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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/06/2023 TO 30/06/2023

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
2023/06/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/30	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/30	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/30	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/30	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/30	2025	03/08/2023		Bond Future	170.2234	170.2234	170.1698	170.1698	(0.031)	0.0000	0.0000	6,305
2023/06/30	2025	02/11/2023		Bond Future	174.0099	174.0099	173.9591	173.9591	(0.029)	0.0000	0.0000	0
2023/06/30	2025	01/02/2024		Bond Future	176.2161	176.2161	176.1623	176.1623	(0.031)	0.0000	0.0000	0
2023/06/30	2025	02/05/2024		Bond Future	180.3165	180.3165	180.2359	180.2359	(0.045)	0.0000	0.0000	0
2023/06/30	2025	01/08/2024		Bond Future	182.5834	182.5834	182.5264	182.5264	(0.031)	0.0000	0.0000	0
2023/06/30	2029	03/08/2023		Bond Future	123.2204	123.2204	122.9924	122.9924	(0.185)	0.0000	0.0000	2,375
2023/06/30	2029	02/11/2023		Bond Future	124.6295	124.6295	124.3993	124.3993	(0.185)	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
2023/06/30	2029	01/02/2024			Bond Future	127.4953	127.4953	127.2582	127.2582	(0.186)	0.0000	0.0000	0
2023/06/30	2029	02/05/2024			Bond Future	129.0926	129.0926	128.8321	128.8321	(0.202)	0.0000	0.0000	0
2023/06/30	2029	01/08/2024			Bond Future	132.0353	132.0353	131.7866	131.7866	(0.188)	0.0000	0.0000	0
2023/06/30	2030	03/08/2023	10.40	Call	Bond Future	731.4300	0.7314	685.4300	0.6854	(6.289)	0	0	1,012
2023/06/30	2030	03/08/2023	10.65	Call	Bond Future	1,334.1300	1.3341	1,282.9600	1.2830	(3.835)	0	0	350
2023/06/30	2030	03/08/2023	10.65	Put	Bond Future	785.1900	0.7852	773.1800	0.7732	(1.530)	0	0	0
2023/06/30	2030	03/08/2023	11.34	Call	Bond Future	3,601.7300	3.6017	3,552.4300	3.5524	(1.369)	0	0	0
2023/06/30	2030	03/08/2023	11.34	Put	Bond Future	191.7200	0.1917	181.5800	0.1816	(5.289)	0	0	0
2023/06/30	2030	03/08/2023	12.89	Call	Bond Future	9,424.2800	9.4243	9,383.1300	9.3831	(0.437)	0	0	0
2023/06/30	2030	03/08/2023	12.89	Put	Bond Future	5.0600	0.0051	3.0700	0.0031	(39.328)	0	0	350
2023/06/30	2030	03/08/2023	11.35	Call	Bond Future	3,638.2000	3.6382	3,589.1100	3.5891	(1.349)	0	0	0
2023/06/30	2030	03/08/2023	11.36	Put	Bond Future	183.6200	0.1836	173.8300	0.1738	(5.332)	0	0	0
2023/06/30	2030	03/08/2023			Bond Future	10.5209	88.5407	10.5300	88.5016	0.087	0.0000	0.0000	80,370
2023/06/30	2030	03/08/2023	10.40	Put	Bond Future	1,249.0100	1.2490	1,242.1700	1.2422	(0.548)	0	0	0
2023/06/30	2030	03/08/2023	11.35	Put	Bond Future	187.6000	0.1876	177.6700	0.1777	(5.293)	0	0	0
2023/06/30	2030	03/08/2023	11.36	Call	Bond Future	3,674.7900	3.6748	3,625.8400	3.6258	(1.332)	0	0	0
2023/06/30	2030	03/08/2023	12.59	Call	Bond Future	8,311.0300	8.3110	8,269.3900	8.2694	(0.501)	0	0	0
2023/06/30	2030	03/08/2023	12.59	Put	Bond Future	11.6900	0.0117	9.2100	0.0092	(21.215)	0	0	1,012
2023/06/30	2030	02/11/2023	12.27	Put	Bond Future	350.1400	0.3501	315.3800	0.3154	(9.927)	0	0	500
2023/06/30	2030	02/11/2023	11.43	Call	Bond Future	4,231.8900	4.2319	4,137.5500	4.1375	(2.229)	0	0	0
2023/06/30	2030	02/11/2023	11.43	Put	Bond Future	871.6400	0.8716	815.2900	0.8153	(6.465)	0	0	500
2023/06/30	2030	02/11/2023	10.80	Call	Bond Future	2,503.9900	2.5040	2,393.9600	2.3940	(4.394)	0	0	0
2023/06/30	2030	02/11/2023	10.80	Put	Bond Future	1,676.9300	1.6769	1,604.8900	1.6049	(4.296)	0	0	0
2023/06/30	2030	02/11/2023	10.81	Call	Bond Future	2,528.3200	2.5283	2,418.5100	2.4185	(4.343)	0	0	0
2023/06/30	2030	02/11/2023	10.81	Put	Bond Future	1,660.3200	1.6603	1,588.5000	1.5885	(4.326)	0	0	0
2023/06/30	2030	02/11/2023	10.07	Call	Bond Future	1,109.5100	1.1095	989.6700	0.9897	(10.801)	0	0	800
2023/06/30	2030	02/11/2023	10.07	Put	Bond Future	3,337.3500	3.3374	3,255.5000	3.2555	(2.453)	0	0	0
2023/06/30	2030	02/11/2023	10.39	Call	Bond Future	1,626.7900	1.6268	1,510.7000	1.5107	(7.136)	0	0	500
2023/06/30	2030	02/11/2023	9.57	Call	Bond Future	579.1000	0.5791	466.8700	0.4669	(19.380)	0	0	800
2023/06/30	2030	02/11/2023	9.57	Put	Bond Future	4,976.5300	4.9765	4,902.2900	4.9023	(1.492)	0	0	0
2023/06/30	2030	02/11/2023			Bond Future	10.5992	90.4887	10.6084	90.4507	0.087	0.0000	0.0000	19,740
2023/06/30	2030	02/11/2023	12.27	Call	Bond Future	6,946.1800	6.9462	6,873.4300	6.8734	(1.047)	0	0	0
2023/06/30	2030	02/11/2023	11.12	Call	Bond Future	3,333.6500	3.3337	3,231.8100	3.2318	(3.055)	0	0	500
2023/06/30	2030	02/11/2023	11.12	Put	Bond Future	1,208.2100	1.2082	1,144.3600	1.1444	(5.285)	0	0	0
2023/06/30	2030	02/11/2023	11.57	Call	Bond Future	4,661.0300	4.6610	4,570.1900	4.5702	(1.949)	0	0	0
2023/06/30	2030	02/11/2023	11.57	Put	Bond Future	750.4200	0.7504	697.5700	0.6976	(7.043)	0	0	800
2023/06/30	2030	02/11/2023	10.82	Call	Bond Future	2,552.5600	2.5526	2,442.9700	2.4430	(4.293)	0	0	0
2023/06/30	2030	02/11/2023	10.82	Put	Bond Future	1,643.6400	1.6436	1,572.0400	1.5720	(4.356)	0	0	0
2023/06/30	2030	02/11/2023	10.39	Put	Bond Future	2,499.3300	2.4993	2,421.2300	2.4212	(3.125)	0	0	0
2023/06/30	2030	02/11/2023	10.62	Call	Bond Future	2,091.3400	2.0913	1,977.9000	1.9779	(5.424)	0	0	500
2023/06/30	2030	02/11/2023	10.62	Put	Bond Future	2,005.4000	2.0054	1,929.9500	1.9300	(3.762)	0	0	0
2023/06/30	2030	02/11/2023	9.89	Call	Bond Future	878.7100	0.8787	765.5000	0.7655	(12.884)	0	0	500
2023/06/30	2030	02/11/2023	9.89	Put	Bond Future	3,880.2300	3.8802	3,805.0100	3.8050	(1.939)	0	0	0
2023/06/30	2030	01/02/2024	11.86	Put	Bond Future	975.3100	0.9753	956.8700	0.9569	(1.891)	0	0	500
2023/06/30	2030	01/02/2024	12.10	Put	Bond Future	805.5500	0.8056	788.8900	0.7889	(2.068)	0	0	400
2023/06/30	2030	01/02/2024	11.37	Call	Bond Future	4,198.9200	4.1989	4,137.5300	4.1375	(1.462)	0	0	0
2023/06/30	2030	01/02/2024	11.37	Put	Bond Future	1,438.8400	1.4388	1,417.4600	1.4175	(1.486)	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
2023/06/30	2030	01/02/2024	11.85	Call	Bond Future	5,571.7800	5.5718	5,513.0800	5.5131	(1.054)	0	0	0
2023/06/30	2030	01/02/2024	11.85	Put	Bond Future	983.1400	0.9831	964.4500	0.9644	(1.901)	0	0	500
2023/06/30	2030	01/02/2024	10.16	Call	Bond Future	1,578.8400	1.5788	1,488.8700	1.4889	(5.698)	0	0	200
2023/06/30	2030	01/02/2024	10.16	Put	Bond Future	3,655.1500	3.6551	3,605.1900	3.6052	(1.367)	0	0	0
2023/06/30	2030	01/02/2024	11.00	Call	Bond Future	3,242.2000	3.2422	3,175.7200	3.1757	(2.050)	0	0	0
2023/06/30	2030	01/02/2024	9.93	Call	Bond Future	1,264.7800	1.2648	1,170.7200	1.1707	(7.437)	0	0	1,360
2023/06/30	2030	01/02/2024	9.93	Put	Bond Future	4,298.6700	4.2987	4,244.6200	4.2446	(1.257)	0	0	0
2023/06/30	2030	01/02/2024	10.00	Call	Bond Future	1,346.9000	1.3469	1,262.2100	1.2622	(6.288)	0	0	500
2023/06/30	2030	01/02/2024	10.00	Put	Bond Future	4,088.0200	4.0880	4,043.3400	4.0433	(1.093)	0	0	0
2023/06/30	2030	01/02/2024	9.57	Put	Bond Future	5,461.0200	5.4610	5,395.9500	5.3960	(1.192)	0	0	0
2023/06/30	2030	01/02/2024	9.89	Put	Bond Future	4,421.2700	4.4213	4,362.3500	4.3624	(1.333)	0	0	0
2023/06/30	2030	01/02/2024			Bond Future	10.6693	88.5423	10.6793	88.5023	0.093	0.0000	0.0000	0
2023/06/30	2030	01/02/2024	11.86	Call	Bond Future	5,601.5200	5.6015	5,543.0700	5.5431	(1.043)	0	0	0
2023/06/30	2030	01/02/2024	12.10	Call	Bond Future	6,327.1400	6.3271	6,270.4700	6.2705	(0.896)	0	0	0
2023/06/30	2030	01/02/2024	11.75	Call	Bond Future	5,276.5900	5.2766	5,216.6800	5.2167	(1.135)	0	0	0
2023/06/30	2030	01/02/2024	11.75	Put	Bond Future	1,064.8200	1.0648	1,044.9200	1.0449	(1.869)	0	0	200
2023/06/30	2030	01/02/2024	11.31	Call	Bond Future	4,036.2100	4.0362	3,974.5800	3.9746	(1.527)	0	0	0
2023/06/30	2030	01/02/2024	11.31	Put	Bond Future	1,508.2100	1.5082	1,486.5900	1.4866	(1.433)	0	0	1,360
2023/06/30	2030	01/02/2024	11.35	Call	Bond Future	4,144.3600	4.1444	4,082.9600	4.0830	(1.482)	0	0	0
2023/06/30	2030	01/02/2024	11.35	Put	Bond Future	1,461.5500	1.4616	1,440.1600	1.4402	(1.464)	0	0	0
2023/06/30	2030	01/02/2024	11.36	Call	Bond Future	4,171.6000	4.1716	4,110.2100	4.1102	(1.472)	0	0	0
2023/06/30	2030	01/02/2024	11.36	Put	Bond Future	1,450.1500	1.4501	1,428.7700	1.4288	(1.474)	0	0	0
2023/06/30	2030	01/02/2024	10.39	Call	Bond Future	1,954.8800	1.9549	1,869.6700	1.8697	(4.359)	0	0	500
2023/06/30	2030	01/02/2024	10.39	Put	Bond Future	3,086.0800	3.0861	3,040.8800	3.0409	(1.465)	0	0	0
2023/06/30	2030	01/02/2024	11.00	Put	Bond Future	1,925.9100	1.9259	1,899.4400	1.8994	(1.374)	0	0	700
2023/06/30	2030	01/02/2024	10.07	Call	Bond Future	1,445.4000	1.4454	1,358.4000	1.3584	(6.019)	0	0	400
2023/06/30	2030	01/02/2024	10.07	Put	Bond Future	3,894.9200	3.8949	3,847.9300	3.8479	(1.206)	0	0	0
2023/06/30	2030	01/02/2024	9.57	Call	Bond Future	902.8000	0.9028	797.7200	0.7977	(11.639)	0	0	400
2023/06/30	2030	01/02/2024	9.89	Call	Bond Future	1,219.5600	1.2196	1,120.6300	1.1206	(8.112)	0	0	500
2023/06/30	2030	02/05/2024	11.12	Put	Bond Future	2,238.6700	2.2387	2,225.1000	2.2251	(0.606)	0	0	0
2023/06/30	2030	02/05/2024	12.38	Call	Bond Future	7,095.8700	7.0959	7,029.4500	7.0295	(0.936)	0	0	0
2023/06/30	2030	02/05/2024	12.38	Put	Bond Future	1,003.9900	1.0040	991.6800	0.9917	(1.226)	0	0	1,080
2023/06/30	2030	02/05/2024	10.62	Call	Bond Future	2,592.2400	2.5922	2,521.6000	2.5216	(2.725)	0	0	500
2023/06/30	2030	02/05/2024	10.62	Put	Bond Future	3,075.8400	3.0758	3,059.3100	3.0593	(0.537)	0	0	0
2023/06/30	2030	02/05/2024	10.82	Call	Bond Future	3,005.4400	3.0054	2,936.7400	2.9367	(2.286)	0	0	1,080
2023/06/30	2030	02/05/2024	10.82	Put	Bond Future	2,709.6000	2.7096	2,695.0100	2.6950	(0.538)	0	0	0
2023/06/30	2030	02/05/2024	9.81	Call	Bond Future	1,332.2100	1.3322	1,231.4600	1.2315	(7.563)	0	0	0
2023/06/30	2030	02/05/2024	9.81	Put	Bond Future	5,061.5900	5.0616	5,014.9500	5.0150	(0.921)	0	0	0
2023/06/30	2030	02/05/2024	9.82	Call	Bond Future	1,343.0500	1.3431	1,243.7000	1.2437	(7.397)	0	0	0
2023/06/30	2030	02/05/2024	9.82	Put	Bond Future	5,031.4700	5.0315	4,986.2300	4.9862	(0.899)	0	0	0
2023/06/30	2030	02/05/2024	9.66	Call	Bond Future	1,174.5100	1.1745	1,070.5500	1.0706	(8.851)	0	0	1,000
2023/06/30	2030	02/05/2024	9.66	Put	Bond Future	5,521.0100	5.5210	5,471.1600	5.4712	(0.903)	0	0	0
2023/06/30	2030	02/05/2024			Bond Future	10.7438	90.5827	10.7577	90.5286	0.129	0.0000	0.0000	0
2023/06/30	2030	02/05/2024	13.15	Call	Bond Future	9,375.1300	9.3751	9,272.5300	9.2725	(1.094)	0	0	0
2023/06/30	2030	02/05/2024	13.15	Put	Bond Future	598.3900	0.5984	549.9000	0.5499	(8.103)	0	0	500
2023/06/30	2030	02/05/2024	11.12	Call	Bond Future	3,687.7700	3.6878	3,620.0900	3.6201	(1.835)	0	0	500
2023/06/30	2030	02/05/2024	11.94	Call	Bond Future	5,833.0200	5.8330	5,767.0200	5.7670	(1.131)	0	0	0
2023/06/30	2030	02/05/2024	11.94	Put	Bond Future	1,326.3800	1.3264	1,314.4900	1.3145	(0.896)	0	0	1,000

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2023/06/30	2030	02/05/2024	10.16	Call	Bond Future	1,790.1900	1.7902	1,710.4200	1.7104	(4.456)	0	0	1,000
2023/06/30	2030	02/05/2024	10.16	Put	Bond Future	4,099.3100	4.0993	4,073.6500	4.0737	(0.626)	0	0	0
2023/06/30	2030	02/05/2024	9.83	Call	Bond Future	1,354.2600	1.3543	1,256.3100	1.2563	(7.233)	0	0	0
2023/06/30	2030	02/05/2024	9.83	Put	Bond Future	5,001.7400	5.0017	4,957.9000	4.9579	(0.876)	0	0	0
2023/06/30	2030	01/08/2024	10.37	Call	Bond Future	2,207.4300	2.2074	2,160.8400	2.1608	(2.111)	0	0	0
2023/06/30	2030	01/08/2024	10.37	Put	Bond Future	3,987.6000	3.9876	3,983.5600	3.9836	(0.101)	0	0	0
2023/06/30	2030	01/08/2024	10.38	Call	Bond Future	2,223.9500	2.2240	2,177.9700	2.1780	(2.067)	0	0	0
2023/06/30	2030	01/08/2024	10.38	Put	Bond Future	3,965.6300	3.9656	3,962.2000	3.9622	(0.086)	0	0	0
2023/06/30	2030	01/08/2024			Bond Future	10.8380	88.6206	10.8494	88.5780	0.105	0.0000	0.0000	0
2023/06/30	2030	01/08/2024	10.39	Call	Bond Future	2,240.5500	2.2406	2,195.1800	2.1952	(2.025)	0	0	0
2023/06/30	2030	01/08/2024	10.39	Put	Bond Future	3,943.7500	3.9438	3,940.9300	3.9409	(0.072)	0	0	0
2023/06/30	2032	03/08/2023	9.60	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	1,500
2023/06/30	2032	03/08/2023	9.60	Put	Bond Future	8,188.0800	8.1881	8,083.8800	8.0839	(1.273)	0	0	0
2023/06/30	2032	03/08/2023	10.30	Call	Bond Future	16.0000	0.0160	4.8900	0.0049	(69.438)	0	0	7,500
2023/06/30	2032	03/08/2023	10.30	Put	Bond Future	4,463.1500	4.4631	4,347.8700	4.3479	(2.583)	0	0	0
2023/06/30	2032	03/08/2023	12.04	Call	Bond Future	4,252.9200	4.2529	4,304.8700	4.3049	1.222	0	0	3,000
2023/06/30	2032	03/08/2023	12.04	Put	Bond Future	224.9600	0.2250	172.7400	0.1727	(23.213)	0	0	3,000
2023/06/30	2032	03/08/2023	11.77	Call	Bond Future	3,175.0800	3.1751	3,200.8500	3.2008	0.812	0	0	0
2023/06/30	2032	03/08/2023	11.77	Put	Bond Future	389.8800	0.3899	311.4800	0.3115	(20.109)	0	0	0
2023/06/30	2032	03/08/2023	11.90	Call	Bond Future	3,686.2200	3.6862	3,725.4900	3.7255	1.065	0	0	5,000
2023/06/30	2032	03/08/2023	11.90	Put	Bond Future	299.4800	0.2995	234.5800	0.2346	(21.671)	0	0	0
2023/06/30	2032	03/08/2023	11.55	Call	Bond Future	2,353.3500	2.3534	2,352.8300	2.3528	(0.022)	0	0	0
2023/06/30	2032	03/08/2023	11.55	Put	Bond Future	599.7200	0.5997	495.0300	0.4950	(17.456)	0	0	7,500
2023/06/30	2032	03/08/2023			Bond Future	11.1842	86.9119	11.1628	87.0161	(0.191)	0.0000	0.0000	119,279
2023/06/30	2032	03/08/2023	11.45	Call	Bond Future	2,005.3500	2.0053	1,991.8800	1.9919	(0.672)	0	0	0
2023/06/30	2032	03/08/2023	11.45	Put	Bond Future	726.3400	0.7263	608.7000	0.6087	(16.196)	0	0	7,500
2023/06/30	2032	03/08/2023	12.00	Call	Bond Future	4,089.5600	4.0896	4,138.1700	4.1382	1.189	0	0	5,000
2023/06/30	2032	03/08/2023	12.00	Put	Bond Future	244.1100	0.2441	188.5500	0.1886	(22.760)	0	0	0
2023/06/30	2032	03/08/2023	11.76	Call	Bond Future	3,136.5600	3.1366	3,161.1900	3.1612	0.785	0	0	0
2023/06/30	2032	03/08/2023	11.76	Put	Bond Future	397.8800	0.3979	318.3400	0.3183	(19.991)	0	0	0
2023/06/30	2032	03/08/2023	11.50	Call	Bond Future	2,177.2400	2.1772	2,170.4200	2.1704	(0.313)	0	0	11,000
2023/06/30	2032	03/08/2023	11.50	Put	Bond Future	660.4700	0.6605	549.4800	0.5495	(16.805)	0	0	11,000
2023/06/30	2032	03/08/2023	11.75	Call	Bond Future	3,098.0800	3.0981	3,121.5800	3.1216	0.759	0	0	0
2023/06/30	2032	03/08/2023	11.75	Put	Bond Future	405.9500	0.4059	325.2800	0.3253	(19.872)	0	0	0
2023/06/30	2032	02/11/2023	11.90	Call	Bond Future	4,209.6200	4.2096	4,195.0500	4.1950	(0.346)	0	0	0
2023/06/30	2032	02/11/2023	11.90	Put	Bond Future	1,334.3100	1.3343	1,211.3000	1.2113	(9.219)	0	0	0
2023/06/30	2032	02/11/2023	11.24	Call	Bond Future	2,318.6700	2.3187	2,262.7100	2.2627	(2.413)	0	0	0
2023/06/30	2032	02/11/2023	11.24	Put	Bond Future	2,514.9400	2.5149	2,350.5400	2.3505	(6.537)	0	0	0
2023/06/30	2032	02/11/2023	10.71	Call	Bond Future	1,243.9400	1.2439	1,157.2100	1.1572	(6.972)	0	0	500
2023/06/30	2032	02/11/2023	11.09	Put	Bond Future	2,884.9800	2.8850	2,711.1400	2.7111	(6.026)	0	0	0
2023/06/30	2032	02/11/2023	10.59	Call	Bond Future	1,058.4100	1.0584	974.3300	0.9743	(7.944)	0	0	500
2023/06/30	2032	02/11/2023	10.59	Put	Bond Future	4,430.7200	4.4307	4,238.2000	4.2382	(4.345)	0	0	0
2023/06/30	2032	02/11/2023			Bond Future	11.2812	84.6610	11.2584	84.7695	(0.202)	0.0000	0.0000	75,924
2023/06/30	2032	02/11/2023	11.78	Call	Bond Future	3,829.1200	3.8291	3,807.1100	3.8071	(0.575)	0	0	0
2023/06/30	2032	02/11/2023	11.78	Put	Bond Future	1,501.1600	1.5012	1,370.7100	1.3707	(8.690)	0	0	500
2023/06/30	2032	02/11/2023	12.26	Call	Bond Future	5,419.6300	5.4196	5,426.6000	5.4266	0.129	0	0	0
2023/06/30	2032	02/11/2023	12.26	Put	Bond Future	931.0600	0.9311	829.5900	0.8296	(10.898)	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
2023/06/30	2032	02/11/2023	11.23	Call	Bond Future	2,294.4000	2.2944	2,237.6900	2.2377	(2.472)	0	0	0
2023/06/30	2032	02/11/2023	11.23	Put	Bond Future	2,538.3800	2.5384	2,373.2300	2.3732	(6.506)	0	0	0
2023/06/30	2032	02/11/2023	11.28	Call	Bond Future	2,417.8600	2.4179	2,364.1500	2.3641	(2.221)	0	0	0
2023/06/30	2032	02/11/2023	11.28	Put	Bond Future	2,423.6600	2.4237	2,261.5100	2.2615	(6.690)	0	0	500
2023/06/30	2032	02/11/2023	10.71	Put	Bond Future	4,018.2500	4.0182	3,823.0800	3.8231	(4.857)	0	0	0
2023/06/30	2032	02/11/2023	11.09	Call	Bond Future	1,969.3800	1.9694	1,903.9800	1.9040	(3.321)	0	0	500
2023/06/30	2032	02/11/2023	11.22	Call	Bond Future	2,270.2600	2.2703	2,213.0100	2.2130	(2.522)	0	0	0
2023/06/30	2032	02/11/2023	11.22	Put	Bond Future	2,561.9800	2.5620	2,396.2900	2.3963	(6.467)	0	0	0
2023/06/30	2032	01/02/2024	12.50	Call	Bond Future	6,427.1100	6.4271	6,451.5900	6.4516	0.381	0	0	0
2023/06/30	2032	01/02/2024	12.73	Call	Bond Future	7,193.9800	7.1940	7,226.0600	7.2261	0.446	0	0	0
2023/06/30	2032	01/02/2024	12.73	Put	Bond Future	1,169.8200	1.1698	1,092.0900	1.0921	(6.645)	0	0	500
2023/06/30	2032	01/02/2024	11.83	Call	Bond Future	4,337.4600	4.3375	4,337.2100	4.3372	(0.006)	0	0	0
2023/06/30	2032	01/02/2024	11.83	Put	Bond Future	2,233.6500	2.2337	2,123.5900	2.1236	(4.927)	0	0	0
2023/06/30	2032	01/02/2024	11.84	Call	Bond Future	4,366.6500	4.3667	4,366.7600	4.3668	0.003	0	0	0
2023/06/30	2032	01/02/2024	11.84	Put	Bond Future	2,217.8700	2.2179	2,108.1700	2.1082	(4.946)	0	0	0
2023/06/30	2032	01/02/2024	10.78	Call	Bond Future	1,834.8900	1.8349	1,773.9200	1.7739	(3.323)	0	0	200
2023/06/30	2032	01/02/2024	11.09	Call	Bond Future	2,442.2100	2.4422	2,403.2300	2.4032	(1.596)	0	0	500
2023/06/30	2032	01/02/2024	11.09	Put	Bond Future	3,758.1700	3.7582	3,609.3800	3.6094	(3.959)	0	0	0
2023/06/30	2032	01/02/2024	11.75	Call	Bond Future	4,107.7800	4.1078	4,103.7500	4.1038	(0.098)	0	0	0
2023/06/30	2032	01/02/2024	11.75	Put	Bond Future	2,364.9000	2.3649	2,251.0600	2.2511	(4.814)	0	0	200
2023/06/30	2032	01/02/2024	10.01	Call	Bond Future	846.7300	0.8467	755.7700	0.7558	(10.743)	0	0	1,200
2023/06/30	2032	01/02/2024	10.01	Put	Bond Future	7,496.1500	7.4962	7,295.3800	7.2954	(2.678)	0	0	0
2023/06/30	2032	01/02/2024	10.59	Call	Bond Future	1,516.0500	1.5160	1,453.9300	1.4539	(4.097)	0	0	500
2023/06/30	2032	01/02/2024			Bond Future	11.3701	86.5883	11.3465	86.6982	(0.207)	0.0000	0.0000	0
2023/06/30	2032	01/02/2024	12.50	Put	Bond Future	1,380.8200	1.3808	1,295.4900	1.2955	(6.180)	0	0	200
2023/06/30	2032	01/02/2024	12.62	Call	Bond Future	6,824.9800	6.8250	6,853.4700	6.8535	0.417	0	0	0
2023/06/30	2032	01/02/2024	12.62	Put	Bond Future	1,266.4800	1.2665	1,185.1600	1.1852	(6.421)	0	0	1,200
2023/06/30	2032	01/02/2024	11.85	Call	Bond Future	4,395.6700	4.3957	4,396.3800	4.3964	0.016	0	0	0
2023/06/30	2032	01/02/2024	11.85	Put	Bond Future	2,201.9500	2.2019	2,092.8500	2.0928	(4.955)	0	0	0
2023/06/30	2032	01/02/2024	10.78	Put	Bond Future	4,638.9700	4.6390	4,468.1900	4.4682	(3.681)	0	0	0
2023/06/30	2032	01/02/2024	10.59	Put	Bond Future	5,248.9600	5.2490	5,077.0300	5.0770	(3.276)	0	0	0
2023/06/30	2032	01/02/2024	10.76	Call	Bond Future	1,799.5400	1.7995	1,737.2200	1.7372	(3.463)	0	0	1,200
2023/06/30	2032	01/02/2024	10.76	Put	Bond Future	4,700.7800	4.7008	4,528.6500	4.5287	(3.662)	0	0	0
2023/06/30	2032	02/05/2024	12.90	Call	Bond Future	7,532.4600	7.5325	7,611.1100	7.6111	1.044	0	0	0
2023/06/30	2032	02/05/2024	13.18	Call	Bond Future	8,457.9800	8.4580	8,539.0300	8.5390	0.958	0	0	0
2023/06/30	2032	02/05/2024	13.18	Put	Bond Future	1,093.6800	1.0937	1,075.0000	1.0750	(1.708)	0	0	500
2023/06/30	2032	02/05/2024	10.86	Call	Bond Future	2,046.5500	2.0466	2,049.8100	2.0498	0.159	0	0	1,000
2023/06/30	2032	02/05/2024	10.86	Put	Bond Future	4,833.5800	4.8336	4,737.1100	4.7371	(1.996)	0	0	0
2023/06/30	2032	02/05/2024	10.56	Call	Bond Future	1,584.7600	1.5848	1,549.1300	1.5491	(2.248)	0	0	0
2023/06/30	2032	02/05/2024	10.56	Put	Bond Future	5,810.1800	5.8102	5,674.8200	5.6748	(2.330)	0	0	0
2023/06/30	2032	02/05/2024	10.65	Call	Bond Future	1,708.5600	1.7086	1,690.2700	1.6903	(1.070)	0	0	1,550
2023/06/30	2032	02/05/2024	10.65	Put	Bond Future	5,499.2300	5.4992	5,381.2100	5.3812	(2.146)	0	0	0
2023/06/30	2032	02/05/2024	10.36	Call	Bond Future	1,333.3800	1.3334	1,287.5400	1.2875	(3.438)	0	0	1,000
2023/06/30	2032	02/05/2024	10.36	Put	Bond Future	6,534.9400	6.5349	6,389.3700	6.3894	(2.228)	0	0	0
2023/06/30	2032	02/05/2024			Bond Future	11.4601	84.4201	11.4382	84.5199	(0.191)	0.0000	0.0000	0
2023/06/30	2032	02/05/2024	12.90	Put	Bond Future	1,307.4500	1.3075	1,286.3700	1.2864	(1.612)	0	0	1,000
2023/06/30	2032	02/05/2024	13.35	Call	Bond Future	9,027.2200	9.0272	9,109.7400	9.1097	0.914	0	0	0
2023/06/30	2032	02/05/2024	13.35	Put	Bond Future	981.9800	0.9820	964.7700	0.9648	(1.753)	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
2023/06/30	2032	02/05/2024	11.09	Call	Bond Future	2,485.4800	2.4855	2,498.0400	2.4980	0.505	0	0	500
2023/06/30	2032	02/05/2024	11.09	Put	Bond Future	4,190.3200	4.1903	4,103.1500	4.1031	(2.080)	0	0	0
2023/06/30	2032	02/05/2024	11.35	Call	Bond Future	3,046.3600	3.0464	3,078.9000	3.0789	1.068	0	0	1,550
2023/06/30	2032	02/05/2024	11.35	Put	Bond Future	3,548.9400	3.5489	3,481.7500	3.4818	(1.893)	0	0	0
2023/06/30	2032	02/05/2024	10.59	Call	Bond Future	1,625.1800	1.6252	1,595.2200	1.5952	(1.843)	0	0	500
2023/06/30	2032	02/05/2024	10.59	Put	Bond Future	5,705.3700	5.7054	5,575.6800	5.5757	(2.273)	0	0	0
2023/06/30	2032	02/05/2024	10.54	Call	Bond Future	1,558.2200	1.5582	1,518.6900	1.5187	(2.537)	0	0	0
2023/06/30	2032	02/05/2024	10.54	Put	Bond Future	5,880.6300	5.8806	5,741.3700	5.7414	(2.368)	0	0	0
2023/06/30	2032	02/05/2024	10.55	Call	Bond Future	1,571.4500	1.5715	1,533.8600	1.5339	(2.392)	0	0	0
2023/06/30	2032	02/05/2024	10.55	Put	Bond Future	5,845.3400	5.8453	5,708.0200	5.7080	(2.349)	0	0	0
2023/06/30	2032	01/08/2024	11.15	Call	Bond Future	2,605.7900	2.6058	2,626.4900	2.6265	0.794	0	0	0
2023/06/30	2032	01/08/2024	11.15	Put	Bond Future	4,475.2200	4.4752	4,381.7700	4.3818	(2.088)	0	0	0
2023/06/30	2032	01/08/2024			Bond Future	11.5653	86.3236	11.5396	86.4377	(0.222)	0.0000	0.0000	0
2023/06/30	2032	01/08/2024	11.13	Call	Bond Future	2,566.6400	2.5666	2,585.1400	2.5851	0.721	0	0	0
2023/06/30	2032	01/08/2024	11.13	Put	Bond Future	4,527.4600	4.5275	4,431.8100	4.4318	(2.113)	0	0	0
2023/06/30	2032	01/08/2024	11.14	Call	Bond Future	2,586.0000	2.5860	2,605.7700	2.6058	0.765	0	0	0
2023/06/30	2032	01/08/2024	11.14	Put	Bond Future	4,501.1100	4.5011	4,406.7300	4.4067	(2.097)	0	0	0
2023/06/30	2033	03/08/2023			Bond Future	115.8534	115.8534	116.2965	116.2965	0.382	0.0000	0.0000	7,167
2023/06/30	2033	02/11/2023			Bond Future	117.0059	117.0059	117.4615	117.4615	0.389	0.0000	0.0000	0
2023/06/30	2033	01/02/2024			Bond Future	119.6963	119.6963	120.1609	120.1609	0.388	0.0000	0.0000	0
2023/06/30	2033	02/05/2024			Bond Future	121.0172	121.0172	121.4756	121.4756	0.379	0.0000	0.0000	0
2023/06/30	2033	01/08/2024			Bond Future	123.7758	123.7758	124.2615	124.2615	0.392	0.0000	0.0000	0
2023/06/30	2037	03/08/2023	12.12	Call	Bond Future	1,389.3300	1.3893	1,384.6000	1.3846	(0.340)	0	0	0
2023/06/30	2037	03/08/2023	12.12	Put	Bond Future	1,395.7900	1.3958	1,329.3300	1.3293	(4.761)	0	0	0
2023/06/30	2037	03/08/2023	12.13	Call	Bond Future	1,417.5400	1.4175	1,413.2000	1.4132	(0.306)	0	0	0
2023/06/30	2037	03/08/2023	12.13	Put	Bond Future	1,370.2300	1.3702	1,304.1600	1.3042	(4.822)	0	0	0
2023/06/30	2037	03/08/2023			Bond Future	12.1212	76.4206	12.1097	76.4823	(0.095)	0.0000	0.0000	133,557
2023/06/30	2037	03/08/2023	10.30	Call	Bond Future	0.7500	0.0008	0.3600	0.0004	(52.000)	0	0	1,800
2023/06/30	2037	03/08/2023	10.30	Put	Bond Future	10,798.5400	10.7985	10,736.4200	10.7364	(0.575)	0	0	0
2023/06/30	2037	03/08/2023	11.00	Call	Bond Future	34.9200	0.0349	25.0700	0.0251	(28.207)	0	0	1,800
2023/06/30	2037	03/08/2023	11.00	Put	Bond Future	6,434.3000	6.4343	6,362.7200	6.3627	(1.112)	0	0	0
2023/06/30	2037	03/08/2023	12.14	Call	Bond Future	1,445.9700	1.4460	1,442.1000	1.4421	(0.268)	0	0	0
2023/06/30	2037	03/08/2023	12.14	Put	Bond Future	1,344.9500	1.3450	1,279.3500	1.2794	(4.878)	0	0	0
2023/06/30	2037	02/11/2023	12.52	Call	Bond Future	3,567.2100	3.5672	3,587.3300	3.5873	0.564	0	0	750
2023/06/30	2037	02/11/2023	12.52	Put	Bond Future	2,050.3500	2.0503	2,005.5700	2.0056	(2.184)	0	0	0
2023/06/30	2037	02/11/2023	13.89	Call	Bond Future	8,634.5800	8.6346	8,679.3800	8.6794	0.519	0	0	0
2023/06/30	2037	02/11/2023	13.89	Put	Bond Future	544.0800	0.5441	523.9800	0.5240	(3.694)	0	0	750
2023/06/30	2037	02/11/2023	11.56	Put	Bond Future	4,836.1700	4.8362	4,752.5200	4.7525	(1.730)	0	0	0
2023/06/30	2037	02/11/2023	11.57	Call	Bond Future	1,184.9400	1.1849	1,166.2100	1.1662	(1.581)	0	0	0
2023/06/30	2037	02/11/2023	11.55	Put	Bond Future	4,875.7600	4.8758	4,792.1000	4.7921	(1.716)	0	0	0
2023/06/30	2037	02/11/2023			Bond Future	12.2292	78.1019	12.2170	78.1668	(0.100)	0.0000	0.0000	14,897
2023/06/30	2037	02/11/2023	11.56	Call	Bond Future	1,167.6100	1.1676	1,148.8600	1.1489	(1.606)	0	0	0
2023/06/30	2037	02/11/2023	11.57	Put	Bond Future	4,796.7900	4.7968	4,713.1600	4.7132	(1.743)	0	0	0
2023/06/30	2037	02/11/2023	12.02	Call	Bond Future	2,131.4500	2.1315	2,132.6000	2.1326	0.054	0	0	750
2023/06/30	2037	02/11/2023	12.02	Put	Bond Future	3,251.2900	3.2513	3,187.5400	3.1875	(1.961)	0	0	0
2023/06/30	2037	02/11/2023	11.55	Call	Bond Future	1,150.4300	1.1504	1,131.6700	1.1317	(1.631)	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
2023/06/30	2037	01/02/2024	12.93	Call	Bond Future	5,343.3300	5.3433	5,356.8800	5.3569	0.254	0	0	0
2023/06/30	2037	01/02/2024	12.93	Put	Bond Future	2,329.3300	2.3293	2,277.5600	2.2776	(2.223)	0	0	2,500
2023/06/30	2037	01/02/2024	13.93	Put	Bond Future	1,164.9600	1.1650	1,129.2900	1.1293	(3.062)	0	0	2,500
2023/06/30	2037	01/02/2024	12.33	Call	Bond Future	3,507.5600	3.5076	3,502.6000	3.5026	(0.141)	0	0	0
2023/06/30	2037	01/02/2024	12.33	Put	Bond Future	3,528.0900	3.5281	3,457.8100	3.4578	(1.992)	0	0	0
2023/06/30	2037	01/02/2024	12.09	Put	Bond Future	4,157.9100	4.1579	4,078.2600	4.0783	(1.916)	0	0	0
2023/06/30	2037	01/02/2024			Bond Future	12.3339	75.6233	12.3214	75.6886	(0.102)	0.0000	0.0000	0
2023/06/30	2037	01/02/2024	13.93	Call	Bond Future	8,848.6000	8.8486	8,878.2500	8.8783	0.335	0	0	0
2023/06/30	2037	01/02/2024	12.31	Call	Bond Future	3,451.8800	3.4519	3,446.1400	3.4461	(0.166)	0	0	0
2023/06/30	2037	01/02/2024	12.31	Put	Bond Future	3,576.7600	3.5768	3,505.7000	3.5057	(1.987)	0	0	0
2023/06/30	2037	01/02/2024	12.32	Call	Bond Future	3,479.5600	3.4796	3,474.4400	3.4744	(0.147)	0	0	0
2023/06/30	2037	01/02/2024	12.32	Put	Bond Future	3,552.2400	3.5522	3,481.8000	3.4818	(1.983)	0	0	0
2023/06/30	2037	01/02/2024	12.09	Call	Bond Future	2,871.0900	2.8711	2,856.7600	2.8568	(0.499)	0	0	2,500
2023/06/30	2037	02/05/2024	11.44	Call	Bond Future	1,913.3100	1.9133	1,763.6000	1.7636	(7.825)	0	0	0
2023/06/30	2037	02/05/2024	11.44	Put	Bond Future	7,316.9400	7.3169	7,111.7500	7.1117	(2.804)	0	0	0
2023/06/30	2037	02/05/2024	11.45	Call	Bond Future	1,928.7600	1.9288	1,778.7200	1.7787	(7.779)	0	0	0
2023/06/30	2037	02/05/2024	11.43	Put	Bond Future	7,358.3300	7.3583	7,153.4800	7.1535	(2.784)	0	0	0
2023/06/30	2037	02/05/2024			Bond Future	12.4414	77.3659	12.4306	77.4214	(0.087)	0.0000	0.0000	0
2023/06/30	2037	02/05/2024	11.45	Put	Bond Future	7,275.6900	7.2757	7,070.1700	7.0702	(2.825)	0	0	0
2023/06/30	2037	02/05/2024	11.43	Call	Bond Future	1,897.9500	1.8979	1,748.5800	1.7486	(7.870)	0	0	0
2023/06/30	2037	01/08/2024	12.10	Call	Bond Future	3,351.2100	3.3512	3,122.9400	3.1229	(6.812)	0	0	0
2023/06/30	2037	01/08/2024	12.10	Put	Bond Future	5,743.2900	5.7433	5,447.2600	5.4473	(5.154)	0	0	0
2023/06/30	2037	01/08/2024	12.09	Call	Bond Future	3,329.0000	3.3290	3,099.8600	3.0999	(6.883)	0	0	0
2023/06/30	2037	01/08/2024	12.09	Put	Bond Future	5,773.8500	5.7738	5,476.9500	5.4770	(5.142)	0	0	0
2023/06/30	2037	01/08/2024			Bond Future	12.5640	74.8546	12.5505	74.9224	(0.107)	0.0000	0.0000	0
2023/06/30	2037	01/08/2024	12.11	Call	Bond Future	3,373.5100	3.3735	3,146.1000	3.1461	(6.741)	0	0	0
2023/06/30	2037	01/08/2024	12.11	Put	Bond Future	5,712.8700	5.7129	5,417.7000	5.4177	(5.167)	0	0	0
2023/06/30	2038	03/08/2023			Bond Future	125.2290	125.2290	125.9696	125.9696	0.591	0.0000	0.0000	3,059
2023/06/30	2038	02/11/2023			Bond Future	128.0146	128.0146	128.7747	128.7747	0.594	0.0000	0.0000	1,706
2023/06/30	2038	01/02/2024			Bond Future	128.9389	128.9389	129.7152	129.7152	0.602	0.0000	0.0000	0
2023/06/30	2038	02/05/2024			Bond Future	131.9392	131.9392	132.7147	132.7147	0.588	0.0000	0.0000	0
2023/06/30	2038	01/08/2024			Bond Future	132.8721	132.8721	133.6844	133.6844	0.611	0.0000	0.0000	0
2023/06/30	2040	03/08/2023	12.23	Call	Bond Future	1,094.3000	1.0943	1,120.7800	1.1208	2.420	0	0	0
2023/06/30	2040	03/08/2023	12.23	Put	Bond Future	1,906.0700	1.9061	1,781.2400	1.7812	(6.549)	0	0	0
2023/06/30	2040	03/08/2023			Bond Future	12.3724	76.7027	12.3457	76.8540	(0.216)	0.0000	0.0000	126,697
2023/06/30	2040	03/08/2023	12.21	Call	Bond Future	1,045.3700	1.0454	1,070.0400	1.0700	2.360	0	0	0
2023/06/30	2040	03/08/2023	12.21	Put	Bond Future	1,972.2000	1.9722	1,845.5600	1.8456	(6.421)	0	0	0
2023/06/30	2040	03/08/2023	12.22	Call	Bond Future	1,069.6200	1.0696	1,095.2800	1.0953	2.399	0	0	0
2023/06/30	2040	03/08/2023	12.22	Put	Bond Future	1,938.8900	1.9389	1,813.2400	1.8132	(6.481)	0	0	0
2023/06/30	2040	02/11/2023	12.60	Call	Bond Future	3,289.9200	3.2899	3,281.0200	3.2810	(0.271)	0	0	128
2023/06/30	2040	02/11/2023	12.60	Put	Bond Future	2,647.2000	2.6472	2,481.8700	2.4819	(6.245)	0	0	0
2023/06/30	2040	02/11/2023	13.64	Call	Bond Future	7,055.0400	7.0550	7,110.7700	7.1108	0.790	0	0	0
2023/06/30	2040	02/11/2023	13.64	Put	Bond Future	1,027.0800	1.0271	926.3800	0.9264	(9.804)	0	0	128
2023/06/30	2040	02/11/2023	11.58	Call	Bond Future	909.1800	0.9092	870.0100	0.8700	(4.308)	0	0	0
2023/06/30	2040	02/11/2023	11.58	Put	Bond Future	6,213.0100	6.2130	6,017.4100	6.0174	(3.148)	0	0	0
2023/06/30	2040	02/11/2023	11.59	Call	Bond Future	923.9400	0.9239	884.8500	0.8848	(4.231)	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
2023/06/30	2040	02/11/2023	11.60	Put	Bond Future	6,119.2900	6.1193	5,923.7100	5.9237	(3.196)	0	0	0
2023/06/30	2040	02/11/2023			Bond Future	12.4838	78.3903	12.4557	78.5467	(0.225)	0.0000	0.0000	6,490
2023/06/30	2040	02/11/2023	11.80	Call	Bond Future	1,272.8400	1.2728	1,234.6300	1.2346	(3.002)	0	0	128
2023/06/30	2040	02/11/2023	11.80	Put	Bond Future	5,233.5400	5.2335	5,038.9000	5.0389	(3.719)	0	0	0
2023/06/30	2040	02/11/2023	11.59	Put	Bond Future	6,165.9600	6.1660	5,970.4400	5.9704	(3.171)	0	0	0
2023/06/30	2040	02/11/2023	11.60	Call	Bond Future	939.0000	0.9390	899.8500	0.8998	(4.169)	0	0	0
2023/06/30	2040	01/02/2024	12.33	Call	Bond Future	3,015.7100	3.0157	3,044.7800	3.0448	0.964	0	0	0
2023/06/30	2040	01/02/2024	12.33	Put	Bond Future	4,474.3400	4.4743	4,344.4100	4.3444	(2.904)	0	0	0
2023/06/30	2040	01/02/2024	12.34	Call	Bond Future	3,042.1300	3.0421	3,072.0300	3.0720	0.983	0	0	0
2023/06/30	2040	01/02/2024	12.34	Put	Bond Future	4,444.3300	4.4443	4,315.2300	4.3152	(2.905)	0	0	0
2023/06/30	2040	01/02/2024			Bond Future	12.5922	75.6678	12.5633	75.8268	(0.230)	0.0000	0.0000	28
2023/06/30	2040	01/02/2024	12.35	Call	Bond Future	3,068.6700	3.0687	3,099.1700	3.0992	0.994	0	0	0
2023/06/30	2040	01/02/2024	12.35	Put	Bond Future	4,414.5000	4.4145	4,286.0000	4.2860	(2.911)	0	0	0
2023/06/30	2040	02/05/2024	11.60	Call	Bond Future	1,895.0500	1.8950	1,822.9700	1.8230	(3.804)	0	0	0
2023/06/30	2040	02/05/2024	11.61	Call	Bond Future	1,910.6600	1.9107	1,838.5300	1.8385	(3.775)	0	0	0
2023/06/30	2040	02/05/2024	11.62	Put	Bond Future	8,147.5800	8.1476	7,924.2600	7.9243	(2.741)	0	0	0
2023/06/30	2040	02/05/2024			Bond Future	12.7031	77.4115	12.6751	77.5627	(0.220)	0.0000	0.0000	0
2023/06/30	2040	02/05/2024	11.60	Put	Bond Future	8,238.5900	8.2386	8,015.3500	8.0153	(2.710)	0	0	0
2023/06/30	2040	02/05/2024	11.61	Put	Bond Future	8,193.0100	8.1930	7,969.7200	7.9697	(2.725)	0	0	0
2023/06/30	2040	02/05/2024	11.62	Call	Bond Future	1,926.3400	1.9263	1,854.1800	1.8542	(3.746)	0	0	0
2023/06/30	2040	01/08/2024	12.34	Call	Bond Future	3,545.8300	3.5458	3,523.5900	3.5236	(0.627)	0	0	0
2023/06/30	2040	01/08/2024	12.34	Put	Bond Future	6,209.8200	6.2098	6,021.8900	6.0219	(3.026)	0	0	0
2023/06/30	2040	01/08/2024			Bond Future	12.8286	74.6507	12.7974	74.8164	(0.243)	0.0000	0.0000	0
2023/06/30	2040	01/08/2024	12.32	Call	Bond Future	3,498.9200	3.4989	3,474.6500	3.4746	(0.694)	0	0	0
2023/06/30	2040	01/08/2024	12.32	Put	Bond Future	6,275.1000	6.2751	6,085.1400	6.0851	(3.027)	0	0	0
2023/06/30	2040	01/08/2024	12.33	Call	Bond Future	3,522.3400	3.5223	3,498.9200	3.4989	(0.665)	0	0	0
2023/06/30	2040	01/08/2024	12.33	Put	Bond Future	6,242.3900	6.2424	6,053.2800	6.0533	(3.029)	0	0	0
2023/06/30	2044	03/08/2023	12.00	Call	Bond Future	526.8800	0.5269	528.2900	0.5283	0.268	0	0	0
2023/06/30	2044	03/08/2023	12.00	Put	Bond Future	3,067.8600	3.0679	2,802.5100	2.8025	(8.649)	0	0	4,754
2023/06/30	2044	03/08/2023	12.15	Call	Bond Future	794.1400	0.7941	809.2600	0.8093	1.904	0	0	0
2023/06/30	2044	03/08/2023	12.15	Put	Bond Future	2,444.1500	2.4441	2,192.5100	2.1925	(10.296)	0	0	0
2023/06/30	2044	03/08/2023	12.16	Call	Bond Future	814.5300	0.8145	830.7700	0.8308	1.994	0	0	0
2023/06/30	2044	03/08/2023	12.16	Put	Bond Future	2,405.7700	2.4058	2,155.2500	2.1553	(10.413)	0	0	0
2023/06/30	2044	03/08/2023			Bond Future	12.4359	73.0510	12.3889	73.3178	(0.378)	0.0000	0.0000	84,947
2023/06/30	2044	03/08/2023	11.75	Call	Bond Future	235.4900	0.2355	226.3600	0.2264	(3.877)	0	0	4,553
2023/06/30	2044	03/08/2023	11.75	Put	Bond Future	4,301.5800	4.3016	4,025.6900	4.0257	(6.414)	0	0	3,076
2023/06/30	2044	03/08/2023	12.17	Call	Bond Future	835.2500	0.8353	852.6400	0.8526	2.082	0	0	0
2023/06/30	2044	03/08/2023	12.17	Put	Bond Future	2,367.8000	2.3678	2,118.4300	2.1184	(10.532)	0	0	0
2023/06/30	2044	03/08/2023	12.50	Call	Bond Future	1,702.4600	1.7025	1,769.5600	1.7696	3.941	0	0	0
2023/06/30	2044	03/08/2023	12.50	Put	Bond Future	1,341.0400	1.3410	1,141.3800	1.1414	(14.888)	0	0	9,106
2023/06/30	2044	02/11/2023	11.57	Call	Bond Future	822.9500	0.8230	819.8500	0.8198	(0.377)	0	0	0
2023/06/30	2044	02/11/2023	11.57	Put	Bond Future	6,618.8600	6.6189	6,341.4400	6.3414	(4.191)	0	0	0
2023/06/30	2044	02/11/2023			Bond Future	12.5436	74.6583	12.4946	74.9326	(0.391)	0.0000	0.0000	670
2023/06/30	2044	02/11/2023	11.55	Call	Bond Future	798.6300	0.7986	791.7400	0.7917	(0.863)	0	0	0
2023/06/30	2044	02/11/2023	11.55	Put	Bond Future	6,721.6300	6.7216	6,440.4200	6.4404	(4.184)	0	0	0
2023/06/30	2044	02/11/2023	11.56	Call	Bond Future	810.7200	0.8107	805.6500	0.8056	(0.625)	0	0	0
2023/06/30	2044	02/11/2023	11.56	Put	Bond Future	6,670.1300	6.6701	6,390.7400	6.3907	(4.189)	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
2023/06/30	2044	01/02/2024	12.29	Call	Bond Future	2,827.1300	2.8271	2,824.6100	2.8246	(0.089)	0	0	0
2023/06/30	2044	01/02/2024	12.29	Put	Bond Future	4,843.8900	4.8439	4,561.7300	4.5617	(5.825)	0	0	0
2023/06/30	2044	01/02/2024			Bond Future	12.6484	71.9760	12.5977	72.2557	(0.401)	0.0000	0.0000	0
2023/06/30	2044	01/02/2024	12.27	Call	Bond Future	2,776.4900	2.7765	2,772.8200	2.7728	(0.132)	0	0	0
2023/06/30	2044	01/02/2024	12.27	Put	Bond Future	4,908.5900	4.9086	4,625.2800	4.6253	(5.772)	0	0	0
2023/06/30	2044	01/02/2024	12.28	Call	Bond Future	2,801.8700	2.8019	2,798.7700	2.7988	(0.111)	0	0	0
2023/06/30	2044	01/02/2024	12.28	Put	Bond Future	4,876.2600	4.8763	4,593.5200	4.5935	(5.798)	0	0	0
2023/06/30	2044	02/05/2024	11.67	Call	Bond Future	1,959.3500	1.9594	1,921.6200	1.9216	(1.926)	0	0	0
2023/06/30	2044	02/05/2024	11.67	Put	Bond Future	8,272.6300	8.2726	7,959.7200	7.9597	(3.782)	0	0	0
2023/06/30	2044	02/05/2024			Bond Future	12.7551	73.6346	12.7045	73.9098	(0.397)	0.0000	0.0000	0
2023/06/30	2044	02/05/2024	11.65	Call	Bond Future	1,927.5000	1.9275	1,889.3800	1.8894	(1.978)	0	0	0
2023/06/30	2044	02/05/2024	11.65	Put	Bond Future	8,365.7400	8.3657	8,052.4400	8.0524	(3.745)	0	0	0
2023/06/30	2044	02/05/2024	11.66	Call	Bond Future	1,943.3800	1.9434	1,905.4600	1.9055	(1.951)	0	0	0
2023/06/30	2044	02/05/2024	11.66	Put	Bond Future	8,319.1000	8.3191	8,006.0000	8.0060	(3.764)	0	0	0
2023/06/30	2044	01/08/2024	12.28	Call	Bond Future	3,372.5700	3.3726	3,396.6700	3.3967	0.715	0	0	0
2023/06/30	2044	01/08/2024	12.28	Put	Bond Future	6,670.7100	6.6707	6,402.8900	6.4029	(4.015)	0	0	0
2023/06/30	2044	01/08/2024	12.29	Call	Bond Future	3,395.4100	3.3954	3,420.5700	3.4206	0.741	0	0	0
2023/06/30	2044	01/08/2024	12.29	Put	Bond Future	6,636.0800	6.6361	6,369.3200	6.3693	(4.020)	0	0	0
2023/06/30	2044	01/08/2024			Bond Future	12.8756	70.9138	12.8210	71.2057	(0.424)	0.0000	0.0000	0
2023/06/30	2044	01/08/2024	12.30	Call	Bond Future	3,418.3400	3.4183	3,444.8400	3.4448	0.775	0	0	0
2023/06/30	2044	01/08/2024	12.30	Put	Bond Future	6,601.6000	6.6016	6,336.1800	6.3362	(4.021)	0	0	0
2023/06/30	2046	03/08/2023			Bond Future	109.9064	109.9064	110.9320	110.9320	0.933	0.0000	0.0000	12,882
2023/06/30	2046	02/11/2023			Bond Future	110.2584	110.2584	111.3095	111.3095	0.953	0.0000	0.0000	4,626
2023/06/30	2046	01/02/2024			Bond Future	112.7939	112.7939	113.8679	113.8679	0.952	0.0000	0.0000	0
2023/06/30	2046	02/05/2024			Bond Future	113.2667	113.2667	114.3499	114.3499	0.956	0.0000	0.0000	0
2023/06/30	2046	01/08/2024			Bond Future	115.8477	115.8477	116.9715	116.9715	0.970	0.0000	0.0000	0
2023/06/30	2050	03/08/2023			Bond Future	109.3875	109.3875	110.5281	110.5281	1.043	0.0000	0.0000	10,740
2023/06/30	2050	02/11/2023			Bond Future	111.8207	111.8207	112.9892	112.9892	1.045	0.0000	0.0000	3,364
2023/06/30	2050	01/02/2024			Bond Future	112.1437	112.1437	113.3383	113.3383	1.065	0.0000	0.0000	0
2023/06/30	2050	02/05/2024			Bond Future	114.7532	114.7532	115.9589	115.9589	1.051	0.0000	0.0000	0
2023/06/30	2050	01/08/2024			Bond Future	115.0569	115.0569	116.3072	116.3072	1.087	0.0000	0.0000	0
2023/06/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/30	AL37	03/08/2023			Index Future	883.1430	883.1430	882.4200	882.4200	(0.082)	0.0000	0.0000	0
2023/06/30	AL37	02/11/2023			Index Future	902.5710	902.5710	901.8520	901.8520	(0.080)	0.0000	0.0000	0
2023/06/30	AL37	01/02/2024			Index Future	923.1130	923.1130	922.3660	922.3660	(0.081)	0.0000	0.0000	0
2023/06/30	AL37	02/05/2024			Index Future	944.3870	944.3870	943.4900	943.4900	(0.095)	0.0000	0.0000	0
2023/06/30	AL37	01/08/2024			Index Future	965.7220	965.7220	964.9340	964.9340	(0.082)	0.0000	0.0000	0
2023/06/30	AL7T	03/08/2023			Index Future	1,006.1770	1,006.1770	1,007.2270	1,007.2270	0.104	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
2023/06/30	AL7T	02/11/2023			Index Future	1,028.3120	1,028.3120	1,029.4080	1,029.4080	0.107	0.0000	0.0000	0
2023/06/30	AL7T	01/02/2024			Index Future	1,051.7150	1,051.7150	1,052.8230	1,052.8230	0.105	0.0000	0.0000	0
2023/06/30	AL7T	02/05/2024			Index Future	1,075.9530	1,075.9530	1,076.9350	1,076.9350	0.091	0.0000	0.0000	0
2023/06/30	AL7T	01/08/2024			Index Future	1,100.2600	1,100.2600	1,101.4110	1,101.4110	0.105	0.0000	0.0000	0
2023/06/30	ALBI	03/08/2023			Index Future	879.3980	879.3980	880.2450	880.2450	0.096	0.0000	0.0000	106
2023/06/30	ALBI	02/11/2023			Index Future	898.7440	898.7440	899.6300	899.6300	0.099	0.0000	0.0000	0
2023/06/30	ALBI	01/02/2024			Index Future	919.1990	919.1990	920.0940	920.0940	0.097	0.0000	0.0000	0
2023/06/30	ALBI	02/05/2024			Index Future	940.3830	940.3830	941.1660	941.1660	0.083	0.0000	0.0000	0
2023/06/30	ALBI	01/08/2024			Index Future	961.6270	961.6270	962.5560	962.5560	0.097	0.0000	0.0000	0
2023/06/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/06/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/30	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
2023/06/30	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/30	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/30	ES33	03/08/2023			Bond Future	12.6201	74.1681	12.6084	74.2203	(0.093)	0.0000	0.0000	350
2023/06/30	ES33	02/11/2023			Bond Future	12.7621	72.0194	12.7495	72.0745	(0.099)	0.0000	0.0000	0
2023/06/30	ES33	01/02/2024			Bond Future	12.9026	73.6757	12.8897	73.7312	(0.100)	0.0000	0.0000	0
2023/06/30	ES33	02/05/2024			Bond Future	13.0429	71.5891	13.0319	71.6352	(0.084)	0.0000	0.0000	0
2023/06/30	ES33	01/08/2024			Bond Future	13.1981	73.2185	13.1842	73.2759	(0.106)	0.0000	0.0000	0
2023/06/30	ES42	03/08/2023			Bond Future	13.0879	70.6205	13.0559	70.7828	(0.244)	0.0000	0.0000	4,000
2023/06/30	ES42	02/11/2023			Bond Future	13.2241	67.9279	13.1905	68.0955	(0.254)	0.0000	0.0000	0
2023/06/30	ES42	01/02/2024			Bond Future	13.3525	69.4904	13.3178	69.6609	(0.260)	0.0000	0.0000	0
2023/06/30	ES42	02/05/2024			Bond Future	13.4857	66.8442	13.4517	67.0085	(0.252)	0.0000	0.0000	0
2023/06/30	ES42	01/08/2024			Bond Future	13.6289	68.3639	13.5915	68.5419	(0.275)	0.0000	0.0000	0
2023/06/30	GOVI	03/08/2023	837.21	Call	GOVI	296,130.0000	29.6130	304,530.0000	30.4530	2.837	0	0	0
2023/06/30	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/30	GOVI	03/08/2023	837.22	Call	GOVI	296,030.0000	29.6030	304,430.0000	30.4430	2.838	0	0	0
2023/06/30	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/30	GOVI	03/08/2023			GOVI	866.8230	866.8230	867.6630	867.6630	0.097	0.0000	0.0000	832
2023/06/30	GOVI	03/08/2023	837.23	Call	GOVI	295,930.0000	29.5930	304,330.0000	30.4330	2.839	0	0	0
2023/06/30	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/30	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/30	GOVI	02/11/2023	885.82	Call	GOVI	720.0000	0.0720	9,510.0000	0.9510	1220.833	0	0	0
2023/06/30	GOVI	02/11/2023			GOVI	885.8920	885.8920	886.7710	886.7710	0.099	0.0000	0.0000	0
2023/06/30	GOVI	02/11/2023	885.80	Call	GOVI	920.0000	0.0920	9,710.0000	0.9710	955.435	0	0	0
2023/06/30	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/30	GOVI	02/11/2023	885.81	Call	GOVI	820.0000	0.0820	9,610.0000	0.9610	1071.951	0	0	0
2023/06/30	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/30	GOVI	01/02/2024	880.00	Call	GOVI	260,540.0000	26.0540	269,410.0000	26.9410	3.404	0	0	0
2023/06/30	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/30	GOVI	01/02/2024			GOVI	906.0540	906.0540	906.9410	906.9410	0.098	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
2023/06/30	GOVI	01/02/2024	879.98	Call	GOVI	260,740.0000	26.0740	269,610.0000	26.9610	3.402	0	0	0
2023/06/30	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/30	GOVI	01/02/2024	879.99	Call	GOVI	260,640.0000	26.0640	269,510.0000	26.9510	3.403	0	0	0
2023/06/30	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/30	GOVI	02/05/2024	950.97	Put	GOVI	240,350.0000	24.0350	232,580.0000	23.2580	(3.233)	0	0	0
2023/06/30	GOVI	02/05/2024	950.98	Put	GOVI	240,450.0000	24.0450	232,680.0000	23.2680	(3.231)	0	0	0
2023/06/30	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/30	GOVI	02/05/2024			GOVI	926.9350	926.9350	927.7120	927.7120	0.084	0.0000	0.0000	0
2023/06/30	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/30	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/30	GOVI	02/05/2024	950.99	Put	GOVI	240,550.0000	24.0550	232,780.0000	23.2780	(3.230)	0	0	0
2023/06/30	GOVI	01/08/2024	943.39	Call	GOVI	44,860.0000	4.4860	54,070.0000	5.4070	20.531	0	0	0
2023/06/30	GOVI	01/08/2024	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/30	GOVI	01/08/2024			GOVI	947.8760	947.8760	948.7970	948.7970	0.097	0.0000	0.0000	0
2023/06/30	GOVI	01/08/2024	943.37	Call	GOVI	45,060.0000	4.5060	54,270.0000	5.4270	20.439	0	0	0
2023/06/30	GOVI	01/08/2024	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/30	GOVI	01/08/2024	943.38	Call	GOVI	44,960.0000	4.4960	54,170.0000	5.4170	20.485	0	0	0
2023/06/30	GOVI	01/08/2024	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/06/30	IGOV	03/08/2023			Index Future	324.3780	324.3780	325.8740	325.8740	0.461	0.0000	0.0000	481
2023/06/30	IGOV	02/11/2023			Index Future	331.5930	331.5930	333.1300	333.1300	0.464	0.0000	0.0000	16
2023/06/30	IGOV	01/02/2024			Index Future	339.2180	339.2180	340.7860	340.7860	0.462	0.0000	0.0000	0
2023/06/30	IGOV	02/05/2024			Index Future	347.1110	347.1110	348.6660	348.6660	0.448	0.0000	0.0000	0
2023/06/30	IGOV	01/08/2024			Index Future	355.0270	355.0270	356.6650	356.6650	0.461	0.0000	0.0000	0
2023/06/30	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/06/30	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/06/30	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/06/30	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/06/30	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/06/30	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/06/30	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/06/30	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/06/30	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/06/30	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/06/30	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/06/30	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/06/30	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/06/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/06/30	JBAF	19/07/2023			Jibar Tradeable Future	8.5050	91.4950	8.5150	91.4850	0.118	0.0000	0.0000	0
2023/06/30	JBAF	16/08/2023			Jibar Tradeable Future	8.6550	91.3450	8.6650	91.3350	0.116	0.0000	0.0000	0
2023/06/30	JBAF	20/09/2023			Jibar Tradeable Future	8.7100	91.2900	8.7050	91.2950	(0.057)	0.0000	0.0000	0
2023/06/30	JBAF	18/10/2023			Jibar Tradeable Future	8.7200	91.2800	8.7250	91.2750	0.057	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
2023/06/30	JBAF	15/11/2023			Jibar Tradeable Future	8.7200	91.2800	8.7200	91.2800	0.000	0.0000	0.0000	0
2023/06/30	JBAF	20/12/2023			Jibar Tradeable Future	8.7250	91.2750	8.7250	91.2750	0.000	0.0000	0.0000	0
2023/06/30	JBAF	20/03/2024			Jibar Tradeable Future	8.6600	91.3400	8.6500	91.3500	(0.115)	0.0000	0.0000	0
2023/06/30	JBAF	19/06/2024			Jibar Tradeable Future	8.5050	91.4950	8.5150	91.4850	0.118	0.0000	0.0000	0
2023/06/30	JBAF	18/09/2024			Jibar Tradeable Future	8.3850	91.6150	8.3900	91.6100	0.060	0.0000	0.0000	0
2023/06/30	JBAF	18/12/2024			Jibar Tradeable Future	8.2450	91.7550	8.2650	91.7350	0.243	0.0000	0.0000	0
2023/06/30	JBAF	19/03/2025			Jibar Tradeable Future	8.2050	91.7950	8.2150	91.7850	0.122	0.0000	0.0000	0
2023/06/30	JBAF	18/06/2025			Jibar Tradeable Future	8.2200	91.7800	8.2000	91.8000	(0.243)	0.0000	0.0000	0
2023/06/30	R035	03/08/2023	12.00	Call	Bond Future	1,964.0700	1.9641	1,988.0200	1.9880	1.219	0	0	0
2023/06/30	R035	03/08/2023	12.00	Put	Bond Future	935.8400	0.9358	871.1500	0.8711	(6.913)	0	0	0
2023/06/30	R035	03/08/2023	12.50	Call	Bond Future	3,924.1100	3.9241	3,979.2600	3.9793	1.405	0	0	5,000
2023/06/30	R035	03/08/2023			Bond Future	11.8078	85.6233	11.7913	85.7119	(0.139)	0.0000	0.0000	63,534
2023/06/30	R035	03/08/2023	11.75	Call	Bond Future	1,209.8700	1.2099	1,217.0400	1.2170	0.593	0	0	0
2023/06/30	R035	03/08/2023	11.75	Put	Bond Future	1,522.4500	1.5225	1,440.9800	1.4410	(5.351)	0	0	4,870
2023/06/30	R035	03/08/2023	11.98	Call	Bond Future	1,897.1100	1.8971	1,919.5800	1.9196	1.184	0	0	0
2023/06/30	R035	03/08/2023	11.98	Put	Bond Future	974.9900	0.9750	908.8200	0.9088	(6.787)	0	0	0
2023/06/30	R035	03/08/2023	11.99	Call	Bond Future	1,930.4600	1.9305	1,953.6700	1.9537	1.202	0	0	0
2023/06/30	R035	03/08/2023	11.99	Put	Bond Future	955.2600	0.9553	889.8300	0.8898	(6.849)	0	0	0
2023/06/30	R035	03/08/2023	12.50	Put	Bond Future	306.2200	0.3062	272.7300	0.2727	(10.937)	0	0	0
2023/06/30	R035	02/11/2023	12.85	Call	Bond Future	5,853.9800	5.8540	5,855.2000	5.8552	0.021	0	0	0
2023/06/30	R035	02/11/2023	12.85	Put	Bond Future	1,119.4800	1.1195	1,028.2000	1.0282	(8.154)	0	0	400
2023/06/30	R035	02/11/2023	13.59	Call	Bond Future	8,755.8500	8.7559	8,790.3500	8.7903	0.394	0	0	0
2023/06/30	R035	02/11/2023	13.59	Put	Bond Future	537.6100	0.5376	479.6100	0.4796	(10.788)	0	0	750
2023/06/30	R035	02/11/2023	11.12	Call	Bond Future	964.7800	0.9648	916.0400	0.9160	(5.052)	0	0	400
2023/06/30	R035	02/11/2023	11.41	Call	Bond Future	1,470.6500	1.4706	1,419.7000	1.4197	(3.464)	0	0	0
2023/06/30	R035	02/11/2023	11.41	Put	Bond Future	4,227.0700	4.2271	4,083.6200	4.0836	(3.394)	0	0	0
2023/06/30	R035	02/11/2023	11.42	Call	Bond Future	1,490.5000	1.4905	1,439.5700	1.4396	(3.417)	0	0	0
2023/06/30	R035	02/11/2023	11.42	Put	Bond Future	4,191.4100	4.1914	4,047.9800	4.0480	(3.422)	0	0	0
2023/06/30	R035	02/11/2023			Bond Future	11.9180	82.9966	11.9006	83.0891	(0.146)	0.0000	0.0000	110,029
2023/06/30	R035	02/11/2023	11.43	Call	Bond Future	1,510.5100	1.5105	1,459.6100	1.4596	(3.370)	0	0	0
2023/06/30	R035	02/11/2023	11.43	Put	Bond Future	4,155.9500	4.1560	4,012.5500	4.0125	(3.450)	0	0	0
2023/06/30	R035	02/11/2023	11.74	Call	Bond Future	2,224.3600	2.2244	2,177.3700	2.1774	(2.113)	0	0	750
2023/06/30	R035	02/11/2023	11.74	Put	Bond Future	3,175.5600	3.1756	3,036.0700	3.0361	(4.393)	0	0	0
2023/06/30	R035	02/11/2023	12.24	Call	Bond Future	3,691.0000	3.6910	3,663.0400	3.6630	(0.758)	0	0	750
2023/06/30	R035	02/11/2023	12.24	Put	Bond Future	2,009.4700	2.0095	1,889.0100	1.8890	(5.995)	0	0	0
2023/06/30	R035	02/11/2023	11.12	Put	Bond Future	5,353.7800	5.3538	5,212.5400	5.2125	(2.638)	0	0	0
2023/06/30	R035	02/11/2023	10.62	Call	Bond Future	432.2000	0.4322	395.3000	0.3953	(8.538)	0	0	400
2023/06/30	R035	02/11/2023	10.62	Put	Bond Future	7,741.5200	7.7415	7,612.1200	7.6121	(1.672)	0	0	0
2023/06/30	R035	01/02/2024	11.12	Put	Bond Future	6,376.9900	6.3770	6,232.5300	6.2325	(2.265)	0	0	0
2023/06/30	R035	01/02/2024	12.18	Put	Bond Future	3,095.8400	3.0958	3,023.9000	3.0239	(2.324)	0	0	0
2023/06/30	R035	01/02/2024	12.19	Call	Bond Future	3,923.9200	3.9239	3,946.3200	3.9463	0.571	0	0	0
2023/06/30	R035	01/02/2024	12.19	Put	Bond Future	3,073.9100	3.0739	3,002.7300	3.0027	(2.316)	0	0	0
2023/06/30	R035	01/02/2024	10.62	Call	Bond Future	850.8600	0.8509	789.4000	0.7894	(7.223)	0	0	400
2023/06/30	R035	01/02/2024	10.62	Put	Bond Future	8,650.7900	8.6508	8,495.7500	8.4958	(1.792)	0	0	0
2023/06/30	R035	01/02/2024			Bond Future	12.0254	84.8859	12.0074	84.9795	(0.149)	0.0000	0.0000	0
2023/06/30	R035	01/02/2024	12.20	Call	Bond Future	3,953.6200	3.9536	3,976.2600	3.9763	0.573	0	0	0
2023/06/30	R035	01/02/2024	12.20	Put	Bond Future	3,052.3800	3.0524	2,981.4400	2.9814	(2.324)	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
2023/06/30	R035	01/02/2024	13.46	Call	Bond Future	8,252.4000	8.2524	8,306.1200	8.3061	0.651	0	0	0
2023/06/30	R035	01/02/2024	13.46	Put	Bond Future	1,249.2400	1.2492	1,209.3800	1.2094	(3.191)	0	0	400
2023/06/30	R035	01/02/2024	11.12	Call	Bond Future	1,467.3600	1.4674	1,416.4800	1.4165	(3.467)	0	0	400
2023/06/30	R035	01/02/2024	12.18	Call	Bond Future	3,894.5600	3.8946	3,916.2000	3.9162	0.556	0	0	0
2023/06/30	R035	02/05/2024	11.20	Call	Bond Future	1,937.8800	1.9379	1,847.8400	1.8478	(4.646)	0	0	0
2023/06/30	R035	02/05/2024	11.20	Put	Bond Future	6,867.6700	6.8677	6,694.1600	6.6942	(2.526)	0	0	0
2023/06/30	R035	02/05/2024	11.19	Call	Bond Future	1,922.2100	1.9222	1,832.2900	1.8323	(4.678)	0	0	0
2023/06/30	R035	02/05/2024	11.19	Put	Bond Future	6,907.5700	6.9076	6,734.1800	6.7342	(2.510)	0	0	0
2023/06/30	R035	02/05/2024			Bond Future	12.1248	82.3270	12.1085	82.4105	(0.135)	0.0000	0.0000	0
2023/06/30	R035	02/05/2024	11.21	Call	Bond Future	1,953.6500	1.9537	1,863.4800	1.8635	(4.615)	0	0	0
2023/06/30	R035	02/05/2024	11.21	Put	Bond Future	6,827.9300	6.8279	6,654.2900	6.6543	(2.543)	0	0	0
2023/06/30	R035	01/08/2024	11.80	Call	Bond Future	3,198.8600	3.1989	3,127.5900	3.1276	(2.228)	0	0	0
2023/06/30	R035	01/08/2024	11.80	Put	Bond Future	5,430.1600	5.4302	5,261.7000	5.2617	(3.102)	0	0	0
2023/06/30	R035	01/08/2024	11.81	Call	Bond Future	3,221.1000	3.2211	3,150.6300	3.1506	(2.188)	0	0	0
2023/06/30	R035	01/08/2024	11.79	Put	Bond Future	5,460.1600	5.4602	5,290.5500	5.2905	(3.106)	0	0	0
2023/06/30	R035	01/08/2024			Bond Future	12.2362	84.1836	12.2168	84.2808	(0.158)	0.0000	0.0000	0
2023/06/30	R035	01/08/2024	11.81	Put	Bond Future	5,400.2800	5.4003	5,232.6200	5.2326	(3.105)	0	0	0
2023/06/30	R035	01/08/2024	11.79	Call	Bond Future	3,176.7000	3.1767	3,104.2800	3.1043	(2.280)	0	0	0
2023/06/30	R053	03/08/2023	12.72	Call	Bond Future	3,228.0200	3.2280	3,381.3900	3.3814	4.751	0	0	0
2023/06/30	R053	03/08/2023	12.72	Put	Bond Future	1,165.5800	1.1656	972.5400	0.9725	(16.562)	0	0	0
2023/06/30	R053	03/08/2023			Bond Future	12.4340	97.7685	12.3871	98.1149	(0.377)	0.0000	0.0000	0
2023/06/30	R053	03/08/2023	12.70	Call	Bond Future	3,132.7000	3.1327	3,281.5200	3.2815	4.751	0	0	0
2023/06/30	R053	03/08/2023	12.70	Put	Bond Future	1,211.7400	1.2117	1,014.1500	1.0142	(16.306)	0	0	0
2023/06/30	R053	03/08/2023	12.71	Call	Bond Future	3,180.2200	3.1802	3,331.2700	3.3313	4.750	0	0	0
2023/06/30	R053	03/08/2023	12.71	Put	Bond Future	1,188.4700	1.1885	993.1100	0.9931	(16.438)	0	0	0
2023/06/30	R053	02/11/2023	12.81	Call	Bond Future	5,013.1600	5.0132	5,133.7800	5.1338	2.406	0	0	0
2023/06/30	R053	02/11/2023	12.81	Put	Bond Future	3,126.9400	3.1269	2,891.3400	2.8913	(7.535)	0	0	0
2023/06/30	R053	02/11/2023	12.82	Call	Bond Future	5,055.8500	5.0558	5,177.5800	5.1776	2.408	0	0	0
2023/06/30	R053	02/11/2023	12.82	Put	Bond Future	3,100.0000	3.1000	2,865.5100	2.8655	(7.564)	0	0	0
2023/06/30	R053	02/11/2023			Bond Future	12.5444	94.0535	12.4954	94.4098	(0.391)	0.0000	0.0000	1,349
2023/06/30	R053	02/11/2023	12.83	Call	Bond Future	5,098.8800	5.0989	5,221.7200	5.2217	2.409	0	0	0
2023/06/30	R053	02/11/2023	12.83	Put	Bond Future	3,073.4900	3.0735	2,840.1100	2.8401	(7.593)	0	0	0
2023/06/30	R053	01/02/2024	12.92	Call	Bond Future	6,091.7800	6.0918	6,190.4000	6.1904	1.619	0	0	0
2023/06/30	R053	01/02/2024	12.93	Call	Bond Future	6,132.9600	6.1330	6,232.4900	6.2325	1.623	0	0	0
2023/06/30	R053	01/02/2024	12.94	Put	Bond Future	4,139.3600	4.1394	3,876.6500	3.8767	(6.347)	0	0	0
2023/06/30	R053	01/02/2024			Bond Future	12.6485	96.1948	12.5978	96.5579	(0.401)	0.0000	0.0000	0
2023/06/30	R053	01/02/2024	12.92	Put	Bond Future	4,193.8500	4.1938	3,929.3400	3.9293	(6.307)	0	0	0
2023/06/30	R053	01/02/2024	12.93	Put	Bond Future	4,166.5100	4.1665	3,902.9100	3.9029	(6.327)	0	0	0
2023/06/30	R053	01/02/2024	12.94	Call	Bond Future	6,174.2400	6.1742	6,274.6600	6.2747	1.626	0	0	0
2023/06/30	R053	02/05/2024	13.02	Put	Bond Future	5,111.2600	5.1113	4,847.8300	4.8478	(5.154)	0	0	0
2023/06/30	R053	02/05/2024	13.03	Put	Bond Future	5,083.2900	5.0833	4,820.9300	4.8209	(5.161)	0	0	0
2023/06/30	R053	02/05/2024	13.04	Call	Bond Future	7,024.0000	7.0240	7,119.4600	7.1195	1.359	0	0	0
2023/06/30	R053	02/05/2024			Bond Future	12.7537	92.5446	12.7030	92.9020	(0.398)	0.0000	0.0000	0
2023/06/30	R053	02/05/2024	13.02	Call	Bond Future	6,944.5100	6.9445	7,038.5000	7.0385	1.353	0	0	0
2023/06/30	R053	02/05/2024	13.03	Call	Bond Future	6,984.0600	6.9841	7,079.1200	7.0791	1.361	0	0	0
2023/06/30	R053	02/05/2024	13.04	Put	Bond Future	5,055.8100	5.0558	4,793.8500	4.7938	(5.181)	0	0	0
2023/06/30	R053	01/08/2024	13.13	Call	Bond Future	7,410.1200	7.4101	7,626.8800	7.6269	2.925	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
2023/06/30	R053	01/08/2024	13.13	Put	Bond Future	5,644.2200	5.6442	5,481.9200	5.4819	(2.876)	0	0	0
2023/06/30	R053	01/08/2024	13.14	Call	Bond Future	7,448.6200	7.4486	7,665.9900	7.6660	2.918	0	0	0
2023/06/30	R053	01/08/2024	13.14	Put	Bond Future	5,616.2600	5.6163	5,454.5700	5.4546	(2.879)	0	0	0
2023/06/30	R053	01/08/2024			Bond Future	12.8693	94.6300	12.8145	95.0091	(0.425)	0.0000	0.0000	0
2023/06/30	R053	01/08/2024	13.15	Call	Bond Future	7,487.1700	7.4872	7,705.5200	7.7055	2.916	0	0	0
2023/06/30	R053	01/08/2024	13.15	Put	Bond Future	5,588.4500	5.5885	5,427.7400	5.4277	(2.876)	0	0	0
2023/06/30	R186	03/08/2023	9.73	Put	Bond Future	156.6100	0.1566	152.2900	0.1523	(2.758)	0	0	0
2023/06/30	R186	03/08/2023	9.74	Call	Bond Future	1,874.7800	1.8748	1,751.1000	1.7511	(6.597)	0	0	0
2023/06/30	R186	03/08/2023	9.74	Put	Bond Future	152.7900	0.1528	148.5100	0.1485	(2.801)	0	0	0
2023/06/30	R186	03/08/2023			Bond Future	9.1431	105.2140	9.1840	105.0946	0.448	0.0000	0.0000	57,931
2023/06/30	R186	03/08/2023	9.73	Call	Bond Future	1,850.0500	1.8500	1,726.3300	1.7263	(6.687)	0	0	0
2023/06/30	R186	03/08/2023	9.75	Call	Bond Future	1,899.5800	1.8996	1,775.8900	1.7759	(6.511)	0	0	0
2023/06/30	R186	03/08/2023	9.75	Put	Bond Future	149.0500	0.1490	144.7600	0.1448	(2.878)	0	0	0
2023/06/30	R186	02/11/2023	9.40	Call	Bond Future	1,513.3600	1.5134	1,395.0500	1.3950	(7.818)	0	0	0
2023/06/30	R186	02/11/2023	9.40	Put	Bond Future	866.5300	0.8665	867.8400	0.8678	0.151	0	0	0
2023/06/30	R186	02/11/2023	9.15	Call	Bond Future	1,133.8100	1.1338	1,020.7000	1.0207	(9.976)	0	0	1,715
2023/06/30	R186	02/11/2023			Bond Future	9.1615	107.5286	9.2055	107.4090	0.480	0.0000	0.0000	34,730
2023/06/30	R186	02/11/2023	10.42	Call	Bond Future	3,591.2100	3.5912	3,465.0700	3.4651	(3.512)	0	0	0
2023/06/30	R186	02/11/2023	10.42	Put	Bond Future	234.3900	0.2344	227.8700	0.2279	(2.782)	0	0	1,715
2023/06/30	R186	02/11/2023	9.15	Put	Bond Future	1,165.2200	1.1652	1,171.7300	1.1717	0.559	0	0	0
2023/06/30	R186	02/11/2023	9.38	Call	Bond Future	1,480.5900	1.4806	1,362.7300	1.3627	(7.960)	0	0	0
2023/06/30	R186	02/11/2023	9.38	Put	Bond Future	887.8100	0.8878	889.5700	0.8896	0.198	0	0	0
2023/06/30	R186	02/11/2023	9.39	Call	Bond Future	1,496.9300	1.4969	1,378.7200	1.3787	(7.897)	0	0	0
2023/06/30	R186	02/11/2023	9.39	Put	Bond Future	877.1200	0.8771	878.5300	0.8785	0.161	0	0	0
2023/06/30	R186	01/02/2024	9.51	Call	Bond Future	1,930.4900	1.9305	1,815.7400	1.8157	(5.944)	0	0	0
2023/06/30	R186	01/02/2024	9.52	Put	Bond Future	1,020.1600	1.0202	1,028.8300	1.0288	0.850	0	0	0
2023/06/30	R186	01/02/2024	9.50	Call	Bond Future	1,913.8300	1.9138	1,799.3500	1.7994	(5.982)	0	0	0
2023/06/30	R186	01/02/2024			Bond Future	9.1517	104.6646	9.2006	104.5409	0.534	0.0000	0.0000	0
2023/06/30	R186	01/02/2024	9.51	Put	Bond Future	1,028.7800	1.0288	1,037.7000	1.0377	0.867	0	0	0
2023/06/30	R186	01/02/2024	9.52	Call	Bond Future	1,946.8900	1.9469	1,831.8900	1.8319	(5.907)	0	0	0
2023/06/30	R186	01/02/2024	9.50	Put	Bond Future	1,037.1500	1.0372	1,046.3400	1.0463	0.886	0	0	0
2023/06/30	R186	02/05/2024	10.40	Call	Bond Future	3,574.3900	3.5744	3,430.5000	3.4305	(4.026)	0	0	0
2023/06/30	R186	02/05/2024	10.40	Put	Bond Future	656.5300	0.6565	654.6900	0.6547	(0.280)	0	0	2,030
2023/06/30	R186	02/05/2024	8.01	Call	Bond Future	483.0600	0.4831	382.7200	0.3827	(20.772)	0	0	0
2023/06/30	R186	02/05/2024	8.01	Put	Bond Future	3,133.4900	3.1335	3,175.2000	3.1752	1.331	0	0	0
2023/06/30	R186	02/05/2024	9.73	Put	Bond Future	1,011.2700	1.0113	1,023.1700	1.0232	1.177	0	0	0
2023/06/30	R186	02/05/2024			Bond Future	9.1271	107.0766	9.1880	106.9346	0.667	0.0000	0.0000	0
2023/06/30	R186	02/05/2024	8.00	Call	Bond Future	477.9400	0.4779	378.2300	0.3782	(20.862)	0	0	0
2023/06/30	R186	02/05/2024	8.00	Put	Bond Future	3,152.4900	3.1525	3,194.8300	3.1948	1.343	0	0	0
2023/06/30	R186	02/05/2024	9.73	Call	Bond Future	2,406.5300	2.4065	2,276.3800	2.2764	(5.408)	0	0	2,030
2023/06/30	R186	02/05/2024	7.99	Call	Bond Future	472.5700	0.4726	373.7800	0.3738	(20.905)	0	0	0
2023/06/30	R186	02/05/2024	7.99	Put	Bond Future	3,171.2400	3.1712	3,214.5000	3.2145	1.364	0	0	0
2023/06/30	R186	01/08/2024	8.70	Put	Bond Future	1,989.3300	1.9893	2,055.0100	2.0550	3.302	0	0	0
2023/06/30	R186	01/08/2024	8.68	Call	Bond Future	1,064.3100	1.0643	999.5600	0.9996	(6.084)	0	0	0
2023/06/30	R186	01/08/2024	8.69	Call	Bond Future	1,074.0800	1.0741	1,009.8500	1.0098	(5.980)	0	0	0
2023/06/30	R186	01/08/2024			Bond Future	9.1219	104.1813	9.1830	104.0511	0.670	0.0000	0.0000	0
2023/06/30	R186	01/08/2024	8.70	Call	Bond Future	1,084.3300	1.0843	1,019.7700	1.0198	(5.954)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/30	R186	01/08/2024	8.68	Put	Bond Future	2,012.4700	2.0125	2,077.9600	2.0780	3.254	0	0	0
2023/06/30	R186	01/08/2024	8.69	Put	Bond Future	2,000.6600	2.0007	2,066.6700	2.0667	3.299	0	0	0
2023/06/30	R197	03/08/2023			Bond Future	335.1890	335.1890	335.1840	335.1840	(0.001)	0.0000	0.0000	44
2023/06/30	R197	02/11/2023			Bond Future	342.6450	342.6450	342.6477	342.6477	0.001	0.0000	0.0000	0
2023/06/30	R202	03/08/2023			Bond Future	247.5517	247.5517	248.3962	248.3962	0.341	0.0000	0.0000	5,336
2023/06/30	R202	02/11/2023			Bond Future	253.0583	253.0583	253.9274	253.9274	0.343	0.0000	0.0000	0
2023/06/30	R202	01/02/2024			Bond Future	253.9076	253.9076	254.7947	254.7947	0.349	0.0000	0.0000	0
2023/06/30	R202	02/05/2024			Bond Future	259.8158	259.8158	260.6865	260.6865	0.335	0.0000	0.0000	0
2023/06/30	R202	01/08/2024			Bond Future	260.6267	260.6267	261.5557	261.5557	0.356	0.0000	0.0000	0
2023/06/30	R209	03/08/2023	10.00	Call	Bond Future	0.4300	0.0004	0.2000	0.0002	(53.488)	0	0	1,800
2023/06/30	R209	03/08/2023	10.00	Put	Bond Future	9,676.1400	9.6761	9,622.7900	9.6228	(0.551)	0	0	0
2023/06/30	R209	03/08/2023	10.70	Call	Bond Future	23.7800	0.0238	16.6800	0.0167	(29.857)	0	0	1,800
2023/06/30	R209	03/08/2023	11.95	Put	Bond Future	997.4800	0.9975	944.6200	0.9446	(5.299)	0	0	0
2023/06/30	R209	03/08/2023	12.00	Call	Bond Future	1,587.7600	1.5878	1,590.2600	1.5903	0.157	0	0	0
2023/06/30	R209	03/08/2023	12.00	Put	Bond Future	902.9400	0.9029	852.3200	0.8523	(5.606)	0	0	1,750
2023/06/30	R209	03/08/2023	11.25	Put	Bond Future	3,179.2700	3.1793	3,109.7800	3.1098	(2.186)	0	0	0
2023/06/30	R209	03/08/2023	11.93	Call	Bond Future	1,395.0400	1.3950	1,394.3800	1.3944	(0.047)	0	0	0
2023/06/30	R209	03/08/2023	11.94	Call	Bond Future	1,421.7800	1.4218	1,421.5700	1.4216	(0.015)	0	0	0
2023/06/30	R209	03/08/2023			Bond Future	11.8541	65.9470	11.8428	66.0001	(0.095)	0.0000	0.0000	11,551
2023/06/30	R209	03/08/2023	10.70	Put	Bond Future	5,822.7400	5.8227	5,762.5200	5.7625	(1.034)	0	0	0
2023/06/30	R209	03/08/2023	10.75	Call	Bond Future	30.0200	0.0300	21.5300	0.0215	(28.281)	0	0	7,000
2023/06/30	R209	03/08/2023	10.75	Put	Bond Future	5,562.9100	5.5629	5,501.3000	5.5013	(1.108)	0	0	0
2023/06/30	R209	03/08/2023	11.95	Call	Bond Future	1,448.8400	1.4488	1,449.1000	1.4491	0.018	0	0	0
2023/06/30	R209	03/08/2023	11.25	Call	Bond Future	231.4600	0.2315	215.0900	0.2151	(7.072)	0	0	7,000
2023/06/30	R209	03/08/2023	11.93	Put	Bond Future	1,037.4000	1.0374	983.6200	0.9836	(5.184)	0	0	0
2023/06/30	R209	03/08/2023	11.94	Put	Bond Future	1,017.2500	1.0172	963.9200	0.9639	(5.243)	0	0	0
2023/06/30	R209	02/11/2023	11.34	Call	Bond Future	1,119.3900	1.1194	1,064.3200	1.0643	(4.920)	0	0	0
2023/06/30	R209	02/11/2023	11.34	Put	Bond Future	4,061.0000	4.0610	3,950.1800	3.9502	(2.729)	0	0	0
2023/06/30	R209	02/11/2023	11.33	Call	Bond Future	1,103.4700	1.1035	1,048.5400	1.0485	(4.978)	0	0	0
2023/06/30	R209	02/11/2023	11.33	Put	Bond Future	4,094.7500	4.0948	3,984.0700	3.9841	(2.703)	0	0	0
2023/06/30	R209	02/11/2023			Bond Future	11.9513	64.2441	11.9394	64.2999	(0.100)	0.0000	0.0000	9,344
2023/06/30	R209	02/11/2023	11.35	Call	Bond Future	1,135.3300	1.1353	1,080.1200	1.0801	(4.863)	0	0	0
2023/06/30	R209	02/11/2023	11.35	Put	Bond Future	4,027.3200	4.0273	3,916.3600	3.9164	(2.755)	0	0	0
2023/06/30	R209	01/02/2024	12.13	Put	Bond Future	2,849.7200	2.8497	2,793.1400	2.7931	(1.985)	0	0	0
2023/06/30	R209	01/02/2024	12.14	Call	Bond Future	3,278.7500	3.2788	3,278.6900	3.2787	(0.002)	0	0	0
2023/06/30	R209	01/02/2024	12.14	Put	Bond Future	2,829.4900	2.8295	2,773.2600	2.7733	(1.987)	0	0	0
2023/06/30	R209	01/02/2024			Bond Future	12.0419	65.7067	12.0297	65.7628	(0.101)	0.0000	0.0000	0
2023/06/30	R209	01/02/2024	12.13	Call	Bond Future	3,253.4000	3.2534	3,252.9900	3.2530	(0.013)	0	0	0
2023/06/30	R209	01/02/2024	12.12	Call	Bond Future	3,227.9200	3.2279	3,227.3600	3.2274	(0.017)	0	0	0
2023/06/30	R209	01/02/2024	12.12	Put	Bond Future	2,869.8800	2.8699	2,813.1500	2.8131	(1.977)	0	0	0
2023/06/30	R209	02/05/2024	11.18	Call	Bond Future	1,697.6200	1.6976	1,556.3200	1.5563	(8.323)	0	0	0
2023/06/30	R209	02/05/2024	11.18	Put	Bond Future	6,237.2700	6.2373	6,048.0900	6.0481	(3.033)	0	0	0
2023/06/30	R209	02/05/2024	11.17	Call	Bond Future	1,683.8700	1.6839	1,542.6700	1.5427	(8.385)	0	0	0
2023/06/30	R209	02/05/2024	11.17	Put	Bond Future	6,273.4800	6.2735	6,084.4000	6.0844	(3.014)	0	0	0
2023/06/30	R209	02/05/2024			Bond Future	12.1332	64.0666	12.1226	64.1145	(0.087)	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
2023/06/30	R209	02/05/2024	11.19	Call	Bond Future	1,711.4400	1.7114	1,569.8300	1.5698	(8.274)	0	0	0
2023/06/30	R209	02/05/2024	11.19	Put	Bond Future	6,201.1900	6.2012	6,011.7000	6.0117	(3.056)	0	0	0
2023/06/30	R209	01/08/2024	11.79	Put	Bond Future	4,926.2100	4.9262	4,673.1800	4.6732	(5.136)	0	0	0
2023/06/30	R209	01/08/2024	11.80	Call	Bond Future	2,908.7400	2.9087	2,714.7400	2.7147	(6.670)	0	0	0
2023/06/30	R209	01/08/2024	11.80	Put	Bond Future	4,899.2800	4.8993	4,647.0100	4.6470	(5.149)	0	0	0
2023/06/30	R209	01/08/2024			Bond Future	12.2353	65.5111	12.2223	65.5694	(0.106)	0.0000	0.0000	0
2023/06/30	R209	01/08/2024	11.79	Call	Bond Future	2,888.9400	2.8889	2,694.1800	2.6942	(6.742)	0	0	0
2023/06/30	R209	01/08/2024	11.78	Call	Bond Future	2,869.2200	2.8692	2,673.7000	2.6737	(6.814)	0	0	0
2023/06/30	R209	01/08/2024	11.78	Put	Bond Future	4,953.2600	4.9533	4,699.4700	4.6995	(5.124)	0	0	0
2023/06/30	R210	03/08/2023			Bond Future	226.9188	226.9188	227.0655	227.0655	0.065	0.0000	0.0000	421
2023/06/30	R210	02/11/2023			Bond Future	228.7940	228.7940	228.9494	228.9494	0.068	0.0000	0.0000	0
2023/06/30	R210	01/02/2024			Bond Future	234.0550	234.0550	234.2112	234.2112	0.067	0.0000	0.0000	0
2023/06/30	R210	02/05/2024			Bond Future	236.2394	236.2394	236.3664	236.3664	0.054	0.0000	0.0000	0
2023/06/30	R210	01/08/2024			Bond Future	241.6237	241.6237	241.7864	241.7864	0.067	0.0000	0.0000	0
2023/06/30	R213	03/08/2023	11.62	Put	Bond Future	262.7600	0.2628	237.3600	0.2374	(9.667)	0	0	0
2023/06/30	R213	03/08/2023	11.63	Call	Bond Future	3,186.6400	3.1866	3,233.0000	3.2330	1.455	0	0	0
2023/06/30	R213	03/08/2023			Bond Future	10.9465	83.1027	10.9302	83.1741	(0.149)	0.0000	0.0000	24,433
2023/06/30	R213	03/08/2023	11.61	Call	Bond Future	3,113.8400	3.1138	3,159.5900	3.1596	1.469	0	0	0
2023/06/30	R213	03/08/2023	11.61	Put	Bond Future	268.2600	0.2683	242.6200	0.2426	(9.558)	0	0	0
2023/06/30	R213	03/08/2023	11.62	Call	Bond Future	3,150.2400	3.1502	3,196.2300	3.1962	1.460	0	0	0
2023/06/30	R213	03/08/2023	11.63	Put	Bond Future	257.3000	0.2573	232.2700	0.2323	(9.728)	0	0	0
2023/06/30	R213	02/11/2023	11.13	Call	Bond Future	2,368.1100	2.3681	2,311.6700	2.3117	(2.383)	0	0	0
2023/06/30	R213	02/11/2023	11.13	Put	Bond Future	1,987.5000	1.9875	1,856.1900	1.8562	(6.607)	0	0	0
2023/06/30	R213	02/11/2023	10.94	Call	Bond Future	1,944.9100	1.9449	1,878.1500	1.8781	(3.433)	0	0	750
2023/06/30	R213	02/11/2023	10.94	Put	Bond Future	2,378.4200	2.3784	2,236.7900	2.2368	(5.955)	0	0	0
2023/06/30	R213	02/11/2023			Bond Future	11.0409	81.3735	11.0234	81.4484	(0.158)	0.0000	0.0000	3,000
2023/06/30	R213	02/11/2023	11.44	Call	Bond Future	3,154.8700	3.1549	3,115.0900	3.1151	(1.261)	0	0	750
2023/06/30	R213	02/11/2023	11.44	Put	Bond Future	1,468.1500	1.4681	1,353.5000	1.3535	(7.809)	0	0	0
2023/06/30	R213	02/11/2023	12.70	Call	Bond Future	7,123.3900	7.1234	7,144.5100	7.1445	0.296	0	0	0
2023/06/30	R213	02/11/2023	12.70	Put	Bond Future	398.9400	0.3989	345.1900	0.3452	(13.473)	0	0	750
2023/06/30	R213	02/11/2023	11.11	Call	Bond Future	2,321.3100	2.3213	2,263.6800	2.2637	(2.483)	0	0	0
2023/06/30	R213	02/11/2023	11.11	Put	Bond Future	2,025.9100	2.0259	1,893.4100	1.8934	(6.540)	0	0	0
2023/06/30	R213	02/11/2023	11.12	Call	Bond Future	2,344.7500	2.3447	2,287.6100	2.2876	(2.437)	0	0	0
2023/06/30	R213	02/11/2023	11.12	Put	Bond Future	2,006.7300	2.0067	1,874.7200	1.8747	(6.578)	0	0	0
2023/06/30	R213	01/02/2024	11.70	Call	Bond Future	4,124.1500	4.1242	4,081.7200	4.0817	(1.029)	0	0	0
2023/06/30	R213	01/02/2024	11.70	Put	Bond Future	1,789.9300	1.7899	1,672.0200	1.6720	(6.587)	0	0	0
2023/06/30	R213	01/02/2024	11.71	Call	Bond Future	4,151.2700	4.1513	4,109.1900	4.1092	(1.014)	0	0	0
2023/06/30	R213	01/02/2024	11.71	Put	Bond Future	1,776.8200	1.7768	1,659.2600	1.6593	(6.616)	0	0	0
2023/06/30	R213	01/02/2024			Bond Future	11.1306	83.2258	11.1126	83.3013	(0.162)	0.0000	0.0000	0
2023/06/30	R213	01/02/2024	11.72	Call	Bond Future	4,178.4500	4.1785	4,136.7200	4.1367	(0.999)	0	0	0
2023/06/30	R213	01/02/2024	11.72	Put	Bond Future	1,763.8000	1.7638	1,646.5900	1.6466	(6.645)	0	0	0
2023/06/30	R213	02/05/2024	10.30	Call	Bond Future	1,431.1300	1.4311	1,374.8200	1.3748	(3.935)	0	0	0
2023/06/30	R213	02/05/2024	10.30	Put	Bond Future	5,256.1200	5.2561	5,134.5700	5.1346	(2.313)	0	0	0
2023/06/30	R213	02/05/2024			Bond Future	11.2116	81.5826	11.1957	81.6478	(0.143)	0.0000	0.0000	0
2023/06/30	R213	02/05/2024	10.28	Call	Bond Future	1,407.4900	1.4075	1,348.1600	1.3482	(4.215)	0	0	0
2023/06/30	R213	02/05/2024	10.28	Put	Bond Future	5,318.9200	5.3189	5,194.3500	5.1943	(2.342)	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
2023/06/30	R213	02/05/2024	10.29	Call	Bond Future	1,419.2800	1.4193	1,361.4400	1.3614	(4.075)	0	0	0
2023/06/30	R213	02/05/2024	10.29	Put	Bond Future	5,287.4800	5.2875	5,164.4000	5.1644	(2.328)	0	0	0
2023/06/30	R213	01/08/2024	10.86	Call	Bond Future	2,341.8200	2.3418	2,349.0500	2.3491	0.309	0	0	0
2023/06/30	R213	01/08/2024	10.86	Put	Bond Future	4,138.5100	4.1385	4,067.4200	4.0674	(1.718)	0	0	0
2023/06/30	R213	01/08/2024	10.87	Call	Bond Future	2,359.2200	2.3592	2,367.6100	2.3676	0.356	0	0	0
2023/06/30	R213	01/08/2024	10.87	Put	Bond Future	4,115.1400	4.1151	4,045.2100	4.0452	(1.699)	0	0	0
2023/06/30	R213	01/08/2024			Bond Future	11.3067	83.4230	11.2869	83.5013	(0.174)	0.0000	0.0000	0
2023/06/30	R213	01/08/2024	10.88	Call	Bond Future	2,377.0300	2.3770	2,385.9100	2.3859	0.374	0	0	0
2023/06/30	R213	01/08/2024	10.88	Put	Bond Future	4,092.2100	4.0922	4,022.7700	4.0228	(1.697)	0	0	0
2023/06/30	R214	03/08/2023	12.14	Call	Bond Future	1,050.2600	1.0503	1,052.1300	1.0521	0.178	0	0	0
2023/06/30	R214	03/08/2023	12.14	Put	Bond Future	1,457.1600	1.4572	1,308.3100	1.3083	(10.215)	0	0	0
2023/06/30	R214	03/08/2023	12.15	Call	Bond Future	1,072.9900	1.0730	1,075.7100	1.0757	0.253	0	0	0
2023/06/30	R214	03/08/2023	12.15	Put	Bond Future	1,431.6600	1.4317	1,283.6600	1.2837	(10.338)	0	0	0
2023/06/30	R214	03/08/2023			Bond Future	12.2248	61.8313	12.1933	61.9820	(0.258)	0.0000	0.0000	18,711
2023/06/30	R214	03/08/2023	12.16	Call	Bond Future	1,095.9800	1.0960	1,099.5700	1.0996	0.328	0	0	0
2023/06/30	R214	03/08/2023	12.16	Put	Bond Future	1,406.4900	1.4065	1,259.3600	1.2594	(10.461)	0	0	0
2023/06/30	R214	02/11/2023	11.45	Put	Bond Future	5,140.0000	5.1400	4,985.3900	4.9854	(3.008)	0	0	0
2023/06/30	R214	02/11/2023	11.46	Call	Bond Future	781.0200	0.7810	783.3500	0.7833	0.298	0	0	0
2023/06/30	R214	02/11/2023	11.46	Put	Bond Future	5,098.6600	5.0987	4,945.5900	4.9456	(3.002)	0	0	0
2023/06/30	R214	02/11/2023			Bond Future	12.3268	59.8883	12.2939	60.0437	(0.267)	0.0000	0.0000	12
2023/06/30	R214	02/11/2023	11.45	Call	Bond Future	769.7100	0.7697	770.5000	0.7705	0.103	0	0	0
2023/06/30	R214	02/11/2023	11.47	Call	Bond Future	792.4400	0.7924	796.4400	0.7964	0.505	0	0	0
2023/06/30	R214	02/11/2023	11.47	Put	Bond Future	5,057.4900	5.0575	4,906.0900	4.9061	(2.994)	0	0	0
2023/06/30	R214	01/02/2024	12.16	Call	Bond Future	2,536.2000	2.5362	2,506.2600	2.5063	(1.181)	0	0	0
2023/06/30	R214	01/02/2024	12.16	Put	Bond Future	3,795.1900	3.7952	3,607.1400	3.6071	(4.955)	0	0	0
2023/06/30	R214	01/02/2024			Bond Future	12.4262	61.2516	12.3923	61.4097	(0.273)	0.0000	0.0000	0
2023/06/30	R214	01/02/2024	12.14	Call	Bond Future	2,491.9400	2.4919	2,460.9600	2.4610	(1.243)	0	0	0
2023/06/30	R214	01/02/2024	12.14	Put	Bond Future	3,847.2400	3.8472	3,658.1500	3.6581	(4.915)	0	0	0
2023/06/30	R214	01/02/2024	12.15	Call	Bond Future	2,514.0200	2.5140	2,483.5600	2.4836	(1.212)	0	0	0
2023/06/30	R214	01/02/2024	12.15	Put	Bond Future	3,821.1400	3.8211	3,632.5700	3.6326	(4.935)	0	0	0
2023/06/30	R214	02/05/2024	11.46	Call	Bond Future	1,642.6800	1.6427	1,584.4600	1.5845	(3.544)	0	0	0
2023/06/30	R214	02/05/2024	11.46	Put	Bond Future	6,842.8000	6.8428	6,631.6300	6.6316	(3.086)	0	0	0
2023/06/30	R214	02/05/2024	11.47	Call	Bond Future	1,656.2400	1.6562	1,598.0400	1.5980	(3.514)	0	0	0
2023/06/30	R214	02/05/2024	11.47	Put	Bond Future	6,803.9200	6.8039	6,592.7700	6.5928	(3.103)	0	0	0
2023/06/30	R214	02/05/2024			Bond Future	12.5180	59.3563	12.4848	59.5092	(0.265)	0.0000	0.0000	0
2023/06/30	R214	02/05/2024	11.48	Call	Bond Future	1,669.8800	1.6699	1,611.8900	1.6119	(3.473)	0	0	0
2023/06/30	R214	02/05/2024	11.48	Put	Bond Future	6,765.1800	6.7652	6,554.2400	6.5542	(3.118)	0	0	0
2023/06/30	R214	01/08/2024	12.18	Call	Bond Future	3,083.4900	3.0835	3,085.8100	3.0858	0.075	0	0	0
2023/06/30	R214	01/08/2024	12.18	Put	Bond Future	5,130.6200	5.1306	4,967.9900	4.9680	(3.170)	0	0	0
2023/06/30	R214	01/08/2024			Bond Future	12.6189	60.6948	12.5826	60.8597	(0.287)	0.0000	0.0000	0
2023/06/30	R214	01/08/2024	12.16	Call	Bond Future	3,043.1700	3.0432	3,043.4400	3.0434	0.009	0	0	0
2023/06/30	R214	01/08/2024	12.16	Put	Bond Future	5,186.2400	5.1862	5,021.5600	5.0216	(3.175)	0	0	0
2023/06/30	R214	01/08/2024	12.17	Call	Bond Future	3,063.1700	3.0632	3,064.4600	3.0645	0.042	0	0	0
2023/06/30	R214	01/08/2024	12.17	Put	Bond Future	5,158.2400	5.1582	4,994.5800	4.9946	(3.173)	0	0	0
2023/06/30	R248	03/08/2023	11.80	Call	Bond Future	338.4300	0.3384	337.0000	0.3370	(0.423)	0	0	1,100
2023/06/30	R248	03/08/2023	11.80	Put	Bond Future	3,839.1300	3.8391	3,566.9000	3.5669	(7.091)	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
2023/06/30	R248	03/08/2023	12.11	Call	Bond Future	832.2500	0.8322	856.5800	0.8566	2.923	0	0	0
2023/06/30	R248	03/08/2023	12.11	Put	Bond Future	2,432.8700	2.4329	2,186.4000	2.1864	(10.131)	0	0	0
2023/06/30	R248	03/08/2023			Bond Future	12.3823	76.0128	12.3355	76.2836	(0.378)	0.0000	0.0000	97,118
2023/06/30	R248	03/08/2023	12.09	Call	Bond Future	790.7100	0.7907	812.6600	0.8127	2.776	0	0	0
2023/06/30	R248	03/08/2023	12.09	Put	Bond Future	2,511.3600	2.5114	2,262.5100	2.2625	(9.909)	0	0	0
2023/06/30	R248	03/08/2023	12.10	Call	Bond Future	811.3200	0.8113	834.4400	0.8344	2.850	0	0	0
2023/06/30	R248	03/08/2023	12.10	Put	Bond Future	2,471.9100	2.4719	2,224.2300	2.2242	(10.020)	0	0	0
2023/06/30	R248	03/08/2023	12.30	Call	Bond Future	1,292.9200	1.2929	1,344.8800	1.3449	4.019	0	0	1,100
2023/06/30	R248	03/08/2023	12.30	Put	Bond Future	1,770.1900	1.7702	1,551.3500	1.5513	(12.363)	0	0	0
2023/06/30	R248	03/08/2023	13.20	Call	Bond Future	4,740.3200	4.7403	4,939.5300	4.9395	4.202	0	0	0
2023/06/30	R248	03/08/2023	13.20	Put	Bond Future	287.5900	0.2876	216.0000	0.2160	(24.893)	0	0	1,100
2023/06/30	R248	02/11/2023	12.50	Call	Bond Future	3,058.7800	3.0588	3,121.0000	3.1210	2.034	0	0	220
2023/06/30	R248	02/11/2023	13.60	Call	Bond Future	6,970.1100	6.9701	7,128.4400	7.1284	2.272	0	0	0
2023/06/30	R248	02/11/2023	13.60	Put	Bond Future	1,135.2500	1.1353	1,015.1800	1.0152	(10.577)	0	0	220
2023/06/30	R248	02/11/2023	11.47	Call	Bond Future	784.2700	0.7843	778.9300	0.7789	(0.681)	0	0	0
2023/06/30	R248	02/11/2023	11.48	Call	Bond Future	796.3200	0.7963	791.3600	0.7914	(0.623)	0	0	0
2023/06/30	R248	02/11/2023	11.49	Put	Bond Future	6,915.3000	6.9153	6,632.2100	6.6322	(4.094)	0	0	0
2023/06/30	R248	02/11/2023			Bond Future	12.4908	73.2384	12.4419	73.5168	(0.391)	0.0000	0.0000	169,112
2023/06/30	R248	02/11/2023	11.80	Call	Bond Future	1,313.5700	1.3136	1,322.1600	1.3222	0.654	0	0	220
2023/06/30	R248	02/11/2023	11.80	Put	Bond Future	5,433.7900	5.4338	5,163.9800	5.1640	(4.965)	0	0	0
2023/06/30	R248	02/11/2023	12.50	Put	Bond Future	3,006.6500	3.0067	2,790.4700	2.7905	(7.190)	0	0	0
2023/06/30	R248	02/11/2023	11.47	Put	Bond Future	7,022.3600	7.0224	6,738.6200	6.7386	(4.041)	0	0	0
2023/06/30	R248	02/11/2023	11.48	Put	Bond Future	6,968.7200	6.9687	6,685.3600	6.6854	(4.066)	0	0	0
2023/06/30	R248	02/11/2023	11.49	Call	Bond Future	808.5000	0.8085	803.8100	0.8038	(0.580)	0	0	0
2023/06/30	R248	01/02/2024	12.14	Call	Bond Future	2,628.7400	2.6287	2,709.8200	2.7098	3.084	0	0	0
2023/06/30	R248	01/02/2024	12.14	Put	Bond Future	5,266.7800	5.2668	5,064.0500	5.0640	(3.849)	0	0	0
2023/06/30	R248	01/02/2024	12.15	Call	Bond Future	2,652.9400	2.6529	2,735.5900	2.7356	3.115	0	0	0
2023/06/30	R248	01/02/2024	12.15	Put	Bond Future	5,231.4100	5.2314	5,030.2500	5.0302	(3.845)	0	0	0
2023/06/30	R248	01/02/2024			Bond Future	12.5970	74.9055	12.5464	75.1893	(0.402)	0.0000	0.0000	0
2023/06/30	R248	01/02/2024	12.16	Call	Bond Future	2,677.2500	2.6773	2,761.4700	2.7615	3.146	0	0	0
2023/06/30	R248	01/02/2024	12.16	Put	Bond Future	5,196.2300	5.1962	4,996.6400	4.9966	(3.841)	0	0	0
2023/06/30	R248	02/05/2024	11.46	Call	Bond Future	1,767.9400	1.7679	1,746.8500	1.7469	(1.193)	0	0	0
2023/06/30	R248	02/05/2024	11.47	Call	Bond Future	1,783.1200	1.7831	1,762.2300	1.7622	(1.172)	0	0	0
2023/06/30	R248	02/05/2024	11.48	Put	Bond Future	9,107.3300	9.1073	8,807.1100	8.8071	(3.296)	0	0	0
2023/06/30	R248	02/05/2024			Bond Future	12.6955	72.1802	12.6449	72.4598	(0.398)	0.0000	0.0000	13,000
2023/06/30	R248	02/05/2024	11.46	Put	Bond Future	9,208.1000	9.2081	8,907.4700	8.9075	(3.265)	0	0	0
2023/06/30	R248	02/05/2024	11.47	Put	Bond Future	9,157.6200	9.1576	8,857.1900	8.8572	(3.281)	0	0	0
2023/06/30	R248	02/05/2024	11.48	Call	Bond Future	1,798.3900	1.7984	1,777.7100	1.7777	(1.150)	0	0	0
2023/06/30	R248	01/08/2024	12.30	Call	Bond Future	3,643.8000	3.6438	3,700.8500	3.7008	1.566	0	0	0
2023/06/30	R248	01/08/2024	12.30	Put	Bond Future	6,475.0000	6.4750	6,235.7200	6.2357	(3.695)	0	0	0
2023/06/30	R248	01/08/2024	12.31	Call	Bond Future	3,667.9700	3.6680	3,726.1400	3.7261	1.586	0	0	0
2023/06/30	R248	01/08/2024	12.31	Put	Bond Future	6,440.9900	6.4410	6,202.8300	6.2028	(3.698)	0	0	0
2023/06/30	R248	01/08/2024			Bond Future	12.8035	73.8076	12.7492	74.1039	(0.425)	0.0000	0.0000	0
2023/06/30	R248	01/08/2024	12.32	Call	Bond Future	3,692.2200	3.6922	3,751.8100	3.7518	1.614	0	0	0
2023/06/30	R248	01/08/2024	12.32	Put	Bond Future	6,407.1400	6.4071	6,170.4000	6.1704	(3.695)	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
<b>Total</b>											<b>1525210</b>	