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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/10/2022 TO 21/10/2022

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
2022/10/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/21	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/21	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/21	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/21	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/21	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/21	2025	03/11/2022		Bond Future	165.0675	165.0675	165.3857	165.3857	0.193	0.0000	0.0000	1,954
2022/10/21	2025	02/02/2023		Bond Future	166.4473	166.4473	166.7680	166.7680	0.193	0.0000	0.0000	5,351
2022/10/21	2025	04/05/2023		Bond Future	169.8810	169.8810	170.2067	170.2067	0.192	0.0000	0.0000	0
2022/10/21	2025	03/08/2023		Bond Future	171.6691	171.6691	172.0010	172.0010	0.193	0.0000	0.0000	0
2022/10/21	2025	02/11/2023		Bond Future	175.2540	175.2540	175.5927	175.5927	0.193	0.0000	0.0000	0
2022/10/21	2029	03/11/2022		Bond Future	115.6513	115.6513	116.8701	116.8701	1.054	0.0000	0.0000	912
2022/10/21	2029	02/02/2023		Bond Future	117.8122	117.8122	119.0514	119.0514	1.052	0.0000	0.0000	1,086

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
2022/10/21	2029	04/05/2023			Bond Future	118.9464	118.9464	120.2101	120.2101	1.062	0.0000	0.0000	0
2022/10/21	2029	03/08/2023			Bond Future	121.4255	121.4255	122.7152	122.7152	1.062	0.0000	0.0000	0
2022/10/21	2029	02/11/2023			Bond Future	122.6247	122.6247	123.9411	123.9411	1.074	0.0000	0.0000	0
2022/10/21	2030	03/11/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/10/21	2030	03/11/2022	9.70	Put	Bond Future	5,862.4600	5.8625	6,208.9700	6.2090	5.911	0	0	0
2022/10/21	2030	03/11/2022	10.10	Call	Bond Future	0.3100	0.0003	0.0600	0.0001	(80.645)	0	0	0
2022/10/21	2030	03/11/2022	10.10	Put	Bond Future	3,957.6700	3.9577	4,303.9300	4.3039	8.749	0	0	0
2022/10/21	2030	03/11/2022	10.20	Put	Bond Future	3,491.0200	3.4910	3,836.0600	3.8361	9.884	0	0	0
2022/10/21	2030	03/11/2022			Bond Future	10.9666	87.5997	11.0449	87.2532	0.714	0.0000	0.0000	45,939
2022/10/21	2030	03/11/2022	10.08	Call	Bond Future	0.2000	0.0002	0.0400	0.0000	(80.000)	0	0	0
2022/10/21	2030	03/11/2022	10.08	Put	Bond Future	4,051.6100	4.0516	4,397.9600	4.3980	8.548	0	0	0
2022/10/21	2030	03/11/2022	10.09	Call	Bond Future	0.2500	0.0003	0.0500	0.0001	(80.000)	0	0	0
2022/10/21	2030	03/11/2022	10.09	Put	Bond Future	4,004.6200	4.0046	4,350.9300	4.3509	8.648	0	0	0
2022/10/21	2030	03/11/2022	10.20	Call	Bond Future	2.0400	0.0020	0.5700	0.0006	(72.059)	0	0	500
2022/10/21	2030	03/11/2022	11.57	Call	Bond Future	2,717.3300	2.7173	2,394.0800	2.3941	(11.896)	0	0	0
2022/10/21	2030	03/11/2022	11.57	Put	Bond Future	93.0800	0.0931	116.3400	0.1163	24.989	0	0	500
2022/10/21	2030	02/02/2023	11.16	Put	Bond Future	1,921.6700	1.9217	2,087.5600	2.0876	8.633	0	0	388
2022/10/21	2030	02/02/2023	11.35	Call	Bond Future	2,490.4800	2.4905	2,278.7200	2.2787	(8.503)	0	0	5,000
2022/10/21	2030	02/02/2023	11.35	Put	Bond Future	1,573.8700	1.5739	1,716.8200	1.7168	9.083	0	0	0
2022/10/21	2030	02/02/2023	9.99	Call	Bond Future	361.4900	0.3615	305.8800	0.3059	(15.384)	0	0	0
2022/10/21	2030	02/02/2023	10.00	Call	Bond Future	367.1100	0.3671	310.7900	0.3108	(15.341)	0	0	0
2022/10/21	2030	02/02/2023	10.01	Put	Bond Future	5,390.0900	5.3901	5,687.6500	5.6876	5.521	0	0	0
2022/10/21	2030	02/02/2023	9.80	Call	Bond Future	267.4100	0.2674	224.2500	0.2243	(16.140)	0	0	0
2022/10/21	2030	02/02/2023	9.94	Put	Bond Future	5,674.7600	5.6748	5,977.3800	5.9774	5.333	0	0	102
2022/10/21	2030	02/02/2023	9.20	Call	Bond Future	96.5400	0.0965	78.7200	0.0787	(18.459)	0	0	0
2022/10/21	2030	02/02/2023	9.20	Put	Bond Future	8,956.8700	8.9569	9,293.7600	9.2938	3.761	0	0	0
2022/10/21	2030	02/02/2023	9.66	Call	Bond Future	212.7500	0.2127	177.2300	0.1772	(16.696)	0	0	0
2022/10/21	2030	02/02/2023	9.66	Put	Bond Future	6,865.1700	6.8652	7,184.3600	7.1844	4.649	0	0	102
2022/10/21	2030	02/02/2023	8.81	Put	Bond Future	10,828.5600	10.8286	11,174.4200	11.1744	3.194	0	0	0
2022/10/21	2030	02/02/2023	9.04	Call	Bond Future	72.4500	0.0725	58.6500	0.0587	(19.048)	0	0	0
2022/10/21	2030	02/02/2023	9.04	Put	Bond Future	9,716.4100	9.7164	10,057.3200	10.0573	3.509	0	0	0
2022/10/21	2030	02/02/2023	9.08	Put	Bond Future	9,525.1500	9.5251	9,865.1400	9.8651	3.569	0	0	0
2022/10/21	2030	02/02/2023			Bond Future	11.1353	85.2091	11.2180	84.8544	0.743	0.0000	0.0000	86,578
2022/10/21	2030	02/02/2023	11.55	Call	Bond Future	3,026.8400	3.0268	2,792.7800	2.7928	(7.733)	0	0	5,000
2022/10/21	2030	02/02/2023	11.55	Put	Bond Future	1,267.8300	1.2678	1,388.4800	1.3885	9.516	0	0	0
2022/10/21	2030	02/02/2023	11.12	Call	Bond Future	1,937.1400	1.9371	1,753.3000	1.7533	(9.490)	0	0	0
2022/10/21	2030	02/02/2023	11.12	Put	Bond Future	2,002.7600	2.0028	2,173.6300	2.1736	8.532	0	0	0
2022/10/21	2030	02/02/2023	11.16	Call	Bond Future	2,027.9200	2.0279	1,839.1000	1.8391	(9.311)	0	0	0
2022/10/21	2030	02/02/2023	9.99	Put	Bond Future	5,470.1800	5.4702	5,769.2800	5.7693	5.468	0	0	0
2022/10/21	2030	02/02/2023	10.00	Put	Bond Future	5,429.5400	5.4295	5,727.9300	5.7279	5.496	0	0	0
2022/10/21	2030	02/02/2023	10.01	Call	Bond Future	373.9000	0.3739	316.7500	0.3168	(15.285)	0	0	0
2022/10/21	2030	02/02/2023	9.80	Put	Bond Future	6,260.8700	6.2609	6,572.4200	6.5724	4.976	0	0	0
2022/10/21	2030	02/02/2023	9.83	Call	Bond Future	280.6300	0.2806	235.6600	0.2357	(16.025)	0	0	388
2022/10/21	2030	02/02/2023	9.83	Put	Bond Future	6,133.6600	6.1337	6,443.4000	6.4434	5.050	0	0	0
2022/10/21	2030	02/02/2023	9.94	Call	Bond Future	334.2900	0.3343	282.2000	0.2822	(15.582)	0	0	0
2022/10/21	2030	02/02/2023	9.79	Call	Bond Future	263.1600	0.2632	220.5800	0.2206	(16.180)	0	0	0
2022/10/21	2030	02/02/2023	9.79	Put	Bond Future	6,303.4900	6.3035	6,615.6200	6.6156	4.952	0	0	0

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2022/10/21	2030	02/02/2023	8.81	Call	Bond Future	43.6800	0.0437	34.8300	0.0348	(20.261)	0	0	102
2022/10/21	2030	02/02/2023	9.08	Call	Bond Future	77.8700	0.0779	63.1500	0.0632	(18.903)	0	0	388
2022/10/21	2030	04/05/2023	11.34	Call	Bond Future	2,726.2500	2.7263	2,531.4400	2.5314	(7.146)	0	0	0
2022/10/21	2030	04/05/2023	11.34	Put	Bond Future	2,482.8000	2.4828	2,650.7500	2.6507	6.765	0	0	150
2022/10/21	2030	04/05/2023	10.42	Call	Bond Future	1,104.4600	1.1045	996.5900	0.9966	(9.767)	0	0	479
2022/10/21	2030	04/05/2023	10.42	Put	Bond Future	4,795.3400	4.7953	5,050.2300	5.0502	5.315	0	0	0
2022/10/21	2030	04/05/2023	10.52	Call	Bond Future	1,233.2000	1.2332	1,116.4300	1.1164	(9.469)	0	0	0
2022/10/21	2030	04/05/2023	10.52	Put	Bond Future	4,485.3800	4.4854	4,731.3700	4.7314	5.484	0	0	0
2022/10/21	2030	04/05/2023	10.53	Call	Bond Future	1,246.6900	1.2467	1,129.0200	1.1290	(9.439)	0	0	0
2022/10/21	2030	04/05/2023	10.53	Put	Bond Future	4,455.1500	4.4551	4,700.2400	4.7002	5.501	0	0	0
2022/10/21	2030	04/05/2023	9.67	Call	Bond Future	485.6100	0.4856	429.4400	0.4294	(11.567)	0	0	479
2022/10/21	2030	04/05/2023	9.67	Put	Bond Future	7,556.0400	7.5560	7,862.6300	7.8626	4.058	0	0	0
2022/10/21	2030	04/05/2023	9.78	Call	Bond Future	549.3600	0.5494	487.1300	0.4871	(11.328)	0	0	388
2022/10/21	2030	04/05/2023	9.78	Put	Bond Future	7,114.0900	7.1141	7,414.6200	7.4146	4.224	0	0	0
2022/10/21	2030	04/05/2023	10.00	Call	Bond Future	698.3700	0.6984	622.6400	0.6226	(10.844)	0	0	1,080
2022/10/21	2030	04/05/2023	10.00	Put	Bond Future	6,262.1400	6.2621	6,549.1700	6.5492	4.584	0	0	0
2022/10/21	2030	04/05/2023	9.03	Call	Bond Future	217.1700	0.2172	188.6600	0.1887	(13.128)	0	0	388
2022/10/21	2030	04/05/2023	9.03	Put	Bond Future	10,300.5900	10.3006	10,634.8400	10.6348	3.245	0	0	0
2022/10/21	2030	04/05/2023	9.58	Put	Bond Future	7,925.0700	7.9251	8,236.2800	8.2363	3.927	0	0	0
2022/10/21	2030	04/05/2023			Bond Future	11.2815	86.9495	11.3687	86.5867	0.773	0.0000	0.0000	0
2022/10/21	2030	04/05/2023	12.57	Call	Bond Future	6,124.7900	6.1248	5,838.9200	5.8389	(4.667)	0	0	0
2022/10/21	2030	04/05/2023	12.57	Put	Bond Future	961.2100	0.9612	1,038.1000	1.0381	7.999	0	0	350
2022/10/21	2030	04/05/2023	11.62	Call	Bond Future	3,403.8900	3.4039	3,184.0100	3.1840	(6.460)	0	0	0
2022/10/21	2030	04/05/2023	11.62	Put	Bond Future	2,007.1700	2.0072	2,150.0500	2.1500	7.118	0	0	388
2022/10/21	2030	04/05/2023	12.04	Call	Bond Future	4,541.9200	4.5419	4,289.0200	4.2890	(5.568)	0	0	0
2022/10/21	2030	04/05/2023	12.04	Put	Bond Future	1,452.4800	1.4525	1,562.3400	1.5623	7.564	0	0	1,080
2022/10/21	2030	04/05/2023	12.50	Call	Bond Future	5,908.6500	5.9087	5,626.5900	5.6266	(4.774)	0	0	0
2022/10/21	2030	04/05/2023	12.50	Put	Bond Future	1,015.1300	1.0151	1,095.8300	1.0958	7.950	0	0	479
2022/10/21	2030	04/05/2023	10.54	Call	Bond Future	1,260.0600	1.2601	1,141.4800	1.1415	(9.411)	0	0	0
2022/10/21	2030	04/05/2023	10.54	Put	Bond Future	4,424.8300	4.4248	4,669.0100	4.6690	5.518	0	0	0
2022/10/21	2030	04/05/2023	10.65	Call	Bond Future	1,415.1700	1.4152	1,286.4900	1.2865	(9.093)	0	0	350
2022/10/21	2030	04/05/2023	10.65	Put	Bond Future	4,101.1400	4.1011	4,335.2200	4.3352	5.708	0	0	0
2022/10/21	2030	04/05/2023	9.58	Call	Bond Future	438.2600	0.4383	386.7100	0.3867	(11.762)	0	0	150
2022/10/21	2030	03/08/2023	12.89	Call	Bond Future	6,824.4100	6.8244	6,537.6700	6.5377	(4.202)	0	0	0
2022/10/21	2030	03/08/2023	12.89	Put	Bond Future	1,210.3400	1.2103	1,294.1100	1.2941	6.921	0	0	350
2022/10/21	2030	03/08/2023	11.34	Call	Bond Future	2,772.9800	2.7730	2,587.6600	2.5877	(6.683)	0	0	0
2022/10/21	2030	03/08/2023	11.34	Put	Bond Future	3,168.1200	3.1681	3,353.3100	3.3533	5.845	0	0	0
2022/10/21	2030	03/08/2023	11.35	Call	Bond Future	2,794.1500	2.7942	2,608.0000	2.6080	(6.662)	0	0	0
2022/10/21	2030	03/08/2023	11.36	Put	Bond Future	3,129.3800	3.1294	3,312.9200	3.3129	5.865	0	0	0
2022/10/21	2030	03/08/2023	10.40	Call	Bond Future	1,207.3900	1.2074	1,100.1300	1.1001	(8.884)	0	0	1,012
2022/10/21	2030	03/08/2023	10.65	Call	Bond Future	1,535.4500	1.5354	1,408.2800	1.4083	(8.282)	0	0	350
2022/10/21	2030	03/08/2023	10.65	Put	Bond Future	4,791.6600	4.7917	5,035.0000	5.0350	5.078	0	0	0
2022/10/21	2030	03/08/2023			Bond Future	11.4376	84.7356	11.5296	84.3650	0.805	0.0000	0.0000	0
2022/10/21	2030	03/08/2023	12.59	Call	Bond Future	5,953.3000	5.9533	5,681.5800	5.6816	(4.564)	0	0	0
2022/10/21	2030	03/08/2023	12.59	Put	Bond Future	1,459.1100	1.4591	1,557.9000	1.5579	6.771	0	0	1,012
2022/10/21	2030	03/08/2023	11.35	Put	Bond Future	3,148.7000	3.1487	3,333.0600	3.3331	5.855	0	0	0
2022/10/21	2030	03/08/2023	11.36	Call	Bond Future	2,815.4000	2.8154	2,628.4300	2.6284	(6.641)	0	0	0
2022/10/21	2030	03/08/2023	10.40	Put	Bond Future	5,530.1200	5.5301	5,793.3700	5.7934	4.760	0	0	0

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2022/10/21	2030	02/11/2023	10.81	Call	Bond Future	1,395.6400	1.3956	1,270.1800	1.2702	(8.989)	0	0	0
2022/10/21	2030	02/11/2023	10.81	Put	Bond Future	4,529.1700	4.5292	4,781.9300	4.7819	5.581	0	0	0
2022/10/21	2030	02/11/2023	10.80	Call	Bond Future	1,381.5300	1.3815	1,256.9400	1.2569	(9.018)	0	0	0
2022/10/21	2030	02/11/2023	10.80	Put	Bond Future	4,556.0000	4.5560	4,809.6300	4.8096	5.567	0	0	0
2022/10/21	2030	02/11/2023			Bond Future	11.5932	86.4872	11.6903	86.1090	0.837	0.0000	0.0000	0
2022/10/21	2030	02/11/2023	10.82	Call	Bond Future	1,409.5200	1.4095	1,283.1900	1.2832	(8.963)	0	0	0
2022/10/21	2030	02/11/2023	10.82	Put	Bond Future	4,502.1300	4.5021	4,754.0200	4.7540	5.595	0	0	0
2022/10/21	2032	03/11/2022	9.31	Put	Bond Future	11,515.2000	11.5152	11,977.0000	11.9770	4.010	0	0	0
2022/10/21	2032	03/11/2022	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	454
2022/10/21	2032	03/11/2022	9.36	Put	Bond Future	11,220.5300	11.2205	11,682.3300	11.6823	4.116	0	0	0
2022/10/21	2032	03/11/2022	9.46	Put	Bond Future	10,634.8500	10.6348	11,096.6500	11.0966	4.342	0	0	0
2022/10/21	2032	03/11/2022	10.56	Put	Bond Future	4,502.4400	4.5024	4,963.2400	4.9632	10.234	0	0	180
2022/10/21	2032	03/11/2022	9.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	750
2022/10/21	2032	03/11/2022	9.92	Put	Bond Future	8,002.1500	8.0022	8,463.9500	8.4639	5.771	0	0	0
2022/10/21	2032	03/11/2022	10.11	Put	Bond Future	6,943.5200	6.9435	7,405.3200	7.4053	6.651	0	0	454
2022/10/21	2032	03/11/2022	10.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/21	2032	03/11/2022	10.16	Put	Bond Future	6,667.6800	6.6677	7,129.4800	7.1295	6.926	0	0	180
2022/10/21	2032	03/11/2022			Bond Future	11.4353	82.8108	11.5287	82.3490	0.817	0.0000	0.0000	113,000
2022/10/21	2032	03/11/2022	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	180
2022/10/21	2032	03/11/2022	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/10/21	2032	03/11/2022	11.55	Call	Bond Future	1,138.7000	1.1387	845.9200	0.8459	(25.712)	0	0	0
2022/10/21	2032	03/11/2022	11.55	Put	Bond Future	572.3000	0.5723	741.3200	0.7413	29.533	0	0	500
2022/10/21	2032	03/11/2022	12.30	Call	Bond Future	4,177.2100	4.1772	3,726.7800	3.7268	(10.783)	0	0	0
2022/10/21	2032	03/11/2022	12.30	Put	Bond Future	33.5100	0.0335	44.8800	0.0449	33.930	0	0	750
2022/10/21	2032	03/11/2022	10.66	Call	Bond Future	4.9500	0.0050	1.4200	0.0014	(71.313)	0	0	0
2022/10/21	2032	03/11/2022	10.66	Put	Bond Future	3,975.4600	3.9755	4,433.7300	4.4337	11.527	0	0	0
2022/10/21	2032	03/11/2022	10.67	Call	Bond Future	5.5800	0.0056	1.6400	0.0016	(70.609)	0	0	750
2022/10/21	2032	03/11/2022	10.67	Put	Bond Future	3,923.2700	3.9233	4,381.1300	4.3811	11.670	0	0	0
2022/10/21	2032	03/11/2022	11.45	Call	Bond Future	846.6900	0.8467	599.0600	0.5991	(29.247)	0	0	0
2022/10/21	2032	03/11/2022	11.45	Put	Bond Future	773.8500	0.7739	988.0200	0.9880	27.676	0	0	7,500
2022/10/21	2032	03/11/2022	10.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/10/21	2032	03/11/2022	10.21	Put	Bond Future	6,392.9600	6.3930	6,854.7600	6.8548	7.224	0	0	0
2022/10/21	2032	03/11/2022	10.49	Call	Bond Future	0.4300	0.0004	0.0800	0.0001	(81.395)	0	0	0
2022/10/21	2032	03/11/2022	10.49	Put	Bond Future	4,875.6100	4.8756	5,337.0600	5.3371	9.464	0	0	454
2022/10/21	2032	03/11/2022	10.56	Call	Bond Future	1.2900	0.0013	0.2900	0.0003	(77.519)	0	0	0
2022/10/21	2032	03/11/2022	10.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/21	2032	02/02/2023	11.69	Call	Bond Future	2,544.1800	2.5442	2,284.4200	2.2844	(10.210)	0	0	0
2022/10/21	2032	02/02/2023	11.69	Put	Bond Future	2,116.4900	2.1165	2,328.7300	2.3287	10.028	0	0	0
2022/10/21	2032	02/02/2023	10.40	Call	Bond Future	373.7000	0.3737	306.4300	0.3064	(18.001)	0	0	0
2022/10/21	2032	02/02/2023	10.40	Put	Bond Future	6,469.5900	6.4696	6,874.3200	6.8743	6.256	0	0	0
2022/10/21	2032	02/02/2023	10.50	Call	Bond Future	443.8200	0.4438	366.4100	0.3664	(17.442)	0	0	0
2022/10/21	2032	02/02/2023	10.50	Put	Bond Future	6,009.6300	6.0096	6,404.2200	6.4042	6.566	0	0	454
2022/10/21	2032	02/02/2023	10.67	Call	Bond Future	608.8600	0.6089	510.0700	0.5101	(16.225)	0	0	750
2022/10/21	2032	02/02/2023	10.67	Put	Bond Future	5,283.2400	5.2832	5,656.4500	5.6564	7.064	0	0	0
2022/10/21	2032	02/02/2023	10.22	Call	Bond Future	270.3400	0.2703	218.9300	0.2189	(19.017)	0	0	500
2022/10/21	2032	02/02/2023	10.22	Put	Bond Future	7,331.1400	7.3311	7,751.7300	7.7517	5.737	0	0	0
2022/10/21	2032	02/02/2023	9.47	Call	Bond Future	57.0500	0.0571	43.7000	0.0437	(23.401)	0	0	500

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
2022/10/21	2032	02/02/2023	9.47	Put	Bond Future	11,292.2400	11.2922	11,750.8900	11.7509	4.062	0	0	0
2022/10/21	2032	02/02/2023	9.92	Call	Bond Future	151.2000	0.1512	119.8300	0.1198	(20.747)	0	0	750
2022/10/21	2032	02/02/2023	9.92	Put	Bond Future	8,851.5300	8.8515	9,292.1600	9.2922	4.978	0	0	0
2022/10/21	2032	02/02/2023			Bond Future	11.6013	84.3375	11.6992	83.8655	0.845	0.0000	0.0000	111,919
2022/10/21	2032	02/02/2023	11.84	Call	Bond Future	2,965.1300	2.9651	2,682.5600	2.6826	(9.530)	0	0	0
2022/10/21	2032	02/02/2023	11.84	Put	Bond Future	1,821.3800	1.8214	2,010.8100	2.0108	10.400	0	0	500
2022/10/21	2032	02/02/2023	12.75	Call	Bond Future	6,005.2900	6.0053	5,618.0300	5.6180	(6.449)	0	0	0
2022/10/21	2032	02/02/2023	12.75	Put	Bond Future	694.3900	0.6944	779.1300	0.7791	12.204	0	0	750
2022/10/21	2032	02/02/2023	10.38	Call	Bond Future	360.8000	0.3608	295.4500	0.2955	(18.113)	0	0	0
2022/10/21	2032	02/02/2023	10.38	Put	Bond Future	6,563.2100	6.5632	6,969.8600	6.9699	6.196	0	0	0
2022/10/21	2032	02/02/2023	10.39	Call	Bond Future	367.1600	0.3672	300.8500	0.3009	(18.060)	0	0	0
2022/10/21	2032	02/02/2023	10.39	Put	Bond Future	6,516.2900	6.5163	6,921.9800	6.9220	6.226	0	0	0
2022/10/21	2032	02/02/2023	10.16	Call	Bond Future	241.6400	0.2416	194.8500	0.1948	(19.364)	0	0	0
2022/10/21	2032	02/02/2023	10.16	Put	Bond Future	7,627.1900	7.6272	8,052.4000	8.0524	5.575	0	0	454
2022/10/21	2032	02/02/2023	9.31	Call	Bond Future	38.3200	0.0383	28.9400	0.0289	(24.478)	0	0	454
2022/10/21	2032	02/02/2023	9.31	Put	Bond Future	12,197.2600	12.1973	12,659.8800	12.6599	3.793	0	0	0
2022/10/21	2032	04/05/2023	10.89	Call	Bond Future	1,386.5100	1.3865	1,237.4700	1.2375	(10.749)	0	0	0
2022/10/21	2032	04/05/2023	10.89	Put	Bond Future	5,549.5900	5.5496	5,882.9700	5.8830	6.007	0	0	0
2022/10/21	2032	04/05/2023	11.37	Call	Bond Future	2,272.3300	2.2723	2,064.8400	2.0648	(9.131)	0	0	400
2022/10/21	2032	04/05/2023	13.43	Call	Bond Future	8,411.4800	8.4115	8,013.0900	8.0131	(4.736)	0	0	0
2022/10/21	2032	04/05/2023	13.43	Put	Bond Future	941.3500	0.9414	1,025.3800	1.0254	8.927	0	0	400
2022/10/21	2032	04/05/2023			Bond Future	11.7428	81.8963	11.8454	81.4139	0.874	0.0000	0.0000	65,845
2022/10/21	2032	04/05/2023	11.37	Put	Bond Future	4,058.4100	4.0584	4,333.3400	4.3333	6.774	0	0	0
2022/10/21	2032	04/05/2023	10.62	Call	Bond Future	1,012.6900	1.0127	893.9800	0.8940	(11.722)	0	0	400
2022/10/21	2032	04/05/2023	10.62	Put	Bond Future	6,552.4800	6.5525	6,916.1900	6.9162	5.551	0	0	0
2022/10/21	2032	04/05/2023	10.87	Call	Bond Future	1,356.1200	1.3561	1,209.4000	1.2094	(10.819)	0	0	0
2022/10/21	2032	04/05/2023	10.87	Put	Bond Future	5,620.1800	5.6202	5,955.8800	5.9559	5.973	0	0	0
2022/10/21	2032	04/05/2023	10.88	Call	Bond Future	1,371.1600	1.3712	1,223.2800	1.2233	(10.785)	0	0	0
2022/10/21	2032	04/05/2023	10.88	Put	Bond Future	5,584.7100	5.5847	5,919.2500	5.9192	5.990	0	0	0
2022/10/21	2032	03/08/2023	11.90	Call	Bond Future	3,541.6100	3.5416	3,282.9900	3.2830	(7.302)	0	0	5,000
2022/10/21	2032	03/08/2023	11.90	Put	Bond Future	3,480.7500	3.4807	3,714.7700	3.7148	6.723	0	0	0
2022/10/21	2032	03/08/2023	11.77	Call	Bond Future	3,223.0200	3.2230	2,978.1400	2.9781	(7.598)	0	0	0
2022/10/21	2032	03/08/2023	11.77	Put	Bond Future	3,763.7000	3.7637	4,011.4600	4.0115	6.583	0	0	0
2022/10/21	2032	03/08/2023			Bond Future	11.8868	83.5860	11.9941	83.0934	0.903	0.0000	0.0000	2,600
2022/10/21	2032	03/08/2023	11.75	Call	Bond Future	3,175.2800	3.1753	2,932.5500	2.9325	(7.644)	0	0	0
2022/10/21	2032	03/08/2023	11.75	Put	Bond Future	3,809.0300	3.8090	4,058.9400	4.0589	6.561	0	0	0
2022/10/21	2032	03/08/2023	11.76	Call	Bond Future	3,199.2500	3.1993	2,955.4500	2.9555	(7.621)	0	0	0
2022/10/21	2032	03/08/2023	11.76	Put	Bond Future	3,786.4500	3.7864	4,035.2900	4.0353	6.572	0	0	0
2022/10/21	2032	02/11/2023	11.24	Call	Bond Future	1,672.2200	1.6722	1,504.0000	1.5040	(10.060)	0	0	0
2022/10/21	2032	02/11/2023	11.24	Put	Bond Future	5,376.5000	5.3765	5,711.0900	5.7111	6.223	0	0	0
2022/10/21	2032	02/11/2023			Bond Future	12.0401	81.1530	12.1524	80.6502	0.933	0.0000	0.0000	0
2022/10/21	2032	02/11/2023	11.22	Call	Bond Future	1,640.0500	1.6400	1,474.0800	1.4741	(10.120)	0	0	0
2022/10/21	2032	02/11/2023	11.22	Put	Bond Future	5,439.7800	5.4398	5,776.6200	5.7766	6.192	0	0	0
2022/10/21	2032	02/11/2023	11.23	Call	Bond Future	1,656.2400	1.6562	1,489.1400	1.4891	(10.089)	0	0	0
2022/10/21	2032	02/11/2023	11.23	Put	Bond Future	5,408.2300	5.4082	5,743.9400	5.7439	6.207	0	0	0
2022/10/21	2033	03/11/2022			Bond Future	109.6054	109.6054	110.2996	110.2996	0.633	0.0000	0.0000	590
2022/10/21	2033	02/02/2023			Bond Future	111.6533	111.6533	112.3582	112.3582	0.631	0.0000	0.0000	6,990

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
2022/10/21	2033	04/05/2023			Bond Future	112.5711	112.5711	113.2894	113.2894	0.638	0.0000	0.0000	0
2022/10/21	2033	03/08/2023			Bond Future	114.9173	114.9173	115.6503	115.6503	0.638	0.0000	0.0000	0
2022/10/21	2033	02/11/2023			Bond Future	115.8899	115.8899	116.6381	116.6381	0.646	0.0000	0.0000	0
2022/10/21	2037	03/11/2022	11.30	Put	Bond Future	3,715.1800	3.7152	4,128.5000	4.1285	11.125	0	0	0
2022/10/21	2037	03/11/2022	11.31	Call	Bond Future	44.0300	0.0440	21.1900	0.0212	(51.874)	0	0	0
2022/10/21	2037	03/11/2022	11.31	Put	Bond Future	3,658.5500	3.6586	4,070.5200	4.0705	11.260	0	0	0
2022/10/21	2037	03/11/2022	11.32	Call	Bond Future	47.2100	0.0472	22.9500	0.0229	(51.387)	0	0	0
2022/10/21	2037	03/11/2022			Bond Future	11.9377	79.0139	12.0162	78.5791	0.657	0.0000	0.0000	24,981
2022/10/21	2037	03/11/2022	11.30	Call	Bond Future	41.0500	0.0411	19.5600	0.0196	(52.351)	0	0	0
2022/10/21	2037	03/11/2022	11.32	Put	Bond Future	3,602.1900	3.6022	4,012.7400	4.0127	11.397	0	0	0
2022/10/21	2037	02/02/2023	11.97	Call	Bond Future	2,319.9500	2.3200	2,101.4100	2.1014	(9.420)	0	0	0
2022/10/21	2037	02/02/2023	11.03	Call	Bond Future	551.5200	0.5515	470.8100	0.4708	(14.634)	0	0	0
2022/10/21	2037	02/02/2023	11.03	Put	Bond Future	6,672.1900	6.6722	7,035.9500	7.0360	5.452	0	0	0
2022/10/21	2037	02/02/2023	11.04	Call	Bond Future	562.3700	0.5624	480.4400	0.4804	(14.569)	0	0	0
2022/10/21	2037	02/02/2023	11.04	Put	Bond Future	6,622.0000	6.6220	6,984.5400	6.9845	5.475	0	0	0
2022/10/21	2037	02/02/2023			Bond Future	12.0908	76.2147	12.1728	75.7703	0.678	0.0000	0.0000	121,358
2022/10/21	2037	02/02/2023	11.10	Call	Bond Future	630.5100	0.6305	541.1500	0.5412	(14.173)	0	0	636
2022/10/21	2037	02/02/2023	11.10	Put	Bond Future	6,325.3000	6.3253	6,680.4100	6.6804	5.614	0	0	0
2022/10/21	2037	02/02/2023	11.97	Put	Bond Future	2,982.3700	2.9824	3,208.3000	3.2083	7.576	0	0	636
2022/10/21	2037	02/02/2023	11.05	Call	Bond Future	573.3600	0.5734	490.2200	0.4902	(14.500)	0	0	0
2022/10/21	2037	02/02/2023	11.05	Put	Bond Future	6,572.0200	6.5720	6,933.3500	6.9334	5.498	0	0	0
2022/10/21	2037	04/05/2023	13.73	Put	Bond Future	1,318.8100	1.3188	1,408.3200	1.4083	6.787	0	0	400
2022/10/21	2037	04/05/2023	11.30	Call	Bond Future	1,523.7700	1.5238	1,385.5100	1.3855	(9.074)	0	0	0
2022/10/21	2037	04/05/2023	11.30	Put	Bond Future	6,723.4600	6.7235	7,039.4600	7.0395	4.700	0	0	0
2022/10/21	2037	04/05/2023	11.31	Call	Bond Future	1,540.9600	1.5410	1,401.6100	1.4016	(9.043)	0	0	0
2022/10/21	2037	04/05/2023	11.31	Put	Bond Future	6,681.6900	6.6817	6,996.6000	6.9966	4.713	0	0	0
2022/10/21	2037	04/05/2023	11.03	Put	Bond Future	7,918.2900	7.9183	8,263.0100	8.2630	4.353	0	0	0
2022/10/21	2037	04/05/2023			Bond Future	12.2255	77.7721	12.3108	77.3178	0.698	0.0000	0.0000	0
2022/10/21	2037	04/05/2023	11.78	Call	Bond Future	2,506.8500	2.5069	2,313.9400	2.3139	(7.695)	0	0	400
2022/10/21	2037	04/05/2023	11.78	Put	Bond Future	4,946.1100	4.9461	5,207.4600	5.2075	5.284	0	0	0
2022/10/21	2037	04/05/2023	13.73	Call	Bond Future	8,764.1400	8.7641	8,399.3900	8.3994	(4.162)	0	0	0
2022/10/21	2037	04/05/2023	11.32	Call	Bond Future	1,558.4800	1.5585	1,418.0200	1.4180	(9.013)	0	0	0
2022/10/21	2037	04/05/2023	11.32	Put	Bond Future	6,640.3100	6.6403	6,954.1100	6.9541	4.726	0	0	0
2022/10/21	2037	04/05/2023	11.03	Call	Bond Future	1,102.5000	1.1025	992.9600	0.9930	(9.936)	0	0	400
2022/10/21	2037	03/08/2023	12.13	Call	Bond Future	3,490.6700	3.4907	3,266.0900	3.2661	(6.434)	0	0	0
2022/10/21	2037	03/08/2023	12.13	Put	Bond Future	4,745.3500	4.7454	4,984.5900	4.9846	5.042	0	0	0
2022/10/21	2037	03/08/2023	12.12	Call	Bond Future	3,464.7100	3.4647	3,241.1300	3.2411	(6.453)	0	0	0
2022/10/21	2037	03/08/2023	12.12	Put	Bond Future	4,773.1600	4.7732	5,013.4000	5.0134	5.033	0	0	0
2022/10/21	2037	03/08/2023			Bond Future	12.3664	75.1186	12.4552	74.6548	0.719	0.0000	0.0000	0
2022/10/21	2037	03/08/2023	12.14	Call	Bond Future	3,516.7200	3.5167	3,291.1400	3.2911	(6.414)	0	0	0
2022/10/21	2037	03/08/2023	12.14	Put	Bond Future	4,717.6900	4.7177	4,955.9300	4.9559	5.050	0	0	0
2022/10/21	2037	02/11/2023	11.56	Put	Bond Future	6,945.6200	6.9456	7,266.8000	7.2668	4.624	0	0	0
2022/10/21	2037	02/11/2023	11.57	Call	Bond Future	1,864.2800	1.8643	1,710.9300	1.7109	(8.226)	0	0	0
2022/10/21	2037	02/11/2023	11.55	Put	Bond Future	6,984.9400	6.9849	7,307.1300	7.3071	4.613	0	0	0
2022/10/21	2037	02/11/2023			Bond Future	12.5032	76.6716	12.5956	76.1981	0.739	0.0000	0.0000	0
2022/10/21	2037	02/11/2023	11.56	Call	Bond Future	1,846.7200	1.8467	1,694.3900	1.6944	(8.249)	0	0	0
2022/10/21	2037	02/11/2023	11.57	Put	Bond Future	6,906.4700	6.9065	7,226.6300	7.2266	4.636	0	0	0

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2022/10/21	2037	02/11/2023	11.55	Call	Bond Future	1,829.2700	1.8293	1,677.9500	1.6779	(8.272)	0	0	0
2022/10/21	2038	03/11/2022			Bond Future	121.9225	121.9225	122.2720	122.2720	0.287	0.0000	0.0000	1,300
2022/10/21	2038	02/02/2023			Bond Future	122.2831	122.2831	122.6367	122.6367	0.289	0.0000	0.0000	2,886
2022/10/21	2038	04/05/2023			Bond Future	124.8064	124.8064	125.1660	125.1660	0.288	0.0000	0.0000	1,718
2022/10/21	2038	03/08/2023			Bond Future	125.4361	125.4361	125.8028	125.8028	0.292	0.0000	0.0000	0
2022/10/21	2038	02/11/2023			Bond Future	128.0557	128.0557	128.4299	128.4299	0.292	0.0000	0.0000	0
2022/10/21	2040	03/11/2022	10.60	Put	Bond Future	8,989.4300	8.9894	9,426.5300	9.4265	4.862	0	0	0
2022/10/21	2040	03/11/2022	10.70	Call	Bond Future	0.1200	0.0001	0.0300	0.0000	(75.000)	0	0	1,078
2022/10/21	2040	03/11/2022	12.00	Call	Bond Future	1,020.0500	1.0200	772.1000	0.7721	(24.308)	0	0	0
2022/10/21	2040	03/11/2022	12.00	Put	Bond Future	910.4600	0.9105	1,099.6500	1.0997	20.780	0	0	0
2022/10/21	2040	03/11/2022	12.52	Call	Bond Future	3,245.9700	3.2460	2,842.1000	2.8421	(12.442)	0	0	0
2022/10/21	2040	03/11/2022	11.39	Call	Bond Future	55.0600	0.0551	27.8500	0.0279	(49.419)	0	0	0
2022/10/21	2040	03/11/2022	11.40	Call	Bond Future	58.9000	0.0589	30.0700	0.0301	(48.947)	0	0	0
2022/10/21	2040	03/11/2022	11.41	Put	Bond Future	3,598.1800	3.5982	4,004.8000	4.0048	11.301	0	0	0
2022/10/21	2040	03/11/2022	11.20	Call	Bond Future	13.0400	0.0130	5.4400	0.0054	(58.282)	0	0	1,078
2022/10/21	2040	03/11/2022	11.20	Put	Bond Future	4,910.3100	4.9103	5,339.8500	5.3399	8.748	0	0	0
2022/10/21	2040	03/11/2022			Bond Future	11.9816	80.8800	12.0552	80.4428	0.614	0.0000	0.0000	13,035
2022/10/21	2040	03/11/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/21	2040	03/11/2022	10.10	Put	Bond Future	12,641.5900	12.6416	13,078.7300	13.0787	3.458	0	0	0
2022/10/21	2040	03/11/2022	10.60	Call	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	1,467
2022/10/21	2040	03/11/2022	10.70	Put	Bond Future	8,286.1200	8.2861	8,723.1700	8.7232	5.274	0	0	0
2022/10/21	2040	03/11/2022	11.50	Call	Bond Future	110.8300	0.1108	61.6900	0.0617	(44.338)	0	0	0
2022/10/21	2040	03/11/2022	11.50	Put	Bond Future	3,072.9800	3.0730	3,460.9800	3.4610	12.626	0	0	0
2022/10/21	2040	03/11/2022	12.52	Put	Bond Future	132.6800	0.1327	165.9500	0.1659	25.075	0	0	1,078
2022/10/21	2040	03/11/2022	11.39	Put	Bond Future	3,718.4900	3.7185	4,128.4200	4.1284	11.024	0	0	0
2022/10/21	2040	03/11/2022	11.40	Put	Bond Future	3,658.1900	3.6582	4,066.5000	4.0665	11.162	0	0	0
2022/10/21	2040	03/11/2022	11.41	Call	Bond Future	62.9600	0.0630	32.4400	0.0324	(48.475)	0	0	0
2022/10/21	2040	03/11/2022	10.80	Call	Bond Future	0.3300	0.0003	0.0900	0.0001	(72.727)	0	0	0
2022/10/21	2040	03/11/2022	10.80	Put	Bond Future	7,591.6600	7.5917	8,028.5600	8.0286	5.755	0	0	0
2022/10/21	2040	03/11/2022	11.30	Call	Bond Future	28.9300	0.0289	13.4200	0.0134	(53.612)	0	0	1,467
2022/10/21	2040	03/11/2022	11.30	Put	Bond Future	4,273.2200	4.2732	4,694.8500	4.6949	9.867	0	0	0
2022/10/21	2040	02/02/2023	12.24	Call	Bond Future	3,231.9700	3.2320	2,976.0900	2.9761	(7.917)	0	0	0
2022/10/21	2040	02/02/2023	12.24	Put	Bond Future	2,586.6000	2.5866	2,777.5900	2.7776	7.384	0	0	0
2022/10/21	2040	02/02/2023	12.27	Call	Bond Future	3,331.1600	3.3312	3,071.0400	3.0710	(7.809)	0	0	0
2022/10/21	2040	02/02/2023	12.27	Put	Bond Future	2,512.9400	2.5129	2,699.6900	2.6997	7.432	0	0	388
2022/10/21	2040	02/02/2023	11.12	Call	Bond Future	660.1600	0.6602	571.3600	0.5714	(13.451)	0	0	0
2022/10/21	2040	02/02/2023	11.12	Put	Bond Future	6,935.1700	6.9352	7,293.2400	7.2932	5.163	0	0	0
2022/10/21	2040	02/02/2023	11.19	Call	Bond Future	751.9700	0.7520	654.0600	0.6541	(13.020)	0	0	621
2022/10/21	2040	02/02/2023	11.19	Put	Bond Future	6,566.3700	6.5664	6,915.3300	6.9153	5.314	0	0	0
2022/10/21	2040	02/02/2023	12.07	Put	Bond Future	3,040.4600	3.0405	3,256.3000	3.2563	7.099	0	0	621
2022/10/21	2040	02/02/2023	10.96	Call	Bond Future	484.9200	0.4849	414.9300	0.4149	(14.433)	0	0	388
2022/10/21	2040	02/02/2023	10.96	Put	Bond Future	7,827.6900	7.8277	8,204.5700	8.2046	4.815	0	0	0
2022/10/21	2040	02/02/2023	10.93	Call	Bond Future	458.9000	0.4589	391.9300	0.3919	(14.594)	0	0	0
2022/10/21	2040	02/02/2023			Bond Future	12.1289	77.8648	12.2057	77.4179	0.633	0.0000	0.0000	115,757
2022/10/21	2040	02/02/2023	12.07	Call	Bond Future	2,694.5600	2.6946	2,463.5300	2.4635	(8.574)	0	0	0
2022/10/21	2040	02/02/2023	11.10	Call	Bond Future	635.4500	0.6355	549.1700	0.5492	(13.578)	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
2022/10/21	2040	02/02/2023	11.10	Put	Bond Future	7,042.7900	7.0428	7,403.3800	7.4034	5.120	0	0	0
2022/10/21	2040	02/02/2023	11.11	Call	Bond Future	647.6700	0.6477	560.1400	0.5601	(13.515)	0	0	0
2022/10/21	2040	02/02/2023	11.11	Put	Bond Future	6,988.8000	6.9888	7,348.1400	7.3481	5.142	0	0	0
2022/10/21	2040	02/02/2023	10.18	Call	Bond Future	91.2500	0.0913	74.0200	0.0740	(18.882)	0	0	0
2022/10/21	2040	02/02/2023	10.18	Put	Bond Future	12,952.2400	12.9522	13,381.8800	13.3819	3.317	0	0	0
2022/10/21	2040	02/02/2023	10.21	Call	Bond Future	98.2400	0.0982	79.8600	0.0799	(18.709)	0	0	388
2022/10/21	2040	02/02/2023	10.21	Put	Bond Future	12,736.9600	12.7370	13,165.4500	13.1655	3.364	0	0	0
2022/10/21	2040	02/02/2023	10.93	Put	Bond Future	8,004.2200	8.0042	8,384.1200	8.3841	4.746	0	0	0
2022/10/21	2040	04/05/2023	12.78	Call	Bond Future	5,624.1600	5.6242	5,326.5300	5.3265	(5.292)	0	0	0
2022/10/21	2040	04/05/2023	12.78	Put	Bond Future	2,715.5500	2.7156	2,874.7200	2.8747	5.861	0	0	388
2022/10/21	2040	04/05/2023	13.45	Put	Bond Future	1,709.4300	1.7094	1,816.5300	1.8165	6.265	0	0	486
2022/10/21	2040	04/05/2023	11.43	Call	Bond Future	1,784.9700	1.7850	1,635.3200	1.6353	(8.384)	0	0	0
2022/10/21	2040	04/05/2023	11.43	Put	Bond Future	6,785.6800	6.7857	7,092.8300	7.0928	4.526	0	0	0
2022/10/21	2040	04/05/2023	10.73	Put	Bond Future	10,427.6000	10.4276	10,803.1500	10.8032	3.601	0	0	0
2022/10/21	2040	04/05/2023			Bond Future	12.2581	79.4560	12.3380	78.9992	0.652	0.0000	0.0000	0
2022/10/21	2040	04/05/2023	13.45	Call	Bond Future	8,102.0800	8.1021	7,752.3800	7.7524	(4.316)	0	0	0
2022/10/21	2040	04/05/2023	11.42	Call	Bond Future	1,765.2800	1.7653	1,616.7700	1.6168	(8.413)	0	0	0
2022/10/21	2040	04/05/2023	11.42	Put	Bond Future	6,829.4500	6.8295	7,137.7400	7.1377	4.514	0	0	0
2022/10/21	2040	04/05/2023	11.48	Call	Bond Future	1,885.1800	1.8852	1,729.7800	1.7298	(8.243)	0	0	486
2022/10/21	2040	04/05/2023	11.48	Put	Bond Future	6,569.7100	6.5697	6,871.1100	6.8711	4.588	0	0	0
2022/10/21	2040	04/05/2023	10.73	Call	Bond Future	793.5900	0.7936	712.3400	0.7123	(10.238)	0	0	486
2022/10/21	2040	04/05/2023	10.92	Call	Bond Future	1,001.0500	1.0011	903.5500	0.9036	(9.740)	0	0	388
2022/10/21	2040	04/05/2023	10.92	Put	Bond Future	9,338.2500	9.3383	9,697.5500	9.6975	3.848	0	0	0
2022/10/21	2040	04/05/2023	11.41	Call	Bond Future	1,745.7200	1.7457	1,598.3500	1.5984	(8.442)	0	0	0
2022/10/21	2040	04/05/2023	11.41	Put	Bond Future	6,873.4400	6.8734	7,182.8700	7.1829	4.502	0	0	0
2022/10/21	2040	04/05/2023	10.17	Call	Bond Future	367.8500	0.3678	324.4300	0.3244	(11.804)	0	0	388
2022/10/21	2040	04/05/2023	10.17	Put	Bond Future	14,004.6200	14.0046	14,418.0000	14.4180	2.952	0	0	0
2022/10/21	2040	03/08/2023	12.23	Call	Bond Future	4,013.3700	4.0134	3,778.3000	3.7783	(5.857)	0	0	0
2022/10/21	2040	03/08/2023	12.23	Put	Bond Future	4,940.9700	4.9410	5,172.2800	5.1723	4.681	0	0	0
2022/10/21	2040	03/08/2023			Bond Future	12.3930	76.5869	12.4761	76.1205	0.671	0.0000	0.0000	0
2022/10/21	2040	03/08/2023	12.22	Call	Bond Future	3,984.9800	3.9850	3,750.9000	3.7509	(5.874)	0	0	0
2022/10/21	2040	03/08/2023	12.22	Put	Bond Future	4,970.0800	4.9701	5,202.3800	5.2024	4.674	0	0	0
2022/10/21	2040	03/08/2023	12.21	Call	Bond Future	3,956.4100	3.9564	3,723.3100	3.7233	(5.892)	0	0	0
2022/10/21	2040	03/08/2023	12.21	Put	Bond Future	4,999.0700	4.9991	5,232.3500	5.2324	4.666	0	0	0
2022/10/21	2040	02/11/2023	11.59	Call	Bond Future	2,208.5300	2.2085	2,047.6800	2.0477	(7.283)	0	0	0
2022/10/21	2040	02/11/2023	11.60	Put	Bond Future	7,628.7100	7.6287	7,942.9100	7.9429	4.119	0	0	0
2022/10/21	2040	02/11/2023	11.58	Call	Bond Future	2,189.1100	2.1891	2,029.2500	2.0293	(7.303)	0	0	0
2022/10/21	2040	02/11/2023	11.58	Put	Bond Future	7,713.0200	7.7130	8,029.2000	8.0292	4.099	0	0	0
2022/10/21	2040	02/11/2023			Bond Future	12.5234	78.1702	12.6097	77.6941	0.690	0.0000	0.0000	0
2022/10/21	2040	02/11/2023	11.59	Put	Bond Future	7,670.6300	7.6706	7,985.8200	7.9858	4.109	0	0	0
2022/10/21	2040	02/11/2023	11.60	Call	Bond Future	2,228.3400	2.2283	2,066.5000	2.0665	(7.263)	0	0	0
2022/10/21	2044	03/11/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/21	2044	03/11/2022	10.10	Put	Bond Future	12,788.8200	12.7888	13,233.1500	13.2332	3.474	0	0	0
2022/10/21	2044	03/11/2022	10.60	Call	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	1,647
2022/10/21	2044	03/11/2022	10.60	Put	Bond Future	8,998.8100	8.9988	9,443.1100	9.4431	4.937	0	0	0
2022/10/21	2044	03/11/2022	10.80	Call	Bond Future	0.3500	0.0004	0.0900	0.0001	(74.286)	0	0	0
2022/10/21	2044	03/11/2022	10.80	Put	Bond Future	7,556.9000	7.5569	8,000.9700	8.0010	5.876	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
2022/10/21	2044	03/11/2022	11.41	Call	Bond Future	85.5700	0.0856	46.1700	0.0462	(46.044)	0	0	0
2022/10/21	2044	03/11/2022	11.41	Put	Bond Future	3,484.9600	3.4850	3,889.8900	3.8899	11.619	0	0	0
2022/10/21	2044	03/11/2022	11.30	Call	Bond Future	40.6100	0.0406	19.8000	0.0198	(51.244)	0	0	1,647
2022/10/21	2044	03/11/2022	11.30	Put	Bond Future	4,163.8200	4.1638	4,587.3400	4.5873	10.171	0	0	0
2022/10/21	2044	03/11/2022	11.40	Put	Bond Future	3,545.0300	3.5450	3,952.0200	3.9520	11.481	0	0	0
2022/10/21	2044	03/11/2022			Bond Future	11.9501	77.8463	12.0237	77.4019	0.616	0.0000	0.0000	44,236
2022/10/21	2044	03/11/2022	11.39	Call	Bond Future	75.2800	0.0753	39.9200	0.0399	(46.971)	0	0	0
2022/10/21	2044	03/11/2022	11.39	Put	Bond Future	3,605.4600	3.6055	4,014.4300	4.0144	11.343	0	0	0
2022/10/21	2044	03/11/2022	11.40	Call	Bond Future	80.2900	0.0803	42.9500	0.0429	(46.506)	0	0	0
2022/10/21	2044	02/02/2023	12.00	Call	Bond Future	2,631.9800	2.6320	2,401.5200	2.4015	(8.756)	0	0	0
2022/10/21	2044	02/02/2023	12.00	Put	Bond Future	3,161.5400	3.1615	3,385.1900	3.3852	7.074	0	0	4,000
2022/10/21	2044	02/02/2023	11.20	Put	Bond Future	6,436.4900	6.4365	6,784.9700	6.7850	5.414	0	0	0
2022/10/21	2044	02/02/2023	11.90	Call	Bond Future	2,339.0400	2.3390	2,124.2600	2.1243	(9.182)	0	0	1,300
2022/10/21	2044	02/02/2023	11.90	Put	Bond Future	3,474.1400	3.4741	3,713.4700	3.7135	6.889	0	0	0
2022/10/21	2044	02/02/2023	11.14	Call	Bond Future	738.2400	0.7382	640.8900	0.6409	(13.187)	0	0	0
2022/10/21	2044	02/02/2023	11.14	Put	Bond Future	6,755.0900	6.7551	7,111.8500	7.1118	5.281	0	0	0
2022/10/21	2044	02/02/2023	11.15	Call	Bond Future	752.0400	0.7520	653.3300	0.6533	(13.126)	0	0	0
2022/10/21	2044	02/02/2023	11.15	Put	Bond Future	6,701.2900	6.7013	7,056.6900	7.0567	5.303	0	0	0
2022/10/21	2044	02/02/2023			Bond Future	12.0886	74.9003	12.1654	74.4462	0.635	0.0000	0.0000	82,204
2022/10/21	2044	02/02/2023	11.16	Call	Bond Future	766.0200	0.7660	665.9500	0.6659	(13.064)	0	0	0
2022/10/21	2044	02/02/2023	11.16	Put	Bond Future	6,647.7600	6.6478	7,001.8000	7.0018	5.326	0	0	0
2022/10/21	2044	02/02/2023	11.20	Call	Bond Future	823.8300	0.8238	718.2000	0.7182	(12.822)	0	0	1,300
2022/10/21	2044	04/05/2023	11.75	Put	Bond Future	5,471.0000	5.4710	5,737.8600	5.7379	4.878	0	0	4,115
2022/10/21	2044	04/05/2023	11.41	Call	Bond Future	1,908.4200	1.9084	1,751.5800	1.7516	(8.218)	0	0	0
2022/10/21	2044	04/05/2023	11.41	Put	Bond Future	6,839.9900	6.8400	7,147.2900	7.1473	4.493	0	0	0
2022/10/21	2044	04/05/2023	11.42	Call	Bond Future	1,929.0700	1.9291	1,771.0600	1.7711	(8.191)	0	0	0
2022/10/21	2044	04/05/2023	11.42	Put	Bond Future	6,795.6000	6.7956	7,101.7300	7.1017	4.505	0	0	0
2022/10/21	2044	04/05/2023			Bond Future	12.2095	76.4310	12.2893	75.9669	0.654	0.0000	0.0000	0
2022/10/21	2044	04/05/2023	12.25	Call	Bond Future	4,150.0400	4.1500	3,895.3900	3.8954	(6.136)	0	0	0
2022/10/21	2044	04/05/2023	12.25	Put	Bond Future	3,913.8400	3.9138	4,123.3300	4.1233	5.353	0	0	1,500
2022/10/21	2044	04/05/2023	11.43	Call	Bond Future	1,950.0500	1.9500	1,790.8700	1.7909	(8.163)	0	0	0
2022/10/21	2044	04/05/2023	11.43	Put	Bond Future	6,751.6300	6.7516	7,056.5900	7.0566	4.517	0	0	0
2022/10/21	2044	04/05/2023	11.75	Call	Bond Future	2,701.8600	2.7019	2,504.5800	2.5046	(7.302)	0	0	0
2022/10/21	2044	04/05/2023	12.00	Call	Bond Future	3,389.7400	3.3897	3,163.0600	3.1631	(6.687)	0	0	0
2022/10/21	2044	04/05/2023	12.00	Put	Bond Future	4,631.0600	4.6311	4,868.5200	4.8685	5.128	0	0	4,115
2022/10/21	2044	03/08/2023	12.15	Call	Bond Future	4,023.6900	4.0237	3,786.2400	3.7862	(5.901)	0	0	0
2022/10/21	2044	03/08/2023	12.15	Put	Bond Future	5,099.9800	5.1000	5,336.4100	5.3364	4.636	0	0	0
2022/10/21	2044	03/08/2023	12.16	Call	Bond Future	4,052.5300	4.0525	3,814.0700	3.8141	(5.884)	0	0	0
2022/10/21	2044	03/08/2023	12.16	Put	Bond Future	5,070.0500	5.0700	5,305.4700	5.3055	4.643	0	0	0
2022/10/21	2044	03/08/2023			Bond Future	12.3353	73.6247	12.4183	73.1509	0.673	0.0000	0.0000	0
2022/10/21	2044	03/08/2023	12.17	Call	Bond Future	4,081.4500	4.0814	3,841.9900	3.8420	(5.867)	0	0	0
2022/10/21	2044	03/08/2023	12.17	Put	Bond Future	5,040.2800	5.0403	5,274.7000	5.2747	4.651	0	0	0
2022/10/21	2044	02/11/2023	11.57	Call	Bond Future	2,599.1100	2.5991	2,424.1100	2.4241	(6.733)	0	0	0
2022/10/21	2044	02/11/2023	11.57	Put	Bond Future	7,906.4200	7.9064	8,215.1700	8.2152	3.905	0	0	0
2022/10/21	2044	02/11/2023			Bond Future	12.4565	75.1469	12.5427	74.6631	0.692	0.0000	0.0000	0
2022/10/21	2044	02/11/2023	11.55	Call	Bond Future	2,556.9700	2.5570	2,383.9100	2.3839	(6.768)	0	0	0
2022/10/21	2044	02/11/2023	11.55	Put	Bond Future	7,991.3700	7.9914	8,302.0600	8.3021	3.888	0	0	0
2022/10/21	2044	02/11/2023	11.56	Call	Bond Future	2,577.9900	2.5780	2,403.9600	2.4040	(6.751)	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
2022/10/21	2044	02/11/2023	11.56	Put	Bond Future	7,948.8000	7.9488	8,258.5200	8.2585	3.896	0	0	0
2022/10/21	2046	03/11/2022			Bond Future	106.0280	106.0280	106.4133	106.4133	0.363	0.0000	0.0000	3,971
2022/10/21	2046	02/02/2023			Bond Future	108.0091	108.0091	108.3994	108.3994	0.361	0.0000	0.0000	9,274
2022/10/21	2046	04/05/2023			Bond Future	108.2013	108.2013	108.5987	108.5987	0.367	0.0000	0.0000	5,677
2022/10/21	2046	03/08/2023			Bond Future	110.4568	110.4568	110.8623	110.8623	0.367	0.0000	0.0000	0
2022/10/21	2046	02/11/2023			Bond Future	110.6634	110.6634	111.0771	111.0771	0.374	0.0000	0.0000	0
2022/10/21	2050	03/11/2022			Bond Future	106.9137	106.9137	108.3613	108.3613	1.354	0.0000	0.0000	1,583
2022/10/21	2050	02/02/2023			Bond Future	106.7748	106.7748	108.2471	108.2471	1.379	0.0000	0.0000	8,333
2022/10/21	2050	04/05/2023			Bond Future	108.9778	108.9778	110.4795	110.4795	1.378	0.0000	0.0000	3,582
2022/10/21	2050	03/08/2023			Bond Future	109.0571	109.0571	110.5894	110.5894	1.405	0.0000	0.0000	0
2022/10/21	2050	02/11/2023			Bond Future	111.3346	111.3346	112.8990	112.8990	1.405	0.0000	0.0000	0
2022/10/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/21	AL37	03/11/2022			Index Future	822.4040	822.4040	821.1440	821.1440	(0.153)	0.0000	0.0000	0
2022/10/21	AL37	02/02/2023			Index Future	837.5660	837.5660	836.2660	836.2660	(0.155)	0.0000	0.0000	0
2022/10/21	AL37	04/05/2023			Index Future	854.6370	854.6370	853.3020	853.3020	(0.156)	0.0000	0.0000	0
2022/10/21	AL37	03/08/2023			Index Future	872.2500	872.2500	870.8850	870.8850	(0.156)	0.0000	0.0000	0
2022/10/21	AL37	02/11/2023			Index Future	890.2730	890.2730	888.8790	888.8790	(0.157)	0.0000	0.0000	0
2022/10/21	AL7T	03/11/2022			Index Future	929.1630	929.1630	924.7090	924.7090	(0.479)	0.0000	0.0000	0
2022/10/21	AL7T	02/02/2023			Index Future	946.2940	946.2940	941.7380	941.7380	(0.481)	0.0000	0.0000	0
2022/10/21	AL7T	04/05/2023			Index Future	965.5800	965.5800	960.9230	960.9230	(0.482)	0.0000	0.0000	0
2022/10/21	AL7T	03/08/2023			Index Future	985.4800	985.4800	980.7240	980.7240	(0.483)	0.0000	0.0000	0
2022/10/21	AL7T	02/11/2023			Index Future	1,005.8420	1,005.8420	1,000.9870	1,000.9870	(0.483)	0.0000	0.0000	0
2022/10/21	ALBI	03/11/2022			Index Future	816.0170	816.0170	812.2850	812.2850	(0.457)	0.0000	0.0000	108
2022/10/21	ALBI	02/02/2023			Index Future	831.0620	831.0620	827.2430	827.2430	(0.460)	0.0000	0.0000	17
2022/10/21	ALBI	04/05/2023			Index Future	848.0000	848.0000	844.0960	844.0960	(0.460)	0.0000	0.0000	0
2022/10/21	ALBI	03/08/2023			Index Future	865.4770	865.4770	861.4900	861.4900	(0.461)	0.0000	0.0000	0
2022/10/21	ALBI	02/11/2023			Index Future	883.3590	883.3590	879.2890	879.2890	(0.461)	0.0000	0.0000	0
2022/10/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2022/10/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/10/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/21	CS33	15/09/2033			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
2022/10/21	ES33	03/11/2022			Bond Future	12.7306	70.7749	12.8086	70.4242	0.612	0.0000	0.0000	0
2022/10/21	ES33	02/02/2023			Bond Future	12.9348	72.0973	13.0166	71.7386	0.632	0.0000	0.0000	350
2022/10/21	ES33	04/05/2023			Bond Future	13.1126	69.7895	13.1980	69.4227	0.652	0.0000	0.0000	0
2022/10/21	ES33	03/08/2023			Bond Future	13.2941	71.2452	13.3833	70.8705	0.671	0.0000	0.0000	0
2022/10/21	ES33	02/11/2023			Bond Future	13.4881	68.9377	13.5814	68.5552	0.691	0.0000	0.0000	0
2022/10/21	ES42	03/11/2022			Bond Future	12.9359	69.0167	13.0041	68.6646	0.527	0.0000	0.0000	0
2022/10/21	ES42	02/02/2023			Bond Future	13.1130	70.3062	13.1843	69.9462	0.544	0.0000	0.0000	4,715
2022/10/21	ES42	04/05/2023			Bond Future	13.2743	67.4931	13.3489	67.1250	0.561	0.0000	0.0000	0
2022/10/21	ES42	03/08/2023			Bond Future	13.4337	68.9017	13.5114	68.5256	0.578	0.0000	0.0000	0
2022/10/21	ES42	02/11/2023			Bond Future	13.6037	66.0781	13.6848	65.6943	0.596	0.0000	0.0000	0
2022/10/21	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/21	GOVI	03/11/2022	820.41	Put	GOVI	160,410.0000	16.0410	197,700.0000	19.7700	23.247	0	0	0
2022/10/21	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/21	GOVI	03/11/2022	820.42	Put	GOVI	160,510.0000	16.0510	197,800.0000	19.7800	23.232	0	0	0
2022/10/21	GOVI	03/11/2022			GOVI	804.3690	804.3690	800.6400	800.6400	(0.464)	0.0000	0.0000	48
2022/10/21	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/21	GOVI	03/11/2022	820.43	Put	GOVI	160,610.0000	16.0610	197,900.0000	19.7900	23.218	0	0	0
2022/10/21	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/21	GOVI	02/02/2023	850.82	Put	GOVI	316,210.0000	31.6210	354,360.0000	35.4360	12.065	0	0	0
2022/10/21	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/21	GOVI	02/02/2023	850.83	Put	GOVI	316,310.0000	31.6310	354,460.0000	35.4460	12.061	0	0	0
2022/10/21	GOVI	02/02/2023			GOVI	819.1990	819.1990	815.3840	815.3840	(0.466)	0.0000	0.0000	818
2022/10/21	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/21	GOVI	02/02/2023	850.84	Put	GOVI	316,410.0000	31.6410	354,560.0000	35.4560	12.057	0	0	0
2022/10/21	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/21	GOVI	04/05/2023	852.86	Put	GOVI	169,650.0000	16.9650	208,650.0000	20.8650	22.989	0	0	0
2022/10/21	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/21	GOVI	04/05/2023	852.87	Put	GOVI	169,750.0000	16.9750	208,750.0000	20.8750	22.975	0	0	0
2022/10/21	GOVI	04/05/2023			GOVI	835.8950	835.8950	831.9950	831.9950	(0.467)	0.0000	0.0000	0
2022/10/21	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/21	GOVI	04/05/2023	852.88	Put	GOVI	169,850.0000	16.9850	208,850.0000	20.8850	22.961	0	0	0
2022/10/21	GOVI	03/08/2023	837.21	Call	GOVI	159,120.0000	15.9120	119,300.0000	11.9300	(25.025)	0	0	0
2022/10/21	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/21	GOVI	03/08/2023	837.22	Call	GOVI	159,020.0000	15.9020	119,200.0000	11.9200	(25.041)	0	0	0
2022/10/21	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/21	GOVI	03/08/2023			GOVI	853.1220	853.1220	849.1400	849.1400	(0.467)	0.0000	0.0000	0
2022/10/21	GOVI	03/08/2023	837.23	Call	GOVI	158,920.0000	15.8920	119,100.0000	11.9100	(25.057)	0	0	0
2022/10/21	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/21	GOVI	02/11/2023	885.81	Put	GOVI	150,610.0000	15.0610	191,260.0000	19.1260	26.990	0	0	0
2022/10/21	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/21	GOVI	02/11/2023			GOVI	870.7490	870.7490	866.6840	866.6840	(0.467)	0.0000	0.0000	0
2022/10/21	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/21	GOVI	02/11/2023	885.80	Put	GOVI	150,510.0000	15.0510	191,160.0000	19.1160	27.008	0	0	0
2022/10/21	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/21	GOVI	02/11/2023	885.82	Put	GOVI	150,710.0000	15.0710	191,360.0000	19.1360	26.972	0	0	0

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2022/10/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/10/21	IGOV	03/11/2022			Index Future	308.8770	308.8770	310.1430	310.1430	0.410	0.0000	0.0000	17
2022/10/21	IGOV	02/02/2023			Index Future	314.6480	314.6480	315.9310	315.9310	0.408	0.0000	0.0000	684
2022/10/21	IGOV	04/05/2023			Index Future	321.1360	321.1360	322.4430	322.4430	0.407	0.0000	0.0000	16
2022/10/21	IGOV	03/08/2023			Index Future	327.8280	327.8280	329.1610	329.1610	0.407	0.0000	0.0000	0
2022/10/21	IGOV	02/11/2023			Index Future	334.6730	334.6730	336.0340	336.0340	0.407	0.0000	0.0000	0
2022/10/21	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/10/21	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/10/21	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/10/21	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/10/21	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/10/21	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/10/21	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/10/21	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/10/21	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/10/21	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/10/21	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/10/21	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/10/21	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/10/21	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/10/21	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/10/21	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/10/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/10/21	JBAF	16/11/2022			Jibar Tradeable Future	6.5800	93.4200	6.5950	93.4050	0.228	0.0000	0.0000	0
2022/10/21	JBAF	21/12/2022			Jibar Tradeable Future	7.3200	92.6800	7.3250	92.6750	0.068	0.0000	0.0000	68
2022/10/21	JBAF	18/01/2023			Jibar Tradeable Future	7.4000	92.6000	7.4100	92.5900	0.135	0.0000	0.0000	0
2022/10/21	JBAF	15/02/2023			Jibar Tradeable Future	7.8550	92.1450	7.8500	92.1500	(0.064)	0.0000	0.0000	0
2022/10/21	JBAF	15/03/2023			Jibar Tradeable Future	7.9200	92.0800	7.9250	92.0750	0.063	0.0000	0.0000	0
2022/10/21	JBAF	19/04/2023			Jibar Tradeable Future	8.1150	91.8850	8.1500	91.8500	0.431	0.0000	0.0000	0
2022/10/21	JBAF	21/06/2023			Jibar Tradeable Future	8.2450	91.7550	8.3400	91.6600	1.152	0.0000	0.0000	0
2022/10/21	JBAF	20/09/2023			Jibar Tradeable Future	8.3500	91.6500	8.4650	91.5350	1.377	0.0000	0.0000	75
2022/10/21	JBAF	20/12/2023			Jibar Tradeable Future	8.3850	91.6150	8.5250	91.4750	1.670	0.0000	0.0000	272
2022/10/21	JBAF	20/03/2024			Jibar Tradeable Future	8.3700	91.6300	8.6000	91.4000	2.748	0.0000	0.0000	0
2022/10/21	JBAF	19/06/2024			Jibar Tradeable Future	8.3600	91.6400	8.5100	91.4900	1.794	0.0000	0.0000	0
2022/10/21	JBAF	18/09/2024			Jibar Tradeable Future	8.4850	91.5150	8.5650	91.4350	0.943	0.0000	0.0000	0
2022/10/21	R023	03/11/2022	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/21	R023	03/11/2022	6.25	Put	Bond Future	314.2600	0.3143	320.9600	0.3210	2.132	0	0	0
2022/10/21	R023	03/11/2022	6.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/21	R023	03/11/2022	6.26	Put	Bond Future	311.2000	0.3112	317.9000	0.3179	2.153	0	0	0
2022/10/21	R023	03/11/2022			Bond Future	7.2773	101.6061	7.2993	101.5994	0.302	0.0000	0.0000	8,432

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
2022/10/21	R023	03/11/2022	6.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/21	R023	03/11/2022	6.27	Put	Bond Future	308.1300	0.3081	314.8300	0.3148	2.174	0	0	0
2022/10/21	R035	03/11/2022	10.57	Call	Bond Future	0.2100	0.0002	0.0400	0.0000	(80.952)	0	0	0
2022/10/21	R035	03/11/2022	10.57	Put	Bond Future	7,110.7300	7.1107	7,597.9800	7.5980	6.852	0	0	582
2022/10/21	R035	03/11/2022	11.15	Call	Bond Future	38.4200	0.0384	16.6900	0.0167	(56.559)	0	0	0
2022/10/21	R035	03/11/2022	11.15	Put	Bond Future	3,633.0600	3.6331	4,098.7500	4.0988	12.818	0	0	0
2022/10/21	R035	03/11/2022	12.68	Call	Bond Future	4,793.8500	4.7938	4,313.8400	4.3138	(10.013)	0	0	0
2022/10/21	R035	03/11/2022	12.68	Put	Bond Future	21.1800	0.0212	28.5900	0.0286	34.986	0	0	976
2022/10/21	R035	03/11/2022	10.99	Call	Bond Future	11.0800	0.0111	4.0000	0.0040	(63.899)	0	0	0
2022/10/21	R035	03/11/2022	10.99	Put	Bond Future	4,555.5100	4.5555	5,035.8500	5.0358	10.544	0	0	582
2022/10/21	R035	03/11/2022	11.05	Call	Bond Future	18.1300	0.0181	7.0300	0.0070	(61.224)	0	0	976
2022/10/21	R035	03/11/2022			Bond Future	11.7795	83.0312	11.8679	82.5438	0.751	0.0000	0.0000	19,424
2022/10/21	R035	03/11/2022	9.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	582
2022/10/21	R035	03/11/2022	9.82	Put	Bond Future	11,969.0600	11.9691	12,456.4800	12.4565	4.072	0	0	0
2022/10/21	R035	03/11/2022	10.30	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	976
2022/10/21	R035	03/11/2022	10.30	Put	Bond Future	8,817.7200	8.8177	9,305.1300	9.3051	5.528	0	0	0
2022/10/21	R035	03/11/2022	11.14	Call	Bond Future	35.7900	0.0358	15.3800	0.0154	(57.027)	0	0	0
2022/10/21	R035	03/11/2022	11.14	Put	Bond Future	3,689.3600	3.6894	4,156.3700	4.1564	12.658	0	0	0
2022/10/21	R035	03/11/2022	11.05	Put	Bond Future	4,204.6300	4.2046	4,680.9500	4.6810	11.328	0	0	0
2022/10/21	R035	03/11/2022	11.13	Call	Bond Future	33.2900	0.0333	14.1500	0.0142	(57.495)	0	0	0
2022/10/21	R035	03/11/2022	11.13	Put	Bond Future	3,745.8400	3.7458	4,214.1200	4.2141	12.501	0	0	0
2022/10/21	R035	02/02/2023	11.94	Call	Bond Future	2,635.7500	2.6357	2,374.3600	2.3744	(9.917)	0	0	0
2022/10/21	R035	02/02/2023	13.22	Put	Bond Future	725.4600	0.7255	806.0600	0.8061	11.110	0	0	976
2022/10/21	R035	02/02/2023	10.88	Call	Bond Future	543.4500	0.5434	455.2700	0.4553	(16.226)	0	0	0
2022/10/21	R035	02/02/2023	10.88	Put	Bond Future	6,600.3800	6.6004	7,010.3200	7.0103	6.211	0	0	0
2022/10/21	R035	02/02/2023	10.66	Call	Bond Future	352.4700	0.3525	289.9100	0.2899	(17.749)	0	0	0
2022/10/21	R035	02/02/2023	10.66	Put	Bond Future	7,742.8400	7.7428	8,178.4000	8.1784	5.625	0	0	582
2022/10/21	R035	02/02/2023	10.30	Put	Bond Future	9,803.5700	9.8036	10,268.0100	10.2680	4.737	0	0	0
2022/10/21	R035	02/02/2023	10.60	Call	Bond Future	313.7700	0.3138	256.9200	0.2569	(18.118)	0	0	0
2022/10/21	R035	02/02/2023	10.60	Put	Bond Future	8,072.8200	8.0728	8,514.0900	8.5141	5.466	0	0	0
2022/10/21	R035	02/02/2023	10.64	Put	Bond Future	7,852.2500	7.8523	8,289.7500	8.2898	5.572	0	0	0
2022/10/21	R035	02/02/2023	9.81	Call	Bond Future	51.8000	0.0518	39.7200	0.0397	(23.320)	0	0	582
2022/10/21	R035	02/02/2023	9.81	Put	Bond Future	12,873.8400	12.8738	13,359.8800	13.3599	3.775	0	0	0
2022/10/21	R035	02/02/2023	9.85	Call	Bond Future	57.4800	0.0575	44.2400	0.0442	(23.034)	0	0	0
2022/10/21	R035	02/02/2023	9.89	Call	Bond Future	63.7000	0.0637	49.2000	0.0492	(22.763)	0	0	388
2022/10/21	R035	02/02/2023	9.89	Put	Bond Future	12,354.8600	12.3549	12,838.4800	12.8385	3.914	0	0	0
2022/10/21	R035	02/02/2023			Bond Future	11.9433	84.5620	12.0358	84.0639	0.775	0.0000	0.0000	167,903
2022/10/21	R035	02/02/2023	11.94	Put	Bond Future	2,653.4400	2.6534	2,890.1700	2.8902	8.922	0	0	0
2022/10/21	R035	02/02/2023	11.98	Call	Bond Future	2,752.5500	2.7525	2,484.5900	2.4846	(9.735)	0	0	0
2022/10/21	R035	02/02/2023	11.98	Put	Bond Future	2,554.2500	2.5543	2,784.4100	2.7844	9.011	0	0	388
2022/10/21	R035	02/02/2023	13.22	Call	Bond Future	7,225.6400	7.2256	6,808.1200	6.8081	(5.778)	0	0	0
2022/10/21	R035	02/02/2023	11.05	Call	Bond Future	745.6800	0.7457	633.6100	0.6336	(15.029)	0	0	976
2022/10/21	R035	02/02/2023	11.05	Put	Bond Future	5,791.6900	5.7917	6,177.7400	6.1777	6.666	0	0	0
2022/10/21	R035	02/02/2023	11.06	Call	Bond Future	759.0400	0.7590	645.4800	0.6455	(14.961)	0	0	0
2022/10/21	R035	02/02/2023	11.06	Put	Bond Future	5,746.1000	5.7461	6,130.6600	6.1307	6.693	0	0	582
2022/10/21	R035	02/02/2023	10.86	Call	Bond Future	522.5500	0.5226	437.0000	0.4370	(16.372)	0	0	0
2022/10/21	R035	02/02/2023	10.86	Put	Bond Future	6,699.5200	6.6995	7,112.0900	7.1121	6.158	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
2022/10/21	R035	02/02/2023	10.87	Call	Bond Future	532.8700	0.5329	446.0200	0.4460	(16.299)	0	0	0
2022/10/21	R035	02/02/2023	10.87	Put	Bond Future	6,649.7900	6.6498	7,061.0600	7.0611	6.185	0	0	0
2022/10/21	R035	02/02/2023	10.30	Call	Bond Future	168.1700	0.1682	134.4900	0.1345	(20.027)	0	0	976
2022/10/21	R035	02/02/2023	10.64	Call	Bond Future	339.2300	0.3392	278.6100	0.2786	(17.870)	0	0	388
2022/10/21	R035	02/02/2023	9.85	Put	Bond Future	12,613.5600	12.6136	13,098.4400	13.0984	3.844	0	0	0
2022/10/21	R035	04/05/2023	11.22	Put	Bond Future	6,311.7800	6.3118	6,661.5600	6.6616	5.542	0	0	0
2022/10/21	R035	04/05/2023	12.46	Call	Bond Future	4,731.5100	4.7315	4,418.1600	4.4182	(6.623)	0	0	0
2022/10/21	R035	04/05/2023	12.46	Put	Bond Future	2,737.0200	2.7370	2,932.7200	2.9327	7.150	0	0	388
2022/10/21	R035	04/05/2023	13.18	Call	Bond Future	7,203.6000	7.2036	6,822.7800	6.8228	(5.287)	0	0	0
2022/10/21	R035	04/05/2023	13.18	Put	Bond Future	1,647.9800	1.6480	1,776.2100	1.7762	7.781	0	0	491
2022/10/21	R035	04/05/2023	11.17	Call	Bond Future	1,489.6100	1.4896	1,336.5600	1.3366	(10.275)	0	0	491
2022/10/21	R035	04/05/2023	11.20	Call	Bond Future	1,541.3400	1.5413	1,384.5700	1.3846	(10.171)	0	0	0
2022/10/21	R035	04/05/2023	11.21	Call	Bond Future	1,558.8300	1.5588	1,400.8100	1.4008	(10.137)	0	0	0
2022/10/21	R035	04/05/2023	10.60	Call	Bond Future	765.8500	0.7658	673.5200	0.6735	(12.056)	0	0	388
2022/10/21	R035	04/05/2023	10.60	Put	Bond Future	9,177.1000	9.1771	9,593.8200	9.5938	4.541	0	0	0
2022/10/21	R035	04/05/2023			Bond Future	12.0771	81.7819	12.1735	81.2728	0.798	0.0000	0.0000	0
2022/10/21	R035	04/05/2023	11.22	Call	Bond Future	1,576.4400	1.5764	1,417.1700	1.4172	(10.103)	0	0	0
2022/10/21	R035	04/05/2023	11.17	Put	Bond Future	6,513.3400	6.5133	6,869.3400	6.8693	5.466	0	0	0
2022/10/21	R035	04/05/2023	11.20	Put	Bond Future	6,391.8700	6.3919	6,744.1500	6.7441	5.511	0	0	0
2022/10/21	R035	04/05/2023	11.21	Put	Bond Future	6,351.7400	6.3517	6,702.7700	6.7028	5.527	0	0	0
2022/10/21	R035	04/05/2023	9.85	Call	Bond Future	273.9400	0.2739	234.3300	0.2343	(14.459)	0	0	388
2022/10/21	R035	04/05/2023	9.85	Put	Bond Future	13,436.6100	13.4366	13,906.0500	13.9061	3.494	0	0	0
2022/10/21	R035	04/05/2023	10.42	Call	Bond Future	610.1200	0.6101	533.1700	0.5332	(12.612)	0	0	491
2022/10/21	R035	04/05/2023	10.42	Put	Bond Future	10,130.3800	10.1304	10,562.4800	10.5625	4.265	0	0	0
2022/10/21	R035	03/08/2023	12.00	Call	Bond Future	3,490.4200	3.4904	3,239.6500	3.2396	(7.185)	0	0	0
2022/10/21	R035	03/08/2023	12.00	Put	Bond Future	4,616.5700	4.6166	4,885.5500	4.8856	5.826	0	0	0
2022/10/21	R035	03/08/2023			Bond Future	12.2146	83.4689	12.3151	82.9492	0.823	0.0000	0.0000	0
2022/10/21	R035	03/08/2023	11.98	Call	Bond Future	3,438.6200	3.4386	3,190.0900	3.1901	(7.228)	0	0	0
2022/10/21	R035	03/08/2023	11.98	Put	Bond Future	4,670.8800	4.6709	4,942.1000	4.9421	5.807	0	0	0
2022/10/21	R035	03/08/2023	11.99	Call	Bond Future	3,464.6300	3.4646	3,214.9700	3.2150	(7.206)	0	0	0
2022/10/21	R035	03/08/2023	11.99	Put	Bond Future	4,643.8100	4.6438	4,913.9000	4.9139	5.816	0	0	0
2022/10/21	R035	02/11/2023	11.41	Call	Bond Future	1,730.1000	1.7301	1,565.0500	1.5650	(9.540)	0	0	0
2022/10/21	R035	02/11/2023	11.41	Put	Bond Future	6,794.8100	6.7948	7,160.3100	7.1603	5.379	0	0	0
2022/10/21	R035	02/11/2023	11.42	Call	Bond Future	1,746.8800	1.7469	1,580.6900	1.5807	(9.514)	0	0	0
2022/10/21	R035	02/11/2023	11.42	Put	Bond Future	6,756.0800	6.7561	7,120.4400	7.1204	5.393	0	0	0
2022/10/21	R035	02/11/2023			Bond Future	12.3625	80.6884	12.4673	80.1578	0.847	0.0000	0.0000	0
2022/10/21	R035	02/11/2023	11.43	Call	Bond Future	1,764.0500	1.7641	1,596.7100	1.5967	(9.486)	0	0	0
2022/10/21	R035	02/11/2023	11.43	Put	Bond Future	6,717.7800	6.7178	7,080.9900	7.0810	5.407	0	0	0
2022/10/21	R186	03/11/2022	8.53	Call	Bond Future	0.3500	0.0004	0.1100	0.0001	(68.571)	0	0	0
2022/10/21	R186	03/11/2022	8.53	Put	Bond Future	2,857.8200	2.8578	3,023.1700	3.0232	5.786	0	0	0
2022/10/21	R186	03/11/2022	8.54	Call	Bond Future	0.4300	0.0004	0.1400	0.0001	(67.442)	0	0	0
2022/10/21	R186	03/11/2022	8.54	Put	Bond Future	2,822.3500	2.8224	2,987.6500	2.9876	5.857	0	0	0
2022/10/21	R186	03/11/2022	8.91	Put	Bond Future	1,562.2400	1.5622	1,710.0200	1.7100	9.459	0	0	4,310
2022/10/21	R186	03/11/2022			Bond Future	9.3474	107.8604	9.3957	107.6948	0.516	0.0000	0.0000	30,076
2022/10/21	R186	03/11/2022	8.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	4,310
2022/10/21	R186	03/11/2022	8.23	Put	Bond Future	3,930.7900	3.9308	4,096.3800	4.0964	4.213	0	0	0
2022/10/21	R186	03/11/2022	8.55	Call	Bond Future	0.5100	0.0005	0.1700	0.0002	(66.667)	0	0	0

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2022/10/21	R186	03/11/2022	8.55	Put	Bond Future	2,786.9000	2.7869	2,952.1500	2.9521	5.930	0	0	0
2022/10/21	R186	03/11/2022	8.91	Call	Bond Future	45.2200	0.0452	27.4100	0.0274	(39.385)	0	0	0
2022/10/21	R186	02/02/2023	8.33	Call	Bond Future	251.2900	0.2513	224.3200	0.2243	(10.733)	0	0	0
2022/10/21	R186	02/02/2023	8.33	Put	Bond Future	4,118.6100	4.1186	4,262.5100	4.2625	3.494	0	0	0
2022/10/21	R186	02/02/2023	8.32	Call	Bond Future	246.9900	0.2470	220.3900	0.2204	(10.770)	0	0	0
2022/10/21	R186	02/02/2023	8.32	Put	Bond Future	4,148.2500	4.1482	4,292.5200	4.2925	3.478	0	0	0
2022/10/21	R186	02/02/2023			Bond Future	9.4961	104.5487	9.5489	104.3778	0.556	0.0000	0.0000	65,918
2022/10/21	R186	02/02/2023	8.34	Call	Bond Future	255.7900	0.2558	228.4300	0.2284	(10.696)	0	0	0
2022/10/21	R186	02/02/2023	8.34	Put	Bond Future	4,089.1800	4.0892	4,232.6900	4.2327	3.510	0	0	0
2022/10/21	R186	04/05/2023	8.83	Put	Bond Future	3,057.9100	3.0579	3,182.0200	3.1820	4.059	0	0	0
2022/10/21	R186	04/05/2023	8.84	Call	Bond Future	682.2900	0.6823	630.5500	0.6305	(7.583)	0	0	0
2022/10/21	R186	04/05/2023			Bond Future	9.6007	106.6824	9.6583	106.5070	0.600	0.0000	0.0000	12,188
2022/10/21	R186	04/05/2023	8.83	Call	Bond Future	673.5600	0.6736	622.3000	0.6223	(7.610)	0	0	0
2022/10/21	R186	04/05/2023	8.84	Put	Bond Future	3,035.2700	3.0353	3,158.9000	3.1589	4.073	0	0	0
2022/10/21	R186	04/05/2023	8.82	Call	Bond Future	664.6400	0.6646	613.8700	0.6139	(7.639)	0	0	0
2022/10/21	R186	04/05/2023	8.82	Put	Bond Future	3,080.3800	3.0804	3,204.9800	3.2050	4.045	0	0	0
2022/10/21	R186	03/08/2023	9.74	Call	Bond Future	2,036.2300	2.0362	1,941.4400	1.9414	(4.655)	0	0	0
2022/10/21	R186	03/08/2023	9.74	Put	Bond Future	1,951.8000	1.9518	2,036.3500	2.0363	4.332	0	0	0
2022/10/21	R186	03/08/2023	9.73	Put	Bond Future	1,964.3600	1.9644	2,049.3200	2.0493	4.325	0	0	0
2022/10/21	R186	03/08/2023			Bond Future	9.7104	103.5764	9.7733	103.3971	0.647	0.0000	0.0000	0
2022/10/21	R186	03/08/2023	9.75	Call	Bond Future	2,052.6400	2.0526	1,957.4400	1.9574	(4.638)	0	0	0
2022/10/21	R186	03/08/2023	9.75	Put	Bond Future	1,939.6700	1.9397	2,023.8100	2.0238	4.338	0	0	0
2022/10/21	R186	03/08/2023	9.73	Call	Bond Future	2,020.2400	2.0202	1,925.8600	1.9259	(4.672)	0	0	0
2022/10/21	R186	02/11/2023	9.40	Call	Bond Future	1,321.9700	1.3220	1,246.1500	1.2461	(5.735)	0	0	0
2022/10/21	R186	02/11/2023	9.40	Put	Bond Future	2,486.4000	2.4864	2,593.6600	2.5937	4.314	0	0	0
2022/10/21	R186	02/11/2023	9.15	Call	Bond Future	1,029.0900	1.0291	964.3200	0.9643	(6.294)	0	0	1,715
2022/10/21	R186	02/11/2023			Bond Future	9.8341	105.7174	9.9029	105.5343	0.700	0.0000	0.0000	0
2022/10/21	R186	02/11/2023	10.42	Call	Bond Future	2,925.3600	2.9254	2,809.1700	2.8092	(3.972)	0	0	0
2022/10/21	R186	02/11/2023	10.42	Put	Bond Future	1,379.8000	1.3798	1,446.6900	1.4467	4.848	0	0	1,715
2022/10/21	R186	02/11/2023	9.38	Call	Bond Future	1,296.7200	1.2967	1,221.7800	1.2218	(5.779)	0	0	0
2022/10/21	R186	02/11/2023	9.38	Put	Bond Future	2,515.2000	2.5152	2,623.3400	2.6233	4.299	0	0	0
2022/10/21	R186	02/11/2023	9.39	Call	Bond Future	1,309.3200	1.3093	1,233.9300	1.2339	(5.758)	0	0	0
2022/10/21	R186	02/11/2023	9.39	Put	Bond Future	2,500.7700	2.5008	2,608.4600	2.6085	4.306	0	0	0
2022/10/21	R186	02/11/2023	9.15	Put	Bond Future	2,871.7600	2.8718	2,990.0700	2.9901	4.120	0	0	0
2022/10/21	R197	03/11/2022			Bond Future	335.3171	335.3171	335.4463	335.4463	0.039	0.0000	0.0000	127
2022/10/21	R197	02/02/2023			Bond Future	332.6772	332.6772	332.8018	332.8018	0.037	0.0000	0.0000	724
2022/10/21	R197	04/05/2023			Bond Future	339.5404	339.5404	339.6645	339.6645	0.037	0.0000	0.0000	0
2022/10/21	R197	03/08/2023			Bond Future	337.5088	337.5088	337.6337	337.6337	0.037	0.0000	0.0000	0
2022/10/21	R197	02/11/2023			Bond Future	344.5573	344.5573	344.6847	344.6847	0.037	0.0000	0.0000	0
2022/10/21	R202	03/11/2022			Bond Future	240.2956	240.2956	241.6791	241.6791	0.576	0.0000	0.0000	5,616
2022/10/21	R202	02/02/2023			Bond Future	240.0553	240.0553	241.4599	241.4599	0.585	0.0000	0.0000	6,658
2022/10/21	R202	04/05/2023			Bond Future	245.0072	245.0072	246.4382	246.4382	0.584	0.0000	0.0000	0
2022/10/21	R202	03/08/2023			Bond Future	245.2754	245.2754	246.7352	246.7352	0.595	0.0000	0.0000	0
2022/10/21	R202	02/11/2023			Bond Future	250.3974	250.3974	251.8877	251.8877	0.595	0.0000	0.0000	0
2022/10/21	R209	03/11/2022	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,000

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
2022/10/21	R209	03/11/2022	9.25	Put	Bond Future	14,044.5700	14.0446	14,421.2200	14.4212	2.682	0	0	0
2022/10/21	R209	03/11/2022	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/21	R209	03/11/2022	9.50	Put	Bond Future	12,475.0600	12.4751	12,851.7100	12.8517	3.019	0	0	0
2022/10/21	R209	03/11/2022	12.00	Call	Bond Future	1,413.4500	1.4134	1,132.9000	1.1329	(19.849)	0	0	0
2022/10/21	R209	03/11/2022	12.00	Put	Bond Future	370.4500	0.3705	466.5500	0.4666	25.941	0	0	3,250
2022/10/21	R209	03/11/2022	11.03	Call	Bond Future	13.1200	0.0131	5.3700	0.0054	(59.070)	0	0	0
2022/10/21	R209	03/11/2022	11.03	Put	Bond Future	3,779.2000	3.7792	4,148.1000	4.1481	9.761	0	0	0
2022/10/21	R209	03/11/2022	10.50	Put	Bond Future	6,617.5200	6.6175	6,994.1000	6.9941	5.691	0	0	0
2022/10/21	R209	03/11/2022	10.90	Put	Bond Future	4,454.3600	4.4544	4,828.2800	4.8283	8.394	0	0	0
2022/10/21	R209	03/11/2022			Bond Future	11.7808	63.8420	11.8593	63.4653	0.667	0.0000	0.0000	15,753
2022/10/21	R209	03/11/2022	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,250
2022/10/21	R209	03/11/2022	10.00	Put	Bond Future	9,464.7900	9.4648	9,841.4400	9.8414	3.979	0	0	6,000
2022/10/21	R209	03/11/2022	11.50	Call	Bond Future	256.1300	0.2561	160.5000	0.1605	(37.337)	0	0	1,136
2022/10/21	R209	03/11/2022	11.50	Put	Bond Future	1,628.6200	1.6286	1,909.6400	1.9096	17.255	0	0	0
2022/10/21	R209	03/11/2022	11.01	Call	Bond Future	11.1200	0.0111	4.4500	0.0045	(59.982)	0	0	0
2022/10/21	R209	03/11/2022	11.01	Put	Bond Future	3,881.8100	3.8818	4,251.7900	4.2518	9.531	0	0	0
2022/10/21	R209	03/11/2022	11.02	Call	Bond Future	12.0800	0.0121	4.8900	0.0049	(59.520)	0	0	0
2022/10/21	R209	03/11/2022	11.02	Put	Bond Future	3,830.4400	3.8304	4,199.9000	4.1999	9.645	0	0	0
2022/10/21	R209	03/11/2022	10.50	Call	Bond Future	0.0900	0.0001	0.0200	0.0000	(77.778)	0	0	0
2022/10/21	R209	03/11/2022	10.90	Call	Bond Future	4.2000	0.0042	1.4700	0.0015	(65.000)	0	0	1,136
2022/10/21	R209	03/11/2022	11.00	Call	Bond Future	10.2300	0.0102	4.0500	0.0041	(60.411)	0	0	0
2022/10/21	R209	03/11/2022	11.00	Put	Bond Future	3,933.3100	3.9333	4,303.7800	4.3038	9.419	0	0	5,000
2022/10/21	R209	02/02/2023	10.79	Call	Bond Future	408.6100	0.4086	346.4800	0.3465	(15.205)	0	0	0
2022/10/21	R209	02/02/2023	10.80	Put	Bond Future	6,056.9100	6.0569	6,378.7500	6.3788	5.314	0	0	0
2022/10/21	R209	02/02/2023	10.78	Call	Bond Future	400.3200	0.4003	339.1700	0.3392	(15.275)	0	0	0
2022/10/21	R209	02/02/2023			Bond Future	11.9228	65.0190	12.0046	64.6340	0.686	0.0000	0.0000	24,565
2022/10/21	R209	02/02/2023	10.79	Put	Bond Future	6,101.8600	6.1019	6,424.6900	6.4247	5.291	0	0	0
2022/10/21	R209	02/02/2023	10.80	Call	Bond Future	417.0200	0.4170	353.9000	0.3539	(15.136)	0	0	0
2022/10/21	R209	02/02/2023	10.78	Put	Bond Future	6,147.0000	6.1470	6,470.8100	6.4708	5.268	0	0	0
2022/10/21	R209	04/05/2023	11.09	Call	Bond Future	1,224.9500	1.2250	1,109.7400	1.1097	(9.405)	0	0	0
2022/10/21	R209	04/05/2023	11.09	Put	Bond Future	5,893.9100	5.8939	6,172.0900	6.1721	4.720	0	0	0
2022/10/21	R209	04/05/2023	11.10	Call	Bond Future	1,239.3900	1.2394	1,123.2100	1.1232	(9.374)	0	0	0
2022/10/21	R209	04/05/2023	11.10	Put	Bond Future	5,856.9200	5.8569	6,134.1300	6.1341	4.733	0	0	0
2022/10/21	R209	04/05/2023	10.00	Call	Bond Future	310.6800	0.3107	271.7700	0.2718	(12.524)	0	0	8,500
2022/10/21	R209	04/05/2023	10.00	Put	Bond Future	10,928.1700	10.9282	11,282.6500	11.2827	3.244	0	0	0
2022/10/21	R209	04/05/2023			Bond Future	12.0441	63.1925	12.1291	62.7991	0.705	0.0000	0.0000	3,450
2022/10/21	R209	04/05/2023	11.11	Call	Bond Future	1,253.9200	1.2539	1,136.7900	1.1368	(9.341)	0	0	0
2022/10/21	R209	04/05/2023	11.11	Put	Bond Future	5,820.0900	5.8201	6,096.3500	6.0963	4.747	0	0	0
2022/10/21	R209	04/05/2023	12.50	Call	Bond Future	4,324.5000	4.3245	4,073.6200	4.0736	(5.801)	0	0	0
2022/10/21	R209	04/05/2023	12.50	Put	Bond Future	2,254.1400	2.2541	2,396.6500	2.3966	6.322	0	0	8,500
2022/10/21	R209	04/05/2023	11.00	Call	Bond Future	1,099.8400	1.0998	993.1700	0.9932	(9.699)	0	0	0
2022/10/21	R209	04/05/2023	11.00	Put	Bond Future	6,234.0800	6.2341	6,520.8000	6.5208	4.599	0	0	11,000
2022/10/21	R209	03/08/2023	11.94	Call	Bond Future	3,024.4300	3.0244	2,829.3000	2.8293	(6.452)	0	0	0
2022/10/21	R209	03/08/2023	11.95	Put	Bond Future	4,046.4800	4.0465	4,252.1600	4.2522	5.083	0	0	0
2022/10/21	R209	03/08/2023	11.93	Call	Bond Future	3,001.7600	3.0018	2,807.5100	2.8075	(6.471)	0	0	0
2022/10/21	R209	03/08/2023			Bond Future	12.1659	64.4963	12.2540	64.0946	0.725	0.0000	0.0000	0
2022/10/21	R209	03/08/2023	11.94	Put	Bond Future	4,070.5700	4.0706	4,277.1300	4.2771	5.074	0	0	0
2022/10/21	R209	03/08/2023	11.95	Call	Bond Future	3,047.1700	3.0472	2,851.1600	2.8512	(6.433)	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
2022/10/21	R209	03/08/2023	11.93	Put	Bond Future	4,094.7900	4.0948	4,302.2300	4.3022	5.066	0	0	0
2022/10/21	R209	02/11/2023	11.34	Call	Bond Future	1,523.0700	1.5231	1,393.9000	1.3939	(8.481)	0	0	0
2022/10/21	R209	02/11/2023	11.34	Put	Bond Future	6,031.3900	6.0314	6,312.2700	6.3123	4.657	0	0	0
2022/10/21	R209	02/11/2023	11.33	Call	Bond Future	1,508.2900	1.5083	1,380.0000	1.3800	(8.506)	0	0	0
2022/10/21	R209	02/11/2023	11.33	Put	Bond Future	6,066.2800	6.0663	6,348.0400	6.3480	4.645	0	0	0
2022/10/21	R209	02/11/2023			Bond Future	12.2933	62.6774	12.3847	62.2674	0.744	0.0000	0.0000	0
2022/10/21	R209	02/11/2023	11.35	Call	Bond Future	1,538.1800	1.5382	1,408.1000	1.4081	(8.457)	0	0	0
2022/10/21	R209	02/11/2023	11.35	Put	Bond Future	5,996.8800	5.9969	6,276.8500	6.2768	4.669	0	0	0
2022/10/21	R210	03/11/2022			Bond Future	223.7118	223.7118	222.2432	222.2432	(0.656)	0.0000	0.0000	103
2022/10/21	R210	02/02/2023			Bond Future	227.8917	227.8917	226.3911	226.3911	(0.658)	0.0000	0.0000	372
2022/10/21	R210	04/05/2023			Bond Future	229.5060	229.5060	227.9724	227.9724	(0.668)	0.0000	0.0000	0
2022/10/21	R210	03/08/2023			Bond Future	234.2898	234.2898	232.7235	232.7235	(0.668)	0.0000	0.0000	0
2022/10/21	R210	02/11/2023			Bond Future	235.9987	235.9987	234.3995	234.3995	(0.678)	0.0000	0.0000	0
2022/10/21	R213	03/11/2022	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	476
2022/10/21	R213	03/11/2022	9.19	Put	Bond Future	10,352.7100	10.3527	10,769.3400	10.7693	4.024	0	0	0
2022/10/21	R213	03/11/2022	10.38	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/10/21	R213	03/11/2022	10.38	Put	Bond Future	4,368.4600	4.3685	4,785.0700	4.7851	9.537	0	0	0
2022/10/21	R213	03/11/2022	10.39	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/10/21	R213	03/11/2022	10.39	Put	Bond Future	4,320.4200	4.3204	4,737.0300	4.7370	9.643	0	0	0
2022/10/21	R213	03/11/2022	10.37	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/10/21	R213	03/11/2022	10.37	Put	Bond Future	4,416.5300	4.4165	4,833.1500	4.8331	9.433	0	0	200
2022/10/21	R213	03/11/2022			Bond Future	11.3215	78.4276	11.4148	78.0110	0.825	0.0000	0.0000	33,027
2022/10/21	R213	03/11/2022	9.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/10/21	R213	03/11/2022	9.13	Put	Bond Future	10,668.9800	10.6690	11,085.6100	11.0856	3.905	0	0	0
2022/10/21	R213	03/11/2022	9.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/21	R213	03/11/2022	9.84	Put	Bond Future	7,017.2800	7.0173	7,433.9100	7.4339	5.937	0	0	476
2022/10/21	R213	03/11/2022	10.40	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/10/21	R213	03/11/2022	10.40	Put	Bond Future	4,272.4200	4.2724	4,689.0200	4.6890	9.751	0	0	0
2022/10/21	R213	03/11/2022	9.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/21	R213	03/11/2022	9.98	Put	Bond Future	6,320.1300	6.3201	6,736.7600	6.7368	6.592	0	0	200
2022/10/21	R213	03/11/2022	10.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/21	R213	03/11/2022	10.19	Put	Bond Future	5,288.1500	5.2882	5,704.7800	5.7048	7.879	0	0	476
2022/10/21	R213	02/02/2023	10.43	Put	Bond Future	5,265.9800	5.2660	5,616.5000	5.6165	6.656	0	0	0
2022/10/21	R213	02/02/2023	12.20	Call	Bond Future	4,011.9100	4.0119	3,701.7700	3.7018	(7.730)	0	0	0
2022/10/21	R213	02/02/2023	12.20	Put	Bond Future	1,012.6000	1.0126	1,128.4100	1.1284	11.437	0	0	912
2022/10/21	R213	02/02/2023	10.22	Put	Bond Future	6,119.5800	6.1196	6,490.1600	6.4902	6.056	0	0	0
2022/10/21	R213	02/02/2023	10.23	Call	Bond Future	308.2000	0.3082	252.0400	0.2520	(18.222)	0	0	0
2022/10/21	R213	02/02/2023	10.35	Call	Bond Future	385.4200	0.3854	318.2000	0.3182	(17.441)	0	0	0
2022/10/21	R213	02/02/2023	10.35	Put	Bond Future	5,583.1600	5.5832	5,941.8900	5.9419	6.425	0	0	476
2022/10/21	R213	02/02/2023	10.01	Call	Bond Future	211.2300	0.2112	170.4400	0.1704	(19.311)	0	0	0
2022/10/21	R213	02/02/2023			Bond Future	11.4938	79.8735	11.5919	79.4476	0.854	0.0000	0.0000	31,822
2022/10/21	R213	02/02/2023	10.43	Call	Bond Future	446.1200	0.4461	370.6900	0.3707	(16.908)	0	0	912
2022/10/21	R213	02/02/2023	10.22	Call	Bond Future	303.0400	0.3030	247.6700	0.2477	(18.272)	0	0	0
2022/10/21	R213	02/02/2023	10.23	Put	Bond Future	6,076.9300	6.0769	6,446.7200	6.4467	6.085	0	0	0
2022/10/21	R213	02/02/2023	9.16	Call	Bond Future	39.7600	0.0398	30.3900	0.0304	(23.566)	0	0	476
2022/10/21	R213	02/02/2023	9.16	Put	Bond Future	11,129.6500	11.1296	11,546.2300	11.5462	3.743	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
2022/10/21	R213	02/02/2023	10.01	Put	Bond Future	7,039.9600	7.0400	7,425.1200	7.4251	5.471	0	0	476
2022/10/21	R213	02/02/2023	10.21	Call	Bond Future	298.0400	0.2980	243.4400	0.2434	(18.320)	0	0	0
2022/10/21	R213	02/02/2023	10.21	Put	Bond Future	6,162.4300	6.1624	6,533.7800	6.5338	6.026	0	0	0
2022/10/21	R213	04/05/2023	10.75	Call	Bond Future	1,174.1600	1.1742	1,044.5900	1.0446	(11.035)	0	0	0
2022/10/21	R213	04/05/2023	10.75	Put	Bond Future	5,049.3800	5.0494	5,355.1800	5.3552	6.056	0	0	0
2022/10/21	R213	04/05/2023			Bond Future	11.6333	77.9493	11.7361	77.5139	0.884	0.0000	0.0000	0
2022/10/21	R213	04/05/2023	10.74	Call	Bond Future	1,161.2900	1.1613	1,032.7500	1.0328	(11.069)	0	0	0
2022/10/21	R213	04/05/2023	10.74	Put	Bond Future	5,081.8000	5.0818	5,388.6300	5.3886	6.038	0	0	0
2022/10/21	R213	04/05/2023	10.73	Call	Bond Future	1,148.3200	1.1483	1,020.8200	1.0208	(11.103)	0	0	0
2022/10/21	R213	04/05/2023	10.73	Put	Bond Future	5,114.1400	5.1141	5,422.0100	5.4220	6.020	0	0	0
2022/10/21	R213	03/08/2023	11.62	Put	Bond Future	3,408.4700	3.4085	3,637.2700	3.6373	6.713	0	0	0
2022/10/21	R213	03/08/2023	11.63	Call	Bond Future	2,771.2700	2.7713	2,554.4800	2.5545	(7.823)	0	0	0
2022/10/21	R213	03/08/2023			Bond Future	11.7780	79.5571	11.8857	79.1125	0.915	0.0000	0.0000	0
2022/10/21	R213	03/08/2023	11.62	Call	Bond Future	2,750.2700	2.7503	2,534.4700	2.5345	(7.847)	0	0	0
2022/10/21	R213	03/08/2023	11.63	Put	Bond Future	3,387.6100	3.3876	3,615.4200	3.6154	6.725	0	0	0
2022/10/21	R213	03/08/2023	11.61	Call	Bond Future	2,729.3400	2.7293	2,514.5300	2.5145	(7.870)	0	0	0
2022/10/21	R213	03/08/2023	11.61	Put	Bond Future	3,429.4400	3.4294	3,659.2300	3.6592	6.701	0	0	0
2022/10/21	R213	02/11/2023	11.13	Call	Bond Future	1,482.9100	1.4829	1,332.5000	1.3325	(10.143)	0	0	0
2022/10/21	R213	02/11/2023	11.13	Put	Bond Future	4,828.3300	4.8283	5,131.7100	5.1317	6.283	0	0	0
2022/10/21	R213	02/11/2023			Bond Future	11.9373	77.6475	12.0503	77.1937	0.946	0.0000	0.0000	0
2022/10/21	R213	02/11/2023	11.12	Call	Bond Future	1,468.5800	1.4686	1,319.1800	1.3192	(10.173)	0	0	0
2022/10/21	R213	02/11/2023	11.12	Put	Bond Future	4,856.5900	4.8566	5,160.9800	5.1610	6.268	0	0	0
2022/10/21	R213	02/11/2023	11.11	Call	Bond Future	1,454.3300	1.4543	1,305.9400	1.3059	(10.203)	0	0	0
2022/10/21	R213	02/11/2023	11.11	Put	Bond Future	4,884.9600	4.8850	5,190.3600	5.1904	6.252	0	0	0
2022/10/21	R214	03/11/2022	11.34	Call	Bond Future	70.8700	0.0709	39.3000	0.0393	(44.546)	0	0	0
2022/10/21	R214	03/11/2022	11.36	Put	Bond Future	2,717.7800	2.7178	3,024.5300	3.0245	11.287	0	0	0
2022/10/21	R214	03/11/2022			Bond Future	11.8696	61.4568	11.9382	61.1150	0.578	0.0000	0.0000	15,325
2022/10/21	R214	03/11/2022	11.34	Put	Bond Future	2,815.4600	2.8155	3,125.7000	3.1257	11.019	0	0	0
2022/10/21	R214	03/11/2022	11.35	Call	Bond Future	75.5100	0.0755	42.2300	0.0422	(44.074)	0	0	0
2022/10/21	R214	03/11/2022	11.35	Put	Bond Future	2,766.4700	2.7665	3,075.0000	3.0750	11.152	0	0	0
2022/10/21	R214	03/11/2022	11.36	Call	Bond Future	80.3900	0.0804	45.3300	0.0453	(43.612)	0	0	0
2022/10/21	R214	02/02/2023	11.10	Call	Bond Future	637.9300	0.6379	559.1600	0.5592	(12.348)	0	0	1,600
2022/10/21	R214	02/02/2023	11.07	Call	Bond Future	603.2700	0.6033	527.7100	0.5277	(12.525)	0	0	0
2022/10/21	R214	02/02/2023	11.07	Put	Bond Future	5,493.5700	5.4936	5,767.3400	5.7673	4.983	0	0	0
2022/10/21	R214	02/02/2023	11.08	Call	Bond Future	614.6800	0.6147	538.0500	0.5380	(12.467)	0	0	0
2022/10/21	R214	02/02/2023	11.08	Put	Bond Future	5,449.4600	5.4495	5,722.1600	5.7222	5.004	0	0	0
2022/10/21	R214	02/02/2023			Bond Future	12.0056	62.5899	12.0771	62.2405	0.595	0.0000	0.0000	71,030
2022/10/21	R214	02/02/2023	11.10	Put	Bond Future	5,361.8700	5.3619	5,632.4300	5.6324	5.046	0	0	0
2022/10/21	R214	02/02/2023	11.80	Call	Bond Future	1,854.5500	1.8546	1,691.1800	1.6912	(8.809)	0	0	1,600
2022/10/21	R214	02/02/2023	11.80	Put	Bond Future	2,878.4100	2.8784	3,064.3700	3.0644	6.461	0	0	0
2022/10/21	R214	02/02/2023	11.09	Call	Bond Future	626.2300	0.6262	548.5300	0.5485	(12.408)	0	0	0
2022/10/21	R214	02/02/2023	11.09	Put	Bond Future	5,405.5500	5.4055	5,677.1800	5.6772	5.025	0	0	0
2022/10/21	R214	04/05/2023	11.37	Call	Bond Future	1,636.3300	1.6363	1,510.7700	1.5108	(7.673)	0	0	0
2022/10/21	R214	04/05/2023	11.37	Put	Bond Future	5,428.6800	5.4287	5,660.2100	5.6602	4.265	0	0	0
2022/10/21	R214	04/05/2023	11.36	Call	Bond Future	1,618.8600	1.6189	1,494.2200	1.4942	(7.699)	0	0	0
2022/10/21	R214	04/05/2023	11.36	Put	Bond Future	5,464.6000	5.4646	5,697.0500	5.6971	4.254	0	0	0
2022/10/21	R214	04/05/2023			Bond Future	12.1159	60.5671	12.1900	60.2100	0.612	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
2022/10/21	R214	04/05/2023	11.38	Call	Bond Future	1,653.9000	1.6539	1,527.4300	1.5274	(7.647)	0	0	0
2022/10/21	R214	04/05/2023	11.38	Put	Bond Future	5,392.9300	5.3929	5,623.5500	5.6236	4.276	0	0	0
2022/10/21	R214	03/08/2023	12.15	Call	Bond Future	3,522.2500	3.5223	3,331.3500	3.3313	(5.420)	0	0	0
2022/10/21	R214	03/08/2023	12.15	Put	Bond Future	3,895.7600	3.8958	4,069.4400	4.0694	4.458	0	0	0
2022/10/21	R214	03/08/2023	12.14	Call	Bond Future	3,497.5500	3.4975	3,307.4200	3.3074	(5.436)	0	0	0
2022/10/21	R214	03/08/2023	12.14	Put	Bond Future	3,919.2900	3.9193	4,093.7400	4.0937	4.451	0	0	0
2022/10/21	R214	03/08/2023			Bond Future	12.2279	61.8165	12.3047	61.4519	0.628	0.0000	0.0000	0
2022/10/21	R214	03/08/2023	12.16	Call	Bond Future	3,547.0100	3.5470	3,355.3400	3.3553	(5.404)	0	0	0
2022/10/21	R214	03/08/2023	12.16	Put	Bond Future	3,872.3600	3.8724	4,045.2700	4.0453	4.465	0	0	0
2022/10/21	R214	02/11/2023	11.46	Call	Bond Future	1,985.3600	1.9854	1,853.7600	1.8538	(6.629)	0	0	0
2022/10/21	R214	02/11/2023	11.46	Put	Bond Future	6,397.1200	6.3971	6,637.6900	6.6377	3.761	0	0	0
2022/10/21	R214	02/11/2023	11.45	Put	Bond Future	6,432.7500	6.4327	6,674.0900	6.6741	3.752	0	0	0
2022/10/21	R214	02/11/2023			Bond Future	12.3468	59.7942	12.4264	59.4220	0.645	0.0000	0.0000	0
2022/10/21	R214	02/11/2023	11.47	Call	Bond Future	2,002.4700	2.0025	1,870.0900	1.8701	(6.611)	0	0	0
2022/10/21	R214	02/11/2023	11.47	Put	Bond Future	6,361.6400	6.3616	6,601.4300	6.6014	3.769	0	0	0
2022/10/21	R214	02/11/2023	11.45	Call	Bond Future	1,968.3400	1.9683	1,837.5100	1.8375	(6.647)	0	0	0
2022/10/21	R248	03/11/2022	10.60	Call	Bond Future	0.0800	0.0001	0.0200	0.0000	(75.000)	0	0	874
2022/10/21	R248	03/11/2022	10.60	Put	Bond Future	8,748.4800	8.7485	9,203.5700	9.2036	5.202	0	0	0
2022/10/21	R248	03/11/2022	10.70	Call	Bond Future	0.2300	0.0002	0.0600	0.0001	(73.913)	0	0	0
2022/10/21	R248	03/11/2022	10.70	Put	Bond Future	8,001.7200	8.0017	8,456.7000	8.4567	5.686	0	0	0
2022/10/21	R248	03/11/2022	11.32	Call	Bond Future	73.2300	0.0732	38.3900	0.0384	(47.576)	0	0	0
2022/10/21	R248	03/11/2022	11.20	Call	Bond Future	31.3000	0.0313	14.6200	0.0146	(53.291)	0	0	0
2022/10/21	R248	03/11/2022	11.20	Put	Bond Future	4,465.0600	4.4651	4,903.5300	4.9035	9.820	0	0	0
2022/10/21	R248	03/11/2022	11.30	Put	Bond Future	3,816.1300	3.8161	4,240.2100	4.2402	11.113	0	0	0
2022/10/21	R248	03/11/2022	11.31	Put	Bond Future	3,753.0000	3.7530	4,175.2300	4.1752	11.250	0	0	0
2022/10/21	R248	03/11/2022			Bond Future	11.8789	76.7181	11.9526	76.2630	0.621	0.0000	0.0000	84,671
2022/10/21	R248	03/11/2022	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/21	R248	03/11/2022	10.00	Put	Bond Future	13,482.2100	13.4822	13,937.3600	13.9374	3.376	0	0	0
2022/10/21	R248	03/11/2022	11.32	Put	Bond Future	3,690.2300	3.6902	4,110.5400	4.1105	11.390	0	0	0
2022/10/21	R248	03/11/2022	11.90	Call	Bond Future	1,082.4000	1.0824	822.1900	0.8222	(24.040)	0	0	0
2022/10/21	R248	03/11/2022	11.90	Put	Bond Future	951.4200	0.9514	1,146.3600	1.1464	20.489	0	0	0
2022/10/21	R248	03/11/2022	11.30	Call	Bond Future	64.0300	0.0640	32.9600	0.0330	(48.524)	0	0	874
2022/10/21	R248	03/11/2022	11.31	Call	Bond Future	68.5000	0.0685	35.5800	0.0356	(48.058)	0	0	0
2022/10/21	R248	02/02/2023	11.08	Call	Bond Future	756.4000	0.7564	656.2200	0.6562	(13.244)	0	0	0
2022/10/21	R248	02/02/2023	11.08	Put	Bond Future	6,823.4000	6.8234	7,188.4000	7.1884	5.349	0	0	0
2022/10/21	R248	02/02/2023	11.10	Put	Bond Future	6,712.8900	6.7129	7,075.0300	7.0750	5.395	0	0	0
2022/10/21	R248	02/02/2023	11.70	Call	Bond Future	2,020.6200	2.0206	1,821.6800	1.8217	(9.845)	0	0	2,542
2022/10/21	R248	02/02/2023	11.70	Put	Bond Future	3,951.6600	3.9517	4,217.9000	4.2179	6.737	0	0	0
2022/10/21	R248	02/02/2023	11.00	Call	Bond Future	647.7200	0.6477	558.5900	0.5586	(13.761)	0	0	2,542
2022/10/21	R248	02/02/2023	11.00	Put	Bond Future	7,276.9300	7.2769	7,652.9800	7.6530	5.168	0	0	0
2022/10/21	R248	02/02/2023			Bond Future	12.0102	78.1694	12.0870	77.7043	0.640	0.0000	0.0000	240,754
2022/10/21	R248	02/02/2023	11.10	Call	Bond Future	785.3900	0.7854	682.3500	0.6823	(13.120)	0	0	0
2022/10/21	R248	02/02/2023	11.06	Call	Bond Future	728.1500	0.7281	630.7800	0.6308	(13.372)	0	0	0
2022/10/21	R248	02/02/2023	11.06	Put	Bond Future	6,935.0700	6.9351	7,302.8800	7.3029	5.304	0	0	0
2022/10/21	R248	02/02/2023	11.07	Call	Bond Future	742.1900	0.7422	643.4100	0.6434	(13.309)	0	0	0
2022/10/21	R248	02/02/2023	11.07	Put	Bond Future	6,879.0900	6.8791	7,245.4900	7.2455	5.326	0	0	0
2022/10/21	R248	02/02/2023	10.40	Call	Bond Future	191.5600	0.1916	158.6600	0.1587	(17.175)	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
2022/10/21	R248	02/02/2023	10.40	Put	Bond Future	11,263.2800	11.2633	11,695.5600	11.6956	3.838	0	0	0
2022/10/21	R248	04/05/2023	11.35	Call	Bond Future	1,974.3500	1.9744	1,811.5400	1.8115	(8.246)	0	0	0
2022/10/21	R248	04/05/2023	11.35	Put	Bond Future	6,880.3800	6.8804	7,192.9600	7.1930	4.543	0	0	0
2022/10/21	R248	04/05/2023			Bond Future	12.1244	75.3032	12.2043	74.8278	0.659	0.0000	0.0000	10,943
2022/10/21	R248	04/05/2023	11.33	Call	Bond Future	1,931.5600	1.9316	1,771.1900	1.7712	(8.303)	0	0	0
2022/10/21	R248	04/05/2023	11.33	Put	Bond Future	6,971.8600	6.9719	7,286.8800	7.2869	4.518	0	0	0
2022/10/21	R248	04/05/2023	11.34	Call	Bond Future	1,952.8800	1.9529	1,791.2900	1.7913	(8.274)	0	0	0
2022/10/21	R248	04/05/2023	11.34	Put	Bond Future	6,926.0000	6.9260	7,239.8000	7.2398	4.531	0	0	0
2022/10/21	R248	03/08/2023	12.11	Call	Bond Future	4,155.3000	4.1553	3,908.1300	3.9081	(5.948)	0	0	0
2022/10/21	R248	03/08/2023	12.11	Put	Bond Future	4,949.7300	4.9497	5,187.9600	5.1880	4.813	0	0	0
2022/10/21	R248	03/08/2023			Bond Future	12.2438	76.8190	12.3269	76.3336	0.678	0.0000	0.0000	0
2022/10/21	R248	03/08/2023	12.09	Call	Bond Future	4,095.3100	4.0953	3,850.2400	3.8502	(5.984)	0	0	0
2022/10/21	R248	03/08/2023	12.09	Put	Bond Future	5,009.7700	5.0098	5,250.1000	5.2501	4.797	0	0	0
2022/10/21	R248	03/08/2023	12.10	Call	Bond Future	4,125.2600	4.1253	3,879.1400	3.8791	(5.966)	0	0	0
2022/10/21	R248	03/08/2023	12.10	Put	Bond Future	4,979.6600	4.9797	5,218.9400	5.2189	4.805	0	0	0
2022/10/21	R248	02/11/2023	11.47	Call	Bond Future	2,169.4900	2.1695	2,003.1500	2.0031	(7.667)	0	0	0
2022/10/21	R248	02/11/2023	11.48	Call	Bond Future	2,190.1200	2.1901	2,022.6800	2.0227	(7.645)	0	0	0
2022/10/21	R248	02/11/2023	11.49	Put	Bond Future	7,572.0400	7.5720	7,898.9400	7.8989	4.317	0	0	0
2022/10/21	R248	02/11/2023			Bond Future	12.3607	73.9840	12.4469	73.4885	0.698	0.0000	0.0000	13,000
2022/10/21	R248	02/11/2023	11.47	Put	Bond Future	7,661.9600	7.6620	7,991.0600	7.9911	4.295	0	0	0
2022/10/21	R248	02/11/2023	11.48	Put	Bond Future	7,616.9000	7.6169	7,944.9000	7.9449	4.306	0	0	0
2022/10/21	R248	02/11/2023	11.49	Call	Bond Future	2,210.8600	2.2109	2,042.3200	2.0423	(7.623)	0	0	0

Total

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