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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/02/2023 TO 28/02/2023

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
2023/02/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/28	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/28	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/28	2025	04/05/2023		Bond Future	169.1485	169.1485	169.2587	169.2587	0.065	0.0000	0.0000	5,381
2023/02/28	2025	03/08/2023		Bond Future	170.7899	170.7899	170.9021	170.9021	0.066	0.0000	0.0000	214
2023/02/28	2025	02/11/2023		Bond Future	174.2820	174.2820	174.3964	174.3964	0.066	0.0000	0.0000	0
2023/02/28	2025	01/02/2024		Bond Future	176.2061	176.2061	176.3224	176.3224	0.066	0.0000	0.0000	0
2023/02/28	2025	02/05/2024		Bond Future	179.7277	179.7277	179.8468	179.8468	0.066	0.0000	0.0000	0
2023/02/28	2029	04/05/2023		Bond Future	121.1903	121.1903	120.5802	120.5802	(0.503)	0.0000	0.0000	2,115
2023/02/28	2029	03/08/2023		Bond Future	123.6067	123.6067	122.9844	122.9844	(0.503)	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
2023/02/28	2029	02/11/2023			Bond Future	124.8148	124.8148	124.1796	124.1796	(0.509)	0.0000	0.0000	0
2023/02/28	2029	01/02/2024			Bond Future	127.4649	127.4649	126.8160	126.8160	(0.509)	0.0000	0.0000	0
2023/02/28	2029	02/05/2024			Bond Future	128.6625	128.6625	128.0006	128.0006	(0.514)	0.0000	0.0000	0
2023/02/28	2030	04/05/2023	9.03	Call	Bond Future	46.3700	0.0464	37.6600	0.0377	(18.784)	0	0	388
2023/02/28	2030	04/05/2023	9.03	Put	Bond Future	5,166.9200	5.1669	5,361.4300	5.3614	3.765	0	0	0
2023/02/28	2030	04/05/2023	9.58	Put	Bond Future	2,843.1100	2.8431	3,007.5600	3.0076	5.784	0	0	0
2023/02/28	2030	04/05/2023	9.67	Call	Bond Future	415.5800	0.4156	368.9100	0.3689	(11.230)	0	0	479
2023/02/28	2030	04/05/2023	9.67	Put	Bond Future	2,523.1400	2.5231	2,679.6900	2.6797	6.205	0	0	0
2023/02/28	2030	04/05/2023	11.34	Call	Bond Future	5,337.8500	5.3378	5,157.4100	5.1574	(3.380)	0	0	0
2023/02/28	2030	04/05/2023	11.34	Put	Bond Future	131.5300	0.1315	154.3100	0.1543	17.319	0	0	150
2023/02/28	2030	04/05/2023	10.52	Call	Bond Future	2,348.3500	2.3484	2,217.8000	2.2178	(5.559)	0	0	0
2023/02/28	2030	04/05/2023	10.52	Put	Bond Future	637.6600	0.6377	710.3300	0.7103	11.396	0	0	0
2023/02/28	2030	04/05/2023	10.53	Call	Bond Future	2,380.5400	2.3805	2,249.1600	2.2492	(5.519)	0	0	0
2023/02/28	2030	04/05/2023	10.53	Put	Bond Future	626.1300	0.6261	697.9700	0.6980	11.474	0	0	0
2023/02/28	2030	04/05/2023	9.78	Call	Bond Future	560.5300	0.5605	503.3600	0.5034	(10.199)	0	0	388
2023/02/28	2030	04/05/2023	9.78	Put	Bond Future	2,162.3900	2.1624	2,308.4400	2.3084	6.754	0	0	0
2023/02/28	2030	04/05/2023	10.00	Call	Bond Future	950.8100	0.9508	870.7000	0.8707	(8.425)	0	0	1,080
2023/02/28	2030	04/05/2023	10.00	Put	Bond Future	1,551.7100	1.5517	1,674.8200	1.6748	7.934	0	0	0
2023/02/28	2030	04/05/2023	10.42	Call	Bond Future	2,035.9300	2.0359	1,914.0400	1.9140	(5.987)	0	0	479
2023/02/28	2030	04/05/2023	10.42	Put	Bond Future	763.9400	0.7639	845.2700	0.8453	10.646	0	0	0
2023/02/28	2030	04/05/2023			Bond Future	10.1336	91.9124	10.1790	91.7092	0.448	0.0000	0.0000	85,195
2023/02/28	2030	04/05/2023	9.58	Call	Bond Future	319.1700	0.3192	280.4000	0.2804	(12.147)	0	0	150
2023/02/28	2030	04/05/2023	12.04	Call	Bond Future	8,083.8900	8.0839	7,887.6500	7.8876	(2.428)	0	0	0
2023/02/28	2030	04/05/2023	12.04	Put	Bond Future	31.5800	0.0316	38.5600	0.0386	22.103	0	0	1,080
2023/02/28	2030	04/05/2023	12.50	Call	Bond Future	9,866.1000	9.8661	9,665.4600	9.6655	(2.034)	0	0	0
2023/02/28	2030	04/05/2023	12.50	Put	Bond Future	9.7100	0.0097	12.2900	0.0123	26.571	0	0	479
2023/02/28	2030	04/05/2023	12.57	Call	Bond Future	10,134.2400	10.1342	9,933.1600	9.9332	(1.984)	0	0	0
2023/02/28	2030	04/05/2023	12.57	Put	Bond Future	7.7900	0.0078	9.9300	0.0099	27.471	0	0	350
2023/02/28	2030	04/05/2023	10.65	Call	Bond Future	2,779.1300	2.7791	2,637.4000	2.6374	(5.100)	0	0	350
2023/02/28	2030	04/05/2023	10.65	Put	Bond Future	502.2300	0.5022	563.7200	0.5637	12.243	0	0	0
2023/02/28	2030	04/05/2023	11.62	Call	Bond Future	6,434.0500	6.4340	6,245.1600	6.2452	(2.936)	0	0	0
2023/02/28	2030	04/05/2023	11.62	Put	Bond Future	74.4600	0.0745	88.7900	0.0888	19.245	0	0	388
2023/02/28	2030	04/05/2023	10.54	Call	Bond Future	2,412.8900	2.4129	2,280.6800	2.2807	(5.479)	0	0	0
2023/02/28	2030	04/05/2023	10.54	Put	Bond Future	614.7900	0.6148	685.8000	0.6858	11.550	0	0	0
2023/02/28	2030	03/08/2023	12.89	Call	Bond Future	10,681.0700	10.6811	10,473.6500	10.4737	(1.942)	0	0	0
2023/02/28	2030	03/08/2023	12.89	Put	Bond Future	86.8100	0.0868	86.6000	0.0866	(0.242)	0	0	350
2023/02/28	2030	03/08/2023	11.35	Call	Bond Future	5,275.9500	5.2760	5,083.6700	5.0837	(3.644)	0	0	0
2023/02/28	2030	03/08/2023	11.36	Put	Bond Future	643.2600	0.6433	657.9500	0.6580	2.284	0	0	0
2023/02/28	2030	03/08/2023	10.40	Call	Bond Future	2,435.7100	2.4357	2,285.1300	2.2851	(6.182)	0	0	1,012
2023/02/28	2030	03/08/2023	10.65	Call	Bond Future	3,099.5000	3.0995	2,933.4300	2.9334	(5.358)	0	0	350
2023/02/28	2030	03/08/2023	10.65	Put	Bond Future	1,375.5200	1.3755	1,416.6600	1.4167	2.991	0	0	0
2023/02/28	2030	03/08/2023	11.34	Call	Bond Future	5,242.4900	5.2425	5,050.4500	5.0505	(3.663)	0	0	0
2023/02/28	2030	03/08/2023	11.34	Put	Bond Future	657.4400	0.6574	672.6100	0.6726	2.307	0	0	0
2023/02/28	2030	03/08/2023			Bond Future	10.2478	89.7158	10.2956	89.5085	0.467	0.0000	0.0000	11,931
2023/02/28	2030	03/08/2023	11.35	Put	Bond Future	650.3100	0.6503	665.2400	0.6652	2.296	0	0	0
2023/02/28	2030	03/08/2023	11.36	Call	Bond Future	5,309.4700	5.3095	5,116.9500	5.1169	(3.626)	0	0	0
2023/02/28	2030	03/08/2023	12.59	Call	Bond Future	9,616.5000	9.6165	9,409.8600	9.4099	(2.149)	0	0	0

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2023/02/28	2030	03/08/2023	12.59	Put	Bond Future	142.1200	0.1421	142.6900	0.1427	0.401	0	0	1,012
2023/02/28	2030	03/08/2023	10.40	Put	Bond Future	1,778.2500	1.7782	1,834.8800	1.8349	3.185	0	0	0
2023/02/28	2030	02/11/2023	10.80	Call	Bond Future	3,565.9300	3.5659	3,490.3900	3.4904	(2.118)	0	0	0
2023/02/28	2030	02/11/2023	10.80	Put	Bond Future	1,698.1000	1.6981	1,834.0000	1.8340	8.003	0	0	0
2023/02/28	2030	02/11/2023	10.81	Call	Bond Future	3,592.9300	3.5929	3,516.7800	3.5168	(2.119)	0	0	0
2023/02/28	2030	02/11/2023	10.81	Put	Bond Future	1,684.1600	1.6842	1,819.4500	1.8194	8.033	0	0	0
2023/02/28	2030	02/11/2023	9.57	Call	Bond Future	1,087.3500	1.0873	1,043.0100	1.0430	(4.078)	0	0	800
2023/02/28	2030	02/11/2023	9.57	Put	Bond Future	4,444.0100	4.4440	4,611.1100	4.6111	3.760	0	0	0
2023/02/28	2030	02/11/2023	10.07	Call	Bond Future	1,871.4900	1.8715	1,822.9000	1.8229	(2.596)	0	0	800
2023/02/28	2030	02/11/2023	10.07	Put	Bond Future	3,058.5600	3.0586	3,221.4100	3.2214	5.324	0	0	0
2023/02/28	2030	02/11/2023			Bond Future	10.3499	91.5295	10.4003	91.3180	0.486	0.0000	0.0000	0
2023/02/28	2030	02/11/2023	11.57	Call	Bond Future	5,847.2700	5.8473	5,729.4900	5.7295	(2.014)	0	0	0
2023/02/28	2030	02/11/2023	11.57	Put	Bond Future	895.8900	0.8959	989.5500	0.9895	10.454	0	0	800
2023/02/28	2030	02/11/2023	10.82	Call	Bond Future	3,620.0200	3.6200	3,543.5300	3.5435	(2.113)	0	0	0
2023/02/28	2030	02/11/2023	10.82	Put	Bond Future	1,670.3300	1.6703	1,805.2800	1.8053	8.079	0	0	0
2023/02/28	2030	01/02/2024	11.37	Call	Bond Future	5,176.4700	5.1765	4,983.5900	4.9836	(3.726)	0	0	0
2023/02/28	2030	01/02/2024	11.37	Put	Bond Future	1,511.1500	1.5112	1,534.2700	1.5343	1.530	0	0	0
2023/02/28	2030	01/02/2024	12.10	Put	Bond Future	923.4900	0.9235	930.2400	0.9302	0.731	0	0	400
2023/02/28	2030	01/02/2024	9.57	Put	Bond Future	4,919.3700	4.9194	5,031.0200	5.0310	2.270	0	0	0
2023/02/28	2030	01/02/2024	9.93	Call	Bond Future	1,801.9200	1.8019	1,675.4300	1.6754	(7.020)	0	0	1,360
2023/02/28	2030	01/02/2024	9.93	Put	Bond Future	3,930.5700	3.9306	4,020.0800	4.0201	2.277	0	0	0
2023/02/28	2030	01/02/2024			Bond Future	10.4454	89.4476	10.4986	89.2316	0.509	0.0000	0.0000	0
2023/02/28	2030	01/02/2024	11.36	Call	Bond Future	5,148.1500	5.1482	4,955.2300	4.9552	(3.747)	0	0	0
2023/02/28	2030	01/02/2024	11.36	Put	Bond Future	1,521.4600	1.5215	1,544.5400	1.5445	1.517	0	0	0
2023/02/28	2030	01/02/2024	12.10	Call	Bond Future	7,350.3200	7.3503	7,141.0700	7.1411	(2.847)	0	0	0
2023/02/28	2030	01/02/2024	10.07	Call	Bond Future	2,046.1700	2.0462	1,911.3900	1.9114	(6.587)	0	0	400
2023/02/28	2030	01/02/2024	10.07	Put	Bond Future	3,590.4500	3.5905	3,671.6700	3.6717	2.262	0	0	0
2023/02/28	2030	01/02/2024	11.31	Call	Bond Future	5,006.6700	5.0067	4,815.4200	4.8154	(3.820)	0	0	0
2023/02/28	2030	01/02/2024	11.31	Put	Bond Future	1,573.4300	1.5734	1,598.1800	1.5982	1.573	0	0	1,360
2023/02/28	2030	01/02/2024	11.35	Call	Bond Future	5,119.5800	5.1196	4,927.2400	4.9272	(3.757)	0	0	0
2023/02/28	2030	01/02/2024	11.35	Put	Bond Future	1,531.5300	1.5315	1,555.1900	1.5552	1.545	0	0	0
2023/02/28	2030	01/02/2024	9.57	Call	Bond Future	1,266.3900	1.2664	1,162.0400	1.1620	(8.240)	0	0	400
2023/02/28	2030	02/05/2024	9.81	Call	Bond Future	1,617.5200	1.6175	1,529.3800	1.5294	(5.449)	0	0	0
2023/02/28	2030	02/05/2024	9.81	Put	Bond Future	4,718.0500	4.7181	4,849.9300	4.8499	2.795	0	0	0
2023/02/28	2030	02/05/2024	9.82	Call	Bond Future	1,632.1800	1.6322	1,543.1800	1.5432	(5.453)	0	0	0
2023/02/28	2030	02/05/2024	9.82	Put	Bond Future	4,691.7500	4.6918	4,822.7700	4.8228	2.793	0	0	0
2023/02/28	2030	02/05/2024			Bond Future	10.5830	91.2116	10.6391	90.9916	0.530	0.0000	0.0000	0
2023/02/28	2030	02/05/2024	9.83	Call	Bond Future	1,646.9300	1.6469	1,557.4200	1.5574	(5.435)	0	0	0
2023/02/28	2030	02/05/2024	9.83	Put	Bond Future	4,665.5600	4.6656	4,796.0700	4.7961	2.797	0	0	0
2023/02/28	2032	04/05/2023	9.80	Call	Bond Future	107.8100	0.1078	89.2700	0.0893	(17.197)	0	0	500
2023/02/28	2032	04/05/2023	9.85	Put	Bond Future	4,845.9500	4.8460	4,949.3300	4.9493	2.133	0	0	0
2023/02/28	2032	04/05/2023	11.37	Call	Bond Future	3,695.6600	3.6957	3,590.0700	3.5901	(2.857)	0	0	400
2023/02/28	2032	04/05/2023	13.43	Call	Bond Future	12,394.0200	12.3940	12,269.6800	12.2697	(1.003)	0	0	0
2023/02/28	2032	04/05/2023	13.43	Put	Bond Future	7.4200	0.0074	7.7600	0.0078	4.582	0	0	400
2023/02/28	2032	04/05/2023	10.89	Call	Bond Future	1,987.6100	1.9876	1,899.4900	1.8995	(4.433)	0	0	0
2023/02/28	2032	04/05/2023	10.89	Put	Bond Future	1,234.2200	1.2342	1,270.7800	1.2708	2.962	0	0	0
2023/02/28	2032	04/05/2023	11.06	Call	Bond Future	2,548.5000	2.5485	2,453.0800	2.4531	(3.744)	0	0	0

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2023/02/28	2032	04/05/2023	11.06	Put	Bond Future	943.0600	0.9431	972.3200	0.9723	3.103	0	0	730
2023/02/28	2032	04/05/2023	10.69	Call	Bond Future	1,408.5700	1.4086	1,331.1700	1.3312	(5.495)	0	0	0
2023/02/28	2032	04/05/2023			Bond Future	10.7415	86.8128	10.7660	86.6881	0.228	0.0000	0.0000	186,952
2023/02/28	2032	04/05/2023	9.80	Put	Bond Future	5,095.5500	5.0956	5,201.6900	5.2017	2.083	0	0	0
2023/02/28	2032	04/05/2023	9.85	Call	Bond Future	132.4700	0.1325	111.1700	0.1112	(16.079)	0	0	6,500
2023/02/28	2032	04/05/2023	10.03	Call	Bond Future	257.9300	0.2579	225.2600	0.2253	(12.666)	0	0	730
2023/02/28	2032	04/05/2023	10.03	Put	Bond Future	3,992.9700	3.9930	4,084.9800	4.0850	2.304	0	0	0
2023/02/28	2032	04/05/2023	11.37	Put	Bond Future	565.2700	0.5653	584.3600	0.5844	3.377	0	0	0
2023/02/28	2032	04/05/2023	11.00	Call	Bond Future	2,344.1800	2.3442	2,251.1500	2.2512	(3.969)	0	0	0
2023/02/28	2032	04/05/2023	11.00	Put	Bond Future	1,038.1800	1.0382	1,069.8300	1.0698	3.049	0	0	13,000
2023/02/28	2032	04/05/2023	10.69	Put	Bond Future	1,672.1700	1.6722	1,719.4500	1.7194	2.827	0	0	500
2023/02/28	2032	04/05/2023	10.87	Call	Bond Future	1,925.4300	1.9254	1,838.3700	1.8384	(4.522)	0	0	0
2023/02/28	2032	04/05/2023	10.87	Put	Bond Future	1,273.0200	1.2730	1,310.6400	1.3106	2.955	0	0	0
2023/02/28	2032	04/05/2023	10.88	Call	Bond Future	1,956.4100	1.9564	1,868.7400	1.8687	(4.481)	0	0	0
2023/02/28	2032	04/05/2023	10.88	Put	Bond Future	1,253.4900	1.2535	1,290.5000	1.2905	2.953	0	0	0
2023/02/28	2032	04/05/2023	10.30	Call	Bond Future	582.7400	0.5827	530.9700	0.5310	(8.884)	0	0	500
2023/02/28	2032	04/05/2023	10.30	Put	Bond Future	2,875.8700	2.8759	2,948.7800	2.9488	2.535	0	0	0
2023/02/28	2032	04/05/2023	10.53	Call	Bond Future	1,018.5500	1.0186	951.2800	0.9513	(6.604)	0	0	730
2023/02/28	2032	04/05/2023	10.53	Put	Bond Future	2,107.2800	2.1073	2,164.6900	2.1647	2.724	0	0	0
2023/02/28	2032	04/05/2023	10.62	Call	Bond Future	1,229.5100	1.2295	1,156.4800	1.1565	(5.940)	0	0	400
2023/02/28	2032	04/05/2023	10.62	Put	Bond Future	1,852.8300	1.8528	1,904.4800	1.9045	2.788	0	0	0
2023/02/28	2032	03/08/2023	11.77	Call	Bond Future	5,534.5800	5.5346	5,366.6300	5.3666	(3.035)	0	0	0
2023/02/28	2032	03/08/2023	11.77	Put	Bond Future	1,138.6100	1.1386	1,097.7800	1.0978	(3.586)	0	0	0
2023/02/28	2032	03/08/2023	11.90	Call	Bond Future	6,003.6300	6.0036	5,835.9200	5.8359	(2.793)	0	0	5,000
2023/02/28	2032	03/08/2023	11.90	Put	Bond Future	1,006.1200	1.0061	965.5300	0.9655	(4.034)	0	0	0
2023/02/28	2032	03/08/2023	10.30	Call	Bond Future	1,413.5800	1.4136	1,260.0400	1.2600	(10.862)	0	0	1,500
2023/02/28	2032	03/08/2023	10.30	Put	Bond Future	4,249.9600	4.2500	4,223.5400	4.2235	(0.622)	0	0	0
2023/02/28	2032	03/08/2023	9.60	Call	Bond Future	552.9200	0.5529	428.6100	0.4286	(22.482)	0	0	1,500
2023/02/28	2032	03/08/2023	9.60	Put	Bond Future	7,130.2000	7.1302	7,133.0100	7.1330	0.039	0	0	0
2023/02/28	2032	03/08/2023			Bond Future	10.8570	88.5227	10.8826	88.3955	0.235	0.0000	0.0000	2,600
2023/02/28	2032	03/08/2023	11.75	Call	Bond Future	5,463.4400	5.4634	5,295.4000	5.2954	(3.076)	0	0	0
2023/02/28	2032	03/08/2023	11.75	Put	Bond Future	1,160.5400	1.1605	1,119.6200	1.1196	(3.526)	0	0	0
2023/02/28	2032	03/08/2023	11.76	Call	Bond Future	5,499.0700	5.4991	5,331.0700	5.3311	(3.055)	0	0	0
2023/02/28	2032	03/08/2023	11.76	Put	Bond Future	1,149.6200	1.1496	1,108.7400	1.1087	(3.556)	0	0	0
2023/02/28	2032	02/11/2023	11.24	Call	Bond Future	3,860.2900	3.8603	3,728.8600	3.7289	(3.405)	0	0	0
2023/02/28	2032	02/11/2023	11.24	Put	Bond Future	2,565.2200	2.5652	2,563.5700	2.5636	(0.064)	0	0	0
2023/02/28	2032	02/11/2023			Bond Future	10.9711	86.1524	10.9978	86.0226	0.243	0.0000	0.0000	0
2023/02/28	2032	02/11/2023	11.23	Call	Bond Future	3,831.5000	3.8315	3,700.3200	3.7003	(3.424)	0	0	0
2023/02/28	2032	02/11/2023	11.23	Put	Bond Future	2,584.1400	2.5841	2,582.7400	2.5827	(0.054)	0	0	0
2023/02/28	2032	02/11/2023	11.22	Call	Bond Future	3,802.8100	3.8028	3,671.8700	3.6719	(3.443)	0	0	0
2023/02/28	2032	02/11/2023	11.22	Put	Bond Future	2,603.1900	2.6032	2,602.0300	2.6020	(0.045)	0	0	0
2023/02/28	2032	01/02/2024	11.83	Call	Bond Future	5,631.7000	5.6317	5,615.7300	5.6157	(0.284)	0	0	0
2023/02/28	2032	01/02/2024	11.83	Put	Bond Future	2,152.8100	2.1528	2,269.4000	2.2694	5.416	0	0	0
2023/02/28	2032	01/02/2024	11.84	Call	Bond Future	5,663.1000	5.6631	5,646.4500	5.6464	(0.294)	0	0	0
2023/02/28	2032	01/02/2024	11.84	Put	Bond Future	2,139.2400	2.1392	2,255.1500	2.2551	5.418	0	0	0
2023/02/28	2032	01/02/2024	10.01	Call	Bond Future	1,421.7900	1.4218	1,377.5200	1.3775	(3.114)	0	0	1,200
2023/02/28	2032	01/02/2024	10.01	Put	Bond Future	6,696.1300	6.6961	6,784.4200	6.7844	1.319	0	0	0
2023/02/28	2032	01/02/2024			Bond Future	11.0776	87.9634	11.1055	87.8309	0.252	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
2023/02/28	2032	01/02/2024	11.85	Call	Bond Future	5,694.2500	5.6942	5,677.5300	5.6775	(0.294)	0	0	0
2023/02/28	2032	01/02/2024	11.85	Put	Bond Future	2,125.4500	2.1254	2,241.2900	2.2413	5.450	0	0	0
2023/02/28	2032	01/02/2024	12.62	Call	Bond Future	8,233.5900	8.2336	8,186.0900	8.1861	(0.577)	0	0	0
2023/02/28	2032	01/02/2024	12.62	Put	Bond Future	1,300.0100	1.3000	1,385.0700	1.3851	6.543	0	0	1,200
2023/02/28	2032	01/02/2024	10.76	Call	Bond Future	2,726.4900	2.7265	2,723.1700	2.7232	(0.122)	0	0	1,200
2023/02/28	2032	01/02/2024	10.76	Put	Bond Future	4,252.6500	4.2526	4,381.8900	4.3819	3.039	0	0	0
2023/02/28	2032	02/05/2024	10.56	Call	Bond Future	2,371.6900	2.3717	2,305.8300	2.3058	(2.777)	0	0	0
2023/02/28	2032	02/05/2024	10.56	Put	Bond Future	5,476.2400	5.4762	5,545.3000	5.5453	1.261	0	0	0
2023/02/28	2032	02/05/2024			Bond Future	11.2157	85.5410	11.2449	85.4061	0.260	0.0000	0.0000	0
2023/02/28	2032	02/05/2024	10.55	Call	Bond Future	2,353.0100	2.3530	2,287.8100	2.2878	(2.771)	0	0	0
2023/02/28	2032	02/05/2024	10.55	Put	Bond Future	5,506.0300	5.5060	5,575.7500	5.5758	1.266	0	0	0
2023/02/28	2032	02/05/2024	10.54	Call	Bond Future	2,334.4100	2.3344	2,269.5100	2.2695	(2.780)	0	0	0
2023/02/28	2032	02/05/2024	10.54	Put	Bond Future	5,535.9500	5.5360	5,605.9700	5.6060	1.265	0	0	0
2023/02/28	2033	04/05/2023			Bond Future	115.0345	115.0345	115.4446	115.4446	0.356	0.0000	0.0000	1,540
2023/02/28	2033	03/08/2023			Bond Future	117.3281	117.3281	117.7464	117.7464	0.357	0.0000	0.0000	6,141
2023/02/28	2033	02/11/2023			Bond Future	118.3186	118.3186	118.7452	118.7452	0.361	0.0000	0.0000	0
2023/02/28	2033	01/02/2024			Bond Future	120.8308	120.8308	121.2662	121.2662	0.360	0.0000	0.0000	0
2023/02/28	2033	02/05/2024			Bond Future	121.8015	121.8015	122.2457	122.2457	0.365	0.0000	0.0000	0
2023/02/28	2037	04/05/2023	10.95	Call	Bond Future	644.8000	0.6448	662.9600	0.6630	2.816	0	0	703
2023/02/28	2037	04/05/2023	10.95	Put	Bond Future	3,927.3200	3.9273	3,907.8800	3.9079	(0.495)	0	0	0
2023/02/28	2037	04/05/2023	11.03	Put	Bond Future	3,570.3000	3.5703	3,553.9000	3.5539	(0.459)	0	0	0
2023/02/28	2037	04/05/2023	11.30	Call	Bond Future	1,344.2100	1.3442	1,381.4700	1.3815	2.772	0	0	0
2023/02/28	2037	04/05/2023	11.30	Put	Bond Future	2,522.7200	2.5227	2,522.3800	2.5224	(0.013)	0	0	0
2023/02/28	2037	04/05/2023	11.94	Call	Bond Future	3,449.7200	3.4497	3,499.9700	3.5000	1.457	0	0	0
2023/02/28	2037	04/05/2023	13.73	Put	Bond Future	42.7200	0.0427	38.4800	0.0385	(9.925)	0	0	400
2023/02/28	2037	04/05/2023	11.31	Call	Bond Future	1,369.3800	1.3694	1,407.1400	1.4071	2.757	0	0	0
2023/02/28	2037	04/05/2023	11.31	Put	Bond Future	2,488.9300	2.4889	2,489.0900	2.4891	0.006	0	0	0
2023/02/28	2037	04/05/2023			Bond Future	11.5019	81.7933	11.4954	81.8309	(0.057)	0.0000	0.0000	62,574
2023/02/28	2037	04/05/2023	11.03	Call	Bond Future	775.6900	0.7757	796.8900	0.7969	2.733	0	0	400
2023/02/28	2037	04/05/2023	11.94	Put	Bond Future	978.5100	0.9785	991.1600	0.9912	1.293	0	0	703
2023/02/28	2037	04/05/2023	13.73	Call	Bond Future	11,509.2300	11.5092	11,542.5900	11.5426	0.290	0	0	0
2023/02/28	2037	04/05/2023	11.32	Call	Bond Future	1,394.8200	1.3948	1,432.9400	1.4329	2.733	0	0	0
2023/02/28	2037	04/05/2023	11.32	Put	Bond Future	2,455.4700	2.4555	2,455.9900	2.4560	0.021	0	0	0
2023/02/28	2037	04/05/2023	11.78	Call	Bond Future	2,839.1700	2.8392	2,889.3700	2.8894	1.768	0	0	400
2023/02/28	2037	04/05/2023	11.78	Put	Bond Future	1,257.2500	1.2572	1,269.8500	1.2698	1.002	0	0	0
2023/02/28	2037	03/08/2023	12.12	Call	Bond Future	4,765.3300	4.7653	4,771.1000	4.7711	0.121	0	0	0
2023/02/28	2037	03/08/2023	12.12	Put	Bond Future	2,045.4300	2.0454	2,012.8400	2.0128	(1.593)	0	0	0
2023/02/28	2037	03/08/2023	12.13	Call	Bond Future	4,801.1800	4.8012	4,807.0700	4.8071	0.123	0	0	0
2023/02/28	2037	03/08/2023	12.13	Put	Bond Future	2,027.5100	2.0275	1,995.0400	1.9950	(1.601)	0	0	0
2023/02/28	2037	03/08/2023			Bond Future	11.6273	79.1469	11.6205	79.1853	(0.058)	0.0000	0.0000	74,072
2023/02/28	2037	03/08/2023	12.14	Call	Bond Future	4,837.1200	4.8371	4,843.1400	4.8431	0.124	0	0	0
2023/02/28	2037	03/08/2023	12.14	Put	Bond Future	2,009.7400	2.0097	1,977.4000	1.9774	(1.609)	0	0	0
2023/02/28	2037	03/08/2023	11.00	Call	Bond Future	1,549.9900	1.5500	1,544.7100	1.5447	(0.341)	0	0	1,800
2023/02/28	2037	03/08/2023	11.00	Put	Bond Future	5,223.0100	5.2230	5,179.3700	5.1794	(0.836)	0	0	0
2023/02/28	2037	03/08/2023	10.30	Call	Bond Future	578.0600	0.5781	572.8800	0.5729	(0.896)	0	0	1,800
2023/02/28	2037	03/08/2023	10.30	Put	Bond Future	8,649.4900	8.6495	8,605.9500	8.6060	(0.503)	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
2023/02/28	2037	02/11/2023	11.57	Call	Bond Future	3,267.7300	3.2677	3,349.3100	3.3493	2.497	0	0	0
2023/02/28	2037	02/11/2023	11.55	Put	Bond Future	4,292.8800	4.2929	4,334.8800	4.3349	0.978	0	0	0
2023/02/28	2037	02/11/2023	11.56	Put	Bond Future	4,263.5800	4.2636	4,305.9500	4.3060	0.994	0	0	0
2023/02/28	2037	02/11/2023			Bond Future	11.7421	80.7470	11.7351	80.7861	(0.060)	0.0000	0.0000	0
2023/02/28	2037	02/11/2023	11.57	Put	Bond Future	4,234.4500	4.2344	4,276.9300	4.2769	1.003	0	0	0
2023/02/28	2037	02/11/2023	11.55	Call	Bond Future	3,212.6800	3.2127	3,293.7800	3.2938	2.524	0	0	0
2023/02/28	2037	02/11/2023	11.56	Call	Bond Future	3,240.1500	3.2401	3,321.6200	3.3216	2.514	0	0	0
2023/02/28	2037	01/02/2024	12.33	Call	Bond Future	5,938.2500	5.9383	5,979.8500	5.9799	0.701	0	0	0
2023/02/28	2037	01/02/2024	12.33	Put	Bond Future	3,393.7600	3.3938	3,395.5200	3.3955	0.052	0	0	0
2023/02/28	2037	01/02/2024			Bond Future	11.8535	78.1883	11.8463	78.2281	(0.061)	0.0000	0.0000	0
2023/02/28	2037	01/02/2024	12.31	Call	Bond Future	5,873.4800	5.8735	5,914.7100	5.9147	0.702	0	0	0
2023/02/28	2037	01/02/2024	12.31	Put	Bond Future	3,433.3400	3.4333	3,434.7300	3.4347	0.040	0	0	0
2023/02/28	2037	01/02/2024	12.32	Call	Bond Future	5,905.6900	5.9057	5,947.2500	5.9473	0.704	0	0	0
2023/02/28	2037	01/02/2024	12.32	Put	Bond Future	3,413.3500	3.4133	3,415.0700	3.4151	0.050	0	0	0
2023/02/28	2037	02/05/2024	11.45	Call	Bond Future	3,276.2300	3.2762	3,300.3500	3.3004	0.736	0	0	0
2023/02/28	2037	02/05/2024	11.43	Put	Bond Future	6,327.4200	6.3274	6,310.8600	6.3109	(0.262)	0	0	0
2023/02/28	2037	02/05/2024	11.44	Call	Bond Future	3,253.2100	3.2532	3,277.2500	3.2773	0.739	0	0	0
2023/02/28	2037	02/05/2024	11.44	Put	Bond Future	6,293.6000	6.2936	6,276.7900	6.2768	(0.267)	0	0	0
2023/02/28	2037	02/05/2024			Bond Future	11.9910	79.7292	11.9834	79.7700	(0.063)	0.0000	0.0000	0
2023/02/28	2037	02/05/2024	11.45	Put	Bond Future	6,259.9200	6.2599	6,243.1900	6.2432	(0.267)	0	0	0
2023/02/28	2037	02/05/2024	11.43	Call	Bond Future	3,230.2800	3.2303	3,254.5700	3.2546	0.752	0	0	0
2023/02/28	2038	04/05/2023			Bond Future	127.3021	127.3021	128.5333	128.5333	0.967	0.0000	0.0000	4,625
2023/02/28	2038	03/08/2023			Bond Future	127.8927	127.8927	129.1483	129.1483	0.982	0.0000	0.0000	0
2023/02/28	2038	02/11/2023			Bond Future	130.5077	130.5077	131.7890	131.7890	0.982	0.0000	0.0000	0
2023/02/28	2038	01/02/2024			Bond Future	131.2806	131.2806	132.5884	132.5884	0.996	0.0000	0.0000	0
2023/02/28	2038	02/05/2024			Bond Future	133.9033	133.9033	135.2376	135.2376	0.996	0.0000	0.0000	0
2023/02/28	2040	04/05/2023	10.73	Put	Bond Future	5,897.3500	5.8974	5,977.8800	5.9779	1.366	0	0	0
2023/02/28	2040	04/05/2023	12.78	Call	Bond Future	7,285.3300	7.2853	7,217.7700	7.2178	(0.927)	0	0	0
2023/02/28	2040	04/05/2023	12.78	Put	Bond Future	311.7700	0.3118	331.9200	0.3319	6.463	0	0	388
2023/02/28	2040	04/05/2023	13.45	Put	Bond Future	97.9000	0.0979	105.4600	0.1055	7.722	0	0	486
2023/02/28	2040	04/05/2023	11.43	Call	Bond Future	1,627.0400	1.6270	1,613.5400	1.6135	(0.830)	0	0	0
2023/02/28	2040	04/05/2023	11.43	Put	Bond Future	2,562.8000	2.5628	2,637.0100	2.6370	2.896	0	0	0
2023/02/28	2040	04/05/2023	12.05	Put	Bond Future	1,030.5000	1.0305	1,080.5100	1.0805	4.853	0	0	684
2023/02/28	2040	04/05/2023			Bond Future	11.5789	83.5210	11.5930	83.4333	0.122	0.0000	0.0000	51,107
2023/02/28	2040	04/05/2023	10.17	Call	Bond Future	58.9200	0.0589	50.9400	0.0509	(13.544)	0	0	388
2023/02/28	2040	04/05/2023	10.17	Put	Bond Future	9,630.7400	9.6307	9,710.4700	9.7105	0.828	0	0	0
2023/02/28	2040	04/05/2023	10.73	Call	Bond Future	328.2900	0.3283	321.1100	0.3211	(2.187)	0	0	486
2023/02/28	2040	04/05/2023	10.92	Call	Bond Future	549.4100	0.5494	539.9800	0.5400	(1.716)	0	0	388
2023/02/28	2040	04/05/2023	10.92	Put	Bond Future	4,821.6600	4.8217	4,899.9400	4.8999	1.624	0	0	0
2023/02/28	2040	04/05/2023	13.45	Call	Bond Future	10,555.5000	10.5555	10,475.3500	10.4754	(0.759)	0	0	0
2023/02/28	2040	04/05/2023	11.48	Call	Bond Future	1,773.5300	1.7735	1,759.1200	1.7591	(0.813)	0	0	486
2023/02/28	2040	04/05/2023	11.48	Put	Bond Future	2,393.1100	2.3931	2,466.4100	2.4664	3.063	0	0	0
2023/02/28	2040	04/05/2023	12.05	Call	Bond Future	3,884.6500	3.8846	3,846.9500	3.8469	(0.970)	0	0	0
2023/02/28	2040	04/05/2023	11.03	Call	Bond Future	719.2200	0.7192	707.7100	0.7077	(1.600)	0	0	684
2023/02/28	2040	04/05/2023	11.03	Put	Bond Future	4,254.2900	4.2543	4,330.4900	4.3305	1.791	0	0	0
2023/02/28	2040	04/05/2023	11.41	Call	Bond Future	1,570.3300	1.5703	1,557.3400	1.5573	(0.827)	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
2023/02/28	2040	04/05/2023	11.41	Put	Bond Future	2,633.1000	2.6331	2,707.8200	2.7078	2.838	0	0	0
2023/02/28	2040	04/05/2023	11.42	Call	Bond Future	1,598.5500	1.5985	1,585.3000	1.5853	(0.829)	0	0	0
2023/02/28	2040	04/05/2023	11.42	Put	Bond Future	2,597.7700	2.5978	2,672.2300	2.6722	2.866	0	0	0
2023/02/28	2040	03/08/2023	12.23	Call	Bond Future	5,242.6700	5.2427	5,240.5000	5.2405	(0.041)	0	0	0
2023/02/28	2040	03/08/2023	12.23	Put	Bond Future	2,098.9600	2.0990	2,186.1400	2.1861	4.153	0	0	0
2023/02/28	2040	03/08/2023			Bond Future	11.6998	80.6582	11.7144	80.5688	0.125	0.0000	0.0000	99,201
2023/02/28	2040	03/08/2023	12.22	Call	Bond Future	5,203.9100	5.2039	5,202.1100	5.2021	(0.035)	0	0	0
2023/02/28	2040	03/08/2023	12.22	Put	Bond Future	2,117.7000	2.1177	2,205.2500	2.2053	4.134	0	0	0
2023/02/28	2040	03/08/2023	12.21	Call	Bond Future	5,165.2400	5.1652	5,163.8200	5.1638	(0.027)	0	0	0
2023/02/28	2040	03/08/2023	12.21	Put	Bond Future	2,136.5900	2.1366	2,224.5200	2.2245	4.115	0	0	0
2023/02/28	2040	02/11/2023	11.59	Call	Bond Future	3,431.4900	3.4315	3,456.0500	3.4561	0.716	0	0	0
2023/02/28	2040	02/11/2023	11.60	Put	Bond Future	4,742.3600	4.7424	4,858.2200	4.8582	2.443	0	0	0
2023/02/28	2040	02/11/2023	11.58	Call	Bond Future	3,402.4200	3.4024	3,426.6400	3.4266	0.712	0	0	0
2023/02/28	2040	02/11/2023	11.58	Put	Bond Future	4,807.6500	4.8076	4,923.1000	4.9231	2.401	0	0	0
2023/02/28	2040	02/11/2023			Bond Future	11.8103	82.2889	11.8255	82.1976	0.128	0.0000	0.0000	0
2023/02/28	2040	02/11/2023	11.59	Put	Bond Future	4,774.9100	4.7749	4,890.7000	4.8907	2.425	0	0	0
2023/02/28	2040	02/11/2023	11.60	Call	Bond Future	3,460.6700	3.4607	3,485.3000	3.4853	0.712	0	0	0
2023/02/28	2040	01/02/2024	12.34	Call	Bond Future	6,159.2100	6.1592	6,143.7000	6.1437	(0.252)	0	0	0
2023/02/28	2040	01/02/2024	12.34	Put	Bond Future	3,716.9600	3.7170	3,794.6900	3.7947	2.091	0	0	0
2023/02/28	2040	01/02/2024	12.33	Call	Bond Future	6,124.7400	6.1247	6,109.1600	6.1092	(0.254)	0	0	0
2023/02/28	2040	01/02/2024	12.33	Put	Bond Future	3,738.9200	3.7389	3,816.5800	3.8166	2.077	0	0	0
2023/02/28	2040	01/02/2024			Bond Future	11.9174	79.5123	11.9332	79.4190	0.132	0.0000	0.0000	6
2023/02/28	2040	01/02/2024	12.35	Call	Bond Future	6,193.7400	6.1937	6,178.0100	6.1780	(0.254)	0	0	0
2023/02/28	2040	01/02/2024	12.35	Put	Bond Future	3,695.1200	3.6951	3,772.6300	3.7726	2.098	0	0	0
2023/02/28	2040	02/05/2024	11.61	Call	Bond Future	3,827.2400	3.8272	3,819.4300	3.8194	(0.204)	0	0	0
2023/02/28	2040	02/05/2024	11.62	Put	Bond Future	6,406.9500	6.4070	6,494.8800	6.4949	1.372	0	0	0
2023/02/28	2040	02/05/2024	11.60	Call	Bond Future	3,801.4500	3.8014	3,793.1200	3.7931	(0.219)	0	0	0
2023/02/28	2040	02/05/2024			Bond Future	12.0485	81.0789	12.0648	80.9841	0.136	0.0000	0.0000	0
2023/02/28	2040	02/05/2024	11.61	Put	Bond Future	6,442.1900	6.4422	6,529.2400	6.5292	1.351	0	0	0
2023/02/28	2040	02/05/2024	11.62	Call	Bond Future	3,853.1100	3.8531	3,846.1800	3.8462	(0.180)	0	0	0
2023/02/28	2040	02/05/2024	11.60	Put	Bond Future	6,477.5900	6.4776	6,564.1200	6.5641	1.336	0	0	0
2023/02/28	2044	04/05/2023	11.41	Call	Bond Future	1,460.9400	1.4609	1,422.6700	1.4227	(2.620)	0	0	0
2023/02/28	2044	04/05/2023	11.41	Put	Bond Future	2,937.0400	2.9370	2,923.1100	2.9231	(0.474)	0	0	0
2023/02/28	2044	04/05/2023	11.42	Call	Bond Future	1,487.9100	1.4879	1,449.4200	1.4494	(2.587)	0	0	0
2023/02/28	2044	04/05/2023	11.42	Put	Bond Future	2,898.9700	2.8990	2,884.8200	2.8848	(0.488)	0	0	0
2023/02/28	2044	04/05/2023	11.75	Put	Bond Future	1,846.1600	1.8462	1,827.1300	1.8271	(1.031)	0	0	4,423
2023/02/28	2044	04/05/2023			Bond Future	11.6404	79.8865	11.6442	79.8622	0.033	0.0000	0.0000	55,641
2023/02/28	2044	04/05/2023	11.43	Call	Bond Future	1,515.1600	1.5152	1,476.4500	1.4765	(2.555)	0	0	0
2023/02/28	2044	04/05/2023	11.43	Put	Bond Future	2,861.2700	2.8613	2,846.9000	2.8469	(0.502)	0	0	0
2023/02/28	2044	04/05/2023	11.75	Call	Bond Future	2,532.4900	2.5325	2,489.1200	2.4891	(1.713)	0	0	0
2023/02/28	2044	04/05/2023	12.00	Call	Bond Future	3,495.9800	3.4960	3,450.7100	3.4507	(1.295)	0	0	0
2023/02/28	2044	04/05/2023	12.00	Put	Bond Future	1,281.8300	1.2818	1,260.9000	1.2609	(1.633)	0	0	4,423
2023/02/28	2044	04/05/2023	12.25	Call	Bond Future	4,567.4300	4.5674	4,524.6100	4.5246	(0.938)	0	0	0
2023/02/28	2044	04/05/2023	12.25	Put	Bond Future	875.7600	0.8758	857.2800	0.8573	(2.110)	0	0	1,798
2023/02/28	2044	03/08/2023	12.16	Call	Bond Future	4,878.3900	4.8784	4,930.9500	4.9310	1.077	0	0	0
2023/02/28	2044	03/08/2023	12.16	Put	Bond Future	2,443.2900	2.4433	2,520.6300	2.5206	3.165	0	0	0
2023/02/28	2044	03/08/2023	12.00	Call	Bond Future	4,287.9600	4.2880	4,342.7500	4.3427	1.278	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/28	2044	03/08/2023	12.00	Put	Bond Future	2,802.6000	2.8026	2,882.1700	2.8822	2.839	0	0	4,754
2023/02/28	2044	03/08/2023	12.15	Call	Bond Future	4,840.6000	4.8406	4,893.3800	4.8934	1.090	0	0	0
2023/02/28	2044	03/08/2023	12.15	Put	Bond Future	2,464.2700	2.4643	2,541.8300	2.5418	3.147	0	0	0
2023/02/28	2044	03/08/2023			Bond Future	11.7564	77.0773	11.7604	77.0526	0.034	0.0000	0.0000	21,473
2023/02/28	2044	03/08/2023	12.17	Call	Bond Future	4,916.0900	4.9161	4,968.4300	4.9684	1.065	0	0	0
2023/02/28	2044	03/08/2023	12.17	Put	Bond Future	2,422.3000	2.4223	2,499.4200	2.4994	3.184	0	0	0
2023/02/28	2044	03/08/2023	11.75	Call	Bond Future	3,427.6000	3.4276	3,482.2200	3.4822	1.594	0	0	0
2023/02/28	2044	03/08/2023	11.75	Put	Bond Future	3,467.3500	3.4674	3,546.7500	3.5468	2.290	0	0	3,076
2023/02/28	2044	02/11/2023	11.57	Call	Bond Future	3,346.8700	3.3469	3,411.8900	3.4119	1.943	0	0	0
2023/02/28	2044	02/11/2023	11.57	Put	Bond Future	5,165.3500	5.1653	5,255.6900	5.2557	1.749	0	0	0
2023/02/28	2044	02/11/2023			Bond Future	11.8622	78.6357	11.8663	78.6104	0.035	0.0000	0.0000	0
2023/02/28	2044	02/11/2023	11.56	Call	Bond Future	3,318.1100	3.3181	3,382.8800	3.3829	1.952	0	0	0
2023/02/28	2044	02/11/2023	11.56	Put	Bond Future	5,200.0900	5.2001	5,290.1800	5.2902	1.732	0	0	0
2023/02/28	2044	02/11/2023	11.55	Call	Bond Future	3,289.4600	3.2895	3,353.7400	3.3537	1.954	0	0	0
2023/02/28	2044	02/11/2023	11.55	Put	Bond Future	5,235.0300	5.2350	5,324.6300	5.3246	1.712	0	0	0
2023/02/28	2044	01/02/2024	12.29	Call	Bond Future	5,887.4300	5.8874	6,032.6600	6.0327	2.467	0	0	0
2023/02/28	2044	01/02/2024	12.29	Put	Bond Future	3,972.7400	3.9727	4,143.9800	4.1440	4.310	0	0	0
2023/02/28	2044	01/02/2024			Bond Future	11.9646	75.9075	11.9689	75.8815	0.036	0.0000	0.0000	0
2023/02/28	2044	01/02/2024	12.28	Call	Bond Future	5,853.2500	5.8533	5,998.7100	5.9987	2.485	0	0	0
2023/02/28	2044	01/02/2024	12.28	Put	Bond Future	3,996.1900	3.9962	4,167.6600	4.1677	4.291	0	0	0
2023/02/28	2044	01/02/2024	12.27	Call	Bond Future	5,819.4200	5.8194	5,964.8200	5.9648	2.499	0	0	0
2023/02/28	2044	01/02/2024	12.27	Put	Bond Future	4,020.0700	4.0201	4,191.4800	4.1915	4.264	0	0	0
2023/02/28	2044	02/05/2024	11.67	Call	Bond Future	3,923.8600	3.9239	4,066.0900	4.0661	3.625	0	0	0
2023/02/28	2044	02/05/2024	11.67	Put	Bond Future	6,468.7900	6.4688	6,637.2400	6.6372	2.604	0	0	0
2023/02/28	2044	02/05/2024			Bond Future	12.0892	77.4030	12.0936	77.3768	0.037	0.0000	0.0000	0
2023/02/28	2044	02/05/2024	11.66	Call	Bond Future	3,897.5900	3.8976	4,038.7900	4.0388	3.623	0	0	0
2023/02/28	2044	02/05/2024	11.66	Put	Bond Future	6,504.9600	6.5050	6,672.3800	6.6724	2.574	0	0	0
2023/02/28	2044	02/05/2024	11.65	Call	Bond Future	3,871.0800	3.8711	4,011.5700	4.0116	3.629	0	0	0
2023/02/28	2044	02/05/2024	11.65	Put	Bond Future	6,540.9700	6.5410	6,707.6800	6.7077	2.549	0	0	0
2023/02/28	2046	04/05/2023			Bond Future	111.7102	111.7102	112.7919	112.7919	0.968	0.0000	0.0000	17,308
2023/02/28	2046	03/08/2023			Bond Future	113.9375	113.9375	115.0408	115.0408	0.968	0.0000	0.0000	0
2023/02/28	2046	02/11/2023			Bond Future	114.1942	114.1942	115.3198	115.3198	0.986	0.0000	0.0000	0
2023/02/28	2046	01/02/2024			Bond Future	116.6190	116.6190	117.7683	117.7683	0.986	0.0000	0.0000	0
2023/02/28	2046	02/05/2024			Bond Future	116.8275	116.8275	117.9995	117.9995	1.003	0.0000	0.0000	0
2023/02/28	2050	04/05/2023			Bond Future	113.1222	113.1222	115.1306	115.1306	1.775	0.0000	0.0000	13,316
2023/02/28	2050	03/08/2023			Bond Future	113.2079	113.2079	115.2561	115.2561	1.809	0.0000	0.0000	0
2023/02/28	2050	02/11/2023			Bond Future	115.5227	115.5227	117.6127	117.6127	1.809	0.0000	0.0000	0
2023/02/28	2050	01/02/2024			Bond Future	115.7499	115.7499	117.8838	117.8838	1.844	0.0000	0.0000	0
2023/02/28	2050	02/05/2024			Bond Future	118.0622	118.0622	120.2390	120.2390	1.844	0.0000	0.0000	0
2023/02/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/28	AL37	04/05/2023			Index Future	876.9520	876.9520	876.4000	876.4000	(0.063)	0.0000	0.0000	0
2023/02/28	AL37	03/08/2023			Index Future	894.2250	894.2250	893.6620	893.6620	(0.063)	0.0000	0.0000	0
2023/02/28	AL37	02/11/2023			Index Future	912.3000	912.3000	911.7250	911.7250	(0.063)	0.0000	0.0000	0
2023/02/28	AL37	01/02/2024			Index Future	931.4620	931.4620	930.8740	930.8740	(0.063)	0.0000	0.0000	0
2023/02/28	AL37	02/05/2024			Index Future	949.8980	949.8980	949.3010	949.3010	(0.063)	0.0000	0.0000	0
2023/02/28	AL7T	04/05/2023			Index Future	1,008.3940	1,008.3940	1,007.2280	1,007.2280	(0.116)	0.0000	0.0000	0
2023/02/28	AL7T	03/08/2023			Index Future	1,028.2550	1,028.2550	1,027.0670	1,027.0670	(0.116)	0.0000	0.0000	0
2023/02/28	AL7T	02/11/2023			Index Future	1,049.0390	1,049.0390	1,047.8270	1,047.8270	(0.116)	0.0000	0.0000	0
2023/02/28	AL7T	01/02/2024			Index Future	1,071.0740	1,071.0740	1,069.8340	1,069.8340	(0.116)	0.0000	0.0000	0
2023/02/28	AL7T	02/05/2024			Index Future	1,092.2730	1,092.2730	1,091.0120	1,091.0120	(0.115)	0.0000	0.0000	0
2023/02/28	ALBI	04/05/2023			Index Future	887.8220	887.8220	887.3860	887.3860	(0.049)	0.0000	0.0000	100
2023/02/28	ALBI	03/08/2023			Index Future	905.3090	905.3090	904.8640	904.8640	(0.049)	0.0000	0.0000	0
2023/02/28	ALBI	02/11/2023			Index Future	923.6080	923.6080	923.1540	923.1540	(0.049)	0.0000	0.0000	0
2023/02/28	ALBI	01/02/2024			Index Future	943.0080	943.0080	942.5430	942.5430	(0.049)	0.0000	0.0000	0
2023/02/28	ALBI	02/05/2024			Index Future	961.6720	961.6720	961.2010	961.2010	(0.049)	0.0000	0.0000	0
2023/02/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/02/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/28	ES33	04/05/2023			Bond Future	12.1695	74.0240	12.1677	74.0327	(0.015)	0.0000	0.0000	0
2023/02/28	ES33	03/08/2023			Bond Future	12.3254	75.4999	12.3235	75.5088	(0.016)	0.0000	0.0000	350
2023/02/28	ES33	02/11/2023			Bond Future	12.4843	73.2491	12.4823	73.2581	(0.016)	0.0000	0.0000	0
2023/02/28	ES33	01/02/2024			Bond Future	12.6421	74.8050	12.6400	74.8141	(0.016)	0.0000	0.0000	0
2023/02/28	ES33	02/05/2024			Bond Future	12.8274	72.5028	12.8252	72.5123	(0.017)	0.0000	0.0000	0
2023/02/28	ES42	04/05/2023			Bond Future	12.4980	71.5382	12.4964	71.5472	(0.013)	0.0000	0.0000	0
2023/02/28	ES42	03/08/2023			Bond Future	12.6388	72.9645	12.6371	72.9736	(0.013)	0.0000	0.0000	4,000
2023/02/28	ES42	02/11/2023			Bond Future	12.7818	70.1940	12.7801	70.2033	(0.014)	0.0000	0.0000	0
2023/02/28	ES42	01/02/2024			Bond Future	12.9168	71.6857	12.9150	71.6951	(0.014)	0.0000	0.0000	0
2023/02/28	ES42	02/05/2024			Bond Future	13.0791	68.8538	13.0772	68.8636	(0.015)	0.0000	0.0000	0
2023/02/28	GOVI	04/05/2023	852.86	Call	GOVI	223,730.0000	22.3730	218,980.0000	21.8980	(2.123)	0	0	0
2023/02/28	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/28	GOVI	04/05/2023	852.87	Call	GOVI	223,630.0000	22.3630	218,880.0000	21.8880	(2.124)	0	0	0
2023/02/28	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/28	GOVI	04/05/2023			GOVI	875.2330	875.2330	874.7580	874.7580	(0.054)	0.0000	0.0000	834
2023/02/28	GOVI	04/05/2023	852.88	Call	GOVI	223,530.0000	22.3530	218,780.0000	21.8780	(2.125)	0	0	0
2023/02/28	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/28	GOVI	03/08/2023	837.21	Call	GOVI	552,620.0000	55.2620	547,770.0000	54.7770	(0.878)	0	0	0
2023/02/28	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/28	GOVI	03/08/2023	837.22	Call	GOVI	552,520.0000	55.2520	547,670.0000	54.7670	(0.878)	0	0	0
2023/02/28	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/28	GOVI	03/08/2023			GOVI	892.4720	892.4720	891.9870	891.9870	(0.054)	0.0000	0.0000	0
2023/02/28	GOVI	03/08/2023	837.23	Call	GOVI	552,420.0000	55.2420	547,570.0000	54.7570	(0.878)	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
2023/02/28	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/28	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/28	GOVI	02/11/2023	885.82	Call	GOVI	246,910.0000	24.6910	241,970.0000	24.1970	(2.001)	0	0	0
2023/02/28	GOVI	02/11/2023			GOVI	910.5110	910.5110	910.0170	910.0170	(0.054)	0.0000	0.0000	0
2023/02/28	GOVI	02/11/2023	885.80	Call	GOVI	247,110.0000	24.7110	242,170.0000	24.2170	(1.999)	0	0	0
2023/02/28	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/28	GOVI	02/11/2023	885.81	Call	GOVI	247,010.0000	24.7010	242,070.0000	24.2070	(2.000)	0	0	0
2023/02/28	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/28	GOVI	01/02/2024	880.00	Call	GOVI	496,360.0000	49.6360	491,300.0000	49.1300	(1.019)	0	0	0
2023/02/28	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/28	GOVI	01/02/2024			GOVI	929.6360	929.6360	929.1300	929.1300	(0.054)	0.0000	0.0000	0
2023/02/28	GOVI	01/02/2024	879.98	Call	GOVI	496,560.0000	49.6560	491,500.0000	49.1500	(1.019)	0	0	0
2023/02/28	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/28	GOVI	01/02/2024	879.99	Call	GOVI	496,460.0000	49.6460	491,400.0000	49.1400	(1.019)	0	0	0
2023/02/28	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/28	GOVI	02/05/2024	950.97	Put	GOVI	29,340.0000	2.9340	34,480.0000	3.4480	17.519	0	0	0
2023/02/28	GOVI	02/05/2024	950.98	Put	GOVI	29,440.0000	2.9440	34,580.0000	3.4580	17.459	0	0	0
2023/02/28	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/28	GOVI	02/05/2024			GOVI	948.0360	948.0360	947.5220	947.5220	(0.054)	0.0000	0.0000	0
2023/02/28	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/28	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/28	GOVI	02/05/2024	950.99	Put	GOVI	29,540.0000	2.9540	34,680.0000	3.4680	17.400	0	0	0
2023/02/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/02/28	IGOV	04/05/2023			Index Future	323.5770	323.5770	325.7290	325.7290	0.665	0.0000	0.0000	655
2023/02/28	IGOV	03/08/2023			Index Future	330.0280	330.0280	332.2240	332.2240	0.665	0.0000	0.0000	0
2023/02/28	IGOV	02/11/2023			Index Future	336.7760	336.7760	339.0160	339.0160	0.665	0.0000	0.0000	0
2023/02/28	IGOV	01/02/2024			Index Future	343.9250	343.9250	346.2120	346.2120	0.665	0.0000	0.0000	0
2023/02/28	IGOV	02/05/2024			Index Future	350.8050	350.8050	353.1400	353.1400	0.666	0.0000	0.0000	0
2023/02/28	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/02/28	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/02/28	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/02/28	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/02/28	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/02/28	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/02/28	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/02/28	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/02/28	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/02/28	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/02/28	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/02/28	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/02/28	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/02/28	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/02/28	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0

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2023/02/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/02/28	JBAF	15/03/2023			Jibar Tradeable Future	7.5250	92.4750	7.5350	92.4650	0.133	0.0000	0.0000	0
2023/02/28	JBAF	19/04/2023			Jibar Tradeable Future	7.7350	92.2650	7.7350	92.2650	0.000	0.0000	0.0000	0
2023/02/28	JBAF	17/05/2023			Jibar Tradeable Future	7.7750	92.2250	7.7900	92.2100	0.193	0.0000	0.0000	0
2023/02/28	JBAF	21/06/2023			Jibar Tradeable Future	7.8850	92.1150	7.9050	92.0950	0.254	0.0000	0.0000	0
2023/02/28	JBAF	19/07/2023			Jibar Tradeable Future	7.9100	92.0900	7.9100	92.0900	0.000	0.0000	0.0000	0
2023/02/28	JBAF	16/08/2023			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2023/02/28	JBAF	20/09/2023			Jibar Tradeable Future	8.0000	92.0000	8.0100	91.9900	0.125	0.0000	0.0000	75
2023/02/28	JBAF	20/12/2023			Jibar Tradeable Future	8.0200	91.9800	8.0200	91.9800	0.000	0.0000	0.0000	272
2023/02/28	JBAF	20/03/2024			Jibar Tradeable Future	8.0000	92.0000	8.0000	92.0000	0.000	0.0000	0.0000	0
2023/02/28	JBAF	19/06/2024			Jibar Tradeable Future	7.9600	92.0400	7.9550	92.0450	(0.063)	0.0000	0.0000	0
2023/02/28	JBAF	18/09/2024			Jibar Tradeable Future	7.9100	92.0900	7.9200	92.0800	0.126	0.0000	0.0000	68
2023/02/28	JBAF	18/12/2024			Jibar Tradeable Future	7.8650	92.1350	7.8800	92.1200	0.191	0.0000	0.0000	0
2023/02/28	R035	04/05/2023	10.55	Call	Bond Future	465.0000	0.4650	435.2000	0.4352	(6.409)	0	0	770
2023/02/28	R035	04/05/2023	10.55	Put	Bond Future	4,566.9400	4.5669	4,588.8000	4.5888	0.479	0	0	0
2023/02/28	R035	04/05/2023	13.18	Call	Bond Future	10,244.5000	10.2445	10,188.0800	10.1881	(0.551)	0	0	0
2023/02/28	R035	04/05/2023	13.18	Put	Bond Future	73.4500	0.0734	68.6900	0.0687	(6.481)	0	0	491
2023/02/28	R035	04/05/2023	12.46	Call	Bond Future	6,880.4400	6.8804	6,818.7900	6.8188	(0.896)	0	0	0
2023/02/28	R035	04/05/2023	12.46	Put	Bond Future	270.5200	0.2705	260.5300	0.2605	(3.693)	0	0	388
2023/02/28	R035	04/05/2023	11.20	Call	Bond Future	1,800.3900	1.8004	1,744.8800	1.7449	(3.083)	0	0	0
2023/02/28	R035	04/05/2023	11.21	Call	Bond Future	1,829.7700	1.8298	1,773.9900	1.7740	(3.048)	0	0	0
2023/02/28	R035	04/05/2023	11.22	Put	Bond Future	1,979.3200	1.9793	1,974.9300	1.9749	(0.222)	0	0	0
2023/02/28	R035	04/05/2023	10.60	Call	Bond Future	528.1000	0.5281	496.0300	0.4960	(6.073)	0	0	388
2023/02/28	R035	04/05/2023	10.60	Put	Bond Future	4,323.9200	4.3239	4,343.5100	4.3435	0.453	0	0	0
2023/02/28	R035	04/05/2023	11.05	Call	Bond Future	1,389.8200	1.3898	1,339.8900	1.3399	(3.593)	0	0	770
2023/02/28	R035	04/05/2023	11.05	Put	Bond Future	2,495.9400	2.4959	2,497.6700	2.4977	0.069	0	0	0
2023/02/28	R035	04/05/2023	11.17	Call	Bond Future	1,713.5900	1.7136	1,659.0800	1.6591	(3.181)	0	0	491
2023/02/28	R035	04/05/2023			Bond Future	11.2409	86.3973	11.2499	86.3456	0.080	0.0000	0.0000	158,865
2023/02/28	R035	04/05/2023	9.85	Call	Bond Future	54.8500	0.0549	48.2100	0.0482	(12.106)	0	0	388
2023/02/28	R035	04/05/2023	9.85	Put	Bond Future	8,602.0900	8.6021	8,647.1100	8.6471	0.523	0	0	0
2023/02/28	R035	04/05/2023	10.42	Call	Bond Future	326.6200	0.3266	302.5700	0.3026	(7.363)	0	0	491
2023/02/28	R035	04/05/2023	10.42	Put	Bond Future	5,231.4500	5.2314	5,259.0600	5.2591	0.528	0	0	0
2023/02/28	R035	04/05/2023	11.80	Call	Bond Future	3,951.9600	3.9520	3,886.8600	3.8869	(1.647)	0	0	0
2023/02/28	R035	04/05/2023	11.80	Put	Bond Future	825.2800	0.8253	811.8400	0.8118	(1.629)	0	0	1,035
2023/02/28	R035	04/05/2023	11.87	Call	Bond Future	4,243.5100	4.2435	4,178.4300	4.1784	(1.534)	0	0	0
2023/02/28	R035	04/05/2023	11.87	Put	Bond Future	736.9900	0.7370	723.5700	0.7236	(1.821)	0	0	770
2023/02/28	R035	04/05/2023	11.20	Put	Bond Future	2,035.4900	2.0355	2,031.6400	2.0316	(0.189)	0	0	0
2023/02/28	R035	04/05/2023	11.21	Put	Bond Future	2,007.2500	2.0072	2,003.1300	2.0031	(0.205)	0	0	0
2023/02/28	R035	04/05/2023	11.22	Call	Bond Future	1,859.4100	1.8594	1,803.3600	1.8034	(3.014)	0	0	0
2023/02/28	R035	04/05/2023	11.17	Put	Bond Future	2,121.8900	2.1219	2,119.0400	2.1190	(0.134)	0	0	0
2023/02/28	R035	03/08/2023	12.00	Call	Bond Future	5,244.0500	5.2440	5,262.3600	5.2624	0.349	0	0	0
2023/02/28	R035	03/08/2023	12.00	Put	Bond Future	1,740.1700	1.7402	1,811.0900	1.8111	4.075	0	0	0
2023/02/28	R035	03/08/2023			Bond Future	11.3586	88.0990	11.3680	88.0463	0.082	0.0000	0.0000	6,761
2023/02/28	R035	03/08/2023	11.98	Call	Bond Future	5,169.5300	5.1695	5,188.4200	5.1884	0.365	0	0	0
2023/02/28	R035	03/08/2023	11.98	Put	Bond Future	1,771.7600	1.7718	1,843.2600	1.8433	4.036	0	0	0
2023/02/28	R035	03/08/2023	11.99	Call	Bond Future	5,206.8500	5.2068	5,225.4500	5.2254	0.357	0	0	0

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2023/02/28	R035	03/08/2023	11.99	Put	Bond Future	1,756.0000	1.7560	1,827.2100	1.8272	4.055	0	0	0
2023/02/28	R035	02/11/2023	12.85	Call	Bond Future	8,551.8700	8.5519	8,499.5500	8.4996	(0.612)	0	0	0
2023/02/28	R035	02/11/2023	12.85	Put	Bond Future	1,438.5500	1.4385	1,439.9700	1.4400	0.099	0	0	400
2023/02/28	R035	02/11/2023	11.41	Call	Bond Future	3,552.6500	3.5526	3,515.2100	3.5152	(1.054)	0	0	0
2023/02/28	R035	02/11/2023	11.41	Put	Bond Future	3,930.2500	3.9302	3,946.5500	3.9465	0.415	0	0	0
2023/02/28	R035	02/11/2023	11.42	Call	Bond Future	3,581.1800	3.5812	3,543.6000	3.5436	(1.049)	0	0	0
2023/02/28	R035	02/11/2023	11.42	Put	Bond Future	3,903.2700	3.9033	3,919.4300	3.9194	0.414	0	0	0
2023/02/28	R035	02/11/2023	11.12	Call	Bond Future	2,771.1100	2.7711	2,737.7800	2.7378	(1.203)	0	0	400
2023/02/28	R035	02/11/2023			Bond Future	11.4782	85.3755	11.4879	85.3217	0.085	0.0000	0.0000	0
2023/02/28	R035	02/11/2023	11.43	Call	Bond Future	3,610.1000	3.6101	3,572.3800	3.5724	(1.045)	0	0	0
2023/02/28	R035	02/11/2023	11.43	Put	Bond Future	3,876.7200	3.8767	3,892.7400	3.8927	0.413	0	0	0
2023/02/28	R035	02/11/2023	10.62	Call	Bond Future	1,690.8300	1.6908	1,665.3100	1.6653	(1.509)	0	0	400
2023/02/28	R035	02/11/2023	10.62	Put	Bond Future	6,621.3300	6.6213	6,649.5500	6.6496	0.426	0	0	0
2023/02/28	R035	02/11/2023	11.12	Put	Bond Future	4,781.2900	4.7813	4,801.7000	4.8017	0.427	0	0	0
2023/02/28	R035	01/02/2024	12.18	Put	Bond Future	3,099.2900	3.0993	3,129.9200	3.1299	0.988	0	0	0
2023/02/28	R035	01/02/2024	12.19	Call	Bond Future	6,215.2300	6.2152	6,191.0700	6.1911	(0.389)	0	0	0
2023/02/28	R035	01/02/2024	12.19	Put	Bond Future	3,081.1000	3.0811	3,111.9300	3.1119	1.001	0	0	0
2023/02/28	R035	01/02/2024	10.62	Call	Bond Future	2,100.3700	2.1004	2,033.3000	2.0333	(3.193)	0	0	400
2023/02/28	R035	01/02/2024	10.62	Put	Bond Future	7,616.1800	7.6162	7,604.1000	7.6041	(0.159)	0	0	0
2023/02/28	R035	01/02/2024	11.12	Put	Bond Future	5,748.3500	5.7484	5,760.9000	5.7609	0.218	0	0	0
2023/02/28	R035	01/02/2024			Bond Future	11.5949	87.1700	11.6051	87.1150	0.088	0.0000	0.0000	0
2023/02/28	R035	01/02/2024	13.46	Call	Bond Future	10,760.4300	10.7604	10,722.3300	10.7223	(0.354)	0	0	0
2023/02/28	R035	01/02/2024	13.46	Put	Bond Future	1,473.1500	1.4731	1,490.0400	1.4900	1.147	0	0	400
2023/02/28	R035	01/02/2024	12.18	Call	Bond Future	6,182.1300	6.1821	6,157.7700	6.1578	(0.394)	0	0	0
2023/02/28	R035	01/02/2024	12.20	Call	Bond Future	6,248.3800	6.2484	6,224.4200	6.2244	(0.383)	0	0	0
2023/02/28	R035	01/02/2024	12.20	Put	Bond Future	3,063.0200	3.0630	3,094.0500	3.0940	1.013	0	0	0
2023/02/28	R035	01/02/2024	11.12	Call	Bond Future	3,122.8400	3.1228	3,080.4000	3.0804	(1.359)	0	0	400
2023/02/28	R035	02/05/2024	11.19	Call	Bond Future	3,182.4900	3.1825	3,155.6800	3.1557	(0.842)	0	0	0
2023/02/28	R035	02/05/2024	11.19	Put	Bond Future	6,110.0700	6.1101	6,139.0600	6.1391	0.474	0	0	0
2023/02/28	R035	02/05/2024	11.20	Call	Bond Future	3,205.0400	3.2050	3,178.1100	3.1781	(0.840)	0	0	0
2023/02/28	R035	02/05/2024	11.20	Put	Bond Future	6,077.0500	6.0771	6,105.9200	6.1059	0.475	0	0	0
2023/02/28	R035	02/05/2024			Bond Future	11.7294	84.3848	11.7400	84.3290	0.090	0.0000	0.0000	0
2023/02/28	R035	02/05/2024	11.21	Call	Bond Future	3,227.6600	3.2277	3,200.9800	3.2010	(0.827)	0	0	0
2023/02/28	R035	02/05/2024	11.21	Put	Bond Future	6,044.1600	6.0442	6,073.2800	6.0733	0.482	0	0	0
2023/02/28	R186	04/05/2023	8.83	Put	Bond Future	489.6200	0.4896	517.5400	0.5175	5.702	0	0	0
2023/02/28	R186	04/05/2023	8.84	Call	Bond Future	1,201.4800	1.2015	1,282.1200	1.2821	6.712	0	0	0
2023/02/28	R186	04/05/2023			Bond Future	8.6109	109.7573	8.5942	109.8100	(0.193)	0.0000	0.0000	96,692
2023/02/28	R186	04/05/2023	8.36	Call	Bond Future	401.7600	0.4018	461.7400	0.4617	14.929	0	0	200
2023/02/28	R186	04/05/2023	8.36	Put	Bond Future	1,199.3900	1.1994	1,206.6700	1.2067	0.607	0	0	200
2023/02/28	R186	04/05/2023	8.82	Call	Bond Future	1,158.9300	1.1589	1,239.5100	1.2395	6.953	0	0	0
2023/02/28	R186	04/05/2023	8.82	Put	Bond Future	499.8200	0.4998	527.7000	0.5277	5.578	0	0	0
2023/02/28	R186	04/05/2023	8.83	Call	Bond Future	1,180.1200	1.1801	1,260.7400	1.2607	6.832	0	0	0
2023/02/28	R186	04/05/2023	8.84	Put	Bond Future	479.6100	0.4796	507.5500	0.5076	5.826	0	0	0
2023/02/28	R186	03/08/2023	9.73	Put	Bond Future	295.0700	0.2951	334.5600	0.3346	13.383	0	0	0
2023/02/28	R186	03/08/2023	9.74	Call	Bond Future	3,413.6300	3.4136	3,506.6300	3.5066	2.724	0	0	0
2023/02/28	R186	03/08/2023	9.74	Put	Bond Future	291.1700	0.2912	330.4100	0.3304	13.477	0	0	0
2023/02/28	R186	03/08/2023			Bond Future	8.6667	106.6145	8.6485	106.6682	(0.209)	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
2023/02/28	R186	03/08/2023	9.75	Call	Bond Future	3,438.1500	3.4381	3,530.8900	3.5309	2.697	0	0	0
2023/02/28	R186	03/08/2023	9.75	Put	Bond Future	287.1500	0.2871	326.1300	0.3261	13.575	0	0	0
2023/02/28	R186	03/08/2023	9.73	Call	Bond Future	3,388.9800	3.3890	3,482.2300	3.4822	2.752	0	0	0
2023/02/28	R186	02/11/2023	9.40	Call	Bond Future	2,634.6600	2.6347	2,757.8300	2.7578	4.675	0	0	0
2023/02/28	R186	02/11/2023	9.40	Put	Bond Future	746.6300	0.7466	815.0200	0.8150	9.160	0	0	0
2023/02/28	R186	02/11/2023	9.15	Call	Bond Future	2,148.3600	2.1484	2,274.5600	2.2746	5.874	0	0	1,715
2023/02/28	R186	02/11/2023			Bond Future	8.7091	108.7698	8.6893	108.8246	(0.227)	0.0000	0.0000	1,171
2023/02/28	R186	02/11/2023	9.39	Call	Bond Future	2,614.6100	2.6146	2,737.9300	2.7379	4.717	0	0	0
2023/02/28	R186	02/11/2023	9.39	Put	Bond Future	753.6000	0.7536	822.1400	0.8221	9.095	0	0	0
2023/02/28	R186	02/11/2023	10.42	Call	Bond Future	4,886.4000	4.8864	4,986.7100	4.9867	2.053	0	0	0
2023/02/28	R186	02/11/2023	10.42	Put	Bond Future	288.3800	0.2884	333.9100	0.3339	15.788	0	0	1,715
2023/02/28	R186	02/11/2023	9.15	Put	Bond Future	938.5700	0.9386	1,009.9900	1.0100	7.609	0	0	0
2023/02/28	R186	02/11/2023	9.38	Call	Bond Future	2,594.6100	2.5946	2,718.0900	2.7181	4.759	0	0	0
2023/02/28	R186	02/11/2023	9.38	Put	Bond Future	760.6300	0.7606	829.3300	0.8293	9.032	0	0	0
2023/02/28	R186	01/02/2024	9.50	Call	Bond Future	2,837.5200	2.8375	2,927.7400	2.9277	3.180	0	0	0
2023/02/28	R186	01/02/2024	9.51	Call	Bond Future	2,856.1700	2.8562	2,946.3600	2.9464	3.158	0	0	0
2023/02/28	R186	01/02/2024	9.52	Put	Bond Future	863.3700	0.8634	897.7100	0.8977	3.977	0	0	0
2023/02/28	R186	01/02/2024			Bond Future	8.7258	105.7494	8.7040	105.8052	(0.249)	0.0000	0.0000	0
2023/02/28	R186	01/02/2024	9.50	Put	Bond Future	876.0700	0.8761	910.4800	0.9105	3.928	0	0	0
2023/02/28	R186	01/02/2024	9.51	Put	Bond Future	869.6900	0.8697	904.0700	0.9041	3.953	0	0	0
2023/02/28	R186	01/02/2024	9.52	Call	Bond Future	2,874.8700	2.8749	2,965.0200	2.9650	3.136	0	0	0
2023/02/28	R186	02/05/2024	8.01	Call	Bond Future	710.4300	0.7104	789.4400	0.7894	11.121	0	0	0
2023/02/28	R186	02/05/2024	8.01	Put	Bond Future	2,602.1000	2.6021	2,623.8700	2.6239	0.837	0	0	0
2023/02/28	R186	02/05/2024			Bond Future	8.8036	107.8354	8.7793	107.8926	(0.276)	0.0000	0.0000	0
2023/02/28	R186	02/05/2024	7.99	Call	Bond Future	693.7200	0.6937	772.0600	0.7721	11.293	0	0	0
2023/02/28	R186	02/05/2024	7.99	Put	Bond Future	2,633.6300	2.6336	2,654.7300	2.6547	0.801	0	0	0
2023/02/28	R186	02/05/2024	8.00	Call	Bond Future	702.0400	0.7020	780.7200	0.7807	11.207	0	0	0
2023/02/28	R186	02/05/2024	8.00	Put	Bond Future	2,617.8300	2.6178	2,639.2700	2.6393	0.819	0	0	0
2023/02/28	R197	04/05/2023			Bond Future	335.8851	335.8851	335.8225	335.8225	(0.019)	0.0000	0.0000	309
2023/02/28	R197	03/08/2023			Bond Future	333.5465	333.5465	333.4824	333.4824	(0.019)	0.0000	0.0000	0
2023/02/28	R197	02/11/2023			Bond Future	340.3664	340.3664	340.3010	340.3010	(0.019)	0.0000	0.0000	0
2023/02/28	R202	04/05/2023			Bond Future	249.4166	249.4166	251.6014	251.6014	0.876	0.0000	0.0000	4,960
2023/02/28	R202	03/08/2023			Bond Future	249.5902	249.5902	251.8186	251.8186	0.893	0.0000	0.0000	460
2023/02/28	R202	02/11/2023			Bond Future	254.6936	254.6936	256.9674	256.9674	0.893	0.0000	0.0000	0
2023/02/28	R202	01/02/2024			Bond Future	255.1808	255.1808	257.5015	257.5015	0.909	0.0000	0.0000	0
2023/02/28	R202	02/05/2024			Bond Future	260.2790	260.2790	262.6469	262.6469	0.910	0.0000	0.0000	0
2023/02/28	R209	04/05/2023	10.00	Call	Bond Future	72.5700	0.0726	66.6100	0.0666	(8.213)	0	0	500
2023/02/28	R209	04/05/2023	10.00	Put	Bond Future	6,913.4600	6.9135	6,901.2400	6.9012	(0.177)	0	0	0
2023/02/28	R209	04/05/2023	10.50	Call	Bond Future	313.7500	0.3138	319.6700	0.3197	1.887	0	0	4,500
2023/02/28	R209	04/05/2023	10.50	Put	Bond Future	4,339.4200	4.3394	4,339.0800	4.3391	(0.008)	0	0	0
2023/02/28	R209	04/05/2023	11.50	Put	Bond Future	1,151.0200	1.1510	1,168.6600	1.1687	1.533	0	0	0
2023/02/28	R209	04/05/2023	11.09	Call	Bond Future	1,213.0600	1.2131	1,233.7200	1.2337	1.703	0	0	0
2023/02/28	R209	04/05/2023	11.09	Put	Bond Future	2,105.4200	2.1054	2,119.8200	2.1198	0.684	0	0	0
2023/02/28	R209	04/05/2023	11.10	Call	Bond Future	1,235.6100	1.2356	1,256.4400	1.2564	1.686	0	0	0
2023/02/28	R209	04/05/2023	11.10	Put	Bond Future	2,076.5400	2.0765	2,091.1100	2.0911	0.702	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/28	R209	04/05/2023			Bond Future	11.2651	66.9691	11.2638	66.9754	(0.011)	0.0000	0.0000	19,542
2023/02/28	R209	04/05/2023	11.00	Call	Bond Future	1,021.2300	1.0212	1,040.0300	1.0400	1.841	0	0	1,250
2023/02/28	R209	04/05/2023	11.00	Put	Bond Future	2,378.8700	2.3789	2,391.4100	2.3914	0.527	0	0	8,250
2023/02/28	R209	04/05/2023	11.50	Call	Bond Future	2,322.8400	2.3228	2,346.7400	2.3467	1.029	0	0	2,250
2023/02/28	R209	04/05/2023	12.50	Call	Bond Future	6,056.8600	6.0569	6,069.2900	6.0693	0.205	0	0	0
2023/02/28	R209	04/05/2023	12.50	Put	Bond Future	209.9000	0.2099	216.0700	0.2161	2.939	0	0	9,750
2023/02/28	R209	04/05/2023	11.11	Call	Bond Future	1,258.4000	1.2584	1,279.4000	1.2794	1.669	0	0	0
2023/02/28	R209	04/05/2023	11.11	Put	Bond Future	2,047.9700	2.0480	2,062.7100	2.0627	0.720	0	0	0
2023/02/28	R209	03/08/2023	11.95	Put	Bond Future	1,613.8000	1.6138	1,656.3000	1.6563	2.634	0	0	0
2023/02/28	R209	03/08/2023	10.70	Call	Bond Future	1,241.9900	1.2420	1,269.3500	1.2694	2.203	0	0	1,800
2023/02/28	R209	03/08/2023	11.93	Call	Bond Future	4,342.1100	4.3421	4,391.1100	4.3911	1.128	0	0	0
2023/02/28	R209	03/08/2023	11.94	Call	Bond Future	4,374.1800	4.3742	4,423.2200	4.4232	1.121	0	0	0
2023/02/28	R209	03/08/2023	10.00	Call	Bond Future	448.7000	0.4487	441.0200	0.4410	(1.712)	0	0	1,800
2023/02/28	R209	03/08/2023	10.00	Put	Bond Future	7,783.2600	7.7833	7,769.1600	7.7692	(0.181)	0	0	0
2023/02/28	R209	03/08/2023			Bond Future	11.3712	68.2881	11.3699	68.2945	(0.011)	0.0000	0.0000	1,690
2023/02/28	R209	03/08/2023	11.95	Call	Bond Future	4,406.3100	4.4063	4,455.2300	4.4552	1.110	0	0	0
2023/02/28	R209	03/08/2023	10.70	Put	Bond Future	4,699.8000	4.6998	4,720.7400	4.7207	0.446	0	0	0
2023/02/28	R209	03/08/2023	11.93	Put	Bond Future	1,643.3200	1.6433	1,685.9000	1.6859	2.591	0	0	0
2023/02/28	R209	03/08/2023	11.94	Put	Bond Future	1,628.5000	1.6285	1,671.1200	1.6711	2.617	0	0	0
2023/02/28	R209	02/11/2023	11.33	Call	Bond Future	2,872.8000	2.8728	2,926.7000	2.9267	1.876	0	0	0
2023/02/28	R209	02/11/2023	11.33	Put	Bond Future	3,591.0000	3.5910	3,638.3800	3.6384	1.319	0	0	0
2023/02/28	R209	02/11/2023	11.34	Call	Bond Future	2,897.1500	2.8971	2,951.2900	2.9513	1.869	0	0	0
2023/02/28	R209	02/11/2023	11.34	Put	Bond Future	3,565.6800	3.5657	3,613.3000	3.6133	1.336	0	0	0
2023/02/28	R209	02/11/2023			Bond Future	11.4756	66.5172	11.4743	66.5237	(0.012)	0.0000	0.0000	775
2023/02/28	R209	02/11/2023	11.35	Call	Bond Future	2,921.3900	2.9214	2,976.2000	2.9762	1.876	0	0	0
2023/02/28	R209	02/11/2023	11.35	Put	Bond Future	3,540.3000	3.5403	3,588.5900	3.5886	1.364	0	0	0
2023/02/28	R209	01/02/2024	12.14	Call	Bond Future	5,404.8700	5.4049	5,422.1600	5.4222	0.320	0	0	0
2023/02/28	R209	01/02/2024	12.14	Put	Bond Future	2,746.7700	2.7468	2,757.4500	2.7575	0.389	0	0	0
2023/02/28	R209	01/02/2024	12.13	Put	Bond Future	2,763.1200	2.7631	2,773.8100	2.7738	0.387	0	0	0
2023/02/28	R209	01/02/2024			Bond Future	11.5732	67.9155	11.5718	67.9221	(0.012)	0.0000	0.0000	0
2023/02/28	R209	01/02/2024	12.12	Call	Bond Future	5,346.6900	5.3467	5,363.7500	5.3638	0.319	0	0	0
2023/02/28	R209	01/02/2024	12.12	Put	Bond Future	2,779.8100	2.7798	2,790.2600	2.7903	0.376	0	0	0
2023/02/28	R209	01/02/2024	12.13	Call	Bond Future	5,375.6400	5.3756	5,392.9400	5.3929	0.322	0	0	0
2023/02/28	R209	02/05/2024	11.17	Call	Bond Future	2,883.8700	2.8839	2,842.9200	2.8429	(1.420)	0	0	0
2023/02/28	R209	02/05/2024	11.17	Put	Bond Future	5,434.4700	5.4345	5,386.5900	5.3866	(0.881)	0	0	0
2023/02/28	R209	02/05/2024	11.18	Call	Bond Future	2,904.1800	2.9042	2,863.2000	2.8632	(1.411)	0	0	0
2023/02/28	R209	02/05/2024	11.18	Put	Bond Future	5,404.8200	5.4048	5,356.9100	5.3569	(0.886)	0	0	0
2023/02/28	R209	02/05/2024			Bond Future	11.6938	66.1056	11.6923	66.1125	(0.012)	0.0000	0.0000	0
2023/02/28	R209	02/05/2024	11.19	Call	Bond Future	2,924.5600	2.9246	2,883.5600	2.8836	(1.402)	0	0	0
2023/02/28	R209	02/05/2024	11.19	Put	Bond Future	5,375.3000	5.3753	5,327.3700	5.3274	(0.892)	0	0	0
2023/02/28	R210	04/05/2023			Bond Future	223.5159	223.5159	223.5298	223.5298	0.006	0.0000	0.0000	386
2023/02/28	R210	03/08/2023			Bond Future	227.9724	227.9724	227.9866	227.9866	0.006	0.0000	0.0000	300
2023/02/28	R210	02/11/2023			Bond Future	229.4913	229.4913	229.5053	229.5053	0.006	0.0000	0.0000	0
2023/02/28	R210	01/02/2024			Bond Future	234.3641	234.3641	234.3781	234.3781	0.006	0.0000	0.0000	0
2023/02/28	R210	02/05/2024			Bond Future	235.8317	235.8317	235.8458	235.8458	0.006	0.0000	0.0000	0
2023/02/28	R213	04/05/2023	10.75	Call	Bond Future	2,011.4700	2.0115	1,908.4500	1.9084	(5.122)	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
2023/02/28	R213	04/05/2023	10.75	Put	Bond Future	939.2700	0.9393	996.8400	0.9968	6.129	0	0	0
2023/02/28	R213	04/05/2023			Bond Future	10.5151	82.8967	10.5501	82.7361	0.332	0.0000	0.0000	33,941
2023/02/28	R213	04/05/2023	10.73	Call	Bond Future	1,952.1400	1.9521	1,850.3900	1.8504	(5.212)	0	0	0
2023/02/28	R213	04/05/2023	10.73	Put	Bond Future	970.5400	0.9705	1,029.3800	1.0294	6.063	0	0	0
2023/02/28	R213	04/05/2023	10.74	Call	Bond Future	1,981.6400	1.9816	1,879.3900	1.8794	(5.160)	0	0	0
2023/02/28	R213	04/05/2023	10.74	Put	Bond Future	954.7300	0.9547	1,013.0700	1.0131	6.111	0	0	0
2023/02/28	R213	03/08/2023	11.62	Put	Bond Future	856.4800	0.8565	861.4600	0.8615	0.581	0	0	0
2023/02/28	R213	03/08/2023	11.63	Call	Bond Future	5,203.9300	5.2039	5,044.9800	5.0450	(3.054)	0	0	0
2023/02/28	R213	03/08/2023			Bond Future	10.6250	84.5295	10.6615	84.3657	0.344	0.0000	0.0000	0
2023/02/28	R213	03/08/2023	11.61	Call	Bond Future	5,137.4900	5.1375	4,978.8900	4.9789	(3.087)	0	0	0
2023/02/28	R213	03/08/2023	11.61	Put	Bond Future	865.1800	0.8652	870.3300	0.8703	0.595	0	0	0
2023/02/28	R213	03/08/2023	11.62	Call	Bond Future	5,170.6900	5.1707	5,011.9200	5.0119	(3.071)	0	0	0
2023/02/28	R213	03/08/2023	11.63	Put	Bond Future	847.8600	0.8479	852.6600	0.8527	0.566	0	0	0
2023/02/28	R213	02/11/2023	11.13	Call	Bond Future	3,703.0800	3.7031	3,569.8900	3.5699	(3.597)	0	0	0
2023/02/28	R213	02/11/2023	11.13	Put	Bond Future	2,010.5300	2.0105	2,044.4300	2.0444	1.686	0	0	0
2023/02/28	R213	02/11/2023			Bond Future	10.7377	82.6854	10.7760	82.5183	0.356	0.0000	0.0000	747
2023/02/28	R213	02/11/2023	11.11	Call	Bond Future	3,648.6700	3.6487	3,516.1600	3.5162	(3.632)	0	0	0
2023/02/28	R213	02/11/2023	11.11	Put	Bond Future	2,041.3300	2.0413	2,075.9100	2.0759	1.694	0	0	0
2023/02/28	R213	02/11/2023	11.12	Call	Bond Future	3,675.8400	3.6758	3,542.9900	3.5430	(3.614)	0	0	0
2023/02/28	R213	02/11/2023	11.12	Put	Bond Future	2,025.8800	2.0259	2,060.1200	2.0601	1.690	0	0	0
2023/02/28	R213	01/02/2024	11.70	Call	Bond Future	5,269.6700	5.2697	5,167.4700	5.1675	(1.939)	0	0	0
2023/02/28	R213	01/02/2024	11.70	Put	Bond Future	1,738.0100	1.7380	1,806.5200	1.8065	3.942	0	0	0
2023/02/28	R213	01/02/2024	11.71	Call	Bond Future	5,298.5400	5.2985	5,196.0100	5.1960	(1.935)	0	0	0
2023/02/28	R213	01/02/2024	11.71	Put	Bond Future	1,726.6500	1.7266	1,794.8300	1.7948	3.949	0	0	0
2023/02/28	R213	01/02/2024			Bond Future	10.8466	84.4232	10.8868	84.2525	0.370	0.0000	0.0000	0
2023/02/28	R213	01/02/2024	11.72	Call	Bond Future	5,327.4600	5.3275	5,224.6000	5.2246	(1.931)	0	0	0
2023/02/28	R213	01/02/2024	11.72	Put	Bond Future	1,715.3700	1.7154	1,783.2200	1.7832	3.955	0	0	0
2023/02/28	R213	02/05/2024	10.30	Call	Bond Future	1,979.9500	1.9800	1,874.2500	1.8743	(5.339)	0	0	0
2023/02/28	R213	02/05/2024	10.30	Put	Bond Future	4,850.9600	4.8510	4,919.1300	4.9191	1.405	0	0	0
2023/02/28	R213	02/05/2024			Bond Future	10.9793	82.5365	11.0214	82.3627	0.383	0.0000	0.0000	0
2023/02/28	R213	02/05/2024	10.28	Call	Bond Future	1,947.4100	1.9474	1,842.5900	1.8426	(5.383)	0	0	0
2023/02/28	R213	02/05/2024	10.28	Put	Bond Future	4,904.8600	4.9049	4,973.9100	4.9739	1.408	0	0	0
2023/02/28	R213	02/05/2024	10.29	Call	Bond Future	1,963.8100	1.9638	1,858.5500	1.8585	(5.360)	0	0	0
2023/02/28	R213	02/05/2024	10.29	Put	Bond Future	4,878.0300	4.8780	4,946.6400	4.9466	1.407	0	0	0
2023/02/28	R214	04/05/2023	11.36	Call	Bond Future	1,501.1700	1.5012	1,525.5800	1.5256	1.626	0	0	0
2023/02/28	R214	04/05/2023	11.36	Put	Bond Future	1,945.3600	1.9454	1,963.9000	1.9639	0.953	0	0	0
2023/02/28	R214	04/05/2023	11.37	Call	Bond Future	1,527.0400	1.5270	1,551.5900	1.5516	1.608	0	0	0
2023/02/28	R214	04/05/2023	11.37	Put	Bond Future	1,917.8400	1.9178	1,936.5200	1.9365	0.974	0	0	0
2023/02/28	R214	04/05/2023			Bond Future	11.4436	63.9686	11.4425	63.9745	(0.010)	0.0000	0.0000	22,780
2023/02/28	R214	04/05/2023	11.38	Call	Bond Future	1,553.1500	1.5531	1,577.8300	1.5778	1.589	0	0	0
2023/02/28	R214	04/05/2023	11.38	Put	Bond Future	1,890.6300	1.8906	1,909.4400	1.9094	0.995	0	0	0
2023/02/28	R214	03/08/2023	12.14	Call	Bond Future	4,668.8000	4.6688	4,723.8600	4.7239	1.179	0	0	0
2023/02/28	R214	03/08/2023	12.14	Put	Bond Future	1,678.4400	1.6784	1,727.5600	1.7276	2.927	0	0	0
2023/02/28	R214	03/08/2023	12.15	Call	Bond Future	4,702.1500	4.7021	4,757.0600	4.7571	1.168	0	0	0
2023/02/28	R214	03/08/2023	12.15	Put	Bond Future	1,663.5600	1.6636	1,712.5300	1.7125	2.944	0	0	0
2023/02/28	R214	03/08/2023			Bond Future	11.5437	65.2286	11.5425	65.2345	(0.010)	0.0000	0.0000	2,980
2023/02/28	R214	03/08/2023	12.16	Call	Bond Future	4,735.5500	4.7356	4,790.4800	4.7905	1.160	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
2023/02/28	R214	03/08/2023	12.16	Put	Bond Future	1,648.8000	1.6488	1,697.7900	1.6978	2.971	0	0	0
2023/02/28	R214	02/11/2023	11.45	Put	Bond Future	3,988.8700	3.9889	3,978.8200	3.9788	(0.252)	0	0	0
2023/02/28	R214	02/11/2023	11.46	Call	Bond Future	3,003.7300	3.0037	2,999.7000	2.9997	(0.134)	0	0	0
2023/02/28	R214	02/11/2023	11.46	Put	Bond Future	3,961.4500	3.9614	3,951.4100	3.9514	(0.253)	0	0	0
2023/02/28	R214	02/11/2023			Bond Future	11.6442	63.2482	11.6430	63.2542	(0.010)	0.0000	0.0000	0
2023/02/28	R214	02/11/2023	11.45	Call	Bond Future	2,978.5000	2.9785	2,974.4600	2.9745	(0.136)	0	0	0
2023/02/28	R214	02/11/2023	11.47	Call	Bond Future	3,028.8600	3.0289	3,024.8400	3.0248	(0.133)	0	0	0
2023/02/28	R214	02/11/2023	11.47	Put	Bond Future	3,933.9900	3.9340	3,923.9600	3.9240	(0.255)	0	0	0
2023/02/28	R214	01/02/2024	12.16	Call	Bond Future	5,201.1700	5.2012	5,269.2800	5.2693	1.310	0	0	0
2023/02/28	R214	01/02/2024	12.16	Put	Bond Future	3,134.1100	3.1341	3,196.1400	3.1961	1.979	0	0	0
2023/02/28	R214	01/02/2024			Bond Future	11.7414	64.5776	11.7402	64.5837	(0.010)	0.0000	0.0000	0
2023/02/28	R214	01/02/2024	12.14	Call	Bond Future	5,142.5800	5.1426	5,210.8500	5.2109	1.328	0	0	0
2023/02/28	R214	01/02/2024	12.14	Put	Bond Future	3,171.8300	3.1718	3,234.0200	3.2340	1.961	0	0	0
2023/02/28	R214	01/02/2024	12.15	Call	Bond Future	5,171.7300	5.1717	5,239.9200	5.2399	1.319	0	0	0
2023/02/28	R214	01/02/2024	12.15	Put	Bond Future	3,152.8000	3.1528	3,214.9100	3.2149	1.970	0	0	0
2023/02/28	R214	02/05/2024	11.46	Call	Bond Future	3,328.3500	3.3283	3,396.1500	3.3962	2.037	0	0	0
2023/02/28	R214	02/05/2024	11.46	Put	Bond Future	5,332.4300	5.3324	5,393.8300	5.3938	1.151	0	0	0
2023/02/28	R214	02/05/2024	11.47	Call	Bond Future	3,350.8900	3.3509	3,419.2700	3.4193	2.041	0	0	0
2023/02/28	R214	02/05/2024	11.47	Put	Bond Future	5,302.5300	5.3025	5,364.5100	5.3645	1.169	0	0	0
2023/02/28	R214	02/05/2024			Bond Future	11.8514	62.5523	11.8501	62.5587	(0.011)	0.0000	0.0000	0
2023/02/28	R214	02/05/2024	11.48	Call	Bond Future	3,373.5000	3.3735	3,442.7400	3.4427	2.052	0	0	0
2023/02/28	R214	02/05/2024	11.48	Put	Bond Future	5,272.7600	5.2728	5,335.6000	5.3356	1.192	0	0	0
2023/02/28	R248	04/05/2023	10.40	Call	Bond Future	162.5600	0.1626	156.3000	0.1563	(3.851)	0	0	1,500
2023/02/28	R248	04/05/2023	10.40	Put	Bond Future	8,134.5700	8.1346	8,087.3700	8.0874	(0.580)	0	0	0
2023/02/28	R248	04/05/2023	11.10	Call	Bond Future	1,015.2100	1.0152	1,049.7700	1.0498	3.404	0	0	1,500
2023/02/28	R248	04/05/2023	11.35	Call	Bond Future	1,652.4600	1.6525	1,703.9600	1.7040	3.117	0	0	0
2023/02/28	R248	04/05/2023	11.35	Put	Bond Future	2,778.3600	2.7784	2,788.9200	2.7889	0.380	0	0	0
2023/02/28	R248	04/05/2023			Bond Future	11.5201	79.0834	11.5138	79.1243	(0.054)	0.0000	0.0000	235,105
2023/02/28	R248	04/05/2023	11.10	Put	Bond Future	3,848.5800	3.8486	3,842.2000	3.8422	(0.166)	0	0	0
2023/02/28	R248	04/05/2023	11.33	Call	Bond Future	1,594.1500	1.5941	1,644.8700	1.6449	3.182	0	0	0
2023/02/28	R248	04/05/2023	11.33	Put	Bond Future	2,854.3200	2.8543	2,864.1000	2.8641	0.343	0	0	0
2023/02/28	R248	04/05/2023	11.34	Call	Bond Future	1,623.0900	1.6231	1,674.3300	1.6743	3.157	0	0	0
2023/02/28	R248	04/05/2023	11.34	Put	Bond Future	2,816.0800	2.8161	2,826.3800	2.8264	0.366	0	0	0
2023/02/28	R248	03/08/2023	12.11	Call	Bond Future	5,410.9500	5.4110	5,516.3500	5.5163	1.948	0	0	0
2023/02/28	R248	03/08/2023	12.11	Put	Bond Future	2,383.4000	2.3834	2,447.1000	2.4471	2.673	0	0	0
2023/02/28	R248	03/08/2023			Bond Future	11.6224	80.6410	11.6160	80.6827	(0.056)	0.0000	0.0000	0
2023/02/28	R248	03/08/2023	12.10	Call	Bond Future	5,371.1800	5.3712	5,476.6800	5.4767	1.964	0	0	0
2023/02/28	R248	03/08/2023	12.10	Put	Bond Future	2,403.6000	2.4036	2,467.4000	2.4674	2.654	0	0	0
2023/02/28	R248	03/08/2023	12.09	Call	Bond Future	5,331.6900	5.3317	5,437.2900	5.4373	1.981	0	0	0
2023/02/28	R248	03/08/2023	12.09	Put	Bond Future	2,424.1700	2.4242	2,488.0700	2.4881	2.636	0	0	0
2023/02/28	R248	02/11/2023	11.48	Call	Bond Future	3,554.9800	3.5550	3,656.6100	3.6566	2.859	0	0	0
2023/02/28	R248	02/11/2023	11.49	Put	Bond Future	5,099.4700	5.0995	5,159.4800	5.1595	1.177	0	0	0
2023/02/28	R248	02/11/2023	11.47	Call	Bond Future	3,525.2600	3.5253	3,625.9800	3.6260	2.857	0	0	0
2023/02/28	R248	02/11/2023			Bond Future	11.7251	77.8303	11.7184	77.8728	(0.057)	0.0000	0.0000	0
2023/02/28	R248	02/11/2023	11.48	Put	Bond Future	5,135.4800	5.1355	5,194.6000	5.1946	1.151	0	0	0
2023/02/28	R248	02/11/2023	11.49	Call	Bond Future	3,584.5700	3.5846	3,687.0900	3.6871	2.860	0	0	0
2023/02/28	R248	02/11/2023	11.47	Put	Bond Future	5,171.4500	5.1714	5,229.6600	5.2297	1.126	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
2023/02/28	R248	01/02/2024	12.15	Call	Bond Future	5,897.7800	5.8978	6,323.0700	6.3231	7.211	0	0	0
2023/02/28	R248	01/02/2024	12.15	Put	Bond Future	3,915.5500	3.9156	4,297.5300	4.2975	9.755	0	0	0
2023/02/28	R248	01/02/2024	12.14	Call	Bond Future	5,862.4500	5.8625	6,287.8200	6.2878	7.256	0	0	0
2023/02/28	R248	01/02/2024	12.14	Put	Bond Future	3,939.7900	3.9398	4,321.8500	4.3219	9.697	0	0	0
2023/02/28	R248	01/02/2024			Bond Future	11.8247	79.4662	11.8178	79.5095	(0.059)	0.0000	0.0000	13,000
2023/02/28	R248	01/02/2024	12.16	Call	Bond Future	5,933.4700	5.9335	6,358.6800	6.3587	7.166	0	0	0
2023/02/28	R248	01/02/2024	12.16	Put	Bond Future	3,891.7500	3.8918	4,273.6500	4.2737	9.813	0	0	0
2023/02/28	R248	02/05/2024	11.47	Call	Bond Future	3,682.7300	3.6827	4,052.6900	4.0527	10.046	0	0	0
2023/02/28	R248	02/05/2024	11.48	Put	Bond Future	6,606.8000	6.6068	6,932.6600	6.9327	4.932	0	0	0
2023/02/28	R248	02/05/2024	11.46	Call	Bond Future	3,655.8000	3.6558	4,025.4300	4.0254	10.111	0	0	0
2023/02/28	R248	02/05/2024			Bond Future	11.9369	76.5921	11.9297	76.6365	(0.061)	0.0000	0.0000	0
2023/02/28	R248	02/05/2024	11.47	Put	Bond Future	6,645.3400	6.6453	6,970.8700	6.9709	4.899	0	0	0
2023/02/28	R248	02/05/2024	11.48	Call	Bond Future	3,709.7500	3.7098	4,080.0400	4.0800	9.982	0	0	0
2023/02/28	R248	02/05/2024	11.46	Put	Bond Future	6,684.0700	6.6841	7,009.2700	7.0093	4.865	0	0	0

**Total**

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