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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/10/2022 TO 18/10/2022

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
2022/10/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/18	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/18	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/18	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/18	2025	03/11/2022		Bond Future	165.9057	165.9057	165.8171	165.8171	(0.053)	0.0000	0.0000	3,084
2022/10/18	2025	02/02/2023		Bond Future	167.3237	167.3237	167.2212	167.2212	(0.061)	0.0000	0.0000	4,226
2022/10/18	2025	04/05/2023		Bond Future	170.7702	170.7702	170.6771	170.6771	(0.055)	0.0000	0.0000	0
2022/10/18	2025	03/08/2023		Bond Future	172.6227	172.6227	172.4746	172.4746	(0.086)	0.0000	0.0000	0
2022/10/18	2025	02/11/2023		Bond Future	176.2959	176.2959	176.0766	176.0766	(0.124)	0.0000	0.0000	0
2022/10/18	2029	03/11/2022		Bond Future	118.5990	118.5990	118.6433	118.6433	0.037	0.0000	0.0000	912
2022/10/18	2029	02/02/2023		Bond Future	120.8339	120.8339	120.8700	120.8700	0.030	0.0000	0.0000	1,086

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
2022/10/18	2029	04/05/2023			Bond Future	122.0204		122.0660		0.037	0.0000	0.0000	0
2022/10/18	2029	03/08/2023			Bond Future	124.6042		124.6115		0.006	0.0000	0.0000	0
2022/10/18	2029	02/11/2023			Bond Future	125.9101		125.8703		(0.032)	0.0000	0.0000	0
2022/10/18	2030	03/11/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/10/18	2030	03/11/2022	9.70	Put	Bond Future	5,165.0800	5.1651	5,272.8900	5.2729	2.087	0	0	0
2022/10/18	2030	03/11/2022	10.10	Call	Bond Future	4.2500	0.0043	2.5800	0.0026	(39.294)	0	0	0
2022/10/18	2030	03/11/2022	10.10	Put	Bond Future	3,264.2300	3.2642	3,370.3700	3.3704	3.252	0	0	0
2022/10/18	2030	03/11/2022	10.20	Put	Bond Future	2,808.2100	2.8082	2,910.6800	2.9107	3.649	0	0	0
2022/10/18	2030	03/11/2022			Bond Future	10.8102	88.2970	10.8343	88.1892	0.223	0.0000	0.0000	46,703
2022/10/18	2030	03/11/2022	10.08	Call	Bond Future	3.0900	0.0031	1.8200	0.0018	(41.100)	0	0	0
2022/10/18	2030	03/11/2022	10.08	Put	Bond Future	3,357.1200	3.3571	3,463.6600	3.4637	3.174	0	0	0
2022/10/18	2030	03/11/2022	10.09	Call	Bond Future	3.6300	0.0036	2.1700	0.0022	(40.220)	0	0	0
2022/10/18	2030	03/11/2022	10.09	Put	Bond Future	3,310.6200	3.3106	3,416.9700	3.4170	3.212	0	0	0
2022/10/18	2030	03/11/2022	10.20	Call	Bond Future	16.6100	0.0166	11.2700	0.0113	(32.149)	0	0	500
2022/10/18	2030	03/11/2022	11.57	Call	Bond Future	3,387.7100	3.3877	3,278.3400	3.2783	(3.228)	0	0	0
2022/10/18	2030	03/11/2022	11.57	Put	Bond Future	66.0800	0.0661	64.5200	0.0645	(2.361)	0	0	500
2022/10/18	2030	02/02/2023	11.16	Put	Bond Future	1,606.3100	1.6063	1,646.9200	1.6469	2.528	0	0	388
2022/10/18	2030	02/02/2023	11.35	Call	Bond Future	2,944.8400	2.9448	2,862.0300	2.8620	(2.812)	0	0	5,000
2022/10/18	2030	02/02/2023	11.35	Put	Bond Future	1,303.9000	1.3039	1,337.6000	1.3376	2.585	0	0	0
2022/10/18	2030	02/02/2023	9.99	Call	Bond Future	491.9600	0.4920	464.0800	0.4641	(5.667)	0	0	0
2022/10/18	2030	02/02/2023	10.00	Call	Bond Future	499.3100	0.4993	471.1200	0.4711	(5.646)	0	0	0
2022/10/18	2030	02/02/2023	10.01	Put	Bond Future	4,799.7900	4.7998	4,887.7600	4.8878	1.833	0	0	0
2022/10/18	2030	02/02/2023	9.80	Call	Bond Future	369.3600	0.3694	346.9700	0.3470	(6.062)	0	0	0
2022/10/18	2030	02/02/2023	9.94	Put	Bond Future	5,072.9200	5.0729	5,163.0700	5.1631	1.777	0	0	102
2022/10/18	2030	02/02/2023	9.20	Call	Bond Future	139.1000	0.1391	128.8900	0.1289	(7.340)	0	0	0
2022/10/18	2030	02/02/2023	9.20	Put	Bond Future	8,275.1000	8.2751	8,381.4000	8.3814	1.285	0	0	0
2022/10/18	2030	02/02/2023	9.66	Call	Bond Future	296.8500	0.2968	277.9800	0.2780	(6.357)	0	0	0
2022/10/18	2030	02/02/2023	9.66	Put	Bond Future	6,224.9400	6.2249	6,322.5800	6.3226	1.569	0	0	102
2022/10/18	2030	02/02/2023	8.81	Put	Bond Future	10,125.6600	10.1257	10,236.7400	10,2367	1.097	0	0	0
2022/10/18	2030	02/02/2023	9.04	Call	Bond Future	105.4400	0.1054	97.3400	0.0973	(7.682)	0	0	0
2022/10/18	2030	02/02/2023	9.04	Put	Bond Future	9,025.0700	9.0251	9,133.4800	9.1335	1.201	0	0	0
2022/10/18	2030	02/02/2023	9.08	Put	Bond Future	8,836.0400	8.8360	8,943.9500	8.9439	1.221	0	0	0
2022/10/18	2030	02/02/2023			Bond Future	10.9676	85.9334	10.9945	85.8169	0.245	0.0000	0.0000	86,392
2022/10/18	2030	02/02/2023	11.55	Call	Bond Future	3,524.6000	3.5246	3,435.3900	3.4354	(2.531)	0	0	5,000
2022/10/18	2030	02/02/2023	11.55	Put	Bond Future	1,041.2600	1.0413	1,068.5600	1.0686	2.622	0	0	0
2022/10/18	2030	02/02/2023	11.12	Call	Bond Future	2,336.1500	2.3362	2,261.8000	2,2618	(3.183)	0	0	0
2022/10/18	2030	02/02/2023	11.12	Put	Bond Future	1,677.4400	1.6774	1,719.6000	1.7196	2.513	0	0	0
2022/10/18	2030	02/02/2023	11.16	Call	Bond Future	2,436.8900	2.4369	2,360.9900	2,3610	(3.115)	0	0	0
2022/10/18	2030	02/02/2023	9.99	Put	Bond Future	4,876.3200	4.8763	4,964.9500	4.9650	1.818	0	0	0
2022/10/18	2030	02/02/2023	10.00	Put	Bond Future	4,837.4100	4.8374	4,925.7300	4.9257	1.826	0	0	0
2022/10/18	2030	02/02/2023	10.01	Call	Bond Future	507.9300	0.5079	479.3900	0.4794	(5.619)	0	0	0
2022/10/18	2030	02/02/2023	9.80	Put	Bond Future	5,638.4900	5.6385	5,732.6100	5.7326	1.669	0	0	0
2022/10/18	2030	02/02/2023	9.83	Call	Bond Future	386.7500	0.3867	363.5500	0.3635	(5.999)	0	0	388
2022/10/18	2030	02/02/2023	9.83	Put	Bond Future	5,515.4500	5.5154	5,608.7600	5.6088	1.692	0	0	0
2022/10/18	2030	02/02/2023	9.94	Call	Bond Future	456.7800	0.4568	430.4200	0.4304	(5.771)	0	0	0
2022/10/18	2030	02/02/2023	9.79	Call	Bond Future	363.6800	0.3637	341.5600	0.3416	(6.082)	0	0	0
2022/10/18	2030	02/02/2023	9.79	Put	Bond Future	5,679.6800	5.6797	5,774.0700	5.7741	1.662	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/18	2030	02/02/2023	8.81	Call	Bond Future	65.1100		0.0651	59.6800	0.0597	(8.340)	0	0	102
2022/10/18	2030	02/02/2023	9.08	Call	Bond Future	113.0900		0.1131	104.4900	0.1045	(7.605)	0	0	388
2022/10/18	2030	04/05/2023	11.34	Call	Bond Future	3,189.8200		3.1898	3,118.8800	3.1189	(2.224)	0	0	0
2022/10/18	2030	04/05/2023	11.34	Put	Bond Future	2,210.0100		2.2100	2,251.8400	2.2518	1.893	0	0	150
2022/10/18	2030	04/05/2023	10.42	Call	Bond Future	1,351.3200		1.3513	1,308.0700	1.3081	(3.201)	0	0	479
2022/10/18	2030	04/05/2023	10.42	Put	Bond Future	4,305.8400		4.3058	4,375.3600	4.3754	1.615	0	0	0
2022/10/18	2030	04/05/2023	10.52	Call	Bond Future	1,500.5600		1.5006	1,454.2700	1.4543	(3.085)	0	0	0
2022/10/18	2030	04/05/2023	10.52	Put	Bond Future	4,016.3800		4.0164	4,082.8600	4.0829	1.655	0	0	0
2022/10/18	2030	04/05/2023	10.53	Call	Bond Future	1,516.7000		1.5167	1,470.1000	1.4701	(3.072)	0	0	0
2022/10/18	2030	04/05/2023	10.53	Put	Bond Future	3,988.8000		3.9888	4,054.9700	4.0550	1.659	0	0	0
2022/10/18	2030	04/05/2023	9.67	Call	Bond Future	585.5500		0.5855	561.8100	0.5618	(4.054)	0	0	479
2022/10/18	2030	04/05/2023	9.67	Put	Bond Future	6,919.6200		6.9196	7,008.6500	7.0087	1.287	0	0	0
2022/10/18	2030	04/05/2023	9.78	Call	Bond Future	661.1100		0.6611	635.0500	0.6351	(3.942)	0	0	388
2022/10/18	2030	04/05/2023	9.78	Put	Bond Future	6,489.4800		6.4895	6,576.1900	6.5762	1.336	0	0	0
2022/10/18	2030	04/05/2023	10.00	Call	Bond Future	836.3900		0.8364	805.2600	0.8053	(3.722)	0	0	1,080
2022/10/18	2030	04/05/2023	10.00	Put	Bond Future	5,663.8000		5.6638	5,745.4400	5.7454	1.441	0	0	0
2022/10/18	2030	04/05/2023	9.03	Call	Bond Future	276.8900		0.2769	263.8500	0.2639	(4.709)	0	0	388
2022/10/18	2030	04/05/2023	9.03	Put	Bond Future	9,623.9500		9.6239	9,723.6800	9.7237	1.036	0	0	0
2022/10/18	2030	04/05/2023	9.58	Put	Bond Future	7,279.9600		7.2800	7,370.7900	7.3708	1.248	0	0	0
2022/10/18	2030	04/05/2023			Bond Future	11.1059		87.6859	11.1327	87.5731	0.241	0.0000	0.0000	0
2022/10/18	2030	04/05/2023	12.57	Call	Bond Future	6,756.0700		6.7561	6,660.3900	6.6604	(1.416)	0	0	0
2022/10/18	2030	04/05/2023	12.57	Put	Bond Future	856.1300		0.8561	873.2200	0.8732	1.996	0	0	350
2022/10/18	2030	04/05/2023	11.62	Call	Bond Future	3,919.4400		3.9194	3,841.3400	3.8413	(1.993)	0	0	0
2022/10/18	2030	04/05/2023	11.62	Put	Bond Future	1,786.3600		1.7864	1,821.0300	1.8210	1.941	0	0	388
2022/10/18	2030	04/05/2023	12.04	Call	Bond Future	5,117.6000		5.1176	5,030.4700	5.0305	(1.703)	0	0	0
2022/10/18	2030	04/05/2023	12.04	Put	Bond Future	1,291.8000		1.2918	1,317.4400	1.3174	1.985	0	0	1,080
2022/10/18	2030	04/05/2023	12.50	Call	Bond Future	6,533.9700		6.5340	6,439.2600	6.4393	(1.450)	0	0	0
2022/10/18	2030	04/05/2023	12.50	Put	Bond Future	904.0900		0.9041	922.1500	0.9222	1.998	0	0	479
2022/10/18	2030	04/05/2023	10.54	Call	Bond Future	1,532.9400		1.5329	1,486.0300	1.4860	(3.060)	0	0	0
2022/10/18	2030	04/05/2023	10.54	Put	Bond Future	3,961.3500		3.9613	4,027.2100	4.0272	1.663	0	0	0
2022/10/18	2030	04/05/2023	10.65	Call	Bond Future	1,717.2500		1.7172	1,666.9000	1.6669	(2.932)	0	0	350
2022/10/18	2030	04/05/2023	10.65	Put	Bond Future	3,666.8600		3.6669	3,729.2800	3.7293	1.702	0	0	0
2022/10/18	2030	04/05/2023	9.58	Call	Bond Future	529.5100		0.5295	507.5700	0.5076	(4.143)	0	0	150
2022/10/18	2030	03/08/2023	12.89	Call	Bond Future	7,393.6900		7.3937	7,275.2500	7.2752	(1.602)	0	0	0
2022/10/18	2030	03/08/2023	12.89	Put	Bond Future	998.6400		0.9986	1,023.7600	1.0238	2.515	0	0	350
2022/10/18	2030	03/08/2023	11.34	Call	Bond Future	3,119.7400		3.1197	3,038.0300	3.0380	(2.619)	0	0	0
2022/10/18	2030	03/08/2023	11.34	Put	Bond Future	2,733.9000		2.7339	2,795.7500	2.7957	2.262	0	0	0
2022/10/18	2030	03/08/2023	11.35	Call	Bond Future	3,142.6600		3.1427	3,060.6200	3.0606	(2.611)	0	0	0
2022/10/18	2030	03/08/2023	11.36	Put	Bond Future	2,698.6500		2.6987	2,759.8600	2.7599	2.268	0	0	0
2022/10/18	2030	03/08/2023	10.40	Call	Bond Future	1,394.5300		1.3945	1,344.5300	1.3445	(3.585)	0	0	1,012
2022/10/18	2030	03/08/2023	10.65	Call	Bond Future	1,762.1700		1.7622	1,703.7700	1.7038	(3.314)	0	0	350
2022/10/18	2030	03/08/2023	10.65	Put	Bond Future	4,237.4000		4.2374	4,322.5600	4.3226	2.010	0	0	0
2022/10/18	2030	03/08/2023			Bond Future	11.2453		85.5165	11.2804	85.3730	0.313	0.0000	0.0000	0
2022/10/18	2030	03/08/2023	12.59	Call	Bond Future	6,487.7700		6.4878	6,374.4400	6.3744	(1.747)	0	0	0
2022/10/18	2030	03/08/2023	12.59	Put	Bond Future	1,212.6000		1.2126	1,242.8300	1.2428	2.493	0	0	1,012
2022/10/18	2030	03/08/2023	11.35	Put	Bond Future	2,716.2300		2.7162	2,777.7500	2.7777	2.265	0	0	0
2022/10/18	2030	03/08/2023	11.36	Call	Bond Future	3,165.6500		3.1656	3,083.3000	3.0833	(2.601)	0	0	0
2022/10/18	2030	03/08/2023	10.40	Put	Bond Future	4,936.2800		4.9363	5,029.8400	5.0298	1.895	0	0	0

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2022/10/18	2030	02/11/2023	10.81	Call	Bond Future	1,733.8400	1.7338	1,662.0100	1.6620	(4.143)	0	0	0
2022/10/18	2030	02/11/2023	10.81	Put	Bond Future	4,035.4400	4.0354	4,144.7800	4.1448	2.709	0	0	0
2022/10/18	2030	02/11/2023	10.80	Call	Bond Future	1,717.3600	1.7174	1,645.9600	1.6460	(4.158)	0	0	0
2022/10/18	2030	02/11/2023	10.80	Put	Bond Future	4,059.9000	4.0599	4,169.6700	4.1697	2.704	0	0	0
2022/10/18	2030	02/11/2023			Bond Future	11.3818	87.3191	11.4276	87.1379	0.403	0.0000	0.0000	0
2022/10/18	2030	02/11/2023	10.82	Call	Bond Future	1,750.7600	1.7508	1,678.4800	1.6785	(4.128)	0	0	0
2022/10/18	2030	02/11/2023	10.82	Put	Bond Future	4,011.4400	4.0114	4,120.3300	4.1203	2.714	0	0	0
2022/10/18	2032	03/11/2022	9.31	Put	Bond Future	10,835.1400	10.8351	10,955.2300	10.9552	1.108	0	0	0
2022/10/18	2032	03/11/2022	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	454
2022/10/18	2032	03/11/2022	9.36	Put	Bond Future	10,540.4700	10.5405	10,660.5600	10.6606	1.139	0	0	0
2022/10/18	2032	03/11/2022	9.46	Put	Bond Future	9,954.7900	9.9548	10,074.8800	10.0749	1.206	0	0	0
2022/10/18	2032	03/11/2022	10.56	Put	Bond Future	3,830.5900	3.8306	3,947.3600	3.9474	3.048	0	0	180
2022/10/18	2032	03/11/2022	9.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	750
2022/10/18	2032	03/11/2022	9.92	Put	Bond Future	7,322.0900	7.3221	7,442.1800	7.4422	1.640	0	0	0
2022/10/18	2032	03/11/2022	10.11	Put	Bond Future	6,263.4800	6.2635	6,383.5600	6.3836	1.917	0	0	454
2022/10/18	2032	03/11/2022	10.16	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2022/10/18	2032	03/11/2022	10.16	Put	Bond Future	5,987.6500	5.9876	6,107.7200	6.1077	2.005	0	0	180
2022/10/18	2032	03/11/2022			Bond Future	11.2990	83.4909	11.3230	83.3708	0.212	0.0000	0.0000	115,422
2022/10/18	2032	03/11/2022	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	180
2022/10/18	2032	03/11/2022	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/10/18	2032	03/11/2022	11.55	Call	Bond Future	1,661.2500	1.6613	1,552.9000	1.5529	(6.522)	0	0	0
2022/10/18	2032	03/11/2022	11.55	Put	Bond Future	414.7900	0.4148	426.5300	0.4265	2.830	0	0	500
2022/10/18	2032	03/11/2022	12.30	Call	Bond Future	4,851.5700	4.8516	4,729.8600	4.7299	(2.509)	0	0	0
2022/10/18	2032	03/11/2022	12.30	Put	Bond Future	27.8100	0.0278	26.1900	0.0262	(5.825)	0	0	750
2022/10/18	2032	03/11/2022	10.66	Call	Bond Future	26.3200	0.0263	18.5500	0.0186	(29.521)	0	0	0
2022/10/18	2032	03/11/2022	10.66	Put	Bond Future	3,316.7700	3.3168	3,429.0900	3.4291	3.386	0	0	0
2022/10/18	2032	03/11/2022	10.67	Call	Bond Future	28.8400	0.0288	20.4700	0.0205	(29.022)	0	0	750
2022/10/18	2032	03/11/2022	10.67	Put	Bond Future	3,266.4700	3.2665	3,378.1900	3.3782	3.420	0	0	0
2022/10/18	2032	03/11/2022	11.45	Call	Bond Future	1,314.9900	1.3150	1,214.2400	1.2142	(7.662)	0	0	0
2022/10/18	2032	03/11/2022	11.45	Put	Bond Future	562.0900	0.5621	581.4300	0.5814	3.441	0	0	7,500
2022/10/18	2032	03/11/2022	10.21	Call	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	500
2022/10/18	2032	03/11/2022	10.21	Put	Bond Future	5,712.9500	5.7129	5,833.0100	5.8330	2.102	0	0	0
2022/10/18	2032	03/11/2022	10.49	Call	Bond Future	4.1100	0.0041	2.5000	0.0025	(39.173)	0	0	0
2022/10/18	2032	03/11/2022	10.49	Put	Bond Future	4,199.2300	4.1992	4,317.7100	4.3177	2.821	0	0	454
2022/10/18	2032	03/11/2022	10.56	Call	Bond Future	9.5000	0.0095	6.1800	0.0062	(34.947)	0	0	0
2022/10/18	2032	03/11/2022	10.11	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2022/10/18	2032	02/02/2023	11.69	Call	Bond Future	2,957.3500	2.9574	2,871.2600	2.8713	(2.911)	0	0	0
2022/10/18	2032	02/02/2023	11.69	Put	Bond Future	1,823.7100	1.8237	1,866.3000	1.8663	2.335	0	0	0
2022/10/18	2032	02/02/2023	10.40	Call	Bond Future	494.2500	0.4942	465.8400	0.4658	(5.748)	0	0	0
2022/10/18	2032	02/02/2023	10.40	Put	Bond Future	5,884.1900	5.8842	5,984.4600	5.9845	1.704	0	0	0
2022/10/18	2032	02/02/2023	10.50	Call	Bond Future	581.5300	0.5815	549.5000	0.5495	(5.508)	0	0	0
2022/10/18	2032	02/02/2023	10.50	Put	Bond Future	5,441.3900	5.4414	5,538.0400	5.5380	1.776	0	0	454
2022/10/18	2032	02/02/2023	10.67	Call	Bond Future	780.4700	0.7805	741.1400	0.7411	(5.039)	0	0	750
2022/10/18	2032	02/02/2023	10.67	Put	Bond Future	4,748.9000	4.7489	4,838.2500	4.8382	1.881	0	0	0
2022/10/18	2032	02/02/2023	10.22	Call	Bond Future	363.6500	0.3637	341.1300	0.3411	(6.193)	0	0	500
2022/10/18	2032	02/02/2023	10.22	Put	Bond Future	6,718.5000	6.7185	6,824.6600	6.8247	1.580	0	0	0
2022/10/18	2032	02/02/2023	9.47	Call	Bond Future	82.6000	0.0826	75.7800	0.0758	(8.257)	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
2022/10/18	2032	02/02/2023	9.47	Put	Bond Future	10,611.8400	10.6118	10,733.7000	10.7337	1.148	0	0	0
2022/10/18	2032	02/02/2023	9.92	Call	Bond Future	209.3400	0.2093	194.7300	0.1947	(6.979)	0	0	750
2022/10/18	2032	02/02/2023	9.92	Put	Bond Future	8,203.7200	8.2037	8,317.7900	8.3178	1.390	0	0	0
2022/10/18	2032	02/02/2023			Bond Future	11.4561	85.0435	11.4824	84.9148	0.230	0.0000	0.0000	102,401
2022/10/18	2032	02/02/2023	11.84	Call	Bond Future	3,411.0000	3.4110	3,319.2100	3.3192	(2.691)	0	0	0
2022/10/18	2032	02/02/2023	11.84	Put	Bond Future	1,561.3000	1.5613	1,598.1900	1.5982	2.363	0	0	500
2022/10/18	2032	02/02/2023	12.75	Call	Bond Future	6,596.9300	6.5969	6,481.7600	6.4818	(1.746)	0	0	0
2022/10/18	2032	02/02/2023	12.75	Put	Bond Future	580.0800	0.5801	593.5900	0.5936	2.329	0	0	750
2022/10/18	2032	02/02/2023	10.38	Call	Bond Future	478.1400	0.4781	450.4300	0.4504	(5.795)	0	0	0
2022/10/18	2032	02/02/2023	10.38	Put	Bond Future	5,974.6000	5.9746	6,075.5700	6.0756	1.690	0	0	0
2022/10/18	2032	02/02/2023	10.39	Call	Bond Future	486.0800	0.4861	458.0300	0.4580	(5.771)	0	0	0
2022/10/18	2032	02/02/2023	10.39	Put	Bond Future	5,929.2600	5.9293	6,029.8900	6.0299	1.697	0	0	0
2022/10/18	2032	02/02/2023	10.16	Call	Bond Future	327.0300	0.3270	306.2800	0.3063	(6.345)	0	0	0
2022/10/18	2032	02/02/2023	10.16	Put	Bond Future	7,006.6300	7.0066	7,114.5600	7.1146	1.540	0	0	454
2022/10/18	2032	02/02/2023	9.31	Call	Bond Future	56.5700	0.0566	51.6000	0.0516	(8.786)	0	0	454
2022/10/18	2032	02/02/2023	9.31	Put	Bond Future	11,509.5600	11.5096	11,633.2700	11.6333	1.075	0	0	0
2022/10/18	2032	04/05/2023	10.89	Call	Bond Future	1,602.5700	1.6026	1,553.4200	1.5534	(3.067)	0	0	0
2022/10/18	2032	04/05/2023	10.89	Put	Bond Future	5,047.9400	5.0479	5,124.3000	5.1243	1.513	0	0	0
2022/10/18	2032	04/05/2023	11.37	Call	Bond Future	2,571.6900	2.5717	2,506.3200	2.5063	(2.542)	0	0	400
2022/10/18	2032	04/05/2023	13.43	Call	Bond Future	8,994.5300	8.9945	8,883.5800	8.8836	(1.234)	0	0	0
2022/10/18	2032	04/05/2023	13.43	Put	Bond Future	806.6900	0.8067	821.2500	0.8213	1.805	0	0	400
2022/10/18	2032	04/05/2023			Bond Future	11.5917	82.6140	11.6180	82.4885	0.227	0.0000	0.0000	0
2022/10/18	2032	04/05/2023	11.37	Put	Bond Future	3,640.0600	3.6401	3,700.2000	3.7002	1.652	0	0	0
2022/10/18	2032	04/05/2023	10.62	Call	Bond Future	1,185.4300	1.1854	1,145.1700	1.1452	(3.396)	0	0	400
2022/10/18	2032	04/05/2023	10.62	Put	Bond Future	6,007.5100	6.0075	6,092.7600	6.0928	1.419	0	0	0
2022/10/18	2032	04/05/2023	10.87	Call	Bond Future	1,568.9900	1.5690	1,520.5000	1.5205	(3.091)	0	0	0
2022/10/18	2032	04/05/2023	10.87	Put	Bond Future	5,115.3400	5.1153	5,192.3600	5.1924	1.506	0	0	0
2022/10/18	2032	04/05/2023	10.88	Call	Bond Future	1,585.7300	1.5857	1,536.9100	1.5369	(3.079)	0	0	0
2022/10/18	2032	04/05/2023	10.88	Put	Bond Future	5,081.5700	5.0816	5,158.2600	5.1583	1.509	0	0	0
2022/10/18	2032	03/08/2023	11.90	Call	Bond Future	3,882.2100	3.8822	3,790.2000	3.7902	(2.370)	0	0	5,000
2022/10/18	2032	03/08/2023	11.90	Put	Bond Future	3,060.8000	3.0608	3,123.9900	3.1240	2.064	0	0	0
2022/10/18	2032	03/08/2023	11.77	Call	Bond Future	3,542.0700	3.5421	3,454.3800	3.4544	(2.476)	0	0	0
2022/10/18	2032	03/08/2023	11.77	Put	Bond Future	3,322.2000	3.3222	3,389.7100	3.3897	2.032	0	0	0
2022/10/18	2032	03/08/2023			Bond Future	11.7228	84.3466	11.7561	84.1914	0.284	0.0000	0.0000	2,600
2022/10/18	2032	03/08/2023	11.75	Call	Bond Future	3,491.0000	3.4910	3,403.9900	3.4040	(2.492)	0	0	0
2022/10/18	2032	03/08/2023	11.75	Put	Bond Future	3,364.2000	3.3642	3,432.3900	3.4324	2.027	0	0	0
2022/10/18	2032	03/08/2023	11.76	Call	Bond Future	3,516.6400	3.5166	3,429.2900	3.4293	(2.484)	0	0	0
2022/10/18	2032	03/08/2023	11.76	Put	Bond Future	3,343.2900	3.3433	3,411.1400	3.4111	2.029	0	0	0
2022/10/18	2032	02/11/2023	11.24	Call	Bond Future	1,980.4700	1.9805	1,904.9000	1.9049	(3.816)	0	0	0
2022/10/18	2032	02/11/2023	11.24	Put	Bond Future	4,875.0100	4.8750	4,991.1000	4.9911	2.381	0	0	0
2022/10/18	2032	02/11/2023			Bond Future	11.8611	81.9628	11.9032	81.7711	0.355	0.0000	0.0000	0
2022/10/18	2032	02/11/2023	11.22	Call	Bond Future	1,944.8400	1.9448	1,870.1600	1.8702	(3.840)	0	0	0
2022/10/18	2032	02/11/2023	11.22	Put	Bond Future	4,934.8300	4.9348	5,051.8100	5.0518	2.370	0	0	0
2022/10/18	2032	02/11/2023	11.23	Call	Bond Future	1,962.6100	1.9626	1,887.4800	1.8875	(3.828)	0	0	0
2022/10/18	2032	02/11/2023	11.23	Put	Bond Future	4,904.8600	4.9049	5,021.3900	5.0214	2.376	0	0	0
2022/10/18	2033	03/11/2022			Bond Future	113.0440	113.0440	112.8313	112.8313	(0.188)	0.0000	0.0000	590
2022/10/18	2033	02/02/2023			Bond Future	115.1742	115.1742	114.9490	114.9490	(0.196)	0.0000	0.0000	6,990

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
2022/10/18	2033	04/05/2023			Bond Future	116.1564	116.1564	115.9349	115.9349	(0.191)	0.0000	0.0000	0
2022/10/18	2033	03/08/2023			Bond Future	118.6159	118.6159	118.3523	118.3523	(0.222)	0.0000	0.0000	0
2022/10/18	2033	02/11/2023			Bond Future	119.7034	119.7034	119.3896	119.3896	(0.262)	0.0000	0.0000	0
2022/10/18	2037	03/11/2022	11.30	Put	Bond Future	3,239.9700	3.2400	3,247.7600	3.2478	0.240	0	0	0
2022/10/18	2037	03/11/2022	11.31	Call	Bond Future	112.6800	0.1127	98.4700	0.0985	(12.611)	0	0	0
2022/10/18	2037	03/11/2022	11.31	Put	Bond Future	3,186.4900	3.1865	3,193.7600	3.1938	0.228	0	0	0
2022/10/18	2037	03/11/2022	11.32	Call	Bond Future	119.1200	0.1191	104.3700	0.1044	(12.382)	0	0	0
2022/10/18	2037	03/11/2022			Bond Future	11.8410	79.5547	11.8448	79.5332	0.032	0.0000	0.0000	27,230
2022/10/18	2037	03/11/2022	11.30	Call	Bond Future	106.5500	0.1065	92.8600	0.0929	(12.848)	0	0	0
2022/10/18	2037	03/11/2022	11.32	Put	Bond Future	3,133.3900	3.1334	3,140.1200	3.1401	0.215	0	0	0
2022/10/18	2037	02/02/2023	11.97	Call	Bond Future	2,625.9800	2.6260	2,599.3200	2.5993	(1.015)	0	0	0
2022/10/18	2037	02/02/2023	11.03	Call	Bond Future	676.7900	0.6768	663.1000	0.6631	(2.023)	0	0	0
2022/10/18	2037	02/02/2023	11.03	Put	Bond Future	6,234.1000	6.2341	6,248.3200	6.2483	0.228	0	0	0
2022/10/18	2037	02/02/2023	11.04	Call	Bond Future	689.3700	0.6894	675.5200	0.6755	(2.009)	0	0	0
2022/10/18	2037	02/02/2023	11.04	Put	Bond Future	6,185.6400	6.1856	6,199.7000	6.1997	0.227	0	0	0
2022/10/18	2037	02/02/2023			Bond Future	11.9880	76.7781	11.9930	76.7502	0.042	0.0000	0.0000	116,605
2022/10/18	2037	02/02/2023	11.10	Call	Bond Future	767.9200	0.7679	753.1600	0.7532	(1.922)	0	0	636
2022/10/18	2037	02/02/2023	11.10	Put	Bond Future	5,899.3500	5.8993	5,912.5000	5.9125	0.223	0	0	0
2022/10/18	2037	02/02/2023	11.97	Put	Bond Future	2,725.0400	2.7250	2,726.2900	2.7263	0.046	0	0	636
2022/10/18	2037	02/02/2023	11.05	Call	Bond Future	702.1000	0.7021	688.0900	0.6881	(1.995)	0	0	0
2022/10/18	2037	02/02/2023	11.05	Put	Bond Future	6,137.4000	6.1374	6,151.3000	6.1513	0.226	0	0	0
2022/10/18	2037	04/05/2023	13.73	Put	Bond Future	1,204.2800	1.2043	1,201.4200	1.2014	(0.237)	0	0	400
2022/10/18	2037	04/05/2023	11.30	Call	Bond Future	1,704.3200	1.7043	1,689.2000	1.6892	(0.887)	0	0	0
2022/10/18	2037	04/05/2023	11.30	Put	Bond Future	6,331.6800	6.3317	6,339.4800	6.3395	0.123	0	0	0
2022/10/18	2037	04/05/2023	11.31	Call	Bond Future	1,722.9100	1.7229	1,707.7100	1.7077	(0.882)	0	0	0
2022/10/18	2037	04/05/2023	11.31	Put	Bond Future	6,291.3100	6.2913	6,299.0300	6.2990	0.123	0	0	0
2022/10/18	2037	04/05/2023	11.03	Put	Bond Future	7,490.6700	7.4907	7,500.8300	7.5008	0.136	0	0	0
2022/10/18	2037	04/05/2023			Bond Future	12.1191	78.3444	12.1233	78.3215	0.035	0.0000	0.0000	0
2022/10/18	2037	04/05/2023	11.78	Call	Bond Future	2,755.7100	2.7557	2,736.7300	2.7367	(0.689)	0	0	400
2022/10/18	2037	04/05/2023	11.78	Put	Bond Future	4,622.6400	4.6226	4,626.5800	4.6266	0.085	0	0	0
2022/10/18	2037	04/05/2023	13.73	Call	Bond Future	9,221.9400	9.2219	9,196.1600	9.1962	(0.280)	0	0	0
2022/10/18	2037	04/05/2023	11.32	Call	Bond Future	1,741.8400	1.7418	1,726.5500	1.7266	(0.878)	0	0	0
2022/10/18	2037	04/05/2023	11.32	Put	Bond Future	6,251.3400	6.2513	6,258.9700	6.2590	0.122	0	0	0
2022/10/18	2037	04/05/2023	11.03	Call	Bond Future	1,247.2100	1.2472	1,234.4500	1.2344	(1.023)	0	0	400
2022/10/18	2037	03/08/2023	12.13	Call	Bond Future	3,726.4300	3.7264	3,695.0200	3.6950	(0.843)	0	0	0
2022/10/18	2037	03/08/2023	12.13	Put	Bond Future	4,370.5500	4.3706	4,388.0400	4.3880	0.400	0	0	0
2022/10/18	2037	03/08/2023	12.12	Call	Bond Future	3,699.1500	3.6992	3,667.8500	3.6679	(0.846)	0	0	0
2022/10/18	2037	03/08/2023	12.12	Put	Bond Future	4,397.0400	4.3970	4,414.6400	4.4146	0.400	0	0	0
2022/10/18	2037	03/08/2023			Bond Future	12.2506	75.7291	12.2598	75.6802	0.075	0.0000	0.0000	0
2022/10/18	2037	03/08/2023	12.14	Call	Bond Future	3,753.5200	3.7535	3,722.0000	3.7220	(0.840)	0	0	0
2022/10/18	2037	03/08/2023	12.14	Put	Bond Future	4,343.9300	4.3439	4,361.3100	4.3613	0.400	0	0	0
2022/10/18	2037	02/11/2023	11.56	Put	Bond Future	6,546.9400	6.5469	6,595.0300	6.5950	0.735	0	0	0
2022/10/18	2037	02/11/2023	11.57	Call	Bond Future	2,121.2900	2.1213	2,088.4200	2.0884	(1.550)	0	0	0
2022/10/18	2037	02/11/2023	11.55	Put	Bond Future	6,584.7600	6.5848	6,633.0400	6.6330	0.733	0	0	0
2022/10/18	2037	02/11/2023			Bond Future	12.3769	77.3258	12.3924	77.2450	0.125	0.0000	0.0000	0
2022/10/18	2037	02/11/2023	11.56	Call	Bond Future	2,102.2300	2.1022	2,069.5500	2.0696	(1.555)	0	0	0
2022/10/18	2037	02/11/2023	11.57	Put	Bond Future	6,509.2900	6.5093	6,557.1900	6.5572	0.736	0	0	0

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2022/10/18	2037	02/11/2023	11.55	Call	Bond Future	2,083.2800	2.0833	2,050.7900	2.0508	(1.560)	0	0	0
2022/10/18	2038	03/11/2022			Bond Future	126.3279	126.3279	125.3800	125.3800	(0.750)	0.0000	0.0000	1,300
2022/10/18	2038	02/02/2023			Bond Future	126.7865	126.7865	125.8117	125.8117	(0.769)	0.0000	0.0000	2,770
2022/10/18	2038	04/05/2023			Bond Future	129.3986	129.3986	128.4124	128.4124	(0.762)	0.0000	0.0000	1,718
2022/10/18	2038	03/08/2023			Bond Future	130.1551	130.1551	129.1086	129.1086	(0.804)	0.0000	0.0000	0
2022/10/18	2038	02/11/2023			Bond Future	132.9249	132.9249	131.8051	131.8051	(0.842)	0.0000	0.0000	0
2022/10/18	2040	03/11/2022	10.60	Put	Bond Future	8,467.7700	8.4678	8,490.9500	8.4910	0.274	0	0	0
2022/10/18	2040	03/11/2022	10.70	Call	Bond Future	0.7200	0.0007	0.4800	0.0005	(33.333)	0	0	1,078
2022/10/18	2040	03/11/2022	12.00	Call	Bond Future	1,438.4700	1.4385	1,392.7500	1.3928	(3.178)	0	0	0
2022/10/18	2040	03/11/2022	12.00	Put	Bond Future	806.9800	0.8070	784.5500	0.7845	(2.779)	0	0	0
2022/10/18	2040	03/11/2022	12.52	Call	Bond Future	3,774.3100	3.7743	3,738.3200	3.7383	(0.954)	0	0	0
2022/10/18	2040	03/11/2022	11.39	Call	Bond Future	144.0600	0.1441	126.8800	0.1269	(11.926)	0	0	0
2022/10/18	2040	03/11/2022	11.40	Call	Bond Future	151.9500	0.1520	134.1800	0.1342	(11.695)	0	0	0
2022/10/18	2040	03/11/2022	11.41	Put	Bond Future	3,173.4600	3.1735	3,178.3700	3.1784	0.155	0	0	0
2022/10/18	2040	03/11/2022	11.20	Call	Bond Future	46.5000	0.0465	38.7100	0.0387	(16.753)	0	0	1,078
2022/10/18	2040	03/11/2022	11.20	Put	Bond Future	4,421.8700	4.4219	4,437.3700	4.4374	0.351	0	0	0
2022/10/18	2040	03/11/2022			Bond Future	11.8947	81.4019	11.8986	81.3786	0.032	0.0000	0.0000	18,301
2022/10/18	2040	03/11/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/18	2040	03/11/2022	10.10	Put	Bond Future	12,119.6900	12.1197	12,142.9800	12.1430	0.192	0	0	0
2022/10/18	2040	03/11/2022	10.60	Call	Bond Future	0.2900	0.0003	0.1800	0.0002	(37.931)	0	0	1,467
2022/10/18	2040	03/11/2022	10.70	Put	Bond Future	7,764.8200	7.7648	7,787.8700	7.7879	0.297	0	0	0
2022/10/18	2040	03/11/2022	11.50	Call	Bond Future	249.9800	0.2500	225.9300	0.2259	(9.621)	0	0	0
2022/10/18	2040	03/11/2022	11.50	Put	Bond Future	2,690.2300	2.6902	2,689.4700	2.6895	(0.028)	0	0	0
2022/10/18	2040	03/11/2022	12.52	Put	Bond Future	139.1200	0.1391	126.4200	0.1264	(9.129)	0	0	1,078
2022/10/18	2040	03/11/2022	11.39	Put	Bond Future	3,285.5900	3.2856	3,291.7000	3.2917	0.186	0	0	0
2022/10/18	2040	03/11/2022	11.40	Put	Bond Future	3,229.3400	3.2293	3,234.8600	3.2349	0.171	0	0	0
2022/10/18	2040	03/11/2022	11.41	Call	Bond Future	160.1400	0.1601	141.7600	0.1418	(11.477)	0	0	0
2022/10/18	2040	03/11/2022	10.80	Call	Bond Future	1.8400	0.0018	1.2800	0.0013	(30.435)	0	0	0
2022/10/18	2040	03/11/2022	10.80	Put	Bond Future	7,071.2700	7.0713	7,094.0000	7.0940	0.321	0	0	0
2022/10/18	2040	03/11/2022	11.30	Call	Bond Future	86.7000	0.0867	74.4900	0.0745	(14.083)	0	0	1,467
2022/10/18	2040	03/11/2022	11.30	Put	Bond Future	3,809.0900	3.8091	3,820.1700	3.8202	0.291	0	0	0
2022/10/18	2040	02/02/2023	12.24	Call	Bond Future	3,574.1100	3.5741	3,543.2700	3.5433	(0.863)	0	0	0
2022/10/18	2040	02/02/2023	12.24	Put	Bond Future	2,384.2300	2.3842	2,383.2400	2.3832	(0.042)	0	0	0
2022/10/18	2040	02/02/2023	12.27	Call	Bond Future	3,678.1300	3.6781	3,647.0500	3.6470	(0.845)	0	0	0
2022/10/18	2040	02/02/2023	12.27	Put	Bond Future	2,315.4000	2.3154	2,314.1700	2,3142	(0.053)	0	0	388
2022/10/18	2040	02/02/2023	11.12	Call	Bond Future	794.5600	0.7946	779.0600	0.7791	(1.951)	0	0	0
2022/10/18	2040	02/02/2023	11.12	Put	Bond Future	6,525.0600	6.5251	6,539.4100	6.5394	0.220	0	0	0
2022/10/18	2040	02/02/2023	11.19	Call	Bond Future	898.6100	0.8986	881.9500	0.8819	(1.854)	0	0	621
2022/10/18	2040	02/02/2023	11.19	Put	Bond Future	6,168.5000	6.1685	6,181.6900	6.1817	0.214	0	0	0
2022/10/18	2040	02/02/2023	12.07	Put	Bond Future	2,809.4100	2.8094	2,810.0000	2.8100	0.021	0	0	621
2022/10/18	2040	02/02/2023	10.96	Call	Bond Future	593.2700	0.5933	580.2900	0.5803	(2.188)	0	0	388
2022/10/18	2040	02/02/2023	10.96	Put	Bond Future	7,391.5300	7.3915	7,408.4000	7.4084	0.228	0	0	0
2022/10/18	2040	02/02/2023	10.93	Call	Bond Future	562.9500	0.5630	550.4000	0.5504	(2.229)	0	0	0
2022/10/18	2040	02/02/2023			Bond Future	12.0363	78.4093	12.0414	78.3795	0.042	0.0000	0.0000	108,497
2022/10/18	2040	02/02/2023	12.07	Call	Bond Future	3,008.0200	3.0080	2,978.7600	2.9788	(0.973)	0	0	0
2022/10/18	2040	02/02/2023	11.10	Call	Bond Future	766.3600	0.7664	751.1800	0.7512	(1.981)	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
2022/10/18	2040	02/02/2023	11.10	Put	Bond Future	6,629.1900	6.6292	6,643.8600	6.6439	0.221	0	0	0
2022/10/18	2040	02/02/2023	11.11	Call	Bond Future	780.3100	0.7803	764.9700	0.7650	(1.966)	0	0	0
2022/10/18	2040	02/02/2023	11.11	Put	Bond Future	6,576.9300	6.5769	6,591.4400	6.5914	0.221	0	0	0
2022/10/18	2040	02/02/2023	10.18	Call	Bond Future	120.9200	0.1209	116.6500	0.1166	(3.531)	0	0	0
2022/10/18	2040	02/02/2023	10.18	Put	Bond Future	12,437.4000	12.4374	12,462.9800	12.4630	0.206	0	0	0
2022/10/18	2040	02/02/2023	10.21	Call	Bond Future	129.7300	0.1297	125.2300	0.1252	(3.469)	0	0	388
2022/10/18	2040	02/02/2023	10.21	Put	Bond Future	12,223.9400	12.2239	12,249.2900	12.2493	0.207	0	0	0
2022/10/18	2040	02/02/2023	10.93	Put	Bond Future	7,563.7600	7.5638	7,581.0600	7.5811	0.229	0	0	0
2022/10/18	2040	04/05/2023	12.78	Call	Bond Future	5,987.5000	5.9875	5,961.6500	5.9616	(0.432)	0	0	0
2022/10/18	2040	04/05/2023	12.78	Put	Bond Future	2,525.8600	2.5259	2,524.8200	2.5248	(0.041)	0	0	388
2022/10/18	2040	04/05/2023	13.45	Put	Bond Future	1,580.4500	1.5804	1,577.8200	1.5778	(0.166)	0	0	486
2022/10/18	2040	04/05/2023	11.43	Call	Bond Future	1,974.8500	1.9749	1,957.8800	1.9579	(0.859)	0	0	0
2022/10/18	2040	04/05/2023	11.43	Put	Bond Future	6,422.5300	6.4225	6,430.3700	6.4304	0.122	0	0	0
2022/10/18	2040	04/05/2023	10.73	Put	Bond Future	9,980.0800	9.9801	9,994.0200	9.9940	0.140	0	0	0
2022/10/18	2040	04/05/2023			Bond Future	12.1624	80.0091	12.1667	79.9843	0.035	0.0000	0.0000	0
2022/10/18	2040	04/05/2023	13.45	Call	Bond Future	8,526.1300	8.5261	8,498.6900	8.4987	(0.322)	0	0	0
2022/10/18	2040	04/05/2023	11.42	Call	Bond Future	1,953.9600	1.9540	1,937.0800	1.9371	(0.864)	0	0	0
2022/10/18	2040	04/05/2023	11.42	Put	Bond Future	6,465.1000	6.4651	6,473.0300	6.4730	0.123	0	0	0
2022/10/18	2040	04/05/2023	11.48	Call	Bond Future	2,082.1100	2.0821	2,064.6900	2.0647	(0.837)	0	0	486
2022/10/18	2040	04/05/2023	11.48	Put	Bond Future	6,213.6100	6.2136	6,221.0000	6.2210	0.119	0	0	0
2022/10/18	2040	04/05/2023	10.73	Call	Bond Future	899.1000	0.8991	888.2300	0.8882	(1.209)	0	0	486
2022/10/18	2040	04/05/2023	10.92	Call	Bond Future	1,126.9800	1.1270	1,114.5200	1.1145	(1.106)	0	0	388
2022/10/18	2040	04/05/2023	10.92	Put	Bond Future	8,911.1500	8.9112	8,923.5000	8.9235	0.139	0	0	0
2022/10/18	2040	04/05/2023	11.41	Call	Bond Future	1,932.9900	1.9330	1,916.2000	1.9162	(0.869)	0	0	0
2022/10/18	2040	04/05/2023	11.41	Put	Bond Future	6,507.6800	6.5077	6,515.7000	6.5157	0.123	0	0	0
2022/10/18	2040	04/05/2023	10.17	Call	Bond Future	425.2200	0.4252	418.6000	0.4186	(1.557)	0	0	388
2022/10/18	2040	04/05/2023	10.17	Put	Bond Future	13,508.9600	13.5090	13,527.1500	13.5271	0.135	0	0	0
2022/10/18	2040	03/08/2023	12.23	Call	Bond Future	4,267.9600	4.2680	4,233.8500	4.2338	(0.799)	0	0	0
2022/10/18	2040	03/08/2023	12.23	Put	Bond Future	4,604.1300	4.6041	4,621.3600	4.6214	0.374	0	0	0
2022/10/18	2040	03/08/2023			Bond Future	12.2887	77.1783	12.2977	77.1269	0.073	0.0000	0.0000	0
2022/10/18	2040	03/08/2023	12.22	Call	Bond Future	4,238.3200	4.2383	4,204.3200	4.2043	(0.802)	0	0	0
2022/10/18	2040	03/08/2023	12.22	Put	Bond Future	4,631.9900	4.6320	4,649.3300	4.6493	0.374	0	0	0
2022/10/18	2040	03/08/2023	12.21	Call	Bond Future	4,208.4900	4.2085	4,174.6000	4.1746	(0.805)	0	0	0
2022/10/18	2040	03/08/2023	12.21	Put	Bond Future	4,659.7200	4.6597	4,677.1700	4.6772	0.374	0	0	0
2022/10/18	2040	02/11/2023	11.59	Call	Bond Future	2,420.1400	2.4201	2,385.0700	2.3851	(1.449)	0	0	0
2022/10/18	2040	02/11/2023	11.60	Put	Bond Future	7,206.0000	7.2060	7,254.6500	7.2547	0.675	0	0	0
2022/10/18	2040	02/11/2023	11.58	Call	Bond Future	2,399.1100	2.3991	2,364.2300	2.3642	(1.454)	0	0	0
2022/10/18	2040	02/11/2023	11.58	Put	Bond Future	7,287.6800	7.2877	7,336.7100	7.3367	0.673	0	0	0
2022/10/18	2040	02/11/2023			Bond Future	12.4095	78.8055	12.4244	78.7216	0.121	0.0000	0.0000	0
2022/10/18	2040	02/11/2023	11.59	Put	Bond Future	7,246.9000	7.2469	7,295.7400	7.2957	0.674	0	0	0
2022/10/18	2040	02/11/2023	11.60	Call	Bond Future	2,440.9700	2.4410	2,405.7100	2.4057	(1.445)	0	0	0
2022/10/18	2044	03/11/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/18	2044	03/11/2022	10.10	Put	Bond Future	12,348.1100	12.3481	12,310.4200	12.3104	(0.305)	0	0	0
2022/10/18	2044	03/11/2022	10.60	Call	Bond Future	0.3200	0.0003	0.2200	0.0002	(31.250)	0	0	1,647
2022/10/18	2044	03/11/2022	10.60	Put	Bond Future	8,558.3800	8.5584	8,520.5900	8.5206	(0.442)	0	0	0
2022/10/18	2044	03/11/2022	10.80	Call	Bond Future	2.0300	0.0020	1.5600	0.0016	(23.153)	0	0	0
2022/10/18	2044	03/11/2022	10.80	Put	Bond Future	7,117.8700	7.1179	7,079.7100	7.0797	(0.536)	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
2022/10/18	2044	03/11/2022	11.41	Call	Bond Future	174.9900	0.1750	163.3300	0.1633	(6.663)	0	0	0
2022/10/18	2044	03/11/2022	11.41	Put	Bond Future	3,133.6700	3.1337	3,084.3200	3.0843	(1.575)	0	0	0
2022/10/18	2044	03/11/2022	11.30	Call	Bond Future	95.3400	0.0953	86.9400	0.0869	(8.811)	0	0	1,647
2022/10/18	2044	03/11/2022	11.30	Put	Bond Future	3,777.8400	3.7778	3,731.7500	3.7318	(1.220)	0	0	0
2022/10/18	2044	03/11/2022	11.40	Put	Bond Future	3,190.1600	3.1902	3,141.1000	3.1411	(1.538)	0	0	0
2022/10/18	2044	03/11/2022			Bond Future	11.8778	78.2870	11.8716	78.3247	(0.052)	0.0000	0.0000	49,314
2022/10/18	2044	03/11/2022	11.39	Call	Bond Future	157.6200	0.1576	146.5500	0.1465	(7.023)	0	0	0
2022/10/18	2044	03/11/2022	11.39	Put	Bond Future	3,247.0900	3.2471	3,198.3300	3.1983	(1.502)	0	0	0
2022/10/18	2044	03/11/2022	11.40	Call	Bond Future	166.1300	0.1661	154.7600	0.1548	(6.844)	0	0	0
2022/10/18	2044	02/02/2023	12.00	Call	Bond Future	2,900.1100	2.9001	2,903.3000	2.9033	0.110	0	0	0
2022/10/18	2044	02/02/2023	12.00	Put	Bond Future	2,968.3300	2.9683	2,939.0100	2.9390	(0.988)	0	0	4,000
2022/10/18	2044	02/02/2023	11.20	Put	Bond Future	6,111.5500	6.1115	6,077.0600	6.0771	(0.564)	0	0	0
2022/10/18	2044	02/02/2023	11.90	Call	Bond Future	2,591.1600	2.5912	2,593.4000	2.5934	0.086	0	0	1,300
2022/10/18	2044	02/02/2023	11.90	Put	Bond Future	3,264.9200	3.2649	3,234.6500	3.2346	(0.927)	0	0	0
2022/10/18	2044	02/02/2023	11.14	Call	Bond Future	865.0000	0.8650	862.8800	0.8629	(0.245)	0	0	0
2022/10/18	2044	02/02/2023	11.14	Put	Bond Future	6,420.5100	6.4205	6,385.8800	6.3859	(0.539)	0	0	0
2022/10/18	2044	02/02/2023	11.15	Call	Bond Future	880.4000	0.8804	878.3000	0.8783	(0.239)	0	0	0
2022/10/18	2044	02/02/2023	11.15	Put	Bond Future	6,368.3100	6.3683	6,333.7000	6.3337	(0.543)	0	0	0
2022/10/18	2044	02/02/2023			Bond Future	12.0113	75.3617	12.0059	75.3942	(0.045)	0.0000	0.0000	78,048
2022/10/18	2044	02/02/2023	11.16	Call	Bond Future	895.9700	0.8960	893.9000	0.8939	(0.231)	0	0	0
2022/10/18	2044	02/02/2023	11.16	Put	Bond Future	6,316.3700	6.3164	6,281.7900	6.2818	(0.547)	0	0	0
2022/10/18	2044	02/02/2023	11.20	Call	Bond Future	960.2300	0.9602	958.2500	0.9583	(0.206)	0	0	1,300
2022/10/18	2044	04/05/2023	11.75	Put	Bond Future	5,212.3500	5.2124	5,180.8200	5.1808	(0.605)	0	0	4,115
2022/10/18	2044	04/05/2023	11.41	Call	Bond Future	2,076.6500	2.0766	2,081.2000	2.0812	0.219	0	0	0
2022/10/18	2044	04/05/2023	11.41	Put	Bond Future	6,539.9400	6.5399	6,505.9100	6.5059	(0.520)	0	0	0
2022/10/18	2044	04/05/2023	11.42	Call	Bond Future	2,098.7200	2.0987	2,103.3300	2.1033	0.220	0	0	0
2022/10/18	2044	04/05/2023	11.42	Put	Bond Future	6,496.9700	6.4970	6,463.0000	6.4630	(0.523)	0	0	0
2022/10/18	2044	04/05/2023			Bond Future	12.1298	76.8993	12.1232	76.9379	(0.054)	0.0000	0.0000	0
2022/10/18	2044	04/05/2023	12.25	Call	Bond Future	4,415.6800	4.4157	4,426.9200	4.4269	0.255	0	0	0
2022/10/18	2044	04/05/2023	12.25	Put	Bond Future	3,711.2000	3.7112	3,683.8600	3.6839	(0.737)	0	0	1,500
2022/10/18	2044	04/05/2023	11.43	Call	Bond Future	2,120.7000	2.1207	2,125.3800	2.1254	0.221	0	0	0
2022/10/18	2044	04/05/2023	11.43	Put	Bond Future	6,454.0000	6.4540	6,420.1000	6.4201	(0.525)	0	0	0
2022/10/18	2044	04/05/2023	11.75	Call	Bond Future	2,911.4900	2.9115	2,918.5400	2.9185	0.242	0	0	0
2022/10/18	2044	04/05/2023	12.00	Call	Bond Future	3,627.0800	3.6271	3,636.1900	3.6362	0.251	0	0	0
2022/10/18	2044	04/05/2023	12.00	Put	Bond Future	4,400.1200	4.4001	4,370.6500	4.3706	(0.670)	0	0	4,115
2022/10/18	2044	03/08/2023	12.15	Call	Bond Future	4,252.8100	4.2528	4,252.3300	4.2523	(0.011)	0	0	0
2022/10/18	2044	03/08/2023	12.15	Put	Bond Future	4,825.2300	4.8252	4,810.4100	4.8104	(0.307)	0	0	0
2022/10/18	2044	03/08/2023	12.16	Call	Bond Future	4,282.7200	4.2827	4,282.2600	4.2823	(0.011)	0	0	0
2022/10/18	2044	03/08/2023	12.16	Put	Bond Future	4,796.3700	4.7964	4,781.5700	4.7816	(0.309)	0	0	0
2022/10/18	2044	03/08/2023			Bond Future	12.2480	74.1286	12.2455	74.1429	(0.020)	0.0000	0.0000	0
2022/10/18	2044	03/08/2023	12.17	Call	Bond Future	4,312.7000	4.3127	4,312.2800	4.3123	(0.010)	0	0	0
2022/10/18	2044	03/08/2023	12.17	Put	Bond Future	4,767.6600	4.7677	4,752.9000	4.7529	(0.310)	0	0	0
2022/10/18	2044	02/11/2023	11.57	Call	Bond Future	2,799.7200	2.7997	2,788.0200	2.7880	(0.418)	0	0	0
2022/10/18	2044	02/11/2023	11.57	Put	Bond Future	7,562.3000	7.5623	7,566.2500	7.5663	0.052	0	0	0
2022/10/18	2044	02/11/2023			Bond Future	12.3606	75.6916	12.3633	75.6759	0.022	0.0000	0.0000	0
2022/10/18	2044	02/11/2023	11.55	Call	Bond Future	2,755.6700	2.7557	2,744.0600	2.7441	(0.421)	0	0	0
2022/10/18	2044	02/11/2023	11.55	Put	Bond Future	7,645.3400	7.6453	7,649.3800	7.6494	0.053	0	0	0
2022/10/18	2044	02/11/2023	11.56	Call	Bond Future	2,777.7900	2.7778	2,766.1400	2.7661	(0.419)	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
2022/10/18	2044	02/11/2023	11.56	Put	Bond Future	7,603.8700	7.6039	7,607.8700	7.6079	0.053	0	0	0
2022/10/18	2046	03/11/2022			Bond Future	111.9085	111.9085	110.6937	110.6937	(1.086)	0.0000	0.0000	8,487
2022/10/18	2046	02/02/2023			Bond Future	114.0173	114.0173	112.7711	112.7711	(1.093)	0.0000	0.0000	9,274
2022/10/18	2046	04/05/2023			Bond Future	114.3199	114.3199	113.0568	113.0568	(1.105)	0.0000	0.0000	5,004
2022/10/18	2046	03/08/2023			Bond Future	116.7412	116.7412	115.4147	115.4147	(1.136)	0.0000	0.0000	0
2022/10/18	2046	02/11/2023			Bond Future	117.1115	117.1115	115.7140	115.7140	(1.193)	0.0000	0.0000	0
2022/10/18	2050	03/11/2022			Bond Future	113.5217	113.5217	112.9646	112.9646	(0.491)	0.0000	0.0000	1,583
2022/10/18	2050	02/02/2023			Bond Future	113.5202	113.5202	112.9444	112.9444	(0.507)	0.0000	0.0000	7,774
2022/10/18	2050	04/05/2023			Bond Future	115.8587	115.8587	115.2789	115.2789	(0.500)	0.0000	0.0000	3,582
2022/10/18	2050	03/08/2023			Bond Future	116.1066	116.1066	115.4795	115.4795	(0.540)	0.0000	0.0000	0
2022/10/18	2050	02/11/2023			Bond Future	118.5775	118.5775	117.8912	117.8912	(0.579)	0.0000	0.0000	0
2022/10/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/18	AL37	03/11/2022			Index Future	826.7510	826.7510	825.7380	825.7380	(0.123)	0.0000	0.0000	0
2022/10/18	AL37	02/02/2023			Index Future	842.0940	842.0940	840.9960	840.9960	(0.130)	0.0000	0.0000	0
2022/10/18	AL37	04/05/2023			Index Future	859.2170	859.2170	858.1520	858.1520	(0.124)	0.0000	0.0000	0
2022/10/18	AL37	03/08/2023			Index Future	877.2030	877.2030	875.8430	875.8430	(0.155)	0.0000	0.0000	0
2022/10/18	AL37	02/11/2023			Index Future	895.6710	895.6710	893.9400	893.9400	(0.193)	0.0000	0.0000	0
2022/10/18	AL7T	03/11/2022			Index Future	936.8690	936.8690	935.6730	935.6730	(0.128)	0.0000	0.0000	0
2022/10/18	AL7T	02/02/2023			Index Future	954.2560	954.2560	952.9630	952.9630	(0.135)	0.0000	0.0000	0
2022/10/18	AL7T	04/05/2023			Index Future	973.6590	973.6590	972.4030	972.4030	(0.129)	0.0000	0.0000	0
2022/10/18	AL7T	03/08/2023			Index Future	994.0410	994.0410	992.4490	992.4490	(0.160)	0.0000	0.0000	0
2022/10/18	AL7T	02/11/2023			Index Future	1,014.9690	1,014.9690	1,012.9560	1,012.9560	(0.198)	0.0000	0.0000	0
2022/10/18	ALBI	03/11/2022			Index Future	821.5220	821.5220	821.0390	821.0390	(0.059)	0.0000	0.0000	108
2022/10/18	ALBI	02/02/2023			Index Future	836.7680	836.7680	836.2100	836.2100	(0.067)	0.0000	0.0000	17
2022/10/18	ALBI	04/05/2023			Index Future	853.7830	853.7830	853.2690	853.2690	(0.060)	0.0000	0.0000	0
2022/10/18	ALBI	03/08/2023			Index Future	871.6550	871.6550	870.8590	870.8590	(0.091)	0.0000	0.0000	0
2022/10/18	ALBI	02/11/2023			Index Future	890.0070	890.0070	888.8530	888.8530	(0.130)	0.0000	0.0000	0
2022/10/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/18	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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2022/10/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/10/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/18	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
2022/10/18	ES33	03/11/2022			Bond Future	12.6517	71.1322	12.6399	71.1859	(0.093)	0.0000	0.0000	0
2022/10/18	ES33	02/02/2023			Bond Future	12.8500	72.4726	12.8389	72.5219	(0.086)	0.0000	0.0000	350
2022/10/18	ES33	04/05/2023			Bond Future	13.0245	70.1702	13.0118	70.2255	(0.098)	0.0000	0.0000	0
2022/10/18	ES33	03/08/2023			Bond Future	13.1966	71.6577	13.1887	71.6911	(0.060)	0.0000	0.0000	0
2022/10/18	ES33	02/11/2023			Bond Future	13.3795	69.3871	13.3781	69.3931	(0.011)	0.0000	0.0000	0
2022/10/18	ES42	03/11/2022			Bond Future	12.9008	69.1992	12.8589	69.4175	(0.324)	0.0000	0.0000	0
2022/10/18	ES42	02/02/2023			Bond Future	13.0742	70.5032	13.0317	70.7203	(0.325)	0.0000	0.0000	4,769
2022/10/18	ES42	04/05/2023			Bond Future	13.2344	67.6919	13.1891	67.9183	(0.342)	0.0000	0.0000	0
2022/10/18	ES42	03/08/2023			Bond Future	13.3874	69.1278	13.3448	69.3365	(0.318)	0.0000	0.0000	0
2022/10/18	ES42	02/11/2023			Bond Future	13.5496	66.3367	13.5110	66.5222	(0.285)	0.0000	0.0000	0
2022/10/18	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/18	GOVI	03/11/2022	820.41	Put	GOVI	105,090.0000	10.5090	110,320.0000	11.0320	4.977	0	0	0
2022/10/18	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/18	GOVI	03/11/2022	820.42	Put	GOVI	105,190.0000	10.5190	110,420.0000	11.0420	4.972	0	0	0
2022/10/18	GOVI	03/11/2022			GOVI	809.9010	809.9010	809.3780	809.3780	(0.065)	0.0000	0.0000	48
2022/10/18	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/18	GOVI	03/11/2022	820.43	Put	GOVI	105,290.0000	10.5290	110,520.0000	11.0520	4.967	0	0	0
2022/10/18	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/18	GOVI	02/02/2023	850.82	Put	GOVI	258,880.0000	25.8880	264,860.0000	26.4860	2.310	0	0	0
2022/10/18	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/18	GOVI	02/02/2023	850.83	Put	GOVI	258,980.0000	25.8980	264,960.0000	26.4960	2.309	0	0	0
2022/10/18	GOVI	02/02/2023			GOVI	824.9320	824.9320	824.3340	824.3340	(0.072)	0.0000	0.0000	818
2022/10/18	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/18	GOVI	02/02/2023	850.84	Put	GOVI	259,080.0000	25.9080	265,060.0000	26.5060	2.308	0	0	0
2022/10/18	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/18	GOVI	04/05/2023	852.86	Put	GOVI	111,540.0000	11.1540	117,100.0000	11.7100	4.985	0	0	0
2022/10/18	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/18	GOVI	04/05/2023	852.87	Put	GOVI	111,640.0000	11.1640	117,200.0000	11.7200	4.980	0	0	0
2022/10/18	GOVI	04/05/2023			GOVI	841.7060	841.7060	841.1500	841.1500	(0.066)	0.0000	0.0000	0
2022/10/18	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/18	GOVI	04/05/2023	852.88	Put	GOVI	111,740.0000	11.1740	117,300.0000	11.7300	4.976	0	0	0
2022/10/18	GOVI	03/08/2023	837.21	Call	GOVI	221,150.0000	22.1150	212,810.0000	21.2810	(3.771)	0	0	0
2022/10/18	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/18	GOVI	03/08/2023	837.22	Call	GOVI	221,050.0000	22.1050	212,710.0000	21.2710	(3.773)	0	0	0
2022/10/18	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/18	GOVI	03/08/2023			GOVI	859.3250	859.3250	858.4910	858.4910	(0.097)	0.0000	0.0000	0
2022/10/18	GOVI	03/08/2023	837.23	Call	GOVI	220,950.0000	22.0950	212,610.0000	21.2610	(3.775)	0	0	0
2022/10/18	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/18	GOVI	02/11/2023	885.81	Put	GOVI	83,930.0000	8.3930	95,810.0000	9.5810	14.155	0	0	0
2022/10/18	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/18	GOVI	02/11/2023			GOVI	877.4170	877.4170	876.2290	876.2290	(0.135)	0.0000	0.0000	0
2022/10/18	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/18	GOVI	02/11/2023	885.80	Put	GOVI	83,830.0000	8.3830	95,710.0000	9.5710	14.172	0	0	0
2022/10/18	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/18	GOVI	02/11/2023	885.82	Put	GOVI	84,030.0000	8.4030	95,910.0000	9.5910	14.138	0	0	0

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2022/10/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/10/18	IGOV	03/11/2022			Index Future	317.7040	317.7040	316.6860	316.6860	(0.320)	0.0000	0.0000	411
2022/10/18	IGOV	02/02/2023			Index Future	323.6790	323.6790	322.6160	322.6160	(0.328)	0.0000	0.0000	291
2022/10/18	IGOV	04/05/2023			Index Future	330.3370	330.3370	329.2740	329.2740	(0.322)	0.0000	0.0000	0
2022/10/18	IGOV	03/08/2023			Index Future	337.3280	337.3280	336.1370	336.1370	(0.353)	0.0000	0.0000	0
2022/10/18	IGOV	02/11/2023			Index Future	344.5030	344.5030	343.1560	343.1560	(0.391)	0.0000	0.0000	0
2022/10/18	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/10/18	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/10/18	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/10/18	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/10/18	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/10/18	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/10/18	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/10/18	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/10/18	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/10/18	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/10/18	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/10/18	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/10/18	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/10/18	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/10/18	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/10/18	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/10/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/10/18	JBAF	19/10/2022			Jibar Tradeable Future	6.4650	93.5350	6.4550	93.5450	(0.155)	0.0000	0.0000	0
2022/10/18	JBAF	16/11/2022			Jibar Tradeable Future	6.5400	93.4600	6.5600	93.4400	0.306	0.0000	0.0000	0
2022/10/18	JBAF	21/12/2022			Jibar Tradeable Future	7.3450	92.6550	7.3350	92.6650	(0.136)	0.0000	0.0000	68
2022/10/18	JBAF	18/01/2023			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2022/10/18	JBAF	15/02/2023			Jibar Tradeable Future	7.8800	92.1200	7.8600	92.1400	(0.254)	0.0000	0.0000	0
2022/10/18	JBAF	15/03/2023			Jibar Tradeable Future	7.9150	92.0850	7.9250	92.0750	0.126	0.0000	0.0000	0
2022/10/18	JBAF	19/04/2023			Jibar Tradeable Future	8.1100	8.1100	8.1100	91.8900	0.000	0.0000	0.0000	0
2022/10/18	JBAF	21/06/2023			Jibar Tradeable Future	8.2300	91.7700	8.2500	91.7500	0.243	0.0000	0.0000	0
2022/10/18	JBAF	20/09/2023			Jibar Tradeable Future	8.2800	91.7200	8.2950	91.7050	0.181	0.0000	0.0000	75
2022/10/18	JBAF	20/12/2023			Jibar Tradeable Future	8.3350	91.6650	8.3550	91.6450	0.240	0.0000	0.0000	272
2022/10/18	JBAF	20/03/2024			Jibar Tradeable Future	8.3400	91.6600	8.3500	91.6500	0.120	0.0000	0.0000	0
2022/10/18	JBAF	19/06/2024			Jibar Tradeable Future	8.3100	91.6900	8.3300	91.6700	0.241	0.0000	0.0000	0
2022/10/18	JBAF	18/09/2024			Jibar Tradeable Future	8.3900	91.6100	8.4000	91.6000	0.119	0.0000	0.0000	0
2022/10/18	R023	03/11/2022	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/18	R023	03/11/2022	6.25	Put	Bond Future	318.0400	0.3180	316.1100	0.3161	(0.607)	0	0	0
2022/10/18	R023	03/11/2022	6.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/18	R023	03/11/2022	6.26	Put	Bond Future	314.9800	0.3150	313.0500	0.3130	(0.613)	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
2022/10/18	R023	03/11/2022			Bond Future	7.2897	101.6023	7.2834	101.6042	(0.087)	0.0000	0.0000	8,432
2022/10/18	R023	03/11/2022	6.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/18	R023	03/11/2022	6.27	Put	Bond Future	311.9100	0.3119	309.9800	0.3100	(0.619)	0	0	0
2022/10/18	R035	03/11/2022	10.57	Call	Bond Future	1.5300	0.0015	1.1200	0.0011	(26.797)	0	0	0
2022/10/18	R035	03/11/2022	10.57	Put	Bond Future	6,549.2600	6.5493	6,541.5800	6.5416	(0.117)	0	0	582
2022/10/18	R035	03/11/2022	11.15	Call	Bond Future	104.2100	0.1042	93.4000	0.0934	(10.373)	0	0	0
2022/10/18	R035	03/11/2022	11.15	Put	Bond Future	3,136.0600	3.1361	3,117.9800	3.1180	(0.577)	0	0	0
2022/10/18	R035	03/11/2022	12.68	Call	Bond Future	5,356.7200	5.3567	5,360.0100	5.3600	0.061	0	0	0
2022/10/18	R035	03/11/2022	12.68	Put	Bond Future	21.2600	0.0213	17.2800	0.0173	(18.721)	0	0	976
2022/10/18	R035	03/11/2022	10.99	Call	Bond Future	38.9600	0.0390	33.3900	0.0334	(14.297)	0	0	0
2022/10/18	R035	03/11/2022	10.99	Put	Bond Future	4,020.6000	4.0206	4,007.7600	4.0078	(0.319)	0	0	582
2022/10/18	R035	03/11/2022	11.05	Call	Bond Future	57.5000	0.0575	50.1800	0.0502	(12.730)	0	0	976
2022/10/18	R035	03/11/2022			Bond Future	11.6783	83.5940	11.6770	83.6013	(0.011)	0.0000	0.0000	19,890
2022/10/18	R035	03/11/2022	9.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	582
2022/10/18	R035	03/11/2022	9.82	Put	Bond Future	11,406.2700	11.4063	11,399.0000	11.3990	(0.064)	0	0	0
2022/10/18	R035	03/11/2022	10.30	Call	Bond Future	0.1400	0.0001	0.0900	0.0001	(35.714)	0	0	976
2022/10/18	R035	03/11/2022	10.30	Put	Bond Future	8,255.0600	8.2551	8,247.7400	8.2477	(0.089)	0	0	0
2022/10/18	R035	03/11/2022	11.14	Call	Bond Future	98.4900	0.0985	88.0600	0.0881	(10.590)	0	0	0
2022/10/18	R035	03/11/2022	11.14	Put	Bond Future	3,189.2700	3.1893	3,171.5700	3.1716	(0.555)	0	0	0
2022/10/18	R035	03/11/2022	11.05	Put	Bond Future	3,681.2100	3.6812	3,666.6200	3.6666	(0.396)	0	0	0
2022/10/18	R035	03/11/2022	11.13	Call	Bond Future	93.0300	0.0930	82.9700	0.0830	(10.814)	0	0	0
2022/10/18	R035	03/11/2022	11.13	Put	Bond Future	3,242.7900	3.2428	3,225.4600	3.2255	(0.534)	0	0	0
2022/10/18	R035	02/02/2023	11.94	Call	Bond Future	2,976.7100	2.9767	2,964.8800	2.9649	(0.397)	0	0	0
2022/10/18	R035	02/02/2023	13.22	Put	Bond Future	647.7700	0.6478	639.1500	0.6391	(1.331)	0	0	976
2022/10/18	R035	02/02/2023	10.88	Call	Bond Future	672.8400	0.6728	665.0400	0.6650	(1.159)	0	0	0
2022/10/18	R035	02/02/2023	10.88	Put	Bond Future	6,143.2500	6.1433	6,134.4200	6.1344	(0.144)	0	0	0
2022/10/18	R035	02/02/2023	10.66	Call	Bond Future	447.3900	0.4474	441.0800	0.4411	(1.410)	0	0	0
2022/10/18	R035	02/02/2023	10.66	Put	Bond Future	7,251.2400	7.2512	7,243.9000	7.2439	(0.101)	0	0	582
2022/10/18	R035	02/02/2023	10.30	Put	Bond Future	9,270.8900	9.2709	9,265.6800	9.2657	(0.056)	0	0	0
2022/10/18	R035	02/02/2023	10.60	Call	Bond Future	400.7000	0.4007	394.7600	0.3948	(1.482)	0	0	0
2022/10/18	R035	02/02/2023	10.60	Put	Bond Future	7,573.2300	7.5732	7,566.2600	7.5663	(0.092)	0	0	0
2022/10/18	R035	02/02/2023	10.64	Put	Bond Future	7,357.9500	7.3579	7,350.7300	7.3507	(0.098)	0	0	0
2022/10/18	R035	02/02/2023	9.81	Call	Bond Future	72.7700	0.0728	70.8200	0.0708	(2.680)	0	0	582
2022/10/18	R035	02/02/2023	9.81	Put	Bond Future	12,308.2900	12.3083	12,305.3100	12.3053	(0.024)	0	0	0
2022/10/18	R035	02/02/2023	9.85	Call	Bond Future	80.2900	0.0803	78.2000	0.0782	(2.603)	0	0	0
2022/10/18	R035	02/02/2023	9.89	Call	Bond Future	88.4700	0.0885	86.2300	0.0862	(2.532)	0	0	388
2022/10/18	R035	02/02/2023	9.89	Put	Bond Future	11,793.1100	11.7931	11,789.8400	11.7898	(0.028)	0	0	0
2022/10/18	R035	02/02/2023			Bond Future	11.8354	85.1485	11.8352	85.1496	(0.002)	0.0000	0.0000	160,253
2022/10/18	R035	02/02/2023	11.94	Put	Bond Future	2,407.8800	2.4079	2,395.0200	2.3950	(0.534)	0	0	0
2022/10/18	R035	02/02/2023	11.98	Call	Bond Future	3,100.7300	3.1007	3,088.9200	3.0889	(0.381)	0	0	0
2022/10/18	R035	02/02/2023	11.98	Put	Bond Future	2,315.9100	2.3159	2,303.0700	2.3031	(0.554)	0	0	388
2022/10/18	R035	02/02/2023	13.22	Call	Bond Future	7,734.4700	7.7345	7,726.8800	7.7269	(0.098)	0	0	0
2022/10/18	R035	02/02/2023	11.05	Call	Bond Future	906.1800	0.9062	897.2500	0.8972	(0.985)	0	0	976
2022/10/18	R035	02/02/2023	11.05	Put	Bond Future	5,365.6700	5.3657	5,355.7100	5.3557	(0.186)	0	0	0
2022/10/18	R035	02/02/2023	11.06	Call	Bond Future	921.4800	0.9215	912.4900	0.9125	(0.976)	0	0	0
2022/10/18	R035	02/02/2023	11.06	Put	Bond Future	5,322.0200	5.3220	5,312.0000	5.3120	(0.188)	0	0	582
2022/10/18	R035	02/02/2023	10.86	Call	Bond Future	648.4200	0.6484	640.7600	0.6408	(1.181)	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
2022/10/18	R035	02/02/2023	10.86	Put	Bond Future	6,238.8700	6.2389	6,230.1800	6.2302	(0.139)	0	0	0
2022/10/18	R035	02/02/2023	10.87	Call	Bond Future	660.6100	0.6606	652.8900	0.6529	(1.169)	0	0	0
2022/10/18	R035	02/02/2023	10.87	Put	Bond Future	6,191.0100	6.1910	6,182.2600	6.1823	(0.141)	0	0	0
2022/10/18	R035	02/02/2023	10.30	Call	Bond Future	222.0100	0.2220	217.8300	0.2178	(1.883)	0	0	976
2022/10/18	R035	02/02/2023	10.64	Call	Bond Future	431.4500	0.4315	425.2600	0.4253	(1.435)	0	0	388
2022/10/18	R035	02/02/2023	9.85	Put	Bond Future	12,049.8500	12.0498	12,046.7300	12.0467	(0.026)	0	0	0
2022/10/18	R035	04/05/2023	11.22	Put	Bond Future	5,911.2300	5.9112	5,898.9200	5.8989	(0.208)	0	0	0
2022/10/18	R035	04/05/2023	12.46	Call	Bond Future	5,102.7900	5.1028	5,098.2900	5.0983	(0.088)	0	0	0
2022/10/18	R035	04/05/2023	12.46	Put	Bond Future	2,512.4700	2.5125	2,501.1100	2.5011	(0.452)	0	0	388
2022/10/18	R035	04/05/2023	13.18	Call	Bond Future	7,652.5100	7.6525	7,649.9300	7.6499	(0.034)	0	0	0
2022/10/18	R035	04/05/2023	13.18	Put	Bond Future	1,501.0600	1.5011	1,491.6200	1.4916	(0.629)	0	0	491
2022/10/18	R035	04/05/2023	11.17	Call	Bond Future	1,677.4700	1.6775	1,672.0800	1.6721	(0.321)	0	0	491
2022/10/18	R035	04/05/2023	11.20	Call	Bond Future	1,733.6500	1.7337	1,728.2200	1.7282	(0.313)	0	0	0
2022/10/18	R035	04/05/2023	11.21	Call	Bond Future	1,752.6200	1.7526	1,747.1800	1.7472	(0.310)	0	0	0
2022/10/18	R035	04/05/2023	10.60	Call	Bond Future	881.4400	0.8814	876.9600	0.8770	(0.508)	0	0	388
2022/10/18	R035	04/05/2023	10.60	Put	Bond Future	8,696.8600	8.6969	8,685.5200	8.6855	(0.130)	0	0	0
2022/10/18	R035	04/05/2023			Bond Future	11.9653	82.3777	11.9640	82.3845	(0.011)	0.0000	0.0000	0
2022/10/18	R035	04/05/2023	11.22	Call	Bond Future	1,771.7200	1.7717	1,766.2700	1.7663	(0.308)	0	0	0
2022/10/18	R035	04/05/2023	11.17	Put	Bond Future	6,105.3700	6.1054	6,093.1200	6.0931	(0.201)	0	0	0
2022/10/18	R035	04/05/2023	11.20	Put	Bond Future	5,988.3500	5.9884	5,976.0600	5.9761	(0.205)	0	0	0
2022/10/18	R035	04/05/2023	11.21	Put	Bond Future	5,949.7000	5.9497	5,937.4000	5.9374	(0.207)	0	0	0
2022/10/18	R035	04/05/2023	9.85	Call	Bond Future	325.2100	0.3252	322.4700	0.3225	(0.843)	0	0	388
2022/10/18	R035	04/05/2023	9.85	Put	Bond Future	12,892.0500	12.8920	12,882.4500	12.8824	(0.074)	0	0	0
2022/10/18	R035	04/05/2023	10.42	Call	Bond Future	707.2300	0.7072	703.1400	0.7031	(0.578)	0	0	491
2022/10/18	R035	04/05/2023	10.42	Put	Bond Future	9,631.6600	9.6317	9,620.7100	9.6207	(0.114)	0	0	0
2022/10/18	R035	03/08/2023	12.00	Call	Bond Future	3,737.7500	3.7377	3,720.8500	3.7208	(0.452)	0	0	0
2022/10/18	R035	03/08/2023	12.00	Put	Bond Future	4,227.8600	4.2279	4,230.9300	4.2309	0.073	0	0	0
2022/10/18	R035	03/08/2023			Bond Future	12.0929	84.1050	12.0967	84.0850	0.031	0.0000	0.0000	0
2022/10/18	R035	03/08/2023	11.98	Call	Bond Future	3,683.2100	3.6832	3,666.4000	3.6664	(0.456)	0	0	0
2022/10/18	R035	03/08/2023	11.98	Put	Bond Future	4,279.4300	4.2794	4,282.5900	4.2826	0.074	0	0	0
2022/10/18	R035	03/08/2023	11.99	Call	Bond Future	3,710.5900	3.7106	3,693.7300	3.6937	(0.454)	0	0	0
2022/10/18	R035	03/08/2023	11.99	Put	Bond Future	4,253.7300	4.2537	4,256.8400	4.2568	0.073	0	0	0
2022/10/18	R035	02/11/2023	11.41	Call	Bond Future	1,950.0600	1.9501	1,927.6300	1.9276	(1.150)	0	0	0
2022/10/18	R035	02/11/2023	11.41	Put	Bond Future	6,332.6100	6.3326	6,363.3600	6.3634	0.486	0	0	0
2022/10/18	R035	02/11/2023	11.42	Call	Bond Future	1,968.6200	1.9686	1,946.0600	1.9461	(1.146)	0	0	0
2022/10/18	R035	02/11/2023	11.42	Put	Bond Future	6,295.6600	6.2957	6,326.2800	6.3263	0.486	0	0	0
2022/10/18	R035	02/11/2023			Bond Future	12.2292	81.3705	12.2396	81.3173	0.084	0.0000	0.0000	0
2022/10/18	R035	02/11/2023	11.43	Call	Bond Future	1,987.2900	1.9873	1,964.5900	1.9646	(1.142)	0	0	0
2022/10/18	R035	02/11/2023	11.43	Put	Bond Future	6,258.8600	6.2589	6,289.3400	6.2893	0.487	0	0	0
2022/10/18	R186	03/11/2022	8.53	Call	Bond Future	5.1400	0.0051	2.7300	0.0027	(46.887)	0	0	0
2022/10/18	R186	03/11/2022	8.53	Put	Bond Future	2,301.6300	2.3016	2,437.5400	2.4375	5.905	0	0	0
2022/10/18	R186	03/11/2022	8.54	Call	Bond Future	5.8800	0.0059	3.1700	0.0032	(46.088)	0	0	0
2022/10/18	R186	03/11/2022	8.54	Put	Bond Future	2,266.8200	2.2668	2,402.4300	2.4024	5.982	0	0	0
2022/10/18	R186	03/11/2022	8.91	Put	Bond Future	1,112.2300	1.1122	1,212.2900	1.2123	8.996	0	0	4,310
2022/10/18	R186	03/11/2022			Bond Future	9.1847	108.4214	9.2248	108.2831	0.436	0.0000	0.0000	37,139
2022/10/18	R186	03/11/2022	8.23	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	4,310
2022/10/18	R186	03/11/2022	8.23	Put	Bond Future	3,369.8300	3.3698	3,508.1300	3.5081	4.104	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
2022/10/18	R186	03/11/2022	8.55	Call	Bond Future	6.7100	0.0067	3.6600	0.0037	(45.455)	0	0	0
2022/10/18	R186	03/11/2022	8.55	Put	Bond Future	2,232.1200	2.2321	2,367.3900	2.3674	6.060	0	0	0
2022/10/18	R186	03/11/2022	8.91	Call	Bond Future	156.1900	0.1562	117.9300	0.1179	(24.496)	0	0	0
2022/10/18	R186	02/02/2023	8.33	Call	Bond Future	352.9400	0.3529	321.9600	0.3220	(8.778)	0	0	0
2022/10/18	R186	02/02/2023	8.33	Put	Bond Future	3,631.8100	3.6318	3,749.7600	3.7498	3.248	0	0	0
2022/10/18	R186	02/02/2023	8.32	Call	Bond Future	347.1400	0.3471	316.5500	0.3166	(8.812)	0	0	0
2022/10/18	R186	02/02/2023	8.32	Put	Bond Future	3,659.9500	3.6600	3,778.2900	3.7783	3.233	0	0	0
2022/10/18	R186	02/02/2023			Bond Future	9.3152	105.1372	9.3609	104.9882	0.490	0.0000	0.0000	65,826
2022/10/18	R186	02/02/2023	8.34	Call	Bond Future	358.6600	0.3587	327.2900	0.3273	(8.746)	0	0	0
2022/10/18	R186	02/02/2023	8.34	Put	Bond Future	3,603.6000	3.6036	3,721.1600	3.7212	3.262	0	0	0
2022/10/18	R186	04/05/2023	8.83	Put	Bond Future	2,686.9800	2.6870	2,779.8200	2.7798	3.455	0	0	0
2022/10/18	R186	04/05/2023	8.84	Call	Bond Future	910.3500	0.9103	858.1700	0.8582	(5.732)	0	0	0
2022/10/18	R186	04/05/2023			Bond Future	9.4056	107.2796	9.4527	107.1350	0.501	0.0000	0.0000	0
2022/10/18	R186	04/05/2023	8.83	Call	Bond Future	899.8200	0.8998	848.0500	0.8481	(5.753)	0	0	0
2022/10/18	R186	04/05/2023	8.84	Put	Bond Future	2,666.1400	2.6661	2,758.5700	2.7586	3.467	0	0	0
2022/10/18	R186	04/05/2023	8.82	Call	Bond Future	889.0800	0.8891	837.7300	0.8377	(5.776)	0	0	0
2022/10/18	R186	04/05/2023	8.82	Put	Bond Future	2,707.6300	2.7076	2,800.8900	2.8009	3.444	0	0	0
2022/10/18	R186	03/08/2023	9.74	Call	Bond Future	2,392.4700	2.3925	2,287.1300	2.2871	(4.403)	0	0	0
2022/10/18	R186	03/08/2023	9.74	Put	Bond Future	1,662.9600	1.6630	1,739.5600	1.7396	4.606	0	0	0
2022/10/18	R186	03/08/2023	9.73	Put	Bond Future	1,674.0700	1.6741	1,751.0700	1.7511	4.600	0	0	0
2022/10/18	R186	03/08/2023			Bond Future	9.4856	104.2215	9.5488	104.0396	0.667	0.0000	0.0000	0
2022/10/18	R186	03/08/2023	9.75	Call	Bond Future	2,410.3400	2.4103	2,304.6000	2.3046	(4.387)	0	0	0
2022/10/18	R186	03/08/2023	9.75	Put	Bond Future	1,652.2900	1.6523	1,728.4900	1.7285	4.612	0	0	0
2022/10/18	R186	03/08/2023	9.73	Call	Bond Future	2,375.0300	2.3750	2,270.0900	2.2701	(4.418)	0	0	0
2022/10/18	R186	02/11/2023	9.40	Call	Bond Future	1,673.1200	1.6731	1,565.8100	1.5658	(6.414)	0	0	0
2022/10/18	R186	02/11/2023	9.40	Put	Bond Future	2,136.8900	2.1369	2,257.2900	2.2573	5.634	0	0	0
2022/10/18	R186	02/11/2023	9.15	Call	Bond Future	1,339.5800	1.3396	1,245.7400	1.2457	(7.005)	0	0	1,715
2022/10/18	R186	02/11/2023			Bond Future	9.5721	106.4180	9.6570	106.1903	0.887	0.0000	0.0000	0
2022/10/18	R186	02/11/2023	10.42	Call	Bond Future	3,420.9300	3.4209	3,266.7500	3.2668	(4.507)	0	0	0
2022/10/18	R186	02/11/2023	10.42	Put	Bond Future	1,174.7100	1.1747	1,248.2400	1.2482	6.259	0	0	1,715
2022/10/18	R186	02/11/2023	9.38	Call	Bond Future	1,644.4700	1.6445	1,538.2300	1.5382	(6.460)	0	0	0
2022/10/18	R186	02/11/2023	9.38	Put	Bond Future	2,162.2900	2.1623	2,283.7600	2.2838	5.618	0	0	0
2022/10/18	R186	02/11/2023	9.39	Call	Bond Future	1,658.7700	1.6588	1,551.9900	1.5520	(6.437)	0	0	0
2022/10/18	R186	02/11/2023	9.39	Put	Bond Future	2,149.5600	2.1496	2,270.4900	2.2705	5.626	0	0	0
2022/10/18	R186	02/11/2023	9.15	Put	Bond Future	2,481.5900	2.4816	2,615.4600	2.6155	5.395	0	0	0
2022/10/18	R197	03/11/2022			Bond Future	335.7723	335.7723	335.3405	335.3405	(0.129)	0.0000	0.0000	538
2022/10/18	R197	02/02/2023			Bond Future	333.1904	333.1904	332.7257	332.7257	(0.139)	0.0000	0.0000	294
2022/10/18	R197	04/05/2023			Bond Future	340.0540	340.0540	339.6026	339.6026	(0.133)	0.0000	0.0000	0
2022/10/18	R197	03/08/2023			Bond Future	338.0898	338.0898	337.5273	337.5273	(0.166)	0.0000	0.0000	0
2022/10/18	R197	02/11/2023			Bond Future	345.2853	345.2853	344.5768	344.5768	(0.205)	0.0000	0.0000	0
2022/10/18	R202	03/11/2022			Bond Future	247.3320	247.3320	247.4273	247.4273	0.039	0.0000	0.0000	5,616
2022/10/18	R202	02/02/2023			Bond Future	247.2606	247.2606	247.3392	247.3392	0.032	0.0000	0.0000	6,655
2022/10/18	R202	04/05/2023			Bond Future	252.3533	252.3533	252.4507	252.4507	0.039	0.0000	0.0000	0
2022/10/18	R202	03/08/2023			Bond Future	252.8286	252.8286	252.8509	252.8509	0.009	0.0000	0.0000	0
2022/10/18	R202	02/11/2023			Bond Future	258.2089	258.2089	258.1316	258.1316	(0.030)	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
2022/10/18	R209	03/11/2022	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,000
2022/10/18	R209	03/11/2022	9.25	Put	Bond Future	13,598.3800	13.5984	13,592.8800	13.5929	(0.040)	0	0	0
2022/10/18	R209	03/11/2022	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/18	R209	03/11/2022	9.50	Put	Bond Future	12,028.8700	12.0289	12,023.3700	12.0234	(0.046)	0	0	0
2022/10/18	R209	03/11/2022	12.00	Call	Bond Future	1,803.6500	1.8037	1,787.7200	1.7877	(0.883)	0	0	0
2022/10/18	R209	03/11/2022	12.00	Put	Bond Future	314.4600	0.3145	293.0300	0.2930	(6.815)	0	0	3,250
2022/10/18	R209	03/11/2022	11.03	Call	Bond Future	40.9900	0.0410	35.4100	0.0354	(13.613)	0	0	0
2022/10/18	R209	03/11/2022	11.03	Put	Bond Future	3,360.8800	3.3609	3,349.8000	3.3498	(0.330)	0	0	0
2022/10/18	R209	03/11/2022	10.50	Put	Bond Future	6,171.8900	6.1719	6,166.2000	6.1662	(0.092)	0	0	0
2022/10/18	R209	03/11/2022	10.90	Put	Bond Future	4,020.4800	4.0205	4,012.1300	4.0121	(0.208)	0	0	0
2022/10/18	R209	03/11/2022			Bond Future	11.6886	64.2881	11.6874	64.2936	(0.010)	0.0000	0.0000	15,753
2022/10/18	R209	03/11/2022	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,250
2022/10/18	R209	03/11/2022	10.00	Put	Bond Future	9,018.6000	9.0186	9,013.1000	9.0131	(0.061)	0	0	6,000
2022/10/18	R209	03/11/2022	11.50	Call	Bond Future	443.8400	0.4438	423.4200	0.4234	(4.601)	0	0	1,136
2022/10/18	R209	03/11/2022	11.50	Put	Bond Future	1,370.1400	1.3701	1,344.2200	1.3442	(1.892)	0	0	0
2022/10/18	R209	03/11/2022	11.01	Call	Bond Future	35.9300	0.0359	30.8500	0.0308	(14.139)	0	0	0
2022/10/18	R209	03/11/2022	11.01	Put	Bond Future	3,460.4300	3.4604	3,449.8500	3.4499	(0.306)	0	0	0
2022/10/18	R209	03/11/2022	11.02	Call	Bond Future	38.3900	0.0384	33.0600	0.0331	(13.884)	0	0	0
2022/10/18	R209	03/11/2022	11.02	Put	Bond Future	3,410.5600	3.4106	3,399.7300	3.3997	(0.318)	0	0	0
2022/10/18	R209	03/11/2022	10.50	Call	Bond Future	0.6500	0.0007	0.4600	0.0005	(29.231)	0	0	0
2022/10/18	R209	03/11/2022	10.90	Call	Bond Future	16.5100	0.0165	13.6600	0.0137	(17.262)	0	0	1,136
2022/10/18	R209	03/11/2022	11.00	Call	Bond Future	33.6100	0.0336	28.7600	0.0288	(14.430)	0	0	0
2022/10/18	R209	03/11/2022	11.00	Put	Bond Future	3,510.5000	3.5105	3,500.1500	3.5001	(0.295)	0	0	5,000
2022/10/18	R209	02/02/2023	10.79	Call	Bond Future	501.8000	0.5018	495.4800	0.4955	(1.259)	0	0	0
2022/10/18	R209	02/02/2023	10.80	Put	Bond Future	5,686.7700	5.6868	5,679.6800	5.6797	(0.125)	0	0	0
2022/10/18	R209	02/02/2023	10.78	Call	Bond Future	492.1600	0.4922	485.9000	0.4859	(1.272)	0	0	0
2022/10/18	R209	02/02/2023			Bond Future	11.8250	65.4837	11.8248	65.4844	(0.001)	0.0000	0.0000	24,399
2022/10/18	R209	02/02/2023	10.79	Put	Bond Future	5,730.3600	5.7304	5,723.3300	5.7233	(0.123)	0	0	0
2022/10/18	R209	02/02/2023	10.80	Call	Bond Future	511.5700	0.5116	505.1900	0.5052	(1.247)	0	0	0
2022/10/18	R209	02/02/2023	10.78	Put	Bond Future	5,774.1500	5.7741	5,767.1800	5.7672	(0.121)	0	0	0
2022/10/18	R209	04/05/2023	11.09	Call	Bond Future	1,369.9400	1.3699	1,365.0600	1.3651	(0.356)	0	0	0
2022/10/18	R209	04/05/2023	11.09	Put	Bond Future	5,566.7800	5.5668	5,556.6800	5.5567	(0.181)	0	0	0
2022/10/18	R209	04/05/2023	11.10	Call	Bond Future	1,385.5500	1.3856	1,380.6600	1.3807	(0.353)	0	0	0
2022/10/18	R209	04/05/2023	11.10	Put	Bond Future	5,530.9600	5.5310	5,520.8500	5.5209	(0.183)	0	0	0
2022/10/18	R209	04/05/2023	10.00	Call	Bond Future	361.1700	0.3612	358.3400	0.3583	(0.784)	0	0	8,500
2022/10/18	R209	04/05/2023	10.00	Put	Bond Future	10,506.5400	10.5065	10,498.4900	10.4985	(0.077)	0	0	0
2022/10/18	R209	04/05/2023			Bond Future	11.9432	63.6647	11.9421	63.6699	(0.009)	0.0000	0.0000	3,450
2022/10/18	R209	04/05/2023	11.11	Call	Bond Future	1,401.2700	1.4013	1,396.3600	1.3964	(0.350)	0	0	0
2022/10/18	R209	04/05/2023	11.11	Put	Bond Future	5,495.3200	5.4953	5,485.1900	5.4852	(0.184)	0	0	0
2022/10/18	R209	04/05/2023	12.50	Call	Bond Future	4,627.8100	4.6278	4,623.5600	4.6236	(0.092)	0	0	0
2022/10/18	R209	04/05/2023	12.50	Put	Bond Future	2,085.3300	2.0853	2,075.8600	2.0759	(0.454)	0	0	8,500
2022/10/18	R209	04/05/2023	11.00	Call	Bond Future	1,234.6700	1.2347	1,229.9300	1.2299	(0.384)	0	0	0
2022/10/18	R209	04/05/2023	11.00	Put	Bond Future	5,896.7900	5.8968	5,886.8300	5.8868	(0.169)	0	0	11,000
2022/10/18	R209	03/08/2023	11.94	Call	Bond Future	3,214.3700	3.2144	3,200.5500	3.2006	(0.430)	0	0	0
2022/10/18	R209	03/08/2023	11.95	Put	Bond Future	3,734.0200	3.7340	3,735.8000	3.7358	0.048	0	0	0
2022/10/18	R209	03/08/2023	11.93	Call	Bond Future	3,190.8400	3.1908	3,177.0500	3.1770	(0.432)	0	0	0
2022/10/18	R209	03/08/2023			Bond Future	12.0565	64.9998	12.0599	64.9842	0.028	0.0000	0.0000	0
2022/10/18	R209	03/08/2023	11.94	Put	Bond Future	3,757.0100	3.7570	3,758.8300	3.7588	0.048	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
2022/10/18	R209	03/08/2023	11.95	Call	Bond Future	3,238.2100	3.2382	3,224.3500	3.2244	(0.428)	0	0	0
2022/10/18	R209	03/08/2023	11.93	Put	Bond Future	3,780.3700	3.7804	3,782.2200	3.7822	0.049	0	0	0
2022/10/18	R209	02/11/2023	11.34	Call	Bond Future	1,694.8300	1.6948	1,676.9200	1.6769	(1.057)	0	0	0
2022/10/18	R209	02/11/2023	11.34	Put	Bond Future	5,663.5300	5.6635	5,687.1600	5.6872	0.417	0	0	0
2022/10/18	R209	02/11/2023	11.33	Call	Bond Future	1,678.8600	1.6789	1,661.0600	1.6611	(1.060)	0	0	0
2022/10/18	R209	02/11/2023	11.33	Put	Bond Future	5,697.2300	5.6972	5,720.9700	5.7210	0.417	0	0	0
2022/10/18	R209	02/11/2023			Bond Future	12.1741	63.2170	12.1833	63.1755	0.075	0.0000	0.0000	0
2022/10/18	R209	02/11/2023	11.35	Call	Bond Future	1,711.1200	1.7111	1,693.1100	1.6931	(1.053)	0	0	0
2022/10/18	R209	02/11/2023	11.35	Put	Bond Future	5,630.2000	5.6302	5,653.7300	5.6537	0.418	0	0	0
2022/10/18	R210	03/11/2022			Bond Future	225.6345	225.6345	225.4871	225.4871	(0.065)	0.0000	0.0000	103
2022/10/18	R210	02/02/2023			Bond Future	229.8864	229.8864	229.7189	229.7189	(0.073)	0.0000	0.0000	372
2022/10/18	R210	04/05/2023			Bond Future	231.5198	231.5198	231.3659	231.3659	(0.066)	0.0000	0.0000	0
2022/10/18	R210	03/08/2023			Bond Future	236.4225	236.4225	236.1908	236.1908	(0.098)	0.0000	0.0000	0
2022/10/18	R210	02/11/2023			Bond Future	238.2486	238.2486	237.9232	237.9232	(0.137)	0.0000	0.0000	0
2022/10/18	R213	03/11/2022	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	476
2022/10/18	R213	03/11/2022	9.19	Put	Bond Future	9,672.1200	9.6721	9,803.2300	9.8032	1.356	0	0	0
2022/10/18	R213	03/11/2022	10.38	Call	Bond Future	0.4700	0.0005	0.2200	0.0002	(53.191)	0	0	0
2022/10/18	R213	03/11/2022	10.38	Put	Bond Future	3,688.3200	3.6883	3,819.1800	3.8192	3.548	0	0	0
2022/10/18	R213	03/11/2022	10.39	Call	Bond Future	0.5900	0.0006	0.2800	0.0003	(52.542)	0	0	0
2022/10/18	R213	03/11/2022	10.39	Put	Bond Future	3,640.4000	3.6404	3,771.2000	3.7712	3.593	0	0	0
2022/10/18	R213	03/11/2022	10.37	Call	Bond Future	0.3700	0.0004	0.1700	0.0002	(54.054)	0	0	0
2022/10/18	R213	03/11/2022	10.37	Put	Bond Future	3,736.3000	3.7363	3,867.2100	3.8672	3.504	0	0	200
2022/10/18	R213	03/11/2022			Bond Future	11.1704	79.1082	11.1993	78.9771	0.259	0.0000	0.0000	33,027
2022/10/18	R213	03/11/2022	9.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/10/18	R213	03/11/2022	9.13	Put	Bond Future	9,988.3900	9.9884	10,119.5000	10.1195	1.313	0	0	0
2022/10/18	R213	03/11/2022	9.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/18	R213	03/11/2022	9.84	Put	Bond Future	6,336.6900	6.3367	6,467.8000	6.4678	2.069	0	0	476
2022/10/18	R213	03/11/2022	10.40	Call	Bond Future	0.7300	0.0007	0.3500	0.0004	(52.055)	0	0	0
2022/10/18	R213	03/11/2022	10.40	Put	Bond Future	3,592.5300	3.5925	3,723.2600	3.7233	3.639	0	0	0
2022/10/18	R213	03/11/2022	9.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/18	R213	03/11/2022	9.98	Put	Bond Future	5,639.5400	5.6395	5,770.6500	5.7707	2.325	0	0	200
2022/10/18	R213	03/11/2022	10.19	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/10/18	R213	03/11/2022	10.19	Put	Bond Future	4,607.5700	4.6076	4,738.6700	4.7387	2.845	0	0	476
2022/10/18	R213	02/02/2023	10.43	Put	Bond Future	4,704.3100	4.7043	4,807.7500	4.8077	2.199	0	0	0
2022/10/18	R213	02/02/2023	12.20	Call	Bond Future	4,541.4600	4.5415	4,427.7200	4.4277	(2.504)	0	0	0
2022/10/18	R213	02/02/2023	12.20	Put	Bond Future	836.3100	0.8363	862.1600	0.8622	3.091	0	0	912
2022/10/18	R213	02/02/2023	10.22	Put	Bond Future	5,521.2100	5.5212	5,633.1100	5.6331	2.027	0	0	0
2022/10/18	R213	02/02/2023	10.23	Call	Bond Future	417.1100	0.4171	389.0900	0.3891	(6.718)	0	0	0
2022/10/18	R213	02/02/2023	10.35	Call	Bond Future	514.6800	0.5147	481.9400	0.4819	(6.361)	0	0	0
2022/10/18	R213	02/02/2023	10.35	Put	Bond Future	5,006.5800	5.0066	5,113.4300	5.1134	2.134	0	0	476
2022/10/18	R213	02/02/2023	10.01	Call	Bond Future	291.1700	0.2912	270.0100	0.2700	(7.267)	0	0	0
2022/10/18	R213	02/02/2023			Bond Future	11.3328	80.5794	11.3645	80.4398	0.280	0.0000	0.0000	31,822
2022/10/18	R213	02/02/2023	10.43	Call	Bond Future	590.2900	0.5903	554.1400	0.5541	(6.124)	0	0	912
2022/10/18	R213	02/02/2023	10.22	Call	Bond Future	410.5100	0.4105	382.8200	0.3828	(6.745)	0	0	0
2022/10/18	R213	02/02/2023	10.23	Put	Bond Future	5,480.0000	5.4800	5,591.5700	5.5916	2.036	0	0	0
2022/10/18	R213	02/02/2023	9.16	Call	Bond Future	58.8900	0.0589	53.2500	0.0533	(9.577)	0	0	476

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
2022/10/18	R213	02/02/2023	9.16	Put	Bond Future	10,442.9400	10.4429	10,576.8900	10.5769	1.283	0	0	0
2022/10/18	R213	02/02/2023	10.01	Put	Bond Future	6,414.0600	6.4141	6,532.4900	6.5325	1.846	0	0	476
2022/10/18	R213	02/02/2023	10.21	Call	Bond Future	403.9900	0.4040	376.6400	0.3766	(6.770)	0	0	0
2022/10/18	R213	02/02/2023	10.21	Put	Bond Future	5,562.5400	5.5625	5,674.7800	5.6748	2.018	0	0	0
2022/10/18	R213	04/05/2023	10.75	Call	Bond Future	1,380.8800	1.3809	1,329.8100	1.3298	(3.698)	0	0	0
2022/10/18	R213	04/05/2023	10.75	Put	Bond Future	4,538.3800	4.5384	4,624.2200	4.6242	1.891	0	0	0
2022/10/18	R213	04/05/2023			Bond Future	11.4655	78.6670	11.4973	78.5301	0.278	0.0000	0.0000	0
2022/10/18	R213	04/05/2023	10.74	Call	Bond Future	1,366.3300	1.3663	1,315.6200	1.3156	(3.711)	0	0	0
2022/10/18	R213	04/05/2023	10.74	Put	Bond Future	4,569.1200	4.5691	4,655.3200	4.6553	1.887	0	0	0
2022/10/18	R213	04/05/2023	10.73	Call	Bond Future	1,351.6800	1.3517	1,301.3300	1.3013	(3.725)	0	0	0
2022/10/18	R213	04/05/2023	10.73	Put	Bond Future	4,599.7800	4.5998	4,686.3400	4.6863	1.882	0	0	0
2022/10/18	R213	03/08/2023	11.62	Put	Bond Future	3,028.6900	3.0287	3,102.7500	3.1027	2.445	0	0	0
2022/10/18	R213	03/08/2023	11.63	Call	Bond Future	3,152.4900	3.1525	3,060.8000	3.0608	(2.908)	0	0	0
2022/10/18	R213	03/08/2023			Bond Future	11.5959	80.3161	11.6354	80.1507	0.340	0.0000	0.0000	0
2022/10/18	R213	03/08/2023	11.62	Call	Bond Future	3,129.5400	3.1295	3,038.2100	3.0382	(2.918)	0	0	0
2022/10/18	R213	03/08/2023	11.63	Put	Bond Future	3,009.7800	3.0098	3,083.4800	3.0835	2.449	0	0	0
2022/10/18	R213	03/08/2023	11.61	Call	Bond Future	3,106.3700	3.1064	3,015.4000	3.0154	(2.928)	0	0	0
2022/10/18	R213	03/08/2023	11.61	Put	Bond Future	3,047.4200	3.0474	3,121.8400	3.1218	2.442	0	0	0
2022/10/18	R213	02/11/2023	11.13	Call	Bond Future	1,742.0100	1.7420	1,664.1700	1.6642	(4.468)	0	0	0
2022/10/18	R213	02/11/2023	11.13	Put	Bond Future	4,281.1700	4.2812	4,403.4900	4.4035	2.857	0	0	0
2022/10/18	R213	02/11/2023			Bond Future	11.7387	78.4537	11.7878	78.2536	0.418	0.0000	0.0000	0
2022/10/18	R213	02/11/2023	11.12	Call	Bond Future	1,725.9000	1.7259	1,648.5200	1.6485	(4.483)	0	0	0
2022/10/18	R213	02/11/2023	11.12	Put	Bond Future	4,307.6500	4.3076	4,430.4300	4.4304	2.850	0	0	0
2022/10/18	R213	02/11/2023	11.11	Call	Bond Future	1,709.8700	1.7099	1,632.9700	1.6330	(4.497)	0	0	0
2022/10/18	R213	02/11/2023	11.11	Put	Bond Future	4,334.2400	4.3342	4,457.5000	4.4575	2.844	0	0	0
2022/10/18	R214	03/11/2022	11.34	Call	Bond Future	148.6100	0.1486	135.5700	0.1356	(8.775)	0	0	0
2022/10/18	R214	03/11/2022	11.36	Put	Bond Future	2,412.3500	2.4124	2,392.9900	2.3930	(0.803)	0	0	0
2022/10/18	R214	03/11/2022			Bond Future	11.7921	61.8465	11.7910	61.8521	(0.009)	0.0000	0.0000	16,475
2022/10/18	R214	03/11/2022	11.34	Put	Bond Future	2,503.5400	2.5035	2,484.9400	2.4849	(0.743)	0	0	0
2022/10/18	R214	03/11/2022	11.35	Call	Bond Future	156.4600	0.1565	143.0400	0.1430	(8.577)	0	0	0
2022/10/18	R214	03/11/2022	11.35	Put	Bond Future	2,457.7600	2.4578	2,438.7800	2.4388	(0.772)	0	0	0
2022/10/18	R214	03/11/2022	11.36	Call	Bond Future	164.6200	0.1646	150.8200	0.1508	(8.383)	0	0	0
2022/10/18	R214	02/02/2023	11.10	Call	Bond Future	752.4000	0.7524	744.6200	0.7446	(1.034)	0	0	1,600
2022/10/18	R214	02/02/2023	11.07	Call	Bond Future	713.5100	0.7135	705.9200	0.7059	(1.064)	0	0	0
2022/10/18	R214	02/02/2023	11.07	Put	Bond Future	5,197.0700	5.1971	5,188.4900	5.1885	(0.165)	0	0	0
2022/10/18	R214	02/02/2023	11.08	Call	Bond Future	726.3200	0.7263	718.6700	0.7187	(1.053)	0	0	0
2022/10/18	R214	02/02/2023	11.08	Put	Bond Future	5,154.3600	5.1544	5,145.7200	5.1457	(0.168)	0	0	0
2022/10/18	R214	02/02/2023			Bond Future	11.9233	62.9966	11.9231	62.9976	(0.002)	0.0000	0.0000	70,946
2022/10/18	R214	02/02/2023	11.10	Put	Bond Future	5,069.6000	5.0696	5,060.8300	5.0608	(0.173)	0	0	0
2022/10/18	R214	02/02/2023	11.80	Call	Bond Future	2,071.5900	2.0716	2,061.1400	2.0611	(0.504)	0	0	1,600
2022/10/18	R214	02/02/2023	11.80	Put	Bond Future	2,688.7100	2.6887	2,677.2700	2.6773	(0.425)	0	0	0
2022/10/18	R214	02/02/2023	11.09	Call	Bond Future	739.2800	0.7393	731.5700	0.7316	(1.043)	0	0	0
2022/10/18	R214	02/02/2023	11.09	Put	Bond Future	5,111.8600	5.1119	5,103.1600	5.1032	(0.170)	0	0	0
2022/10/18	R214	04/05/2023	11.37	Call	Bond Future	1,788.5000	1.7885	1,783.0600	1.7831	(0.304)	0	0	0
2022/10/18	R214	04/05/2023	11.37	Put	Bond Future	5,167.7900	5.1678	5,157.0600	5.1571	(0.208)	0	0	0
2022/10/18	R214	04/05/2023	11.36	Call	Bond Future	1,769.9600	1.7700	1,764.5300	1.7645	(0.307)	0	0	0
2022/10/18	R214	04/05/2023	11.36	Put	Bond Future	5,202.6400	5.2026	5,191.9200	5.1919	(0.206)	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
2022/10/18	R214	04/05/2023			Bond Future	12.0311	60.9802	12.0300	60.9855	(0.009)	0.0000	0.0000	0
2022/10/18	R214	04/05/2023	11.38	Call	Bond Future	1,807.1500	1.8072	1,801.6900	1.8017	(0.302)	0	0	0
2022/10/18	R214	04/05/2023	11.38	Put	Bond Future	5,133.1200	5.1331	5,122.3700	5.1224	(0.209)	0	0	0
2022/10/18	R214	03/08/2023	12.15	Call	Bond Future	3,797.8000	3.7978	3,783.5500	3.7836	(0.375)	0	0	0
2022/10/18	R214	03/08/2023	12.15	Put	Bond Future	3,729.0100	3.7290	3,729.3400	3.7293	0.009	0	0	0
2022/10/18	R214	03/08/2023	12.14	Call	Bond Future	3,772.1800	3.7722	3,757.9700	3.7580	(0.377)	0	0	0
2022/10/18	R214	03/08/2023	12.14	Put	Bond Future	3,751.6200	3.7516	3,751.9900	3.7520	0.010	0	0	0
2022/10/18	R214	03/08/2023			Bond Future	12.1357	62.2588	12.1388	62.2442	0.025	0.0000	0.0000	0
2022/10/18	R214	03/08/2023	12.16	Call	Bond Future	3,823.7000	3.8237	3,809.4200	3.8094	(0.373)	0	0	0
2022/10/18	R214	03/08/2023	12.16	Put	Bond Future	3,706.7500	3.7068	3,707.0500	3.7070	0.008	0	0	0
2022/10/18	R214	02/11/2023	11.46	Call	Bond Future	2,151.3700	2.1514	2,132.4300	2.1324	(0.880)	0	0	0
2022/10/18	R214	02/11/2023	11.46	Put	Bond Future	6,087.3300	6.0873	6,107.5000	6.1075	0.331	0	0	0
2022/10/18	R214	02/11/2023	11.45	Put	Bond Future	6,121.9600	6.1220	6,142.2300	6.1422	0.331	0	0	0
2022/10/18	R214	02/11/2023			Bond Future	12.2463	60.2700	12.2545	60.2309	0.067	0.0000	0.0000	0
2022/10/18	R214	02/11/2023	11.47	Call	Bond Future	2,169.4600	2.1695	2,150.4300	2.1504	(0.877)	0	0	0
2022/10/18	R214	02/11/2023	11.47	Put	Bond Future	6,052.8300	6.0528	6,072.9100	6.0729	0.332	0	0	0
2022/10/18	R214	02/11/2023	11.45	Call	Bond Future	2,133.3500	2.1334	2,114.5100	2.1145	(0.883)	0	0	0
2022/10/18	R248	03/11/2022	10.60	Call	Bond Future	0.5700	0.0006	0.3900	0.0004	(31.579)	0	0	874
2022/10/18	R248	03/11/2022	10.60	Put	Bond Future	8,326.6900	8.3267	8,319.8700	8.3199	(0.082)	0	0	0
2022/10/18	R248	03/11/2022	10.70	Call	Bond Future	1.3900	0.0014	1.0000	0.0010	(28.058)	0	0	0
2022/10/18	R248	03/11/2022	10.70	Put	Bond Future	7,580.6000	7.5806	7,573.5700	7.5736	(0.093)	0	0	0
2022/10/18	R248	03/11/2022	11.32	Call	Bond Future	151.6700	0.1517	137.1600	0.1372	(9.567)	0	0	0
2022/10/18	R248	03/11/2022	11.20	Call	Bond Future	75.7500	0.0758	66.4200	0.0664	(12.317)	0	0	0
2022/10/18	R248	03/11/2022	11.20	Put	Bond Future	4,087.2300	4.0872	4,071.2600	4.0713	(0.391)	0	0	0
2022/10/18	R248	03/11/2022	11.30	Put	Bond Future	3,465.7200	3.4657	3,445.4900	3.4455	(0.584)	0	0	0
2022/10/18	R248	03/11/2022	11.31	Put	Bond Future	3,405.8200	3.4058	3,385.1300	3.3851	(0.607)	0	0	0
2022/10/18	R248	03/11/2022			Bond Future	11.8112	77.1404	11.8101	77.1470	(0.009)	0.0000	0.0000	86,316
2022/10/18	R248	03/11/2022	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/18	R248	03/11/2022	10.00	Put	Bond Future	13,059.9300	13.0599	13,053.2900	13.0533	(0.051)	0	0	0
2022/10/18	R248	03/11/2022	11.32	Put	Bond Future	3,346.3900	3.3464	3,325.2400	3.3252	(0.632)	0	0	0
2022/10/18	R248	03/11/2022	11.90	Call	Bond Future	1,416.1500	1.4162	1,387.3500	1.3874	(2.034)	0	0	0
2022/10/18	R248	03/11/2022	11.90	Put	Bond Future	862.8900	0.8629	827.4500	0.8275	(4.107)	0	0	0
2022/10/18	R248	03/11/2022	11.30	Call	Bond Future	135.9000	0.1359	122.3100	0.1223	(10.000)	0	0	874
2022/10/18	R248	03/11/2022	11.31	Call	Bond Future	143.6000	0.1436	129.5500	0.1296	(9.784)	0	0	0
2022/10/18	R248	02/02/2023	11.08	Call	Bond Future	880.8200	0.8808	871.3000	0.8713	(1.081)	0	0	0
2022/10/18	R248	02/02/2023	11.08	Put	Bond Future	6,505.4200	6.5054	6,495.1000	6.4951	(0.159)	0	0	0
2022/10/18	R248	02/02/2023	11.10	Put	Bond Future	6,398.0600	6.3981	6,387.5900	6.3876	(0.164)	0	0	0
2022/10/18	R248	02/02/2023	11.70	Call	Bond Future	2,246.8700	2.2469	2,233.9100	2.2339	(0.577)	0	0	2,542
2022/10/18	R248	02/02/2023	11.70	Put	Bond Future	3,735.5100	3.7355	3,721.7500	3.7218	(0.368)	0	0	0
2022/10/18	R248	02/02/2023	11.00	Call	Bond Future	760.0000	0.7600	751.1300	0.7511	(1.167)	0	0	2,542
2022/10/18	R248	02/02/2023	11.00	Put	Bond Future	6,946.8100	6.9468	6,937.1400	6.9371	(0.139)	0	0	0
2022/10/18	R248	02/02/2023			Bond Future	11.9379	78.6118	11.9377	78.6126	(0.001)	0.0000	0.0000	239,201
2022/10/18	R248	02/02/2023	11.10	Call	Bond Future	912.9600	0.9130	903.2900	0.9033	(1.059)	0	0	0
2022/10/18	R248	02/02/2023	11.06	Call	Bond Future	849.4300	0.8494	840.0700	0.8401	(1.102)	0	0	0
2022/10/18	R248	02/02/2023	11.06	Put	Bond Future	6,613.9500	6.6139	6,603.7900	6.6038	(0.154)	0	0	0
2022/10/18	R248	02/02/2023	11.07	Call	Bond Future	865.0300	0.8650	855.5900	0.8556	(1.091)	0	0	0
2022/10/18	R248	02/02/2023	11.07	Put	Bond Future	6,559.5300	6.5595	6,549.2900	6.5493	(0.156)	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
2022/10/18	R248	02/02/2023	10.40	Call	Bond Future	237.1300	0.2371	232.5200	0.2325	(1.944)	0	0	0
2022/10/18	R248	02/02/2023	10.40	Put	Bond Future	10,866.4500	10.8664	10,861.0400	10.8610	(0.050)	0	0	0
2022/10/18	R248	04/05/2023	11.35	Call	Bond Future	2,139.7200	2.1397	2,132.8700	2.1329	(0.320)	0	0	0
2022/10/18	R248	04/05/2023	11.35	Put	Bond Future	6,596.8100	6.5968	6,583.7200	6.5837	(0.198)	0	0	0
2022/10/18	R248	04/05/2023			Bond Future	12.0498	75.7522	12.0487	75.7584	(0.009)	0.0000	0.0000	10,943
2022/10/18	R248	04/05/2023	11.33	Call	Bond Future	2,094.7800	2.0948	2,087.9500	2.0879	(0.326)	0	0	0
2022/10/18	R248	04/05/2023	11.33	Put	Bond Future	6,686.1400	6.6861	6,673.0700	6.6731	(0.195)	0	0	0
2022/10/18	R248	04/05/2023	11.34	Call	Bond Future	2,117.2900	2.1173	2,110.4500	2.1104	(0.323)	0	0	0
2022/10/18	R248	04/05/2023	11.34	Put	Bond Future	6,641.4700	6.6415	6,628.3900	6.6284	(0.197)	0	0	0
2022/10/18	R248	03/08/2023	12.11	Call	Bond Future	4,340.7700	4.3408	4,323.4600	4.3235	(0.399)	0	0	0
2022/10/18	R248	03/08/2023	12.11	Put	Bond Future	4,651.2000	4.6512	4,652.3900	4.6524	0.026	0	0	0
2022/10/18	R248	03/08/2023			Bond Future	12.1620	77.3030	12.1651	77.2845	0.026	0.0000	0.0000	0
2022/10/18	R248	03/08/2023	12.09	Call	Bond Future	4,278.6600	4.2787	4,261.4300	4.2614	(0.403)	0	0	0
2022/10/18	R248	03/08/2023	12.09	Put	Bond Future	4,709.1200	4.7091	4,710.3900	4.7104	0.027	0	0	0
2022/10/18	R248	03/08/2023	12.10	Call	Bond Future	4,309.6700	4.3097	4,292.4000	4.2924	(0.401)	0	0	0
2022/10/18	R248	03/08/2023	12.10	Put	Bond Future	4,680.0700	4.6801	4,681.3000	4.6813	0.026	0	0	0
2022/10/18	R248	02/11/2023	11.47	Call	Bond Future	2,356.6600	2.3567	2,334.2100	2.3342	(0.953)	0	0	0
2022/10/18	R248	02/11/2023	11.48	Call	Bond Future	2,378.4800	2.3785	2,355.9000	2.3559	(0.949)	0	0	0
2022/10/18	R248	02/11/2023	11.49	Put	Bond Future	7,237.2800	7.2373	7,263.6200	7.2636	0.364	0	0	0
2022/10/18	R248	02/11/2023			Bond Future	12.2705	74.5083	12.2789	74.4593	0.068	0.0000	0.0000	0
2022/10/18	R248	02/11/2023	11.47	Put	Bond Future	7,324.8200	7.3248	7,351.4100	7.3514	0.363	0	0	0
2022/10/18	R248	02/11/2023	11.48	Put	Bond Future	7,280.9500	7.2810	7,307.4100	7.3074	0.363	0	0	0
2022/10/18	R248	02/11/2023	11.49	Call	Bond Future	2,400.4100	2.4004	2,377.7100	2.3777	(0.946)	0	0	0

**Total**

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