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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/06/2023 TO 15/06/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/15	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/15	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/15	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/15	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/15	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/15	2025	03/08/2023		Bond Future	171.8555	171.8555	171.8729	171.8729	0.010	0.0000	0.0000	6,305
2023/06/15	2025	02/11/2023		Bond Future	175.7378	175.7378	175.7263	175.7263	(0.007)	0.0000	0.0000	0
2023/06/15	2025	01/02/2024		Bond Future	178.0562	178.0562	177.9820	177.9820	(0.042)	0.0000	0.0000	0
2023/06/15	2025	02/05/2024		Bond Future	182.3311	182.3311	182.1468	182.1468	(0.101)	0.0000	0.0000	0
2023/06/15	2025	01/08/2024		Bond Future	184.6817	184.6817	184.4111	184.4111	(0.147)	0.0000	0.0000	0
2023/06/15	2029	03/08/2023		Bond Future	125.0579	125.0579	125.1208	125.1208	0.050	0.0000	0.0000	2,275
2023/06/15	2029	02/11/2023		Bond Future	126.5475	126.5475	126.5907	126.5907	0.034	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
2023/06/15	2029	01/02/2024			Bond Future	129.5163	129.5163	129.5150	129.5150	(0.001)	0.0000	0.0000	0
2023/06/15	2029	02/05/2024			Bond Future	131.2476	131.2476	131.1683	131.1683	(0.060)	0.0000	0.0000	0
2023/06/15	2029	01/08/2024			Bond Future	134.2748	134.2748	134.1348	134.1348	(0.104)	0.0000	0.0000	0
2023/06/15	2030	03/08/2023	10.40	Call	Bond Future	611.5300	0.6115	558.4300	0.5584	(8.683)	0	0	1,012
2023/06/15	2030	03/08/2023	10.65	Call	Bond Future	1,067.3200	1.0673	1,007.9500	1.0080	(5.563)	0	0	350
2023/06/15	2030	03/08/2023	10.65	Put	Bond Future	1,475.4900	1.4755	1,582.6300	1.5826	7.261	0	0	0
2023/06/15	2030	03/08/2023	11.34	Call	Bond Future	2,964.6800	2.9647	2,866.8900	2.8669	(3.299)	0	0	0
2023/06/15	2030	03/08/2023	11.34	Put	Bond Future	511.7800	0.5118	580.5000	0.5805	13.428	0	0	0
2023/06/15	2030	03/08/2023	12.89	Call	Bond Future	8,499.1900	8.4992	8,338.3900	8.3384	(1.892)	0	0	0
2023/06/15	2030	03/08/2023	12.89	Put	Bond Future	37.0800	0.0371	42.7900	0.0428	15.399	0	0	350
2023/06/15	2030	03/08/2023	11.35	Call	Bond Future	2,997.1600	2.9972	2,898.6200	2.8986	(3.288)	0	0	0
2023/06/15	2030	03/08/2023	11.36	Put	Bond Future	495.5900	0.4956	562.9000	0.5629	13.582	0	0	0
2023/06/15	2030	03/08/2023			Bond Future	10.7467	87.5836	10.7863	87.4171	0.369	0.0000	0.0000	96,935
2023/06/15	2030	03/08/2023	10.40	Put	Bond Future	2,086.2200	2.0862	2,199.6300	2.1996	5.436	0	0	0
2023/06/15	2030	03/08/2023	11.35	Put	Bond Future	503.6700	0.5037	571.6400	0.5716	13.495	0	0	0
2023/06/15	2030	03/08/2023	11.36	Call	Bond Future	3,029.6500	3.0296	2,930.4500	2.9305	(3.274)	0	0	0
2023/06/15	2030	03/08/2023	12.59	Call	Bond Future	7,404.2700	7.4043	7,253.1000	7.2531	(2.042)	0	0	0
2023/06/15	2030	03/08/2023	12.59	Put	Bond Future	62.0400	0.0620	77.3800	0.0774	24.726	0	0	1,012
2023/06/15	2030	02/11/2023	12.27	Put	Bond Future	569.1800	0.5692	601.8000	0.6018	5.731	0	0	500
2023/06/15	2030	02/11/2023	11.43	Call	Bond Future	3,681.8800	3.6819	3,559.3600	3.5594	(3.328)	0	0	0
2023/06/15	2030	02/11/2023	11.43	Put	Bond Future	1,269.0000	1.2690	1,331.8100	1.3318	4.950	0	0	500
2023/06/15	2030	02/11/2023	10.80	Call	Bond Future	2,142.1900	2.1422	2,039.2100	2.0392	(4.807)	0	0	0
2023/06/15	2030	02/11/2023	10.80	Put	Bond Future	2,262.5000	2.2625	2,344.8500	2.3449	3.640	0	0	0
2023/06/15	2030	02/11/2023	10.81	Call	Bond Future	2,163.2000	2.1632	2,060.1000	2.0601	(4.766)	0	0	0
2023/06/15	2030	02/11/2023	10.81	Put	Bond Future	2,242.5700	2.2426	2,324.8000	2.3248	3.667	0	0	0
2023/06/15	2030	02/11/2023	10.07	Call	Bond Future	965.0800	0.9651	877.4400	0.8774	(9.081)	0	0	800
2023/06/15	2030	02/11/2023	10.07	Put	Bond Future	4,140.2900	4.1403	4,237.9800	4.2380	2.359	0	0	0
2023/06/15	2030	02/11/2023	10.39	Call	Bond Future	1,397.7200	1.3977	1,298.6500	1.2987	(7.088)	0	0	500
2023/06/15	2030	02/11/2023	9.57	Call	Bond Future	543.9300	0.5439	457.8000	0.4578	(15.835)	0	0	800
2023/06/15	2030	02/11/2023	9.57	Put	Bond Future	5,888.7300	5.8887	5,987.9300	5.9879	1.685	0	0	0
2023/06/15	2030	02/11/2023			Bond Future	10.8294	89.5413	10.8748	89.3560	0.419	0.0000	0.0000	312
2023/06/15	2030	02/11/2023	12.27	Call	Bond Future	6,217.8500	6.2178	6,065.1400	6.0651	(2.456)	0	0	0
2023/06/15	2030	02/11/2023	11.12	Call	Bond Future	2,872.3900	2.8724	2,759.7200	2.7597	(3.923)	0	0	500
2023/06/15	2030	02/11/2023	11.12	Put	Bond Future	1,694.3200	1.6943	1,766.9800	1.7670	4.288	0	0	0
2023/06/15	2030	02/11/2023	11.57	Call	Bond Future	4,075.3800	4.0754	3,947.4100	3.9474	(3.140)	0	0	0
2023/06/15	2030	02/11/2023	11.57	Put	Bond Future	1,112.1400	1.1121	1,169.5000	1.1695	5.158	0	0	800
2023/06/15	2030	02/11/2023	10.82	Call	Bond Future	2,184.5300	2.1845	2,080.8800	2.0809	(4.745)	0	0	0
2023/06/15	2030	02/11/2023	10.82	Put	Bond Future	2,222.9800	2.2230	2,304.6600	2.3047	3.674	0	0	0
2023/06/15	2030	02/11/2023	10.39	Put	Bond Future	3,217.6300	3.2176	3,303.8900	3.3039	2.681	0	0	0
2023/06/15	2030	02/11/2023	10.62	Call	Bond Future	1,787.2400	1.7872	1,687.4700	1.6875	(5.582)	0	0	500
2023/06/15	2030	02/11/2023	10.62	Put	Bond Future	2,648.6700	2.6487	2,734.2300	2.7342	3.230	0	0	0
2023/06/15	2030	02/11/2023	9.89	Call	Bond Future	783.9100	0.7839	692.9200	0.6929	(11.607)	0	0	500
2023/06/15	2030	02/11/2023	9.89	Put	Bond Future	4,732.8000	4.7328	4,827.1400	4.8271	1.993	0	0	0
2023/06/15	2030	01/02/2024	11.86	Put	Bond Future	1,317.5400	1.3175	1,397.3300	1.3973	6.056	0	0	500
2023/06/15	2030	01/02/2024	12.10	Put	Bond Future	1,107.4200	1.1074	1,177.1100	1.1771	6.293	0	0	400
2023/06/15	2030	01/02/2024	11.37	Call	Bond Future	3,715.4200	3.7154	3,590.6200	3.5906	(3.359)	0	0	0
2023/06/15	2030	01/02/2024	11.37	Put	Bond Future	1,882.3800	1.8824	1,979.3600	1.9794	5.152	0	0	0

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2023/06/15	2030	01/02/2024	11.85	Call	Bond Future	4,988.5400	4.9885	4,847.2200	4.8472	(2.833)	0	0	0
2023/06/15	2030	01/02/2024	11.85	Put	Bond Future	1,326.9400	1.3269	1,407.4000	1.4074	6.064	0	0	500
2023/06/15	2030	01/02/2024	10.16	Call	Bond Future	1,406.6700	1.4067	1,296.4000	1.2964	(7.839)	0	0	200
2023/06/15	2030	01/02/2024	10.16	Put	Bond Future	4,410.0200	4.4100	4,521.5300	4.5215	2.529	0	0	0
2023/06/15	2030	01/02/2024	11.00	Call	Bond Future	2,851.1200	2.8511	2,733.0000	2.7330	(4.143)	0	0	0
2023/06/15	2030	01/02/2024	9.93	Call	Bond Future	1,156.8200	1.1568	1,034.4100	1.0344	(10.582)	0	0	1,360
2023/06/15	2030	01/02/2024	9.93	Put	Bond Future	5,117.7500	5.1177	5,217.1200	5.2171	1.942	0	0	0
2023/06/15	2030	01/02/2024	10.00	Call	Bond Future	1,228.8400	1.2288	1,101.7100	1.1017	(10.346)	0	0	500
2023/06/15	2030	01/02/2024	10.00	Put	Bond Future	4,897.0000	4.8970	4,991.6500	4.9917	1.933	0	0	0
2023/06/15	2030	01/02/2024	9.57	Put	Bond Future	6,324.0600	6.3241	6,446.3700	6.4464	1.934	0	0	0
2023/06/15	2030	01/02/2024	9.89	Put	Bond Future	5,246.1400	5.2461	5,348.0500	5.3480	1.943	0	0	0
2023/06/15	2030	01/02/2024			Bond Future	10.9016	87.6153	10.9576	87.3935	0.514	0.0000	0.0000	0
2023/06/15	2030	01/02/2024	11.86	Call	Bond Future	5,016.7100	5.0167	4,874.7200	4.8747	(2.830)	0	0	0
2023/06/15	2030	01/02/2024	12.10	Call	Bond Future	5,701.9700	5.7020	5,549.8800	5.5499	(2.667)	0	0	0
2023/06/15	2030	01/02/2024	11.75	Call	Bond Future	4,710.8100	4.7108	4,574.4000	4.5744	(2.896)	0	0	0
2023/06/15	2030	01/02/2024	11.75	Put	Bond Future	1,426.0800	1.4261	1,511.4500	1.5115	5.986	0	0	200
2023/06/15	2030	01/02/2024	11.31	Call	Bond Future	3,566.8100	3.5668	3,444.2000	3.4442	(3.438)	0	0	0
2023/06/15	2030	01/02/2024	11.31	Put	Bond Future	1,965.8500	1.9659	2,065.0200	2.0650	5.045	0	0	1,360
2023/06/15	2030	01/02/2024	11.35	Call	Bond Future	3,665.6200	3.6656	3,541.5500	3.5415	(3.385)	0	0	0
2023/06/15	2030	01/02/2024	11.35	Put	Bond Future	1,909.8500	1.9099	2,007.5600	2.0076	5.116	0	0	0
2023/06/15	2030	01/02/2024	11.36	Call	Bond Future	3,690.4800	3.6905	3,565.9100	3.5659	(3.375)	0	0	0
2023/06/15	2030	01/02/2024	11.36	Put	Bond Future	1,896.0700	1.8961	1,993.2800	1.9933	5.127	0	0	0
2023/06/15	2030	01/02/2024	10.39	Call	Bond Future	1,723.5400	1.7235	1,614.8900	1.6149	(6.304)	0	0	500
2023/06/15	2030	01/02/2024	10.39	Put	Bond Future	3,781.7800	3.7818	3,894.9100	3.8949	2.991	0	0	0
2023/06/15	2030	01/02/2024	11.00	Put	Bond Future	2,461.8700	2.4619	2,565.5300	2.5655	4.211	0	0	700
2023/06/15	2030	01/02/2024	10.07	Call	Bond Future	1,304.3900	1.3044	1,184.1600	1.1842	(9.217)	0	0	400
2023/06/15	2030	01/02/2024	10.07	Put	Bond Future	4,680.9500	4.6810	4,782.5000	4.7825	2.169	0	0	0
2023/06/15	2030	01/02/2024	9.57	Call	Bond Future	838.8000	0.8388	739.3300	0.7393	(11.859)	0	0	400
2023/06/15	2030	01/02/2024	9.89	Call	Bond Future	1,117.3900	1.1174	997.5200	0.9975	(10.728)	0	0	500
2023/06/15	2030	02/05/2024	11.12	Put	Bond Future	2,691.5200	2.6915	2,786.0900	2.7861	3.514	0	0	0
2023/06/15	2030	02/05/2024	12.38	Call	Bond Future	6,471.0100	6.4710	6,237.8800	6.2379	(3.603)	0	0	0
2023/06/15	2030	02/05/2024	12.38	Put	Bond Future	1,261.5400	1.2615	1,309.6300	1.3096	3.812	0	0	1,080
2023/06/15	2030	02/05/2024	10.62	Call	Bond Future	2,271.6900	2.2717	2,100.5700	2.1006	(7.533)	0	0	500
2023/06/15	2030	02/05/2024	10.62	Put	Bond Future	3,637.7000	3.6377	3,747.8000	3.7478	3.027	0	0	0
2023/06/15	2030	02/05/2024	10.82	Call	Bond Future	2,637.3500	2.6374	2,463.0900	2.4631	(6.607)	0	0	1,080
2023/06/15	2030	02/05/2024	10.82	Put	Bond Future	3,223.9200	3.2239	3,330.8800	3.3309	3.318	0	0	0
2023/06/15	2030	02/05/2024	9.81	Call	Bond Future	1,190.3800	1.1904	1,030.3400	1.0303	(13.444)	0	0	0
2023/06/15	2030	02/05/2024	9.81	Put	Bond Future	5,802.1700	5.8022	5,923.3500	5.9234	2.089	0	0	0
2023/06/15	2030	02/05/2024	9.82	Call	Bond Future	1,200.2000	1.2002	1,039.3800	1.0394	(13.399)	0	0	0
2023/06/15	2030	02/05/2024	9.82	Put	Bond Future	5,771.0300	5.7710	5,891.4300	5.8914	2.086	0	0	0
2023/06/15	2030	02/05/2024	9.66	Call	Bond Future	1,049.8800	1.0499	902.7100	0.9027	(14.018)	0	0	1,000
2023/06/15	2030	02/05/2024	9.66	Put	Bond Future	6,278.7900	6.2788	6,412.8400	6.4128	2.135	0	0	0
2023/06/15	2030	02/05/2024			Bond Future	10.9720	89.7003	11.0453	89.4191	0.668	0.0000	0.0000	0
2023/06/15	2030	02/05/2024	13.15	Call	Bond Future	8,694.8400	8.6948	8,415.8900	8.4159	(3.208)	0	0	0
2023/06/15	2030	02/05/2024	13.15	Put	Bond Future	800.5100	0.8005	802.7800	0.8028	0.284	0	0	500
2023/06/15	2030	02/05/2024	11.12	Call	Bond Future	3,258.2100	3.2582	3,071.5600	3.0716	(5.729)	0	0	500
2023/06/15	2030	02/05/2024	11.94	Call	Bond Future	5,264.3000	5.2643	5,047.5900	5.0476	(4.117)	0	0	0
2023/06/15	2030	02/05/2024	11.94	Put	Bond Future	1,640.0700	1.6401	1,704.5800	1.7046	3.933	0	0	1,000

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2023/06/15	2030	02/05/2024	10.16	Call	Bond Future	1,573.0600	1.5731	1,410.8700	1.4109	(10.310)	0	0	1,000
2023/06/15	2030	02/05/2024	10.16	Put	Bond Future	4,764.5900	4.7646	4,883.6200	4.8836	2.498	0	0	0
2023/06/15	2030	02/05/2024	9.83	Call	Bond Future	1,210.0800	1.2101	1,048.2100	1.0482	(13.377)	0	0	0
2023/06/15	2030	02/05/2024	9.83	Put	Bond Future	5,739.9700	5.7400	5,859.3200	5.8593	2.079	0	0	0
2023/06/15	2030	01/08/2024	10.37	Call	Bond Future	1,991.5200	1.9915	1,775.6000	1.7756	(10.842)	0	0	0
2023/06/15	2030	01/08/2024	10.37	Put	Bond Future	4,650.2300	4.6502	4,762.2700	4.7623	2.409	0	0	0
2023/06/15	2030	01/08/2024	10.38	Call	Bond Future	2,006.8700	2.0069	1,789.8000	1.7898	(10.816)	0	0	0
2023/06/15	2030	01/08/2024	10.38	Put	Bond Future	4,627.0900	4.6271	4,737.9800	4.7380	2.397	0	0	0
2023/06/15	2030	01/08/2024			Bond Future	11.0734	87.7420	11.1620	87.4141	0.800	0.0000	0.0000	0
2023/06/15	2030	01/08/2024	10.39	Call	Bond Future	2,021.9300	2.0219	1,804.0800	1.8041	(10.774)	0	0	0
2023/06/15	2030	01/08/2024	10.39	Put	Bond Future	4,603.6700	4.6037	4,713.7800	4.7138	2.392	0	0	0
2023/06/15	2032	03/08/2023	9.60	Call	Bond Future	1.8500	0.0019	0.3900	0.0004	(78.919)	0	0	1,500
2023/06/15	2032	03/08/2023	9.60	Put	Bond Future	8,860.8800	8.8609	9,024.4900	9.0245	1.846	0	0	0
2023/06/15	2032	03/08/2023	10.30	Call	Bond Future	60.2200	0.0602	30.1400	0.0301	(49.950)	0	0	7,500
2023/06/15	2032	03/08/2023	10.30	Put	Bond Future	5,178.3500	5.1784	5,313.3400	5.3133	2.607	0	0	0
2023/06/15	2032	03/08/2023	12.04	Call	Bond Future	3,835.8800	3.8359	3,733.7500	3.7338	(2.662)	0	0	3,000
2023/06/15	2032	03/08/2023	12.04	Put	Bond Future	478.9000	0.4789	541.8400	0.5418	13.143	0	0	3,000
2023/06/15	2032	03/08/2023	11.77	Call	Bond Future	2,849.9000	2.8499	2,767.0700	2.7671	(2.906)	0	0	0
2023/06/15	2032	03/08/2023	11.77	Put	Bond Future	735.6800	0.7357	817.9200	0.8179	11.179	0	0	0
2023/06/15	2032	03/08/2023	11.90	Call	Bond Future	3,314.8800	3.3149	3,222.1000	3.2221	(2.799)	0	0	5,000
2023/06/15	2032	03/08/2023	11.90	Put	Bond Future	599.1200	0.5991	671.4100	0.6714	12.066	0	0	0
2023/06/15	2032	03/08/2023	11.55	Call	Bond Future	2,116.0600	2.1161	2,048.7000	2.0487	(3.183)	0	0	0
2023/06/15	2032	03/08/2023	11.55	Put	Bond Future	1,033.4100	1.0334	1,131.1200	1.1311	9.455	0	0	7,500
2023/06/15	2032	03/08/2023			Bond Future	11.3230	86.2409	11.3573	86.0758	0.303	0.0000	0.0000	117,717
2023/06/15	2032	03/08/2023	11.45	Call	Bond Future	1,810.0300	1.8100	1,749.2300	1.7492	(3.359)	0	0	0
2023/06/15	2032	03/08/2023	11.45	Put	Bond Future	1,202.0000	1.2020	1,306.2700	1.3063	8.675	0	0	7,500
2023/06/15	2032	03/08/2023	12.00	Call	Bond Future	3,685.4900	3.6855	3,585.5200	3.5855	(2.713)	0	0	5,000
2023/06/15	2032	03/08/2023	12.00	Put	Bond Future	511.0200	0.5110	576.1200	0.5761	12.739	0	0	0
2023/06/15	2032	03/08/2023	11.76	Call	Bond Future	2,815.0900	2.8151	2,732.9900	2.7330	(2.916)	0	0	0
2023/06/15	2032	03/08/2023	11.76	Put	Bond Future	747.3900	0.7474	830.3600	0.8304	11.101	0	0	0
2023/06/15	2032	03/08/2023	11.50	Call	Bond Future	1,960.8500	1.9609	1,897.0100	1.8970	(3.256)	0	0	11,000
2023/06/15	2032	03/08/2023	11.50	Put	Bond Future	1,115.0600	1.1151	1,216.2900	1.2163	9.078	0	0	11,000
2023/06/15	2032	03/08/2023	11.75	Call	Bond Future	2,780.3200	2.7803	2,699.0600	2.6991	(2.923)	0	0	0
2023/06/15	2032	03/08/2023	11.75	Put	Bond Future	759.1700	0.7592	842.9800	0.8430	11.040	0	0	0
2023/06/15	2032	02/11/2023	11.90	Call	Bond Future	3,909.4200	3.9094	3,786.1400	3.7861	(3.153)	0	0	0
2023/06/15	2032	02/11/2023	11.90	Put	Bond Future	1,690.2800	1.6903	1,750.2900	1.7503	3.550	0	0	0
2023/06/15	2032	02/11/2023	11.24	Call	Bond Future	2,161.2400	2.1612	2,057.4600	2.0575	(4.802)	0	0	0
2023/06/15	2032	02/11/2023	11.24	Put	Bond Future	3,013.6800	3.0137	3,093.1900	3.0932	2.638	0	0	0
2023/06/15	2032	02/11/2023	10.71	Call	Bond Future	1,195.8900	1.1959	1,099.9800	1.1000	(8.020)	0	0	500
2023/06/15	2032	02/11/2023	11.09	Put	Bond Future	3,421.7600	3.4218	3,498.9900	3.4990	2.257	0	0	0
2023/06/15	2032	02/11/2023	10.59	Call	Bond Future	1,043.6600	1.0437	936.4900	0.9365	(10.269)	0	0	500
2023/06/15	2032	02/11/2023	10.59	Put	Bond Future	5,072.1400	5.0721	5,148.2600	5.1483	1.501	0	0	0
2023/06/15	2032	02/11/2023			Bond Future	11.4199	84.0049	11.4590	83.8216	0.342	0.0000	0.0000	65,800
2023/06/15	2032	02/11/2023	11.78	Call	Bond Future	3,553.5900	3.5536	3,434.8900	3.4349	(3.340)	0	0	0
2023/06/15	2032	02/11/2023	11.78	Put	Bond Future	1,881.8000	1.8818	1,946.3900	1.9464	3.432	0	0	500
2023/06/15	2032	02/11/2023	12.26	Call	Bond Future	5,050.1600	5.0502	4,915.4600	4.9155	(2.667)	0	0	0
2023/06/15	2032	02/11/2023	12.26	Put	Bond Future	1,217.7600	1.2178	1,266.3500	1.2664	3.990	0	0	500

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
2023/06/15	2032	02/11/2023	11.23	Call	Bond Future	2,139.6500	2.1397	2,035.6200	2.0356	(4.862)	0	0	0
2023/06/15	2032	02/11/2023	11.23	Put	Bond Future	3,039.8000	3.0398	3,119.0600	3.1191	2.607	0	0	0
2023/06/15	2032	02/11/2023	11.28	Call	Bond Future	2,251.3300	2.2513	2,146.7300	2.1467	(4.646)	0	0	0
2023/06/15	2032	02/11/2023	11.28	Put	Bond Future	2,913.3000	2.9133	2,991.9900	2.9920	2.701	0	0	500
2023/06/15	2032	02/11/2023	10.71	Put	Bond Future	4,626.3700	4.6264	4,713.7500	4.7138	1.889	0	0	0
2023/06/15	2032	02/11/2023	11.09	Call	Bond Future	1,849.9900	1.8500	1,743.9300	1.7439	(5.733)	0	0	500
2023/06/15	2032	02/11/2023	11.22	Call	Bond Future	2,118.1900	2.1182	2,013.9000	2.0139	(4.924)	0	0	0
2023/06/15	2032	02/11/2023	11.22	Put	Bond Future	3,066.0800	3.0661	3,145.0800	3.1451	2.577	0	0	0
2023/06/15	2032	01/02/2024	12.50	Call	Bond Future	6,027.5000	6.0275	5,889.0300	5.8890	(2.297)	0	0	0
2023/06/15	2032	01/02/2024	12.73	Call	Bond Future	6,770.0700	6.7701	6,622.2100	6.6222	(2.184)	0	0	0
2023/06/15	2032	01/02/2024	12.73	Put	Bond Future	1,377.4000	1.3774	1,447.4900	1.4475	5.089	0	0	500
2023/06/15	2032	01/02/2024	11.83	Call	Bond Future	4,025.1900	4.0252	3,913.1100	3.9131	(2.784)	0	0	0
2023/06/15	2032	01/02/2024	11.83	Put	Bond Future	2,552.8700	2.5529	2,658.7400	2.6587	4.147	0	0	0
2023/06/15	2032	01/02/2024	11.84	Call	Bond Future	4,052.7800	4.0528	3,940.2100	3.9402	(2.778)	0	0	0
2023/06/15	2032	01/02/2024	11.84	Put	Bond Future	2,535.4900	2.5355	2,640.8700	2.6409	4.156	0	0	0
2023/06/15	2032	01/02/2024	10.78	Call	Bond Future	1,703.6600	1.7037	1,613.4500	1.6134	(5.295)	0	0	200
2023/06/15	2032	01/02/2024	11.09	Call	Bond Future	2,262.4400	2.2624	2,161.6200	2.1616	(4.456)	0	0	500
2023/06/15	2032	01/02/2024	11.09	Put	Bond Future	4,209.8900	4.2099	4,327.0200	4.3270	2.782	0	0	0
2023/06/15	2032	01/02/2024	11.75	Call	Bond Future	3,806.4000	3.8064	3,697.2000	3.6972	(2.869)	0	0	0
2023/06/15	2032	01/02/2024	11.75	Put	Bond Future	2,695.0100	2.6950	2,803.7600	2.8038	4.035	0	0	200
2023/06/15	2032	01/02/2024	10.01	Call	Bond Future	826.0900	0.8261	737.0200	0.7370	(10.782)	0	0	1,200
2023/06/15	2032	01/02/2024	10.01	Put	Bond Future	8,107.0000	8.1070	8,235.8800	8.2359	1.590	0	0	0
2023/06/15	2032	01/02/2024	10.59	Call	Bond Future	1,437.6800	1.4377	1,328.3100	1.3283	(7.607)	0	0	500
2023/06/15	2032	01/02/2024			Bond Future	11.5065	85.9568	11.5539	85.7389	0.412	0.0000	0.0000	0
2023/06/15	2032	01/02/2024	12.50	Put	Bond Future	1,612.7000	1.6127	1,692.1800	1.6922	4.928	0	0	200
2023/06/15	2032	01/02/2024	12.62	Call	Bond Future	6,412.2200	6.4122	6,268.9700	6.2690	(2.234)	0	0	0
2023/06/15	2032	01/02/2024	12.62	Put	Bond Future	1,485.2100	1.4852	1,559.9100	1.5599	5.030	0	0	1,200
2023/06/15	2032	01/02/2024	11.85	Call	Bond Future	4,080.7100	4.0807	3,967.6500	3.9676	(2.771)	0	0	0
2023/06/15	2032	01/02/2024	11.85	Put	Bond Future	2,518.4800	2.5185	2,623.3700	2.6234	4.165	0	0	0
2023/06/15	2032	01/02/2024	10.78	Put	Bond Future	5,139.2300	5.1392	5,266.9700	5.2670	2.486	0	0	0
2023/06/15	2032	01/02/2024	10.59	Put	Bond Future	5,802.0800	5.8021	5,910.6600	5.9107	1.871	0	0	0
2023/06/15	2032	01/02/2024	10.76	Call	Bond Future	1,671.0400	1.6710	1,581.6800	1.5817	(5.348)	0	0	1,200
2023/06/15	2032	01/02/2024	10.76	Put	Bond Future	5,203.7700	5.2038	5,332.3600	5.3324	2.471	0	0	0
2023/06/15	2032	02/05/2024	12.90	Call	Bond Future	7,133.9000	7.1339	6,953.6700	6.9537	(2.526)	0	0	0
2023/06/15	2032	02/05/2024	13.18	Call	Bond Future	8,037.4200	8.0374	7,844.7700	7.8448	(2.397)	0	0	0
2023/06/15	2032	02/05/2024	13.18	Put	Bond Future	1,255.9600	1.2560	1,338.3700	1.3384	6.562	0	0	500
2023/06/15	2032	02/05/2024	10.86	Call	Bond Future	1,869.8000	1.8698	1,769.6600	1.7697	(5.356)	0	0	1,000
2023/06/15	2032	02/05/2024	10.86	Put	Bond Future	5,239.6700	5.2397	5,414.5900	5.4146	3.338	0	0	0
2023/06/15	2032	02/05/2024	10.56	Call	Bond Future	1,440.7600	1.4408	1,323.9600	1.3240	(8.107)	0	0	0
2023/06/15	2032	02/05/2024	10.56	Put	Bond Future	6,249.0200	6.2490	6,407.2800	6.4073	2.533	0	0	0
2023/06/15	2032	02/05/2024	10.65	Call	Bond Future	1,555.3600	1.5554	1,449.1300	1.4491	(6.830)	0	0	1,550
2023/06/15	2032	02/05/2024	10.65	Put	Bond Future	5,928.8700	5.9289	6,097.7000	6.0977	2.848	0	0	0
2023/06/15	2032	02/05/2024	10.36	Call	Bond Future	1,208.7400	1.2087	1,094.9900	1.0950	(9.411)	0	0	1,000
2023/06/15	2032	02/05/2024	10.36	Put	Bond Future	6,993.1400	6.9931	7,154.4500	7.1545	2.307	0	0	0
2023/06/15	2032	02/05/2024			Bond Future	11.5889	83.8373	11.6501	83.5623	0.528	0.0000	0.0000	0
2023/06/15	2032	02/05/2024	12.90	Put	Bond Future	1,491.7300	1.4917	1,586.5600	1.5866	6.357	0	0	1,000
2023/06/15	2032	02/05/2024	13.35	Call	Bond Future	8,594.4900	8.5945	8,395.1700	8.3952	(2.319)	0	0	0
2023/06/15	2032	02/05/2024	13.35	Put	Bond Future	1,132.0900	1.1321	1,207.8300	1.2078	6.690	0	0	1,550

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
2023/06/15	2032	02/05/2024	11.09	Call	Bond Future	2,280.9500	2.2809	2,172.7100	2.1727	(4.745)	0	0	500
2023/06/15	2032	02/05/2024	11.09	Put	Bond Future	4,568.6300	4.5686	4,735.4500	4.7355	3.651	0	0	0
2023/06/15	2032	02/05/2024	11.35	Call	Bond Future	2,809.7000	2.8097	2,700.1700	2.7002	(3.898)	0	0	1,550
2023/06/15	2032	02/05/2024	11.35	Put	Bond Future	3,895.1200	3.8951	4,060.6500	4.0606	4.250	0	0	0
2023/06/15	2032	02/05/2024	10.59	Call	Bond Future	1,478.2500	1.4782	1,364.8800	1.3649	(7.669)	0	0	500
2023/06/15	2032	02/05/2024	10.59	Put	Bond Future	6,141.2800	6.1413	6,302.9700	6.3030	2.633	0	0	0
2023/06/15	2032	02/05/2024	10.54	Call	Bond Future	1,416.3400	1.4163	1,297.1400	1.2971	(8.416)	0	0	0
2023/06/15	2032	02/05/2024	10.54	Put	Bond Future	6,321.5900	6.3216	6,477.4500	6.4775	2.466	0	0	0
2023/06/15	2032	02/05/2024	10.55	Call	Bond Future	1,428.5100	1.4285	1,310.5100	1.3105	(8.260)	0	0	0
2023/06/15	2032	02/05/2024	10.55	Put	Bond Future	6,285.2400	6.2852	6,442.3000	6.4423	2.499	0	0	0
2023/06/15	2032	01/08/2024	11.15	Call	Bond Future	2,453.1800	2.4532	2,251.1200	2.2511	(8.237)	0	0	0
2023/06/15	2032	01/08/2024	11.15	Put	Bond Future	4,896.5600	4.8966	5,013.7000	5.0137	2.392	0	0	0
2023/06/15	2032	01/08/2024			Bond Future	11.6952	85.7496	11.7680	85.4304	0.622	0.0000	0.0000	0
2023/06/15	2032	01/08/2024	11.13	Call	Bond Future	2,416.1600	2.4162	2,215.6000	2.2156	(8.301)	0	0	0
2023/06/15	2032	01/08/2024	11.13	Put	Bond Future	4,950.9300	4.9509	5,069.5700	5.0696	2.396	0	0	0
2023/06/15	2032	01/08/2024	11.14	Call	Bond Future	2,434.4500	2.4344	2,233.1400	2.2331	(8.269)	0	0	0
2023/06/15	2032	01/08/2024	11.14	Put	Bond Future	4,923.5100	4.9235	5,041.4000	5.0414	2.394	0	0	0
2023/06/15	2033	03/08/2023			Bond Future	118.1480	118.1480	118.2092	118.2092	0.052	0.0000	0.0000	7,227
2023/06/15	2033	02/11/2023			Bond Future	119.3891	119.3891	119.4316	119.4316	0.036	0.0000	0.0000	0
2023/06/15	2033	01/02/2024			Bond Future	122.1900	122.1900	122.1906	122.1906	0.001	0.0000	0.0000	0
2023/06/15	2033	02/05/2024			Bond Future	123.6502	123.6502	123.5776	123.5776	(0.059)	0.0000	0.0000	0
2023/06/15	2033	01/08/2024			Bond Future	126.5023	126.5023	126.3725	126.3725	(0.103)	0.0000	0.0000	0
2023/06/15	2037	03/08/2023	12.12	Call	Bond Future	1,688.8000	1.6888	1,536.3300	1.5363	(9.028)	0	0	0
2023/06/15	2037	03/08/2023	12.12	Put	Bond Future	1,743.1100	1.7431	1,773.8700	1.7739	1.765	0	0	0
2023/06/15	2037	03/08/2023	12.13	Call	Bond Future	1,716.7500	1.7168	1,563.5500	1.5635	(8.924)	0	0	0
2023/06/15	2037	03/08/2023	12.13	Put	Bond Future	1,717.2900	1.7173	1,747.3200	1.7473	1.749	0	0	0
2023/06/15	2037	03/08/2023			Bond Future	12.1301	76.3727	12.1643	76.1895	0.282	0.0000	0.0000	132,131
2023/06/15	2037	03/08/2023	10.30	Call	Bond Future	6.9200	0.0069	4.1200	0.0041	(40.462)	0	0	1,800
2023/06/15	2037	03/08/2023	10.30	Put	Bond Future	10,852.5600	10.8526	11,032.9900	11.0330	1.663	0	0	0
2023/06/15	2037	03/08/2023	11.00	Call	Bond Future	104.0700	0.1041	76.9700	0.0770	(26.040)	0	0	1,800
2023/06/15	2037	03/08/2023	11.00	Put	Bond Future	6,551.3000	6.5513	6,707.4300	6.7074	2.383	0	0	0
2023/06/15	2037	03/08/2023	12.14	Call	Bond Future	1,745.0500	1.7450	1,590.9100	1.5909	(8.833)	0	0	0
2023/06/15	2037	03/08/2023	12.14	Put	Bond Future	1,691.8800	1.6919	1,720.9700	1.7210	1.719	0	0	0
2023/06/15	2037	02/11/2023	12.52	Call	Bond Future	3,742.7000	3.7427	3,645.3100	3.6453	(2.602)	0	0	750
2023/06/15	2037	02/11/2023	12.52	Put	Bond Future	2,247.8100	2.2478	2,350.9300	2.3509	4.588	0	0	0
2023/06/15	2037	02/11/2023	13.89	Call	Bond Future	8,732.6600	8.7327	8,572.4700	8.5725	(1.834)	0	0	0
2023/06/15	2037	02/11/2023	13.89	Put	Bond Future	664.1300	0.6641	704.4500	0.7044	6.071	0	0	750
2023/06/15	2037	02/11/2023	11.56	Put	Bond Future	5,019.5900	5.0196	5,153.9400	5.1539	2.677	0	0	0
2023/06/15	2037	02/11/2023	11.57	Call	Bond Future	1,347.1600	1.3472	1,280.3800	1.2804	(4.957)	0	0	0
2023/06/15	2037	02/11/2023	11.55	Put	Bond Future	5,058.5900	5.0586	5,193.5500	5.1936	2.668	0	0	0
2023/06/15	2037	02/11/2023			Bond Future	12.2334	78.0799	12.2713	77.8794	0.310	0.0000	0.0000	481
2023/06/15	2037	02/11/2023	11.56	Call	Bond Future	1,329.0600	1.3291	1,262.9000	1.2629	(4.978)	0	0	0
2023/06/15	2037	02/11/2023	11.57	Put	Bond Future	4,980.9800	4.9810	5,114.7100	5.1147	2.685	0	0	0
2023/06/15	2037	02/11/2023	12.02	Call	Bond Future	2,311.1300	2.3111	2,232.5800	2.2326	(3.399)	0	0	750
2023/06/15	2037	02/11/2023	12.02	Put	Bond Future	3,452.9400	3.4529	3,574.9000	3.5749	3.532	0	0	0
2023/06/15	2037	02/11/2023	11.55	Call	Bond Future	1,311.2900	1.3113	1,245.7400	1.2457	(4.999)	0	0	0

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2023/06/15	2037	01/02/2024	12.93	Call	Bond Future	5,488.8600	5.4889	5,358.7700	5.3588	(2.370)	0	0	0
2023/06/15	2037	01/02/2024	12.93	Put	Bond Future	2,460.7900	2.4608	2,563.9100	2.5639	4.191	0	0	2,500
2023/06/15	2037	01/02/2024	13.93	Put	Bond Future	1,268.4400	1.2684	1,330.6200	1.3306	4.902	0	0	2,500
2023/06/15	2037	01/02/2024	12.33	Call	Bond Future	3,661.4700	3.6615	3,554.1100	3.5541	(2.932)	0	0	0
2023/06/15	2037	01/02/2024	12.33	Put	Bond Future	3,667.9300	3.6679	3,793.7800	3.7938	3.431	0	0	0
2023/06/15	2037	01/02/2024	12.09	Put	Bond Future	4,297.4100	4.2974	4,429.5000	4.4295	3.074	0	0	0
2023/06/15	2037	01/02/2024			Bond Future	12.3312	75.6374	12.3761	75.4041	0.364	0.0000	0.0000	0
2023/06/15	2037	01/02/2024	13.93	Call	Bond Future	8,966.1500	8.9662	8,795.1200	8.7951	(1.908)	0	0	0
2023/06/15	2037	01/02/2024	12.31	Call	Bond Future	3,606.0800	3.6061	3,499.0800	3.4991	(2.967)	0	0	0
2023/06/15	2037	01/02/2024	12.31	Put	Bond Future	3,716.8900	3.7169	3,843.1000	3.8431	3.396	0	0	0
2023/06/15	2037	01/02/2024	12.32	Call	Bond Future	3,633.8500	3.6338	3,526.5500	3.5265	(2.953)	0	0	0
2023/06/15	2037	01/02/2024	12.32	Put	Bond Future	3,692.4600	3.6925	3,818.3700	3.8184	3.410	0	0	0
2023/06/15	2037	01/02/2024	12.09	Call	Bond Future	3,024.6600	3.0247	2,923.5400	2.9235	(3.343)	0	0	2,500
2023/06/15	2037	02/05/2024	11.44	Call	Bond Future	1,787.7100	1.7877	1,663.5700	1.6636	(6.944)	0	0	0
2023/06/15	2037	02/05/2024	11.44	Put	Bond Future	7,119.7300	7.1197	7,281.3200	7.2813	2.270	0	0	0
2023/06/15	2037	02/05/2024	11.45	Call	Bond Future	1,802.9100	1.8029	1,678.1000	1.6781	(6.923)	0	0	0
2023/06/15	2037	02/05/2024	11.43	Put	Bond Future	7,161.3800	7.1614	7,323.6300	7.3236	2.266	0	0	0
2023/06/15	2037	02/05/2024			Bond Future	12.4275	77.4375	12.4833	77.1518	0.449	0.0000	0.0000	0
2023/06/15	2037	02/05/2024	11.45	Put	Bond Future	7,078.2300	7.0782	7,239.1500	7.2391	2.273	0	0	0
2023/06/15	2037	02/05/2024	11.43	Call	Bond Future	1,772.6100	1.7726	1,649.1300	1.6491	(6.966)	0	0	0
2023/06/15	2037	01/08/2024	12.10	Call	Bond Future	3,130.1500	3.1301	2,949.3900	2.9494	(5.775)	0	0	0
2023/06/15	2037	01/08/2024	12.10	Put	Bond Future	5,428.5800	5.4286	5,574.8900	5.5749	2.695	0	0	0
2023/06/15	2037	01/08/2024	12.09	Call	Bond Future	3,107.9100	3.1079	2,926.9100	2.9269	(5.824)	0	0	0
2023/06/15	2037	01/08/2024	12.09	Put	Bond Future	5,459.1100	5.4591	5,605.1800	5.6052	2.676	0	0	0
2023/06/15	2037	01/08/2024			Bond Future	12.5454	74.9483	12.6104	74.6212	0.518	0.0000	0.0000	0
2023/06/15	2037	01/08/2024	12.11	Call	Bond Future	3,152.4700	3.1525	2,971.9500	2.9719	(5.726)	0	0	0
2023/06/15	2037	01/08/2024	12.11	Put	Bond Future	5,398.1800	5.3982	5,544.7300	5.5447	2.715	0	0	0
2023/06/15	2038	03/08/2023			Bond Future	128.0990	128.0990	128.7750	128.7750	0.528	0.0000	0.0000	3,019
2023/06/15	2038	02/11/2023			Bond Future	130.9928	130.9928	131.6622	131.6622	0.511	0.0000	0.0000	1,706
2023/06/15	2038	01/02/2024			Bond Future	132.0362	132.0362	132.6747	132.6747	0.484	0.0000	0.0000	0
2023/06/15	2038	02/05/2024			Bond Future	135.2063	135.2063	135.7792	135.7792	0.424	0.0000	0.0000	0
2023/06/15	2038	01/08/2024			Bond Future	136.2373	136.2373	136.7620	136.7620	0.385	0.0000	0.0000	0
2023/06/15	2040	03/08/2023	12.23	Call	Bond Future	1,612.7200	1.6127	1,498.1400	1.4981	(7.105)	0	0	0
2023/06/15	2040	03/08/2023	12.23	Put	Bond Future	2,014.2600	2.0143	2,122.8700	2.1229	5.392	0	0	0
2023/06/15	2040	03/08/2023			Bond Future	12.3002	77.1129	12.3394	76.8897	0.319	0.0000	0.0000	133,188
2023/06/15	2040	03/08/2023	12.21	Call	Bond Future	1,557.4300	1.5574	1,444.7400	1.4447	(7.236)	0	0	0
2023/06/15	2040	03/08/2023	12.21	Put	Bond Future	2,074.0300	2.0740	2,184.5300	2.1845	5.328	0	0	0
2023/06/15	2040	03/08/2023	12.22	Call	Bond Future	1,585.0000	1.5850	1,471.3600	1.4714	(7.170)	0	0	0
2023/06/15	2040	03/08/2023	12.22	Put	Bond Future	2,044.0400	2.0440	2,153.5900	2.1536	5.359	0	0	0
2023/06/15	2040	02/11/2023	12.60	Call	Bond Future	3,742.6800	3.7427	3,553.1400	3.5531	(5.064)	0	0	128
2023/06/15	2040	02/11/2023	12.60	Put	Bond Future	2,653.4700	2.6535	2,705.5000	2.7055	1.961	0	0	0
2023/06/15	2040	02/11/2023	13.64	Call	Bond Future	7,562.8700	7.5629	7,334.5900	7.3346	(3.018)	0	0	0
2023/06/15	2040	02/11/2023	13.64	Put	Bond Future	1,088.4200	1.0884	1,101.7100	1.1017	1.221	0	0	128
2023/06/15	2040	02/11/2023	11.58	Call	Bond Future	1,183.1600	1.1832	1,073.2900	1.0733	(9.286)	0	0	0
2023/06/15	2040	02/11/2023	11.58	Put	Bond Future	6,040.5000	6.0405	6,172.2000	6.1722	2.180	0	0	0
2023/06/15	2040	02/11/2023	11.59	Call	Bond Future	1,200.1900	1.2002	1,089.5500	1.0895	(9.219)	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
2023/06/15	2040	02/11/2023	11.60	Put	Bond Future	5,951.1700	5.9512	6,081.1800	6.0812	2.185	0	0	0
2023/06/15	2040	02/11/2023			Bond Future	12.4039	78.8368	12.4470	78.5952	0.348	0.0000	0.0000	0
2023/06/15	2040	02/11/2023	11.80	Call	Bond Future	1,594.3700	1.5944	1,465.1200	1.4651	(8.107)	0	0	128
2023/06/15	2040	02/11/2023	11.80	Put	Bond Future	5,108.5800	5.1086	5,220.9000	5.2209	2.199	0	0	0
2023/06/15	2040	02/11/2023	11.59	Put	Bond Future	5,995.7200	5.9957	6,126.6500	6.1266	2.184	0	0	0
2023/06/15	2040	02/11/2023	11.60	Call	Bond Future	1,217.3700	1.2174	1,105.8100	1.1058	(9.164)	0	0	0
2023/06/15	2040	01/02/2024	12.33	Call	Bond Future	3,397.5900	3.3976	3,279.5300	3.2795	(3.475)	0	0	0
2023/06/15	2040	01/02/2024	12.33	Put	Bond Future	4,362.6300	4.3626	4,520.0800	4.5201	3.609	0	0	0
2023/06/15	2040	01/02/2024	12.34	Call	Bond Future	3,425.1300	3.4251	3,306.9000	3.3069	(3.452)	0	0	0
2023/06/15	2040	01/02/2024	12.34	Put	Bond Future	4,333.7400	4.3337	4,491.0200	4.4910	3.629	0	0	0
2023/06/15	2040	01/02/2024			Bond Future	12.5026	76.1614	12.5525	75.8859	0.399	0.0000	0.0000	28
2023/06/15	2040	01/02/2024	12.35	Call	Bond Future	3,453.0100	3.4530	3,334.3700	3.3344	(3.436)	0	0	0
2023/06/15	2040	01/02/2024	12.35	Put	Bond Future	4,305.2500	4.3052	4,462.1200	4.4621	3.644	0	0	0
2023/06/15	2040	02/05/2024	11.60	Call	Bond Future	1,929.5300	1.9295	1,804.5400	1.8045	(6.478)	0	0	0
2023/06/15	2040	02/05/2024	11.61	Call	Bond Future	1,945.8300	1.9458	1,822.1700	1.8222	(6.355)	0	0	0
2023/06/15	2040	02/05/2024	11.62	Put	Bond Future	7,620.8700	7.6209	7,828.1900	7.8282	2.720	0	0	0
2023/06/15	2040	02/05/2024			Bond Future	12.5994	77.9741	12.6600	77.6447	0.480	0.0000	0.0000	0
2023/06/15	2040	02/05/2024	11.60	Put	Bond Future	7,710.4700	7.7105	7,914.8700	7.9149	2.651	0	0	0
2023/06/15	2040	02/05/2024	11.61	Put	Bond Future	7,665.5800	7.6656	7,871.3100	7.8713	2.684	0	0	0
2023/06/15	2040	02/05/2024	11.62	Call	Bond Future	1,962.2300	1.9622	1,840.1600	1.8402	(6.221)	0	0	0
2023/06/15	2040	01/08/2024	12.34	Call	Bond Future	3,538.1000	3.5381	3,332.4900	3.3325	(5.811)	0	0	0
2023/06/15	2040	01/08/2024	12.34	Put	Bond Future	5,606.2700	5.6063	5,772.6200	5.7726	2.967	0	0	0
2023/06/15	2040	01/08/2024			Bond Future	12.7170	75.2465	12.7865	74.8746	0.547	0.0000	0.0000	0
2023/06/15	2040	01/08/2024	12.32	Call	Bond Future	3,489.4800	3.4895	3,283.5300	3.2835	(5.902)	0	0	0
2023/06/15	2040	01/08/2024	12.32	Put	Bond Future	5,669.8400	5.6698	5,835.8500	5.8359	2.928	0	0	0
2023/06/15	2040	01/08/2024	12.33	Call	Bond Future	3,513.6000	3.5136	3,307.8100	3.3078	(5.857)	0	0	0
2023/06/15	2040	01/08/2024	12.33	Put	Bond Future	5,637.8300	5.6378	5,804.0000	5.8040	2.947	0	0	0
2023/06/15	2044	03/08/2023	12.00	Call	Bond Future	943.7200	0.9437	891.6300	0.8916	(5.520)	0	0	0
2023/06/15	2044	03/08/2023	12.00	Put	Bond Future	3,040.8200	3.0408	3,125.7700	3.1258	2.794	0	0	4,754
2023/06/15	2044	03/08/2023	12.15	Call	Bond Future	1,279.7800	1.2798	1,219.0400	1.2190	(4.746)	0	0	0
2023/06/15	2044	03/08/2023	12.15	Put	Bond Future	2,485.9100	2.4859	2,562.2100	2.5622	3.069	0	0	0
2023/06/15	2044	03/08/2023	12.16	Call	Bond Future	1,304.3900	1.3044	1,243.0200	1.2430	(4.705)	0	0	0
2023/06/15	2044	03/08/2023	12.16	Put	Bond Future	2,451.7500	2.4518	2,527.4200	2.5274	3.086	0	0	0
2023/06/15	2044	03/08/2023			Bond Future	12.3579	73.4949	12.3819	73.3578	0.194	0.0000	0.0000	81,128
2023/06/15	2044	03/08/2023	11.75	Call	Bond Future	526.5600	0.5266	483.3800	0.4834	(8.200)	0	0	4,553
2023/06/15	2044	03/08/2023	11.75	Put	Bond Future	4,148.7700	4.1488	4,242.6300	4.2426	2.262	0	0	3,076
2023/06/15	2044	03/08/2023	12.17	Call	Bond Future	1,329.1600	1.3292	1,267.2700	1.2673	(4.656)	0	0	0
2023/06/15	2044	03/08/2023	12.17	Put	Bond Future	2,417.8300	2.4178	2,492.9800	2.4930	3.108	0	0	0
2023/06/15	2044	03/08/2023	12.50	Call	Bond Future	2,295.9200	2.2959	2,214.4000	2.2144	(3.551)	0	0	0
2023/06/15	2044	03/08/2023	12.50	Put	Bond Future	1,490.6200	1.4906	1,546.1400	1.5461	3.725	0	0	9,106
2023/06/15	2044	02/11/2023	11.57	Call	Bond Future	1,103.8000	1.1038	1,028.3500	1.0283	(6.835)	0	0	0
2023/06/15	2044	02/11/2023	11.57	Put	Bond Future	6,420.1400	6.4201	6,497.5700	6.4976	1.206	0	0	0
2023/06/15	2044	02/11/2023			Bond Future	12.4581	75.1378	12.4852	74.9849	0.218	0.0000	0.0000	0
2023/06/15	2044	02/11/2023	11.55	Call	Bond Future	1,071.4700	1.0715	997.2900	0.9973	(6.923)	0	0	0
2023/06/15	2044	02/11/2023	11.55	Put	Bond Future	6,514.9000	6.5149	6,593.6000	6.5936	1.208	0	0	0
2023/06/15	2044	02/11/2023	11.56	Call	Bond Future	1,087.5600	1.0876	1,012.7500	1.0128	(6.879)	0	0	0
2023/06/15	2044	02/11/2023	11.56	Put	Bond Future	6,467.4000	6.4674	6,545.4700	6.5455	1.207	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/15	2044	01/02/2024	12.29	Call	Bond Future	3,211.1400	3.2111	3,153.6700	3.1537	(1.790)	0	0	0
2023/06/15	2044	01/02/2024	12.29	Put	Bond Future	4,702.1900	4.7022	4,828.1000	4.8281	2.678	0	0	0
2023/06/15	2044	01/02/2024			Bond Future	12.5534	72.5017	12.5864	72.3184	0.263	0.0000	0.0000	0
2023/06/15	2044	01/02/2024	12.27	Call	Bond Future	3,157.5300	3.1575	3,100.4500	3.1005	(1.808)	0	0	0
2023/06/15	2044	01/02/2024	12.27	Put	Bond Future	4,763.9200	4.7639	4,890.2200	4.8902	2.651	0	0	0
2023/06/15	2044	01/02/2024	12.28	Call	Bond Future	3,184.1700	3.1842	3,126.8900	3.1269	(1.799)	0	0	0
2023/06/15	2044	01/02/2024	12.28	Put	Bond Future	4,732.8500	4.7329	4,858.9500	4.8589	2.664	0	0	0
2023/06/15	2044	02/05/2024	11.67	Call	Bond Future	2,199.3100	2.1993	2,042.1100	2.0421	(7.148)	0	0	0
2023/06/15	2044	02/05/2024	11.67	Put	Bond Future	7,919.7900	7.9198	7,995.5700	7.9956	0.957	0	0	0
2023/06/15	2044	02/05/2024			Bond Future	12.6465	74.2274	12.6890	73.9944	0.336	0.0000	0.0000	0
2023/06/15	2044	02/05/2024	11.65	Call	Bond Future	2,164.9600	2.1650	2,009.0600	2.0091	(7.201)	0	0	0
2023/06/15	2044	02/05/2024	11.65	Put	Bond Future	8,010.4000	8.0104	8,087.4800	8.0875	0.962	0	0	0
2023/06/15	2044	02/05/2024	11.66	Call	Bond Future	2,182.0900	2.1821	2,025.5400	2.0255	(7.174)	0	0	0
2023/06/15	2044	02/05/2024	11.66	Put	Bond Future	7,965.0100	7.9650	8,041.4400	8.0414	0.960	0	0	0
2023/06/15	2044	01/08/2024	12.28	Call	Bond Future	3,646.2000	3.6462	3,467.9500	3.4680	(4.889)	0	0	0
2023/06/15	2044	01/08/2024	12.28	Put	Bond Future	6,318.7300	6.3187	6,412.1300	6.4121	1.478	0	0	0
2023/06/15	2044	01/08/2024	12.29	Call	Bond Future	3,670.2600	3.6703	3,492.3400	3.4923	(4.848)	0	0	0
2023/06/15	2044	01/08/2024	12.29	Put	Bond Future	6,285.3200	6.2853	6,379.0500	6.3790	1.491	0	0	0
2023/06/15	2044	01/08/2024			Bond Future	12.7591	71.5394	12.8095	71.2677	0.395	0.0000	0.0000	0
2023/06/15	2044	01/08/2024	12.30	Call	Bond Future	3,694.4000	3.6944	3,516.8300	3.5168	(4.806)	0	0	0
2023/06/15	2044	01/08/2024	12.30	Put	Bond Future	6,252.0500	6.2521	6,346.1300	6.3461	1.505	0	0	0
2023/06/15	2046	03/08/2023			Bond Future	113.6673	113.6673	113.3721	113.3721	(0.260)	0.0000	0.0000	12,882
2023/06/15	2046	02/11/2023			Bond Future	114.1366	114.1366	113.8157	113.8157	(0.281)	0.0000	0.0000	4,626
2023/06/15	2046	01/02/2024			Bond Future	116.8145	116.8145	116.4449	116.4449	(0.316)	0.0000	0.0000	0
2023/06/15	2046	02/05/2024			Bond Future	117.4536	117.4536	117.0054	117.0054	(0.382)	0.0000	0.0000	0
2023/06/15	2046	01/08/2024			Bond Future	120.1616	120.1616	119.6504	119.6504	(0.425)	0.0000	0.0000	0
2023/06/15	2050	03/08/2023			Bond Future	113.3459	113.3459	113.9018	113.9018	0.490	0.0000	0.0000	10,740
2023/06/15	2050	02/11/2023			Bond Future	115.9065	115.9065	116.4553	116.4553	0.474	0.0000	0.0000	3,364
2023/06/15	2050	01/02/2024			Bond Future	116.3667	116.3667	116.8876	116.8876	0.448	0.0000	0.0000	0
2023/06/15	2050	02/05/2024			Bond Future	119.1606	119.1606	119.6228	119.6228	0.388	0.0000	0.0000	0
2023/06/15	2050	01/08/2024			Bond Future	119.5827	119.5827	120.0019	120.0019	0.351	0.0000	0.0000	0
2023/06/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/15	AL37	03/08/2023			Index Future	874.9150	874.9150	873.6890	873.6890	(0.140)	0.0000	0.0000	0
2023/06/15	AL37	02/11/2023			Index Future	894.4690	894.4690	893.0650	893.0650	(0.157)	0.0000	0.0000	0
2023/06/15	AL37	01/02/2024			Index Future	915.2450	915.2450	913.4880	913.4880	(0.192)	0.0000	0.0000	0
2023/06/15	AL37	02/05/2024			Index Future	937.0150	937.0150	934.6620	934.6620	(0.251)	0.0000	0.0000	0
2023/06/15	AL37	01/08/2024			Index Future	958.4380	958.4380	955.6110	955.6110	(0.295)	0.0000	0.0000	0
2023/06/15	AL7T	03/08/2023			Index Future	1,000.2190	1,000.2190	998.1150	998.1150	(0.210)	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
2023/06/15	AL7T	02/11/2023			Index Future	1,022.5730	1,022.5730	1,020.2510	1,020.2510	(0.227)	0.0000	0.0000	0
2023/06/15	AL7T	01/02/2024			Index Future	1,046.3250	1,046.3250	1,043.5830	1,043.5830	(0.262)	0.0000	0.0000	0
2023/06/15	AL7T	02/05/2024			Index Future	1,071.2120	1,071.2120	1,067.7720	1,067.7720	(0.321)	0.0000	0.0000	0
2023/06/15	AL7T	01/08/2024			Index Future	1,095.7030	1,095.7030	1,091.7050	1,091.7050	(0.365)	0.0000	0.0000	0
2023/06/15	ALBI	03/08/2023			Index Future	876.6970	876.6970	875.0710	875.0710	(0.185)	0.0000	0.0000	106
2023/06/15	ALBI	02/11/2023			Index Future	896.2900	896.2900	894.4790	894.4790	(0.202)	0.0000	0.0000	0
2023/06/15	ALBI	01/02/2024			Index Future	917.1090	917.1090	914.9340	914.9340	(0.237)	0.0000	0.0000	0
2023/06/15	ALBI	02/05/2024			Index Future	938.9230	938.9230	936.1410	936.1410	(0.296)	0.0000	0.0000	0
2023/06/15	ALBI	01/08/2024			Index Future	960.3900	960.3900	957.1230	957.1230	(0.340)	0.0000	0.0000	0
2023/06/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/06/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/15	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/15	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/15	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/15	ES33	03/08/2023			Bond Future	12.6628	73.9779	12.6968	73.8272	0.268	0.0000	0.0000	350
2023/06/15	ES33	02/11/2023			Bond Future	12.8009	71.8501	12.8391	71.6836	0.299	0.0000	0.0000	0
2023/06/15	ES33	01/02/2024			Bond Future	12.9352	73.5362	12.9812	73.3399	0.356	0.0000	0.0000	0
2023/06/15	ES33	02/05/2024			Bond Future	13.0641	71.4998	13.1227	71.2547	0.448	0.0000	0.0000	0
2023/06/15	ES33	01/08/2024			Bond Future	13.2158	73.1458	13.2849	72.8628	0.523	0.0000	0.0000	0
2023/06/15	ES42	03/08/2023			Bond Future	13.0581	70.7716	13.0768	70.6764	0.143	0.0000	0.0000	4,000
2023/06/15	ES42	02/11/2023			Bond Future	13.1883	68.1067	13.2101	67.9974	0.166	0.0000	0.0000	0
2023/06/15	ES42	01/02/2024			Bond Future	13.3088	69.7055	13.3365	69.5687	0.209	0.0000	0.0000	0
2023/06/15	ES42	02/05/2024			Bond Future	13.4295	67.1160	13.4672	66.9334	0.281	0.0000	0.0000	0
2023/06/15	ES42	01/08/2024			Bond Future	13.5669	68.6593	13.6125	68.4420	0.336	0.0000	0.0000	0
2023/06/15	GOVI	03/08/2023	837.21	Call	GOVI	268,950.0000	26.8950	252,610.0000	25.2610	(6.075)	0	0	0
2023/06/15	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/15	GOVI	03/08/2023	837.22	Call	GOVI	268,850.0000	26.8850	252,510.0000	25.2510	(6.078)	0	0	0
2023/06/15	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/15	GOVI	03/08/2023			GOVI	864.1050	864.1050	862.4710	862.4710	(0.189)	0.0000	0.0000	835
2023/06/15	GOVI	03/08/2023	837.23	Call	GOVI	268,750.0000	26.8750	252,410.0000	25.2410	(6.080)	0	0	0
2023/06/15	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/15	GOVI	02/11/2023	885.81	Put	GOVI	23,930.0000	2.3930	42,110.0000	4.2110	75.972	0	0	0
2023/06/15	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/15	GOVI	02/11/2023			GOVI	883.4170	883.4170	881.5990	881.5990	(0.206)	0.0000	0.0000	0
2023/06/15	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/15	GOVI	02/11/2023	885.80	Put	GOVI	23,830.0000	2.3830	42,010.0000	4.2010	76.290	0	0	0
2023/06/15	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/15	GOVI	02/11/2023	885.82	Put	GOVI	24,030.0000	2.4030	42,210.0000	4.2210	75.655	0	0	0
2023/06/15	GOVI	01/02/2024	880.00	Call	GOVI	239,360.0000	23.9360	217,590.0000	21.7590	(9.095)	0	0	0
2023/06/15	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/15	GOVI	01/02/2024			GOVI	903.9360	903.9360	901.7590	901.7590	(0.241)	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
2023/06/15	GOVI	01/02/2024	879.98	Call	GOVI	239,560.0000	23.9560	217,790.0000	21.7790	(9.087)	0	0	0
2023/06/15	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/15	GOVI	01/02/2024	879.99	Call	GOVI	239,460.0000	23.9460	217,690.0000	21.7690	(9.091)	0	0	0
2023/06/15	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/15	GOVI	02/05/2024	950.97	Put	GOVI	255,330.0000	25.5330	283,090.0000	28.3090	10.872	0	0	0
2023/06/15	GOVI	02/05/2024	950.98	Put	GOVI	255,430.0000	25.5430	283,190.0000	28.3190	10.868	0	0	0
2023/06/15	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/15	GOVI	02/05/2024			GOVI	925.4370	925.4370	922.6610	922.6610	(0.300)	0.0000	0.0000	0
2023/06/15	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/15	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/15	GOVI	02/05/2024	950.99	Put	GOVI	255,530.0000	25.5530	283,290.0000	28.3290	10.864	0	0	0
2023/06/15	GOVI	01/08/2024	943.39	Call	GOVI	32,060.0000	3.2060	0.0000	0.0000	(100.000)	0	0	0
2023/06/15	GOVI	01/08/2024	943.39	Put	GOVI	0.0000	0.0000	490.0000	0.0490	100.000	0	0	0
2023/06/15	GOVI	01/08/2024			GOVI	946.5960	946.5960	943.3410	943.3410	(0.344)	0.0000	0.0000	0
2023/06/15	GOVI	01/08/2024	943.37	Call	GOVI	32,260.0000	3.2260	0.0000	0.0000	(100.000)	0	0	0
2023/06/15	GOVI	01/08/2024	943.37	Put	GOVI	0.0000	0.0000	290.0000	0.0290	100.000	0	0	0
2023/06/15	GOVI	01/08/2024	943.38	Call	GOVI	32,160.0000	3.2160	0.0000	0.0000	(100.000)	0	0	0
2023/06/15	GOVI	01/08/2024	943.38	Put	GOVI	0.0000	0.0000	390.0000	0.0390	100.000	0	0	0
2023/06/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/06/15	IGOV	03/08/2023			Index Future	328.9980	328.9980	329.4640	329.4640	0.142	0.0000	0.0000	639
2023/06/15	IGOV	02/11/2023			Index Future	336.4310	336.4310	336.8510	336.8510	0.125	0.0000	0.0000	16
2023/06/15	IGOV	01/02/2024			Index Future	344.3240	344.3240	344.6320	344.6320	0.089	0.0000	0.0000	0
2023/06/15	IGOV	02/05/2024			Index Future	352.5900	352.5900	352.6970	352.6970	0.030	0.0000	0.0000	0
2023/06/15	IGOV	01/08/2024			Index Future	360.7250	360.7250	360.6770	360.6770	(0.013)	0.0000	0.0000	0
2023/06/15	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/06/15	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/06/15	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/06/15	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/06/15	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/06/15	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/06/15	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/06/15	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/06/15	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/06/15	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/06/15	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/06/15	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/06/15	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/06/15	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/06/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/06/15	JBAF	21/06/2023			Jibar Tradeable Future	8.4950	91.5050	8.5000	91.5000	0.059	0.0000	0.0000	0
2023/06/15	JBAF	19/07/2023			Jibar Tradeable Future	8.5000	91.5000	8.5200	91.4800	0.235	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/15	JBAF	16/08/2023			Jibar Tradeable Future	8.7300	91.2700	8.7100	91.2900	(0.229)	0.0000	0.0000	0
2023/06/15	JBAF	20/09/2023			Jibar Tradeable Future	8.7600	91.2400	8.7400	91.2600	(0.228)	0.0000	0.0000	0
2023/06/15	JBAF	18/10/2023			Jibar Tradeable Future	8.8300	91.1700	8.8150	91.1850	(0.170)	0.0000	0.0000	0
2023/06/15	JBAF	15/11/2023			Jibar Tradeable Future	8.8350	91.1650	8.8300	91.1700	(0.057)	0.0000	0.0000	0
2023/06/15	JBAF	20/12/2023			Jibar Tradeable Future	8.8600	91.1400	8.8700	91.1300	0.113	0.0000	0.0000	0
2023/06/15	JBAF	20/03/2024			Jibar Tradeable Future	8.8650	91.1350	8.8750	91.1250	0.113	0.0000	0.0000	0
2023/06/15	JBAF	19/06/2024			Jibar Tradeable Future	8.7550	91.2450	8.7800	91.2200	0.286	0.0000	0.0000	0
2023/06/15	JBAF	18/09/2024			Jibar Tradeable Future	8.6800	91.3200	8.6750	91.3250	(0.058)	0.0000	0.0000	0
2023/06/15	JBAF	18/12/2024			Jibar Tradeable Future	8.5100	91.4900	8.5300	91.4700	0.235	0.0000	0.0000	0
2023/06/15	JBAF	19/03/2025			Jibar Tradeable Future	8.4450	91.5550	8.4850	91.5150	0.474	0.0000	0.0000	0
2023/06/15	R035	03/08/2023	12.00	Call	Bond Future	2,158.3900	2.1584	2,037.5300	2.0375	(5.600)	0	0	0
2023/06/15	R035	03/08/2023	12.00	Put	Bond Future	1,333.3700	1.3334	1,396.5200	1.3965	4.736	0	0	0
2023/06/15	R035	03/08/2023	12.50	Call	Bond Future	3,988.7200	3.9887	3,834.0100	3.8340	(3.879)	0	0	5,000
2023/06/15	R035	03/08/2023			Bond Future	11.8455	85.4201	11.8797	85.2361	0.289	0.0000	0.0000	61,040
2023/06/15	R035	03/08/2023	11.75	Call	Bond Future	1,434.4100	1.4344	1,335.9200	1.3359	(6.866)	0	0	0
2023/06/15	R035	03/08/2023	11.75	Put	Bond Future	1,950.2000	1.9502	2,035.7200	2.0357	4.385	0	0	4,870
2023/06/15	R035	03/08/2023	11.98	Call	Bond Future	2,095.1100	2.0951	1,975.7600	1.9758	(5.697)	0	0	0
2023/06/15	R035	03/08/2023	11.98	Put	Bond Future	1,376.2000	1.3762	1,440.8600	1.4409	4.698	0	0	0
2023/06/15	R035	03/08/2023	11.99	Call	Bond Future	2,126.6400	2.1266	2,006.5300	2.0065	(5.648)	0	0	0
2023/06/15	R035	03/08/2023	11.99	Put	Bond Future	1,354.6500	1.3547	1,418.5500	1.4185	4.717	0	0	0
2023/06/15	R035	03/08/2023	12.50	Put	Bond Future	574.0400	0.5740	603.3400	0.6033	5.104	0	0	0
2023/06/15	R035	02/11/2023	12.85	Call	Bond Future	5,828.5000	5.8285	5,692.9300	5.6929	(2.326)	0	0	0
2023/06/15	R035	02/11/2023	12.85	Put	Bond Future	1,272.7500	1.2728	1,339.5000	1.3395	5.245	0	0	400
2023/06/15	R035	02/11/2023	13.59	Call	Bond Future	8,683.8400	8.6838	8,517.8800	8.5179	(1.911)	0	0	0
2023/06/15	R035	02/11/2023	13.59	Put	Bond Future	644.3500	0.6444	680.7100	0.6807	5.643	0	0	750
2023/06/15	R035	02/11/2023	11.12	Call	Bond Future	1,059.0600	1.0591	976.1900	0.9762	(7.825)	0	0	400
2023/06/15	R035	02/11/2023	11.41	Call	Bond Future	1,545.6700	1.5457	1,466.0700	1.4661	(5.150)	0	0	0
2023/06/15	R035	02/11/2023	11.41	Put	Bond Future	4,480.8400	4.4808	4,603.5600	4.6036	2.739	0	0	0
2023/06/15	R035	02/11/2023	11.42	Call	Bond Future	1,565.5000	1.5655	1,485.2500	1.4853	(5.126)	0	0	0
2023/06/15	R035	02/11/2023	11.42	Put	Bond Future	4,445.1600	4.4452	4,567.2300	4.5672	2.746	0	0	0
2023/06/15	R035	02/11/2023			Bond Future	11.9518	82.8179	11.9902	82.6156	0.321	0.0000	0.0000	109,761
2023/06/15	R035	02/11/2023	11.43	Call	Bond Future	1,585.4900	1.5855	1,504.5800	1.5046	(5.103)	0	0	0
2023/06/15	R035	02/11/2023	11.43	Put	Bond Future	4,409.6800	4.4097	4,531.0900	4.5311	2.753	0	0	0
2023/06/15	R035	02/11/2023	11.74	Call	Bond Future	2,277.9600	2.2780	2,191.2400	2.1912	(3.807)	0	0	750
2023/06/15	R035	02/11/2023	11.74	Put	Bond Future	3,407.9100	3.4079	3,523.5100	3.5235	3.392	0	0	0
2023/06/15	R035	02/11/2023	12.24	Call	Bond Future	3,709.0600	3.7091	3,602.7000	3.6027	(2.868)	0	0	750
2023/06/15	R035	02/11/2023	12.24	Put	Bond Future	2,206.2800	2.2063	2,302.2400	2.3022	4.349	0	0	0
2023/06/15	R035	02/11/2023	11.12	Put	Bond Future	5,626.8100	5.6268	5,746.2600	5.7463	2.123	0	0	0
2023/06/15	R035	02/11/2023	10.62	Call	Bond Future	519.1900	0.5192	454.0900	0.4541	(12.539)	0	0	400
2023/06/15	R035	02/11/2023	10.62	Put	Bond Future	8,007.2600	8.0073	8,144.4800	8.1445	1.714	0	0	0
2023/06/15	R035	01/02/2024	11.12	Put	Bond Future	6,612.1700	6.6122	6,737.6100	6.7376	1.897	0	0	0
2023/06/15	R035	01/02/2024	12.18	Put	Bond Future	3,313.3500	3.3133	3,433.1300	3.4331	3.615	0	0	0
2023/06/15	R035	01/02/2024	12.19	Call	Bond Future	3,997.2500	3.9973	3,879.8000	3.8798	(2.938)	0	0	0
2023/06/15	R035	01/02/2024	12.19	Put	Bond Future	3,291.0700	3.2911	3,410.5700	3.4106	3.631	0	0	0
2023/06/15	R035	01/02/2024	10.62	Call	Bond Future	930.3600	0.9304	832.3300	0.8323	(10.537)	0	0	400
2023/06/15	R035	01/02/2024	10.62	Put	Bond Future	8,874.1200	8.8741	9,013.0400	9.0130	1.565	0	0	0
2023/06/15	R035	01/02/2024			Bond Future	12.0531	84.7421	12.0988	84.5051	0.380	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
2023/06/15	R035	01/02/2024	12.20	Call	Bond Future	4,026.3400	4.0263	3,908.6100	3.9086	(2.924)	0	0	0
2023/06/15	R035	01/02/2024	12.20	Put	Bond Future	3,268.9300	3.2689	3,388.1500	3.3881	3.647	0	0	0
2023/06/15	R035	01/02/2024	13.46	Call	Bond Future	8,259.6400	8.2596	8,086.1900	8.0862	(2.100)	0	0	0
2023/06/15	R035	01/02/2024	13.46	Put	Bond Future	1,400.3100	1.4003	1,463.8100	1.4638	4.535	0	0	400
2023/06/15	R035	01/02/2024	11.12	Call	Bond Future	1,558.7100	1.5587	1,447.2000	1.4472	(7.154)	0	0	400
2023/06/15	R035	01/02/2024	12.18	Call	Bond Future	3,968.2400	3.9682	3,851.0700	3.8511	(2.953)	0	0	0
2023/06/15	R035	02/05/2024	11.20	Call	Bond Future	1,826.4200	1.8264	1,690.4400	1.6904	(7.445)	0	0	0
2023/06/15	R035	02/05/2024	11.20	Put	Bond Future	6,841.9600	6.8420	6,998.9600	6.9990	2.295	0	0	0
2023/06/15	R035	02/05/2024	11.19	Call	Bond Future	1,811.1300	1.8111	1,675.8600	1.6759	(7.469)	0	0	0
2023/06/15	R035	02/05/2024	11.19	Put	Bond Future	6,882.2400	6.8822	7,039.9500	7.0400	2.292	0	0	0
2023/06/15	R035	02/05/2024			Bond Future	12.1416	82.2413	12.1991	81.9483	0.474	0.0000	0.0000	0
2023/06/15	R035	02/05/2024	11.21	Call	Bond Future	1,841.7900	1.8418	1,705.1100	1.7051	(7.421)	0	0	0
2023/06/15	R035	02/05/2024	11.21	Put	Bond Future	6,801.8200	6.8018	6,958.1200	6.9581	2.298	0	0	0
2023/06/15	R035	01/08/2024	11.80	Call	Bond Future	3,053.7500	3.0538	2,863.4300	2.8634	(6.232)	0	0	0
2023/06/15	R035	01/08/2024	11.80	Put	Bond Future	5,351.0600	5.3511	5,497.5900	5.4976	2.738	0	0	0
2023/06/15	R035	01/08/2024	11.81	Call	Bond Future	3,075.8100	3.0758	2,885.4600	2.8855	(6.189)	0	0	0
2023/06/15	R035	01/08/2024	11.79	Put	Bond Future	5,381.2600	5.3813	5,527.4700	5.5275	2.717	0	0	0
2023/06/15	R035	01/08/2024			Bond Future	12.2493	84.1176	12.3167	83.7807	0.550	0.0000	0.0000	0
2023/06/15	R035	01/08/2024	11.81	Put	Bond Future	5,321.0000	5.3210	5,467.5000	5.4675	2.753	0	0	0
2023/06/15	R035	01/08/2024	11.79	Call	Bond Future	3,031.7900	3.0318	2,841.1500	2.8412	(6.288)	0	0	0
2023/06/15	R053	03/08/2023	12.72	Call	Bond Future	4,279.5800	4.2796	4,055.5800	4.0556	(5.234)	0	0	0
2023/06/15	R053	03/08/2023	12.72	Put	Bond Future	1,287.2700	1.2873	1,395.9300	1.3959	8.441	0	0	0
2023/06/15	R053	03/08/2023			Bond Future	12.3089	98.6983	12.3534	98.3657	0.362	0.0000	0.0000	0
2023/06/15	R053	03/08/2023	12.70	Call	Bond Future	4,180.2300	4.1802	3,958.6700	3.9587	(5.300)	0	0	0
2023/06/15	R053	03/08/2023	12.70	Put	Bond Future	1,329.4000	1.3294	1,440.5000	1.4405	8.357	0	0	0
2023/06/15	R053	03/08/2023	12.71	Call	Bond Future	4,229.8000	4.2298	4,007.0200	4.0070	(5.267)	0	0	0
2023/06/15	R053	03/08/2023	12.71	Put	Bond Future	1,308.1800	1.3082	1,418.0600	1.4181	8.399	0	0	0
2023/06/15	R053	02/11/2023	12.81	Call	Bond Future	5,874.2000	5.8742	5,611.0700	5.6111	(4.479)	0	0	0
2023/06/15	R053	02/11/2023	12.81	Put	Bond Future	3,003.9600	3.0040	3,097.4700	3.0975	3.113	0	0	0
2023/06/15	R053	02/11/2023	12.82	Call	Bond Future	5,919.1200	5.9191	5,655.1900	5.6552	(4.459)	0	0	0
2023/06/15	R053	02/11/2023	12.82	Put	Bond Future	2,979.2500	2.9793	3,071.9600	3.0720	3.112	0	0	0
2023/06/15	R053	02/11/2023			Bond Future	12.4098	95.0375	12.4583	94.6809	0.391	0.0000	0.0000	1,349
2023/06/15	R053	02/11/2023	12.83	Call	Bond Future	5,963.9300	5.9639	5,699.2000	5.6992	(4.439)	0	0	0
2023/06/15	R053	02/11/2023	12.83	Put	Bond Future	2,954.5200	2.9545	3,046.4300	3.0464	3.111	0	0	0
2023/06/15	R053	01/02/2024	12.92	Call	Bond Future	6,911.9600	6.9120	6,741.6200	6.7416	(2.464)	0	0	0
2023/06/15	R053	01/02/2024	12.93	Call	Bond Future	6,954.8700	6.9549	6,783.9400	6.7839	(2.458)	0	0	0
2023/06/15	R053	01/02/2024	12.94	Put	Bond Future	3,911.5500	3.9115	4,139.5200	4.1395	5.828	0	0	0
2023/06/15	R053	01/02/2024			Bond Future	12.5026	97.2462	12.5577	96.8467	0.441	0.0000	0.0000	0
2023/06/15	R053	01/02/2024	12.92	Put	Bond Future	3,962.6000	3.9626	4,191.7500	4.1918	5.783	0	0	0
2023/06/15	R053	01/02/2024	12.93	Put	Bond Future	3,936.9900	3.9370	4,165.5500	4.1656	5.805	0	0	0
2023/06/15	R053	01/02/2024	12.94	Call	Bond Future	6,997.8600	6.9979	6,826.3400	6.8263	(2.451)	0	0	0
2023/06/15	R053	02/05/2024	13.02	Put	Bond Future	4,731.1600	4.7312	4,948.5800	4.9486	4.595	0	0	0
2023/06/15	R053	02/05/2024	13.03	Put	Bond Future	4,705.1800	4.7052	4,921.7700	4.9218	4.603	0	0	0
2023/06/15	R053	02/05/2024	13.04	Call	Bond Future	7,794.6500	7.7947	7,543.1500	7.5432	(3.227)	0	0	0
2023/06/15	R053	02/05/2024			Bond Future	12.5921	93.6917	12.6576	93.2241	0.520	0.0000	0.0000	0
2023/06/15	R053	02/05/2024	13.02	Call	Bond Future	7,711.5100	7.7115	7,461.3400	7.4613	(3.244)	0	0	0
2023/06/15	R053	02/05/2024	13.03	Call	Bond Future	7,753.0500	7.7530	7,502.0500	7.5021	(3.237)	0	0	0

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2023/06/15	R053	02/05/2024	13.04	Put	Bond Future	4,679.3600	4.6794	4,895.4500	4.8955	4.618	0	0	0
2023/06/15	R053	01/08/2024	13.13	Call	Bond Future	8,293.1800	8.2932	7,875.1900	7.8752	(5.040)	0	0	0
2023/06/15	R053	01/08/2024	13.13	Put	Bond Future	5,329.9200	5.3299	5,432.4900	5.4325	1.924	0	0	0
2023/06/15	R053	01/08/2024	13.14	Call	Bond Future	8,333.4700	8.3335	7,914.7800	7.9148	(5.024)	0	0	0
2023/06/15	R053	01/08/2024	13.14	Put	Bond Future	5,303.7500	5.3038	5,405.6200	5.4056	1.921	0	0	0
2023/06/15	R053	01/08/2024			Bond Future	12.6978	95.8274	12.7718	95.3068	0.583	0.0000	0.0000	0
2023/06/15	R053	01/08/2024	13.15	Call	Bond Future	8,374.2000	8.3742	7,954.8100	7.9548	(5.008)	0	0	0
2023/06/15	R053	01/08/2024	13.15	Put	Bond Future	5,278.1200	5.2781	5,379.2900	5.3793	1.917	0	0	0
2023/06/15	R186	03/08/2023	9.73	Put	Bond Future	543.8900	0.5439	532.6400	0.5326	(2.068)	0	0	0
2023/06/15	R186	03/08/2023	9.74	Call	Bond Future	1,391.2500	1.3913	1,262.8600	1.2629	(9.228)	0	0	0
2023/06/15	R186	03/08/2023	9.74	Put	Bond Future	535.2300	0.5352	523.8100	0.5238	(2.134)	0	0	0
2023/06/15	R186	03/08/2023			Bond Future	9.4417	104.3480	9.4823	104.2310	0.430	0.0000	0.0000	73,345
2023/06/15	R186	03/08/2023	9.73	Call	Bond Future	1,371.3600	1.3714	1,243.1400	1.2431	(9.350)	0	0	0
2023/06/15	R186	03/08/2023	9.75	Call	Bond Future	1,411.1100	1.4111	1,282.7100	1.2827	(9.099)	0	0	0
2023/06/15	R186	03/08/2023	9.75	Put	Bond Future	526.5500	0.5266	515.1200	0.5151	(2.171)	0	0	0
2023/06/15	R186	02/11/2023	9.40	Call	Bond Future	1,272.2800	1.2723	1,134.0100	1.1340	(10.868)	0	0	0
2023/06/15	R186	02/11/2023	9.40	Put	Bond Future	1,474.2900	1.4743	1,473.3500	1.4734	(0.064)	0	0	0
2023/06/15	R186	02/11/2023	9.15	Call	Bond Future	962.2500	0.9622	837.6600	0.8377	(12.948)	0	0	1,715
2023/06/15	R186	02/11/2023			Bond Future	9.4749	106.6798	9.5259	106.5424	0.538	0.0000	0.0000	14,754
2023/06/15	R186	02/11/2023	10.42	Call	Bond Future	3,060.8800	3.0609	2,894.8800	2.8949	(5.423)	0	0	0
2023/06/15	R186	02/11/2023	10.42	Put	Bond Future	552.9000	0.5529	524.2300	0.5242	(5.185)	0	0	1,715
2023/06/15	R186	02/11/2023	9.15	Put	Bond Future	1,842.5000	1.8425	1,855.2400	1.8552	0.691	0	0	0
2023/06/15	R186	02/11/2023	9.38	Call	Bond Future	1,245.4500	1.2455	1,108.1600	1.1082	(11.023)	0	0	0
2023/06/15	R186	02/11/2023	9.38	Put	Bond Future	1,501.5100	1.5015	1,501.5500	1.5016	0.003	0	0	0
2023/06/15	R186	02/11/2023	9.39	Call	Bond Future	1,258.8200	1.2588	1,121.0400	1.1210	(10.945)	0	0	0
2023/06/15	R186	02/11/2023	9.39	Put	Bond Future	1,487.8500	1.4878	1,487.4000	1.4874	(0.030)	0	0	0
2023/06/15	R186	01/02/2024	9.51	Call	Bond Future	1,674.0800	1.6741	1,517.7000	1.5177	(9.341)	0	0	0
2023/06/15	R186	01/02/2024	9.52	Put	Bond Future	1,580.8200	1.5808	1,602.1300	1.6021	1.348	0	0	0
2023/06/15	R186	01/02/2024	9.50	Call	Bond Future	1,659.9400	1.6599	1,504.0100	1.5040	(9.394)	0	0	0
2023/06/15	R186	01/02/2024			Bond Future	9.4771	103.8453	9.5483	103.6672	0.751	0.0000	0.0000	0
2023/06/15	R186	01/02/2024	9.51	Put	Bond Future	1,591.6500	1.5916	1,613.3900	1.6134	1.366	0	0	0
2023/06/15	R186	01/02/2024	9.52	Call	Bond Future	1,688.2700	1.6883	1,531.4600	1.5315	(9.288)	0	0	0
2023/06/15	R186	01/02/2024	9.50	Put	Bond Future	1,602.5400	1.6025	1,624.7300	1.6247	1.385	0	0	0
2023/06/15	R186	02/05/2024	10.40	Call	Bond Future	3,207.8100	3.2078	2,981.7400	2.9817	(7.047)	0	0	0
2023/06/15	R186	02/05/2024	10.40	Put	Bond Future	1,050.2900	1.0503	1,070.5100	1.0705	1.925	0	0	2,030
2023/06/15	R186	02/05/2024	8.01	Call	Bond Future	461.3500	0.4613	368.2400	0.3682	(20.182)	0	0	0
2023/06/15	R186	02/05/2024	8.01	Put	Bond Future	3,872.1200	3.8721	4,025.3000	4.0253	3.956	0	0	0
2023/06/15	R186	02/05/2024	9.73	Put	Bond Future	1,513.6300	1.5136	1,554.0700	1.5541	2.672	0	0	0
2023/06/15	R186	02/05/2024			Bond Future	9.4544	106.3163	9.5610	106.0700	1.128	0.0000	0.0000	0
2023/06/15	R186	02/05/2024	8.00	Call	Bond Future	456.6300	0.4566	364.1600	0.3642	(20.251)	0	0	0
2023/06/15	R186	02/05/2024	8.00	Put	Bond Future	3,891.5200	3.8915	4,045.3400	4.0453	3.953	0	0	0
2023/06/15	R186	02/05/2024	9.73	Call	Bond Future	2,148.5500	2.1485	1,942.7000	1.9427	(9.581)	0	0	2,030
2023/06/15	R186	02/05/2024	7.99	Call	Bond Future	451.9400	0.4519	360.1000	0.3601	(20.321)	0	0	0
2023/06/15	R186	02/05/2024	7.99	Put	Bond Future	3,910.9500	3.9110	4,065.4000	4.0654	3.949	0	0	0
2023/06/15	R186	01/08/2024	8.70	Put	Bond Future	2,613.9700	2.6140	2,781.2400	2.7812	6.399	0	0	0
2023/06/15	R186	01/08/2024	8.68	Call	Bond Future	944.4200	0.9444	811.4500	0.8114	(14.080)	0	0	0
2023/06/15	R186	01/08/2024	8.69	Call	Bond Future	951.6500	0.9517	819.6000	0.8196	(13.876)	0	0	0

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2023/06/15	R186	01/08/2024			Bond Future	9.4751	103.4313	9.6167	103.1325	1.495	0.0000	0.0000	0
2023/06/15	R186	01/08/2024	8.70	Call	Bond Future	958.9200	0.9589	827.4200	0.8274	(13.713)	0	0	0
2023/06/15	R186	01/08/2024	8.68	Put	Bond Future	2,642.6300	2.6426	2,808.4300	2.8084	6.274	0	0	0
2023/06/15	R186	01/08/2024	8.69	Put	Bond Future	2,628.2800	2.6283	2,795.0000	2.7950	6.343	0	0	0
2023/06/15	R197	03/08/2023			Bond Future	337.5861	337.5861	337.8993	337.8993	0.093	0.0000	0.0000	44
2023/06/15	R197	02/11/2023			Bond Future	345.2119	345.2119	345.4747	345.4747	0.076	0.0000	0.0000	0
2023/06/15	R202	03/08/2023			Bond Future	250.5349	250.5349	250.6651	250.6651	0.052	0.0000	0.0000	5,336
2023/06/15	R202	02/11/2023			Bond Future	256.1942	256.1942	256.2849	256.2849	0.035	0.0000	0.0000	0
2023/06/15	R202	01/02/2024			Bond Future	257.2146	257.2146	257.2170	257.2170	0.001	0.0000	0.0000	0
2023/06/15	R202	02/05/2024			Bond Future	263.3900	263.3900	263.2357	263.2357	(0.059)	0.0000	0.0000	0
2023/06/15	R202	01/08/2024			Bond Future	264.3207	264.3207	264.0463	264.0463	(0.104)	0.0000	0.0000	0
2023/06/15	R209	03/08/2023	10.00	Call	Bond Future	4.0900	0.0041	2.3200	0.0023	(43.276)	0	0	1,800
2023/06/15	R209	03/08/2023	10.00	Put	Bond Future	9,850.4500	9.8504	10,010.1000	10.0101	1.621	0	0	0
2023/06/15	R209	03/08/2023	10.70	Call	Bond Future	70.0700	0.0701	50.3100	0.0503	(28.200)	0	0	1,800
2023/06/15	R209	03/08/2023	11.95	Put	Bond Future	1,355.7400	1.3557	1,376.7800	1.3768	1.552	0	0	0
2023/06/15	R209	03/08/2023	12.00	Call	Bond Future	1,768.4700	1.7685	1,624.5300	1.6245	(8.139)	0	0	0
2023/06/15	R209	03/08/2023	12.00	Put	Bond Future	1,254.3000	1.2543	1,271.7800	1.2718	1.394	0	0	1,750
2023/06/15	R209	03/08/2023	11.25	Put	Bond Future	3,496.5100	3.4965	3,590.9800	3.5910	2.702	0	0	0
2023/06/15	R209	03/08/2023	11.93	Call	Bond Future	1,585.0300	1.5850	1,446.1300	1.4461	(8.763)	0	0	0
2023/06/15	R209	03/08/2023	11.94	Call	Bond Future	1,610.6400	1.6106	1,471.0400	1.4710	(8.667)	0	0	0
2023/06/15	R209	03/08/2023			Bond Future	11.8902	65.7763	11.9245	65.6149	0.289	0.0000	0.0000	11,715
2023/06/15	R209	03/08/2023	10.70	Put	Bond Future	6,039.6800	6.0397	6,181.3400	6.1813	2.345	0	0	0
2023/06/15	R209	03/08/2023	10.75	Call	Bond Future	82.9400	0.0829	60.3800	0.0604	(27.200)	0	0	7,000
2023/06/15	R209	03/08/2023	10.75	Put	Bond Future	5,786.4800	5.7865	5,925.3400	5.9253	2.400	0	0	0
2023/06/15	R209	03/08/2023	11.95	Call	Bond Future	1,636.4500	1.6365	1,496.0700	1.4961	(8.578)	0	0	0
2023/06/15	R209	03/08/2023	11.25	Call	Bond Future	378.0500	0.3780	311.1000	0.3111	(17.709)	0	0	7,000
2023/06/15	R209	03/08/2023	11.93	Put	Bond Future	1,398.0400	1.3980	1,420.5600	1.4206	1.611	0	0	0
2023/06/15	R209	03/08/2023	11.94	Put	Bond Future	1,376.7600	1.3768	1,398.5800	1.3986	1.585	0	0	0
2023/06/15	R209	02/11/2023	11.34	Call	Bond Future	1,185.8600	1.1859	1,121.5600	1.1216	(5.422)	0	0	0
2023/06/15	R209	02/11/2023	11.34	Put	Bond Future	4,279.3600	4.2794	4,391.1200	4.3911	2.612	0	0	0
2023/06/15	R209	02/11/2023	11.33	Call	Bond Future	1,169.9900	1.1700	1,106.2600	1.1063	(5.447)	0	0	0
2023/06/15	R209	02/11/2023	11.33	Put	Bond Future	4,313.1600	4.3132	4,425.4900	4.4255	2.604	0	0	0
2023/06/15	R209	02/11/2023			Bond Future	11.9840	64.0922	12.0219	63.9162	0.317	0.0000	0.0000	0
2023/06/15	R209	02/11/2023	11.35	Call	Bond Future	1,201.8700	1.2019	1,137.0000	1.1370	(5.397)	0	0	0
2023/06/15	R209	02/11/2023	11.35	Put	Bond Future	4,245.7500	4.2457	4,356.9400	4.3569	2.619	0	0	0
2023/06/15	R209	01/02/2024	12.13	Put	Bond Future	3,042.4100	3.0424	3,145.2100	3.1452	3.379	0	0	0
2023/06/15	R209	01/02/2024	12.14	Call	Bond Future	3,346.0200	3.3460	3,245.1900	3.2452	(3.013)	0	0	0
2023/06/15	R209	01/02/2024	12.14	Put	Bond Future	3,021.9000	3.0219	3,124.4200	3.1244	3.393	0	0	0
2023/06/15	R209	01/02/2024			Bond Future	12.0691	65.5815	12.1135	65.3782	0.368	0.0000	0.0000	0
2023/06/15	R209	01/02/2024	12.13	Call	Bond Future	3,320.9500	3.3210	3,220.4000	3.2204	(3.028)	0	0	0
2023/06/15	R209	01/02/2024	12.12	Call	Bond Future	3,296.1600	3.2962	3,195.6700	3.1957	(3.049)	0	0	0
2023/06/15	R209	01/02/2024	12.12	Put	Bond Future	3,063.2600	3.0633	3,166.1200	3.1661	3.358	0	0	0
2023/06/15	R209	02/05/2024	11.18	Call	Bond Future	1,558.9300	1.5589	1,443.0500	1.4431	(7.433)	0	0	0
2023/06/15	R209	02/05/2024	11.18	Put	Bond Future	6,178.3800	6.1784	6,310.2700	6.3103	2.135	0	0	0
2023/06/15	R209	02/05/2024	11.17	Call	Bond Future	1,545.6400	1.5456	1,430.3700	1.4304	(7.458)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/15	R209	02/05/2024	11.17	Put	Bond Future	6,215.0500	6.2150	6,347.5500	6.3475	2.132	0	0	0
2023/06/15	R209	02/05/2024			Bond Future	12.1507	63.9868	12.2056	63.7390	0.451	0.0000	0.0000	0
2023/06/15	R209	02/05/2024	11.19	Call	Bond Future	1,572.2900	1.5723	1,455.8100	1.4558	(7.408)	0	0	0
2023/06/15	R209	02/05/2024	11.19	Put	Bond Future	6,141.8400	6.1418	6,273.1300	6.2731	2.138	0	0	0
2023/06/15	R209	01/08/2024	11.79	Put	Bond Future	4,774.8700	4.7749	4,892.4800	4.8925	2.463	0	0	0
2023/06/15	R209	01/08/2024	11.80	Call	Bond Future	2,692.4800	2.6925	2,527.9300	2.5279	(6.111)	0	0	0
2023/06/15	R209	01/08/2024	11.80	Put	Bond Future	4,747.7000	4.7477	4,865.5000	4.8655	2.481	0	0	0
2023/06/15	R209	01/08/2024			Bond Future	12.2498	65.4464	12.3131	65.1640	0.517	0.0000	0.0000	0
2023/06/15	R209	01/08/2024	11.79	Call	Bond Future	2,672.9200	2.6729	2,508.1800	2.5082	(6.163)	0	0	0
2023/06/15	R209	01/08/2024	11.78	Call	Bond Future	2,653.4400	2.6534	2,488.5200	2.4885	(6.215)	0	0	0
2023/06/15	R209	01/08/2024	11.78	Put	Bond Future	4,802.1600	4.8022	4,919.5900	4.9196	2.445	0	0	0
2023/06/15	R210	03/08/2023			Bond Future	228.8787	228.8787	229.8000	229.8000	0.402	0.0000	0.0000	421
2023/06/15	R210	02/11/2023			Bond Future	230.8681	230.8681	231.7711	231.7711	0.391	0.0000	0.0000	0
2023/06/15	R210	01/02/2024			Bond Future	236.2843	236.2843	237.1254	237.1254	0.356	0.0000	0.0000	0
2023/06/15	R210	02/05/2024			Bond Future	238.6744	238.6744	239.3932	239.3932	0.301	0.0000	0.0000	0
2023/06/15	R210	01/08/2024			Bond Future	244.1786	244.1786	244.8062	244.8062	0.257	0.0000	0.0000	0
2023/06/15	R213	03/08/2023	11.62	Put	Bond Future	628.2700	0.6283	715.2800	0.7153	13.849	0	0	0
2023/06/15	R213	03/08/2023	11.63	Call	Bond Future	2,812.7700	2.8128	2,705.3600	2.7054	(3.819)	0	0	0
2023/06/15	R213	03/08/2023			Bond Future	11.1150	82.3676	11.1597	82.1741	0.402	0.0000	0.0000	24,115
2023/06/15	R213	03/08/2023	11.61	Call	Bond Future	2,748.5000	2.7485	2,642.9000	2.6429	(3.842)	0	0	0
2023/06/15	R213	03/08/2023	11.61	Put	Bond Future	638.0900	0.6381	726.0100	0.7260	13.779	0	0	0
2023/06/15	R213	03/08/2023	11.62	Call	Bond Future	2,780.5800	2.7806	2,674.0700	2.6741	(3.830)	0	0	0
2023/06/15	R213	03/08/2023	11.63	Put	Bond Future	618.6000	0.6186	704.7100	0.7047	13.920	0	0	0
2023/06/15	R213	02/11/2023	11.13	Call	Bond Future	2,110.4300	2.1104	2,000.4500	2.0004	(5.211)	0	0	0
2023/06/15	R213	02/11/2023	11.13	Put	Bond Future	2,453.1500	2.4531	2,554.7400	2.5547	4.141	0	0	0
2023/06/15	R213	02/11/2023	10.94	Call	Bond Future	1,735.9600	1.7360	1,629.9100	1.6299	(6.109)	0	0	750
2023/06/15	R213	02/11/2023	10.94	Put	Bond Future	2,892.8000	2.8928	2,998.3200	2.9983	3.648	0	0	0
2023/06/15	R213	02/11/2023			Bond Future	11.2107	80.6502	11.2608	80.4386	0.446	0.0000	0.0000	6,039
2023/06/15	R213	02/11/2023	11.44	Call	Bond Future	2,820.9600	2.8210	2,700.0100	2.7000	(4.288)	0	0	750
2023/06/15	R213	02/11/2023	11.44	Put	Bond Future	1,857.5700	1.8576	1,948.1900	1.9482	4.878	0	0	0
2023/06/15	R213	02/11/2023	12.70	Call	Bond Future	6,568.3500	6.5684	6,394.6800	6.3947	(2.644)	0	0	0
2023/06/15	R213	02/11/2023	12.70	Put	Bond Future	567.2300	0.5672	605.1300	0.6051	6.682	0	0	750
2023/06/15	R213	02/11/2023	11.11	Call	Bond Future	2,068.7100	2.0687	1,959.2200	1.9592	(5.293)	0	0	0
2023/06/15	R213	02/11/2023	11.11	Put	Bond Future	2,496.6400	2.4966	2,598.7200	2.5987	4.089	0	0	0
2023/06/15	R213	02/11/2023	11.12	Call	Bond Future	2,089.6100	2.0896	1,979.8800	1.9799	(5.251)	0	0	0
2023/06/15	R213	02/11/2023	11.12	Put	Bond Future	2,474.9200	2.4749	2,576.7600	2.5768	4.115	0	0	0
2023/06/15	R213	01/02/2024	11.70	Call	Bond Future	3,749.2000	3.7492	3,612.4700	3.6125	(3.647)	0	0	0
2023/06/15	R213	01/02/2024	11.70	Put	Bond Future	2,116.8900	2.1169	2,225.7000	2.2257	5.140	0	0	0
2023/06/15	R213	01/02/2024	11.71	Call	Bond Future	3,774.5700	3.7746	3,637.5500	3.6375	(3.630)	0	0	0
2023/06/15	R213	01/02/2024	11.71	Put	Bond Future	2,102.0300	2.1020	2,210.5500	2.2106	5.163	0	0	0
2023/06/15	R213	01/02/2024			Bond Future	11.2996	82.5239	11.3592	82.2783	0.527	0.0000	0.0000	0
2023/06/15	R213	01/02/2024	11.72	Call	Bond Future	3,800.0000	3.8000	3,662.6900	3.6627	(3.613)	0	0	0
2023/06/15	R213	01/02/2024	11.72	Put	Bond Future	2,087.2600	2.0873	2,195.4900	2.1955	5.185	0	0	0
2023/06/15	R213	02/05/2024	10.30	Call	Bond Future	1,296.8400	1.2968	1,155.9700	1.1560	(10.863)	0	0	0
2023/06/15	R213	02/05/2024	10.30	Put	Bond Future	5,779.9200	5.7799	5,939.7000	5.9397	2.764	0	0	0
2023/06/15	R213	02/05/2024			Bond Future	11.3740	80.9245	11.4487	80.6238	0.657	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
2023/06/15	R213	02/05/2024	10.28	Call	Bond Future	1,275.1200	1.2751	1,135.9600	1.1360	(10.913)	0	0	0
2023/06/15	R213	02/05/2024	10.28	Put	Bond Future	5,844.6400	5.8446	6,006.1300	6.0061	2.763	0	0	0
2023/06/15	R213	02/05/2024	10.29	Call	Bond Future	1,285.8100	1.2858	1,145.9300	1.1459	(10.879)	0	0	0
2023/06/15	R213	02/05/2024	10.29	Put	Bond Future	5,812.1000	5.8121	5,972.8700	5.9729	2.766	0	0	0
2023/06/15	R213	01/08/2024	10.86	Call	Bond Future	2,164.8000	2.1648	1,957.7500	1.9578	(9.564)	0	0	0
2023/06/15	R213	01/08/2024	10.86	Put	Bond Future	4,612.9000	4.6129	4,749.8100	4.7498	2.968	0	0	0
2023/06/15	R213	01/08/2024	10.87	Call	Bond Future	2,181.0200	2.1810	1,973.1800	1.9732	(9.529)	0	0	0
2023/06/15	R213	01/08/2024	10.87	Put	Bond Future	4,588.3500	4.5883	4,724.4700	4.7245	2.967	0	0	0
2023/06/15	R213	01/08/2024			Bond Future	11.4717	82.7715	11.5595	82.4276	0.766	0.0000	0.0000	0
2023/06/15	R213	01/08/2024	10.88	Call	Bond Future	2,197.6400	2.1976	1,989.0100	1.9890	(9.493)	0	0	0
2023/06/15	R213	01/08/2024	10.88	Put	Bond Future	4,564.2300	4.5642	4,699.5600	4.6996	2.965	0	0	0
2023/06/15	R214	03/08/2023	12.14	Call	Bond Future	1,413.8500	1.4138	1,321.9600	1.3220	(6.499)	0	0	0
2023/06/15	R214	03/08/2023	12.14	Put	Bond Future	1,653.8300	1.6538	1,653.2200	1.6532	(0.037)	0	0	0
2023/06/15	R214	03/08/2023	12.15	Call	Bond Future	1,438.0300	1.4380	1,345.6300	1.3456	(6.425)	0	0	0
2023/06/15	R214	03/08/2023	12.15	Put	Bond Future	1,629.7800	1.6298	1,628.6600	1.6287	(0.069)	0	0	0
2023/06/15	R214	03/08/2023			Bond Future	12.1899	61.9982	12.2089	61.9070	0.156	0.0000	0.0000	20,489
2023/06/15	R214	03/08/2023	12.16	Call	Bond Future	1,462.4200	1.4624	1,369.5200	1.3695	(6.352)	0	0	0
2023/06/15	R214	03/08/2023	12.16	Put	Bond Future	1,606.0100	1.6060	1,604.3900	1.6044	(0.101)	0	0	0
2023/06/15	R214	02/11/2023	11.45	Put	Bond Future	5,130.2200	5.1302	5,202.6600	5.2027	1.412	0	0	0
2023/06/15	R214	02/11/2023	11.46	Call	Bond Future	964.0000	0.9640	934.0300	0.9340	(3.109)	0	0	0
2023/06/15	R214	02/11/2023	11.46	Put	Bond Future	5,090.1200	5.0901	5,163.7300	5.1637	1.446	0	0	0
2023/06/15	R214	02/11/2023			Bond Future	12.2863	60.0798	12.3082	59.9762	0.178	0.0000	0.0000	12
2023/06/15	R214	02/11/2023	11.45	Call	Bond Future	951.4500	0.9514	920.3100	0.9203	(3.273)	0	0	0
2023/06/15	R214	02/11/2023	11.47	Call	Bond Future	976.6700	0.9767	947.8800	0.9479	(2.948)	0	0	0
2023/06/15	R214	02/11/2023	11.47	Put	Bond Future	5,050.2000	5.0502	5,124.9900	5.1250	1.481	0	0	0
2023/06/15	R214	01/02/2024	12.16	Call	Bond Future	2,764.6100	2.7646	2,659.6500	2.6596	(3.797)	0	0	0
2023/06/15	R214	01/02/2024	12.16	Put	Bond Future	3,799.4200	3.7994	3,822.1800	3.8222	0.599	0	0	0
2023/06/15	R214	01/02/2024			Bond Future	12.3781	61.4757	12.4055	61.3480	0.221	0.0000	0.0000	0
2023/06/15	R214	01/02/2024	12.14	Call	Bond Future	2,718.9600	2.7190	2,614.6700	2.6147	(3.836)	0	0	0
2023/06/15	R214	01/02/2024	12.14	Put	Bond Future	3,850.0800	3.8501	3,873.5100	3.8735	0.609	0	0	0
2023/06/15	R214	01/02/2024	12.15	Call	Bond Future	2,741.7400	2.7417	2,637.1200	2.6371	(3.816)	0	0	0
2023/06/15	R214	01/02/2024	12.15	Put	Bond Future	3,824.6800	3.8247	3,847.7800	3.8478	0.604	0	0	0
2023/06/15	R214	02/05/2024	11.46	Call	Bond Future	1,651.0900	1.6511	1,558.3800	1.5584	(5.615)	0	0	0
2023/06/15	R214	02/05/2024	11.46	Put	Bond Future	6,577.3100	6.5773	6,651.9800	6.6520	1.135	0	0	0
2023/06/15	R214	02/05/2024	11.47	Call	Bond Future	1,664.9800	1.6650	1,571.8200	1.5718	(5.595)	0	0	0
2023/06/15	R214	02/05/2024	11.47	Put	Bond Future	6,538.7600	6.5388	6,612.9800	6.6130	1.135	0	0	0
2023/06/15	R214	02/05/2024			Bond Future	12.4587	59.6302	12.4949	59.4628	0.291	0.0000	0.0000	0
2023/06/15	R214	02/05/2024	11.48	Call	Bond Future	1,678.9500	1.6790	1,585.3500	1.5853	(5.575)	0	0	0
2023/06/15	R214	02/05/2024	11.48	Put	Bond Future	6,500.3500	6.5003	6,574.1300	6.5741	1.135	0	0	0
2023/06/15	R214	01/08/2024	12.18	Call	Bond Future	3,052.8400	3.0528	2,937.8600	2.9379	(3.766)	0	0	0
2023/06/15	R214	01/08/2024	12.18	Put	Bond Future	4,804.1700	4.8042	4,887.3400	4.8873	1.731	0	0	0
2023/06/15	R214	01/08/2024			Bond Future	12.5540	60.9906	12.5974	60.7924	0.346	0.0000	0.0000	0
2023/06/15	R214	01/08/2024	12.16	Call	Bond Future	3,011.5100	3.0115	2,895.8100	2.8958	(3.842)	0	0	0
2023/06/15	R214	01/08/2024	12.16	Put	Bond Future	4,858.7800	4.8588	4,941.2300	4.9412	1.697	0	0	0
2023/06/15	R214	01/08/2024	12.17	Call	Bond Future	3,032.0100	3.0320	2,916.6700	2.9167	(3.804)	0	0	0
2023/06/15	R214	01/08/2024	12.17	Put	Bond Future	4,831.2800	4.8313	4,914.0900	4.9141	1.714	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
2023/06/15	R248	03/08/2023	11.80	Call	Bond Future	721.5400	0.7215	672.6200	0.6726	(6.780)	0	0	1,100
2023/06/15	R248	03/08/2023	11.80	Put	Bond Future	3,640.1500	3.6401	3,732.1400	3.7321	2.527	0	0	0
2023/06/15	R248	03/08/2023	12.11	Call	Bond Future	1,385.9100	1.3859	1,323.2800	1.3233	(4.519)	0	0	0
2023/06/15	R248	03/08/2023	12.11	Put	Bond Future	2,404.4400	2.4044	2,482.7200	2.4827	3.256	0	0	0
2023/06/15	R248	03/08/2023			Bond Future	12.2820	76.5949	12.3062	76.4540	0.197	0.0000	0.0000	239,984
2023/06/15	R248	03/08/2023	12.09	Call	Bond Future	1,334.5700	1.3346	1,273.0000	1.2730	(4.613)	0	0	0
2023/06/15	R248	03/08/2023	12.09	Put	Bond Future	2,473.1300	2.4731	2,552.4700	2.5525	3.208	0	0	0
2023/06/15	R248	03/08/2023	12.10	Call	Bond Future	1,360.1000	1.3601	1,298.0000	1.2980	(4.566)	0	0	0
2023/06/15	R248	03/08/2023	12.10	Put	Bond Future	2,438.6000	2.4386	2,517.4100	2.5174	3.232	0	0	0
2023/06/15	R248	03/08/2023	12.30	Call	Bond Future	1,928.0300	1.9280	1,854.9400	1.8549	(3.791)	0	0	1,100
2023/06/15	R248	03/08/2023	12.30	Put	Bond Future	1,823.2100	1.8232	1,891.0300	1.8910	3.720	0	0	0
2023/06/15	R248	03/08/2023	13.20	Call	Bond Future	5,452.4200	5.4524	5,333.7300	5.3337	(2.177)	0	0	0
2023/06/15	R248	03/08/2023	13.20	Put	Bond Future	417.6000	0.4176	439.8200	0.4398	5.321	0	0	1,100
2023/06/15	R248	02/11/2023	12.50	Call	Bond Future	3,599.8800	3.5999	3,474.9000	3.4749	(3.472)	0	0	220
2023/06/15	R248	02/11/2023	13.60	Call	Bond Future	7,618.5500	7.6186	7,467.3400	7.4673	(1.985)	0	0	0
2023/06/15	R248	02/11/2023	13.60	Put	Bond Future	1,163.0400	1.1630	1,168.5300	1.1685	0.472	0	0	220
2023/06/15	R248	02/11/2023	11.47	Call	Bond Future	1,080.7700	1.0808	1,008.9300	1.0089	(6.647)	0	0	0
2023/06/15	R248	02/11/2023	11.48	Call	Bond Future	1,095.3500	1.0953	1,023.0600	1.0231	(6.600)	0	0	0
2023/06/15	R248	02/11/2023	11.49	Put	Bond Future	6,596.2200	6.5962	6,680.0400	6.6800	1.271	0	0	0
2023/06/15	R248	02/11/2023			Bond Future	12.3823	73.8590	12.4095	73.7023	0.220	0.0000	0.0000	11,069
2023/06/15	R248	02/11/2023	11.80	Call	Bond Future	1,698.4000	1.6984	1,607.1400	1.6071	(5.373)	0	0	220
2023/06/15	R248	02/11/2023	11.80	Put	Bond Future	5,197.9700	5.1980	5,263.4100	5.2634	1.259	0	0	0
2023/06/15	R248	02/11/2023	12.50	Put	Bond Future	2,927.1000	2.9271	2,958.8200	2.9588	1.084	0	0	0
2023/06/15	R248	02/11/2023	11.47	Put	Bond Future	6,698.2100	6.6982	6,783.0700	6.7831	1.267	0	0	0
2023/06/15	R248	02/11/2023	11.48	Put	Bond Future	6,647.1000	6.6471	6,731.5100	6.7315	1.270	0	0	0
2023/06/15	R248	02/11/2023	11.49	Call	Bond Future	1,110.0700	1.1101	1,037.1900	1.0372	(6.565)	0	0	0
2023/06/15	R248	01/02/2024	12.14	Call	Bond Future	3,065.0900	3.0651	3,008.0800	3.0081	(1.860)	0	0	0
2023/06/15	R248	01/02/2024	12.14	Put	Bond Future	5,033.5300	5.0335	5,163.5700	5.1636	2.583	0	0	0
2023/06/15	R248	01/02/2024	12.15	Call	Bond Future	3,091.1500	3.0912	3,034.4200	3.0344	(1.835)	0	0	0
2023/06/15	R248	01/02/2024	12.15	Put	Bond Future	5,000.0200	5.0000	5,130.3400	5.1303	2.606	0	0	0
2023/06/15	R248	01/02/2024			Bond Future	12.4782	75.5751	12.5112	75.3881	0.264	0.0000	0.0000	0
2023/06/15	R248	01/02/2024	12.16	Call	Bond Future	3,117.0900	3.1171	3,060.8800	3.0609	(1.803)	0	0	0
2023/06/15	R248	01/02/2024	12.16	Put	Bond Future	4,966.4700	4.9665	5,097.3100	5.0973	2.634	0	0	0
2023/06/15	R248	02/05/2024	11.46	Call	Bond Future	2,052.4900	2.0525	1,920.0100	1.9200	(6.455)	0	0	0
2023/06/15	R248	02/05/2024	11.47	Call	Bond Future	2,069.2300	2.0692	1,936.1400	1.9361	(6.432)	0	0	0
2023/06/15	R248	02/05/2024	11.48	Put	Bond Future	8,655.3100	8.6553	8,758.0700	8.7581	1.187	0	0	0
2023/06/15	R248	02/05/2024			Bond Future	12.5625	72.9199	12.6047	72.6835	0.336	0.0000	0.0000	13,000
2023/06/15	R248	02/05/2024	11.46	Put	Bond Future	8,752.9600	8.7530	8,856.9400	8.8569	1.188	0	0	0
2023/06/15	R248	02/05/2024	11.47	Put	Bond Future	8,704.0400	8.7040	8,807.4100	8.8074	1.188	0	0	0
2023/06/15	R248	02/05/2024	11.48	Call	Bond Future	2,086.0600	2.0861	1,952.3600	1.9524	(6.409)	0	0	0
2023/06/15	R248	01/08/2024	12.30	Call	Bond Future	4,097.7800	4.0978	3,904.5100	3.9045	(4.716)	0	0	0
2023/06/15	R248	01/08/2024	12.30	Put	Bond Future	6,153.3800	6.1534	6,234.9500	6.2350	1.326	0	0	0
2023/06/15	R248	01/08/2024	12.31	Call	Bond Future	4,124.1200	4.1241	3,930.3000	3.9303	(4.700)	0	0	0
2023/06/15	R248	01/08/2024	12.31	Put	Bond Future	6,121.5400	6.1215	6,202.5600	6.2026	1.324	0	0	0
2023/06/15	R248	01/08/2024			Bond Future	12.6621	74.5832	12.7119	74.3083	0.393	0.0000	0.0000	0
2023/06/15	R248	01/08/2024	12.32	Call	Bond Future	4,150.8400	4.1508	3,956.4800	3.9565	(4.682)	0	0	0
2023/06/15	R248	01/08/2024	12.32	Put	Bond Future	6,090.1600	6.0902	6,170.6400	6.1706	1.321	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
<b>Total</b>											<b>1463230</b>	