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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/05/2023 TO 25/05/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/25	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/25	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/25	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/25	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/25	2025	03/08/2023		Bond Future	170.1072	170.1072	170.1532	170.1532	0.027	0.0000	0.0000	6,305
2023/05/25	2025	02/11/2023		Bond Future	173.9500	173.9500	173.9965	173.9965	0.027	0.0000	0.0000	0
2023/05/25	2025	01/02/2024		Bond Future	176.1621	176.1621	176.2094	176.2094	0.027	0.0000	0.0000	0
2023/05/25	2025	02/05/2024		Bond Future	180.2272	180.2272	180.2758	180.2758	0.027	0.0000	0.0000	0
2023/05/25	2025	01/08/2024		Bond Future	182.3090	182.3090	182.3593	182.3593	0.028	0.0000	0.0000	0
2023/05/25	2029	03/08/2023		Bond Future	123.2372	123.2372	123.7189	123.7189	0.391	0.0000	0.0000	2,275
2023/05/25	2029	02/11/2023		Bond Future	124.6867	124.6867	125.1789	125.1789	0.395	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
2023/05/25	2029	01/02/2024			Bond Future	127.5612	127.5612	128.0646	128.0646	0.395	0.0000	0.0000	0
2023/05/25	2029	02/05/2024			Bond Future	129.1335	129.1335	129.6486	129.6486	0.399	0.0000	0.0000	0
2023/05/25	2029	01/08/2024			Bond Future	131.9475	131.9475	132.4743	132.4743	0.399	0.0000	0.0000	0
2023/05/25	2030	03/08/2023	10.40	Call	Bond Future	323.1900	0.3232	277.1200	0.2771	(14.255)	0	0	1,012
2023/05/25	2030	03/08/2023	10.65	Call	Bond Future	575.6000	0.5756	505.2700	0.5053	(12.219)	0	0	350
2023/05/25	2030	03/08/2023	10.65	Put	Bond Future	2,531.6300	2.5316	2,690.6200	2.6906	6.280	0	0	0
2023/05/25	2030	03/08/2023	11.34	Call	Bond Future	1,914.4300	1.9144	1,767.9000	1.7679	(7.654)	0	0	0
2023/05/25	2030	03/08/2023	11.34	Put	Bond Future	1,009.3900	1.0094	1,092.1800	1.0922	8.202	0	0	0
2023/05/25	2030	03/08/2023	12.89	Call	Bond Future	7,000.7400	7.0007	6,779.5400	6.7795	(3.160)	0	0	0
2023/05/25	2030	03/08/2023	12.89	Put	Bond Future	86.4900	0.0865	94.6100	0.0946	9.388	0	0	350
2023/05/25	2030	03/08/2023	11.35	Call	Bond Future	1,940.4700	1.9405	1,792.9500	1.7929	(7.602)	0	0	0
2023/05/25	2030	03/08/2023	11.36	Put	Bond Future	980.4600	0.9805	1,061.2900	1.0613	8.244	0	0	0
2023/05/25	2030	03/08/2023			Bond Future	11.1186	86.0357	11.1744	85.8064	0.502	0.0000	0.0000	95,686
2023/05/25	2030	03/08/2023	10.40	Put	Bond Future	3,345.7400	3.3457	3,528.9900	3.5290	5.477	0	0	0
2023/05/25	2030	03/08/2023	11.35	Put	Bond Future	994.8400	0.9948	1,076.6400	1.0766	8.222	0	0	0
2023/05/25	2030	03/08/2023	11.36	Call	Bond Future	1,966.6600	1.9667	1,818.1700	1.8182	(7.550)	0	0	0
2023/05/25	2030	03/08/2023	12.59	Call	Bond Future	5,936.2000	5.9362	5,720.2500	5.7202	(3.638)	0	0	0
2023/05/25	2030	03/08/2023	12.59	Put	Bond Future	141.8300	0.1418	155.2000	0.1552	9.427	0	0	1,012
2023/05/25	2030	02/11/2023	10.81	Call	Bond Future	1,368.2400	1.3682	1,273.3100	1.2733	(6.938)	0	0	0
2023/05/25	2030	02/11/2023	10.81	Put	Bond Future	3,029.6100	3.0296	3,169.4700	3.1695	4.616	0	0	0
2023/05/25	2030	02/11/2023	11.43	Call	Bond Future	2,600.6000	2.6006	2,461.4100	2.4614	(5.352)	0	0	0
2023/05/25	2030	02/11/2023	11.43	Put	Bond Future	1,769.7200	1.7697	1,865.3200	1.8653	5.402	0	0	500
2023/05/25	2030	02/11/2023	10.07	Call	Bond Future	548.3900	0.5484	499.7600	0.4998	(8.868)	0	0	800
2023/05/25	2030	02/11/2023	10.07	Put	Bond Future	5,305.6000	5.3056	5,491.7600	5.4918	3.509	0	0	0
2023/05/25	2030	02/11/2023	10.39	Call	Bond Future	820.0800	0.8201	753.7500	0.7538	(8.088)	0	0	500
2023/05/25	2030	02/11/2023	10.80	Call	Bond Future	1,352.2500	1.3522	1,258.0500	1.2581	(6.966)	0	0	0
2023/05/25	2030	02/11/2023	10.80	Put	Bond Future	3,054.5600	3.0546	3,195.1500	3.1951	4.603	0	0	0
2023/05/25	2030	02/11/2023	9.57	Call	Bond Future	292.7800	0.2928	263.8700	0.2639	(9.874)	0	0	800
2023/05/25	2030	02/11/2023	9.57	Put	Bond Future	7,219.5800	7.2196	7,425.4600	7.4255	2.852	0	0	0
2023/05/25	2030	02/11/2023			Bond Future	11.2208	87.9593	11.2796	87.7245	0.525	0.0000	0.0000	116
2023/05/25	2030	02/11/2023	11.57	Call	Bond Future	2,940.2000	2.9402	2,791.9000	2.7919	(5.044)	0	0	0
2023/05/25	2030	02/11/2023	11.57	Put	Bond Future	1,558.9600	1.5590	1,645.4500	1.6454	5.548	0	0	800
2023/05/25	2030	02/11/2023	10.82	Call	Bond Future	1,384.1300	1.3841	1,288.4700	1.2885	(6.911)	0	0	0
2023/05/25	2030	02/11/2023	10.82	Put	Bond Future	3,004.5800	3.0046	3,143.7100	3.1437	4.631	0	0	0
2023/05/25	2030	02/11/2023	10.39	Put	Bond Future	4,221.9900	4.2220	4,390.4500	4.3905	3.990	0	0	0
2023/05/25	2030	02/11/2023	9.89	Call	Bond Future	439.7800	0.4398	399.1800	0.3992	(9.232)	0	0	500
2023/05/25	2030	02/11/2023	9.89	Put	Bond Future	5,970.6700	5.9707	6,164.8600	6.1649	3.252	0	0	0
2023/05/25	2030	01/02/2024	11.86	Put	Bond Future	1,818.3100	1.8183	1,902.8500	1.9028	4.649	0	0	500
2023/05/25	2030	01/02/2024	12.10	Put	Bond Future	1,541.3900	1.5414	1,614.9100	1.6149	4.770	0	0	400
2023/05/25	2030	01/02/2024	11.37	Call	Bond Future	2,718.2800	2.7183	2,588.4500	2.5885	(4.776)	0	0	0
2023/05/25	2030	01/02/2024	11.37	Put	Bond Future	2,539.4900	2.5395	2,649.8900	2.6499	4.347	0	0	0
2023/05/25	2030	01/02/2024	11.00	Call	Bond Future	1,987.5000	1.9875	1,879.4000	1.8794	(5.439)	0	0	0
2023/05/25	2030	01/02/2024	9.93	Call	Bond Future	694.7300	0.6947	643.6700	0.6437	(7.350)	0	0	1,360
2023/05/25	2030	01/02/2024	9.93	Put	Bond Future	6,309.9100	6.3099	6,499.0800	6.4991	2.998	0	0	0
2023/05/25	2030	01/02/2024	10.16	Call	Bond Future	868.9200	0.8689	807.9400	0.8079	(7.018)	0	0	200
2023/05/25	2030	01/02/2024	10.16	Put	Bond Future	5,526.5200	5.5265	5,705.7700	5.7058	3.243	0	0	0
2023/05/25	2030	01/02/2024	9.57	Put	Bond Future	7,620.7700	7.6208	7,823.1500	7.8232	2.656	0	0	0

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2023/05/25	2030	01/02/2024	9.89	Put	Bond Future	6,450.6400	6.4506	6,641.4200	6.6414	2.958	0	0	0
2023/05/25	2030	01/02/2024			Bond Future	11.3238	85.9610	11.3859	85.7208	0.549	0.0000	0.0000	0
2023/05/25	2030	01/02/2024	11.75	Call	Bond Future	3,590.4600	3.5905	3,440.2000	3.4402	(4.185)	0	0	0
2023/05/25	2030	01/02/2024	11.75	Put	Bond Future	1,959.9800	1.9600	2,049.9500	2.0500	4.590	0	0	200
2023/05/25	2030	01/02/2024	11.86	Call	Bond Future	3,863.2300	3.8632	3,707.5400	3.7075	(4.030)	0	0	0
2023/05/25	2030	01/02/2024	12.10	Call	Bond Future	4,481.6900	4.4817	4,314.9800	4.3150	(3.720)	0	0	0
2023/05/25	2030	01/02/2024	11.35	Call	Bond Future	2,675.6100	2.6756	2,546.9100	2.5469	(4.810)	0	0	0
2023/05/25	2030	01/02/2024	11.35	Put	Bond Future	2,574.0900	2.5741	2,685.6200	2.6856	4.333	0	0	0
2023/05/25	2030	01/02/2024	11.36	Call	Bond Future	2,696.9000	2.6969	2,567.6400	2.5676	(4.793)	0	0	0
2023/05/25	2030	01/02/2024	11.36	Put	Bond Future	2,556.7400	2.5567	2,667.7100	2.6677	4.340	0	0	0
2023/05/25	2030	01/02/2024	10.39	Call	Bond Future	1,100.6700	1.1007	1,027.9900	1.0280	(6.603)	0	0	500
2023/05/25	2030	01/02/2024	10.39	Put	Bond Future	4,813.1600	4.8132	4,980.7100	4.9807	3.481	0	0	0
2023/05/25	2030	01/02/2024	11.00	Put	Bond Future	3,252.5000	3.2525	3,384.6300	3.3846	4.062	0	0	200
2023/05/25	2030	01/02/2024	11.31	Call	Bond Future	2,591.2100	2.5912	2,464.8000	2.4648	(4.878)	0	0	0
2023/05/25	2030	01/02/2024	11.31	Put	Bond Future	2,644.5000	2.6445	2,758.3200	2.7583	4.304	0	0	1,360
2023/05/25	2030	01/02/2024	10.07	Call	Bond Future	796.9000	0.7969	739.9400	0.7399	(7.148)	0	0	400
2023/05/25	2030	01/02/2024	10.07	Put	Bond Future	5,827.7100	5.8277	6,010.9800	6.0110	3.145	0	0	0
2023/05/25	2030	01/02/2024	9.57	Call	Bond Future	481.2600	0.4813	443.4100	0.4434	(7.865)	0	0	400
2023/05/25	2030	01/02/2024	9.89	Call	Bond Future	667.6400	0.6676	618.1900	0.6182	(7.407)	0	0	500
2023/05/25	2030	02/05/2024	12.38	Call	Bond Future	4,913.7300	4.9137	4,740.0100	4.7400	(3.535)	0	0	0
2023/05/25	2030	02/05/2024	12.38	Put	Bond Future	1,479.6800	1.4797	1,551.5700	1.5516	4.858	0	0	1,080
2023/05/25	2030	02/05/2024	10.82	Call	Bond Future	1,577.8800	1.5779	1,484.9000	1.4849	(5.893)	0	0	1,080
2023/05/25	2030	02/05/2024	10.82	Put	Bond Future	3,939.8700	3.9399	4,092.5000	4.0925	3.874	0	0	0
2023/05/25	2030	02/05/2024	9.66	Call	Bond Future	499.7500	0.4998	460.7600	0.4608	(7.802)	0	0	1,000
2023/05/25	2030	02/05/2024	9.66	Put	Bond Future	7,504.0800	7.5041	7,710.7000	7.7107	2.753	0	0	0
2023/05/25	2030	02/05/2024	9.81	Call	Bond Future	586.0600	0.5861	541.7200	0.5417	(7.566)	0	0	0
2023/05/25	2030	02/05/2024	9.81	Put	Bond Future	6,973.2700	6.9733	7,174.5400	7.1745	2.886	0	0	0
2023/05/25	2030	02/05/2024	9.82	Call	Bond Future	592.3400	0.5923	547.6100	0.5476	(7.551)	0	0	0
2023/05/25	2030	02/05/2024	9.82	Put	Bond Future	6,938.5900	6.9386	7,139.4700	7.1395	2.895	0	0	0
2023/05/25	2030	02/05/2024			Bond Future	11.4398	87.9249	11.5055	87.6793	0.574	0.0000	0.0000	0
2023/05/25	2030	02/05/2024	11.94	Call	Bond Future	3,800.7000	3.8007	3,646.1300	3.6461	(4.067)	0	0	0
2023/05/25	2030	02/05/2024	11.94	Put	Bond Future	1,951.8900	1.9519	2,042.9300	2.0429	4.664	0	0	1,000
2023/05/25	2030	02/05/2024	9.83	Call	Bond Future	598.4500	0.5984	553.3500	0.5534	(7.536)	0	0	0
2023/05/25	2030	02/05/2024	9.83	Put	Bond Future	6,903.7600	6.9038	7,104.2700	7.1043	2.904	0	0	0
2023/05/25	2030	02/05/2024	10.16	Call	Bond Future	835.0100	0.8350	776.3300	0.7763	(7.027)	0	0	1,000
2023/05/25	2030	02/05/2024	10.16	Put	Bond Future	5,801.9600	5.8020	5,988.8900	5.9889	3.222	0	0	0
2023/05/25	2030	01/08/2024	10.38	Call	Bond Future	1,149.8100	1.1498	1,079.2800	1.0793	(6.134)	0	0	0
2023/05/25	2030	01/08/2024	10.38	Put	Bond Future	5,699.6300	5.6996	5,879.5900	5.8796	3.157	0	0	0
2023/05/25	2030	01/08/2024	10.37	Call	Bond Future	1,140.5200	1.1405	1,070.4200	1.0704	(6.146)	0	0	0
2023/05/25	2030	01/08/2024	10.37	Put	Bond Future	5,728.8300	5.7288	5,909.2200	5.9092	3.149	0	0	0
2023/05/25	2030	01/08/2024			Bond Future	11.6007	85.8124	11.6702	85.5619	0.599	0.0000	0.0000	0
2023/05/25	2030	01/08/2024	10.39	Call	Bond Future	1,159.1700	1.1592	1,088.1900	1.0882	(6.123)	0	0	0
2023/05/25	2030	01/08/2024	10.39	Put	Bond Future	5,670.5100	5.6705	5,850.0200	5.8500	3.166	0	0	0
2023/05/25	2032	03/08/2023	9.60	Call	Bond Future	2.1500	0.0022	1.7400	0.0017	(19.070)	0	0	1,500
2023/05/25	2032	03/08/2023	9.60	Put	Bond Future	10,999.3900	10.9994	11,136.3700	11.1364	1.245	0	0	0
2023/05/25	2032	03/08/2023	10.30	Call	Bond Future	34.4400	0.0344	29.6500	0.0296	(13.908)	0	0	7,500
2023/05/25	2032	03/08/2023	10.30	Put	Bond Future	7,290.7800	7.2908	7,423.3800	7.4234	1.819	0	0	0

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2023/05/25	2032	03/08/2023	11.77	Call	Bond Future	1,598.7300	1.5987	1,518.6100	1.5186	(5.011)	0	0	0
2023/05/25	2032	03/08/2023	11.77	Put	Bond Future	1,622.7200	1.6227	1,679.9900	1.6800	3.529	0	0	0
2023/05/25	2032	03/08/2023	11.90	Call	Bond Future	1,942.9000	1.9429	1,854.6000	1.8546	(4.545)	0	0	5,000
2023/05/25	2032	03/08/2023	11.90	Put	Bond Future	1,365.3500	1.3653	1,414.4400	1.4144	3.595	0	0	0
2023/05/25	2032	03/08/2023	11.55	Call	Bond Future	1,095.1300	1.0951	1,030.1400	1.0301	(5.934)	0	0	0
2023/05/25	2032	03/08/2023	11.55	Put	Bond Future	2,150.6900	2.1507	2,223.0900	2.2231	3.366	0	0	7,500
2023/05/25	2032	03/08/2023			Bond Future	11.7752	84.1027	11.8047	83.9653	0.251	0.0000	0.0000	112,723
2023/05/25	2032	03/08/2023	11.45	Call	Bond Future	901.0800	0.9011	843.2600	0.8433	(6.417)	0	0	0
2023/05/25	2032	03/08/2023	11.45	Put	Bond Future	2,431.2600	2.4313	2,510.8300	2.5108	3.273	0	0	7,500
2023/05/25	2032	03/08/2023	12.00	Call	Bond Future	2,228.1200	2.2281	2,134.0200	2.1340	(4.223)	0	0	5,000
2023/05/25	2032	03/08/2023	12.00	Put	Bond Future	1,191.8600	1.1919	1,235.1500	1.2352	3.632	0	0	0
2023/05/25	2032	03/08/2023	11.75	Call	Bond Future	1,548.7000	1.5487	1,469.9000	1.4699	(5.088)	0	0	0
2023/05/25	2032	03/08/2023	11.75	Put	Bond Future	1,665.7600	1.6658	1,724.3500	1.7244	3.517	0	0	0
2023/05/25	2032	03/08/2023	11.76	Call	Bond Future	1,573.6200	1.5736	1,494.1500	1.4941	(5.050)	0	0	0
2023/05/25	2032	03/08/2023	11.76	Put	Bond Future	1,644.1300	1.6441	1,702.0500	1.7021	3.523	0	0	0
2023/05/25	2032	02/11/2023	11.24	Call	Bond Future	1,231.6300	1.2316	1,179.9400	1.1799	(4.197)	0	0	0
2023/05/25	2032	02/11/2023	11.24	Put	Bond Future	4,269.8300	4.2698	4,358.9200	4.3589	2.086	0	0	0
2023/05/25	2032	02/11/2023	11.90	Call	Bond Future	2,541.5900	2.5416	2,461.5600	2.4616	(3.149)	0	0	0
2023/05/25	2032	02/11/2023	11.90	Put	Bond Future	2,508.2100	2.5082	2,568.9600	2.5690	2.422	0	0	0
2023/05/25	2032	02/11/2023	10.59	Call	Bond Future	534.0000	0.5340	505.7800	0.5058	(5.285)	0	0	500
2023/05/25	2032	02/11/2023	10.59	Put	Bond Future	6,748.2400	6.7482	6,860.8000	6.8608	1.668	0	0	0
2023/05/25	2032	02/11/2023	11.09	Put	Bond Future	4,773.5800	4.7736	4,868.9500	4.8689	1.998	0	0	0
2023/05/25	2032	02/11/2023			Bond Future	11.8927	81.8191	11.9237	81.6783	0.261	0.0000	0.0000	64,900
2023/05/25	2032	02/11/2023	12.26	Call	Bond Future	3,493.4700	3.4935	3,399.6100	3.3996	(2.687)	0	0	0
2023/05/25	2032	02/11/2023	12.26	Put	Bond Future	1,846.8300	1.8468	1,893.7500	1.8938	2.541	0	0	500
2023/05/25	2032	02/11/2023	11.23	Call	Bond Future	1,216.3000	1.2163	1,165.0400	1.1650	(4.214)	0	0	0
2023/05/25	2032	02/11/2023	11.23	Put	Bond Future	4,302.2100	4.3022	4,391.7300	4.3917	2.081	0	0	0
2023/05/25	2032	02/11/2023	11.09	Call	Bond Future	1,016.0500	1.0161	970.6400	0.9706	(4.469)	0	0	500
2023/05/25	2032	02/11/2023	11.22	Call	Bond Future	1,201.2900	1.2013	1,150.4500	1.1505	(4.232)	0	0	0
2023/05/25	2032	02/11/2023	11.22	Put	Bond Future	4,334.9400	4.3349	4,424.8800	4.4249	2.075	0	0	0
2023/05/25	2032	01/02/2024	12.73	Call	Bond Future	5,069.2800	5.0693	4,967.6500	4.9676	(2.005)	0	0	0
2023/05/25	2032	01/02/2024	12.73	Put	Bond Future	1,946.5700	1.9466	1,989.0200	1.9890	2.181	0	0	500
2023/05/25	2032	01/02/2024	12.50	Call	Bond Future	4,408.0500	4.4081	4,312.5500	4.3125	(2.166)	0	0	0
2023/05/25	2032	01/02/2024	11.75	Call	Bond Future	2,535.7100	2.5357	2,464.1800	2.4642	(2.821)	0	0	0
2023/05/25	2032	01/02/2024	11.75	Put	Bond Future	3,694.2800	3.6943	3,766.8300	3.7668	1.964	0	0	200
2023/05/25	2032	01/02/2024	11.83	Call	Bond Future	2,711.7100	2.7117	2,637.3900	2.6374	(2.741)	0	0	0
2023/05/25	2032	01/02/2024	11.83	Put	Bond Future	3,509.3500	3.5094	3,579.1100	3.5791	1.988	0	0	0
2023/05/25	2032	01/02/2024	11.84	Call	Bond Future	2,734.3600	2.7344	2,659.6900	2.6597	(2.731)	0	0	0
2023/05/25	2032	01/02/2024	11.84	Put	Bond Future	3,487.0300	3.4870	3,556.4400	3.5564	1.991	0	0	0
2023/05/25	2032	01/02/2024	10.78	Call	Bond Future	1,008.0700	1.0081	969.2600	0.9693	(3.850)	0	0	200
2023/05/25	2032	01/02/2024	11.09	Call	Bond Future	1,369.0900	1.3691	1,320.7100	1.3207	(3.534)	0	0	500
2023/05/25	2032	01/02/2024	11.09	Put	Bond Future	5,586.5000	5.5865	5,682.2000	5.6822	1.713	0	0	0
2023/05/25	2032	01/02/2024	10.01	Call	Bond Future	443.2700	0.4433	422.7800	0.4228	(4.622)	0	0	1,200
2023/05/25	2032	01/02/2024	10.01	Put	Bond Future	9,994.1400	9.9941	10,117.7300	10.1177	1.237	0	0	0
2023/05/25	2032	01/02/2024	10.59	Call	Bond Future	833.1000	0.8331	799.4900	0.7995	(4.034)	0	0	500
2023/05/25	2032	01/02/2024			Bond Future	12.0085	83.6869	12.0409	83.5428	0.270	0.0000	0.0000	0
2023/05/25	2032	01/02/2024	11.85	Call	Bond Future	2,756.8200	2.7568	2,681.8100	2.6818	(2.721)	0	0	0
2023/05/25	2032	01/02/2024	11.85	Put	Bond Future	3,464.5500	3.4645	3,533.6200	3.5336	1.994	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
2023/05/25	2032	01/02/2024	12.50	Put	Bond Future	2,263.2100	2.2632	2,311.7900	2.3118	2.147	0	0	200
2023/05/25	2032	01/02/2024	12.62	Call	Bond Future	4,749.1400	4.7491	4,650.3500	4.6504	(2.080)	0	0	0
2023/05/25	2032	01/02/2024	12.62	Put	Bond Future	2,092.0900	2.0921	2,137.3800	2.1374	2.165	0	0	1,200
2023/05/25	2032	01/02/2024	10.76	Call	Bond Future	988.4700	0.9885	950.2300	0.9502	(3.869)	0	0	1,200
2023/05/25	2032	01/02/2024	10.76	Put	Bond Future	6,791.1600	6.7912	6,897.0000	6.8970	1.558	0	0	0
2023/05/25	2032	01/02/2024	10.78	Put	Bond Future	6,713.6000	6.7136	6,818.8700	6.8189	1.568	0	0	0
2023/05/25	2032	01/02/2024	10.59	Put	Bond Future	7,467.4600	7.4675	7,577.9300	7.5779	1.479	0	0	0
2023/05/25	2032	02/05/2024	12.90	Call	Bond Future	5,085.1500	5.0851	4,981.9100	4.9819	(2.030)	0	0	0
2023/05/25	2032	02/05/2024	13.18	Call	Bond Future	5,917.8700	5.9179	5,807.9700	5.8080	(1.857)	0	0	0
2023/05/25	2032	02/05/2024	13.18	Put	Bond Future	1,538.0000	1.5380	1,575.3800	1.5754	2.430	0	0	500
2023/05/25	2032	02/05/2024	10.65	Call	Bond Future	761.3900	0.7614	729.9400	0.7299	(4.131)	0	0	1,550
2023/05/25	2032	02/05/2024	10.65	Put	Bond Future	7,536.4900	7.5365	7,652.3200	7.6523	1.537	0	0	0
2023/05/25	2032	02/05/2024	10.86	Call	Bond Future	945.2700	0.9453	908.1400	0.9081	(3.928)	0	0	1,000
2023/05/25	2032	02/05/2024	10.86	Put	Bond Future	6,716.7300	6.7167	6,826.8800	6.8269	1.640	0	0	0
2023/05/25	2032	02/05/2024	10.56	Call	Bond Future	691.8600	0.6919	662.6600	0.6627	(4.221)	0	0	0
2023/05/25	2032	02/05/2024	10.56	Put	Bond Future	7,901.7100	7.9017	8,019.7900	8.0198	1.494	0	0	0
2023/05/25	2032	02/05/2024	10.36	Call	Bond Future	555.1800	0.5552	530.6400	0.5306	(4.420)	0	0	1,000
2023/05/25	2032	02/05/2024	10.36	Put	Bond Future	8,741.1700	8.7412	8,863.9100	8.8639	1.404	0	0	0
2023/05/25	2032	02/05/2024			Bond Future	12.1323	81.4357	12.1663	81.2884	0.280	0.0000	0.0000	0
2023/05/25	2032	02/05/2024	13.35	Call	Bond Future	6,438.7700	6.4388	6,325.2700	6.3253	(1.763)	0	0	0
2023/05/25	2032	02/05/2024	13.35	Put	Bond Future	1,377.9600	1.3780	1,411.7400	1.4117	2.451	0	0	1,550
2023/05/25	2032	02/05/2024	11.35	Call	Bond Future	1,522.3400	1.5223	1,469.8700	1.4699	(3.447)	0	0	1,550
2023/05/25	2032	02/05/2024	11.35	Put	Bond Future	5,009.3500	5.0094	5,104.1600	5.1042	1.893	0	0	0
2023/05/25	2032	02/05/2024	12.90	Put	Bond Future	1,844.5700	1.8446	1,888.6100	1.8886	2.388	0	0	1,000
2023/05/25	2032	02/05/2024	11.09	Call	Bond Future	1,183.4400	1.1834	1,139.5300	1.1395	(3.710)	0	0	500
2023/05/25	2032	02/05/2024	11.09	Put	Bond Future	5,872.7100	5.8727	5,976.0800	5.9761	1.760	0	0	0
2023/05/25	2032	02/05/2024	10.55	Call	Bond Future	684.3600	0.6844	655.4100	0.6554	(4.230)	0	0	0
2023/05/25	2032	02/05/2024	10.55	Put	Bond Future	7,942.6800	7.9427	8,061.0100	8.0610	1.490	0	0	0
2023/05/25	2032	02/05/2024	10.59	Call	Bond Future	714.3100	0.7143	684.3800	0.6844	(4.190)	0	0	500
2023/05/25	2032	02/05/2024	10.59	Put	Bond Future	7,778.9300	7.7789	7,896.2800	7.8963	1.509	0	0	0
2023/05/25	2032	02/05/2024	10.54	Call	Bond Future	676.9200	0.6769	648.2200	0.6482	(4.240)	0	0	0
2023/05/25	2032	02/05/2024	10.54	Put	Bond Future	7,983.7600	7.9838	8,102.3400	8.1023	1.485	0	0	0
2023/05/25	2032	01/08/2024	11.15	Call	Bond Future	1,437.7900	1.4378	1,391.0500	1.3910	(3.251)	0	0	0
2023/05/25	2032	01/08/2024	11.15	Put	Bond Future	6,444.0700	6.4441	6,547.4200	6.5474	1.604	0	0	0
2023/05/25	2032	01/08/2024			Bond Future	12.2899	83.1867	12.3255	83.0366	0.290	0.0000	0.0000	0
2023/05/25	2032	01/08/2024	11.13	Call	Bond Future	1,415.0900	1.4151	1,368.8900	1.3689	(3.265)	0	0	0
2023/05/25	2032	01/08/2024	11.13	Put	Bond Future	6,512.7600	6.5128	6,616.6500	6.6166	1.595	0	0	0
2023/05/25	2032	01/08/2024	11.14	Call	Bond Future	1,426.2500	1.4263	1,379.7800	1.3798	(3.258)	0	0	0
2023/05/25	2032	01/08/2024	11.14	Put	Bond Future	6,478.2100	6.4782	6,581.8300	6.5818	1.600	0	0	0
2023/05/25	2033	03/08/2023			Bond Future	115.9631	115.9631	116.3768	116.3768	0.357	0.0000	0.0000	7,227
2023/05/25	2033	02/11/2023			Bond Future	117.1555	117.1555	117.5779	117.5779	0.361	0.0000	0.0000	0
2023/05/25	2033	01/02/2024			Bond Future	119.8563	119.8563	120.2884	120.2884	0.361	0.0000	0.0000	0
2023/05/25	2033	02/05/2024			Bond Future	121.1556	121.1556	121.5978	121.5978	0.365	0.0000	0.0000	0
2023/05/25	2033	01/08/2024			Bond Future	123.7957	123.7957	124.2481	124.2481	0.365	0.0000	0.0000	0
2023/05/25	2037	03/08/2023	12.12	Call	Bond Future	775.9600	0.7760	655.5100	0.6555	(15.523)	0	0	0
2023/05/25	2037	03/08/2023	12.12	Put	Bond Future	3,557.2700	3.5573	3,847.0900	3.8471	8.147	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
2023/05/25	2037	03/08/2023	12.13	Call	Bond Future	792.0000	0.7920	669.7900	0.6698	(15.431)	0	0	0
2023/05/25	2037	03/08/2023	12.13	Put	Bond Future	3,519.5400	3.5195	3,807.6000	3.8076	8.185	0	0	0
2023/05/25	2037	03/08/2023			Bond Future	12.6514	73.6457	12.7324	73.2354	0.640	0.0000	0.0000	131,661
2023/05/25	2037	03/08/2023	10.30	Call	Bond Future	2.3600	0.0024	1.5400	0.0015	(34.746)	0	0	1,800
2023/05/25	2037	03/08/2023	10.30	Put	Bond Future	13,575.0000	13.5750	13,984.4500	13.9844	3.016	0	0	0
2023/05/25	2037	03/08/2023	11.00	Call	Bond Future	36.0200	0.0360	26.2600	0.0263	(27.096)	0	0	1,800
2023/05/25	2037	03/08/2023	11.00	Put	Bond Future	9,210.2500	9.2102	9,610.7600	9.6108	4.349	0	0	0
2023/05/25	2037	03/08/2023	12.14	Call	Bond Future	808.1300	0.8081	684.1700	0.6842	(15.339)	0	0	0
2023/05/25	2037	03/08/2023	12.14	Put	Bond Future	3,481.9600	3.4820	3,768.2700	3.7683	8.223	0	0	0
2023/05/25	2037	02/11/2023	12.52	Call	Bond Future	0.0000	0.0000	2,044.0400	2.0440	100.000	0	0	750
2023/05/25	2037	02/11/2023	12.52	Put	Bond Future	0.0000	0.0000	3,756.3200	3.7563	100.000	0	0	0
2023/05/25	2037	02/11/2023	13.89	Call	Bond Future	0.0000	0.0000	6,118.0500	6.1180	100.000	0	0	0
2023/05/25	2037	02/11/2023	13.89	Put	Bond Future	0.0000	0.0000	1,256.6900	1.2567	100.000	0	0	750
2023/05/25	2037	02/11/2023	11.56	Put	Bond Future	7,120.3100	7.1203	7,460.7000	7.4607	4.781	0	0	0
2023/05/25	2037	02/11/2023	11.57	Call	Bond Future	651.5800	0.6516	571.3800	0.5714	(12.309)	0	0	0
2023/05/25	2037	02/11/2023	11.55	Put	Bond Future	7,167.9100	7.1679	7,509.2000	7.5092	4.761	0	0	0
2023/05/25	2037	02/11/2023			Bond Future	12.7748	75.2925	12.8590	74.8728	0.659	0.0000	0.0000	0
2023/05/25	2037	02/11/2023	11.56	Call	Bond Future	642.3000	0.6423	563.0000	0.5630	(12.346)	0	0	0
2023/05/25	2037	02/11/2023	11.57	Put	Bond Future	7,072.8800	7.0729	7,412.3700	7.4124	4.800	0	0	0
2023/05/25	2037	02/11/2023	12.02	Call	Bond Future	0.0000	0.0000	1,101.3500	1.1014	100.000	0	0	750
2023/05/25	2037	02/11/2023	12.02	Put	Bond Future	0.0000	0.0000	5,450.3300	5.4503	100.000	0	0	0
2023/05/25	2037	02/11/2023	11.55	Call	Bond Future	633.1300	0.6331	554.7300	0.5547	(12.383)	0	0	0
2023/05/25	2037	01/02/2024	12.33	Call	Bond Future	2,218.1700	2.2182	2,047.4400	2.0474	(7.697)	0	0	0
2023/05/25	2037	01/02/2024	12.33	Put	Bond Future	5,107.2500	5.1073	5,365.9100	5.3659	5.065	0	0	0
2023/05/25	2037	01/02/2024			Bond Future	12.9004	72.7547	12.9880	72.3253	0.679	0.0000	0.0000	0
2023/05/25	2037	01/02/2024	12.32	Call	Bond Future	2,197.2900	2.1973	2,027.5900	2.0276	(7.723)	0	0	0
2023/05/25	2037	01/02/2024	12.32	Put	Bond Future	5,138.5200	5.1385	5,398.2100	5.3982	5.054	0	0	0
2023/05/25	2037	01/02/2024	12.31	Call	Bond Future	2,176.5000	2.1765	2,007.8500	2.0078	(7.749)	0	0	0
2023/05/25	2037	01/02/2024	12.31	Put	Bond Future	5,169.9300	5.1699	5,430.6700	5.4307	5.043	0	0	0
2023/05/25	2037	02/05/2024	11.44	Call	Bond Future	864.7100	0.8647	779.8500	0.7798	(9.814)	0	0	0
2023/05/25	2037	02/05/2024	11.44	Put	Bond Future	9,217.6400	9.2176	9,571.9200	9.5719	3.844	0	0	0
2023/05/25	2037	02/05/2024	11.45	Call	Bond Future	873.7900	0.8738	788.2200	0.7882	(9.793)	0	0	0
2023/05/25	2037	02/05/2024	11.43	Put	Bond Future	9,265.3900	9.2654	9,620.3700	9.6204	3.831	0	0	0
2023/05/25	2037	02/05/2024			Bond Future	13.0335	74.4166	13.1247	73.9775	0.700	0.0000	0.0000	0
2023/05/25	2037	02/05/2024	11.45	Put	Bond Future	9,170.0200	9.1700	9,523.5900	9.5236	3.856	0	0	0
2023/05/25	2037	02/05/2024	11.43	Call	Bond Future	855.7100	0.8557	771.5500	0.7716	(9.835)	0	0	0
2023/05/25	2037	01/08/2024	12.10	Call	Bond Future	1,796.9300	1.7969	1,656.5700	1.6566	(7.811)	0	0	0
2023/05/25	2037	01/08/2024	12.10	Put	Bond Future	7,282.0500	7.2821	7,589.9000	7.5899	4.228	0	0	0
2023/05/25	2037	01/08/2024	12.09	Call	Bond Future	1,781.1900	1.7812	1,641.7000	1.6417	(7.831)	0	0	0
2023/05/25	2037	01/08/2024	12.09	Put	Bond Future	7,319.0800	7.3191	7,627.8000	7.6278	4.218	0	0	0
2023/05/25	2037	01/08/2024			Bond Future	13.1971	71.7616	13.2921	71.3134	0.720	0.0000	0.0000	0
2023/05/25	2037	01/08/2024	12.11	Call	Bond Future	1,812.7500	1.8128	1,671.5200	1.6715	(7.791)	0	0	0
2023/05/25	2037	01/08/2024	12.11	Put	Bond Future	7,245.1500	7.2451	7,552.1300	7.5521	4.237	0	0	0
2023/05/25	2038	03/08/2023			Bond Future	125.6506	125.6506	126.1922	126.1922	0.431	0.0000	0.0000	3,022
2023/05/25	2038	02/11/2023			Bond Future	128.4892	128.4892	129.0427	129.0427	0.431	0.0000	0.0000	1,656
2023/05/25	2038	01/02/2024			Bond Future	129.4285	129.4285	129.9945	129.9945	0.437	0.0000	0.0000	0
2023/05/25	2038	02/05/2024			Bond Future	132.4150	132.4150	132.9942	132.9942	0.437	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
2023/05/25	2038	01/08/2024			Bond Future	133.2228	133.2228	133.8150	133.8150	0.445	0.0000	0.0000	0
2023/05/25	2040	03/08/2023	12.23	Call	Bond Future	818.0600	0.8181	676.1600	0.6762	(17.346)	0	0	0
2023/05/25	2040	03/08/2023	12.23	Put	Bond Future	3,740.5800	3.7406	4,089.4600	4.0895	9.327	0	0	0
2023/05/25	2040	03/08/2023			Bond Future	12.7543	74.5919	12.8455	74.1011	0.716	0.0000	0.0000	133,387
2023/05/25	2040	03/08/2023	12.21	Call	Bond Future	785.3300	0.7853	647.5600	0.6476	(17.543)	0	0	0
2023/05/25	2040	03/08/2023	12.21	Put	Bond Future	3,822.9100	3.8229	4,175.9200	4.1759	9.234	0	0	0
2023/05/25	2040	03/08/2023	12.22	Call	Bond Future	801.5800	0.8016	661.7500	0.6617	(17.444)	0	0	0
2023/05/25	2040	03/08/2023	12.22	Put	Bond Future	3,781.6000	3.7816	4,132.5500	4.1325	9.280	0	0	0
2023/05/25	2040	02/11/2023	12.60	Call	Bond Future	0.0000	0.0000	2,145.5200	2.1455	100.000	0	0	128
2023/05/25	2040	02/11/2023	12.60	Put	Bond Future	0.0000	0.0000	4,135.1900	4.1352	100.000	0	0	0
2023/05/25	2040	02/11/2023	13.64	Call	Bond Future	0.0000	0.0000	5,239.0900	5.2391	100.000	0	0	0
2023/05/25	2040	02/11/2023	13.64	Put	Bond Future	0.0000	0.0000	1,843.5200	1.8435	100.000	0	0	128
2023/05/25	2040	02/11/2023	11.58	Call	Bond Future	611.6900	0.6117	526.1100	0.5261	(13.991)	0	0	0
2023/05/25	2040	02/11/2023	11.58	Put	Bond Future	8,045.9400	8.0459	8,462.3300	8.4623	5.175	0	0	0
2023/05/25	2040	02/11/2023	11.59	Call	Bond Future	620.8200	0.6208	534.2200	0.5342	(13.949)	0	0	0
2023/05/25	2040	02/11/2023	11.60	Put	Bond Future	7,940.7700	7.9408	8,355.1100	8.3551	5.218	0	0	0
2023/05/25	2040	02/11/2023			Bond Future	12.8752	76.2598	12.9701	75.7579	0.737	0.0000	0.0000	104
2023/05/25	2040	02/11/2023	11.80	Call	Bond Future	0.0000	0.0000	735.3500	0.7353	100.000	0	0	128
2023/05/25	2040	02/11/2023	11.80	Put	Bond Future	0.0000	0.0000	7,328.4400	7.3284	100.000	0	0	0
2023/05/25	2040	02/11/2023	11.59	Put	Bond Future	7,993.2600	7.9933	8,408.6300	8.4086	5.197	0	0	0
2023/05/25	2040	02/11/2023	11.60	Call	Bond Future	630.0600	0.6301	542.4300	0.5424	(13.908)	0	0	0
2023/05/25	2040	01/02/2024	12.33	Call	Bond Future	2,135.4700	2.1355	1,944.8100	1.9448	(8.928)	0	0	0
2023/05/25	2040	01/02/2024	12.33	Put	Bond Future	5,768.1100	5.7681	6,090.9600	6.0910	5.597	0	0	0
2023/05/25	2040	01/02/2024	12.34	Call	Bond Future	2,155.6800	2.1557	1,963.8000	1.9638	(8.901)	0	0	0
2023/05/25	2040	01/02/2024	12.34	Put	Bond Future	5,731.8900	5.7319	6,053.5200	6.0535	5.611	0	0	0
2023/05/25	2040	01/02/2024			Bond Future	12.9982	73.4938	13.0969	72.9803	0.759	0.0000	0.0000	28
2023/05/25	2040	01/02/2024	12.35	Call	Bond Future	2,176.2300	2.1762	1,983.1200	1.9831	(8.874)	0	0	0
2023/05/25	2040	01/02/2024	12.35	Put	Bond Future	5,696.0700	5.6961	6,016.4700	6.0165	5.625	0	0	0
2023/05/25	2040	02/05/2024	11.60	Call	Bond Future	1,021.6100	1.0216	913.3200	0.9133	(10.600)	0	0	0
2023/05/25	2040	02/05/2024	11.61	Call	Bond Future	1,032.0800	1.0321	922.9100	0.9229	(10.578)	0	0	0
2023/05/25	2040	02/05/2024	11.62	Put	Bond Future	9,502.8500	9.5028	9,917.9700	9.9180	4.368	0	0	0
2023/05/25	2040	02/05/2024			Bond Future	13.1278	75.1726	13.2305	74.6474	0.782	0.0000	0.0000	0
2023/05/25	2040	02/05/2024	11.60	Put	Bond Future	9,604.1300	9.6041	10,021.0100	10.0210	4.341	0	0	0
2023/05/25	2040	02/05/2024	11.61	Put	Bond Future	9,553.4100	9.5534	9,969.4100	9.9694	4.354	0	0	0
2023/05/25	2040	02/05/2024	11.62	Call	Bond Future	1,042.6300	1.0426	932.5800	0.9326	(10.555)	0	0	0
2023/05/25	2040	01/08/2024	12.34	Call	Bond Future	2,187.3600	2.1874	2,003.9900	2.0040	(8.383)	0	0	0
2023/05/25	2040	01/08/2024	12.34	Put	Bond Future	7,218.9500	7.2189	7,571.7200	7.5717	4.887	0	0	0
2023/05/25	2040	01/08/2024			Bond Future	13.2863	72.2831	13.3933	71.7470	0.805	0.0000	0.0000	0
2023/05/25	2040	01/08/2024	12.32	Call	Bond Future	2,150.6400	2.1506	1,969.4000	1.9694	(8.427)	0	0	0
2023/05/25	2040	01/08/2024	12.32	Put	Bond Future	7,294.4200	7.2944	7,649.3200	7.6493	4.865	0	0	0
2023/05/25	2040	01/08/2024	12.33	Call	Bond Future	2,168.9600	2.1690	1,986.6500	1.9866	(8.405)	0	0	0
2023/05/25	2040	01/08/2024	12.33	Put	Bond Future	7,256.6100	7.2566	7,610.4400	7.6104	4.876	0	0	0
2023/05/25	2044	03/08/2023	12.00	Call	Bond Future	470.4900	0.4705	372.6600	0.3727	(20.793)	0	0	0
2023/05/25	2044	03/08/2023	12.00	Put	Bond Future	4,944.2200	4.9442	5,364.9800	5.3650	8.510	0	0	4,754
2023/05/25	2044	03/08/2023	12.15	Call	Bond Future	663.6900	0.6637	536.7600	0.5368	(19.125)	0	0	0
2023/05/25	2044	03/08/2023	12.15	Put	Bond Future	4,246.4500	4.2464	4,638.1100	4.6381	9.223	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
2023/05/25	2044	03/08/2023	12.16	Call	Bond Future	678.1400	0.6781	549.1600	0.5492	(19.020)	0	0	0
2023/05/25	2044	03/08/2023	12.16	Put	Bond Future	4,202.1300	4.2021	4,591.7400	4.5917	9.272	0	0	0
2023/05/25	2044	03/08/2023			Bond Future	12.7851	71.1183	12.8815	70.5997	0.754	0.0000	0.0000	85,310
2023/05/25	2044	03/08/2023	11.75	Call	Bond Future	242.6800	0.2427	184.7800	0.1848	(23.859)	0	0	4,553
2023/05/25	2044	03/08/2023	11.75	Put	Bond Future	6,241.5200	6.2415	6,702.2100	6.7022	7.381	0	0	3,076
2023/05/25	2044	03/08/2023	12.17	Call	Bond Future	692.9000	0.6929	561.8500	0.5619	(18.913)	0	0	0
2023/05/25	2044	03/08/2023	12.17	Put	Bond Future	4,158.2000	4.1582	4,545.7400	4.5457	9.320	0	0	0
2023/05/25	2044	03/08/2023	12.50	Call	Bond Future	1,312.7300	1.3127	1,107.7000	1.1077	(15.619)	0	0	0
2023/05/25	2044	03/08/2023	12.50	Put	Bond Future	2,884.0600	2.8841	3,197.6200	3.1976	10.872	0	0	9,106
2023/05/25	2044	02/11/2023	11.57	Call	Bond Future	589.6300	0.5896	502.8500	0.5028	(14.718)	0	0	0
2023/05/25	2044	02/11/2023	11.57	Put	Bond Future	8,335.2500	8.3352	8,778.8700	8.7789	5.322	0	0	0
2023/05/25	2044	02/11/2023			Bond Future	12.9011	72.7085	13.0013	72.1781	0.777	0.0000	0.0000	0
2023/05/25	2044	02/11/2023	11.55	Call	Bond Future	572.0500	0.5720	487.3600	0.4874	(14.805)	0	0	0
2023/05/25	2044	02/11/2023	11.55	Put	Bond Future	8,444.7600	8.4448	8,890.4700	8.8905	5.278	0	0	0
2023/05/25	2044	02/11/2023	11.56	Call	Bond Future	580.7900	0.5808	495.0500	0.4951	(14.763)	0	0	0
2023/05/25	2044	02/11/2023	11.56	Put	Bond Future	8,389.9100	8.3899	8,834.5700	8.8346	5.300	0	0	0
2023/05/25	2044	01/02/2024	12.29	Call	Bond Future	2,052.9500	2.0529	1,858.4500	1.8584	(9.474)	0	0	0
2023/05/25	2044	01/02/2024	12.29	Put	Bond Future	6,059.0900	6.0591	6,407.1800	6.4072	5.745	0	0	0
2023/05/25	2044	01/02/2024			Bond Future	13.0189	69.9866	13.1231	69.4441	0.800	0.0000	0.0000	0
2023/05/25	2044	01/02/2024	12.27	Call	Bond Future	2,013.2700	2.0133	1,821.3400	1.8213	(9.533)	0	0	0
2023/05/25	2044	01/02/2024	12.27	Put	Bond Future	6,134.7500	6.1348	6,485.4100	6.4854	5.716	0	0	0
2023/05/25	2044	01/02/2024	12.28	Call	Bond Future	2,032.9500	2.0329	1,839.7400	1.8397	(9.504)	0	0	0
2023/05/25	2044	01/02/2024	12.28	Put	Bond Future	6,096.7200	6.0967	6,446.1000	6.4461	5.731	0	0	0
2023/05/25	2044	02/05/2024	11.67	Call	Bond Future	1,299.7700	1.2998	1,169.0100	1.1690	(10.060)	0	0	0
2023/05/25	2044	02/05/2024	11.67	Put	Bond Future	9,662.4400	9.6624	10,086.5900	10.0866	4.390	0	0	0
2023/05/25	2044	02/05/2024			Bond Future	13.1427	71.5852	13.2510	71.0303	0.824	0.0000	0.0000	0
2023/05/25	2044	02/05/2024	11.65	Call	Bond Future	1,275.9800	1.2760	1,147.0900	1.1471	(10.101)	0	0	0
2023/05/25	2044	02/05/2024	11.65	Put	Bond Future	9,763.6100	9.7636	10,189.6300	10.1896	4.363	0	0	0
2023/05/25	2044	02/05/2024	11.66	Call	Bond Future	1,287.8400	1.2878	1,158.0100	1.1580	(10.081)	0	0	0
2023/05/25	2044	02/05/2024	11.66	Put	Bond Future	9,712.9500	9.7129	10,138.0300	10.1380	4.376	0	0	0
2023/05/25	2044	01/08/2024	12.28	Call	Bond Future	2,296.5200	2.2965	2,102.9500	2.1029	(8.429)	0	0	0
2023/05/25	2044	01/08/2024	12.28	Put	Bond Future	7,764.7600	7.7648	8,137.7700	8.1378	4.804	0	0	0
2023/05/25	2044	01/08/2024	12.29	Call	Bond Future	2,315.0000	2.3150	2,120.3500	2.1203	(8.408)	0	0	0
2023/05/25	2044	01/08/2024	12.29	Put	Bond Future	7,725.7700	7.7258	8,097.7000	8.0977	4.814	0	0	0
2023/05/25	2044	01/08/2024			Bond Future	13.2936	68.7437	13.4064	68.1771	0.849	0.0000	0.0000	0
2023/05/25	2044	01/08/2024	12.30	Call	Bond Future	2,333.5600	2.3336	2,137.8400	2.1378	(8.387)	0	0	0
2023/05/25	2044	01/08/2024	12.30	Put	Bond Future	7,686.9200	7.6869	8,057.7800	8.0578	4.825	0	0	0
2023/05/25	2046	03/08/2023			Bond Future	110.5974	110.5974	110.6131	110.6131	0.014	0.0000	0.0000	12,882
2023/05/25	2046	02/11/2023			Bond Future	110.9991	110.9991	111.0146	111.0146	0.014	0.0000	0.0000	4,418
2023/05/25	2046	01/02/2024			Bond Future	113.5582	113.5582	113.5739	113.5739	0.014	0.0000	0.0000	0
2023/05/25	2046	02/05/2024			Bond Future	114.0237	114.0237	114.0398	114.0398	0.014	0.0000	0.0000	0
2023/05/25	2046	01/08/2024			Bond Future	116.5065	116.5065	116.5235	116.5235	0.015	0.0000	0.0000	0
2023/05/25	2050	03/08/2023			Bond Future	110.9883	110.9883	111.0042	111.0042	0.014	0.0000	0.0000	10,740
2023/05/25	2050	02/11/2023			Bond Future	113.4957	113.4957	113.5116	113.5116	0.014	0.0000	0.0000	3,364
2023/05/25	2050	01/02/2024			Bond Future	113.8597	113.8597	113.8759	113.8759	0.014	0.0000	0.0000	0
2023/05/25	2050	02/05/2024			Bond Future	116.4869	116.4869	116.5036	116.5036	0.014	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
2023/05/25	2050	01/08/2024			Bond Future	116.7106	116.7106	116.7280	116.7280	0.015	0.0000	0.0000	0
2023/05/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/25	AL37	03/08/2023			Index Future	864.1600	864.1600	863.3520	863.3520	(0.094)	0.0000	0.0000	0
2023/05/25	AL37	02/11/2023			Index Future	883.4710	883.4710	882.6430	882.6430	(0.094)	0.0000	0.0000	0
2023/05/25	AL37	01/02/2024			Index Future	903.6340	903.6340	902.7860	902.7860	(0.094)	0.0000	0.0000	0
2023/05/25	AL37	02/05/2024			Index Future	924.2920	924.2920	923.4250	923.4250	(0.094)	0.0000	0.0000	0
2023/05/25	AL37	01/08/2024			Index Future	944.2580	944.2580	943.3760	943.3760	(0.093)	0.0000	0.0000	0
2023/05/25	AL7T	03/08/2023			Index Future	973.2190	973.2190	970.0560	970.0560	(0.325)	0.0000	0.0000	0
2023/05/25	AL7T	02/11/2023			Index Future	994.9680	994.9680	991.7310	991.7310	(0.325)	0.0000	0.0000	0
2023/05/25	AL7T	01/02/2024			Index Future	1,017.6760	1,017.6760	1,014.3640	1,014.3640	(0.325)	0.0000	0.0000	0
2023/05/25	AL7T	02/05/2024			Index Future	1,040.9400	1,040.9400	1,037.5530	1,037.5530	(0.325)	0.0000	0.0000	0
2023/05/25	AL7T	01/08/2024			Index Future	1,063.4260	1,063.4260	1,059.9710	1,059.9710	(0.325)	0.0000	0.0000	0
2023/05/25	ALBI	03/08/2023			Index Future	855.5160	855.5160	852.3050	852.3050	(0.375)	0.0000	0.0000	101
2023/05/25	ALBI	02/11/2023			Index Future	874.6340	874.6340	871.3490	871.3490	(0.376)	0.0000	0.0000	0
2023/05/25	ALBI	01/02/2024			Index Future	894.5950	894.5950	891.2340	891.2340	(0.376)	0.0000	0.0000	0
2023/05/25	ALBI	02/05/2024			Index Future	915.0460	915.0460	911.6090	911.6090	(0.376)	0.0000	0.0000	0
2023/05/25	ALBI	01/08/2024			Index Future	934.8130	934.8130	931.3050	931.3050	(0.375)	0.0000	0.0000	0
2023/05/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/25	C050	31/12/2050			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
2023/05/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/05/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/25	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/25	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/25	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/25	ES33	03/08/2023			Bond Future	13.1749	71.7500	13.2609	71.3853	0.653	0.0000	0.0000	350
2023/05/25	ES33	02/11/2023			Bond Future	13.3351	69.5719	13.4249	69.1987	0.673	0.0000	0.0000	0
2023/05/25	ES33	01/02/2024			Bond Future	13.5000	71.1760	13.5938	70.7942	0.695	0.0000	0.0000	0
2023/05/25	ES33	02/05/2024			Bond Future	13.6703	69.0172	13.7683	68.6267	0.717	0.0000	0.0000	0
2023/05/25	ES33	01/08/2024			Bond Future	13.8725	70.5156	13.9751	70.1169	0.739	0.0000	0.0000	0
2023/05/25	ES42	03/08/2023			Bond Future	13.4999	68.5811	13.5910	68.1438	0.675	0.0000	0.0000	4,000
2023/05/25	ES42	02/11/2023			Bond Future	13.6483	65.8667	13.7433	65.4193	0.696	0.0000	0.0000	0
2023/05/25	ES42	01/02/2024			Bond Future	13.7930	67.3856	13.8919	66.9278	0.718	0.0000	0.0000	0
2023/05/25	ES42	02/05/2024			Bond Future	13.9476	64.6770	14.0508	64.2087	0.740	0.0000	0.0000	0
2023/05/25	ES42	01/08/2024			Bond Future	14.1255	66.0781	14.2332	65.5999	0.762	0.0000	0.0000	0
2023/05/25	GOVI	03/08/2023	837.21	Call	GOVI	59,480.0000	5.9480	27,900.0000	2.7900	(53.093)	0	0	0
2023/05/25	GOVI	03/08/2023	837.21	Put	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/25	GOVI	03/08/2023	837.22	Call	GOVI	59,380.0000	5.9380	27,800.0000	2.7800	(53.183)	0	0	0
2023/05/25	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/25	GOVI	03/08/2023			GOVI	843.1580	843.1580	840.0000	840.0000	(0.375)	0.0000	0.0000	838
2023/05/25	GOVI	03/08/2023	837.23	Call	GOVI	59,280.0000	5.9280	27,700.0000	2.7700	(53.273)	0	0	0
2023/05/25	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/25	GOVI	02/11/2023	885.81	Put	GOVI	238,100.0000	23.8100	270,410.0000	27.0410	13.570	0	0	0
2023/05/25	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/25	GOVI	02/11/2023			GOVI	862.0000	862.0000	858.7690	858.7690	(0.375)	0.0000	0.0000	0
2023/05/25	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/25	GOVI	02/11/2023	885.80	Put	GOVI	238,000.0000	23.8000	270,310.0000	27.0310	13.576	0	0	0
2023/05/25	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/25	GOVI	02/11/2023	885.82	Put	GOVI	238,200.0000	23.8200	270,510.0000	27.0510	13.564	0	0	0
2023/05/25	GOVI	01/02/2024	880.00	Call	GOVI	16,730.0000	1.6730	0.0000	0.0000	(100.000)	0	0	0
2023/05/25	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	16,330.0000	1.6330	100.000	0	0	0
2023/05/25	GOVI	01/02/2024			GOVI	881.6730	881.6730	878.3670	878.3670	(0.375)	0.0000	0.0000	0
2023/05/25	GOVI	01/02/2024	879.98	Call	GOVI	16,930.0000	1.6930	0.0000	0.0000	(100.000)	0	0	0
2023/05/25	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	16,130.0000	1.6130	100.000	0	0	0
2023/05/25	GOVI	01/02/2024	879.99	Call	GOVI	16,830.0000	1.6830	0.0000	0.0000	(100.000)	0	0	0
2023/05/25	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	16,230.0000	1.6230	100.000	0	0	0
2023/05/25	GOVI	02/05/2024	950.97	Put	GOVI	491,420.0000	49.1420	525,230.0000	52.5230	6.880	0	0	0
2023/05/25	GOVI	02/05/2024	950.98	Put	GOVI	491,520.0000	49.1520	525,330.0000	52.5330	6.879	0	0	0
2023/05/25	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/25	GOVI	02/05/2024			GOVI	901.8280	901.8280	898.4470	898.4470	(0.375)	0.0000	0.0000	0
2023/05/25	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/25	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/25	GOVI	02/05/2024	950.99	Put	GOVI	491,620.0000	49.1620	525,430.0000	52.5430	6.877	0	0	0
2023/05/25	GOVI	01/08/2024	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/25	GOVI	01/08/2024	943.39	Put	GOVI	220,810.0000	22.0810	255,300.0000	25.5300	15.620	0	0	0
2023/05/25	GOVI	01/08/2024			GOVI	921.3090	921.3090	917.8600	917.8600	(0.374)	0.0000	0.0000	0
2023/05/25	GOVI	01/08/2024	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/25	GOVI	01/08/2024	943.37	Put	GOVI	220,610.0000	22.0610	255,100.0000	25.5100	15.634	0	0	0
2023/05/25	GOVI	01/08/2024	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/25	GOVI	01/08/2024	943.38	Put	GOVI	220,710.0000	22.0710	255,200.0000	25.5200	15.627	0	0	0
2023/05/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/05/25	IGOV	03/08/2023			Index Future	325.4980	325.4980	325.9550	325.9550	0.140	0.0000	0.0000	638
2023/05/25	IGOV	02/11/2023			Index Future	332.8500	332.8500	333.3160	333.3160	0.140	0.0000	0.0000	16
2023/05/25	IGOV	01/02/2024			Index Future	340.5230	340.5230	341.0000	341.0000	0.140	0.0000	0.0000	0
2023/05/25	IGOV	02/05/2024			Index Future	348.3820	348.3820	348.8700	348.8700	0.140	0.0000	0.0000	0
2023/05/25	IGOV	01/08/2024			Index Future	355.9810	355.9810	356.4820	356.4820	0.141	0.0000	0.0000	0
2023/05/25	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/05/25	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/05/25	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/05/25	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/05/25	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0

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2023/05/25	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/05/25	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/05/25	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/05/25	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/05/25	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/05/25	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/05/25	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/05/25	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/05/25	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/05/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/05/25	JBAF	21/06/2023			Jibar Tradeable Future	8.5500	91.4500	8.5500	91.4500	0.000	0.0000	0.0000	0
2023/05/25	JBAF	19/07/2023			Jibar Tradeable Future	8.7000	91.3000	8.7100	91.2900	0.115	0.0000	0.0000	0
2023/05/25	JBAF	16/08/2023			Jibar Tradeable Future	8.9400	91.0600	8.9500	91.0500	0.112	0.0000	0.0000	0
2023/05/25	JBAF	20/09/2023			Jibar Tradeable Future	9.0800	90.9200	9.1300	90.8700	0.551	0.0000	0.0000	0
2023/05/25	JBAF	18/10/2023			Jibar Tradeable Future	9.1200	90.8800	9.1600	90.8400	0.439	0.0000	0.0000	0
2023/05/25	JBAF	15/11/2023			Jibar Tradeable Future	9.1600	90.8400	9.2200	90.7800	0.655	0.0000	0.0000	0
2023/05/25	JBAF	20/12/2023			Jibar Tradeable Future	9.1700	90.8300	9.2250	90.7750	0.600	0.0000	0.0000	0
2023/05/25	JBAF	20/03/2024			Jibar Tradeable Future	9.1350	90.8650	9.2150	90.7850	0.876	0.0000	0.0000	0
2023/05/25	JBAF	19/06/2024			Jibar Tradeable Future	8.9750	91.0250	9.0950	90.9050	1.337	0.0000	0.0000	0
2023/05/25	JBAF	18/09/2024			Jibar Tradeable Future	8.8400	91.1600	8.9650	91.0350	1.414	0.0000	0.0000	0
2023/05/25	JBAF	18/12/2024			Jibar Tradeable Future	8.6550	91.3450	8.7800	91.2200	1.444	0.0000	0.0000	0
2023/05/25	JBAF	19/03/2025			Jibar Tradeable Future	8.6500	91.3500	8.7750	91.2250	1.445	0.0000	0.0000	0
2023/05/25	R035	03/08/2023	12.00	Call	Bond Future	1,035.5700	1.0356	878.7500	0.8788	(15.143)	0	0	0
2023/05/25	R035	03/08/2023	12.00	Put	Bond Future	2,961.8100	2.9618	3,244.8600	3.2449	9.557	0	0	0
2023/05/25	R035	03/08/2023	12.50	Call	Bond Future	2,272.0800	2.2721	2,017.3800	2.0174	(11.210)	0	0	5,000
2023/05/25	R035	03/08/2023			Bond Future	12.3697	82.6688	12.4559	82.2290	0.697	0.0000	0.0000	61,092
2023/05/25	R035	03/08/2023	11.75	Call	Bond Future	621.2800	0.6213	511.9200	0.5119	(17.602)	0	0	0
2023/05/25	R035	03/08/2023	11.75	Put	Bond Future	3,888.3300	3.8883	4,218.8400	4.2188	8.500	0	0	4,870
2023/05/25	R035	03/08/2023	11.98	Call	Bond Future	997.4400	0.9974	844.5700	0.8446	(15.326)	0	0	0
2023/05/25	R035	03/08/2023	11.98	Put	Bond Future	3,029.7900	3.0298	3,316.7900	3.3168	9.473	0	0	0
2023/05/25	R035	03/08/2023	11.99	Call	Bond Future	1,016.3900	1.0164	861.5600	0.8616	(15.233)	0	0	0
2023/05/25	R035	03/08/2023	11.99	Put	Bond Future	2,995.6600	2.9957	3,280.7000	3.2807	9.515	0	0	0
2023/05/25	R035	03/08/2023	12.50	Put	Bond Future	1,608.6600	1.6087	1,793.8300	1.7938	11.511	0	0	0
2023/05/25	R035	02/11/2023	12.85	Call	Bond Future	3,949.1100	3.9491	3,670.6500	3.6706	(7.051)	0	0	0
2023/05/25	R035	02/11/2023	12.85	Put	Bond Future	2,205.7400	2.2057	2,377.2600	2.3773	7.776	0	0	400
2023/05/25	R035	02/11/2023	13.59	Call	Bond Future	0.0000	0.0000	6,081.9800	6.0820	100.000	0	0	0
2023/05/25	R035	02/11/2023	13.59	Put	Bond Future	0.0000	0.0000	1,304.8500	1.3049	100.000	0	0	750
2023/05/25	R035	02/11/2023	11.12	Call	Bond Future	489.5200	0.4895	421.3200	0.4213	(13.932)	0	0	400
2023/05/25	R035	02/11/2023	11.41	Call	Bond Future	770.6200	0.7706	673.6000	0.6736	(12.590)	0	0	0
2023/05/25	R035	02/11/2023	11.41	Put	Bond Future	6,518.1700	6.5182	6,871.1300	6.8711	5.415	0	0	0
2023/05/25	R035	02/11/2023	11.42	Call	Bond Future	782.6100	0.7826	684.4600	0.6845	(12.541)	0	0	0
2023/05/25	R035	02/11/2023	11.42	Put	Bond Future	6,474.6500	6.4747	6,826.4800	6.8265	5.434	0	0	0
2023/05/25	R035	02/11/2023			Bond Future	12.4975	80.0055	12.5874	79.5555	0.719	0.0000	0.0000	109,781
2023/05/25	R035	02/11/2023	11.43	Call	Bond Future	794.8900	0.7949	695.6000	0.6956	(12.491)	0	0	0
2023/05/25	R035	02/11/2023	11.43	Put	Bond Future	6,431.4600	6.4315	6,782.1500	6.7822	5.453	0	0	0

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2023/05/25	R035	02/11/2023	11.74	Call	Bond Future	0.0000	0.0000	1,100.5800	1.1006	100.000	0	0	750
2023/05/25	R035	02/11/2023	11.74	Put	Bond Future	0.0000	0.0000	5,492.8900	5.4929	100.000	0	0	0
2023/05/25	R035	02/11/2023	12.24	Call	Bond Future	0.0000	0.0000	2,055.8700	2.0559	100.000	0	0	750
2023/05/25	R035	02/11/2023	12.24	Put	Bond Future	0.0000	0.0000	3,815.4500	3.8155	100.000	0	0	0
2023/05/25	R035	02/11/2023	11.12	Put	Bond Future	7,869.6500	7.8697	8,251.4300	8.2514	4.851	0	0	0
2023/05/25	R035	02/11/2023	10.62	Call	Bond Future	213.4300	0.2134	179.1800	0.1792	(16.047)	0	0	400
2023/05/25	R035	02/11/2023	10.62	Put	Bond Future	10,513.8800	10.5139	10,929.6100	10.9296	3.954	0	0	0
2023/05/25	R035	01/02/2024	11.12	Put	Bond Future	8,773.7100	8.7737	9,146.3700	9.1464	4.247	0	0	0
2023/05/25	R035	01/02/2024	12.18	Put	Bond Future	4,687.1300	4.6871	4,953.8500	4.9538	5.690	0	0	0
2023/05/25	R035	01/02/2024	12.19	Call	Bond Future	2,453.8100	2.4538	2,259.0600	2.2591	(7.937)	0	0	0
2023/05/25	R035	01/02/2024	12.19	Put	Bond Future	4,657.8900	4.6579	4,923.5000	4.9235	5.702	0	0	0
2023/05/25	R035	01/02/2024	10.62	Call	Bond Future	443.3800	0.4434	389.6300	0.3896	(12.123)	0	0	400
2023/05/25	R035	01/02/2024	10.62	Put	Bond Future	11,297.4000	11.2974	11,704.0100	11.7040	3.599	0	0	0
2023/05/25	R035	01/02/2024			Bond Future	12.6285	81.8318	12.7223	81.3715	0.743	0.0000	0.0000	0
2023/05/25	R035	01/02/2024	12.20	Call	Bond Future	2,475.9700	2.4760	2,280.1100	2.2801	(7.910)	0	0	0
2023/05/25	R035	01/02/2024	12.20	Put	Bond Future	4,628.8200	4.6288	4,893.3200	4.8933	5.714	0	0	0
2023/05/25	R035	01/02/2024	13.46	Call	Bond Future	6,019.4000	6.0194	5,701.1500	5.7012	(5.287)	0	0	0
2023/05/25	R035	01/02/2024	13.46	Put	Bond Future	2,070.3300	2.0703	2,212.4400	2.2124	6.864	0	0	400
2023/05/25	R035	01/02/2024	11.12	Call	Bond Future	809.9900	0.8100	722.2900	0.7223	(10.827)	0	0	400
2023/05/25	R035	01/02/2024	12.18	Call	Bond Future	2,431.7600	2.4318	2,238.1200	2.2381	(7.963)	0	0	0
2023/05/25	R035	02/05/2024	11.20	Call	Bond Future	872.2500	0.8722	780.4900	0.7805	(10.520)	0	0	0
2023/05/25	R035	02/05/2024	11.20	Put	Bond Future	8,942.2000	8.9422	9,321.2400	9.3212	4.239	0	0	0
2023/05/25	R035	02/05/2024	11.19	Call	Bond Future	863.1900	0.8632	772.1900	0.7722	(10.542)	0	0	0
2023/05/25	R035	02/05/2024	11.19	Put	Bond Future	8,988.7100	8.9887	9,368.5100	9.3685	4.225	0	0	0
2023/05/25	R035	02/05/2024			Bond Future	12.7561	79.1869	12.8539	78.7161	0.766	0.0000	0.0000	0
2023/05/25	R035	02/05/2024	11.21	Call	Bond Future	881.3900	0.8814	788.8600	0.7889	(10.498)	0	0	0
2023/05/25	R035	02/05/2024	11.21	Put	Bond Future	8,895.8300	8.8958	9,274.1000	9.2741	4.252	0	0	0
2023/05/25	R035	01/08/2024	11.80	Call	Bond Future	1,723.0100	1.7230	1,577.0900	1.5771	(8.469)	0	0	0
2023/05/25	R035	01/08/2024	11.80	Put	Bond Future	7,247.9900	7.2480	7,582.6600	7.5827	4.617	0	0	0
2023/05/25	R035	01/08/2024	11.81	Call	Bond Future	1,738.4400	1.7384	1,591.6000	1.5916	(8.447)	0	0	0
2023/05/25	R035	01/08/2024	11.79	Put	Bond Future	7,284.8100	7.2848	7,620.4000	7.6204	4.607	0	0	0
2023/05/25	R035	01/08/2024			Bond Future	12.9119	80.8899	13.0139	80.4093	0.790	0.0000	0.0000	0
2023/05/25	R035	01/08/2024	11.81	Put	Bond Future	7,211.3000	7.2113	7,545.0500	7.5450	4.628	0	0	0
2023/05/25	R035	01/08/2024	11.79	Call	Bond Future	1,707.6700	1.7077	1,562.6700	1.5627	(8.491)	0	0	0
2023/05/25	R186	03/08/2023	9.73	Put	Bond Future	1,030.4100	1.0304	1,006.2800	1.0063	(2.342)	0	0	0
2023/05/25	R186	03/08/2023	9.74	Call	Bond Future	926.6100	0.9266	936.3800	0.9364	1.054	0	0	0
2023/05/25	R186	03/08/2023	9.74	Put	Bond Future	1,016.4200	1.0164	992.4500	0.9925	(2.358)	0	0	0
2023/05/25	R186	03/08/2023			Bond Future	9.7715	103.4022	9.7597	103.4359	(0.121)	0.0000	0.0000	73,415
2023/05/25	R186	03/08/2023	9.73	Call	Bond Future	912.0500	0.9120	921.6600	0.9217	1.054	0	0	0
2023/05/25	R186	03/08/2023	9.75	Call	Bond Future	941.4900	0.9415	951.4000	0.9514	1.053	0	0	0
2023/05/25	R186	03/08/2023	9.75	Put	Bond Future	1,002.7600	1.0028	978.9300	0.9789	(2.376)	0	0	0
2023/05/25	R186	02/11/2023	9.40	Call	Bond Future	854.8700	0.8549	863.6400	0.8636	1.026	0	0	0
2023/05/25	R186	02/11/2023	9.40	Put	Bond Future	2,023.2700	2.0233	1,997.9400	1.9979	(1.252)	0	0	0
2023/05/25	R186	02/11/2023	9.15	Call	Bond Future	631.5000	0.6315	638.1300	0.6381	1.050	0	0	1,715
2023/05/25	R186	02/11/2023			Bond Future	9.8356	105.7134	9.8228	105.7475	(0.130)	0.0000	0.0000	13,885
2023/05/25	R186	02/11/2023	10.42	Call	Bond Future	2,349.0300	2.3490	2,367.8800	2.3679	0.802	0	0	0
2023/05/25	R186	02/11/2023	10.42	Put	Bond Future	807.4400	0.8074	792.1900	0.7922	(1.889)	0	0	1,715

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
2023/05/25	R186	02/11/2023	9.15	Put	Bond Future	2,478.1400	2.4781	2,450.6700	2.4507	(1.108)	0	0	0
2023/05/25	R186	02/11/2023	9.38	Call	Bond Future	835.3200	0.8353	843.9000	0.8439	1.027	0	0	0
2023/05/25	R186	02/11/2023	9.38	Put	Bond Future	2,057.7700	2.0578	2,032.2500	2.0322	(1.240)	0	0	0
2023/05/25	R186	02/11/2023	9.39	Call	Bond Future	844.9200	0.8449	853.6000	0.8536	1.027	0	0	0
2023/05/25	R186	02/11/2023	9.39	Put	Bond Future	2,040.3400	2.0403	2,014.9200	2.0149	(1.246)	0	0	0
2023/05/25	R186	01/02/2024	9.51	Call	Bond Future	1,147.0000	1.1470	1,158.3700	1.1584	0.991	0	0	0
2023/05/25	R186	01/02/2024	9.52	Put	Bond Future	2,081.8700	2.0819	2,058.5500	2.0585	(1.120)	0	0	0
2023/05/25	R186	01/02/2024	9.50	Call	Bond Future	1,135.7400	1.1357	1,147.0400	1.1470	0.995	0	0	0
2023/05/25	R186	01/02/2024			Bond Future	9.8912	102.8147	9.8771	102.8494	(0.142)	0.0000	0.0000	0
2023/05/25	R186	01/02/2024	9.51	Put	Bond Future	2,095.2400	2.0952	2,071.8300	2.0718	(1.117)	0	0	0
2023/05/25	R186	01/02/2024	9.52	Call	Bond Future	1,158.6500	1.1586	1,170.1100	1.1701	0.989	0	0	0
2023/05/25	R186	01/02/2024	9.50	Put	Bond Future	2,109.0100	2.1090	2,085.5300	2.0855	(1.113)	0	0	0
2023/05/25	R186	02/05/2024	10.40	Call	Bond Future	2,427.3300	2.4273	2,445.8800	2.4459	0.764	0	0	0
2023/05/25	R186	02/05/2024	10.40	Put	Bond Future	1,422.2800	1.4223	1,405.1400	1.4051	(1.205)	0	0	2,030
2023/05/25	R186	02/05/2024	8.01	Call	Bond Future	289.7000	0.2897	293.4400	0.2934	1.291	0	0	0
2023/05/25	R186	02/05/2024	8.01	Put	Bond Future	4,852.9400	4.8529	4,820.9900	4.8210	(0.658)	0	0	0
2023/05/25	R186	02/05/2024	9.73	Put	Bond Future	2,022.3900	2.0224	2,000.6900	2.0007	(1.073)	0	0	0
2023/05/25	R186	02/05/2024			Bond Future	9.9563	105.1638	9.9407	105.1995	(0.157)	0.0000	0.0000	0
2023/05/25	R186	02/05/2024	8.00	Call	Bond Future	286.5100	0.2865	290.2100	0.2902	1.291	0	0	0
2023/05/25	R186	02/05/2024	8.00	Put	Bond Future	4,873.8700	4.8739	4,841.8800	4.8419	(0.656)	0	0	0
2023/05/25	R186	02/05/2024	9.73	Call	Bond Future	1,504.8400	1.5048	1,518.8300	1.5188	0.930	0	0	2,030
2023/05/25	R186	02/05/2024	7.99	Call	Bond Future	283.3500	0.2834	287.0100	0.2870	1.292	0	0	0
2023/05/25	R186	02/05/2024	7.99	Put	Bond Future	4,894.8300	4.8948	4,862.8000	4.8628	(0.654)	0	0	0
2023/05/25	R186	01/08/2024	8.70	Put	Bond Future	3,556.3100	3.5563	3,526.9800	3.5270	(0.825)	0	0	0
2023/05/25	R186	01/08/2024	8.68	Call	Bond Future	578.4900	0.5785	586.0000	0.5860	1.298	0	0	0
2023/05/25	R186	01/08/2024	8.69	Call	Bond Future	583.4700	0.5835	591.0300	0.5910	1.296	0	0	0
2023/05/25	R186	01/08/2024			Bond Future	10.1015	102.1185	10.0837	102.1554	(0.176)	0.0000	0.0000	0
2023/05/25	R186	01/08/2024	8.70	Call	Bond Future	588.4800	0.5885	596.0900	0.5961	1.293	0	0	0
2023/05/25	R186	01/08/2024	8.68	Put	Bond Future	3,589.4800	3.5895	3,560.0500	3.5600	(0.820)	0	0	0
2023/05/25	R186	01/08/2024	8.69	Put	Bond Future	3,572.8800	3.5729	3,543.5000	3.5435	(0.822)	0	0	0
2023/05/25	R197	03/08/2023			Bond Future	334.5415	334.5415	334.5711	334.5711	0.009	0.0000	0.0000	49
2023/05/25	R197	02/11/2023			Bond Future	342.0982	342.0982	342.1273	342.1273	0.009	0.0000	0.0000	0
2023/05/25	R202	03/08/2023			Bond Future	247.3601	247.3601	247.3944	247.3944	0.014	0.0000	0.0000	5,336
2023/05/25	R202	02/11/2023			Bond Future	252.9475	252.9475	252.9816	252.9816	0.014	0.0000	0.0000	0
2023/05/25	R202	01/02/2024			Bond Future	253.8006	253.8006	253.8352	253.8352	0.014	0.0000	0.0000	0
2023/05/25	R202	02/05/2024			Bond Future	259.6571	259.6571	259.6929	259.6929	0.014	0.0000	0.0000	0
2023/05/25	R202	01/08/2024			Bond Future	260.1989	260.1989	260.2361	260.2361	0.014	0.0000	0.0000	0
2023/05/25	R209	03/08/2023	10.00	Call	Bond Future	1.4500	0.0014	0.9100	0.0009	(37.241)	0	0	1,800
2023/05/25	R209	03/08/2023	10.00	Put	Bond Future	12,140.2500	12.1403	12,523.0100	12.5230	3.153	0	0	0
2023/05/25	R209	03/08/2023	10.70	Call	Bond Future	24.7200	0.0247	17.4400	0.0174	(29.450)	0	0	1,800
2023/05/25	R209	03/08/2023	11.95	Put	Bond Future	2,800.8400	2.8008	3,059.1400	3.0591	9.222	0	0	0
2023/05/25	R209	03/08/2023	12.00	Call	Bond Future	868.7700	0.8688	735.2100	0.7352	(15.373)	0	0	0
2023/05/25	R209	03/08/2023	12.00	Put	Bond Future	2,647.0400	2.6470	2,896.7800	2.8968	9.435	0	0	1,750
2023/05/25	R209	03/08/2023	11.25	Put	Bond Future	5,548.7700	5.5488	5,899.4900	5.8995	6.321	0	0	0
2023/05/25	R209	03/08/2023	11.93	Call	Bond Future	758.5900	0.7586	636.9800	0.6370	(16.031)	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
2023/05/25	R209	03/08/2023	11.94	Call	Bond Future	773.7100	0.7737	650.4100	0.6504	(15.936)	0	0	0
2023/05/25	R209	03/08/2023			Bond Future	12.3896	63.4839	12.4757	63.1006	0.695	0.0000	0.0000	11,710
2023/05/25	R209	03/08/2023	10.70	Put	Bond Future	8,286.7700	8.2868	8,662.7900	8.6628	4.538	0	0	0
2023/05/25	R209	03/08/2023	10.75	Call	Bond Future	29.4100	0.0294	20.9100	0.0209	(28.902)	0	0	7,000
2023/05/25	R209	03/08/2023	10.75	Put	Bond Future	8,025.3900	8.0254	8,400.1900	8.4002	4.670	0	0	0
2023/05/25	R209	03/08/2023	11.95	Call	Bond Future	789.1100	0.7891	664.1100	0.6641	(15.841)	0	0	0
2023/05/25	R209	03/08/2023	11.25	Call	Bond Future	137.8700	0.1379	105.2900	0.1053	(23.631)	0	0	7,000
2023/05/25	R209	03/08/2023	11.93	Put	Bond Future	2,864.0400	2.8640	3,125.7300	3.1257	9.137	0	0	0
2023/05/25	R209	03/08/2023	11.94	Put	Bond Future	2,832.2700	2.8323	3,092.2700	3.0923	9.180	0	0	0
2023/05/25	R209	02/11/2023	11.34	Call	Bond Future	592.5800	0.5926	515.3500	0.5153	(13.033)	0	0	0
2023/05/25	R209	02/11/2023	11.34	Put	Bond Future	6,029.5700	6.0296	6,344.4400	6.3444	5.222	0	0	0
2023/05/25	R209	02/11/2023	11.33	Call	Bond Future	582.9500	0.5830	506.6700	0.5067	(13.085)	0	0	0
2023/05/25	R209	02/11/2023	11.33	Put	Bond Future	6,069.6100	6.0696	6,385.4300	6.3854	5.203	0	0	0
2023/05/25	R209	02/11/2023			Bond Future	12.5017	61.7488	12.5910	61.3566	0.715	0.0000	0.0000	2
2023/05/25	R209	02/11/2023	11.35	Call	Bond Future	602.3200	0.6023	524.1300	0.5241	(12.981)	0	0	0
2023/05/25	R209	02/11/2023	11.35	Put	Bond Future	5,989.6900	5.9897	6,303.6000	6.3036	5.241	0	0	0
2023/05/25	R209	01/02/2024	12.13	Put	Bond Future	4,198.4900	4.1985	4,433.5200	4.4335	5.598	0	0	0
2023/05/25	R209	01/02/2024	12.14	Call	Bond Future	2,072.8300	2.0728	1,905.7500	1.9057	(8.060)	0	0	0
2023/05/25	R209	01/02/2024	12.14	Put	Bond Future	4,171.8800	4.1719	4,405.9300	4.4059	5.610	0	0	0
2023/05/25	R209	01/02/2024			Bond Future	12.6116	63.1584	12.7044	62.7572	0.735	0.0000	0.0000	0
2023/05/25	R209	01/02/2024	12.13	Call	Bond Future	2,053.8600	2.0539	1,887.7600	1.8878	(8.087)	0	0	0
2023/05/25	R209	01/02/2024	12.12	Call	Bond Future	2,034.7700	2.0348	1,869.6500	1.8697	(8.115)	0	0	0
2023/05/25	R209	01/02/2024	12.12	Put	Bond Future	4,225.0400	4.2250	4,461.0500	4.4611	5.586	0	0	0
2023/05/25	R209	02/05/2024	11.18	Call	Bond Future	759.6700	0.7597	679.6200	0.6796	(10.537)	0	0	0
2023/05/25	R209	02/05/2024	11.18	Put	Bond Future	7,918.4700	7.9185	8,248.6600	8.2487	4.170	0	0	0
2023/05/25	R209	02/05/2024	11.17	Call	Bond Future	751.6600	0.7517	672.2800	0.6723	(10.561)	0	0	0
2023/05/25	R209	02/05/2024	11.17	Put	Bond Future	7,960.4200	7.9604	8,291.2800	8.2913	4.156	0	0	0
2023/05/25	R209	02/05/2024			Bond Future	12.7270	61.4474	12.8233	61.0372	0.756	0.0000	0.0000	0
2023/05/25	R209	02/05/2024	11.19	Call	Bond Future	767.7500	0.7678	687.0100	0.6870	(10.516)	0	0	0
2023/05/25	R209	02/05/2024	11.19	Put	Bond Future	7,876.6500	7.8766	8,206.1500	8.2062	4.183	0	0	0
2023/05/25	R209	01/08/2024	11.79	Put	Bond Future	6,327.6600	6.3277	6,616.4500	6.6164	4.564	0	0	0
2023/05/25	R209	01/08/2024	11.80	Call	Bond Future	1,561.8900	1.5619	1,431.0500	1.4310	(8.377)	0	0	0
2023/05/25	R209	01/08/2024	11.80	Put	Bond Future	6,294.8900	6.2949	6,582.8500	6.5828	4.575	0	0	0
2023/05/25	R209	01/08/2024			Bond Future	12.8670	62.7686	12.9669	62.3498	0.777	0.0000	0.0000	0
2023/05/25	R209	01/08/2024	11.79	Call	Bond Future	1,547.9300	1.5479	1,417.9200	1.4179	(8.399)	0	0	0
2023/05/25	R209	01/08/2024	11.78	Call	Bond Future	1,534.0600	1.5341	1,404.8700	1.4049	(8.421)	0	0	0
2023/05/25	R209	01/08/2024	11.78	Put	Bond Future	6,360.5600	6.3606	6,650.1700	6.6502	4.553	0	0	0
2023/05/25	R210	03/08/2023			Bond Future	227.2740	227.2740	227.4013	227.4013	0.056	0.0000	0.0000	421
2023/05/25	R210	02/11/2023			Bond Future	229.2295	229.2295	229.3590	229.3590	0.057	0.0000	0.0000	0
2023/05/25	R210	01/02/2024			Bond Future	234.5141	234.5141	234.6465	234.6465	0.056	0.0000	0.0000	0
2023/05/25	R210	02/05/2024			Bond Future	236.6593	236.6593	236.7946	236.7946	0.057	0.0000	0.0000	0
2023/05/25	R210	01/08/2024			Bond Future	241.8148	241.8148	241.9542	241.9542	0.058	0.0000	0.0000	0
2023/05/25	R213	03/08/2023	11.62	Put	Bond Future	1,314.7100	1.3147	1,392.7600	1.3928	5.937	0	0	0
2023/05/25	R213	03/08/2023	11.63	Call	Bond Future	1,672.4100	1.6724	1,559.4400	1.5594	(6.755)	0	0	0
2023/05/25	R213	03/08/2023			Bond Future	11.5406	80.5487	11.5858	80.3585	0.392	0.0000	0.0000	23,437
2023/05/25	R213	03/08/2023	11.61	Call	Bond Future	1,624.0700	1.6241	1,512.8200	1.5128	(6.850)	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
2023/05/25	R213	03/08/2023	11.61	Put	Bond Future	1,332.5200	1.3325	1,411.4400	1.4114	5.923	0	0	0
2023/05/25	R213	03/08/2023	11.62	Call	Bond Future	1,648.1600	1.6482	1,536.0400	1.5360	(6.803)	0	0	0
2023/05/25	R213	03/08/2023	11.63	Put	Bond Future	1,297.1000	1.2971	1,374.3000	1.3743	5.952	0	0	0
2023/05/25	R213	02/11/2023	11.13	Call	Bond Future	1,286.9100	1.2869	1,212.1000	1.2121	(5.813)	0	0	0
2023/05/25	R213	02/11/2023	11.13	Put	Bond Future	3,488.8100	3.4888	3,608.7100	3.6087	3.437	0	0	0
2023/05/25	R213	02/11/2023	10.94	Call	Bond Future	0.0000	0.0000	960.6800	0.9607	100.000	0	0	750
2023/05/25	R213	02/11/2023	10.94	Put	Bond Future	0.0000	0.0000	4,171.4100	4.1714	100.000	0	0	0
2023/05/25	R213	02/11/2023			Bond Future	11.6564	78.7910	11.7039	78.5963	0.407	0.0000	0.0000	3,393
2023/05/25	R213	02/11/2023	11.44	Call	Bond Future	0.0000	0.0000	1,722.9300	1.7229	100.000	0	0	750
2023/05/25	R213	02/11/2023	11.44	Put	Bond Future	0.0000	0.0000	2,813.4300	2.8134	100.000	0	0	0
2023/05/25	R213	02/11/2023	12.70	Call	Bond Future	0.0000	0.0000	4,887.9800	4.8880	100.000	0	0	0
2023/05/25	R213	02/11/2023	12.70	Put	Bond Future	0.0000	0.0000	940.7500	0.9408	100.000	0	0	750
2023/05/25	R213	02/11/2023	11.11	Call	Bond Future	1,257.5800	1.2576	1,183.9200	1.1839	(5.857)	0	0	0
2023/05/25	R213	02/11/2023	11.11	Put	Bond Future	3,544.6900	3.5447	3,665.7400	3.6657	3.415	0	0	0
2023/05/25	R213	02/11/2023	11.12	Call	Bond Future	1,272.1900	1.2722	1,197.9500	1.1980	(5.836)	0	0	0
2023/05/25	R213	02/11/2023	11.12	Put	Bond Future	3,516.6800	3.5167	3,637.1500	3.6371	3.426	0	0	0
2023/05/25	R213	01/02/2024	11.70	Call	Bond Future	2,620.4300	2.6204	2,516.5400	2.5165	(3.965)	0	0	0
2023/05/25	R213	01/02/2024	11.70	Put	Bond Future	2,922.4900	2.9225	3,017.8500	3.0179	3.263	0	0	0
2023/05/25	R213	01/02/2024	11.71	Call	Bond Future	2,641.3500	2.6413	2,536.9800	2.5370	(3.951)	0	0	0
2023/05/25	R213	01/02/2024	11.71	Put	Bond Future	2,903.1800	2.9032	2,998.0600	2.9981	3.268	0	0	0
2023/05/25	R213	01/02/2024			Bond Future	11.7753	80.5895	11.8251	80.3902	0.423	0.0000	0.0000	0
2023/05/25	R213	01/02/2024	11.72	Call	Bond Future	2,662.6100	2.6626	2,557.7700	2.5578	(3.937)	0	0	0
2023/05/25	R213	01/02/2024	11.72	Put	Bond Future	2,884.2400	2.8842	2,978.6500	2.9787	3.273	0	0	0
2023/05/25	R213	02/05/2024	10.30	Call	Bond Future	645.2900	0.6453	606.0700	0.6061	(6.078)	0	0	0
2023/05/25	R213	02/05/2024	10.30	Put	Bond Future	7,182.7100	7.1827	7,347.2000	7.3472	2.290	0	0	0
2023/05/25	R213	02/05/2024			Bond Future	11.8917	78.8701	11.9440	78.6664	0.440	0.0000	0.0000	0
2023/05/25	R213	02/05/2024	10.28	Call	Bond Future	631.9700	0.6320	593.3900	0.5934	(6.105)	0	0	0
2023/05/25	R213	02/05/2024	10.28	Put	Bond Future	7,255.8300	7.2558	7,420.9600	7.4210	2.276	0	0	0
2023/05/25	R213	02/05/2024	10.29	Call	Bond Future	638.7000	0.6387	599.8000	0.5998	(6.090)	0	0	0
2023/05/25	R213	02/05/2024	10.29	Put	Bond Future	7,219.3300	7.2193	7,384.1400	7.3841	2.283	0	0	0
2023/05/25	R213	01/08/2024	10.86	Call	Bond Future	1,264.2800	1.2643	1,202.9200	1.2029	(4.853)	0	0	0
2023/05/25	R213	01/08/2024	10.86	Put	Bond Future	5,915.9800	5.9160	6,062.4000	6.0624	2.475	0	0	0
2023/05/25	R213	01/08/2024	10.87	Call	Bond Future	1,274.4500	1.2744	1,212.7200	1.2127	(4.844)	0	0	0
2023/05/25	R213	01/08/2024	10.87	Put	Bond Future	5,885.3800	5.8854	6,031.4300	6.0314	2.482	0	0	0
2023/05/25	R213	01/08/2024			Bond Future	12.0427	80.5679	12.0976	80.3602	0.456	0.0000	0.0000	0
2023/05/25	R213	01/08/2024	10.88	Call	Bond Future	1,284.6700	1.2847	1,222.5800	1.2226	(4.833)	0	0	0
2023/05/25	R213	01/08/2024	10.88	Put	Bond Future	5,854.8600	5.8549	6,000.5500	6.0005	2.488	0	0	0
2023/05/25	R214	03/08/2023	12.14	Call	Bond Future	754.7300	0.7547	627.6300	0.6276	(16.840)	0	0	0
2023/05/25	R214	03/08/2023	12.14	Put	Bond Future	3,010.6500	3.0106	3,295.2800	3.2953	9.454	0	0	0
2023/05/25	R214	03/08/2023	12.15	Call	Bond Future	770.0200	0.7700	641.1200	0.6411	(16.740)	0	0	0
2023/05/25	R214	03/08/2023	12.15	Put	Bond Future	2,977.7100	2.9777	3,260.5400	3.2605	9.498	0	0	0
2023/05/25	R214	03/08/2023			Bond Future	12.6220	59.9823	12.7132	59.5706	0.723	0.0000	0.0000	19,506
2023/05/25	R214	03/08/2023	12.16	Call	Bond Future	785.5000	0.7855	654.7900	0.6548	(16.640)	0	0	0
2023/05/25	R214	03/08/2023	12.16	Put	Bond Future	2,945.0300	2.9450	3,226.0500	3.2261	9.542	0	0	0
2023/05/25	R214	02/11/2023	11.45	Put	Bond Future	6,750.3300	6.7503	7,099.4200	7.0994	5.171	0	0	0
2023/05/25	R214	02/11/2023	11.46	Call	Bond Future	518.5600	0.5186	445.6400	0.4456	(14.062)	0	0	0
2023/05/25	R214	02/11/2023	11.46	Put	Bond Future	6,705.3800	6.7054	7,053.6000	7.0536	5.193	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
2023/05/25	R214	02/11/2023			Bond Future	12.7338	58.0191	12.8284	57.5980	0.743	0.0000	0.0000	12
2023/05/25	R214	02/11/2023	11.45	Call	Bond Future	510.8600	0.5109	438.8100	0.4388	(14.104)	0	0	0
2023/05/25	R214	02/11/2023	11.47	Call	Bond Future	526.3600	0.5264	452.5600	0.4526	(14.021)	0	0	0
2023/05/25	R214	02/11/2023	11.47	Put	Bond Future	6,660.5900	6.6606	7,007.9300	7.0079	5.215	0	0	0
2023/05/25	R214	01/02/2024	12.16	Call	Bond Future	1,761.9500	1.7619	1,603.8100	1.6038	(8.975)	0	0	0
2023/05/25	R214	01/02/2024	12.16	Put	Bond Future	4,928.9900	4.9290	5,201.6500	5.2016	5.532	0	0	0
2023/05/25	R214	01/02/2024			Bond Future	12.8472	59.3435	12.9454	58.9127	0.764	0.0000	0.0000	0
2023/05/25	R214	01/02/2024	12.14	Call	Bond Future	1,728.1600	1.7282	1,572.0900	1.5721	(9.031)	0	0	0
2023/05/25	R214	01/02/2024	12.14	Put	Bond Future	4,991.5100	4.9915	5,266.2400	5.2662	5.504	0	0	0
2023/05/25	R214	01/02/2024	12.15	Call	Bond Future	1,745.0100	1.7450	1,587.9000	1.5879	(9.003)	0	0	0
2023/05/25	R214	01/02/2024	12.15	Put	Bond Future	4,960.1800	4.9602	5,233.8700	5.2339	5.518	0	0	0
2023/05/25	R214	02/05/2024	11.46	Call	Bond Future	913.7000	0.9137	818.8300	0.8188	(10.383)	0	0	0
2023/05/25	R214	02/05/2024	11.46	Put	Bond Future	8,077.2400	8.0772	8,422.9600	8.4230	4.280	0	0	0
2023/05/25	R214	02/05/2024	11.47	Call	Bond Future	922.9100	0.9229	827.2900	0.8273	(10.361)	0	0	0
2023/05/25	R214	02/05/2024	11.47	Put	Bond Future	8,034.0100	8.0340	8,378.9800	8.3790	4.294	0	0	0
2023/05/25	R214	02/05/2024			Bond Future	12.9565	57.3929	13.0583	56.9523	0.785	0.0000	0.0000	0
2023/05/25	R214	02/05/2024	11.48	Call	Bond Future	932.0300	0.9320	835.6600	0.8357	(10.340)	0	0	0
2023/05/25	R214	02/05/2024	11.48	Put	Bond Future	7,990.7500	7.9908	8,334.9700	8.3350	4.308	0	0	0
2023/05/25	R214	01/08/2024	12.18	Call	Bond Future	1,935.0100	1.9350	1,776.8100	1.7768	(8.176)	0	0	0
2023/05/25	R214	01/08/2024	12.18	Put	Bond Future	6,049.7400	6.0497	6,341.3800	6.3414	4.821	0	0	0
2023/05/25	R214	01/08/2024			Bond Future	13.0873	58.6272	13.1929	58.1773	0.806	0.0000	0.0000	0
2023/05/25	R214	01/08/2024	12.16	Call	Bond Future	1,903.4100	1.9034	1,747.0000	1.7470	(8.217)	0	0	0
2023/05/25	R214	01/08/2024	12.16	Put	Bond Future	6,114.0800	6.1141	6,407.5100	6.4075	4.799	0	0	0
2023/05/25	R214	01/08/2024	12.17	Call	Bond Future	1,919.2900	1.9193	1,761.9800	1.7620	(8.196)	0	0	0
2023/05/25	R214	01/08/2024	12.17	Put	Bond Future	6,081.9600	6.0820	6,374.4900	6.3745	4.810	0	0	0
2023/05/25	R248	03/08/2023	11.80	Call	Bond Future	334.0200	0.3340	255.7600	0.2558	(23.430)	0	0	1,100
2023/05/25	R248	03/08/2023	11.80	Put	Bond Future	5,741.6500	5.7416	6,218.1400	6.2181	8.299	0	0	0
2023/05/25	R248	03/08/2023	12.11	Call	Bond Future	705.8300	0.7058	566.4900	0.5665	(19.741)	0	0	0
2023/05/25	R248	03/08/2023	12.11	Put	Bond Future	4,213.3800	4.2134	4,628.7900	4.6288	9.859	0	0	0
2023/05/25	R248	03/08/2023			Bond Future	12.7211	74.1059	12.8228	73.5512	0.799	0.0000	0.0000	240,196
2023/05/25	R248	03/08/2023	12.09	Call	Bond Future	675.8300	0.6758	540.9200	0.5409	(19.962)	0	0	0
2023/05/25	R248	03/08/2023	12.09	Put	Bond Future	4,303.4100	4.3034	4,723.2500	4.7232	9.756	0	0	0
2023/05/25	R248	03/08/2023	12.10	Call	Bond Future	690.7800	0.6908	553.6500	0.5537	(19.851)	0	0	0
2023/05/25	R248	03/08/2023	12.10	Put	Bond Future	4,258.3000	4.2583	4,675.9200	4.6759	9.807	0	0	0
2023/05/25	R248	03/08/2023	12.30	Call	Bond Future	1,036.5600	1.0366	852.7700	0.8528	(17.731)	0	0	1,100
2023/05/25	R248	03/08/2023	12.30	Put	Bond Future	3,420.7600	3.4208	3,791.7200	3.7917	10.844	0	0	0
2023/05/25	R248	03/08/2023	13.20	Call	Bond Future	3,665.2200	3.6652	3,275.9400	3.2759	(10.621)	0	0	0
2023/05/25	R248	03/08/2023	13.20	Put	Bond Future	1,119.4200	1.1194	1,284.8900	1.2849	14.782	0	0	1,100
2023/05/25	R248	02/11/2023	11.47	Call	Bond Future	570.6100	0.5706	482.0500	0.4820	(15.520)	0	0	0
2023/05/25	R248	02/11/2023	11.48	Call	Bond Future	579.4200	0.5794	489.7600	0.4898	(15.474)	0	0	0
2023/05/25	R248	02/11/2023	11.49	Put	Bond Future	8,618.7000	8.6187	9,095.3500	9.0953	5.530	0	0	0
2023/05/25	R248	02/11/2023			Bond Future	12.8380	71.3148	12.9437	70.7474	0.823	0.0000	0.0000	11,069
2023/05/25	R248	02/11/2023	11.47	Put	Bond Future	8,732.2700	8.7323	9,211.1400	9.2111	5.484	0	0	0
2023/05/25	R248	02/11/2023	11.48	Put	Bond Future	8,675.3900	8.6754	9,153.1600	9.1532	5.507	0	0	0
2023/05/25	R248	02/11/2023	11.49	Call	Bond Future	588.3300	0.5883	497.5500	0.4976	(15.430)	0	0	0
2023/05/25	R248	01/02/2024	12.14	Call	Bond Future	1,960.8400	1.9608	1,764.1300	1.7641	(10.032)	0	0	0
2023/05/25	R248	01/02/2024	12.14	Put	Bond Future	6,561.6900	6.5617	6,945.4000	6.9454	5.848	0	0	0

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2023/05/25	R248	01/02/2024	12.15	Call	Bond Future	1,980.4000	1.9804	1,782.3300	1.7823	(10.002)	0	0	0
2023/05/25	R248	01/02/2024	12.15	Put	Bond Future	6,521.6800	6.5217	6,904.0300	6.9040	5.863	0	0	0
2023/05/25	R248	01/02/2024			Bond Future	12.9570	72.9427	13.0670	72.3623	0.849	0.0000	0.0000	0
2023/05/25	R248	01/02/2024	12.16	Call	Bond Future	2,000.0700	2.0001	1,800.6400	1.8006	(9.971)	0	0	0
2023/05/25	R248	01/02/2024	12.16	Put	Bond Future	6,481.8600	6.4819	6,862.8500	6.8628	5.878	0	0	0
2023/05/25	R248	02/05/2024	11.46	Call	Bond Future	1,228.9900	1.2290	1,099.2300	1.0992	(10.558)	0	0	0
2023/05/25	R248	02/05/2024	11.47	Call	Bond Future	1,240.5300	1.2405	1,109.8100	1.1098	(10.537)	0	0	0
2023/05/25	R248	02/05/2024	11.48	Put	Bond Future	10,583.1600	10.5832	11,045.1300	11.0451	4.365	0	0	0
2023/05/25	R248	02/05/2024			Bond Future	13.0718	70.1582	13.1862	69.5645	0.874	0.0000	0.0000	13,000
2023/05/25	R248	02/05/2024	11.46	Put	Bond Future	10,691.2200	10.6912	11,155.1100	11.1551	4.339	0	0	0
2023/05/25	R248	02/05/2024	11.47	Put	Bond Future	10,637.1000	10.6371	11,100.0300	11.1000	4.352	0	0	0
2023/05/25	R248	02/05/2024	11.48	Call	Bond Future	1,252.1500	1.2522	1,120.4700	1.1205	(10.516)	0	0	0
2023/05/25	R248	01/08/2024	12.30	Call	Bond Future	2,646.8500	2.6469	2,425.5700	2.4256	(8.360)	0	0	0
2023/05/25	R248	01/08/2024	12.30	Put	Bond Future	7,619.3500	7.6193	8,004.1900	8.0042	5.051	0	0	0
2023/05/25	R248	01/08/2024	12.31	Call	Bond Future	2,666.9200	2.6669	2,444.5000	2.4445	(8.340)	0	0	0
2023/05/25	R248	01/08/2024	12.31	Put	Bond Future	7,581.2400	7.5812	7,964.9400	7.9649	5.061	0	0	0
2023/05/25	R248	01/08/2024			Bond Future	13.2090	71.6663	13.3280	71.0601	0.901	0.0000	0.0000	0
2023/05/25	R248	01/08/2024	12.32	Call	Bond Future	2,687.0800	2.6871	2,463.5100	2.4635	(8.320)	0	0	0
2023/05/25	R248	01/08/2024	12.32	Put	Bond Future	7,543.3000	7.5433	7,925.8500	7.9259	5.071	0	0	0

Total

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