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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/05/2023 TO 31/05/2023

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
2023/05/31	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/31	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/31	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/31	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/31	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/31	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/31	2025	03/08/2023		Bond Future	170.0724	170.0724	170.3080	170.3080	0.139	0.0000	0.0000	6,305
2023/05/31	2025	02/11/2023		Bond Future	173.9689	173.9689	174.2079	174.2079	0.137	0.0000	0.0000	0
2023/05/31	2025	01/02/2024		Bond Future	176.2558	176.2558	176.4999	176.4999	0.138	0.0000	0.0000	0
2023/05/31	2025	02/05/2024		Bond Future	180.4839	180.4839	180.7336	180.7336	0.138	0.0000	0.0000	0
2023/05/31	2025	01/08/2024		Bond Future	182.7149	182.7149	182.9724	182.9724	0.141	0.0000	0.0000	0
2023/05/31	2029	03/08/2023		Bond Future	123.0367	123.0367	123.2210	123.2210	0.150	0.0000	0.0000	2,275
2023/05/31	2029	02/11/2023		Bond Future	124.5213	124.5213	124.7084	124.7084	0.150	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
2023/05/31	2029	01/02/2024			Bond Future	127.4492	127.4492	127.6403	127.6403	0.150	0.0000	0.0000	0
2023/05/31	2029	02/05/2024			Bond Future	129.1296	129.1296	129.3251	129.3251	0.151	0.0000	0.0000	0
2023/05/31	2029	01/08/2024			Bond Future	132.0512	132.0512	132.2527	132.2527	0.153	0.0000	0.0000	0
2023/05/31	2030	03/08/2023	10.40	Call	Bond Future	130.7800	0.1308	149.9800	0.1500	14.681	0	0	1,012
2023/05/31	2030	03/08/2023	10.65	Call	Bond Future	276.7900	0.2768	296.2800	0.2963	7.041	0	0	350
2023/05/31	2030	03/08/2023	10.65	Put	Bond Future	3,379.5100	3.3795	3,401.1900	3.4012	0.642	0	0	0
2023/05/31	2030	03/08/2023	11.34	Call	Bond Future	1,260.2300	1.2602	1,285.9600	1.2860	2.042	0	0	0
2023/05/31	2030	03/08/2023	11.34	Put	Bond Future	1,501.8800	1.5019	1,529.8000	1.5298	1.859	0	0	0
2023/05/31	2030	03/08/2023	12.89	Call	Bond Future	5,922.7500	5.9227	5,942.7100	5.9427	0.337	0	0	0
2023/05/31	2030	03/08/2023	12.89	Put	Bond Future	155.1900	0.1552	177.3400	0.1773	14.273	0	0	350
2023/05/31	2030	03/08/2023	11.35	Call	Bond Future	1,281.3100	1.2813	1,307.3000	1.3073	2.028	0	0	0
2023/05/31	2030	03/08/2023	11.36	Put	Bond Future	1,463.0500	1.4631	1,491.3600	1.4914	1.935	0	0	0
2023/05/31	2030	03/08/2023			Bond Future	11.3996	84.8891	11.4002	84.8869	0.005	0.0000	0.0000	96,453
2023/05/31	2030	03/08/2023	10.40	Put	Bond Future	4,300.0200	4.3000	4,321.4100	4.3214	0.497	0	0	0
2023/05/31	2030	03/08/2023	11.35	Put	Bond Future	1,482.3700	1.4824	1,510.5500	1.5106	1.901	0	0	0
2023/05/31	2030	03/08/2023	11.36	Call	Bond Future	1,302.5600	1.3026	1,328.6800	1.3287	2.005	0	0	0
2023/05/31	2030	03/08/2023	12.59	Call	Bond Future	4,894.8400	4.8948	4,920.4600	4.9205	0.523	0	0	0
2023/05/31	2030	03/08/2023	12.59	Put	Bond Future	247.1600	0.2472	274.9700	0.2750	11.252	0	0	1,012
2023/05/31	2030	02/11/2023	12.27	Put	Bond Future	1,109.8600	1.1099	1,168.8400	1.1688	5.314	0	0	500
2023/05/31	2030	02/11/2023	11.43	Call	Bond Future	1,990.6400	1.9906	2,065.1800	2.0652	3.745	0	0	0
2023/05/31	2030	02/11/2023	11.43	Put	Bond Future	2,304.9300	2.3049	2,382.7700	2.3828	3.377	0	0	500
2023/05/31	2030	02/11/2023	10.80	Call	Bond Future	959.7100	0.9597	1,054.7800	1.0548	9.906	0	0	0
2023/05/31	2030	02/11/2023	10.80	Put	Bond Future	3,807.1900	3.8072	3,905.5600	3.9056	2.584	0	0	0
2023/05/31	2030	02/11/2023	10.81	Call	Bond Future	972.3300	0.9723	1,066.9600	1.0670	9.732	0	0	0
2023/05/31	2030	02/11/2023	10.81	Put	Bond Future	3,778.8700	3.7789	3,876.8000	3.8768	2.592	0	0	0
2023/05/31	2030	02/11/2023	10.07	Call	Bond Future	359.4100	0.3594	452.3800	0.4524	25.867	0	0	800
2023/05/31	2030	02/11/2023	10.07	Put	Bond Future	6,261.7900	6.2618	6,358.0600	6.3581	1.537	0	0	0
2023/05/31	2030	02/11/2023	10.39	Call	Bond Future	554.3800	0.5544	649.4200	0.6494	17.143	0	0	500
2023/05/31	2030	02/11/2023	9.57	Call	Bond Future	185.0400	0.1850	249.3700	0.2494	34.765	0	0	800
2023/05/31	2030	02/11/2023	9.57	Put	Bond Future	8,257.0100	8.2570	8,324.6400	8.3246	0.819	0	0	0
2023/05/31	2030	02/11/2023			Bond Future	11.5098	86.8142	11.5107	86.8109	0.007	0.0000	0.0000	258
2023/05/31	2030	02/11/2023	12.27	Call	Bond Future	4,031.3600	4.0314	4,087.0400	4.0870	1.381	0	0	0
2023/05/31	2030	02/11/2023	11.12	Call	Bond Future	1,421.7800	1.4218	1,504.8100	1.5048	5.840	0	0	500
2023/05/31	2030	02/11/2023	11.12	Put	Bond Future	2,970.8800	2.9709	3,057.2100	3.0572	2.906	0	0	0
2023/05/31	2030	02/11/2023	11.57	Call	Bond Future	2,284.0900	2.2841	2,355.0800	2.3551	3.108	0	0	0
2023/05/31	2030	02/11/2023	11.57	Put	Bond Future	2,048.0200	2.0480	2,122.3100	2.1223	3.627	0	0	800
2023/05/31	2030	02/11/2023	10.82	Call	Bond Future	984.8500	0.9848	1,079.2300	1.0792	9.583	0	0	0
2023/05/31	2030	02/11/2023	10.82	Put	Bond Future	3,750.4700	3.7505	3,848.1500	3.8481	2.604	0	0	0
2023/05/31	2030	02/11/2023	10.39	Put	Bond Future	5,101.4600	5.1015	5,199.8000	5.1998	1.928	0	0	0
2023/05/31	2030	02/11/2023	10.62	Call	Bond Future	760.0200	0.7600	851.3000	0.8513	12.010	0	0	500
2023/05/31	2030	02/11/2023	10.62	Put	Bond Future	4,348.6200	4.3486	4,443.2000	4.4432	2.175	0	0	0
2023/05/31	2030	02/11/2023	9.89	Call	Bond Future	284.2800	0.2843	366.5400	0.3665	28.936	0	0	500
2023/05/31	2030	02/11/2023	9.89	Put	Bond Future	6,960.3400	6.9603	7,045.9000	7.0459	1.229	0	0	0
2023/05/31	2030	01/02/2024	11.86	Put	Bond Future	2,256.9300	2.2569	2,304.3300	2.3043	2.100	0	0	500
2023/05/31	2030	01/02/2024	12.10	Put	Bond Future	1,926.7600	1.9268	1,972.4700	1.9725	2.372	0	0	400
2023/05/31	2030	01/02/2024	11.37	Call	Bond Future	2,150.4200	2.1504	2,204.2700	2.2043	2.504	0	0	0
2023/05/31	2030	01/02/2024	11.37	Put	Bond Future	3,103.0800	3.1031	3,160.7000	3.1607	1.857	0	0	0

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2023/05/31	2030	01/02/2024	11.00	Call	Bond Future	1,522.4100	1.5224	1,587.1700	1.5872	4.254	0	0	0
2023/05/31	2030	01/02/2024	9.93	Call	Bond Future	488.3100	0.4883	531.3200	0.5313	8.808	0	0	1,360
2023/05/31	2030	01/02/2024	9.93	Put	Bond Future	7,234.9400	7.2349	7,281.7200	7.2817	0.647	0	0	0
2023/05/31	2030	01/02/2024	10.16	Call	Bond Future	619.1900	0.6192	686.4500	0.6864	10.863	0	0	200
2023/05/31	2030	01/02/2024	10.16	Put	Bond Future	6,408.2400	6.4082	6,479.2700	6.4793	1.108	0	0	0
2023/05/31	2030	01/02/2024	9.57	Put	Bond Future	8,602.5100	8.6025	8,620.0000	8.6200	0.203	0	0	0
2023/05/31	2030	01/02/2024	9.89	Put	Bond Future	7,382.6600	7.3827	7,425.6300	7.4256	0.582	0	0	0
2023/05/31	2030	01/02/2024			Bond Future	11.6185	84.8296	11.6194	84.8258	0.009	0.0000	0.0000	0
2023/05/31	2030	01/02/2024	11.75	Call	Bond Future	2,923.7300	2.9237	2,968.7400	2.9687	1.539	0	0	0
2023/05/31	2030	01/02/2024	11.75	Put	Bond Future	2,424.7000	2.4247	2,473.4800	2.4735	2.012	0	0	200
2023/05/31	2030	01/02/2024	11.86	Call	Bond Future	3,170.4000	3.1704	3,214.0300	3.2140	1.376	0	0	0
2023/05/31	2030	01/02/2024	12.10	Call	Bond Future	3,735.6100	3.7356	3,777.5500	3.7775	1.123	0	0	0
2023/05/31	2030	01/02/2024	11.35	Call	Bond Future	2,113.2000	2.1132	2,167.5400	2.1675	2.571	0	0	0
2023/05/31	2030	01/02/2024	11.35	Put	Bond Future	3,143.1300	3.1431	3,201.2400	3.2012	1.849	0	0	0
2023/05/31	2030	01/02/2024	11.36	Call	Bond Future	2,131.7700	2.1318	2,185.8600	2.1859	2.537	0	0	0
2023/05/31	2030	01/02/2024	11.36	Put	Bond Future	3,123.0600	3.1231	3,180.9200	3.1809	1.853	0	0	0
2023/05/31	2030	01/02/2024	10.39	Call	Bond Future	798.5500	0.7986	874.1600	0.8742	9.468	0	0	500
2023/05/31	2030	01/02/2024	10.39	Put	Bond Future	5,642.4900	5.6425	5,721.8700	5.7219	1.407	0	0	0
2023/05/31	2030	01/02/2024	11.00	Put	Bond Future	3,918.8600	3.9189	3,987.3900	3.9874	1.749	0	0	200
2023/05/31	2030	01/02/2024	11.31	Call	Bond Future	2,039.7400	2.0397	2,094.7900	2.0948	2.699	0	0	0
2023/05/31	2030	01/02/2024	11.31	Put	Bond Future	3,224.4800	3.2245	3,283.3000	3.2833	1.824	0	0	1,360
2023/05/31	2030	01/02/2024	10.07	Call	Bond Future	564.8800	0.5649	622.0700	0.6221	10.124	0	0	400
2023/05/31	2030	01/02/2024	10.07	Put	Bond Future	6,727.1400	6.7271	6,788.1000	6.7881	0.906	0	0	0
2023/05/31	2030	01/02/2024	9.57	Call	Bond Future	331.5500	0.3316	345.2700	0.3453	4.138	0	0	400
2023/05/31	2030	01/02/2024	9.89	Call	Bond Future	468.2100	0.4682	507.4100	0.5074	8.372	0	0	500
2023/05/31	2030	02/05/2024	12.38	Call	Bond Future	4,220.9600	4.2210	4,335.3500	4.3354	2.710	0	0	0
2023/05/31	2030	02/05/2024	12.38	Put	Bond Future	1,865.4000	1.8654	1,983.7800	1.9838	6.346	0	0	1,080
2023/05/31	2030	02/05/2024	10.82	Call	Bond Future	1,243.4700	1.2435	1,383.5300	1.3835	11.264	0	0	1,080
2023/05/31	2030	02/05/2024	10.82	Put	Bond Future	4,683.9500	4.6839	4,828.0000	4.8280	3.075	0	0	0
2023/05/31	2030	02/05/2024	11.12	Put	Bond Future	3,941.1400	3.9411	4,088.3300	4.0883	3.735	0	0	0
2023/05/31	2030	02/05/2024	10.62	Call	Bond Future	1,013.9100	1.0139	1,165.5900	1.1656	14.960	0	0	500
2023/05/31	2030	02/05/2024	10.62	Put	Bond Future	5,233.8300	5.2338	5,389.5000	5.3895	2.974	0	0	0
2023/05/31	2030	02/05/2024	9.66	Call	Bond Future	375.4900	0.3755	484.4700	0.4845	29.023	0	0	1,000
2023/05/31	2030	02/05/2024	9.66	Put	Bond Future	8,458.3100	8.4583	8,571.2800	8.5713	1.336	0	0	0
2023/05/31	2030	02/05/2024	9.81	Call	Bond Future	442.6800	0.4427	564.2700	0.5643	27.467	0	0	0
2023/05/31	2030	02/05/2024	9.81	Put	Bond Future	7,908.3800	7.9084	8,033.9600	8.0340	1.588	0	0	0
2023/05/31	2030	02/05/2024	9.82	Call	Bond Future	447.6100	0.4476	569.6800	0.5697	27.272	0	0	0
2023/05/31	2030	02/05/2024	9.82	Put	Bond Future	7,872.3500	7.8724	7,998.4100	7.9984	1.601	0	0	0
2023/05/31	2030	02/05/2024			Bond Future	11.7299	86.8464	11.7310	86.8424	0.009	0.0000	0.0000	0
2023/05/31	2030	02/05/2024	13.15	Call	Bond Future	6,218.2900	6.2183	6,317.3400	6.3173	1.593	0	0	0
2023/05/31	2030	02/05/2024	13.15	Put	Bond Future	1,177.8700	1.1779	1,280.9100	1.2809	8.748	0	0	500
2023/05/31	2030	02/05/2024	11.12	Call	Bond Future	1,653.9200	1.6539	1,797.1200	1.7971	8.658	0	0	500
2023/05/31	2030	02/05/2024	11.94	Call	Bond Future	3,196.7500	3.1968	3,319.4700	3.3195	3.839	0	0	0
2023/05/31	2030	02/05/2024	11.94	Put	Bond Future	2,426.4300	2.4264	2,553.1400	2.5531	5.222	0	0	1,000
2023/05/31	2030	02/05/2024	9.83	Call	Bond Future	452.3900	0.4524	575.3400	0.5753	27.178	0	0	0
2023/05/31	2030	02/05/2024	9.83	Put	Bond Future	7,836.1900	7.8362	7,963.1300	7.9631	1.620	0	0	0
2023/05/31	2030	02/05/2024	10.16	Call	Bond Future	638.6100	0.6386	782.3900	0.7824	22.515	0	0	1,000
2023/05/31	2030	02/05/2024	10.16	Put	Bond Future	6,684.0500	6.6840	6,831.8200	6.8318	2.211	0	0	0

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2023/05/31	2030	01/08/2024	10.38	Call	Bond Future	888.5400	0.8885	1,044.8800	1.0449	17.595	0	0	0
2023/05/31	2030	01/08/2024	10.38	Put	Bond Future	6,467.1700	6.4672	6,626.5000	6.6265	2.464	0	0	0
2023/05/31	2030	01/08/2024	10.37	Call	Bond Future	880.9200	0.8809	1,036.7200	1.0367	17.686	0	0	0
2023/05/31	2030	01/08/2024	10.37	Put	Bond Future	6,498.0400	6.4980	6,656.8300	6.6568	2.444	0	0	0
2023/05/31	2030	01/08/2024			Bond Future	11.8879	84.7836	11.8888	84.7806	0.007	0.0000	0.0000	0
2023/05/31	2030	01/08/2024	10.39	Call	Bond Future	896.2000	0.8962	1,053.0900	1.0531	17.506	0	0	0
2023/05/31	2030	01/08/2024	10.39	Put	Bond Future	6,436.3500	6.4363	6,596.2300	6.5962	2.484	0	0	0
2023/05/31	2032	03/08/2023	9.60	Call	Bond Future	0.1700	0.0002	0.2800	0.0003	64.706	0	0	1,500
2023/05/31	2032	03/08/2023	9.60	Put	Bond Future	12,143.9700	12.1440	12,146.9100	12.1469	0.024	0	0	0
2023/05/31	2032	03/08/2023	10.30	Call	Bond Future	6.9000	0.0069	9.2200	0.0092	33.623	0	0	7,500
2023/05/31	2032	03/08/2023	10.30	Put	Bond Future	8,409.8000	8.4098	8,414.9500	8.4150	0.061	0	0	0
2023/05/31	2032	03/08/2023	11.77	Call	Bond Future	1,024.7500	1.0247	1,027.3500	1.0273	0.254	0	0	0
2023/05/31	2032	03/08/2023	11.77	Put	Bond Future	2,195.3000	2.1953	2,200.7300	2.2007	0.247	0	0	0
2023/05/31	2032	03/08/2023	11.90	Call	Bond Future	1,301.8300	1.3018	1,307.8100	1.3078	0.459	0	0	5,000
2023/05/31	2032	03/08/2023	11.90	Put	Bond Future	1,870.8400	1.8708	1,879.6500	1.8797	0.471	0	0	0
2023/05/31	2032	03/08/2023	11.55	Call	Bond Future	639.1900	0.6392	638.0500	0.6380	(0.178)	0	0	0
2023/05/31	2032	03/08/2023	11.55	Put	Bond Future	2,841.3100	2.8413	2,843.0000	2.8430	0.059	0	0	7,500
2023/05/31	2032	03/08/2023			Bond Future	12.0242	82.9561	12.0248	82.9533	0.005	0.0000	0.0000	114,908
2023/05/31	2032	03/08/2023	11.45	Call	Bond Future	499.6900	0.4997	498.7500	0.4988	(0.188)	0	0	0
2023/05/31	2032	03/08/2023	11.45	Put	Bond Future	3,176.4300	3.1764	3,178.3200	3.1783	0.060	0	0	7,500
2023/05/31	2032	03/08/2023	12.00	Call	Bond Future	1,538.3400	1.5383	1,546.9500	1.5469	0.560	0	0	5,000
2023/05/31	2032	03/08/2023	12.00	Put	Bond Future	1,648.6400	1.6486	1,660.0800	1.6601	0.694	0	0	0
2023/05/31	2032	03/08/2023	11.75	Call	Bond Future	985.3500	0.9853	987.4600	0.9875	0.214	0	0	0
2023/05/31	2032	03/08/2023	11.75	Put	Bond Future	2,248.9700	2.2490	2,253.9100	2.2539	0.220	0	0	0
2023/05/31	2032	03/08/2023	11.76	Call	Bond Future	1,005.0100	1.0050	1,007.3600	1.0074	0.234	0	0	0
2023/05/31	2032	03/08/2023	11.76	Put	Bond Future	2,222.0800	2.2221	2,227.2600	2.2273	0.233	0	0	0
2023/05/31	2032	02/11/2023	11.24	Call	Bond Future	880.7700	0.8808	970.1400	0.9701	10.147	0	0	0
2023/05/31	2032	02/11/2023	11.24	Put	Bond Future	5,065.2200	5.0652	5,158.4200	5.1584	1.840	0	0	0
2023/05/31	2032	02/11/2023	11.90	Call	Bond Future	1,968.7900	1.9688	2,053.1400	2.0531	4.284	0	0	0
2023/05/31	2032	02/11/2023	11.90	Put	Bond Future	3,081.6600	3.0817	3,169.8400	3.1698	2.861	0	0	0
2023/05/31	2032	02/11/2023	10.59	Call	Bond Future	353.9900	0.3540	438.4800	0.4385	23.868	0	0	500
2023/05/31	2032	02/11/2023	10.59	Put	Bond Future	7,714.4800	7.7145	7,802.8000	7.8028	1.145	0	0	0
2023/05/31	2032	02/11/2023	11.09	Put	Bond Future	5,615.9600	5.6160	5,724.1600	5.7242	1.927	0	0	0
2023/05/31	2032	02/11/2023			Bond Future	12.1473	80.6729	12.1482	80.6690	0.007	0.0000	0.0000	65,502
2023/05/31	2032	02/11/2023	12.26	Call	Bond Future	2,802.2600	2.8023	2,881.3800	2.8814	2.823	0	0	0
2023/05/31	2032	02/11/2023	12.26	Put	Bond Future	2,301.8700	2.3019	2,384.8200	2.3848	3.604	0	0	500
2023/05/31	2032	02/11/2023	11.23	Call	Bond Future	868.6600	0.8687	959.3100	0.9593	10.436	0	0	0
2023/05/31	2032	02/11/2023	11.23	Put	Bond Future	5,100.8200	5.1008	5,195.3000	5.1953	1.852	0	0	0
2023/05/31	2032	02/11/2023	11.09	Call	Bond Future	712.1800	0.7122	816.5500	0.8166	14.655	0	0	500
2023/05/31	2032	02/11/2023	11.22	Call	Bond Future	856.8300	0.8568	948.4000	0.9484	10.687	0	0	0
2023/05/31	2032	02/11/2023	11.22	Put	Bond Future	5,136.7300	5.1367	5,232.1300	5.2321	1.857	0	0	0
2023/05/31	2032	01/02/2024	12.73	Call	Bond Future	4,315.4000	4.3154	4,364.9600	4.3650	1.148	0	0	0
2023/05/31	2032	01/02/2024	12.73	Put	Bond Future	2,327.7800	2.3278	2,381.6100	2.3816	2.313	0	0	500
2023/05/31	2032	01/02/2024	12.50	Call	Bond Future	3,706.3800	3.7064	3,758.8200	3.7588	1.415	0	0	0
2023/05/31	2032	01/02/2024	11.75	Call	Bond Future	2,024.1200	2.0241	2,092.4900	2.0925	3.378	0	0	0
2023/05/31	2032	01/02/2024	11.75	Put	Bond Future	4,317.7800	4.3178	4,390.4200	4.3904	1.682	0	0	200
2023/05/31	2032	01/02/2024	11.83	Call	Bond Future	2,178.1600	2.1782	2,244.8000	2.2448	3.059	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
2023/05/31	2032	01/02/2024	11.83	Put	Bond Future	4,110.8900	4.1109	4,181.8000	4.1818	1.725	0	0	0
2023/05/31	2032	01/02/2024	11.84	Call	Bond Future	2,198.0700	2.1981	2,264.2400	2.2642	3.010	0	0	0
2023/05/31	2032	01/02/2024	11.84	Put	Bond Future	4,085.8300	4.0858	4,156.2700	4.1563	1.724	0	0	0
2023/05/31	2032	01/02/2024	10.78	Call	Bond Future	744.3800	0.7444	844.1300	0.8441	13.400	0	0	200
2023/05/31	2032	01/02/2024	11.09	Call	Bond Future	1,034.6100	1.0346	1,132.4600	1.1325	9.458	0	0	500
2023/05/31	2032	01/02/2024	11.09	Put	Bond Future	6,387.1100	6.3871	6,489.2300	6.4892	1.599	0	0	0
2023/05/31	2032	01/02/2024	10.01	Call	Bond Future	310.2400	0.3102	366.4400	0.3664	18.115	0	0	1,200
2023/05/31	2032	01/02/2024	10.01	Put	Bond Future	10,996.2000	10.9962	11,056.6700	11.0567	0.550	0	0	0
2023/05/31	2032	01/02/2024	10.59	Call	Bond Future	607.4200	0.6074	698.3200	0.6983	14.965	0	0	500
2023/05/31	2032	01/02/2024			Bond Future	12.2664	82.5518	12.2674	82.5475	0.008	0.0000	0.0000	0
2023/05/31	2032	01/02/2024	11.85	Call	Bond Future	2,217.8100	2.2178	2,283.7800	2.2838	2.975	0	0	0
2023/05/31	2032	01/02/2024	11.85	Put	Bond Future	4,060.6300	4.0606	4,130.8700	4.1309	1.730	0	0	0
2023/05/31	2032	01/02/2024	12.50	Put	Bond Future	2,696.6300	2.6966	2,753.3400	2.7533	2.103	0	0	200
2023/05/31	2032	01/02/2024	12.62	Call	Bond Future	4,019.8000	4.0198	4,070.8300	4.0708	1.269	0	0	0
2023/05/31	2032	01/02/2024	12.62	Put	Bond Future	2,497.8400	2.4978	2,553.1400	2.5531	2.214	0	0	1,200
2023/05/31	2032	01/02/2024	10.76	Call	Bond Future	728.8800	0.7289	827.6600	0.8277	13.552	0	0	1,200
2023/05/31	2032	01/02/2024	10.76	Put	Bond Future	7,666.6600	7.6667	7,769.7100	7.7697	1.344	0	0	0
2023/05/31	2032	01/02/2024	10.78	Put	Bond Future	7,585.0000	7.5850	7,689.0200	7.6890	1.371	0	0	0
2023/05/31	2032	01/02/2024	10.59	Put	Bond Future	8,376.8700	8.3769	8,472.0400	8.4720	1.136	0	0	0
2023/05/31	2032	02/05/2024	12.90	Call	Bond Future	4,410.3200	4.4103	4,572.2100	4.5722	3.671	0	0	0
2023/05/31	2032	02/05/2024	13.18	Call	Bond Future	5,188.3700	5.1884	5,343.3300	5.3433	2.987	0	0	0
2023/05/31	2032	02/05/2024	13.18	Put	Bond Future	1,894.7800	1.8948	2,054.2100	2.0542	8.414	0	0	500
2023/05/31	2032	02/05/2024	10.65	Call	Bond Future	591.9000	0.5919	758.0600	0.7581	28.072	0	0	1,550
2023/05/31	2032	02/05/2024	10.65	Put	Bond Future	8,453.2800	8.4533	8,623.9100	8.6239	2.019	0	0	0
2023/05/31	2032	02/05/2024	10.86	Call	Bond Future	740.1300	0.7401	924.5600	0.9246	24.919	0	0	1,000
2023/05/31	2032	02/05/2024	10.86	Put	Bond Future	7,597.8700	7.5979	7,786.7700	7.7868	2.486	0	0	0
2023/05/31	2032	02/05/2024	10.56	Call	Bond Future	536.0600	0.5361	694.3000	0.6943	29.519	0	0	0
2023/05/31	2032	02/05/2024	10.56	Put	Bond Future	8,832.1900	8.8322	8,994.9000	8.9949	1.842	0	0	0
2023/05/31	2032	02/05/2024	10.36	Call	Bond Future	427.3600	0.4274	564.1800	0.5642	32.015	0	0	1,000
2023/05/31	2032	02/05/2024	10.36	Put	Bond Future	9,699.6300	9.6996	9,840.9200	9.8409	1.457	0	0	0
2023/05/31	2032	02/05/2024			Bond Future	12.3851	80.3494	12.3861	80.3450	0.008	0.0000	0.0000	0
2023/05/31	2032	02/05/2024	13.35	Call	Bond Future	5,679.0000	5.6790	5,829.4300	5.8294	2.649	0	0	0
2023/05/31	2032	02/05/2024	13.35	Put	Bond Future	1,704.4700	1.7045	1,859.3700	1.8594	9.088	0	0	1,550
2023/05/31	2032	02/05/2024	11.35	Call	Bond Future	1,217.4700	1.2175	1,422.6700	1.4227	16.855	0	0	1,550
2023/05/31	2032	02/05/2024	11.35	Put	Bond Future	5,790.7600	5.7908	6,000.4300	6.0004	3.621	0	0	0
2023/05/31	2032	02/05/2024	12.90	Put	Bond Future	2,256.0200	2.2560	2,422.3800	2.4224	7.374	0	0	1,000
2023/05/31	2032	02/05/2024	11.09	Call	Bond Future	934.8600	0.9349	1,138.4100	1.1384	21.773	0	0	500
2023/05/31	2032	02/05/2024	11.09	Put	Bond Future	6,710.4100	6.7104	6,918.4300	6.9184	3.100	0	0	0
2023/05/31	2032	02/05/2024	10.55	Call	Bond Future	530.2100	0.5302	687.5700	0.6876	29.679	0	0	0
2023/05/31	2032	02/05/2024	10.55	Put	Bond Future	8,874.8100	8.8748	9,036.6400	9.0366	1.823	0	0	0
2023/05/31	2032	02/05/2024	10.59	Call	Bond Future	554.3000	0.5543	715.1900	0.7152	29.026	0	0	500
2023/05/31	2032	02/05/2024	10.59	Put	Bond Future	8,705.2000	8.7052	8,870.5600	8.8706	1.900	0	0	0
2023/05/31	2032	02/05/2024	10.54	Call	Bond Future	524.4100	0.5244	680.9000	0.6809	29.841	0	0	0
2023/05/31	2032	02/05/2024	10.54	Put	Bond Future	8,917.5300	8.9175	9,078.4900	9.0785	1.805	0	0	0
2023/05/31	2032	01/08/2024	11.15	Call	Bond Future	1,114.3400	1.1143	1,297.9600	1.2980	16.478	0	0	0
2023/05/31	2032	01/08/2024	11.15	Put	Bond Future	7,162.3100	7.1623	7,349.5400	7.3495	2.614	0	0	0
2023/05/31	2032	01/08/2024			Bond Future	12.5387	82.1450	12.5396	82.1414	0.007	0.0000	0.0000	0
2023/05/31	2032	01/08/2024	11.13	Call	Bond Future	1,095.4600	1.0955	1,277.8600	1.2779	16.651	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
2023/05/31	2032	01/08/2024	11.13	Put	Bond Future	7,234.8200	7.2348	7,420.8300	7.4208	2.571	0	0	0
2023/05/31	2032	01/08/2024	11.14	Call	Bond Future	1,104.7300	1.1047	1,287.7300	1.2877	16.565	0	0	0
2023/05/31	2032	01/08/2024	11.14	Put	Bond Future	7,198.3800	7.1984	7,384.9900	7.3850	2.592	0	0	0
2023/05/31	2033	03/08/2023			Bond Future	115.7959	115.7959	116.1721	116.1721	0.325	0.0000	0.0000	7,227
2023/05/31	2033	02/11/2023			Bond Future	117.0211	117.0211	117.4046	117.4046	0.328	0.0000	0.0000	0
2023/05/31	2033	01/02/2024			Bond Future	119.7727	119.7727	120.1647	120.1647	0.327	0.0000	0.0000	0
2023/05/31	2033	02/05/2024			Bond Future	121.1732	121.1732	121.5746	121.5746	0.331	0.0000	0.0000	0
2023/05/31	2033	01/08/2024			Bond Future	123.9150	123.9150	124.3269	124.3269	0.332	0.0000	0.0000	0
2023/05/31	2037	03/08/2023	12.12	Call	Bond Future	501.6600	0.5017	538.9800	0.5390	7.439	0	0	0
2023/05/31	2037	03/08/2023	12.12	Put	Bond Future	3,964.4900	3.9645	3,925.4400	3.9254	(0.985)	0	0	0
2023/05/31	2037	03/08/2023	12.13	Call	Bond Future	513.6200	0.5136	551.4300	0.5514	7.361	0	0	0
2023/05/31	2037	03/08/2023	12.13	Put	Bond Future	3,922.6800	3.9227	3,884.1200	3.8841	(0.983)	0	0	0
2023/05/31	2037	03/08/2023			Bond Future	12.7863	72.9642	12.7711	73.0406	(0.119)	0.0000	0.0000	131,926
2023/05/31	2037	03/08/2023	10.30	Call	Bond Future	0.7300	0.0007	0.9900	0.0010	35.616	0	0	1,800
2023/05/31	2037	03/08/2023	10.30	Put	Bond Future	14,254.8900	14.2549	14,178.7800	14.1788	(0.534)	0	0	0
2023/05/31	2037	03/08/2023	11.00	Call	Bond Future	15.9800	0.0160	19.3900	0.0194	21.339	0	0	1,800
2023/05/31	2037	03/08/2023	11.00	Put	Bond Future	9,871.7300	9.8717	9,798.7700	9.7988	(0.739)	0	0	0
2023/05/31	2037	03/08/2023	12.14	Call	Bond Future	525.8700	0.5259	564.1600	0.5642	7.281	0	0	0
2023/05/31	2037	03/08/2023	12.14	Put	Bond Future	3,881.2200	3.8812	3,843.1400	3.8431	(0.981)	0	0	0
2023/05/31	2037	02/11/2023	12.52	Call	Bond Future	1,920.9900	1.9210	1,941.8800	1.9419	1.087	0	0	750
2023/05/31	2037	02/11/2023	12.52	Put	Bond Future	3,886.9600	3.8870	3,830.6400	3.8306	(1.449)	0	0	0
2023/05/31	2037	02/11/2023	13.89	Call	Bond Future	5,915.6100	5.9156	5,957.8000	5.9578	0.713	0	0	0
2023/05/31	2037	02/11/2023	13.89	Put	Bond Future	1,307.9400	1.3079	1,272.9200	1.2729	(2.677)	0	0	750
2023/05/31	2037	02/11/2023	11.56	Put	Bond Future	7,661.1300	7.6611	7,629.4100	7.6294	(0.414)	0	0	0
2023/05/31	2037	02/11/2023	11.57	Call	Bond Future	517.5200	0.5175	563.4200	0.5634	8.869	0	0	0
2023/05/31	2037	02/11/2023	11.55	Put	Bond Future	7,710.2100	7.7102	7,678.0800	7.6781	(0.417)	0	0	0
2023/05/31	2037	02/11/2023			Bond Future	12.9102	74.6191	12.8946	74.6963	(0.121)	0.0000	0.0000	0
2023/05/31	2037	02/11/2023	11.56	Call	Bond Future	509.7400	0.5097	555.2300	0.5552	8.924	0	0	0
2023/05/31	2037	02/11/2023	11.57	Put	Bond Future	7,612.2000	7.6122	7,580.8900	7.5809	(0.411)	0	0	0
2023/05/31	2037	02/11/2023	12.02	Call	Bond Future	1,016.4800	1.0165	1,039.8000	1.0398	2.294	0	0	750
2023/05/31	2037	02/11/2023	12.02	Put	Bond Future	5,619.1500	5.6191	5,565.2600	5.5653	(0.959)	0	0	0
2023/05/31	2037	02/11/2023	11.55	Call	Bond Future	502.0500	0.5020	547.1300	0.5471	8.979	0	0	0
2023/05/31	2037	01/02/2024	12.93	Call	Bond Future	3,216.1700	3.2162	3,351.9600	3.3520	4.222	0	0	0
2023/05/31	2037	01/02/2024	12.93	Put	Bond Future	3,725.1900	3.7252	3,782.3600	3.7824	1.535	0	0	2,500
2023/05/31	2037	01/02/2024	13.93	Put	Bond Future	1,967.2200	1.9672	2,029.5400	2.0295	3.168	0	0	2,500
2023/05/31	2037	01/02/2024	12.33	Call	Bond Future	1,895.5700	1.8956	2,010.5000	2.0105	6.063	0	0	0
2023/05/31	2037	01/02/2024	12.33	Put	Bond Future	5,439.1200	5.4391	5,475.4300	5.4754	0.668	0	0	0
2023/05/31	2037	01/02/2024	12.09	Put	Bond Future	6,292.8600	6.2929	6,318.4500	6.3185	0.407	0	0	0
2023/05/31	2037	01/02/2024			Bond Future	13.0343	72.1003	13.0181	72.1789	(0.124)	0.0000	0.0000	0
2023/05/31	2037	01/02/2024	13.93	Call	Bond Future	6,127.8400	6.1278	6,268.7800	6.2688	2.300	0	0	0
2023/05/31	2037	01/02/2024	12.31	Call	Bond Future	1,858.9500	1.8590	1,972.9200	1.9729	6.131	0	0	0
2023/05/31	2037	01/02/2024	12.31	Put	Bond Future	5,506.8500	5.5068	5,542.2000	5.5422	0.642	0	0	0
2023/05/31	2037	01/02/2024	12.32	Call	Bond Future	1,877.1000	1.8771	1,991.6600	1.9917	6.103	0	0	0
2023/05/31	2037	01/02/2024	12.32	Put	Bond Future	5,472.8000	5.4728	5,508.7400	5.5087	0.657	0	0	0
2023/05/31	2037	01/02/2024	12.09	Call	Bond Future	1,483.0200	1.4830	1,587.2300	1.5872	7.027	0	0	2,500
2023/05/31	2037	02/05/2024	11.44	Call	Bond Future	970.6300	0.9706	944.6200	0.9446	(2.680)	0	0	0

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2023/05/31	2037	02/05/2024	11.44	Put	Bond Future	9,925.6500	9.9257	9,819.2100	9.8192	(1.072)	0	0	0
2023/05/31	2037	02/05/2024	11.45	Call	Bond Future	979.8500	0.9798	953.7700	0.9538	(2.662)	0	0	0
2023/05/31	2037	02/05/2024	11.43	Put	Bond Future	9,973.2400	9.9732	9,866.8800	9.8669	(1.066)	0	0	0
2023/05/31	2037	02/05/2024			Bond Future	13.1587	73.8145	13.1419	73.8950	(0.128)	0.0000	0.0000	0
2023/05/31	2037	02/05/2024	11.45	Put	Bond Future	9,878.1700	9.8782	9,771.6600	9.7717	(1.078)	0	0	0
2023/05/31	2037	02/05/2024	11.43	Call	Bond Future	961.4700	0.9615	935.5400	0.9355	(2.697)	0	0	0
2023/05/31	2037	01/08/2024	12.10	Call	Bond Future	1,833.9700	1.8340	1,795.7500	1.7957	(2.084)	0	0	0
2023/05/31	2037	01/08/2024	12.10	Put	Bond Future	7,871.9800	7.8720	7,750.6200	7.7506	(1.542)	0	0	0
2023/05/31	2037	01/08/2024	12.09	Call	Bond Future	1,820.8900	1.8209	1,782.6900	1.7827	(2.098)	0	0	0
2023/05/31	2037	01/08/2024	12.09	Put	Bond Future	7,911.6700	7.9117	7,790.3300	7.7903	(1.534)	0	0	0
2023/05/31	2037	01/08/2024			Bond Future	13.3145	71.2087	13.2967	71.2918	(0.133)	0.0000	0.0000	0
2023/05/31	2037	01/08/2024	12.11	Call	Bond Future	1,847.3900	1.8474	1,809.1600	1.8092	(2.069)	0	0	0
2023/05/31	2037	01/08/2024	12.11	Put	Bond Future	7,832.6800	7.8327	7,711.3100	7.7113	(1.550)	0	0	0
2023/05/31	2038	03/08/2023			Bond Future	125.2899	125.2899	125.3240	125.3240	0.027	0.0000	0.0000	3,022
2023/05/31	2038	02/11/2023			Bond Future	128.1605	128.1605	128.1939	128.1939	0.026	0.0000	0.0000	1,656
2023/05/31	2038	01/02/2024			Bond Future	129.1450	129.1450	129.1788	129.1788	0.026	0.0000	0.0000	0
2023/05/31	2038	02/05/2024			Bond Future	132.2430	132.2430	132.2776	132.2776	0.026	0.0000	0.0000	0
2023/05/31	2038	01/08/2024			Bond Future	133.1496	133.1496	133.1865	133.1865	0.028	0.0000	0.0000	0
2023/05/31	2040	03/08/2023	12.23	Call	Bond Future	576.4900	0.5765	609.3700	0.6094	5.703	0	0	0
2023/05/31	2040	03/08/2023	12.23	Put	Bond Future	4,140.9800	4.1410	4,120.8300	4.1208	(0.487)	0	0	0
2023/05/31	2040	03/08/2023			Bond Future	12.8738	73.9500	12.8639	74.0030	(0.077)	0.0000	0.0000	132,957
2023/05/31	2040	03/08/2023	12.21	Call	Bond Future	550.3100	0.5503	582.4000	0.5824	5.831	0	0	0
2023/05/31	2040	03/08/2023	12.21	Put	Bond Future	4,229.8600	4.2299	4,208.9200	4.2089	(0.495)	0	0	0
2023/05/31	2040	03/08/2023	12.22	Call	Bond Future	563.2900	0.5633	595.7800	0.5958	5.768	0	0	0
2023/05/31	2040	03/08/2023	12.22	Put	Bond Future	4,185.2800	4.1853	4,164.7400	4.1647	(0.491)	0	0	0
2023/05/31	2040	02/11/2023	12.60	Call	Bond Future	1,996.4800	1.9965	2,071.1800	2.0712	3.742	0	0	128
2023/05/31	2040	02/11/2023	12.60	Put	Bond Future	4,116.8200	4.1168	4,138.2100	4.1382	0.520	0	0	0
2023/05/31	2040	02/11/2023	13.64	Call	Bond Future	5,052.4300	5.0524	5,141.1100	5.1411	1.755	0	0	0
2023/05/31	2040	02/11/2023	13.64	Put	Bond Future	1,787.5300	1.7875	1,822.9000	1.8229	1.979	0	0	128
2023/05/31	2040	02/11/2023	11.58	Call	Bond Future	490.5200	0.4905	529.6100	0.5296	7.969	0	0	0
2023/05/31	2040	02/11/2023	11.58	Put	Bond Future	8,557.4100	8.5574	8,543.1900	8.5432	(0.166)	0	0	0
2023/05/31	2040	02/11/2023	11.59	Call	Bond Future	498.2500	0.4983	537.7000	0.5377	7.918	0	0	0
2023/05/31	2040	02/11/2023	11.60	Put	Bond Future	8,449.4200	8.4494	8,435.9300	8.4359	(0.160)	0	0	0
2023/05/31	2040	02/11/2023			Bond Future	12.9949	75.6272	12.9848	75.6805	(0.078)	0.0000	0.0000	0
2023/05/31	2040	02/11/2023	11.80	Call	Bond Future	683.5700	0.6836	730.7400	0.7307	6.901	0	0	128
2023/05/31	2040	02/11/2023	11.80	Put	Bond Future	7,407.3300	7.4073	7,401.1900	7.4012	(0.083)	0	0	0
2023/05/31	2040	02/11/2023	11.59	Put	Bond Future	8,503.3300	8.5033	8,489.4700	8.4895	(0.163)	0	0	0
2023/05/31	2040	02/11/2023	11.60	Call	Bond Future	506.0700	0.5061	545.8900	0.5459	7.868	0	0	0
2023/05/31	2040	01/02/2024	12.33	Call	Bond Future	1,885.3600	1.8854	1,991.5200	1.9915	5.631	0	0	0
2023/05/31	2040	01/02/2024	12.33	Put	Bond Future	6,130.3300	6.1303	6,182.2500	6.1823	0.847	0	0	0
2023/05/31	2040	01/02/2024	12.34	Call	Bond Future	1,904.2600	1.9043	2,010.9800	2.0110	5.604	0	0	0
2023/05/31	2040	01/02/2024	12.34	Put	Bond Future	6,092.8000	6.0928	6,145.2800	6.1453	0.861	0	0	0
2023/05/31	2040	01/02/2024			Bond Future	13.1160	72.8815	13.1055	72.9357	(0.080)	0.0000	0.0000	28
2023/05/31	2040	01/02/2024	12.35	Call	Bond Future	1,923.2700	1.9233	2,030.3300	2.0303	5.567	0	0	0
2023/05/31	2040	01/02/2024	12.35	Put	Bond Future	6,055.4400	6.0554	6,108.2600	6.1083	0.872	0	0	0
2023/05/31	2040	02/05/2024	11.60	Call	Bond Future	1,134.9300	1.1349	1,124.3000	1.1243	(0.937)	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
2023/05/31	2040	02/05/2024	11.61	Call	Bond Future	1,145.3300	1.1453	1,134.9000	1.1349	(0.911)	0	0	0
2023/05/31	2040	02/05/2024	11.62	Put	Bond Future	10,174.4000	10.1744	10,108.5600	10.1086	(0.647)	0	0	0
2023/05/31	2040	02/05/2024			Bond Future	13.2370	74.6144	13.2261	74.6698	(0.082)	0.0000	0.0000	0
2023/05/31	2040	02/05/2024	11.60	Put	Bond Future	10,275.6200	10.2756	10,209.5900	10.2096	(0.643)	0	0	0
2023/05/31	2040	02/05/2024	11.61	Put	Bond Future	10,224.8300	10.2248	10,159.0000	10.1590	(0.644)	0	0	0
2023/05/31	2040	02/05/2024	11.62	Call	Bond Future	1,156.0100	1.1560	1,145.5700	1.1456	(0.903)	0	0	0
2023/05/31	2040	01/08/2024	12.34	Call	Bond Future	2,249.3200	2.2493	2,238.8800	2.2389	(0.464)	0	0	0
2023/05/31	2040	01/08/2024	12.34	Put	Bond Future	7,788.2400	7.7882	7,720.2200	7.7202	(0.873)	0	0	0
2023/05/31	2040	01/08/2024			Bond Future	13.3875	71.7758	13.3760	71.8334	(0.086)	0.0000	0.0000	0
2023/05/31	2040	01/08/2024	12.32	Call	Bond Future	2,213.8300	2.2138	2,207.8400	2.2078	(0.271)	0	0	0
2023/05/31	2040	01/08/2024	12.32	Put	Bond Future	7,864.9400	7.8649	7,801.3700	7.8014	(0.808)	0	0	0
2023/05/31	2040	01/08/2024	12.33	Call	Bond Future	2,231.6800	2.2317	2,223.4700	2.2235	(0.368)	0	0	0
2023/05/31	2040	01/08/2024	12.33	Put	Bond Future	7,826.6600	7.8267	7,760.8700	7.7609	(0.841)	0	0	0
2023/05/31	2044	03/08/2023	12.00	Call	Bond Future	289.6800	0.2897	307.2200	0.3072	6.055	0	0	0
2023/05/31	2044	03/08/2023	12.00	Put	Bond Future	5,352.2600	5.3523	5,345.2000	5.3452	(0.132)	0	0	4,754
2023/05/31	2044	03/08/2023	12.15	Call	Bond Future	434.1700	0.4342	456.0000	0.4560	5.028	0	0	0
2023/05/31	2044	03/08/2023	12.15	Put	Bond Future	4,605.7800	4.6058	4,603.0100	4.6030	(0.060)	0	0	0
2023/05/31	2044	03/08/2023	12.16	Call	Bond Future	445.3800	0.4454	467.4900	0.4675	4.964	0	0	0
2023/05/31	2044	03/08/2023	12.16	Put	Bond Future	4,558.2200	4.5582	4,555.7300	4.5557	(0.055)	0	0	0
2023/05/31	2044	03/08/2023			Bond Future	12.8947	70.5294	12.8901	70.5540	(0.036)	0.0000	0.0000	84,933
2023/05/31	2044	03/08/2023	11.75	Call	Bond Future	146.9000	0.1469	158.4300	0.1584	7.849	0	0	4,553
2023/05/31	2044	03/08/2023	11.75	Put	Bond Future	6,734.5900	6.7346	6,721.5200	6.7215	(0.194)	0	0	3,076
2023/05/31	2044	03/08/2023	12.17	Call	Bond Future	456.7100	0.4567	479.1000	0.4791	4.902	0	0	0
2023/05/31	2044	03/08/2023	12.17	Put	Bond Future	4,510.8600	4.5109	4,508.6500	4.5087	(0.049)	0	0	0
2023/05/31	2044	03/08/2023	12.50	Call	Bond Future	953.2200	0.9532	984.1300	0.9841	3.243	0	0	0
2023/05/31	2044	03/08/2023	12.50	Put	Bond Future	3,113.4000	3.1134	3,119.7100	3.1197	0.203	0	0	9,106
2023/05/31	2044	02/11/2023	11.57	Call	Bond Future	476.0900	0.4761	508.4000	0.5084	6.787	0	0	0
2023/05/31	2044	02/11/2023	11.57	Put	Bond Future	8,801.1600	8.8012	8,809.1900	8.8092	0.091	0	0	0
2023/05/31	2044	02/11/2023			Bond Future	13.0106	72.1291	13.0060	72.1534	(0.036)	0.0000	0.0000	0
2023/05/31	2044	02/11/2023	11.55	Call	Bond Future	461.1300	0.4611	492.8500	0.4928	6.879	0	0	0
2023/05/31	2044	02/11/2023	11.55	Put	Bond Future	8,913.2900	8.9133	8,920.7300	8.9207	0.083	0	0	0
2023/05/31	2044	02/11/2023	11.56	Call	Bond Future	468.5600	0.4686	500.5800	0.5006	6.834	0	0	0
2023/05/31	2044	02/11/2023	11.56	Put	Bond Future	8,857.1300	8.8571	8,864.8700	8.8649	0.087	0	0	0
2023/05/31	2044	01/02/2024	12.29	Call	Bond Future	1,818.3700	1.8184	1,909.3700	1.9094	5.004	0	0	0
2023/05/31	2044	01/02/2024	12.29	Put	Bond Future	6,384.0200	6.3840	6,450.5000	6.4505	1.041	0	0	0
2023/05/31	2044	01/02/2024			Bond Future	13.1264	69.4271	13.1217	69.4517	(0.036)	0.0000	0.0000	0
2023/05/31	2044	01/02/2024	12.27	Call	Bond Future	1,781.5700	1.7816	1,872.0100	1.8720	5.076	0	0	0
2023/05/31	2044	01/02/2024	12.27	Put	Bond Future	6,462.5600	6.4626	6,528.4800	6.5285	1.020	0	0	0
2023/05/31	2044	01/02/2024	12.28	Call	Bond Future	1,800.0200	1.8000	1,890.7400	1.8907	5.040	0	0	0
2023/05/31	2044	01/02/2024	12.28	Put	Bond Future	6,423.3000	6.4233	6,489.5000	6.4895	1.031	0	0	0
2023/05/31	2044	02/05/2024	11.67	Call	Bond Future	1,223.0200	1.2230	1,135.7600	1.1358	(7.135)	0	0	0
2023/05/31	2044	02/05/2024	11.67	Put	Bond Future	10,093.0400	10.0930	9,980.7500	9.9808	(1.113)	0	0	0
2023/05/31	2044	02/05/2024			Bond Future	13.2416	71.0779	13.2367	71.1029	(0.037)	0.0000	0.0000	0
2023/05/31	2044	02/05/2024	11.65	Call	Bond Future	1,200.5700	1.2006	1,114.0300	1.1140	(7.208)	0	0	0
2023/05/31	2044	02/05/2024	11.65	Put	Bond Future	10,195.5500	10.1955	10,083.9800	10.0840	(1.094)	0	0	0
2023/05/31	2044	02/05/2024	11.66	Call	Bond Future	1,211.7600	1.2118	1,124.8600	1.1249	(7.171)	0	0	0
2023/05/31	2044	02/05/2024	11.66	Put	Bond Future	10,144.2200	10.1442	10,032.2900	10.0323	(1.103)	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
2023/05/31	2044	01/08/2024	12.28	Call	Bond Future	2,185.2300	2.1852	2,086.2000	2.0862	(4.532)	0	0	0
2023/05/31	2044	01/08/2024	12.28	Put	Bond Future	8,111.8500	8.1118	7,986.3600	7.9864	(1.547)	0	0	0
2023/05/31	2044	01/08/2024	12.29	Call	Bond Future	2,202.9300	2.2029	2,101.5600	2.1016	(4.602)	0	0	0
2023/05/31	2044	01/08/2024	12.29	Put	Bond Future	8,072.0800	8.0721	7,944.2500	7.9442	(1.584)	0	0	0
2023/05/31	2044	01/08/2024			Bond Future	13.3847	68.2853	13.3795	68.3118	(0.040)	0.0000	0.0000	0
2023/05/31	2044	01/08/2024	12.30	Call	Bond Future	2,220.7100	2.2207	2,116.7400	2.1167	(4.682)	0	0	0
2023/05/31	2044	01/08/2024	12.30	Put	Bond Future	8,032.4500	8.0325	7,902.0200	7.9020	(1.624)	0	0	0
2023/05/31	2046	03/08/2023			Bond Future	109.3028	109.3028	109.4725	109.4725	0.155	0.0000	0.0000	12,882
2023/05/31	2046	02/11/2023			Bond Future	109.7106	109.7106	109.8830	109.8830	0.157	0.0000	0.0000	4,626
2023/05/31	2046	01/02/2024			Bond Future	112.2903	112.2903	112.4664	112.4664	0.157	0.0000	0.0000	0
2023/05/31	2046	02/05/2024			Bond Future	112.8204	112.8204	113.0007	113.0007	0.160	0.0000	0.0000	0
2023/05/31	2046	01/08/2024			Bond Future	115.3714	115.3714	115.5571	115.5571	0.161	0.0000	0.0000	0
2023/05/31	2050	03/08/2023			Bond Future	109.7699	109.7699	110.4229	110.4229	0.595	0.0000	0.0000	10,740
2023/05/31	2050	02/11/2023			Bond Future	112.2847	112.2847	112.9515	112.9515	0.594	0.0000	0.0000	3,364
2023/05/31	2050	01/02/2024			Bond Future	112.6678	112.6678	113.3499	113.3499	0.605	0.0000	0.0000	0
2023/05/31	2050	02/05/2024			Bond Future	115.3704	115.3704	116.0688	116.0688	0.605	0.0000	0.0000	0
2023/05/31	2050	01/08/2024			Bond Future	115.6568	115.6568	116.3723	116.3723	0.619	0.0000	0.0000	0
2023/05/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/31	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/31	AL37	03/08/2023			Index Future	856.7190	856.7190	856.9460	856.9460	0.026	0.0000	0.0000	0
2023/05/31	AL37	02/11/2023			Index Future	876.1310	876.1310	876.3600	876.3600	0.026	0.0000	0.0000	0
2023/05/31	AL37	01/02/2024			Index Future	896.5260	896.5260	896.7600	896.7600	0.026	0.0000	0.0000	0
2023/05/31	AL37	02/05/2024			Index Future	917.8340	917.8340	918.0730	918.0730	0.026	0.0000	0.0000	0
2023/05/31	AL37	01/08/2024			Index Future	938.4320	938.4320	938.6800	938.6800	0.026	0.0000	0.0000	0
2023/05/31	AL7T	03/08/2023			Index Future	961.4700	961.4700	961.3780	961.3780	(0.010)	0.0000	0.0000	0
2023/05/31	AL7T	02/11/2023			Index Future	983.2560	983.2560	983.1580	983.1580	(0.010)	0.0000	0.0000	0
2023/05/31	AL7T	01/02/2024			Index Future	1,006.1450	1,006.1450	1,006.0430	1,006.0430	(0.010)	0.0000	0.0000	0
2023/05/31	AL7T	02/05/2024			Index Future	1,030.0580	1,030.0580	1,029.9540	1,029.9540	(0.010)	0.0000	0.0000	0
2023/05/31	AL7T	01/08/2024			Index Future	1,053.1750	1,053.1750	1,053.0720	1,053.0720	(0.010)	0.0000	0.0000	0
2023/05/31	ALBI	03/08/2023			Index Future	847.5220	847.5220	847.6740	847.6740	0.018	0.0000	0.0000	101
2023/05/31	ALBI	02/11/2023			Index Future	866.7260	866.7260	866.8780	866.8780	0.018	0.0000	0.0000	0
2023/05/31	ALBI	01/02/2024			Index Future	886.9030	886.9030	887.0570	887.0570	0.017	0.0000	0.0000	0
2023/05/31	ALBI	02/05/2024			Index Future	907.9820	907.9820	908.1390	908.1390	0.017	0.0000	0.0000	0
2023/05/31	ALBI	01/08/2024			Index Future	928.3590	928.3590	928.5230	928.5230	0.018	0.0000	0.0000	0
2023/05/31	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/31	C007	31/01/2037			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
2023/05/31	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/31	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/31	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/31	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/31	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/31	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/31	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/31	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/31	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/31	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/05/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/31	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/31	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/31	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/31	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/31	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/31	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/31	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/31	C446	31/03/2046			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
2023/05/31	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/31	ES33	03/08/2023			Bond Future	13.3447	71.0322	13.3391	71.0560	(0.043)	0.0000	0.0000	350
2023/05/31	ES33	02/11/2023			Bond Future	13.5070	68.8599	13.5013	68.8835	(0.042)	0.0000	0.0000	0
2023/05/31	ES33	01/02/2024			Bond Future	13.6718	70.4795	13.6658	70.5034	(0.043)	0.0000	0.0000	0
2023/05/31	ES33	02/05/2024			Bond Future	13.8337	68.3680	13.8276	68.3924	(0.045)	0.0000	0.0000	0
2023/05/31	ES33	01/08/2024			Bond Future	14.0286	69.9101	14.0219	69.9359	(0.048)	0.0000	0.0000	0
2023/05/31	ES42	03/08/2023			Bond Future	13.6190	68.0105	13.6190	68.0107	0.000	0.0000	0.0000	4,000
2023/05/31	ES42	02/11/2023			Bond Future	13.7678	65.3047	13.7679	65.3042	0.001	0.0000	0.0000	0
2023/05/31	ES42	01/02/2024			Bond Future	13.9109	66.8410	13.9110	66.8402	0.001	0.0000	0.0000	0
2023/05/31	ES42	02/05/2024			Bond Future	14.0569	64.1811	14.0571	64.1802	0.001	0.0000	0.0000	0
2023/05/31	ES42	01/08/2024			Bond Future	14.2272	65.6261	14.2272	65.6260	0.000	0.0000	0.0000	0
2023/05/31	GOVI	03/08/2023	837.21	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/31	GOVI	03/08/2023	837.21	Put	GOVI	20,560.0000	2.0560	18,990.0000	1.8990	(7.636)	0	0	0
2023/05/31	GOVI	03/08/2023	837.22	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/31	GOVI	03/08/2023	837.22	Put	GOVI	20,660.0000	2.0660	19,090.0000	1.9090	(7.599)	0	0	0
2023/05/31	GOVI	03/08/2023			GOVI	835.1540	835.1540	835.3110	835.3110	0.019	0.0000	0.0000	838
2023/05/31	GOVI	03/08/2023	837.23	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/31	GOVI	03/08/2023	837.23	Put	GOVI	20,760.0000	2.0760	19,190.0000	1.9190	(7.563)	0	0	0
2023/05/31	GOVI	02/11/2023	885.81	Put	GOVI	317,330.0000	31.7330	315,750.0000	31.5750	(0.498)	0	0	0
2023/05/31	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/31	GOVI	02/11/2023			GOVI	854.0770	854.0770	854.2350	854.2350	0.018	0.0000	0.0000	0
2023/05/31	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/31	GOVI	02/11/2023	885.80	Put	GOVI	317,230.0000	31.7230	315,650.0000	31.5650	(0.498)	0	0	0
2023/05/31	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/31	GOVI	02/11/2023	885.82	Put	GOVI	317,430.0000	31.7430	315,850.0000	31.5850	(0.498)	0	0	0
2023/05/31	GOVI	01/02/2024	880.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/31	GOVI	01/02/2024	880.00	Put	GOVI	60,410.0000	6.0410	58,800.0000	5.8800	(2.665)	0	0	0
2023/05/31	GOVI	01/02/2024			GOVI	873.9590	873.9590	874.1200	874.1200	0.018	0.0000	0.0000	0
2023/05/31	GOVI	01/02/2024	879.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/31	GOVI	01/02/2024	879.98	Put	GOVI	60,210.0000	6.0210	58,600.0000	5.8600	(2.674)	0	0	0
2023/05/31	GOVI	01/02/2024	879.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/31	GOVI	01/02/2024	879.99	Put	GOVI	60,310.0000	6.0310	58,700.0000	5.8700	(2.670)	0	0	0
2023/05/31	GOVI	02/05/2024	950.97	Put	GOVI	562,390.0000	56.2390	560,760.0000	56.0760	(0.290)	0	0	0
2023/05/31	GOVI	02/05/2024	950.98	Put	GOVI	562,490.0000	56.2490	560,860.0000	56.0860	(0.290)	0	0	0
2023/05/31	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/31	GOVI	02/05/2024			GOVI	894.7310	894.7310	894.8940	894.8940	0.018	0.0000	0.0000	0
2023/05/31	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/31	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/31	GOVI	02/05/2024	950.99	Put	GOVI	562,590.0000	56.2590	560,960.0000	56.0960	(0.290)	0	0	0
2023/05/31	GOVI	01/08/2024	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/31	GOVI	01/08/2024	943.39	Put	GOVI	285,790.0000	28.5790	284,090.0000	28.4090	(0.595)	0	0	0
2023/05/31	GOVI	01/08/2024			GOVI	914.8110	914.8110	914.9810	914.9810	0.019	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
2023/05/31	GOVI	01/08/2024	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/31	GOVI	01/08/2024	943.37	Put	GOVI	285,590.0000	28.5590	283,890.0000	28.3890	(0.595)	0	0	0
2023/05/31	GOVI	01/08/2024	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/31	GOVI	01/08/2024	943.38	Put	GOVI	285,690.0000	28.5690	283,990.0000	28.3990	(0.595)	0	0	0
2023/05/31	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/05/31	IGOV	03/08/2023			Index Future	324.2460	324.2460	324.2690	324.2690	0.007	0.0000	0.0000	639
2023/05/31	IGOV	02/11/2023			Index Future	331.6710	331.6710	331.6940	331.6940	0.007	0.0000	0.0000	16
2023/05/31	IGOV	01/02/2024			Index Future	339.4680	339.4680	339.4910	339.4910	0.007	0.0000	0.0000	0
2023/05/31	IGOV	02/05/2024			Index Future	347.6110	347.6110	347.6340	347.6340	0.007	0.0000	0.0000	0
2023/05/31	IGOV	01/08/2024			Index Future	355.4850	355.4850	355.5100	355.5100	0.007	0.0000	0.0000	0
2023/05/31	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/05/31	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/05/31	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/05/31	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/05/31	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/05/31	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/05/31	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/05/31	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/05/31	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/05/31	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/05/31	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/05/31	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/05/31	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/05/31	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/05/31	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/05/31	JBAF	21/06/2023			Jibar Tradeable Future	8.5650	91.4350	8.5750	91.4250	0.117	0.0000	0.0000	0
2023/05/31	JBAF	19/07/2023			Jibar Tradeable Future	8.7400	91.2600	8.7500	91.2500	0.114	0.0000	0.0000	0
2023/05/31	JBAF	16/08/2023			Jibar Tradeable Future	9.0100	90.9900	9.0000	91.0000	(0.111)	0.0000	0.0000	0
2023/05/31	JBAF	20/09/2023			Jibar Tradeable Future	9.1600	90.8400	9.1500	90.8500	(0.109)	0.0000	0.0000	0
2023/05/31	JBAF	18/10/2023			Jibar Tradeable Future	9.1850	90.8150	9.1650	90.8350	(0.218)	0.0000	0.0000	0
2023/05/31	JBAF	15/11/2023			Jibar Tradeable Future	9.2650	90.7350	9.2350	90.7650	(0.324)	0.0000	0.0000	0
2023/05/31	JBAF	20/12/2023			Jibar Tradeable Future	9.3000	90.7000	9.2650	90.7350	(0.376)	0.0000	0.0000	0
2023/05/31	JBAF	20/03/2024			Jibar Tradeable Future	9.2850	90.7150	9.2500	90.7500	(0.377)	0.0000	0.0000	0
2023/05/31	JBAF	19/06/2024			Jibar Tradeable Future	9.2000	90.8000	9.1700	90.8300	(0.326)	0.0000	0.0000	0
2023/05/31	JBAF	18/09/2024			Jibar Tradeable Future	9.0900	90.9100	9.0500	90.9500	(0.440)	0.0000	0.0000	0
2023/05/31	JBAF	18/12/2024			Jibar Tradeable Future	8.9050	91.0950	8.8650	91.1350	(0.449)	0.0000	0.0000	0
2023/05/31	JBAF	19/03/2025			Jibar Tradeable Future	8.8950	91.1050	8.8450	91.1550	(0.562)	0.0000	0.0000	0
2023/05/31	R035	03/08/2023	12.00	Call	Bond Future	654.2300	0.6542	690.6000	0.6906	5.559	0	0	0
2023/05/31	R035	03/08/2023	12.00	Put	Bond Future	3,450.3400	3.4503	3,437.5400	3.4375	(0.371)	0	0	0
2023/05/31	R035	03/08/2023	12.50	Call	Bond Future	1,671.6700	1.6717	1,724.6900	1.7247	3.172	0	0	5,000

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2023/05/31	R035	03/08/2023			Bond Future	12.5409	81.7990	12.5311	81.8481	(0.078)	0.0000	0.0000	61,185
2023/05/31	R035	03/08/2023	11.75	Call	Bond Future	358.6800	0.3587	385.7200	0.3857	7.539	0	0	0
2023/05/31	R035	03/08/2023	11.75	Put	Bond Future	4,495.6000	4.4956	4,473.4700	4.4735	(0.492)	0	0	4,870
2023/05/31	R035	03/08/2023	11.98	Call	Bond Future	625.9300	0.6259	661.5300	0.6615	5.688	0	0	0
2023/05/31	R035	03/08/2023	11.98	Put	Bond Future	3,528.1500	3.5281	3,514.5800	3.5146	(0.385)	0	0	0
2023/05/31	R035	03/08/2023	11.99	Call	Bond Future	639.9800	0.6400	675.9600	0.6760	5.622	0	0	0
2023/05/31	R035	03/08/2023	11.99	Put	Bond Future	3,489.1200	3.4891	3,475.9300	3.4759	(0.378)	0	0	0
2023/05/31	R035	03/08/2023	12.50	Put	Bond Future	1,878.1200	1.8781	1,881.9700	1.8820	0.205	0	0	0
2023/05/31	R035	02/11/2023	12.85	Call	Bond Future	3,349.4600	3.3495	3,362.2100	3.3622	0.381	0	0	0
2023/05/31	R035	02/11/2023	12.85	Put	Bond Future	2,470.3300	2.4703	2,433.7300	2.4337	(1.482)	0	0	400
2023/05/31	R035	02/11/2023	13.59	Call	Bond Future	5,710.8200	5.7108	5,736.4000	5.7364	0.448	0	0	0
2023/05/31	R035	02/11/2023	13.59	Put	Bond Future	1,347.9500	1.3479	1,324.1800	1.3242	(1.763)	0	0	750
2023/05/31	R035	02/11/2023	11.12	Call	Bond Future	363.0000	0.3630	398.3900	0.3984	9.749	0	0	400
2023/05/31	R035	02/11/2023	11.41	Call	Bond Future	569.6500	0.5697	615.6300	0.6156	8.072	0	0	0
2023/05/31	R035	02/11/2023	11.41	Put	Bond Future	7,181.4400	7.1814	7,178.0700	7.1781	(0.047)	0	0	0
2023/05/31	R035	02/11/2023	11.42	Call	Bond Future	578.1300	0.5781	624.4800	0.6245	8.017	0	0	0
2023/05/31	R035	02/11/2023	11.42	Put	Bond Future	7,134.4100	7.1344	7,131.4100	7.1314	(0.042)	0	0	0
2023/05/31	R035	02/11/2023			Bond Future	12.6708	79.1413	12.6609	79.1906	(0.079)	0.0000	0.0000	109,778
2023/05/31	R035	02/11/2023	11.43	Call	Bond Future	586.7100	0.5867	633.4300	0.6334	7.963	0	0	0
2023/05/31	R035	02/11/2023	11.43	Put	Bond Future	7,087.5200	7.0875	7,084.8900	7.0849	(0.037)	0	0	0
2023/05/31	R035	02/11/2023	11.74	Call	Bond Future	941.7200	0.9417	962.3000	0.9623	2.185	0	0	750
2023/05/31	R035	02/11/2023	11.74	Put	Bond Future	5,748.2900	5.7483	5,719.5200	5.7195	(0.500)	0	0	0
2023/05/31	R035	02/11/2023	12.24	Call	Bond Future	1,810.5600	1.8106	1,824.1700	1.8242	0.752	0	0	750
2023/05/31	R035	02/11/2023	12.24	Put	Bond Future	3,984.4000	3.9844	3,948.6600	3.9487	(0.897)	0	0	0
2023/05/31	R035	02/11/2023	11.12	Put	Bond Future	8,607.3700	8.6074	8,593.4100	8.5934	(0.162)	0	0	0
2023/05/31	R035	02/11/2023	10.62	Call	Bond Future	150.1700	0.1502	170.0900	0.1701	13.265	0	0	400
2023/05/31	R035	02/11/2023	10.62	Put	Bond Future	11,314.8600	11.3149	11,285.4300	11.2854	(0.260)	0	0	0
2023/05/31	R035	01/02/2024	11.12	Put	Bond Future	9,462.2800	9.4623	9,480.8500	9.4809	0.196	0	0	0
2023/05/31	R035	01/02/2024	12.18	Put	Bond Future	5,123.0900	5.1231	5,184.1600	5.1842	1.192	0	0	0
2023/05/31	R035	01/02/2024	12.19	Call	Bond Future	2,039.4100	2.0394	2,150.9600	2.1510	5.470	0	0	0
2023/05/31	R035	01/02/2024	12.19	Put	Bond Future	5,090.9100	5.0909	5,152.2700	5.1523	1.205	0	0	0
2023/05/31	R035	01/02/2024	10.62	Call	Bond Future	345.6800	0.3457	393.1700	0.3932	13.738	0	0	400
2023/05/31	R035	01/02/2024	10.62	Put	Bond Future	12,047.1200	12.0471	12,044.4200	12.0444	(0.022)	0	0	0
2023/05/31	R035	01/02/2024			Bond Future	12.8018	80.9844	12.7915	81.0346	(0.081)	0.0000	0.0000	0
2023/05/31	R035	01/02/2024	12.20	Call	Bond Future	2,058.8800	2.0589	2,170.7100	2.1707	5.432	0	0	0
2023/05/31	R035	01/02/2024	12.20	Put	Bond Future	5,059.1500	5.0592	5,120.7900	5.1208	1.218	0	0	0
2023/05/31	R035	01/02/2024	13.46	Call	Bond Future	5,364.8600	5.3649	5,492.5400	5.4925	2.380	0	0	0
2023/05/31	R035	01/02/2024	13.46	Put	Bond Future	2,263.2100	2.2632	2,340.7000	2.3407	3.424	0	0	400
2023/05/31	R035	01/02/2024	11.12	Call	Bond Future	651.1400	0.6511	719.9000	0.7199	10.560	0	0	400
2023/05/31	R035	01/02/2024	12.18	Call	Bond Future	2,020.3000	2.0203	2,131.5600	2.1316	5.507	0	0	0
2023/05/31	R035	02/05/2024	11.20	Call	Bond Future	836.2400	0.8362	906.3600	0.9064	8.385	0	0	0
2023/05/31	R035	02/05/2024	11.20	Put	Bond Future	9,700.7000	9.7007	9,719.6000	9.7196	0.195	0	0	0
2023/05/31	R035	02/05/2024	11.19	Call	Bond Future	827.8300	0.8278	897.5800	0.8976	8.426	0	0	0
2023/05/31	R035	02/05/2024	11.19	Put	Bond Future	9,747.8600	9.7479	9,766.3900	9.7664	0.190	0	0	0
2023/05/31	R035	02/05/2024			Bond Future	12.9216	78.3923	12.9108	78.4436	(0.083)	0.0000	0.0000	0
2023/05/31	R035	02/05/2024	11.21	Call	Bond Future	844.7200	0.8447	915.2100	0.9152	8.345	0	0	0
2023/05/31	R035	02/05/2024	11.21	Put	Bond Future	9,653.6700	9.6537	9,672.9400	9.6729	0.200	0	0	0
2023/05/31	R035	01/08/2024	11.80	Call	Bond Future	1,562.6600	1.5627	1,663.2800	1.6633	6.439	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
2023/05/31	R035	01/08/2024	11.80	Put	Bond Future	7,832.9400	7.8329	7,880.2100	7.8802	0.603	0	0	0
2023/05/31	R035	01/08/2024	11.81	Call	Bond Future	1,575.0900	1.5751	1,676.0400	1.6760	6.409	0	0	0
2023/05/31	R035	01/08/2024	11.79	Put	Bond Future	7,872.7500	7.8727	7,919.6900	7.9197	0.596	0	0	0
2023/05/31	R035	01/08/2024			Bond Future	13.0704	80.1446	13.0590	80.1979	(0.087)	0.0000	0.0000	0
2023/05/31	R035	01/08/2024	11.81	Put	Bond Future	7,793.2500	7.7933	7,840.8500	7.8409	0.611	0	0	0
2023/05/31	R035	01/08/2024	11.79	Call	Bond Future	1,550.3100	1.5503	1,650.6000	1.6506	6.469	0	0	0
2023/05/31	R186	03/08/2023	9.73	Put	Bond Future	1,357.5000	1.3575	1,302.4300	1.3024	(4.057)	0	0	0
2023/05/31	R186	03/08/2023	9.74	Call	Bond Future	649.3100	0.6493	665.2000	0.6652	2.447	0	0	0
2023/05/31	R186	03/08/2023	9.74	Put	Bond Future	1,340.9500	1.3409	1,286.1700	1.2862	(4.085)	0	0	0
2023/05/31	R186	03/08/2023			Bond Future	9.9833	102.8004	9.9584	102.8710	(0.250)	0.0000	0.0000	73,345
2023/05/31	R186	03/08/2023	9.73	Call	Bond Future	637.3100	0.6373	652.9100	0.6529	2.448	0	0	0
2023/05/31	R186	03/08/2023	9.75	Call	Bond Future	661.4500	0.6614	677.6200	0.6776	2.445	0	0	0
2023/05/31	R186	03/08/2023	9.75	Put	Bond Future	1,324.5500	1.3246	1,270.0500	1.2700	(4.115)	0	0	0
2023/05/31	R186	02/11/2023	9.40	Call	Bond Future	671.4200	0.6714	683.0200	0.6830	1.728	0	0	0
2023/05/31	R186	02/11/2023	9.40	Put	Bond Future	2,422.2600	2.4223	2,362.8600	2.3629	(2.452)	0	0	0
2023/05/31	R186	02/11/2023	9.15	Call	Bond Future	481.6000	0.4816	497.2300	0.4972	3.245	0	0	1,715
2023/05/31	R186	02/11/2023			Bond Future	10.0551	105.1309	10.0282	105.2019	(0.267)	0.0000	0.0000	13,885
2023/05/31	R186	02/11/2023	10.42	Call	Bond Future	2,009.3700	2.0094	2,015.0600	2.0151	0.283	0	0	0
2023/05/31	R186	02/11/2023	10.42	Put	Bond Future	1,050.2200	1.0502	984.9100	0.9849	(6.219)	0	0	1,715
2023/05/31	R186	02/11/2023	9.15	Put	Bond Future	2,910.6800	2.9107	2,855.3100	2.8553	(1.902)	0	0	0
2023/05/31	R186	02/11/2023	9.38	Call	Bond Future	654.1600	0.6542	666.6500	0.6667	1.909	0	0	0
2023/05/31	R186	02/11/2023	9.38	Put	Bond Future	2,459.0500	2.4591	2,400.5400	2.4005	(2.379)	0	0	0
2023/05/31	R186	02/11/2023	9.39	Call	Bond Future	662.8700	0.6629	674.8000	0.6748	1.800	0	0	0
2023/05/31	R186	02/11/2023	9.39	Put	Bond Future	2,440.7300	2.4407	2,381.6600	2.3817	(2.420)	0	0	0
2023/05/31	R186	01/02/2024	9.51	Call	Bond Future	952.9400	0.9529	969.5700	0.9696	1.745	0	0	0
2023/05/31	R186	01/02/2024	9.52	Put	Bond Future	2,434.5900	2.4346	2,379.4900	2.3795	(2.263)	0	0	0
2023/05/31	R186	01/02/2024	9.50	Call	Bond Future	942.7200	0.9427	959.5200	0.9595	1.782	0	0	0
2023/05/31	R186	01/02/2024			Bond Future	10.1137	102.2662	10.0843	102.3384	(0.290)	0.0000	0.0000	0
2023/05/31	R186	01/02/2024	9.51	Put	Bond Future	2,449.6500	2.4497	2,394.0800	2.3941	(2.268)	0	0	0
2023/05/31	R186	01/02/2024	9.52	Call	Bond Future	962.9000	0.9629	980.0000	0.9800	1.776	0	0	0
2023/05/31	R186	01/02/2024	9.50	Put	Bond Future	2,464.4600	2.4645	2,409.0600	2.4091	(2.248)	0	0	0
2023/05/31	R186	02/05/2024	10.40	Call	Bond Future	2,162.0500	2.1621	2,078.6200	2.0786	(3.859)	0	0	0
2023/05/31	R186	02/05/2024	10.40	Put	Bond Future	1,623.4200	1.6234	1,466.2100	1.4662	(9.684)	0	0	2,030
2023/05/31	R186	02/05/2024	8.01	Call	Bond Future	208.0900	0.2081	206.6000	0.2066	(0.716)	0	0	0
2023/05/31	R186	02/05/2024	8.01	Put	Bond Future	5,237.7500	5.2377	5,162.4800	5.1625	(1.437)	0	0	0
2023/05/31	R186	02/05/2024	9.73	Put	Bond Future	2,284.2900	2.2843	2,121.7400	2.1217	(7.116)	0	0	0
2023/05/31	R186	02/05/2024			Bond Future	10.1615	104.6974	10.1290	104.7712	(0.320)	0.0000	0.0000	0
2023/05/31	R186	02/05/2024	8.00	Call	Bond Future	205.6000	0.2056	204.1000	0.2041	(0.730)	0	0	0
2023/05/31	R186	02/05/2024	8.00	Put	Bond Future	5,259.3800	5.2594	5,184.1000	5.1841	(1.431)	0	0	0
2023/05/31	R186	02/05/2024	9.73	Call	Bond Future	1,300.3200	1.3003	1,211.5500	1.2116	(6.827)	0	0	2,030
2023/05/31	R186	02/05/2024	7.99	Call	Bond Future	203.1400	0.2031	201.6200	0.2016	(0.748)	0	0	0
2023/05/31	R186	02/05/2024	7.99	Put	Bond Future	5,281.0400	5.2810	5,205.7400	5.2057	(1.426)	0	0	0
2023/05/31	R186	01/08/2024	8.70	Put	Bond Future	3,819.2800	3.8193	3,747.8300	3.7478	(1.871)	0	0	0
2023/05/31	R186	01/08/2024	8.68	Call	Bond Future	452.8700	0.4529	458.0000	0.4580	1.133	0	0	0
2023/05/31	R186	01/08/2024	8.69	Call	Bond Future	457.0900	0.4571	462.2900	0.4623	1.138	0	0	0
2023/05/31	R186	01/08/2024			Bond Future	10.2896	101.7284	10.2526	101.8051	(0.360)	0.0000	0.0000	0
2023/05/31	R186	01/08/2024	8.70	Call	Bond Future	461.3500	0.4613	466.6200	0.4666	1.142	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
2023/05/31	R186	01/08/2024	8.68	Put	Bond Future	3,853.9600	3.8540	3,782.3700	3.7824	(1.858)	0	0	0
2023/05/31	R186	01/08/2024	8.69	Put	Bond Future	3,836.6000	3.8366	3,765.0800	3.7651	(1.864)	0	0	0
2023/05/31	R197	03/08/2023			Bond Future	334.9332	334.9332	334.9885	334.9885	0.017	0.0000	0.0000	44
2023/05/31	R197	02/11/2023			Bond Future	342.6059	342.6059	342.6587	342.6587	0.015	0.0000	0.0000	0
2023/05/31	R202	03/08/2023			Bond Future	247.8518	247.8518	247.1724	247.1724	(0.274)	0.0000	0.0000	5,336
2023/05/31	R202	02/11/2023			Bond Future	253.5296	253.5296	252.8319	252.8319	(0.275)	0.0000	0.0000	0
2023/05/31	R202	01/02/2024			Bond Future	254.5063	254.5063	253.7916	253.7916	(0.281)	0.0000	0.0000	0
2023/05/31	R202	02/05/2024			Bond Future	260.6113	260.6113	259.8794	259.8794	(0.281)	0.0000	0.0000	0
2023/05/31	R202	01/08/2024			Bond Future	261.3698	261.3698	260.6242	260.6242	(0.285)	0.0000	0.0000	0
2023/05/31	R209	03/08/2023	10.00	Call	Bond Future	0.3600	0.0004	0.4800	0.0005	33.333	0	0	1,800
2023/05/31	R209	03/08/2023	10.00	Put	Bond Future	12,899.9100	12.8999	12,881.7500	12.8817	(0.141)	0	0	0
2023/05/31	R209	03/08/2023	10.70	Call	Bond Future	9.2800	0.0093	11.0900	0.0111	19.504	0	0	1,800
2023/05/31	R209	03/08/2023	11.95	Put	Bond Future	3,256.6300	3.2566	3,262.4400	3.2624	0.178	0	0	0
2023/05/31	R209	03/08/2023	12.00	Call	Bond Future	542.3800	0.5424	567.7700	0.5678	4.681	0	0	0
2023/05/31	R209	03/08/2023	12.00	Put	Bond Future	3,081.4000	3.0814	3,088.5100	3.0885	0.231	0	0	1,750
2023/05/31	R209	03/08/2023	11.25	Put	Bond Future	6,238.8100	6.2388	6,228.0200	6.2280	(0.173)	0	0	0
2023/05/31	R209	03/08/2023	11.93	Call	Bond Future	462.1500	0.4622	485.6600	0.4857	5.087	0	0	0
2023/05/31	R209	03/08/2023	11.94	Call	Bond Future	473.0600	0.4731	496.9000	0.4969	5.040	0	0	0
2023/05/31	R209	03/08/2023			Bond Future	12.5612	62.7231	12.5570	62.7414	(0.033)	0.0000	0.0000	11,690
2023/05/31	R209	03/08/2023	10.70	Put	Bond Future	9,032.0800	9.0321	9,015.6100	9.0156	(0.182)	0	0	0
2023/05/31	R209	03/08/2023	10.75	Call	Bond Future	11.3400	0.0113	13.4300	0.0134	18.430	0	0	7,000
2023/05/31	R209	03/08/2023	10.75	Put	Bond Future	8,768.0700	8.7681	8,751.8800	8.7519	(0.185)	0	0	0
2023/05/31	R209	03/08/2023	11.95	Call	Bond Future	484.1500	0.4841	508.2400	0.5082	4.976	0	0	0
2023/05/31	R209	03/08/2023	11.25	Call	Bond Future	67.1600	0.0672	74.6500	0.0746	11.152	0	0	7,000
2023/05/31	R209	03/08/2023	11.93	Put	Bond Future	3,328.3500	3.3283	3,333.5800	3.3336	0.157	0	0	0
2023/05/31	R209	03/08/2023	11.94	Put	Bond Future	3,292.3700	3.2924	3,297.9300	3.2979	0.169	0	0	0
2023/05/31	R209	02/11/2023	11.34	Call	Bond Future	437.8900	0.4379	471.3400	0.4713	7.639	0	0	0
2023/05/31	R209	02/11/2023	11.34	Put	Bond Future	6,633.0300	6.6330	6,648.4600	6.6485	0.233	0	0	0
2023/05/31	R209	02/11/2023	11.33	Call	Bond Future	431.2200	0.4312	464.3900	0.4644	7.692	0	0	0
2023/05/31	R209	02/11/2023	11.33	Put	Bond Future	6,676.0300	6.6760	6,691.1800	6.6912	0.227	0	0	0
2023/05/31	R209	02/11/2023			Bond Future	12.6752	60.9906	12.6710	61.0086	(0.033)	0.0000	0.0000	497
2023/05/31	R209	02/11/2023	11.35	Call	Bond Future	444.7400	0.4447	478.3700	0.4784	7.562	0	0	0
2023/05/31	R209	02/11/2023	11.35	Put	Bond Future	6,590.2600	6.5903	6,605.8700	6.6059	0.237	0	0	0
2023/05/31	R209	01/02/2024	12.13	Put	Bond Future	4,589.6400	4.5896	4,659.3000	4.6593	1.518	0	0	0
2023/05/31	R209	01/02/2024	12.14	Call	Bond Future	1,714.2300	1.7142	1,802.4200	1.8024	5.145	0	0	0
2023/05/31	R209	01/02/2024	12.14	Put	Bond Future	4,560.4900	4.5605	4,630.5600	4.6306	1.536	0	0	0
2023/05/31	R209	01/02/2024			Bond Future	12.7851	62.4111	12.7808	62.4293	(0.033)	0.0000	0.0000	0
2023/05/31	R209	01/02/2024	12.13	Call	Bond Future	1,697.8000	1.6978	1,785.5800	1.7856	5.170	0	0	0
2023/05/31	R209	01/02/2024	12.12	Call	Bond Future	1,681.2600	1.6813	1,768.8300	1.7688	5.209	0	0	0
2023/05/31	R209	01/02/2024	12.12	Put	Bond Future	4,618.7400	4.6187	4,688.1900	4.6882	1.504	0	0	0
2023/05/31	R209	02/05/2024	11.18	Call	Bond Future	813.2800	0.8133	782.0900	0.7821	(3.835)	0	0	0
2023/05/31	R209	02/05/2024	11.18	Put	Bond Future	8,679.8900	8.6799	8,630.2000	8.6302	(0.572)	0	0	0
2023/05/31	R209	02/05/2024	11.17	Call	Bond Future	805.4400	0.8054	774.3900	0.7744	(3.855)	0	0	0
2023/05/31	R209	02/05/2024	11.17	Put	Bond Future	8,722.0100	8.7220	8,672.4600	8.6725	(0.568)	0	0	0
2023/05/31	R209	02/05/2024			Bond Future	12.8937	60.7396	12.8893	60.7581	(0.034)	0.0000	0.0000	0

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2023/05/31	R209	02/05/2024	11.19	Call	Bond Future	821.1800	0.8212	789.8500	0.7898	(3.815)	0	0	0
2023/05/31	R209	02/05/2024	11.19	Put	Bond Future	8,637.8900	8.6379	8,588.0600	8.5881	(0.577)	0	0	0
2023/05/31	R209	01/08/2024	11.79	Put	Bond Future	6,953.6400	6.9536	6,913.1100	6.9131	(0.583)	0	0	0
2023/05/31	R209	01/08/2024	11.80	Call	Bond Future	1,513.7600	1.5138	1,492.8400	1.4928	(1.382)	0	0	0
2023/05/31	R209	01/08/2024	11.80	Put	Bond Future	6,918.3900	6.9184	6,877.8200	6.8778	(0.586)	0	0	0
2023/05/31	R209	01/08/2024			Bond Future	13.0277	62.0970	13.0230	62.1166	(0.036)	0.0000	0.0000	0
2023/05/31	R209	01/08/2024	11.79	Call	Bond Future	1,502.2800	1.5023	1,481.4000	1.4814	(1.390)	0	0	0
2023/05/31	R209	01/08/2024	11.78	Call	Bond Future	1,491.1000	1.4911	1,470.2500	1.4703	(1.398)	0	0	0
2023/05/31	R209	01/08/2024	11.78	Put	Bond Future	6,989.2300	6.9892	6,948.7300	6.9487	(0.579)	0	0	0
2023/05/31	R210	03/08/2023			Bond Future	227.2054	227.2054	227.2368	227.2368	0.014	0.0000	0.0000	421
2023/05/31	R210	02/11/2023			Bond Future	229.2326	229.2326	229.2622	229.2622	0.013	0.0000	0.0000	0
2023/05/31	R210	01/02/2024			Bond Future	234.6228	234.6228	234.6522	234.6522	0.013	0.0000	0.0000	0
2023/05/31	R210	02/05/2024			Bond Future	236.9711	236.9711	237.0011	237.0011	0.013	0.0000	0.0000	0
2023/05/31	R210	01/08/2024			Bond Future	242.3315	242.3315	242.3650	242.3650	0.014	0.0000	0.0000	0
2023/05/31	R213	03/08/2023	11.62	Put	Bond Future	1,817.1000	1.8171	1,860.0500	1.8600	2.364	0	0	0
2023/05/31	R213	03/08/2023	11.63	Call	Bond Future	1,107.7000	1.1077	1,104.6800	1.1047	(0.273)	0	0	0
2023/05/31	R213	03/08/2023			Bond Future	11.7951	79.4862	11.8063	79.4402	0.094	0.0000	0.0000	23,634
2023/05/31	R213	03/08/2023	11.61	Call	Bond Future	1,068.5900	1.0686	1,065.5800	1.0656	(0.282)	0	0	0
2023/05/31	R213	03/08/2023	11.61	Put	Bond Future	1,839.5300	1.8395	1,882.5600	1.8826	2.339	0	0	0
2023/05/31	R213	03/08/2023	11.62	Call	Bond Future	1,088.0600	1.0881	1,084.9700	1.0850	(0.284)	0	0	0
2023/05/31	R213	03/08/2023	11.63	Put	Bond Future	1,794.8800	1.7949	1,837.9000	1.8379	2.397	0	0	0
2023/05/31	R213	02/11/2023	11.13	Call	Bond Future	919.4900	0.9195	997.6200	0.9976	8.497	0	0	0
2023/05/31	R213	02/11/2023	11.13	Put	Bond Future	4,183.0300	4.1830	4,309.1900	4.3092	3.016	0	0	0
2023/05/31	R213	02/11/2023	10.94	Call	Bond Future	713.9300	0.7139	795.1000	0.7951	11.369	0	0	750
2023/05/31	R213	02/11/2023	10.94	Put	Bond Future	4,791.5900	4.7916	4,920.7900	4.9208	2.696	0	0	0
2023/05/31	R213	02/11/2023			Bond Future	11.9170	77.7293	11.9289	77.6813	0.100	0.0000	0.0000	3,328
2023/05/31	R213	02/11/2023	11.44	Call	Bond Future	1,348.6500	1.3487	1,420.2500	1.4203	5.309	0	0	750
2023/05/31	R213	02/11/2023	11.44	Put	Bond Future	3,306.0800	3.3061	3,425.7100	3.4257	3.618	0	0	0
2023/05/31	R213	02/11/2023	12.70	Call	Bond Future	4,230.5400	4.2305	4,257.4400	4.2574	0.636	0	0	0
2023/05/31	R213	02/11/2023	12.70	Put	Bond Future	1,150.2400	1.1502	1,225.1700	1.2252	6.514	0	0	750
2023/05/31	R213	02/11/2023	11.11	Call	Bond Future	896.2500	0.8963	973.6700	0.9737	8.638	0	0	0
2023/05/31	R213	02/11/2023	11.11	Put	Bond Future	4,245.0000	4.2450	4,370.4500	4.3705	2.955	0	0	0
2023/05/31	R213	02/11/2023	11.12	Call	Bond Future	907.8200	0.9078	985.6800	0.9857	8.577	0	0	0
2023/05/31	R213	02/11/2023	11.12	Put	Bond Future	4,213.9500	4.2139	4,339.8400	4.3398	2.987	0	0	0
2023/05/31	R213	01/02/2024	11.70	Call	Bond Future	2,103.5200	2.1035	2,137.1700	2.1372	1.600	0	0	0
2023/05/31	R213	01/02/2024	11.70	Put	Bond Future	3,455.6300	3.4556	3,538.7300	3.5387	2.405	0	0	0
2023/05/31	R213	01/02/2024	11.71	Call	Bond Future	2,121.9300	2.1219	2,155.2500	2.1553	1.570	0	0	0
2023/05/31	R213	01/02/2024	11.71	Put	Bond Future	3,433.8100	3.4338	3,516.5800	3.5166	2.410	0	0	0
2023/05/31	R213	01/02/2024			Bond Future	12.0397	79.5394	12.0523	79.4900	0.104	0.0000	0.0000	0
2023/05/31	R213	01/02/2024	11.72	Call	Bond Future	2,140.4100	2.1404	2,173.1500	2.1731	1.530	0	0	0
2023/05/31	R213	01/02/2024	11.72	Put	Bond Future	3,412.0900	3.4121	3,494.2800	3.4943	2.409	0	0	0
2023/05/31	R213	02/05/2024	10.30	Call	Bond Future	497.0800	0.4971	613.5200	0.6135	23.425	0	0	0
2023/05/31	R213	02/05/2024	10.30	Put	Bond Future	8,037.3000	8.0373	8,204.4700	8.2045	2.080	0	0	0
2023/05/31	R213	02/05/2024			Bond Future	12.1508	77.8673	12.1640	77.8166	0.109	0.0000	0.0000	0
2023/05/31	R213	02/05/2024	10.28	Call	Bond Future	486.4200	0.4864	601.7900	0.6018	23.718	0	0	0
2023/05/31	R213	02/05/2024	10.28	Put	Bond Future	8,113.0800	8.1131	8,279.1800	8.2792	2.047	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
2023/05/31	R213	02/05/2024	10.29	Call	Bond Future	491.8100	0.4918	607.6300	0.6076	23.550	0	0	0
2023/05/31	R213	02/05/2024	10.29	Put	Bond Future	8,075.2400	8.0752	8,241.7900	8.2418	2.062	0	0	0
2023/05/31	R213	01/08/2024	10.86	Call	Bond Future	980.7900	0.9808	1,120.7700	1.1208	14.272	0	0	0
2023/05/31	R213	01/08/2024	10.86	Put	Bond Future	6,591.2500	6.5913	6,782.2000	6.7822	2.897	0	0	0
2023/05/31	R213	01/08/2024	10.87	Call	Bond Future	989.2500	0.9892	1,129.6700	1.1297	14.195	0	0	0
2023/05/31	R213	01/08/2024	10.87	Put	Bond Future	6,558.9400	6.5589	6,750.3300	6.7503	2.918	0	0	0
2023/05/31	R213	01/08/2024			Bond Future	12.2975	79.6092	12.3112	79.5582	0.111	0.0000	0.0000	0
2023/05/31	R213	01/08/2024	10.88	Call	Bond Future	997.4900	0.9975	1,138.3400	1.1383	14.120	0	0	0
2023/05/31	R213	01/08/2024	10.88	Put	Bond Future	6,526.4400	6.5264	6,718.2600	6.7183	2.939	0	0	0
2023/05/31	R214	03/08/2023	12.14	Call	Bond Future	505.9300	0.5059	521.4000	0.5214	3.058	0	0	0
2023/05/31	R214	03/08/2023	12.14	Put	Bond Future	3,304.7200	3.3047	3,325.2500	3.3252	0.621	0	0	0
2023/05/31	R214	03/08/2023	12.15	Call	Bond Future	517.7600	0.5178	533.3500	0.5334	3.011	0	0	0
2023/05/31	R214	03/08/2023	12.15	Put	Bond Future	3,268.3200	3.2683	3,288.9700	3.2890	0.632	0	0	0
2023/05/31	R214	03/08/2023			Bond Future	12.7425	59.4394	12.7436	59.4344	0.009	0.0000	0.0000	20,176
2023/05/31	R214	03/08/2023	12.16	Call	Bond Future	529.6900	0.5297	545.4000	0.5454	2.966	0	0	0
2023/05/31	R214	03/08/2023	12.16	Put	Bond Future	3,232.0900	3.2321	3,252.8600	3.2529	0.643	0	0	0
2023/05/31	R214	02/11/2023	11.45	Put	Bond Future	7,182.9800	7.1830	7,213.8300	7.2138	0.429	0	0	0
2023/05/31	R214	02/11/2023	11.46	Call	Bond Future	413.2500	0.4133	438.4400	0.4384	6.096	0	0	0
2023/05/31	R214	02/11/2023	11.46	Put	Bond Future	7,136.8200	7.1368	7,167.8800	7.1679	0.435	0	0	0
2023/05/31	R214	02/11/2023			Bond Future	12.8545	57.4824	12.8559	57.4765	0.010	0.0000	0.0000	20
2023/05/31	R214	02/11/2023	11.45	Call	Bond Future	406.7600	0.4068	431.7400	0.4317	6.141	0	0	0
2023/05/31	R214	02/11/2023	11.47	Call	Bond Future	419.8200	0.4198	445.2200	0.4452	6.050	0	0	0
2023/05/31	R214	02/11/2023	11.47	Put	Bond Future	7,090.8000	7.0908	7,122.0700	7.1221	0.441	0	0	0
2023/05/31	R214	01/02/2024	12.16	Call	Bond Future	1,504.2200	1.5042	1,572.4900	1.5725	4.539	0	0	0
2023/05/31	R214	01/02/2024	12.16	Put	Bond Future	5,193.7200	5.1937	5,268.2500	5.2683	1.435	0	0	0
2023/05/31	R214	01/02/2024			Bond Future	12.9664	58.8210	12.9678	58.8148	0.011	0.0000	0.0000	0
2023/05/31	R214	01/02/2024	12.14	Call	Bond Future	1,472.9800	1.4730	1,540.9000	1.5409	4.611	0	0	0
2023/05/31	R214	01/02/2024	12.14	Put	Bond Future	5,258.7900	5.2588	5,332.9700	5.3330	1.411	0	0	0
2023/05/31	R214	01/02/2024	12.15	Call	Bond Future	1,488.5500	1.4885	1,556.6400	1.5566	4.574	0	0	0
2023/05/31	R214	01/02/2024	12.15	Put	Bond Future	5,226.1800	5.2262	5,300.5300	5.3005	1.423	0	0	0
2023/05/31	R214	02/05/2024	11.46	Call	Bond Future	960.2100	0.9602	925.5900	0.9256	(3.605)	0	0	0
2023/05/31	R214	02/05/2024	11.46	Put	Bond Future	8,605.6400	8.6056	8,577.5100	8.5775	(0.327)	0	0	0
2023/05/31	R214	02/05/2024	11.47	Call	Bond Future	969.2900	0.9693	934.5100	0.9345	(3.588)	0	0	0
2023/05/31	R214	02/05/2024	11.47	Put	Bond Future	8,562.2800	8.5623	8,533.9900	8.5340	(0.330)	0	0	0
2023/05/31	R214	02/05/2024			Bond Future	13.0679	56.9110	13.0694	56.9045	0.012	0.0000	0.0000	0
2023/05/31	R214	02/05/2024	11.48	Call	Bond Future	978.2700	0.9783	943.5000	0.9435	(3.554)	0	0	0
2023/05/31	R214	02/05/2024	11.48	Put	Bond Future	8,518.8800	8.5189	8,490.6000	8.4906	(0.332)	0	0	0
2023/05/31	R214	01/08/2024	12.18	Call	Bond Future	1,905.1500	1.9051	1,866.9000	1.8669	(2.008)	0	0	0
2023/05/31	R214	01/08/2024	12.18	Put	Bond Future	6,464.0000	6.4640	6,431.6800	6.4317	(0.500)	0	0	0
2023/05/31	R214	01/08/2024			Bond Future	13.1915	58.1830	13.1929	58.1771	0.011	0.0000	0.0000	0
2023/05/31	R214	01/08/2024	12.16	Call	Bond Future	1,878.4700	1.8785	1,840.3800	1.8404	(2.028)	0	0	0
2023/05/31	R214	01/08/2024	12.16	Put	Bond Future	6,533.2600	6.5333	6,501.1000	6.5011	(0.492)	0	0	0
2023/05/31	R214	01/08/2024	12.17	Call	Bond Future	1,891.8900	1.8919	1,853.7200	1.8537	(2.018)	0	0	0
2023/05/31	R214	01/08/2024	12.17	Put	Bond Future	6,498.6800	6.4987	6,466.4400	6.4664	(0.496)	0	0	0
2023/05/31	R248	03/08/2023	11.80	Call	Bond Future	208.2400	0.2082	221.5900	0.2216	6.411	0	0	1,100
2023/05/31	R248	03/08/2023	11.80	Put	Bond Future	6,216.7000	6.2167	6,207.4800	6.2075	(0.148)	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
2023/05/31	R248	03/08/2023	12.11	Call	Bond Future	490.4100	0.4904	511.8600	0.5119	4.374	0	0	0
2023/05/31	R248	03/08/2023	12.11	Put	Bond Future	4,598.7900	4.5988	4,597.6700	4.5977	(0.024)	0	0	0
2023/05/31	R248	03/08/2023			Bond Future	12.8313	73.5051	12.8271	73.5277	(0.032)	0.0000	0.0000	240,236
2023/05/31	R248	03/08/2023	12.09	Call	Bond Future	466.6800	0.4667	487.6100	0.4876	4.485	0	0	0
2023/05/31	R248	03/08/2023	12.09	Put	Bond Future	4,695.0900	4.6951	4,693.4500	4.6935	(0.035)	0	0	0
2023/05/31	R248	03/08/2023	12.10	Call	Bond Future	478.4800	0.4785	499.6800	0.4997	4.431	0	0	0
2023/05/31	R248	03/08/2023	12.10	Put	Bond Future	4,646.8300	4.6468	4,645.4600	4.6455	(0.029)	0	0	0
2023/05/31	R248	03/08/2023	12.30	Call	Bond Future	759.9400	0.7599	786.3400	0.7863	3.474	0	0	1,100
2023/05/31	R248	03/08/2023	12.30	Put	Bond Future	3,744.9700	3.7450	3,748.8000	3.7488	0.102	0	0	0
2023/05/31	R248	03/08/2023	13.20	Call	Bond Future	3,153.6900	3.1537	3,190.0400	3.1900	1.153	0	0	0
2023/05/31	R248	03/08/2023	13.20	Put	Bond Future	1,208.7200	1.2087	1,222.5000	1.2225	1.140	0	0	1,100
2023/05/31	R248	02/11/2023	12.50	Call	Bond Future	1,921.9300	1.9219	1,980.0400	1.9800	3.024	0	0	220
2023/05/31	R248	02/11/2023	13.60	Call	Bond Future	5,145.8100	5.1458	5,209.1100	5.2091	1.230	0	0	0
2023/05/31	R248	02/11/2023	13.60	Put	Bond Future	1,826.2900	1.8263	1,867.3800	1.8674	2.250	0	0	220
2023/05/31	R248	02/11/2023	11.47	Call	Bond Future	456.9200	0.4569	487.1300	0.4871	6.612	0	0	0
2023/05/31	R248	02/11/2023	11.48	Call	Bond Future	464.3800	0.4644	494.8800	0.4949	6.568	0	0	0
2023/05/31	R248	02/11/2023	11.49	Put	Bond Future	9,094.0800	9.0941	9,102.6500	9.1026	0.094	0	0	0
2023/05/31	R248	02/11/2023			Bond Future	12.9483	70.7230	12.9441	70.7452	(0.032)	0.0000	0.0000	11,069
2023/05/31	R248	02/11/2023	11.80	Call	Bond Future	756.1700	0.7562	795.8400	0.7958	5.246	0	0	220
2023/05/31	R248	02/11/2023	11.80	Put	Bond Future	7,391.7300	7.3917	7,409.1900	7.4092	0.236	0	0	0
2023/05/31	R248	02/11/2023	12.50	Put	Bond Future	4,385.1400	4.3851	4,421.0400	4.4210	0.819	0	0	0
2023/05/31	R248	02/11/2023	11.47	Put	Bond Future	9,210.3500	9.2103	9,218.3500	9.2184	0.087	0	0	0
2023/05/31	R248	02/11/2023	11.48	Put	Bond Future	9,152.1200	9.1521	9,160.4100	9.1604	0.091	0	0	0
2023/05/31	R248	02/11/2023	11.49	Call	Bond Future	471.9400	0.4719	502.7200	0.5027	6.522	0	0	0
2023/05/31	R248	01/02/2024	12.14	Call	Bond Future	1,673.4600	1.6735	1,760.4000	1.7604	5.195	0	0	0
2023/05/31	R248	01/02/2024	12.14	Put	Bond Future	6,846.9300	6.8469	6,911.3900	6.9114	0.941	0	0	0
2023/05/31	R248	01/02/2024	12.15	Call	Bond Future	1,691.3700	1.6914	1,778.6100	1.7786	5.158	0	0	0
2023/05/31	R248	01/02/2024	12.15	Put	Bond Future	6,805.2700	6.8053	6,870.0300	6.8700	0.952	0	0	0
2023/05/31	R248	01/02/2024			Bond Future	13.0655	72.3701	13.0613	72.3926	(0.033)	0.0000	0.0000	0
2023/05/31	R248	01/02/2024	12.16	Call	Bond Future	1,709.3900	1.7094	1,796.9200	1.7969	5.121	0	0	0
2023/05/31	R248	01/02/2024	12.16	Put	Bond Future	6,763.8000	6.7638	6,828.8500	6.8288	0.962	0	0	0
2023/05/31	R248	02/05/2024	11.46	Call	Bond Future	1,093.0700	1.0931	1,002.3600	1.0024	(8.299)	0	0	0
2023/05/31	R248	02/05/2024	11.47	Call	Bond Future	1,103.4800	1.1035	1,012.5400	1.0125	(8.241)	0	0	0
2023/05/31	R248	02/05/2024	11.48	Put	Bond Future	10,966.3900	10.9664	10,851.9600	10.8520	(1.043)	0	0	0
2023/05/31	R248	02/05/2024			Bond Future	13.1721	69.6369	13.1677	69.6598	(0.034)	0.0000	0.0000	13,000
2023/05/31	R248	02/05/2024	11.46	Put	Bond Future	11,076.5200	11.0765	10,962.9300	10.9629	(1.026)	0	0	0
2023/05/31	R248	02/05/2024	11.47	Put	Bond Future	11,021.2700	11.0213	10,907.4500	10.9074	(1.033)	0	0	0
2023/05/31	R248	02/05/2024	11.48	Call	Bond Future	1,114.1600	1.1142	1,022.6100	1.0226	(8.217)	0	0	0
2023/05/31	R248	01/08/2024	12.30	Call	Bond Future	2,393.3100	2.3933	2,274.7500	2.2747	(4.954)	0	0	0
2023/05/31	R248	01/08/2024	12.30	Put	Bond Future	7,839.2200	7.8392	7,696.4100	7.6964	(1.822)	0	0	0
2023/05/31	R248	01/08/2024	12.31	Call	Bond Future	2,412.3200	2.4123	2,293.5500	2.2935	(4.923)	0	0	0
2023/05/31	R248	01/08/2024	12.31	Put	Bond Future	7,800.0500	7.8000	7,657.0300	7.6570	(1.834)	0	0	0
2023/05/31	R248	01/08/2024			Bond Future	13.3018	71.1928	13.2970	71.2171	(0.036)	0.0000	0.0000	0
2023/05/31	R248	01/08/2024	12.32	Call	Bond Future	2,431.4200	2.4314	2,312.4300	2.3124	(4.894)	0	0	0
2023/05/31	R248	01/08/2024	12.32	Put	Bond Future	7,761.0500	7.7611	7,617.8100	7.6178	(1.846)	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
Total											1426597	