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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/06/2023 TO 21/06/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/21	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/21	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/21	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/21	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/21	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/21	2025	03/08/2023		Bond Future	171.8901	171.8901	170.9478	170.9478	(0.548)	0.0000	0.0000	6,305
2023/06/21	2025	02/11/2023		Bond Future	175.7431	175.7431	174.7787	174.7787	(0.549)	0.0000	0.0000	0
2023/06/21	2025	01/02/2024		Bond Future	177.9992	177.9992	177.0182	177.0182	(0.551)	0.0000	0.0000	0
2023/06/21	2025	02/05/2024		Bond Future	182.1645	182.1645	181.1606	181.1606	(0.551)	0.0000	0.0000	0
2023/06/21	2025	01/08/2024		Bond Future	184.4313	184.4313	183.4109	183.4109	(0.553)	0.0000	0.0000	0
2023/06/21	2029	03/08/2023		Bond Future	124.7100	124.7100	124.0385	124.0385	(0.538)	0.0000	0.0000	2,275
2023/06/21	2029	02/11/2023		Bond Future	126.1702	126.1702	125.4860	125.4860	(0.542)	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
2023/06/21	2029	01/02/2024			Bond Future	129.0846		128.3842		(0.543)	0.0000	0.0000	0
2023/06/21	2029	02/05/2024			Bond Future	130.7283		130.0162		(0.545)	0.0000	0.0000	0
2023/06/21	2029	01/08/2024			Bond Future	133.6857		132.9586		(0.544)	0.0000	0.0000	0
2023/06/21	2030	03/08/2023	10.40	Call	Bond Future	378.3100	0.3783	532.6400	0.5326	40.795	0	0	1,012
2023/06/21	2030	03/08/2023	10.65	Call	Bond Future	748.6200	0.7486	987.3800	0.9874	31.893	0	0	350
2023/06/21	2030	03/08/2023	10.65	Put	Bond Future	1,807.1300	1.8071	1,428.6200	1.4286	(20.945)	0	0	0
2023/06/21	2030	03/08/2023	11.34	Call	Bond Future	2,451.8700	2.4519	2,894.7300	2.8947	18.062	0	0	0
2023/06/21	2030	03/08/2023	11.34	Put	Bond Future	649.3100	0.6493	474.9000	0.4749	(26.861)	0	0	0
2023/06/21	2030	03/08/2023	12.89	Call	Bond Future	7,852.9200	7.8529	8,454.9300	8.4549	7.666	0	0	0
2023/06/21	2030	03/08/2023	12.89	Put	Bond Future	41.1500	0.0412	25.8900	0.0259	(37.084)	0	0	350
2023/06/21	2030	03/08/2023	11.35	Call	Bond Future	2,482.1800	2.4822	2,927.3000	2.9273	17.933	0	0	0
2023/06/21	2030	03/08/2023	11.36	Put	Bond Future	628.9000	0.6289	458.9900	0.4590	(27.017)	0	0	0
2023/06/21	2030	03/08/2023			Bond Future	10.9019	86.9333	10.7545	87.5505	(1.352)	0.0000	0.0000	96,896
2023/06/21	2030	03/08/2023	10.40	Put	Bond Future	2,503.3400	2.5033	2,040.4000	2.0404	(18.493)	0	0	0
2023/06/21	2030	03/08/2023	11.35	Put	Bond Future	639.0300	0.6390	466.8800	0.4669	(26.939)	0	0	0
2023/06/21	2030	03/08/2023	11.36	Call	Bond Future	2,512.6200	2.5126	2,959.9800	2.9600	17.805	0	0	0
2023/06/21	2030	03/08/2023	12.59	Call	Bond Future	6,769.0700	6.7691	7,359.4400	7.3594	8.722	0	0	0
2023/06/21	2030	03/08/2023	12.59	Put	Bond Future	77.1800	0.0772	50.2800	0.0503	(34.854)	0	0	1,012
2023/06/21	2030	02/11/2023	12.27	Put	Bond Future	662.4100	0.6624	544.9500	0.5449	(17.732)	0	0	500
2023/06/21	2030	02/11/2023	11.43	Call	Bond Future	3,199.6500	3.1996	3,604.6400	3.6046	12.657	0	0	0
2023/06/21	2030	02/11/2023	11.43	Put	Bond Future	1,467.0700	1.4671	1,241.7400	1.2417	(15.359)	0	0	500
2023/06/21	2030	02/11/2023	10.80	Call	Bond Future	1,766.7000	1.7667	2,058.7900	2.0588	16.533	0	0	0
2023/06/21	2030	02/11/2023	10.80	Put	Bond Future	2,567.3100	2.5673	2,229.0800	2.2291	(13.174)	0	0	0
2023/06/21	2030	02/11/2023	10.81	Call	Bond Future	1,786.0300	1.7860	2,080.0500	2.0800	16.462	0	0	0
2023/06/21	2030	02/11/2023	10.81	Put	Bond Future	2,545.7000	2.5457	2,209.4000	2.2094	(13.211)	0	0	0
2023/06/21	2030	02/11/2023	10.07	Call	Bond Future	718.3300	0.7183	876.5700	0.8766	22.029	0	0	800
2023/06/21	2030	02/11/2023	10.07	Put	Bond Future	4,573.8400	4.5738	4,101.7600	4.1018	(10.321)	0	0	0
2023/06/21	2030	02/11/2023	10.39	Call	Bond Future	1,091.1600	1.0912	1,304.9700	1.3050	19.595	0	0	500
2023/06/21	2030	02/11/2023	9.57	Call	Bond Future	359.9300	0.3599	451.3300	0.4513	25.394	0	0	800
2023/06/21	2030	02/11/2023	9.57	Put	Bond Future	6,385.0300	6.3850	5,846.1100	5.8461	(8.440)	0	0	0
2023/06/21	2030	02/11/2023			Bond Future	10.9966	88.8610	10.8416	89.4914	(1.409)	0.0000	0.0000	312
2023/06/21	2030	02/11/2023	12.27	Call	Bond Future	5,630.7800	5.6308	6,143.6400	6.1436	9.108	0	0	0
2023/06/21	2030	02/11/2023	11.12	Call	Bond Future	2,439.9500	2.4400	2,791.9500	2.7919	14.427	0	0	500
2023/06/21	2030	02/11/2023	11.12	Put	Bond Future	1,942.1800	1.9422	1,663.8600	1.6639	(14.330)	0	0	0
2023/06/21	2030	02/11/2023	11.57	Call	Bond Future	3,571.8800	3.5719	3,998.6000	3.9986	11.947	0	0	0
2023/06/21	2030	02/11/2023	11.57	Put	Bond Future	1,288.9400	1.2889	1,085.3400	1.0853	(15.796)	0	0	800
2023/06/21	2030	02/11/2023	10.82	Call	Bond Future	1,805.2700	1.8053	2,101.2000	2.1012	16.393	0	0	0
2023/06/21	2030	02/11/2023	10.82	Put	Bond Future	2,524.0200	2.5240	2,189.6300	2.1896	(13.248)	0	0	0
2023/06/21	2030	02/11/2023	10.39	Put	Bond Future	3,591.3700	3.5914	3,174.8600	3.1749	(11.598)	0	0	0
2023/06/21	2030	02/11/2023	10.62	Call	Bond Future	1,443.3000	1.4433	1,700.7200	1.7007	17.836	0	0	500
2023/06/21	2030	02/11/2023	10.62	Put	Bond Future	2,985.0300	2.9850	2,612.1300	2.6121	(12.492)	0	0	0
2023/06/21	2030	02/11/2023	9.89	Call	Bond Future	558.6100	0.5586	689.3500	0.6894	23.405	0	0	500
2023/06/21	2030	02/11/2023	9.89	Put	Bond Future	5,187.8000	5.1878	4,688.2200	4.6882	(9.630)	0	0	0
2023/06/21	2030	01/02/2024	11.86	Put	Bond Future	1,525.7300	1.5257	1,325.0000	1.3250	(13.156)	0	0	500
2023/06/21	2030	01/02/2024	12.10	Put	Bond Future	1,286.0800	1.2861	1,111.8200	1.1118	(13.550)	0	0	400
2023/06/21	2030	01/02/2024	11.37	Call	Bond Future	3,260.4700	3.2605	3,640.8400	3.6408	11.666	0	0	0
2023/06/21	2030	01/02/2024	11.37	Put	Bond Future	2,155.7100	2.1557	1,891.7300	1.8917	(12.246)	0	0	0

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2023/06/21	2030	01/02/2024	11.85	Call	Bond Future	4,469.9900	4.4700	4,912.4400	4.9124	9.898	0	0	0
2023/06/21	2030	01/02/2024	11.85	Put	Bond Future	1,536.6700	1.5367	1,334.7700	1.3348	(13.139)	0	0	500
2023/06/21	2030	01/02/2024	10.16	Call	Bond Future	1,116.0100	1.1160	1,311.1800	1.3112	17.488	0	0	200
2023/06/21	2030	01/02/2024	10.16	Put	Bond Future	4,847.6400	4.8476	4,398.4600	4.3985	(9.266)	0	0	0
2023/06/21	2030	01/02/2024	11.00	Call	Bond Future	2,446.0000	2.4460	2,771.3700	2.7714	13.302	0	0	0
2023/06/21	2030	01/02/2024	9.93	Call	Bond Future	880.7400	0.8807	1,044.4700	1.0445	18.590	0	0	1,360
2023/06/21	2030	01/02/2024	9.93	Put	Bond Future	5,569.9500	5.5700	5,089.3300	5.0893	(8.629)	0	0	0
2023/06/21	2030	01/02/2024	10.00	Call	Bond Future	940.6200	0.9406	1,113.1400	1.1131	18.341	0	0	500
2023/06/21	2030	01/02/2024	10.00	Put	Bond Future	5,337.0600	5.3371	4,865.2300	4.8652	(8.841)	0	0	0
2023/06/21	2030	01/02/2024	9.57	Put	Bond Future	6,834.0700	6.8341	6,312.9100	6.3129	(7.626)	0	0	0
2023/06/21	2030	01/02/2024	9.89	Put	Bond Future	5,705.0200	5.7050	5,219.5100	5.2195	(8.510)	0	0	0
2023/06/21	2030	01/02/2024			Bond Future	11.0862	86.8870	10.9227	87.5314	(1.474)	0.0000	0.0000	0
2023/06/21	2030	01/02/2024	11.86	Call	Bond Future	4,496.6200	4.4966	4,940.2400	4.9402	9.866	0	0	0
2023/06/21	2030	01/02/2024	12.10	Call	Bond Future	5,152.3500	5.1524	5,622.4400	5.6224	9.124	0	0	0
2023/06/21	2030	01/02/2024	11.75	Call	Bond Future	4,206.0900	4.2061	4,636.5800	4.6366	10.235	0	0	0
2023/06/21	2030	01/02/2024	11.75	Put	Bond Future	1,649.6400	1.6496	1,435.7800	1.4358	(12.964)	0	0	200
2023/06/21	2030	01/02/2024	11.31	Call	Bond Future	3,120.6800	3.1207	3,492.4900	3.4925	11.914	0	0	0
2023/06/21	2030	01/02/2024	11.31	Put	Bond Future	2,248.0000	2.2480	1,975.4600	1.9755	(12.124)	0	0	1,360
2023/06/21	2030	01/02/2024	11.35	Call	Bond Future	3,213.5900	3.2136	3,591.1200	3.5911	11.748	0	0	0
2023/06/21	2030	01/02/2024	11.35	Put	Bond Future	2,186.1000	2.1861	1,919.2800	1.9193	(12.205)	0	0	0
2023/06/21	2030	01/02/2024	11.36	Call	Bond Future	3,236.8600	3.2369	3,615.8100	3.6158	11.707	0	0	0
2023/06/21	2030	01/02/2024	11.36	Put	Bond Future	2,170.7300	2.1707	1,905.3300	1.9053	(12.226)	0	0	0
2023/06/21	2030	01/02/2024	10.39	Call	Bond Future	1,405.8000	1.4058	1,635.2600	1.6353	16.322	0	0	500
2023/06/21	2030	01/02/2024	10.39	Put	Bond Future	4,192.3200	4.1923	3,777.4300	3.7774	(9.896)	0	0	0
2023/06/21	2030	01/02/2024	11.00	Put	Bond Future	2,785.0300	2.7850	2,466.0500	2.4660	(11.453)	0	0	700
2023/06/21	2030	01/02/2024	10.07	Call	Bond Future	1,014.7100	1.0147	1,197.0000	1.1970	17.965	0	0	400
2023/06/21	2030	01/02/2024	10.07	Put	Bond Future	5,119.5500	5.1195	4,657.4900	4.6575	(9.025)	0	0	0
2023/06/21	2030	01/02/2024	9.57	Call	Bond Future	620.5300	0.6205	743.7200	0.7437	19.852	0	0	400
2023/06/21	2030	01/02/2024	9.89	Call	Bond Future	847.9900	0.8480	1,006.8300	1.0068	18.731	0	0	500
2023/06/21	2030	02/05/2024	11.12	Put	Bond Future	3,013.2500	3.0132	2,693.2100	2.6932	(10.621)	0	0	0
2023/06/21	2030	02/05/2024	12.38	Call	Bond Future	5,835.2400	5.8352	6,319.2300	6.3192	8.294	0	0	0
2023/06/21	2030	02/05/2024	12.38	Put	Bond Future	1,425.2200	1.4252	1,249.8800	1.2499	(12.303)	0	0	1,080
2023/06/21	2030	02/05/2024	10.62	Call	Bond Future	1,867.0100	1.8670	2,134.9000	2.1349	14.349	0	0	500
2023/06/21	2030	02/05/2024	10.62	Put	Bond Future	4,032.4700	4.0325	3,641.0300	3.6410	(9.707)	0	0	0
2023/06/21	2030	02/05/2024	10.82	Call	Bond Future	2,206.0500	2.2060	2,502.8900	2.5029	13.456	0	0	1,080
2023/06/21	2030	02/05/2024	10.82	Put	Bond Future	3,592.0700	3.5921	3,229.5800	3.2296	(10.091)	0	0	0
2023/06/21	2030	02/05/2024	9.81	Call	Bond Future	886.7500	0.8867	1,046.0100	1.0460	17.960	0	0	0
2023/06/21	2030	02/05/2024	9.81	Put	Bond Future	6,297.9900	6.2980	5,797.9200	5.7979	(7.940)	0	0	0
2023/06/21	2030	02/05/2024	9.82	Call	Bond Future	894.8400	0.8948	1,055.2300	1.0552	17.924	0	0	0
2023/06/21	2030	02/05/2024	9.82	Put	Bond Future	6,265.1200	6.2651	5,766.1800	5.7662	(7.964)	0	0	0
2023/06/21	2030	02/05/2024	9.66	Call	Bond Future	772.9000	0.7729	915.8100	0.9158	18.490	0	0	1,000
2023/06/21	2030	02/05/2024	9.66	Put	Bond Future	6,801.2600	6.8013	6,284.8400	6.2848	(7.593)	0	0	0
2023/06/21	2030	02/05/2024			Bond Future	11.1812	88.9009	11.0085	89.5602	(1.544)	0.0000	0.0000	0
2023/06/21	2030	02/05/2024	13.15	Call	Bond Future	7,970.3200	7.9703	8,513.8700	8.5139	6.820	0	0	0
2023/06/21	2030	02/05/2024	13.15	Put	Bond Future	875.4400	0.8754	759.6600	0.7597	(13.225)	0	0	500
2023/06/21	2030	02/05/2024	11.12	Call	Bond Future	2,780.4900	2.7805	3,119.7800	3.1198	12.203	0	0	500
2023/06/21	2030	02/05/2024	11.94	Call	Bond Future	4,677.4700	4.6775	5,118.2200	5.1182	9.423	0	0	0
2023/06/21	2030	02/05/2024	11.94	Put	Bond Future	1,852.6900	1.8527	1,634.1100	1.6341	(11.798)	0	0	1,000

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2023/06/21	2030	02/05/2024	10.16	Call	Bond Future	1,230.7800	1.2308	1,433.7100	1.4337	16.488	0	0	1,000
2023/06/21	2030	02/05/2024	10.16	Put	Bond Future	5,221.7600	5.2218	4,765.3600	4.7654	(8.740)	0	0	0
2023/06/21	2030	02/05/2024	9.83	Call	Bond Future	902.7400	0.9027	1,064.2500	1.0642	17.891	0	0	0
2023/06/21	2030	02/05/2024	9.83	Put	Bond Future	6,232.0800	6.2321	5,734.2600	5.7343	(7.988)	0	0	0
2023/06/21	2030	01/08/2024	10.37	Call	Bond Future	1,573.7000	1.5737	1,808.4300	1.8084	14.916	0	0	0
2023/06/21	2030	01/08/2024	10.37	Put	Bond Future	5,089.6300	5.0896	4,649.4100	4.6494	(8.649)	0	0	0
2023/06/21	2030	01/08/2024	10.38	Call	Bond Future	1,586.8400	1.5868	1,822.8700	1.8229	14.874	0	0	0
2023/06/21	2030	01/08/2024	10.38	Put	Bond Future	5,064.2800	5.0643	4,625.3600	4.6254	(8.667)	0	0	0
2023/06/21	2030	01/08/2024			Bond Future	11.3058	86.8848	11.1226	87.5598	(1.621)	0.0000	0.0000	0
2023/06/21	2030	01/08/2024	10.39	Call	Bond Future	1,600.0500	1.6000	1,837.3800	1.8374	14.833	0	0	0
2023/06/21	2030	01/08/2024	10.39	Put	Bond Future	5,039.0100	5.0390	4,601.3900	4.6014	(8.685)	0	0	0
2023/06/21	2032	03/08/2023	9.60	Call	Bond Future	0.0800	0.0001	0.1800	0.0002	125.000	0	0	1,500
2023/06/21	2032	03/08/2023	9.60	Put	Bond Future	9,549.9400	9.5499	8,946.0800	8.9461	(6.323)	0	0	0
2023/06/21	2032	03/08/2023	10.30	Call	Bond Future	12.1400	0.0121	21.8300	0.0218	79.819	0	0	7,500
2023/06/21	2032	03/08/2023	10.30	Put	Bond Future	5,821.1000	5.8211	5,226.8300	5.2268	(10.209)	0	0	0
2023/06/21	2032	03/08/2023	12.04	Call	Bond Future	3,260.8600	3.2609	3,718.5100	3.7185	14.035	0	0	3,000
2023/06/21	2032	03/08/2023	12.04	Put	Bond Future	594.7100	0.5947	448.4000	0.4484	(24.602)	0	0	3,000
2023/06/21	2032	03/08/2023	11.77	Call	Bond Future	2,335.7600	2.3358	2,732.7400	2.7327	16.996	0	0	0
2023/06/21	2032	03/08/2023	11.77	Put	Bond Future	912.3700	0.9124	705.3900	0.7054	(22.686)	0	0	0
2023/06/21	2032	03/08/2023	11.90	Call	Bond Future	2,768.5600	2.7686	3,196.7600	3.1968	15.467	0	0	5,000
2023/06/21	2032	03/08/2023	11.90	Put	Bond Future	743.6300	0.7436	567.8700	0.5679	(23.635)	0	0	0
2023/06/21	2032	03/08/2023	11.55	Call	Bond Future	1,665.5400	1.6655	2,001.6600	2.0017	20.181	0	0	0
2023/06/21	2032	03/08/2023	11.55	Put	Bond Future	1,273.7200	1.2737	1,005.8800	1.0059	(21.028)	0	0	7,500
2023/06/21	2032	03/08/2023			Bond Future	11.4674	85.5501	11.3411	86.1540	(1.102)	0.0000	0.0000	117,394
2023/06/21	2032	03/08/2023	11.45	Call	Bond Future	1,392.5700	1.3926	1,697.9400	1.6979	21.929	0	0	0
2023/06/21	2032	03/08/2023	11.45	Put	Bond Future	1,475.3700	1.4754	1,176.7800	1.1768	(20.238)	0	0	7,500
2023/06/21	2032	03/08/2023	12.00	Call	Bond Future	3,117.7000	3.1177	3,567.3800	3.5674	14.423	0	0	5,000
2023/06/21	2032	03/08/2023	12.00	Put	Bond Future	634.0600	0.6341	479.7800	0.4798	(24.332)	0	0	0
2023/06/21	2032	03/08/2023	11.76	Call	Bond Future	2,303.5700	2.3036	2,698.0000	2.6980	17.123	0	0	0
2023/06/21	2032	03/08/2023	11.76	Put	Bond Future	926.7000	0.9267	717.1700	0.7172	(22.610)	0	0	0
2023/06/21	2032	03/08/2023	11.50	Call	Bond Future	1,526.7300	1.5267	1,847.6800	1.8477	21.022	0	0	11,000
2023/06/21	2032	03/08/2023	11.50	Put	Bond Future	1,371.7700	1.3718	1,088.7600	1.0888	(20.631)	0	0	11,000
2023/06/21	2032	03/08/2023	11.75	Call	Bond Future	2,271.5600	2.2716	2,663.4100	2.6634	17.250	0	0	0
2023/06/21	2032	03/08/2023	11.75	Put	Bond Future	941.2400	0.9412	729.1300	0.7291	(22.535)	0	0	0
2023/06/21	2032	02/11/2023	11.90	Call	Bond Future	3,406.1900	3.4062	3,782.1600	3.7822	11.038	0	0	0
2023/06/21	2032	02/11/2023	11.90	Put	Bond Future	1,908.1200	1.9081	1,667.3000	1.6673	(12.621)	0	0	0
2023/06/21	2032	02/11/2023	11.24	Call	Bond Future	1,780.0600	1.7801	2,038.8100	2.0388	14.536	0	0	0
2023/06/21	2032	02/11/2023	11.24	Put	Bond Future	3,353.5700	3.3536	2,995.5300	2.9955	(10.676)	0	0	0
2023/06/21	2032	02/11/2023	10.71	Call	Bond Future	913.5200	0.9135	1,077.3500	1.0773	17.934	0	0	500
2023/06/21	2032	02/11/2023	11.09	Put	Bond Future	3,785.3600	3.7854	3,399.4100	3.3994	(10.196)	0	0	0
2023/06/21	2032	02/11/2023	10.59	Call	Bond Future	769.6000	0.7696	914.0700	0.9141	18.772	0	0	500
2023/06/21	2032	02/11/2023	10.59	Put	Bond Future	5,519.1500	5.5191	5,046.8300	5.0468	(8.558)	0	0	0
2023/06/21	2032	02/11/2023			Bond Future	11.5741	83.2838	11.4421	83.9006	(1.140)	0.0000	0.0000	65,800
2023/06/21	2032	02/11/2023	11.78	Call	Bond Future	3,071.4900	3.0715	3,427.6500	3.4276	11.596	0	0	0
2023/06/21	2032	02/11/2023	11.78	Put	Bond Future	2,120.7700	2.1208	1,860.1400	1.8601	(12.289)	0	0	500
2023/06/21	2032	02/11/2023	12.26	Call	Bond Future	4,492.4900	4.4925	4,922.0800	4.9221	9.562	0	0	0
2023/06/21	2032	02/11/2023	12.26	Put	Bond Future	1,381.1600	1.3812	1,193.9600	1.1940	(13.554)	0	0	500

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
2023/06/21	2032	02/11/2023	11.23	Call	Bond Future	1,759.9300	1.7599	2,016.8100	2.0168	14.596	0	0	0
2023/06/21	2032	02/11/2023	11.23	Put	Bond Future	3,381.1500	3.3812	3,021.2400	3.0212	(10.645)	0	0	0
2023/06/21	2032	02/11/2023	11.28	Call	Bond Future	1,862.4600	1.8625	2,128.6800	2.1287	14.294	0	0	0
2023/06/21	2032	02/11/2023	11.28	Put	Bond Future	3,245.5000	3.2455	2,894.9300	2.8949	(10.802)	0	0	500
2023/06/21	2032	02/11/2023	10.71	Put	Bond Future	5,065.0700	5.0651	4,612.1100	4.6121	(8.943)	0	0	0
2023/06/21	2032	02/11/2023	11.09	Call	Bond Future	1,492.5200	1.4925	1,723.3600	1.7234	15.466	0	0	500
2023/06/21	2032	02/11/2023	11.22	Call	Bond Future	1,739.9300	1.7399	1,994.9500	1.9950	14.657	0	0	0
2023/06/21	2032	02/11/2023	11.22	Put	Bond Future	3,408.8900	3.4089	3,047.1200	3.0471	(10.613)	0	0	0
2023/06/21	2032	01/02/2024	12.50	Call	Bond Future	5,472.5400	5.4725	5,907.0000	5.9070	7.939	0	0	0
2023/06/21	2032	01/02/2024	12.73	Call	Bond Future	6,186.7400	6.1867	6,644.8100	6.6448	7.404	0	0	0
2023/06/21	2032	01/02/2024	12.73	Put	Bond Future	1,562.3200	1.5623	1,389.8700	1.3899	(11.038)	0	0	500
2023/06/21	2032	01/02/2024	11.83	Call	Bond Future	3,566.1400	3.5661	3,917.9200	3.9179	9.864	0	0	0
2023/06/21	2032	01/02/2024	11.83	Put	Bond Future	2,862.0700	2.8621	2,583.3300	2.5833	(9.739)	0	0	0
2023/06/21	2032	01/02/2024	11.84	Call	Bond Future	3,592.0500	3.5920	3,945.2100	3.9452	9.832	0	0	0
2023/06/21	2032	01/02/2024	11.84	Put	Bond Future	2,843.0100	2.8430	2,565.6500	2.5656	(9.756)	0	0	0
2023/06/21	2032	01/02/2024	10.78	Call	Bond Future	1,407.0300	1.4070	1,604.0500	1.6041	14.003	0	0	200
2023/06/21	2032	01/02/2024	11.09	Call	Bond Future	1,912.4600	1.9125	2,155.1400	2.1551	12.689	0	0	500
2023/06/21	2032	01/02/2024	11.09	Put	Bond Future	4,628.1600	4.6282	4,240.3200	4.2403	(8.380)	0	0	0
2023/06/21	2032	01/02/2024	11.75	Call	Bond Future	3,359.9500	3.3600	3,700.5800	3.7006	10.138	0	0	0
2023/06/21	2032	01/02/2024	11.75	Put	Bond Future	3,016.8100	3.0168	2,726.9200	2.7269	(9.609)	0	0	200
2023/06/21	2032	01/02/2024	10.01	Call	Bond Future	620.3000	0.6203	725.2600	0.7253	16.921	0	0	1,200
2023/06/21	2032	01/02/2024	10.01	Put	Bond Future	8,669.4600	8.6695	8,143.9000	8.1439	(6.062)	0	0	0
2023/06/21	2032	01/02/2024	10.59	Call	Bond Future	1,147.3600	1.1474	1,317.8000	1.3178	14.855	0	0	500
2023/06/21	2032	01/02/2024			Bond Future	11.6744	85.1886	11.5365	85.8191	(1.181)	0.0000	0.0000	0
2023/06/21	2032	01/02/2024	12.50	Put	Bond Future	1,825.9900	1.8260	1,629.9300	1.6299	(10.737)	0	0	200
2023/06/21	2032	01/02/2024	12.62	Call	Bond Future	5,842.2800	5.8423	6,289.3600	6.2894	7.652	0	0	0
2023/06/21	2032	01/02/2024	12.62	Put	Bond Future	1,683.5200	1.6835	1,500.0800	1.5001	(10.896)	0	0	1,200
2023/06/21	2032	01/02/2024	11.85	Call	Bond Future	3,618.3000	3.6183	3,972.8400	3.9728	9.799	0	0	0
2023/06/21	2032	01/02/2024	11.85	Put	Bond Future	2,824.3200	2.8243	2,548.3400	2.5483	(9.772)	0	0	0
2023/06/21	2032	01/02/2024	10.78	Put	Bond Future	5,610.8500	5.6109	5,177.3500	5.1774	(7.726)	0	0	0
2023/06/21	2032	01/02/2024	10.59	Put	Bond Future	6,280.0100	6.2800	5,819.9300	5.8199	(7.326)	0	0	0
2023/06/21	2032	01/02/2024	10.76	Call	Bond Future	1,377.9800	1.3780	1,572.1400	1.5721	14.090	0	0	1,200
2023/06/21	2032	01/02/2024	10.76	Put	Bond Future	5,678.9600	5.6790	5,242.6000	5.2426	(7.684)	0	0	0
2023/06/21	2032	02/05/2024	12.90	Call	Bond Future	6,518.1900	6.5182	6,985.8700	6.9859	7.175	0	0	0
2023/06/21	2032	02/05/2024	13.18	Call	Bond Future	7,389.9400	7.3899	7,881.5000	7.8815	6.652	0	0	0
2023/06/21	2032	02/05/2024	13.18	Put	Bond Future	1,446.5600	1.4466	1,292.9100	1.2929	(10.622)	0	0	500
2023/06/21	2032	02/05/2024	10.86	Call	Bond Future	1,559.7600	1.5598	1,770.3900	1.7704	13.504	0	0	1,000
2023/06/21	2032	02/05/2024	10.86	Put	Bond Future	5,767.7100	5.7677	5,333.1300	5.3331	(7.535)	0	0	0
2023/06/21	2032	02/05/2024	10.56	Call	Bond Future	1,151.8500	1.1519	1,322.1300	1.3221	14.783	0	0	0
2023/06/21	2032	02/05/2024	10.56	Put	Bond Future	6,798.1900	6.7982	6,323.2600	6.3233	(6.986)	0	0	0
2023/06/21	2032	02/05/2024	10.65	Call	Bond Future	1,265.8600	1.2659	1,447.9700	1.4480	14.386	0	0	1,550
2023/06/21	2032	02/05/2024	10.65	Put	Bond Future	6,477.4500	6.4775	6,014.3500	6.0143	(7.149)	0	0	0
2023/06/21	2032	02/05/2024	10.36	Call	Bond Future	945.2600	0.9453	1,091.8200	1.0918	15.505	0	0	1,000
2023/06/21	2032	02/05/2024	10.36	Put	Bond Future	7,567.7400	7.5677	7,069.0900	7.0691	(6.589)	0	0	0
2023/06/21	2032	02/05/2024			Bond Future	11.7762	82.9992	11.6318	83.6444	(1.226)	0.0000	0.0000	0
2023/06/21	2032	02/05/2024	12.90	Put	Bond Future	1,714.1000	1.7141	1,536.5700	1.5366	(10.357)	0	0	1,000
2023/06/21	2032	02/05/2024	13.35	Call	Bond Future	7,929.9100	7.9299	8,434.5200	8.4345	6.363	0	0	0
2023/06/21	2032	02/05/2024	13.35	Put	Bond Future	1,305.5900	1.3056	1,164.9900	1.1650	(10.769)	0	0	1,550

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
2023/06/21	2032	02/05/2024	11.09	Call	Bond Future	1,932.9000	1.9329	2,176.0100	2.1760	12.577	0	0	500
2023/06/21	2032	02/05/2024	11.09	Put	Bond Future	5,058.6600	5.0587	4,656.5600	4.6566	(7.949)	0	0	0
2023/06/21	2032	02/05/2024	11.35	Call	Bond Future	2,426.3400	2.4263	2,706.8800	2.7069	11.562	0	0	1,550
2023/06/21	2032	02/05/2024	11.35	Put	Bond Future	4,349.8400	4.3498	3,985.1700	3.9852	(8.384)	0	0	0
2023/06/21	2032	02/05/2024	10.59	Call	Bond Future	1,189.0700	1.1891	1,363.2600	1.3633	14.649	0	0	500
2023/06/21	2032	02/05/2024	10.59	Put	Bond Future	6,690.1800	6.6902	6,219.1600	6.2192	(7.040)	0	0	0
2023/06/21	2032	02/05/2024	10.54	Call	Bond Future	1,127.4800	1.1275	1,295.1700	1.2952	14.873	0	0	0
2023/06/21	2032	02/05/2024	10.54	Put	Bond Future	6,870.8100	6.8708	6,393.2900	6.3933	(6.950)	0	0	0
2023/06/21	2032	02/05/2024	10.55	Call	Bond Future	1,139.6200	1.1396	1,308.6100	1.3086	14.829	0	0	0
2023/06/21	2032	02/05/2024	10.55	Put	Bond Future	6,834.4300	6.8344	6,358.2100	6.3582	(6.968)	0	0	0
2023/06/21	2032	01/08/2024	11.15	Call	Bond Future	2,012.4900	2.0125	2,260.8900	2.2609	12.343	0	0	0
2023/06/21	2032	01/08/2024	11.15	Put	Bond Future	5,350.1800	5.3502	4,938.1200	4.9381	(7.702)	0	0	0
2023/06/21	2032	01/08/2024			Bond Future	11.9000	84.8553	11.7485	85.5158	(1.273)	0.0000	0.0000	0
2023/06/21	2032	01/08/2024	11.13	Call	Bond Future	1,979.4100	1.9794	2,225.1100	2.2251	12.413	0	0	0
2023/06/21	2032	01/08/2024	11.13	Put	Bond Future	5,408.4900	5.4085	4,993.7300	4.9937	(7.669)	0	0	0
2023/06/21	2032	01/08/2024	11.14	Call	Bond Future	1,995.7400	1.9957	2,242.7900	2.2428	12.379	0	0	0
2023/06/21	2032	01/08/2024	11.14	Put	Bond Future	5,379.1100	5.3791	4,965.7000	4.9657	(7.685)	0	0	0
2023/06/21	2033	03/08/2023			Bond Future	118.4286	118.4286	117.8449	117.8449	(0.493)	0.0000	0.0000	7,227
2023/06/21	2033	02/11/2023			Bond Future	119.6556	119.6556	119.0610	119.0610	(0.497)	0.0000	0.0000	0
2023/06/21	2033	01/02/2024			Bond Future	122.4194	122.4194	121.8107	121.8107	(0.497)	0.0000	0.0000	0
2023/06/21	2033	02/05/2024			Bond Future	123.8123	123.8123	123.1943	123.1943	(0.499)	0.0000	0.0000	0
2023/06/21	2033	01/08/2024			Bond Future	126.6133	126.6133	125.9825	125.9825	(0.498)	0.0000	0.0000	0
2023/06/21	2037	03/08/2023	12.12	Call	Bond Future	1,094.2100	1.0942	1,211.2100	1.2112	10.693	0	0	0
2023/06/21	2037	03/08/2023	12.12	Put	Bond Future	2,130.0100	2.1300	1,927.7200	1.9277	(9.497)	0	0	0
2023/06/21	2037	03/08/2023	12.13	Call	Bond Future	1,116.9100	1.1169	1,235.6000	1.2356	10.627	0	0	0
2023/06/21	2037	03/08/2023	12.13	Put	Bond Future	2,098.9400	2.0989	1,898.3400	1.8983	(9.557)	0	0	0
2023/06/21	2037	03/08/2023			Bond Future	12.3145	75.3912	12.2541	75.7105	(0.490)	0.0000	0.0000	133,378
2023/06/21	2037	03/08/2023	10.30	Call	Bond Future	1.0700	0.0011	1.3000	0.0013	21.495	0	0	1,800
2023/06/21	2037	03/08/2023	10.30	Put	Bond Future	11,828.2000	11.8282	11,509.1400	11.5091	(2.697)	0	0	0
2023/06/21	2037	03/08/2023	11.00	Call	Bond Future	32.5100	0.0325	38.5000	0.0385	18.425	0	0	1,800
2023/06/21	2037	03/08/2023	11.00	Put	Bond Future	7,461.2300	7.4612	7,147.9300	7.1479	(4.199)	0	0	0
2023/06/21	2037	03/08/2023	12.14	Call	Bond Future	1,139.7800	1.1398	1,260.1600	1.2602	10.562	0	0	0
2023/06/21	2037	03/08/2023	12.14	Put	Bond Future	2,068.1000	2.0681	1,869.1900	1.8692	(9.618)	0	0	0
2023/06/21	2037	02/11/2023	12.52	Call	Bond Future	3,129.9600	3.1300	3,299.7900	3.2998	5.426	0	0	750
2023/06/21	2037	02/11/2023	12.52	Put	Bond Future	2,651.9400	2.6519	2,495.9400	2.4959	(5.882)	0	0	0
2023/06/21	2037	02/11/2023	13.89	Call	Bond Future	7,850.5500	7.8505	8,114.5600	8.1146	3.363	0	0	0
2023/06/21	2037	02/11/2023	13.89	Put	Bond Future	798.8900	0.7989	737.0700	0.7371	(7.738)	0	0	750
2023/06/21	2037	02/11/2023	11.56	Put	Bond Future	5,699.4100	5.6994	5,452.3400	5.4523	(4.335)	0	0	0
2023/06/21	2037	02/11/2023	11.57	Call	Bond Future	1,006.9100	1.0069	1,086.5500	1.0866	7.909	0	0	0
2023/06/21	2037	02/11/2023	11.55	Put	Bond Future	5,741.5800	5.7416	5,493.6400	5.4936	(4.318)	0	0	0
2023/06/21	2037	02/11/2023			Bond Future	12.4274	77.0631	12.3648	77.3889	(0.504)	0.0000	0.0000	9,071
2023/06/21	2037	02/11/2023	11.56	Call	Bond Future	992.0100	0.9920	1,070.7700	1.0708	7.939	0	0	0
2023/06/21	2037	02/11/2023	11.57	Put	Bond Future	5,657.6000	5.6576	5,411.4100	5.4114	(4.351)	0	0	0
2023/06/21	2037	02/11/2023	12.02	Call	Bond Future	1,840.2200	1.8402	1,962.1700	1.9622	6.627	0	0	750
2023/06/21	2037	02/11/2023	12.02	Put	Bond Future	3,998.9000	3.9989	3,795.0200	3.7950	(5.098)	0	0	0
2023/06/21	2037	02/11/2023	11.55	Call	Bond Future	977.4100	0.9774	1,055.3000	1.0553	7.969	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
2023/06/21	2037	01/02/2024	12.93	Call	Bond Future	4,797.9300	4.7979	4,994.4000	4.9944	4.095	0	0	0
2023/06/21	2037	01/02/2024	12.93	Put	Bond Future	2,838.2700	2.8383	2,701.7600	2.7018	(4.810)	0	0	2,500
2023/06/21	2037	01/02/2024	13.93	Put	Bond Future	1,479.4400	1.4794	1,397.8200	1.3978	(5.517)	0	0	2,500
2023/06/21	2037	01/02/2024	12.33	Call	Bond Future	3,100.6000	3.1006	3,253.8300	3.2538	4.942	0	0	0
2023/06/21	2037	01/02/2024	12.33	Put	Bond Future	4,175.4700	4.1755	3,995.7200	3.9957	(4.305)	0	0	0
2023/06/21	2037	01/02/2024	12.09	Put	Bond Future	4,859.7600	4.8598	4,661.2900	4.6613	(4.084)	0	0	0
2023/06/21	2037	01/02/2024			Bond Future	12.5384	74.5690	12.4734	74.9019	(0.519)	0.0000	0.0000	0
2023/06/21	2037	01/02/2024	13.93	Call	Bond Future	8,108.7400	8.1087	8,360.1000	8.3601	3.100	0	0	0
2023/06/21	2037	01/02/2024	12.31	Call	Bond Future	3,049.5300	3.0495	3,201.2100	3.2012	4.974	0	0	0
2023/06/21	2037	01/02/2024	12.31	Put	Bond Future	4,228.7500	4.2288	4,047.4500	4.0475	(4.287)	0	0	0
2023/06/21	2037	01/02/2024	12.32	Call	Bond Future	3,075.0200	3.0750	3,227.4700	3.2275	4.958	0	0	0
2023/06/21	2037	01/02/2024	12.32	Put	Bond Future	4,202.0400	4.2020	4,021.5100	4.0215	(4.296)	0	0	0
2023/06/21	2037	01/02/2024	12.09	Call	Bond Future	2,518.6000	2.5186	2,653.1100	2.6531	5.341	0	0	2,500
2023/06/21	2037	02/05/2024	11.44	Call	Bond Future	1,396.9300	1.3969	1,485.1400	1.4851	6.315	0	0	0
2023/06/21	2037	02/05/2024	11.44	Put	Bond Future	7,869.2600	7.8693	7,616.7000	7.6167	(3.209)	0	0	0
2023/06/21	2037	02/05/2024	11.45	Call	Bond Future	1,409.7400	1.4097	1,498.5800	1.4986	6.302	0	0	0
2023/06/21	2037	02/05/2024	11.43	Put	Bond Future	7,913.2800	7.9133	7,660.1000	7.6601	(3.199)	0	0	0
2023/06/21	2037	02/05/2024			Bond Future	12.6519	76.2972	12.5843	76.6380	(0.534)	0.0000	0.0000	0
2023/06/21	2037	02/05/2024	11.45	Put	Bond Future	7,825.3700	7.8254	7,573.4400	7.5734	(3.219)	0	0	0
2023/06/21	2037	02/05/2024	11.43	Call	Bond Future	1,384.2000	1.3842	1,471.7900	1.4718	6.328	0	0	0
2023/06/21	2037	01/08/2024	12.10	Call	Bond Future	2,568.1000	2.5681	2,702.5400	2.7025	5.235	0	0	0
2023/06/21	2037	01/08/2024	12.10	Put	Bond Future	6,066.8300	6.0668	5,852.1400	5.8521	(3.539)	0	0	0
2023/06/21	2037	01/08/2024	12.09	Call	Bond Future	2,547.4500	2.5475	2,681.2000	2.6812	5.250	0	0	0
2023/06/21	2037	01/08/2024	12.09	Put	Bond Future	6,098.9500	6.0989	5,883.5700	5.8836	(3.531)	0	0	0
2023/06/21	2037	01/08/2024			Bond Future	12.7860	73.7480	12.7154	74.0971	(0.552)	0.0000	0.0000	0
2023/06/21	2037	01/08/2024	12.11	Call	Bond Future	2,588.8300	2.5888	2,723.9800	2.7240	5.221	0	0	0
2023/06/21	2037	01/08/2024	12.11	Put	Bond Future	6,034.8400	6.0348	5,820.8600	5.8209	(3.546)	0	0	0
2023/06/21	2038	03/08/2023			Bond Future	128.2234	128.2234	127.6050	127.6050	(0.482)	0.0000	0.0000	3,019
2023/06/21	2038	02/11/2023			Bond Future	131.0976	131.0976	130.4646	130.4646	(0.483)	0.0000	0.0000	1,706
2023/06/21	2038	01/02/2024			Bond Future	132.0973	132.0973	131.4561	131.4561	(0.485)	0.0000	0.0000	0
2023/06/21	2038	02/05/2024			Bond Future	135.1883	135.1883	134.5322	134.5322	(0.485)	0.0000	0.0000	0
2023/06/21	2038	01/08/2024			Bond Future	136.1598	136.1598	135.4953	135.4953	(0.488)	0.0000	0.0000	0
2023/06/21	2040	03/08/2023	12.23	Call	Bond Future	1,013.8400	1.0138	1,112.1900	1.1122	9.701	0	0	0
2023/06/21	2040	03/08/2023	12.23	Put	Bond Future	2,597.0700	2.5971	2,386.7500	2.3868	(8.098)	0	0	0
2023/06/21	2040	03/08/2023			Bond Future	12.5100	75.9312	12.4547	76.2399	(0.442)	0.0000	0.0000	133,091
2023/06/21	2040	03/08/2023	12.21	Call	Bond Future	971.2000	0.9712	1,066.4900	1.0665	9.812	0	0	0
2023/06/21	2040	03/08/2023	12.21	Put	Bond Future	2,669.4900	2.6695	2,456.1100	2.4561	(7.993)	0	0	0
2023/06/21	2040	03/08/2023	12.22	Call	Bond Future	992.4300	0.9924	1,089.2400	1.0892	9.755	0	0	0
2023/06/21	2040	03/08/2023	12.22	Put	Bond Future	2,633.1600	2.6332	2,421.3000	2.4213	(8.046)	0	0	0
2023/06/21	2040	02/11/2023	12.60	Call	Bond Future	2,970.0700	2.9701	3,122.8400	3.1228	5.144	0	0	128
2023/06/21	2040	02/11/2023	12.60	Put	Bond Future	3,102.5100	3.1025	2,940.3300	2.9403	(5.227)	0	0	0
2023/06/21	2040	02/11/2023	13.64	Call	Bond Future	6,529.6500	6.5297	6,760.5300	6.7605	3.536	0	0	0
2023/06/21	2040	02/11/2023	13.64	Put	Bond Future	1,276.8500	1.2769	1,192.7800	1.1928	(6.584)	0	0	128
2023/06/21	2040	02/11/2023	11.58	Call	Bond Future	802.7600	0.8028	863.9800	0.8640	7.626	0	0	0
2023/06/21	2040	02/11/2023	11.58	Put	Bond Future	6,881.7500	6.8817	6,628.0200	6.6280	(3.687)	0	0	0
2023/06/21	2040	02/11/2023	11.59	Call	Bond Future	816.0600	0.8161	878.0700	0.8781	7.599	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
2023/06/21	2040	02/11/2023	11.60	Put	Bond Future	6,784.8200	6.7848	6,532.6600	6.5327	(3.717)	0	0	0
2023/06/21	2040	02/11/2023			Bond Future	12.6241	77.6151	12.5668	77.9301	(0.454)	0.0000	0.0000	6,548
2023/06/21	2040	02/11/2023	11.80	Call	Bond Future	1,127.9500	1.1280	1,207.1500	1.2072	7.022	0	0	128
2023/06/21	2040	02/11/2023	11.80	Put	Bond Future	5,863.8100	5.8638	5,628.0600	5.6281	(4.020)	0	0	0
2023/06/21	2040	02/11/2023	11.59	Put	Bond Future	6,833.2400	6.8332	6,580.3000	6.5803	(3.702)	0	0	0
2023/06/21	2040	02/11/2023	11.60	Call	Bond Future	829.3700	0.8294	892.1600	0.8922	7.571	0	0	0
2023/06/21	2040	01/02/2024	12.33	Call	Bond Future	2,784.1500	2.7842	2,916.9300	2.9169	4.769	0	0	0
2023/06/21	2040	01/02/2024	12.33	Put	Bond Future	5,027.3600	5.0274	4,838.3000	4.8383	(3.761)	0	0	0
2023/06/21	2040	01/02/2024	12.34	Call	Bond Future	2,809.0600	2.8091	2,942.6000	2.9426	4.754	0	0	0
2023/06/21	2040	01/02/2024	12.34	Put	Bond Future	4,995.8400	4.9958	4,807.5400	4.8075	(3.769)	0	0	0
2023/06/21	2040	01/02/2024			Bond Future	12.7366	74.8832	12.6771	75.2051	(0.467)	0.0000	0.0000	28
2023/06/21	2040	01/02/2024	12.35	Call	Bond Future	2,834.0900	2.8341	2,968.3800	2.9684	4.738	0	0	0
2023/06/21	2040	01/02/2024	12.35	Put	Bond Future	4,964.5000	4.9645	4,776.9500	4.7769	(3.778)	0	0	0
2023/06/21	2040	02/05/2024	11.60	Call	Bond Future	1,487.7500	1.4878	1,571.5800	1.5716	5.635	0	0	0
2023/06/21	2040	02/05/2024	11.61	Call	Bond Future	1,503.1800	1.5032	1,587.6500	1.5876	5.619	0	0	0
2023/06/21	2040	02/05/2024	11.62	Put	Bond Future	8,532.9200	8.5329	8,288.6700	8.2887	(2.862)	0	0	0
2023/06/21	2040	02/05/2024			Bond Future	12.8512	76.6188	12.7893	76.9482	(0.481)	0.0000	0.0000	0
2023/06/21	2040	02/05/2024	11.60	Put	Bond Future	8,624.0200	8.6240	8,378.4800	8.3785	(2.847)	0	0	0
2023/06/21	2040	02/05/2024	11.61	Put	Bond Future	8,578.2600	8.5783	8,333.3600	8.3334	(2.855)	0	0	0
2023/06/21	2040	02/05/2024	11.62	Call	Bond Future	1,518.9500	1.5190	1,604.0700	1.6041	5.604	0	0	0
2023/06/21	2040	01/08/2024	12.34	Call	Bond Future	2,863.2000	2.8632	2,996.2900	2.9963	4.648	0	0	0
2023/06/21	2040	01/08/2024	12.34	Put	Bond Future	6,351.7100	6.3517	6,147.3500	6.1474	(3.217)	0	0	0
2023/06/21	2040	01/08/2024			Bond Future	12.9854	73.8262	12.9209	74.1636	(0.497)	0.0000	0.0000	0
2023/06/21	2040	01/08/2024	12.32	Call	Bond Future	2,818.6000	2.8186	2,950.3300	2.9503	4.674	0	0	0
2023/06/21	2040	01/08/2024	12.32	Put	Bond Future	6,419.3000	6.4193	6,213.5800	6.2136	(3.205)	0	0	0
2023/06/21	2040	01/08/2024	12.33	Call	Bond Future	2,840.7100	2.8407	2,973.1100	2.9731	4.661	0	0	0
2023/06/21	2040	01/08/2024	12.33	Put	Bond Future	6,385.2800	6.3853	6,180.2300	6.1802	(3.211)	0	0	0
2023/06/21	2044	03/08/2023	12.00	Call	Bond Future	561.9900	0.5620	594.5400	0.5945	5.792	0	0	0
2023/06/21	2044	03/08/2023	12.00	Put	Bond Future	3,701.8900	3.7019	3,539.8800	3.5399	(4.376)	0	0	4,754
2023/06/21	2044	03/08/2023	12.15	Call	Bond Future	812.5700	0.8126	857.0500	0.8570	5.474	0	0	0
2023/06/21	2044	03/08/2023	12.15	Put	Bond Future	3,061.5000	3.0615	2,911.4200	2.9114	(4.902)	0	0	0
2023/06/21	2044	03/08/2023	12.16	Call	Bond Future	831.4200	0.8314	876.7500	0.8767	5.452	0	0	0
2023/06/21	2044	03/08/2023	12.16	Put	Bond Future	3,021.5800	3.0216	2,872.3500	2.8724	(4.939)	0	0	0
2023/06/21	2044	03/08/2023			Bond Future	12.5424	72.4521	12.5077	72.6466	(0.277)	0.0000	0.0000	81,042
2023/06/21	2044	03/08/2023	11.75	Call	Bond Future	272.5500	0.2725	289.6400	0.2896	6.270	0	0	4,553
2023/06/21	2044	03/08/2023	11.75	Put	Bond Future	4,937.5600	4.9376	4,760.0900	4.7601	(3.594)	0	0	3,076
2023/06/21	2044	03/08/2023	12.17	Call	Bond Future	850.5400	0.8505	896.7300	0.8967	5.431	0	0	0
2023/06/21	2044	03/08/2023	12.17	Put	Bond Future	2,982.0100	2.9820	2,833.6400	2.8336	(4.976)	0	0	0
2023/06/21	2044	03/08/2023	12.50	Call	Bond Future	1,636.6100	1.6366	1,713.7200	1.7137	4.712	0	0	0
2023/06/21	2044	03/08/2023	12.50	Put	Bond Future	1,874.1100	1.8741	1,756.6600	1.7567	(6.267)	0	0	9,106
2023/06/21	2044	02/11/2023	11.57	Call	Bond Future	778.9200	0.7789	812.8500	0.8128	4.356	0	0	0
2023/06/21	2044	02/11/2023	11.57	Put	Bond Future	7,174.3000	7.1743	7,009.8400	7.0098	(2.292)	0	0	0
2023/06/21	2044	02/11/2023			Bond Future	12.6517	74.0588	12.6158	74.2572	(0.284)	0.0000	0.0000	0
2023/06/21	2044	02/11/2023	11.55	Call	Bond Future	753.3600	0.7534	786.3900	0.7864	4.384	0	0	0
2023/06/21	2044	02/11/2023	11.55	Put	Bond Future	7,275.8300	7.2758	7,110.4700	7.1105	(2.273)	0	0	0
2023/06/21	2044	02/11/2023	11.56	Call	Bond Future	766.0700	0.7661	799.5500	0.7995	4.370	0	0	0
2023/06/21	2044	02/11/2023	11.56	Put	Bond Future	7,224.9500	7.2250	7,060.0400	7.0600	(2.283)	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
2023/06/21	2044	01/02/2024	12.29	Call	Bond Future	2,695.7600	2.6958	2,773.2500	2.7732	2.875	0	0	0
2023/06/21	2044	01/02/2024	12.29	Put	Bond Future	5,317.7600	5.3178	5,192.6600	5.1927	(2.352)	0	0	0
2023/06/21	2044	01/02/2024			Bond Future	12.7593	71.3708	12.7220	71.5734	(0.292)	0.0000	0.0000	0
2023/06/21	2044	01/02/2024	12.27	Call	Bond Future	2,647.2200	2.6472	2,723.7700	2.7238	2.892	0	0	0
2023/06/21	2044	01/02/2024	12.27	Put	Bond Future	5,384.5600	5.3846	5,258.5200	5.2585	(2.341)	0	0	0
2023/06/21	2044	01/02/2024	12.28	Call	Bond Future	2,671.3300	2.6713	2,748.3500	2.7483	2.883	0	0	0
2023/06/21	2044	01/02/2024	12.28	Put	Bond Future	5,350.9600	5.3510	5,225.3900	5.2254	(2.347)	0	0	0
2023/06/21	2044	02/05/2024	11.67	Call	Bond Future	1,720.1800	1.7202	1,774.4400	1.7744	3.154	0	0	0
2023/06/21	2044	02/05/2024	11.67	Put	Bond Future	8,643.0900	8.6431	8,490.0600	8.4901	(1.771)	0	0	0
2023/06/21	2044	02/05/2024			Bond Future	12.8684	73.0250	12.8297	73.2323	(0.301)	0.0000	0.0000	0
2023/06/21	2044	02/05/2024	11.65	Call	Bond Future	1,690.9500	1.6909	1,744.4700	1.7445	3.165	0	0	0
2023/06/21	2044	02/05/2024	11.65	Put	Bond Future	8,738.8200	8.7388	8,585.0500	8.5850	(1.760)	0	0	0
2023/06/21	2044	02/05/2024	11.66	Call	Bond Future	1,705.5200	1.7055	1,759.4100	1.7594	3.160	0	0	0
2023/06/21	2044	02/05/2024	11.66	Put	Bond Future	8,690.8700	8.6909	8,537.4700	8.5375	(1.765)	0	0	0
2023/06/21	2044	01/08/2024	12.28	Call	Bond Future	3,025.3200	3.0253	3,105.9800	3.1060	2.666	0	0	0
2023/06/21	2044	01/08/2024	12.28	Put	Bond Future	6,960.2200	6.9602	6,828.2100	6.8282	(1.897)	0	0	0
2023/06/21	2044	01/08/2024	12.29	Call	Bond Future	3,047.7700	3.0478	3,128.8300	3.1288	2.660	0	0	0
2023/06/21	2044	01/08/2024	12.29	Put	Bond Future	6,925.2000	6.9252	6,793.5900	6.7936	(1.900)	0	0	0
2023/06/21	2044	01/08/2024			Bond Future	12.9960	70.2770	12.9556	70.4897	(0.311)	0.0000	0.0000	0
2023/06/21	2044	01/08/2024	12.30	Call	Bond Future	3,070.3000	3.0703	3,151.7600	3.1518	2.653	0	0	0
2023/06/21	2044	01/08/2024	12.30	Put	Bond Future	6,890.3200	6.8903	6,759.1100	6.7591	(1.904)	0	0	0
2023/06/21	2046	03/08/2023			Bond Future	113.4870	113.4870	112.8813	112.8813	(0.534)	0.0000	0.0000	12,882
2023/06/21	2046	02/11/2023			Bond Future	113.9328	113.9328	113.3177	113.3177	(0.540)	0.0000	0.0000	4,626
2023/06/21	2046	01/02/2024			Bond Future	116.5646	116.5646	115.9348	115.9348	(0.540)	0.0000	0.0000	0
2023/06/21	2046	02/05/2024			Bond Future	117.1287	117.1287	116.4914	116.4914	(0.544)	0.0000	0.0000	0
2023/06/21	2046	01/08/2024			Bond Future	119.7772	119.7772	119.1266	119.1266	(0.543)	0.0000	0.0000	0
2023/06/21	2050	03/08/2023			Bond Future	113.3224	113.3224	112.1303	112.1303	(1.052)	0.0000	0.0000	10,740
2023/06/21	2050	02/11/2023			Bond Future	115.8625	115.8625	114.6430	114.6430	(1.053)	0.0000	0.0000	3,364
2023/06/21	2050	01/02/2024			Bond Future	116.2812	116.2812	115.0412	115.0412	(1.066)	0.0000	0.0000	0
2023/06/21	2050	02/05/2024			Bond Future	119.0023	119.0023	117.7331	117.7331	(1.066)	0.0000	0.0000	0
2023/06/21	2050	01/08/2024			Bond Future	119.3693	119.3693	118.0783	118.0783	(1.082)	0.0000	0.0000	0
2023/06/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/21	AL37	03/08/2023			Index Future	870.4740	870.4740	875.6780	875.6780	0.598	0.0000	0.0000	0
2023/06/21	AL37	02/11/2023			Index Future	889.7700	889.7700	895.0870	895.0870	0.598	0.0000	0.0000	0
2023/06/21	AL37	01/02/2024			Index Future	910.1120	910.1120	915.5490	915.5490	0.597	0.0000	0.0000	0
2023/06/21	AL37	02/05/2024			Index Future	931.2070	931.2070	936.7710	936.7710	0.598	0.0000	0.0000	0
2023/06/21	AL37	01/08/2024			Index Future	952.0930	952.0930	957.7840	957.7840	0.598	0.0000	0.0000	0
2023/06/21	AL7T	03/08/2023			Index Future	991.4800	991.4800	997.1960	997.1960	0.577	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
2023/06/21	AL7T	02/11/2023			Index Future	1,013.4570	1,013.4570	1,019.2980	1,019.2980	0.576	0.0000	0.0000	0
2023/06/21	AL7T	01/02/2024			Index Future	1,036.6270	1,036.6270	1,042.6000	1,042.6000	0.576	0.0000	0.0000	0
2023/06/21	AL7T	02/05/2024			Index Future	1,060.6550	1,060.6550	1,066.7670	1,066.7670	0.576	0.0000	0.0000	0
2023/06/21	AL7T	01/08/2024			Index Future	1,084.4440	1,084.4440	1,090.6960	1,090.6960	0.577	0.0000	0.0000	0
2023/06/21	ALBI	03/08/2023			Index Future	868.4920	868.4920	872.6370	872.6370	0.477	0.0000	0.0000	106
2023/06/21	ALBI	02/11/2023			Index Future	887.7430	887.7430	891.9790	891.9790	0.477	0.0000	0.0000	0
2023/06/21	ALBI	01/02/2024			Index Future	908.0390	908.0390	912.3700	912.3700	0.477	0.0000	0.0000	0
2023/06/21	ALBI	02/05/2024			Index Future	929.0870	929.0870	933.5180	933.5180	0.477	0.0000	0.0000	0
2023/06/21	ALBI	01/08/2024			Index Future	949.9250	949.9250	954.4590	954.4590	0.477	0.0000	0.0000	0
2023/06/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/06/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/21	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/21	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/21	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/21	ES33	03/08/2023			Bond Future	12.8365	73.2112	12.7652	73.5248	(0.556)	0.0000	0.0000	350
2023/06/21	ES33	02/11/2023			Bond Future	12.9850	71.0535	12.9107	71.3737	(0.572)	0.0000	0.0000	0
2023/06/21	ES33	01/02/2024			Bond Future	13.1335	72.6950	13.0560	73.0223	(0.590)	0.0000	0.0000	0
2023/06/21	ES33	02/05/2024			Bond Future	13.2817	70.5949	13.2007	70.9299	(0.610)	0.0000	0.0000	0
2023/06/21	ES33	01/08/2024			Bond Future	13.4510	72.1885	13.3661	72.5318	(0.631)	0.0000	0.0000	0
2023/06/21	ES42	03/08/2023			Bond Future	13.2370	69.8702	13.1813	70.1487	(0.421)	0.0000	0.0000	4,000
2023/06/21	ES42	02/11/2023			Bond Future	13.3769	67.1728	13.3190	67.4572	(0.433)	0.0000	0.0000	0
2023/06/21	ES42	01/02/2024			Bond Future	13.5100	68.7249	13.4498	69.0156	(0.445)	0.0000	0.0000	0
2023/06/21	ES42	02/05/2024			Bond Future	13.6478	66.0699	13.5851	66.3674	(0.459)	0.0000	0.0000	0
2023/06/21	ES42	01/08/2024			Bond Future	13.8004	67.5594	13.7350	67.8643	(0.474)	0.0000	0.0000	0
2023/06/21	GOVI	03/08/2023	837.21	Call	GOVI	187,770.0000	18.7770	228,970.0000	22.8970	21.942	0	0	0
2023/06/21	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/21	GOVI	03/08/2023	837.22	Call	GOVI	187,670.0000	18.7670	228,870.0000	22.8870	21.953	0	0	0
2023/06/21	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/21	GOVI	03/08/2023			GOVI	855.9870	855.9870	860.1070	860.1070	0.481	0.0000	0.0000	835
2023/06/21	GOVI	03/08/2023	837.23	Call	GOVI	187,570.0000	18.7570	228,770.0000	22.8770	21.965	0	0	0
2023/06/21	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/21	GOVI	02/11/2023	885.81	Put	GOVI	108,490.0000	10.8490	66,390.0000	6.6390	(38.805)	0	0	0
2023/06/21	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/21	GOVI	02/11/2023			GOVI	874.9610	874.9610	879.1710	879.1710	0.481	0.0000	0.0000	0
2023/06/21	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/21	GOVI	02/11/2023	885.80	Put	GOVI	108,390.0000	10.8390	66,290.0000	6.6290	(38.841)	0	0	0
2023/06/21	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/21	GOVI	02/11/2023	885.82	Put	GOVI	108,590.0000	10.8590	66,490.0000	6.6490	(38.770)	0	0	0
2023/06/21	GOVI	01/02/2024	880.00	Call	GOVI	149,650.0000	14.9650	192,690.0000	19.2690	28.760	0	0	0
2023/06/21	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/21	GOVI	01/02/2024			GOVI	894.9650	894.9650	899.2690	899.2690	0.481	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
2023/06/21	GOVI	01/02/2024	879.98	Call	GOVI	149,850.0000	14.9850	192,890.0000	19.2890	28.722	0	0	0
2023/06/21	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/21	GOVI	01/02/2024	879.99	Call	GOVI	149,750.0000	14.9750	192,790.0000	19.2790	28.741	0	0	0
2023/06/21	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/21	GOVI	02/05/2024	950.97	Put	GOVI	352,610.0000	35.2610	308,560.0000	30.8560	(12.493)	0	0	0
2023/06/21	GOVI	02/05/2024	950.98	Put	GOVI	352,710.0000	35.2710	308,660.0000	30.8660	(12.489)	0	0	0
2023/06/21	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/21	GOVI	02/05/2024			GOVI	915.7090	915.7090	920.1140	920.1140	0.481	0.0000	0.0000	0
2023/06/21	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/21	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/21	GOVI	02/05/2024	950.99	Put	GOVI	352,810.0000	35.2810	308,760.0000	30.8760	(12.485)	0	0	0
2023/06/21	GOVI	01/08/2024	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/21	GOVI	01/08/2024	943.39	Put	GOVI	71,430.0000	7.1430	26,370.0000	2.6370	(63.083)	0	0	0
2023/06/21	GOVI	01/08/2024			GOVI	936.2470	936.2470	940.7530	940.7530	0.481	0.0000	0.0000	0
2023/06/21	GOVI	01/08/2024	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/21	GOVI	01/08/2024	943.37	Put	GOVI	71,230.0000	7.1230	26,170.0000	2.6170	(63.260)	0	0	0
2023/06/21	GOVI	01/08/2024	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/21	GOVI	01/08/2024	943.38	Put	GOVI	71,330.0000	7.1330	26,270.0000	2.6270	(63.171)	0	0	0
2023/06/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/06/21	IGOV	03/08/2023			Index Future	329.2170	329.2170	329.0140	329.0140	(0.062)	0.0000	0.0000	639
2023/06/21	IGOV	02/11/2023			Index Future	336.5950	336.5950	336.3870	336.3870	(0.062)	0.0000	0.0000	16
2023/06/21	IGOV	01/02/2024			Index Future	344.3690	344.3690	344.1560	344.1560	(0.062)	0.0000	0.0000	0
2023/06/21	IGOV	02/05/2024			Index Future	352.4270	352.4270	352.2090	352.2090	(0.062)	0.0000	0.0000	0
2023/06/21	IGOV	01/08/2024			Index Future	360.4070	360.4070	360.1850	360.1850	(0.062)	0.0000	0.0000	0
2023/06/21	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/06/21	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/06/21	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/06/21	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/06/21	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/06/21	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/06/21	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/06/21	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/06/21	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/06/21	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/06/21	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/06/21	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/06/21	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/06/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/06/21	JBAF	21/06/2023			Jibar Tradeable Future	8.4950	91.5050	8.4920	91.5080	(0.035)	0.0000	0.0000	0
2023/06/21	JBAF	19/07/2023			Jibar Tradeable Future	8.5400	91.4600	8.5350	91.4650	(0.059)	0.0000	0.0000	0
2023/06/21	JBAF	16/08/2023			Jibar Tradeable Future	8.7000	91.3000	8.6650	91.3350	(0.402)	0.0000	0.0000	0
2023/06/21	JBAF	20/09/2023			Jibar Tradeable Future	8.7400	91.2600	8.6900	91.3100	(0.572)	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
2023/06/21	JBAF	18/10/2023			Jibar Tradeable Future	8.8150	91.1850	8.7350	91.2650	(0.908)	0.0000	0.0000	0
2023/06/21	JBAF	15/11/2023			Jibar Tradeable Future	8.8300	91.1700	8.7500	91.2500	(0.906)	0.0000	0.0000	0
2023/06/21	JBAF	20/12/2023			Jibar Tradeable Future	8.8750	91.1250	8.7900	91.2100	(0.958)	0.0000	0.0000	0
2023/06/21	JBAF	20/03/2024			Jibar Tradeable Future	8.8800	91.1200	8.7700	91.2300	(1.239)	0.0000	0.0000	0
2023/06/21	JBAF	19/06/2024			Jibar Tradeable Future	8.7800	91.2200	8.6600	91.3400	(1.367)	0.0000	0.0000	0
2023/06/21	JBAF	18/09/2024			Jibar Tradeable Future	8.6500	91.3500	8.5350	91.4650	(1.329)	0.0000	0.0000	0
2023/06/21	JBAF	18/12/2024			Jibar Tradeable Future	8.5550	91.4450	8.4600	91.5400	(1.110)	0.0000	0.0000	0
2023/06/21	JBAF	19/03/2025			Jibar Tradeable Future	8.4850	91.5150	8.4000	91.6000	(1.002)	0.0000	0.0000	0
2023/06/21	JBAF	18/06/2025			Jibar Tradeable Future	8.4400	8.4400	8.4400	91.5600	0.000	0.0000	0.0000	0
2023/06/21	R035	03/08/2023	12.00	Call	Bond Future	1,576.2200	1.5762	1,752.9600	1.7530	11.213	0	0	0
2023/06/21	R035	03/08/2023	12.00	Put	Bond Future	1,628.6800	1.6287	1,432.3100	1.4323	(12.057)	0	0	0
2023/06/21	R035	03/08/2023	12.50	Call	Bond Future	3,235.7300	3.2357	3,500.6400	3.5006	8.187	0	0	5,000
2023/06/21	R035	03/08/2023			Bond Future	12.0099	84.5426	11.9397	84.9157	(0.585)	0.0000	0.0000	63,304
2023/06/21	R035	03/08/2023	11.75	Call	Bond Future	969.7500	0.9697	1,097.3200	1.0973	13.155	0	0	0
2023/06/21	R035	03/08/2023	11.75	Put	Bond Future	2,363.0200	2.3630	2,117.4800	2.1175	(10.391)	0	0	4,870
2023/06/21	R035	03/08/2023	11.98	Call	Bond Future	1,521.5300	1.5215	1,694.3500	1.6944	11.358	0	0	0
2023/06/21	R035	03/08/2023	11.98	Put	Bond Future	1,680.1000	1.6801	1,479.8100	1.4798	(11.921)	0	0	0
2023/06/21	R035	03/08/2023	11.99	Call	Bond Future	1,548.7500	1.5488	1,723.5300	1.7235	11.285	0	0	0
2023/06/21	R035	03/08/2023	11.99	Put	Bond Future	1,654.2400	1.6542	1,455.9100	1.4559	(11.989)	0	0	0
2023/06/21	R035	03/08/2023	12.50	Put	Bond Future	698.5300	0.6985	590.3300	0.5903	(15.490)	0	0	0
2023/06/21	R035	02/11/2023	12.85	Call	Bond Future	5,136.0700	5.1361	5,397.9900	5.3980	5.100	0	0	0
2023/06/21	R035	02/11/2023	12.85	Put	Bond Future	1,491.8700	1.4919	1,372.9800	1.3730	(7.969)	0	0	400
2023/06/21	R035	02/11/2023	13.59	Call	Bond Future	7,884.7500	7.8848	8,196.9300	8.1969	3.959	0	0	0
2023/06/21	R035	02/11/2023	13.59	Put	Bond Future	756.8100	0.7568	688.1800	0.6882	(9.068)	0	0	750
2023/06/21	R035	02/11/2023	11.12	Call	Bond Future	772.2000	0.7722	850.8700	0.8509	10.188	0	0	400
2023/06/21	R035	02/11/2023	11.41	Call	Bond Future	1,196.3900	1.1964	1,305.0600	1.3051	9.083	0	0	0
2023/06/21	R035	02/11/2023	11.41	Put	Bond Future	5,043.1100	5.0431	4,770.9700	4.7710	(5.396)	0	0	0
2023/06/21	R035	02/11/2023	11.42	Call	Bond Future	1,213.2400	1.2132	1,323.0100	1.3230	9.048	0	0	0
2023/06/21	R035	02/11/2023	11.42	Put	Bond Future	5,004.4500	5.0044	4,733.4100	4.7334	(5.416)	0	0	0
2023/06/21	R035	02/11/2023			Bond Future	12.1257	81.9063	12.0527	82.2872	(0.602)	0.0000	0.0000	109,761
2023/06/21	R035	02/11/2023	11.43	Call	Bond Future	1,230.2400	1.2302	1,341.1100	1.3411	9.012	0	0	0
2023/06/21	R035	02/11/2023	11.43	Put	Bond Future	4,965.9800	4.9660	4,696.0400	4.6960	(5.436)	0	0	0
2023/06/21	R035	02/11/2023	11.74	Call	Bond Future	1,844.0400	1.8440	1,990.3200	1.9903	7.933	0	0	750
2023/06/21	R035	02/11/2023	11.74	Put	Bond Future	3,885.5400	3.8855	3,651.0100	3.6510	(6.036)	0	0	0
2023/06/21	R035	02/11/2023	12.24	Call	Bond Future	3,147.0500	3.1470	3,350.1700	3.3502	6.454	0	0	750
2023/06/21	R035	02/11/2023	12.24	Put	Bond Future	2,555.8200	2.5558	2,378.1300	2.3781	(6.952)	0	0	0
2023/06/21	R035	02/11/2023	11.12	Put	Bond Future	6,251.5000	6.2515	5,949.3600	5.9494	(4.833)	0	0	0
2023/06/21	R035	02/11/2023	10.62	Call	Bond Future	339.9800	0.3400	380.3500	0.3803	11.874	0	0	400
2023/06/21	R035	02/11/2023	10.62	Put	Bond Future	8,739.6000	8.7396	8,399.1600	8.3992	(3.895)	0	0	0
2023/06/21	R035	01/02/2024	11.12	Put	Bond Future	7,235.0500	7.2350	6,942.7200	6.9427	(4.040)	0	0	0
2023/06/21	R035	01/02/2024	12.18	Put	Bond Future	3,739.1800	3.7392	3,542.9900	3.5430	(5.247)	0	0	0
2023/06/21	R035	01/02/2024	12.19	Call	Bond Future	3,458.5700	3.4586	3,652.4700	3.6525	5.606	0	0	0
2023/06/21	R035	01/02/2024	12.19	Put	Bond Future	3,714.9600	3.7150	3,519.6500	3.5196	(5.257)	0	0	0
2023/06/21	R035	01/02/2024	10.62	Call	Bond Future	681.0000	0.6810	742.2300	0.7422	8.991	0	0	400
2023/06/21	R035	01/02/2024	10.62	Put	Bond Future	9,587.3300	9.5873	9,259.3500	9.2593	(3.421)	0	0	0
2023/06/21	R035	01/02/2024			Bond Future	12.2401	83.7795	12.1641	84.1687	(0.621)	0.0000	0.0000	0
2023/06/21	R035	01/02/2024	12.20	Call	Bond Future	3,485.7200	3.4857	3,680.5100	3.6805	5.588	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
2023/06/21	R035	01/02/2024	12.20	Put	Bond Future	3,690.8800	3.6909	3,496.4600	3.4965	(5.268)	0	0	0
2023/06/21	R035	01/02/2024	13.46	Call	Bond Future	7,501.1100	7.5011	7,787.8500	7.7878	3.823	0	0	0
2023/06/21	R035	01/02/2024	13.46	Put	Bond Future	1,604.3500	1.6044	1,501.8800	1.5019	(6.387)	0	0	400
2023/06/21	R035	01/02/2024	11.12	Call	Bond Future	1,219.0200	1.2190	1,315.9000	1.3159	7.947	0	0	400
2023/06/21	R035	01/02/2024	12.18	Call	Bond Future	3,431.5000	3.4315	3,624.5200	3.6245	5.625	0	0	0
2023/06/21	R035	02/05/2024	11.20	Call	Bond Future	1,449.8500	1.4499	1,558.0000	1.5580	7.459	0	0	0
2023/06/21	R035	02/05/2024	11.20	Put	Bond Future	7,500.8200	7.5008	7,210.7600	7.2108	(3.867)	0	0	0
2023/06/21	R035	02/05/2024	11.19	Call	Bond Future	1,436.7800	1.4368	1,544.1800	1.5442	7.475	0	0	0
2023/06/21	R035	02/05/2024	11.19	Put	Bond Future	7,543.3200	7.5433	7,252.5100	7.2525	(3.855)	0	0	0
2023/06/21	R035	02/05/2024			Bond Future	12.3462	81.2058	12.2670	81.6040	(0.641)	0.0000	0.0000	0
2023/06/21	R035	02/05/2024	11.21	Call	Bond Future	1,463.0000	1.4630	1,571.9000	1.5719	7.444	0	0	0
2023/06/21	R035	02/05/2024	11.21	Put	Bond Future	7,458.4600	7.4585	7,169.1500	7.1691	(3.879)	0	0	0
2023/06/21	R035	01/08/2024	11.80	Call	Bond Future	2,532.4700	2.5325	2,690.2100	2.6902	6.229	0	0	0
2023/06/21	R035	01/08/2024	11.80	Put	Bond Future	5,925.1700	5.9252	5,674.9500	5.6750	(4.223)	0	0	0
2023/06/21	R035	01/08/2024	11.81	Call	Bond Future	2,552.8900	2.5529	2,711.4600	2.7115	6.211	0	0	0
2023/06/21	R035	01/08/2024	11.79	Put	Bond Future	5,956.6600	5.9567	5,705.6100	5.7056	(4.215)	0	0	0
2023/06/21	R035	01/08/2024			Bond Future	12.4699	83.0222	12.3873	83.4301	(0.663)	0.0000	0.0000	0
2023/06/21	R035	01/08/2024	11.81	Put	Bond Future	5,893.4700	5.8935	5,644.0800	5.6441	(4.232)	0	0	0
2023/06/21	R035	01/08/2024	11.79	Call	Bond Future	2,511.8000	2.5118	2,668.7100	2.6687	6.247	0	0	0
2023/06/21	R053	03/08/2023	12.72	Call	Bond Future	3,080.3400	3.0803	3,161.4300	3.1614	2.633	0	0	0
2023/06/21	R053	03/08/2023	12.72	Put	Bond Future	1,752.1500	1.7522	1,656.5400	1.6565	(5.457)	0	0	0
2023/06/21	R053	03/08/2023			Bond Future	12.5345	97.0342	12.5102	97.2109	(0.194)	0.0000	0.0000	0
2023/06/21	R053	03/08/2023	12.70	Call	Bond Future	2,994.1500	2.9942	3,073.5100	3.0735	2.651	0	0	0
2023/06/21	R053	03/08/2023	12.70	Put	Bond Future	1,807.4400	1.8074	1,710.1000	1.7101	(5.386)	0	0	0
2023/06/21	R053	03/08/2023	12.71	Call	Bond Future	3,037.1100	3.0371	3,117.3400	3.1173	2.642	0	0	0
2023/06/21	R053	03/08/2023	12.71	Put	Bond Future	1,779.6100	1.7796	1,683.1400	1.6831	(5.421)	0	0	0
2023/06/21	R053	02/11/2023	12.81	Call	Bond Future	4,731.4500	4.7314	4,818.7400	4.8187	1.845	0	0	0
2023/06/21	R053	02/11/2023	12.81	Put	Bond Future	3,579.1900	3.5792	3,486.6000	3.4866	(2.587)	0	0	0
2023/06/21	R053	02/11/2023	12.82	Call	Bond Future	4,772.1400	4.7721	4,859.9000	4.8599	1.839	0	0	0
2023/06/21	R053	02/11/2023	12.82	Put	Bond Future	3,550.2500	3.5502	3,458.1300	3.4581	(2.595)	0	0	0
2023/06/21	R053	02/11/2023			Bond Future	12.6466	93.3196	12.6214	93.4994	(0.199)	0.0000	0.0000	1,349
2023/06/21	R053	02/11/2023	12.83	Call	Bond Future	4,812.7300	4.8127	4,900.9700	4.9010	1.833	0	0	0
2023/06/21	R053	02/11/2023	12.83	Put	Bond Future	3,521.3000	3.5213	3,429.6600	3.4297	(2.602)	0	0	0
2023/06/21	R053	01/02/2024	12.92	Call	Bond Future	5,872.6100	5.8726	5,964.8000	5.9648	1.570	0	0	0
2023/06/21	R053	01/02/2024	12.93	Call	Bond Future	5,912.1600	5.9122	6,004.7200	6.0047	1.566	0	0	0
2023/06/21	R053	01/02/2024	12.94	Put	Bond Future	4,657.6800	4.6577	4,566.9500	4.5669	(1.948)	0	0	0
2023/06/21	R053	01/02/2024			Bond Future	12.7532	95.4540	12.7271	95.6377	(0.205)	0.0000	0.0000	0
2023/06/21	R053	01/02/2024	12.92	Put	Bond Future	4,715.4500	4.7155	4,623.9700	4.6240	(1.940)	0	0	0
2023/06/21	R053	01/02/2024	12.93	Put	Bond Future	4,686.4800	4.6865	4,595.3700	4.5954	(1.944)	0	0	0
2023/06/21	R053	01/02/2024	12.94	Call	Bond Future	5,951.7900	5.9518	6,044.7300	6.0447	1.562	0	0	0
2023/06/21	R053	02/05/2024	13.02	Put	Bond Future	5,500.4300	5.5004	5,408.9900	5.4090	(1.662)	0	0	0
2023/06/21	R053	02/05/2024	13.03	Put	Bond Future	5,471.1500	5.4712	5,380.0400	5.3800	(1.665)	0	0	0
2023/06/21	R053	02/05/2024	13.04	Call	Bond Future	6,665.1200	6.6651	6,762.3100	6.7623	1.458	0	0	0
2023/06/21	R053	02/05/2024			Bond Future	12.8608	91.7992	12.8337	91.9871	(0.211)	0.0000	0.0000	0
2023/06/21	R053	02/05/2024	13.02	Call	Bond Future	6,588.2400	6.5882	6,684.7700	6.6848	1.465	0	0	0
2023/06/21	R053	02/05/2024	13.03	Call	Bond Future	6,626.4800	6.6265	6,723.3400	6.7233	1.462	0	0	0
2023/06/21	R053	02/05/2024	13.04	Put	Bond Future	5,442.3700	5.4424	5,351.5900	5.3516	(1.668)	0	0	0

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2023/06/21	R053	01/08/2024	13.13	Call	Bond Future	6,996.7500	6.9967	7,097.1700	7.0972	1.435	0	0	0
2023/06/21	R053	01/08/2024	13.13	Put	Bond Future	6,010.4100	6.0104	5,917.7200	5.9177	(1.542)	0	0	0
2023/06/21	R053	01/08/2024	13.14	Call	Bond Future	7,034.0200	7.0340	7,134.7500	7.1348	1.432	0	0	0
2023/06/21	R053	01/08/2024	13.14	Put	Bond Future	5,981.2200	5.9812	5,888.8400	5.8888	(1.545)	0	0	0
2023/06/21	R053	01/08/2024			Bond Future	12.9832	93.8505	12.9548	94.0436	(0.219)	0.0000	0.0000	0
2023/06/21	R053	01/08/2024	13.15	Call	Bond Future	7,071.7400	7.0717	7,172.7800	7.1728	1.429	0	0	0
2023/06/21	R053	01/08/2024	13.15	Put	Bond Future	5,952.5800	5.9526	5,860.5100	5.8605	(1.547)	0	0	0
2023/06/21	R186	03/08/2023	9.73	Put	Bond Future	592.9300	0.5929	385.4700	0.3855	(34.989)	0	0	0
2023/06/21	R186	03/08/2023	9.74	Call	Bond Future	1,055.8600	1.0559	1,412.9100	1.4129	33.816	0	0	0
2023/06/21	R186	03/08/2023	9.74	Put	Bond Future	582.8300	0.5828	378.2200	0.3782	(35.106)	0	0	0
2023/06/21	R186	03/08/2023			Bond Future	9.5748	103.9650	9.3798	104.5267	(2.036)	0.0000	0.0000	73,345
2023/06/21	R186	03/08/2023	9.73	Call	Bond Future	1,037.4100	1.0374	1,391.6100	1.3916	34.143	0	0	0
2023/06/21	R186	03/08/2023	9.75	Call	Bond Future	1,074.4400	1.0744	1,434.3200	1.4343	33.495	0	0	0
2023/06/21	R186	03/08/2023	9.75	Put	Bond Future	572.8700	0.5729	371.0900	0.3711	(35.223)	0	0	0
2023/06/21	R186	02/11/2023	9.40	Call	Bond Future	989.1200	0.9891	1,251.2600	1.2513	26.502	0	0	0
2023/06/21	R186	02/11/2023	9.40	Put	Bond Future	1,600.8300	1.6008	1,289.5900	1.2896	(19.442)	0	0	0
2023/06/21	R186	02/11/2023	9.15	Call	Bond Future	716.8700	0.7169	930.8200	0.9308	29.845	0	0	1,715
2023/06/21	R186	02/11/2023			Bond Future	9.6273	106.2701	9.4142	106.8434	(2.213)	0.0000	0.0000	22,719
2023/06/21	R186	02/11/2023	10.42	Call	Bond Future	2,671.4800	2.6715	3,103.4900	3.1035	16.171	0	0	0
2023/06/21	R186	02/11/2023	10.42	Put	Bond Future	573.2000	0.5732	431.8300	0.4318	(24.663)	0	0	1,715
2023/06/21	R186	02/11/2023	9.15	Put	Bond Future	2,006.8200	2.0068	1,647.3900	1.6474	(17.910)	0	0	0
2023/06/21	R186	02/11/2023	9.38	Call	Bond Future	965.1800	0.9652	1,223.4400	1.2234	26.758	0	0	0
2023/06/21	R186	02/11/2023	9.38	Put	Bond Future	1,630.9400	1.6309	1,315.8200	1.3158	(19.321)	0	0	0
2023/06/21	R186	02/11/2023	9.39	Call	Bond Future	977.1100	0.9771	1,237.3100	1.2373	26.630	0	0	0
2023/06/21	R186	02/11/2023	9.39	Put	Bond Future	1,615.8400	1.6158	1,302.6600	1.3027	(19.382)	0	0	0
2023/06/21	R186	01/02/2024	9.51	Call	Bond Future	1,365.9100	1.3659	1,654.9900	1.6550	21.164	0	0	0
2023/06/21	R186	01/02/2024	9.52	Put	Bond Future	1,728.4400	1.7284	1,432.9300	1.4329	(17.097)	0	0	0
2023/06/21	R186	01/02/2024	9.50	Call	Bond Future	1,352.9600	1.3530	1,640.5300	1.6405	21.255	0	0	0
2023/06/21	R186	01/02/2024			Bond Future	9.6600	103.3884	9.4256	103.9744	(2.427)	0.0000	0.0000	0
2023/06/21	R186	01/02/2024	9.51	Put	Bond Future	1,740.4400	1.7404	1,443.4300	1.4434	(17.065)	0	0	0
2023/06/21	R186	01/02/2024	9.52	Call	Bond Future	1,378.9300	1.3789	1,669.5100	1.6695	21.073	0	0	0
2023/06/21	R186	01/02/2024	9.50	Put	Bond Future	1,752.5200	1.7525	1,454.0000	1.4540	(17.034)	0	0	0
2023/06/21	R186	02/05/2024	10.40	Call	Bond Future	2,781.1200	2.7811	3,179.2800	3.1793	14.317	0	0	0
2023/06/21	R186	02/05/2024	10.40	Put	Bond Future	1,155.1800	1.1552	953.6300	0.9536	(17.447)	0	0	2,030
2023/06/21	R186	02/05/2024	8.01	Call	Bond Future	312.4500	0.3125	418.0400	0.4180	33.794	0	0	0
2023/06/21	R186	02/05/2024	8.01	Put	Bond Future	4,254.8000	4.2548	3,760.6800	3.7607	(11.613)	0	0	0
2023/06/21	R186	02/05/2024	9.73	Put	Bond Future	1,674.4200	1.6744	1,398.9400	1.3989	(16.452)	0	0	0
2023/06/21	R186	02/05/2024			Bond Future	9.6850	105.7847	9.4249	106.3844	(2.685)	0.0000	0.0000	0
2023/06/21	R186	02/05/2024	8.00	Call	Bond Future	308.8400	0.3088	413.4900	0.4135	33.885	0	0	0
2023/06/21	R186	02/05/2024	8.00	Put	Bond Future	4,275.3100	4.2753	3,780.2500	3.7802	(11.580)	0	0	0
2023/06/21	R186	02/05/2024	9.73	Call	Bond Future	1,777.7600	1.7778	2,101.9900	2.1020	18.238	0	0	2,030
2023/06/21	R186	02/05/2024	7.99	Call	Bond Future	305.2600	0.3053	408.9700	0.4090	33.974	0	0	0
2023/06/21	R186	02/05/2024	7.99	Put	Bond Future	4,295.8500	4.2958	3,799.8500	3.7999	(11.546)	0	0	0
2023/06/21	R186	01/08/2024	8.70	Put	Bond Future	2,973.8100	2.9738	2,556.0100	2.5560	(14.049)	0	0	0
2023/06/21	R186	01/08/2024	8.68	Call	Bond Future	714.2300	0.7142	908.0900	0.9081	27.143	0	0	0
2023/06/21	R186	01/08/2024	8.69	Call	Bond Future	721.7600	0.7218	916.8900	0.9169	27.035	0	0	0
2023/06/21	R186	01/08/2024			Bond Future	9.7552	102.8415	9.4636	103.4556	(2.990)	0.0000	0.0000	0

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2023/06/21	R186	01/08/2024	8.70	Call	Bond Future	728.9500	0.7289	925.3300	0.9253	26.940	0	0	0
2023/06/21	R186	01/08/2024	8.68	Put	Bond Future	3,002.2500	3.0023	2,581.9300	2.5819	(14.000)	0	0	0
2023/06/21	R186	01/08/2024	8.69	Put	Bond Future	2,988.2000	2.9882	2,569.1500	2.5692	(14.023)	0	0	0
2023/06/21	R197	03/08/2023			Bond Future	338.2057	338.2057	335.8996	335.8996	(0.682)	0.0000	0.0000	44
2023/06/21	R197	02/11/2023			Bond Future	345.7866	345.7866	343.4267	343.4267	(0.682)	0.0000	0.0000	0
2023/06/21	R202	03/08/2023			Bond Future	251.3468	251.3468	250.0040	250.0040	(0.534)	0.0000	0.0000	5,336
2023/06/21	R202	02/11/2023			Bond Future	256.9809	256.9809	255.6063	255.6063	(0.535)	0.0000	0.0000	0
2023/06/21	R202	01/02/2024			Bond Future	257.9294	257.9294	256.5385	256.5385	(0.539)	0.0000	0.0000	0
2023/06/21	R202	02/05/2024			Bond Future	263.9649	263.9649	262.5416	262.5416	(0.539)	0.0000	0.0000	0
2023/06/21	R202	01/08/2024			Bond Future	264.7959	264.7959	263.3563	263.3563	(0.544)	0.0000	0.0000	0
2023/06/21	R209	03/08/2023	10.00	Call	Bond Future	0.5900	0.0006	0.7500	0.0008	27.119	0	0	1,800
2023/06/21	R209	03/08/2023	10.00	Put	Bond Future	10,661.8800	10.6619	10,338.2600	10.3383	(3.035)	0	0	0
2023/06/21	R209	03/08/2023	10.70	Call	Bond Future	20.9400	0.0209	25.9600	0.0260	23.973	0	0	1,800
2023/06/21	R209	03/08/2023	11.95	Put	Bond Future	1,637.4900	1.6375	1,449.3500	1.4494	(11.490)	0	0	0
2023/06/21	R209	03/08/2023	12.00	Call	Bond Future	1,213.8900	1.2139	1,358.3400	1.3583	11.900	0	0	0
2023/06/21	R209	03/08/2023	12.00	Put	Bond Future	1,514.6500	1.5147	1,335.3200	1.3353	(11.840)	0	0	1,750
2023/06/21	R209	03/08/2023	11.25	Put	Bond Future	4,109.4100	4.1094	3,818.9500	3.8189	(7.068)	0	0	0
2023/06/21	R209	03/08/2023	11.93	Call	Bond Future	1,060.6300	1.0606	1,192.7400	1.1927	12.456	0	0	0
2023/06/21	R209	03/08/2023	11.94	Call	Bond Future	1,081.8800	1.0819	1,215.7500	1.2158	12.374	0	0	0
2023/06/21	R209	03/08/2023			Bond Future	12.0648	64.9614	11.9951	65.2852	(0.578)	0.0000	0.0000	11,551
2023/06/21	R209	03/08/2023	10.70	Put	Bond Future	6,805.4800	6.8055	6,486.7200	6.4867	(4.684)	0	0	0
2023/06/21	R209	03/08/2023	10.75	Call	Bond Future	25.9000	0.0259	32.0100	0.0320	23.591	0	0	7,000
2023/06/21	R209	03/08/2023	10.75	Put	Bond Future	6,544.3700	6.5444	6,226.7000	6.2267	(4.854)	0	0	0
2023/06/21	R209	03/08/2023	11.95	Call	Bond Future	1,103.2700	1.1033	1,238.9100	1.2389	12.294	0	0	0
2023/06/21	R209	03/08/2023	11.25	Call	Bond Future	176.0200	0.1760	209.3400	0.2093	18.930	0	0	7,000
2023/06/21	R209	03/08/2023	11.93	Put	Bond Future	1,688.5700	1.6886	1,496.9000	1.4969	(11.351)	0	0	0
2023/06/21	R209	03/08/2023	11.94	Put	Bond Future	1,662.9300	1.6629	1,473.0200	1.4730	(11.420)	0	0	0
2023/06/21	R209	02/11/2023	11.34	Call	Bond Future	892.4700	0.8925	976.6900	0.9767	9.437	0	0	0
2023/06/21	R209	02/11/2023	11.34	Put	Bond Future	4,830.3500	4.8304	4,584.0600	4.5841	(5.099)	0	0	0
2023/06/21	R209	02/11/2023	11.33	Call	Bond Future	879.3100	0.8793	962.6200	0.9626	9.474	0	0	0
2023/06/21	R209	02/11/2023	11.33	Put	Bond Future	4,866.8600	4.8669	4,619.6600	4.6197	(5.079)	0	0	0
2023/06/21	R209	02/11/2023			Bond Future	12.1674	63.2479	12.0952	63.5784	(0.593)	0.0000	0.0000	10,098
2023/06/21	R209	02/11/2023	11.35	Call	Bond Future	905.7500	0.9058	990.8900	0.9909	9.400	0	0	0
2023/06/21	R209	02/11/2023	11.35	Put	Bond Future	4,794.0100	4.7940	4,548.6400	4.5486	(5.118)	0	0	0
2023/06/21	R209	01/02/2024	12.13	Put	Bond Future	3,445.2600	3.4453	3,270.0300	3.2700	(5.086)	0	0	0
2023/06/21	R209	01/02/2024	12.14	Call	Bond Future	2,859.8700	2.8599	3,023.2400	3.0232	5.712	0	0	0
2023/06/21	R209	01/02/2024	12.14	Put	Bond Future	3,422.8700	3.4229	3,248.4200	3.2484	(5.097)	0	0	0
2023/06/21	R209	01/02/2024			Bond Future	12.2643	64.6944	12.1895	65.0322	(0.610)	0.0000	0.0000	0
2023/06/21	R209	01/02/2024	12.13	Call	Bond Future	2,836.6800	2.8367	2,999.2700	2.9993	5.732	0	0	0
2023/06/21	R209	01/02/2024	12.12	Call	Bond Future	2,813.5700	2.8136	2,975.3700	2.9754	5.751	0	0	0
2023/06/21	R209	01/02/2024	12.12	Put	Bond Future	3,467.7900	3.4678	3,291.7700	3.2918	(5.076)	0	0	0
2023/06/21	R209	02/05/2024	11.18	Call	Bond Future	1,222.1900	1.2222	1,313.6900	1.3137	7.487	0	0	0
2023/06/21	R209	02/05/2024	11.18	Put	Bond Future	6,788.9900	6.7890	6,534.8300	6.5348	(3.744)	0	0	0
2023/06/21	R209	02/05/2024	11.17	Call	Bond Future	1,210.9400	1.2109	1,301.7800	1.3018	7.502	0	0	0
2023/06/21	R209	02/05/2024	11.17	Put	Bond Future	6,827.7000	6.8277	6,572.8800	6.5729	(3.732)	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
2023/06/21	R209	02/05/2024			Bond Future	12.3619	63.0394	12.2844	63.3851	(0.627)	0.0000	0.0000	0
2023/06/21	R209	02/05/2024	11.19	Call	Bond Future	1,233.5200	1.2335	1,325.6700	1.3257	7.470	0	0	0
2023/06/21	R209	02/05/2024	11.19	Put	Bond Future	6,750.4200	6.7504	6,496.9100	6.4969	(3.755)	0	0	0
2023/06/21	R209	01/08/2024	11.79	Put	Bond Future	5,297.1600	5.2972	5,079.4200	5.0794	(4.111)	0	0	0
2023/06/21	R209	01/08/2024	11.80	Call	Bond Future	2,216.2000	2.2162	2,353.2200	2.3532	6.183	0	0	0
2023/06/21	R209	01/08/2024	11.80	Put	Bond Future	5,268.6400	5.2686	5,051.6400	5.0516	(4.119)	0	0	0
2023/06/21	R209	01/08/2024			Bond Future	12.4753	64.4492	12.3947	64.8032	(0.646)	0.0000	0.0000	0
2023/06/21	R209	01/08/2024	11.79	Call	Bond Future	2,197.9900	2.1980	2,334.2700	2.3343	6.200	0	0	0
2023/06/21	R209	01/08/2024	11.78	Call	Bond Future	2,179.8600	2.1799	2,315.4100	2.3154	6.218	0	0	0
2023/06/21	R209	01/08/2024	11.78	Put	Bond Future	5,325.8000	5.3258	5,107.3300	5.1073	(4.102)	0	0	0
2023/06/21	R210	03/08/2023			Bond Future	229.9208	229.9208	228.2766	228.2766	(0.715)	0.0000	0.0000	421
2023/06/21	R210	02/11/2023			Bond Future	231.8940	231.8940	230.2190	230.2190	(0.722)	0.0000	0.0000	0
2023/06/21	R210	01/02/2024			Bond Future	237.2505	237.2505	235.5360	235.5360	(0.723)	0.0000	0.0000	0
2023/06/21	R210	02/05/2024			Bond Future	239.5225	239.5225	237.7789	237.7789	(0.728)	0.0000	0.0000	0
2023/06/21	R210	01/08/2024			Bond Future	244.9400	244.9400	243.1592	243.1592	(0.727)	0.0000	0.0000	0
2023/06/21	R213	03/08/2023	11.62	Put	Bond Future	792.8500	0.7928	614.3400	0.6143	(22.515)	0	0	0
2023/06/21	R213	03/08/2023	11.63	Call	Bond Future	2,306.5100	2.3065	2,674.3700	2.6744	15.949	0	0	0
2023/06/21	R213	03/08/2023			Bond Future	11.2699	81.6992	11.1437	82.2434	(1.121)	0.0000	0.0000	24,057
2023/06/21	R213	03/08/2023	11.61	Call	Bond Future	2,247.1800	2.2472	2,610.6900	2.6107	16.176	0	0	0
2023/06/21	R213	03/08/2023	11.61	Put	Bond Future	805.1500	0.8052	624.4500	0.6245	(22.443)	0	0	0
2023/06/21	R213	03/08/2023	11.62	Call	Bond Future	2,276.7800	2.2768	2,642.4800	2.6425	16.062	0	0	0
2023/06/21	R213	03/08/2023	11.63	Put	Bond Future	780.7200	0.7807	604.3700	0.6044	(22.588)	0	0	0
2023/06/21	R213	02/11/2023	11.13	Call	Bond Future	1,737.9200	1.7379	1,984.9400	1.9849	14.214	0	0	0
2023/06/21	R213	02/11/2023	11.13	Put	Bond Future	2,777.9500	2.7780	2,469.2700	2.4693	(11.112)	0	0	0
2023/06/21	R213	02/11/2023	10.94	Call	Bond Future	1,397.0800	1.3971	1,611.8900	1.6119	15.376	0	0	750
2023/06/21	R213	02/11/2023	10.94	Put	Bond Future	3,251.2300	3.2512	2,910.3400	2.9103	(10.485)	0	0	0
2023/06/21	R213	02/11/2023			Bond Future	11.3763	79.9528	11.2442	80.5085	(1.161)	0.0000	0.0000	3,928
2023/06/21	R213	02/11/2023	11.44	Call	Bond Future	2,391.7900	2.3918	2,690.3600	2.6904	12.483	0	0	750
2023/06/21	R213	02/11/2023	11.44	Put	Bond Future	2,125.7100	2.1257	1,868.5800	1.8686	(12.096)	0	0	0
2023/06/21	R213	02/11/2023	12.70	Call	Bond Future	5,963.9600	5.9640	6,418.2200	6.4182	7.617	0	0	0
2023/06/21	R213	02/11/2023	12.70	Put	Bond Future	660.1500	0.6602	558.7100	0.5587	(15.366)	0	0	750
2023/06/21	R213	02/11/2023	11.11	Call	Bond Future	1,699.7900	1.6998	1,943.4100	1.9434	14.332	0	0	0
2023/06/21	R213	02/11/2023	11.11	Put	Bond Future	2,825.0300	2.8250	2,512.9500	2.5129	(11.047)	0	0	0
2023/06/21	R213	02/11/2023	11.12	Call	Bond Future	1,718.8900	1.7189	1,964.2100	1.9642	14.272	0	0	0
2023/06/21	R213	02/11/2023	11.12	Put	Bond Future	2,801.5100	2.8015	2,491.1300	2.4911	(11.079)	0	0	0
2023/06/21	R213	01/02/2024	11.70	Call	Bond Future	3,293.2000	3.2932	3,618.0900	3.6181	9.865	0	0	0
2023/06/21	R213	01/02/2024	11.70	Put	Bond Future	2,403.5100	2.4035	2,160.3000	2.1603	(10.119)	0	0	0
2023/06/21	R213	01/02/2024	11.71	Call	Bond Future	3,317.2000	3.3172	3,643.3400	3.6433	9.832	0	0	0
2023/06/21	R213	01/02/2024	11.71	Put	Bond Future	2,387.2800	2.3873	2,145.3200	2.1453	(10.135)	0	0	0
2023/06/21	R213	01/02/2024			Bond Future	11.4805	81.7813	11.3419	82.3493	(1.207)	0.0000	0.0000	0
2023/06/21	R213	01/02/2024	11.72	Call	Bond Future	3,341.2700	3.3413	3,668.6500	3.6687	9.798	0	0	0
2023/06/21	R213	01/02/2024	11.72	Put	Bond Future	2,371.1500	2.3712	2,130.4300	2.1304	(10.152)	0	0	0
2023/06/21	R213	02/05/2024	10.30	Call	Bond Future	1,005.0300	1.0050	1,153.4800	1.1535	14.771	0	0	0
2023/06/21	R213	02/05/2024	10.30	Put	Bond Future	6,297.3300	6.2973	5,864.4700	5.8645	(6.874)	0	0	0
2023/06/21	R213	02/05/2024			Bond Future	11.5759	80.1152	11.4306	80.6965	(1.255)	0.0000	0.0000	0
2023/06/21	R213	02/05/2024	10.28	Call	Bond Future	986.9700	0.9870	1,133.3500	1.1333	14.831	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/21	R213	02/05/2024	10.28	Put	Bond Future	6,365.7100		6.3657	5,930.7800	5.9308	(6.832)	0	0	0
2023/06/21	R213	02/05/2024	10.29	Call	Bond Future	995.9700		0.9960	1,143.3800	1.1434	14.801	0	0	0
2023/06/21	R213	02/05/2024	10.29	Put	Bond Future	6,331.4800		6.3315	5,897.5800	5.8976	(6.853)	0	0	0
2023/06/21	R213	01/08/2024	10.86	Call	Bond Future	1,749.3600		1.7494	1,964.9300	1.9649	12.323	0	0	0
2023/06/21	R213	01/08/2024	10.86	Put	Bond Future	5,060.8900		5.0609	4,681.3600	4.6814	(7.499)	0	0	0
2023/06/21	R213	01/08/2024	10.87	Call	Bond Future	1,763.7200		1.7637	1,980.4700	1.9805	12.289	0	0	0
2023/06/21	R213	01/08/2024	10.87	Put	Bond Future	5,034.4800		5.0345	4,656.1300	4.6561	(7.515)	0	0	0
2023/06/21	R213	01/08/2024			Bond Future	11.6931		81.9081	11.5402	82.5032	(1.308)	0.0000	0.0000	0
2023/06/21	R213	01/08/2024	10.88	Call	Bond Future	1,778.4700		1.7785	1,996.4100	1.9964	12.254	0	0	0
2023/06/21	R213	01/08/2024	10.88	Put	Bond Future	5,008.4900		5.0085	4,631.3300	4.6313	(7.530)	0	0	0
2023/06/21	R214	03/08/2023	12.14	Call	Bond Future	917.0700		0.9171	1,004.6200	1.0046	9.547	0	0	0
2023/06/21	R214	03/08/2023	12.14	Put	Bond Future	2,008.6600		2.0087	1,840.1500	1.8401	(8.389)	0	0	0
2023/06/21	R214	03/08/2023	12.15	Call	Bond Future	936.4400		0.9364	1,025.3200	1.0253	9.491	0	0	0
2023/06/21	R214	03/08/2023	12.15	Put	Bond Future	1,979.8000		1.9798	1,812.6200	1.8126	(8.444)	0	0	0
2023/06/21	R214	03/08/2023			Bond Future	12.3695		61.1466	12.3151	61.4027	(0.440)	0.0000	0.0000	19,096
2023/06/21	R214	03/08/2023	12.16	Call	Bond Future	956.0400		0.9560	1,046.2500	1.0463	9.436	0	0	0
2023/06/21	R214	03/08/2023	12.16	Put	Bond Future	1,951.2400		1.9512	1,785.3900	1.7854	(8.500)	0	0	0
2023/06/21	R214	02/11/2023	11.45	Put	Bond Future	5,759.2900		5.7593	5,550.1000	5.5501	(3.632)	0	0	0
2023/06/21	R214	02/11/2023	11.46	Call	Bond Future	710.8300		0.7108	763.6100	0.7636	7.425	0	0	0
2023/06/21	R214	02/11/2023	11.46	Put	Bond Future	5,718.0000		5.7180	5,509.4600	5.5095	(3.647)	0	0	0
2023/06/21	R214	02/11/2023			Bond Future	12.4745		59.1988	12.4183	59.4601	(0.451)	0.0000	0.0000	12
2023/06/21	R214	02/11/2023	11.45	Call	Bond Future	699.4700		0.6995	751.6000	0.7516	7.453	0	0	0
2023/06/21	R214	02/11/2023	11.47	Call	Bond Future	722.3100		0.7223	775.7400	0.7757	7.397	0	0	0
2023/06/21	R214	02/11/2023	11.47	Put	Bond Future	5,676.8900		5.6769	5,469.0000	5.4690	(3.662)	0	0	0
2023/06/21	R214	01/02/2024	12.16	Call	Bond Future	2,269.3700		2.2694	2,378.4300	2.3784	4.806	0	0	0
2023/06/21	R214	01/02/2024	12.16	Put	Bond Future	4,227.3100		4.2273	4,069.3300	4.0693	(3.737)	0	0	0
2023/06/21	R214	01/02/2024			Bond Future	12.5779		60.5526	12.5196	60.8197	(0.463)	0.0000	0.0000	0
2023/06/21	R214	01/02/2024	12.14	Call	Bond Future	2,228.3800		2.2284	2,336.1500	2.3362	4.836	0	0	0
2023/06/21	R214	01/02/2024	12.14	Put	Bond Future	4,282.6300		4.2826	4,123.3600	4.1234	(3.719)	0	0	0
2023/06/21	R214	01/02/2024	12.15	Call	Bond Future	2,248.8200		2.2488	2,357.2400	2.3572	4.821	0	0	0
2023/06/21	R214	01/02/2024	12.15	Put	Bond Future	4,254.8900		4.2549	4,096.2700	4.0963	(3.728)	0	0	0
2023/06/21	R214	02/05/2024	11.46	Call	Bond Future	1,299.6900		1.2997	1,371.2600	1.3713	5.507	0	0	0
2023/06/21	R214	02/05/2024	11.46	Put	Bond Future	7,207.1500		7.2072	7,005.4200	7.0054	(2.799)	0	0	0
2023/06/21	R214	02/05/2024	11.47	Call	Bond Future	1,311.4900		1.3115	1,383.5600	1.3836	5.495	0	0	0
2023/06/21	R214	02/05/2024	11.47	Put	Bond Future	7,166.5100		7.1665	6,965.2800	6.9653	(2.808)	0	0	0
2023/06/21	R214	02/05/2024			Bond Future	12.6733		58.6489	12.6129	58.9222	(0.476)	0.0000	0.0000	0
2023/06/21	R214	02/05/2024	11.48	Call	Bond Future	1,323.3700		1.3234	1,395.9500	1.3959	5.484	0	0	0
2023/06/21	R214	02/05/2024	11.48	Put	Bond Future	7,126.0100		7.1260	6,925.2900	6.9253	(2.817)	0	0	0
2023/06/21	R214	01/08/2024	12.18	Call	Bond Future	2,555.6800		2.5557	2,668.9400	2.6689	4.432	0	0	0
2023/06/21	R214	01/08/2024	12.18	Put	Bond Future	5,336.8100		5.3368	5,170.1000	5.1701	(3.124)	0	0	0
2023/06/21	R214	01/08/2024			Bond Future	12.7821		59.9607	12.7195	60.2407	(0.490)	0.0000	0.0000	0
2023/06/21	R214	01/08/2024	12.16	Call	Bond Future	2,517.0500		2.5171	2,629.2000	2.6292	4.456	0	0	0
2023/06/21	R214	01/08/2024	12.16	Put	Bond Future	5,394.1200		5.3941	5,226.3000	5.2263	(3.111)	0	0	0
2023/06/21	R214	01/08/2024	12.17	Call	Bond Future	2,536.2100		2.5362	2,648.9100	2.6489	4.444	0	0	0
2023/06/21	R214	01/08/2024	12.17	Put	Bond Future	5,365.2800		5.3653	5,198.0100	5.1980	(3.118)	0	0	0
2023/06/21	R248	03/08/2023	11.80	Call	Bond Future	390.4600		0.3905	413.6900	0.4137	5.949	0	0	1,100

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
2023/06/21	R248	03/08/2023	11.80	Put	Bond Future	4,433.7400	4.4337	4,261.3600	4.2614	(3.888)	0	0	0
2023/06/21	R248	03/08/2023	12.11	Call	Bond Future	872.0700	0.8721	918.5900	0.9186	5.334	0	0	0
2023/06/21	R248	03/08/2023	12.11	Put	Bond Future	3,015.2700	3.0153	2,866.1800	2.8662	(4.944)	0	0	0
2023/06/21	R248	03/08/2023			Bond Future	12.4771	75.4703	12.4428	75.6659	(0.275)	0.0000	0.0000	239,937
2023/06/21	R248	03/08/2023	12.09	Call	Bond Future	832.9400	0.8329	877.7300	0.8777	5.377	0	0	0
2023/06/21	R248	03/08/2023	12.09	Put	Bond Future	3,096.1700	3.0962	2,945.3500	2.9454	(4.871)	0	0	0
2023/06/21	R248	03/08/2023	12.10	Call	Bond Future	852.3700	0.8524	898.0200	0.8980	5.356	0	0	0
2023/06/21	R248	03/08/2023	12.10	Put	Bond Future	3,055.5400	3.0555	2,905.5800	2.9056	(4.908)	0	0	0
2023/06/21	R248	03/08/2023	12.30	Call	Bond Future	1,300.1800	1.3002	1,364.2400	1.3642	4.927	0	0	1,100
2023/06/21	R248	03/08/2023	12.30	Put	Bond Future	2,320.0300	2.3200	2,188.4800	2.1885	(5.670)	0	0	0
2023/06/21	R248	03/08/2023	13.20	Call	Bond Future	4,452.6500	4.4526	4,596.3700	4.5964	3.228	0	0	0
2023/06/21	R248	03/08/2023	13.20	Put	Bond Future	542.5000	0.5425	490.6100	0.4906	(9.565)	0	0	1,100
2023/06/21	R248	02/11/2023	12.50	Call	Bond Future	2,892.0600	2.8921	2,980.5100	2.9805	3.058	0	0	220
2023/06/21	R248	02/11/2023	13.60	Call	Bond Future	6,643.3600	6.6434	6,784.5600	6.7846	2.125	0	0	0
2023/06/21	R248	02/11/2023	13.60	Put	Bond Future	1,350.4700	1.3505	1,292.2100	1.2922	(4.314)	0	0	220
2023/06/21	R248	02/11/2023	11.47	Call	Bond Future	749.3700	0.7494	781.8100	0.7818	4.329	0	0	0
2023/06/21	R248	02/11/2023	11.48	Call	Bond Future	760.7600	0.7608	793.6200	0.7936	4.319	0	0	0
2023/06/21	R248	02/11/2023	11.49	Put	Bond Future	7,420.9300	7.4209	7,254.7500	7.2548	(2.239)	0	0	0
2023/06/21	R248	02/11/2023			Bond Future	12.5869	72.6964	12.5514	72.8959	(0.282)	0.0000	0.0000	11,069
2023/06/21	R248	02/11/2023	11.80	Call	Bond Future	1,245.6000	1.2456	1,294.1700	1.2942	3.899	0	0	220
2023/06/21	R248	02/11/2023	11.80	Put	Bond Future	5,907.7900	5.9078	5,756.9000	5.7569	(2.554)	0	0	0
2023/06/21	R248	02/11/2023	12.50	Put	Bond Future	3,381.9000	3.3819	3,270.8900	3.2709	(3.282)	0	0	0
2023/06/21	R248	02/11/2023	11.47	Put	Bond Future	7,529.4300	7.5294	7,362.4100	7.3624	(2.218)	0	0	0
2023/06/21	R248	02/11/2023	11.48	Put	Bond Future	7,475.1300	7.4751	7,308.5300	7.3085	(2.229)	0	0	0
2023/06/21	R248	02/11/2023	11.49	Call	Bond Future	772.1600	0.7722	805.4400	0.8054	4.310	0	0	0
2023/06/21	R248	01/02/2024	12.14	Call	Bond Future	2,534.9200	2.5349	2,608.5100	2.6085	2.903	0	0	0
2023/06/21	R248	01/02/2024	12.14	Put	Bond Future	5,719.5700	5.7196	5,589.4300	5.5894	(2.275)	0	0	0
2023/06/21	R248	01/02/2024	12.15	Call	Bond Future	2,558.7000	2.5587	2,632.7700	2.6328	2.895	0	0	0
2023/06/21	R248	01/02/2024	12.15	Put	Bond Future	5,683.7800	5.6838	5,554.1200	5.5541	(2.281)	0	0	0
2023/06/21	R248	01/02/2024			Bond Future	12.6955	74.3589	12.6586	74.5627	(0.290)	0.0000	0.0000	0
2023/06/21	R248	01/02/2024	12.16	Call	Bond Future	2,582.6000	2.5826	2,657.1400	2.6571	2.886	0	0	0
2023/06/21	R248	01/02/2024	12.16	Put	Bond Future	5,648.1900	5.6482	5,519.0000	5.5190	(2.287)	0	0	0
2023/06/21	R248	02/05/2024	11.46	Call	Bond Future	1,595.4200	1.5954	1,645.5000	1.6455	3.139	0	0	0
2023/06/21	R248	02/05/2024	11.47	Call	Bond Future	1,609.5200	1.6095	1,659.9600	1.6600	3.134	0	0	0
2023/06/21	R248	02/05/2024	11.48	Put	Bond Future	9,482.4300	9.4824	9,324.6600	9.3247	(1.664)	0	0	0
2023/06/21	R248	02/05/2024			Bond Future	12.7959	71.6305	12.7576	71.8390	(0.299)	0.0000	0.0000	13,000
2023/06/21	R248	02/05/2024	11.46	Put	Bond Future	9,585.3600	9.5854	9,426.8700	9.4269	(1.653)	0	0	0
2023/06/21	R248	02/05/2024	11.47	Put	Bond Future	9,533.8000	9.5338	9,375.6700	9.3757	(1.659)	0	0	0
2023/06/21	R248	02/05/2024	11.48	Call	Bond Future	1,623.7100	1.6237	1,674.5100	1.6745	3.129	0	0	0
2023/06/21	R248	01/08/2024	12.30	Call	Bond Future	3,400.6500	3.4006	3,486.0800	3.4861	2.512	0	0	0
2023/06/21	R248	01/08/2024	12.30	Put	Bond Future	6,807.1900	6.8072	6,678.7400	6.6787	(1.887)	0	0	0
2023/06/21	R248	01/08/2024	12.31	Call	Bond Future	3,424.3700	3.4244	3,510.2000	3.5102	2.506	0	0	0
2023/06/21	R248	01/08/2024	12.31	Put	Bond Future	6,772.7300	6.7727	6,644.6800	6.6447	(1.891)	0	0	0
2023/06/21	R248	01/08/2024			Bond Future	12.9103	73.2322	12.8704	73.4461	(0.309)	0.0000	0.0000	0
2023/06/21	R248	01/08/2024	12.32	Call	Bond Future	3,448.4800	3.4485	3,534.7000	3.5347	2.500	0	0	0
2023/06/21	R248	01/08/2024	12.32	Put	Bond Future	6,738.7400	6.7387	6,611.0800	6.6111	(1.894)	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
Total											1495624	