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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/05/2023 TO 19/05/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/19	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/19	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/19	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/19	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/19	2025	03/08/2023		Bond Future	170.1510	170.1510	170.0852	170.0852	(0.039)	0.0000	0.0000	6,270
2023/05/19	2025	02/11/2023		Bond Future	173.9984	173.9984	173.9304	173.9304	(0.039)	0.0000	0.0000	0
2023/05/19	2025	01/02/2024		Bond Future	176.1951	176.1951	176.1210	176.1210	(0.042)	0.0000	0.0000	0
2023/05/19	2025	02/05/2024		Bond Future	180.2599	180.2599	180.1843	180.1843	(0.042)	0.0000	0.0000	0
2023/05/19	2025	01/08/2024		Bond Future	182.3197	182.3197	182.2381	182.2381	(0.045)	0.0000	0.0000	0
2023/05/19	2029	03/08/2023		Bond Future	123.5467	123.5467	123.4950	123.4950	(0.042)	0.0000	0.0000	2,275
2023/05/19	2029	02/11/2023		Bond Future	124.9940	124.9940	124.9400	124.9400	(0.043)	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/19	2029	01/02/2024			Bond Future	127.8761	127.8761	127.8208	127.8208	(0.043)	0.0000	0.0000	0
2023/05/19	2029	02/05/2024			Bond Future	129.4419	129.4419	129.3817	129.3817	(0.047)	0.0000	0.0000	0
2023/05/19	2029	01/08/2024			Bond Future	132.2591	132.2591	132.1982	132.1982	(0.046)	0.0000	0.0000	0
2023/05/19	2030	03/08/2023	10.40	Call	Bond Future	264.0900	0.2641	220.3500	0.2204	(16.563)	0	0	1,012
2023/05/19	2030	03/08/2023	10.65	Call	Bond Future	475.5800	0.4756	407.2000	0.4072	(14.378)	0	0	350
2023/05/19	2030	03/08/2023	10.65	Put	Bond Future	2,981.5200	2.9815	3,183.6400	3.1836	6.779	0	0	0
2023/05/19	2030	03/08/2023	11.34	Call	Bond Future	1,654.4100	1.6544	1,500.8500	1.5009	(9.282)	0	0	0
2023/05/19	2030	03/08/2023	11.34	Put	Bond Future	1,299.2800	1.2993	1,416.2200	1.4162	9.000	0	0	0
2023/05/19	2030	03/08/2023	12.89	Call	Bond Future	6,502.9300	6.5029	6,247.7900	6.2478	(3.923)	0	0	0
2023/05/19	2030	03/08/2023	12.89	Put	Bond Future	138.5900	0.1386	153.9500	0.1539	11.083	0	0	350
2023/05/19	2030	03/08/2023	11.35	Call	Bond Future	1,678.0200	1.6780	1,523.2700	1.5233	(9.222)	0	0	0
2023/05/19	2030	03/08/2023	11.36	Put	Bond Future	1,265.5100	1.2655	1,380.0700	1.3801	9.052	0	0	0
2023/05/19	2030	03/08/2023			Bond Future	11.2528	85.4858	11.3192	85.2153	0.590	0.0000	0.0000	103,751
2023/05/19	2030	03/08/2023	10.40	Put	Bond Future	3,836.5500	3.8365	4,063.3100	4.0633	5.911	0	0	0
2023/05/19	2030	03/08/2023	11.35	Put	Bond Future	1,282.3000	1.2823	1,398.0500	1.3981	9.027	0	0	0
2023/05/19	2030	03/08/2023	11.36	Call	Bond Future	1,701.8000	1.7018	1,545.8600	1.5459	(9.163)	0	0	0
2023/05/19	2030	03/08/2023	12.59	Call	Bond Future	5,462.3200	5.4623	5,215.6900	5.2157	(4.515)	0	0	0
2023/05/19	2030	03/08/2023	12.59	Put	Bond Future	217.8600	0.2179	241.7300	0.2417	10.957	0	0	1,012
2023/05/19	2030	02/11/2023	10.81	Call	Bond Future	1,197.8400	1.1978	1,098.0700	1.0981	(8.329)	0	0	0
2023/05/19	2030	02/11/2023	10.81	Put	Bond Future	3,419.5100	3.4195	3,596.6300	3.5966	5.180	0	0	0
2023/05/19	2030	02/11/2023	11.43	Call	Bond Future	2,330.3300	2.3303	2,179.2300	2.1792	(6.484)	0	0	0
2023/05/19	2030	02/11/2023	11.43	Put	Bond Future	2,059.7500	2.0597	2,185.5400	2.1855	6.107	0	0	500
2023/05/19	2030	02/11/2023	10.07	Call	Bond Future	471.1000	0.4711	421.6700	0.4217	(10.492)	0	0	800
2023/05/19	2030	02/11/2023	10.07	Put	Bond Future	5,788.6100	5.7886	6,016.0700	6.0161	3.929	0	0	0
2023/05/19	2030	02/11/2023	10.39	Call	Bond Future	708.5200	0.7085	640.2700	0.6403	(9.633)	0	0	500
2023/05/19	2030	02/11/2023	10.80	Call	Bond Future	1,183.3900	1.1834	1,084.4400	1.0844	(8.362)	0	0	0
2023/05/19	2030	02/11/2023	10.80	Put	Bond Future	3,446.0000	3.4460	3,623.9400	3.6239	5.164	0	0	0
2023/05/19	2030	02/11/2023	9.57	Call	Bond Future	251.1100	0.2511	222.0600	0.2221	(11.569)	0	0	800
2023/05/19	2030	02/11/2023	9.57	Put	Bond Future	7,738.2100	7.7382	7,986.0500	7.9861	3.203	0	0	0
2023/05/19	2030	02/11/2023			Bond Future	11.3616	87.3990	11.4316	87.1222	0.616	0.0000	0.0000	116
2023/05/19	2030	02/11/2023	11.57	Call	Bond Future	2,647.8700	2.6479	2,485.8200	2.4858	(6.120)	0	0	0
2023/05/19	2030	02/11/2023	11.57	Put	Bond Future	1,826.9300	1.8269	1,941.7700	1.9418	6.286	0	0	800
2023/05/19	2030	02/11/2023	10.82	Call	Bond Future	1,212.1700	1.2122	1,111.6000	1.1116	(8.297)	0	0	0
2023/05/19	2030	02/11/2023	10.82	Put	Bond Future	3,392.9200	3.3929	3,569.2400	3.5692	5.197	0	0	0
2023/05/19	2030	02/11/2023	10.39	Put	Bond Future	4,670.7300	4.6707	4,879.3700	4.8794	4.467	0	0	0
2023/05/19	2030	02/11/2023	9.89	Call	Bond Future	377.4100	0.3774	336.3300	0.3363	(10.885)	0	0	500
2023/05/19	2030	02/11/2023	9.89	Put	Bond Future	6,468.6000	6.4686	6,704.4100	6.7044	3.645	0	0	0
2023/05/19	2030	01/02/2024	11.86	Put	Bond Future	2,068.6500	2.0687	2,178.8400	2.1788	5.327	0	0	500
2023/05/19	2030	01/02/2024	12.10	Put	Bond Future	1,764.2900	1.7643	1,860.9500	1.8609	5.479	0	0	400
2023/05/19	2030	01/02/2024	11.37	Call	Bond Future	2,457.7400	2.4577	2,315.7400	2.3157	(5.778)	0	0	0
2023/05/19	2030	01/02/2024	11.37	Put	Bond Future	2,851.5800	2.8516	2,992.8500	2.9929	4.954	0	0	0
2023/05/19	2030	01/02/2024	11.00	Call	Bond Future	1,776.4300	1.7764	1,659.8900	1.6599	(6.560)	0	0	0
2023/05/19	2030	01/02/2024	9.93	Call	Bond Future	604.6200	0.6046	551.6600	0.5517	(8.759)	0	0	1,360
2023/05/19	2030	01/02/2024	9.93	Put	Bond Future	6,792.4300	6.7924	7,022.7400	7.0227	3.391	0	0	0
2023/05/19	2030	01/02/2024	10.16	Call	Bond Future	758.6000	0.7586	694.9600	0.6950	(8.389)	0	0	200
2023/05/19	2030	01/02/2024	10.16	Put	Bond Future	5,988.8300	5.9888	6,208.4600	6.2085	3.667	0	0	0
2023/05/19	2030	01/02/2024	9.57	Put	Bond Future	8,129.2000	8.1292	8,373.5500	8.3736	3.006	0	0	0

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2023/05/19	2030	01/02/2024	9.89	Put	Bond Future	6,936.3700	6.9364	7,168.4000	7.1684	3.345	0	0	0
2023/05/19	2030	01/02/2024			Bond Future	11.4723	85.3884	11.5462	85.1051	0.645	0.0000	0.0000	0
2023/05/19	2030	01/02/2024	11.75	Call	Bond Future	3,281.4100	3.2814	3,114.9300	3.1149	(5.073)	0	0	0
2023/05/19	2030	01/02/2024	11.75	Put	Bond Future	2,223.5600	2.2236	2,340.3500	2.3403	5.252	0	0	200
2023/05/19	2030	01/02/2024	11.86	Call	Bond Future	3,540.9400	3.5409	3,367.8600	3.3679	(4.888)	0	0	0
2023/05/19	2030	01/02/2024	12.10	Call	Bond Future	4,131.9600	4.1320	3,945.3500	3.9454	(4.516)	0	0	0
2023/05/19	2030	01/02/2024	11.35	Call	Bond Future	2,417.7100	2.4177	2,277.0600	2.2771	(5.817)	0	0	0
2023/05/19	2030	01/02/2024	11.35	Put	Bond Future	2,888.8200	2.8888	3,031.4400	3.0314	4.937	0	0	0
2023/05/19	2030	01/02/2024	11.36	Call	Bond Future	2,437.6800	2.4377	2,296.3600	2.2964	(5.797)	0	0	0
2023/05/19	2030	01/02/2024	11.36	Put	Bond Future	2,870.1500	2.8701	3,012.1000	3.0121	4.946	0	0	0
2023/05/19	2030	01/02/2024	10.39	Call	Bond Future	966.1400	0.9661	889.6600	0.8897	(7.916)	0	0	500
2023/05/19	2030	01/02/2024	10.39	Put	Bond Future	5,251.2600	5.2513	5,458.0500	5.4580	3.938	0	0	0
2023/05/19	2030	01/02/2024	11.00	Put	Bond Future	3,614.0600	3.6141	3,780.7900	3.7808	4.613	0	0	200
2023/05/19	2030	01/02/2024	11.31	Call	Bond Future	2,338.6100	2.3386	2,200.6700	2.2007	(5.898)	0	0	0
2023/05/19	2030	01/02/2024	11.31	Put	Bond Future	2,964.5300	2.9645	3,109.8600	3.1099	4.902	0	0	1,360
2023/05/19	2030	01/02/2024	10.07	Call	Bond Future	694.8400	0.6948	635.5400	0.6355	(8.534)	0	0	400
2023/05/19	2030	01/02/2024	10.07	Put	Bond Future	6,298.2800	6.2983	6,522.2500	6.5223	3.556	0	0	0
2023/05/19	2030	01/02/2024	9.57	Call	Bond Future	417.0600	0.4171	378.1400	0.3781	(9.332)	0	0	400
2023/05/19	2030	01/02/2024	9.89	Call	Bond Future	580.7400	0.5807	529.5000	0.5295	(8.823)	0	0	500
2023/05/19	2030	02/05/2024	12.38	Call	Bond Future	4,535.9800	4.5360	4,340.6400	4.3406	(4.306)	0	0	0
2023/05/19	2030	02/05/2024	12.38	Put	Bond Future	1,688.1400	1.6881	1,782.4600	1.7825	5.587	0	0	1,080
2023/05/19	2030	02/05/2024	10.82	Call	Bond Future	1,390.2600	1.3903	1,291.1400	1.2911	(7.130)	0	0	1,080
2023/05/19	2030	02/05/2024	10.82	Put	Bond Future	4,338.4600	4.3385	4,529.0000	4.5290	4.392	0	0	0
2023/05/19	2030	02/05/2024	9.66	Call	Bond Future	427.2900	0.4273	387.4300	0.3874	(9.329)	0	0	1,000
2023/05/19	2030	02/05/2024	9.66	Put	Bond Future	8,017.8300	8.0178	8,267.6300	8.2676	3.116	0	0	0
2023/05/19	2030	02/05/2024	9.81	Call	Bond Future	502.7000	0.5027	457.1300	0.4571	(9.065)	0	0	0
2023/05/19	2030	02/05/2024	9.81	Put	Bond Future	7,476.1200	7.4761	7,720.2100	7.7202	3.265	0	0	0
2023/05/19	2030	02/05/2024	9.82	Call	Bond Future	508.2000	0.5082	462.2200	0.4622	(9.048)	0	0	0
2023/05/19	2030	02/05/2024	9.82	Put	Bond Future	7,440.6600	7.4407	7,684.3400	7.6843	3.275	0	0	0
2023/05/19	2030	02/05/2024			Bond Future	11.5969	87.3387	11.6751	87.0490	0.674	0.0000	0.0000	0
2023/05/19	2030	02/05/2024	11.94	Call	Bond Future	3,470.2900	3.4703	3,298.5500	3.2986	(4.949)	0	0	0
2023/05/19	2030	02/05/2024	11.94	Put	Bond Future	2,207.6900	2.2077	2,325.6100	2.3256	5.341	0	0	1,000
2023/05/19	2030	02/05/2024	9.83	Call	Bond Future	513.5400	0.5135	467.1700	0.4672	(9.029)	0	0	0
2023/05/19	2030	02/05/2024	9.83	Put	Bond Future	7,405.0600	7.4051	7,648.3500	7.6484	3.285	0	0	0
2023/05/19	2030	02/05/2024	10.16	Call	Bond Future	721.7800	0.7218	660.7900	0.6608	(8.450)	0	0	1,000
2023/05/19	2030	02/05/2024	10.16	Put	Bond Future	6,274.9400	6.2749	6,503.6100	6.5036	3.644	0	0	0
2023/05/19	2030	01/08/2024	10.38	Call	Bond Future	1,006.9300	1.0069	932.3900	0.9324	(7.403)	0	0	0
2023/05/19	2030	01/08/2024	10.38	Put	Bond Future	6,158.0500	6.1580	6,379.0200	6.3790	3.588	0	0	0
2023/05/19	2030	01/08/2024	10.37	Call	Bond Future	998.5900	0.9986	924.5300	0.9245	(7.416)	0	0	0
2023/05/19	2030	01/08/2024	10.37	Put	Bond Future	6,188.2000	6.1882	6,409.6500	6.4097	3.579	0	0	0
2023/05/19	2030	01/08/2024			Bond Future	11.7681	85.2111	11.8508	84.9156	0.704	0.0000	0.0000	0
2023/05/19	2030	01/08/2024	10.39	Call	Bond Future	1,015.3300	1.0153	940.3100	0.9403	(7.389)	0	0	0
2023/05/19	2030	01/08/2024	10.39	Put	Bond Future	6,127.9700	6.1280	6,348.4600	6.3485	3.598	0	0	0
2023/05/19	2032	03/08/2023	9.60	Call	Bond Future	1.8300	0.0018	1.3900	0.0014	(24.044)	0	0	1,500
2023/05/19	2032	03/08/2023	9.60	Put	Bond Future	11,639.3900	11.6394	11,846.4600	11.8465	1.779	0	0	0
2023/05/19	2032	03/08/2023	10.30	Call	Bond Future	27.5900	0.0276	22.5300	0.0225	(18.340)	0	0	7,500
2023/05/19	2032	03/08/2023	10.30	Put	Bond Future	7,924.2500	7.9242	8,126.7000	8.1267	2.555	0	0	0

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2023/05/19	2032	03/08/2023	11.77	Call	Bond Future	1,359.7700	1.3598	1,258.4500	1.2584	(7.451)	0	0	0
2023/05/19	2032	03/08/2023	11.77	Put	Bond Future	2,024.0800	2.0241	2,130.2700	2.1303	5.246	0	0	0
2023/05/19	2032	03/08/2023	11.90	Call	Bond Future	1,668.0400	1.6680	1,554.3700	1.5544	(6.815)	0	0	5,000
2023/05/19	2032	03/08/2023	11.90	Put	Bond Future	1,730.8100	1.7308	1,824.6500	1.8247	5.422	0	0	0
2023/05/19	2032	03/08/2023	11.55	Call	Bond Future	916.1700	0.9162	836.5500	0.8366	(8.691)	0	0	0
2023/05/19	2032	03/08/2023	11.55	Put	Bond Future	2,612.0500	2.6120	2,739.9400	2.7399	4.896	0	0	7,500
2023/05/19	2032	03/08/2023			Bond Future	11.9136	83.4624	11.9588	83.2549	0.379	0.0000	0.0000	118,341
2023/05/19	2032	03/08/2023	11.45	Call	Bond Future	748.0100	0.7480	678.2400	0.6782	(9.327)	0	0	0
2023/05/19	2032	03/08/2023	11.45	Put	Bond Future	2,918.5100	2.9185	3,056.2500	3.0563	4.720	0	0	7,500
2023/05/19	2032	03/08/2023	11.75	Call	Bond Future	1,315.2800	1.3153	1,215.9000	1.2159	(7.556)	0	0	0
2023/05/19	2032	03/08/2023	11.75	Put	Bond Future	2,072.6600	2.0727	2,180.7900	2.1808	5.217	0	0	0
2023/05/19	2032	03/08/2023	11.76	Call	Bond Future	1,337.4300	1.3374	1,237.0700	1.2371	(7.504)	0	0	0
2023/05/19	2032	03/08/2023	11.76	Put	Bond Future	2,048.2600	2.0483	2,155.4100	2.1554	5.231	0	0	0
2023/05/19	2032	02/11/2023	11.24	Call	Bond Future	1,070.0700	1.0701	1,003.5800	1.0036	(6.214)	0	0	0
2023/05/19	2032	02/11/2023	11.24	Put	Bond Future	4,761.0900	4.7611	4,907.0900	4.9071	3.067	0	0	0
2023/05/19	2032	02/11/2023	11.90	Call	Bond Future	2,263.0800	2.2631	2,155.5200	2.1555	(4.753)	0	0	0
2023/05/19	2032	02/11/2023	11.90	Put	Bond Future	2,882.5200	2.8825	2,987.4500	2.9875	3.640	0	0	0
2023/05/19	2032	02/11/2023	11.09	Put	Bond Future	5,288.3300	5.2883	5,443.0000	5.4430	2.925	0	0	0
2023/05/19	2032	02/11/2023	10.59	Call	Bond Future	456.6600	0.4567	421.7400	0.4217	(7.647)	0	0	500
2023/05/19	2032	02/11/2023	10.59	Put	Bond Future	7,323.7200	7.3237	7,501.2900	7.5013	2.425	0	0	0
2023/05/19	2032	02/11/2023			Bond Future	12.0371	81.1663	12.0844	80.9538	0.393	0.0000	0.0000	64,900
2023/05/19	2032	02/11/2023	12.26	Call	Bond Future	3,150.8800	3.1509	3,022.0700	3.0221	(4.088)	0	0	0
2023/05/19	2032	02/11/2023	12.26	Put	Bond Future	2,157.0600	2.1571	2,240.7400	2.2407	3.879	0	0	500
2023/05/19	2032	02/11/2023	11.09	Call	Bond Future	877.9800	0.8780	820.1600	0.8202	(6.586)	0	0	500
2023/05/19	2032	02/11/2023	11.22	Call	Bond Future	1,042.9600	1.0430	977.6400	0.9776	(6.263)	0	0	0
2023/05/19	2032	02/11/2023	11.22	Put	Bond Future	4,829.4300	4.8294	4,976.6000	4.9766	3.047	0	0	0
2023/05/19	2032	02/11/2023	11.23	Call	Bond Future	1,056.3700	1.0564	990.4600	0.9905	(6.239)	0	0	0
2023/05/19	2032	02/11/2023	11.23	Put	Bond Future	4,795.1000	4.7951	4,941.6800	4.9417	3.057	0	0	0
2023/05/19	2032	01/02/2024	12.50	Call	Bond Future	4,039.7100	4.0397	3,906.0900	3.9061	(3.308)	0	0	0
2023/05/19	2032	01/02/2024	12.73	Call	Bond Future	4,671.0500	4.6711	4,527.7400	4.5277	(3.068)	0	0	0
2023/05/19	2032	01/02/2024	12.73	Put	Bond Future	2,215.6200	2.2156	2,289.7200	2.2897	3.344	0	0	500
2023/05/19	2032	01/02/2024	11.83	Call	Bond Future	2,440.3000	2.4403	2,339.0800	2.3391	(4.148)	0	0	0
2023/05/19	2032	01/02/2024	11.83	Put	Bond Future	3,905.2200	3.9052	4,021.4100	4.0214	2.975	0	0	0
2023/05/19	2032	01/02/2024	11.84	Call	Bond Future	2,461.4300	2.4614	2,359.7000	2.3597	(4.133)	0	0	0
2023/05/19	2032	01/02/2024	11.84	Put	Bond Future	3,881.3800	3.8814	3,997.0600	3.9971	2.980	0	0	0
2023/05/19	2032	01/02/2024	10.78	Call	Bond Future	881.5900	0.8816	831.2500	0.8313	(5.710)	0	0	200
2023/05/19	2032	01/02/2024	11.09	Call	Bond Future	1,205.3700	1.2054	1,141.7600	1.1418	(5.277)	0	0	500
2023/05/19	2032	01/02/2024	11.09	Put	Bond Future	6,090.0600	6.0901	6,243.8600	6.2439	2.525	0	0	0
2023/05/19	2032	01/02/2024	11.75	Call	Bond Future	2,276.4000	2.2764	2,179.3500	2.1794	(4.263)	0	0	0
2023/05/19	2032	01/02/2024	11.75	Put	Bond Future	4,102.2500	4.1023	4,222.6100	4.2226	2.934	0	0	200
2023/05/19	2032	01/02/2024	10.01	Call	Bond Future	382.9600	0.3830	357.1700	0.3572	(6.734)	0	0	1,200
2023/05/19	2032	01/02/2024	10.01	Put	Bond Future	10,601.1100	10.6011	10,792.7300	10.7927	1.808	0	0	0
2023/05/19	2032	01/02/2024	10.59	Call	Bond Future	726.1900	0.7262	682.9300	0.6829	(5.957)	0	0	500
2023/05/19	2032	01/02/2024			Bond Future	12.1595	83.0196	12.2091	82.8022	0.408	0.0000	0.0000	0
2023/05/19	2032	01/02/2024	12.50	Put	Bond Future	2,562.1500	2.5621	2,645.9400	2.6459	3.270	0	0	200
2023/05/19	2032	01/02/2024	12.62	Call	Bond Future	4,364.9300	4.3649	4,226.1500	4.2262	(3.179)	0	0	0
2023/05/19	2032	01/02/2024	12.62	Put	Bond Future	2,375.1600	2.3752	2,453.7900	2.4538	3.311	0	0	1,200
2023/05/19	2032	01/02/2024	11.85	Call	Bond Future	2,482.3900	2.4824	2,380.1400	2.3801	(4.119)	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/19	2032	01/02/2024	11.85	Put	Bond Future	3,857.4000	3.8574	3,972.5600	3.9726	2.985	0	0	0
2023/05/19	2032	01/02/2024	10.78	Put	Bond Future	7,254.4000	7.2544	7,421.4700	7.4215	2.303	0	0	0
2023/05/19	2032	01/02/2024	10.59	Put	Bond Future	8,027.8300	8.0278	8,201.9800	8.2020	2.169	0	0	0
2023/05/19	2032	01/02/2024	10.76	Call	Bond Future	864.1500	0.8642	814.5800	0.8146	(5.736)	0	0	1,200
2023/05/19	2032	01/02/2024	10.76	Put	Bond Future	7,334.1200	7.3341	7,501.9600	7.5020	2.288	0	0	0
2023/05/19	2032	02/05/2024	12.90	Call	Bond Future	4,660.9600	4.6610	4,514.6900	4.5147	(3.138)	0	0	0
2023/05/19	2032	02/05/2024	13.18	Call	Bond Future	5,460.4800	5.4605	5,303.4800	5.3035	(2.875)	0	0	0
2023/05/19	2032	02/05/2024	13.18	Put	Bond Future	1,763.6300	1.7636	1,828.8900	1.8289	3.700	0	0	500
2023/05/19	2032	02/05/2024	10.86	Call	Bond Future	813.1300	0.8131	765.0300	0.7650	(5.915)	0	0	1,000
2023/05/19	2032	02/05/2024	10.86	Put	Bond Future	7,267.6100	7.2676	7,441.7700	7.4418	2.396	0	0	0
2023/05/19	2032	02/05/2024	10.56	Call	Bond Future	590.7900	0.5908	553.4500	0.5534	(6.320)	0	0	0
2023/05/19	2032	02/05/2024	10.56	Put	Bond Future	8,483.6600	8.4837	8,668.5800	8.6686	2.180	0	0	0
2023/05/19	2032	02/05/2024	10.65	Call	Bond Future	651.5800	0.6516	611.2000	0.6112	(6.197)	0	0	1,550
2023/05/19	2032	02/05/2024	10.65	Put	Bond Future	8,109.7000	8.1097	8,291.5800	8.2916	2.243	0	0	0
2023/05/19	2032	02/05/2024	10.36	Call	Bond Future	471.8200	0.4718	440.7000	0.4407	(6.596)	0	0	1,000
2023/05/19	2032	02/05/2024	10.36	Put	Bond Future	9,340.8300	9.3408	9,531.9700	9.5320	2.046	0	0	0
2023/05/19	2032	02/05/2024			Bond Future	12.2907	80.7527	12.3426	80.5304	0.423	0.0000	0.0000	0
2023/05/19	2032	02/05/2024	12.90	Put	Bond Future	2,103.4000	2.1034	2,179.3900	2.1794	3.613	0	0	1,000
2023/05/19	2032	02/05/2024	13.35	Call	Bond Future	5,962.9900	5.9630	5,800.1200	5.8001	(2.731)	0	0	0
2023/05/19	2032	02/05/2024	13.35	Put	Bond Future	1,585.2000	1.5852	1,644.5900	1.6446	3.747	0	0	1,550
2023/05/19	2032	02/05/2024	11.09	Call	Bond Future	1,023.8500	1.0239	966.3700	0.9664	(5.614)	0	0	500
2023/05/19	2032	02/05/2024	11.09	Put	Bond Future	6,396.1400	6.3961	6,560.9200	6.5609	2.576	0	0	0
2023/05/19	2032	02/05/2024	11.35	Call	Bond Future	1,327.3200	1.3273	1,257.7800	1.2578	(5.239)	0	0	1,550
2023/05/19	2032	02/05/2024	11.35	Put	Bond Future	5,497.3500	5.4974	5,650.0700	5.6501	2.778	0	0	0
2023/05/19	2032	02/05/2024	10.59	Call	Bond Future	610.4000	0.6104	572.0600	0.5721	(6.281)	0	0	500
2023/05/19	2032	02/05/2024	10.59	Put	Bond Future	8,358.0400	8.3580	8,541.9600	8.5420	2.201	0	0	0
2023/05/19	2032	02/05/2024	10.54	Call	Bond Future	577.7500	0.5777	541.0700	0.5411	(6.349)	0	0	0
2023/05/19	2032	02/05/2024	10.54	Put	Bond Future	8,567.6100	8.5676	8,753.1900	8.7532	2.166	0	0	0
2023/05/19	2032	02/05/2024	10.55	Call	Bond Future	584.2400	0.5842	547.2300	0.5472	(6.335)	0	0	0
2023/05/19	2032	02/05/2024	10.55	Put	Bond Future	8,525.5800	8.5256	8,710.8300	8.7108	2.173	0	0	0
2023/05/19	2032	01/08/2024	11.15	Call	Bond Future	1,260.9700	1.2610	1,198.7000	1.1987	(4.938)	0	0	0
2023/05/19	2032	01/08/2024	11.15	Put	Bond Future	6,967.3100	6.9673	7,131.7500	7.1317	2.360	0	0	0
2023/05/19	2032	01/08/2024			Bond Future	12.4567	82.4867	12.5111	82.2600	0.437	0.0000	0.0000	0
2023/05/19	2032	01/08/2024	11.13	Call	Bond Future	1,240.5700	1.2406	1,179.0700	1.1791	(4.957)	0	0	0
2023/05/19	2032	01/08/2024	11.13	Put	Bond Future	7,038.3000	7.0383	7,203.5100	7.2035	2.347	0	0	0
2023/05/19	2032	01/08/2024	11.14	Call	Bond Future	1,250.5900	1.2506	1,188.7100	1.1887	(4.948)	0	0	0
2023/05/19	2032	01/08/2024	11.14	Put	Bond Future	7,002.6100	7.0026	7,167.4400	7.1674	2.354	0	0	0
2023/05/19	2033	03/08/2023			Bond Future	115.8677	115.8677	115.7843	115.7843	(0.072)	0.0000	0.0000	7,455
2023/05/19	2033	02/11/2023			Bond Future	117.0482	117.0482	116.9623	116.9623	(0.073)	0.0000	0.0000	0
2023/05/19	2033	01/02/2024			Bond Future	119.7470	119.7470	119.6591	119.6591	(0.073)	0.0000	0.0000	0
2023/05/19	2033	02/05/2024			Bond Future	121.0290	121.0290	120.9353	120.9353	(0.077)	0.0000	0.0000	0
2023/05/19	2033	01/08/2024			Bond Future	123.6632	123.6632	123.5680	123.5680	(0.077)	0.0000	0.0000	0
2023/05/19	2037	03/08/2023	12.12	Call	Bond Future	904.3800	0.9044	765.7700	0.7658	(15.327)	0	0	0
2023/05/19	2037	03/08/2023	12.12	Put	Bond Future	3,471.3600	3.4714	3,772.1800	3.7722	8.666	0	0	0
2023/05/19	2037	03/08/2023	12.13	Call	Bond Future	921.7800	0.9218	781.3200	0.7813	(15.238)	0	0	0
2023/05/19	2037	03/08/2023	12.13	Put	Bond Future	3,434.9900	3.4350	3,733.9600	3.7340	8.704	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
2023/05/19	2037	03/08/2023			Bond Future	12.6094	73.8600	12.6958	73.4206	0.685	0.0000	0.0000	132,465
2023/05/19	2037	03/08/2023	10.30	Call	Bond Future	4.2900	0.0043	2.8600	0.0029	(33.333)	0	0	1,800
2023/05/19	2037	03/08/2023	10.30	Put	Bond Future	13,362.6000	13.3626	13,800.6000	13.8006	3.278	0	0	0
2023/05/19	2037	03/08/2023	11.00	Call	Bond Future	52.7900	0.0528	38.9200	0.0389	(26.274)	0	0	1,800
2023/05/19	2037	03/08/2023	11.00	Put	Bond Future	9,012.6900	9.0127	9,438.2500	9.4383	4.722	0	0	0
2023/05/19	2037	03/08/2023	12.14	Call	Bond Future	939.2700	0.9393	796.9600	0.7970	(15.151)	0	0	0
2023/05/19	2037	03/08/2023	12.14	Put	Bond Future	3,398.7700	3.3988	3,695.8900	3.6959	8.742	0	0	0
2023/05/19	2037	02/11/2023	11.56	Put	Bond Future	6,975.1000	6.9751	7,334.0800	7.3341	5.147	0	0	0
2023/05/19	2037	02/11/2023	11.57	Call	Bond Future	727.8400	0.7278	636.3000	0.6363	(12.577)	0	0	0
2023/05/19	2037	02/11/2023	11.55	Put	Bond Future	7,022.0000	7.0220	7,381.9500	7.3820	5.126	0	0	0
2023/05/19	2037	02/11/2023			Bond Future	12.7308	75.5132	12.8206	75.0637	0.705	0.0000	0.0000	0
2023/05/19	2037	02/11/2023	11.56	Call	Bond Future	717.8700	0.7179	627.3100	0.6273	(12.615)	0	0	0
2023/05/19	2037	02/11/2023	11.57	Put	Bond Future	6,928.3600	6.9284	7,286.3600	7.2864	5.167	0	0	0
2023/05/19	2037	02/11/2023	11.55	Call	Bond Future	708.0000	0.7080	618.4100	0.6184	(12.654)	0	0	0
2023/05/19	2037	01/02/2024	12.33	Call	Bond Future	2,347.2000	2.3472	2,159.6400	2.1596	(7.991)	0	0	0
2023/05/19	2037	01/02/2024	12.33	Put	Bond Future	5,010.0900	5.0101	5,282.4100	5.2824	5.435	0	0	0
2023/05/19	2037	01/02/2024			Bond Future	12.8545	72.9809	12.9480	72.5210	0.727	0.0000	0.0000	0
2023/05/19	2037	01/02/2024	12.32	Call	Bond Future	2,325.6800	2.3257	2,139.2200	2.1392	(8.017)	0	0	0
2023/05/19	2037	01/02/2024	12.32	Put	Bond Future	5,040.7200	5.0407	5,314.1400	5.3141	5.424	0	0	0
2023/05/19	2037	01/02/2024	12.31	Call	Bond Future	2,304.2700	2.3043	2,118.9100	2.1189	(8.044)	0	0	0
2023/05/19	2037	01/02/2024	12.31	Put	Bond Future	5,071.5100	5.0715	5,346.0300	5.3460	5.413	0	0	0
2023/05/19	2037	02/05/2024	11.44	Call	Bond Future	931.0600	0.9311	836.0200	0.8360	(10.208)	0	0	0
2023/05/19	2037	02/05/2024	11.44	Put	Bond Future	9,053.0700	9.0531	9,428.3200	9.4283	4.145	0	0	0
2023/05/19	2037	02/05/2024	11.45	Call	Bond Future	940.6200	0.9406	844.8100	0.8448	(10.186)	0	0	0
2023/05/19	2037	02/05/2024	11.43	Put	Bond Future	9,100.3400	9.1003	9,476.3600	9.4764	4.132	0	0	0
2023/05/19	2037	02/05/2024			Bond Future	12.9858	74.6476	13.0831	74.1773	0.749	0.0000	0.0000	0
2023/05/19	2037	02/05/2024	11.45	Put	Bond Future	9,005.9300	9.0059	9,380.4100	9.3804	4.158	0	0	0
2023/05/19	2037	02/05/2024	11.43	Call	Bond Future	921.5800	0.9216	827.3100	0.8273	(10.229)	0	0	0
2023/05/19	2037	01/08/2024	12.10	Call	Bond Future	1,894.7400	1.8947	1,740.0400	1.7400	(8.165)	0	0	0
2023/05/19	2037	01/08/2024	12.10	Put	Bond Future	7,146.0400	7.1460	7,471.4400	7.4714	4.554	0	0	0
2023/05/19	2037	01/08/2024	12.09	Call	Bond Future	1,878.4800	1.8785	1,724.7200	1.7247	(8.185)	0	0	0
2023/05/19	2037	01/08/2024	12.09	Put	Bond Future	7,182.5500	7.1825	7,508.8900	7.5089	4.544	0	0	0
2023/05/19	2037	01/08/2024			Bond Future	13.1478	71.9954	13.2492	71.5153	0.771	0.0000	0.0000	0
2023/05/19	2037	01/08/2024	12.11	Call	Bond Future	1,911.0800	1.9111	1,755.4500	1.7554	(8.144)	0	0	0
2023/05/19	2037	01/08/2024	12.11	Put	Bond Future	7,109.6600	7.1097	7,434.1300	7.4341	4.564	0	0	0
2023/05/19	2038	03/08/2023			Bond Future	125.6008	125.6008	124.5781	124.5781	(0.814)	0.0000	0.0000	3,369
2023/05/19	2038	02/11/2023			Bond Future	128.4409	128.4409	127.3947	127.3947	(0.815)	0.0000	0.0000	1,656
2023/05/19	2038	01/02/2024			Bond Future	129.3604	129.3604	128.2850	128.2850	(0.831)	0.0000	0.0000	0
2023/05/19	2038	02/05/2024			Bond Future	132.3445	132.3445	131.2444	131.2444	(0.831)	0.0000	0.0000	0
2023/05/19	2038	01/08/2024			Bond Future	133.1269	133.1269	131.9977	131.9977	(0.848)	0.0000	0.0000	0
2023/05/19	2040	03/08/2023	12.23	Call	Bond Future	945.6900	0.9457	799.2200	0.7992	(15.488)	0	0	0
2023/05/19	2040	03/08/2023	12.23	Put	Bond Future	3,667.7500	3.6677	3,987.6700	3.9877	8.723	0	0	0
2023/05/19	2040	03/08/2023			Bond Future	12.7173	74.7924	12.8036	74.3260	0.679	0.0000	0.0000	133,082
2023/05/19	2040	03/08/2023	12.21	Call	Bond Future	910.3100	0.9103	767.7400	0.7677	(15.662)	0	0	0
2023/05/19	2040	03/08/2023	12.21	Put	Bond Future	3,747.4300	3.7474	4,071.2500	4.0713	8.641	0	0	0
2023/05/19	2040	03/08/2023	12.22	Call	Bond Future	927.8900	0.9279	783.3700	0.7834	(15.575)	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
2023/05/19	2040	03/08/2023	12.22	Put	Bond Future	3,707.4500	3.7075	4,029.3200	4.0293	8.682	0	0	0
2023/05/19	2040	02/11/2023	11.58	Call	Bond Future	681.4100	0.6814	593.6600	0.5937	(12.878)	0	0	0
2023/05/19	2040	02/11/2023	11.58	Put	Bond Future	7,909.0100	7.9090	8,298.3300	8.2983	4.922	0	0	0
2023/05/19	2040	02/11/2023	11.59	Call	Bond Future	691.2100	0.6912	602.4600	0.6025	(12.840)	0	0	0
2023/05/19	2040	02/11/2023	11.60	Put	Bond Future	7,805.1800	7.8052	8,192.4900	8.1925	4.962	0	0	0
2023/05/19	2040	02/11/2023			Bond Future	12.8364	76.4665	12.9262	75.9894	0.699	0.0000	0.0000	104
2023/05/19	2040	02/11/2023	11.59	Put	Bond Future	7,857.0000	7.8570	8,245.3200	8.2453	4.942	0	0	0
2023/05/19	2040	02/11/2023	11.60	Call	Bond Future	701.1200	0.7011	611.3600	0.6114	(12.802)	0	0	0
2023/05/19	2040	01/02/2024	12.33	Call	Bond Future	2,255.0600	2.2551	2,067.9100	2.0679	(8.299)	0	0	0
2023/05/19	2040	01/02/2024	12.33	Put	Bond Future	5,675.8800	5.6759	5,976.8300	5.9768	5.302	0	0	0
2023/05/19	2040	01/02/2024	12.34	Call	Bond Future	2,275.8700	2.2759	2,087.5600	2.0876	(8.274)	0	0	0
2023/05/19	2040	01/02/2024	12.34	Put	Bond Future	5,640.2600	5.6403	5,940.0500	5.9400	5.315	0	0	0
2023/05/19	2040	01/02/2024			Bond Future	12.9578	73.7056	13.0512	73.2175	0.720	0.0000	0.0000	18
2023/05/19	2040	01/02/2024	12.35	Call	Bond Future	2,297.0200	2.2970	2,107.5500	2.1075	(8.249)	0	0	0
2023/05/19	2040	01/02/2024	12.35	Put	Bond Future	5,605.0400	5.6050	5,903.6700	5.9037	5.328	0	0	0
2023/05/19	2040	02/05/2024	11.60	Call	Bond Future	1,090.7000	1.0907	982.8600	0.9829	(9.887)	0	0	0
2023/05/19	2040	02/05/2024	11.61	Call	Bond Future	1,101.6500	1.1017	992.9500	0.9930	(9.867)	0	0	0
2023/05/19	2040	02/05/2024	11.62	Put	Bond Future	9,356.7600	9.3568	9,746.3500	9.7463	4.164	0	0	0
2023/05/19	2040	02/05/2024			Bond Future	13.0859	75.3887	13.1830	74.8895	0.742	0.0000	0.0000	0
2023/05/19	2040	02/05/2024	11.60	Put	Bond Future	9,457.0800	9.4571	9,848.3900	9.8484	4.138	0	0	0
2023/05/19	2040	02/05/2024	11.61	Put	Bond Future	9,406.8400	9.4068	9,797.2900	9.7973	4.151	0	0	0
2023/05/19	2040	02/05/2024	11.62	Call	Bond Future	1,112.6800	1.1127	1,003.1200	1.0031	(9.846)	0	0	0
2023/05/19	2040	01/08/2024	12.34	Call	Bond Future	2,289.6800	2.2897	2,110.2400	2.1102	(7.837)	0	0	0
2023/05/19	2040	01/08/2024	12.34	Put	Bond Future	7,102.5800	7.1026	7,432.6900	7.4327	4.648	0	0	0
2023/05/19	2040	01/08/2024			Bond Future	13.2431	72.5018	13.3442	71.9922	0.764	0.0000	0.0000	0
2023/05/19	2040	01/08/2024	12.32	Call	Bond Future	2,251.9500	2.2519	2,074.5400	2.0745	(7.878)	0	0	0
2023/05/19	2040	01/08/2024	12.32	Put	Bond Future	7,177.0400	7.1770	7,509.1800	7.5092	4.628	0	0	0
2023/05/19	2040	01/08/2024	12.33	Call	Bond Future	2,270.7700	2.2708	2,092.3500	2.0924	(7.857)	0	0	0
2023/05/19	2040	01/08/2024	12.33	Put	Bond Future	7,139.7300	7.1397	7,470.8600	7.4709	4.638	0	0	0
2023/05/19	2044	03/08/2023	12.00	Call	Bond Future	547.7700	0.5478	455.1300	0.4551	(16.912)	0	0	0
2023/05/19	2044	03/08/2023	12.00	Put	Bond Future	4,903.1700	4.9032	5,248.7400	5.2487	7.048	0	0	4,754
2023/05/19	2044	03/08/2023	12.15	Call	Bond Future	756.5700	0.7566	638.9300	0.6389	(15.549)	0	0	0
2023/05/19	2044	03/08/2023	12.15	Put	Bond Future	4,221.0000	4.2210	4,541.5700	4.5416	7.595	0	0	0
2023/05/19	2044	03/08/2023	12.16	Call	Bond Future	772.0400	0.7720	652.6600	0.6527	(15.463)	0	0	0
2023/05/19	2044	03/08/2023	12.16	Put	Bond Future	4,177.7000	4.1777	4,496.5300	4.4965	7.632	0	0	0
2023/05/19	2044	03/08/2023			Bond Future	12.7632	71.2366	12.8444	70.7984	0.636	0.0000	0.0000	85,498
2023/05/19	2044	03/08/2023	11.75	Call	Bond Future	294.7900	0.2948	237.4900	0.2375	(19.438)	0	0	4,553
2023/05/19	2044	03/08/2023	11.75	Put	Bond Future	6,175.3000	6.1753	6,556.2100	6.5562	6.168	0	0	3,076
2023/05/19	2044	03/08/2023	12.17	Call	Bond Future	787.8300	0.7878	666.6900	0.6667	(15.376)	0	0	0
2023/05/19	2044	03/08/2023	12.17	Put	Bond Future	4,134.8000	4.1348	4,451.8700	4.4519	7.668	0	0	0
2023/05/19	2044	03/08/2023	12.50	Call	Bond Future	1,439.0600	1.4391	1,256.2600	1.2563	(12.703)	0	0	0
2023/05/19	2044	03/08/2023	12.50	Put	Bond Future	2,892.0600	2.8921	3,147.4700	3.1475	8.831	0	0	9,106
2023/05/19	2044	02/11/2023	11.57	Call	Bond Future	643.0900	0.6431	564.1400	0.5641	(12.277)	0	0	0
2023/05/19	2044	02/11/2023	11.57	Put	Bond Future	8,266.0800	8.2661	8,635.4600	8.6355	4.469	0	0	0
2023/05/19	2044	02/11/2023			Bond Future	12.8781	72.8312	12.9625	72.3828	0.655	0.0000	0.0000	0
2023/05/19	2044	02/11/2023	11.55	Call	Bond Future	624.5200	0.6245	547.3900	0.5474	(12.350)	0	0	0
2023/05/19	2044	02/11/2023	11.55	Put	Bond Future	8,374.6000	8.3746	8,745.8000	8.7458	4.432	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/19	2044	02/11/2023	11.56	Call	Bond Future	633.7500	0.6338	555.7200	0.5557	(12.312)	0	0	0
2023/05/19	2044	02/11/2023	11.56	Put	Bond Future	8,320.2400	8.3202	8,690.5400	8.6905	4.451	0	0	0
2023/05/19	2044	01/02/2024	12.29	Call	Bond Future	2,138.4800	2.1385	1,968.9100	1.9689	(7.929)	0	0	0
2023/05/19	2044	01/02/2024	12.29	Put	Bond Future	6,018.8200	6.0188	6,307.8400	6.3078	4.802	0	0	0
2023/05/19	2044	01/02/2024			Bond Future	12.9950	70.1124	13.0827	69.6539	0.675	0.0000	0.0000	0
2023/05/19	2044	01/02/2024	12.27	Call	Bond Future	2,097.9700	2.0980	1,930.5700	1.9306	(7.979)	0	0	0
2023/05/19	2044	01/02/2024	12.27	Put	Bond Future	6,093.6500	6.0937	6,384.8400	6.3848	4.779	0	0	0
2023/05/19	2044	01/02/2024	12.28	Call	Bond Future	2,118.0600	2.1181	1,949.5800	1.9496	(7.954)	0	0	0
2023/05/19	2044	01/02/2024	12.28	Put	Bond Future	6,056.0300	6.0560	6,346.1400	6.3461	4.790	0	0	0
2023/05/19	2044	02/05/2024	11.67	Call	Bond Future	1,357.5700	1.3576	1,242.7900	1.2428	(8.455)	0	0	0
2023/05/19	2044	02/05/2024	11.67	Put	Bond Future	9,591.9900	9.5920	9,946.2600	9.9463	3.693	0	0	0
2023/05/19	2044	02/05/2024			Bond Future	13.1179	71.7135	13.2090	71.2444	0.695	0.0000	0.0000	0
2023/05/19	2044	02/05/2024	11.65	Call	Bond Future	1,333.1300	1.3331	1,219.9500	1.2200	(8.490)	0	0	0
2023/05/19	2044	02/05/2024	11.65	Put	Bond Future	9,692.5100	9.6925	10,048.3800	10.0484	3.672	0	0	0
2023/05/19	2044	02/05/2024	11.66	Call	Bond Future	1,345.3100	1.3453	1,231.3300	1.2313	(8.472)	0	0	0
2023/05/19	2044	02/05/2024	11.66	Put	Bond Future	9,642.1700	9.6422	9,997.2400	9.9972	3.682	0	0	0
2023/05/19	2044	01/08/2024	12.28	Call	Bond Future	2,368.8100	2.3688	2,201.0500	2.2010	(7.082)	0	0	0
2023/05/19	2044	01/08/2024	12.28	Put	Bond Future	7,708.1000	7.7081	8,019.1300	8.0191	4.035	0	0	0
2023/05/19	2044	01/08/2024	12.29	Call	Bond Future	2,387.6000	2.3876	2,218.9300	2.2189	(7.064)	0	0	0
2023/05/19	2044	01/08/2024	12.29	Put	Bond Future	7,669.4200	7.6694	7,979.5400	7.9795	4.044	0	0	0
2023/05/19	2044	01/08/2024			Bond Future	13.2681	68.8726	13.3631	68.3939	0.716	0.0000	0.0000	0
2023/05/19	2044	01/08/2024	12.30	Call	Bond Future	2,406.4800	2.4065	2,236.8900	2.2369	(7.047)	0	0	0
2023/05/19	2044	01/08/2024	12.30	Put	Bond Future	7,630.8900	7.6309	7,940.0900	7.9401	4.052	0	0	0
2023/05/19	2046	03/08/2023			Bond Future	110.3315	110.3315	109.6612	109.6612	(0.608)	0.0000	0.0000	12,981
2023/05/19	2046	02/11/2023			Bond Future	110.7109	110.7109	110.0243	110.0243	(0.620)	0.0000	0.0000	4,292
2023/05/19	2046	01/02/2024			Bond Future	113.2638	113.2638	112.5612	112.5612	(0.620)	0.0000	0.0000	0
2023/05/19	2046	02/05/2024			Bond Future	113.7013	113.7013	112.9768	112.9768	(0.637)	0.0000	0.0000	0
2023/05/19	2046	01/08/2024			Bond Future	116.1739	116.1739	115.4341	115.4341	(0.637)	0.0000	0.0000	0
2023/05/19	2050	03/08/2023			Bond Future	110.1202	110.1202	109.5618	109.5618	(0.507)	0.0000	0.0000	10,929
2023/05/19	2050	02/11/2023			Bond Future	112.6101	112.6101	112.0389	112.0389	(0.507)	0.0000	0.0000	3,146
2023/05/19	2050	01/02/2024			Bond Future	112.9327	112.9327	112.3433	112.3433	(0.522)	0.0000	0.0000	0
2023/05/19	2050	02/05/2024			Bond Future	115.5378	115.5378	114.9348	114.9348	(0.522)	0.0000	0.0000	0
2023/05/19	2050	01/08/2024			Bond Future	115.7156	115.7156	115.0937	115.0937	(0.537)	0.0000	0.0000	0
2023/05/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/19	AL37	03/08/2023			Index Future	858.5860	858.5860	856.8530	856.8530	(0.202)	0.0000	0.0000	0
2023/05/19	AL37	02/11/2023			Index Future	877.7910	877.7910	876.0170	876.0170	(0.202)	0.0000	0.0000	0
2023/05/19	AL37	01/02/2024			Index Future	897.8290	897.8290	896.0130	896.0130	(0.202)	0.0000	0.0000	0
2023/05/19	AL37	02/05/2024			Index Future	918.3490	918.3490	916.4920	916.4920	(0.202)	0.0000	0.0000	0
2023/05/19	AL37	01/08/2024			Index Future	938.1640	938.1640	936.2710	936.2710	(0.202)	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/19	AL7T	03/08/2023			Index Future	970.2060	970.2060	966.5380	966.5380	(0.378)	0.0000	0.0000	0
2023/05/19	AL7T	02/11/2023			Index Future	991.9080	991.9080	988.1540	988.1540	(0.378)	0.0000	0.0000	0
2023/05/19	AL7T	01/02/2024			Index Future	1,014.5510	1,014.5510	1,010.7110	1,010.7110	(0.378)	0.0000	0.0000	0
2023/05/19	AL7T	02/05/2024			Index Future	1,037.7380	1,037.7380	1,033.8110	1,033.8110	(0.378)	0.0000	0.0000	0
2023/05/19	AL7T	01/08/2024			Index Future	1,060.1290	1,060.1290	1,056.1220	1,056.1220	(0.378)	0.0000	0.0000	0
2023/05/19	ALBI	03/08/2023			Index Future	853.7210	853.7210	850.2440	850.2440	(0.407)	0.0000	0.0000	101
2023/05/19	ALBI	02/11/2023			Index Future	872.8180	872.8180	869.2590	869.2590	(0.408)	0.0000	0.0000	0
2023/05/19	ALBI	01/02/2024			Index Future	892.7420	892.7420	889.1020	889.1020	(0.408)	0.0000	0.0000	0
2023/05/19	ALBI	02/05/2024			Index Future	913.1450	913.1450	909.4220	909.4220	(0.408)	0.0000	0.0000	0
2023/05/19	ALBI	01/08/2024			Index Future	932.8480	932.8480	929.0490	929.0490	(0.407)	0.0000	0.0000	0
2023/05/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/05/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/19	C214	28/02/2041			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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/19	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/19	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/19	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/19	ES33	03/08/2023			Bond Future	13.1239	71.9675	13.2153	71.5782	0.697	0.0000	0.0000	350
2023/05/19	ES33	02/11/2023			Bond Future	13.2815	69.7958	13.3770	69.3974	0.719	0.0000	0.0000	0
2023/05/19	ES33	01/02/2024			Bond Future	13.4439	71.4054	13.5437	70.9978	0.742	0.0000	0.0000	0
2023/05/19	ES33	02/05/2024			Bond Future	13.6118	69.2515	13.7160	68.8346	0.766	0.0000	0.0000	0
2023/05/19	ES33	01/08/2024			Bond Future	13.8118	70.7530	13.9209	70.3273	0.789	0.0000	0.0000	0
2023/05/19	ES42	03/08/2023			Bond Future	13.4740	68.7062	13.5603	68.2910	0.640	0.0000	0.0000	4,000
2023/05/19	ES42	02/11/2023			Bond Future	13.6210	65.9960	13.7109	65.5712	0.660	0.0000	0.0000	0
2023/05/19	ES42	01/02/2024			Bond Future	13.7645	67.5181	13.8581	67.0836	0.680	0.0000	0.0000	0
2023/05/19	ES42	02/05/2024			Bond Future	13.9180	64.8122	14.0156	64.3677	0.701	0.0000	0.0000	0
2023/05/19	ES42	01/08/2024			Bond Future	14.0951	66.2144	14.1969	65.7604	0.722	0.0000	0.0000	0
2023/05/19	GOVI	03/08/2023	837.21	Call	GOVI	40,980.0000	4.0980	6,830.0000	0.6830	(83.333)	0	0	0
2023/05/19	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/19	GOVI	03/08/2023	837.22	Call	GOVI	40,880.0000	4.0880	6,730.0000	0.6730	(83.537)	0	0	0
2023/05/19	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/19	GOVI	03/08/2023			GOVI	841.3080	841.3080	837.8930	837.8930	(0.406)	0.0000	0.0000	836
2023/05/19	GOVI	03/08/2023	837.23	Call	GOVI	40,780.0000	4.0780	6,630.0000	0.6630	(83.742)	0	0	0
2023/05/19	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/19	GOVI	02/11/2023	885.81	Put	GOVI	256,830.0000	25.6830	291,780.0000	29.1780	13.608	0	0	0
2023/05/19	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/19	GOVI	02/11/2023			GOVI	860.1270	860.1270	856.6320	856.6320	(0.406)	0.0000	0.0000	0
2023/05/19	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/19	GOVI	02/11/2023	885.80	Put	GOVI	256,730.0000	25.6730	291,680.0000	29.1680	13.614	0	0	0
2023/05/19	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/19	GOVI	02/11/2023	885.82	Put	GOVI	256,930.0000	25.6930	291,880.0000	29.1880	13.603	0	0	0
2023/05/19	GOVI	01/02/2024	880.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/19	GOVI	01/02/2024	880.00	Put	GOVI	2,380.0000	0.2380	38,140.0000	3.8140	1502.521	0	0	0
2023/05/19	GOVI	01/02/2024			GOVI	879.7620	879.7620	876.1860	876.1860	(0.406)	0.0000	0.0000	0
2023/05/19	GOVI	01/02/2024	879.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/19	GOVI	01/02/2024	879.98	Put	GOVI	2,180.0000	0.2180	37,940.0000	3.7940	1640.367	0	0	0
2023/05/19	GOVI	01/02/2024	879.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/19	GOVI	01/02/2024	879.99	Put	GOVI	2,280.0000	0.2280	38,040.0000	3.8040	1568.421	0	0	0
2023/05/19	GOVI	02/05/2024	950.97	Put	GOVI	511,010.0000	51.1010	547,580.0000	54.7580	7.156	0	0	0
2023/05/19	GOVI	02/05/2024	950.98	Put	GOVI	511,110.0000	51.1110	547,680.0000	54.7680	7.155	0	0	0
2023/05/19	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/19	GOVI	02/05/2024			GOVI	899.8690	899.8690	896.2120	896.2120	(0.406)	0.0000	0.0000	0
2023/05/19	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/19	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/19	GOVI	02/05/2024	950.99	Put	GOVI	511,210.0000	51.1210	547,780.0000	54.7780	7.154	0	0	0
2023/05/19	GOVI	01/08/2024	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/19	GOVI	01/08/2024	943.39	Put	GOVI	241,050.0000	24.1050	278,370.0000	27.8370	15.482	0	0	0
2023/05/19	GOVI	01/08/2024			GOVI	919.2850	919.2850	915.5530	915.5530	(0.406)	0.0000	0.0000	0
2023/05/19	GOVI	01/08/2024	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/19	GOVI	01/08/2024	943.37	Put	GOVI	240,850.0000	24.0850	278,170.0000	27.8170	15.495	0	0	0
2023/05/19	GOVI	01/08/2024	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/19	GOVI	01/08/2024	943.38	Put	GOVI	240,950.0000	24.0950	278,270.0000	27.8270	15.489	0	0	0
2023/05/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/05/19	IGOV	03/08/2023			Index Future	324.8810	324.8810	323.9530	323.9530	(0.286)	0.0000	0.0000	638
2023/05/19	IGOV	02/11/2023			Index Future	332.2260	332.2260	331.2760	331.2760	(0.286)	0.0000	0.0000	16
2023/05/19	IGOV	01/02/2024			Index Future	339.8860	339.8860	338.9140	338.9140	(0.286)	0.0000	0.0000	0
2023/05/19	IGOV	02/05/2024			Index Future	347.7290	347.7290	346.7340	346.7340	(0.286)	0.0000	0.0000	0
2023/05/19	IGOV	01/08/2024			Index Future	355.3040	355.3040	354.2890	354.2890	(0.286)	0.0000	0.0000	0
2023/05/19	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/05/19	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/05/19	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/05/19	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/05/19	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/05/19	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/05/19	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/05/19	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/05/19	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/05/19	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/05/19	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/05/19	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/05/19	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/05/19	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/05/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0

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2023/05/19	JBAF	21/06/2023			Jibar Tradeable Future	8.6200	91.3800	8.6400	91.3600	0.232	0.0000	0.0000	0
2023/05/19	JBAF	19/07/2023			Jibar Tradeable Future	8.7400	91.2600	8.7850	91.2150	0.515	0.0000	0.0000	0
2023/05/19	JBAF	16/08/2023			Jibar Tradeable Future	8.9900	91.0100	9.0300	90.9700	0.445	0.0000	0.0000	0
2023/05/19	JBAF	20/09/2023			Jibar Tradeable Future	9.0700	90.9300	9.0950	90.9050	0.276	0.0000	0.0000	0
2023/05/19	JBAF	18/10/2023			Jibar Tradeable Future	9.1650	90.8350	9.2200	90.7800	0.600	0.0000	0.0000	0
2023/05/19	JBAF	15/11/2023			Jibar Tradeable Future	9.1850	90.8150	9.2450	90.7550	0.653	0.0000	0.0000	0
2023/05/19	JBAF	20/12/2023			Jibar Tradeable Future	9.2250	90.7750	9.2850	90.7150	0.650	0.0000	0.0000	0
2023/05/19	JBAF	20/03/2024			Jibar Tradeable Future	9.2000	90.8000	9.2750	90.7250	0.815	0.0000	0.0000	0
2023/05/19	JBAF	19/06/2024			Jibar Tradeable Future	9.0650	90.9350	9.1400	90.8600	0.827	0.0000	0.0000	0
2023/05/19	JBAF	18/09/2024			Jibar Tradeable Future	8.9100	91.0900	8.9600	91.0400	0.561	0.0000	0.0000	0
2023/05/19	JBAF	18/12/2024			Jibar Tradeable Future	8.8300	91.1700	8.8900	91.1100	0.680	0.0000	0.0000	0
2023/05/19	JBAF	19/03/2025			Jibar Tradeable Future	8.7600	91.2400	8.7750	91.2250	0.171	0.0000	0.0000	0
2023/05/19	R035	03/08/2023	12.00	Call	Bond Future	1,215.2900	1.2153	1,034.7800	1.0348	(14.853)	0	0	0
2023/05/19	R035	03/08/2023	12.00	Put	Bond Future	2,842.4500	2.8425	3,131.9200	3.1319	10.184	0	0	0
2023/05/19	R035	03/08/2023			Bond Future	12.3114	82.9679	12.4031	82.4979	0.745	0.0000	0.0000	55,595
2023/05/19	R035	03/08/2023	11.75	Call	Bond Future	758.0700	0.7581	627.8400	0.6278	(17.179)	0	0	0
2023/05/19	R035	03/08/2023	11.75	Put	Bond Future	3,726.0400	3.7260	4,065.7900	4.0658	9.118	0	0	4,870
2023/05/19	R035	03/08/2023	11.98	Call	Bond Future	1,173.8200	1.1738	997.4400	0.9974	(15.026)	0	0	0
2023/05/19	R035	03/08/2023	11.98	Put	Bond Future	2,907.0900	2.9071	3,200.6900	3.2007	10.099	0	0	0
2023/05/19	R035	03/08/2023	11.99	Call	Bond Future	1,194.4500	1.1944	1,016.0000	1.0160	(14.940)	0	0	0
2023/05/19	R035	03/08/2023	11.99	Put	Bond Future	2,874.6400	2.8746	3,166.1700	3.1662	10.141	0	0	0
2023/05/19	R035	02/11/2023	12.85	Call	Bond Future	4,192.1600	4.1922	3,889.0100	3.8890	(7.231)	0	0	0
2023/05/19	R035	02/11/2023	12.85	Put	Bond Future	2,141.3100	2.1413	2,318.9100	2.3189	8.294	0	0	400
2023/05/19	R035	02/11/2023	11.41	Call	Bond Future	875.1400	0.8751	763.3500	0.7633	(12.774)	0	0	0
2023/05/19	R035	02/11/2023	11.41	Put	Bond Future	6,315.2100	6.3152	6,684.1700	6.6842	5.842	0	0	0
2023/05/19	R035	02/11/2023	11.42	Call	Bond Future	888.1600	0.8882	775.1300	0.7751	(12.726)	0	0	0
2023/05/19	R035	02/11/2023	11.42	Put	Bond Future	6,272.7200	6.2727	6,640.4400	6.6404	5.862	0	0	0
2023/05/19	R035	02/11/2023	11.12	Call	Bond Future	567.0000	0.5670	486.9700	0.4870	(14.115)	0	0	400
2023/05/19	R035	02/11/2023			Bond Future	12.4365	80.3130	12.5320	79.8322	0.768	0.0000	0.0000	104,850
2023/05/19	R035	02/11/2023	11.43	Call	Bond Future	901.4700	0.9015	787.2000	0.7872	(12.676)	0	0	0
2023/05/19	R035	02/11/2023	11.43	Put	Bond Future	6,230.5600	6.2306	6,597.0400	6.5970	5.882	0	0	0
2023/05/19	R035	02/11/2023	10.62	Call	Bond Future	256.1800	0.2562	214.6200	0.2146	(16.223)	0	0	400
2023/05/19	R035	02/11/2023	10.62	Put	Bond Future	10,249.1500	10.2491	10,688.3400	10.6883	4.285	0	0	0
2023/05/19	R035	02/11/2023	11.12	Put	Bond Future	7,639.6500	7.6397	8,040.3700	8.0404	5.245	0	0	0
2023/05/19	R035	01/02/2024	12.18	Put	Bond Future	4,545.4500	4.5455	4,823.3900	4.8234	6.115	0	0	0
2023/05/19	R035	01/02/2024	12.19	Call	Bond Future	2,627.9200	2.6279	2,412.9000	2.4129	(8.182)	0	0	0
2023/05/19	R035	01/02/2024	12.19	Put	Bond Future	4,517.0400	4.5170	4,793.8100	4.7938	6.127	0	0	0
2023/05/19	R035	01/02/2024	10.62	Call	Bond Future	500.9700	0.5010	438.6500	0.4387	(12.440)	0	0	400
2023/05/19	R035	01/02/2024	10.62	Put	Bond Future	11,040.0300	11.0400	11,469.5000	11.4695	3.890	0	0	0
2023/05/19	R035	01/02/2024	11.12	Put	Bond Future	8,547.1000	8.5471	8,938.9700	8.9390	4.585	0	0	0
2023/05/19	R035	01/02/2024			Bond Future	12.5648	82.1468	12.6644	81.6550	0.793	0.0000	0.0000	0
2023/05/19	R035	01/02/2024	13.46	Call	Bond Future	6,276.5700	6.2766	5,932.4400	5.9324	(5.483)	0	0	0
2023/05/19	R035	01/02/2024	13.46	Put	Bond Future	2,012.5400	2.0125	2,160.2000	2.1602	7.337	0	0	400
2023/05/19	R035	01/02/2024	12.18	Call	Bond Future	2,605.0400	2.6050	2,391.1900	2.3912	(8.209)	0	0	0
2023/05/19	R035	01/02/2024	12.20	Call	Bond Future	2,650.9000	2.6509	2,434.7000	2.4347	(8.156)	0	0	0
2023/05/19	R035	01/02/2024	12.20	Put	Bond Future	4,488.7900	4.4888	4,764.3800	4.7644	6.140	0	0	0
2023/05/19	R035	01/02/2024	11.12	Call	Bond Future	898.3400	0.8983	798.4200	0.7984	(11.123)	0	0	400

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2023/05/19	R035	02/05/2024	11.19	Call	Bond Future	948.2800	0.9483	845.0400	0.8450	(10.887)	0	0	0
2023/05/19	R035	02/05/2024	11.19	Put	Bond Future	8,752.1500	8.7522	9,151.8800	9.1519	4.567	0	0	0
2023/05/19	R035	02/05/2024	11.20	Call	Bond Future	957.9700	0.9580	853.9000	0.8539	(10.864)	0	0	0
2023/05/19	R035	02/05/2024	11.20	Put	Bond Future	8,706.2700	8.7063	9,105.1700	9.1052	4.582	0	0	0
2023/05/19	R035	02/05/2024			Bond Future	12.6898	79.5085	12.7937	79.0055	0.818	0.0000	0.0000	0
2023/05/19	R035	02/05/2024	11.21	Call	Bond Future	967.7300	0.9677	862.8200	0.8628	(10.841)	0	0	0
2023/05/19	R035	02/05/2024	11.21	Put	Bond Future	8,660.5200	8.6605	9,058.5800	9.0586	4.596	0	0	0
2023/05/19	R035	01/08/2024	11.81	Call	Bond Future	1,863.7700	1.8638	1,700.4100	1.7004	(8.765)	0	0	0
2023/05/19	R035	01/08/2024	11.79	Put	Bond Future	7,082.3800	7.0824	7,434.4300	7.4344	4.971	0	0	0
2023/05/19	R035	01/08/2024	11.80	Call	Bond Future	1,847.6400	1.8476	1,685.2800	1.6853	(8.787)	0	0	0
2023/05/19	R035	01/08/2024	11.80	Put	Bond Future	7,046.2600	7.0463	7,397.3200	7.3973	4.982	0	0	0
2023/05/19	R035	01/08/2024			Bond Future	12.8431	81.2163	12.9515	80.7028	0.844	0.0000	0.0000	0
2023/05/19	R035	01/08/2024	11.81	Put	Bond Future	7,010.2700	7.0103	7,360.3300	7.3603	4.994	0	0	0
2023/05/19	R035	01/08/2024	11.79	Call	Bond Future	1,831.6000	1.8316	1,670.2300	1.6702	(8.810)	0	0	0
2023/05/19	R186	03/08/2023	9.73	Put	Bond Future	1,481.9500	1.4819	1,560.1300	1.5601	5.275	0	0	0
2023/05/19	R186	03/08/2023	9.74	Call	Bond Future	653.3600	0.6534	598.3800	0.5984	(8.415)	0	0	0
2023/05/19	R186	03/08/2023	9.74	Put	Bond Future	1,464.7800	1.4648	1,542.3500	1.5424	5.296	0	0	0
2023/05/19	R186	03/08/2023			Bond Future	10.0257	102.6806	10.0726	102.5480	0.468	0.0000	0.0000	82,550
2023/05/19	R186	03/08/2023	9.73	Call	Bond Future	641.9800	0.6420	587.6100	0.5876	(8.469)	0	0	0
2023/05/19	R186	03/08/2023	9.75	Call	Bond Future	665.0400	0.6650	609.4500	0.6095	(8.359)	0	0	0
2023/05/19	R186	03/08/2023	9.75	Put	Bond Future	1,447.9200	1.4479	1,524.8800	1.5249	5.315	0	0	0
2023/05/19	R186	02/11/2023	9.40	Call	Bond Future	632.0700	0.6321	589.2200	0.5892	(6.779)	0	0	0
2023/05/19	R186	02/11/2023	9.40	Put	Bond Future	2,535.8800	2.5359	2,628.9600	2.6290	3.671	0	0	0
2023/05/19	R186	02/11/2023	9.15	Call	Bond Future	456.6600	0.4567	422.8300	0.4228	(7.408)	0	0	1,715
2023/05/19	R186	02/11/2023			Bond Future	10.1130	104.9780	10.1645	104.8420	0.510	0.0000	0.0000	13,885
2023/05/19	R186	02/11/2023	10.42	Call	Bond Future	1,909.2600	1.9093	1,825.2600	1.8253	(4.400)	0	0	0
2023/05/19	R186	02/11/2023	10.42	Put	Bond Future	1,103.0800	1.1031	1,155.0100	1.1550	4.708	0	0	1,715
2023/05/19	R186	02/11/2023	9.15	Put	Bond Future	3,038.7100	3.0387	3,140.8100	3.1408	3.360	0	0	0
2023/05/19	R186	02/11/2023	9.38	Call	Bond Future	616.5400	0.6165	574.4400	0.5744	(6.828)	0	0	0
2023/05/19	R186	02/11/2023	9.38	Put	Bond Future	2,574.4000	2.5744	2,668.2300	2.6682	3.645	0	0	0
2023/05/19	R186	02/11/2023	9.39	Call	Bond Future	624.1500	0.6241	581.6800	0.5817	(6.804)	0	0	0
2023/05/19	R186	02/11/2023	9.39	Put	Bond Future	2,554.9800	2.5550	2,648.4400	2.6484	3.658	0	0	0
2023/05/19	R186	01/02/2024	9.51	Call	Bond Future	881.3200	0.8813	831.9200	0.8319	(5.605)	0	0	0
2023/05/19	R186	01/02/2024	9.52	Put	Bond Future	2,566.0000	2.5660	2,655.3400	2.6553	3.482	0	0	0
2023/05/19	R186	01/02/2024	9.50	Call	Bond Future	871.8900	0.8719	822.8300	0.8228	(5.627)	0	0	0
2023/05/19	R186	01/02/2024			Bond Future	10.1965	102.0630	10.2533	101.9239	0.557	0.0000	0.0000	0
2023/05/19	R186	01/02/2024	9.51	Put	Bond Future	2,581.2100	2.5812	2,670.9000	2.6709	3.475	0	0	0
2023/05/19	R186	01/02/2024	9.52	Call	Bond Future	891.1300	0.8911	841.3800	0.8414	(5.583)	0	0	0
2023/05/19	R186	01/02/2024	9.50	Put	Bond Future	2,596.8100	2.5968	2,686.8400	2.6868	3.467	0	0	0
2023/05/19	R186	02/05/2024	8.01	Call	Bond Future	202.5200	0.2025	186.9900	0.1870	(7.668)	0	0	0
2023/05/19	R186	02/05/2024	8.01	Put	Bond Future	5,535.1800	5.5352	5,661.8400	5.6618	2.288	0	0	0
2023/05/19	R186	02/05/2024			Bond Future	10.2955	104.3944	10.3585	104.2522	0.612	0.0000	0.0000	0
2023/05/19	R186	02/05/2024	8.00	Call	Bond Future	200.1600	0.2002	184.7800	0.1848	(7.684)	0	0	0
2023/05/19	R186	02/05/2024	8.00	Put	Bond Future	5,556.9400	5.5569	5,683.7500	5.6838	2.282	0	0	0
2023/05/19	R186	02/05/2024	7.99	Call	Bond Future	197.8300	0.1978	182.5900	0.1826	(7.704)	0	0	0
2023/05/19	R186	02/05/2024	7.99	Put	Bond Future	5,578.7300	5.5787	5,705.6800	5.7057	2.276	0	0	0
2023/05/19	R186	01/08/2024	8.69	Call	Bond Future	421.3500	0.4213	393.3800	0.3934	(6.638)	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/19	R186	01/08/2024	8.70	Put	Bond Future	4,182.0200	4.1820	4,298.6100	4.2986	2.788	0	0	0
2023/05/19	R186	01/08/2024	8.68	Call	Bond Future	417.5100	0.4175	389.7300	0.3897	(6.654)	0	0	0
2023/05/19	R186	01/08/2024			Bond Future	10.4830	101.3295	10.5534	101.1848	0.672	0.0000	0.0000	0
2023/05/19	R186	01/08/2024	8.69	Put	Bond Future	4,199.7300	4.1997	4,316.5300	4.3165	2.781	0	0	0
2023/05/19	R186	01/08/2024	8.70	Call	Bond Future	425.2200	0.4252	397.0400	0.3970	(6.627)	0	0	0
2023/05/19	R186	01/08/2024	8.68	Put	Bond Future	4,217.4700	4.2175	4,334.4600	4.3345	2.774	0	0	0
2023/05/19	R197	03/08/2023			Bond Future	334.3270	334.3270	334.3576	334.3576	0.009	0.0000	0.0000	49
2023/05/19	R197	02/11/2023			Bond Future	341.8862	341.8862	341.9163	341.9163	0.009	0.0000	0.0000	0
2023/05/19	R202	03/08/2023			Bond Future	247.1325	247.1325	247.1678	247.1678	0.014	0.0000	0.0000	5,388
2023/05/19	R202	02/11/2023			Bond Future	252.7201	252.7201	252.7552	252.7552	0.014	0.0000	0.0000	0
2023/05/19	R202	01/02/2024			Bond Future	253.5215	253.5215	253.5483	253.5483	0.011	0.0000	0.0000	0
2023/05/19	R202	02/05/2024			Bond Future	259.3698	259.3698	259.3975	259.3975	0.011	0.0000	0.0000	0
2023/05/19	R202	01/08/2024			Bond Future	259.8500	259.8500	259.8654	259.8654	0.006	0.0000	0.0000	0
2023/05/19	R209	03/08/2023	10.00	Call	Bond Future	2.8400	0.0028	1.8200	0.0018	(35.915)	0	0	1,800
2023/05/19	R209	03/08/2023	10.00	Put	Bond Future	11,900.7700	11.9008	12,309.1500	12.3091	3.432	0	0	0
2023/05/19	R209	03/08/2023	10.70	Call	Bond Future	38.3500	0.0384	27.4600	0.0275	(28.396)	0	0	1,800
2023/05/19	R209	03/08/2023	11.95	Put	Bond Future	2,699.7100	2.6997	2,964.7500	2.9648	9.817	0	0	0
2023/05/19	R209	03/08/2023	12.00	Call	Bond Future	1,015.4700	1.0155	862.1400	0.8621	(15.099)	0	0	0
2023/05/19	R209	03/08/2023	12.00	Put	Bond Future	2,552.8700	2.5529	2,808.9400	2.8089	10.031	0	0	1,750
2023/05/19	R209	03/08/2023	11.25	Put	Bond Future	5,356.0000	5.3560	5,722.7900	5.7228	6.848	0	0	0
2023/05/19	R209	03/08/2023	11.93	Call	Bond Future	895.5200	0.8955	754.7200	0.7547	(15.723)	0	0	0
2023/05/19	R209	03/08/2023	11.94	Call	Bond Future	912.0400	0.9120	769.4600	0.7695	(15.633)	0	0	0
2023/05/19	R209	03/08/2023			Bond Future	12.3359	63.7248	12.4273	63.3154	0.741	0.0000	0.0000	12,261
2023/05/19	R209	03/08/2023	10.70	Put	Bond Future	8,059.5300	8.0595	8,458.0400	8.4580	4.945	0	0	0
2023/05/19	R209	03/08/2023	10.75	Call	Bond Future	44.9800	0.0450	32.4400	0.0324	(27.879)	0	0	7,000
2023/05/19	R209	03/08/2023	10.75	Put	Bond Future	7,800.0900	7.8001	8,196.9500	8.1970	5.088	0	0	0
2023/05/19	R209	03/08/2023	11.95	Call	Bond Future	928.8500	0.9289	784.4900	0.7845	(15.542)	0	0	0
2023/05/19	R209	03/08/2023	11.25	Call	Bond Future	185.9700	0.1860	143.3600	0.1434	(22.912)	0	0	7,000
2023/05/19	R209	03/08/2023	11.93	Put	Bond Future	2,760.1000	2.7601	3,028.7000	3.0287	9.732	0	0	0
2023/05/19	R209	03/08/2023	11.94	Put	Bond Future	2,729.7300	2.7297	2,996.5500	2.9965	9.775	0	0	0
2023/05/19	R209	02/11/2023	11.34	Call	Bond Future	672.6400	0.6726	583.6400	0.5836	(13.231)	0	0	0
2023/05/19	R209	02/11/2023	11.34	Put	Bond Future	5,862.0200	5.8620	6,191.8200	6.1918	5.626	0	0	0
2023/05/19	R209	02/11/2023	11.33	Call	Bond Future	662.1700	0.6622	574.2100	0.5742	(13.284)	0	0	0
2023/05/19	R209	02/11/2023	11.33	Put	Bond Future	5,901.2200	5.9012	6,232.0600	6.2321	5.606	0	0	0
2023/05/19	R209	02/11/2023			Bond Future	12.4457	61.9964	12.5406	61.5776	0.763	0.0000	0.0000	2
2023/05/19	R209	02/11/2023	11.35	Call	Bond Future	683.2200	0.6832	593.1700	0.5932	(13.180)	0	0	0
2023/05/19	R209	02/11/2023	11.35	Put	Bond Future	5,822.9800	5.8230	6,151.7300	6.1517	5.646	0	0	0
2023/05/19	R209	01/02/2024	12.13	Put	Bond Future	4,085.0800	4.0851	4,330.4200	4.3304	6.006	0	0	0
2023/05/19	R209	01/02/2024	12.14	Call	Bond Future	2,213.7100	2.2137	2,029.6100	2.0296	(8.316)	0	0	0
2023/05/19	R209	01/02/2024	12.14	Put	Bond Future	4,059.1500	4.0592	4,303.4600	4.3035	6.019	0	0	0
2023/05/19	R209	01/02/2024			Bond Future	12.5535	63.4120	12.6519	62.9835	0.784	0.0000	0.0000	0
2023/05/19	R209	01/02/2024	12.13	Call	Bond Future	2,194.0600	2.1941	2,010.9900	2.0110	(8.344)	0	0	0
2023/05/19	R209	01/02/2024	12.12	Call	Bond Future	2,174.2800	2.1743	1,992.2600	1.9923	(8.372)	0	0	0
2023/05/19	R209	01/02/2024	12.12	Put	Bond Future	4,110.9400	4.1109	4,357.3300	4.3573	5.994	0	0	0
2023/05/19	R209	02/05/2024	11.18	Call	Bond Future	830.0800	0.8301	739.6700	0.7397	(10.892)	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/19	R209	02/05/2024	11.18	Put	Bond Future	7,729.8500	7.7299	8,077.5800	8.0776	4.499	0	0	0
2023/05/19	R209	02/05/2024	11.17	Call	Bond Future	821.5500	0.8216	731.8800	0.7319	(10.915)	0	0	0
2023/05/19	R209	02/05/2024	11.17	Put	Bond Future	7,771.2800	7.7713	8,119.7500	8.1198	4.484	0	0	0
2023/05/19	R209	02/05/2024			Bond Future	12.6667	61.7065	12.7690	61.2683	0.807	0.0000	0.0000	0
2023/05/19	R209	02/05/2024	11.19	Call	Bond Future	838.6800	0.8387	747.5300	0.7475	(10.868)	0	0	0
2023/05/19	R209	02/05/2024	11.19	Put	Bond Future	7,688.5500	7.6886	8,035.5400	8.0355	4.513	0	0	0
2023/05/19	R209	01/08/2024	11.79	Put	Bond Future	6,168.6500	6.1687	6,471.8600	6.4719	4.915	0	0	0
2023/05/19	R209	01/08/2024	11.80	Call	Bond Future	1,666.3800	1.6664	1,521.3900	1.5214	(8.701)	0	0	0
2023/05/19	R209	01/08/2024	11.80	Put	Bond Future	6,136.4600	6.1365	6,438.7900	6.4388	4.927	0	0	0
2023/05/19	R209	01/08/2024			Bond Future	12.8047	63.0315	12.9109	62.5842	0.829	0.0000	0.0000	0
2023/05/19	R209	01/08/2024	11.79	Call	Bond Future	1,651.8400	1.6518	1,507.7300	1.5077	(8.724)	0	0	0
2023/05/19	R209	01/08/2024	11.78	Call	Bond Future	1,637.3800	1.6374	1,494.1600	1.4942	(8.747)	0	0	0
2023/05/19	R209	01/08/2024	11.78	Put	Bond Future	6,200.9600	6.2010	6,505.0600	6.5051	4.904	0	0	0
2023/05/19	R210	03/08/2023			Bond Future	226.3562	226.3562	226.3827	226.3827	0.012	0.0000	0.0000	421
2023/05/19	R210	02/11/2023			Bond Future	228.2676	228.2676	228.2926	228.2926	0.011	0.0000	0.0000	0
2023/05/19	R210	01/02/2024			Bond Future	233.5312	233.5312	233.5565	233.5565	0.011	0.0000	0.0000	0
2023/05/19	R210	02/05/2024			Bond Future	235.6209	235.6209	235.6382	235.6382	0.007	0.0000	0.0000	0
2023/05/19	R210	01/08/2024			Bond Future	240.7474	240.7474	240.7662	240.7662	0.008	0.0000	0.0000	0
2023/05/19	R213	03/08/2023	11.62	Put	Bond Future	1,657.1600	1.6572	1,758.1000	1.7581	6.091	0	0	0
2023/05/19	R213	03/08/2023	11.63	Call	Bond Future	1,432.8200	1.4328	1,322.4900	1.3225	(7.700)	0	0	0
2023/05/19	R213	03/08/2023			Bond Future	11.6789	79.9692	11.7294	79.7589	0.432	0.0000	0.0000	23,415
2023/05/19	R213	03/08/2023	11.61	Call	Bond Future	1,389.4900	1.3895	1,281.0600	1.2811	(7.804)	0	0	0
2023/05/19	R213	03/08/2023	11.61	Put	Bond Future	1,677.4800	1.6775	1,779.3700	1.7794	6.074	0	0	0
2023/05/19	R213	03/08/2023	11.62	Call	Bond Future	1,411.0700	1.4111	1,301.6900	1.3017	(7.752)	0	0	0
2023/05/19	R213	03/08/2023	11.63	Put	Bond Future	1,637.0500	1.6371	1,737.0400	1.7370	6.108	0	0	0
2023/05/19	R213	02/11/2023	11.13	Call	Bond Future	1,122.4100	1.1224	1,048.6300	1.0486	(6.573)	0	0	0
2023/05/19	R213	02/11/2023	11.13	Put	Bond Future	3,915.1000	3.9151	4,056.5900	4.0566	3.614	0	0	0
2023/05/19	R213	02/11/2023			Bond Future	11.8009	78.2002	11.8539	77.9849	0.449	0.0000	0.0000	4,414
2023/05/19	R213	02/11/2023	11.11	Call	Bond Future	1,096.1200	1.0961	1,023.5500	1.0236	(6.621)	0	0	0
2023/05/19	R213	02/11/2023	11.11	Put	Bond Future	3,974.0200	3.9740	4,116.7200	4.1167	3.591	0	0	0
2023/05/19	R213	02/11/2023	11.12	Call	Bond Future	1,109.2100	1.1092	1,036.0400	1.0360	(6.597)	0	0	0
2023/05/19	R213	02/11/2023	11.12	Put	Bond Future	3,944.4900	3.9445	4,086.5900	4.0866	3.602	0	0	0
2023/05/19	R213	01/02/2024	11.70	Call	Bond Future	2,361.3600	2.3614	2,254.8300	2.2548	(4.511)	0	0	0
2023/05/19	R213	01/02/2024	11.70	Put	Bond Future	3,267.2800	3.2673	3,381.0400	3.3810	3.482	0	0	0
2023/05/19	R213	01/02/2024	11.71	Call	Bond Future	2,380.9000	2.3809	2,273.8500	2.2738	(4.496)	0	0	0
2023/05/19	R213	01/02/2024	11.71	Put	Bond Future	3,246.5900	3.2466	3,359.8300	3.3598	3.488	0	0	0
2023/05/19	R213	01/02/2024			Bond Future	11.9268	79.9856	11.9825	79.7653	0.467	0.0000	0.0000	0
2023/05/19	R213	01/02/2024	11.72	Call	Bond Future	2,400.7900	2.4008	2,293.2200	2.2932	(4.481)	0	0	0
2023/05/19	R213	01/02/2024	11.72	Put	Bond Future	3,226.2800	3.2263	3,339.0000	3.3390	3.494	0	0	0
2023/05/19	R213	02/05/2024	10.30	Call	Bond Future	552.9000	0.5529	514.9000	0.5149	(6.873)	0	0	0
2023/05/19	R213	02/05/2024	10.30	Put	Bond Future	7,708.4400	7.7084	7,895.6800	7.8957	2.429	0	0	0
2023/05/19	R213	02/05/2024			Bond Future	12.0509	78.2520	12.1093	78.0268	0.485	0.0000	0.0000	0
2023/05/19	R213	02/05/2024	10.28	Call	Bond Future	541.2400	0.5412	503.8800	0.5039	(6.903)	0	0	0
2023/05/19	R213	02/05/2024	10.28	Put	Bond Future	7,783.2200	7.7832	7,971.1000	7.9711	2.414	0	0	0
2023/05/19	R213	02/05/2024	10.29	Call	Bond Future	547.1400	0.5471	509.4600	0.5095	(6.887)	0	0	0
2023/05/19	R213	02/05/2024	10.29	Put	Bond Future	7,745.8900	7.7459	7,933.4500	7.9335	2.421	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/19	R213	01/08/2024	10.86	Call	Bond Future	1,108.2700	1.1083	1,047.1400	1.0471	(5.516)	0	0	0
2023/05/19	R213	01/08/2024	10.86	Put	Bond Future	6,393.6100	6.3936	6,562.2200	6.5622	2.637	0	0	0
2023/05/19	R213	01/08/2024	10.87	Call	Bond Future	1,117.4200	1.1174	1,055.9000	1.0559	(5.506)	0	0	0
2023/05/19	R213	01/08/2024	10.87	Put	Bond Future	6,361.9900	6.3620	6,530.2100	6.5302	2.644	0	0	0
2023/05/19	R213	01/08/2024			Bond Future	12.2107	79.9343	12.2720	79.7046	0.502	0.0000	0.0000	0
2023/05/19	R213	01/08/2024	10.88	Call	Bond Future	1,126.6100	1.1266	1,064.7100	1.0647	(5.494)	0	0	0
2023/05/19	R213	01/08/2024	10.88	Put	Bond Future	6,330.4400	6.3304	6,498.2800	6.4983	2.651	0	0	0
2023/05/19	R214	03/08/2023	12.14	Call	Bond Future	854.1100	0.8541	725.1100	0.7251	(15.103)	0	0	0
2023/05/19	R214	03/08/2023	12.14	Put	Bond Future	2,982.1200	2.9821	3,244.1000	3.2441	8.785	0	0	0
2023/05/19	R214	03/08/2023	12.15	Call	Bond Future	870.3500	0.8703	739.6700	0.7397	(15.015)	0	0	0
2023/05/19	R214	03/08/2023	12.15	Put	Bond Future	2,950.1300	2.9501	3,210.4300	3.2104	8.823	0	0	0
2023/05/19	R214	03/08/2023			Bond Future	12.5938	60.1102	12.6802	59.7192	0.685	0.0000	0.0000	19,803
2023/05/19	R214	03/08/2023	12.16	Call	Bond Future	886.7800	0.8868	754.4100	0.7544	(14.927)	0	0	0
2023/05/19	R214	03/08/2023	12.16	Put	Bond Future	2,918.4000	2.9184	3,177.0100	3.1770	8.861	0	0	0
2023/05/19	R214	02/11/2023	11.45	Put	Bond Future	6,669.3200	6.6693	6,996.1500	6.9962	4.900	0	0	0
2023/05/19	R214	02/11/2023	11.46	Call	Bond Future	570.1000	0.5701	496.1400	0.4961	(12.973)	0	0	0
2023/05/19	R214	02/11/2023	11.46	Put	Bond Future	6,624.8600	6.6249	6,950.8400	6.9508	4.921	0	0	0
2023/05/19	R214	02/11/2023			Bond Future	12.7043	58.1512	12.7938	57.7512	0.704	0.0000	0.0000	12
2023/05/19	R214	02/11/2023	11.45	Call	Bond Future	561.9100	0.5619	488.8000	0.4888	(13.011)	0	0	0
2023/05/19	R214	02/11/2023	11.47	Call	Bond Future	578.3700	0.5784	503.5600	0.5036	(12.935)	0	0	0
2023/05/19	R214	02/11/2023	11.47	Put	Bond Future	6,580.5400	6.5805	6,905.6700	6.9057	4.941	0	0	0
2023/05/19	R214	01/02/2024	12.16	Call	Bond Future	1,845.6100	1.8456	1,691.3200	1.6913	(8.360)	0	0	0
2023/05/19	R214	01/02/2024	12.16	Put	Bond Future	4,877.2600	4.8773	5,132.1000	5.1321	5.225	0	0	0
2023/05/19	R214	01/02/2024			Bond Future	12.8166	59.4789	12.9094	59.0698	0.724	0.0000	0.0000	0
2023/05/19	R214	01/02/2024	12.14	Call	Bond Future	1,811.0000	1.8110	1,658.6600	1.6587	(8.412)	0	0	0
2023/05/19	R214	01/02/2024	12.14	Put	Bond Future	4,938.9600	4.9390	5,195.7500	5.1958	5.199	0	0	0
2023/05/19	R214	01/02/2024	12.15	Call	Bond Future	1,828.2600	1.8283	1,674.9500	1.6750	(8.386)	0	0	0
2023/05/19	R214	01/02/2024	12.15	Put	Bond Future	4,908.0400	4.9080	5,163.8600	5.1639	5.212	0	0	0
2023/05/19	R214	02/05/2024	11.46	Call	Bond Future	964.4200	0.9644	870.8400	0.8708	(9.703)	0	0	0
2023/05/19	R214	02/05/2024	11.46	Put	Bond Future	7,989.8000	7.9898	8,314.6200	8.3146	4.065	0	0	0
2023/05/19	R214	02/05/2024	11.47	Call	Bond Future	973.9600	0.9740	879.6600	0.8797	(9.682)	0	0	0
2023/05/19	R214	02/05/2024	11.47	Put	Bond Future	7,946.9000	7.9469	8,271.0000	8.2710	4.078	0	0	0
2023/05/19	R214	02/05/2024			Bond Future	12.9249	57.5310	13.0211	57.1126	0.744	0.0000	0.0000	0
2023/05/19	R214	02/05/2024	11.48	Call	Bond Future	983.4000	0.9834	888.3700	0.8884	(9.663)	0	0	0
2023/05/19	R214	02/05/2024	11.48	Put	Bond Future	7,903.9600	7.9040	8,227.3300	8.2273	4.091	0	0	0
2023/05/19	R214	01/08/2024	12.18	Call	Bond Future	2,007.3200	2.0073	1,853.6000	1.8536	(7.658)	0	0	0
2023/05/19	R214	01/08/2024	12.18	Put	Bond Future	5,982.5800	5.9826	6,256.0100	6.2560	4.570	0	0	0
2023/05/19	R214	01/08/2024			Bond Future	13.0549	58.7666	13.1547	58.3395	0.764	0.0000	0.0000	0
2023/05/19	R214	01/08/2024	12.16	Call	Bond Future	1,975.0600	1.9751	1,823.0400	1.8230	(7.697)	0	0	0
2023/05/19	R214	01/08/2024	12.16	Put	Bond Future	6,046.2600	6.0463	6,321.3900	6.3214	4.550	0	0	0
2023/05/19	R214	01/08/2024	12.17	Call	Bond Future	1,991.2700	1.9913	1,838.4000	1.8384	(7.677)	0	0	0
2023/05/19	R214	01/08/2024	12.17	Put	Bond Future	6,014.4700	6.0145	6,288.7500	6.2888	4.560	0	0	0
2023/05/19	R248	03/08/2023	11.80	Call	Bond Future	398.5200	0.3985	321.8500	0.3219	(19.239)	0	0	1,100
2023/05/19	R248	03/08/2023	11.80	Put	Bond Future	5,681.2700	5.6813	6,078.2500	6.0783	6.988	0	0	0
2023/05/19	R248	03/08/2023	12.11	Call	Bond Future	803.6100	0.8036	673.4700	0.6735	(16.194)	0	0	0
2023/05/19	R248	03/08/2023	12.11	Put	Bond Future	4,186.2800	4.1863	4,529.7900	4.5298	8.206	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/19	R248	03/08/2023			Bond Future	12.6984	74.2308	12.7849	73.7572	0.681	0.0000	0.0000	240,263
2023/05/19	R248	03/08/2023	12.09	Call	Bond Future	771.4700	0.7715	645.1300	0.6451	(16.377)	0	0	0
2023/05/19	R248	03/08/2023	12.09	Put	Bond Future	4,274.1700	4.2742	4,621.4800	4.6215	8.126	0	0	0
2023/05/19	R248	03/08/2023	12.10	Call	Bond Future	787.4900	0.7875	659.2500	0.6592	(16.285)	0	0	0
2023/05/19	R248	03/08/2023	12.10	Put	Bond Future	4,230.1300	4.2301	4,575.5400	4.5755	8.165	0	0	0
2023/05/19	R248	03/08/2023	12.30	Call	Bond Future	1,153.8100	1.1538	985.9700	0.9860	(14.547)	0	0	1,100
2023/05/19	R248	03/08/2023	12.30	Put	Bond Future	3,413.1300	3.4131	3,718.9400	3.7189	8.960	0	0	0
2023/05/19	R248	03/08/2023	13.20	Call	Bond Future	3,831.9000	3.8319	3,495.7600	3.4958	(8.772)	0	0	0
2023/05/19	R248	03/08/2023	13.20	Put	Bond Future	1,161.2200	1.1612	1,298.7300	1.2987	11.842	0	0	1,100
2023/05/19	R248	02/11/2023	11.47	Call	Bond Future	624.1400	0.6241	542.6200	0.5426	(13.061)	0	0	0
2023/05/19	R248	02/11/2023	11.48	Call	Bond Future	633.4600	0.6335	550.9700	0.5510	(13.022)	0	0	0
2023/05/19	R248	02/11/2023	11.49	Put	Bond Future	8,544.0300	8.5440	8,945.0600	8.9451	4.694	0	0	0
2023/05/19	R248	02/11/2023			Bond Future	12.8142	71.4440	12.9040	70.9595	0.701	0.0000	0.0000	11,069
2023/05/19	R248	02/11/2023	11.47	Put	Bond Future	8,656.5700	8.6566	9,059.5500	9.0596	4.655	0	0	0
2023/05/19	R248	02/11/2023	11.48	Put	Bond Future	8,600.2000	8.6002	9,002.2100	9.0022	4.674	0	0	0
2023/05/19	R248	02/11/2023	11.49	Call	Bond Future	642.8900	0.6429	559.4200	0.5594	(12.984)	0	0	0
2023/05/19	R248	01/02/2024	12.14	Call	Bond Future	2,046.7000	2.0467	1,873.1900	1.8732	(8.478)	0	0	0
2023/05/19	R248	01/02/2024	12.14	Put	Bond Future	6,514.9300	6.5149	6,837.0400	6.8370	4.944	0	0	0
2023/05/19	R248	01/02/2024	12.15	Call	Bond Future	2,066.6900	2.0667	1,892.0200	1.8920	(8.452)	0	0	0
2023/05/19	R248	01/02/2024	12.15	Put	Bond Future	6,475.3500	6.4753	6,796.3000	6.7963	4.956	0	0	0
2023/05/19	R248	01/02/2024			Bond Future	12.9321	73.0753	13.0256	72.5797	0.723	0.0000	0.0000	0
2023/05/19	R248	01/02/2024	12.16	Call	Bond Future	2,086.7900	2.0868	1,910.9700	1.9110	(8.425)	0	0	0
2023/05/19	R248	01/02/2024	12.16	Put	Bond Future	6,435.9600	6.4360	6,755.7600	6.7558	4.969	0	0	0
2023/05/19	R248	02/05/2024	11.46	Call	Bond Future	1,286.2400	1.2862	1,171.0200	1.1710	(8.958)	0	0	0
2023/05/19	R248	02/05/2024	11.47	Call	Bond Future	1,298.1100	1.2981	1,182.0600	1.1821	(8.940)	0	0	0
2023/05/19	R248	02/05/2024	11.48	Put	Bond Future	10,505.8800	10.5059	10,895.8900	10.8959	3.712	0	0	0
2023/05/19	R248	02/05/2024			Bond Future	13.0461	70.2934	13.1432	69.7865	0.745	0.0000	0.0000	13,000
2023/05/19	R248	02/05/2024	11.46	Put	Bond Future	10,613.2800	10.6133	11,004.9600	11.0050	3.690	0	0	0
2023/05/19	R248	02/05/2024	11.47	Put	Bond Future	10,559.4900	10.5595	10,950.3400	10.9503	3.701	0	0	0
2023/05/19	R248	02/05/2024	11.48	Call	Bond Future	1,310.0600	1.3101	1,193.1700	1.1932	(8.922)	0	0	0
2023/05/19	R248	01/08/2024	12.30	Call	Bond Future	2,726.9500	2.7269	2,533.5600	2.5336	(7.092)	0	0	0
2023/05/19	R248	01/08/2024	12.30	Put	Bond Future	7,563.3500	7.5634	7,887.4500	7.8875	4.285	0	0	0
2023/05/19	R248	01/08/2024	12.31	Call	Bond Future	2,747.3400	2.7473	2,552.9800	2.5530	(7.074)	0	0	0
2023/05/19	R248	01/08/2024	12.31	Put	Bond Future	7,525.5600	7.5256	7,848.6900	7.8487	4.294	0	0	0
2023/05/19	R248	01/08/2024			Bond Future	13.1826	71.8024	13.2837	71.2849	0.767	0.0000	0.0000	0
2023/05/19	R248	01/08/2024	12.32	Call	Bond Future	2,767.8200	2.7678	2,572.4800	2.5725	(7.058)	0	0	0
2023/05/19	R248	01/08/2024	12.32	Put	Bond Future	7,487.9400	7.4879	7,810.0900	7.8101	4.302	0	0	0

Total

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