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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/10/2022 TO 28/10/2022

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
2022/10/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/28	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/28	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/28	2025	03/11/2022		Bond Future	166.1399	166.1399	164.9913	164.9913	(0.691)	0.0000	0.0000	1,204
2022/10/28	2025	02/02/2023		Bond Future	167.5406	167.5406	166.3674	166.3674	(0.700)	0.0000	0.0000	6,101
2022/10/28	2025	04/05/2023		Bond Future	170.9882	170.9882	169.7894	169.7894	(0.701)	0.0000	0.0000	0
2022/10/28	2025	03/08/2023		Bond Future	172.8453	172.8453	171.6249	171.6249	(0.706)	0.0000	0.0000	0
2022/10/28	2025	02/11/2023		Bond Future	176.5047	176.5047	175.2583	175.2583	(0.706)	0.0000	0.0000	0
2022/10/28	2029	03/11/2022		Bond Future	119.3359	119.3359	117.1715	117.1715	(1.814)	0.0000	0.0000	598
2022/10/28	2029	02/02/2023		Bond Future	121.5659	121.5659	119.3584	119.3584	(1.816)	0.0000	0.0000	1,392

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
2022/10/28	2029	04/05/2023			Bond Future	122.7725	122.7725	120.5199	120.5199	(1.835)	0.0000	0.0000	0
2022/10/28	2029	03/08/2023			Bond Future	125.3620	125.3620	123.0616	123.0616	(1.835)	0.0000	0.0000	0
2022/10/28	2029	02/11/2023			Bond Future	126.6827	126.6827	124.3380	124.3380	(1.851)	0.0000	0.0000	0
2022/10/28	2030	03/11/2022	9.70	Put	Bond Future	4,668.7800	4.6688	4,817.5900	4.8176	3.187	0	0	0
2022/10/28	2030	03/11/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/10/28	2030	03/11/2022	10.10	Put	Bond Future	2,763.9500	2.7639	2,912.5400	2.9125	5.376	0	0	0
2022/10/28	2030	03/11/2022	10.10	Call	Bond Future	0.2700	0.0003	0.0500	0.0001	(81.481)	0	0	0
2022/10/28	2030	03/11/2022	10.20	Put	Bond Future	2,297.9600	2.2980	2,444.9000	2.4449	6.394	0	0	0
2022/10/28	2030	03/11/2022			Bond Future	10.6999	88.7933	10.7329	88.6445	0.308	0.0000	0.0000	45,739
2022/10/28	2030	03/11/2022	10.09	Put	Bond Future	2,810.9000	2.8109	2,959.5400	2.9595	5.288	0	0	0
2022/10/28	2030	03/11/2022	10.09	Call	Bond Future	0.2100	0.0002	0.0400	0.0000	(80.952)	0	0	0
2022/10/28	2030	03/11/2022	10.08	Put	Bond Future	2,857.8900	2.8579	3,006.5700	3.0066	5.202	0	0	0
2022/10/28	2030	03/11/2022	10.08	Call	Bond Future	0.1600	0.0002	0.0300	0.0000	(81.250)	0	0	0
2022/10/28	2030	03/11/2022	11.57	Put	Bond Future	1.8100	0.0018	1.2000	0.0012	(33.702)	0	0	500
2022/10/28	2030	03/11/2022	11.57	Call	Bond Future	3,819.7400	3.8197	3,670.3200	3.6703	(3.912)	0	0	0
2022/10/28	2030	03/11/2022	10.20	Call	Bond Future	2.6600	0.0027	0.7900	0.0008	(70.301)	0	0	500
2022/10/28	2030	02/02/2023	9.08	Put	Bond Future	8,350.7900	8.3508	8,492.9800	8.4930	1.703	0	0	0
2022/10/28	2030	02/02/2023	9.20	Call	Bond Future	147.6500	0.1477	134.0500	0.1340	(9.211)	0	0	0
2022/10/28	2030	02/02/2023	9.20	Put	Bond Future	7,792.2300	7.7922	7,932.1900	7.9322	1.796	0	0	0
2022/10/28	2030	02/02/2023	9.66	Call	Bond Future	321.6500	0.3216	295.9700	0.2960	(7.984)	0	0	0
2022/10/28	2030	02/02/2023	9.66	Put	Bond Future	5,758.3200	5.7583	5,886.2000	5.8862	2.221	0	0	102
2022/10/28	2030	02/02/2023	8.81	Put	Bond Future	9,636.7200	9.6367	9,783.2200	9.7832	1.520	0	0	0
2022/10/28	2030	02/02/2023	11.35	Put	Bond Future	1,061.7900	1.0618	1,102.7400	1.1027	3.857	0	0	0
2022/10/28	2030	02/02/2023	9.04	Put	Bond Future	8,539.2100	8.5392	8,682.0600	8.6821	1.673	0	0	0
2022/10/28	2030	02/02/2023	9.04	Call	Bond Future	111.0000	0.1110	100.2900	0.1003	(9.649)	0	0	0
2022/10/28	2030	02/02/2023	10.01	Put	Bond Future	4,356.8600	4.3569	4,471.1200	4.4711	2.623	0	0	0
2022/10/28	2030	02/02/2023	11.16	Put	Bond Future	1,331.9300	1.3319	1,381.8500	1.3819	3.748	0	0	388
2022/10/28	2030	02/02/2023	11.35	Call	Bond Future	3,194.1500	3.1942	3,081.5400	3.0815	(3.526)	0	0	5,000
2022/10/28	2030	02/02/2023	9.94	Put	Bond Future	4,624.2100	4.6242	4,741.5400	4.7415	2.537	0	0	102
2022/10/28	2030	02/02/2023	9.99	Call	Bond Future	538.7800	0.5388	500.4100	0.5004	(7.122)	0	0	0
2022/10/28	2030	02/02/2023	10.00	Call	Bond Future	546.8900	0.5469	508.0800	0.5081	(7.096)	0	0	0
2022/10/28	2030	02/02/2023	9.80	Call	Bond Future	402.1200	0.4021	371.4800	0.3715	(7.620)	0	0	0
2022/10/28	2030	02/02/2023			Bond Future	10.8549	86.4249	10.8901	86.2713	0.324	0.0000	0.0000	90,064
2022/10/28	2030	02/02/2023	9.79	Call	Bond Future	395.8800	0.3959	365.6200	0.3656	(7.644)	0	0	0
2022/10/28	2030	02/02/2023	8.81	Call	Bond Future	67.5900	0.0676	60.5300	0.0605	(10.445)	0	0	102
2022/10/28	2030	02/02/2023	11.55	Call	Bond Future	3,806.3600	3.8064	3,685.5800	3.6856	(3.173)	0	0	5,000
2022/10/28	2030	02/02/2023	11.55	Put	Bond Future	831.6000	0.8316	864.3800	0.8644	3.942	0	0	0
2022/10/28	2030	02/02/2023	9.08	Call	Bond Future	119.2600	0.1193	107.8900	0.1079	(9.534)	0	0	388
2022/10/28	2030	02/02/2023	11.12	Call	Bond Future	2,546.2600	2.5463	2,444.6500	2.4447	(3.991)	0	0	0
2022/10/28	2030	02/02/2023	11.12	Put	Bond Future	1,396.1300	1.3961	1,448.0800	1.4481	3.721	0	0	0
2022/10/28	2030	02/02/2023	11.16	Call	Bond Future	2,653.9300	2.6539	2,550.2900	2.5503	(3.905)	0	0	0
2022/10/28	2030	02/02/2023	9.99	Put	Bond Future	4,431.7200	4.4317	4,546.9100	4.5469	2.599	0	0	0
2022/10/28	2030	02/02/2023	10.00	Put	Bond Future	4,393.5700	4.3936	4,508.3200	4.5083	2.612	0	0	0
2022/10/28	2030	02/02/2023	10.01	Call	Bond Future	556.4200	0.5564	517.1200	0.5171	(7.063)	0	0	0
2022/10/28	2030	02/02/2023	9.79	Put	Bond Future	5,220.4600	5.2205	5,343.7600	5.3438	2.362	0	0	0
2022/10/28	2030	02/02/2023	9.80	Put	Bond Future	5,179.8300	5.1798	5,302.7500	5.3027	2.373	0	0	0
2022/10/28	2030	02/02/2023	9.83	Call	Bond Future	421.4500	0.4215	389.6800	0.3897	(7.538)	0	0	388

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2022/10/28	2030	02/02/2023	9.83	Put	Bond Future	5,058.7300	5.0587	5,180.5200	5.1805	2.408	0	0	0
2022/10/28	2030	02/02/2023	9.94	Call	Bond Future	499.4900	0.4995	463.2600	0.4633	(7.253)	0	0	0
2022/10/28	2030	04/05/2023	11.34	Call	Bond Future	3,380.8600	3.3809	3,279.6700	3.2797	(2.993)	0	0	0
2022/10/28	2030	04/05/2023	11.34	Put	Bond Future	1,901.7400	1.9017	1,958.0200	1.9580	2.959	0	0	150
2022/10/28	2030	04/05/2023	10.42	Call	Bond Future	1,467.0100	1.4670	1,404.8300	1.4048	(4.239)	0	0	479
2022/10/28	2030	04/05/2023	10.42	Put	Bond Future	3,922.2200	3.9222	4,017.5100	4.0175	2.429	0	0	0
2022/10/28	2030	04/05/2023	10.52	Call	Bond Future	1,625.8900	1.6259	1,559.3800	1.5594	(4.091)	0	0	0
2022/10/28	2030	04/05/2023	10.52	Put	Bond Future	3,642.4000	3.6424	3,733.3600	3.7334	2.497	0	0	0
2022/10/28	2030	04/05/2023	10.53	Call	Bond Future	1,642.4500	1.6425	1,575.5100	1.5755	(4.076)	0	0	0
2022/10/28	2030	04/05/2023	10.53	Put	Bond Future	3,615.2400	3.6152	3,705.7700	3.7058	2.504	0	0	0
2022/10/28	2030	04/05/2023	9.67	Call	Bond Future	670.2200	0.6702	635.2600	0.6353	(5.216)	0	0	479
2022/10/28	2030	04/05/2023	9.67	Put	Bond Future	6,504.9800	6.5050	6,627.4900	6.6275	1.883	0	0	0
2022/10/28	2030	04/05/2023	9.78	Call	Bond Future	754.8000	0.7548	716.4700	0.7165	(5.078)	0	0	388
2022/10/28	2030	04/05/2023	9.78	Put	Bond Future	6,083.8600	6.0839	6,203.0000	6.2030	1.958	0	0	0
2022/10/28	2030	04/05/2023	10.00	Call	Bond Future	950.5300	0.9505	904.8400	0.9048	(4.807)	0	0	1,080
2022/10/28	2030	04/05/2023	10.00	Put	Bond Future	5,278.6300	5.2786	5,390.4100	5.3904	2.118	0	0	0
2022/10/28	2030	04/05/2023	9.03	Call	Bond Future	308.3800	0.3084	289.5200	0.2895	(6.116)	0	0	388
2022/10/28	2030	04/05/2023	9.03	Put	Bond Future	9,156.1300	9.1561	9,294.7400	9.2947	1.514	0	0	0
2022/10/28	2030	04/05/2023	9.58	Put	Bond Future	6,858.1700	6.8582	6,983.2800	6.9833	1.824	0	0	0
2022/10/28	2030	04/05/2023			Bond Future	10.9879	88.1852	11.0250	88.0277	0.338	0.0000	0.0000	0
2022/10/28	2030	04/05/2023	12.57	Call	Bond Future	7,083.8600	7.0839	6,948.5900	6.9486	(1.910)	0	0	0
2022/10/28	2030	04/05/2023	12.57	Put	Bond Future	684.6100	0.6846	706.8100	0.7068	3.243	0	0	350
2022/10/28	2030	04/05/2023	11.62	Call	Bond Future	4,141.9600	4.1420	4,030.7400	4.0307	(2.685)	0	0	0
2022/10/28	2030	04/05/2023	11.62	Put	Bond Future	1,509.5700	1.5096	1,555.8200	1.5558	3.064	0	0	388
2022/10/28	2030	04/05/2023	12.04	Call	Bond Future	5,390.1300	5.3901	5,266.4500	5.2664	(2.295)	0	0	0
2022/10/28	2030	04/05/2023	12.04	Put	Bond Future	1,065.0200	1.0650	1,098.8100	1.0988	3.173	0	0	1,080
2022/10/28	2030	04/05/2023	12.50	Call	Bond Future	6,854.8400	6.8548	6,720.8700	6.7209	(1.954)	0	0	0
2022/10/28	2030	04/05/2023	12.50	Put	Bond Future	725.6500	0.7256	749.1500	0.7492	3.238	0	0	479
2022/10/28	2030	04/05/2023	10.54	Call	Bond Future	1,658.8700	1.6589	1,591.5000	1.5915	(4.061)	0	0	0
2022/10/28	2030	04/05/2023	10.54	Put	Bond Future	3,587.9700	3.5880	3,678.0700	3.6781	2.511	0	0	0
2022/10/28	2030	04/05/2023	10.65	Call	Bond Future	1,848.2100	1.8482	1,776.0300	1.7760	(3.905)	0	0	350
2022/10/28	2030	04/05/2023	10.65	Put	Bond Future	3,298.5100	3.2985	3,383.8000	3.3838	2.586	0	0	0
2022/10/28	2030	04/05/2023	9.58	Call	Bond Future	607.0300	0.6070	574.6700	0.5747	(5.331)	0	0	150
2022/10/28	2030	03/08/2023	12.89	Call	Bond Future	7,809.6500	7.8097	7,674.8300	7.6748	(1.726)	0	0	0
2022/10/28	2030	03/08/2023	12.89	Put	Bond Future	912.4300	0.9124	938.7000	0.9387	2.879	0	0	350
2022/10/28	2030	03/08/2023	11.34	Call	Bond Future	3,417.3200	3.4173	3,321.7800	3.3218	(2.796)	0	0	0
2022/10/28	2030	03/08/2023	11.34	Put	Bond Future	2,529.3100	2.5293	2,594.8600	2.5949	2.592	0	0	0
2022/10/28	2030	03/08/2023	11.35	Call	Bond Future	3,441.2700	3.4413	3,345.3900	3.3454	(2.786)	0	0	0
2022/10/28	2030	03/08/2023	11.36	Put	Bond Future	2,496.1300	2.4961	2,560.9800	2.5610	2.598	0	0	0
2022/10/28	2030	03/08/2023	10.40	Call	Bond Future	1,585.1700	1.5852	1,524.8200	1.5248	(3.807)	0	0	1,012
2022/10/28	2030	03/08/2023	10.65	Call	Bond Future	1,982.0900	1.9821	1,912.2600	1.9123	(3.523)	0	0	350
2022/10/28	2030	03/08/2023	10.65	Put	Bond Future	3,955.1500	3.9551	4,046.4100	4.0464	2.307	0	0	0
2022/10/28	2030	03/08/2023			Bond Future	11.1227	86.0187	11.1619	85.8576	0.352	0.0000	0.0000	0
2022/10/28	2030	03/08/2023	12.59	Call	Bond Future	6,887.8800	6.8879	6,758.4500	6.7585	(1.879)	0	0	0
2022/10/28	2030	03/08/2023	12.59	Put	Bond Future	1,110.5400	1.1105	1,142.2000	1.1422	2.851	0	0	1,012
2022/10/28	2030	03/08/2023	11.35	Put	Bond Future	2,512.6700	2.5127	2,577.8800	2.5779	2.595	0	0	0
2022/10/28	2030	03/08/2023	11.36	Call	Bond Future	3,465.3000	3.4653	3,369.0600	3.3691	(2.777)	0	0	0
2022/10/28	2030	03/08/2023	10.40	Put	Bond Future	4,624.7500	4.6248	4,725.4900	4.7255	2.178	0	0	0

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2022/10/28	2030	02/11/2023	10.81	Call	Bond Future	1,867.4400	1.8674	1,797.5500	1.7975	(3.743)	0	0	0
2022/10/28	2030	02/11/2023	10.81	Put	Bond Future	3,666.1300	3.6661	3,760.7300	3.7607	2.580	0	0	0
2022/10/28	2030	02/11/2023	10.80	Call	Bond Future	1,850.2200	1.8502	1,780.7500	1.7807	(3.755)	0	0	0
2022/10/28	2030	02/11/2023	10.80	Put	Bond Future	3,689.8500	3.6899	3,784.8700	3.7849	2.575	0	0	0
2022/10/28	2030	02/11/2023			Bond Future	11.2552	87.8220	11.2965	87.6575	0.367	0.0000	0.0000	0
2022/10/28	2030	02/11/2023	10.82	Call	Bond Future	1,884.4000	1.8844	1,814.1100	1.8141	(3.730)	0	0	0
2022/10/28	2030	02/11/2023	10.82	Put	Bond Future	3,642.1700	3.6422	3,736.3700	3.7364	2.586	0	0	0
2022/10/28	2032	03/11/2022	9.36	Put	Bond Future	9,988.3900	9.9884	10,155.3500	10.1553	1.672	0	0	0
2022/10/28	2032	03/11/2022	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	454
2022/10/28	2032	03/11/2022	9.31	Put	Bond Future	10,283.0600	10.2831	10,450.0200	10.4500	1.624	0	0	0
2022/10/28	2032	03/11/2022	10.11	Put	Bond Future	5,711.3800	5.7114	5,878.3400	5.8783	2.923	0	0	454
2022/10/28	2032	03/11/2022	9.92	Put	Bond Future	6,770.0100	6.7700	6,936.9700	6.9370	2.466	0	0	0
2022/10/28	2032	03/11/2022	9.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	750
2022/10/28	2032	03/11/2022	9.46	Put	Bond Future	9,402.7100	9.4027	9,569.6700	9.5697	1.776	0	0	0
2022/10/28	2032	03/11/2022	10.16	Put	Bond Future	5,435.5400	5.4355	5,602.5000	5.6025	3.072	0	0	180
2022/10/28	2032	03/11/2022	10.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/28	2032	03/11/2022	10.56	Put	Bond Future	3,269.7800	3.2698	3,436.1500	3.4362	5.088	0	0	180
2022/10/28	2032	03/11/2022			Bond Future	11.1894	84.0429	11.2225	83.8760	0.295	0.0000	0.0000	112,097
2022/10/28	2032	03/11/2022	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	180
2022/10/28	2032	03/11/2022	10.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/28	2032	03/11/2022	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/10/28	2032	03/11/2022	10.49	Put	Bond Future	3,643.2200	3.6432	3,810.0300	3.8100	4.579	0	0	454
2022/10/28	2032	03/11/2022	10.49	Call	Bond Future	0.1800	0.0002	0.0300	0.0000	(83.333)	0	0	0
2022/10/28	2032	03/11/2022	10.21	Put	Bond Future	5,160.8200	5.1608	5,327.7800	5.3278	3.235	0	0	0
2022/10/28	2032	03/11/2022	10.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/10/28	2032	03/11/2022	10.67	Put	Bond Future	2,690.6900	2.6907	2,854.2500	2.8543	6.079	0	0	0
2022/10/28	2032	03/11/2022	10.67	Call	Bond Future	5.1400	0.0051	1.7400	0.0017	(66.148)	0	0	750
2022/10/28	2032	03/11/2022	10.66	Put	Bond Future	2,742.7700	2.7428	2,906.7700	2.9068	5.979	0	0	0
2022/10/28	2032	03/11/2022	10.66	Call	Bond Future	4.4000	0.0044	1.4400	0.0014	(67.273)	0	0	0
2022/10/28	2032	03/11/2022	10.56	Call	Bond Future	0.7700	0.0008	0.1800	0.0002	(76.623)	0	0	0
2022/10/28	2032	03/11/2022	12.30	Put	Bond Future	0.2400	0.0002	0.1200	0.0001	(50.000)	0	0	750
2022/10/28	2032	03/11/2022	12.30	Call	Bond Future	5,376.0800	5.3761	5,209.0000	5.2090	(3.108)	0	0	0
2022/10/28	2032	03/11/2022	11.55	Put	Bond Future	79.0800	0.0791	76.7600	0.0768	(2.934)	0	0	500
2022/10/28	2032	03/11/2022	11.55	Call	Bond Future	1,877.6200	1.8776	1,708.3400	1.7083	(9.016)	0	0	0
2022/10/28	2032	03/11/2022	11.45	Put	Bond Future	144.5400	0.1445	146.8100	0.1468	1.570	0	0	7,500
2022/10/28	2032	03/11/2022	11.45	Call	Bond Future	1,449.5200	1.4495	1,284.8300	1.2848	(11.362)	0	0	0
2022/10/28	2032	02/02/2023	9.47	Call	Bond Future	85.7200	0.0857	76.7300	0.0767	(10.488)	0	0	500
2022/10/28	2032	02/02/2023	9.47	Put	Bond Future	10,065.9100	10.0659	10,228.9300	10.2289	1.620	0	0	0
2022/10/28	2032	02/02/2023	9.92	Call	Bond Future	223.0000	0.2230	203.2100	0.2032	(8.874)	0	0	750
2022/10/28	2032	02/02/2023	9.92	Put	Bond Future	7,668.3300	7.6683	7,820.5500	7.8205	1.985	0	0	0
2022/10/28	2032	02/02/2023	11.69	Call	Bond Future	3,202.2100	3.2022	3,083.7800	3.0838	(3.698)	0	0	0
2022/10/28	2032	02/02/2023	11.69	Put	Bond Future	1,519.5200	1.5195	1,573.1000	1.5731	3.526	0	0	0
2022/10/28	2032	02/02/2023	10.40	Call	Bond Future	536.1900	0.5362	496.9600	0.4970	(7.316)	0	0	0
2022/10/28	2032	02/02/2023	10.40	Put	Bond Future	5,377.0800	5.3771	5,509.8600	5.5099	2.469	0	0	0
2022/10/28	2032	02/02/2023	10.50	Call	Bond Future	632.5800	0.6326	588.2100	0.5882	(7.014)	0	0	0
2022/10/28	2032	02/02/2023	10.50	Put	Bond Future	4,943.3900	4.9434	5,071.0300	5.0710	2.582	0	0	454
2022/10/28	2032	02/02/2023	10.67	Call	Bond Future	851.6300	0.8516	797.0100	0.7970	(6.414)	0	0	750

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
2022/10/28	2032	02/02/2023	10.67	Put	Bond Future	4,271.0100	4.2710	4,388.4000	4.3884	2.749	0	0	0
2022/10/28	2032	02/02/2023	10.22	Call	Bond Future	392.2700	0.3923	361.3500	0.3613	(7.882)	0	0	500
2022/10/28	2032	02/02/2023	10.22	Put	Bond Future	6,198.0700	6.1981	6,339.1600	6.3392	2.276	0	0	0
2022/10/28	2032	02/02/2023			Bond Future	11.3444	85.5925	11.3793	85.4205	0.308	0.0000	0.0000	112,747
2022/10/28	2032	02/02/2023	9.31	Call	Bond Future	57.9800	0.0580	51.5200	0.0515	(11.142)	0	0	454
2022/10/28	2032	02/02/2023	9.31	Put	Bond Future	10,961.9200	10.9619	11,127.4700	11.1275	1.510	0	0	0
2022/10/28	2032	02/02/2023	11.84	Call	Bond Future	3,683.1200	3.6831	3,557.1900	3.5572	(3.419)	0	0	0
2022/10/28	2032	02/02/2023	11.84	Put	Bond Future	1,284.3700	1.2844	1,330.4500	1.3304	3.588	0	0	500
2022/10/28	2032	02/02/2023	12.75	Call	Bond Future	7,005.9800	7.0060	6,850.2000	6.8502	(2.224)	0	0	0
2022/10/28	2032	02/02/2023	12.75	Put	Bond Future	440.0800	0.4401	456.3100	0.4563	3.688	0	0	750
2022/10/28	2032	02/02/2023	10.38	Call	Bond Future	518.3600	0.5184	480.1100	0.4801	(7.379)	0	0	0
2022/10/28	2032	02/02/2023	10.38	Put	Bond Future	5,465.7700	5.4658	5,599.5300	5.5995	2.447	0	0	0
2022/10/28	2032	02/02/2023	10.39	Call	Bond Future	527.1600	0.5272	488.4200	0.4884	(7.349)	0	0	0
2022/10/28	2032	02/02/2023	10.39	Put	Bond Future	5,421.2900	5.4213	5,554.5600	5.5546	2.458	0	0	0
2022/10/28	2032	02/02/2023	10.16	Call	Bond Future	351.8600	0.3519	323.4500	0.3234	(8.074)	0	0	0
2022/10/28	2032	02/02/2023	10.16	Put	Bond Future	6,482.4100	6.4824	6,626.0100	6.6260	2.215	0	0	454
2022/10/28	2032	04/05/2023	10.89	Call	Bond Future	1,766.9200	1.7669	1,695.8000	1.6958	(4.025)	0	0	0
2022/10/28	2032	04/05/2023	10.89	Put	Bond Future	4,653.9000	4.6539	4,759.0500	4.7590	2.259	0	0	0
2022/10/28	2032	04/05/2023	11.37	Call	Bond Future	2,803.1200	2.8031	2,709.2200	2.7092	(3.350)	0	0	400
2022/10/28	2032	04/05/2023	13.43	Call	Bond Future	9,441.8700	9.4419	9,285.5500	9.2855	(1.656)	0	0	0
2022/10/28	2032	04/05/2023	13.43	Put	Bond Future	695.6400	0.6956	715.5900	0.7156	2.868	0	0	400
2022/10/28	2032	04/05/2023			Bond Future	11.4754	83.1724	11.5120	82.9961	0.319	0.0000	0.0000	66,368
2022/10/28	2032	04/05/2023	11.37	Put	Bond Future	3,313.1000	3.3131	3,395.4700	3.3955	2.486	0	0	0
2022/10/28	2032	04/05/2023	10.62	Call	Bond Future	1,314.9600	1.3150	1,256.4800	1.2565	(4.447)	0	0	400
2022/10/28	2032	04/05/2023	10.62	Put	Bond Future	5,578.6500	5.5787	5,696.4400	5.6964	2.111	0	0	0
2022/10/28	2032	04/05/2023	10.87	Call	Bond Future	1,730.5300	1.7305	1,660.3600	1.6604	(4.055)	0	0	0
2022/10/28	2032	04/05/2023	10.87	Put	Bond Future	4,718.4900	4.7185	4,824.5900	4.8246	2.249	0	0	0
2022/10/28	2032	04/05/2023	10.88	Call	Bond Future	1,748.5600	1.7486	1,677.9100	1.6779	(4.040)	0	0	0
2022/10/28	2032	04/05/2023	10.88	Put	Bond Future	4,686.0100	4.6860	4,791.6300	4.7916	2.254	0	0	0
2022/10/28	2032	03/08/2023	11.90	Call	Bond Future	4,231.0500	4.2311	4,120.5100	4.1205	(2.613)	0	0	5,000
2022/10/28	2032	03/08/2023	11.90	Put	Bond Future	2,846.8500	2.8469	2,916.5100	2.9165	2.447	0	0	0
2022/10/28	2032	03/08/2023	11.77	Call	Bond Future	3,876.4600	3.8765	3,770.7900	3.7708	(2.726)	0	0	0
2022/10/28	2032	03/08/2023	11.77	Put	Bond Future	3,093.8000	3.0938	3,168.3300	3.1683	2.409	0	0	0
2022/10/28	2032	03/08/2023			Bond Future	11.6028	84.9093	11.6411	84.7292	0.330	0.0000	0.0000	2,600
2022/10/28	2032	03/08/2023	11.75	Call	Bond Future	3,823.1100	3.8231	3,718.2100	3.7182	(2.744)	0	0	0
2022/10/28	2032	03/08/2023	11.75	Put	Bond Future	3,133.5200	3.1335	3,208.8200	3.2088	2.403	0	0	0
2022/10/28	2032	03/08/2023	11.76	Call	Bond Future	3,849.8900	3.8499	3,744.6100	3.7446	(2.735)	0	0	0
2022/10/28	2032	03/08/2023	11.76	Put	Bond Future	3,113.7500	3.1138	3,188.6700	3.1887	2.406	0	0	0
2022/10/28	2032	02/11/2023	11.24	Call	Bond Future	2,154.6500	2.1547	2,077.1300	2.0771	(3.598)	0	0	0
2022/10/28	2032	02/11/2023	11.24	Put	Bond Future	4,483.9500	4.4839	4,590.4500	4.5905	2.375	0	0	0
2022/10/28	2032	02/11/2023			Bond Future	11.7375	82.5280	11.7776	82.3440	0.342	0.0000	0.0000	0
2022/10/28	2032	02/11/2023	11.22	Call	Bond Future	2,116.2800	2.1163	2,039.6400	2.0396	(3.621)	0	0	0
2022/10/28	2032	02/11/2023	11.22	Put	Bond Future	4,541.0300	4.5410	4,648.4100	4.6484	2.365	0	0	0
2022/10/28	2032	02/11/2023	11.23	Call	Bond Future	2,135.5800	2.1356	2,058.4900	2.0585	(3.610)	0	0	0
2022/10/28	2032	02/11/2023	11.23	Put	Bond Future	4,512.5900	4.5126	4,619.5200	4.6195	2.370	0	0	0
2022/10/28	2033	03/11/2022			Bond Future	113.5272	113.5272	113.0673	113.0673	(0.405)	0.0000	0.0000	340
2022/10/28	2033	02/02/2023			Bond Future	115.6486	115.6486	115.1776	115.1776	(0.407)	0.0000	0.0000	7,279

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
2022/10/28	2033	04/05/2023			Bond Future	116.6437	116.6437	116.1630	116.1630	(0.412)	0.0000	0.0000	0
2022/10/28	2033	03/08/2023			Bond Future	119.1038	119.1038	118.6126	118.6126	(0.412)	0.0000	0.0000	0
2022/10/28	2033	02/11/2023			Bond Future	120.2011	120.2011	119.7035	119.7035	(0.414)	0.0000	0.0000	0
2022/10/28	2037	03/11/2022	11.32	Call	Bond Future	46.3400	0.0463	25.9700	0.0260	(43.958)	0	0	0
2022/10/28	2037	03/11/2022	11.31	Put	Bond Future	2,421.2300	2.4212	2,534.1600	2.5342	4.664	0	0	0
2022/10/28	2037	03/11/2022	11.31	Call	Bond Future	42.2800	0.0423	23.3500	0.0234	(44.773)	0	0	0
2022/10/28	2037	03/11/2022	11.30	Put	Bond Future	2,477.0900	2.4771	2,591.3800	2.5914	4.614	0	0	0
2022/10/28	2037	03/11/2022			Bond Future	11.7183	80.2495	11.7414	80.1177	0.198	0.0000	0.0000	19,649
2022/10/28	2037	03/11/2022	11.32	Put	Bond Future	2,365.7500	2.3657	2,477.2400	2.4772	4.713	0	0	0
2022/10/28	2037	03/11/2022	11.30	Call	Bond Future	38.5300	0.0385	20.9600	0.0210	(45.601)	0	0	0
2022/10/28	2037	02/02/2023	11.97	Call	Bond Future	2,878.5100	2.8785	2,790.6500	2.7906	(3.052)	0	0	0
2022/10/28	2037	02/02/2023	11.03	Call	Bond Future	744.7100	0.7447	705.6000	0.7056	(5.252)	0	0	0
2022/10/28	2037	02/02/2023	11.03	Put	Bond Future	5,606.9300	5.6069	5,703.9500	5.7039	1.730	0	0	0
2022/10/28	2037	02/02/2023	11.04	Call	Bond Future	758.6300	0.7586	719.0200	0.7190	(5.221)	0	0	0
2022/10/28	2037	02/02/2023	11.04	Put	Bond Future	5,559.8100	5.5598	5,656.3300	5.6563	1.736	0	0	0
2022/10/28	2037	02/02/2023			Bond Future	11.8626	77.4732	11.8870	77.3370	0.206	0.0000	0.0000	127,872
2022/10/28	2037	02/02/2023	11.10	Call	Bond Future	845.7100	0.8457	803.0600	0.8031	(5.043)	0	0	636
2022/10/28	2037	02/02/2023	11.10	Put	Bond Future	5,282.0500	5.2821	5,375.5300	5.3755	1.770	0	0	0
2022/10/28	2037	02/02/2023	11.97	Put	Bond Future	2,282.4800	2.2825	2,330.7500	2.3307	2.115	0	0	636
2022/10/28	2037	02/02/2023	11.05	Call	Bond Future	772.7200	0.7727	732.6100	0.7326	(5.191)	0	0	0
2022/10/28	2037	02/02/2023	11.05	Put	Bond Future	5,512.9300	5.5129	5,608.9500	5.6089	1.742	0	0	0
2022/10/28	2037	04/05/2023	13.73	Put	Bond Future	1,024.6400	1.0246	1,041.6800	1.0417	1.663	0	0	400
2022/10/28	2037	04/05/2023	11.30	Call	Bond Future	1,879.8800	1.8799	1,823.5600	1.8236	(2.996)	0	0	0
2022/10/28	2037	04/05/2023	11.30	Put	Bond Future	5,799.9800	5.8000	5,883.2200	5.8832	1.435	0	0	0
2022/10/28	2037	04/05/2023	11.31	Call	Bond Future	1,900.0100	1.9000	1,843.3000	1.8433	(2.985)	0	0	0
2022/10/28	2037	04/05/2023	11.31	Put	Bond Future	5,761.1500	5.7612	5,844.0000	5.8440	1.438	0	0	0
2022/10/28	2037	04/05/2023	11.03	Put	Bond Future	6,918.5900	6.9186	7,012.0500	7.0121	1.351	0	0	0
2022/10/28	2037	04/05/2023			Bond Future	11.9892	79.0517	12.0147	78.9121	0.213	0.0000	0.0000	0
2022/10/28	2037	04/05/2023	11.78	Call	Bond Future	3,009.8700	3.0099	2,935.3200	2.9353	(2.477)	0	0	400
2022/10/28	2037	04/05/2023	11.78	Put	Bond Future	4,169.5400	4.1695	4,234.5500	4.2345	1.559	0	0	0
2022/10/28	2037	04/05/2023	13.73	Call	Bond Future	9,749.5600	9.7496	9,627.0400	9.6270	(1.257)	0	0	0
2022/10/28	2037	04/05/2023	11.32	Call	Bond Future	1,920.4800	1.9205	1,863.3900	1.8634	(2.973)	0	0	0
2022/10/28	2037	04/05/2023	11.32	Put	Bond Future	5,722.7200	5.7227	5,805.1900	5.8052	1.441	0	0	0
2022/10/28	2037	04/05/2023	11.03	Call	Bond Future	1,382.3900	1.3824	1,336.2900	1.3363	(3.335)	0	0	400
2022/10/28	2037	03/08/2023	12.13	Call	Bond Future	4,108.4100	4.1084	4,025.9500	4.0260	(2.007)	0	0	0
2022/10/28	2037	03/08/2023	12.13	Put	Bond Future	4,037.3200	4.0373	4,097.6400	4.0976	1.494	0	0	0
2022/10/28	2037	03/08/2023	12.12	Call	Bond Future	4,079.6600	4.0797	3,997.5100	3.9975	(2.014)	0	0	0
2022/10/28	2037	03/08/2023	12.12	Put	Bond Future	4,062.3400	4.0623	4,122.9700	4.1230	1.492	0	0	0
2022/10/28	2037	03/08/2023			Bond Future	12.1168	76.4443	12.1434	76.3016	0.219	0.0000	0.0000	0
2022/10/28	2037	03/08/2023	12.14	Call	Bond Future	4,137.2300	4.1372	4,054.4700	4.0545	(2.000)	0	0	0
2022/10/28	2037	03/08/2023	12.14	Put	Bond Future	4,012.4300	4.0124	4,072.4500	4.0725	1.496	0	0	0
2022/10/28	2037	02/11/2023	11.56	Put	Bond Future	6,015.1400	6.0151	6,102.1400	6.1021	1.446	0	0	0
2022/10/28	2037	02/11/2023	11.57	Call	Bond Future	2,312.3300	2.3123	2,253.1200	2.2531	(2.561)	0	0	0
2022/10/28	2037	02/11/2023	11.55	Put	Bond Future	6,051.5300	6.0515	6,138.8800	6.1389	1.443	0	0	0
2022/10/28	2037	02/11/2023			Bond Future	12.2396	78.0472	12.2672	77.9013	0.226	0.0000	0.0000	0
2022/10/28	2037	02/11/2023	11.56	Call	Bond Future	2,291.8600	2.2919	2,232.9800	2.2330	(2.569)	0	0	0
2022/10/28	2037	02/11/2023	11.57	Put	Bond Future	5,978.9000	5.9789	6,065.5700	6.0656	1.450	0	0	0

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2022/10/28	2037	02/11/2023	11.55	Call	Bond Future	2,271.4800	2.2715	2,212.9500	2.2129	(2.577)	0	0	0
2022/10/28	2038	03/11/2022			Bond Future	126.2136	126.2136	122.0081	122.0081	(3.332)	0.0000	0.0000	1,160
2022/10/28	2038	02/02/2023			Bond Future	126.6552	126.6552	122.3690	122.3690	(3.384)	0.0000	0.0000	3,986
2022/10/28	2038	04/05/2023			Bond Future	129.2619	129.2619	124.8865	124.8865	(3.385)	0.0000	0.0000	1,718
2022/10/28	2038	03/08/2023			Bond Future	130.0206	130.0206	125.5574	125.5574	(3.433)	0.0000	0.0000	0
2022/10/28	2038	02/11/2023			Bond Future	132.7736	132.7736	128.2156	128.2156	(3.433)	0.0000	0.0000	0
2022/10/28	2040	03/11/2022	12.52	Call	Bond Future	4,503.2300	4.5032	4,267.8500	4.2679	(5.227)	0	0	0
2022/10/28	2040	03/11/2022	12.00	Put	Bond Future	183.5700	0.1836	194.4400	0.1944	5.921	0	0	0
2022/10/28	2040	03/11/2022	12.00	Call	Bond Future	1,679.4500	1.6794	1,455.8200	1.4558	(13.316)	0	0	0
2022/10/28	2040	03/11/2022	10.70	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	1,078
2022/10/28	2040	03/11/2022	10.60	Put	Bond Future	7,603.0900	7.6031	7,837.5900	7.8376	3.084	0	0	0
2022/10/28	2040	03/11/2022	11.20	Put	Bond Future	3,519.9800	3.5200	3,748.6100	3.7486	6.495	0	0	0
2022/10/28	2040	03/11/2022	11.20	Call	Bond Future	9.0000	0.0090	3.1300	0.0031	(65.222)	0	0	1,078
2022/10/28	2040	03/11/2022	11.41	Put	Bond Future	2,223.0400	2.2230	2,421.7400	2.4217	8.938	0	0	0
2022/10/28	2040	03/11/2022	11.40	Call	Bond Future	68.0300	0.0680	34.6200	0.0346	(49.111)	0	0	0
2022/10/28	2040	03/11/2022	11.39	Call	Bond Future	62.3600	0.0624	31.2300	0.0312	(49.920)	0	0	0
2022/10/28	2040	03/11/2022			Bond Future	11.7527	82.2663	11.7910	82.0318	0.326	0.0000	0.0000	9,568
2022/10/28	2040	03/11/2022	12.52	Put	Bond Future	3.6500	0.0037	2.7700	0.0028	(24.110)	0	0	1,078
2022/10/28	2040	03/11/2022	11.50	Put	Bond Future	1,726.5100	1.7265	1,899.0200	1.8990	9.992	0	0	0
2022/10/28	2040	03/11/2022	11.50	Call	Bond Future	150.6500	0.1506	88.6600	0.0887	(41.148)	0	0	0
2022/10/28	2040	03/11/2022	10.70	Put	Bond Future	6,899.7200	6.8997	7,134.2100	7.1342	3.399	0	0	0
2022/10/28	2040	03/11/2022	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,467
2022/10/28	2040	03/11/2022	10.10	Put	Bond Future	11,255.3000	11.2553	11,489.8000	11.4898	2.083	0	0	0
2022/10/28	2040	03/11/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/28	2040	03/11/2022	11.30	Put	Bond Future	2,884.7400	2.8847	3,103.9200	3.1039	7.598	0	0	0
2022/10/28	2040	03/11/2022	11.30	Call	Bond Future	26.7400	0.0267	11.4200	0.0114	(57.292)	0	0	1,467
2022/10/28	2040	03/11/2022	10.80	Put	Bond Future	6,205.0700	6.2051	6,439.5400	6.4395	3.779	0	0	0
2022/10/28	2040	03/11/2022	10.80	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/10/28	2040	03/11/2022	11.41	Call	Bond Future	74.1100	0.0741	38.3100	0.0383	(48.307)	0	0	0
2022/10/28	2040	03/11/2022	11.40	Put	Bond Future	2,281.0300	2.2810	2,482.1200	2.4821	8.816	0	0	0
2022/10/28	2040	03/11/2022	11.39	Put	Bond Future	2,339.5000	2.3395	2,542.8700	2.5429	8.693	0	0	0
2022/10/28	2040	02/02/2023	12.24	Call	Bond Future	3,972.0900	3.9721	3,807.6400	3.8076	(4.140)	0	0	0
2022/10/28	2040	02/02/2023	12.24	Put	Bond Future	1,914.7300	1.9147	1,991.0400	1.9910	3.985	0	0	0
2022/10/28	2040	02/02/2023	12.27	Call	Bond Future	4,084.5300	4.0845	3,917.9600	3.9180	(4.078)	0	0	0
2022/10/28	2040	02/02/2023	12.27	Put	Bond Future	1,854.3200	1.8543	1,928.5100	1.9285	4.001	0	0	388
2022/10/28	2040	02/02/2023	11.12	Call	Bond Future	900.2000	0.9002	832.5800	0.8326	(7.512)	0	0	0
2022/10/28	2040	02/02/2023	11.12	Put	Bond Future	5,763.2200	5.7632	5,936.3600	5.9364	3.004	0	0	0
2022/10/28	2040	02/02/2023	11.19	Call	Bond Future	1,018.1300	1.0181	944.4600	0.9445	(7.236)	0	0	621
2022/10/28	2040	02/02/2023	11.19	Put	Bond Future	5,420.5400	5.4205	5,587.6300	5.5876	3.083	0	0	0
2022/10/28	2040	02/02/2023	12.07	Put	Bond Future	2,291.4100	2.2914	2,380.4700	2.3805	3.887	0	0	621
2022/10/28	2040	02/02/2023	10.96	Call	Bond Future	671.3100	0.6713	616.5600	0.6166	(8.156)	0	0	388
2022/10/28	2040	02/02/2023	10.96	Put	Bond Future	6,602.0900	6.6021	6,788.1000	6.7881	2.817	0	0	0
2022/10/28	2040	02/02/2023	10.93	Call	Bond Future	636.5500	0.6366	583.9400	0.5839	(8.265)	0	0	0
2022/10/28	2040	02/02/2023			Bond Future	11.8910	79.2768	11.9311	79.0360	0.337	0.0000	0.0000	118,546
2022/10/28	2040	02/02/2023	12.07	Call	Bond Future	3,357.5000	3.3575	3,205.8000	3.2058	(4.518)	0	0	0
2022/10/28	2040	02/02/2023	11.10	Call	Bond Future	868.2700	0.8683	802.3500	0.8023	(7.592)	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
2022/10/28	2040	02/02/2023	11.10	Put	Bond Future	5,863.6200	5.8636	6,038.4600	6.0385	2.982	0	0	0
2022/10/28	2040	02/02/2023	11.11	Call	Bond Future	884.0800	0.8841	817.3100	0.8173	(7.552)	0	0	0
2022/10/28	2040	02/02/2023	11.11	Put	Bond Future	5,813.2200	5.8132	5,987.2100	5.9872	2.993	0	0	0
2022/10/28	2040	02/02/2023	10.18	Call	Bond Future	131.9800	0.1320	117.0200	0.1170	(11.335)	0	0	0
2022/10/28	2040	02/02/2023	10.18	Put	Bond Future	11,580.9800	11.5810	11,806.7800	11.8068	1.950	0	0	0
2022/10/28	2040	02/02/2023	10.21	Call	Bond Future	141.9000	0.1419	126.0100	0.1260	(11.198)	0	0	388
2022/10/28	2040	02/02/2023	10.21	Put	Bond Future	11,368.6300	11.3686	11,593.5000	11.5935	1.978	0	0	0
2022/10/28	2040	02/02/2023	10.93	Put	Bond Future	6,769.8800	6.7699	6,958.0300	6.9580	2.779	0	0	0
2022/10/28	2040	04/05/2023	12.78	Call	Bond Future	6,511.6200	6.5116	6,332.7200	6.3327	(2.747)	0	0	0
2022/10/28	2040	04/05/2023	12.78	Put	Bond Future	2,166.8900	2.1669	2,234.3300	2.2343	3.112	0	0	388
2022/10/28	2040	04/05/2023	13.45	Put	Bond Future	1,326.5700	1.3266	1,369.4100	1.3694	3.229	0	0	486
2022/10/28	2040	04/05/2023	11.43	Call	Bond Future	2,219.7700	2.2198	2,120.0600	2.1201	(4.492)	0	0	0
2022/10/28	2040	04/05/2023	11.43	Put	Bond Future	5,784.3600	5.7844	5,930.9900	5.9310	2.535	0	0	0
2022/10/28	2040	04/05/2023	10.73	Put	Bond Future	9,220.4700	9.2205	9,409.2600	9.4093	2.048	0	0	0
2022/10/28	2040	04/05/2023			Bond Future	12.0118	80.8922	12.0536	80.6458	0.347	0.0000	0.0000	300
2022/10/28	2040	04/05/2023	13.45	Call	Bond Future	9,155.3400	9.1553	8,951.8400	8.9518	(2.223)	0	0	0
2022/10/28	2040	04/05/2023	11.42	Call	Bond Future	2,196.6500	2.1966	2,097.6000	2.0976	(4.509)	0	0	0
2022/10/28	2040	04/05/2023	11.42	Put	Bond Future	5,824.7000	5.8247	5,971.9900	5.9720	2.529	0	0	0
2022/10/28	2040	04/05/2023	11.48	Call	Bond Future	2,337.2300	2.3372	2,234.1700	2.2342	(4.409)	0	0	486
2022/10/28	2040	04/05/2023	11.48	Put	Bond Future	5,585.6400	5.5856	5,728.9200	5.7289	2.565	0	0	0
2022/10/28	2040	04/05/2023	10.73	Call	Bond Future	1,022.5800	1.0226	965.0300	0.9650	(5.628)	0	0	486
2022/10/28	2040	04/05/2023	10.92	Call	Bond Future	1,278.5800	1.2786	1,210.6300	1.2106	(5.314)	0	0	388
2022/10/28	2040	04/05/2023	10.92	Put	Bond Future	8,179.6600	8.1797	8,358.0500	8.3580	2.181	0	0	0
2022/10/28	2040	04/05/2023	11.41	Call	Bond Future	2,173.6500	2.1737	2,075.2800	2.0753	(4.526)	0	0	0
2022/10/28	2040	04/05/2023	11.41	Put	Bond Future	5,865.2500	5.8652	6,013.2200	6.0132	2.523	0	0	0
2022/10/28	2040	04/05/2023	10.17	Call	Bond Future	486.2500	0.4863	454.0000	0.4540	(6.632)	0	0	388
2022/10/28	2040	04/05/2023	10.17	Put	Bond Future	12,686.9000	12.6869	12,900.9900	12.9010	1.687	0	0	0
2022/10/28	2040	03/08/2023	12.23	Call	Bond Future	4,734.4900	4.7345	4,589.6000	4.5896	(3.060)	0	0	0
2022/10/28	2040	03/08/2023	12.23	Put	Bond Future	4,176.1000	4.1761	4,282.9900	4.2830	2.560	0	0	0
2022/10/28	2040	03/08/2023			Bond Future	12.1334	78.0728	12.1768	77.8211	0.358	0.0000	0.0000	0
2022/10/28	2040	03/08/2023	12.22	Call	Bond Future	4,703.0500	4.7031	4,558.6800	4.5587	(3.070)	0	0	0
2022/10/28	2040	03/08/2023	12.22	Put	Bond Future	4,202.1600	4.2022	4,309.5700	4.3096	2.556	0	0	0
2022/10/28	2040	03/08/2023	12.21	Call	Bond Future	4,671.4200	4.6714	4,527.5700	4.5276	(3.079)	0	0	0
2022/10/28	2040	03/08/2023	12.21	Put	Bond Future	4,228.0900	4.2281	4,336.0200	4.3360	2.553	0	0	0
2022/10/28	2040	02/11/2023	11.59	Call	Bond Future	2,726.9500	2.7269	2,623.0000	2.6230	(3.812)	0	0	0
2022/10/28	2040	02/11/2023	11.60	Put	Bond Future	6,610.5500	6.6105	6,763.2100	6.7632	2.309	0	0	0
2022/10/28	2040	02/11/2023	11.58	Call	Bond Future	2,704.3700	2.7044	2,600.9900	2.6010	(3.823)	0	0	0
2022/10/28	2040	02/11/2023	11.58	Put	Bond Future	6,688.5200	6.6885	6,842.3200	6.8423	2.299	0	0	0
2022/10/28	2040	02/11/2023			Bond Future	12.2498	79.7099	12.2949	79.4528	0.368	0.0000	0.0000	0
2022/10/28	2040	02/11/2023	11.59	Put	Bond Future	6,649.2900	6.6493	6,802.5200	6.8025	2.304	0	0	0
2022/10/28	2040	02/11/2023	11.60	Call	Bond Future	2,749.9400	2.7499	2,645.4200	2.6454	(3.801)	0	0	0
2022/10/28	2044	03/11/2022	11.41	Put	Bond Future	2,125.4300	2.1254	2,233.4300	2.2334	5.081	0	0	0
2022/10/28	2044	03/11/2022	11.41	Call	Bond Future	100.1000	0.1001	62.3500	0.0624	(37.712)	0	0	0
2022/10/28	2044	03/11/2022	11.40	Put	Bond Future	2,183.0100	2.1830	2,293.2200	2.2932	5.049	0	0	0
2022/10/28	2044	03/11/2022	10.10	Put	Bond Future	11,414.7600	11.4148	11,560.5100	11.5605	1.277	0	0	0
2022/10/28	2044	03/11/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/28	2044	03/11/2022	11.30	Put	Bond Future	2,787.1900	2.7872	2,915.1900	2.9152	4.592	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
2022/10/28	2044	03/11/2022	11.30	Call	Bond Future	38.0400	0.0380	20.2900	0.0203	(46.661)	0	0	1,647
2022/10/28	2044	03/11/2022	10.80	Put	Bond Future	6,182.5300	6.1825	6,328.2500	6.3283	2.357	0	0	0
2022/10/28	2044	03/11/2022	10.80	Call	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2022/10/28	2044	03/11/2022	10.60	Put	Bond Future	7,624.7100	7.6247	7,770.4600	7.7705	1.912	0	0	0
2022/10/28	2044	03/11/2022	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,647
2022/10/28	2044	03/11/2022			Bond Future	11.7270	79.2203	11.7503	79.0746	0.199	0.0000	0.0000	29,139
2022/10/28	2044	03/11/2022	11.40	Call	Bond Future	92.3300	0.0923	56.7900	0.0568	(38.492)	0	0	0
2022/10/28	2044	03/11/2022	11.39	Put	Bond Future	2,241.1600	2.2412	2,353.5000	2.3535	5.013	0	0	0
2022/10/28	2044	03/11/2022	11.39	Call	Bond Future	85.0400	0.0850	51.6300	0.0516	(39.287)	0	0	0
2022/10/28	2044	02/02/2023	12.00	Call	Bond Future	3,273.4200	3.2734	3,174.4900	3.1745	(3.022)	0	0	0
2022/10/28	2044	02/02/2023	12.00	Put	Bond Future	2,403.5000	2.4035	2,454.8000	2.4548	2.134	0	0	4,000
2022/10/28	2044	02/02/2023	11.20	Put	Bond Future	5,315.6800	5.3157	5,413.0000	5.4130	1.831	0	0	0
2022/10/28	2044	02/02/2023	11.90	Call	Bond Future	2,933.6200	2.9336	2,839.8400	2.8398	(3.197)	0	0	1,300
2022/10/28	2044	02/02/2023	11.90	Put	Bond Future	2,669.2400	2.6692	2,725.6900	2.7257	2.115	0	0	0
2022/10/28	2044	02/02/2023	11.14	Call	Bond Future	993.7600	0.9938	944.3600	0.9444	(4.971)	0	0	0
2022/10/28	2044	02/02/2023	11.14	Put	Bond Future	5,611.1300	5.6111	5,711.9600	5.7120	1.797	0	0	0
2022/10/28	2044	02/02/2023	11.15	Call	Bond Future	1,011.3500	1.0114	961.3800	0.9614	(4.941)	0	0	0
2022/10/28	2044	02/02/2023	11.15	Put	Bond Future	5,561.1200	5.5611	5,661.3800	5.6614	1.803	0	0	0
2022/10/28	2044	02/02/2023			Bond Future	11.8568	76.2998	11.8813	76.1496	0.207	0.0000	0.0000	94,544
2022/10/28	2044	02/02/2023	11.16	Call	Bond Future	1,029.1500	1.0292	978.5900	0.9786	(4.913)	0	0	0
2022/10/28	2044	02/02/2023	11.16	Put	Bond Future	5,511.4100	5.5114	5,611.0800	5.6111	1.808	0	0	0
2022/10/28	2044	02/02/2023	11.20	Call	Bond Future	1,102.5000	1.1025	1,049.5900	1.0496	(4.799)	0	0	1,300
2022/10/28	2044	04/05/2023	11.75	Put	Bond Future	4,606.8200	4.6068	4,678.7600	4.6788	1.562	0	0	4,115
2022/10/28	2044	04/05/2023	11.41	Call	Bond Future	2,349.2200	2.3492	2,281.5200	2.2815	(2.882)	0	0	0
2022/10/28	2044	04/05/2023	11.41	Put	Bond Future	5,857.2000	5.8572	5,943.5200	5.9435	1.474	0	0	0
2022/10/28	2044	04/05/2023	11.42	Call	Bond Future	2,373.2800	2.3733	2,305.1600	2.3052	(2.870)	0	0	0
2022/10/28	2044	04/05/2023	11.42	Put	Bond Future	5,816.2200	5.8162	5,902.1200	5.9021	1.477	0	0	0
2022/10/28	2044	04/05/2023			Bond Future	11.9697	77.8546	11.9953	77.7006	0.214	0.0000	0.0000	0
2022/10/28	2044	04/05/2023	12.25	Call	Bond Future	4,879.7000	4.8797	4,778.6600	4.7787	(2.071)	0	0	0
2022/10/28	2044	04/05/2023	12.25	Put	Bond Future	3,219.9100	3.2199	3,272.8900	3.2729	1.645	0	0	1,500
2022/10/28	2044	04/05/2023	11.43	Call	Bond Future	2,397.6900	2.3977	2,329.1400	2.3291	(2.859)	0	0	0
2022/10/28	2044	04/05/2023	11.43	Put	Bond Future	5,775.6800	5.7757	5,861.1500	5.8612	1.480	0	0	0
2022/10/28	2044	04/05/2023	11.75	Call	Bond Future	3,261.2700	3.2613	3,179.1900	3.1792	(2.517)	0	0	0
2022/10/28	2044	04/05/2023	12.00	Call	Bond Future	4,036.0200	4.0360	3,944.0300	3.9440	(2.279)	0	0	0
2022/10/28	2044	04/05/2023	12.00	Put	Bond Future	3,853.7500	3.8538	3,915.7800	3.9158	1.610	0	0	4,115
2022/10/28	2044	03/08/2023	12.15	Call	Bond Future	4,731.3700	4.7314	4,638.0100	4.6380	(1.973)	0	0	0
2022/10/28	2044	03/08/2023	12.15	Put	Bond Future	4,335.2400	4.3352	4,399.4300	4.3994	1.481	0	0	0
2022/10/28	2044	03/08/2023	12.16	Call	Bond Future	4,763.2400	4.7632	4,669.5500	4.6695	(1.967)	0	0	0
2022/10/28	2044	03/08/2023	12.16	Put	Bond Future	4,308.3400	4.3083	4,372.2000	4.3722	1.482	0	0	0
2022/10/28	2044	03/08/2023			Bond Future	12.0829	75.0972	12.1095	74.9396	0.220	0.0000	0.0000	0
2022/10/28	2044	03/08/2023	12.17	Call	Bond Future	4,795.1900	4.7952	4,701.1800	4.7012	(1.961)	0	0	0
2022/10/28	2044	03/08/2023	12.17	Put	Bond Future	4,281.6000	4.2816	4,345.1400	4.3451	1.484	0	0	0
2022/10/28	2044	02/11/2023	11.57	Call	Bond Future	3,139.7700	3.1398	3,068.7500	3.0688	(2.262)	0	0	0
2022/10/28	2044	02/11/2023	11.57	Put	Bond Future	6,922.1100	6.9221	7,012.0300	7.0120	1.299	0	0	0
2022/10/28	2044	02/11/2023			Bond Future	12.1910	76.6718	12.2186	76.5109	0.226	0.0000	0.0000	0
2022/10/28	2044	02/11/2023	11.55	Call	Bond Future	3,091.6100	3.0916	3,021.2700	3.0213	(2.275)	0	0	0
2022/10/28	2044	02/11/2023	11.55	Put	Bond Future	7,001.0400	7.0010	7,091.6400	7.0916	1.294	0	0	0
2022/10/28	2044	02/11/2023	11.56	Call	Bond Future	3,115.6400	3.1156	3,044.9600	3.0450	(2.269)	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
2022/10/28	2044	02/11/2023	11.56	Put	Bond Future	6,961.4800	6.9615	7,051.7400	7.0517	1.297	0	0	0
2022/10/28	2046	03/11/2022			Bond Future	110.6928	110.6928	106.1918	106.1918	(4.066)	0.0000	0.0000	2,360
2022/10/28	2046	02/02/2023			Bond Future	112.7613	112.7613	108.1739	108.1739	(4.068)	0.0000	0.0000	11,674
2022/10/28	2046	04/05/2023			Bond Future	113.0475	113.0475	108.3669	108.3669	(4.140)	0.0000	0.0000	5,677
2022/10/28	2046	03/08/2023			Bond Future	115.4324	115.4324	110.6527	110.6527	(4.141)	0.0000	0.0000	0
2022/10/28	2046	02/11/2023			Bond Future	115.7811	115.7811	110.9074	110.9074	(4.209)	0.0000	0.0000	0
2022/10/28	2050	03/11/2022			Bond Future	113.1090	113.1090	108.0873	108.0873	(4.440)	0.0000	0.0000	1,108
2022/10/28	2050	02/02/2023			Bond Future	113.0861	113.0861	107.9681	107.9681	(4.526)	0.0000	0.0000	9,251
2022/10/28	2050	04/05/2023			Bond Future	115.4133	115.4133	110.1891	110.1891	(4.527)	0.0000	0.0000	3,582
2022/10/28	2050	03/08/2023			Bond Future	115.6587	115.6587	110.3283	110.3283	(4.609)	0.0000	0.0000	0
2022/10/28	2050	02/11/2023			Bond Future	118.1077	118.1077	112.6643	112.6643	(4.609)	0.0000	0.0000	0
2022/10/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/28	AL37	03/11/2022			Index Future	833.3450	833.3450	832.7310	832.7310	(0.074)	0.0000	0.0000	0
2022/10/28	AL37	02/02/2023			Index Future	848.7100	848.7100	848.0660	848.0660	(0.076)	0.0000	0.0000	0
2022/10/28	AL37	04/05/2023			Index Future	865.9650	865.9650	865.3000	865.3000	(0.077)	0.0000	0.0000	0
2022/10/28	AL37	03/08/2023			Index Future	884.0270	884.0270	883.3460	883.3460	(0.077)	0.0000	0.0000	0
2022/10/28	AL37	02/11/2023			Index Future	902.5470	902.5470	901.8500	901.8500	(0.077)	0.0000	0.0000	0
2022/10/28	AL7T	03/11/2022			Index Future	942.4350	942.4350	940.7940	940.7940	(0.174)	0.0000	0.0000	0
2022/10/28	AL7T	02/02/2023			Index Future	959.8120	959.8120	958.1180	958.1180	(0.176)	0.0000	0.0000	0
2022/10/28	AL7T	04/05/2023			Index Future	979.3260	979.3260	977.5890	977.5890	(0.177)	0.0000	0.0000	0
2022/10/28	AL7T	03/08/2023			Index Future	999.7520	999.7520	997.9760	997.9760	(0.178)	0.0000	0.0000	0
2022/10/28	AL7T	02/11/2023			Index Future	1,020.6960	1,020.6960	1,018.8820	1,018.8820	(0.178)	0.0000	0.0000	0
2022/10/28	ALBI	03/11/2022			Index Future	828.5360	828.5360	827.2170	827.2170	(0.159)	0.0000	0.0000	106
2022/10/28	ALBI	02/02/2023			Index Future	843.8130	843.8130	842.4500	842.4500	(0.162)	0.0000	0.0000	92
2022/10/28	ALBI	04/05/2023			Index Future	860.9680	860.9680	859.5700	859.5700	(0.162)	0.0000	0.0000	0
2022/10/28	ALBI	03/08/2023			Index Future	878.9260	878.9260	877.4960	877.4960	(0.163)	0.0000	0.0000	0
2022/10/28	ALBI	02/11/2023			Index Future	897.3390	897.3390	895.8780	895.8780	(0.163)	0.0000	0.0000	0
2022/10/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/28	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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2022/10/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/10/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/28	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
2022/10/28	ES33	03/11/2022			Bond Future	12.5172	71.7478	12.5348	71.6669	0.141	0.0000	0.0000	0
2022/10/28	ES33	02/02/2023			Bond Future	12.7120	73.0885	12.7308	73.0044	0.147	0.0000	0.0000	350
2022/10/28	ES33	04/05/2023			Bond Future	12.8810	70.7972	12.9007	70.7108	0.153	0.0000	0.0000	0
2022/10/28	ES33	03/08/2023			Bond Future	13.0483	72.2919	13.0689	72.2034	0.158	0.0000	0.0000	0
2022/10/28	ES33	02/11/2023			Bond Future	13.2265	70.0268	13.2480	69.9364	0.163	0.0000	0.0000	0
2022/10/28	ES42	03/11/2022			Bond Future	12.7048	70.2324	12.7227	70.1368	0.141	0.0000	0.0000	0
2022/10/28	ES42	02/02/2023			Bond Future	12.8722	71.5448	12.8912	71.4458	0.147	0.0000	0.0000	4,715
2022/10/28	ES42	04/05/2023			Bond Future	13.0242	68.7536	13.0441	68.6519	0.153	0.0000	0.0000	0
2022/10/28	ES42	03/08/2023			Bond Future	13.1699	70.2059	13.1907	70.1018	0.157	0.0000	0.0000	0
2022/10/28	ES42	02/11/2023			Bond Future	13.3245	67.4300	13.3462	67.3236	0.162	0.0000	0.0000	0
2022/10/28	GOVI	03/11/2022	820.42	Put	GOVI	36,810.0000	3.6810	50,130.0000	5.0130	36.186	0	0	0
2022/10/28	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/28	GOVI	03/11/2022	820.41	Put	GOVI	36,710.0000	3.6710	50,030.0000	5.0030	36.284	0	0	0
2022/10/28	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/28	GOVI	03/11/2022			GOVI	816.7390	816.7390	815.4070	815.4070	(0.163)	0.0000	0.0000	31
2022/10/28	GOVI	03/11/2022	820.43	Put	GOVI	36,910.0000	3.6910	50,230.0000	5.0230	36.088	0	0	0
2022/10/28	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/28	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/28	GOVI	02/02/2023	850.82	Put	GOVI	190,220.0000	19.0220	203,970.0000	20.3970	7.228	0	0	0
2022/10/28	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/28	GOVI	02/02/2023	850.83	Put	GOVI	190,320.0000	19.0320	204,070.0000	20.4070	7.225	0	0	0
2022/10/28	GOVI	02/02/2023			GOVI	831.7980	831.7980	830.4230	830.4230	(0.165)	0.0000	0.0000	835
2022/10/28	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/28	GOVI	02/02/2023	850.84	Put	GOVI	190,420.0000	19.0420	204,170.0000	20.4170	7.221	0	0	0
2022/10/28	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/28	GOVI	04/05/2023	852.86	Put	GOVI	41,510.0000	4.1510	55,610.0000	5.5610	33.968	0	0	0
2022/10/28	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/28	GOVI	04/05/2023	852.87	Put	GOVI	41,610.0000	4.1610	55,710.0000	5.5710	33.886	0	0	0
2022/10/28	GOVI	04/05/2023			GOVI	848.7090	848.7090	847.2990	847.2990	(0.166)	0.0000	0.0000	0
2022/10/28	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/28	GOVI	04/05/2023	852.88	Put	GOVI	41,710.0000	4.1710	55,810.0000	5.5810	33.805	0	0	0
2022/10/28	GOVI	03/08/2023	837.21	Call	GOVI	292,010.0000	29.2010	277,580.0000	27.7580	(4.942)	0	0	0
2022/10/28	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/28	GOVI	03/08/2023	837.22	Call	GOVI	291,910.0000	29.1910	277,480.0000	27.7480	(4.943)	0	0	0
2022/10/28	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/28	GOVI	03/08/2023			GOVI	866.4110	866.4110	864.9680	864.9680	(0.167)	0.0000	0.0000	0
2022/10/28	GOVI	03/08/2023	837.23	Call	GOVI	291,810.0000	29.1810	277,380.0000	27.7380	(4.945)	0	0	0
2022/10/28	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/28	GOVI	02/11/2023	885.81	Put	GOVI	12,480.0000	1.2480	27,220.0000	2.7220	118.109	0	0	0
2022/10/28	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/28	GOVI	02/11/2023			GOVI	884.5620	884.5620	883.0880	883.0880	(0.167)	0.0000	0.0000	0
2022/10/28	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/28	GOVI	02/11/2023	885.80	Put	GOVI	12,380.0000	1.2380	27,120.0000	2.7120	119.063	0	0	0
2022/10/28	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/28	GOVI	02/11/2023	885.82	Put	GOVI	12,580.0000	1.2580	27,320.0000	2.7320	117.170	0	0	0

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2022/10/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/10/28	IGOV	03/11/2022			Index Future	317.2680	317.2680	311.5010	311.5010	(1.818)	0.0000	0.0000	17
2022/10/28	IGOV	02/02/2023			Index Future	323.1970	323.1970	317.3140	317.3140	(1.820)	0.0000	0.0000	683
2022/10/28	IGOV	04/05/2023			Index Future	329.8450	329.8450	323.8390	323.8390	(1.821)	0.0000	0.0000	16
2022/10/28	IGOV	03/08/2023			Index Future	336.8000	336.8000	330.6660	330.6660	(1.821)	0.0000	0.0000	0
2022/10/28	IGOV	02/11/2023			Index Future	343.9300	343.9300	337.6660	337.6660	(1.821)	0.0000	0.0000	0
2022/10/28	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/10/28	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/10/28	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/10/28	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/10/28	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/10/28	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/10/28	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/10/28	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/10/28	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/10/28	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/10/28	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/10/28	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/10/28	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/10/28	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/10/28	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/10/28	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/10/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/10/28	JBAF	16/11/2022			Jibar Tradeable Future	6.5750	93.4250	6.5050	93.4950	(1.065)	0.0000	0.0000	0
2022/10/28	JBAF	21/12/2022			Jibar Tradeable Future	7.2050	92.7950	7.2150	92.7850	0.139	0.0000	0.0000	68
2022/10/28	JBAF	18/01/2023			Jibar Tradeable Future	7.2700	92.7300	7.2500	92.7500	(0.275)	0.0000	0.0000	0
2022/10/28	JBAF	15/02/2023			Jibar Tradeable Future	7.6650	92.3350	7.6600	92.3400	(0.065)	0.0000	0.0000	0
2022/10/28	JBAF	15/03/2023			Jibar Tradeable Future	7.7100	92.2900	7.6950	92.3050	(0.195)	0.0000	0.0000	0
2022/10/28	JBAF	19/04/2023			Jibar Tradeable Future	7.8550	92.1450	7.7900	92.2100	(0.827)	0.0000	0.0000	0
2022/10/28	JBAF	21/06/2023			Jibar Tradeable Future	7.9550	92.0450	7.9200	92.0800	(0.440)	0.0000	0.0000	0
2022/10/28	JBAF	20/09/2023			Jibar Tradeable Future	8.0650	91.9350	7.9950	92.0050	(0.868)	0.0000	0.0000	75
2022/10/28	JBAF	20/12/2023			Jibar Tradeable Future	8.1000	91.9000	7.9950	92.0050	(1.296)	0.0000	0.0000	272
2022/10/28	JBAF	20/03/2024			Jibar Tradeable Future	8.1350	91.8650	8.0700	91.9300	(0.799)	0.0000	0.0000	0
2022/10/28	JBAF	19/06/2024			Jibar Tradeable Future	8.0950	91.9050	7.9700	92.0300	(1.544)	0.0000	0.0000	0
2022/10/28	JBAF	18/09/2024			Jibar Tradeable Future	8.1150	91.8850	8.0350	91.9650	(0.986)	0.0000	0.0000	0
2022/10/28	R023	03/11/2022	6.26	Put	Bond Future	252.1100	0.2521	298.8200	0.2988	18.528	0	0	0
2022/10/28	R023	03/11/2022	6.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/28	R023	03/11/2022	6.25	Put	Bond Future	255.1700	0.2552	301.8800	0.3019	18.305	0	0	0
2022/10/28	R023	03/11/2022	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/28	R023	03/11/2022			Bond Future	7.0837	101.6652	7.2367	101.6185	2.161	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
2022/10/28	R023	03/11/2022	6.27	Put	Bond Future	249.0400	0.2490	295.7500	0.2957	18.756	0	0	0
2022/10/28	R023	03/11/2022	6.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/28	R035	03/11/2022	12.68	Put	Bond Future	0.1200	0.0001	0.0500	0.0001	(58.333)	0	0	976
2022/10/28	R035	03/11/2022	12.68	Call	Bond Future	5,920.8100	5.9208	5,790.7500	5.7908	(2.197)	0	0	0
2022/10/28	R035	03/11/2022	11.15	Put	Bond Future	2,479.3800	2.4794	2,593.9900	2.5940	4.623	0	0	0
2022/10/28	R035	03/11/2022	11.15	Call	Bond Future	32.7600	0.0328	17.3800	0.0174	(46.947)	0	0	0
2022/10/28	R035	03/11/2022	10.57	Put	Bond Future	5,962.5100	5.9625	6,092.4900	6.0925	2.180	0	0	582
2022/10/28	R035	03/11/2022	10.57	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/10/28	R035	03/11/2022	11.05	Call	Bond Future	11.6300	0.0116	5.2000	0.0052	(55.288)	0	0	976
2022/10/28	R035	03/11/2022	10.99	Put	Bond Future	3,402.2000	3.4022	3,528.7000	3.5287	3.718	0	0	582
2022/10/28	R035	03/11/2022	10.99	Call	Bond Future	5.7900	0.0058	2.3000	0.0023	(60.276)	0	0	0
2022/10/28	R035	03/11/2022			Bond Future	11.5742	84.1792	11.5972	84.0492	0.199	0.0000	0.0000	19,424
2022/10/28	R035	03/11/2022	11.14	Put	Bond Future	2,535.3000	2.5353	2,651.0800	2.6511	4.567	0	0	0
2022/10/28	R035	03/11/2022	11.14	Call	Bond Future	29.7500	0.0298	15.5400	0.0155	(47.765)	0	0	0
2022/10/28	R035	03/11/2022	10.30	Put	Bond Future	7,669.6900	7.6697	7,799.6800	7.7997	1.695	0	0	0
2022/10/28	R035	03/11/2022	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	976
2022/10/28	R035	03/11/2022	9.82	Put	Bond Future	10,821.0400	10.8210	10,951.0300	10.9510	1.201	0	0	0
2022/10/28	R035	03/11/2022	9.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	582
2022/10/28	R035	03/11/2022	11.13	Put	Bond Future	2,591.4900	2.5915	2,708.3800	2.7084	4.511	0	0	0
2022/10/28	R035	03/11/2022	11.13	Call	Bond Future	26.9600	0.0270	13.8600	0.0139	(48.591)	0	0	0
2022/10/28	R035	03/11/2022	11.05	Put	Bond Future	3,050.1100	3.0501	3,173.6700	3.1737	4.051	0	0	0
2022/10/28	R035	02/02/2023	11.94	Call	Bond Future	3,189.2700	3.1893	3,098.1900	3.0982	(2.856)	0	0	0
2022/10/28	R035	02/02/2023	13.22	Put	Bond Future	490.3800	0.4904	499.8600	0.4999	1.933	0	0	976
2022/10/28	R035	02/02/2023	10.88	Call	Bond Future	715.9400	0.7159	678.2100	0.6782	(5.270)	0	0	0
2022/10/28	R035	02/02/2023	10.88	Put	Bond Future	5,603.5900	5.6036	5,700.1500	5.7001	1.723	0	0	0
2022/10/28	R035	02/02/2023	10.66	Call	Bond Future	471.6400	0.4716	443.6400	0.4436	(5.937)	0	0	0
2022/10/28	R035	02/02/2023	10.66	Put	Bond Future	6,692.7300	6.6927	6,799.0200	6.7990	1.588	0	0	582
2022/10/28	R035	02/02/2023	10.30	Put	Bond Future	8,694.7100	8.6947	8,812.9200	8.8129	1.360	0	0	0
2022/10/28	R035	02/02/2023	10.60	Call	Bond Future	421.0700	0.4211	395.3400	0.3953	(6.111)	0	0	0
2022/10/28	R035	02/02/2023	10.60	Put	Bond Future	7,010.8400	7.0108	7,119.4000	7.1194	1.548	0	0	0
2022/10/28	R035	02/02/2023	10.64	Put	Bond Future	6,798.1000	6.7981	6,905.1500	6.9051	1.575	0	0	0
2022/10/28	R035	02/02/2023	9.81	Call	Bond Future	71.4200	0.0714	65.1700	0.0652	(8.751)	0	0	582
2022/10/28	R035	02/02/2023	9.81	Put	Bond Future	11,724.1800	11.7242	11,852.2200	11.8522	1.092	0	0	0
2022/10/28	R035	02/02/2023	9.85	Call	Bond Future	79.1800	0.0792	72.3800	0.0724	(8.588)	0	0	0
2022/10/28	R035	02/02/2023	9.89	Call	Bond Future	87.6700	0.0877	80.2600	0.0803	(8.452)	0	0	388
2022/10/28	R035	02/02/2023	9.89	Put	Bond Future	11,209.5500	11.2095	11,336.4300	11.3364	1.132	0	0	0
2022/10/28	R035	02/02/2023			Bond Future	11.7293	85.7313	11.7537	85.5970	0.208	0.0000	0.0000	156,657
2022/10/28	R035	02/02/2023	11.94	Put	Bond Future	2,037.6800	2.0377	2,080.8900	2.0809	2.121	0	0	0
2022/10/28	R035	02/02/2023	11.98	Call	Bond Future	3,321.2600	3.3213	3,228.4900	3.2285	(2.793)	0	0	0
2022/10/28	R035	02/02/2023	11.98	Put	Bond Future	1,953.6800	1.9537	1,995.2000	1.9952	2.125	0	0	388
2022/10/28	R035	02/02/2023	13.22	Call	Bond Future	8,159.8400	8.1598	8,035.0300	8.0350	(1.530)	0	0	0
2022/10/28	R035	02/02/2023	11.05	Call	Bond Future	968.5200	0.9685	922.2700	0.9223	(4.775)	0	0	976
2022/10/28	R035	02/02/2023	11.05	Put	Bond Future	4,845.2500	4.8452	4,933.2900	4.9333	1.817	0	0	0
2022/10/28	R035	02/02/2023	11.06	Call	Bond Future	985.0600	0.9851	938.2800	0.9383	(4.749)	0	0	0
2022/10/28	R035	02/02/2023	11.06	Put	Bond Future	4,802.8400	4.8028	4,890.3500	4.8904	1.822	0	0	582
2022/10/28	R035	02/02/2023	10.86	Call	Bond Future	689.5700	0.6896	652.8100	0.6528	(5.331)	0	0	0
2022/10/28	R035	02/02/2023	10.86	Put	Bond Future	5,697.2600	5.6973	5,794.7900	5.7948	1.712	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
2022/10/28	R035	02/02/2023	10.87	Call	Bond Future	702.6100	0.7026	665.3700	0.6654	(5.300)	0	0	0
2022/10/28	R035	02/02/2023	10.87	Put	Bond Future	5,650.2500	5.6502	5,747.3000	5.7473	1.718	0	0	0
2022/10/28	R035	02/02/2023	10.30	Call	Bond Future	228.5900	0.2286	212.5100	0.2125	(7.034)	0	0	976
2022/10/28	R035	02/02/2023	10.64	Call	Bond Future	454.3600	0.4544	427.1200	0.4271	(5.995)	0	0	388
2022/10/28	R035	02/02/2023	9.85	Put	Bond Future	11,465.9800	11.4660	11,593.4700	11.5935	1.112	0	0	0
2022/10/28	R035	04/05/2023	11.22	Put	Bond Future	5,463.7200	5.4637	5,544.5500	5.5446	1.479	0	0	0
2022/10/28	R035	04/05/2023	12.46	Call	Bond Future	5,420.9300	5.4209	5,321.5800	5.3216	(1.833)	0	0	0
2022/10/28	R035	04/05/2023	12.46	Put	Bond Future	2,237.9100	2.2379	2,276.3900	2.2764	1.719	0	0	388
2022/10/28	R035	04/05/2023	13.18	Call	Bond Future	8,052.2500	8.0523	7,937.1600	7.9372	(1.429)	0	0	0
2022/10/28	R035	04/05/2023	13.18	Put	Bond Future	1,308.1000	1.3081	1,330.8400	1.3308	1.738	0	0	491
2022/10/28	R035	04/05/2023	11.17	Call	Bond Future	1,816.2900	1.8163	1,761.1900	1.7612	(3.034)	0	0	491
2022/10/28	R035	04/05/2023	11.20	Call	Bond Future	1,876.2800	1.8763	1,820.0300	1.8200	(2.998)	0	0	0
2022/10/28	R035	04/05/2023	11.21	Call	Bond Future	1,896.5300	1.8965	1,839.9000	1.8399	(2.986)	0	0	0
2022/10/28	R035	04/05/2023	10.60	Call	Bond Future	957.7000	0.9577	922.2500	0.9222	(3.702)	0	0	388
2022/10/28	R035	04/05/2023	10.60	Put	Bond Future	8,180.4200	8.1804	8,282.8000	8.2828	1.252	0	0	0
2022/10/28	R035	04/05/2023			Bond Future	11.8553	82.9704	11.8808	82.8325	0.215	0.0000	0.0000	0
2022/10/28	R035	04/05/2023	11.22	Call	Bond Future	1,916.9100	1.9169	1,859.9100	1.8599	(2.974)	0	0	0
2022/10/28	R035	04/05/2023	11.17	Put	Bond Future	5,651.4900	5.6515	5,734.2200	5.7342	1.464	0	0	0
2022/10/28	R035	04/05/2023	11.20	Put	Bond Future	5,538.2800	5.5383	5,619.8600	5.6199	1.473	0	0	0
2022/10/28	R035	04/05/2023	11.21	Put	Bond Future	5,500.9100	5.5009	5,582.1100	5.5821	1.476	0	0	0
2022/10/28	R035	04/05/2023	9.85	Call	Bond Future	352.2800	0.3523	335.7800	0.3358	(4.684)	0	0	388
2022/10/28	R035	04/05/2023	9.85	Put	Bond Future	12,326.4200	12.3264	12,447.7500	12.4478	0.984	0	0	0
2022/10/28	R035	04/05/2023	10.42	Call	Bond Future	768.2800	0.7683	738.1500	0.7381	(3.922)	0	0	491
2022/10/28	R035	04/05/2023	10.42	Put	Bond Future	9,100.0100	9.1000	9,207.7100	9.2077	1.184	0	0	0
2022/10/28	R035	03/08/2023	12.00	Call	Bond Future	4,062.4700	4.0625	3,981.3100	3.9813	(1.998)	0	0	0
2022/10/28	R035	03/08/2023	12.00	Put	Bond Future	3,954.7600	3.9548	4,014.5400	4.0145	1.512	0	0	0
2022/10/28	R035	03/08/2023			Bond Future	11.9797	84.7028	12.0063	84.5618	0.222	0.0000	0.0000	0
2022/10/28	R035	03/08/2023	11.98	Call	Bond Future	4,005.5000	4.0055	3,924.9400	3.9249	(2.011)	0	0	0
2022/10/28	R035	03/08/2023	11.98	Put	Bond Future	4,003.9000	4.0039	4,064.2800	4.0643	1.508	0	0	0
2022/10/28	R035	03/08/2023	11.99	Call	Bond Future	4,034.0900	4.0341	3,953.2300	3.9532	(2.004)	0	0	0
2022/10/28	R035	03/08/2023	11.99	Put	Bond Future	3,979.4100	3.9794	4,039.4900	4.0395	1.510	0	0	0
2022/10/28	R035	02/11/2023	11.41	Call	Bond Future	2,133.1200	2.1331	2,076.6400	2.0766	(2.648)	0	0	0
2022/10/28	R035	02/11/2023	11.41	Put	Bond Future	5,914.5900	5.9146	6,002.0800	6.0021	1.479	0	0	0
2022/10/28	R035	02/11/2023	11.42	Call	Bond Future	2,152.6300	2.1526	2,095.8200	2.0958	(2.639)	0	0	0
2022/10/28	R035	02/11/2023	11.42	Put	Bond Future	5,878.5900	5.8786	5,965.7500	5.9658	1.483	0	0	0
2022/10/28	R035	02/11/2023			Bond Future	12.1132	81.9716	12.1409	81.8276	0.229	0.0000	0.0000	0
2022/10/28	R035	02/11/2023	11.43	Call	Bond Future	2,172.5700	2.1726	2,115.4100	2.1154	(2.631)	0	0	0
2022/10/28	R035	02/11/2023	11.43	Put	Bond Future	5,843.0600	5.8431	5,929.8700	5.9299	1.486	0	0	0
2022/10/28	R186	03/11/2022	8.91	Put	Bond Future	361.5100	0.3615	383.7900	0.3838	6.163	0	0	4,310
2022/10/28	R186	03/11/2022	8.54	Put	Bond Future	1,393.9300	1.3939	1,471.7000	1.4717	5.579	0	0	0
2022/10/28	R186	03/11/2022	8.54	Call	Bond Future	5.1200	0.0051	2.0600	0.0021	(59.766)	0	0	0
2022/10/28	R186	03/11/2022	8.53	Put	Bond Future	1,428.6500	1.4287	1,506.8600	1.5069	5.474	0	0	0
2022/10/28	R186	03/11/2022	8.53	Call	Bond Future	4.2900	0.0043	1.6700	0.0017	(61.072)	0	0	0
2022/10/28	R186	03/11/2022			Bond Future	8.9340	109.2935	8.9571	109.2127	0.259	0.0000	0.0000	26,040
2022/10/28	R186	03/11/2022	8.91	Call	Bond Future	277.6000	0.2776	219.0500	0.2191	(21.091)	0	0	0
2022/10/28	R186	03/11/2022	8.55	Put	Bond Future	1,359.3800	1.3594	1,436.6500	1.4366	5.684	0	0	0
2022/10/28	R186	03/11/2022	8.55	Call	Bond Future	6.1000	0.0061	2.5400	0.0025	(58.361)	0	0	0

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2022/10/28	R186	03/11/2022	8.23	Put	Bond Future	2,497.6800	2.4977	2,578.5100	2.5785	3.236	0	0	0
2022/10/28	R186	03/11/2022	8.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	4,310
2022/10/28	R186	02/02/2023	8.33	Call	Bond Future	499.1900	0.4992	472.9900	0.4730	(5.249)	0	0	0
2022/10/28	R186	02/02/2023	8.33	Put	Bond Future	2,907.1800	2.9072	2,965.8000	2.9658	2.016	0	0	0
2022/10/28	R186	02/02/2023	8.32	Call	Bond Future	491.4900	0.4915	465.5800	0.4656	(5.272)	0	0	0
2022/10/28	R186	02/02/2023	8.32	Put	Bond Future	2,933.4200	2.9334	2,992.3300	2.9923	2.008	0	0	0
2022/10/28	R186	02/02/2023			Bond Future	9.0498	106.0080	9.0755	105.9232	0.284	0.0000	0.0000	72,919
2022/10/28	R186	02/02/2023	8.34	Call	Bond Future	507.1600	0.5072	480.6600	0.4807	(5.225)	0	0	0
2022/10/28	R186	02/02/2023	8.34	Put	Bond Future	2,881.2200	2.8812	2,939.5400	2.9395	2.024	0	0	0
2022/10/28	R186	04/05/2023	8.83	Put	Bond Future	2,062.9500	2.0629	2,110.3600	2.1104	2.298	0	0	0
2022/10/28	R186	04/05/2023	8.84	Call	Bond Future	1,174.7600	1.1748	1,134.3800	1.1344	(3.437)	0	0	0
2022/10/28	R186	04/05/2023			Bond Future	9.1187	108.1656	9.1469	108.0781	0.309	0.0000	0.0000	12,188
2022/10/28	R186	04/05/2023	8.83	Call	Bond Future	1,161.7800	1.1618	1,121.6800	1.1217	(3.452)	0	0	0
2022/10/28	R186	04/05/2023	8.84	Put	Bond Future	2,044.5600	2.0446	2,091.6900	2.0917	2.305	0	0	0
2022/10/28	R186	04/05/2023	8.82	Call	Bond Future	1,148.5900	1.1486	1,108.7700	1.1088	(3.467)	0	0	0
2022/10/28	R186	04/05/2023	8.82	Put	Bond Future	2,081.1500	2.0812	2,128.8400	2.1288	2.292	0	0	0
2022/10/28	R186	03/08/2023	9.74	Call	Bond Future	2,901.1600	2.9012	2,840.9300	2.8409	(2.076)	0	0	0
2022/10/28	R186	03/08/2023	9.74	Put	Bond Future	1,276.4700	1.2765	1,305.9600	1.3060	2.310	0	0	0
2022/10/28	R186	03/08/2023	9.73	Put	Bond Future	1,285.6500	1.2856	1,315.3300	1.3153	2.309	0	0	0
2022/10/28	R186	03/08/2023			Bond Future	9.1765	105.1167	9.2073	105.0270	0.336	0.0000	0.0000	0
2022/10/28	R186	03/08/2023	9.75	Call	Bond Future	2,920.9300	2.9209	2,860.5200	2.8605	(2.068)	0	0	0
2022/10/28	R186	03/08/2023	9.75	Put	Bond Future	1,267.7000	1.2677	1,297.0100	1.2970	2.312	0	0	0
2022/10/28	R186	03/08/2023	9.73	Call	Bond Future	2,881.7900	2.8818	2,821.7500	2.8218	(2.083)	0	0	0
2022/10/28	R186	02/11/2023	9.40	Call	Bond Future	2,070.1600	2.0702	2,017.9400	2.0179	(2.523)	0	0	0
2022/10/28	R186	02/11/2023	9.40	Put	Bond Future	1,631.7900	1.6318	1,671.2800	1.6713	2.420	0	0	0
2022/10/28	R186	02/11/2023	9.15	Call	Bond Future	1,681.8800	1.6819	1,635.1500	1.6351	(2.778)	0	0	1,715
2022/10/28	R186	02/11/2023			Bond Future	9.2382	107.3201	9.2720	107.2284	0.366	0.0000	0.0000	0
2022/10/28	R186	02/11/2023	10.42	Call	Bond Future	4,003.4400	4.0034	3,933.7700	3.9338	(1.740)	0	0	0
2022/10/28	R186	02/11/2023	10.42	Put	Bond Future	855.0800	0.8551	877.1200	0.8771	2.578	0	0	1,715
2022/10/28	R186	02/11/2023	9.38	Call	Bond Future	2,037.3900	2.0374	1,985.5900	1.9856	(2.542)	0	0	0
2022/10/28	R186	02/11/2023	9.38	Put	Bond Future	1,653.0700	1.6531	1,692.9800	1.6930	2.414	0	0	0
2022/10/28	R186	02/11/2023	9.39	Call	Bond Future	2,053.7400	2.0537	2,001.7400	2.0017	(2.532)	0	0	0
2022/10/28	R186	02/11/2023	9.39	Put	Bond Future	1,642.3900	1.6424	1,682.1000	1.6821	2.418	0	0	0
2022/10/28	R186	02/11/2023	9.15	Put	Bond Future	1,921.7500	1.9218	1,966.7300	1.9667	2.341	0	0	0
2022/10/28	R197	03/11/2022			Bond Future	334.9925	334.9925	333.4186	333.4186	(0.470)	0.0000	0.0000	101
2022/10/28	R197	02/02/2023			Bond Future	332.3464	332.3464	330.7355	330.7355	(0.485)	0.0000	0.0000	731
2022/10/28	R197	04/05/2023			Bond Future	339.1854	339.1854	337.5385	337.5385	(0.486)	0.0000	0.0000	0
2022/10/28	R197	03/08/2023			Bond Future	337.2430	337.2430	335.5758	335.5758	(0.494)	0.0000	0.0000	0
2022/10/28	R197	02/11/2023			Bond Future	344.3838	344.3838	342.6811	342.6811	(0.494)	0.0000	0.0000	0
2022/10/28	R202	03/11/2022			Bond Future	248.8323	248.8323	249.0552	249.0552	0.090	0.0000	0.0000	5,616
2022/10/28	R202	02/02/2023			Bond Future	248.7519	248.7519	248.9730	248.9730	0.089	0.0000	0.0000	6,660
2022/10/28	R202	04/05/2023			Bond Future	253.8699	253.8699	254.0935	254.0935	0.088	0.0000	0.0000	0
2022/10/28	R202	03/08/2023			Bond Future	254.3926	254.3926	254.6284	254.6284	0.093	0.0000	0.0000	0
2022/10/28	R202	02/11/2023			Bond Future	259.7788	259.7788	260.0192	260.0192	0.093	0.0000	0.0000	0
2022/10/28	R209	03/11/2022	12.00	Put	Bond Future	44.0400	0.0440	36.4200	0.0364	(17.302)	0	0	3,250

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
2022/10/28	R209	03/11/2022	12.00	Call	Bond Future	2,101.7500	2.1018	2,004.2000	2.0042	(4.641)	0	0	0
2022/10/28	R209	03/11/2022	11.03	Put	Bond Future	2,759.4800	2.7595	2,845.0000	2.8450	3.099	0	0	0
2022/10/28	R209	03/11/2022	11.03	Call	Bond Future	8.1100	0.0081	3.7000	0.0037	(54.377)	0	0	0
2022/10/28	R209	03/11/2022	9.50	Put	Bond Future	11,460.3500	11.4604	11,550.2800	11.5503	0.785	0	0	0
2022/10/28	R209	03/11/2022	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/28	R209	03/11/2022	9.25	Put	Bond Future	13,029.8600	13.0299	13,119.7900	13.1198	0.690	0	0	0
2022/10/28	R209	03/11/2022	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,000
2022/10/28	R209	03/11/2022	10.90	Put	Bond Future	3,437.0200	3.4370	3,525.9300	3.5259	2.587	0	0	0
2022/10/28	R209	03/11/2022	10.50	Put	Bond Future	5,602.7200	5.6027	5,692.6500	5.6926	1.605	0	0	0
2022/10/28	R209	03/11/2022			Bond Future	11.5724	64.8567	11.5907	64.7667	0.158	0.0000	0.0000	14,753
2022/10/28	R209	03/11/2022	11.50	Put	Bond Future	733.1900	0.7332	751.0500	0.7511	2.436	0	0	0
2022/10/28	R209	03/11/2022	11.50	Call	Bond Future	375.4100	0.3754	303.3400	0.3033	(19.198)	0	0	1,136
2022/10/28	R209	03/11/2022	10.90	Call	Bond Future	1.5700	0.0016	0.5500	0.0006	(64.968)	0	0	1,136
2022/10/28	R209	03/11/2022	10.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/28	R209	03/11/2022	10.00	Put	Bond Future	8,450.0800	8.4501	8,540.0100	8.5400	1.064	0	0	6,000
2022/10/28	R209	03/11/2022	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,250
2022/10/28	R209	03/11/2022	11.02	Put	Bond Future	2,810.8700	2.8109	2,896.8200	2.8968	3.058	0	0	0
2022/10/28	R209	03/11/2022	11.02	Call	Bond Future	7.2200	0.0072	3.2400	0.0032	(55.125)	0	0	0
2022/10/28	R209	03/11/2022	11.01	Put	Bond Future	2,862.4000	2.8624	2,948.7300	2.9487	3.016	0	0	0
2022/10/28	R209	03/11/2022	11.01	Call	Bond Future	6.4200	0.0064	2.8200	0.0028	(56.075)	0	0	0
2022/10/28	R209	03/11/2022	11.00	Put	Bond Future	2,914.0700	2.9141	3,000.7600	3.0008	2.975	0	0	5,000
2022/10/28	R209	03/11/2022	11.00	Call	Bond Future	5.7000	0.0057	2.4600	0.0025	(56.842)	0	0	0
2022/10/28	R209	02/02/2023	10.79	Call	Bond Future	545.3000	0.5453	519.8700	0.5199	(4.663)	0	0	0
2022/10/28	R209	02/02/2023	10.80	Put	Bond Future	5,162.4200	5.1624	5,229.7200	5.2297	1.304	0	0	0
2022/10/28	R209	02/02/2023	10.78	Call	Bond Future	534.7100	0.5347	509.6200	0.5096	(4.692)	0	0	0
2022/10/28	R209	02/02/2023			Bond Future	11.7066	66.0525	11.7259	65.9594	0.165	0.0000	0.0000	24,565
2022/10/28	R209	02/02/2023	10.79	Put	Bond Future	5,205.0500	5.2050	5,272.6900	5.2727	1.300	0	0	0
2022/10/28	R209	02/02/2023	10.80	Call	Bond Future	556.0300	0.5560	530.2600	0.5303	(4.635)	0	0	0
2022/10/28	R209	02/02/2023	10.78	Put	Bond Future	5,247.8900	5.2479	5,315.8700	5.3159	1.295	0	0	0
2022/10/28	R209	04/05/2023	11.09	Call	Bond Future	1,504.1800	1.5042	1,465.5800	1.4656	(2.566)	0	0	0
2022/10/28	R209	04/05/2023	11.09	Put	Bond Future	5,122.0200	5.1220	5,178.9800	5.1790	1.112	0	0	0
2022/10/28	R209	04/05/2023	11.10	Call	Bond Future	1,521.0400	1.5210	1,482.1700	1.4822	(2.555)	0	0	0
2022/10/28	R209	04/05/2023	11.10	Put	Bond Future	5,087.4500	5.0875	5,144.1400	5.1441	1.114	0	0	0
2022/10/28	R209	04/05/2023	10.00	Call	Bond Future	398.9600	0.3990	384.0600	0.3841	(3.735)	0	0	8,500
2022/10/28	R209	04/05/2023	10.00	Put	Bond Future	9,965.3300	9.9653	10,045.9900	10.0460	0.809	0	0	0
2022/10/28	R209	04/05/2023			Bond Future	11.8208	64.2436	11.8409	64.1481	0.170	0.0000	0.0000	4,450
2022/10/28	R209	04/05/2023	11.11	Call	Bond Future	1,538.0000	1.5380	1,498.8600	1.4989	(2.545)	0	0	0
2022/10/28	R209	04/05/2023	11.11	Put	Bond Future	5,053.0500	5.0531	5,109.4700	5.1095	1.117	0	0	0
2022/10/28	R209	04/05/2023	12.50	Call	Bond Future	4,955.1600	4.9552	4,882.9800	4.8830	(1.457)	0	0	0
2022/10/28	R209	04/05/2023	12.50	Put	Bond Future	1,833.6800	1.8337	1,857.0600	1.8571	1.275	0	0	8,500
2022/10/28	R209	04/05/2023	11.00	Call	Bond Future	1,357.5600	1.3576	1,321.4100	1.3214	(2.663)	0	0	0
2022/10/28	R209	04/05/2023	11.00	Put	Bond Future	5,440.6800	5.4407	5,500.0900	5.5001	1.092	0	0	11,000
2022/10/28	R209	03/08/2023	11.94	Call	Bond Future	3,530.3200	3.5303	3,472.5800	3.4726	(1.636)	0	0	0
2022/10/28	R209	03/08/2023	11.95	Put	Bond Future	3,465.7200	3.4657	3,505.5600	3.5056	1.150	0	0	0
2022/10/28	R209	03/08/2023	11.93	Call	Bond Future	3,505.3400	3.5053	3,447.8200	3.4478	(1.641)	0	0	0
2022/10/28	R209	03/08/2023			Bond Future	11.9309	65.5853	11.9517	65.4875	0.175	0.0000	0.0000	0
2022/10/28	R209	03/08/2023	11.94	Put	Bond Future	3,487.5100	3.4875	3,527.5600	3.5276	1.148	0	0	0
2022/10/28	R209	03/08/2023	11.95	Call	Bond Future	3,555.3600	3.5554	3,497.4100	3.4974	(1.630)	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
2022/10/28	R209	03/08/2023	11.93	Put	Bond Future	3,509.4200	3.5094	3,549.6900	3.5497	1.147	0	0	0
2022/10/28	R209	02/11/2023	11.34	Call	Bond Future	1,879.7000	1.8797	1,839.4300	1.8394	(2.142)	0	0	0
2022/10/28	R209	02/11/2023	11.34	Put	Bond Future	5,257.8200	5.2578	5,317.4100	5.3174	1.133	0	0	0
2022/10/28	R209	02/11/2023	11.33	Call	Bond Future	1,862.4800	1.8625	1,822.4500	1.8225	(2.149)	0	0	0
2022/10/28	R209	02/11/2023	11.33	Put	Bond Future	5,290.2700	5.2903	5,350.1000	5.3501	1.131	0	0	0
2022/10/28	R209	02/11/2023			Bond Future	12.0454	63.8076	12.0670	63.7078	0.180	0.0000	0.0000	0
2022/10/28	R209	02/11/2023	11.35	Call	Bond Future	1,897.2600	1.8973	1,856.7500	1.8568	(2.135)	0	0	0
2022/10/28	R209	02/11/2023	11.35	Put	Bond Future	5,225.7600	5.2258	5,285.1100	5.2851	1.136	0	0	0
2022/10/28	R210	03/11/2022			Bond Future	225.6887	225.6887	223.1144	223.1144	(1.141)	0.0000	0.0000	103
2022/10/28	R210	02/02/2023			Bond Future	229.9060	229.9060	227.2785	227.2785	(1.143)	0.0000	0.0000	372
2022/10/28	R210	04/05/2023			Bond Future	231.5528	231.5528	228.8727	228.8727	(1.157)	0.0000	0.0000	0
2022/10/28	R210	03/08/2023			Bond Future	236.4371	236.4371	233.6997	233.6997	(1.158)	0.0000	0.0000	0
2022/10/28	R210	02/11/2023			Bond Future	238.2667	238.2667	235.4821	235.4821	(1.169)	0.0000	0.0000	0
2022/10/28	R213	03/11/2022	10.39	Put	Bond Future	3,160.5600	3.1606	3,288.0100	3.2880	4.033	0	0	0
2022/10/28	R213	03/11/2022	10.39	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/10/28	R213	03/11/2022	10.38	Put	Bond Future	3,208.6000	3.2086	3,336.0500	3.3361	3.972	0	0	0
2022/10/28	R213	03/11/2022	10.38	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/10/28	R213	03/11/2022	9.19	Put	Bond Future	9,192.8600	9.1929	9,320.3200	9.3203	1.387	0	0	0
2022/10/28	R213	03/11/2022	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	476
2022/10/28	R213	03/11/2022	10.37	Put	Bond Future	3,256.6800	3.2567	3,384.1300	3.3841	3.913	0	0	200
2022/10/28	R213	03/11/2022	10.37	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/10/28	R213	03/11/2022			Bond Future	11.0650	79.5875	11.0929	79.4600	0.253	0.0000	0.0000	33,027
2022/10/28	R213	03/11/2022	10.40	Put	Bond Future	3,112.5600	3.1126	3,240.0000	3.2400	4.094	0	0	0
2022/10/28	R213	03/11/2022	10.40	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/10/28	R213	03/11/2022	9.84	Put	Bond Future	5,857.4300	5.8574	5,984.8900	5.9849	2.176	0	0	476
2022/10/28	R213	03/11/2022	9.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/28	R213	03/11/2022	9.13	Put	Bond Future	9,509.1300	9.5091	9,636.5900	9.6366	1.340	0	0	0
2022/10/28	R213	03/11/2022	9.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/10/28	R213	03/11/2022	10.19	Put	Bond Future	4,128.3000	4.1283	4,255.7600	4.2558	3.087	0	0	476
2022/10/28	R213	03/11/2022	10.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/28	R213	03/11/2022	9.98	Put	Bond Future	5,160.2800	5.1603	5,287.7400	5.2877	2.470	0	0	200
2022/10/28	R213	03/11/2022	9.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/28	R213	02/02/2023	10.43	Put	Bond Future	4,279.4000	4.2794	4,373.1600	4.3732	2.191	0	0	0
2022/10/28	R213	02/02/2023	12.20	Call	Bond Future	4,845.6900	4.8457	4,733.6400	4.7336	(2.312)	0	0	0
2022/10/28	R213	02/02/2023	12.20	Put	Bond Future	665.0300	0.6650	684.6300	0.6846	2.947	0	0	912
2022/10/28	R213	02/02/2023	10.22	Put	Bond Future	5,079.4100	5.0794	5,181.9600	5.1820	2.019	0	0	0
2022/10/28	R213	02/02/2023	10.23	Call	Bond Future	451.5400	0.4515	422.0700	0.4221	(6.527)	0	0	0
2022/10/28	R213	02/02/2023	10.35	Call	Bond Future	558.2800	0.5583	523.9100	0.5239	(6.156)	0	0	0
2022/10/28	R213	02/02/2023	10.35	Put	Bond Future	4,574.6700	4.5747	4,671.9500	4.6719	2.126	0	0	476
2022/10/28	R213	02/02/2023	10.01	Call	Bond Future	312.8200	0.3128	290.6000	0.2906	(7.103)	0	0	0
2022/10/28	R213	02/02/2023			Bond Future	11.2253	81.0549	11.2550	80.9232	0.264	0.0000	0.0000	32,563
2022/10/28	R213	02/02/2023	10.43	Call	Bond Future	640.8900	0.6409	603.0000	0.6030	(5.912)	0	0	912
2022/10/28	R213	02/02/2023	10.22	Call	Bond Future	444.2200	0.4442	415.1200	0.4151	(6.551)	0	0	0
2022/10/28	R213	02/02/2023	10.23	Put	Bond Future	5,038.9200	5.0389	5,141.1000	5.1411	2.028	0	0	0
2022/10/28	R213	02/02/2023	9.16	Call	Bond Future	60.4200	0.0604	54.6400	0.0546	(9.566)	0	0	476
2022/10/28	R213	02/02/2023	9.16	Put	Bond Future	9,968.9600	9.9690	10,094.8300	10.0948	1.263	0	0	0

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2022/10/28	R213	02/02/2023	10.01	Put	Bond Future	5,960.2000	5.9602	6,069.6300	6.0696	1.836	0	0	476
2022/10/28	R213	02/02/2023	10.21	Call	Bond Future	437.1200	0.4371	408.3700	0.4084	(6.577)	0	0	0
2022/10/28	R213	02/02/2023	10.21	Put	Bond Future	5,120.1600	5.1202	5,223.0600	5.2231	2.010	0	0	0
2022/10/28	R213	04/05/2023	10.75	Call	Bond Future	1,524.1400	1.5241	1,469.7900	1.4698	(3.566)	0	0	0
2022/10/28	R213	04/05/2023	10.75	Put	Bond Future	4,198.2500	4.1982	4,278.9200	4.2789	1.922	0	0	0
2022/10/28	R213	04/05/2023			Bond Future	11.3535	79.1504	11.3847	79.0154	0.275	0.0000	0.0000	0
2022/10/28	R213	04/05/2023	10.74	Call	Bond Future	1,508.4600	1.5085	1,454.4800	1.4545	(3.578)	0	0	0
2022/10/28	R213	04/05/2023	10.74	Put	Bond Future	4,227.8600	4.2279	4,308.9000	4.3089	1.917	0	0	0
2022/10/28	R213	04/05/2023	10.73	Call	Bond Future	1,492.6800	1.4927	1,439.0600	1.4391	(3.592)	0	0	0
2022/10/28	R213	04/05/2023	10.73	Put	Bond Future	4,257.3900	4.2574	4,338.7900	4.3388	1.912	0	0	0
2022/10/28	R213	03/08/2023	11.62	Put	Bond Future	2,769.3800	2.7694	2,826.6700	2.8267	2.069	0	0	0
2022/10/28	R213	03/08/2023	11.63	Call	Bond Future	3,380.6100	3.3806	3,299.4800	3.2995	(2.400)	0	0	0
2022/10/28	R213	03/08/2023			Bond Future	11.4804	80.8028	11.5131	80.6647	0.285	0.0000	0.0000	0
2022/10/28	R213	03/08/2023	11.62	Call	Bond Future	3,356.9100	3.3569	3,276.0800	3.2761	(2.408)	0	0	0
2022/10/28	R213	03/08/2023	11.63	Put	Bond Future	2,751.2200	2.7512	2,808.2100	2.8082	2.071	0	0	0
2022/10/28	R213	03/08/2023	11.61	Call	Bond Future	3,333.2800	3.3333	3,252.7400	3.2527	(2.416)	0	0	0
2022/10/28	R213	03/08/2023	11.61	Put	Bond Future	2,787.6500	2.7876	2,845.2300	2.8452	2.066	0	0	0
2022/10/28	R213	02/11/2023	11.13	Call	Bond Future	1,936.6700	1.9367	1,876.5700	1.8766	(3.103)	0	0	0
2022/10/28	R213	02/11/2023	11.13	Put	Bond Future	3,987.7800	3.9878	4,068.7300	4.0687	2.030	0	0	0
2022/10/28	R213	02/11/2023			Bond Future	11.6198	78.9418	11.6540	78.8007	0.295	0.0000	0.0000	0
2022/10/28	R213	02/11/2023	11.12	Call	Bond Future	1,919.4200	1.9194	1,859.6600	1.8597	(3.113)	0	0	0
2022/10/28	R213	02/11/2023	11.12	Put	Bond Future	4,013.1200	4.0131	4,094.4100	4.0944	2.026	0	0	0
2022/10/28	R213	02/11/2023	11.11	Call	Bond Future	1,902.2600	1.9023	1,842.8500	1.8428	(3.123)	0	0	0
2022/10/28	R213	02/11/2023	11.11	Put	Bond Future	4,038.5800	4.0386	4,120.2200	4.1202	2.022	0	0	0
2022/10/28	R214	03/11/2022	11.36	Put	Bond Future	1,583.7300	1.5837	1,644.3700	1.6444	3.829	0	0	0
2022/10/28	R214	03/11/2022	11.34	Call	Bond Future	88.6400	0.0886	58.2500	0.0583	(34.285)	0	0	0
2022/10/28	R214	03/11/2022			Bond Future	11.6417	62.6142	11.6601	62.5196	0.158	0.0000	0.0000	15,325
2022/10/28	R214	03/11/2022	11.36	Call	Bond Future	103.6900	0.1037	69.7200	0.0697	(32.761)	0	0	0
2022/10/28	R214	03/11/2022	11.35	Put	Bond Future	1,629.5400	1.6295	1,692.0000	1.6920	3.833	0	0	0
2022/10/28	R214	03/11/2022	11.35	Call	Bond Future	95.9300	0.0959	63.7800	0.0638	(33.514)	0	0	0
2022/10/28	R214	03/11/2022	11.34	Put	Bond Future	1,675.8800	1.6759	1,740.1000	1.7401	3.832	0	0	0
2022/10/28	R214	02/02/2023	11.10	Call	Bond Future	866.2800	0.8663	830.7600	0.8308	(4.100)	0	0	1,600
2022/10/28	R214	02/02/2023	11.07	Call	Bond Future	821.7900	0.8218	787.4700	0.7875	(4.176)	0	0	0
2022/10/28	R214	02/02/2023	11.07	Put	Bond Future	4,533.2500	4.5332	4,596.7400	4.5967	1.401	0	0	0
2022/10/28	R214	02/02/2023	11.08	Call	Bond Future	836.4500	0.8364	801.7300	0.8017	(4.151)	0	0	0
2022/10/28	R214	02/02/2023	11.08	Put	Bond Future	4,492.3900	4.4924	4,555.4800	4.5555	1.404	0	0	0
2022/10/28	R214	02/02/2023			Bond Future	11.7693	63.7687	11.7887	63.6709	0.164	0.0000	0.0000	71,370
2022/10/28	R214	02/02/2023	11.10	Put	Bond Future	4,411.3800	4.4114	4,473.6700	4.4737	1.412	0	0	0
2022/10/28	R214	02/02/2023	11.80	Call	Bond Future	2,351.2300	2.3512	2,288.2400	2.2882	(2.679)	0	0	1,600
2022/10/28	R214	02/02/2023	11.80	Put	Bond Future	2,196.2500	2.1963	2,231.0700	2.2311	1.585	0	0	0
2022/10/28	R214	02/02/2023	11.09	Call	Bond Future	851.2800	0.8513	816.1600	0.8162	(4.126)	0	0	0
2022/10/28	R214	02/02/2023	11.09	Put	Bond Future	4,451.7600	4.4518	4,514.4500	4.5144	1.408	0	0	0
2022/10/28	R214	04/05/2023	11.37	Call	Bond Future	2,024.1600	2.0242	1,976.8800	1.9769	(2.336)	0	0	0
2022/10/28	R214	04/05/2023	11.37	Put	Bond Future	4,617.1400	4.6171	4,670.1800	4.6702	1.149	0	0	0
2022/10/28	R214	04/05/2023	11.36	Call	Bond Future	2,003.7600	2.0038	1,956.7700	1.9568	(2.345)	0	0	0
2022/10/28	R214	04/05/2023	11.36	Put	Bond Future	4,650.1300	4.6501	4,703.4600	4.7035	1.147	0	0	0
2022/10/28	R214	04/05/2023			Bond Future	11.8721	61.7665	11.8922	61.6661	0.169	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
2022/10/28	R214	04/05/2023	11.38	Call	Bond Future	2,044.6700	2.0447	1,997.1100	1.9971	(2.326)	0	0	0
2022/10/28	R214	04/05/2023	11.38	Put	Bond Future	4,584.3300	4.5843	4,637.0900	4.6371	1.151	0	0	0
2022/10/28	R214	03/08/2023	12.15	Call	Bond Future	4,146.3600	4.1464	4,081.8600	4.0819	(1.556)	0	0	0
2022/10/28	R214	03/08/2023	12.15	Put	Bond Future	3,280.2300	3.2802	3,318.3800	3.3184	1.163	0	0	0
2022/10/28	R214	03/08/2023	12.14	Call	Bond Future	4,119.0900	4.1191	4,054.8100	4.0548	(1.561)	0	0	0
2022/10/28	R214	03/08/2023	12.14	Put	Bond Future	3,301.1900	3.3012	3,339.5600	3.3396	1.162	0	0	0
2022/10/28	R214	03/08/2023			Bond Future	11.9723	63.0561	11.9932	62.9535	0.174	0.0000	0.0000	0
2022/10/28	R214	03/08/2023	12.16	Call	Bond Future	4,173.6800	4.1737	4,108.9700	4.1090	(1.550)	0	0	0
2022/10/28	R214	03/08/2023	12.16	Put	Bond Future	3,259.3900	3.2594	3,297.3300	3.2973	1.164	0	0	0
2022/10/28	R214	02/11/2023	11.46	Call	Bond Future	2,433.3300	2.4333	2,386.7600	2.3868	(1.914)	0	0	0
2022/10/28	R214	02/11/2023	11.46	Put	Bond Future	5,562.0100	5.5620	5,620.3200	5.6203	1.048	0	0	0
2022/10/28	R214	02/11/2023	11.45	Put	Bond Future	5,595.0000	5.5950	5,653.5500	5.6536	1.046	0	0	0
2022/10/28	R214	02/11/2023			Bond Future	12.0785	61.0773	12.1001	60.9724	0.179	0.0000	0.0000	0
2022/10/28	R214	02/11/2023	11.47	Call	Bond Future	2,453.0800	2.4531	2,406.2800	2.4063	(1.908)	0	0	0
2022/10/28	R214	02/11/2023	11.47	Put	Bond Future	5,529.1700	5.5292	5,587.2500	5.5873	1.050	0	0	0
2022/10/28	R214	02/11/2023	11.45	Call	Bond Future	2,413.6700	2.4137	2,367.3400	2.3673	(1.919)	0	0	0
2022/10/28	R248	03/11/2022	11.32	Call	Bond Future	90.0000	0.0900	54.8100	0.0548	(39.100)	0	0	0
2022/10/28	R248	03/11/2022	11.31	Put	Bond Future	2,298.4900	2.2985	2,415.8000	2.4158	5.104	0	0	0
2022/10/28	R248	03/11/2022	10.60	Put	Bond Future	7,279.6700	7.2797	7,430.0000	7.4300	2.065	0	0	0
2022/10/28	R248	03/11/2022	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	874
2022/10/28	R248	03/11/2022	11.30	Put	Bond Future	2,359.3100	2.3593	2,478.7100	2.4787	5.061	0	0	0
2022/10/28	R248	03/11/2022	11.20	Put	Bond Future	2,994.9000	2.9949	3,130.5700	3.1306	4.530	0	0	0
2022/10/28	R248	03/11/2022	11.20	Call	Bond Future	29.8700	0.0299	15.2100	0.0152	(49.079)	0	0	0
2022/10/28	R248	03/11/2022	10.70	Put	Bond Future	6,532.7800	6.5328	6,683.0900	6.6831	2.301	0	0	0
2022/10/28	R248	03/11/2022	10.70	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/10/28	R248	03/11/2022			Bond Future	11.6463	78.1868	11.6698	78.0365	0.201	0.0000	0.0000	84,671
2022/10/28	R248	03/11/2022	11.90	Put	Bond Future	189.2000	0.1892	180.8000	0.1808	(4.440)	0	0	0
2022/10/28	R248	03/11/2022	11.90	Call	Bond Future	1,788.9100	1.7889	1,630.1800	1.6302	(8.873)	0	0	0
2022/10/28	R248	03/11/2022	11.32	Put	Bond Future	2,238.2700	2.2383	2,353.4100	2.3534	5.144	0	0	0
2022/10/28	R248	03/11/2022	11.31	Call	Bond Future	82.7200	0.0827	49.7000	0.0497	(39.918)	0	0	0
2022/10/28	R248	03/11/2022	10.00	Put	Bond Future	12,013.4800	12.0135	12,163.8100	12.1638	1.251	0	0	0
2022/10/28	R248	03/11/2022	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/28	R248	03/11/2022	11.30	Call	Bond Future	75.9400	0.0759	45.0100	0.0450	(40.730)	0	0	874
2022/10/28	R248	02/02/2023	11.08	Call	Bond Future	1,037.2800	1.0373	985.6100	0.9856	(4.981)	0	0	0
2022/10/28	R248	02/02/2023	11.08	Put	Bond Future	5,608.3700	5.6084	5,711.6400	5.7116	1.841	0	0	0
2022/10/28	R248	02/02/2023	11.10	Put	Bond Future	5,506.2700	5.5063	5,608.3100	5.6083	1.853	0	0	0
2022/10/28	R248	02/02/2023	11.70	Call	Bond Future	2,600.3900	2.6004	2,510.3700	2.5104	(3.462)	0	0	2,542
2022/10/28	R248	02/02/2023	11.70	Put	Bond Future	3,035.5200	3.0355	3,100.4400	3.1004	2.139	0	0	0
2022/10/28	R248	02/02/2023	11.00	Call	Bond Future	896.1000	0.8961	849.2800	0.8493	(5.225)	0	0	2,542
2022/10/28	R248	02/02/2023	11.00	Put	Bond Future	6,029.4000	6.0294	6,137.5200	6.1375	1.793	0	0	0
2022/10/28	R248	02/02/2023			Bond Future	11.7687	79.6653	11.7933	79.5104	0.209	0.0000	0.0000	249,744
2022/10/28	R248	02/02/2023	11.10	Call	Bond Future	1,074.6800	1.0747	1,021.7800	1.0218	(4.922)	0	0	0
2022/10/28	R248	02/02/2023	11.06	Call	Bond Future	1,000.7200	1.0007	950.2700	0.9503	(5.041)	0	0	0
2022/10/28	R248	02/02/2023	11.06	Put	Bond Future	5,711.7300	5.7117	5,816.2200	5.8162	1.829	0	0	0
2022/10/28	R248	02/02/2023	11.07	Call	Bond Future	1,018.8900	1.0189	967.8400	0.9678	(5.010)	0	0	0
2022/10/28	R248	02/02/2023	11.07	Put	Bond Future	5,659.8800	5.6599	5,763.7700	5.7638	1.836	0	0	0
2022/10/28	R248	02/02/2023	10.40	Call	Bond Future	276.1600	0.2762	256.7100	0.2567	(7.043)	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
2022/10/28	R248	02/02/2023	10.40	Put	Bond Future	9,851.9700	9.8520	9,987.4600	9.9875	1.375	0	0	0
2022/10/28	R248	04/05/2023	11.35	Call	Bond Future	2,458.2000	2.4582	2,387.2000	2.3872	(2.888)	0	0	0
2022/10/28	R248	04/05/2023	11.35	Put	Bond Future	5,842.1300	5.8421	5,929.9400	5.9299	1.503	0	0	0
2022/10/28	R248	04/05/2023			Bond Future	11.8746	76.8253	11.9003	76.6665	0.216	0.0000	0.0000	10,943
2022/10/28	R248	04/05/2023	11.33	Call	Bond Future	2,407.9500	2.4079	2,337.8400	2.3378	(2.912)	0	0	0
2022/10/28	R248	04/05/2023	11.33	Put	Bond Future	5,926.1500	5.9262	6,014.8500	6.0149	1.497	0	0	0
2022/10/28	R248	04/05/2023	11.34	Call	Bond Future	2,433.0000	2.4330	2,362.4500	2.3625	(2.900)	0	0	0
2022/10/28	R248	04/05/2023	11.34	Put	Bond Future	5,884.0200	5.8840	5,972.2800	5.9723	1.500	0	0	0
2022/10/28	R248	03/08/2023	12.11	Call	Bond Future	4,931.3800	4.9314	4,833.4600	4.8335	(1.986)	0	0	0
2022/10/28	R248	03/08/2023	12.11	Put	Bond Future	4,152.9300	4.1529	4,217.4000	4.2174	1.552	0	0	0
2022/10/28	R248	03/08/2023			Bond Future	11.9813	78.3919	12.0080	78.2295	0.222	0.0000	0.0000	0
2022/10/28	R248	03/08/2023	12.09	Call	Bond Future	4,864.7800	4.8648	4,767.5300	4.7675	(1.999)	0	0	0
2022/10/28	R248	03/08/2023	12.09	Put	Bond Future	4,206.3600	4.2064	4,271.5000	4.2715	1.549	0	0	0
2022/10/28	R248	03/08/2023	12.10	Call	Bond Future	4,898.0400	4.8980	4,800.4600	4.8005	(1.992)	0	0	0
2022/10/28	R248	03/08/2023	12.10	Put	Bond Future	4,179.5600	4.1796	4,244.3700	4.2444	1.551	0	0	0
2022/10/28	R248	02/11/2023	11.47	Call	Bond Future	2,720.7600	2.7208	2,651.1200	2.6511	(2.560)	0	0	0
2022/10/28	R248	02/11/2023	11.48	Call	Bond Future	2,744.9800	2.7450	2,674.9400	2.6749	(2.552)	0	0	0
2022/10/28	R248	02/11/2023	11.49	Put	Bond Future	6,503.0300	6.5030	6,598.4700	6.5985	1.468	0	0	0
2022/10/28	R248	02/11/2023			Bond Future	12.0846	75.6115	12.1123	75.4456	0.229	0.0000	0.0000	13,000
2022/10/28	R248	02/11/2023	11.47	Put	Bond Future	6,585.7600	6.5858	6,682.0000	6.6820	1.461	0	0	0
2022/10/28	R248	02/11/2023	11.48	Put	Bond Future	6,544.2900	6.5443	6,640.1300	6.6401	1.464	0	0	0
2022/10/28	R248	02/11/2023	11.49	Call	Bond Future	2,769.3200	2.7693	2,698.8800	2.6989	(2.544)	0	0	0

Total

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