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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/06/2023 TO 14/06/2023

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
2023/06/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/14	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/14	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/14	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/14	2025	03/08/2023		Bond Future	171.7730	171.7730	171.8555	171.8555	0.048	0.0000	0.0000	6,305
2023/06/14	2025	02/11/2023		Bond Future	175.6540	175.6540	175.7378	175.7378	0.048	0.0000	0.0000	0
2023/06/14	2025	01/02/2024		Bond Future	177.9708	177.9708	178.0562	178.0562	0.048	0.0000	0.0000	0
2023/06/14	2025	02/05/2024		Bond Future	182.2438	182.2438	182.3311	182.3311	0.048	0.0000	0.0000	0
2023/06/14	2025	01/08/2024		Bond Future	184.5920	184.5920	184.6817	184.6817	0.049	0.0000	0.0000	0
2023/06/14	2029	03/08/2023		Bond Future	124.9966	124.9966	125.0579	125.0579	0.049	0.0000	0.0000	2,275
2023/06/14	2029	02/11/2023		Bond Future	126.4852	126.4852	126.5475	126.5475	0.049	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
2023/06/14	2029	01/02/2024			Bond Future	129.4528	129.4528	129.5163	129.5163	0.049	0.0000	0.0000	0
2023/06/14	2029	02/05/2024			Bond Future	131.1827	131.1827	131.2476	131.2476	0.049	0.0000	0.0000	0
2023/06/14	2029	01/08/2024			Bond Future	134.2081	134.2081	134.2748	134.2748	0.050	0.0000	0.0000	0
2023/06/14	2030	03/08/2023	10.40	Call	Bond Future	573.4100	0.5734	611.5300	0.6115	6.648	0	0	1,012
2023/06/14	2030	03/08/2023	10.65	Call	Bond Future	1,009.8700	1.0099	1,067.3200	1.0673	5.689	0	0	350
2023/06/14	2030	03/08/2023	10.65	Put	Bond Future	1,574.5200	1.5745	1,475.4900	1.4755	(6.290)	0	0	0
2023/06/14	2030	03/08/2023	11.34	Call	Bond Future	2,857.8700	2.8579	2,964.6800	2.9647	3.737	0	0	0
2023/06/14	2030	03/08/2023	11.34	Put	Bond Future	561.4500	0.5615	511.7800	0.5118	(8.847)	0	0	0
2023/06/14	2030	03/08/2023	12.89	Call	Bond Future	8,348.8300	8.3488	8,499.1900	8.4992	1.801	0	0	0
2023/06/14	2030	03/08/2023	12.89	Put	Bond Future	43.2000	0.0432	37.0800	0.0371	(14.167)	0	0	350
2023/06/14	2030	03/08/2023	11.35	Call	Bond Future	2,889.7800	2.8898	2,997.1600	2.9972	3.716	0	0	0
2023/06/14	2030	03/08/2023	11.36	Put	Bond Future	544.1200	0.5441	495.5900	0.4956	(8.919)	0	0	0
2023/06/14	2030	03/08/2023			Bond Future	10.7839	87.4271	10.7467	87.5836	(0.345)	0.0000	0.0000	96,972
2023/06/14	2030	03/08/2023	10.40	Put	Bond Future	2,204.5800	2.2046	2,086.2200	2.0862	(5.369)	0	0	0
2023/06/14	2030	03/08/2023	11.35	Put	Bond Future	552.7700	0.5528	503.6700	0.5037	(8.883)	0	0	0
2023/06/14	2030	03/08/2023	11.36	Call	Bond Future	2,921.7000	2.9217	3,029.6500	3.0296	3.695	0	0	0
2023/06/14	2030	03/08/2023	12.59	Call	Bond Future	7,257.2300	7.2572	7,404.2700	7.4043	2.026	0	0	0
2023/06/14	2030	03/08/2023	12.59	Put	Bond Future	71.4800	0.0715	62.0400	0.0620	(13.206)	0	0	1,012
2023/06/14	2030	02/11/2023	12.27	Put	Bond Future	601.8700	0.6019	569.1800	0.5692	(5.431)	0	0	500
2023/06/14	2030	02/11/2023	11.43	Call	Bond Future	3,582.2400	3.5822	3,681.8800	3.6819	2.781	0	0	0
2023/06/14	2030	02/11/2023	11.43	Put	Bond Future	1,329.0400	1.3290	1,269.0000	1.2690	(4.518)	0	0	500
2023/06/14	2030	02/11/2023	10.80	Call	Bond Future	2,070.4700	2.0705	2,142.1900	2.1422	3.464	0	0	0
2023/06/14	2030	02/11/2023	10.80	Put	Bond Future	2,350.4600	2.3505	2,262.5000	2.2625	(3.742)	0	0	0
2023/06/14	2030	02/11/2023	10.81	Call	Bond Future	2,091.0100	2.0910	2,163.2000	2.1632	3.452	0	0	0
2023/06/14	2030	02/11/2023	10.81	Put	Bond Future	2,330.0600	2.3301	2,242.5700	2.2426	(3.755)	0	0	0
2023/06/14	2030	02/11/2023	10.07	Call	Bond Future	925.6500	0.9256	965.0800	0.9651	4.260	0	0	800
2023/06/14	2030	02/11/2023	10.07	Put	Bond Future	4,260.5400	4.2605	4,140.2900	4.1403	(2.822)	0	0	0
2023/06/14	2030	02/11/2023	10.39	Call	Bond Future	1,344.9400	1.3449	1,397.7200	1.3977	3.924	0	0	500
2023/06/14	2030	02/11/2023	9.57	Call	Bond Future	520.2600	0.5203	543.9300	0.5439	4.550	0	0	800
2023/06/14	2030	02/11/2023	9.57	Put	Bond Future	6,024.7400	6.0247	5,888.7300	5.8887	(2.258)	0	0	0
2023/06/14	2030	02/11/2023			Bond Future	10.8685	89.3817	10.8294	89.5413	(0.360)	0.0000	0.0000	312
2023/06/14	2030	02/11/2023	12.27	Call	Bond Future	6,090.8600	6.0909	6,217.8500	6.2178	2.085	0	0	0
2023/06/14	2030	02/11/2023	11.12	Call	Bond Future	2,785.9500	2.7860	2,872.3900	2.8724	3.103	0	0	500
2023/06/14	2030	02/11/2023	11.12	Put	Bond Future	1,767.5600	1.7676	1,694.3200	1.6943	(4.144)	0	0	0
2023/06/14	2030	02/11/2023	11.57	Call	Bond Future	3,970.2900	3.9703	4,075.3800	4.0754	2.647	0	0	0
2023/06/14	2030	02/11/2023	11.57	Put	Bond Future	1,166.7300	1.1667	1,112.1400	1.1121	(4.679)	0	0	800
2023/06/14	2030	02/11/2023	10.82	Call	Bond Future	2,111.8800	2.1119	2,184.5300	2.1845	3.440	0	0	0
2023/06/14	2030	02/11/2023	10.82	Put	Bond Future	2,310.0100	2.3100	2,222.9800	2.2230	(3.768)	0	0	0
2023/06/14	2030	02/11/2023	10.39	Put	Bond Future	3,324.5300	3.3245	3,217.6300	3.2176	(3.215)	0	0	0
2023/06/14	2030	02/11/2023	10.62	Call	Bond Future	1,723.9600	1.7240	1,787.2400	1.7872	3.671	0	0	500
2023/06/14	2030	02/11/2023	10.62	Put	Bond Future	2,745.0700	2.7451	2,648.6700	2.6487	(3.512)	0	0	0
2023/06/14	2030	02/11/2023	9.89	Call	Bond Future	750.9100	0.7509	783.9100	0.7839	4.395	0	0	500
2023/06/14	2030	02/11/2023	9.89	Put	Bond Future	4,859.4800	4.8595	4,732.8000	4.7328	(2.607)	0	0	0
2023/06/14	2030	01/02/2024	11.86	Put	Bond Future	1,369.8200	1.3698	1,317.5400	1.3175	(3.817)	0	0	500
2023/06/14	2030	01/02/2024	12.10	Put	Bond Future	1,153.0600	1.1531	1,107.4200	1.1074	(3.958)	0	0	400
2023/06/14	2030	01/02/2024	11.37	Call	Bond Future	3,620.3600	3.6204	3,715.4200	3.7154	2.626	0	0	0
2023/06/14	2030	01/02/2024	11.37	Put	Bond Future	1,950.4900	1.9505	1,882.3800	1.8824	(3.492)	0	0	0

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2023/06/14	2030	01/02/2024	11.85	Call	Bond Future	4,877.9300	4.8779	4,988.5400	4.9885	2.268	0	0	0
2023/06/14	2030	01/02/2024	11.85	Put	Bond Future	1,379.5000	1.3795	1,326.9400	1.3269	(3.810)	0	0	500
2023/06/14	2030	01/02/2024	10.16	Call	Bond Future	1,357.2300	1.3572	1,406.6700	1.4067	3.643	0	0	200
2023/06/14	2030	01/02/2024	10.16	Put	Bond Future	4,523.7500	4.5238	4,410.0200	4.4100	(2.514)	0	0	0
2023/06/14	2030	01/02/2024	11.00	Call	Bond Future	2,769.7500	2.7698	2,851.1200	2.8511	2.938	0	0	0
2023/06/14	2030	01/02/2024	9.93	Call	Bond Future	1,114.8300	1.1148	1,156.8200	1.1568	3.766	0	0	1,360
2023/06/14	2030	01/02/2024	9.93	Put	Bond Future	5,238.9300	5.2389	5,117.7500	5.1177	(2.313)	0	0	0
2023/06/14	2030	01/02/2024	10.00	Call	Bond Future	1,184.6600	1.1847	1,228.8400	1.2288	3.729	0	0	500
2023/06/14	2030	01/02/2024	10.00	Put	Bond Future	5,015.9900	5.0160	4,897.0000	4.8970	(2.372)	0	0	0
2023/06/14	2030	01/02/2024	9.57	Put	Bond Future	6,455.3700	6.4554	6,324.0600	6.3241	(2.034)	0	0	0
2023/06/14	2030	01/02/2024	9.89	Put	Bond Future	5,368.5300	5.3685	5,246.1400	5.2461	(2.280)	0	0	0
2023/06/14	2030	01/02/2024			Bond Future	10.9428	87.4521	10.9016	87.6153	(0.377)	0.0000	0.0000	0
2023/06/14	2030	01/02/2024	11.86	Call	Bond Future	4,905.8200	4.9058	5,016.7100	5.0167	2.260	0	0	0
2023/06/14	2030	01/02/2024	12.10	Call	Bond Future	5,584.4400	5.5844	5,701.9700	5.7020	2.105	0	0	0
2023/06/14	2030	01/02/2024	11.75	Call	Bond Future	4,603.1900	4.6032	4,710.8100	4.7108	2.338	0	0	0
2023/06/14	2030	01/02/2024	11.75	Put	Bond Future	1,481.6300	1.4816	1,426.0800	1.4261	(3.749)	0	0	200
2023/06/14	2030	01/02/2024	11.31	Call	Bond Future	3,473.8800	3.4739	3,566.8100	3.5668	2.675	0	0	0
2023/06/14	2030	01/02/2024	11.31	Put	Bond Future	2,036.0900	2.0361	1,965.8500	1.9659	(3.450)	0	0	1,360
2023/06/14	2030	01/02/2024	11.35	Call	Bond Future	3,571.2600	3.5713	3,665.6200	3.6656	2.642	0	0	0
2023/06/14	2030	01/02/2024	11.35	Put	Bond Future	1,978.6600	1.9787	1,909.8500	1.9099	(3.478)	0	0	0
2023/06/14	2030	01/02/2024	11.36	Call	Bond Future	3,595.7800	3.5958	3,690.4800	3.6905	2.634	0	0	0
2023/06/14	2030	01/02/2024	11.36	Put	Bond Future	1,964.5400	1.9645	1,896.0700	1.8961	(3.485)	0	0	0
2023/06/14	2030	01/02/2024	10.39	Call	Bond Future	1,665.7800	1.6658	1,723.5400	1.7235	3.467	0	0	500
2023/06/14	2030	01/02/2024	10.39	Put	Bond Future	3,887.1900	3.8872	3,781.7800	3.7818	(2.712)	0	0	0
2023/06/14	2030	01/02/2024	11.00	Put	Bond Future	2,543.6700	2.5437	2,461.8700	2.4619	(3.216)	0	0	700
2023/06/14	2030	01/02/2024	10.07	Call	Bond Future	1,257.9600	1.2580	1,304.3900	1.3044	3.691	0	0	400
2023/06/14	2030	01/02/2024	10.07	Put	Bond Future	4,797.6900	4.7977	4,680.9500	4.6810	(2.433)	0	0	0
2023/06/14	2030	01/02/2024	9.57	Call	Bond Future	806.9400	0.8069	838.8000	0.8388	3.948	0	0	400
2023/06/14	2030	01/02/2024	9.89	Call	Bond Future	1,076.6100	1.0766	1,117.3900	1.1174	3.788	0	0	500
2023/06/14	2030	02/05/2024	11.12	Put	Bond Future	2,772.5000	2.7725	2,691.5200	2.6915	(2.921)	0	0	0
2023/06/14	2030	02/05/2024	12.38	Call	Bond Future	6,349.4700	6.3495	6,471.0100	6.4710	1.914	0	0	0
2023/06/14	2030	02/05/2024	12.38	Put	Bond Future	1,306.9700	1.3070	1,261.5400	1.2615	(3.476)	0	0	1,080
2023/06/14	2030	02/05/2024	10.62	Call	Bond Future	2,203.1300	2.2031	2,271.6900	2.2717	3.112	0	0	500
2023/06/14	2030	02/05/2024	10.62	Put	Bond Future	3,736.1100	3.7361	3,637.7000	3.6377	(2.634)	0	0	0
2023/06/14	2030	02/05/2024	10.82	Call	Bond Future	2,561.7400	2.5617	2,637.3500	2.6374	2.952	0	0	1,080
2023/06/14	2030	02/05/2024	10.82	Put	Bond Future	3,315.2800	3.3153	3,223.9200	3.2239	(2.756)	0	0	0
2023/06/14	2030	02/05/2024	9.81	Call	Bond Future	1,148.1300	1.1481	1,190.3800	1.1904	3.680	0	0	0
2023/06/14	2030	02/05/2024	9.81	Put	Bond Future	5,926.8900	5.9269	5,802.1700	5.8022	(2.104)	0	0	0
2023/06/14	2030	02/05/2024	9.82	Call	Bond Future	1,157.6700	1.1577	1,200.2000	1.2002	3.674	0	0	0
2023/06/14	2030	02/05/2024	9.82	Put	Bond Future	5,895.4700	5.8955	5,771.0300	5.7710	(2.111)	0	0	0
2023/06/14	2030	02/05/2024	9.66	Call	Bond Future	1,011.7500	1.0117	1,049.8800	1.0499	3.769	0	0	1,000
2023/06/14	2030	02/05/2024	9.66	Put	Bond Future	6,407.6300	6.4076	6,278.7900	6.2788	(2.011)	0	0	0
2023/06/14	2030	02/05/2024			Bond Future	11.0155	89.5333	10.9720	89.7003	(0.395)	0.0000	0.0000	0
2023/06/14	2030	02/05/2024	13.15	Call	Bond Future	8,558.9400	8.5589	8,694.8400	8.6948	1.588	0	0	0
2023/06/14	2030	02/05/2024	13.15	Put	Bond Future	831.5800	0.8316	800.5100	0.8005	(3.736)	0	0	500
2023/06/14	2030	02/05/2024	11.12	Call	Bond Future	3,172.2200	3.1722	3,258.2100	3.2582	2.711	0	0	500
2023/06/14	2030	02/05/2024	11.94	Call	Bond Future	5,153.4000	5.1534	5,264.3000	5.2643	2.152	0	0	0
2023/06/14	2030	02/05/2024	11.94	Put	Bond Future	1,696.1400	1.6961	1,640.0700	1.6401	(3.306)	0	0	1,000

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2023/06/14	2030	02/05/2024	10.16	Call	Bond Future	1,520.2700	1.5203	1,573.0600	1.5731	3.472	0	0	1,000
2023/06/14	2030	02/05/2024	10.16	Put	Bond Future	4,878.7700	4.8788	4,764.5900	4.7646	(2.340)	0	0	0
2023/06/14	2030	02/05/2024	9.83	Call	Bond Future	1,167.2600	1.1673	1,210.0800	1.2101	3.668	0	0	0
2023/06/14	2030	02/05/2024	9.83	Put	Bond Future	5,864.1200	5.8641	5,739.9700	5.7400	(2.117)	0	0	0
2023/06/14	2030	01/08/2024	10.37	Call	Bond Future	1,929.9800	1.9300	1,991.5200	1.9915	3.189	0	0	0
2023/06/14	2030	01/08/2024	10.37	Put	Bond Future	4,759.7500	4.7598	4,650.2300	4.6502	(2.301)	0	0	0
2023/06/14	2030	01/08/2024	10.38	Call	Bond Future	1,945.0000	1.9450	2,006.8700	2.0069	3.181	0	0	0
2023/06/14	2030	01/08/2024	10.38	Put	Bond Future	4,736.2800	4.7363	4,627.0900	4.6271	(2.305)	0	0	0
2023/06/14	2030	01/08/2024			Bond Future	11.1195	87.5710	11.0734	87.7420	(0.415)	0.0000	0.0000	0
2023/06/14	2030	01/08/2024	10.39	Call	Bond Future	1,959.7400	1.9597	2,021.9300	2.0219	3.173	0	0	0
2023/06/14	2030	01/08/2024	10.39	Put	Bond Future	4,712.5400	4.7125	4,603.6700	4.6037	(2.310)	0	0	0
2023/06/14	2032	03/08/2023	9.60	Call	Bond Future	1.6800	0.0017	1.8500	0.0019	10.119	0	0	1,500
2023/06/14	2032	03/08/2023	9.60	Put	Bond Future	9,038.7300	9.0387	8,860.8800	8.8609	(1.968)	0	0	0
2023/06/14	2032	03/08/2023	10.30	Call	Bond Future	54.7500	0.0547	60.2200	0.0602	9.991	0	0	7,500
2023/06/14	2032	03/08/2023	10.30	Put	Bond Future	5,350.9000	5.3509	5,178.3500	5.1784	(3.225)	0	0	0
2023/06/14	2032	03/08/2023	12.04	Call	Bond Future	3,706.6400	3.7066	3,835.8800	3.8359	3.487	0	0	3,000
2023/06/14	2032	03/08/2023	12.04	Put	Bond Future	527.6800	0.5277	478.9000	0.4789	(9.244)	0	0	3,000
2023/06/14	2032	03/08/2023	11.77	Call	Bond Future	2,738.3500	2.7383	2,849.9000	2.8499	4.074	0	0	0
2023/06/14	2032	03/08/2023	11.77	Put	Bond Future	802.1500	0.8022	735.6800	0.7357	(8.286)	0	0	0
2023/06/14	2032	03/08/2023	11.90	Call	Bond Future	3,194.3100	3.1943	3,314.8800	3.3149	3.775	0	0	5,000
2023/06/14	2032	03/08/2023	11.90	Put	Bond Future	656.5700	0.6566	599.1200	0.5991	(8.750)	0	0	0
2023/06/14	2032	03/08/2023	11.55	Call	Bond Future	2,021.7700	2.0218	2,116.0600	2.1161	4.664	0	0	0
2023/06/14	2032	03/08/2023	11.55	Put	Bond Future	1,117.1400	1.1171	1,033.4100	1.0334	(7.495)	0	0	7,500
2023/06/14	2032	03/08/2023			Bond Future	11.3601	86.0629	11.3230	86.2409	(0.326)	0.0000	0.0000	117,733
2023/06/14	2032	03/08/2023	11.45	Call	Bond Future	1,724.3100	1.7243	1,810.0300	1.8100	4.971	0	0	0
2023/06/14	2032	03/08/2023	11.45	Put	Bond Future	1,294.3000	1.2943	1,202.0000	1.2020	(7.131)	0	0	7,500
2023/06/14	2032	03/08/2023	12.00	Call	Bond Future	3,558.6300	3.5586	3,685.4900	3.6855	3.565	0	0	5,000
2023/06/14	2032	03/08/2023	12.00	Put	Bond Future	562.1800	0.5622	511.0200	0.5110	(9.100)	0	0	0
2023/06/14	2032	03/08/2023	11.76	Call	Bond Future	2,704.2700	2.7043	2,815.0900	2.8151	4.098	0	0	0
2023/06/14	2032	03/08/2023	11.76	Put	Bond Future	814.5900	0.8146	747.3900	0.7474	(8.250)	0	0	0
2023/06/14	2032	03/08/2023	11.50	Call	Bond Future	1,870.8000	1.8708	1,960.8500	1.9609	4.813	0	0	11,000
2023/06/14	2032	03/08/2023	11.50	Put	Bond Future	1,203.0300	1.2030	1,115.0600	1.1151	(7.312)	0	0	11,000
2023/06/14	2032	03/08/2023	11.75	Call	Bond Future	2,670.2300	2.6702	2,780.3200	2.7803	4.123	0	0	0
2023/06/14	2032	03/08/2023	11.75	Put	Bond Future	827.1000	0.8271	759.1700	0.7592	(8.213)	0	0	0
2023/06/14	2032	02/11/2023	11.90	Call	Bond Future	3,801.9600	3.8020	3,909.4200	3.9094	2.826	0	0	0
2023/06/14	2032	02/11/2023	11.90	Put	Bond Future	1,764.5200	1.7645	1,690.2800	1.6903	(4.207)	0	0	0
2023/06/14	2032	02/11/2023	11.24	Call	Bond Future	2,087.2100	2.0872	2,161.2400	2.1612	3.547	0	0	0
2023/06/14	2032	02/11/2023	11.24	Put	Bond Future	3,121.3500	3.1213	3,013.6800	3.0137	(3.449)	0	0	0
2023/06/14	2032	02/11/2023	10.71	Call	Bond Future	0.0000	0.0000	1,195.8900	1.1959	100.000	0	0	500
2023/06/14	2032	02/11/2023	11.09	Put	Bond Future	3,537.2400	3.5372	3,421.7600	3.4218	(3.265)	0	0	0
2023/06/14	2032	02/11/2023	10.59	Call	Bond Future	1,001.2900	1.0013	1,043.6600	1.0437	4.232	0	0	500
2023/06/14	2032	02/11/2023	10.59	Put	Bond Future	5,211.4700	5.2115	5,072.1400	5.0721	(2.674)	0	0	0
2023/06/14	2032	02/11/2023			Bond Future	11.4586	83.8232	11.4199	84.0049	(0.337)	0.0000	0.0000	65,800
2023/06/14	2032	02/11/2023	11.78	Call	Bond Future	0.0000	0.0000	3,553.5900	3.5536	100.000	0	0	0
2023/06/14	2032	02/11/2023	11.78	Put	Bond Future	0.0000	0.0000	1,881.8000	1.8818	100.000	0	0	500
2023/06/14	2032	02/11/2023	12.26	Call	Bond Future	4,927.1100	4.9271	5,050.1600	5.0502	2.497	0	0	0
2023/06/14	2032	02/11/2023	12.26	Put	Bond Future	1,276.4100	1.2764	1,217.7600	1.2178	(4.595)	0	0	500

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
2023/06/14	2032	02/11/2023	11.23	Call	Bond Future	2,066.1400	2.0661	2,139.6500	2.1397	3.558	0	0	0
2023/06/14	2032	02/11/2023	11.23	Put	Bond Future	3,147.9900	3.1480	3,039.8000	3.0398	(3.437)	0	0	0
2023/06/14	2032	02/11/2023	11.28	Call	Bond Future	0.0000	0.0000	2,251.3300	2.2513	100.000	0	0	0
2023/06/14	2032	02/11/2023	11.28	Put	Bond Future	0.0000	0.0000	2,913.3000	2.9133	100.000	0	0	500
2023/06/14	2032	02/11/2023	10.71	Put	Bond Future	0.0000	0.0000	4,626.3700	4.6264	100.000	0	0	0
2023/06/14	2032	02/11/2023	11.09	Call	Bond Future	1,783.7700	1.7838	1,849.9900	1.8500	3.712	0	0	500
2023/06/14	2032	02/11/2023	11.22	Call	Bond Future	2,045.2000	2.0452	2,118.1900	2.1182	3.569	0	0	0
2023/06/14	2032	02/11/2023	11.22	Put	Bond Future	3,174.7900	3.1748	3,066.0800	3.0661	(3.424)	0	0	0
2023/06/14	2032	01/02/2024	12.50	Call	Bond Future	5,901.5000	5.9015	6,027.5000	6.0275	2.135	0	0	0
2023/06/14	2032	01/02/2024	12.73	Call	Bond Future	6,637.1700	6.6372	6,770.0700	6.7701	2.002	0	0	0
2023/06/14	2032	01/02/2024	12.73	Put	Bond Future	1,430.1800	1.4302	1,377.4000	1.3774	(3.690)	0	0	500
2023/06/14	2032	01/02/2024	11.83	Call	Bond Future	3,923.2200	3.9232	4,025.1900	4.0252	2.599	0	0	0
2023/06/14	2032	01/02/2024	11.83	Put	Bond Future	2,636.5800	2.6366	2,552.8700	2.5529	(3.175)	0	0	0
2023/06/14	2032	01/02/2024	11.84	Call	Bond Future	3,950.4000	3.9504	4,052.7800	4.0528	2.592	0	0	0
2023/06/14	2032	01/02/2024	11.84	Put	Bond Future	2,618.7900	2.6188	2,535.4900	2.5355	(3.181)	0	0	0
2023/06/14	2032	01/02/2024	10.78	Call	Bond Future	1,646.1000	1.6461	1,703.6600	1.7037	3.497	0	0	200
2023/06/14	2032	01/02/2024	11.09	Call	Bond Future	2,191.8300	2.1918	2,262.4400	2.2624	3.222	0	0	500
2023/06/14	2032	01/02/2024	11.09	Put	Bond Future	4,324.9600	4.3250	4,209.8900	4.2099	(2.661)	0	0	0
2023/06/14	2032	01/02/2024	11.75	Call	Bond Future	3,707.6500	3.7076	3,806.4000	3.8064	2.663	0	0	0
2023/06/14	2032	01/02/2024	11.75	Put	Bond Future	2,781.9400	2.7819	2,695.0100	2.6950	(3.125)	0	0	200
2023/06/14	2032	01/02/2024	10.01	Call	Bond Future	794.5100	0.7945	826.0900	0.8261	3.975	0	0	1,200
2023/06/14	2032	01/02/2024	10.01	Put	Bond Future	8,261.1000	8.2611	8,107.0000	8.1070	(1.865)	0	0	0
2023/06/14	2032	01/02/2024	10.59	Call	Bond Future	1,387.4100	1.3874	1,437.6800	1.4377	3.623	0	0	500
2023/06/14	2032	01/02/2024			Bond Future	11.5469	85.7712	11.5065	85.9568	(0.350)	0.0000	0.0000	0
2023/06/14	2032	01/02/2024	12.50	Put	Bond Future	1,672.3800	1.6724	1,612.7000	1.6127	(3.569)	0	0	200
2023/06/14	2032	01/02/2024	12.62	Call	Bond Future	6,282.5300	6.2825	6,412.2200	6.4122	2.064	0	0	0
2023/06/14	2032	01/02/2024	12.62	Put	Bond Future	1,541.2000	1.5412	1,485.2100	1.4852	(3.633)	0	0	1,200
2023/06/14	2032	01/02/2024	11.85	Call	Bond Future	3,977.9400	3.9779	4,080.7100	4.0807	2.583	0	0	0
2023/06/14	2032	01/02/2024	11.85	Put	Bond Future	2,601.3900	2.6014	2,518.4800	2.5185	(3.187)	0	0	0
2023/06/14	2032	01/02/2024	10.78	Put	Bond Future	5,267.3500	5.2674	5,139.2300	5.1392	(2.432)	0	0	0
2023/06/14	2032	01/02/2024	10.59	Put	Bond Future	5,937.4900	5.9375	5,802.0800	5.8021	(2.281)	0	0	0
2023/06/14	2032	01/02/2024	10.76	Call	Bond Future	1,614.3100	1.6143	1,671.0400	1.6710	3.514	0	0	1,200
2023/06/14	2032	01/02/2024	10.76	Put	Bond Future	5,332.7200	5.3327	5,203.7700	5.2038	(2.418)	0	0	0
2023/06/14	2032	02/05/2024	12.90	Call	Bond Future	6,996.6500	6.9966	7,133.9000	7.1339	1.962	0	0	0
2023/06/14	2032	02/05/2024	13.18	Call	Bond Future	7,893.2400	7.8932	8,037.4200	8.0374	1.827	0	0	0
2023/06/14	2032	02/05/2024	13.18	Put	Bond Future	1,301.8300	1.3018	1,255.9600	1.2560	(3.524)	0	0	500
2023/06/14	2032	02/05/2024	10.86	Call	Bond Future	1,807.0300	1.8070	1,869.8000	1.8698	3.474	0	0	1,000
2023/06/14	2032	02/05/2024	10.86	Put	Bond Future	5,366.9500	5.3670	5,239.6700	5.2397	(2.372)	0	0	0
2023/06/14	2032	02/05/2024	10.56	Call	Bond Future	1,389.3000	1.3893	1,440.7600	1.4408	3.704	0	0	0
2023/06/14	2032	02/05/2024	10.56	Put	Bond Future	6,387.6100	6.3876	6,249.0200	6.2490	(2.170)	0	0	0
2023/06/14	2032	02/05/2024	10.65	Call	Bond Future	1,500.6800	1.5007	1,555.3600	1.5554	3.644	0	0	1,550
2023/06/14	2032	02/05/2024	10.65	Put	Bond Future	6,064.2400	6.0642	5,928.8700	5.9289	(2.232)	0	0	0
2023/06/14	2032	02/05/2024	10.36	Call	Bond Future	1,164.0800	1.1641	1,208.7400	1.2087	3.837	0	0	1,000
2023/06/14	2032	02/05/2024	10.36	Put	Bond Future	7,138.5300	7.1385	6,993.1400	6.9931	(2.037)	0	0	0
2023/06/14	2032	02/05/2024			Bond Future	11.6312	83.6473	11.5889	83.8373	(0.363)	0.0000	0.0000	0
2023/06/14	2032	02/05/2024	12.90	Put	Bond Future	1,544.5300	1.5445	1,491.7300	1.4917	(3.419)	0	0	1,000
2023/06/14	2032	02/05/2024	13.35	Call	Bond Future	8,446.5200	8.4465	8,594.4900	8.5945	1.752	0	0	0
2023/06/14	2032	02/05/2024	13.35	Put	Bond Future	1,174.1700	1.1742	1,132.0900	1.1321	(3.584)	0	0	1,550

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2023/06/14	2032	02/05/2024	11.09	Call	Bond Future	2,208.7800	2.2088	2,280.9500	2.2809	3.267	0	0	500
2023/06/14	2032	02/05/2024	11.09	Put	Bond Future	4,686.5100	4.6865	4,568.6300	4.5686	(2.515)	0	0	0
2023/06/14	2032	02/05/2024	11.35	Call	Bond Future	2,726.7300	2.7267	2,809.7000	2.8097	3.043	0	0	1,550
2023/06/14	2032	02/05/2024	11.35	Put	Bond Future	4,002.2000	4.0022	3,895.1200	3.8951	(2.676)	0	0	0
2023/06/14	2032	02/05/2024	10.59	Call	Bond Future	1,425.7200	1.4257	1,478.2500	1.4782	3.684	0	0	500
2023/06/14	2032	02/05/2024	10.59	Put	Bond Future	6,278.8000	6.2788	6,141.2800	6.1413	(2.190)	0	0	0
2023/06/14	2032	02/05/2024	10.54	Call	Bond Future	1,365.5800	1.3656	1,416.3400	1.4163	3.717	0	0	0
2023/06/14	2032	02/05/2024	10.54	Put	Bond Future	6,460.8800	6.4609	6,321.5900	6.3216	(2.156)	0	0	0
2023/06/14	2032	02/05/2024	10.55	Call	Bond Future	1,377.4000	1.3774	1,428.5100	1.4285	3.711	0	0	0
2023/06/14	2032	02/05/2024	10.55	Put	Bond Future	6,424.1800	6.4242	6,285.2400	6.2852	(2.163)	0	0	0
2023/06/14	2032	01/08/2024	11.15	Call	Bond Future	2,378.0500	2.3781	2,453.1800	2.4532	3.159	0	0	0
2023/06/14	2032	01/08/2024	11.15	Put	Bond Future	5,016.0500	5.0161	4,896.5600	4.8966	(2.382)	0	0	0
2023/06/14	2032	01/08/2024			Bond Future	11.7395	85.5550	11.6952	85.7496	(0.378)	0.0000	0.0000	0
2023/06/14	2032	01/08/2024	11.13	Call	Bond Future	2,341.8000	2.3418	2,416.1600	2.4162	3.175	0	0	0
2023/06/14	2032	01/08/2024	11.13	Put	Bond Future	5,071.1900	5.0712	4,950.9300	4.9509	(2.371)	0	0	0
2023/06/14	2032	01/08/2024	11.14	Call	Bond Future	2,359.7100	2.3597	2,434.4500	2.4344	3.167	0	0	0
2023/06/14	2032	01/08/2024	11.14	Put	Bond Future	5,043.3900	5.0434	4,923.5100	4.9235	(2.377)	0	0	0
2023/06/14	2033	03/08/2023			Bond Future	118.2898	118.2898	118.1480	118.1480	(0.120)	0.0000	0.0000	7,227
2023/06/14	2033	02/11/2023			Bond Future	119.5345	119.5345	119.3891	119.3891	(0.122)	0.0000	0.0000	0
2023/06/14	2033	01/02/2024			Bond Future	122.3390	122.3390	122.1900	122.1900	(0.122)	0.0000	0.0000	0
2023/06/14	2033	02/05/2024			Bond Future	123.8029	123.8029	123.6502	123.6502	(0.123)	0.0000	0.0000	0
2023/06/14	2033	01/08/2024			Bond Future	126.6582	126.6582	126.5023	126.5023	(0.123)	0.0000	0.0000	0
2023/06/14	2037	03/08/2023	12.12	Call	Bond Future	1,580.2800	1.5803	1,688.8000	1.6888	6.867	0	0	0
2023/06/14	2037	03/08/2023	12.12	Put	Bond Future	1,888.4500	1.8884	1,743.1100	1.7431	(7.696)	0	0	0
2023/06/14	2037	03/08/2023	12.13	Call	Bond Future	1,606.9900	1.6070	1,716.7500	1.7168	6.830	0	0	0
2023/06/14	2037	03/08/2023	12.13	Put	Bond Future	1,861.3900	1.8614	1,717.2900	1.7173	(7.742)	0	0	0
2023/06/14	2037	03/08/2023			Bond Future	12.1775	76.1189	12.1301	76.3727	(0.389)	0.0000	0.0000	132,161
2023/06/14	2037	03/08/2023	10.30	Call	Bond Future	6.1800	0.0062	6.9200	0.0069	11.974	0	0	1,800
2023/06/14	2037	03/08/2023	10.30	Put	Bond Future	11,105.6800	11.1057	10,852.5600	10.8526	(2.279)	0	0	0
2023/06/14	2037	03/08/2023	11.00	Call	Bond Future	93.6900	0.0937	104.0700	0.1041	11.079	0	0	1,800
2023/06/14	2037	03/08/2023	11.00	Put	Bond Future	6,794.7800	6.7948	6,551.3000	6.5513	(3.583)	0	0	0
2023/06/14	2037	03/08/2023	12.14	Call	Bond Future	1,634.0400	1.6340	1,745.0500	1.7450	6.794	0	0	0
2023/06/14	2037	03/08/2023	12.14	Put	Bond Future	1,834.7300	1.8347	1,691.8800	1.6919	(7.786)	0	0	0
2023/06/14	2037	02/11/2023	12.52	Call	Bond Future	3,599.3800	3.5994	3,742.7000	3.7427	3.982	0	0	750
2023/06/14	2037	02/11/2023	12.52	Put	Bond Future	2,363.7500	2.3638	2,247.8100	2.2478	(4.905)	0	0	0
2023/06/14	2037	02/11/2023	13.89	Call	Bond Future	8,518.9700	8.5190	8,732.6600	8.7327	2.508	0	0	0
2023/06/14	2037	02/11/2023	13.89	Put	Bond Future	709.7000	0.7097	664.1300	0.6641	(6.421)	0	0	750
2023/06/14	2037	02/11/2023	11.56	Put	Bond Future	5,207.4300	5.2074	5,019.5900	5.0196	(3.607)	0	0	0
2023/06/14	2037	02/11/2023	11.57	Call	Bond Future	1,275.0100	1.2750	1,347.1600	1.3472	5.659	0	0	0
2023/06/14	2037	02/11/2023	11.55	Put	Bond Future	5,247.1400	5.2471	5,058.5900	5.0586	(3.593)	0	0	0
2023/06/14	2037	02/11/2023			Bond Future	12.2825	77.8207	12.2334	78.0799	(0.400)	0.0000	0.0000	481
2023/06/14	2037	02/11/2023	11.56	Call	Bond Future	1,257.6400	1.2576	1,329.0600	1.3291	5.679	0	0	0
2023/06/14	2037	02/11/2023	11.57	Put	Bond Future	5,168.0900	5.1681	4,980.9800	4.9810	(3.620)	0	0	0
2023/06/14	2037	02/11/2023	12.02	Call	Bond Future	2,205.0700	2.2051	2,311.1300	2.3111	4.810	0	0	750
2023/06/14	2037	02/11/2023	12.02	Put	Bond Future	3,606.1400	3.6061	3,452.9400	3.4529	(4.248)	0	0	0
2023/06/14	2037	02/11/2023	11.55	Call	Bond Future	1,240.5800	1.2406	1,311.2900	1.3113	5.700	0	0	0

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2023/06/14	2037	01/02/2024	12.93	Call	Bond Future	5,325.9200	5.3259	5,488.8600	5.4889	3.059	0	0	0
2023/06/14	2037	01/02/2024	12.93	Put	Bond Future	2,562.9100	2.5629	2,460.7900	2.4608	(3.985)	0	0	2,500
2023/06/14	2037	01/02/2024	13.93	Put	Bond Future	1,329.1000	1.3291	1,268.4400	1.2684	(4.564)	0	0	2,500
2023/06/14	2037	01/02/2024	12.33	Call	Bond Future	3,531.9800	3.5320	3,661.4700	3.6615	3.666	0	0	0
2023/06/14	2037	01/02/2024	12.33	Put	Bond Future	3,803.5000	3.8035	3,667.9300	3.6679	(3.564)	0	0	0
2023/06/14	2037	01/02/2024	12.09	Put	Bond Future	4,447.6400	4.4476	4,297.4100	4.2974	(3.378)	0	0	0
2023/06/14	2037	01/02/2024			Bond Future	12.3822	75.3723	12.3312	75.6374	(0.412)	0.0000	0.0000	0
2023/06/14	2037	01/02/2024	13.93	Call	Bond Future	8,966.17500	8.7617	8,966.1500	8.9662	2.333	0	0	0
2023/06/14	2037	01/02/2024	12.31	Call	Bond Future	3,477.7900	3.4778	3,606.0800	3.6061	3.689	0	0	0
2023/06/14	2037	01/02/2024	12.31	Put	Bond Future	3,853.6600	3.8537	3,716.8900	3.7169	(3.549)	0	0	0
2023/06/14	2037	01/02/2024	12.32	Call	Bond Future	3,504.9600	3.5050	3,633.8500	3.6338	3.677	0	0	0
2023/06/14	2037	01/02/2024	12.32	Put	Bond Future	3,828.6300	3.8286	3,692.4600	3.6925	(3.557)	0	0	0
2023/06/14	2037	01/02/2024	12.09	Call	Bond Future	2,909.8300	2.9098	3,024.6600	3.0247	3.946	0	0	2,500
2023/06/14	2037	02/05/2024	11.44	Call	Bond Future	1,709.1500	1.7091	1,787.7100	1.7877	4.596	0	0	0
2023/06/14	2037	02/05/2024	11.44	Put	Bond Future	7,312.4500	7.3125	7,119.7300	7.1197	(2.636)	0	0	0
2023/06/14	2037	02/05/2024	11.45	Call	Bond Future	1,723.8300	1.7238	1,802.9100	1.8029	4.587	0	0	0
2023/06/14	2037	02/05/2024	11.43	Put	Bond Future	7,354.6200	7.3546	7,161.3800	7.1614	(2.627)	0	0	0
2023/06/14	2037	02/05/2024			Bond Future	12.4804	77.1663	12.4275	77.4375	(0.424)	0.0000	0.0000	0
2023/06/14	2037	02/05/2024	11.45	Put	Bond Future	7,270.4300	7.2704	7,078.2300	7.0782	(2.644)	0	0	0
2023/06/14	2037	02/05/2024	11.43	Call	Bond Future	1,694.5700	1.6946	1,772.6100	1.7726	4.605	0	0	0
2023/06/14	2037	01/08/2024	12.10	Call	Bond Future	3,014.2300	3.0142	3,130.1500	3.1301	3.846	0	0	0
2023/06/14	2037	01/08/2024	12.10	Put	Bond Future	5,590.4000	5.5904	5,428.5800	5.4286	(2.895)	0	0	0
2023/06/14	2037	01/08/2024	12.09	Call	Bond Future	2,992.5400	2.9925	3,107.9100	3.1079	3.855	0	0	0
2023/06/14	2037	01/08/2024	12.09	Put	Bond Future	5,621.4800	5.6215	5,459.1100	5.4591	(2.888)	0	0	0
2023/06/14	2037	01/08/2024			Bond Future	12.6006	74.6705	12.5454	74.9483	(0.438)	0.0000	0.0000	0
2023/06/14	2037	01/08/2024	12.11	Call	Bond Future	3,036.0000	3.0360	3,152.4700	3.1525	3.836	0	0	0
2023/06/14	2037	01/08/2024	12.11	Put	Bond Future	5,559.4500	5.5595	5,398.1800	5.3982	(2.901)	0	0	0
2023/06/14	2038	03/08/2023			Bond Future	128.0327	128.0327	128.0990	128.0990	0.052	0.0000	0.0000	3,019
2023/06/14	2038	02/11/2023			Bond Future	130.9256	130.9256	130.9928	130.9928	0.051	0.0000	0.0000	1,706
2023/06/14	2038	01/02/2024			Bond Future	131.9676	131.9676	132.0362	132.0362	0.052	0.0000	0.0000	0
2023/06/14	2038	02/05/2024			Bond Future	135.1363	135.1363	135.2063	135.2063	0.052	0.0000	0.0000	0
2023/06/14	2038	01/08/2024			Bond Future	136.1653	136.1653	136.2373	136.2373	0.053	0.0000	0.0000	0
2023/06/14	2040	03/08/2023	12.23	Call	Bond Future	1,428.1900	1.4282	1,612.7200	1.6127	12.921	0	0	0
2023/06/14	2040	03/08/2023	12.23	Put	Bond Future	2,272.2200	2.2722	2,014.2600	2.0143	(11.353)	0	0	0
2023/06/14	2040	03/08/2023			Bond Future	12.3782	76.6704	12.3002	77.1129	(0.630)	0.0000	0.0000	133,209
2023/06/14	2040	03/08/2023	12.21	Call	Bond Future	1,377.2800	1.3773	1,557.4300	1.5574	13.080	0	0	0
2023/06/14	2040	03/08/2023	12.21	Put	Bond Future	2,336.3700	2.3364	2,074.0300	2.0740	(11.229)	0	0	0
2023/06/14	2040	03/08/2023	12.22	Call	Bond Future	1,402.6600	1.4027	1,585.0000	1.5850	13.000	0	0	0
2023/06/14	2040	03/08/2023	12.22	Put	Bond Future	2,304.1900	2.3042	2,044.0400	2.0440	(11.290)	0	0	0
2023/06/14	2040	02/11/2023	12.60	Call	Bond Future	3,499.1300	3.4991	3,742.6800	3.7427	6.960	0	0	128
2023/06/14	2040	02/11/2023	12.60	Put	Bond Future	2,862.0300	2.8620	2,653.4700	2.6535	(7.287)	0	0	0
2023/06/14	2040	02/11/2023	13.64	Call	Bond Future	7,216.7300	7.2167	7,562.8700	7.5629	4.796	0	0	0
2023/06/14	2040	02/11/2023	13.64	Put	Bond Future	1,194.3900	1.1944	1,088.4200	1.0884	(8.872)	0	0	128
2023/06/14	2040	02/11/2023	11.58	Call	Bond Future	1,071.6700	1.0717	1,183.1600	1.1832	10.403	0	0	0
2023/06/14	2040	02/11/2023	11.58	Put	Bond Future	6,381.1200	6.3811	6,040.5000	6.0405	(5.338)	0	0	0
2023/06/14	2040	02/11/2023	11.59	Call	Bond Future	1,087.4900	1.0875	1,200.1900	1.2002	10.363	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
2023/06/14	2040	02/11/2023	11.60	Put	Bond Future	6,289.3700	6.2894	5,951.1700	5.9512	(5.377)	0	0	0
2023/06/14	2040	02/11/2023			Bond Future	12.4848	78.3847	12.4039	78.8368	(0.648)	0.0000	0.0000	0
2023/06/14	2040	02/11/2023	11.80	Call	Bond Future	1,455.3800	1.4554	1,594.3700	1.5944	9.550	0	0	128
2023/06/14	2040	02/11/2023	11.80	Put	Bond Future	5,421.7000	5.4217	5,108.5800	5.1086	(5.775)	0	0	0
2023/06/14	2040	02/11/2023	11.59	Put	Bond Future	6,335.1300	6.3351	5,995.7200	5.9957	(5.358)	0	0	0
2023/06/14	2040	02/11/2023	11.60	Call	Bond Future	1,103.4600	1.1035	1,217.3700	1.2174	10.323	0	0	0
2023/06/14	2040	01/02/2024	12.33	Call	Bond Future	3,185.7100	3.1857	3,397.5900	3.3976	6.651	0	0	0
2023/06/14	2040	01/02/2024	12.33	Put	Bond Future	4,613.2000	4.6132	4,362.6300	4.3626	(5.432)	0	0	0
2023/06/14	2040	01/02/2024	12.34	Call	Bond Future	3,212.1700	3.2122	3,425.1300	3.4251	6.630	0	0	0
2023/06/14	2040	01/02/2024	12.34	Put	Bond Future	4,583.2300	4.5832	4,333.7400	4.3337	(5.444)	0	0	0
2023/06/14	2040	01/02/2024			Bond Future	12.5865	75.6990	12.5026	76.1614	(0.667)	0.0000	0.0000	28
2023/06/14	2040	01/02/2024	12.35	Call	Bond Future	3,238.9600	3.2390	3,453.0100	3.4530	6.609	0	0	0
2023/06/14	2040	01/02/2024	12.35	Put	Bond Future	4,553.6500	4.5537	4,305.2500	4.3052	(5.455)	0	0	0
2023/06/14	2040	02/05/2024	11.60	Call	Bond Future	1,789.9800	1.7900	1,929.5300	1.9295	7.796	0	0	0
2023/06/14	2040	02/05/2024	11.61	Call	Bond Future	1,805.3700	1.8054	1,945.8300	1.9458	7.780	0	0	0
2023/06/14	2040	02/05/2024	11.62	Put	Bond Future	7,952.8400	7.9528	7,620.8700	7.6209	(4.174)	0	0	0
2023/06/14	2040	02/05/2024			Bond Future	12.6865	77.5008	12.5994	77.9741	(0.687)	0.0000	0.0000	0
2023/06/14	2040	02/05/2024	11.60	Put	Bond Future	8,044.2700	8.0443	7,710.4700	7.7105	(4.150)	0	0	0
2023/06/14	2040	02/05/2024	11.61	Put	Bond Future	7,998.4700	7.9985	7,665.5800	7.6656	(4.162)	0	0	0
2023/06/14	2040	02/05/2024	11.62	Call	Bond Future	1,820.8500	1.8209	1,962.2300	1.9622	7.765	0	0	0
2023/06/14	2040	01/08/2024	12.34	Call	Bond Future	3,326.4400	3.3264	3,538.1000	3.5381	6.363	0	0	0
2023/06/14	2040	01/08/2024	12.34	Put	Bond Future	5,879.0100	5.8790	5,606.2700	5.6063	(4.639)	0	0	0
2023/06/14	2040	01/08/2024			Bond Future	12.8076	74.7621	12.7170	75.2465	(0.708)	0.0000	0.0000	0
2023/06/14	2040	01/08/2024	12.32	Call	Bond Future	3,279.7400	3.2797	3,489.4800	3.4895	6.395	0	0	0
2023/06/14	2040	01/08/2024	12.32	Put	Bond Future	5,944.5000	5.9445	5,669.8400	5.6698	(4.620)	0	0	0
2023/06/14	2040	01/08/2024	12.33	Call	Bond Future	3,302.8900	3.3029	3,513.6000	3.5136	6.380	0	0	0
2023/06/14	2040	01/08/2024	12.33	Put	Bond Future	5,911.5200	5.9115	5,637.8300	5.6378	(4.630)	0	0	0
2023/06/14	2044	03/08/2023	12.00	Call	Bond Future	854.6900	0.8547	943.7200	0.9437	10.417	0	0	0
2023/06/14	2044	03/08/2023	12.00	Put	Bond Future	3,279.5300	3.2795	3,040.8200	3.0408	(7.279)	0	0	4,754
2023/06/14	2044	03/08/2023	12.15	Call	Bond Future	1,167.8400	1.1678	1,279.7800	1.2798	9.585	0	0	0
2023/06/14	2044	03/08/2023	12.15	Put	Bond Future	2,701.7100	2.7017	2,485.9100	2.4859	(7.988)	0	0	0
2023/06/14	2044	03/08/2023	12.16	Call	Bond Future	1,190.8800	1.1909	1,304.3900	1.3044	9.532	0	0	0
2023/06/14	2044	03/08/2023	12.16	Put	Bond Future	2,665.9800	2.6660	2,451.7500	2.4518	(8.036)	0	0	0
2023/06/14	2044	03/08/2023			Bond Future	12.4154	73.1672	12.3579	73.4949	(0.463)	0.0000	0.0000	81,128
2023/06/14	2044	03/08/2023	11.75	Call	Bond Future	470.8700	0.4709	526.5600	0.5266	11.827	0	0	4,553
2023/06/14	2044	03/08/2023	11.75	Put	Bond Future	4,420.8200	4.4208	4,148.7700	4.1488	(6.154)	0	0	3,076
2023/06/14	2044	03/08/2023	12.17	Call	Bond Future	1,214.0800	1.2141	1,329.1600	1.3292	9.479	0	0	0
2023/06/14	2044	03/08/2023	12.17	Put	Bond Future	2,630.4900	2.6305	2,417.8300	2.4178	(8.084)	0	0	0
2023/06/14	2044	03/08/2023	12.50	Call	Bond Future	2,128.4500	2.1284	2,295.9200	2.2959	7.868	0	0	0
2023/06/14	2044	03/08/2023	12.50	Put	Bond Future	1,650.8900	1.6509	1,490.6200	1.4906	(9.708)	0	0	9,106
2023/06/14	2044	02/11/2023	11.57	Call	Bond Future	1,027.5800	1.0276	1,103.8000	1.1038	7.417	0	0	0
2023/06/14	2044	02/11/2023	11.57	Put	Bond Future	6,678.7100	6.6787	6,420.1400	6.4201	(3.872)	0	0	0
2023/06/14	2044	02/11/2023			Bond Future	12.5177	74.8030	12.4581	75.1378	(0.476)	0.0000	0.0000	0
2023/06/14	2044	02/11/2023	11.55	Call	Bond Future	996.9600	0.9970	1,071.4700	1.0715	7.474	0	0	0
2023/06/14	2044	02/11/2023	11.55	Put	Bond Future	6,775.1800	6.7752	6,514.9000	6.5149	(3.842)	0	0	0
2023/06/14	2044	02/11/2023	11.56	Call	Bond Future	1,012.1900	1.0122	1,087.5600	1.0876	7.446	0	0	0
2023/06/14	2044	02/11/2023	11.56	Put	Bond Future	6,726.8200	6.7268	6,467.4000	6.4674	(3.857)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/14	2044	01/02/2024	12.29	Call	Bond Future	3,062.1900	3.0622	3,211.1400	3.2111	4.864	0	0	0
2023/06/14	2044	01/02/2024	12.29	Put	Bond Future	4,895.6000	4.8956	4,702.1900	4.7022	(3.951)	0	0	0
2023/06/14	2044	01/02/2024			Bond Future	12.6151	72.1594	12.5534	72.5017	(0.490)	0.0000	0.0000	0
2023/06/14	2044	01/02/2024	12.27	Call	Bond Future	3,010.1900	3.0102	3,157.5300	3.1575	4.895	0	0	0
2023/06/14	2044	01/02/2024	12.27	Put	Bond Future	4,958.9400	4.9589	4,763.9200	4.7639	(3.933)	0	0	0
2023/06/14	2044	01/02/2024	12.28	Call	Bond Future	3,036.0300	3.0360	3,184.1700	3.1842	4.879	0	0	0
2023/06/14	2044	01/02/2024	12.28	Put	Bond Future	4,927.0700	4.9271	4,732.8500	4.7329	(3.942)	0	0	0
2023/06/14	2044	02/05/2024	11.67	Call	Bond Future	2,091.0000	2.0910	2,199.3100	2.1993	5.180	0	0	0
2023/06/14	2044	02/05/2024	11.67	Put	Bond Future	8,161.9200	8.1619	7,919.7900	7.9198	(2.967)	0	0	0
2023/06/14	2044	02/05/2024			Bond Future	12.7106	73.8770	12.6465	74.2274	(0.504)	0.0000	0.0000	0
2023/06/14	2044	02/05/2024	11.65	Call	Bond Future	2,057.9600	2.0580	2,164.9600	2.1650	5.199	0	0	0
2023/06/14	2044	02/05/2024	11.65	Put	Bond Future	8,253.8400	8.2538	8,010.4000	8.0104	(2.949)	0	0	0
2023/06/14	2044	02/05/2024	11.66	Call	Bond Future	2,074.4400	2.0744	2,182.0900	2.1821	5.189	0	0	0
2023/06/14	2044	02/05/2024	11.66	Put	Bond Future	8,207.8000	8.2078	7,965.0100	7.9650	(2.958)	0	0	0
2023/06/14	2044	01/08/2024	12.28	Call	Bond Future	3,493.9100	3.4939	3,646.2000	3.6462	4.359	0	0	0
2023/06/14	2044	01/08/2024	12.28	Put	Bond Future	6,525.1300	6.5251	6,318.7300	6.3187	(3.163)	0	0	0
2023/06/14	2044	01/08/2024	12.29	Call	Bond Future	3,517.3000	3.5173	3,670.2600	3.6703	4.349	0	0	0
2023/06/14	2044	01/08/2024	12.29	Put	Bond Future	6,491.0500	6.4911	6,285.3200	6.2853	(3.169)	0	0	0
2023/06/14	2044	01/08/2024			Bond Future	12.8257	71.1807	12.7591	71.5394	(0.519)	0.0000	0.0000	0
2023/06/14	2044	01/08/2024	12.30	Call	Bond Future	3,540.7800	3.5408	3,694.4000	3.6944	4.339	0	0	0
2023/06/14	2044	01/08/2024	12.30	Put	Bond Future	6,457.1200	6.4571	6,252.0500	6.2521	(3.176)	0	0	0
2023/06/14	2046	03/08/2023			Bond Future	113.2555	113.2555	113.6673	113.6673	0.364	0.0000	0.0000	12,882
2023/06/14	2046	02/11/2023			Bond Future	113.7160	113.7160	114.1366	114.1366	0.370	0.0000	0.0000	4,626
2023/06/14	2046	01/02/2024			Bond Future	116.3842	116.3842	116.8145	116.8145	0.370	0.0000	0.0000	0
2023/06/14	2046	02/05/2024			Bond Future	117.0131	117.0131	117.4536	117.4536	0.376	0.0000	0.0000	0
2023/06/14	2046	01/08/2024			Bond Future	119.7106	119.7106	120.1616	120.1616	0.377	0.0000	0.0000	0
2023/06/14	2050	03/08/2023			Bond Future	113.2760	113.2760	113.3459	113.3459	0.062	0.0000	0.0000	10,740
2023/06/14	2050	02/11/2023			Bond Future	115.8353	115.8353	115.9065	115.9065	0.061	0.0000	0.0000	3,364
2023/06/14	2050	01/02/2024			Bond Future	116.2942	116.2942	116.3667	116.3667	0.062	0.0000	0.0000	0
2023/06/14	2050	02/05/2024			Bond Future	119.0865	119.0865	119.1606	119.1606	0.062	0.0000	0.0000	0
2023/06/14	2050	01/08/2024			Bond Future	119.5063	119.5063	119.5827	119.5827	0.064	0.0000	0.0000	0
2023/06/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/14	AL37	03/08/2023			Index Future	873.8370	873.8370	874.9150	874.9150	0.123	0.0000	0.0000	0
2023/06/14	AL37	02/11/2023			Index Future	893.3700	893.3700	894.4690	894.4690	0.123	0.0000	0.0000	0
2023/06/14	AL37	01/02/2024			Index Future	914.1220	914.1220	915.2450	915.2450	0.123	0.0000	0.0000	0
2023/06/14	AL37	02/05/2024			Index Future	935.8660	935.8660	937.0150	937.0150	0.123	0.0000	0.0000	0
2023/06/14	AL37	01/08/2024			Index Future	957.2610	957.2610	958.4380	958.4380	0.123	0.0000	0.0000	0
2023/06/14	AL7T	03/08/2023			Index Future	997.7430	997.7430	1,000.2190	1,000.2190	0.248	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
2023/06/14	AL7T	02/11/2023			Index Future	1,020.0450	1,020.0450	1,022.5730	1,022.5730	0.248	0.0000	0.0000	0
2023/06/14	AL7T	01/02/2024			Index Future	1,043.7400	1,043.7400	1,046.3250	1,046.3250	0.248	0.0000	0.0000	0
2023/06/14	AL7T	02/05/2024			Index Future	1,068.5680	1,068.5680	1,071.2120	1,071.2120	0.247	0.0000	0.0000	0
2023/06/14	AL7T	01/08/2024			Index Future	1,092.9960	1,092.9960	1,095.7030	1,095.7030	0.248	0.0000	0.0000	0
2023/06/14	ALBI	03/08/2023			Index Future	874.3360	874.3360	876.6970	876.6970	0.270	0.0000	0.0000	106
2023/06/14	ALBI	02/11/2023			Index Future	893.8800	893.8800	896.2900	896.2900	0.270	0.0000	0.0000	0
2023/06/14	ALBI	01/02/2024			Index Future	914.6440	914.6440	917.1090	917.1090	0.270	0.0000	0.0000	0
2023/06/14	ALBI	02/05/2024			Index Future	936.4010	936.4010	938.9230	938.9230	0.269	0.0000	0.0000	0
2023/06/14	ALBI	01/08/2024			Index Future	957.8070	957.8070	960.3900	960.3900	0.270	0.0000	0.0000	0
2023/06/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/06/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/14	C253	31/03/2053			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
2023/06/14	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/14	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/14	ES33	03/08/2023			Bond Future	12.7156	73.7437	12.6628	73.9779	(0.415)	0.0000	0.0000	350
2023/06/14	ES33	02/11/2023			Bond Future	12.8559	71.6108	12.8009	71.8501	(0.428)	0.0000	0.0000	0
2023/06/14	ES33	01/02/2024			Bond Future	12.9926	73.2915	12.9352	73.5362	(0.441)	0.0000	0.0000	0
2023/06/14	ES33	02/05/2024			Bond Future	13.1240	71.2494	13.0641	71.4998	(0.456)	0.0000	0.0000	0
2023/06/14	ES33	01/08/2024			Bond Future	13.2784	72.8893	13.2158	73.1458	(0.471)	0.0000	0.0000	0
2023/06/14	ES42	03/08/2023			Bond Future	13.1107	70.5045	13.0581	70.7716	(0.401)	0.0000	0.0000	4,000
2023/06/14	ES42	02/11/2023			Bond Future	13.2430	67.8338	13.1883	68.1067	(0.413)	0.0000	0.0000	0
2023/06/14	ES42	01/02/2024			Bond Future	13.3655	69.4264	13.3088	69.7055	(0.425)	0.0000	0.0000	0
2023/06/14	ES42	02/05/2024			Bond Future	13.4886	66.8302	13.4295	67.1160	(0.438)	0.0000	0.0000	0
2023/06/14	ES42	01/08/2024			Bond Future	13.6284	68.3666	13.5669	68.6593	(0.451)	0.0000	0.0000	0
2023/06/14	GOVI	03/08/2023	837.21	Call	GOVI	245,650.0000	24.5650	268,950.0000	26.8950	9.485	0	0	0
2023/06/14	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/14	GOVI	03/08/2023	837.22	Call	GOVI	245,550.0000	24.5550	268,850.0000	26.8850	9.489	0	0	0
2023/06/14	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/14	GOVI	03/08/2023			GOVI	861.7750	861.7750	864.1050	864.1050	0.270	0.0000	0.0000	835
2023/06/14	GOVI	03/08/2023	837.23	Call	GOVI	245,450.0000	24.5450	268,750.0000	26.8750	9.493	0	0	0
2023/06/14	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/14	GOVI	02/11/2023	885.81	Put	GOVI	47,710.0000	4.7710	23,930.0000	2.3930	(49.843)	0	0	0
2023/06/14	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/14	GOVI	02/11/2023			GOVI	881.0390	881.0390	883.4170	883.4170	0.270	0.0000	0.0000	0
2023/06/14	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/14	GOVI	02/11/2023	885.80	Put	GOVI	47,610.0000	4.7610	23,830.0000	2.3830	(49.947)	0	0	0
2023/06/14	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/14	GOVI	02/11/2023	885.82	Put	GOVI	47,810.0000	4.7810	24,030.0000	2.4030	(49.739)	0	0	0
2023/06/14	GOVI	01/02/2024	880.00	Call	GOVI	215,050.0000	21.5050	239,360.0000	23.9360	11.304	0	0	0
2023/06/14	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/14	GOVI	01/02/2024			GOVI	901.5050	901.5050	903.9360	903.9360	0.270	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/14	GOVI	01/02/2024	879.98	Call	GOVI	215,250.0000	21.5250	239,560.0000	23.9560	11.294	0	0	0
2023/06/14	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/14	GOVI	01/02/2024	879.99	Call	GOVI	215,150.0000	21.5150	239,460.0000	23.9460	11.299	0	0	0
2023/06/14	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/14	GOVI	02/05/2024	950.97	Put	GOVI	280,210.0000	28.0210	255,330.0000	25.5330	(8.879)	0	0	0
2023/06/14	GOVI	02/05/2024	950.98	Put	GOVI	280,310.0000	28.0310	255,430.0000	25.5430	(8.876)	0	0	0
2023/06/14	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/14	GOVI	02/05/2024			GOVI	922.9490	922.9490	925.4370	925.4370	0.270	0.0000	0.0000	0
2023/06/14	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/14	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/14	GOVI	02/05/2024	950.99	Put	GOVI	280,410.0000	28.0410	255,530.0000	25.5530	(8.873)	0	0	0
2023/06/14	GOVI	01/08/2024	943.39	Call	GOVI	6,580.0000	0.6580	32,060.0000	3.2060	387.234	0	0	0
2023/06/14	GOVI	01/08/2024	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/14	GOVI	01/08/2024			GOVI	944.0480	944.0480	946.5960	946.5960	0.270	0.0000	0.0000	0
2023/06/14	GOVI	01/08/2024	943.37	Call	GOVI	6,780.0000	0.6780	32,260.0000	3.2260	375.811	0	0	0
2023/06/14	GOVI	01/08/2024	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/14	GOVI	01/08/2024	943.38	Call	GOVI	6,680.0000	0.6680	32,160.0000	3.2160	381.437	0	0	0
2023/06/14	GOVI	01/08/2024	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/06/14	IGOV	03/08/2023			Index Future	328.8380	328.8380	328.9980	328.9980	0.049	0.0000	0.0000	639
2023/06/14	IGOV	02/11/2023			Index Future	336.2690	336.2690	336.4310	336.4310	0.048	0.0000	0.0000	16
2023/06/14	IGOV	01/02/2024			Index Future	344.1580	344.1580	344.3240	344.3240	0.048	0.0000	0.0000	0
2023/06/14	IGOV	02/05/2024			Index Future	352.4210	352.4210	352.5900	352.5900	0.048	0.0000	0.0000	0
2023/06/14	IGOV	01/08/2024			Index Future	360.5510	360.5510	360.7250	360.7250	0.048	0.0000	0.0000	0
2023/06/14	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/06/14	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/06/14	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/06/14	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/06/14	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/06/14	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/06/14	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/06/14	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/06/14	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/06/14	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/06/14	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/06/14	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/06/14	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/06/14	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/06/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/06/14	JBAF	21/06/2023			Jibar Tradeable Future	8.5050	91.4950	8.4950	91.5050	(0.118)	0.0000	0.0000	0
2023/06/14	JBAF	19/07/2023			Jibar Tradeable Future	8.5300	91.4700	8.5000	91.5000	(0.352)	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
2023/06/14	JBAF	16/08/2023			Jibar Tradeable Future	8.7900	91.2100	8.7300	91.2700	(0.683)	0.0000	0.0000	0
2023/06/14	JBAF	20/09/2023			Jibar Tradeable Future	8.8150	91.1850	8.7600	91.2400	(0.624)	0.0000	0.0000	0
2023/06/14	JBAF	18/10/2023			Jibar Tradeable Future	8.8700	91.1300	8.8300	91.1700	(0.451)	0.0000	0.0000	0
2023/06/14	JBAF	15/11/2023			Jibar Tradeable Future	8.8800	91.1200	8.8350	91.1650	(0.507)	0.0000	0.0000	0
2023/06/14	JBAF	20/12/2023			Jibar Tradeable Future	8.9200	91.0800	8.8600	91.1400	(0.673)	0.0000	0.0000	0
2023/06/14	JBAF	20/03/2024			Jibar Tradeable Future	8.9250	91.0750	8.8650	91.1350	(0.672)	0.0000	0.0000	0
2023/06/14	JBAF	19/06/2024			Jibar Tradeable Future	8.8200	91.1800	8.7550	91.2450	(0.737)	0.0000	0.0000	0
2023/06/14	JBAF	18/09/2024			Jibar Tradeable Future	8.7400	91.2600	8.6800	91.3200	(0.686)	0.0000	0.0000	0
2023/06/14	JBAF	18/12/2024			Jibar Tradeable Future	8.5500	91.4500	8.5100	91.4900	(0.468)	0.0000	0.0000	0
2023/06/14	JBAF	19/03/2025			Jibar Tradeable Future	8.5000	91.5000	8.4450	91.5550	(0.647)	0.0000	0.0000	0
2023/06/14	R035	03/08/2023	12.00	Call	Bond Future	2,029.5700	2.0296	2,158.3900	2.1584	6.347	0	0	0
2023/06/14	R035	03/08/2023	12.00	Put	Bond Future	1,458.1500	1.4581	1,333.3700	1.3334	(8.557)	0	0	0
2023/06/14	R035	03/08/2023	12.50	Call	Bond Future	3,805.5500	3.8056	3,988.7200	3.9887	4.813	0	0	5,000
2023/06/14	R035	03/08/2023			Bond Future	11.8927	85.1665	11.8455	85.4201	(0.397)	0.0000	0.0000	61,040
2023/06/14	R035	03/08/2023	11.75	Call	Bond Future	1,336.9500	1.3369	1,434.4100	1.4344	7.290	0	0	0
2023/06/14	R035	03/08/2023	11.75	Put	Bond Future	2,106.3400	2.1063	1,950.2000	1.9502	(7.413)	0	0	4,870
2023/06/14	R035	03/08/2023	11.98	Call	Bond Future	1,968.7700	1.9688	2,095.1100	2.0951	6.417	0	0	0
2023/06/14	R035	03/08/2023	11.98	Put	Bond Future	1,503.4600	1.5035	1,376.2000	1.3762	(8.464)	0	0	0
2023/06/14	R035	03/08/2023	11.99	Call	Bond Future	1,999.0600	1.9991	2,126.6400	2.1266	6.382	0	0	0
2023/06/14	R035	03/08/2023	11.99	Put	Bond Future	1,480.6700	1.4807	1,354.6500	1.3547	(8.511)	0	0	0
2023/06/14	R035	03/08/2023	12.50	Put	Bond Future	644.4700	0.6445	574.0400	0.5740	(10.928)	0	0	0
2023/06/14	R035	02/11/2023	12.85	Call	Bond Future	5,646.8800	5.6469	5,828.5000	5.8285	3.216	0	0	0
2023/06/14	R035	02/11/2023	12.85	Put	Bond Future	1,350.1200	1.3501	1,272.7500	1.2728	(5.731)	0	0	400
2023/06/14	R035	02/11/2023	13.59	Call	Bond Future	8,469.9300	8.4699	8,683.8400	8.6838	2.526	0	0	0
2023/06/14	R035	02/11/2023	13.59	Put	Bond Future	689.4300	0.6894	644.3500	0.6444	(6.539)	0	0	750
2023/06/14	R035	02/11/2023	11.12	Call	Bond Future	998.9200	0.9989	1,059.0600	1.0591	6.021	0	0	400
2023/06/14	R035	02/11/2023	11.41	Call	Bond Future	1,465.2700	1.4653	1,545.6700	1.5457	5.487	0	0	0
2023/06/14	R035	02/11/2023	11.41	Put	Bond Future	4,659.4300	4.6594	4,480.8400	4.4808	(3.833)	0	0	0
2023/06/14	R035	02/11/2023	11.42	Call	Bond Future	1,484.3600	1.4844	1,565.5000	1.5655	5.466	0	0	0
2023/06/14	R035	02/11/2023	11.42	Put	Bond Future	4,623.0100	4.6230	4,445.1600	4.4452	(3.847)	0	0	0
2023/06/14	R035	02/11/2023			Bond Future	12.0009	82.5589	11.9518	82.8179	(0.409)	0.0000	0.0000	109,761
2023/06/14	R035	02/11/2023	11.43	Call	Bond Future	1,503.5900	1.5036	1,585.4900	1.5855	5.447	0	0	0
2023/06/14	R035	02/11/2023	11.43	Put	Bond Future	4,586.7700	4.5868	4,409.6800	4.4097	(3.861)	0	0	0
2023/06/14	R035	02/11/2023	11.74	Call	Bond Future	2,172.2900	2.1723	2,277.9600	2.2780	4.864	0	0	750
2023/06/14	R035	02/11/2023	11.74	Put	Bond Future	3,561.2300	3.5612	3,407.9100	3.4079	(4.305)	0	0	0
2023/06/14	R035	02/11/2023	12.24	Call	Bond Future	3,565.7300	3.5657	3,709.0600	3.7091	4.020	0	0	750
2023/06/14	R035	02/11/2023	12.24	Put	Bond Future	2,321.9400	2.3219	2,206.2800	2.2063	(4.981)	0	0	0
2023/06/14	R035	02/11/2023	11.12	Put	Bond Future	5,825.6600	5.8257	5,626.8100	5.6268	(3.413)	0	0	0
2023/06/14	R035	02/11/2023	10.62	Call	Bond Future	486.0700	0.4861	519.1900	0.5192	6.814	0	0	400
2023/06/14	R035	02/11/2023	10.62	Put	Bond Future	8,233.1300	8.2331	8,007.2600	8.0073	(2.743)	0	0	0
2023/06/14	R035	01/02/2024	11.12	Put	Bond Future	6,804.9600	6.8050	6,612.1700	6.6122	(2.833)	0	0	0
2023/06/14	R035	01/02/2024	12.18	Put	Bond Future	3,441.8100	3.4418	3,313.3500	3.3133	(3.732)	0	0	0
2023/06/14	R035	01/02/2024	12.19	Call	Bond Future	3,860.3200	3.8603	3,997.2500	3.9973	3.547	0	0	0
2023/06/14	R035	01/02/2024	12.19	Put	Bond Future	3,418.9400	3.4189	3,291.0700	3.2911	(3.740)	0	0	0
2023/06/14	R035	01/02/2024	10.62	Call	Bond Future	882.9400	0.8829	930.3600	0.9304	5.371	0	0	400
2023/06/14	R035	01/02/2024	10.62	Put	Bond Future	9,091.5000	9.0915	8,874.1200	8.8741	(2.391)	0	0	0
2023/06/14	R035	01/02/2024			Bond Future	12.1042	84.4773	12.0531	84.7421	(0.422)	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
2023/06/14	R035	01/02/2024	12.20	Call	Bond Future	3,888.8200	3.8888	4,026.3400	4.0263	3.536	0	0	0
2023/06/14	R035	01/02/2024	12.20	Put	Bond Future	3,396.2100	3.3962	3,268.9300	3.2689	(3.748)	0	0	0
2023/06/14	R035	01/02/2024	13.46	Call	Bond Future	8,061.7900	8.0618	8,259.6400	8.2596	2.454	0	0	0
2023/06/14	R035	01/02/2024	13.46	Put	Bond Future	1,467.2600	1.4673	1,400.3100	1.4003	(4.563)	0	0	400
2023/06/14	R035	01/02/2024	11.12	Call	Bond Future	1,486.7000	1.4867	1,558.7100	1.5587	4.844	0	0	400
2023/06/14	R035	01/02/2024	12.18	Call	Bond Future	3,831.9000	3.8319	3,968.2400	3.9682	3.558	0	0	0
2023/06/14	R035	02/05/2024	11.20	Call	Bond Future	1,746.0700	1.7461	1,826.4200	1.8264	4.602	0	0	0
2023/06/14	R035	02/05/2024	11.20	Put	Bond Future	7,032.5900	7.0326	6,841.9600	6.8420	(2.711)	0	0	0
2023/06/14	R035	02/05/2024	11.19	Call	Bond Future	1,731.3100	1.7313	1,811.1300	1.8111	4.610	0	0	0
2023/06/14	R035	02/05/2024	11.19	Put	Bond Future	7,073.4000	7.0734	6,882.2400	6.8822	(2.703)	0	0	0
2023/06/14	R035	02/05/2024			Bond Future	12.1947	81.9703	12.1416	82.2413	(0.436)	0.0000	0.0000	0
2023/06/14	R035	02/05/2024	11.21	Call	Bond Future	1,760.9200	1.7609	1,841.7900	1.8418	4.592	0	0	0
2023/06/14	R035	02/05/2024	11.21	Put	Bond Future	6,991.9300	6.9919	6,801.8200	6.8018	(2.719)	0	0	0
2023/06/14	R035	01/08/2024	11.80	Call	Bond Future	2,939.2900	2.9393	3,053.7500	3.0538	3.894	0	0	0
2023/06/14	R035	01/08/2024	11.80	Put	Bond Future	5,514.0100	5.5140	5,351.0600	5.3511	(2.955)	0	0	0
2023/06/14	R035	01/08/2024	11.81	Call	Bond Future	2,960.7900	2.9608	3,075.8100	3.0758	3.885	0	0	0
2023/06/14	R035	01/08/2024	11.79	Put	Bond Future	5,544.7600	5.5448	5,381.2600	5.3813	(2.949)	0	0	0
2023/06/14	R035	01/08/2024			Bond Future	12.3048	83.8401	12.2493	84.1176	(0.451)	0.0000	0.0000	0
2023/06/14	R035	01/08/2024	11.81	Put	Bond Future	5,483.3900	5.4834	5,321.0000	5.3210	(2.961)	0	0	0
2023/06/14	R035	01/08/2024	11.79	Call	Bond Future	2,917.8800	2.9179	3,031.7900	3.0318	3.904	0	0	0
2023/06/14	R053	03/08/2023	12.72	Call	Bond Future	3,959.3100	3.9593	4,279.5800	4.2796	8.089	0	0	0
2023/06/14	R053	03/08/2023	12.72	Put	Bond Future	1,471.3800	1.4714	1,287.2700	1.2873	(12.513)	0	0	0
2023/06/14	R053	03/08/2023			Bond Future	12.3765	98.1940	12.3089	98.6983	(0.546)	0.0000	0.0000	0
2023/06/14	R053	03/08/2023	12.70	Call	Bond Future	3,864.1100	3.8641	4,180.2300	4.1802	8.181	0	0	0
2023/06/14	R053	03/08/2023	12.70	Put	Bond Future	1,517.6600	1.5177	1,329.4000	1.3294	(12.405)	0	0	0
2023/06/14	R053	03/08/2023	12.71	Call	Bond Future	3,911.6000	3.9116	4,229.8000	4.2298	8.135	0	0	0
2023/06/14	R053	03/08/2023	12.71	Put	Bond Future	1,494.3600	1.4944	1,308.1800	1.3082	(12.459)	0	0	0
2023/06/14	R053	02/11/2023	12.81	Call	Bond Future	5,570.4000	5.5704	5,874.2000	5.8742	5.454	0	0	0
2023/06/14	R053	02/11/2023	12.81	Put	Bond Future	3,215.4700	3.2155	3,003.9600	3.0040	(6.578)	0	0	0
2023/06/14	R053	02/11/2023	12.82	Call	Bond Future	5,614.0500	5.6140	5,919.1200	5.9191	5.434	0	0	0
2023/06/14	R053	02/11/2023	12.82	Put	Bond Future	3,189.4900	3.1895	2,979.2500	2.9793	(6.592)	0	0	0
2023/06/14	R053	02/11/2023			Bond Future	12.4800	94.5222	12.4098	95.0375	(0.562)	0.0000	0.0000	1,349
2023/06/14	R053	02/11/2023	12.83	Call	Bond Future	5,657.6000	5.6576	5,963.9300	5.9639	5.414	0	0	0
2023/06/14	R053	02/11/2023	12.83	Put	Bond Future	3,163.5000	3.1635	2,954.5200	2.9545	(6.606)	0	0	0
2023/06/14	R053	01/02/2024	12.92	Call	Bond Future	6,603.2200	6.6032	6,911.9600	6.9120	4.676	0	0	0
2023/06/14	R053	01/02/2024	12.93	Call	Bond Future	6,645.0900	6.6451	6,954.8700	6.9549	4.662	0	0	0
2023/06/14	R053	01/02/2024	12.94	Put	Bond Future	4,127.8000	4.1278	3,911.5500	3.9115	(5.239)	0	0	0
2023/06/14	R053	01/02/2024			Bond Future	12.5754	96.7191	12.5026	97.2462	(0.579)	0.0000	0.0000	0
2023/06/14	R053	01/02/2024	12.92	Put	Bond Future	4,180.9300	4.1809	3,962.6000	3.9626	(5.222)	0	0	0
2023/06/14	R053	01/02/2024	12.93	Put	Bond Future	4,154.2800	4.1543	3,936.9900	3.9370	(5.231)	0	0	0
2023/06/14	R053	01/02/2024	12.94	Call	Bond Future	6,687.0400	6.6870	6,997.8600	6.9979	4.648	0	0	0
2023/06/14	R053	02/05/2024	13.02	Put	Bond Future	4,954.8100	4.9548	4,731.1600	4.7312	(4.514)	0	0	0
2023/06/14	R053	02/05/2024	13.03	Put	Bond Future	4,927.9200	4.9279	4,705.1800	4.7052	(4.520)	0	0	0
2023/06/14	R053	02/05/2024	13.04	Call	Bond Future	7,476.9500	7.4770	7,794.6500	7.7947	4.249	0	0	0
2023/06/14	R053	02/05/2024			Bond Future	12.6677	93.1522	12.5921	93.6917	(0.596)	0.0000	0.0000	0
2023/06/14	R053	02/05/2024	13.02	Call	Bond Future	7,395.6400	7.3956	7,711.5100	7.7115	4.271	0	0	0
2023/06/14	R053	02/05/2024	13.03	Call	Bond Future	7,436.2700	7.4363	7,753.0500	7.7530	4.260	0	0	0

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2023/06/14	R053	02/05/2024	13.04	Put	Bond Future	4,901.1800	4.9012	4,679.3600	4.6794	(4.526)	0	0	0
2023/06/14	R053	01/08/2024	13.13	Call	Bond Future	7,970.8100	7.9708	8,293.1800	8.2932	4.044	0	0	0
2023/06/14	R053	01/08/2024	13.13	Put	Bond Future	5,559.6400	5.5596	5,329.9200	5.3299	(4.132)	0	0	0
2023/06/14	R053	01/08/2024	13.14	Call	Bond Future	8,010.2600	8.0103	8,333.4700	8.3335	4.035	0	0	0
2023/06/14	R053	01/08/2024	13.14	Put	Bond Future	5,532.6300	5.5326	5,303.7500	5.3038	(4.137)	0	0	0
2023/06/14	R053	01/08/2024			Bond Future	12.7763	95.2753	12.6978	95.8274	(0.615)	0.0000	0.0000	0
2023/06/14	R053	01/08/2024	13.15	Call	Bond Future	8,050.1400	8.0501	8,374.2000	8.3742	4.026	0	0	0
2023/06/14	R053	01/08/2024	13.15	Put	Bond Future	5,506.1500	5.5062	5,278.1200	5.2781	(4.141)	0	0	0
2023/06/14	R186	03/08/2023	9.73	Put	Bond Future	585.7600	0.5858	543.8900	0.5439	(7.148)	0	0	0
2023/06/14	R186	03/08/2023	9.74	Call	Bond Future	1,339.9300	1.3399	1,391.2500	1.3913	3.830	0	0	0
2023/06/14	R186	03/08/2023	9.74	Put	Bond Future	576.6600	0.5767	535.2300	0.5352	(7.184)	0	0	0
2023/06/14	R186	03/08/2023			Bond Future	9.4739	104.2553	9.4417	104.3480	(0.340)	0.0000	0.0000	73,345
2023/06/14	R186	03/08/2023	9.73	Call	Bond Future	1,320.4800	1.3205	1,371.3600	1.3714	3.853	0	0	0
2023/06/14	R186	03/08/2023	9.75	Call	Bond Future	1,359.3600	1.3594	1,411.1100	1.4111	3.807	0	0	0
2023/06/14	R186	03/08/2023	9.75	Put	Bond Future	567.5500	0.5676	526.5500	0.5266	(7.224)	0	0	0
2023/06/14	R186	02/11/2023	9.40	Call	Bond Future	1,232.0200	1.2320	1,272.2800	1.2723	3.268	0	0	0
2023/06/14	R186	02/11/2023	9.40	Put	Bond Future	1,528.4600	1.5285	1,474.2900	1.4743	(3.544)	0	0	0
2023/06/14	R186	02/11/2023	9.15	Call	Bond Future	929.2200	0.9292	962.2500	0.9622	3.555	0	0	1,715
2023/06/14	R186	02/11/2023			Bond Future	9.5099	106.5853	9.4749	106.6798	(0.369)	0.0000	0.0000	14,754
2023/06/14	R186	02/11/2023	10.42	Call	Bond Future	2,994.1200	2.9941	3,060.8800	3.0609	2.230	0	0	0
2023/06/14	R186	02/11/2023	10.42	Put	Bond Future	580.5700	0.5806	552.9000	0.5529	(4.766)	0	0	1,715
2023/06/14	R186	02/11/2023	9.15	Put	Bond Future	1,903.9000	1.9039	1,842.5000	1.8425	(3.225)	0	0	0
2023/06/14	R186	02/11/2023	9.38	Call	Bond Future	1,205.7700	1.2058	1,245.4500	1.2455	3.291	0	0	0
2023/06/14	R186	02/11/2023	9.38	Put	Bond Future	1,556.2600	1.5563	1,501.5100	1.5015	(3.518)	0	0	0
2023/06/14	R186	02/11/2023	9.39	Call	Bond Future	1,218.8500	1.2189	1,258.8200	1.2588	3.279	0	0	0
2023/06/14	R186	02/11/2023	9.39	Put	Bond Future	1,542.3100	1.5423	1,487.8500	1.4878	(3.531)	0	0	0
2023/06/14	R186	01/02/2024	9.51	Call	Bond Future	1,628.3200	1.6283	1,674.0800	1.6741	2.810	0	0	0
2023/06/14	R186	01/02/2024	9.52	Put	Bond Future	1,631.2200	1.6312	1,580.8200	1.5808	(3.090)	0	0	0
2023/06/14	R186	01/02/2024	9.50	Call	Bond Future	1,614.4100	1.6144	1,659.9400	1.6599	2.820	0	0	0
2023/06/14	R186	01/02/2024			Bond Future	9.5156	103.7489	9.4771	103.8453	(0.405)	0.0000	0.0000	0
2023/06/14	R186	01/02/2024	9.51	Put	Bond Future	1,642.2800	1.6423	1,591.6500	1.5916	(3.083)	0	0	0
2023/06/14	R186	01/02/2024	9.52	Call	Bond Future	1,642.2800	1.6423	1,688.2700	1.6883	2.800	0	0	0
2023/06/14	R186	01/02/2024	9.50	Put	Bond Future	1,653.4000	1.6534	1,602.5400	1.6025	(3.076)	0	0	0
2023/06/14	R186	02/05/2024	10.40	Call	Bond Future	3,143.9200	3.1439	3,207.8100	3.2078	2.032	0	0	0
2023/06/14	R186	02/05/2024	10.40	Put	Bond Future	1,084.9800	1.0850	1,050.2900	1.0503	(3.197)	0	0	2,030
2023/06/14	R186	02/05/2024	8.01	Call	Bond Future	443.0100	0.4430	461.3500	0.4613	4.140	0	0	0
2023/06/14	R186	02/05/2024	8.01	Put	Bond Future	3,952.3600	3.9524	3,872.1200	3.8721	(2.030)	0	0	0
2023/06/14	R186	02/05/2024	9.73	Put	Bond Future	1,559.8100	1.5598	1,513.6300	1.5136	(2.961)	0	0	0
2023/06/14	R186	02/05/2024			Bond Future	9.4970	106.2177	9.4544	106.3163	(0.449)	0.0000	0.0000	0
2023/06/14	R186	02/05/2024	8.00	Call	Bond Future	438.4400	0.4384	456.6300	0.4566	4.149	0	0	0
2023/06/14	R186	02/05/2024	8.00	Put	Bond Future	3,971.9100	3.9719	3,891.5200	3.8915	(2.024)	0	0	0
2023/06/14	R186	02/05/2024	9.73	Call	Bond Future	2,096.1500	2.0962	2,148.5500	2.1485	2.500	0	0	2,030
2023/06/14	R186	02/05/2024	7.99	Call	Bond Future	433.9100	0.4339	451.9400	0.4519	4.155	0	0	0
2023/06/14	R186	02/05/2024	7.99	Put	Bond Future	3,991.5000	3.9915	3,910.9500	3.9110	(2.018)	0	0	0
2023/06/14	R186	01/08/2024	8.70	Put	Bond Future	2,681.7300	2.6817	2,613.9700	2.6140	(2.527)	0	0	0
2023/06/14	R186	01/08/2024	8.68	Call	Bond Future	911.4400	0.9114	944.4200	0.9444	3.618	0	0	0
2023/06/14	R186	01/08/2024	8.69	Call	Bond Future	918.4800	0.9185	951.6500	0.9517	3.611	0	0	0

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2023/06/14	R186	01/08/2024			Bond Future	9.5230	103.3301	9.4751	103.4313	(0.503)	0.0000	0.0000	0
2023/06/14	R186	01/08/2024	8.70	Call	Bond Future	925.5600	0.9256	958.9200	0.9589	3.604	0	0	0
2023/06/14	R186	01/08/2024	8.68	Put	Bond Future	2,710.7700	2.7108	2,642.6300	2.6426	(2.514)	0	0	0
2023/06/14	R186	01/08/2024	8.69	Put	Bond Future	2,696.2300	2.6962	2,628.2800	2.6283	(2.520)	0	0	0
2023/06/14	R197	03/08/2023			Bond Future	337.4317	337.4317	337.5861	337.5861	0.046	0.0000	0.0000	44
2023/06/14	R197	02/11/2023			Bond Future	345.0552	345.0552	345.2119	345.2119	0.045	0.0000	0.0000	0
2023/06/14	R202	03/08/2023			Bond Future	250.4079	250.4079	250.5349	250.5349	0.051	0.0000	0.0000	5,336
2023/06/14	R202	02/11/2023			Bond Future	256.0652	256.0652	256.1942	256.1942	0.050	0.0000	0.0000	0
2023/06/14	R202	01/02/2024			Bond Future	257.0832	257.0832	257.2146	257.2146	0.051	0.0000	0.0000	0
2023/06/14	R202	02/05/2024			Bond Future	263.2556	263.2556	263.3900	263.3900	0.051	0.0000	0.0000	0
2023/06/14	R202	01/08/2024			Bond Future	264.1824	264.1824	264.3207	264.3207	0.052	0.0000	0.0000	0
2023/06/14	R209	03/08/2023	10.00	Call	Bond Future	3.5600	0.0036	4.0900	0.0041	14.888	0	0	1,800
2023/06/14	R209	03/08/2023	10.00	Put	Bond Future	10,094.8500	10.0949	9,850.4500	9.8504	(2.421)	0	0	0
2023/06/14	R209	03/08/2023	10.70	Call	Bond Future	61.8400	0.0618	70.0700	0.0701	13.309	0	0	1,800
2023/06/14	R209	03/08/2023	11.95	Put	Bond Future	1,486.1100	1.4861	1,355.7400	1.3557	(8.773)	0	0	0
2023/06/14	R209	03/08/2023	12.00	Call	Bond Future	1,647.8800	1.6479	1,768.4700	1.7685	7.318	0	0	0
2023/06/14	R209	03/08/2023	12.00	Put	Bond Future	1,378.6400	1.3786	1,254.3000	1.2543	(9.019)	0	0	1,750
2023/06/14	R209	03/08/2023	11.25	Put	Bond Future	3,704.1800	3.7042	3,496.5100	3.4965	(5.606)	0	0	0
2023/06/14	R209	03/08/2023	11.93	Call	Bond Future	1,472.9000	1.4729	1,585.0300	1.5850	7.613	0	0	0
2023/06/14	R209	03/08/2023	11.94	Call	Bond Future	1,497.2900	1.4973	1,610.6400	1.6106	7.570	0	0	0
2023/06/14	R209	03/08/2023			Bond Future	11.9424	65.5314	11.8902	65.7763	(0.437)	0.0000	0.0000	11,715
2023/06/14	R209	03/08/2023	10.70	Put	Bond Future	6,276.3800	6.2764	6,039.6800	6.0397	(3.771)	0	0	0
2023/06/14	R209	03/08/2023	10.75	Call	Bond Future	73.3100	0.0733	82.9400	0.0829	13.136	0	0	7,000
2023/06/14	R209	03/08/2023	10.75	Put	Bond Future	6,021.7800	6.0218	5,786.4800	5.7865	(3.907)	0	0	0
2023/06/14	R209	03/08/2023	11.95	Call	Bond Future	1,521.8900	1.5219	1,636.4500	1.6365	7.527	0	0	0
2023/06/14	R209	03/08/2023	11.25	Call	Bond Future	340.7900	0.3408	378.0500	0.3780	10.933	0	0	7,000
2023/06/14	R209	03/08/2023	11.93	Put	Bond Future	1,530.8400	1.5308	1,398.0400	1.3980	(8.675)	0	0	0
2023/06/14	R209	03/08/2023	11.94	Put	Bond Future	1,508.3400	1.5083	1,376.7600	1.3768	(8.723)	0	0	0
2023/06/14	R209	02/11/2023	11.34	Call	Bond Future	1,114.5600	1.1146	1,185.8600	1.1859	6.397	0	0	0
2023/06/14	R209	02/11/2023	11.34	Put	Bond Future	4,458.2600	4.4583	4,279.3600	4.2794	(4.013)	0	0	0
2023/06/14	R209	02/11/2023	11.33	Call	Bond Future	1,099.3900	1.0994	1,169.9900	1.1700	6.422	0	0	0
2023/06/14	R209	02/11/2023	11.33	Put	Bond Future	4,492.7600	4.4928	4,313.1600	4.3132	(3.998)	0	0	0
2023/06/14	R209	02/11/2023			Bond Future	12.0380	63.8420	11.9840	64.0922	(0.448)	0.0000	0.0000	0
2023/06/14	R209	02/11/2023	11.35	Call	Bond Future	1,129.8500	1.1298	1,201.8700	1.2019	6.374	0	0	0
2023/06/14	R209	02/11/2023	11.35	Put	Bond Future	4,423.9300	4.4239	4,245.7500	4.2457	(4.028)	0	0	0
2023/06/14	R209	01/02/2024	12.13	Put	Bond Future	3,169.0100	3.1690	3,042.4100	3.0424	(3.995)	0	0	0
2023/06/14	R209	01/02/2024	12.14	Call	Bond Future	3,216.2100	3.2162	3,346.0200	3.3460	4.036	0	0	0
2023/06/14	R209	01/02/2024	12.14	Put	Bond Future	3,147.9100	3.1479	3,021.9000	3.0219	(4.003)	0	0	0
2023/06/14	R209	01/02/2024			Bond Future	12.1250	65.3257	12.0691	65.5815	(0.461)	0.0000	0.0000	0
2023/06/14	R209	01/02/2024	12.13	Call	Bond Future	3,191.7300	3.1917	3,320.9500	3.3210	4.049	0	0	0
2023/06/14	R209	01/02/2024	12.12	Call	Bond Future	3,167.5200	3.1675	3,296.1600	3.2962	4.061	0	0	0
2023/06/14	R209	01/02/2024	12.12	Put	Bond Future	3,190.4400	3.1904	3,063.2600	3.0633	(3.986)	0	0	0
2023/06/14	R209	02/05/2024	11.18	Call	Bond Future	1,482.3000	1.4823	1,558.9300	1.5589	5.170	0	0	0
2023/06/14	R209	02/05/2024	11.18	Put	Bond Future	6,363.5800	6.3636	6,178.3800	6.1784	(2.910)	0	0	0
2023/06/14	R209	02/05/2024	11.17	Call	Bond Future	1,469.5100	1.4695	1,545.6400	1.5456	5.181	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
2023/06/14	R209	02/05/2024	11.17	Put	Bond Future	6,400.7500	6.4008	6,215.0500	6.2150	(2.901)	0	0	0
2023/06/14	R209	02/05/2024			Bond Future	12.2087	63.7250	12.1507	63.9868	(0.474)	0.0000	0.0000	0
2023/06/14	R209	02/05/2024	11.19	Call	Bond Future	1,495.1500	1.4951	1,572.2900	1.5723	5.159	0	0	0
2023/06/14	R209	02/05/2024	11.19	Put	Bond Future	6,326.5300	6.3265	6,141.8400	6.1418	(2.919)	0	0	0
2023/06/14	R209	01/08/2024	11.79	Put	Bond Future	4,932.0000	4.9320	4,774.8700	4.7749	(3.186)	0	0	0
2023/06/14	R209	01/08/2024	11.80	Call	Bond Future	2,581.0300	2.5810	2,692.4800	2.6925	4.318	0	0	0
2023/06/14	R209	01/08/2024	11.80	Put	Bond Future	4,904.2900	4.9043	4,747.7000	4.7477	(3.193)	0	0	0
2023/06/14	R209	01/08/2024			Bond Future	12.3099	65.1784	12.2498	65.4464	(0.489)	0.0000	0.0000	0
2023/06/14	R209	01/08/2024	11.79	Call	Bond Future	2,562.0100	2.5620	2,672.9200	2.6729	4.329	0	0	0
2023/06/14	R209	01/08/2024	11.78	Call	Bond Future	2,543.0700	2.5431	2,653.4400	2.6534	4.340	0	0	0
2023/06/14	R209	01/08/2024	11.78	Put	Bond Future	4,959.8300	4.9598	4,802.1600	4.8022	(3.179)	0	0	0
2023/06/14	R210	03/08/2023			Bond Future	228.7675	228.7675	228.8787	228.8787	0.049	0.0000	0.0000	421
2023/06/14	R210	02/11/2023			Bond Future	230.7551	230.7551	230.8681	230.8681	0.049	0.0000	0.0000	0
2023/06/14	R210	01/02/2024			Bond Future	236.1693	236.1693	236.2843	236.2843	0.049	0.0000	0.0000	0
2023/06/14	R210	02/05/2024			Bond Future	238.5569	238.5569	238.6744	238.6744	0.049	0.0000	0.0000	0
2023/06/14	R210	01/08/2024			Bond Future	244.0576	244.0576	244.1786	244.1786	0.050	0.0000	0.0000	0
2023/06/14	R213	03/08/2023	11.62	Put	Bond Future	691.7400	0.6917	628.2700	0.6283	(9.175)	0	0	0
2023/06/14	R213	03/08/2023	11.63	Call	Bond Future	2,692.9200	2.6929	2,812.7700	2.8128	4.451	0	0	0
2023/06/14	R213	03/08/2023			Bond Future	11.1572	82.1850	11.1150	82.3676	(0.378)	0.0000	0.0000	24,127
2023/06/14	R213	03/08/2023	11.61	Call	Bond Future	2,630.0600	2.6301	2,748.5000	2.7485	4.503	0	0	0
2023/06/14	R213	03/08/2023	11.61	Put	Bond Future	702.2700	0.7023	638.0900	0.6381	(9.139)	0	0	0
2023/06/14	R213	03/08/2023	11.62	Call	Bond Future	2,661.4300	2.6614	2,780.5800	2.7806	4.477	0	0	0
2023/06/14	R213	03/08/2023	11.63	Put	Bond Future	681.3700	0.6814	618.6000	0.6186	(9.212)	0	0	0
2023/06/14	R213	02/11/2023	11.13	Call	Bond Future	2,028.3000	2.0283	2,110.4300	2.1104	4.049	0	0	0
2023/06/14	R213	02/11/2023	11.13	Put	Bond Future	2,557.4000	2.5574	2,453.1500	2.4531	(4.076)	0	0	0
2023/06/14	R213	02/11/2023	10.94	Call	Bond Future	1,664.2400	1.6642	1,735.9600	1.7360	4.309	0	0	750
2023/06/14	R213	02/11/2023	10.94	Put	Bond Future	3,007.4600	3.0075	2,892.8000	2.8928	(3.813)	0	0	0
2023/06/14	R213	02/11/2023			Bond Future	11.2548	80.4638	11.2107	80.6502	(0.392)	0.0000	0.0000	6,039
2023/06/14	R213	02/11/2023	11.44	Call	Bond Future	2,722.0500	2.7220	2,820.9600	2.8210	3.634	0	0	750
2023/06/14	R213	02/11/2023	11.44	Put	Bond Future	1,945.0400	1.9450	1,857.5700	1.8576	(4.497)	0	0	0
2023/06/14	R213	02/11/2023	12.70	Call	Bond Future	6,418.0900	6.4181	6,568.3500	6.5684	2.341	0	0	0
2023/06/14	R213	02/11/2023	12.70	Put	Bond Future	603.3500	0.6034	567.2300	0.5672	(5.987)	0	0	750
2023/06/14	R213	02/11/2023	11.11	Call	Bond Future	1,987.6800	1.9877	2,068.7100	2.0687	4.077	0	0	0
2023/06/14	R213	02/11/2023	11.11	Put	Bond Future	2,601.9900	2.6020	2,496.6400	2.4966	(4.049)	0	0	0
2023/06/14	R213	02/11/2023	11.12	Call	Bond Future	2,008.0400	2.0080	2,089.6100	2.0896	4.062	0	0	0
2023/06/14	R213	02/11/2023	11.12	Put	Bond Future	2,579.7300	2.5797	2,474.9200	2.4749	(4.063)	0	0	0
2023/06/14	R213	01/02/2024	11.70	Call	Bond Future	3,640.5300	3.6405	3,749.2000	3.7492	2.985	0	0	0
2023/06/14	R213	01/02/2024	11.70	Put	Bond Future	2,198.7600	2.1988	2,116.8900	2.1169	(3.723)	0	0	0
2023/06/14	R213	01/02/2024	11.71	Call	Bond Future	3,665.4800	3.6655	3,774.5700	3.7746	2.976	0	0	0
2023/06/14	R213	01/02/2024	11.71	Put	Bond Future	2,183.4800	2.1835	2,102.0300	2.1020	(3.730)	0	0	0
2023/06/14	R213	01/02/2024			Bond Future	11.3458	82.3333	11.2996	82.5239	(0.407)	0.0000	0.0000	0
2023/06/14	R213	01/02/2024	11.72	Call	Bond Future	3,690.5100	3.6905	3,800.0000	3.8000	2.967	0	0	0
2023/06/14	R213	01/02/2024	11.72	Put	Bond Future	2,168.3100	2.1683	2,087.2600	2.0873	(3.738)	0	0	0
2023/06/14	R213	02/05/2024	10.30	Call	Bond Future	1,244.5200	1.2445	1,296.8400	1.2968	4.204	0	0	0
2023/06/14	R213	02/05/2024	10.30	Put	Bond Future	5,922.5500	5.9225	5,779.9200	5.7799	(2.408)	0	0	0
2023/06/14	R213	02/05/2024			Bond Future	11.4224	80.7295	11.3740	80.9245	(0.424)	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
2023/06/14	R213	02/05/2024	10.28	Call	Bond Future	1,223.4900	1.2235	1,275.1200	1.2751	4.220	0	0	0
2023/06/14	R213	02/05/2024	10.28	Put	Bond Future	5,987.9600	5.9880	5,844.6400	5.8446	(2.393)	0	0	0
2023/06/14	R213	02/05/2024	10.29	Call	Bond Future	1,233.8400	1.2338	1,285.8100	1.2858	4.212	0	0	0
2023/06/14	R213	02/05/2024	10.29	Put	Bond Future	5,955.0800	5.9551	5,812.1000	5.8121	(2.401)	0	0	0
2023/06/14	R213	01/08/2024	10.86	Call	Bond Future	2,089.5500	2.0896	2,164.8000	2.1648	3.601	0	0	0
2023/06/14	R213	01/08/2024	10.86	Put	Bond Future	4,737.3100	4.7373	4,612.9000	4.6129	(2.626)	0	0	0
2023/06/14	R213	01/08/2024	10.87	Call	Bond Future	2,105.3800	2.1054	2,181.0200	2.1810	3.593	0	0	0
2023/06/14	R213	01/08/2024	10.87	Put	Bond Future	4,712.3700	4.7124	4,588.3500	4.5883	(2.632)	0	0	0
2023/06/14	R213	01/08/2024			Bond Future	11.5226	82.5719	11.4717	82.7715	(0.442)	0.0000	0.0000	0
2023/06/14	R213	01/08/2024	10.88	Call	Bond Future	2,121.6200	2.1216	2,197.6400	2.1976	3.583	0	0	0
2023/06/14	R213	01/08/2024	10.88	Put	Bond Future	4,687.8700	4.6879	4,564.2300	4.5642	(2.637)	0	0	0
2023/06/14	R214	03/08/2023	12.14	Call	Bond Future	1,310.7800	1.3108	1,413.8500	1.4138	7.863	0	0	0
2023/06/14	R214	03/08/2023	12.14	Put	Bond Future	1,799.7900	1.7998	1,653.8300	1.6538	(8.110)	0	0	0
2023/06/14	R214	03/08/2023	12.15	Call	Bond Future	1,333.7400	1.3337	1,438.0300	1.4380	7.819	0	0	0
2023/06/14	R214	03/08/2023	12.15	Put	Bond Future	1,774.5200	1.7745	1,629.7800	1.6298	(8.157)	0	0	0
2023/06/14	R214	03/08/2023			Bond Future	12.2420	61.7492	12.1899	61.9982	(0.426)	0.0000	0.0000	20,463
2023/06/14	R214	03/08/2023	12.16	Call	Bond Future	1,356.9000	1.3569	1,462.4200	1.4624	7.777	0	0	0
2023/06/14	R214	03/08/2023	12.16	Put	Bond Future	1,749.5200	1.7495	1,606.0100	1.6060	(8.203)	0	0	0
2023/06/14	R214	02/11/2023	11.45	Put	Bond Future	5,324.6800	5.3247	5,130.2200	5.1302	(3.652)	0	0	0
2023/06/14	R214	02/11/2023	11.46	Call	Bond Future	903.4600	0.9035	964.0000	0.9640	6.701	0	0	0
2023/06/14	R214	02/11/2023	11.46	Put	Bond Future	5,283.9500	5.2839	5,090.1200	5.0901	(3.668)	0	0	0
2023/06/14	R214	02/11/2023			Bond Future	12.3402	59.8254	12.2863	60.0798	(0.437)	0.0000	0.0000	12
2023/06/14	R214	02/11/2023	11.45	Call	Bond Future	891.5400	0.8915	951.4500	0.9514	6.720	0	0	0
2023/06/14	R214	02/11/2023	11.47	Call	Bond Future	915.4900	0.9155	976.6700	0.9767	6.683	0	0	0
2023/06/14	R214	02/11/2023	11.47	Put	Bond Future	5,243.3900	5.2434	5,050.2000	5.0502	(3.684)	0	0	0
2023/06/14	R214	01/02/2024	12.16	Call	Bond Future	2,649.4000	2.6494	2,764.6100	2.7646	4.349	0	0	0
2023/06/14	R214	01/02/2024	12.16	Put	Bond Future	3,944.3800	3.9444	3,799.4200	3.7994	(3.675)	0	0	0
2023/06/14	R214	01/02/2024			Bond Future	12.4339	61.2156	12.3781	61.4757	(0.449)	0.0000	0.0000	0
2023/06/14	R214	01/02/2024	12.14	Call	Bond Future	2,604.9700	2.6050	2,718.9600	2.7190	4.376	0	0	0
2023/06/14	R214	01/02/2024	12.14	Put	Bond Future	3,996.2600	3.9963	3,850.0800	3.8501	(3.658)	0	0	0
2023/06/14	R214	01/02/2024	12.15	Call	Bond Future	2,627.1400	2.6271	2,741.7400	2.7417	4.362	0	0	0
2023/06/14	R214	01/02/2024	12.15	Put	Bond Future	3,970.2500	3.9702	3,824.6800	3.8247	(3.667)	0	0	0
2023/06/14	R214	02/05/2024	11.46	Call	Bond Future	1,572.6700	1.5727	1,651.0900	1.6511	4.986	0	0	0
2023/06/14	R214	02/05/2024	11.46	Put	Bond Future	6,765.1600	6.7652	6,577.3100	6.5773	(2.777)	0	0	0
2023/06/14	R214	02/05/2024	11.47	Call	Bond Future	1,586.0500	1.5860	1,664.9800	1.6650	4.977	0	0	0
2023/06/14	R214	02/05/2024	11.47	Put	Bond Future	6,726.1000	6.7261	6,538.7600	6.5388	(2.785)	0	0	0
2023/06/14	R214	02/05/2024			Bond Future	12.5163	59.3639	12.4587	59.6302	(0.461)	0.0000	0.0000	0
2023/06/14	R214	02/05/2024	11.48	Call	Bond Future	1,599.5000	1.5995	1,678.9500	1.6790	4.967	0	0	0
2023/06/14	R214	02/05/2024	11.48	Put	Bond Future	6,687.1700	6.6872	6,500.3500	6.5003	(2.794)	0	0	0
2023/06/14	R214	01/08/2024	12.18	Call	Bond Future	2,933.7400	2.9337	3,052.8400	3.0528	4.060	0	0	0
2023/06/14	R214	01/08/2024	12.18	Put	Bond Future	4,957.6200	4.9576	4,804.1700	4.8042	(3.095)	0	0	0
2023/06/14	R214	01/08/2024			Bond Future	12.6137	60.7180	12.5540	60.9906	(0.474)	0.0000	0.0000	0
2023/06/14	R214	01/08/2024	12.16	Call	Bond Future	2,893.4800	2.8935	3,011.5100	3.0115	4.079	0	0	0
2023/06/14	R214	01/08/2024	12.16	Put	Bond Future	5,013.3000	5.0133	4,858.7800	4.8588	(3.082)	0	0	0
2023/06/14	R214	01/08/2024	12.17	Call	Bond Future	2,913.4500	2.9135	3,032.0100	3.0320	4.069	0	0	0
2023/06/14	R214	01/08/2024	12.17	Put	Bond Future	4,985.2700	4.9853	4,831.2800	4.8313	(3.089)	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
2023/06/14	R248	03/08/2023	11.80	Call	Bond Future	656.6200	0.6566	721.5400	0.7215	9.887	0	0	1,100
2023/06/14	R248	03/08/2023	11.80	Put	Bond Future	3,879.4400	3.8794	3,640.1500	3.6401	(6.168)	0	0	0
2023/06/14	R248	03/08/2023	12.11	Call	Bond Future	1,278.2300	1.2782	1,385.9100	1.3859	8.424	0	0	0
2023/06/14	R248	03/08/2023	12.11	Put	Bond Future	2,600.9700	2.6010	2,404.4400	2.4044	(7.556)	0	0	0
2023/06/14	R248	03/08/2023			Bond Future	12.3343	76.2907	12.2820	76.5949	(0.423)	0.0000	0.0000	240,009
2023/06/14	R248	03/08/2023	12.09	Call	Bond Future	1,229.8300	1.2298	1,334.5700	1.3346	8.517	0	0	0
2023/06/14	R248	03/08/2023	12.09	Put	Bond Future	2,672.6000	2.6726	2,473.1300	2.4731	(7.464)	0	0	0
2023/06/14	R248	03/08/2023	12.10	Call	Bond Future	1,253.9000	1.2539	1,360.1000	1.3601	8.470	0	0	0
2023/06/14	R248	03/08/2023	12.10	Put	Bond Future	2,636.6100	2.6366	2,438.6000	2.4386	(7.510)	0	0	0
2023/06/14	R248	03/08/2023	12.30	Call	Bond Future	1,792.0100	1.7920	1,928.0300	1.9280	7.590	0	0	1,100
2023/06/14	R248	03/08/2023	12.30	Put	Bond Future	1,991.4000	1.9914	1,823.2100	1.8232	(8.446)	0	0	0
2023/06/14	R248	03/08/2023	13.20	Call	Bond Future	5,208.8700	5.2089	5,452.4200	5.4524	4.676	0	0	0
2023/06/14	R248	03/08/2023	13.20	Put	Bond Future	478.2600	0.4783	417.6000	0.4176	(12.683)	0	0	1,100
2023/06/14	R248	02/11/2023	12.50	Call	Bond Future	3,441.3000	3.4413	3,599.8800	3.5999	4.608	0	0	220
2023/06/14	R248	02/11/2023	13.60	Call	Bond Future	7,384.6500	7.3847	7,618.5500	7.6186	3.167	0	0	0
2023/06/14	R248	02/11/2023	13.60	Put	Bond Future	1,239.8300	1.2398	1,163.0400	1.1630	(6.194)	0	0	220
2023/06/14	R248	02/11/2023	11.47	Call	Bond Future	1,012.7000	1.0127	1,080.7700	1.0808	6.722	0	0	0
2023/06/14	R248	02/11/2023	11.48	Call	Bond Future	1,026.5400	1.0265	1,095.3500	1.0953	6.703	0	0	0
2023/06/14	R248	02/11/2023	11.49	Put	Bond Future	6,837.3400	6.8373	6,596.2200	6.5962	(3.527)	0	0	0
2023/06/14	R248	02/11/2023			Bond Future	12.4364	73.5483	12.3823	73.8590	(0.435)	0.0000	0.0000	11,069
2023/06/14	R248	02/11/2023	11.80	Call	Bond Future	1,602.5800	1.6026	1,698.4000	1.6984	5.979	0	0	220
2023/06/14	R248	02/11/2023	11.80	Put	Bond Future	5,412.8400	5.4128	5,197.9700	5.1980	(3.970)	0	0	0
2023/06/14	R248	02/11/2023	12.50	Put	Bond Future	3,079.2100	3.0792	2,927.1000	2.9271	(4.940)	0	0	0
2023/06/14	R248	02/11/2023	11.47	Put	Bond Future	6,940.8300	6.9408	6,698.2100	6.6982	(3.496)	0	0	0
2023/06/14	R248	02/11/2023	11.48	Put	Bond Future	6,888.9800	6.8890	6,647.1000	6.6471	(3.511)	0	0	0
2023/06/14	R248	02/11/2023	11.49	Call	Bond Future	1,040.5000	1.0405	1,110.0700	1.1101	6.686	0	0	0
2023/06/14	R248	01/02/2024	12.14	Call	Bond Future	2,933.2700	2.9333	3,065.0900	3.0651	4.494	0	0	0
2023/06/14	R248	01/02/2024	12.14	Put	Bond Future	5,219.5000	5.2195	5,033.5300	5.0335	(3.563)	0	0	0
2023/06/14	R248	01/02/2024	12.15	Call	Bond Future	2,958.5900	2.9586	3,091.1500	3.0912	4.481	0	0	0
2023/06/14	R248	01/02/2024	12.15	Put	Bond Future	5,185.2500	5.1852	5,000.0200	5.0000	(3.572)	0	0	0
2023/06/14	R248	01/02/2024			Bond Future	12.5343	75.2573	12.4782	75.5751	(0.448)	0.0000	0.0000	0
2023/06/14	R248	01/02/2024	12.16	Call	Bond Future	2,983.7800	2.9838	3,117.0900	3.1171	4.468	0	0	0
2023/06/14	R248	01/02/2024	12.16	Put	Bond Future	5,150.9500	5.1510	4,966.4700	4.9665	(3.581)	0	0	0
2023/06/14	R248	02/05/2024	11.46	Call	Bond Future	1,959.4400	1.9594	2,052.4900	2.0525	4.749	0	0	0
2023/06/14	R248	02/05/2024	11.47	Call	Bond Future	1,975.5900	1.9756	2,069.2300	2.0692	4.740	0	0	0
2023/06/14	R248	02/05/2024	11.48	Put	Bond Future	8,886.3100	8.8863	8,655.3100	8.6553	(2.600)	0	0	0
2023/06/14	R248	02/05/2024			Bond Future	12.6207	72.5947	12.5625	72.9199	(0.461)	0.0000	0.0000	13,000
2023/06/14	R248	02/05/2024	11.46	Put	Bond Future	8,985.1500	8.9851	8,752.9600	8.7530	(2.584)	0	0	0
2023/06/14	R248	02/05/2024	11.47	Put	Bond Future	8,935.6400	8.9356	8,704.0400	8.7040	(2.592)	0	0	0
2023/06/14	R248	02/05/2024	11.48	Call	Bond Future	1,991.8200	1.9918	2,086.0600	2.0861	4.731	0	0	0
2023/06/14	R248	01/08/2024	12.30	Call	Bond Future	3,949.4000	3.9494	4,097.7800	4.0978	3.757	0	0	0
2023/06/14	R248	01/08/2024	12.30	Put	Bond Future	6,337.9100	6.3379	6,153.3800	6.1534	(2.912)	0	0	0
2023/06/14	R248	01/08/2024	12.31	Call	Bond Future	3,975.1300	3.9751	4,124.1200	4.1241	3.748	0	0	0
2023/06/14	R248	01/08/2024	12.31	Put	Bond Future	6,305.4600	6.3055	6,121.5400	6.1215	(2.917)	0	0	0
2023/06/14	R248	01/08/2024			Bond Future	12.7224	74.2502	12.6621	74.5832	(0.475)	0.0000	0.0000	0
2023/06/14	R248	01/08/2024	12.32	Call	Bond Future	4,001.2400	4.0012	4,150.8400	4.1508	3.739	0	0	0
2023/06/14	R248	01/08/2024	12.32	Put	Bond Future	6,273.4700	6.2735	6,090.1600	6.0902	(2.922)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
Total											1463345	