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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/06/2023 TO 27/06/2023

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
2023/06/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/27	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/27	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/27	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/27	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/27	2025	03/08/2023		Bond Future	170.6536	170.6536	170.6893	170.6893	0.021	0.0000	0.0000	6,305
2023/06/27	2025	02/11/2023		Bond Future	174.4509	174.4509	174.4872	174.4872	0.021	0.0000	0.0000	0
2023/06/27	2025	01/02/2024		Bond Future	176.6671	176.6671	176.7039	176.7039	0.021	0.0000	0.0000	0
2023/06/27	2025	02/05/2024		Bond Future	180.7777	180.7777	180.8154	180.8154	0.021	0.0000	0.0000	0
2023/06/27	2025	01/08/2024		Bond Future	183.0497	183.0497	183.0888	183.0888	0.021	0.0000	0.0000	0
2023/06/27	2029	03/08/2023		Bond Future	123.7221	123.7221	123.6178	123.6178	(0.084)	0.0000	0.0000	2,275
2023/06/27	2029	02/11/2023		Bond Future	125.1430	125.1430	125.0362	125.0362	(0.085)	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
2023/06/27	2029	01/02/2024			Bond Future	128.0213	128.0213	127.9120	127.9120	(0.085)	0.0000	0.0000	0
2023/06/27	2029	02/05/2024			Bond Future	129.6293	129.6293	129.5174	129.5174	(0.086)	0.0000	0.0000	0
2023/06/27	2029	01/08/2024			Bond Future	132.5826	132.5826	132.4685	132.4685	(0.086)	0.0000	0.0000	0
2023/06/27	2030	03/08/2023	10.40	Call	Bond Future	585.1700	0.5852	714.2800	0.7143	22.064	0	0	1,012
2023/06/27	2030	03/08/2023	10.65	Call	Bond Future	1,112.1200	1.1121	1,301.5000	1.3015	17.029	0	0	350
2023/06/27	2030	03/08/2023	10.65	Put	Bond Future	1,042.9900	1.0430	858.1700	0.8582	(17.720)	0	0	0
2023/06/27	2030	03/08/2023	11.34	Call	Bond Future	3,221.4600	3.2215	3,528.3300	3.5283	9.526	0	0	0
2023/06/27	2030	03/08/2023	11.34	Put	Bond Future	291.2600	0.2913	223.9300	0.2239	(23.117)	0	0	0
2023/06/27	2030	03/08/2023	12.89	Call	Bond Future	8,950.0100	8.9500	9,320.7000	9.3207	4.142	0	0	0
2023/06/27	2030	03/08/2023	12.89	Put	Bond Future	10.6000	0.0106	7.0900	0.0071	(33.113)	0	0	350
2023/06/27	2030	03/08/2023	11.35	Call	Bond Future	3,256.3700	3.2564	3,564.3400	3.5643	9.457	0	0	0
2023/06/27	2030	03/08/2023	11.36	Put	Bond Future	280.0700	0.2801	214.9200	0.2149	(23.262)	0	0	0
2023/06/27	2030	03/08/2023			Bond Future	10.6337	88.0609	10.5456	88.4351	(0.828)	0.0000	0.0000	79,190
2023/06/27	2030	03/08/2023	10.40	Put	Bond Future	1,582.5600	1.5826	1,337.4700	1.3375	(15.487)	0	0	0
2023/06/27	2030	03/08/2023	11.35	Put	Bond Future	285.5800	0.2856	219.3500	0.2193	(23.191)	0	0	0
2023/06/27	2030	03/08/2023	11.36	Call	Bond Future	3,291.4300	3.2914	3,600.4800	3.6005	9.390	0	0	0
2023/06/27	2030	03/08/2023	12.59	Call	Bond Future	7,842.2100	7.8422	8,209.4200	8.2094	4.682	0	0	0
2023/06/27	2030	03/08/2023	12.59	Put	Bond Future	22.6800	0.0227	15.6900	0.0157	(30.820)	0	0	1,012
2023/06/27	2030	02/11/2023	12.27	Put	Bond Future	426.9200	0.4269	372.4000	0.3724	(12.771)	0	0	500
2023/06/27	2030	02/11/2023	11.43	Call	Bond Future	3,896.8600	3.8969	4,166.4800	4.1665	6.919	0	0	0
2023/06/27	2030	02/11/2023	11.43	Put	Bond Future	1,026.3200	1.0263	913.6500	0.9136	(10.978)	0	0	500
2023/06/27	2030	02/11/2023	10.80	Call	Bond Future	2,255.9300	2.2559	2,458.8300	2.4588	8.994	0	0	0
2023/06/27	2030	02/11/2023	10.80	Put	Bond Future	1,918.5800	1.9186	1,739.1900	1.7392	(9.350)	0	0	0
2023/06/27	2030	02/11/2023	10.81	Call	Bond Future	2,278.7400	2.2787	2,482.8300	2.4828	8.956	0	0	0
2023/06/27	2030	02/11/2023	10.81	Put	Bond Future	1,900.4500	1.9004	1,722.2500	1.7222	(9.377)	0	0	0
2023/06/27	2030	02/11/2023	10.07	Call	Bond Future	971.9300	0.9719	1,087.7500	1.0878	11.916	0	0	800
2023/06/27	2030	02/11/2023	10.07	Put	Bond Future	3,689.4800	3.6895	3,423.0100	3.4230	(7.222)	0	0	0
2023/06/27	2030	02/11/2023	10.39	Call	Bond Future	1,442.2700	1.4423	1,595.4200	1.5954	10.619	0	0	500
2023/06/27	2030	02/11/2023	9.57	Call	Bond Future	500.0000	0.5000	568.4800	0.5685	13.696	0	0	800
2023/06/27	2030	02/11/2023	9.57	Put	Bond Future	5,387.1400	5.3871	5,073.3300	5.0733	(5.825)	0	0	0
2023/06/27	2030	02/11/2023			Bond Future	10.7178	89.9990	10.6252	90.3813	(0.864)	0.0000	0.0000	19,740
2023/06/27	2030	02/11/2023	12.27	Call	Bond Future	6,533.2500	6.5333	6,861.0200	6.8610	5.017	0	0	0
2023/06/27	2030	02/11/2023	11.12	Call	Bond Future	3,038.7400	3.0387	3,277.7800	3.2778	7.866	0	0	500
2023/06/27	2030	02/11/2023	11.12	Put	Bond Future	1,403.0100	1.4030	1,259.7600	1.2598	(10.210)	0	0	0
2023/06/27	2030	02/11/2023	11.57	Call	Bond Future	4,309.8900	4.3099	4,591.6800	4.5917	6.538	0	0	0
2023/06/27	2030	02/11/2023	11.57	Put	Bond Future	888.9900	0.8890	788.4900	0.7885	(11.305)	0	0	800
2023/06/27	2030	02/11/2023	10.82	Call	Bond Future	2,301.4600	2.3015	2,506.7200	2.5067	8.919	0	0	0
2023/06/27	2030	02/11/2023	10.82	Put	Bond Future	1,882.2500	1.8822	1,705.2200	1.7052	(9.405)	0	0	0
2023/06/27	2030	02/11/2023	10.39	Put	Bond Future	2,804.5200	2.8045	2,575.3800	2.5754	(8.170)	0	0	0
2023/06/27	2030	02/11/2023	10.62	Call	Bond Future	1,871.0800	1.8711	2,052.3200	2.0523	9.686	0	0	500
2023/06/27	2030	02/11/2023	10.62	Put	Bond Future	2,274.8500	2.2749	2,073.8000	2.0738	(8.838)	0	0	0
2023/06/27	2030	02/11/2023	9.89	Call	Bond Future	764.8400	0.7648	861.5700	0.8616	12.647	0	0	500
2023/06/27	2030	02/11/2023	9.89	Put	Bond Future	4,256.0700	4.2561	3,970.5100	3.9705	(6.709)	0	0	0
2023/06/27	2030	01/02/2024	11.86	Put	Bond Future	1,112.8200	1.1128	1,010.8800	1.0109	(9.161)	0	0	500
2023/06/27	2030	01/02/2024	12.10	Put	Bond Future	923.8000	0.9238	836.5400	0.8365	(9.446)	0	0	400
2023/06/27	2030	01/02/2024	11.37	Call	Bond Future	3,883.3300	3.8833	4,136.0400	4.1360	6.508	0	0	0
2023/06/27	2030	01/02/2024	11.37	Put	Bond Future	1,623.4300	1.6234	1,485.2900	1.4853	(8.509)	0	0	0

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2023/06/27	2030	01/02/2024	11.85	Call	Bond Future	5,209.9600	5.2100	5,498.2200	5.4982	5.533	0	0	0
2023/06/27	2030	01/02/2024	11.85	Put	Bond Future	1,121.5000	1.1215	1,018.9100	1.0189	(9.148)	0	0	500
2023/06/27	2030	01/02/2024	10.16	Call	Bond Future	1,410.9200	1.4109	1,548.1100	1.5481	9.723	0	0	200
2023/06/27	2030	01/02/2024	10.16	Put	Bond Future	3,987.4100	3.9874	3,733.7500	3.7338	(6.362)	0	0	0
2023/06/27	2030	01/02/2024	11.00	Call	Bond Future	2,968.8400	2.9688	3,188.7900	3.1888	7.409	0	0	0
2023/06/27	2030	01/02/2024	9.93	Call	Bond Future	1,123.4900	1.1235	1,239.5700	1.2396	10.332	0	0	1,360
2023/06/27	2030	01/02/2024	9.93	Put	Bond Future	4,657.5600	4.6576	4,382.7900	4.3828	(5.899)	0	0	0
2023/06/27	2030	01/02/2024	10.00	Call	Bond Future	1,197.9900	1.1980	1,320.0900	1.3201	10.192	0	0	500
2023/06/27	2030	01/02/2024	10.00	Put	Bond Future	4,439.2900	4.4393	4,170.5400	4.1705	(6.054)	0	0	0
2023/06/27	2030	01/02/2024	9.57	Put	Bond Future	5,855.2500	5.8552	5,552.3600	5.5524	(5.173)	0	0	0
2023/06/27	2030	01/02/2024	9.89	Put	Bond Future	4,784.4200	4.7844	4,506.2700	4.5063	(5.814)	0	0	0
2023/06/27	2030	01/02/2024			Bond Future	10.7942	88.0422	10.6965	88.4330	(0.905)	0.0000	0.0000	0
2023/06/27	2030	01/02/2024	11.86	Call	Bond Future	5,238.8500	5.2388	5,527.7600	5.5278	5.515	0	0	0
2023/06/27	2030	01/02/2024	12.10	Call	Bond Future	5,945.2100	5.9452	6,248.8000	6.2488	5.106	0	0	0
2023/06/27	2030	01/02/2024	11.75	Call	Bond Future	4,923.5800	4.9236	5,205.0900	5.2051	5.718	0	0	0
2023/06/27	2030	01/02/2024	11.75	Put	Bond Future	1,211.9900	1.2120	1,102.6500	1.1027	(9.022)	0	0	200
2023/06/27	2030	01/02/2024	11.31	Call	Bond Future	3,727.0900	3.7271	3,974.8000	3.9748	6.646	0	0	0
2023/06/27	2030	01/02/2024	11.31	Put	Bond Future	1,699.2700	1.6993	1,556.1300	1.5561	(8.424)	0	0	1,360
2023/06/27	2030	01/02/2024	11.35	Call	Bond Future	3,830.9000	3.8309	4,081.9600	4.0820	6.554	0	0	0
2023/06/27	2030	01/02/2024	11.35	Put	Bond Future	1,648.2700	1.6483	1,508.4800	1.5085	(8.481)	0	0	0
2023/06/27	2030	01/02/2024	11.36	Call	Bond Future	3,857.0800	3.8571	4,108.9600	4.1090	6.530	0	0	0
2023/06/27	2030	01/02/2024	11.36	Put	Bond Future	1,635.8100	1.6358	1,496.8400	1.4968	(8.495)	0	0	0
2023/06/27	2030	01/02/2024	10.39	Call	Bond Future	1,758.4500	1.7584	1,918.1500	1.9181	9.082	0	0	500
2023/06/27	2030	01/02/2024	10.39	Put	Bond Future	3,389.8300	3.3898	3,158.6800	3.1587	(6.819)	0	0	0
2023/06/27	2030	01/02/2024	11.00	Put	Bond Future	2,152.7300	2.1527	1,981.8300	1.9818	(7.939)	0	0	700
2023/06/27	2030	01/02/2024	10.07	Call	Bond Future	1,288.2800	1.2883	1,416.9100	1.4169	9.985	0	0	400
2023/06/27	2030	01/02/2024	10.07	Put	Bond Future	4,237.9800	4.2380	3,975.7600	3.9758	(6.187)	0	0	0
2023/06/27	2030	01/02/2024	9.57	Call	Bond Future	796.8500	0.7969	884.8100	0.8848	11.038	0	0	400
2023/06/27	2030	01/02/2024	9.89	Call	Bond Future	1,082.5300	1.0825	1,195.2300	1.1952	10.411	0	0	500
2023/06/27	2030	02/05/2024	11.12	Put	Bond Future	2,467.0500	2.4671	2,293.6000	2.2936	(7.031)	0	0	0
2023/06/27	2030	02/05/2024	12.38	Call	Bond Future	6,706.9700	6.7070	7,015.1400	7.0151	4.595	0	0	0
2023/06/27	2030	02/05/2024	12.38	Put	Bond Future	1,126.8700	1.1269	1,035.1400	1.0351	(8.140)	0	0	1,080
2023/06/27	2030	02/05/2024	10.62	Call	Bond Future	2,363.2500	2.3632	2,547.0800	2.5471	7.779	0	0	500
2023/06/27	2030	02/05/2024	10.62	Put	Bond Future	3,358.6300	3.3586	3,142.5600	3.1426	(6.433)	0	0	0
2023/06/27	2030	02/05/2024	10.82	Call	Bond Future	2,754.1500	2.7542	2,955.4800	2.9555	7.310	0	0	1,080
2023/06/27	2030	02/05/2024	10.82	Put	Bond Future	2,970.0900	2.9701	2,771.5200	2.7715	(6.686)	0	0	0
2023/06/27	2030	02/05/2024	9.81	Call	Bond Future	1,190.6300	1.1906	1,305.5000	1.3055	9.648	0	0	0
2023/06/27	2030	02/05/2024	9.81	Put	Bond Future	5,431.7900	5.4318	5,146.7600	5.1468	(5.247)	0	0	0
2023/06/27	2030	02/05/2024	9.82	Call	Bond Future	1,200.5300	1.2005	1,316.1400	1.3161	9.630	0	0	0
2023/06/27	2030	02/05/2024	9.82	Put	Bond Future	5,400.7300	5.4007	5,116.4400	5.1164	(5.264)	0	0	0
2023/06/27	2030	02/05/2024	9.66	Call	Bond Future	1,046.7800	1.0468	1,150.6800	1.1507	9.926	0	0	1,000
2023/06/27	2030	02/05/2024	9.66	Put	Bond Future	5,905.0600	5.9051	5,609.0600	5.6091	(5.013)	0	0	0
2023/06/27	2030	02/05/2024			Bond Future	10.8758	90.0709	10.7726	90.4708	(0.949)	0.0000	0.0000	0
2023/06/27	2030	02/05/2024	13.15	Call	Bond Future	8,943.8300	8.9438	9,284.2700	9.2843	3.806	0	0	0
2023/06/27	2030	02/05/2024	13.15	Put	Bond Future	678.8700	0.6789	619.4100	0.6194	(8.759)	0	0	500
2023/06/27	2030	02/05/2024	11.12	Call	Bond Future	3,404.3700	3.4044	3,630.8200	3.6308	6.652	0	0	500
2023/06/27	2030	02/05/2024	11.94	Call	Bond Future	5,475.1000	5.4751	5,759.4300	5.7594	5.193	0	0	0
2023/06/27	2030	02/05/2024	11.94	Put	Bond Future	1,480.2400	1.4802	1,364.6700	1.3647	(7.808)	0	0	1,000

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2023/06/27	2030	02/05/2024	10.16	Call	Bond Future	1,612.6400	1.6126	1,755.9400	1.7559	8.886	0	0	1,000
2023/06/27	2030	02/05/2024	10.16	Put	Bond Future	4,433.5400	4.4335	4,176.9400	4.1769	(5.788)	0	0	0
2023/06/27	2030	02/05/2024	9.83	Call	Bond Future	1,210.7800	1.2108	1,327.1500	1.3272	9.611	0	0	0
2023/06/27	2030	02/05/2024	9.83	Put	Bond Future	5,370.0400	5.3700	5,086.5100	5.0865	(5.280)	0	0	0
2023/06/27	2030	01/08/2024	10.37	Call	Bond Future	2,003.3100	2.0033	2,166.2500	2.1663	8.134	0	0	0
2023/06/27	2030	01/08/2024	10.37	Put	Bond Future	4,307.9900	4.3080	4,061.7700	4.0618	(5.715)	0	0	0
2023/06/27	2030	01/08/2024	10.38	Call	Bond Future	2,018.8000	2.0188	2,182.5500	2.1825	8.111	0	0	0
2023/06/27	2030	01/08/2024	10.38	Put	Bond Future	4,284.9900	4.2850	4,039.5800	4.0396	(5.727)	0	0	0
2023/06/27	2030	01/08/2024			Bond Future	10.9782	88.0960	10.8688	88.5052	(0.997)	0.0000	0.0000	0
2023/06/27	2030	01/08/2024	10.39	Call	Bond Future	2,034.3500	2.0344	2,198.9200	2.1989	8.090	0	0	0
2023/06/27	2030	01/08/2024	10.39	Put	Bond Future	4,262.0600	4.2621	4,017.4700	4.0175	(5.739)	0	0	0
2023/06/27	2032	03/08/2023	9.60	Call	Bond Future	0.0300	0.0000	0.0500	0.0001	66.667	0	0	1,500
2023/06/27	2032	03/08/2023	9.60	Put	Bond Future	8,487.7200	8.4877	8,185.5200	8.1855	(3.560)	0	0	0
2023/06/27	2032	03/08/2023	10.30	Call	Bond Future	14.3600	0.0144	19.2000	0.0192	33.705	0	0	7,500
2023/06/27	2032	03/08/2023	10.30	Put	Bond Future	4,761.1500	4.7612	4,463.7700	4.4638	(6.246)	0	0	0
2023/06/27	2032	03/08/2023	12.04	Call	Bond Future	4,027.4600	4.0275	4,276.3400	4.2763	6.180	0	0	3,000
2023/06/27	2032	03/08/2023	12.04	Put	Bond Future	299.1400	0.2991	245.8000	0.2458	(17.831)	0	0	3,000
2023/06/27	2032	03/08/2023	11.77	Call	Bond Future	2,982.5500	2.9825	3,204.4600	3.2045	7.440	0	0	0
2023/06/27	2032	03/08/2023	11.77	Put	Bond Future	496.9900	0.4970	416.6800	0.4167	(16.159)	0	0	0
2023/06/27	2032	03/08/2023	11.90	Call	Bond Future	3,476.6800	3.4767	3,712.7500	3.7127	6.790	0	0	5,000
2023/06/27	2032	03/08/2023	11.90	Put	Bond Future	389.5800	0.3896	323.4300	0.3234	(16.980)	0	0	0
2023/06/27	2032	03/08/2023	11.55	Call	Bond Future	2,193.7600	2.1938	2,386.7300	2.3867	8.796	0	0	0
2023/06/27	2032	03/08/2023	11.55	Put	Bond Future	739.7700	0.7398	630.5200	0.6305	(14.768)	0	0	7,500
2023/06/27	2032	03/08/2023			Bond Future	11.2460	86.6123	11.1837	86.9145	(0.554)	0.0000	0.0000	117,456
2023/06/27	2032	03/08/2023	11.45	Call	Bond Future	1,862.3300	1.8623	2,039.9500	2.0400	9.538	0	0	0
2023/06/27	2032	03/08/2023	11.45	Put	Bond Future	882.9600	0.8830	758.3600	0.7584	(14.112)	0	0	7,500
2023/06/27	2032	03/08/2023	12.00	Call	Bond Future	3,868.3900	3.8684	4,113.8600	4.1139	6.346	0	0	5,000
2023/06/27	2032	03/08/2023	12.00	Put	Bond Future	322.5800	0.3226	265.8300	0.2658	(17.593)	0	0	0
2023/06/27	2032	03/08/2023	11.76	Call	Bond Future	2,945.4300	2.9454	3,166.1500	3.1662	7.494	0	0	0
2023/06/27	2032	03/08/2023	11.76	Put	Bond Future	506.3900	0.5064	424.8900	0.4249	(16.094)	0	0	0
2023/06/27	2032	03/08/2023	11.50	Call	Bond Future	2,025.8500	2.0259	2,211.3000	2.2113	9.154	0	0	11,000
2023/06/27	2032	03/08/2023	11.50	Put	Bond Future	808.7200	0.8087	691.9500	0.6919	(14.439)	0	0	11,000
2023/06/27	2032	03/08/2023	11.75	Call	Bond Future	2,908.3600	2.9084	3,127.8900	3.1279	7.548	0	0	0
2023/06/27	2032	03/08/2023	11.75	Put	Bond Future	515.8700	0.5159	433.1800	0.4332	(16.029)	0	0	0
2023/06/27	2032	02/11/2023	11.90	Call	Bond Future	4,028.9200	4.0289	4,229.7000	4.2297	4.983	0	0	0
2023/06/27	2032	02/11/2023	11.90	Put	Bond Future	1,459.1900	1.4592	1,351.2500	1.3513	(7.397)	0	0	0
2023/06/27	2032	02/11/2023	11.24	Call	Bond Future	2,196.9800	2.1970	2,339.3200	2.3393	6.479	0	0	0
2023/06/27	2032	02/11/2023	11.24	Put	Bond Future	2,698.8300	2.6988	2,532.4500	2.5325	(6.165)	0	0	0
2023/06/27	2032	02/11/2023	10.71	Call	Bond Future	1,169.5500	1.1695	1,261.8700	1.2619	7.894	0	0	500
2023/06/27	2032	02/11/2023	11.09	Put	Bond Future	3,082.8400	3.0828	2,902.0100	2.9020	(5.866)	0	0	0
2023/06/27	2032	02/11/2023	10.59	Call	Bond Future	993.5100	0.9935	1,075.3400	1.0753	8.236	0	0	500
2023/06/27	2032	02/11/2023	10.59	Put	Bond Future	4,671.4000	4.6714	4,444.5100	4.4445	(4.857)	0	0	0
2023/06/27	2032	02/11/2023			Bond Future	11.3457	84.3555	11.2806	84.6642	(0.574)	0.0000	0.0000	75,124
2023/06/27	2032	02/11/2023	11.78	Call	Bond Future	3,658.4300	3.6584	3,849.5900	3.8496	5.225	0	0	0
2023/06/27	2032	02/11/2023	11.78	Put	Bond Future	1,636.0500	1.6360	1,518.4900	1.5185	(7.186)	0	0	500
2023/06/27	2032	02/11/2023	12.26	Call	Bond Future	5,211.6800	5.2117	5,438.0600	5.4381	4.344	0	0	0
2023/06/27	2032	02/11/2023	12.26	Put	Bond Future	1,028.6900	1.0287	946.3500	0.9464	(8.004)	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
2023/06/27	2032	02/11/2023	11.23	Call	Bond Future	2,173.6400	2.1736	2,315.0300	2.3150	6.505	0	0	0
2023/06/27	2032	02/11/2023	11.23	Put	Bond Future	2,723.2000	2.7232	2,555.8700	2.5559	(6.145)	0	0	0
2023/06/27	2032	02/11/2023	11.28	Call	Bond Future	2,292.4300	2.2924	2,438.6000	2.4386	6.376	0	0	0
2023/06/27	2032	02/11/2023	11.28	Put	Bond Future	2,603.8100	2.6038	2,441.2600	2.4413	(6.243)	0	0	500
2023/06/27	2032	02/11/2023	10.71	Put	Bond Future	4,249.4400	4.2494	4,033.0400	4.0330	(5.092)	0	0	0
2023/06/27	2032	02/11/2023	11.09	Call	Bond Future	1,861.6600	1.8617	1,989.5500	1.9896	6.870	0	0	500
2023/06/27	2032	02/11/2023	11.22	Call	Bond Future	2,150.4400	2.1504	2,290.8700	2.2909	6.530	0	0	0
2023/06/27	2032	02/11/2023	11.22	Put	Bond Future	2,747.7400	2.7477	2,579.4500	2.5794	(6.125)	0	0	0
2023/06/27	2032	01/02/2024	12.50	Call	Bond Future	6,216.0900	6.2161	6,442.5200	6.4425	3.643	0	0	0
2023/06/27	2032	01/02/2024	12.73	Call	Bond Future	6,971.2900	6.9713	7,208.8200	7.2088	3.407	0	0	0
2023/06/27	2032	01/02/2024	12.73	Put	Bond Future	1,259.0000	1.2590	1,180.9400	1.1809	(6.200)	0	0	500
2023/06/27	2032	01/02/2024	11.83	Call	Bond Future	4,167.0500	4.1670	4,353.8600	4.3539	4.483	0	0	0
2023/06/27	2032	01/02/2024	11.83	Put	Bond Future	2,375.1100	2.3751	2,246.3300	2.2463	(5.422)	0	0	0
2023/06/27	2032	01/02/2024	11.84	Call	Bond Future	4,195.5700	4.1956	4,383.0500	4.3831	4.469	0	0	0
2023/06/27	2032	01/02/2024	11.84	Put	Bond Future	2,358.6600	2.3587	2,230.5500	2.2306	(5.431)	0	0	0
2023/06/27	2032	01/02/2024	10.78	Call	Bond Future	1,740.3700	1.7404	1,849.3000	1.8493	6.259	0	0	200
2023/06/27	2032	01/02/2024	11.09	Call	Bond Future	2,325.2000	2.3252	2,457.7200	2.4577	5.699	0	0	500
2023/06/27	2032	01/02/2024	11.09	Put	Bond Future	3,953.0300	3.9530	3,769.9600	3.7700	(4.631)	0	0	0
2023/06/27	2032	01/02/2024	11.75	Call	Bond Future	3,942.8300	3.9428	4,124.2100	4.1242	4.600	0	0	0
2023/06/27	2032	01/02/2024	11.75	Put	Bond Future	2,511.8200	2.5118	2,377.6100	2.3776	(5.343)	0	0	200
2023/06/27	2032	01/02/2024	10.01	Call	Bond Future	797.8600	0.7979	857.4200	0.8574	7.465	0	0	1,200
2023/06/27	2032	01/02/2024	10.01	Put	Bond Future	7,759.1500	7.7591	7,503.1200	7.5031	(3.300)	0	0	0
2023/06/27	2032	01/02/2024	10.59	Call	Bond Future	1,434.6100	1.4346	1,529.5800	1.5296	6.620	0	0	500
2023/06/27	2032	01/02/2024			Bond Future	11.4373	86.2765	11.3693	86.5921	(0.595)	0.0000	0.0000	0
2023/06/27	2032	01/02/2024	12.50	Put	Bond Future	1,481.6700	1.4817	1,392.5100	1.3925	(6.018)	0	0	200
2023/06/27	2032	01/02/2024	12.62	Call	Bond Future	6,607.7300	6.6077	6,840.1000	6.8401	3.517	0	0	0
2023/06/27	2032	01/02/2024	12.62	Put	Bond Future	1,361.1000	1.3611	1,277.8800	1.2779	(6.114)	0	0	1,200
2023/06/27	2032	01/02/2024	11.85	Call	Bond Future	4,223.9100	4.2239	4,412.0600	4.4121	4.454	0	0	0
2023/06/27	2032	01/02/2024	11.85	Put	Bond Future	2,342.0600	2.3421	2,214.6200	2.2146	(5.441)	0	0	0
2023/06/27	2032	01/02/2024	10.78	Put	Bond Future	4,856.3200	4.8563	4,649.6600	4.6497	(4.255)	0	0	0
2023/06/27	2032	01/02/2024	10.59	Put	Bond Future	5,479.3900	5.4794	5,258.7700	5.2588	(4.026)	0	0	0
2023/06/27	2032	01/02/2024	10.76	Call	Bond Future	1,706.4300	1.7064	1,813.8700	1.8139	6.296	0	0	1,200
2023/06/27	2032	01/02/2024	10.76	Put	Bond Future	4,919.5400	4.9195	4,711.3900	4.7114	(4.231)	0	0	0
2023/06/27	2032	02/05/2024	12.90	Call	Bond Future	7,301.7300	7.3017	7,544.5200	7.5445	3.325	0	0	0
2023/06/27	2032	02/05/2024	13.18	Call	Bond Future	8,215.6500	8.2157	8,469.5500	8.4696	3.090	0	0	0
2023/06/27	2032	02/05/2024	13.18	Put	Bond Future	1,170.5100	1.1705	1,101.5200	1.1015	(5.894)	0	0	500
2023/06/27	2032	02/05/2024	10.86	Call	Bond Future	1,940.9800	1.9410	2,057.9200	2.0579	6.025	0	0	1,000
2023/06/27	2032	02/05/2024	10.86	Put	Bond Future	5,047.1700	5.0472	4,841.2200	4.8412	(4.081)	0	0	0
2023/06/27	2032	02/05/2024	10.56	Call	Bond Future	1,498.4700	1.4985	1,595.2400	1.5952	6.458	0	0	0
2023/06/27	2032	02/05/2024	10.56	Put	Bond Future	6,043.0500	6.0430	5,816.9300	5.8169	(3.742)	0	0	0
2023/06/27	2032	02/05/2024	10.65	Call	Bond Future	1,616.7500	1.6168	1,719.3100	1.7193	6.344	0	0	1,550
2023/06/27	2032	02/05/2024	10.65	Put	Bond Future	5,726.5800	5.7266	5,506.2500	5.5063	(3.847)	0	0	0
2023/06/27	2032	02/05/2024	10.36	Call	Bond Future	1,258.6900	1.2587	1,343.2200	1.3432	6.716	0	0	1,000
2023/06/27	2032	02/05/2024	10.36	Put	Bond Future	6,779.4100	6.7794	6,541.0500	6.5411	(3.516)	0	0	0
2023/06/27	2032	02/05/2024			Bond Future	11.5305	84.1010	11.4593	84.4239	(0.617)	0.0000	0.0000	0
2023/06/27	2032	02/05/2024	12.90	Put	Bond Future	1,395.8800	1.3959	1,315.7800	1.3158	(5.738)	0	0	1,000
2023/06/27	2032	02/05/2024	13.35	Call	Bond Future	8,778.5500	8.7786	9,038.4900	9.0385	2.961	0	0	0
2023/06/27	2032	02/05/2024	13.35	Put	Bond Future	1,052.4700	1.0525	989.5200	0.9895	(5.981)	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
2023/06/27	2032	02/05/2024	11.09	Call	Bond Future	2,364.0200	2.3640	2,497.4700	2.4975	5.645	0	0	500
2023/06/27	2032	02/05/2024	11.09	Put	Bond Future	4,388.0200	4.3880	4,198.5800	4.1986	(4.317)	0	0	0
2023/06/27	2032	02/05/2024	11.35	Call	Bond Future	2,906.6600	2.9067	3,058.8500	3.0588	5.236	0	0	1,550
2023/06/27	2032	02/05/2024	11.35	Put	Bond Future	3,728.4000	3.7284	3,557.7000	3.5577	(4.578)	0	0	0
2023/06/27	2032	02/05/2024	10.59	Call	Bond Future	1,537.0700	1.5371	1,635.7600	1.6358	6.421	0	0	500
2023/06/27	2032	02/05/2024	10.59	Put	Bond Future	5,936.4200	5.9364	5,712.2200	5.7122	(3.777)	0	0	0
2023/06/27	2032	02/05/2024	10.54	Call	Bond Future	1,473.1300	1.4731	1,568.6400	1.5686	6.483	0	0	0
2023/06/27	2032	02/05/2024	10.54	Put	Bond Future	6,114.7000	6.1147	5,887.3200	5.8873	(3.719)	0	0	0
2023/06/27	2032	02/05/2024	10.55	Call	Bond Future	1,485.7600	1.4858	1,581.9000	1.5819	6.471	0	0	0
2023/06/27	2032	02/05/2024	10.55	Put	Bond Future	6,078.8100	6.0788	5,852.0600	5.8521	(3.730)	0	0	0
2023/06/27	2032	01/08/2024	11.15	Call	Bond Future	2,478.5900	2.4786	2,615.5200	2.6155	5.525	0	0	0
2023/06/27	2032	01/08/2024	11.15	Put	Bond Future	4,675.5100	4.6755	4,482.0200	4.4820	(4.138)	0	0	0
2023/06/27	2032	01/08/2024			Bond Future	11.6393	85.9961	11.5646	86.3265	(0.641)	0.0000	0.0000	0
2023/06/27	2032	01/08/2024	11.13	Call	Bond Future	2,440.7800	2.4408	2,576.3400	2.5763	5.554	0	0	0
2023/06/27	2032	01/08/2024	11.13	Put	Bond Future	4,729.0900	4.7291	4,534.2300	4.5342	(4.120)	0	0	0
2023/06/27	2032	01/08/2024	11.14	Call	Bond Future	2,459.4700	2.4595	2,595.7100	2.5957	5.539	0	0	0
2023/06/27	2032	01/08/2024	11.14	Put	Bond Future	4,702.0700	4.7021	4,507.8900	4.5079	(4.130)	0	0	0
2023/06/27	2033	03/08/2023			Bond Future	116.1865	116.1865	116.3121	116.3121	0.108	0.0000	0.0000	7,227
2023/06/27	2033	02/11/2023			Bond Future	117.3472	117.3472	117.4754	117.4754	0.109	0.0000	0.0000	0
2023/06/27	2033	01/02/2024			Bond Future	120.0462	120.0462	120.1772	120.1772	0.109	0.0000	0.0000	0
2023/06/27	2033	02/05/2024			Bond Future	121.3738	121.3738	121.5079	121.5079	0.110	0.0000	0.0000	0
2023/06/27	2033	01/08/2024			Bond Future	124.1390	124.1390	124.2765	124.2765	0.111	0.0000	0.0000	0
2023/06/27	2037	03/08/2023	12.12	Call	Bond Future	1,282.6600	1.2827	1,469.5900	1.4696	14.574	0	0	0
2023/06/27	2037	03/08/2023	12.12	Put	Bond Future	1,625.8500	1.6259	1,396.0600	1.3961	(14.134)	0	0	0
2023/06/27	2037	03/08/2023	12.13	Call	Bond Future	1,308.9300	1.3089	1,498.3200	1.4983	14.469	0	0	0
2023/06/27	2037	03/08/2023	12.13	Put	Bond Future	1,598.3500	1.5984	1,371.0200	1.3710	(14.223)	0	0	0
2023/06/27	2037	03/08/2023			Bond Future	12.1840	76.0838	12.1063	76.5006	(0.637)	0.0000	0.0000	133,719
2023/06/27	2037	03/08/2023	10.30	Call	Bond Future	0.8600	0.0009	1.1500	0.0012	33.721	0	0	1,800
2023/06/27	2037	03/08/2023	10.30	Put	Bond Future	11,135.3800	11.1354	10,718.9500	10.7189	(3.740)	0	0	0
2023/06/27	2037	03/08/2023	11.00	Call	Bond Future	34.1000	0.0341	43.8100	0.0438	28.475	0	0	1,800
2023/06/27	2037	03/08/2023	11.00	Put	Bond Future	6,770.2100	6.7702	6,363.2000	6.3632	(6.012)	0	0	0
2023/06/27	2037	03/08/2023	12.14	Call	Bond Future	1,335.4000	1.3354	1,527.2400	1.5272	14.366	0	0	0
2023/06/27	2037	03/08/2023	12.14	Put	Bond Future	1,571.1100	1.5711	1,346.2300	1.3462	(14.313)	0	0	0
2023/06/27	2037	02/11/2023	12.52	Call	Bond Future	3,394.7100	3.3947	3,638.1800	3.6382	7.172	0	0	750
2023/06/27	2037	02/11/2023	12.52	Put	Bond Future	2,221.4000	2.2214	2,039.1300	2.0391	(8.205)	0	0	0
2023/06/27	2037	02/11/2023	13.89	Call	Bond Future	8,358.4100	8.3584	8,719.4000	8.7194	4.319	0	0	0
2023/06/27	2037	02/11/2023	13.89	Put	Bond Future	611.4600	0.6115	546.7100	0.5467	(10.589)	0	0	750
2023/06/27	2037	02/11/2023	11.56	Put	Bond Future	5,104.9700	5.1050	4,796.5900	4.7966	(6.041)	0	0	0
2023/06/27	2037	02/11/2023	11.57	Call	Bond Future	1,109.2800	1.1093	1,227.9000	1.2279	10.693	0	0	0
2023/06/27	2037	02/11/2023	11.55	Put	Bond Future	5,145.4800	5.1455	4,835.8300	4.8358	(6.018)	0	0	0
2023/06/27	2037	02/11/2023			Bond Future	12.2943	77.7584	12.2137	78.1841	(0.656)	0.0000	0.0000	15,071
2023/06/27	2037	02/11/2023	11.56	Call	Bond Future	1,092.8600	1.0929	1,210.2200	1.2102	10.739	0	0	0
2023/06/27	2037	02/11/2023	11.57	Put	Bond Future	5,064.6800	5.0647	4,757.5600	4.7576	(6.064)	0	0	0
2023/06/27	2037	02/11/2023	12.02	Call	Bond Future	2,011.0100	2.0110	2,189.3500	2.1894	8.868	0	0	750
2023/06/27	2037	02/11/2023	12.02	Put	Bond Future	3,474.4000	3.4744	3,227.0000	3.2270	(7.121)	0	0	0
2023/06/27	2037	02/11/2023	11.55	Call	Bond Future	1,076.6000	1.0766	1,192.6900	1.1927	10.783	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
2023/06/27	2037	01/02/2024	12.93	Call	Bond Future	5,140.8700	5.1409	5,414.4100	5.4144	5.321	0	0	0
2023/06/27	2037	01/02/2024	12.93	Put	Bond Future	2,477.6700	2.4777	2,315.8800	2.3159	(6.530)	0	0	2,500
2023/06/27	2037	01/02/2024	13.93	Put	Bond Future	1,254.4300	1.2544	1,161.4600	1.1615	(7.411)	0	0	2,500
2023/06/27	2037	01/02/2024	12.33	Call	Bond Future	3,351.2400	3.3512	3,568.0400	3.5680	6.469	0	0	0
2023/06/27	2037	01/02/2024	12.33	Put	Bond Future	3,722.5700	3.7226	3,504.0400	3.5040	(5.870)	0	0	0
2023/06/27	2037	01/02/2024	12.09	Put	Bond Future	4,372.2300	4.3722	4,128.5900	4.1286	(5.572)	0	0	0
2023/06/27	2037	01/02/2024			Bond Future	12.4015	75.2725	12.3177	75.7078	(0.675)	0.0000	0.0000	0
2023/06/27	2037	01/02/2024	13.93	Call	Bond Future	8,587.2700	8.5873	8,929.6300	8.9296	3.987	0	0	0
2023/06/27	2037	01/02/2024	12.31	Call	Bond Future	3,297.1900	3.2972	3,511.9400	3.5119	6.513	0	0	0
2023/06/27	2037	01/02/2024	12.31	Put	Bond Future	3,772.8700	3.7729	3,552.2900	3.5523	(5.846)	0	0	0
2023/06/27	2037	01/02/2024	12.32	Call	Bond Future	3,324.0500	3.3240	3,539.8300	3.5398	6.491	0	0	0
2023/06/27	2037	01/02/2024	12.32	Put	Bond Future	3,747.5300	3.7475	3,527.9800	3.5280	(5.859)	0	0	0
2023/06/27	2037	01/02/2024	12.09	Call	Bond Future	2,734.6100	2.7346	2,926.3000	2.9263	7.010	0	0	2,500
2023/06/27	2037	02/05/2024	11.44	Call	Bond Future	1,817.5000	1.8175	1,952.5800	1.9526	7.432	0	0	0
2023/06/27	2037	02/05/2024	11.44	Put	Bond Future	7,580.0700	7.5801	7,269.7500	7.2698	(4.094)	0	0	0
2023/06/27	2037	02/05/2024	11.45	Call	Bond Future	1,832.3100	1.8323	1,968.2200	1.9682	7.417	0	0	0
2023/06/27	2037	02/05/2024	11.43	Put	Bond Future	7,622.1000	7.6221	7,310.9500	7.3110	(4.082)	0	0	0
2023/06/27	2037	02/05/2024			Bond Future	12.5116	77.0070	12.4246	77.4524	(0.696)	0.0000	0.0000	0
2023/06/27	2037	02/05/2024	11.45	Put	Bond Future	7,538.1800	7.5382	7,228.6900	7.2287	(4.106)	0	0	0
2023/06/27	2037	02/05/2024	11.43	Call	Bond Future	1,802.7800	1.8028	1,937.0300	1.9370	7.447	0	0	0
2023/06/27	2037	01/08/2024	12.10	Call	Bond Future	3,206.3900	3.2064	3,401.1100	3.4011	6.073	0	0	0
2023/06/27	2037	01/08/2024	12.10	Put	Bond Future	5,966.5300	5.9665	5,705.6000	5.7056	(4.373)	0	0	0
2023/06/27	2037	01/08/2024	12.09	Call	Bond Future	3,184.8500	3.1849	3,378.7200	3.3787	6.087	0	0	0
2023/06/27	2037	01/08/2024	12.09	Put	Bond Future	5,997.7600	5.9978	5,735.9800	5.7360	(4.365)	0	0	0
2023/06/27	2037	01/08/2024			Bond Future	12.6373	74.4866	12.5466	74.9422	(0.718)	0.0000	0.0000	0
2023/06/27	2037	01/08/2024	12.11	Call	Bond Future	3,228.0100	3.2280	3,423.5800	3.4236	6.059	0	0	0
2023/06/27	2037	01/08/2024	12.11	Put	Bond Future	5,935.4300	5.9354	5,675.3500	5.6753	(4.382)	0	0	0
2023/06/27	2038	03/08/2023			Bond Future	125.1160	125.1160	125.6334	125.6334	0.414	0.0000	0.0000	3,019
2023/06/27	2038	02/11/2023			Bond Future	127.9000	127.9000	128.4287	128.4287	0.413	0.0000	0.0000	1,706
2023/06/27	2038	01/02/2024			Bond Future	128.8209	128.8209	129.3617	129.3617	0.420	0.0000	0.0000	0
2023/06/27	2038	02/05/2024			Bond Future	131.8183	131.8183	132.3716	132.3716	0.420	0.0000	0.0000	0
2023/06/27	2038	01/08/2024			Bond Future	132.7434	132.7434	133.3097	133.3097	0.427	0.0000	0.0000	0
2023/06/27	2040	03/08/2023	12.23	Call	Bond Future	1,113.4900	1.1135	1,220.9000	1.2209	9.646	0	0	0
2023/06/27	2040	03/08/2023	12.23	Put	Bond Future	2,022.3700	2.0224	1,834.1700	1.8342	(9.306)	0	0	0
2023/06/27	2040	03/08/2023			Bond Future	12.3896	76.6056	12.3374	76.9012	(0.422)	0.0000	0.0000	125,971
2023/06/27	2040	03/08/2023	12.21	Call	Bond Future	1,065.1900	1.0652	1,169.2000	1.1692	9.764	0	0	0
2023/06/27	2040	03/08/2023	12.21	Put	Bond Future	2,089.1300	2.0891	1,897.5300	1.8975	(9.171)	0	0	0
2023/06/27	2040	03/08/2023	12.22	Call	Bond Future	1,089.1300	1.0891	1,194.8400	1.1948	9.706	0	0	0
2023/06/27	2040	03/08/2023	12.22	Put	Bond Future	2,055.5100	2.0555	1,865.6100	1.8656	(9.239)	0	0	0
2023/06/27	2040	02/11/2023	12.60	Call	Bond Future	3,270.4200	3.2704	3,426.7800	3.4268	4.781	0	0	128
2023/06/27	2040	02/11/2023	12.60	Put	Bond Future	2,726.4000	2.7264	2,580.7000	2.5807	(5.344)	0	0	0
2023/06/27	2040	02/11/2023	13.64	Call	Bond Future	7,005.5500	7.0055	7,235.1700	7.2352	3.278	0	0	0
2023/06/27	2040	02/11/2023	13.64	Put	Bond Future	1,076.2900	1.0763	1,003.8500	1.0039	(6.731)	0	0	128
2023/06/27	2040	02/11/2023	11.58	Call	Bond Future	910.5600	0.9106	975.5400	0.9755	7.136	0	0	0
2023/06/27	2040	02/11/2023	11.58	Put	Bond Future	6,313.0900	6.3131	6,076.0100	6.0760	(3.755)	0	0	0
2023/06/27	2040	02/11/2023	11.59	Call	Bond Future	925.2200	0.9252	991.0000	0.9910	7.110	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
2023/06/27	2040	02/11/2023	11.60	Put	Bond Future	6,219.1700	6.2192	5,983.6900	5.9837	(3.786)	0	0	0
2023/06/27	2040	02/11/2023			Bond Future	12.5015	78.2916	12.4473	78.5936	(0.434)	0.0000	0.0000	6,490
2023/06/27	2040	02/11/2023	11.80	Call	Bond Future	1,271.5100	1.2715	1,354.9300	1.3549	6.561	0	0	128
2023/06/27	2040	02/11/2023	11.80	Put	Bond Future	5,330.9100	5.3309	5,112.2700	5.1123	(4.101)	0	0	0
2023/06/27	2040	02/11/2023	11.59	Put	Bond Future	6,265.9400	6.2659	6,029.6600	6.0297	(3.771)	0	0	0
2023/06/27	2040	02/11/2023	11.60	Call	Bond Future	940.1800	0.9402	1,006.7600	1.0068	7.082	0	0	0
2023/06/27	2040	01/02/2024	12.33	Call	Bond Future	2,994.6700	2.9947	3,129.7000	3.1297	4.509	0	0	0
2023/06/27	2040	01/02/2024	12.33	Put	Bond Future	4,553.6800	4.5537	4,379.9300	4.3799	(3.816)	0	0	0
2023/06/27	2040	01/02/2024	12.34	Call	Bond Future	3,020.8900	3.0209	3,156.6600	3.1567	4.494	0	0	0
2023/06/27	2040	01/02/2024	12.34	Put	Bond Future	4,523.4700	4.5235	4,350.4600	4.3505	(3.825)	0	0	0
2023/06/27	2040	01/02/2024			Bond Future	12.6106	75.5674	12.5543	75.8762	(0.446)	0.0000	0.0000	28
2023/06/27	2040	01/02/2024	12.35	Call	Bond Future	3,047.2200	3.0472	3,183.7300	3.1837	4.480	0	0	0
2023/06/27	2040	01/02/2024	12.35	Put	Bond Future	4,493.4300	4.4934	4,321.1600	4.3212	(3.834)	0	0	0
2023/06/27	2040	02/05/2024	11.60	Call	Bond Future	1,881.7300	1.8817	1,972.6200	1.9726	4.830	0	0	0
2023/06/27	2040	02/05/2024	11.61	Call	Bond Future	1,897.1900	1.8972	1,988.6600	1.9887	4.821	0	0	0
2023/06/27	2040	02/05/2024	11.62	Put	Bond Future	8,236.7400	8.2367	8,012.8700	8.0129	(2.718)	0	0	0
2023/06/27	2040	02/05/2024			Bond Future	12.7221	77.3088	12.6637	77.6247	(0.460)	0.0000	0.0000	0
2023/06/27	2040	02/05/2024	11.60	Put	Bond Future	8,328.0400	8.3280	8,103.0100	8.1030	(2.702)	0	0	0
2023/06/27	2040	02/05/2024	11.61	Put	Bond Future	8,282.3100	8.2823	8,057.8600	8.0579	(2.710)	0	0	0
2023/06/27	2040	02/05/2024	11.62	Call	Bond Future	1,912.7300	1.9127	2,004.7800	2.0048	4.812	0	0	0
2023/06/27	2040	01/08/2024	12.34	Call	Bond Future	3,516.4100	3.5164	3,654.3800	3.6544	3.924	0	0	0
2023/06/27	2040	01/08/2024	12.34	Put	Bond Future	6,286.4800	6.2865	6,101.2300	6.1012	(2.947)	0	0	0
2023/06/27	2040	01/08/2024			Bond Future	12.8486	74.5446	12.7878	74.8678	(0.474)	0.0000	0.0000	0
2023/06/27	2040	01/08/2024	12.32	Call	Bond Future	3,469.8600	3.4699	3,606.6300	3.6066	3.942	0	0	0
2023/06/27	2040	01/08/2024	12.32	Put	Bond Future	6,352.1200	6.3521	6,165.6700	6.1657	(2.935)	0	0	0
2023/06/27	2040	01/08/2024	12.33	Call	Bond Future	3,493.1000	3.4931	3,630.4700	3.6305	3.933	0	0	0
2023/06/27	2040	01/08/2024	12.33	Put	Bond Future	6,319.2300	6.3192	6,133.3800	6.1334	(2.941)	0	0	0
2023/06/27	2044	03/08/2023	12.00	Call	Bond Future	565.4500	0.5655	612.6300	0.6126	8.344	0	0	0
2023/06/27	2044	03/08/2023	12.00	Put	Bond Future	3,144.9800	3.1450	2,953.7500	2.9538	(6.080)	0	0	4,754
2023/06/27	2044	03/08/2023	12.15	Call	Bond Future	837.2100	0.8372	902.0600	0.9021	7.746	0	0	0
2023/06/27	2044	03/08/2023	12.15	Put	Bond Future	2,525.7700	2.5258	2,352.2100	2.3522	(6.872)	0	0	0
2023/06/27	2044	03/08/2023	12.16	Call	Bond Future	857.8000	0.8578	923.9100	0.9239	7.707	0	0	0
2023/06/27	2044	03/08/2023	12.16	Put	Bond Future	2,487.5900	2.4876	2,315.2900	2.3153	(6.926)	0	0	0
2023/06/27	2044	03/08/2023			Bond Future	12.4427	73.0125	12.4007	73.2509	(0.338)	0.0000	0.0000	80,391
2023/06/27	2044	03/08/2023	11.75	Call	Bond Future	262.8500	0.2629	287.1200	0.2871	9.233	0	0	4,553
2023/06/27	2044	03/08/2023	11.75	Put	Bond Future	4,367.4900	4.3675	4,153.3500	4.1533	(4.903)	0	0	3,076
2023/06/27	2044	03/08/2023	12.17	Call	Bond Future	878.7100	0.8787	946.0800	0.9461	7.667	0	0	0
2023/06/27	2044	03/08/2023	12.17	Put	Bond Future	2,449.8100	2.4498	2,278.7700	2.2788	(6.982)	0	0	0
2023/06/27	2044	03/08/2023	12.50	Call	Bond Future	1,744.7400	1.7447	1,856.3800	1.8564	6.399	0	0	0
2023/06/27	2044	03/08/2023	12.50	Put	Bond Future	1,421.8700	1.4219	1,295.1000	1.2951	(8.916)	0	0	9,106
2023/06/27	2044	02/11/2023	11.57	Call	Bond Future	838.3000	0.8383	885.2700	0.8853	5.603	0	0	0
2023/06/27	2044	02/11/2023	11.57	Put	Bond Future	6,673.0900	6.6731	6,476.4500	6.4764	(2.947)	0	0	0
2023/06/27	2044	02/11/2023			Bond Future	12.5505	74.6194	12.5070	74.8630	(0.347)	0.0000	0.0000	670
2023/06/27	2044	02/11/2023	11.55	Call	Bond Future	813.8600	0.8139	859.6900	0.8597	5.631	0	0	0
2023/06/27	2044	02/11/2023	11.55	Put	Bond Future	6,775.7400	6.7757	6,577.9600	6.5780	(2.919)	0	0	0
2023/06/27	2044	02/11/2023	11.56	Call	Bond Future	826.0100	0.8260	872.4100	0.8724	5.617	0	0	0
2023/06/27	2044	02/11/2023	11.56	Put	Bond Future	6,724.3000	6.7243	6,527.0900	6.5271	(2.933)	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
2023/06/27	2044	01/02/2024	12.29	Call	Bond Future	2,835.0900	2.8351	2,937.4100	2.9374	3.609	0	0	0
2023/06/27	2044	01/02/2024	12.29	Put	Bond Future	4,891.0300	4.8910	4,744.3100	4.7443	(3.000)	0	0	0
2023/06/27	2044	01/02/2024			Bond Future	12.6555	71.9369	12.6103	72.1859	(0.357)	0.0000	0.0000	0
2023/06/27	2044	01/02/2024	12.27	Call	Bond Future	2,784.5600	2.7846	2,885.6800	2.8857	3.631	0	0	0
2023/06/27	2044	01/02/2024	12.27	Put	Bond Future	4,955.8400	4.9558	4,807.9200	4.8079	(2.985)	0	0	0
2023/06/27	2044	01/02/2024	12.28	Call	Bond Future	2,809.8800	2.8099	2,911.6000	2.9116	3.620	0	0	0
2023/06/27	2044	01/02/2024	12.28	Put	Bond Future	4,923.4500	4.9235	4,776.1300	4.7761	(2.992)	0	0	0
2023/06/27	2044	02/05/2024	11.67	Call	Bond Future	1,965.1500	1.9651	2,038.8500	2.0388	3.750	0	0	0
2023/06/27	2044	02/05/2024	11.67	Put	Bond Future	8,318.5200	8.3185	8,137.4500	8.1375	(2.177)	0	0	0
2023/06/27	2044	02/05/2024			Bond Future	12.7625	73.5945	12.7156	73.8493	(0.368)	0.0000	0.0000	0
2023/06/27	2044	02/05/2024	11.65	Call	Bond Future	1,933.3600	1.9334	2,006.1200	2.0061	3.763	0	0	0
2023/06/27	2044	02/05/2024	11.65	Put	Bond Future	8,411.6900	8.4117	8,229.6800	8.2297	(2.164)	0	0	0
2023/06/27	2044	02/05/2024	11.66	Call	Bond Future	1,949.2100	1.9492	2,022.4400	2.0224	3.757	0	0	0
2023/06/27	2044	02/05/2024	11.66	Put	Bond Future	8,365.0200	8.3650	8,183.4800	8.1835	(2.170)	0	0	0
2023/06/27	2044	01/08/2024	12.28	Call	Bond Future	3,372.1600	3.3722	3,478.1600	3.4782	3.143	0	0	0
2023/06/27	2044	01/08/2024	12.28	Put	Bond Future	6,712.3300	6.7123	6,557.6300	6.5576	(2.305)	0	0	0
2023/06/27	2044	01/08/2024	12.29	Call	Bond Future	3,394.9600	3.3950	3,501.4300	3.5014	3.136	0	0	0
2023/06/27	2044	01/08/2024	12.29	Put	Bond Future	6,677.6600	6.6777	6,523.4300	6.5234	(2.310)	0	0	0
2023/06/27	2044	01/08/2024			Bond Future	12.8835	70.8718	12.8347	71.1325	(0.379)	0.0000	0.0000	0
2023/06/27	2044	01/08/2024	12.30	Call	Bond Future	3,417.8300	3.4178	3,524.7800	3.5248	3.129	0	0	0
2023/06/27	2044	01/08/2024	12.30	Put	Bond Future	6,643.1200	6.6431	6,489.3700	6.4894	(2.314)	0	0	0
2023/06/27	2046	03/08/2023			Bond Future	112.4318	112.4318	111.0702	111.0702	(1.211)	0.0000	0.0000	12,882
2023/06/27	2046	02/11/2023			Bond Future	112.8405	112.8405	111.4483	111.4483	(1.234)	0.0000	0.0000	4,626
2023/06/27	2046	01/02/2024			Bond Future	115.4360	115.4360	114.0118	114.0118	(1.234)	0.0000	0.0000	0
2023/06/27	2046	02/05/2024			Bond Future	115.9679	115.9679	114.5106	114.5106	(1.257)	0.0000	0.0000	0
2023/06/27	2046	01/08/2024			Bond Future	118.6090	118.6090	117.1187	117.1187	(1.257)	0.0000	0.0000	0
2023/06/27	2050	03/08/2023			Bond Future	112.2073	112.2073	110.6862	110.6862	(1.356)	0.0000	0.0000	10,740
2023/06/27	2050	02/11/2023			Bond Future	114.7041	114.7041	113.1488	113.1488	(1.356)	0.0000	0.0000	3,364
2023/06/27	2050	01/02/2024			Bond Future	115.0928	115.0928	113.5016	113.5016	(1.383)	0.0000	0.0000	0
2023/06/27	2050	02/05/2024			Bond Future	117.7708	117.7708	116.1425	116.1425	(1.383)	0.0000	0.0000	0
2023/06/27	2050	01/08/2024			Bond Future	118.1383	118.1383	116.4734	116.4734	(1.409)	0.0000	0.0000	0
2023/06/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/27	AL37	03/08/2023			Index Future	879.4180	879.4180	882.5060	882.5060	0.351	0.0000	0.0000	0
2023/06/27	AL37	02/11/2023			Index Future	898.7680	898.7680	901.9230	901.9230	0.351	0.0000	0.0000	0
2023/06/27	AL37	01/02/2024			Index Future	919.2270	919.2270	922.4520	922.4520	0.351	0.0000	0.0000	0
2023/06/27	AL37	02/05/2024			Index Future	940.4110	940.4110	943.7110	943.7110	0.351	0.0000	0.0000	0
2023/06/27	AL37	01/08/2024			Index Future	961.6500	961.6500	965.0260	965.0260	0.351	0.0000	0.0000	0
2023/06/27	AL7T	03/08/2023			Index Future	1,002.5790	1,002.5790	1,006.5550	1,006.5550	0.397	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
2023/06/27	AL7T	02/11/2023			Index Future	1,024.6390	1,024.6390	1,028.7010	1,028.7010	0.396	0.0000	0.0000	0
2023/06/27	AL7T	01/02/2024			Index Future	1,047.9630	1,047.9630	1,052.1160	1,052.1160	0.396	0.0000	0.0000	0
2023/06/27	AL7T	02/05/2024			Index Future	1,072.1140	1,072.1140	1,076.3630	1,076.3630	0.396	0.0000	0.0000	0
2023/06/27	AL7T	01/08/2024			Index Future	1,096.3270	1,096.3270	1,100.6750	1,100.6750	0.397	0.0000	0.0000	0
2023/06/27	ALBI	03/08/2023			Index Future	876.8740	876.8740	880.1540	880.1540	0.374	0.0000	0.0000	106
2023/06/27	ALBI	02/11/2023			Index Future	896.1690	896.1690	899.5200	899.5200	0.374	0.0000	0.0000	0
2023/06/27	ALBI	01/02/2024			Index Future	916.5680	916.5680	919.9940	919.9940	0.374	0.0000	0.0000	0
2023/06/27	ALBI	02/05/2024			Index Future	937.6910	937.6910	941.1960	941.1960	0.374	0.0000	0.0000	0
2023/06/27	ALBI	01/08/2024			Index Future	958.8680	958.8680	962.4550	962.4550	0.374	0.0000	0.0000	0
2023/06/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/06/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/27	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
2023/06/27	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/27	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/27	ES33	03/08/2023			Bond Future	12.6841	73.8833	12.6214	74.1623	(0.494)	0.0000	0.0000	350
2023/06/27	ES33	02/11/2023			Bond Future	12.8288	71.7288	12.7634	72.0140	(0.510)	0.0000	0.0000	0
2023/06/27	ES33	01/02/2024			Bond Future	12.9721	73.3789	12.9038	73.6705	(0.526)	0.0000	0.0000	0
2023/06/27	ES33	02/05/2024			Bond Future	13.1154	71.2853	13.0442	71.5838	(0.543)	0.0000	0.0000	0
2023/06/27	ES33	01/08/2024			Bond Future	13.2741	72.9067	13.1997	73.2121	(0.561)	0.0000	0.0000	0
2023/06/27	ES42	03/08/2023			Bond Future	13.1108	70.5043	13.0584	70.7704	(0.400)	0.0000	0.0000	4,000
2023/06/27	ES42	02/11/2023			Bond Future	13.2478	67.8097	13.1933	68.0815	(0.411)	0.0000	0.0000	0
2023/06/27	ES42	01/02/2024			Bond Future	13.3771	69.3699	13.3204	69.6479	(0.423)	0.0000	0.0000	0
2023/06/27	ES42	02/05/2024			Bond Future	13.5113	66.7208	13.4524	67.0053	(0.436)	0.0000	0.0000	0
2023/06/27	ES42	01/08/2024			Bond Future	13.6558	68.2368	13.5944	68.5280	(0.450)	0.0000	0.0000	0
2023/06/27	GOVI	03/08/2023	837.21	Call	GOVI	270,990.0000	27.0990	303,510.0000	30.3510	12.000	0	0	0
2023/06/27	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/27	GOVI	03/08/2023	837.22	Call	GOVI	270,890.0000	27.0890	303,410.0000	30.3410	12.005	0	0	0
2023/06/27	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/27	GOVI	03/08/2023			GOVI	864.3090	864.3090	867.5610	867.5610	0.376	0.0000	0.0000	832
2023/06/27	GOVI	03/08/2023	837.23	Call	GOVI	270,790.0000	27.0790	303,310.0000	30.3310	12.009	0	0	0
2023/06/27	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/27	GOVI	02/11/2023	885.81	Put	GOVI	24,830.0000	2.4830	0.0000	0.0000	(100.000)	0	0	0
2023/06/27	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	8,290.0000	0.8290	100.000	0	0	0
2023/06/27	GOVI	02/11/2023			GOVI	883.3270	883.3270	886.6490	886.6490	0.376	0.0000	0.0000	0
2023/06/27	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	8,490.0000	0.8490	100.000	0	0	0
2023/06/27	GOVI	02/11/2023	885.80	Put	GOVI	24,730.0000	2.4730	0.0000	0.0000	(100.000)	0	0	0
2023/06/27	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	8,390.0000	0.8390	100.000	0	0	0
2023/06/27	GOVI	02/11/2023	885.82	Put	GOVI	24,930.0000	2.4930	0.0000	0.0000	(100.000)	0	0	0
2023/06/27	GOVI	01/02/2024	880.00	Call	GOVI	234,340.0000	23.4340	268,310.0000	26.8310	14.496	0	0	0
2023/06/27	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/27	GOVI	01/02/2024			GOVI	903.4340	903.4340	906.8310	906.8310	0.376	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
2023/06/27	GOVI	01/02/2024	879.98	Call	GOVI	234,540.0000	23.4540	268,510.0000	26.8510	14.484	0	0	0
2023/06/27	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/27	GOVI	01/02/2024	879.99	Call	GOVI	234,440.0000	23.4440	268,410.0000	26.8410	14.490	0	0	0
2023/06/27	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/27	GOVI	02/05/2024	950.97	Put	GOVI	267,150.0000	26.7150	232,400.0000	23.2400	(13.008)	0	0	0
2023/06/27	GOVI	02/05/2024	950.98	Put	GOVI	267,250.0000	26.7250	232,500.0000	23.2500	(13.003)	0	0	0
2023/06/27	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/27	GOVI	02/05/2024			GOVI	924.2550	924.2550	927.7300	927.7300	0.376	0.0000	0.0000	0
2023/06/27	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/27	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/27	GOVI	02/05/2024	950.99	Put	GOVI	267,350.0000	26.7350	232,600.0000	23.2600	(12.998)	0	0	0
2023/06/27	GOVI	01/08/2024	943.39	Call	GOVI	17,390.0000	1.7390	52,940.0000	5.2940	204.428	0	0	0
2023/06/27	GOVI	01/08/2024	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/27	GOVI	01/08/2024			GOVI	945.1290	945.1290	948.6840	948.6840	0.376	0.0000	0.0000	0
2023/06/27	GOVI	01/08/2024	943.37	Call	GOVI	17,590.0000	1.7590	53,140.0000	5.3140	202.103	0	0	0
2023/06/27	GOVI	01/08/2024	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/27	GOVI	01/08/2024	943.38	Call	GOVI	17,490.0000	1.7490	53,040.0000	5.3040	203.259	0	0	0
2023/06/27	GOVI	01/08/2024	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/06/27	IGOV	03/08/2023			Index Future	327.4910	327.4910	326.3540	326.3540	(0.347)	0.0000	0.0000	465
2023/06/27	IGOV	02/11/2023			Index Future	334.7770	334.7770	333.6140	333.6140	(0.347)	0.0000	0.0000	16
2023/06/27	IGOV	01/02/2024			Index Future	342.4760	342.4760	341.2860	341.2860	(0.347)	0.0000	0.0000	0
2023/06/27	IGOV	02/05/2024			Index Future	350.4450	350.4450	349.2280	349.2280	(0.347)	0.0000	0.0000	0
2023/06/27	IGOV	01/08/2024			Index Future	358.4340	358.4340	357.1900	357.1900	(0.347)	0.0000	0.0000	0
2023/06/27	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/06/27	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/06/27	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/06/27	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/06/27	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/06/27	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/06/27	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/06/27	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/06/27	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/06/27	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/06/27	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/06/27	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/06/27	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/06/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/06/27	JBAF	19/07/2023			Jibar Tradeable Future	8.5050	91.4950	8.5050	91.4950	0.000	0.0000	0.0000	0
2023/06/27	JBAF	16/08/2023			Jibar Tradeable Future	8.6500	91.3500	8.6600	91.3400	0.116	0.0000	0.0000	0
2023/06/27	JBAF	20/09/2023			Jibar Tradeable Future	8.7150	91.2850	8.7150	91.2850	0.000	0.0000	0.0000	0
2023/06/27	JBAF	18/10/2023			Jibar Tradeable Future	8.7300	91.2700	8.7250	91.2750	(0.057)	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
2023/06/27	JBAF	15/11/2023			Jibar Tradeable Future	8.7350	91.2650	8.7250	91.2750	(0.114)	0.0000	0.0000	0
2023/06/27	JBAF	20/12/2023			Jibar Tradeable Future	8.7350	91.2650	8.7250	91.2750	(0.114)	0.0000	0.0000	0
2023/06/27	JBAF	20/03/2024			Jibar Tradeable Future	8.6900	91.3100	8.6600	91.3400	(0.345)	0.0000	0.0000	0
2023/06/27	JBAF	19/06/2024			Jibar Tradeable Future	8.5050	91.4950	8.4750	91.5250	(0.353)	0.0000	0.0000	0
2023/06/27	JBAF	18/09/2024			Jibar Tradeable Future	8.3900	91.6100	8.3550	91.6450	(0.417)	0.0000	0.0000	0
2023/06/27	JBAF	18/12/2024			Jibar Tradeable Future	8.2700	91.7300	8.2200	91.7800	(0.605)	0.0000	0.0000	0
2023/06/27	JBAF	19/03/2025			Jibar Tradeable Future	8.2100	91.7900	8.1650	91.8350	(0.548)	0.0000	0.0000	0
2023/06/27	JBAF	18/06/2025			Jibar Tradeable Future	8.2250	91.7750	8.1750	91.8250	(0.608)	0.0000	0.0000	0
2023/06/27	R035	03/08/2023	12.00	Call	Bond Future	1,850.6300	1.8506	2,053.5800	2.0536	10.967	0	0	0
2023/06/27	R035	03/08/2023	12.00	Put	Bond Future	1,102.4100	1.1024	942.2300	0.9422	(14.530)	0	0	0
2023/06/27	R035	03/08/2023	12.50	Call	Bond Future	3,730.5600	3.7306	4,019.3200	4.0193	7.740	0	0	5,000
2023/06/27	R035	03/08/2023			Bond Future	11.8598	85.3433	11.7924	85.7064	(0.568)	0.0000	0.0000	66,589
2023/06/27	R035	03/08/2023	11.75	Call	Bond Future	1,138.6400	1.1386	1,287.7200	1.2877	13.093	0	0	0
2023/06/27	R035	03/08/2023	11.75	Put	Bond Future	1,731.2300	1.7312	1,517.1800	1.5172	(12.364)	0	0	4,870
2023/06/27	R035	03/08/2023	11.98	Call	Bond Future	1,787.1600	1.7872	1,985.9400	1.9859	11.123	0	0	0
2023/06/27	R035	03/08/2023	11.98	Put	Bond Future	1,145.0500	1.1450	980.7000	0.9807	(14.353)	0	0	0
2023/06/27	R035	03/08/2023	11.99	Call	Bond Future	1,818.7600	1.8188	2,019.6300	2.0196	11.044	0	0	0
2023/06/27	R035	03/08/2023	11.99	Put	Bond Future	1,123.5700	1.1236	961.3100	0.9613	(14.441)	0	0	0
2023/06/27	R035	03/08/2023	12.50	Put	Bond Future	392.6800	0.3927	318.3100	0.3183	(18.939)	0	0	0
2023/06/27	R035	02/11/2023	12.85	Call	Bond Future	5,667.7700	5.6678	5,937.2000	5.9372	4.754	0	0	0
2023/06/27	R035	02/11/2023	12.85	Put	Bond Future	1,218.7500	1.2188	1,117.2600	1.1173	(8.327)	0	0	400
2023/06/27	R035	02/11/2023	13.59	Call	Bond Future	8,529.0400	8.5290	8,843.5700	8.8436	3.688	0	0	0
2023/06/27	R035	02/11/2023	13.59	Put	Bond Future	596.2800	0.5963	539.8900	0.5399	(9.457)	0	0	750
2023/06/27	R035	02/11/2023	11.12	Call	Bond Future	915.7800	0.9158	1,003.7800	1.0038	9.609	0	0	400
2023/06/27	R035	02/11/2023	11.41	Call	Bond Future	1,400.3700	1.4004	1,520.0100	1.5200	8.543	0	0	0
2023/06/27	R035	02/11/2023	11.41	Put	Bond Future	4,442.2700	4.4423	4,190.9900	4.1910	(5.657)	0	0	0
2023/06/27	R035	02/11/2023	11.42	Call	Bond Future	1,419.4300	1.4194	1,540.2100	1.5402	8.509	0	0	0
2023/06/27	R035	02/11/2023	11.42	Put	Bond Future	4,405.8200	4.4058	4,155.6800	4.1557	(5.677)	0	0	0
2023/06/27	R035	02/11/2023			Bond Future	11.9720	82.7112	11.9019	83.0821	(0.586)	0.0000	0.0000	110,029
2023/06/27	R035	02/11/2023	11.43	Call	Bond Future	1,438.6500	1.4387	1,560.5700	1.5606	8.475	0	0	0
2023/06/27	R035	02/11/2023	11.43	Put	Bond Future	4,369.5700	4.3696	4,120.5700	4.1206	(5.699)	0	0	0
2023/06/27	R035	02/11/2023	11.74	Call	Bond Future	2,126.6500	2.1266	2,284.7900	2.2848	7.436	0	0	750
2023/06/27	R035	02/11/2023	11.74	Put	Bond Future	3,363.3300	3.3633	3,150.5500	3.1506	(6.326)	0	0	0
2023/06/27	R035	02/11/2023	12.24	Call	Bond Future	3,550.5800	3.5506	3,764.6800	3.7647	6.030	0	0	750
2023/06/27	R035	02/11/2023	12.24	Put	Bond Future	2,154.5300	2.1545	1,997.7100	1.9977	(7.279)	0	0	0
2023/06/27	R035	02/11/2023	11.12	Put	Bond Future	5,590.2600	5.5903	5,307.3400	5.3073	(5.061)	0	0	0
2023/06/27	R035	02/11/2023	10.62	Call	Bond Future	409.4300	0.4094	455.5300	0.4555	11.260	0	0	400
2023/06/27	R035	02/11/2023	10.62	Put	Bond Future	8,004.2300	8.0042	7,679.4100	7.6794	(4.058)	0	0	0
2023/06/27	R035	01/02/2024	11.12	Put	Bond Future	6,602.7700	6.6028	6,328.5300	6.3285	(4.153)	0	0	0
2023/06/27	R035	01/02/2024	12.18	Put	Bond Future	3,250.7500	3.2507	3,072.9800	3.0730	(5.469)	0	0	0
2023/06/27	R035	01/02/2024	12.19	Call	Bond Future	3,786.7500	3.7868	3,989.1600	3.9892	5.345	0	0	0
2023/06/27	R035	01/02/2024	12.19	Put	Bond Future	3,228.1400	3.2281	3,051.2500	3.0513	(5.480)	0	0	0
2023/06/27	R035	01/02/2024	10.62	Call	Bond Future	810.5300	0.8105	878.7000	0.8787	8.411	0	0	400
2023/06/27	R035	01/02/2024	10.62	Put	Bond Future	8,901.8600	8.9019	8,590.7300	8.5907	(3.495)	0	0	0
2023/06/27	R035	01/02/2024			Bond Future	12.0816	84.5945	12.0085	84.9738	(0.604)	0.0000	0.0000	0
2023/06/27	R035	01/02/2024	12.20	Call	Bond Future	3,815.7800	3.8158	4,019.0600	4.0191	5.327	0	0	0
2023/06/27	R035	01/02/2024	12.20	Put	Bond Future	3,205.9400	3.2059	3,029.9200	3.0299	(5.490)	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
2023/06/27	R035	01/02/2024	13.46	Call	Bond Future	8,043.9400	8.0439	8,334.8400	8.3348	3.616	0	0	0
2023/06/27	R035	01/02/2024	13.46	Put	Bond Future	1,332.1800	1.3322	1,243.7800	1.2438	(6.636)	0	0	400
2023/06/27	R035	01/02/2024	11.12	Call	Bond Future	1,401.7400	1.4017	1,506.8000	1.5068	7.495	0	0	400
2023/06/27	R035	01/02/2024	12.18	Call	Bond Future	3,758.0700	3.7581	3,959.6000	3.9596	5.363	0	0	0
2023/06/27	R035	02/05/2024	11.20	Call	Bond Future	1,858.0400	1.8580	1,978.8300	1.9788	6.501	0	0	0
2023/06/27	R035	02/05/2024	11.20	Put	Bond Future	7,085.9800	7.0860	6,818.7500	6.8188	(3.771)	0	0	0
2023/06/27	R035	02/05/2024	11.19	Call	Bond Future	1,842.9100	1.8429	1,962.9500	1.9629	6.514	0	0	0
2023/06/27	R035	02/05/2024	11.19	Put	Bond Future	7,126.4200	7.1264	6,858.4400	6.8584	(3.760)	0	0	0
2023/06/27	R035	02/05/2024			Bond Future	12.1832	82.0289	12.1072	82.4169	(0.624)	0.0000	0.0000	0
2023/06/27	R035	02/05/2024	11.21	Call	Bond Future	1,873.2600	1.8733	1,994.7900	1.9948	6.488	0	0	0
2023/06/27	R035	02/05/2024	11.21	Put	Bond Future	7,045.6900	7.0457	6,779.2000	6.7792	(3.782)	0	0	0
2023/06/27	R035	01/08/2024	11.80	Call	Bond Future	3,081.0600	3.0811	3,249.4900	3.2495	5.467	0	0	0
2023/06/27	R035	01/08/2024	11.80	Put	Bond Future	5,618.3500	5.6184	5,389.7800	5.3898	(4.068)	0	0	0
2023/06/27	R035	01/08/2024	11.81	Call	Bond Future	3,102.7200	3.1027	3,271.9200	3.2719	5.453	0	0	0
2023/06/27	R035	01/08/2024	11.79	Put	Bond Future	5,648.9300	5.6489	5,419.5900	5.4196	(4.060)	0	0	0
2023/06/27	R035	01/08/2024			Bond Future	12.2973	83.8776	12.2181	84.2746	(0.644)	0.0000	0.0000	0
2023/06/27	R035	01/08/2024	11.81	Put	Bond Future	5,587.8900	5.5879	5,360.0900	5.3601	(4.077)	0	0	0
2023/06/27	R035	01/08/2024	11.79	Call	Bond Future	3,059.4800	3.0595	3,227.1400	3.2271	5.480	0	0	0
2023/06/27	R053	03/08/2023	12.72	Call	Bond Future	3,300.5900	3.3006	3,534.7000	3.5347	7.093	0	0	0
2023/06/27	R053	03/08/2023	12.72	Put	Bond Future	1,247.6500	1.2477	1,096.7100	1.0967	(12.098)	0	0	0
2023/06/27	R053	03/08/2023			Bond Future	12.4353	97.7590	12.3832	98.1440	(0.419)	0.0000	0.0000	0
2023/06/27	R053	03/08/2023	12.70	Call	Bond Future	3,206.0400	3.2060	3,436.2600	3.4363	7.181	0	0	0
2023/06/27	R053	03/08/2023	12.70	Put	Bond Future	1,294.5800	1.2946	1,139.7500	1.1397	(11.960)	0	0	0
2023/06/27	R053	03/08/2023	12.71	Call	Bond Future	3,253.1800	3.2532	3,485.3500	3.4854	7.137	0	0	0
2023/06/27	R053	03/08/2023	12.71	Put	Bond Future	1,270.9300	1.2709	1,118.0500	1.1181	(12.029)	0	0	0
2023/06/27	R053	02/11/2023	12.81	Call	Bond Future	5,054.2900	5.0543	5,275.7600	5.2758	4.382	0	0	0
2023/06/27	R053	02/11/2023	12.81	Put	Bond Future	3,177.0400	3.1770	3,005.1600	3.0052	(5.410)	0	0	0
2023/06/27	R053	02/11/2023	12.82	Call	Bond Future	5,096.9300	5.0969	5,319.4400	5.3194	4.366	0	0	0
2023/06/27	R053	02/11/2023	12.82	Put	Bond Future	3,150.0500	3.1500	2,979.2100	2.9792	(5.423)	0	0	0
2023/06/27	R053	02/11/2023			Bond Future	12.5457	94.0446	12.4916	94.4379	(0.431)	0.0000	0.0000	1,349
2023/06/27	R053	02/11/2023	12.83	Call	Bond Future	5,139.9100	5.1399	5,363.4500	5.3635	4.349	0	0	0
2023/06/27	R053	02/11/2023	12.83	Put	Bond Future	3,123.4900	3.1235	2,953.6800	2.9537	(5.437)	0	0	0
2023/06/27	R053	01/02/2024	12.92	Call	Bond Future	6,121.4600	6.1215	6,347.6200	6.3476	3.695	0	0	0
2023/06/27	R053	01/02/2024	12.93	Call	Bond Future	6,162.6200	6.1626	6,389.6200	6.3896	3.683	0	0	0
2023/06/27	R053	01/02/2024	12.94	Put	Bond Future	4,177.4000	4.1774	4,003.0900	4.0031	(4.173)	0	0	0
2023/06/27	R053	01/02/2024			Bond Future	12.6497	96.1864	12.5935	96.5885	(0.444)	0.0000	0.0000	0
2023/06/27	R053	01/02/2024	12.92	Put	Bond Future	4,231.9400	4.2319	4,055.9700	4.0560	(4.158)	0	0	0
2023/06/27	R053	01/02/2024	12.93	Put	Bond Future	4,204.5800	4.2046	4,029.4500	4.0294	(4.165)	0	0	0
2023/06/27	R053	01/02/2024	12.94	Call	Bond Future	6,203.8700	6.2039	6,431.6900	6.4317	3.672	0	0	0
2023/06/27	R053	02/05/2024	13.02	Put	Bond Future	5,143.7000	5.1437	4,963.7100	4.9637	(3.499)	0	0	0
2023/06/27	R053	02/05/2024	13.03	Put	Bond Future	5,115.7100	5.1157	4,936.4400	4.9364	(3.504)	0	0	0
2023/06/27	R053	02/05/2024	13.04	Call	Bond Future	7,047.7000	7.0477	7,280.5900	7.2806	3.304	0	0	0
2023/06/27	R053	02/05/2024			Bond Future	12.7550	92.5359	12.6966	92.9473	(0.458)	0.0000	0.0000	0
2023/06/27	R053	02/05/2024	13.02	Call	Bond Future	6,968.2500	6.9683	7,199.7000	7.1997	3.321	0	0	0
2023/06/27	R053	02/05/2024	13.03	Call	Bond Future	7,007.7800	7.0078	7,239.9500	7.2400	3.313	0	0	0
2023/06/27	R053	02/05/2024	13.04	Put	Bond Future	5,088.2100	5.0882	4,909.6600	4.9097	(3.509)	0	0	0
2023/06/27	R053	01/08/2024	13.13	Call	Bond Future	7,428.3700	7.4284	7,665.4400	7.6654	3.191	0	0	0

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2023/06/27	R053	01/08/2024	13.13	Put	Bond Future	5,672.6800	5.6727	5,488.7000	5.4887	(3.243)	0	0	0
2023/06/27	R053	01/08/2024	13.14	Call	Bond Future	7,466.8500	7.4668	7,704.5900	7.7046	3.184	0	0	0
2023/06/27	R053	01/08/2024	13.14	Put	Bond Future	5,644.7000	5.6447	5,461.3900	5.4614	(3.247)	0	0	0
2023/06/27	R053	01/08/2024			Bond Future	12.8708	94.6198	12.8100	95.0409	(0.472)	0.0000	0.0000	0
2023/06/27	R053	01/08/2024	13.15	Call	Bond Future	7,505.3800	7.5054	7,743.7900	7.7438	3.177	0	0	0
2023/06/27	R053	01/08/2024	13.15	Put	Bond Future	5,616.8700	5.6169	5,434.2300	5.4342	(3.252)	0	0	0
2023/06/27	R186	03/08/2023	9.73	Put	Bond Future	250.0100	0.2500	177.9700	0.1780	(28.815)	0	0	0
2023/06/27	R186	03/08/2023	9.74	Call	Bond Future	1,598.2800	1.5983	1,845.7000	1.8457	15.480	0	0	0
2023/06/27	R186	03/08/2023	9.74	Put	Bond Future	244.5400	0.2445	173.8300	0.1738	(28.916)	0	0	0
2023/06/27	R186	03/08/2023			Bond Future	9.2697	104.8457	9.1603	105.1639	(1.180)	0.0000	0.0000	54,207
2023/06/27	R186	03/08/2023	9.73	Call	Bond Future	1,575.2000	1.5752	1,821.2900	1.8213	15.623	0	0	0
2023/06/27	R186	03/08/2023	9.75	Call	Bond Future	1,621.4700	1.6215	1,870.1800	1.8702	15.339	0	0	0
2023/06/27	R186	03/08/2023	9.75	Put	Bond Future	239.1900	0.2392	169.7700	0.1698	(29.023)	0	0	0
2023/06/27	R186	02/11/2023	9.40	Call	Bond Future	1,313.6900	1.3137	1,492.4800	1.4925	13.610	0	0	0
2023/06/27	R186	02/11/2023	9.40	Put	Bond Future	1,042.4500	1.0425	896.2800	0.8963	(14.022)	0	0	0
2023/06/27	R186	02/11/2023	9.15	Call	Bond Future	968.8500	0.9689	1,117.7000	1.1177	15.364	0	0	1,715
2023/06/27	R186	02/11/2023			Bond Future	9.2998	107.1530	9.1801	107.4780	(1.286)	0.0000	0.0000	35,639
2023/06/27	R186	02/11/2023	10.42	Call	Bond Future	3,283.3000	3.2833	3,553.6100	3.5536	8.233	0	0	0
2023/06/27	R186	02/11/2023	10.42	Put	Bond Future	302.0700	0.3021	247.4200	0.2474	(18.092)	0	0	1,715
2023/06/27	R186	02/11/2023	9.15	Put	Bond Future	1,375.8500	1.3759	1,199.7400	1.1997	(12.800)	0	0	0
2023/06/27	R186	02/11/2023	9.38	Call	Bond Future	1,283.6500	1.2837	1,460.1000	1.4601	13.746	0	0	0
2023/06/27	R186	02/11/2023	9.38	Put	Bond Future	1,066.4600	1.0665	917.9500	0.9180	(13.926)	0	0	0
2023/06/27	R186	02/11/2023	9.39	Call	Bond Future	1,298.6200	1.2986	1,476.2500	1.4763	13.678	0	0	0
2023/06/27	R186	02/11/2023	9.39	Put	Bond Future	1,054.4000	1.0544	907.0700	0.9071	(13.973)	0	0	0
2023/06/27	R186	01/02/2024	9.51	Call	Bond Future	1,715.9800	1.7160	1,906.0500	1.9060	11.076	0	0	0
2023/06/27	R186	01/02/2024	9.52	Put	Bond Future	1,188.0000	1.1880	1,046.7600	1.0468	(11.889)	0	0	0
2023/06/27	R186	01/02/2024	9.50	Call	Bond Future	1,700.3300	1.7003	1,889.5200	1.8895	11.127	0	0	0
2023/06/27	R186	01/02/2024			Bond Future	9.3035	104.2812	9.1719	104.6134	(1.415)	0.0000	0.0000	0
2023/06/27	R186	01/02/2024	9.51	Put	Bond Future	1,197.6300	1.1976	1,055.5200	1.0555	(11.866)	0	0	0
2023/06/27	R186	01/02/2024	9.52	Call	Bond Future	1,731.3700	1.7314	1,922.3100	1.9223	11.028	0	0	0
2023/06/27	R186	01/02/2024	9.50	Put	Bond Future	1,207.0100	1.2070	1,064.0200	1.0640	(11.847)	0	0	0
2023/06/27	R186	02/05/2024	10.40	Call	Bond Future	3,291.0200	3.2910	3,539.4700	3.5395	7.549	0	0	0
2023/06/27	R186	02/05/2024	10.40	Put	Bond Future	765.4600	0.7655	674.0300	0.6740	(11.944)	0	0	2,030
2023/06/27	R186	02/05/2024	8.01	Call	Bond Future	401.9200	0.4019	474.3300	0.4743	18.016	0	0	0
2023/06/27	R186	02/05/2024	8.01	Put	Bond Future	3,444.6500	3.4446	3,177.1800	3.1772	(7.765)	0	0	0
2023/06/27	R186	02/05/2024	9.73	Put	Bond Future	1,166.4300	1.1664	1,035.1100	1.0351	(11.258)	0	0	0
2023/06/27	R186	02/05/2024			Bond Future	9.2956	106.6843	9.1496	107.0242	(1.571)	0.0000	0.0000	0
2023/06/27	R186	02/05/2024	8.00	Call	Bond Future	397.5200	0.3975	469.3000	0.4693	18.057	0	0	0
2023/06/27	R186	02/05/2024	8.00	Put	Bond Future	3,464.3700	3.4644	3,196.2700	3.1963	(7.739)	0	0	0
2023/06/27	R186	02/05/2024	9.73	Call	Bond Future	2,169.3900	2.1694	2,377.9500	2.3779	9.614	0	0	2,030
2023/06/27	R186	02/05/2024	7.99	Call	Bond Future	392.8800	0.3929	464.0100	0.4640	18.105	0	0	0
2023/06/27	R186	02/05/2024	7.99	Put	Bond Future	3,483.8500	3.4838	3,215.1000	3.2151	(7.714)	0	0	0
2023/06/27	R186	01/08/2024	8.70	Put	Bond Future	2,239.8700	2.2399	2,025.2700	2.0253	(9.581)	0	0	0
2023/06/27	R186	01/08/2024	8.68	Call	Bond Future	914.2100	0.9142	1,045.8300	1.0458	14.397	0	0	0
2023/06/27	R186	01/08/2024	8.69	Call	Bond Future	923.0700	0.9231	1,055.4800	1.0555	14.345	0	0	0
2023/06/27	R186	01/08/2024			Bond Future	9.3110	103.7788	9.1475	104.1267	(1.756)	0.0000	0.0000	0
2023/06/27	R186	01/08/2024	8.70	Call	Bond Future	932.3900	0.9324	1,065.6100	1.0656	14.288	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
2023/06/27	R186	01/08/2024	8.68	Put	Bond Future	2,264.8500	2.2649	2,048.6500	2.0487	(9.546)	0	0	0
2023/06/27	R186	01/08/2024	8.69	Put	Bond Future	2,252.1300	2.2521	2,036.7200	2.0367	(9.565)	0	0	0
2023/06/27	R197	03/08/2023			Bond Future	335.0625	335.0625	335.1317	335.1317	0.021	0.0000	0.0000	44
2023/06/27	R197	02/11/2023			Bond Future	342.5180	342.5180	342.5883	342.5883	0.021	0.0000	0.0000	0
2023/06/27	R202	03/08/2023			Bond Future	250.1730	250.1730	250.2310	250.2310	0.023	0.0000	0.0000	5,336
2023/06/27	R202	02/11/2023			Bond Future	255.7398	255.7398	255.7987	255.7987	0.023	0.0000	0.0000	0
2023/06/27	R202	01/02/2024			Bond Future	256.6499	256.6499	256.7097	256.7097	0.023	0.0000	0.0000	0
2023/06/27	R202	02/05/2024			Bond Future	262.6214	262.6214	262.6829	262.6829	0.023	0.0000	0.0000	0
2023/06/27	R202	01/08/2024			Bond Future	263.4858	263.4858	263.5493	263.5493	0.024	0.0000	0.0000	0
2023/06/27	R209	03/08/2023	10.00	Call	Bond Future	0.5100	0.0005	0.6200	0.0006	21.569	0	0	1,800
2023/06/27	R209	03/08/2023	10.00	Put	Bond Future	9,966.2100	9.9662	9,673.6900	9.6737	(2.935)	0	0	0
2023/06/27	R209	03/08/2023	10.70	Call	Bond Future	23.4300	0.0234	28.3900	0.0284	21.169	0	0	1,800
2023/06/27	R209	03/08/2023	11.95	Put	Bond Future	1,178.7400	1.1787	1,030.0500	1.0300	(12.614)	0	0	0
2023/06/27	R209	03/08/2023	12.00	Call	Bond Future	1,470.1700	1.4702	1,622.7200	1.6227	10.376	0	0	0
2023/06/27	R209	03/08/2023	12.00	Put	Bond Future	1,075.3400	1.0753	935.2600	0.9353	(13.027)	0	0	1,750
2023/06/27	R209	03/08/2023	11.25	Put	Bond Future	3,453.0100	3.4530	3,196.6400	3.1966	(7.425)	0	0	0
2023/06/27	R209	03/08/2023	11.93	Call	Bond Future	1,289.8400	1.2898	1,430.3000	1.4303	10.890	0	0	0
2023/06/27	R209	03/08/2023	11.94	Call	Bond Future	1,314.8100	1.3148	1,457.0100	1.4570	10.815	0	0	0
2023/06/27	R209	03/08/2023			Bond Future	11.9156	65.6570	11.8535	65.9496	(0.521)	0.0000	0.0000	11,653
2023/06/27	R209	03/08/2023	10.70	Put	Bond Future	6,112.3800	6.1124	5,824.7100	5.8247	(4.706)	0	0	0
2023/06/27	R209	03/08/2023	10.75	Call	Bond Future	29.3400	0.0293	35.4700	0.0355	20.893	0	0	7,000
2023/06/27	R209	03/08/2023	10.75	Put	Bond Future	5,852.2200	5.8522	5,565.7200	5.5657	(4.896)	0	0	0
2023/06/27	R209	03/08/2023	11.95	Call	Bond Future	1,340.1100	1.3401	1,484.0500	1.4841	10.741	0	0	0
2023/06/27	R209	03/08/2023	11.25	Call	Bond Future	215.2100	0.2152	251.4700	0.2515	16.849	0	0	7,000
2023/06/27	R209	03/08/2023	11.93	Put	Bond Future	1,222.1900	1.2222	1,070.0200	1.0700	(12.451)	0	0	0
2023/06/27	R209	03/08/2023	11.94	Put	Bond Future	1,200.2700	1.2003	1,049.8400	1.0498	(12.533)	0	0	0
2023/06/27	R209	02/11/2023	11.34	Call	Bond Future	1,050.5500	1.0506	1,136.3300	1.1363	8.165	0	0	0
2023/06/27	R209	02/11/2023	11.34	Put	Bond Future	4,288.0600	4.2881	4,074.8600	4.0749	(4.972)	0	0	0
2023/06/27	R209	02/11/2023	11.33	Call	Bond Future	1,035.4300	1.0354	1,120.3100	1.1203	8.198	0	0	0
2023/06/27	R209	02/11/2023	11.33	Put	Bond Future	4,322.6100	4.3226	4,108.5100	4.1085	(4.953)	0	0	0
2023/06/27	R209	02/11/2023			Bond Future	12.0150	63.9482	11.9507	64.2472	(0.535)	0.0000	0.0000	9,344
2023/06/27	R209	02/11/2023	11.35	Call	Bond Future	1,065.6800	1.0657	1,152.3400	1.1523	8.132	0	0	0
2023/06/27	R209	02/11/2023	11.35	Put	Bond Future	4,253.5700	4.2536	4,041.2500	4.0413	(4.992)	0	0	0
2023/06/27	R209	01/02/2024	12.13	Put	Bond Future	3,010.7200	3.0107	2,862.1100	2.8621	(4.936)	0	0	0
2023/06/27	R209	01/02/2024	12.14	Call	Bond Future	3,136.8800	3.1369	3,294.6400	3.2946	5.029	0	0	0
2023/06/27	R209	01/02/2024	12.14	Put	Bond Future	2,989.7900	2.9898	2,841.8900	2.8419	(4.947)	0	0	0
2023/06/27	R209	01/02/2024			Bond Future	12.1078	65.4045	12.0411	65.7102	(0.550)	0.0000	0.0000	0
2023/06/27	R209	01/02/2024	12.13	Call	Bond Future	3,112.2300	3.1122	3,269.2800	3.2693	5.046	0	0	0
2023/06/27	R209	01/02/2024	12.12	Call	Bond Future	3,087.4700	3.0875	3,243.7900	3.2438	5.063	0	0	0
2023/06/27	R209	01/02/2024	12.12	Put	Bond Future	3,031.6000	3.0316	2,882.2600	2.8823	(4.926)	0	0	0
2023/06/27	R209	02/05/2024	11.18	Call	Bond Future	1,613.2200	1.6132	1,708.7100	1.7087	5.919	0	0	0
2023/06/27	R209	02/05/2024	11.18	Put	Bond Future	6,462.0900	6.4621	6,244.8600	6.2449	(3.362)	0	0	0
2023/06/27	R209	02/05/2024	11.17	Call	Bond Future	1,600.0400	1.6000	1,694.9400	1.6949	5.931	0	0	0
2023/06/27	R209	02/05/2024	11.17	Put	Bond Future	6,498.8700	6.4989	6,281.0500	6.2811	(3.352)	0	0	0
2023/06/27	R209	02/05/2024			Bond Future	12.2015	63.7574	12.1324	64.0701	(0.566)	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
2023/06/27	R209	02/05/2024	11.19	Call	Bond Future	1,626.4800	1.6265	1,722.5700	1.7226	5.908	0	0	0
2023/06/27	R209	02/05/2024	11.19	Put	Bond Future	6,425.4500	6.4254	6,208.8200	6.2088	(3.371)	0	0	0
2023/06/27	R209	01/08/2024	11.79	Put	Bond Future	5,118.3600	5.1184	4,933.9100	4.9339	(3.604)	0	0	0
2023/06/27	R209	01/08/2024	11.80	Call	Bond Future	2,783.3100	2.7833	2,919.4000	2.9194	4.890	0	0	0
2023/06/27	R209	01/08/2024	11.80	Put	Bond Future	5,090.8300	5.0908	4,906.9900	4.9070	(3.611)	0	0	0
2023/06/27	R209	01/08/2024			Bond Future	12.3064	65.1941	12.2347	65.5140	(0.583)	0.0000	0.0000	0
2023/06/27	R209	01/08/2024	11.79	Call	Bond Future	2,764.1100	2.7641	2,899.5900	2.8996	4.901	0	0	0
2023/06/27	R209	01/08/2024	11.78	Call	Bond Future	2,744.9800	2.7450	2,879.8500	2.8799	4.913	0	0	0
2023/06/27	R209	01/08/2024	11.78	Put	Bond Future	5,146.0000	5.1460	4,960.9400	4.9609	(3.596)	0	0	0
2023/06/27	R210	03/08/2023			Bond Future	228.0170	228.0170	227.0709	227.0709	(0.415)	0.0000	0.0000	421
2023/06/27	R210	02/11/2023			Bond Future	229.9177	229.9177	228.9501	228.9501	(0.421)	0.0000	0.0000	0
2023/06/27	R210	01/02/2024			Bond Future	235.2061	235.2061	234.2160	234.2160	(0.421)	0.0000	0.0000	0
2023/06/27	R210	02/05/2024			Bond Future	237.4135	237.4135	236.4004	236.4004	(0.427)	0.0000	0.0000	0
2023/06/27	R210	01/08/2024			Bond Future	242.8217	242.8217	241.7860	241.7860	(0.427)	0.0000	0.0000	0
2023/06/27	R213	03/08/2023	11.62	Put	Bond Future	370.2200	0.3702	290.9100	0.2909	(21.422)	0	0	0
2023/06/27	R213	03/08/2023	11.63	Call	Bond Future	2,889.9400	2.8899	3,173.4100	3.1734	9.809	0	0	0
2023/06/27	R213	03/08/2023			Bond Future	11.0385	82.7001	10.9559	83.0617	(0.749)	0.0000	0.0000	24,480
2023/06/27	R213	03/08/2023	11.61	Call	Bond Future	2,820.3000	2.8203	3,101.2600	3.1013	9.962	0	0	0
2023/06/27	R213	03/08/2023	11.61	Put	Bond Future	377.3100	0.3773	296.7400	0.2967	(21.354)	0	0	0
2023/06/27	R213	03/08/2023	11.62	Call	Bond Future	2,855.1100	2.8551	3,137.3300	3.1373	9.885	0	0	0
2023/06/27	R213	03/08/2023	11.63	Put	Bond Future	363.1900	0.3632	285.1300	0.2851	(21.493)	0	0	0
2023/06/27	R213	02/11/2023	11.13	Call	Bond Future	2,177.5800	2.1776	2,362.9000	2.3629	8.510	0	0	0
2023/06/27	R213	02/11/2023	11.13	Put	Bond Future	2,207.8000	2.2078	2,023.6900	2.0237	(8.339)	0	0	0
2023/06/27	R213	02/11/2023	10.94	Call	Bond Future	1,778.5700	1.7786	1,942.0100	1.9420	9.189	0	0	750
2023/06/27	R213	02/11/2023	10.94	Put	Bond Future	2,622.9100	2.6229	2,416.9200	2.4169	(7.853)	0	0	0
2023/06/27	R213	02/11/2023			Bond Future	11.1371	80.9627	11.0505	81.3321	(0.777)	0.0000	0.0000	3,000
2023/06/27	R213	02/11/2023	11.44	Call	Bond Future	2,926.1000	2.9261	3,145.4500	3.1455	7.496	0	0	750
2023/06/27	R213	02/11/2023	11.44	Put	Bond Future	1,650.2100	1.6502	1,500.1300	1.5001	(9.095)	0	0	0
2023/06/27	R213	02/11/2023	12.70	Call	Bond Future	6,782.6800	6.7827	7,097.4300	7.0974	4.640	0	0	0
2023/06/27	R213	02/11/2023	12.70	Put	Bond Future	469.0600	0.4691	414.3800	0.4144	(11.657)	0	0	750
2023/06/27	R213	02/11/2023	11.11	Call	Bond Future	2,133.3100	2.1333	2,316.3600	2.3164	8.581	0	0	0
2023/06/27	R213	02/11/2023	11.11	Put	Bond Future	2,248.7400	2.2487	2,062.3600	2.0624	(8.288)	0	0	0
2023/06/27	R213	02/11/2023	11.12	Call	Bond Future	2,155.4900	2.1555	2,339.6700	2.3397	8.545	0	0	0
2023/06/27	R213	02/11/2023	11.12	Put	Bond Future	2,228.3000	2.2283	2,043.0500	2.0431	(8.314)	0	0	0
2023/06/27	R213	01/02/2024	11.70	Call	Bond Future	3,876.2200	3.8762	4,109.3300	4.1093	6.014	0	0	0
2023/06/27	R213	01/02/2024	11.70	Put	Bond Future	1,961.6100	1.9616	1,817.0300	1.8170	(7.370)	0	0	0
2023/06/27	R213	01/02/2024	11.71	Call	Bond Future	3,902.4400	3.9024	4,136.3500	4.1363	5.994	0	0	0
2023/06/27	R213	01/02/2024	11.71	Put	Bond Future	1,947.6000	1.9476	1,803.8200	1.8038	(7.382)	0	0	0
2023/06/27	R213	01/02/2024			Bond Future	11.2314	82.8062	11.1407	83.1839	(0.808)	0.0000	0.0000	0
2023/06/27	R213	01/02/2024	11.72	Call	Bond Future	3,928.7300	3.9287	4,163.4200	4.1634	5.974	0	0	0
2023/06/27	R213	01/02/2024	11.72	Put	Bond Future	1,933.6900	1.9337	1,790.6900	1.7907	(7.395)	0	0	0
2023/06/27	R213	02/05/2024	10.30	Call	Bond Future	1,310.9300	1.3109	1,425.8600	1.4259	8.767	0	0	0
2023/06/27	R213	02/05/2024	10.30	Put	Bond Future	5,565.2800	5.5653	5,293.7800	5.2938	(4.878)	0	0	0
2023/06/27	R213	02/05/2024			Bond Future	11.3174	81.1532	11.2222	81.5396	(0.841)	0.0000	0.0000	0
2023/06/27	R213	02/05/2024	10.28	Call	Bond Future	1,288.9000	1.2889	1,402.3500	1.4024	8.802	0	0	0
2023/06/27	R213	02/05/2024	10.28	Put	Bond Future	5,629.6900	5.6297	5,356.7100	5.3567	(4.849)	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
2023/06/27	R213	02/05/2024	10.29	Call	Bond Future	1,299.8800	1.2999	1,414.0700	1.4141	8.785	0	0	0
2023/06/27	R213	02/05/2024	10.29	Put	Bond Future	5,597.4400	5.5974	5,325.2000	5.3252	(4.864)	0	0	0
2023/06/27	R213	01/08/2024	10.86	Call	Bond Future	2,169.3900	2.1694	2,330.3800	2.3304	7.421	0	0	0
2023/06/27	R213	01/08/2024	10.86	Put	Bond Future	4,406.1400	4.4061	4,171.8100	4.1718	(5.318)	0	0	0
2023/06/27	R213	01/08/2024	10.87	Call	Bond Future	2,185.9000	2.1859	2,347.7000	2.3477	7.402	0	0	0
2023/06/27	R213	01/08/2024	10.87	Put	Bond Future	4,381.8800	4.3819	4,148.3600	4.1484	(5.329)	0	0	0
2023/06/27	R213	01/08/2024			Bond Future	11.4180	82.9829	11.3179	83.3782	(0.876)	0.0000	0.0000	0
2023/06/27	R213	01/08/2024	10.88	Call	Bond Future	2,202.8300	2.2028	2,365.4300	2.3654	7.381	0	0	0
2023/06/27	R213	01/08/2024	10.88	Put	Bond Future	4,358.0700	4.3581	4,125.3500	4.1254	(5.340)	0	0	0
2023/06/27	R214	03/08/2023	12.14	Call	Bond Future	1,056.5400	1.0565	1,154.3400	1.1543	9.257	0	0	0
2023/06/27	R214	03/08/2023	12.14	Put	Bond Future	1,563.5000	1.5635	1,413.3500	1.4134	(9.603)	0	0	0
2023/06/27	R214	03/08/2023	12.15	Call	Bond Future	1,078.8100	1.0788	1,178.0500	1.1781	9.199	0	0	0
2023/06/27	R214	03/08/2023	12.15	Put	Bond Future	1,537.5400	1.5375	1,388.8300	1.3888	(9.672)	0	0	0
2023/06/27	R214	03/08/2023			Bond Future	12.2458	61.7313	12.1939	61.9792	(0.424)	0.0000	0.0000	18,874
2023/06/27	R214	03/08/2023	12.16	Call	Bond Future	1,101.3300	1.1013	1,202.0100	1.2020	9.142	0	0	0
2023/06/27	R214	03/08/2023	12.16	Put	Bond Future	1,511.9000	1.5119	1,364.6300	1.3646	(9.741)	0	0	0
2023/06/27	R214	02/11/2023	11.45	Put	Bond Future	5,238.1100	5.2381	5,040.0200	5.0400	(3.782)	0	0	0
2023/06/27	R214	02/11/2023	11.46	Call	Bond Future	777.1500	0.7772	833.0600	0.8331	7.194	0	0	0
2023/06/27	R214	02/11/2023	11.46	Put	Bond Future	5,196.6200	5.1966	4,999.1800	4.9992	(3.799)	0	0	0
2023/06/27	R214	02/11/2023			Bond Future	12.3485	59.7865	12.2948	60.0398	(0.435)	0.0000	0.0000	12
2023/06/27	R214	02/11/2023	11.45	Call	Bond Future	765.9900	0.7660	821.2500	0.8213	7.214	0	0	0
2023/06/27	R214	02/11/2023	11.47	Call	Bond Future	788.4200	0.7884	844.9800	0.8450	7.174	0	0	0
2023/06/27	R214	02/11/2023	11.47	Put	Bond Future	5,155.3000	5.1553	4,958.5100	4.9585	(3.817)	0	0	0
2023/06/27	R214	01/02/2024	12.16	Call	Bond Future	2,509.7900	2.5098	2,622.6800	2.6227	4.498	0	0	0
2023/06/27	R214	01/02/2024	12.16	Put	Bond Future	3,872.5100	3.8725	3,726.3600	3.7264	(3.774)	0	0	0
2023/06/27	R214	01/02/2024			Bond Future	12.4485	61.1478	12.3929	61.4069	(0.447)	0.0000	0.0000	0
2023/06/27	R214	01/02/2024	12.14	Call	Bond Future	2,465.9800	2.4660	2,577.6100	2.5776	4.527	0	0	0
2023/06/27	R214	01/02/2024	12.14	Put	Bond Future	3,925.0100	3.9250	3,777.6000	3.7776	(3.756)	0	0	0
2023/06/27	R214	01/02/2024	12.15	Call	Bond Future	2,487.8400	2.4878	2,600.1000	2.6001	4.512	0	0	0
2023/06/27	R214	01/02/2024	12.15	Put	Bond Future	3,898.6900	3.8987	3,751.9100	3.7519	(3.765)	0	0	0
2023/06/27	R214	02/05/2024	11.46	Call	Bond Future	1,624.8400	1.6248	1,702.9900	1.7030	4.810	0	0	0
2023/06/27	R214	02/05/2024	11.46	Put	Bond Future	6,931.1400	6.9311	6,744.3000	6.7443	(2.696)	0	0	0
2023/06/27	R214	02/05/2024	11.47	Call	Bond Future	1,638.2500	1.6382	1,716.8800	1.7169	4.800	0	0	0
2023/06/27	R214	02/05/2024	11.47	Put	Bond Future	6,892.1100	6.8921	6,705.7500	6.7058	(2.704)	0	0	0
2023/06/27	R214	02/05/2024			Bond Future	12.5411	59.2501	12.4835	59.5151	(0.459)	0.0000	0.0000	0
2023/06/27	R214	02/05/2024	11.48	Call	Bond Future	1,651.7200	1.6517	1,730.8600	1.7309	4.791	0	0	0
2023/06/27	R214	02/05/2024	11.48	Put	Bond Future	6,853.2000	6.8532	6,667.3500	6.6674	(2.712)	0	0	0
2023/06/27	R214	01/08/2024	12.18	Call	Bond Future	3,049.0500	3.0490	3,167.0200	3.1670	3.869	0	0	0
2023/06/27	R214	01/08/2024	12.18	Put	Bond Future	5,205.4900	5.2055	5,052.3400	5.0523	(2.942)	0	0	0
2023/06/27	R214	01/08/2024			Bond Future	12.6430	60.5854	12.5833	60.8566	(0.472)	0.0000	0.0000	0
2023/06/27	R214	01/08/2024	12.16	Call	Bond Future	3,009.1100	3.0091	3,126.0700	3.1261	3.887	0	0	0
2023/06/27	R214	01/08/2024	12.16	Put	Bond Future	5,261.4900	5.2615	5,107.3300	5.1073	(2.930)	0	0	0
2023/06/27	R214	01/08/2024	12.17	Call	Bond Future	3,028.9200	3.0289	3,146.3900	3.1464	3.878	0	0	0
2023/06/27	R214	01/08/2024	12.17	Put	Bond Future	5,233.3000	5.2333	5,079.6500	5.0796	(2.936)	0	0	0
2023/06/27	R248	03/08/2023	11.80	Call	Bond Future	382.9200	0.3829	416.7700	0.4168	8.840	0	0	1,100
2023/06/27	R248	03/08/2023	11.80	Put	Bond Future	3,860.3200	3.8603	3,651.8900	3.6519	(5.399)	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
2023/06/27	R248	03/08/2023	12.11	Call	Bond Future	898.0900	0.8981	966.9000	0.9669	7.662	0	0	0
2023/06/27	R248	03/08/2023	12.11	Put	Bond Future	2,475.4100	2.4754	2,301.9400	2.3019	(7.008)	0	0	0
2023/06/27	R248	03/08/2023			Bond Future	12.3783	76.0361	12.3364	76.2784	(0.338)	0.0000	0.0000	97,118
2023/06/27	R248	03/08/2023	12.09	Call	Bond Future	855.4000	0.8554	921.6200	0.9216	7.741	0	0	0
2023/06/27	R248	03/08/2023	12.09	Put	Bond Future	2,552.7500	2.5528	2,376.6900	2.3767	(6.897)	0	0	0
2023/06/27	R248	03/08/2023	12.10	Call	Bond Future	876.5900	0.8766	944.1000	0.9441	7.701	0	0	0
2023/06/27	R248	03/08/2023	12.10	Put	Bond Future	2,513.8800	2.5139	2,339.1100	2.3391	(6.952)	0	0	0
2023/06/27	R248	03/08/2023	12.30	Call	Bond Future	1,367.0200	1.3670	1,461.6100	1.4616	6.919	0	0	1,100
2023/06/27	R248	03/08/2023	12.30	Put	Bond Future	1,820.9900	1.8210	1,673.3000	1.6733	(8.110)	0	0	0
2023/06/27	R248	03/08/2023	13.20	Call	Bond Future	4,799.1700	4.7992	4,996.7100	4.9967	4.116	0	0	0
2023/06/27	R248	03/08/2023	13.20	Put	Bond Future	323.1400	0.3231	278.4000	0.2784	(13.845)	0	0	1,100
2023/06/27	R248	02/11/2023	12.50	Call	Bond Future	3,107.4000	3.1074	3,226.9400	3.2269	3.847	0	0	220
2023/06/27	R248	02/11/2023	13.60	Call	Bond Future	7,018.9400	7.0189	7,202.9500	7.2029	2.622	0	0	0
2023/06/27	R248	02/11/2023	13.60	Put	Bond Future	1,159.7300	1.1597	1,096.3200	1.0963	(5.468)	0	0	220
2023/06/27	R248	02/11/2023	11.47	Call	Bond Future	813.2000	0.8132	858.8600	0.8589	5.615	0	0	0
2023/06/27	R248	02/11/2023	11.48	Call	Bond Future	825.4700	0.8255	871.7100	0.8717	5.602	0	0	0
2023/06/27	R248	02/11/2023	11.49	Put	Bond Future	6,920.3300	6.9203	6,719.7300	6.7197	(2.899)	0	0	0
2023/06/27	R248	02/11/2023			Bond Future	12.4865	73.2627	12.4431	73.5101	(0.348)	0.0000	0.0000	169,112
2023/06/27	R248	02/11/2023	11.80	Call	Bond Future	1,350.6100	1.3506	1,418.1500	1.4181	5.001	0	0	220
2023/06/27	R248	02/11/2023	11.80	Put	Bond Future	5,446.4800	5.4465	5,266.6000	5.2666	(3.303)	0	0	0
2023/06/27	R248	02/11/2023	12.50	Put	Bond Future	3,030.9200	3.0309	2,903.0400	2.9030	(4.219)	0	0	0
2023/06/27	R248	02/11/2023	11.47	Put	Bond Future	7,026.9400	7.0269	6,825.1800	6.8252	(2.871)	0	0	0
2023/06/27	R248	02/11/2023	11.48	Put	Bond Future	6,973.5200	6.9735	6,772.3400	6.7723	(2.885)	0	0	0
2023/06/27	R248	02/11/2023	11.49	Call	Bond Future	837.8800	0.8379	884.7000	0.8847	5.588	0	0	0
2023/06/27	R248	01/02/2024	12.14	Call	Bond Future	2,664.5200	2.6645	2,762.9400	2.7629	3.694	0	0	0
2023/06/27	R248	01/02/2024	12.14	Put	Bond Future	5,277.1300	5.2771	5,122.5700	5.1226	(2.929)	0	0	0
2023/06/27	R248	01/02/2024	12.15	Call	Bond Future	2,688.8400	2.6888	2,787.8600	2.7879	3.683	0	0	0
2023/06/27	R248	01/02/2024	12.15	Put	Bond Future	5,241.8800	5.2419	5,087.9200	5.0879	(2.937)	0	0	0
2023/06/27	R248	01/02/2024			Bond Future	12.5924	74.9310	12.5473	75.1839	(0.358)	0.0000	0.0000	0
2023/06/27	R248	01/02/2024	12.16	Call	Bond Future	2,713.2600	2.7133	2,812.9000	2.8129	3.672	0	0	0
2023/06/27	R248	01/02/2024	12.16	Put	Bond Future	5,206.8100	5.2068	5,053.4700	5.0535	(2.945)	0	0	0
2023/06/27	R248	02/05/2024	11.46	Call	Bond Future	1,793.1900	1.7932	1,861.7700	1.8618	3.824	0	0	0
2023/06/27	R248	02/05/2024	11.47	Call	Bond Future	1,808.4700	1.8085	1,877.5100	1.8775	3.818	0	0	0
2023/06/27	R248	02/05/2024	11.48	Put	Bond Future	9,106.8100	9.1068	8,917.4600	8.9175	(2.079)	0	0	0
2023/06/27	R248	02/05/2024			Bond Future	12.6907	72.2062	12.6440	72.4651	(0.369)	0.0000	0.0000	13,000
2023/06/27	R248	02/05/2024	11.46	Put	Bond Future	9,207.3800	9.2074	9,017.1100	9.0171	(2.066)	0	0	0
2023/06/27	R248	02/05/2024	11.47	Put	Bond Future	9,157.0000	9.1570	8,967.1900	8.9672	(2.073)	0	0	0
2023/06/27	R248	02/05/2024	11.48	Call	Bond Future	1,823.8400	1.8238	1,893.3400	1.8933	3.811	0	0	0
2023/06/27	R248	01/08/2024	12.30	Call	Bond Future	3,673.1300	3.6731	3,785.5700	3.7856	3.061	0	0	0
2023/06/27	R248	01/08/2024	12.30	Put	Bond Future	6,478.6900	6.4787	6,326.2900	6.3263	(2.352)	0	0	0
2023/06/27	R248	01/08/2024	12.31	Call	Bond Future	3,697.3700	3.6974	3,810.3000	3.8103	3.054	0	0	0
2023/06/27	R248	01/08/2024	12.31	Put	Bond Future	6,444.7500	6.4448	6,292.8400	6.2928	(2.357)	0	0	0
2023/06/27	R248	01/08/2024			Bond Future	12.7988	73.8332	12.7502	74.0980	(0.380)	0.0000	0.0000	0
2023/06/27	R248	01/08/2024	12.32	Call	Bond Future	3,721.6800	3.7217	3,835.1000	3.8351	3.048	0	0	0
2023/06/27	R248	01/08/2024	12.32	Put	Bond Future	6,410.9600	6.4110	6,259.5400	6.2595	(2.362)	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
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Total											1516917
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