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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/06/2023 TO 28/06/2023

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
2023/06/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/28	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/28	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/28	2025	03/08/2023		Bond Future	170.6893	170.6893	170.3028	170.3028	(0.226)	0.0000	0.0000	6,305
2023/06/28	2025	02/11/2023		Bond Future	174.4872	174.4872	174.0913	174.0913	(0.227)	0.0000	0.0000	0
2023/06/28	2025	01/02/2024		Bond Future	176.7039	176.7039	176.2994	176.2994	(0.229)	0.0000	0.0000	0
2023/06/28	2025	02/05/2024		Bond Future	180.8154	180.8154	180.4017	180.4017	(0.229)	0.0000	0.0000	0
2023/06/28	2025	01/08/2024		Bond Future	183.0888	183.0888	182.6695	182.6695	(0.229)	0.0000	0.0000	0
2023/06/28	2029	03/08/2023		Bond Future	123.6178	123.6178	123.4489	123.4489	(0.137)	0.0000	0.0000	2,275
2023/06/28	2029	02/11/2023		Bond Future	125.0362	125.0362	124.8632	124.8632	(0.138)	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
2023/06/28	2029	01/02/2024			Bond Future	127.9120	127.9120	127.7345	127.7345	(0.139)	0.0000	0.0000	0
2023/06/28	2029	02/05/2024			Bond Future	129.5174	129.5174	129.3371	129.3371	(0.139)	0.0000	0.0000	0
2023/06/28	2029	01/08/2024			Bond Future	132.4685	132.4685	132.2850	132.2850	(0.138)	0.0000	0.0000	0
2023/06/28	2030	03/08/2023	10.40	Call	Bond Future	714.2800	0.7143	733.7900	0.7338	2.731	0	0	1,012
2023/06/28	2030	03/08/2023	10.65	Call	Bond Future	1,301.5000	1.3015	1,333.0600	1.3331	2.425	0	0	350
2023/06/28	2030	03/08/2023	10.65	Put	Bond Future	858.1700	0.8582	810.4800	0.8105	(5.557)	0	0	0
2023/06/28	2030	03/08/2023	11.34	Call	Bond Future	3,528.3300	3.5283	3,587.7500	3.5877	1.684	0	0	0
2023/06/28	2030	03/08/2023	11.34	Put	Bond Future	223.9300	0.2239	204.1000	0.2041	(8.855)	0	0	0
2023/06/28	2030	03/08/2023	12.89	Call	Bond Future	9,320.7000	9.3207	9,398.7400	9.3987	0.837	0	0	0
2023/06/28	2030	03/08/2023	12.89	Put	Bond Future	7.0900	0.0071	5.8800	0.0059	(17.066)	0	0	350
2023/06/28	2030	03/08/2023	11.35	Call	Bond Future	3,564.3400	3.5643	3,624.0500	3.6240	1.675	0	0	0
2023/06/28	2030	03/08/2023	11.36	Put	Bond Future	214.9200	0.2149	195.6700	0.1957	(8.957)	0	0	0
2023/06/28	2030	03/08/2023			Bond Future	10.5456	88.4351	10.5270	88.5143	(0.176)	0.0000	0.0000	79,937
2023/06/28	2030	03/08/2023	10.40	Put	Bond Future	1,337.4700	1.3375	1,277.7300	1.2777	(4.467)	0	0	0
2023/06/28	2030	03/08/2023	11.35	Put	Bond Future	219.3500	0.2193	199.8100	0.1998	(8.908)	0	0	0
2023/06/28	2030	03/08/2023	11.36	Call	Bond Future	3,600.4800	3.6005	3,660.4800	3.6605	1.666	0	0	0
2023/06/28	2030	03/08/2023	12.59	Call	Bond Future	8,209.4200	8.2094	8,286.3000	8.2863	0.936	0	0	0
2023/06/28	2030	03/08/2023	12.59	Put	Bond Future	15.6900	0.0157	13.3200	0.0133	(15.105)	0	0	1,012
2023/06/28	2030	02/11/2023	12.27	Put	Bond Future	372.4000	0.3724	357.9600	0.3580	(3.878)	0	0	500
2023/06/28	2030	02/11/2023	11.43	Call	Bond Future	4,166.4800	4.1665	4,218.9600	4.2190	1.260	0	0	0
2023/06/28	2030	02/11/2023	11.43	Put	Bond Future	913.6500	0.9136	885.5600	0.8856	(3.074)	0	0	500
2023/06/28	2030	02/11/2023	10.80	Call	Bond Future	2,458.8300	2.4588	2,496.6600	2.4967	1.539	0	0	0
2023/06/28	2030	02/11/2023	10.80	Put	Bond Future	1,739.1900	1.7392	1,696.4500	1.6965	(2.457)	0	0	0
2023/06/28	2030	02/11/2023	10.81	Call	Bond Future	2,482.8300	2.4828	2,520.9100	2.5209	1.534	0	0	0
2023/06/28	2030	02/11/2023	10.81	Put	Bond Future	1,722.2500	1.7222	1,679.7600	1.6798	(2.467)	0	0	0
2023/06/28	2030	02/11/2023	10.07	Call	Bond Future	1,087.7500	1.0878	1,107.6700	1.1077	1.831	0	0	800
2023/06/28	2030	02/11/2023	10.07	Put	Bond Future	3,423.0100	3.4230	3,362.3600	3.3624	(1.772)	0	0	0
2023/06/28	2030	02/11/2023	10.39	Call	Bond Future	1,595.4200	1.5954	1,622.8500	1.6228	1.719	0	0	500
2023/06/28	2030	02/11/2023	9.57	Call	Bond Future	568.4800	0.5685	579.3000	0.5793	1.903	0	0	800
2023/06/28	2030	02/11/2023	9.57	Put	Bond Future	5,073.3300	5.0733	5,003.5800	5.0036	(1.375)	0	0	0
2023/06/28	2030	02/11/2023			Bond Future	10.6252	90.3813	10.6057	90.4619	(0.183)	0.0000	0.0000	19,740
2023/06/28	2030	02/11/2023	12.27	Call	Bond Future	6,861.0200	6.8610	6,927.1500	6.9272	0.964	0	0	0
2023/06/28	2030	02/11/2023	11.12	Call	Bond Future	3,277.7800	3.2778	3,323.4400	3.3234	1.393	0	0	500
2023/06/28	2030	02/11/2023	11.12	Put	Bond Future	1,259.7600	1.2598	1,224.8500	1.2248	(2.771)	0	0	0
2023/06/28	2030	02/11/2023	11.57	Call	Bond Future	4,591.6800	4.5917	4,646.9400	4.6469	1.203	0	0	0
2023/06/28	2030	02/11/2023	11.57	Put	Bond Future	788.4900	0.7885	763.1800	0.7632	(3.210)	0	0	800
2023/06/28	2030	02/11/2023	10.82	Call	Bond Future	2,506.7200	2.5067	2,545.0600	2.5451	1.529	0	0	0
2023/06/28	2030	02/11/2023	10.82	Put	Bond Future	1,705.2200	1.7052	1,662.9900	1.6630	(2.477)	0	0	0
2023/06/28	2030	02/11/2023	10.39	Put	Bond Future	2,575.3800	2.5754	2,522.2400	2.5222	(2.063)	0	0	0
2023/06/28	2030	02/11/2023	10.62	Call	Bond Future	2,052.3200	2.0523	2,085.5700	2.0856	1.620	0	0	500
2023/06/28	2030	02/11/2023	10.62	Put	Bond Future	2,073.8000	2.0738	2,026.4800	2.0265	(2.282)	0	0	0
2023/06/28	2030	02/11/2023	9.89	Call	Bond Future	861.5700	0.8616	877.7800	0.8778	1.881	0	0	500
2023/06/28	2030	02/11/2023	9.89	Put	Bond Future	3,970.5100	3.9705	3,906.1500	3.9062	(1.621)	0	0	0
2023/06/28	2030	01/02/2024	11.86	Put	Bond Future	1,010.8800	1.0109	986.5700	0.9866	(2.405)	0	0	500
2023/06/28	2030	01/02/2024	12.10	Put	Bond Future	836.5400	0.8365	815.4900	0.8155	(2.516)	0	0	400
2023/06/28	2030	01/02/2024	11.37	Call	Bond Future	4,136.0400	4.1360	4,185.8600	4.1859	1.205	0	0	0
2023/06/28	2030	01/02/2024	11.37	Put	Bond Future	1,485.2900	1.4853	1,453.1000	1.4531	(2.167)	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
2023/06/28	2030	01/02/2024	11.85	Call	Bond Future	5,498.2200	5.4982	5,555.7700	5.5558	1.047	0	0	0
2023/06/28	2030	01/02/2024	11.85	Put	Bond Future	1,018.9100	1.0189	994.4500	0.9944	(2.401)	0	0	500
2023/06/28	2030	01/02/2024	10.16	Call	Bond Future	1,548.1100	1.5481	1,573.8000	1.5738	1.659	0	0	200
2023/06/28	2030	01/02/2024	10.16	Put	Bond Future	3,733.7500	3.7338	3,677.4300	3.6774	(1.508)	0	0	0
2023/06/28	2030	01/02/2024	11.00	Call	Bond Future	3,188.7900	3.1888	3,231.6300	3.2316	1.343	0	0	0
2023/06/28	2030	01/02/2024	9.93	Call	Bond Future	1,239.5700	1.2396	1,260.9800	1.2610	1.727	0	0	1,360
2023/06/28	2030	01/02/2024	9.93	Put	Bond Future	4,382.7900	4.3828	4,322.1900	4.3222	(1.383)	0	0	0
2023/06/28	2030	01/02/2024	10.00	Call	Bond Future	1,320.0900	1.3201	1,342.7400	1.3427	1.716	0	0	500
2023/06/28	2030	01/02/2024	10.00	Put	Bond Future	4,170.5400	4.1705	4,111.1800	4.1112	(1.423)	0	0	0
2023/06/28	2030	01/02/2024	9.57	Put	Bond Future	5,552.3600	5.5524	5,486.1000	5.4861	(1.193)	0	0	0
2023/06/28	2030	01/02/2024	9.89	Put	Bond Future	4,506.2700	4.5063	4,444.9900	4.4450	(1.360)	0	0	0
2023/06/28	2030	01/02/2024			Bond Future	10.6965	88.4330	10.6761	88.5150	(0.191)	0.0000	0.0000	0
2023/06/28	2030	01/02/2024	11.86	Call	Bond Future	5,527.7600	5.5278	5,585.4600	5.5855	1.044	0	0	0
2023/06/28	2030	01/02/2024	12.10	Call	Bond Future	6,248.8000	6.2488	6,309.7600	6.3098	0.976	0	0	0
2023/06/28	2030	01/02/2024	11.75	Call	Bond Future	5,205.0900	5.2051	5,261.1700	5.2612	1.077	0	0	0
2023/06/28	2030	01/02/2024	11.75	Put	Bond Future	1,102.6500	1.1027	1,076.7200	1.0767	(2.352)	0	0	200
2023/06/28	2030	01/02/2024	11.31	Call	Bond Future	3,974.8000	3.9748	4,023.5500	4.0236	1.226	0	0	0
2023/06/28	2030	01/02/2024	11.31	Put	Bond Future	1,556.1300	1.5561	1,522.8700	1.5229	(2.137)	0	0	1,360
2023/06/28	2030	01/02/2024	11.35	Call	Bond Future	4,081.9600	4.0820	4,131.4300	4.1314	1.212	0	0	0
2023/06/28	2030	01/02/2024	11.35	Put	Bond Future	1,508.4800	1.5085	1,475.9400	1.4759	(2.157)	0	0	0
2023/06/28	2030	01/02/2024	11.36	Call	Bond Future	4,108.9600	4.1090	4,158.6100	4.1586	1.208	0	0	0
2023/06/28	2030	01/02/2024	11.36	Put	Bond Future	1,496.8400	1.4968	1,464.4800	1.4645	(2.162)	0	0	0
2023/06/28	2030	01/02/2024	10.39	Call	Bond Future	1,918.1500	1.9181	1,948.4400	1.9484	1.579	0	0	500
2023/06/28	2030	01/02/2024	10.39	Put	Bond Future	3,158.6800	3.1587	3,106.9600	3.1070	(1.637)	0	0	0
2023/06/28	2030	01/02/2024	11.00	Put	Bond Future	1,981.8300	1.9818	1,942.6600	1.9427	(1.976)	0	0	700
2023/06/28	2030	01/02/2024	10.07	Call	Bond Future	1,416.9100	1.4169	1,440.8700	1.4409	1.691	0	0	400
2023/06/28	2030	01/02/2024	10.07	Put	Bond Future	3,975.7600	3.9758	3,917.7100	3.9177	(1.460)	0	0	0
2023/06/28	2030	01/02/2024	9.57	Call	Bond Future	884.8100	0.8848	900.5600	0.9006	1.780	0	0	400
2023/06/28	2030	01/02/2024	9.89	Call	Bond Future	1,195.2300	1.1952	1,215.9600	1.2160	1.734	0	0	500
2023/06/28	2030	02/05/2024	11.12	Put	Bond Future	2,293.6000	2.2936	2,254.6300	2.2546	(1.699)	0	0	0
2023/06/28	2030	02/05/2024	12.38	Call	Bond Future	7,015.1400	7.0151	7,077.5600	7.0776	0.890	0	0	0
2023/06/28	2030	02/05/2024	12.38	Put	Bond Future	1,035.1400	1.0351	1,013.6200	1.0136	(2.079)	0	0	1,080
2023/06/28	2030	02/05/2024	10.62	Call	Bond Future	2,547.0800	2.5471	2,583.1900	2.5832	1.418	0	0	500
2023/06/28	2030	02/05/2024	10.62	Put	Bond Future	3,142.5600	3.1426	3,094.7300	3.0947	(1.522)	0	0	0
2023/06/28	2030	02/05/2024	10.82	Call	Bond Future	2,955.4800	2.9555	2,995.2100	2.9952	1.344	0	0	1,080
2023/06/28	2030	02/05/2024	10.82	Put	Bond Future	2,771.5200	2.7715	2,727.3100	2.7273	(1.595)	0	0	0
2023/06/28	2030	02/05/2024	9.81	Call	Bond Future	1,305.5000	1.3055	1,327.4700	1.3275	1.683	0	0	0
2023/06/28	2030	02/05/2024	9.81	Put	Bond Future	5,146.7600	5.1468	5,084.7900	5.0848	(1.204)	0	0	0
2023/06/28	2030	02/05/2024	9.82	Call	Bond Future	1,316.1400	1.3161	1,338.2700	1.3383	1.681	0	0	0
2023/06/28	2030	02/05/2024	9.82	Put	Bond Future	5,116.4400	5.1164	5,054.6300	5.0546	(1.208)	0	0	0
2023/06/28	2030	02/05/2024	9.66	Call	Bond Future	1,150.6800	1.1507	1,170.4200	1.1704	1.716	0	0	1,000
2023/06/28	2030	02/05/2024	9.66	Put	Bond Future	5,609.0600	5.6091	5,544.8600	5.5449	(1.145)	0	0	0
2023/06/28	2030	02/05/2024			Bond Future	10.7726	90.4708	10.7510	90.5548	(0.200)	0.0000	0.0000	0
2023/06/28	2030	02/05/2024	13.15	Call	Bond Future	9,284.2700	9.2843	9,353.9000	9.3539	0.750	0	0	0
2023/06/28	2030	02/05/2024	13.15	Put	Bond Future	619.4100	0.6194	605.1000	0.6051	(2.310)	0	0	500
2023/06/28	2030	02/05/2024	11.12	Call	Bond Future	3,630.8200	3.6308	3,675.7900	3.6758	1.239	0	0	500
2023/06/28	2030	02/05/2024	11.94	Call	Bond Future	5,759.4300	5.7594	5,816.6800	5.8167	0.994	0	0	0
2023/06/28	2030	02/05/2024	11.94	Put	Bond Future	1,364.6700	1.3647	1,337.9800	1.3380	(1.956)	0	0	1,000

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2023/06/28	2030	02/05/2024	10.16	Call	Bond Future	1,755.9400	1.7559	1,783.7300	1.7837	1.583	0	0	1,000
2023/06/28	2030	02/05/2024	10.16	Put	Bond Future	4,176.9400	4.1769	4,120.7900	4.1208	(1.344)	0	0	0
2023/06/28	2030	02/05/2024	9.83	Call	Bond Future	1,327.1500	1.3272	1,349.4300	1.3494	1.679	0	0	0
2023/06/28	2030	02/05/2024	9.83	Put	Bond Future	5,086.5100	5.0865	5,024.8500	5.0249	(1.212)	0	0	0
2023/06/28	2030	01/08/2024	10.37	Call	Bond Future	2,166.2500	2.1663	2,198.9200	2.1989	1.508	0	0	0
2023/06/28	2030	01/08/2024	10.37	Put	Bond Future	4,061.7700	4.0618	4,007.9000	4.0079	(1.326)	0	0	0
2023/06/28	2030	01/08/2024	10.38	Call	Bond Future	2,182.5500	2.1825	2,215.3900	2.2154	1.505	0	0	0
2023/06/28	2030	01/08/2024	10.38	Put	Bond Future	4,039.5800	4.0396	3,985.8800	3.9859	(1.329)	0	0	0
2023/06/28	2030	01/08/2024			Bond Future	10.8688	88.5052	10.8457	88.5917	(0.212)	0.0000	0.0000	0
2023/06/28	2030	01/08/2024	10.39	Call	Bond Future	2,198.9200	2.1989	2,231.9300	2.2319	1.501	0	0	0
2023/06/28	2030	01/08/2024	10.39	Put	Bond Future	4,017.4700	4.0175	3,963.9400	3.9639	(1.332)	0	0	0
2023/06/28	2032	03/08/2023	9.60	Call	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0	0	1,500
2023/06/28	2032	03/08/2023	9.60	Put	Bond Future	8,185.5200	8.1855	8,094.6400	8.0946	(1.110)	0	0	0
2023/06/28	2032	03/08/2023	10.30	Call	Bond Future	19.2000	0.0192	19.7200	0.0197	2.708	0	0	7,500
2023/06/28	2032	03/08/2023	10.30	Put	Bond Future	4,463.7700	4.4638	4,373.4100	4.3734	(2.024)	0	0	0
2023/06/28	2032	03/08/2023	12.04	Call	Bond Future	4,276.3400	4.2763	4,345.3800	4.3454	1.614	0	0	3,000
2023/06/28	2032	03/08/2023	12.04	Put	Bond Future	245.8000	0.2458	223.9600	0.2240	(8.885)	0	0	3,000
2023/06/28	2032	03/08/2023	11.77	Call	Bond Future	3,204.4600	3.2045	3,263.6400	3.2636	1.847	0	0	0
2023/06/28	2032	03/08/2023	11.77	Put	Bond Future	416.6800	0.4167	384.9800	0.3850	(7.608)	0	0	0
2023/06/28	2032	03/08/2023	11.90	Call	Bond Future	3,712.7500	3.7127	3,777.0300	3.7770	1.731	0	0	5,000
2023/06/28	2032	03/08/2023	11.90	Put	Bond Future	323.4300	0.3234	296.8300	0.2968	(8.224)	0	0	0
2023/06/28	2032	03/08/2023	11.55	Call	Bond Future	2,386.7300	2.3867	2,436.0000	2.4360	2.064	0	0	0
2023/06/28	2032	03/08/2023	11.55	Put	Bond Future	630.5200	0.6305	588.9100	0.5889	(6.599)	0	0	7,500
2023/06/28	2032	03/08/2023			Bond Future	11.1837	86.9145	11.1650	87.0053	(0.167)	0.0000	0.0000	117,857
2023/06/28	2032	03/08/2023	11.45	Call	Bond Future	2,039.9500	2.0400	2,084.2100	2.0842	2.170	0	0	0
2023/06/28	2032	03/08/2023	11.45	Put	Bond Future	758.3600	0.7584	711.7400	0.7117	(6.147)	0	0	7,500
2023/06/28	2032	03/08/2023	12.00	Call	Bond Future	4,113.8600	4.1139	4,181.6200	4.1816	1.647	0	0	5,000
2023/06/28	2032	03/08/2023	12.00	Put	Bond Future	265.8300	0.2658	242.7100	0.2427	(8.697)	0	0	0
2023/06/28	2032	03/08/2023	11.76	Call	Bond Future	3,166.1500	3.1662	3,224.9200	3.2249	1.856	0	0	0
2023/06/28	2032	03/08/2023	11.76	Put	Bond Future	424.8900	0.4249	392.7800	0.3928	(7.557)	0	0	0
2023/06/28	2032	03/08/2023	11.50	Call	Bond Future	2,211.3000	2.2113	2,258.0900	2.2581	2.116	0	0	11,000
2023/06/28	2032	03/08/2023	11.50	Put	Bond Future	691.9500	0.6919	647.8600	0.6479	(6.372)	0	0	11,000
2023/06/28	2032	03/08/2023	11.75	Call	Bond Future	3,127.8900	3.1279	3,186.2300	3.1862	1.865	0	0	0
2023/06/28	2032	03/08/2023	11.75	Put	Bond Future	433.1800	0.4332	400.6400	0.4006	(7.512)	0	0	0
2023/06/28	2032	02/11/2023	11.90	Call	Bond Future	4,229.7000	4.2297	4,284.7100	4.2847	1.301	0	0	0
2023/06/28	2032	02/11/2023	11.90	Put	Bond Future	1,351.2500	1.3513	1,313.7700	1.3138	(2.774)	0	0	0
2023/06/28	2032	02/11/2023	11.24	Call	Bond Future	2,339.3200	2.3393	2,376.4800	2.3765	1.588	0	0	0
2023/06/28	2032	02/11/2023	11.24	Put	Bond Future	2,532.4500	2.5325	2,477.1200	2.4771	(2.185)	0	0	0
2023/06/28	2032	02/11/2023	10.71	Call	Bond Future	1,261.8700	1.2619	1,284.6200	1.2846	1.803	0	0	500
2023/06/28	2032	02/11/2023	11.09	Put	Bond Future	2,902.0100	2.9020	2,842.4400	2.8424	(2.053)	0	0	0
2023/06/28	2032	02/11/2023	10.59	Call	Bond Future	1,075.3400	1.0753	1,095.1900	1.0952	1.846	0	0	500
2023/06/28	2032	02/11/2023	10.59	Put	Bond Future	4,444.5100	4.4445	4,371.8700	4.3719	(1.634)	0	0	0
2023/06/28	2032	02/11/2023			Bond Future	11.2806	84.6642	11.2611	84.7567	(0.172)	0.0000	0.0000	75,124
2023/06/28	2032	02/11/2023	11.78	Call	Bond Future	3,849.5900	3.8496	3,901.5800	3.9016	1.351	0	0	0
2023/06/28	2032	02/11/2023	11.78	Put	Bond Future	1,518.4900	1.5185	1,477.9900	1.4780	(2.667)	0	0	500
2023/06/28	2032	02/11/2023	12.26	Call	Bond Future	5,438.0600	5.4381	5,501.2700	5.5013	1.162	0	0	0
2023/06/28	2032	02/11/2023	12.26	Put	Bond Future	946.3500	0.9464	917.0700	0.9171	(3.094)	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
2023/06/28	2032	02/11/2023	11.23	Call	Bond Future	2,315.0300	2.3150	2,351.9000	2.3519	1.593	0	0	0
2023/06/28	2032	02/11/2023	11.23	Put	Bond Future	2,555.8700	2.5559	2,500.2500	2.5003	(2.176)	0	0	0
2023/06/28	2032	02/11/2023	11.28	Call	Bond Future	2,438.6000	2.4386	2,476.8900	2.4769	1.570	0	0	0
2023/06/28	2032	02/11/2023	11.28	Put	Bond Future	2,441.2600	2.4413	2,387.0600	2.3871	(2.220)	0	0	500
2023/06/28	2032	02/11/2023	10.71	Put	Bond Future	4,033.0400	4.0330	3,963.3000	3.9633	(1.729)	0	0	0
2023/06/28	2032	02/11/2023	11.09	Call	Bond Future	1,989.5500	1.9896	2,022.4700	2.0225	1.655	0	0	500
2023/06/28	2032	02/11/2023	11.22	Call	Bond Future	2,290.8700	2.2909	2,327.4600	2.3275	1.597	0	0	0
2023/06/28	2032	02/11/2023	11.22	Put	Bond Future	2,579.4500	2.5794	2,523.5500	2.5235	(2.167)	0	0	0
2023/06/28	2032	01/02/2024	12.50	Call	Bond Future	6,442.5200	6.4425	6,506.5200	6.5065	0.993	0	0	0
2023/06/28	2032	01/02/2024	12.73	Call	Bond Future	7,208.8200	7.2088	7,276.3200	7.2763	0.936	0	0	0
2023/06/28	2032	01/02/2024	12.73	Put	Bond Future	1,180.9400	1.1809	1,154.1800	1.1542	(2.266)	0	0	500
2023/06/28	2032	01/02/2024	11.83	Call	Bond Future	4,353.8600	4.3539	4,405.6600	4.4057	1.190	0	0	0
2023/06/28	2032	01/02/2024	11.83	Put	Bond Future	2,246.3300	2.2463	2,203.8700	2.2039	(1.890)	0	0	0
2023/06/28	2032	01/02/2024	11.84	Call	Bond Future	4,383.0500	4.3831	4,435.0600	4.4351	1.187	0	0	0
2023/06/28	2032	01/02/2024	11.84	Put	Bond Future	2,230.5500	2.2306	2,188.3000	2.1883	(1.894)	0	0	0
2023/06/28	2032	01/02/2024	10.78	Call	Bond Future	1,849.3000	1.8493	1,878.1700	1.8782	1.561	0	0	200
2023/06/28	2032	01/02/2024	11.09	Call	Bond Future	2,457.7200	2.4577	2,493.4100	2.4934	1.452	0	0	500
2023/06/28	2032	01/02/2024	11.09	Put	Bond Future	3,769.9600	3.7700	3,711.3900	3.7114	(1.554)	0	0	0
2023/06/28	2032	01/02/2024	11.75	Call	Bond Future	4,124.2100	4.1242	4,174.3700	4.1744	1.216	0	0	0
2023/06/28	2032	01/02/2024	11.75	Put	Bond Future	2,377.6100	2.3776	2,333.5100	2.3335	(1.855)	0	0	200
2023/06/28	2032	01/02/2024	10.01	Call	Bond Future	857.4200	0.8574	872.3500	0.8723	1.741	0	0	1,200
2023/06/28	2032	01/02/2024	10.01	Put	Bond Future	7,503.1200	7.5031	7,423.7900	7.4238	(1.057)	0	0	0
2023/06/28	2032	01/02/2024	10.59	Call	Bond Future	1,529.5800	1.5296	1,554.4800	1.5545	1.628	0	0	500
2023/06/28	2032	01/02/2024			Bond Future	11.3693	86.5921	11.3490	86.6863	(0.178)	0.0000	0.0000	0
2023/06/28	2032	01/02/2024	12.50	Put	Bond Future	1,392.5100	1.3925	1,362.2500	1.3622	(2.173)	0	0	200
2023/06/28	2032	01/02/2024	12.62	Call	Bond Future	6,840.1000	6.8401	6,905.9800	6.9060	0.963	0	0	0
2023/06/28	2032	01/02/2024	12.62	Put	Bond Future	1,277.8800	1.2779	1,249.5000	1.2495	(2.221)	0	0	1,200
2023/06/28	2032	01/02/2024	11.85	Call	Bond Future	4,412.0600	4.4121	4,464.2700	4.4643	1.183	0	0	0
2023/06/28	2032	01/02/2024	11.85	Put	Bond Future	2,214.6200	2.2146	2,172.5700	2.1726	(1.899)	0	0	0
2023/06/28	2032	01/02/2024	10.78	Put	Bond Future	4,649.6600	4.6497	4,584.2700	4.5843	(1.406)	0	0	0
2023/06/28	2032	01/02/2024	10.59	Put	Bond Future	5,258.7700	5.2588	5,189.4100	5.1894	(1.319)	0	0	0
2023/06/28	2032	01/02/2024	10.76	Call	Bond Future	1,813.8700	1.8139	1,842.3100	1.8423	1.568	0	0	1,200
2023/06/28	2032	01/02/2024	10.76	Put	Bond Future	4,711.3900	4.7114	4,645.5700	4.6456	(1.397)	0	0	0
2023/06/28	2032	02/05/2024	12.90	Call	Bond Future	7,544.5200	7.5445	7,614.5500	7.6146	0.928	0	0	0
2023/06/28	2032	02/05/2024	13.18	Call	Bond Future	8,469.5500	8.4696	8,543.0500	8.5430	0.868	0	0	0
2023/06/28	2032	02/05/2024	13.18	Put	Bond Future	1,101.5200	1.1015	1,078.5600	1.0786	(2.084)	0	0	500
2023/06/28	2032	02/05/2024	10.86	Call	Bond Future	2,057.9200	2.0579	2,090.2800	2.0903	1.572	0	0	1,000
2023/06/28	2032	02/05/2024	10.86	Put	Bond Future	4,841.2200	4.8412	4,777.1200	4.7771	(1.324)	0	0	0
2023/06/28	2032	02/05/2024	10.56	Call	Bond Future	1,595.2400	1.5952	1,621.7300	1.6217	1.661	0	0	0
2023/06/28	2032	02/05/2024	10.56	Put	Bond Future	5,816.9300	5.8169	5,746.9600	5.7470	(1.203)	0	0	0
2023/06/28	2032	02/05/2024	10.65	Call	Bond Future	1,719.3100	1.7193	1,747.4800	1.7475	1.638	0	0	1,550
2023/06/28	2032	02/05/2024	10.65	Put	Bond Future	5,506.2500	5.5063	5,437.9600	5.4380	(1.240)	0	0	0
2023/06/28	2032	02/05/2024	10.36	Call	Bond Future	1,343.2200	1.3432	1,366.1600	1.3662	1.708	0	0	1,000
2023/06/28	2032	02/05/2024	10.36	Put	Bond Future	6,541.0500	6.5411	6,467.5300	6.4675	(1.124)	0	0	0
2023/06/28	2032	02/05/2024			Bond Future	11.4593	84.4239	11.4381	84.5203	(0.185)	0.0000	0.0000	0
2023/06/28	2032	02/05/2024	12.90	Put	Bond Future	1,315.7800	1.3158	1,289.3500	1.2894	(2.009)	0	0	1,000
2023/06/28	2032	02/05/2024	13.35	Call	Bond Future	9,038.4900	9.0385	9,113.8700	9.1139	0.834	0	0	0
2023/06/28	2032	02/05/2024	13.35	Put	Bond Future	989.5200	0.9895	968.4400	0.9684	(2.130)	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
2023/06/28	2032	02/05/2024	11.09	Call	Bond Future	2,497.4700	2.4975	2,534.6500	2.5347	1.489	0	0	500
2023/06/28	2032	02/05/2024	11.09	Put	Bond Future	4,198.5800	4.1986	4,139.3000	4.1393	(1.412)	0	0	0
2023/06/28	2032	02/05/2024	11.35	Call	Bond Future	3,058.8500	3.0588	3,101.5500	3.1015	1.396	0	0	1,550
2023/06/28	2032	02/05/2024	11.35	Put	Bond Future	3,557.7000	3.5577	3,503.9400	3.5039	(1.511)	0	0	0
2023/06/28	2032	02/05/2024	10.59	Call	Bond Future	1,635.7600	1.6358	1,662.8000	1.6628	1.653	0	0	500
2023/06/28	2032	02/05/2024	10.59	Put	Bond Future	5,712.2200	5.7122	5,642.8000	5.6428	(1.215)	0	0	0
2023/06/28	2032	02/05/2024	10.54	Call	Bond Future	1,568.6400	1.5686	1,594.7700	1.5948	1.666	0	0	0
2023/06/28	2032	02/05/2024	10.54	Put	Bond Future	5,887.3200	5.8873	5,816.9900	5.8170	(1.195)	0	0	0
2023/06/28	2032	02/05/2024	10.55	Call	Bond Future	1,581.9000	1.5819	1,608.2100	1.6082	1.663	0	0	0
2023/06/28	2032	02/05/2024	10.55	Put	Bond Future	5,852.0600	5.8521	5,781.9100	5.7819	(1.199)	0	0	0
2023/06/28	2032	01/08/2024	11.15	Call	Bond Future	2,615.5200	2.6155	2,654.6700	2.6547	1.497	0	0	0
2023/06/28	2032	01/08/2024	11.15	Put	Bond Future	4,482.0200	4.4820	4,421.8600	4.4219	(1.342)	0	0	0
2023/06/28	2032	01/08/2024			Bond Future	11.5646	86.3265	11.5423	86.4258	(0.193)	0.0000	0.0000	0
2023/06/28	2032	01/08/2024	11.13	Call	Bond Future	2,576.3400	2.5763	2,615.0800	2.6151	1.504	0	0	0
2023/06/28	2032	01/08/2024	11.13	Put	Bond Future	4,534.2300	4.5342	4,473.6600	4.4737	(1.336)	0	0	0
2023/06/28	2032	01/08/2024	11.14	Call	Bond Future	2,595.7100	2.5957	2,634.6500	2.6346	1.500	0	0	0
2023/06/28	2032	01/08/2024	11.14	Put	Bond Future	4,507.8900	4.5079	4,447.5200	4.4475	(1.339)	0	0	0
2023/06/28	2033	03/08/2023			Bond Future	116.3121	116.3121	116.0477	116.0477	(0.227)	0.0000	0.0000	7,227
2023/06/28	2033	02/11/2023			Bond Future	117.4754	117.4754	117.2046	117.2046	(0.230)	0.0000	0.0000	0
2023/06/28	2033	01/02/2024			Bond Future	120.1772	120.1772	119.8998	119.8998	(0.231)	0.0000	0.0000	0
2023/06/28	2033	02/05/2024			Bond Future	121.5079	121.5079	121.2252	121.2252	(0.233)	0.0000	0.0000	0
2023/06/28	2033	01/08/2024			Bond Future	124.2765	124.2765	123.9882	123.9882	(0.232)	0.0000	0.0000	0
2023/06/28	2037	03/08/2023	12.12	Call	Bond Future	1,469.5900	1.4696	1,490.1700	1.4902	1.400	0	0	0
2023/06/28	2037	03/08/2023	12.12	Put	Bond Future	1,396.0600	1.3961	1,339.8700	1.3399	(4.025)	0	0	0
2023/06/28	2037	03/08/2023	12.13	Call	Bond Future	1,498.3200	1.4983	1,519.3500	1.5194	1.404	0	0	0
2023/06/28	2037	03/08/2023	12.13	Put	Bond Future	1,371.0200	1.3710	1,315.2800	1.3153	(4.066)	0	0	0
2023/06/28	2037	03/08/2023			Bond Future	12.1063	76.5006	12.0921	76.5773	(0.118)	0.0000	0.0000	133,713
2023/06/28	2037	03/08/2023	10.30	Call	Bond Future	1.1500	0.0012	1.0600	0.0011	(7.826)	0	0	1,800
2023/06/28	2037	03/08/2023	10.30	Put	Bond Future	10,718.9500	10.7189	10,642.0900	10.6421	(0.717)	0	0	0
2023/06/28	2037	03/08/2023	11.00	Call	Bond Future	43.8100	0.0438	43.0400	0.0430	(1.758)	0	0	1,800
2023/06/28	2037	03/08/2023	11.00	Put	Bond Future	6,363.2000	6.3632	6,285.6600	6.2857	(1.219)	0	0	0
2023/06/28	2037	03/08/2023	12.14	Call	Bond Future	1,527.2400	1.5272	1,548.7200	1.5487	1.406	0	0	0
2023/06/28	2037	03/08/2023	12.14	Put	Bond Future	1,346.2300	1.3462	1,290.9400	1.2909	(4.107)	0	0	0
2023/06/28	2037	02/11/2023	12.52	Call	Bond Future	3,638.1800	3.6382	3,675.3800	3.6754	1.022	0	0	750
2023/06/28	2037	02/11/2023	12.52	Put	Bond Future	2,039.1300	2.0391	1,998.2100	1.9982	(2.007)	0	0	0
2023/06/28	2037	02/11/2023	13.89	Call	Bond Future	8,719.4000	8.7194	8,780.8900	8.7809	0.705	0	0	0
2023/06/28	2037	02/11/2023	13.89	Put	Bond Future	546.7100	0.5467	530.0800	0.5301	(3.042)	0	0	750
2023/06/28	2037	02/11/2023	11.56	Put	Bond Future	4,796.5900	4.7966	4,733.7200	4.7337	(1.311)	0	0	0
2023/06/28	2037	02/11/2023	11.57	Call	Bond Future	1,227.9000	1.2279	1,243.3600	1.2434	1.259	0	0	0
2023/06/28	2037	02/11/2023	11.55	Put	Bond Future	4,835.8300	4.8358	4,772.7700	4.7728	(1.304)	0	0	0
2023/06/28	2037	02/11/2023			Bond Future	12.2137	78.1841	12.1990	78.2622	(0.121)	0.0000	0.0000	14,897
2023/06/28	2037	02/11/2023	11.56	Call	Bond Future	1,210.2200	1.2102	1,225.4700	1.2255	1.260	0	0	0
2023/06/28	2037	02/11/2023	11.57	Put	Bond Future	4,757.5600	4.7576	4,694.9000	4.6949	(1.317)	0	0	0
2023/06/28	2037	02/11/2023	12.02	Call	Bond Future	2,189.3500	2.1894	2,214.7500	2.2147	1.160	0	0	750
2023/06/28	2037	02/11/2023	12.02	Put	Bond Future	3,227.0000	3.2270	3,174.2800	3.1743	(1.634)	0	0	0
2023/06/28	2037	02/11/2023	11.55	Call	Bond Future	1,192.6900	1.1927	1,207.7500	1.2078	1.263	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
2023/06/28	2037	01/02/2024	12.93	Call	Bond Future	5,414.4100	5.4144	5,458.7900	5.4588	0.820	0	0	0
2023/06/28	2037	01/02/2024	12.93	Put	Bond Future	2,315.8800	2.3159	2,280.7200	2.2807	(1.518)	0	0	2,500
2023/06/28	2037	01/02/2024	13.93	Put	Bond Future	1,161.4600	1.1615	1,139.8700	1.1399	(1.859)	0	0	2,500
2023/06/28	2037	01/02/2024	12.33	Call	Bond Future	3,568.0400	3.5680	3,601.9600	3.6020	0.951	0	0	0
2023/06/28	2037	01/02/2024	12.33	Put	Bond Future	3,504.0400	3.5040	3,458.4200	3.4584	(1.302)	0	0	0
2023/06/28	2037	01/02/2024	12.09	Put	Bond Future	4,128.5900	4.1286	4,078.5200	4.0785	(1.213)	0	0	0
2023/06/28	2037	01/02/2024			Bond Future	12.3177	75.7078	12.3025	75.7874	(0.124)	0.0000	0.0000	0
2023/06/28	2037	01/02/2024	13.93	Call	Bond Future	8,929.6300	8.9296	8,987.5800	8.9876	0.649	0	0	0
2023/06/28	2037	01/02/2024	12.31	Call	Bond Future	3,511.9400	3.5119	3,545.4900	3.5455	0.955	0	0	0
2023/06/28	2037	01/02/2024	12.31	Put	Bond Future	3,552.2900	3.5523	3,506.3000	3.5063	(1.295)	0	0	0
2023/06/28	2037	01/02/2024	12.32	Call	Bond Future	3,539.8300	3.5398	3,573.5600	3.5736	0.953	0	0	0
2023/06/28	2037	01/02/2024	12.32	Put	Bond Future	3,527.9800	3.5280	3,482.1700	3.4822	(1.298)	0	0	0
2023/06/28	2037	01/02/2024	12.09	Call	Bond Future	2,926.3000	2.9263	2,955.7700	2.9558	1.007	0	0	2,500
2023/06/28	2037	02/05/2024	11.44	Call	Bond Future	1,952.5800	1.9526	1,973.3000	1.9733	1.061	0	0	0
2023/06/28	2037	02/05/2024	11.44	Put	Bond Future	7,269.7500	7.2698	7,209.0700	7.2091	(0.835)	0	0	0
2023/06/28	2037	02/05/2024	11.45	Call	Bond Future	1,968.2200	1.9682	1,989.0900	1.9891	1.060	0	0	0
2023/06/28	2037	02/05/2024	11.43	Put	Bond Future	7,310.9500	7.3110	7,250.1300	7.2501	(0.832)	0	0	0
2023/06/28	2037	02/05/2024			Bond Future	12.4246	77.4524	12.4088	77.5338	(0.127)	0.0000	0.0000	0
2023/06/28	2037	02/05/2024	11.45	Put	Bond Future	7,228.6900	7.2287	7,168.1600	7.1682	(0.837)	0	0	0
2023/06/28	2037	02/05/2024	11.43	Call	Bond Future	1,937.0300	1.9370	1,957.6100	1.9576	1.062	0	0	0
2023/06/28	2037	01/08/2024	12.10	Call	Bond Future	3,401.1100	3.4011	3,433.3000	3.4333	0.946	0	0	0
2023/06/28	2037	01/08/2024	12.10	Put	Bond Future	5,705.6000	5.7056	5,653.9300	5.6539	(0.906)	0	0	0
2023/06/28	2037	01/08/2024	12.09	Call	Bond Future	3,378.7200	3.3787	3,410.7500	3.4107	0.948	0	0	0
2023/06/28	2037	01/08/2024	12.09	Put	Bond Future	5,735.9800	5.7360	5,684.1500	5.6841	(0.904)	0	0	0
2023/06/28	2037	01/08/2024			Bond Future	12.5466	74.9422	12.5300	75.0261	(0.132)	0.0000	0.0000	0
2023/06/28	2037	01/08/2024	12.11	Call	Bond Future	3,423.5800	3.4236	3,455.9200	3.4559	0.945	0	0	0
2023/06/28	2037	01/08/2024	12.11	Put	Bond Future	5,675.3500	5.6753	5,623.8300	5.6238	(0.908)	0	0	0
2023/06/28	2038	03/08/2023			Bond Future	125.6334	125.6334	125.6689	125.6689	0.028	0.0000	0.0000	3,019
2023/06/28	2038	02/11/2023			Bond Future	128.4287	128.4287	128.4645	128.4645	0.028	0.0000	0.0000	1,706
2023/06/28	2038	01/02/2024			Bond Future	129.3617	129.3617	129.3991	129.3991	0.029	0.0000	0.0000	0
2023/06/28	2038	02/05/2024			Bond Future	132.3716	132.3716	132.4100	132.4100	0.029	0.0000	0.0000	0
2023/06/28	2038	01/08/2024			Bond Future	133.3097	133.3097	133.3528	133.3528	0.032	0.0000	0.0000	0
2023/06/28	2040	03/08/2023	12.23	Call	Bond Future	1,220.9000	1.2209	1,224.1400	1.2241	0.265	0	0	0
2023/06/28	2040	03/08/2023	12.23	Put	Bond Future	1,834.1700	1.8342	1,784.8900	1.7849	(2.687)	0	0	0
2023/06/28	2040	03/08/2023			Bond Future	12.3374	76.9012	12.3281	76.9537	(0.075)	0.0000	0.0000	125,947
2023/06/28	2040	03/08/2023	12.21	Call	Bond Future	1,169.2000	1.1692	1,171.9400	1.1719	0.234	0	0	0
2023/06/28	2040	03/08/2023	12.21	Put	Bond Future	1,897.5300	1.8975	1,847.7500	1.8478	(2.623)	0	0	0
2023/06/28	2040	03/08/2023	12.22	Call	Bond Future	1,194.8400	1.1948	1,197.8200	1.1978	0.249	0	0	0
2023/06/28	2040	03/08/2023	12.22	Put	Bond Future	1,865.6100	1.8656	1,816.0700	1.8161	(2.655)	0	0	0
2023/06/28	2040	02/11/2023	12.60	Call	Bond Future	3,426.7800	3.4268	3,445.2900	3.4453	0.540	0	0	128
2023/06/28	2040	02/11/2023	12.60	Put	Bond Future	2,580.7000	2.5807	2,545.9700	2.5460	(1.346)	0	0	0
2023/06/28	2040	02/11/2023	13.64	Call	Bond Future	7,235.1700	7.2352	7,268.4300	7.2684	0.460	0	0	0
2023/06/28	2040	02/11/2023	13.64	Put	Bond Future	1,003.8500	1.0039	983.8700	0.9839	(1.990)	0	0	128
2023/06/28	2040	02/11/2023	11.58	Call	Bond Future	975.5400	0.9755	980.3200	0.9803	0.490	0	0	0
2023/06/28	2040	02/11/2023	11.58	Put	Bond Future	6,076.0100	6.0760	6,027.5500	6.0275	(0.798)	0	0	0
2023/06/28	2040	02/11/2023	11.59	Call	Bond Future	991.0000	0.9910	995.8700	0.9959	0.491	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
2023/06/28	2040	02/11/2023	11.60	Put	Bond Future	5,983.6900	5.9837	5,935.4200	5.9354	(0.807)	0	0	0
2023/06/28	2040	02/11/2023			Bond Future	12.4473	78.5936	12.4378	78.6469	(0.076)	0.0000	0.0000	6,490
2023/06/28	2040	02/11/2023	11.80	Call	Bond Future	1,354.9300	1.3549	1,362.0300	1.3620	0.524	0	0	128
2023/06/28	2040	02/11/2023	11.80	Put	Bond Future	5,112.2700	5.1123	5,066.1300	5.0661	(0.903)	0	0	0
2023/06/28	2040	02/11/2023	11.59	Put	Bond Future	6,029.6600	6.0297	5,981.2900	5.9813	(0.802)	0	0	0
2023/06/28	2040	02/11/2023	11.60	Call	Bond Future	1,006.7600	1.0068	1,011.7300	1.0117	0.494	0	0	0
2023/06/28	2040	01/02/2024	12.33	Call	Bond Future	3,129.7000	3.1297	3,146.8400	3.1468	0.548	0	0	0
2023/06/28	2040	01/02/2024	12.33	Put	Bond Future	4,379.9300	4.3799	4,342.8900	4.3429	(0.846)	0	0	0
2023/06/28	2040	01/02/2024	12.34	Call	Bond Future	3,156.6600	3.1567	3,173.9300	3.1739	0.547	0	0	0
2023/06/28	2040	01/02/2024	12.34	Put	Bond Future	4,350.4600	4.3505	4,313.5500	4.3136	(0.848)	0	0	0
2023/06/28	2040	01/02/2024			Bond Future	12.5543	75.8762	12.5444	75.9304	(0.078)	0.0000	0.0000	28
2023/06/28	2040	01/02/2024	12.35	Call	Bond Future	3,183.7300	3.1837	3,201.1200	3.2011	0.546	0	0	0
2023/06/28	2040	01/02/2024	12.35	Put	Bond Future	4,321.1600	4.3212	4,284.3700	4.2844	(0.851)	0	0	0
2023/06/28	2040	02/05/2024	11.60	Call	Bond Future	1,972.6200	1.9726	1,983.9100	1.9839	0.572	0	0	0
2023/06/28	2040	02/05/2024	11.61	Call	Bond Future	1,988.6600	1.9887	2,000.0400	2.0000	0.572	0	0	0
2023/06/28	2040	02/05/2024	11.62	Put	Bond Future	8,012.8700	8.0129	7,968.9000	7.9689	(0.549)	0	0	0
2023/06/28	2040	02/05/2024			Bond Future	12.6637	77.6247	12.6534	77.6801	(0.081)	0.0000	0.0000	0
2023/06/28	2040	02/05/2024	11.60	Put	Bond Future	8,103.0100	8.1030	8,058.8600	8.0589	(0.545)	0	0	0
2023/06/28	2040	02/05/2024	11.61	Put	Bond Future	8,057.8600	8.0579	8,013.8000	8.0138	(0.547)	0	0	0
2023/06/28	2040	02/05/2024	11.62	Call	Bond Future	2,004.7800	2.0048	2,016.2500	2.0163	0.572	0	0	0
2023/06/28	2040	01/08/2024	12.34	Call	Bond Future	3,654.3800	3.6544	3,674.4000	3.6744	0.548	0	0	0
2023/06/28	2040	01/08/2024	12.34	Put	Bond Future	6,101.2300	6.1012	6,063.9300	6.0639	(0.611)	0	0	0
2023/06/28	2040	01/08/2024			Bond Future	12.7878	74.8678	12.7770	74.9252	(0.084)	0.0000	0.0000	0
2023/06/28	2040	01/08/2024	12.32	Call	Bond Future	3,606.6300	3.6066	3,626.4600	3.6265	0.550	0	0	0
2023/06/28	2040	01/08/2024	12.32	Put	Bond Future	6,165.6700	6.1657	6,128.1800	6.1282	(0.608)	0	0	0
2023/06/28	2040	01/08/2024	12.33	Call	Bond Future	3,630.4700	3.6305	3,650.3900	3.6504	0.549	0	0	0
2023/06/28	2040	01/08/2024	12.33	Put	Bond Future	6,133.3800	6.1334	6,095.9800	6.0960	(0.610)	0	0	0
2023/06/28	2044	03/08/2023	12.00	Call	Bond Future	612.6300	0.6126	626.2900	0.6263	2.230	0	0	0
2023/06/28	2044	03/08/2023	12.00	Put	Bond Future	2,953.7500	2.9538	2,857.6400	2.8576	(3.254)	0	0	4,754
2023/06/28	2044	03/08/2023	12.15	Call	Bond Future	902.0600	0.9021	922.8900	0.9229	2.309	0	0	0
2023/06/28	2044	03/08/2023	12.15	Put	Bond Future	2,352.2100	2.3522	2,263.2700	2.2633	(3.781)	0	0	0
2023/06/28	2044	03/08/2023	12.16	Call	Bond Future	923.9100	0.9239	945.2800	0.9453	2.313	0	0	0
2023/06/28	2044	03/08/2023	12.16	Put	Bond Future	2,315.2900	2.3153	2,226.8900	2.2269	(3.818)	0	0	0
2023/06/28	2044	03/08/2023			Bond Future	12.4007	73.2509	12.3814	73.3606	(0.155)	0.0000	0.0000	81,947
2023/06/28	2044	03/08/2023	11.75	Call	Bond Future	287.1200	0.2871	292.4900	0.2925	1.870	0	0	4,553
2023/06/28	2044	03/08/2023	11.75	Put	Bond Future	4,153.3500	4.1533	4,048.9500	4.0489	(2.514)	0	0	3,076
2023/06/28	2044	03/08/2023	12.17	Call	Bond Future	946.0800	0.9461	967.9800	0.9680	2.315	0	0	0
2023/06/28	2044	03/08/2023	12.17	Put	Bond Future	2,278.7700	2.2788	2,190.9000	2.1909	(3.856)	0	0	0
2023/06/28	2044	03/08/2023	12.50	Call	Bond Future	1,856.3800	1.8564	1,898.3700	1.8984	2.262	0	0	0
2023/06/28	2044	03/08/2023	12.50	Put	Bond Future	1,295.1000	1.2951	1,227.3200	1.2273	(5.234)	0	0	9,106
2023/06/28	2044	02/11/2023	11.57	Call	Bond Future	885.2700	0.8853	903.0400	0.9030	2.007	0	0	0
2023/06/28	2044	02/11/2023	11.57	Put	Bond Future	6,476.4500	6.4764	6,382.4400	6.3824	(1.452)	0	0	0
2023/06/28	2044	02/11/2023			Bond Future	12.5070	74.8630	12.4870	74.9748	(0.159)	0.0000	0.0000	670
2023/06/28	2044	02/11/2023	11.55	Call	Bond Future	859.6900	0.8597	876.9700	0.8770	2.010	0	0	0
2023/06/28	2044	02/11/2023	11.55	Put	Bond Future	6,577.9600	6.5780	6,483.4600	6.4835	(1.437)	0	0	0
2023/06/28	2044	02/11/2023	11.56	Call	Bond Future	872.4100	0.8724	889.9400	0.8899	2.009	0	0	0
2023/06/28	2044	02/11/2023	11.56	Put	Bond Future	6,527.0900	6.5271	6,432.8400	6.4328	(1.444)	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
2023/06/28	2044	01/02/2024	12.29	Call	Bond Future	2,937.4100	2.9374	2,980.4900	2.9805	1.467	0	0	0
2023/06/28	2044	01/02/2024	12.29	Put	Bond Future	4,744.3100	4.7443	4,673.3700	4.6734	(1.495)	0	0	0
2023/06/28	2044	01/02/2024			Bond Future	12.6103	72.1859	12.5897	72.2999	(0.163)	0.0000	0.0000	0
2023/06/28	2044	01/02/2024	12.27	Call	Bond Future	2,885.6800	2.8857	2,928.2200	2.9282	1.474	0	0	0
2023/06/28	2044	01/02/2024	12.27	Put	Bond Future	4,807.9200	4.8079	4,736.4400	4.7364	(1.487)	0	0	0
2023/06/28	2044	01/02/2024	12.28	Call	Bond Future	2,911.6000	2.9116	2,954.4100	2.9544	1.470	0	0	0
2023/06/28	2044	01/02/2024	12.28	Put	Bond Future	4,776.1300	4.7761	4,704.9200	4.7049	(1.491)	0	0	0
2023/06/28	2044	02/05/2024	11.67	Call	Bond Future	2,038.8500	2.0388	2,069.9000	2.0699	1.523	0	0	0
2023/06/28	2044	02/05/2024	11.67	Put	Bond Future	8,137.4500	8.1375	8,051.8300	8.0518	(1.052)	0	0	0
2023/06/28	2044	02/05/2024			Bond Future	12.7156	73.8493	12.6942	73.9660	(0.168)	0.0000	0.0000	0
2023/06/28	2044	02/05/2024	11.65	Call	Bond Future	2,006.1200	2.0061	2,036.7500	2.0368	1.527	0	0	0
2023/06/28	2044	02/05/2024	11.65	Put	Bond Future	8,229.6800	8.2297	8,143.6400	8.1436	(1.045)	0	0	0
2023/06/28	2044	02/05/2024	11.66	Call	Bond Future	2,022.4400	2.0224	2,053.2800	2.0533	1.525	0	0	0
2023/06/28	2044	02/05/2024	11.66	Put	Bond Future	8,183.4800	8.1835	8,097.6500	8.0976	(1.049)	0	0	0
2023/06/28	2044	01/08/2024	12.28	Call	Bond Future	3,478.1600	3.4782	3,524.4600	3.5245	1.331	0	0	0
2023/06/28	2044	01/08/2024	12.28	Put	Bond Future	6,557.6300	6.5576	6,484.0100	6.4840	(1.123)	0	0	0
2023/06/28	2044	01/08/2024	12.29	Call	Bond Future	3,501.4300	3.5014	3,547.9500	3.5480	1.329	0	0	0
2023/06/28	2044	01/08/2024	12.29	Put	Bond Future	6,523.4300	6.5234	6,450.0300	6.4500	(1.125)	0	0	0
2023/06/28	2044	01/08/2024			Bond Future	12.8347	71.1325	12.8123	71.2524	(0.174)	0.0000	0.0000	0
2023/06/28	2044	01/08/2024	12.30	Call	Bond Future	3,524.7800	3.5248	3,571.5200	3.5715	1.326	0	0	0
2023/06/28	2044	01/08/2024	12.30	Put	Bond Future	6,489.3700	6.4894	6,416.1900	6.4162	(1.128)	0	0	0
2023/06/28	2046	03/08/2023			Bond Future	111.0702	111.0702	109.5657	109.5657	(1.355)	0.0000	0.0000	12,882
2023/06/28	2046	02/11/2023			Bond Future	111.4483	111.4483	109.9101	109.9101	(1.380)	0.0000	0.0000	4,626
2023/06/28	2046	01/02/2024			Bond Future	114.0118	114.0118	112.4377	112.4377	(1.381)	0.0000	0.0000	0
2023/06/28	2046	02/05/2024			Bond Future	114.5106	114.5106	112.9017	112.9017	(1.405)	0.0000	0.0000	0
2023/06/28	2046	01/08/2024			Bond Future	117.1187	117.1187	115.4742	115.4742	(1.404)	0.0000	0.0000	0
2023/06/28	2050	03/08/2023			Bond Future	110.6862	110.6862	110.7159	110.7159	0.027	0.0000	0.0000	10,740
2023/06/28	2050	02/11/2023			Bond Future	113.1488	113.1488	113.1790	113.1790	0.027	0.0000	0.0000	3,364
2023/06/28	2050	01/02/2024			Bond Future	113.5016	113.5016	113.5330	113.5330	0.028	0.0000	0.0000	0
2023/06/28	2050	02/05/2024			Bond Future	116.1425	116.1425	116.1749	116.1749	0.028	0.0000	0.0000	0
2023/06/28	2050	01/08/2024			Bond Future	116.4734	116.4734	116.5103	116.5103	0.032	0.0000	0.0000	0
2023/06/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/28	AL37	03/08/2023			Index Future	882.5060	882.5060	883.4440	883.4440	0.106	0.0000	0.0000	0
2023/06/28	AL37	02/11/2023			Index Future	901.9230	901.9230	902.8800	902.8800	0.106	0.0000	0.0000	0
2023/06/28	AL37	01/02/2024			Index Future	922.4520	922.4520	923.4300	923.4300	0.106	0.0000	0.0000	0
2023/06/28	AL37	02/05/2024			Index Future	943.7110	943.7110	944.7120	944.7120	0.106	0.0000	0.0000	0
2023/06/28	AL37	01/08/2024			Index Future	965.0260	965.0260	966.0520	966.0520	0.106	0.0000	0.0000	0
2023/06/28	AL7T	03/08/2023			Index Future	1,006.5550	1,006.5550	1,007.4720	1,007.4720	0.091	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
2023/06/28	AL7T	02/11/2023			Index Future	1,028.7010	1,028.7010	1,029.6370	1,029.6370	0.091	0.0000	0.0000	0
2023/06/28	AL7T	01/02/2024			Index Future	1,052.1160	1,052.1160	1,053.0720	1,053.0720	0.091	0.0000	0.0000	0
2023/06/28	AL7T	02/05/2024			Index Future	1,076.3630	1,076.3630	1,077.3420	1,077.3420	0.091	0.0000	0.0000	0
2023/06/28	AL7T	01/08/2024			Index Future	1,100.6750	1,100.6750	1,101.6780	1,101.6780	0.091	0.0000	0.0000	0
2023/06/28	ALBI	03/08/2023			Index Future	880.1540	880.1540	880.9900	880.9900	0.095	0.0000	0.0000	106
2023/06/28	ALBI	02/11/2023			Index Future	899.5200	899.5200	900.3730	900.3730	0.095	0.0000	0.0000	0
2023/06/28	ALBI	01/02/2024			Index Future	919.9940	919.9940	920.8650	920.8650	0.095	0.0000	0.0000	0
2023/06/28	ALBI	02/05/2024			Index Future	941.1960	941.1960	942.0880	942.0880	0.095	0.0000	0.0000	0
2023/06/28	ALBI	01/08/2024			Index Future	962.4550	962.4550	963.3690	963.3690	0.095	0.0000	0.0000	0
2023/06/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/06/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/28	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
2023/06/28	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/28	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/28	ES33	03/08/2023			Bond Future	12.6214	74.1623	12.5963	74.2745	(0.199)	0.0000	0.0000	350
2023/06/28	ES33	02/11/2023			Bond Future	12.7634	72.0140	12.7372	72.1284	(0.205)	0.0000	0.0000	0
2023/06/28	ES33	01/02/2024			Bond Future	12.9038	73.6705	12.8766	73.7873	(0.211)	0.0000	0.0000	0
2023/06/28	ES33	02/05/2024			Bond Future	13.0442	71.5838	13.0158	71.7032	(0.218)	0.0000	0.0000	0
2023/06/28	ES33	01/08/2024			Bond Future	13.1997	73.2121	13.1699	73.3349	(0.226)	0.0000	0.0000	0
2023/06/28	ES42	03/08/2023			Bond Future	13.0584	70.7704	13.0437	70.8453	(0.112)	0.0000	0.0000	4,000
2023/06/28	ES42	02/11/2023			Bond Future	13.1933	68.0815	13.1781	68.1578	(0.116)	0.0000	0.0000	0
2023/06/28	ES42	01/02/2024			Bond Future	13.3204	69.6479	13.3047	69.7257	(0.118)	0.0000	0.0000	0
2023/06/28	ES42	02/05/2024			Bond Future	13.4524	67.0053	13.4359	67.0850	(0.122)	0.0000	0.0000	0
2023/06/28	ES42	01/08/2024			Bond Future	13.5944	68.5280	13.5772	68.6101	(0.127)	0.0000	0.0000	0
2023/06/28	GOVI	03/08/2023	837.21	Call	GOVI	303,510.0000	30.3510	311,690.0000	31.1690	2.695	0	0	0
2023/06/28	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/28	GOVI	03/08/2023	837.22	Call	GOVI	303,410.0000	30.3410	311,590.0000	31.1590	2.696	0	0	0
2023/06/28	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/28	GOVI	03/08/2023			GOVI	867.5610	867.5610	868.3790	868.3790	0.094	0.0000	0.0000	832
2023/06/28	GOVI	03/08/2023	837.23	Call	GOVI	303,310.0000	30.3310	311,490.0000	31.1490	2.697	0	0	0
2023/06/28	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/28	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/28	GOVI	02/11/2023	885.82	Call	GOVI	8,290.0000	0.8290	16,640.0000	1.6640	100.724	0	0	0
2023/06/28	GOVI	02/11/2023			GOVI	886.6490	886.6490	887.4840	887.4840	0.094	0.0000	0.0000	0
2023/06/28	GOVI	02/11/2023	885.80	Call	GOVI	8,490.0000	0.8490	16,840.0000	1.6840	98.351	0	0	0
2023/06/28	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/28	GOVI	02/11/2023	885.81	Call	GOVI	8,390.0000	0.8390	16,740.0000	1.6740	99.523	0	0	0
2023/06/28	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/28	GOVI	01/02/2024	880.00	Call	GOVI	268,310.0000	26.8310	276,830.0000	27.6830	3.175	0	0	0
2023/06/28	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/28	GOVI	01/02/2024			GOVI	906.8310	906.8310	907.6830	907.6830	0.094	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
2023/06/28	GOVI	01/02/2024	879.98	Call	GOVI	268,510.0000	26.8510	277,030.0000	27.7030	3.173	0	0	0
2023/06/28	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/28	GOVI	01/02/2024	879.99	Call	GOVI	268,410.0000	26.8410	276,930.0000	27.6930	3.174	0	0	0
2023/06/28	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/28	GOVI	02/05/2024	950.97	Put	GOVI	232,400.0000	23.2400	223,680.0000	22.3680	(3.752)	0	0	0
2023/06/28	GOVI	02/05/2024	950.98	Put	GOVI	232,500.0000	23.2500	223,780.0000	22.3780	(3.751)	0	0	0
2023/06/28	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/28	GOVI	02/05/2024			GOVI	927.7300	927.7300	928.6020	928.6020	0.094	0.0000	0.0000	0
2023/06/28	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/28	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/28	GOVI	02/05/2024	950.99	Put	GOVI	232,600.0000	23.2600	223,880.0000	22.3880	(3.749)	0	0	0
2023/06/28	GOVI	01/08/2024	943.39	Call	GOVI	52,940.0000	5.2940	61,880.0000	6.1880	16.887	0	0	0
2023/06/28	GOVI	01/08/2024	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/28	GOVI	01/08/2024			GOVI	948.6840	948.6840	949.5780	949.5780	0.094	0.0000	0.0000	0
2023/06/28	GOVI	01/08/2024	943.37	Call	GOVI	53,140.0000	5.3140	62,080.0000	6.2080	16.823	0	0	0
2023/06/28	GOVI	01/08/2024	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/28	GOVI	01/08/2024	943.38	Call	GOVI	53,040.0000	5.3040	61,980.0000	6.1980	16.855	0	0	0
2023/06/28	GOVI	01/08/2024	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/06/28	IGOV	03/08/2023			Index Future	326.3540	326.3540	325.0770	325.0770	(0.391)	0.0000	0.0000	465
2023/06/28	IGOV	02/11/2023			Index Future	333.6140	333.6140	332.3090	332.3090	(0.391)	0.0000	0.0000	16
2023/06/28	IGOV	01/02/2024			Index Future	341.2860	341.2860	339.9500	339.9500	(0.391)	0.0000	0.0000	0
2023/06/28	IGOV	02/05/2024			Index Future	349.2280	349.2280	347.8610	347.8610	(0.391)	0.0000	0.0000	0
2023/06/28	IGOV	01/08/2024			Index Future	357.1900	357.1900	355.7930	355.7930	(0.391)	0.0000	0.0000	0
2023/06/28	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/06/28	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/06/28	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/06/28	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/06/28	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/06/28	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/06/28	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/06/28	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/06/28	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/06/28	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/06/28	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/06/28	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/06/28	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/06/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/06/28	JBAF	19/07/2023			Jibar Tradeable Future	8.5050	91.4950	8.5050	91.4950	0.000	0.0000	0.0000	0
2023/06/28	JBAF	16/08/2023			Jibar Tradeable Future	8.6600	91.3400	8.6500	91.3500	(0.115)	0.0000	0.0000	0
2023/06/28	JBAF	20/09/2023			Jibar Tradeable Future	8.7150	91.2850	8.6950	91.3050	(0.229)	0.0000	0.0000	0
2023/06/28	JBAF	18/10/2023			Jibar Tradeable Future	8.7250	91.2750	8.7050	91.2950	(0.229)	0.0000	0.0000	0

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2023/06/28	JBAF	15/11/2023			Jibar Tradeable Future	8.7250	91.2750	8.7050	91.2950	(0.229)	0.0000	0.0000	0
2023/06/28	JBAF	20/12/2023			Jibar Tradeable Future	8.7250	91.2750	8.7050	91.2950	(0.229)	0.0000	0.0000	0
2023/06/28	JBAF	20/03/2024			Jibar Tradeable Future	8.6600	91.3400	8.6200	91.3800	(0.462)	0.0000	0.0000	0
2023/06/28	JBAF	19/06/2024			Jibar Tradeable Future	8.4750	91.5250	8.4400	91.5600	(0.413)	0.0000	0.0000	0
2023/06/28	JBAF	18/09/2024			Jibar Tradeable Future	8.3550	91.6450	8.3150	91.6850	(0.479)	0.0000	0.0000	0
2023/06/28	JBAF	18/12/2024			Jibar Tradeable Future	8.2200	91.7800	8.1800	91.8200	(0.487)	0.0000	0.0000	0
2023/06/28	JBAF	19/03/2025			Jibar Tradeable Future	8.1650	91.8350	8.1250	91.8750	(0.490)	0.0000	0.0000	0
2023/06/28	JBAF	18/06/2025			Jibar Tradeable Future	8.1750	91.8250	8.1400	91.8600	(0.428)	0.0000	0.0000	0
2023/06/28	R035	03/08/2023	12.00	Call	Bond Future	2,053.5800	2.0536	2,100.2500	2.1003	2.273	0	0	0
2023/06/28	R035	03/08/2023	12.00	Put	Bond Future	942.2300	0.9422	886.4900	0.8865	(5.916)	0	0	0
2023/06/28	R035	03/08/2023	12.50	Call	Bond Future	4,019.3200	4.0193	4,094.0400	4.0940	1.859	0	0	5,000
2023/06/28	R035	03/08/2023			Bond Future	11.7924	85.7064	11.7734	85.8088	(0.161)	0.0000	0.0000	63,589
2023/06/28	R035	03/08/2023	11.75	Call	Bond Future	1,287.7200	1.2877	1,318.6500	1.3187	2.402	0	0	0
2023/06/28	R035	03/08/2023	11.75	Put	Bond Future	1,517.1800	1.5172	1,445.7000	1.4457	(4.711)	0	0	4,870
2023/06/28	R035	03/08/2023	11.98	Call	Bond Future	1,985.9400	1.9859	2,031.3400	2.0313	2.286	0	0	0
2023/06/28	R035	03/08/2023	11.98	Put	Bond Future	980.7000	0.9807	923.6900	0.9237	(5.813)	0	0	0
2023/06/28	R035	03/08/2023	11.99	Call	Bond Future	2,019.6300	2.0196	2,065.6700	2.0657	2.280	0	0	0
2023/06/28	R035	03/08/2023	11.99	Put	Bond Future	961.3100	0.9613	904.9400	0.9049	(5.864)	0	0	0
2023/06/28	R035	03/08/2023	12.50	Put	Bond Future	318.3100	0.3183	290.6200	0.2906	(8.699)	0	0	0
2023/06/28	R035	02/11/2023	12.85	Call	Bond Future	5,937.2000	5.9372	6,007.5500	6.0075	1.185	0	0	0
2023/06/28	R035	02/11/2023	12.85	Put	Bond Future	1,117.2600	1.1173	1,083.3200	1.0833	(3.038)	0	0	400
2023/06/28	R035	02/11/2023	13.59	Call	Bond Future	8,843.5700	8.8436	8,928.0900	8.9281	0.956	0	0	0
2023/06/28	R035	02/11/2023	13.59	Put	Bond Future	539.8900	0.5399	520.1200	0.5201	(3.662)	0	0	750
2023/06/28	R035	02/11/2023	11.12	Call	Bond Future	1,003.7800	1.0038	1,023.7000	1.0237	1.984	0	0	400
2023/06/28	R035	02/11/2023	11.41	Call	Bond Future	1,520.0100	1.5200	1,548.0600	1.5481	1.845	0	0	0
2023/06/28	R035	02/11/2023	11.41	Put	Bond Future	4,190.9900	4.1910	4,114.7500	4.1148	(1.819)	0	0	0
2023/06/28	R035	02/11/2023	11.42	Call	Bond Future	1,540.2100	1.5402	1,568.5600	1.5686	1.841	0	0	0
2023/06/28	R035	02/11/2023	11.42	Put	Bond Future	4,155.6800	4.1557	4,079.7400	4.0797	(1.827)	0	0	0
2023/06/28	R035	02/11/2023			Bond Future	11.9019	83.0821	11.8823	83.1864	(0.165)	0.0000	0.0000	110,029
2023/06/28	R035	02/11/2023	11.43	Call	Bond Future	1,560.5700	1.5606	1,589.2200	1.5892	1.836	0	0	0
2023/06/28	R035	02/11/2023	11.43	Put	Bond Future	4,120.5700	4.1206	4,044.9300	4.0449	(1.836)	0	0	0
2023/06/28	R035	02/11/2023	11.74	Call	Bond Future	2,284.7900	2.2848	2,323.1300	2.3231	1.678	0	0	750
2023/06/28	R035	02/11/2023	11.74	Put	Bond Future	3,150.5500	3.1506	3,084.6000	3.0846	(2.093)	0	0	0
2023/06/28	R035	02/11/2023	12.24	Call	Bond Future	3,764.6800	3.7647	3,818.6700	3.8187	1.434	0	0	750
2023/06/28	R035	02/11/2023	12.24	Put	Bond Future	1,997.7100	1.9977	1,947.4100	1.9474	(2.518)	0	0	0
2023/06/28	R035	02/11/2023	11.12	Put	Bond Future	5,307.3400	5.3073	5,222.9700	5.2230	(1.590)	0	0	0
2023/06/28	R035	02/11/2023	10.62	Call	Bond Future	455.5300	0.4555	465.1200	0.4651	2.105	0	0	400
2023/06/28	R035	02/11/2023	10.62	Put	Bond Future	7,679.4100	7.6794	7,584.7100	7.5847	(1.233)	0	0	0
2023/06/28	R035	01/02/2024	11.12	Put	Bond Future	6,328.5300	6.3285	6,247.9200	6.2479	(1.274)	0	0	0
2023/06/28	R035	01/02/2024	12.18	Put	Bond Future	3,072.9800	3.0730	3,018.6000	3.0186	(1.770)	0	0	0
2023/06/28	R035	01/02/2024	12.19	Call	Bond Future	3,989.1600	3.9892	4,041.3200	4.0413	1.308	0	0	0
2023/06/28	R035	01/02/2024	12.19	Put	Bond Future	3,051.2500	3.0513	2,997.1200	2.9971	(1.774)	0	0	0
2023/06/28	R035	01/02/2024	10.62	Call	Bond Future	878.7000	0.8787	894.7400	0.8947	1.825	0	0	400
2023/06/28	R035	01/02/2024	10.62	Put	Bond Future	8,590.7300	8.5907	8,500.4800	8.5005	(1.051)	0	0	0
2023/06/28	R035	01/02/2024			Bond Future	12.0085	84.9738	11.9882	85.0801	(0.170)	0.0000	0.0000	0
2023/06/28	R035	01/02/2024	12.20	Call	Bond Future	4,019.0600	4.0191	4,071.4700	4.0715	1.304	0	0	0
2023/06/28	R035	01/02/2024	12.20	Put	Bond Future	3,029.9200	3.0299	2,976.0400	2.9760	(1.778)	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
2023/06/28	R035	01/02/2024	13.46	Call	Bond Future	8,334.8400	8.3348	8,412.5300	8.4125	0.932	0	0	0
2023/06/28	R035	01/02/2024	13.46	Put	Bond Future	1,243.7800	1.2438	1,215.1800	1.2152	(2.299)	0	0	400
2023/06/28	R035	01/02/2024	11.12	Call	Bond Future	1,506.8000	1.5068	1,532.4800	1.5325	1.704	0	0	400
2023/06/28	R035	01/02/2024	12.18	Call	Bond Future	3,959.6000	3.9596	4,011.5100	4.0115	1.311	0	0	0
2023/06/28	R035	02/05/2024	11.20	Call	Bond Future	1,978.8300	1.9788	2,009.5800	2.0096	1.554	0	0	0
2023/06/28	R035	02/05/2024	11.20	Put	Bond Future	6,818.7500	6.8188	6,740.7500	6.7408	(1.144)	0	0	0
2023/06/28	R035	02/05/2024	11.19	Call	Bond Future	1,962.9500	1.9629	1,993.5000	1.9935	1.556	0	0	0
2023/06/28	R035	02/05/2024	11.19	Put	Bond Future	6,858.4400	6.8584	6,780.2400	6.7802	(1.140)	0	0	0
2023/06/28	R035	02/05/2024			Bond Future	12.1072	82.4169	12.0860	82.5256	(0.175)	0.0000	0.0000	0
2023/06/28	R035	02/05/2024	11.21	Call	Bond Future	1,994.7900	1.9948	2,025.7500	2.0257	1.552	0	0	0
2023/06/28	R035	02/05/2024	11.21	Put	Bond Future	6,779.2000	6.7792	6,701.4100	6.7014	(1.147)	0	0	0
2023/06/28	R035	01/08/2024	11.80	Call	Bond Future	3,249.4900	3.2495	3,294.2900	3.2943	1.379	0	0	0
2023/06/28	R035	01/08/2024	11.80	Put	Bond Future	5,389.7800	5.3898	5,322.6800	5.3227	(1.245)	0	0	0
2023/06/28	R035	01/08/2024	11.81	Call	Bond Future	3,271.9200	3.2719	3,316.9400	3.3169	1.376	0	0	0
2023/06/28	R035	01/08/2024	11.79	Put	Bond Future	5,419.5900	5.4196	5,352.2800	5.3523	(1.242)	0	0	0
2023/06/28	R035	01/08/2024			Bond Future	12.2181	84.2746	12.1958	84.3865	(0.182)	0.0000	0.0000	0
2023/06/28	R035	01/08/2024	11.81	Put	Bond Future	5,360.0900	5.3601	5,293.2100	5.2932	(1.248)	0	0	0
2023/06/28	R035	01/08/2024	11.79	Call	Bond Future	3,227.1400	3.2271	3,271.7300	3.2717	1.382	0	0	0
2023/06/28	R053	03/08/2023	12.72	Call	Bond Future	3,534.7000	3.5347	3,554.5700	3.5546	0.562	0	0	0
2023/06/28	R053	03/08/2023	12.72	Put	Bond Future	1,096.7100	1.0967	1,051.0500	1.0511	(4.163)	0	0	0
2023/06/28	R053	03/08/2023			Bond Future	12.3832	98.1440	12.3744	98.2096	(0.071)	0.0000	0.0000	0
2023/06/28	R053	03/08/2023	12.70	Call	Bond Future	3,436.2600	3.4363	3,455.2400	3.4552	0.552	0	0	0
2023/06/28	R053	03/08/2023	12.70	Put	Bond Future	1,139.7500	1.1397	1,093.2000	1.0932	(4.084)	0	0	0
2023/06/28	R053	03/08/2023	12.71	Call	Bond Future	3,485.3500	3.4854	3,504.7800	3.5048	0.557	0	0	0
2023/06/28	R053	03/08/2023	12.71	Put	Bond Future	1,118.0500	1.1181	1,071.9500	1.0719	(4.123)	0	0	0
2023/06/28	R053	02/11/2023	12.81	Call	Bond Future	5,275.7600	5.2758	5,301.0500	5.3011	0.479	0	0	0
2023/06/28	R053	02/11/2023	12.81	Put	Bond Future	3,005.1600	3.0052	2,963.8800	2.9639	(1.374)	0	0	0
2023/06/28	R053	02/11/2023	12.82	Call	Bond Future	5,319.4400	5.3194	5,344.9100	5.3449	0.479	0	0	0
2023/06/28	R053	02/11/2023	12.82	Put	Bond Future	2,979.2100	2.9792	2,938.1100	2.9381	(1.380)	0	0	0
2023/06/28	R053	02/11/2023			Bond Future	12.4916	94.4379	12.4824	94.5045	(0.073)	0.0000	0.0000	1,349
2023/06/28	R053	02/11/2023	12.83	Call	Bond Future	5,363.4500	5.3635	5,389.1100	5.3891	0.478	0	0	0
2023/06/28	R053	02/11/2023	12.83	Put	Bond Future	2,953.6800	2.9537	2,912.7700	2.9128	(1.385)	0	0	0
2023/06/28	R053	01/02/2024	12.92	Call	Bond Future	6,347.6200	6.3476	6,376.5900	6.3766	0.456	0	0	0
2023/06/28	R053	01/02/2024	12.93	Call	Bond Future	6,389.6200	6.3896	6,418.7200	6.4187	0.455	0	0	0
2023/06/28	R053	01/02/2024	12.94	Put	Bond Future	4,003.0900	4.0031	3,964.6900	3.9647	(0.959)	0	0	0
2023/06/28	R053	01/02/2024			Bond Future	12.5935	96.5885	12.5841	96.6561	(0.075)	0.0000	0.0000	0
2023/06/28	R053	01/02/2024	12.92	Put	Bond Future	4,055.9700	4.0560	4,017.2900	4.0173	(0.954)	0	0	0
2023/06/28	R053	01/02/2024	12.93	Put	Bond Future	4,029.4500	4.0294	3,990.9000	3.9909	(0.957)	0	0	0
2023/06/28	R053	01/02/2024	12.94	Call	Bond Future	6,431.6900	6.4317	6,460.9400	6.4609	0.455	0	0	0
2023/06/28	R053	02/05/2024	13.02	Put	Bond Future	4,963.7100	4.9637	4,925.8900	4.9259	(0.762)	0	0	0
2023/06/28	R053	02/05/2024	13.03	Put	Bond Future	4,936.4400	4.9364	4,898.7400	4.8987	(0.764)	0	0	0
2023/06/28	R053	02/05/2024	13.04	Call	Bond Future	7,280.5900	7.2806	7,312.2300	7.3122	0.435	0	0	0
2023/06/28	R053	02/05/2024			Bond Future	12.6966	92.9473	12.6868	93.0166	(0.077)	0.0000	0.0000	0
2023/06/28	R053	02/05/2024	13.02	Call	Bond Future	7,199.7000	7.1997	7,231.1000	7.2311	0.436	0	0	0
2023/06/28	R053	02/05/2024	13.03	Call	Bond Future	7,239.9500	7.2400	7,271.4700	7.2715	0.435	0	0	0
2023/06/28	R053	02/05/2024	13.04	Put	Bond Future	4,909.6600	4.9097	4,872.0800	4.8721	(0.765)	0	0	0
2023/06/28	R053	01/08/2024	13.13	Call	Bond Future	7,665.4400	7.6654	7,699.4300	7.6994	0.443	0	0	0

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2023/06/28	R053	01/08/2024	13.13	Put	Bond Future	5,488.7000	5.4887	5,451.1900	5.4512	(0.683)	0	0	0
2023/06/28	R053	01/08/2024	13.14	Call	Bond Future	7,704.5900	7.7046	7,738.7000	7.7387	0.443	0	0	0
2023/06/28	R053	01/08/2024	13.14	Put	Bond Future	5,461.3900	5.4614	5,424.0000	5.4240	(0.685)	0	0	0
2023/06/28	R053	01/08/2024			Bond Future	12.8100	95.0409	12.7997	95.1124	(0.080)	0.0000	0.0000	0
2023/06/28	R053	01/08/2024	13.15	Call	Bond Future	7,743.7900	7.7438	7,778.0200	7.7780	0.442	0	0	0
2023/06/28	R053	01/08/2024	13.15	Put	Bond Future	5,434.2300	5.4342	5,396.9600	5.3970	(0.686)	0	0	0
2023/06/28	R186	03/08/2023	9.73	Put	Bond Future	177.9700	0.1780	148.3800	0.1484	(16.626)	0	0	0
2023/06/28	R186	03/08/2023	9.74	Call	Bond Future	1,845.7000	1.8457	1,956.0600	1.9561	5.979	0	0	0
2023/06/28	R186	03/08/2023	9.74	Put	Bond Future	173.8300	0.1738	144.7900	0.1448	(16.706)	0	0	0
2023/06/28	R186	03/08/2023			Bond Future	9.1603	105.1639	9.1125	105.3033	(0.522)	0.0000	0.0000	54,217
2023/06/28	R186	03/08/2023	9.73	Call	Bond Future	1,821.2900	1.8213	1,931.1000	1.9311	6.029	0	0	0
2023/06/28	R186	03/08/2023	9.75	Call	Bond Future	1,870.1800	1.8702	1,981.0900	1.9811	5.930	0	0	0
2023/06/28	R186	03/08/2023	9.75	Put	Bond Future	169.7700	0.1698	141.2800	0.1413	(16.782)	0	0	0
2023/06/28	R186	02/11/2023	9.40	Call	Bond Future	1,492.4800	1.4925	1,572.6000	1.5726	5.368	0	0	0
2023/06/28	R186	02/11/2023	9.40	Put	Bond Future	896.2800	0.8963	834.3500	0.8344	(6.910)	0	0	0
2023/06/28	R186	02/11/2023	9.15	Call	Bond Future	1,117.7000	1.1177	1,184.7500	1.1847	5.999	0	0	1,715
2023/06/28	R186	02/11/2023			Bond Future	9.1801	107.4780	9.1280	107.6200	(0.568)	0.0000	0.0000	34,730
2023/06/28	R186	02/11/2023	10.42	Call	Bond Future	3,553.6100	3.5536	3,672.8000	3.6728	3.354	0	0	0
2023/06/28	R186	02/11/2023	10.42	Put	Bond Future	247.4200	0.2474	224.5600	0.2246	(9.239)	0	0	1,715
2023/06/28	R186	02/11/2023	9.15	Put	Bond Future	1,199.7400	1.1997	1,124.7400	1.1247	(6.251)	0	0	0
2023/06/28	R186	02/11/2023	9.38	Call	Bond Future	1,460.1000	1.4601	1,539.1900	1.5392	5.417	0	0	0
2023/06/28	R186	02/11/2023	9.38	Put	Bond Future	917.9500	0.9180	854.9900	0.8550	(6.859)	0	0	0
2023/06/28	R186	02/11/2023	9.39	Call	Bond Future	1,476.2500	1.4763	1,555.8500	1.5559	5.392	0	0	0
2023/06/28	R186	02/11/2023	9.39	Put	Bond Future	907.0700	0.9071	844.6200	0.8446	(6.885)	0	0	0
2023/06/28	R186	01/02/2024	9.51	Call	Bond Future	1,906.0500	1.9060	1,990.8600	1.9909	4.450	0	0	0
2023/06/28	R186	01/02/2024	9.52	Put	Bond Future	1,046.7600	1.0468	987.1200	0.9871	(5.698)	0	0	0
2023/06/28	R186	01/02/2024	9.50	Call	Bond Future	1,889.5200	1.8895	1,973.9600	1.9740	4.469	0	0	0
2023/06/28	R186	01/02/2024			Bond Future	9.1719	104.6134	9.1147	104.7583	(0.624)	0.0000	0.0000	0
2023/06/28	R186	01/02/2024	9.51	Put	Bond Future	1,055.5200	1.0555	995.5000	0.9955	(5.686)	0	0	0
2023/06/28	R186	01/02/2024	9.52	Call	Bond Future	1,922.3100	1.9223	2,007.5000	2.0075	4.432	0	0	0
2023/06/28	R186	01/02/2024	9.50	Put	Bond Future	1,064.0200	1.0640	1,003.6300	1.0036	(5.676)	0	0	0
2023/06/28	R186	02/05/2024	10.40	Call	Bond Future	3,539.4700	3.5395	3,649.2300	3.6492	3.101	0	0	0
2023/06/28	R186	02/05/2024	10.40	Put	Bond Future	674.0300	0.6740	635.6000	0.6356	(5.702)	0	0	2,030
2023/06/28	R186	02/05/2024	8.01	Call	Bond Future	474.3300	0.4743	507.8500	0.5078	7.067	0	0	0
2023/06/28	R186	02/05/2024	8.01	Put	Bond Future	3,177.1800	3.1772	3,062.5100	3.0625	(3.609)	0	0	0
2023/06/28	R186	02/05/2024	9.73	Put	Bond Future	1,035.1100	1.0351	979.8600	0.9799	(5.338)	0	0	0
2023/06/28	R186	02/05/2024			Bond Future	9.1496	107.0242	9.0861	107.1724	(0.694)	0.0000	0.0000	0
2023/06/28	R186	02/05/2024	8.00	Call	Bond Future	469.3000	0.4693	502.5300	0.5025	7.081	0	0	0
2023/06/28	R186	02/05/2024	8.00	Put	Bond Future	3,196.2700	3.1963	3,081.3100	3.0813	(3.597)	0	0	0
2023/06/28	R186	02/05/2024	9.73	Call	Bond Future	2,377.9500	2.3779	2,470.8900	2.4709	3.908	0	0	2,030
2023/06/28	R186	02/05/2024	7.99	Call	Bond Future	464.0100	0.4640	496.9600	0.4970	7.101	0	0	0
2023/06/28	R186	02/05/2024	7.99	Put	Bond Future	3,215.1000	3.2151	3,099.8600	3.0999	(3.584)	0	0	0
2023/06/28	R186	01/08/2024	8.70	Put	Bond Future	2,025.2700	2.0253	1,934.1600	1.9342	(4.499)	0	0	0
2023/06/28	R186	01/08/2024	8.68	Call	Bond Future	1,045.8300	1.0458	1,106.3600	1.1064	5.788	0	0	0
2023/06/28	R186	01/08/2024	8.69	Call	Bond Future	1,055.4800	1.0555	1,116.3700	1.1164	5.769	0	0	0
2023/06/28	R186	01/08/2024			Bond Future	9.1475	104.1267	9.0761	104.2790	(0.781)	0.0000	0.0000	0
2023/06/28	R186	01/08/2024	8.70	Call	Bond Future	1,065.6100	1.0656	1,126.8500	1.1269	5.747	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
2023/06/28	R186	01/08/2024	8.68	Put	Bond Future	2,048.6500	2.0487	1,956.8300	1.9568	(4.482)	0	0	0
2023/06/28	R186	01/08/2024	8.69	Put	Bond Future	2,036.7200	2.0367	1,945.2600	1.9453	(4.491)	0	0	0
2023/06/28	R197	03/08/2023			Bond Future	335.1317	335.1317	335.1930	335.1930	0.018	0.0000	0.0000	44
2023/06/28	R197	02/11/2023			Bond Future	342.5883	342.5883	342.6496	342.6496	0.018	0.0000	0.0000	0
2023/06/28	R202	03/08/2023			Bond Future	250.2310	250.2310	247.5476	247.5476	(1.072)	0.0000	0.0000	5,336
2023/06/28	R202	02/11/2023			Bond Future	255.7987	255.7987	253.0544	253.0544	(1.073)	0.0000	0.0000	0
2023/06/28	R202	01/02/2024			Bond Future	256.7097	256.7097	253.9036	253.9036	(1.093)	0.0000	0.0000	0
2023/06/28	R202	02/05/2024			Bond Future	262.6829	262.6829	259.8117	259.8117	(1.093)	0.0000	0.0000	0
2023/06/28	R202	01/08/2024			Bond Future	263.5493	263.5493	260.6205	260.6205	(1.111)	0.0000	0.0000	0
2023/06/28	R209	03/08/2023	10.00	Call	Bond Future	0.6200	0.0006	0.6100	0.0006	(1.613)	0	0	1,800
2023/06/28	R209	03/08/2023	10.00	Put	Bond Future	9,673.6900	9.6737	9,561.6200	9.5616	(1.159)	0	0	0
2023/06/28	R209	03/08/2023	10.70	Call	Bond Future	28.3900	0.0284	29.0100	0.0290	2.184	0	0	1,800
2023/06/28	R209	03/08/2023	11.95	Put	Bond Future	1,030.0500	1.0300	965.6800	0.9657	(6.249)	0	0	0
2023/06/28	R209	03/08/2023	12.00	Call	Bond Future	1,622.7200	1.6227	1,673.8500	1.6738	3.151	0	0	0
2023/06/28	R209	03/08/2023	12.00	Put	Bond Future	935.2600	0.9353	874.3300	0.8743	(6.515)	0	0	1,750
2023/06/28	R209	03/08/2023	11.25	Put	Bond Future	3,196.6400	3.1966	3,093.5600	3.0936	(3.225)	0	0	0
2023/06/28	R209	03/08/2023	11.93	Call	Bond Future	1,430.3000	1.4303	1,476.6200	1.4766	3.238	0	0	0
2023/06/28	R209	03/08/2023	11.94	Call	Bond Future	1,457.0100	1.4570	1,504.0200	1.5040	3.226	0	0	0
2023/06/28	R209	03/08/2023			Bond Future	11.8535	65.9496	11.8298	66.0617	(0.200)	0.0000	0.0000	11,653
2023/06/28	R209	03/08/2023	10.70	Put	Bond Future	5,824.7100	5.8247	5,713.2700	5.7133	(1.913)	0	0	0
2023/06/28	R209	03/08/2023	10.75	Call	Bond Future	35.4700	0.0355	36.3100	0.0363	2.368	0	0	7,000
2023/06/28	R209	03/08/2023	10.75	Put	Bond Future	5,565.7200	5.5657	5,454.5000	5.4545	(1.998)	0	0	0
2023/06/28	R209	03/08/2023	11.95	Call	Bond Future	1,484.0500	1.4841	1,531.7400	1.5317	3.214	0	0	0
2023/06/28	R209	03/08/2023	11.25	Call	Bond Future	251.4700	0.2515	260.4500	0.2605	3.571	0	0	7,000
2023/06/28	R209	03/08/2023	11.93	Put	Bond Future	1,070.0200	1.0700	1,004.2800	1.0043	(6.144)	0	0	0
2023/06/28	R209	03/08/2023	11.94	Put	Bond Future	1,049.8400	1.0498	984.7900	0.9848	(6.196)	0	0	0
2023/06/28	R209	02/11/2023	11.34	Call	Bond Future	1,136.3300	1.1363	1,165.4800	1.1655	2.565	0	0	0
2023/06/28	R209	02/11/2023	11.34	Put	Bond Future	4,074.8600	4.0749	3,989.7700	3.9898	(2.088)	0	0	0
2023/06/28	R209	02/11/2023	11.33	Call	Bond Future	1,120.3100	1.1203	1,149.1400	1.1491	2.573	0	0	0
2023/06/28	R209	02/11/2023	11.33	Put	Bond Future	4,108.5100	4.1085	4,023.1000	4.0231	(2.079)	0	0	0
2023/06/28	R209	02/11/2023			Bond Future	11.9507	64.2472	11.9262	64.3615	(0.205)	0.0000	0.0000	9,344
2023/06/28	R209	02/11/2023	11.35	Call	Bond Future	1,152.3400	1.1523	1,181.8200	1.1818	2.558	0	0	0
2023/06/28	R209	02/11/2023	11.35	Put	Bond Future	4,041.2500	4.0413	3,956.4900	3.9565	(2.097)	0	0	0
2023/06/28	R209	01/02/2024	12.13	Put	Bond Future	2,862.1100	2.8621	2,802.3800	2.8024	(2.087)	0	0	0
2023/06/28	R209	01/02/2024	12.14	Call	Bond Future	3,294.6400	3.2946	3,351.7300	3.3517	1.733	0	0	0
2023/06/28	R209	01/02/2024	12.14	Put	Bond Future	2,841.8900	2.8419	2,782.4400	2.7824	(2.092)	0	0	0
2023/06/28	R209	01/02/2024			Bond Future	12.0411	65.7102	12.0158	65.8267	(0.210)	0.0000	0.0000	0
2023/06/28	R209	01/02/2024	12.13	Call	Bond Future	3,269.2800	3.2693	3,326.0900	3.3261	1.738	0	0	0
2023/06/28	R209	01/02/2024	12.12	Call	Bond Future	3,243.7900	3.2438	3,300.3300	3.3003	1.743	0	0	0
2023/06/28	R209	01/02/2024	12.12	Put	Bond Future	2,882.2600	2.8823	2,822.2600	2.8223	(2.082)	0	0	0
2023/06/28	R209	02/05/2024	11.18	Call	Bond Future	1,708.7100	1.7087	1,743.0800	1.7431	2.011	0	0	0
2023/06/28	R209	02/05/2024	11.18	Put	Bond Future	6,244.8600	6.2449	6,159.9200	6.1599	(1.360)	0	0	0
2023/06/28	R209	02/05/2024	11.17	Call	Bond Future	1,694.9400	1.6949	1,729.0800	1.7291	2.014	0	0	0
2023/06/28	R209	02/05/2024	11.17	Put	Bond Future	6,281.0500	6.2811	6,195.8800	6.1959	(1.356)	0	0	0
2023/06/28	R209	02/05/2024			Bond Future	12.1324	64.0701	12.1061	64.1894	(0.216)	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
2023/06/28	R209	02/05/2024	11.19	Call	Bond Future	1,722.5700	1.7226	1,757.1500	1.7572	2.007	0	0	0
2023/06/28	R209	02/05/2024	11.19	Put	Bond Future	6,208.8200	6.2088	6,124.0900	6.1241	(1.365)	0	0	0
2023/06/28	R209	01/08/2024	11.79	Put	Bond Future	4,933.9100	4.9339	4,861.5200	4.8615	(1.467)	0	0	0
2023/06/28	R209	01/08/2024	11.80	Call	Bond Future	2,919.4000	2.9194	2,969.7100	2.9697	1.723	0	0	0
2023/06/28	R209	01/08/2024	11.80	Put	Bond Future	4,906.9900	4.9070	4,834.8400	4.8348	(1.470)	0	0	0
2023/06/28	R209	01/08/2024			Bond Future	12.2347	65.5140	12.2073	65.6365	(0.223)	0.0000	0.0000	0
2023/06/28	R209	01/08/2024	11.79	Call	Bond Future	2,899.5900	2.8996	2,949.6600	2.9497	1.727	0	0	0
2023/06/28	R209	01/08/2024	11.78	Call	Bond Future	2,879.8500	2.8799	2,929.6800	2.9297	1.730	0	0	0
2023/06/28	R209	01/08/2024	11.78	Put	Bond Future	4,960.9400	4.9609	4,888.3100	4.8883	(1.464)	0	0	0
2023/06/28	R210	03/08/2023			Bond Future	227.0709	227.0709	227.1176	227.1176	0.021	0.0000	0.0000	421
2023/06/28	R210	02/11/2023			Bond Future	228.9501	228.9501	228.9974	228.9974	0.021	0.0000	0.0000	0
2023/06/28	R210	01/02/2024			Bond Future	234.2160	234.2160	234.2635	234.2635	0.020	0.0000	0.0000	0
2023/06/28	R210	02/05/2024			Bond Future	236.4004	236.4004	236.4521	236.4521	0.022	0.0000	0.0000	0
2023/06/28	R210	01/08/2024			Bond Future	241.7860	241.7860	241.8406	241.8406	0.023	0.0000	0.0000	0
2023/06/28	R213	03/08/2023	11.62	Put	Bond Future	290.9100	0.2909	270.4600	0.2705	(7.030)	0	0	0
2023/06/28	R213	03/08/2023	11.63	Call	Bond Future	3,173.4100	3.1734	3,211.9400	3.2119	1.214	0	0	0
2023/06/28	R213	03/08/2023			Bond Future	10.9559	83.0617	10.9425	83.1204	(0.122)	0.0000	0.0000	24,480
2023/06/28	R213	03/08/2023	11.61	Call	Bond Future	3,101.2600	3.1013	3,139.2300	3.1392	1.224	0	0	0
2023/06/28	R213	03/08/2023	11.61	Put	Bond Future	296.7400	0.2967	276.0100	0.2760	(6.986)	0	0	0
2023/06/28	R213	03/08/2023	11.62	Call	Bond Future	3,137.3300	3.1373	3,175.5800	3.1756	1.219	0	0	0
2023/06/28	R213	03/08/2023	11.63	Put	Bond Future	285.1300	0.2851	264.9600	0.2650	(7.074)	0	0	0
2023/06/28	R213	02/11/2023	11.13	Call	Bond Future	2,362.9000	2.3629	2,386.5600	2.3866	1.001	0	0	0
2023/06/28	R213	02/11/2023	11.13	Put	Bond Future	2,023.6900	2.0237	1,987.7400	1.9877	(1.776)	0	0	0
2023/06/28	R213	02/11/2023	10.94	Call	Bond Future	1,942.0100	1.9420	1,962.1900	1.9622	1.039	0	0	750
2023/06/28	R213	02/11/2023	10.94	Put	Bond Future	2,416.9200	2.4169	2,377.4900	2.3775	(1.631)	0	0	0
2023/06/28	R213	02/11/2023			Bond Future	11.0505	81.3321	11.0366	81.3917	(0.126)	0.0000	0.0000	3,000
2023/06/28	R213	02/11/2023	11.44	Call	Bond Future	3,145.4500	3.1455	3,174.7500	3.1748	0.932	0	0	750
2023/06/28	R213	02/11/2023	11.44	Put	Bond Future	1,500.1300	1.5001	1,469.8200	1.4698	(2.020)	0	0	0
2023/06/28	R213	02/11/2023	12.70	Call	Bond Future	7,097.4300	7.0974	7,144.4300	7.1444	0.662	0	0	0
2023/06/28	R213	02/11/2023	12.70	Put	Bond Future	414.3800	0.4144	401.7700	0.4018	(3.043)	0	0	750
2023/06/28	R213	02/11/2023	11.11	Call	Bond Future	2,316.3600	2.3164	2,339.6500	2.3397	1.005	0	0	0
2023/06/28	R213	02/11/2023	11.11	Put	Bond Future	2,062.3600	2.0624	2,026.0400	2.0260	(1.761)	0	0	0
2023/06/28	R213	02/11/2023	11.12	Call	Bond Future	2,339.6700	2.3397	2,363.1400	2.3631	1.003	0	0	0
2023/06/28	R213	02/11/2023	11.12	Put	Bond Future	2,043.0500	2.0431	2,006.9100	2.0069	(1.769)	0	0	0
2023/06/28	R213	01/02/2024	11.70	Call	Bond Future	4,109.3300	4.1093	4,142.3600	4.1424	0.804	0	0	0
2023/06/28	R213	01/02/2024	11.70	Put	Bond Future	1,817.0300	1.8170	1,789.4200	1.7894	(1.520)	0	0	0
2023/06/28	R213	01/02/2024	11.71	Call	Bond Future	4,136.3500	4.1363	4,169.5100	4.1695	0.802	0	0	0
2023/06/28	R213	01/02/2024	11.71	Put	Bond Future	1,803.8200	1.8038	1,776.3400	1.7763	(1.523)	0	0	0
2023/06/28	R213	01/02/2024			Bond Future	11.1407	83.1839	11.1262	83.2445	(0.130)	0.0000	0.0000	0
2023/06/28	R213	01/02/2024	11.72	Call	Bond Future	4,163.4200	4.1634	4,196.7200	4.1967	0.800	0	0	0
2023/06/28	R213	01/02/2024	11.72	Put	Bond Future	1,790.6900	1.7907	1,763.3500	1.7634	(1.527)	0	0	0
2023/06/28	R213	02/05/2024	10.30	Call	Bond Future	1,425.8600	1.4259	1,441.4400	1.4414	1.093	0	0	0
2023/06/28	R213	02/05/2024	10.30	Put	Bond Future	5,293.7800	5.2938	5,247.3100	5.2473	(0.878)	0	0	0
2023/06/28	R213	02/05/2024			Bond Future	11.2222	81.5396	11.2070	81.6017	(0.136)	0.0000	0.0000	0
2023/06/28	R213	02/05/2024	10.28	Call	Bond Future	1,402.3500	1.4024	1,417.7100	1.4177	1.095	0	0	0
2023/06/28	R213	02/05/2024	10.28	Put	Bond Future	5,356.7100	5.3567	5,310.0200	5.3100	(0.872)	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
2023/06/28	R213	02/05/2024	10.29	Call	Bond Future	1,414.0700	1.4141	1,429.5400	1.4295	1.094	0	0	0
2023/06/28	R213	02/05/2024	10.29	Put	Bond Future	5,325.2000	5.3252	5,278.6200	5.2786	(0.875)	0	0	0
2023/06/28	R213	01/08/2024	10.86	Call	Bond Future	2,330.3800	2.3304	2,353.9800	2.3540	1.013	0	0	0
2023/06/28	R213	01/08/2024	10.86	Put	Bond Future	4,171.8100	4.1718	4,131.3100	4.1313	(0.971)	0	0	0
2023/06/28	R213	01/08/2024	10.87	Call	Bond Future	2,347.7000	2.3477	2,371.4300	2.3714	1.011	0	0	0
2023/06/28	R213	01/08/2024	10.87	Put	Bond Future	4,148.3600	4.1484	4,107.9900	4.1080	(0.973)	0	0	0
2023/06/28	R213	01/08/2024			Bond Future	11.3179	83.3782	11.3018	83.4423	(0.143)	0.0000	0.0000	0
2023/06/28	R213	01/08/2024	10.88	Call	Bond Future	2,365.4300	2.3654	2,389.2800	2.3893	1.008	0	0	0
2023/06/28	R213	01/08/2024	10.88	Put	Bond Future	4,125.3500	4.1254	4,085.1000	4.0851	(0.976)	0	0	0
2023/06/28	R214	03/08/2023	12.14	Call	Bond Future	1,154.3400	1.1543	1,168.3100	1.1683	1.210	0	0	0
2023/06/28	R214	03/08/2023	12.14	Put	Bond Future	1,413.3500	1.4134	1,362.2800	1.3623	(3.613)	0	0	0
2023/06/28	R214	03/08/2023	12.15	Call	Bond Future	1,178.0500	1.1781	1,192.3900	1.1924	1.217	0	0	0
2023/06/28	R214	03/08/2023	12.15	Put	Bond Future	1,388.8300	1.3888	1,338.1300	1.3381	(3.651)	0	0	0
2023/06/28	R214	03/08/2023			Bond Future	12.1939	61.9792	12.1803	62.0443	(0.111)	0.0000	0.0000	18,711
2023/06/28	R214	03/08/2023	12.16	Call	Bond Future	1,202.0100	1.2020	1,216.7200	1.2167	1.224	0	0	0
2023/06/28	R214	03/08/2023	12.16	Put	Bond Future	1,364.6300	1.3646	1,314.3000	1.3143	(3.688)	0	0	0
2023/06/28	R214	02/11/2023	11.45	Put	Bond Future	5,040.0200	5.0400	4,983.5000	4.9835	(1.121)	0	0	0
2023/06/28	R214	02/11/2023	11.46	Call	Bond Future	833.0600	0.8331	842.8300	0.8428	1.173	0	0	0
2023/06/28	R214	02/11/2023	11.46	Put	Bond Future	4,999.1800	4.9992	4,942.8000	4.9428	(1.128)	0	0	0
2023/06/28	R214	02/11/2023			Bond Future	12.2948	60.0398	12.2808	60.1060	(0.114)	0.0000	0.0000	12
2023/06/28	R214	02/11/2023	11.45	Call	Bond Future	821.2500	0.8213	830.8800	0.8309	1.173	0	0	0
2023/06/28	R214	02/11/2023	11.47	Call	Bond Future	844.9800	0.8450	854.9000	0.8549	1.174	0	0	0
2023/06/28	R214	02/11/2023	11.47	Put	Bond Future	4,958.5100	4.9585	4,902.2800	4.9023	(1.134)	0	0	0
2023/06/28	R214	01/02/2024	12.16	Call	Bond Future	2,622.6800	2.6227	2,647.3400	2.6473	0.940	0	0	0
2023/06/28	R214	01/02/2024	12.16	Put	Bond Future	3,726.3600	3.7264	3,683.6000	3.6836	(1.148)	0	0	0
2023/06/28	R214	01/02/2024			Bond Future	12.3929	61.4069	12.3784	61.4743	(0.116)	0.0000	0.0000	0
2023/06/28	R214	01/02/2024	12.14	Call	Bond Future	2,577.6100	2.5776	2,601.9500	2.6019	0.944	0	0	0
2023/06/28	R214	01/02/2024	12.14	Put	Bond Future	3,777.6000	3.7776	3,734.5200	3.7345	(1.140)	0	0	0
2023/06/28	R214	01/02/2024	12.15	Call	Bond Future	2,600.1000	2.6001	2,624.6000	2.6246	0.942	0	0	0
2023/06/28	R214	01/02/2024	12.15	Put	Bond Future	3,751.9100	3.7519	3,708.9900	3.7090	(1.144)	0	0	0
2023/06/28	R214	02/05/2024	11.46	Call	Bond Future	1,702.9900	1.7030	1,719.9600	1.7200	0.996	0	0	0
2023/06/28	R214	02/05/2024	11.46	Put	Bond Future	6,744.3000	6.7443	6,692.2500	6.6923	(0.772)	0	0	0
2023/06/28	R214	02/05/2024	11.47	Call	Bond Future	1,716.8800	1.7169	1,733.9800	1.7340	0.996	0	0	0
2023/06/28	R214	02/05/2024	11.47	Put	Bond Future	6,705.7500	6.7058	6,653.8300	6.6538	(0.774)	0	0	0
2023/06/28	R214	02/05/2024			Bond Future	12.4835	59.5151	12.4686	59.5841	(0.120)	0.0000	0.0000	0
2023/06/28	R214	02/05/2024	11.48	Call	Bond Future	1,730.8600	1.7309	1,748.0700	1.7481	0.994	0	0	0
2023/06/28	R214	02/05/2024	11.48	Put	Bond Future	6,667.3500	6.6674	6,615.5400	6.6155	(0.777)	0	0	0
2023/06/28	R214	01/08/2024	12.18	Call	Bond Future	3,167.0200	3.1670	3,194.7400	3.1947	0.875	0	0	0
2023/06/28	R214	01/08/2024	12.18	Put	Bond Future	5,052.3400	5.0523	5,009.0400	5.0090	(0.857)	0	0	0
2023/06/28	R214	01/08/2024			Bond Future	12.5833	60.8566	12.5677	60.9276	(0.124)	0.0000	0.0000	0
2023/06/28	R214	01/08/2024	12.16	Call	Bond Future	3,126.0700	3.1261	3,153.5300	3.1535	0.878	0	0	0
2023/06/28	R214	01/08/2024	12.16	Put	Bond Future	5,107.3300	5.1073	5,063.7700	5.0638	(0.853)	0	0	0
2023/06/28	R214	01/08/2024	12.17	Call	Bond Future	3,146.3900	3.1464	3,173.9800	3.1740	0.877	0	0	0
2023/06/28	R214	01/08/2024	12.17	Put	Bond Future	5,079.6500	5.0796	5,036.2200	5.0362	(0.855)	0	0	0
2023/06/28	R248	03/08/2023	11.80	Call	Bond Future	416.7700	0.4168	418.7700	0.4188	0.480	0	0	1,100
2023/06/28	R248	03/08/2023	11.80	Put	Bond Future	3,651.8900	3.6519	3,573.9800	3.5740	(2.133)	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
2023/06/28	R248	03/08/2023	12.11	Call	Bond Future	966.9000	0.9669	977.2300	0.9772	1.068	0	0	0
2023/06/28	R248	03/08/2023	12.11	Put	Bond Future	2,301.9400	2.3019	2,232.3600	2.2324	(3.023)	0	0	0
2023/06/28	R248	03/08/2023			Bond Future	12.3364	76.2784	12.3226	76.3583	(0.112)	0.0000	0.0000	97,118
2023/06/28	R248	03/08/2023	12.09	Call	Bond Future	921.6200	0.9216	931.2400	0.9312	1.044	0	0	0
2023/06/28	R248	03/08/2023	12.09	Put	Bond Future	2,376.6900	2.3767	2,306.4000	2.3064	(2.957)	0	0	0
2023/06/28	R248	03/08/2023	12.10	Call	Bond Future	944.1000	0.9441	954.0700	0.9541	1.056	0	0	0
2023/06/28	R248	03/08/2023	12.10	Put	Bond Future	2,339.1100	2.3391	2,269.1700	2.2692	(2.990)	0	0	0
2023/06/28	R248	03/08/2023	12.30	Call	Bond Future	1,461.6100	1.4616	1,479.7000	1.4797	1.238	0	0	1,100
2023/06/28	R248	03/08/2023	12.30	Put	Bond Future	1,673.3000	1.6733	1,611.4800	1.6115	(3.694)	0	0	0
2023/06/28	R248	03/08/2023	13.20	Call	Bond Future	4,996.7100	4.9967	5,054.8600	5.0549	1.164	0	0	0
2023/06/28	R248	03/08/2023	13.20	Put	Bond Future	278.4000	0.2784	256.6400	0.2566	(7.816)	0	0	1,100
2023/06/28	R248	02/11/2023	12.50	Call	Bond Future	3,226.9400	3.2269	3,258.9100	3.2589	0.991	0	0	220
2023/06/28	R248	02/11/2023	13.60	Call	Bond Future	7,202.9500	7.2029	7,257.5200	7.2575	0.758	0	0	0
2023/06/28	R248	02/11/2023	13.60	Put	Bond Future	1,096.3200	1.0963	1,069.4900	1.0695	(2.447)	0	0	220
2023/06/28	R248	02/11/2023	11.47	Call	Bond Future	858.8600	0.8589	868.7800	0.8688	1.155	0	0	0
2023/06/28	R248	02/11/2023	11.48	Call	Bond Future	871.7100	0.8717	881.7900	0.8818	1.156	0	0	0
2023/06/28	R248	02/11/2023	11.49	Put	Bond Future	6,719.7300	6.7197	6,648.5600	6.6486	(1.059)	0	0	0
2023/06/28	R248	02/11/2023			Bond Future	12.4431	73.5101	12.4289	73.5915	(0.114)	0.0000	0.0000	169,112
2023/06/28	R248	02/11/2023	11.80	Call	Bond Future	1,418.1500	1.4181	1,434.1300	1.4341	1.127	0	0	220
2023/06/28	R248	02/11/2023	11.80	Put	Bond Future	5,266.6000	5.2666	5,201.1800	5.2012	(1.242)	0	0	0
2023/06/28	R248	02/11/2023	12.50	Put	Bond Future	2,903.0400	2.9030	2,853.6100	2.8536	(1.703)	0	0	0
2023/06/28	R248	02/11/2023	11.47	Put	Bond Future	6,825.1800	6.8252	6,753.7000	6.7537	(1.047)	0	0	0
2023/06/28	R248	02/11/2023	11.48	Put	Bond Future	6,772.3400	6.7723	6,701.0200	6.7010	(1.053)	0	0	0
2023/06/28	R248	02/11/2023	11.49	Call	Bond Future	884.7000	0.8847	894.9300	0.8949	1.156	0	0	0
2023/06/28	R248	01/02/2024	12.14	Call	Bond Future	2,762.9400	2.7629	2,790.0100	2.7900	0.980	0	0	0
2023/06/28	R248	01/02/2024	12.14	Put	Bond Future	5,122.5700	5.1226	5,066.7600	5.0668	(1.089)	0	0	0
2023/06/28	R248	01/02/2024	12.15	Call	Bond Future	2,787.8600	2.7879	2,815.1200	2.8151	0.978	0	0	0
2023/06/28	R248	01/02/2024	12.15	Put	Bond Future	5,087.9200	5.0879	5,032.3000	5.0323	(1.093)	0	0	0
2023/06/28	R248	01/02/2024			Bond Future	12.5473	75.1839	12.5326	75.2668	(0.117)	0.0000	0.0000	0
2023/06/28	R248	01/02/2024	12.16	Call	Bond Future	2,812.9000	2.8129	2,840.3500	2.8404	0.976	0	0	0
2023/06/28	R248	01/02/2024	12.16	Put	Bond Future	5,053.4700	5.0535	4,998.0400	4.9980	(1.097)	0	0	0
2023/06/28	R248	02/05/2024	11.46	Call	Bond Future	1,861.7700	1.8618	1,880.5500	1.8806	1.009	0	0	0
2023/06/28	R248	02/05/2024	11.47	Call	Bond Future	1,877.5100	1.8775	1,896.4300	1.8964	1.008	0	0	0
2023/06/28	R248	02/05/2024	11.48	Put	Bond Future	8,917.4600	8.9175	8,851.7000	8.8517	(0.737)	0	0	0
2023/06/28	R248	02/05/2024			Bond Future	12.6440	72.4651	12.6287	72.5499	(0.121)	0.0000	0.0000	13,000
2023/06/28	R248	02/05/2024	11.46	Put	Bond Future	9,017.1100	9.0171	8,951.0700	8.9511	(0.732)	0	0	0
2023/06/28	R248	02/05/2024	11.47	Put	Bond Future	8,967.1900	8.9672	8,901.2900	8.9013	(0.735)	0	0	0
2023/06/28	R248	02/05/2024	11.48	Call	Bond Future	1,893.3400	1.8933	1,912.4000	1.9124	1.007	0	0	0
2023/06/28	R248	01/08/2024	12.30	Call	Bond Future	3,785.5700	3.7856	3,819.0700	3.8191	0.885	0	0	0
2023/06/28	R248	01/08/2024	12.30	Put	Bond Future	6,326.2900	6.3263	6,272.4700	6.2725	(0.851)	0	0	0
2023/06/28	R248	01/08/2024	12.31	Call	Bond Future	3,810.3000	3.8103	3,843.9500	3.8439	0.883	0	0	0
2023/06/28	R248	01/08/2024	12.31	Put	Bond Future	6,292.8400	6.2928	6,239.1700	6.2392	(0.853)	0	0	0
2023/06/28	R248	01/08/2024			Bond Future	12.7502	74.0980	12.7343	74.1854	(0.125)	0.0000	0.0000	0
2023/06/28	R248	01/08/2024	12.32	Call	Bond Future	3,835.1000	3.8351	3,868.9100	3.8689	0.882	0	0	0
2023/06/28	R248	01/08/2024	12.32	Put	Bond Future	6,259.5400	6.2595	6,206.0300	6.2060	(0.855)	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
<b>Total</b>											<b>1515355</b>	