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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/06/2023 TO 07/06/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/07	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/07	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/07	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/07	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/07	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/07	2025	03/08/2023		Bond Future	170.9396	170.9396	171.2007	171.2007	0.153	0.0000	0.0000	6,305
2023/06/07	2025	02/11/2023		Bond Future	174.8493	174.8493	175.1145	175.1145	0.152	0.0000	0.0000	0
2023/06/07	2025	01/02/2024		Bond Future	177.1832	177.1832	177.4536	177.4536	0.153	0.0000	0.0000	0
2023/06/07	2025	02/05/2024		Bond Future	181.4804	181.4804	181.7568	181.7568	0.152	0.0000	0.0000	0
2023/06/07	2025	01/08/2024		Bond Future	183.8081	183.8081	184.0927	184.0927	0.155	0.0000	0.0000	0
2023/06/07	2029	03/08/2023		Bond Future	123.8639	123.8639	124.0478	124.0478	0.148	0.0000	0.0000	2,275
2023/06/07	2029	02/11/2023		Bond Future	125.3615	125.3615	125.5480	125.5480	0.149	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/07	2029	01/02/2024			Bond Future	128.3287	128.3287	128.5189	128.5189	0.148	0.0000	0.0000	0
2023/06/07	2029	02/05/2024			Bond Future	130.0630	130.0630	130.2575	130.2575	0.150	0.0000	0.0000	0
2023/06/07	2029	01/08/2024			Bond Future	133.0604	133.0604	133.2607	133.2607	0.151	0.0000	0.0000	0
2023/06/07	2030	03/08/2023	10.40	Call	Bond Future	350.6500	0.3506	415.5000	0.4155	18.494	0	0	1,012
2023/06/07	2030	03/08/2023	10.65	Call	Bond Future	641.8000	0.6418	742.7900	0.7428	15.735	0	0	350
2023/06/07	2030	03/08/2023	10.65	Put	Bond Future	2,325.1000	2.3251	2,088.3600	2.0884	(10.182)	0	0	0
2023/06/07	2030	03/08/2023	11.34	Call	Bond Future	2,109.7300	2.1097	2,318.6500	2.3187	9.903	0	0	0
2023/06/07	2030	03/08/2023	11.34	Put	Bond Future	931.9600	0.9320	803.1500	0.8031	(13.821)	0	0	0
2023/06/07	2030	03/08/2023	12.89	Call	Bond Future	7,277.1000	7.2771	7,596.7900	7.5968	4.393	0	0	0
2023/06/07	2030	03/08/2023	12.89	Put	Bond Future	90.1200	0.0901	72.0800	0.0721	(20.018)	0	0	350
2023/06/07	2030	03/08/2023	11.35	Call	Bond Future	2,137.2800	2.1373	2,347.5700	2.3476	9.839	0	0	0
2023/06/07	2030	03/08/2023	11.36	Put	Bond Future	906.0400	0.9060	779.9500	0.7800	(13.917)	0	0	0
2023/06/07	2030	03/08/2023			Bond Future	11.0525	86.3085	10.9709	86.6462	(0.738)	0.0000	0.0000	97,649
2023/06/07	2030	03/08/2023	10.40	Put	Bond Future	3,100.4700	3.1005	2,827.5900	2.8276	(8.801)	0	0	0
2023/06/07	2030	03/08/2023	11.35	Put	Bond Future	918.9200	0.9189	791.4800	0.7915	(13.868)	0	0	0
2023/06/07	2030	03/08/2023	11.36	Call	Bond Future	2,164.9700	2.1650	2,376.6100	2.3766	9.776	0	0	0
2023/06/07	2030	03/08/2023	12.59	Call	Bond Future	6,210.8700	6.2109	6,521.3100	6.5213	4.998	0	0	0
2023/06/07	2030	03/08/2023	12.59	Put	Bond Future	143.7700	0.1438	116.4800	0.1165	(18.982)	0	0	1,012
2023/06/07	2030	02/11/2023	12.27	Put	Bond Future	834.7900	0.8348	754.2200	0.7542	(9.652)	0	0	500
2023/06/07	2030	02/11/2023	11.43	Call	Bond Future	2,896.4600	2.8965	3,096.5600	3.0966	6.908	0	0	0
2023/06/07	2030	02/11/2023	11.43	Put	Bond Future	1,762.6200	1.7626	1,618.3800	1.6184	(8.183)	0	0	500
2023/06/07	2030	02/11/2023	10.80	Call	Bond Future	1,597.1700	1.5972	1,736.2800	1.7363	8.710	0	0	0
2023/06/07	2030	02/11/2023	10.80	Put	Bond Future	2,996.5200	2.9965	2,791.2900	2.7913	(6.849)	0	0	0
2023/06/07	2030	02/11/2023	10.81	Call	Bond Future	1,614.2600	1.6143	1,754.3500	1.7544	8.678	0	0	0
2023/06/07	2030	02/11/2023	10.81	Put	Bond Future	2,972.6700	2.9727	2,768.4200	2.7684	(6.871)	0	0	0
2023/06/07	2030	02/11/2023	10.07	Call	Bond Future	708.1100	0.7081	783.5300	0.7835	10.651	0	0	800
2023/06/07	2030	02/11/2023	10.07	Put	Bond Future	5,162.3600	5.1624	4,893.4400	4.8934	(5.209)	0	0	0
2023/06/07	2030	02/11/2023	10.39	Call	Bond Future	1,017.3000	1.0173	1,117.9700	1.1180	9.896	0	0	500
2023/06/07	2030	02/11/2023	9.57	Call	Bond Future	401.8900	0.4019	448.1000	0.4481	11.498	0	0	800
2023/06/07	2030	02/11/2023	9.57	Put	Bond Future	7,025.7300	7.0257	6,727.6000	6.7276	(4.243)	0	0	0
2023/06/07	2030	02/11/2023			Bond Future	11.1451	88.2623	11.0596	88.6066	(0.768)	0.0000	0.0000	312
2023/06/07	2030	02/11/2023	12.27	Call	Bond Future	5,204.4200	5.2044	5,468.1900	5.4682	5.068	0	0	0
2023/06/07	2030	02/11/2023	11.12	Call	Bond Future	2,199.8500	2.1999	2,370.5600	2.3706	7.760	0	0	500
2023/06/07	2030	02/11/2023	11.12	Put	Bond Future	2,300.8200	2.3008	2,127.1900	2.1272	(7.546)	0	0	0
2023/06/07	2030	02/11/2023	11.57	Call	Bond Future	3,243.3700	3.2434	3,455.8900	3.4559	6.552	0	0	0
2023/06/07	2030	02/11/2023	11.57	Put	Bond Future	1,559.1700	1.5592	1,427.3500	1.4274	(8.454)	0	0	800
2023/06/07	2030	02/11/2023	10.82	Call	Bond Future	1,631.2300	1.6312	1,772.3100	1.7723	8.649	0	0	0
2023/06/07	2030	02/11/2023	10.82	Put	Bond Future	2,948.7200	2.9487	2,745.4600	2.7455	(6.893)	0	0	0
2023/06/07	2030	02/11/2023	10.39	Put	Bond Future	4,116.2500	4.1163	3,872.5800	3.8726	(5.920)	0	0	0
2023/06/07	2030	02/11/2023	10.62	Call	Bond Future	1,318.8400	1.3188	1,440.5600	1.4406	9.229	0	0	500
2023/06/07	2030	02/11/2023	10.62	Put	Bond Future	3,459.3100	3.4593	3,236.6900	3.2367	(6.435)	0	0	0
2023/06/07	2030	02/11/2023	9.89	Call	Bond Future	580.1700	0.5802	643.8100	0.6438	10.969	0	0	500
2023/06/07	2030	02/11/2023	9.89	Put	Bond Future	5,808.1000	5.8081	5,527.4000	5.5274	(4.833)	0	0	0
2023/06/07	2030	01/02/2024	11.86	Put	Bond Future	1,780.0900	1.7801	1,654.2200	1.6542	(7.071)	0	0	500
2023/06/07	2030	01/02/2024	12.10	Put	Bond Future	1,514.5400	1.5145	1,403.8800	1.4039	(7.307)	0	0	400
2023/06/07	2030	01/02/2024	11.37	Call	Bond Future	3,014.6800	3.0147	3,205.1600	3.2052	6.318	0	0	0
2023/06/07	2030	01/02/2024	11.37	Put	Bond Future	2,471.7400	2.4717	2,310.3700	2.3104	(6.529)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/07	2030	01/02/2024	11.00	Call	Bond Future	2,256.5500	2.2566	2,417.2300	2.4172	7.121	0	0	0
2023/06/07	2030	01/02/2024	9.93	Call	Bond Future	860.0000	0.8600	940.0500	0.9400	9.308	0	0	1,360
2023/06/07	2030	01/02/2024	9.93	Put	Bond Future	6,111.0300	6.1110	5,839.2300	5.8392	(4.448)	0	0	0
2023/06/07	2030	01/02/2024	10.16	Call	Bond Future	1,056.2000	1.0562	1,150.8200	1.1508	8.959	0	0	200
2023/06/07	2030	01/02/2024	10.16	Put	Bond Future	5,349.6500	5.3497	5,092.4200	5.0924	(4.808)	0	0	0
2023/06/07	2030	01/02/2024	9.57	Put	Bond Future	7,389.5700	7.3896	7,098.1600	7.0982	(3.944)	0	0	0
2023/06/07	2030	01/02/2024	9.89	Put	Bond Future	6,247.9000	6.2479	5,973.7300	5.9737	(4.388)	0	0	0
2023/06/07	2030	01/02/2024			Bond Future	11.2299	86.3252	11.1398	86.6770	(0.803)	0.0000	0.0000	0
2023/06/07	2030	01/02/2024	11.75	Call	Bond Future	3,910.4100	3.9104	4,128.9300	4.1289	5.588	0	0	0
2023/06/07	2030	01/02/2024	11.75	Put	Bond Future	1,915.7800	1.9158	1,782.4500	1.7825	(6.960)	0	0	200
2023/06/07	2030	01/02/2024	11.86	Call	Bond Future	4,189.1600	4.1892	4,415.1400	4.4151	5.394	0	0	0
2023/06/07	2030	01/02/2024	12.10	Call	Bond Future	4,818.9900	4.8190	5,060.1800	5.0602	5.005	0	0	0
2023/06/07	2030	01/02/2024	11.35	Call	Bond Future	2,970.5600	2.9706	3,159.4800	3.1595	6.360	0	0	0
2023/06/07	2030	01/02/2024	11.35	Put	Bond Future	2,504.8900	2.5049	2,341.9600	2.3420	(6.504)	0	0	0
2023/06/07	2030	01/02/2024	11.36	Call	Bond Future	2,992.5800	2.9926	3,182.2800	3.1823	6.339	0	0	0
2023/06/07	2030	01/02/2024	11.36	Put	Bond Future	2,488.2700	2.4883	2,326.1200	2.3261	(6.517)	0	0	0
2023/06/07	2030	01/02/2024	10.39	Call	Bond Future	1,311.0100	1.3110	1,422.3500	1.4224	8.493	0	0	500
2023/06/07	2030	01/02/2024	10.39	Put	Bond Future	4,659.3500	4.6594	4,418.8400	4.4188	(5.162)	0	0	0
2023/06/07	2030	01/02/2024	11.00	Put	Bond Future	3,157.4000	3.1574	2,966.2300	2.9662	(6.055)	0	0	200
2023/06/07	2030	01/02/2024	11.31	Call	Bond Future	2,883.2200	2.8832	3,068.9900	3.0690	6.443	0	0	0
2023/06/07	2030	01/02/2024	11.31	Put	Bond Future	2,572.3600	2.5724	2,406.2800	2.4063	(6.456)	0	0	1,360
2023/06/07	2030	01/02/2024	10.07	Call	Bond Future	975.3500	0.9753	1,064.0900	1.0641	9.098	0	0	400
2023/06/07	2030	01/02/2024	10.07	Put	Bond Future	5,642.0100	5.6420	5,378.9000	5.3789	(4.663)	0	0	0
2023/06/07	2030	01/02/2024	9.57	Call	Bond Future	614.2100	0.6142	674.6500	0.6747	9.840	0	0	400
2023/06/07	2030	01/02/2024	9.89	Call	Bond Future	829.0500	0.8291	906.7300	0.9067	9.370	0	0	500
2023/06/07	2030	02/05/2024	12.38	Call	Bond Future	5,480.4600	5.4805	5,733.1600	5.7332	4.611	0	0	0
2023/06/07	2030	02/05/2024	12.38	Put	Bond Future	1,570.4700	1.5705	1,463.1900	1.4632	(6.831)	0	0	1,080
2023/06/07	2030	02/05/2024	10.82	Call	Bond Future	2,029.6000	2.0296	2,177.3400	2.1773	7.279	0	0	1,080
2023/06/07	2030	02/05/2024	10.82	Put	Bond Future	3,915.6500	3.9156	3,703.4100	3.7034	(5.420)	0	0	0
2023/06/07	2030	02/05/2024	11.12	Put	Bond Future	3,284.5200	3.2845	3,095.1400	3.0951	(5.766)	0	0	0
2023/06/07	2030	02/05/2024	10.62	Call	Bond Future	1,723.8700	1.7239	1,856.4700	1.8565	7.692	0	0	500
2023/06/07	2030	02/05/2024	10.62	Put	Bond Future	4,389.3600	4.3894	4,161.9800	4.1620	(5.180)	0	0	0
2023/06/07	2030	02/05/2024	9.66	Call	Bond Future	774.0400	0.7740	845.7200	0.8457	9.261	0	0	1,000
2023/06/07	2030	02/05/2024	9.66	Put	Bond Future	7,302.4300	7.3024	7,014.1300	7.0141	(3.948)	0	0	0
2023/06/07	2030	02/05/2024	9.81	Call	Bond Future	883.7600	0.8838	963.5300	0.9635	9.026	0	0	0
2023/06/07	2030	02/05/2024	9.81	Put	Bond Future	6,795.0300	6.7950	6,514.8200	6.5148	(4.124)	0	0	0
2023/06/07	2030	02/05/2024	9.82	Call	Bond Future	891.4800	0.8915	971.8000	0.9718	9.010	0	0	0
2023/06/07	2030	02/05/2024	9.82	Put	Bond Future	6,761.7900	6.7618	6,482.1300	6.4821	(4.136)	0	0	0
2023/06/07	2030	02/05/2024			Bond Future	11.3132	88.4008	11.2180	88.7608	(0.841)	0.0000	0.0000	0
2023/06/07	2030	02/05/2024	13.15	Call	Bond Future	7,601.7700	7.6018	7,888.4500	7.8885	3.771	0	0	0
2023/06/07	2030	02/05/2024	13.15	Put	Bond Future	1,006.9200	1.0069	933.6200	0.9336	(7.280)	0	0	500
2023/06/07	2030	02/05/2024	11.12	Call	Bond Future	2,551.7300	2.5517	2,722.3300	2.7223	6.686	0	0	500
2023/06/07	2030	02/05/2024	11.94	Call	Bond Future	4,354.1500	4.3542	4,581.8500	4.5819	5.229	0	0	0
2023/06/07	2030	02/05/2024	11.94	Put	Bond Future	2,029.4000	2.0294	1,897.1200	1.8971	(6.518)	0	0	1,000
2023/06/07	2030	02/05/2024	9.83	Call	Bond Future	899.2500	0.8992	980.1300	0.9801	8.994	0	0	0
2023/06/07	2030	02/05/2024	9.83	Put	Bond Future	6,728.6200	6.7286	6,449.5200	6.4495	(4.148)	0	0	0
2023/06/07	2030	02/05/2024	10.16	Call	Bond Future	1,188.1200	1.1881	1,288.8500	1.2888	8.478	0	0	1,000
2023/06/07	2030	02/05/2024	10.16	Put	Bond Future	5,679.1300	5.6791	5,419.8800	5.4199	(4.565)	0	0	0

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2023/06/07	2030	01/08/2024	10.38	Call	Bond Future	1,527.1800	1.5272	1,645.9200	1.6459	7.775	0	0	0
2023/06/07	2030	01/08/2024	10.38	Put	Bond Future	5,478.8000	5.4788	5,228.4000	5.2284	(4.570)	0	0	0
2023/06/07	2030	01/08/2024	10.37	Call	Bond Future	1,516.3400	1.5163	1,634.4500	1.6344	7.789	0	0	0
2023/06/07	2030	01/08/2024	10.37	Put	Bond Future	5,506.4500	5.5064	5,255.4200	5.2554	(4.559)	0	0	0
2023/06/07	2030	01/08/2024			Bond Future	11.4356	86.4106	11.3345	86.7798	(0.884)	0.0000	0.0000	0
2023/06/07	2030	01/08/2024	10.39	Call	Bond Future	1,538.0700	1.5381	1,657.4400	1.6574	7.761	0	0	0
2023/06/07	2030	01/08/2024	10.39	Put	Bond Future	5,451.2100	5.4512	5,201.4400	5.2014	(4.582)	0	0	0
2023/06/07	2032	03/08/2023	9.60	Call	Bond Future	1.4300	0.0014	1.9600	0.0020	37.063	0	0	1,500
2023/06/07	2032	03/08/2023	9.60	Put	Bond Future	10,332.8600	10.3329	9,951.3000	9.9513	(3.693)	0	0	0
2023/06/07	2032	03/08/2023	10.30	Call	Bond Future	35.6600	0.0357	45.8100	0.0458	28.463	0	0	7,500
2023/06/07	2032	03/08/2023	10.30	Put	Bond Future	6,626.1900	6.6262	6,254.2500	6.2542	(5.613)	0	0	0
2023/06/07	2032	03/08/2023	12.04	Call	Bond Future	2,774.8600	2.7749	3,029.4300	3.0294	9.174	0	0	3,000
2023/06/07	2032	03/08/2023	12.04	Put	Bond Future	890.2800	0.8903	762.7600	0.7628	(14.324)	0	0	3,000
2023/06/07	2032	03/08/2023	11.77	Call	Bond Future	1,938.6900	1.9387	2,151.2800	2.1513	10.966	0	0	0
2023/06/07	2032	03/08/2023	11.77	Put	Bond Future	1,296.8700	1.2969	1,127.3700	1.1274	(13.070)	0	0	0
2023/06/07	2032	03/08/2023	11.90	Call	Bond Future	2,327.0700	2.3271	2,560.8600	2.5609	10.047	0	0	5,000
2023/06/07	2032	03/08/2023	11.90	Put	Bond Future	1,083.7100	1.0837	935.4100	0.9354	(13.684)	0	0	0
2023/06/07	2032	03/08/2023	11.55	Call	Bond Future	1,353.4300	1.3534	1,526.7500	1.5268	12.806	0	0	0
2023/06/07	2032	03/08/2023	11.55	Put	Bond Future	1,743.1800	1.7432	1,534.4100	1.5344	(11.976)	0	0	7,500
2023/06/07	2032	03/08/2023			Bond Future	11.6327	84.7685	11.5516	85.1506	(0.697)	0.0000	0.0000	116,216
2023/06/07	2032	03/08/2023	11.45	Call	Bond Future	1,121.7200	1.1217	1,276.2200	1.2762	13.773	0	0	0
2023/06/07	2032	03/08/2023	11.45	Put	Bond Future	1,986.0900	1.9861	1,758.5000	1.7585	(11.459)	0	0	7,500
2023/06/07	2032	03/08/2023	12.00	Call	Bond Future	2,644.1500	2.6442	2,893.0000	2.8930	9.411	0	0	5,000
2023/06/07	2032	03/08/2023	12.00	Put	Bond Future	942.0800	0.9421	808.8400	0.8088	(14.143)	0	0	0
2023/06/07	2032	03/08/2023	11.76	Call	Bond Future	1,909.9500	1.9100	2,120.8400	2.1208	11.042	0	0	0
2023/06/07	2032	03/08/2023	11.76	Put	Bond Future	1,314.6500	1.3147	1,143.4500	1.1434	(13.022)	0	0	0
2023/06/07	2032	03/08/2023	11.50	Call	Bond Future	1,234.6900	1.2347	1,398.6500	1.3987	13.279	0	0	11,000
2023/06/07	2032	03/08/2023	11.50	Put	Bond Future	1,861.3000	1.8613	1,643.1700	1.6432	(11.719)	0	0	11,000
2023/06/07	2032	03/08/2023	11.75	Call	Bond Future	1,881.5400	1.8815	2,090.7200	2.0907	11.117	0	0	0
2023/06/07	2032	03/08/2023	11.75	Put	Bond Future	1,332.7900	1.3328	1,159.8800	1.1599	(12.974)	0	0	0
2023/06/07	2032	02/11/2023	11.24	Call	Bond Future	1,618.4700	1.6185	1,761.0500	1.7610	8.810	0	0	0
2023/06/07	2032	02/11/2023	11.24	Put	Bond Future	3,952.6800	3.9527	3,705.5300	3.7055	(6.253)	0	0	0
2023/06/07	2032	02/11/2023	11.90	Call	Bond Future	3,096.4600	3.0965	3,309.8900	3.3099	6.893	0	0	0
2023/06/07	2032	02/11/2023	11.90	Put	Bond Future	2,359.0900	2.3591	2,182.7900	2.1828	(7.473)	0	0	0
2023/06/07	2032	02/11/2023	11.09	Put	Bond Future	4,420.5800	4.4206	4,157.5400	4.1575	(5.950)	0	0	0
2023/06/07	2032	02/11/2023	10.59	Call	Bond Future	739.2400	0.7392	818.9000	0.8189	10.776	0	0	500
2023/06/07	2032	02/11/2023	10.59	Put	Bond Future	6,249.4900	6.2495	5,939.4200	5.9394	(4.962)	0	0	0
2023/06/07	2032	02/11/2023			Bond Future	11.7386	82.5231	11.6540	82.9128	(0.720)	0.0000	0.0000	65,300
2023/06/07	2032	02/11/2023	12.26	Call	Bond Future	4,108.0100	4.1080	4,355.9500	4.3560	6.036	0	0	0
2023/06/07	2032	02/11/2023	12.26	Put	Bond Future	1,757.3800	1.7574	1,615.5900	1.6156	(8.068)	0	0	500
2023/06/07	2032	02/11/2023	11.09	Call	Bond Future	1,367.0400	1.3670	1,493.7300	1.4937	9.267	0	0	500
2023/06/07	2032	02/11/2023	11.22	Call	Bond Future	1,583.2400	1.5832	1,723.6800	1.7237	8.870	0	0	0
2023/06/07	2032	02/11/2023	11.22	Put	Bond Future	4,012.9000	4.0129	3,763.6100	3.7636	(6.212)	0	0	0
2023/06/07	2032	02/11/2023	11.23	Call	Bond Future	1,600.8000	1.6008	1,742.3100	1.7423	8.840	0	0	0
2023/06/07	2032	02/11/2023	11.23	Put	Bond Future	3,982.7200	3.9827	3,734.5000	3.7345	(6.232)	0	0	0
2023/06/07	2032	01/02/2024	12.50	Call	Bond Future	4,999.6400	4.9996	5,257.4800	5.2575	5.157	0	0	0
2023/06/07	2032	01/02/2024	12.73	Call	Bond Future	5,686.7200	5.6867	5,960.4500	5.9604	4.813	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/07	2032	01/02/2024	12.73	Put	Bond Future	1,792.7700	1.7928	1,668.1300	1.6681	(6.952)	0	0	500
2023/06/07	2032	01/02/2024	11.83	Call	Bond Future	3,202.7200	3.2027	3,406.1600	3.4062	6.352	0	0	0
2023/06/07	2032	01/02/2024	11.83	Put	Bond Future	3,229.1200	3.2291	3,034.1900	3.0342	(6.037)	0	0	0
2023/06/07	2032	01/02/2024	11.84	Call	Bond Future	3,227.0700	3.2271	3,431.3900	3.4314	6.331	0	0	0
2023/06/07	2032	01/02/2024	11.84	Put	Bond Future	3,208.5000	3.2085	3,014.4500	3.0144	(6.048)	0	0	0
2023/06/07	2032	01/02/2024	10.78	Call	Bond Future	1,301.8500	1.3019	1,412.5200	1.4125	8.501	0	0	200
2023/06/07	2032	01/02/2024	11.09	Call	Bond Future	1,720.4500	1.7204	1,856.7800	1.8568	7.924	0	0	500
2023/06/07	2032	01/02/2024	11.09	Put	Bond Future	5,166.6200	5.1666	4,904.5800	4.9046	(5.072)	0	0	0
2023/06/07	2032	01/02/2024	11.75	Call	Bond Future	3,012.8500	3.0129	3,209.1700	3.2092	6.516	0	0	0
2023/06/07	2032	01/02/2024	11.75	Put	Bond Future	3,400.1800	3.4002	3,198.1300	3.1981	(5.942)	0	0	200
2023/06/07	2032	01/02/2024	10.01	Call	Bond Future	615.9100	0.6159	676.2300	0.6762	9.794	0	0	1,200
2023/06/07	2032	01/02/2024	10.01	Put	Bond Future	9,395.5400	9.3955	9,057.4900	9.0575	(3.598)	0	0	0
2023/06/07	2032	01/02/2024	10.59	Call	Bond Future	1,094.4200	1.0944	1,190.9300	1.1909	8.818	0	0	500
2023/06/07	2032	01/02/2024			Bond Future	11.8359	84.4581	11.7476	84.8565	(0.746)	0.0000	0.0000	0
2023/06/07	2032	01/02/2024	12.50	Put	Bond Future	2,083.5600	2.0836	1,943.0300	1.9430	(6.745)	0	0	200
2023/06/07	2032	01/02/2024	12.62	Call	Bond Future	5,354.6800	5.3547	5,620.9900	5.6210	4.973	0	0	0
2023/06/07	2032	01/02/2024	12.62	Put	Bond Future	1,926.3900	1.9264	1,794.3300	1.7943	(6.855)	0	0	1,200
2023/06/07	2032	01/02/2024	11.85	Call	Bond Future	3,251.2300	3.2512	3,456.4400	3.4564	6.312	0	0	0
2023/06/07	2032	01/02/2024	11.85	Put	Bond Future	3,187.7200	3.1877	2,994.5600	2.9946	(6.060)	0	0	0
2023/06/07	2032	01/02/2024	10.78	Put	Bond Future	6,236.1400	6.2361	5,948.4400	5.9484	(4.613)	0	0	0
2023/06/07	2032	01/02/2024	10.59	Put	Bond Future	6,957.5400	6.9575	6,655.6800	6.6557	(4.339)	0	0	0
2023/06/07	2032	01/02/2024	10.76	Call	Bond Future	1,278.8300	1.2788	1,387.9600	1.3880	8.534	0	0	1,200
2023/06/07	2032	01/02/2024	10.76	Put	Bond Future	6,310.2800	6.3103	6,021.0400	6.0210	(4.584)	0	0	0
2023/06/07	2032	02/05/2024	12.90	Call	Bond Future	6,056.4100	6.0564	6,338.0900	6.3381	4.651	0	0	0
2023/06/07	2032	02/05/2024	13.18	Call	Bond Future	6,903.6700	6.9037	7,201.4600	7.2015	4.314	0	0	0
2023/06/07	2032	02/05/2024	13.18	Put	Bond Future	1,636.2300	1.6362	1,526.3500	1.5263	(6.715)	0	0	500
2023/06/07	2032	02/05/2024	10.86	Call	Bond Future	1,446.7500	1.4468	1,566.8000	1.5668	8.298	0	0	1,000
2023/06/07	2032	02/05/2024	10.86	Put	Bond Future	6,330.6400	6.3306	6,043.0200	6.0430	(4.543)	0	0	0
2023/06/07	2032	02/05/2024	10.56	Call	Bond Future	1,118.1700	1.1182	1,216.4700	1.2165	8.791	0	0	0
2023/06/07	2032	02/05/2024	10.56	Put	Bond Future	7,440.4500	7.4404	7,131.0800	7.1311	(4.158)	0	0	0
2023/06/07	2032	02/05/2024	10.65	Call	Bond Future	1,210.1900	1.2102	1,314.7800	1.3148	8.642	0	0	1,550
2023/06/07	2032	02/05/2024	10.65	Put	Bond Future	7,097.7200	7.0977	6,794.6400	6.7946	(4.270)	0	0	0
2023/06/07	2032	02/05/2024	10.36	Call	Bond Future	933.0400	0.9330	1,018.1800	1.0182	9.125	0	0	1,000
2023/06/07	2032	02/05/2024	10.36	Put	Bond Future	8,231.4600	8.2315	7,908.9300	7.9089	(3.918)	0	0	0
2023/06/07	2032	02/05/2024			Bond Future	11.9290	82.3233	11.8366	82.7310	(0.774)	0.0000	0.0000	0
2023/06/07	2032	02/05/2024	12.90	Put	Bond Future	1,928.2600	1.9283	1,802.2700	1.8023	(6.534)	0	0	1,000
2023/06/07	2032	02/05/2024	13.35	Call	Bond Future	7,430.0900	7.4301	7,736.7500	7.7367	4.127	0	0	0
2023/06/07	2032	02/05/2024	13.35	Put	Bond Future	1,481.7100	1.4817	1,380.7000	1.3807	(6.817)	0	0	1,550
2023/06/07	2032	02/05/2024	11.09	Call	Bond Future	1,760.5900	1.7606	1,899.1400	1.8991	7.870	0	0	500
2023/06/07	2032	02/05/2024	11.09	Put	Bond Future	5,562.2900	5.5623	5,293.1700	5.2932	(4.838)	0	0	0
2023/06/07	2032	02/05/2024	11.35	Call	Bond Future	2,198.8900	2.1989	2,359.8600	2.3599	7.321	0	0	1,550
2023/06/07	2032	02/05/2024	11.35	Put	Bond Future	4,798.3300	4.7983	4,551.6300	4.5516	(5.141)	0	0	0
2023/06/07	2032	02/05/2024	10.59	Call	Bond Future	1,148.2300	1.1482	1,248.6000	1.2486	8.741	0	0	500
2023/06/07	2032	02/05/2024	10.59	Put	Bond Future	7,325.2800	7.3253	7,017.9800	7.0180	(4.195)	0	0	0
2023/06/07	2032	02/05/2024	10.54	Call	Bond Future	1,098.3800	1.0984	1,195.3100	1.1953	8.825	0	0	0
2023/06/07	2032	02/05/2024	10.54	Put	Bond Future	7,517.6500	7.5176	7,206.9100	7.2069	(4.133)	0	0	0
2023/06/07	2032	02/05/2024	10.55	Call	Bond Future	1,108.3700	1.1084	1,205.9800	1.2060	8.807	0	0	0
2023/06/07	2032	02/05/2024	10.55	Put	Bond Future	7,479.1200	7.4791	7,169.0600	7.1691	(4.146)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/07	2032	01/08/2024	11.15	Call	Bond Future	1,950.0200	1.9500	2,095.2500	2.0953	7.448	0	0	0
2023/06/07	2032	01/08/2024	11.15	Put	Bond Future	5,944.3400	5.9443	5,671.7400	5.6717	(4.586)	0	0	0
2023/06/07	2032	01/08/2024			Bond Future	12.0522	84.1987	11.9552	84.6165	(0.805)	0.0000	0.0000	0
2023/06/07	2032	01/08/2024	11.13	Call	Bond Future	1,922.8200	1.9228	2,066.5500	2.0666	7.475	0	0	0
2023/06/07	2032	01/08/2024	11.13	Put	Bond Future	6,008.5300	6.0085	5,734.4300	5.7344	(4.562)	0	0	0
2023/06/07	2032	01/08/2024	11.14	Call	Bond Future	1,936.2200	1.9362	2,080.6900	2.0807	7.461	0	0	0
2023/06/07	2032	01/08/2024	11.14	Put	Bond Future	5,976.2200	5.9762	5,702.8600	5.7029	(4.574)	0	0	0
2023/06/07	2033	03/08/2023			Bond Future	116.9063	116.9063	117.0842	117.0842	0.152	0.0000	0.0000	7,227
2023/06/07	2033	02/11/2023			Bond Future	118.1519	118.1519	118.3327	118.3327	0.153	0.0000	0.0000	0
2023/06/07	2033	01/02/2024			Bond Future	120.9485	120.9485	121.1329	121.1329	0.152	0.0000	0.0000	0
2023/06/07	2033	02/05/2024			Bond Future	122.4082	122.4082	122.5967	122.5967	0.154	0.0000	0.0000	0
2023/06/07	2033	01/08/2024			Bond Future	125.2293	125.2293	125.4233	125.4233	0.155	0.0000	0.0000	0
2023/06/07	2037	03/08/2023	12.12	Call	Bond Future	1,025.2100	1.0252	1,237.6400	1.2376	20.721	0	0	0
2023/06/07	2037	03/08/2023	12.12	Put	Bond Future	2,697.4200	2.6974	2,322.9700	2.3230	(13.882)	0	0	0
2023/06/07	2037	03/08/2023	12.13	Call	Bond Future	1,045.3900	1.0454	1,260.6000	1.2606	20.587	0	0	0
2023/06/07	2037	03/08/2023	12.13	Put	Bond Future	2,663.8300	2.6638	2,292.1600	2.2922	(13.952)	0	0	0
2023/06/07	2037	03/08/2023			Bond Future	12.4360	74.7548	12.3239	75.3417	(0.901)	0.0000	0.0000	133,990
2023/06/07	2037	03/08/2023	10.30	Call	Bond Future	3.0300	0.0030	4.4900	0.0045	48.185	0	0	1,800
2023/06/07	2037	03/08/2023	10.30	Put	Bond Future	12,466.5700	12.4666	11,881.1500	11.8812	(4.696)	0	0	0
2023/06/07	2037	03/08/2023	11.00	Call	Bond Future	49.4600	0.0495	68.1500	0.0682	37.788	0	0	1,800
2023/06/07	2037	03/08/2023	11.00	Put	Bond Future	8,114.5900	8.1146	7,546.4000	7.5464	(7.002)	0	0	0
2023/06/07	2037	03/08/2023	12.14	Call	Bond Future	1,065.8000	1.0658	1,283.7900	1.2838	20.453	0	0	0
2023/06/07	2037	03/08/2023	12.14	Put	Bond Future	2,630.5300	2.6305	2,261.6400	2.2616	(14.023)	0	0	0
2023/06/07	2037	02/11/2023	12.52	Call	Bond Future	2,813.1400	2.8131	3,119.6700	3.1197	10.896	0	0	750
2023/06/07	2037	02/11/2023	12.52	Put	Bond Future	2,950.9900	2.9510	2,658.2500	2.6582	(9.920)	0	0	0
2023/06/07	2037	02/11/2023	13.89	Call	Bond Future	7,366.9100	7.3669	7,849.0400	7.8490	6.545	0	0	0
2023/06/07	2037	02/11/2023	13.89	Put	Bond Future	931.1200	0.9311	813.9800	0.8140	(12.581)	0	0	750
2023/06/07	2037	02/11/2023	11.56	Put	Bond Future	6,229.3200	6.2293	5,773.2000	5.7732	(7.322)	0	0	0
2023/06/07	2037	02/11/2023	11.57	Call	Bond Future	918.0800	0.9181	1,062.6900	1.0627	15.751	0	0	0
2023/06/07	2037	02/11/2023	11.55	Put	Bond Future	6,274.1800	6.2742	5,816.6000	5.8166	(7.293)	0	0	0
2023/06/07	2037	02/11/2023			Bond Future	12.5469	76.4472	12.4306	77.0465	(0.926)	0.0000	0.0000	0
2023/06/07	2037	02/11/2023	11.56	Call	Bond Future	906.0500	0.9061	1,049.2000	1.0492	15.799	0	0	0
2023/06/07	2037	02/11/2023	11.57	Put	Bond Future	6,184.6400	6.1846	5,729.9800	5.7300	(7.351)	0	0	0
2023/06/07	2037	02/11/2023	12.02	Call	Bond Future	1,637.9500	1.6379	1,856.6900	1.8567	13.354	0	0	750
2023/06/07	2037	02/11/2023	12.02	Put	Bond Future	4,412.5000	4.4125	4,031.9700	4.0320	(8.624)	0	0	0
2023/06/07	2037	02/11/2023	11.55	Call	Bond Future	894.1400	0.8941	1,035.8300	1.0358	15.847	0	0	0
2023/06/07	2037	01/02/2024	12.93	Call	Bond Future	4,431.1600	4.4312	4,788.9900	4.7890	8.075	0	0	0
2023/06/07	2037	01/02/2024	12.93	Put	Bond Future	3,057.5900	3.0576	2,802.6300	2.8026	(8.339)	0	0	2,500
2023/06/07	2037	01/02/2024	13.93	Put	Bond Future	1,613.4000	1.6134	1,461.3200	1.4613	(9.426)	0	0	2,500
2023/06/07	2037	01/02/2024	12.33	Call	Bond Future	2,823.5400	2.8235	3,100.5600	3.1006	9.811	0	0	0
2023/06/07	2037	01/02/2024	12.33	Put	Bond Future	4,484.5000	4.4845	4,148.7300	4.1487	(7.487)	0	0	0
2023/06/07	2037	01/02/2024	12.09	Put	Bond Future	5,219.3500	5.2193	4,849.2600	4.8493	(7.091)	0	0	0
2023/06/07	2037	01/02/2024			Bond Future	12.6539	73.9829	12.5332	74.5956	(0.954)	0.0000	0.0000	0
2023/06/07	2037	01/02/2024	13.93	Call	Bond Future	7,656.6100	7.6566	8,117.3200	8.1173	6.017	0	0	0
2023/06/07	2037	01/02/2024	12.31	Call	Bond Future	2,775.9900	2.7760	3,050.1500	3.0501	9.876	0	0	0
2023/06/07	2037	01/02/2024	12.31	Put	Bond Future	4,541.3000	4.5413	4,202.6700	4.2027	(7.457)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/07	2037	01/02/2024	12.32	Call	Bond Future	2,799.7200	2.7997	3,075.3000	3.0753	9.843	0	0	0
2023/06/07	2037	01/02/2024	12.32	Put	Bond Future	4,512.8300	4.5128	4,175.6200	4.1756	(7.472)	0	0	0
2023/06/07	2037	01/02/2024	12.09	Call	Bond Future	2,292.1000	2.2921	2,534.8000	2.5348	10.589	0	0	2,500
2023/06/07	2037	02/05/2024	11.44	Call	Bond Future	1,390.8100	1.3908	1,555.2800	1.5553	11.825	0	0	0
2023/06/07	2037	02/05/2024	11.44	Put	Bond Future	8,398.3700	8.3984	7,935.6000	7.9356	(5.510)	0	0	0
2023/06/07	2037	02/05/2024	11.45	Call	Bond Future	1,403.1100	1.4031	1,568.7000	1.5687	11.802	0	0	0
2023/06/07	2037	02/05/2024	11.43	Put	Bond Future	8,442.8900	8.4429	7,979.0100	7.9790	(5.494)	0	0	0
2023/06/07	2037	02/05/2024			Bond Future	12.7591	75.7620	12.6337	76.3892	(0.983)	0.0000	0.0000	0
2023/06/07	2037	02/05/2024	11.45	Put	Bond Future	8,353.9700	8.3540	7,892.3200	7.8923	(5.526)	0	0	0
2023/06/07	2037	02/05/2024	11.43	Call	Bond Future	1,378.5800	1.3786	1,541.9400	1.5419	11.850	0	0	0
2023/06/07	2037	01/08/2024	12.10	Call	Bond Future	2,508.0000	2.5080	2,754.0400	2.7540	9.810	0	0	0
2023/06/07	2037	01/08/2024	12.10	Put	Bond Future	6,522.3800	6.5224	6,126.0000	6.1260	(6.077)	0	0	0
2023/06/07	2037	01/08/2024	12.09	Call	Bond Future	2,489.0300	2.4890	2,733.8400	2.7338	9.836	0	0	0
2023/06/07	2037	01/08/2024	12.09	Put	Bond Future	6,556.1800	6.5562	6,158.5700	6.1586	(6.065)	0	0	0
2023/06/07	2037	01/08/2024			Bond Future	12.8911	73.2323	12.7603	73.8747	(1.015)	0.0000	0.0000	0
2023/06/07	2037	01/08/2024	12.11	Call	Bond Future	2,527.0500	2.5271	2,774.3300	2.7743	9.785	0	0	0
2023/06/07	2037	01/08/2024	12.11	Put	Bond Future	6,488.7100	6.4887	6,093.5700	6.0936	(6.090)	0	0	0
2023/06/07	2038	03/08/2023			Bond Future	126.6317	126.6317	126.8295	126.8295	0.156	0.0000	0.0000	3,022
2023/06/07	2038	02/11/2023			Bond Future	129.5282	129.5282	129.7292	129.7292	0.155	0.0000	0.0000	1,706
2023/06/07	2038	01/02/2024			Bond Future	130.5639	130.5639	130.7688	130.7688	0.157	0.0000	0.0000	0
2023/06/07	2038	02/05/2024			Bond Future	133.7306	133.7306	133.9401	133.9401	0.157	0.0000	0.0000	0
2023/06/07	2038	01/08/2024			Bond Future	134.7250	134.7250	134.9406	134.9406	0.160	0.0000	0.0000	0
2023/06/07	2040	03/08/2023	12.23	Call	Bond Future	1,024.7500	1.0247	1,208.6900	1.2087	17.950	0	0	0
2023/06/07	2040	03/08/2023	12.23	Put	Bond Future	2,941.1300	2.9411	2,588.2600	2.5883	(11.998)	0	0	0
2023/06/07	2040	03/08/2023			Bond Future	12.5702	75.5981	12.4735	76.1349	(0.769)	0.0000	0.0000	133,329
2023/06/07	2040	03/08/2023	12.21	Call	Bond Future	984.9000	0.9849	1,163.8300	1.1638	18.167	0	0	0
2023/06/07	2040	03/08/2023	12.21	Put	Bond Future	3,016.3400	3.0163	2,658.4600	2.6585	(11.865)	0	0	0
2023/06/07	2040	03/08/2023	12.22	Call	Bond Future	1,004.6400	1.0046	1,186.0800	1.1861	18.060	0	0	0
2023/06/07	2040	03/08/2023	12.22	Put	Bond Future	2,978.5200	2.9785	2,623.1500	2.6231	(11.931)	0	0	0
2023/06/07	2040	02/11/2023	12.60	Call	Bond Future	2,893.1400	2.8931	3,163.0300	3.1630	9.329	0	0	128
2023/06/07	2040	02/11/2023	12.60	Put	Bond Future	3,331.0100	3.3310	3,052.9600	3.0530	(8.347)	0	0	0
2023/06/07	2040	02/11/2023	13.64	Call	Bond Future	6,372.2700	6.3723	6,775.0900	6.7751	6.321	0	0	0
2023/06/07	2040	02/11/2023	13.64	Put	Bond Future	1,424.9000	1.4249	1,279.7800	1.2798	(10.185)	0	0	128
2023/06/07	2040	02/11/2023	11.58	Call	Bond Future	831.9700	0.8320	946.5900	0.9466	13.777	0	0	0
2023/06/07	2040	02/11/2023	11.58	Put	Bond Future	7,216.3900	7.2164	6,783.0700	6.7831	(6.005)	0	0	0
2023/06/07	2040	02/11/2023	11.59	Call	Bond Future	843.5100	0.8435	959.3800	0.9594	13.737	0	0	0
2023/06/07	2040	02/11/2023	11.60	Put	Bond Future	7,116.0500	7.1161	6,685.2300	6.6852	(6.054)	0	0	0
2023/06/07	2040	02/11/2023			Bond Future	12.6801	77.3097	12.5800	77.8576	(0.790)	0.0000	0.0000	0
2023/06/07	2040	02/11/2023	11.80	Call	Bond Future	1,123.0600	1.1231	1,267.2600	1.2673	12.840	0	0	128
2023/06/07	2040	02/11/2023	11.80	Put	Bond Future	6,164.3500	6.1643	5,760.6100	5.7606	(6.550)	0	0	0
2023/06/07	2040	02/11/2023	11.59	Put	Bond Future	7,166.1200	7.1661	6,734.0500	6.7340	(6.029)	0	0	0
2023/06/07	2040	02/11/2023	11.60	Call	Bond Future	855.1700	0.8552	972.2900	0.9723	13.696	0	0	0
2023/06/07	2040	01/02/2024	12.33	Call	Bond Future	2,733.6500	2.7337	2,968.9000	2.9689	8.606	0	0	0
2023/06/07	2040	01/02/2024	12.33	Put	Bond Future	5,244.9000	5.2449	4,919.8900	4.9199	(6.197)	0	0	0
2023/06/07	2040	01/02/2024	12.34	Call	Bond Future	2,757.6200	2.7576	2,994.1700	2.9942	8.578	0	0	0
2023/06/07	2040	01/02/2024	12.34	Put	Bond Future	5,212.4400	5.2124	4,888.7300	4.8887	(6.210)	0	0	0

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2023/06/07	2040	01/02/2024			Bond Future	12.7865	74.6152	12.6826	75.1755	(0.813)	0.0000	0.0000	28
2023/06/07	2040	01/02/2024	12.35	Call	Bond Future	2,781.9400	2.7819	3,019.7900	3.0198	8.550	0	0	0
2023/06/07	2040	01/02/2024	12.35	Put	Bond Future	5,180.3900	5.1804	4,857.9800	4.8580	(6.224)	0	0	0
2023/06/07	2040	02/05/2024	11.60	Call	Bond Future	1,573.4300	1.5734	1,727.5000	1.7275	9.792	0	0	0
2023/06/07	2040	02/05/2024	11.61	Call	Bond Future	1,587.0800	1.5871	1,742.1800	1.7422	9.773	0	0	0
2023/06/07	2040	02/05/2024	11.62	Put	Bond Future	8,824.0100	8.8240	8,406.6200	8.4066	(4.730)	0	0	0
2023/06/07	2040	02/05/2024			Bond Future	12.8907	76.4096	12.7828	76.9831	(0.837)	0.0000	0.0000	0
2023/06/07	2040	02/05/2024	11.60	Put	Bond Future	8,918.9200	8.9189	8,499.4800	8.4995	(4.703)	0	0	0
2023/06/07	2040	02/05/2024	11.61	Put	Bond Future	8,871.3800	8.8714	8,452.9700	8.4530	(4.716)	0	0	0
2023/06/07	2040	02/05/2024	11.62	Call	Bond Future	1,600.8200	1.6008	1,756.9400	1.7569	9.753	0	0	0
2023/06/07	2040	01/08/2024	12.34	Call	Bond Future	3,017.6500	3.0176	3,256.3600	3.2564	7.910	0	0	0
2023/06/07	2040	01/08/2024	12.34	Put	Bond Future	6,688.2600	6.6883	6,339.5400	6.3395	(5.214)	0	0	0
2023/06/07	2040	01/08/2024			Bond Future	13.0204	73.6441	12.9080	74.2315	(0.863)	0.0000	0.0000	0
2023/06/07	2040	01/08/2024	12.32	Call	Bond Future	2,974.6200	2.9746	3,211.1100	3.2111	7.950	0	0	0
2023/06/07	2040	01/08/2024	12.32	Put	Bond Future	6,757.4200	6.7574	6,406.4800	6.4065	(5.193)	0	0	0
2023/06/07	2040	01/08/2024	12.33	Call	Bond Future	2,996.1000	2.9961	3,233.6900	3.2337	7.930	0	0	0
2023/06/07	2040	01/08/2024	12.33	Put	Bond Future	6,722.7700	6.7228	6,372.9300	6.3729	(5.204)	0	0	0
2023/06/07	2044	03/08/2023	12.00	Call	Bond Future	612.0200	0.6120	730.3400	0.7303	19.333	0	0	0
2023/06/07	2044	03/08/2023	12.00	Put	Bond Future	3,996.6500	3.9967	3,605.0500	3.6050	(9.798)	0	0	4,754
2023/06/07	2044	03/08/2023	12.15	Call	Bond Future	855.5700	0.8556	1,006.8900	1.0069	17.686	0	0	0
2023/06/07	2044	03/08/2023	12.15	Put	Bond Future	3,349.2300	3.3492	2,990.6300	2.9906	(10.707)	0	0	0
2023/06/07	2044	03/08/2023	12.16	Call	Bond Future	873.6900	0.8737	1,027.3000	1.0273	17.582	0	0	0
2023/06/07	2044	03/08/2023	12.16	Put	Bond Future	3,308.5800	3.3086	2,952.2700	2.9523	(10.769)	0	0	0
2023/06/07	2044	03/08/2023			Bond Future	12.5864	72.2074	12.4951	72.7173	(0.725)	0.0000	0.0000	84,933
2023/06/07	2044	03/08/2023	11.75	Call	Bond Future	319.7000	0.3197	391.3400	0.3913	22.409	0	0	4,553
2023/06/07	2044	03/08/2023	11.75	Put	Bond Future	5,229.4400	5.2294	4,791.1600	4.7912	(8.381)	0	0	3,076
2023/06/07	2044	03/08/2023	12.17	Call	Bond Future	892.1500	0.8922	1,048.0700	1.0481	17.477	0	0	0
2023/06/07	2044	03/08/2023	12.17	Put	Bond Future	3,268.3500	3.2683	2,914.3500	2.9144	(10.831)	0	0	0
2023/06/07	2044	03/08/2023	12.50	Call	Bond Future	1,649.8200	1.6498	1,885.2900	1.8853	14.272	0	0	0
2023/06/07	2044	03/08/2023	12.50	Put	Bond Future	2,132.0500	2.1321	1,857.6000	1.8576	(12.873)	0	0	9,106
2023/06/07	2044	02/11/2023	11.57	Call	Bond Future	817.4500	0.8175	923.3300	0.9233	12.952	0	0	0
2023/06/07	2044	02/11/2023	11.57	Put	Bond Future	7,429.4700	7.4295	7,014.7700	7.0148	(5.582)	0	0	0
2023/06/07	2044	02/11/2023			Bond Future	12.6912	73.8422	12.5967	74.3627	(0.745)	0.0000	0.0000	0
2023/06/07	2044	02/11/2023	11.55	Call	Bond Future	794.8100	0.7948	898.3600	0.8984	13.028	0	0	0
2023/06/07	2044	02/11/2023	11.55	Put	Bond Future	7,533.9200	7.5339	7,116.8900	7.1169	(5.535)	0	0	0
2023/06/07	2044	02/11/2023	11.56	Call	Bond Future	806.0700	0.8061	910.7800	0.9108	12.990	0	0	0
2023/06/07	2044	02/11/2023	11.56	Put	Bond Future	7,481.5900	7.4816	7,065.7200	7.0657	(5.559)	0	0	0
2023/06/07	2044	01/02/2024	12.29	Call	Bond Future	2,663.0900	2.6631	2,881.0000	2.8810	8.183	0	0	0
2023/06/07	2044	01/02/2024	12.29	Put	Bond Future	5,464.3100	5.4643	5,149.9500	5.1500	(5.753)	0	0	0
2023/06/07	2044	01/02/2024			Bond Future	12.7924	71.1916	12.6944	71.7238	(0.766)	0.0000	0.0000	0
2023/06/07	2044	01/02/2024	12.27	Call	Bond Future	2,615.5500	2.6156	2,830.9700	2.8310	8.236	0	0	0
2023/06/07	2044	01/02/2024	12.27	Put	Bond Future	5,532.1100	5.5321	5,215.2600	5.2153	(5.727)	0	0	0
2023/06/07	2044	01/02/2024	12.28	Call	Bond Future	2,639.1600	2.6392	2,855.8200	2.8558	8.209	0	0	0
2023/06/07	2044	01/02/2024	12.28	Put	Bond Future	5,498.0100	5.4980	5,182.4000	5.1824	(5.740)	0	0	0
2023/06/07	2044	02/05/2024	11.67	Call	Bond Future	1,637.6300	1.6376	1,788.7500	1.7888	9.228	0	0	0
2023/06/07	2044	02/05/2024	11.67	Put	Bond Future	8,681.8400	8.6818	8,288.1600	8.2882	(4.535)	0	0	0
2023/06/07	2044	02/05/2024			Bond Future	12.8912	72.9037	12.7896	73.4485	(0.788)	0.0000	0.0000	0



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2023/06/07	2044	02/05/2024	11.65	Call	Bond Future	1,609.3900	1.6094	1,758.5000	1.7585	9.265	0	0	0
2023/06/07	2044	02/05/2024	11.65	Put	Bond Future	8,778.5600	8.7786	8,382.8700	8.3829	(4.507)	0	0	0
2023/06/07	2044	02/05/2024	11.66	Call	Bond Future	1,623.3500	1.6234	1,773.4600	1.7735	9.247	0	0	0
2023/06/07	2044	02/05/2024	11.66	Put	Bond Future	8,730.0000	8.7300	8,335.3100	8.3353	(4.521)	0	0	0
2023/06/07	2044	01/08/2024	12.28	Call	Bond Future	2,879.1400	2.8791	3,099.3800	3.0994	7.650	0	0	0
2023/06/07	2044	01/08/2024	12.28	Put	Bond Future	6,907.6900	6.9077	6,569.9100	6.5699	(4.890)	0	0	0
2023/06/07	2044	01/08/2024	12.29	Call	Bond Future	2,900.4400	2.9004	3,121.7500	3.1218	7.630	0	0	0
2023/06/07	2044	01/08/2024	12.29	Put	Bond Future	6,871.5200	6.8715	6,534.8100	6.5348	(4.900)	0	0	0
2023/06/07	2044	01/08/2024			Bond Future	13.0139	70.1834	12.9080	70.7414	(0.813)	0.0000	0.0000	0
2023/06/07	2044	01/08/2024	12.30	Call	Bond Future	2,921.8200	2.9218	3,144.2200	3.1442	7.612	0	0	0
2023/06/07	2044	01/08/2024	12.30	Put	Bond Future	6,835.4900	6.8355	6,499.8700	6.4999	(4.910)	0	0	0
2023/06/07	2046	03/08/2023			Bond Future	111.6423	111.6423	111.8136	111.8136	0.153	0.0000	0.0000	12,882
2023/06/07	2046	02/11/2023			Bond Future	112.0973	112.0973	112.2714	112.2714	0.155	0.0000	0.0000	4,626
2023/06/07	2046	01/02/2024			Bond Future	114.7507	114.7507	114.9283	114.9283	0.155	0.0000	0.0000	0
2023/06/07	2046	02/05/2024			Bond Future	115.3688	115.3688	115.5502	115.5502	0.157	0.0000	0.0000	0
2023/06/07	2046	01/08/2024			Bond Future	118.0263	118.0263	118.2129	118.2129	0.158	0.0000	0.0000	0
2023/06/07	2050	03/08/2023			Bond Future	111.5252	111.5252	112.2865	112.2865	0.683	0.0000	0.0000	10,740
2023/06/07	2050	02/11/2023			Bond Future	114.0762	114.0762	114.8534	114.8534	0.681	0.0000	0.0000	3,364
2023/06/07	2050	01/02/2024			Bond Future	114.5170	114.5170	115.3120	115.3120	0.694	0.0000	0.0000	0
2023/06/07	2050	02/05/2024			Bond Future	117.2945	117.2945	118.1085	118.1085	0.694	0.0000	0.0000	0
2023/06/07	2050	01/08/2024			Bond Future	117.6713	117.6713	118.5051	118.5051	0.709	0.0000	0.0000	0
2023/06/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/07	AL37	03/08/2023			Index Future	868.4450	868.4450	869.6130	869.6130	0.134	0.0000	0.0000	0
2023/06/07	AL37	02/11/2023			Index Future	888.0900	888.0900	889.2800	889.2800	0.134	0.0000	0.0000	0
2023/06/07	AL37	01/02/2024			Index Future	908.9000	908.9000	910.1160	910.1160	0.134	0.0000	0.0000	0
2023/06/07	AL37	02/05/2024			Index Future	930.7390	930.7390	931.9830	931.9830	0.134	0.0000	0.0000	0
2023/06/07	AL37	01/08/2024			Index Future	952.0130	952.0130	953.2890	953.2890	0.134	0.0000	0.0000	0
2023/06/07	AL7T	03/08/2023			Index Future	982.3820	982.3820	987.5230	987.5230	0.523	0.0000	0.0000	0
2023/06/07	AL7T	02/11/2023			Index Future	1,004.6040	1,004.6040	1,009.8570	1,009.8570	0.523	0.0000	0.0000	0
2023/06/07	AL7T	01/02/2024			Index Future	1,028.1440	1,028.1440	1,033.5180	1,033.5180	0.523	0.0000	0.0000	0
2023/06/07	AL7T	02/05/2024			Index Future	1,052.8480	1,052.8480	1,058.3500	1,058.3500	0.523	0.0000	0.0000	0
2023/06/07	AL7T	01/08/2024			Index Future	1,076.9130	1,076.9130	1,082.5450	1,082.5450	0.523	0.0000	0.0000	0
2023/06/07	ALBI	03/08/2023			Index Future	863.9830	863.9830	867.9610	867.9610	0.460	0.0000	0.0000	106
2023/06/07	ALBI	02/11/2023			Index Future	883.5260	883.5260	887.5910	887.5910	0.460	0.0000	0.0000	0
2023/06/07	ALBI	01/02/2024			Index Future	904.2290	904.2290	908.3870	908.3870	0.460	0.0000	0.0000	0
2023/06/07	ALBI	02/05/2024			Index Future	925.9560	925.9560	930.2130	930.2130	0.460	0.0000	0.0000	0
2023/06/07	ALBI	01/08/2024			Index Future	947.1210	947.1210	951.4780	951.4780	0.460	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/06/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/07	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/07	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/07	C431	31/01/2031			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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/07	ES33	03/08/2023			Bond Future	12.9973	72.5116	12.8843	73.0023	(0.870)	0.0000	0.0000	350
2023/06/07	ES33	02/11/2023			Bond Future	13.1451	70.3705	13.0274	70.8716	(0.895)	0.0000	0.0000	0
2023/06/07	ES33	01/02/2024			Bond Future	13.2910	72.0367	13.1682	72.5493	(0.924)	0.0000	0.0000	0
2023/06/07	ES33	02/05/2024			Bond Future	13.4313	69.9815	13.3032	70.5063	(0.954)	0.0000	0.0000	0
2023/06/07	ES33	01/08/2024			Bond Future	13.6001	71.5903	13.4660	72.1280	(0.986)	0.0000	0.0000	0
2023/06/07	ES42	03/08/2023			Bond Future	13.3092	69.5121	13.2070	70.0200	(0.768)	0.0000	0.0000	4,000
2023/06/07	ES42	02/11/2023			Bond Future	13.4456	66.8381	13.3394	67.3568	(0.790)	0.0000	0.0000	0
2023/06/07	ES42	01/02/2024			Bond Future	13.5733	68.4212	13.4630	68.9517	(0.813)	0.0000	0.0000	0
2023/06/07	ES42	02/05/2024			Bond Future	13.7013	65.8175	13.5865	66.3607	(0.838)	0.0000	0.0000	0
2023/06/07	ES42	01/08/2024			Bond Future	13.8503	67.3284	13.7306	67.8848	(0.864)	0.0000	0.0000	0
2023/06/07	GOVI	03/08/2023	837.21	Call	GOVI	142,580.0000	14.2580	181,880.0000	18.1880	27.563	0	0	0
2023/06/07	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/07	GOVI	03/08/2023	837.22	Call	GOVI	142,480.0000	14.2480	181,780.0000	18.1780	27.583	0	0	0
2023/06/07	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/07	GOVI	03/08/2023			GOVI	851.4680	851.4680	855.3980	855.3980	0.462	0.0000	0.0000	838
2023/06/07	GOVI	03/08/2023	837.23	Call	GOVI	142,380.0000	14.2380	181,680.0000	18.1680	27.602	0	0	0
2023/06/07	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/07	GOVI	02/11/2023	885.81	Put	GOVI	150,810.0000	15.0810	110,650.0000	11.0650	(26.630)	0	0	0
2023/06/07	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/07	GOVI	02/11/2023			GOVI	870.7290	870.7290	874.7450	874.7450	0.461	0.0000	0.0000	0
2023/06/07	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/07	GOVI	02/11/2023	885.80	Put	GOVI	150,710.0000	15.0710	110,550.0000	11.0550	(26.647)	0	0	0
2023/06/07	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/07	GOVI	02/11/2023	885.82	Put	GOVI	150,910.0000	15.0910	110,750.0000	11.0750	(26.612)	0	0	0
2023/06/07	GOVI	01/02/2024	880.00	Call	GOVI	111,320.0000	11.1320	152,400.0000	15.2400	36.903	0	0	0
2023/06/07	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/07	GOVI	01/02/2024			GOVI	891.1320	891.1320	895.2400	895.2400	0.461	0.0000	0.0000	0
2023/06/07	GOVI	01/02/2024	879.98	Call	GOVI	111,520.0000	11.1520	152,600.0000	15.2600	36.836	0	0	0
2023/06/07	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/07	GOVI	01/02/2024	879.99	Call	GOVI	111,420.0000	11.1420	152,500.0000	15.2500	36.870	0	0	0
2023/06/07	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/07	GOVI	02/05/2024	950.97	Put	GOVI	384,260.0000	38.4260	342,200.0000	34.2200	(10.946)	0	0	0
2023/06/07	GOVI	02/05/2024	950.98	Put	GOVI	384,360.0000	38.4360	342,300.0000	34.2300	(10.943)	0	0	0
2023/06/07	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/07	GOVI	02/05/2024			GOVI	912.5440	912.5440	916.7500	916.7500	0.461	0.0000	0.0000	0
2023/06/07	GOVI	02/05/2024	950.97	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/07	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/07	GOVI	02/05/2024	950.99	Put	GOVI	384,460.0000	38.4460	342,400.0000	34.2400	(10.940)	0	0	0
2023/06/07	GOVI	01/08/2024	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/07	GOVI	01/08/2024	943.39	Put	GOVI	99,870.0000	9.9870	56,830.0000	5.6830	(43.096)	0	0	0
2023/06/07	GOVI	01/08/2024			GOVI	933.4030	933.4030	937.7070	937.7070	0.461	0.0000	0.0000	0
2023/06/07	GOVI	01/08/2024	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/07	GOVI	01/08/2024	943.37	Put	GOVI	99,670.0000	9.9670	56,630.0000	5.6630	(43.183)	0	0	0
2023/06/07	GOVI	01/08/2024	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/07	GOVI	01/08/2024	943.38	Put	GOVI	99,770.0000	9.9770	56,730.0000	5.6730	(43.139)	0	0	0
2023/06/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/06/07	IGOV	03/08/2023			Index Future	326.6490	326.6490	327.0720	327.0720	0.129	0.0000	0.0000	639
2023/06/07	IGOV	02/11/2023			Index Future	334.1170	334.1170	334.5480	334.5480	0.129	0.0000	0.0000	16
2023/06/07	IGOV	01/02/2024			Index Future	342.0230	342.0230	342.4640	342.4640	0.129	0.0000	0.0000	0
2023/06/07	IGOV	02/05/2024			Index Future	350.3170	350.3170	350.7680	350.7680	0.129	0.0000	0.0000	0
2023/06/07	IGOV	01/08/2024			Index Future	358.3980	358.3980	358.8600	358.8600	0.129	0.0000	0.0000	0
2023/06/07	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/06/07	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/06/07	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/06/07	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/06/07	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/06/07	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/06/07	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/06/07	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/06/07	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/06/07	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/06/07	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/06/07	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/06/07	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/06/07	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/06/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/06/07	JBAF	21/06/2023			Jibar Tradeable Future	8.5300	91.4700	8.5300	91.4700	0.000	0.0000	0.0000	0
2023/06/07	JBAF	19/07/2023			Jibar Tradeable Future	8.5850	91.4150	8.5600	91.4400	(0.291)	0.0000	0.0000	0
2023/06/07	JBAF	16/08/2023			Jibar Tradeable Future	8.9000	91.1000	8.8750	91.1250	(0.281)	0.0000	0.0000	0
2023/06/07	JBAF	20/09/2023			Jibar Tradeable Future	8.9700	91.0300	8.9400	91.0600	(0.334)	0.0000	0.0000	0
2023/06/07	JBAF	18/10/2023			Jibar Tradeable Future	9.0450	90.9550	9.0100	90.9900	(0.387)	0.0000	0.0000	0
2023/06/07	JBAF	15/11/2023			Jibar Tradeable Future	9.0800	90.9200	9.0500	90.9500	(0.330)	0.0000	0.0000	0
2023/06/07	JBAF	20/12/2023			Jibar Tradeable Future	9.1200	90.8800	9.0850	90.9150	(0.384)	0.0000	0.0000	0
2023/06/07	JBAF	20/03/2024			Jibar Tradeable Future	9.1050	90.8950	9.0650	90.9350	(0.439)	0.0000	0.0000	0
2023/06/07	JBAF	19/06/2024			Jibar Tradeable Future	8.9450	91.0550	8.9050	91.0950	(0.447)	0.0000	0.0000	0
2023/06/07	JBAF	18/09/2024			Jibar Tradeable Future	8.8100	91.1900	8.7700	91.2300	(0.454)	0.0000	0.0000	0
2023/06/07	JBAF	18/12/2024			Jibar Tradeable Future	8.6400	91.3600	8.6000	91.4000	(0.463)	0.0000	0.0000	0
2023/06/07	JBAF	19/03/2025			Jibar Tradeable Future	8.5700	91.4300	8.5300	91.4700	(0.467)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/07	R035	03/08/2023	12.00	Call	Bond Future	1,322.1800	1.3222	1,574.0200	1.5740	19.047	0	0	0
2023/06/07	R035	03/08/2023	12.00	Put	Bond Future	2,219.6100	2.2196	1,885.0200	1.8850	(15.074)	0	0	0
2023/06/07	R035	03/08/2023	12.50	Call	Bond Future	2,779.4200	2.7794	3,163.5900	3.1636	13.822	0	0	5,000
2023/06/07	R035	03/08/2023			Bond Future	12.1707	83.6976	12.0588	84.2841	(0.919)	0.0000	0.0000	61,067
2023/06/07	R035	03/08/2023	11.75	Call	Bond Future	809.4900	0.8095	991.3600	0.9914	22.467	0	0	0
2023/06/07	R035	03/08/2023	11.75	Put	Bond Future	3,047.7300	3.0477	2,643.1700	2.6432	(13.274)	0	0	4,870
2023/06/07	R035	03/08/2023	11.98	Call	Bond Future	1,275.5900	1.2756	1,521.7600	1.5218	19.299	0	0	0
2023/06/07	R035	03/08/2023	11.98	Put	Bond Future	2,279.1300	2.2791	1,938.8700	1.9389	(14.929)	0	0	0
2023/06/07	R035	03/08/2023	11.99	Call	Bond Future	1,298.7000	1.2987	1,547.7000	1.5477	19.173	0	0	0
2023/06/07	R035	03/08/2023	11.99	Put	Bond Future	2,249.1600	2.2492	1,911.7300	1.9117	(15.002)	0	0	0
2023/06/07	R035	03/08/2023	12.50	Put	Bond Future	1,087.1900	1.0872	884.9300	0.8849	(18.604)	0	0	0
2023/06/07	R035	02/11/2023	12.85	Call	Bond Future	4,588.3300	4.5883	4,985.7000	4.9857	8.660	0	0	0
2023/06/07	R035	02/11/2023	12.85	Put	Bond Future	1,770.6300	1.7706	1,569.3600	1.5694	(11.367)	0	0	400
2023/06/07	R035	02/11/2023	13.59	Call	Bond Future	7,234.6000	7.2346	7,714.4900	7.7145	6.633	0	0	0
2023/06/07	R035	02/11/2023	13.59	Put	Bond Future	933.1600	0.9332	814.4100	0.8144	(12.726)	0	0	750
2023/06/07	R035	02/11/2023	11.12	Call	Bond Future	693.8700	0.6939	810.8200	0.8108	16.855	0	0	400
2023/06/07	R035	02/11/2023	11.41	Call	Bond Future	1,025.4600	1.0255	1,183.6900	1.1837	15.430	0	0	0
2023/06/07	R035	02/11/2023	11.41	Put	Bond Future	5,698.6800	5.6987	5,258.2700	5.2583	(7.728)	0	0	0
2023/06/07	R035	02/11/2023	11.42	Call	Bond Future	1,038.6400	1.0386	1,198.4200	1.1984	15.384	0	0	0
2023/06/07	R035	02/11/2023	11.42	Put	Bond Future	5,656.3500	5.6563	5,217.4900	5.2175	(7.759)	0	0	0
2023/06/07	R035	02/11/2023			Bond Future	12.2858	81.0798	12.1696	81.6785	(0.946)	0.0000	0.0000	109,778
2023/06/07	R035	02/11/2023	11.43	Call	Bond Future	1,051.9500	1.0519	1,213.2700	1.2133	15.335	0	0	0
2023/06/07	R035	02/11/2023	11.43	Put	Bond Future	5,614.1900	5.6142	5,176.8700	5.1769	(7.790)	0	0	0
2023/06/07	R035	02/11/2023	11.74	Call	Bond Future	1,572.7600	1.5728	1,786.6200	1.7866	13.598	0	0	750
2023/06/07	R035	02/11/2023	11.74	Put	Bond Future	4,440.7600	4.4408	4,055.9800	4.0560	(8.665)	0	0	0
2023/06/07	R035	02/11/2023	12.24	Call	Bond Future	2,730.2300	2.7302	3,032.5900	3.0326	11.075	0	0	750
2023/06/07	R035	02/11/2023	12.24	Put	Bond Future	2,965.5000	2.9655	2,669.2200	2.6692	(9.991)	0	0	0
2023/06/07	R035	02/11/2023	11.12	Put	Bond Future	6,999.6700	6.9997	6,517.9800	6.5180	(6.882)	0	0	0
2023/06/07	R035	02/11/2023	10.62	Call	Bond Future	321.3700	0.3214	383.9500	0.3840	19.473	0	0	400
2023/06/07	R035	02/11/2023	10.62	Put	Bond Future	9,547.4900	9.5475	9,011.4300	9.0114	(5.615)	0	0	0
2023/06/07	R035	01/02/2024	11.12	Put	Bond Future	7,934.4900	7.9345	7,467.9500	7.4679	(5.880)	0	0	0
2023/06/07	R035	01/02/2024	12.18	Put	Bond Future	4,143.0400	4.1430	3,820.7400	3.8207	(7.779)	0	0	0
2023/06/07	R035	01/02/2024	12.19	Call	Bond Future	3,061.4800	3.0615	3,352.7900	3.3528	9.515	0	0	0
2023/06/07	R035	01/02/2024	12.19	Put	Bond Future	4,116.5300	4.1165	3,795.6400	3.7956	(7.795)	0	0	0
2023/06/07	R035	01/02/2024	10.62	Call	Bond Future	645.9400	0.6459	740.0800	0.7401	14.574	0	0	400
2023/06/07	R035	01/02/2024	10.62	Put	Bond Future	10,350.9300	10.3509	9,832.8700	9.8329	(5.005)	0	0	0
2023/06/07	R035	01/02/2024			Bond Future	12.3978	82.9808	12.2767	83.5930	(0.976)	0.0000	0.0000	0
2023/06/07	R035	01/02/2024	12.20	Call	Bond Future	3,086.3400	3.0863	3,379.0600	3.3791	9.484	0	0	0
2023/06/07	R035	01/02/2024	12.20	Put	Bond Future	4,090.1600	4.0902	3,770.6800	3.7707	(7.811)	0	0	0
2023/06/07	R035	01/02/2024	13.46	Call	Bond Future	6,912.4900	6.9125	7,354.1700	7.3542	6.390	0	0	0
2023/06/07	R035	01/02/2024	13.46	Put	Bond Future	1,814.3900	1.8144	1,643.8700	1.6439	(9.398)	0	0	400
2023/06/07	R035	01/02/2024	11.12	Call	Bond Future	1,119.8000	1.1198	1,265.4600	1.2655	13.008	0	0	400
2023/06/07	R035	01/02/2024	12.18	Call	Bond Future	3,036.7000	3.0367	3,326.6000	3.3266	9.547	0	0	0
2023/06/07	R035	02/05/2024	11.20	Call	Bond Future	1,375.4800	1.3755	1,540.2700	1.5403	11.981	0	0	0
2023/06/07	R035	02/05/2024	11.20	Put	Bond Future	8,174.5000	8.1745	7,712.6700	7.7127	(5.650)	0	0	0
2023/06/07	R035	02/05/2024	11.19	Call	Bond Future	1,363.3500	1.3634	1,527.0300	1.5270	12.006	0	0	0
2023/06/07	R035	02/05/2024	11.19	Put	Bond Future	8,217.9400	8.2179	7,755.0000	7.7550	(5.633)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/07	R035	02/05/2024			Bond Future	12.4963	80.4578	12.3704	81.0844	(1.008)	0.0000	0.0000	0
2023/06/07	R035	02/05/2024	11.21	Call	Bond Future	1,387.6800	1.3877	1,553.5900	1.5536	11.956	0	0	0
2023/06/07	R035	02/05/2024	11.21	Put	Bond Future	8,131.1900	8.1312	7,670.4800	7.6705	(5.666)	0	0	0
2023/06/07	R035	01/08/2024	11.80	Call	Bond Future	2,382.7600	2.3828	2,621.8800	2.6219	10.035	0	0	0
2023/06/07	R035	01/08/2024	11.80	Put	Bond Future	6,506.5500	6.5065	6,103.9200	6.1039	(6.188)	0	0	0
2023/06/07	R035	01/08/2024	11.81	Call	Bond Future	2,401.2900	2.4013	2,641.6500	2.6417	10.010	0	0	0
2023/06/07	R035	01/08/2024	11.79	Put	Bond Future	6,539.9300	6.5399	6,136.0500	6.1361	(6.176)	0	0	0
2023/06/07	R035	01/08/2024			Bond Future	12.6196	82.2911	12.4881	82.9328	(1.042)	0.0000	0.0000	0
2023/06/07	R035	01/08/2024	11.81	Put	Bond Future	6,472.9600	6.4730	6,071.5700	6.0716	(6.201)	0	0	0
2023/06/07	R035	01/08/2024	11.79	Call	Bond Future	2,363.9800	2.3640	2,601.8500	2.6019	10.062	0	0	0
2023/06/07	R053	03/08/2023	12.72	Call	Bond Future	3,292.8500	3.2929	3,681.2400	3.6812	11.795	0	0	0
2023/06/07	R053	03/08/2023	12.72	Put	Bond Future	1,939.6200	1.9396	1,663.3200	1.6633	(14.245)	0	0	0
2023/06/07	R053	03/08/2023			Bond Future	12.5310	97.0593	12.4401	97.7240	(0.726)	0.0000	0.0000	0
2023/06/07	R053	03/08/2023	12.70	Call	Bond Future	3,207.0300	3.2070	3,589.7900	3.5898	11.935	0	0	0
2023/06/07	R053	03/08/2023	12.70	Put	Bond Future	1,995.2800	1.9953	1,713.3500	1.7134	(14.130)	0	0	0
2023/06/07	R053	03/08/2023	12.71	Call	Bond Future	3,249.8200	3.2498	3,635.4000	3.6354	11.865	0	0	0
2023/06/07	R053	03/08/2023	12.71	Put	Bond Future	1,967.2800	1.9673	1,688.1700	1.6882	(14.188)	0	0	0
2023/06/07	R053	02/11/2023	12.81	Call	Bond Future	4,869.4000	4.8694	5,249.5100	5.2495	7.806	0	0	0
2023/06/07	R053	02/11/2023	12.81	Put	Bond Future	3,648.0400	3.6480	3,349.5300	3.3495	(8.183)	0	0	0
2023/06/07	R053	02/11/2023	12.82	Call	Bond Future	4,910.3600	4.9104	5,292.2100	5.2922	7.776	0	0	0
2023/06/07	R053	02/11/2023	12.82	Put	Bond Future	3,619.3700	3.6194	3,322.6000	3.3226	(8.199)	0	0	0
2023/06/07	R053	02/11/2023			Bond Future	12.6369	93.3887	12.5426	94.0673	(0.747)	0.0000	0.0000	1,349
2023/06/07	R053	02/11/2023	12.83	Call	Bond Future	4,951.2200	4.9512	5,334.7900	5.3348	7.747	0	0	0
2023/06/07	R053	02/11/2023	12.83	Put	Bond Future	3,590.6900	3.5907	3,295.6400	3.2956	(8.217)	0	0	0
2023/06/07	R053	01/02/2024	12.92	Call	Bond Future	6,082.5900	6.0826	6,470.9700	6.4710	6.385	0	0	0
2023/06/07	R053	01/02/2024	12.93	Call	Bond Future	6,122.4200	6.1224	6,512.1600	6.5122	6.366	0	0	0
2023/06/07	R053	01/02/2024	12.94	Put	Bond Future	4,743.1200	4.7431	4,440.2800	4.4403	(6.385)	0	0	0
2023/06/07	R053	01/02/2024			Bond Future	12.7355	95.5788	12.6376	96.2727	(0.769)	0.0000	0.0000	0
2023/06/07	R053	01/02/2024	12.92	Put	Bond Future	4,800.6400	4.8006	4,495.0700	4.4951	(6.365)	0	0	0
2023/06/07	R053	01/02/2024	12.93	Put	Bond Future	4,771.9500	4.7719	4,467.7400	4.4677	(6.375)	0	0	0
2023/06/07	R053	01/02/2024	12.94	Call	Bond Future	6,162.0200	6.1620	6,553.1300	6.5531	6.347	0	0	0
2023/06/07	R053	02/05/2024	13.02	Put	Bond Future	5,153.9900	5.1540	4,844.5300	4.8445	(6.004)	0	0	0
2023/06/07	R053	02/05/2024	13.03	Put	Bond Future	5,125.3800	5.1254	4,817.2200	4.8172	(6.012)	0	0	0
2023/06/07	R053	02/05/2024	13.04	Call	Bond Future	6,528.1200	6.5281	6,931.5000	6.9315	6.179	0	0	0
2023/06/07	R053	02/05/2024			Bond Future	12.8307	92.0076	12.7291	92.7178	(0.792)	0.0000	0.0000	0
2023/06/07	R053	02/05/2024	13.02	Call	Bond Future	6,450.2300	6.4502	6,851.0200	6.8510	6.214	0	0	0
2023/06/07	R053	02/05/2024	13.03	Call	Bond Future	6,489.1400	6.4891	6,891.2300	6.8912	6.196	0	0	0
2023/06/07	R053	02/05/2024	13.04	Put	Bond Future	5,096.9400	5.0969	4,790.0700	4.7901	(6.021)	0	0	0
2023/06/07	R053	01/08/2024	13.13	Call	Bond Future	7,197.7800	7.1978	7,607.2100	7.6072	5.688	0	0	0
2023/06/07	R053	01/08/2024	13.13	Put	Bond Future	5,960.0300	5.9600	5,641.9600	5.6420	(5.337)	0	0	0
2023/06/07	R053	01/08/2024	13.14	Call	Bond Future	7,235.9000	7.2359	7,646.4800	7.6465	5.674	0	0	0
2023/06/07	R053	01/08/2024	13.14	Put	Bond Future	5,931.6900	5.9317	5,614.7700	5.6148	(5.343)	0	0	0
2023/06/07	R053	01/08/2024			Bond Future	12.9463	94.1019	12.8404	94.8294	(0.817)	0.0000	0.0000	0
2023/06/07	R053	01/08/2024	13.15	Call	Bond Future	7,274.0600	7.2741	7,685.8000	7.6858	5.660	0	0	0
2023/06/07	R053	01/08/2024	13.15	Put	Bond Future	5,903.4900	5.9035	5,587.7300	5.5877	(5.349)	0	0	0
2023/06/07	R186	03/08/2023	9.73	Put	Bond Future	679.5800	0.6796	686.8700	0.6869	1.073	0	0	0

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2023/06/07	R186	03/08/2023	9.74	Call	Bond Future	1,253.9600	1.2540	1,223.6400	1.2236	(2.418)	0	0	0
2023/06/07	R186	03/08/2023	9.74	Put	Bond Future	669.3700	0.6694	676.5000	0.6765	1.065	0	0	0
2023/06/07	R186	03/08/2023			Bond Future	9.5359	104.0766	9.5490	104.0391	0.137	0.0000	0.0000	73,345
2023/06/07	R186	03/08/2023	9.73	Call	Bond Future	1,235.6200	1.2356	1,205.4600	1.2055	(2.441)	0	0	0
2023/06/07	R186	03/08/2023	9.75	Call	Bond Future	1,272.4300	1.2724	1,241.9500	1.2419	(2.395)	0	0	0
2023/06/07	R186	03/08/2023	9.75	Put	Bond Future	659.3000	0.6593	666.2700	0.6663	1.057	0	0	0
2023/06/07	R186	02/11/2023	9.40	Call	Bond Future	1,136.9700	1.1370	1,114.5500	1.1145	(1.972)	0	0	0
2023/06/07	R186	02/11/2023	9.40	Put	Bond Future	1,586.8500	1.5869	1,604.1800	1.6042	1.092	0	0	0
2023/06/07	R186	02/11/2023	9.15	Call	Bond Future	854.5200	0.8545	835.4600	0.8355	(2.230)	0	0	1,715
2023/06/07	R186	02/11/2023			Bond Future	9.5670	106.4319	9.5818	106.3922	0.155	0.0000	0.0000	14,654
2023/06/07	R186	02/11/2023	10.42	Call	Bond Future	2,851.5400	2.8515	2,818.2100	2.8182	(1.169)	0	0	0
2023/06/07	R186	02/11/2023	10.42	Put	Bond Future	591.4300	0.5914	597.8500	0.5978	1.086	0	0	1,715
2023/06/07	R186	02/11/2023	9.15	Put	Bond Future	1,982.6400	1.9826	2,003.3300	2.0033	1.044	0	0	0
2023/06/07	R186	02/11/2023	9.38	Call	Bond Future	1,111.9700	1.1120	1,089.8100	1.0898	(1.993)	0	0	0
2023/06/07	R186	02/11/2023	9.38	Put	Bond Future	1,615.9000	1.6159	1,633.4900	1.6335	1.089	0	0	0
2023/06/07	R186	02/11/2023	9.39	Call	Bond Future	1,124.5600	1.1246	1,102.2700	1.1023	(1.982)	0	0	0
2023/06/07	R186	02/11/2023	9.39	Put	Bond Future	1,601.4600	1.6015	1,618.9200	1.6189	1.090	0	0	0
2023/06/07	R186	01/02/2024	9.51	Call	Bond Future	1,514.7000	1.5147	1,491.0400	1.4910	(1.562)	0	0	0
2023/06/07	R186	01/02/2024	9.52	Put	Bond Future	1,652.4700	1.6525	1,670.1800	1.6702	1.072	0	0	0
2023/06/07	R186	01/02/2024	9.50	Call	Bond Future	1,501.1100	1.5011	1,477.5600	1.4776	(1.569)	0	0	0
2023/06/07	R186	01/02/2024			Bond Future	9.5697	103.6138	9.5863	103.5723	0.174	0.0000	0.0000	0
2023/06/07	R186	01/02/2024	9.51	Put	Bond Future	1,663.8400	1.6638	1,681.6600	1.6817	1.071	0	0	0
2023/06/07	R186	01/02/2024	9.52	Call	Bond Future	1,528.3500	1.5284	1,504.5800	1.5046	(1.555)	0	0	0
2023/06/07	R186	01/02/2024	9.50	Put	Bond Future	1,675.2800	1.6753	1,693.2100	1.6932	1.070	0	0	0
2023/06/07	R186	02/05/2024	10.40	Call	Bond Future	2,975.7200	2.9757	2,944.4400	2.9444	(1.051)	0	0	0
2023/06/07	R186	02/05/2024	10.40	Put	Bond Future	1,029.7200	1.0297	1,041.3300	1.0413	1.127	0	0	2,030
2023/06/07	R186	02/05/2024	8.01	Call	Bond Future	386.5600	0.3866	377.1400	0.3771	(2.437)	0	0	0
2023/06/07	R186	02/05/2024	8.01	Put	Bond Future	4,008.8500	4.0088	4,042.3200	4.0423	0.835	0	0	0
2023/06/07	R186	02/05/2024	9.73	Put	Bond Future	1,506.2700	1.5063	1,523.2000	1.5232	1.124	0	0	0
2023/06/07	R186	02/05/2024			Bond Future	9.5460	106.1048	9.5646	106.0619	0.195	0.0000	0.0000	0
2023/06/07	R186	02/05/2024	8.00	Call	Bond Future	382.6200	0.3826	373.2700	0.3733	(2.444)	0	0	0
2023/06/07	R186	02/05/2024	8.00	Put	Bond Future	4,029.0300	4.0290	4,062.5700	4.0626	0.832	0	0	0
2023/06/07	R186	02/05/2024	9.73	Call	Bond Future	1,929.6700	1.9297	1,903.7100	1.9037	(1.345)	0	0	2,030
2023/06/07	R186	02/05/2024	7.99	Call	Bond Future	378.4500	0.3784	369.1700	0.3692	(2.452)	0	0	0
2023/06/07	R186	02/05/2024	7.99	Put	Bond Future	4,048.9800	4.0490	4,082.5900	4.0826	0.830	0	0	0
2023/06/07	R186	01/08/2024	8.70	Put	Bond Future	2,684.1500	2.6842	2,711.3600	2.7114	1.014	0	0	0
2023/06/07	R186	01/08/2024	8.68	Call	Bond Future	796.4900	0.7965	781.3000	0.7813	(1.907)	0	0	0
2023/06/07	R186	01/08/2024	8.69	Call	Bond Future	803.1300	0.8031	787.8500	0.7878	(1.903)	0	0	0
2023/06/07	R186	01/08/2024			Bond Future	9.5790	103.2120	9.5992	103.1694	0.211	0.0000	0.0000	0
2023/06/07	R186	01/08/2024	8.70	Call	Bond Future	809.8100	0.8098	794.4400	0.7944	(1.898)	0	0	0
2023/06/07	R186	01/08/2024	8.68	Put	Bond Future	2,713.9900	2.7140	2,741.3800	2.7414	1.009	0	0	0
2023/06/07	R186	01/08/2024	8.69	Put	Bond Future	2,699.0500	2.6990	2,726.3500	2.7263	1.011	0	0	0
2023/06/07	R197	03/08/2023			Bond Future	335.6791	335.6791	336.1458	336.1458	0.139	0.0000	0.0000	44
2023/06/07	R197	02/11/2023			Bond Future	343.3562	343.3562	343.8297	343.8297	0.138	0.0000	0.0000	0
2023/06/07	R202	03/08/2023			Bond Future	248.3144	248.3144	248.6944	248.6944	0.153	0.0000	0.0000	5,336
2023/06/07	R202	02/11/2023			Bond Future	253.9934	253.9934	254.3794	254.3794	0.152	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/07	R202	01/02/2024			Bond Future	255.0148	255.0148	255.4082	255.4082	0.154	0.0000	0.0000	0
2023/06/07	R202	02/05/2024			Bond Future	261.1997	261.1997	261.6019	261.6019	0.154	0.0000	0.0000	0
2023/06/07	R202	01/08/2024			Bond Future	262.0760	262.0760	262.4900	262.4900	0.158	0.0000	0.0000	0
2023/06/07	R209	03/08/2023	10.00	Call	Bond Future	1.5700	0.0016	2.3700	0.0024	50.955	0	0	1,800
2023/06/07	R209	03/08/2023	10.00	Put	Bond Future	11,368.7700	11.3688	10,860.6100	10.8606	(4.470)	0	0	0
2023/06/07	R209	03/08/2023	10.70	Call	Bond Future	29.9300	0.0299	41.7900	0.0418	39.626	0	0	1,800
2023/06/07	R209	03/08/2023	11.95	Put	Bond Future	2,207.6200	2.2076	1,893.7800	1.8938	(14.216)	0	0	0
2023/06/07	R209	03/08/2023	12.00	Call	Bond Future	1,062.2800	1.0623	1,269.6500	1.2697	19.521	0	0	0
2023/06/07	R209	03/08/2023	12.00	Put	Bond Future	2,068.9500	2.0690	1,767.3600	1.7674	(14.577)	0	0	1,750
2023/06/07	R209	03/08/2023	11.25	Put	Bond Future	4,812.1800	4.8122	4,357.4500	4.3575	(9.450)	0	0	0
2023/06/07	R209	03/08/2023	11.93	Call	Bond Future	931.0400	0.9310	1,121.2700	1.1213	20.432	0	0	0
2023/06/07	R209	03/08/2023	11.94	Call	Bond Future	949.1700	0.9492	1,141.8300	1.1418	20.298	0	0	0
2023/06/07	R209	03/08/2023			Bond Future	12.2186	64.2555	12.1075	64.7644	(0.910)	0.0000	0.0000	11,356
2023/06/07	R209	03/08/2023	10.70	Put	Bond Future	7,520.3800	7.5204	7,023.2800	7.0233	(6.610)	0	0	0
2023/06/07	R209	03/08/2023	10.75	Call	Bond Future	35.7900	0.0358	49.6900	0.0497	38.838	0	0	7,000
2023/06/07	R209	03/08/2023	10.75	Put	Bond Future	7,260.1700	7.2602	6,765.1100	6.7651	(6.819)	0	0	0
2023/06/07	R209	03/08/2023	11.95	Call	Bond Future	967.4900	0.9675	1,162.6100	1.1626	20.168	0	0	0
2023/06/07	R209	03/08/2023	11.25	Call	Bond Future	172.8800	0.1729	227.1100	0.2271	31.369	0	0	7,000
2023/06/07	R209	03/08/2023	11.93	Put	Bond Future	2,264.8900	2.2649	1,946.1600	1.9462	(14.073)	0	0	0
2023/06/07	R209	03/08/2023	11.94	Put	Bond Future	2,236.1300	2.2361	1,919.8300	1.9198	(14.145)	0	0	0
2023/06/07	R209	02/11/2023	11.34	Call	Bond Future	777.8200	0.7778	901.7300	0.9017	15.930	0	0	0
2023/06/07	R209	02/11/2023	11.34	Put	Bond Future	5,408.3100	5.4083	5,012.4900	5.0125	(7.319)	0	0	0
2023/06/07	R209	02/11/2023	11.33	Call	Bond Future	767.5000	0.7675	890.1400	0.8901	15.979	0	0	0
2023/06/07	R209	02/11/2023	11.33	Put	Bond Future	5,447.6600	5.4477	5,050.5700	5.0506	(7.289)	0	0	0
2023/06/07	R209	02/11/2023			Bond Future	12.3204	62.5552	12.2054	63.0750	(0.934)	0.0000	0.0000	497
2023/06/07	R209	02/11/2023	11.35	Call	Bond Future	788.2500	0.7883	913.4400	0.9134	15.882	0	0	0
2023/06/07	R209	02/11/2023	11.35	Put	Bond Future	5,369.1200	5.3691	4,974.5800	4.9746	(7.348)	0	0	0
2023/06/07	R209	01/02/2024	12.13	Put	Bond Future	3,797.2900	3.7973	3,510.3700	3.5104	(7.556)	0	0	0
2023/06/07	R209	01/02/2024	12.14	Call	Bond Future	2,537.4200	2.5374	2,783.2700	2.7833	9.689	0	0	0
2023/06/07	R209	01/02/2024	12.14	Put	Bond Future	3,772.7800	3.7728	3,487.0900	3.4871	(7.572)	0	0	0
2023/06/07	R209	01/02/2024			Bond Future	12.4149	64.0220	12.2957	64.5536	(0.960)	0.0000	0.0000	0
2023/06/07	R209	01/02/2024	12.13	Call	Bond Future	2,516.3500	2.5163	2,760.9700	2.7610	9.721	0	0	0
2023/06/07	R209	01/02/2024	12.12	Call	Bond Future	2,495.1700	2.4952	2,738.5300	2.7385	9.753	0	0	0
2023/06/07	R209	01/02/2024	12.12	Put	Bond Future	3,821.7500	3.8218	3,533.5700	3.5336	(7.541)	0	0	0
2023/06/07	R209	02/05/2024	11.18	Call	Bond Future	1,167.5900	1.1676	1,307.8400	1.3078	12.012	0	0	0
2023/06/07	R209	02/05/2024	11.18	Put	Bond Future	7,368.1500	7.3682	6,964.3100	6.9643	(5.481)	0	0	0
2023/06/07	R209	02/05/2024	11.17	Call	Bond Future	1,157.1000	1.1571	1,296.3900	1.2964	12.038	0	0	0
2023/06/07	R209	02/05/2024	11.17	Put	Bond Future	7,407.6200	7.4076	7,002.8200	7.0028	(5.465)	0	0	0
2023/06/07	R209	02/05/2024			Bond Future	12.5057	62.4057	12.3821	62.9498	(0.988)	0.0000	0.0000	0
2023/06/07	R209	02/05/2024	11.19	Call	Bond Future	1,178.1500	1.1781	1,319.3700	1.3194	11.987	0	0	0
2023/06/07	R209	02/05/2024	11.19	Put	Bond Future	7,328.8100	7.3288	6,925.9400	6.9259	(5.497)	0	0	0
2023/06/07	R209	01/08/2024	11.79	Put	Bond Future	5,802.4700	5.8025	5,452.7700	5.4528	(6.027)	0	0	0
2023/06/07	R209	01/08/2024	11.80	Call	Bond Future	2,097.8600	2.0979	2,306.4600	2.3065	9.943	0	0	0
2023/06/07	R209	01/08/2024	11.80	Put	Bond Future	5,772.1400	5.7721	5,423.5300	5.4235	(6.040)	0	0	0
2023/06/07	R209	01/08/2024			Bond Future	12.6185	63.8273	12.4901	64.3845	(1.018)	0.0000	0.0000	0
2023/06/07	R209	01/08/2024	11.79	Call	Bond Future	2,081.4600	2.0815	2,288.9700	2.2890	9.969	0	0	0
2023/06/07	R209	01/08/2024	11.78	Call	Bond Future	2,064.8800	2.0649	2,271.2900	2.2713	9.996	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/07	R209	01/08/2024	11.78	Put	Bond Future	5,832.6600	5.8327	5,481.8600	5.4819	(6.014)	0	0	0
2023/06/07	R210	03/08/2023			Bond Future	227.6805	227.6805	228.6196	228.6196	0.412	0.0000	0.0000	421
2023/06/07	R210	02/11/2023			Bond Future	229.7068	229.7068	230.6647	230.6647	0.417	0.0000	0.0000	0
2023/06/07	R210	01/02/2024			Bond Future	235.1441	235.1441	236.1233	236.1233	0.416	0.0000	0.0000	0
2023/06/07	R210	02/05/2024			Bond Future	237.5648	237.5648	238.5670	238.5670	0.422	0.0000	0.0000	0
2023/06/07	R210	01/08/2024			Bond Future	243.0386	243.0386	244.0664	244.0664	0.423	0.0000	0.0000	0
2023/06/07	R213	03/08/2023	11.62	Put	Bond Future	1,100.8400	1.1008	964.3900	0.9644	(12.395)	0	0	0
2023/06/07	R213	03/08/2023	11.63	Call	Bond Future	1,975.0000	1.9750	2,162.8100	2.1628	9.509	0	0	0
2023/06/07	R213	03/08/2023			Bond Future	11.4191	81.0624	11.3433	81.3853	(0.664)	0.0000	0.0000	23,712
2023/06/07	R213	03/08/2023	11.61	Call	Bond Future	1,921.0900	1.9211	2,106.1900	2.1062	9.635	0	0	0
2023/06/07	R213	03/08/2023	11.61	Put	Bond Future	1,115.8600	1.1159	978.0500	0.9781	(12.350)	0	0	0
2023/06/07	R213	03/08/2023	11.62	Call	Bond Future	1,947.9700	1.9480	2,134.4300	2.1344	9.572	0	0	0
2023/06/07	R213	03/08/2023	11.63	Put	Bond Future	1,086.0100	1.0860	950.9100	0.9509	(12.440)	0	0	0
2023/06/07	R213	02/11/2023	11.13	Call	Bond Future	1,579.1100	1.5791	1,707.4100	1.7074	8.125	0	0	0
2023/06/07	R213	02/11/2023	11.13	Put	Bond Future	3,233.8500	3.2338	3,032.9100	3.0329	(6.214)	0	0	0
2023/06/07	R213	02/11/2023	10.94	Call	Bond Future	1,284.2800	1.2843	1,395.2100	1.3952	8.638	0	0	750
2023/06/07	R213	02/11/2023	10.94	Put	Bond Future	3,753.1400	3.7531	3,534.8300	3.5348	(5.817)	0	0	0
2023/06/07	R213	02/11/2023			Bond Future	11.5238	79.3381	11.4446	79.6674	(0.687)	0.0000	0.0000	7,263
2023/06/07	R213	02/11/2023	11.44	Call	Bond Future	2,159.4200	2.1594	2,316.8900	2.3169	7.292	0	0	750
2023/06/07	R213	02/11/2023	11.44	Put	Bond Future	2,508.0500	2.5081	2,336.2800	2.3363	(6.849)	0	0	0
2023/06/07	R213	02/11/2023	12.70	Call	Bond Future	5,523.2800	5.5233	5,777.5900	5.7776	4.604	0	0	0
2023/06/07	R213	02/11/2023	12.70	Put	Bond Future	834.1800	0.8342	759.2500	0.7592	(8.982)	0	0	750
2023/06/07	R213	02/11/2023	11.11	Call	Bond Future	1,546.1100	1.5461	1,672.5600	1.6726	8.179	0	0	0
2023/06/07	R213	02/11/2023	11.11	Put	Bond Future	3,286.0600	3.2861	3,083.2700	3.0833	(6.171)	0	0	0
2023/06/07	R213	02/11/2023	11.12	Call	Bond Future	1,562.6500	1.5626	1,690.0300	1.6900	8.152	0	0	0
2023/06/07	R213	02/11/2023	11.12	Put	Bond Future	3,259.9800	3.2600	3,058.1200	3.0581	(6.192)	0	0	0
2023/06/07	R213	01/02/2024	11.70	Call	Bond Future	3,014.8200	3.0148	3,191.8700	3.1919	5.873	0	0	0
2023/06/07	R213	01/02/2024	11.70	Put	Bond Future	2,708.2000	2.7082	2,548.8200	2.5488	(5.885)	0	0	0
2023/06/07	R213	01/02/2024	11.71	Call	Bond Future	3,037.0500	3.0370	3,214.8500	3.2149	5.854	0	0	0
2023/06/07	R213	01/02/2024	11.71	Put	Bond Future	2,690.2000	2.6902	2,531.5700	2.5316	(5.897)	0	0	0
2023/06/07	R213	01/02/2024			Bond Future	11.6240	81.1982	11.5410	81.5346	(0.714)	0.0000	0.0000	0
2023/06/07	R213	01/02/2024	11.72	Call	Bond Future	3,059.6100	3.0596	3,238.1500	3.2381	5.835	0	0	0
2023/06/07	R213	01/02/2024	11.72	Put	Bond Future	2,672.5600	2.6726	2,514.6700	2.5147	(5.908)	0	0	0
2023/06/07	R213	02/05/2024	10.30	Call	Bond Future	980.1500	0.9802	1,060.7000	1.0607	8.218	0	0	0
2023/06/07	R213	02/05/2024	10.30	Put	Bond Future	6,801.1100	6.8011	6,537.3700	6.5374	(3.878)	0	0	0
2023/06/07	R213	02/05/2024			Bond Future	11.7092	79.5866	11.6223	79.9309	(0.743)	0.0000	0.0000	0
2023/06/07	R213	02/05/2024	10.28	Call	Bond Future	962.8800	0.9629	1,042.3100	1.0423	8.249	0	0	0
2023/06/07	R213	02/05/2024	10.28	Put	Bond Future	6,870.2800	6.8703	6,605.4200	6.6054	(3.855)	0	0	0
2023/06/07	R213	02/05/2024	10.29	Call	Bond Future	971.3700	0.9714	1,051.3500	1.0514	8.234	0	0	0
2023/06/07	R213	02/05/2024	10.29	Put	Bond Future	6,835.5400	6.8355	6,571.2300	6.5712	(3.867)	0	0	0
2023/06/07	R213	01/08/2024	10.86	Call	Bond Future	1,687.3800	1.6874	1,805.7300	1.8057	7.014	0	0	0
2023/06/07	R213	01/08/2024	10.86	Put	Bond Future	5,505.9600	5.5060	5,271.3400	5.2713	(4.261)	0	0	0
2023/06/07	R213	01/08/2024	10.87	Call	Bond Future	1,699.4200	1.6994	1,818.3900	1.8184	7.001	0	0	0
2023/06/07	R213	01/08/2024	10.87	Put	Bond Future	5,477.2300	5.4772	5,243.2300	5.2432	(4.272)	0	0	0
2023/06/07	R213	01/08/2024			Bond Future	11.8245	81.4011	11.7329	81.7540	(0.775)	0.0000	0.0000	0
2023/06/07	R213	01/08/2024	10.88	Call	Bond Future	1,711.1900	1.7112	1,830.7800	1.8308	6.989	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/07	R213	01/08/2024	10.88	Put	Bond Future	5,448.2600	5.4483	5,214.8800	5.2149	(4.284)	0	0	0
2023/06/07	R214	03/08/2023	12.14	Call	Bond Future	943.7500	0.9438	1,116.3100	1.1163	18.285	0	0	0
2023/06/07	R214	03/08/2023	12.14	Put	Bond Future	2,346.8800	2.3469	2,048.2100	2.0482	(12.726)	0	0	0
2023/06/07	R214	03/08/2023	12.15	Call	Bond Future	962.1600	0.9622	1,136.9700	1.1370	18.168	0	0	0
2023/06/07	R214	03/08/2023	12.15	Put	Bond Future	2,317.0600	2.3171	2,020.6400	2.0206	(12.793)	0	0	0
2023/06/07	R214	03/08/2023			Bond Future	12.4363	60.8351	12.3355	61.3063	(0.810)	0.0000	0.0000	20,176
2023/06/07	R214	03/08/2023	12.16	Call	Bond Future	980.7700	0.9808	1,157.8300	1.1578	18.053	0	0	0
2023/06/07	R214	03/08/2023	12.16	Put	Bond Future	2,287.5100	2.2875	1,993.3400	1.9933	(12.860)	0	0	0
2023/06/07	R214	02/11/2023	11.45	Put	Bond Future	6,048.2500	6.0483	5,668.9000	5.6689	(6.272)	0	0	0
2023/06/07	R214	02/11/2023	11.46	Call	Bond Future	706.7500	0.7067	809.7200	0.8097	14.570	0	0	0
2023/06/07	R214	02/11/2023	11.46	Put	Bond Future	6,005.3600	6.0054	5,627.1400	5.6271	(6.298)	0	0	0
2023/06/07	R214	02/11/2023			Bond Future	12.5378	58.9073	12.4336	59.3885	(0.831)	0.0000	0.0000	20
2023/06/07	R214	02/11/2023	11.45	Call	Bond Future	696.9900	0.6970	798.8300	0.7988	14.611	0	0	0
2023/06/07	R214	02/11/2023	11.47	Call	Bond Future	716.6200	0.7166	820.7100	0.8207	14.525	0	0	0
2023/06/07	R214	02/11/2023	11.47	Put	Bond Future	5,962.6400	5.9626	5,585.5400	5.5855	(6.324)	0	0	0
2023/06/07	R214	01/02/2024	12.16	Call	Bond Future	2,206.9700	2.2070	2,411.1900	2.4112	9.253	0	0	0
2023/06/07	R214	01/02/2024	12.16	Put	Bond Future	4,429.0300	4.4290	4,141.1900	4.1412	(6.499)	0	0	0
2023/06/07	R214	01/02/2024			Bond Future	12.6359	60.2885	12.5281	60.7806	(0.854)	0.0000	0.0000	0
2023/06/07	R214	01/02/2024	12.14	Call	Bond Future	2,168.3200	2.1683	2,370.2100	2.3702	9.311	0	0	0
2023/06/07	R214	01/02/2024	12.14	Put	Bond Future	4,486.6900	4.4867	4,196.5200	4.1965	(6.467)	0	0	0
2023/06/07	R214	01/02/2024	12.15	Call	Bond Future	2,187.7000	2.1877	2,390.7500	2.3907	9.281	0	0	0
2023/06/07	R214	01/02/2024	12.15	Put	Bond Future	4,457.8900	4.4579	4,168.8800	4.1689	(6.483)	0	0	0
2023/06/07	R214	02/05/2024	11.46	Call	Bond Future	1,323.8000	1.3238	1,461.0700	1.4611	10.369	0	0	0
2023/06/07	R214	02/05/2024	11.46	Put	Bond Future	7,451.2700	7.4513	7,084.8600	7.0849	(4.917)	0	0	0
2023/06/07	R214	02/05/2024	11.47	Call	Bond Future	1,335.4700	1.3355	1,473.6700	1.4737	10.348	0	0	0
2023/06/07	R214	02/05/2024	11.47	Put	Bond Future	7,410.5000	7.4105	7,045.0200	7.0450	(4.932)	0	0	0
2023/06/07	R214	02/05/2024			Bond Future	12.7222	58.4289	12.6107	58.9326	(0.877)	0.0000	0.0000	0
2023/06/07	R214	02/05/2024	11.48	Call	Bond Future	1,347.2200	1.3472	1,486.3400	1.4863	10.326	0	0	0
2023/06/07	R214	02/05/2024	11.48	Put	Bond Future	7,369.8700	7.3699	7,005.3100	7.0053	(4.947)	0	0	0
2023/06/07	R214	01/08/2024	12.18	Call	Bond Future	2,534.2200	2.5342	2,746.1900	2.7462	8.364	0	0	0
2023/06/07	R214	01/08/2024	12.18	Put	Bond Future	5,515.8600	5.5159	5,211.9900	5.2120	(5.509)	0	0	0
2023/06/07	R214	01/08/2024			Bond Future	12.8273	59.7602	12.7116	60.2761	(0.902)	0.0000	0.0000	0
2023/06/07	R214	01/08/2024	12.16	Call	Bond Future	2,497.6700	2.4977	2,707.6300	2.7076	8.406	0	0	0
2023/06/07	R214	01/08/2024	12.16	Put	Bond Future	5,575.2500	5.5752	5,269.3700	5.2694	(5.486)	0	0	0
2023/06/07	R214	01/08/2024	12.17	Call	Bond Future	2,516.0300	2.5160	2,727.0000	2.7270	8.385	0	0	0
2023/06/07	R214	01/08/2024	12.17	Put	Bond Future	5,545.6100	5.5456	5,240.7400	5.2407	(5.498)	0	0	0
2023/06/07	R248	03/08/2023	11.80	Call	Bond Future	466.4900	0.4665	567.4900	0.5675	21.651	0	0	1,100
2023/06/07	R248	03/08/2023	11.80	Put	Bond Future	4,747.8300	4.7478	4,302.7500	4.3027	(9.374)	0	0	0
2023/06/07	R248	03/08/2023	12.11	Call	Bond Future	954.0400	0.9540	1,125.3300	1.1253	17.954	0	0	0
2023/06/07	R248	03/08/2023	12.11	Put	Bond Future	3,335.3000	3.3353	2,960.5100	2.9605	(11.237)	0	0	0
2023/06/07	R248	03/08/2023			Bond Future	12.5190	75.2322	12.4231	75.7783	(0.766)	0.0000	0.0000	240,273
2023/06/07	R248	03/08/2023	12.09	Call	Bond Future	915.0700	0.9151	1,081.4300	1.0814	18.180	0	0	0
2023/06/07	R248	03/08/2023	12.09	Put	Bond Future	3,416.3600	3.4164	3,036.6400	3.0366	(11.115)	0	0	0
2023/06/07	R248	03/08/2023	12.10	Call	Bond Future	934.4300	0.9344	1,103.2500	1.1033	18.067	0	0	0
2023/06/07	R248	03/08/2023	12.10	Put	Bond Future	3,375.6600	3.3757	2,998.4000	2.9984	(11.176)	0	0	0
2023/06/07	R248	03/08/2023	12.30	Call	Bond Future	1,375.6100	1.3756	1,595.1200	1.5951	15.957	0	0	1,100

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/07	R248	03/08/2023	12.30	Put	Bond Future	2,633.5200	2.6335	2,306.9500	2.3069	(12.401)	0	0	0
2023/06/07	R248	03/08/2023	13.20	Call	Bond Future	4,413.2900	4.4133	4,828.9800	4.8290	9.419	0	0	0
2023/06/07	R248	03/08/2023	13.20	Put	Bond Future	741.2000	0.7412	610.8100	0.6108	(17.592)	0	0	1,100
2023/06/07	R248	02/11/2023	12.50	Call	Bond Future	2,840.9800	2.8410	3,109.4800	3.1095	9.451	0	0	220
2023/06/07	R248	02/11/2023	13.60	Call	Bond Future	6,536.0000	6.5360	6,947.0900	6.9471	6.290	0	0	0
2023/06/07	R248	02/11/2023	13.60	Put	Bond Future	1,453.1100	1.4531	1,306.6800	1.3067	(10.077)	0	0	220
2023/06/07	R248	02/11/2023	11.47	Call	Bond Future	794.6300	0.7946	904.5300	0.9045	13.830	0	0	0
2023/06/07	R248	02/11/2023	11.48	Call	Bond Future	806.0200	0.8060	917.1700	0.9172	13.790	0	0	0
2023/06/07	R248	02/11/2023	11.49	Put	Bond Future	7,676.3000	7.6763	7,231.1900	7.2312	(5.798)	0	0	0
2023/06/07	R248	02/11/2023			Bond Future	12.6245	72.4864	12.5252	73.0439	(0.787)	0.0000	0.0000	11,069
2023/06/07	R248	02/11/2023	11.80	Call	Bond Future	1,245.3300	1.2453	1,400.6600	1.4007	12.473	0	0	220
2023/06/07	R248	02/11/2023	11.80	Put	Bond Future	6,117.5200	6.1175	5,715.3300	5.7153	(6.574)	0	0	0
2023/06/07	R248	02/11/2023	12.50	Put	Bond Future	3,540.8200	3.5408	3,251.8000	3.2518	(8.163)	0	0	0
2023/06/07	R248	02/11/2023	11.47	Put	Bond Future	7,784.6900	7.7847	7,337.0700	7.3371	(5.750)	0	0	0
2023/06/07	R248	02/11/2023	11.48	Put	Bond Future	7,730.3900	7.7304	7,284.0200	7.2840	(5.774)	0	0	0
2023/06/07	R248	02/11/2023	11.49	Call	Bond Future	817.5300	0.8175	929.9400	0.9299	13.750	0	0	0
2023/06/07	R248	01/02/2024	12.14	Call	Bond Future	2,500.1100	2.5001	2,722.3300	2.7223	8.888	0	0	0
2023/06/07	R248	01/02/2024	12.14	Put	Bond Future	5,857.7000	5.8577	5,509.7700	5.5098	(5.940)	0	0	0
2023/06/07	R248	01/02/2024	12.15	Call	Bond Future	2,522.9300	2.5229	2,746.4900	2.7465	8.861	0	0	0
2023/06/07	R248	01/02/2024	12.15	Put	Bond Future	5,820.9500	5.8210	5,474.3600	5.4744	(5.954)	0	0	0
2023/06/07	R248	01/02/2024			Bond Future	12.7269	74.1860	12.6238	74.7561	(0.810)	0.0000	0.0000	0
2023/06/07	R248	01/02/2024	12.16	Call	Bond Future	2,545.6300	2.5456	2,770.5100	2.7705	8.834	0	0	0
2023/06/07	R248	01/02/2024	12.16	Put	Bond Future	5,784.1600	5.7842	5,438.8900	5.4389	(5.969)	0	0	0
2023/06/07	R248	02/05/2024	11.46	Call	Bond Future	1,477.2400	1.4772	1,625.2800	1.6253	10.021	0	0	0
2023/06/07	R248	02/05/2024	11.47	Call	Bond Future	1,490.8200	1.4908	1,639.9100	1.6399	10.001	0	0	0
2023/06/07	R248	02/05/2024	11.48	Put	Bond Future	9,478.4500	9.4785	9,045.0300	9.0450	(4.573)	0	0	0
2023/06/07	R248	02/05/2024			Bond Future	12.8171	71.5152	12.7102	72.0988	(0.834)	0.0000	0.0000	13,000
2023/06/07	R248	02/05/2024	11.46	Put	Bond Future	9,582.4300	9.5824	9,146.9000	9.1469	(4.545)	0	0	0
2023/06/07	R248	02/05/2024	11.47	Put	Bond Future	9,530.3500	9.5303	9,095.8700	9.0959	(4.559)	0	0	0
2023/06/07	R248	02/05/2024	11.48	Call	Bond Future	1,504.4800	1.5045	1,654.6300	1.6546	9.980	0	0	0
2023/06/07	R248	01/08/2024	12.30	Call	Bond Future	3,141.4900	3.1415	3,389.2000	3.3892	7.885	0	0	0
2023/06/07	R248	01/08/2024	12.30	Put	Bond Future	6,636.0400	6.6360	6,286.0800	6.2861	(5.274)	0	0	0
2023/06/07	R248	01/08/2024	12.31	Call	Bond Future	3,164.2600	3.1643	3,413.1300	3.4131	7.865	0	0	0
2023/06/07	R248	01/08/2024	12.31	Put	Bond Future	6,600.6300	6.6006	6,251.8300	6.2518	(5.284)	0	0	0
2023/06/07	R248	01/08/2024			Bond Future	12.9268	73.1442	12.8157	73.7419	(0.860)	0.0000	0.0000	0
2023/06/07	R248	01/08/2024	12.32	Call	Bond Future	3,187.1100	3.1871	3,437.1500	3.4371	7.845	0	0	0
2023/06/07	R248	01/08/2024	12.32	Put	Bond Future	6,565.3800	6.5654	6,217.7500	6.2177	(5.295)	0	0	0

**Total**

**1465160**