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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/06/2023 TO 05/06/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/05	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/05	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/05	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/05	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/05	2025	03/08/2023		Bond Future	170.4866	170.4866	170.7474	170.7474	0.153	0.0000	0.0000	6,305
2023/06/05	2025	02/11/2023		Bond Future	174.3873	174.3873	174.6535	174.6535	0.153	0.0000	0.0000	0
2023/06/05	2025	01/02/2024		Bond Future	176.7119	176.7119	176.9834	176.9834	0.154	0.0000	0.0000	0
2023/06/05	2025	02/05/2024		Bond Future	180.9979	180.9979	181.2759	181.2759	0.154	0.0000	0.0000	0
2023/06/05	2025	01/08/2024		Bond Future	183.3152	183.3152	183.5990	183.5990	0.155	0.0000	0.0000	0
2023/06/05	2029	03/08/2023		Bond Future	123.0782	123.0782	123.6365	123.6365	0.454	0.0000	0.0000	2,275
2023/06/05	2029	02/11/2023		Bond Future	124.5589	124.5589	125.1293	125.1293	0.458	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
2023/06/05	2029	01/02/2024			Bond Future	127.5076	127.5076	128.0913	128.0913	0.458	0.0000	0.0000	0
2023/06/05	2029	02/05/2024			Bond Future	129.2232	129.2232	129.8203	129.8203	0.462	0.0000	0.0000	0
2023/06/05	2029	01/08/2024			Bond Future	132.2004	132.2004	132.8118	132.8118	0.462	0.0000	0.0000	0
2023/06/05	2030	03/08/2023	10.40	Call	Bond Future	212.1200	0.2121	281.9000	0.2819	32.896	0	0	1,012
2023/06/05	2030	03/08/2023	10.65	Call	Bond Future	409.8300	0.4098	531.9500	0.5320	29.798	0	0	350
2023/06/05	2030	03/08/2023	10.65	Put	Bond Future	3,187.4900	3.1875	2,626.1500	2.6262	(17.611)	0	0	0
2023/06/05	2030	03/08/2023	11.34	Call	Bond Future	1,547.2700	1.5473	1,869.5500	1.8696	20.829	0	0	0
2023/06/05	2030	03/08/2023	11.34	Put	Bond Future	1,463.8600	1.4639	1,102.6800	1.1027	(24.673)	0	0	0
2023/06/05	2030	03/08/2023	12.89	Call	Bond Future	6,279.6800	6.2797	6,891.8700	6.8919	9.749	0	0	0
2023/06/05	2030	03/08/2023	12.89	Put	Bond Future	187.0600	0.1871	115.7900	0.1158	(38.100)	0	0	350
2023/06/05	2030	03/08/2023	11.35	Call	Bond Future	1,570.0200	1.5700	1,895.3900	1.8954	20.724	0	0	0
2023/06/05	2030	03/08/2023	11.36	Put	Bond Future	1,428.5100	1.4285	1,073.3400	1.0733	(24.863)	0	0	0
2023/06/05	2030	03/08/2023			Bond Future	11.3195	85.2141	11.1522	85.8976	(1.478)	0.0000	0.0000	97,953
2023/06/05	2030	03/08/2023	10.40	Put	Bond Future	4,056.3000	4.0563	3,442.6200	3.4426	(15.129)	0	0	0
2023/06/05	2030	03/08/2023	11.35	Put	Bond Future	1,446.0200	1.4460	1,087.9300	1.0879	(24.764)	0	0	0
2023/06/05	2030	03/08/2023	11.36	Call	Bond Future	1,593.0800	1.5931	1,921.3700	1.9214	20.607	0	0	0
2023/06/05	2030	03/08/2023	12.59	Call	Bond Future	5,256.1400	5.2561	5,838.3500	5.8384	11.077	0	0	0
2023/06/05	2030	03/08/2023	12.59	Put	Bond Future	283.4000	0.2834	182.1500	0.1821	(35.727)	0	0	1,012
2023/06/05	2030	02/11/2023	12.27	Put	Bond Future	1,126.3600	1.1264	940.0000	0.9400	(16.545)	0	0	500
2023/06/05	2030	02/11/2023	11.43	Call	Bond Future	2,296.6600	2.2967	2,661.8000	2.6618	15.899	0	0	0
2023/06/05	2030	02/11/2023	11.43	Put	Bond Future	2,281.2600	2.2813	1,947.8200	1.9478	(14.616)	0	0	500
2023/06/05	2030	02/11/2023	10.80	Call	Bond Future	1,222.7800	1.2228	1,436.9000	1.4369	17.511	0	0	0
2023/06/05	2030	02/11/2023	10.80	Put	Bond Future	3,740.5700	3.7406	3,256.1100	3.2561	(12.952)	0	0	0
2023/06/05	2030	02/11/2023	10.81	Call	Bond Future	1,236.0200	1.2360	1,452.7900	1.4528	17.538	0	0	0
2023/06/05	2030	02/11/2023	10.81	Put	Bond Future	3,712.8700	3.7129	3,231.0600	3.2311	(12.977)	0	0	0
2023/06/05	2030	02/11/2023	10.07	Call	Bond Future	551.4900	0.5515	622.8800	0.6229	12.945	0	0	800
2023/06/05	2030	02/11/2023	10.07	Put	Bond Future	6,124.1800	6.1242	5,496.9900	5.4970	(10.241)	0	0	0
2023/06/05	2030	02/11/2023	10.39	Call	Bond Future	776.3300	0.7763	902.6800	0.9027	16.275	0	0	500
2023/06/05	2030	02/11/2023	9.57	Call	Bond Future	313.6000	0.3136	350.0800	0.3501	11.633	0	0	800
2023/06/05	2030	02/11/2023	9.57	Put	Bond Future	8,055.8800	8.0559	7,393.7800	7.3938	(8.219)	0	0	0
2023/06/05	2030	02/11/2023			Bond Future	11.4261	87.1439	11.2501	87.8424	(1.541)	0.0000	0.0000	312
2023/06/05	2030	02/11/2023	12.27	Call	Bond Future	4,377.5500	4.3775	4,889.7700	4.8898	11.701	0	0	0
2023/06/05	2030	02/11/2023	11.12	Call	Bond Future	1,705.8100	1.7058	2,001.2900	2.0013	17.322	0	0	500
2023/06/05	2030	02/11/2023	11.12	Put	Bond Future	2,925.2200	2.9252	2,522.1200	2.5221	(13.780)	0	0	0
2023/06/05	2030	02/11/2023	11.57	Call	Bond Future	2,598.9500	2.5989	2,993.2900	2.9933	15.173	0	0	0
2023/06/05	2030	02/11/2023	11.57	Put	Bond Future	2,033.1900	2.0332	1,728.9500	1.7290	(14.964)	0	0	800
2023/06/05	2030	02/11/2023	10.82	Call	Bond Future	1,249.3500	1.2494	1,468.5800	1.4686	17.548	0	0	0
2023/06/05	2030	02/11/2023	10.82	Put	Bond Future	3,685.2800	3.6853	3,205.9300	3.2059	(13.007)	0	0	0
2023/06/05	2030	02/11/2023	10.39	Put	Bond Future	4,993.7200	4.9937	4,421.4900	4.4215	(11.459)	0	0	0
2023/06/05	2030	02/11/2023	10.62	Call	Bond Future	1,000.9100	1.0009	1,179.3300	1.1793	17.826	0	0	500
2023/06/05	2030	02/11/2023	10.62	Put	Bond Future	4,259.8200	4.2598	3,739.6600	3.7397	(12.211)	0	0	0
2023/06/05	2030	02/11/2023	9.89	Call	Bond Future	451.8600	0.4519	508.4600	0.5085	12.526	0	0	500
2023/06/05	2030	02/11/2023	9.89	Put	Bond Future	6,798.2300	6.7982	6,156.2500	6.1563	(9.443)	0	0	0
2023/06/05	2030	01/02/2024	11.86	Put	Bond Future	2,218.5900	2.2186	1,941.3900	1.9414	(12.494)	0	0	500
2023/06/05	2030	01/02/2024	12.10	Put	Bond Future	1,900.0000	1.9000	1,656.7500	1.6568	(12.803)	0	0	400
2023/06/05	2030	01/02/2024	11.37	Call	Bond Future	2,436.3400	2.4363	2,790.5900	2.7906	14.540	0	0	0
2023/06/05	2030	01/02/2024	11.37	Put	Bond Future	3,037.6400	3.0376	2,677.1600	2.6772	(11.867)	0	0	0

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2023/06/05	2030	01/02/2024	11.00	Call	Bond Future	1,787.6300	1.7876	2,069.0100	2.0690	15.740	0	0	0
2023/06/05	2030	01/02/2024	9.93	Call	Bond Future	684.1200	0.6841	768.6200	0.7686	12.352	0	0	1,360
2023/06/05	2030	01/02/2024	9.93	Put	Bond Future	7,079.3900	7.0794	6,449.1600	6.4492	(8.902)	0	0	0
2023/06/05	2030	01/02/2024	10.16	Call	Bond Future	842.0900	0.8421	947.7900	0.9478	12.552	0	0	200
2023/06/05	2030	01/02/2024	10.16	Put	Bond Future	6,279.7800	6.2798	5,670.7500	5.6708	(9.698)	0	0	0
2023/06/05	2030	01/02/2024	9.57	Put	Bond Future	8,407.5300	8.4075	7,750.4800	7.7505	(7.815)	0	0	0
2023/06/05	2030	01/02/2024	9.89	Put	Bond Future	7,222.5000	7.2225	6,588.8000	6.5888	(8.774)	0	0	0
2023/06/05	2030	01/02/2024			Bond Future	11.5264	85.1810	11.3407	85.8957	(1.612)	0.0000	0.0000	0
2023/06/05	2030	01/02/2024	11.75	Call	Bond Future	3,231.7000	3.2317	3,651.5200	3.6515	12.991	0	0	0
2023/06/05	2030	01/02/2024	11.75	Put	Bond Future	2,381.3100	2.3813	2,086.4000	2.0864	(12.384)	0	0	200
2023/06/05	2030	01/02/2024	11.86	Call	Bond Future	3,483.4200	3.4834	3,920.9500	3.9210	12.560	0	0	0
2023/06/05	2030	01/02/2024	12.10	Call	Bond Future	4,060.2100	4.0602	4,531.6900	4.5317	11.612	0	0	0
2023/06/05	2030	01/02/2024	11.35	Call	Bond Future	2,398.2000	2.3982	2,748.4000	2.7484	14.603	0	0	0
2023/06/05	2030	01/02/2024	11.35	Put	Bond Future	3,076.7700	3.0768	2,712.2400	2.7122	(11.848)	0	0	0
2023/06/05	2030	01/02/2024	11.36	Call	Bond Future	2,417.3700	2.4174	2,769.4600	2.7695	14.565	0	0	0
2023/06/05	2030	01/02/2024	11.36	Put	Bond Future	3,057.3000	3.0573	2,694.6600	2.6947	(11.861)	0	0	0
2023/06/05	2030	01/02/2024	10.39	Call	Bond Future	1,029.1500	1.0292	1,182.8400	1.1828	14.934	0	0	500
2023/06/05	2030	01/02/2024	10.39	Put	Bond Future	5,521.7300	5.5217	4,960.6900	4.9607	(10.161)	0	0	0
2023/06/05	2030	01/02/2024	11.00	Put	Bond Future	3,832.7200	3.8327	3,399.3700	3.3994	(11.307)	0	0	200
2023/06/05	2030	01/02/2024	11.31	Call	Bond Future	2,322.5800	2.3226	2,664.9200	2.6649	14.740	0	0	0
2023/06/05	2030	01/02/2024	11.31	Put	Bond Future	3,155.9600	3.1560	2,783.5700	2.7836	(11.800)	0	0	1,360
2023/06/05	2030	01/02/2024	10.07	Call	Bond Future	776.9100	0.7769	873.8500	0.8739	12.478	0	0	400
2023/06/05	2030	01/02/2024	10.07	Put	Bond Future	6,587.8100	6.5878	5,970.0200	5.9700	(9.378)	0	0	0
2023/06/05	2030	01/02/2024	9.57	Call	Bond Future	487.9300	0.4879	545.6100	0.5456	11.821	0	0	400
2023/06/05	2030	01/02/2024	9.89	Call	Bond Future	659.4100	0.6594	740.4400	0.7404	12.288	0	0	500
2023/06/05	2030	02/05/2024	12.38	Call	Bond Future	4,678.3100	4.6783	5,178.5500	5.1786	10.693	0	0	0
2023/06/05	2030	02/05/2024	12.38	Put	Bond Future	1,939.8600	1.9399	1,708.3000	1.7083	(11.937)	0	0	1,080
2023/06/05	2030	02/05/2024	10.82	Call	Bond Future	1,610.0700	1.6101	1,857.6100	1.8576	15.374	0	0	1,080
2023/06/05	2030	02/05/2024	10.82	Put	Bond Future	4,667.6600	4.6677	4,183.4000	4.1834	(10.375)	0	0	0
2023/06/05	2030	02/05/2024	11.12	Put	Bond Future	3,955.5200	3.9555	3,524.4700	3.5245	(10.897)	0	0	0
2023/06/05	2030	02/05/2024	10.62	Call	Bond Future	1,372.7900	1.3728	1,570.1800	1.5702	14.379	0	0	500
2023/06/05	2030	02/05/2024	10.62	Put	Bond Future	5,209.8200	5.2098	4,675.4100	4.6754	(10.258)	0	0	0
2023/06/05	2030	02/05/2024	9.66	Call	Bond Future	605.5300	0.6055	692.3200	0.6923	14.333	0	0	1,000
2023/06/05	2030	02/05/2024	9.66	Put	Bond Future	8,305.4600	8.3055	7,660.4500	7.6604	(7.766)	0	0	0
2023/06/05	2030	02/05/2024	9.81	Call	Bond Future	697.8100	0.6978	792.6000	0.7926	13.584	0	0	0
2023/06/05	2030	02/05/2024	9.81	Put	Bond Future	7,780.6200	7.7806	7,143.6100	7.1436	(8.187)	0	0	0
2023/06/05	2030	02/05/2024	9.82	Call	Bond Future	704.0500	0.7041	799.6600	0.7997	13.580	0	0	0
2023/06/05	2030	02/05/2024	9.82	Put	Bond Future	7,745.9000	7.7459	7,109.7100	7.1097	(8.213)	0	0	0
2023/06/05	2030	02/05/2024			Bond Future	11.6264	87.2293	11.4301	87.9611	(1.688)	0.0000	0.0000	0
2023/06/05	2030	02/05/2024	13.15	Call	Bond Future	6,685.7500	6.6858	7,256.7500	7.2567	8.541	0	0	0
2023/06/05	2030	02/05/2024	13.15	Put	Bond Future	1,262.4400	1.2624	1,101.6400	1.1016	(12.737)	0	0	500
2023/06/05	2030	02/05/2024	11.12	Call	Bond Future	2,051.1900	2.0512	2,351.9400	2.3519	14.662	0	0	500
2023/06/05	2030	02/05/2024	11.94	Call	Bond Future	3,638.8100	3.6388	4,083.6700	4.0837	12.225	0	0	0
2023/06/05	2030	02/05/2024	11.94	Put	Bond Future	2,485.6000	2.4856	2,198.6600	2.1987	(11.544)	0	0	1,000
2023/06/05	2030	02/05/2024	9.83	Call	Bond Future	710.5600	0.7106	806.7800	0.8068	13.541	0	0	0
2023/06/05	2030	02/05/2024	9.83	Put	Bond Future	7,711.4700	7.7115	7,075.8900	7.0759	(8.242)	0	0	0
2023/06/05	2030	02/05/2024	10.16	Call	Bond Future	946.4200	0.9464	1,072.3400	1.0723	13.305	0	0	1,000
2023/06/05	2030	02/05/2024	10.16	Put	Bond Future	6,608.9700	6.6090	6,003.0900	6.0031	(9.168)	0	0	0

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2023/06/05	2030	01/08/2024	10.38	Call	Bond Future	1,233.2000	1.2332	1,390.1300	1.3901	12.725	0	0	0
2023/06/05	2030	01/08/2024	10.38	Put	Bond Future	6,383.7500	6.3838	5,791.8400	5.7918	(9.272)	0	0	0
2023/06/05	2030	01/08/2024	10.37	Call	Bond Future	1,224.1500	1.2242	1,380.0400	1.3800	12.735	0	0	0
2023/06/05	2030	01/08/2024	10.37	Put	Bond Future	6,413.1900	6.4132	5,820.2400	5.8202	(9.246)	0	0	0
2023/06/05	2030	01/08/2024			Bond Future	11.7679	85.2117	11.5597	85.9605	(1.769)	0.0000	0.0000	0
2023/06/05	2030	01/08/2024	10.39	Call	Bond Future	1,242.3000	1.2423	1,400.2700	1.4003	12.716	0	0	0
2023/06/05	2030	01/08/2024	10.39	Put	Bond Future	6,354.3700	6.3544	5,763.5000	5.7635	(9.299)	0	0	0
2023/06/05	2032	03/08/2023	9.60	Call	Bond Future	0.6800	0.0007	0.8600	0.0009	26.471	0	0	1,500
2023/06/05	2032	03/08/2023	9.60	Put	Bond Future	11,614.4500	11.6144	10,892.5900	10.8926	(6.215)	0	0	0
2023/06/05	2032	03/08/2023	10.30	Call	Bond Future	17.3200	0.0173	23.8200	0.0238	37.529	0	0	7,500
2023/06/05	2032	03/08/2023	10.30	Put	Bond Future	7,890.1900	7.8902	7,174.6500	7.1747	(9.069)	0	0	0
2023/06/05	2032	03/08/2023	12.04	Call	Bond Future	1,974.6700	1.9747	2,419.2300	2.4192	22.513	0	0	3,000
2023/06/05	2032	03/08/2023	12.04	Put	Bond Future	1,372.4300	1.3724	1,094.9500	1.0950	(20.218)	0	0	3,000
2023/06/05	2032	03/08/2023	11.77	Call	Bond Future	1,285.3400	1.2853	1,646.7700	1.6468	28.119	0	0	0
2023/06/05	2032	03/08/2023	11.77	Put	Bond Future	1,925.8600	1.9259	1,565.2500	1.5653	(18.725)	0	0	0
2023/06/05	2032	03/08/2023	11.90	Call	Bond Future	1,600.0400	1.6000	2,003.1900	2.0032	25.196	0	0	5,000
2023/06/05	2032	03/08/2023	11.90	Put	Bond Future	1,639.0200	1.6390	1,320.1300	1.3201	(19.456)	0	0	0
2023/06/05	2032	03/08/2023	11.55	Call	Bond Future	836.1400	0.8361	1,119.6800	1.1197	33.911	0	0	0
2023/06/05	2032	03/08/2023	11.55	Put	Bond Future	2,508.2300	2.5082	2,069.7300	2.0697	(17.482)	0	0	7,500
2023/06/05	2032	03/08/2023			Bond Future	11.9085	83.4862	11.7525	84.2082	(1.310)	0.0000	0.0000	116,260
2023/06/05	2032	03/08/2023	11.45	Call	Bond Future	669.4000	0.6694	915.3000	0.9153	36.734	0	0	0
2023/06/05	2032	03/08/2023	11.45	Put	Bond Future	2,816.1100	2.8161	2,339.9700	2.3400	(16.908)	0	0	7,500
2023/06/05	2032	03/08/2023	12.00	Call	Bond Future	1,864.0300	1.8640	2,297.2900	2.2973	23.243	0	0	5,000
2023/06/05	2032	03/08/2023	12.00	Put	Bond Future	1,444.3000	1.4443	1,155.5200	1.1555	(19.994)	0	0	0
2023/06/05	2032	03/08/2023	11.75	Call	Bond Future	1,239.9600	1.2400	1,594.7200	1.5947	28.611	0	0	0
2023/06/05	2032	03/08/2023	11.75	Put	Bond Future	1,973.5500	1.9735	1,606.2700	1.6063	(18.610)	0	0	0
2023/06/05	2032	03/08/2023	11.76	Call	Bond Future	1,262.6100	1.2626	1,620.5800	1.6206	28.352	0	0	0
2023/06/05	2032	03/08/2023	11.76	Put	Bond Future	1,949.6500	1.9497	1,585.5800	1.5856	(18.674)	0	0	0
2023/06/05	2032	02/11/2023	11.90	Call	Bond Future	2,425.4900	2.4255	2,794.6100	2.7946	15.218	0	0	0
2023/06/05	2032	02/11/2023	11.90	Put	Bond Future	2,998.8800	2.9989	2,629.9100	2.6299	(12.304)	0	0	0
2023/06/05	2032	02/11/2023	11.24	Call	Bond Future	1,206.2200	1.2062	1,420.5600	1.4206	17.770	0	0	0
2023/06/05	2032	02/11/2023	11.24	Put	Bond Future	4,851.1900	4.8512	4,327.4400	4.3274	(10.796)	0	0	0
2023/06/05	2032	02/11/2023	10.59	Call	Bond Future	550.1400	0.5501	630.7600	0.6308	14.654	0	0	500
2023/06/05	2032	02/11/2023	10.59	Put	Bond Future	7,371.1500	7.3712	6,713.6800	6.7137	(8.920)	0	0	0
2023/06/05	2032	02/11/2023	11.09	Put	Bond Future	5,369.0400	5.3690	4,818.1800	4.8182	(10.260)	0	0	0
2023/06/05	2032	02/11/2023			Bond Future	12.0269	81.2123	11.8638	81.9504	(1.356)	0.0000	0.0000	65,502
2023/06/05	2032	02/11/2023	12.26	Call	Bond Future	3,312.3600	3.3124	3,754.4800	3.7545	13.348	0	0	0
2023/06/05	2032	02/11/2023	12.26	Put	Bond Future	2,272.4900	2.2725	1,976.5200	1.9765	(13.024)	0	0	500
2023/06/05	2032	02/11/2023	11.22	Call	Bond Future	1,177.9700	1.1780	1,388.4300	1.3884	17.866	0	0	0
2023/06/05	2032	02/11/2023	11.22	Put	Bond Future	4,918.3900	4.9184	4,390.7600	4.3908	(10.728)	0	0	0
2023/06/05	2032	02/11/2023	11.23	Call	Bond Future	1,192.1300	1.1921	1,404.4400	1.4044	17.809	0	0	0
2023/06/05	2032	02/11/2023	11.23	Put	Bond Future	4,884.8100	4.8848	4,359.0300	4.3590	(10.764)	0	0	0
2023/06/05	2032	02/11/2023	11.09	Call	Bond Future	1,004.7400	1.0047	1,191.9700	1.1920	18.635	0	0	500
2023/06/05	2032	01/02/2024	12.73	Call	Bond Future	4,788.5200	4.7885	5,293.1300	5.2931	10.538	0	0	0
2023/06/05	2032	01/02/2024	12.73	Put	Bond Future	2,235.6600	2.2357	1,985.0800	1.9851	(11.208)	0	0	500
2023/06/05	2032	01/02/2024	11.84	Call	Bond Future	2,584.0700	2.5841	2,937.5600	2.9376	13.680	0	0	0
2023/06/05	2032	01/02/2024	11.84	Put	Bond Future	3,906.5900	3.9066	3,504.8900	3.5049	(10.283)	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
2023/06/05	2032	01/02/2024	12.50	Call	Bond Future	4,159.2200	4.1592	4,630.1100	4.6301	11.322	0	0	0
2023/06/05	2032	01/02/2024	11.09	Call	Bond Future	1,351.0900	1.3511	1,530.4300	1.5304	13.274	0	0	500
2023/06/05	2032	01/02/2024	11.09	Put	Bond Future	6,138.3500	6.1384	5,562.5000	5.5625	(9.381)	0	0	0
2023/06/05	2032	01/02/2024	11.75	Call	Bond Future	2,400.0000	2.4000	2,735.2300	2.7352	13.968	0	0	0
2023/06/05	2032	01/02/2024	11.75	Put	Bond Future	4,128.4200	4.1284	3,708.4600	3.7085	(10.172)	0	0	200
2023/06/05	2032	01/02/2024	11.83	Call	Bond Future	2,563.2700	2.5633	2,914.5200	2.9145	13.703	0	0	0
2023/06/05	2032	01/02/2024	11.83	Put	Bond Future	3,930.7600	3.9308	3,526.8200	3.5268	(10.276)	0	0	0
2023/06/05	2032	01/02/2024	10.59	Call	Bond Future	855.6100	0.8556	961.1100	0.9611	12.330	0	0	500
2023/06/05	2032	01/02/2024	10.78	Call	Bond Future	1,023.4200	1.0234	1,148.4900	1.1485	12.221	0	0	200
2023/06/05	2032	01/02/2024	10.01	Call	Bond Future	465.4100	0.4654	533.3700	0.5334	14.602	0	0	1,200
2023/06/05	2032	01/02/2024	10.01	Put	Bond Future	10,586.1300	10.5861	9,898.9000	9.8989	(6.492)	0	0	0
2023/06/05	2032	01/02/2024			Bond Future	12.1374	83.1170	11.9668	83.8722	(1.405)	0.0000	0.0000	0
2023/06/05	2032	01/02/2024	12.62	Call	Bond Future	4,483.6500	4.4837	4,972.3200	4.9723	10.899	0	0	0
2023/06/05	2032	01/02/2024	12.62	Put	Bond Future	2,396.4500	2.3965	2,129.9300	2.1299	(11.121)	0	0	1,200
2023/06/05	2032	01/02/2024	11.85	Call	Bond Future	2,604.9600	2.6050	2,960.4100	2.9604	13.645	0	0	0
2023/06/05	2032	01/02/2024	11.85	Put	Bond Future	3,882.5400	3.8825	3,482.8000	3.4828	(10.296)	0	0	0
2023/06/05	2032	01/02/2024	12.50	Put	Bond Future	2,584.2300	2.5842	2,299.9300	2.2999	(11.001)	0	0	200
2023/06/05	2032	01/02/2024	10.59	Put	Bond Future	8,059.8200	8.0598	7,410.1300	7.4101	(8.061)	0	0	0
2023/06/05	2032	01/02/2024	10.76	Call	Bond Future	1,004.5800	1.0046	1,127.6500	1.1277	12.251	0	0	1,200
2023/06/05	2032	01/02/2024	10.76	Put	Bond Future	7,377.1200	7.3771	6,745.0000	6.7450	(8.569)	0	0	0
2023/06/05	2032	01/02/2024	10.78	Put	Bond Future	7,298.8000	7.2988	6,668.6800	6.6687	(8.633)	0	0	0
2023/06/05	2032	02/05/2024	13.18	Call	Bond Future	5,919.7500	5.9198	6,473.9500	6.4739	9.362	0	0	0
2023/06/05	2032	02/05/2024	13.18	Put	Bond Future	2,025.4300	2.0254	1,806.3900	1.8064	(10.814)	0	0	500
2023/06/05	2032	02/05/2024	12.90	Call	Bond Future	5,127.8300	5.1278	5,651.2400	5.6512	10.207	0	0	0
2023/06/05	2032	02/05/2024	10.65	Call	Bond Future	943.7200	0.9437	1,065.9100	1.0659	12.948	0	0	1,550
2023/06/05	2032	02/05/2024	10.65	Put	Bond Future	8,204.3700	8.2044	7,553.3200	7.5533	(7.935)	0	0	0
2023/06/05	2032	02/05/2024	10.86	Call	Bond Future	1,135.5700	1.1356	1,280.5200	1.2805	12.765	0	0	1,000
2023/06/05	2032	02/05/2024	10.86	Put	Bond Future	7,392.5800	7.3926	6,764.2900	6.7643	(8.499)	0	0	0
2023/06/05	2032	02/05/2024	10.56	Call	Bond Future	869.5700	0.8696	982.7800	0.9828	13.019	0	0	0
2023/06/05	2032	02/05/2024	10.56	Put	Bond Future	8,564.9700	8.5650	7,904.9400	7.9049	(7.706)	0	0	0
2023/06/05	2032	02/05/2024	10.36	Call	Bond Future	721.3100	0.7213	816.2000	0.8162	13.155	0	0	1,000
2023/06/05	2032	02/05/2024	10.36	Put	Bond Future	9,392.8500	9.3928	8,714.5000	8.7145	(7.222)	0	0	0
2023/06/05	2032	02/05/2024			Bond Future	12.2447	80.9502	12.0661	81.7234	(1.459)	0.0000	0.0000	0
2023/06/05	2032	02/05/2024	13.35	Call	Bond Future	6,415.0000	6.4150	6,986.8300	6.9868	8.914	0	0	0
2023/06/05	2032	02/05/2024	13.35	Put	Bond Future	1,839.7400	1.8397	1,638.3300	1.6383	(10.948)	0	0	1,550
2023/06/05	2032	02/05/2024	11.09	Call	Bond Future	1,378.4600	1.3785	1,567.8200	1.5678	13.737	0	0	500
2023/06/05	2032	02/05/2024	11.09	Put	Bond Future	6,553.2800	6.5533	5,969.4000	5.9694	(8.910)	0	0	0
2023/06/05	2032	02/05/2024	11.35	Call	Bond Future	1,716.7600	1.7168	1,973.6200	1.9736	14.962	0	0	1,550
2023/06/05	2032	02/05/2024	11.35	Put	Bond Future	5,689.3200	5.6893	5,172.9400	5.1729	(9.076)	0	0	0
2023/06/05	2032	02/05/2024	12.90	Put	Bond Future	2,372.8000	2.3728	2,122.9700	2.1230	(10.529)	0	0	1,000
2023/06/05	2032	02/05/2024	10.59	Call	Bond Future	893.7600	0.8938	1,009.9100	1.0099	12.996	0	0	500
2023/06/05	2032	02/05/2024	10.59	Put	Bond Future	8,443.9300	8.4439	7,786.8400	7.7868	(7.782)	0	0	0
2023/06/05	2032	02/05/2024	10.54	Call	Bond Future	853.8700	0.8539	964.9300	0.9649	13.007	0	0	0
2023/06/05	2032	02/05/2024	10.54	Put	Bond Future	8,646.2600	8.6463	7,984.0800	7.9841	(7.659)	0	0	0
2023/06/05	2032	02/05/2024	10.55	Call	Bond Future	861.6900	0.8617	973.9400	0.9739	13.027	0	0	0
2023/06/05	2032	02/05/2024	10.55	Put	Bond Future	8,605.5600	8.6056	7,944.5700	7.9446	(7.681)	0	0	0
2023/06/05	2032	01/08/2024	11.15	Call	Bond Future	1,568.7400	1.5687	1,747.8100	1.7478	11.415	0	0	0
2023/06/05	2032	01/08/2024	11.15	Put	Bond Future	6,968.1200	6.9681	6,355.9700	6.3560	(8.785)	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
2023/06/05	2032	01/08/2024			Bond Future	12.3833	82.7936	12.1959	83.5848	(1.513)	0.0000	0.0000	0
2023/06/05	2032	01/08/2024	11.14	Call	Bond Future	1,557.2100	1.5572	1,735.0900	1.7351	11.423	0	0	0
2023/06/05	2032	01/08/2024	11.14	Put	Bond Future	7,002.2700	7.0023	6,388.9300	6.3889	(8.759)	0	0	0
2023/06/05	2032	01/08/2024	11.13	Call	Bond Future	1,545.7400	1.5457	1,722.7600	1.7228	11.452	0	0	0
2023/06/05	2032	01/08/2024	11.13	Put	Bond Future	7,036.5100	7.0365	6,422.3100	6.4223	(8.729)	0	0	0
2023/06/05	2033	03/08/2023			Bond Future	116.0916	116.0916	116.5480	116.5480	0.393	0.0000	0.0000	7,227
2023/06/05	2033	02/11/2023			Bond Future	117.3198	117.3198	117.7861	117.7861	0.397	0.0000	0.0000	0
2023/06/05	2033	01/02/2024			Bond Future	120.0971	120.0971	120.5742	120.5742	0.397	0.0000	0.0000	0
2023/06/05	2033	02/05/2024			Bond Future	121.5372	121.5372	122.0252	122.0252	0.402	0.0000	0.0000	0
2023/06/05	2033	01/08/2024			Bond Future	124.3375	124.3375	124.8371	124.8371	0.402	0.0000	0.0000	0
2023/06/05	2037	03/08/2023	12.12	Call	Bond Future	663.3100	0.6633	889.9800	0.8900	34.173	0	0	0
2023/06/05	2037	03/08/2023	12.12	Put	Bond Future	3,592.3300	3.5923	2,995.8000	2.9958	(16.606)	0	0	0
2023/06/05	2037	03/08/2023	12.13	Call	Bond Future	677.7800	0.6778	908.2100	0.9082	33.998	0	0	0
2023/06/05	2037	03/08/2023	12.13	Put	Bond Future	3,553.0300	3.5530	2,960.2600	2.9603	(16.684)	0	0	0
2023/06/05	2037	03/08/2023			Bond Future	12.6805	73.4980	12.5197	74.3212	(1.268)	0.0000	0.0000	133,990
2023/06/05	2037	03/08/2023	10.30	Call	Bond Future	1.6800	0.0017	2.3000	0.0023	36.905	0	0	1,800
2023/06/05	2037	03/08/2023	10.30	Put	Bond Future	13,722.0300	13.7220	12,899.4500	12.8994	(5.995)	0	0	0
2023/06/05	2037	03/08/2023	11.00	Call	Bond Future	28.5900	0.0286	39.2900	0.0393	37.426	0	0	1,800
2023/06/05	2037	03/08/2023	11.00	Put	Bond Future	9,350.5300	9.3505	8,538.0300	8.5380	(8.689)	0	0	0
2023/06/05	2037	03/08/2023	12.14	Call	Bond Future	692.3500	0.6923	926.6800	0.9267	33.846	0	0	0
2023/06/05	2037	03/08/2023	12.14	Put	Bond Future	3,513.8900	3.5139	2,925.0200	2.9250	(16.758)	0	0	0
2023/06/05	2037	02/11/2023	12.52	Call	Bond Future	2,262.5900	2.2626	2,601.6100	2.6016	14.984	0	0	750
2023/06/05	2037	02/11/2023	12.52	Put	Bond Future	3,685.0100	3.6850	3,182.5800	3.1826	(13.634)	0	0	0
2023/06/05	2037	02/11/2023	13.89	Call	Bond Future	6,412.9700	6.4130	7,020.6000	7.0206	9.475	0	0	0
2023/06/05	2037	02/11/2023	13.89	Put	Bond Future	1,261.7500	1.2617	1,027.9300	1.0279	(18.531)	0	0	750
2023/06/05	2037	02/11/2023	11.56	Put	Bond Future	7,282.8900	7.2829	6,578.2600	6.5783	(9.675)	0	0	0
2023/06/05	2037	02/11/2023	11.57	Call	Bond Future	684.4500	0.6844	822.8900	0.8229	20.226	0	0	0
2023/06/05	2037	02/11/2023	11.55	Put	Bond Future	7,330.3600	7.3304	6,624.1200	6.6241	(9.634)	0	0	0
2023/06/05	2037	02/11/2023			Bond Future	12.8008	75.1626	12.6337	76.0041	(1.305)	0.0000	0.0000	0
2023/06/05	2037	02/11/2023	11.56	Call	Bond Future	675.0500	0.6750	811.8700	0.8119	20.268	0	0	0
2023/06/05	2037	02/11/2023	11.57	Put	Bond Future	7,235.5800	7.2356	6,532.5700	6.5326	(9.716)	0	0	0
2023/06/05	2037	02/11/2023	12.02	Call	Bond Future	1,265.6800	1.2657	1,490.5200	1.4905	17.764	0	0	750
2023/06/05	2037	02/11/2023	12.02	Put	Bond Future	5,324.8000	5.3248	4,708.1900	4.7082	(11.580)	0	0	0
2023/06/05	2037	02/11/2023	11.55	Call	Bond Future	665.7500	0.6658	800.9600	0.8010	20.309	0	0	0
2023/06/05	2037	01/02/2024	12.93	Call	Bond Future	3,682.4500	3.6825	4,178.5300	4.1785	13.471	0	0	0
2023/06/05	2037	01/02/2024	12.93	Put	Bond Future	3,623.2400	3.6232	3,258.2600	3.2583	(10.073)	0	0	2,500
2023/06/05	2037	01/02/2024	13.93	Put	Bond Future	1,950.6400	1.9506	1,735.3800	1.7354	(11.035)	0	0	2,500
2023/06/05	2037	01/02/2024	12.33	Call	Bond Future	2,271.2200	2.2712	2,631.0800	2.6311	15.844	0	0	0
2023/06/05	2037	01/02/2024	12.33	Put	Bond Future	5,246.5400	5.2465	4,745.3400	4.7453	(9.553)	0	0	0
2023/06/05	2037	01/02/2024	12.09	Put	Bond Future	6,058.8700	6.0589	5,505.2600	5.5053	(9.137)	0	0	0
2023/06/05	2037	01/02/2024			Bond Future	12.9179	72.6685	12.7442	73.5296	(1.345)	0.0000	0.0000	0
2023/06/05	2037	01/02/2024	13.93	Call	Bond Future	6,679.4900	6.6795	7,325.2900	7.3253	9.668	0	0	0
2023/06/05	2037	01/02/2024	12.31	Call	Bond Future	2,231.1200	2.2311	2,585.6200	2.5856	15.889	0	0	0
2023/06/05	2037	01/02/2024	12.31	Put	Bond Future	5,310.7900	5.3108	4,804.2300	4.8042	(9.538)	0	0	0
2023/06/05	2037	01/02/2024	12.32	Call	Bond Future	2,251.1200	2.2511	2,608.3000	2.6083	15.867	0	0	0
2023/06/05	2037	01/02/2024	12.32	Put	Bond Future	5,278.5900	5.2786	4,774.7100	4.7747	(9.546)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/05	2037	01/02/2024	12.09	Call	Bond Future	1,817.2600	1.8173	2,124.7100	2.1247	16.918	0	0	2,500
2023/06/05	2037	02/05/2024	11.44	Call	Bond Future	1,114.9100	1.1149	1,278.6500	1.2786	14.686	0	0	0
2023/06/05	2037	02/05/2024	11.44	Put	Bond Future	9,468.2700	9.4683	8,750.3400	8.7503	(7.582)	0	0	0
2023/06/05	2037	02/05/2024	11.45	Call	Bond Future	1,125.1400	1.1251	1,290.1700	1.2902	14.668	0	0	0
2023/06/05	2037	02/05/2024	11.43	Put	Bond Future	9,514.8600	9.5149	8,795.6500	8.7957	(7.559)	0	0	0
2023/06/05	2037	02/05/2024			Bond Future	13.0336	74.4162	12.8529	75.2979	(1.386)	0.0000	0.0000	0
2023/06/05	2037	02/05/2024	11.45	Put	Bond Future	9,421.8000	9.4218	8,705.1600	8.7052	(7.606)	0	0	0
2023/06/05	2037	02/05/2024	11.43	Call	Bond Future	1,104.7500	1.1047	1,267.2100	1.2672	14.706	0	0	0
2023/06/05	2037	01/08/2024	12.10	Call	Bond Future	2,063.2200	2.0632	2,336.9000	2.3369	13.265	0	0	0
2023/06/05	2037	01/08/2024	12.10	Put	Bond Future	7,454.6600	7.4547	6,826.2900	6.8263	(8.429)	0	0	0
2023/06/05	2037	01/08/2024	12.09	Call	Bond Future	2,049.0000	2.0490	2,318.8300	2.3188	13.169	0	0	0
2023/06/05	2037	01/08/2024	12.09	Put	Bond Future	7,493.2100	7.4932	6,860.9900	6.8610	(8.437)	0	0	0
2023/06/05	2037	01/08/2024			Bond Future	13.1773	71.8553	12.9889	72.7573	(1.429)	0.0000	0.0000	0
2023/06/05	2037	01/08/2024	12.11	Call	Bond Future	2,077.7900	2.0778	2,355.0500	2.3550	13.344	0	0	0
2023/06/05	2037	01/08/2024	12.11	Put	Bond Future	7,416.5100	7.4165	6,791.7200	6.7917	(8.424)	0	0	0
2023/06/05	2038	03/08/2023			Bond Future	125.5289	125.5289	126.1165	126.1165	0.468	0.0000	0.0000	3,022
2023/06/05	2038	02/11/2023			Bond Future	128.4012	128.4012	129.0016	129.0016	0.468	0.0000	0.0000	1,706
2023/06/05	2038	01/02/2024			Bond Future	129.4119	129.4119	130.0255	130.0255	0.474	0.0000	0.0000	0
2023/06/05	2038	02/05/2024			Bond Future	132.5508	132.5508	133.1794	133.1794	0.474	0.0000	0.0000	0
2023/06/05	2038	01/08/2024			Bond Future	133.5192	133.5192	134.1615	134.1615	0.481	0.0000	0.0000	0
2023/06/05	2040	03/08/2023	12.23	Call	Bond Future	718.7900	0.7188	913.4100	0.9134	27.076	0	0	0
2023/06/05	2040	03/08/2023	12.23	Put	Bond Future	3,855.5500	3.8556	3,205.0200	3.2050	(16.873)	0	0	0
2023/06/05	2040	03/08/2023			Bond Future	12.7940	74.3777	12.6384	75.2228	(1.217)	0.0000	0.0000	133,027
2023/06/05	2040	03/08/2023	12.21	Call	Bond Future	688.6000	0.6886	876.8600	0.8769	27.340	0	0	0
2023/06/05	2040	03/08/2023	12.21	Put	Bond Future	3,940.4200	3.9404	3,283.5300	3.2835	(16.671)	0	0	0
2023/06/05	2040	03/08/2023	12.22	Call	Bond Future	703.5800	0.7036	894.9600	0.8950	27.201	0	0	0
2023/06/05	2040	03/08/2023	12.22	Put	Bond Future	3,897.8400	3.8978	3,244.0700	3.2441	(16.773)	0	0	0
2023/06/05	2040	02/11/2023	12.60	Call	Bond Future	2,297.1200	2.2971	2,716.4000	2.7164	18.252	0	0	128
2023/06/05	2040	02/11/2023	12.60	Put	Bond Future	3,982.4400	3.9824	3,537.7500	3.5377	(11.166)	0	0	0
2023/06/05	2040	02/11/2023	13.64	Call	Bond Future	5,459.3900	5.4594	6,100.2500	6.1002	11.739	0	0	0
2023/06/05	2040	02/11/2023	13.64	Put	Bond Future	1,759.4700	1.7595	1,536.3600	1.5364	(12.681)	0	0	128
2023/06/05	2040	02/11/2023	11.58	Call	Bond Future	631.1000	0.6311	760.3800	0.7604	20.485	0	0	0
2023/06/05	2040	02/11/2023	11.58	Put	Bond Future	8,262.9700	8.2630	7,528.2800	7.5283	(8.891)	0	0	0
2023/06/05	2040	02/11/2023	11.59	Call	Bond Future	640.2400	0.6402	771.1100	0.7711	20.441	0	0	0
2023/06/05	2040	02/11/2023	11.60	Put	Bond Future	8,157.8000	8.1578	7,426.3000	7.4263	(8.967)	0	0	0
2023/06/05	2040	02/11/2023			Bond Future	12.9124	76.0622	12.7509	76.9262	(1.251)	0.0000	0.0000	0
2023/06/05	2040	02/11/2023	11.80	Call	Bond Future	856.3300	0.8563	1,032.0200	1.0320	20.517	0	0	128
2023/06/05	2040	02/11/2023	11.80	Put	Bond Future	7,145.0700	7.1451	6,456.7900	6.4568	(9.633)	0	0	0
2023/06/05	2040	02/11/2023	11.59	Put	Bond Future	8,210.3000	8.2103	7,477.2000	7.4772	(8.929)	0	0	0
2023/06/05	2040	02/11/2023	11.60	Call	Bond Future	649.4700	0.6495	781.9400	0.7819	20.397	0	0	0
2023/06/05	2040	01/02/2024	12.33	Call	Bond Future	2,221.0800	2.2211	2,578.7300	2.5787	16.103	0	0	0
2023/06/05	2040	01/02/2024	12.33	Put	Bond Future	6,008.7000	6.0087	5,482.2600	5.4823	(8.761)	0	0	0
2023/06/05	2040	01/02/2024	12.34	Call	Bond Future	2,241.6400	2.2416	2,601.8000	2.6018	16.067	0	0	0
2023/06/05	2040	01/02/2024	12.34	Put	Bond Future	5,972.8300	5.9728	5,448.9000	5.4489	(8.772)	0	0	0
2023/06/05	2040	01/02/2024			Bond Future	13.0279	73.3388	12.8600	74.2229	(1.289)	0.0000	0.0000	28
2023/06/05	2040	01/02/2024	12.35	Call	Bond Future	2,262.0800	2.2621	2,625.2200	2.6252	16.053	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
2023/06/05	2040	01/02/2024	12.35	Put	Bond Future	5,936.9000	5.9369	5,415.9500	5.4160	(8.775)	0	0	0
2023/06/05	2040	02/05/2024	11.60	Call	Bond Future	1,288.4200	1.2884	1,473.0700	1.4731	14.332	0	0	0
2023/06/05	2040	02/05/2024	11.61	Call	Bond Future	1,300.0000	1.3000	1,486.0400	1.4860	14.311	0	0	0
2023/06/05	2040	02/05/2024	11.62	Put	Bond Future	9,841.6600	9.8417	9,123.9000	9.1239	(7.293)	0	0	0
2023/06/05	2040	02/05/2024			Bond Future	13.1414	75.1028	12.9670	76.0080	(1.327)	0.0000	0.0000	0
2023/06/05	2040	02/05/2024	11.60	Put	Bond Future	9,940.7300	9.9407	9,220.1900	9.2202	(7.248)	0	0	0
2023/06/05	2040	02/05/2024	11.61	Put	Bond Future	9,891.1200	9.8911	9,171.9700	9.1720	(7.271)	0	0	0
2023/06/05	2040	02/05/2024	11.62	Call	Bond Future	1,311.6500	1.3116	1,499.0800	1.4991	14.290	0	0	0
2023/06/05	2040	01/08/2024	12.34	Call	Bond Future	2,506.7900	2.5068	2,859.0500	2.8590	14.052	0	0	0
2023/06/05	2040	01/08/2024	12.34	Put	Bond Future	7,514.6300	7.5146	6,940.7300	6.9407	(7.637)	0	0	0
2023/06/05	2040	01/08/2024			Bond Future	13.2816	72.3069	13.0999	73.2330	(1.368)	0.0000	0.0000	0
2023/06/05	2040	01/08/2024	12.32	Call	Bond Future	2,468.7800	2.4688	2,817.5600	2.8176	14.128	0	0	0
2023/06/05	2040	01/08/2024	12.32	Put	Bond Future	7,588.8100	7.5888	7,011.4300	7.0114	(7.608)	0	0	0
2023/06/05	2040	01/08/2024	12.33	Call	Bond Future	2,487.7400	2.4877	2,838.2700	2.8383	14.090	0	0	0
2023/06/05	2040	01/08/2024	12.33	Put	Bond Future	7,551.6400	7.5516	6,976.0100	6.9760	(7.623)	0	0	0
2023/06/05	2044	03/08/2023	12.00	Call	Bond Future	406.9200	0.4069	531.7500	0.5317	30.677	0	0	0
2023/06/05	2044	03/08/2023	12.00	Put	Bond Future	5,043.1400	5.0431	4,321.2200	4.3212	(14.315)	0	0	4,754
2023/06/05	2044	03/08/2023	12.15	Call	Bond Future	583.7900	0.5838	751.1500	0.7511	28.668	0	0	0
2023/06/05	2044	03/08/2023	12.15	Put	Bond Future	4,329.0400	4.3290	3,649.6500	3.6496	(15.694)	0	0	0
2023/06/05	2044	03/08/2023	12.16	Call	Bond Future	597.1500	0.5972	767.5700	0.7676	28.539	0	0	0
2023/06/05	2044	03/08/2023	12.16	Put	Bond Future	4,283.6300	4.2836	3,607.3000	3.6073	(15.789)	0	0	0
2023/06/05	2044	03/08/2023			Bond Future	12.8152	70.9558	12.6596	71.8025	(1.214)	0.0000	0.0000	84,933
2023/06/05	2044	03/08/2023	11.75	Call	Bond Future	203.2100	0.2032	272.6000	0.2726	34.147	0	0	4,553
2023/06/05	2044	03/08/2023	11.75	Put	Bond Future	6,364.5400	6.3645	5,587.1800	5.5872	(12.214)	0	0	3,076
2023/06/05	2044	03/08/2023	12.17	Call	Bond Future	610.8100	0.6108	784.3100	0.7843	28.405	0	0	0
2023/06/05	2044	03/08/2023	12.17	Put	Bond Future	4,238.6000	4.2386	3,565.3500	3.5654	(15.884)	0	0	0
2023/06/05	2044	03/08/2023	12.50	Call	Bond Future	1,194.9100	1.1949	1,481.4000	1.4814	23.976	0	0	0
2023/06/05	2044	03/08/2023	12.50	Put	Bond Future	2,928.7300	2.9287	2,368.4700	2.3685	(19.130)	0	0	9,106
2023/06/05	2044	02/11/2023	11.57	Call	Bond Future	613.4800	0.6135	741.6000	0.7416	20.884	0	0	0
2023/06/05	2044	02/11/2023	11.57	Put	Bond Future	8,504.8300	8.5048	7,767.3100	7.7673	(8.672)	0	0	0
2023/06/05	2044	02/11/2023			Bond Future	12.9285	72.5628	12.7671	73.4285	(1.248)	0.0000	0.0000	0
2023/06/05	2044	02/11/2023	11.55	Call	Bond Future	595.7300	0.5957	720.6900	0.7207	20.976	0	0	0
2023/06/05	2044	02/11/2023	11.55	Put	Bond Future	8,614.1700	8.6142	7,873.4900	7.8735	(8.598)	0	0	0
2023/06/05	2044	02/11/2023	11.56	Call	Bond Future	604.5500	0.6045	731.0900	0.7311	20.931	0	0	0
2023/06/05	2044	02/11/2023	11.56	Put	Bond Future	8,559.4000	8.5594	7,820.3000	7.8203	(8.635)	0	0	0
2023/06/05	2044	01/02/2024	12.29	Call	Bond Future	2,147.3800	2.1474	2,499.3700	2.4994	16.392	0	0	0
2023/06/05	2044	01/02/2024	12.29	Put	Bond Future	6,257.5500	6.2575	5,723.8100	5.7238	(8.530)	0	0	0
2023/06/05	2044	01/02/2024			Bond Future	13.0388	69.8826	12.8712	70.7684	(1.285)	0.0000	0.0000	0
2023/06/05	2044	01/02/2024	12.27	Call	Bond Future	2,107.6500	2.1076	2,453.7800	2.4538	16.423	0	0	0
2023/06/05	2044	01/02/2024	12.27	Put	Bond Future	6,333.1600	6.3332	5,793.5600	5.7936	(8.520)	0	0	0
2023/06/05	2044	01/02/2024	12.28	Call	Bond Future	2,127.5700	2.1276	2,476.4100	2.4764	16.396	0	0	0
2023/06/05	2044	01/02/2024	12.28	Put	Bond Future	6,295.3700	6.2954	5,758.4800	5.7585	(8.528)	0	0	0
2023/06/05	2044	02/05/2024	11.67	Call	Bond Future	1,326.6600	1.3267	1,525.1400	1.5251	14.961	0	0	0
2023/06/05	2044	02/05/2024	11.67	Put	Bond Future	9,711.1500	9.7112	9,002.7000	9.0027	(7.295)	0	0	0
2023/06/05	2044	02/05/2024			Bond Future	13.1469	71.5634	12.9730	72.4703	(1.323)	0.0000	0.0000	0
2023/06/05	2044	02/05/2024	11.65	Call	Bond Future	1,302.6700	1.3027	1,498.4400	1.4984	15.028	0	0	0
2023/06/05	2044	02/05/2024	11.65	Put	Bond Future	9,812.1200	9.8121	9,100.9600	9.1010	(7.248)	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
2023/06/05	2044	02/05/2024	11.66	Call	Bond Future	1,314.6300	1.3146	1,511.6300	1.5116	14.985	0	0	0
2023/06/05	2044	02/05/2024	11.66	Put	Bond Future	9,761.5600	9.7616	9,051.6300	9.0516	(7.273)	0	0	0
2023/06/05	2044	01/08/2024	12.28	Call	Bond Future	2,360.4800	2.3605	2,712.5600	2.7126	14.916	0	0	0
2023/06/05	2044	01/08/2024	12.28	Put	Bond Future	7,760.4500	7.7604	7,184.6200	7.1846	(7.420)	0	0	0
2023/06/05	2044	01/08/2024	12.29	Call	Bond Future	2,379.1500	2.3791	2,733.0100	2.7330	14.873	0	0	0
2023/06/05	2044	01/08/2024	12.29	Put	Bond Future	7,721.6500	7.7216	7,147.6000	7.1476	(7.434)	0	0	0
2023/06/05	2044	01/08/2024			Bond Future	13.2801	68.8120	13.0990	69.7399	(1.364)	0.0000	0.0000	0
2023/06/05	2044	01/08/2024	12.30	Call	Bond Future	2,397.9000	2.3979	2,753.5500	2.7536	14.832	0	0	0
2023/06/05	2044	01/08/2024	12.30	Put	Bond Future	7,682.9900	7.6830	7,110.7300	7.1107	(7.448)	0	0	0
2023/06/05	2046	03/08/2023			Bond Future	110.5766	110.5766	111.2378	111.2378	0.598	0.0000	0.0000	12,882
2023/06/05	2046	02/11/2023			Bond Future	111.0085	111.0085	111.6842	111.6842	0.609	0.0000	0.0000	4,626
2023/06/05	2046	01/02/2024			Bond Future	113.6367	113.6367	114.3281	114.3281	0.608	0.0000	0.0000	0
2023/06/05	2046	02/05/2024			Bond Future	114.2293	114.2293	114.9366	114.9366	0.619	0.0000	0.0000	0
2023/06/05	2046	01/08/2024			Bond Future	116.8597	116.8597	117.5837	117.5837	0.620	0.0000	0.0000	0
2023/06/05	2050	03/08/2023			Bond Future	109.4874	109.4874	110.8855	110.8855	1.277	0.0000	0.0000	10,740
2023/06/05	2050	02/11/2023			Bond Future	111.9924	111.9924	113.4222	113.4222	1.277	0.0000	0.0000	3,364
2023/06/05	2050	01/02/2024			Bond Future	112.3854	112.3854	113.8483	113.8483	1.302	0.0000	0.0000	0
2023/06/05	2050	02/05/2024			Bond Future	115.1115	115.1115	116.6095	116.6095	1.301	0.0000	0.0000	0
2023/06/05	2050	01/08/2024			Bond Future	115.4393	115.4393	116.9711	116.9711	1.327	0.0000	0.0000	0
2023/06/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/05	AL37	03/08/2023			Index Future	860.4020	860.4020	865.4770	865.4770	0.590	0.0000	0.0000	0
2023/06/05	AL37	02/11/2023			Index Future	879.8790	879.8790	885.0580	885.0580	0.589	0.0000	0.0000	0
2023/06/05	AL37	01/02/2024			Index Future	900.5030	900.5030	905.7990	905.7990	0.588	0.0000	0.0000	0
2023/06/05	AL37	02/05/2024			Index Future	922.1440	922.1440	927.5640	927.5640	0.588	0.0000	0.0000	0
2023/06/05	AL37	01/08/2024			Index Future	943.2110	943.2110	948.7630	948.7630	0.589	0.0000	0.0000	0
2023/06/05	AL7T	03/08/2023			Index Future	967.4450	967.4450	976.2870	976.2870	0.914	0.0000	0.0000	0
2023/06/05	AL7T	02/11/2023			Index Future	989.3440	989.3440	998.3750	998.3750	0.913	0.0000	0.0000	0
2023/06/05	AL7T	01/02/2024			Index Future	1,012.5350	1,012.5350	1,021.7710	1,021.7710	0.912	0.0000	0.0000	0
2023/06/05	AL7T	02/05/2024			Index Future	1,036.8680	1,036.8680	1,046.3230	1,046.3230	0.912	0.0000	0.0000	0
2023/06/05	AL7T	01/08/2024			Index Future	1,060.5550	1,060.5550	1,070.2360	1,070.2360	0.913	0.0000	0.0000	0
2023/06/05	ALBI	03/08/2023			Index Future	852.1880	852.1880	859.7730	859.7730	0.890	0.0000	0.0000	102
2023/06/05	ALBI	02/11/2023			Index Future	871.4780	871.4780	879.2250	879.2250	0.889	0.0000	0.0000	0
2023/06/05	ALBI	01/02/2024			Index Future	891.9060	891.9060	899.8290	899.8290	0.888	0.0000	0.0000	0
2023/06/05	ALBI	02/05/2024			Index Future	913.3400	913.3400	921.4500	921.4500	0.888	0.0000	0.0000	0
2023/06/05	ALBI	01/08/2024			Index Future	934.2050	934.2050	942.5100	942.5100	0.889	0.0000	0.0000	0
2023/06/05	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 ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/06/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/05	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/05	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/05	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/05	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/05	ES33	03/08/2023			Bond Future	13.2530	71.4186	13.0917	72.1056	(1.217)	0.0000	0.0000	350
2023/06/05	ES33	02/11/2023			Bond Future	13.4118	69.2530	13.2435	69.9554	(1.255)	0.0000	0.0000	0
2023/06/05	ES33	01/02/2024			Bond Future	13.5695	70.8931	13.3937	71.6120	(1.295)	0.0000	0.0000	0
2023/06/05	ES33	02/05/2024			Bond Future	13.7221	68.8103	13.5386	69.5465	(1.338)	0.0000	0.0000	0
2023/06/05	ES33	01/08/2024			Bond Future	13.9043	70.3915	13.7123	71.1451	(1.381)	0.0000	0.0000	0
2023/06/05	ES42	03/08/2023			Bond Future	13.5334	68.4200	13.3776	69.1759	(1.151)	0.0000	0.0000	4,000
2023/06/05	ES42	02/11/2023			Bond Future	13.6790	65.7216	13.5167	66.4945	(1.186)	0.0000	0.0000	0
2023/06/05	ES42	01/02/2024			Bond Future	13.8160	67.2785	13.6472	68.0696	(1.222)	0.0000	0.0000	0
2023/06/05	ES42	02/05/2024			Bond Future	13.9541	64.6472	13.7783	65.4574	(1.260)	0.0000	0.0000	0
2023/06/05	ES42	01/08/2024			Bond Future	14.1138	66.1306	13.9305	66.9598	(1.298)	0.0000	0.0000	0
2023/06/05	GOVI	03/08/2023	837.21	Call	GOVI	25,730.0000	2.5730	100,660.0000	10.0660	291.216	0	0	0
2023/06/05	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/05	GOVI	03/08/2023	837.22	Call	GOVI	25,630.0000	2.5630	100,560.0000	10.0560	292.353	0	0	0
2023/06/05	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/05	GOVI	03/08/2023			GOVI	839.7830	839.7830	847.2760	847.2760	0.892	0.0000	0.0000	838
2023/06/05	GOVI	03/08/2023	837.23	Call	GOVI	25,530.0000	2.5530	100,460.0000	10.0460	293.498	0	0	0
2023/06/05	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/05	GOVI	02/11/2023	885.81	Put	GOVI	270,180.0000	27.0180	193,650.0000	19.3650	(28.326)	0	0	0
2023/06/05	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/05	GOVI	02/11/2023			GOVI	858.7920	858.7920	866.4450	866.4450	0.891	0.0000	0.0000	0
2023/06/05	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/05	GOVI	02/11/2023	885.80	Put	GOVI	270,080.0000	27.0080	193,550.0000	19.3550	(28.336)	0	0	0
2023/06/05	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/05	GOVI	02/11/2023	885.82	Put	GOVI	270,280.0000	27.0280	193,750.0000	19.3750	(28.315)	0	0	0
2023/06/05	GOVI	01/02/2024	880.00	Call	GOVI	0.0000	0.0000	67,490.0000	6.7490	100.000	0	0	0
2023/06/05	GOVI	01/02/2024	880.00	Put	GOVI	10,770.0000	1.0770	0.0000	0.0000	(100.000)	0	0	0
2023/06/05	GOVI	01/02/2024			GOVI	878.9230	878.9230	886.7490	886.7490	0.890	0.0000	0.0000	0
2023/06/05	GOVI	01/02/2024	879.98	Call	GOVI	0.0000	0.0000	67,690.0000	6.7690	100.000	0	0	0
2023/06/05	GOVI	01/02/2024	879.98	Put	GOVI	10,570.0000	1.0570	0.0000	0.0000	(100.000)	0	0	0
2023/06/05	GOVI	01/02/2024	879.99	Call	GOVI	0.0000	0.0000	67,590.0000	6.7590	100.000	0	0	0
2023/06/05	GOVI	01/02/2024	879.99	Put	GOVI	10,670.0000	1.0670	0.0000	0.0000	(100.000)	0	0	0
2023/06/05	GOVI	02/05/2024	950.97	Put	GOVI	509,250.0000	50.9250	429,130.0000	42.9130	(15.733)	0	0	0
2023/06/05	GOVI	02/05/2024	950.98	Put	GOVI	509,350.0000	50.9350	429,230.0000	42.9230	(15.730)	0	0	0
2023/06/05	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/05	GOVI	02/05/2024			GOVI	900.0450	900.0450	908.0570	908.0570	0.890	0.0000	0.0000	0
2023/06/05	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/05	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/05	GOVI	02/05/2024	950.99	Put	GOVI	509,450.0000	50.9450	429,330.0000	42.9330	(15.727)	0	0	0
2023/06/05	GOVI	01/08/2024	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/05	GOVI	01/08/2024	943.39	Put	GOVI	227,830.0000	22.7830	145,800.0000	14.5800	(36.005)	0	0	0
2023/06/05	GOVI	01/08/2024			GOVI	920.6070	920.6070	928.8100	928.8100	0.891	0.0000	0.0000	0
2023/06/05	GOVI	01/08/2024	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/05	GOVI	01/08/2024	943.37	Put	GOVI	227,630.0000	22.7630	145,600.0000	14.5600	(36.037)	0	0	0
2023/06/05	GOVI	01/08/2024	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/05	GOVI	01/08/2024	943.38	Put	GOVI	227,730.0000	22.7730	145,700.0000	14.5700	(36.021)	0	0	0
2023/06/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/06/05	IGOV	03/08/2023			Index Future	324.2700	324.2700	325.8620	325.8620	0.491	0.0000	0.0000	639
2023/06/05	IGOV	02/11/2023			Index Future	331.6890	331.6890	333.3140	333.3140	0.490	0.0000	0.0000	16
2023/06/05	IGOV	01/02/2024			Index Future	339.5400	339.5400	341.2020	341.2020	0.489	0.0000	0.0000	0
2023/06/05	IGOV	02/05/2024			Index Future	347.7750	347.7750	349.4750	349.4750	0.489	0.0000	0.0000	0
2023/06/05	IGOV	01/08/2024			Index Future	355.7930	355.7930	357.5360	357.5360	0.490	0.0000	0.0000	0
2023/06/05	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/06/05	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/06/05	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/06/05	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/06/05	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/06/05	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/06/05	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/06/05	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/06/05	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/06/05	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/06/05	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/06/05	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/06/05	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/06/05	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/06/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/06/05	JBAF	21/06/2023			Jibar Tradeable Future	8.5650	91.4350	8.5350	91.4650	(0.350)	0.0000	0.0000	0
2023/06/05	JBAF	19/07/2023			Jibar Tradeable Future	8.6900	91.3100	8.5750	91.4250	(1.323)	0.0000	0.0000	0
2023/06/05	JBAF	16/08/2023			Jibar Tradeable Future	8.9300	91.0700	8.9000	91.1000	(0.336)	0.0000	0.0000	0
2023/06/05	JBAF	20/09/2023			Jibar Tradeable Future	9.0300	90.9700	8.9650	91.0350	(0.720)	0.0000	0.0000	0
2023/06/05	JBAF	18/10/2023			Jibar Tradeable Future	9.0500	90.9500	9.0300	90.9700	(0.221)	0.0000	0.0000	0
2023/06/05	JBAF	15/11/2023			Jibar Tradeable Future	9.0900	90.9100	9.0700	90.9300	(0.220)	0.0000	0.0000	0
2023/06/05	JBAF	20/12/2023			Jibar Tradeable Future	9.1200	90.8800	9.1100	90.8900	(0.110)	0.0000	0.0000	0
2023/06/05	JBAF	20/03/2024			Jibar Tradeable Future	9.0800	90.9200	9.0800	90.9200	0.000	0.0000	0.0000	0
2023/06/05	JBAF	19/06/2024			Jibar Tradeable Future	8.9750	91.0250	8.9400	91.0600	(0.390)	0.0000	0.0000	0
2023/06/05	JBAF	18/09/2024			Jibar Tradeable Future	8.8250	91.1750	8.8250	91.1750	0.000	0.0000	0.0000	0
2023/06/05	JBAF	18/12/2024			Jibar Tradeable Future	8.6350	91.3650	8.6600	91.3400	0.290	0.0000	0.0000	0
2023/06/05	JBAF	19/03/2025			Jibar Tradeable Future	8.6150	91.3850	8.5950	91.4050	(0.232)	0.0000	0.0000	0
2023/06/05	R035	03/08/2023	12.00	Call	Bond Future	861.1300	0.8611	1,127.9600	1.1280	30.986	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
2023/06/05	R035	03/08/2023	12.00	Put	Bond Future	3,071.6000	3.0716	2,539.5100	2.5395	(17.323)	0	0	0
2023/06/05	R035	03/08/2023	12.50	Call	Bond Future	2,017.4100	2.0174	2,468.1000	2.4681	22.340	0	0	5,000
2023/06/05	R035	03/08/2023			Bond Future	12.4253	82.3846	12.2696	83.1835	(1.253)	0.0000	0.0000	61,566
2023/06/05	R035	03/08/2023	11.75	Call	Bond Future	500.6200	0.5006	673.5800	0.6736	34.549	0	0	0
2023/06/05	R035	03/08/2023	11.75	Put	Bond Future	4,051.9000	4.0519	3,425.9400	3.4259	(15.449)	0	0	4,870
2023/06/05	R035	03/08/2023	11.98	Call	Bond Future	827.3300	0.8273	1,086.1900	1.0862	31.289	0	0	0
2023/06/05	R035	03/08/2023	11.98	Put	Bond Future	3,143.9100	3.1439	2,603.8500	2.6038	(17.178)	0	0	0
2023/06/05	R035	03/08/2023	11.99	Call	Bond Future	844.1200	0.8441	1,106.8900	1.1069	31.129	0	0	0
2023/06/05	R035	03/08/2023	11.99	Put	Bond Future	3,107.6200	3.1076	2,571.4700	2.5715	(17.253)	0	0	0
2023/06/05	R035	03/08/2023	12.50	Put	Bond Future	1,638.2200	1.6382	1,289.9900	1.2900	(21.257)	0	0	0
2023/06/05	R035	02/11/2023	12.85	Call	Bond Future	3,808.1000	3.8081	4,255.2500	4.2552	11.742	0	0	0
2023/06/05	R035	02/11/2023	12.85	Put	Bond Future	2,332.5100	2.3325	1,963.0000	1.9630	(15.842)	0	0	400
2023/06/05	R035	02/11/2023	13.59	Call	Bond Future	6,246.6200	6.2466	6,825.0300	6.8250	9.260	0	0	0
2023/06/05	R035	02/11/2023	13.59	Put	Bond Future	1,287.2900	1.2873	1,049.0400	1.0490	(18.508)	0	0	750
2023/06/05	R035	02/11/2023	11.12	Call	Bond Future	504.4500	0.5045	603.1800	0.6032	19.572	0	0	400
2023/06/05	R035	02/11/2023	11.41	Call	Bond Future	759.1800	0.7592	900.9900	0.9010	18.679	0	0	0
2023/06/05	R035	02/11/2023	11.41	Put	Bond Future	6,774.5100	6.7745	6,099.6600	6.0997	(9.962)	0	0	0
2023/06/05	R035	02/11/2023	11.42	Call	Bond Future	769.4500	0.7694	912.9100	0.9129	18.644	0	0	0
2023/06/05	R035	02/11/2023	11.42	Put	Bond Future	6,729.2700	6.7293	6,056.0700	6.0561	(10.004)	0	0	0
2023/06/05	R035	02/11/2023			Bond Future	12.5509	79.7377	12.3888	80.5544	(1.291)	0.0000	0.0000	109,778
2023/06/05	R035	02/11/2023	11.43	Call	Bond Future	779.8200	0.7798	924.9400	0.9249	18.609	0	0	0
2023/06/05	R035	02/11/2023	11.43	Put	Bond Future	6,684.1700	6.6842	6,012.6300	6.0126	(10.047)	0	0	0
2023/06/05	R035	02/11/2023	11.74	Call	Bond Future	1,196.9300	1.1969	1,401.5800	1.4016	17.098	0	0	750
2023/06/05	R035	02/11/2023	11.74	Put	Bond Future	5,407.0400	5.4070	4,795.0300	4.7950	(11.319)	0	0	0
2023/06/05	R035	02/11/2023	12.24	Call	Bond Future	2,166.9400	2.1669	2,482.3800	2.4824	14.557	0	0	750
2023/06/05	R035	02/11/2023	12.24	Put	Bond Future	3,744.3200	3.7443	3,243.1000	3.2431	(13.386)	0	0	0
2023/06/05	R035	02/11/2023	11.12	Put	Bond Future	8,152.3600	8.1524	7,434.4300	7.4344	(8.806)	0	0	0
2023/06/05	R035	02/11/2023	10.62	Call	Bond Future	226.8600	0.2269	274.0700	0.2741	20.810	0	0	400
2023/06/05	R035	02/11/2023	10.62	Put	Bond Future	10,795.0900	10.7951	10,025.6400	10.0256	(7.128)	0	0	0
2023/06/05	R035	01/02/2024	11.12	Put	Bond Future	9,061.2300	9.0612	8,355.4800	8.3555	(7.789)	0	0	0
2023/06/05	R035	01/02/2024	12.18	Put	Bond Future	4,911.3800	4.9114	4,440.6600	4.4407	(9.584)	0	0	0
2023/06/05	R035	01/02/2024	12.19	Call	Bond Future	2,452.8800	2.4529	2,820.2600	2.8203	14.977	0	0	0
2023/06/05	R035	01/02/2024	12.19	Put	Bond Future	4,881.1700	4.8812	4,412.9000	4.4129	(9.593)	0	0	0
2023/06/05	R035	01/02/2024	10.62	Call	Bond Future	493.3200	0.4933	571.7700	0.5718	15.902	0	0	400
2023/06/05	R035	01/02/2024	10.62	Put	Bond Future	11,571.5500	11.5715	10,814.3500	10.8143	(6.544)	0	0	0
2023/06/05	R035	01/02/2024			Bond Future	12.6741	81.6076	12.5051	82.4433	(1.333)	0.0000	0.0000	0
2023/06/05	R035	01/02/2024	12.20	Call	Bond Future	2,474.0600	2.4741	2,843.8800	2.8439	14.948	0	0	0
2023/06/05	R035	01/02/2024	12.20	Put	Bond Future	4,851.1200	4.8511	4,385.2900	4.3853	(9.603)	0	0	0
2023/06/05	R035	01/02/2024	13.46	Call	Bond Future	5,940.3600	5.9404	6,536.2400	6.5362	10.031	0	0	0
2023/06/05	R035	01/02/2024	13.46	Put	Bond Future	2,215.5000	2.2155	1,975.7300	1.9757	(10.822)	0	0	400
2023/06/05	R035	01/02/2024	11.12	Call	Bond Future	873.3000	0.8733	1,003.2000	1.0032	14.875	0	0	400
2023/06/05	R035	01/02/2024	12.18	Call	Bond Future	2,431.8000	2.4318	2,796.7300	2.7967	15.007	0	0	0
2023/06/05	R035	02/05/2024	11.20	Call	Bond Future	1,091.5200	1.0915	1,242.1900	1.2422	13.804	0	0	0
2023/06/05	R035	02/05/2024	11.20	Put	Bond Future	9,296.5900	9.2966	8,591.6000	8.5916	(7.583)	0	0	0
2023/06/05	R035	02/05/2024	11.19	Call	Bond Future	1,081.5400	1.0815	1,230.9900	1.2310	13.818	0	0	0
2023/06/05	R035	02/05/2024	11.19	Put	Bond Future	9,342.1800	9.3422	8,635.9700	8.6360	(7.559)	0	0	0
2023/06/05	R035	02/05/2024			Bond Future	12.7841	79.0517	12.6081	79.9074	(1.377)	0.0000	0.0000	0
2023/06/05	R035	02/05/2024	11.21	Call	Bond Future	1,101.7900	1.1018	1,253.4500	1.2534	13.765	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/05	R035	02/05/2024	11.21	Put	Bond Future	9,251.3500	9.2513	8,547.3500	8.5474	(7.610)	0	0	0
2023/06/05	R035	01/08/2024	11.80	Call	Bond Future	1,948.0100	1.9480	2,185.8900	2.1859	12.211	0	0	0
2023/06/05	R035	01/08/2024	11.80	Put	Bond Future	7,510.5600	7.5106	6,872.9400	6.8729	(8.490)	0	0	0
2023/06/05	R035	01/08/2024	11.81	Call	Bond Future	1,962.0900	1.9621	2,203.3500	2.2034	12.296	0	0	0
2023/06/05	R035	01/08/2024	11.79	Put	Bond Future	7,548.7100	7.5487	6,907.3900	6.9074	(8.496)	0	0	0
2023/06/05	R035	01/08/2024			Bond Future	12.9198	80.8523	12.7362	81.7278	(1.421)	0.0000	0.0000	0
2023/06/05	R035	01/08/2024	11.81	Put	Bond Future	7,472.5200	7.4725	6,838.2800	6.8383	(8.488)	0	0	0
2023/06/05	R035	01/08/2024	11.79	Call	Bond Future	1,934.0000	1.9340	2,168.1800	2.1682	12.109	0	0	0
2023/06/05	R053	03/08/2023	12.72	Call	Bond Future	0.0000	0.0000	2,804.8100	2.8048	100.000	0	0	0
2023/06/05	R053	03/08/2023	12.72	Put	Bond Future	0.0000	0.0000	2,347.2000	2.3472	100.000	0	0	0
2023/06/05	R053	03/08/2023			Bond Future	12.7100	12.7100	12.6555	96.1636	(0.429)	0.0000	0.0000	0
2023/06/05	R053	03/08/2023	12.70	Call	Bond Future	0.0000	0.0000	2,726.7400	2.7267	100.000	0	0	0
2023/06/05	R053	03/08/2023	12.70	Put	Bond Future	0.0000	0.0000	2,410.6100	2.4106	100.000	0	0	0
2023/06/05	R053	03/08/2023	12.71	Call	Bond Future	0.0000	0.0000	2,765.6500	2.7656	100.000	0	0	0
2023/06/05	R053	03/08/2023	12.71	Put	Bond Future	0.0000	0.0000	2,378.7300	2.3787	100.000	0	0	0
2023/06/05	R053	02/11/2023	12.81	Call	Bond Future	0.0000	0.0000	4,378.7000	4.3787	100.000	0	0	0
2023/06/05	R053	02/11/2023	12.81	Put	Bond Future	0.0000	0.0000	4,072.7900	4.0728	100.000	0	0	0
2023/06/05	R053	02/11/2023	12.82	Call	Bond Future	0.0000	0.0000	4,417.2900	4.4173	100.000	0	0	0
2023/06/05	R053	02/11/2023	12.82	Put	Bond Future	0.0000	0.0000	4,041.7500	4.0418	100.000	0	0	0
2023/06/05	R053	02/11/2023			Bond Future	12.8200	12.8200	12.7662	92.4732	(0.419)	0.0000	0.0000	1,349
2023/06/05	R053	02/11/2023	12.83	Call	Bond Future	0.0000	0.0000	4,455.7700	4.4558	100.000	0	0	0
2023/06/05	R053	02/11/2023	12.83	Put	Bond Future	0.0000	0.0000	4,010.6900	4.0107	100.000	0	0	0
2023/06/05	R053	01/02/2024	12.92	Call	Bond Future	0.0000	0.0000	5,576.4400	5.5764	100.000	0	0	0
2023/06/05	R053	01/02/2024	12.93	Call	Bond Future	0.0000	0.0000	5,614.3900	5.6144	100.000	0	0	0
2023/06/05	R053	01/02/2024	12.94	Put	Bond Future	0.0000	0.0000	5,169.9200	5.1699	100.000	0	0	0
2023/06/05	R053	01/02/2024			Bond Future	12.9300	12.9300	12.8698	94.6421	(0.465)	0.0000	0.0000	0
2023/06/05	R053	01/02/2024	12.92	Put	Bond Future	0.0000	0.0000	5,231.1900	5.2312	100.000	0	0	0
2023/06/05	R053	01/02/2024	12.93	Put	Bond Future	0.0000	0.0000	5,200.6200	5.2006	100.000	0	0	0
2023/06/05	R053	01/02/2024	12.94	Call	Bond Future	0.0000	0.0000	5,652.1200	5.6521	100.000	0	0	0
2023/06/05	R053	02/05/2024	13.02	Put	Bond Future	0.0000	0.0000	5,590.4200	5.5904	100.000	0	0	0
2023/06/05	R053	02/05/2024	13.03	Put	Bond Future	0.0000	0.0000	5,560.0400	5.5600	100.000	0	0	0
2023/06/05	R053	02/05/2024	13.04	Call	Bond Future	0.0000	0.0000	6,001.8800	6.0019	100.000	0	0	0
2023/06/05	R053	02/05/2024			Bond Future	13.0300	13.0300	12.9703	91.0485	(0.458)	0.0000	0.0000	0
2023/06/05	R053	02/05/2024	13.02	Call	Bond Future	0.0000	0.0000	5,927.5400	5.9275	100.000	0	0	0
2023/06/05	R053	02/05/2024	13.03	Call	Bond Future	0.0000	0.0000	5,964.6800	5.9647	100.000	0	0	0
2023/06/05	R053	02/05/2024	13.04	Put	Bond Future	0.0000	0.0000	5,529.8200	5.5298	100.000	0	0	0
2023/06/05	R053	01/08/2024	13.13	Call	Bond Future	0.0000	0.0000	6,662.7000	6.6627	100.000	0	0	0
2023/06/05	R053	01/08/2024	13.13	Put	Bond Future	0.0000	0.0000	6,406.3100	6.4063	100.000	0	0	0
2023/06/05	R053	01/08/2024	13.14	Call	Bond Future	0.0000	0.0000	6,699.2300	6.6992	100.000	0	0	0
2023/06/05	R053	01/08/2024	13.14	Put	Bond Future	0.0000	0.0000	6,376.3800	6.3764	100.000	0	0	0
2023/06/05	R053	01/08/2024			Bond Future	13.1400	13.1400	13.0915	93.1205	(0.369)	0.0000	0.0000	0
2023/06/05	R053	01/08/2024	13.15	Call	Bond Future	0.0000	0.0000	6,735.8200	6.7358	100.000	0	0	0
2023/06/05	R053	01/08/2024	13.15	Put	Bond Future	0.0000	0.0000	6,346.6100	6.3466	100.000	0	0	0
2023/06/05	R186	03/08/2023	9.73	Put	Bond Future	1,075.2500	1.0753	804.5900	0.8046	(25.172)	0	0	0
2023/06/05	R186	03/08/2023	9.74	Call	Bond Future	898.4200	0.8984	1,101.8800	1.1019	22.646	0	0	0
2023/06/05	R186	03/08/2023	9.74	Put	Bond Future	1,061.5400	1.0615	793.0900	0.7931	(25.289)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/05	R186	03/08/2023			Bond Future	9.7972	103.3289	9.6320	103.8008	(1.686)	0.0000	0.0000	73,345
2023/06/05	R186	03/08/2023	9.73	Call	Bond Future	883.5800	0.8836	1,084.8300	1.0848	22.777	0	0	0
2023/06/05	R186	03/08/2023	9.75	Call	Bond Future	913.3900	0.9134	1,119.0600	1.1191	22.517	0	0	0
2023/06/05	R186	03/08/2023	9.75	Put	Bond Future	1,047.9700	1.0480	781.7300	0.7817	(25.405)	0	0	0
2023/06/05	R186	02/11/2023	9.40	Call	Bond Future	864.5700	0.8646	1,018.3400	1.0183	17.786	0	0	0
2023/06/05	R186	02/11/2023	9.40	Put	Bond Future	2,078.2300	2.0782	1,749.8300	1.7498	(15.802)	0	0	0
2023/06/05	R186	02/11/2023	9.15	Call	Bond Future	636.9500	0.6370	757.5400	0.7575	18.932	0	0	1,715
2023/06/05	R186	02/11/2023			Bond Future	9.8526	105.6681	9.6720	106.1503	(1.833)	0.0000	0.0000	14,654
2023/06/05	R186	02/11/2023	10.42	Call	Bond Future	2,355.2800	2.3553	2,651.2800	2.6513	12.568	0	0	0
2023/06/05	R186	02/11/2023	10.42	Put	Bond Future	858.9500	0.8589	672.7800	0.6728	(21.674)	0	0	1,715
2023/06/05	R186	02/11/2023	9.15	Put	Bond Future	2,528.8500	2.5288	2,167.2700	2.1673	(14.298)	0	0	0
2023/06/05	R186	02/11/2023	9.38	Call	Bond Future	844.1200	0.8441	995.1000	0.9951	17.886	0	0	0
2023/06/05	R186	02/11/2023	9.38	Put	Bond Future	2,111.8300	2.1118	1,780.6400	1.7806	(15.683)	0	0	0
2023/06/05	R186	02/11/2023	9.39	Call	Bond Future	854.4400	0.8544	1,006.8100	1.0068	17.833	0	0	0
2023/06/05	R186	02/11/2023	9.39	Put	Bond Future	2,095.1200	2.0951	1,765.3200	1.7653	(15.741)	0	0	0
2023/06/05	R186	01/02/2024	9.51	Call	Bond Future	1,169.4800	1.1695	1,380.2400	1.3802	18.022	0	0	0
2023/06/05	R186	01/02/2024	9.52	Put	Bond Future	2,086.5100	2.0865	1,805.2700	1.8053	(13.479)	0	0	0
2023/06/05	R186	01/02/2024	9.50	Call	Bond Future	1,158.1800	1.1582	1,367.3700	1.3674	18.062	0	0	0
2023/06/05	R186	01/02/2024			Bond Future	9.8839	102.8325	9.6851	103.3258	(2.011)	0.0000	0.0000	0
2023/06/05	R186	01/02/2024	9.51	Put	Bond Future	2,099.8400	2.0998	1,817.3700	1.8174	(13.452)	0	0	0
2023/06/05	R186	01/02/2024	9.52	Call	Bond Future	1,181.1700	1.1812	1,393.1600	1.3932	17.947	0	0	0
2023/06/05	R186	01/02/2024	9.50	Put	Bond Future	2,113.5700	2.1136	1,829.5300	1.8295	(13.439)	0	0	0
2023/06/05	R186	02/05/2024	10.40	Call	Bond Future	2,460.6500	2.4606	2,783.8300	2.7838	13.134	0	0	0
2023/06/05	R186	02/05/2024	10.40	Put	Bond Future	1,314.4100	1.3144	1,132.6200	1.1326	(13.831)	0	0	2,030
2023/06/05	R186	02/05/2024	8.01	Call	Bond Future	284.0600	0.2841	336.4200	0.3364	18.433	0	0	0
2023/06/05	R186	02/05/2024	8.01	Put	Bond Future	4,706.1100	4.7061	4,253.5000	4.2535	(9.617)	0	0	0
2023/06/05	R186	02/05/2024	9.73	Put	Bond Future	1,896.1500	1.8962	1,646.3100	1.6463	(13.176)	0	0	0
2023/06/05	R186	02/05/2024			Bond Future	9.8944	105.3050	9.6740	105.8100	(2.228)	0.0000	0.0000	0
2023/06/05	R186	02/05/2024	8.00	Call	Bond Future	280.8500	0.2809	332.9100	0.3329	18.537	0	0	0
2023/06/05	R186	02/05/2024	8.00	Put	Bond Future	4,727.0200	4.7270	4,274.1100	4.2741	(9.581)	0	0	0
2023/06/05	R186	02/05/2024	9.73	Call	Bond Future	1,519.7900	1.5198	1,774.9200	1.7749	16.787	0	0	2,030
2023/06/05	R186	02/05/2024	7.99	Call	Bond Future	277.6600	0.2777	329.1800	0.3292	18.555	0	0	0
2023/06/05	R186	02/05/2024	7.99	Put	Bond Future	4,747.9500	4.7480	4,294.5000	4.2945	(9.550)	0	0	0
2023/06/05	R186	01/08/2024	8.70	Put	Bond Future	3,305.4100	3.3054	2,893.9900	2.8940	(12.447)	0	0	0
2023/06/05	R186	01/08/2024	8.68	Call	Bond Future	601.7300	0.6017	705.5600	0.7056	17.255	0	0	0
2023/06/05	R186	01/08/2024	8.69	Call	Bond Future	606.9900	0.6070	711.6300	0.7116	17.239	0	0	0
2023/06/05	R186	01/08/2024			Bond Future	9.9695	102.3932	9.7225	102.9101	(2.477)	0.0000	0.0000	0
2023/06/05	R186	01/08/2024	8.70	Call	Bond Future	612.3000	0.6123	717.7300	0.7177	17.219	0	0	0
2023/06/05	R186	01/08/2024	8.68	Put	Bond Future	3,338.0000	3.3380	2,924.9800	2.9250	(12.373)	0	0	0
2023/06/05	R186	01/08/2024	8.69	Put	Bond Future	3,321.6800	3.3217	2,909.4700	2.9095	(12.410)	0	0	0
2023/06/05	R197	03/08/2023			Bond Future	335.3677	335.3677	335.5235	335.5235	0.046	0.0000	0.0000	44
2023/06/05	R197	02/11/2023			Bond Future	343.0402	343.0402	343.1982	343.1982	0.046	0.0000	0.0000	0
2023/06/05	R202	03/08/2023			Bond Future	247.6364	247.6364	248.1876	248.1876	0.223	0.0000	0.0000	5,336
2023/06/05	R202	02/11/2023			Bond Future	253.3018	253.3018	253.8646	253.8646	0.222	0.0000	0.0000	0
2023/06/05	R202	01/02/2024			Bond Future	254.3096	254.3096	254.8842	254.8842	0.226	0.0000	0.0000	0
2023/06/05	R202	02/05/2024			Bond Future	260.4778	260.4778	261.0661	261.0661	0.226	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
2023/06/05	R202	01/08/2024			Bond Future	261.3403	261.3403	261.9401	261.9401	0.229	0.0000	0.0000	0
2023/06/05	R209	03/08/2023	10.00	Call	Bond Future	0.8300	0.0008	1.1300	0.0011	36.145	0	0	1,800
2023/06/05	R209	03/08/2023	10.00	Put	Bond Future	12,507.9800	12.5080	11,791.8700	11.7919	(5.725)	0	0	0
2023/06/05	R209	03/08/2023	10.70	Call	Bond Future	16.5200	0.0165	22.7100	0.0227	37.470	0	0	1,800
2023/06/05	R209	03/08/2023	11.95	Put	Bond Future	2,997.2800	2.9973	2,489.9400	2.4899	(16.927)	0	0	0
2023/06/05	R209	03/08/2023	12.00	Call	Bond Future	684.8600	0.6849	911.2800	0.9113	33.061	0	0	0
2023/06/05	R209	03/08/2023	12.00	Put	Bond Future	2,831.4800	2.8315	2,341.4900	2.3415	(17.305)	0	0	1,750
2023/06/05	R209	03/08/2023	11.25	Put	Bond Future	5,880.6600	5.8807	5,200.2000	5.2002	(11.571)	0	0	0
2023/06/05	R209	03/08/2023	11.93	Call	Bond Future	591.4600	0.5915	793.7000	0.7937	34.193	0	0	0
2023/06/05	R209	03/08/2023	11.94	Call	Bond Future	604.2400	0.6042	809.8900	0.8099	34.034	0	0	0
2023/06/05	R209	03/08/2023			Bond Future	12.4723	63.1155	12.3121	63.8319	(1.284)	0.0000	0.0000	11,360
2023/06/05	R209	03/08/2023	10.70	Put	Bond Future	8,646.9200	8.6469	7,936.7000	7.9367	(8.214)	0	0	0
2023/06/05	R209	03/08/2023	10.75	Call	Bond Future	19.8400	0.0198	27.2600	0.0273	37.399	0	0	7,000
2023/06/05	R209	03/08/2023	10.75	Put	Bond Future	8,384.1700	8.3842	7,675.1800	7.6752	(8.456)	0	0	0
2023/06/05	R209	03/08/2023	11.95	Call	Bond Future	617.2000	0.6172	826.2700	0.8263	33.874	0	0	0
2023/06/05	R209	03/08/2023	11.25	Call	Bond Future	101.4100	0.1014	137.3600	0.1374	35.450	0	0	7,000
2023/06/05	R209	03/08/2023	11.93	Put	Bond Future	3,065.2600	3.0653	2,551.0900	2.5511	(16.774)	0	0	0
2023/06/05	R209	03/08/2023	11.94	Put	Bond Future	3,031.1500	3.0312	2,520.3900	2.5204	(16.850)	0	0	0
2023/06/05	R209	02/11/2023	11.34	Call	Bond Future	570.9600	0.5710	685.8000	0.6858	20.113	0	0	0
2023/06/05	R209	02/11/2023	11.34	Put	Bond Future	6,366.7500	6.3667	5,749.1800	5.7492	(9.700)	0	0	0
2023/06/05	R209	02/11/2023	11.33	Call	Bond Future	563.0000	0.5630	676.4600	0.6765	20.153	0	0	0
2023/06/05	R209	02/11/2023	11.33	Put	Bond Future	6,408.4600	6.4085	5,789.5100	5.7895	(9.658)	0	0	0
2023/06/05	R209	02/11/2023			Bond Future	12.5834	61.3899	12.4173	62.1224	(1.320)	0.0000	0.0000	497
2023/06/05	R209	02/11/2023	11.35	Call	Bond Future	579.0000	0.5790	695.2400	0.6952	20.076	0	0	0
2023/06/05	R209	02/11/2023	11.35	Put	Bond Future	6,325.1700	6.3252	5,709.0000	5.7090	(9.742)	0	0	0
2023/06/05	R209	01/02/2024	12.13	Put	Bond Future	4,480.7300	4.4807	4,048.3100	4.0483	(9.651)	0	0	0
2023/06/05	R209	01/02/2024	12.14	Call	Bond Future	2,025.1900	2.0252	2,344.5400	2.3445	15.769	0	0	0
2023/06/05	R209	01/02/2024	12.14	Put	Bond Future	4,452.8300	4.4528	4,022.7500	4.0227	(9.659)	0	0	0
2023/06/05	R209	01/02/2024			Bond Future	12.6875	62.8298	12.5153	63.5792	(1.358)	0.0000	0.0000	0
2023/06/05	R209	01/02/2024	12.13	Call	Bond Future	2,007.5100	2.0075	2,324.5200	2.3245	15.791	0	0	0
2023/06/05	R209	01/02/2024	12.12	Call	Bond Future	1,989.7100	1.9897	2,304.3700	2.3044	15.814	0	0	0
2023/06/05	R209	01/02/2024	12.12	Put	Bond Future	4,508.5700	4.5086	4,073.8000	4.0738	(9.643)	0	0	0
2023/06/05	R209	02/05/2024	11.18	Call	Bond Future	925.4700	0.9255	1,059.9300	1.0599	14.529	0	0	0
2023/06/05	R209	02/05/2024	11.18	Put	Bond Future	8,346.8500	8.3468	7,713.9400	7.7139	(7.583)	0	0	0
2023/06/05	R209	02/05/2024	11.17	Call	Bond Future	916.8500	0.9169	1,050.2100	1.0502	14.545	0	0	0
2023/06/05	R209	02/05/2024	11.17	Put	Bond Future	8,388.1900	8.3882	7,754.1800	7.7542	(7.558)	0	0	0
2023/06/05	R209	02/05/2024			Bond Future	12.7886	61.1849	12.6098	61.9522	(1.397)	0.0000	0.0000	0
2023/06/05	R209	02/05/2024	11.19	Call	Bond Future	934.1500	0.9342	1,069.7100	1.0697	14.512	0	0	0
2023/06/05	R209	02/05/2024	11.19	Put	Bond Future	8,305.6300	8.3056	7,673.8200	7.6738	(7.607)	0	0	0
2023/06/05	R209	01/08/2024	11.79	Put	Bond Future	6,671.7700	6.6718	6,104.1800	6.1042	(8.507)	0	0	0
2023/06/05	R209	01/08/2024	11.80	Call	Bond Future	1,714.0700	1.7141	1,934.6900	1.9347	12.871	0	0	0
2023/06/05	R209	01/08/2024	11.80	Put	Bond Future	6,637.4700	6.6375	6,072.9600	6.0730	(8.505)	0	0	0
2023/06/05	R209	01/08/2024			Bond Future	12.9123	62.5782	12.7267	63.3634	(1.438)	0.0000	0.0000	0
2023/06/05	R209	01/08/2024	11.79	Call	Bond Future	1,701.6400	1.7016	1,919.1800	1.9192	12.784	0	0	0
2023/06/05	R209	01/08/2024	11.78	Call	Bond Future	1,689.5100	1.6895	1,903.4900	1.9035	12.665	0	0	0
2023/06/05	R209	01/08/2024	11.78	Put	Bond Future	6,706.4100	6.7064	6,135.2600	6.1353	(8.516)	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
2023/06/05	R210	03/08/2023			Bond Future	227.4580	227.4580	227.5693	227.5693	0.049	0.0000	0.0000	421
2023/06/05	R210	02/11/2023			Bond Future	229.4814	229.4814	229.5941	229.5941	0.049	0.0000	0.0000	0
2023/06/05	R210	01/02/2024			Bond Future	234.9142	234.9142	235.0291	235.0291	0.049	0.0000	0.0000	0
2023/06/05	R210	02/05/2024			Bond Future	237.3320	237.3320	237.4481	237.4481	0.049	0.0000	0.0000	0
2023/06/05	R210	01/08/2024			Bond Future	242.7989	242.7989	242.9185	242.9185	0.049	0.0000	0.0000	0
2023/06/05	R213	03/08/2023	11.62	Put	Bond Future	1,619.7900	1.6198	1,310.6000	1.3106	(19.088)	0	0	0
2023/06/05	R213	03/08/2023	11.63	Call	Bond Future	1,371.1000	1.3711	1,719.3000	1.7193	25.396	0	0	0
2023/06/05	R213	03/08/2023			Bond Future	11.6848	79.9445	11.5287	80.5989	(1.336)	0.0000	0.0000	23,712
2023/06/05	R213	03/08/2023	11.61	Call	Bond Future	1,327.1700	1.3272	1,669.4000	1.6694	25.786	0	0	0
2023/06/05	R213	03/08/2023	11.61	Put	Bond Future	1,639.8100	1.6398	1,327.6300	1.3276	(19.038)	0	0	0
2023/06/05	R213	03/08/2023	11.62	Call	Bond Future	1,349.0500	1.3491	1,694.2700	1.6943	25.590	0	0	0
2023/06/05	R213	03/08/2023	11.63	Put	Bond Future	1,599.9800	1.6000	1,293.7700	1.2938	(19.138)	0	0	0
2023/06/05	R213	02/11/2023	11.13	Call	Bond Future	1,219.6100	1.2196	1,403.6300	1.4036	15.088	0	0	0
2023/06/05	R213	02/11/2023	11.13	Put	Bond Future	4,016.9000	4.0169	3,532.0100	3.5320	(12.071)	0	0	0
2023/06/05	R213	02/11/2023	10.94	Call	Bond Future	979.0900	0.9791	1,133.2900	1.1333	15.749	0	0	750
2023/06/05	R213	02/11/2023	10.94	Put	Bond Future	4,590.5000	4.5905	4,075.7900	4.0758	(11.213)	0	0	0
2023/06/05	R213	02/11/2023			Bond Future	11.8020	78.1956	11.6385	78.8645	(1.385)	0.0000	0.0000	3,263
2023/06/05	R213	02/11/2023	11.44	Call	Bond Future	1,703.1100	1.7031	1,942.3100	1.9423	14.045	0	0	750
2023/06/05	R213	02/11/2023	11.44	Put	Bond Future	3,194.2900	3.1943	2,764.5800	2.7646	(13.452)	0	0	0
2023/06/05	R213	02/11/2023	12.70	Call	Bond Future	4,717.1000	4.7171	5,163.9000	5.1639	9.472	0	0	0
2023/06/05	R213	02/11/2023	12.70	Put	Bond Future	1,170.5500	1.1706	948.4400	0.9484	(18.975)	0	0	750
2023/06/05	R213	02/11/2023	11.11	Call	Bond Future	1,192.7400	1.1927	1,373.2600	1.3733	15.135	0	0	0
2023/06/05	R213	02/11/2023	11.11	Put	Bond Future	4,075.2400	4.0752	3,586.8500	3.5869	(11.984)	0	0	0
2023/06/05	R213	02/11/2023	11.12	Call	Bond Future	1,206.1300	1.2061	1,388.4900	1.3885	15.119	0	0	0
2023/06/05	R213	02/11/2023	11.12	Put	Bond Future	4,046.0100	4.0460	3,559.4600	3.5595	(12.025)	0	0	0
2023/06/05	R213	01/02/2024	11.70	Call	Bond Future	2,437.7200	2.4377	2,768.1800	2.7682	13.556	0	0	0
2023/06/05	R213	01/02/2024	11.70	Put	Bond Future	3,300.0900	3.3001	2,946.1500	2.9462	(10.725)	0	0	0
2023/06/05	R213	01/02/2024	11.71	Call	Bond Future	2,457.0600	2.4571	2,789.3300	2.7893	13.523	0	0	0
2023/06/05	R213	01/02/2024	11.71	Put	Bond Future	3,279.2000	3.2792	2,927.0700	2.9271	(10.738)	0	0	0
2023/06/05	R213	01/02/2024			Bond Future	11.9158	80.0292	11.7443	80.7136	(1.440)	0.0000	0.0000	0
2023/06/05	R213	01/02/2024	11.72	Call	Bond Future	2,476.2200	2.4762	2,810.8100	2.8108	13.512	0	0	0
2023/06/05	R213	01/02/2024	11.72	Put	Bond Future	3,258.1600	3.2582	2,908.3500	2.9083	(10.736)	0	0	0
2023/06/05	R213	02/05/2024	10.30	Call	Bond Future	775.8200	0.7758	870.8800	0.8709	12.253	0	0	0
2023/06/05	R213	02/05/2024	10.30	Put	Bond Future	7,793.6600	7.7937	7,187.9400	7.1879	(7.772)	0	0	0
2023/06/05	R213	02/05/2024			Bond Future	12.0153	78.3897	11.8354	79.0905	(1.498)	0.0000	0.0000	0
2023/06/05	R213	02/05/2024	10.28	Call	Bond Future	761.9800	0.7620	855.1700	0.8552	12.230	0	0	0
2023/06/05	R213	02/05/2024	10.28	Put	Bond Future	7,866.2600	7.8663	7,258.6700	7.2587	(7.724)	0	0	0
2023/06/05	R213	02/05/2024	10.29	Call	Bond Future	768.8800	0.7689	862.8800	0.8629	12.226	0	0	0
2023/06/05	R213	02/05/2024	10.29	Put	Bond Future	7,829.9300	7.8299	7,223.1500	7.2232	(7.749)	0	0	0
2023/06/05	R213	01/08/2024	10.86	Call	Bond Future	1,372.0500	1.3721	1,525.4100	1.5254	11.177	0	0	0
2023/06/05	R213	01/08/2024	10.86	Put	Bond Future	6,415.4100	6.4154	5,851.7200	5.8517	(8.787)	0	0	0
2023/06/05	R213	01/08/2024	10.87	Call	Bond Future	1,381.8700	1.3819	1,536.5700	1.5366	11.195	0	0	0
2023/06/05	R213	01/08/2024	10.87	Put	Bond Future	6,384.4600	6.3845	5,822.1100	5.8221	(8.808)	0	0	0
2023/06/05	R213	01/08/2024			Bond Future	12.1463	80.1763	11.9571	80.8933	(1.558)	0.0000	0.0000	0
2023/06/05	R213	01/08/2024	10.88	Call	Bond Future	1,392.0500	1.3921	1,547.4800	1.5475	11.166	0	0	0
2023/06/05	R213	01/08/2024	10.88	Put	Bond Future	6,353.9000	6.3539	5,792.2800	5.7923	(8.839)	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
2023/06/05	R214	03/08/2023	12.14	Call	Bond Future	634.4400	0.6344	844.3900	0.8444	33.092	0	0	0
2023/06/05	R214	03/08/2023	12.14	Put	Bond Future	3,058.1900	3.0582	2,561.1500	2.5612	(16.253)	0	0	0
2023/06/05	R214	03/08/2023	12.15	Call	Bond Future	648.0800	0.6481	861.3700	0.8614	32.911	0	0	0
2023/06/05	R214	03/08/2023	12.15	Put	Bond Future	3,023.6000	3.0236	2,529.9000	2.5299	(16.328)	0	0	0
2023/06/05	R214	03/08/2023			Bond Future	12.6590	59.8145	12.5041	60.5215	(1.224)	0.0000	0.0000	20,176
2023/06/05	R214	03/08/2023	12.16	Call	Bond Future	661.8300	0.6618	878.5600	0.8786	32.747	0	0	0
2023/06/05	R214	03/08/2023	12.16	Put	Bond Future	2,989.1900	2.9892	2,498.9300	2.4989	(16.401)	0	0	0
2023/06/05	R214	02/11/2023	11.45	Put	Bond Future	6,921.8300	6.9218	6,308.5100	6.3085	(8.861)	0	0	0
2023/06/05	R214	02/11/2023	11.46	Call	Bond Future	535.0300	0.5350	645.8500	0.6458	20.713	0	0	0
2023/06/05	R214	02/11/2023	11.46	Put	Bond Future	6,876.8900	6.8769	6,264.9400	6.2649	(8.899)	0	0	0
2023/06/05	R214	02/11/2023			Bond Future	12.7685	57.8641	12.6080	58.5868	(1.257)	0.0000	0.0000	20
2023/06/05	R214	02/11/2023	11.45	Call	Bond Future	527.3200	0.5273	636.7700	0.6368	20.756	0	0	0
2023/06/05	R214	02/11/2023	11.47	Call	Bond Future	542.8300	0.5428	655.0200	0.6550	20.668	0	0	0
2023/06/05	R214	02/11/2023	11.47	Put	Bond Future	6,832.1000	6.8321	6,221.5200	6.2215	(8.937)	0	0	0
2023/06/05	R214	01/02/2024	12.16	Call	Bond Future	1,786.6400	1.7866	2,079.5000	2.0795	16.392	0	0	0
2023/06/05	R214	01/02/2024	12.16	Put	Bond Future	5,076.1600	5.0762	4,629.4500	4.6294	(8.800)	0	0	0
2023/06/05	R214	01/02/2024			Bond Future	12.8750	59.2210	12.7086	59.9606	(1.292)	0.0000	0.0000	0
2023/06/05	R214	01/02/2024	12.14	Call	Bond Future	1,752.8200	1.7528	2,042.3800	2.0424	16.520	0	0	0
2023/06/05	R214	01/02/2024	12.14	Put	Bond Future	5,138.6500	5.1387	4,688.6400	4.6886	(8.757)	0	0	0
2023/06/05	R214	01/02/2024	12.15	Call	Bond Future	1,769.6800	1.7697	2,060.9900	2.0610	16.461	0	0	0
2023/06/05	R214	01/02/2024	12.15	Put	Bond Future	5,107.3300	5.1073	4,659.0700	4.6591	(8.777)	0	0	0
2023/06/05	R214	02/05/2024	11.46	Call	Bond Future	1,083.0400	1.0830	1,238.9700	1.2390	14.397	0	0	0
2023/06/05	R214	02/05/2024	11.46	Put	Bond Future	8,303.4900	8.3035	7,702.1000	7.7021	(7.243)	0	0	0
2023/06/05	R214	02/05/2024	11.47	Call	Bond Future	1,092.9300	1.0929	1,250.0500	1.2500	14.376	0	0	0
2023/06/05	R214	02/05/2024	11.47	Put	Bond Future	8,260.9400	8.2609	7,660.7400	7.6607	(7.266)	0	0	0
2023/06/05	R214	02/05/2024			Bond Future	12.9696	57.3360	12.7974	58.0933	(1.328)	0.0000	0.0000	0
2023/06/05	R214	02/05/2024	11.48	Call	Bond Future	1,102.8800	1.1029	1,261.2000	1.2612	14.355	0	0	0
2023/06/05	R214	02/05/2024	11.48	Put	Bond Future	8,218.5100	8.2185	7,619.5100	7.6195	(7.288)	0	0	0
2023/06/05	R214	01/08/2024	12.18	Call	Bond Future	2,139.0800	2.1391	2,400.4500	2.4004	12.219	0	0	0
2023/06/05	R214	01/08/2024	12.18	Put	Bond Future	6,239.0900	6.2391	5,725.6600	5.7257	(8.229)	0	0	0
2023/06/05	R214	01/08/2024			Bond Future	13.0839	58.6419	12.9053	59.4167	(1.365)	0.0000	0.0000	0
2023/06/05	R214	01/08/2024	12.16	Call	Bond Future	2,106.4700	2.1065	2,365.2300	2.3652	12.284	0	0	0
2023/06/05	R214	01/08/2024	12.16	Put	Bond Future	6,302.4200	6.3024	5,786.3800	5.7864	(8.188)	0	0	0
2023/06/05	R214	01/08/2024	12.17	Call	Bond Future	2,122.7400	2.1227	2,382.9300	2.3829	12.257	0	0	0
2023/06/05	R214	01/08/2024	12.17	Put	Bond Future	6,270.6900	6.2707	5,756.0800	5.7561	(8.207)	0	0	0
2023/06/05	R248	03/08/2023	11.80	Call	Bond Future	286.8400	0.2868	407.9300	0.4079	42.215	0	0	1,100
2023/06/05	R248	03/08/2023	11.80	Put	Bond Future	5,810.5800	5.8106	5,071.5500	5.0715	(12.719)	0	0	0
2023/06/05	R248	03/08/2023	12.11	Call	Bond Future	630.0900	0.6301	850.6900	0.8507	35.011	0	0	0
2023/06/05	R248	03/08/2023	12.11	Put	Bond Future	4,253.7500	4.2538	3,614.2300	3.6142	(15.034)	0	0	0
2023/06/05	R248	03/08/2023			Bond Future	12.7423	73.9898	12.5870	74.8499	(1.219)	0.0000	0.0000	240,273
2023/06/05	R248	03/08/2023	12.09	Call	Bond Future	602.0200	0.6020	814.9500	0.8150	35.369	0	0	0
2023/06/05	R248	03/08/2023	12.09	Put	Bond Future	4,345.7100	4.3457	3,698.5200	3.6985	(14.893)	0	0	0
2023/06/05	R248	03/08/2023	12.10	Call	Bond Future	615.9900	0.6160	832.7000	0.8327	35.181	0	0	0
2023/06/05	R248	03/08/2023	12.10	Put	Bond Future	4,299.6200	4.2996	3,656.2100	3.6562	(14.964)	0	0	0
2023/06/05	R248	03/08/2023	12.30	Call	Bond Future	942.9600	0.9430	1,240.2900	1.2403	31.532	0	0	1,100
2023/06/05	R248	03/08/2023	12.30	Put	Bond Future	3,443.2700	3.4433	2,880.4800	2.8805	(16.345)	0	0	0
2023/06/05	R248	03/08/2023	13.20	Call	Bond Future	3,519.0400	3.5190	4,137.7600	4.1378	17.582	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/05	R248	03/08/2023	13.20	Put	Bond Future	1,089.3500	1.0894	847.9500	0.8480	(22.160)	0	0	1,100
2023/06/05	R248	02/11/2023	12.50	Call	Bond Future	2,311.2700	2.3113	2,665.1400	2.6651	15.311	0	0	220
2023/06/05	R248	02/11/2023	13.60	Call	Bond Future	5,670.3000	5.6703	6,257.9300	6.2579	10.363	0	0	0
2023/06/05	R248	02/11/2023	13.60	Put	Bond Future	1,857.3900	1.8574	1,565.7100	1.5657	(15.704)	0	0	220
2023/06/05	R248	02/11/2023	11.47	Call	Bond Future	597.6200	0.5976	726.0000	0.7260	21.482	0	0	0
2023/06/05	R248	02/11/2023	11.48	Call	Bond Future	606.5800	0.6066	736.5800	0.7366	21.432	0	0	0
2023/06/05	R248	02/11/2023	11.49	Put	Bond Future	8,744.4000	8.7444	7,996.7100	7.9967	(8.551)	0	0	0
2023/06/05	R248	02/11/2023			Bond Future	12.8562	71.2164	12.6950	72.0957	(1.254)	0.0000	0.0000	11,069
2023/06/05	R248	02/11/2023	11.80	Call	Bond Future	958.0900	0.9581	1,146.7900	1.1468	19.695	0	0	220
2023/06/05	R248	02/11/2023	11.80	Put	Bond Future	7,100.2600	7.1003	6,409.6500	6.4097	(9.727)	0	0	0
2023/06/05	R248	02/11/2023	12.50	Put	Bond Future	4,281.0900	4.2811	3,755.6500	3.7556	(12.274)	0	0	0
2023/06/05	R248	02/11/2023	11.47	Put	Bond Future	8,857.6600	8.8577	8,106.7300	8.1067	(8.478)	0	0	0
2023/06/05	R248	02/11/2023	11.48	Put	Bond Future	8,800.9300	8.8009	8,051.6200	8.0516	(8.514)	0	0	0
2023/06/05	R248	02/11/2023	11.49	Call	Bond Future	615.6500	0.6156	747.2700	0.7473	21.379	0	0	0
2023/06/05	R248	01/02/2024	12.14	Call	Bond Future	2,010.0500	2.0100	2,354.0900	2.3541	17.116	0	0	0
2023/06/05	R248	01/02/2024	12.14	Put	Bond Future	6,667.0500	6.6671	6,111.3200	6.1113	(8.335)	0	0	0
2023/06/05	R248	01/02/2024	12.15	Call	Bond Future	2,029.6200	2.0296	2,375.9900	2.3760	17.066	0	0	0
2023/06/05	R248	01/02/2024	12.15	Put	Bond Future	6,627.0500	6.6271	6,073.6500	6.0737	(8.351)	0	0	0
2023/06/05	R248	01/02/2024			Bond Future	12.9676	72.8866	12.8001	73.7863	(1.292)	0.0000	0.0000	0
2023/06/05	R248	01/02/2024	12.16	Call	Bond Future	2,049.2900	2.0493	2,397.7700	2.3978	17.005	0	0	0
2023/06/05	R248	01/02/2024	12.16	Put	Bond Future	6,587.2300	6.5872	6,035.9400	6.0359	(8.369)	0	0	0
2023/06/05	R248	02/05/2024	11.46	Call	Bond Future	1,189.2200	1.1892	1,380.8800	1.3809	16.116	0	0	0
2023/06/05	R248	02/05/2024	11.47	Call	Bond Future	1,200.6200	1.2006	1,393.7500	1.3938	16.086	0	0	0
2023/06/05	R248	02/05/2024	11.48	Put	Bond Future	10,516.3000	10.5163	9,789.8200	9.7898	(6.908)	0	0	0
2023/06/05	R248	02/05/2024			Bond Future	13.0668	70.1848	12.8930	71.1061	(1.330)	0.0000	0.0000	13,000
2023/06/05	R248	02/05/2024	11.46	Put	Bond Future	10,624.8500	10.6248	9,895.2100	9.8952	(6.867)	0	0	0
2023/06/05	R248	02/05/2024	11.47	Put	Bond Future	10,570.5900	10.5706	9,842.4200	9.8424	(6.889)	0	0	0
2023/06/05	R248	02/05/2024	11.48	Call	Bond Future	1,211.8900	1.2119	1,406.7100	1.4067	16.076	0	0	0
2023/06/05	R248	01/08/2024	12.30	Call	Bond Future	2,592.2000	2.5922	2,976.6000	2.9766	14.829	0	0	0
2023/06/05	R248	01/08/2024	12.30	Put	Bond Future	7,448.1300	7.4481	6,889.9100	6.8899	(7.495)	0	0	0
2023/06/05	R248	01/08/2024	12.31	Call	Bond Future	2,612.3100	2.6123	2,998.5500	2.9986	14.785	0	0	0
2023/06/05	R248	01/08/2024	12.31	Put	Bond Future	7,410.0600	7.4101	6,853.6800	6.8537	(7.508)	0	0	0
2023/06/05	R248	01/08/2024			Bond Future	13.1864	71.7828	13.0057	72.7255	(1.371)	0.0000	0.0000	0
2023/06/05	R248	01/08/2024	12.32	Call	Bond Future	2,632.5000	2.6325	3,020.5900	3.0206	14.742	0	0	0
2023/06/05	R248	01/08/2024	12.32	Put	Bond Future	7,372.1500	7.3722	6,817.6200	6.8176	(7.522)	0	0	0

Total

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