29	2032	01/02/2024	11.85	Call	Bond Future	4,464.2700	4.4643	4,395.6700	4.3957	(1.537)	0	0	0
2023/06/29	2032	01/02/2024	11.85	Put	Bond Future	2,172.5700	2.1726	2,201.9500	2.2019	1.352	0	0	0
2023/06/29	2032	01/02/2024	10.78	Put	Bond Future	4,584.2700	4.5843	4,638.9700	4.6390	1.193	0	0	0
2023/06/29	2032	01/02/2024	10.59	Put	Bond Future	5,189.4100	5.1894	5,248.9600	5.2490	1.148	0	0	0
2023/06/29	2032	01/02/2024	10.76	Call	Bond Future	1,842.3100	1.8423	1,799.5400	1.7995	(2.322)	0	0	1,200
2023/06/29	2032	01/02/2024	10.76	Put	Bond Future	4,645.5700	4.6456	4,700.7800	4.7008	1.188	0	0	0
2023/06/29	2032	02/05/2024	12.90	Call	Bond Future	7,614.5500	7.6146	7,532.4600	7.5325	(1.078)	0	0	0
2023/06/29	2032	02/05/2024	13.18	Call	Bond Future	8,543.0500	8.5430	8,457.9800	8.4580	(0.996)	0	0	0
2023/06/29	2032	02/05/2024	13.18	Put	Bond Future	1,078.5600	1.0786	1,093.6800	1.0937	1.402	0	0	500
2023/06/29	2032	02/05/2024	10.86	Call	Bond Future	2,090.2800	2.0903	2,046.5500	2.0466	(2.092)	0	0	1,000
2023/06/29	2032	02/05/2024	10.86	Put	Bond Future	4,777.1200	4.7771	4,833.5800	4.8336	1.182	0	0	0
2023/06/29	2032	02/05/2024	10.56	Call	Bond Future	1,621.7300	1.6217	1,584.7600	1.5848	(2.280)	0	0	0
2023/06/29	2032	02/05/2024	10.56	Put	Bond Future	5,746.9600	5.7470	5,810.1800	5.8102	1.100	0	0	0
2023/06/29	2032	02/05/2024	10.65	Call	Bond Future	1,747.4800	1.7475	1,708.5600	1.7086	(2.227)	0	0	1,550
2023/06/29	2032	02/05/2024	10.65	Put	Bond Future	5,437.9600	5.4380	5,499.2300	5.4992	1.127	0	0	0
2023/06/29	2032	02/05/2024	10.36	Call	Bond Future	1,366.1600	1.3662	1,333.3800	1.3334	(2.399)	0	0	1,000
2023/06/29	2032	02/05/2024	10.36	Put	Bond Future	6,467.5300	6.4675	6,534.9400	6.5349	1.042	0	0	0
2023/06/29	2032	02/05/2024			Bond Future	11.4381	84.5203	11.4601	84.4201	0.193	0.0000	0.0000	0
2023/06/29	2032	02/05/2024	12.90	Put	Bond Future	1,289.3500	1.2894	1,307.4500	1.3075	1.404	0	0	1,000
2023/06/29	2032	02/05/2024	13.35	Call	Bond Future	9,113.8700	9.1139	9,027.2200	9.0272	(0.951)	0	0	0
2023/06/29	2032	02/05/2024	13.35	Put	Bond Future	968.4400	0.9684	981.9800	0.9820	1.398	0	0	1,550

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2023/06/29	2032	02/05/2024	11.09	Call	Bond Future	2,534.6500	2.5347	2,485.4800	2.4855	(1.940)	0	0	500
2023/06/29	2032	02/05/2024	11.09	Put	Bond Future	4,139.3000	4.1393	4,190.3200	4.1903	1.233	0	0	0
2023/06/29	2032	02/05/2024	11.35	Call	Bond Future	3,101.5500	3.1015	3,046.3600	3.0464	(1.779)	0	0	1,550
2023/06/29	2032	02/05/2024	11.35	Put	Bond Future	3,503.9400	3.5039	3,548.9400	3.5489	1.284	0	0	0
2023/06/29	2032	02/05/2024	10.59	Call	Bond Future	1,662.8000	1.6628	1,625.1800	1.6252	(2.262)	0	0	500
2023/06/29	2032	02/05/2024	10.59	Put	Bond Future	5,642.8000	5.6428	5,705.3700	5.7054	1.109	0	0	0
2023/06/29	2032	02/05/2024	10.54	Call	Bond Future	1,594.7700	1.5948	1,558.2200	1.5582	(2.292)	0	0	0
2023/06/29	2032	02/05/2024	10.54	Put	Bond Future	5,816.9900	5.8170	5,880.6300	5.8806	1.094	0	0	0
2023/06/29	2032	02/05/2024	10.55	Call	Bond Future	1,608.2100	1.6082	1,571.4500	1.5715	(2.286)	0	0	0
2023/06/29	2032	02/05/2024	10.55	Put	Bond Future	5,781.9100	5.7819	5,845.3400	5.8453	1.097	0	0	0
2023/06/29	2032	01/08/2024	11.15	Call	Bond Future	2,654.6700	2.6547	2,605.7900	2.6058	(1.841)	0	0	0
2023/06/29	2032	01/08/2024	11.15	Put	Bond Future	4,421.8600	4.4219	4,475.2200	4.4752	1.207	0	0	0
2023/06/29	2032	01/08/2024			Bond Future	11.5423	86.4258	11.5653	86.3236	0.199	0.0000	0.0000	0
2023/06/29	2032	01/08/2024	11.13	Call	Bond Future	2,615.0800	2.6151	2,566.6400	2.5666	(1.852)	0	0	0
2023/06/29	2032	01/08/2024	11.13	Put	Bond Future	4,473.6600	4.4737	4,527.4600	4.5275	1.203	0	0	0
2023/06/29	2032	01/08/2024	11.14	Call	Bond Future	2,634.6500	2.6346	2,586.0000	2.5860	(1.847)	0	0	0
2023/06/29	2032	01/08/2024	11.14	Put	Bond Future	4,447.5200	4.4475	4,501.1100	4.5011	1.205	0	0	0
2023/06/29	2033	03/08/2023			Bond Future	116.0477	116.0477	115.8534	115.8534	(0.167)	0.0000	0.0000	7,167
2023/06/29	2033	02/11/2023			Bond Future	117.2046	117.2046	117.0059	117.0059	(0.170)	0.0000	0.0000	0
2023/06/29	2033	01/02/2024			Bond Future	119.8998	119.8998	119.6963	119.6963	(0.170)	0.0000	0.0000	0
2023/06/29	2033	02/05/2024			Bond Future	121.2252	121.2252	121.0172	121.0172	(0.172)	0.0000	0.0000	0
2023/06/29	2033	01/08/2024			Bond Future	123.9882	123.9882	123.7758	123.7758	(0.171)	0.0000	0.0000	0
2023/06/29	2037	03/08/2023	12.12	Call	Bond Future	1,490.1700	1.4902	1,389.3300	1.3893	(6.767)	0	0	0
2023/06/29	2037	03/08/2023	12.12	Put	Bond Future	1,339.8700	1.3399	1,395.7900	1.3958	4.174	0	0	0
2023/06/29	2037	03/08/2023	12.13	Call	Bond Future	1,519.3500	1.5194	1,417.5400	1.4175	(6.701)	0	0	0
2023/06/29	2037	03/08/2023	12.13	Put	Bond Future	1,315.2800	1.3153	1,370.2300	1.3702	4.178	0	0	0
2023/06/29	2037	03/08/2023			Bond Future	12.0921	76.5773	12.1212	76.4206	0.241	0.0000	0.0000	133,557
2023/06/29	2037	03/08/2023	10.30	Call	Bond Future	1.0600	0.0011	0.7500	0.0008	(29.245)	0	0	1,800
2023/06/29	2037	03/08/2023	10.30	Put	Bond Future	10,642.0900	10.6421	10,798.5400	10.7985	1.470	0	0	0
2023/06/29	2037	03/08/2023	11.00	Call	Bond Future	43.0400	0.0430	34.9200	0.0349	(18.866)	0	0	1,800
2023/06/29	2037	03/08/2023	11.00	Put	Bond Future	6,285.6600	6.2857	6,434.3000	6.4343	2.365	0	0	0
2023/06/29	2037	03/08/2023	12.14	Call	Bond Future	1,548.7200	1.5487	1,445.9700	1.4460	(6.635)	0	0	0
2023/06/29	2037	03/08/2023	12.14	Put	Bond Future	1,290.9400	1.2909	1,344.9500	1.3450	4.184	0	0	0
2023/06/29	2037	02/11/2023	12.52	Call	Bond Future	3,675.3800	3.6754	3,567.2100	3.5672	(2.943)	0	0	750
2023/06/29	2037	02/11/2023	12.52	Put	Bond Future	1,998.2100	1.9982	2,050.3500	2.0503	2.609	0	0	0
2023/06/29	2037	02/11/2023	13.89	Call	Bond Future	8,780.8900	8.7809	8,634.5800	8.6346	(1.666)	0	0	0
2023/06/29	2037	02/11/2023	13.89	Put	Bond Future	530.0800	0.5301	544.0800	0.5441	2.641	0	0	750
2023/06/29	2037	02/11/2023	11.56	Put	Bond Future	4,733.7200	4.7337	4,836.1700	4.8362	2.164	0	0	0
2023/06/29	2037	02/11/2023	11.57	Call	Bond Future	1,243.3600	1.2434	1,184.9400	1.1849	(4.699)	0	0	0
2023/06/29	2037	02/11/2023	11.55	Put	Bond Future	4,772.7700	4.7728	4,875.7600	4.8758	2.158	0	0	0
2023/06/29	2037	02/11/2023			Bond Future	12.1990	78.2622	12.2292	78.1019	0.248	0.0000	0.0000	14,897
2023/06/29	2037	02/11/2023	11.56	Call	Bond Future	1,225.4700	1.2255	1,167.6100	1.1676	(4.721)	0	0	0
2023/06/29	2037	02/11/2023	11.57	Put	Bond Future	4,694.9000	4.6949	4,796.7900	4.7968	2.170	0	0	0
2023/06/29	2037	02/11/2023	12.02	Call	Bond Future	2,214.7500	2.2147	2,131.4500	2.1315	(3.761)	0	0	750
2023/06/29	2037	02/11/2023	12.02	Put	Bond Future	3,174.2800	3.1743	3,251.2900	3.2513	2.426	0	0	0
2023/06/29	2037	02/11/2023	11.55	Call	Bond Future	1,207.7500	1.2078	1,150.4300	1.1504	(4.746)	0	0	0

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2023/06/29	2037	01/02/2024	12.93	Call	Bond Future	5,458.7900	5.4588	5,343.3300	5.3433	(2.115)	0	0	0
2023/06/29	2037	01/02/2024	12.93	Put	Bond Future	2,280.7200	2.2807	2,329.3300	2.3293	2.131	0	0	2,500
2023/06/29	2037	01/02/2024	13.93	Put	Bond Future	1,139.8700	1.1399	1,164.9600	1.1650	2.201	0	0	2,500
2023/06/29	2037	01/02/2024	12.33	Call	Bond Future	3,601.9600	3.6020	3,507.5600	3.5076	(2.621)	0	0	0
2023/06/29	2037	01/02/2024	12.33	Put	Bond Future	3,458.4200	3.4584	3,528.0900	3.5281	2.015	0	0	0
2023/06/29	2037	01/02/2024	12.09	Put	Bond Future	4,078.5200	4.0785	4,157.9100	4.1579	1.947	0	0	0
2023/06/29	2037	01/02/2024			Bond Future	12.3025	75.7874	12.3339	75.6233	0.256	0.0000	0.0000	0
2023/06/29	2037	01/02/2024	13.93	Call	Bond Future	8,987.5800	8.9876	8,848.6000	8.8486	(1.546)	0	0	0
2023/06/29	2037	01/02/2024	12.31	Call	Bond Future	3,545.4900	3.5455	3,451.8800	3.4519	(2.640)	0	0	0
2023/06/29	2037	01/02/2024	12.31	Put	Bond Future	3,506.3000	3.5063	3,576.7600	3.5768	2.010	0	0	0
2023/06/29	2037	01/02/2024	12.32	Call	Bond Future	3,573.5600	3.5736	3,479.5600	3.4796	(2.630)	0	0	0
2023/06/29	2037	01/02/2024	12.32	Put	Bond Future	3,482.1700	3.4822	3,552.2400	3.5522	2.012	0	0	0
2023/06/29	2037	01/02/2024	12.09	Call	Bond Future	2,955.7700	2.9558	2,871.0900	2.8711	(2.865)	0	0	2,500
2023/06/29	2037	02/05/2024	11.44	Call	Bond Future	1,973.3000	1.9733	1,913.3100	1.9133	(3.040)	0	0	0
2023/06/29	2037	02/05/2024	11.44	Put	Bond Future	7,209.0700	7.2091	7,316.9400	7.3169	1.496	0	0	0
2023/06/29	2037	02/05/2024	11.45	Call	Bond Future	1,989.0900	1.9891	1,928.7600	1.9288	(3.033)	0	0	0
2023/06/29	2037	02/05/2024	11.43	Put	Bond Future	7,250.1300	7.2501	7,358.3300	7.3583	1.492	0	0	0
2023/06/29	2037	02/05/2024			Bond Future	12.4088	77.5338	12.4414	77.3659	0.263	0.0000	0.0000	0
2023/06/29	2037	02/05/2024	11.45	Put	Bond Future	7,168.1600	7.1682	7,275.6900	7.2757	1.500	0	0	0
2023/06/29	2037	02/05/2024	11.43	Call	Bond Future	1,957.6100	1.9576	1,897.9500	1.8979	(3.048)	0	0	0
2023/06/29	2037	01/08/2024	12.10	Call	Bond Future	3,433.3000	3.4333	3,351.2100	3.3512	(2.391)	0	0	0
2023/06/29	2037	01/08/2024	12.10	Put	Bond Future	5,653.9300	5.6539	5,743.2900	5.7433	1.580	0	0	0
2023/06/29	2037	01/08/2024	12.09	Call	Bond Future	3,410.7500	3.4107	3,329.0000	3.3290	(2.397)	0	0	0
2023/06/29	2037	01/08/2024	12.09	Put	Bond Future	5,684.1500	5.6841	5,773.8500	5.7738	1.578	0	0	0
2023/06/29	2037	01/08/2024			Bond Future	12.5300	75.0261	12.5640	74.8546	0.271	0.0000	0.0000	0
2023/06/29	2037	01/08/2024	12.11	Call	Bond Future	3,455.9200	3.4559	3,373.5100	3.3735	(2.385)	0	0	0
2023/06/29	2037	01/08/2024	12.11	Put	Bond Future	5,623.8300	5.6238	5,712.8700	5.7129	1.583	0	0	0
2023/06/29	2038	03/08/2023			Bond Future	125.6689	125.6689	125.2290	125.2290	(0.350)	0.0000	0.0000	3,019
2023/06/29	2038	02/11/2023			Bond Future	128.4645	128.4645	128.0146	128.0146	(0.350)	0.0000	0.0000	1,706
2023/06/29	2038	01/02/2024			Bond Future	129.3991	129.3991	128.9389	128.9389	(0.356)	0.0000	0.0000	0
2023/06/29	2038	02/05/2024			Bond Future	132.4100	132.4100	131.9392	131.9392	(0.356)	0.0000	0.0000	0
2023/06/29	2038	01/08/2024			Bond Future	133.3528	133.3528	132.8721	132.8721	(0.360)	0.0000	0.0000	0
2023/06/29	2040	03/08/2023	12.23	Call	Bond Future	1,224.1400	1.2241	1,094.3000	1.0943	(10.607)	0	0	0
2023/06/29	2040	03/08/2023	12.23	Put	Bond Future	1,784.8900	1.7849	1,906.0700	1.9061	6.789	0	0	0
2023/06/29	2040	03/08/2023			Bond Future	12.3281	76.9537	12.3724	76.7027	0.359	0.0000	0.0000	126,697
2023/06/29	2040	03/08/2023	12.21	Call	Bond Future	1,171.9400	1.1719	1,045.3700	1.0454	(10.800)	0	0	0
2023/06/29	2040	03/08/2023	12.21	Put	Bond Future	1,847.7500	1.8478	1,972.2000	1.9722	6.735	0	0	0
2023/06/29	2040	03/08/2023	12.22	Call	Bond Future	1,197.8200	1.1978	1,069.6200	1.0696	(10.703)	0	0	0
2023/06/29	2040	03/08/2023	12.22	Put	Bond Future	1,816.0700	1.8161	1,938.8900	1.9389	6.763	0	0	0
2023/06/29	2040	02/11/2023	12.60	Call	Bond Future	3,445.2900	3.4453	3,289.9200	3.2899	(4.510)	0	0	128
2023/06/29	2040	02/11/2023	12.60	Put	Bond Future	2,545.9700	2.5460	2,647.2000	2.6472	3.976	0	0	0
2023/06/29	2040	02/11/2023	13.64	Call	Bond Future	7,268.4300	7.2684	7,055.0400	7.0550	(2.936)	0	0	0
2023/06/29	2040	02/11/2023	13.64	Put	Bond Future	983.8700	0.9839	1,027.0800	1.0271	4.392	0	0	128
2023/06/29	2040	02/11/2023	11.58	Call	Bond Future	980.3200	0.9803	909.1800	0.9092	(7.257)	0	0	0
2023/06/29	2040	02/11/2023	11.58	Put	Bond Future	6,027.5500	6.0275	6,213.0100	6.2130	3.077	0	0	0
2023/06/29	2040	02/11/2023	11.59	Call	Bond Future	995.8700	0.9959	923.9400	0.9239	(7.223)	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
2023/06/29	2040	02/11/2023	11.60	Put	Bond Future	5,935.4200	5.9354	6,119.2900	6.1193	3.098	0	0	0
2023/06/29	2040	02/11/2023			Bond Future	12.4378	78.6469	12.4838	78.3903	0.370	0.0000	0.0000	6,490
2023/06/29	2040	02/11/2023	11.80	Call	Bond Future	1,362.0300	1.3620	1,272.8400	1.2728	(6.548)	0	0	128
2023/06/29	2040	02/11/2023	11.80	Put	Bond Future	5,066.1300	5.0661	5,233.5400	5.2335	3.304	0	0	0
2023/06/29	2040	02/11/2023	11.59	Put	Bond Future	5,981.2900	5.9813	6,165.9600	6.1660	3.087	0	0	0
2023/06/29	2040	02/11/2023	11.60	Call	Bond Future	1,011.7300	1.0117	939.0000	0.9390	(7.189)	0	0	0
2023/06/29	2040	01/02/2024	12.33	Call	Bond Future	3,146.8400	3.1468	3,015.7100	3.0157	(4.167)	0	0	0
2023/06/29	2040	01/02/2024	12.33	Put	Bond Future	4,342.8900	4.3429	4,474.3400	4.4743	3.027	0	0	0
2023/06/29	2040	01/02/2024	12.34	Call	Bond Future	3,173.9300	3.1739	3,042.1300	3.0421	(4.153)	0	0	0
2023/06/29	2040	01/02/2024	12.34	Put	Bond Future	4,313.5500	4.3136	4,444.3300	4.4443	3.032	0	0	0
2023/06/29	2040	01/02/2024			Bond Future	12.5444	75.9304	12.5922	75.6678	0.381	0.0000	0.0000	28
2023/06/29	2040	01/02/2024	12.35	Call	Bond Future	3,201.1200	3.2011	3,068.6700	3.0687	(4.138)	0	0	0
2023/06/29	2040	01/02/2024	12.35	Put	Bond Future	4,284.3700	4.2844	4,414.5000	4.4145	3.037	0	0	0
2023/06/29	2040	02/05/2024	11.60	Call	Bond Future	1,983.9100	1.9839	1,895.0500	1.8950	(4.479)	0	0	0
2023/06/29	2040	02/05/2024	11.61	Call	Bond Future	2,000.0400	2.0000	1,910.6600	1.9107	(4.469)	0	0	0
2023/06/29	2040	02/05/2024	11.62	Put	Bond Future	7,968.9000	7.9689	8,147.5800	8.1476	2.242	0	0	0
2023/06/29	2040	02/05/2024			Bond Future	12.6534	77.6801	12.7031	77.4115	0.392	0.0000	0.0000	0
2023/06/29	2040	02/05/2024	11.60	Put	Bond Future	8,058.8600	8.0589	8,238.5900	8.2386	2.230	0	0	0
2023/06/29	2040	02/05/2024	11.61	Put	Bond Future	8,013.8000	8.0138	8,193.0100	8.1930	2.236	0	0	0
2023/06/29	2040	02/05/2024	11.62	Call	Bond Future	2,016.2500	2.0163	1,926.3400	1.9263	(4.459)	0	0	0
2023/06/29	2040	01/08/2024	12.34	Call	Bond Future	3,674.4000	3.6744	3,545.8300	3.5458	(3.499)	0	0	0
2023/06/29	2040	01/08/2024	12.34	Put	Bond Future	6,063.9300	6.0639	6,209.8200	6.2098	2.406	0	0	0
2023/06/29	2040	01/08/2024			Bond Future	12.7770	74.9252	12.8286	74.6507	0.404	0.0000	0.0000	0
2023/06/29	2040	01/08/2024	12.32	Call	Bond Future	3,626.4600	3.6265	3,498.9200	3.4989	(3.517)	0	0	0
2023/06/29	2040	01/08/2024	12.32	Put	Bond Future	6,128.1800	6.1282	6,275.1000	6.2751	2.397	0	0	0
2023/06/29	2040	01/08/2024	12.33	Call	Bond Future	3,650.3900	3.6504	3,522.3400	3.5223	(3.508)	0	0	0
2023/06/29	2040	01/08/2024	12.33	Put	Bond Future	6,095.9800	6.0960	6,242.3900	6.2424	2.402	0	0	0
2023/06/29	2044	03/08/2023	12.00	Call	Bond Future	626.2900	0.6263	526.8800	0.5269	(15.873)	0	0	0
2023/06/29	2044	03/08/2023	12.00	Put	Bond Future	2,857.6400	2.8576	3,067.8600	3.0679	7.356	0	0	4,754
2023/06/29	2044	03/08/2023	12.15	Call	Bond Future	922.8900	0.9229	794.1400	0.7941	(13.951)	0	0	0
2023/06/29	2044	03/08/2023	12.15	Put	Bond Future	2,263.2700	2.2633	2,444.1500	2.4441	7.992	0	0	0
2023/06/29	2044	03/08/2023	12.16	Call	Bond Future	945.2800	0.9453	814.5300	0.8145	(13.832)	0	0	0
2023/06/29	2044	03/08/2023	12.16	Put	Bond Future	2,226.8900	2.2269	2,405.7700	2.4058	8.033	0	0	0
2023/06/29	2044	03/08/2023			Bond Future	12.3814	73.3606	12.4359	73.0510	0.440	0.0000	0.0000	84,947
2023/06/29	2044	03/08/2023	11.75	Call	Bond Future	292.4900	0.2925	235.4900	0.2355	(19.488)	0	0	4,553
2023/06/29	2044	03/08/2023	11.75	Put	Bond Future	4,048.9500	4.0489	4,301.5800	4.3016	6.239	0	0	3,076
2023/06/29	2044	03/08/2023	12.17	Call	Bond Future	967.9800	0.9680	835.2500	0.8353	(13.712)	0	0	0
2023/06/29	2044	03/08/2023	12.17	Put	Bond Future	2,190.9000	2.1909	2,367.8000	2.3678	8.074	0	0	0
2023/06/29	2044	03/08/2023	12.50	Call	Bond Future	1,898.3700	1.8984	1,702.4600	1.7025	(10.320)	0	0	0
2023/06/29	2044	03/08/2023	12.50	Put	Bond Future	1,227.3200	1.2273	1,341.0400	1.3410	9.266	0	0	9,106
2023/06/29	2044	02/11/2023	11.57	Call	Bond Future	903.0400	0.9030	822.9500	0.8230	(8.869)	0	0	0
2023/06/29	2044	02/11/2023	11.57	Put	Bond Future	6,382.4400	6.3824	6,618.8600	6.6189	3.704	0	0	0
2023/06/29	2044	02/11/2023			Bond Future	12.4870	74.9748	12.5436	74.6583	0.453	0.0000	0.0000	670
2023/06/29	2044	02/11/2023	11.55	Call	Bond Future	876.9700	0.8770	798.6300	0.7986	(8.933)	0	0	0
2023/06/29	2044	02/11/2023	11.55	Put	Bond Future	6,483.4600	6.4835	6,721.6300	6.7216	3.674	0	0	0
2023/06/29	2044	02/11/2023	11.56	Call	Bond Future	889.9400	0.8899	810.7200	0.8107	(8.902)	0	0	0
2023/06/29	2044	02/11/2023	11.56	Put	Bond Future	6,432.8400	6.4328	6,670.1300	6.6701	3.689	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
2023/06/29	2044	01/02/2024	12.29	Call	Bond Future	2,980.4900	2.9805	2,827.1300	2.8271	(5.145)	0	0	0
2023/06/29	2044	01/02/2024	12.29	Put	Bond Future	4,673.3700	4.6734	4,843.8900	4.8439	3.649	0	0	0
2023/06/29	2044	01/02/2024			Bond Future	12.5897	72.2999	12.6484	71.9760	0.466	0.0000	0.0000	0
2023/06/29	2044	01/02/2024	12.27	Call	Bond Future	2,928.2200	2.9282	2,776.4900	2.7765	(5.182)	0	0	0
2023/06/29	2044	01/02/2024	12.27	Put	Bond Future	4,736.4400	4.7364	4,908.5900	4.9086	3.635	0	0	0
2023/06/29	2044	01/02/2024	12.28	Call	Bond Future	2,954.4100	2.9544	2,801.8700	2.8019	(5.163)	0	0	0
2023/06/29	2044	01/02/2024	12.28	Put	Bond Future	4,704.9200	4.7049	4,876.2600	4.8763	3.642	0	0	0
2023/06/29	2044	02/05/2024	11.67	Call	Bond Future	2,069.9000	2.0699	1,959.3500	1.9594	(5.341)	0	0	0
2023/06/29	2044	02/05/2024	11.67	Put	Bond Future	8,051.8300	8.0518	8,272.6300	8.2726	2.742	0	0	0
2023/06/29	2044	02/05/2024			Bond Future	12.6942	73.9660	12.7551	73.6346	0.480	0.0000	0.0000	0
2023/06/29	2044	02/05/2024	11.65	Call	Bond Future	2,036.7500	2.0368	1,927.5000	1.9275	(5.364)	0	0	0
2023/06/29	2044	02/05/2024	11.65	Put	Bond Future	8,143.6400	8.1436	8,365.7400	8.3657	2.727	0	0	0
2023/06/29	2044	02/05/2024	11.66	Call	Bond Future	2,053.2800	2.0533	1,943.3800	1.9434	(5.352)	0	0	0
2023/06/29	2044	02/05/2024	11.66	Put	Bond Future	8,097.6500	8.0976	8,319.1000	8.3191	2.735	0	0	0
2023/06/29	2044	01/08/2024	12.28	Call	Bond Future	3,524.4600	3.5245	3,372.5700	3.3726	(4.310)	0	0	0
2023/06/29	2044	01/08/2024	12.28	Put	Bond Future	6,484.0100	6.4840	6,670.7100	6.6707	2.879	0	0	0
2023/06/29	2044	01/08/2024	12.29	Call	Bond Future	3,547.9500	3.5480	3,395.4100	3.3954	(4.299)	0	0	0
2023/06/29	2044	01/08/2024	12.29	Put	Bond Future	6,450.0300	6.4500	6,636.0800	6.6361	2.884	0	0	0
2023/06/29	2044	01/08/2024			Bond Future	12.8123	71.2524	12.8756	70.9138	0.494	0.0000	0.0000	0
2023/06/29	2044	01/08/2024	12.30	Call	Bond Future	3,571.5200	3.5715	3,418.3400	3.4183	(4.289)	0	0	0
2023/06/29	2044	01/08/2024	12.30	Put	Bond Future	6,416.1900	6.4162	6,601.6000	6.6016	2.890	0	0	0
2023/06/29	2046	03/08/2023			Bond Future	109.5657	109.5657	109.9064	109.9064	0.311	0.0000	0.0000	12,882
2023/06/29	2046	02/11/2023			Bond Future	109.9101	109.9101	110.2584	110.2584	0.317	0.0000	0.0000	4,626
2023/06/29	2046	01/02/2024			Bond Future	112.4377	112.4377	112.7939	112.7939	0.317	0.0000	0.0000	0
2023/06/29	2046	02/05/2024			Bond Future	112.9017	112.9017	113.2667	113.2667	0.323	0.0000	0.0000	0
2023/06/29	2046	01/08/2024			Bond Future	115.4742	115.4742	115.8477	115.8477	0.323	0.0000	0.0000	0
2023/06/29	2050	03/08/2023			Bond Future	110.7159	110.7159	109.3875	109.3875	(1.200)	0.0000	0.0000	10,740
2023/06/29	2050	02/11/2023			Bond Future	113.1790	113.1790	111.8207	111.8207	(1.200)	0.0000	0.0000	3,364
2023/06/29	2050	01/02/2024			Bond Future	113.5330	113.5330	112.1437	112.1437	(1.224)	0.0000	0.0000	0
2023/06/29	2050	02/05/2024			Bond Future	116.1749	116.1749	114.7532	114.7532	(1.224)	0.0000	0.0000	0
2023/06/29	2050	01/08/2024			Bond Future	116.5103	116.5103	115.0569	115.0569	(1.247)	0.0000	0.0000	0
2023/06/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/29	AL37	03/08/2023			Index Future	883.4440	883.4440	883.1430	883.1430	(0.034)	0.0000	0.0000	0
2023/06/29	AL37	02/11/2023			Index Future	902.8800	902.8800	902.5710	902.5710	(0.034)	0.0000	0.0000	0
2023/06/29	AL37	01/02/2024			Index Future	923.4300	923.4300	923.1130	923.1130	(0.034)	0.0000	0.0000	0
2023/06/29	AL37	02/05/2024			Index Future	944.7120	944.7120	944.3870	944.3870	(0.034)	0.0000	0.0000	0
2023/06/29	AL37	01/08/2024			Index Future	966.0520	966.0520	965.7220	965.7220	(0.034)	0.0000	0.0000	0
2023/06/29	AL7T	03/08/2023			Index Future	1,007.4720	1,007.4720	1,006.1770	1,006.1770	(0.129)	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
2023/06/29	AL7T	02/11/2023			Index Future	1,029.6370	1,029.6370	1,028.3120	1,028.3120	(0.129)	0.0000	0.0000	0
2023/06/29	AL7T	01/02/2024			Index Future	1,053.0720	1,053.0720	1,051.7150	1,051.7150	(0.129)	0.0000	0.0000	0
2023/06/29	AL7T	02/05/2024			Index Future	1,077.3420	1,077.3420	1,075.9530	1,075.9530	(0.129)	0.0000	0.0000	0
2023/06/29	AL7T	01/08/2024			Index Future	1,101.6780	1,101.6780	1,100.2600	1,100.2600	(0.129)	0.0000	0.0000	0
2023/06/29	ALBI	03/08/2023			Index Future	880.9900	880.9900	879.3980	879.3980	(0.181)	0.0000	0.0000	106
2023/06/29	ALBI	02/11/2023			Index Future	900.3730	900.3730	898.7440	898.7440	(0.181)	0.0000	0.0000	0
2023/06/29	ALBI	01/02/2024			Index Future	920.8650	920.8650	919.1990	919.1990	(0.181)	0.0000	0.0000	0
2023/06/29	ALBI	02/05/2024			Index Future	942.0880	942.0880	940.3830	940.3830	(0.181)	0.0000	0.0000	0
2023/06/29	ALBI	01/08/2024			Index Future	963.3690	963.3690	961.6270	961.6270	(0.181)	0.0000	0.0000	0
2023/06/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/06/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/29	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
2023/06/29	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/29	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/29	ES33	03/08/2023			Bond Future	12.5963	74.2745	12.6201	74.1681	0.189	0.0000	0.0000	350
2023/06/29	ES33	02/11/2023			Bond Future	12.7372	72.1284	12.7621	72.0194	0.195	0.0000	0.0000	0
2023/06/29	ES33	01/02/2024			Bond Future	12.8766	73.7873	12.9026	73.6757	0.202	0.0000	0.0000	0
2023/06/29	ES33	02/05/2024			Bond Future	13.0158	71.7032	13.0429	71.5891	0.208	0.0000	0.0000	0
2023/06/29	ES33	01/08/2024			Bond Future	13.1699	73.3349	13.1981	73.2185	0.215	0.0000	0.0000	0
2023/06/29	ES42	03/08/2023			Bond Future	13.0437	70.8453	13.0879	70.6205	0.339	0.0000	0.0000	4,000
2023/06/29	ES42	02/11/2023			Bond Future	13.1781	68.1578	13.2241	67.9279	0.349	0.0000	0.0000	0
2023/06/29	ES42	01/02/2024			Bond Future	13.3047	69.7257	13.3525	69.4904	0.359	0.0000	0.0000	0
2023/06/29	ES42	02/05/2024			Bond Future	13.4359	67.0850	13.4857	66.8442	0.370	0.0000	0.0000	0
2023/06/29	ES42	01/08/2024			Bond Future	13.5772	68.6101	13.6289	68.3639	0.381	0.0000	0.0000	0
2023/06/29	GOVI	03/08/2023	837.21	Call	GOVI	311,690.0000	31.1690	296,130.0000	29.6130	(4.992)	0	0	0
2023/06/29	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/29	GOVI	03/08/2023	837.22	Call	GOVI	311,590.0000	31.1590	296,030.0000	29.6030	(4.994)	0	0	0
2023/06/29	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/29	GOVI	03/08/2023			GOVI	868.3790	868.3790	866.8230	866.8230	(0.179)	0.0000	0.0000	832
2023/06/29	GOVI	03/08/2023	837.23	Call	GOVI	311,490.0000	31.1490	295,930.0000	29.5930	(4.995)	0	0	0
2023/06/29	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/29	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/29	GOVI	02/11/2023	885.82	Call	GOVI	16,640.0000	1.6640	720.0000	0.0720	(95.673)	0	0	0
2023/06/29	GOVI	02/11/2023			GOVI	887.4840	887.4840	885.8920	885.8920	(0.179)	0.0000	0.0000	0
2023/06/29	GOVI	02/11/2023	885.80	Call	GOVI	16,840.0000	1.6840	920.0000	0.0920	(94.537)	0	0	0
2023/06/29	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/29	GOVI	02/11/2023	885.81	Call	GOVI	16,740.0000	1.6740	820.0000	0.0820	(95.102)	0	0	0
2023/06/29	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/29	GOVI	01/02/2024	880.00	Call	GOVI	276,830.0000	27.6830	260,540.0000	26.0540	(5.884)	0	0	0
2023/06/29	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/29	GOVI	01/02/2024			GOVI	907.6830	907.6830	906.0540	906.0540	(0.179)	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
2023/06/29	GOVI	01/02/2024	879.98	Call	GOVI	277,030.0000	27.7030	260,740.0000	26.0740	(5.880)	0	0	0
2023/06/29	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/29	GOVI	01/02/2024	879.99	Call	GOVI	276,930.0000	27.6930	260,640.0000	26.0640	(5.882)	0	0	0
2023/06/29	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/29	GOVI	02/05/2024	950.97	Put	GOVI	223,680.0000	22.3680	240,350.0000	24.0350	7.453	0	0	0
2023/06/29	GOVI	02/05/2024	950.98	Put	GOVI	223,780.0000	22.3780	240,450.0000	24.0450	7.449	0	0	0
2023/06/29	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/29	GOVI	02/05/2024			GOVI	928.6020	928.6020	926.9350	926.9350	(0.180)	0.0000	0.0000	0
2023/06/29	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/29	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/29	GOVI	02/05/2024	950.99	Put	GOVI	223,880.0000	22.3880	240,550.0000	24.0550	7.446	0	0	0
2023/06/29	GOVI	01/08/2024	943.39	Call	GOVI	61,880.0000	6.1880	44,860.0000	4.4860	(27.505)	0	0	0
2023/06/29	GOVI	01/08/2024	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/29	GOVI	01/08/2024			GOVI	949.5780	949.5780	947.8760	947.8760	(0.179)	0.0000	0.0000	0
2023/06/29	GOVI	01/08/2024	943.37	Call	GOVI	62,080.0000	6.2080	45,060.0000	4.5060	(27.416)	0	0	0
2023/06/29	GOVI	01/08/2024	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/29	GOVI	01/08/2024	943.38	Call	GOVI	61,980.0000	6.1980	44,960.0000	4.4960	(27.460)	0	0	0
2023/06/29	GOVI	01/08/2024	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/06/29	IGOV	03/08/2023			Index Future	325.0770	325.0770	324.3780	324.3780	(0.215)	0.0000	0.0000	465
2023/06/29	IGOV	02/11/2023			Index Future	332.3090	332.3090	331.5930	331.5930	(0.215)	0.0000	0.0000	16
2023/06/29	IGOV	01/02/2024			Index Future	339.9500	339.9500	339.2180	339.2180	(0.215)	0.0000	0.0000	0
2023/06/29	IGOV	02/05/2024			Index Future	347.8610	347.8610	347.1110	347.1110	(0.216)	0.0000	0.0000	0
2023/06/29	IGOV	01/08/2024			Index Future	355.7930	355.7930	355.0270	355.0270	(0.215)	0.0000	0.0000	0
2023/06/29	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/06/29	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/06/29	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/06/29	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/06/29	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/06/29	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/06/29	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/06/29	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/06/29	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/06/29	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/06/29	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/06/29	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/06/29	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/06/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/06/29	JBAF	19/07/2023			Jibar Tradeable Future	8.5050	91.4950	8.5050	91.4950	0.000	0.0000	0.0000	0
2023/06/29	JBAF	16/08/2023			Jibar Tradeable Future	8.6500	91.3500	8.6550	91.3450	0.058	0.0000	0.0000	0
2023/06/29	JBAF	20/09/2023			Jibar Tradeable Future	8.6950	91.3050	8.7100	91.2900	0.173	0.0000	0.0000	0
2023/06/29	JBAF	18/10/2023			Jibar Tradeable Future	8.7050	91.2950	8.7200	91.2800	0.172	0.0000	0.0000	0

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2023/06/29	JBAF	15/11/2023			Jibar Tradeable Future	8.7050	91.2950	8.7200	91.2800	0.172	0.0000	0.0000	0
2023/06/29	JBAF	20/12/2023			Jibar Tradeable Future	8.7050	91.2950	8.7250	91.2750	0.230	0.0000	0.0000	0
2023/06/29	JBAF	20/03/2024			Jibar Tradeable Future	8.6200	91.3800	8.6600	91.3400	0.464	0.0000	0.0000	0
2023/06/29	JBAF	19/06/2024			Jibar Tradeable Future	8.4400	91.5600	8.5050	91.4950	0.770	0.0000	0.0000	0
2023/06/29	JBAF	18/09/2024			Jibar Tradeable Future	8.3150	91.6850	8.3850	91.6150	0.842	0.0000	0.0000	0
2023/06/29	JBAF	18/12/2024			Jibar Tradeable Future	8.1800	91.8200	8.2450	91.7550	0.795	0.0000	0.0000	0
2023/06/29	JBAF	19/03/2025			Jibar Tradeable Future	8.1250	91.8750	8.2050	91.7950	0.985	0.0000	0.0000	0
2023/06/29	JBAF	18/06/2025			Jibar Tradeable Future	8.1400	91.8600	8.2200	91.7800	0.983	0.0000	0.0000	0
2023/06/29	R035	03/08/2023	12.00	Call	Bond Future	2,100.2500	2.1003	1,964.0700	1.9641	(6.484)	0	0	0
2023/06/29	R035	03/08/2023	12.00	Put	Bond Future	886.4900	0.8865	935.8400	0.9358	5.567	0	0	0
2023/06/29	R035	03/08/2023	12.50	Call	Bond Future	4,094.0400	4.0940	3,924.1100	3.9241	(4.151)	0	0	5,000
2023/06/29	R035	03/08/2023			Bond Future	11.7734	85.8088	11.8078	85.6233	0.292	0.0000	0.0000	63,589
2023/06/29	R035	03/08/2023	11.75	Call	Bond Future	1,318.6500	1.3187	1,209.8700	1.2099	(8.249)	0	0	0
2023/06/29	R035	03/08/2023	11.75	Put	Bond Future	1,445.7000	1.4457	1,522.4500	1.5225	5.309	0	0	4,870
2023/06/29	R035	03/08/2023	11.98	Call	Bond Future	2,031.3400	2.0313	1,897.1100	1.8971	(6.608)	0	0	0
2023/06/29	R035	03/08/2023	11.98	Put	Bond Future	923.6900	0.9237	974.9900	0.9750	5.554	0	0	0
2023/06/29	R035	03/08/2023	11.99	Call	Bond Future	2,065.6700	2.0657	1,930.4600	1.9305	(6.546)	0	0	0
2023/06/29	R035	03/08/2023	11.99	Put	Bond Future	904.9400	0.9049	955.2600	0.9553	5.561	0	0	0
2023/06/29	R035	03/08/2023	12.50	Put	Bond Future	290.6200	0.2906	306.2200	0.3062	5.368	0	0	0
2023/06/29	R035	02/11/2023	12.85	Call	Bond Future	6,007.5500	6.0075	5,853.9800	5.8540	(2.556)	0	0	0
2023/06/29	R035	02/11/2023	12.85	Put	Bond Future	1,083.3200	1.0833	1,119.4800	1.1195	3.338	0	0	400
2023/06/29	R035	02/11/2023	13.59	Call	Bond Future	8,928.0900	8.9281	8,755.8500	8.7559	(1.929)	0	0	0
2023/06/29	R035	02/11/2023	13.59	Put	Bond Future	520.1200	0.5201	537.6100	0.5376	3.363	0	0	750
2023/06/29	R035	02/11/2023	11.12	Call	Bond Future	1,023.7000	1.0237	964.7800	0.9648	(5.756)	0	0	400
2023/06/29	R035	02/11/2023	11.41	Call	Bond Future	1,548.0600	1.5481	1,470.6500	1.4706	(5.000)	0	0	0
2023/06/29	R035	02/11/2023	11.41	Put	Bond Future	4,114.7500	4.1148	4,227.0700	4.2271	2.730	0	0	0
2023/06/29	R035	02/11/2023	11.42	Call	Bond Future	1,568.5600	1.5686	1,490.5000	1.4905	(4.977)	0	0	0
2023/06/29	R035	02/11/2023	11.42	Put	Bond Future	4,079.7400	4.0797	4,191.4100	4.1914	2.737	0	0	0
2023/06/29	R035	02/11/2023			Bond Future	11.8823	83.1864	11.9180	82.9966	0.301	0.0000	0.0000	110,029
2023/06/29	R035	02/11/2023	11.43	Call	Bond Future	1,589.2200	1.5892	1,510.5100	1.5105	(4.953)	0	0	0
2023/06/29	R035	02/11/2023	11.43	Put	Bond Future	4,044.9300	4.0449	4,155.9500	4.1560	2.745	0	0	0
2023/06/29	R035	02/11/2023	11.74	Call	Bond Future	2,323.1300	2.3231	2,224.3600	2.2244	(4.252)	0	0	750
2023/06/29	R035	02/11/2023	11.74	Put	Bond Future	3,084.6000	3.0846	3,175.5600	3.1756	2.949	0	0	0
2023/06/29	R035	02/11/2023	12.24	Call	Bond Future	3,818.6700	3.8187	3,691.0000	3.6910	(3.343)	0	0	750
2023/06/29	R035	02/11/2023	12.24	Put	Bond Future	1,947.4100	1.9474	2,009.4700	2.0095	3.187	0	0	0
2023/06/29	R035	02/11/2023	11.12	Put	Bond Future	5,222.9700	5.2230	5,353.7800	5.3538	2.505	0	0	0
2023/06/29	R035	02/11/2023	10.62	Call	Bond Future	465.1200	0.4651	432.2000	0.4322	(7.078)	0	0	400
2023/06/29	R035	02/11/2023	10.62	Put	Bond Future	7,584.7100	7.5847	7,741.5200	7.7415	2.067	0	0	0
2023/06/29	R035	01/02/2024	11.12	Put	Bond Future	6,247.9200	6.2479	6,376.9900	6.3770	2.066	0	0	0
2023/06/29	R035	01/02/2024	12.18	Put	Bond Future	3,018.6000	3.0186	3,095.8400	3.0958	2.559	0	0	0
2023/06/29	R035	01/02/2024	12.19	Call	Bond Future	4,041.3200	4.0413	3,923.9200	3.9239	(2.905)	0	0	0
2023/06/29	R035	01/02/2024	12.19	Put	Bond Future	2,997.1200	2.9971	3,073.9100	3.0739	2.562	0	0	0
2023/06/29	R035	01/02/2024	10.62	Call	Bond Future	894.7400	0.8947	850.8600	0.8509	(4.904)	0	0	400
2023/06/29	R035	01/02/2024	10.62	Put	Bond Future	8,500.4800	8.5005	8,650.7900	8.6508	1.768	0	0	0
2023/06/29	R035	01/02/2024			Bond Future	11.9882	85.0801	12.0254	84.8859	0.311	0.0000	0.0000	0
2023/06/29	R035	01/02/2024	12.20	Call	Bond Future	4,071.4700	4.0715	3,953.6200	3.9536	(2.895)	0	0	0
2023/06/29	R035	01/02/2024	12.20	Put	Bond Future	2,976.0400	2.9760	3,052.3800	3.0524	2.565	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
2023/06/29	R035	01/02/2024	13.46	Call	Bond Future	8,412.5300	8.4125	8,252.4000	8.2524	(1.903)	0	0	0
2023/06/29	R035	01/02/2024	13.46	Put	Bond Future	1,215.1800	1.2152	1,249.2400	1.2492	2.803	0	0	400
2023/06/29	R035	01/02/2024	11.12	Call	Bond Future	1,532.4800	1.5325	1,467.3600	1.4674	(4.249)	0	0	400
2023/06/29	R035	01/02/2024	12.18	Call	Bond Future	4,011.5100	4.0115	3,894.5600	3.8946	(2.915)	0	0	0
2023/06/29	R035	02/05/2024	11.20	Call	Bond Future	2,009.5800	2.0096	1,937.8800	1.9379	(3.568)	0	0	0
2023/06/29	R035	02/05/2024	11.20	Put	Bond Future	6,740.7500	6.7408	6,867.6700	6.8677	1.883	0	0	0
2023/06/29	R035	02/05/2024	11.19	Call	Bond Future	1,993.5000	1.9935	1,922.2100	1.9222	(3.576)	0	0	0
2023/06/29	R035	02/05/2024	11.19	Put	Bond Future	6,780.2400	6.7802	6,907.5700	6.9076	1.878	0	0	0
2023/06/29	R035	02/05/2024			Bond Future	12.0860	82.5256	12.1248	82.3270	0.321	0.0000	0.0000	0
2023/06/29	R035	02/05/2024	11.21	Call	Bond Future	2,025.7500	2.0257	1,953.6500	1.9537	(3.559)	0	0	0
2023/06/29	R035	02/05/2024	11.21	Put	Bond Future	6,701.4100	6.7014	6,827.9300	6.8279	1.888	0	0	0
2023/06/29	R035	01/08/2024	11.80	Call	Bond Future	3,294.2900	3.2943	3,198.8600	3.1989	(2.897)	0	0	0
2023/06/29	R035	01/08/2024	11.80	Put	Bond Future	5,322.6800	5.3227	5,430.1600	5.4302	2.019	0	0	0
2023/06/29	R035	01/08/2024	11.81	Call	Bond Future	3,316.9400	3.3169	3,221.1000	3.2211	(2.889)	0	0	0
2023/06/29	R035	01/08/2024	11.79	Put	Bond Future	5,352.2800	5.3523	5,460.1600	5.4602	2.016	0	0	0
2023/06/29	R035	01/08/2024			Bond Future	12.1958	84.3865	12.2362	84.1836	0.331	0.0000	0.0000	0
2023/06/29	R035	01/08/2024	11.81	Put	Bond Future	5,293.2100	5.2932	5,400.2800	5.4003	2.023	0	0	0
2023/06/29	R035	01/08/2024	11.79	Call	Bond Future	3,271.7300	3.2717	3,176.7000	3.1767	(2.905)	0	0	0
2023/06/29	R053	03/08/2023	12.72	Call	Bond Future	3,554.5700	3.5546	3,228.0200	3.2280	(9.187)	0	0	0
2023/06/29	R053	03/08/2023	12.72	Put	Bond Future	1,051.0500	1.0511	1,165.5800	1.1656	10.897	0	0	0
2023/06/29	R053	03/08/2023			Bond Future	12.3744	98.2096	12.4340	97.7685	0.482	0.0000	0.0000	0
2023/06/29	R053	03/08/2023	12.70	Call	Bond Future	3,455.2400	3.4552	3,132.7000	3.1327	(9.335)	0	0	0
2023/06/29	R053	03/08/2023	12.70	Put	Bond Future	1,093.2000	1.0932	1,211.7400	1.2117	10.843	0	0	0
2023/06/29	R053	03/08/2023	12.71	Call	Bond Future	3,504.7800	3.5048	3,180.2200	3.1802	(9.260)	0	0	0
2023/06/29	R053	03/08/2023	12.71	Put	Bond Future	1,071.9500	1.0719	1,188.4700	1.1885	10.870	0	0	0
2023/06/29	R053	02/11/2023	12.81	Call	Bond Future	5,301.0500	5.3011	5,013.1600	5.0132	(5.431)	0	0	0
2023/06/29	R053	02/11/2023	12.81	Put	Bond Future	2,963.8800	2.9639	3,126.9400	3.1269	5.502	0	0	0
2023/06/29	R053	02/11/2023	12.82	Call	Bond Future	5,344.9100	5.3449	5,055.8500	5.0558	(5.408)	0	0	0
2023/06/29	R053	02/11/2023	12.82	Put	Bond Future	2,938.1100	2.9381	3,100.0000	3.1000	5.510	0	0	0
2023/06/29	R053	02/11/2023			Bond Future	12.4824	94.5045	12.5444	94.0535	0.497	0.0000	0.0000	1,349
2023/06/29	R053	02/11/2023	12.83	Call	Bond Future	5,389.1100	5.3891	5,098.8800	5.0989	(5.385)	0	0	0
2023/06/29	R053	02/11/2023	12.83	Put	Bond Future	2,912.7700	2.9128	3,073.4900	3.0735	5.518	0	0	0
2023/06/29	R053	01/02/2024	12.92	Call	Bond Future	6,376.5900	6.3766	6,091.7800	6.0918	(4.466)	0	0	0
2023/06/29	R053	01/02/2024	12.93	Call	Bond Future	6,418.7200	6.4187	6,132.9600	6.1330	(4.452)	0	0	0
2023/06/29	R053	01/02/2024	12.94	Put	Bond Future	3,964.6900	3.9647	4,139.3600	4.1394	4.406	0	0	0
2023/06/29	R053	01/02/2024			Bond Future	12.5841	96.6561	12.6485	96.1948	0.512	0.0000	0.0000	0
2023/06/29	R053	01/02/2024	12.92	Put	Bond Future	4,017.2900	4.0173	4,193.8500	4.1938	4.395	0	0	0
2023/06/29	R053	01/02/2024	12.93	Put	Bond Future	3,990.9000	3.9909	4,166.5100	4.1665	4.400	0	0	0
2023/06/29	R053	01/02/2024	12.94	Call	Bond Future	6,460.9400	6.4609	6,174.2400	6.1742	(4.437)	0	0	0
2023/06/29	R053	02/05/2024	13.02	Put	Bond Future	4,925.8900	4.9259	5,111.2600	5.1113	3.763	0	0	0
2023/06/29	R053	02/05/2024	13.03	Put	Bond Future	4,898.7400	4.8987	5,083.2900	5.0833	3.767	0	0	0
2023/06/29	R053	02/05/2024	13.04	Call	Bond Future	7,312.2300	7.3122	7,024.0000	7.0240	(3.942)	0	0	0
2023/06/29	R053	02/05/2024			Bond Future	12.6868	93.0166	12.7537	92.5446	0.528	0.0000	0.0000	0
2023/06/29	R053	02/05/2024	13.02	Call	Bond Future	7,231.1000	7.2311	6,944.5100	6.9445	(3.963)	0	0	0
2023/06/29	R053	02/05/2024	13.03	Call	Bond Future	7,271.4700	7.2715	6,984.0600	6.9841	(3.953)	0	0	0
2023/06/29	R053	02/05/2024	13.04	Put	Bond Future	4,872.0800	4.8721	5,055.8100	5.0558	3.771	0	0	0
2023/06/29	R053	01/08/2024	13.13	Call	Bond Future	7,699.4300	7.6994	7,410.1200	7.4101	(3.758)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/29	R053	01/08/2024	13.13	Put	Bond Future	5,451.1900		5.4512	5,644.2200	5.6442	3.541	0	0	0
2023/06/29	R053	01/08/2024	13.14	Call	Bond Future	7,738.7000		7.7387	7,448.6200	7.4486	(3.748)	0	0	0
2023/06/29	R053	01/08/2024	13.14	Put	Bond Future	5,424.0000		5.4240	5,616.2600	5.6163	3.545	0	0	0
2023/06/29	R053	01/08/2024			Bond Future	12.7997		95.1124	12.8693	94.6300	0.544	0.0000	0.0000	0
2023/06/29	R053	01/08/2024	13.15	Call	Bond Future	7,778.0200		7.7780	7,487.1700	7.4872	(3.739)	0	0	0
2023/06/29	R053	01/08/2024	13.15	Put	Bond Future	5,396.9600		5.3970	5,588.4500	5.5885	3.548	0	0	0
2023/06/29	R186	03/08/2023	9.73	Put	Bond Future	148.3800		0.1484	156.6100	0.1566	5.547	0	0	0
2023/06/29	R186	03/08/2023	9.74	Call	Bond Future	1,956.0600		1.9561	1,874.7800	1.8748	(4.155)	0	0	0
2023/06/29	R186	03/08/2023	9.74	Put	Bond Future	144.7900		0.1448	152.7900	0.1528	5.525	0	0	0
2023/06/29	R186	03/08/2023			Bond Future	9.1125		105.3033	9.1431	105.2140	0.336	0.0000	0.0000	54,543
2023/06/29	R186	03/08/2023	9.73	Call	Bond Future	1,931.1000		1.9311	1,850.0500	1.8500	(4.197)	0	0	0
2023/06/29	R186	03/08/2023	9.75	Call	Bond Future	1,981.0900		1.9811	1,899.5800	1.8996	(4.114)	0	0	0
2023/06/29	R186	03/08/2023	9.75	Put	Bond Future	141.2800		0.1413	149.0500	0.1490	5.500	0	0	0
2023/06/29	R186	02/11/2023	9.40	Call	Bond Future	1,572.6000		1.5726	1,513.3600	1.5134	(3.767)	0	0	0
2023/06/29	R186	02/11/2023	9.40	Put	Bond Future	834.3500		0.8344	866.5300	0.8665	3.857	0	0	0
2023/06/29	R186	02/11/2023	9.15	Call	Bond Future	1,184.7500		1.1847	1,133.8100	1.1338	(4.300)	0	0	1,715
2023/06/29	R186	02/11/2023			Bond Future	9.1280		107.6200	9.1615	107.5286	0.368	0.0000	0.0000	34,730
2023/06/29	R186	02/11/2023	10.42	Call	Bond Future	3,672.8000		3.6728	3,591.2100	3.5912	(2.221)	0	0	0
2023/06/29	R186	02/11/2023	10.42	Put	Bond Future	224.5600		0.2246	234.3900	0.2344	4.377	0	0	1,715
2023/06/29	R186	02/11/2023	9.15	Put	Bond Future	1,124.7400		1.1247	1,165.2200	1.1652	3.599	0	0	0
2023/06/29	R186	02/11/2023	9.38	Call	Bond Future	1,539.1900		1.5392	1,480.5900	1.4806	(3.807)	0	0	0
2023/06/29	R186	02/11/2023	9.38	Put	Bond Future	854.9900		0.8550	887.8100	0.8878	3.839	0	0	0
2023/06/29	R186	02/11/2023	9.39	Call	Bond Future	1,555.8500		1.5559	1,496.9300	1.4969	(3.787)	0	0	0
2023/06/29	R186	02/11/2023	9.39	Put	Bond Future	844.6200		0.8446	877.1200	0.8771	3.848	0	0	0
2023/06/29	R186	01/02/2024	9.51	Call	Bond Future	1,990.8600		1.9909	1,930.4900	1.9305	(3.032)	0	0	0
2023/06/29	R186	01/02/2024	9.52	Put	Bond Future	987.1200		0.9871	1,020.1600	1.0202	3.347	0	0	0
2023/06/29	R186	01/02/2024	9.50	Call	Bond Future	1,973.9600		1.9740	1,913.8300	1.9138	(3.046)	0	0	0
2023/06/29	R186	01/02/2024			Bond Future	9.1147		104.7583	9.1517	104.6646	0.406	0.0000	0.0000	0
2023/06/29	R186	01/02/2024	9.51	Put	Bond Future	995.5000		0.9955	1,028.7800	1.0288	3.343	0	0	0
2023/06/29	R186	01/02/2024	9.52	Call	Bond Future	2,007.5000		2.0075	1,946.8900	1.9469	(3.019)	0	0	0
2023/06/29	R186	01/02/2024	9.50	Put	Bond Future	1,003.6300		1.0036	1,037.1500	1.0372	3.340	0	0	0
2023/06/29	R186	02/05/2024	10.40	Call	Bond Future	3,649.2300		3.6492	3,574.3900	3.5744	(2.051)	0	0	0
2023/06/29	R186	02/05/2024	10.40	Put	Bond Future	635.6000		0.6356	656.5300	0.6565	3.293	0	0	2,030
2023/06/29	R186	02/05/2024	8.01	Call	Bond Future	507.8500		0.5078	483.0600	0.4831	(4.881)	0	0	0
2023/06/29	R186	02/05/2024	8.01	Put	Bond Future	3,062.5100		3.0625	3,133.4900	3.1335	2.318	0	0	0
2023/06/29	R186	02/05/2024	9.73	Put	Bond Future	979.8600		0.9799	1,011.2700	1.0113	3.206	0	0	0
2023/06/29	R186	02/05/2024			Bond Future	9.0861		107.1724	9.1271	107.0766	0.451	0.0000	0.0000	0
2023/06/29	R186	02/05/2024	8.00	Call	Bond Future	502.5300		0.5025	477.9400	0.4779	(4.893)	0	0	0
2023/06/29	R186	02/05/2024	8.00	Put	Bond Future	3,081.3100		3.0813	3,152.4900	3.1525	2.310	0	0	0
2023/06/29	R186	02/05/2024	9.73	Call	Bond Future	2,470.8900		2.4709	2,406.5300	2.4065	(2.605)	0	0	2,030
2023/06/29	R186	02/05/2024	7.99	Call	Bond Future	496.9600		0.4970	472.5700	0.4726	(4.908)	0	0	0
2023/06/29	R186	02/05/2024	7.99	Put	Bond Future	3,099.8600		3.0999	3,171.2400	3.1712	2.303	0	0	0
2023/06/29	R186	01/08/2024	8.70	Put	Bond Future	1,934.1600		1.9342	1,989.3300	1.9893	2.852	0	0	0
2023/06/29	R186	01/08/2024	8.68	Call	Bond Future	1,106.3600		1.1064	1,064.3100	1.0643	(3.801)	0	0	0
2023/06/29	R186	01/08/2024	8.69	Call	Bond Future	1,116.3700		1.1164	1,074.0800	1.0741	(3.788)	0	0	0
2023/06/29	R186	01/08/2024			Bond Future	9.0761		104.2790	9.1219	104.1813	0.504	0.0000	0.0000	0
2023/06/29	R186	01/08/2024	8.70	Call	Bond Future	1,126.8500		1.1269	1,084.3300	1.0843	(3.773)	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
2023/06/29	R186	01/08/2024	8.68	Put	Bond Future	1,956.8300	1.9568	2,012.4700	2.0125	2.843	0	0	0
2023/06/29	R186	01/08/2024	8.69	Put	Bond Future	1,945.2600	1.9453	2,000.6600	2.0007	2.848	0	0	0
2023/06/29	R197	03/08/2023			Bond Future	335.1930	335.1930	335.1890	335.1890	(0.001)	0.0000	0.0000	44
2023/06/29	R197	02/11/2023			Bond Future	342.6496	342.6496	342.6450	342.6450	(0.001)	0.0000	0.0000	0
2023/06/29	R202	03/08/2023			Bond Future	247.5476	247.5476	247.5517	247.5517	0.002	0.0000	0.0000	5,336
2023/06/29	R202	02/11/2023			Bond Future	253.0544	253.0544	253.0583	253.0583	0.002	0.0000	0.0000	0
2023/06/29	R202	01/02/2024			Bond Future	253.9036	253.9036	253.9076	253.9076	0.002	0.0000	0.0000	0
2023/06/29	R202	02/05/2024			Bond Future	259.8117	259.8117	259.8158	259.8158	0.002	0.0000	0.0000	0
2023/06/29	R202	01/08/2024			Bond Future	260.6205	260.6205	260.6267	260.6267	0.002	0.0000	0.0000	0
2023/06/29	R209	03/08/2023	10.00	Call	Bond Future	0.6100	0.0006	0.4300	0.0004	(29.508)	0	0	1,800
2023/06/29	R209	03/08/2023	10.00	Put	Bond Future	9,561.6200	9.5616	9,676.1400	9.6761	1.198	0	0	0
2023/06/29	R209	03/08/2023	10.70	Call	Bond Future	29.0100	0.0290	23.7800	0.0238	(18.028)	0	0	1,800
2023/06/29	R209	03/08/2023	11.95	Put	Bond Future	965.6800	0.9657	997.4800	0.9975	3.293	0	0	0
2023/06/29	R209	03/08/2023	12.00	Call	Bond Future	1,673.8500	1.6738	1,587.7600	1.5878	(5.143)	0	0	0
2023/06/29	R209	03/08/2023	12.00	Put	Bond Future	874.3300	0.8743	902.9400	0.9029	3.272	0	0	1,750
2023/06/29	R209	03/08/2023	11.25	Put	Bond Future	3,093.5600	3.0936	3,179.2700	3.1793	2.771	0	0	0
2023/06/29	R209	03/08/2023	11.93	Call	Bond Future	1,476.6200	1.4766	1,395.0400	1.3950	(5.525)	0	0	0
2023/06/29	R209	03/08/2023	11.94	Call	Bond Future	1,504.0200	1.5040	1,421.7800	1.4218	(5.468)	0	0	0
2023/06/29	R209	03/08/2023			Bond Future	11.8298	66.0617	11.8541	65.9470	0.205	0.0000	0.0000	11,653
2023/06/29	R209	03/08/2023	10.70	Put	Bond Future	5,713.2700	5.7133	5,822.7400	5.8227	1.916	0	0	0
2023/06/29	R209	03/08/2023	10.75	Call	Bond Future	36.3100	0.0363	30.0200	0.0300	(17.323)	0	0	7,000
2023/06/29	R209	03/08/2023	10.75	Put	Bond Future	5,454.5000	5.4545	5,562.9100	5.5629	1.988	0	0	0
2023/06/29	R209	03/08/2023	11.95	Call	Bond Future	1,531.7400	1.5317	1,448.8400	1.4488	(5.412)	0	0	0
2023/06/29	R209	03/08/2023	11.25	Call	Bond Future	260.4500	0.2605	231.4600	0.2315	(11.131)	0	0	7,000
2023/06/29	R209	03/08/2023	11.93	Put	Bond Future	1,004.2800	1.0043	1,037.4000	1.0374	3.298	0	0	0
2023/06/29	R209	03/08/2023	11.94	Put	Bond Future	984.7900	0.9848	1,017.2500	1.0172	3.296	0	0	0
2023/06/29	R209	02/11/2023	11.34	Call	Bond Future	1,165.4800	1.1655	1,119.3900	1.1194	(3.955)	0	0	0
2023/06/29	R209	02/11/2023	11.34	Put	Bond Future	3,989.7700	3.9898	4,061.0000	4.0610	1.785	0	0	0
2023/06/29	R209	02/11/2023	11.33	Call	Bond Future	1,149.1400	1.1491	1,103.4700	1.1035	(3.974)	0	0	0
2023/06/29	R209	02/11/2023	11.33	Put	Bond Future	4,023.1000	4.0231	4,094.7500	4.0948	1.781	0	0	0
2023/06/29	R209	02/11/2023			Bond Future	11.9262	64.3615	11.9513	64.2441	0.211	0.0000	0.0000	9,344
2023/06/29	R209	02/11/2023	11.35	Call	Bond Future	1,181.8200	1.1818	1,135.3300	1.1353	(3.934)	0	0	0
2023/06/29	R209	02/11/2023	11.35	Put	Bond Future	3,956.4900	3.9565	4,027.3200	4.0273	1.790	0	0	0
2023/06/29	R209	01/02/2024	12.13	Put	Bond Future	2,802.3800	2.8024	2,849.7200	2.8497	1.689	0	0	0
2023/06/29	R209	01/02/2024	12.14	Call	Bond Future	3,351.7300	3.3517	3,278.7500	3.2788	(2.177)	0	0	0
2023/06/29	R209	01/02/2024	12.14	Put	Bond Future	2,782.4400	2.7824	2,829.4900	2.8295	1.691	0	0	0
2023/06/29	R209	01/02/2024			Bond Future	12.0158	65.8267	12.0419	65.7067	0.217	0.0000	0.0000	0
2023/06/29	R209	01/02/2024	12.13	Call	Bond Future	3,326.0900	3.3261	3,253.4000	3.2534	(2.185)	0	0	0
2023/06/29	R209	01/02/2024	12.12	Call	Bond Future	3,300.3300	3.3003	3,227.9200	3.2279	(2.194)	0	0	0
2023/06/29	R209	01/02/2024	12.12	Put	Bond Future	2,822.2600	2.8223	2,869.8800	2.8699	1.687	0	0	0
2023/06/29	R209	02/05/2024	11.18	Call	Bond Future	1,743.0800	1.7431	1,697.6200	1.6976	(2.608)	0	0	0
2023/06/29	R209	02/05/2024	11.18	Put	Bond Future	6,159.9200	6.1599	6,237.2700	6.2373	1.256	0	0	0
2023/06/29	R209	02/05/2024	11.17	Call	Bond Future	1,729.0800	1.7291	1,683.8700	1.6839	(2.615)	0	0	0
2023/06/29	R209	02/05/2024	11.17	Put	Bond Future	6,195.8800	6.1959	6,273.4800	6.2735	1.252	0	0	0
2023/06/29	R209	02/05/2024			Bond Future	12.1061	64.1894	12.1332	64.0666	0.223	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
2023/06/29	R209	02/05/2024	11.19	Call	Bond Future	1,757.1500	1.7572	1,711.4400	1.7114	(2.601)	0	0	0
2023/06/29	R209	02/05/2024	11.19	Put	Bond Future	6,124.0900	6.1241	6,201.1900	6.2012	1.259	0	0	0
2023/06/29	R209	01/08/2024	11.79	Put	Bond Future	4,861.5200	4.8615	4,926.2100	4.9262	1.331	0	0	0
2023/06/29	R209	01/08/2024	11.80	Call	Bond Future	2,969.7100	2.9697	2,908.7400	2.9087	(2.053)	0	0	0
2023/06/29	R209	01/08/2024	11.80	Put	Bond Future	4,834.8400	4.8348	4,899.2800	4.8993	1.333	0	0	0
2023/06/29	R209	01/08/2024			Bond Future	12.2073	65.6365	12.2353	65.5111	0.229	0.0000	0.0000	0
2023/06/29	R209	01/08/2024	11.79	Call	Bond Future	2,949.6600	2.9497	2,888.9400	2.8889	(2.059)	0	0	0
2023/06/29	R209	01/08/2024	11.78	Call	Bond Future	2,929.6800	2.9297	2,869.2200	2.8692	(2.064)	0	0	0
2023/06/29	R209	01/08/2024	11.78	Put	Bond Future	4,888.3100	4.8883	4,953.2600	4.9533	1.329	0	0	0
2023/06/29	R210	03/08/2023			Bond Future	227.1176	227.1176	226.9188	226.9188	(0.088)	0.0000	0.0000	421
2023/06/29	R210	02/11/2023			Bond Future	228.9974	228.9974	228.7940	228.7940	(0.089)	0.0000	0.0000	0
2023/06/29	R210	01/02/2024			Bond Future	234.2635	234.2635	234.0550	234.0550	(0.089)	0.0000	0.0000	0
2023/06/29	R210	02/05/2024			Bond Future	236.4521	236.4521	236.2394	236.2394	(0.090)	0.0000	0.0000	0
2023/06/29	R210	01/08/2024			Bond Future	241.8406	241.8406	241.6237	241.6237	(0.090)	0.0000	0.0000	0
2023/06/29	R213	03/08/2023	11.62	Put	Bond Future	270.4600	0.2705	262.7600	0.2628	(2.847)	0	0	0
2023/06/29	R213	03/08/2023	11.63	Call	Bond Future	3,211.9400	3.2119	3,186.6400	3.1866	(0.788)	0	0	0
2023/06/29	R213	03/08/2023			Bond Future	10.9425	83.1204	10.9465	83.1027	0.037	0.0000	0.0000	24,480
2023/06/29	R213	03/08/2023	11.61	Call	Bond Future	3,139.2300	3.1392	3,113.8400	3.1138	(0.809)	0	0	0
2023/06/29	R213	03/08/2023	11.61	Put	Bond Future	276.0100	0.2760	268.2600	0.2683	(2.808)	0	0	0
2023/06/29	R213	03/08/2023	11.62	Call	Bond Future	3,175.5800	3.1756	3,150.2400	3.1502	(0.798)	0	0	0
2023/06/29	R213	03/08/2023	11.63	Put	Bond Future	264.9600	0.2650	257.3000	0.2573	(2.891)	0	0	0
2023/06/29	R213	02/11/2023	11.13	Call	Bond Future	2,386.5600	2.3866	2,368.1100	2.3681	(0.773)	0	0	0
2023/06/29	R213	02/11/2023	11.13	Put	Bond Future	1,987.7400	1.9877	1,987.5000	1.9875	(0.012)	0	0	0
2023/06/29	R213	02/11/2023	10.94	Call	Bond Future	1,962.1900	1.9622	1,944.9100	1.9449	(0.881)	0	0	750
2023/06/29	R213	02/11/2023	10.94	Put	Bond Future	2,377.4900	2.3775	2,378.4200	2.3784	0.039	0	0	0
2023/06/29	R213	02/11/2023			Bond Future	11.0366	81.3917	11.0409	81.3735	0.039	0.0000	0.0000	3,000
2023/06/29	R213	02/11/2023	11.44	Call	Bond Future	3,174.7500	3.1748	3,154.8700	3.1549	(0.626)	0	0	750
2023/06/29	R213	02/11/2023	11.44	Put	Bond Future	1,469.8200	1.4698	1,468.1500	1.4681	(0.114)	0	0	0
2023/06/29	R213	02/11/2023	12.70	Call	Bond Future	7,144.4300	7.1444	7,123.3900	7.1234	(0.294)	0	0	0
2023/06/29	R213	02/11/2023	12.70	Put	Bond Future	401.7700	0.4018	398.9400	0.3989	(0.704)	0	0	750
2023/06/29	R213	02/11/2023	11.11	Call	Bond Future	2,339.6500	2.3397	2,321.3100	2.3213	(0.784)	0	0	0
2023/06/29	R213	02/11/2023	11.11	Put	Bond Future	2,026.0400	2.0260	2,025.9100	2.0259	(0.006)	0	0	0
2023/06/29	R213	02/11/2023	11.12	Call	Bond Future	2,363.1400	2.3631	2,344.7500	2.3447	(0.778)	0	0	0
2023/06/29	R213	02/11/2023	11.12	Put	Bond Future	2,006.9100	2.0069	2,006.7300	2.0067	(0.009)	0	0	0
2023/06/29	R213	01/02/2024	11.70	Call	Bond Future	4,142.3600	4.1424	4,124.1500	4.1242	(0.440)	0	0	0
2023/06/29	R213	01/02/2024	11.70	Put	Bond Future	1,789.4200	1.7894	1,789.9300	1.7899	0.029	0	0	0
2023/06/29	R213	01/02/2024	11.71	Call	Bond Future	4,169.5100	4.1695	4,151.2700	4.1513	(0.437)	0	0	0
2023/06/29	R213	01/02/2024	11.71	Put	Bond Future	1,776.3400	1.7763	1,776.8200	1.7768	0.027	0	0	0
2023/06/29	R213	01/02/2024			Bond Future	11.1262	83.2445	11.1306	83.2258	0.040	0.0000	0.0000	0
2023/06/29	R213	01/02/2024	11.72	Call	Bond Future	4,196.7200	4.1967	4,178.4500	4.1785	(0.435)	0	0	0
2023/06/29	R213	01/02/2024	11.72	Put	Bond Future	1,763.3500	1.7634	1,763.8000	1.7638	0.026	0	0	0
2023/06/29	R213	02/05/2024	10.30	Call	Bond Future	1,441.4400	1.4414	1,431.1300	1.4311	(0.715)	0	0	0
2023/06/29	R213	02/05/2024	10.30	Put	Bond Future	5,247.3100	5.2473	5,256.1200	5.2561	0.168	0	0	0
2023/06/29	R213	02/05/2024			Bond Future	11.2070	81.6017	11.2116	81.5826	0.042	0.0000	0.0000	0
2023/06/29	R213	02/05/2024	10.28	Call	Bond Future	1,417.7100	1.4177	1,407.4900	1.4075	(0.721)	0	0	0
2023/06/29	R213	02/05/2024	10.28	Put	Bond Future	5,310.0200	5.3100	5,318.9200	5.3189	0.168	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
2023/06/29	R213	02/05/2024	10.29	Call	Bond Future	1,429.5400	1.4295	1,419.2800	1.4193	(0.718)	0	0	0
2023/06/29	R213	02/05/2024	10.29	Put	Bond Future	5,278.6200	5.2786	5,287.4800	5.2875	0.168	0	0	0
2023/06/29	R213	01/08/2024	10.86	Call	Bond Future	2,353.9800	2.3540	2,341.8200	2.3418	(0.517)	0	0	0
2023/06/29	R213	01/08/2024	10.86	Put	Bond Future	4,131.3100	4.1313	4,138.5100	4.1385	0.174	0	0	0
2023/06/29	R213	01/08/2024	10.87	Call	Bond Future	2,371.4300	2.3714	2,359.2200	2.3592	(0.515)	0	0	0
2023/06/29	R213	01/08/2024	10.87	Put	Bond Future	4,107.9900	4.1080	4,115.1400	4.1151	0.174	0	0	0
2023/06/29	R213	01/08/2024			Bond Future	11.3018	83.4423	11.3067	83.4230	0.043	0.0000	0.0000	0
2023/06/29	R213	01/08/2024	10.88	Call	Bond Future	2,389.2800	2.3893	2,377.0300	2.3770	(0.513)	0	0	0
2023/06/29	R213	01/08/2024	10.88	Put	Bond Future	4,085.1000	4.0851	4,092.2100	4.0922	0.174	0	0	0
2023/06/29	R214	03/08/2023	12.14	Call	Bond Future	1,168.3100	1.1683	1,050.2600	1.0503	(10.104)	0	0	0
2023/06/29	R214	03/08/2023	12.14	Put	Bond Future	1,362.2800	1.3623	1,457.1600	1.4572	6.965	0	0	0
2023/06/29	R214	03/08/2023	12.15	Call	Bond Future	1,192.3900	1.1924	1,072.9900	1.0730	(10.014)	0	0	0
2023/06/29	R214	03/08/2023	12.15	Put	Bond Future	1,338.1300	1.3381	1,431.6600	1.4317	6.990	0	0	0
2023/06/29	R214	03/08/2023			Bond Future	12.1803	62.0443	12.2248	61.8313	0.365	0.0000	0.0000	18,711
2023/06/29	R214	03/08/2023	12.16	Call	Bond Future	1,216.7200	1.2167	1,095.9800	1.0960	(9.923)	0	0	0
2023/06/29	R214	03/08/2023	12.16	Put	Bond Future	1,314.3000	1.3143	1,406.4900	1.4065	7.014	0	0	0
2023/06/29	R214	02/11/2023	11.45	Put	Bond Future	4,983.5000	4.9835	5,140.0000	5.1400	3.140	0	0	0
2023/06/29	R214	02/11/2023	11.46	Call	Bond Future	842.8300	0.8428	781.0200	0.7810	(7.334)	0	0	0
2023/06/29	R214	02/11/2023	11.46	Put	Bond Future	4,942.8000	4.9428	5,098.6600	5.0987	3.153	0	0	0
2023/06/29	R214	02/11/2023			Bond Future	12.2808	60.1060	12.3268	59.8883	0.375	0.0000	0.0000	12
2023/06/29	R214	02/11/2023	11.45	Call	Bond Future	830.8800	0.8309	769.7100	0.7697	(7.362)	0	0	0
2023/06/29	R214	02/11/2023	11.47	Call	Bond Future	854.9000	0.8549	792.4400	0.7924	(7.306)	0	0	0
2023/06/29	R214	02/11/2023	11.47	Put	Bond Future	4,902.2800	4.9023	5,057.4900	5.0575	3.166	0	0	0
2023/06/29	R214	01/02/2024	12.16	Call	Bond Future	2,647.3400	2.6473	2,536.2000	2.5362	(4.198)	0	0	0
2023/06/29	R214	01/02/2024	12.16	Put	Bond Future	3,683.6000	3.6836	3,795.1900	3.7952	3.029	0	0	0
2023/06/29	R214	01/02/2024			Bond Future	12.3784	61.4743	12.4262	61.2516	0.386	0.0000	0.0000	0
2023/06/29	R214	01/02/2024	12.14	Call	Bond Future	2,601.9500	2.6019	2,491.9400	2.4919	(4.228)	0	0	0
2023/06/29	R214	01/02/2024	12.14	Put	Bond Future	3,734.5200	3.7345	3,847.2400	3.8472	3.018	0	0	0
2023/06/29	R214	01/02/2024	12.15	Call	Bond Future	2,624.6000	2.6246	2,514.0200	2.5140	(4.213)	0	0	0
2023/06/29	R214	01/02/2024	12.15	Put	Bond Future	3,708.9900	3.7090	3,821.1400	3.8211	3.024	0	0	0
2023/06/29	R214	02/05/2024	11.46	Call	Bond Future	1,719.9600	1.7200	1,642.6800	1.6427	(4.493)	0	0	0
2023/06/29	R214	02/05/2024	11.46	Put	Bond Future	6,692.2500	6.6923	6,842.8000	6.8428	2.250	0	0	0
2023/06/29	R214	02/05/2024	11.47	Call	Bond Future	1,733.9800	1.7340	1,656.2400	1.6562	(4.483)	0	0	0
2023/06/29	R214	02/05/2024	11.47	Put	Bond Future	6,653.8300	6.6538	6,803.9200	6.8039	2.256	0	0	0
2023/06/29	R214	02/05/2024			Bond Future	12.4686	59.5841	12.5180	59.3563	0.396	0.0000	0.0000	0
2023/06/29	R214	02/05/2024	11.48	Call	Bond Future	1,748.0700	1.7481	1,669.8800	1.6699	(4.473)	0	0	0
2023/06/29	R214	02/05/2024	11.48	Put	Bond Future	6,615.5400	6.6155	6,765.1800	6.7652	2.262	0	0	0
2023/06/29	R214	01/08/2024	12.18	Call	Bond Future	3,194.7400	3.1947	3,083.4900	3.0835	(3.482)	0	0	0
2023/06/29	R214	01/08/2024	12.18	Put	Bond Future	5,009.0400	5.0090	5,130.6200	5.1306	2.427	0	0	0
2023/06/29	R214	01/08/2024			Bond Future	12.5677	60.9276	12.6189	60.6948	0.407	0.0000	0.0000	0
2023/06/29	R214	01/08/2024	12.16	Call	Bond Future	3,153.5300	3.1535	3,043.1700	3.0432	(3.500)	0	0	0
2023/06/29	R214	01/08/2024	12.16	Put	Bond Future	5,063.7700	5.0638	5,186.2400	5.1862	2.419	0	0	0
2023/06/29	R214	01/08/2024	12.17	Call	Bond Future	3,173.9800	3.1740	3,063.1700	3.0632	(3.491)	0	0	0
2023/06/29	R214	01/08/2024	12.17	Put	Bond Future	5,036.2200	5.0362	5,158.2400	5.1582	2.423	0	0	0
2023/06/29	R248	03/08/2023	11.80	Call	Bond Future	418.7700	0.4188	338.4300	0.3384	(19.185)	0	0	1,100
2023/06/29	R248	03/08/2023	11.80	Put	Bond Future	3,573.9800	3.5740	3,839.1300	3.8391	7.419	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
2023/06/29	R248	03/08/2023	12.11	Call	Bond Future	977.2300	0.9772	832.2500	0.8322	(14.836)	0	0	0
2023/06/29	R248	03/08/2023	12.11	Put	Bond Future	2,232.3600	2.2324	2,432.8700	2.4329	8.982	0	0	0
2023/06/29	R248	03/08/2023			Bond Future	12.3226	76.3583	12.3823	76.0128	0.484	0.0000	0.0000	97,118
2023/06/29	R248	03/08/2023	12.09	Call	Bond Future	931.2400	0.9312	790.7100	0.7907	(15.091)	0	0	0
2023/06/29	R248	03/08/2023	12.09	Put	Bond Future	2,306.4000	2.3064	2,511.3600	2.5114	8.887	0	0	0
2023/06/29	R248	03/08/2023	12.10	Call	Bond Future	954.0700	0.9541	811.3200	0.8113	(14.962)	0	0	0
2023/06/29	R248	03/08/2023	12.10	Put	Bond Future	2,269.1700	2.2692	2,471.9100	2.4719	8.935	0	0	0
2023/06/29	R248	03/08/2023	12.30	Call	Bond Future	1,479.7000	1.4797	1,292.9200	1.2929	(12.623)	0	0	1,100
2023/06/29	R248	03/08/2023	12.30	Put	Bond Future	1,611.4800	1.6115	1,770.1900	1.7702	9.849	0	0	0
2023/06/29	R248	03/08/2023	13.20	Call	Bond Future	5,054.8600	5.0549	4,740.3200	4.7403	(6.223)	0	0	0
2023/06/29	R248	03/08/2023	13.20	Put	Bond Future	256.6400	0.2566	287.5900	0.2876	12.060	0	0	1,100
2023/06/29	R248	02/11/2023	12.50	Call	Bond Future	3,258.9100	3.2589	3,058.7800	3.0588	(6.141)	0	0	220
2023/06/29	R248	02/11/2023	13.60	Call	Bond Future	7,257.5200	7.2575	6,970.1100	6.9701	(3.960)	0	0	0
2023/06/29	R248	02/11/2023	13.60	Put	Bond Future	1,069.4900	1.0695	1,135.2500	1.1353	6.149	0	0	220
2023/06/29	R248	02/11/2023	11.47	Call	Bond Future	868.7800	0.8688	784.2700	0.7843	(9.727)	0	0	0
2023/06/29	R248	02/11/2023	11.48	Call	Bond Future	881.7900	0.8818	796.3200	0.7963	(9.693)	0	0	0
2023/06/29	R248	02/11/2023	11.49	Put	Bond Future	6,648.5600	6.6486	6,915.3000	6.9153	4.012	0	0	0
2023/06/29	R248	02/11/2023			Bond Future	12.4289	73.5915	12.4908	73.2384	0.498	0.0000	0.0000	169,112
2023/06/29	R248	02/11/2023	11.80	Call	Bond Future	1,434.1300	1.4341	1,313.5700	1.3136	(8.406)	0	0	220
2023/06/29	R248	02/11/2023	11.80	Put	Bond Future	5,201.1800	5.2012	5,433.7900	5.4338	4.472	0	0	0
2023/06/29	R248	02/11/2023	12.50	Put	Bond Future	2,853.6100	2.8536	3,006.6500	3.0067	5.363	0	0	0
2023/06/29	R248	02/11/2023	11.47	Put	Bond Future	6,753.7000	6.7537	7,022.3600	7.0224	3.978	0	0	0
2023/06/29	R248	02/11/2023	11.48	Put	Bond Future	6,701.0200	6.7010	6,968.7200	6.9687	3.995	0	0	0
2023/06/29	R248	02/11/2023	11.49	Call	Bond Future	894.9300	0.8949	808.5000	0.8085	(9.658)	0	0	0
2023/06/29	R248	01/02/2024	12.14	Call	Bond Future	2,790.0100	2.7900	2,628.7400	2.6287	(5.780)	0	0	0
2023/06/29	R248	01/02/2024	12.14	Put	Bond Future	5,066.7600	5.0668	5,266.7800	5.2668	3.948	0	0	0
2023/06/29	R248	01/02/2024	12.15	Call	Bond Future	2,815.1200	2.8151	2,652.9400	2.6529	(5.761)	0	0	0
2023/06/29	R248	01/02/2024	12.15	Put	Bond Future	5,032.3000	5.0323	5,231.4100	5.2314	3.957	0	0	0
2023/06/29	R248	01/02/2024			Bond Future	12.5326	75.2668	12.5970	74.9055	0.513	0.0000	0.0000	0
2023/06/29	R248	01/02/2024	12.16	Call	Bond Future	2,840.3500	2.8404	2,677.2500	2.6773	(5.742)	0	0	0
2023/06/29	R248	01/02/2024	12.16	Put	Bond Future	4,998.0400	4.9980	5,196.2300	5.1962	3.965	0	0	0
2023/06/29	R248	02/05/2024	11.46	Call	Bond Future	1,880.5500	1.8806	1,767.9400	1.7679	(5.988)	0	0	0
2023/06/29	R248	02/05/2024	11.47	Call	Bond Future	1,896.4300	1.8964	1,783.1200	1.7831	(5.975)	0	0	0
2023/06/29	R248	02/05/2024	11.48	Put	Bond Future	8,851.7000	8.8517	9,107.3300	9.1073	2.888	0	0	0
2023/06/29	R248	02/05/2024			Bond Future	12.6287	72.5499	12.6955	72.1802	0.528	0.0000	0.0000	13,000
2023/06/29	R248	02/05/2024	11.46	Put	Bond Future	8,951.0700	8.9511	9,208.1000	9.2081	2.872	0	0	0
2023/06/29	R248	02/05/2024	11.47	Put	Bond Future	8,901.2900	8.9013	9,157.6200	9.1576	2.880	0	0	0
2023/06/29	R248	02/05/2024	11.48	Call	Bond Future	1,912.4000	1.9124	1,798.3900	1.7984	(5.962)	0	0	0
2023/06/29	R248	01/08/2024	12.30	Call	Bond Future	3,819.0700	3.8191	3,643.8000	3.6438	(4.589)	0	0	0
2023/06/29	R248	01/08/2024	12.30	Put	Bond Future	6,272.4700	6.2725	6,475.0000	6.4750	3.229	0	0	0
2023/06/29	R248	01/08/2024	12.31	Call	Bond Future	3,843.9500	3.8439	3,667.9700	3.6680	(4.578)	0	0	0
2023/06/29	R248	01/08/2024	12.31	Put	Bond Future	6,239.1700	6.2392	6,440.9900	6.4410	3.235	0	0	0
2023/06/29	R248	01/08/2024			Bond Future	12.7343	74.1854	12.8035	73.8076	0.544	0.0000	0.0000	0
2023/06/29	R248	01/08/2024	12.32	Call	Bond Future	3,868.9100	3.8689	3,692.2200	3.6922	(4.567)	0	0	0
2023/06/29	R248	01/08/2024	12.32	Put	Bond Future	6,206.0300	6.2060	6,407.1400	6.4071	3.241	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											1521644	