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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/06/2023 TO 01/06/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/01	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/01	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/01	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/01	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/01	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/01	2025	03/08/2023		Bond Future	170.3080	170.3080	170.4458	170.4458	0.081	0.0000	0.0000	6,305
2023/06/01	2025	02/11/2023		Bond Future	174.2079	174.2079	174.3483	174.3483	0.081	0.0000	0.0000	0
2023/06/01	2025	01/02/2024		Bond Future	176.4999	176.4999	176.6431	176.6431	0.081	0.0000	0.0000	0
2023/06/01	2025	02/05/2024		Bond Future	180.7336	180.7336	180.8802	180.8802	0.081	0.0000	0.0000	0
2023/06/01	2025	01/08/2024		Bond Future	182.9724	182.9724	183.1228	183.1228	0.082	0.0000	0.0000	0
2023/06/01	2029	03/08/2023		Bond Future	123.2210	123.2210	123.3487	123.3487	0.104	0.0000	0.0000	2,275
2023/06/01	2029	02/11/2023		Bond Future	124.7084	124.7084	124.8385	124.8385	0.104	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/01	2029	01/02/2024			Bond Future	127.6403	127.6403	127.7732	127.7732	0.104	0.0000	0.0000	0
2023/06/01	2029	02/05/2024			Bond Future	129.3251	129.3251	129.4610	129.4610	0.105	0.0000	0.0000	0
2023/06/01	2029	01/08/2024			Bond Future	132.2527	132.2527	132.3922	132.3922	0.105	0.0000	0.0000	0
2023/06/01	2030	03/08/2023	10.40	Call	Bond Future	149.9800	0.1500	175.7900	0.1758	17.209	0	0	1,012
2023/06/01	2030	03/08/2023	10.65	Call	Bond Future	296.2800	0.2963	341.4500	0.3415	15.246	0	0	350
2023/06/01	2030	03/08/2023	10.65	Put	Bond Future	3,401.1900	3.4012	3,166.7800	3.1668	(6.892)	0	0	0
2023/06/01	2030	03/08/2023	11.34	Call	Bond Future	1,285.9600	1.2860	1,413.7400	1.4137	9.937	0	0	0
2023/06/01	2030	03/08/2023	11.34	Put	Bond Future	1,529.8000	1.5298	1,378.0000	1.3780	(9.923)	0	0	0
2023/06/01	2030	03/08/2023	12.89	Call	Bond Future	5,942.7100	5.9427	6,194.8400	6.1948	4.243	0	0	0
2023/06/01	2030	03/08/2023	12.89	Put	Bond Future	177.3400	0.1773	149.8900	0.1499	(15.479)	0	0	350
2023/06/01	2030	03/08/2023	11.35	Call	Bond Future	1,307.3000	1.3073	1,436.3600	1.4364	9.872	0	0	0
2023/06/01	2030	03/08/2023	11.36	Put	Bond Future	1,491.3600	1.4914	1,342.1100	1.3421	(10.008)	0	0	0
2023/06/01	2030	03/08/2023			Bond Future	11.4002	84.8869	11.3312	85.1664	(0.605)	0.0000	0.0000	96,453
2023/06/01	2030	03/08/2023	10.40	Put	Bond Future	4,321.4100	4.3214	4,067.6400	4.0676	(5.872)	0	0	0
2023/06/01	2030	03/08/2023	11.35	Put	Bond Future	1,510.5500	1.5106	1,360.0300	1.3600	(9.965)	0	0	0
2023/06/01	2030	03/08/2023	11.36	Call	Bond Future	1,328.6800	1.3287	1,459.0100	1.4590	9.809	0	0	0
2023/06/01	2030	03/08/2023	12.59	Call	Bond Future	4,920.4600	4.9205	5,160.1100	5.1601	4.870	0	0	0
2023/06/01	2030	03/08/2023	12.59	Put	Bond Future	274.9700	0.2750	235.0400	0.2350	(14.522)	0	0	1,012
2023/06/01	2030	02/11/2023	12.27	Put	Bond Future	1,168.8400	1.1688	1,079.6000	1.0796	(7.635)	0	0	500
2023/06/01	2030	02/11/2023	11.43	Call	Bond Future	2,065.1800	2.0652	2,200.8700	2.2009	6.570	0	0	0
2023/06/01	2030	02/11/2023	11.43	Put	Bond Future	2,382.7700	2.3828	2,232.8700	2.2329	(6.291)	0	0	500
2023/06/01	2030	02/11/2023	10.80	Call	Bond Future	1,054.7800	1.0548	1,140.4700	1.1405	8.124	0	0	0
2023/06/01	2030	02/11/2023	10.80	Put	Bond Future	3,905.5600	3.9056	3,705.6600	3.7057	(5.118)	0	0	0
2023/06/01	2030	02/11/2023	10.81	Call	Bond Future	1,066.9600	1.0670	1,153.3800	1.1534	8.100	0	0	0
2023/06/01	2030	02/11/2023	10.81	Put	Bond Future	3,876.8000	3.8768	3,677.6300	3.6776	(5.137)	0	0	0
2023/06/01	2030	02/11/2023	10.07	Call	Bond Future	452.3800	0.4524	495.1400	0.4951	9.452	0	0	800
2023/06/01	2030	02/11/2023	10.07	Put	Bond Future	6,358.0600	6.3581	6,115.2300	6.1152	(3.819)	0	0	0
2023/06/01	2030	02/11/2023	10.39	Call	Bond Future	649.4200	0.6494	707.9800	0.7080	9.017	0	0	500
2023/06/01	2030	02/11/2023	9.57	Call	Bond Future	249.3700	0.2494	274.4000	0.2744	10.037	0	0	800
2023/06/01	2030	02/11/2023	9.57	Put	Bond Future	8,324.6400	8.3246	8,064.0800	8.0641	(3.130)	0	0	0
2023/06/01	2030	02/11/2023			Bond Future	11.5107	86.8109	11.4381	87.0965	(0.630)	0.0000	0.0000	312
2023/06/01	2030	02/11/2023	12.27	Call	Bond Future	4,087.0400	4.0870	4,283.3900	4.2834	4.804	0	0	0
2023/06/01	2030	02/11/2023	11.12	Call	Bond Future	1,504.8100	1.5048	1,615.3100	1.6153	7.343	0	0	500
2023/06/01	2030	02/11/2023	11.12	Put	Bond Future	3,057.2100	3.0572	2,882.1200	2.8821	(5.727)	0	0	0
2023/06/01	2030	02/11/2023	11.57	Call	Bond Future	2,355.0800	2.3551	2,501.9500	2.5019	6.236	0	0	0
2023/06/01	2030	02/11/2023	11.57	Put	Bond Future	2,122.3100	2.1223	1,983.5900	1.9836	(6.536)	0	0	800
2023/06/01	2030	02/11/2023	10.82	Call	Bond Future	1,079.2300	1.0792	1,166.3900	1.1664	8.076	0	0	0
2023/06/01	2030	02/11/2023	10.82	Put	Bond Future	3,848.1500	3.8481	3,649.7200	3.6497	(5.157)	0	0	0
2023/06/01	2030	02/11/2023	10.39	Put	Bond Future	5,199.8000	5.1998	4,972.7700	4.9728	(4.366)	0	0	0
2023/06/01	2030	02/11/2023	10.62	Call	Bond Future	851.3000	0.8513	924.1700	0.9242	8.560	0	0	500
2023/06/01	2030	02/11/2023	10.62	Put	Bond Future	4,443.2000	4.4432	4,230.4800	4.2305	(4.788)	0	0	0
2023/06/01	2030	02/11/2023	9.89	Call	Bond Future	366.5400	0.3665	402.0000	0.4020	9.674	0	0	500
2023/06/01	2030	02/11/2023	9.89	Put	Bond Future	7,045.9000	7.0459	6,795.7700	6.7958	(3.550)	0	0	0
2023/06/01	2030	01/02/2024	11.86	Put	Bond Future	2,304.3300	2.3043	2,175.3000	2.1753	(5.599)	0	0	500
2023/06/01	2030	01/02/2024	12.10	Put	Bond Future	1,972.4700	1.9725	1,857.7700	1.8578	(5.815)	0	0	400
2023/06/01	2030	01/02/2024	11.37	Call	Bond Future	2,204.2700	2.2043	2,335.3300	2.3353	5.946	0	0	0
2023/06/01	2030	01/02/2024	11.37	Put	Bond Future	3,160.7000	3.1607	2,999.6400	2.9996	(5.096)	0	0	0

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2023/06/01	2030	01/02/2024	11.00	Call	Bond Future	1,587.1700	1.5872	1,693.1100	1.6931	6.675	0	0	0
2023/06/01	2030	01/02/2024	9.93	Call	Bond Future	531.3200	0.5313	577.3000	0.5773	8.654	0	0	1,360
2023/06/01	2030	01/02/2024	9.93	Put	Bond Future	7,281.7200	7.2817	7,035.5800	7.0356	(3.380)	0	0	0
2023/06/01	2030	01/02/2024	10.16	Call	Bond Future	686.4500	0.6864	742.9800	0.7430	8.235	0	0	200
2023/06/01	2030	01/02/2024	10.16	Put	Bond Future	6,479.2700	6.4793	6,243.6800	6.2437	(3.636)	0	0	0
2023/06/01	2030	01/02/2024	9.57	Put	Bond Future	8,620.0000	8.6200	8,360.0700	8.3601	(3.015)	0	0	0
2023/06/01	2030	01/02/2024	9.89	Put	Bond Future	7,425.6300	7.4256	7,177.7800	7.1778	(3.338)	0	0	0
2023/06/01	2030	01/02/2024			Bond Future	11.6194	84.8258	11.5429	85.1180	(0.659)	0.0000	0.0000	0
2023/06/01	2030	01/02/2024	11.75	Call	Bond Future	2,968.7400	2.9687	3,124.9200	3.1249	5.261	0	0	0
2023/06/01	2030	01/02/2024	11.75	Put	Bond Future	2,473.4800	2.4735	2,337.5400	2.3375	(5.496)	0	0	200
2023/06/01	2030	01/02/2024	11.86	Call	Bond Future	3,214.0300	3.2140	3,377.1200	3.3771	5.074	0	0	0
2023/06/01	2030	01/02/2024	12.10	Call	Bond Future	3,777.5500	3.7775	3,954.9700	3.9550	4.697	0	0	0
2023/06/01	2030	01/02/2024	11.35	Call	Bond Future	2,167.5400	2.1675	2,297.2500	2.2972	5.984	0	0	0
2023/06/01	2030	01/02/2024	11.35	Put	Bond Future	3,201.2400	3.2012	3,038.8300	3.0388	(5.073)	0	0	0
2023/06/01	2030	01/02/2024	11.36	Call	Bond Future	2,185.8600	2.1859	2,316.2500	2.3163	5.965	0	0	0
2023/06/01	2030	01/02/2024	11.36	Put	Bond Future	3,180.9200	3.1809	3,019.1900	3.0192	(5.084)	0	0	0
2023/06/01	2030	01/02/2024	10.39	Call	Bond Future	874.1600	0.8742	942.5600	0.9426	7.825	0	0	500
2023/06/01	2030	01/02/2024	10.39	Put	Bond Future	5,721.8700	5.7219	5,498.1500	5.4982	(3.910)	0	0	0
2023/06/01	2030	01/02/2024	11.00	Put	Bond Future	3,987.3900	3.9874	3,801.2100	3.8012	(4.669)	0	0	200
2023/06/01	2030	01/02/2024	11.31	Call	Bond Future	2,094.7900	2.0948	2,221.7800	2.2218	6.062	0	0	0
2023/06/01	2030	01/02/2024	11.31	Put	Bond Future	3,283.3000	3.2833	3,118.1700	3.1182	(5.029)	0	0	1,360
2023/06/01	2030	01/02/2024	10.07	Call	Bond Future	622.0700	0.6221	674.3000	0.6743	8.396	0	0	400
2023/06/01	2030	01/02/2024	10.07	Put	Bond Future	6,788.1000	6.7881	6,548.2100	6.5482	(3.534)	0	0	0
2023/06/01	2030	01/02/2024	9.57	Call	Bond Future	345.2700	0.3453	377.4600	0.3775	9.323	0	0	400
2023/06/01	2030	01/02/2024	9.89	Call	Bond Future	507.4100	0.5074	551.6800	0.5517	8.725	0	0	500
2023/06/01	2030	02/05/2024	12.38	Call	Bond Future	4,335.3500	4.3354	4,524.3300	4.5243	4.359	0	0	0
2023/06/01	2030	02/05/2024	12.38	Put	Bond Future	1,983.7800	1.9838	1,873.7200	1.8737	(5.548)	0	0	1,080
2023/06/01	2030	02/05/2024	10.82	Call	Bond Future	1,383.5300	1.3835	1,479.0900	1.4791	6.907	0	0	1,080
2023/06/01	2030	02/05/2024	10.82	Put	Bond Future	4,828.0000	4.8280	4,624.5200	4.6245	(4.215)	0	0	0
2023/06/01	2030	02/05/2024	11.12	Put	Bond Future	4,088.3300	4.0883	3,903.5000	3.9035	(4.521)	0	0	0
2023/06/01	2030	02/05/2024	10.62	Call	Bond Future	1,165.5900	1.1656	1,249.7100	1.2497	7.217	0	0	500
2023/06/01	2030	02/05/2024	10.62	Put	Bond Future	5,389.5000	5.3895	5,174.5800	5.1746	(3.988)	0	0	0
2023/06/01	2030	02/05/2024	9.66	Call	Bond Future	484.4700	0.4845	525.8100	0.5258	8.533	0	0	1,000
2023/06/01	2030	02/05/2024	9.66	Put	Bond Future	8,571.2800	8.5713	8,313.5800	8.3136	(3.007)	0	0	0
2023/06/01	2030	02/05/2024	9.81	Call	Bond Future	564.2700	0.5643	611.1400	0.6111	8.306	0	0	0
2023/06/01	2030	02/05/2024	9.81	Put	Bond Future	8,033.9600	8.0340	7,781.7900	7.7818	(3.139)	0	0	0
2023/06/01	2030	02/05/2024	9.82	Call	Bond Future	569.6800	0.5697	616.9300	0.6169	8.294	0	0	0
2023/06/01	2030	02/05/2024	9.82	Put	Bond Future	7,998.4100	7.9984	7,746.6200	7.7466	(3.148)	0	0	0
2023/06/01	2030	02/05/2024			Bond Future	11.7310	86.8424	11.6501	87.1415	(0.690)	0.0000	0.0000	0
2023/06/01	2030	02/05/2024	13.15	Call	Bond Future	6,317.3400	6.3173	6,539.8500	6.5399	3.522	0	0	0
2023/06/01	2030	02/05/2024	13.15	Put	Bond Future	1,280.9100	1.2809	1,204.3800	1.2044	(5.975)	0	0	500
2023/06/01	2030	02/05/2024	11.12	Call	Bond Future	1,797.1200	1.7971	1,911.3300	1.9113	6.355	0	0	500
2023/06/01	2030	02/05/2024	11.94	Call	Bond Future	3,319.4700	3.3195	3,484.5600	3.4846	4.973	0	0	0
2023/06/01	2030	02/05/2024	11.94	Put	Bond Future	2,553.1400	2.5531	2,419.1900	2.4192	(5.246)	0	0	1,000
2023/06/01	2030	02/05/2024	9.83	Call	Bond Future	575.3400	0.5753	622.9800	0.6230	8.280	0	0	0
2023/06/01	2030	02/05/2024	9.83	Put	Bond Future	7,963.1300	7.9631	7,711.7300	7.7117	(3.157)	0	0	0
2023/06/01	2030	02/05/2024	10.16	Call	Bond Future	782.3900	0.7824	843.7000	0.8437	7.836	0	0	1,000
2023/06/01	2030	02/05/2024	10.16	Put	Bond Future	6,831.8200	6.8318	6,594.0900	6.5941	(3.480)	0	0	0

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2023/06/01	2030	01/08/2024	10.38	Call	Bond Future	1,044.8800	1.0449	1,119.6800	1.1197	7.159	0	0	0
2023/06/01	2030	01/08/2024	10.38	Put	Bond Future	6,626.5000	6.6265	6,395.2100	6.3952	(3.490)	0	0	0
2023/06/01	2030	01/08/2024	10.37	Call	Bond Future	1,036.7200	1.0367	1,111.0600	1.1111	7.171	0	0	0
2023/06/01	2030	01/08/2024	10.37	Put	Bond Future	6,656.8300	6.6568	6,425.0800	6.4251	(3.481)	0	0	0
2023/06/01	2030	01/08/2024			Bond Future	11.8888	84.7806	11.8029	85.0867	(0.723)	0.0000	0.0000	0
2023/06/01	2030	01/08/2024	10.39	Call	Bond Future	1,053.0900	1.0531	1,128.3500	1.1283	7.147	0	0	0
2023/06/01	2030	01/08/2024	10.39	Put	Bond Future	6,596.2300	6.5962	6,365.4000	6.3654	(3.499)	0	0	0
2023/06/01	2032	03/08/2023	9.60	Call	Bond Future	0.2800	0.0003	0.4000	0.0004	42.857	0	0	1,500
2023/06/01	2032	03/08/2023	9.60	Put	Bond Future	12,146.9100	12.1469	11,762.5300	11.7625	(3.164)	0	0	0
2023/06/01	2032	03/08/2023	10.30	Call	Bond Future	9.2200	0.0092	12.2600	0.0123	32.972	0	0	7,500
2023/06/01	2032	03/08/2023	10.30	Put	Bond Future	8,414.9500	8.4150	8,033.4900	8.0335	(4.533)	0	0	0
2023/06/01	2032	03/08/2023	12.04	Call	Bond Future	0.0000	0.0000	1,841.5000	1.8415	100.000	0	0	2,940
2023/06/01	2032	03/08/2023	12.04	Put	Bond Future	0.0000	0.0000	1,387.6200	1.3876	100.000	0	0	2,940
2023/06/01	2032	03/08/2023	11.77	Call	Bond Future	1,027.3500	1.0273	1,172.7400	1.1727	14.152	0	0	0
2023/06/01	2032	03/08/2023	11.77	Put	Bond Future	2,207.7300	2.2007	1,961.6200	1.9616	(10.865)	0	0	0
2023/06/01	2032	03/08/2023	11.90	Call	Bond Future	1,307.8100	1.3078	1,476.6300	1.4766	12.909	0	0	5,000
2023/06/01	2032	03/08/2023	11.90	Put	Bond Future	1,879.6500	1.8797	1,663.9700	1.6640	(11.474)	0	0	0
2023/06/01	2032	03/08/2023	11.55	Call	Bond Future	638.0500	0.6380	744.0600	0.7441	16.615	0	0	0
2023/06/01	2032	03/08/2023	11.55	Put	Bond Future	2,843.0000	2.8430	2,564.5100	2.5645	(9.796)	0	0	7,500
2023/06/01	2032	03/08/2023			Bond Future	12.0248	82.9533	11.9408	83.3378	(0.699)	0.0000	0.0000	115,408
2023/06/01	2032	03/08/2023	11.45	Call	Bond Future	498.7500	0.4988	587.8800	0.5879	17.871	0	0	0
2023/06/01	2032	03/08/2023	11.45	Put	Bond Future	3,178.3200	3.1783	2,882.9500	2.8830	(9.293)	0	0	7,500
2023/06/01	2032	03/08/2023	12.00	Call	Bond Future	1,546.9500	1.5469	1,733.3400	1.7333	12.049	0	0	5,000
2023/06/01	2032	03/08/2023	12.00	Put	Bond Future	1,660.0800	1.6601	1,461.9700	1.4620	(11.934)	0	0	0
2023/06/01	2032	03/08/2023	11.75	Call	Bond Future	987.4600	0.9875	1,129.2200	1.1292	14.356	0	0	0
2023/06/01	2032	03/08/2023	11.75	Put	Bond Future	2,253.9100	2.2539	2,011.1700	2.0112	(10.770)	0	0	0
2023/06/01	2032	03/08/2023	11.76	Call	Bond Future	1,007.3600	1.0074	1,150.9400	1.1509	14.253	0	0	0
2023/06/01	2032	03/08/2023	11.76	Put	Bond Future	2,227.2600	2.2273	1,986.3400	1.9863	(10.817)	0	0	0
2023/06/01	2032	02/11/2023	11.90	Call	Bond Future	2,053.1400	2.0531	2,225.2200	2.2252	8.381	0	0	0
2023/06/01	2032	02/11/2023	11.90	Put	Bond Future	3,169.8400	3.1698	2,949.0500	2.9490	(6.965)	0	0	0
2023/06/01	2032	02/11/2023	11.24	Call	Bond Future	970.1400	0.9701	1,072.4000	1.0724	10.541	0	0	0
2023/06/01	2032	02/11/2023	11.24	Put	Bond Future	5,158.4200	5.1584	4,867.8100	4.8678	(5.634)	0	0	0
2023/06/01	2032	02/11/2023	10.59	Call	Bond Future	438.4800	0.4385	491.7100	0.4917	12.140	0	0	500
2023/06/01	2032	02/11/2023	10.59	Put	Bond Future	7,802.8000	7.8028	7,463.1600	7.4632	(4.353)	0	0	0
2023/06/01	2032	02/11/2023	11.09	Put	Bond Future	5,724.1600	5.7242	5,420.4000	5.4204	(5.307)	0	0	0
2023/06/01	2032	02/11/2023			Bond Future	12.1482	80.6690	12.0603	81.0619	(0.723)	0.0000	0.0000	65,502
2023/06/01	2032	02/11/2023	12.26	Call	Bond Future	2,881.3800	2.8814	3,092.2000	3.0922	7.317	0	0	0
2023/06/01	2032	02/11/2023	12.26	Put	Bond Future	2,384.8200	2.3848	2,202.7700	2.2028	(7.634)	0	0	500
2023/06/01	2032	02/11/2023	11.22	Call	Bond Future	948.4000	0.9484	1,048.8400	1.0488	10.590	0	0	0
2023/06/01	2032	02/11/2023	11.22	Put	Bond Future	5,232.1300	5.2321	4,939.7000	4.9397	(5.589)	0	0	0
2023/06/01	2032	02/11/2023	11.23	Call	Bond Future	959.3100	0.9593	1,060.6600	1.0607	10.565	0	0	0
2023/06/01	2032	02/11/2023	11.23	Put	Bond Future	5,195.3000	5.1953	4,903.7800	4.9038	(5.611)	0	0	0
2023/06/01	2032	02/11/2023	11.09	Call	Bond Future	816.5500	0.8166	905.6600	0.9057	10.913	0	0	500
2023/06/01	2032	01/02/2024	12.73	Call	Bond Future	4,364.9600	4.3650	4,609.2900	4.6093	5.598	0	0	0
2023/06/01	2032	01/02/2024	12.73	Put	Bond Future	2,381.6100	2.3816	2,224.0600	2.2241	(6.615)	0	0	500
2023/06/01	2032	01/02/2024	11.84	Call	Bond Future	2,264.2400	2.2642	2,431.9600	2.4320	7.407	0	0	0
2023/06/01	2032	01/02/2024	11.84	Put	Bond Future	4,156.2700	4.1563	3,922.1100	3.9221	(5.634)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/01	2032	01/02/2024	12.50	Call	Bond Future	3,758.8200	3.7588	3,984.8200	3.9848	6.013	0	0	0
2023/06/01	2032	01/02/2024	11.09	Call	Bond Future	1,132.4600	1.1325	1,235.3500	1.2353	9.086	0	0	500
2023/06/01	2032	01/02/2024	11.09	Put	Bond Future	6,489.2300	6.4892	6,190.2400	6.1902	(4.607)	0	0	0
2023/06/01	2032	01/02/2024	11.75	Call	Bond Future	2,092.4900	2.0925	2,251.9300	2.2519	7.620	0	0	0
2023/06/01	2032	01/02/2024	11.75	Put	Bond Future	4,390.4200	4.3904	4,147.9800	4.1480	(5.522)	0	0	200
2023/06/01	2032	01/02/2024	11.83	Call	Bond Future	2,244.8000	2.2448	2,411.5900	2.4116	7.430	0	0	0
2023/06/01	2032	01/02/2024	11.83	Put	Bond Future	4,181.8000	4.1818	3,946.7100	3.9467	(5.622)	0	0	0
2023/06/01	2032	01/02/2024	10.59	Call	Bond Future	698.3200	0.6983	767.9200	0.7679	9.967	0	0	500
2023/06/01	2032	01/02/2024	10.78	Call	Bond Future	844.1300	0.8441	925.4400	0.9254	9.632	0	0	200
2023/06/01	2032	01/02/2024	10.01	Call	Bond Future	366.4400	0.3664	407.0600	0.4071	11.085	0	0	1,200
2023/06/01	2032	01/02/2024	10.01	Put	Bond Future	11,056.6700	11.0567	10,695.4100	10.6954	(3.267)	0	0	0
2023/06/01	2032	01/02/2024			Bond Future	12.2674	82.5475	12.1755	82.9494	(0.749)	0.0000	0.0000	0
2023/06/01	2032	01/02/2024	12.62	Call	Bond Future	4,070.8300	4.0708	4,306.5600	4.3066	5.791	0	0	0
2023/06/01	2032	01/02/2024	12.62	Put	Bond Future	2,553.1400	2.5531	2,386.9900	2.3870	(6.508)	0	0	1,200
2023/06/01	2032	01/02/2024	11.85	Call	Bond Future	2,283.7800	2.2838	2,452.4100	2.4524	7.384	0	0	0
2023/06/01	2032	01/02/2024	11.85	Put	Bond Future	4,130.8700	4.1309	3,897.6200	3.8976	(5.647)	0	0	0
2023/06/01	2032	01/02/2024	12.50	Put	Bond Future	2,753.3400	2.7533	2,577.4600	2.5775	(6.388)	0	0	200
2023/06/01	2032	01/02/2024	10.59	Put	Bond Future	8,472.0400	8.4720	8,139.7600	8.1398	(3.922)	0	0	0
2023/06/01	2032	01/02/2024	10.76	Call	Bond Future	827.6600	0.8277	907.6800	0.9077	9.668	0	0	1,200
2023/06/01	2032	01/02/2024	10.76	Put	Bond Future	7,769.7100	7.7697	7,447.8500	7.4478	(4.142)	0	0	0
2023/06/01	2032	01/02/2024	10.78	Put	Bond Future	7,689.0200	7.6890	7,368.4500	7.3685	(4.169)	0	0	0
2023/06/01	2032	02/05/2024	13.18	Call	Bond Future	5,343.3300	5.3433	5,616.9700	5.6170	5.121	0	0	0
2023/06/01	2032	02/05/2024	13.18	Put	Bond Future	2,054.2100	2.0542	1,916.4700	1.9165	(6.705)	0	0	500
2023/06/01	2032	02/05/2024	12.90	Call	Bond Future	4,572.2100	4.5722	4,826.3300	4.8263	5.558	0	0	0
2023/06/01	2032	02/05/2024	10.65	Call	Bond Future	758.0600	0.7581	833.3400	0.8333	9.931	0	0	1,550
2023/06/01	2032	02/05/2024	10.65	Put	Bond Future	8,623.9100	8.6239	8,287.8100	8.2878	(3.897)	0	0	0
2023/06/01	2032	02/05/2024	10.86	Call	Bond Future	924.5600	0.9246	1,012.8700	1.0129	9.552	0	0	1,000
2023/06/01	2032	02/05/2024	10.86	Put	Bond Future	7,786.7700	7.7868	7,463.7000	7.4637	(4.149)	0	0	0
2023/06/01	2032	02/05/2024	10.56	Call	Bond Future	694.3000	0.6943	764.3800	0.7644	10.094	0	0	0
2023/06/01	2032	02/05/2024	10.56	Put	Bond Future	8,994.9000	8.9949	8,653.6000	8.6536	(3.794)	0	0	0
2023/06/01	2032	02/05/2024	10.36	Call	Bond Future	564.1800	0.5642	623.3800	0.6234	10.493	0	0	1,000
2023/06/01	2032	02/05/2024	10.36	Put	Bond Future	9,840.9200	9.8409	9,488.7400	9.4887	(3.579)	0	0	0
2023/06/01	2032	02/05/2024			Bond Future	12.3861	80.3450	12.2898	80.7564	(0.777)	0.0000	0.0000	0
2023/06/01	2032	02/05/2024	13.35	Call	Bond Future	5,829.4300	5.8294	6,113.9200	6.1139	4.880	0	0	0
2023/06/01	2032	02/05/2024	13.35	Put	Bond Future	1,859.3700	1.8594	1,732.4800	1.7325	(6.824)	0	0	1,550
2023/06/01	2032	02/05/2024	11.09	Call	Bond Future	1,138.4100	1.1384	1,242.4600	1.2425	9.140	0	0	500
2023/06/01	2032	02/05/2024	11.09	Put	Bond Future	6,918.4300	6.9184	6,611.1000	6.6111	(4.442)	0	0	0
2023/06/01	2032	02/05/2024	11.35	Call	Bond Future	1,422.6700	1.4227	1,546.2000	1.5462	8.683	0	0	1,550
2023/06/01	2032	02/05/2024	11.35	Put	Bond Future	6,000.4300	6.0004	5,712.5800	5.7126	(4.797)	0	0	0
2023/06/01	2032	02/05/2024	12.90	Put	Bond Future	2,422.3800	2.4224	2,265.1200	2.2651	(6.492)	0	0	1,000
2023/06/01	2032	02/05/2024	10.59	Call	Bond Future	715.1900	0.7152	786.9900	0.7870	10.039	0	0	500
2023/06/01	2032	02/05/2024	10.59	Put	Bond Future	8,870.5600	8.8706	8,530.9800	8.5310	(3.828)	0	0	0
2023/06/01	2032	02/05/2024	10.54	Call	Bond Future	680.9000	0.6809	749.8700	0.7499	10.129	0	0	0
2023/06/01	2032	02/05/2024	10.54	Put	Bond Future	9,078.4900	9.0785	8,736.0800	8.7361	(3.772)	0	0	0
2023/06/01	2032	02/05/2024	10.55	Call	Bond Future	687.5700	0.6876	757.1000	0.7571	10.112	0	0	0
2023/06/01	2032	02/05/2024	10.55	Put	Bond Future	9,036.6400	9.0366	8,694.7900	8.6948	(3.783)	0	0	0
2023/06/01	2032	01/08/2024	11.15	Call	Bond Future	1,297.9600	1.2980	1,409.0200	1.4090	8.557	0	0	0
2023/06/01	2032	01/08/2024	11.15	Put	Bond Future	7,349.5400	7.3495	7,039.6300	7.0396	(4.217)	0	0	0

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2023/06/01	2032	01/08/2024			Bond Future	12.5396	82.1414	12.4385	82.5624	(0.806)	0.0000	0.0000	0
2023/06/01	2032	01/08/2024	11.14	Call	Bond Future	1,287.7300	1.2877	1,398.1200	1.3981	8.572	0	0	0
2023/06/01	2032	01/08/2024	11.14	Put	Bond Future	7,384.9900	7.3850	7,074.4100	7.0744	(4.206)	0	0	0
2023/06/01	2032	01/08/2024	11.13	Call	Bond Future	1,277.8600	1.2779	1,387.5900	1.3876	8.587	0	0	0
2023/06/01	2032	01/08/2024	11.13	Put	Bond Future	7,420.8300	7.4208	7,109.5900	7.1096	(4.194)	0	0	0
2023/06/01	2033	03/08/2023			Bond Future	116.1721	116.1721	116.0332	116.0332	(0.120)	0.0000	0.0000	7,227
2023/06/01	2033	02/11/2023			Bond Future	117.4046	117.4046	117.2620	117.2620	(0.121)	0.0000	0.0000	0
2023/06/01	2033	01/02/2024			Bond Future	120.1647	120.1647	120.0187	120.0187	(0.122)	0.0000	0.0000	0
2023/06/01	2033	02/05/2024			Bond Future	121.5746	121.5746	121.4248	121.4248	(0.123)	0.0000	0.0000	0
2023/06/01	2033	01/08/2024			Bond Future	124.3269	124.3269	124.1742	124.1742	(0.123)	0.0000	0.0000	0
2023/06/01	2037	03/08/2023	12.12	Call	Bond Future	538.9800	0.5390	617.3400	0.6173	14.539	0	0	0
2023/06/01	2037	03/08/2023	12.12	Put	Bond Future	3,925.4400	3.9254	3,632.1100	3.6321	(7.473)	0	0	0
2023/06/01	2037	03/08/2023	12.13	Call	Bond Future	551.4300	0.5514	631.1600	0.6312	14.459	0	0	0
2023/06/01	2037	03/08/2023	12.13	Put	Bond Future	3,884.1200	3.8841	3,592.1600	3.5922	(7.517)	0	0	0
2023/06/01	2037	03/08/2023			Bond Future	12.7711	73.0406	12.6974	73.4123	(0.577)	0.0000	0.0000	133,094
2023/06/01	2037	03/08/2023	10.30	Call	Bond Future	0.9900	0.0010	1.2500	0.0013	26.263	0	0	1,800
2023/06/01	2037	03/08/2023	10.30	Put	Bond Future	14,178.7800	14.1788	13,807.3500	13.8073	(2.620)	0	0	0
2023/06/01	2037	03/08/2023	11.00	Call	Bond Future	19.3900	0.0194	23.7500	0.0238	22.486	0	0	1,800
2023/06/01	2037	03/08/2023	11.00	Put	Bond Future	9,798.7700	9.7988	9,431.4400	9.4314	(3.749)	0	0	0
2023/06/01	2037	03/08/2023	12.14	Call	Bond Future	564.1600	0.5642	645.3000	0.6453	14.382	0	0	0
2023/06/01	2037	03/08/2023	12.14	Put	Bond Future	3,843.1400	3.8431	3,552.5900	3.5526	(7.560)	0	0	0
2023/06/01	2037	02/11/2023	12.52	Call	Bond Future	1,941.8800	1.9419	2,093.3100	2.0933	7.798	0	0	750
2023/06/01	2037	02/11/2023	12.52	Put	Bond Future	3,830.6400	3.8306	3,602.3500	3.6024	(5.960)	0	0	0
2023/06/01	2037	02/11/2023	13.89	Call	Bond Future	5,957.8000	5.9578	6,236.1200	6.2361	4.672	0	0	0
2023/06/01	2037	02/11/2023	13.89	Put	Bond Future	1,272.9200	1.2729	1,171.5200	1.1715	(7.966)	0	0	750
2023/06/01	2037	02/11/2023	11.56	Put	Bond Future	7,629.4100	7.6294	7,309.3000	7.3093	(4.196)	0	0	0
2023/06/01	2037	02/11/2023	11.57	Call	Bond Future	563.4200	0.5634	623.7500	0.6238	10.708	0	0	0
2023/06/01	2037	02/11/2023	11.55	Put	Bond Future	7,678.0800	7.6781	7,357.2600	7.3573	(4.178)	0	0	0
2023/06/01	2037	02/11/2023			Bond Future	12.8946	74.6963	12.8181	75.0760	(0.593)	0.0000	0.0000	0
2023/06/01	2037	02/11/2023	11.56	Call	Bond Future	555.2300	0.5552	614.8400	0.6148	10.736	0	0	0
2023/06/01	2037	02/11/2023	11.57	Put	Bond Future	7,580.8900	7.5809	7,261.5000	7.2615	(4.213)	0	0	0
2023/06/01	2037	02/11/2023	12.02	Call	Bond Future	1,039.8000	1.0398	1,137.9800	1.1380	9.442	0	0	750
2023/06/01	2037	02/11/2023	12.02	Put	Bond Future	5,565.2600	5.5653	5,283.7200	5.2837	(5.059)	0	0	0
2023/06/01	2037	02/11/2023	11.55	Call	Bond Future	547.1300	0.5471	606.0300	0.6060	10.765	0	0	0
2023/06/01	2037	01/02/2024	12.93	Call	Bond Future	3,351.9600	3.3520	3,544.4400	3.5444	5.742	0	0	0
2023/06/01	2037	01/02/2024	12.93	Put	Bond Future	3,782.3600	3.7824	3,586.3200	3.5863	(5.183)	0	0	2,500
2023/06/01	2037	01/02/2024	13.93	Put	Bond Future	2,029.5400	2.0295	1,907.5700	1.9076	(6.010)	0	0	2,500
2023/06/01	2037	01/02/2024	12.33	Call	Bond Future	2,010.5000	2.0105	2,149.9000	2.1499	6.934	0	0	0
2023/06/01	2037	01/02/2024	12.33	Put	Bond Future	5,475.4300	5.4754	5,226.3100	5.2263	(4.550)	0	0	0
2023/06/01	2037	01/02/2024	12.09	Put	Bond Future	6,318.4500	6.3185	6,048.3300	6.0483	(4.275)	0	0	0
2023/06/01	2037	01/02/2024			Bond Future	13.0181	72.1789	12.9385	72.5674	(0.611)	0.0000	0.0000	0
2023/06/01	2037	01/02/2024	13.93	Call	Bond Future	6,268.7800	6.2688	6,535.3300	6.5353	4.252	0	0	0
2023/06/01	2037	01/02/2024	12.31	Call	Bond Future	1,972.9200	1.9729	2,110.5500	2.1106	6.976	0	0	0
2023/06/01	2037	01/02/2024	12.31	Put	Bond Future	5,542.2000	5.5422	5,291.3100	5.2913	(4.527)	0	0	0
2023/06/01	2037	01/02/2024	12.32	Call	Bond Future	1,991.6600	1.9917	2,130.1700	2.1302	6.955	0	0	0
2023/06/01	2037	01/02/2024	12.32	Put	Bond Future	5,508.7400	5.5087	5,258.7300	5.2587	(4.538)	0	0	0

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2023/06/01	2037	01/02/2024	12.09	Call	Bond Future	1,587.2300	1.5872	1,705.6300	1.7056	7.460	0	0	2,500
2023/06/01	2037	02/05/2024	11.44	Call	Bond Future	944.6200	0.9446	1,021.3300	1.0213	8.121	0	0	0
2023/06/01	2037	02/05/2024	11.44	Put	Bond Future	9,819.2100	9.8192	9,498.2600	9.4983	(3.269)	0	0	0
2023/06/01	2037	02/05/2024	11.45	Call	Bond Future	953.7700	0.9538	1,031.0800	1.0311	8.106	0	0	0
2023/06/01	2037	02/05/2024	11.43	Put	Bond Future	9,866.8800	9.8669	9,545.3300	9.5453	(3.259)	0	0	0
2023/06/01	2037	02/05/2024			Bond Future	13.1419	73.8950	13.0591	74.2926	(0.630)	0.0000	0.0000	0
2023/06/01	2037	02/05/2024	11.45	Put	Bond Future	9,771.6600	9.7717	9,451.3100	9.4513	(3.278)	0	0	0
2023/06/01	2037	02/05/2024	11.43	Call	Bond Future	935.5400	0.9355	1,011.6500	1.0117	8.135	0	0	0
2023/06/01	2037	01/08/2024	12.10	Call	Bond Future	1,795.7500	1.7957	1,918.8100	1.9188	6.853	0	0	0
2023/06/01	2037	01/08/2024	12.10	Put	Bond Future	7,750.6200	7.7506	7,466.7500	7.4667	(3.663)	0	0	0
2023/06/01	2037	01/08/2024	12.09	Call	Bond Future	1,782.6900	1.7827	1,905.0600	1.9051	6.864	0	0	0
2023/06/01	2037	01/08/2024	12.09	Put	Bond Future	7,790.3300	7.7903	7,505.7700	7.5058	(3.653)	0	0	0
2023/06/01	2037	01/08/2024			Bond Future	13.2967	71.2918	13.2103	71.6988	(0.650)	0.0000	0.0000	0
2023/06/01	2037	01/08/2024	12.11	Call	Bond Future	1,809.1600	1.8092	1,932.9100	1.9329	6.840	0	0	0
2023/06/01	2037	01/08/2024	12.11	Put	Bond Future	7,711.3100	7.7113	7,428.1300	7.4281	(3.672)	0	0	0
2023/06/01	2038	03/08/2023			Bond Future	125.3240	125.3240	125.5384	125.5384	0.171	0.0000	0.0000	3,022
2023/06/01	2038	02/11/2023			Bond Future	128.1939	128.1939	128.4127	128.4127	0.171	0.0000	0.0000	1,656
2023/06/01	2038	01/02/2024			Bond Future	129.1788	129.1788	129.4024	129.4024	0.173	0.0000	0.0000	0
2023/06/01	2038	02/05/2024			Bond Future	132.2776	132.2776	132.5064	132.5064	0.173	0.0000	0.0000	0
2023/06/01	2038	01/08/2024			Bond Future	133.1865	133.1865	133.4208	133.4208	0.176	0.0000	0.0000	0
2023/06/01	2040	03/08/2023	12.23	Call	Bond Future	609.3700	0.6094	674.4100	0.6744	10.673	0	0	0
2023/06/01	2040	03/08/2023	12.23	Put	Bond Future	4,120.8300	4.1208	3,874.4200	3.8744	(5.980)	0	0	0
2023/06/01	2040	03/08/2023			Bond Future	12.8639	74.0030	12.8058	74.3144	(0.452)	0.0000	0.0000	133,027
2023/06/01	2040	03/08/2023	12.21	Call	Bond Future	582.4000	0.5824	645.1900	0.6452	10.781	0	0	0
2023/06/01	2040	03/08/2023	12.21	Put	Bond Future	4,208.9200	4.2089	3,960.2600	3.9603	(5.908)	0	0	0
2023/06/01	2040	03/08/2023	12.22	Call	Bond Future	595.7800	0.5958	659.6900	0.6597	10.727	0	0	0
2023/06/01	2040	03/08/2023	12.22	Put	Bond Future	4,164.7400	4.1647	3,917.2000	3.9172	(5.944)	0	0	0
2023/06/01	2040	02/11/2023	12.60	Call	Bond Future	2,071.1800	2.0712	2,195.0300	2.1950	5.980	0	0	128
2023/06/01	2040	02/11/2023	12.60	Put	Bond Future	4,138.2100	4.1382	3,943.7900	3.9438	(4.698)	0	0	0
2023/06/01	2040	02/11/2023	13.64	Call	Bond Future	5,141.1100	5.1411	5,350.1600	5.3502	4.066	0	0	0
2023/06/01	2040	02/11/2023	13.64	Put	Bond Future	1,822.9000	1.8229	1,713.6800	1.7137	(5.992)	0	0	128
2023/06/01	2040	02/11/2023	11.58	Call	Bond Future	529.6100	0.5296	573.7200	0.5737	8.329	0	0	0
2023/06/01	2040	02/11/2023	11.58	Put	Bond Future	8,543.1900	8.5432	8,269.0300	8.2690	(3.209)	0	0	0
2023/06/01	2040	02/11/2023	11.59	Call	Bond Future	537.7000	0.5377	582.3700	0.5824	8.308	0	0	0
2023/06/01	2040	02/11/2023	11.60	Put	Bond Future	8,435.9300	8.4359	8,162.8900	8.1629	(3.237)	0	0	0
2023/06/01	2040	02/11/2023			Bond Future	12.9848	75.6805	12.9244	75.9988	(0.465)	0.0000	0.0000	0
2023/06/01	2040	02/11/2023	11.80	Call	Bond Future	730.7400	0.7307	788.2900	0.7883	7.876	0	0	128
2023/06/01	2040	02/11/2023	11.80	Put	Bond Future	7,401.1900	7.4012	7,140.4700	7.1405	(3.523)	0	0	0
2023/06/01	2040	02/11/2023	11.59	Put	Bond Future	8,489.4700	8.4895	8,215.8700	8.2159	(3.223)	0	0	0
2023/06/01	2040	02/11/2023	11.60	Call	Bond Future	545.8900	0.5459	591.1200	0.5911	8.286	0	0	0
2023/06/01	2040	01/02/2024	12.33	Call	Bond Future	1,991.5200	1.9915	2,100.4300	2.1004	5.469	0	0	0
2023/06/01	2040	01/02/2024	12.33	Put	Bond Future	6,182.2500	6.1823	5,965.6400	5.9656	(3.504)	0	0	0
2023/06/01	2040	01/02/2024	12.34	Call	Bond Future	2,010.9800	2.0110	2,120.6300	2.1206	5.453	0	0	0
2023/06/01	2040	01/02/2024	12.34	Put	Bond Future	6,145.2800	6.1453	5,929.4100	5.9294	(3.513)	0	0	0
2023/06/01	2040	01/02/2024			Bond Future	13.1055	72.9357	13.0428	73.2612	(0.479)	0.0000	0.0000	28
2023/06/01	2040	01/02/2024	12.35	Call	Bond Future	2,030.3300	2.0303	2,140.7000	2.1407	5.436	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/01	2040	01/02/2024	12.35	Put	Bond Future	6,108.2600	6.1083	5,893.1100	5.8931	(3.522)	0	0	0
2023/06/01	2040	02/05/2024	11.60	Call	Bond Future	1,124.3000	1.1243	1,192.3300	1.1923	6.051	0	0	0
2023/06/01	2040	02/05/2024	11.61	Call	Bond Future	1,134.9000	1.1349	1,203.4500	1.2034	6.040	0	0	0
2023/06/01	2040	02/05/2024	11.62	Put	Bond Future	10,108.5600	10.1086	9,844.3800	9.8444	(2.613)	0	0	0
2023/06/01	2040	02/05/2024			Bond Future	13.2261	74.6698	13.1608	75.0030	(0.493)	0.0000	0.0000	0
2023/06/01	2040	02/05/2024	11.60	Put	Bond Future	10,209.5900	10.2096	9,944.3700	9.9444	(2.598)	0	0	0
2023/06/01	2040	02/05/2024	11.61	Put	Bond Future	10,159.0000	10.1590	9,894.3000	9.8943	(2.606)	0	0	0
2023/06/01	2040	02/05/2024	11.62	Call	Bond Future	1,145.5700	1.1456	1,214.6400	1.2146	6.029	0	0	0
2023/06/01	2040	01/08/2024	12.34	Call	Bond Future	2,238.8800	2.2389	2,351.7200	2.3517	5.040	0	0	0
2023/06/01	2040	01/08/2024	12.34	Put	Bond Future	7,720.2200	7.7202	7,492.0400	7.4920	(2.956)	0	0	0
2023/06/01	2040	01/08/2024			Bond Future	13.3760	71.8334	13.3079	72.1744	(0.509)	0.0000	0.0000	0
2023/06/01	2040	01/08/2024	12.32	Call	Bond Future	2,207.8400	2.2078	2,319.5100	2.3195	5.058	0	0	0
2023/06/01	2040	01/08/2024	12.32	Put	Bond Future	7,801.3700	7.8014	7,572.0200	7.5720	(2.940)	0	0	0
2023/06/01	2040	01/08/2024	12.33	Call	Bond Future	2,223.4700	2.2235	2,335.7200	2.3357	5.048	0	0	0
2023/06/01	2040	01/08/2024	12.33	Put	Bond Future	7,760.8700	7.7609	7,532.1000	7.5321	(2.948)	0	0	0
2023/06/01	2044	03/08/2023	12.00	Call	Bond Future	307.2200	0.3072	345.2800	0.3453	12.389	0	0	0
2023/06/01	2044	03/08/2023	12.00	Put	Bond Future	5,345.2000	5.3452	5,072.1000	5.0721	(5.109)	0	0	4,754
2023/06/01	2044	03/08/2023	12.15	Call	Bond Future	456.0000	0.4560	508.4200	0.5084	11.496	0	0	0
2023/06/01	2044	03/08/2023	12.15	Put	Bond Future	4,603.0100	4.6030	4,344.2700	4.3443	(5.621)	0	0	0
2023/06/01	2044	03/08/2023	12.16	Call	Bond Future	467.4900	0.4675	520.9600	0.5210	11.438	0	0	0
2023/06/01	2044	03/08/2023	12.16	Put	Bond Future	4,555.7300	4.5557	4,298.0400	4.2980	(5.656)	0	0	0
2023/06/01	2044	03/08/2023			Bond Future	12.8901	70.5540	12.8320	70.8652	(0.451)	0.0000	0.0000	84,933
2023/06/01	2044	03/08/2023	11.75	Call	Bond Future	158.4300	0.1584	179.7300	0.1797	13.444	0	0	4,553
2023/06/01	2044	03/08/2023	11.75	Put	Bond Future	6,721.5200	6.7215	6,431.6600	6.4317	(4.312)	0	0	3,076
2023/06/01	2044	03/08/2023	12.17	Call	Bond Future	479.1000	0.4791	533.6300	0.5336	11.382	0	0	0
2023/06/01	2044	03/08/2023	12.17	Put	Bond Future	4,508.6500	4.5087	4,252.0200	4.2520	(5.692)	0	0	0
2023/06/01	2044	03/08/2023	12.50	Call	Bond Future	984.1300	0.9841	1,078.7900	1.0788	9.619	0	0	0
2023/06/01	2044	03/08/2023	12.50	Put	Bond Future	3,119.7100	3.1197	2,903.2100	2.9032	(6.940)	0	0	9,106
2023/06/01	2044	02/11/2023	11.57	Call	Bond Future	508.4000	0.5084	550.7500	0.5508	8.330	0	0	0
2023/06/01	2044	02/11/2023	11.57	Put	Bond Future	8,809.1900	8.8092	8,533.6400	8.5336	(3.128)	0	0	0
2023/06/01	2044	02/11/2023			Bond Future	13.0060	72.1534	12.9458	72.4713	(0.463)	0.0000	0.0000	0
2023/06/01	2044	02/11/2023	11.55	Call	Bond Future	492.8500	0.4928	534.1000	0.5341	8.370	0	0	0
2023/06/01	2044	02/11/2023	11.55	Put	Bond Future	8,920.7300	8.9207	8,644.0800	8.6441	(3.101)	0	0	0
2023/06/01	2044	02/11/2023	11.56	Call	Bond Future	500.5800	0.5006	542.3800	0.5424	8.350	0	0	0
2023/06/01	2044	02/11/2023	11.56	Put	Bond Future	8,864.8700	8.8649	8,588.7700	8.5888	(3.115)	0	0	0
2023/06/01	2044	01/02/2024	12.29	Call	Bond Future	1,909.3700	1.9094	2,014.6100	2.0146	5.512	0	0	0
2023/06/01	2044	01/02/2024	12.29	Put	Bond Future	6,450.5000	6.4505	6,230.5400	6.2305	(3.410)	0	0	0
2023/06/01	2044	01/02/2024			Bond Future	13.1217	69.4517	13.0591	69.7769	(0.477)	0.0000	0.0000	0
2023/06/01	2044	01/02/2024	12.27	Call	Bond Future	1,872.0100	1.8720	1,975.8000	1.9758	5.544	0	0	0
2023/06/01	2044	01/02/2024	12.27	Put	Bond Future	6,528.4800	6.5285	6,307.0700	6.3071	(3.391)	0	0	0
2023/06/01	2044	01/02/2024	12.28	Call	Bond Future	1,890.7400	1.8907	1,995.2600	1.9953	5.528	0	0	0
2023/06/01	2044	01/02/2024	12.28	Put	Bond Future	6,489.5000	6.4895	6,268.8200	6.2688	(3.401)	0	0	0
2023/06/01	2044	02/05/2024	11.67	Call	Bond Future	1,135.7600	1.1358	1,205.2100	1.2052	6.115	0	0	0
2023/06/01	2044	02/05/2024	11.67	Put	Bond Future	9,980.7500	9.9808	9,717.3300	9.7173	(2.639)	0	0	0
2023/06/01	2044	02/05/2024			Bond Future	13.2367	71.1029	13.1717	71.4358	(0.491)	0.0000	0.0000	0
2023/06/01	2044	02/05/2024	11.65	Call	Bond Future	1,114.0300	1.1140	1,182.4000	1.1824	6.137	0	0	0
2023/06/01	2044	02/05/2024	11.65	Put	Bond Future	10,083.9800	10.0840	9,819.4800	9.8195	(2.623)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/01	2044	02/05/2024	11.66	Call	Bond Future	1,124.8600	1.1249	1,193.7700	1.1938	6.126	0	0	0
2023/06/01	2044	02/05/2024	11.66	Put	Bond Future	10,032.2900	10.0323	9,768.3300	9.7683	(2.631)	0	0	0
2023/06/01	2044	01/08/2024	12.28	Call	Bond Future	2,086.2000	2.0862	2,194.3400	2.1943	5.184	0	0	0
2023/06/01	2044	01/08/2024	12.28	Put	Bond Future	7,986.3600	7.9864	7,753.8600	7.7539	(2.911)	0	0	0
2023/06/01	2044	01/08/2024	12.29	Call	Bond Future	2,101.5600	2.1016	2,210.3000	2.2103	5.174	0	0	0
2023/06/01	2044	01/08/2024	12.29	Put	Bond Future	7,944.2500	7.9442	7,712.3500	7.7124	(2.919)	0	0	0
2023/06/01	2044	01/08/2024			Bond Future	13.3795	68.3118	13.3117	68.6524	(0.507)	0.0000	0.0000	0
2023/06/01	2044	01/08/2024	12.30	Call	Bond Future	2,116.7400	2.1167	2,226.0700	2.2261	5.165	0	0	0
2023/06/01	2044	01/08/2024	12.30	Put	Bond Future	7,902.0200	7.9020	7,670.7100	7.6707	(2.927)	0	0	0
2023/06/01	2046	03/08/2023			Bond Future	109.4725	109.4725	110.4346	110.4346	0.879	0.0000	0.0000	12,882
2023/06/01	2046	02/11/2023			Bond Future	109.8830	109.8830	110.8665	110.8665	0.895	0.0000	0.0000	4,626
2023/06/01	2046	01/02/2024			Bond Future	112.4664	112.4664	113.4731	113.4731	0.895	0.0000	0.0000	0
2023/06/01	2046	02/05/2024			Bond Future	113.0007	113.0007	114.0310	114.0310	0.912	0.0000	0.0000	0
2023/06/01	2046	01/08/2024			Bond Future	115.5571	115.5571	116.6113	116.6113	0.912	0.0000	0.0000	0
2023/06/01	2050	03/08/2023			Bond Future	110.4229	110.4229	109.4303	109.4303	(0.899)	0.0000	0.0000	10,740
2023/06/01	2050	02/11/2023			Bond Future	112.9515	112.9515	111.9358	111.9358	(0.899)	0.0000	0.0000	3,364
2023/06/01	2050	01/02/2024			Bond Future	113.3499	113.3499	112.3098	112.3098	(0.918)	0.0000	0.0000	0
2023/06/01	2050	02/05/2024			Bond Future	116.0688	116.0688	115.0040	115.0040	(0.917)	0.0000	0.0000	0
2023/06/01	2050	01/08/2024			Bond Future	116.3723	116.3723	115.2833	115.2833	(0.936)	0.0000	0.0000	0
2023/06/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/01	AL37	03/08/2023			Index Future	856.9460	856.9460	859.9760	859.9760	0.354	0.0000	0.0000	0
2023/06/01	AL37	02/11/2023			Index Future	876.3600	876.3600	879.4550	879.4550	0.353	0.0000	0.0000	0
2023/06/01	AL37	01/02/2024			Index Future	896.7600	896.7600	899.9260	899.9260	0.353	0.0000	0.0000	0
2023/06/01	AL37	02/05/2024			Index Future	918.0730	918.0730	921.3130	921.3130	0.353	0.0000	0.0000	0
2023/06/01	AL37	01/08/2024			Index Future	938.6800	938.6800	941.9960	941.9960	0.353	0.0000	0.0000	0
2023/06/01	AL7T	03/08/2023			Index Future	961.3780	961.3780	965.6790	965.6790	0.447	0.0000	0.0000	0
2023/06/01	AL7T	02/11/2023			Index Future	983.1580	983.1580	987.5530	987.5530	0.447	0.0000	0.0000	0
2023/06/01	AL7T	01/02/2024			Index Future	1,006.0430	1,006.0430	1,010.5390	1,010.5390	0.447	0.0000	0.0000	0
2023/06/01	AL7T	02/05/2024			Index Future	1,029.9540	1,029.9540	1,034.5560	1,034.5560	0.447	0.0000	0.0000	0
2023/06/01	AL7T	01/08/2024			Index Future	1,053.0720	1,053.0720	1,057.7810	1,057.7810	0.447	0.0000	0.0000	0
2023/06/01	ALBI	03/08/2023			Index Future	847.6740	847.6740	851.2320	851.2320	0.420	0.0000	0.0000	102
2023/06/01	ALBI	02/11/2023			Index Future	866.8780	866.8780	870.5140	870.5140	0.419	0.0000	0.0000	0
2023/06/01	ALBI	01/02/2024			Index Future	887.0570	887.0570	890.7760	890.7760	0.419	0.0000	0.0000	0
2023/06/01	ALBI	02/05/2024			Index Future	908.1390	908.1390	911.9460	911.9460	0.419	0.0000	0.0000	0
2023/06/01	ALBI	01/08/2024			Index Future	928.5230	928.5230	932.4190	932.4190	0.420	0.0000	0.0000	0
2023/06/01	C002	31/03/2032			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
2023/06/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/06/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/01	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/01	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/01	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/01	ES33	03/08/2023			Bond Future	13.3391	71.0560	13.2805	71.3024	(0.439)	0.0000	0.0000	350
2023/06/01	ES33	02/11/2023			Bond Future	13.5013	68.8835	13.4403	69.1353	(0.452)	0.0000	0.0000	0
2023/06/01	ES33	01/02/2024			Bond Future	13.6658	70.5034	13.6021	70.7609	(0.467)	0.0000	0.0000	0
2023/06/01	ES33	02/05/2024			Bond Future	13.8276	68.3924	13.7609	68.6561	(0.482)	0.0000	0.0000	0
2023/06/01	ES33	01/08/2024			Bond Future	14.0219	69.9359	13.9521	70.2059	(0.498)	0.0000	0.0000	0
2023/06/01	ES42	03/08/2023			Bond Future	13.6190	68.0107	13.5504	68.3383	(0.504)	0.0000	0.0000	4,000
2023/06/01	ES42	02/11/2023			Bond Future	13.7679	65.3042	13.6965	65.6390	(0.519)	0.0000	0.0000	0
2023/06/01	ES42	01/02/2024			Bond Future	13.9110	66.8402	13.8367	67.1828	(0.534)	0.0000	0.0000	0
2023/06/01	ES42	02/05/2024			Bond Future	14.0571	64.1802	13.9796	64.5310	(0.551)	0.0000	0.0000	0
2023/06/01	ES42	01/08/2024			Bond Future	14.2272	65.6260	14.1464	65.9850	(0.569)	0.0000	0.0000	0
2023/06/01	GOVI	03/08/2023	837.21	Call	GOVI	0.0000	0.0000	16,290.0000	1.6290	100.000	0	0	0
2023/06/01	GOVI	03/08/2023	837.21	Put	GOVI	18,990.0000	1.8990	0.0000	0.0000	(100.000)	0	0	0
2023/06/01	GOVI	03/08/2023	837.22	Call	GOVI	0.0000	0.0000	16,190.0000	1.6190	100.000	0	0	0
2023/06/01	GOVI	03/08/2023	837.22	Put	GOVI	19,090.0000	1.9090	0.0000	0.0000	(100.000)	0	0	0
2023/06/01	GOVI	03/08/2023			GOVI	835.3110	835.3110	838.8390	838.8390	0.422	0.0000	0.0000	838
2023/06/01	GOVI	03/08/2023	837.23	Call	GOVI	0.0000	0.0000	16,090.0000	1.6090	100.000	0	0	0
2023/06/01	GOVI	03/08/2023	837.23	Put	GOVI	19,190.0000	1.9190	0.0000	0.0000	(100.000)	0	0	0
2023/06/01	GOVI	02/11/2023	885.81	Put	GOVI	315,750.0000	31.5750	279,700.0000	27.9700	(11.417)	0	0	0
2023/06/01	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/01	GOVI	02/11/2023			GOVI	854.2350	854.2350	857.8400	857.8400	0.422	0.0000	0.0000	0
2023/06/01	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/01	GOVI	02/11/2023	885.80	Put	GOVI	315,650.0000	31.5650	279,600.0000	27.9600	(11.421)	0	0	0
2023/06/01	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/01	GOVI	02/11/2023	885.82	Put	GOVI	315,850.0000	31.5850	279,800.0000	27.9800	(11.414)	0	0	0
2023/06/01	GOVI	01/02/2024	880.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/01	GOVI	01/02/2024	880.00	Put	GOVI	58,800.0000	5.8800	21,930.0000	2.1930	(62.704)	0	0	0
2023/06/01	GOVI	01/02/2024			GOVI	874.1200	874.1200	877.8070	877.8070	0.422	0.0000	0.0000	0
2023/06/01	GOVI	01/02/2024	879.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/01	GOVI	01/02/2024	879.98	Put	GOVI	58,600.0000	5.8600	21,730.0000	2.1730	(62.918)	0	0	0
2023/06/01	GOVI	01/02/2024	879.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/01	GOVI	01/02/2024	879.99	Put	GOVI	58,700.0000	5.8700	21,830.0000	2.1830	(62.811)	0	0	0
2023/06/01	GOVI	02/05/2024	950.97	Put	GOVI	560,760.0000	56.0760	523,010.0000	52.3010	(6.732)	0	0	0
2023/06/01	GOVI	02/05/2024	950.98	Put	GOVI	560,860.0000	56.0860	523,110.0000	52.3110	(6.731)	0	0	0
2023/06/01	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/01	GOVI	02/05/2024			GOVI	894.8940	894.8940	898.6690	898.6690	0.422	0.0000	0.0000	0
2023/06/01	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/01	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/01	GOVI	02/05/2024	950.99	Put	GOVI	560,960.0000	56.0960	523,210.0000	52.3210	(6.730)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/01	GOVI	01/08/2024	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/01	GOVI	01/08/2024	943.39	Put	GOVI	284,090.0000	28.4090	245,460.0000	24.5460	(13.598)	0	0	0
2023/06/01	GOVI	01/08/2024			GOVI	914.9810	914.9810	918.8440	918.8440	0.422	0.0000	0.0000	0
2023/06/01	GOVI	01/08/2024	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/01	GOVI	01/08/2024	943.37	Put	GOVI	283,890.0000	28.3890	245,260.0000	24.5260	(13.607)	0	0	0
2023/06/01	GOVI	01/08/2024	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/01	GOVI	01/08/2024	943.38	Put	GOVI	283,990.0000	28.3990	245,360.0000	24.5360	(13.603)	0	0	0
2023/06/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/06/01	IGOV	03/08/2023			Index Future	324.2690	324.2690	324.2690	324.2690	0.000	0.0000	0.0000	639
2023/06/01	IGOV	02/11/2023			Index Future	331.6940	331.6940	331.6920	331.6920	(0.001)	0.0000	0.0000	16
2023/06/01	IGOV	01/02/2024			Index Future	339.4910	339.4910	339.4890	339.4890	(0.001)	0.0000	0.0000	0
2023/06/01	IGOV	02/05/2024			Index Future	347.6340	347.6340	347.6320	347.6320	(0.001)	0.0000	0.0000	0
2023/06/01	IGOV	01/08/2024			Index Future	355.5100	355.5100	355.5090	355.5090	0.000	0.0000	0.0000	0
2023/06/01	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/06/01	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/06/01	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/06/01	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/06/01	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/06/01	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/06/01	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/06/01	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/06/01	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/06/01	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/06/01	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/06/01	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/06/01	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/06/01	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/06/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/06/01	JBAF	21/06/2023			Jibar Tradeable Future	8.5750	91.4250	8.5600	91.4400	(0.175)	0.0000	0.0000	0
2023/06/01	JBAF	19/07/2023			Jibar Tradeable Future	8.7500	91.2500	8.7250	91.2750	(0.286)	0.0000	0.0000	0
2023/06/01	JBAF	16/08/2023			Jibar Tradeable Future	9.0000	91.0000	8.9700	91.0300	(0.333)	0.0000	0.0000	0
2023/06/01	JBAF	20/09/2023			Jibar Tradeable Future	9.1500	90.8500	9.1250	90.8750	(0.273)	0.0000	0.0000	0
2023/06/01	JBAF	18/10/2023			Jibar Tradeable Future	9.1650	90.8350	9.1450	90.8550	(0.218)	0.0000	0.0000	0
2023/06/01	JBAF	15/11/2023			Jibar Tradeable Future	9.2350	90.7650	9.2050	90.7950	(0.325)	0.0000	0.0000	0
2023/06/01	JBAF	20/12/2023			Jibar Tradeable Future	9.2650	90.7350	9.2350	90.7650	(0.324)	0.0000	0.0000	0
2023/06/01	JBAF	20/03/2024			Jibar Tradeable Future	9.2500	90.7500	9.2150	90.7850	(0.378)	0.0000	0.0000	0
2023/06/01	JBAF	19/06/2024			Jibar Tradeable Future	9.1700	90.8300	9.1150	90.8850	(0.600)	0.0000	0.0000	0
2023/06/01	JBAF	18/09/2024			Jibar Tradeable Future	9.0500	90.9500	8.9950	91.0050	(0.608)	0.0000	0.0000	0
2023/06/01	JBAF	18/12/2024			Jibar Tradeable Future	8.8650	91.1350	8.8100	91.1900	(0.620)	0.0000	0.0000	0
2023/06/01	JBAF	19/03/2025			Jibar Tradeable Future	8.8450	91.1550	8.8050	91.1950	(0.452)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/01	R035	03/08/2023	12.00	Call	Bond Future	690.6000	0.6906	785.5300	0.7855	13.746	0	0	0
2023/06/01	R035	03/08/2023	12.00	Put	Bond Future	3,437.5400	3.4375	3,160.0200	3.1600	(8.073)	0	0	0
2023/06/01	R035	03/08/2023	12.50	Call	Bond Future	1,724.6900	1.7247	1,901.8000	1.9018	10.269	0	0	5,000
2023/06/01	R035	03/08/2023			Bond Future	12.5311	81.8481	12.4576	82.2206	(0.587)	0.0000	0.0000	61,203
2023/06/01	R035	03/08/2023	11.75	Call	Bond Future	385.7200	0.3857	446.4300	0.4464	15.739	0	0	0
2023/06/01	R035	03/08/2023	11.75	Put	Bond Future	4,473.4700	4.4735	4,161.7300	4.1617	(6.969)	0	0	4,870
2023/06/01	R035	03/08/2023	11.98	Call	Bond Future	661.5300	0.6615	753.4800	0.7535	13.900	0	0	0
2023/06/01	R035	03/08/2023	11.98	Put	Bond Future	3,514.5800	3.5146	3,234.0800	3.2341	(7.981)	0	0	0
2023/06/01	R035	03/08/2023	11.99	Call	Bond Future	675.9600	0.6760	769.4000	0.7694	13.823	0	0	0
2023/06/01	R035	03/08/2023	11.99	Put	Bond Future	3,475.9300	3.4759	3,196.9200	3.1969	(8.027)	0	0	0
2023/06/01	R035	03/08/2023	12.50	Put	Bond Future	1,881.9700	1.8820	1,686.6300	1.6866	(10.380)	0	0	0
2023/06/01	R035	02/11/2023	12.85	Call	Bond Future	3,362.2100	3.3622	3,573.6200	3.5736	6.288	0	0	0
2023/06/01	R035	02/11/2023	12.85	Put	Bond Future	2,433.7300	2.4337	2,264.5700	2.2646	(6.951)	0	0	400
2023/06/01	R035	02/11/2023	13.59	Call	Bond Future	5,736.4000	5.7364	6,011.2400	6.0112	4.791	0	0	0
2023/06/01	R035	02/11/2023	13.59	Put	Bond Future	1,324.1800	1.3242	1,218.4500	1.2184	(7.985)	0	0	750
2023/06/01	R035	02/11/2023	11.12	Call	Bond Future	398.3900	0.3984	444.0300	0.4440	11.456	0	0	400
2023/06/01	R035	02/11/2023	11.41	Call	Bond Future	615.6300	0.6156	680.9800	0.6810	10.615	0	0	0
2023/06/01	R035	02/11/2023	11.41	Put	Bond Future	7,178.0700	7.1781	6,862.8500	6.8628	(4.391)	0	0	0
2023/06/01	R035	02/11/2023	11.42	Call	Bond Future	624.4800	0.6245	690.5900	0.6906	10.586	0	0	0
2023/06/01	R035	02/11/2023	11.42	Put	Bond Future	7,131.4100	7.1314	6,816.9500	6.8170	(4.410)	0	0	0
2023/06/01	R035	02/11/2023			Bond Future	12.6609	79.1906	12.5843	79.5712	(0.605)	0.0000	0.0000	109,778
2023/06/01	R035	02/11/2023	11.43	Call	Bond Future	633.4300	0.6334	700.3100	0.7003	10.558	0	0	0
2023/06/01	R035	02/11/2023	11.43	Put	Bond Future	7,084.8900	7.0849	6,771.2000	6.7712	(4.428)	0	0	0
2023/06/01	R035	02/11/2023	11.74	Call	Bond Future	962.3000	0.9623	1,055.5400	1.0555	9.689	0	0	750
2023/06/01	R035	02/11/2023	11.74	Put	Bond Future	5,719.5200	5.7195	5,432.1900	5.4322	(5.024)	0	0	0
2023/06/01	R035	02/11/2023	12.24	Call	Bond Future	1,824.1700	1.8242	1,970.2500	1.9703	8.008	0	0	750
2023/06/01	R035	02/11/2023	12.24	Put	Bond Future	3,948.6600	3.9487	3,714.1700	3.7142	(5.938)	0	0	0
2023/06/01	R035	02/11/2023	11.12	Put	Bond Future	8,593.4100	8.5934	8,258.4800	8.2585	(3.898)	0	0	0
2023/06/01	R035	02/11/2023	10.62	Call	Bond Future	170.0900	0.1701	192.1300	0.1921	12.958	0	0	400
2023/06/01	R035	02/11/2023	10.62	Put	Bond Future	11,285.4300	11.2854	10,926.9000	10.9269	(3.177)	0	0	0
2023/06/01	R035	01/02/2024	11.12	Put	Bond Future	9,480.8500	9.4809	9,155.7200	9.1557	(3.429)	0	0	0
2023/06/01	R035	01/02/2024	12.18	Put	Bond Future	5,184.1600	5.1842	4,940.1900	4.9402	(4.706)	0	0	0
2023/06/01	R035	01/02/2024	12.19	Call	Bond Future	2,150.9600	2.1510	2,297.1600	2.2972	6.797	0	0	0
2023/06/01	R035	01/02/2024	12.19	Put	Bond Future	5,152.2700	5.1523	4,909.1900	4.9092	(4.718)	0	0	0
2023/06/01	R035	01/02/2024	10.62	Call	Bond Future	393.1700	0.3932	431.9600	0.4320	9.866	0	0	400
2023/06/01	R035	01/02/2024	10.62	Put	Bond Future	12,044.4200	12.0444	11,693.9300	11.6939	(2.910)	0	0	0
2023/06/01	R035	01/02/2024			Bond Future	12.7915	81.0346	12.7116	81.4239	(0.624)	0.0000	0.0000	0
2023/06/01	R035	01/02/2024	12.20	Call	Bond Future	2,170.7100	2.1707	2,317.8000	2.3178	6.776	0	0	0
2023/06/01	R035	01/02/2024	12.20	Put	Bond Future	5,120.7900	5.1208	4,878.6000	4.8786	(4.730)	0	0	0
2023/06/01	R035	01/02/2024	13.46	Call	Bond Future	5,492.5400	5.4925	5,743.2500	5.7433	4.565	0	0	0
2023/06/01	R035	01/02/2024	13.46	Put	Bond Future	2,340.7000	2.3407	2,202.1300	2.2021	(5.920)	0	0	400
2023/06/01	R035	01/02/2024	11.12	Call	Bond Future	719.9000	0.7199	784.0500	0.7841	8.911	0	0	400
2023/06/01	R035	01/02/2024	12.18	Call	Bond Future	2,131.5600	2.1316	2,276.8700	2.2769	6.817	0	0	0
2023/06/01	R035	02/05/2024	11.20	Call	Bond Future	906.3600	0.9064	981.5800	0.9816	8.299	0	0	0
2023/06/01	R035	02/05/2024	11.20	Put	Bond Future	9,719.6000	9.7196	9,396.3100	9.3963	(3.326)	0	0	0
2023/06/01	R035	02/05/2024	11.19	Call	Bond Future	897.5800	0.8976	972.2100	0.9722	8.315	0	0	0
2023/06/01	R035	02/05/2024	11.19	Put	Bond Future	9,766.3900	9.7664	9,442.5100	9.4425	(3.316)	0	0	0
2023/06/01	R035	02/05/2024			Bond Future	12.9108	78.4436	12.8276	78.8421	(0.645)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/01	R035	02/05/2024	11.21	Call	Bond Future	915.2100	0.9152	991.0100	0.9910	8.282	0	0	0
2023/06/01	R035	02/05/2024	11.21	Put	Bond Future	9,672.9400	9.6729	9,350.2300	9.3502	(3.336)	0	0	0
2023/06/01	R035	01/08/2024	11.80	Call	Bond Future	1,663.2800	1.6633	1,780.3900	1.7804	7.041	0	0	0
2023/06/01	R035	01/08/2024	11.80	Put	Bond Future	7,880.2100	7.8802	7,589.5500	7.5896	(3.688)	0	0	0
2023/06/01	R035	01/08/2024	11.81	Call	Bond Future	1,676.0400	1.6760	1,793.8300	1.7938	7.028	0	0	0
2023/06/01	R035	01/08/2024	11.79	Put	Bond Future	7,919.6900	7.9197	7,628.3400	7.6283	(3.679)	0	0	0
2023/06/01	R035	01/08/2024			Bond Future	13.0590	80.1979	12.9721	80.6057	(0.666)	0.0000	0.0000	0
2023/06/01	R035	01/08/2024	11.81	Put	Bond Future	7,840.8500	7.8409	7,550.8700	7.5509	(3.698)	0	0	0
2023/06/01	R035	01/08/2024	11.79	Call	Bond Future	1,650.6000	1.6506	1,767.0200	1.7670	7.053	0	0	0
2023/06/01	R186	03/08/2023	9.73	Put	Bond Future	1,302.4300	1.3024	1,061.2700	1.0613	(18.516)	0	0	0
2023/06/01	R186	03/08/2023	9.74	Call	Bond Future	665.2000	0.6652	836.1800	0.8362	25.704	0	0	0
2023/06/01	R186	03/08/2023	9.74	Put	Bond Future	1,286.1700	1.2862	1,046.9700	1.0470	(18.598)	0	0	0
2023/06/01	R186	03/08/2023			Bond Future	9.9584	102.8710	9.8139	103.2812	(1.450)	0.0000	0.0000	73,345
2023/06/01	R186	03/08/2023	9.73	Call	Bond Future	652.9100	0.6529	821.9300	0.8219	25.887	0	0	0
2023/06/01	R186	03/08/2023	9.75	Call	Bond Future	677.6200	0.6776	850.5700	0.8506	25.523	0	0	0
2023/06/01	R186	03/08/2023	9.75	Put	Bond Future	1,270.0500	1.2700	1,032.8200	1.0328	(18.679)	0	0	0
2023/06/01	R186	02/11/2023	9.40	Call	Bond Future	683.0200	0.6830	821.1300	0.8211	20.220	0	0	0
2023/06/01	R186	02/11/2023	9.40	Put	Bond Future	2,362.8600	2.3629	2,081.9100	2.0819	(11.890)	0	0	0
2023/06/01	R186	02/11/2023	9.15	Call	Bond Future	497.2300	0.4972	606.8300	0.6068	22.042	0	0	1,715
2023/06/01	R186	02/11/2023			Bond Future	10.0282	105.2019	9.8703	105.6210	(1.575)	0.0000	0.0000	13,885
2023/06/01	R186	02/11/2023	10.42	Call	Bond Future	2,015.0600	2.0151	2,279.1500	2.2791	13.106	0	0	0
2023/06/01	R186	02/11/2023	10.42	Put	Bond Future	984.9100	0.9849	829.9400	0.8299	(15.734)	0	0	1,715
2023/06/01	R186	02/11/2023	9.15	Put	Bond Future	2,855.3100	2.8553	2,545.8500	2.5459	(10.838)	0	0	0
2023/06/01	R186	02/11/2023	9.38	Call	Bond Future	666.6500	0.6667	802.3800	0.8024	20.360	0	0	0
2023/06/01	R186	02/11/2023	9.38	Put	Bond Future	2,400.5400	2.4005	2,117.2100	2.1172	(11.803)	0	0	0
2023/06/01	R186	02/11/2023	9.39	Call	Bond Future	674.8000	0.6748	811.7200	0.8117	20.290	0	0	0
2023/06/01	R186	02/11/2023	9.39	Put	Bond Future	2,381.6600	2.3817	2,099.5200	2.0995	(11.846)	0	0	0
2023/06/01	R186	01/02/2024	9.51	Call	Bond Future	969.5700	0.9696	1,132.5700	1.1326	16.812	0	0	0
2023/06/01	R186	01/02/2024	9.52	Put	Bond Future	2,379.4900	2.3795	2,114.9000	2.1149	(11.120)	0	0	0
2023/06/01	R186	01/02/2024	9.50	Call	Bond Future	959.5200	0.9595	1,121.4500	1.1214	16.876	0	0	0
2023/06/01	R186	01/02/2024			Bond Future	10.0843	102.3384	9.9104	102.7670	(1.724)	0.0000	0.0000	0
2023/06/01	R186	01/02/2024	9.51	Put	Bond Future	2,394.0800	2.3941	2,128.4100	2.1284	(11.097)	0	0	0
2023/06/01	R186	01/02/2024	9.52	Call	Bond Future	980.0000	0.9800	1,144.0800	1.1441	16.743	0	0	0
2023/06/01	R186	01/02/2024	9.50	Put	Bond Future	2,409.0600	2.4091	2,142.3200	2.1423	(11.072)	0	0	0
2023/06/01	R186	02/05/2024	10.40	Call	Bond Future	2,078.6200	2.0786	2,331.9200	2.3319	12.186	0	0	0
2023/06/01	R186	02/05/2024	10.40	Put	Bond Future	1,466.2100	1.4662	1,280.7400	1.2807	(12.650)	0	0	2,030
2023/06/01	R186	02/05/2024	8.01	Call	Bond Future	206.6000	0.2066	258.9300	0.2589	25.329	0	0	0
2023/06/01	R186	02/05/2024	8.01	Put	Bond Future	5,162.4800	5.1625	4,776.0400	4.7760	(7.486)	0	0	0
2023/06/01	R186	02/05/2024	9.73	Put	Bond Future	2,121.7400	2.1217	1,873.8100	1.8738	(11.685)	0	0	0
2023/06/01	R186	02/05/2024			Bond Future	10.1290	104.7712	9.9361	105.2099	(1.904)	0.0000	0.0000	0
2023/06/01	R186	02/05/2024	8.00	Call	Bond Future	204.1000	0.2041	255.9200	0.2559	25.390	0	0	0
2023/06/01	R186	02/05/2024	8.00	Put	Bond Future	5,184.1000	5.1841	4,797.1500	4.7971	(7.464)	0	0	0
2023/06/01	R186	02/05/2024	9.73	Call	Bond Future	1,211.5500	1.2116	1,402.3900	1.4024	15.752	0	0	2,030
2023/06/01	R186	02/05/2024	7.99	Call	Bond Future	201.6200	0.2016	252.9400	0.2529	25.454	0	0	0
2023/06/01	R186	02/05/2024	7.99	Put	Bond Future	5,205.7400	5.2057	4,818.2900	4.8183	(7.443)	0	0	0
2023/06/01	R186	01/08/2024	8.70	Put	Bond Future	3,747.8300	3.7478	3,400.2100	3.4002	(9.275)	0	0	0
2023/06/01	R186	01/08/2024	8.68	Call	Bond Future	458.0000	0.4580	558.0100	0.5580	21.836	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/01	R186	01/08/2024	8.69	Call	Bond Future	462.2900	0.4623	563.0100	0.5630	21.787	0	0	0
2023/06/01	R186	01/08/2024			Bond Future	10.2526	101.8051	10.0363	102.2542	(2.110)	0.0000	0.0000	0
2023/06/01	R186	01/08/2024	8.70	Call	Bond Future	466.6200	0.4666	568.0500	0.5680	21.737	0	0	0
2023/06/01	R186	01/08/2024	8.68	Put	Bond Future	3,782.3700	3.7824	3,433.3300	3.4333	(9.228)	0	0	0
2023/06/01	R186	01/08/2024	8.69	Put	Bond Future	3,765.0800	3.7651	3,416.7500	3.4168	(9.252)	0	0	0
2023/06/01	R197	03/08/2023			Bond Future	334.9885	334.9885	335.1451	335.1451	0.047	0.0000	0.0000	44
2023/06/01	R197	02/11/2023			Bond Future	342.6587	342.6587	342.8176	342.8176	0.046	0.0000	0.0000	0
2023/06/01	R202	03/08/2023			Bond Future	247.1724	247.1724	247.5112	247.5112	0.137	0.0000	0.0000	5,336
2023/06/01	R202	02/11/2023			Bond Future	252.8319	252.8319	253.1774	253.1774	0.137	0.0000	0.0000	0
2023/06/01	R202	01/02/2024			Bond Future	253.7916	253.7916	254.1446	254.1446	0.139	0.0000	0.0000	0
2023/06/01	R202	02/05/2024			Bond Future	259.8794	259.8794	260.2408	260.2408	0.139	0.0000	0.0000	0
2023/06/01	R202	01/08/2024			Bond Future	260.6242	260.6242	260.9941	260.9941	0.142	0.0000	0.0000	0
2023/06/01	R209	03/08/2023	10.00	Call	Bond Future	0.4800	0.0005	0.5700	0.0006	18.750	0	0	1,800
2023/06/01	R209	03/08/2023	10.00	Put	Bond Future	12,881.7500	12.8817	12,626.9100	12.6269	(1.978)	0	0	0
2023/06/01	R209	03/08/2023	10.70	Call	Bond Future	11.0900	0.0111	12.9200	0.0129	16.501	0	0	1,800
2023/06/01	R209	03/08/2023	11.95	Put	Bond Future	3,262.4400	3.2624	3,062.3000	3.0623	(6.135)	0	0	0
2023/06/01	R209	03/08/2023	12.00	Call	Bond Future	567.7700	0.5678	627.4400	0.6274	10.510	0	0	0
2023/06/01	R209	03/08/2023	12.00	Put	Bond Future	3,088.5100	3.0885	2,893.2500	2.8932	(6.322)	0	0	1,750
2023/06/01	R209	03/08/2023	11.25	Put	Bond Future	6,228.0200	6.2280	5,983.9300	5.9839	(3.919)	0	0	0
2023/06/01	R209	03/08/2023	11.93	Call	Bond Future	485.6600	0.4857	538.5500	0.5385	10.890	0	0	0
2023/06/01	R209	03/08/2023	11.94	Call	Bond Future	496.9000	0.4969	550.7400	0.5507	10.835	0	0	0
2023/06/01	R209	03/08/2023			Bond Future	12.5570	62.7414	12.4992	62.9964	(0.460)	0.0000	0.0000	11,690
2023/06/01	R209	03/08/2023	10.70	Put	Bond Future	9,015.6100	9.0156	8,762.5100	8.7625	(2.807)	0	0	0
2023/06/01	R209	03/08/2023	10.75	Call	Bond Future	13.4300	0.0134	15.6400	0.0156	16.456	0	0	7,000
2023/06/01	R209	03/08/2023	10.75	Put	Bond Future	8,751.8800	8.7519	8,499.1600	8.4992	(2.888)	0	0	0
2023/06/01	R209	03/08/2023	11.95	Call	Bond Future	508.2400	0.5082	563.0300	0.5630	10.780	0	0	0
2023/06/01	R209	03/08/2023	11.25	Call	Bond Future	74.6500	0.0746	85.4900	0.0855	14.521	0	0	7,000
2023/06/01	R209	03/08/2023	11.93	Put	Bond Future	3,333.5800	3.3336	3,131.5400	3.1315	(6.061)	0	0	0
2023/06/01	R209	03/08/2023	11.94	Put	Bond Future	3,297.9300	3.2979	3,096.8400	3.0968	(6.097)	0	0	0
2023/06/01	R209	02/11/2023	11.34	Call	Bond Future	471.3400	0.4713	510.4600	0.5105	8.300	0	0	0
2023/06/01	R209	02/11/2023	11.34	Put	Bond Future	6,648.4600	6.6485	6,427.1400	6.4271	(3.329)	0	0	0
2023/06/01	R209	02/11/2023	11.33	Call	Bond Future	464.3900	0.4644	503.0300	0.5030	8.321	0	0	0
2023/06/01	R209	02/11/2023	11.33	Put	Bond Future	6,691.1800	6.6912	6,469.3800	6.4694	(3.315)	0	0	0
2023/06/01	R209	02/11/2023			Bond Future	12.6710	61.0086	12.6111	61.2691	(0.473)	0.0000	0.0000	497
2023/06/01	R209	02/11/2023	11.35	Call	Bond Future	478.3700	0.4784	517.9700	0.5180	8.278	0	0	0
2023/06/01	R209	02/11/2023	11.35	Put	Bond Future	6,605.8700	6.6059	6,385.0300	6.3850	(3.343)	0	0	0
2023/06/01	R209	01/02/2024	12.13	Put	Bond Future	4,659.3000	4.6593	4,488.5000	4.4885	(3.666)	0	0	0
2023/06/01	R209	01/02/2024	12.14	Call	Bond Future	1,802.4200	1.8024	1,898.6600	1.8987	5.339	0	0	0
2023/06/01	R209	01/02/2024	12.14	Put	Bond Future	4,630.5600	4.6306	4,460.3700	4.4604	(3.675)	0	0	0
2023/06/01	R209	01/02/2024			Bond Future	12.7808	62.4293	12.7187	62.6957	(0.486)	0.0000	0.0000	0
2023/06/01	R209	01/02/2024	12.13	Call	Bond Future	1,785.5800	1.7856	1,881.2100	1.8812	5.356	0	0	0
2023/06/01	R209	01/02/2024	12.12	Call	Bond Future	1,768.8300	1.7688	1,863.8400	1.8638	5.371	0	0	0
2023/06/01	R209	01/02/2024	12.12	Put	Bond Future	4,688.1900	4.6882	4,516.7700	4.5168	(3.656)	0	0	0
2023/06/01	R209	02/05/2024	11.18	Call	Bond Future	782.0900	0.7821	832.2700	0.8323	6.416	0	0	0
2023/06/01	R209	02/05/2024	11.18	Put	Bond Future	8,630.2000	8.6302	8,407.6700	8.4077	(2.579)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/01	R209	02/05/2024	11.17	Call	Bond Future	774.3900	0.7744	824.1600	0.8242	6.427	0	0	0
2023/06/01	R209	02/05/2024	11.17	Put	Bond Future	8,672.4600	8.6725	8,449.5200	8.4495	(2.571)	0	0	0
2023/06/01	R209	02/05/2024			Bond Future	12.8893	60.7581	12.8248	61.0309	(0.500)	0.0000	0.0000	0
2023/06/01	R209	02/05/2024	11.19	Call	Bond Future	789.8500	0.7898	840.4300	0.8404	6.404	0	0	0
2023/06/01	R209	02/05/2024	11.19	Put	Bond Future	8,588.0600	8.5881	8,365.9300	8.3659	(2.586)	0	0	0
2023/06/01	R209	01/08/2024	11.79	Put	Bond Future	6,913.1100	6.9131	6,714.3200	6.7143	(2.876)	0	0	0
2023/06/01	R209	01/08/2024	11.80	Call	Bond Future	1,492.8400	1.4928	1,573.5900	1.5736	5.409	0	0	0
2023/06/01	R209	01/08/2024	11.80	Put	Bond Future	6,877.8200	6.8778	6,679.5000	6.6795	(2.883)	0	0	0
2023/06/01	R209	01/08/2024			Bond Future	13.0230	62.1166	12.9559	62.3957	(0.515)	0.0000	0.0000	0
2023/06/01	R209	01/08/2024	11.79	Call	Bond Future	1,481.4000	1.4814	1,561.6800	1.5617	5.419	0	0	0
2023/06/01	R209	01/08/2024	11.78	Call	Bond Future	1,470.2500	1.4703	1,550.0600	1.5501	5.428	0	0	0
2023/06/01	R209	01/08/2024	11.78	Put	Bond Future	6,948.7300	6.9487	6,749.4700	6.7495	(2.868)	0	0	0
2023/06/01	R210	03/08/2023			Bond Future	227.2368	227.2368	227.3482	227.3482	0.049	0.0000	0.0000	421
2023/06/01	R210	02/11/2023			Bond Future	229.2622	229.2622	229.3751	229.3751	0.049	0.0000	0.0000	0
2023/06/01	R210	01/02/2024			Bond Future	234.6522	234.6522	234.7675	234.7675	0.049	0.0000	0.0000	0
2023/06/01	R210	02/05/2024			Bond Future	237.0011	237.0011	237.1186	237.1186	0.050	0.0000	0.0000	0
2023/06/01	R210	01/08/2024			Bond Future	242.3650	242.3650	242.4861	242.4861	0.050	0.0000	0.0000	0
2023/06/01	R213	03/08/2023	11.62	Put	Bond Future	1,860.0500	1.8600	1,643.0900	1.6431	(11.664)	0	0	0
2023/06/01	R213	03/08/2023	11.63	Call	Bond Future	1,104.6800	1.1047	1,259.4500	1.2594	14.010	0	0	0
2023/06/01	R213	03/08/2023			Bond Future	11.8063	79.4402	11.7170	79.8102	(0.756)	0.0000	0.0000	23,634
2023/06/01	R213	03/08/2023	11.61	Call	Bond Future	1,065.5800	1.0656	1,216.9400	1.2169	14.204	0	0	0
2023/06/01	R213	03/08/2023	11.61	Put	Bond Future	1,882.5600	1.8826	1,663.8900	1.6639	(11.616)	0	0	0
2023/06/01	R213	03/08/2023	11.62	Call	Bond Future	1,084.9700	1.0850	1,238.0400	1.2380	14.108	0	0	0
2023/06/01	R213	03/08/2023	11.63	Put	Bond Future	1,837.9000	1.8379	1,622.6400	1.6226	(11.712)	0	0	0
2023/06/01	R213	02/11/2023	11.13	Call	Bond Future	997.6200	0.9976	1,106.6000	1.1066	10.924	0	0	0
2023/06/01	R213	02/11/2023	11.13	Put	Bond Future	4,309.1900	4.3092	4,040.0200	4.0400	(6.246)	0	0	0
2023/06/01	R213	02/11/2023	10.94	Call	Bond Future	795.1000	0.7951	886.8000	0.8868	11.533	0	0	750
2023/06/01	R213	02/11/2023	10.94	Put	Bond Future	4,920.7900	4.9208	4,634.3400	4.6343	(5.821)	0	0	0
2023/06/01	R213	02/11/2023			Bond Future	11.9289	77.6813	11.8355	78.0595	(0.783)	0.0000	0.0000	3,328
2023/06/01	R213	02/11/2023	11.44	Call	Bond Future	1,420.2500	1.4203	1,560.4700	1.5605	9.873	0	0	750
2023/06/01	R213	02/11/2023	11.44	Put	Bond Future	3,425.7100	3.4257	3,187.7800	3.1878	(6.945)	0	0	0
2023/06/01	R213	02/11/2023	12.70	Call	Bond Future	4,257.4400	4.2574	4,520.5400	4.5205	6.180	0	0	0
2023/06/01	R213	02/11/2023	12.70	Put	Bond Future	1,225.1700	1.2252	1,110.1200	1.1101	(9.391)	0	0	750
2023/06/01	R213	02/11/2023	11.11	Call	Bond Future	973.6700	0.9737	1,080.7300	1.0807	10.996	0	0	0
2023/06/01	R213	02/11/2023	11.11	Put	Bond Future	4,370.4500	4.3705	4,099.3600	4.0994	(6.203)	0	0	0
2023/06/01	R213	02/11/2023	11.12	Call	Bond Future	985.6800	0.9857	1,093.7000	1.0937	10.959	0	0	0
2023/06/01	R213	02/11/2023	11.12	Put	Bond Future	4,339.8400	4.3398	4,069.7100	4.0697	(6.224)	0	0	0
2023/06/01	R213	01/02/2024	11.70	Call	Bond Future	2,137.1700	2.1372	2,305.0400	2.3050	7.855	0	0	0
2023/06/01	R213	01/02/2024	11.70	Put	Bond Future	3,538.7300	3.5387	3,319.7800	3.3198	(6.187)	0	0	0
2023/06/01	R213	01/02/2024	11.71	Call	Bond Future	2,155.2500	2.1553	2,324.0100	2.3240	7.830	0	0	0
2023/06/01	R213	01/02/2024	11.71	Put	Bond Future	3,516.5800	3.5166	3,298.5200	3.2985	(6.201)	0	0	0
2023/06/01	R213	01/02/2024			Bond Future	12.0523	79.4900	11.9543	79.8768	(0.814)	0.0000	0.0000	0
2023/06/01	R213	01/02/2024	11.72	Call	Bond Future	2,173.1500	2.1731	2,342.7900	2.3428	7.806	0	0	0
2023/06/01	R213	01/02/2024	11.72	Put	Bond Future	3,494.2800	3.4943	3,277.1000	3.2771	(6.215)	0	0	0
2023/06/01	R213	02/05/2024	10.30	Call	Bond Future	613.5200	0.6135	679.8100	0.6798	10.805	0	0	0
2023/06/01	R213	02/05/2024	10.30	Put	Bond Future	8,204.4700	8.2045	7,874.7900	7.8748	(4.018)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/01	R213	02/05/2024			Bond Future	12.1640	77.8166	12.0611	78.2126	(0.846)	0.0000	0.0000	0
2023/06/01	R213	02/05/2024	10.28	Call	Bond Future	601.7900	0.6018	667.0400	0.6670	10.843	0	0	0
2023/06/01	R213	02/05/2024	10.28	Put	Bond Future	8,279.1800	8.2792	7,948.4600	7.9485	(3.995)	0	0	0
2023/06/01	R213	02/05/2024	10.29	Call	Bond Future	607.6300	0.6076	673.4000	0.6734	10.824	0	0	0
2023/06/01	R213	02/05/2024	10.29	Put	Bond Future	8,241.7900	8.2418	7,911.5900	7.9116	(4.006)	0	0	0
2023/06/01	R213	01/08/2024	10.86	Call	Bond Future	1,120.7700	1.1208	1,224.2500	1.2242	9.233	0	0	0
2023/06/01	R213	01/08/2024	10.86	Put	Bond Future	6,782.2000	6.7822	6,480.5000	6.4805	(4.448)	0	0	0
2023/06/01	R213	01/08/2024	10.87	Call	Bond Future	1,129.6700	1.1297	1,233.7800	1.2338	9.216	0	0	0
2023/06/01	R213	01/08/2024	10.87	Put	Bond Future	6,750.3300	6.7503	6,449.2600	6.4493	(4.460)	0	0	0
2023/06/01	R213	01/08/2024			Bond Future	12.3112	79.5582	12.2029	79.9634	(0.879)	0.0000	0.0000	0
2023/06/01	R213	01/08/2024	10.88	Call	Bond Future	1,138.3400	1.1383	1,243.0700	1.2431	9.200	0	0	0
2023/06/01	R213	01/08/2024	10.88	Put	Bond Future	6,718.2600	6.7183	6,417.8100	6.4178	(4.472)	0	0	0
2023/06/01	R214	03/08/2023	12.14	Call	Bond Future	521.4000	0.5214	589.6200	0.5896	13.084	0	0	0
2023/06/01	R214	03/08/2023	12.14	Put	Bond Future	3,325.2500	3.3252	3,088.2400	3.0882	(7.128)	0	0	0
2023/06/01	R214	03/08/2023	12.15	Call	Bond Future	533.3500	0.5334	602.7500	0.6027	13.012	0	0	0
2023/06/01	R214	03/08/2023	12.15	Put	Bond Future	3,288.9700	3.2890	3,053.1400	3.0531	(7.170)	0	0	0
2023/06/01	R214	03/08/2023			Bond Future	12.7436	59.4344	12.6756	59.7396	(0.534)	0.0000	0.0000	20,176
2023/06/01	R214	03/08/2023	12.16	Call	Bond Future	545.4000	0.5454	616.0000	0.6160	12.945	0	0	0
2023/06/01	R214	03/08/2023	12.16	Put	Bond Future	3,252.8600	3.2529	3,018.2300	3.0182	(7.213)	0	0	0
2023/06/01	R214	02/11/2023	11.45	Put	Bond Future	7,213.8300	7.2138	6,945.6700	6.9457	(3.717)	0	0	0
2023/06/01	R214	02/11/2023	11.46	Call	Bond Future	438.4400	0.4384	482.7100	0.4827	10.097	0	0	0
2023/06/01	R214	02/11/2023	11.46	Put	Bond Future	7,167.8800	7.1679	6,900.2800	6.9003	(3.733)	0	0	0
2023/06/01	R214	02/11/2023			Bond Future	12.8559	57.4765	12.7855	57.7884	(0.548)	0.0000	0.0000	20
2023/06/01	R214	02/11/2023	11.45	Call	Bond Future	431.7400	0.4317	475.4500	0.4755	10.124	0	0	0
2023/06/01	R214	02/11/2023	11.47	Call	Bond Future	445.2200	0.4452	490.0600	0.4901	10.071	0	0	0
2023/06/01	R214	02/11/2023	11.47	Put	Bond Future	7,122.0700	7.1221	6,855.0400	6.8550	(3.749)	0	0	0
2023/06/01	R214	01/02/2024	12.16	Call	Bond Future	1,572.4900	1.5725	1,677.3900	1.6774	6.671	0	0	0
2023/06/01	R214	01/02/2024	12.16	Put	Bond Future	5,268.2500	5.2683	5,054.0600	5.0541	(4.066)	0	0	0
2023/06/01	R214	01/02/2024			Bond Future	12.9678	58.8148	12.8948	59.1339	(0.563)	0.0000	0.0000	0
2023/06/01	R214	01/02/2024	12.14	Call	Bond Future	1,540.9000	1.5409	1,644.3300	1.6443	6.712	0	0	0
2023/06/01	R214	01/02/2024	12.14	Put	Bond Future	5,332.9700	5.3330	5,117.3100	5.1173	(4.044)	0	0	0
2023/06/01	R214	01/02/2024	12.15	Call	Bond Future	1,556.6400	1.5566	1,660.8100	1.6608	6.692	0	0	0
2023/06/01	R214	01/02/2024	12.15	Put	Bond Future	5,300.5300	5.3005	5,085.6100	5.0856	(4.055)	0	0	0
2023/06/01	R214	02/05/2024	11.46	Call	Bond Future	925.5900	0.9256	993.0500	0.9931	7.288	0	0	0
2023/06/01	R214	02/05/2024	11.46	Put	Bond Future	8,577.5100	8.5775	8,318.3300	8.3183	(3.022)	0	0	0
2023/06/01	R214	02/05/2024	11.47	Call	Bond Future	934.5100	0.9345	1,002.4900	1.0025	7.274	0	0	0
2023/06/01	R214	02/05/2024	11.47	Put	Bond Future	8,533.9900	8.5340	8,275.3300	8.2753	(3.031)	0	0	0
2023/06/01	R214	02/05/2024			Bond Future	13.0694	56.9045	12.9937	57.2311	(0.579)	0.0000	0.0000	0
2023/06/01	R214	02/05/2024	11.48	Call	Bond Future	943.5000	0.9435	1,012.0000	1.0120	7.260	0	0	0
2023/06/01	R214	02/05/2024	11.48	Put	Bond Future	8,490.6000	8.4906	8,232.4600	8.2325	(3.040)	0	0	0
2023/06/01	R214	01/08/2024	12.18	Call	Bond Future	1,866.9000	1.8669	1,978.8200	1.9788	5.995	0	0	0
2023/06/01	R214	01/08/2024	12.18	Put	Bond Future	6,431.6800	6.4317	6,209.3900	6.2094	(3.456)	0	0	0
2023/06/01	R214	01/08/2024			Bond Future	13.1929	58.1771	13.1144	58.5113	(0.595)	0.0000	0.0000	0
2023/06/01	R214	01/08/2024	12.16	Call	Bond Future	1,840.3800	1.8404	1,951.1100	1.9511	6.017	0	0	0
2023/06/01	R214	01/08/2024	12.16	Put	Bond Future	6,501.1000	6.5011	6,277.6200	6.2776	(3.438)	0	0	0
2023/06/01	R214	01/08/2024	12.17	Call	Bond Future	1,853.7200	1.8537	1,965.0500	1.9650	6.006	0	0	0
2023/06/01	R214	01/08/2024	12.17	Put	Bond Future	6,466.4400	6.4664	6,243.5600	6.2436	(3.447)	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
2023/06/01	R248	03/08/2023	11.80	Call	Bond Future	221.5900	0.2216	256.5600	0.2566	15.781	0	0	1,100
2023/06/01	R248	03/08/2023	11.80	Put	Bond Future	6,207.4800	6.2075	5,871.5300	5.8715	(5.412)	0	0	0
2023/06/01	R248	03/08/2023	12.11	Call	Bond Future	511.8600	0.5119	580.6900	0.5807	13.447	0	0	0
2023/06/01	R248	03/08/2023	12.11	Put	Bond Future	4,597.6700	4.5977	4,295.5800	4.2956	(6.571)	0	0	0
2023/06/01	R248	03/08/2023			Bond Future	12.8271	73.5277	12.7589	73.8986	(0.532)	0.0000	0.0000	240,236
2023/06/01	R248	03/08/2023	12.09	Call	Bond Future	487.6100	0.4876	553.8600	0.5539	13.587	0	0	0
2023/06/01	R248	03/08/2023	12.09	Put	Bond Future	4,693.4500	4.6935	4,388.7800	4.3888	(6.491)	0	0	0
2023/06/01	R248	03/08/2023	12.10	Call	Bond Future	499.6800	0.4997	567.2100	0.5672	13.515	0	0	0
2023/06/01	R248	03/08/2023	12.10	Put	Bond Future	4,645.4600	4.6455	4,342.0700	4.3421	(6.531)	0	0	0
2023/06/01	R248	03/08/2023	12.30	Call	Bond Future	786.3400	0.7863	881.8600	0.8819	12.147	0	0	1,100
2023/06/01	R248	03/08/2023	12.30	Put	Bond Future	3,748.8000	3.7488	3,473.4000	3.4734	(7.346)	0	0	0
2023/06/01	R248	03/08/2023	13.20	Call	Bond Future	3,190.0400	3.1900	3,425.6000	3.4256	7.384	0	0	0
2023/06/01	R248	03/08/2023	13.20	Put	Bond Future	1,222.5000	1.2225	1,087.1400	1.0871	(11.072)	0	0	1,100
2023/06/01	R248	02/11/2023	12.50	Call	Bond Future	1,980.0400	1.9800	2,123.9100	2.1239	7.266	0	0	220
2023/06/01	R248	02/11/2023	13.60	Call	Bond Future	5,209.1100	5.2091	5,460.2000	5.4602	4.820	0	0	0
2023/06/01	R248	02/11/2023	13.60	Put	Bond Future	1,867.3800	1.8674	1,739.4600	1.7395	(6.850)	0	0	220
2023/06/01	R248	02/11/2023	11.47	Call	Bond Future	487.1300	0.4871	536.3800	0.5364	10.110	0	0	0
2023/06/01	R248	02/11/2023	11.48	Call	Bond Future	494.8800	0.4949	544.7800	0.5448	10.083	0	0	0
2023/06/01	R248	02/11/2023	11.49	Put	Bond Future	9,102.6500	9.1026	8,774.2000	8.7742	(3.608)	0	0	0
2023/06/01	R248	02/11/2023			Bond Future	12.9441	70.7452	12.8734	71.1242	(0.547)	0.0000	0.0000	11,069
2023/06/01	R248	02/11/2023	11.80	Call	Bond Future	795.8400	0.7958	869.5400	0.8695	9.261	0	0	220
2023/06/01	R248	02/11/2023	11.80	Put	Bond Future	7,409.1900	7.4092	7,103.8800	7.1039	(4.121)	0	0	0
2023/06/01	R248	02/11/2023	12.50	Put	Bond Future	4,421.0400	4.4210	4,185.9000	4.1859	(5.319)	0	0	0
2023/06/01	R248	02/11/2023	11.47	Put	Bond Future	9,218.3500	9.2184	8,888.5900	8.8886	(3.577)	0	0	0
2023/06/01	R248	02/11/2023	11.48	Put	Bond Future	9,160.4100	9.1604	8,831.3000	8.8313	(3.593)	0	0	0
2023/06/01	R248	02/11/2023	11.49	Call	Bond Future	502.7200	0.5027	553.2800	0.5533	10.057	0	0	0
2023/06/01	R248	01/02/2024	12.14	Call	Bond Future	1,760.4000	1.7604	1,879.1400	1.8791	6.745	0	0	0
2023/06/01	R248	01/02/2024	12.14	Put	Bond Future	6,911.3900	6.9114	6,642.4400	6.6424	(3.891)	0	0	0
2023/06/01	R248	01/02/2024	12.15	Call	Bond Future	1,778.6100	1.7786	1,898.2100	1.8982	6.724	0	0	0
2023/06/01	R248	01/02/2024	12.15	Put	Bond Future	6,870.0300	6.8700	6,601.9400	6.6019	(3.902)	0	0	0
2023/06/01	R248	01/02/2024			Bond Future	13.0613	72.3926	12.9877	72.7803	(0.563)	0.0000	0.0000	0
2023/06/01	R248	01/02/2024	12.16	Call	Bond Future	1,796.9200	1.7969	1,917.4000	1.9174	6.705	0	0	0
2023/06/01	R248	01/02/2024	12.16	Put	Bond Future	6,828.8500	6.8288	6,561.6400	6.5616	(3.913)	0	0	0
2023/06/01	R248	02/05/2024	11.46	Call	Bond Future	1,002.3600	1.0024	1,077.3600	1.0774	7.482	0	0	0
2023/06/01	R248	02/05/2024	11.47	Call	Bond Future	1,012.5400	1.0125	1,088.1600	1.0882	7.468	0	0	0
2023/06/01	R248	02/05/2024	11.48	Put	Bond Future	10,851.9600	10.8520	10,531.3100	10.5313	(2.955)	0	0	0
2023/06/01	R248	02/05/2024			Bond Future	13.1677	69.6598	13.0913	70.0567	(0.580)	0.0000	0.0000	13,000
2023/06/01	R248	02/05/2024	11.46	Put	Bond Future	10,962.9300	10.9629	10,641.0500	10.6411	(2.936)	0	0	0
2023/06/01	R248	02/05/2024	11.47	Put	Bond Future	10,907.4500	10.9074	10,586.1900	10.5862	(2.945)	0	0	0
2023/06/01	R248	02/05/2024	11.48	Call	Bond Future	1,022.6100	1.0226	1,098.8400	1.0988	7.454	0	0	0
2023/06/01	R248	01/08/2024	12.30	Call	Bond Future	2,274.7500	2.2747	2,411.6800	2.4117	6.020	0	0	0
2023/06/01	R248	01/08/2024	12.30	Put	Bond Future	7,696.4100	7.6964	7,427.2500	7.4273	(3.497)	0	0	0
2023/06/01	R248	01/08/2024	12.31	Call	Bond Future	2,293.5500	2.2935	2,431.2500	2.4313	6.004	0	0	0
2023/06/01	R248	01/08/2024	12.31	Put	Bond Future	7,657.0300	7.6570	7,388.6400	7.3886	(3.505)	0	0	0
2023/06/01	R248	01/08/2024			Bond Future	13.2970	71.2171	13.2174	71.6232	(0.598)	0.0000	0.0000	0
2023/06/01	R248	01/08/2024	12.32	Call	Bond Future	2,312.4300	2.3124	2,450.9100	2.4509	5.989	0	0	0
2023/06/01	R248	01/08/2024	12.32	Put	Bond Future	7,617.8100	7.6178	7,350.2000	7.3502	(3.513)	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
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Total											1434288
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