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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/05/2023 TO 29/05/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/29	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/29	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/29	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/29	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/29	2025	03/08/2023		Bond Future	170.0264	170.0264	169.9617	169.9617	(0.038)	0.0000	0.0000	6,305
2023/05/29	2025	02/11/2023		Bond Future	173.9231	173.9231	173.8562	173.8562	(0.038)	0.0000	0.0000	0
2023/05/29	2025	01/02/2024		Bond Future	176.2092	176.2092	176.1409	176.1409	(0.039)	0.0000	0.0000	0
2023/05/29	2025	02/05/2024		Bond Future	180.4363	180.4363	180.3662	180.3662	(0.039)	0.0000	0.0000	0
2023/05/29	2025	01/08/2024		Bond Future	182.6644	182.6644	182.5941	182.5941	(0.039)	0.0000	0.0000	0
2023/05/29	2029	03/08/2023		Bond Future	123.4920	123.4920	123.1079	123.1079	(0.311)	0.0000	0.0000	2,275
2023/05/29	2029	02/11/2023		Bond Future	124.9879	124.9879	124.5946	124.5946	(0.315)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/29	2029	01/02/2024			Bond Future	127.9271	127.9271	127.5244	127.5244	(0.315)	0.0000	0.0000	0
2023/05/29	2029	02/05/2024			Bond Future	129.6188	129.6188	129.2066	129.2066	(0.318)	0.0000	0.0000	0
2023/05/29	2029	01/08/2024			Bond Future	132.5505	132.5505	132.1296	132.1296	(0.318)	0.0000	0.0000	0
2023/05/29	2030	03/08/2023	10.40	Call	Bond Future	258.7100	0.2587	233.3500	0.2334	(9.802)	0	0	1,012
2023/05/29	2030	03/08/2023	10.65	Call	Bond Future	489.3200	0.4893	452.1100	0.4521	(7.604)	0	0	350
2023/05/29	2030	03/08/2023	10.65	Put	Bond Future	2,714.6100	2.7146	2,735.4600	2.7355	0.768	0	0	0
2023/05/29	2030	03/08/2023	11.34	Call	Bond Future	1,767.1300	1.7671	1,702.7800	1.7028	(3.641)	0	0	0
2023/05/29	2030	03/08/2023	11.34	Put	Bond Future	1,131.3500	1.1314	1,125.0600	1.1251	(0.556)	0	0	0
2023/05/29	2030	03/08/2023	12.89	Call	Bond Future	6,757.9500	6.7579	6,691.9900	6.6920	(0.976)	0	0	0
2023/05/29	2030	03/08/2023	12.89	Put	Bond Future	112.9600	0.1130	105.0600	0.1051	(6.994)	0	0	350
2023/05/29	2030	03/08/2023	11.35	Call	Bond Future	1,792.2300	1.7922	1,727.6500	1.7276	(3.603)	0	0	0
2023/05/29	2030	03/08/2023	11.36	Put	Bond Future	1,100.5500	1.1006	1,093.7900	1.0938	(0.614)	0	0	0
2023/05/29	2030	03/08/2023			Bond Future	11.1842	85.7665	11.1983	85.7084	0.127	0.0000	0.0000	96,503
2023/05/29	2030	03/08/2023	10.40	Put	Bond Future	3,550.5200	3.5505	3,583.2200	3.5832	0.921	0	0	0
2023/05/29	2030	03/08/2023	11.35	Put	Bond Future	1,115.8600	1.1159	1,109.3400	1.1093	(0.584)	0	0	0
2023/05/29	2030	03/08/2023	11.36	Call	Bond Future	1,817.4900	1.8175	1,752.6700	1.7527	(3.566)	0	0	0
2023/05/29	2030	03/08/2023	12.59	Call	Bond Future	5,704.4900	5.7045	5,636.4900	5.6365	(1.192)	0	0	0
2023/05/29	2030	03/08/2023	12.59	Put	Bond Future	179.3800	0.1794	169.4400	0.1694	(5.541)	0	0	1,012
2023/05/29	2030	02/11/2023	12.27	Put	Bond Future	893.3200	0.8933	890.3700	0.8904	(0.330)	0	0	500
2023/05/29	2030	02/11/2023	11.43	Call	Bond Future	2,486.8900	2.4869	2,433.4200	2.4334	(2.150)	0	0	0
2023/05/29	2030	02/11/2023	11.43	Put	Bond Future	1,903.1800	1.9032	1,909.4500	1.9094	0.329	0	0	500
2023/05/29	2030	02/11/2023	10.80	Call	Bond Future	1,284.6300	1.2846	1,244.2300	1.2442	(3.145)	0	0	0
2023/05/29	2030	02/11/2023	10.80	Put	Bond Future	3,234.1100	3.2341	3,253.4500	3.2535	0.598	0	0	0
2023/05/29	2030	02/11/2023	10.81	Call	Bond Future	1,299.9400	1.2999	1,259.3000	1.2593	(3.126)	0	0	0
2023/05/29	2030	02/11/2023	10.81	Put	Bond Future	3,208.4800	3.2085	3,227.5800	3.2276	0.595	0	0	0
2023/05/29	2030	02/11/2023	10.07	Call	Bond Future	521.6300	0.5216	497.5100	0.4975	(4.624)	0	0	800
2023/05/29	2030	02/11/2023	10.07	Put	Bond Future	5,526.0100	5.5260	5,561.6300	5.5616	0.645	0	0	0
2023/05/29	2030	02/11/2023	10.39	Call	Bond Future	778.4500	0.7784	747.6400	0.7476	(3.958)	0	0	500
2023/05/29	2030	02/11/2023	9.57	Call	Bond Future	280.2700	0.2803	264.3900	0.2644	(5.666)	0	0	800
2023/05/29	2030	02/11/2023	9.57	Put	Bond Future	7,454.2400	7.4542	7,498.1000	7.4981	0.588	0	0	0
2023/05/29	2030	02/11/2023			Bond Future	11.2828	87.7122	11.2978	87.6524	0.133	0.0000	0.0000	10
2023/05/29	2030	02/11/2023	12.27	Call	Bond Future	4,712.8200	4.7128	4,650.1300	4.6501	(1.330)	0	0	0
2023/05/29	2030	02/11/2023	11.12	Call	Bond Future	1,834.2800	1.8343	1,786.6900	1.7867	(2.594)	0	0	500
2023/05/29	2030	02/11/2023	11.12	Put	Bond Future	2,485.3800	2.4854	2,497.5300	2.4975	0.489	0	0	0
2023/05/29	2030	02/11/2023	11.57	Call	Bond Future	2,816.2100	2.8162	2,760.5200	2.7605	(1.977)	0	0	0
2023/05/29	2030	02/11/2023	11.57	Put	Bond Future	1,682.1400	1.6821	1,686.1900	1.6862	0.241	0	0	800
2023/05/29	2030	02/11/2023	10.82	Call	Bond Future	1,315.1400	1.3151	1,274.2600	1.2743	(3.108)	0	0	0
2023/05/29	2030	02/11/2023	10.82	Put	Bond Future	3,182.7600	3.1828	3,201.6200	3.2016	0.593	0	0	0
2023/05/29	2030	02/11/2023	10.39	Put	Bond Future	4,427.5300	4.4275	4,456.4600	4.4565	0.653	0	0	0
2023/05/29	2030	02/11/2023	10.62	Call	Bond Future	1,038.6200	1.0386	1,002.4200	1.0024	(3.485)	0	0	500
2023/05/29	2030	02/11/2023	10.62	Put	Bond Future	3,729.2200	3.7292	3,752.7600	3.7528	0.631	0	0	0
2023/05/29	2030	02/11/2023	9.89	Call	Bond Future	419.0500	0.4191	398.1400	0.3981	(4.990)	0	0	500
2023/05/29	2030	02/11/2023	9.89	Put	Bond Future	6,197.1100	6.1971	6,235.9400	6.2359	0.627	0	0	0
2023/05/29	2030	01/02/2024	11.86	Put	Bond Future	1,906.5300	1.9065	1,914.0600	1.9141	0.395	0	0	500
2023/05/29	2030	01/02/2024	12.10	Put	Bond Future	1,620.4200	1.6204	1,625.4600	1.6255	0.311	0	0	400
2023/05/29	2030	01/02/2024	11.37	Call	Bond Future	2,617.4200	2.6174	2,570.3200	2.5703	(1.799)	0	0	0
2023/05/29	2030	01/02/2024	11.37	Put	Bond Future	2,650.8900	2.6509	2,665.0500	2.6650	0.534	0	0	0

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2023/05/29	2030	01/02/2024	11.00	Call	Bond Future	1,905.7700	1.9058	1,864.8900	1.8649	(2.145)	0	0	0
2023/05/29	2030	01/02/2024	9.93	Call	Bond Future	662.5000	0.6625	640.2500	0.6403	(3.358)	0	0	1,360
2023/05/29	2030	01/02/2024	9.93	Put	Bond Future	6,489.9400	6.4899	6,528.9500	6.5289	0.601	0	0	0
2023/05/29	2030	01/02/2024	10.16	Call	Bond Future	828.5500	0.8286	802.8600	0.8029	(3.101)	0	0	200
2023/05/29	2030	01/02/2024	10.16	Put	Bond Future	5,698.4100	5.6984	5,733.9800	5.7340	0.624	0	0	0
2023/05/29	2030	01/02/2024	9.57	Put	Bond Future	7,811.3800	7.8114	7,855.2600	7.8553	0.562	0	0	0
2023/05/29	2030	01/02/2024	9.89	Put	Bond Future	6,632.0100	6.6320	6,671.6000	6.6716	0.597	0	0	0
2023/05/29	2030	01/02/2024			Bond Future	11.3787	85.7488	11.3945	85.6875	0.140	0.0000	0.0000	0
2023/05/29	2030	01/02/2024	11.75	Call	Bond Future	3,470.9500	3.4710	3,418.5400	3.4185	(1.510)	0	0	0
2023/05/29	2030	01/02/2024	11.75	Put	Bond Future	2,052.7300	2.0527	2,061.5800	2.0616	0.431	0	0	200
2023/05/29	2030	01/02/2024	11.86	Call	Bond Future	3,739.1900	3.7392	3,685.4600	3.6855	(1.437)	0	0	0
2023/05/29	2030	01/02/2024	12.10	Call	Bond Future	4,348.4600	4.3485	4,292.2400	4.2922	(1.293)	0	0	0
2023/05/29	2030	01/02/2024	11.35	Call	Bond Future	2,575.7700	2.5758	2,528.9800	2.5290	(1.817)	0	0	0
2023/05/29	2030	01/02/2024	11.35	Put	Bond Future	2,686.5100	2.6865	2,700.9800	2.7010	0.539	0	0	0
2023/05/29	2030	01/02/2024	11.36	Call	Bond Future	2,596.5600	2.5966	2,549.6000	2.5496	(1.809)	0	0	0
2023/05/29	2030	01/02/2024	11.36	Put	Bond Future	2,668.6600	2.6687	2,682.9600	2.6830	0.536	0	0	0
2023/05/29	2030	01/02/2024	10.39	Call	Bond Future	1,050.1000	1.0501	1,020.4300	1.0204	(2.825)	0	0	500
2023/05/29	2030	01/02/2024	10.39	Put	Bond Future	4,974.8500	4.9749	5,006.4400	5.0064	0.635	0	0	0
2023/05/29	2030	01/02/2024	11.00	Put	Bond Future	3,383.0300	3.3830	3,403.4100	3.4034	0.602	0	0	200
2023/05/29	2030	01/02/2024	11.31	Call	Bond Future	2,493.4200	2.4934	2,447.2500	2.4472	(1.852)	0	0	0
2023/05/29	2030	01/02/2024	11.31	Put	Bond Future	2,758.9700	2.7590	2,774.0600	2.7741	0.547	0	0	1,360
2023/05/29	2030	01/02/2024	10.07	Call	Bond Future	759.9600	0.7600	735.6400	0.7356	(3.200)	0	0	400
2023/05/29	2030	01/02/2024	10.07	Put	Bond Future	6,003.0300	6.0030	6,039.9700	6.0400	0.615	0	0	0
2023/05/29	2030	01/02/2024	9.57	Call	Bond Future	459.6100	0.4596	442.2300	0.4422	(3.781)	0	0	400
2023/05/29	2030	01/02/2024	9.89	Call	Bond Future	636.7500	0.6367	615.0800	0.6151	(3.403)	0	0	500
2023/05/29	2030	02/05/2024	12.38	Call	Bond Future	4,863.8500	4.8638	4,809.0800	4.8091	(1.126)	0	0	0
2023/05/29	2030	02/05/2024	12.38	Put	Bond Future	1,567.1700	1.5672	1,575.1500	1.5751	0.509	0	0	1,080
2023/05/29	2030	02/05/2024	10.82	Call	Bond Future	1,576.9200	1.5769	1,543.2600	1.5433	(2.135)	0	0	1,080
2023/05/29	2030	02/05/2024	10.82	Put	Bond Future	4,076.2800	4.0763	4,105.3700	4.1054	0.714	0	0	0
2023/05/29	2030	02/05/2024	11.12	Put	Bond Future	3,398.2000	3.3982	3,422.2800	3.4223	0.709	0	0	0
2023/05/29	2030	02/05/2024	10.62	Call	Bond Future	1,305.6000	1.3056	1,275.3500	1.2753	(2.317)	0	0	500
2023/05/29	2030	02/05/2024	10.62	Put	Bond Future	4,584.4000	4.5844	4,616.9000	4.6169	0.709	0	0	0
2023/05/29	2030	02/05/2024	9.66	Call	Bond Future	514.1400	0.5141	497.6800	0.4977	(3.201)	0	0	1,000
2023/05/29	2030	02/05/2024	9.66	Put	Bond Future	7,655.8400	7.6558	7,702.1300	7.7021	0.605	0	0	0
2023/05/29	2030	02/05/2024	9.81	Call	Bond Future	600.4300	0.6004	582.0900	0.5821	(3.054)	0	0	0
2023/05/29	2030	02/05/2024	9.81	Put	Bond Future	7,125.0100	7.1250	7,169.4200	7.1694	0.623	0	0	0
2023/05/29	2030	02/05/2024	9.82	Call	Bond Future	606.7100	0.6067	588.2300	0.5882	(3.046)	0	0	0
2023/05/29	2030	02/05/2024	9.82	Put	Bond Future	7,090.3300	7.0903	7,134.6000	7.1346	0.624	0	0	0
2023/05/29	2030	02/05/2024			Bond Future	11.4765	87.7875	11.4933	87.7248	0.146	0.0000	0.0000	0
2023/05/29	2030	02/05/2024	13.15	Call	Bond Future	6,962.7500	6.9627	6,902.9200	6.9029	(0.859)	0	0	0
2023/05/29	2030	02/05/2024	13.15	Put	Bond Future	981.2100	0.9812	984.1300	0.9841	0.298	0	0	500
2023/05/29	2030	02/05/2024	11.12	Call	Bond Future	2,052.1000	2.0521	2,013.4300	2.0134	(1.884)	0	0	500
2023/05/29	2030	02/05/2024	11.94	Call	Bond Future	3,764.2000	3.7642	3,713.8800	3.7139	(1.337)	0	0	0
2023/05/29	2030	02/05/2024	11.94	Put	Bond Future	2,052.7600	2.0528	2,065.1900	2.0652	0.606	0	0	1,000
2023/05/29	2030	02/05/2024	9.83	Call	Bond Future	612.8200	0.6128	594.2200	0.5942	(3.035)	0	0	0
2023/05/29	2030	02/05/2024	9.83	Put	Bond Future	7,055.5000	7.0555	7,099.6500	7.0997	0.626	0	0	0
2023/05/29	2030	02/05/2024	10.16	Call	Bond Future	847.5600	0.8476	824.4400	0.8244	(2.728)	0	0	1,000
2023/05/29	2030	02/05/2024	10.16	Put	Bond Future	5,951.8800	5.9519	5,991.5100	5.9915	0.666	0	0	0

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2023/05/29	2030	01/08/2024	10.38	Call	Bond Future	1,141.1600	1.1412	1,115.6400	1.1156	(2.236)	0	0	0
2023/05/29	2030	01/08/2024	10.38	Put	Bond Future	5,758.2500	5.7583	5,796.5500	5.7965	0.665	0	0	0
2023/05/29	2030	01/08/2024	10.37	Call	Bond Future	1,131.9600	1.1320	1,106.5600	1.1066	(2.244)	0	0	0
2023/05/29	2030	01/08/2024	10.37	Put	Bond Future	5,787.5400	5.7875	5,825.9600	5.8260	0.664	0	0	0
2023/05/29	2030	01/08/2024			Bond Future	11.6193	85.7451	11.6370	85.6813	0.152	0.0000	0.0000	0
2023/05/29	2030	01/08/2024	10.39	Call	Bond Future	1,150.4300	1.1504	1,124.7700	1.1248	(2.230)	0	0	0
2023/05/29	2030	01/08/2024	10.39	Put	Bond Future	5,729.0400	5.7290	5,767.2000	5.7672	0.666	0	0	0
2023/05/29	2032	03/08/2023	9.60	Call	Bond Future	0.8300	0.0008	0.5800	0.0006	(30.120)	0	0	1,500
2023/05/29	2032	03/08/2023	9.60	Put	Bond Future	11,159.7500	11.1597	11,224.7900	11.2248	0.583	0	0	0
2023/05/29	2032	03/08/2023	10.30	Call	Bond Future	21.1600	0.0212	17.1100	0.0171	(19.140)	0	0	7,500
2023/05/29	2032	03/08/2023	10.30	Put	Bond Future	7,439.1800	7.4392	7,500.4200	7.5004	0.823	0	0	0
2023/05/29	2032	03/08/2023	11.77	Call	Bond Future	1,504.6800	1.5047	1,437.8400	1.4378	(4.442)	0	0	0
2023/05/29	2032	03/08/2023	11.77	Put	Bond Future	1,690.3500	1.6903	1,688.8000	1.6888	(0.092)	0	0	0
2023/05/29	2032	03/08/2023	11.90	Call	Bond Future	1,843.4800	1.8435	1,772.1600	1.7722	(3.869)	0	0	5,000
2023/05/29	2032	03/08/2023	11.90	Put	Bond Future	1,427.6100	1.4276	1,421.5800	1.4216	(0.422)	0	0	0
2023/05/29	2032	03/08/2023	11.55	Call	Bond Future	1,009.5700	1.0096	952.6000	0.9526	(5.643)	0	0	0
2023/05/29	2032	03/08/2023	11.55	Put	Bond Future	2,226.8100	2.2268	2,235.1300	2.2351	0.374	0	0	7,500
2023/05/29	2032	03/08/2023			Bond Future	11.8100	83.9410	11.8241	83.8757	0.119	0.0000	0.0000	114,829
2023/05/29	2032	03/08/2023	11.45	Call	Bond Future	820.2400	0.8202	768.5500	0.7686	(6.302)	0	0	0
2023/05/29	2032	03/08/2023	11.45	Put	Bond Future	2,512.1000	2.5121	2,525.7000	2.5257	0.541	0	0	7,500
2023/05/29	2032	03/08/2023	12.00	Call	Bond Future	2,124.8900	2.1249	2,050.7900	2.0508	(3.487)	0	0	5,000
2023/05/29	2032	03/08/2023	12.00	Put	Bond Future	1,250.3100	1.2503	1,241.5000	1.2415	(0.705)	0	0	0
2023/05/29	2032	03/08/2023	11.75	Call	Bond Future	1,455.5000	1.4555	1,389.4500	1.3894	(4.538)	0	0	0
2023/05/29	2032	03/08/2023	11.75	Put	Bond Future	1,734.2400	1.7342	1,733.4800	1.7335	(0.044)	0	0	0
2023/05/29	2032	03/08/2023	11.76	Call	Bond Future	1,480.0600	1.4801	1,413.6100	1.4136	(4.490)	0	0	0
2023/05/29	2032	03/08/2023	11.76	Put	Bond Future	1,712.2500	1.7122	1,711.0900	1.7111	(0.068)	0	0	0
2023/05/29	2032	02/11/2023	11.24	Call	Bond Future	1,195.2100	1.1952	1,153.9000	1.1539	(3.456)	0	0	0
2023/05/29	2032	02/11/2023	11.24	Put	Bond Future	4,371.7400	4.3717	4,397.5800	4.3976	0.591	0	0	0
2023/05/29	2032	02/11/2023	11.90	Call	Bond Future	2,480.8700	2.4809	2,423.0100	2.4230	(2.332)	0	0	0
2023/05/29	2032	02/11/2023	11.90	Put	Bond Future	2,585.8200	2.5858	2,595.1100	2.5951	0.359	0	0	0
2023/05/29	2032	02/11/2023	10.59	Call	Bond Future	516.9700	0.5170	491.9200	0.4919	(4.846)	0	0	500
2023/05/29	2032	02/11/2023	10.59	Put	Bond Future	6,869.5400	6.8695	6,911.6400	6.9116	0.613	0	0	0
2023/05/29	2032	02/11/2023	11.09	Put	Bond Future	4,880.8200	4.8808	4,910.8200	4.9108	0.615	0	0	0
2023/05/29	2032	02/11/2023			Bond Future	11.9231	81.6808	11.9380	81.6136	0.124	0.0000	0.0000	65,200
2023/05/29	2032	02/11/2023	12.26	Call	Bond Future	3,416.3800	3.4164	3,351.9300	3.3519	(1.886)	0	0	0
2023/05/29	2032	02/11/2023	12.26	Put	Bond Future	1,908.0700	1.9081	1,910.7700	1.9108	0.142	0	0	500
2023/05/29	2032	02/11/2023	11.23	Call	Bond Future	1,180.2500	1.1803	1,139.2200	1.1392	(3.476)	0	0	0
2023/05/29	2032	02/11/2023	11.23	Put	Bond Future	4,404.4900	4.4045	4,430.6100	4.4306	0.593	0	0	0
2023/05/29	2032	02/11/2023	11.09	Call	Bond Future	984.9600	0.9850	947.8100	0.9478	(3.772)	0	0	500
2023/05/29	2032	02/11/2023	11.22	Call	Bond Future	1,165.6100	1.1656	1,124.8400	1.1248	(3.498)	0	0	0
2023/05/29	2032	02/11/2023	11.22	Put	Bond Future	4,437.5900	4.4376	4,463.9700	4.4640	0.594	0	0	0
2023/05/29	2032	01/02/2024	12.73	Call	Bond Future	4,999.8200	4.9998	4,936.0500	4.9361	(1.275)	0	0	0
2023/05/29	2032	01/02/2024	12.73	Put	Bond Future	1,980.6300	1.9806	1,985.6300	1.9856	0.252	0	0	500
2023/05/29	2032	01/02/2024	12.50	Call	Bond Future	4,344.6400	4.3446	4,283.5000	4.2835	(1.407)	0	0	0
2023/05/29	2032	01/02/2024	11.75	Call	Bond Future	2,487.4800	2.4875	2,438.2900	2.4383	(1.978)	0	0	0
2023/05/29	2032	01/02/2024	11.75	Put	Bond Future	3,749.5700	3.7496	3,769.1500	3.7692	0.522	0	0	200
2023/05/29	2032	01/02/2024	11.83	Call	Bond Future	2,661.4400	2.6614	2,610.7400	2.6107	(1.905)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/29	2032	01/02/2024	11.83	Put	Bond Future	3,562.6000	3.5626	3,580.6700	3.5807	0.507	0	0	0
2023/05/29	2032	01/02/2024	11.84	Call	Bond Future	2,683.8400	2.6838	2,632.9500	2.6330	(1.896)	0	0	0
2023/05/29	2032	01/02/2024	11.84	Put	Bond Future	3,540.0300	3.5400	3,557.9100	3.5579	0.505	0	0	0
2023/05/29	2032	01/02/2024	10.78	Call	Bond Future	983.2800	0.9833	953.5500	0.9536	(3.024)	0	0	200
2023/05/29	2032	01/02/2024	11.09	Call	Bond Future	1,337.3400	1.3373	1,301.6200	1.3016	(2.671)	0	0	500
2023/05/29	2032	01/02/2024	11.09	Put	Bond Future	5,658.2700	5.6583	5,691.3200	5.6913	0.584	0	0	0
2023/05/29	2032	01/02/2024	10.01	Call	Bond Future	431.4700	0.4315	414.2900	0.4143	(3.982)	0	0	1,200
2023/05/29	2032	01/02/2024	10.01	Put	Bond Future	10,085.8600	10.0859	10,137.4500	10.1375	0.512	0	0	0
2023/05/29	2032	01/02/2024	10.59	Call	Bond Future	812.3500	0.8123	786.0000	0.7860	(3.244)	0	0	500
2023/05/29	2032	01/02/2024			Bond Future	12.0318	83.5834	12.0473	83.5146	0.129	0.0000	0.0000	0
2023/05/29	2032	01/02/2024	11.85	Call	Bond Future	2,706.0500	2.7061	2,654.9700	2.6550	(1.888)	0	0	0
2023/05/29	2032	01/02/2024	11.85	Put	Bond Future	3,517.3000	3.5173	3,534.9900	3.5350	0.503	0	0	0
2023/05/29	2032	01/02/2024	12.50	Put	Bond Future	2,303.3200	2.3033	2,310.9500	2.3109	0.331	0	0	200
2023/05/29	2032	01/02/2024	12.62	Call	Bond Future	4,682.6600	4.6827	4,620.0800	4.6201	(1.336)	0	0	0
2023/05/29	2032	01/02/2024	12.62	Put	Bond Future	2,129.1300	2.1291	2,135.3200	2.1353	0.291	0	0	1,200
2023/05/29	2032	01/02/2024	10.76	Call	Bond Future	964.0600	0.9641	934.6900	0.9347	(3.046)	0	0	1,200
2023/05/29	2032	01/02/2024	10.76	Put	Bond Future	6,870.2700	6.8703	6,909.6700	6.9097	0.573	0	0	0
2023/05/29	2032	01/02/2024	10.78	Put	Bond Future	6,792.3300	6.7923	6,831.3700	6.8314	0.575	0	0	0
2023/05/29	2032	01/02/2024	10.59	Put	Bond Future	7,550.2300	7.5502	7,592.6500	7.5926	0.562	0	0	0
2023/05/29	2032	02/05/2024	12.90	Call	Bond Future	5,113.1500	5.1131	5,052.6500	5.0526	(1.183)	0	0	0
2023/05/29	2032	02/05/2024	13.18	Call	Bond Future	5,941.1100	5.9411	5,877.9000	5.8779	(1.064)	0	0	0
2023/05/29	2032	02/05/2024	13.18	Put	Bond Future	1,591.3200	1.5913	1,598.5800	1.5986	0.456	0	0	500
2023/05/29	2032	02/05/2024	10.65	Call	Bond Future	793.9300	0.7939	770.8700	0.7709	(2.905)	0	0	1,550
2023/05/29	2032	02/05/2024	10.65	Put	Bond Future	7,599.1100	7.5991	7,646.5200	7.6465	0.624	0	0	0
2023/05/29	2032	02/05/2024	10.86	Call	Bond Future	979.4600	0.9795	952.9700	0.9530	(2.705)	0	0	1,000
2023/05/29	2032	02/05/2024	10.86	Put	Bond Future	6,781.0000	6.7810	6,824.9800	6.8250	0.649	0	0	0
2023/05/29	2032	02/05/2024	10.56	Call	Bond Future	723.2800	0.7233	701.6300	0.7016	(2.993)	0	0	0
2023/05/29	2032	02/05/2024	10.56	Put	Bond Future	7,963.2100	7.9632	8,012.0300	8.0120	0.613	0	0	0
2023/05/29	2032	02/05/2024	10.36	Call	Bond Future	584.2900	0.5843	565.6100	0.5656	(3.197)	0	0	1,000
2023/05/29	2032	02/05/2024	10.36	Put	Bond Future	8,800.3600	8.8004	8,852.1500	8.8522	0.588	0	0	0
2023/05/29	2032	02/05/2024			Bond Future	12.1392	81.4056	12.1555	81.3352	0.134	0.0000	0.0000	0
2023/05/29	2032	02/05/2024	13.35	Call	Bond Future	6,459.0700	6.4591	6,394.4600	6.3945	(1.000)	0	0	0
2023/05/29	2032	02/05/2024	13.35	Put	Bond Future	1,428.3400	1.4283	1,434.2000	1.4342	0.410	0	0	1,550
2023/05/29	2032	02/05/2024	11.35	Call	Bond Future	1,559.7300	1.5597	1,524.4400	1.5244	(2.263)	0	0	1,550
2023/05/29	2032	02/05/2024	11.35	Put	Bond Future	5,076.8200	5.0768	5,112.0000	5.1120	0.693	0	0	0
2023/05/29	2032	02/05/2024	12.90	Put	Bond Future	1,902.6500	1.9026	1,912.6200	1.9126	0.524	0	0	1,000
2023/05/29	2032	02/05/2024	11.09	Call	Bond Future	1,219.4000	1.2194	1,188.9500	1.1889	(2.497)	0	0	500
2023/05/29	2032	02/05/2024	11.09	Put	Bond Future	5,938.7500	5.9388	5,978.7700	5.9788	0.674	0	0	0
2023/05/29	2032	02/05/2024	10.55	Call	Bond Future	715.8500	0.7158	694.3500	0.6944	(3.003)	0	0	0
2023/05/29	2032	02/05/2024	10.55	Put	Bond Future	8,004.2500	8.0042	8,053.2200	8.0532	0.612	0	0	0
2023/05/29	2032	02/05/2024	10.59	Call	Bond Future	746.4000	0.7464	724.2800	0.7243	(2.964)	0	0	500
2023/05/29	2032	02/05/2024	10.59	Put	Bond Future	7,841.1000	7.8411	7,889.4500	7.8895	0.617	0	0	0
2023/05/29	2032	02/05/2024	10.54	Call	Bond Future	708.4700	0.7085	687.1200	0.6871	(3.014)	0	0	0
2023/05/29	2032	02/05/2024	10.54	Put	Bond Future	8,045.3900	8.0454	8,094.5100	8.0945	0.611	0	0	0
2023/05/29	2032	01/08/2024	11.15	Call	Bond Future	1,417.3700	1.4174	1,386.9000	1.3869	(2.150)	0	0	0
2023/05/29	2032	01/08/2024	11.15	Put	Bond Future	6,386.1100	6.3861	6,427.3700	6.4274	0.646	0	0	0
2023/05/29	2032	01/08/2024			Bond Future	12.2810	83.2243	12.2980	83.1525	0.138	0.0000	0.0000	0
2023/05/29	2032	01/08/2024	11.13	Call	Bond Future	1,394.7100	1.3947	1,364.5600	1.3646	(2.162)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/29	2032	01/08/2024	11.13	Put	Bond Future	6,454.8400	6.4548	6,496.4200	6.4964	0.644	0	0	0
2023/05/29	2032	01/08/2024	11.14	Call	Bond Future	1,405.8500	1.4059	1,375.5400	1.3755	(2.156)	0	0	0
2023/05/29	2032	01/08/2024	11.14	Put	Bond Future	6,420.2700	6.4203	6,461.6900	6.4617	0.645	0	0	0
2023/05/29	2033	03/08/2023			Bond Future	116.3164	116.3164	116.3318	116.3318	0.013	0.0000	0.0000	7,227
2023/05/29	2033	02/11/2023			Bond Future	117.5544	117.5544	117.5698	117.5698	0.013	0.0000	0.0000	0
2023/05/29	2033	01/02/2024			Bond Future	120.3187	120.3187	120.3344	120.3344	0.013	0.0000	0.0000	0
2023/05/29	2033	02/05/2024			Bond Future	121.7323	121.7323	121.7485	121.7485	0.013	0.0000	0.0000	0
2023/05/29	2033	01/08/2024			Bond Future	124.4858	124.4858	124.5028	124.5028	0.014	0.0000	0.0000	0
2023/05/29	2037	03/08/2023	12.12	Call	Bond Future	717.3500	0.7173	673.6200	0.6736	(6.096)	0	0	0
2023/05/29	2037	03/08/2023	12.12	Put	Bond Future	3,466.5800	3.4666	3,467.3000	3.4673	0.021	0	0	0
2023/05/29	2037	03/08/2023	12.13	Call	Bond Future	732.5800	0.7326	688.3800	0.6884	(6.033)	0	0	0
2023/05/29	2037	03/08/2023	12.13	Put	Bond Future	3,428.0400	3.4280	3,428.2900	3.4283	0.007	0	0	0
2023/05/29	2037	03/08/2023			Bond Future	12.6452	73.6778	12.6539	73.6333	0.069	0.0000	0.0000	131,611
2023/05/29	2037	03/08/2023	10.30	Call	Bond Future	1.9700	0.0020	1.4700	0.0015	(25.381)	0	0	1,800
2023/05/29	2037	03/08/2023	10.30	Put	Bond Future	13,542.5300	13.5425	13,586.4800	13.5865	0.325	0	0	0
2023/05/29	2037	03/08/2023	11.00	Call	Bond Future	32.4600	0.0325	27.1300	0.0271	(16.420)	0	0	1,800
2023/05/29	2037	03/08/2023	11.00	Put	Bond Future	9,174.6100	9.1746	9,213.7300	9.2137	0.426	0	0	0
2023/05/29	2037	03/08/2023	12.14	Call	Bond Future	748.1200	0.7481	703.4700	0.7035	(5.968)	0	0	0
2023/05/29	2037	03/08/2023	12.14	Put	Bond Future	3,389.8700	3.3899	3,389.6700	3.3897	(0.006)	0	0	0
2023/05/29	2037	02/11/2023	12.52	Call	Bond Future	2,268.7800	2.2688	2,221.9300	2.2219	(2.065)	0	0	750
2023/05/29	2037	02/11/2023	12.52	Put	Bond Future	3,504.4000	3.5044	3,503.3000	3.5033	(0.031)	0	0	0
2023/05/29	2037	02/11/2023	13.89	Call	Bond Future	6,499.4000	6.4994	6,440.8500	6.4409	(0.901)	0	0	0
2023/05/29	2037	02/11/2023	13.89	Put	Bond Future	1,161.3800	1.1614	1,148.5800	1.1486	(1.102)	0	0	750
2023/05/29	2037	02/11/2023	11.56	Put	Bond Future	7,077.4300	7.0774	7,097.9800	7.0980	0.290	0	0	0
2023/05/29	2037	02/11/2023	11.57	Call	Bond Future	665.8100	0.6658	640.3900	0.6404	(3.818)	0	0	0
2023/05/29	2037	02/11/2023	11.55	Put	Bond Future	7,124.8800	7.1249	7,145.6400	7.1456	0.291	0	0	0
2023/05/29	2037	02/11/2023			Bond Future	12.7634	75.3494	12.7726	75.3037	0.072	0.0000	0.0000	0
2023/05/29	2037	02/11/2023	11.56	Call	Bond Future	656.3900	0.6564	631.1900	0.6312	(3.839)	0	0	0
2023/05/29	2037	02/11/2023	11.57	Put	Bond Future	7,030.1400	7.0301	7,050.4700	7.0505	0.289	0	0	0
2023/05/29	2037	02/11/2023	12.02	Call	Bond Future	1,252.6200	1.2526	1,216.5900	1.2166	(2.876)	0	0	750
2023/05/29	2037	02/11/2023	12.02	Put	Bond Future	5,124.9400	5.1249	5,134.6600	5.1347	0.190	0	0	0
2023/05/29	2037	02/11/2023	11.55	Call	Bond Future	647.0700	0.6471	622.0800	0.6221	(3.862)	0	0	0
2023/05/29	2037	01/02/2024	12.93	Call	Bond Future	0.0000	0.0000	3,585.1900	3.5852	100.000	0	0	0
2023/05/29	2037	01/02/2024	12.93	Put	Bond Future	0.0000	0.0000	3,393.6100	3.3936	100.000	0	0	2,500
2023/05/29	2037	01/02/2024	13.93	Put	Bond Future	0.0000	0.0000	1,770.5400	1.7705	100.000	0	0	2,500
2023/05/29	2037	01/02/2024	12.33	Call	Bond Future	2,202.5300	2.2025	2,164.7000	2.1647	(1.718)	0	0	0
2023/05/29	2037	01/02/2024	12.33	Put	Bond Future	4,998.5200	4.9985	5,007.6500	5.0076	0.183	0	0	0
2023/05/29	2037	01/02/2024	12.09	Put	Bond Future	0.0000	0.0000	5,821.3200	5.8213	100.000	0	0	0
2023/05/29	2037	01/02/2024			Bond Future	12.8815	72.8478	12.8910	72.8009	0.074	0.0000	0.0000	0
2023/05/29	2037	01/02/2024	13.93	Call	Bond Future	0.0000	0.0000	6,631.7600	6.6318	100.000	0	0	0
2023/05/29	2037	01/02/2024	12.31	Call	Bond Future	2,162.2400	2.1622	2,124.7200	2.1247	(1.735)	0	0	0
2023/05/29	2037	01/02/2024	12.31	Put	Bond Future	5,062.5800	5.0626	5,072.0200	5.0720	0.186	0	0	0
2023/05/29	2037	01/02/2024	12.32	Call	Bond Future	2,182.2200	2.1822	2,144.5400	2.1445	(1.727)	0	0	0
2023/05/29	2037	01/02/2024	12.32	Put	Bond Future	5,030.3600	5.0304	5,039.6400	5.0396	0.184	0	0	0
2023/05/29	2037	01/02/2024	12.09	Call	Bond Future	0.0000	0.0000	1,712.0800	1.7121	100.000	0	0	2,500
2023/05/29	2037	02/05/2024	11.44	Call	Bond Future	1,148.2000	1.1482	1,125.1300	1.1251	(2.009)	0	0	0

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2023/05/29	2037	02/05/2024	11.44	Put	Bond Future	9,337.8100	9.3378	9,362.8100	9.3628	0.268	0	0	0
2023/05/29	2037	02/05/2024	11.45	Call	Bond Future	1,158.6700	1.1587	1,135.4800	1.1355	(2.001)	0	0	0
2023/05/29	2037	02/05/2024	11.43	Put	Bond Future	9,384.1500	9.3841	9,409.2800	9.4093	0.268	0	0	0
2023/05/29	2037	02/05/2024			Bond Future	12.9997	74.5799	13.0097	74.5319	0.076	0.0000	0.0000	0
2023/05/29	2037	02/05/2024	11.45	Put	Bond Future	9,291.5800	9.2916	9,316.4600	9.3165	0.268	0	0	0
2023/05/29	2037	02/05/2024	11.43	Call	Bond Future	1,137.7900	1.1378	1,114.8500	1.1148	(2.016)	0	0	0
2023/05/29	2037	01/08/2024	12.10	Call	Bond Future	2,101.7100	2.1017	2,072.4800	2.0725	(1.391)	0	0	0
2023/05/29	2037	01/08/2024	12.10	Put	Bond Future	7,357.7200	7.3577	7,377.3900	7.3774	0.267	0	0	0
2023/05/29	2037	01/08/2024	12.09	Call	Bond Future	2,087.2800	2.0873	2,058.1600	2.0582	(1.395)	0	0	0
2023/05/29	2037	01/08/2024	12.09	Put	Bond Future	7,396.0600	7.3961	7,415.8400	7.4158	0.267	0	0	0
2023/05/29	2037	01/08/2024			Bond Future	13.1488	71.9907	13.1591	71.9418	0.078	0.0000	0.0000	0
2023/05/29	2037	01/08/2024	12.11	Call	Bond Future	2,116.5000	2.1165	2,087.1700	2.0872	(1.386)	0	0	0
2023/05/29	2037	01/08/2024	12.11	Put	Bond Future	7,319.7900	7.3198	7,339.3600	7.3394	0.267	0	0	0
2023/05/29	2038	03/08/2023			Bond Future	125.6379	125.6379	125.6555	125.6555	0.014	0.0000	0.0000	3,022
2023/05/29	2038	02/11/2023			Bond Future	128.5174	128.5174	128.5351	128.5351	0.014	0.0000	0.0000	1,656
2023/05/29	2038	01/02/2024			Bond Future	129.5104	129.5104	129.5286	129.5286	0.014	0.0000	0.0000	0
2023/05/29	2038	02/05/2024			Bond Future	132.6174	132.6174	132.6358	132.6358	0.014	0.0000	0.0000	0
2023/05/29	2038	01/08/2024			Bond Future	133.5309	133.5309	133.5510	133.5510	0.015	0.0000	0.0000	0
2023/05/29	2040	03/08/2023	12.23	Call	Bond Future	784.5800	0.7846	775.8400	0.7758	(1.114)	0	0	0
2023/05/29	2040	03/08/2023	12.23	Put	Bond Future	3,701.9600	3.7020	3,601.2200	3.6012	(2.721)	0	0	0
2023/05/29	2040	03/08/2023			Bond Future	12.7533	74.5971	12.7363	74.6891	(0.133)	0.0000	0.0000	133,067
2023/05/29	2040	03/08/2023	12.21	Call	Bond Future	752.3600	0.7524	743.4200	0.7434	(1.188)	0	0	0
2023/05/29	2040	03/08/2023	12.21	Put	Bond Future	3,784.8000	3.7848	3,683.8600	3.6839	(2.667)	0	0	0
2023/05/29	2040	03/08/2023	12.22	Call	Bond Future	768.3600	0.7684	759.5100	0.7595	(1.152)	0	0	0
2023/05/29	2040	03/08/2023	12.22	Put	Bond Future	3,743.2400	3.7432	3,642.3900	3.6424	(2.694)	0	0	0
2023/05/29	2040	02/11/2023	12.60	Call	Bond Future	2,313.4200	2.3134	2,327.4600	2.3275	0.607	0	0	128
2023/05/29	2040	02/11/2023	12.60	Put	Bond Future	3,771.3600	3.7714	3,691.6000	3.6916	(2.115)	0	0	0
2023/05/29	2040	02/11/2023	13.64	Call	Bond Future	5,547.7900	5.5478	5,587.5700	5.5876	0.717	0	0	0
2023/05/29	2040	02/11/2023	13.64	Put	Bond Future	1,620.4900	1.6205	1,566.4700	1.5665	(3.334)	0	0	128
2023/05/29	2040	02/11/2023	11.58	Call	Bond Future	615.6400	0.6156	614.7500	0.6148	(0.145)	0	0	0
2023/05/29	2040	02/11/2023	11.58	Put	Bond Future	8,020.1300	8.0201	7,925.4400	7.9254	(1.181)	0	0	0
2023/05/29	2040	02/11/2023	11.59	Call	Bond Future	624.8200	0.6248	623.9900	0.6240	(0.133)	0	0	0
2023/05/29	2040	02/11/2023	11.60	Put	Bond Future	7,915.0500	7.9150	7,820.4900	7.8205	(1.195)	0	0	0
2023/05/29	2040	02/11/2023			Bond Future	12.8696	76.2896	12.8520	76.3834	(0.137)	0.0000	0.0000	104
2023/05/29	2040	02/11/2023	11.80	Call	Bond Future	842.8600	0.8429	843.7200	0.8437	0.102	0	0	128
2023/05/29	2040	02/11/2023	11.80	Put	Bond Future	6,904.2200	6.9042	6,811.2800	6.8113	(1.346)	0	0	0
2023/05/29	2040	02/11/2023	11.59	Put	Bond Future	7,967.5000	7.9675	7,872.8700	7.8729	(1.188)	0	0	0
2023/05/29	2040	02/11/2023	11.60	Call	Bond Future	634.1000	0.6341	633.3400	0.6333	(0.120)	0	0	0
2023/05/29	2040	01/02/2024	12.33	Call	Bond Future	2,153.9800	2.1540	2,169.3900	2.1694	0.715	0	0	0
2023/05/29	2040	01/02/2024	12.33	Put	Bond Future	5,720.9100	5.7209	5,640.4400	5.6404	(1.407)	0	0	0
2023/05/29	2040	01/02/2024	12.34	Call	Bond Future	2,174.5500	2.1746	2,190.1400	2.1901	0.717	0	0	0
2023/05/29	2040	01/02/2024	12.34	Put	Bond Future	5,685.0500	5.6850	5,604.7600	5.6048	(1.412)	0	0	0
2023/05/29	2040	01/02/2024			Bond Future	12.9857	73.5595	12.9674	73.6554	(0.141)	0.0000	0.0000	28
2023/05/29	2040	01/02/2024	12.35	Call	Bond Future	2,195.2400	2.1952	2,211.0000	2.2110	0.718	0	0	0
2023/05/29	2040	01/02/2024	12.35	Put	Bond Future	5,649.3700	5.6494	5,569.2500	5.5692	(1.418)	0	0	0
2023/05/29	2040	02/05/2024	11.60	Call	Bond Future	1,308.1200	1.3081	1,317.5300	1.3175	0.719	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/29	2040	02/05/2024	11.61	Call	Bond Future	1,319.7000	1.3197	1,329.2200	1.3292	0.721	0	0	0
2023/05/29	2040	02/05/2024	11.62	Put	Bond Future	9,655.7300	9.6557	9,567.2800	9.5673	(0.916)	0	0	0
2023/05/29	2040	02/05/2024			Bond Future	13.1014	75.3086	13.0825	75.4067	(0.145)	0.0000	0.0000	0
2023/05/29	2040	02/05/2024	11.60	Put	Bond Future	9,754.5800	9.7546	9,665.9100	9.6659	(0.909)	0	0	0
2023/05/29	2040	02/05/2024	11.61	Put	Bond Future	9,704.9700	9.7050	9,616.4100	9.6164	(0.913)	0	0	0
2023/05/29	2040	02/05/2024	11.62	Call	Bond Future	1,331.5700	1.3316	1,341.2000	1.3412	0.723	0	0	0
2023/05/29	2040	01/08/2024	12.34	Call	Bond Future	2,516.9800	2.5170	2,539.3400	2.5393	0.888	0	0	0
2023/05/29	2040	01/08/2024	12.34	Put	Bond Future	7,346.7400	7.3467	7,268.4600	7.2685	(1.066)	0	0	0
2023/05/29	2040	01/08/2024			Bond Future	13.2464	72.4849	13.2266	72.5856	(0.150)	0.0000	0.0000	0
2023/05/29	2040	01/08/2024	12.32	Call	Bond Future	2,478.7500	2.4788	2,500.8000	2.5008	0.890	0	0	0
2023/05/29	2040	01/08/2024	12.32	Put	Bond Future	7,420.7000	7.4207	7,342.1100	7.3421	(1.059)	0	0	0
2023/05/29	2040	01/08/2024	12.33	Call	Bond Future	2,497.9700	2.4980	2,520.1800	2.5202	0.889	0	0	0
2023/05/29	2040	01/08/2024	12.33	Put	Bond Future	7,383.7900	7.3838	7,305.3600	7.3054	(1.062)	0	0	0
2023/05/29	2044	03/08/2023	12.00	Call	Bond Future	428.0400	0.4280	408.6300	0.4086	(4.535)	0	0	0
2023/05/29	2044	03/08/2023	12.00	Put	Bond Future	4,814.3000	4.8143	4,758.8700	4.7589	(1.151)	0	0	4,754
2023/05/29	2044	03/08/2023	12.15	Call	Bond Future	615.6900	0.6157	593.2900	0.5933	(3.638)	0	0	0
2023/05/29	2044	03/08/2023	12.15	Put	Bond Future	4,110.9800	4.1110	4,052.5600	4.0526	(1.421)	0	0	0
2023/05/29	2044	03/08/2023	12.16	Call	Bond Future	629.9500	0.6299	607.3700	0.6074	(3.584)	0	0	0
2023/05/29	2044	03/08/2023	12.16	Put	Bond Future	4,066.4700	4.0665	4,007.8700	4.0079	(1.441)	0	0	0
2023/05/29	2044	03/08/2023			Bond Future	12.7689	71.2057	12.7623	71.2418	(0.052)	0.0000	0.0000	85,549
2023/05/29	2044	03/08/2023	11.75	Call	Bond Future	231.5400	0.2315	217.1000	0.2171	(6.237)	0	0	4,553
2023/05/29	2044	03/08/2023	11.75	Put	Bond Future	6,142.9100	6.1429	6,092.4500	6.0925	(0.821)	0	0	3,076
2023/05/29	2044	03/08/2023	12.17	Call	Bond Future	644.3300	0.6443	621.5900	0.6216	(3.529)	0	0	0
2023/05/29	2044	03/08/2023	12.17	Put	Bond Future	4,022.1600	4.0222	3,963.4000	3.9634	(1.461)	0	0	0
2023/05/29	2044	03/08/2023	12.50	Call	Bond Future	1,248.7200	1.2487	1,223.0100	1.2230	(2.059)	0	0	0
2023/05/29	2044	03/08/2023	12.50	Put	Bond Future	2,732.5800	2.7326	2,670.8500	2.6708	(2.259)	0	0	9,106
2023/05/29	2044	02/11/2023	11.57	Call	Bond Future	602.9700	0.6030	592.2900	0.5923	(1.771)	0	0	0
2023/05/29	2044	02/11/2023	11.57	Put	Bond Future	8,235.7900	8.2358	8,188.6100	8.1886	(0.573)	0	0	0
2023/05/29	2044	02/11/2023			Bond Future	12.8800	72.8214	12.8731	72.8578	(0.053)	0.0000	0.0000	0
2023/05/29	2044	02/11/2023	11.55	Call	Bond Future	585.0200	0.5850	574.4700	0.5745	(1.803)	0	0	0
2023/05/29	2044	02/11/2023	11.55	Put	Bond Future	8,344.9300	8.3449	8,297.8800	8.2979	(0.564)	0	0	0
2023/05/29	2044	02/11/2023	11.56	Call	Bond Future	593.9400	0.5939	583.3300	0.5833	(1.786)	0	0	0
2023/05/29	2044	02/11/2023	11.56	Put	Bond Future	8,290.2600	8.2903	8,243.1500	8.2432	(0.568)	0	0	0
2023/05/29	2044	01/02/2024	12.29	Call	Bond Future	2,091.2400	2.0912	2,084.4300	2.0844	(0.326)	0	0	0
2023/05/29	2044	01/02/2024	12.29	Put	Bond Future	5,948.3300	5.9483	5,904.2500	5.9042	(0.741)	0	0	0
2023/05/29	2044	01/02/2024			Bond Future	12.9906	70.1357	12.9835	70.1730	(0.055)	0.0000	0.0000	0
2023/05/29	2044	01/02/2024	12.27	Call	Bond Future	2,050.9400	2.0509	2,044.0600	2.0441	(0.335)	0	0	0
2023/05/29	2044	01/02/2024	12.27	Put	Bond Future	6,023.3700	6.0234	5,979.2200	5.9792	(0.733)	0	0	0
2023/05/29	2044	01/02/2024	12.28	Call	Bond Future	2,071.1500	2.0712	2,064.3000	2.0643	(0.331)	0	0	0
2023/05/29	2044	01/02/2024	12.28	Put	Bond Future	5,985.8700	5.9859	5,941.7500	5.9417	(0.737)	0	0	0
2023/05/29	2044	02/05/2024	11.67	Call	Bond Future	1,412.8600	1.4129	1,408.0300	1.4080	(0.342)	0	0	0
2023/05/29	2044	02/05/2024	11.67	Put	Bond Future	9,557.3800	9.5574	9,514.4600	9.5145	(0.449)	0	0	0
2023/05/29	2044	02/05/2024			Bond Future	13.1005	71.8034	13.0932	71.8415	(0.056)	0.0000	0.0000	0
2023/05/29	2044	02/05/2024	11.65	Call	Bond Future	1,387.8500	1.3878	1,383.0000	1.3830	(0.349)	0	0	0
2023/05/29	2044	02/05/2024	11.65	Put	Bond Future	9,657.3300	9.6573	9,614.3900	9.6144	(0.445)	0	0	0
2023/05/29	2044	02/05/2024	11.66	Call	Bond Future	1,400.3200	1.4003	1,395.4800	1.3955	(0.346)	0	0	0
2023/05/29	2044	02/05/2024	11.66	Put	Bond Future	9,607.2800	9.6073	9,564.3500	9.5643	(0.447)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/29	2044	01/08/2024	12.28	Call	Bond Future	2,458.3100	2.4583	2,457.9000	2.4579	(0.017)	0	0	0
2023/05/29	2044	01/08/2024	12.28	Put	Bond Future	7,643.7400	7.6437	7,604.1000	7.6041	(0.519)	0	0	0
2023/05/29	2044	01/08/2024	12.29	Call	Bond Future	2,477.4400	2.4774	2,477.0800	2.4771	(0.015)	0	0	0
2023/05/29	2044	01/08/2024	12.29	Put	Bond Future	7,605.4000	7.6054	7,565.8100	7.5658	(0.521)	0	0	0
2023/05/29	2044	01/08/2024			Bond Future	13.2379	69.0265	13.2302	69.0657	(0.058)	0.0000	0.0000	0
2023/05/29	2044	01/08/2024	12.30	Call	Bond Future	2,496.6600	2.4967	2,496.3400	2.4963	(0.013)	0	0	0
2023/05/29	2044	01/08/2024	12.30	Put	Bond Future	7,567.2100	7.5672	7,527.6600	7.5277	(0.523)	0	0	0
2023/05/29	2046	03/08/2023			Bond Future	109.8781	109.8781	110.5109	110.5109	0.576	0.0000	0.0000	12,882
2023/05/29	2046	02/11/2023			Bond Future	110.2998	110.2998	110.9468	110.9468	0.587	0.0000	0.0000	4,626
2023/05/29	2046	01/02/2024			Bond Future	112.8937	112.8937	113.5558	113.5558	0.587	0.0000	0.0000	0
2023/05/29	2046	02/05/2024			Bond Future	113.4380	113.4380	114.1164	114.1164	0.598	0.0000	0.0000	0
2023/05/29	2046	01/08/2024			Bond Future	116.0022	116.0022	116.6964	116.6964	0.598	0.0000	0.0000	0
2023/05/29	2050	03/08/2023			Bond Future	111.2370	111.2370	109.9030	109.9030	(1.199)	0.0000	0.0000	10,740
2023/05/29	2050	02/11/2023			Bond Future	113.7864	113.7864	112.4213	112.4213	(1.200)	0.0000	0.0000	3,364
2023/05/29	2050	01/02/2024			Bond Future	114.2048	114.2048	112.8076	112.8076	(1.223)	0.0000	0.0000	0
2023/05/29	2050	02/05/2024			Bond Future	116.9445	116.9445	115.5138	115.5138	(1.223)	0.0000	0.0000	0
2023/05/29	2050	01/08/2024			Bond Future	117.2651	117.2651	115.8031	115.8031	(1.247)	0.0000	0.0000	0
2023/05/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/29	AL37	03/08/2023			Index Future	863.4360	863.4360	863.0080	863.0080	(0.050)	0.0000	0.0000	0
2023/05/29	AL37	02/11/2023			Index Future	883.0140	883.0140	882.5670	882.5670	(0.051)	0.0000	0.0000	0
2023/05/29	AL37	01/02/2024			Index Future	903.5750	903.5750	903.1130	903.1130	(0.051)	0.0000	0.0000	0
2023/05/29	AL37	02/05/2024			Index Future	925.0520	925.0520	924.5780	924.5780	(0.051)	0.0000	0.0000	0
2023/05/29	AL37	01/08/2024			Index Future	945.7980	945.7980	945.3240	945.3240	(0.050)	0.0000	0.0000	0
2023/05/29	AL7T	03/08/2023			Index Future	971.6140	971.6140	971.2830	971.2830	(0.034)	0.0000	0.0000	0
2023/05/29	AL7T	02/11/2023			Index Future	993.6450	993.6450	993.2950	993.2950	(0.035)	0.0000	0.0000	0
2023/05/29	AL7T	01/02/2024			Index Future	1,016.7810	1,016.7810	1,016.4190	1,016.4190	(0.036)	0.0000	0.0000	0
2023/05/29	AL7T	02/05/2024			Index Future	1,040.9490	1,040.9490	1,040.5770	1,040.5770	(0.036)	0.0000	0.0000	0
2023/05/29	AL7T	01/08/2024			Index Future	1,064.2950	1,064.2950	1,063.9260	1,063.9260	(0.035)	0.0000	0.0000	0
2023/05/29	ALBI	03/08/2023			Index Future	855.0990	855.0990	855.0890	855.0890	(0.001)	0.0000	0.0000	101
2023/05/29	ALBI	02/11/2023			Index Future	874.4880	874.4880	874.4680	874.4680	(0.002)	0.0000	0.0000	0
2023/05/29	ALBI	01/02/2024			Index Future	894.8500	894.8500	894.8260	894.8260	(0.003)	0.0000	0.0000	0
2023/05/29	ALBI	02/05/2024			Index Future	916.1200	916.1200	916.0940	916.0940	(0.003)	0.0000	0.0000	0
2023/05/29	ALBI	01/08/2024			Index Future	936.6660	936.6660	936.6500	936.6500	(0.002)	0.0000	0.0000	0
2023/05/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/05/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/29	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/29	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/29	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/29	ES33	03/08/2023			Bond Future	13.1833	71.7144	13.1918	71.6782	0.064	0.0000	0.0000	350
2023/05/29	ES33	02/11/2023			Bond Future	13.3384	69.5582	13.3473	69.5210	0.067	0.0000	0.0000	0
2023/05/29	ES33	01/02/2024			Bond Future	13.4955	71.1944	13.5048	71.1562	0.069	0.0000	0.0000	0
2023/05/29	ES33	02/05/2024			Bond Future	13.6495	69.1002	13.6593	69.0610	0.072	0.0000	0.0000	0
2023/05/29	ES33	01/08/2024			Bond Future	13.8360	70.6582	13.8462	70.6184	0.073	0.0000	0.0000	0
2023/05/29	ES42	03/08/2023			Bond Future	13.4936	68.6115	13.4868	68.6445	(0.051)	0.0000	0.0000	4,000
2023/05/29	ES42	02/11/2023			Bond Future	13.6370	65.9201	13.6299	65.9536	(0.052)	0.0000	0.0000	0
2023/05/29	ES42	01/02/2024			Bond Future	13.7746	67.4710	13.7673	67.5052	(0.053)	0.0000	0.0000	0
2023/05/29	ES42	02/05/2024			Bond Future	13.9149	64.8263	13.9073	64.8612	(0.055)	0.0000	0.0000	0
2023/05/29	ES42	01/08/2024			Bond Future	14.0793	66.2853	14.0713	66.3214	(0.057)	0.0000	0.0000	0
2023/05/29	GOVI	03/08/2023	837.21	Call	GOVI	54,860.0000	5.4860	54,670.0000	5.4670	(0.346)	0	0	0
2023/05/29	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/29	GOVI	03/08/2023	837.22	Call	GOVI	54,760.0000	5.4760	54,570.0000	5.4570	(0.347)	0	0	0
2023/05/29	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/29	GOVI	03/08/2023			GOVI	842.6960	842.6960	842.6770	842.6770	(0.002)	0.0000	0.0000	838
2023/05/29	GOVI	03/08/2023	837.23	Call	GOVI	54,660.0000	5.4660	54,470.0000	5.4470	(0.348)	0	0	0
2023/05/29	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/29	GOVI	02/11/2023	885.81	Put	GOVI	240,070.0000	24.0070	240,350.0000	24.0350	0.117	0	0	0
2023/05/29	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/29	GOVI	02/11/2023			GOVI	861.8030	861.8030	861.7750	861.7750	(0.003)	0.0000	0.0000	0
2023/05/29	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/29	GOVI	02/11/2023	885.80	Put	GOVI	239,970.0000	23.9970	240,250.0000	24.0250	0.117	0	0	0
2023/05/29	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/29	GOVI	02/11/2023	885.82	Put	GOVI	240,170.0000	24.0170	240,450.0000	24.0450	0.117	0	0	0
2023/05/29	GOVI	01/02/2024	880.00	Call	GOVI	18,700.0000	1.8700	18,370.0000	1.8370	(1.765)	0	0	0
2023/05/29	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/29	GOVI	01/02/2024			GOVI	881.8700	881.8700	881.8370	881.8370	(0.004)	0.0000	0.0000	0
2023/05/29	GOVI	01/02/2024	879.98	Call	GOVI	18,900.0000	1.8900	18,570.0000	1.8570	(1.746)	0	0	0
2023/05/29	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/29	GOVI	01/02/2024	879.99	Call	GOVI	18,800.0000	1.8800	18,470.0000	1.8470	(1.755)	0	0	0
2023/05/29	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/29	GOVI	02/05/2024	950.97	Put	GOVI	481,390.0000	48.1390	481,740.0000	48.1740	0.073	0	0	0
2023/05/29	GOVI	02/05/2024	950.98	Put	GOVI	481,490.0000	48.1490	481,840.0000	48.1840	0.073	0	0	0
2023/05/29	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/29	GOVI	02/05/2024			GOVI	902.8310	902.8310	902.7960	902.7960	(0.004)	0.0000	0.0000	0
2023/05/29	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/29	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/29	GOVI	02/05/2024	950.99	Put	GOVI	481,590.0000	48.1590	481,940.0000	48.1940	0.073	0	0	0
2023/05/29	GOVI	01/08/2024	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/29	GOVI	01/08/2024	943.39	Put	GOVI	203,110.0000	20.3110	203,360.0000	20.3360	0.123	0	0	0
2023/05/29	GOVI	01/08/2024			GOVI	923.0790	923.0790	923.0540	923.0540	(0.003)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/29	GOVI	01/08/2024	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/29	GOVI	01/08/2024	943.37	Put	GOVI	202,910.0000	20.2910	203,160.0000	20.3160	0.123	0	0	0
2023/05/29	GOVI	01/08/2024	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/29	GOVI	01/08/2024	943.38	Put	GOVI	203,010.0000	20.3010	203,260.0000	20.3260	0.123	0	0	0
2023/05/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/05/29	IGOV	03/08/2023			Index Future	325.4420	325.4420	325.1080	325.1080	(0.103)	0.0000	0.0000	638
2023/05/29	IGOV	02/11/2023			Index Future	332.9000	332.9000	332.5550	332.5550	(0.104)	0.0000	0.0000	16
2023/05/29	IGOV	01/02/2024			Index Future	340.7280	340.7280	340.3730	340.3730	(0.104)	0.0000	0.0000	0
2023/05/29	IGOV	02/05/2024			Index Future	348.9010	348.9010	348.5380	348.5380	(0.104)	0.0000	0.0000	0
2023/05/29	IGOV	01/08/2024			Index Future	356.7990	356.7990	356.4310	356.4310	(0.103)	0.0000	0.0000	0
2023/05/29	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/05/29	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/05/29	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/05/29	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/05/29	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/05/29	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/05/29	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/05/29	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/05/29	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/05/29	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/05/29	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/05/29	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/05/29	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/05/29	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/05/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/05/29	JBAF	21/06/2023			Jibar Tradeable Future	8.5400	91.4600	8.5600	91.4400	0.234	0.0000	0.0000	0
2023/05/29	JBAF	19/07/2023			Jibar Tradeable Future	8.7250	91.2750	8.7250	91.2750	0.000	0.0000	0.0000	0
2023/05/29	JBAF	16/08/2023			Jibar Tradeable Future	8.9650	91.0350	8.9700	91.0300	0.056	0.0000	0.0000	0
2023/05/29	JBAF	20/09/2023			Jibar Tradeable Future	9.1250	90.8750	9.1250	90.8750	0.000	0.0000	0.0000	0
2023/05/29	JBAF	18/10/2023			Jibar Tradeable Future	9.1400	90.8600	9.1450	90.8550	0.055	0.0000	0.0000	0
2023/05/29	JBAF	15/11/2023			Jibar Tradeable Future	9.1900	90.8100	9.2050	90.7950	0.163	0.0000	0.0000	0
2023/05/29	JBAF	20/12/2023			Jibar Tradeable Future	9.2100	90.7900	9.2350	90.7650	0.271	0.0000	0.0000	0
2023/05/29	JBAF	20/03/2024			Jibar Tradeable Future	9.1950	90.8050	9.2150	90.7850	0.218	0.0000	0.0000	0
2023/05/29	JBAF	19/06/2024			Jibar Tradeable Future	9.0900	90.9100	9.1150	90.8850	0.275	0.0000	0.0000	0
2023/05/29	JBAF	18/09/2024			Jibar Tradeable Future	8.9700	91.0300	8.9950	91.0050	0.279	0.0000	0.0000	0
2023/05/29	JBAF	18/12/2024			Jibar Tradeable Future	8.7900	91.2100	8.8100	91.1900	0.228	0.0000	0.0000	0
2023/05/29	JBAF	19/03/2025			Jibar Tradeable Future	8.7950	91.2050	8.8050	91.1950	0.114	0.0000	0.0000	0
2023/05/29	R035	03/08/2023	12.00	Call	Bond Future	936.6200	0.9366	895.6100	0.8956	(4.379)	0	0	0
2023/05/29	R035	03/08/2023	12.00	Put	Bond Future	2,936.3600	2.9364	2,914.2200	2.9142	(0.754)	0	0	0
2023/05/29	R035	03/08/2023	12.50	Call	Bond Future	2,145.6000	2.1456	2,094.9900	2.0950	(2.359)	0	0	5,000

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2023/05/29	R035	03/08/2023			Bond Future	12.3840	82.5953	12.3877	82.5765	0.030	0.0000	0.0000	61,185
2023/05/29	R035	03/08/2023	11.75	Call	Bond Future	550.8300	0.5508	518.5000	0.5185	(5.869)	0	0	0
2023/05/29	R035	03/08/2023	11.75	Put	Bond Future	3,891.3800	3.8914	3,877.9200	3.8779	(0.346)	0	0	4,870
2023/05/29	R035	03/08/2023	11.98	Call	Bond Future	900.7300	0.9007	860.3300	0.8603	(4.485)	0	0	0
2023/05/29	R035	03/08/2023	11.98	Put	Bond Future	3,006.5800	3.0066	2,985.0500	2.9850	(0.716)	0	0	0
2023/05/29	R035	03/08/2023	11.99	Call	Bond Future	918.5600	0.9186	877.8600	0.8779	(4.431)	0	0	0
2023/05/29	R035	03/08/2023	11.99	Put	Bond Future	2,971.3300	2.9713	2,949.5000	2.9495	(0.735)	0	0	0
2023/05/29	R035	03/08/2023	12.50	Put	Bond Future	1,555.6800	1.5557	1,523.9400	1.5239	(2.040)	0	0	0
2023/05/29	R035	02/11/2023	12.85	Call	Bond Future	3,864.9100	3.8649	3,826.0300	3.8260	(1.006)	0	0	0
2023/05/29	R035	02/11/2023	12.85	Put	Bond Future	2,170.7200	2.1707	2,151.4200	2.1514	(0.889)	0	0	400
2023/05/29	R035	02/11/2023	13.59	Call	Bond Future	6,352.6900	6.3527	6,314.4000	6.3144	(0.603)	0	0	0
2023/05/29	R035	02/11/2023	13.59	Put	Bond Future	1,174.7600	1.1748	1,156.0500	1.1561	(1.593)	0	0	750
2023/05/29	R035	02/11/2023	11.12	Call	Bond Future	489.8600	0.4899	472.6800	0.4727	(3.507)	0	0	400
2023/05/29	R035	02/11/2023	11.41	Call	Bond Future	746.8700	0.7469	725.1000	0.7251	(2.915)	0	0	0
2023/05/29	R035	02/11/2023	11.41	Put	Bond Future	6,543.6000	6.5436	6,541.4100	6.5414	(0.033)	0	0	0
2023/05/29	R035	02/11/2023	11.42	Call	Bond Future	757.2600	0.7573	735.3300	0.7353	(2.896)	0	0	0
2023/05/29	R035	02/11/2023	11.42	Put	Bond Future	6,498.4800	6.4985	6,496.1300	6.4961	(0.036)	0	0	0
2023/05/29	R035	02/11/2023			Bond Future	12.5073	79.9563	12.5112	79.9368	0.031	0.0000	0.0000	109,789
2023/05/29	R035	02/11/2023	11.43	Call	Bond Future	767.7600	0.7678	745.6700	0.7457	(2.877)	0	0	0
2023/05/29	R035	02/11/2023	11.43	Put	Bond Future	6,453.5100	6.4535	6,451.0000	6.4510	(0.039)	0	0	0
2023/05/29	R035	02/11/2023	11.74	Call	Bond Future	1,191.7600	1.1918	1,164.3200	1.1643	(2.302)	0	0	750
2023/05/29	R035	02/11/2023	11.74	Put	Bond Future	5,183.2700	5.1833	5,175.4100	5.1754	(0.152)	0	0	0
2023/05/29	R035	02/11/2023	12.24	Call	Bond Future	2,184.6400	2.1846	2,150.0600	2.1501	(1.583)	0	0	750
2023/05/29	R035	02/11/2023	12.24	Put	Bond Future	3,543.4200	3.5434	3,528.4200	3.5284	(0.423)	0	0	0
2023/05/29	R035	02/11/2023	11.12	Put	Bond Future	7,919.1700	7.9192	7,921.5700	7.9216	0.030	0	0	0
2023/05/29	R035	02/11/2023	10.62	Call	Bond Future	214.0500	0.2141	203.9400	0.2039	(4.723)	0	0	400
2023/05/29	R035	02/11/2023	10.62	Put	Bond Future	10,563.6800	10.5637	10,573.1500	10.5732	0.090	0	0	0
2023/05/29	R035	01/02/2024	11.12	Put	Bond Future	8,790.7000	8.7907	8,793.8100	8.7938	0.035	0	0	0
2023/05/29	R035	01/02/2024	12.18	Put	Bond Future	4,643.8100	4.6438	4,636.0400	4.6360	(0.167)	0	0	0
2023/05/29	R035	01/02/2024	12.19	Call	Bond Future	2,396.4400	2.3964	2,368.4400	2.3684	(1.168)	0	0	0
2023/05/29	R035	01/02/2024	12.19	Put	Bond Future	4,613.6800	4.6137	4,605.8200	4.6058	(0.170)	0	0	0
2023/05/29	R035	01/02/2024	10.62	Call	Bond Future	445.6000	0.4456	433.7500	0.4338	(2.659)	0	0	400
2023/05/29	R035	01/02/2024	10.62	Put	Bond Future	11,312.7800	11.3128	11,321.0700	11.3211	0.073	0	0	0
2023/05/29	R035	01/02/2024			Bond Future	12.6312	81.8186	12.6353	81.7985	0.032	0.0000	0.0000	0
2023/05/29	R035	01/02/2024	12.20	Call	Bond Future	2,417.9600	2.4180	2,389.8800	2.3899	(1.161)	0	0	0
2023/05/29	R035	01/02/2024	12.20	Put	Bond Future	4,583.9700	4.5840	4,576.0300	4.5760	(0.173)	0	0	0
2023/05/29	R035	01/02/2024	13.46	Call	Bond Future	5,951.9400	5.9519	5,918.1800	5.9182	(0.567)	0	0	0
2023/05/29	R035	01/02/2024	13.46	Put	Bond Future	2,016.0300	2.0160	2,002.4100	2.0024	(0.676)	0	0	400
2023/05/29	R035	01/02/2024	11.12	Call	Bond Future	813.8200	0.8138	796.7900	0.7968	(2.093)	0	0	400
2023/05/29	R035	01/02/2024	12.18	Call	Bond Future	2,375.2800	2.3753	2,347.3700	2.3474	(1.175)	0	0	0
2023/05/29	R035	02/05/2024	11.20	Call	Bond Future	1,019.7500	1.0197	1,004.0400	1.0040	(1.541)	0	0	0
2023/05/29	R035	02/05/2024	11.20	Put	Bond Future	9,030.0400	9.0300	9,035.0000	9.0350	0.055	0	0	0
2023/05/29	R035	02/05/2024	11.19	Call	Bond Future	1,009.9500	1.0100	994.3200	0.9943	(1.548)	0	0	0
2023/05/29	R035	02/05/2024	11.19	Put	Bond Future	9,075.8100	9.0758	9,080.8500	9.0809	0.056	0	0	0
2023/05/29	R035	02/05/2024			Bond Future	12.7438	79.2465	12.7481	79.2259	0.034	0.0000	0.0000	0
2023/05/29	R035	02/05/2024	11.21	Call	Bond Future	1,029.6200	1.0296	1,013.8200	1.0138	(1.535)	0	0	0
2023/05/29	R035	02/05/2024	11.21	Put	Bond Future	8,984.4000	8.9844	8,989.2700	8.9893	0.054	0	0	0
2023/05/29	R035	01/08/2024	11.80	Call	Bond Future	1,838.1500	1.8381	1,819.7700	1.8198	(1.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/29	R035	01/08/2024	11.80	Put	Bond Future	7,235.7600	7.2358	7,238.2000	7.2382	0.034	0	0	0
2023/05/29	R035	01/08/2024	11.81	Call	Bond Future	1,852.1400	1.8521	1,833.7000	1.8337	(0.996)	0	0	0
2023/05/29	R035	01/08/2024	11.79	Put	Bond Future	7,274.0100	7.2740	7,276.5100	7.2765	0.034	0	0	0
2023/05/29	R035	01/08/2024			Bond Future	12.8850	81.0173	12.8894	80.9964	0.034	0.0000	0.0000	0
2023/05/29	R035	01/08/2024	11.81	Put	Bond Future	7,197.6300	7.1976	7,200.0100	7.2000	0.033	0	0	0
2023/05/29	R035	01/08/2024	11.79	Call	Bond Future	1,824.2400	1.8242	1,805.9200	1.8059	(1.004)	0	0	0
2023/05/29	R186	03/08/2023	9.73	Put	Bond Future	1,001.6700	1.0017	1,009.2500	1.0092	0.757	0	0	0
2023/05/29	R186	03/08/2023	9.74	Call	Bond Future	987.2200	0.9872	936.5500	0.9366	(5.133)	0	0	0
2023/05/29	R186	03/08/2023	9.74	Put	Bond Future	988.4500	0.9884	995.7300	0.9957	0.737	0	0	0
2023/05/29	R186	03/08/2023			Bond Future	9.7404	103.4908	9.7607	103.4328	0.209	0.0000	0.0000	73,345
2023/05/29	R186	03/08/2023	9.73	Call	Bond Future	971.8900	0.9719	921.5200	0.9215	(5.183)	0	0	0
2023/05/29	R186	03/08/2023	9.75	Call	Bond Future	1,002.6700	1.0027	951.7000	0.9517	(5.083)	0	0	0
2023/05/29	R186	03/08/2023	9.75	Put	Bond Future	975.3600	0.9754	982.3400	0.9823	0.716	0	0	0
2023/05/29	R186	02/11/2023	9.40	Call	Bond Future	934.7600	0.9348	899.2600	0.8993	(3.798)	0	0	0
2023/05/29	R186	02/11/2023	9.40	Put	Bond Future	1,978.7200	1.9787	2,002.8900	2.0029	1.221	0	0	0
2023/05/29	R186	02/11/2023	9.15	Call	Bond Future	693.7300	0.6937	663.6000	0.6636	(4.343)	0	0	1,715
2023/05/29	R186	02/11/2023			Bond Future	9.7889	105.8378	9.8113	105.7782	0.229	0.0000	0.0000	13,885
2023/05/29	R186	02/11/2023	10.42	Call	Bond Future	2,482.0100	2.4820	2,428.8500	2.4288	(2.142)	0	0	0
2023/05/29	R186	02/11/2023	10.42	Put	Bond Future	815.9800	0.8160	822.4900	0.8225	0.798	0	0	1,715
2023/05/29	R186	02/11/2023	9.15	Put	Bond Future	2,415.9300	2.4159	2,445.4700	2.4455	1.223	0	0	0
2023/05/29	R186	02/11/2023	9.38	Call	Bond Future	913.2400	0.9132	878.1700	0.8782	(3.840)	0	0	0
2023/05/29	R186	02/11/2023	9.38	Put	Bond Future	2,011.2500	2.0113	2,035.8500	2.0359	1.223	0	0	0
2023/05/29	R186	02/11/2023	9.39	Call	Bond Future	924.1000	0.9241	888.8100	0.8888	(3.819)	0	0	0
2023/05/29	R186	02/11/2023	9.39	Put	Bond Future	1,995.0800	1.9951	2,019.4600	2.0195	1.222	0	0	0
2023/05/29	R186	01/02/2024	9.51	Call	Bond Future	1,251.9300	1.2519	1,216.2500	1.2163	(2.850)	0	0	0
2023/05/29	R186	01/02/2024	9.52	Put	Bond Future	2,011.7400	2.0117	2,037.1100	2.0371	1.261	0	0	0
2023/05/29	R186	01/02/2024	9.50	Call	Bond Future	1,239.8600	1.2399	1,204.3500	1.2044	(2.864)	0	0	0
2023/05/29	R186	01/02/2024			Bond Future	9.8204	102.9899	9.8451	102.9286	0.252	0.0000	0.0000	0
2023/05/29	R186	01/02/2024	9.51	Put	Bond Future	2,024.9700	2.0250	2,050.5200	2.0505	1.262	0	0	0
2023/05/29	R186	01/02/2024	9.52	Call	Bond Future	1,263.7200	1.2637	1,227.8600	1.2279	(2.838)	0	0	0
2023/05/29	R186	01/02/2024	9.50	Put	Bond Future	2,037.9300	2.0379	2,063.6500	2.0637	1.262	0	0	0
2023/05/29	R186	02/05/2024	10.40	Call	Bond Future	2,606.2800	2.6063	2,559.8200	2.5598	(1.783)	0	0	0
2023/05/29	R186	02/05/2024	10.40	Put	Bond Future	1,326.6800	1.3267	1,342.9400	1.3429	1.226	0	0	2,030
2023/05/29	R186	02/05/2024	8.01	Call	Bond Future	309.6100	0.3096	296.1700	0.2962	(4.341)	0	0	0
2023/05/29	R186	02/05/2024	8.01	Put	Bond Future	4,598.3000	4.5983	4,647.5800	4.6476	1.072	0	0	0
2023/05/29	R186	02/05/2024	9.73	Put	Bond Future	1,889.1100	1.8891	1,913.7600	1.9138	1.305	0	0	0
2023/05/29	R186	02/05/2024			Bond Future	9.8361	105.4384	9.8635	105.3756	0.279	0.0000	0.0000	0
2023/05/29	R186	02/05/2024	8.00	Call	Bond Future	306.1800	0.3062	292.8600	0.2929	(4.350)	0	0	0
2023/05/29	R186	02/05/2024	8.00	Put	Bond Future	4,618.9900	4.6190	4,668.3900	4.6684	1.069	0	0	0
2023/05/29	R186	02/05/2024	9.73	Call	Bond Future	1,646.1100	1.6461	1,608.0400	1.6080	(2.313)	0	0	2,030
2023/05/29	R186	02/05/2024	7.99	Call	Bond Future	302.7900	0.3028	289.5700	0.2896	(4.366)	0	0	0
2023/05/29	R186	02/05/2024	7.99	Put	Bond Future	4,639.7200	4.6397	4,689.2200	4.6892	1.067	0	0	0
2023/05/29	R186	01/08/2024	8.70	Put	Bond Future	3,248.4200	3.2484	3,290.6400	3.2906	1.300	0	0	0
2023/05/29	R186	01/08/2024	8.68	Call	Bond Future	636.2600	0.6363	615.0200	0.6150	(3.338)	0	0	0
2023/05/29	R186	01/08/2024	8.69	Call	Bond Future	641.7200	0.6417	620.3600	0.6204	(3.329)	0	0	0
2023/05/29	R186	01/08/2024			Bond Future	9.9255	102.4851	9.9560	102.4214	0.307	0.0000	0.0000	0
2023/05/29	R186	01/08/2024	8.70	Call	Bond Future	647.2200	0.6472	625.7300	0.6257	(3.320)	0	0	0

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2023/05/29	R186	01/08/2024	8.68	Put	Bond Future	3,280.6200	3.2806	3,323.0900	3.3231	1.295	0	0	0
2023/05/29	R186	01/08/2024	8.69	Put	Bond Future	3,264.5000	3.2645	3,306.8500	3.3069	1.297	0	0	0
2023/05/29	R197	03/08/2023			Bond Future	334.6732	334.6732	334.7869	334.7869	0.034	0.0000	0.0000	49
2023/05/29	R197	02/11/2023			Bond Future	342.3424	342.3424	342.4575	342.4575	0.034	0.0000	0.0000	0
2023/05/29	R202	03/08/2023			Bond Future	247.6910	247.6910	247.7246	247.7246	0.014	0.0000	0.0000	5,336
2023/05/29	R202	02/11/2023			Bond Future	253.3669	253.3669	253.4003	253.4003	0.013	0.0000	0.0000	0
2023/05/29	R202	01/02/2024			Bond Future	254.3401	254.3401	254.3745	254.3745	0.013	0.0000	0.0000	0
2023/05/29	R202	02/05/2024			Bond Future	260.4415	260.4415	260.4765	260.4765	0.013	0.0000	0.0000	0
2023/05/29	R202	01/08/2024			Bond Future	261.1932	261.1932	261.2313	261.2313	0.015	0.0000	0.0000	0
2023/05/29	R209	03/08/2023	10.00	Call	Bond Future	1.1400	0.0011	0.8300	0.0008	(27.193)	0	0	1,800
2023/05/29	R209	03/08/2023	10.00	Put	Bond Future	12,183.9300	12.1839	12,223.6000	12.2236	0.326	0	0	0
2023/05/29	R209	03/08/2023	10.70	Call	Bond Future	21.2200	0.0212	17.5100	0.0175	(17.484)	0	0	1,800
2023/05/29	R209	03/08/2023	11.95	Put	Bond Future	2,769.9800	2.7700	2,769.0200	2.7690	(0.035)	0	0	0
2023/05/29	R209	03/08/2023	12.00	Call	Bond Future	789.3900	0.7894	746.5300	0.7465	(5.430)	0	0	0
2023/05/29	R209	03/08/2023	12.00	Put	Bond Future	2,611.6500	2.6117	2,608.7700	2.6088	(0.110)	0	0	1,750
2023/05/29	R209	03/08/2023	11.25	Put	Bond Future	5,579.4300	5.5794	5,605.1700	5.6052	0.461	0	0	0
2023/05/29	R209	03/08/2023	11.93	Call	Bond Future	685.5900	0.6856	645.4500	0.6455	(5.855)	0	0	0
2023/05/29	R209	03/08/2023	11.94	Call	Bond Future	699.8300	0.6998	659.2900	0.6593	(5.793)	0	0	0
2023/05/29	R209	03/08/2023			Bond Future	12.3994	63.4399	12.4084	63.3999	0.072	0.0000	0.0000	11,690
2023/05/29	R209	03/08/2023	10.70	Put	Bond Future	8,327.2600	8.3273	8,363.5300	8.3635	0.436	0	0	0
2023/05/29	R209	03/08/2023	10.75	Call	Bond Future	25.3800	0.0254	21.1000	0.0211	(16.864)	0	0	7,000
2023/05/29	R209	03/08/2023	10.75	Put	Bond Future	8,065.3500	8.0653	8,101.0500	8.1011	0.443	0	0	0
2023/05/29	R209	03/08/2023	11.95	Call	Bond Future	714.2600	0.7143	673.3200	0.6733	(5.732)	0	0	0
2023/05/29	R209	03/08/2023	11.25	Call	Bond Future	124.5400	0.1245	110.3000	0.1103	(11.434)	0	0	7,000
2023/05/29	R209	03/08/2023	11.93	Put	Bond Future	2,835.0300	2.8350	2,834.8700	2.8349	(0.006)	0	0	0
2023/05/29	R209	03/08/2023	11.94	Put	Bond Future	2,802.3800	2.8024	2,801.8200	2.8018	(0.020)	0	0	0
2023/05/29	R209	02/11/2023	11.34	Call	Bond Future	584.0000	0.5840	561.5100	0.5615	(3.851)	0	0	0
2023/05/29	R209	02/11/2023	11.34	Put	Bond Future	6,045.6300	6.0456	6,064.2700	6.0643	0.308	0	0	0
2023/05/29	R209	02/11/2023	11.33	Call	Bond Future	575.6800	0.5757	553.3800	0.5534	(3.874)	0	0	0
2023/05/29	R209	02/11/2023	11.33	Put	Bond Future	6,086.9800	6.0870	6,105.8100	6.1058	0.309	0	0	0
2023/05/29	R209	02/11/2023			Bond Future	12.5073	61.7241	12.5166	61.6830	0.075	0.0000	0.0000	497
2023/05/29	R209	02/11/2023	11.35	Call	Bond Future	592.5100	0.5925	569.8300	0.5698	(3.828)	0	0	0
2023/05/29	R209	02/11/2023	11.35	Put	Bond Future	6,004.5200	6.0045	6,022.9700	6.0230	0.307	0	0	0
2023/05/29	R209	01/02/2024	12.13	Put	Bond Future	4,152.6000	4.1526	4,160.6500	4.1606	0.194	0	0	0
2023/05/29	R209	01/02/2024	12.14	Call	Bond Future	2,029.8400	2.0298	1,995.5300	1.9955	(1.690)	0	0	0
2023/05/29	R209	01/02/2024	12.14	Put	Bond Future	4,125.3200	4.1253	4,133.2400	4.1332	0.192	0	0	0
2023/05/29	R209	01/02/2024			Bond Future	12.6108	63.1619	12.6205	63.1197	0.077	0.0000	0.0000	0
2023/05/29	R209	01/02/2024	12.13	Call	Bond Future	2,011.5400	2.0115	1,977.3600	1.9774	(1.699)	0	0	0
2023/05/29	R209	01/02/2024	12.12	Call	Bond Future	1,993.1200	1.9931	1,959.0900	1.9591	(1.707)	0	0	0
2023/05/29	R209	01/02/2024	12.12	Put	Bond Future	4,179.8200	4.1798	4,188.0200	4.1880	0.196	0	0	0
2023/05/29	R209	02/05/2024	11.18	Call	Bond Future	987.8800	0.9879	967.5900	0.9676	(2.054)	0	0	0
2023/05/29	R209	02/05/2024	11.18	Put	Bond Future	8,085.8300	8.0858	8,108.7500	8.1088	0.283	0	0	0
2023/05/29	R209	02/05/2024	11.17	Call	Bond Future	978.7800	0.9788	958.6000	0.9586	(2.062)	0	0	0
2023/05/29	R209	02/05/2024	11.17	Put	Bond Future	8,126.6900	8.1267	8,149.7200	8.1497	0.283	0	0	0
2023/05/29	R209	02/05/2024			Bond Future	12.7129	61.5083	12.7229	61.4651	0.079	0.0000	0.0000	0

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2023/05/29	R209	02/05/2024	11.19	Call	Bond Future	997.0400	0.9970	976.6400	0.9766	(2.046)	0	0	0
2023/05/29	R209	02/05/2024	11.19	Put	Bond Future	8,045.0900	8.0451	8,067.9000	8.0679	0.284	0	0	0
2023/05/29	R209	01/08/2024	11.79	Put	Bond Future	6,427.8600	6.4279	6,446.4200	6.4464	0.289	0	0	0
2023/05/29	R209	01/08/2024	11.80	Call	Bond Future	1,774.7900	1.7748	1,749.2900	1.7493	(1.437)	0	0	0
2023/05/29	R209	01/08/2024	11.80	Put	Bond Future	6,394.0100	6.3940	6,412.4700	6.4125	0.289	0	0	0
2023/05/29	R209	01/08/2024			Bond Future	12.8400	62.8824	12.8504	62.8384	0.081	0.0000	0.0000	0
2023/05/29	R209	01/08/2024	11.79	Call	Bond Future	1,761.9100	1.7619	1,736.5100	1.7365	(1.442)	0	0	0
2023/05/29	R209	01/08/2024	11.78	Call	Bond Future	1,749.3400	1.7493	1,724.0400	1.7240	(1.446)	0	0	0
2023/05/29	R209	01/08/2024	11.78	Put	Bond Future	6,462.0600	6.4621	6,480.7200	6.4807	0.289	0	0	0
2023/05/29	R210	03/08/2023			Bond Future	226.8662	226.8662	226.8918	226.8918	0.011	0.0000	0.0000	421
2023/05/29	R210	02/11/2023			Bond Future	228.8872	228.8872	228.9127	228.9127	0.011	0.0000	0.0000	0
2023/05/29	R210	01/02/2024			Bond Future	234.2699	234.2699	234.2957	234.2957	0.011	0.0000	0.0000	0
2023/05/29	R210	02/05/2024			Bond Future	236.6095	236.6095	236.6365	236.6365	0.011	0.0000	0.0000	0
2023/05/29	R210	01/08/2024			Bond Future	241.9599	241.9599	241.9884	241.9884	0.012	0.0000	0.0000	0
2023/05/29	R213	03/08/2023	11.62	Put	Bond Future	1,413.7700	1.4138	1,399.4900	1.3995	(1.010)	0	0	0
2023/05/29	R213	03/08/2023	11.63	Call	Bond Future	1,559.3300	1.5593	1,507.1300	1.5071	(3.348)	0	0	0
2023/05/29	R213	03/08/2023			Bond Future	11.5909	80.3371	11.5999	80.2994	0.078	0.0000	0.0000	23,525
2023/05/29	R213	03/08/2023	11.61	Call	Bond Future	1,512.1200	1.5121	1,460.3300	1.4603	(3.425)	0	0	0
2023/05/29	R213	03/08/2023	11.61	Put	Bond Future	1,432.1500	1.4322	1,418.0700	1.4181	(0.983)	0	0	0
2023/05/29	R213	03/08/2023	11.62	Call	Bond Future	1,535.6400	1.5356	1,483.6500	1.4837	(3.386)	0	0	0
2023/05/29	R213	03/08/2023	11.63	Put	Bond Future	1,395.6000	1.3956	1,381.1100	1.3811	(1.038)	0	0	0
2023/05/29	R213	02/11/2023	11.13	Call	Bond Future	1,218.7000	1.2187	1,186.4000	1.1864	(2.650)	0	0	0
2023/05/29	R213	02/11/2023	11.13	Put	Bond Future	3,611.4200	3.6114	3,618.0200	3.6180	0.183	0	0	0
2023/05/29	R213	02/11/2023	10.94	Call	Bond Future	966.7600	0.9668	937.9200	0.9379	(2.983)	0	0	750
2023/05/29	R213	02/11/2023	10.94	Put	Bond Future	4,173.6000	4.1736	4,183.6600	4.1837	0.241	0	0	0
2023/05/29	R213	02/11/2023			Bond Future	11.7029	78.6002	11.7124	78.5613	0.081	0.0000	0.0000	3,781
2023/05/29	R213	02/11/2023	11.44	Call	Bond Future	1,728.4900	1.7285	1,690.9900	1.6910	(2.170)	0	0	750
2023/05/29	R213	02/11/2023	11.44	Put	Bond Future	2,815.1000	2.8151	2,816.5000	2.8165	0.050	0	0	0
2023/05/29	R213	02/11/2023	12.70	Call	Bond Future	4,894.6400	4.8946	4,846.8200	4.8468	(0.977)	0	0	0
2023/05/29	R213	02/11/2023	12.70	Put	Bond Future	943.5200	0.9435	934.6000	0.9346	(0.945)	0	0	750
2023/05/29	R213	02/11/2023	11.11	Call	Bond Future	1,190.4700	1.1905	1,158.5300	1.1585	(2.683)	0	0	0
2023/05/29	R213	02/11/2023	11.11	Put	Bond Future	3,668.4000	3.6684	3,675.3600	3.6754	0.190	0	0	0
2023/05/29	R213	02/11/2023	11.12	Call	Bond Future	1,204.5300	1.2045	1,172.4100	1.1724	(2.667)	0	0	0
2023/05/29	R213	02/11/2023	11.12	Put	Bond Future	3,639.8400	3.6398	3,646.6200	3.6466	0.186	0	0	0
2023/05/29	R213	01/02/2024	11.70	Call	Bond Future	2,539.4300	2.5394	2,503.3800	2.5034	(1.420)	0	0	0
2023/05/29	R213	01/02/2024	11.70	Put	Bond Future	3,000.1800	3.0002	3,004.0500	3.0040	0.129	0	0	0
2023/05/29	R213	01/02/2024	11.71	Call	Bond Future	2,559.9700	2.5600	2,523.8100	2.5238	(1.413)	0	0	0
2023/05/29	R213	01/02/2024	11.71	Put	Bond Future	2,980.4900	2.9805	2,984.2500	2.9843	0.126	0	0	0
2023/05/29	R213	01/02/2024			Bond Future	11.8149	80.4308	11.8249	80.3909	0.085	0.0000	0.0000	0
2023/05/29	R213	01/02/2024	11.72	Call	Bond Future	2,580.5900	2.5806	2,544.3200	2.5443	(1.405)	0	0	0
2023/05/29	R213	01/02/2024	11.72	Put	Bond Future	2,960.9100	2.9609	2,964.5600	2.9646	0.123	0	0	0
2023/05/29	R213	02/05/2024	10.30	Call	Bond Future	659.4700	0.6595	644.0300	0.6440	(2.341)	0	0	0
2023/05/29	R213	02/05/2024	10.30	Put	Bond Future	7,287.0700	7.2871	7,312.5300	7.3125	0.349	0	0	0
2023/05/29	R213	02/05/2024			Bond Future	11.9149	78.7799	11.9254	78.7390	0.088	0.0000	0.0000	0
2023/05/29	R213	02/05/2024	10.28	Call	Bond Future	646.1000	0.6461	630.8700	0.6309	(2.357)	0	0	0
2023/05/29	R213	02/05/2024	10.28	Put	Bond Future	7,360.1400	7.3601	7,385.8100	7.3858	0.349	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/29	R213	02/05/2024	10.29	Call	Bond Future	652.8600	0.6529	637.5200	0.6375	(2.350)	0	0	0
2023/05/29	R213	02/05/2024	10.29	Put	Bond Future	7,323.6700	7.3237	7,349.2300	7.3492	0.349	0	0	0
2023/05/29	R213	01/08/2024	10.86	Call	Bond Future	1,235.8000	1.2358	1,215.4900	1.2155	(1.643)	0	0	0
2023/05/29	R213	01/08/2024	10.86	Put	Bond Future	5,913.8500	5.9138	5,935.0300	5.9350	0.358	0	0	0
2023/05/29	R213	01/08/2024	10.87	Call	Bond Future	1,245.8600	1.2459	1,225.4600	1.2255	(1.637)	0	0	0
2023/05/29	R213	01/08/2024	10.87	Put	Bond Future	5,883.1400	5.8831	5,904.2300	5.9042	0.358	0	0	0
2023/05/29	R213	01/08/2024			Bond Future	12.0497	80.5416	12.0606	80.5001	0.091	0.0000	0.0000	0
2023/05/29	R213	01/08/2024	10.88	Call	Bond Future	1,255.6800	1.2557	1,235.1800	1.2352	(1.633)	0	0	0
2023/05/29	R213	01/08/2024	10.88	Put	Bond Future	5,852.2200	5.8522	5,873.2100	5.8732	0.359	0	0	0
2023/05/29	R214	03/08/2023	12.14	Call	Bond Future	694.5200	0.6945	673.9400	0.6739	(2.963)	0	0	0
2023/05/29	R214	03/08/2023	12.14	Put	Bond Future	2,926.3700	2.9264	2,876.6200	2.8766	(1.700)	0	0	0
2023/05/29	R214	03/08/2023	12.15	Call	Bond Future	709.0900	0.7091	688.4100	0.6884	(2.916)	0	0	0
2023/05/29	R214	03/08/2023	12.15	Put	Bond Future	2,892.7100	2.8927	2,842.8600	2.8429	(1.723)	0	0	0
2023/05/29	R214	03/08/2023			Bond Future	12.6167	60.0064	12.6103	60.0356	(0.051)	0.0000	0.0000	20,176
2023/05/29	R214	03/08/2023	12.16	Call	Bond Future	723.7700	0.7238	702.9900	0.7030	(2.871)	0	0	0
2023/05/29	R214	03/08/2023	12.16	Put	Bond Future	2,859.2300	2.8592	2,809.2800	2.8093	(1.747)	0	0	0
2023/05/29	R214	02/11/2023	11.45	Put	Bond Future	6,711.8100	6.7118	6,673.1900	6.6732	(0.575)	0	0	0
2023/05/29	R214	02/11/2023	11.46	Call	Bond Future	523.6200	0.5236	514.5500	0.5145	(1.732)	0	0	0
2023/05/29	R214	02/11/2023	11.46	Put	Bond Future	6,666.9400	6.6669	6,628.2700	6.6283	(0.580)	0	0	0
2023/05/29	R214	02/11/2023			Bond Future	12.7240	58.0626	12.7174	58.0922	(0.052)	0.0000	0.0000	20
2023/05/29	R214	02/11/2023	11.45	Call	Bond Future	515.8400	0.5158	506.8200	0.5068	(1.749)	0	0	0
2023/05/29	R214	02/11/2023	11.47	Call	Bond Future	531.4800	0.5315	522.3700	0.5224	(1.714)	0	0	0
2023/05/29	R214	02/11/2023	11.47	Put	Bond Future	6,622.2100	6.6222	6,583.5000	6.5835	(0.585)	0	0	0
2023/05/29	R214	01/02/2024	12.16	Call	Bond Future	1,733.6800	1.7337	1,727.9900	1.7280	(0.328)	0	0	0
2023/05/29	R214	01/02/2024	12.16	Put	Bond Future	4,829.2200	4.8292	4,793.3500	4.7933	(0.743)	0	0	0
2023/05/29	R214	01/02/2024			Bond Future	12.8310	59.4150	12.8242	59.4452	(0.053)	0.0000	0.0000	0
2023/05/29	R214	01/02/2024	12.14	Call	Bond Future	1,699.4400	1.6994	1,693.6900	1.6937	(0.338)	0	0	0
2023/05/29	R214	01/02/2024	12.14	Put	Bond Future	4,891.2900	4.8913	4,855.3600	4.8554	(0.735)	0	0	0
2023/05/29	R214	01/02/2024	12.15	Call	Bond Future	1,716.5100	1.7165	1,710.7900	1.7108	(0.333)	0	0	0
2023/05/29	R214	01/02/2024	12.15	Put	Bond Future	4,860.1800	4.8602	4,824.2800	4.8243	(0.739)	0	0	0
2023/05/29	R214	02/05/2024	11.46	Call	Bond Future	1,113.5700	1.1136	1,109.3800	1.1094	(0.376)	0	0	0
2023/05/29	R214	02/05/2024	11.46	Put	Bond Future	8,150.8500	8.1509	8,115.7700	8.1158	(0.430)	0	0	0
2023/05/29	R214	02/05/2024	11.47	Call	Bond Future	1,123.7100	1.1237	1,119.5300	1.1195	(0.372)	0	0	0
2023/05/29	R214	02/05/2024	11.47	Put	Bond Future	8,108.5500	8.1086	8,073.4800	8.0735	(0.433)	0	0	0
2023/05/29	R214	02/05/2024			Bond Future	12.9276	57.5191	12.9206	57.5500	(0.055)	0.0000	0.0000	0
2023/05/29	R214	02/05/2024	11.48	Call	Bond Future	1,133.7500	1.1338	1,129.5800	1.1296	(0.368)	0	0	0
2023/05/29	R214	02/05/2024	11.48	Put	Bond Future	8,066.2100	8.0662	8,031.1500	8.0312	(0.435)	0	0	0
2023/05/29	R214	01/08/2024	12.18	Call	Bond Future	2,141.7100	2.1417	2,141.4000	2.1414	(0.014)	0	0	0
2023/05/29	R214	01/08/2024	12.18	Put	Bond Future	6,079.2700	6.0793	6,047.1300	6.0471	(0.529)	0	0	0
2023/05/29	R214	01/08/2024			Bond Future	13.0461	58.8043	13.0387	58.8361	(0.057)	0.0000	0.0000	0
2023/05/29	R214	01/08/2024	12.16	Call	Bond Future	2,112.7400	2.1127	2,112.3500	2.1124	(0.018)	0	0	0
2023/05/29	R214	01/08/2024	12.16	Put	Bond Future	6,146.2400	6.1462	6,114.0200	6.1140	(0.524)	0	0	0
2023/05/29	R214	01/08/2024	12.17	Call	Bond Future	2,127.3200	2.1273	2,126.9700	2.1270	(0.016)	0	0	0
2023/05/29	R214	01/08/2024	12.17	Put	Bond Future	6,112.8200	6.1128	6,080.6400	6.0806	(0.526)	0	0	0
2023/05/29	R248	03/08/2023	11.80	Call	Bond Future	313.6300	0.3136	300.2200	0.3002	(4.276)	0	0	1,100
2023/05/29	R248	03/08/2023	11.80	Put	Bond Future	5,662.8100	5.6628	5,585.2800	5.5853	(1.369)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/29	R248	03/08/2023	12.11	Call	Bond Future	679.0600	0.6791	661.9900	0.6620	(2.514)	0	0	0
2023/05/29	R248	03/08/2023	12.11	Put	Bond Future	4,128.1600	4.1282	4,046.9700	4.0470	(1.967)	0	0	0
2023/05/29	R248	03/08/2023			Bond Future	12.7105	74.1644	12.6988	74.2285	(0.092)	0.0000	0.0000	240,196
2023/05/29	R248	03/08/2023	12.09	Call	Bond Future	649.3400	0.6493	632.4000	0.6324	(2.609)	0	0	0
2023/05/29	R248	03/08/2023	12.09	Put	Bond Future	4,218.4700	4.2185	4,137.4100	4.1374	(1.922)	0	0	0
2023/05/29	R248	03/08/2023	12.10	Call	Bond Future	664.1400	0.6641	647.1300	0.6471	(2.561)	0	0	0
2023/05/29	R248	03/08/2023	12.10	Put	Bond Future	4,173.2100	4.1732	4,092.0800	4.0921	(1.944)	0	0	0
2023/05/29	R248	03/08/2023	12.30	Call	Bond Future	1,008.2100	1.0082	990.9400	0.9909	(1.713)	0	0	1,100
2023/05/29	R248	03/08/2023	12.30	Put	Bond Future	3,333.9600	3.3340	3,252.5700	3.2526	(2.441)	0	0	0
2023/05/29	R248	03/08/2023	13.20	Call	Bond Future	3,659.4400	3.6594	3,663.9400	3.6639	0.123	0	0	0
2023/05/29	R248	03/08/2023	13.20	Put	Bond Future	1,055.1900	1.0552	995.5700	0.9956	(5.650)	0	0	1,100
2023/05/29	R248	02/11/2023	12.50	Call	Bond Future	0.0000	0.0000	2,235.1900	2.2352	100.000	0	0	220
2023/05/29	R248	02/11/2023	13.60	Call	Bond Future	0.0000	0.0000	5,670.3500	5.6703	100.000	0	0	0
2023/05/29	R248	02/11/2023	13.60	Put	Bond Future	0.0000	0.0000	1,610.7900	1.6108	100.000	0	0	220
2023/05/29	R248	02/11/2023	11.47	Call	Bond Future	575.8700	0.5759	569.6600	0.5697	(1.078)	0	0	0
2023/05/29	R248	02/11/2023	11.48	Call	Bond Future	584.7800	0.5848	578.5600	0.5786	(1.064)	0	0	0
2023/05/29	R248	02/11/2023	11.49	Put	Bond Future	8,541.1300	8.5411	8,469.6700	8.4697	(0.837)	0	0	0
2023/05/29	R248	02/11/2023			Bond Future	12.8227	71.3978	12.8107	71.4631	(0.094)	0.0000	0.0000	11,069
2023/05/29	R248	02/11/2023	11.80	Call	Bond Future	0.0000	0.0000	922.0800	0.9221	100.000	0	0	220
2023/05/29	R248	02/11/2023	11.80	Put	Bond Future	0.0000	0.0000	6,817.6000	6.8176	100.000	0	0	0
2023/05/29	R248	02/11/2023	12.50	Put	Bond Future	0.0000	0.0000	3,958.3600	3.9584	100.000	0	0	0
2023/05/29	R248	02/11/2023	11.47	Put	Bond Future	8,654.5000	8.6545	8,583.0500	8.5830	(0.826)	0	0	0
2023/05/29	R248	02/11/2023	11.48	Put	Bond Future	8,597.7200	8.5977	8,526.2600	8.5263	(0.831)	0	0	0
2023/05/29	R248	02/11/2023	11.49	Call	Bond Future	593.7900	0.5938	587.5700	0.5876	(1.048)	0	0	0
2023/05/29	R248	01/02/2024	12.14	Call	Bond Future	1,923.7800	1.9238	1,926.4000	1.9264	0.136	0	0	0
2023/05/29	R248	01/02/2024	12.14	Put	Bond Future	6,406.5200	6.4065	6,342.4800	6.3425	(1.000)	0	0	0
2023/05/29	R248	01/02/2024	12.15	Call	Bond Future	1,943.4000	1.9434	1,946.1200	1.9461	0.140	0	0	0
2023/05/29	R248	01/02/2024	12.15	Put	Bond Future	6,366.5700	6.3666	6,302.6300	6.3026	(1.004)	0	0	0
2023/05/29	R248	01/02/2024			Bond Future	12.9348	73.0608	12.9224	73.1275	(0.097)	0.0000	0.0000	0
2023/05/29	R248	01/02/2024	12.16	Call	Bond Future	1,963.1400	1.9631	1,965.9500	1.9659	0.143	0	0	0
2023/05/29	R248	01/02/2024	12.16	Put	Bond Future	6,326.8200	6.3268	6,262.9700	6.2630	(1.009)	0	0	0
2023/05/29	R248	02/05/2024	11.46	Call	Bond Future	1,261.8000	1.2618	1,263.3200	1.2633	0.120	0	0	0
2023/05/29	R248	02/05/2024	11.47	Call	Bond Future	1,273.4000	1.2734	1,274.9800	1.2750	0.124	0	0	0
2023/05/29	R248	02/05/2024	11.48	Put	Bond Future	10,430.2900	10.4303	10,363.7400	10.3637	(0.638)	0	0	0
2023/05/29	R248	02/05/2024			Bond Future	13.0364	70.3442	13.0235	70.4123	(0.099)	0.0000	0.0000	13,000
2023/05/29	R248	02/05/2024	11.46	Put	Bond Future	10,538.0200	10.5380	10,471.3600	10.4714	(0.633)	0	0	0
2023/05/29	R248	02/05/2024	11.47	Put	Bond Future	10,483.9600	10.4840	10,417.3600	10.4174	(0.635)	0	0	0
2023/05/29	R248	02/05/2024	11.48	Call	Bond Future	1,285.2900	1.2853	1,286.9200	1.2869	0.127	0	0	0
2023/05/29	R248	01/08/2024	12.30	Call	Bond Future	2,672.9000	2.6729	2,684.1500	2.6842	0.421	0	0	0
2023/05/29	R248	01/08/2024	12.30	Put	Bond Future	7,396.2900	7.3963	7,337.5300	7.3375	(0.794)	0	0	0
2023/05/29	R248	01/08/2024	12.31	Call	Bond Future	2,693.3300	2.6933	2,704.6900	2.7047	0.422	0	0	0
2023/05/29	R248	01/08/2024	12.31	Put	Bond Future	7,358.5400	7.3585	7,299.8900	7.2999	(0.797)	0	0	0
2023/05/29	R248	01/08/2024			Bond Future	13.1607	71.9154	13.1472	71.9854	(0.103)	0.0000	0.0000	0
2023/05/29	R248	01/08/2024	12.32	Call	Bond Future	2,713.8500	2.7138	2,725.3100	2.7253	0.422	0	0	0
2023/05/29	R248	01/08/2024	12.32	Put	Bond Future	7,320.9600	7.3210	7,262.4100	7.2624	(0.800)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
Total											1426852	