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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/05/2023 TO 24/05/2023

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
2023/05/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/24	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/24	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/24	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/24	2025	03/08/2023		Bond Future	170.0660	170.0660	170.1072	170.1072	0.024	0.0000	0.0000	6,305
2023/05/24	2025	02/11/2023		Bond Future	173.9097	173.9097	173.9500	173.9500	0.023	0.0000	0.0000	0
2023/05/24	2025	01/02/2024		Bond Future	176.0997	176.0997	176.1621	176.1621	0.035	0.0000	0.0000	0
2023/05/24	2025	02/05/2024		Bond Future	180.1629	180.1629	180.2272	180.2272	0.036	0.0000	0.0000	0
2023/05/24	2025	01/08/2024		Bond Future	182.2183	182.2183	182.3090	182.3090	0.050	0.0000	0.0000	0
2023/05/24	2029	03/08/2023		Bond Future	123.3916	123.3916	123.2372	123.2372	(0.125)	0.0000	0.0000	2,275
2023/05/24	2029	02/11/2023		Bond Future	124.8335	124.8335	124.6867	124.6867	(0.118)	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
2023/05/24	2029	01/02/2024			Bond Future	127.7117	127.7117	127.5612	127.5612	(0.118)	0.0000	0.0000	0
2023/05/24	2029	02/05/2024			Bond Future	129.2705	129.2705	129.1335	129.1335	(0.106)	0.0000	0.0000	0
2023/05/24	2029	01/08/2024			Bond Future	132.0858	132.0858	131.9475	131.9475	(0.105)	0.0000	0.0000	0
2023/05/24	2030	03/08/2023	10.40	Call	Bond Future	195.1600	0.1952	323.1900	0.3232	65.603	0	0	1,012
2023/05/24	2030	03/08/2023	10.65	Call	Bond Future	370.5500	0.3705	575.6000	0.5756	55.337	0	0	350
2023/05/24	2030	03/08/2023	10.65	Put	Bond Future	3,197.9100	3.1979	2,531.6300	2.5316	(20.835)	0	0	0
2023/05/24	2030	03/08/2023	11.34	Call	Bond Future	1,435.7500	1.4357	1,914.4300	1.9144	33.340	0	0	0
2023/05/24	2030	03/08/2023	11.34	Put	Bond Future	1,402.0400	1.4020	1,009.3900	1.0094	(28.006)	0	0	0
2023/05/24	2030	03/08/2023	12.89	Call	Bond Future	6,183.9900	6.1840	7,000.7400	7.0007	13.207	0	0	0
2023/05/24	2030	03/08/2023	12.89	Put	Bond Future	141.0700	0.1411	86.4900	0.0865	(38.690)	0	0	350
2023/05/24	2030	03/08/2023	11.35	Call	Bond Future	1,457.9100	1.4579	1,940.4700	1.9405	33.099	0	0	0
2023/05/24	2030	03/08/2023	11.36	Put	Bond Future	1,365.3800	1.3654	980.4600	0.9805	(28.191)	0	0	0
2023/05/24	2030	03/08/2023			Bond Future	11.3317	85.1644	11.1186	86.0357	(1.881)	0.0000	0.0000	96,957
2023/05/24	2030	03/08/2023	10.40	Put	Bond Future	4,089.0400	4.0890	3,345.7400	3.3457	(18.178)	0	0	0
2023/05/24	2030	03/08/2023	11.35	Put	Bond Future	1,383.6100	1.3836	994.8400	0.9948	(28.098)	0	0	0
2023/05/24	2030	03/08/2023	11.36	Call	Bond Future	1,480.2500	1.4803	1,966.6600	1.9667	32.860	0	0	0
2023/05/24	2030	03/08/2023	12.59	Call	Bond Future	5,148.6300	5.1486	5,936.2000	5.9362	15.297	0	0	0
2023/05/24	2030	03/08/2023	12.59	Put	Bond Future	225.5900	0.2256	141.8300	0.1418	(37.129)	0	0	1,012
2023/05/24	2030	02/11/2023	10.81	Call	Bond Future	1,058.1300	1.0581	1,368.2400	1.3682	29.307	0	0	0
2023/05/24	2030	02/11/2023	10.81	Put	Bond Future	3,609.3600	3.6094	3,029.6100	3.0296	(16.062)	0	0	0
2023/05/24	2030	02/11/2023	11.43	Call	Bond Future	2,126.0900	2.1261	2,600.6000	2.6006	22.318	0	0	0
2023/05/24	2030	02/11/2023	11.43	Put	Bond Future	2,185.0700	2.1851	1,769.7200	1.7697	(19.009)	0	0	500
2023/05/24	2030	02/11/2023	10.07	Call	Bond Future	398.4800	0.3985	548.3900	0.5484	37.620	0	0	800
2023/05/24	2030	02/11/2023	10.07	Put	Bond Future	6,045.5500	6.0455	5,305.6000	5.3056	(12.240)	0	0	0
2023/05/24	2030	02/11/2023	10.39	Call	Bond Future	610.3700	0.6104	820.0800	0.8201	34.358	0	0	500
2023/05/24	2030	02/11/2023	10.80	Call	Bond Future	1,044.7400	1.0447	1,352.2500	1.3522	29.434	0	0	0
2023/05/24	2030	02/11/2023	10.80	Put	Bond Future	3,636.9100	3.6369	3,054.5600	3.0546	(16.012)	0	0	0
2023/05/24	2030	02/11/2023	9.57	Call	Bond Future	206.9500	0.2070	292.7800	0.2928	41.474	0	0	800
2023/05/24	2030	02/11/2023	9.57	Put	Bond Future	8,023.6100	8.0236	7,219.5800	7.2196	(10.021)	0	0	0
2023/05/24	2030	02/11/2023			Bond Future	11.4449	87.0695	11.2208	87.9593	(1.959)	0.0000	0.0000	116
2023/05/24	2030	02/11/2023	11.57	Call	Bond Future	2,430.4400	2.4304	2,940.2000	2.9402	20.974	0	0	0
2023/05/24	2030	02/11/2023	11.57	Put	Bond Future	1,939.0600	1.9391	1,558.9600	1.5590	(19.602)	0	0	800
2023/05/24	2030	02/11/2023	10.82	Call	Bond Future	1,071.4100	1.0714	1,384.1300	1.3841	29.188	0	0	0
2023/05/24	2030	02/11/2023	10.82	Put	Bond Future	3,581.7200	3.5817	3,004.5800	3.0046	(16.113)	0	0	0
2023/05/24	2030	02/11/2023	10.39	Put	Bond Future	4,902.1400	4.9021	4,221.9900	4.2220	(13.875)	0	0	0
2023/05/24	2030	02/11/2023	9.89	Call	Bond Future	316.2900	0.3163	439.7800	0.4398	39.043	0	0	500
2023/05/24	2030	02/11/2023	9.89	Put	Bond Future	6,737.0400	6.7370	5,970.6700	5.9707	(11.375)	0	0	0
2023/05/24	2030	01/02/2024	11.86	Put	Bond Future	2,180.4100	2.1804	1,818.3100	1.8183	(16.607)	0	0	500
2023/05/24	2030	01/02/2024	12.10	Put	Bond Future	1,860.1400	1.8601	1,541.3900	1.5414	(17.136)	0	0	400
2023/05/24	2030	01/02/2024	11.37	Call	Bond Future	2,269.7700	2.2698	2,718.2800	2.7183	19.760	0	0	0
2023/05/24	2030	01/02/2024	11.37	Put	Bond Future	3,000.9200	3.0009	2,539.4900	2.5395	(15.376)	0	0	0
2023/05/24	2030	01/02/2024	11.00	Call	Bond Future	1,620.1400	1.6201	1,987.5000	1.9875	22.675	0	0	0
2023/05/24	2030	01/02/2024	9.93	Call	Bond Future	530.3200	0.5303	694.7300	0.6947	31.002	0	0	1,360
2023/05/24	2030	01/02/2024	9.93	Put	Bond Future	7,055.4400	7.0554	6,309.9100	6.3099	(10.567)	0	0	0
2023/05/24	2030	01/02/2024	10.16	Call	Bond Future	670.2800	0.6703	868.9200	0.8689	29.635	0	0	200
2023/05/24	2030	01/02/2024	10.16	Put	Bond Future	6,237.8200	6.2378	5,526.5200	5.5265	(11.403)	0	0	0
2023/05/24	2030	01/02/2024	9.57	Put	Bond Future	8,410.9800	8.4110	7,620.7700	7.6208	(9.395)	0	0	0

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2023/05/24	2030	01/02/2024	9.89	Put	Bond Future	7,201.6600	7.2017	6,450.6400	6.4506	(10.428)	0	0	0
2023/05/24	2030	01/02/2024			Bond Future	11.5604	85.0511	11.3238	85.9610	(2.047)	0.0000	0.0000	0
2023/05/24	2030	01/02/2024	11.75	Call	Bond Future	3,063.7400	3.0637	3,590.4600	3.5905	17.192	0	0	0
2023/05/24	2030	01/02/2024	11.75	Put	Bond Future	2,343.2000	2.3432	1,959.9800	1.9600	(16.355)	0	0	200
2023/05/24	2030	01/02/2024	11.86	Call	Bond Future	3,315.3900	3.3154	3,863.2300	3.8632	16.524	0	0	0
2023/05/24	2030	01/02/2024	12.10	Call	Bond Future	3,890.5000	3.8905	4,481.6900	4.4817	15.196	0	0	0
2023/05/24	2030	01/02/2024	11.35	Call	Bond Future	2,231.4000	2.2314	2,675.6100	2.6756	19.907	0	0	0
2023/05/24	2030	01/02/2024	11.35	Put	Bond Future	3,039.8200	3.0398	2,574.0900	2.5741	(15.321)	0	0	0
2023/05/24	2030	01/02/2024	11.36	Call	Bond Future	2,250.5400	2.2505	2,696.9000	2.6969	19.833	0	0	0
2023/05/24	2030	01/02/2024	11.36	Put	Bond Future	3,020.3200	3.0203	2,556.7400	2.5567	(15.349)	0	0	0
2023/05/24	2030	01/02/2024	10.39	Call	Bond Future	861.0700	0.8611	1,100.6700	1.1007	27.826	0	0	500
2023/05/24	2030	01/02/2024	10.39	Put	Bond Future	5,483.5000	5.4835	4,813.1600	4.8132	(12.225)	0	0	0
2023/05/24	2030	01/02/2024	11.00	Put	Bond Future	3,795.0800	3.7951	3,252.5000	3.2525	(14.297)	0	0	200
2023/05/24	2030	01/02/2024	11.31	Call	Bond Future	2,155.6500	2.1556	2,591.2100	2.5912	20.206	0	0	0
2023/05/24	2030	01/02/2024	11.31	Put	Bond Future	3,118.8800	3.1189	2,644.5000	2.6445	(15.210)	0	0	1,360
2023/05/24	2030	01/02/2024	10.07	Call	Bond Future	612.2000	0.6122	796.9000	0.7969	30.170	0	0	400
2023/05/24	2030	01/02/2024	10.07	Put	Bond Future	6,552.9500	6.5529	5,827.7100	5.8277	(11.067)	0	0	0
2023/05/24	2030	01/02/2024	9.57	Call	Bond Future	361.5300	0.3615	481.2600	0.4813	33.118	0	0	400
2023/05/24	2030	01/02/2024	9.89	Call	Bond Future	508.7200	0.5087	667.6400	0.6676	31.239	0	0	500
2023/05/24	2030	02/05/2024	12.38	Call	Bond Future	4,289.1000	4.2891	4,913.7300	4.9137	14.563	0	0	0
2023/05/24	2030	02/05/2024	12.38	Put	Bond Future	1,786.0100	1.7860	1,479.6800	1.4797	(17.152)	0	0	1,080
2023/05/24	2030	02/05/2024	10.82	Call	Bond Future	1,260.3700	1.2604	1,577.8800	1.5779	25.192	0	0	1,080
2023/05/24	2030	02/05/2024	10.82	Put	Bond Future	4,553.3200	4.5533	3,939.8700	3.9399	(13.473)	0	0	0
2023/05/24	2030	02/05/2024	9.66	Call	Bond Future	373.0600	0.3731	499.7500	0.4998	33.960	0	0	1,000
2023/05/24	2030	02/05/2024	9.66	Put	Bond Future	8,308.3500	8.3084	7,504.0800	7.5041	(9.680)	0	0	0
2023/05/24	2030	02/05/2024	9.81	Call	Bond Future	441.0100	0.4410	586.0600	0.5861	32.890	0	0	0
2023/05/24	2030	02/05/2024	9.81	Put	Bond Future	7,759.1800	7.7592	6,973.2700	6.9733	(10.129)	0	0	0
2023/05/24	2030	02/05/2024	9.82	Call	Bond Future	445.9900	0.4460	592.3400	0.5923	32.815	0	0	0
2023/05/24	2030	02/05/2024	9.82	Put	Bond Future	7,723.2000	7.7232	6,938.5900	6.9386	(10.159)	0	0	0
2023/05/24	2030	02/05/2024			Bond Future	11.6900	86.9939	11.4398	87.9249	(2.140)	0.0000	0.0000	0
2023/05/24	2030	02/05/2024	11.94	Call	Bond Future	3,251.3100	3.2513	3,800.7000	3.8007	16.897	0	0	0
2023/05/24	2030	02/05/2024	11.94	Put	Bond Future	2,333.4600	2.3335	1,951.8900	1.9519	(16.352)	0	0	1,000
2023/05/24	2030	02/05/2024	9.83	Call	Bond Future	450.8200	0.4508	598.4500	0.5984	32.747	0	0	0
2023/05/24	2030	02/05/2024	9.83	Put	Bond Future	7,687.0900	7.6871	6,903.7600	6.9038	(10.190)	0	0	0
2023/05/24	2030	02/05/2024	10.16	Call	Bond Future	640.2000	0.6402	835.0100	0.8350	30.430	0	0	1,000
2023/05/24	2030	02/05/2024	10.16	Put	Bond Future	6,538.1100	6.5381	5,801.9600	5.8020	(11.259)	0	0	0
2023/05/24	2030	01/08/2024	10.38	Call	Bond Future	909.5600	0.9096	1,149.8100	1.1498	26.414	0	0	0
2023/05/24	2030	01/08/2024	10.38	Put	Bond Future	6,411.6900	6.4117	5,699.6300	5.6996	(11.106)	0	0	0
2023/05/24	2030	01/08/2024	10.37	Call	Bond Future	901.8200	0.9018	1,140.5200	1.1405	26.469	0	0	0
2023/05/24	2030	01/08/2024	10.37	Put	Bond Future	6,442.4400	6.4424	5,728.8300	5.7288	(11.077)	0	0	0
2023/05/24	2030	01/08/2024			Bond Future	11.8664	84.8601	11.6007	85.8124	(2.239)	0.0000	0.0000	0
2023/05/24	2030	01/08/2024	10.39	Call	Bond Future	917.3600	0.9174	1,159.1700	1.1592	26.359	0	0	0
2023/05/24	2030	01/08/2024	10.39	Put	Bond Future	6,381.0100	6.3810	5,670.5100	5.6705	(11.135)	0	0	0
2023/05/24	2032	03/08/2023	9.60	Call	Bond Future	0.8600	0.0009	2.1500	0.0022	150.000	0	0	1,500
2023/05/24	2032	03/08/2023	9.60	Put	Bond Future	11,998.0200	11.9980	10,999.3900	10.9994	(8.323)	0	0	0
2023/05/24	2032	03/08/2023	10.30	Call	Bond Future	16.4400	0.0164	34.4400	0.0344	109.489	0	0	7,500
2023/05/24	2032	03/08/2023	10.30	Put	Bond Future	8,272.7000	8.2727	7,290.7800	7.2908	(11.869)	0	0	0

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2023/05/24	2032	03/08/2023	11.77	Call	Bond Future	1,151.8400	1.1518	1,598.7300	1.5987	38.798	0	0	0
2023/05/24	2032	03/08/2023	11.77	Put	Bond Future	2,175.7500	2.1757	1,622.7200	1.6227	(25.418)	0	0	0
2023/05/24	2032	03/08/2023	11.90	Call	Bond Future	1,437.0700	1.4371	1,942.9000	1.9429	35.199	0	0	5,000
2023/05/24	2032	03/08/2023	11.90	Put	Bond Future	1,859.4400	1.8594	1,365.3500	1.3653	(26.572)	0	0	0
2023/05/24	2032	03/08/2023	11.55	Call	Bond Future	750.1600	0.7502	1,095.1300	1.0951	45.986	0	0	0
2023/05/24	2032	03/08/2023	11.55	Put	Bond Future	2,805.6400	2.8056	2,150.6900	2.1507	(23.344)	0	0	7,500
2023/05/24	2032	03/08/2023			Bond Future	11.9920	83.1028	11.7752	84.1027	(1.809)	0.0000	0.0000	112,838
2023/05/24	2032	03/08/2023	11.45	Call	Bond Future	601.5700	0.6016	901.0800	0.9011	49.788	0	0	0
2023/05/24	2032	03/08/2023	11.45	Put	Bond Future	3,131.6700	3.1317	2,431.2600	2.4313	(22.365)	0	0	7,500
2023/05/24	2032	03/08/2023	12.00	Call	Bond Future	1,678.6500	1.6787	2,228.1200	2.2281	32.733	0	0	5,000
2023/05/24	2032	03/08/2023	12.00	Put	Bond Future	1,642.3100	1.6423	1,191.8600	1.1919	(27.428)	0	0	0
2023/05/24	2032	03/08/2023	11.75	Call	Bond Future	1,111.0400	1.1110	1,548.7000	1.5487	39.392	0	0	0
2023/05/24	2032	03/08/2023	11.75	Put	Bond Future	2,228.0200	2.2280	1,665.7600	1.6658	(25.236)	0	0	0
2023/05/24	2032	03/08/2023	11.76	Call	Bond Future	1,131.3400	1.1313	1,573.6200	1.5736	39.093	0	0	0
2023/05/24	2032	03/08/2023	11.76	Put	Bond Future	2,201.7700	2.2018	1,644.1300	1.6441	(25.327)	0	0	0
2023/05/24	2032	02/11/2023	11.24	Call	Bond Future	936.8300	0.9368	1,231.6300	1.2316	31.468	0	0	0
2023/05/24	2032	02/11/2023	11.24	Put	Bond Future	4,996.4300	4.9964	4,269.8300	4.2698	(14.542)	0	0	0
2023/05/24	2032	02/11/2023	11.90	Call	Bond Future	2,053.5700	2.0536	2,541.5900	2.5416	23.764	0	0	0
2023/05/24	2032	02/11/2023	11.90	Put	Bond Future	3,041.5900	3.0416	2,508.2100	2.5082	(17.536)	0	0	0
2023/05/24	2032	02/11/2023	10.59	Call	Bond Future	384.5100	0.3845	534.0000	0.5340	38.878	0	0	500
2023/05/24	2032	02/11/2023	10.59	Put	Bond Future	7,620.1500	7.6201	6,748.2400	6.7482	(11.442)	0	0	0
2023/05/24	2032	02/11/2023	11.09	Put	Bond Future	5,540.3000	5.5403	4,773.5800	4.7736	(13.839)	0	0	0
2023/05/24	2032	02/11/2023			Bond Future	12.1193	80.7977	11.8927	81.8191	(1.870)	0.0000	0.0000	64,900
2023/05/24	2032	02/11/2023	12.26	Call	Bond Future	2,903.5500	2.9036	3,493.4700	3.4935	20.317	0	0	0
2023/05/24	2032	02/11/2023	12.26	Put	Bond Future	2,278.3100	2.2783	1,846.8300	1.8468	(18.939)	0	0	500
2023/05/24	2032	02/11/2023	11.23	Call	Bond Future	924.2500	0.9242	1,216.3000	1.2163	31.599	0	0	0
2023/05/24	2032	02/11/2023	11.23	Put	Bond Future	5,031.5600	5.0316	4,302.2100	4.3022	(14.496)	0	0	0
2023/05/24	2032	02/11/2023	11.09	Call	Bond Future	761.3700	0.7614	1,016.0500	1.0161	33.450	0	0	500
2023/05/24	2032	02/11/2023	11.22	Call	Bond Future	911.9700	0.9120	1,201.2900	1.2013	31.725	0	0	0
2023/05/24	2032	02/11/2023	11.22	Put	Bond Future	5,067.0200	5.0670	4,334.9400	4.3349	(14.448)	0	0	0
2023/05/24	2032	01/02/2024	12.73	Call	Bond Future	4,403.5100	4.4035	5,069.2800	5.0693	15.119	0	0	0
2023/05/24	2032	01/02/2024	12.73	Put	Bond Future	2,325.2800	2.3253	1,946.5700	1.9466	(16.287)	0	0	500
2023/05/24	2032	01/02/2024	12.50	Call	Bond Future	3,788.9400	3.7889	4,408.0500	4.4081	16.340	0	0	0
2023/05/24	2032	01/02/2024	11.75	Call	Bond Future	2,090.7500	2.0907	2,535.7100	2.5357	21.282	0	0	0
2023/05/24	2032	01/02/2024	11.75	Put	Bond Future	4,293.8000	4.2938	3,694.2800	3.6943	(13.962)	0	0	200
2023/05/24	2032	01/02/2024	11.83	Call	Bond Future	2,247.1000	2.2471	2,711.7100	2.7117	20.676	0	0	0
2023/05/24	2032	01/02/2024	11.83	Put	Bond Future	4,089.2200	4.0892	3,509.3500	3.5094	(14.180)	0	0	0
2023/05/24	2032	01/02/2024	11.84	Call	Bond Future	2,267.3000	2.2673	2,734.3600	2.7344	20.600	0	0	0
2023/05/24	2032	01/02/2024	11.84	Put	Bond Future	4,064.4500	4.0644	3,487.0300	3.4870	(14.207)	0	0	0
2023/05/24	2032	01/02/2024	10.78	Call	Bond Future	782.4100	0.7824	1,008.0700	1.0081	28.842	0	0	200
2023/05/24	2032	01/02/2024	11.09	Call	Bond Future	1,081.3500	1.0814	1,369.0900	1.3691	26.609	0	0	500
2023/05/24	2032	01/02/2024	11.09	Put	Bond Future	6,343.2400	6.3432	5,586.5000	5.5865	(11.930)	0	0	0
2023/05/24	2032	01/02/2024	10.01	Call	Bond Future	330.7900	0.3308	443.2700	0.4433	34.003	0	0	1,200
2023/05/24	2032	01/02/2024	10.01	Put	Bond Future	10,926.1400	10.9261	9,994.1400	9.9941	(8.530)	0	0	0
2023/05/24	2032	01/02/2024	10.59	Call	Bond Future	640.3900	0.6404	833.1000	0.8331	30.093	0	0	500
2023/05/24	2032	01/02/2024			Bond Future	12.2457	82.6424	12.0085	83.6869	(1.937)	0.0000	0.0000	0
2023/05/24	2032	01/02/2024	11.85	Call	Bond Future	2,287.3200	2.2873	2,756.8200	2.7568	20.526	0	0	0
2023/05/24	2032	01/02/2024	11.85	Put	Bond Future	4,039.5300	4.0395	3,464.5500	3.4645	(14.234)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/24	2032	01/02/2024	12.50	Put	Bond Future	2,688.5800	2.6886	2,263.2100	2.2632	(15.821)	0	0	200
2023/05/24	2032	01/02/2024	12.62	Call	Bond Future	4,105.2000	4.1052	4,749.1400	4.7491	15.686	0	0	0
2023/05/24	2032	01/02/2024	12.62	Put	Bond Future	2,492.6300	2.4926	2,092.0900	2.0921	(16.069)	0	0	1,200
2023/05/24	2032	01/02/2024	10.76	Call	Bond Future	766.4300	0.7664	988.4700	0.9885	28.971	0	0	1,200
2023/05/24	2032	01/02/2024	10.76	Put	Bond Future	7,613.6000	7.6136	6,791.1600	6.7912	(10.802)	0	0	0
2023/05/24	2032	01/02/2024	10.78	Put	Bond Future	7,532.4200	7.5324	6,713.6000	6.7136	(10.871)	0	0	0
2023/05/24	2032	01/02/2024	10.59	Put	Bond Future	8,319.2300	8.3192	7,467.4600	7.4675	(10.239)	0	0	0
2023/05/24	2032	02/05/2024	12.90	Call	Bond Future	4,394.1100	4.3941	5,085.1500	5.0851	15.727	0	0	0
2023/05/24	2032	02/05/2024	13.18	Call	Bond Future	5,175.2500	5.1752	5,917.8700	5.9179	14.349	0	0	0
2023/05/24	2032	02/05/2024	13.18	Put	Bond Future	1,863.9800	1.8640	1,538.0000	1.5380	(17.488)	0	0	500
2023/05/24	2032	02/05/2024	10.65	Call	Bond Future	574.5000	0.5745	761.3900	0.7614	32.531	0	0	1,550
2023/05/24	2032	02/05/2024	10.65	Put	Bond Future	8,418.2000	8.4182	7,536.4900	7.5365	(10.474)	0	0	0
2023/05/24	2032	02/05/2024	10.86	Call	Bond Future	721.8100	0.7218	945.2700	0.9453	30.958	0	0	1,000
2023/05/24	2032	02/05/2024	10.86	Put	Bond Future	7,561.8700	7.5619	6,716.7300	6.7167	(11.176)	0	0	0
2023/05/24	2032	02/05/2024	10.56	Call	Bond Future	519.3600	0.5194	691.8600	0.6919	33.214	0	0	0
2023/05/24	2032	02/05/2024	10.56	Put	Bond Future	8,797.8100	8.7978	7,901.7100	7.9017	(10.185)	0	0	0
2023/05/24	2032	02/05/2024	10.36	Call	Bond Future	411.9900	0.4120	555.1800	0.5552	34.756	0	0	1,000
2023/05/24	2032	02/05/2024	10.36	Put	Bond Future	9,666.5800	9.6666	8,741.1700	8.7412	(9.573)	0	0	0
2023/05/24	2032	02/05/2024			Bond Future	12.3809	80.3671	12.1323	81.4357	(2.008)	0.0000	0.0000	0
2023/05/24	2032	02/05/2024	13.35	Call	Bond Future	5,667.8100	5.6678	6,438.7700	6.4388	13.602	0	0	0
2023/05/24	2032	02/05/2024	13.35	Put	Bond Future	1,675.6000	1.6756	1,377.9600	1.3780	(17.763)	0	0	1,550
2023/05/24	2032	02/05/2024	11.35	Call	Bond Future	1,196.8700	1.1969	1,522.3400	1.5223	27.193	0	0	1,550
2023/05/24	2032	02/05/2024	11.35	Put	Bond Future	5,752.4800	5.7525	5,009.3500	5.0094	(12.918)	0	0	0
2023/05/24	2032	02/05/2024	12.90	Put	Bond Future	2,222.1300	2.2221	1,844.5700	1.8446	(16.991)	0	0	1,000
2023/05/24	2032	02/05/2024	11.09	Call	Bond Future	915.3600	0.9154	1,183.4400	1.1834	29.287	0	0	500
2023/05/24	2032	02/05/2024	11.09	Put	Bond Future	6,673.2300	6.6732	5,872.7100	5.8727	(11.996)	0	0	0
2023/05/24	2032	02/05/2024	10.55	Call	Bond Future	513.4300	0.5134	684.3600	0.6844	33.292	0	0	0
2023/05/24	2032	02/05/2024	10.55	Put	Bond Future	8,840.3500	8.8403	7,942.6800	7.9427	(10.154)	0	0	0
2023/05/24	2032	02/05/2024	10.59	Call	Bond Future	537.1200	0.5371	714.3100	0.7143	32.989	0	0	500
2023/05/24	2032	02/05/2024	10.59	Put	Bond Future	8,670.3400	8.6703	7,778.9300	7.7789	(10.281)	0	0	0
2023/05/24	2032	02/05/2024	10.54	Call	Bond Future	507.5500	0.5076	676.9200	0.6769	33.370	0	0	0
2023/05/24	2032	02/05/2024	10.54	Put	Bond Future	8,882.9900	8.8830	7,983.7600	7.9838	(10.123)	0	0	0
2023/05/24	2032	01/08/2024	11.15	Call	Bond Future	1,144.8500	1.1448	1,437.7900	1.4378	25.588	0	0	0
2023/05/24	2032	01/08/2024	11.15	Put	Bond Future	7,243.9400	7.2439	6,444.0700	6.4441	(11.042)	0	0	0
2023/05/24	2032	01/08/2024			Bond Future	12.5511	82.0939	12.2899	83.1867	(2.081)	0.0000	0.0000	0
2023/05/24	2032	01/08/2024	11.13	Call	Bond Future	1,125.8400	1.1258	1,415.0900	1.4151	25.692	0	0	0
2023/05/24	2032	01/08/2024	11.13	Put	Bond Future	7,316.3200	7.3163	6,512.7600	6.5128	(10.983)	0	0	0
2023/05/24	2032	01/08/2024	11.14	Call	Bond Future	1,135.1700	1.1352	1,426.2500	1.4263	25.642	0	0	0
2023/05/24	2032	01/08/2024	11.14	Put	Bond Future	7,279.9400	7.2799	6,478.2100	6.4782	(11.013)	0	0	0
2023/05/24	2033	03/08/2023			Bond Future	115.7171	115.7171	115.9631	115.9631	0.213	0.0000	0.0000	7,227
2023/05/24	2033	02/11/2023			Bond Future	116.8927	116.8927	117.1555	117.1555	0.225	0.0000	0.0000	0
2023/05/24	2033	01/02/2024			Bond Future	119.5877	119.5877	119.8563	119.8563	0.225	0.0000	0.0000	0
2023/05/24	2033	02/05/2024			Bond Future	120.8628	120.8628	121.1556	121.1556	0.242	0.0000	0.0000	0
2023/05/24	2033	01/08/2024			Bond Future	123.4949	123.4949	123.7957	123.7957	0.244	0.0000	0.0000	0
2023/05/24	2037	03/08/2023	12.12	Call	Bond Future	622.3700	0.6224	775.9600	0.7760	24.678	0	0	0
2023/05/24	2037	03/08/2023	12.12	Put	Bond Future	4,029.5900	4.0296	3,557.2700	3.5573	(11.721)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/24	2037	03/08/2023	12.13	Call	Bond Future	636.0100	0.6360	792.0000	0.7920	24.526	0	0	0
2023/05/24	2037	03/08/2023	12.13	Put	Bond Future	3,989.4600	3.9895	3,519.5400	3.5195	(11.779)	0	0	0
2023/05/24	2037	03/08/2023			Bond Future	12.7752	73.0198	12.6514	73.6457	(0.969)	0.0000	0.0000	131,680
2023/05/24	2037	03/08/2023	10.30	Call	Bond Future	1.5200	0.0015	2.3600	0.0024	55.263	0	0	1,800
2023/05/24	2037	03/08/2023	10.30	Put	Bond Future	14,200.0700	14.2001	13,575.0000	13.5750	(4.402)	0	0	0
2023/05/24	2037	03/08/2023	11.00	Call	Bond Future	25.1000	0.0251	36.0200	0.0360	43.506	0	0	1,800
2023/05/24	2037	03/08/2023	11.00	Put	Bond Future	9,825.2400	9.8252	9,210.2500	9.2102	(6.259)	0	0	0
2023/05/24	2037	03/08/2023	12.14	Call	Bond Future	649.7400	0.6497	808.1300	0.8081	24.377	0	0	0
2023/05/24	2037	03/08/2023	12.14	Put	Bond Future	3,949.4800	3.9495	3,481.9600	3.4820	(11.838)	0	0	0
2023/05/24	2037	02/11/2023	11.56	Put	Bond Future	7,654.0600	7.6541	7,120.3100	7.1203	(6.973)	0	0	0
2023/05/24	2037	02/11/2023	11.57	Call	Bond Future	544.9800	0.5450	651.5800	0.6516	19.560	0	0	0
2023/05/24	2037	02/11/2023	11.55	Put	Bond Future	7,702.9100	7.7029	7,167.9100	7.1679	(6.945)	0	0	0
2023/05/24	2037	02/11/2023			Bond Future	12.9033	74.6534	12.7748	75.2925	(0.996)	0.0000	0.0000	0
2023/05/24	2037	02/11/2023	11.56	Call	Bond Future	536.9600	0.5370	642.3000	0.6423	19.618	0	0	0
2023/05/24	2037	02/11/2023	11.57	Put	Bond Future	7,605.3700	7.6054	7,072.8800	7.0729	(7.002)	0	0	0
2023/05/24	2037	02/11/2023	11.55	Call	Bond Future	529.0400	0.5290	633.1300	0.6331	19.675	0	0	0
2023/05/24	2037	01/02/2024	12.33	Call	Bond Future	1,977.5500	1.9775	2,218.1700	2.2182	12.168	0	0	0
2023/05/24	2037	01/02/2024	12.33	Put	Bond Future	5,520.1300	5.5201	5,107.2500	5.1073	(7.480)	0	0	0
2023/05/24	2037	01/02/2024			Bond Future	13.0341	72.1012	12.9004	72.7547	(1.026)	0.0000	0.0000	0
2023/05/24	2037	01/02/2024	12.32	Call	Bond Future	1,958.1900	1.9582	2,197.2900	2.1973	12.210	0	0	0
2023/05/24	2037	01/02/2024	12.32	Put	Bond Future	5,552.9200	5.5529	5,138.5200	5.1385	(7.463)	0	0	0
2023/05/24	2037	01/02/2024	12.31	Call	Bond Future	1,938.9400	1.9389	2,176.5000	2.1765	12.252	0	0	0
2023/05/24	2037	01/02/2024	12.31	Put	Bond Future	5,585.8700	5.5859	5,169.9300	5.1699	(7.446)	0	0	0
2023/05/24	2037	02/05/2024	11.44	Call	Bond Future	745.9300	0.7459	864.7100	0.8647	15.924	0	0	0
2023/05/24	2037	02/05/2024	11.44	Put	Bond Future	9,767.5500	9.7675	9,217.6400	9.2176	(5.630)	0	0	0
2023/05/24	2037	02/05/2024	11.45	Call	Bond Future	753.9900	0.7540	873.7900	0.8738	15.889	0	0	0
2023/05/24	2037	02/05/2024	11.43	Put	Bond Future	9,816.3100	9.8163	9,265.3900	9.2654	(5.612)	0	0	0
2023/05/24	2037	02/05/2024			Bond Future	13.1727	73.7479	13.0335	74.4166	(1.057)	0.0000	0.0000	0
2023/05/24	2037	02/05/2024	11.45	Put	Bond Future	9,718.9100	9.7189	9,170.0200	9.1700	(5.648)	0	0	0
2023/05/24	2037	02/05/2024	11.43	Call	Bond Future	737.9400	0.7379	855.7100	0.8557	15.959	0	0	0
2023/05/24	2037	01/08/2024	12.10	Call	Bond Future	1,595.1100	1.5951	1,796.9300	1.7969	12.652	0	0	0
2023/05/24	2037	01/08/2024	12.10	Put	Bond Future	7,764.3300	7.7643	7,282.0500	7.2821	(6.211)	0	0	0
2023/05/24	2037	01/08/2024	12.09	Call	Bond Future	1,580.6600	1.5807	1,781.1900	1.7812	12.686	0	0	0
2023/05/24	2037	01/08/2024	12.09	Put	Bond Future	7,802.6500	7.8026	7,319.0800	7.3191	(6.198)	0	0	0
2023/05/24	2037	01/08/2024			Bond Future	13.3425	71.0775	13.1971	71.7616	(1.090)	0.0000	0.0000	0
2023/05/24	2037	01/08/2024	12.11	Call	Bond Future	1,609.6500	1.6097	1,812.7500	1.8128	12.618	0	0	0
2023/05/24	2037	01/08/2024	12.11	Put	Bond Future	7,726.1500	7.7262	7,245.1500	7.2451	(6.226)	0	0	0
2023/05/24	2038	03/08/2023			Bond Future	124.9109	124.9109	125.6506	125.6506	0.592	0.0000	0.0000	3,022
2023/05/24	2038	02/11/2023			Bond Future	127.7342	127.7342	128.4892	128.4892	0.591	0.0000	0.0000	1,656
2023/05/24	2038	01/02/2024			Bond Future	128.6323	128.6323	129.4285	129.4285	0.619	0.0000	0.0000	0
2023/05/24	2038	02/05/2024			Bond Future	131.6000	131.6000	132.4150	132.4150	0.619	0.0000	0.0000	0
2023/05/24	2038	01/08/2024			Bond Future	132.3627	132.3627	133.2228	133.2228	0.650	0.0000	0.0000	0
2023/05/24	2040	03/08/2023	12.23	Call	Bond Future	654.8000	0.6548	818.0600	0.8181	24.933	0	0	0
2023/05/24	2040	03/08/2023	12.23	Put	Bond Future	4,240.8800	4.2409	3,740.5800	3.7406	(11.797)	0	0	0
2023/05/24	2040	03/08/2023			Bond Future	12.8779	73.9284	12.7543	74.5919	(0.960)	0.0000	0.0000	133,387
2023/05/24	2040	03/08/2023	12.21	Call	Bond Future	627.1200	0.6271	785.3300	0.7853	25.228	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/24	2040	03/08/2023	12.21	Put	Bond Future	4,328.2600		4.3283	3,822.9100	3.8229	(11.676)	0	0	0
2023/05/24	2040	03/08/2023	12.22	Call	Bond Future	640.8600		0.6409	801.5800	0.8016	25.079	0	0	0
2023/05/24	2040	03/08/2023	12.22	Put	Bond Future	4,284.4400		4.2844	3,781.6000	3.7816	(11.736)	0	0	0
2023/05/24	2040	02/11/2023	11.58	Call	Bond Future	510.0200		0.5100	611.6900	0.6117	19.935	0	0	0
2023/05/24	2040	02/11/2023	11.58	Put	Bond Future	8,621.8200		8.6218	8,045.9400	8.0459	(6.679)	0	0	0
2023/05/24	2040	02/11/2023	11.59	Call	Bond Future	517.8800		0.5179	620.8200	0.6208	19.877	0	0	0
2023/05/24	2040	02/11/2023	11.60	Put	Bond Future	8,514.1000		8.5141	7,940.7700	7.9408	(6.734)	0	0	0
2023/05/24	2040	02/11/2023			Bond Future	13.0035		75.5823	12.8752	76.2598	(0.986)	0.0000	0.0000	104
2023/05/24	2040	02/11/2023	11.59	Put	Bond Future	8,567.8700		8.5679	7,993.2600	7.9933	(6.707)	0	0	0
2023/05/24	2040	02/11/2023	11.60	Call	Bond Future	525.8400		0.5258	630.0600	0.6301	19.820	0	0	0
2023/05/24	2040	01/02/2024	12.33	Call	Bond Future	1,896.0500		1.8960	2,135.4700	2.1355	12.627	0	0	0
2023/05/24	2040	01/02/2024	12.33	Put	Bond Future	6,221.5000		6.2215	5,768.1100	5.7681	(7.287)	0	0	0
2023/05/24	2040	01/02/2024	12.34	Call	Bond Future	1,914.6700		1.9147	2,155.6800	2.1557	12.588	0	0	0
2023/05/24	2040	01/02/2024	12.34	Put	Bond Future	6,183.6900		6.1837	5,731.8900	5.7319	(7.306)	0	0	0
2023/05/24	2040	01/02/2024			Bond Future	13.1316		72.8010	12.9982	73.4938	(1.016)	0.0000	0.0000	28
2023/05/24	2040	01/02/2024	12.35	Call	Bond Future	1,933.6200		1.9336	2,176.2300	2.1762	12.547	0	0	0
2023/05/24	2040	01/02/2024	12.35	Put	Bond Future	6,146.2700		6.1463	5,696.0700	5.6961	(7.325)	0	0	0
2023/05/24	2040	02/05/2024	11.60	Call	Bond Future	885.8700		0.8859	1,021.6100	1.0216	15.323	0	0	0
2023/05/24	2040	02/05/2024	11.61	Call	Bond Future	895.2100		0.8952	1,032.0800	1.0321	15.289	0	0	0
2023/05/24	2040	02/05/2024	11.62	Put	Bond Future	10,073.7100		10.0737	9,502.8500	9.5028	(5.667)	0	0	0
2023/05/24	2040	02/05/2024			Bond Future	13.2666		74.4637	13.1278	75.1726	(1.046)	0.0000	0.0000	0
2023/05/24	2040	02/05/2024	11.60	Put	Bond Future	10,177.2600		10.1773	9,604.1300	9.6041	(5.631)	0	0	0
2023/05/24	2040	02/05/2024	11.61	Put	Bond Future	10,125.4100		10.1254	9,553.4100	9.5534	(5.649)	0	0	0
2023/05/24	2040	02/05/2024	11.62	Call	Bond Future	904.6200		0.9046	1,042.6300	1.0426	15.256	0	0	0
2023/05/24	2040	01/08/2024	12.34	Call	Bond Future	1,951.6200		1.9516	2,187.3600	2.1874	12.079	0	0	0
2023/05/24	2040	01/08/2024	12.34	Put	Bond Future	7,708.4600		7.7085	7,218.9500	7.2189	(6.350)	0	0	0
2023/05/24	2040	01/08/2024			Bond Future	13.4313		71.5578	13.2863	72.2831	(1.079)	0.0000	0.0000	0
2023/05/24	2040	01/08/2024	12.32	Call	Bond Future	1,917.7000		1.9177	2,150.6400	2.1506	12.147	0	0	0
2023/05/24	2040	01/08/2024	12.32	Put	Bond Future	7,786.7300		7.7867	7,294.4200	7.2944	(6.322)	0	0	0
2023/05/24	2040	01/08/2024	12.33	Call	Bond Future	1,934.6200		1.9346	2,168.9600	2.1690	12.113	0	0	0
2023/05/24	2040	01/08/2024	12.33	Put	Bond Future	7,747.5200		7.7475	7,256.6100	7.2566	(6.336)	0	0	0
2023/05/24	2044	03/08/2023	12.00	Call	Bond Future	374.5700		0.3746	470.4900	0.4705	25.608	0	0	0
2023/05/24	2044	03/08/2023	12.00	Put	Bond Future	5,455.6000		5.4556	4,944.2200	4.9442	(9.373)	0	0	4,754
2023/05/24	2044	03/08/2023	12.15	Call	Bond Future	537.4800		0.5375	663.6900	0.6637	23.482	0	0	0
2023/05/24	2044	03/08/2023	12.15	Put	Bond Future	4,727.5400		4.7275	4,246.4500	4.2464	(10.176)	0	0	0
2023/05/24	2044	03/08/2023	12.16	Call	Bond Future	549.7700		0.5498	678.1400	0.6781	23.350	0	0	0
2023/05/24	2044	03/08/2023	12.16	Put	Bond Future	4,681.0600		4.6811	4,202.1300	4.2021	(10.231)	0	0	0
2023/05/24	2044	03/08/2023			Bond Future	12.8981		70.5110	12.7851	71.1183	(0.877)	0.0000	0.0000	85,310
2023/05/24	2044	03/08/2023	11.75	Call	Bond Future	187.2500		0.1873	242.6800	0.2427	29.602	0	0	4,553
2023/05/24	2044	03/08/2023	11.75	Put	Bond Future	6,793.3900		6.7934	6,241.5200	6.2415	(8.124)	0	0	3,076
2023/05/24	2044	03/08/2023	12.17	Call	Bond Future	562.3500		0.5623	692.9000	0.6929	23.215	0	0	0
2023/05/24	2044	03/08/2023	12.17	Put	Bond Future	4,634.9500		4.6350	4,158.2000	4.1582	(10.286)	0	0	0
2023/05/24	2044	03/08/2023	12.50	Call	Bond Future	1,102.4900		1.1025	1,312.7300	1.3127	19.070	0	0	0
2023/05/24	2044	03/08/2023	12.50	Put	Bond Future	3,281.1200		3.2811	2,884.0600	2.8841	(12.101)	0	0	9,106
2023/05/24	2044	02/11/2023	11.57	Call	Bond Future	499.8600		0.4999	589.6300	0.5896	17.959	0	0	0
2023/05/24	2044	02/11/2023	11.57	Put	Bond Future	8,865.5200		8.8655	8,335.2500	8.3352	(5.981)	0	0	0
2023/05/24	2044	02/11/2023			Bond Future	13.0184		72.0885	12.9011	72.7085	(0.901)	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
2023/05/24	2044	02/11/2023	11.55	Call	Bond Future	484.5200	0.4845	572.0500	0.5720	18.065	0	0	0
2023/05/24	2044	02/11/2023	11.55	Put	Bond Future	8,977.2700	8.9773	8,444.7600	8.4448	(5.932)	0	0	0
2023/05/24	2044	02/11/2023	11.56	Call	Bond Future	492.1500	0.4922	580.7900	0.5808	18.011	0	0	0
2023/05/24	2044	02/11/2023	11.56	Put	Bond Future	8,921.3100	8.9213	8,389.9100	8.3899	(5.957)	0	0	0
2023/05/24	2044	01/02/2024	12.29	Call	Bond Future	1,840.8800	1.8409	2,052.9500	2.0529	11.520	0	0	0
2023/05/24	2044	01/02/2024	12.29	Put	Bond Future	6,481.0200	6.4810	6,059.0900	6.0591	(6.510)	0	0	0
2023/05/24	2044	01/02/2024			Bond Future	13.1408	69.3527	13.0189	69.9866	(0.927)	0.0000	0.0000	0
2023/05/24	2044	01/02/2024	12.27	Call	Bond Future	1,804.1100	1.8041	2,013.2700	2.0133	11.594	0	0	0
2023/05/24	2044	01/02/2024	12.27	Put	Bond Future	6,559.5900	6.5596	6,134.7500	6.1348	(6.477)	0	0	0
2023/05/24	2044	01/02/2024	12.28	Call	Bond Future	1,822.3400	1.8223	2,032.9500	2.0329	11.557	0	0	0
2023/05/24	2044	01/02/2024	12.28	Put	Bond Future	6,520.1100	6.5201	6,096.7200	6.0967	(6.494)	0	0	0
2023/05/24	2044	02/05/2024	11.67	Call	Bond Future	1,157.0600	1.1571	1,299.7700	1.2998	12.334	0	0	0
2023/05/24	2044	02/05/2024	11.67	Put	Bond Future	10,168.4800	10.1685	9,662.4400	9.6624	(4.977)	0	0	0
2023/05/24	2044	02/05/2024			Bond Future	13.2694	70.9365	13.1427	71.5852	(0.955)	0.0000	0.0000	0
2023/05/24	2044	02/05/2024	11.65	Call	Bond Future	1,135.3700	1.1354	1,275.9800	1.2760	12.385	0	0	0
2023/05/24	2044	02/05/2024	11.65	Put	Bond Future	10,271.7500	10.2717	9,763.6100	9.7636	(4.947)	0	0	0
2023/05/24	2044	02/05/2024	11.66	Call	Bond Future	1,146.1800	1.1462	1,287.8400	1.2878	12.359	0	0	0
2023/05/24	2044	02/05/2024	11.66	Put	Bond Future	10,220.0400	10.2200	9,712.9500	9.7129	(4.962)	0	0	0
2023/05/24	2044	01/08/2024	12.28	Call	Bond Future	2,080.5000	2.0805	2,296.5200	2.2965	10.383	0	0	0
2023/05/24	2044	01/08/2024	12.28	Put	Bond Future	8,212.5300	8.2125	7,764.7600	7.7648	(5.452)	0	0	0
2023/05/24	2044	01/08/2024	12.29	Call	Bond Future	2,097.7400	2.0977	2,315.0000	2.3150	10.357	0	0	0
2023/05/24	2044	01/08/2024	12.29	Put	Bond Future	8,172.3000	8.1723	7,725.7700	7.7258	(5.464)	0	0	0
2023/05/24	2044	01/08/2024			Bond Future	13.4259	68.0799	13.2936	68.7437	(0.986)	0.0000	0.0000	0
2023/05/24	2044	01/08/2024	12.30	Call	Bond Future	2,115.0700	2.1151	2,333.5600	2.3336	10.330	0	0	0
2023/05/24	2044	01/08/2024	12.30	Put	Bond Future	8,132.2200	8.1322	7,686.9200	7.6869	(5.476)	0	0	0
2023/05/24	2046	03/08/2023			Bond Future	109.5220	109.5220	110.5974	110.5974	0.982	0.0000	0.0000	12,882
2023/05/24	2046	02/11/2023			Bond Future	109.8812	109.8812	110.9991	110.9991	1.017	0.0000	0.0000	4,418
2023/05/24	2046	01/02/2024			Bond Future	112.4146	112.4146	113.5582	113.5582	1.017	0.0000	0.0000	0
2023/05/24	2046	02/05/2024			Bond Future	112.8273	112.8273	114.0237	114.0237	1.060	0.0000	0.0000	0
2023/05/24	2046	01/08/2024			Bond Future	115.2823	115.2823	116.5065	116.5065	1.062	0.0000	0.0000	0
2023/05/24	2050	03/08/2023			Bond Future	109.4034	109.4034	110.9883	110.9883	1.449	0.0000	0.0000	10,740
2023/05/24	2050	02/11/2023			Bond Future	111.8760	111.8760	113.4957	113.4957	1.448	0.0000	0.0000	3,364
2023/05/24	2050	01/02/2024			Bond Future	112.1767	112.1767	113.8597	113.8597	1.500	0.0000	0.0000	0
2023/05/24	2050	02/05/2024			Bond Future	114.7646	114.7646	116.4869	116.4869	1.501	0.0000	0.0000	0
2023/05/24	2050	01/08/2024			Bond Future	114.9212	114.9212	116.7106	116.7106	1.557	0.0000	0.0000	0
2023/05/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/24	AL37	03/08/2023			Index Future	857.7260	857.7260	864.1600	864.1600	0.750	0.0000	0.0000	0
2023/05/24	AL37	02/11/2023			Index Future	876.8970	876.8970	883.4710	883.4710	0.750	0.0000	0.0000	0
2023/05/24	AL37	01/02/2024			Index Future	896.9100	896.9100	903.6340	903.6340	0.750	0.0000	0.0000	0
2023/05/24	AL37	02/05/2024			Index Future	917.4130	917.4130	924.2920	924.2920	0.750	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
2023/05/24	AL37	01/08/2024			Index Future	937.2270	937.2270	944.2580	944.2580	0.750	0.0000	0.0000	0
2023/05/24	AL7T	03/08/2023			Index Future	963.8380	963.8380	973.2190	973.2190	0.973	0.0000	0.0000	0
2023/05/24	AL7T	02/11/2023			Index Future	985.3810	985.3810	994.9680	994.9680	0.973	0.0000	0.0000	0
2023/05/24	AL7T	01/02/2024			Index Future	1,007.8700	1,007.8700	1,017.6760	1,017.6760	0.973	0.0000	0.0000	0
2023/05/24	AL7T	02/05/2024			Index Future	1,030.9100	1,030.9100	1,040.9400	1,040.9400	0.973	0.0000	0.0000	0
2023/05/24	AL7T	01/08/2024			Index Future	1,053.1750	1,053.1750	1,063.4260	1,063.4260	0.973	0.0000	0.0000	0
2023/05/24	ALBI	03/08/2023			Index Future	848.3780	848.3780	855.5160	855.5160	0.841	0.0000	0.0000	101
2023/05/24	ALBI	02/11/2023			Index Future	867.3400	867.3400	874.6340	874.6340	0.841	0.0000	0.0000	0
2023/05/24	ALBI	01/02/2024			Index Future	887.1350	887.1350	894.5950	894.5950	0.841	0.0000	0.0000	0
2023/05/24	ALBI	02/05/2024			Index Future	907.4150	907.4150	915.0460	915.0460	0.841	0.0000	0.0000	0
2023/05/24	ALBI	01/08/2024			Index Future	927.0130	927.0130	934.8130	934.8130	0.841	0.0000	0.0000	0
2023/05/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/05/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/24	C213	28/02/2031			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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/24	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/24	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/24	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/24	ES33	03/08/2023			Bond Future	13.2944	71.2439	13.1749	71.7500	(0.899)	0.0000	0.0000	350
2023/05/24	ES33	02/11/2023			Bond Future	13.4597	69.0551	13.3351	69.5719	(0.925)	0.0000	0.0000	0
2023/05/24	ES33	01/02/2024			Bond Future	13.6301	70.6475	13.5000	71.1760	(0.955)	0.0000	0.0000	0
2023/05/24	ES33	02/05/2024			Bond Future	13.8063	68.4763	13.6703	69.0172	(0.985)	0.0000	0.0000	0
2023/05/24	ES33	01/08/2024			Bond Future	14.0152	69.9619	13.8725	70.5156	(1.018)	0.0000	0.0000	0
2023/05/24	ES42	03/08/2023			Bond Future	13.6188	68.0117	13.4999	68.5811	(0.873)	0.0000	0.0000	4,000
2023/05/24	ES42	02/11/2023			Bond Future	13.7720	65.2851	13.6483	65.8667	(0.899)	0.0000	0.0000	0
2023/05/24	ES42	01/02/2024			Bond Future	13.9218	66.7907	13.7930	67.3856	(0.925)	0.0000	0.0000	0
2023/05/24	ES42	02/05/2024			Bond Future	14.0820	64.0682	13.9476	64.6770	(0.955)	0.0000	0.0000	0
2023/05/24	ES42	01/08/2024			Bond Future	14.2660	65.4551	14.1255	66.0781	(0.985)	0.0000	0.0000	0
2023/05/24	GOVI	03/08/2023	837.21	Call	GOVI	0.0000	0.0000	59,480.0000	5.9480	100.000	0	0	0
2023/05/24	GOVI	03/08/2023	837.21	Put	GOVI	11,700.0000	1.1700	0.0000	0.0000	(100.000)	0	0	0
2023/05/24	GOVI	03/08/2023	837.22	Call	GOVI	0.0000	0.0000	59,380.0000	5.9380	100.000	0	0	0
2023/05/24	GOVI	03/08/2023	837.22	Put	GOVI	11,800.0000	1.1800	0.0000	0.0000	(100.000)	0	0	0
2023/05/24	GOVI	03/08/2023			GOVI	836.0400	836.0400	843.1580	843.1580	0.851	0.0000	0.0000	838
2023/05/24	GOVI	03/08/2023	837.23	Call	GOVI	0.0000	0.0000	59,280.0000	5.9280	100.000	0	0	0
2023/05/24	GOVI	03/08/2023	837.23	Put	GOVI	11,900.0000	1.1900	0.0000	0.0000	(100.000)	0	0	0
2023/05/24	GOVI	02/11/2023	885.81	Put	GOVI	310,840.0000	31.0840	238,100.0000	23.8100	(23.401)	0	0	0
2023/05/24	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/24	GOVI	02/11/2023			GOVI	854.7260	854.7260	862.0000	862.0000	0.851	0.0000	0.0000	0
2023/05/24	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/24	GOVI	02/11/2023	885.80	Put	GOVI	310,740.0000	31.0740	238,000.0000	23.8000	(23.409)	0	0	0
2023/05/24	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/24	GOVI	02/11/2023	885.82	Put	GOVI	310,940.0000	31.0940	238,200.0000	23.8200	(23.394)	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
2023/05/24	GOVI	01/02/2024	880.00	Call	GOVI	0.0000	0.0000	16,730.0000	1.6730	100.000	0	0	0
2023/05/24	GOVI	01/02/2024	880.00	Put	GOVI	57,670.0000	5.7670	0.0000	0.0000	(100.000)	0	0	0
2023/05/24	GOVI	01/02/2024			GOVI	874.2330	874.2330	881.6730	881.6730	0.851	0.0000	0.0000	0
2023/05/24	GOVI	01/02/2024	879.98	Call	GOVI	0.0000	0.0000	16,930.0000	1.6930	100.000	0	0	0
2023/05/24	GOVI	01/02/2024	879.98	Put	GOVI	57,470.0000	5.7470	0.0000	0.0000	(100.000)	0	0	0
2023/05/24	GOVI	01/02/2024	879.99	Call	GOVI	0.0000	0.0000	16,830.0000	1.6830	100.000	0	0	0
2023/05/24	GOVI	01/02/2024	879.99	Put	GOVI	57,570.0000	5.7570	0.0000	0.0000	(100.000)	0	0	0
2023/05/24	GOVI	02/05/2024	950.97	Put	GOVI	567,520.0000	56.7520	491,420.0000	49.1420	(13.409)	0	0	0
2023/05/24	GOVI	02/05/2024	950.98	Put	GOVI	567,620.0000	56.7620	491,520.0000	49.1520	(13.407)	0	0	0
2023/05/24	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/24	GOVI	02/05/2024			GOVI	894.2180	894.2180	901.8280	901.8280	0.851	0.0000	0.0000	0
2023/05/24	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/24	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/24	GOVI	02/05/2024	950.99	Put	GOVI	567,720.0000	56.7720	491,620.0000	49.1620	(13.404)	0	0	0
2023/05/24	GOVI	01/08/2024	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/24	GOVI	01/08/2024	943.39	Put	GOVI	298,590.0000	29.8590	220,810.0000	22.0810	(26.049)	0	0	0
2023/05/24	GOVI	01/08/2024			GOVI	913.5310	913.5310	921.3090	921.3090	0.851	0.0000	0.0000	0
2023/05/24	GOVI	01/08/2024	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/24	GOVI	01/08/2024	943.37	Put	GOVI	298,390.0000	29.8390	220,610.0000	22.0610	(26.067)	0	0	0
2023/05/24	GOVI	01/08/2024	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/24	GOVI	01/08/2024	943.38	Put	GOVI	298,490.0000	29.8490	220,710.0000	22.0710	(26.058)	0	0	0
2023/05/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/05/24	IGOV	03/08/2023			Index Future	324.1640	324.1640	325.4980	325.4980	0.412	0.0000	0.0000	638
2023/05/24	IGOV	02/11/2023			Index Future	331.4870	331.4870	332.8500	332.8500	0.411	0.0000	0.0000	16
2023/05/24	IGOV	01/02/2024			Index Future	339.1290	339.1290	340.5230	340.5230	0.411	0.0000	0.0000	0
2023/05/24	IGOV	02/05/2024			Index Future	346.9560	346.9560	348.3820	348.3820	0.411	0.0000	0.0000	0
2023/05/24	IGOV	01/08/2024			Index Future	354.5220	354.5220	355.9810	355.9810	0.412	0.0000	0.0000	0
2023/05/24	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/05/24	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/05/24	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/05/24	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/05/24	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/05/24	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/05/24	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/05/24	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/05/24	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/05/24	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/05/24	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/05/24	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/05/24	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/05/24	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/05/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	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
2023/05/24	JBAF	21/06/2023			Jibar Tradeable Future	8.6600	91.3400	8.5500	91.4500	(1.270)	0.0000	0.0000	0
2023/05/24	JBAF	19/07/2023			Jibar Tradeable Future	8.8400	91.1600	8.7000	91.3000	(1.584)	0.0000	0.0000	0
2023/05/24	JBAF	16/08/2023			Jibar Tradeable Future	9.0650	90.9350	8.9400	91.0600	(1.379)	0.0000	0.0000	0
2023/05/24	JBAF	20/09/2023			Jibar Tradeable Future	9.2350	90.7650	9.0800	90.9200	(1.678)	0.0000	0.0000	0
2023/05/24	JBAF	18/10/2023			Jibar Tradeable Future	9.2700	90.7300	9.1200	90.8800	(1.618)	0.0000	0.0000	0
2023/05/24	JBAF	15/11/2023			Jibar Tradeable Future	9.3200	90.6800	9.1600	90.8400	(1.717)	0.0000	0.0000	0
2023/05/24	JBAF	20/12/2023			Jibar Tradeable Future	9.3450	90.6550	9.1700	90.8300	(1.873)	0.0000	0.0000	0
2023/05/24	JBAF	20/03/2024			Jibar Tradeable Future	9.3400	90.6600	9.1350	90.8650	(2.195)	0.0000	0.0000	0
2023/05/24	JBAF	19/06/2024			Jibar Tradeable Future	9.2200	90.7800	8.9750	91.0250	(2.657)	0.0000	0.0000	0
2023/05/24	JBAF	18/09/2024			Jibar Tradeable Future	9.0100	90.9900	8.8400	91.1600	(1.887)	0.0000	0.0000	0
2023/05/24	JBAF	18/12/2024			Jibar Tradeable Future	8.8600	91.1400	8.6550	91.3450	(2.314)	0.0000	0.0000	0
2023/05/24	JBAF	19/03/2025			Jibar Tradeable Future	8.8550	91.1450	8.6500	91.3500	(2.315)	0.0000	0.0000	0
2023/05/24	R035	03/08/2023	12.00	Call	Bond Future	859.2200	0.8592	1,035.5700	1.0356	20.524	0	0	0
2023/05/24	R035	03/08/2023	12.00	Put	Bond Future	3,361.6700	3.3617	2,961.8100	2.9618	(11.895)	0	0	0
2023/05/24	R035	03/08/2023	12.50	Call	Bond Future	1,972.8300	1.9728	2,272.0800	2.2721	15.169	0	0	5,000
2023/05/24	R035	03/08/2023			Bond Future	12.4828	82.0926	12.3697	82.6688	(0.906)	0.0000	0.0000	59,453
2023/05/24	R035	03/08/2023	11.75	Call	Bond Future	501.2900	0.5013	621.2800	0.6213	23.936	0	0	0
2023/05/24	R035	03/08/2023	11.75	Put	Bond Future	4,344.5500	4.3445	3,888.3300	3.8883	(10.501)	0	0	4,870
2023/05/24	R035	03/08/2023	11.98	Call	Bond Future	825.8600	0.8259	997.4400	0.9974	20.776	0	0	0
2023/05/24	R035	03/08/2023	11.98	Put	Bond Future	3,434.4200	3.4344	3,029.7900	3.0298	(11.782)	0	0	0
2023/05/24	R035	03/08/2023	11.99	Call	Bond Future	842.4400	0.8424	1,016.3900	1.0164	20.648	0	0	0
2023/05/24	R035	03/08/2023	11.99	Put	Bond Future	3,397.9200	3.3979	2,995.6600	2.9957	(11.838)	0	0	0
2023/05/24	R035	03/08/2023	12.50	Put	Bond Future	1,885.6200	1.8856	1,608.6600	1.6087	(14.688)	0	0	0
2023/05/24	R035	02/11/2023	12.85	Call	Bond Future	3,608.1600	3.6082	3,949.1100	3.9491	9.449	0	0	0
2023/05/24	R035	02/11/2023	12.85	Put	Bond Future	2,453.0200	2.4530	2,205.7400	2.2057	(10.081)	0	0	400
2023/05/24	R035	02/11/2023	11.12	Call	Bond Future	411.6500	0.4116	489.5200	0.4895	18.917	0	0	400
2023/05/24	R035	02/11/2023	11.41	Call	Bond Future	658.2800	0.6583	770.6200	0.7706	17.066	0	0	0
2023/05/24	R035	02/11/2023	11.41	Put	Bond Future	6,994.0600	6.9941	6,518.1700	6.5182	(6.804)	0	0	0
2023/05/24	R035	02/11/2023	11.42	Call	Bond Future	668.9100	0.6689	782.6100	0.7826	16.998	0	0	0
2023/05/24	R035	02/11/2023	11.42	Put	Bond Future	6,949.1800	6.9492	6,474.6500	6.4747	(6.829)	0	0	0
2023/05/24	R035	02/11/2023			Bond Future	12.6152	79.4173	12.4975	80.0055	(0.933)	0.0000	0.0000	109,781
2023/05/24	R035	02/11/2023	11.43	Call	Bond Future	679.8100	0.6798	794.8900	0.7949	16.928	0	0	0
2023/05/24	R035	02/11/2023	11.43	Put	Bond Future	6,904.6100	6.9046	6,431.4600	6.4315	(6.853)	0	0	0
2023/05/24	R035	02/11/2023	11.12	Put	Bond Future	8,380.0100	8.3800	7,869.6500	7.8697	(6.090)	0	0	0
2023/05/24	R035	02/11/2023	10.62	Call	Bond Future	175.3300	0.1753	213.4300	0.2134	21.730	0	0	400
2023/05/24	R035	02/11/2023	10.62	Put	Bond Future	11,064.0100	11.0640	10,513.8800	10.5139	(4.972)	0	0	0
2023/05/24	R035	01/02/2024	11.12	Put	Bond Future	9,271.3700	9.2714	8,773.7100	8.7737	(5.368)	0	0	0
2023/05/24	R035	01/02/2024	12.18	Put	Bond Future	5,052.3600	5.0524	4,687.1300	4.6871	(7.229)	0	0	0
2023/05/24	R035	01/02/2024	12.19	Call	Bond Future	2,216.1800	2.2162	2,453.8100	2.4538	10.723	0	0	0
2023/05/24	R035	01/02/2024	12.19	Put	Bond Future	5,021.7100	5.0217	4,657.8900	4.6579	(7.245)	0	0	0
2023/05/24	R035	01/02/2024	10.62	Call	Bond Future	380.8000	0.3808	443.3800	0.4434	16.434	0	0	400
2023/05/24	R035	01/02/2024	10.62	Put	Bond Future	11,836.2700	11.8363	11,297.4000	11.2974	(4.553)	0	0	0
2023/05/24	R035	01/02/2024			Bond Future	12.7512	81.2304	12.6285	81.8318	(0.962)	0.0000	0.0000	0
2023/05/24	R035	01/02/2024	12.20	Call	Bond Future	2,236.9300	2.2369	2,475.9700	2.4760	10.686	0	0	0
2023/05/24	R035	01/02/2024	12.20	Put	Bond Future	4,991.2300	4.9912	4,628.8200	4.6288	(7.261)	0	0	0
2023/05/24	R035	01/02/2024	13.46	Call	Bond Future	5,620.9800	5.6210	6,019.4000	6.0194	7.088	0	0	0
2023/05/24	R035	01/02/2024	13.46	Put	Bond Future	2,273.3600	2.2734	2,070.3300	2.0703	(8.931)	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
2023/05/24	R035	01/02/2024	11.12	Call	Bond Future	706.2000	0.7062	809.9900	0.8100	14.697	0	0	400
2023/05/24	R035	01/02/2024	12.18	Call	Bond Future	2,195.5400	2.1955	2,431.7600	2.4318	10.759	0	0	0
2023/05/24	R035	02/05/2024	11.20	Call	Bond Future	761.0500	0.7611	872.2500	0.8722	14.611	0	0	0
2023/05/24	R035	02/05/2024	11.20	Put	Bond Future	9,446.4700	9.4465	8,942.2000	8.9422	(5.338)	0	0	0
2023/05/24	R035	02/05/2024	11.19	Call	Bond Future	752.9400	0.7529	863.1900	0.8632	14.643	0	0	0
2023/05/24	R035	02/05/2024	11.19	Put	Bond Future	9,493.9300	9.4939	8,988.7100	8.9887	(5.322)	0	0	0
2023/05/24	R035	02/05/2024			Bond Future	12.8841	78.5714	12.7561	79.1869	(0.993)	0.0000	0.0000	0
2023/05/24	R035	02/05/2024	11.21	Call	Bond Future	769.2300	0.7692	881.3900	0.8814	14.581	0	0	0
2023/05/24	R035	02/05/2024	11.21	Put	Bond Future	9,399.1400	9.3991	8,895.8300	8.8958	(5.355)	0	0	0
2023/05/24	R035	01/08/2024	11.80	Call	Bond Future	1,541.9100	1.5419	1,723.0100	1.7230	11.745	0	0	0
2023/05/24	R035	01/08/2024	11.80	Put	Bond Future	7,696.7500	7.6967	7,247.9900	7.2480	(5.831)	0	0	0
2023/05/24	R035	01/08/2024	11.81	Call	Bond Future	1,556.1600	1.5562	1,738.4400	1.7384	11.713	0	0	0
2023/05/24	R035	01/08/2024	11.79	Put	Bond Future	7,734.7400	7.7347	7,284.8100	7.2848	(5.817)	0	0	0
2023/05/24	R035	01/08/2024			Bond Future	13.0457	80.2600	12.9119	80.8899	(1.026)	0.0000	0.0000	0
2023/05/24	R035	01/08/2024	11.81	Put	Bond Future	7,658.8800	7.6589	7,211.3000	7.2113	(5.844)	0	0	0
2023/05/24	R035	01/08/2024	11.79	Call	Bond Future	1,527.7400	1.5277	1,707.6700	1.7077	11.778	0	0	0
2023/05/24	R186	03/08/2023	9.73	Put	Bond Future	1,395.9600	1.3960	1,030.4100	1.0304	(26.186)	0	0	0
2023/05/24	R186	03/08/2023	9.74	Call	Bond Future	655.2200	0.6552	926.6100	0.9266	41.420	0	0	0
2023/05/24	R186	03/08/2023	9.74	Put	Bond Future	1,379.0400	1.3790	1,016.4200	1.0164	(26.295)	0	0	0
2023/05/24	R186	03/08/2023			Bond Future	9.9947	102.7682	9.7715	103.4022	(2.233)	0.0000	0.0000	81,868
2023/05/24	R186	03/08/2023	9.73	Call	Bond Future	643.5900	0.6436	912.0500	0.9120	41.713	0	0	0
2023/05/24	R186	03/08/2023	9.75	Call	Bond Future	667.1500	0.6672	941.4900	0.9415	41.121	0	0	0
2023/05/24	R186	03/08/2023	9.75	Put	Bond Future	1,362.4300	1.3624	1,002.7600	1.0028	(26.399)	0	0	0
2023/05/24	R186	02/11/2023	9.40	Call	Bond Future	640.6900	0.6407	854.8700	0.8549	33.430	0	0	0
2023/05/24	R186	02/11/2023	9.40	Put	Bond Future	2,456.1000	2.4561	2,023.2700	2.0233	(17.623)	0	0	0
2023/05/24	R186	02/11/2023	9.15	Call	Bond Future	461.6700	0.4617	631.5000	0.6315	36.786	0	0	1,715
2023/05/24	R186	02/11/2023			Bond Future	10.0795	105.0664	9.8356	105.7134	(2.420)	0.0000	0.0000	13,885
2023/05/24	R186	02/11/2023	10.42	Call	Bond Future	1,940.7000	1.9407	2,349.0300	2.3490	21.040	0	0	0
2023/05/24	R186	02/11/2023	10.42	Put	Bond Future	1,046.1200	1.0461	807.4400	0.8074	(22.816)	0	0	1,715
2023/05/24	R186	02/11/2023	9.15	Put	Bond Future	2,955.3200	2.9553	2,478.1400	2.4781	(16.146)	0	0	0
2023/05/24	R186	02/11/2023	9.38	Call	Bond Future	624.8300	0.6248	835.3200	0.8353	33.688	0	0	0
2023/05/24	R186	02/11/2023	9.38	Put	Bond Future	2,494.2900	2.4943	2,057.7700	2.0578	(17.501)	0	0	0
2023/05/24	R186	02/11/2023	9.39	Call	Bond Future	632.6100	0.6326	844.9200	0.8449	33.561	0	0	0
2023/05/24	R186	02/11/2023	9.39	Put	Bond Future	2,475.0400	2.4750	2,040.3400	2.0403	(17.563)	0	0	0
2023/05/24	R186	01/02/2024	9.51	Call	Bond Future	898.3200	0.8983	1,147.0000	1.1470	27.683	0	0	0
2023/05/24	R186	01/02/2024	9.52	Put	Bond Future	2,493.0300	2.4930	2,081.8700	2.0819	(16.492)	0	0	0
2023/05/24	R186	01/02/2024	9.50	Call	Bond Future	888.7200	0.8887	1,135.7400	1.1357	27.795	0	0	0
2023/05/24	R186	01/02/2024			Bond Future	10.1597	102.1531	9.8912	102.8147	(2.643)	0.0000	0.0000	0
2023/05/24	R186	01/02/2024	9.51	Put	Bond Future	2,508.0700	2.5081	2,095.2400	2.0952	(16.460)	0	0	0
2023/05/24	R186	01/02/2024	9.52	Call	Bond Future	908.3000	0.9083	1,158.6500	1.1586	27.562	0	0	0
2023/05/24	R186	01/02/2024	9.50	Put	Bond Future	2,523.5000	2.5235	2,109.0100	2.1090	(16.425)	0	0	0
2023/05/24	R186	02/05/2024	10.40	Call	Bond Future	0.0000	0.0000	2,427.3300	2.4273	100.000	0	0	0
2023/05/24	R186	02/05/2024	10.40	Put	Bond Future	0.0000	0.0000	1,422.2800	1.4223	100.000	0	0	2,030
2023/05/24	R186	02/05/2024	8.01	Call	Bond Future	206.9800	0.2070	289.7000	0.2897	39.965	0	0	0
2023/05/24	R186	02/05/2024	8.01	Put	Bond Future	5,447.1400	5.4471	4,852.9400	4.8529	(10.908)	0	0	0
2023/05/24	R186	02/05/2024	9.73	Put	Bond Future	0.0000	0.0000	2,022.3900	2.0224	100.000	0	0	0
2023/05/24	R186	02/05/2024			Bond Future	10.2545	104.4869	9.9563	105.1638	(2.908)	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
2023/05/24	R186	02/05/2024	8.00	Call	Bond Future	204.5700	0.2046	286.5100	0.2865	40.055	0	0	0
2023/05/24	R186	02/05/2024	8.00	Put	Bond Future	5,468.8500	5.4688	4,873.8700	4.8739	(10.879)	0	0	0
2023/05/24	R186	02/05/2024	9.73	Call	Bond Future	0.0000	0.0000	1,504.8400	1.5048	100.000	0	0	2,030
2023/05/24	R186	02/05/2024	7.99	Call	Bond Future	202.1800	0.2022	283.3500	0.2834	40.147	0	0	0
2023/05/24	R186	02/05/2024	7.99	Put	Bond Future	5,490.5800	5.4906	4,894.8300	4.8948	(10.850)	0	0	0
2023/05/24	R186	01/08/2024	8.70	Put	Bond Future	4,098.1900	4.0982	3,556.3100	3.5563	(13.222)	0	0	0
2023/05/24	R186	01/08/2024	8.68	Call	Bond Future	429.4200	0.4294	578.4900	0.5785	34.714	0	0	0
2023/05/24	R186	01/08/2024	8.69	Call	Bond Future	433.3700	0.4334	583.4700	0.5835	34.636	0	0	0
2023/05/24	R186	01/08/2024			Bond Future	10.4364	101.4255	10.1015	102.1185	(3.209)	0.0000	0.0000	0
2023/05/24	R186	01/08/2024	8.70	Call	Bond Future	437.3400	0.4373	588.4800	0.5885	34.559	0	0	0
2023/05/24	R186	01/08/2024	8.68	Put	Bond Future	4,133.4300	4.1334	3,589.4800	3.5895	(13.160)	0	0	0
2023/05/24	R186	01/08/2024	8.69	Put	Bond Future	4,115.8000	4.1158	3,572.8800	3.5729	(13.191)	0	0	0
2023/05/24	R197	03/08/2023			Bond Future	334.5155	334.5155	334.5415	334.5415	0.008	0.0000	0.0000	49
2023/05/24	R197	02/11/2023			Bond Future	342.0754	342.0754	342.0982	342.0982	0.007	0.0000	0.0000	0
2023/05/24	R202	03/08/2023			Bond Future	247.8765	247.8765	247.3601	247.3601	(0.208)	0.0000	0.0000	5,336
2023/05/24	R202	02/11/2023			Bond Future	253.4784	253.4784	252.9475	252.9475	(0.209)	0.0000	0.0000	0
2023/05/24	R202	01/02/2024			Bond Future	254.2881	254.2881	253.8006	253.8006	(0.192)	0.0000	0.0000	0
2023/05/24	R202	02/05/2024			Bond Future	260.1548	260.1548	259.6571	259.6571	(0.191)	0.0000	0.0000	0
2023/05/24	R202	01/08/2024			Bond Future	260.6425	260.6425	260.1989	260.1989	(0.170)	0.0000	0.0000	0
2023/05/24	R209	03/08/2023	10.00	Call	Bond Future	0.9400	0.0009	1.4500	0.0014	54.255	0	0	1,800
2023/05/24	R209	03/08/2023	10.00	Put	Bond Future	12,661.8500	12.6618	12,140.2500	12.1403	(4.119)	0	0	0
2023/05/24	R209	03/08/2023	10.70	Call	Bond Future	17.3400	0.0173	24.7200	0.0247	42.561	0	0	1,800
2023/05/24	R209	03/08/2023	11.95	Put	Bond Future	3,177.7700	3.1778	2,800.8400	2.8008	(11.861)	0	0	0
2023/05/24	R209	03/08/2023	12.00	Call	Bond Future	712.9000	0.7129	868.7700	0.8688	21.864	0	0	0
2023/05/24	R209	03/08/2023	12.00	Put	Bond Future	3,013.2800	3.0133	2,647.0400	2.6470	(12.154)	0	0	1,750
2023/05/24	R209	03/08/2023	11.25	Put	Bond Future	6,035.7300	6.0357	5,548.7700	5.5488	(8.068)	0	0	0
2023/05/24	R209	03/08/2023	11.93	Call	Bond Future	617.6200	0.6176	758.5900	0.7586	22.825	0	0	0
2023/05/24	R209	03/08/2023	11.94	Call	Bond Future	630.6400	0.6306	773.7100	0.7737	22.686	0	0	0
2023/05/24	R209	03/08/2023			Bond Future	12.5070	62.9618	12.3896	63.4839	(0.939)	0.0000	0.0000	11,735
2023/05/24	R209	03/08/2023	10.70	Put	Bond Future	8,801.5000	8.8015	8,286.7700	8.2868	(5.848)	0	0	0
2023/05/24	R209	03/08/2023	10.75	Call	Bond Future	20.7400	0.0207	29.4100	0.0294	41.803	0	0	7,000
2023/05/24	R209	03/08/2023	10.75	Put	Bond Future	8,538.8300	8.5388	8,025.3900	8.0254	(6.013)	0	0	0
2023/05/24	R209	03/08/2023	11.95	Call	Bond Future	643.9300	0.6439	789.1100	0.7891	22.546	0	0	0
2023/05/24	R209	03/08/2023	11.25	Call	Bond Future	102.7200	0.1027	137.8700	0.1379	34.219	0	0	7,000
2023/05/24	R209	03/08/2023	11.93	Put	Bond Future	3,245.1800	3.2452	2,864.0400	2.8640	(11.745)	0	0	0
2023/05/24	R209	03/08/2023	11.94	Put	Bond Future	3,211.3100	3.2113	2,832.2700	2.8323	(11.803)	0	0	0
2023/05/24	R209	02/11/2023	11.34	Call	Bond Future	499.9500	0.4999	592.5800	0.5926	18.528	0	0	0
2023/05/24	R209	02/11/2023	11.34	Put	Bond Future	6,470.0500	6.4700	6,029.5700	6.0296	(6.808)	0	0	0
2023/05/24	R209	02/11/2023	11.33	Call	Bond Future	491.5000	0.4915	582.9500	0.5830	18.606	0	0	0
2023/05/24	R209	02/11/2023	11.33	Put	Bond Future	6,511.2700	6.5113	6,069.6100	6.0696	(6.783)	0	0	0
2023/05/24	R209	02/11/2023			Bond Future	12.6234	61.2156	12.5017	61.7488	(0.964)	0.0000	0.0000	2
2023/05/24	R209	02/11/2023	11.35	Call	Bond Future	508.4900	0.5085	602.3200	0.6023	18.453	0	0	0
2023/05/24	R209	02/11/2023	11.35	Put	Bond Future	6,428.9700	6.4290	5,989.6900	5.9897	(6.833)	0	0	0
2023/05/24	R209	01/02/2024	12.13	Put	Bond Future	4,533.0500	4.5331	4,198.4900	4.1985	(7.380)	0	0	0
2023/05/24	R209	01/02/2024	12.14	Call	Bond Future	1,860.9900	1.8610	2,072.8300	2.0728	11.383	0	0	0

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2023/05/24	R209	01/02/2024	12.14	Put	Bond Future	4,505.1400	4.5051	4,171.8800	4.1719	(7.397)	0	0	0
2023/05/24	R209	01/02/2024			Bond Future	12.7379	62.6132	12.6116	63.1584	(0.991)	0.0000	0.0000	0
2023/05/24	R209	01/02/2024	12.13	Call	Bond Future	1,843.3200	1.8433	2,053.8600	2.0539	11.422	0	0	0
2023/05/24	R209	01/02/2024	12.12	Call	Bond Future	1,825.5300	1.8255	2,034.7700	2.0348	11.462	0	0	0
2023/05/24	R209	01/02/2024	12.12	Put	Bond Future	4,560.9000	4.5609	4,225.0400	4.2250	(7.364)	0	0	0
2023/05/24	R209	02/05/2024	11.18	Call	Bond Future	658.8800	0.6589	759.6700	0.7597	15.297	0	0	0
2023/05/24	R209	02/05/2024	11.18	Put	Bond Future	8,375.4600	8.3755	7,918.4700	7.9185	(5.456)	0	0	0
2023/05/24	R209	02/05/2024	11.17	Call	Bond Future	651.7400	0.6517	751.6600	0.7517	15.331	0	0	0
2023/05/24	R209	02/05/2024	11.17	Put	Bond Future	8,418.2800	8.4183	7,960.4200	7.9604	(5.439)	0	0	0
2023/05/24	R209	02/05/2024			Bond Future	12.8581	60.8897	12.7270	61.4474	(1.020)	0.0000	0.0000	0
2023/05/24	R209	02/05/2024	11.19	Call	Bond Future	666.0700	0.6661	767.7500	0.7678	15.266	0	0	0
2023/05/24	R209	02/05/2024	11.19	Put	Bond Future	8,332.7500	8.3327	7,876.6500	7.8766	(5.474)	0	0	0
2023/05/24	R209	01/08/2024	11.79	Put	Bond Future	6,730.6300	6.7306	6,327.6600	6.3277	(5.987)	0	0	0
2023/05/24	R209	01/08/2024	11.80	Call	Bond Future	1,393.1000	1.3931	1,561.8900	1.5619	12.116	0	0	0
2023/05/24	R209	01/08/2024	11.80	Put	Bond Future	6,696.7600	6.6968	6,294.8900	6.2949	(6.001)	0	0	0
2023/05/24	R209	01/08/2024			Bond Future	13.0034	62.1980	12.8670	62.7686	(1.049)	0.0000	0.0000	0
2023/05/24	R209	01/08/2024	11.79	Call	Bond Future	1,380.2400	1.3802	1,547.9300	1.5479	12.149	0	0	0
2023/05/24	R209	01/08/2024	11.78	Call	Bond Future	1,367.4600	1.3675	1,534.0600	1.5341	12.183	0	0	0
2023/05/24	R209	01/08/2024	11.78	Put	Bond Future	6,764.6200	6.7646	6,360.5600	6.3606	(5.973)	0	0	0
2023/05/24	R210	03/08/2023			Bond Future	226.7900	226.7900	227.2740	227.2740	0.213	0.0000	0.0000	421
2023/05/24	R210	02/11/2023			Bond Future	228.7076	228.7076	229.2295	229.2295	0.228	0.0000	0.0000	0
2023/05/24	R210	01/02/2024			Bond Future	233.9807	233.9807	234.5141	234.5141	0.228	0.0000	0.0000	0
2023/05/24	R210	02/05/2024			Bond Future	236.0733	236.0733	236.6593	236.6593	0.248	0.0000	0.0000	0
2023/05/24	R210	01/08/2024			Bond Future	241.2129	241.2129	241.8148	241.8148	0.250	0.0000	0.0000	0
2023/05/24	R213	03/08/2023	11.62	Put	Bond Future	1,781.8200	1.7818	1,314.7100	1.3147	(26.215)	0	0	0
2023/05/24	R213	03/08/2023	11.63	Call	Bond Future	1,228.5100	1.2285	1,672.4100	1.6724	36.133	0	0	0
2023/05/24	R213	03/08/2023			Bond Future	11.7576	79.6418	11.5406	80.5487	(1.845)	0.0000	0.0000	23,437
2023/05/24	R213	03/08/2023	11.61	Call	Bond Future	1,188.3500	1.1883	1,624.0700	1.6241	36.666	0	0	0
2023/05/24	R213	03/08/2023	11.61	Put	Bond Future	1,803.7200	1.8037	1,332.5200	1.3325	(26.124)	0	0	0
2023/05/24	R213	03/08/2023	11.62	Call	Bond Future	1,208.3500	1.2083	1,648.1600	1.6482	36.398	0	0	0
2023/05/24	R213	03/08/2023	11.63	Put	Bond Future	1,760.1200	1.7601	1,297.1000	1.2971	(26.306)	0	0	0
2023/05/24	R213	02/11/2023	11.13	Call	Bond Future	988.9900	0.9890	1,286.9100	1.2869	30.124	0	0	0
2023/05/24	R213	02/11/2023	11.13	Put	Bond Future	4,117.2300	4.1172	3,488.8100	3.4888	(15.263)	0	0	0
2023/05/24	R213	02/11/2023			Bond Future	11.8836	77.8646	11.6564	78.7910	(1.911)	0.0000	0.0000	3,398
2023/05/24	R213	02/11/2023	11.11	Call	Bond Future	964.7500	0.9647	1,257.5800	1.2576	30.353	0	0	0
2023/05/24	R213	02/11/2023	11.11	Put	Bond Future	4,178.2000	4.1782	3,544.6900	3.5447	(15.162)	0	0	0
2023/05/24	R213	02/11/2023	11.12	Call	Bond Future	976.8200	0.9768	1,272.1900	1.2722	30.238	0	0	0
2023/05/24	R213	02/11/2023	11.12	Put	Bond Future	4,147.6500	4.1476	3,516.6800	3.5167	(15.213)	0	0	0
2023/05/24	R213	01/02/2024	11.70	Call	Bond Future	2,178.2100	2.1782	2,620.4300	2.6204	20.302	0	0	0
2023/05/24	R213	01/02/2024	11.70	Put	Bond Future	3,427.5500	3.4275	2,922.4900	2.9225	(14.735)	0	0	0
2023/05/24	R213	01/02/2024	11.71	Call	Bond Future	2,196.9100	2.1969	2,641.3500	2.6413	20.230	0	0	0
2023/05/24	R213	01/02/2024	11.71	Put	Bond Future	3,406.0200	3.4060	2,903.1800	2.9032	(14.763)	0	0	0
2023/05/24	R213	01/02/2024			Bond Future	12.0137	79.6422	11.7753	80.5895	(1.984)	0.0000	0.0000	0
2023/05/24	R213	01/02/2024	11.72	Call	Bond Future	2,215.9600	2.2160	2,662.6100	2.6626	20.156	0	0	0
2023/05/24	R213	01/02/2024	11.72	Put	Bond Future	3,384.8700	3.3849	2,884.2400	2.8842	(14.790)	0	0	0
2023/05/24	R213	02/05/2024	10.30	Call	Bond Future	486.9200	0.4869	645.2900	0.6453	32.525	0	0	0

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2023/05/24	R213	02/05/2024	10.30	Put	Bond Future	7,993.4900		7.9935	7,182.7100	7.1827	(10.143)	0	0	0
2023/05/24	R213	02/05/2024			Bond Future	12.1420		77.9010	11.8917	78.8701	(2.061)	0.0000	0.0000	0
2023/05/24	R213	02/05/2024	10.28	Call	Bond Future	476.3500		0.4763	631.9700	0.6320	32.669	0	0	0
2023/05/24	R213	02/05/2024	10.28	Put	Bond Future	8,069.3600		8.0694	7,255.8300	7.2558	(10.082)	0	0	0
2023/05/24	R213	02/05/2024	10.29	Call	Bond Future	481.7000		0.4817	638.7000	0.6387	32.593	0	0	0
2023/05/24	R213	02/05/2024	10.29	Put	Bond Future	8,031.4800		8.0315	7,219.3300	7.2193	(10.112)	0	0	0
2023/05/24	R213	01/08/2024	10.86	Call	Bond Future	1,005.1300		1.0051	1,264.2800	1.2643	25.783	0	0	0
2023/05/24	R213	01/08/2024	10.86	Put	Bond Future	6,648.0200		6.6480	5,915.9800	5.9160	(11.011)	0	0	0
2023/05/24	R213	01/08/2024	10.87	Call	Bond Future	1,013.6400		1.0136	1,274.4500	1.2744	25.730	0	0	0
2023/05/24	R213	01/08/2024	10.87	Put	Bond Future	6,615.7600		6.6158	5,885.3800	5.8854	(11.040)	0	0	0
2023/05/24	R213	01/08/2024			Bond Future	12.3062		79.5768	12.0427	80.5679	(2.141)	0.0000	0.0000	0
2023/05/24	R213	01/08/2024	10.88	Call	Bond Future	1,022.2100		1.0222	1,284.6700	1.2847	25.676	0	0	0
2023/05/24	R213	01/08/2024	10.88	Put	Bond Future	6,583.5900		6.5836	5,854.8600	5.8549	(11.069)	0	0	0
2023/05/24	R214	03/08/2023	12.14	Call	Bond Future	615.2800		0.6153	754.7300	0.7547	22.664	0	0	0
2023/05/24	R214	03/08/2023	12.14	Put	Bond Future	3,399.6300		3.3996	3,010.6500	3.0106	(11.442)	0	0	0
2023/05/24	R214	03/08/2023	12.15	Call	Bond Future	628.4700		0.6285	770.0200	0.7700	22.523	0	0	0
2023/05/24	R214	03/08/2023	12.15	Put	Bond Future	3,364.5900		3.3646	2,977.7100	2.9777	(11.499)	0	0	0
2023/05/24	R214	03/08/2023			Bond Future	12.7393		59.4539	12.6220	59.9823	(0.921)	0.0000	0.0000	19,506
2023/05/24	R214	03/08/2023	12.16	Call	Bond Future	641.8300		0.6418	785.5000	0.7855	22.384	0	0	0
2023/05/24	R214	03/08/2023	12.16	Put	Bond Future	3,329.7900		3.3298	2,945.0300	2.9450	(11.555)	0	0	0
2023/05/24	R214	02/11/2023	11.45	Put	Bond Future	7,208.5100		7.2085	6,750.3300	6.7503	(6.356)	0	0	0
2023/05/24	R214	02/11/2023	11.46	Call	Bond Future	436.1400		0.4361	518.5600	0.5186	18.898	0	0	0
2023/05/24	R214	02/11/2023	11.46	Put	Bond Future	7,162.5400		7.1625	6,705.3800	6.7054	(6.383)	0	0	0
2023/05/24	R214	02/11/2023			Bond Future	12.8552		57.4795	12.7338	58.0191	(0.945)	0.0000	0.0000	12
2023/05/24	R214	02/11/2023	11.45	Call	Bond Future	429.4600		0.4295	510.8600	0.5109	18.954	0	0	0
2023/05/24	R214	02/11/2023	11.47	Call	Bond Future	442.9000		0.4429	526.3600	0.5264	18.844	0	0	0
2023/05/24	R214	02/11/2023	11.47	Put	Bond Future	7,116.7100		7.1167	6,660.5900	6.6606	(6.409)	0	0	0
2023/05/24	R214	01/02/2024	12.16	Call	Bond Future	1,573.4600		1.5735	1,761.9500	1.7619	11.979	0	0	0
2023/05/24	R214	01/02/2024	12.16	Put	Bond Future	5,292.2200		5.2922	4,928.9900	4.9290	(6.863)	0	0	0
2023/05/24	R214	01/02/2024			Bond Future	12.9731		58.7918	12.8472	59.3435	(0.971)	0.0000	0.0000	0
2023/05/24	R214	01/02/2024	12.14	Call	Bond Future	1,542.2300		1.5422	1,728.1600	1.7282	12.056	0	0	0
2023/05/24	R214	01/02/2024	12.14	Put	Bond Future	5,357.3000		5.3573	4,991.5100	4.9915	(6.828)	0	0	0
2023/05/24	R214	01/02/2024	12.15	Call	Bond Future	1,557.7900		1.5578	1,745.0100	1.7450	12.018	0	0	0
2023/05/24	R214	01/02/2024	12.15	Put	Bond Future	5,324.6800		5.3247	4,960.1800	4.9602	(6.845)	0	0	0
2023/05/24	R214	02/05/2024	11.46	Call	Bond Future	800.6400		0.8006	913.7000	0.9137	14.121	0	0	0
2023/05/24	R214	02/05/2024	11.46	Put	Bond Future	8,528.6900		8.5287	8,077.2400	8.0772	(5.293)	0	0	0
2023/05/24	R214	02/05/2024	11.47	Call	Bond Future	808.9300		0.8089	922.9100	0.9229	14.090	0	0	0
2023/05/24	R214	02/05/2024	11.47	Put	Bond Future	8,484.5400		8.4845	8,034.0100	8.0340	(5.310)	0	0	0
2023/05/24	R214	02/05/2024			Bond Future	13.0871		56.8284	12.9565	57.3929	(0.998)	0.0000	0.0000	0
2023/05/24	R214	02/05/2024	11.48	Call	Bond Future	817.1300		0.8171	932.0300	0.9320	14.061	0	0	0
2023/05/24	R214	02/05/2024	11.48	Put	Bond Future	8,440.3600		8.4404	7,990.7500	7.9908	(5.327)	0	0	0
2023/05/24	R214	01/08/2024	12.18	Call	Bond Future	1,741.7500		1.7418	1,935.0100	1.9350	11.096	0	0	0
2023/05/24	R214	01/08/2024	12.18	Put	Bond Future	6,433.9900		6.4340	6,049.7400	6.0497	(5.972)	0	0	0
2023/05/24	R214	01/08/2024			Bond Future	13.2231		58.0496	13.0873	58.6272	(1.027)	0.0000	0.0000	0
2023/05/24	R214	01/08/2024	12.16	Call	Bond Future	1,712.4000		1.7124	1,903.4100	1.9034	11.155	0	0	0
2023/05/24	R214	01/08/2024	12.16	Put	Bond Future	6,500.5800		6.5006	6,114.0800	6.1141	(5.946)	0	0	0
2023/05/24	R214	01/08/2024	12.17	Call	Bond Future	1,727.1600		1.7272	1,919.2900	1.9193	11.124	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/24	R214	01/08/2024	12.17	Put	Bond Future	6,467.3400	6.4673	6,081.9600	6.0820	(5.959)	0	0	0
2023/05/24	R248	03/08/2023	11.80	Call	Bond Future	252.2400	0.2522	334.0200	0.3340	32.422	0	0	1,100
2023/05/24	R248	03/08/2023	11.80	Put	Bond Future	6,357.1700	6.3572	5,741.6500	5.7416	(9.682)	0	0	0
2023/05/24	R248	03/08/2023	12.11	Call	Bond Future	556.0000	0.5560	705.8300	0.7058	26.948	0	0	0
2023/05/24	R248	03/08/2023	12.11	Put	Bond Future	4,760.8500	4.7608	4,213.3800	4.2134	(11.499)	0	0	0
2023/05/24	R248	03/08/2023			Bond Future	12.8491	73.4086	12.7211	74.1059	(0.996)	0.0000	0.0000	240,196
2023/05/24	R248	03/08/2023	12.09	Call	Bond Future	531.0200	0.5310	675.8300	0.6758	27.270	0	0	0
2023/05/24	R248	03/08/2023	12.09	Put	Bond Future	4,855.9000	4.8559	4,303.4100	4.3034	(11.378)	0	0	0
2023/05/24	R248	03/08/2023	12.10	Call	Bond Future	543.4500	0.5434	690.7800	0.6908	27.110	0	0	0
2023/05/24	R248	03/08/2023	12.10	Put	Bond Future	4,808.2700	4.8083	4,258.3000	4.2583	(11.438)	0	0	0
2023/05/24	R248	03/08/2023	12.30	Call	Bond Future	835.6000	0.8356	1,036.5600	1.0366	24.050	0	0	1,100
2023/05/24	R248	03/08/2023	12.30	Put	Bond Future	3,917.1000	3.9171	3,420.7600	3.4208	(12.671)	0	0	0
2023/05/24	R248	03/08/2023	13.20	Call	Bond Future	3,211.2300	3.2112	3,665.2200	3.6652	14.138	0	0	0
2023/05/24	R248	03/08/2023	13.20	Put	Bond Future	1,362.7300	1.3627	1,119.4200	1.1194	(17.855)	0	0	1,100
2023/05/24	R248	02/11/2023	11.47	Call	Bond Future	472.0700	0.4721	570.6100	0.5706	20.874	0	0	0
2023/05/24	R248	02/11/2023	11.48	Call	Bond Future	479.6100	0.4796	579.4200	0.5794	20.811	0	0	0
2023/05/24	R248	02/11/2023	11.49	Put	Bond Future	9,229.7400	9.2297	8,618.7000	8.6187	(6.620)	0	0	0
2023/05/24	R248	02/11/2023			Bond Future	12.9710	70.6027	12.8380	71.3148	(1.025)	0.0000	0.0000	11,069
2023/05/24	R248	02/11/2023	11.47	Put	Bond Future	9,345.8700	9.3459	8,732.2700	8.7323	(6.565)	0	0	0
2023/05/24	R248	02/11/2023	11.48	Put	Bond Future	9,287.7200	9.2877	8,675.3900	8.6754	(6.593)	0	0	0
2023/05/24	R248	02/11/2023	11.49	Call	Bond Future	487.2300	0.4872	588.3300	0.5883	20.750	0	0	0
2023/05/24	R248	01/02/2024	12.14	Call	Bond Future	1,730.7300	1.7307	1,960.8400	1.9608	13.296	0	0	0
2023/05/24	R248	01/02/2024	12.14	Put	Bond Future	7,059.7600	7.0598	6,561.6900	6.5617	(7.055)	0	0	0
2023/05/24	R248	01/02/2024	12.15	Call	Bond Future	1,748.6400	1.7486	1,980.4000	1.9804	13.254	0	0	0
2023/05/24	R248	01/02/2024	12.15	Put	Bond Future	7,018.1000	7.0181	6,521.6800	6.5217	(7.073)	0	0	0
2023/05/24	R248	01/02/2024			Bond Future	13.0953	72.2145	12.9570	72.9427	(1.056)	0.0000	0.0000	0
2023/05/24	R248	01/02/2024	12.16	Call	Bond Future	1,766.6700	1.7667	2,000.0700	2.0001	13.211	0	0	0
2023/05/24	R248	01/02/2024	12.16	Put	Bond Future	6,976.6400	6.9766	6,481.8600	6.4819	(7.092)	0	0	0
2023/05/24	R248	02/05/2024	11.46	Call	Bond Future	1,077.2500	1.0772	1,228.9900	1.2290	14.086	0	0	0
2023/05/24	R248	02/05/2024	11.47	Call	Bond Future	1,087.6300	1.0876	1,240.5300	1.2405	14.058	0	0	0
2023/05/24	R248	02/05/2024	11.48	Put	Bond Future	11,174.1600	11.1742	10,583.1600	10.5832	(5.289)	0	0	0
2023/05/24	R248	02/05/2024			Bond Future	13.2156	69.4131	13.0718	70.1582	(1.088)	0.0000	0.0000	13,000
2023/05/24	R248	02/05/2024	11.46	Put	Bond Future	11,284.5400	11.2845	10,691.2200	10.6912	(5.258)	0	0	0
2023/05/24	R248	02/05/2024	11.47	Put	Bond Future	11,229.2600	11.2293	10,637.1000	10.6371	(5.273)	0	0	0
2023/05/24	R248	02/05/2024	11.48	Call	Bond Future	1,098.0900	1.0981	1,252.1500	1.2522	14.030	0	0	0
2023/05/24	R248	01/08/2024	12.30	Call	Bond Future	2,381.4000	2.3814	2,646.8500	2.6469	11.147	0	0	0
2023/05/24	R248	01/08/2024	12.30	Put	Bond Future	8,116.0200	8.1160	7,619.3500	7.6193	(6.120)	0	0	0
2023/05/24	R248	01/08/2024	12.31	Call	Bond Future	2,400.0700	2.4001	2,666.9200	2.6669	11.118	0	0	0
2023/05/24	R248	01/08/2024	12.31	Put	Bond Future	8,076.5100	8.0765	7,581.2400	7.5812	(6.132)	0	0	0
2023/05/24	R248	01/08/2024			Bond Future	13.3589	70.9041	13.2090	71.6663	(1.122)	0.0000	0.0000	0
2023/05/24	R248	01/08/2024	12.32	Call	Bond Future	2,418.8200	2.4188	2,687.0800	2.6871	11.091	0	0	0
2023/05/24	R248	01/08/2024	12.32	Put	Bond Future	8,037.1600	8.0372	7,543.3000	7.5433	(6.145)	0	0	0

Total

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