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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/10	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/10	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/10	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/10	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/10	2025	03/11/2022		Bond Future	165.8014	165.8014	165.8290	165.8290	0.017	0.0000	0.0000	3,315
2022/10/10	2025	02/02/2023		Bond Future	167.2372	167.2372	167.2627	167.2627	0.015	0.0000	0.0000	3,967
2022/10/10	2025	04/05/2023		Bond Future	170.7240	170.7240	170.7485	170.7485	0.014	0.0000	0.0000	0
2022/10/10	2025	03/08/2023		Bond Future	172.5682	172.5682	172.5931	172.5931	0.014	0.0000	0.0000	0
2022/10/10	2025	02/11/2023		Bond Future	176.2116	176.2116	176.2369	176.2369	0.014	0.0000	0.0000	0
2022/10/10	2029	03/11/2022		Bond Future	119.4846	119.4846	119.2492	119.2492	(0.197)	0.0000	0.0000	1,086
2022/10/10	2029	02/02/2023		Bond Future	121.7509	121.7509	121.5091	121.5091	(0.199)	0.0000	0.0000	912

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/10	2029	04/05/2023			Bond Future	122.9859		122.9859	122.7380	122.7380	(0.202)	0.0000	0.0000	0
2022/10/10	2029	03/08/2023			Bond Future	125.5867		125.5867	125.3332	125.3332	(0.202)	0.0000	0.0000	0
2022/10/10	2029	02/11/2023			Bond Future	126.8898		126.8898	126.6313	126.6313	(0.204)	0.0000	0.0000	0
2022/10/10	2030	03/11/2022	9.70	Call	Bond Future	0.0800		0.0001	0.0200	0.0000	(75.000)	0	0	500
2022/10/10	2030	03/11/2022	9.70	Put	Bond Future	4,641.8100		4.6418	4,792.8200	4.7928	3.253	0	0	0
2022/10/10	2030	03/11/2022	10.10	Call	Bond Future	43.1900		0.0432	25.8000	0.0258	(40.264)	0	0	0
2022/10/10	2030	03/11/2022	10.10	Put	Bond Future	2,779.8200		2.7798	2,913.5000	2.9135	4.809	0	0	0
2022/10/10	2030	03/11/2022	10.20	Put	Bond Future	2,369.5200		2.3695	2,487.1200	2.4871	4.963	0	0	0
2022/10/10	2030	03/11/2022			Bond Future	10.6939		88.8204	10.7274	88.6693	0.313	0.0000	0.0000	64,278
2022/10/10	2030	03/11/2022	10.08	Call	Bond Future	35.4300		0.0354	20.6000	0.0206	(41.857)	0	0	0
2022/10/10	2030	03/11/2022	10.08	Put	Bond Future	2,866.1100		2.8661	3,002.3500	3.0024	4.753	0	0	0
2022/10/10	2030	03/11/2022	10.09	Call	Bond Future	39.1600		0.0392	23.0800	0.0231	(41.062)	0	0	0
2022/10/10	2030	03/11/2022	10.09	Put	Bond Future	2,822.8000		2.8228	2,957.7900	2.9578	4.782	0	0	0
2022/10/10	2030	03/11/2022	10.20	Call	Bond Future	101.2700		0.1013	67.8000	0.0678	(33.050)	0	0	500
2022/10/10	2030	03/11/2022	11.57	Call	Bond Future	3,959.4900		3.9595	3,795.6300	3.7956	(4.138)	0	0	0
2022/10/10	2030	03/11/2022	11.57	Put	Bond Future	114.5100		0.1145	101.7200	0.1017	(11.169)	0	0	500
2022/10/10	2030	02/02/2023	11.16	Put	Bond Future	1,548.3200		1.5483	1,582.4800	1.5825	2.206	0	0	388
2022/10/10	2030	02/02/2023	11.35	Call	Bond Future	3,459.2000		3.4592	3,330.2700	3.3303	(3.727)	0	0	5,000
2022/10/10	2030	02/02/2023	11.35	Put	Bond Future	1,274.0900		1.2741	1,300.5900	1.3006	2.080	0	0	0
2022/10/10	2030	02/02/2023	9.99	Call	Bond Future	697.8600		0.6979	641.6800	0.6417	(8.050)	0	0	0
2022/10/10	2030	02/02/2023	10.00	Call	Bond Future	708.4800		0.7085	651.7400	0.6517	(8.009)	0	0	0
2022/10/10	2030	02/02/2023	10.01	Put	Bond Future	4,466.9100		4.4669	4,565.0400	4.5650	2.197	0	0	0
2022/10/10	2030	02/02/2023	9.80	Call	Bond Future	518.1200		0.5181	472.1100	0.4721	(8.880)	0	0	0
2022/10/10	2030	02/02/2023	9.94	Put	Bond Future	4,718.6200		4.7186	4,820.6200	4.8206	2.162	0	0	102
2022/10/10	2030	02/02/2023	9.20	Call	Bond Future	209.6000		0.2096	186.0200	0.1860	(11.250)	0	0	0
2022/10/10	2030	02/02/2023	9.20	Put	Bond Future	7,801.4300		7.8014	7,933.2800	7.9333	1.690	0	0	0
2022/10/10	2030	02/02/2023	9.66	Call	Bond Future	419.4900		0.4195	379.8600	0.3799	(9.447)	0	0	0
2022/10/10	2030	02/02/2023	9.66	Put	Bond Future	5,803.4100		5.8034	5,919.2100	5.9192	1.995	0	0	102
2022/10/10	2030	02/02/2023	8.81	Put	Bond Future	9,628.0100		9.6280	9,769.1100	9.7691	1.466	0	0	0
2022/10/10	2030	02/02/2023	9.04	Call	Bond Future	162.5200		0.1625	143.1900	0.1432	(11.894)	0	0	0
2022/10/10	2030	02/02/2023	9.04	Put	Bond Future	8,537.9800		8.5380	8,674.0800	8.6741	1.594	0	0	0
2022/10/10	2030	02/02/2023	9.08	Put	Bond Future	8,352.0900		8.3521	8,487.1900	8.4872	1.618	0	0	0
2022/10/10	2030	02/02/2023			Bond Future	10.8429		86.4776	10.8784	86.3222	0.328	0.0000	0.0000	5,200
2022/10/10	2030	02/02/2023	11.55	Call	Bond Future	4,060.7100		4.0607	3,925.0500	3.9250	(3.341)	0	0	5,000
2022/10/10	2030	02/02/2023	11.55	Put	Bond Future	1,033.2000		1.0332	1,052.9700	1.0530	1.913	0	0	0
2022/10/10	2030	02/02/2023	11.12	Call	Bond Future	2,815.3600		2.8154	2,695.8500	2.6958	(4.245)	0	0	0
2022/10/10	2030	02/02/2023	11.12	Put	Bond Future	1,612.4800		1.6125	1,648.4000	1.6484	2.228	0	0	0
2022/10/10	2030	02/02/2023	11.16	Call	Bond Future	2,923.0700		2.9231	2,801.8000	2.8018	(4.149)	0	0	0
2022/10/10	2030	02/02/2023	9.99	Put	Bond Future	4,538.0500		4.5381	4,637.3000	4.6373	2.187	0	0	0
2022/10/10	2030	02/02/2023	10.00	Put	Bond Future	4,502.4100		4.5024	4,601.1000	4.6011	2.192	0	0	0
2022/10/10	2030	02/02/2023	10.01	Call	Bond Future	719.2200		0.7192	661.9200	0.6619	(7.967)	0	0	0
2022/10/10	2030	02/02/2023	9.80	Put	Bond Future	5,243.0800		5.2431	5,352.5000	5.3525	2.087	0	0	0
2022/10/10	2030	02/02/2023	9.83	Call	Bond Future	543.8300		0.5438	496.2800	0.4963	(8.744)	0	0	388
2022/10/10	2030	02/02/2023	9.83	Put	Bond Future	5,128.3600		5.1284	5,236.2400	5.2362	2.104	0	0	0
2022/10/10	2030	02/02/2023	9.94	Call	Bond Future	646.6500		0.6467	593.2200	0.5932	(8.263)	0	0	0
2022/10/10	2030	02/02/2023	9.79	Call	Bond Future	509.7100		0.5097	464.2200	0.4642	(8.925)	0	0	0
2022/10/10	2030	02/02/2023	9.79	Put	Bond Future	5,281.5400		5.2815	5,391.4800	5.3915	2.082	0	0	0

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2022/10/10	2030	02/02/2023	8.81	Call	Bond Future	111.6300	0.1116	97.3000	0.0973	(12.837)	0	0	102
2022/10/10	2030	02/02/2023	9.08	Call	Bond Future	173.3100	0.1733	152.9800	0.1530	(11.730)	0	0	388
2022/10/10	2030	04/05/2023	11.34	Call	Bond Future	3,654.4600	3.6545	3,539.2000	3.5392	(3.154)	0	0	0
2022/10/10	2030	04/05/2023	11.34	Put	Bond Future	2,097.1500	2.0972	2,141.3200	2.1413	2.106	0	0	150
2022/10/10	2030	04/05/2023	10.42	Call	Bond Future	1,675.4300	1.6754	1,597.9700	1.5980	(4.623)	0	0	479
2022/10/10	2030	04/05/2023	10.42	Put	Bond Future	4,052.4500	4.0525	4,134.4200	4.1344	2.023	0	0	0
2022/10/10	2030	04/05/2023	10.52	Call	Bond Future	1,842.1300	1.8421	1,760.2600	1.7603	(4.444)	0	0	0
2022/10/10	2030	04/05/2023	10.52	Put	Bond Future	3,780.4500	3.7805	3,858.0100	3.8580	2.052	0	0	0
2022/10/10	2030	04/05/2023	10.53	Call	Bond Future	1,860.0400	1.8600	1,777.7200	1.7777	(4.426)	0	0	0
2022/10/10	2030	04/05/2023	10.53	Put	Bond Future	3,754.6400	3.7546	3,831.7500	3.8318	2.054	0	0	0
2022/10/10	2030	04/05/2023	9.67	Call	Bond Future	785.2400	0.7852	738.0200	0.7380	(6.013)	0	0	479
2022/10/10	2030	04/05/2023	9.67	Put	Bond Future	6,541.8100	6.5418	6,654.0200	6.6540	1.715	0	0	0
2022/10/10	2030	04/05/2023	9.78	Call	Bond Future	876.7600	0.8768	825.7200	0.8257	(5.821)	0	0	388
2022/10/10	2030	04/05/2023	9.78	Put	Bond Future	6,127.6300	6.1276	6,236.0200	6.2360	1.769	0	0	0
2022/10/10	2030	04/05/2023	10.00	Call	Bond Future	1,086.2800	1.0863	1,027.1200	1.0271	(5.446)	0	0	1,080
2022/10/10	2030	04/05/2023	10.00	Put	Bond Future	5,336.1900	5.3362	5,436.4600	5.4365	1.879	0	0	0
2022/10/10	2030	04/05/2023	9.03	Call	Bond Future	396.7000	0.3967	368.2000	0.3682	(7.184)	0	0	388
2022/10/10	2030	04/05/2023	9.03	Put	Bond Future	9,166.2600	9.1663	9,297.1900	9.2972	1.428	0	0	0
2022/10/10	2030	04/05/2023	9.58	Put	Bond Future	6,889.2400	6.8892	7,004.4500	7.0045	1.672	0	0	0
2022/10/10	2030	04/05/2023			Bond Future	10.9695	88.2634	11.0070	88.1039	0.342	0.0000	0.0000	0
2022/10/10	2030	04/05/2023	12.57	Call	Bond Future	7,315.8200	7.3158	7,170.9400	7.1709	(1.980)	0	0	0
2022/10/10	2030	04/05/2023	12.57	Put	Bond Future	838.3800	0.8384	852.9300	0.8529	1.735	0	0	350
2022/10/10	2030	04/05/2023	11.62	Call	Bond Future	4,416.0900	4.4161	4,291.8100	4.2918	(2.814)	0	0	0
2022/10/10	2030	04/05/2023	11.62	Put	Bond Future	1,705.5100	1.7055	1,740.6600	1.7407	2.061	0	0	388
2022/10/10	2030	04/05/2023	12.04	Call	Bond Future	5,651.1400	5.6511	5,515.9900	5.5160	(2.392)	0	0	0
2022/10/10	2030	04/05/2023	12.04	Put	Bond Future	1,247.8400	1.2478	1,272.1200	1.2721	1.946	0	0	1,080
2022/10/10	2030	04/05/2023	12.50	Call	Bond Future	7,090.9800	7.0910	6,947.1700	6.9472	(2.028)	0	0	0
2022/10/10	2030	04/05/2023	12.50	Put	Bond Future	883.6000	0.8836	899.2200	0.8992	1.768	0	0	479
2022/10/10	2030	04/05/2023	10.54	Call	Bond Future	1,878.0500	1.8781	1,795.2800	1.7953	(4.407)	0	0	0
2022/10/10	2030	04/05/2023	10.54	Put	Bond Future	3,728.9600	3.7290	3,805.6200	3.8056	2.056	0	0	0
2022/10/10	2030	04/05/2023	10.65	Call	Bond Future	2,081.4200	2.0814	1,993.7800	1.9938	(4.211)	0	0	350
2022/10/10	2030	04/05/2023	10.65	Put	Bond Future	3,453.5300	3.4535	3,525.3200	3.5253	2.079	0	0	0
2022/10/10	2030	04/05/2023	9.58	Call	Bond Future	716.2900	0.7163	672.0700	0.6721	(6.173)	0	0	150
2022/10/10	2030	03/08/2023	12.89	Call	Bond Future	7,937.3400	7.9373	7,793.4700	7.7935	(1.813)	0	0	0
2022/10/10	2030	03/08/2023	12.89	Put	Bond Future	955.1500	0.9552	974.3400	0.9743	2.009	0	0	350
2022/10/10	2030	03/08/2023	11.34	Call	Bond Future	3,535.4100	3.5354	3,428.3500	3.4283	(3.028)	0	0	0
2022/10/10	2030	03/08/2023	11.34	Put	Bond Future	2,562.4300	2.5624	2,618.4300	2.6184	2.185	0	0	0
2022/10/10	2030	03/08/2023	11.35	Call	Bond Future	3,559.8700	3.5599	3,452.4600	3.4525	(3.017)	0	0	0
2022/10/10	2030	03/08/2023	11.36	Put	Bond Future	2,530.2500	2.5303	2,585.5700	2.5856	2.186	0	0	0
2022/10/10	2030	03/08/2023	10.40	Call	Bond Future	1,643.1000	1.6431	1,572.5000	1.5725	(4.297)	0	0	1,012
2022/10/10	2030	03/08/2023	10.65	Call	Bond Future	2,059.8500	2.0599	1,979.0700	1.9791	(3.922)	0	0	350
2022/10/10	2030	03/08/2023	10.65	Put	Bond Future	3,947.9400	3.9479	4,030.2200	4.0302	2.084	0	0	0
2022/10/10	2030	03/08/2023			Bond Future	11.1021	86.1037	11.1417	85.9406	0.357	0.0000	0.0000	0
2022/10/10	2030	03/08/2023	12.59	Call	Bond Future	7,017.9600	7.0180	6,878.8800	6.8789	(1.982)	0	0	0
2022/10/10	2030	03/08/2023	12.59	Put	Bond Future	1,155.6500	1.1556	1,179.6300	1.1796	2.075	0	0	1,012
2022/10/10	2030	03/08/2023	11.35	Put	Bond Future	2,546.3000	2.5463	2,601.9500	2.6019	2.186	0	0	0
2022/10/10	2030	03/08/2023	11.36	Call	Bond Future	3,584.3900	3.5844	3,476.6500	3.4767	(3.006)	0	0	0
2022/10/10	2030	03/08/2023	10.40	Put	Bond Future	4,597.7100	4.5977	4,690.1700	4.6902	2.011	0	0	0

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2022/10/10	2030	02/11/2023	10.81	Call	Bond Future	1,984.4000	1.9844	1,905.5300	1.9055	(3.975)	0	0	0
2022/10/10	2030	02/11/2023	10.81	Put	Bond Future	3,701.3700	3.7014	3,789.0200	3.7890	2.368	0	0	0
2022/10/10	2030	02/11/2023	10.80	Call	Bond Future	1,966.4700	1.9665	1,888.0300	1.8880	(3.989)	0	0	0
2022/10/10	2030	02/11/2023	10.80	Put	Bond Future	3,724.3800	3.7244	3,812.4600	3.8125	2.365	0	0	0
2022/10/10	2030	02/11/2023			Bond Future	11.2347	87.9037	11.2765	87.7372	0.372	0.0000	0.0000	0
2022/10/10	2030	02/11/2023	10.82	Call	Bond Future	2,002.7700	2.0028	1,923.4800	1.9235	(3.959)	0	0	0
2022/10/10	2030	02/11/2023	10.82	Put	Bond Future	3,678.8200	3.6788	3,766.0500	3.7661	2.371	0	0	0
2022/10/10	2032	03/11/2022	9.31	Put	Bond Future	10,145.9000	10.1459	10,289.8900	10.2899	1.419	0	0	0
2022/10/10	2032	03/11/2022	9.36	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	454
2022/10/10	2032	03/11/2022	9.36	Put	Bond Future	9,851.2400	9.8512	9,995.2200	9.9952	1.462	0	0	0
2022/10/10	2032	03/11/2022	9.46	Put	Bond Future	9,265.5600	9.2656	9,409.5400	9.4095	1.554	0	0	0
2022/10/10	2032	03/11/2022	10.56	Put	Bond Future	3,218.3100	3.2183	3,333.6500	3.3337	3.584	0	0	180
2022/10/10	2032	03/11/2022	9.92	Call	Bond Future	0.4900	0.0005	0.1700	0.0002	(65.306)	0	0	750
2022/10/10	2032	03/11/2022	9.92	Put	Bond Future	6,633.3400	6.6333	6,777.0100	6.7770	2.166	0	0	0
2022/10/10	2032	03/11/2022	10.11	Put	Bond Future	5,576.1500	5.5762	5,719.0100	5.7190	2.562	0	0	454
2022/10/10	2032	03/11/2022	10.16	Call	Bond Future	2.7400	0.0027	1.1800	0.0012	(56.934)	0	0	0
2022/10/10	2032	03/11/2022	10.16	Put	Bond Future	5,301.1200	5.3011	5,443.5500	5.4436	2.687	0	0	180
2022/10/10	2032	03/11/2022			Bond Future	11.1624	84.1801	11.1908	84.0361	0.255	0.0000	0.0000	171,096
2022/10/10	2032	03/11/2022	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	180
2022/10/10	2032	03/11/2022	9.46	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	500
2022/10/10	2032	03/11/2022	11.55	Call	Bond Future	2,380.4500	2.3804	2,218.7800	2.2188	(6.792)	0	0	0
2022/10/10	2032	03/11/2022	11.55	Put	Bond Future	444.7500	0.4448	427.0700	0.4271	(3.975)	0	0	500
2022/10/10	2032	03/11/2022	12.30	Call	Bond Future	5,574.2500	5.5742	5,419.1700	5.4192	(2.782)	0	0	0
2022/10/10	2032	03/11/2022	12.30	Put	Bond Future	61.2500	0.0613	50.1600	0.0502	(18.106)	0	0	750
2022/10/10	2032	03/11/2022	10.66	Call	Bond Future	160.3200	0.1603	115.3400	0.1153	(28.056)	0	0	0
2022/10/10	2032	03/11/2022	10.66	Put	Bond Future	2,761.5300	2.7615	2,860.5400	2.8605	3.585	0	0	0
2022/10/10	2032	03/11/2022	10.67	Call	Bond Future	169.5800	0.1696	122.7900	0.1228	(27.592)	0	0	750
2022/10/10	2032	03/11/2022	10.67	Put	Bond Future	2,717.9700	2.7180	2,815.1700	2.8152	3.576	0	0	0
2022/10/10	2032	03/11/2022	11.45	Call	Bond Future	2,007.3300	2.0073	1,849.3700	1.8494	(7.869)	0	0	0
2022/10/10	2032	03/11/2022	11.45	Put	Bond Future	565.1900	0.5652	551.2200	0.5512	(2.472)	0	0	7,500
2022/10/10	2032	03/11/2022	10.21	Call	Bond Future	3.8600	0.0039	1.7300	0.0017	(55.181)	0	0	500
2022/10/10	2032	03/11/2022	10.21	Put	Bond Future	5,027.5200	5.0275	5,169.3800	5.1694	2.822	0	0	0
2022/10/10	2032	03/11/2022	10.49	Call	Bond Future	52.2600	0.0523	32.8600	0.0329	(37.122)	0	0	0
2022/10/10	2032	03/11/2022	10.49	Put	Bond Future	3,558.1400	3.5581	3,682.7300	3.6827	3.502	0	0	454
2022/10/10	2032	03/11/2022	10.56	Call	Bond Future	86.4600	0.0865	57.8100	0.0578	(33.137)	0	0	0
2022/10/10	2032	03/11/2022	10.11	Call	Bond Future	1.9300	0.0019	0.8000	0.0008	(58.549)	0	0	0
2022/10/10	2032	02/02/2023	11.69	Call	Bond Future	3,601.9000	3.6019	3,477.9300	3.4779	(3.442)	0	0	0
2022/10/10	2032	02/02/2023	11.69	Put	Bond Future	1,755.7200	1.7557	1,779.8300	1.7798	1.373	0	0	0
2022/10/10	2032	02/02/2023	10.40	Call	Bond Future	754.1100	0.7541	698.6100	0.6986	(7.360)	0	0	0
2022/10/10	2032	02/02/2023	10.40	Put	Bond Future	5,431.5100	5.4315	5,524.0900	5.5241	1.704	0	0	0
2022/10/10	2032	02/02/2023	10.50	Call	Bond Future	882.7600	0.8828	821.4500	0.8214	(6.945)	0	0	0
2022/10/10	2032	02/02/2023	10.50	Put	Bond Future	5,030.0800	5.0301	5,116.8500	5.1169	1.725	0	0	454
2022/10/10	2032	02/02/2023	10.67	Call	Bond Future	1,134.0900	1.1341	1,062.7400	1.0627	(6.291)	0	0	750
2022/10/10	2032	02/02/2023	10.67	Put	Bond Future	4,389.9800	4.3900	4,466.7100	4.4667	1.748	0	0	0
2022/10/10	2032	02/02/2023	10.22	Call	Bond Future	560.2100	0.5602	514.5900	0.5146	(8.143)	0	0	500
2022/10/10	2032	02/02/2023	10.22	Put	Bond Future	6,202.5200	6.2025	6,304.9800	6.3050	1.652	0	0	0
2022/10/10	2032	02/02/2023	9.47	Call	Bond Future	153.7400	0.1537	136.1300	0.1361	(11.454)	0	0	500

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
2022/10/10	2032	02/02/2023	9.47	Put	Bond Future	9,970.4400	9.9704	10,100.9100	10.1009	1.309	0	0	0
2022/10/10	2032	02/02/2023	9.92	Call	Bond Future	345.5600	0.3456	313.1200	0.3131	(9.388)	0	0	750
2022/10/10	2032	02/02/2023	9.92	Put	Bond Future	7,627.4000	7.6274	7,743.0400	7.7430	1.516	0	0	0
2022/10/10	2032	02/02/2023			Bond Future	11.3113	85.7560	11.3413	85.6079	0.265	0.0000	0.0000	18
2022/10/10	2032	02/02/2023	11.84	Call	Bond Future	4,080.5400	4.0805	3,951.3800	3.9514	(3.165)	0	0	0
2022/10/10	2032	02/02/2023	11.84	Put	Bond Future	1,518.3000	1.5183	1,537.2200	1.5372	1.246	0	0	500
2022/10/10	2032	02/02/2023	12.75	Call	Bond Future	7,333.9900	7.3340	7,187.0000	7.1870	(2.004)	0	0	0
2022/10/10	2032	02/02/2023	12.75	Put	Bond Future	604.6000	0.6046	605.6900	0.6057	0.180	0	0	750
2022/10/10	2032	02/02/2023	10.38	Call	Bond Future	730.0900	0.7301	675.7300	0.6757	(7.446)	0	0	0
2022/10/10	2032	02/02/2023	10.38	Put	Bond Future	5,514.0100	5.5140	5,607.7300	5.6077	1.700	0	0	0
2022/10/10	2032	02/02/2023	10.39	Call	Bond Future	742.0300	0.7420	687.1000	0.6871	(7.403)	0	0	0
2022/10/10	2032	02/02/2023	10.39	Put	Bond Future	5,472.6700	5.4727	5,565.8200	5.5658	1.702	0	0	0
2022/10/10	2032	02/02/2023	10.16	Call	Bond Future	510.5000	0.5105	467.7100	0.4677	(8.382)	0	0	0
2022/10/10	2032	02/02/2023	10.16	Put	Bond Future	6,477.5600	6.4776	6,582.8500	6.5828	1.625	0	0	454
2022/10/10	2032	02/02/2023	9.31	Call	Bond Future	112.4400	0.1124	98.6600	0.0987	(12.255)	0	0	454
2022/10/10	2032	02/02/2023	9.31	Put	Bond Future	10,852.8900	10.8529	10,987.1900	10.9872	1.237	0	0	0
2022/10/10	2032	04/05/2023	10.89	Call	Bond Future	2,019.8200	2.0198	1,940.2500	1.9403	(3.939)	0	0	0
2022/10/10	2032	04/05/2023	10.89	Put	Bond Future	4,716.8200	4.7168	4,789.1800	4.7892	1.534	0	0	0
2022/10/10	2032	04/05/2023	11.37	Call	Bond Future	3,090.0300	3.0900	2,990.7500	2.9907	(3.213)	0	0	400
2022/10/10	2032	04/05/2023	13.43	Call	Bond Future	9,723.6900	9.7237	9,578.4300	9.5784	(1.494)	0	0	0
2022/10/10	2032	04/05/2023	13.43	Put	Bond Future	787.4800	0.7875	794.1500	0.7942	0.847	0	0	400
2022/10/10	2032	04/05/2023			Bond Future	11.4360	83.3624	11.4675	83.2105	0.275	0.0000	0.0000	0
2022/10/10	2032	04/05/2023	11.37	Put	Bond Future	3,410.0300	3.4100	3,462.6800	3.4627	1.544	0	0	0
2022/10/10	2032	04/05/2023	10.62	Call	Bond Future	1,542.9000	1.5429	1,474.9200	1.4749	(4.406)	0	0	400
2022/10/10	2032	04/05/2023	10.62	Put	Bond Future	5,616.6100	5.6166	5,700.5600	5.7006	1.495	0	0	0
2022/10/10	2032	04/05/2023	10.87	Call	Bond Future	1,981.7900	1.9818	1,903.0700	1.9031	(3.972)	0	0	0
2022/10/10	2032	04/05/2023	10.87	Put	Bond Future	4,779.7700	4.7798	4,852.9800	4.8530	1.532	0	0	0
2022/10/10	2032	04/05/2023	10.88	Call	Bond Future	2,000.7500	2.0007	1,921.6100	1.9216	(3.956)	0	0	0
2022/10/10	2032	04/05/2023	10.88	Put	Bond Future	4,748.2200	4.7482	4,821.0100	4.8210	1.533	0	0	0
2022/10/10	2032	03/08/2023	11.90	Call	Bond Future	4,446.4900	4.4465	4,337.4700	4.3375	(2.452)	0	0	5,000
2022/10/10	2032	03/08/2023	11.90	Put	Bond Future	2,863.4300	2.8634	2,909.7900	2.9098	1.619	0	0	0
2022/10/10	2032	03/08/2023	11.77	Call	Bond Future	4,085.0800	4.0851	3,980.0900	3.9801	(2.570)	0	0	0
2022/10/10	2032	03/08/2023	11.77	Put	Bond Future	3,103.5600	3.1036	3,153.9500	3.1539	1.624	0	0	0
2022/10/10	2032	03/08/2023			Bond Future	11.5606	85.1082	11.5935	84.9528	0.285	0.0000	0.0000	2,600
2022/10/10	2032	03/08/2023	11.75	Call	Bond Future	4,030.5500	4.0306	3,926.2000	3.9262	(2.589)	0	0	0
2022/10/10	2032	03/08/2023	11.75	Put	Bond Future	3,142.1000	3.1421	3,193.1300	3.1931	1.624	0	0	0
2022/10/10	2032	03/08/2023	11.76	Call	Bond Future	4,057.7800	4.0578	3,953.1100	3.9531	(2.579)	0	0	0
2022/10/10	2032	03/08/2023	11.76	Put	Bond Future	3,122.7800	3.1228	3,173.4900	3.1735	1.624	0	0	0
2022/10/10	2032	02/11/2023	11.24	Call	Bond Future	2,337.5200	2.3375	2,259.7400	2.2597	(3.327)	0	0	0
2022/10/10	2032	02/11/2023	11.24	Put	Bond Future	4,468.6400	4.4686	4,549.5400	4.5495	1.810	0	0	0
2022/10/10	2032	02/11/2023			Bond Future	11.6945	82.7262	11.7289	82.5675	0.295	0.0000	0.0000	0
2022/10/10	2032	02/11/2023	11.22	Call	Bond Future	2,298.1900	2.2982	2,221.1800	2.2212	(3.351)	0	0	0
2022/10/10	2032	02/11/2023	11.22	Put	Bond Future	4,524.7600	4.5248	4,606.4300	4.6064	1.805	0	0	0
2022/10/10	2032	02/11/2023	11.23	Call	Bond Future	2,317.8000	2.3178	2,240.4100	2.2404	(3.339)	0	0	0
2022/10/10	2032	02/11/2023	11.23	Put	Bond Future	4,496.6300	4.4966	4,577.9200	4.5779	1.808	0	0	0
2022/10/10	2033	03/11/2022			Bond Future	113.1215	113.1215	113.2735	113.2735	0.134	0.0000	0.0000	1,138
2022/10/10	2033	02/02/2023			Bond Future	115.2671	115.2671	115.4202	115.4202	0.133	0.0000	0.0000	6,442

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
2022/10/10	2033	04/05/2023			Bond Future	116.2791	116.2791	116.4344	116.4344	0.134	0.0000	0.0000	0
2022/10/10	2033	03/08/2023			Bond Future	118.7380	118.7380	118.8962	118.8962	0.133	0.0000	0.0000	0
2022/10/10	2033	02/11/2023			Bond Future	119.8058	119.8058	119.9678	119.9678	0.135	0.0000	0.0000	0
2022/10/10	2037	03/11/2022	11.30	Put	Bond Future	2,693.0600	2.6931	2,744.0800	2.7441	1.894	0	0	0
2022/10/10	2037	03/11/2022	11.31	Call	Bond Future	440.2800	0.4403	355.5000	0.3555	(19.256)	0	0	0
2022/10/10	2037	03/11/2022	11.31	Put	Bond Future	2,648.3000	2.6483	2,697.6300	2.6976	1.863	0	0	0
2022/10/10	2037	03/11/2022	11.32	Call	Bond Future	455.4900	0.4555	369.0200	0.3690	(18.984)	0	0	0
2022/10/10	2037	03/11/2022			Bond Future	11.6883	80.4204	11.7118	80.2863	0.201	0.0000	0.0000	60,179
2022/10/10	2037	03/11/2022	11.30	Call	Bond Future	425.4300	0.4254	342.3400	0.3423	(19.531)	0	0	0
2022/10/10	2037	03/11/2022	11.32	Put	Bond Future	2,603.9700	2.6040	2,651.6100	2.6516	1.830	0	0	0
2022/10/10	2037	02/02/2023	11.97	Call	Bond Future	3,372.4600	3.3725	3,257.8600	3.2579	(3.398)	0	0	0
2022/10/10	2037	02/02/2023	11.03	Call	Bond Future	1,072.2700	1.0723	1,007.3700	1.0074	(6.053)	0	0	0
2022/10/10	2037	02/02/2023	11.03	Put	Bond Future	5,737.7000	5.7377	5,810.7300	5.8107	1.273	0	0	0
2022/10/10	2037	02/02/2023	11.04	Call	Bond Future	1,088.7600	1.0888	1,023.2600	1.0233	(6.016)	0	0	0
2022/10/10	2037	02/02/2023	11.04	Put	Bond Future	5,693.1500	5.6932	5,765.5800	5.7656	1.272	0	0	0
2022/10/10	2037	02/02/2023			Bond Future	11.8274	77.6700	11.8521	77.5320	0.208	0.0000	0.0000	76,247
2022/10/10	2037	02/02/2023	11.10	Call	Bond Future	1,190.6600	1.1907	1,121.6300	1.1216	(5.798)	0	0	636
2022/10/10	2037	02/02/2023	11.10	Put	Bond Future	5,430.2100	5.4302	5,499.1100	5.4991	1.269	0	0	0
2022/10/10	2037	02/02/2023	11.97	Put	Bond Future	2,579.6400	2.5796	2,602.9700	2.6030	0.904	0	0	636
2022/10/10	2037	02/02/2023	11.05	Call	Bond Future	1,105.2600	1.1053	1,039.1800	1.0392	(5.979)	0	0	0
2022/10/10	2037	02/02/2023	11.05	Put	Bond Future	5,648.6800	5.6487	5,720.5300	5.7205	1.272	0	0	0
2022/10/10	2037	04/05/2023	13.73	Put	Bond Future	1,143.3100	1.1433	1,147.7000	1.1477	0.384	0	0	400
2022/10/10	2037	04/05/2023	11.30	Call	Bond Future	2,173.3500	2.1734	2,097.0100	2.0970	(3.513)	0	0	0
2022/10/10	2037	04/05/2023	11.30	Put	Bond Future	5,870.5500	5.8705	5,935.7400	5.9357	1.110	0	0	0
2022/10/10	2037	04/05/2023	11.31	Call	Bond Future	2,194.6400	2.1946	2,117.8900	2.1179	(3.497)	0	0	0
2022/10/10	2037	04/05/2023	11.31	Put	Bond Future	5,832.8800	5.8329	5,897.6600	5.8977	1.111	0	0	0
2022/10/10	2037	04/05/2023	11.03	Put	Bond Future	6,957.0400	6.9570	7,033.5600	7.0336	1.100	0	0	0
2022/10/10	2037	04/05/2023			Bond Future	11.9486	79.2746	11.9744	79.1330	0.215	0.0000	0.0000	0
2022/10/10	2037	04/05/2023	11.78	Call	Bond Future	3,346.1600	3.3462	3,250.8900	3.2509	(2.847)	0	0	400
2022/10/10	2037	04/05/2023	11.78	Put	Bond Future	4,282.9300	4.2829	4,329.1900	4.3292	1.080	0	0	0
2022/10/10	2037	04/05/2023	13.73	Call	Bond Future	10,091.1300	10.0911	9,953.9900	9.9540	(1.359)	0	0	0
2022/10/10	2037	04/05/2023	11.32	Call	Bond Future	2,216.0600	2.2161	2,138.8900	2.1389	(3.482)	0	0	0
2022/10/10	2037	04/05/2023	11.32	Put	Bond Future	5,795.4000	5.7954	5,859.7600	5.8598	1.111	0	0	0
2022/10/10	2037	04/05/2023	11.03	Call	Bond Future	1,643.7400	1.6437	1,578.7300	1.5787	(3.955)	0	0	400
2022/10/10	2037	03/08/2023	12.13	Call	Bond Future	4,368.3800	4.3684	4,269.6800	4.2697	(2.259)	0	0	0
2022/10/10	2037	03/08/2023	12.13	Put	Bond Future	4,065.0600	4.0651	4,111.1300	4.1111	1.133	0	0	0
2022/10/10	2037	03/08/2023	12.12	Call	Bond Future	4,339.1000	4.3391	4,240.7000	4.2407	(2.268)	0	0	0
2022/10/10	2037	03/08/2023	12.12	Put	Bond Future	4,089.5500	4.0895	4,135.9200	4.1359	1.134	0	0	0
2022/10/10	2037	03/08/2023			Bond Future	12.0737	76.6766	12.1005	76.5318	0.222	0.0000	0.0000	0
2022/10/10	2037	03/08/2023	12.14	Call	Bond Future	4,398.0100	4.3980	4,299.0000	4.2990	(2.251)	0	0	0
2022/10/10	2037	03/08/2023	12.14	Put	Bond Future	4,040.9800	4.0410	4,086.7400	4.0867	1.132	0	0	0
2022/10/10	2037	02/11/2023	11.56	Put	Bond Future	6,013.5400	6.0135	6,089.8100	6.0898	1.268	0	0	0
2022/10/10	2037	02/11/2023	11.57	Call	Bond Future	2,544.0600	2.5441	2,472.1700	2.4722	(2.826)	0	0	0
2022/10/10	2037	02/11/2023	11.55	Put	Bond Future	6,049.1200	6.0491	6,125.7500	6.1258	1.267	0	0	0
2022/10/10	2037	02/11/2023			Bond Future	12.1957	78.2797	12.2236	78.1319	0.228	0.0000	0.0000	0
2022/10/10	2037	02/11/2023	11.56	Call	Bond Future	2,522.7700	2.5228	2,451.2300	2.4512	(2.836)	0	0	0
2022/10/10	2037	02/11/2023	11.57	Put	Bond Future	5,978.1200	5.9781	6,054.0400	6.0540	1.270	0	0	0

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2022/10/10	2037	02/11/2023	11.55	Call	Bond Future	2,501.5800	2.5016	2,430.4000	2.4304	(2.845)	0	0	0
2022/10/10	2038	03/11/2022			Bond Future	126.9793	126.9793	127.4232	127.4232	0.350	0.0000	0.0000	3,892
2022/10/10	2038	02/02/2023			Bond Future	127.4650	127.4650	127.9155	127.9155	0.353	0.0000	0.0000	1,875
2022/10/10	2038	04/05/2023			Bond Future	130.1234	130.1234	130.5819	130.5819	0.352	0.0000	0.0000	0
2022/10/10	2038	03/08/2023			Bond Future	130.8886	130.8886	131.3569	131.3569	0.358	0.0000	0.0000	0
2022/10/10	2038	02/11/2023			Bond Future	133.6520	133.6520	134.1304	134.1304	0.358	0.0000	0.0000	0
2022/10/10	2040	03/11/2022	10.60	Put	Bond Future	7,700.6100	7.7006	7,808.7200	7.8087	1.404	0	0	0
2022/10/10	2040	03/11/2022	10.70	Call	Bond Future	19.7000	0.0197	11.5200	0.0115	(41.523)	0	0	1,078
2022/10/10	2040	03/11/2022	12.00	Call	Bond Future	2,237.4900	2.2375	2,087.4600	2.0875	(6.705)	0	0	0
2022/10/10	2040	03/11/2022	12.00	Put	Bond Future	827.9900	0.8280	791.1100	0.7911	(4.454)	0	0	0
2022/10/10	2040	03/11/2022	12.52	Call	Bond Future	4,627.3600	4.6274	4,485.6800	4.4857	(3.062)	0	0	0
2022/10/10	2040	03/11/2022	11.39	Call	Bond Future	488.2200	0.4882	402.2400	0.4022	(17.611)	0	0	0
2022/10/10	2040	03/11/2022	11.40	Call	Bond Future	504.8200	0.5048	417.2200	0.4172	(17.353)	0	0	0
2022/10/10	2040	03/11/2022	11.41	Put	Bond Future	2,757.0400	2.7570	2,780.9900	2.7810	0.869	0	0	0
2022/10/10	2040	03/11/2022	11.20	Call	Bond Future	242.3100	0.2423	186.3700	0.1864	(23.086)	0	0	1,078
2022/10/10	2040	03/11/2022	11.20	Put	Bond Future	3,839.6700	3.8397	3,896.8800	3.8969	1.490	0	0	0
2022/10/10	2040	03/11/2022			Bond Future	11.7668	82.1799	11.7853	82.0667	0.157	0.0000	0.0000	53,940
2022/10/10	2040	03/11/2022	10.10	Call	Bond Future	0.3800	0.0004	0.1400	0.0001	(63.158)	0	0	0
2022/10/10	2040	03/11/2022	10.10	Put	Bond Future	11,342.0600	11.3421	11,454.9700	11.4550	0.995	0	0	0
2022/10/10	2040	03/11/2022	10.60	Call	Bond Future	11.1400	0.0111	6.1000	0.0061	(45.242)	0	0	1,467
2022/10/10	2040	03/11/2022	10.70	Put	Bond Future	7,005.7900	7.0058	7,110.7600	7.1108	1.498	0	0	0
2022/10/10	2040	03/11/2022	11.50	Call	Bond Future	692.2300	0.6922	588.9500	0.5890	(14.920)	0	0	0
2022/10/10	2040	03/11/2022	11.50	Put	Bond Future	2,354.4700	2.3545	2,364.3400	2.3643	0.419	0	0	0
2022/10/10	2040	03/11/2022	12.52	Put	Bond Future	214.1600	0.2142	185.6300	0.1856	(13.322)	0	0	1,078
2022/10/10	2040	03/11/2022	11.39	Put	Bond Future	2,851.7400	2.8517	2,878.9100	2.8789	0.953	0	0	0
2022/10/10	2040	03/11/2022	11.40	Put	Bond Future	2,804.2000	2.8042	2,829.7500	2.8298	0.911	0	0	0
2022/10/10	2040	03/11/2022	11.41	Call	Bond Future	521.7300	0.5217	432.5300	0.4325	(17.097)	0	0	0
2022/10/10	2040	03/11/2022	10.80	Call	Bond Future	34.7900	0.0348	21.7000	0.0217	(37.626)	0	0	0
2022/10/10	2040	03/11/2022	10.80	Put	Bond Future	6,326.2100	6.3262	6,426.2700	6.4263	1.582	0	0	0
2022/10/10	2040	03/11/2022	11.30	Call	Bond Future	355.7200	0.3557	284.2800	0.2843	(20.083)	0	0	1,467
2022/10/10	2040	03/11/2022	11.30	Put	Bond Future	3,300.1000	3.3001	3,341.8100	3.3418	1.264	0	0	0
2022/10/10	2040	02/02/2023	12.24	Call	Bond Future	4,343.6500	4.3437	4,231.6200	4.2316	(2.579)	0	0	0
2022/10/10	2040	02/02/2023	12.24	Put	Bond Future	2,351.0100	2.3510	2,355.6300	2.3556	0.197	0	0	0
2022/10/10	2040	02/02/2023	12.27	Call	Bond Future	4,453.2100	4.4532	4,340.3800	4.3404	(2.534)	0	0	0
2022/10/10	2040	02/02/2023	12.27	Put	Bond Future	2,287.7200	2.2877	2,291.5400	2.2915	0.167	0	0	388
2022/10/10	2040	02/02/2023	11.12	Call	Bond Future	1,199.8800	1.1999	1,136.8100	1.1368	(5.256)	0	0	0
2022/10/10	2040	02/02/2023	11.12	Put	Bond Future	6,127.6200	6.1276	6,181.2000	6.1812	0.874	0	0	0
2022/10/10	2040	02/02/2023	11.19	Call	Bond Future	1,330.1700	1.3302	1,263.3300	1.2633	(5.025)	0	0	621
2022/10/10	2040	02/02/2023	11.19	Put	Bond Future	5,797.3000	5.7973	5,847.1100	5.8471	0.859	0	0	0
2022/10/10	2040	02/02/2023	12.07	Put	Bond Future	2,740.8700	2.7409	2,750.5600	2.7506	0.354	0	0	621
2022/10/10	2040	02/02/2023	10.96	Call	Bond Future	933.5100	0.9335	879.1200	0.8791	(5.826)	0	0	388
2022/10/10	2040	02/02/2023	10.96	Put	Bond Future	6,929.0100	6.9290	6,991.2700	6.9913	0.899	0	0	0
2022/10/10	2040	02/02/2023	10.93	Call	Bond Future	888.4900	0.8885	835.7200	0.8357	(5.939)	0	0	0
2022/10/10	2040	02/02/2023			Bond Future	11.9017	79.2121	11.9211	79.0954	0.163	0.0000	0.0000	65,233
2022/10/10	2040	02/02/2023	12.07	Call	Bond Future	3,742.2400	3.7422	3,635.2800	3.6353	(2.858)	0	0	0
2022/10/10	2040	02/02/2023	11.10	Call	Bond Future	1,164.1100	1.1641	1,102.1300	1.1021	(5.324)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/10	2040	02/02/2023	11.10	Put	Bond Future	6,224.1800	6.2242	6,278.8500	6.2788	0.878	0	0	0
2022/10/10	2040	02/02/2023	11.11	Call	Bond Future	1,181.9800	1.1820	1,119.4600	1.1195	(5.289)	0	0	0
2022/10/10	2040	02/02/2023	11.11	Put	Bond Future	6,175.8400	6.1758	6,229.9700	6.2300	0.876	0	0	0
2022/10/10	2040	02/02/2023	10.18	Call	Bond Future	230.5600	0.2306	209.6000	0.2096	(9.091)	0	0	0
2022/10/10	2040	02/02/2023	10.18	Put	Bond Future	11,744.2800	11.7443	11,839.9700	11.8400	0.815	0	0	0
2022/10/10	2040	02/02/2023	10.21	Call	Bond Future	244.8200	0.2448	222.9100	0.2229	(8.949)	0	0	388
2022/10/10	2040	02/02/2023	10.21	Put	Bond Future	11,536.2700	11.5363	11,631.0100	11.6310	0.821	0	0	0
2022/10/10	2040	02/02/2023	10.93	Put	Bond Future	7,086.5400	7.0865	7,150.4200	7.1504	0.901	0	0	0
2022/10/10	2040	04/05/2023	12.78	Call	Bond Future	6,799.1800	6.7992	6,689.2800	6.6893	(1.616)	0	0	0
2022/10/10	2040	04/05/2023	12.78	Put	Bond Future	2,497.9800	2.4980	2,507.8700	2.5079	0.396	0	0	388
2022/10/10	2040	04/05/2023	13.45	Put	Bond Future	1,598.7300	1.5987	1,600.1500	1.6001	0.089	0	0	486
2022/10/10	2040	04/05/2023	11.43	Call	Bond Future	2,501.0900	2.5011	2,428.0800	2.4281	(2.919)	0	0	0
2022/10/10	2040	04/05/2023	11.43	Put	Bond Future	6,109.2100	6.1092	6,155.9900	6.1560	0.766	0	0	0
2022/10/10	2040	04/05/2023	10.73	Put	Bond Future	9,442.4500	9.4425	9,514.5600	9.5146	0.764	0	0	0
2022/10/10	2040	04/05/2023			Bond Future	12.0192	80.8486	12.0395	80.7288	0.169	0.0000	0.0000	0
2022/10/10	2040	04/05/2023	13.45	Call	Bond Future	9,383.9700	9.3840	9,265.6000	9.2656	(1.261)	0	0	0
2022/10/10	2040	04/05/2023	11.42	Call	Bond Future	2,477.3500	2.4774	2,404.7000	2.4047	(2.933)	0	0	0
2022/10/10	2040	04/05/2023	11.42	Put	Bond Future	6,148.9300	6.1489	6,196.0700	6.1961	0.767	0	0	0
2022/10/10	2040	04/05/2023	11.48	Call	Bond Future	2,621.2100	2.6212	2,546.4200	2.5464	(2.853)	0	0	486
2022/10/10	2040	04/05/2023	11.48	Put	Bond Future	5,913.1500	5.9132	5,958.1500	5.9582	0.761	0	0	0
2022/10/10	2040	04/05/2023	10.73	Call	Bond Future	1,201.0300	1.2010	1,153.3500	1.1533	(3.970)	0	0	486
2022/10/10	2040	04/05/2023	10.92	Call	Bond Future	1,472.3300	1.4723	1,418.1900	1.4182	(3.677)	0	0	388
2022/10/10	2040	04/05/2023	10.92	Put	Bond Future	8,416.9400	8.4169	8,482.5900	8.4826	0.780	0	0	0
2022/10/10	2040	04/05/2023	11.41	Call	Bond Future	2,453.9500	2.4540	2,381.6700	2.3817	(2.945)	0	0	0
2022/10/10	2040	04/05/2023	11.41	Put	Bond Future	6,189.0800	6.1891	6,236.5900	6.2366	0.768	0	0	0
2022/10/10	2040	04/05/2023	10.17	Call	Bond Future	612.3700	0.6124	582.0500	0.5820	(4.951)	0	0	388
2022/10/10	2040	04/05/2023	10.17	Put	Bond Future	12,856.5500	12.8565	12,946.0200	12.9460	0.696	0	0	0
2022/10/10	2040	03/08/2023	12.23	Call	Bond Future	4,921.7300	4.9217	4,831.5700	4.8316	(1.832)	0	0	0
2022/10/10	2040	03/08/2023	12.23	Put	Bond Future	4,402.9600	4.4030	4,435.4200	4.4354	0.737	0	0	0
2022/10/10	2040	03/08/2023			Bond Future	12.1402	78.0332	12.1613	77.9106	0.174	0.0000	0.0000	0
2022/10/10	2040	03/08/2023	12.22	Call	Bond Future	4,890.1000	4.8901	4,800.1800	4.8002	(1.839)	0	0	0
2022/10/10	2040	03/08/2023	12.22	Put	Bond Future	4,428.8300	4.4288	4,461.5300	4.4615	0.738	0	0	0
2022/10/10	2040	03/08/2023	12.21	Call	Bond Future	4,858.5400	4.8585	4,768.8800	4.7689	(1.845)	0	0	0
2022/10/10	2040	03/08/2023	12.21	Put	Bond Future	4,454.8300	4.4548	4,487.7900	4.4878	0.740	0	0	0
2022/10/10	2040	02/11/2023	11.59	Call	Bond Future	2,901.2700	2.9013	2,835.7200	2.8357	(2.259)	0	0	0
2022/10/10	2040	02/11/2023	11.60	Put	Bond Future	6,830.2800	6.8303	6,889.6300	6.8896	0.869	0	0	0
2022/10/10	2040	02/11/2023	11.58	Call	Bond Future	2,878.4400	2.8784	2,813.1800	2.8132	(2.267)	0	0	0
2022/10/10	2040	02/11/2023	11.58	Put	Bond Future	6,907.7500	6.9077	6,967.6800	6.9677	0.868	0	0	0
2022/10/10	2040	02/11/2023			Bond Future	12.2577	79.6648	12.2797	79.5396	0.179	0.0000	0.0000	0
2022/10/10	2040	02/11/2023	11.59	Put	Bond Future	6,868.7700	6.8688	6,928.4100	6.9284	0.868	0	0	0
2022/10/10	2040	02/11/2023	11.60	Call	Bond Future	2,924.5100	2.9245	2,858.6700	2.8587	(2.251)	0	0	0
2022/10/10	2044	03/11/2022	10.10	Call	Bond Future	0.4100	0.0004	0.1500	0.0002	(63.415)	0	0	0
2022/10/10	2044	03/11/2022	10.10	Put	Bond Future	11,522.0700	11.5221	11,637.5600	11.6376	1.002	0	0	0
2022/10/10	2044	03/11/2022	10.60	Call	Bond Future	12.4400	0.0124	6.8800	0.0069	(44.695)	0	0	1,647
2022/10/10	2044	03/11/2022	10.60	Put	Bond Future	7,744.0500	7.7440	7,854.2400	7.8542	1.423	0	0	0
2022/10/10	2044	03/11/2022	10.80	Call	Bond Future	38.8900	0.0389	24.5000	0.0245	(37.002)	0	0	0
2022/10/10	2044	03/11/2022	10.80	Put	Bond Future	6,328.2800	6.3283	6,429.6400	6.4296	1.602	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/10	2044	03/11/2022	11.41	Call	Bond Future	567.1500	0.5672	472.9400	0.4729	(16.611)	0	0	0
2022/10/10	2044	03/11/2022	11.41	Put	Bond Future	2,699.3800	2.6994	2,720.9200	2.7209	0.798	0	0	0
2022/10/10	2044	03/11/2022	11.30	Call	Bond Future	388.9800	0.3890	312.9300	0.3129	(19.551)	0	0	1,647
2022/10/10	2044	03/11/2022	11.30	Put	Bond Future	3,245.0300	3.2450	3,284.7300	3.2847	1.223	0	0	0
2022/10/10	2044	03/11/2022	11.40	Put	Bond Future	2,746.6200	2.7466	2,769.7900	2.7698	0.844	0	0	0
2022/10/10	2044	03/11/2022			Bond Future	11.7441	79.1134	11.7627	78.9977	0.158	0.0000	0.0000	74,224
2022/10/10	2044	03/11/2022	11.39	Call	Bond Future	531.2700	0.5313	440.3200	0.4403	(17.119)	0	0	0
2022/10/10	2044	03/11/2022	11.39	Put	Bond Future	2,794.2900	2.7943	2,819.0900	2.8191	0.888	0	0	0
2022/10/10	2044	03/11/2022	11.40	Call	Bond Future	549.0400	0.5490	456.4600	0.4565	(16.862)	0	0	0
2022/10/10	2044	02/02/2023	12.00	Call	Bond Future	3,660.6600	3.6607	3,552.9000	3.5529	(2.944)	0	0	0
2022/10/10	2044	02/02/2023	12.00	Put	Bond Future	2,877.2400	2.8772	2,888.6700	2.8887	0.397	0	0	4,000
2022/10/10	2044	02/02/2023	11.20	Put	Bond Future	5,725.7000	5.7257	5,774.6400	5.7746	0.855	0	0	0
2022/10/10	2044	02/02/2023	11.90	Call	Bond Future	3,324.4600	3.3245	3,220.3300	3.2203	(3.132)	0	0	1,300
2022/10/10	2044	02/02/2023	11.90	Put	Bond Future	3,146.5800	3.1466	3,161.6400	3.1616	0.479	0	0	0
2022/10/10	2044	02/02/2023	11.14	Call	Bond Future	1,307.1300	1.3071	1,240.1900	1.2402	(5.121)	0	0	0
2022/10/10	2044	02/02/2023	11.14	Put	Bond Future	6,011.0000	6.0110	6,063.2500	6.0633	0.869	0	0	0
2022/10/10	2044	02/02/2023	11.15	Call	Bond Future	1,326.5200	1.3265	1,259.0300	1.2590	(5.088)	0	0	0
2022/10/10	2044	02/02/2023	11.15	Put	Bond Future	5,962.7900	5.9628	6,014.4900	6.0145	0.867	0	0	0
2022/10/10	2044	02/02/2023			Bond Future	11.8709	76.2133	11.8904	76.0941	0.164	0.0000	0.0000	31,719
2022/10/10	2044	02/02/2023	11.16	Call	Bond Future	1,345.9500	1.3459	1,277.9000	1.2779	(5.056)	0	0	0
2022/10/10	2044	02/02/2023	11.16	Put	Bond Future	5,914.7100	5.9147	5,965.8500	5.9659	0.865	0	0	0
2022/10/10	2044	02/02/2023	11.20	Call	Bond Future	1,426.0200	1.4260	1,355.7700	1.3558	(4.926)	0	0	1,300
2022/10/10	2044	04/05/2023	11.75	Put	Bond Future	4,915.8100	4.9158	4,950.9900	4.9510	0.716	0	0	4,115
2022/10/10	2044	04/05/2023	11.41	Call	Bond Future	2,582.5900	2.5826	2,507.3700	2.5074	(2.913)	0	0	0
2022/10/10	2044	04/05/2023	11.41	Put	Bond Future	6,157.1300	6.1571	6,204.3500	6.2043	0.767	0	0	0
2022/10/10	2044	04/05/2023	11.42	Call	Bond Future	2,607.0800	2.6071	2,531.5000	2.5315	(2.899)	0	0	0
2022/10/10	2044	04/05/2023	11.42	Put	Bond Future	6,116.5800	6.1166	6,163.4400	6.1634	0.766	0	0	0
2022/10/10	2044	04/05/2023			Bond Future	11.9808	77.7881	12.0011	77.6656	0.170	0.0000	0.0000	0
2022/10/10	2044	04/05/2023	12.25	Call	Bond Future	5,110.1200	5.1101	5,008.2300	5.0082	(1.994)	0	0	0
2022/10/10	2044	04/05/2023	12.25	Put	Bond Future	3,516.8900	3.5169	3,537.4400	3.5374	0.584	0	0	1,500
2022/10/10	2044	04/05/2023	11.43	Call	Bond Future	2,631.7000	2.6317	2,555.7500	2.5557	(2.886)	0	0	0
2022/10/10	2044	04/05/2023	11.43	Put	Bond Future	6,076.2500	6.0763	6,122.7400	6.1227	0.765	0	0	0
2022/10/10	2044	04/05/2023	11.75	Call	Bond Future	3,503.7000	3.5037	3,416.4400	3.4164	(2.491)	0	0	0
2022/10/10	2044	04/05/2023	12.00	Call	Bond Future	4,273.9300	4.2739	4,178.8400	4.1788	(2.225)	0	0	0
2022/10/10	2044	04/05/2023	12.00	Put	Bond Future	4,158.2200	4.1582	4,185.5700	4.1856	0.658	0	0	4,115
2022/10/10	2044	03/08/2023	12.15	Call	Bond Future	4,965.0600	4.9651	4,873.3300	4.8733	(1.848)	0	0	0
2022/10/10	2044	03/08/2023	12.15	Put	Bond Future	4,632.3100	4.6323	4,665.8400	4.6658	0.724	0	0	0
2022/10/10	2044	03/08/2023	12.16	Call	Bond Future	4,997.0400	4.9970	4,905.0600	4.9051	(1.841)	0	0	0
2022/10/10	2044	03/08/2023	12.16	Put	Bond Future	4,605.5200	4.6055	4,638.8000	4.6388	0.723	0	0	0
2022/10/10	2044	03/08/2023			Bond Future	12.0936	75.0338	12.1148	74.9085	0.175	0.0000	0.0000	0
2022/10/10	2044	03/08/2023	12.17	Call	Bond Future	5,029.1000	5.0291	4,936.8600	4.9369	(1.834)	0	0	0
2022/10/10	2044	03/08/2023	12.17	Put	Bond Future	4,578.8900	4.5789	4,611.9100	4.6119	0.721	0	0	0
2022/10/10	2044	02/11/2023	11.57	Call	Bond Future	3,310.7200	3.3107	3,240.2900	3.2403	(2.127)	0	0	0
2022/10/10	2044	02/11/2023	11.57	Put	Bond Future	7,162.2600	7.1623	7,219.7200	7.2197	0.802	0	0	0
2022/10/10	2044	02/11/2023			Bond Future	12.2028	76.6026	12.2248	76.4747	0.180	0.0000	0.0000	0
2022/10/10	2044	02/11/2023	11.55	Call	Bond Future	3,262.5400	3.2625	3,192.6800	3.1927	(2.141)	0	0	0
2022/10/10	2044	02/11/2023	11.55	Put	Bond Future	7,241.1700	7.2412	7,299.2000	7.2992	0.801	0	0	0
2022/10/10	2044	02/11/2023	11.56	Call	Bond Future	3,286.7400	3.2867	3,216.5900	3.2166	(2.134)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/10	2044	02/11/2023	11.56	Put	Bond Future	7,201.7800	7.2018	7,259.5200	7.2595	0.802	0	0	0
2022/10/10	2046	03/11/2022			Bond Future	111.8885	111.8885	112.7572	112.7572	0.776	0.0000	0.0000	16,138
2022/10/10	2046	02/02/2023			Bond Future	114.0107	114.0107	114.8941	114.8941	0.775	0.0000	0.0000	400
2022/10/10	2046	04/05/2023			Bond Future	114.3404	114.3404	115.2414	115.2414	0.788	0.0000	0.0000	0
2022/10/10	2046	03/08/2023			Bond Future	116.7588	116.7588	117.6784	117.6784	0.788	0.0000	0.0000	0
2022/10/10	2046	02/11/2023			Bond Future	117.1053	117.1053	118.0450	118.0450	0.802	0.0000	0.0000	0
2022/10/10	2050	03/11/2022			Bond Future	117.2427	117.2427	114.5789	114.5789	(2.272)	0.0000	0.0000	11,145
2022/10/10	2050	02/02/2023			Bond Future	117.3256	117.3256	114.6093	114.6093	(2.315)	0.0000	0.0000	1,434
2022/10/10	2050	04/05/2023			Bond Future	119.7720	119.7720	116.9980	116.9980	(2.316)	0.0000	0.0000	0
2022/10/10	2050	03/08/2023			Bond Future	120.0969	120.0969	117.2644	117.2644	(2.359)	0.0000	0.0000	0
2022/10/10	2050	02/11/2023			Bond Future	122.6327	122.6327	119.7403	119.7403	(2.359)	0.0000	0.0000	0
2022/10/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/10	AL37	03/11/2022			Index Future	825.2090	825.2090	825.2710	825.2710	0.008	0.0000	0.0000	0
2022/10/10	AL37	02/02/2023			Index Future	840.6580	840.6580	840.6800	840.6800	0.003	0.0000	0.0000	0
2022/10/10	AL37	04/05/2023			Index Future	857.9770	857.9770	857.9760	857.9760	0.000	0.0000	0.0000	0
2022/10/10	AL37	03/08/2023			Index Future	875.9210	875.9210	875.9120	875.9120	(0.001)	0.0000	0.0000	0
2022/10/10	AL37	02/11/2023			Index Future	894.2210	894.2210	894.2110	894.2110	(0.001)	0.0000	0.0000	0
2022/10/10	AL7T	03/11/2022			Index Future	943.4650	943.4650	942.0390	942.0390	(0.151)	0.0000	0.0000	0
2022/10/10	AL7T	02/02/2023			Index Future	961.1270	961.1270	959.6280	959.6280	(0.156)	0.0000	0.0000	0
2022/10/10	AL7T	04/05/2023			Index Future	980.9280	980.9280	979.3710	979.3710	(0.159)	0.0000	0.0000	0
2022/10/10	AL7T	03/08/2023			Index Future	1,001.4430	1,001.4430	999.8450	999.8450	(0.160)	0.0000	0.0000	0
2022/10/10	AL7T	02/11/2023			Index Future	1,022.3670	1,022.3670	1,020.7330	1,020.7330	(0.160)	0.0000	0.0000	0
2022/10/10	ALBI	03/11/2022			Index Future	827.1810	827.1810	826.2930	826.2930	(0.107)	0.0000	0.0000	123
2022/10/10	ALBI	02/02/2023			Index Future	842.6660	842.6660	841.7200	841.7200	(0.112)	0.0000	0.0000	0
2022/10/10	ALBI	04/05/2023			Index Future	860.0260	860.0260	859.0380	859.0380	(0.115)	0.0000	0.0000	0
2022/10/10	ALBI	03/08/2023			Index Future	878.0130	878.0130	876.9960	876.9960	(0.116)	0.0000	0.0000	0
2022/10/10	ALBI	02/11/2023			Index Future	896.3580	896.3580	895.3170	895.3170	(0.116)	0.0000	0.0000	0
2022/10/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/10	C030	31/01/2030			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 ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/10/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/10	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/10	ES33	03/11/2022			Bond Future	12.5084	71.7885	12.5313	71.6829	0.183	0.0000	0.0000	0
2022/10/10	ES33	02/02/2023			Bond Future	12.6983	73.1502	12.7225	73.0414	0.191	0.0000	0.0000	350
2022/10/10	ES33	04/05/2023			Bond Future	12.8622	70.8798	12.8877	70.7681	0.197	0.0000	0.0000	0
2022/10/10	ES33	03/08/2023			Bond Future	13.0278	72.3802	13.0543	72.2659	0.204	0.0000	0.0000	0
2022/10/10	ES33	02/11/2023			Bond Future	13.2061	70.1128	13.2338	69.9960	0.210	0.0000	0.0000	0
2022/10/10	ES42	03/11/2022			Bond Future	12.7768	69.8497	12.7949	69.7542	0.141	0.0000	0.0000	0
2022/10/10	ES42	02/02/2023			Bond Future	12.9433	71.1755	12.9623	71.0769	0.147	0.0000	0.0000	4,769
2022/10/10	ES42	04/05/2023			Bond Future	13.0943	68.3963	13.1143	68.2950	0.153	0.0000	0.0000	0
2022/10/10	ES42	03/08/2023			Bond Future	13.2420	69.8452	13.2629	69.7415	0.157	0.0000	0.0000	0
2022/10/10	ES42	02/11/2023			Bond Future	13.4005	67.0574	13.4223	66.9515	0.162	0.0000	0.0000	0
2022/10/10	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/10	GOVI	03/11/2022	820.41	Put	GOVI	48,540.0000	4.8540	57,560.0000	5.7560	18.583	0	0	0
2022/10/10	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/10	GOVI	03/11/2022	820.42	Put	GOVI	48,640.0000	4.8640	57,660.0000	5.7660	18.544	0	0	0
2022/10/10	GOVI	03/11/2022			GOVI	815.5560	815.5560	814.6540	814.6540	(0.111)	0.0000	0.0000	929
2022/10/10	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/10	GOVI	03/11/2022	820.43	Put	GOVI	48,740.0000	4.8740	57,760.0000	5.7760	18.506	0	0	0
2022/10/10	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/10	GOVI	02/02/2023	850.82	Put	GOVI	199,960.0000	19.9960	209,560.0000	20.9560	4.801	0	0	0
2022/10/10	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/10	GOVI	02/02/2023	850.83	Put	GOVI	200,060.0000	20.0060	209,660.0000	20.9660	4.799	0	0	0
2022/10/10	GOVI	02/02/2023			GOVI	830.8240	830.8240	829.8640	829.8640	(0.116)	0.0000	0.0000	0
2022/10/10	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/10	GOVI	02/02/2023	850.84	Put	GOVI	200,160.0000	20.0160	209,760.0000	20.9760	4.796	0	0	0
2022/10/10	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/10	GOVI	04/05/2023	852.86	Put	GOVI	49,190.0000	4.9190	59,220.0000	5.9220	20.390	0	0	0
2022/10/10	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/10	GOVI	04/05/2023	852.87	Put	GOVI	49,290.0000	4.9290	59,320.0000	5.9320	20.349	0	0	0
2022/10/10	GOVI	04/05/2023			GOVI	847.9410	847.9410	846.9380	846.9380	(0.118)	0.0000	0.0000	0
2022/10/10	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/10	GOVI	04/05/2023	852.88	Put	GOVI	49,390.0000	4.9390	59,420.0000	5.9420	20.308	0	0	0
2022/10/10	GOVI	03/08/2023	837.21	Call	GOVI	284,650.0000	28.4650	274,320.0000	27.4320	(3.629)	0	0	0
2022/10/10	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/10	GOVI	03/08/2023	837.22	Call	GOVI	284,550.0000	28.4550	274,220.0000	27.4220	(3.630)	0	0	0
2022/10/10	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/10	GOVI	03/08/2023			GOVI	865.6750	865.6750	864.6420	864.6420	(0.119)	0.0000	0.0000	0
2022/10/10	GOVI	03/08/2023	837.23	Call	GOVI	284,450.0000	28.4450	274,120.0000	27.4120	(3.632)	0	0	0
2022/10/10	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/10	GOVI	02/11/2023	885.81	Put	GOVI	20,490.0000	2.0490	31,040.0000	3.1040	51.489	0	0	0
2022/10/10	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/10	GOVI	02/11/2023			GOVI	883.7610	883.7610	882.7060	882.7060	(0.119)	0.0000	0.0000	0
2022/10/10	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/10	GOVI	02/11/2023	885.80	Put	GOVI	20,390.0000	2.0390	30,940.0000	3.0940	51.741	0	0	0
2022/10/10	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/10	GOVI	02/11/2023	885.82	Put	GOVI	20,590.0000	2.0590	31,140.0000	3.1140	51.238	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/10/10	IGOV	03/11/2022			Index Future	319.4590	319.4590	319.0270	319.0270	(0.135)	0.0000	0.0000	702
2022/10/10	IGOV	02/02/2023			Index Future	325.5190	325.5190	325.0620	325.0620	(0.140)	0.0000	0.0000	0
2022/10/10	IGOV	04/05/2023			Index Future	332.3020	332.3020	331.8270	331.8270	(0.143)	0.0000	0.0000	0
2022/10/10	IGOV	03/08/2023			Index Future	339.3280	339.3280	338.8400	338.8400	(0.144)	0.0000	0.0000	0
2022/10/10	IGOV	02/11/2023			Index Future	346.4910	346.4910	345.9920	345.9920	(0.144)	0.0000	0.0000	0
2022/10/10	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/10/10	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/10/10	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/10/10	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/10/10	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/10/10	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/10/10	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/10/10	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/10/10	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/10/10	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/10/10	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/10/10	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/10/10	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/10/10	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/10/10	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/10/10	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/10/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/10/10	JBAF	19/10/2022			Jibar Tradeable Future	6.4750	93.5250	6.4750	93.5250	0.000	0.0000	0.0000	0
2022/10/10	JBAF	16/11/2022			Jibar Tradeable Future	6.5300	93.4700	6.5200	93.4800	(0.153)	0.0000	0.0000	0
2022/10/10	JBAF	21/12/2022			Jibar Tradeable Future	7.3400	92.6600	7.3250	92.6750	(0.204)	0.0000	0.0000	68
2022/10/10	JBAF	18/01/2023			Jibar Tradeable Future	7.3800	92.6200	7.3700	92.6300	(0.136)	0.0000	0.0000	0
2022/10/10	JBAF	15/02/2023			Jibar Tradeable Future	7.8600	92.1400	7.8500	92.1500	(0.127)	0.0000	0.0000	0
2022/10/10	JBAF	15/03/2023			Jibar Tradeable Future	7.9150	92.0850	7.9050	92.0950	(0.126)	0.0000	0.0000	0
2022/10/10	JBAF	21/06/2023			Jibar Tradeable Future	8.1800	91.8200	8.1800	91.8200	0.000	0.0000	0.0000	0
2022/10/10	JBAF	20/09/2023			Jibar Tradeable Future	8.2700	91.7300	8.2000	91.8000	(0.846)	0.0000	0.0000	75
2022/10/10	JBAF	20/12/2023			Jibar Tradeable Future	8.2450	91.7550	8.2850	91.7150	0.485	0.0000	0.0000	272
2022/10/10	JBAF	20/03/2024			Jibar Tradeable Future	8.3550	91.6450	8.2600	91.7400	(1.137)	0.0000	0.0000	0
2022/10/10	JBAF	19/06/2024			Jibar Tradeable Future	8.3200	91.6800	8.2600	91.7400	(0.721)	0.0000	0.0000	0
2022/10/10	JBAF	18/09/2024			Jibar Tradeable Future	8.3650	91.6350	8.3650	91.6350	0.000	0.0000	0.0000	0
2022/10/10	R023	03/11/2022	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/10	R023	03/11/2022	6.25	Put	Bond Future	300.2000	0.3002	317.8300	0.3178	5.873	0	0	0
2022/10/10	R023	03/11/2022	6.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/10	R023	03/11/2022	6.26	Put	Bond Future	297.1400	0.2971	314.7700	0.3148	5.933	0	0	0
2022/10/10	R023	03/11/2022			Bond Future	7.2312	101.6202	7.2890	101.6025	0.799	0.0000	0.0000	11,802

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
2022/10/10	R023	03/11/2022	6.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/10	R023	03/11/2022	6.27	Put	Bond Future	294.0700	0.2941	311.7000	0.3117	5.995	0	0	0
2022/10/10	R035	03/11/2022	10.57	Call	Bond Future	33.2200	0.0332	20.2400	0.0202	(39.073)	0	0	0
2022/10/10	R035	03/11/2022	10.57	Put	Bond Future	5,725.4400	5.7254	5,844.9800	5.8450	2.088	0	0	582
2022/10/10	R035	03/11/2022	11.15	Call	Bond Future	442.5200	0.4425	357.9100	0.3579	(19.120)	0	0	0
2022/10/10	R035	03/11/2022	11.15	Put	Bond Future	2,618.8600	2.6189	2,666.7700	2.6668	1.829	0	0	0
2022/10/10	R035	03/11/2022	12.68	Call	Bond Future	6,246.2700	6.2463	6,102.3300	6.1023	(2.304)	0	0	0
2022/10/10	R035	03/11/2022	12.68	Put	Bond Future	55.3000	0.0553	43.8800	0.0439	(20.651)	0	0	976
2022/10/10	R035	03/11/2022	10.99	Call	Bond Future	246.0900	0.2461	187.4400	0.1874	(23.833)	0	0	0
2022/10/10	R035	03/11/2022	10.99	Put	Bond Future	3,372.2200	3.3722	3,446.0900	3.4461	2.191	0	0	582
2022/10/10	R035	03/11/2022	11.05	Call	Bond Future	309.9500	0.3100	241.8200	0.2418	(21.981)	0	0	976
2022/10/10	R035	03/11/2022			Bond Future	11.5264	84.4495	11.5498	84.3170	0.203	0.0000	0.0000	63,733
2022/10/10	R035	03/11/2022	9.82	Call	Bond Future	0.2600	0.0003	0.0900	0.0001	(65.385)	0	0	582
2022/10/10	R035	03/11/2022	9.82	Put	Bond Future	10,551.0200	10.5510	10,683.3700	10.6834	1.254	0	0	0
2022/10/10	R035	03/11/2022	10.30	Call	Bond Future	7.0100	0.0070	3.5500	0.0036	(49.358)	0	0	976
2022/10/10	R035	03/11/2022	10.30	Put	Bond Future	7,406.4200	7.4064	7,535.4800	7.5355	1.743	0	0	0
2022/10/10	R035	03/11/2022	11.14	Call	Bond Future	427.7100	0.4277	344.7600	0.3448	(19.394)	0	0	0
2022/10/10	R035	03/11/2022	11.14	Put	Bond Future	2,662.9800	2.6630	2,712.5500	2.7125	1.861	0	0	0
2022/10/10	R035	03/11/2022	11.05	Put	Bond Future	3,078.1500	3.0781	3,142.5400	3.1425	2.092	0	0	0
2022/10/10	R035	03/11/2022	11.13	Call	Bond Future	413.2500	0.4133	331.9700	0.3320	(19.668)	0	0	0
2022/10/10	R035	03/11/2022	11.13	Put	Bond Future	2,707.5000	2.7075	2,758.7400	2.7587	1.893	0	0	0
2022/10/10	R035	02/02/2023	11.94	Call	Bond Future	3,675.1800	3.6752	3,558.0500	3.5581	(3.187)	0	0	0
2022/10/10	R035	02/02/2023	13.22	Put	Bond Future	635.4000	0.6354	631.1600	0.6312	(0.667)	0	0	976
2022/10/10	R035	02/02/2023	10.88	Call	Bond Future	1,024.3300	1.0243	961.5100	0.9615	(6.133)	0	0	0
2022/10/10	R035	02/02/2023	10.88	Put	Bond Future	5,612.7800	5.6128	5,686.3900	5.6864	1.311	0	0	0
2022/10/10	R035	02/02/2023	10.66	Call	Bond Future	724.2800	0.7243	673.7000	0.6737	(6.983)	0	0	0
2022/10/10	R035	02/02/2023	10.66	Put	Bond Future	6,646.1700	6.6462	6,732.0200	6.7320	1.292	0	0	582
2022/10/10	R035	02/02/2023	10.30	Put	Bond Future	8,565.8800	8.5659	8,668.5900	8.6686	1.199	0	0	0
2022/10/10	R035	02/02/2023	10.60	Call	Bond Future	659.3500	0.6594	611.7900	0.6118	(7.213)	0	0	0
2022/10/10	R035	02/02/2023	10.60	Put	Bond Future	6,949.9200	6.9499	7,038.7900	7.0388	1.279	0	0	0
2022/10/10	R035	02/02/2023	10.64	Put	Bond Future	6,746.7600	6.7468	6,833.6100	6.8336	1.287	0	0	0
2022/10/10	R035	02/02/2023	9.81	Call	Bond Future	154.8600	0.1549	138.1500	0.1381	(10.790)	0	0	582
2022/10/10	R035	02/02/2023	9.81	Put	Bond Future	11,508.4200	11.5084	11,628.1400	11.6281	1.040	0	0	0
2022/10/10	R035	02/02/2023	9.85	Call	Bond Future	168.3200	0.1683	150.5100	0.1505	(10.581)	0	0	0
2022/10/10	R035	02/02/2023	9.89	Call	Bond Future	182.7500	0.1827	163.7800	0.1638	(10.380)	0	0	388
2022/10/10	R035	02/02/2023	9.89	Put	Bond Future	11,005.4300	11.0054	11,122.8900	11.1229	1.067	0	0	0
2022/10/10	R035	02/02/2023			Bond Future	11.6753	86.0305	11.6999	85.8941	0.211	0.0000	0.0000	108,831
2022/10/10	R035	02/02/2023	11.94	Put	Bond Future	2,224.3900	2.2244	2,243.6900	2.2437	0.868	0	0	0
2022/10/10	R035	02/02/2023	11.98	Call	Bond Future	3,809.0700	3.8091	3,690.5000	3.6905	(3.113)	0	0	0
2022/10/10	R035	02/02/2023	11.98	Put	Bond Future	2,142.2900	2.1423	2,160.1500	2.1601	0.834	0	0	388
2022/10/10	R035	02/02/2023	13.22	Call	Bond Future	8,604.0600	8.6041	8,463.3900	8.4634	(1.635)	0	0	0
2022/10/10	R035	02/02/2023	11.05	Call	Bond Future	1,319.2400	1.3192	1,246.4400	1.2464	(5.518)	0	0	976
2022/10/10	R035	02/02/2023	11.05	Put	Bond Future	4,896.7700	4.8968	4,960.4000	4.9604	1.299	0	0	0
2022/10/10	R035	02/02/2023	11.06	Call	Bond Future	1,338.2300	1.3382	1,264.8400	1.2648	(5.484)	0	0	0
2022/10/10	R035	02/02/2023	11.06	Put	Bond Future	4,856.8100	4.8568	4,919.8500	4.9199	1.298	0	0	582
2022/10/10	R035	02/02/2023	10.86	Call	Bond Future	992.6600	0.9927	931.0100	0.9310	(6.211)	0	0	0
2022/10/10	R035	02/02/2023	10.86	Put	Bond Future	5,701.1500	5.7012	5,775.9300	5.7759	1.312	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/10	R035	02/02/2023	10.87	Call	Bond Future	1,008.3400	1.0083	946.1000	0.9461	(6.173)	0	0	0
2022/10/10	R035	02/02/2023	10.87	Put	Bond Future	5,656.7800	5.6568	5,730.9700	5.7310	1.312	0	0	0
2022/10/10	R035	02/02/2023	10.30	Call	Bond Future	398.9600	0.3990	365.2400	0.3652	(8.452)	0	0	976
2022/10/10	R035	02/02/2023	10.64	Call	Bond Future	702.2200	0.7022	652.6400	0.6526	(7.060)	0	0	388
2022/10/10	R035	02/02/2023	9.85	Put	Bond Future	11,255.9200	11.2559	11,374.5400	11.3745	1.054	0	0	0
2022/10/10	R035	04/05/2023	11.22	Put	Bond Future	5,520.3800	5.5204	5,582.1400	5.5821	1.119	0	0	0
2022/10/10	R035	04/05/2023	12.46	Call	Bond Future	5,927.6800	5.9277	5,808.7900	5.8088	(2.006)	0	0	0
2022/10/10	R035	04/05/2023	12.46	Put	Bond Future	2,416.2300	2.4162	2,437.3700	2.4374	0.875	0	0	388
2022/10/10	R035	04/05/2023	13.18	Call	Bond Future	8,546.3000	8.5463	8,414.8300	8.4148	(1.538)	0	0	0
2022/10/10	R035	04/05/2023	13.18	Put	Bond Future	1,473.7200	1.4737	1,482.2800	1.4823	0.581	0	0	491
2022/10/10	R035	04/05/2023	11.17	Call	Bond Future	2,194.4700	2.1945	2,118.2100	2.1182	(3.475)	0	0	491
2022/10/10	R035	04/05/2023	11.20	Call	Bond Future	2,258.5900	2.2586	2,181.1200	2.1811	(3.430)	0	0	0
2022/10/10	R035	04/05/2023	11.21	Call	Bond Future	2,280.3600	2.2804	2,202.4800	2.2025	(3.415)	0	0	0
2022/10/10	R035	04/05/2023	10.60	Call	Bond Future	1,204.5600	1.2046	1,151.2800	1.1513	(4.423)	0	0	388
2022/10/10	R035	04/05/2023	10.60	Put	Bond Future	8,098.8500	8.0988	8,185.6000	8.1856	1.071	0	0	0
2022/10/10	R035	04/05/2023			Bond Future	11.7948	83.2988	11.8206	83.1588	0.218	0.0000	0.0000	0
2022/10/10	R035	04/05/2023	11.22	Call	Bond Future	2,302.0000	2.3020	2,223.7300	2.2237	(3.400)	0	0	0
2022/10/10	R035	04/05/2023	11.17	Put	Bond Future	5,701.2400	5.7012	5,765.0100	5.7650	1.119	0	0	0
2022/10/10	R035	04/05/2023	11.20	Put	Bond Future	5,592.1600	5.5922	5,654.7200	5.6547	1.119	0	0	0
2022/10/10	R035	04/05/2023	11.21	Put	Bond Future	5,556.3100	5.5563	5,618.4600	5.6185	1.119	0	0	0
2022/10/10	R035	04/05/2023	9.85	Call	Bond Future	493.3900	0.4934	464.6400	0.4646	(5.827)	0	0	388
2022/10/10	R035	04/05/2023	9.85	Put	Bond Future	12,139.1000	12.1391	12,250.3800	12.2504	0.917	0	0	0
2022/10/10	R035	04/05/2023	10.42	Call	Bond Future	988.6800	0.9887	941.8800	0.9419	(4.734)	0	0	491
2022/10/10	R035	04/05/2023	10.42	Put	Bond Future	8,991.9800	8.9920	9,085.2100	9.0852	1.037	0	0	0
2022/10/10	R035	03/08/2023	12.00	Call	Bond Future	4,284.0800	4.2841	4,186.6800	4.1867	(2.274)	0	0	0
2022/10/10	R035	03/08/2023	12.00	Put	Bond Future	3,836.1500	3.8362	3,881.9200	3.8819	1.193	0	0	0
2022/10/10	R035	03/08/2023			Bond Future	11.9158	85.0430	11.9427	84.8998	0.225	0.0000	0.0000	0
2022/10/10	R035	03/08/2023	11.98	Call	Bond Future	4,225.8000	4.2258	4,129.0100	4.1290	(2.290)	0	0	0
2022/10/10	R035	03/08/2023	11.98	Put	Bond Future	3,883.9800	3.8840	3,930.3600	3.9304	1.194	0	0	0
2022/10/10	R035	03/08/2023	11.99	Call	Bond Future	4,254.9000	4.2549	4,157.8100	4.1578	(2.282)	0	0	0
2022/10/10	R035	03/08/2023	11.99	Put	Bond Future	3,860.0000	3.8600	3,906.0800	3.9061	1.194	0	0	0
2022/10/10	R035	02/11/2023	11.41	Call	Bond Future	2,390.8300	2.3908	2,321.3300	2.3213	(2.907)	0	0	0
2022/10/10	R035	02/11/2023	11.41	Put	Bond Future	5,829.7800	5.8298	5,906.5200	5.9065	1.316	0	0	0
2022/10/10	R035	02/11/2023	11.42	Call	Bond Future	2,411.3900	2.4114	2,341.5400	2.3415	(2.897)	0	0	0
2022/10/10	R035	02/11/2023	11.42	Put	Bond Future	5,794.8300	5.7948	5,871.2200	5.8712	1.318	0	0	0
2022/10/10	R035	02/11/2023			Bond Future	12.0476	82.3141	12.0755	82.1679	0.232	0.0000	0.0000	0
2022/10/10	R035	02/11/2023	11.43	Call	Bond Future	2,432.3900	2.4324	2,362.1800	2.3622	(2.886)	0	0	0
2022/10/10	R035	02/11/2023	11.43	Put	Bond Future	5,760.3600	5.7604	5,836.3900	5.8364	1.320	0	0	0
2022/10/10	R186	03/11/2022	8.53	Call	Bond Future	17.3100	0.0173	11.9400	0.0119	(31.023)	0	0	0
2022/10/10	R186	03/11/2022	8.53	Put	Bond Future	2,505.5700	2.5056	2,510.7300	2.5107	0.206	0	0	0
2022/10/10	R186	03/11/2022	8.54	Call	Bond Future	19.0700	0.0191	13.2800	0.0133	(30.362)	0	0	0
2022/10/10	R186	03/11/2022	8.54	Put	Bond Future	2,471.7800	2.4718	2,476.5200	2.4765	0.192	0	0	0
2022/10/10	R186	03/11/2022	8.91	Put	Bond Future	1,369.5000	1.3695	1,349.9000	1.3499	(1.431)	0	0	4,310
2022/10/10	R186	03/11/2022			Bond Future	9.2402	108.2296	9.2433	108.2191	0.033	0.0000	0.0000	64,222
2022/10/10	R186	03/11/2022	8.23	Call	Bond Future	0.3100	0.0003	0.1400	0.0001	(54.839)	0	0	4,310
2022/10/10	R186	03/11/2022	8.23	Put	Bond Future	3,561.8900	3.5619	3,572.2500	3.5723	0.291	0	0	0
2022/10/10	R186	03/11/2022	8.55	Call	Bond Future	20.9800	0.0210	14.7500	0.0148	(29.695)	0	0	0

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2022/10/10	R186	03/11/2022	8.55	Put	Bond Future	2,438.1600	2.4382	2,442.4600	2.4425	0.176	0	0	0
2022/10/10	R186	03/11/2022	8.91	Call	Bond Future	221.6900	0.2217	191.5600	0.1916	(13.591)	0	0	0
2022/10/10	R186	02/02/2023	8.33	Call	Bond Future	380.0500	0.3801	364.8700	0.3649	(3.994)	0	0	0
2022/10/10	R186	02/02/2023	8.33	Put	Bond Future	3,840.9100	3.8409	3,838.2700	3.8383	(0.069)	0	0	0
2022/10/10	R186	02/02/2023	8.32	Call	Bond Future	374.2100	0.3742	359.1500	0.3591	(4.024)	0	0	0
2022/10/10	R186	02/02/2023	8.32	Put	Bond Future	3,869.0100	3.8690	3,866.4900	3.8665	(0.065)	0	0	0
2022/10/10	R186	02/02/2023			Bond Future	9.3710	104.9552	9.3749	104.9426	0.041	0.0000	0.0000	3,242
2022/10/10	R186	02/02/2023	8.34	Call	Bond Future	385.9600	0.3860	370.6500	0.3706	(3.967)	0	0	0
2022/10/10	R186	02/02/2023	8.34	Put	Bond Future	3,812.8900	3.8129	3,810.1200	3.8101	(0.073)	0	0	0
2022/10/10	R186	04/05/2023	8.83	Put	Bond Future	2,901.9900	2.9020	2,899.6800	2.8997	(0.080)	0	0	0
2022/10/10	R186	04/05/2023	8.84	Call	Bond Future	966.8600	0.9669	950.6500	0.9506	(1.677)	0	0	0
2022/10/10	R186	04/05/2023			Bond Future	9.4573	107.1209	9.4618	107.1071	0.048	0.0000	0.0000	0
2022/10/10	R186	04/05/2023	8.83	Call	Bond Future	956.1100	0.9561	939.9800	0.9400	(1.687)	0	0	0
2022/10/10	R186	04/05/2023	8.84	Put	Bond Future	2,881.3700	2.8814	2,878.9800	2.8790	(0.083)	0	0	0
2022/10/10	R186	04/05/2023	8.82	Call	Bond Future	945.7400	0.9457	929.6800	0.9297	(1.698)	0	0	0
2022/10/10	R186	04/05/2023	8.82	Put	Bond Future	2,923.0100	2.9230	2,920.7700	2.9208	(0.077)	0	0	0
2022/10/10	R186	03/08/2023	9.74	Call	Bond Future	2,389.9500	2.3900	2,371.5200	2.3715	(0.771)	0	0	0
2022/10/10	R186	03/08/2023	9.74	Put	Bond Future	1,825.4500	1.8254	1,821.4800	1.8215	(0.217)	0	0	0
2022/10/10	R186	03/08/2023	9.73	Put	Bond Future	1,836.9600	1.8370	1,833.0200	1.8330	(0.214)	0	0	0
2022/10/10	R186	03/08/2023			Bond Future	9.5429	104.0565	9.5480	104.0420	0.053	0.0000	0.0000	0
2022/10/10	R186	03/08/2023	9.75	Call	Bond Future	2,407.4200	2.4074	2,388.9600	2.3890	(0.767)	0	0	0
2022/10/10	R186	03/08/2023	9.75	Put	Bond Future	1,814.3800	1.8144	1,810.3800	1.8104	(0.220)	0	0	0
2022/10/10	R186	03/08/2023	9.73	Call	Bond Future	2,372.9100	2.3729	2,354.5100	2.3545	(0.775)	0	0	0
2022/10/10	R186	02/11/2023	9.40	Call	Bond Future	1,725.7300	1.7257	1,711.1800	1.7112	(0.843)	0	0	0
2022/10/10	R186	02/11/2023	9.40	Put	Bond Future	2,375.8100	2.3758	2,376.1000	2.3761	0.012	0	0	0
2022/10/10	R186	02/11/2023	9.15	Call	Bond Future	1,388.7200	1.3887	1,375.4000	1.3754	(0.959)	0	0	1,715
2022/10/10	R186	02/11/2023			Bond Future	9.6416	106.2317	9.6471	106.2169	0.057	0.0000	0.0000	0
2022/10/10	R186	02/11/2023	10.42	Call	Bond Future	3,434.2700	3.4343	3,416.4800	3.4165	(0.518)	0	0	0
2022/10/10	R186	02/11/2023	10.42	Put	Bond Future	1,374.3600	1.3744	1,371.4100	1.3714	(0.215)	0	0	1,715
2022/10/10	R186	02/11/2023	9.38	Call	Bond Future	1,697.2800	1.6973	1,682.8200	1.6828	(0.852)	0	0	0
2022/10/10	R186	02/11/2023	9.38	Put	Bond Future	2,401.4100	2.4014	2,401.7900	2.4018	0.016	0	0	0
2022/10/10	R186	02/11/2023	9.39	Call	Bond Future	1,711.2600	1.7113	1,696.7600	1.6968	(0.847)	0	0	0
2022/10/10	R186	02/11/2023	9.39	Put	Bond Future	2,388.3600	2.3884	2,388.7000	2.3887	0.014	0	0	0
2022/10/10	R186	02/11/2023	9.15	Put	Bond Future	2,717.0400	2.7170	2,718.5600	2.7186	0.056	0	0	0
2022/10/10	R197	03/11/2022			Bond Future	335.7085	335.7085	335.6846	335.6846	(0.007)	0.0000	0.0000	753
2022/10/10	R197	02/02/2023			Bond Future	333.1664	333.1664	333.1365	333.1365	(0.009)	0.0000	0.0000	79
2022/10/10	R197	04/05/2023			Bond Future	340.1137	340.1137	340.0801	340.0801	(0.010)	0.0000	0.0000	0
2022/10/10	R197	03/08/2023			Bond Future	338.1336	338.1336	338.0993	338.0993	(0.010)	0.0000	0.0000	0
2022/10/10	R197	02/11/2023			Bond Future	345.2733	345.2733	345.2381	345.2381	(0.010)	0.0000	0.0000	0
2022/10/10	R202	03/11/2022			Bond Future	248.5895	248.5895	248.1421	248.1421	(0.180)	0.0000	0.0000	6,133
2022/10/10	R202	02/02/2023			Bond Future	248.5724	248.5724	248.1124	248.1124	(0.185)	0.0000	0.0000	541
2022/10/10	R202	04/05/2023			Bond Future	253.7546	253.7546	253.2828	253.2828	(0.186)	0.0000	0.0000	0
2022/10/10	R202	03/08/2023			Bond Future	254.2484	254.2484	253.7664	253.7664	(0.190)	0.0000	0.0000	0
2022/10/10	R202	02/11/2023			Bond Future	259.6165	259.6165	259.1242	259.1242	(0.190)	0.0000	0.0000	0
2022/10/10	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/10	R209	03/11/2022	9.25	Put	Bond Future	12,870.4700	12.8705	12,986.9000	12.9869	0.905	0	0	0
2022/10/10	R209	03/11/2022	9.50	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/10/10	R209	03/11/2022	9.50	Put	Bond Future	11,300.9700	11.3010	11,417.3900	11.4174	1.030	0	0	0
2022/10/10	R209	03/11/2022	12.00	Call	Bond Future	2,585.5800	2.5856	2,445.0600	2.4451	(5.435)	0	0	0
2022/10/10	R209	03/11/2022	12.00	Put	Bond Future	368.4800	0.3685	344.3900	0.3444	(6.538)	0	0	5,750
2022/10/10	R209	03/11/2022	11.03	Call	Bond Future	236.6800	0.2367	181.9500	0.1820	(23.124)	0	0	0
2022/10/10	R209	03/11/2022	11.03	Put	Bond Future	2,828.6600	2.8287	2,890.3600	2.8904	2.181	0	0	0
2022/10/10	R209	03/11/2022	10.50	Put	Bond Future	5,460.6900	5.4607	5,569.7000	5.5697	1.996	0	0	0
2022/10/10	R209	03/11/2022	10.90	Put	Bond Future	3,415.3700	3.4154	3,493.6900	3.4937	2.293	0	0	0
2022/10/10	R209	03/11/2022			Bond Future	11.5401	65.0161	11.5637	64.8996	0.204	0.0000	0.0000	17,571
2022/10/10	R209	03/11/2022	10.00	Call	Bond Future	0.7400	0.0007	0.2900	0.0003	(60.811)	0	0	5,750
2022/10/10	R209	03/11/2022	10.00	Put	Bond Future	8,291.4300	8.2914	8,407.4100	8.4074	1.399	0	0	6,000
2022/10/10	R209	03/11/2022	11.50	Call	Bond Future	1,011.3800	1.0114	893.6100	0.8936	(11.644)	0	0	1,136
2022/10/10	R209	03/11/2022	11.50	Put	Bond Future	1,209.7700	1.2098	1,208.4300	1.2084	(0.111)	0	0	0
2022/10/10	R209	03/11/2022	11.01	Call	Bond Future	218.8000	0.2188	166.8300	0.1668	(23.752)	0	0	0
2022/10/10	R209	03/11/2022	11.01	Put	Bond Future	2,915.3900	2.9154	2,979.8500	2.9799	2.211	0	0	0
2022/10/10	R209	03/11/2022	11.02	Call	Bond Future	227.6100	0.2276	174.2700	0.1743	(23.435)	0	0	0
2022/10/10	R209	03/11/2022	11.02	Put	Bond Future	2,871.8700	2.8719	2,934.9600	2.9350	2.197	0	0	0
2022/10/10	R209	03/11/2022	10.50	Call	Bond Future	17.3600	0.0174	9.9400	0.0099	(42.742)	0	0	0
2022/10/10	R209	03/11/2022	10.90	Call	Bond Future	139.3100	0.1393	101.2000	0.1012	(27.356)	0	0	1,136
2022/10/10	R209	03/11/2022	11.00	Call	Bond Future	210.2100	0.2102	159.6000	0.1596	(24.076)	0	0	0
2022/10/10	R209	03/11/2022	11.00	Put	Bond Future	2,959.1900	2.9592	3,025.0100	3.0250	2.224	0	0	4,500
2022/10/10	R209	02/02/2023	10.79	Call	Bond Future	777.0400	0.7770	726.3900	0.7264	(6.518)	0	0	0
2022/10/10	R209	02/02/2023	10.80	Put	Bond Future	5,215.5400	5.2155	5,284.0800	5.2841	1.314	0	0	0
2022/10/10	R209	02/02/2023	10.78	Call	Bond Future	764.4500	0.7644	714.3100	0.7143	(6.559)	0	0	0
2022/10/10	R209	02/02/2023			Bond Future	11.6693	66.2332	11.6940	66.1135	0.211	0.0000	0.0000	2,066
2022/10/10	R209	02/02/2023	10.79	Put	Bond Future	5,256.0500	5.2561	5,325.1000	5.3251	1.314	0	0	0
2022/10/10	R209	02/02/2023	10.80	Call	Bond Future	789.8900	0.7899	738.7300	0.7387	(6.477)	0	0	0
2022/10/10	R209	02/02/2023	10.78	Put	Bond Future	5,296.8900	5.2969	5,366.4500	5.3664	1.313	0	0	0
2022/10/10	R209	04/05/2023	11.09	Call	Bond Future	1,796.2600	1.7963	1,731.5700	1.7316	(3.601)	0	0	0
2022/10/10	R209	04/05/2023	11.09	Put	Bond Future	5,211.8000	5.2118	5,269.8700	5.2699	1.114	0	0	0
2022/10/10	R209	04/05/2023	11.10	Call	Bond Future	1,814.1200	1.8141	1,749.0700	1.7491	(3.586)	0	0	0
2022/10/10	R209	04/05/2023	11.10	Put	Bond Future	5,178.2300	5.1782	5,235.9400	5.2359	1.114	0	0	0
2022/10/10	R209	04/05/2023	10.00	Call	Bond Future	529.3900	0.5294	500.0700	0.5001	(5.538)	0	0	8,500
2022/10/10	R209	04/05/2023	10.00	Put	Bond Future	9,893.4600	9.8935	9,986.9000	9.9869	0.944	0	0	0
2022/10/10	R209	04/05/2023			Bond Future	11.7784	64.4460	11.8041	64.3232	0.218	0.0000	0.0000	3,450
2022/10/10	R209	04/05/2023	11.11	Call	Bond Future	1,832.2600	1.8323	1,766.8500	1.7669	(3.570)	0	0	0
2022/10/10	R209	04/05/2023	11.11	Put	Bond Future	5,145.0100	5.1450	5,202.3600	5.2024	1.115	0	0	0
2022/10/10	R209	04/05/2023	12.50	Call	Bond Future	5,339.7100	5.3397	5,234.1500	5.2341	(1.977)	0	0	0
2022/10/10	R209	04/05/2023	12.50	Put	Bond Future	2,015.9300	2.0159	2,033.1300	2.0331	0.853	0	0	8,500
2022/10/10	R209	04/05/2023	11.00	Call	Bond Future	1,639.1400	1.6391	1,577.7400	1.5777	(3.746)	0	0	0
2022/10/10	R209	04/05/2023	11.00	Put	Bond Future	5,519.9600	5.5200	5,581.3200	5.5813	1.112	0	0	11,000
2022/10/10	R209	03/08/2023	11.94	Call	Bond Future	3,751.3900	3.7514	3,666.0200	3.6660	(2.276)	0	0	0
2022/10/10	R209	03/08/2023	11.95	Put	Bond Future	3,476.9900	3.4770	3,516.8600	3.5169	1.147	0	0	0
2022/10/10	R209	03/08/2023	11.93	Call	Bond Future	3,725.9300	3.7259	3,640.8200	3.6408	(2.284)	0	0	0
2022/10/10	R209	03/08/2023			Bond Future	11.8861	65.7956	11.9128	65.6701	0.224	0.0000	0.0000	0
2022/10/10	R209	03/08/2023	11.94	Put	Bond Future	3,498.2900	3.4983	3,538.4200	3.5384	1.147	0	0	0
2022/10/10	R209	03/08/2023	11.95	Call	Bond Future	3,776.9200	3.7769	3,691.2900	3.6913	(2.267)	0	0	0

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2022/10/10	R209	03/08/2023	11.93	Put	Bond Future	3,519.7200	3.5197	3,560.1100	3.5601	1.148	0	0	0
2022/10/10	R209	02/11/2023	11.34	Call	Bond Future	2,072.4500	2.0725	2,011.8200	2.0118	(2.926)	0	0	0
2022/10/10	R209	02/11/2023	11.34	Put	Bond Future	5,239.6400	5.2396	5,307.1500	5.3072	1.288	0	0	0
2022/10/10	R209	02/11/2023	11.33	Call	Bond Future	2,054.2400	2.0542	1,993.9200	1.9939	(2.936)	0	0	0
2022/10/10	R209	02/11/2023	11.33	Put	Bond Future	5,271.1000	5.2711	5,338.9200	5.3389	1.287	0	0	0
2022/10/10	R209	02/11/2023			Bond Future	11.9998	64.0185	12.0275	63.8904	0.231	0.0000	0.0000	0
2022/10/10	R209	02/11/2023	11.35	Call	Bond Future	2,090.5000	2.0905	2,029.5500	2.0296	(2.916)	0	0	0
2022/10/10	R209	02/11/2023	11.35	Put	Bond Future	5,208.0700	5.2081	5,275.2600	5.2753	1.290	0	0	0
2022/10/10	R210	03/11/2022			Bond Future	226.6408	226.6408	226.2159	226.2159	(0.187)	0.0000	0.0000	357
2022/10/10	R210	02/02/2023			Bond Future	230.9397	230.9397	230.5028	230.5028	(0.189)	0.0000	0.0000	372
2022/10/10	R210	04/05/2023			Bond Future	232.6502	232.6502	232.2026	232.2026	(0.192)	0.0000	0.0000	0
2022/10/10	R210	03/08/2023			Bond Future	237.5706	237.5706	237.1126	237.1126	(0.193)	0.0000	0.0000	0
2022/10/10	R210	02/11/2023			Bond Future	239.3746	239.3746	238.9079	238.9079	(0.195)	0.0000	0.0000	0
2022/10/10	R213	03/11/2022	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	476
2022/10/10	R213	03/11/2022	9.19	Put	Bond Future	9,028.9400	9.0289	9,181.7700	9.1818	1.693	0	0	0
2022/10/10	R213	03/11/2022	10.38	Call	Bond Future	41.1100	0.0411	24.5000	0.0245	(40.404)	0	0	0
2022/10/10	R213	03/11/2022	10.38	Put	Bond Future	3,085.7800	3.0858	3,222.0000	3.2220	4.414	0	0	0
2022/10/10	R213	03/11/2022	10.39	Call	Bond Future	45.1000	0.0451	27.2200	0.0272	(39.645)	0	0	0
2022/10/10	R213	03/11/2022	10.39	Put	Bond Future	3,041.7300	3.0417	3,176.6800	3.1767	4.437	0	0	0
2022/10/10	R213	03/11/2022	10.37	Call	Bond Future	37.3500	0.0373	21.9800	0.0220	(41.151)	0	0	0
2022/10/10	R213	03/11/2022	10.37	Put	Bond Future	3,130.1000	3.1301	3,267.5600	3.2676	4.392	0	0	200
2022/10/10	R213	03/11/2022			Bond Future	11.0291	79.7514	11.0625	79.5986	0.303	0.0000	0.0000	33,626
2022/10/10	R213	03/11/2022	9.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/10/10	R213	03/11/2022	9.13	Put	Bond Future	9,345.2100	9.3452	9,498.0400	9.4980	1.635	0	0	0
2022/10/10	R213	03/11/2022	9.84	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/10/10	R213	03/11/2022	9.84	Put	Bond Future	5,693.5300	5.6935	5,846.3400	5.8463	2.684	0	0	476
2022/10/10	R213	03/11/2022	10.40	Call	Bond Future	49.3700	0.0494	30.1600	0.0302	(38.910)	0	0	0
2022/10/10	R213	03/11/2022	10.40	Put	Bond Future	2,997.9900	2.9980	3,131.6100	3.1316	4.457	0	0	0
2022/10/10	R213	03/11/2022	9.98	Call	Bond Future	0.0600	0.0001	0.0100	0.0000	(83.333)	0	0	0
2022/10/10	R213	03/11/2022	9.98	Put	Bond Future	4,996.4200	4.9964	5,149.2000	5.1492	3.058	0	0	200
2022/10/10	R213	03/11/2022	10.19	Call	Bond Future	4.0300	0.0040	1.7300	0.0017	(57.072)	0	0	0
2022/10/10	R213	03/11/2022	10.19	Put	Bond Future	3,968.4100	3.9684	4,118.9400	4.1189	3.793	0	0	476
2022/10/10	R213	02/02/2023	10.43	Put	Bond Future	4,298.5600	4.2986	4,391.8700	4.3919	2.171	0	0	0
2022/10/10	R213	02/02/2023	12.20	Call	Bond Future	5,156.0900	5.1561	5,010.7200	5.0107	(2.819)	0	0	0
2022/10/10	R213	02/02/2023	12.20	Put	Bond Future	785.9000	0.7859	797.5800	0.7976	1.486	0	0	912
2022/10/10	R213	02/02/2023	10.22	Put	Bond Future	5,064.9200	5.0649	5,170.0900	5.1701	2.076	0	0	0
2022/10/10	R213	02/02/2023	10.23	Call	Bond Future	628.0000	0.6280	575.6200	0.5756	(8.341)	0	0	0
2022/10/10	R213	02/02/2023	10.35	Call	Bond Future	754.0000	0.7540	694.9300	0.6949	(7.834)	0	0	0
2022/10/10	R213	02/02/2023	10.35	Put	Bond Future	4,580.8600	4.5809	4,678.8400	4.6788	2.139	0	0	476
2022/10/10	R213	02/02/2023	10.01	Call	Bond Future	458.1800	0.4582	416.1200	0.4161	(9.180)	0	0	0
2022/10/10	R213	02/02/2023			Bond Future	11.1827	81.2444	11.2180	81.0874	0.315	0.0000	0.0000	0
2022/10/10	R213	02/02/2023	10.43	Call	Bond Future	849.5800	0.8496	785.8400	0.7858	(7.503)	0	0	912
2022/10/10	R213	02/02/2023	10.22	Call	Bond Future	619.2600	0.6193	567.3800	0.5674	(8.378)	0	0	0
2022/10/10	R213	02/02/2023	10.23	Put	Bond Future	5,025.8500	5.0258	5,130.5200	5.1305	2.083	0	0	0
2022/10/10	R213	02/02/2023	9.16	Call	Bond Future	112.9100	0.1129	98.4000	0.0984	(12.851)	0	0	476
2022/10/10	R213	02/02/2023	9.16	Put	Bond Future	9,831.9200	9.8319	9,974.4600	9.9745	1.450	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/10	R213	02/02/2023	10.01	Put	Bond Future	5,916.0300	5.9160	6,031.0200	6.0310	1.944	0	0	476
2022/10/10	R213	02/02/2023	10.21	Call	Bond Future	610.6300	0.6106	559.2400	0.5592	(8.416)	0	0	0
2022/10/10	R213	02/02/2023	10.21	Put	Bond Future	5,104.1400	5.1041	5,209.8000	5.2098	2.070	0	0	0
2022/10/10	R213	04/05/2023	10.75	Call	Bond Future	1,781.2200	1.7812	1,701.3500	1.7013	(4.484)	0	0	0
2022/10/10	R213	04/05/2023	10.75	Put	Bond Future	4,240.0100	4.2400	4,321.1500	4.3212	1.914	0	0	0
2022/10/10	R213	04/05/2023			Bond Future	11.3040	79.3657	11.3410	79.2047	0.328	0.0000	0.0000	0
2022/10/10	R213	04/05/2023	10.74	Call	Bond Future	1,764.3400	1.7643	1,684.9100	1.6849	(4.502)	0	0	0
2022/10/10	R213	04/05/2023	10.74	Put	Bond Future	4,268.4200	4.2684	4,350.0000	4.3500	1.911	0	0	0
2022/10/10	R213	04/05/2023	10.73	Call	Bond Future	1,747.7900	1.7478	1,668.8000	1.6688	(4.519)	0	0	0
2022/10/10	R213	04/05/2023	10.73	Put	Bond Future	4,297.1800	4.2972	4,379.2000	4.3792	1.909	0	0	0
2022/10/10	R213	03/08/2023	11.62	Put	Bond Future	2,741.4600	2.7415	2,798.9100	2.7989	2.096	0	0	0
2022/10/10	R213	03/08/2023	11.63	Call	Bond Future	3,577.9400	3.5779	3,470.3700	3.4704	(3.006)	0	0	0
2022/10/10	R213	03/08/2023			Bond Future	11.4274	81.0272	11.4663	80.8626	0.340	0.0000	0.0000	0
2022/10/10	R213	03/08/2023	11.62	Call	Bond Future	3,553.4400	3.5534	3,446.2200	3.4462	(3.017)	0	0	0
2022/10/10	R213	03/08/2023	11.63	Put	Bond Future	2,724.1000	2.7241	2,781.2000	2.7812	2.096	0	0	0
2022/10/10	R213	03/08/2023	11.61	Call	Bond Future	3,528.7200	3.5287	3,421.8600	3.4219	(3.028)	0	0	0
2022/10/10	R213	03/08/2023	11.61	Put	Bond Future	2,758.6400	2.7586	2,816.4500	2.8164	2.096	0	0	0
2022/10/10	R213	02/11/2023	11.13	Call	Bond Future	2,107.9300	2.1079	2,027.2700	2.0273	(3.827)	0	0	0
2022/10/10	R213	02/11/2023	11.13	Put	Bond Future	3,934.4500	3.9344	4,021.9600	4.0220	2.224	0	0	0
2022/10/10	R213	02/11/2023			Bond Future	11.5653	79.1664	11.6061	78.9982	0.352	0.0000	0.0000	0
2022/10/10	R213	02/11/2023	11.12	Call	Bond Future	2,089.7000	2.0897	2,009.4500	2.0094	(3.840)	0	0	0
2022/10/10	R213	02/11/2023	11.12	Put	Bond Future	3,958.8100	3.9588	4,046.7300	4.0467	2.221	0	0	0
2022/10/10	R213	02/11/2023	11.11	Call	Bond Future	2,071.2300	2.0712	1,991.4000	1.9914	(3.854)	0	0	0
2022/10/10	R213	02/11/2023	11.11	Put	Bond Future	3,982.9600	3.9830	4,071.3000	4.0713	2.218	0	0	0
2022/10/10	R214	03/11/2022	11.34	Call	Bond Future	469.2400	0.4692	391.5700	0.3916	(16.552)	0	0	0
2022/10/10	R214	03/11/2022	11.36	Put	Bond Future	2,091.4500	2.0915	2,106.6200	2.1066	0.725	0	0	0
2022/10/10	R214	03/11/2022			Bond Future	11.6633	62.5033	11.6818	62.4078	0.159	0.0000	0.0000	24,790
2022/10/10	R214	03/11/2022	11.34	Put	Bond Future	2,167.3900	2.1674	2,185.2300	2.1852	0.823	0	0	0
2022/10/10	R214	03/11/2022	11.35	Call	Bond Future	484.7300	0.4847	405.7200	0.4057	(16.300)	0	0	0
2022/10/10	R214	03/11/2022	11.35	Put	Bond Future	2,129.2500	2.1293	2,145.7500	2.1457	0.775	0	0	0
2022/10/10	R214	03/11/2022	11.36	Call	Bond Future	500.5000	0.5005	420.1600	0.4202	(16.052)	0	0	0
2022/10/10	R214	02/02/2023	11.10	Call	Bond Future	1,119.3200	1.1193	1,062.9200	1.0629	(5.039)	0	0	1,600
2022/10/10	R214	02/02/2023	11.07	Call	Bond Future	1,070.9700	1.0710	1,015.9400	1.0159	(5.138)	0	0	0
2022/10/10	R214	02/02/2023	11.07	Put	Bond Future	4,877.7200	4.8777	4,921.0700	4.9211	0.889	0	0	0
2022/10/10	R214	02/02/2023	11.08	Call	Bond Future	1,086.9000	1.0869	1,031.4100	1.0314	(5.105)	0	0	0
2022/10/10	R214	02/02/2023	11.08	Put	Bond Future	4,838.1300	4.8381	4,881.0200	4.8810	0.886	0	0	0
2022/10/10	R214	02/02/2023			Bond Future	11.7882	63.6734	11.8077	63.5750	0.165	0.0000	0.0000	64,507
2022/10/10	R214	02/02/2023	11.10	Put	Bond Future	4,759.7100	4.7597	4,801.6900	4.8017	0.882	0	0	0
2022/10/10	R214	02/02/2023	11.80	Call	Bond Future	2,655.0600	2.6551	2,570.2500	2.5702	(3.194)	0	0	1,600
2022/10/10	R214	02/02/2023	11.80	Put	Bond Future	2,595.3700	2.5954	2,608.9400	2.6089	0.523	0	0	0
2022/10/10	R214	02/02/2023	11.09	Call	Bond Future	1,103.1000	1.1031	1,047.1500	1.0472	(5.072)	0	0	0
2022/10/10	R214	02/02/2023	11.09	Put	Bond Future	4,798.8700	4.7989	4,841.3000	4.8413	0.884	0	0	0
2022/10/10	R214	04/05/2023	11.37	Call	Bond Future	2,256.8200	2.2568	2,192.8700	2.1929	(2.834)	0	0	0
2022/10/10	R214	04/05/2023	11.37	Put	Bond Future	4,929.8300	4.9298	4,966.8400	4.9668	0.751	0	0	0
2022/10/10	R214	04/05/2023	11.36	Call	Bond Future	2,235.5400	2.2355	2,171.9000	2.1719	(2.847)	0	0	0
2022/10/10	R214	04/05/2023	11.36	Put	Bond Future	4,961.9400	4.9619	4,999.2600	4.9993	0.752	0	0	0
2022/10/10	R214	04/05/2023			Bond Future	11.8881	61.6864	11.9084	61.5855	0.171	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
2022/10/10	R214	04/05/2023	11.38	Call	Bond Future	2,278.2000	2.2782	2,213.9500	2.2140	(2.820)	0	0	0
2022/10/10	R214	04/05/2023	11.38	Put	Bond Future	4,897.8900	4.8979	4,934.6000	4.9346	0.750	0	0	0
2022/10/10	R214	03/08/2023	12.15	Call	Bond Future	4,295.5800	4.2956	4,218.2500	4.2182	(1.800)	0	0	0
2022/10/10	R214	03/08/2023	12.15	Put	Bond Future	3,507.5100	3.5075	3,533.4600	3.5335	0.740	0	0	0
2022/10/10	R214	03/08/2023	12.14	Call	Bond Future	4,268.5300	4.2685	4,191.4100	4.1914	(1.807)	0	0	0
2022/10/10	R214	03/08/2023	12.14	Put	Bond Future	3,528.6900	3.5287	3,554.8500	3.5549	0.741	0	0	0
2022/10/10	R214	03/08/2023			Bond Future	11.9882	62.9781	12.0092	62.8748	0.175	0.0000	0.0000	0
2022/10/10	R214	03/08/2023	12.16	Call	Bond Future	4,322.9100	4.3229	4,245.3800	4.2454	(1.793)	0	0	0
2022/10/10	R214	03/08/2023	12.16	Put	Bond Future	3,486.6800	3.4867	3,512.4300	3.5124	0.739	0	0	0
2022/10/10	R214	02/11/2023	11.46	Call	Bond Future	2,577.1900	2.5772	2,520.3400	2.5203	(2.206)	0	0	0
2022/10/10	R214	02/11/2023	11.46	Put	Bond Future	5,789.1700	5.7892	5,837.7900	5.8378	0.840	0	0	0
2022/10/10	R214	02/11/2023	11.45	Put	Bond Future	5,822.0400	5.8220	5,870.9100	5.8709	0.839	0	0	0
2022/10/10	R214	02/11/2023			Bond Future	12.0956	60.9940	12.1174	60.8885	0.180	0.0000	0.0000	0
2022/10/10	R214	02/11/2023	11.47	Call	Bond Future	2,597.0400	2.5970	2,539.9500	2.5400	(2.198)	0	0	0
2022/10/10	R214	02/11/2023	11.47	Put	Bond Future	5,756.4300	5.7564	5,804.8100	5.8048	0.840	0	0	0
2022/10/10	R214	02/11/2023	11.45	Call	Bond Future	2,557.4100	2.5574	2,500.8100	2.5008	(2.213)	0	0	0
2022/10/10	R248	03/11/2022	10.60	Call	Bond Future	18.4300	0.0184	10.6300	0.0106	(42.322)	0	0	874
2022/10/10	R248	03/11/2022	10.60	Put	Bond Future	7,461.4300	7.4614	7,572.9600	7.5730	1.495	0	0	0
2022/10/10	R248	03/11/2022	10.70	Call	Bond Future	32.1100	0.0321	19.7200	0.0197	(38.586)	0	0	0
2022/10/10	R248	03/11/2022	10.70	Put	Bond Future	6,728.2000	6.7282	6,835.1400	6.8351	1.589	0	0	0
2022/10/10	R248	03/11/2022	11.32	Call	Bond Future	534.2200	0.5342	441.9400	0.4419	(17.274)	0	0	0
2022/10/10	R248	03/11/2022	11.20	Call	Bond Future	348.4900	0.3485	276.6300	0.2766	(20.620)	0	0	0
2022/10/10	R248	03/11/2022	11.20	Put	Bond Future	3,476.8500	3.4769	3,524.3200	3.5243	1.365	0	0	0
2022/10/10	R248	03/11/2022	11.30	Put	Bond Future	2,945.8100	2.9458	2,976.2700	2.9763	1.034	0	0	0
2022/10/10	R248	03/11/2022	11.31	Put	Bond Future	2,895.5900	2.8956	2,924.3400	2.9243	0.993	0	0	0
2022/10/10	R248	03/11/2022			Bond Future	11.6718	78.0235	11.6905	77.9042	0.160	0.0000	0.0000	248,053
2022/10/10	R248	03/11/2022	10.00	Call	Bond Future	0.2900	0.0003	0.1000	0.0001	(65.517)	0	0	0
2022/10/10	R248	03/11/2022	10.00	Put	Bond Future	12,177.1000	12.1771	12,296.2400	12.2962	0.978	0	0	0
2022/10/10	R248	03/11/2022	11.32	Put	Bond Future	2,845.8200	2.8458	2,872.8700	2.8729	0.951	0	0	0
2022/10/10	R248	03/11/2022	11.90	Call	Bond Future	2,288.7500	2.2888	2,132.6900	2.1327	(6.819)	0	0	0
2022/10/10	R248	03/11/2022	11.90	Put	Bond Future	852.3700	0.8524	815.6400	0.8156	(4.309)	0	0	0
2022/10/10	R248	03/11/2022	11.30	Call	Bond Future	499.1100	0.4991	410.2400	0.4102	(17.806)	0	0	874
2022/10/10	R248	03/11/2022	11.31	Call	Bond Future	516.4900	0.5165	425.9100	0.4259	(17.538)	0	0	0
2022/10/10	R248	02/02/2023	11.08	Call	Bond Future	1,347.8900	1.3479	1,278.8900	1.2789	(5.119)	0	0	0
2022/10/10	R248	02/02/2023	11.08	Put	Bond Future	6,063.3000	6.0633	6,117.0900	6.1171	0.887	0	0	0
2022/10/10	R248	02/02/2023	11.10	Put	Bond Future	5,964.3900	5.9644	6,017.0200	6.0170	0.882	0	0	0
2022/10/10	R248	02/02/2023	11.70	Call	Bond Future	2,976.0600	2.9761	2,874.5400	2.8745	(3.411)	0	0	2,542
2022/10/10	R248	02/02/2023	11.70	Put	Bond Future	3,555.5100	3.5555	3,576.7800	3.5768	0.598	0	0	0
2022/10/10	R248	02/02/2023	11.00	Call	Bond Future	1,192.8000	1.1928	1,128.4300	1.1284	(5.397)	0	0	2,542
2022/10/10	R248	02/02/2023	11.00	Put	Bond Future	6,470.4200	6.4704	6,528.8400	6.5288	0.903	0	0	0
2022/10/10	R248	02/02/2023			Bond Future	11.7916	79.5210	11.8112	79.3982	0.166	0.0000	0.0000	966
2022/10/10	R248	02/02/2023	11.10	Call	Bond Future	1,388.4800	1.3885	1,318.3200	1.3183	(5.053)	0	0	0
2022/10/10	R248	02/02/2023	11.06	Call	Bond Future	1,308.0500	1.3081	1,240.1900	1.2402	(5.188)	0	0	0
2022/10/10	R248	02/02/2023	11.06	Put	Bond Future	6,163.3800	6.1634	6,218.3100	6.2183	0.891	0	0	0
2022/10/10	R248	02/02/2023	11.07	Call	Bond Future	1,327.9600	1.3280	1,259.5200	1.2595	(5.154)	0	0	0
2022/10/10	R248	02/02/2023	11.07	Put	Bond Future	6,113.2700	6.1133	6,167.6200	6.1676	0.889	0	0	0
2022/10/10	R248	02/02/2023	10.40	Call	Bond Future	426.7000	0.4267	393.5000	0.3935	(7.781)	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/10	R248	02/02/2023	10.40	Put	Bond Future	10,146.8300	10.1468	10,236.4200	10.2364	0.883	0	0	0
2022/10/10	R248	04/05/2023	11.35	Call	Bond Future	2,746.0100	2.7460	2,667.1700	2.6672	(2.871)	0	0	0
2022/10/10	R248	04/05/2023	11.35	Put	Bond Future	6,255.7200	6.2557	6,302.9700	6.3030	0.755	0	0	0
2022/10/10	R248	04/05/2023			Bond Future	11.8949	76.6996	11.9153	76.5735	0.172	0.0000	0.0000	0
2022/10/10	R248	04/05/2023	11.33	Call	Bond Future	2,693.5900	2.6936	2,615.5200	2.6155	(2.898)	0	0	0
2022/10/10	R248	04/05/2023	11.33	Put	Bond Future	6,337.5700	6.3376	6,385.5900	6.3856	0.758	0	0	0
2022/10/10	R248	04/05/2023	11.34	Call	Bond Future	2,719.7300	2.7197	2,641.2800	2.6413	(2.884)	0	0	0
2022/10/10	R248	04/05/2023	11.34	Put	Bond Future	6,296.5300	6.2965	6,344.1700	6.3442	0.757	0	0	0
2022/10/10	R248	03/08/2023	12.11	Call	Bond Future	5,037.6800	5.0377	4,943.2600	4.9433	(1.874)	0	0	0
2022/10/10	R248	03/08/2023	12.11	Put	Bond Future	4,383.1100	4.3831	4,417.6600	4.4177	0.788	0	0	0
2022/10/10	R248	03/08/2023			Bond Future	12.0016	78.2680	12.0229	78.1391	0.177	0.0000	0.0000	0
2022/10/10	R248	03/08/2023	12.09	Call	Bond Future	4,971.2900	4.9713	4,877.4100	4.8774	(1.888)	0	0	0
2022/10/10	R248	03/08/2023	12.09	Put	Bond Future	4,436.7500	4.4368	4,471.8400	4.4718	0.791	0	0	0
2022/10/10	R248	03/08/2023	12.10	Call	Bond Future	5,004.3100	5.0043	4,910.1600	4.9102	(1.881)	0	0	0
2022/10/10	R248	03/08/2023	12.10	Put	Bond Future	4,409.7100	4.4097	4,444.5300	4.4445	0.790	0	0	0
2022/10/10	R248	02/11/2023	11.47	Call	Bond Future	2,861.6000	2.8616	2,793.7400	2.7937	(2.371)	0	0	0
2022/10/10	R248	02/11/2023	11.48	Call	Bond Future	2,885.8900	2.8859	2,817.7000	2.8177	(2.363)	0	0	0
2022/10/10	R248	02/11/2023	11.49	Put	Bond Future	6,774.9500	6.7750	6,838.1600	6.8382	0.933	0	0	0
2022/10/10	R248	02/11/2023			Bond Future	12.1064	75.4805	12.1285	75.3488	0.182	0.0000	0.0000	0
2022/10/10	R248	02/11/2023	11.47	Put	Bond Future	6,857.5500	6.8575	6,921.4200	6.9214	0.931	0	0	0
2022/10/10	R248	02/11/2023	11.48	Put	Bond Future	6,816.1500	6.8162	6,879.6900	6.8797	0.932	0	0	0
2022/10/10	R248	02/11/2023	11.49	Call	Bond Future	2,910.2900	2.9103	2,841.7700	2.8418	(2.354)	0	0	0

Total

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