



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/02/2023 TO 22/02/2023

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
2023/02/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/22	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/22	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/22	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/22	2025	04/05/2023		Bond Future	169.0198	169.0198	168.9804	168.9804	(0.023)	0.0000	0.0000	5,364
2023/02/22	2025	03/08/2023		Bond Future	170.6566	170.6566	170.6163	170.6163	(0.024)	0.0000	0.0000	214
2023/02/22	2025	02/11/2023		Bond Future	174.0309	174.0309	173.9908	173.9908	(0.023)	0.0000	0.0000	0
2023/02/22	2025	01/02/2024		Bond Future	175.7128	175.7128	175.6730	175.6730	(0.023)	0.0000	0.0000	0
2023/02/22	2025	02/05/2024		Bond Future	179.0627	179.0627	179.0240	179.0240	(0.022)	0.0000	0.0000	0
2023/02/22	2029	04/05/2023		Bond Future	120.6947	120.6947	120.6971	120.6971	0.002	0.0000	0.0000	1,045
2023/02/22	2029	03/08/2023		Bond Future	123.0994	123.0994	123.1016	123.1016	0.002	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
2023/02/22	2029	02/11/2023			Bond Future	124.2152	124.2152	124.2182	124.2182	0.002	0.0000	0.0000	0
2023/02/22	2029	01/02/2024			Bond Future	126.6819	126.6819	126.6857	126.6857	0.003	0.0000	0.0000	0
2023/02/22	2029	02/05/2024			Bond Future	127.7486	127.7486	127.7539	127.7539	0.004	0.0000	0.0000	0
2023/02/22	2030	04/05/2023	9.03	Call	Bond Future	37.5700	0.0376	51.6300	0.0516	37.423	0	0	388
2023/02/22	2030	04/05/2023	9.03	Put	Bond Future	6,035.6700	6.0357	5,615.8100	5.6158	(6.956)	0	0	0
2023/02/22	2030	04/05/2023	9.58	Put	Bond Future	3,660.0800	3.6601	3,294.6900	3.2947	(9.983)	0	0	0
2023/02/22	2030	04/05/2023	9.67	Call	Bond Future	335.3900	0.3354	418.8100	0.4188	24.873	0	0	479
2023/02/22	2030	04/05/2023	9.67	Put	Bond Future	3,320.5000	3.3205	2,970.0000	2.9700	(10.556)	0	0	0
2023/02/22	2030	04/05/2023	11.34	Call	Bond Future	4,611.7400	4.6117	4,986.7000	4.9867	8.131	0	0	0
2023/02/22	2030	04/05/2023	11.34	Put	Bond Future	282.9700	0.2830	224.0100	0.2240	(20.836)	0	0	150
2023/02/22	2030	04/05/2023	10.52	Call	Bond Future	1,913.0400	1.9130	2,172.6900	2.1727	13.573	0	0	0
2023/02/22	2030	04/05/2023	10.52	Put	Bond Future	1,079.9000	1.0799	905.6300	0.9056	(16.138)	0	0	0
2023/02/22	2030	04/05/2023	10.53	Call	Bond Future	1,940.4700	1.9405	2,202.0700	2.2021	13.481	0	0	0
2023/02/22	2030	04/05/2023	10.53	Put	Bond Future	1,063.6100	1.0636	891.2900	0.8913	(16.201)	0	0	0
2023/02/22	2030	04/05/2023	9.78	Call	Bond Future	450.3000	0.4503	553.9000	0.5539	23.007	0	0	388
2023/02/22	2030	04/05/2023	9.78	Put	Bond Future	2,929.7100	2.9297	2,599.3900	2.5994	(11.275)	0	0	0
2023/02/22	2030	04/05/2023	10.00	Call	Bond Future	757.9400	0.7579	906.8100	0.9068	19.641	0	0	1,080
2023/02/22	2030	04/05/2023	10.00	Put	Bond Future	2,236.3900	2.2364	1,951.3400	1.9513	(12.746)	0	0	0
2023/02/22	2030	04/05/2023	10.42	Call	Bond Future	1,647.9800	1.6480	1,887.6000	1.8876	14.540	0	0	479
2023/02/22	2030	04/05/2023	10.42	Put	Bond Future	1,253.5400	1.2535	1,059.2400	1.0592	(15.500)	0	0	0
2023/02/22	2030	04/05/2023			Bond Future	10.3306	91.0348	10.2329	91.4687	(0.946)	0.0000	0.0000	82,011
2023/02/22	2030	04/05/2023	9.58	Call	Bond Future	258.5900	0.2586	327.1200	0.3271	26.501	0	0	150
2023/02/22	2030	04/05/2023	12.04	Call	Bond Future	7,254.3800	7.2544	7,669.0000	7.6690	5.715	0	0	0
2023/02/22	2030	04/05/2023	12.04	Put	Bond Future	79.6200	0.0796	60.3200	0.0603	(24.240)	0	0	1,080
2023/02/22	2030	04/05/2023	12.50	Call	Bond Future	9,003.3400	9.0033	9,430.4200	9.4304	4.744	0	0	0
2023/02/22	2030	04/05/2023	12.50	Put	Bond Future	24.5000	0.0245	17.6600	0.0177	(27.918)	0	0	479
2023/02/22	2030	04/05/2023	12.57	Call	Bond Future	9,269.1000	9.2691	9,697.2700	9.6973	4.619	0	0	0
2023/02/22	2030	04/05/2023	12.57	Put	Bond Future	20.2000	0.0202	14.4500	0.0145	(28.465)	0	0	350
2023/02/22	2030	04/05/2023	10.65	Call	Bond Future	2,284.4400	2.2844	2,568.4000	2.5684	12.430	0	0	350
2023/02/22	2030	04/05/2023	10.65	Put	Bond Future	885.0900	0.8851	735.1300	0.7351	(16.943)	0	0	0
2023/02/22	2030	04/05/2023	11.62	Call	Bond Future	5,655.0700	5.6551	6,050.5300	6.0505	6.993	0	0	0
2023/02/22	2030	04/05/2023	11.62	Put	Bond Future	173.0300	0.1730	134.5700	0.1346	(22.227)	0	0	388
2023/02/22	2030	04/05/2023	10.54	Call	Bond Future	1,968.2300	1.9682	2,231.7600	2.2318	13.389	0	0	0
2023/02/22	2030	04/05/2023	10.54	Put	Bond Future	1,047.6800	1.0477	877.2900	0.8773	(16.264)	0	0	0
2023/02/22	2030	03/08/2023	12.89	Call	Bond Future	9,838.5800	9.8386	10,258.0800	10.2581	4.264	0	0	0
2023/02/22	2030	03/08/2023	12.89	Put	Bond Future	140.5000	0.1405	117.7000	0.1177	(16.228)	0	0	350
2023/02/22	2030	03/08/2023	11.35	Call	Bond Future	4,630.4600	4.6305	4,962.6200	4.9626	7.173	0	0	0
2023/02/22	2030	03/08/2023	11.36	Put	Bond Future	891.7800	0.8918	782.5600	0.7826	(12.247)	0	0	0
2023/02/22	2030	03/08/2023	10.40	Call	Bond Future	2,031.5900	2.0316	2,250.8900	2.2509	10.795	0	0	1,012
2023/02/22	2030	03/08/2023	10.65	Call	Bond Future	2,623.7400	2.6237	2,877.2200	2.8772	9.661	0	0	350
2023/02/22	2030	03/08/2023	10.65	Put	Bond Future	1,795.9400	1.7959	1,607.1200	1.6071	(10.514)	0	0	0
2023/02/22	2030	03/08/2023	11.34	Call	Bond Future	4,598.9800	4.5990	4,930.2200	4.9302	7.202	0	0	0
2023/02/22	2030	03/08/2023	11.34	Put	Bond Future	910.1100	0.9101	799.0500	0.7991	(12.203)	0	0	0
2023/02/22	2030	03/08/2023			Bond Future	10.4556	88.8196	10.3527	89.2619	(0.984)	0.0000	0.0000	11,865
2023/02/22	2030	03/08/2023	11.35	Put	Bond Future	901.0000	0.9010	790.8600	0.7909	(12.224)	0	0	0
2023/02/22	2030	03/08/2023	11.36	Call	Bond Future	4,661.8100	4.6618	4,994.8900	4.9949	7.145	0	0	0
2023/02/22	2030	03/08/2023	12.59	Call	Bond Future	8,798.7900	8.7988	9,207.6400	9.2076	4.647	0	0	0

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2023/02/22	2030	03/08/2023	12.59	Put	Bond Future	220.5900	0.2206	187.1400	0.1871	(15.164)	0	0	1,012
2023/02/22	2030	03/08/2023	10.40	Put	Bond Future	2,270.3100	2.2703	2,047.3100	2.0473	(9.822)	0	0	0
2023/02/22	2030	02/11/2023	10.80	Call	Bond Future	3,094.3500	3.0944	3,351.8600	3.3519	8.322	0	0	0
2023/02/22	2030	02/11/2023	10.80	Put	Bond Future	2,201.7400	2.2017	2,007.8300	2.0078	(8.807)	0	0	0
2023/02/22	2030	02/11/2023	10.81	Call	Bond Future	3,118.8600	3.1189	3,377.4600	3.3775	8.291	0	0	0
2023/02/22	2030	02/11/2023	10.81	Put	Bond Future	2,185.3100	2.1853	1,992.4900	1.9925	(8.823)	0	0	0
2023/02/22	2030	02/11/2023			Bond Future	10.5834	90.5543	10.4750	91.0057	(1.025)	0.0000	0.0000	34
2023/02/22	2030	02/11/2023	10.82	Call	Bond Future	3,143.7500	3.1438	3,403.4300	3.4034	8.260	0	0	0
2023/02/22	2030	02/11/2023	10.82	Put	Bond Future	2,169.2800	2.1693	1,977.5400	1.9775	(8.839)	0	0	0
2023/02/22	2030	01/02/2024	11.37	Call	Bond Future	4,466.2500	4.4663	4,765.6800	4.7657	6.704	0	0	0
2023/02/22	2030	01/02/2024	11.37	Put	Bond Future	1,922.0900	1.9221	1,760.7300	1.7607	(8.395)	0	0	0
2023/02/22	2030	01/02/2024	9.93	Call	Bond Future	1,446.0700	1.4461	1,601.9900	1.6020	10.782	0	0	1,360
2023/02/22	2030	01/02/2024	9.93	Put	Bond Future	4,695.8800	4.6959	4,391.0100	4.3910	(6.492)	0	0	0
2023/02/22	2030	01/02/2024			Bond Future	10.7231	88.3264	10.6085	88.7872	(1.069)	0.0000	0.0000	0
2023/02/22	2030	01/02/2024	11.35	Call	Bond Future	4,413.4600	4.4135	4,711.2300	4.7112	6.747	0	0	0
2023/02/22	2030	01/02/2024	11.35	Put	Bond Future	1,946.5700	1.9466	1,783.5500	1.7835	(8.375)	0	0	0
2023/02/22	2030	01/02/2024	11.36	Call	Bond Future	4,439.6600	4.4397	4,738.2700	4.7383	6.726	0	0	0
2023/02/22	2030	01/02/2024	11.36	Put	Bond Future	1,934.1300	1.9341	1,771.9500	1.7719	(8.385)	0	0	0
2023/02/22	2030	01/02/2024	11.31	Call	Bond Future	4,308.8300	4.3088	4,603.2400	4.6032	6.833	0	0	0
2023/02/22	2030	01/02/2024	11.31	Put	Bond Future	1,996.7500	1.9968	1,830.3700	1.8304	(8.333)	0	0	1,360
2023/02/22	2030	02/05/2024	9.81	Call	Bond Future	1,294.2300	1.2942	1,435.0400	1.4350	10.880	0	0	0
2023/02/22	2030	02/05/2024	9.81	Put	Bond Future	5,620.5800	5.6206	5,290.9100	5.2909	(5.865)	0	0	0
2023/02/22	2030	02/05/2024	9.82	Call	Bond Future	1,306.5700	1.3066	1,448.3100	1.4483	10.848	0	0	0
2023/02/22	2030	02/05/2024	9.82	Put	Bond Future	5,591.9600	5.5920	5,263.2200	5.2632	(5.879)	0	0	0
2023/02/22	2030	02/05/2024			Bond Future	10.8979	89.9858	10.7764	90.4562	(1.115)	0.0000	0.0000	0
2023/02/22	2030	02/05/2024	9.83	Call	Bond Future	1,318.9900	1.3190	1,461.6500	1.4616	10.816	0	0	0
2023/02/22	2030	02/05/2024	9.83	Put	Bond Future	5,563.4400	5.5634	5,235.6200	5.2356	(5.892)	0	0	0
2023/02/22	2032	04/05/2023	9.80	Call	Bond Future	89.6500	0.0896	117.0900	0.1171	30.608	0	0	500
2023/02/22	2032	04/05/2023	9.85	Put	Bond Future	5,790.1600	5.7902	5,356.4600	5.3565	(7.490)	0	0	0
2023/02/22	2032	04/05/2023	11.37	Call	Bond Future	3,069.5400	3.0695	3,390.9900	3.3910	10.472	0	0	400
2023/02/22	2032	04/05/2023	13.43	Call	Bond Future	11,437.3200	11.4373	11,898.1000	11.8981	4.029	0	0	0
2023/02/22	2032	04/05/2023	13.43	Put	Bond Future	18.8400	0.0188	13.8100	0.0138	(26.699)	0	0	400
2023/02/22	2032	04/05/2023	10.89	Call	Bond Future	1,581.9200	1.5819	1,808.4200	1.8084	14.318	0	0	0
2023/02/22	2032	04/05/2023	10.89	Put	Bond Future	1,796.6500	1.7966	1,557.3400	1.5573	(13.320)	0	0	0
2023/02/22	2032	04/05/2023	11.06	Call	Bond Future	2,058.7100	2.0587	2,321.7100	2.3217	12.775	0	0	0
2023/02/22	2032	04/05/2023	11.06	Put	Bond Future	1,421.3900	1.4214	1,218.5800	1.2186	(14.268)	0	0	730
2023/02/22	2032	04/05/2023	10.69	Call	Bond Future	1,103.8800	1.1039	1,285.3500	1.2853	16.439	0	0	0
2023/02/22	2032	04/05/2023			Bond Future	10.9326	85.8447	10.8403	86.3105	(0.844)	0.0000	0.0000	172,610
2023/02/22	2032	04/05/2023	9.80	Put	Bond Future	6,045.5100	6.0455	5,607.1400	5.6071	(7.251)	0	0	0
2023/02/22	2032	04/05/2023	9.85	Call	Bond Future	108.5600	0.1086	140.6700	0.1407	29.578	0	0	6,500
2023/02/22	2032	04/05/2023	10.03	Call	Bond Future	203.5900	0.2036	256.8400	0.2568	26.156	0	0	730
2023/02/22	2032	04/05/2023	10.03	Put	Bond Future	4,906.7500	4.9068	4,494.1900	4.4942	(8.408)	0	0	0
2023/02/22	2032	04/05/2023	11.37	Put	Bond Future	907.2700	0.9073	762.9100	0.7629	(15.911)	0	0	0
2023/02/22	2032	04/05/2023	11.00	Call	Bond Future	1,883.2500	1.8832	2,133.6500	2.1337	13.296	0	0	0
2023/02/22	2032	04/05/2023	11.00	Put	Bond Future	1,545.3700	1.5454	1,329.9600	1.3300	(13.939)	0	0	13,000
2023/02/22	2032	04/05/2023	10.69	Put	Bond Future	2,335.6000	2.3356	2,051.2600	2.0513	(12.174)	0	0	500
2023/02/22	2032	04/05/2023	10.87	Call	Bond Future	1,529.9200	1.5299	1,751.9900	1.7520	14.515	0	0	0

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2023/02/22	2032	04/05/2023	10.87	Put	Bond Future	1,845.6300	1.8456	1,601.8900	1.6019	(13.206)	0	0	0
2023/02/22	2032	04/05/2023	10.88	Call	Bond Future	1,555.8900	1.5559	1,780.1700	1.7802	14.415	0	0	0
2023/02/22	2032	04/05/2023	10.88	Put	Bond Future	1,821.0900	1.8211	1,579.5600	1.5796	(13.263)	0	0	0
2023/02/22	2032	04/05/2023	10.30	Call	Bond Future	450.1100	0.4501	547.8300	0.5478	21.710	0	0	500
2023/02/22	2032	04/05/2023	10.30	Put	Bond Future	3,711.3600	3.7114	3,343.2700	3.3433	(9.918)	0	0	0
2023/02/22	2032	04/05/2023	10.53	Call	Bond Future	790.2000	0.7902	935.7400	0.9357	18.418	0	0	730
2023/02/22	2032	04/05/2023	10.53	Put	Bond Future	2,847.0500	2.8470	2,526.7800	2.5268	(11.249)	0	0	0
2023/02/22	2032	04/05/2023	10.62	Call	Bond Future	958.9300	0.9589	1,124.5600	1.1246	17.272	0	0	400
2023/02/22	2032	04/05/2023	10.62	Put	Bond Future	2,550.3700	2.5504	2,250.1900	2.2502	(11.770)	0	0	0
2023/02/22	2032	03/08/2023	11.77	Call	Bond Future	4,962.7000	4.9627	5,288.8800	5.2889	6.573	0	0	0
2023/02/22	2032	03/08/2023	11.77	Put	Bond Future	1,555.0800	1.5551	1,406.4500	1.4065	(9.558)	0	0	0
2023/02/22	2032	03/08/2023	11.90	Call	Bond Future	5,398.9500	5.3989	5,737.8100	5.7378	6.276	0	0	5,000
2023/02/22	2032	03/08/2023	11.90	Put	Bond Future	1,389.7900	1.3898	1,253.8400	1.2538	(9.782)	0	0	0
2023/02/22	2032	03/08/2023	10.30	Call	Bond Future	1,214.8000	1.2148	1,355.6600	1.3557	11.595	0	0	1,500
2023/02/22	2032	03/08/2023	10.30	Put	Bond Future	5,039.5300	5.0395	4,705.5800	4.7056	(6.627)	0	0	0
2023/02/22	2032	03/08/2023	9.60	Call	Bond Future	447.6500	0.4477	513.2100	0.5132	14.645	0	0	1,500
2023/02/22	2032	03/08/2023	9.60	Put	Bond Future	8,013.2800	8.0133	7,604.0300	7.6040	(5.107)	0	0	0
2023/02/22	2032	03/08/2023			Bond Future	11.0568	87.5343	10.9605	88.0091	(0.872)	0.0000	0.0000	2,600
2023/02/22	2032	03/08/2023	11.75	Call	Bond Future	4,896.5600	4.8966	5,220.7200	5.2207	6.620	0	0	0
2023/02/22	2032	03/08/2023	11.75	Put	Bond Future	1,582.0100	1.5820	1,431.3600	1.4314	(9.523)	0	0	0
2023/02/22	2032	03/08/2023	11.76	Call	Bond Future	4,929.7000	4.9297	5,254.8600	5.2549	6.596	0	0	0
2023/02/22	2032	03/08/2023	11.76	Put	Bond Future	1,568.6000	1.5686	1,418.9500	1.4190	(9.540)	0	0	0
2023/02/22	2032	02/11/2023	11.24	Call	Bond Future	3,324.0800	3.3241	3,580.4600	3.5805	7.713	0	0	0
2023/02/22	2032	02/11/2023	11.24	Put	Bond Future	3,095.8700	3.0959	2,867.6400	2.8676	(7.372)	0	0	0
2023/02/22	2032	02/11/2023			Bond Future	11.1922	85.0855	11.0913	85.5701	(0.901)	0.0000	0.0000	25
2023/02/22	2032	02/11/2023	11.23	Call	Bond Future	3,298.1000	3.2981	3,553.3400	3.5533	7.739	0	0	0
2023/02/22	2032	02/11/2023	11.23	Put	Bond Future	3,117.6000	3.1176	2,888.2300	2.8882	(7.357)	0	0	0
2023/02/22	2032	02/11/2023	11.22	Call	Bond Future	3,272.2100	3.2722	3,526.3100	3.5263	7.765	0	0	0
2023/02/22	2032	02/11/2023	11.22	Put	Bond Future	3,139.4500	3.1394	2,908.9400	2.9089	(7.342)	0	0	0
2023/02/22	2032	01/02/2024	11.84	Call	Bond Future	4,930.3200	4.9303	5,236.9800	5.2370	6.220	0	0	0
2023/02/22	2032	01/02/2024	11.84	Put	Bond Future	2,615.0100	2.6150	2,427.0800	2.4271	(7.187)	0	0	0
2023/02/22	2032	01/02/2024	11.83	Call	Bond Future	4,901.1200	4.9011	5,206.8800	5.2069	6.239	0	0	0
2023/02/22	2032	01/02/2024	11.83	Put	Bond Future	2,630.7800	2.6308	2,441.9500	2.4419	(7.178)	0	0	0
2023/02/22	2032	01/02/2024			Bond Future	11.3343	86.7549	11.2287	87.2495	(0.932)	0.0000	0.0000	0
2023/02/22	2032	01/02/2024	11.85	Call	Bond Future	4,959.2600	4.9593	5,266.8200	5.2668	6.202	0	0	0
2023/02/22	2032	01/02/2024	11.85	Put	Bond Future	2,599.0100	2.5990	2,411.9800	2.4120	(7.196)	0	0	0
2023/02/22	2032	02/05/2024	10.56	Call	Bond Future	1,835.8200	1.8358	2,005.0900	2.0051	9.220	0	0	0
2023/02/22	2032	02/05/2024	10.56	Put	Bond Future	6,252.1200	6.2521	5,916.5100	5.9165	(5.368)	0	0	0
2023/02/22	2032	02/05/2024			Bond Future	11.5022	84.2293	11.3912	84.7342	(0.965)	0.0000	0.0000	0
2023/02/22	2032	02/05/2024	10.55	Call	Bond Future	1,820.2300	1.8202	1,988.5000	1.9885	9.244	0	0	0
2023/02/22	2032	02/05/2024	10.55	Put	Bond Future	6,285.0000	6.2850	5,948.3900	5.9484	(5.356)	0	0	0
2023/02/22	2032	02/05/2024	10.54	Call	Bond Future	1,804.3800	1.8044	1,971.6500	1.9716	9.270	0	0	0
2023/02/22	2032	02/05/2024	10.54	Put	Bond Future	6,317.6700	6.3177	5,980.0600	5.9801	(5.344)	0	0	0
2023/02/22	2033	04/05/2023			Bond Future	113.7992	113.7992	113.8063	113.8063	0.006	0.0000	0.0000	1,540
2023/02/22	2033	03/08/2023			Bond Future	116.0664	116.0664	116.0735	116.0735	0.006	0.0000	0.0000	6,141
2023/02/22	2033	02/11/2023			Bond Future	116.9541	116.9541	116.9621	116.9621	0.007	0.0000	0.0000	0
2023/02/22	2033	01/02/2024			Bond Future	119.2767	119.2767	119.2855	119.2855	0.007	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
2023/02/22	2033	02/05/2024			Bond Future	120.1087	120.1087	120.1190	120.1190	0.009	0.0000	0.0000	0
2023/02/22	2037	04/05/2023	10.95	Call	Bond Future	472.2100	0.4722	559.6000	0.5596	18.507	0	0	703
2023/02/22	2037	04/05/2023	10.95	Put	Bond Future	5,103.5200	5.1035	4,699.5100	4.6995	(7.916)	0	0	0
2023/02/22	2037	04/05/2023	11.03	Put	Bond Future	4,714.3400	4.7143	4,323.9600	4.3240	(8.281)	0	0	0
2023/02/22	2037	04/05/2023	11.30	Call	Bond Future	1,014.7700	1.0148	1,168.1800	1.1682	15.118	0	0	0
2023/02/22	2037	04/05/2023	11.30	Put	Bond Future	3,542.0700	3.5421	3,204.0800	3.2041	(9.542)	0	0	0
2023/02/22	2037	04/05/2023	11.94	Call	Bond Future	2,746.0500	2.7461	3,033.2100	3.0332	10.457	0	0	0
2023/02/22	2037	04/05/2023	13.73	Put	Bond Future	104.2800	0.1043	83.0200	0.0830	(20.387)	0	0	400
2023/02/22	2037	04/05/2023	11.31	Call	Bond Future	1,034.5800	1.0346	1,190.0600	1.1901	15.028	0	0	0
2023/02/22	2037	04/05/2023	11.31	Put	Bond Future	3,502.9200	3.5029	3,167.0000	3.1670	(9.590)	0	0	0
2023/02/22	2037	04/05/2023			Bond Future	11.7385	80.4445	11.6516	80.9359	(0.740)	0.0000	0.0000	56,863
2023/02/22	2037	04/05/2023	11.03	Call	Bond Future	570.9400	0.5709	671.9600	0.6720	17.694	0	0	400
2023/02/22	2037	04/05/2023	11.94	Put	Bond Future	1,623.6300	1.6236	1,419.3900	1.4194	(12.579)	0	0	703
2023/02/22	2037	04/05/2023	13.73	Call	Bond Future	10,222.0000	10.2220	10,692.1400	10.6921	4.599	0	0	0
2023/02/22	2037	04/05/2023	11.32	Call	Bond Future	1,054.6300	1.0546	1,212.2000	1.2122	14.941	0	0	0
2023/02/22	2037	04/05/2023	11.32	Put	Bond Future	3,464.0700	3.4641	3,130.2400	3.1302	(9.637)	0	0	0
2023/02/22	2037	04/05/2023	11.78	Call	Bond Future	2,230.5500	2.2306	2,485.7100	2.4857	11.439	0	0	400
2023/02/22	2037	04/05/2023	11.78	Put	Bond Future	1,997.4200	1.9974	1,761.1800	1.7612	(11.827)	0	0	0
2023/02/22	2037	03/08/2023	12.12	Call	Bond Future	4,069.5800	4.0696	4,358.1700	4.3582	7.091	0	0	0
2023/02/22	2037	03/08/2023	12.12	Put	Bond Future	2,726.2200	2.7262	2,513.8700	2.5139	(7.789)	0	0	0
2023/02/22	2037	03/08/2023	12.13	Call	Bond Future	4,101.8100	4.1018	4,391.6400	4.3916	7.066	0	0	0
2023/02/22	2037	03/08/2023	12.13	Put	Bond Future	2,704.6800	2.7047	2,493.5700	2.4936	(7.805)	0	0	0
2023/02/22	2037	03/08/2023			Bond Future	11.8735	77.7704	11.7831	78.2713	(0.761)	0.0000	0.0000	74,072
2023/02/22	2037	03/08/2023	12.14	Call	Bond Future	4,134.1500	4.1342	4,425.2100	4.4252	7.040	0	0	0
2023/02/22	2037	03/08/2023	12.14	Put	Bond Future	2,683.3100	2.6833	2,473.4300	2.4734	(7.822)	0	0	0
2023/02/22	2037	03/08/2023	11.00	Call	Bond Future	1,249.0000	1.2490	1,385.4100	1.3854	10.922	0	0	1,800
2023/02/22	2037	03/08/2023	11.00	Put	Bond Future	6,298.5600	6.2986	5,934.0300	5.9340	(5.788)	0	0	0
2023/02/22	2037	03/08/2023	10.30	Call	Bond Future	432.8900	0.4329	493.1400	0.4931	13.918	0	0	1,800
2023/02/22	2037	03/08/2023	10.30	Put	Bond Future	9,880.8600	9.8809	9,440.1700	9.4402	(4.460)	0	0	0
2023/02/22	2037	02/11/2023	11.57	Call	Bond Future	2,745.7100	2.7457	2,960.3500	2.9604	7.817	0	0	0
2023/02/22	2037	02/11/2023	11.55	Put	Bond Future	5,235.4200	5.2354	4,936.4100	4.9364	(5.711)	0	0	0
2023/02/22	2037	02/11/2023	11.56	Put	Bond Future	5,202.9900	5.2030	4,905.1900	4.9052	(5.724)	0	0	0
2023/02/22	2037	02/11/2023			Bond Future	12.0076	79.2890	11.9137	79.8002	(0.782)	0.0000	0.0000	0
2023/02/22	2037	02/11/2023	11.57	Put	Bond Future	5,170.4800	5.1705	4,873.8800	4.8739	(5.736)	0	0	0
2023/02/22	2037	02/11/2023	11.55	Call	Bond Future	2,697.1700	2.6972	2,909.4000	2.9094	7.869	0	0	0
2023/02/22	2037	02/11/2023	11.56	Call	Bond Future	2,721.5100	2.7215	2,934.9500	2.9350	7.843	0	0	0
2023/02/22	2037	01/02/2024	12.33	Call	Bond Future	5,158.3000	5.1583	5,449.6000	5.4496	5.647	0	0	0
2023/02/22	2037	01/02/2024	12.33	Put	Bond Future	4,212.5900	4.2126	3,982.2200	3.9822	(5.469)	0	0	0
2023/02/22	2037	01/02/2024			Bond Future	12.1502	76.5895	12.0524	77.1112	(0.805)	0.0000	0.0000	0
2023/02/22	2037	01/02/2024	12.31	Call	Bond Future	5,099.1100	5.0991	5,388.5800	5.3886	5.677	0	0	0
2023/02/22	2037	01/02/2024	12.31	Put	Bond Future	4,257.7500	4.2577	4,025.5500	4.0256	(5.454)	0	0	0
2023/02/22	2037	01/02/2024	12.32	Call	Bond Future	5,128.6700	5.1287	5,419.0600	5.4191	5.662	0	0	0
2023/02/22	2037	01/02/2024	12.32	Put	Bond Future	4,235.1100	4.2351	4,003.8300	4.0038	(5.461)	0	0	0
2023/02/22	2037	02/05/2024	11.45	Call	Bond Future	2,673.3700	2.6734	2,870.5500	2.8706	7.376	0	0	0
2023/02/22	2037	02/05/2024	11.43	Put	Bond Future	7,433.3700	7.4334	7,096.1800	7.0962	(4.536)	0	0	0
2023/02/22	2037	02/05/2024	11.44	Call	Bond Future	2,653.4800	2.6535	2,849.6800	2.8497	7.394	0	0	0
2023/02/22	2037	02/05/2024	11.44	Put	Bond Future	7,396.1000	7.3961	7,059.8900	7.0599	(4.546)	0	0	0

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2023/02/22	2037	02/05/2024			Bond Future	12.3134	78.0269	12.2114	78.5594	(0.828)	0.0000	0.0000	0
2023/02/22	2037	02/05/2024	11.45	Put	Bond Future	7,359.2900	7.3593	7,024.0600	7.0241	(4.555)	0	0	0
2023/02/22	2037	02/05/2024	11.43	Call	Bond Future	2,634.0000	2.6340	2,829.2200	2.8292	7.412	0	0	0
2023/02/22	2038	04/05/2023			Bond Future	126.6635	126.6635	125.9160	125.9160	(0.590)	0.0000	0.0000	4,625
2023/02/22	2038	03/08/2023			Bond Future	127.2402	127.2402	126.4776	126.4776	(0.599)	0.0000	0.0000	0
2023/02/22	2038	02/11/2023			Bond Future	129.7558	129.7558	128.9790	128.9790	(0.599)	0.0000	0.0000	0
2023/02/22	2038	01/02/2024			Bond Future	130.3364	130.3364	129.5449	129.5449	(0.607)	0.0000	0.0000	0
2023/02/22	2038	02/05/2024			Bond Future	132.8200	132.8200	132.0147	132.0147	(0.606)	0.0000	0.0000	0
2023/02/22	2040	04/05/2023	10.73	Put	Bond Future	7,573.7600	7.5738	7,038.7200	7.0387	(7.064)	0	0	0
2023/02/22	2040	04/05/2023	12.78	Call	Bond Future	5,879.4000	5.8794	6,350.6300	6.3506	8.015	0	0	0
2023/02/22	2040	04/05/2023	12.78	Put	Bond Future	698.3700	0.6984	582.2500	0.5823	(16.627)	0	0	388
2023/02/22	2040	04/05/2023	13.45	Put	Bond Future	267.3500	0.2673	215.8700	0.2159	(19.256)	0	0	486
2023/02/22	2040	04/05/2023	11.43	Call	Bond Future	1,137.8700	1.1379	1,326.0700	1.3261	16.540	0	0	0
2023/02/22	2040	04/05/2023	11.43	Put	Bond Future	3,866.1600	3.8662	3,467.0100	3.4670	(10.324)	0	0	0
2023/02/22	2040	04/05/2023	12.05	Put	Bond Future	1,858.9600	1.8590	1,610.9900	1.6110	(13.339)	0	0	684
2023/02/22	2040	04/05/2023			Bond Future	11.8716	81.7285	11.7746	82.3158	(0.818)	0.0000	0.0000	51,278
2023/02/22	2040	04/05/2023	10.17	Call	Bond Future	34.1900	0.0342	44.9800	0.0450	31.559	0	0	388
2023/02/22	2040	04/05/2023	10.17	Put	Bond Future	11,398.5400	11.3985	10,821.9800	10.8220	(5.058)	0	0	0
2023/02/22	2040	04/05/2023	10.73	Call	Bond Future	212.1700	0.2122	264.4800	0.2645	24.655	0	0	486
2023/02/22	2040	04/05/2023	10.92	Call	Bond Future	360.9900	0.3610	441.2000	0.4412	22.219	0	0	388
2023/02/22	2040	04/05/2023	10.92	Put	Bond Future	6,425.7700	6.4258	5,918.6300	5.9186	(7.892)	0	0	0
2023/02/22	2040	04/05/2023	13.45	Call	Bond Future	8,932.4200	8.9324	9,468.2900	9.4683	5.999	0	0	0
2023/02/22	2040	04/05/2023	11.48	Call	Bond Future	1,248.0500	1.2481	1,448.5200	1.4485	16.063	0	0	486
2023/02/22	2040	04/05/2023	11.48	Put	Bond Future	3,660.1600	3.6602	3,273.2800	3.2733	(10.570)	0	0	0
2023/02/22	2040	04/05/2023	12.05	Call	Bond Future	2,920.5800	2.9206	3,259.9600	3.2600	11.620	0	0	0
2023/02/22	2040	04/05/2023	11.03	Call	Bond Future	477.4700	0.4775	577.2300	0.5772	20.893	0	0	684
2023/02/22	2040	04/05/2023	11.03	Put	Bond Future	5,805.0700	5.8051	5,317.4800	5.3175	(8.399)	0	0	0
2023/02/22	2040	04/05/2023	11.41	Call	Bond Future	1,095.6200	1.0956	1,278.9500	1.2789	16.733	0	0	0
2023/02/22	2040	04/05/2023	11.41	Put	Bond Future	3,950.9200	3.9509	3,546.9000	3.5469	(10.226)	0	0	0
2023/02/22	2040	04/05/2023	11.42	Call	Bond Future	1,116.6200	1.1166	1,302.3800	1.3024	16.636	0	0	0
2023/02/22	2040	04/05/2023	11.42	Put	Bond Future	3,908.3700	3.9084	3,506.7800	3.5068	(10.275)	0	0	0
2023/02/22	2040	03/08/2023	12.23	Call	Bond Future	4,292.0000	4.2920	4,636.4400	4.6364	8.025	0	0	0
2023/02/22	2040	03/08/2023	12.23	Put	Bond Future	2,977.2400	2.9772	2,722.9500	2.7230	(8.541)	0	0	0
2023/02/22	2040	03/08/2023			Bond Future	12.0042	78.8292	11.9034	79.4279	(0.840)	0.0000	0.0000	95,832
2023/02/22	2040	03/08/2023	12.22	Call	Bond Future	4,258.0100	4.2580	4,600.9700	4.6010	8.054	0	0	0
2023/02/22	2040	03/08/2023	12.22	Put	Bond Future	3,000.7500	3.0007	2,744.9800	2.7450	(8.524)	0	0	0
2023/02/22	2040	03/08/2023	12.21	Call	Bond Future	4,224.1200	4.2241	4,565.6000	4.5656	8.084	0	0	0
2023/02/22	2040	03/08/2023	12.21	Put	Bond Future	3,024.4200	3.0244	2,767.1700	2.7672	(8.506)	0	0	0
2023/02/22	2040	02/11/2023	11.59	Call	Bond Future	2,768.0300	2.7680	3,013.2000	3.0132	8.857	0	0	0
2023/02/22	2040	02/11/2023	11.60	Put	Bond Future	5,995.1700	5.9952	5,630.8300	5.6308	(6.077)	0	0	0
2023/02/22	2040	02/11/2023	11.58	Call	Bond Future	2,742.8300	2.7428	2,986.5900	2.9866	8.887	0	0	0
2023/02/22	2040	02/11/2023	11.58	Put	Bond Future	6,068.4600	6.0685	5,701.2900	5.7013	(6.050)	0	0	0
2023/02/22	2040	02/11/2023			Bond Future	12.1355	80.3685	12.0307	80.9794	(0.863)	0.0000	0.0000	84
2023/02/22	2040	02/11/2023	11.59	Put	Bond Future	6,031.8500	6.0318	5,666.0900	5.6661	(6.064)	0	0	0
2023/02/22	2040	02/11/2023	11.60	Call	Bond Future	2,793.0800	2.7931	3,039.6700	3.0397	8.829	0	0	0
2023/02/22	2040	01/02/2024	12.34	Call	Bond Future	5,198.0700	5.1981	5,536.0800	5.5361	6.503	0	0	0

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2023/02/22	2040	01/02/2024	12.34	Put	Bond Future	4,828.3400	4.8283	4,542.9600	4.5430	(5.911)	0	0	0
2023/02/22	2040	01/02/2024	12.33	Call	Bond Future	5,167.1900	5.1672	5,504.0900	5.5041	6.520	0	0	0
2023/02/22	2040	01/02/2024	12.33	Put	Bond Future	4,853.8900	4.8539	4,567.4000	4.5674	(5.902)	0	0	0
2023/02/22	2040	01/02/2024			Bond Future	12.2747	77.4398	12.1657	78.0631	(0.888)	0.0000	0.0000	3
2023/02/22	2040	01/02/2024	12.35	Call	Bond Future	5,228.7200	5.2287	5,567.8300	5.5678	6.486	0	0	0
2023/02/22	2040	01/02/2024	12.35	Put	Bond Future	4,802.6200	4.8026	4,518.3400	4.5183	(5.919)	0	0	0
2023/02/22	2040	02/05/2024	11.61	Call	Bond Future	3,000.9000	3.0009	3,244.3200	3.2443	8.112	0	0	0
2023/02/22	2040	02/05/2024	11.62	Put	Bond Future	7,762.6900	7.7627	7,371.2600	7.3713	(5.042)	0	0	0
2023/02/22	2040	02/05/2024	11.60	Call	Bond Future	2,979.1800	2.9792	3,221.4100	3.2214	8.131	0	0	0
2023/02/22	2040	02/05/2024			Bond Future	12.4328	78.8928	12.3193	79.5288	(0.913)	0.0000	0.0000	0
2023/02/22	2040	02/05/2024	11.61	Put	Bond Future	7,801.9900	7.8020	7,409.3800	7.4094	(5.032)	0	0	0
2023/02/22	2040	02/05/2024	11.62	Call	Bond Future	3,022.7100	3.0227	3,267.3100	3.2673	8.092	0	0	0
2023/02/22	2040	02/05/2024	11.60	Put	Bond Future	7,841.4600	7.8415	7,447.6600	7.4477	(5.022)	0	0	0
2023/02/22	2044	04/05/2023	11.41	Call	Bond Future	990.5100	0.9905	1,131.2800	1.1313	14.212	0	0	0
2023/02/22	2044	04/05/2023	11.41	Put	Bond Future	4,211.6400	4.2116	3,855.3000	3.8553	(8.461)	0	0	0
2023/02/22	2044	04/05/2023	11.42	Call	Bond Future	1,010.3500	1.0103	1,153.1300	1.1531	14.132	0	0	0
2023/02/22	2044	04/05/2023	11.42	Put	Bond Future	4,166.4400	4.1664	3,812.1100	3.8121	(8.504)	0	0	0
2023/02/22	2044	04/05/2023	11.75	Put	Bond Future	2,864.7400	2.8647	2,579.6500	2.5796	(9.952)	0	0	4,423
2023/02/22	2044	04/05/2023			Bond Future	11.9223	78.1415	11.8409	78.6386	(0.683)	0.0000	0.0000	55,657
2023/02/22	2044	04/05/2023	11.43	Call	Bond Future	1,030.4300	1.0304	1,175.2300	1.1752	14.052	0	0	0
2023/02/22	2044	04/05/2023	11.43	Put	Bond Future	4,121.5700	4.1216	3,769.2600	3.7693	(8.548)	0	0	0
2023/02/22	2044	04/05/2023	11.75	Call	Bond Future	1,806.0400	1.8060	2,018.0600	2.0181	11.739	0	0	0
2023/02/22	2044	04/05/2023	12.00	Call	Bond Future	2,582.5000	2.5825	2,846.4600	2.8465	10.221	0	0	0
2023/02/22	2044	04/05/2023	12.00	Put	Bond Future	2,113.3800	2.1134	1,880.2300	1.8802	(11.032)	0	0	4,423
2023/02/22	2044	04/05/2023	12.25	Call	Bond Future	3,482.4500	3.4825	3,793.9200	3.7939	8.944	0	0	0
2023/02/22	2044	04/05/2023	12.25	Put	Bond Future	1,535.8100	1.5358	1,350.1700	1.3502	(12.087)	0	0	1,798
2023/02/22	2044	03/08/2023	12.16	Call	Bond Future	4,020.5500	4.0206	4,294.8200	4.2948	6.822	0	0	0
2023/02/22	2044	03/08/2023	12.16	Put	Bond Future	3,365.9600	3.3660	3,133.4700	3.1335	(6.907)	0	0	0
2023/02/22	2044	03/08/2023	12.00	Call	Bond Future	3,506.6800	3.5067	3,760.1600	3.7602	7.228	0	0	0
2023/02/22	2044	03/08/2023	12.00	Put	Bond Future	3,801.8300	3.8018	3,548.5500	3.5486	(6.662)	0	0	4,754
2023/02/22	2044	03/08/2023	12.15	Call	Bond Future	3,987.6400	3.9876	4,260.6300	4.2606	6.846	0	0	0
2023/02/22	2044	03/08/2023	12.15	Put	Bond Future	3,391.8200	3.3918	3,158.0500	3.1581	(6.892)	0	0	0
2023/02/22	2044	03/08/2023			Bond Future	12.0494	75.2968	11.9648	75.8036	(0.702)	0.0000	0.0000	21,473
2023/02/22	2044	03/08/2023	12.17	Call	Bond Future	4,053.7600	4.0538	4,329.3000	4.3293	6.797	0	0	0
2023/02/22	2044	03/08/2023	12.17	Put	Bond Future	3,340.4800	3.3405	3,109.2600	3.1093	(6.922)	0	0	0
2023/02/22	2044	03/08/2023	11.75	Call	Bond Future	2,766.7000	2.7667	2,986.1500	2.9862	7.932	0	0	0
2023/02/22	2044	03/08/2023	11.75	Put	Bond Future	4,586.9600	4.5870	4,299.6500	4.2996	(6.264)	0	0	3,076
2023/02/22	2044	02/11/2023	11.57	Call	Bond Future	2,654.4000	2.6544	2,853.1600	2.8532	7.488	0	0	0
2023/02/22	2044	02/11/2023	11.57	Put	Bond Future	6,341.4400	6.3414	6,023.1300	6.0231	(5.020)	0	0	0
2023/02/22	2044	02/11/2023			Bond Future	12.1747	76.7671	12.0869	77.2842	(0.721)	0.0000	0.0000	0
2023/02/22	2044	02/11/2023	11.56	Call	Bond Future	2,629.9700	2.6300	2,827.5200	2.8275	7.511	0	0	0
2023/02/22	2044	02/11/2023	11.56	Put	Bond Future	6,380.5100	6.3805	6,060.9900	6.0610	(5.008)	0	0	0
2023/02/22	2044	02/11/2023	11.55	Call	Bond Future	2,605.6600	2.6057	2,802.0000	2.8020	7.535	0	0	0
2023/02/22	2044	02/11/2023	11.55	Put	Bond Future	6,419.7900	6.4198	6,099.0600	6.0991	(4.996)	0	0	0
2023/02/22	2044	01/02/2024	12.29	Call	Bond Future	5,101.0500	5.1011	5,378.4200	5.3784	5.438	0	0	0
2023/02/22	2044	01/02/2024	12.29	Put	Bond Future	5,200.9700	5.2010	4,950.7000	4.9507	(4.812)	0	0	0
2023/02/22	2044	01/02/2024			Bond Future	12.3074	73.8929	12.2161	74.4205	(0.742)	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
2023/02/22	2044	01/02/2024	12.28	Call	Bond Future	5,070.7500	5.0707	5,347.1800	5.3472	5.451	0	0	0
2023/02/22	2044	01/02/2024	12.28	Put	Bond Future	5,228.3000	5.2283	4,977.0900	4.9771	(4.805)	0	0	0
2023/02/22	2044	01/02/2024	12.27	Call	Bond Future	5,040.5200	5.0405	5,316.0000	5.3160	5.465	0	0	0
2023/02/22	2044	01/02/2024	12.27	Put	Bond Future	5,255.7800	5.2558	5,003.6200	5.0036	(4.798)	0	0	0
2023/02/22	2044	02/05/2024	11.67	Call	Bond Future	3,204.0300	3.2040	3,414.0300	3.4140	6.554	0	0	0
2023/02/22	2044	02/05/2024	11.67	Put	Bond Future	7,872.6900	7.8727	7,544.3000	7.5443	(4.171)	0	0	0
2023/02/22	2044	02/05/2024			Bond Future	12.4574	75.2792	12.3624	75.8176	(0.763)	0.0000	0.0000	0
2023/02/22	2044	02/05/2024	11.66	Call	Bond Future	3,181.6200	3.1816	3,390.6300	3.3906	6.569	0	0	0
2023/02/22	2044	02/05/2024	11.66	Put	Bond Future	7,912.7200	7.9127	7,583.3400	7.5833	(4.163)	0	0	0
2023/02/22	2044	02/05/2024	11.65	Call	Bond Future	3,158.9700	3.1590	3,366.9900	3.3670	6.585	0	0	0
2023/02/22	2044	02/05/2024	11.65	Put	Bond Future	7,952.5900	7.9526	7,622.2200	7.6222	(4.154)	0	0	0
2023/02/22	2046	04/05/2023			Bond Future	110.0913	110.0913	110.0986	110.0986	0.007	0.0000	0.0000	17,308
2023/02/22	2046	03/08/2023			Bond Future	112.2847	112.2847	112.2918	112.2918	0.006	0.0000	0.0000	0
2023/02/22	2046	02/11/2023			Bond Future	112.4333	112.4333	112.4413	112.4413	0.007	0.0000	0.0000	0
2023/02/22	2046	01/02/2024			Bond Future	114.6657	114.6657	114.6745	114.6745	0.008	0.0000	0.0000	0
2023/02/22	2046	02/05/2024			Bond Future	114.7314	114.7314	114.7417	114.7417	0.009	0.0000	0.0000	0
2023/02/22	2050	04/05/2023			Bond Future	112.3066	112.3066	111.9224	111.9224	(0.342)	0.0000	0.0000	13,306
2023/02/22	2050	03/08/2023			Bond Future	112.3748	112.3748	111.9829	111.9829	(0.349)	0.0000	0.0000	0
2023/02/22	2050	02/11/2023			Bond Future	114.5966	114.5966	114.1975	114.1975	(0.348)	0.0000	0.0000	0
2023/02/22	2050	01/02/2024			Bond Future	114.6490	114.6490	114.2428	114.2428	(0.354)	0.0000	0.0000	0
2023/02/22	2050	02/05/2024			Bond Future	116.8334	116.8334	116.4206	116.4206	(0.353)	0.0000	0.0000	0
2023/02/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/22	AL37	04/05/2023			Index Future	872.5090	872.5090	875.7600	875.7600	0.373	0.0000	0.0000	0
2023/02/22	AL37	03/08/2023			Index Future	889.6800	889.6800	892.9950	892.9950	0.373	0.0000	0.0000	0
2023/02/22	AL37	02/11/2023			Index Future	907.0710	907.0710	910.4520	910.4520	0.373	0.0000	0.0000	0
2023/02/22	AL37	01/02/2024			Index Future	924.8890	924.8890	928.3390	928.3390	0.373	0.0000	0.0000	0
2023/02/22	AL37	02/05/2024			Index Future	942.3470	942.3470	945.8640	945.8640	0.373	0.0000	0.0000	0
2023/02/22	AL7T	04/05/2023			Index Future	997.4610	997.4610	1,002.4160	1,002.4160	0.497	0.0000	0.0000	0
2023/02/22	AL7T	03/08/2023			Index Future	1,017.0910	1,017.0910	1,022.1430	1,022.1430	0.497	0.0000	0.0000	0
2023/02/22	AL7T	02/11/2023			Index Future	1,036.9720	1,036.9720	1,042.1250	1,042.1250	0.497	0.0000	0.0000	0
2023/02/22	AL7T	01/02/2024			Index Future	1,057.3420	1,057.3420	1,062.5980	1,062.5980	0.497	0.0000	0.0000	0
2023/02/22	AL7T	02/05/2024			Index Future	1,077.3000	1,077.3000	1,082.6580	1,082.6580	0.497	0.0000	0.0000	0
2023/02/22	ALBI	04/05/2023			Index Future	876.1750	876.1750	880.6790	880.6790	0.514	0.0000	0.0000	100
2023/02/22	ALBI	03/08/2023			Index Future	893.4180	893.4180	898.0100	898.0100	0.514	0.0000	0.0000	0
2023/02/22	ALBI	02/11/2023			Index Future	910.8820	910.8820	915.5660	915.5660	0.514	0.0000	0.0000	0
2023/02/22	ALBI	01/02/2024			Index Future	928.7750	928.7750	933.5520	933.5520	0.514	0.0000	0.0000	0
2023/02/22	ALBI	02/05/2024			Index Future	946.3060	946.3060	951.1770	951.1770	0.515	0.0000	0.0000	0

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2023/02/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/02/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2023/02/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/22	ES33	04/05/2023			Bond Future	12.4149	72.8886	12.3211	73.3195	(0.755)	0.0000	0.0000	0
2023/02/22	ES33	03/08/2023			Bond Future	12.5815	74.3408	12.4838	74.7802	(0.777)	0.0000	0.0000	350
2023/02/22	ES33	02/11/2023			Bond Future	12.7627	72.0169	12.6606	72.4654	(0.800)	0.0000	0.0000	0
2023/02/22	ES33	01/02/2024			Bond Future	12.9564	73.4459	12.8496	73.9037	(0.824)	0.0000	0.0000	0
2023/02/22	ES33	02/05/2024			Bond Future	13.1718	71.0498	13.0600	71.5173	(0.849)	0.0000	0.0000	0
2023/02/22	ES42	04/05/2023			Bond Future	12.7727	70.0619	12.6848	70.5288	(0.688)	0.0000	0.0000	0
2023/02/22	ES42	03/08/2023			Bond Future	12.9246	71.4578	12.8332	71.9339	(0.707)	0.0000	0.0000	4,000
2023/02/22	ES42	02/11/2023			Bond Future	13.0887	68.6082	12.9935	69.0942	(0.728)	0.0000	0.0000	0
2023/02/22	ES42	01/02/2024			Bond Future	13.2556	69.9687	13.1563	70.4647	(0.749)	0.0000	0.0000	0
2023/02/22	ES42	02/05/2024			Bond Future	13.4457	67.0377	13.3419	67.5439	(0.772)	0.0000	0.0000	0
2023/02/22	GOVI	04/05/2023	852.86	Call	GOVI	109,020.0000	10.9020	153,520.0000	15.3520	40.818	0	0	0
2023/02/22	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/22	GOVI	04/05/2023	852.87	Call	GOVI	108,920.0000	10.8920	153,420.0000	15.3420	40.856	0	0	0
2023/02/22	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/22	GOVI	04/05/2023			GOVI	863.7620	863.7620	868.2120	868.2120	0.515	0.0000	0.0000	835
2023/02/22	GOVI	04/05/2023	852.88	Call	GOVI	108,820.0000	10.8820	153,320.0000	15.3320	40.893	0	0	0
2023/02/22	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/22	GOVI	03/08/2023	837.21	Call	GOVI	435,510.0000	43.5510	480,880.0000	48.0880	10.418	0	0	0
2023/02/22	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/22	GOVI	03/08/2023	837.22	Call	GOVI	435,410.0000	43.5410	480,780.0000	48.0780	10.420	0	0	0
2023/02/22	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/22	GOVI	03/08/2023			GOVI	880.7610	880.7610	885.2980	885.2980	0.515	0.0000	0.0000	0
2023/02/22	GOVI	03/08/2023	837.23	Call	GOVI	435,310.0000	43.5310	480,680.0000	48.0680	10.422	0	0	0
2023/02/22	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/22	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/22	GOVI	02/11/2023	885.82	Call	GOVI	121,580.0000	12.1580	167,850.0000	16.7850	38.057	0	0	0
2023/02/22	GOVI	02/11/2023			GOVI	897.9780	897.9780	902.6050	902.6050	0.515	0.0000	0.0000	0
2023/02/22	GOVI	02/11/2023	885.80	Call	GOVI	121,780.0000	12.1780	168,050.0000	16.8050	37.995	0	0	0
2023/02/22	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/22	GOVI	02/11/2023	885.81	Call	GOVI	121,680.0000	12.1680	167,950.0000	16.7950	38.026	0	0	0
2023/02/22	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/22	GOVI	01/02/2024	880.00	Call	GOVI	356,170.0000	35.6170	403,370.0000	40.3370	13.252	0	0	0
2023/02/22	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/22	GOVI	01/02/2024			GOVI	915.6170	915.6170	920.3370	920.3370	0.515	0.0000	0.0000	0
2023/02/22	GOVI	01/02/2024	879.98	Call	GOVI	356,370.0000	35.6370	403,570.0000	40.3570	13.245	0	0	0
2023/02/22	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/22	GOVI	01/02/2024	879.99	Call	GOVI	356,270.0000	35.6270	403,470.0000	40.3470	13.248	0	0	0
2023/02/22	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/22	GOVI	02/05/2024	950.97	Put	GOVI	180,700.0000	18.0700	132,580.0000	13.2580	(26.630)	0	0	0
2023/02/22	GOVI	02/05/2024	950.98	Put	GOVI	180,800.0000	18.0800	132,680.0000	13.2680	(26.615)	0	0	0
2023/02/22	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/22	GOVI	02/05/2024			GOVI	932.9000	932.9000	937.7120	937.7120	0.516	0.0000	0.0000	0
2023/02/22	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/22	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/22	GOVI	02/05/2024	950.99	Put	GOVI	180,900.0000	18.0900	132,780.0000	13.2780	(26.600)	0	0	0
2023/02/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/02/22	IGOV	04/05/2023			Index Future	321.6690	321.6690	321.1110	321.1110	(0.173)	0.0000	0.0000	655
2023/02/22	IGOV	03/08/2023			Index Future	328.0780	328.0780	327.5080	327.5080	(0.174)	0.0000	0.0000	0
2023/02/22	IGOV	02/11/2023			Index Future	334.5670	334.5670	333.9860	333.9860	(0.174)	0.0000	0.0000	0
2023/02/22	IGOV	01/02/2024			Index Future	341.2140	341.2140	340.6220	340.6220	(0.173)	0.0000	0.0000	0
2023/02/22	IGOV	02/05/2024			Index Future	347.7270	347.7270	347.1260	347.1260	(0.173)	0.0000	0.0000	0
2023/02/22	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/02/22	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/02/22	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/02/22	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/02/22	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/02/22	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/02/22	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/02/22	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/02/22	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/02/22	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/02/22	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/02/22	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/02/22	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/02/22	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/02/22	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/02/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/02/22	JBAF	15/03/2023			Jibar Tradeable Future	7.5500	92.4500	7.5250	92.4750	(0.331)	0.0000	0.0000	0
2023/02/22	JBAF	19/04/2023			Jibar Tradeable Future	7.7600	92.2400	7.7350	92.2650	(0.322)	0.0000	0.0000	0
2023/02/22	JBAF	17/05/2023			Jibar Tradeable Future	7.8050	92.1950	7.7900	92.2100	(0.192)	0.0000	0.0000	0
2023/02/22	JBAF	21/06/2023			Jibar Tradeable Future	7.9500	92.0500	7.9150	92.0850	(0.440)	0.0000	0.0000	0
2023/02/22	JBAF	19/07/2023			Jibar Tradeable Future	8.0050	91.9950	7.9500	92.0500	(0.687)	0.0000	0.0000	0
2023/02/22	JBAF	16/08/2023			Jibar Tradeable Future	8.0200	91.9800	8.0100	91.9900	(0.125)	0.0000	0.0000	0
2023/02/22	JBAF	20/09/2023			Jibar Tradeable Future	8.0300	91.9700	8.0200	91.9800	(0.125)	0.0000	0.0000	75
2023/02/22	JBAF	20/12/2023			Jibar Tradeable Future	7.9550	92.0450	7.9650	92.0350	0.126	0.0000	0.0000	272
2023/02/22	JBAF	20/03/2024			Jibar Tradeable Future	7.9850	92.0150	7.9950	92.0050	0.125	0.0000	0.0000	0
2023/02/22	JBAF	19/06/2024			Jibar Tradeable Future	7.9150	92.0850	7.9400	92.0600	0.316	0.0000	0.0000	0
2023/02/22	JBAF	18/09/2024			Jibar Tradeable Future	7.8300	92.1700	7.8700	92.1300	0.511	0.0000	0.0000	68
2023/02/22	JBAF	18/12/2024			Jibar Tradeable Future	7.8050	92.1950	7.8250	92.1750	0.256	0.0000	0.0000	0
2023/02/22	R035	04/05/2023	10.55	Call	Bond Future	325.0000	0.3250	396.0500	0.3960	21.862	0	0	770
2023/02/22	R035	04/05/2023	10.55	Put	Bond Future	5,682.9000	5.6829	5,234.3400	5.2343	(7.893)	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
2023/02/22	R035	04/05/2023	13.18	Call	Bond Future	9,072.1600	9.0722	9,559.6900	9.5597	5.374	0	0	0
2023/02/22	R035	04/05/2023	13.18	Put	Bond Future	157.0700	0.1571	124.9900	0.1250	(20.424)	0	0	491
2023/02/22	R035	04/05/2023	12.46	Call	Bond Future	5,848.9100	5.8489	6,282.4800	6.2825	7.413	0	0	0
2023/02/22	R035	04/05/2023	12.46	Put	Bond Future	494.9500	0.4949	408.9100	0.4089	(17.384)	0	0	388
2023/02/22	R035	04/05/2023	11.20	Call	Bond Future	1,355.6000	1.3556	1,557.5500	1.5575	14.897	0	0	0
2023/02/22	R035	04/05/2023	11.21	Call	Bond Future	1,379.3800	1.3794	1,583.6500	1.5837	14.809	0	0	0
2023/02/22	R035	04/05/2023	11.22	Put	Bond Future	2,779.2800	2.7793	2,466.2600	2.4663	(11.263)	0	0	0
2023/02/22	R035	04/05/2023	10.60	Call	Bond Future	770.9700	0.3710	449.8100	0.4498	21.252	0	0	388
2023/02/22	R035	04/05/2023	10.60	Put	Bond Future	5,422.7500	5.4227	4,981.9800	4.9820	(8.128)	0	0	0
2023/02/22	R035	04/05/2023	11.05	Call	Bond Future	1,028.0900	1.0281	1,195.7500	1.1958	16.308	0	0	770
2023/02/22	R035	04/05/2023	11.05	Put	Bond Future	3,390.1700	3.3902	3,038.2200	3.0382	(10.381)	0	0	0
2023/02/22	R035	04/05/2023	11.17	Call	Bond Future	1,285.6700	1.2857	1,480.6900	1.4807	15.169	0	0	491
2023/02/22	R035	04/05/2023			Bond Future	11.4619	85.1413	11.3699	85.6609	(0.803)	0.0000	0.0000	159,515
2023/02/22	R035	04/05/2023	9.85	Call	Bond Future	37.1600	0.0372	48.3500	0.0484	30.113	0	0	388
2023/02/22	R035	04/05/2023	9.85	Put	Bond Future	9,840.3600	9.8404	9,331.9400	9.3319	(5.167)	0	0	0
2023/02/22	R035	04/05/2023	10.42	Call	Bond Future	225.4400	0.2254	278.4600	0.2785	23.518	0	0	491
2023/02/22	R035	04/05/2023	10.42	Put	Bond Future	6,386.2300	6.3862	5,919.6400	5.9196	(7.306)	0	0	0
2023/02/22	R035	04/05/2023	11.80	Call	Bond Future	3,177.9700	3.1780	3,511.4700	3.5115	10.494	0	0	0
2023/02/22	R035	04/05/2023	11.80	Put	Bond Future	1,307.2500	1.3072	1,121.1400	1.1211	(14.237)	0	0	1,035
2023/02/22	R035	04/05/2023	11.87	Call	Bond Future	3,435.8300	3.4358	3,782.5800	3.7826	10.092	0	0	0
2023/02/22	R035	04/05/2023	11.87	Put	Bond Future	1,185.2700	1.1853	1,012.4100	1.0124	(14.584)	0	0	770
2023/02/22	R035	04/05/2023	11.20	Put	Bond Future	2,846.6600	2.8467	2,529.0000	2.5290	(11.159)	0	0	0
2023/02/22	R035	04/05/2023	11.21	Put	Bond Future	2,812.8200	2.8128	2,497.4800	2.4975	(11.211)	0	0	0
2023/02/22	R035	04/05/2023	11.22	Call	Bond Future	1,403.4100	1.4034	1,610.0000	1.6100	14.721	0	0	0
2023/02/22	R035	04/05/2023	11.17	Put	Bond Future	2,949.9300	2.9499	2,625.3400	2.6253	(11.003)	0	0	0
2023/02/22	R035	03/08/2023	12.00	Call	Bond Future	4,543.8700	4.5439	4,870.9500	4.8710	7.198	0	0	0
2023/02/22	R035	03/08/2023	12.00	Put	Bond Future	2,321.8800	2.3219	2,119.2800	2.1193	(8.726)	0	0	0
2023/02/22	R035	03/08/2023			Bond Future	11.5888	86.8171	11.4931	87.3467	(0.826)	0.0000	0.0000	6,761
2023/02/22	R035	03/08/2023	11.98	Call	Bond Future	4,475.9200	4.4759	4,800.4900	4.8005	7.251	0	0	0
2023/02/22	R035	03/08/2023	11.98	Put	Bond Future	2,360.0400	2.3600	2,154.9300	2.1549	(8.691)	0	0	0
2023/02/22	R035	03/08/2023	11.99	Call	Bond Future	4,509.9600	4.5100	4,835.7900	4.8358	7.225	0	0	0
2023/02/22	R035	03/08/2023	11.99	Put	Bond Future	2,341.0000	2.3410	2,137.1500	2.1372	(8.708)	0	0	0
2023/02/22	R035	02/11/2023	11.41	Call	Bond Future	2,956.9800	2.9570	3,198.3200	3.1983	8.162	0	0	0
2023/02/22	R035	02/11/2023	11.41	Put	Bond Future	4,699.6200	4.6996	4,400.4500	4.4005	(6.366)	0	0	0
2023/02/22	R035	02/11/2023	11.42	Call	Bond Future	2,982.3100	2.9823	3,224.9100	3.2249	8.135	0	0	0
2023/02/22	R035	02/11/2023	11.42	Put	Bond Future	4,669.4400	4.6694	4,371.5300	4.3715	(6.380)	0	0	0
2023/02/22	R035	02/11/2023			Bond Future	11.7284	84.0104	11.6286	84.5509	(0.851)	0.0000	0.0000	123
2023/02/22	R035	02/11/2023	11.43	Call	Bond Future	3,008.0200	3.0080	3,251.9000	3.2519	8.108	0	0	0
2023/02/22	R035	02/11/2023	11.43	Put	Bond Future	4,639.6800	4.6397	4,343.0500	4.3431	(6.393)	0	0	0
2023/02/22	R035	01/02/2024	12.18	Put	Bond Future	3,844.4000	3.8444	3,611.8200	3.6118	(6.050)	0	0	0
2023/02/22	R035	01/02/2024	12.19	Call	Bond Future	5,446.5700	5.4466	5,766.4900	5.7665	5.874	0	0	0
2023/02/22	R035	01/02/2024	12.19	Put	Bond Future	3,823.4600	3.8235	3,591.8300	3.5918	(6.058)	0	0	0
2023/02/22	R035	01/02/2024			Bond Future	11.8778	85.6590	11.7737	86.2106	(0.877)	0.0000	0.0000	0
2023/02/22	R035	01/02/2024	12.20	Call	Bond Future	5,477.3000	5.4773	5,798.1700	5.7982	5.858	0	0	0
2023/02/22	R035	01/02/2024	12.20	Put	Bond Future	3,802.9600	3.8030	3,572.2800	3.5723	(6.066)	0	0	0
2023/02/22	R035	01/02/2024	12.18	Call	Bond Future	5,416.2200	5.4162	5,735.1900	5.7352	5.889	0	0	0
2023/02/22	R035	02/05/2024	11.19	Call	Bond Future	2,605.1800	2.6052	2,813.4700	2.8135	7.995	0	0	0
2023/02/22	R035	02/05/2024	11.19	Put	Bond Future	7,150.5900	7.1506	6,796.0000	6.7960	(4.959)	0	0	0

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2023/02/22	R035	02/05/2024	11.20	Call	Bond Future	2,624.7200	2.6247	2,834.0600	2.8341	7.976	0	0	0
2023/02/22	R035	02/05/2024	11.20	Put	Bond Future	7,114.5600	7.1146	6,761.0200	6.7610	(4.969)	0	0	0
2023/02/22	R035	02/05/2024			Bond Future	12.0391	82.7670	11.9304	83.3299	(0.903)	0.0000	0.0000	0
2023/02/22	R035	02/05/2024	11.21	Call	Bond Future	2,644.3400	2.6443	2,854.7300	2.8547	7.956	0	0	0
2023/02/22	R035	02/05/2024	11.21	Put	Bond Future	7,078.6700	7.0787	6,726.1800	6.7262	(4.980)	0	0	0
2023/02/22	R186	04/05/2023	8.83	Put	Bond Future	616.7900	0.6168	482.3700	0.4824	(21.793)	0	0	0
2023/02/22	R186	04/05/2023	8.84	Call	Bond Future	1,116.6000	1.1166	1,328.9000	1.3289	19.013	0	0	0
2023/02/22	R186	04/05/2023			Bond Future	8.6775	109.5467	8.5685	109.8916	(1.256)	0.0000	0.0000	95,519
2023/02/22	R186	04/05/2023	8.36	Call	Bond Future	383.6800	0.3837	495.5600	0.4956	29.160	0	0	200
2023/02/22	R186	04/05/2023	8.36	Put	Bond Future	1,391.8200	1.3918	1,158.8900	1.1589	(16.736)	0	0	200
2023/02/22	R186	04/05/2023	8.82	Call	Bond Future	1,077.3100	1.0773	1,285.7600	1.2858	19.349	0	0	0
2023/02/22	R186	04/05/2023	8.82	Put	Bond Future	628.7100	0.6287	492.3500	0.4923	(21.689)	0	0	0
2023/02/22	R186	04/05/2023	8.83	Call	Bond Future	1,096.7800	1.0968	1,307.1700	1.3072	19.183	0	0	0
2023/02/22	R186	04/05/2023	8.84	Put	Bond Future	605.2400	0.6052	472.7300	0.4727	(21.894)	0	0	0
2023/02/22	R186	03/08/2023	9.73	Put	Bond Future	359.4300	0.3594	294.8700	0.2949	(17.962)	0	0	0
2023/02/22	R186	03/08/2023	9.74	Call	Bond Future	3,261.3000	3.2613	3,548.8800	3.5489	8.818	0	0	0
2023/02/22	R186	03/08/2023	9.74	Put	Bond Future	354.9400	0.3549	291.0800	0.2911	(17.992)	0	0	0
2023/02/22	R186	03/08/2023			Bond Future	8.7397	106.3984	8.6210	106.7498	(1.357)	0.0000	0.0000	0
2023/02/22	R186	03/08/2023	9.75	Call	Bond Future	3,285.4000	3.2854	3,573.6700	3.5737	8.774	0	0	0
2023/02/22	R186	03/08/2023	9.75	Put	Bond Future	350.5000	0.3505	287.3300	0.2873	(18.023)	0	0	0
2023/02/22	R186	03/08/2023	9.73	Call	Bond Future	3,237.2400	3.2372	3,524.1200	3.5241	8.862	0	0	0
2023/02/22	R186	02/11/2023	9.40	Call	Bond Future	2,463.8200	2.4638	2,706.5200	2.7065	9.851	0	0	0
2023/02/22	R186	02/11/2023	9.40	Put	Bond Future	868.9700	0.8690	752.7800	0.7528	(13.371)	0	0	0
2023/02/22	R186	02/11/2023	9.15	Call	Bond Future	1,997.4600	1.9975	2,217.7400	2.2177	11.028	0	0	1,715
2023/02/22	R186	02/11/2023			Bond Future	8.8154	108.4766	8.6854	108.8355	(1.475)	0.0000	0.0000	10
2023/02/22	R186	02/11/2023	9.39	Call	Bond Future	2,444.5400	2.4445	2,686.3900	2.6864	9.893	0	0	0
2023/02/22	R186	02/11/2023	9.39	Put	Bond Future	876.7100	0.8767	759.6700	0.7597	(13.350)	0	0	0
2023/02/22	R186	02/11/2023	10.42	Call	Bond Future	4,654.4200	4.6544	4,960.3600	4.9604	6.573	0	0	0
2023/02/22	R186	02/11/2023	10.42	Put	Bond Future	349.5800	0.3496	296.6300	0.2966	(15.147)	0	0	1,715
2023/02/22	R186	02/11/2023	9.15	Put	Bond Future	1,080.8500	1.0808	942.2400	0.9422	(12.824)	0	0	0
2023/02/22	R186	02/11/2023	9.38	Call	Bond Future	2,425.3000	2.4253	2,666.3100	2.6663	9.937	0	0	0
2023/02/22	R186	02/11/2023	9.38	Put	Bond Future	884.5000	0.8845	766.6200	0.7666	(13.327)	0	0	0
2023/02/22	R186	01/02/2024	9.50	Call	Bond Future	2,567.6200	2.5676	2,807.8900	2.8079	9.358	0	0	0
2023/02/22	R186	01/02/2024	9.51	Call	Bond Future	2,585.3300	2.5853	2,826.3400	2.8263	9.322	0	0	0
2023/02/22	R186	01/02/2024	9.52	Put	Bond Future	1,039.3300	1.0393	914.5300	0.9145	(12.008)	0	0	0
2023/02/22	R186	01/02/2024			Bond Future	8.9009	105.3016	8.7575	105.6682	(1.611)	0.0000	0.0000	0
2023/02/22	R186	01/02/2024	9.50	Put	Bond Future	1,053.9100	1.0539	927.6500	0.9277	(11.980)	0	0	0
2023/02/22	R186	01/02/2024	9.51	Put	Bond Future	1,046.5900	1.0466	921.0700	0.9211	(11.993)	0	0	0
2023/02/22	R186	01/02/2024	9.52	Call	Bond Future	2,603.0900	2.6031	2,844.8200	2.8448	9.286	0	0	0
2023/02/22	R186	02/05/2024	8.01	Call	Bond Future	572.9000	0.5729	675.6500	0.6756	17.935	0	0	0
2023/02/22	R186	02/05/2024	8.01	Put	Bond Future	3,019.3700	3.0194	2,747.5000	2.7475	(9.004)	0	0	0
2023/02/22	R186	02/05/2024			Bond Future	9.0399	107.2806	8.8802	107.6552	(1.767)	0.0000	0.0000	0
2023/02/22	R186	02/05/2024	7.99	Call	Bond Future	558.6500	0.5587	659.6700	0.6597	18.083	0	0	0
2023/02/22	R186	02/05/2024	7.99	Put	Bond Future	3,053.3600	3.0534	2,779.7600	2.7798	(8.961)	0	0	0
2023/02/22	R186	02/05/2024	8.00	Call	Bond Future	565.7400	0.5657	667.6300	0.6676	18.010	0	0	0
2023/02/22	R186	02/05/2024	8.00	Put	Bond Future	3,036.3300	3.0363	2,763.6000	2.7636	(8.982)	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
2023/02/22	R197	04/05/2023			Bond Future	335.7452	335.7452	335.7329	335.7329	(0.004)	0.0000	0.0000	309
2023/02/22	R197	03/08/2023			Bond Future	333.4000	333.4000	333.3871	333.3871	(0.004)	0.0000	0.0000	0
2023/02/22	R197	02/11/2023			Bond Future	339.9914	339.9914	339.9802	339.9802	(0.003)	0.0000	0.0000	0
2023/02/22	R202	04/05/2023			Bond Future	248.9282	248.9282	248.0792	248.0792	(0.341)	0.0000	0.0000	4,960
2023/02/22	R202	03/08/2023			Bond Future	249.0890	249.0890	248.2229	248.2229	(0.348)	0.0000	0.0000	460
2023/02/22	R202	02/11/2023			Bond Future	254.0139	254.0139	253.1320	253.1320	(0.347)	0.0000	0.0000	0
2023/02/22	R202	01/02/2024			Bond Future	254.1435	254.1435	253.2458	253.2458	(0.353)	0.0000	0.0000	0
2023/02/22	R202	02/05/2024			Bond Future	258.9865	258.9865	258.0744	258.0744	(0.352)	0.0000	0.0000	0
2023/02/22	R209	04/05/2023	10.00	Call	Bond Future	46.7100	0.0467	60.1700	0.0602	28.816	0	0	500
2023/02/22	R209	04/05/2023	10.00	Put	Bond Future	8,086.2600	8.0863	7,647.3200	7.6473	(5.428)	0	0	0
2023/02/22	R209	04/05/2023	10.50	Call	Bond Future	222.6300	0.2226	273.4100	0.2734	22.809	0	0	4,500
2023/02/22	R209	04/05/2023	10.50	Put	Bond Future	5,446.9600	5.4470	5,045.3400	5.0453	(7.373)	0	0	0
2023/02/22	R209	04/05/2023	11.50	Put	Bond Future	1,822.1100	1.8221	1,597.4300	1.5974	(12.331)	0	0	0
2023/02/22	R209	04/05/2023	11.09	Call	Bond Future	902.3100	0.9023	1,048.3400	1.0483	16.184	0	0	0
2023/02/22	R209	04/05/2023	11.09	Put	Bond Future	2,993.3300	2.9933	2,686.9600	2.6870	(10.235)	0	0	0
2023/02/22	R209	04/05/2023	11.10	Call	Bond Future	919.9300	0.9199	1,067.9200	1.0679	16.087	0	0	0
2023/02/22	R209	04/05/2023	11.10	Put	Bond Future	2,959.5200	2.9595	2,655.1100	2.6551	(10.286)	0	0	0
2023/02/22	R209	04/05/2023			Bond Future	11.5055	65.7705	11.4140	66.2229	(0.795)	0.0000	0.0000	19,631
2023/02/22	R209	04/05/2023	11.00	Call	Bond Future	753.3700	0.7534	882.0900	0.8821	17.086	0	0	2,500
2023/02/22	R209	04/05/2023	11.00	Put	Bond Future	3,309.6700	3.3097	2,985.9900	2.9860	(9.780)	0	0	8,250
2023/02/22	R209	04/05/2023	11.50	Call	Bond Future	1,795.2700	1.7953	2,022.9900	2.0230	12.684	0	0	1,000
2023/02/22	R209	04/05/2023	12.50	Call	Bond Future	5,088.5100	5.0885	5,465.4500	5.4654	7.408	0	0	0
2023/02/22	R209	04/05/2023	12.50	Put	Bond Future	440.2100	0.4402	364.7500	0.3648	(17.142)	0	0	8,500
2023/02/22	R209	04/05/2023	11.11	Call	Bond Future	937.7600	0.9378	1,087.7100	1.0877	15.990	0	0	0
2023/02/22	R209	04/05/2023	11.11	Put	Bond Future	2,925.9900	2.9260	2,623.5400	2.6235	(10.337)	0	0	0
2023/02/22	R209	03/08/2023	11.95	Put	Bond Future	2,179.7400	2.1797	1,995.3000	1.9953	(8.462)	0	0	0
2023/02/22	R209	03/08/2023	10.70	Call	Bond Future	986.1000	0.9861	1,104.8700	1.1049	12.044	0	0	1,800
2023/02/22	R209	03/08/2023	11.93	Call	Bond Future	3,691.2900	3.6913	3,965.8200	3.9658	7.437	0	0	0
2023/02/22	R209	03/08/2023	11.94	Call	Bond Future	3,720.1600	3.7202	3,995.8100	3.9958	7.410	0	0	0
2023/02/22	R209	03/08/2023	10.00	Call	Bond Future	328.9300	0.3289	379.4500	0.3795	15.359	0	0	1,800
2023/02/22	R209	03/08/2023	10.00	Put	Bond Future	8,886.6400	8.8866	8,475.9300	8.4759	(4.622)	0	0	0
2023/02/22	R209	03/08/2023			Bond Future	11.6205	67.0650	11.5257	67.5262	(0.815)	0.0000	0.0000	1,690
2023/02/22	R209	03/08/2023	11.95	Call	Bond Future	3,749.1000	3.7491	4,025.8900	4.0259	7.383	0	0	0
2023/02/22	R209	03/08/2023	10.70	Put	Bond Future	5,667.0600	5.6671	5,324.6000	5.3246	(6.043)	0	0	0
2023/02/22	R209	03/08/2023	11.93	Put	Bond Future	2,215.6500	2.2156	2,028.9500	2.0290	(8.426)	0	0	0
2023/02/22	R209	03/08/2023	11.94	Put	Bond Future	2,197.6300	2.1976	2,012.0500	2.0121	(8.445)	0	0	0
2023/02/22	R209	02/11/2023	11.33	Call	Bond Future	2,392.2800	2.3923	2,592.8100	2.5928	8.382	0	0	0
2023/02/22	R209	02/11/2023	11.33	Put	Bond Future	4,403.1100	4.4031	4,133.0700	4.1331	(6.133)	0	0	0
2023/02/22	R209	02/11/2023	11.34	Call	Bond Future	2,413.7800	2.4138	2,615.4300	2.6154	8.354	0	0	0
2023/02/22	R209	02/11/2023	11.34	Put	Bond Future	4,374.9400	4.3749	4,106.0200	4.1060	(6.147)	0	0	0
2023/02/22	R209	02/11/2023			Bond Future	11.7433	65.2246	11.6450	65.6952	(0.837)	0.0000	0.0000	3,854
2023/02/22	R209	02/11/2023	11.35	Call	Bond Future	2,435.3700	2.4354	2,638.1600	2.6382	8.327	0	0	0
2023/02/22	R209	02/11/2023	11.35	Put	Bond Future	4,346.9100	4.3469	4,079.1300	4.0791	(6.160)	0	0	0
2023/02/22	R209	01/02/2024	12.14	Call	Bond Future	4,683.4700	4.6835	4,960.2500	4.9602	5.910	0	0	0
2023/02/22	R209	01/02/2024	12.14	Put	Bond Future	3,468.6100	3.4366	3,233.2000	3.2332	(5.919)	0	0	0
2023/02/22	R209	01/02/2024	12.13	Put	Bond Future	3,455.5500	3.4556	3,251.3100	3.2513	(5.910)	0	0	0

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2023/02/22	R209	01/02/2024			Bond Future	11.8701	66.5043	11.7680	66.9844	(0.860)	0.0000	0.0000	0
2023/02/22	R209	01/02/2024	12.12	Call	Bond Future	4,630.2500	4.6302	4,905.3500	4.9054	5.941	0	0	0
2023/02/22	R209	01/02/2024	12.12	Put	Bond Future	3,474.6100	3.4746	3,269.5200	3.2695	(5.903)	0	0	0
2023/02/22	R209	01/02/2024	12.13	Call	Bond Future	4,656.8300	4.6568	4,932.7800	4.9328	5.926	0	0	0
2023/02/22	R209	02/05/2024	11.17	Call	Bond Future	2,298.5000	2.2985	2,480.8600	2.4809	7.934	0	0	0
2023/02/22	R209	02/05/2024	11.17	Put	Bond Future	6,349.0700	6.3491	6,041.4300	6.0414	(4.845)	0	0	0
2023/02/22	R209	02/05/2024	11.18	Call	Bond Future	2,315.9400	2.3159	2,499.2200	2.4992	7.914	0	0	0
2023/02/22	R209	02/05/2024	11.18	Put	Bond Future	6,316.5500	6.3165	6,009.8300	6.0098	(4.856)	0	0	0
2023/02/22	R209	02/05/2024			Bond Future	12.0151	64.6056	11.9090	65.0956	(0.883)	0.0000	0.0000	0
2023/02/22	R209	02/05/2024	11.19	Call	Bond Future	2,333.4500	2.3334	2,517.6600	2.5177	7.894	0	0	0
2023/02/22	R209	02/05/2024	11.19	Put	Bond Future	6,284.1600	6.2842	5,978.3700	5.9784	(4.866)	0	0	0
2023/02/22	R210	04/05/2023			Bond Future	222.5602	222.5602	222.8317	222.8317	0.122	0.0000	0.0000	386
2023/02/22	R210	03/08/2023			Bond Future	226.9943	226.9943	227.2708	227.2708	0.122	0.0000	0.0000	300
2023/02/22	R210	02/11/2023			Bond Future	228.3425	228.3425	228.6259	228.6259	0.124	0.0000	0.0000	0
2023/02/22	R210	01/02/2024			Bond Future	232.8768	232.8768	233.1670	233.1670	0.125	0.0000	0.0000	0
2023/02/22	R210	02/05/2024			Bond Future	234.1032	234.1032	234.4017	234.4017	0.128	0.0000	0.0000	0
2023/02/22	R213	04/05/2023	10.75	Call	Bond Future	1,604.5900	1.6046	1,826.1500	1.8262	13.808	0	0	0
2023/02/22	R213	04/05/2023	10.75	Put	Bond Future	1,404.1900	1.4042	1,205.9200	1.2059	(14.120)	0	0	0
2023/02/22	R213	04/05/2023			Bond Future	10.7058	82.0249	10.6137	82.4447	(0.861)	0.0000	0.0000	33,973
2023/02/22	R213	04/05/2023	10.73	Call	Bond Future	1,554.4300	1.5544	1,771.9900	1.7720	13.996	0	0	0
2023/02/22	R213	04/05/2023	10.73	Put	Bond Future	1,444.6300	1.4446	1,242.3600	1.2424	(14.002)	0	0	0
2023/02/22	R213	04/05/2023	10.74	Call	Bond Future	1,579.3400	1.5793	1,798.9000	1.7989	13.902	0	0	0
2023/02/22	R213	04/05/2023	10.74	Put	Bond Future	1,424.2300	1.4242	1,223.9600	1.2240	(14.062)	0	0	0
2023/02/22	R213	03/08/2023	11.62	Put	Bond Future	1,193.5400	1.1935	1,070.7200	1.0707	(10.290)	0	0	0
2023/02/22	R213	03/08/2023	11.63	Call	Bond Future	4,648.6000	4.6486	4,954.5800	4.9546	6.582	0	0	0
2023/02/22	R213	03/08/2023			Bond Future	10.8247	83.6393	10.7284	84.0672	(0.890)	0.0000	0.0000	0
2023/02/22	R213	03/08/2023	11.61	Call	Bond Future	4,586.6100	4.5866	4,890.8000	4.8908	6.632	0	0	0
2023/02/22	R213	03/08/2023	11.61	Put	Bond Future	1,204.4700	1.2045	1,080.7600	1.0808	(10.271)	0	0	0
2023/02/22	R213	03/08/2023	11.62	Call	Bond Future	4,617.5800	4.6176	4,922.6600	4.9227	6.607	0	0	0
2023/02/22	R213	03/08/2023	11.63	Put	Bond Future	1,182.7000	1.1827	1,060.7800	1.0608	(10.309)	0	0	0
2023/02/22	R213	02/11/2023	11.13	Call	Bond Future	3,191.5600	3.1916	3,435.2000	3.4352	7.634	0	0	0
2023/02/22	R213	02/11/2023	11.13	Put	Bond Future	2,462.4600	2.4625	2,269.3800	2.2694	(7.841)	0	0	0
2023/02/22	R213	02/11/2023			Bond Future	10.9597	81.7220	10.8587	82.1587	(0.922)	0.0000	0.0000	1,121
2023/02/22	R213	02/11/2023	11.11	Call	Bond Future	3,142.2700	3.1423	3,383.8500	3.3838	7.688	0	0	0
2023/02/22	R213	02/11/2023	11.11	Put	Bond Future	2,498.3800	2.4984	2,303.2400	2.3032	(7.811)	0	0	0
2023/02/22	R213	02/11/2023	11.12	Call	Bond Future	3,166.8700	3.1669	3,409.4800	3.4095	7.661	0	0	0
2023/02/22	R213	02/11/2023	11.12	Put	Bond Future	2,480.3600	2.4804	2,286.2500	2.2863	(7.826)	0	0	0
2023/02/22	R213	01/02/2024	11.70	Call	Bond Future	4,652.2400	4.6522	4,935.2100	4.9352	6.082	0	0	0
2023/02/22	R213	01/02/2024	11.70	Put	Bond Future	2,217.9100	2.2179	2,055.1200	2.0551	(7.340)	0	0	0
2023/02/22	R213	01/02/2024	11.71	Call	Bond Future	4,679.0200	4.6790	4,962.7700	4.9628	6.064	0	0	0
2023/02/22	R213	01/02/2024	11.71	Put	Bond Future	2,204.4600	2.2045	2,042.4500	2.0425	(7.349)	0	0	0
2023/02/22	R213	01/02/2024			Bond Future	11.1067	83.3259	11.0005	83.7717	(0.956)	0.0000	0.0000	0
2023/02/22	R213	01/02/2024	11.72	Call	Bond Future	4,705.8400	4.7058	4,990.3800	4.9904	6.047	0	0	0
2023/02/22	R213	01/02/2024	11.72	Put	Bond Future	2,191.0800	2.1911	2,029.8600	2.0299	(7.358)	0	0	0
2023/02/22	R213	02/05/2024	10.30	Call	Bond Future	1,603.1500	1.6031	1,752.7000	1.7527	9.329	0	0	0
2023/02/22	R213	02/05/2024	10.30	Put	Bond Future	5,668.3500	5.6684	5,362.8600	5.3629	(5.389)	0	0	0

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2023/02/22	R213	02/05/2024			Bond Future	11.2707	81.3423	11.1590	81.7974	(0.991)	0.0000	0.0000	0
2023/02/22	R213	02/05/2024	10.28	Call	Bond Future	1,575.2500	1.5753	1,723.0100	1.7230	9.380	0	0	0
2023/02/22	R213	02/05/2024	10.28	Put	Bond Future	5,726.8900	5.7269	5,419.6100	5.4196	(5.366)	0	0	0
2023/02/22	R213	02/05/2024	10.29	Call	Bond Future	1,589.3200	1.5893	1,737.9800	1.7380	9.354	0	0	0
2023/02/22	R213	02/05/2024	10.29	Put	Bond Future	5,697.7300	5.6977	5,391.3500	5.3913	(5.377)	0	0	0
2023/02/22	R214	04/05/2023	11.36	Call	Bond Future	1,085.7200	1.0857	1,240.0300	1.2400	14.213	0	0	0
2023/02/22	R214	04/05/2023	11.36	Put	Bond Future	2,931.9900	2.9320	2,645.3800	2.6454	(9.775)	0	0	0
2023/02/22	R214	04/05/2023	11.37	Call	Bond Future	1,105.5900	1.1056	1,261.8100	1.2618	14.130	0	0	0
2023/02/22	R214	04/05/2023	11.37	Put	Bond Future	2,898.4700	2.8985	2,613.7700	2.6138	(9.822)	0	0	0
2023/02/22	R214	04/05/2023			Bond Future	11.7136	62.5666	11.6277	63.0075	(0.734)	0.0000	0.0000	22,856
2023/02/22	R214	04/05/2023	11.38	Call	Bond Future	1,125.6700	1.1257	1,283.8000	1.2838	14.048	0	0	0
2023/02/22	R214	04/05/2023	11.38	Put	Bond Future	2,865.2300	2.8652	2,582.4400	2.5824	(9.870)	0	0	0
2023/02/22	R214	03/08/2023	12.14	Call	Bond Future	3,908.0200	3.9080	4,175.3600	4.1754	6.841	0	0	0
2023/02/22	R214	03/08/2023	12.14	Put	Bond Future	2,348.2800	2.3483	2,166.1600	2.1662	(7.755)	0	0	0
2023/02/22	R214	03/08/2023	12.15	Call	Bond Future	3,937.7000	3.9377	4,206.1200	4.2061	6.817	0	0	0
2023/02/22	R214	03/08/2023	12.15	Put	Bond Future	2,329.7300	2.3297	2,148.6900	2.1487	(7.771)	0	0	0
2023/02/22	R214	03/08/2023			Bond Future	11.8233	63.7980	11.7343	64.2474	(0.752)	0.0000	0.0000	2,980
2023/02/22	R214	03/08/2023	12.16	Call	Bond Future	3,967.4600	3.9675	4,236.9500	4.2369	6.793	0	0	0
2023/02/22	R214	03/08/2023	12.16	Put	Bond Future	2,311.3300	2.3113	2,131.3600	2.1314	(7.786)	0	0	0
2023/02/22	R214	02/11/2023	11.45	Put	Bond Future	4,902.4000	4.9024	4,631.9100	4.6319	(5.518)	0	0	0
2023/02/22	R214	02/11/2023	11.46	Call	Bond Future	2,412.0900	2.4121	2,601.3000	2.6013	7.844	0	0	0
2023/02/22	R214	02/11/2023	11.46	Put	Bond Future	4,871.4400	4.8714	4,602.0400	4.6020	(5.530)	0	0	0
2023/02/22	R214	02/11/2023			Bond Future	11.9420	61.7466	11.8498	62.2052	(0.772)	0.0000	0.0000	0
2023/02/22	R214	02/11/2023	11.45	Call	Bond Future	2,390.4000	2.3904	2,578.5200	2.5785	7.870	0	0	0
2023/02/22	R214	02/11/2023	11.47	Call	Bond Future	2,433.6700	2.4337	2,623.9600	2.6240	7.819	0	0	0
2023/02/22	R214	02/11/2023	11.47	Put	Bond Future	4,840.4300	4.8404	4,572.1100	4.5721	(5.543)	0	0	0
2023/02/22	R214	01/02/2024	12.16	Call	Bond Future	4,483.9800	4.4840	4,739.4500	4.7394	5.697	0	0	0
2023/02/22	R214	01/02/2024	12.16	Put	Bond Future	4,036.2500	4.0363	3,823.7900	3.8238	(5.264)	0	0	0
2023/02/22	R214	01/02/2024			Bond Future	12.0674	62.9583	11.9718	63.4262	(0.792)	0.0000	0.0000	0
2023/02/22	R214	01/02/2024	12.14	Call	Bond Future	4,431.5900	4.4316	4,685.3900	4.6854	5.727	0	0	0
2023/02/22	R214	01/02/2024	12.14	Put	Bond Future	4,080.1700	4.0802	3,866.0400	3.8660	(5.248)	0	0	0
2023/02/22	R214	01/02/2024	12.15	Call	Bond Future	4,457.6300	4.4576	4,712.2700	4.7123	5.712	0	0	0
2023/02/22	R214	01/02/2024	12.15	Put	Bond Future	4,058.0300	4.0580	3,844.7400	3.8447	(5.256)	0	0	0
2023/02/22	R214	02/05/2024	11.46	Call	Bond Future	2,686.3200	2.6863	2,875.7500	2.8757	7.052	0	0	0
2023/02/22	R214	02/05/2024	11.46	Put	Bond Future	6,398.3500	6.3984	6,110.3600	6.1104	(4.501)	0	0	0
2023/02/22	R214	02/05/2024	11.47	Call	Bond Future	2,705.6400	2.7056	2,895.9700	2.8960	7.035	0	0	0
2023/02/22	R214	02/05/2024	11.47	Put	Bond Future	6,365.2300	6.3652	6,078.1400	6.0781	(4.510)	0	0	0
2023/02/22	R214	02/05/2024			Bond Future	12.2007	60.8444	12.1015	61.3218	(0.813)	0.0000	0.0000	0
2023/02/22	R214	02/05/2024	11.48	Call	Bond Future	2,725.0400	2.7250	2,916.2800	2.9163	7.018	0	0	0
2023/02/22	R214	02/05/2024	11.48	Put	Bond Future	6,332.2500	6.3323	6,046.0700	6.0461	(4.519)	0	0	0
2023/02/22	R248	04/05/2023	10.40	Call	Bond Future	98.3400	0.0983	120.0600	0.1201	22.087	0	0	1,500
2023/02/22	R248	04/05/2023	10.40	Put	Bond Future	9,868.8900	9.8689	9,379.2800	9.3793	(4.961)	0	0	0
2023/02/22	R248	04/05/2023	11.10	Call	Bond Future	700.1600	0.7002	808.7900	0.8088	15.515	0	0	1,500
2023/02/22	R248	04/05/2023	11.35	Call	Bond Future	1,175.1300	1.1751	1,333.5900	1.3336	13.484	0	0	0
2023/02/22	R248	04/05/2023	11.35	Put	Bond Future	4,099.5700	4.0996	3,746.7000	3.7467	(8.607)	0	0	0
2023/02/22	R248	04/05/2023			Bond Future	11.8010	77.2848	11.7199	77.7962	(0.687)	0.0000	0.0000	235,196

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
2023/02/22	R248	04/05/2023	11.10	Put	Bond Future	5,332.0700	5.3321	4,929.3700	4.9294	(7.552)	0	0	0
2023/02/22	R248	04/05/2023	11.33	Call	Bond Future	1,131.2500	1.1313	1,285.5100	1.2855	13.636	0	0	0
2023/02/22	R248	04/05/2023	11.33	Put	Bond Future	4,189.9600	4.1900	3,832.8900	3.8329	(8.522)	0	0	0
2023/02/22	R248	04/05/2023	11.34	Call	Bond Future	1,153.1200	1.1531	1,309.4800	1.3095	13.560	0	0	0
2023/02/22	R248	04/05/2023	11.34	Put	Bond Future	4,144.6500	4.1446	3,789.6800	3.7897	(8.565)	0	0	0
2023/02/22	R248	03/08/2023	12.11	Call	Bond Future	4,397.5600	4.3976	4,690.8800	4.6909	6.670	0	0	0
2023/02/22	R248	03/08/2023	12.11	Put	Bond Future	3,205.1000	3.2051	2,977.1800	2.9772	(7.111)	0	0	0
2023/02/22	R248	03/08/2023			Bond Future	11.9138	78.8059	11.8298	79.3272	(0.705)	0.0000	0.0000	0
2023/02/22	R248	03/08/2023	12.10	Call	Bond Future	4,362.3600	4.3624	4,654.4000	4.6544	6.695	0	0	0
2023/02/22	R248	03/08/2023	12.10	Put	Bond Future	3,229.8700	3.2299	3,000.6700	3.0007	(7.096)	0	0	0
2023/02/22	R248	03/08/2023	12.09	Call	Bond Future	4,327.4700	4.3275	4,618.2100	4.6182	6.718	0	0	0
2023/02/22	R248	03/08/2023	12.09	Put	Bond Future	3,255.0400	3.2550	3,024.5400	3.0245	(7.081)	0	0	0
2023/02/22	R248	02/11/2023	11.48	Call	Bond Future	2,891.0100	2.8910	3,102.2400	3.1022	7.306	0	0	0
2023/02/22	R248	02/11/2023	11.49	Put	Bond Future	6,355.9300	6.3559	6,036.5400	6.0365	(5.025)	0	0	0
2023/02/22	R248	02/11/2023	11.47	Call	Bond Future	2,864.9500	2.8650	3,074.9500	3.0750	7.330	0	0	0
2023/02/22	R248	02/11/2023			Bond Future	12.0358	75.9062	11.9485	76.4380	(0.725)	0.0000	0.0000	0
2023/02/22	R248	02/11/2023	11.48	Put	Bond Future	6,395.6000	6.3956	6,074.9700	6.0750	(5.013)	0	0	0
2023/02/22	R248	02/11/2023	11.49	Call	Bond Future	2,916.9400	2.9169	3,129.4100	3.1294	7.284	0	0	0
2023/02/22	R248	02/11/2023	11.47	Put	Bond Future	6,435.2300	6.4352	6,113.3700	6.1134	(5.002)	0	0	0
2023/02/22	R248	01/02/2024	12.15	Call	Bond Future	5,084.9100	5.0849	5,369.8500	5.3699	5.604	0	0	0
2023/02/22	R248	01/02/2024	12.15	Put	Bond Future	5,173.3400	5.1733	4,915.5700	4.9156	(4.983)	0	0	0
2023/02/22	R248	01/02/2024	12.14	Call	Bond Future	5,053.7200	5.0537	5,337.6500	5.3376	5.618	0	0	0
2023/02/22	R248	01/02/2024	12.14	Put	Bond Future	5,201.7200	5.2017	4,942.9400	4.9429	(4.975)	0	0	0
2023/02/22	R248	01/02/2024			Bond Future	12.1649	77.3956	12.0741	77.9383	(0.746)	0.0000	0.0000	13,000
2023/02/22	R248	01/02/2024	12.16	Call	Bond Future	5,116.4700	5.1165	5,402.4100	5.4024	5.589	0	0	0
2023/02/22	R248	01/02/2024	12.16	Put	Bond Future	5,145.4100	5.1454	4,888.6400	4.8886	(4.990)	0	0	0
2023/02/22	R248	02/05/2024	11.47	Call	Bond Future	3,118.6200	3.1186	3,328.9300	3.3289	6.744	0	0	0
2023/02/22	R248	02/05/2024	11.48	Put	Bond Future	8,219.7100	8.2197	7,877.2900	7.8773	(4.166)	0	0	0
2023/02/22	R248	02/05/2024	11.46	Call	Bond Future	3,095.6300	3.0956	3,304.9000	3.3049	6.760	0	0	0
2023/02/22	R248	02/05/2024			Bond Future	12.3018	74.4112	12.2073	74.9649	(0.768)	0.0000	0.0000	0
2023/02/22	R248	02/05/2024	11.47	Put	Bond Future	8,262.1900	8.2622	7,918.7200	7.9187	(4.157)	0	0	0
2023/02/22	R248	02/05/2024	11.48	Call	Bond Future	3,141.7000	3.1417	3,353.0600	3.3531	6.728	0	0	0
2023/02/22	R248	02/05/2024	11.46	Put	Bond Future	8,304.8600	8.3049	7,960.3500	7.9603	(4.148)	0	0	0

Total

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