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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/05/2023 TO 22/05/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/22	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/22	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/22	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/22	2025	03/08/2023		Bond Future	170.0852	170.0852	170.0476	170.0476	(0.022)	0.0000	0.0000	6,305
2023/05/22	2025	02/11/2023		Bond Future	173.9304	173.9304	173.8915	173.8915	(0.022)	0.0000	0.0000	0
2023/05/22	2025	01/02/2024		Bond Future	176.1210	176.1210	176.0813	176.0813	(0.023)	0.0000	0.0000	0
2023/05/22	2025	02/05/2024		Bond Future	180.1843	180.1843	180.1438	180.1438	(0.022)	0.0000	0.0000	0
2023/05/22	2025	01/08/2024		Bond Future	182.2381	182.2381	182.1979	182.1979	(0.022)	0.0000	0.0000	0
2023/05/22	2029	03/08/2023		Bond Future	123.4950	123.4950	123.3765	123.3765	(0.096)	0.0000	0.0000	2,275
2023/05/22	2029	02/11/2023		Bond Future	124.9400	124.9400	124.8185	124.8185	(0.097)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/22	2029	01/02/2024			Bond Future	127.8208	127.8208	127.6964	127.6964	(0.097)	0.0000	0.0000	0
2023/05/22	2029	02/05/2024			Bond Future	129.3817	129.3817	129.2547	129.2547	(0.098)	0.0000	0.0000	0
2023/05/22	2029	01/08/2024			Bond Future	132.1982	132.1982	132.0690	132.0690	(0.098)	0.0000	0.0000	0
2023/05/22	2030	03/08/2023	10.40	Call	Bond Future	220.3500	0.2204	196.3300	0.1963	(10.901)	0	0	1,012
2023/05/22	2030	03/08/2023	10.65	Call	Bond Future	407.2000	0.4072	371.3700	0.3714	(8.799)	0	0	350
2023/05/22	2030	03/08/2023	10.65	Put	Bond Future	3,183.6400	3.1836	3,226.3100	3.2263	1.340	0	0	0
2023/05/22	2030	03/08/2023	11.34	Call	Bond Future	1,500.8500	1.5009	1,431.4900	1.4315	(4.621)	0	0	0
2023/05/22	2030	03/08/2023	11.34	Put	Bond Future	1,416.2200	1.4162	1,425.3600	1.4254	0.645	0	0	0
2023/05/22	2030	03/08/2023	12.89	Call	Bond Future	6,247.7900	6.2478	6,162.5800	6.1626	(1.364)	0	0	0
2023/05/22	2030	03/08/2023	12.89	Put	Bond Future	153.9500	0.1539	147.2400	0.1472	(4.359)	0	0	350
2023/05/22	2030	03/08/2023	11.35	Call	Bond Future	1,523.2700	1.5233	1,453.5300	1.4535	(4.578)	0	0	0
2023/05/22	2030	03/08/2023	11.36	Put	Bond Future	1,380.0700	1.3801	1,388.4600	1.3885	0.608	0	0	0
2023/05/22	2030	03/08/2023			Bond Future	11.3192	85.2153	11.3385	85.1368	0.171	0.0000	0.0000	103,751
2023/05/22	2030	03/08/2023	10.40	Put	Bond Future	4,063.3100	4.0633	4,117.7900	4.1178	1.341	0	0	0
2023/05/22	2030	03/08/2023	11.35	Put	Bond Future	1,398.0500	1.3981	1,406.8100	1.4068	0.627	0	0	0
2023/05/22	2030	03/08/2023	11.36	Call	Bond Future	1,545.8600	1.5459	1,475.7500	1.4757	(4.535)	0	0	0
2023/05/22	2030	03/08/2023	12.59	Call	Bond Future	5,215.6900	5.2157	5,129.5800	5.1296	(1.651)	0	0	0
2023/05/22	2030	03/08/2023	12.59	Put	Bond Future	241.7300	0.2417	234.1200	0.2341	(3.148)	0	0	1,012
2023/05/22	2030	02/11/2023	10.81	Call	Bond Future	1,098.0700	1.0981	1,054.7900	1.0548	(3.941)	0	0	0
2023/05/22	2030	02/11/2023	10.81	Put	Bond Future	3,596.6300	3.5966	3,633.9400	3.6339	1.037	0	0	0
2023/05/22	2030	02/11/2023	11.43	Call	Bond Future	2,179.2300	2.1792	2,118.5300	2.1185	(2.785)	0	0	0
2023/05/22	2030	02/11/2023	11.43	Put	Bond Future	2,185.5400	2.1855	2,205.4300	2.2054	0.910	0	0	500
2023/05/22	2030	02/11/2023	10.07	Call	Bond Future	421.6700	0.4217	397.9700	0.3980	(5.621)	0	0	800
2023/05/22	2030	02/11/2023	10.07	Put	Bond Future	6,016.0700	6.0161	6,072.9600	6.0730	0.946	0	0	0
2023/05/22	2030	02/11/2023	10.39	Call	Bond Future	640.2700	0.6403	608.9600	0.6090	(4.890)	0	0	500
2023/05/22	2030	02/11/2023	10.80	Call	Bond Future	1,084.4400	1.0844	1,041.4600	1.0415	(3.963)	0	0	0
2023/05/22	2030	02/11/2023	10.80	Put	Bond Future	3,623.9400	3.6239	3,661.5500	3.6615	1.038	0	0	0
2023/05/22	2030	02/11/2023	9.57	Call	Bond Future	222.0600	0.2221	207.1300	0.2071	(6.723)	0	0	800
2023/05/22	2030	02/11/2023	9.57	Put	Bond Future	7,986.0500	7.9861	8,051.7100	8.0517	0.822	0	0	0
2023/05/22	2030	02/11/2023			Bond Future	11.4316	87.1222	11.4520	87.0416	0.179	0.0000	0.0000	116
2023/05/22	2030	02/11/2023	11.57	Call	Bond Future	2,485.8200	2.4858	2,421.7900	2.4218	(2.576)	0	0	0
2023/05/22	2030	02/11/2023	11.57	Put	Bond Future	1,941.7700	1.9418	1,958.3300	1.9583	0.853	0	0	800
2023/05/22	2030	02/11/2023	10.82	Call	Bond Future	1,111.6000	1.1116	1,068.0100	1.0680	(3.921)	0	0	0
2023/05/22	2030	02/11/2023	10.82	Put	Bond Future	3,569.2400	3.5692	3,606.2400	3.6062	1.037	0	0	0
2023/05/22	2030	02/11/2023	10.39	Put	Bond Future	4,879.3700	4.8794	4,928.6500	4.9287	1.010	0	0	0
2023/05/22	2030	02/11/2023	9.89	Call	Bond Future	336.3300	0.3363	316.1100	0.3161	(6.012)	0	0	500
2023/05/22	2030	02/11/2023	9.89	Put	Bond Future	6,704.4100	6.7044	6,764.7800	6.7648	0.900	0	0	0
2023/05/22	2030	01/02/2024	11.86	Put	Bond Future	2,178.8400	2.1788	2,197.5800	2.1976	0.860	0	0	500
2023/05/22	2030	01/02/2024	12.10	Put	Bond Future	1,860.9500	1.8609	1,875.8500	1.8759	0.801	0	0	400
2023/05/22	2030	01/02/2024	11.37	Call	Bond Future	2,315.7400	2.3157	2,261.5100	2.2615	(2.342)	0	0	0
2023/05/22	2030	01/02/2024	11.37	Put	Bond Future	2,992.8500	2.9929	3,021.1100	3.0211	0.944	0	0	0
2023/05/22	2030	01/02/2024	11.00	Call	Bond Future	1,659.8900	1.6599	1,614.0600	1.6141	(2.761)	0	0	0
2023/05/22	2030	01/02/2024	9.93	Call	Bond Future	551.6600	0.5517	528.6700	0.5287	(4.167)	0	0	1,360
2023/05/22	2030	01/02/2024	9.93	Put	Bond Future	7,022.7400	7.0227	7,082.2400	7.0822	0.847	0	0	0
2023/05/22	2030	01/02/2024	10.16	Call	Bond Future	694.9600	0.6950	667.9800	0.6680	(3.882)	0	0	200
2023/05/22	2030	01/02/2024	10.16	Put	Bond Future	6,208.4600	6.2085	6,263.9700	6.2640	0.894	0	0	0
2023/05/22	2030	01/02/2024	9.57	Put	Bond Future	8,373.5500	8.3736	8,438.5200	8.4385	0.776	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
2023/05/22	2030	01/02/2024	9.89	Put	Bond Future	7,168.4000	7.1684	7,228.5500	7.2286	0.839	0	0	0
2023/05/22	2030	01/02/2024			Bond Future	11.5462	85.1051	11.5678	85.0227	0.187	0.0000	0.0000	0
2023/05/22	2030	01/02/2024	11.75	Call	Bond Future	3,114.9300	3.1149	3,053.1300	3.0531	(1.984)	0	0	0
2023/05/22	2030	01/02/2024	11.75	Put	Bond Future	2,340.3500	2.3403	2,361.0400	2.3610	0.884	0	0	200
2023/05/22	2030	01/02/2024	11.86	Call	Bond Future	3,367.8600	3.3679	3,304.1100	3.3041	(1.893)	0	0	0
2023/05/22	2030	01/02/2024	12.10	Call	Bond Future	3,945.3500	3.9454	3,877.7600	3.8778	(1.713)	0	0	0
2023/05/22	2030	01/02/2024	11.35	Call	Bond Future	2,277.0600	2.2771	2,223.2600	2.2233	(2.363)	0	0	0
2023/05/22	2030	01/02/2024	11.35	Put	Bond Future	3,031.4400	3.0314	3,060.1300	3.0601	0.946	0	0	0
2023/05/22	2030	01/02/2024	11.36	Call	Bond Future	2,296.3600	2.2964	2,242.3400	2.2423	(2.352)	0	0	0
2023/05/22	2030	01/02/2024	11.36	Put	Bond Future	3,012.1000	3.0121	3,040.5700	3.0406	0.945	0	0	0
2023/05/22	2030	01/02/2024	10.39	Call	Bond Future	889.6600	0.8897	857.9400	0.8579	(3.565)	0	0	500
2023/05/22	2030	01/02/2024	10.39	Put	Bond Future	5,458.0500	5.4580	5,508.8200	5.5088	0.930	0	0	0
2023/05/22	2030	01/02/2024	11.00	Put	Bond Future	3,780.7900	3.7808	3,817.4500	3.8175	0.970	0	0	200
2023/05/22	2030	01/02/2024	11.31	Call	Bond Future	2,200.6700	2.2007	2,147.7500	2.1478	(2.405)	0	0	0
2023/05/22	2030	01/02/2024	11.31	Put	Bond Future	3,109.8600	3.1099	3,139.4300	3.1394	0.951	0	0	1,360
2023/05/22	2030	01/02/2024	10.07	Call	Bond Future	635.5400	0.6355	610.1600	0.6102	(3.993)	0	0	400
2023/05/22	2030	01/02/2024	10.07	Put	Bond Future	6,522.2500	6.5223	6,579.3600	6.5794	0.876	0	0	0
2023/05/22	2030	01/02/2024	9.57	Call	Bond Future	378.1400	0.3781	360.6200	0.3606	(4.633)	0	0	400
2023/05/22	2030	01/02/2024	9.89	Call	Bond Future	529.5000	0.5295	507.1600	0.5072	(4.219)	0	0	500
2023/05/22	2030	02/05/2024	12.38	Call	Bond Future	4,340.6400	4.3406	4,273.9800	4.2740	(1.536)	0	0	0
2023/05/22	2030	02/05/2024	12.38	Put	Bond Future	1,782.4600	1.7825	1,800.1200	1.8001	0.991	0	0	1,080
2023/05/22	2030	02/05/2024	10.82	Call	Bond Future	1,291.1400	1.2911	1,254.3600	1.2544	(2.849)	0	0	1,080
2023/05/22	2030	02/05/2024	10.82	Put	Bond Future	4,529.0000	4.5290	4,576.5400	4.5765	1.050	0	0	0
2023/05/22	2030	02/05/2024	9.66	Call	Bond Future	387.4300	0.3874	371.3400	0.3713	(4.153)	0	0	1,000
2023/05/22	2030	02/05/2024	9.66	Put	Bond Future	8,267.6300	8.2676	8,335.8600	8.3359	0.825	0	0	0
2023/05/22	2030	02/05/2024	9.81	Call	Bond Future	457.1300	0.4571	438.9400	0.4389	(3.979)	0	0	0
2023/05/22	2030	02/05/2024	9.81	Put	Bond Future	7,720.2100	7.7202	7,786.3400	7.7863	0.857	0	0	0
2023/05/22	2030	02/05/2024	9.82	Call	Bond Future	462.2200	0.4622	443.8900	0.4439	(3.966)	0	0	0
2023/05/22	2030	02/05/2024	9.82	Put	Bond Future	7,684.3400	7.6843	7,750.3300	7.7503	0.859	0	0	0
2023/05/22	2030	02/05/2024			Bond Future	11.6751	87.0490	11.6979	86.9647	0.195	0.0000	0.0000	0
2023/05/22	2030	02/05/2024	11.94	Call	Bond Future	3,298.5500	3.2986	3,238.6900	3.2387	(1.815)	0	0	0
2023/05/22	2030	02/05/2024	11.94	Put	Bond Future	2,325.6100	2.3256	2,350.0700	2.3501	1.052	0	0	1,000
2023/05/22	2030	02/05/2024	9.83	Call	Bond Future	467.1700	0.4672	448.7000	0.4487	(3.954)	0	0	0
2023/05/22	2030	02/05/2024	9.83	Put	Bond Future	7,648.3500	7.6484	7,714.2000	7.7142	0.861	0	0	0
2023/05/22	2030	02/05/2024	10.16	Call	Bond Future	660.7900	0.6608	637.0900	0.6371	(3.587)	0	0	1,000
2023/05/22	2030	02/05/2024	10.16	Put	Bond Future	6,503.6100	6.5036	6,564.2300	6.5642	0.932	0	0	0
2023/05/22	2030	01/08/2024	10.38	Call	Bond Future	932.3900	0.9324	904.9600	0.9050	(2.942)	0	0	0
2023/05/22	2030	01/08/2024	10.38	Put	Bond Future	6,379.0200	6.3790	6,437.2900	6.4373	0.913	0	0	0
2023/05/22	2030	01/08/2024	10.37	Call	Bond Future	924.5300	0.9245	897.2500	0.8972	(2.951)	0	0	0
2023/05/22	2030	01/08/2024	10.37	Put	Bond Future	6,409.6500	6.4097	6,468.0700	6.4681	0.911	0	0	0
2023/05/22	2030	01/08/2024			Bond Future	11.8508	84.9156	11.8749	84.8299	0.203	0.0000	0.0000	0
2023/05/22	2030	01/08/2024	10.39	Call	Bond Future	940.3100	0.9403	912.7100	0.9127	(2.935)	0	0	0
2023/05/22	2030	01/08/2024	10.39	Put	Bond Future	6,348.4600	6.3485	6,406.5600	6.4066	0.915	0	0	0
2023/05/22	2032	03/08/2023	9.60	Call	Bond Future	1.3900	0.0014	0.9800	0.0010	(29.496)	0	0	1,500
2023/05/22	2032	03/08/2023	9.60	Put	Bond Future	11,846.4600	11.8465	11,957.7900	11.9578	0.940	0	0	0
2023/05/22	2032	03/08/2023	10.30	Call	Bond Future	22.5300	0.0225	17.8700	0.0179	(20.684)	0	0	7,500
2023/05/22	2032	03/08/2023	10.30	Put	Bond Future	8,126.7000	8.1267	8,233.7800	8.2338	1.318	0	0	0

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2023/05/22	2032	03/08/2023	11.77	Call	Bond Future	1,258.4500	1.2584	1,179.2700	1.1793	(6.292)	0	0	0
2023/05/22	2032	03/08/2023	11.77	Put	Bond Future	2,130.2700	2.1303	2,162.8300	2.1628	1.528	0	0	0
2023/05/22	2032	03/08/2023	11.90	Call	Bond Future	1,554.3700	1.5544	1,467.3600	1.4674	(5.598)	0	0	5,000
2023/05/22	2032	03/08/2023	11.90	Put	Bond Future	1,824.6500	1.8247	1,849.3800	1.8494	1.355	0	0	0
2023/05/22	2032	03/08/2023	11.55	Call	Bond Future	836.5500	0.8366	772.2200	0.7722	(7.690)	0	0	0
2023/05/22	2032	03/08/2023	11.55	Put	Bond Future	2,739.9400	2.7399	2,787.3500	2.7874	1.730	0	0	7,500
2023/05/22	2032	03/08/2023			Bond Future	11.9588	83.2549	11.9832	83.1431	0.204	0.0000	0.0000	119,137
2023/05/22	2032	03/08/2023	11.45	Call	Bond Future	678.2400	0.6782	621.0600	0.6211	(8.431)	0	0	0
2023/05/22	2032	03/08/2023	11.45	Put	Bond Future	3,056.2500	3.0563	3,110.8100	3.1108	1.785	0	0	7,500
2023/05/22	2032	03/08/2023	12.00	Call	Bond Future	0.0000	0.0000	1,710.9300	1.7109	100.000	0	0	5,000
2023/05/22	2032	03/08/2023	12.00	Put	Bond Future	0.0000	0.0000	1,634.2400	1.6342	100.000	0	0	0
2023/05/22	2032	03/08/2023	11.75	Call	Bond Future	1,215.9000	1.2159	1,138.0000	1.1380	(6.407)	0	0	0
2023/05/22	2032	03/08/2023	11.75	Put	Bond Future	2,180.7900	2.1808	2,214.6300	2.2146	1.552	0	0	0
2023/05/22	2032	03/08/2023	11.76	Call	Bond Future	1,237.0700	1.2371	1,158.5400	1.1585	(6.348)	0	0	0
2023/05/22	2032	03/08/2023	11.76	Put	Bond Future	2,155.4100	2.1554	2,188.6200	2.1886	1.541	0	0	0
2023/05/22	2032	02/11/2023	11.24	Call	Bond Future	1,003.5800	1.0036	954.0100	0.9540	(4.939)	0	0	0
2023/05/22	2032	02/11/2023	11.24	Put	Bond Future	4,907.0900	4.9071	4,972.0400	4.9720	1.324	0	0	0
2023/05/22	2032	02/11/2023	11.90	Call	Bond Future	2,155.5200	2.1555	2,080.0800	2.0801	(3.500)	0	0	0
2023/05/22	2032	02/11/2023	11.90	Put	Bond Future	2,987.4500	2.9875	3,026.5300	3.0265	1.308	0	0	0
2023/05/22	2032	02/11/2023	10.59	Call	Bond Future	421.7400	0.4217	393.9800	0.3940	(6.582)	0	0	500
2023/05/22	2032	02/11/2023	10.59	Put	Bond Future	7,501.2900	7.5013	7,588.0500	7.5880	1.157	0	0	0
2023/05/22	2032	02/11/2023	11.09	Put	Bond Future	5,443.0000	5.4430	5,513.8200	5.5138	1.301	0	0	0
2023/05/22	2032	02/11/2023			Bond Future	12.0844	80.9538	12.1100	80.8393	0.212	0.0000	0.0000	64,900
2023/05/22	2032	02/11/2023	12.26	Call	Bond Future	3,022.0700	3.0221	2,934.5000	2.9345	(2.898)	0	0	0
2023/05/22	2032	02/11/2023	12.26	Put	Bond Future	2,240.7400	2.2407	2,267.6900	2.2677	1.203	0	0	500
2023/05/22	2032	02/11/2023	11.23	Call	Bond Future	990.4600	0.9905	941.3000	0.9413	(4.963)	0	0	0
2023/05/22	2032	02/11/2023	11.23	Put	Bond Future	4,941.6800	4.9417	5,007.0400	5.0070	1.323	0	0	0
2023/05/22	2032	02/11/2023	11.09	Call	Bond Future	820.1600	0.8202	776.4600	0.7765	(5.328)	0	0	500
2023/05/22	2032	02/11/2023	11.22	Call	Bond Future	977.6400	0.9776	928.8700	0.9289	(4.989)	0	0	0
2023/05/22	2032	02/11/2023	11.22	Put	Bond Future	4,976.6000	4.9766	5,042.3500	5.0424	1.321	0	0	0
2023/05/22	2032	01/02/2024	12.73	Call	Bond Future	4,527.7400	4.5277	4,436.1100	4.4361	(2.024)	0	0	0
2023/05/22	2032	01/02/2024	12.73	Put	Bond Future	2,289.7200	2.2897	2,315.3400	2.3153	1.119	0	0	500
2023/05/22	2032	01/02/2024	12.50	Call	Bond Future	3,906.0900	3.9061	3,819.6300	3.8196	(2.213)	0	0	0
2023/05/22	2032	01/02/2024	11.75	Call	Bond Future	2,179.3500	2.1794	2,113.8200	2.1138	(3.007)	0	0	0
2023/05/22	2032	01/02/2024	11.75	Put	Bond Future	4,222.6100	4.2226	4,274.3300	4.2743	1.225	0	0	200
2023/05/22	2032	01/02/2024	11.83	Call	Bond Future	2,339.0800	2.3391	2,271.0700	2.2711	(2.908)	0	0	0
2023/05/22	2032	01/02/2024	11.83	Put	Bond Future	4,021.4100	4.0214	4,070.6500	4.0706	1.224	0	0	0
2023/05/22	2032	01/02/2024	11.84	Call	Bond Future	2,359.7000	2.3597	2,291.3800	2.2914	(2.895)	0	0	0
2023/05/22	2032	01/02/2024	11.84	Put	Bond Future	3,997.0600	3.9971	4,045.9900	4.0460	1.224	0	0	0
2023/05/22	2032	01/02/2024	10.78	Call	Bond Future	831.2500	0.8313	795.0000	0.7950	(4.361)	0	0	200
2023/05/22	2032	01/02/2024	11.09	Call	Bond Future	1,141.7600	1.1418	1,096.9700	1.0970	(3.923)	0	0	500
2023/05/22	2032	01/02/2024	11.09	Put	Bond Future	6,243.8600	6.2439	6,316.3200	6.3163	1.161	0	0	0
2023/05/22	2032	01/02/2024	10.01	Call	Bond Future	357.1700	0.3572	337.5200	0.3375	(5.502)	0	0	1,200
2023/05/22	2032	01/02/2024	10.01	Put	Bond Future	10,792.7300	10.7927	10,890.3300	10.8903	0.904	0	0	0
2023/05/22	2032	01/02/2024	10.59	Call	Bond Future	682.9300	0.6829	651.3300	0.6513	(4.627)	0	0	500
2023/05/22	2032	01/02/2024			Bond Future	12.2091	82.8022	12.2359	82.6850	0.220	0.0000	0.0000	0
2023/05/22	2032	01/02/2024	11.85	Call	Bond Future	2,380.1400	2.3801	2,311.5100	2.3115	(2.883)	0	0	0
2023/05/22	2032	01/02/2024	11.85	Put	Bond Future	3,972.5600	3.9726	4,021.1800	4.0212	1.224	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
2023/05/22	2032	01/02/2024	12.50	Put	Bond Future	2,645.9400	2.6459	2,676.7300	2.6767	1.164	0	0	200
2023/05/22	2032	01/02/2024	12.62	Call	Bond Future	4,226.1500	4.2262	4,136.9100	4.1369	(2.112)	0	0	0
2023/05/22	2032	01/02/2024	12.62	Put	Bond Future	2,453.7900	2.4538	2,481.8000	2.4818	1.141	0	0	1,200
2023/05/22	2032	01/02/2024	10.76	Call	Bond Future	814.5800	0.8146	778.8300	0.7788	(4.389)	0	0	1,200
2023/05/22	2032	01/02/2024	10.76	Put	Bond Future	7,501.9600	7.5020	7,583.4600	7.5835	1.086	0	0	0
2023/05/22	2032	01/02/2024	10.78	Put	Bond Future	7,421.4700	7.4215	7,502.4700	7.5025	1.091	0	0	0
2023/05/22	2032	01/02/2024	10.59	Put	Bond Future	8,201.9800	8.2020	8,287.6300	8.2876	1.044	0	0	0
2023/05/22	2032	02/05/2024	12.90	Call	Bond Future	4,514.6900	4.5147	4,425.8300	4.4258	(1.968)	0	0	0
2023/05/22	2032	02/05/2024	13.18	Call	Bond Future	5,303.4800	5.3035	5,209.0300	5.2090	(1.781)	0	0	0
2023/05/22	2032	02/05/2024	13.18	Put	Bond Future	1,828.8900	1.8289	1,854.2800	1.8543	1.388	0	0	500
2023/05/22	2032	02/05/2024	10.65	Call	Bond Future	611.2000	0.6112	583.9700	0.5840	(4.455)	0	0	1,550
2023/05/22	2032	02/05/2024	10.65	Put	Bond Future	8,291.5800	8.2916	8,384.1900	8.3842	1.117	0	0	0
2023/05/22	2032	02/05/2024	10.86	Call	Bond Future	765.0300	0.7650	732.9800	0.7330	(4.189)	0	0	1,000
2023/05/22	2032	02/05/2024	10.86	Put	Bond Future	7,441.7700	7.4418	7,529.5600	7.5296	1.180	0	0	0
2023/05/22	2032	02/05/2024	10.56	Call	Bond Future	553.4500	0.5534	528.1500	0.5281	(4.571)	0	0	0
2023/05/22	2032	02/05/2024	10.56	Put	Bond Future	8,668.5800	8.6686	8,763.1200	8.7631	1.091	0	0	0
2023/05/22	2032	02/05/2024	10.36	Call	Bond Future	440.7000	0.4407	419.3700	0.4194	(4.840)	0	0	1,000
2023/05/22	2032	02/05/2024	10.36	Put	Bond Future	9,531.9700	9.5320	9,630.4800	9.6305	1.033	0	0	0
2023/05/22	2032	02/05/2024			Bond Future	12.3426	80.5304	12.3707	80.4106	0.228	0.0000	0.0000	0
2023/05/22	2032	02/05/2024	13.35	Call	Bond Future	5,800.1200	5.8001	5,702.6900	5.7027	(1.680)	0	0	0
2023/05/22	2032	02/05/2024	13.35	Put	Bond Future	1,644.5900	1.6446	1,667.0000	1.6670	1.363	0	0	1,550
2023/05/22	2032	02/05/2024	11.35	Call	Bond Future	1,257.7800	1.2578	1,212.7000	1.2127	(3.584)	0	0	1,550
2023/05/22	2032	02/05/2024	11.35	Put	Bond Future	5,650.0700	5.6501	5,724.8300	5.7248	1.323	0	0	0
2023/05/22	2032	02/05/2024	12.90	Put	Bond Future	2,179.3900	2.1794	2,210.3700	2.2104	1.421	0	0	1,000
2023/05/22	2032	02/05/2024	11.09	Call	Bond Future	966.3700	0.9664	928.5800	0.9286	(3.911)	0	0	500
2023/05/22	2032	02/05/2024	11.09	Put	Bond Future	6,560.9200	6.5609	6,642.9700	6.6430	1.251	0	0	0
2023/05/22	2032	02/05/2024	10.55	Call	Bond Future	547.2300	0.5472	522.1400	0.5221	(4.585)	0	0	0
2023/05/22	2032	02/05/2024	10.55	Put	Bond Future	8,710.8300	8.7108	8,805.5800	8.8056	1.088	0	0	0
2023/05/22	2032	02/05/2024	10.59	Call	Bond Future	572.0600	0.5721	546.1300	0.5461	(4.533)	0	0	500
2023/05/22	2032	02/05/2024	10.59	Put	Bond Future	8,541.9600	8.5420	8,635.8700	8.6359	1.099	0	0	0
2023/05/22	2032	02/05/2024	10.54	Call	Bond Future	541.0700	0.5411	516.1900	0.5162	(4.598)	0	0	0
2023/05/22	2032	02/05/2024	10.54	Put	Bond Future	8,753.1900	8.7532	8,848.1500	8.8482	1.085	0	0	0
2023/05/22	2032	01/08/2024	11.15	Call	Bond Future	1,198.7000	1.1987	1,158.8100	1.1588	(3.328)	0	0	0
2023/05/22	2032	01/08/2024	11.15	Put	Bond Future	7,131.7500	7.1317	7,213.8800	7.2139	1.152	0	0	0
2023/05/22	2032	01/08/2024			Bond Future	12.5111	82.2600	12.5405	82.1379	0.235	0.0000	0.0000	0
2023/05/22	2032	01/08/2024	11.13	Call	Bond Future	1,179.0700	1.1791	1,139.6300	1.1396	(3.345)	0	0	0
2023/05/22	2032	01/08/2024	11.13	Put	Bond Future	7,203.5100	7.2035	7,286.0900	7.2861	1.146	0	0	0
2023/05/22	2032	01/08/2024	11.14	Call	Bond Future	1,188.7100	1.1887	1,149.0500	1.1491	(3.336)	0	0	0
2023/05/22	2032	01/08/2024	11.14	Put	Bond Future	7,167.4400	7.1674	7,249.8000	7.2498	1.149	0	0	0
2023/05/22	2033	03/08/2023			Bond Future	115.7843	115.7843	115.7011	115.7011	(0.072)	0.0000	0.0000	7,227
2023/05/22	2033	02/11/2023			Bond Future	116.9623	116.9623	116.8768	116.8768	(0.073)	0.0000	0.0000	0
2023/05/22	2033	01/02/2024			Bond Future	119.6591	119.6591	119.5715	119.5715	(0.073)	0.0000	0.0000	0
2023/05/22	2033	02/05/2024			Bond Future	120.9353	120.9353	120.8461	120.8461	(0.074)	0.0000	0.0000	0
2023/05/22	2033	01/08/2024			Bond Future	123.5680	123.5680	123.4773	123.4773	(0.073)	0.0000	0.0000	0
2023/05/22	2037	03/08/2023	12.12	Call	Bond Future	765.7700	0.7658	655.6000	0.6556	(14.387)	0	0	0
2023/05/22	2037	03/08/2023	12.12	Put	Bond Future	3,772.1800	3.7722	3,967.2300	3.9672	5.171	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/22	2037	03/08/2023	12.13	Call	Bond Future	781.3200	0.7813	669.7000	0.6697	(14.286)	0	0	0
2023/05/22	2037	03/08/2023	12.13	Put	Bond Future	3,733.9600	3.7340	3,927.5600	3.9276	5.185	0	0	0
2023/05/22	2037	03/08/2023			Bond Future	12.6958	73.4206	12.7562	73.1154	0.476	0.0000	0.0000	131,506
2023/05/22	2037	03/08/2023	10.30	Call	Bond Future	2.8600	0.0029	1.7800	0.0018	(37.762)	0	0	1,800
2023/05/22	2037	03/08/2023	10.30	Put	Bond Future	13,800.6000	13.8006	14,104.7400	14.1047	2.204	0	0	0
2023/05/22	2037	03/08/2023	11.00	Call	Bond Future	38.9200	0.0389	28.0500	0.0281	(27.929)	0	0	1,800
2023/05/22	2037	03/08/2023	11.00	Put	Bond Future	9,438.2500	9.4383	9,732.6000	9.7326	3.119	0	0	0
2023/05/22	2037	03/08/2023	12.14	Call	Bond Future	796.9600	0.7970	683.8900	0.6839	(14.188)	0	0	0
2023/05/22	2037	03/08/2023	12.14	Put	Bond Future	3,695.8900	3.6959	3,888.0400	3.8880	5.199	0	0	0
2023/05/22	2037	02/11/2023	11.56	Put	Bond Future	7,334.0800	7.3341	7,577.0400	7.5770	3.313	0	0	0
2023/05/22	2037	02/11/2023	11.57	Call	Bond Future	636.3000	0.6363	566.1900	0.5662	(11.018)	0	0	0
2023/05/22	2037	02/11/2023	11.55	Put	Bond Future	7,381.9500	7.3820	7,625.6500	7.6257	3.301	0	0	0
2023/05/22	2037	02/11/2023			Bond Future	12.8206	75.0637	12.8834	74.7514	0.490	0.0000	0.0000	0
2023/05/22	2037	02/11/2023	11.56	Call	Bond Future	627.3100	0.6273	557.9500	0.5580	(11.057)	0	0	0
2023/05/22	2037	02/11/2023	11.57	Put	Bond Future	7,286.3600	7.2864	7,528.5700	7.5286	3.324	0	0	0
2023/05/22	2037	02/11/2023	11.55	Call	Bond Future	618.4100	0.6184	549.7900	0.5498	(11.096)	0	0	0
2023/05/22	2037	01/02/2024	12.33	Call	Bond Future	2,159.6400	2.1596	2,020.5600	2.0206	(6.440)	0	0	0
2023/05/22	2037	01/02/2024	12.33	Put	Bond Future	5,282.4100	5.2824	5,462.7700	5.4628	3.414	0	0	0
2023/05/22	2037	01/02/2024			Bond Future	12.9480	72.5210	13.0134	72.2016	0.505	0.0000	0.0000	0
2023/05/22	2037	01/02/2024	12.32	Call	Bond Future	2,139.2200	2.1392	2,000.9500	2.0009	(6.464)	0	0	0
2023/05/22	2037	01/02/2024	12.32	Put	Bond Future	5,314.1400	5.3141	5,495.3100	5.4953	3.409	0	0	0
2023/05/22	2037	01/02/2024	12.31	Call	Bond Future	2,118.9100	2.1189	1,981.4400	1.9814	(6.488)	0	0	0
2023/05/22	2037	01/02/2024	12.31	Put	Bond Future	5,346.0300	5.3460	5,528.0000	5.5280	3.404	0	0	0
2023/05/22	2037	02/05/2024	11.44	Call	Bond Future	836.0200	0.8360	766.9700	0.7670	(8.259)	0	0	0
2023/05/22	2037	02/05/2024	11.44	Put	Bond Future	9,428.3200	9.4283	9,686.0000	9.6860	2.733	0	0	0
2023/05/22	2037	02/05/2024	11.45	Call	Bond Future	844.8100	0.8448	775.1900	0.7752	(8.241)	0	0	0
2023/05/22	2037	02/05/2024	11.43	Put	Bond Future	9,476.3600	9.4764	9,734.5900	9.7346	2.725	0	0	0
2023/05/22	2037	02/05/2024			Bond Future	13.0831	74.1773	13.1512	73.8505	0.521	0.0000	0.0000	0
2023/05/22	2037	02/05/2024	11.45	Put	Bond Future	9,380.4100	9.3804	9,637.5200	9.6375	2.741	0	0	0
2023/05/22	2037	02/05/2024	11.43	Call	Bond Future	827.3100	0.8273	758.8100	0.7588	(8.280)	0	0	0
2023/05/22	2037	01/08/2024	12.10	Call	Bond Future	1,740.0400	1.7400	1,629.1300	1.6291	(6.374)	0	0	0
2023/05/22	2037	01/08/2024	12.10	Put	Bond Future	7,471.4400	7.4714	7,693.9600	7.6940	2.978	0	0	0
2023/05/22	2037	01/08/2024	12.09	Call	Bond Future	1,724.7200	1.7247	1,614.4700	1.6145	(6.392)	0	0	0
2023/05/22	2037	01/08/2024	12.09	Put	Bond Future	7,508.8900	7.5089	7,732.0700	7.7321	2.972	0	0	0
2023/05/22	2037	01/08/2024			Bond Future	13.2492	71.5153	13.3202	71.1819	0.536	0.0000	0.0000	0
2023/05/22	2037	01/08/2024	12.11	Call	Bond Future	1,755.4500	1.7554	1,643.8700	1.6439	(6.356)	0	0	0
2023/05/22	2037	01/08/2024	12.11	Put	Bond Future	7,434.1300	7.4341	7,655.9800	7.6560	2.984	0	0	0
2023/05/22	2038	03/08/2023			Bond Future	124.5781	124.5781	124.5964	124.5964	0.015	0.0000	0.0000	3,022
2023/05/22	2038	02/11/2023			Bond Future	127.3947	127.3947	127.4130	127.4130	0.014	0.0000	0.0000	1,656
2023/05/22	2038	01/02/2024			Bond Future	128.2850	128.2850	128.3037	128.3037	0.015	0.0000	0.0000	0
2023/05/22	2038	02/05/2024			Bond Future	131.2444	131.2444	131.2638	131.2638	0.015	0.0000	0.0000	0
2023/05/22	2038	01/08/2024			Bond Future	131.9977	131.9977	132.0186	132.0186	0.016	0.0000	0.0000	0
2023/05/22	2040	03/08/2023	12.23	Call	Bond Future	799.2200	0.7992	696.9400	0.6969	(12.797)	0	0	0
2023/05/22	2040	03/08/2023	12.23	Put	Bond Future	3,987.6700	3.9877	4,153.8700	4.1539	4.168	0	0	0
2023/05/22	2040	03/08/2023			Bond Future	12.8036	74.3260	12.8537	74.0575	0.391	0.0000	0.0000	132,681
2023/05/22	2040	03/08/2023	12.21	Call	Bond Future	767.7400	0.7677	668.0800	0.6681	(12.981)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/22	2040	03/08/2023	12.21	Put	Bond Future	4,071.2500	4.0713	4,240.0700	4.2401	4.147	0	0	0
2023/05/22	2040	03/08/2023	12.22	Call	Bond Future	783.3700	0.7834	682.4100	0.6824	(12.888)	0	0	0
2023/05/22	2040	03/08/2023	12.22	Put	Bond Future	4,029.3200	4.0293	4,196.8400	4.1968	4.158	0	0	0
2023/05/22	2040	02/11/2023	11.58	Call	Bond Future	593.6600	0.5937	534.7900	0.5348	(9.916)	0	0	0
2023/05/22	2040	02/11/2023	11.58	Put	Bond Future	8,298.3300	8.2983	8,514.2100	8.5142	2.601	0	0	0
2023/05/22	2040	02/11/2023	11.59	Call	Bond Future	602.4600	0.6025	542.9500	0.5430	(9.878)	0	0	0
2023/05/22	2040	02/11/2023	11.60	Put	Bond Future	8,192.4900	8.1925	8,407.0700	8.4071	2.619	0	0	0
2023/05/22	2040	02/11/2023			Bond Future	12.9262	75.9894	12.9783	75.7147	0.403	0.0000	0.0000	113
2023/05/22	2040	02/11/2023	11.59	Put	Bond Future	8,245.3200	8.2453	8,460.5600	8.4606	2.610	0	0	0
2023/05/22	2040	02/11/2023	11.60	Call	Bond Future	611.3600	0.6114	551.1900	0.5512	(9.842)	0	0	0
2023/05/22	2040	01/02/2024	12.33	Call	Bond Future	2,067.9100	2.0679	1,949.0900	1.9491	(5.746)	0	0	0
2023/05/22	2040	01/02/2024	12.33	Put	Bond Future	5,976.8300	5.9768	6,139.0900	6.1391	2.715	0	0	0
2023/05/22	2040	01/02/2024	12.34	Call	Bond Future	2,087.5600	2.0876	1,968.0400	1.9680	(5.725)	0	0	0
2023/05/22	2040	01/02/2024	12.34	Put	Bond Future	5,940.0500	5.9400	6,101.6100	6.1016	2.720	0	0	0
2023/05/22	2040	01/02/2024			Bond Future	13.0512	73.2175	13.1054	72.9365	0.415	0.0000	0.0000	28
2023/05/22	2040	01/02/2024	12.35	Call	Bond Future	2,107.5500	2.1075	1,987.3200	1.9873	(5.705)	0	0	0
2023/05/22	2040	01/02/2024	12.35	Put	Bond Future	5,903.6700	5.9037	6,064.5200	6.0645	2.725	0	0	0
2023/05/22	2040	02/05/2024	11.60	Call	Bond Future	982.8600	0.9829	915.5800	0.9156	(6.845)	0	0	0
2023/05/22	2040	02/05/2024	11.61	Call	Bond Future	992.9500	0.9930	925.1600	0.9252	(6.827)	0	0	0
2023/05/22	2040	02/05/2024	11.62	Put	Bond Future	9,746.3500	9.7463	9,965.4500	9.9654	2.248	0	0	0
2023/05/22	2040	02/05/2024			Bond Future	13.1830	74.8895	13.2394	74.6021	0.428	0.0000	0.0000	0
2023/05/22	2040	02/05/2024	11.60	Put	Bond Future	9,848.3900	9.8484	10,068.5200	10.0685	2.235	0	0	0
2023/05/22	2040	02/05/2024	11.61	Put	Bond Future	9,797.2900	9.7973	10,016.9100	10.0169	2.242	0	0	0
2023/05/22	2040	02/05/2024	11.62	Call	Bond Future	1,003.1200	1.0031	934.8100	0.9348	(6.810)	0	0	0
2023/05/22	2040	01/08/2024	12.34	Call	Bond Future	2,110.2400	2.1102	2,001.0700	2.0011	(5.173)	0	0	0
2023/05/22	2040	01/08/2024	12.34	Put	Bond Future	7,432.6900	7.4327	7,616.8100	7.6168	2.477	0	0	0
2023/05/22	2040	01/08/2024			Bond Future	13.3442	71.9922	13.4030	71.6990	0.440	0.0000	0.0000	0
2023/05/22	2040	01/08/2024	12.32	Call	Bond Future	2,074.5400	2.0745	1,966.5800	1.9666	(5.204)	0	0	0
2023/05/22	2040	01/08/2024	12.32	Put	Bond Future	7,509.1800	7.5092	7,694.5100	7.6945	2.468	0	0	0
2023/05/22	2040	01/08/2024	12.33	Call	Bond Future	2,092.3500	2.0924	1,983.7800	1.9838	(5.189)	0	0	0
2023/05/22	2040	01/08/2024	12.33	Put	Bond Future	7,470.8600	7.4709	7,655.5800	7.6556	2.473	0	0	0
2023/05/22	2044	03/08/2023	12.00	Call	Bond Future	455.1300	0.4551	394.3300	0.3943	(13.359)	0	0	0
2023/05/22	2044	03/08/2023	12.00	Put	Bond Future	5,248.7400	5.2487	5,401.0200	5.4010	2.901	0	0	4,754
2023/05/22	2044	03/08/2023	12.15	Call	Bond Future	638.9300	0.6389	562.5600	0.5626	(11.953)	0	0	0
2023/05/22	2044	03/08/2023	12.15	Put	Bond Future	4,541.5700	4.5416	4,678.2800	4.6783	3.010	0	0	0
2023/05/22	2044	03/08/2023	12.16	Call	Bond Future	652.6600	0.6527	575.2300	0.5752	(11.864)	0	0	0
2023/05/22	2044	03/08/2023	12.16	Put	Bond Future	4,496.5300	4.4965	4,632.1800	4.6322	3.017	0	0	0
2023/05/22	2044	03/08/2023			Bond Future	12.8444	70.7984	12.8842	70.5853	0.310	0.0000	0.0000	85,310
2023/05/22	2044	03/08/2023	11.75	Call	Bond Future	237.4900	0.2375	199.3700	0.1994	(16.051)	0	0	4,553
2023/05/22	2044	03/08/2023	11.75	Put	Bond Future	6,556.2100	6.5562	6,731.1700	6.7312	2.669	0	0	3,076
2023/05/22	2044	03/08/2023	12.17	Call	Bond Future	666.6900	0.6667	588.1800	0.5882	(11.776)	0	0	0
2023/05/22	2044	03/08/2023	12.17	Put	Bond Future	4,451.8700	4.4519	4,586.4400	4.5864	3.023	0	0	0
2023/05/22	2044	03/08/2023	12.50	Call	Bond Future	1,256.2600	1.2563	1,141.1000	1.1411	(9.167)	0	0	0
2023/05/22	2044	03/08/2023	12.50	Put	Bond Future	3,147.4700	3.1475	3,245.3900	3.2454	3.111	0	0	9,106
2023/05/22	2044	02/11/2023	11.57	Call	Bond Future	564.1400	0.5641	515.8700	0.5159	(8.556)	0	0	0
2023/05/22	2044	02/11/2023	11.57	Put	Bond Future	8,635.4600	8.6355	8,805.3000	8.8053	1.967	0	0	0
2023/05/22	2044	02/11/2023			Bond Future	12.9625	72.3828	13.0038	72.1647	0.319	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
2023/05/22	2044	02/11/2023	11.55	Call	Bond Future	547.3900	0.5474	500.1800	0.5002	(8.625)	0	0	0
2023/05/22	2044	02/11/2023	11.55	Put	Bond Future	8,745.8000	8.7458	8,916.7000	8.9167	1.954	0	0	0
2023/05/22	2044	02/11/2023	11.56	Call	Bond Future	555.7200	0.5557	507.9800	0.5080	(8.591)	0	0	0
2023/05/22	2044	02/11/2023	11.56	Put	Bond Future	8,690.5400	8.6905	8,860.9100	8.8609	1.960	0	0	0
2023/05/22	2044	01/02/2024	12.29	Call	Bond Future	1,968.9100	1.9689	1,873.4000	1.8734	(4.851)	0	0	0
2023/05/22	2044	01/02/2024	12.29	Put	Bond Future	6,307.8400	6.3078	6,435.4800	6.4355	2.024	0	0	0
2023/05/22	2044	01/02/2024			Bond Future	13.0827	69.6539	13.1257	69.4307	0.329	0.0000	0.0000	0
2023/05/22	2044	01/02/2024	12.27	Call	Bond Future	1,930.5700	1.9306	1,836.2200	1.8362	(4.887)	0	0	0
2023/05/22	2044	01/02/2024	12.27	Put	Bond Future	6,384.8400	6.3848	6,513.6400	6.5136	2.017	0	0	0
2023/05/22	2044	01/02/2024	12.28	Call	Bond Future	1,949.5800	1.9496	1,854.6500	1.8547	(4.869)	0	0	0
2023/05/22	2044	01/02/2024	12.28	Put	Bond Future	6,346.1400	6.3461	6,474.3600	6.4744	2.020	0	0	0
2023/05/22	2044	02/05/2024	11.67	Call	Bond Future	1,242.7900	1.2428	1,178.7600	1.1788	(5.152)	0	0	0
2023/05/22	2044	02/05/2024	11.67	Put	Bond Future	9,946.2600	9.9463	10,110.3900	10.1104	1.650	0	0	0
2023/05/22	2044	02/05/2024			Bond Future	13.2090	71.2444	13.2537	71.0163	0.339	0.0000	0.0000	0
2023/05/22	2044	02/05/2024	11.65	Call	Bond Future	1,219.9500	1.2200	1,156.7700	1.1568	(5.179)	0	0	0
2023/05/22	2044	02/05/2024	11.65	Put	Bond Future	10,048.3800	10.0484	10,213.3600	10.2134	1.642	0	0	0
2023/05/22	2044	02/05/2024	11.66	Call	Bond Future	1,231.3300	1.2313	1,167.7300	1.1677	(5.165)	0	0	0
2023/05/22	2044	02/05/2024	11.66	Put	Bond Future	9,997.2400	9.9972	10,161.8000	10.1618	1.646	0	0	0
2023/05/22	2044	01/08/2024	12.28	Call	Bond Future	2,201.0500	2.2010	2,111.1400	2.1111	(4.085)	0	0	0
2023/05/22	2044	01/08/2024	12.28	Put	Bond Future	8,019.1300	8.0191	8,162.0100	8.1620	1.782	0	0	0
2023/05/22	2044	01/08/2024	12.29	Call	Bond Future	2,218.9300	2.2189	2,128.5500	2.1285	(4.073)	0	0	0
2023/05/22	2044	01/08/2024	12.29	Put	Bond Future	7,979.5400	7.9795	8,121.9500	8.1220	1.785	0	0	0
2023/05/22	2044	01/08/2024			Bond Future	13.3631	68.3939	13.4096	68.1611	0.348	0.0000	0.0000	0
2023/05/22	2044	01/08/2024	12.30	Call	Bond Future	2,236.8900	2.2369	2,146.0400	2.1460	(4.061)	0	0	0
2023/05/22	2044	01/08/2024	12.30	Put	Bond Future	7,940.0900	7.9401	8,082.0300	8.0820	1.788	0	0	0
2023/05/22	2046	03/08/2023			Bond Future	109.6612	109.6612	109.8479	109.8479	0.170	0.0000	0.0000	12,882
2023/05/22	2046	02/11/2023			Bond Future	110.0243	110.0243	110.2147	110.2147	0.173	0.0000	0.0000	4,292
2023/05/22	2046	01/02/2024			Bond Future	112.5612	112.5612	112.7560	112.7560	0.173	0.0000	0.0000	0
2023/05/22	2046	02/05/2024			Bond Future	112.9768	112.9768	113.1766	113.1766	0.177	0.0000	0.0000	0
2023/05/22	2046	01/08/2024			Bond Future	115.4341	115.4341	115.6388	115.6388	0.177	0.0000	0.0000	0
2023/05/22	2050	03/08/2023			Bond Future	109.5618	109.5618	109.3873	109.3873	(0.159)	0.0000	0.0000	10,710
2023/05/22	2050	02/11/2023			Bond Future	112.0389	112.0389	111.8600	111.8600	(0.160)	0.0000	0.0000	3,146
2023/05/22	2050	01/02/2024			Bond Future	112.3433	112.3433	112.1604	112.1604	(0.163)	0.0000	0.0000	0
2023/05/22	2050	02/05/2024			Bond Future	114.9348	114.9348	114.7478	114.7478	(0.163)	0.0000	0.0000	0
2023/05/22	2050	01/08/2024			Bond Future	115.0937	115.0937	114.9035	114.9035	(0.165)	0.0000	0.0000	0
2023/05/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/22	AL37	03/08/2023			Index Future	856.8530	856.8530	857.1120	857.1120	0.030	0.0000	0.0000	0
2023/05/22	AL37	02/11/2023			Index Future	876.0170	876.0170	876.2730	876.2730	0.029	0.0000	0.0000	0
2023/05/22	AL37	01/02/2024			Index Future	896.0130	896.0130	896.2730	896.2730	0.029	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/22	AL37	02/05/2024			Index Future	916.4920	916.4920	916.7600	916.7600	0.029	0.0000	0.0000	0
2023/05/22	AL37	01/08/2024			Index Future	936.2710	936.2710	936.5560	936.5560	0.030	0.0000	0.0000	0
2023/05/22	AL7T	03/08/2023			Index Future	966.5380	966.5380	964.5650	964.5650	(0.204)	0.0000	0.0000	0
2023/05/22	AL7T	02/11/2023			Index Future	988.1540	988.1540	986.1280	986.1280	(0.205)	0.0000	0.0000	0
2023/05/22	AL7T	01/02/2024			Index Future	1,010.7110	1,010.7110	1,008.6350	1,008.6350	(0.205)	0.0000	0.0000	0
2023/05/22	AL7T	02/05/2024			Index Future	1,033.8110	1,033.8110	1,031.6910	1,031.6910	(0.205)	0.0000	0.0000	0
2023/05/22	AL7T	01/08/2024			Index Future	1,056.1220	1,056.1220	1,053.9690	1,053.9690	(0.204)	0.0000	0.0000	0
2023/05/22	ALBI	03/08/2023			Index Future	850.2440	850.2440	848.7360	848.7360	(0.177)	0.0000	0.0000	101
2023/05/22	ALBI	02/11/2023			Index Future	869.2590	869.2590	867.7090	867.7090	(0.178)	0.0000	0.0000	0
2023/05/22	ALBI	01/02/2024			Index Future	889.1020	889.1020	887.5140	887.5140	(0.179)	0.0000	0.0000	0
2023/05/22	ALBI	02/05/2024			Index Future	909.4220	909.4220	907.8010	907.8010	(0.178)	0.0000	0.0000	0
2023/05/22	ALBI	01/08/2024			Index Future	929.0490	929.0490	927.4030	927.4030	(0.177)	0.0000	0.0000	0
2023/05/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/05/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2023/05/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/22	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/22	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/22	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/22	ES33	03/08/2023			Bond Future	13.2153	71.5782	13.2756	71.3231	0.456	0.0000	0.0000	350
2023/05/22	ES33	02/11/2023			Bond Future	13.3770	69.3974	13.4400	69.1364	0.471	0.0000	0.0000	0
2023/05/22	ES33	01/02/2024			Bond Future	13.5437	70.9978	13.6095	70.7307	0.486	0.0000	0.0000	0
2023/05/22	ES33	02/05/2024			Bond Future	13.7160	68.8346	13.7848	68.5614	0.501	0.0000	0.0000	0
2023/05/22	ES33	01/08/2024			Bond Future	13.9209	70.3273	13.9928	70.0485	0.517	0.0000	0.0000	0
2023/05/22	ES42	03/08/2023			Bond Future	13.5603	68.2910	13.6102	68.0525	0.368	0.0000	0.0000	4,000
2023/05/22	ES42	02/11/2023			Bond Future	13.7109	65.5712	13.7630	65.3270	0.380	0.0000	0.0000	0
2023/05/22	ES42	01/02/2024			Bond Future	13.8581	67.0836	13.9124	66.8337	0.392	0.0000	0.0000	0
2023/05/22	ES42	02/05/2024			Bond Future	14.0156	64.3677	14.0722	64.1121	0.404	0.0000	0.0000	0
2023/05/22	ES42	01/08/2024			Bond Future	14.1969	65.7604	14.2559	65.4996	0.416	0.0000	0.0000	0
2023/05/22	GOVI	03/08/2023	837.21	Call	GOVI	6,830.0000	0.6830	0.0000	0.0000	(100.000)	0	0	0
2023/05/22	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	8,010.0000	0.8010	100.000	0	0	0
2023/05/22	GOVI	03/08/2023	837.22	Call	GOVI	6,730.0000	0.6730	0.0000	0.0000	(100.000)	0	0	0
2023/05/22	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	8,110.0000	0.8110	100.000	0	0	0
2023/05/22	GOVI	03/08/2023			GOVI	837.8930	837.8930	836.4090	836.4090	(0.177)	0.0000	0.0000	838
2023/05/22	GOVI	03/08/2023	837.23	Call	GOVI	6,630.0000	0.6630	0.0000	0.0000	(100.000)	0	0	0
2023/05/22	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	8,210.0000	0.8210	100.000	0	0	0
2023/05/22	GOVI	02/11/2023	885.81	Put	GOVI	291,780.0000	29.1780	307,040.0000	30.7040	5.230	0	0	0
2023/05/22	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/22	GOVI	02/11/2023			GOVI	856.6320	856.6320	855.1060	855.1060	(0.178)	0.0000	0.0000	0
2023/05/22	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/22	GOVI	02/11/2023	885.80	Put	GOVI	291,680.0000	29.1680	306,940.0000	30.6940	5.232	0	0	0
2023/05/22	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/22	GOVI	02/11/2023	885.82	Put	GOVI	291,880.0000	29.1880	307,140.0000	30.7140	5.228	0	0	0
2023/05/22	GOVI	01/02/2024	880.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/22	GOVI	01/02/2024	880.00	Put	GOVI	38,140.0000	3.8140	53,770.0000	5.3770	40.981	0	0	0
2023/05/22	GOVI	01/02/2024			GOVI	876.1860	876.1860	874.6230	874.6230	(0.178)	0.0000	0.0000	0
2023/05/22	GOVI	01/02/2024	879.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/22	GOVI	01/02/2024	879.98	Put	GOVI	37,940.0000	3.7940	53,570.0000	5.3570	41.197	0	0	0
2023/05/22	GOVI	01/02/2024	879.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/22	GOVI	01/02/2024	879.99	Put	GOVI	38,040.0000	3.8040	53,670.0000	5.3670	41.088	0	0	0
2023/05/22	GOVI	02/05/2024	950.97	Put	GOVI	547,580.0000	54.7580	563,540.0000	56.3540	2.915	0	0	0
2023/05/22	GOVI	02/05/2024	950.98	Put	GOVI	547,680.0000	54.7680	563,640.0000	56.3640	2.914	0	0	0
2023/05/22	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/22	GOVI	02/05/2024			GOVI	896.2120	896.2120	894.6160	894.6160	(0.178)	0.0000	0.0000	0
2023/05/22	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/22	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/22	GOVI	02/05/2024	950.99	Put	GOVI	547,780.0000	54.7780	563,740.0000	56.3740	2.914	0	0	0
2023/05/22	GOVI	01/08/2024	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/22	GOVI	01/08/2024	943.39	Put	GOVI	278,370.0000	27.8370	294,560.0000	29.4560	5.816	0	0	0
2023/05/22	GOVI	01/08/2024			GOVI	915.5530	915.5530	913.9340	913.9340	(0.177)	0.0000	0.0000	0
2023/05/22	GOVI	01/08/2024	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/22	GOVI	01/08/2024	943.37	Put	GOVI	278,170.0000	27.8170	294,360.0000	29.4360	5.820	0	0	0
2023/05/22	GOVI	01/08/2024	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/22	GOVI	01/08/2024	943.38	Put	GOVI	278,270.0000	27.8270	294,460.0000	29.4460	5.818	0	0	0
2023/05/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/05/22	IGOV	03/08/2023			Index Future	323.9530	323.9530	324.1520	324.1520	0.061	0.0000	0.0000	638
2023/05/22	IGOV	02/11/2023			Index Future	331.2760	331.2760	331.4760	331.4760	0.060	0.0000	0.0000	16
2023/05/22	IGOV	01/02/2024			Index Future	338.9140	338.9140	339.1180	339.1180	0.060	0.0000	0.0000	0
2023/05/22	IGOV	02/05/2024			Index Future	346.7340	346.7340	346.9440	346.9440	0.061	0.0000	0.0000	0
2023/05/22	IGOV	01/08/2024			Index Future	354.2890	354.2890	354.5090	354.5090	0.062	0.0000	0.0000	0
2023/05/22	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/05/22	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/05/22	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/05/22	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/05/22	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/05/22	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/05/22	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/05/22	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/05/22	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/05/22	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/05/22	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/05/22	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/05/22	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/05/22	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/05/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0

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2023/05/22	JBAF	21/06/2023			Jibar Tradeable Future	8.6400	91.3600	8.6500	91.3500	0.116	0.0000	0.0000	0
2023/05/22	JBAF	19/07/2023			Jibar Tradeable Future	8.7850	91.2150	8.7900	91.2100	0.057	0.0000	0.0000	0
2023/05/22	JBAF	16/08/2023			Jibar Tradeable Future	9.0300	90.9700	9.0100	90.9900	(0.221)	0.0000	0.0000	0
2023/05/22	JBAF	20/09/2023			Jibar Tradeable Future	9.0950	90.9050	9.1750	90.8250	0.880	0.0000	0.0000	0
2023/05/22	JBAF	18/10/2023			Jibar Tradeable Future	9.2200	90.7800	9.2000	90.8000	(0.217)	0.0000	0.0000	0
2023/05/22	JBAF	15/11/2023			Jibar Tradeable Future	9.2450	90.7550	9.2400	90.7600	(0.054)	0.0000	0.0000	0
2023/05/22	JBAF	20/12/2023			Jibar Tradeable Future	9.2850	90.7150	9.2650	90.7350	(0.215)	0.0000	0.0000	0
2023/05/22	JBAF	20/03/2024			Jibar Tradeable Future	9.2750	90.7250	9.2600	90.7400	(0.162)	0.0000	0.0000	0
2023/05/22	JBAF	19/06/2024			Jibar Tradeable Future	9.1400	90.8600	9.1550	90.8450	0.164	0.0000	0.0000	0
2023/05/22	JBAF	18/09/2024			Jibar Tradeable Future	8.9600	91.0400	8.9600	91.0400	0.000	0.0000	0.0000	0
2023/05/22	JBAF	18/12/2024			Jibar Tradeable Future	8.8900	91.1100	8.8000	91.2000	(1.012)	0.0000	0.0000	0
2023/05/22	JBAF	19/03/2025			Jibar Tradeable Future	8.7750	91.2250	8.8100	91.1900	0.399	0.0000	0.0000	0
2023/05/22	R035	03/08/2023	12.00	Call	Bond Future	1,034.7800	1.0348	900.2800	0.9003	(12.998)	0	0	0
2023/05/22	R035	03/08/2023	12.00	Put	Bond Future	3,131.9200	3.1319	3,305.7000	3.3057	5.549	0	0	0
2023/05/22	R035	03/08/2023			Bond Future	12.4031	82.4979	12.4637	82.1897	0.488	0.0000	0.0000	55,448
2023/05/22	R035	03/08/2023	11.75	Call	Bond Future	627.8400	0.6278	530.5200	0.5305	(15.501)	0	0	0
2023/05/22	R035	03/08/2023	11.75	Put	Bond Future	4,065.7900	4.0658	4,276.7500	4.2768	5.189	0	0	4,870
2023/05/22	R035	03/08/2023	11.98	Call	Bond Future	997.4400	0.9974	865.9500	0.8659	(13.183)	0	0	0
2023/05/22	R035	03/08/2023	11.98	Put	Bond Future	3,200.6900	3.2007	3,377.4800	3.3775	5.523	0	0	0
2023/05/22	R035	03/08/2023	11.99	Call	Bond Future	1,016.0000	1.0160	883.0100	0.8830	(13.090)	0	0	0
2023/05/22	R035	03/08/2023	11.99	Put	Bond Future	3,166.1700	3.1662	3,341.4600	3.3415	5.536	0	0	0
2023/05/22	R035	02/11/2023	12.85	Call	Bond Future	3,889.0100	3.8890	3,675.1700	3.6752	(5.499)	0	0	0
2023/05/22	R035	02/11/2023	12.85	Put	Bond Future	2,318.9100	2.3189	2,420.5000	2.4205	4.381	0	0	400
2023/05/22	R035	02/11/2023	11.41	Call	Bond Future	763.3500	0.7633	682.8200	0.6828	(10.550)	0	0	0
2023/05/22	R035	02/11/2023	11.41	Put	Bond Future	6,684.1700	6.6842	6,919.0700	6.9191	3.514	0	0	0
2023/05/22	R035	02/11/2023	11.42	Call	Bond Future	775.1300	0.7751	693.7200	0.6937	(10.503)	0	0	0
2023/05/22	R035	02/11/2023	11.42	Put	Bond Future	6,640.4400	6.6404	6,874.4600	6.8745	3.524	0	0	0
2023/05/22	R035	02/11/2023	11.12	Call	Bond Future	486.9700	0.4870	429.1200	0.4291	(11.880)	0	0	400
2023/05/22	R035	02/11/2023			Bond Future	12.5320	79.8322	12.5952	79.5168	0.504	0.0000	0.0000	106,261
2023/05/22	R035	02/11/2023	11.43	Call	Bond Future	787.2000	0.7872	704.9000	0.7049	(10.455)	0	0	0
2023/05/22	R035	02/11/2023	11.43	Put	Bond Future	6,597.0400	6.5970	6,830.1700	6.8302	3.534	0	0	0
2023/05/22	R035	02/11/2023	10.62	Call	Bond Future	214.6200	0.2146	184.3400	0.1843	(14.109)	0	0	400
2023/05/22	R035	02/11/2023	10.62	Put	Bond Future	10,688.3400	10.6883	10,973.4900	10.9735	2.668	0	0	0
2023/05/22	R035	02/11/2023	11.12	Put	Bond Future	8,040.3700	8.0404	8,297.9500	8.2979	3.204	0	0	0
2023/05/22	R035	01/02/2024	12.18	Put	Bond Future	4,823.3900	4.8234	4,996.8700	4.9969	3.597	0	0	0
2023/05/22	R035	01/02/2024	12.19	Call	Bond Future	2,412.9000	2.4129	2,262.8200	2.2628	(6.220)	0	0	0
2023/05/22	R035	01/02/2024	12.19	Put	Bond Future	4,793.8100	4.7938	4,966.4800	4.9665	3.602	0	0	0
2023/05/22	R035	01/02/2024	10.62	Call	Bond Future	438.6500	0.4387	394.2700	0.3943	(10.117)	0	0	400
2023/05/22	R035	01/02/2024	10.62	Put	Bond Future	11,469.5000	11.4695	11,747.8700	11.7479	2.427	0	0	0
2023/05/22	R035	01/02/2024	11.12	Put	Bond Future	8,938.9700	8.9390	9,191.1100	9.1911	2.821	0	0	0
2023/05/22	R035	01/02/2024			Bond Future	12.6644	81.6550	12.7304	81.3322	0.520	0.0000	0.0000	0
2023/05/22	R035	01/02/2024	13.46	Call	Bond Future	5,932.4400	5.9324	5,695.4400	5.6954	(3.995)	0	0	0
2023/05/22	R035	01/02/2024	13.46	Put	Bond Future	2,160.2000	2.1602	2,245.9500	2.2459	3.970	0	0	400
2023/05/22	R035	01/02/2024	12.18	Call	Bond Future	2,391.1900	2.3912	2,241.9200	2.2419	(6.242)	0	0	0
2023/05/22	R035	01/02/2024	12.20	Call	Bond Future	2,434.7000	2.4347	2,283.8200	2.2838	(6.197)	0	0	0
2023/05/22	R035	01/02/2024	12.20	Put	Bond Future	4,764.3800	4.7644	4,936.2500	4.9363	3.607	0	0	0

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2023/05/22	R035	01/02/2024	11.12	Call	Bond Future	798.4200	0.7984	727.8100	0.7278	(8.844)	0	0	400
2023/05/22	R035	02/05/2024	11.19	Call	Bond Future	845.0400	0.8450	774.5000	0.7745	(8.348)	0	0	0
2023/05/22	R035	02/05/2024	11.19	Put	Bond Future	9,151.8800	9.1519	9,411.3700	9.4114	2.835	0	0	0
2023/05/22	R035	02/05/2024	11.20	Call	Bond Future	853.9000	0.8539	782.7800	0.7828	(8.329)	0	0	0
2023/05/22	R035	02/05/2024	11.20	Put	Bond Future	9,105.1700	9.1052	9,364.0800	9.3641	2.844	0	0	0
2023/05/22	R035	02/05/2024			Bond Future	12.7937	79.0055	12.8623	78.6755	0.537	0.0000	0.0000	0
2023/05/22	R035	02/05/2024	11.21	Call	Bond Future	862.8200	0.8628	791.1400	0.7911	(8.308)	0	0	0
2023/05/22	R035	02/05/2024	11.21	Put	Bond Future	9,058.5800	9.0586	9,316.9300	9.3169	2.852	0	0	0
2023/05/22	R035	01/08/2024	11.81	Call	Bond Future	1,700.4100	1.7004	1,590.1200	1.5901	(6.486)	0	0	0
2023/05/22	R035	01/08/2024	11.79	Put	Bond Future	7,434.4300	7.4344	7,662.2500	7.6623	3.064	0	0	0
2023/05/22	R035	01/08/2024	11.80	Call	Bond Future	1,685.2800	1.6853	1,575.6600	1.5757	(6.505)	0	0	0
2023/05/22	R035	01/08/2024	11.80	Put	Bond Future	7,397.3200	7.3973	7,624.4700	7.6245	3.071	0	0	0
2023/05/22	R035	01/08/2024			Bond Future	12.9515	80.7028	13.0231	80.3661	0.553	0.0000	0.0000	0
2023/05/22	R035	01/08/2024	11.81	Put	Bond Future	7,360.3300	7.3603	7,586.8100	7.5868	3.077	0	0	0
2023/05/22	R035	01/08/2024	11.79	Call	Bond Future	1,670.2300	1.6702	1,561.2800	1.5613	(6.523)	0	0	0
2023/05/22	R186	03/08/2023	9.73	Put	Bond Future	1,560.1300	1.5601	1,471.1000	1.4711	(5.707)	0	0	0
2023/05/22	R186	03/08/2023	9.74	Call	Bond Future	598.3800	0.5984	619.8300	0.6198	3.585	0	0	0
2023/05/22	R186	03/08/2023	9.74	Put	Bond Future	1,542.3500	1.5424	1,453.7100	1.4537	(5.747)	0	0	0
2023/05/22	R186	03/08/2023			Bond Future	10.0726	102.5480	10.0336	102.6581	(0.387)	0.0000	0.0000	82,550
2023/05/22	R186	03/08/2023	9.73	Call	Bond Future	587.6100	0.5876	608.6700	0.6087	3.584	0	0	0
2023/05/22	R186	03/08/2023	9.75	Call	Bond Future	609.4500	0.6095	631.2900	0.6313	3.584	0	0	0
2023/05/22	R186	03/08/2023	9.75	Put	Bond Future	1,524.8800	1.5249	1,436.6300	1.4366	(5.787)	0	0	0
2023/05/22	R186	02/11/2023	9.40	Call	Bond Future	589.2200	0.5892	610.9300	0.6109	3.685	0	0	0
2023/05/22	R186	02/11/2023	9.40	Put	Bond Future	2,628.9600	2.6290	2,538.4900	2.5385	(3.441)	0	0	0
2023/05/22	R186	02/11/2023	9.15	Call	Bond Future	422.8300	0.4228	438.7500	0.4388	3.765	0	0	1,715
2023/05/22	R186	02/11/2023			Bond Future	10.1645	104.8420	10.1220	104.9542	(0.419)	0.0000	0.0000	13,885
2023/05/22	R186	02/11/2023	10.42	Call	Bond Future	1,825.2600	1.8253	1,877.9700	1.8780	2.888	0	0	0
2023/05/22	R186	02/11/2023	10.42	Put	Bond Future	1,155.0100	1.1550	1,095.5400	1.0955	(5.149)	0	0	1,715
2023/05/22	R186	02/11/2023	9.15	Put	Bond Future	3,140.8100	3.1408	3,044.5500	3.0445	(3.065)	0	0	0
2023/05/22	R186	02/11/2023	9.38	Call	Bond Future	574.4400	0.5744	595.6500	0.5956	3.692	0	0	0
2023/05/22	R186	02/11/2023	9.38	Put	Bond Future	2,668.2300	2.6682	2,577.2600	2.5773	(3.409)	0	0	0
2023/05/22	R186	02/11/2023	9.39	Call	Bond Future	581.6800	0.5817	603.1400	0.6031	3.689	0	0	0
2023/05/22	R186	02/11/2023	9.39	Put	Bond Future	2,648.4400	2.6484	2,557.7200	2.5577	(3.425)	0	0	0
2023/05/22	R186	01/02/2024	9.51	Call	Bond Future	831.9200	0.8319	861.7900	0.8618	3.590	0	0	0
2023/05/22	R186	01/02/2024	9.52	Put	Bond Future	2,655.3400	2.6553	2,570.8300	2.5708	(3.183)	0	0	0
2023/05/22	R186	01/02/2024	9.50	Call	Bond Future	822.8300	0.8228	852.4500	0.8525	3.600	0	0	0
2023/05/22	R186	01/02/2024			Bond Future	10.2533	101.9239	10.2065	102.0385	(0.457)	0.0000	0.0000	0
2023/05/22	R186	01/02/2024	9.51	Put	Bond Future	2,670.9000	2.6709	2,586.1500	2.5862	(3.173)	0	0	0
2023/05/22	R186	01/02/2024	9.52	Call	Bond Future	841.3800	0.8414	871.4900	0.8715	3.579	0	0	0
2023/05/22	R186	01/02/2024	9.50	Put	Bond Future	2,686.8400	2.6868	2,601.8400	2.6018	(3.164)	0	0	0
2023/05/22	R186	02/05/2024	8.01	Call	Bond Future	186.9900	0.1870	195.7100	0.1957	4.663	0	0	0
2023/05/22	R186	02/05/2024	8.01	Put	Bond Future	5,661.8400	5.6618	5,553.2000	5.5532	(1.919)	0	0	0
2023/05/22	R186	02/05/2024			Bond Future	10.3585	104.2522	10.3065	104.3696	(0.502)	0.0000	0.0000	0
2023/05/22	R186	02/05/2024	8.00	Call	Bond Future	184.7800	0.1848	193.4100	0.1934	4.670	0	0	0
2023/05/22	R186	02/05/2024	8.00	Put	Bond Future	5,683.7500	5.6838	5,575.0200	5.5750	(1.913)	0	0	0
2023/05/22	R186	02/05/2024	7.99	Call	Bond Future	182.5900	0.1826	191.1300	0.1911	4.677	0	0	0
2023/05/22	R186	02/05/2024	7.99	Put	Bond Future	5,705.6800	5.7057	5,596.8600	5.5969	(1.907)	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
2023/05/22	R186	01/08/2024	8.69	Call	Bond Future	393.3800	0.3934	411.7100	0.4117	4.660	0	0	0
2023/05/22	R186	01/08/2024	8.70	Put	Bond Future	4,298.6100	4.2986	4,196.7100	4.1967	(2.371)	0	0	0
2023/05/22	R186	01/08/2024	8.68	Call	Bond Future	389.7300	0.3897	407.9300	0.4079	4.670	0	0	0
2023/05/22	R186	01/08/2024			Bond Future	10.5534	101.1848	10.4948	101.3051	(0.555)	0.0000	0.0000	0
2023/05/22	R186	01/08/2024	8.69	Put	Bond Future	4,316.5300	4.3165	4,214.4700	4.2145	(2.364)	0	0	0
2023/05/22	R186	01/08/2024	8.70	Call	Bond Future	397.0400	0.3970	415.5300	0.4155	4.657	0	0	0
2023/05/22	R186	01/08/2024	8.68	Put	Bond Future	4,334.4600	4.3345	4,232.2700	4.2323	(2.358)	0	0	0
2023/05/22	R197	03/08/2023			Bond Future	334.3576	334.3576	334.4324	334.4324	0.022	0.0000	0.0000	49
2023/05/22	R197	02/11/2023			Bond Future	341.9163	341.9163	341.9916	341.9916	0.022	0.0000	0.0000	0
2023/05/22	R202	03/08/2023			Bond Future	247.1678	247.1678	247.8416	247.8416	0.273	0.0000	0.0000	5,336
2023/05/22	R202	02/11/2023			Bond Future	252.7552	252.7552	253.4433	253.4433	0.272	0.0000	0.0000	0
2023/05/22	R202	01/02/2024			Bond Future	253.5483	253.5483	254.2524	254.2524	0.278	0.0000	0.0000	0
2023/05/22	R202	02/05/2024			Bond Future	259.3975	259.3975	260.1184	260.1184	0.278	0.0000	0.0000	0
2023/05/22	R202	01/08/2024			Bond Future	259.8654	259.8654	260.6038	260.6038	0.284	0.0000	0.0000	0
2023/05/22	R209	03/08/2023	10.00	Call	Bond Future	1.8200	0.0018	1.1100	0.0011	(39.011)	0	0	1,800
2023/05/22	R209	03/08/2023	10.00	Put	Bond Future	12,309.1500	12.3091	12,577.0400	12.5770	2.176	0	0	0
2023/05/22	R209	03/08/2023	10.70	Call	Bond Future	27.4600	0.0275	19.4900	0.0195	(29.024)	0	0	1,800
2023/05/22	R209	03/08/2023	11.95	Put	Bond Future	2,964.7500	2.9648	3,125.6400	3.1256	5.427	0	0	0
2023/05/22	R209	03/08/2023	12.00	Call	Bond Future	862.1400	0.8621	747.8600	0.7479	(13.255)	0	0	0
2023/05/22	R209	03/08/2023	12.00	Put	Bond Future	2,808.9400	2.8089	2,963.2600	2.9633	5.494	0	0	1,750
2023/05/22	R209	03/08/2023	11.25	Put	Bond Future	5,722.7900	5.7228	5,959.8200	5.9598	4.142	0	0	0
2023/05/22	R209	03/08/2023	11.93	Call	Bond Future	754.7200	0.7547	649.6300	0.6496	(13.924)	0	0	0
2023/05/22	R209	03/08/2023	11.94	Call	Bond Future	769.4600	0.7695	663.0700	0.6631	(13.827)	0	0	0
2023/05/22	R209	03/08/2023			Bond Future	12.4273	63.3154	12.4878	63.0468	0.487	0.0000	0.0000	12,261
2023/05/22	R209	03/08/2023	10.70	Put	Bond Future	8,458.0400	8.4580	8,718.6700	8.7187	3.081	0	0	0
2023/05/22	R209	03/08/2023	10.75	Call	Bond Future	32.4400	0.0324	23.2400	0.0232	(28.360)	0	0	7,000
2023/05/22	R209	03/08/2023	10.75	Put	Bond Future	8,196.9500	8.1970	8,456.3500	8.4563	3.165	0	0	0
2023/05/22	R209	03/08/2023	11.95	Call	Bond Future	784.4900	0.7845	676.7800	0.6768	(13.730)	0	0	0
2023/05/22	R209	03/08/2023	11.25	Call	Bond Future	143.3600	0.1434	111.7900	0.1118	(22.021)	0	0	7,000
2023/05/22	R209	03/08/2023	11.93	Put	Bond Future	3,028.7000	3.0287	3,192.2100	3.1922	5.399	0	0	0
2023/05/22	R209	03/08/2023	11.94	Put	Bond Future	2,996.5500	2.9965	3,158.7600	3.1588	5.413	0	0	0
2023/05/22	R209	02/11/2023	11.34	Call	Bond Future	583.6400	0.5836	519.5000	0.5195	(10.990)	0	0	0
2023/05/22	R209	02/11/2023	11.34	Put	Bond Future	6,191.8200	6.1918	6,402.5100	6.4025	3.403	0	0	0
2023/05/22	R209	02/11/2023	11.33	Call	Bond Future	574.2100	0.5742	510.8200	0.5108	(11.040)	0	0	0
2023/05/22	R209	02/11/2023	11.33	Put	Bond Future	6,232.0600	6.2321	6,443.5000	6.4435	3.393	0	0	0
2023/05/22	R209	02/11/2023			Bond Future	12.5406	61.5776	12.6034	61.3027	0.501	0.0000	0.0000	2
2023/05/22	R209	02/11/2023	11.35	Call	Bond Future	593.1700	0.5932	528.2800	0.5283	(10.940)	0	0	0
2023/05/22	R209	02/11/2023	11.35	Put	Bond Future	6,151.7300	6.1517	6,361.6700	6.3617	3.413	0	0	0
2023/05/22	R209	01/02/2024	12.13	Put	Bond Future	4,330.4200	4.3304	4,483.7500	4.4838	3.541	0	0	0
2023/05/22	R209	01/02/2024	12.14	Call	Bond Future	2,029.6100	2.0296	1,901.0800	1.9011	(6.333)	0	0	0
2023/05/22	R209	01/02/2024	12.14	Put	Bond Future	4,303.4600	4.3035	4,456.0800	4.4561	3.546	0	0	0
2023/05/22	R209	01/02/2024			Bond Future	12.6519	62.9835	12.7171	62.7024	0.515	0.0000	0.0000	0
2023/05/22	R209	01/02/2024	12.13	Call	Bond Future	2,010.9900	2.0110	1,883.1700	1.8832	(6.356)	0	0	0
2023/05/22	R209	01/02/2024	12.12	Call	Bond Future	1,992.2600	1.9923	1,865.1600	1.8652	(6.380)	0	0	0
2023/05/22	R209	01/02/2024	12.12	Put	Bond Future	4,357.3300	4.3573	4,511.3800	4.5114	3.535	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/22	R209	02/05/2024	11.18	Call	Bond Future	739.6700	0.7397	677.8500	0.6778	(8.358)	0	0	0
2023/05/22	R209	02/05/2024	11.18	Put	Bond Future	8,077.5800	8.0776	8,303.3100	8.3033	2.795	0	0	0
2023/05/22	R209	02/05/2024	11.17	Call	Bond Future	731.8800	0.7319	670.5500	0.6706	(8.380)	0	0	0
2023/05/22	R209	02/05/2024	11.17	Put	Bond Future	8,119.7500	8.1198	8,345.9700	8.3460	2.786	0	0	0
2023/05/22	R209	02/05/2024			Bond Future	12.7690	61.2683	12.8366	60.9808	0.530	0.0000	0.0000	0
2023/05/22	R209	02/05/2024	11.19	Call	Bond Future	747.5300	0.7475	685.2000	0.6852	(8.338)	0	0	0
2023/05/22	R209	02/05/2024	11.19	Put	Bond Future	8,035.5400	8.0355	8,260.7600	8.2608	2.803	0	0	0
2023/05/22	R209	01/08/2024	11.79	Put	Bond Future	6,471.8600	6.4719	6,667.9400	6.6679	3.030	0	0	0
2023/05/22	R209	01/08/2024	11.80	Call	Bond Future	1,521.3900	1.5214	1,423.4100	1.4234	(6.440)	0	0	0
2023/05/22	R209	01/08/2024	11.80	Put	Bond Future	6,438.7900	6.4388	6,634.2600	6.6343	3.036	0	0	0
2023/05/22	R209	01/08/2024			Bond Future	12.9109	62.5842	12.9811	62.2908	0.544	0.0000	0.0000	0
2023/05/22	R209	01/08/2024	11.79	Call	Bond Future	1,507.7300	1.5077	1,410.3600	1.4104	(6.458)	0	0	0
2023/05/22	R209	01/08/2024	11.78	Call	Bond Future	1,494.1600	1.4942	1,397.3900	1.3974	(6.477)	0	0	0
2023/05/22	R209	01/08/2024	11.78	Put	Bond Future	6,505.0600	6.5051	6,701.7400	6.7017	3.023	0	0	0
2023/05/22	R210	03/08/2023			Bond Future	226.3827	226.3827	226.7636	226.7636	0.168	0.0000	0.0000	421
2023/05/22	R210	02/11/2023			Bond Future	228.2926	228.2926	228.6814	228.6814	0.170	0.0000	0.0000	0
2023/05/22	R210	01/02/2024			Bond Future	233.5565	233.5565	233.9542	233.9542	0.170	0.0000	0.0000	0
2023/05/22	R210	02/05/2024			Bond Future	235.6382	235.6382	236.0458	236.0458	0.173	0.0000	0.0000	0
2023/05/22	R210	01/08/2024			Bond Future	240.7662	240.7662	241.1837	241.1837	0.173	0.0000	0.0000	0
2023/05/22	R213	03/08/2023	11.62	Put	Bond Future	1,758.1000	1.7581	1,771.6000	1.7716	0.768	0	0	0
2023/05/22	R213	03/08/2023	11.63	Call	Bond Future	1,322.4900	1.3225	1,255.4400	1.2554	(5.070)	0	0	0
2023/05/22	R213	03/08/2023			Bond Future	11.7294	79.7589	11.7487	79.6787	0.164	0.0000	0.0000	23,396
2023/05/22	R213	03/08/2023	11.61	Call	Bond Future	1,281.0600	1.2811	1,214.8800	1.2149	(5.166)	0	0	0
2023/05/22	R213	03/08/2023	11.61	Put	Bond Future	1,779.3700	1.7794	1,793.3100	1.7933	0.783	0	0	0
2023/05/22	R213	03/08/2023	11.62	Call	Bond Future	1,301.6900	1.3017	1,235.0700	1.2351	(5.118)	0	0	0
2023/05/22	R213	03/08/2023	11.63	Put	Bond Future	1,737.0400	1.7370	1,750.1100	1.7501	0.752	0	0	0
2023/05/22	R213	02/11/2023	11.13	Call	Bond Future	1,048.6300	1.0486	1,006.1700	1.0062	(4.049)	0	0	0
2023/05/22	R213	02/11/2023	11.13	Put	Bond Future	4,056.5900	4.0566	4,096.3900	4.0964	0.981	0	0	0
2023/05/22	R213	02/11/2023			Bond Future	11.8539	77.9849	11.8742	77.9027	0.171	0.0000	0.0000	4,413
2023/05/22	R213	02/11/2023	11.11	Call	Bond Future	1,023.5500	1.0236	981.6700	0.9817	(4.092)	0	0	0
2023/05/22	R213	02/11/2023	11.11	Put	Bond Future	4,116.7200	4.1167	4,157.1000	4.1571	0.981	0	0	0
2023/05/22	R213	02/11/2023	11.12	Call	Bond Future	1,036.0400	1.0360	993.8700	0.9939	(4.070)	0	0	0
2023/05/22	R213	02/11/2023	11.12	Put	Bond Future	4,086.5900	4.0866	4,126.6800	4.1267	0.981	0	0	0
2023/05/22	R213	01/02/2024	11.70	Call	Bond Future	2,254.8300	2.2548	2,200.9500	2.2009	(2.390)	0	0	0
2023/05/22	R213	01/02/2024	11.70	Put	Bond Future	3,381.0400	3.3810	3,411.3200	3.4113	0.896	0	0	0
2023/05/22	R213	01/02/2024	11.71	Call	Bond Future	2,273.8500	2.2738	2,219.7500	2.2197	(2.379)	0	0	0
2023/05/22	R213	01/02/2024	11.71	Put	Bond Future	3,359.8300	3.3598	3,389.8900	3.3899	0.895	0	0	0
2023/05/22	R213	01/02/2024			Bond Future	11.9825	79.7653	12.0038	79.6812	0.178	0.0000	0.0000	0
2023/05/22	R213	01/02/2024	11.72	Call	Bond Future	2,293.2200	2.2932	2,238.8900	2.2389	(2.369)	0	0	0
2023/05/22	R213	01/02/2024	11.72	Put	Bond Future	3,339.0000	3.3390	3,368.8300	3.3688	0.893	0	0	0
2023/05/22	R213	02/05/2024	10.30	Call	Bond Future	514.9000	0.5149	495.0700	0.4951	(3.851)	0	0	0
2023/05/22	R213	02/05/2024	10.30	Put	Bond Future	7,895.6800	7.8957	7,961.8700	7.9619	0.838	0	0	0
2023/05/22	R213	02/05/2024			Bond Future	12.1093	78.0268	12.1317	77.9407	0.185	0.0000	0.0000	0
2023/05/22	R213	02/05/2024	10.28	Call	Bond Future	503.8800	0.5039	484.3700	0.4844	(3.872)	0	0	0
2023/05/22	R213	02/05/2024	10.28	Put	Bond Future	7,971.1000	7.9711	8,037.6100	8.0376	0.834	0	0	0
2023/05/22	R213	02/05/2024	10.29	Call	Bond Future	509.4600	0.5095	489.7900	0.4898	(3.861)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/22	R213	02/05/2024	10.29	Put	Bond Future	7,933.4500	7.9335	7,999.8000	7.9998	0.836	0	0	0
2023/05/22	R213	01/08/2024	10.86	Call	Bond Future	1,047.1400	1.0471	1,017.5700	1.0176	(2.824)	0	0	0
2023/05/22	R213	01/08/2024	10.86	Put	Bond Future	6,562.2200	6.5622	6,620.1900	6.6202	0.883	0	0	0
2023/05/22	R213	01/08/2024	10.87	Call	Bond Future	1,055.9000	1.0559	1,026.1600	1.0262	(2.817)	0	0	0
2023/05/22	R213	01/08/2024	10.87	Put	Bond Future	6,530.2100	6.5302	6,588.0100	6.5880	0.885	0	0	0
2023/05/22	R213	01/08/2024			Bond Future	12.2720	79.7046	12.2954	79.6170	0.191	0.0000	0.0000	0
2023/05/22	R213	01/08/2024	10.88	Call	Bond Future	1,064.7100	1.0647	1,034.8100	1.0348	(2.808)	0	0	0
2023/05/22	R213	01/08/2024	10.88	Put	Bond Future	6,498.2800	6.4983	6,555.9200	6.5559	0.887	0	0	0
2023/05/22	R214	03/08/2023	12.14	Call	Bond Future	725.1100	0.7251	634.9300	0.6349	(12.437)	0	0	0
2023/05/22	R214	03/08/2023	12.14	Put	Bond Future	3,244.1000	3.2441	3,379.2700	3.3793	4.167	0	0	0
2023/05/22	R214	03/08/2023	12.15	Call	Bond Future	739.6700	0.7397	648.3600	0.6484	(12.345)	0	0	0
2023/05/22	R214	03/08/2023	12.15	Put	Bond Future	3,210.4300	3.2104	3,344.4700	3.3445	4.175	0	0	0
2023/05/22	R214	03/08/2023			Bond Future	12.6802	59.7192	12.7303	59.4939	0.396	0.0000	0.0000	19,413
2023/05/22	R214	03/08/2023	12.16	Call	Bond Future	754.4100	0.7544	661.9600	0.6620	(12.255)	0	0	0
2023/05/22	R214	03/08/2023	12.16	Put	Bond Future	3,177.0100	3.1770	3,309.9100	3.3099	4.183	0	0	0
2023/05/22	R214	02/11/2023	11.45	Put	Bond Future	6,996.1500	6.9962	7,177.7400	7.1777	2.596	0	0	0
2023/05/22	R214	02/11/2023	11.46	Call	Bond Future	496.1400	0.4961	446.5800	0.4466	(9.989)	0	0	0
2023/05/22	R214	02/11/2023	11.46	Put	Bond Future	6,950.8400	6.9508	7,131.8900	7.1319	2.605	0	0	0
2023/05/22	R214	02/11/2023			Bond Future	12.7938	57.7512	12.8459	57.5206	0.407	0.0000	0.0000	12
2023/05/22	R214	02/11/2023	11.45	Call	Bond Future	488.8000	0.4888	439.7800	0.4398	(10.029)	0	0	0
2023/05/22	R214	02/11/2023	11.47	Call	Bond Future	503.5600	0.5036	453.4500	0.4534	(9.951)	0	0	0
2023/05/22	R214	02/11/2023	11.47	Put	Bond Future	6,905.6700	6.9057	7,086.1700	7.0862	2.614	0	0	0
2023/05/22	R214	01/02/2024	12.16	Call	Bond Future	1,691.3200	1.6913	1,593.1400	1.5931	(5.805)	0	0	0
2023/05/22	R214	01/02/2024	12.16	Put	Bond Future	5,132.1000	5.1321	5,269.8400	5.2698	2.684	0	0	0
2023/05/22	R214	01/02/2024			Bond Future	12.9094	59.0698	12.9635	58.8339	0.419	0.0000	0.0000	0
2023/05/22	R214	01/02/2024	12.14	Call	Bond Future	1,658.6600	1.6587	1,561.6800	1.5617	(5.847)	0	0	0
2023/05/22	R214	01/02/2024	12.14	Put	Bond Future	5,195.7500	5.1958	5,334.6900	5.3347	2.674	0	0	0
2023/05/22	R214	01/02/2024	12.15	Call	Bond Future	1,674.9500	1.6750	1,577.3600	1.5774	(5.826)	0	0	0
2023/05/22	R214	01/02/2024	12.15	Put	Bond Future	5,163.8600	5.1639	5,302.1900	5.3022	2.679	0	0	0
2023/05/22	R214	02/05/2024	11.46	Call	Bond Future	870.8400	0.8708	812.2600	0.8123	(6.727)	0	0	0
2023/05/22	R214	02/05/2024	11.46	Put	Bond Future	8,314.6200	8.3146	8,497.3500	8.4974	2.198	0	0	0
2023/05/22	R214	02/05/2024	11.47	Call	Bond Future	879.6600	0.8797	820.6300	0.8206	(6.711)	0	0	0
2023/05/22	R214	02/05/2024	11.47	Put	Bond Future	8,271.0000	8.2710	8,453.2800	8.4533	2.204	0	0	0
2023/05/22	R214	02/05/2024			Bond Future	13.0211	57.1126	13.0771	56.8713	0.430	0.0000	0.0000	0
2023/05/22	R214	02/05/2024	11.48	Call	Bond Future	888.3700	0.8884	828.9100	0.8289	(6.693)	0	0	0
2023/05/22	R214	02/05/2024	11.48	Put	Bond Future	8,227.3300	8.2273	8,409.1800	8.4092	2.210	0	0	0
2023/05/22	R214	01/08/2024	12.18	Call	Bond Future	1,853.6000	1.8536	1,759.7700	1.7598	(5.062)	0	0	0
2023/05/22	R214	01/08/2024	12.18	Put	Bond Future	6,256.0100	6.2560	6,408.3900	6.4084	2.436	0	0	0
2023/05/22	R214	01/08/2024			Bond Future	13.1547	58.3395	13.2127	58.0933	0.441	0.0000	0.0000	0
2023/05/22	R214	01/08/2024	12.16	Call	Bond Future	1,823.0400	1.8230	1,730.2300	1.7302	(5.091)	0	0	0
2023/05/22	R214	01/08/2024	12.16	Put	Bond Future	6,321.3900	6.3214	6,474.7900	6.4748	2.427	0	0	0
2023/05/22	R214	01/08/2024	12.17	Call	Bond Future	1,838.4000	1.8384	1,745.0800	1.7451	(5.076)	0	0	0
2023/05/22	R214	01/08/2024	12.17	Put	Bond Future	6,288.7500	6.2888	6,441.6400	6.4416	2.431	0	0	0
2023/05/22	R248	03/08/2023	11.80	Call	Bond Future	321.8500	0.3219	267.3700	0.2674	(16.927)	0	0	1,100
2023/05/22	R248	03/08/2023	11.80	Put	Bond Future	6,078.2500	6.0783	6,296.3900	6.2964	3.589	0	0	0
2023/05/22	R248	03/08/2023	12.11	Call	Bond Future	673.4700	0.6735	581.8500	0.5819	(13.604)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/22	R248	03/08/2023	12.11	Put	Bond Future	4,529.7900	4.5298	4,710.7900	4.7108	3.996	0	0	0
2023/05/22	R248	03/08/2023			Bond Future	12.7849	73.7572	12.8351	73.4845	0.393	0.0000	0.0000	240,136
2023/05/22	R248	03/08/2023	12.09	Call	Bond Future	645.1300	0.6451	556.1200	0.5561	(13.797)	0	0	0
2023/05/22	R248	03/08/2023	12.09	Put	Bond Future	4,621.4800	4.6215	4,805.0900	4.8051	3.973	0	0	0
2023/05/22	R248	03/08/2023	12.10	Call	Bond Future	659.2500	0.6592	568.9300	0.5689	(13.700)	0	0	0
2023/05/22	R248	03/08/2023	12.10	Put	Bond Future	4,575.5400	4.5755	4,757.8400	4.7578	3.984	0	0	0
2023/05/22	R248	03/08/2023	12.30	Call	Bond Future	985.9700	0.9860	868.8700	0.8689	(11.877)	0	0	1,100
2023/05/22	R248	03/08/2023	12.30	Put	Bond Future	3,718.9400	3.7189	3,874.4600	3.8745	4.182	0	0	0
2023/05/22	R248	03/08/2023	13.20	Call	Bond Future	3,495.7600	3.4958	3,274.6200	3.2746	(6.326)	0	0	0
2023/05/22	R248	03/08/2023	13.20	Put	Bond Future	1,298.7300	1.2987	1,350.2100	1.3502	3.964	0	0	1,100
2023/05/22	R248	02/11/2023	11.47	Call	Bond Future	542.6200	0.5426	487.5600	0.4876	(10.147)	0	0	0
2023/05/22	R248	02/11/2023	11.48	Call	Bond Future	550.9700	0.5510	495.2700	0.4953	(10.109)	0	0	0
2023/05/22	R248	02/11/2023	11.49	Put	Bond Future	8,945.0600	8.9451	9,167.6900	9.1677	2.489	0	0	0
2023/05/22	R248	02/11/2023			Bond Future	12.9040	70.9595	12.9563	70.6806	0.405	0.0000	0.0000	11,069
2023/05/22	R248	02/11/2023	11.47	Put	Bond Future	9,059.5500	9.0596	9,283.4600	9.2835	2.472	0	0	0
2023/05/22	R248	02/11/2023	11.48	Put	Bond Future	9,002.2100	9.0022	9,225.4800	9.2255	2.480	0	0	0
2023/05/22	R248	02/11/2023	11.49	Call	Bond Future	559.4200	0.5594	503.0800	0.5031	(10.071)	0	0	0
2023/05/22	R248	01/02/2024	12.14	Call	Bond Future	1,873.1900	1.8732	1,762.1200	1.7621	(5.929)	0	0	0
2023/05/22	R248	01/02/2024	12.14	Put	Bond Future	6,837.0400	6.8370	7,011.4100	7.0114	2.550	0	0	0
2023/05/22	R248	01/02/2024	12.15	Call	Bond Future	1,892.0200	1.8920	1,780.2400	1.7802	(5.908)	0	0	0
2023/05/22	R248	01/02/2024	12.15	Put	Bond Future	6,796.3000	6.7963	6,969.9600	6.9700	2.555	0	0	0
2023/05/22	R248	01/02/2024			Bond Future	13.0256	72.5797	13.0800	72.2943	0.418	0.0000	0.0000	0
2023/05/22	R248	01/02/2024	12.16	Call	Bond Future	1,910.9700	1.9110	1,798.4700	1.7985	(5.887)	0	0	0
2023/05/22	R248	01/02/2024	12.16	Put	Bond Future	6,755.7600	6.7558	6,928.7000	6.9287	2.560	0	0	0
2023/05/22	R248	02/05/2024	11.46	Call	Bond Future	1,171.0200	1.1710	1,097.8300	1.0978	(6.250)	0	0	0
2023/05/22	R248	02/05/2024	11.47	Call	Bond Future	1,182.0600	1.1821	1,108.3600	1.1084	(6.235)	0	0	0
2023/05/22	R248	02/05/2024	11.48	Put	Bond Future	10,895.8900	10.8959	11,113.5400	11.1135	1.998	0	0	0
2023/05/22	R248	02/05/2024			Bond Future	13.1432	69.7865	13.1997	69.4946	0.430	0.0000	0.0000	13,000
2023/05/22	R248	02/05/2024	11.46	Put	Bond Future	11,004.9600	11.0050	11,223.6300	11.2236	1.987	0	0	0
2023/05/22	R248	02/05/2024	11.47	Put	Bond Future	10,950.3400	10.9503	11,168.5000	11.1685	1.992	0	0	0
2023/05/22	R248	02/05/2024	11.48	Call	Bond Future	1,193.1700	1.1932	1,118.9600	1.1190	(6.220)	0	0	0
2023/05/22	R248	01/08/2024	12.30	Call	Bond Future	2,533.5600	2.5336	2,414.7000	2.4147	(4.691)	0	0	0
2023/05/22	R248	01/08/2024	12.30	Put	Bond Future	7,887.4500	7.8875	8,066.4300	8.0664	2.269	0	0	0
2023/05/22	R248	01/08/2024	12.31	Call	Bond Future	2,552.9800	2.5530	2,433.5300	2.4335	(4.679)	0	0	0
2023/05/22	R248	01/08/2024	12.31	Put	Bond Future	7,848.6900	7.8487	8,027.0800	8.0271	2.273	0	0	0
2023/05/22	R248	01/08/2024			Bond Future	13.2837	71.2849	13.3425	70.9870	0.443	0.0000	0.0000	0
2023/05/22	R248	01/08/2024	12.32	Call	Bond Future	2,572.4800	2.5725	2,452.4400	2.4524	(4.666)	0	0	0
2023/05/22	R248	01/08/2024	12.32	Put	Bond Future	7,810.0900	7.8101	7,987.8900	7.9879	2.277	0	0	0

Total

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