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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/02/2023 TO 23/02/2023

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
2023/02/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/23	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/23	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/23	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/23	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/23	2025	04/05/2023		Bond Future	168.9804	168.9804	169.1512	169.1512	0.101	0.0000	0.0000	5,364
2023/02/23	2025	03/08/2023		Bond Future	170.6163	170.6163	170.7929	170.7929	0.104	0.0000	0.0000	214
2023/02/23	2025	02/11/2023		Bond Future	173.9908	173.9908	174.2852	174.2852	0.169	0.0000	0.0000	0
2023/02/23	2025	01/02/2024		Bond Future	175.6730	175.6730	176.2108	176.2108	0.306	0.0000	0.0000	0
2023/02/23	2025	02/05/2024		Bond Future	179.0240	179.0240	179.7314	179.7314	0.395	0.0000	0.0000	0
2023/02/23	2029	04/05/2023		Bond Future	120.6971	120.6971	121.3240	121.3240	0.519	0.0000	0.0000	1,045
2023/02/23	2029	03/08/2023		Bond Future	123.1016	123.1016	123.7429	123.7429	0.521	0.0000	0.0000	728

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
2023/02/23	2029	02/11/2023			Bond Future	124.2182	124.2182	124.9542	124.9542	0.593	0.0000	0.0000	0
2023/02/23	2029	01/02/2024			Bond Future	126.6857	126.6857	127.6076	127.6076	0.728	0.0000	0.0000	0
2023/02/23	2029	02/05/2024			Bond Future	127.7539	127.7539	128.8076	128.8076	0.825	0.0000	0.0000	0
2023/02/23	2030	04/05/2023	9.03	Call	Bond Future	51.6300	0.0516	43.9700	0.0440	(14.836)	0	0	388
2023/02/23	2030	04/05/2023	9.03	Put	Bond Future	5,615.8100	5.6158	5,408.1600	5.4082	(3.698)	0	0	0
2023/02/23	2030	04/05/2023	9.58	Put	Bond Future	3,294.6900	3.2947	3,063.5900	3.0636	(7.014)	0	0	0
2023/02/23	2030	04/05/2023	9.67	Call	Bond Future	418.8100	0.4188	385.3200	0.3853	(7.996)	0	0	479
2023/02/23	2030	04/05/2023	9.67	Put	Bond Future	2,970.0000	2.9700	2,736.5200	2.7365	(7.861)	0	0	0
2023/02/23	2030	04/05/2023	11.34	Call	Bond Future	4,986.7000	4.9867	5,132.0100	5.1320	2.914	0	0	0
2023/02/23	2030	04/05/2023	11.34	Put	Bond Future	224.0100	0.2240	169.3300	0.1693	(24.410)	0	0	150
2023/02/23	2030	04/05/2023	10.52	Call	Bond Future	2,172.6900	2.1727	2,215.8000	2.2158	1.984	0	0	0
2023/02/23	2030	04/05/2023	10.52	Put	Bond Future	905.6300	0.9056	748.7500	0.7488	(17.323)	0	0	0
2023/02/23	2030	04/05/2023	10.53	Call	Bond Future	2,202.0700	2.2021	2,246.7700	2.2468	2.030	0	0	0
2023/02/23	2030	04/05/2023	10.53	Put	Bond Future	891.2900	0.8913	736.0000	0.7360	(17.423)	0	0	0
2023/02/23	2030	04/05/2023	9.78	Call	Bond Future	553.9000	0.5539	520.0000	0.5200	(6.120)	0	0	388
2023/02/23	2030	04/05/2023	9.78	Put	Bond Future	2,599.3900	2.5994	2,365.5000	2.3655	(8.998)	0	0	0
2023/02/23	2030	04/05/2023	10.00	Call	Bond Future	906.8100	0.9068	885.3200	0.8853	(2.370)	0	0	1,080
2023/02/23	2030	04/05/2023	10.00	Put	Bond Future	1,951.3400	1.9513	1,729.8600	1.7299	(11.350)	0	0	0
2023/02/23	2030	04/05/2023	10.42	Call	Bond Future	1,887.6000	1.8876	1,915.9200	1.9159	1.500	0	0	479
2023/02/23	2030	04/05/2023	10.42	Put	Bond Future	1,059.2400	1.0592	887.5700	0.8876	(16.207)	0	0	0
2023/02/23	2030	04/05/2023			Bond Future	10.2329	91.4687	10.1880	91.6687	(0.438)	0.0000	0.0000	82,011
2023/02/23	2030	04/05/2023	9.58	Call	Bond Future	327.1200	0.3271	296.0100	0.2960	(9.510)	0	0	150
2023/02/23	2030	04/05/2023	12.04	Call	Bond Future	7,669.0000	7.6690	7,852.8000	7.8528	2.397	0	0	0
2023/02/23	2030	04/05/2023	12.04	Put	Bond Future	60.3200	0.0603	44.1300	0.0441	(26.840)	0	0	1,080
2023/02/23	2030	04/05/2023	12.50	Call	Bond Future	9,430.4200	9.4304	9,627.3200	9.6273	2.088	0	0	0
2023/02/23	2030	04/05/2023	12.50	Put	Bond Future	17.6600	0.0177	14.5700	0.0146	(17.497)	0	0	479
2023/02/23	2030	04/05/2023	12.57	Call	Bond Future	9,697.2700	9.6973	9,894.6600	9.8947	2.036	0	0	0
2023/02/23	2030	04/05/2023	12.57	Put	Bond Future	14.4500	0.0145	11.8500	0.0119	(17.993)	0	0	350
2023/02/23	2030	04/05/2023	10.65	Call	Bond Future	2,568.4000	2.5684	2,631.2800	2.6313	2.448	0	0	350
2023/02/23	2030	04/05/2023	10.65	Put	Bond Future	735.1300	0.7351	598.0200	0.5980	(18.651)	0	0	0
2023/02/23	2030	04/05/2023	11.62	Call	Bond Future	6,050.5300	6.0505	6,215.0200	6.2150	2.719	0	0	0
2023/02/23	2030	04/05/2023	11.62	Put	Bond Future	134.5700	0.1346	99.0700	0.0991	(26.380)	0	0	388
2023/02/23	2030	04/05/2023	10.54	Call	Bond Future	2,231.7600	2.2318	2,277.9000	2.2779	2.067	0	0	0
2023/02/23	2030	04/05/2023	10.54	Put	Bond Future	877.2900	0.8773	723.4400	0.7234	(17.537)	0	0	0
2023/02/23	2030	03/08/2023	12.89	Call	Bond Future	10,258.0800	10.2581	10,448.0300	10.4480	1.852	0	0	0
2023/02/23	2030	03/08/2023	12.89	Put	Bond Future	117.7000	0.1177	102.2400	0.1022	(13.135)	0	0	350
2023/02/23	2030	03/08/2023	11.35	Call	Bond Future	4,962.6200	4.9626	5,098.8200	5.0988	2.745	0	0	0
2023/02/23	2030	03/08/2023	11.36	Put	Bond Future	782.5600	0.7826	714.0500	0.7141	(8.755)	0	0	0
2023/02/23	2030	03/08/2023	10.40	Call	Bond Future	2,250.8900	2.2509	2,324.8600	2.3249	3.286	0	0	1,012
2023/02/23	2030	03/08/2023	10.65	Call	Bond Future	2,877.2200	2.8772	2,969.0100	2.9690	3.190	0	0	350
2023/02/23	2030	03/08/2023	10.65	Put	Bond Future	1,607.1200	1.6071	1,493.5000	1.4935	(7.070)	0	0	0
2023/02/23	2030	03/08/2023	11.34	Call	Bond Future	4,930.2200	4.9302	5,065.9100	5.0659	2.752	0	0	0
2023/02/23	2030	03/08/2023	11.34	Put	Bond Future	799.0500	0.7991	729.3300	0.7293	(8.725)	0	0	0
2023/02/23	2030	03/08/2023			Bond Future	10.3527	89.2619	10.3051	89.4673	(0.460)	0.0000	0.0000	11,865
2023/02/23	2030	03/08/2023	11.35	Put	Bond Future	790.8600	0.7909	721.6500	0.7217	(8.751)	0	0	0
2023/02/23	2030	03/08/2023	11.36	Call	Bond Future	4,994.8900	4.9949	5,131.7900	5.1318	2.741	0	0	0
2023/02/23	2030	03/08/2023	12.59	Call	Bond Future	9,207.6400	9.2076	9,390.7100	9.3907	1.988	0	0	0

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2023/02/23	2030	03/08/2023	12.59	Put	Bond Future	187.1400	0.1871	164.8000	0.1648	(11.938)	0	0	1,012
2023/02/23	2030	03/08/2023	10.40	Put	Bond Future	2,047.3100	2.0473	1,915.8700	1.9159	(6.420)	0	0	0
2023/02/23	2030	02/11/2023	10.80	Call	Bond Future	3,351.8600	3.3519	3,427.9400	3.4279	2.270	0	0	0
2023/02/23	2030	02/11/2023	10.80	Put	Bond Future	2,007.8300	2.0078	1,813.5000	1.8135	(9.679)	0	0	0
2023/02/23	2030	02/11/2023	10.81	Call	Bond Future	3,377.4600	3.3775	3,454.3200	3.4543	2.276	0	0	0
2023/02/23	2030	02/11/2023	10.81	Put	Bond Future	1,992.4900	1.9925	1,798.9400	1.7989	(9.714)	0	0	0
2023/02/23	2030	02/11/2023			Bond Future	10.4750	91.0057	10.4103	91.2761	(0.617)	0.0000	0.0000	34
2023/02/23	2030	02/11/2023	10.82	Call	Bond Future	3,403.4300	3.4034	3,480.7800	3.4808	2.273	0	0	0
2023/02/23	2030	02/11/2023	10.82	Put	Bond Future	1,977.5400	1.9775	1,784.4800	1.7845	(9.763)	0	0	0
2023/02/23	2030	01/02/2024	11.37	Call	Bond Future	4,765.6800	4.7657	5,012.2800	5.0123	5.174	0	0	0
2023/02/23	2030	01/02/2024	11.37	Put	Bond Future	1,760.7300	1.7607	1,605.4700	1.6055	(8.818)	0	0	0
2023/02/23	2030	01/02/2024	9.93	Call	Bond Future	1,601.9900	1.6020	1,717.4300	1.7174	7.206	0	0	1,360
2023/02/23	2030	01/02/2024	9.93	Put	Bond Future	4,391.0100	4.3910	4,104.5900	4.1046	(6.523)	0	0	0
2023/02/23	2030	01/02/2024			Bond Future	10.6085	88.7872	10.5091	89.1891	(0.937)	0.0000	0.0000	0
2023/02/23	2030	01/02/2024	11.35	Call	Bond Future	4,711.2300	4.7112	4,956.3200	4.9563	5.202	0	0	0
2023/02/23	2030	01/02/2024	11.35	Put	Bond Future	1,783.5500	1.7835	1,626.7800	1.6268	(8.790)	0	0	0
2023/02/23	2030	01/02/2024	11.36	Call	Bond Future	4,738.2700	4.7383	4,984.4300	4.9844	5.195	0	0	0
2023/02/23	2030	01/02/2024	11.36	Put	Bond Future	1,771.9500	1.7719	1,616.2500	1.6163	(8.787)	0	0	0
2023/02/23	2030	01/02/2024	11.31	Call	Bond Future	4,603.2400	4.6032	4,845.2800	4.8453	5.258	0	0	0
2023/02/23	2030	01/02/2024	11.31	Put	Bond Future	1,830.3700	1.8304	1,670.5500	1.6706	(8.732)	0	0	1,360
2023/02/23	2030	02/05/2024	9.81	Call	Bond Future	1,435.0400	1.4350	1,539.0200	1.5390	7.246	0	0	0
2023/02/23	2030	02/05/2024	9.81	Put	Bond Future	5,290.9100	5.2909	4,903.7100	4.9037	(7.318)	0	0	0
2023/02/23	2030	02/05/2024	9.82	Call	Bond Future	1,448.3100	1.4483	1,553.1600	1.5532	7.239	0	0	0
2023/02/23	2030	02/05/2024	9.82	Put	Bond Future	5,263.2200	5.2632	4,876.8900	4.8769	(7.340)	0	0	0
2023/02/23	2030	02/05/2024			Bond Future	10.7764	90.4562	10.6504	90.9474	(1.169)	0.0000	0.0000	0
2023/02/23	2030	02/05/2024	9.83	Call	Bond Future	1,461.6500	1.4616	1,567.3700	1.5674	7.233	0	0	0
2023/02/23	2030	02/05/2024	9.83	Put	Bond Future	5,235.6200	5.2356	4,850.1600	4.8502	(7.362)	0	0	0
2023/02/23	2032	04/05/2023	9.80	Call	Bond Future	117.0900	0.1171	99.6900	0.0997	(14.860)	0	0	500
2023/02/23	2032	04/05/2023	9.85	Put	Bond Future	5,356.4600	5.3565	5,139.0700	5.1391	(4.058)	0	0	0
2023/02/23	2032	04/05/2023	11.37	Call	Bond Future	3,390.9900	3.3910	3,503.6000	3.5036	3.321	0	0	400
2023/02/23	2032	04/05/2023	13.43	Call	Bond Future	11,898.1000	11.8981	12,094.9000	12.0949	1.654	0	0	0
2023/02/23	2032	04/05/2023	13.43	Put	Bond Future	13.8100	0.0138	11.5000	0.0115	(16.727)	0	0	400
2023/02/23	2032	04/05/2023	10.89	Call	Bond Future	1,808.4200	1.8084	1,861.8400	1.8618	2.954	0	0	0
2023/02/23	2032	04/05/2023	10.89	Put	Bond Future	1,557.3400	1.5573	1,411.6500	1.4116	(9.355)	0	0	0
2023/02/23	2032	04/05/2023	11.06	Call	Bond Future	2,321.7100	2.3217	2,397.7800	2.3978	3.276	0	0	0
2023/02/23	2032	04/05/2023	11.06	Put	Bond Future	1,218.5800	1.2186	1,095.5400	1.0955	(10.097)	0	0	730
2023/02/23	2032	04/05/2023	10.69	Call	Bond Future	1,285.3500	1.2853	1,312.6400	1.3126	2.123	0	0	0
2023/02/23	2032	04/05/2023			Bond Future	10.8403	86.3105	10.8011	86.5096	(0.362)	0.0000	0.0000	184,383
2023/02/23	2032	04/05/2023	9.80	Put	Bond Future	5,607.1400	5.6071	5,390.6300	5.3906	(3.861)	0	0	0
2023/02/23	2032	04/05/2023	9.85	Call	Bond Future	140.6700	0.1407	122.3900	0.1224	(12.995)	0	0	6,500
2023/02/23	2032	04/05/2023	10.03	Call	Bond Future	256.8400	0.2568	237.9200	0.2379	(7.366)	0	0	730
2023/02/23	2032	04/05/2023	10.03	Put	Bond Future	4,494.1900	4.4942	4,276.1600	4.2762	(4.851)	0	0	0
2023/02/23	2032	04/05/2023	11.37	Put	Bond Future	762.9100	0.7629	676.4100	0.6764	(11.338)	0	0	0
2023/02/23	2032	04/05/2023	11.00	Call	Bond Future	2,133.6500	2.1337	2,202.1500	2.2022	3.210	0	0	0
2023/02/23	2032	04/05/2023	11.00	Put	Bond Future	1,329.9600	1.3300	1,199.3500	1.1994	(9.821)	0	0	13,000
2023/02/23	2032	04/05/2023	10.69	Put	Bond Future	2,051.2600	2.0513	1,879.4400	1.8794	(8.376)	0	0	500
2023/02/23	2032	04/05/2023	10.87	Call	Bond Future	1,751.9900	1.7520	1,802.6500	1.8026	2.892	0	0	0

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2023/02/23	2032	04/05/2023	10.87	Put	Bond Future	1,601.8900	1.6019	1,453.4400	1.4534	(9.267)	0	0	0
2023/02/23	2032	04/05/2023	10.88	Call	Bond Future	1,780.1700	1.7802	1,832.1400	1.8321	2.919	0	0	0
2023/02/23	2032	04/05/2023	10.88	Put	Bond Future	1,579.5600	1.5796	1,432.4200	1.4324	(9.315)	0	0	0
2023/02/23	2032	04/05/2023	10.30	Call	Bond Future	547.8300	0.5478	538.4900	0.5385	(1.705)	0	0	500
2023/02/23	2032	04/05/2023	10.30	Put	Bond Future	3,343.2700	3.3433	3,134.8200	3.1348	(6.235)	0	0	0
2023/02/23	2032	04/05/2023	10.53	Call	Bond Future	935.7400	0.9357	945.5100	0.9455	1.044	0	0	730
2023/02/23	2032	04/05/2023	10.53	Put	Bond Future	2,526.7800	2.5268	2,337.4400	2.3374	(7.493)	0	0	0
2023/02/23	2032	04/05/2023	10.62	Call	Bond Future	1,124.5600	1.1246	1,143.7800	1.1438	1.709	0	0	400
2023/02/23	2032	04/05/2023	10.62	Put	Bond Future	2,250.1900	2.2502	2,070.3000	2.0703	(7.994)	0	0	0
2023/02/23	2032	03/08/2023	11.77	Call	Bond Future	5,288.8800	5.2889	5,335.6500	5.3357	0.884	0	0	0
2023/02/23	2032	03/08/2023	11.77	Put	Bond Future	1,406.4500	1.4065	1,248.9100	1.2489	(11.201)	0	0	0
2023/02/23	2032	03/08/2023	11.90	Call	Bond Future	5,737.8100	5.7378	5,795.6900	5.7957	1.009	0	0	5,000
2023/02/23	2032	03/08/2023	11.90	Put	Bond Future	1,253.8400	1.2538	1,107.4100	1.1074	(11.679)	0	0	0
2023/02/23	2032	03/08/2023	10.30	Call	Bond Future	1,355.6600	1.3557	1,338.9800	1.3390	(1.230)	0	0	1,500
2023/02/23	2032	03/08/2023	10.30	Put	Bond Future	4,705.5800	4.7056	4,484.5900	4.4846	(4.696)	0	0	0
2023/02/23	2032	03/08/2023	9.60	Call	Bond Future	513.2100	0.5132	522.1100	0.5221	1.734	0	0	1,500
2023/02/23	2032	03/08/2023	9.60	Put	Bond Future	7,604.0300	7.6040	7,408.6200	7.4086	(2.570)	0	0	0
2023/02/23	2032	03/08/2023			Bond Future	10.9605	88.0091	10.9192	88.2134	(0.376)	0.0000	0.0000	2,600
2023/02/23	2032	03/08/2023	11.75	Call	Bond Future	5,220.7200	5.2207	5,265.9400	5.2659	0.866	0	0	0
2023/02/23	2032	03/08/2023	11.75	Put	Bond Future	1,431.3600	1.4314	1,272.2700	1.2723	(11.115)	0	0	0
2023/02/23	2032	03/08/2023	11.76	Call	Bond Future	5,254.8600	5.2549	5,300.8600	5.3009	0.875	0	0	0
2023/02/23	2032	03/08/2023	11.76	Put	Bond Future	1,418.9500	1.4190	1,260.6400	1.2606	(11.157)	0	0	0
2023/02/23	2032	02/11/2023	11.24	Call	Bond Future	3,580.4600	3.5805	3,704.0600	3.7041	3.452	0	0	0
2023/02/23	2032	02/11/2023	11.24	Put	Bond Future	2,867.6400	2.8676	2,724.4200	2.7244	(4.994)	0	0	0
2023/02/23	2032	02/11/2023			Bond Future	11.0913	85.5701	11.0361	85.8370	(0.498)	0.0000	0.0000	25
2023/02/23	2032	02/11/2023	11.23	Call	Bond Future	3,553.3400	3.5533	3,676.0200	3.6760	3.453	0	0	0
2023/02/23	2032	02/11/2023	11.23	Put	Bond Future	2,888.2300	2.8882	2,744.0900	2.7441	(4.991)	0	0	0
2023/02/23	2032	02/11/2023	11.22	Call	Bond Future	3,526.3100	3.5263	3,648.0700	3.6481	3.453	0	0	0
2023/02/23	2032	02/11/2023	11.22	Put	Bond Future	2,908.9400	2.9089	2,763.8800	2.7639	(4.987)	0	0	0
2023/02/23	2032	01/02/2024	11.83	Call	Bond Future	5,206.8800	5.2069	5,438.7700	5.4388	4.454	0	0	0
2023/02/23	2032	01/02/2024	11.83	Put	Bond Future	2,441.9500	2.4419	2,281.6700	2.2817	(6.564)	0	0	0
2023/02/23	2032	01/02/2024	11.84	Call	Bond Future	5,236.9800	5.2370	5,469.5900	5.4696	4.442	0	0	0
2023/02/23	2032	01/02/2024	11.84	Put	Bond Future	2,427.0800	2.4271	2,267.5200	2.2675	(6.574)	0	0	0
2023/02/23	2032	01/02/2024	10.01	Call	Bond Future	0.0000	0.0000	1,348.1600	1.3482	100.000	0	0	1,200
2023/02/23	2032	01/02/2024	10.01	Put	Bond Future	0.0000	0.0000	6,944.2900	6.9443	100.000	0	0	0
2023/02/23	2032	01/02/2024			Bond Future	11.2287	87.2495	11.1455	87.6416	(0.741)	0.0000	0.0000	0
2023/02/23	2032	01/02/2024	11.85	Call	Bond Future	5,266.8200	5.2668	5,500.1600	5.5002	4.430	0	0	0
2023/02/23	2032	01/02/2024	11.85	Put	Bond Future	2,411.9800	2.4120	2,253.1500	2.2531	(6.585)	0	0	0
2023/02/23	2032	01/02/2024	12.62	Call	Bond Future	0.0000	0.0000	8,000.6100	8.0006	100.000	0	0	0
2023/02/23	2032	01/02/2024	12.62	Put	Bond Future	0.0000	0.0000	1,388.8200	1.3888	100.000	0	0	1,200
2023/02/23	2032	01/02/2024	10.76	Call	Bond Future	0.0000	0.0000	2,604.1500	2.6042	100.000	0	0	1,200
2023/02/23	2032	01/02/2024	10.76	Put	Bond Future	0.0000	0.0000	4,452.1000	4.4521	100.000	0	0	0
2023/02/23	2032	02/05/2024	10.56	Call	Bond Future	2,005.0900	2.0051	2,261.8400	2.2618	12.805	0	0	0
2023/02/23	2032	02/05/2024	10.56	Put	Bond Future	5,916.5100	5.9165	5,695.0700	5.6951	(3.743)	0	0	0
2023/02/23	2032	02/05/2024			Bond Future	11.3912	84.7342	11.2869	85.2123	(0.916)	0.0000	0.0000	0
2023/02/23	2032	02/05/2024	10.55	Call	Bond Future	1,988.5000	1.9885	2,243.7900	2.2438	12.838	0	0	0
2023/02/23	2032	02/05/2024	10.55	Put	Bond Future	5,948.3900	5.9484	5,725.4900	5.7255	(3.747)	0	0	0
2023/02/23	2032	02/05/2024	10.54	Call	Bond Future	1,971.6500	1.9716	2,225.8200	2.2258	12.891	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
2023/02/23	2032	02/05/2024	10.54	Put	Bond Future	5,980.0600	5.9801	5,756.0400	5.7560	(3.746)	0	0	0
2023/02/23	2033	04/05/2023			Bond Future	113.8063	113.8063	114.7253	114.7253	0.807	0.0000	0.0000	1,540
2023/02/23	2033	03/08/2023			Bond Future	116.0735	116.0735	117.0126	117.0126	0.809	0.0000	0.0000	6,141
2023/02/23	2033	02/11/2023			Bond Future	116.9621	116.9621	117.9972	117.9972	0.885	0.0000	0.0000	0
2023/02/23	2033	01/02/2024			Bond Future	119.2855	119.2855	120.5027	120.5027	1.020	0.0000	0.0000	0
2023/02/23	2033	02/05/2024			Bond Future	120.1190	120.1190	121.4669	121.4669	1.122	0.0000	0.0000	0
2023/02/23	2037	04/05/2023	10.95	Call	Bond Future	559.6000	0.5596	604.9900	0.6050	8.111	0	0	703
2023/02/23	2037	04/05/2023	10.95	Put	Bond Future	4,699.5100	4.6995	4,229.2000	4.2292	(10.008)	0	0	0
2023/02/23	2037	04/05/2023	11.03	Put	Bond Future	4,323.9600	4.3240	3,863.7600	3.8638	(10.643)	0	0	0
2023/02/23	2037	04/05/2023	11.30	Call	Bond Future	1,168.1800	1.1682	1,261.3200	1.2613	7.973	0	0	0
2023/02/23	2037	04/05/2023	11.30	Put	Bond Future	3,204.0800	3.2041	2,781.5200	2.7815	(13.188)	0	0	0
2023/02/23	2037	04/05/2023	11.94	Call	Bond Future	3,033.2100	3.0332	3,267.5900	3.2676	7.727	0	0	0
2023/02/23	2037	04/05/2023	13.73	Put	Bond Future	83.0200	0.0830	59.5100	0.0595	(28.318)	0	0	400
2023/02/23	2037	04/05/2023	11.31	Call	Bond Future	1,190.0600	1.1901	1,285.0600	1.2851	7.983	0	0	0
2023/02/23	2037	04/05/2023	11.31	Put	Bond Future	3,167.0000	3.1670	2,746.3000	2.7463	(13.284)	0	0	0
2023/02/23	2037	04/05/2023			Bond Future	11.6516	80.9359	11.5613	81.4516	(0.775)	0.0000	0.0000	63,003
2023/02/23	2037	04/05/2023	11.03	Call	Bond Future	671.9600	0.6720	727.4600	0.7275	8.259	0	0	400
2023/02/23	2037	04/05/2023	11.94	Put	Bond Future	1,419.3900	1.4194	1,138.0700	1.1381	(19.820)	0	0	703
2023/02/23	2037	04/05/2023	13.73	Call	Bond Future	10,692.1400	10.6921	11,184.3300	11.1843	4.603	0	0	0
2023/02/23	2037	04/05/2023	11.32	Call	Bond Future	1,212.2000	1.2122	1,309.0500	1.3091	7.990	0	0	0
2023/02/23	2037	04/05/2023	11.32	Put	Bond Future	3,130.2400	3.1302	2,711.3900	2.7114	(13.381)	0	0	0
2023/02/23	2037	04/05/2023	11.78	Call	Bond Future	2,485.7100	2.4857	2,681.7000	2.6817	7.885	0	0	400
2023/02/23	2037	04/05/2023	11.78	Put	Bond Future	1,761.1800	1.7612	1,441.4700	1.4415	(18.153)	0	0	0
2023/02/23	2037	03/08/2023	12.12	Call	Bond Future	4,358.1700	4.3582	4,580.1900	4.5802	5.094	0	0	0
2023/02/23	2037	03/08/2023	12.12	Put	Bond Future	2,513.8700	2.5139	2,208.7400	2.2087	(12.138)	0	0	0
2023/02/23	2037	03/08/2023	12.13	Call	Bond Future	4,391.6400	4.3916	4,615.1400	4.6151	5.089	0	0	0
2023/02/23	2037	03/08/2023	12.13	Put	Bond Future	2,493.5700	2.4936	2,189.9200	2.1899	(12.177)	0	0	0
2023/02/23	2037	03/08/2023			Bond Future	11.7831	78.2713	11.6890	78.7985	(0.799)	0.0000	0.0000	74,072
2023/02/23	2037	03/08/2023	12.14	Call	Bond Future	4,425.2100	4.4252	4,650.1800	4.6502	5.084	0	0	0
2023/02/23	2037	03/08/2023	12.14	Put	Bond Future	2,473.4300	2.4734	2,171.2500	2.1713	(12.217)	0	0	0
2023/02/23	2037	03/08/2023	11.00	Call	Bond Future	1,385.4100	1.3854	1,470.7100	1.4707	6.157	0	0	1,800
2023/02/23	2037	03/08/2023	11.00	Put	Bond Future	5,934.0300	5.9340	5,492.1800	5.4922	(7.446)	0	0	0
2023/02/23	2037	03/08/2023	10.30	Call	Bond Future	493.1400	0.4931	546.4800	0.5465	10.816	0	0	1,800
2023/02/23	2037	03/08/2023	10.30	Put	Bond Future	9,440.1700	9.4402	8,966.3600	8.9664	(5.019)	0	0	0
2023/02/23	2037	02/11/2023	11.57	Call	Bond Future	2,960.3500	2.9604	3,128.7700	3.1288	5.689	0	0	0
2023/02/23	2037	02/11/2023	11.55	Put	Bond Future	4,936.4100	4.9364	4,511.0200	4.5110	(8.617)	0	0	0
2023/02/23	2037	02/11/2023	11.56	Put	Bond Future	4,905.1900	4.9052	4,480.8800	4.4809	(8.650)	0	0	0
2023/02/23	2037	02/11/2023			Bond Future	11.9137	79.8002	11.8061	80.3916	(0.902)	0.0000	0.0000	0
2023/02/23	2037	02/11/2023	11.57	Put	Bond Future	4,873.8800	4.8739	4,450.9200	4.4509	(8.678)	0	0	0
2023/02/23	2037	02/11/2023	11.55	Call	Bond Future	2,909.4000	2.9094	3,075.3900	3.0754	5.705	0	0	0
2023/02/23	2037	02/11/2023	11.56	Call	Bond Future	2,934.9500	2.9350	3,102.0200	3.1020	5.692	0	0	0
2023/02/23	2037	01/02/2024	12.33	Call	Bond Future	5,449.6000	5.4496	5,742.9200	5.7429	5.382	0	0	0
2023/02/23	2037	01/02/2024	12.33	Put	Bond Future	3,982.2200	3.9822	3,561.1200	3.5611	(10.575)	0	0	0
2023/02/23	2037	01/02/2024			Bond Future	12.0524	77.1112	11.9201	77.8256	(1.098)	0.0000	0.0000	0
2023/02/23	2037	01/02/2024	12.31	Call	Bond Future	5,388.5800	5.3886	5,679.4300	5.6794	5.398	0	0	0
2023/02/23	2037	01/02/2024	12.31	Put	Bond Future	4,025.5500	4.0256	3,601.9800	3.6020	(10.522)	0	0	0

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2023/02/23	2037	01/02/2024	12.32	Call	Bond Future	5,419.0600	5.4191	5,711.0000	5.7110	5.387	0	0	0
2023/02/23	2037	01/02/2024	12.32	Put	Bond Future	4,003.8300	4.0038	3,581.3500	3.5813	(10.552)	0	0	0
2023/02/23	2037	02/05/2024	11.45	Call	Bond Future	2,870.5500	2.8706	3,141.2500	3.1413	9.430	0	0	0
2023/02/23	2037	02/05/2024	11.43	Put	Bond Future	7,096.1800	7.0962	6,564.1800	6.5642	(7.497)	0	0	0
2023/02/23	2037	02/05/2024	11.44	Call	Bond Future	2,849.6800	2.8497	3,118.9200	3.1189	9.448	0	0	0
2023/02/23	2037	02/05/2024	11.44	Put	Bond Future	7,059.8900	7.0599	6,529.6800	6.5297	(7.510)	0	0	0
2023/02/23	2037	02/05/2024			Bond Future	12.2114	78.5594	12.0603	79.3588	(1.238)	0.0000	0.0000	0
2023/02/23	2037	02/05/2024	11.45	Put	Bond Future	7,024.0600	7.0241	6,495.3100	6.4953	(7.528)	0	0	0
2023/02/23	2037	02/05/2024	11.43	Call	Bond Future	2,829.2200	2.8292	3,096.6700	3.0967	9.453	0	0	0
2023/02/23	2038	04/05/2023			Bond Future	125.9160	125.9160	127.2946	127.2946	1.095	0.0000	0.0000	4,625
2023/02/23	2038	03/08/2023			Bond Future	126.4776	126.4776	127.8856	127.8856	1.113	0.0000	0.0000	0
2023/02/23	2038	02/11/2023			Bond Future	128.9790	128.9790	130.5004	130.5004	1.180	0.0000	0.0000	0
2023/02/23	2038	01/02/2024			Bond Future	129.5449	129.5449	131.2747	131.2747	1.335	0.0000	0.0000	0
2023/02/23	2038	02/05/2024			Bond Future	132.0147	132.0147	133.8965	133.8965	1.425	0.0000	0.0000	0
2023/02/23	2040	04/05/2023	10.73	Put	Bond Future	7,038.7200	7.0387	6,497.4900	6.4975	(7.689)	0	0	0
2023/02/23	2040	04/05/2023	12.78	Call	Bond Future	6,350.6300	6.3506	6,745.2200	6.7452	6.213	0	0	0
2023/02/23	2040	04/05/2023	12.78	Put	Bond Future	582.2500	0.5823	425.0500	0.4251	(26.999)	0	0	388
2023/02/23	2040	04/05/2023	13.45	Put	Bond Future	215.8700	0.2159	144.2700	0.1443	(33.168)	0	0	486
2023/02/23	2040	04/05/2023	11.43	Call	Bond Future	1,326.0700	1.3261	1,414.2000	1.4142	6.646	0	0	0
2023/02/23	2040	04/05/2023	11.43	Put	Bond Future	3,467.0100	3.4670	3,003.3500	3.0033	(13.373)	0	0	0
2023/02/23	2040	04/05/2023	12.05	Put	Bond Future	1,610.9900	1.6110	1,291.6300	1.2916	(19.824)	0	0	684
2023/02/23	2040	04/05/2023			Bond Future	11.7746	82.3158	11.6844	82.8676	(0.766)	0.0000	0.0000	51,278
2023/02/23	2040	04/05/2023	10.17	Call	Bond Future	44.9800	0.0450	49.3300	0.0493	9.671	0	0	388
2023/02/23	2040	04/05/2023	10.17	Put	Bond Future	10,821.9800	10.8220	10,274.5400	10.2745	(5.059)	0	0	0
2023/02/23	2040	04/05/2023	10.73	Call	Bond Future	264.4800	0.2645	275.0400	0.2750	3.993	0	0	486
2023/02/23	2040	04/05/2023	10.92	Call	Bond Future	441.2000	0.4412	464.3100	0.4643	5.238	0	0	388
2023/02/23	2040	04/05/2023	10.92	Put	Bond Future	5,918.6300	5.9186	5,389.9500	5.3900	(8.932)	0	0	0
2023/02/23	2040	04/05/2023	13.45	Call	Bond Future	9,468.2900	9.4683	9,948.4800	9.9485	5.072	0	0	0
2023/02/23	2040	04/05/2023	11.48	Call	Bond Future	1,448.5200	1.4485	1,545.9800	1.5460	6.728	0	0	486
2023/02/23	2040	04/05/2023	11.48	Put	Bond Future	3,273.2800	3.2733	2,818.9500	2.8189	(13.880)	0	0	0
2023/02/23	2040	04/05/2023	12.05	Call	Bond Future	3,259.9600	3.2600	3,492.3900	3.4924	7.130	0	0	0
2023/02/23	2040	04/05/2023	11.03	Call	Bond Future	577.2300	0.5772	611.2700	0.6113	5.897	0	0	684
2023/02/23	2040	04/05/2023	11.03	Put	Bond Future	5,317.4800	5.3175	4,799.7300	4.7997	(9.737)	0	0	0
2023/02/23	2040	04/05/2023	11.41	Call	Bond Future	1,278.9500	1.2789	1,363.3200	1.3633	6.597	0	0	0
2023/02/23	2040	04/05/2023	11.41	Put	Bond Future	3,546.9000	3.5469	3,079.4800	3.0795	(13.178)	0	0	0
2023/02/23	2040	04/05/2023	11.42	Call	Bond Future	1,302.3800	1.3024	1,388.6200	1.3886	6.622	0	0	0
2023/02/23	2040	04/05/2023	11.42	Put	Bond Future	3,506.7800	3.5068	3,041.2300	3.0412	(13.276)	0	0	0
2023/02/23	2040	03/08/2023	12.23	Call	Bond Future	4,636.4400	4.6364	4,852.4500	4.8525	4.659	0	0	0
2023/02/23	2040	03/08/2023	12.23	Put	Bond Future	2,722.9500	2.7230	2,374.9700	2.3750	(12.780)	0	0	0
2023/02/23	2040	03/08/2023			Bond Future	11.9034	79.4279	11.8094	79.9919	(0.789)	0.0000	0.0000	95,832
2023/02/23	2040	03/08/2023	12.22	Call	Bond Future	4,600.9700	4.6010	4,815.3500	4.8154	4.659	0	0	0
2023/02/23	2040	03/08/2023	12.22	Put	Bond Future	2,744.9800	2.7450	2,395.3700	2.3954	(12.736)	0	0	0
2023/02/23	2040	03/08/2023	12.21	Call	Bond Future	4,565.6000	4.5656	4,778.3600	4.7784	4.660	0	0	0
2023/02/23	2040	03/08/2023	12.21	Put	Bond Future	2,767.1700	2.7672	2,415.9400	2.4159	(12.693)	0	0	0
2023/02/23	2040	02/11/2023	11.59	Call	Bond Future	3,013.2000	3.0132	3,151.6400	3.1516	4.594	0	0	0
2023/02/23	2040	02/11/2023	11.60	Put	Bond Future	5,630.8300	5.6308	5,140.5300	5.1405	(8.707)	0	0	0

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2023/02/23	2040	02/11/2023	11.58	Call	Bond Future	2,986.5900	2.9866	3,124.1900	3.1242	4.607	0	0	0
2023/02/23	2040	02/11/2023	11.58	Put	Bond Future	5,701.2900	5.7013	5,209.0500	5.2090	(8.634)	0	0	0
2023/02/23	2040	02/11/2023			Bond Future	12.0307	80.9794	11.9240	81.6092	(0.887)	0.0000	0.0000	84
2023/02/23	2040	02/11/2023	11.59	Put	Bond Future	5,666.0900	5.6661	5,174.6900	5.1747	(8.673)	0	0	0
2023/02/23	2040	02/11/2023	11.60	Call	Bond Future	3,039.6700	3.0397	3,179.2100	3.1792	4.591	0	0	0
2023/02/23	2040	01/02/2024	12.34	Call	Bond Future	5,536.0800	5.5361	5,771.7300	5.7717	4.257	0	0	0
2023/02/23	2040	01/02/2024	12.34	Put	Bond Future	4,542.9600	4.5430	4,023.2400	4.0232	(11.440)	0	0	0
2023/02/23	2040	01/02/2024	12.33	Call	Bond Future	5,504.0900	5.5041	5,738.5200	5.7385	4.259	0	0	0
2023/02/23	2040	01/02/2024	12.33	Put	Bond Future	4,567.4000	4.5674	4,046.4600	4.0465	(11.406)	0	0	0
2023/02/23	2040	01/02/2024			Bond Future	12.1657	78.0631	12.0354	78.8185	(1.071)	0.0000	0.0000	6
2023/02/23	2040	01/02/2024	12.35	Call	Bond Future	5,567.8300	5.5678	5,805.0100	5.8050	4.260	0	0	0
2023/02/23	2040	01/02/2024	12.35	Put	Bond Future	4,518.3400	4.5183	4,000.1500	4.0001	(11.469)	0	0	0
2023/02/23	2040	02/05/2024	11.61	Call	Bond Future	3,244.3200	3.2443	3,540.4800	3.5405	9.129	0	0	0
2023/02/23	2040	02/05/2024	11.62	Put	Bond Future	7,371.2600	7.3713	6,826.7800	6.8268	(7.387)	0	0	0
2023/02/23	2040	02/05/2024	11.60	Call	Bond Future	3,221.4100	3.2214	3,516.0200	3.5160	9.145	0	0	0
2023/02/23	2040	02/05/2024			Bond Future	12.3193	79.5288	12.1711	80.3710	(1.202)	0.0000	0.0000	0
2023/02/23	2040	02/05/2024	11.61	Put	Bond Future	7,409.3800	7.4094	6,863.3600	6.8634	(7.369)	0	0	0
2023/02/23	2040	02/05/2024	11.62	Call	Bond Future	3,267.3100	3.2673	3,565.0100	3.5650	9.111	0	0	0
2023/02/23	2040	02/05/2024	11.60	Put	Bond Future	7,447.6600	7.4477	6,900.0900	6.9001	(7.352)	0	0	0
2023/02/23	2044	04/05/2023	11.41	Call	Bond Future	1,131.2800	1.1313	1,303.7600	1.3038	15.246	0	0	0
2023/02/23	2044	04/05/2023	11.41	Put	Bond Future	3,855.3000	3.8553	3,343.8400	3.3438	(13.266)	0	0	0
2023/02/23	2044	04/05/2023	11.42	Call	Bond Future	1,153.1300	1.1531	1,328.3500	1.3284	15.195	0	0	0
2023/02/23	2044	04/05/2023	11.42	Put	Bond Future	3,812.1100	3.8121	3,303.3900	3.3034	(13.345)	0	0	0
2023/02/23	2044	04/05/2023	11.75	Put	Bond Future	2,579.6500	2.5796	2,168.3700	2.1684	(15.943)	0	0	4,423
2023/02/23	2044	04/05/2023			Bond Future	11.8409	78.6386	11.7303	79.3225	(0.934)	0.0000	0.0000	55,657
2023/02/23	2044	04/05/2023	11.43	Call	Bond Future	1,175.2300	1.1752	1,353.2000	1.3532	15.143	0	0	0
2023/02/23	2044	04/05/2023	11.43	Put	Bond Future	3,769.2600	3.7693	3,263.2900	3.2633	(13.424)	0	0	0
2023/02/23	2044	04/05/2023	11.75	Call	Bond Future	2,018.0600	2.0181	2,290.7200	2.2907	13.511	0	0	0
2023/02/23	2044	04/05/2023	12.00	Call	Bond Future	2,846.4600	2.8465	3,192.8400	3.1928	12.169	0	0	0
2023/02/23	2044	04/05/2023	12.00	Put	Bond Future	1,880.2300	1.8802	1,542.6700	1.5427	(17.953)	0	0	4,423
2023/02/23	2044	04/05/2023	12.25	Call	Bond Future	3,793.9200	3.7939	4,208.6100	4.2086	10.930	0	0	0
2023/02/23	2044	04/05/2023	12.25	Put	Bond Future	1,350.1700	1.3502	1,080.9200	1.0809	(19.942)	0	0	1,798
2023/02/23	2044	03/08/2023	12.16	Call	Bond Future	4,294.8200	4.2948	4,566.2100	4.5662	6.319	0	0	0
2023/02/23	2044	03/08/2023	12.16	Put	Bond Future	3,133.4700	3.1335	2,706.1800	2.7062	(13.636)	0	0	0
2023/02/23	2044	03/08/2023	12.00	Call	Bond Future	3,760.1600	3.7602	3,999.9300	3.9999	6.377	0	0	0
2023/02/23	2044	03/08/2023	12.00	Put	Bond Future	3,548.5500	3.5486	3,089.6400	3.0896	(12.932)	0	0	4,754
2023/02/23	2044	03/08/2023	12.15	Call	Bond Future	4,260.6300	4.2606	4,529.8900	4.5299	6.320	0	0	0
2023/02/23	2044	03/08/2023	12.15	Put	Bond Future	3,158.0500	3.1581	2,728.6300	2.7286	(13.598)	0	0	0
2023/02/23	2044	03/08/2023			Bond Future	11.9648	75.8036	11.8498	76.5023	(0.961)	0.0000	0.0000	21,473
2023/02/23	2044	03/08/2023	12.17	Call	Bond Future	4,329.3000	4.3293	4,602.4300	4.6024	6.309	0	0	0
2023/02/23	2044	03/08/2023	12.17	Put	Bond Future	3,109.2600	3.1093	2,683.7100	2.6837	(13.687)	0	0	0
2023/02/23	2044	03/08/2023	11.75	Call	Bond Future	2,986.1500	2.9862	3,179.2200	3.1792	6.466	0	0	0
2023/02/23	2044	03/08/2023	11.75	Put	Bond Future	4,299.6500	4.2996	3,794.0400	3.7940	(11.759)	0	0	3,076
2023/02/23	2044	02/11/2023	11.57	Call	Bond Future	2,853.1600	2.8532	3,117.6800	3.1177	9.271	0	0	0
2023/02/23	2044	02/11/2023	11.57	Put	Bond Future	6,023.1300	6.0231	5,522.8500	5.5228	(8.306)	0	0	0
2023/02/23	2044	02/11/2023			Bond Future	12.0869	77.2842	11.9589	78.0490	(1.059)	0.0000	0.0000	0
2023/02/23	2044	02/11/2023	11.56	Call	Bond Future	2,827.5200	2.8275	3,090.2900	3.0903	9.293	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
2023/02/23	2044	02/11/2023	11.56	Put	Bond Future	6,060.9900	6.0610	5,558.9600	5.5590	(8.283)	0	0	0
2023/02/23	2044	02/11/2023	11.55	Call	Bond Future	2,802.0000	2.8020	3,063.0100	3.0630	9.315	0	0	0
2023/02/23	2044	02/11/2023	11.55	Put	Bond Future	6,099.0600	6.0991	5,595.2700	5.5953	(8.260)	0	0	0
2023/02/23	2044	01/02/2024	12.29	Call	Bond Future	5,378.4200	5.3784	5,565.6300	5.5656	3.481	0	0	0
2023/02/23	2044	01/02/2024	12.29	Put	Bond Future	4,950.7000	4.9507	4,249.7400	4.2497	(14.159)	0	0	0
2023/02/23	2044	01/02/2024			Bond Future	12.2161	74.4205	12.0649	75.3087	(1.238)	0.0000	0.0000	0
2023/02/23	2044	01/02/2024	12.28	Call	Bond Future	5,347.1800	5.3472	5,532.5600	5.5326	3.467	0	0	0
2023/02/23	2044	01/02/2024	12.28	Put	Bond Future	4,977.0900	4.9771	4,274.3000	4.2743	(14.121)	0	0	0
2023/02/23	2044	01/02/2024	12.27	Call	Bond Future	5,316.0000	5.3160	5,499.8400	5.4998	3.458	0	0	0
2023/02/23	2044	01/02/2024	12.27	Put	Bond Future	5,003.6200	5.0036	4,299.2900	4.2993	(14.076)	0	0	0
2023/02/23	2044	02/05/2024	11.67	Call	Bond Future	3,414.0300	3.4140	3,675.6300	3.6756	7.662	0	0	0
2023/02/23	2044	02/05/2024	11.67	Put	Bond Future	7,544.3000	7.5443	6,831.6500	6.8316	(9.446)	0	0	0
2023/02/23	2044	02/05/2024			Bond Future	12.3624	75.8176	12.1934	76.7919	(1.367)	0.0000	0.0000	0
2023/02/23	2044	02/05/2024	11.66	Call	Bond Future	3,390.6300	3.3906	3,650.5300	3.6505	7.665	0	0	0
2023/02/23	2044	02/05/2024	11.66	Put	Bond Future	7,583.3400	7.5833	6,868.9900	6.8690	(9.420)	0	0	0
2023/02/23	2044	02/05/2024	11.65	Call	Bond Future	3,366.9900	3.3670	3,625.1800	3.6252	7.668	0	0	0
2023/02/23	2044	02/05/2024	11.65	Put	Bond Future	7,622.2200	7.6222	6,906.1600	6.9062	(9.394)	0	0	0
2023/02/23	2046	04/05/2023			Bond Future	110.0986	110.0986	110.4627	110.4627	0.331	0.0000	0.0000	17,308
2023/02/23	2046	03/08/2023			Bond Future	112.2918	112.2918	112.6652	112.6652	0.332	0.0000	0.0000	0
2023/02/23	2046	02/11/2023			Bond Future	112.4413	112.4413	112.8965	112.8965	0.405	0.0000	0.0000	0
2023/02/23	2046	01/02/2024			Bond Future	114.6745	114.6745	115.2942	115.2942	0.540	0.0000	0.0000	0
2023/02/23	2046	02/05/2024			Bond Future	114.7417	114.7417	115.4758	115.4758	0.640	0.0000	0.0000	0
2023/02/23	2050	04/05/2023			Bond Future	111.9224	111.9224	113.1157	113.1157	1.066	0.0000	0.0000	13,316
2023/02/23	2050	03/08/2023			Bond Future	111.9829	111.9829	113.2014	113.2014	1.088	0.0000	0.0000	0
2023/02/23	2050	02/11/2023			Bond Future	114.1975	114.1975	115.5161	115.5161	1.155	0.0000	0.0000	0
2023/02/23	2050	01/02/2024			Bond Future	114.2428	114.2428	115.7447	115.7447	1.315	0.0000	0.0000	0
2023/02/23	2050	02/05/2024			Bond Future	116.4206	116.4206	118.0561	118.0561	1.405	0.0000	0.0000	0
2023/02/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/23	AL37	04/05/2023			Index Future	875.7600	875.7600	876.3720	876.3720	0.070	0.0000	0.0000	0
2023/02/23	AL37	03/08/2023			Index Future	892.9950	892.9950	893.6330	893.6330	0.071	0.0000	0.0000	0
2023/02/23	AL37	02/11/2023			Index Future	910.4520	910.4520	911.6970	911.6970	0.137	0.0000	0.0000	0
2023/02/23	AL37	01/02/2024			Index Future	928.3390	928.3390	930.8510	930.8510	0.271	0.0000	0.0000	0
2023/02/23	AL37	02/05/2024			Index Future	945.8640	945.8640	949.2640	949.2640	0.359	0.0000	0.0000	0
2023/02/23	AL7T	04/05/2023			Index Future	1,002.4160	1,002.4160	1,004.8520	1,004.8520	0.243	0.0000	0.0000	0
2023/02/23	AL7T	03/08/2023			Index Future	1,022.1430	1,022.1430	1,024.6430	1,024.6430	0.245	0.0000	0.0000	0
2023/02/23	AL7T	02/11/2023			Index Future	1,042.1250	1,042.1250	1,045.3560	1,045.3560	0.310	0.0000	0.0000	0
2023/02/23	AL7T	01/02/2024			Index Future	1,062.5980	1,062.5980	1,067.3180	1,067.3180	0.444	0.0000	0.0000	0
2023/02/23	AL7T	02/05/2024			Index Future	1,082.6580	1,082.6580	1,088.4310	1,088.4310	0.533	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
2023/02/23	ALBI	04/05/2023			Index Future	880.6790	880.6790	884.2490	884.2490	0.405	0.0000	0.0000	100
2023/02/23	ALBI	03/08/2023			Index Future	898.0100	898.0100	901.6650	901.6650	0.407	0.0000	0.0000	0
2023/02/23	ALBI	02/11/2023			Index Future	915.5660	915.5660	919.8920	919.8920	0.472	0.0000	0.0000	0
2023/02/23	ALBI	01/02/2024			Index Future	933.5520	933.5520	939.2180	939.2180	0.607	0.0000	0.0000	0
2023/02/23	ALBI	02/05/2024			Index Future	951.1770	951.1770	957.7970	957.7970	0.696	0.0000	0.0000	0
2023/02/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/02/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/23	C303	28/02/2033			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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/23	ES33	04/05/2023			Bond Future	12.3211	73.3195	12.2506	73.6461	(0.573)	0.0000	0.0000	0
2023/02/23	ES33	03/08/2023			Bond Future	12.4838	74.7802	12.4100	75.1144	(0.591)	0.0000	0.0000	350
2023/02/23	ES33	02/11/2023			Bond Future	12.6606	72.4654	12.5725	72.8557	(0.696)	0.0000	0.0000	0
2023/02/23	ES33	01/02/2024			Bond Future	12.8496	73.9037	12.7341	74.4036	(0.899)	0.0000	0.0000	0
2023/02/23	ES33	02/05/2024			Bond Future	13.0600	71.5173	12.9236	72.0927	(1.044)	0.0000	0.0000	0
2023/02/23	ES42	04/05/2023			Bond Future	12.6848	70.5288	12.5889	71.0439	(0.756)	0.0000	0.0000	0
2023/02/23	ES42	03/08/2023			Bond Future	12.8332	71.9339	12.7333	72.4603	(0.778)	0.0000	0.0000	4,000
2023/02/23	ES42	02/11/2023			Bond Future	12.9935	69.0942	12.8801	69.6796	(0.872)	0.0000	0.0000	0
2023/02/23	ES42	01/02/2024			Bond Future	13.1563	70.4647	13.0190	71.1605	(1.044)	0.0000	0.0000	0
2023/02/23	ES42	02/05/2024			Bond Future	13.3419	67.5439	13.1857	68.3176	(1.171)	0.0000	0.0000	0
2023/02/23	GOVI	04/05/2023	852.86	Call	GOVI	153,520.0000	15.3520	188,640.0000	18.8640	22.876	0	0	0
2023/02/23	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/23	GOVI	04/05/2023	852.87	Call	GOVI	153,420.0000	15.3420	188,540.0000	18.8540	22.891	0	0	0
2023/02/23	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/23	GOVI	04/05/2023			GOVI	868.2120	868.2120	871.7240	871.7240	0.405	0.0000	0.0000	836
2023/02/23	GOVI	04/05/2023	852.88	Call	GOVI	153,320.0000	15.3320	188,440.0000	18.8440	22.906	0	0	0
2023/02/23	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/23	GOVI	03/08/2023	837.21	Call	GOVI	480,880.0000	48.0880	516,830.0000	51.6830	7.476	0	0	0
2023/02/23	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/23	GOVI	03/08/2023	837.22	Call	GOVI	480,780.0000	48.0780	516,730.0000	51.6730	7.477	0	0	0
2023/02/23	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/23	GOVI	03/08/2023			GOVI	885.2980	885.2980	888.8930	888.8930	0.406	0.0000	0.0000	0
2023/02/23	GOVI	03/08/2023	837.23	Call	GOVI	480,680.0000	48.0680	516,630.0000	51.6630	7.479	0	0	0
2023/02/23	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/23	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/23	GOVI	02/11/2023	885.82	Call	GOVI	167,850.0000	16.7850	210,410.0000	21.0410	25.356	0	0	0
2023/02/23	GOVI	02/11/2023			GOVI	902.6050	902.6050	906.8610	906.8610	0.472	0.0000	0.0000	0
2023/02/23	GOVI	02/11/2023	885.80	Call	GOVI	168,050.0000	16.8050	210,610.0000	21.0610	25.326	0	0	0
2023/02/23	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/23	GOVI	02/11/2023	885.81	Call	GOVI	167,950.0000	16.7950	210,510.0000	21.0510	25.341	0	0	0
2023/02/23	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/23	GOVI	01/02/2024	880.00	Call	GOVI	403,370.0000	40.3370	459,140.0000	45.9140	13.826	0	0	0
2023/02/23	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/23	GOVI	01/02/2024			GOVI	920.3370	920.3370	925.9140	925.9140	0.606	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
2023/02/23	GOVI	01/02/2024	879.98	Call	GOVI	403,570.0000	40.3570	459,340.0000	45.9340	13.819	0	0	0
2023/02/23	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/23	GOVI	01/02/2024	879.99	Call	GOVI	403,470.0000	40.3470	459,240.0000	45.9240	13.823	0	0	0
2023/02/23	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/23	GOVI	02/05/2024	950.97	Put	GOVI	132,580.0000	13.2580	67,400.0000	6.7400	(49.163)	0	0	0
2023/02/23	GOVI	02/05/2024	950.98	Put	GOVI	132,680.0000	13.2680	67,500.0000	6.7500	(49.126)	0	0	0
2023/02/23	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/23	GOVI	02/05/2024			GOVI	937.7120	937.7120	944.2300	944.2300	0.695	0.0000	0.0000	0
2023/02/23	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/23	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/23	GOVI	02/05/2024	950.99	Put	GOVI	132,780.0000	13.2780	67,600.0000	6.7600	(49.089)	0	0	0
2023/02/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/02/23	IGOV	04/05/2023			Index Future	321.1110	321.1110	322.7390	322.7390	0.507	0.0000	0.0000	655
2023/02/23	IGOV	03/08/2023			Index Future	327.5080	327.5080	329.1730	329.1730	0.508	0.0000	0.0000	0
2023/02/23	IGOV	02/11/2023			Index Future	333.9860	333.9860	335.9040	335.9040	0.574	0.0000	0.0000	0
2023/02/23	IGOV	01/02/2024			Index Future	340.6220	340.6220	343.0360	343.0360	0.709	0.0000	0.0000	0
2023/02/23	IGOV	02/05/2024			Index Future	347.1260	347.1260	349.8950	349.8950	0.798	0.0000	0.0000	0
2023/02/23	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/02/23	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/02/23	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/02/23	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/02/23	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/02/23	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/02/23	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/02/23	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/02/23	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/02/23	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/02/23	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/02/23	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/02/23	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/02/23	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/02/23	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/02/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/02/23	JBAF	15/03/2023			Jibar Tradeable Future	7.5250	92.4750	7.5250	92.4750	0.000	0.0000	0.0000	0
2023/02/23	JBAF	19/04/2023			Jibar Tradeable Future	7.7350	92.2650	7.7350	92.2650	0.000	0.0000	0.0000	0
2023/02/23	JBAF	17/05/2023			Jibar Tradeable Future	7.7900	92.2100	7.8000	92.2000	0.128	0.0000	0.0000	0
2023/02/23	JBAF	21/06/2023			Jibar Tradeable Future	7.9150	92.0850	7.9250	92.0750	0.126	0.0000	0.0000	0
2023/02/23	JBAF	19/07/2023			Jibar Tradeable Future	7.9500	92.0500	7.9600	92.0400	0.126	0.0000	0.0000	0
2023/02/23	JBAF	16/08/2023			Jibar Tradeable Future	8.0100	91.9900	8.0400	91.9600	0.375	0.0000	0.0000	0
2023/02/23	JBAF	20/09/2023			Jibar Tradeable Future	8.0200	91.9800	8.0600	91.9400	0.499	0.0000	0.0000	75
2023/02/23	JBAF	20/12/2023			Jibar Tradeable Future	7.9650	92.0350	8.0550	91.9450	1.130	0.0000	0.0000	272

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
2023/02/23	JBAF	20/03/2024			Jibar Tradeable Future	7.9950	92.0050	8.0350	91.9650	0.500	0.0000	0.0000	0
2023/02/23	JBAF	19/06/2024			Jibar Tradeable Future	7.9400	92.0600	8.0000	92.0000	0.756	0.0000	0.0000	0
2023/02/23	JBAF	18/09/2024			Jibar Tradeable Future	7.8700	92.1300	7.9600	92.0400	1.144	0.0000	0.0000	68
2023/02/23	JBAF	18/12/2024			Jibar Tradeable Future	7.8250	92.1750	7.9250	92.0750	1.278	0.0000	0.0000	0
2023/02/23	R035	04/05/2023	10.55	Call	Bond Future	396.0500	0.3960	427.1800	0.4272	7.860	0	0	770
2023/02/23	R035	04/05/2023	10.55	Put	Bond Future	5,234.3400	5.2343	4,926.9600	4.9270	(5.872)	0	0	0
2023/02/23	R035	04/05/2023	13.18	Call	Bond Future	9,559.6900	9.5597	9,874.6400	9.8746	3.295	0	0	0
2023/02/23	R035	04/05/2023	13.18	Put	Bond Future	124.9900	0.1250	101.4300	0.1014	(18.850)	0	0	491
2023/02/23	R035	04/05/2023	12.46	Call	Bond Future	6,282.4800	6.2825	6,557.5400	6.5575	4.378	0	0	0
2023/02/23	R035	04/05/2023	12.46	Put	Bond Future	408.9100	0.4089	345.4600	0.3455	(15.517)	0	0	388
2023/02/23	R035	04/05/2023	11.20	Call	Bond Future	1,557.5500	1.5575	1,667.9800	1.6680	7.090	0	0	0
2023/02/23	R035	04/05/2023	11.21	Call	Bond Future	1,583.6500	1.5837	1,695.5700	1.6956	7.067	0	0	0
2023/02/23	R035	04/05/2023	11.22	Put	Bond Future	2,466.2600	2.4663	2,241.1700	2.2412	(9.127)	0	0	0
2023/02/23	R035	04/05/2023	10.60	Call	Bond Future	449.8100	0.4498	485.1400	0.4851	7.854	0	0	388
2023/02/23	R035	04/05/2023	10.60	Put	Bond Future	4,981.9800	4.9820	4,678.8000	4.6788	(6.086)	0	0	0
2023/02/23	R035	04/05/2023	11.05	Call	Bond Future	1,195.7500	1.1958	1,283.5200	1.2835	7.340	0	0	770
2023/02/23	R035	04/05/2023	11.05	Put	Bond Future	3,038.2200	3.0382	2,787.4800	2.7875	(8.253)	0	0	0
2023/02/23	R035	04/05/2023	11.17	Call	Bond Future	1,480.6900	1.4807	1,586.5100	1.5865	7.147	0	0	491
2023/02/23	R035	04/05/2023			Bond Future	11.3699	85.6609	11.3104	85.9994	(0.523)	0.0000	0.0000	159,305
2023/02/23	R035	04/05/2023	9.85	Call	Bond Future	48.3500	0.0484	51.5300	0.0515	6.577	0	0	388
2023/02/23	R035	04/05/2023	9.85	Put	Bond Future	9,331.9400	9.3319	8,996.6100	8.9966	(3.593)	0	0	0
2023/02/23	R035	04/05/2023	10.42	Call	Bond Future	278.4600	0.2785	300.2300	0.3002	7.818	0	0	491
2023/02/23	R035	04/05/2023	10.42	Put	Bond Future	5,919.6400	5.9196	5,602.9000	5.6029	(5.351)	0	0	0
2023/02/23	R035	04/05/2023	11.80	Call	Bond Future	3,511.4700	3.5115	3,713.9200	3.7139	5.765	0	0	0
2023/02/23	R035	04/05/2023	11.80	Put	Bond Future	1,121.1400	1.1211	985.0800	0.9851	(12.136)	0	0	1,035
2023/02/23	R035	04/05/2023	11.87	Call	Bond Future	3,782.5800	3.7826	3,994.4200	3.9944	5.600	0	0	0
2023/02/23	R035	04/05/2023	11.87	Put	Bond Future	1,012.4100	1.0124	885.7400	0.8857	(12.512)	0	0	770
2023/02/23	R035	04/05/2023	11.20	Put	Bond Future	2,529.0000	2.5290	2,300.9200	2.3009	(9.019)	0	0	0
2023/02/23	R035	04/05/2023	11.21	Put	Bond Future	2,497.4800	2.4975	2,270.8900	2.2709	(9.073)	0	0	0
2023/02/23	R035	04/05/2023	11.22	Call	Bond Future	1,610.0000	1.6100	1,723.4200	1.7234	7.045	0	0	0
2023/02/23	R035	04/05/2023	11.17	Put	Bond Future	2,625.3400	2.6253	2,392.6500	2.3926	(8.863)	0	0	0
2023/02/23	R035	03/08/2023	12.00	Call	Bond Future	4,870.9500	4.8710	5,006.7800	5.0068	2.789	0	0	0
2023/02/23	R035	03/08/2023	12.00	Put	Bond Future	2,119.2800	2.1193	1,908.5800	1.9086	(9.942)	0	0	0
2023/02/23	R035	03/08/2023			Bond Future	11.4931	87.3467	11.4310	87.6933	(0.541)	0.0000	0.0000	6,761
2023/02/23	R035	03/08/2023	11.98	Call	Bond Future	4,800.4900	4.8005	4,934.2700	4.9343	2.787	0	0	0
2023/02/23	R035	03/08/2023	11.98	Put	Bond Future	2,154.9300	2.1549	1,942.1800	1.9422	(9.873)	0	0	0
2023/02/23	R035	03/08/2023	11.99	Call	Bond Future	4,835.7900	4.8358	4,970.5900	4.9706	2.788	0	0	0
2023/02/23	R035	03/08/2023	11.99	Put	Bond Future	2,137.1500	2.1372	1,925.4200	1.9254	(9.907)	0	0	0
2023/02/23	R035	02/11/2023	11.41	Call	Bond Future	3,198.3200	3.1983	3,376.8300	3.3768	5.581	0	0	0
2023/02/23	R035	02/11/2023	11.41	Put	Bond Future	4,400.4500	4.4005	4,168.2100	4.1682	(5.278)	0	0	0
2023/02/23	R035	02/11/2023	11.42	Call	Bond Future	3,224.9100	3.2249	3,404.4000	3.4044	5.566	0	0	0
2023/02/23	R035	02/11/2023	11.42	Put	Bond Future	4,371.5300	4.3715	4,140.2700	4.1403	(5.290)	0	0	0
2023/02/23	R035	02/11/2023			Bond Future	11.6286	84.5509	11.5534	84.9617	(0.647)	0.0000	0.0000	123
2023/02/23	R035	02/11/2023	11.43	Call	Bond Future	3,251.9000	3.2519	3,432.3500	3.4324	5.549	0	0	0
2023/02/23	R035	02/11/2023	11.43	Put	Bond Future	4,343.0500	4.3431	4,112.7500	4.1127	(5.303)	0	0	0
2023/02/23	R035	01/02/2024	12.18	Put	Bond Future	3,611.8200	3.6118	3,282.6300	3.2826	(9.114)	0	0	0
2023/02/23	R035	01/02/2024	12.19	Call	Bond Future	5,766.4900	5.7665	5,975.5400	5.9755	3.625	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
2023/02/23	R035	01/02/2024	12.19	Put	Bond Future	3,591.8300	3.5918	3,263.7100	3.2637	(9.135)	0	0	0
2023/02/23	R035	01/02/2024			Bond Future	11.7737	86.2106	11.6732	86.7477	(0.853)	0.0000	0.0000	0
2023/02/23	R035	01/02/2024	12.20	Call	Bond Future	5,798.1700	5.7982	6,007.9500	6.0079	3.618	0	0	0
2023/02/23	R035	01/02/2024	12.20	Put	Bond Future	3,572.2800	3.5723	3,244.8900	3.2449	(9.165)	0	0	0
2023/02/23	R035	01/02/2024	12.18	Call	Bond Future	5,735.1900	5.7352	5,943.1700	5.9432	3.626	0	0	0
2023/02/23	R035	02/05/2024	11.19	Call	Bond Future	2,813.4700	2.8135	3,023.2200	3.0232	7.455	0	0	0
2023/02/23	R035	02/05/2024	11.19	Put	Bond Future	6,796.0000	6.7960	6,381.9600	6.3820	(6.092)	0	0	0
2023/02/23	R035	02/05/2024	11.20	Call	Bond Future	2,834.0600	2.8341	3,044.9500	3.0450	7.441	0	0	0
2023/02/23	R035	02/05/2024	11.20	Put	Bond Future	6,761.0200	6.7610	6,348.1200	6.3481	(6.107)	0	0	0
2023/02/23	R035	02/05/2024			Bond Future	11.9304	83.3299	11.8111	83.9536	(1.000)	0.0000	0.0000	0
2023/02/23	R035	02/05/2024	11.21	Call	Bond Future	2,854.7300	2.8547	3,066.7700	3.0668	7.428	0	0	0
2023/02/23	R035	02/05/2024	11.21	Put	Bond Future	6,726.1800	6.7262	6,314.4300	6.3144	(6.122)	0	0	0
2023/02/23	R186	04/05/2023	8.83	Put	Bond Future	482.3700	0.4824	477.5500	0.4776	(0.999)	0	0	0
2023/02/23	R186	04/05/2023	8.84	Call	Bond Future	1,328.9000	1.3289	1,286.3300	1.2863	(3.203)	0	0	0
2023/02/23	R186	04/05/2023			Bond Future	8.5685	109.8916	8.5804	109.8537	0.139	0.0000	0.0000	96,219
2023/02/23	R186	04/05/2023	8.36	Call	Bond Future	495.5600	0.4956	455.4000	0.4554	(8.104)	0	0	200
2023/02/23	R186	04/05/2023	8.36	Put	Bond Future	1,158.8900	1.1589	1,156.5600	1.1566	(0.201)	0	0	200
2023/02/23	R186	04/05/2023	8.82	Call	Bond Future	1,285.7600	1.2858	1,242.8700	1.2429	(3.336)	0	0	0
2023/02/23	R186	04/05/2023	8.82	Put	Bond Future	492.3500	0.4923	487.2900	0.4873	(1.028)	0	0	0
2023/02/23	R186	04/05/2023	8.83	Call	Bond Future	1,307.1700	1.3072	1,264.5200	1.2645	(3.263)	0	0	0
2023/02/23	R186	04/05/2023	8.84	Put	Bond Future	472.7300	0.4727	467.9900	0.4680	(1.003)	0	0	0
2023/02/23	R186	03/08/2023	9.73	Put	Bond Future	294.8700	0.2949	289.2500	0.2893	(1.906)	0	0	0
2023/02/23	R186	03/08/2023	9.74	Call	Bond Future	3,548.8800	3.5489	3,506.2900	3.5063	(1.200)	0	0	0
2023/02/23	R186	03/08/2023	9.74	Put	Bond Future	291.0800	0.2911	285.4700	0.2855	(1.927)	0	0	0
2023/02/23	R186	03/08/2023			Bond Future	8.6210	106.7498	8.6335	106.7128	0.145	0.0000	0.0000	0
2023/02/23	R186	03/08/2023	9.75	Call	Bond Future	3,573.6700	3.5737	3,530.9300	3.5309	(1.196)	0	0	0
2023/02/23	R186	03/08/2023	9.75	Put	Bond Future	287.3300	0.2873	281.5700	0.2816	(2.005)	0	0	0
2023/02/23	R186	03/08/2023	9.73	Call	Bond Future	3,524.1200	3.5241	3,481.5200	3.4815	(1.209)	0	0	0
2023/02/23	R186	02/11/2023	9.40	Call	Bond Future	2,706.5200	2.7065	2,715.7300	2.7157	0.340	0	0	0
2023/02/23	R186	02/11/2023	9.40	Put	Bond Future	752.7800	0.7528	727.2700	0.7273	(3.389)	0	0	0
2023/02/23	R186	02/11/2023	9.15	Call	Bond Future	2,217.7400	2.2177	2,223.7500	2.2238	0.271	0	0	1,715
2023/02/23	R186	02/11/2023			Bond Future	8.6854	108.8355	8.6728	108.8702	(0.144)	0.0000	0.0000	10
2023/02/23	R186	02/11/2023	9.39	Call	Bond Future	2,686.3900	2.6864	2,695.4700	2.6955	0.338	0	0	0
2023/02/23	R186	02/11/2023	9.39	Put	Bond Future	759.6700	0.7597	734.0300	0.7340	(3.375)	0	0	0
2023/02/23	R186	02/11/2023	10.42	Call	Bond Future	4,960.3600	4.9604	4,981.0300	4.9810	0.417	0	0	0
2023/02/23	R186	02/11/2023	10.42	Put	Bond Future	296.6300	0.2966	282.5800	0.2826	(4.737)	0	0	1,715
2023/02/23	R186	02/11/2023	9.15	Put	Bond Future	942.2400	0.9422	913.5300	0.9135	(3.047)	0	0	0
2023/02/23	R186	02/11/2023	9.38	Call	Bond Future	2,666.3100	2.6663	2,675.2600	2.6753	0.336	0	0	0
2023/02/23	R186	02/11/2023	9.38	Put	Bond Future	766.6200	0.7666	740.8500	0.7408	(3.362)	0	0	0
2023/02/23	R186	01/02/2024	9.50	Call	Bond Future	2,807.8900	2.8079	2,917.3300	2.9173	3.898	0	0	0
2023/02/23	R186	01/02/2024	9.51	Call	Bond Future	2,826.3400	2.8263	2,936.1700	2.9362	3.886	0	0	0
2023/02/23	R186	01/02/2024	9.52	Put	Bond Future	914.5300	0.9145	840.7100	0.8407	(8.072)	0	0	0
2023/02/23	R186	01/02/2024			Bond Future	8.7575	105.6682	8.6857	105.8522	(0.820)	0.0000	0.0000	0
2023/02/23	R186	01/02/2024	9.50	Put	Bond Future	927.6500	0.9277	853.0500	0.8531	(8.042)	0	0	0
2023/02/23	R186	01/02/2024	9.51	Put	Bond Future	921.0700	0.9211	846.8600	0.8469	(8.057)	0	0	0
2023/02/23	R186	01/02/2024	9.52	Call	Bond Future	2,844.8200	2.8448	2,955.0400	2.9550	3.874	0	0	0
2023/02/23	R186	02/05/2024	8.01	Call	Bond Future	675.6500	0.6756	749.2400	0.7492	10.892	0	0	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
2023/02/23	R186	02/05/2024	8.01	Put	Bond Future	2,747.5000	2.7475	2,536.6900	2.5367	(7.673)	0	0	0
2023/02/23	R186	02/05/2024			Bond Future	8.8802	107.6552	8.7594	107.9396	(1.360)	0.0000	0.0000	0
2023/02/23	R186	02/05/2024	7.99	Call	Bond Future	659.6700	0.6597	731.9700	0.7320	10.960	0	0	0
2023/02/23	R186	02/05/2024	7.99	Put	Bond Future	2,779.7600	2.7798	2,567.6600	2.5677	(7.630)	0	0	0
2023/02/23	R186	02/05/2024	8.00	Call	Bond Future	667.6300	0.6676	740.5700	0.7406	10.925	0	0	0
2023/02/23	R186	02/05/2024	8.00	Put	Bond Future	2,763.6000	2.7636	2,552.1400	2.5521	(7.652)	0	0	0
2023/02/23	R197	04/05/2023			Bond Future	335.7329	335.7329	335.7607	335.7607	0.008	0.0000	0.0000	309
2023/02/23	R197	03/08/2023			Bond Future	333.3871	333.3871	333.4200	333.4200	0.010	0.0000	0.0000	0
2023/02/23	R197	02/11/2023			Bond Future	339.9802	339.9802	340.2376	340.2376	0.076	0.0000	0.0000	0
2023/02/23	R202	04/05/2023			Bond Future	248.0792	248.0792	248.3230	248.3230	0.098	0.0000	0.0000	4,960
2023/02/23	R202	03/08/2023			Bond Future	248.2229	248.2229	248.4750	248.4750	0.102	0.0000	0.0000	460
2023/02/23	R202	02/11/2023			Bond Future	253.1320	253.1320	253.5557	253.5557	0.167	0.0000	0.0000	0
2023/02/23	R202	01/02/2024			Bond Future	253.2458	253.2458	254.0215	254.0215	0.306	0.0000	0.0000	0
2023/02/23	R202	02/05/2024			Bond Future	258.0744	258.0744	259.0949	259.0949	0.395	0.0000	0.0000	0
2023/02/23	R209	04/05/2023	10.00	Call	Bond Future	60.1700	0.0602	65.4800	0.0655	8.825	0	0	500
2023/02/23	R209	04/05/2023	10.00	Put	Bond Future	7,647.3200	7.6473	7,306.3700	7.3064	(4.458)	0	0	0
2023/02/23	R209	04/05/2023	10.50	Call	Bond Future	273.4100	0.2734	279.8600	0.2799	2.359	0	0	4,500
2023/02/23	R209	04/05/2023	10.50	Put	Bond Future	5,045.3400	5.0453	4,705.5300	4.7055	(6.735)	0	0	0
2023/02/23	R209	04/05/2023	11.50	Put	Bond Future	1,597.4300	1.5974	1,358.3700	1.3584	(14.965)	0	0	0
2023/02/23	R209	04/05/2023	11.09	Call	Bond Future	1,048.3400	1.0483	1,096.7500	1.0967	4.618	0	0	0
2023/02/23	R209	04/05/2023	11.09	Put	Bond Future	2,686.9600	2.6870	2,389.1100	2.3891	(11.085)	0	0	0
2023/02/23	R209	04/05/2023	11.10	Call	Bond Future	1,067.9200	1.0679	1,117.5200	1.1175	4.645	0	0	0
2023/02/23	R209	04/05/2023	11.10	Put	Bond Future	2,655.1100	2.6551	2,358.4500	2.3584	(11.173)	0	0	0
2023/02/23	R209	04/05/2023			Bond Future	11.4140	66.2229	11.3446	66.5691	(0.608)	0.0000	0.0000	19,631
2023/02/23	R209	04/05/2023	11.00	Call	Bond Future	882.0900	0.8821	920.6200	0.9206	4.368	0	0	2,500
2023/02/23	R209	04/05/2023	11.00	Put	Bond Future	2,985.9900	2.9860	2,678.2600	2.6783	(10.306)	0	0	8,250
2023/02/23	R209	04/05/2023	11.50	Call	Bond Future	2,022.9900	2.0230	2,130.1900	2.1302	5.299	0	0	1,000
2023/02/23	R209	04/05/2023	12.50	Call	Bond Future	5,465.4500	5.4654	5,723.1900	5.7232	4.716	0	0	0
2023/02/23	R209	04/05/2023	12.50	Put	Bond Future	364.7500	0.3648	276.2300	0.2762	(24.269)	0	0	8,500
2023/02/23	R209	04/05/2023	11.11	Call	Bond Future	1,087.7100	1.0877	1,138.5100	1.1385	4.670	0	0	0
2023/02/23	R209	04/05/2023	11.11	Put	Bond Future	2,623.5400	2.6235	2,328.0800	2.3281	(11.262)	0	0	0
2023/02/23	R209	03/08/2023	11.95	Put	Bond Future	1,995.3000	1.9953	1,784.1700	1.7842	(10.581)	0	0	0
2023/02/23	R209	03/08/2023	10.70	Call	Bond Future	1,104.8700	1.1049	1,145.6500	1.1456	3.691	0	0	1,800
2023/02/23	R209	03/08/2023	11.93	Call	Bond Future	3,965.8200	3.9658	4,106.6500	4.1067	3.551	0	0	0
2023/02/23	R209	03/08/2023	11.94	Call	Bond Future	3,995.8100	3.9958	4,137.6800	4.1377	3.550	0	0	0
2023/02/23	R209	03/08/2023	10.00	Call	Bond Future	379.4500	0.3795	409.6300	0.4096	7.954	0	0	1,800
2023/02/23	R209	03/08/2023	10.00	Put	Bond Future	8,475.9300	8.4759	8,152.0800	8.1521	(3.821)	0	0	0
2023/02/23	R209	03/08/2023			Bond Future	11.5257	67.5262	11.4536	67.8802	(0.625)	0.0000	0.0000	1,690
2023/02/23	R209	03/08/2023	11.95	Call	Bond Future	4,025.8900	4.0259	4,168.7900	4.1688	3.550	0	0	0
2023/02/23	R209	03/08/2023	10.70	Put	Bond Future	5,324.6000	5.3246	5,011.3500	5.0113	(5.883)	0	0	0
2023/02/23	R209	03/08/2023	11.93	Put	Bond Future	2,028.9500	2.0290	1,815.7500	1.8157	(10.508)	0	0	0
2023/02/23	R209	03/08/2023	11.94	Put	Bond Future	2,012.0500	2.0121	1,799.8900	1.7999	(10.544)	0	0	0
2023/02/23	R209	02/11/2023	11.33	Call	Bond Future	2,592.8100	2.5928	2,699.3200	2.6993	4.108	0	0	0
2023/02/23	R209	02/11/2023	11.33	Put	Bond Future	4,133.0700	4.1331	3,833.5400	3.8335	(7.247)	0	0	0
2023/02/23	R209	02/11/2023	11.34	Call	Bond Future	2,615.4300	2.6154	2,722.6700	2.7227	4.100	0	0	0

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2023/02/23	R209	02/11/2023	11.34	Put	Bond Future	4,106.0200	4.1060	3,807.2200	3.8072	(7.277)	0	0	0
2023/02/23	R209	02/11/2023			Bond Future	11.6450	65.6952	11.5610	66.1012	(0.722)	0.0000	0.0000	3,854
2023/02/23	R209	02/11/2023	11.35	Call	Bond Future	2,638.1600	2.6382	2,745.9000	2.7459	4.084	0	0	0
2023/02/23	R209	02/11/2023	11.35	Put	Bond Future	4,079.1300	4.0791	3,780.8300	3.7808	(7.313)	0	0	0
2023/02/23	R209	01/02/2024	12.14	Call	Bond Future	4,960.2500	4.9602	5,161.3400	5.1613	4.054	0	0	0
2023/02/23	R209	01/02/2024	12.14	Put	Bond Future	3,233.2000	3.2332	2,927.8500	2.9279	(9.444)	0	0	0
2023/02/23	R209	01/02/2024	12.13	Put	Bond Future	3,251.3100	3.2513	2,944.9500	2.9450	(9.423)	0	0	0
2023/02/23	R209	01/02/2024			Bond Future	11.7680	66.9844	11.6615	67.4909	(0.905)	0.0000	0.0000	0
2023/02/23	R209	01/02/2024	12.12	Call	Bond Future	4,905.3500	4.9054	5,104.6600	5.1047	4.063	0	0	0
2023/02/23	R209	01/02/2024	12.12	Put	Bond Future	3,269.5200	3.2695	2,962.3900	2.9624	(9.394)	0	0	0
2023/02/23	R209	01/02/2024	12.13	Call	Bond Future	4,932.7800	4.9328	5,132.8600	5.1329	4.056	0	0	0
2023/02/23	R209	02/05/2024	11.17	Call	Bond Future	2,480.8600	2.4809	2,719.1500	2.7192	9.605	0	0	0
2023/02/23	R209	02/05/2024	11.17	Put	Bond Future	6,041.4300	6.0414	5,703.1800	5.7032	(5.599)	0	0	0
2023/02/23	R209	02/05/2024	11.18	Call	Bond Future	2,499.2200	2.4992	2,738.6400	2.7386	9.580	0	0	0
2023/02/23	R209	02/05/2024	11.18	Put	Bond Future	6,009.8300	6.0098	5,672.7100	5.6727	(5.609)	0	0	0
2023/02/23	R209	02/05/2024			Bond Future	11.9090	65.0956	11.7856	65.6722	(1.036)	0.0000	0.0000	0
2023/02/23	R209	02/05/2024	11.19	Call	Bond Future	2,517.6600	2.5177	2,758.2100	2.7582	9.555	0	0	0
2023/02/23	R209	02/05/2024	11.19	Put	Bond Future	5,978.3700	5.9784	5,642.3800	5.6424	(5.620)	0	0	0
2023/02/23	R210	04/05/2023			Bond Future	222.8317	222.8317	222.8524	222.8524	0.009	0.0000	0.0000	386
2023/02/23	R210	03/08/2023			Bond Future	227.2708	227.2708	227.2955	227.2955	0.011	0.0000	0.0000	300
2023/02/23	R210	02/11/2023			Bond Future	228.6259	228.6259	228.8015	228.8015	0.077	0.0000	0.0000	0
2023/02/23	R210	01/02/2024			Bond Future	233.1670	233.1670	233.6603	233.6603	0.212	0.0000	0.0000	0
2023/02/23	R210	02/05/2024			Bond Future	234.4017	234.4017	235.1131	235.1131	0.304	0.0000	0.0000	0
2023/02/23	R213	04/05/2023	10.75	Call	Bond Future	1,826.1500	1.8262	1,899.8100	1.8998	4.034	0	0	0
2023/02/23	R213	04/05/2023	10.75	Put	Bond Future	1,205.9200	1.2059	1,076.2100	1.0762	(10.756)	0	0	0
2023/02/23	R213	04/05/2023			Bond Future	10.6137	82.4447	10.5692	82.6481	(0.419)	0.0000	0.0000	33,973
2023/02/23	R213	04/05/2023	10.73	Call	Bond Future	1,771.9900	1.7720	1,842.9700	1.8430	4.006	0	0	0
2023/02/23	R213	04/05/2023	10.73	Put	Bond Future	1,242.3600	1.2424	1,109.9700	1.1100	(10.656)	0	0	0
2023/02/23	R213	04/05/2023	10.74	Call	Bond Future	1,798.9000	1.7989	1,871.2200	1.8712	4.020	0	0	0
2023/02/23	R213	04/05/2023	10.74	Put	Bond Future	1,223.9600	1.2240	1,092.9100	1.0929	(10.707)	0	0	0
2023/02/23	R213	03/08/2023	11.62	Put	Bond Future	1,070.7200	1.0707	940.4400	0.9404	(12.168)	0	0	0
2023/02/23	R213	03/08/2023	11.63	Call	Bond Future	4,954.5800	4.9546	5,033.7800	5.0338	1.599	0	0	0
2023/02/23	R213	03/08/2023			Bond Future	10.7284	84.0672	10.6816	84.2759	(0.436)	0.0000	0.0000	0
2023/02/23	R213	03/08/2023	11.61	Call	Bond Future	4,890.8000	4.8908	4,968.5200	4.9685	1.589	0	0	0
2023/02/23	R213	03/08/2023	11.61	Put	Bond Future	1,080.7600	1.0808	949.7300	0.9497	(12.124)	0	0	0
2023/02/23	R213	03/08/2023	11.62	Call	Bond Future	4,922.6600	4.9227	5,001.1300	5.0011	1.594	0	0	0
2023/02/23	R213	03/08/2023	11.63	Put	Bond Future	1,060.7800	1.0608	931.2300	0.9312	(12.213)	0	0	0
2023/02/23	R213	02/11/2023	11.13	Call	Bond Future	3,435.2000	3.4352	3,568.3300	3.5683	3.875	0	0	0
2023/02/23	R213	02/11/2023	11.13	Put	Bond Future	2,269.3800	2.2694	2,134.3300	2.1343	(5.951)	0	0	0
2023/02/23	R213	02/11/2023			Bond Future	10.8587	82.1587	10.7969	82.4269	(0.568)	0.0000	0.0000	1,121
2023/02/23	R213	02/11/2023	11.11	Call	Bond Future	3,383.8500	3.3838	3,515.1400	3.5151	3.880	0	0	0
2023/02/23	R213	02/11/2023	11.11	Put	Bond Future	2,303.2400	2.3032	2,166.3500	2.1663	(5.943)	0	0	0
2023/02/23	R213	02/11/2023	11.12	Call	Bond Future	3,409.4800	3.4095	3,541.7000	3.5417	3.878	0	0	0
2023/02/23	R213	02/11/2023	11.12	Put	Bond Future	2,286.2500	2.2863	2,150.2900	2.1503	(5.947)	0	0	0
2023/02/23	R213	01/02/2024	11.70	Call	Bond Future	4,935.2100	4.9352	5,107.1000	5.1071	3.483	0	0	0
2023/02/23	R213	01/02/2024	11.70	Put	Bond Future	2,055.1200	2.0551	1,839.2300	1.8392	(10.505)	0	0	0

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2023/02/23	R213	01/02/2024	11.71	Call	Bond Future	4,962.7700	4.9628	5,135.5000	5.1355	3.481	0	0	0
2023/02/23	R213	01/02/2024	11.71	Put	Bond Future	2,042.4500	2.0425	1,827.4000	1.8274	(10.529)	0	0	0
2023/02/23	R213	01/02/2024			Bond Future	11.0005	83.7717	10.9087	84.1594	(0.834)	0.0000	0.0000	0
2023/02/23	R213	01/02/2024	11.72	Call	Bond Future	4,990.3800	4.9904	5,163.9400	5.1639	3.478	0	0	0
2023/02/23	R213	01/02/2024	11.72	Put	Bond Future	2,029.8600	2.0299	1,815.6400	1.8156	(10.553)	0	0	0
2023/02/23	R213	02/05/2024	10.30	Call	Bond Future	1,752.7000	1.7527	1,893.3500	1.8934	8.025	0	0	0
2023/02/23	R213	02/05/2024	10.30	Put	Bond Future	5,362.8600	5.3629	5,033.9000	5.0339	(6.134)	0	0	0
2023/02/23	R213	02/05/2024			Bond Future	11.1590	81.7974	11.0446	82.2670	(1.026)	0.0000	0.0000	0
2023/02/23	R213	02/05/2024	10.28	Call	Bond Future	1,723.0100	1.7230	1,861.8600	1.8619	8.059	0	0	0
2023/02/23	R213	02/05/2024	10.28	Put	Bond Future	5,419.6100	5.4196	5,088.8500	5.0888	(6.103)	0	0	0
2023/02/23	R213	02/05/2024	10.29	Call	Bond Future	1,737.9800	1.7380	1,877.7300	1.8777	8.041	0	0	0
2023/02/23	R213	02/05/2024	10.29	Put	Bond Future	5,391.3500	5.3913	5,061.4900	5.0615	(6.118)	0	0	0
2023/02/23	R214	04/05/2023	11.36	Call	Bond Future	1,240.0300	1.2400	1,339.5900	1.3396	8.029	0	0	0
2023/02/23	R214	04/05/2023	11.36	Put	Bond Future	2,645.3800	2.6454	2,253.2700	2.2533	(14.822)	0	0	0
2023/02/23	R214	04/05/2023	11.37	Call	Bond Future	1,261.8100	1.2618	1,363.2800	1.3633	8.042	0	0	0
2023/02/23	R214	04/05/2023	11.37	Put	Bond Future	2,613.7700	2.6138	2,223.5700	2.2236	(14.929)	0	0	0
2023/02/23	R214	04/05/2023			Bond Future	11.6277	63.0075	11.5330	63.4992	(0.815)	0.0000	0.0000	22,856
2023/02/23	R214	04/05/2023	11.38	Call	Bond Future	1,283.8000	1.2838	1,387.2000	1.3872	8.054	0	0	0
2023/02/23	R214	04/05/2023	11.38	Put	Bond Future	2,582.4400	2.5824	2,194.1700	2.1942	(15.035)	0	0	0
2023/02/23	R214	03/08/2023	12.14	Call	Bond Future	4,175.3600	4.1754	4,384.2500	4.3843	5.003	0	0	0
2023/02/23	R214	03/08/2023	12.14	Put	Bond Future	2,166.1600	2.1662	1,872.6600	1.8727	(13.549)	0	0	0
2023/02/23	R214	03/08/2023	12.15	Call	Bond Future	4,206.1200	4.2061	4,416.4300	4.4164	5.000	0	0	0
2023/02/23	R214	03/08/2023	12.15	Put	Bond Future	2,148.6900	2.1487	1,856.6100	1.8566	(13.593)	0	0	0
2023/02/23	R214	03/08/2023			Bond Future	11.7343	64.2474	11.6361	64.7498	(0.837)	0.0000	0.0000	2,980
2023/02/23	R214	03/08/2023	12.16	Call	Bond Future	4,236.9500	4.2369	4,448.6800	4.4487	4.997	0	0	0
2023/02/23	R214	03/08/2023	12.16	Put	Bond Future	2,131.3600	2.1314	1,840.7000	1.8407	(13.637)	0	0	0
2023/02/23	R214	02/11/2023	11.45	Put	Bond Future	4,631.9100	4.6319	4,275.2500	4.2752	(7.700)	0	0	0
2023/02/23	R214	02/11/2023	11.46	Call	Bond Future	2,601.3000	2.6013	2,800.5300	2.8005	7.659	0	0	0
2023/02/23	R214	02/11/2023	11.46	Put	Bond Future	4,602.0400	4.6020	4,246.6700	4.2467	(7.722)	0	0	0
2023/02/23	R214	02/11/2023			Bond Future	11.8498	62.2052	11.7398	62.7598	(0.928)	0.0000	0.0000	0
2023/02/23	R214	02/11/2023	11.45	Call	Bond Future	2,578.5200	2.5785	2,776.4600	2.7765	7.676	0	0	0
2023/02/23	R214	02/11/2023	11.47	Call	Bond Future	2,623.9600	2.6240	2,824.5000	2.8245	7.643	0	0	0
2023/02/23	R214	02/11/2023	11.47	Put	Bond Future	4,572.1100	4.5721	4,218.0500	4.2181	(7.744)	0	0	0
2023/02/23	R214	01/02/2024	12.16	Call	Bond Future	4,739.4500	4.7394	4,924.7100	4.9247	3.909	0	0	0
2023/02/23	R214	01/02/2024	12.16	Put	Bond Future	3,823.7900	3.8238	3,356.1600	3.3562	(12.229)	0	0	0
2023/02/23	R214	01/02/2024			Bond Future	11.9718	63.4262	11.8404	64.0791	(1.098)	0.0000	0.0000	0
2023/02/23	R214	01/02/2024	12.14	Call	Bond Future	4,685.3900	4.6854	4,867.9500	4.8680	3.896	0	0	0
2023/02/23	R214	01/02/2024	12.14	Put	Bond Future	3,866.0400	3.8660	3,395.7100	3.3957	(12.166)	0	0	0
2023/02/23	R214	01/02/2024	12.15	Call	Bond Future	4,712.2700	4.7123	4,896.1800	4.8962	3.903	0	0	0
2023/02/23	R214	01/02/2024	12.15	Put	Bond Future	3,844.7400	3.8447	3,375.7600	3.3758	(12.198)	0	0	0
2023/02/23	R214	02/05/2024	11.46	Call	Bond Future	2,875.7500	2.8757	3,118.9300	3.1189	8.456	0	0	0
2023/02/23	R214	02/05/2024	11.46	Put	Bond Future	6,110.3600	6.1104	5,631.7900	5.6318	(7.832)	0	0	0
2023/02/23	R214	02/05/2024	11.47	Call	Bond Future	2,895.9700	2.8960	3,140.4900	3.1405	8.443	0	0	0
2023/02/23	R214	02/05/2024	11.47	Put	Bond Future	6,078.1400	6.0781	5,600.9100	5.6009	(7.852)	0	0	0
2023/02/23	R214	02/05/2024			Bond Future	12.1015	61.3218	11.9538	62.0435	(1.220)	0.0000	0.0000	0
2023/02/23	R214	02/05/2024	11.48	Call	Bond Future	2,916.2800	2.9163	3,162.1300	3.1621	8.430	0	0	0
2023/02/23	R214	02/05/2024	11.48	Put	Bond Future	6,046.0700	6.0461	5,570.1700	5.5702	(7.871)	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
2023/02/23	R248	04/05/2023	10.40	Call	Bond Future	120.0600	0.1201	142.7800	0.1428	18.924	0	0	1,500
2023/02/23	R248	04/05/2023	10.40	Put	Bond Future	9,379.2800	9.3793	8,696.2100	8.6962	(7.283)	0	0	0
2023/02/23	R248	04/05/2023	11.10	Call	Bond Future	808.7900	0.8088	898.0700	0.8981	11.039	0	0	1,500
2023/02/23	R248	04/05/2023	11.35	Call	Bond Future	1,333.5900	1.3336	1,475.3700	1.4754	10.631	0	0	0
2023/02/23	R248	04/05/2023	11.35	Put	Bond Future	3,746.7000	3.7467	3,182.6900	3.1827	(15.054)	0	0	0
2023/02/23	R248	04/05/2023			Bond Future	11.7199	77.7962	11.6096	78.5019	(0.941)	0.0000	0.0000	235,196
2023/02/23	R248	04/05/2023	11.10	Put	Bond Future	4,929.3700	4.9294	4,312.8600	4.3129	(12.507)	0	0	0
2023/02/23	R248	04/05/2023	11.33	Call	Bond Future	1,285.5100	1.2855	1,422.1600	1.4222	10.630	0	0	0
2023/02/23	R248	04/05/2023	11.33	Put	Bond Future	3,832.8900	3.8329	3,263.7500	3.2638	(14.849)	0	0	0
2023/02/23	R248	04/05/2023	11.34	Call	Bond Future	1,309.4800	1.3095	1,448.5600	1.4486	10.621	0	0	0
2023/02/23	R248	04/05/2023	11.34	Put	Bond Future	3,789.6800	3.7897	3,222.9700	3.2230	(14.954)	0	0	0
2023/02/23	R248	03/08/2023	12.11	Call	Bond Future	4,690.8800	4.6909	5,077.6900	5.0777	8.246	0	0	0
2023/02/23	R248	03/08/2023	12.11	Put	Bond Future	2,977.1800	2.9772	2,643.0500	2.6431	(11.223)	0	0	0
2023/02/23	R248	03/08/2023			Bond Future	11.8298	79.3272	11.7152	80.0481	(0.968)	0.0000	0.0000	0
2023/02/23	R248	03/08/2023	12.10	Call	Bond Future	4,654.4000	4.6544	5,039.3800	5.0394	8.271	0	0	0
2023/02/23	R248	03/08/2023	12.10	Put	Bond Future	3,000.6700	3.0007	2,664.7100	2.6647	(11.196)	0	0	0
2023/02/23	R248	03/08/2023	12.09	Call	Bond Future	4,618.2100	4.6182	5,001.3600	5.0014	8.297	0	0	0
2023/02/23	R248	03/08/2023	12.09	Put	Bond Future	3,024.5400	3.0245	2,686.7500	2.6868	(11.168)	0	0	0
2023/02/23	R248	02/11/2023	11.48	Call	Bond Future	3,102.2400	3.1022	3,311.8100	3.3118	6.755	0	0	0
2023/02/23	R248	02/11/2023	11.49	Put	Bond Future	6,036.5400	6.0365	5,459.7200	5.4597	(9.555)	0	0	0
2023/02/23	R248	02/11/2023	11.47	Call	Bond Future	3,074.9500	3.0750	3,283.5200	3.2835	6.783	0	0	0
2023/02/23	R248	02/11/2023			Bond Future	11.9485	76.4380	11.8213	77.2254	(1.065)	0.0000	0.0000	0
2023/02/23	R248	02/11/2023	11.48	Put	Bond Future	6,074.9700	6.0750	5,497.1700	5.4972	(9.511)	0	0	0
2023/02/23	R248	02/11/2023	11.49	Call	Bond Future	3,129.4100	3.1294	3,339.9600	3.3400	6.728	0	0	0
2023/02/23	R248	02/11/2023	11.47	Put	Bond Future	6,113.3700	6.1134	5,534.5700	5.5346	(9.468)	0	0	0
2023/02/23	R248	01/02/2024	12.15	Call	Bond Future	5,369.8500	5.3699	5,564.6200	5.5646	3.627	0	0	0
2023/02/23	R248	01/02/2024	12.15	Put	Bond Future	4,915.5700	4.9156	4,199.7100	4.1997	(14.563)	0	0	0
2023/02/23	R248	01/02/2024	12.14	Call	Bond Future	5,337.6500	5.3376	5,530.4800	5.5305	3.613	0	0	0
2023/02/23	R248	01/02/2024	12.14	Put	Bond Future	4,942.9400	4.9429	4,225.1400	4.2251	(14.522)	0	0	0
2023/02/23	R248	01/02/2024			Bond Future	12.0741	77.9383	11.9244	78.8489	(1.240)	0.0000	0.0000	13,000
2023/02/23	R248	01/02/2024	12.16	Call	Bond Future	5,402.4100	5.4024	5,599.1300	5.5991	3.641	0	0	0
2023/02/23	R248	01/02/2024	12.16	Put	Bond Future	4,888.6400	4.8886	4,174.7300	4.1747	(14.603)	0	0	0
2023/02/23	R248	02/05/2024	11.47	Call	Bond Future	3,328.9300	3.3289	3,434.9000	3.4349	3.183	0	0	0
2023/02/23	R248	02/05/2024	11.48	Put	Bond Future	7,877.2900	7.8773	6,987.6900	6.9877	(11.293)	0	0	0
2023/02/23	R248	02/05/2024	11.46	Call	Bond Future	3,304.9000	3.3049	3,409.2400	3.4092	3.157	0	0	0
2023/02/23	R248	02/05/2024			Bond Future	12.2073	74.9649	12.0404	75.9621	(1.368)	0.0000	0.0000	0
2023/02/23	R248	02/05/2024	11.47	Put	Bond Future	7,918.7200	7.9187	7,027.5000	7.0275	(11.255)	0	0	0
2023/02/23	R248	02/05/2024	11.48	Call	Bond Future	3,353.0600	3.3531	3,460.6500	3.4606	3.209	0	0	0
2023/02/23	R248	02/05/2024	11.46	Put	Bond Future	7,960.3500	7.9603	7,067.5000	7.0675	(11.216)	0	0	0

Total

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