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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/06/2023 TO 12/06/2023

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
2023/06/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/12	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/12	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/12	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/12	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/12	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/12	2025	03/08/2023		Bond Future	171.4689	171.4689	171.5514	171.5514	0.048	0.0000	0.0000	6,305
2023/06/12	2025	02/11/2023		Bond Future	175.3461	175.3461	175.4299	175.4299	0.048	0.0000	0.0000	0
2023/06/12	2025	01/02/2024		Bond Future	177.6572	177.6572	177.7426	177.7426	0.048	0.0000	0.0000	0
2023/06/12	2025	02/05/2024		Bond Future	181.9235	181.9235	182.0107	182.0107	0.048	0.0000	0.0000	0
2023/06/12	2025	01/08/2024		Bond Future	184.2609	184.2609	184.3507	184.3507	0.049	0.0000	0.0000	0
2023/06/12	2029	03/08/2023		Bond Future	124.4894	124.4894	124.4509	124.4509	(0.031)	0.0000	0.0000	2,275
2023/06/12	2029	02/11/2023		Bond Future	125.9687	125.9687	125.9289	125.9289	(0.032)	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
2023/06/12	2029	01/02/2024			Bond Future	128.9255	128.9255	128.8845	128.8845	(0.032)	0.0000	0.0000	0
2023/06/12	2029	02/05/2024			Bond Future	130.6430	130.6430	130.6008	130.6008	(0.032)	0.0000	0.0000	0
2023/06/12	2029	01/08/2024			Bond Future	133.6540	133.6540	133.6112	133.6112	(0.032)	0.0000	0.0000	0
2023/06/12	2030	03/08/2023	10.40	Call	Bond Future	506.6900	0.5067	539.1600	0.5392	6.408	0	0	1,012
2023/06/12	2030	03/08/2023	10.65	Call	Bond Future	902.8400	0.9028	957.6000	0.9576	6.065	0	0	350
2023/06/12	2030	03/08/2023	10.65	Put	Bond Future	1,839.1900	1.8392	1,672.8000	1.6728	(9.047)	0	0	0
2023/06/12	2030	03/08/2023	11.34	Call	Bond Future	2,634.1700	2.6342	2,758.1100	2.7581	4.705	0	0	0
2023/06/12	2030	03/08/2023	11.34	Put	Bond Future	709.4500	0.7094	612.2400	0.6122	(13.702)	0	0	0
2023/06/12	2030	03/08/2023	12.89	Call	Bond Future	7,999.9200	7.9999	8,204.9700	8.2050	2.563	0	0	0
2023/06/12	2030	03/08/2023	12.89	Put	Bond Future	65.9900	0.0660	49.8900	0.0499	(24.398)	0	0	350
2023/06/12	2030	03/08/2023	11.35	Call	Bond Future	2,664.6100	2.6646	2,789.4500	2.7894	4.685	0	0	0
2023/06/12	2030	03/08/2023	11.36	Put	Bond Future	689.1700	0.6892	593.7800	0.5938	(13.841)	0	0	0
2023/06/12	2030	03/08/2023			Bond Future	10.8727	87.0554	10.8198	87.2766	(0.486)	0.0000	0.0000	96,972
2023/06/12	2030	03/08/2023	10.40	Put	Bond Future	2,509.5600	2.5096	2,320.8800	2.3209	(7.518)	0	0	0
2023/06/12	2030	03/08/2023	11.35	Put	Bond Future	699.3000	0.6993	602.9900	0.6030	(13.772)	0	0	0
2023/06/12	2030	03/08/2023	11.36	Call	Bond Future	2,695.0500	2.6950	2,820.8100	2.8208	4.666	0	0	0
2023/06/12	2030	03/08/2023	12.59	Call	Bond Future	6,919.3100	6.9193	7,116.8600	7.1169	2.855	0	0	0
2023/06/12	2030	03/08/2023	12.59	Put	Bond Future	105.2600	0.1053	81.6600	0.0817	(22.421)	0	0	1,012
2023/06/12	2030	02/11/2023	12.27	Put	Bond Future	694.1800	0.6942	634.5700	0.6346	(8.587)	0	0	500
2023/06/12	2030	02/11/2023	11.43	Call	Bond Future	3,365.3000	3.3653	3,488.9700	3.4890	3.675	0	0	0
2023/06/12	2030	02/11/2023	11.43	Put	Bond Future	1,490.4700	1.4905	1,388.3600	1.3884	(6.851)	0	0	500
2023/06/12	2030	02/11/2023	10.80	Call	Bond Future	1,920.0100	1.9200	2,003.9400	2.0039	4.371	0	0	0
2023/06/12	2030	02/11/2023	10.80	Put	Bond Future	2,578.3700	2.5784	2,436.5200	2.4365	(5.502)	0	0	0
2023/06/12	2030	02/11/2023	10.81	Call	Bond Future	1,939.4500	1.9394	2,024.0300	2.0240	4.361	0	0	0
2023/06/12	2030	02/11/2023	10.81	Put	Bond Future	2,556.8700	2.5569	2,415.6700	2.4157	(5.522)	0	0	0
2023/06/12	2030	02/11/2023	10.07	Call	Bond Future	847.4900	0.8475	889.5000	0.8895	4.957	0	0	800
2023/06/12	2030	02/11/2023	10.07	Put	Bond Future	4,560.7500	4.5607	4,376.9800	4.3770	(4.029)	0	0	0
2023/06/12	2030	02/11/2023	10.39	Call	Bond Future	1,237.4900	1.2375	1,296.2900	1.2963	4.752	0	0	500
2023/06/12	2030	02/11/2023	9.57	Call	Bond Future	475.4900	0.4755	498.7000	0.4987	4.881	0	0	800
2023/06/12	2030	02/11/2023	9.57	Put	Bond Future	6,358.3400	6.3583	6,155.7700	6.1558	(3.186)	0	0	0
2023/06/12	2030	02/11/2023			Bond Future	10.9615	89.0033	10.9060	89.2291	(0.507)	0.0000	0.0000	312
2023/06/12	2030	02/11/2023	12.27	Call	Bond Future	5,804.8000	5.8048	5,970.9700	5.9710	2.863	0	0	0
2023/06/12	2030	02/11/2023	11.12	Call	Bond Future	2,600.8800	2.6009	2,705.3600	2.7054	4.017	0	0	500
2023/06/12	2030	02/11/2023	11.12	Put	Bond Future	1,960.8600	1.9609	1,839.5600	1.8396	(6.186)	0	0	0
2023/06/12	2030	02/11/2023	11.57	Call	Bond Future	3,739.9400	3.7399	3,871.7600	3.8718	3.525	0	0	0
2023/06/12	2030	02/11/2023	11.57	Put	Bond Future	1,314.7500	1.3147	1,220.7900	1.2208	(7.147)	0	0	800
2023/06/12	2030	02/11/2023	10.82	Call	Bond Future	1,959.2400	1.9592	2,044.4500	2.0444	4.349	0	0	0
2023/06/12	2030	02/11/2023	10.82	Put	Bond Future	2,535.7400	2.5357	2,395.1700	2.3952	(5.544)	0	0	0
2023/06/12	2030	02/11/2023	10.39	Put	Bond Future	3,595.4500	3.5955	3,428.4700	3.4285	(4.644)	0	0	0
2023/06/12	2030	02/11/2023	10.62	Call	Bond Future	1,592.8700	1.5929	1,665.4200	1.6654	4.555	0	0	500
2023/06/12	2030	02/11/2023	10.62	Put	Bond Future	2,992.3500	2.9924	2,839.1200	2.8391	(5.121)	0	0	0
2023/06/12	2030	02/11/2023	9.89	Call	Bond Future	686.5500	0.6866	720.7400	0.7207	4.980	0	0	500
2023/06/12	2030	02/11/2023	9.89	Put	Bond Future	5,173.4900	5.1735	4,981.9000	4.9819	(3.703)	0	0	0
2023/06/12	2030	01/02/2024	11.86	Put	Bond Future	1,507.8000	1.5078	1,421.1100	1.4211	(5.749)	0	0	500
2023/06/12	2030	01/02/2024	12.10	Put	Bond Future	1,274.6000	1.2746	1,197.9400	1.1979	(6.014)	0	0	400
2023/06/12	2030	01/02/2024	11.37	Call	Bond Future	3,410.7600	3.4108	3,531.5800	3.5316	3.542	0	0	0
2023/06/12	2030	01/02/2024	11.37	Put	Bond Future	2,127.0000	2.1270	2,017.0100	2.0170	(5.171)	0	0	0

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2023/06/12	2030	01/02/2024	11.85	Call	Bond Future	4,630.5200	4.6305	4,774.2100	4.7742	3.103	0	0	0
2023/06/12	2030	01/02/2024	11.85	Put	Bond Future	1,518.2000	1.5182	1,431.0800	1.4311	(5.738)	0	0	500
2023/06/12	2030	01/02/2024	10.16	Call	Bond Future	1,253.5300	1.2535	1,311.6700	1.3117	4.638	0	0	200
2023/06/12	2030	01/02/2024	10.16	Put	Bond Future	4,806.1600	4.8062	4,633.4900	4.6335	(3.593)	0	0	0
2023/06/12	2030	01/02/2024	11.00	Call	Bond Future	2,592.7000	2.5927	2,694.0500	2.6940	3.909	0	0	0
2023/06/12	2030	01/02/2024	9.93	Call	Bond Future	1,027.7100	1.0277	1,076.2100	1.0762	4.719	0	0	1,360
2023/06/12	2030	01/02/2024	9.93	Put	Bond Future	5,537.9200	5.5379	5,355.6100	5.3556	(3.292)	0	0	0
2023/06/12	2030	01/02/2024	10.00	Call	Bond Future	1,092.6900	1.0927	1,144.0000	1.1440	4.696	0	0	500
2023/06/12	2030	01/02/2024	10.00	Put	Bond Future	5,310.1300	5.3101	5,130.6300	5.1306	(3.380)	0	0	0
2023/06/12	2030	01/02/2024	9.57	Put	Bond Future	6,776.5500	6.7765	6,581.4600	6.5815	(2.879)	0	0	0
2023/06/12	2030	01/02/2024	9.89	Put	Bond Future	5,670.2100	5.6702	5,486.3500	5.4863	(3.243)	0	0	0
2023/06/12	2030	01/02/2024			Bond Future	11.0406	87.0660	10.9821	87.2968	(0.530)	0.0000	0.0000	0
2023/06/12	2030	01/02/2024	11.86	Call	Bond Future	4,657.6900	4.6577	4,801.8100	4.8018	3.094	0	0	0
2023/06/12	2030	01/02/2024	12.10	Call	Bond Future	5,319.8700	5.3199	5,474.0200	5.4740	2.898	0	0	0
2023/06/12	2030	01/02/2024	11.75	Call	Bond Future	4,363.1200	4.3631	4,502.3500	4.5024	3.191	0	0	0
2023/06/12	2030	01/02/2024	11.75	Put	Bond Future	1,627.6700	1.6277	1,536.0900	1.5361	(5.626)	0	0	200
2023/06/12	2030	01/02/2024	11.31	Call	Bond Future	3,269.3900	3.2694	3,387.1400	3.3871	3.602	0	0	0
2023/06/12	2030	01/02/2024	11.31	Put	Bond Future	2,217.7100	2.2177	2,104.6500	2.1047	(5.098)	0	0	1,360
2023/06/12	2030	01/02/2024	11.35	Call	Bond Future	3,363.3600	3.3634	3,483.1600	3.4832	3.562	0	0	0
2023/06/12	2030	01/02/2024	11.35	Put	Bond Future	2,156.8700	2.1569	2,045.8600	2.0459	(5.147)	0	0	0
2023/06/12	2030	01/02/2024	11.36	Call	Bond Future	3,387.0200	3.3870	3,507.3400	3.5073	3.552	0	0	0
2023/06/12	2030	01/02/2024	11.36	Put	Bond Future	2,141.8900	2.1419	2,031.4000	2.0314	(5.159)	0	0	0
2023/06/12	2030	01/02/2024	10.39	Call	Bond Future	1,543.3100	1.5433	1,612.4200	1.6124	4.478	0	0	500
2023/06/12	2030	01/02/2024	10.39	Put	Bond Future	4,150.8300	4.1508	3,989.1300	3.9891	(3.896)	0	0	0
2023/06/12	2030	01/02/2024	11.00	Put	Bond Future	2,752.7300	2.7527	2,623.2700	2.6233	(4.703)	0	0	700
2023/06/12	2030	01/02/2024	10.07	Call	Bond Future	1,160.9600	1.1610	1,215.1900	1.2152	4.671	0	0	400
2023/06/12	2030	01/02/2024	10.07	Put	Bond Future	5,086.8000	5.0868	4,910.2200	4.9102	(3.471)	0	0	0
2023/06/12	2030	01/02/2024	9.57	Call	Bond Future	742.0100	0.7420	777.7300	0.7777	4.814	0	0	400
2023/06/12	2030	01/02/2024	9.89	Call	Bond Future	992.1800	0.9922	1,039.1300	1.0391	4.732	0	0	500
2023/06/12	2030	02/05/2024	11.12	Put	Bond Future	2,977.2700	2.9773	2,851.0000	2.8510	(4.241)	0	0	0
2023/06/12	2030	02/05/2024	12.38	Call	Bond Future	6,073.5900	6.0736	6,235.3300	6.2353	2.663	0	0	0
2023/06/12	2030	02/05/2024	12.38	Put	Bond Future	1,425.8600	1.4259	1,351.4000	1.3514	(5.222)	0	0	1,080
2023/06/12	2030	02/05/2024	10.62	Call	Bond Future	2,053.8600	2.0539	2,139.6000	2.1396	4.175	0	0	500
2023/06/12	2030	02/05/2024	10.62	Put	Bond Future	3,981.6100	3.9816	3,831.1500	3.8312	(3.779)	0	0	0
2023/06/12	2030	02/05/2024	10.82	Call	Bond Future	2,396.0900	2.3961	2,491.5200	2.4915	3.983	0	0	1,080
2023/06/12	2030	02/05/2024	10.82	Put	Bond Future	3,544.4000	3.5444	3,403.6300	3.4036	(3.972)	0	0	0
2023/06/12	2030	02/05/2024	9.81	Call	Bond Future	1,058.6000	1.0586	1,109.2700	1.1093	4.787	0	0	0
2023/06/12	2030	02/05/2024	9.81	Put	Bond Future	6,232.1300	6.2321	6,046.6000	6.0466	(2.977)	0	0	0
2023/06/12	2030	02/05/2024	9.82	Call	Bond Future	1,067.5000	1.0675	1,118.5400	1.1185	4.781	0	0	0
2023/06/12	2030	02/05/2024	9.82	Put	Bond Future	6,200.0700	6.2001	6,014.9100	6.0149	(2.986)	0	0	0
2023/06/12	2030	02/05/2024	9.66	Call	Bond Future	931.3700	0.9314	976.7200	0.9767	4.869	0	0	1,000
2023/06/12	2030	02/05/2024	9.66	Put	Bond Future	6,722.0200	6.7220	6,531.1700	6.5312	(2.839)	0	0	0
2023/06/12	2030	02/05/2024			Bond Future	11.1187	89.1386	11.0569	89.3748	(0.556)	0.0000	0.0000	0
2023/06/12	2030	02/05/2024	13.15	Call	Bond Future	8,247.0600	8.2471	8,430.8800	8.4309	2.229	0	0	0
2023/06/12	2030	02/05/2024	13.15	Put	Bond Future	914.4700	0.9145	862.0900	0.8621	(5.728)	0	0	500
2023/06/12	2030	02/05/2024	11.12	Call	Bond Future	2,982.2200	2.9822	3,092.1500	3.0921	3.686	0	0	500
2023/06/12	2030	02/05/2024	11.94	Call	Bond Future	4,903.6700	4.9037	5,049.5100	5.0495	2.974	0	0	0
2023/06/12	2030	02/05/2024	11.94	Put	Bond Future	1,841.1800	1.8412	1,750.8200	1.7508	(4.908)	0	0	1,000

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2023/06/12	2030	02/05/2024	10.16	Call	Bond Future	1,407.0700	1.4071	1,471.5700	1.4716	4.584	0	0	1,000
2023/06/12	2030	02/05/2024	10.16	Put	Bond Future	5,160.3400	5.1603	4,988.6400	4.9886	(3.327)	0	0	0
2023/06/12	2030	02/05/2024	9.83	Call	Bond Future	1,076.4700	1.0765	1,127.8700	1.1279	4.775	0	0	0
2023/06/12	2030	02/05/2024	9.83	Put	Bond Future	6,168.1000	6.1681	5,983.3000	5.9833	(2.996)	0	0	0
2023/06/12	2030	01/08/2024	10.37	Call	Bond Future	1,795.2800	1.7953	1,872.6600	1.8727	4.310	0	0	0
2023/06/12	2030	01/08/2024	10.37	Put	Bond Future	5,030.2000	5.0302	4,865.7200	4.8657	(3.270)	0	0	0
2023/06/12	2030	01/08/2024	10.38	Call	Bond Future	1,809.5700	1.8096	1,887.3800	1.8874	4.300	0	0	0
2023/06/12	2030	01/08/2024	10.38	Put	Bond Future	5,006.0000	5.0060	4,841.9500	4.8419	(3.277)	0	0	0
2023/06/12	2030	01/08/2024			Bond Future	11.2293	87.1658	11.1637	87.4077	(0.584)	0.0000	0.0000	0
2023/06/12	2030	01/08/2024	10.39	Call	Bond Future	1,823.5800	1.8236	1,901.8200	1.9018	4.290	0	0	0
2023/06/12	2030	01/08/2024	10.39	Put	Bond Future	4,981.5300	4.9815	4,817.9100	4.8179	(3.285)	0	0	0
2023/06/12	2032	03/08/2023	9.60	Call	Bond Future	1.5700	0.0016	1.5700	0.0016	0.000	0	0	1,500
2023/06/12	2032	03/08/2023	9.60	Put	Bond Future	9,460.7200	9.4607	9,185.1000	9.1851	(2.913)	0	0	0
2023/06/12	2032	03/08/2023	10.30	Call	Bond Future	47.4100	0.0474	51.0700	0.0511	7.720	0	0	7,500
2023/06/12	2032	03/08/2023	10.30	Put	Bond Future	5,765.6600	5.7657	5,493.7000	5.4937	(4.717)	0	0	0
2023/06/12	2032	03/08/2023	12.04	Call	Bond Future	3,432.5400	3.4325	3,604.6600	3.6047	5.014	0	0	3,000
2023/06/12	2032	03/08/2023	12.04	Put	Bond Future	675.6800	0.6757	572.1800	0.5722	(15.318)	0	0	3,000
2023/06/12	2032	03/08/2023	11.77	Call	Bond Future	2,509.5600	2.5096	2,651.4400	2.6514	5.654	0	0	0
2023/06/12	2032	03/08/2023	11.77	Put	Bond Future	995.4600	0.9955	861.7200	0.8617	(13.435)	0	0	0
2023/06/12	2032	03/08/2023	11.90	Call	Bond Future	2,942.7500	2.9427	3,099.7600	3.0998	5.335	0	0	5,000
2023/06/12	2032	03/08/2023	11.90	Put	Bond Future	827.1100	0.8271	708.5000	0.7085	(14.340)	0	0	0
2023/06/12	2032	03/08/2023	11.55	Call	Bond Future	1,834.8100	1.8348	1,949.2500	1.9493	6.237	0	0	0
2023/06/12	2032	03/08/2023	11.55	Put	Bond Future	1,352.2800	1.3523	1,191.1000	1.1911	(11.919)	0	0	7,500
2023/06/12	2032	03/08/2023			Bond Future	11.4483	85.6408	11.3906	85.9164	(0.504)	0.0000	0.0000	120,229
2023/06/12	2032	03/08/2023	11.45	Call	Bond Future	1,557.3300	1.5573	1,658.8300	1.6588	6.518	0	0	0
2023/06/12	2032	03/08/2023	11.45	Put	Bond Future	1,549.4200	1.5494	1,375.3000	1.3753	(11.238)	0	0	7,500
2023/06/12	2032	03/08/2023	12.00	Call	Bond Future	3,290.7900	3.2908	3,458.7000	3.4587	5.102	0	0	5,000
2023/06/12	2032	03/08/2023	12.00	Put	Bond Future	716.4400	0.7164	608.7300	0.6087	(15.034)	0	0	0
2023/06/12	2032	03/08/2023	11.76	Call	Bond Future	2,477.3200	2.4773	2,617.9900	2.6180	5.678	0	0	0
2023/06/12	2032	03/08/2023	11.76	Put	Bond Future	1,009.7400	1.0097	874.7900	0.8748	(13.365)	0	0	0
2023/06/12	2032	03/08/2023	11.50	Call	Bond Future	1,693.7900	1.6938	1,801.7700	1.8018	6.375	0	0	11,000
2023/06/12	2032	03/08/2023	11.50	Put	Bond Future	1,448.1200	1.4481	1,280.4800	1.2805	(11.576)	0	0	11,000
2023/06/12	2032	03/08/2023	11.75	Call	Bond Future	2,445.1000	2.4451	2,584.5600	2.5846	5.704	0	0	0
2023/06/12	2032	03/08/2023	11.75	Put	Bond Future	1,024.0700	1.0241	887.9100	0.8879	(13.296)	0	0	0
2023/06/12	2032	02/11/2023	11.24	Call	Bond Future	1,933.7500	1.9338	2,029.7100	2.0297	4.962	0	0	0
2023/06/12	2032	02/11/2023	11.24	Put	Bond Future	3,397.9400	3.3979	3,212.4100	3.2124	(5.460)	0	0	0
2023/06/12	2032	02/11/2023	11.90	Call	Bond Future	3,570.0000	3.5700	3,717.1700	3.7172	4.122	0	0	0
2023/06/12	2032	02/11/2023	11.90	Put	Bond Future	1,962.6100	1.9626	1,828.2900	1.8283	(6.844)	0	0	0
2023/06/12	2032	02/11/2023	11.09	Put	Bond Future	3,831.5600	3.8316	3,634.5900	3.6346	(5.141)	0	0	0
2023/06/12	2032	02/11/2023	10.59	Call	Bond Future	917.9400	0.9179	969.0100	0.9690	5.564	0	0	500
2023/06/12	2032	02/11/2023	10.59	Put	Bond Future	5,558.1700	5.5582	5,327.7500	5.3277	(4.146)	0	0	0
2023/06/12	2032	02/11/2023			Bond Future	11.5506	83.3931	11.4903	83.6746	(0.522)	0.0000	0.0000	65,300
2023/06/12	2032	02/11/2023	12.26	Call	Bond Future	4,656.8700	4.6569	4,829.3700	4.8294	3.704	0	0	0
2023/06/12	2032	02/11/2023	12.26	Put	Bond Future	1,436.2200	1.4362	1,327.2300	1.3272	(7.589)	0	0	500
2023/06/12	2032	02/11/2023	11.09	Call	Bond Future	1,648.0400	1.6480	1,732.5600	1.7326	5.129	0	0	500
2023/06/12	2032	02/11/2023	11.22	Call	Bond Future	1,894.1400	1.8941	1,988.5500	1.9885	4.984	0	0	0
2023/06/12	2032	02/11/2023	11.22	Put	Bond Future	3,453.7800	3.4538	3,266.7000	3.2667	(5.417)	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
2023/06/12	2032	02/11/2023	11.23	Call	Bond Future	1,913.8800	1.9139	2,009.0700	2.0091	4.974	0	0	0
2023/06/12	2032	02/11/2023	11.23	Put	Bond Future	3,425.7800	3.4258	3,239.4800	3.2395	(5.438)	0	0	0
2023/06/12	2032	01/02/2024	12.50	Call	Bond Future	5,620.0700	5.6201	5,801.1800	5.8012	3.223	0	0	0
2023/06/12	2032	01/02/2024	12.73	Call	Bond Future	6,338.6700	6.3387	6,531.1100	6.5311	3.036	0	0	0
2023/06/12	2032	01/02/2024	12.73	Put	Bond Future	1,570.7300	1.5707	1,475.3300	1.4753	(6.074)	0	0	500
2023/06/12	2032	01/02/2024	11.83	Call	Bond Future	3,699.9100	3.6999	3,842.6800	3.8427	3.859	0	0	0
2023/06/12	2032	01/02/2024	11.83	Put	Bond Future	2,852.3200	2.8523	2,707.2500	2.7073	(5.086)	0	0	0
2023/06/12	2032	01/02/2024	11.84	Call	Bond Future	3,726.1500	3.7262	3,869.5400	3.8695	3.848	0	0	0
2023/06/12	2032	01/02/2024	11.84	Put	Bond Future	2,833.5900	2.8336	2,689.1400	2.6891	(5.098)	0	0	0
2023/06/12	2032	01/02/2024	10.78	Call	Bond Future	1,525.4000	1.5254	1,601.4400	1.6014	4.985	0	0	200
2023/06/12	2032	01/02/2024	11.09	Call	Bond Future	2,041.6200	2.0416	2,136.7200	2.1367	4.658	0	0	500
2023/06/12	2032	01/02/2024	11.09	Put	Bond Future	4,613.8000	4.6138	4,421.0600	4.4211	(4.177)	0	0	0
2023/06/12	2032	01/02/2024	11.75	Call	Bond Future	3,492.0000	3.4920	3,629.7500	3.6298	3.945	0	0	0
2023/06/12	2032	01/02/2024	11.75	Put	Bond Future	3,005.3400	3.0053	2,855.2500	2.8552	(4.994)	0	0	200
2023/06/12	2032	01/02/2024	10.01	Call	Bond Future	730.8300	0.7308	770.3600	0.7704	5.409	0	0	1,200
2023/06/12	2032	01/02/2024	10.01	Put	Bond Future	8,636.4700	8.6365	8,388.1600	8.3882	(2.875)	0	0	0
2023/06/12	2032	01/02/2024	10.59	Call	Bond Future	1,282.9400	1.2829	1,348.5300	1.3485	5.112	0	0	500
2023/06/12	2032	01/02/2024			Bond Future	11.6429	85.3321	11.5799	85.6200	(0.541)	0.0000	0.0000	0
2023/06/12	2032	01/02/2024	12.50	Put	Bond Future	1,830.0000	1.8300	1,723.2700	1.7233	(5.832)	0	0	200
2023/06/12	2032	01/02/2024	12.62	Call	Bond Future	5,991.9900	5.9920	6,179.1400	6.1791	3.123	0	0	0
2023/06/12	2032	01/02/2024	12.62	Put	Bond Future	1,689.7100	1.6897	1,589.0200	1.5890	(5.959)	0	0	1,200
2023/06/12	2032	01/02/2024	11.85	Call	Bond Future	3,752.7400	3.7527	3,896.7500	3.8968	3.837	0	0	0
2023/06/12	2032	01/02/2024	11.85	Put	Bond Future	2,815.2400	2.8152	2,671.4100	2.6714	(5.109)	0	0	0
2023/06/12	2032	01/02/2024	10.78	Put	Bond Future	5,585.7000	5.5857	5,373.9000	5.3739	(3.792)	0	0	0
2023/06/12	2032	01/02/2024	10.59	Put	Bond Future	6,272.0700	6.2721	6,049.8200	6.0498	(3.543)	0	0	0
2023/06/12	2032	01/02/2024	10.76	Call	Bond Future	1,495.4300	1.4954	1,570.2900	1.5703	5.006	0	0	1,200
2023/06/12	2032	01/02/2024	10.76	Put	Bond Future	5,652.8900	5.6529	5,439.9100	5.4399	(3.768)	0	0	0
2023/06/12	2032	02/05/2024	12.90	Call	Bond Future	6,685.5700	6.6856	6,887.0100	6.8870	3.013	0	0	0
2023/06/12	2032	02/05/2024	13.18	Call	Bond Future	7,564.9600	7.5650	7,777.8400	7.7778	2.814	0	0	0
2023/06/12	2032	02/05/2024	13.18	Put	Bond Future	1,422.5400	1.4225	1,340.8400	1.3408	(5.743)	0	0	500
2023/06/12	2032	02/05/2024	10.86	Call	Bond Future	1,672.1600	1.6722	1,758.0200	1.7580	5.135	0	0	1,000
2023/06/12	2032	02/05/2024	10.86	Put	Bond Future	5,681.0700	5.6811	5,472.3500	5.4724	(3.674)	0	0	0
2023/06/12	2032	02/05/2024	10.56	Call	Bond Future	1,279.9300	1.2799	1,349.3100	1.3493	5.421	0	0	0
2023/06/12	2032	02/05/2024	10.56	Put	Bond Future	6,727.2300	6.7272	6,502.0300	6.5020	(3.348)	0	0	0
2023/06/12	2032	02/05/2024	10.65	Call	Bond Future	1,384.0800	1.3841	1,458.1300	1.4581	5.350	0	0	1,550
2023/06/12	2032	02/05/2024	10.65	Put	Bond Future	6,396.6300	6.3966	6,176.1000	6.1761	(3.448)	0	0	0
2023/06/12	2032	02/05/2024	10.36	Call	Bond Future	1,069.8300	1.0698	1,129.4700	1.1295	5.575	0	0	1,000
2023/06/12	2032	02/05/2024	10.36	Put	Bond Future	7,493.2700	7.4933	7,258.3300	7.2583	(3.135)	0	0	0
2023/06/12	2032	02/05/2024			Bond Future	11.7315	83.1983	11.6656	83.4928	(0.562)	0.0000	0.0000	0
2023/06/12	2032	02/05/2024	12.90	Put	Bond Future	1,682.4400	1.6824	1,589.3000	1.5893	(5.536)	0	0	1,000
2023/06/12	2032	02/05/2024	13.35	Call	Bond Future	8,108.7600	8.1088	8,327.9600	8.3280	2.703	0	0	0
2023/06/12	2032	02/05/2024	13.35	Put	Bond Future	1,285.4000	1.2854	1,210.0200	1.2100	(5.864)	0	0	1,550
2023/06/12	2032	02/05/2024	11.09	Call	Bond Future	2,052.4900	2.0525	2,152.2500	2.1522	4.860	0	0	500
2023/06/12	2032	02/05/2024	11.09	Put	Bond Future	4,979.2100	4.9792	4,784.3900	4.7844	(3.913)	0	0	0
2023/06/12	2032	02/05/2024	11.35	Call	Bond Future	2,545.5300	2.5455	2,661.5100	2.6615	4.556	0	0	1,550
2023/06/12	2032	02/05/2024	11.35	Put	Bond Future	4,269.9900	4.2700	4,091.3900	4.0914	(4.183)	0	0	0
2023/06/12	2032	02/05/2024	10.59	Call	Bond Future	1,313.9700	1.3140	1,384.8900	1.3849	5.397	0	0	500
2023/06/12	2032	02/05/2024	10.59	Put	Bond Future	6,616.0400	6.6160	6,392.3800	6.3924	(3.381)	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
2023/06/12	2032	02/05/2024	10.54	Call	Bond Future	1,257.7800	1.2578	1,326.1400	1.3261	5.435	0	0	0
2023/06/12	2032	02/05/2024	10.54	Put	Bond Future	6,802.0700	6.8021	6,575.8500	6.5759	(3.326)	0	0	0
2023/06/12	2032	02/05/2024	10.55	Call	Bond Future	1,268.8200	1.2688	1,337.6900	1.3377	5.428	0	0	0
2023/06/12	2032	02/05/2024	10.55	Put	Bond Future	6,764.5900	6.7646	6,538.8800	6.5389	(3.337)	0	0	0
2023/06/12	2032	01/08/2024	11.15	Call	Bond Future	2,213.1600	2.2132	2,318.6200	2.3186	4.765	0	0	0
2023/06/12	2032	01/08/2024	11.15	Put	Bond Future	5,311.6700	5.3117	5,115.5800	5.1156	(3.692)	0	0	0
2023/06/12	2032	01/08/2024			Bond Future	11.8449	85.0945	11.7758	85.3960	(0.583)	0.0000	0.0000	0
2023/06/12	2032	01/08/2024	11.13	Call	Bond Future	2,178.7000	2.1787	2,282.9900	2.2830	4.787	0	0	0
2023/06/12	2032	01/08/2024	11.13	Put	Bond Future	5,368.6000	5.3686	5,171.3400	5.1713	(3.674)	0	0	0
2023/06/12	2032	01/08/2024	11.14	Call	Bond Future	2,195.7200	2.1957	2,300.5900	2.3006	4.776	0	0	0
2023/06/12	2032	01/08/2024	11.14	Put	Bond Future	5,339.9100	5.3399	5,143.2300	5.1432	(3.683)	0	0	0
2023/06/12	2033	03/08/2023			Bond Future	117.3898	117.3898	118.2529	118.2529	0.735	0.0000	0.0000	7,227
2023/06/12	2033	02/11/2023			Bond Future	118.6161	118.6161	119.4984	119.4984	0.744	0.0000	0.0000	0
2023/06/12	2033	01/02/2024			Bond Future	121.4003	121.4003	122.3030	122.3030	0.744	0.0000	0.0000	0
2023/06/12	2033	02/05/2024			Bond Future	122.8420	122.8420	123.7663	123.7663	0.752	0.0000	0.0000	0
2023/06/12	2033	01/08/2024			Bond Future	125.6732	125.6732	126.6192	126.6192	0.753	0.0000	0.0000	0
2023/06/12	2037	03/08/2023	12.12	Call	Bond Future	1,415.3300	1.4153	1,543.6200	1.5436	9.064	0	0	0
2023/06/12	2037	03/08/2023	12.12	Put	Bond Future	2,223.9000	2.2239	1,963.6400	1.9636	(11.703)	0	0	0
2023/06/12	2037	03/08/2023	12.13	Call	Bond Future	1,439.7300	1.4397	1,569.7900	1.5698	9.034	0	0	0
2023/06/12	2037	03/08/2023	12.13	Put	Bond Future	2,194.5300	2.1945	1,936.0400	1.9360	(11.779)	0	0	0
2023/06/12	2037	03/08/2023			Bond Future	12.2715	75.6185	12.1984	76.0070	(0.596)	0.0000	0.0000	132,582
2023/06/12	2037	03/08/2023	10.30	Call	Bond Future	5.9100	0.0059	6.1800	0.0062	4.569	0	0	1,800
2023/06/12	2037	03/08/2023	10.30	Put	Bond Future	11,605.8100	11.6058	11,217.5300	11.2175	(3.346)	0	0	0
2023/06/12	2037	03/08/2023	11.00	Call	Bond Future	83.6800	0.0837	91.8300	0.0918	9.739	0	0	1,800
2023/06/12	2037	03/08/2023	11.00	Put	Bond Future	7,285.1700	7.2852	6,904.7700	6.9048	(5.222)	0	0	0
2023/06/12	2037	03/08/2023	12.14	Call	Bond Future	1,464.4800	1.4645	1,596.3200	1.5963	9.003	0	0	0
2023/06/12	2037	03/08/2023	12.14	Put	Bond Future	2,165.5700	2.1656	1,908.8600	1.9089	(11.854)	0	0	0
2023/06/12	2037	02/11/2023	12.52	Call	Bond Future	3,348.4800	3.3485	3,543.6700	3.5437	5.829	0	0	750
2023/06/12	2037	02/11/2023	12.52	Put	Bond Future	2,622.9500	2.6230	2,421.2400	2.4212	(7.690)	0	0	0
2023/06/12	2037	02/11/2023	13.89	Call	Bond Future	8,120.2900	8.1203	8,430.3900	8.4304	3.819	0	0	0
2023/06/12	2037	02/11/2023	13.89	Put	Bond Future	821.1200	0.8211	734.3200	0.7343	(10.571)	0	0	750
2023/06/12	2037	02/11/2023	11.56	Put	Bond Future	5,601.9300	5.6019	5,295.0800	5.2951	(5.478)	0	0	0
2023/06/12	2037	02/11/2023	11.57	Call	Bond Future	1,158.1300	1.1581	1,249.1700	1.2492	7.861	0	0	0
2023/06/12	2037	02/11/2023	11.55	Put	Bond Future	5,642.9100	5.6429	5,335.0700	5.3351	(5.455)	0	0	0
2023/06/12	2037	02/11/2023			Bond Future	12.3798	77.3106	12.3040	77.7075	(0.613)	0.0000	0.0000	481
2023/06/12	2037	02/11/2023	11.56	Call	Bond Future	1,142.0400	1.1420	1,232.0900	1.2321	7.885	0	0	0
2023/06/12	2037	02/11/2023	11.57	Put	Bond Future	5,561.3100	5.5613	5,255.4500	5.2554	(5.500)	0	0	0
2023/06/12	2037	02/11/2023	12.02	Call	Bond Future	2,026.0900	2.0261	2,165.3900	2.1654	6.875	0	0	750
2023/06/12	2037	02/11/2023	12.02	Put	Bond Future	3,937.2600	3.9373	3,679.6600	3.6797	(6.543)	0	0	0
2023/06/12	2037	02/11/2023	11.55	Call	Bond Future	1,126.2500	1.1263	1,215.3100	1.2153	7.908	0	0	0
2023/06/12	2037	01/02/2024	12.93	Call	Bond Future	5,029.6600	5.0297	5,260.4300	5.2604	4.588	0	0	0
2023/06/12	2037	01/02/2024	12.93	Put	Bond Future	2,787.7500	2.7877	2,612.5400	2.6125	(6.285)	0	0	2,500
2023/06/12	2037	01/02/2024	13.93	Put	Bond Future	1,468.1900	1.4682	1,359.8100	1.3598	(7.382)	0	0	2,500
2023/06/12	2037	01/02/2024	12.33	Call	Bond Future	3,301.8900	3.3019	3,481.1000	3.4811	5.427	0	0	0
2023/06/12	2037	01/02/2024	12.33	Put	Bond Future	4,094.5100	4.0945	3,867.7400	3.8677	(5.538)	0	0	0
2023/06/12	2037	01/02/2024	12.09	Put	Bond Future	4,766.9300	4.7669	4,518.1400	4.5181	(5.219)	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
2023/06/12	2037	01/02/2024			Bond Future	12.4833	74.8512	12.4045	75.2572	(0.631)	0.0000	0.0000	0
2023/06/12	2037	01/02/2024	13.93	Call	Bond Future	8,379.7400	8.3797	8,677.3400	8.6773	3.551	0	0	0
2023/06/12	2037	01/02/2024	12.31	Call	Bond Future	3,250.0300	3.2500	3,427.4300	3.4274	5.458	0	0	0
2023/06/12	2037	01/02/2024	12.31	Put	Bond Future	4,147.0000	4.1470	3,918.4200	3.9184	(5.512)	0	0	0
2023/06/12	2037	01/02/2024	12.32	Call	Bond Future	3,276.0300	3.2760	3,454.3400	3.4543	5.443	0	0	0
2023/06/12	2037	01/02/2024	12.32	Put	Bond Future	4,120.8000	4.1208	3,893.1300	3.8931	(5.525)	0	0	0
2023/06/12	2037	01/02/2024	12.09	Call	Bond Future	2,708.0200	2.7080	2,865.2100	2.8652	5.805	0	0	2,500
2023/06/12	2037	02/05/2024	11.44	Call	Bond Future	1,572.0800	1.5721	1,678.7700	1.6788	6.787	0	0	0
2023/06/12	2037	02/05/2024	11.44	Put	Bond Future	7,708.3900	7.7084	7,399.5600	7.3996	(4.006)	0	0	0
2023/06/12	2037	02/05/2024	11.45	Call	Bond Future	1,585.7900	1.5858	1,693.2300	1.6932	6.775	0	0	0
2023/06/12	2037	02/05/2024	11.43	Put	Bond Future	7,751.5200	7.7515	7,441.9400	7.4419	(3.994)	0	0	0
2023/06/12	2037	02/05/2024			Bond Future	12.5853	76.6332	12.5034	77.0488	(0.650)	0.0000	0.0000	0
2023/06/12	2037	02/05/2024	11.45	Put	Bond Future	7,665.4000	7.6654	7,357.3200	7.3573	(4.019)	0	0	0
2023/06/12	2037	02/05/2024	11.43	Call	Bond Future	1,558.4600	1.5585	1,664.4000	1.6644	6.798	0	0	0
2023/06/12	2037	01/08/2024	12.10	Call	Bond Future	2,804.2000	2.8042	2,967.3100	2.9673	5.817	0	0	0
2023/06/12	2037	01/08/2024	12.10	Put	Bond Future	5,926.7400	5.9267	5,664.5800	5.6646	(4.423)	0	0	0
2023/06/12	2037	01/08/2024	12.09	Call	Bond Future	2,783.5700	2.7836	2,945.8600	2.9459	5.830	0	0	0
2023/06/12	2037	01/08/2024	12.09	Put	Bond Future	5,958.8800	5.9589	5,695.9000	5.6959	(4.413)	0	0	0
2023/06/12	2037	01/08/2024			Bond Future	12.7100	74.1242	12.6247	74.5494	(0.671)	0.0000	0.0000	0
2023/06/12	2037	01/08/2024	12.11	Call	Bond Future	2,824.9100	2.8249	2,988.8500	2.9888	5.803	0	0	0
2023/06/12	2037	01/08/2024	12.11	Put	Bond Future	5,894.7300	5.8947	5,633.4000	5.6334	(4.433)	0	0	0
2023/06/12	2038	03/08/2023			Bond Future	127.5500	127.5500	127.6163	127.6163	0.052	0.0000	0.0000	3,019
2023/06/12	2038	02/11/2023			Bond Future	130.4342	130.4342	130.5016	130.5016	0.052	0.0000	0.0000	1,706
2023/06/12	2038	01/02/2024			Bond Future	131.4657	131.4657	131.5344	131.5344	0.052	0.0000	0.0000	0
2023/06/12	2038	02/05/2024			Bond Future	134.6229	134.6229	134.6931	134.6931	0.052	0.0000	0.0000	0
2023/06/12	2038	01/08/2024			Bond Future	135.6374	135.6374	135.7096	135.7096	0.053	0.0000	0.0000	0
2023/06/12	2040	03/08/2023	12.23	Call	Bond Future	1,333.1600	1.3332	1,457.0400	1.4570	9.292	0	0	0
2023/06/12	2040	03/08/2023	12.23	Put	Bond Future	2,562.4700	2.5625	2,275.1400	2.2751	(11.213)	0	0	0
2023/06/12	2040	03/08/2023			Bond Future	12.4466	76.2851	12.3736	76.6964	(0.587)	0.0000	0.0000	133,347
2023/06/12	2040	03/08/2023	12.21	Call	Bond Future	1,285.5600	1.2856	1,405.7700	1.4058	9.351	0	0	0
2023/06/12	2040	03/08/2023	12.21	Put	Bond Future	2,629.9300	2.6299	2,338.9300	2.3389	(11.065)	0	0	0
2023/06/12	2040	03/08/2023	12.22	Call	Bond Future	1,309.2900	1.3093	1,431.3400	1.4313	9.322	0	0	0
2023/06/12	2040	03/08/2023	12.22	Put	Bond Future	2,596.1000	2.5961	2,306.9400	2.3069	(11.138)	0	0	0
2023/06/12	2040	02/11/2023	12.60	Call	Bond Future	3,330.4400	3.3304	3,525.5100	3.5255	5.857	0	0	128
2023/06/12	2040	02/11/2023	12.60	Put	Bond Future	3,085.8100	3.0858	2,860.7500	2.8607	(7.293)	0	0	0
2023/06/12	2040	02/11/2023	13.64	Call	Bond Future	6,952.0100	6.9520	7,247.5000	7.2475	4.250	0	0	0
2023/06/12	2040	02/11/2023	13.64	Put	Bond Future	1,322.1400	1.3221	1,197.5000	1.1975	(9.427)	0	0	128
2023/06/12	2040	02/11/2023	11.58	Call	Bond Future	1,006.3100	1.0063	1,087.0500	1.0870	8.023	0	0	0
2023/06/12	2040	02/11/2023	11.58	Put	Bond Future	6,708.2300	6.7082	6,368.8400	6.3688	(5.059)	0	0	0
2023/06/12	2040	02/11/2023	11.59	Call	Bond Future	1,021.2900	1.0213	1,103.0000	1.1030	8.001	0	0	0
2023/06/12	2040	02/11/2023	11.60	Put	Bond Future	6,614.7900	6.6148	6,277.3400	6.2773	(5.101)	0	0	0
2023/06/12	2040	02/11/2023			Bond Future	12.5556	77.9922	12.4798	78.4123	(0.604)	0.0000	0.0000	0
2023/06/12	2040	02/11/2023	11.80	Call	Bond Future	1,370.2800	1.3703	1,473.5200	1.4735	7.534	0	0	128
2023/06/12	2040	02/11/2023	11.80	Put	Bond Future	5,729.0700	5.7291	5,412.1800	5.4122	(5.531)	0	0	0
2023/06/12	2040	02/11/2023	11.59	Put	Bond Future	6,661.4000	6.6614	6,322.9800	6.3230	(5.080)	0	0	0
2023/06/12	2040	02/11/2023	11.60	Call	Bond Future	1,036.4100	1.0364	1,119.0900	1.1191	7.978	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
2023/06/12	2040	01/02/2024	12.33	Call	Bond Future	3,034.4400	3.0344	3,207.4600	3.2075	5.702	0	0	0
2023/06/12	2040	01/02/2024	12.33	Put	Bond Future	4,862.5400	4.8625	4,605.8900	4.6059	(5.278)	0	0	0
2023/06/12	2040	01/02/2024	12.34	Call	Bond Future	3,059.9900	3.0600	3,233.9900	3.2340	5.686	0	0	0
2023/06/12	2040	01/02/2024	12.34	Put	Bond Future	4,831.6600	4.8317	4,575.9900	4.5760	(5.292)	0	0	0
2023/06/12	2040	01/02/2024			Bond Future	12.6599	75.2984	12.5813	75.7280	(0.621)	0.0000	0.0000	28
2023/06/12	2040	01/02/2024	12.35	Call	Bond Future	3,085.8900	3.0859	3,260.8700	3.2609	5.670	0	0	0
2023/06/12	2040	01/02/2024	12.35	Put	Bond Future	4,801.1900	4.8012	4,546.5000	4.5465	(5.305)	0	0	0
2023/06/12	2040	02/05/2024	11.60	Call	Bond Future	1,691.6000	1.6916	1,804.4200	1.8044	6.669	0	0	0
2023/06/12	2040	02/05/2024	11.61	Call	Bond Future	1,706.2800	1.7063	1,819.8800	1.8199	6.658	0	0	0
2023/06/12	2040	02/05/2024	11.62	Put	Bond Future	8,262.7500	8.2627	7,937.2900	7.9373	(3.939)	0	0	0
2023/06/12	2040	02/05/2024			Bond Future	12.7626	77.0911	12.6810	77.5309	(0.640)	0.0000	0.0000	0
2023/06/12	2040	02/05/2024	11.60	Put	Bond Future	8,355.6100	8.3556	8,028.5700	8.0286	(3.914)	0	0	0
2023/06/12	2040	02/05/2024	11.61	Put	Bond Future	8,309.1000	8.3091	7,982.8400	7.9828	(3.927)	0	0	0
2023/06/12	2040	02/05/2024	11.62	Call	Bond Future	1,721.0400	1.7210	1,835.4400	1.8354	6.647	0	0	0
2023/06/12	2040	01/08/2024	12.34	Call	Bond Future	3,165.6900	3.1657	3,344.8300	3.3448	5.659	0	0	0
2023/06/12	2040	01/08/2024	12.34	Put	Bond Future	6,138.5300	6.1385	5,867.5600	5.8676	(4.414)	0	0	0
2023/06/12	2040	01/08/2024			Bond Future	12.8870	74.3419	12.8020	74.7920	(0.660)	0.0000	0.0000	0
2023/06/12	2040	01/08/2024	12.32	Call	Bond Future	3,120.5900	3.1206	3,297.9900	3.2980	5.685	0	0	0
2023/06/12	2040	01/08/2024	12.32	Put	Bond Future	6,205.6200	6.2056	5,932.9100	5.9329	(4.395)	0	0	0
2023/06/12	2040	01/08/2024	12.33	Call	Bond Future	3,142.9500	3.1430	3,321.2100	3.3212	5.672	0	0	0
2023/06/12	2040	01/08/2024	12.33	Put	Bond Future	6,171.8500	6.1718	5,900.0000	5.9000	(4.405)	0	0	0
2023/06/12	2044	03/08/2023	12.00	Call	Bond Future	799.7200	0.7997	878.5800	0.8786	9.861	0	0	0
2023/06/12	2044	03/08/2023	12.00	Put	Bond Future	3,610.0400	3.6100	3,276.0400	3.2760	(9.252)	0	0	4,754
2023/06/12	2044	03/08/2023	12.15	Call	Bond Future	1,091.7500	1.0917	1,195.2600	1.1953	9.481	0	0	0
2023/06/12	2044	03/08/2023	12.15	Put	Bond Future	3,011.1000	3.0111	2,701.7500	2.7018	(10.274)	0	0	0
2023/06/12	2044	03/08/2023	12.16	Call	Bond Future	1,113.2800	1.1133	1,218.5200	1.2185	9.453	0	0	0
2023/06/12	2044	03/08/2023	12.16	Put	Bond Future	2,973.8600	2.9739	2,666.2400	2.6662	(10.344)	0	0	0
2023/06/12	2044	03/08/2023			Bond Future	12.4836	72.7817	12.4106	73.1945	(0.585)	0.0000	0.0000	83,962
2023/06/12	2044	03/08/2023	11.75	Call	Bond Future	442.9800	0.4430	488.3500	0.4884	10.242	0	0	4,553
2023/06/12	2044	03/08/2023	11.75	Put	Bond Future	4,778.4100	4.7784	4,410.9200	4.4109	(7.691)	0	0	3,076
2023/06/12	2044	03/08/2023	12.17	Call	Bond Future	1,134.9400	1.1349	1,241.9400	1.2419	9.428	0	0	0
2023/06/12	2044	03/08/2023	12.17	Put	Bond Future	2,936.8300	2.9368	2,630.9700	2.6310	(10.415)	0	0	0
2023/06/12	2044	03/08/2023	12.50	Call	Bond Future	1,993.5700	1.9936	2,161.8600	2.1619	8.442	0	0	0
2023/06/12	2044	03/08/2023	12.50	Put	Bond Future	1,901.4900	1.9015	1,656.9200	1.6569	(12.862)	0	0	9,106
2023/06/12	2044	02/11/2023	11.57	Call	Bond Future	965.6000	0.9656	1,042.9700	1.0430	8.013	0	0	0
2023/06/12	2044	02/11/2023	11.57	Put	Bond Future	7,009.4000	7.0094	6,664.9800	6.6650	(4.914)	0	0	0
2023/06/12	2044	02/11/2023			Bond Future	12.5881	74.4104	12.5125	74.8322	(0.601)	0.0000	0.0000	0
2023/06/12	2044	02/11/2023	11.55	Call	Bond Future	936.6200	0.9366	1,012.0900	1.0121	8.058	0	0	0
2023/06/12	2044	02/11/2023	11.55	Put	Bond Future	7,107.5100	7.1075	6,761.1900	6.7612	(4.873)	0	0	0
2023/06/12	2044	02/11/2023	11.56	Call	Bond Future	951.0400	0.9510	1,027.4600	1.0275	8.035	0	0	0
2023/06/12	2044	02/11/2023	11.56	Put	Bond Future	7,058.3400	7.0583	6,712.9700	6.7130	(4.893)	0	0	0
2023/06/12	2044	01/02/2024	12.29	Call	Bond Future	2,916.5500	2.9165	3,084.2100	3.0842	5.749	0	0	0
2023/06/12	2044	01/02/2024	12.29	Put	Bond Future	5,150.9000	5.1509	4,887.1800	4.8872	(5.120)	0	0	0
2023/06/12	2044	01/02/2024			Bond Future	12.6881	71.7584	12.6096	72.1898	(0.618)	0.0000	0.0000	0
2023/06/12	2044	01/02/2024	12.27	Call	Bond Future	2,866.3400	2.8663	3,032.0400	3.0320	5.781	0	0	0
2023/06/12	2044	01/02/2024	12.27	Put	Bond Future	5,216.0300	5.2160	4,950.3500	4.9504	(5.094)	0	0	0
2023/06/12	2044	01/02/2024	12.28	Call	Bond Future	2,891.2800	2.8913	3,057.9600	3.0580	5.765	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
2023/06/12	2044	01/02/2024	12.28	Put	Bond Future	5,183.2600	5.1833	4,918.5600	4.9186	(5.107)	0	0	0
2023/06/12	2044	02/05/2024	11.67	Call	Bond Future	1,985.5800	1.9856	2,107.1100	2.1071	6.121	0	0	0
2023/06/12	2044	02/05/2024	11.67	Put	Bond Future	8,466.5400	8.4665	8,146.5200	8.1465	(3.780)	0	0	0
2023/06/12	2044	02/05/2024			Bond Future	12.7861	73.4669	12.7048	73.9085	(0.636)	0.0000	0.0000	0
2023/06/12	2044	02/05/2024	11.65	Call	Bond Future	1,953.9500	1.9540	2,073.9100	2.0739	6.139	0	0	0
2023/06/12	2044	02/05/2024	11.65	Put	Bond Future	8,559.8700	8.5599	8,238.2800	8.2383	(3.757)	0	0	0
2023/06/12	2044	02/05/2024	11.66	Call	Bond Future	1,969.7300	1.9697	2,090.4700	2.0905	6.130	0	0	0
2023/06/12	2044	02/05/2024	11.66	Put	Bond Future	8,513.1300	8.5131	8,192.3200	8.1923	(3.768)	0	0	0
2023/06/12	2044	01/08/2024	12.28	Call	Bond Future	3,336.3900	3.3364	3,513.2300	3.5132	5.300	0	0	0
2023/06/12	2044	01/08/2024	12.28	Put	Bond Future	6,788.1200	6.7881	6,513.0600	6.5131	(4.052)	0	0	0
2023/06/12	2044	01/08/2024	12.29	Call	Bond Future	3,359.0300	3.3590	3,536.6900	3.5367	5.289	0	0	0
2023/06/12	2044	01/08/2024	12.29	Put	Bond Future	6,753.2900	6.7533	6,479.0500	6.4790	(4.061)	0	0	0
2023/06/12	2044	01/08/2024			Bond Future	12.9045	70.7602	12.8198	71.2121	(0.656)	0.0000	0.0000	0
2023/06/12	2044	01/08/2024	12.30	Call	Bond Future	3,381.7500	3.3818	3,560.2300	3.5602	5.278	0	0	0
2023/06/12	2044	01/08/2024	12.30	Put	Bond Future	6,718.6000	6.7186	6,445.1800	6.4452	(4.070)	0	0	0
2023/06/12	2046	03/08/2023			Bond Future	113.8541	113.8541	113.9118	113.9118	0.051	0.0000	0.0000	12,882
2023/06/12	2046	02/11/2023			Bond Future	114.3298	114.3298	114.3886	114.3886	0.051	0.0000	0.0000	4,626
2023/06/12	2046	01/02/2024			Bond Future	117.0137	117.0137	117.0736	117.0736	0.051	0.0000	0.0000	0
2023/06/12	2046	02/05/2024			Bond Future	117.6577	117.6577	117.7189	117.7189	0.052	0.0000	0.0000	0
2023/06/12	2046	01/08/2024			Bond Future	120.3683	120.3683	120.4313	120.4313	0.052	0.0000	0.0000	0
2023/06/12	2050	03/08/2023			Bond Future	113.7757	113.7757	113.0405	113.0405	(0.646)	0.0000	0.0000	10,740
2023/06/12	2050	02/11/2023			Bond Future	116.3483	116.3483	115.5961	115.5961	(0.646)	0.0000	0.0000	3,364
2023/06/12	2050	01/02/2024			Bond Future	116.8202	116.8202	116.0501	116.0501	(0.659)	0.0000	0.0000	0
2023/06/12	2050	02/05/2024			Bond Future	119.6256	119.6256	118.8370	118.8370	(0.659)	0.0000	0.0000	0
2023/06/12	2050	01/08/2024			Bond Future	120.0554	120.0554	119.2489	119.2489	(0.672)	0.0000	0.0000	0
2023/06/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/12	AL37	03/08/2023			Index Future	871.5690	871.5690	873.3290	873.3290	0.202	0.0000	0.0000	0
2023/06/12	AL37	02/11/2023			Index Future	891.0640	891.0640	892.8540	892.8540	0.201	0.0000	0.0000	0
2023/06/12	AL37	01/02/2024			Index Future	911.7710	911.7710	913.5960	913.5960	0.200	0.0000	0.0000	0
2023/06/12	AL37	02/05/2024			Index Future	933.4630	933.4630	935.3290	935.3290	0.200	0.0000	0.0000	0
2023/06/12	AL37	01/08/2024			Index Future	954.7920	954.7920	956.7080	956.7080	0.201	0.0000	0.0000	0
2023/06/12	AL7T	03/08/2023			Index Future	992.4240	992.4240	996.0960	996.0960	0.370	0.0000	0.0000	0
2023/06/12	AL7T	02/11/2023			Index Future	1,014.6220	1,014.6220	1,018.3660	1,018.3660	0.369	0.0000	0.0000	0
2023/06/12	AL7T	01/02/2024			Index Future	1,038.2000	1,038.2000	1,042.0240	1,042.0240	0.368	0.0000	0.0000	0
2023/06/12	AL7T	02/05/2024			Index Future	1,062.9000	1,062.9000	1,066.8120	1,066.8120	0.368	0.0000	0.0000	0
2023/06/12	AL7T	01/08/2024			Index Future	1,087.1870	1,087.1870	1,091.1970	1,091.1970	0.369	0.0000	0.0000	0
2023/06/12	ALBI	03/08/2023			Index Future	870.4570	870.4570	873.7920	873.7920	0.383	0.0000	0.0000	106

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
2023/06/12	ALBI	02/11/2023			Index Future	889.9270	889.9270	893.3270	893.3270	0.382	0.0000	0.0000	0
2023/06/12	ALBI	01/02/2024			Index Future	910.6080	910.6080	914.0800	914.0800	0.381	0.0000	0.0000	0
2023/06/12	ALBI	02/05/2024			Index Future	932.2720	932.2720	935.8240	935.8240	0.381	0.0000	0.0000	0
2023/06/12	ALBI	01/08/2024			Index Future	953.5740	953.5740	957.2150	957.2150	0.382	0.0000	0.0000	0
2023/06/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/06/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/12	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/12	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/12	C303	28/02/2033			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
2023/06/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/12	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/12	ES33	03/08/2023			Bond Future	12.8161	73.3007	12.7427	73.6241	(0.573)	0.0000	0.0000	350
2023/06/12	ES33	02/11/2023			Bond Future	12.9604	71.1591	12.8839	71.4895	(0.591)	0.0000	0.0000	0
2023/06/12	ES33	01/02/2024			Bond Future	13.1015	72.8300	13.0216	73.1680	(0.610)	0.0000	0.0000	0
2023/06/12	ES33	02/05/2024			Bond Future	13.2376	70.7772	13.1542	71.1232	(0.630)	0.0000	0.0000	0
2023/06/12	ES33	01/08/2024			Bond Future	13.3974	72.4051	13.3102	72.7594	(0.651)	0.0000	0.0000	0
2023/06/12	ES42	03/08/2023			Bond Future	13.1799	70.1560	13.1066	70.5252	(0.556)	0.0000	0.0000	4,000
2023/06/12	ES42	02/11/2023			Bond Future	13.3147	67.4786	13.2385	67.8559	(0.572)	0.0000	0.0000	0
2023/06/12	ES42	01/02/2024			Bond Future	13.4399	69.0637	13.3608	69.4496	(0.589)	0.0000	0.0000	0
2023/06/12	ES42	02/05/2024			Bond Future	13.5659	66.4592	13.4836	66.8543	(0.607)	0.0000	0.0000	0
2023/06/12	ES42	01/08/2024			Bond Future	13.7091	67.9859	13.6234	68.3904	(0.625)	0.0000	0.0000	0
2023/06/12	GOVI	03/08/2023	837.21	Call	GOVI	207,100.0000	20.7100	239,860.0000	23.9860	15.818	0	0	0
2023/06/12	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/12	GOVI	03/08/2023	837.22	Call	GOVI	207,000.0000	20.7000	239,760.0000	23.9760	15.826	0	0	0
2023/06/12	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/12	GOVI	03/08/2023			GOVI	857.9200	857.9200	861.1960	861.1960	0.382	0.0000	0.0000	834
2023/06/12	GOVI	03/08/2023	837.23	Call	GOVI	206,900.0000	20.6900	239,660.0000	23.9660	15.834	0	0	0
2023/06/12	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/12	GOVI	02/11/2023	885.81	Put	GOVI	87,010.0000	8.7010	53,610.0000	5.3610	(38.386)	0	0	0
2023/06/12	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/12	GOVI	02/11/2023			GOVI	877.1090	877.1090	880.4490	880.4490	0.381	0.0000	0.0000	0
2023/06/12	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/12	GOVI	02/11/2023	885.80	Put	GOVI	86,910.0000	8.6910	53,510.0000	5.3510	(38.431)	0	0	0
2023/06/12	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/12	GOVI	02/11/2023	885.82	Put	GOVI	87,110.0000	8.7110	53,710.0000	5.3710	(38.342)	0	0	0
2023/06/12	GOVI	01/02/2024	880.00	Call	GOVI	174,920.0000	17.4920	209,040.0000	20.9040	19.506	0	0	0
2023/06/12	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/12	GOVI	01/02/2024			GOVI	897.4920	897.4920	900.9040	900.9040	0.380	0.0000	0.0000	0
2023/06/12	GOVI	01/02/2024	879.98	Call	GOVI	175,120.0000	17.5120	209,240.0000	20.9240	19.484	0	0	0
2023/06/12	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/12	GOVI	01/02/2024	879.99	Call	GOVI	175,020.0000	17.5020	209,140.0000	20.9140	19.495	0	0	0
2023/06/12	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/12	GOVI	02/05/2024	950.97	Put	GOVI	321,260.0000	32.1260	286,360.0000	28.6360	(10.863)	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
2023/06/12	GOVI	02/05/2024	950.98	Put	GOVI	321,360.0000	32.1360	286,460.0000	28.6460	(10.860)	0	0	0
2023/06/12	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/12	GOVI	02/05/2024			GOVI	918.8440	918.8440	922.3340	922.3340	0.380	0.0000	0.0000	0
2023/06/12	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/12	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/12	GOVI	02/05/2024	950.99	Put	GOVI	321,460.0000	32.1460	286,560.0000	28.6560	(10.857)	0	0	0
2023/06/12	GOVI	01/08/2024	943.39	Call	GOVI	0.0000	0.0000	270.0000	0.0270	100.000	0	0	0
2023/06/12	GOVI	01/08/2024	943.39	Put	GOVI	35,510.0000	3.5510	0.0000	0.0000	(100.000)	0	0	0
2023/06/12	GOVI	01/08/2024			GOVI	939.8390	939.8390	943.4170	943.4170	0.381	0.0000	0.0000	0
2023/06/12	GOVI	01/08/2024	943.37	Call	GOVI	0.0000	0.0000	470.0000	0.0470	100.000	0	0	0
2023/06/12	GOVI	01/08/2024	943.37	Put	GOVI	35,310.0000	3.5310	0.0000	0.0000	(100.000)	0	0	0
2023/06/12	GOVI	01/08/2024	943.38	Call	GOVI	0.0000	0.0000	370.0000	0.0370	100.000	0	0	0
2023/06/12	GOVI	01/08/2024	943.38	Put	GOVI	35,410.0000	3.5410	0.0000	0.0000	(100.000)	0	0	0
2023/06/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/06/12	IGOV	03/08/2023			Index Future	329.4190	329.4190	329.2610	329.2610	(0.048)	0.0000	0.0000	639
2023/06/12	IGOV	02/11/2023			Index Future	336.8670	336.8670	336.7020	336.7020	(0.049)	0.0000	0.0000	16
2023/06/12	IGOV	01/02/2024			Index Future	344.7740	344.7740	344.6030	344.6030	(0.050)	0.0000	0.0000	0
2023/06/12	IGOV	02/05/2024			Index Future	353.0520	353.0520	352.8760	352.8760	(0.050)	0.0000	0.0000	0
2023/06/12	IGOV	01/08/2024			Index Future	361.1940	361.1940	361.0170	361.0170	(0.049)	0.0000	0.0000	0
2023/06/12	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/06/12	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/06/12	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/06/12	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/06/12	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/06/12	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/06/12	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/06/12	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/06/12	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/06/12	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/06/12	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/06/12	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/06/12	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/06/12	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/06/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/06/12	JBAF	21/06/2023			Jibar Tradeable Future	8.5250	91.4750	8.5050	91.4950	(0.235)	0.0000	0.0000	0
2023/06/12	JBAF	19/07/2023			Jibar Tradeable Future	8.5500	91.4500	8.5300	91.4700	(0.234)	0.0000	0.0000	0
2023/06/12	JBAF	16/08/2023			Jibar Tradeable Future	8.8100	91.1900	8.7750	91.2250	(0.397)	0.0000	0.0000	0
2023/06/12	JBAF	20/09/2023			Jibar Tradeable Future	8.8650	91.1350	8.8150	91.1850	(0.564)	0.0000	0.0000	0
2023/06/12	JBAF	18/10/2023			Jibar Tradeable Future	8.9200	91.0800	8.8800	91.1200	(0.448)	0.0000	0.0000	0
2023/06/12	JBAF	15/11/2023			Jibar Tradeable Future	8.9650	91.0350	8.9000	91.1000	(0.725)	0.0000	0.0000	0
2023/06/12	JBAF	20/12/2023			Jibar Tradeable Future	9.0050	90.9950	8.9300	91.0700	(0.833)	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
2023/06/12	JBAF	20/03/2024			Jibar Tradeable Future	9.0200	90.9800	8.9700	91.0300	(0.554)	0.0000	0.0000	0
2023/06/12	JBAF	19/06/2024			Jibar Tradeable Future	8.8900	91.1100	8.8400	91.1600	(0.562)	0.0000	0.0000	0
2023/06/12	JBAF	18/09/2024			Jibar Tradeable Future	8.7900	91.2100	8.7350	91.2650	(0.626)	0.0000	0.0000	0
2023/06/12	JBAF	18/12/2024			Jibar Tradeable Future	8.5900	91.4100	8.5400	91.4600	(0.582)	0.0000	0.0000	0
2023/06/12	JBAF	19/03/2025			Jibar Tradeable Future	8.5400	91.4600	8.4850	91.5150	(0.644)	0.0000	0.0000	0
2023/06/12	R035	03/08/2023	12.00	Call	Bond Future	1,798.8800	1.7989	1,940.2600	1.9403	7.859	0	0	0
2023/06/12	R035	03/08/2023	12.00	Put	Bond Future	1,780.2200	1.7802	1,560.4100	1.5604	(12.347)	0	0	0
2023/06/12	R035	03/08/2023	12.50	Call	Bond Future	3,451.0700	3.4511	3,674.1000	3.6741	6.463	0	0	5,000
2023/06/12	R035	03/08/2023			Bond Future	11.9965	84.6137	11.9286	84.9749	(0.566)	0.0000	0.0000	61,015
2023/06/12	R035	03/08/2023	11.75	Call	Bond Future	1,171.0400	1.1710	1,270.8700	1.2709	8.525	0	0	0
2023/06/12	R035	03/08/2023	11.75	Put	Bond Future	2,493.1900	2.4932	2,231.8300	2.2318	(10.483)	0	0	4,870
2023/06/12	R035	03/08/2023	11.98	Call	Bond Future	1,743.3400	1.7433	1,881.3100	1.8813	7.914	0	0	0
2023/06/12	R035	03/08/2023	11.98	Put	Bond Future	1,830.7900	1.8308	1,607.5700	1.6076	(12.193)	0	0	0
2023/06/12	R035	03/08/2023	11.99	Call	Bond Future	1,771.0000	1.7710	1,910.6700	1.9107	7.887	0	0	0
2023/06/12	R035	03/08/2023	11.99	Put	Bond Future	1,805.3700	1.8054	1,583.8500	1.5838	(12.270)	0	0	0
2023/06/12	R035	03/08/2023	12.50	Put	Bond Future	842.7500	0.8428	704.5900	0.7046	(16.394)	0	0	0
2023/06/12	R035	02/11/2023	12.85	Call	Bond Future	5,279.5500	5.2796	5,514.7200	5.5147	4.454	0	0	0
2023/06/12	R035	02/11/2023	12.85	Put	Bond Future	1,546.3600	1.5464	1,412.6100	1.4126	(8.649)	0	0	400
2023/06/12	R035	02/11/2023	13.59	Call	Bond Future	8,025.7900	8.0258	8,312.4200	8.3124	3.571	0	0	0
2023/06/12	R035	02/11/2023	13.59	Put	Bond Future	808.8600	0.8089	726.5700	0.7266	(10.174)	0	0	750
2023/06/12	R035	02/11/2023	11.12	Call	Bond Future	890.4600	0.8905	957.3900	0.9574	7.516	0	0	400
2023/06/12	R035	02/11/2023	11.41	Call	Bond Future	1,316.6200	1.3166	1,409.1300	1.4091	7.026	0	0	0
2023/06/12	R035	02/11/2023	11.41	Put	Bond Future	5,074.3500	5.0744	4,797.9400	4.7979	(5.447)	0	0	0
2023/06/12	R035	02/11/2023	11.42	Call	Bond Future	1,334.1900	1.3342	1,427.6700	1.4277	7.006	0	0	0
2023/06/12	R035	02/11/2023	11.42	Put	Bond Future	5,036.4100	5.0364	4,760.9700	4.7610	(5.469)	0	0	0
2023/06/12	R035	02/11/2023			Bond Future	12.1086	81.9953	12.0380	82.3642	(0.583)	0.0000	0.0000	109,778
2023/06/12	R035	02/11/2023	11.43	Call	Bond Future	1,351.9200	1.3519	1,446.3600	1.4464	6.986	0	0	0
2023/06/12	R035	02/11/2023	11.43	Put	Bond Future	4,998.6700	4.9987	4,724.1900	4.7242	(5.491)	0	0	0
2023/06/12	R035	02/11/2023	11.74	Call	Bond Future	1,971.7700	1.9718	2,097.6100	2.0976	6.382	0	0	750
2023/06/12	R035	02/11/2023	11.74	Put	Bond Future	3,924.2800	3.9243	3,681.2000	3.6812	(6.194)	0	0	0
2023/06/12	R035	02/11/2023	12.24	Call	Bond Future	3,284.6500	3.2846	3,462.8900	3.4629	5.426	0	0	750
2023/06/12	R035	02/11/2023	12.24	Put	Bond Future	2,604.4300	2.6044	2,413.7500	2.4138	(7.321)	0	0	0
2023/06/12	R035	02/11/2023	11.12	Put	Bond Future	6,280.7700	6.2808	5,978.7800	5.9788	(4.808)	0	0	0
2023/06/12	R035	02/11/2023	10.62	Call	Bond Future	429.1000	0.4291	463.6700	0.4637	8.056	0	0	400
2023/06/12	R035	02/11/2023	10.62	Put	Bond Future	8,739.7300	8.7397	8,405.3800	8.4054	(3.826)	0	0	0
2023/06/12	R035	01/02/2024	11.12	Put	Bond Future	7,243.7600	7.2438	6,952.5900	6.9526	(4.020)	0	0	0
2023/06/12	R035	01/02/2024	12.18	Put	Bond Future	3,745.5900	3.7456	3,541.9600	3.5420	(5.437)	0	0	0
2023/06/12	R035	01/02/2024	12.19	Call	Bond Future	3,587.1400	3.5871	3,761.6900	3.7617	4.866	0	0	0
2023/06/12	R035	01/02/2024	12.19	Put	Bond Future	3,721.4400	3.7214	3,518.6500	3.5187	(5.449)	0	0	0
2023/06/12	R035	01/02/2024	10.62	Call	Bond Future	795.1400	0.7951	849.9400	0.8499	6.892	0	0	400
2023/06/12	R035	01/02/2024	10.62	Put	Bond Future	9,579.3800	9.5794	9,256.8400	9.2568	(3.367)	0	0	0
2023/06/12	R035	01/02/2024			Bond Future	12.2162	83.9016	12.1427	84.2789	(0.602)	0.0000	0.0000	0
2023/06/12	R035	01/02/2024	12.20	Call	Bond Future	3,614.3600	3.6144	3,789.7400	3.7897	4.852	0	0	0
2023/06/12	R035	01/02/2024	12.20	Put	Bond Future	3,697.4300	3.6974	3,495.4700	3.4955	(5.462)	0	0	0
2023/06/12	R035	01/02/2024	13.46	Call	Bond Future	7,652.2100	7.6522	7,916.8000	7.9168	3.458	0	0	0
2023/06/12	R035	01/02/2024	13.46	Put	Bond Future	1,633.3600	1.6334	1,520.6100	1.5206	(6.903)	0	0	400
2023/06/12	R035	01/02/2024	11.12	Call	Bond Future	1,349.8200	1.3498	1,435.9900	1.4360	6.384	0	0	400

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
2023/06/12	R035	01/02/2024	12.18	Call	Bond Future	3,560.0000	3.5600	3,733.7100	3.7337	4.879	0	0	0
2023/06/12	R035	02/05/2024	11.20	Call	Bond Future	1,589.2200	1.5892	1,688.9200	1.6889	6.274	0	0	0
2023/06/12	R035	02/05/2024	11.20	Put	Bond Future	7,464.7100	7.4647	7,178.1800	7.1782	(3.838)	0	0	0
2023/06/12	R035	02/05/2024	11.19	Call	Bond Future	1,575.5300	1.5755	1,674.5400	1.6745	6.284	0	0	0
2023/06/12	R035	02/05/2024	11.19	Put	Bond Future	7,506.5900	7.5066	7,219.3700	7.2194	(3.826)	0	0	0
2023/06/12	R035	02/05/2024			Bond Future	12.3112	81.3813	12.2347	81.7676	(0.622)	0.0000	0.0000	0
2023/06/12	R035	02/05/2024	11.21	Call	Bond Future	1,602.9900	1.6030	1,703.3900	1.7034	6.263	0	0	0
2023/06/12	R035	02/05/2024	11.21	Put	Bond Future	7,422.9700	7.4230	7,137.1400	7.1371	(3.851)	0	0	0
2023/06/12	R035	01/08/2024	11.80	Call	Bond Future	2,708.7000	2.7087	2,856.4000	2.8564	5.453	0	0	0
2023/06/12	R035	01/08/2024	11.80	Put	Bond Future	5,887.0800	5.8871	5,639.4800	5.6395	(4.206)	0	0	0
2023/06/12	R035	01/08/2024	11.81	Call	Bond Future	2,729.0200	2.7290	2,877.4900	2.8775	5.440	0	0	0
2023/06/12	R035	01/08/2024	11.79	Put	Bond Future	5,919.0000	5.9190	5,670.6400	5.6706	(4.196)	0	0	0
2023/06/12	R035	01/08/2024			Bond Future	12.4264	83.2365	12.3466	83.6318	(0.642)	0.0000	0.0000	0
2023/06/12	R035	01/08/2024	11.81	Put	Bond Future	5,855.2800	5.8553	5,608.4500	5.6085	(4.216)	0	0	0
2023/06/12	R035	01/08/2024	11.79	Call	Bond Future	2,688.4600	2.6885	2,835.4000	2.8354	5.466	0	0	0
2023/06/12	R053	03/08/2023	12.72	Call	Bond Future	3,750.1100	3.7501	4,033.2500	4.0332	7.550	0	0	0
2023/06/12	R053	03/08/2023	12.72	Put	Bond Future	1,724.5400	1.7245	1,468.4900	1.4685	(14.847)	0	0	0
2023/06/12	R053	03/08/2023			Bond Future	12.4390	97.7316	12.3661	98.2708	(0.586)	0.0000	0.0000	0
2023/06/12	R053	03/08/2023	12.70	Call	Bond Future	3,659.1600	3.6592	3,937.6000	3.9376	7.609	0	0	0
2023/06/12	R053	03/08/2023	12.70	Put	Bond Future	1,775.0700	1.7751	1,514.3200	1.5143	(14.690)	0	0	0
2023/06/12	R053	03/08/2023	12.71	Call	Bond Future	3,704.5300	3.7045	3,985.3200	3.9853	7.580	0	0	0
2023/06/12	R053	03/08/2023	12.71	Put	Bond Future	1,749.6500	1.7497	1,491.2500	1.4913	(14.769)	0	0	0
2023/06/12	R053	02/11/2023	12.81	Call	Bond Future	5,346.4500	5.3464	5,633.8700	5.6339	5.376	0	0	0
2023/06/12	R053	02/11/2023	12.81	Put	Bond Future	3,462.4700	3.4625	3,199.0100	3.1990	(7.609)	0	0	0
2023/06/12	R053	02/11/2023	12.82	Call	Bond Future	5,388.9100	5.3889	5,677.7100	5.6777	5.359	0	0	0
2023/06/12	R053	02/11/2023	12.82	Put	Bond Future	3,435.3000	3.4353	3,173.2200	3.1732	(7.629)	0	0	0
2023/06/12	R053	02/11/2023			Bond Future	12.5448	94.0513	12.4691	94.6022	(0.603)	0.0000	0.0000	1,349
2023/06/12	R053	02/11/2023	12.83	Call	Bond Future	5,431.2600	5.4313	5,721.4400	5.7214	5.343	0	0	0
2023/06/12	R053	02/11/2023	12.83	Put	Bond Future	3,408.1100	3.4081	3,147.4100	3.1474	(7.649)	0	0	0
2023/06/12	R053	01/02/2024	12.92	Call	Bond Future	6,363.1000	6.3631	6,664.0400	6.6640	4.729	0	0	0
2023/06/12	R053	01/02/2024	12.93	Call	Bond Future	6,404.0000	6.4040	6,706.0700	6.7061	4.717	0	0	0
2023/06/12	R053	01/02/2024	12.94	Put	Bond Future	4,366.4600	4.3665	4,106.2500	4.1063	(5.959)	0	0	0
2023/06/12	R053	01/02/2024			Bond Future	12.6424	96.2384	12.5639	96.8018	(0.621)	0.0000	0.0000	0
2023/06/12	R053	01/02/2024	12.92	Put	Bond Future	4,421.5300	4.4215	4,159.0600	4.1591	(5.936)	0	0	0
2023/06/12	R053	01/02/2024	12.93	Put	Bond Future	4,393.9100	4.3939	4,132.5700	4.1326	(5.948)	0	0	0
2023/06/12	R053	01/02/2024	12.94	Call	Bond Future	6,444.9800	6.4450	6,748.1800	6.7482	4.704	0	0	0
2023/06/12	R053	02/05/2024	13.02	Put	Bond Future	5,193.5700	5.1936	4,929.7700	4.9298	(5.079)	0	0	0
2023/06/12	R053	02/05/2024	13.03	Put	Bond Future	5,165.8200	5.1658	4,903.0200	4.9030	(5.087)	0	0	0
2023/06/12	R053	02/05/2024	13.04	Call	Bond Future	7,222.3300	7.2223	7,537.2900	7.5373	4.361	0	0	0
2023/06/12	R053	02/05/2024			Bond Future	12.7372	92.6605	12.6557	93.2373	(0.640)	0.0000	0.0000	0
2023/06/12	R053	02/05/2024	13.02	Call	Bond Future	7,142.7200	7.1427	7,455.6900	7.4557	4.382	0	0	0
2023/06/12	R053	02/05/2024	13.03	Call	Bond Future	7,182.4900	7.1825	7,496.4600	7.4965	4.371	0	0	0
2023/06/12	R053	02/05/2024	13.04	Put	Bond Future	5,138.2400	5.1382	4,876.4300	4.8764	(5.095)	0	0	0
2023/06/12	R053	01/08/2024	13.13	Call	Bond Future	7,706.9500	7.7070	8,029.7100	8.0297	4.188	0	0	0
2023/06/12	R053	01/08/2024	13.13	Put	Bond Future	5,800.1300	5.8001	5,532.6300	5.5326	(4.612)	0	0	0
2023/06/12	R053	01/08/2024	13.14	Call	Bond Future	7,745.6100	7.7456	8,069.2900	8.0693	4.179	0	0	0
2023/06/12	R053	01/08/2024	13.14	Put	Bond Future	5,772.3300	5.7723	5,505.7500	5.5058	(4.618)	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
2023/06/12	R053	01/08/2024			Bond Future	12.8489	94.7710	12.7641	95.3612	(0.660)	0.0000	0.0000	0
2023/06/12	R053	01/08/2024	13.15	Call	Bond Future	7,784.7100	7.7847	8,109.3000	8.1093	4.170	0	0	0
2023/06/12	R053	01/08/2024	13.15	Put	Bond Future	5,745.0700	5.7451	5,479.4000	5.4794	(4.624)	0	0	0
2023/06/12	R186	03/08/2023	9.73	Put	Bond Future	681.7800	0.6818	591.8600	0.5919	(13.189)	0	0	0
2023/06/12	R186	03/08/2023	9.74	Call	Bond Future	1,272.5000	1.2725	1,352.2400	1.3522	6.266	0	0	0
2023/06/12	R186	03/08/2023	9.74	Put	Bond Future	671.8900	0.6719	582.7700	0.5828	(13.264)	0	0	0
2023/06/12	R186	03/08/2023			Bond Future	9.5304	104.0926	9.4717	104.2615	(0.616)	0.0000	0.0000	73,345
2023/06/12	R186	03/08/2023	9.73	Call	Bond Future	1,253.8400	1.2538	1,332.7800	1.3328	6.296	0	0	0
2023/06/12	R186	03/08/2023	9.75	Call	Bond Future	1,291.1300	1.2911	1,371.6800	1.3717	6.239	0	0	0
2023/06/12	R186	03/08/2023	9.75	Put	Bond Future	661.9800	0.6620	573.6700	0.5737	(13.340)	0	0	0
2023/06/12	R186	02/11/2023	9.40	Call	Bond Future	1,174.9800	1.1750	1,240.5200	1.2405	5.578	0	0	0
2023/06/12	R186	02/11/2023	9.40	Put	Bond Future	1,635.8700	1.6359	1,529.1600	1.5292	(6.523)	0	0	0
2023/06/12	R186	02/11/2023	9.15	Call	Bond Future	884.0000	0.8840	936.8900	0.9369	5.983	0	0	1,715
2023/06/12	R186	02/11/2023			Bond Future	9.5711	106.4209	9.5070	106.5931	(0.669)	0.0000	0.0000	14,654
2023/06/12	R186	02/11/2023	10.42	Call	Bond Future	2,889.7500	2.8898	3,004.1800	3.0042	3.960	0	0	0
2023/06/12	R186	02/11/2023	10.42	Put	Bond Future	640.6500	0.6406	582.8300	0.5828	(9.025)	0	0	1,715
2023/06/12	R186	02/11/2023	9.15	Put	Bond Future	2,023.1300	2.0231	1,903.7700	1.9038	(5.900)	0	0	0
2023/06/12	R186	02/11/2023	9.38	Call	Bond Future	1,149.7100	1.1497	1,214.2100	1.2142	5.610	0	0	0
2023/06/12	R186	02/11/2023	9.38	Put	Bond Future	1,664.6500	1.6647	1,556.9000	1.5569	(6.473)	0	0	0
2023/06/12	R186	02/11/2023	9.39	Call	Bond Future	1,162.3000	1.1623	1,227.3300	1.2273	5.595	0	0	0
2023/06/12	R186	02/11/2023	9.39	Put	Bond Future	1,650.2100	1.6502	1,542.9900	1.5430	(6.497)	0	0	0
2023/06/12	R186	01/02/2024	9.51	Call	Bond Future	1,559.0100	1.5590	1,636.3700	1.6364	4.962	0	0	0
2023/06/12	R186	01/02/2024	9.52	Put	Bond Future	1,728.5600	1.7286	1,630.3300	1.6303	(5.683)	0	0	0
2023/06/12	R186	01/02/2024	9.50	Call	Bond Future	1,545.5000	1.5455	1,622.4300	1.6224	4.978	0	0	0
2023/06/12	R186	01/02/2024			Bond Future	9.5824	103.5819	9.5120	103.7579	(0.735)	0.0000	0.0000	0
2023/06/12	R186	01/02/2024	9.51	Put	Bond Future	1,740.0100	1.7400	1,641.3700	1.6414	(5.669)	0	0	0
2023/06/12	R186	01/02/2024	9.52	Call	Bond Future	1,572.5800	1.5726	1,650.3500	1.6503	4.945	0	0	0
2023/06/12	R186	01/02/2024	9.50	Put	Bond Future	1,751.5300	1.7515	1,652.4600	1.6525	(5.656)	0	0	0
2023/06/12	R186	02/05/2024	10.40	Call	Bond Future	3,041.5100	3.0415	3,153.1200	3.1531	3.670	0	0	0
2023/06/12	R186	02/05/2024	10.40	Put	Bond Future	1,153.0300	1.1530	1,084.5700	1.0846	(5.937)	0	0	2,030
2023/06/12	R186	02/05/2024	8.01	Call	Bond Future	416.5100	0.4165	446.6800	0.4467	7.244	0	0	0
2023/06/12	R186	02/05/2024	8.01	Put	Bond Future	4,096.3200	4.0963	3,946.4200	3.9464	(3.659)	0	0	0
2023/06/12	R186	02/05/2024	9.73	Put	Bond Future	1,647.9900	1.6480	1,558.3200	1.5583	(5.441)	0	0	0
2023/06/12	R186	02/05/2024			Bond Future	9.5709	106.0472	9.4929	106.2273	(0.815)	0.0000	0.0000	0
2023/06/12	R186	02/05/2024	8.00	Call	Bond Future	412.1800	0.4122	442.0900	0.4421	7.257	0	0	0
2023/06/12	R186	02/05/2024	8.00	Put	Bond Future	4,116.1100	4.1161	3,965.9500	3.9660	(3.648)	0	0	0
2023/06/12	R186	02/05/2024	9.73	Call	Bond Future	2,013.8700	2.0139	2,104.2700	2.1043	4.489	0	0	2,030
2023/06/12	R186	02/05/2024	7.99	Call	Bond Future	407.8800	0.4079	437.5400	0.4375	7.272	0	0	0
2023/06/12	R186	02/05/2024	7.99	Put	Bond Future	4,135.9300	4.1359	3,985.5200	3.9855	(3.637)	0	0	0
2023/06/12	R186	01/08/2024	8.70	Put	Bond Future	2,805.7000	2.8057	2,677.9000	2.6779	(4.555)	0	0	0
2023/06/12	R186	01/08/2024	8.68	Call	Bond Future	860.1600	0.8602	916.2000	0.9162	6.515	0	0	0
2023/06/12	R186	01/08/2024	8.69	Call	Bond Future	866.8900	0.8669	923.2600	0.9233	6.503	0	0	0
2023/06/12	R186	01/08/2024			Bond Future	9.6064	103.1543	9.5189	103.3388	(0.911)	0.0000	0.0000	0
2023/06/12	R186	01/08/2024	8.70	Call	Bond Future	873.6600	0.8737	930.3600	0.9304	6.490	0	0	0
2023/06/12	R186	01/08/2024	8.68	Put	Bond Future	2,835.3600	2.8354	2,706.9000	2.7069	(4.531)	0	0	0
2023/06/12	R186	01/08/2024	8.69	Put	Bond Future	2,820.5100	2.8205	2,692.3800	2.6924	(4.543)	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
2023/06/12	R197	03/08/2023			Bond Future	336.9795	336.9795	337.1325	337.1325	0.045	0.0000	0.0000	44
2023/06/12	R197	02/11/2023			Bond Future	344.5986	344.5986	344.7539	344.7539	0.045	0.0000	0.0000	0
2023/06/12	R202	03/08/2023			Bond Future	251.4875	251.4875	250.2202	250.2202	(0.504)	0.0000	0.0000	5,336
2023/06/12	R202	02/11/2023			Bond Future	257.1737	257.1737	255.8769	255.8769	(0.504)	0.0000	0.0000	0
2023/06/12	R202	01/02/2024			Bond Future	258.2198	258.2198	256.8918	256.8918	(0.514)	0.0000	0.0000	0
2023/06/12	R202	02/05/2024			Bond Future	264.4207	264.4207	263.0607	263.0607	(0.514)	0.0000	0.0000	0
2023/06/12	R202	01/08/2024			Bond Future	265.3690	265.3690	263.9783	263.9783	(0.524)	0.0000	0.0000	0
2023/06/12	R209	03/08/2023	10.00	Call	Bond Future	3.3700	0.0034	3.5000	0.0035	3.858	0	0	1,800
2023/06/12	R209	03/08/2023	10.00	Put	Bond Future	10,550.6200	10.5506	10,212.2300	10.2122	(3.207)	0	0	0
2023/06/12	R209	03/08/2023	10.70	Call	Bond Future	54.5800	0.0546	59.8100	0.0598	9.582	0	0	1,800
2023/06/12	R209	03/08/2023	11.95	Put	Bond Future	1,775.4400	1.7754	1,558.4200	1.5584	(12.223)	0	0	0
2023/06/12	R209	03/08/2023	12.00	Call	Bond Future	1,470.4500	1.4704	1,599.9000	1.5999	8.803	0	0	0
2023/06/12	R209	03/08/2023	12.00	Put	Bond Future	1,657.1700	1.6572	1,448.1000	1.4481	(12.616)	0	0	1,750
2023/06/12	R209	03/08/2023	11.25	Put	Bond Future	4,116.4700	4.1165	3,809.5300	3.8095	(7.456)	0	0	0
2023/06/12	R209	03/08/2023	11.93	Call	Bond Future	1,310.5600	1.3106	1,428.9000	1.4289	9.030	0	0	0
2023/06/12	R209	03/08/2023	11.94	Call	Bond Future	1,332.8100	1.3328	1,452.7300	1.4527	8.998	0	0	0
2023/06/12	R209	03/08/2023			Bond Future	12.0402	65.0754	11.9675	65.4140	(0.604)	0.0000	0.0000	11,456
2023/06/12	R209	03/08/2023	10.70	Put	Bond Future	6,725.0800	6.7251	6,391.7900	6.3918	(4.956)	0	0	0
2023/06/12	R209	03/08/2023	10.75	Call	Bond Future	64.5100	0.0645	70.8400	0.0708	9.812	0	0	7,000
2023/06/12	R209	03/08/2023	10.75	Put	Bond Future	6,468.9400	6.4689	6,136.7500	6.1367	(5.135)	0	0	0
2023/06/12	R209	03/08/2023	11.95	Call	Bond Future	1,355.2600	1.3553	1,476.7600	1.4768	8.965	0	0	0
2023/06/12	R209	03/08/2023	11.25	Call	Bond Future	297.1200	0.2971	328.7000	0.3287	10.629	0	0	7,000
2023/06/12	R209	03/08/2023	11.93	Put	Bond Future	1,824.4600	1.8245	1,604.2800	1.6043	(12.068)	0	0	0
2023/06/12	R209	03/08/2023	11.94	Put	Bond Future	1,799.8200	1.7998	1,581.2200	1.5812	(12.146)	0	0	0
2023/06/12	R209	02/11/2023	11.34	Call	Bond Future	1,005.6800	1.0057	1,085.5800	1.0856	7.945	0	0	0
2023/06/12	R209	02/11/2023	11.34	Put	Bond Future	4,814.3400	4.8143	4,548.4000	4.5484	(5.524)	0	0	0
2023/06/12	R209	02/11/2023	11.33	Call	Bond Future	991.7100	0.9917	1,070.7200	1.0707	7.967	0	0	0
2023/06/12	R209	02/11/2023	11.33	Put	Bond Future	4,850.0400	4.8500	4,583.2100	4.5832	(5.502)	0	0	0
2023/06/12	R209	02/11/2023			Bond Future	12.1391	63.3771	12.0638	63.7229	(0.620)	0.0000	0.0000	497
2023/06/12	R209	02/11/2023	11.35	Call	Bond Future	1,019.7900	1.0198	1,100.5600	1.1006	7.920	0	0	0
2023/06/12	R209	02/11/2023	11.35	Put	Bond Future	4,778.8300	4.7788	4,513.7600	4.5138	(5.547)	0	0	0
2023/06/12	R209	01/02/2024	12.13	Put	Bond Future	3,427.0600	3.4271	3,233.7400	3.2337	(5.641)	0	0	0
2023/06/12	R209	01/02/2024	12.14	Call	Bond Future	2,998.1700	2.9982	3,159.3600	3.1594	5.376	0	0	0
2023/06/12	R209	01/02/2024	12.14	Put	Bond Future	3,404.8900	3.4049	3,212.3700	3.2124	(5.654)	0	0	0
2023/06/12	R209	01/02/2024			Bond Future	12.2297	64.8507	12.1516	65.2044	(0.638)	0.0000	0.0000	0
2023/06/12	R209	01/02/2024	12.13	Call	Bond Future	2,974.7600	2.9748	3,135.1500	3.1351	5.392	0	0	0
2023/06/12	R209	01/02/2024	12.12	Call	Bond Future	2,951.6400	2.9516	3,111.2200	3.1112	5.406	0	0	0
2023/06/12	R209	01/02/2024	12.12	Put	Bond Future	3,449.5800	3.4496	3,255.4500	3.2555	(5.628)	0	0	0
2023/06/12	R209	02/05/2024	11.18	Call	Bond Future	1,356.3800	1.3564	1,449.2800	1.4493	6.849	0	0	0
2023/06/12	R209	02/05/2024	11.18	Put	Bond Future	6,723.6400	6.7236	6,454.5100	6.4545	(4.003)	0	0	0
2023/06/12	R209	02/05/2024	11.17	Call	Bond Future	1,344.4900	1.3445	1,436.7300	1.4367	6.861	0	0	0
2023/06/12	R209	02/05/2024	11.17	Put	Bond Future	6,761.7100	6.7617	6,491.9200	6.4919	(3.990)	0	0	0
2023/06/12	R209	02/05/2024			Bond Future	12.3171	63.2390	12.2362	63.6010	(0.657)	0.0000	0.0000	0
2023/06/12	R209	02/05/2024	11.19	Call	Bond Future	1,368.3400	1.3683	1,461.9100	1.4619	6.838	0	0	0
2023/06/12	R209	02/05/2024	11.19	Put	Bond Future	6,685.7000	6.6857	6,417.2400	6.4172	(4.015)	0	0	0
2023/06/12	R209	01/08/2024	11.79	Put	Bond Future	5,240.8900	5.2409	5,010.0300	5.0100	(4.405)	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
2023/06/12	R209	01/08/2024	11.80	Call	Bond Future	2,390.8900	2.3909	2,531.2700	2.5313	5.871	0	0	0
2023/06/12	R209	01/08/2024	11.80	Put	Bond Future	5,212.1900	5.2122	4,982.0700	4.9821	(4.415)	0	0	0
2023/06/12	R209	01/08/2024			Bond Future	12.4226	64.6803	12.3387	65.0508	(0.676)	0.0000	0.0000	0
2023/06/12	R209	01/08/2024	11.79	Call	Bond Future	2,372.8600	2.3729	2,512.5000	2.5125	5.885	0	0	0
2023/06/12	R209	01/08/2024	11.78	Call	Bond Future	2,354.9000	2.3549	2,493.8200	2.4938	5.899	0	0	0
2023/06/12	R209	01/08/2024	11.78	Put	Bond Future	5,269.7000	5.2697	5,038.1200	5.0381	(4.395)	0	0	0
2023/06/12	R210	03/08/2023			Bond Future	228.9679	228.9679	229.1297	229.1297	0.071	0.0000	0.0000	421
2023/06/12	R210	02/11/2023			Bond Future	230.9638	230.9638	231.1285	231.1285	0.071	0.0000	0.0000	0
2023/06/12	R210	01/02/2024			Bond Future	236.3853	236.3853	236.5534	236.5534	0.071	0.0000	0.0000	0
2023/06/12	R210	02/05/2024			Bond Future	238.7783	238.7783	238.9503	238.9503	0.072	0.0000	0.0000	0
2023/06/12	R210	01/08/2024			Bond Future	244.2808	244.2808	244.4573	244.4573	0.072	0.0000	0.0000	0
2023/06/12	R213	03/08/2023	11.62	Put	Bond Future	852.5500	0.8525	743.1200	0.7431	(12.836)	0	0	0
2023/06/12	R213	03/08/2023	11.63	Call	Bond Future	2,494.5300	2.4945	2,612.5700	2.6126	4.732	0	0	0
2023/06/12	R213	03/08/2023			Bond Future	11.2401	81.8272	11.1876	82.0538	(0.468)	0.0000	0.0000	23,712
2023/06/12	R213	03/08/2023	11.61	Call	Bond Future	2,434.6400	2.4346	2,550.7600	2.5508	4.769	0	0	0
2023/06/12	R213	03/08/2023	11.61	Put	Bond Future	864.5700	0.8646	754.1700	0.7542	(12.769)	0	0	0
2023/06/12	R213	03/08/2023	11.62	Call	Bond Future	2,464.5200	2.4645	2,581.6100	2.5816	4.751	0	0	0
2023/06/12	R213	03/08/2023	11.63	Put	Bond Future	840.7000	0.8407	732.2200	0.7322	(12.904)	0	0	0
2023/06/12	R213	02/11/2023	11.13	Call	Bond Future	1,890.5500	1.8906	1,973.4100	1.9734	4.383	0	0	0
2023/06/12	R213	02/11/2023	11.13	Put	Bond Future	2,783.8900	2.7839	2,635.4800	2.6355	(5.331)	0	0	0
2023/06/12	R213	02/11/2023	10.94	Call	Bond Future	1,545.9800	1.5460	1,616.6600	1.6167	4.572	0	0	750
2023/06/12	R213	02/11/2023	10.94	Put	Bond Future	3,253.4400	3.2534	3,092.8500	3.0929	(4.936)	0	0	0
2023/06/12	R213	02/11/2023			Bond Future	11.3413	80.0995	11.2863	80.3308	(0.485)	0.0000	0.0000	11,538
2023/06/12	R213	02/11/2023	11.44	Call	Bond Future	2,552.0000	2.5520	2,655.2500	2.6552	4.046	0	0	750
2023/06/12	R213	02/11/2023	11.44	Put	Bond Future	2,139.2300	2.1392	2,011.2100	2.0112	(5.984)	0	0	0
2023/06/12	R213	02/11/2023	12.70	Call	Bond Future	6,141.4800	6.1415	6,313.5600	6.3136	2.802	0	0	0
2023/06/12	R213	02/11/2023	12.70	Put	Bond Future	690.9800	0.6910	631.7900	0.6318	(8.566)	0	0	750
2023/06/12	R213	02/11/2023	11.11	Call	Bond Future	1,852.0100	1.8520	1,933.5700	1.9336	4.404	0	0	0
2023/06/12	R213	02/11/2023	11.11	Put	Bond Future	2,830.5600	2.8306	2,680.8500	2.6808	(5.289)	0	0	0
2023/06/12	R213	02/11/2023	11.12	Call	Bond Future	1,871.3200	1.8713	1,953.5400	1.9535	4.394	0	0	0
2023/06/12	R213	02/11/2023	11.12	Put	Bond Future	2,807.2500	2.8073	2,658.2000	2.6582	(5.309)	0	0	0
2023/06/12	R213	01/02/2024	11.70	Call	Bond Future	3,446.5300	3.4465	3,566.3100	3.5663	3.475	0	0	0
2023/06/12	R213	01/02/2024	11.70	Put	Bond Future	2,376.5200	2.3765	2,259.8400	2.2598	(4.910)	0	0	0
2023/06/12	R213	01/02/2024	11.71	Call	Bond Future	3,470.6800	3.4707	3,590.9700	3.5910	3.466	0	0	0
2023/06/12	R213	01/02/2024	11.71	Put	Bond Future	2,360.4400	2.3604	2,244.2700	2.2443	(4.922)	0	0	0
2023/06/12	R213	01/02/2024			Bond Future	11.4364	81.9616	11.3787	82.1980	(0.504)	0.0000	0.0000	0
2023/06/12	R213	01/02/2024	11.72	Call	Bond Future	3,494.8900	3.4949	3,615.7000	3.6157	3.457	0	0	0
2023/06/12	R213	01/02/2024	11.72	Put	Bond Future	2,344.4500	2.3444	2,228.8000	2.2288	(4.933)	0	0	0
2023/06/12	R213	02/05/2024	10.30	Call	Bond Future	1,154.7000	1.1547	1,209.5100	1.2095	4.747	0	0	0
2023/06/12	R213	02/05/2024	10.30	Put	Bond Future	6,212.9100	6.2129	6,025.7400	6.0257	(3.013)	0	0	0
2023/06/12	R213	02/05/2024			Bond Future	11.5172	80.3493	11.4568	80.5913	(0.525)	0.0000	0.0000	0
2023/06/12	R213	02/05/2024	10.28	Call	Bond Future	1,134.9500	1.1350	1,188.9700	1.1890	4.760	0	0	0
2023/06/12	R213	02/05/2024	10.28	Put	Bond Future	6,279.6000	6.2796	6,091.6400	6.0916	(2.993)	0	0	0
2023/06/12	R213	02/05/2024	10.29	Call	Bond Future	1,144.6700	1.1447	1,199.0800	1.1991	4.753	0	0	0
2023/06/12	R213	02/05/2024	10.29	Put	Bond Future	6,246.0900	6.2461	6,058.5200	6.0585	(3.003)	0	0	0
2023/06/12	R213	01/08/2024	10.86	Call	Bond Future	1,955.2300	1.9552	2,038.0900	2.0381	4.238	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
2023/06/12	R213	01/08/2024	10.86	Put	Bond Future	4,993.0500	4.9931	4,828.1600	4.8282	(3.302)	0	0	0
2023/06/12	R213	01/08/2024	10.87	Call	Bond Future	1,970.3300	1.9703	2,053.6500	2.0537	4.229	0	0	0
2023/06/12	R213	01/08/2024	10.87	Put	Bond Future	4,967.3800	4.9674	4,802.9500	4.8030	(3.310)	0	0	0
2023/06/12	R213	01/08/2024			Bond Future	11.6226	82.1818	11.5590	82.4296	(0.547)	0.0000	0.0000	0
2023/06/12	R213	01/08/2024	10.88	Call	Bond Future	1,985.8300	1.9858	2,069.6100	2.0696	4.219	0	0	0
2023/06/12	R213	01/08/2024	10.88	Put	Bond Future	4,942.1400	4.9421	4,778.1700	4.7782	(3.318)	0	0	0
2023/06/12	R214	03/08/2023	12.14	Call	Bond Future	1,226.9200	1.2269	1,338.0300	1.3380	9.056	0	0	0
2023/06/12	R214	03/08/2023	12.14	Put	Bond Future	2,034.1200	2.0341	1,800.5000	1.8005	(11.485)	0	0	0
2023/06/12	R214	03/08/2023	12.15	Call	Bond Future	1,248.4800	1.2485	1,361.1500	1.3612	9.025	0	0	0
2023/06/12	R214	03/08/2023	12.15	Put	Bond Future	2,007.4500	2.0075	1,775.3900	1.7754	(11.560)	0	0	0
2023/06/12	R214	03/08/2023			Bond Future	12.3091	61.4310	12.2364	61.7758	(0.590)	0.0000	0.0000	20,440
2023/06/12	R214	03/08/2023	12.16	Call	Bond Future	1,270.2300	1.2702	1,384.4800	1.3845	8.994	0	0	0
2023/06/12	R214	03/08/2023	12.16	Put	Bond Future	1,981.0400	1.9810	1,750.5600	1.7506	(11.634)	0	0	0
2023/06/12	R214	02/11/2023	11.45	Put	Bond Future	5,594.7800	5.5948	5,310.8000	5.3108	(5.076)	0	0	0
2023/06/12	R214	02/11/2023	11.46	Call	Bond Future	848.6700	0.8487	917.6800	0.9177	8.132	0	0	0
2023/06/12	R214	02/11/2023	11.46	Put	Bond Future	5,553.3600	5.5534	5,270.1700	5.2702	(5.099)	0	0	0
2023/06/12	R214	02/11/2023			Bond Future	12.4094	59.5012	12.3342	59.8534	(0.606)	0.0000	0.0000	20
2023/06/12	R214	02/11/2023	11.45	Call	Bond Future	837.4400	0.8374	905.6600	0.9057	8.146	0	0	0
2023/06/12	R214	02/11/2023	11.47	Call	Bond Future	860.0100	0.8600	929.8200	0.9298	8.117	0	0	0
2023/06/12	R214	02/11/2023	11.47	Put	Bond Future	5,512.1100	5.5121	5,229.7200	5.2297	(5.123)	0	0	0
2023/06/12	R214	01/02/2024	12.16	Call	Bond Future	2,525.9500	2.5259	2,669.8500	2.6699	5.697	0	0	0
2023/06/12	R214	01/02/2024	12.16	Put	Bond Future	4,151.9600	4.1520	3,935.5900	3.9356	(5.211)	0	0	0
2023/06/12	R214	01/02/2024			Bond Future	12.5055	60.8845	12.4276	61.2448	(0.622)	0.0000	0.0000	0
2023/06/12	R214	01/02/2024	12.14	Call	Bond Future	2,483.0200	2.4830	2,625.2600	2.6253	5.729	0	0	0
2023/06/12	R214	01/02/2024	12.14	Put	Bond Future	4,205.3400	4.2053	3,987.3100	3.9873	(5.185)	0	0	0
2023/06/12	R214	01/02/2024	12.15	Call	Bond Future	2,504.4400	2.5044	2,647.5100	2.6475	5.713	0	0	0
2023/06/12	R214	01/02/2024	12.15	Put	Bond Future	4,178.5800	4.1786	3,961.3800	3.9614	(5.198)	0	0	0
2023/06/12	R214	02/05/2024	11.46	Call	Bond Future	1,489.2200	1.4892	1,586.6400	1.5866	6.542	0	0	0
2023/06/12	R214	02/05/2024	11.46	Put	Bond Future	7,020.3200	7.0203	6,748.9400	6.7489	(3.866)	0	0	0
2023/06/12	R214	02/05/2024	11.47	Call	Bond Future	1,502.0000	1.5020	1,600.0900	1.6001	6.531	0	0	0
2023/06/12	R214	02/05/2024	11.47	Put	Bond Future	6,980.6600	6.9807	6,709.9500	6.7100	(3.878)	0	0	0
2023/06/12	R214	02/05/2024			Bond Future	12.5903	59.0253	12.5098	59.3941	(0.639)	0.0000	0.0000	0
2023/06/12	R214	02/05/2024	11.48	Call	Bond Future	1,514.8500	1.5149	1,613.6200	1.6136	6.520	0	0	0
2023/06/12	R214	02/05/2024	11.48	Put	Bond Future	6,941.1300	6.9411	6,671.1000	6.6711	(3.890)	0	0	0
2023/06/12	R214	01/08/2024	12.18	Call	Bond Future	2,798.5800	2.7986	2,951.8300	2.9518	5.476	0	0	0
2023/06/12	R214	01/08/2024	12.18	Put	Bond Future	5,169.6700	5.1697	4,945.5300	4.9455	(4.336)	0	0	0
2023/06/12	R214	01/08/2024			Bond Future	12.6905	60.3708	12.6071	60.7482	(0.657)	0.0000	0.0000	0
2023/06/12	R214	01/08/2024	12.16	Call	Bond Future	2,759.6400	2.7596	2,911.4400	2.9114	5.501	0	0	0
2023/06/12	R214	01/08/2024	12.16	Put	Bond Future	5,226.6700	5.2267	5,001.0800	5.0011	(4.316)	0	0	0
2023/06/12	R214	01/08/2024	12.17	Call	Bond Future	2,778.9500	2.7789	2,931.4700	2.9315	5.488	0	0	0
2023/06/12	R214	01/08/2024	12.17	Put	Bond Future	5,197.9800	5.1980	4,973.1100	4.9731	(4.326)	0	0	0
2023/06/12	R248	03/08/2023	11.80	Call	Bond Future	609.5000	0.6095	671.0700	0.6711	10.102	0	0	1,100
2023/06/12	R248	03/08/2023	11.80	Put	Bond Future	4,251.1200	4.2511	3,892.2700	3.8923	(8.441)	0	0	0
2023/06/12	R248	03/08/2023	12.11	Call	Bond Future	1,184.7400	1.1847	1,296.3700	1.2964	9.422	0	0	0
2023/06/12	R248	03/08/2023	12.11	Put	Bond Future	2,926.2800	2.9263	2,617.4900	2.6175	(10.552)	0	0	0
2023/06/12	R248	03/08/2023			Bond Future	12.4068	75.8719	12.3340	76.2923	(0.587)	0.0000	0.0000	240,009

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
2023/06/12	R248	03/08/2023	12.09	Call	Bond Future	1,139.7700	1.1398	1,247.8000	1.2478	9.478	0	0	0
2023/06/12	R248	03/08/2023	12.09	Put	Bond Future	3,001.3400	3.0013	2,688.9500	2.6889	(10.408)	0	0	0
2023/06/12	R248	03/08/2023	12.10	Call	Bond Future	1,162.1300	1.1621	1,271.9500	1.2719	9.450	0	0	0
2023/06/12	R248	03/08/2023	12.10	Put	Bond Future	2,963.6400	2.9636	2,653.0400	2.6530	(10.480)	0	0	0
2023/06/12	R248	03/08/2023	12.30	Call	Bond Future	1,663.7500	1.6638	1,811.2300	1.8112	8.864	0	0	1,100
2023/06/12	R248	03/08/2023	12.30	Put	Bond Future	2,281.9400	2.2819	2,009.0000	2.0090	(11.961)	0	0	0
2023/06/12	R248	03/08/2023	13.20	Call	Bond Future	4,918.7400	4.9187	5,223.0200	5.2230	6.186	0	0	0
2023/06/12	R248	03/08/2023	13.20	Put	Bond Future	606.9300	0.6069	490.7900	0.4908	(19.136)	0	0	1,100
2023/06/12	R248	02/11/2023	12.50	Call	Bond Future	3,260.6900	3.2607	3,454.2100	3.4542	5.935	0	0	220
2023/06/12	R248	02/11/2023	13.60	Call	Bond Future	7,094.8400	7.0948	7,396.3500	7.3963	4.250	0	0	0
2023/06/12	R248	02/11/2023	13.60	Put	Bond Future	1,376.8500	1.3769	1,248.7800	1.2488	(9.302)	0	0	220
2023/06/12	R248	02/11/2023	11.47	Call	Bond Future	945.3200	0.9453	1,021.6000	1.0216	8.069	0	0	0
2023/06/12	R248	02/11/2023	11.48	Call	Bond Future	958.2900	0.9583	1,035.4900	1.0355	8.056	0	0	0
2023/06/12	R248	02/11/2023	11.49	Put	Bond Future	7,195.0600	7.1951	6,843.6000	6.8436	(4.885)	0	0	0
2023/06/12	R248	02/11/2023			Bond Future	12.5114	73.1215	12.4359	73.5511	(0.603)	0.0000	0.0000	11,069
2023/06/12	R248	02/11/2023	11.80	Call	Bond Future	1,502.5400	1.5025	1,613.3400	1.6133	7.374	0	0	220
2023/06/12	R248	02/11/2023	11.80	Put	Bond Future	5,739.6300	5.7396	5,420.8500	5.4209	(5.554)	0	0	0
2023/06/12	R248	02/11/2023	12.50	Put	Bond Future	3,325.4300	3.3254	3,089.3700	3.0894	(7.099)	0	0	0
2023/06/12	R248	02/11/2023	11.47	Put	Bond Future	7,300.2800	7.3003	6,946.9800	6.9470	(4.840)	0	0	0
2023/06/12	R248	02/11/2023	11.48	Put	Bond Future	7,247.5600	7.2476	6,895.1800	6.8952	(4.862)	0	0	0
2023/06/12	R248	02/11/2023	11.49	Call	Bond Future	971.3900	0.9714	1,049.5100	1.0495	8.042	0	0	0
2023/06/12	R248	01/02/2024	12.14	Call	Bond Future	2,780.1800	2.7802	2,943.1000	2.9431	5.860	0	0	0
2023/06/12	R248	01/02/2024	12.14	Put	Bond Future	5,502.2000	5.5022	5,225.7800	5.2258	(5.024)	0	0	0
2023/06/12	R248	01/02/2024	12.15	Call	Bond Future	2,804.5200	2.8045	2,968.4400	2.9684	5.845	0	0	0
2023/06/12	R248	01/02/2024	12.15	Put	Bond Future	5,466.9700	5.4670	5,191.5500	5.1915	(5.038)	0	0	0
2023/06/12	R248	01/02/2024			Bond Future	12.6120	74.8215	12.5337	75.2609	(0.621)	0.0000	0.0000	0
2023/06/12	R248	01/02/2024	12.16	Call	Bond Future	2,828.7300	2.8287	2,993.6500	2.9937	5.830	0	0	0
2023/06/12	R248	01/02/2024	12.16	Put	Bond Future	5,431.6900	5.4317	5,157.2700	5.1573	(5.052)	0	0	0
2023/06/12	R248	02/05/2024	11.46	Call	Bond Future	1,852.0900	1.8521	1,966.6000	1.9666	6.183	0	0	0
2023/06/12	R248	02/05/2024	11.47	Call	Bond Future	1,867.4800	1.8675	1,982.7700	1.9828	6.174	0	0	0
2023/06/12	R248	02/05/2024	11.48	Put	Bond Future	9,223.2600	9.2233	8,889.5600	8.8896	(3.618)	0	0	0
2023/06/12	R248	02/05/2024			Bond Future	12.7011	72.1489	12.6199	72.5986	(0.639)	0.0000	0.0000	13,000
2023/06/12	R248	02/05/2024	11.46	Put	Bond Future	9,323.6100	9.3236	8,988.3500	8.9884	(3.596)	0	0	0
2023/06/12	R248	02/05/2024	11.47	Put	Bond Future	9,273.3400	9.2733	8,938.8600	8.9389	(3.607)	0	0	0
2023/06/12	R248	02/05/2024	11.48	Call	Bond Future	1,882.9600	1.8830	1,999.0300	1.9990	6.164	0	0	0
2023/06/12	R248	01/08/2024	12.30	Call	Bond Future	3,766.7100	3.7667	3,956.8000	3.9568	5.047	0	0	0
2023/06/12	R248	01/08/2024	12.30	Put	Bond Future	6,612.3400	6.6123	6,342.1800	6.3422	(4.086)	0	0	0
2023/06/12	R248	01/08/2024	12.31	Call	Bond Future	3,791.6100	3.7916	3,982.5400	3.9825	5.036	0	0	0
2023/06/12	R248	01/08/2024	12.31	Put	Bond Future	6,579.0600	6.5791	6,309.7400	6.3097	(4.094)	0	0	0
2023/06/12	R248	01/08/2024			Bond Future	12.8062	73.7931	12.7219	74.2534	(0.658)	0.0000	0.0000	0
2023/06/12	R248	01/08/2024	12.32	Call	Bond Future	3,816.9000	3.8169	4,008.6600	4.0087	5.024	0	0	0
2023/06/12	R248	01/08/2024	12.32	Put	Bond Future	6,546.2500	6.5463	6,277.7600	6.2778	(4.101)	0	0	0

**Total**

**1472432**