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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/02/2023 TO 20/02/2023

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
2023/02/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/20	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/20	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/20	2025	04/05/2023		Bond Future	169.2472	169.2472	169.2760	169.2760	0.017	0.0000	0.0000	5,364
2023/02/20	2025	03/08/2023		Bond Future	170.8884	170.8884	170.9177	170.9177	0.017	0.0000	0.0000	214
2023/02/20	2025	02/11/2023		Bond Future	174.2666	174.2666	174.2968	174.2968	0.017	0.0000	0.0000	0
2023/02/20	2025	01/02/2024		Bond Future	175.9517	175.9517	175.9827	175.9827	0.018	0.0000	0.0000	0
2023/02/20	2025	02/05/2024		Bond Future	179.3049	179.3049	179.3371	179.3371	0.018	0.0000	0.0000	0
2023/02/20	2029	04/05/2023		Bond Future	121.3094	121.3094	121.1042	121.1042	(0.169)	0.0000	0.0000	1,045
2023/02/20	2029	03/08/2023		Bond Future	123.7265	123.7265	123.5170	123.5170	(0.169)	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
2023/02/20	2029	02/11/2023			Bond Future	124.8538	124.8538	124.6405	124.6405	(0.171)	0.0000	0.0000	0
2023/02/20	2029	01/02/2024			Bond Future	127.3328	127.3328	127.1155	127.1155	(0.171)	0.0000	0.0000	0
2023/02/20	2029	02/05/2024			Bond Future	128.4102	128.4102	128.1890	128.1890	(0.172)	0.0000	0.0000	0
2023/02/20	2030	04/05/2023	9.03	Call	Bond Future	70.6200	0.0706	49.7100	0.0497	(29.609)	0	0	388
2023/02/20	2030	04/05/2023	9.03	Put	Bond Future	5,455.6200	5.4556	5,753.6600	5.7537	5.463	0	0	0
2023/02/20	2030	04/05/2023	9.58	Put	Bond Future	3,182.5200	3.1825	3,420.7800	3.4208	7.487	0	0	0
2023/02/20	2030	04/05/2023	9.67	Call	Bond Future	496.4700	0.4965	401.4600	0.4015	(19.137)	0	0	479
2023/02/20	2030	04/05/2023	9.67	Put	Bond Future	2,868.4800	2.8685	3,092.4200	3.0924	7.807	0	0	0
2023/02/20	2030	04/05/2023	11.34	Call	Bond Future	5,172.7600	5.1728	4,874.3000	4.8743	(5.770)	0	0	0
2023/02/20	2030	04/05/2023	11.34	Put	Bond Future	230.8900	0.2309	251.3800	0.2514	8.874	0	0	150
2023/02/20	2030	04/05/2023	10.52	Call	Bond Future	2,336.2500	2.3363	2,103.0900	2.1031	(9.980)	0	0	0
2023/02/20	2030	04/05/2023	10.52	Put	Bond Future	890.0100	0.8900	975.8000	0.9758	9.639	0	0	0
2023/02/20	2030	04/05/2023	10.53	Call	Bond Future	2,366.2400	2.3662	2,131.8000	2.1318	(9.908)	0	0	0
2023/02/20	2030	04/05/2023	10.53	Put	Bond Future	876.2800	0.8763	960.7900	0.9608	9.644	0	0	0
2023/02/20	2030	04/05/2023	9.78	Call	Bond Future	644.8700	0.6449	531.3400	0.5313	(17.605)	0	0	388
2023/02/20	2030	04/05/2023	9.78	Put	Bond Future	2,511.1800	2.5112	2,716.6000	2.7166	8.180	0	0	0
2023/02/20	2030	04/05/2023	10.00	Call	Bond Future	1,023.9000	1.0239	871.7700	0.8718	(14.858)	0	0	1,080
2023/02/20	2030	04/05/2023	10.00	Put	Bond Future	1,889.2500	1.8893	2,056.0700	2.0561	8.830	0	0	0
2023/02/20	2030	04/05/2023	10.42	Call	Bond Future	2,044.4700	2.0445	1,824.6700	1.8247	(10.751)	0	0	479
2023/02/20	2030	04/05/2023	10.42	Put	Bond Future	1,036.9300	1.0369	1,136.0800	1.1361	9.562	0	0	0
2023/02/20	2030	04/05/2023			Bond Future	10.1927	91.6479	10.2643	91.3290	0.703	0.0000	0.0000	82,165
2023/02/20	2030	04/05/2023	9.58	Call	Bond Future	394.1300	0.3941	313.4400	0.3134	(20.473)	0	0	150
2023/02/20	2030	04/05/2023	12.04	Call	Bond Future	7,853.7100	7.8537	7,539.2100	7.5392	(4.004)	0	0	0
2023/02/20	2030	04/05/2023	12.04	Put	Bond Future	65.8500	0.0659	70.3000	0.0703	6.758	0	0	1,080
2023/02/20	2030	04/05/2023	12.50	Call	Bond Future	9,612.2300	9.6122	9,294.3800	9.2944	(3.307)	0	0	0
2023/02/20	2030	04/05/2023	12.50	Put	Bond Future	20.2900	0.0203	21.3900	0.0214	5.421	0	0	479
2023/02/20	2030	04/05/2023	12.57	Call	Bond Future	9,878.7400	9.8787	9,560.6600	9.5607	(3.220)	0	0	0
2023/02/20	2030	04/05/2023	12.57	Put	Bond Future	16.7400	0.0167	17.6100	0.0176	5.197	0	0	350
2023/02/20	2030	04/05/2023	10.65	Call	Bond Future	2,739.0800	2.7391	2,490.4300	2.4904	(9.078)	0	0	350
2023/02/20	2030	04/05/2023	10.65	Put	Bond Future	726.6300	0.7266	796.9300	0.7969	9.675	0	0	0
2023/02/20	2030	04/05/2023	11.62	Call	Bond Future	6,236.8500	6.2368	5,929.4300	5.9294	(4.929)	0	0	0
2023/02/20	2030	04/05/2023	11.62	Put	Bond Future	141.7100	0.1417	153.2400	0.1532	8.136	0	0	388
2023/02/20	2030	04/05/2023	10.54	Call	Bond Future	2,396.5300	2.3965	2,160.8400	2.1608	(9.835)	0	0	0
2023/02/20	2030	04/05/2023	10.54	Put	Bond Future	862.8800	0.8629	946.1400	0.9461	9.649	0	0	0
2023/02/20	2030	03/08/2023	12.89	Call	Bond Future	10,442.1900	10.4422	10,125.9700	10.1260	(3.028)	0	0	0
2023/02/20	2030	03/08/2023	12.89	Put	Bond Future	118.8400	0.1188	127.8800	0.1279	7.607	0	0	350
2023/02/20	2030	03/08/2023	11.35	Call	Bond Future	5,131.9500	5.1320	4,863.8900	4.8639	(5.223)	0	0	0
2023/02/20	2030	03/08/2023	11.36	Put	Bond Future	769.1700	0.7692	825.7900	0.8258	7.361	0	0	0
2023/02/20	2030	03/08/2023	10.40	Call	Bond Future	2,381.3900	2.3814	2,189.8400	2.1898	(8.044)	0	0	1,012
2023/02/20	2030	03/08/2023	10.65	Call	Bond Future	3,021.1700	3.0212	2,805.1800	2.8052	(7.149)	0	0	350
2023/02/20	2030	03/08/2023	10.65	Put	Bond Future	1,568.1000	1.5681	1,677.3700	1.6774	6.968	0	0	0
2023/02/20	2030	03/08/2023	11.34	Call	Bond Future	5,099.3100	5.0993	4,831.8100	4.8318	(5.246)	0	0	0
2023/02/20	2030	03/08/2023	11.34	Put	Bond Future	785.1700	0.7852	842.9300	0.8429	7.356	0	0	0
2023/02/20	2030	03/08/2023			Bond Future	10.3103	89.4448	10.3858	89.1196	0.732	0.0000	0.0000	11,405
2023/02/20	2030	03/08/2023	11.35	Put	Bond Future	777.2200	0.7772	834.4200	0.8344	7.360	0	0	0
2023/02/20	2030	03/08/2023	11.36	Call	Bond Future	5,164.4700	5.1645	4,895.8300	4.8958	(5.202)	0	0	0
2023/02/20	2030	03/08/2023	12.59	Call	Bond Future	9,391.2300	9.3912	9,079.9800	9.0800	(3.314)	0	0	0

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2023/02/20	2030	03/08/2023	12.59	Put	Bond Future	187.7600	0.1878	201.7700	0.2018	7.462	0	0	1,012
2023/02/20	2030	03/08/2023	10.40	Put	Bond Future	1,994.8400	1.9948	2,128.5500	2.1285	6.703	0	0	0
2023/02/20	2030	02/11/2023	10.80	Call	Bond Future	3,488.5400	3.4885	3,275.9300	3.2759	(6.095)	0	0	0
2023/02/20	2030	02/11/2023	10.80	Put	Bond Future	1,958.7900	1.9588	2,077.6500	2.0776	6.068	0	0	0
2023/02/20	2030	02/11/2023	10.81	Call	Bond Future	3,514.5500	3.5145	3,301.1700	3.3012	(6.071)	0	0	0
2023/02/20	2030	02/11/2023	10.81	Put	Bond Future	1,943.8600	1.9439	2,061.9500	2.0619	6.075	0	0	0
2023/02/20	2030	02/11/2023			Bond Future	10.4305	91.1914	10.5099	90.8599	0.761	0.0000	0.0000	34
2023/02/20	2030	02/11/2023	10.82	Call	Bond Future	3,540.9300	3.5409	3,326.7900	3.3268	(6.048)	0	0	0
2023/02/20	2030	02/11/2023	10.82	Put	Bond Future	1,929.3200	1.9293	2,046.6500	2.0466	6.081	0	0	0
2023/02/20	2030	01/02/2024	11.37	Call	Bond Future	4,912.9100	4.9129	4,674.4200	4.6744	(4.854)	0	0	0
2023/02/20	2030	01/02/2024	11.37	Put	Bond Future	1,719.3800	1.7194	1,818.7300	1.8187	5.778	0	0	0
2023/02/20	2030	01/02/2024	9.93	Call	Bond Future	0.0000	0.0000	1,556.4200	1.5564	100.000	0	0	1,360
2023/02/20	2030	01/02/2024	9.93	Put	Bond Future	0.0000	0.0000	4,494.7000	4.4947	100.000	0	0	0
2023/02/20	2030	01/02/2024			Bond Future	10.5618	88.9758	10.6455	88.6380	0.793	0.0000	0.0000	0
2023/02/20	2030	01/02/2024	11.35	Call	Bond Future	4,857.8500	4.8579	4,620.5200	4.6205	(4.885)	0	0	0
2023/02/20	2030	01/02/2024	11.35	Put	Bond Future	1,741.5900	1.7416	1,842.1000	1.8421	5.771	0	0	0
2023/02/20	2030	01/02/2024	11.36	Call	Bond Future	4,885.2000	4.8852	4,647.2800	4.6473	(4.870)	0	0	0
2023/02/20	2030	01/02/2024	11.36	Put	Bond Future	1,730.3000	1.7303	1,830.2200	1.8302	5.775	0	0	0
2023/02/20	2030	01/02/2024	11.31	Call	Bond Future	0.0000	0.0000	4,513.6300	4.5136	100.000	0	0	0
2023/02/20	2030	01/02/2024	11.31	Put	Bond Future	0.0000	0.0000	1,890.0200	1.8900	100.000	0	0	1,360
2023/02/20	2030	02/05/2024	9.81	Call	Bond Future	1,511.3800	1.5114	1,392.9300	1.3929	(7.837)	0	0	0
2023/02/20	2030	02/05/2024	9.81	Put	Bond Future	5,176.7800	5.1768	5,402.1800	5.4022	4.354	0	0	0
2023/02/20	2030	02/05/2024	9.82	Call	Bond Future	1,525.0800	1.5251	1,405.9100	1.4059	(7.814)	0	0	0
2023/02/20	2030	02/05/2024	9.82	Put	Bond Future	5,149.5200	5.1495	5,374.2000	5.3742	4.363	0	0	0
2023/02/20	2030	02/05/2024			Bond Future	10.7274	90.6467	10.8159	90.3029	0.825	0.0000	0.0000	0
2023/02/20	2030	02/05/2024	9.83	Call	Bond Future	1,538.8600	1.5389	1,418.9600	1.4190	(7.791)	0	0	0
2023/02/20	2030	02/05/2024	9.83	Put	Bond Future	5,122.3600	5.1224	5,346.3100	5.3463	4.372	0	0	0
2023/02/20	2032	04/05/2023	9.80	Call	Bond Future	157.0400	0.1570	116.2600	0.1163	(25.968)	0	0	500
2023/02/20	2032	04/05/2023	9.85	Put	Bond Future	5,148.6400	5.1486	5,462.7000	5.4627	6.100	0	0	0
2023/02/20	2032	04/05/2023	11.37	Call	Bond Future	3,628.7700	3.6288	3,334.0400	3.3340	(8.122)	0	0	400
2023/02/20	2032	04/05/2023	13.43	Call	Bond Future	12,153.3800	12.1534	11,793.2300	11.7932	(2.963)	0	0	0
2023/02/20	2032	04/05/2023	13.43	Put	Bond Future	15.8500	0.0159	16.3800	0.0164	3.344	0	0	400
2023/02/20	2032	04/05/2023	10.89	Call	Bond Future	2,004.3500	2.0044	1,775.1100	1.7751	(11.437)	0	0	0
2023/02/20	2032	04/05/2023	10.89	Put	Bond Future	1,500.0300	1.5000	1,631.4700	1.6315	8.762	0	0	0
2023/02/20	2032	04/05/2023	11.06	Call	Bond Future	2,535.8600	2.5359	2,279.9100	2.2799	(10.093)	0	0	0
2023/02/20	2032	04/05/2023	11.06	Put	Bond Future	1,179.4900	1.1795	1,284.2200	1.2842	8.879	0	0	730
2023/02/20	2032	04/05/2023	10.69	Call	Bond Future	1,455.1200	1.4551	1,261.5400	1.2615	(13.303)	0	0	0
2023/02/20	2032	04/05/2023			Bond Future	10.7904	86.5637	10.8616	86.2030	0.659	0.0000	0.0000	171,968
2023/02/20	2032	04/05/2023	9.80	Put	Bond Future	5,393.8500	5.3938	5,713.7500	5.7138	5.931	0	0	0
2023/02/20	2032	04/05/2023	9.85	Call	Bond Future	186.0900	0.1861	139.4700	0.1395	(25.052)	0	0	6,500
2023/02/20	2032	04/05/2023	10.03	Call	Bond Future	325.0200	0.3250	253.5600	0.2536	(21.986)	0	0	730
2023/02/20	2032	04/05/2023	10.03	Put	Bond Future	4,309.1300	4.3091	4,598.3500	4.5983	6.712	0	0	0
2023/02/20	2032	04/05/2023	11.37	Put	Bond Future	747.4500	0.7475	813.4000	0.8134	8.823	0	0	0
2023/02/20	2032	04/05/2023	11.00	Call	Bond Future	2,341.8100	2.3418	2,094.8600	2.0949	(10.545)	0	0	0
2023/02/20	2032	04/05/2023	11.00	Put	Bond Future	1,284.8800	1.2849	1,398.6100	1.3986	8.851	0	0	13,000
2023/02/20	2032	04/05/2023	10.69	Put	Bond Future	1,967.7900	1.9678	2,134.8900	2.1349	8.492	0	0	500
2023/02/20	2032	04/05/2023	10.87	Call	Bond Future	1,945.5300	1.9455	1,719.6700	1.7197	(11.609)	0	0	0

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2023/02/20	2032	04/05/2023	10.87	Put	Bond Future	1,542.1900	1.5422	1,677.0100	1.6770	8.742	0	0	0
2023/02/20	2032	04/05/2023	10.88	Call	Bond Future	1,974.9100	1.9749	1,747.3600	1.7474	(11.522)	0	0	0
2023/02/20	2032	04/05/2023	10.88	Put	Bond Future	1,521.0600	1.5211	1,654.1900	1.6542	8.752	0	0	0
2023/02/20	2032	04/05/2023	10.30	Call	Bond Future	656.7600	0.6568	538.6600	0.5387	(17.982)	0	0	500
2023/02/20	2032	04/05/2023	10.30	Put	Bond Future	3,198.9600	3.1990	3,441.5400	3.4415	7.583	0	0	0
2023/02/20	2032	04/05/2023	10.53	Call	Bond Future	1,081.5000	1.0815	918.7100	0.9187	(15.052)	0	0	730
2023/02/20	2032	04/05/2023	10.53	Put	Bond Future	2,419.3000	2.4193	2,617.1900	2.6172	8.180	0	0	0
2023/02/20	2032	04/05/2023	10.62	Call	Bond Future	1,284.0900	1.2841	1,103.8200	1.1038	(14.039)	0	0	400
2023/02/20	2032	04/05/2023	10.62	Put	Bond Future	2,156.4800	2.1565	2,336.8900	2.3369	8.366	0	0	0
2023/02/20	2032	03/08/2023	11.77	Call	Bond Future	5,513.9000	5.5139	5,226.9000	5.2269	(5.205)	0	0	0
2023/02/20	2032	03/08/2023	11.77	Put	Bond Future	1,373.0200	1.3730	1,453.8200	1.4538	5.885	0	0	0
2023/02/20	2032	03/08/2023	11.90	Call	Bond Future	5,967.9500	5.9679	5,672.4800	5.6725	(4.951)	0	0	5,000
2023/02/20	2032	03/08/2023	11.90	Put	Bond Future	1,225.5300	1.2255	1,297.8600	1.2979	5.902	0	0	0
2023/02/20	2032	03/08/2023	10.30	Call	Bond Future	1,478.7800	1.4788	1,335.1500	1.3351	(9.713)	0	0	1,500
2023/02/20	2032	03/08/2023	10.30	Put	Bond Future	4,570.2500	4.5702	4,794.4200	4.7944	4.905	0	0	0
2023/02/20	2032	03/08/2023	9.60	Call	Bond Future	579.8000	0.5798	505.8100	0.5058	(12.761)	0	0	1,500
2023/02/20	2032	03/08/2023	9.60	Put	Bond Future	7,412.1700	7.4122	7,705.9800	7.7060	3.964	0	0	0
2023/02/20	2032	03/08/2023			Bond Future	10.9083	88.2676	10.9826	87.8998	0.681	0.0000	0.0000	2,600
2023/02/20	2032	03/08/2023	11.75	Call	Bond Future	5,444.9100	5.4449	5,159.2700	5.1593	(5.246)	0	0	0
2023/02/20	2032	03/08/2023	11.75	Put	Bond Future	1,397.1000	1.3971	1,479.2600	1.4793	5.881	0	0	0
2023/02/20	2032	03/08/2023	11.76	Call	Bond Future	5,479.4700	5.4795	5,193.1500	5.1932	(5.225)	0	0	0
2023/02/20	2032	03/08/2023	11.76	Put	Bond Future	1,385.1100	1.3851	1,466.5900	1.4666	5.883	0	0	0
2023/02/20	2032	02/11/2023	11.24	Call	Bond Future	3,759.0500	3.7590	3,531.2500	3.5313	(6.060)	0	0	0
2023/02/20	2032	02/11/2023	11.24	Put	Bond Future	2,783.5300	2.7835	2,930.5800	2.9306	5.283	0	0	0
2023/02/20	2032	02/11/2023			Bond Future	11.0370	85.8328	11.1146	85.4580	0.704	0.0000	0.0000	0
2023/02/20	2032	02/11/2023	11.23	Call	Bond Future	3,731.3200	3.7313	3,504.3900	3.5044	(6.082)	0	0	0
2023/02/20	2032	02/11/2023	11.23	Put	Bond Future	2,803.5100	2.8035	2,951.4300	2.9514	5.276	0	0	0
2023/02/20	2032	02/11/2023	11.22	Call	Bond Future	3,703.6800	3.7037	3,477.6300	3.4776	(6.103)	0	0	0
2023/02/20	2032	02/11/2023	11.22	Put	Bond Future	2,823.6100	2.8236	2,972.4100	2.9724	5.270	0	0	0
2023/02/20	2032	01/02/2024	11.84	Call	Bond Future	5,434.5200	5.4345	5,173.7800	5.1738	(4.798)	0	0	0
2023/02/20	2032	01/02/2024	11.84	Put	Bond Future	2,357.5500	2.3575	2,478.8600	2.4789	5.146	0	0	0
2023/02/20	2032	01/02/2024	11.83	Call	Bond Future	5,403.9800	5.4040	5,143.8900	5.1439	(4.813)	0	0	0
2023/02/20	2032	01/02/2024	11.83	Put	Bond Future	2,371.9800	2.3720	2,493.9400	2.4939	5.142	0	0	0
2023/02/20	2032	01/02/2024			Bond Future	11.1719	87.5165	11.2532	87.1345	0.727	0.0000	0.0000	0
2023/02/20	2032	01/02/2024	11.85	Call	Bond Future	5,464.8100	5.4648	5,203.4000	5.2034	(4.784)	0	0	0
2023/02/20	2032	01/02/2024	11.85	Put	Bond Future	2,342.9000	2.3429	2,463.5400	2.4635	5.149	0	0	0
2023/02/20	2032	02/05/2024	10.56	Call	Bond Future	2,121.3400	2.1213	1,971.1100	1.9711	(7.082)	0	0	0
2023/02/20	2032	02/05/2024	10.56	Put	Bond Future	5,762.3000	5.7623	6,000.9700	6.0010	4.142	0	0	0
2023/02/20	2032	02/05/2024			Bond Future	11.3321	85.0046	11.4172	84.6157	0.750	0.0000	0.0000	0
2023/02/20	2032	02/05/2024	10.55	Call	Bond Future	2,104.1600	2.1042	1,954.7400	1.9547	(7.101)	0	0	0
2023/02/20	2032	02/05/2024	10.55	Put	Bond Future	5,793.5900	5.7936	6,033.0700	6.0331	4.134	0	0	0
2023/02/20	2032	02/05/2024	10.54	Call	Bond Future	2,086.7100	2.0867	1,938.1100	1.9381	(7.121)	0	0	0
2023/02/20	2032	02/05/2024	10.54	Put	Bond Future	5,824.6600	5.8247	6,064.9600	6.0650	4.126	0	0	0
2023/02/20	2033	04/05/2023			Bond Future	114.8030	114.8030	114.4006	114.4006	(0.351)	0.0000	0.0000	1,540
2023/02/20	2033	03/08/2023			Bond Future	117.0903	117.0903	116.6798	116.6798	(0.351)	0.0000	0.0000	6,141
2023/02/20	2033	02/11/2023			Bond Future	117.9975	117.9975	117.5791	117.5791	(0.355)	0.0000	0.0000	0
2023/02/20	2033	01/02/2024			Bond Future	120.3405	120.3405	119.9140	119.9140	(0.354)	0.0000	0.0000	0

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2023/02/20	2033	02/05/2024			Bond Future	121.1911	121.1911	120.7567	120.7567	(0.358)	0.0000	0.0000	0
2023/02/20	2037	04/05/2023	10.95	Call	Bond Future	775.5100	0.7755	623.5500	0.6235	(19.595)	0	0	703
2023/02/20	2037	04/05/2023	10.95	Put	Bond Future	4,219.2200	4.2192	4,561.7000	4.5617	8.117	0	0	0
2023/02/20	2037	04/05/2023	11.03	Put	Bond Future	3,869.7600	3.8698	4,194.0800	4.1941	8.381	0	0	0
2023/02/20	2037	04/05/2023	11.30	Call	Bond Future	1,502.1200	1.5021	1,268.0500	1.2681	(15.583)	0	0	0
2023/02/20	2037	04/05/2023	11.30	Put	Bond Future	2,841.8200	2.8418	3,102.1900	3.1022	9.162	0	0	0
2023/02/20	2037	04/05/2023	11.94	Call	Bond Future	3,557.0800	3.5571	3,190.1900	3.1902	(10.314)	0	0	0
2023/02/20	2037	04/05/2023	13.73	Put	Bond Future	76.7600	0.0768	82.8800	0.0829	7.973	0	0	400
2023/02/20	2037	04/05/2023	11.31	Call	Bond Future	1,527.4100	1.5274	1,290.9800	1.2910	(15.479)	0	0	0
2023/02/20	2037	04/05/2023	11.31	Put	Bond Future	2,808.1500	2.8081	3,066.1600	3.0662	9.188	0	0	0
2023/02/20	2037	04/05/2023			Bond Future	11.5299	81.6321	11.6162	81.1376	0.748	0.0000	0.0000	57,475
2023/02/20	2037	04/05/2023	11.03	Call	Bond Future	913.9600	0.9140	743.8400	0.7438	(18.614)	0	0	400
2023/02/20	2037	04/05/2023	11.94	Put	Bond Future	1,247.0600	1.2471	1,374.6100	1.3746	10.228	0	0	703
2023/02/20	2037	04/05/2023	13.73	Call	Bond Future	11,382.0800	11.3821	10,893.7600	10.8938	(4.290)	0	0	0
2023/02/20	2037	04/05/2023	11.32	Call	Bond Future	1,552.9500	1.5529	1,314.1400	1.3141	(15.378)	0	0	0
2023/02/20	2037	04/05/2023	11.32	Put	Bond Future	2,774.7900	2.7748	3,030.4200	3.0304	9.213	0	0	0
2023/02/20	2037	04/05/2023	11.78	Call	Bond Future	2,969.2100	2.9692	2,630.7300	2.6307	(11.400)	0	0	400
2023/02/20	2037	04/05/2023	11.78	Put	Bond Future	1,548.4800	1.5485	1,704.4400	1.7044	10.072	0	0	0
2023/02/20	2037	03/08/2023	12.12	Call	Bond Future	4,850.3400	4.8503	4,504.3700	4.5044	(7.133)	0	0	0
2023/02/20	2037	03/08/2023	12.12	Put	Bond Future	2,295.9100	2.2959	2,454.1100	2.4541	6.891	0	0	0
2023/02/20	2037	03/08/2023	12.13	Call	Bond Future	4,885.4400	4.8854	4,538.3100	4.5383	(7.105)	0	0	0
2023/02/20	2037	03/08/2023	12.13	Put	Bond Future	2,277.2400	2.2772	2,434.2800	2.4343	6.896	0	0	0
2023/02/20	2037	03/08/2023			Bond Future	11.6565	78.9815	11.7463	78.4773	0.770	0.0000	0.0000	74,072
2023/02/20	2037	03/08/2023	12.14	Call	Bond Future	4,920.6200	4.9206	4,572.3500	4.5724	(7.078)	0	0	0
2023/02/20	2037	03/08/2023	12.14	Put	Bond Future	2,258.7100	2.2587	2,414.6100	2.4146	6.902	0	0	0
2023/02/20	2037	03/08/2023	11.00	Call	Bond Future	1,652.6200	1.6526	1,464.7000	1.4647	(11.371)	0	0	1,800
2023/02/20	2037	03/08/2023	11.00	Put	Bond Future	5,491.1100	5.4911	5,807.3600	5.8074	5.759	0	0	0
2023/02/20	2037	03/08/2023	10.30	Call	Bond Future	625.8900	0.6259	532.3000	0.5323	(14.953)	0	0	1,800
2023/02/20	2037	03/08/2023	10.30	Put	Bond Future	8,862.7900	8.8628	9,273.3700	9.2734	4.633	0	0	0
2023/02/20	2037	02/11/2023	11.57	Call	Bond Future	3,330.4700	3.3305	3,069.2800	3.0693	(7.842)	0	0	0
2023/02/20	2037	02/11/2023	11.55	Put	Bond Future	4,579.7700	4.5798	4,834.9500	4.8350	5.572	0	0	0
2023/02/20	2037	02/11/2023	11.56	Put	Bond Future	4,550.3200	4.5503	4,804.2600	4.8043	5.581	0	0	0
2023/02/20	2037	02/11/2023			Bond Future	11.7823	80.5235	11.8755	80.0096	0.790	0.0000	0.0000	0
2023/02/20	2037	02/11/2023	11.57	Put	Bond Future	4,520.7700	4.5208	4,773.4600	4.7735	5.590	0	0	0
2023/02/20	2037	02/11/2023	11.55	Call	Bond Future	3,275.9900	3.2760	3,017.2900	3.0173	(7.897)	0	0	0
2023/02/20	2037	02/11/2023	11.56	Call	Bond Future	3,303.3100	3.3033	3,043.3700	3.0434	(7.869)	0	0	0
2023/02/20	2037	01/02/2024	12.33	Call	Bond Future	5,919.1500	5.9191	5,587.2600	5.5873	(5.607)	0	0	0
2023/02/20	2037	01/02/2024	12.33	Put	Bond Future	3,715.0700	3.7151	3,906.9800	3.9070	5.166	0	0	0
2023/02/20	2037	01/02/2024			Bond Future	11.9160	77.8479	12.0128	77.3241	0.813	0.0000	0.0000	0
2023/02/20	2037	01/02/2024	12.31	Call	Bond Future	5,855.6100	5.8556	5,525.5000	5.5255	(5.637)	0	0	0
2023/02/20	2037	01/02/2024	12.31	Put	Bond Future	3,755.8800	3.7559	3,949.5700	3.9496	5.157	0	0	0
2023/02/20	2037	01/02/2024	12.32	Call	Bond Future	5,887.3500	5.8874	5,556.3500	5.5563	(5.622)	0	0	0
2023/02/20	2037	01/02/2024	12.32	Put	Bond Future	3,735.4200	3.7354	3,928.2200	3.9282	5.161	0	0	0
2023/02/20	2037	02/05/2024	11.45	Call	Bond Future	3,196.7500	3.1968	2,965.2600	2.9653	(7.241)	0	0	0
2023/02/20	2037	02/05/2024	11.43	Put	Bond Future	6,670.2900	6.6703	6,974.2800	6.9743	4.557	0	0	0
2023/02/20	2037	02/05/2024	11.44	Call	Bond Future	3,174.4200	3.1744	2,943.9600	2.9440	(7.260)	0	0	0
2023/02/20	2037	02/05/2024	11.44	Put	Bond Future	6,635.4600	6.6355	6,938.4200	6.9384	4.566	0	0	0

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2023/02/20	2037	02/05/2024			Bond Future	12.0697	79.3085	12.1704	78.7751	0.834	0.0000	0.0000	0
2023/02/20	2037	02/05/2024	11.45	Put	Bond Future	6,601.0900	6.6011	6,903.0200	6.9030	4.574	0	0	0
2023/02/20	2037	02/05/2024	11.43	Call	Bond Future	3,152.5000	3.1525	2,923.0700	2.9231	(7.278)	0	0	0
2023/02/20	2038	04/05/2023			Bond Future	127.7261	127.7261	127.7286	127.7286	0.002	0.0000	0.0000	4,625
2023/02/20	2038	03/08/2023			Bond Future	128.3237	128.3237	128.3262	128.3262	0.002	0.0000	0.0000	0
2023/02/20	2038	02/11/2023			Bond Future	130.8603	130.8603	130.8630	130.8630	0.002	0.0000	0.0000	0
2023/02/20	2038	01/02/2024			Bond Future	131.4614	131.4614	131.4642	131.4642	0.002	0.0000	0.0000	0
2023/02/20	2038	02/05/2024			Bond Future	133.9655	133.9655	133.9688	133.9688	0.002	0.0000	0.0000	0
2023/02/20	2040	04/05/2023	10.73	Put	Bond Future	6,343.5600	6.3436	6,833.2100	6.8332	7.719	0	0	0
2023/02/20	2040	04/05/2023	12.78	Call	Bond Future	7,116.3300	7.1163	6,580.6400	6.5806	(7.528)	0	0	0
2023/02/20	2040	04/05/2023	12.78	Put	Bond Future	505.6500	0.5056	564.0200	0.5640	11.544	0	0	388
2023/02/20	2040	04/05/2023	13.45	Put	Bond Future	191.3600	0.1914	211.5000	0.2115	10.525	0	0	486
2023/02/20	2040	04/05/2023	11.43	Call	Bond Future	1,732.5900	1.7326	1,448.0600	1.4481	(16.422)	0	0	0
2023/02/20	2040	04/05/2023	11.43	Put	Bond Future	3,031.2300	3.0312	3,340.7600	3.3408	10.211	0	0	0
2023/02/20	2040	04/05/2023	12.05	Put	Bond Future	1,391.5200	1.3915	1,550.8500	1.5509	11.450	0	0	684
2023/02/20	2040	04/05/2023			Bond Future	11.6373	83.1581	11.7339	82.5640	0.830	0.0000	0.0000	51,186
2023/02/20	2040	04/05/2023	10.17	Call	Bond Future	84.3200	0.0843	55.8900	0.0559	(33.717)	0	0	388
2023/02/20	2040	04/05/2023	10.17	Put	Bond Future	10,019.0200	10.0190	10,584.6500	10.5846	5.646	0	0	0
2023/02/20	2040	04/05/2023	10.73	Call	Bond Future	411.6200	0.4116	307.2100	0.3072	(25.366)	0	0	486
2023/02/20	2040	04/05/2023	10.92	Call	Bond Future	649.4500	0.6494	502.4100	0.5024	(22.641)	0	0	388
2023/02/20	2040	04/05/2023	10.92	Put	Bond Future	5,284.5800	5.2846	5,731.6000	5.7316	8.459	0	0	0
2023/02/20	2040	04/05/2023	13.45	Call	Bond Future	10,286.0800	10.2861	9,712.1600	9.7122	(5.580)	0	0	0
2023/02/20	2040	04/05/2023	11.48	Call	Bond Future	1,874.8900	1.8749	1,576.6200	1.5766	(15.909)	0	0	486
2023/02/20	2040	04/05/2023	11.48	Put	Bond Future	2,857.3500	2.8574	3,153.1400	3.1531	10.352	0	0	0
2023/02/20	2040	04/05/2023	12.05	Call	Bond Future	3,882.7900	3.8828	3,448.0600	3.4481	(11.196)	0	0	0
2023/02/20	2040	04/05/2023	11.03	Call	Bond Future	825.2100	0.8252	650.5500	0.6506	(21.166)	0	0	684
2023/02/20	2040	04/05/2023	11.03	Put	Bond Future	4,723.1600	4.7232	5,142.5600	5.1426	8.880	0	0	0
2023/02/20	2040	04/05/2023	11.41	Call	Bond Future	1,677.4900	1.6775	1,398.4900	1.3985	(16.632)	0	0	0
2023/02/20	2040	04/05/2023	11.41	Put	Bond Future	3,103.1400	3.1031	3,418.2000	3.4182	10.153	0	0	0
2023/02/20	2040	04/05/2023	11.42	Call	Bond Future	1,704.9200	1.7049	1,423.1500	1.4231	(16.527)	0	0	0
2023/02/20	2040	04/05/2023	11.42	Put	Bond Future	3,067.0200	3.0670	3,379.3100	3.3793	10.182	0	0	0
2023/02/20	2040	03/08/2023	12.23	Call	Bond Future	5,225.4900	5.2255	4,812.9200	4.8129	(7.895)	0	0	0
2023/02/20	2040	03/08/2023	12.23	Put	Bond Future	2,452.8600	2.4529	2,646.0700	2.6461	7.877	0	0	0
2023/02/20	2040	03/08/2023			Bond Future	11.7607	80.2871	11.8611	79.6813	0.853	0.0000	0.0000	94,514
2023/02/20	2040	03/08/2023	12.22	Call	Bond Future	5,188.0400	5.1880	4,776.8600	4.7769	(7.926)	0	0	0
2023/02/20	2040	03/08/2023	12.22	Put	Bond Future	2,472.9100	2.4729	2,667.5100	2.6675	7.869	0	0	0
2023/02/20	2040	03/08/2023	12.21	Call	Bond Future	5,150.6900	5.1507	4,740.8900	4.7409	(7.956)	0	0	0
2023/02/20	2040	03/08/2023	12.21	Put	Bond Future	2,493.1200	2.4931	2,689.1000	2.6891	7.861	0	0	0
2023/02/20	2040	02/11/2023	11.59	Call	Bond Future	3,441.2100	3.4412	3,140.3300	3.1403	(8.743)	0	0	0
2023/02/20	2040	02/11/2023	11.60	Put	Bond Future	5,185.7900	5.1858	5,500.9300	5.5009	6.077	0	0	0
2023/02/20	2040	02/11/2023	11.58	Call	Bond Future	3,412.4600	3.4125	3,113.0700	3.1131	(8.773)	0	0	0
2023/02/20	2040	02/11/2023	11.58	Put	Bond Future	5,252.0000	5.2520	5,570.1100	5.5701	6.057	0	0	0
2023/02/20	2040	02/11/2023			Bond Future	11.8828	81.8546	11.9869	81.2371	0.876	0.0000	0.0000	84
2023/02/20	2040	02/11/2023	11.59	Put	Bond Future	5,218.9400	5.2189	5,535.5600	5.5356	6.067	0	0	0
2023/02/20	2040	02/11/2023	11.60	Call	Bond Future	3,469.7900	3.4698	3,167.4300	3.1674	(8.714)	0	0	0
2023/02/20	2040	01/02/2024	12.34	Call	Bond Future	6,086.9000	6.0869	5,699.3900	5.6994	(6.366)	0	0	0

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2023/02/20	2040	01/02/2024	12.34	Put	Bond Future	4,202.1800	4.2022	4,444.1100	4.4441	5.757	0	0	0
2023/02/20	2040	01/02/2024	12.33	Call	Bond Future	6,053.3500	6.0534	5,666.9300	5.6669	(6.384)	0	0	0
2023/02/20	2040	01/02/2024	12.33	Put	Bond Future	4,225.0600	4.2251	4,468.0800	4.4681	5.752	0	0	0
2023/02/20	2040	01/02/2024			Bond Future	12.0121	78.9547	12.1202	78.3253	0.900	0.0000	0.0000	3
2023/02/20	2040	01/02/2024	12.35	Call	Bond Future	6,120.2100	6.1202	5,731.6100	5.7316	(6.349)	0	0	0
2023/02/20	2040	01/02/2024	12.35	Put	Bond Future	4,179.1200	4.1791	4,419.9600	4.4200	5.763	0	0	0
2023/02/20	2040	02/05/2024	11.61	Call	Bond Future	3,649.1100	3.6491	3,363.1500	3.3631	(7.836)	0	0	0
2023/02/20	2040	02/05/2024	11.62	Put	Bond Future	6,870.8500	6.8709	7,224.6900	7.2247	5.150	0	0	0
2023/02/20	2040	02/05/2024	11.60	Call	Bond Future	3,624.4500	3.6244	3,339.7200	3.3397	(7.856)	0	0	0
2023/02/20	2040	02/05/2024			Bond Future	12.1598	80.4358	12.2722	79.7947	0.924	0.0000	0.0000	0
2023/02/20	2040	02/05/2024	11.61	Put	Bond Future	6,907.2200	6.9072	7,262.3000	7.2623	5.141	0	0	0
2023/02/20	2040	02/05/2024	11.62	Call	Bond Future	3,673.8500	3.6738	3,386.6500	3.3867	(7.817)	0	0	0
2023/02/20	2040	02/05/2024	11.60	Put	Bond Future	6,943.7500	6.9438	7,300.0600	7.3001	5.131	0	0	0
2023/02/20	2044	04/05/2023	11.41	Call	Bond Future	1,519.1900	1.5192	1,277.0500	1.2770	(15.939)	0	0	0
2023/02/20	2044	04/05/2023	11.41	Put	Bond Future	3,359.2500	3.3593	3,653.8800	3.6539	8.771	0	0	0
2023/02/20	2044	04/05/2023	11.42	Call	Bond Future	1,545.2700	1.5453	1,300.5700	1.3006	(15.835)	0	0	0
2023/02/20	2044	04/05/2023	11.42	Put	Bond Future	3,320.2900	3.3203	3,612.3600	3.6124	8.797	0	0	0
2023/02/20	2044	04/05/2023	11.75	Put	Bond Future	2,222.6000	2.2226	2,433.7700	2.4338	9.501	0	0	4,423
2023/02/20	2044	04/05/2023			Bond Future	11.6983	79.5225	11.7846	78.9858	0.737	0.0000	0.0000	55,604
2023/02/20	2044	04/05/2023	11.43	Call	Bond Future	1,571.6000	1.5716	1,324.3500	1.3244	(15.732)	0	0	0
2023/02/20	2044	04/05/2023	11.43	Put	Bond Future	3,281.6700	3.2817	3,571.1900	3.5712	8.822	0	0	0
2023/02/20	2044	04/05/2023	11.75	Call	Bond Future	2,544.9700	2.5450	2,219.3700	2.2194	(12.794)	0	0	0
2023/02/20	2044	04/05/2023	12.00	Call	Bond Future	3,462.3100	3.4623	3,083.7900	3.0838	(10.933)	0	0	0
2023/02/20	2044	04/05/2023	12.00	Put	Bond Future	1,612.1200	1.6121	1,770.3700	1.7704	9.816	0	0	4,423
2023/02/20	2044	04/05/2023	12.25	Call	Bond Future	4,482.8800	4.4829	4,061.0900	4.0611	(9.409)	0	0	0
2023/02/20	2044	04/05/2023	12.25	Put	Bond Future	1,155.1700	1.1552	1,270.1500	1.2702	9.954	0	0	1,798
2023/02/20	2044	03/08/2023	12.16	Call	Bond Future	4,884.7800	4.8848	4,523.2100	4.5232	(7.402)	0	0	0
2023/02/20	2044	03/08/2023	12.16	Put	Bond Future	2,821.8300	2.8218	3,007.7000	3.0077	6.587	0	0	0
2023/02/20	2044	03/08/2023	12.00	Call	Bond Future	4,314.2800	4.3143	3,974.2100	3.9742	(7.882)	0	0	0
2023/02/20	2044	03/08/2023	12.00	Put	Bond Future	3,201.0700	3.2011	3,408.4400	3.4084	6.478	0	0	4,754
2023/02/20	2044	03/08/2023	12.15	Call	Bond Future	4,848.4400	4.8484	4,488.1600	4.4882	(7.431)	0	0	0
2023/02/20	2044	03/08/2023	12.15	Put	Bond Future	2,844.2600	2.8443	3,031.4200	3.0314	6.580	0	0	0
2023/02/20	2044	03/08/2023			Bond Future	11.8167	76.7052	11.9063	76.1578	0.758	0.0000	0.0000	21,473
2023/02/20	2044	03/08/2023	12.17	Call	Bond Future	4,921.4200	4.9214	4,558.5500	4.5586	(7.373)	0	0	0
2023/02/20	2044	03/08/2023	12.17	Put	Bond Future	2,799.7800	2.7998	2,984.3500	2.9844	6.592	0	0	0
2023/02/20	2044	03/08/2023	11.75	Call	Bond Future	3,479.4200	3.4794	3,175.9400	3.1759	(8.722)	0	0	0
2023/02/20	2044	03/08/2023	11.75	Put	Bond Future	3,891.3200	3.8913	4,135.2800	4.1353	6.269	0	0	3,076
2023/02/20	2044	02/11/2023	11.57	Call	Bond Future	3,285.7800	3.2858	3,019.3200	3.0193	(8.109)	0	0	0
2023/02/20	2044	02/11/2023	11.57	Put	Bond Future	5,537.2700	5.5373	5,828.7600	5.8288	5.264	0	0	0
2023/02/20	2044	02/11/2023			Bond Future	11.9335	78.2027	12.0263	77.6447	0.778	0.0000	0.0000	0
2023/02/20	2044	02/11/2023	11.56	Call	Bond Future	3,257.9000	3.2579	2,992.7900	2.9928	(8.137)	0	0	0
2023/02/20	2044	02/11/2023	11.56	Put	Bond Future	5,572.8900	5.5729	5,865.7300	5.8657	5.255	0	0	0
2023/02/20	2044	02/11/2023	11.55	Call	Bond Future	3,230.1200	3.2301	2,966.3800	2.9664	(8.165)	0	0	0
2023/02/20	2044	02/11/2023	11.55	Put	Bond Future	5,608.7000	5.6087	5,902.9100	5.9029	5.246	0	0	0
2023/02/20	2044	01/02/2024	12.29	Call	Bond Future	5,941.7300	5.9417	5,596.5500	5.5965	(5.809)	0	0	0
2023/02/20	2044	01/02/2024	12.29	Put	Bond Future	4,578.1200	4.5781	4,801.7300	4.8017	4.884	0	0	0
2023/02/20	2044	01/02/2024			Bond Future	12.0568	75.3564	12.1532	74.7876	0.800	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
2023/02/20	2044	01/02/2024	12.28	Call	Bond Future	5,908.8400	5.9088	5,564.6500	5.5647	(5.825)	0	0	0
2023/02/20	2044	01/02/2024	12.28	Put	Bond Future	4,602.8600	4.6029	4,827.4600	4.8275	4.880	0	0	0
2023/02/20	2044	01/02/2024	12.27	Call	Bond Future	5,876.0100	5.8760	5,532.8200	5.5328	(5.841)	0	0	0
2023/02/20	2044	01/02/2024	12.27	Put	Bond Future	4,627.7400	4.6277	4,853.3400	4.8533	4.875	0	0	0
2023/02/20	2044	02/05/2024	11.67	Call	Bond Future	3,846.0800	3.8461	3,580.0500	3.5800	(6.917)	0	0	0
2023/02/20	2044	02/05/2024	11.67	Put	Bond Future	7,024.2300	7.0242	7,337.3800	7.3374	4.458	0	0	0
2023/02/20	2044	02/05/2024			Bond Future	12.1972	76.7698	12.2973	76.1906	0.821	0.0000	0.0000	0
2023/02/20	2044	02/05/2024	11.66	Call	Bond Future	3,820.8700	3.8209	3,555.9400	3.5559	(6.934)	0	0	0
2023/02/20	2044	02/05/2024	11.66	Put	Bond Future	7,061.4600	7.0615	7,375.7100	7.3757	4.450	0	0	0
2023/02/20	2044	02/05/2024	11.65	Call	Bond Future	3,795.4000	3.7954	3,531.5800	3.5316	(6.951)	0	0	0
2023/02/20	2044	02/05/2024	11.65	Put	Bond Future	7,098.5100	7.0985	7,413.8700	7.4139	4.443	0	0	0
2023/02/20	2046	04/05/2023			Bond Future	112.0383	112.0383	112.0403	112.0403	0.002	0.0000	0.0000	17,308
2023/02/20	2046	03/08/2023			Bond Future	114.2706	114.2706	114.2727	114.2727	0.002	0.0000	0.0000	0
2023/02/20	2046	02/11/2023			Bond Future	114.4574	114.4574	114.4598	114.4598	0.002	0.0000	0.0000	0
2023/02/20	2046	01/02/2024			Bond Future	116.7296	116.7296	116.7322	116.7322	0.002	0.0000	0.0000	0
2023/02/20	2046	02/05/2024			Bond Future	116.8325	116.8325	116.8353	116.8353	0.002	0.0000	0.0000	0
2023/02/20	2050	04/05/2023			Bond Future	114.2886	114.2886	113.0931	113.0931	(1.046)	0.0000	0.0000	13,306
2023/02/20	2050	03/08/2023			Bond Future	114.3962	114.3962	113.1768	113.1768	(1.066)	0.0000	0.0000	0
2023/02/20	2050	02/11/2023			Bond Future	116.6575	116.6575	115.4141	115.4141	(1.066)	0.0000	0.0000	0
2023/02/20	2050	01/02/2024			Bond Future	116.7495	116.7495	115.4816	115.4816	(1.086)	0.0000	0.0000	0
2023/02/20	2050	02/05/2024			Bond Future	118.9731	118.9731	117.6814	117.6814	(1.086)	0.0000	0.0000	0
2023/02/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/20	AL37	04/05/2023			Index Future	875.8480	875.8480	873.9680	873.9680	(0.215)	0.0000	0.0000	0
2023/02/20	AL37	03/08/2023			Index Future	893.0870	893.0870	891.1680	891.1680	(0.215)	0.0000	0.0000	0
2023/02/20	AL37	02/11/2023			Index Future	910.5380	910.5380	908.5860	908.5860	(0.214)	0.0000	0.0000	0
2023/02/20	AL37	01/02/2024			Index Future	928.4180	928.4180	926.4330	926.4330	(0.214)	0.0000	0.0000	0
2023/02/20	AL37	02/05/2024			Index Future	945.9300	945.9300	943.9170	943.9170	(0.213)	0.0000	0.0000	0
2023/02/20	AL7T	04/05/2023			Index Future	1,005.5060	1,005.5060	1,001.6630	1,001.6630	(0.382)	0.0000	0.0000	0
2023/02/20	AL7T	03/08/2023			Index Future	1,025.2970	1,025.2970	1,021.3760	1,021.3760	(0.382)	0.0000	0.0000	0
2023/02/20	AL7T	02/11/2023			Index Future	1,045.3310	1,045.3310	1,041.3390	1,041.3390	(0.382)	0.0000	0.0000	0
2023/02/20	AL7T	01/02/2024			Index Future	1,065.8590	1,065.8590	1,061.7940	1,061.7940	(0.381)	0.0000	0.0000	0
2023/02/20	AL7T	02/05/2024			Index Future	1,085.9630	1,085.9630	1,081.8320	1,081.8320	(0.380)	0.0000	0.0000	0
2023/02/20	ALBI	04/05/2023			Index Future	885.4610	885.4610	881.4750	881.4750	(0.450)	0.0000	0.0000	98
2023/02/20	ALBI	03/08/2023			Index Future	902.8890	902.8890	898.8230	898.8230	(0.450)	0.0000	0.0000	0
2023/02/20	ALBI	02/11/2023			Index Future	920.5310	920.5310	916.3910	916.3910	(0.450)	0.0000	0.0000	0
2023/02/20	ALBI	01/02/2024			Index Future	938.6080	938.6080	934.3910	934.3910	(0.449)	0.0000	0.0000	0
2023/02/20	ALBI	02/05/2024			Index Future	956.3120	956.3120	952.0250	952.0250	(0.448)	0.0000	0.0000	0

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2023/02/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/02/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/20	C446	31/03/2046			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
2023/02/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/20	ES33	04/05/2023			Bond Future	12.2067	73.8504	12.2875	73.4748	0.662	0.0000	0.0000	0
2023/02/20	ES33	03/08/2023			Bond Future	12.3644	75.3218	12.4487	74.9387	0.682	0.0000	0.0000	350
2023/02/20	ES33	02/11/2023			Bond Future	12.5362	73.0170	12.6242	72.6265	0.701	0.0000	0.0000	0
2023/02/20	ES33	01/02/2024			Bond Future	12.7198	74.4656	12.8116	74.0674	0.722	0.0000	0.0000	0
2023/02/20	ES33	02/05/2024			Bond Future	12.9246	72.0884	13.0206	71.6830	0.742	0.0000	0.0000	0
2023/02/20	ES42	04/05/2023			Bond Future	12.5487	71.2617	12.6349	70.7960	0.687	0.0000	0.0000	0
2023/02/20	ES42	03/08/2023			Bond Future	12.6917	72.6816	12.7813	72.2067	0.706	0.0000	0.0000	4,000
2023/02/20	ES42	02/11/2023			Bond Future	12.8463	69.8560	12.9395	69.3718	0.726	0.0000	0.0000	0
2023/02/20	ES42	01/02/2024			Bond Future	13.0032	71.2409	13.1002	70.7472	0.746	0.0000	0.0000	0
2023/02/20	ES42	02/05/2024			Bond Future	13.1825	68.3336	13.2836	67.8308	0.767	0.0000	0.0000	0
2023/02/20	GOVI	04/05/2023	852.86	Call	GOVI	200,370.0000	20.0370	160,920.0000	16.0920	(19.689)	0	0	0
2023/02/20	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/20	GOVI	04/05/2023	852.87	Call	GOVI	200,270.0000	20.0270	160,820.0000	16.0820	(19.698)	0	0	0
2023/02/20	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/20	GOVI	04/05/2023			GOVI	872.8970	872.8970	868.9520	868.9520	(0.452)	0.0000	0.0000	845
2023/02/20	GOVI	04/05/2023	852.88	Call	GOVI	200,170.0000	20.0170	160,720.0000	16.0720	(19.708)	0	0	0
2023/02/20	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/20	GOVI	03/08/2023	837.21	Call	GOVI	528,680.0000	52.8680	488,430.0000	48.8430	(7.613)	0	0	0
2023/02/20	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/20	GOVI	03/08/2023	837.22	Call	GOVI	528,580.0000	52.8580	488,330.0000	48.8330	(7.615)	0	0	0
2023/02/20	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/20	GOVI	03/08/2023			GOVI	890.0780	890.0780	886.0530	886.0530	(0.452)	0.0000	0.0000	0
2023/02/20	GOVI	03/08/2023	837.23	Call	GOVI	528,480.0000	52.8480	488,230.0000	48.8230	(7.616)	0	0	0
2023/02/20	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/20	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/20	GOVI	02/11/2023	885.82	Call	GOVI	216,500.0000	21.6500	175,520.0000	17.5520	(18.928)	0	0	0
2023/02/20	GOVI	02/11/2023			GOVI	907.4700	907.4700	903.3720	903.3720	(0.452)	0.0000	0.0000	0
2023/02/20	GOVI	02/11/2023	885.80	Call	GOVI	216,700.0000	21.6700	175,720.0000	17.5720	(18.911)	0	0	0
2023/02/20	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/20	GOVI	02/11/2023	885.81	Call	GOVI	216,600.0000	21.6600	175,620.0000	17.5620	(18.920)	0	0	0
2023/02/20	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/20	GOVI	01/02/2024	880.00	Call	GOVI	452,910.0000	45.2910	411,160.0000	41.1160	(9.218)	0	0	0
2023/02/20	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/20	GOVI	01/02/2024			GOVI	925.2910	925.2910	921.1160	921.1160	(0.451)	0.0000	0.0000	0
2023/02/20	GOVI	01/02/2024	879.98	Call	GOVI	453,110.0000	45.3110	411,360.0000	41.1360	(9.214)	0	0	0
2023/02/20	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/20	GOVI	01/02/2024	879.99	Call	GOVI	453,010.0000	45.3010	411,260.0000	41.1260	(9.216)	0	0	0
2023/02/20	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/20	GOVI	02/05/2024	950.97	Put	GOVI	82,270.0000	8.2270	124,710.0000	12.4710	51.586	0	0	0
2023/02/20	GOVI	02/05/2024	950.98	Put	GOVI	82,370.0000	8.2370	124,810.0000	12.4810	51.524	0	0	0
2023/02/20	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
2023/02/20	GOVI	02/05/2024			GOVI	942.7430	942.7430	938.4990	938.4990	(0.450)	0.0000	0.0000	0
2023/02/20	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/20	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/20	GOVI	02/05/2024	950.99	Put	GOVI	82,470.0000	8.2470	124,910.0000	12.4910	51.461	0	0	0
2023/02/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/02/20	IGOV	04/05/2023			Index Future	324.6010	324.6010	323.7870	323.7870	(0.251)	0.0000	0.0000	655
2023/02/20	IGOV	03/08/2023			Index Future	331.0680	331.0680	330.2380	330.2380	(0.251)	0.0000	0.0000	0
2023/02/20	IGOV	02/11/2023			Index Future	337.6140	337.6140	336.7690	336.7690	(0.250)	0.0000	0.0000	0
2023/02/20	IGOV	01/02/2024			Index Future	344.3190	344.3190	343.4590	343.4590	(0.250)	0.0000	0.0000	0
2023/02/20	IGOV	02/05/2024			Index Future	350.8870	350.8870	350.0150	350.0150	(0.249)	0.0000	0.0000	0
2023/02/20	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/02/20	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/02/20	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/02/20	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/02/20	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/02/20	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/02/20	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/02/20	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/02/20	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/02/20	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/02/20	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/02/20	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/02/20	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/02/20	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/02/20	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/02/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/02/20	JBAF	15/03/2023			Jibar Tradeable Future	7.5150	92.4850	7.5200	92.4800	0.067	0.0000	0.0000	0
2023/02/20	JBAF	19/04/2023			Jibar Tradeable Future	7.7250	92.2750	7.7350	92.2650	0.129	0.0000	0.0000	0
2023/02/20	JBAF	17/05/2023			Jibar Tradeable Future	7.7600	92.2400	7.7800	92.2200	0.258	0.0000	0.0000	0
2023/02/20	JBAF	21/06/2023			Jibar Tradeable Future	7.8850	92.1150	7.9150	92.0850	0.380	0.0000	0.0000	0
2023/02/20	JBAF	19/07/2023			Jibar Tradeable Future	7.9100	92.0900	7.9200	92.0800	0.126	0.0000	0.0000	0
2023/02/20	JBAF	16/08/2023			Jibar Tradeable Future	7.9600	92.0400	7.9700	92.0300	0.126	0.0000	0.0000	0
2023/02/20	JBAF	20/09/2023			Jibar Tradeable Future	7.9700	92.0300	7.9700	92.0300	0.000	0.0000	0.0000	75
2023/02/20	JBAF	20/12/2023			Jibar Tradeable Future	7.9050	92.0950	7.9100	92.0900	0.063	0.0000	0.0000	272
2023/02/20	JBAF	20/03/2024			Jibar Tradeable Future	7.9150	92.0850	7.9300	92.0700	0.190	0.0000	0.0000	0
2023/02/20	JBAF	19/06/2024			Jibar Tradeable Future	7.8300	92.1700	7.8400	92.1600	0.128	0.0000	0.0000	0
2023/02/20	JBAF	18/09/2024			Jibar Tradeable Future	7.7500	92.2500	7.7600	92.2400	0.129	0.0000	0.0000	68
2023/02/20	JBAF	18/12/2024			Jibar Tradeable Future	7.7250	92.2750	7.7250	92.2750	0.000	0.0000	0.0000	0
2023/02/20	R035	04/05/2023	10.55	Call	Bond Future	563.8000	0.5638	442.0200	0.4420	(21.600)	0	0	770
2023/02/20	R035	04/05/2023	10.55	Put	Bond Future	4,736.3900	4.7364	5,107.7400	5.1077	7.840	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
2023/02/20	R035	04/05/2023	13.18	Call	Bond Future	10,215.5200	10.2155	9,732.5500	9.7325	(4.728)	0	0	0
2023/02/20	R035	04/05/2023	13.18	Put	Bond Future	115.1200	0.1151	125.2800	0.1253	8.826	0	0	491
2023/02/20	R035	04/05/2023	12.46	Call	Bond Future	6,904.4700	6.9045	6,449.1700	6.4492	(6.594)	0	0	0
2023/02/20	R035	04/05/2023	12.46	Put	Bond Future	365.2000	0.3652	403.0300	0.4030	10.359	0	0	388
2023/02/20	R035	04/05/2023	11.20	Call	Bond Future	1,934.1000	1.9341	1,661.5000	1.6615	(14.094)	0	0	0
2023/02/20	R035	04/05/2023	11.21	Call	Bond Future	1,963.3600	1.9634	1,688.4600	1.6885	(14.002)	0	0	0
2023/02/20	R035	04/05/2023	11.22	Put	Bond Future	2,183.4100	2.1834	2,399.3600	2.3994	9.890	0	0	0
2023/02/20	R035	04/05/2023	10.60	Call	Bond Future	632.1500	0.6322	499.8600	0.4999	(20.927)	0	0	388
2023/02/20	R035	04/05/2023	10.60	Put	Bond Future	4,498.6200	4.4986	4,859.4600	4.8595	8.021	0	0	0
2023/02/20	R035	04/05/2023	11.05	Call	Bond Future	1,523.6700	1.5237	1,286.3200	1.2863	(15.578)	0	0	770
2023/02/20	R035	04/05/2023	11.05	Put	Bond Future	2,700.4400	2.7004	2,956.2200	2.9562	9.472	0	0	0
2023/02/20	R035	04/05/2023	11.17	Call	Bond Future	1,847.7000	1.8477	1,582.0300	1.5820	(14.378)	0	0	491
2023/02/20	R035	04/05/2023			Bond Future	11.2532	86.3266	11.3395	85.8335	0.767	0.0000	0.0000	159,057
2023/02/20	R035	04/05/2023	9.85	Call	Bond Future	84.6700	0.0847	57.9600	0.0580	(31.546)	0	0	388
2023/02/20	R035	04/05/2023	9.85	Put	Bond Future	8,702.5600	8.7026	9,168.9800	9.1690	5.360	0	0	0
2023/02/20	R035	04/05/2023	10.42	Call	Bond Future	410.8300	0.4108	314.5600	0.3146	(23.433)	0	0	491
2023/02/20	R035	04/05/2023	10.42	Put	Bond Future	5,386.3100	5.3863	5,783.1700	5.7832	7.368	0	0	0
2023/02/20	R035	04/05/2023	11.80	Call	Bond Future	4,044.6700	4.0447	3,657.0500	3.6570	(9.583)	0	0	0
2023/02/20	R035	04/05/2023	11.80	Put	Bond Future	988.6400	0.9886	1,094.1500	1.0942	10.672	0	0	1,035
2023/02/20	R035	04/05/2023	11.87	Call	Bond Future	4,329.1100	4.3291	3,931.5200	3.9315	(9.184)	0	0	0
2023/02/20	R035	04/05/2023	11.87	Put	Bond Future	893.2400	0.8932	988.7800	0.9888	10.696	0	0	770
2023/02/20	R035	04/05/2023	11.20	Put	Bond Future	2,239.8500	2.2399	2,460.3800	2.4604	9.846	0	0	0
2023/02/20	R035	04/05/2023	11.21	Put	Bond Future	2,211.4900	2.2115	2,429.7200	2.4297	9.868	0	0	0
2023/02/20	R035	04/05/2023	11.22	Call	Bond Future	1,992.8500	1.9928	1,715.6700	1.7157	(13.909)	0	0	0
2023/02/20	R035	04/05/2023	11.17	Put	Bond Future	2,326.6500	2.3266	2,554.1100	2.5541	9.776	0	0	0
2023/02/20	R035	03/08/2023	12.00	Call	Bond Future	5,367.6800	5.3677	5,004.9100	5.0049	(6.758)	0	0	0
2023/02/20	R035	03/08/2023	12.00	Put	Bond Future	1,936.9900	1.9370	2,077.1100	2.0771	7.234	0	0	0
2023/02/20	R035	03/08/2023			Bond Future	11.3716	88.0258	11.4615	87.5229	0.790	0.0000	0.0000	6,761
2023/02/20	R035	03/08/2023	11.98	Call	Bond Future	5,294.3100	5.2943	4,933.7000	4.9337	(6.811)	0	0	0
2023/02/20	R035	03/08/2023	11.98	Put	Bond Future	1,969.7300	1.9697	2,112.0100	2.1120	7.223	0	0	0
2023/02/20	R035	03/08/2023	11.99	Call	Bond Future	5,331.0600	5.3311	4,969.3700	4.9694	(6.785)	0	0	0
2023/02/20	R035	03/08/2023	11.99	Put	Bond Future	1,953.4000	1.9534	2,094.6000	2.0946	7.228	0	0	0
2023/02/20	R035	02/11/2023	11.41	Call	Bond Future	3,571.5900	3.5716	3,298.1300	3.2981	(7.657)	0	0	0
2023/02/20	R035	02/11/2023	11.41	Put	Bond Future	4,082.1700	4.0822	4,321.3400	4.3213	5.859	0	0	0
2023/02/20	R035	02/11/2023	11.42	Call	Bond Future	3,599.8500	3.5999	3,325.1600	3.3252	(7.631)	0	0	0
2023/02/20	R035	02/11/2023	11.42	Put	Bond Future	4,054.9200	4.0549	4,292.8600	4.2929	5.868	0	0	0
2023/02/20	R035	02/11/2023			Bond Future	11.5023	85.2425	11.5958	84.7299	0.813	0.0000	0.0000	123
2023/02/20	R035	02/11/2023	11.43	Call	Bond Future	3,628.5100	3.6285	3,352.5900	3.3526	(7.604)	0	0	0
2023/02/20	R035	02/11/2023	11.43	Put	Bond Future	4,028.1100	4.0281	4,264.8200	4.2648	5.876	0	0	0
2023/02/20	R035	01/02/2024	12.18	Put	Bond Future	3,370.2000	3.3702	3,552.5800	3.5526	5.412	0	0	0
2023/02/20	R035	01/02/2024	12.19	Call	Bond Future	6,230.4400	6.2304	5,889.4500	5.8895	(5.473)	0	0	0
2023/02/20	R035	01/02/2024	12.19	Put	Bond Future	3,351.3800	3.3514	3,532.9000	3.5329	5.416	0	0	0
2023/02/20	R035	01/02/2024			Bond Future	11.6421	86.9150	11.7396	86.3924	0.837	0.0000	0.0000	0
2023/02/20	R035	01/02/2024	12.20	Call	Bond Future	6,263.2700	6.2633	5,921.4200	5.9214	(5.458)	0	0	0
2023/02/20	R035	01/02/2024	12.20	Put	Bond Future	3,332.9800	3.3330	3,513.6400	3.5136	5.420	0	0	0
2023/02/20	R035	01/02/2024	12.18	Call	Bond Future	6,197.9700	6.1980	5,857.8400	5.8578	(5.488)	0	0	0
2023/02/20	R035	02/05/2024	11.19	Call	Bond Future	3,125.3500	3.1254	2,895.3600	2.8954	(7.359)	0	0	0
2023/02/20	R035	02/05/2024	11.19	Put	Bond Future	6,391.7200	6.3917	6,693.7700	6.6938	4.726	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
2023/02/20	R035	02/05/2024	11.20	Call	Bond Future	3,147.3500	3.1474	2,916.3200	2.9163	(7.340)	0	0	0
2023/02/20	R035	02/05/2024	11.20	Put	Bond Future	6,358.1500	6.3582	6,659.1600	6.6592	4.734	0	0	0
2023/02/20	R035	02/05/2024			Bond Future	11.7936	84.0460	11.8951	83.5140	0.860	0.0000	0.0000	0
2023/02/20	R035	02/05/2024	11.21	Call	Bond Future	3,169.4200	3.1694	2,937.3600	2.9374	(7.322)	0	0	0
2023/02/20	R035	02/05/2024	11.21	Put	Bond Future	6,324.7100	6.3247	6,624.6900	6.6247	4.743	0	0	0
2023/02/20	R186	04/05/2023	8.83	Put	Bond Future	555.7200	0.5557	596.4700	0.5965	7.333	0	0	0
2023/02/20	R186	04/05/2023	8.84	Call	Bond Future	1,271.1400	1.2711	1,161.4800	1.1615	(8.627)	0	0	0
2023/02/20	R186	04/05/2023			Bond Future	8.6096	109.7612	8.6570	109.6116	0.550	0.0000	0.0000	95,759
2023/02/20	R186	04/05/2023	8.36	Call	Bond Future	473.8500	0.4738	408.8800	0.4089	(13.711)	0	0	200
2023/02/20	R186	04/05/2023	8.36	Put	Bond Future	1,267.5000	1.2675	1,352.1700	1.3522	6.680	0	0	200
2023/02/20	R186	04/05/2023	8.82	Call	Bond Future	1,229.6000	1.2296	1,121.4800	1.1215	(8.793)	0	0	0
2023/02/20	R186	04/05/2023	8.82	Put	Bond Future	566.5100	0.5665	608.0300	0.6080	7.329	0	0	0
2023/02/20	R186	04/05/2023	8.83	Call	Bond Future	1,250.2000	1.2502	1,141.3100	1.1413	(8.710)	0	0	0
2023/02/20	R186	04/05/2023	8.84	Put	Bond Future	545.2900	0.5453	585.2700	0.5853	7.332	0	0	0
2023/02/20	R186	03/08/2023	9.73	Put	Bond Future	330.3600	0.3304	349.7900	0.3498	5.881	0	0	0
2023/02/20	R186	03/08/2023	9.74	Call	Bond Future	3,451.4800	3.4515	3,318.0100	3.3180	(3.867)	0	0	0
2023/02/20	R186	03/08/2023	9.74	Put	Bond Future	326.2400	0.3262	345.4200	0.3454	5.879	0	0	0
2023/02/20	R186	03/08/2023			Bond Future	8.6657	106.6172	8.7173	106.4646	0.595	0.0000	0.0000	0
2023/02/20	R186	03/08/2023	9.75	Call	Bond Future	3,475.9500	3.4760	3,342.2300	3.3422	(3.847)	0	0	0
2023/02/20	R186	03/08/2023	9.75	Put	Bond Future	322.1700	0.3222	341.1000	0.3411	5.876	0	0	0
2023/02/20	R186	03/08/2023	9.73	Call	Bond Future	3,427.0500	3.4270	3,293.8300	3.2938	(3.887)	0	0	0
2023/02/20	R186	02/11/2023	9.40	Call	Bond Future	2,625.5100	2.6255	2,511.7000	2.5117	(4.335)	0	0	0
2023/02/20	R186	02/11/2023	9.40	Put	Bond Future	807.9400	0.8079	849.5300	0.8495	5.148	0	0	0
2023/02/20	R186	02/11/2023	9.15	Call	Bond Future	2,145.5700	2.1456	2,041.1500	2.0412	(4.867)	0	0	1,715
2023/02/20	R186	02/11/2023			Bond Future	8.7346	108.6993	8.7910	108.5440	0.645	0.0000	0.0000	10
2023/02/20	R186	02/11/2023	9.39	Call	Bond Future	2,605.7200	2.6057	2,492.2600	2.4923	(4.354)	0	0	0
2023/02/20	R186	02/11/2023	9.39	Put	Bond Future	815.1700	0.8152	857.1100	0.8571	5.145	0	0	0
2023/02/20	R186	02/11/2023	10.42	Call	Bond Future	4,852.3100	4.8523	4,713.6300	4.7136	(2.858)	0	0	0
2023/02/20	R186	02/11/2023	10.42	Put	Bond Future	324.7500	0.3248	341.4700	0.3415	5.149	0	0	1,715
2023/02/20	R186	02/11/2023	9.15	Put	Bond Future	1,006.2400	1.0062	1,057.2200	1.0572	5.066	0	0	0
2023/02/20	R186	02/11/2023	9.38	Call	Bond Future	2,585.9800	2.5860	2,472.8700	2.4729	(4.374)	0	0	0
2023/02/20	R186	02/11/2023	9.38	Put	Bond Future	822.4600	0.8225	864.7500	0.8647	5.142	0	0	0
2023/02/20	R186	01/02/2024	9.50	Call	Bond Future	2,725.4100	2.7254	2,614.3500	2.6144	(4.075)	0	0	0
2023/02/20	R186	01/02/2024	9.51	Call	Bond Future	2,743.5700	2.7436	2,632.2000	2.6322	(4.059)	0	0	0
2023/02/20	R186	01/02/2024	9.52	Put	Bond Future	971.2400	0.9712	1,017.8800	1.0179	4.802	0	0	0
2023/02/20	R186	01/02/2024			Bond Future	8.8121	105.5284	8.8741	105.3701	0.703	0.0000	0.0000	0
2023/02/20	R186	01/02/2024	9.50	Put	Bond Future	984.9300	0.9849	1,032.1900	1.0322	4.798	0	0	0
2023/02/20	R186	01/02/2024	9.51	Put	Bond Future	978.0600	0.9781	1,025.0100	1.0250	4.800	0	0	0
2023/02/20	R186	01/02/2024	9.52	Call	Bond Future	2,761.7700	2.7618	2,650.0900	2.6501	(4.044)	0	0	0
2023/02/20	R186	02/05/2024	8.01	Call	Bond Future	641.1400	0.6411	592.6200	0.5926	(7.568)	0	0	0
2023/02/20	R186	02/05/2024	8.01	Put	Bond Future	2,857.3900	2.8574	2,969.7400	2.9697	3.932	0	0	0
2023/02/20	R186	02/05/2024			Bond Future	8.9416	107.5108	9.0103	107.3499	0.767	0.0000	0.0000	0
2023/02/20	R186	02/05/2024	7.99	Call	Bond Future	625.7700	0.6258	578.0500	0.5780	(7.626)	0	0	0
2023/02/20	R186	02/05/2024	7.99	Put	Bond Future	2,890.2600	2.8903	3,003.4100	3.0034	3.915	0	0	0
2023/02/20	R186	02/05/2024	8.00	Call	Bond Future	633.4300	0.6334	585.3000	0.5853	(7.598)	0	0	0
2023/02/20	R186	02/05/2024	8.00	Put	Bond Future	2,873.8000	2.8738	2,986.5400	2.9865	3.923	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
2023/02/20	R197	04/05/2023			Bond Future	335.8812	335.8812	335.7493	335.7493	(0.039)	0.0000	0.0000	309
2023/02/20	R197	03/08/2023			Bond Future	333.5383	333.5383	333.4036	333.4036	(0.040)	0.0000	0.0000	0
2023/02/20	R197	02/11/2023			Bond Future	340.1311	340.1311	339.9943	339.9943	(0.040)	0.0000	0.0000	0
2023/02/20	R202	04/05/2023			Bond Future	250.6582	250.6582	250.6623	250.6623	0.002	0.0000	0.0000	4,974
2023/02/20	R202	03/08/2023			Bond Future	250.8532	250.8532	250.8574	250.8574	0.002	0.0000	0.0000	460
2023/02/20	R202	02/11/2023			Bond Future	255.8120	255.8120	255.8168	255.8168	0.002	0.0000	0.0000	0
2023/02/20	R202	01/02/2024			Bond Future	255.9746	255.9746	255.9796	255.9796	0.002	0.0000	0.0000	0
2023/02/20	R202	02/05/2024			Bond Future	260.8505	260.8505	260.8565	260.8565	0.002	0.0000	0.0000	0
2023/02/20	R209	04/05/2023	10.00	Call	Bond Future	102.1000	0.1021	72.5300	0.0725	(28.962)	0	0	500
2023/02/20	R209	04/05/2023	10.00	Put	Bond Future	7,104.1200	7.1041	7,480.8800	7.4809	5.303	0	0	0
2023/02/20	R209	04/05/2023	10.50	Call	Bond Future	399.1800	0.3992	311.7900	0.3118	(21.892)	0	0	4,500
2023/02/20	R209	04/05/2023	10.50	Put	Bond Future	4,585.9800	4.5860	4,904.9200	4.9049	6.955	0	0	0
2023/02/20	R209	04/05/2023	11.50	Put	Bond Future	1,410.7000	1.4107	1,543.5700	1.5436	9.419	0	0	0
2023/02/20	R209	04/05/2023	11.09	Call	Bond Future	1,336.8000	1.3368	1,138.4000	1.1384	(14.841)	0	0	0
2023/02/20	R209	04/05/2023	11.09	Put	Bond Future	2,390.2900	2.3903	2,598.2200	2.5982	8.699	0	0	0
2023/02/20	R209	04/05/2023	11.10	Call	Bond Future	1,359.2800	1.3593	1,158.9000	1.1589	(14.742)	0	0	0
2023/02/20	R209	04/05/2023	11.10	Put	Bond Future	2,361.3400	2.3613	2,567.2900	2.5673	8.722	0	0	0
2023/02/20	R209	04/05/2023			Bond Future	11.2970	66.8080	11.3781	66.4017	0.718	0.0000	0.0000	19,569
2023/02/20	R209	04/05/2023	11.00	Call	Bond Future	1,144.2700	1.1443	963.7700	0.9638	(15.774)	0	0	2,500
2023/02/20	R209	04/05/2023	11.00	Put	Bond Future	2,663.0400	2.6630	2,888.8700	2.8889	8.480	0	0	8,250
2023/02/20	R209	04/05/2023	11.50	Call	Bond Future	2,421.3900	2.4214	2,147.9300	2.1479	(11.294)	0	0	1,000
2023/02/20	R209	04/05/2023	12.50	Call	Bond Future	6,011.8600	6.0119	5,635.4000	5.6354	(6.262)	0	0	0
2023/02/20	R209	04/05/2023	12.50	Put	Bond Future	326.0300	0.3260	355.9000	0.3559	9.162	0	0	8,500
2023/02/20	R209	04/05/2023	11.11	Call	Bond Future	1,381.9600	1.3820	1,179.6100	1.1796	(14.642)	0	0	0
2023/02/20	R209	04/05/2023	11.11	Put	Bond Future	2,332.6600	2.3327	2,536.6400	2.5366	8.745	0	0	0
2023/02/20	R209	03/08/2023	11.95	Put	Bond Future	1,825.7500	1.8257	1,945.8400	1.9458	6.578	0	0	0
2023/02/20	R209	03/08/2023	10.70	Call	Bond Future	1,319.5100	1.3195	1,171.4200	1.1714	(11.223)	0	0	1,800
2023/02/20	R209	03/08/2023	11.93	Call	Bond Future	4,390.3900	4.3904	4,097.9400	4.0979	(6.661)	0	0	0
2023/02/20	R209	03/08/2023	11.94	Call	Bond Future	4,421.7300	4.4217	4,128.3500	4.1283	(6.635)	0	0	0
2023/02/20	R209	03/08/2023	10.00	Call	Bond Future	482.5000	0.4825	411.1400	0.4111	(14.790)	0	0	1,800
2023/02/20	R209	03/08/2023	10.00	Put	Bond Future	7,982.1900	7.9822	8,325.2200	8.3252	4.297	0	0	0
2023/02/20	R209	03/08/2023			Bond Future	11.4045	68.1230	11.4885	67.7086	0.737	0.0000	0.0000	1,690
2023/02/20	R209	03/08/2023	11.95	Call	Bond Future	4,453.1300	4.4531	4,158.8300	4.1588	(6.609)	0	0	0
2023/02/20	R209	03/08/2023	10.70	Put	Bond Future	4,942.4500	4.9425	5,208.7500	5.2088	5.388	0	0	0
2023/02/20	R209	03/08/2023	11.93	Put	Bond Future	1,856.7300	1.8567	1,978.6700	1.9787	6.567	0	0	0
2023/02/20	R209	03/08/2023	11.94	Put	Bond Future	1,841.1800	1.8412	1,962.1900	1.9622	6.572	0	0	0
2023/02/20	R209	02/11/2023	11.33	Call	Bond Future	2,908.2100	2.9082	2,690.1500	2.6901	(7.498)	0	0	0
2023/02/20	R209	02/11/2023	11.33	Put	Bond Future	3,840.6500	3.8406	4,044.9100	4.0449	5.318	0	0	0
2023/02/20	R209	02/11/2023	11.34	Call	Bond Future	2,932.3500	2.9324	2,713.2500	2.7132	(7.472)	0	0	0
2023/02/20	R209	02/11/2023	11.34	Put	Bond Future	3,815.1200	3.8151	4,018.3400	4.0183	5.327	0	0	0
2023/02/20	R209	02/11/2023			Bond Future	11.5195	66.3030	11.6065	65.8806	0.756	0.0000	0.0000	4,057
2023/02/20	R209	02/11/2023	11.35	Call	Bond Future	2,956.5700	2.9566	2,736.4400	2.7364	(7.445)	0	0	0
2023/02/20	R209	02/11/2023	11.35	Put	Bond Future	3,789.7200	3.7897	3,991.9100	3.9919	5.335	0	0	0
2023/02/20	R209	01/02/2024	12.14	Call	Bond Future	5,365.9800	5.3660	5,085.1700	5.0852	(5.233)	0	0	0
2023/02/20	R209	01/02/2024	12.14	Put	Bond Future	3,019.7500	3.0198	3,169.4600	3.1695	4.958	0	0	0
2023/02/20	R209	01/02/2024	12.13	Put	Bond Future	3,036.8100	3.0368	3,187.2400	3.1872	4.954	0	0	0

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2023/02/20	R209	01/02/2024			Bond Future	11.6380	67.6036	11.7282	67.1731	0.775	0.0000	0.0000	0
2023/02/20	R209	01/02/2024	12.12	Call	Bond Future	5,308.9800	5.3090	5,029.6200	5.0296	(5.262)	0	0	0
2023/02/20	R209	01/02/2024	12.12	Put	Bond Future	3,053.9700	3.0540	3,205.1300	3.2051	4.950	0	0	0
2023/02/20	R209	01/02/2024	12.13	Call	Bond Future	5,337.4600	5.3375	5,057.3700	5.0574	(5.248)	0	0	0
2023/02/20	R209	02/05/2024	11.17	Call	Bond Future	2,756.5000	2.7565	2,564.9200	2.5649	(6.950)	0	0	0
2023/02/20	R209	02/05/2024	11.17	Put	Bond Future	5,687.4900	5.6875	5,934.2800	5.9343	4.339	0	0	0
2023/02/20	R209	02/05/2024	11.18	Call	Bond Future	2,776.1200	2.7761	2,583.6700	2.5837	(6.932)	0	0	0
2023/02/20	R209	02/05/2024	11.18	Put	Bond Future	5,657.1500	5.6572	5,903.0700	5.9031	4.347	0	0	0
2023/02/20	R209	02/05/2024			Bond Future	11.7743	65.7252	11.8679	65.2869	0.795	0.0000	0.0000	0
2023/02/20	R209	02/05/2024	11.19	Call	Bond Future	2,795.8200	2.7958	2,602.5000	2.6025	(6.915)	0	0	0
2023/02/20	R209	02/05/2024	11.19	Put	Bond Future	5,626.9500	5.6270	5,872.0000	5.8720	4.355	0	0	0
2023/02/20	R210	04/05/2023			Bond Future	223.6667	223.6667	222.5606	222.5606	(0.495)	0.0000	0.0000	386
2023/02/20	R210	03/08/2023			Bond Future	228.1229	228.1229	226.9949	226.9949	(0.495)	0.0000	0.0000	300
2023/02/20	R210	02/11/2023			Bond Future	229.4917	229.4917	228.3415	228.3415	(0.501)	0.0000	0.0000	0
2023/02/20	R210	01/02/2024			Bond Future	234.0480	234.0480	232.8753	232.8753	(0.501)	0.0000	0.0000	0
2023/02/20	R210	02/05/2024			Bond Future	235.2930	235.2930	234.0986	234.0986	(0.508)	0.0000	0.0000	0
2023/02/20	R213	04/05/2023	10.75	Call	Bond Future	2,011.6000	2.0116	1,792.2400	1.7922	(10.905)	0	0	0
2023/02/20	R213	04/05/2023	10.75	Put	Bond Future	1,161.4000	1.1614	1,267.8800	1.2679	9.168	0	0	0
2023/02/20	R213	04/05/2023			Bond Future	10.5634	82.6747	10.6346	82.3489	0.674	0.0000	0.0000	34,056
2023/02/20	R213	04/05/2023	10.73	Call	Bond Future	1,955.4500	1.9554	1,739.0000	1.7390	(11.069)	0	0	0
2023/02/20	R213	04/05/2023	10.73	Put	Bond Future	1,195.8500	1.1958	1,305.2400	1.3052	9.147	0	0	0
2023/02/20	R213	04/05/2023	10.74	Call	Bond Future	1,983.3600	1.9834	1,765.4500	1.7654	(10.987)	0	0	0
2023/02/20	R213	04/05/2023	10.74	Put	Bond Future	1,178.4500	1.1784	1,286.3800	1.2864	9.159	0	0	0
2023/02/20	R213	03/08/2023	11.62	Put	Bond Future	1,042.8700	1.0429	1,109.5500	1.1095	6.394	0	0	0
2023/02/20	R213	03/08/2023	11.63	Call	Bond Future	5,161.8600	5.1619	4,895.5900	4.8956	(5.158)	0	0	0
2023/02/20	R213	03/08/2023			Bond Future	10.6758	84.3020	10.7503	83.9696	0.698	0.0000	0.0000	0
2023/02/20	R213	03/08/2023	11.61	Call	Bond Future	5,097.3500	5.0974	4,832.2800	4.8323	(5.200)	0	0	0
2023/02/20	R213	03/08/2023	11.61	Put	Bond Future	1,052.5400	1.0525	1,119.8200	1.1198	6.392	0	0	0
2023/02/20	R213	03/08/2023	11.62	Call	Bond Future	5,129.5800	5.1296	4,863.9100	4.8639	(5.179)	0	0	0
2023/02/20	R213	03/08/2023	11.63	Put	Bond Future	1,033.2900	1.0333	1,099.3700	1.0994	6.395	0	0	0
2023/02/20	R213	02/11/2023	11.13	Call	Bond Future	3,602.9100	3.6029	3,388.1300	3.3881	(5.961)	0	0	0
2023/02/20	R213	02/11/2023	11.13	Put	Bond Future	2,198.5100	2.1985	2,322.4000	2.3224	5.635	0	0	0
2023/02/20	R213	02/11/2023			Bond Future	10.8038	82.3973	10.8818	82.0586	0.722	0.0000	0.0000	1,260
2023/02/20	R213	02/11/2023	11.11	Call	Bond Future	3,550.4700	3.5505	3,337.2500	3.3373	(6.005)	0	0	0
2023/02/20	R213	02/11/2023	11.11	Put	Bond Future	2,231.2800	2.2313	2,356.7300	2.3567	5.622	0	0	0
2023/02/20	R213	02/11/2023	11.12	Call	Bond Future	3,576.6500	3.5767	3,362.6500	3.3626	(5.983)	0	0	0
2023/02/20	R213	02/11/2023	11.12	Put	Bond Future	2,214.8400	2.2148	2,339.5100	2.3395	5.629	0	0	0
2023/02/20	R213	01/02/2024	11.70	Call	Bond Future	5,117.5900	5.1176	4,877.2700	4.8773	(4.696)	0	0	0
2023/02/20	R213	01/02/2024	11.70	Put	Bond Future	1,994.9600	1.9950	2,099.8000	2.0998	5.255	0	0	0
2023/02/20	R213	01/02/2024	11.71	Call	Bond Future	5,145.5400	5.1455	4,904.6400	4.9046	(4.682)	0	0	0
2023/02/20	R213	01/02/2024	11.71	Put	Bond Future	1,982.6800	1.9827	2,086.9400	2.0869	5.259	0	0	0
2023/02/20	R213	01/02/2024			Bond Future	10.9430	84.0142	11.0249	83.6690	0.748	0.0000	0.0000	0
2023/02/20	R213	01/02/2024	11.72	Call	Bond Future	5,173.5400	5.1735	4,932.0600	4.9321	(4.668)	0	0	0
2023/02/20	R213	01/02/2024	11.72	Put	Bond Future	1,970.4800	1.9705	2,074.1600	2.0742	5.262	0	0	0
2023/02/20	R213	02/05/2024	10.30	Call	Bond Future	1,856.2500	1.8563	1,723.0200	1.7230	(7.177)	0	0	0
2023/02/20	R213	02/05/2024	10.30	Put	Bond Future	5,220.7900	5.2208	5,438.9500	5.4389	4.179	0	0	0

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2023/02/20	R213	02/05/2024			Bond Future	11.0991	82.0430	11.1849	81.6916	0.773	0.0000	0.0000	0
2023/02/20	R213	02/05/2024	10.28	Call	Bond Future	1,825.4800	1.8255	1,693.7200	1.6937	(7.218)	0	0	0
2023/02/20	R213	02/05/2024	10.28	Put	Bond Future	5,276.4600	5.2765	5,496.0900	5.4961	4.162	0	0	0
2023/02/20	R213	02/05/2024	10.29	Call	Bond Future	1,840.9900	1.8410	1,708.5000	1.7085	(7.197)	0	0	0
2023/02/20	R213	02/05/2024	10.29	Put	Bond Future	5,248.7400	5.2487	5,467.6400	5.4676	4.171	0	0	0
2023/02/20	R214	04/05/2023	11.36	Call	Bond Future	1,609.1000	1.6091	1,373.7900	1.3738	(14.624)	0	0	0
2023/02/20	R214	04/05/2023	11.36	Put	Bond Future	2,297.7800	2.2978	2,512.4100	2.5124	9.341	0	0	0
2023/02/20	R214	04/05/2023	11.37	Call	Bond Future	1,634.3000	1.6343	1,396.8700	1.3969	(14.528)	0	0	0
2023/02/20	R214	04/05/2023	11.37	Put	Bond Future	2,269.5900	2.2696	2,482.1000	2.4821	9.363	0	0	0
2023/02/20	R214	04/05/2023			Bond Future	11.4900	63.7242	11.5762	63.2742	0.750	0.0000	0.0000	22,809
2023/02/20	R214	04/05/2023	11.38	Call	Bond Future	1,659.7000	1.6597	1,420.1600	1.4202	(14.433)	0	0	0
2023/02/20	R214	04/05/2023	11.38	Put	Bond Future	2,241.6700	2.2417	2,452.0700	2.4521	9.386	0	0	0
2023/02/20	R214	03/08/2023	12.14	Call	Bond Future	4,690.2500	4.6902	4,365.6600	4.3657	(6.921)	0	0	0
2023/02/20	R214	03/08/2023	12.14	Put	Bond Future	1,950.1100	1.9501	2,084.3400	2.0843	6.883	0	0	0
2023/02/20	R214	03/08/2023	12.15	Call	Bond Future	4,722.6100	4.7226	4,397.0200	4.3970	(6.894)	0	0	0
2023/02/20	R214	03/08/2023	12.15	Put	Bond Future	1,934.2400	1.9342	2,067.4700	2.0675	6.888	0	0	0
2023/02/20	R214	03/08/2023			Bond Future	11.5919	64.9784	11.6810	64.5195	0.769	0.0000	0.0000	2,980
2023/02/20	R214	03/08/2023	12.16	Call	Bond Future	4,755.0200	4.7550	4,428.4500	4.4285	(6.868)	0	0	0
2023/02/20	R214	03/08/2023	12.16	Put	Bond Future	1,918.4900	1.9185	2,050.7400	2.0507	6.893	0	0	0
2023/02/20	R214	02/11/2023	11.45	Put	Bond Future	4,258.1000	4.2581	4,490.7500	4.4907	5.464	0	0	0
2023/02/20	R214	02/11/2023	11.46	Call	Bond Future	2,973.9700	2.9740	2,737.8000	2.7378	(7.941)	0	0	0
2023/02/20	R214	02/11/2023	11.46	Put	Bond Future	4,230.0600	4.2301	4,461.5600	4.4616	5.473	0	0	0
2023/02/20	R214	02/11/2023			Bond Future	11.7025	62.9498	11.7947	62.4822	0.788	0.0000	0.0000	0
2023/02/20	R214	02/11/2023	11.45	Call	Bond Future	2,949.3600	2.9494	2,714.3400	2.7143	(7.969)	0	0	0
2023/02/20	R214	02/11/2023	11.47	Call	Bond Future	2,998.4700	2.9985	2,761.1500	2.7612	(7.915)	0	0	0
2023/02/20	R214	02/11/2023	11.47	Put	Bond Future	4,201.9700	4.2020	4,432.3200	4.4323	5.482	0	0	0
2023/02/20	R214	01/02/2024	12.16	Call	Bond Future	5,211.2100	5.2112	4,913.2900	4.9133	(5.717)	0	0	0
2023/02/20	R214	01/02/2024	12.16	Put	Bond Future	3,536.8400	3.5368	3,715.6400	3.7156	5.055	0	0	0
2023/02/20	R214	01/02/2024			Bond Future	11.8192	64.1849	11.9148	63.7082	0.808	0.0000	0.0000	0
2023/02/20	R214	01/02/2024	12.14	Call	Bond Future	5,154.4900	5.1545	4,858.2300	4.8582	(5.748)	0	0	0
2023/02/20	R214	01/02/2024	12.14	Put	Bond Future	3,576.4300	3.5764	3,756.8900	3.7569	5.046	0	0	0
2023/02/20	R214	01/02/2024	12.15	Call	Bond Future	5,182.7000	5.1827	4,885.6100	4.8856	(5.732)	0	0	0
2023/02/20	R214	01/02/2024	12.15	Put	Bond Future	3,556.4600	3.5565	3,736.0900	3.7361	5.051	0	0	0
2023/02/20	R214	02/05/2024	11.46	Call	Bond Future	3,231.5100	3.2315	3,005.7300	3.0057	(6.987)	0	0	0
2023/02/20	R214	02/05/2024	11.46	Put	Bond Future	5,694.1700	5.6942	5,953.9300	5.9539	4.562	0	0	0
2023/02/20	R214	02/05/2024	11.47	Call	Bond Future	3,253.2400	3.2532	3,026.5200	3.0265	(6.969)	0	0	0
2023/02/20	R214	02/05/2024	11.47	Put	Bond Future	5,663.4600	5.6635	5,922.2800	5.9223	4.570	0	0	0
2023/02/20	R214	02/05/2024			Bond Future	11.9437	62.0937	12.0426	61.6082	0.828	0.0000	0.0000	0
2023/02/20	R214	02/05/2024	11.48	Call	Bond Future	3,275.0500	3.2750	3,047.3800	3.0474	(6.952)	0	0	0
2023/02/20	R214	02/05/2024	11.48	Put	Bond Future	5,632.8900	5.6329	5,890.7600	5.8908	4.578	0	0	0
2023/02/20	R248	04/05/2023	10.40	Call	Bond Future	207.1300	0.2071	148.3400	0.1483	(28.383)	0	0	1,500
2023/02/20	R248	04/05/2023	10.40	Put	Bond Future	8,549.8300	8.5498	9,079.5100	9.0795	6.195	0	0	0
2023/02/20	R248	04/05/2023	11.10	Call	Bond Future	1,131.1500	1.1311	919.8600	0.9199	(18.679)	0	0	1,500
2023/02/20	R248	04/05/2023	11.35	Call	Bond Future	1,764.9900	1.7650	1,484.2500	1.4843	(15.906)	0	0	0
2023/02/20	R248	04/05/2023	11.35	Put	Bond Future	3,261.5800	3.2616	3,569.3100	3.5693	9.435	0	0	0
2023/02/20	R248	04/05/2023			Bond Future	11.5770	78.7127	11.6684	78.1242	0.789	0.0000	0.0000	235,142

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
2023/02/20	R248	04/05/2023	11.10	Put	Bond Future	4,335.2100	4.3352	4,712.3900	4.7124	8.700	0	0	0
2023/02/20	R248	04/05/2023	11.33	Call	Bond Future	1,708.2100	1.7082	1,433.0000	1.4330	(16.111)	0	0	0
2023/02/20	R248	04/05/2023	11.33	Put	Bond Future	3,339.0700	3.3391	3,652.3300	3.6523	9.382	0	0	0
2023/02/20	R248	04/05/2023	11.34	Call	Bond Future	1,736.5400	1.7365	1,458.5600	1.4586	(16.008)	0	0	0
2023/02/20	R248	04/05/2023	11.34	Put	Bond Future	3,300.2200	3.3002	3,610.7100	3.6107	9.408	0	0	0
2023/02/20	R248	03/08/2023	12.11	Call	Bond Future	5,320.8000	5.3208	4,915.1000	4.9151	(7.625)	0	0	0
2023/02/20	R248	03/08/2023	12.11	Put	Bond Future	2,672.2900	2.6723	2,866.7200	2.8667	7.276	0	0	0
2023/02/20	R248	03/08/2023			Bond Future	11.6816	80.2620	11.7764	79.6619	0.811	0.0000	0.0000	0
2023/02/20	R248	03/08/2023	12.10	Call	Bond Future	5,282.1400	5.2821	4,877.8200	4.8778	(7.654)	0	0	0
2023/02/20	R248	03/08/2023	12.10	Put	Bond Future	2,693.6000	2.6936	2,889.4100	2.8894	7.269	0	0	0
2023/02/20	R248	03/08/2023	12.09	Call	Bond Future	5,243.7700	5.2438	4,840.8400	4.8408	(7.684)	0	0	0
2023/02/20	R248	03/08/2023	12.09	Put	Bond Future	2,715.2900	2.7153	2,912.4900	2.9125	7.263	0	0	0
2023/02/20	R248	02/11/2023	11.48	Call	Bond Future	3,563.7200	3.5637	3,265.1700	3.2652	(8.377)	0	0	0
2023/02/20	R248	02/11/2023	11.49	Put	Bond Future	5,548.0000	5.5480	5,859.6600	5.8597	5.618	0	0	0
2023/02/20	R248	02/11/2023	11.47	Call	Bond Future	3,534.1100	3.5341	3,237.0400	3.2370	(8.406)	0	0	0
2023/02/20	R248	02/11/2023			Bond Future	11.7949	77.3904	11.8932	76.7787	0.833	0.0000	0.0000	0
2023/02/20	R248	02/11/2023	11.48	Put	Bond Future	5,584.1200	5.5841	5,897.2600	5.8973	5.608	0	0	0
2023/02/20	R248	02/11/2023	11.49	Call	Bond Future	3,593.2000	3.5932	3,293.1700	3.2932	(8.350)	0	0	0
2023/02/20	R248	02/11/2023	11.47	Put	Bond Future	5,620.2000	5.6202	5,934.8200	5.9348	5.598	0	0	0
2023/02/20	R248	01/02/2024	12.15	Call	Bond Future	5,952.1200	5.9521	5,576.3100	5.5763	(6.314)	0	0	0
2023/02/20	R248	01/02/2024	12.15	Put	Bond Future	4,527.4700	4.5275	4,775.1900	4.7752	5.471	0	0	0
2023/02/20	R248	01/02/2024	12.14	Call	Bond Future	5,918.1600	5.9182	5,543.4800	5.5435	(6.331)	0	0	0
2023/02/20	R248	01/02/2024	12.14	Put	Bond Future	4,553.0800	4.5531	4,801.9300	4.8019	5.466	0	0	0
2023/02/20	R248	01/02/2024			Bond Future	11.9147	78.9086	12.0167	78.2851	0.856	0.0000	0.0000	13,000
2023/02/20	R248	01/02/2024	12.16	Call	Bond Future	5,986.4500	5.9864	5,609.5100	5.6095	(6.297)	0	0	0
2023/02/20	R248	01/02/2024	12.16	Put	Bond Future	4,502.3100	4.5023	4,748.9000	4.7489	5.477	0	0	0
2023/02/20	R248	02/05/2024	11.47	Call	Bond Future	3,766.1000	3.7661	3,482.6400	3.4826	(7.527)	0	0	0
2023/02/20	R248	02/05/2024	11.48	Put	Bond Future	7,329.1100	7.3291	7,679.4600	7.6795	4.780	0	0	0
2023/02/20	R248	02/05/2024	11.46	Call	Bond Future	3,740.1100	3.7401	3,457.9000	3.4579	(7.545)	0	0	0
2023/02/20	R248	02/05/2024			Bond Future	12.0420	75.9522	12.1479	75.3172	0.879	0.0000	0.0000	0
2023/02/20	R248	02/05/2024	11.47	Put	Bond Future	7,368.6100	7.3686	7,720.2000	7.7202	4.771	0	0	0
2023/02/20	R248	02/05/2024	11.48	Call	Bond Future	3,792.1600	3.7922	3,507.4600	3.5075	(7.508)	0	0	0
2023/02/20	R248	02/05/2024	11.46	Put	Bond Future	7,408.2800	7.4083	7,761.1200	7.7611	4.763	0	0	0

**Total**

**1395846**