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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/10/2022 TO 20/10/2022

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
2022/10/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/20	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/20	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/20	2025	03/11/2022		Bond Future	165.7235	165.7235	165.0675	165.0675	(0.396)	0.0000	0.0000	3,084
2022/10/20	2025	02/02/2023		Bond Future	167.1190	167.1190	166.4473	166.4473	(0.402)	0.0000	0.0000	4,221
2022/10/20	2025	04/05/2023		Bond Future	170.5681	170.5681	169.8810	169.8810	(0.403)	0.0000	0.0000	0
2022/10/20	2025	03/08/2023		Bond Future	172.3710	172.3710	171.6691	171.6691	(0.407)	0.0000	0.0000	0
2022/10/20	2025	02/11/2023		Bond Future	175.9706	175.9706	175.2540	175.2540	(0.407)	0.0000	0.0000	0
2022/10/20	2029	03/11/2022		Bond Future	118.1616	118.1616	115.6513	115.6513	(2.124)	0.0000	0.0000	912
2022/10/20	2029	02/02/2023		Bond Future	120.3718	120.3718	117.8122	117.8122	(2.126)	0.0000	0.0000	1,086

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/20	2029	04/05/2023			Bond Future	121.5599	121.5599	118.9464	118.9464	(2.150)	0.0000	0.0000	0
2022/10/20	2029	03/08/2023			Bond Future	124.0939	124.0939	121.4255	121.4255	(2.150)	0.0000	0.0000	0
2022/10/20	2029	02/11/2023			Bond Future	125.3487	125.3487	122.6247	122.6247	(2.173)	0.0000	0.0000	0
2022/10/20	2030	03/11/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/10/20	2030	03/11/2022	9.70	Put	Bond Future	5,491.3000	5.4913	5,862.4600	5.8625	6.759	0	0	0
2022/10/20	2030	03/11/2022	10.10	Call	Bond Future	1.2700	0.0013	0.3100	0.0003	(75.591)	0	0	0
2022/10/20	2030	03/11/2022	10.10	Put	Bond Future	3,587.4700	3.5875	3,957.6700	3.9577	10.319	0	0	0
2022/10/20	2030	03/11/2022	10.20	Put	Bond Future	3,124.0700	3.1241	3,491.0200	3.4910	11.746	0	0	0
2022/10/20	2030	03/11/2022			Bond Future	10.8832	87.9708	10.9666	87.5997	0.767	0.0000	0.0000	45,939
2022/10/20	2030	03/11/2022	10.08	Call	Bond Future	0.8800	0.0009	0.2000	0.0002	(77.273)	0	0	0
2022/10/20	2030	03/11/2022	10.08	Put	Bond Future	3,681.1300	3.6811	4,051.6100	4.0516	10.064	0	0	0
2022/10/20	2030	03/11/2022	10.09	Call	Bond Future	1.0600	0.0011	0.2500	0.0003	(76.415)	0	0	0
2022/10/20	2030	03/11/2022	10.09	Put	Bond Future	3,634.2700	3.6343	4,004.6200	4.0046	10.190	0	0	0
2022/10/20	2030	03/11/2022	10.20	Call	Bond Future	6.2500	0.0063	2.0400	0.0020	(67.360)	0	0	500
2022/10/20	2030	03/11/2022	11.57	Call	Bond Future	3,068.2000	3.0682	2,717.3300	2.7173	(11.436)	0	0	0
2022/10/20	2030	03/11/2022	11.57	Put	Bond Future	72.7900	0.0728	93.0800	0.0931	27.875	0	0	500
2022/10/20	2030	02/02/2023	11.16	Put	Bond Future	1,754.5400	1.7545	1,921.6700	1.9217	9.526	0	0	388
2022/10/20	2030	02/02/2023	11.35	Call	Bond Future	2,727.0900	2.7271	2,490.4800	2.4905	(8.676)	0	0	5,000
2022/10/20	2030	02/02/2023	11.35	Put	Bond Future	1,430.6600	1.4307	1,573.8700	1.5739	10.010	0	0	0
2022/10/20	2030	02/02/2023	9.99	Call	Bond Future	428.5700	0.4286	361.4900	0.3615	(15.652)	0	0	0
2022/10/20	2030	02/02/2023	10.00	Call	Bond Future	435.0300	0.4350	367.1100	0.3671	(15.613)	0	0	0
2022/10/20	2030	02/02/2023	10.01	Put	Bond Future	5,079.1400	5.0791	5,390.0900	5.3901	6.122	0	0	0
2022/10/20	2030	02/02/2023	9.80	Call	Bond Future	319.9900	0.3200	267.4100	0.2674	(16.432)	0	0	0
2022/10/20	2030	02/02/2023	9.94	Put	Bond Future	5,357.9500	5.3579	5,674.7600	5.6748	5.913	0	0	102
2022/10/20	2030	02/02/2023	9.20	Call	Bond Future	118.9000	0.1189	96.5400	0.0965	(18.806)	0	0	0
2022/10/20	2030	02/02/2023	9.20	Put	Bond Future	8,599.4100	8.5994	8,956.8700	8.9569	4.157	0	0	0
2022/10/20	2030	02/02/2023	9.66	Call	Bond Future	256.3100	0.2563	212.7500	0.2127	(16.995)	0	0	0
2022/10/20	2030	02/02/2023	9.66	Put	Bond Future	6,528.9100	6.5289	6,865.1700	6.8652	5.150	0	0	102
2022/10/20	2030	02/02/2023	8.81	Put	Bond Future	10,460.0900	10.4601	10,828.5600	10.8286	3.523	0	0	0
2022/10/20	2030	02/02/2023	9.04	Call	Bond Future	89.9000	0.0899	72.4500	0.0725	(19.410)	0	0	0
2022/10/20	2030	02/02/2023	9.04	Put	Bond Future	9,354.0400	9.3540	9,716.4100	9.7164	3.874	0	0	0
2022/10/20	2030	02/02/2023	9.08	Put	Bond Future	9,163.9000	9.1639	9,525.1500	9.5251	3.942	0	0	0
2022/10/20	2030	02/02/2023			Bond Future	11.0471	85.5889	11.1353	85.2091	0.798	0.0000	0.0000	87,136
2022/10/20	2030	02/02/2023	11.55	Call	Bond Future	3,286.4500	3.2864	3,026.8400	3.0268	(7.899)	0	0	5,000
2022/10/20	2030	02/02/2023	11.55	Put	Bond Future	1,147.6200	1.1476	1,267.8300	1.2678	10.475	0	0	0
2022/10/20	2030	02/02/2023	11.12	Call	Bond Future	2,144.5900	2.1446	1,937.1400	1.9371	(9.673)	0	0	0
2022/10/20	2030	02/02/2023	11.12	Put	Bond Future	1,830.3900	1.8304	2,002.7600	2.0028	9.417	0	0	0
2022/10/20	2030	02/02/2023	11.16	Call	Bond Future	2,240.6100	2.2406	2,027.9200	2.0279	(9.493)	0	0	0
2022/10/20	2030	02/02/2023	9.99	Put	Bond Future	5,157.4400	5.1574	5,470.1800	5.4702	6.064	0	0	0
2022/10/20	2030	02/02/2023	10.00	Put	Bond Future	5,117.6400	5.1176	5,429.5400	5.4295	6.095	0	0	0
2022/10/20	2030	02/02/2023	10.01	Call	Bond Future	442.7700	0.4428	373.9000	0.3739	(15.554)	0	0	0
2022/10/20	2030	02/02/2023	9.80	Put	Bond Future	5,933.6300	5.9336	6,260.8700	6.2609	5.515	0	0	0
2022/10/20	2030	02/02/2023	9.83	Call	Bond Future	335.3200	0.3353	280.6300	0.2806	(16.310)	0	0	388
2022/10/20	2030	02/02/2023	9.83	Put	Bond Future	5,808.5300	5.8085	6,133.6600	6.1337	5.597	0	0	0
2022/10/20	2030	02/02/2023	9.94	Call	Bond Future	397.3000	0.3973	334.2900	0.3343	(15.860)	0	0	0
2022/10/20	2030	02/02/2023	9.79	Call	Bond Future	315.0600	0.3151	263.1600	0.2632	(16.473)	0	0	0
2022/10/20	2030	02/02/2023	9.79	Put	Bond Future	5,975.5700	5.9756	6,303.4900	6.3035	5.488	0	0	0

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2022/10/20	2030	02/02/2023	8.81	Call	Bond Future	55.0300	0.0550	43.6800	0.0437	(20.625)	0	0	102
2022/10/20	2030	02/02/2023	9.08	Call	Bond Future	96.4400	0.0964	77.8700	0.0779	(19.255)	0	0	388
2022/10/20	2030	04/05/2023	11.34	Call	Bond Future	2,943.2400	2.9432	2,726.2500	2.7263	(7.372)	0	0	0
2022/10/20	2030	04/05/2023	11.34	Put	Bond Future	2,311.3600	2.3114	2,482.8000	2.4828	7.417	0	0	150
2022/10/20	2030	04/05/2023	10.42	Call	Bond Future	1,228.0500	1.2281	1,104.4600	1.1045	(10.064)	0	0	479
2022/10/20	2030	04/05/2023	10.42	Put	Bond Future	4,530.5000	4.5305	4,795.3400	4.7953	5.846	0	0	0
2022/10/20	2030	04/05/2023	10.52	Call	Bond Future	1,366.5400	1.3665	1,233.2000	1.2332	(9.757)	0	0	0
2022/10/20	2030	04/05/2023	10.52	Put	Bond Future	4,230.2900	4.2303	4,485.3800	4.4854	6.030	0	0	0
2022/10/20	2030	04/05/2023	10.53	Call	Bond Future	1,381.0200	1.3810	1,246.6900	1.2467	(9.727)	0	0	0
2022/10/20	2030	04/05/2023	10.53	Put	Bond Future	4,201.0500	4.2011	4,455.1500	4.4551	6.048	0	0	0
2022/10/20	2030	04/05/2023	9.67	Call	Bond Future	551.3900	0.5514	485.6100	0.4856	(11.930)	0	0	479
2022/10/20	2030	04/05/2023	9.67	Put	Bond Future	7,233.3900	7.2334	7,556.0400	7.5560	4.461	0	0	0
2022/10/20	2030	04/05/2023	9.78	Call	Bond Future	622.0100	0.6220	549.3600	0.5494	(11.680)	0	0	388
2022/10/20	2030	04/05/2023	9.78	Put	Bond Future	6,798.3100	6.7983	7,114.0900	7.1141	4.645	0	0	0
2022/10/20	2030	04/05/2023	10.00	Call	Bond Future	786.2600	0.7863	698.3700	0.6984	(11.178)	0	0	1,080
2022/10/20	2030	04/05/2023	10.00	Put	Bond Future	5,961.6000	5.9616	6,262.1400	6.2621	5.041	0	0	0
2022/10/20	2030	04/05/2023	9.03	Call	Bond Future	251.2000	0.2512	217.1700	0.2172	(13.547)	0	0	388
2022/10/20	2030	04/05/2023	9.03	Put	Bond Future	9,946.1900	9.9462	10,300.5900	10.3006	3.563	0	0	0
2022/10/20	2030	04/05/2023	9.58	Put	Bond Future	7,597.1600	7.5972	7,925.0700	7.9251	4.316	0	0	0
2022/10/20	2030	04/05/2023			Bond Future	11.1886	87.3379	11.2815	86.9495	0.830	0.0000	0.0000	0
2022/10/20	2030	04/05/2023	12.57	Call	Bond Future	6,436.0000	6.4360	6,124.7900	6.1248	(4.835)	0	0	0
2022/10/20	2030	04/05/2023	12.57	Put	Bond Future	883.9900	0.8840	961.2100	0.9612	8.735	0	0	350
2022/10/20	2030	04/05/2023	11.62	Call	Bond Future	3,647.1300	3.6471	3,403.8900	3.4039	(6.669)	0	0	0
2022/10/20	2030	04/05/2023	11.62	Put	Bond Future	1,861.9800	1.8620	2,007.1700	2.0072	7.798	0	0	388
2022/10/20	2030	04/05/2023	12.04	Call	Bond Future	4,819.3800	4.8194	4,541.9200	4.5419	(5.757)	0	0	0
2022/10/20	2030	04/05/2023	12.04	Put	Bond Future	1,341.5100	1.3415	1,452.4800	1.4525	8.272	0	0	1,080
2022/10/20	2030	04/05/2023	12.50	Call	Bond Future	6,215.9800	6.2160	5,908.6500	5.9087	(4.944)	0	0	0
2022/10/20	2030	04/05/2023	12.50	Put	Bond Future	934.0300	0.9340	1,015.1300	1.0151	8.683	0	0	479
2022/10/20	2030	04/05/2023	10.54	Call	Bond Future	1,395.3700	1.3954	1,260.0600	1.2601	(9.697)	0	0	0
2022/10/20	2030	04/05/2023	10.54	Put	Bond Future	4,171.7100	4.1717	4,424.8300	4.4248	6.068	0	0	0
2022/10/20	2030	04/05/2023	10.65	Call	Bond Future	1,561.4800	1.5615	1,415.1700	1.4152	(9.370)	0	0	350
2022/10/20	2030	04/05/2023	10.65	Put	Bond Future	3,859.0200	3.8590	4,101.1400	4.1011	6.274	0	0	0
2022/10/20	2030	04/05/2023	9.58	Call	Bond Future	498.7800	0.4988	438.2600	0.4383	(12.134)	0	0	150
2022/10/20	2030	03/08/2023	12.89	Call	Bond Future	7,136.2500	7.1363	6,824.4100	6.8244	(4.370)	0	0	0
2022/10/20	2030	03/08/2023	12.89	Put	Bond Future	1,125.5000	1.1255	1,210.3400	1.2103	7.538	0	0	350
2022/10/20	2030	03/08/2023	11.34	Call	Bond Future	2,979.2400	2.9792	2,772.9800	2.7730	(6.923)	0	0	0
2022/10/20	2030	03/08/2023	11.34	Put	Bond Future	2,977.7000	2.9777	3,168.1200	3.1681	6.395	0	0	0
2022/10/20	2030	03/08/2023	11.35	Call	Bond Future	3,001.2800	3.0013	2,794.1500	2.7942	(6.901)	0	0	0
2022/10/20	2030	03/08/2023	11.36	Put	Bond Future	2,940.7000	2.9407	3,129.3800	3.1294	6.416	0	0	0
2022/10/20	2030	03/08/2023	10.40	Call	Bond Future	1,329.6400	1.3296	1,207.3900	1.2074	(9.194)	0	0	1,012
2022/10/20	2030	03/08/2023	10.65	Call	Bond Future	1,679.4200	1.6794	1,535.4500	1.5354	(8.573)	0	0	350
2022/10/20	2030	03/08/2023	10.65	Put	Bond Future	4,538.9500	4.5389	4,791.6600	4.7917	5.568	0	0	0
2022/10/20	2030	03/08/2023			Bond Future	11.3396	85.1322	11.4376	84.7356	0.864	0.0000	0.0000	0
2022/10/20	2030	03/08/2023	12.59	Call	Bond Future	6,249.7300	6.2497	5,953.3000	5.9533	(4.743)	0	0	0
2022/10/20	2030	03/08/2023	12.59	Put	Bond Future	1,358.8600	1.3589	1,459.1100	1.4591	7.378	0	0	1,012
2022/10/20	2030	03/08/2023	11.35	Put	Bond Future	2,959.1500	2.9592	3,148.7000	3.1487	6.406	0	0	0
2022/10/20	2030	03/08/2023	11.36	Call	Bond Future	3,023.4000	3.0234	2,815.4000	2.8154	(6.880)	0	0	0
2022/10/20	2030	03/08/2023	10.40	Put	Bond Future	5,255.6900	5.2557	5,530.1200	5.5301	5.222	0	0	0

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2022/10/20	2030	02/11/2023	10.81	Call	Bond Future	1,538.6800	1.5387	1,395.6400	1.3956	(9.296)	0	0	0
2022/10/20	2030	02/11/2023	10.81	Put	Bond Future	4,267.3100	4.2673	4,529.1700	4.5292	6.136	0	0	0
2022/10/20	2030	02/11/2023	10.80	Call	Bond Future	1,523.6200	1.5236	1,381.5300	1.3815	(9.326)	0	0	0
2022/10/20	2030	02/11/2023	10.80	Put	Bond Future	4,293.1900	4.2932	4,556.0000	4.5560	6.122	0	0	0
2022/10/20	2030	02/11/2023			Bond Future	11.4900	86.8921	11.5932	86.4872	0.899	0.0000	0.0000	0
2022/10/20	2030	02/11/2023	10.82	Call	Bond Future	1,553.5000	1.5535	1,409.5200	1.4095	(9.268)	0	0	0
2022/10/20	2030	02/11/2023	10.82	Put	Bond Future	4,241.2100	4.2412	4,502.1300	4.5021	6.152	0	0	0
2022/10/20	2032	03/11/2022	9.31	Put	Bond Future	11,124.9300	11.1249	11,515.2000	11.5152	3.508	0	0	0
2022/10/20	2032	03/11/2022	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	454
2022/10/20	2032	03/11/2022	9.36	Put	Bond Future	10,830.2600	10.8303	11,220.5300	11.2205	3.604	0	0	0
2022/10/20	2032	03/11/2022	9.46	Put	Bond Future	10,244.5800	10.2446	10,634.8500	10.6348	3.810	0	0	0
2022/10/20	2032	03/11/2022	10.56	Put	Bond Future	4,114.7800	4.1148	4,502.4400	4.5024	9.421	0	0	180
2022/10/20	2032	03/11/2022	9.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	750
2022/10/20	2032	03/11/2022	9.92	Put	Bond Future	7,611.8800	7.6119	8,002.1500	8.0022	5.127	0	0	0
2022/10/20	2032	03/11/2022	10.11	Put	Bond Future	6,553.2600	6.5533	6,943.5200	6.9435	5.955	0	0	454
2022/10/20	2032	03/11/2022	10.16	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/10/20	2032	03/11/2022	10.16	Put	Bond Future	6,277.4200	6.2774	6,667.6800	6.6677	6.217	0	0	180
2022/10/20	2032	03/11/2022			Bond Future	11.3569	83.2011	11.4353	82.8108	0.690	0.0000	0.0000	113,000
2022/10/20	2032	03/11/2022	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	180
2022/10/20	2032	03/11/2022	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/10/20	2032	03/11/2022	11.55	Call	Bond Future	1,417.7700	1.4178	1,138.7000	1.1387	(19.684)	0	0	0
2022/10/20	2032	03/11/2022	11.55	Put	Bond Future	461.1000	0.4611	572.3000	0.5723	24.116	0	0	500
2022/10/20	2032	03/11/2022	12.30	Call	Bond Future	4,561.0600	4.5611	4,177.2100	4.1772	(8.416)	0	0	0
2022/10/20	2032	03/11/2022	12.30	Put	Bond Future	27.0900	0.0271	33.5100	0.0335	23.699	0	0	750
2022/10/20	2032	03/11/2022	10.66	Call	Bond Future	12.4700	0.0125	4.9500	0.0050	(60.305)	0	0	0
2022/10/20	2032	03/11/2022	10.66	Put	Bond Future	3,592.7100	3.5927	3,975.4600	3.9755	10.654	0	0	0
2022/10/20	2032	03/11/2022	10.67	Call	Bond Future	13.8600	0.0139	5.5800	0.0056	(59.740)	0	0	750
2022/10/20	2032	03/11/2022	10.67	Put	Bond Future	3,541.2800	3.5413	3,923.2700	3.9233	10.787	0	0	0
2022/10/20	2032	03/11/2022	11.45	Call	Bond Future	1,091.9300	1.0919	846.6900	0.8467	(22.459)	0	0	0
2022/10/20	2032	03/11/2022	11.45	Put	Bond Future	628.8200	0.6288	773.8500	0.7739	23.064	0	0	7,500
2022/10/20	2032	03/11/2022	10.21	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	500
2022/10/20	2032	03/11/2022	10.21	Put	Bond Future	6,002.7000	6.0027	6,392.9600	6.3930	6.501	0	0	0
2022/10/20	2032	03/11/2022	10.49	Call	Bond Future	1.5000	0.0015	0.4300	0.0004	(71.333)	0	0	0
2022/10/20	2032	03/11/2022	10.49	Put	Bond Future	4,486.4100	4.4864	4,875.6100	4.8756	8.675	0	0	454
2022/10/20	2032	03/11/2022	10.56	Call	Bond Future	3.9000	0.0039	1.2900	0.0013	(66.923)	0	0	0
2022/10/20	2032	03/11/2022	10.11	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/10/20	2032	02/02/2023	11.69	Call	Bond Future	2,777.2800	2.7773	2,544.1800	2.5442	(8.393)	0	0	0
2022/10/20	2032	02/02/2023	11.69	Put	Bond Future	1,950.3900	1.9504	2,116.4900	2.1165	8.516	0	0	0
2022/10/20	2032	02/02/2023	10.40	Call	Bond Future	439.7300	0.4397	373.7000	0.3737	(15.016)	0	0	0
2022/10/20	2032	02/02/2023	10.40	Put	Bond Future	6,136.4200	6.1364	6,469.5900	6.4696	5.429	0	0	0
2022/10/20	2032	02/02/2023	10.50	Call	Bond Future	519.2500	0.5192	443.8200	0.4438	(14.527)	0	0	0
2022/10/20	2032	02/02/2023	10.50	Put	Bond Future	5,685.8600	5.6859	6,009.6300	6.0096	5.694	0	0	454
2022/10/20	2032	02/02/2023	10.67	Call	Bond Future	703.7200	0.7037	608.8600	0.6089	(13.480)	0	0	750
2022/10/20	2032	02/02/2023	10.67	Put	Bond Future	4,978.9000	4.9789	5,283.2400	5.2832	6.113	0	0	0
2022/10/20	2032	02/02/2023	10.22	Call	Bond Future	321.4900	0.3215	270.3400	0.2703	(15.910)	0	0	500
2022/10/20	2032	02/02/2023	10.22	Put	Bond Future	6,983.0900	6.9831	7,331.1400	7.3311	4.984	0	0	0
2022/10/20	2032	02/02/2023	9.47	Call	Bond Future	71.1400	0.0711	57.0500	0.0571	(19.806)	0	0	500

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
2022/10/20	2032	02/02/2023	9.47	Put	Bond Future	10,907.1300	10.9071	11,292.2400	11.2922	3.531	0	0	0
2022/10/20	2032	02/02/2023	9.92	Call	Bond Future	183.1300	0.1831	151.2000	0.1512	(17.436)	0	0	750
2022/10/20	2032	02/02/2023	9.92	Put	Bond Future	8,484.2600	8.4843	8,851.5300	8.8515	4.329	0	0	0
2022/10/20	2032	02/02/2023			Bond Future	11.5190	84.7367	11.6013	84.3375	0.714	0.0000	0.0000	110,937
2022/10/20	2032	02/02/2023	11.84	Call	Bond Future	3,216.9300	3.2169	2,965.1300	2.9651	(7.827)	0	0	0
2022/10/20	2032	02/02/2023	11.84	Put	Bond Future	1,673.9800	1.6740	1,821.3800	1.8214	8.805	0	0	500
2022/10/20	2032	02/02/2023	12.75	Call	Bond Future	6,340.5300	6.3405	6,005.2900	6.0053	(5.287)	0	0	0
2022/10/20	2032	02/02/2023	12.75	Put	Bond Future	630.4300	0.6304	694.3900	0.6944	10.145	0	0	750
2022/10/20	2032	02/02/2023	10.38	Call	Bond Future	425.0500	0.4251	360.8000	0.3608	(15.116)	0	0	0
2022/10/20	2032	02/02/2023	10.38	Put	Bond Future	6,228.2600	6.2283	6,563.2100	6.5632	5.378	0	0	0
2022/10/20	2032	02/02/2023	10.39	Call	Bond Future	432.2800	0.4323	367.1600	0.3672	(15.064)	0	0	0
2022/10/20	2032	02/02/2023	10.39	Put	Bond Future	6,182.2100	6.1822	6,516.2900	6.5163	5.404	0	0	0
2022/10/20	2032	02/02/2023	10.16	Call	Bond Future	288.4000	0.2884	241.6400	0.2416	(16.214)	0	0	0
2022/10/20	2032	02/02/2023	10.16	Put	Bond Future	7,274.7500	7.2748	7,627.1900	7.6272	4.845	0	0	454
2022/10/20	2032	02/02/2023	9.31	Call	Bond Future	48.3700	0.0484	38.3200	0.0383	(20.777)	0	0	454
2022/10/20	2032	02/02/2023	9.31	Put	Bond Future	11,808.1100	11.8081	12,197.2600	12.1973	3.296	0	0	0
2022/10/20	2032	04/05/2023	10.89	Call	Bond Future	1,522.6600	1.5227	1,386.5100	1.3865	(8.942)	0	0	0
2022/10/20	2032	04/05/2023	10.89	Put	Bond Future	5,277.6200	5.2776	5,549.5900	5.5496	5.153	0	0	0
2022/10/20	2032	04/05/2023	11.37	Call	Bond Future	2,458.5700	2.4586	2,272.3300	2.2723	(7.575)	0	0	400
2022/10/20	2032	04/05/2023	13.43	Call	Bond Future	8,754.2600	8.7543	8,411.4800	8.4115	(3.916)	0	0	0
2022/10/20	2032	04/05/2023	13.43	Put	Bond Future	876.0100	0.8760	941.3500	0.9414	7.459	0	0	400
2022/10/20	2032	04/05/2023			Bond Future	11.6567	82.3044	11.7428	81.8963	0.739	0.0000	0.0000	65,067
2022/10/20	2032	04/05/2023	11.37	Put	Bond Future	3,836.5300	3.8365	4,058.4100	4.0584	5.783	0	0	0
2022/10/20	2032	04/05/2023	10.62	Call	Bond Future	1,122.3300	1.1223	1,012.6900	1.0127	(9.769)	0	0	400
2022/10/20	2032	04/05/2023	10.62	Put	Bond Future	6,254.0000	6.2540	6,552.4800	6.5525	4.773	0	0	0
2022/10/20	2032	04/05/2023	10.87	Call	Bond Future	1,490.2500	1.4903	1,356.1200	1.3561	(9.001)	0	0	0
2022/10/20	2032	04/05/2023	10.87	Put	Bond Future	5,346.1900	5.3462	5,620.1800	5.6202	5.125	0	0	0
2022/10/20	2032	04/05/2023	10.88	Call	Bond Future	1,506.2900	1.5063	1,371.1600	1.3712	(8.971)	0	0	0
2022/10/20	2032	04/05/2023	10.88	Put	Bond Future	5,311.7200	5.3117	5,584.7100	5.5847	5.139	0	0	0
2022/10/20	2032	03/08/2023	11.90	Call	Bond Future	3,769.9100	3.7699	3,541.6100	3.5416	(6.056)	0	0	5,000
2022/10/20	2032	03/08/2023	11.90	Put	Bond Future	3,292.3100	3.2923	3,480.7500	3.4807	5.724	0	0	0
2022/10/20	2032	03/08/2023	11.77	Call	Bond Future	3,439.8300	3.4398	3,223.0200	3.2230	(6.303)	0	0	0
2022/10/20	2032	03/08/2023	11.77	Put	Bond Future	3,563.7700	3.5638	3,763.7000	3.7637	5.610	0	0	0
2022/10/20	2032	03/08/2023			Bond Future	11.7967	84.0027	11.8868	83.5860	0.764	0.0000	0.0000	2,600
2022/10/20	2032	03/08/2023	11.75	Call	Bond Future	3,390.3000	3.3903	3,175.2800	3.1753	(6.342)	0	0	0
2022/10/20	2032	03/08/2023	11.75	Put	Bond Future	3,607.3100	3.6073	3,809.0300	3.8090	5.592	0	0	0
2022/10/20	2032	03/08/2023	11.76	Call	Bond Future	3,415.1700	3.4152	3,199.2500	3.1993	(6.322)	0	0	0
2022/10/20	2032	03/08/2023	11.76	Put	Bond Future	3,585.6300	3.5856	3,786.4500	3.7864	5.601	0	0	0
2022/10/20	2032	02/11/2023	11.24	Call	Bond Future	1,824.5800	1.8246	1,672.2200	1.6722	(8.350)	0	0	0
2022/10/20	2032	02/11/2023	11.24	Put	Bond Future	5,103.4300	5.1034	5,376.5000	5.3765	5.351	0	0	0
2022/10/20	2032	02/11/2023			Bond Future	11.9457	81.5785	12.0401	81.1530	0.790	0.0000	0.0000	0
2022/10/20	2032	02/11/2023	11.22	Call	Bond Future	1,790.4600	1.7905	1,640.0500	1.6400	(8.401)	0	0	0
2022/10/20	2032	02/11/2023	11.22	Put	Bond Future	5,164.7600	5.1648	5,439.7800	5.4398	5.325	0	0	0
2022/10/20	2032	02/11/2023	11.23	Call	Bond Future	1,807.6300	1.8076	1,656.2400	1.6562	(8.375)	0	0	0
2022/10/20	2032	02/11/2023	11.23	Put	Bond Future	5,134.1900	5.1342	5,408.2300	5.4082	5.338	0	0	0
2022/10/20	2033	03/11/2022			Bond Future	112.8770	112.8770	109.6054	109.6054	(2.898)	0.0000	0.0000	590
2022/10/20	2033	02/02/2023			Bond Future	114.9884	114.9884	111.6533	111.6533	(2.900)	0.0000	0.0000	6,990

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2022/10/20	2033	04/05/2023			Bond Future	115.9760	115.9760	112.5711	112.5711	(2.936)	0.0000	0.0000	0
2022/10/20	2033	03/08/2023			Bond Future	118.3934	118.3934	114.9173	114.9173	(2.936)	0.0000	0.0000	0
2022/10/20	2033	02/11/2023			Bond Future	119.4388	119.4388	115.8899	115.8899	(2.971)	0.0000	0.0000	0
2022/10/20	2037	03/11/2022	11.30	Put	Bond Future	3,443.1400	3.4431	3,715.1800	3.7152	7.901	0	0	0
2022/10/20	2037	03/11/2022	11.31	Call	Bond Future	71.2500	0.0713	44.0300	0.0440	(38.204)	0	0	0
2022/10/20	2037	03/11/2022	11.31	Put	Bond Future	3,387.9000	3.3879	3,658.5500	3.6586	7.989	0	0	0
2022/10/20	2037	03/11/2022	11.32	Call	Bond Future	75.8700	0.0759	47.2100	0.0472	(37.775)	0	0	0
2022/10/20	2037	03/11/2022			Bond Future	11.8843	79.3118	11.9377	79.0139	0.449	0.0000	0.0000	24,981
2022/10/20	2037	03/11/2022	11.30	Call	Bond Future	66.8800	0.0669	41.0500	0.0411	(38.621)	0	0	0
2022/10/20	2037	03/11/2022	11.32	Put	Bond Future	3,332.9800	3.3330	3,602.1900	3.6022	8.077	0	0	0
2022/10/20	2037	02/02/2023	11.97	Call	Bond Future	2,480.8800	2.4809	2,319.9500	2.3200	(6.487)	0	0	0
2022/10/20	2037	02/02/2023	11.03	Call	Bond Future	614.8400	0.6148	551.5200	0.5515	(10.299)	0	0	0
2022/10/20	2037	02/02/2023	11.03	Put	Bond Future	6,430.5000	6.4305	6,672.1900	6.6722	3.758	0	0	0
2022/10/20	2037	02/02/2023	11.04	Call	Bond Future	626.5800	0.6266	562.3700	0.5624	(10.248)	0	0	0
2022/10/20	2037	02/02/2023	11.04	Put	Bond Future	6,381.2000	6.3812	6,622.0000	6.6220	3.774	0	0	0
2022/10/20	2037	02/02/2023			Bond Future	12.0350	76.5197	12.0908	76.2147	0.464	0.0000	0.0000	122,210
2022/10/20	2037	02/02/2023	11.10	Call	Bond Future	700.2100	0.7002	630.5100	0.6305	(9.954)	0	0	636
2022/10/20	2037	02/02/2023	11.10	Put	Bond Future	6,089.9900	6.0900	6,325.3000	6.3253	3.864	0	0	0
2022/10/20	2037	02/02/2023	11.97	Put	Bond Future	2,838.2900	2.8383	2,982.3700	2.9824	5.076	0	0	636
2022/10/20	2037	02/02/2023	11.05	Call	Bond Future	638.4800	0.6385	573.3600	0.5734	(10.199)	0	0	0
2022/10/20	2037	02/02/2023	11.05	Put	Bond Future	6,332.1300	6.3321	6,572.0200	6.5720	3.788	0	0	0
2022/10/20	2037	04/05/2023	13.73	Put	Bond Future	1,262.7000	1.2627	1,318.8100	1.3188	4.444	0	0	400
2022/10/20	2037	04/05/2023	11.30	Call	Bond Future	1,626.2500	1.6263	1,523.7700	1.5238	(6.302)	0	0	0
2022/10/20	2037	04/05/2023	11.30	Put	Bond Future	6,513.9800	6.5140	6,723.4600	6.7235	3.216	0	0	0
2022/10/20	2037	04/05/2023	11.31	Call	Bond Future	1,644.2200	1.6442	1,540.9600	1.5410	(6.280)	0	0	0
2022/10/20	2037	04/05/2023	11.31	Put	Bond Future	6,472.9900	6.4730	6,681.6900	6.6817	3.224	0	0	0
2022/10/20	2037	04/05/2023	11.03	Put	Bond Future	7,688.3800	7.6884	7,918.2900	7.9183	2.990	0	0	0
2022/10/20	2037	04/05/2023			Bond Future	12.1673	78.0840	12.2255	77.7721	0.478	0.0000	0.0000	0
2022/10/20	2037	04/05/2023	11.78	Call	Bond Future	2,647.5200	2.6475	2,506.8500	2.5069	(5.313)	0	0	400
2022/10/20	2037	04/05/2023	11.78	Put	Bond Future	4,774.8200	4.7748	4,946.1100	4.9461	3.587	0	0	0
2022/10/20	2037	04/05/2023	13.73	Call	Bond Future	9,019.9900	9.0200	8,764.1400	8.7641	(2.836)	0	0	0
2022/10/20	2037	04/05/2023	11.32	Call	Bond Future	1,662.5100	1.6625	1,558.4800	1.5585	(6.257)	0	0	0
2022/10/20	2037	04/05/2023	11.32	Put	Bond Future	6,432.3800	6.4324	6,640.3100	6.6403	3.233	0	0	0
2022/10/20	2037	04/05/2023	11.03	Call	Bond Future	1,184.5500	1.1845	1,102.5000	1.1025	(6.927)	0	0	400
2022/10/20	2037	03/08/2023	12.13	Call	Bond Future	3,652.1200	3.6521	3,490.6700	3.4907	(4.421)	0	0	0
2022/10/20	2037	03/08/2023	12.13	Put	Bond Future	4,588.1600	4.5882	4,745.3500	4.7454	3.426	0	0	0
2022/10/20	2037	03/08/2023	12.12	Call	Bond Future	3,625.4700	3.6255	3,464.7100	3.4647	(4.434)	0	0	0
2022/10/20	2037	03/08/2023	12.12	Put	Bond Future	4,615.2800	4.6153	4,773.1600	4.7732	3.421	0	0	0
2022/10/20	2037	03/08/2023			Bond Future	12.3058	75.4372	12.3664	75.1186	0.492	0.0000	0.0000	0
2022/10/20	2037	03/08/2023	12.14	Call	Bond Future	3,678.8500	3.6788	3,516.7200	3.5167	(4.407)	0	0	0
2022/10/20	2037	03/08/2023	12.14	Put	Bond Future	4,561.1800	4.5612	4,717.6900	4.7177	3.431	0	0	0
2022/10/20	2037	02/11/2023	11.56	Put	Bond Future	6,731.5300	6.7315	6,945.6200	6.9456	3.180	0	0	0
2022/10/20	2037	02/11/2023	11.57	Call	Bond Future	1,976.1300	1.9761	1,864.2800	1.8643	(5.660)	0	0	0
2022/10/20	2037	02/11/2023	11.55	Put	Bond Future	6,770.1400	6.7701	6,984.9400	6.9849	3.173	0	0	0
2022/10/20	2037	02/11/2023			Bond Future	12.4402	76.9968	12.5032	76.6716	0.506	0.0000	0.0000	0
2022/10/20	2037	02/11/2023	11.56	Call	Bond Future	1,957.8700	1.9579	1,846.7200	1.8467	(5.677)	0	0	0
2022/10/20	2037	02/11/2023	11.57	Put	Bond Future	6,693.0800	6.6931	6,906.4700	6.9065	3.188	0	0	0

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2022/10/20	2037	02/11/2023	11.55	Call	Bond Future	1,939.7100	1.9397	1,829.2700	1.8293	(5.694)	0	0	0
2022/10/20	2038	03/11/2022			Bond Future	125.4686	125.4686	121.9225	121.9225	(2.826)	0.0000	0.0000	1,300
2022/10/20	2038	02/02/2023			Bond Future	125.8981	125.8981	122.2831	122.2831	(2.871)	0.0000	0.0000	2,770
2022/10/20	2038	04/05/2023			Bond Future	128.4970	128.4970	124.8064	124.8064	(2.872)	0.0000	0.0000	1,718
2022/10/20	2038	03/08/2023			Bond Future	129.2041	129.2041	125.4361	125.4361	(2.916)	0.0000	0.0000	0
2022/10/20	2038	02/11/2023			Bond Future	131.9024	131.9024	128.0557	128.0557	(2.916)	0.0000	0.0000	0
2022/10/20	2040	03/11/2022	10.60	Put	Bond Future	8,669.2700	8.6693	8,989.4300	8.9894	3.693	0	0	0
2022/10/20	2040	03/11/2022	10.70	Call	Bond Future	0.3500	0.0004	0.1200	0.0001	(65.714)	0	0	1,078
2022/10/20	2040	03/11/2022	12.00	Call	Bond Future	1,229.6700	1.2297	1,020.0500	1.0200	(17.047)	0	0	0
2022/10/20	2040	03/11/2022	12.00	Put	Bond Future	799.8300	0.7998	910.4600	0.9105	13.832	0	0	0
2022/10/20	2040	03/11/2022	12.52	Call	Bond Future	3,550.3100	3.5503	3,245.9700	3.2460	(8.572)	0	0	0
2022/10/20	2040	03/11/2022	11.39	Call	Bond Future	88.1200	0.0881	55.0600	0.0551	(37.517)	0	0	0
2022/10/20	2040	03/11/2022	11.40	Call	Bond Future	93.6500	0.0937	58.9000	0.0589	(37.106)	0	0	0
2022/10/20	2040	03/11/2022	11.41	Put	Bond Future	3,314.4300	3.3144	3,598.1800	3.5982	8.561	0	0	0
2022/10/20	2040	03/11/2022	11.20	Call	Bond Future	24.0300	0.0240	13.0400	0.0130	(45.734)	0	0	1,078
2022/10/20	2040	03/11/2022	11.20	Put	Bond Future	4,601.0500	4.6011	4,910.3100	4.9103	6.722	0	0	0
2022/10/20	2040	03/11/2022			Bond Future	11.9282	81.2002	11.9816	80.8800	0.448	0.0000	0.0000	13,035
2022/10/20	2040	03/11/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/20	2040	03/11/2022	10.10	Put	Bond Future	12,321.3400	12.3213	12,641.5900	12.6416	2.599	0	0	0
2022/10/20	2040	03/11/2022	10.60	Call	Bond Future	0.1400	0.0001	0.0500	0.0001	(64.286)	0	0	1,467
2022/10/20	2040	03/11/2022	10.70	Put	Bond Future	7,966.1000	7.9661	8,286.1200	8.2861	4.017	0	0	0
2022/10/20	2040	03/11/2022	11.50	Call	Bond Future	165.6200	0.1656	110.8300	0.1108	(33.082)	0	0	0
2022/10/20	2040	03/11/2022	11.50	Put	Bond Future	2,807.5200	2.8075	3,072.9800	3.0730	9.455	0	0	0
2022/10/20	2040	03/11/2022	12.52	Put	Bond Future	116.7700	0.1168	132.6800	0.1327	13.625	0	0	1,078
2022/10/20	2040	03/11/2022	11.39	Put	Bond Future	3,431.3000	3.4313	3,718.4900	3.7185	8.370	0	0	0
2022/10/20	2040	03/11/2022	11.40	Put	Bond Future	3,372.6900	3.3727	3,658.1900	3.6582	8.465	0	0	0
2022/10/20	2040	03/11/2022	11.41	Call	Bond Future	99.4600	0.0995	62.9600	0.0630	(36.698)	0	0	0
2022/10/20	2040	03/11/2022	10.80	Call	Bond Future	0.8500	0.0009	0.3300	0.0003	(61.176)	0	0	0
2022/10/20	2040	03/11/2022	10.80	Put	Bond Future	7,271.9300	7.2719	7,591.6600	7.5917	4.397	0	0	0
2022/10/20	2040	03/11/2022	11.30	Call	Bond Future	49.3300	0.0493	28.9300	0.0289	(41.354)	0	0	1,467
2022/10/20	2040	03/11/2022	11.30	Put	Bond Future	3,973.3700	3.9734	4,273.2200	4.2732	7.546	0	0	0
2022/10/20	2040	02/02/2023	12.24	Call	Bond Future	3,430.1600	3.4302	3,231.9700	3.2320	(5.778)	0	0	0
2022/10/20	2040	02/02/2023	12.24	Put	Bond Future	2,456.9100	2.4569	2,586.6000	2.5866	5.279	0	0	0
2022/10/20	2040	02/02/2023	12.27	Call	Bond Future	3,532.3800	3.5324	3,331.1600	3.3312	(5.696)	0	0	0
2022/10/20	2040	02/02/2023	12.27	Put	Bond Future	2,386.2800	2.3863	2,512.9400	2.5129	5.308	0	0	388
2022/10/20	2040	02/02/2023	11.12	Call	Bond Future	733.6200	0.7336	660.1600	0.6602	(10.013)	0	0	0
2022/10/20	2040	02/02/2023	11.12	Put	Bond Future	6,680.7500	6.6808	6,935.1700	6.9352	3.808	0	0	0
2022/10/20	2040	02/02/2023	11.19	Call	Bond Future	832.5400	0.8325	751.9700	0.7520	(9.678)	0	0	621
2022/10/20	2040	02/02/2023	11.19	Put	Bond Future	6,319.0600	6.3191	6,566.3700	6.5664	3.914	0	0	0
2022/10/20	2040	02/02/2023	12.07	Put	Bond Future	2,892.8600	2.8929	3,040.4600	3.0405	5.102	0	0	621
2022/10/20	2040	02/02/2023	10.96	Call	Bond Future	543.5300	0.5435	484.9200	0.4849	(10.783)	0	0	388
2022/10/20	2040	02/02/2023	10.96	Put	Bond Future	7,558.4200	7.5584	7,827.6900	7.8277	3.563	0	0	0
2022/10/20	2040	02/02/2023	10.93	Call	Bond Future	515.0900	0.5151	458.9000	0.4589	(10.909)	0	0	0
2022/10/20	2040	02/02/2023			Bond Future	12.0731	78.1927	12.1289	77.8648	0.463	0.0000	0.0000	113,491
2022/10/20	2040	02/02/2023	12.07	Call	Bond Future	2,874.8400	2.8748	2,694.5600	2.6946	(6.271)	0	0	0
2022/10/20	2040	02/02/2023	11.10	Call	Bond Future	706.9200	0.7069	635.4500	0.6355	(10.110)	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
2022/10/20	2040	02/02/2023	11.10	Put	Bond Future	6,786.3800	6.7864	7,042.7900	7.0428	3.778	0	0	0
2022/10/20	2040	02/02/2023	11.11	Call	Bond Future	720.1300	0.7201	647.6700	0.6477	(10.062)	0	0	0
2022/10/20	2040	02/02/2023	11.11	Put	Bond Future	6,733.3800	6.7334	6,988.8000	6.9888	3.793	0	0	0
2022/10/20	2040	02/02/2023	10.18	Call	Bond Future	106.5900	0.1066	91.2500	0.0913	(14.392)	0	0	0
2022/10/20	2040	02/02/2023	10.18	Put	Bond Future	12,639.7000	12.6397	12,952.2400	12.9522	2.473	0	0	0
2022/10/20	2040	02/02/2023	10.21	Call	Bond Future	114.5500	0.1146	98.2400	0.0982	(14.238)	0	0	388
2022/10/20	2040	02/02/2023	10.21	Put	Bond Future	12,425.3900	12.4254	12,736.9600	12.7370	2.508	0	0	0
2022/10/20	2040	02/02/2023	10.93	Put	Bond Future	7,732.5300	7.7325	8,004.2200	8.0042	3.514	0	0	0
2022/10/20	2040	04/05/2023	12.78	Call	Bond Future	5,849.9300	5.8499	5,624.1600	5.6242	(3.859)	0	0	0
2022/10/20	2040	04/05/2023	12.78	Put	Bond Future	2,606.0300	2.6060	2,715.5500	2.7156	4.203	0	0	388
2022/10/20	2040	04/05/2023	13.45	Put	Bond Future	1,636.7200	1.6367	1,709.4300	1.7094	4.442	0	0	486
2022/10/20	2040	04/05/2023	11.43	Call	Bond Future	1,902.5500	1.9025	1,784.9700	1.7850	(6.180)	0	0	0
2022/10/20	2040	04/05/2023	11.43	Put	Bond Future	6,567.9700	6.5680	6,785.6800	6.7857	3.315	0	0	0
2022/10/20	2040	04/05/2023	10.73	Put	Bond Future	10,157.6900	10.1577	10,427.6000	10.4276	2.657	0	0	0
2022/10/20	2040	04/05/2023			Bond Future	12.2000	79.7913	12.2581	79.4560	0.477	0.0000	0.0000	0
2022/10/20	2040	04/05/2023	13.45	Call	Bond Future	8,364.6600	8.3647	8,102.0800	8.1021	(3.139)	0	0	0
2022/10/20	2040	04/05/2023	11.42	Call	Bond Future	1,882.0000	1.8820	1,765.2800	1.7653	(6.202)	0	0	0
2022/10/20	2040	04/05/2023	11.42	Put	Bond Future	6,610.8800	6.6109	6,829.4500	6.8295	3.306	0	0	0
2022/10/20	2040	04/05/2023	11.48	Call	Bond Future	2,007.0600	2.0071	1,885.1800	1.8852	(6.073)	0	0	486
2022/10/20	2040	04/05/2023	11.48	Put	Bond Future	6,356.3000	6.3563	6,569.7100	6.5697	3.357	0	0	0
2022/10/20	2040	04/05/2023	10.73	Call	Bond Future	858.9700	0.8590	793.5900	0.7936	(7.611)	0	0	486
2022/10/20	2040	04/05/2023	10.92	Call	Bond Future	1,078.9900	1.0790	1,001.0500	1.0011	(7.223)	0	0	388
2022/10/20	2040	04/05/2023	10.92	Put	Bond Future	9,080.9000	9.0809	9,338.2500	9.3383	2.834	0	0	0
2022/10/20	2040	04/05/2023	11.41	Call	Bond Future	1,861.5800	1.8616	1,745.7200	1.7457	(6.224)	0	0	0
2022/10/20	2040	04/05/2023	11.41	Put	Bond Future	6,654.0100	6.6540	6,873.4400	6.8734	3.298	0	0	0
2022/10/20	2040	04/05/2023	10.17	Call	Bond Future	403.5400	0.4035	367.8500	0.3678	(8.844)	0	0	388
2022/10/20	2040	04/05/2023	10.17	Put	Bond Future	13,705.0200	13.7050	14,004.6200	14.0046	2.186	0	0	0
2022/10/20	2040	03/08/2023	12.23	Call	Bond Future	4,193.0800	4.1931	4,013.3700	4.0134	(4.286)	0	0	0
2022/10/20	2040	03/08/2023	12.23	Put	Bond Future	4,778.2000	4.7782	4,940.9700	4.9410	3.407	0	0	0
2022/10/20	2040	03/08/2023			Bond Future	12.3324	76.9293	12.3930	76.5869	0.491	0.0000	0.0000	0
2022/10/20	2040	03/08/2023	12.22	Call	Bond Future	4,163.9800	4.1640	3,984.9800	3.9850	(4.299)	0	0	0
2022/10/20	2040	03/08/2023	12.22	Put	Bond Future	4,806.6000	4.8066	4,970.0800	4.9701	3.401	0	0	0
2022/10/20	2040	03/08/2023	12.21	Call	Bond Future	4,134.6800	4.1347	3,956.4100	3.9564	(4.312)	0	0	0
2022/10/20	2040	03/08/2023	12.21	Put	Bond Future	4,834.8600	4.8349	4,999.0700	4.9991	3.396	0	0	0
2022/10/20	2040	02/11/2023	11.59	Call	Bond Future	2,333.1200	2.3331	2,208.5300	2.2085	(5.340)	0	0	0
2022/10/20	2040	02/11/2023	11.60	Put	Bond Future	7,404.4500	7.4045	7,628.7100	7.6287	3.029	0	0	0
2022/10/20	2040	02/11/2023	11.58	Call	Bond Future	2,312.9600	2.3130	2,189.1100	2.1891	(5.355)	0	0	0
2022/10/20	2040	02/11/2023	11.58	Put	Bond Future	7,487.2700	7.4873	7,713.0200	7.7130	3.015	0	0	0
2022/10/20	2040	02/11/2023			Bond Future	12.4605	78.5198	12.5234	78.1702	0.505	0.0000	0.0000	0
2022/10/20	2040	02/11/2023	11.59	Put	Bond Future	7,445.6200	7.4456	7,670.6300	7.6706	3.022	0	0	0
2022/10/20	2040	02/11/2023	11.60	Call	Bond Future	2,353.6800	2.3537	2,228.3400	2.2283	(5.325)	0	0	0
2022/10/20	2044	03/11/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/20	2044	03/11/2022	10.10	Put	Bond Future	12,493.5800	12.4936	12,788.8200	12.7888	2.363	0	0	0
2022/10/20	2044	03/11/2022	10.60	Call	Bond Future	0.1200	0.0001	0.0400	0.0000	(66.667)	0	0	1,647
2022/10/20	2044	03/11/2022	10.60	Put	Bond Future	8,703.6500	8.7037	8,998.8100	8.9988	3.391	0	0	0
2022/10/20	2044	03/11/2022	10.80	Call	Bond Future	0.8700	0.0009	0.3500	0.0004	(59.770)	0	0	0
2022/10/20	2044	03/11/2022	10.80	Put	Bond Future	7,262.1800	7.2622	7,556.9000	7.5569	4.058	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
2022/10/20	2044	03/11/2022	11.41	Call	Bond Future	127.5500	0.1276	85.5700	0.0856	(32.913)	0	0	0
2022/10/20	2044	03/11/2022	11.41	Put	Bond Future	3,231.7000	3.2317	3,484.9600	3.4850	7.837	0	0	0
2022/10/20	2044	03/11/2022	11.30	Call	Bond Future	64.9100	0.0649	40.6100	0.0406	(37.436)	0	0	1,647
2022/10/20	2044	03/11/2022	11.30	Put	Bond Future	3,892.8800	3.8929	4,163.8200	4.1638	6.960	0	0	0
2022/10/20	2044	03/11/2022	11.40	Put	Bond Future	3,289.9000	3.2899	3,545.0300	3.5450	7.755	0	0	0
2022/10/20	2044	03/11/2022			Bond Future	11.9016	78.1415	11.9501	77.8463	0.408	0.0000	0.0000	44,639
2022/10/20	2044	03/11/2022	11.39	Call	Bond Future	113.5700	0.1136	75.2800	0.0753	(33.715)	0	0	0
2022/10/20	2044	03/11/2022	11.39	Put	Bond Future	3,348.5100	3.3485	3,605.4600	3.6055	7.674	0	0	0
2022/10/20	2044	03/11/2022	11.40	Call	Bond Future	120.4000	0.1204	80.2900	0.0803	(33.314)	0	0	0
2022/10/20	2044	02/02/2023	12.00	Call	Bond Future	2,796.4200	2.7964	2,631.9800	2.6320	(5.880)	0	0	0
2022/10/20	2044	02/02/2023	12.00	Put	Bond Future	3,023.6200	3.0236	3,161.5400	3.1615	4.561	0	0	4,000
2022/10/20	2044	02/02/2023	11.20	Put	Bond Future	6,213.4200	6.2134	6,436.4900	6.4365	3.590	0	0	0
2022/10/20	2044	02/02/2023	11.90	Call	Bond Future	2,493.0800	2.4931	2,339.0400	2.3390	(6.179)	0	0	1,300
2022/10/20	2044	02/02/2023	11.90	Put	Bond Future	3,325.8200	3.3258	3,474.1400	3.4741	4.460	0	0	0
2022/10/20	2044	02/02/2023	11.14	Call	Bond Future	811.6600	0.8117	738.2400	0.7382	(9.046)	0	0	0
2022/10/20	2044	02/02/2023	11.14	Put	Bond Future	6,526.1500	6.5262	6,755.0900	6.7551	3.508	0	0	0
2022/10/20	2044	02/02/2023	11.15	Call	Bond Future	826.4300	0.8264	752.0400	0.7520	(9.001)	0	0	0
2022/10/20	2044	02/02/2023	11.15	Put	Bond Future	6,473.3200	6.4733	6,701.2900	6.7013	3.522	0	0	0
2022/10/20	2044	02/02/2023			Bond Future	12.0379	75.2027	12.0886	74.9003	0.421	0.0000	0.0000	82,635
2022/10/20	2044	02/02/2023	11.16	Call	Bond Future	841.3800	0.8414	766.0200	0.7660	(8.957)	0	0	0
2022/10/20	2044	02/02/2023	11.16	Put	Bond Future	6,420.7600	6.4208	6,647.7600	6.6478	3.535	0	0	0
2022/10/20	2044	02/02/2023	11.20	Call	Bond Future	903.1200	0.9031	823.8300	0.8238	(8.780)	0	0	1,300
2022/10/20	2044	04/05/2023	11.75	Put	Bond Future	5,301.3900	5.3014	5,471.0000	5.4710	3.199	0	0	4,115
2022/10/20	2044	04/05/2023	11.41	Call	Bond Future	2,020.7100	2.0207	1,908.4200	1.9084	(5.557)	0	0	0
2022/10/20	2044	04/05/2023	11.41	Put	Bond Future	6,643.0000	6.6430	6,839.9900	6.8400	2.965	0	0	0
2022/10/20	2044	04/05/2023	11.42	Call	Bond Future	2,042.1600	2.0422	1,929.0700	1.9291	(5.538)	0	0	0
2022/10/20	2044	04/05/2023	11.42	Put	Bond Future	6,599.4100	6.5994	6,795.6000	6.7956	2.973	0	0	0
2022/10/20	2044	04/05/2023			Bond Future	12.1567	76.7403	12.2095	76.4310	0.434	0.0000	0.0000	0
2022/10/20	2044	04/05/2023	12.25	Call	Bond Future	4,327.8500	4.3279	4,150.0400	4.1500	(4.109)	0	0	0
2022/10/20	2044	04/05/2023	12.25	Put	Bond Future	3,782.3700	3.7824	3,913.8400	3.9138	3.476	0	0	1,500
2022/10/20	2044	04/05/2023	11.43	Call	Bond Future	2,063.9300	2.0639	1,950.0500	1.9500	(5.518)	0	0	0
2022/10/20	2044	04/05/2023	11.43	Put	Bond Future	6,556.2300	6.5562	6,751.6300	6.7516	2.980	0	0	0
2022/10/20	2044	04/05/2023	11.75	Call	Bond Future	2,841.5300	2.8415	2,701.8600	2.7019	(4.915)	0	0	0
2022/10/20	2044	04/05/2023	12.00	Call	Bond Future	3,549.0600	3.5491	3,389.7400	3.3897	(4.489)	0	0	0
2022/10/20	2044	04/05/2023	12.00	Put	Bond Future	4,481.1000	4.4811	4,631.0600	4.6311	3.346	0	0	4,115
2022/10/20	2044	03/08/2023	12.15	Call	Bond Future	4,189.0400	4.1890	4,023.6900	4.0237	(3.947)	0	0	0
2022/10/20	2044	03/08/2023	12.15	Put	Bond Future	4,949.4900	4.9495	5,099.9800	5.1000	3.041	0	0	0
2022/10/20	2044	03/08/2023	12.16	Call	Bond Future	4,218.5400	4.2185	4,052.5300	4.0525	(3.935)	0	0	0
2022/10/20	2044	03/08/2023	12.16	Put	Bond Future	4,920.2200	4.9202	5,070.0500	5.0700	3.045	0	0	0
2022/10/20	2044	03/08/2023			Bond Future	12.2804	73.9406	12.3353	73.6247	0.447	0.0000	0.0000	0
2022/10/20	2044	03/08/2023	12.17	Call	Bond Future	4,248.1300	4.2481	4,081.4500	4.0814	(3.924)	0	0	0
2022/10/20	2044	03/08/2023	12.17	Put	Bond Future	4,891.1200	4.8911	5,040.2800	5.0403	3.050	0	0	0
2022/10/20	2044	02/11/2023	11.57	Call	Bond Future	2,721.9900	2.7220	2,599.1100	2.5991	(4.514)	0	0	0
2022/10/20	2044	02/11/2023	11.57	Put	Bond Future	7,706.9000	7.7069	7,906.4200	7.9064	2.589	0	0	0
2022/10/20	2044	02/11/2023			Bond Future	12.3996	75.4693	12.4565	75.1469	0.459	0.0000	0.0000	0
2022/10/20	2044	02/11/2023	11.55	Call	Bond Future	2,678.5400	2.6785	2,556.9700	2.5570	(4.539)	0	0	0
2022/10/20	2044	02/11/2023	11.55	Put	Bond Future	7,790.5400	7.7905	7,991.3700	7.9914	2.578	0	0	0
2022/10/20	2044	02/11/2023	11.56	Call	Bond Future	2,700.2200	2.7002	2,577.9900	2.5780	(4.527)	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
2022/10/20	2044	02/11/2023	11.56	Put	Bond Future	7,748.6300	7.7486	7,948.8000	7.9488	2.583	0	0	0
2022/10/20	2046	03/11/2022			Bond Future	109.0720	109.0720	106.0280	106.0280	(2.791)	0.0000	0.0000	3,971
2022/10/20	2046	02/02/2023			Bond Future	111.1122	111.1122	108.0091	108.0091	(2.793)	0.0000	0.0000	9,274
2022/10/20	2046	04/05/2023			Bond Future	111.3694	111.3694	108.2013	108.2013	(2.845)	0.0000	0.0000	5,677
2022/10/20	2046	03/08/2023			Bond Future	113.6913	113.6913	110.4568	110.4568	(2.845)	0.0000	0.0000	0
2022/10/20	2046	02/11/2023			Bond Future	113.9656	113.9656	110.6634	110.6634	(2.898)	0.0000	0.0000	0
2022/10/20	2050	03/11/2022			Bond Future	109.9773	109.9773	106.9137	106.9137	(2.786)	0.0000	0.0000	1,583
2022/10/20	2050	02/02/2023			Bond Future	109.8978	109.8978	106.7748	106.7748	(2.842)	0.0000	0.0000	7,807
2022/10/20	2050	04/05/2023			Bond Future	112.1662	112.1662	108.9778	108.9778	(2.843)	0.0000	0.0000	3,582
2022/10/20	2050	03/08/2023			Bond Future	112.3122	112.3122	109.0571	109.0571	(2.898)	0.0000	0.0000	0
2022/10/20	2050	02/11/2023			Bond Future	114.6576	114.6576	111.3346	111.3346	(2.898)	0.0000	0.0000	0
2022/10/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/20	AL37	03/11/2022			Index Future	824.6000	824.6000	822.4040	822.4040	(0.266)	0.0000	0.0000	0
2022/10/20	AL37	02/02/2023			Index Future	839.8200	839.8200	837.5660	837.5660	(0.268)	0.0000	0.0000	0
2022/10/20	AL37	04/05/2023			Index Future	856.9440	856.9440	854.6370	854.6370	(0.269)	0.0000	0.0000	0
2022/10/20	AL37	03/08/2023			Index Future	874.6080	874.6080	872.2500	872.2500	(0.270)	0.0000	0.0000	0
2022/10/20	AL37	02/11/2023			Index Future	892.6790	892.6790	890.2730	890.2730	(0.270)	0.0000	0.0000	0
2022/10/20	AL7T	03/11/2022			Index Future	933.3070	933.3070	929.1630	929.1630	(0.444)	0.0000	0.0000	0
2022/10/20	AL7T	02/02/2023			Index Future	950.5330	950.5330	946.2940	946.2940	(0.446)	0.0000	0.0000	0
2022/10/20	AL7T	04/05/2023			Index Future	969.9150	969.9150	965.5800	965.5800	(0.447)	0.0000	0.0000	0
2022/10/20	AL7T	03/08/2023			Index Future	989.9070	989.9070	985.4800	985.4800	(0.447)	0.0000	0.0000	0
2022/10/20	AL7T	02/11/2023			Index Future	1,010.3610	1,010.3610	1,005.8420	1,005.8420	(0.447)	0.0000	0.0000	0
2022/10/20	ALBI	03/11/2022			Index Future	819.1050	819.1050	816.0170	816.0170	(0.377)	0.0000	0.0000	108
2022/10/20	ALBI	02/02/2023			Index Future	834.2230	834.2230	831.0620	831.0620	(0.379)	0.0000	0.0000	17
2022/10/20	ALBI	04/05/2023			Index Future	851.2340	851.2340	848.0000	848.0000	(0.380)	0.0000	0.0000	0
2022/10/20	ALBI	03/08/2023			Index Future	868.7790	868.7790	865.4770	865.4770	(0.380)	0.0000	0.0000	0
2022/10/20	ALBI	02/11/2023			Index Future	886.7300	886.7300	883.3590	883.3590	(0.380)	0.0000	0.0000	0
2022/10/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/20	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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2022/10/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/10/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2022/10/20	ES33	03/11/2022			Bond Future	12.6778	71.0141	12.7306	70.7749	0.417	0.0000	0.0000	0
2022/10/20	ES33	02/02/2023			Bond Future	12.8793	72.3424	12.9348	72.0973	0.431	0.0000	0.0000	350
2022/10/20	ES33	04/05/2023			Bond Future	13.0545	70.0403	13.1126	69.7895	0.445	0.0000	0.0000	0
2022/10/20	ES33	03/08/2023			Bond Future	13.2334	71.5015	13.2941	71.2452	0.458	0.0000	0.0000	0
2022/10/20	ES33	02/11/2023			Bond Future	13.4248	69.1994	13.4881	68.9377	0.472	0.0000	0.0000	0
2022/10/20	ES42	03/11/2022			Bond Future	12.8827	69.2934	12.9359	69.0167	0.413	0.0000	0.0000	0
2022/10/20	ES42	02/02/2023			Bond Future	13.0573	70.5895	13.1130	70.3062	0.427	0.0000	0.0000	4,715
2022/10/20	ES42	04/05/2023			Bond Future	13.2162	67.7829	13.2743	67.4931	0.440	0.0000	0.0000	0
2022/10/20	ES42	03/08/2023			Bond Future	13.3731	69.1976	13.4337	68.9017	0.453	0.0000	0.0000	0
2022/10/20	ES42	02/11/2023			Bond Future	13.5405	66.3803	13.6037	66.0781	0.467	0.0000	0.0000	0
2022/10/20	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/20	GOVI	03/11/2022	820.41	Put	GOVI	129,640.0000	12.9640	160,410.0000	16.0410	23.735	0	0	0
2022/10/20	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/20	GOVI	03/11/2022	820.42	Put	GOVI	129,740.0000	12.9740	160,510.0000	16.0510	23.717	0	0	0
2022/10/20	GOVI	03/11/2022			GOVI	807.4460	807.4460	804.3690	804.3690	(0.381)	0.0000	0.0000	48
2022/10/20	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/20	GOVI	03/11/2022	820.43	Put	GOVI	129,840.0000	12.9840	160,610.0000	16.0610	23.698	0	0	0
2022/10/20	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/20	GOVI	02/02/2023	850.82	Put	GOVI	284,710.0000	28.4710	316,210.0000	31.6210	11.064	0	0	0
2022/10/20	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/20	GOVI	02/02/2023	850.83	Put	GOVI	284,810.0000	28.4810	316,310.0000	31.6310	11.060	0	0	0
2022/10/20	GOVI	02/02/2023			GOVI	822.3490	822.3490	819.1990	819.1990	(0.383)	0.0000	0.0000	818
2022/10/20	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/20	GOVI	02/02/2023	850.84	Put	GOVI	284,910.0000	28.4910	316,410.0000	31.6410	11.056	0	0	0
2022/10/20	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/20	GOVI	04/05/2023	852.86	Put	GOVI	137,420.0000	13.7420	169,650.0000	16.9650	23.454	0	0	0
2022/10/20	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/20	GOVI	04/05/2023	852.87	Put	GOVI	137,520.0000	13.7520	169,750.0000	16.9750	23.437	0	0	0
2022/10/20	GOVI	04/05/2023			GOVI	839.1180	839.1180	835.8950	835.8950	(0.384)	0.0000	0.0000	0
2022/10/20	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/20	GOVI	04/05/2023	852.88	Put	GOVI	137,620.0000	13.7620	169,850.0000	16.9850	23.420	0	0	0
2022/10/20	GOVI	03/08/2023	837.21	Call	GOVI	192,040.0000	19.2040	159,120.0000	15.9120	(17.142)	0	0	0
2022/10/20	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/20	GOVI	03/08/2023	837.22	Call	GOVI	191,940.0000	19.1940	159,020.0000	15.9020	(17.151)	0	0	0
2022/10/20	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/20	GOVI	03/08/2023			GOVI	856.4140	856.4140	853.1220	853.1220	(0.384)	0.0000	0.0000	0
2022/10/20	GOVI	03/08/2023	837.23	Call	GOVI	191,840.0000	19.1840	158,920.0000	15.8920	(17.160)	0	0	0
2022/10/20	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/20	GOVI	02/11/2023	885.81	Put	GOVI	117,010.0000	11.7010	150,610.0000	15.0610	28.715	0	0	0
2022/10/20	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/20	GOVI	02/11/2023			GOVI	874.1090	874.1090	870.7490	870.7490	(0.384)	0.0000	0.0000	0
2022/10/20	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/20	GOVI	02/11/2023	885.80	Put	GOVI	116,910.0000	11.6910	150,510.0000	15.0510	28.740	0	0	0
2022/10/20	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/20	GOVI	02/11/2023	885.82	Put	GOVI	117,110.0000	11.7110	150,710.0000	15.0710	28.691	0	0	0

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2022/10/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/10/20	IGOV	03/11/2022			Index Future	314.4640	314.4640	308.8770	308.8770	(1.777)	0.0000	0.0000	17
2022/10/20	IGOV	02/02/2023			Index Future	320.3460	320.3460	314.6480	314.6480	(1.779)	0.0000	0.0000	684
2022/10/20	IGOV	04/05/2023			Index Future	326.9540	326.9540	321.1360	321.1360	(1.779)	0.0000	0.0000	16
2022/10/20	IGOV	03/08/2023			Index Future	333.7680	333.7680	327.8280	327.8280	(1.780)	0.0000	0.0000	0
2022/10/20	IGOV	02/11/2023			Index Future	340.7380	340.7380	334.6730	334.6730	(1.780)	0.0000	0.0000	0
2022/10/20	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/10/20	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/10/20	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/10/20	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/10/20	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/10/20	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/10/20	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/10/20	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/10/20	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/10/20	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/10/20	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/10/20	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/10/20	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/10/20	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/10/20	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/10/20	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/10/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/10/20	JBAF	16/11/2022			Jibar Tradeable Future	6.5650	93.4350	6.5800	93.4200	0.228	0.0000	0.0000	0
2022/10/20	JBAF	21/12/2022			Jibar Tradeable Future	7.3150	92.6850	7.3200	92.6800	0.068	0.0000	0.0000	68
2022/10/20	JBAF	18/01/2023			Jibar Tradeable Future	7.3850	92.6150	7.4000	92.6000	0.203	0.0000	0.0000	0
2022/10/20	JBAF	15/02/2023			Jibar Tradeable Future	7.8500	92.1500	7.8550	92.1450	0.064	0.0000	0.0000	0
2022/10/20	JBAF	15/03/2023			Jibar Tradeable Future	7.9100	92.0900	7.9200	92.0800	0.126	0.0000	0.0000	0
2022/10/20	JBAF	19/04/2023			Jibar Tradeable Future	8.1100	91.8900	8.1150	91.8850	0.062	0.0000	0.0000	0
2022/10/20	JBAF	21/06/2023			Jibar Tradeable Future	8.2350	91.7650	8.2450	91.7550	0.121	0.0000	0.0000	0
2022/10/20	JBAF	20/09/2023			Jibar Tradeable Future	8.3300	91.6700	8.3500	91.6500	0.240	0.0000	0.0000	75
2022/10/20	JBAF	20/12/2023			Jibar Tradeable Future	8.3600	91.6400	8.3850	91.6150	0.299	0.0000	0.0000	272
2022/10/20	JBAF	20/03/2024			Jibar Tradeable Future	8.3400	91.6600	8.3700	91.6300	0.360	0.0000	0.0000	0
2022/10/20	JBAF	19/06/2024			Jibar Tradeable Future	8.3300	91.6700	8.3600	91.6400	0.360	0.0000	0.0000	0
2022/10/20	JBAF	18/09/2024			Jibar Tradeable Future	8.4450	91.5550	8.4850	91.5150	0.474	0.0000	0.0000	0
2022/10/20	R023	03/11/2022	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/20	R023	03/11/2022	6.25	Put	Bond Future	347.0700	0.3471	314.2600	0.3143	(9.453)	0	0	0
2022/10/20	R023	03/11/2022	6.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/20	R023	03/11/2022	6.26	Put	Bond Future	344.0100	0.3440	311.2000	0.3112	(9.538)	0	0	0
2022/10/20	R023	03/11/2022			Bond Future	7.3849	101.5733	7.2773	101.6061	(1.458)	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
2022/10/20	R023	03/11/2022	6.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/20	R023	03/11/2022	6.27	Put	Bond Future	340.9400	0.3409	308.1300	0.3081	(9.623)	0	0	0
2022/10/20	R035	03/11/2022	10.57	Call	Bond Future	0.6200	0.0006	0.2100	0.0002	(66.129)	0	0	0
2022/10/20	R035	03/11/2022	10.57	Put	Bond Future	6,759.4600	6.7595	7,110.7300	7.1107	5.197	0	0	582
2022/10/20	R035	03/11/2022	11.15	Call	Bond Future	67.1200	0.0671	38.4200	0.0384	(42.759)	0	0	0
2022/10/20	R035	03/11/2022	11.15	Put	Bond Future	3,310.0800	3.3101	3,633.0600	3.6331	9.757	0	0	0
2022/10/20	R035	03/11/2022	12.68	Call	Bond Future	5,142.5600	5.1426	4,793.8500	4.7938	(6.781)	0	0	0
2022/10/20	R035	03/11/2022	12.68	Put	Bond Future	18.2100	0.0182	21.1800	0.0212	16.310	0	0	976
2022/10/20	R035	03/11/2022	10.99	Call	Bond Future	22.0900	0.0221	11.0800	0.0111	(49.842)	0	0	0
2022/10/20	R035	03/11/2022	10.99	Put	Bond Future	4,214.8400	4.2148	4,555.5100	4.5555	8.083	0	0	582
2022/10/20	R035	03/11/2022	11.05	Call	Bond Future	34.3100	0.0343	18.1300	0.0181	(47.158)	0	0	976
2022/10/20	R035	03/11/2022			Bond Future	11.7162	83.3829	11.7795	83.0312	0.541	0.0000	0.0000	19,784
2022/10/20	R035	03/11/2022	9.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	582
2022/10/20	R035	03/11/2022	9.82	Put	Bond Future	11,617.3800	11.6174	11,969.0600	11.9691	3.027	0	0	0
2022/10/20	R035	03/11/2022	10.30	Call	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	976
2022/10/20	R035	03/11/2022	10.30	Put	Bond Future	8,466.0800	8.4661	8,817.7200	8.8177	4.154	0	0	0
2022/10/20	R035	03/11/2022	11.14	Call	Bond Future	62.9900	0.0630	35.7900	0.0358	(43.181)	0	0	0
2022/10/20	R035	03/11/2022	11.14	Put	Bond Future	3,364.8800	3.3649	3,689.3600	3.6894	9.643	0	0	0
2022/10/20	R035	03/11/2022	11.05	Put	Bond Future	3,869.1300	3.8691	4,204.6300	4.2046	8.671	0	0	0
2022/10/20	R035	03/11/2022	11.13	Call	Bond Future	59.0500	0.0591	33.2900	0.0333	(43.624)	0	0	0
2022/10/20	R035	03/11/2022	11.13	Put	Bond Future	3,419.9200	3.4199	3,745.8400	3.7458	9.530	0	0	0
2022/10/20	R035	02/02/2023	11.94	Call	Bond Future	2,837.4200	2.8374	2,635.7500	2.6357	(7.108)	0	0	0
2022/10/20	R035	02/02/2023	13.22	Put	Bond Future	674.2800	0.6743	725.4600	0.7255	7.590	0	0	976
2022/10/20	R035	02/02/2023	10.88	Call	Bond Future	616.6500	0.6166	543.4500	0.5434	(11.871)	0	0	0
2022/10/20	R035	02/02/2023	10.88	Put	Bond Future	6,313.6300	6.3136	6,600.3800	6.6004	4.542	0	0	0
2022/10/20	R035	02/02/2023	10.66	Call	Bond Future	405.4100	0.4054	352.4700	0.3525	(13.058)	0	0	0
2022/10/20	R035	02/02/2023	10.66	Put	Bond Future	7,435.8300	7.4358	7,742.8400	7.7428	4.129	0	0	582
2022/10/20	R035	02/02/2023	10.30	Put	Bond Future	9,472.9900	9.4730	9,803.5700	9.8036	3.490	0	0	0
2022/10/20	R035	02/02/2023	10.60	Call	Bond Future	362.1100	0.3621	313.7700	0.3138	(13.350)	0	0	0
2022/10/20	R035	02/02/2023	10.60	Put	Bond Future	7,761.2100	7.7612	8,072.8200	8.0728	4.015	0	0	0
2022/10/20	R035	02/02/2023	10.64	Put	Bond Future	7,543.6800	7.5437	7,852.2500	7.8523	4.090	0	0	0
2022/10/20	R035	02/02/2023	9.81	Call	Bond Future	62.8300	0.0628	51.8000	0.0518	(17.555)	0	0	582
2022/10/20	R035	02/02/2023	9.81	Put	Bond Future	12,524.9200	12.5249	12,873.8400	12.8738	2.786	0	0	0
2022/10/20	R035	02/02/2023	9.85	Call	Bond Future	69.5300	0.0695	57.4800	0.0575	(17.331)	0	0	0
2022/10/20	R035	02/02/2023	9.89	Call	Bond Future	76.8300	0.0768	63.7000	0.0637	(17.090)	0	0	388
2022/10/20	R035	02/02/2023	9.89	Put	Bond Future	12,008.0400	12.0080	12,354.8600	12.3549	2.888	0	0	0
2022/10/20	R035	02/02/2023			Bond Future	11.8769	84.9220	11.9433	84.5620	0.559	0.0000	0.0000	162,933
2022/10/20	R035	02/02/2023	11.94	Put	Bond Future	2,495.1600	2.4952	2,653.4400	2.6534	6.343	0	0	0
2022/10/20	R035	02/02/2023	11.98	Call	Bond Future	2,958.8800	2.9589	2,752.5500	2.7525	(6.973)	0	0	0
2022/10/20	R035	02/02/2023	11.98	Put	Bond Future	2,400.6300	2.4006	2,554.2500	2.5543	6.399	0	0	388
2022/10/20	R035	02/02/2023	13.22	Call	Bond Future	7,534.4100	7.5344	7,225.6400	7.2256	(4.098)	0	0	0
2022/10/20	R035	02/02/2023	11.05	Call	Bond Future	837.3900	0.8374	745.6800	0.7457	(10.952)	0	0	976
2022/10/20	R035	02/02/2023	11.05	Put	Bond Future	5,523.4500	5.5235	5,791.6900	5.7917	4.856	0	0	0
2022/10/20	R035	02/02/2023	11.06	Call	Bond Future	851.8900	0.8519	759.0400	0.7590	(10.899)	0	0	0
2022/10/20	R035	02/02/2023	11.06	Put	Bond Future	5,479.0000	5.4790	5,746.1000	5.7461	4.875	0	0	582
2022/10/20	R035	02/02/2023	10.86	Call	Bond Future	593.7000	0.5937	522.5500	0.5226	(11.984)	0	0	0
2022/10/20	R035	02/02/2023	10.86	Put	Bond Future	6,410.7200	6.4107	6,699.5200	6.6995	4.505	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
2022/10/20	R035	02/02/2023	10.87	Call	Bond Future	605.0400	0.6050	532.8700	0.5329	(11.928)	0	0	0
2022/10/20	R035	02/02/2023	10.87	Put	Bond Future	6,362.0100	6.3620	6,649.7900	6.6498	4.523	0	0	0
2022/10/20	R035	02/02/2023	10.30	Call	Bond Future	197.5400	0.1975	168.1700	0.1682	(14.868)	0	0	976
2022/10/20	R035	02/02/2023	10.64	Call	Bond Future	390.6100	0.3906	339.2300	0.3392	(13.154)	0	0	388
2022/10/20	R035	02/02/2023	9.85	Put	Bond Future	12,265.6600	12.2657	12,613.5600	12.6136	2.836	0	0	0
2022/10/20	R035	04/05/2023	11.22	Put	Bond Future	6,068.1400	6.0681	6,311.7800	6.3118	4.015	0	0	0
2022/10/20	R035	04/05/2023	12.46	Call	Bond Future	4,967.1500	4.9671	4,731.5100	4.7315	(4.744)	0	0	0
2022/10/20	R035	04/05/2023	12.46	Put	Bond Future	2,604.6300	2.6046	2,737.0200	2.7370	5.083	0	0	388
2022/10/20	R035	04/05/2023	13.18	Call	Bond Future	7,486.1800	7.4862	7,203.6000	7.2036	(3.775)	0	0	0
2022/10/20	R035	04/05/2023	13.18	Put	Bond Future	1,562.5300	1.5625	1,647.9800	1.6480	5.469	0	0	491
2022/10/20	R035	04/05/2023	11.17	Call	Bond Future	1,609.3700	1.6094	1,489.6100	1.4896	(7.441)	0	0	491
2022/10/20	R035	04/05/2023	11.20	Call	Bond Future	1,663.8700	1.6639	1,541.3400	1.5413	(7.364)	0	0	0
2022/10/20	R035	04/05/2023	11.21	Call	Bond Future	1,682.2900	1.6823	1,558.8300	1.5588	(7.339)	0	0	0
2022/10/20	R035	04/05/2023	10.60	Call	Bond Future	839.7300	0.8397	765.8500	0.7658	(8.798)	0	0	388
2022/10/20	R035	04/05/2023	10.60	Put	Bond Future	8,882.9500	8.8829	9,177.1000	9.1771	3.311	0	0	0
2022/10/20	R035	04/05/2023			Bond Future	12.0079	82.1499	12.0771	81.7819	0.576	0.0000	0.0000	0
2022/10/20	R035	04/05/2023	11.22	Call	Bond Future	1,700.8300	1.7008	1,576.4400	1.5764	(7.313)	0	0	0
2022/10/20	R035	04/05/2023	11.17	Put	Bond Future	6,265.0700	6.2651	6,513.3400	6.5133	3.963	0	0	0
2022/10/20	R035	04/05/2023	11.20	Put	Bond Future	6,146.3700	6.1464	6,391.8700	6.3919	3.994	0	0	0
2022/10/20	R035	04/05/2023	11.21	Put	Bond Future	6,107.1700	6.1072	6,351.7400	6.3517	4.005	0	0	0
2022/10/20	R035	04/05/2023	9.85	Call	Bond Future	306.6300	0.3066	273.9400	0.2739	(10.661)	0	0	388
2022/10/20	R035	04/05/2023	9.85	Put	Bond Future	13,101.2700	13.1013	13,436.6100	13.4366	2.560	0	0	0
2022/10/20	R035	04/05/2023	10.42	Call	Bond Future	672.1200	0.6721	610.1200	0.6101	(9.225)	0	0	491
2022/10/20	R035	04/05/2023	10.42	Put	Bond Future	9,824.3500	9.8243	10,130.3800	10.1304	3.115	0	0	0
2022/10/20	R035	03/08/2023	12.00	Call	Bond Future	3,680.4800	3.6805	3,490.4200	3.4904	(5.164)	0	0	0
2022/10/20	R035	03/08/2023	12.00	Put	Bond Future	4,430.7500	4.4307	4,616.5700	4.6166	4.194	0	0	0
2022/10/20	R035	03/08/2023			Bond Future	12.1425	83.8448	12.2146	83.4689	0.594	0.0000	0.0000	0
2022/10/20	R035	03/08/2023	11.98	Call	Bond Future	3,627.0600	3.6271	3,438.6200	3.4386	(5.195)	0	0	0
2022/10/20	R035	03/08/2023	11.98	Put	Bond Future	4,483.4400	4.4834	4,670.8800	4.6709	4.181	0	0	0
2022/10/20	R035	03/08/2023	11.99	Call	Bond Future	3,653.8700	3.6539	3,464.6300	3.4646	(5.179)	0	0	0
2022/10/20	R035	03/08/2023	11.99	Put	Bond Future	4,457.1700	4.4572	4,643.8100	4.6438	4.187	0	0	0
2022/10/20	R035	02/11/2023	11.41	Call	Bond Future	1,857.7000	1.8577	1,730.1000	1.7301	(6.869)	0	0	0
2022/10/20	R035	02/11/2023	11.41	Put	Bond Future	6,538.7100	6.5387	6,794.8100	6.7948	3.917	0	0	0
2022/10/20	R035	02/11/2023	11.42	Call	Bond Future	1,875.3200	1.8753	1,746.8800	1.7469	(6.849)	0	0	0
2022/10/20	R035	02/11/2023	11.42	Put	Bond Future	6,500.8200	6.5008	6,756.0800	6.7561	3.927	0	0	0
2022/10/20	R035	02/11/2023			Bond Future	12.2873	81.0720	12.3625	80.6884	0.612	0.0000	0.0000	0
2022/10/20	R035	02/11/2023	11.43	Call	Bond Future	1,893.3400	1.8933	1,764.0500	1.7641	(6.829)	0	0	0
2022/10/20	R035	02/11/2023	11.43	Put	Bond Future	6,463.3700	6.4634	6,717.7800	6.7178	3.936	0	0	0
2022/10/20	R186	03/11/2022	8.53	Call	Bond Future	1.3900	0.0014	0.3500	0.0004	(74.820)	0	0	0
2022/10/20	R186	03/11/2022	8.53	Put	Bond Future	2,570.5300	2.5705	2,857.8200	2.8578	11.176	0	0	0
2022/10/20	R186	03/11/2022	8.54	Call	Bond Future	1.6400	0.0016	0.4300	0.0004	(73.780)	0	0	0
2022/10/20	R186	03/11/2022	8.54	Put	Bond Future	2,535.2300	2.5352	2,822.3500	2.8224	11.325	0	0	0
2022/10/20	R186	03/11/2022	8.91	Put	Bond Future	1,314.9100	1.3149	1,562.2400	1.5622	18.810	0	0	4,310
2022/10/20	R186	03/11/2022			Bond Future	9.2637	108.1487	9.3474	107.8604	0.904	0.0000	0.0000	30,624
2022/10/20	R186	03/11/2022	8.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	4,310
2022/10/20	R186	03/11/2022	8.23	Put	Bond Future	3,642.4600	3.6425	3,930.7900	3.9308	7.916	0	0	0
2022/10/20	R186	03/11/2022	8.55	Call	Bond Future	1.9200	0.0019	0.5100	0.0005	(73.438)	0	0	0

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2022/10/20	R186	03/11/2022	8.55	Put	Bond Future	2,499.9800	2.5000	2,786.9000	2.7869	11.477	0	0	0
2022/10/20	R186	03/11/2022	8.91	Call	Bond Future	86.2200	0.0862	45.2200	0.0452	(47.553)	0	0	0
2022/10/20	R186	02/02/2023	8.33	Call	Bond Future	300.4700	0.3005	251.2900	0.2513	(16.368)	0	0	0
2022/10/20	R186	02/02/2023	8.33	Put	Bond Future	3,871.8600	3.8719	4,118.6100	4.1186	6.373	0	0	0
2022/10/20	R186	02/02/2023	8.32	Call	Bond Future	295.5100	0.2955	246.9900	0.2470	(16.419)	0	0	0
2022/10/20	R186	02/02/2023	8.32	Put	Bond Future	3,900.8400	3.9008	4,148.2500	4.1482	6.342	0	0	0
2022/10/20	R186	02/02/2023			Bond Future	9.4050	104.8446	9.4961	104.5487	0.969	0.0000	0.0000	65,826
2022/10/20	R186	02/02/2023	8.34	Call	Bond Future	305.6500	0.3057	255.7900	0.2558	(16.313)	0	0	0
2022/10/20	R186	02/02/2023	8.34	Put	Bond Future	3,843.1100	3.8431	4,089.1800	4.0892	6.403	0	0	0
2022/10/20	R186	04/05/2023	8.83	Put	Bond Future	2,847.5700	2.8476	3,057.9100	3.0579	7.387	0	0	0
2022/10/20	R186	04/05/2023	8.84	Call	Bond Future	775.7800	0.7758	682.2900	0.6823	(12.051)	0	0	0
2022/10/20	R186	04/05/2023			Bond Future	9.5015	106.9854	9.6007	106.6824	1.044	0.0000	0.0000	0
2022/10/20	R186	04/05/2023	8.83	Call	Bond Future	766.2000	0.7662	673.5600	0.6736	(12.091)	0	0	0
2022/10/20	R186	04/05/2023	8.84	Put	Bond Future	2,825.7800	2.8258	3,035.2700	3.0353	7.414	0	0	0
2022/10/20	R186	04/05/2023	8.82	Call	Bond Future	756.4400	0.7564	664.6400	0.6646	(12.136)	0	0	0
2022/10/20	R186	04/05/2023	8.82	Put	Bond Future	2,869.2000	2.8692	3,080.3800	3.0804	7.360	0	0	0
2022/10/20	R186	03/08/2023	9.74	Call	Bond Future	2,203.3100	2.2033	2,036.2300	2.0362	(7.583)	0	0	0
2022/10/20	R186	03/08/2023	9.74	Put	Bond Future	1,809.3700	1.8094	1,951.8000	1.9518	7.872	0	0	0
2022/10/20	R186	03/08/2023	9.73	Put	Bond Future	1,821.2300	1.8212	1,964.3600	1.9644	7.859	0	0	0
2022/10/20	R186	03/08/2023			Bond Future	9.6023	103.8859	9.7104	103.5764	1.126	0.0000	0.0000	0
2022/10/20	R186	03/08/2023	9.75	Call	Bond Future	2,220.4300	2.2204	2,052.6400	2.0526	(7.557)	0	0	0
2022/10/20	R186	03/08/2023	9.75	Put	Bond Future	1,797.9500	1.7979	1,939.6700	1.9397	7.882	0	0	0
2022/10/20	R186	03/08/2023	9.73	Call	Bond Future	2,186.6200	2.1866	2,020.2400	2.0202	(7.609)	0	0	0
2022/10/20	R186	02/11/2023	9.40	Call	Bond Future	1,457.8700	1.4579	1,321.9700	1.3220	(9.322)	0	0	0
2022/10/20	R186	02/11/2023	9.40	Put	Bond Future	2,306.3400	2.3063	2,486.4000	2.4864	7.807	0	0	0
2022/10/20	R186	02/11/2023	9.15	Call	Bond Future	1,145.9300	1.1459	1,029.0900	1.0291	(10.196)	0	0	1,715
2022/10/20	R186	02/11/2023			Bond Future	9.7157	106.0333	9.8341	105.7174	1.219	0.0000	0.0000	0
2022/10/20	R186	02/11/2023	10.42	Call	Bond Future	3,129.6000	3.1296	2,925.3600	2.9254	(6.526)	0	0	0
2022/10/20	R186	02/11/2023	10.42	Put	Bond Future	1,268.0800	1.2681	1,379.8000	1.3798	8.810	0	0	1,715
2022/10/20	R186	02/11/2023	9.38	Call	Bond Future	1,431.1000	1.4311	1,296.7200	1.2967	(9.390)	0	0	0
2022/10/20	R186	02/11/2023	9.38	Put	Bond Future	2,333.6200	2.3336	2,515.2000	2.5152	7.781	0	0	0
2022/10/20	R186	02/11/2023	9.39	Call	Bond Future	1,444.4500	1.4444	1,309.3200	1.3093	(9.355)	0	0	0
2022/10/20	R186	02/11/2023	9.39	Put	Bond Future	2,319.9400	2.3199	2,500.7700	2.5008	7.795	0	0	0
2022/10/20	R186	02/11/2023	9.15	Put	Bond Future	2,672.6400	2.6726	2,871.7600	2.8718	7.450	0	0	0
2022/10/20	R197	03/11/2022			Bond Future	335.1879	335.1879	335.3171	335.3171	0.039	0.0000	0.0000	538
2022/10/20	R197	02/02/2023			Bond Future	332.5526	332.5526	332.6772	332.6772	0.037	0.0000	0.0000	294
2022/10/20	R197	04/05/2023			Bond Future	339.4164	339.4164	339.5404	339.5404	0.037	0.0000	0.0000	0
2022/10/20	R197	03/08/2023			Bond Future	337.3830	337.3830	337.5088	337.5088	0.037	0.0000	0.0000	0
2022/10/20	R197	02/11/2023			Bond Future	344.4291	344.4291	344.5573	344.5573	0.037	0.0000	0.0000	0
2022/10/20	R202	03/11/2022			Bond Future	247.3113	247.3113	240.2956	240.2956	(2.837)	0.0000	0.0000	5,616
2022/10/20	R202	02/02/2023			Bond Future	247.2073	247.2073	240.0553	240.0553	(2.893)	0.0000	0.0000	6,655
2022/10/20	R202	04/05/2023			Bond Future	252.3089	252.3089	245.0072	245.0072	(2.894)	0.0000	0.0000	0
2022/10/20	R202	03/08/2023			Bond Future	252.7299	252.7299	245.2754	245.2754	(2.950)	0.0000	0.0000	0
2022/10/20	R202	02/11/2023			Bond Future	258.0077	258.0077	250.3974	250.3974	(2.950)	0.0000	0.0000	0
2022/10/20	R209	03/11/2022	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest	
2022/10/20	R209	03/11/2022	9.25	Put	Bond Future		13,786.3100	13.7863	14,044.5700	14.0446	1.873	0	0	0
2022/10/20	R209	03/11/2022	9.50	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/20	R209	03/11/2022	9.50	Put	Bond Future		12,216.8000	12.2168	12,475.0600	12.4751	2.114	0	0	0
2022/10/20	R209	03/11/2022	12.00	Call	Bond Future		1,624.1400	1.6241	1,413.4500	1.4134	(12.972)	0	0	0
2022/10/20	R209	03/11/2022	12.00	Put	Bond Future		322.8800	0.3229	370.4500	0.3705	14.733	0	0	3,250
2022/10/20	R209	03/11/2022	11.03	Call	Bond Future		23.7200	0.0237	13.1200	0.0131	(44.688)	0	0	0
2022/10/20	R209	03/11/2022	11.03	Put	Bond Future		3,531.5400	3.5315	3,779.2000	3.7792	7.013	0	0	0
2022/10/20	R209	03/11/2022	10.50	Put	Bond Future		6,359.4200	6.3594	6,617.5200	6.6175	4.059	0	0	0
2022/10/20	R209	03/11/2022	10.90	Put	Bond Future		4,200.3800	4.2004	4,454.3600	4.4544	6.047	0	0	0
2022/10/20	R209	03/11/2022			Bond Future		11.7273	64.1002	11.7808	63.8420	0.456	0.0000	0.0000	15,753
2022/10/20	R209	03/11/2022	10.00	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,250
2022/10/20	R209	03/11/2022	10.00	Put	Bond Future		9,206.5300	9.2065	9,464.7900	9.4648	2.805	0	0	6,000
2022/10/20	R209	03/11/2022	11.50	Call	Bond Future		345.5000	0.3455	256.1300	0.2561	(25.867)	0	0	1,136
2022/10/20	R209	03/11/2022	11.50	Put	Bond Future		1,459.7300	1.4597	1,628.6200	1.6286	11.570	0	0	0
2022/10/20	R209	03/11/2022	11.01	Call	Bond Future		20.4400	0.0204	11.1200	0.0111	(45.597)	0	0	0
2022/10/20	R209	03/11/2022	11.01	Put	Bond Future		3,632.8700	3.6329	3,881.8100	3.8818	6.852	0	0	0
2022/10/20	R209	03/11/2022	11.02	Call	Bond Future		22.0300	0.0220	12.0800	0.0121	(45.166)	0	0	0
2022/10/20	R209	03/11/2022	11.02	Put	Bond Future		3,582.1300	3.5821	3,830.4400	3.8304	6.932	0	0	0
2022/10/20	R209	03/11/2022	10.50	Call	Bond Future		0.2500	0.0003	0.0900	0.0001	(64.000)	0	0	0
2022/10/20	R209	03/11/2022	10.90	Call	Bond Future		8.4800	0.0085	4.2000	0.0042	(50.472)	0	0	1,136
2022/10/20	R209	03/11/2022	11.00	Call	Bond Future		18.9500	0.0190	10.2300	0.0102	(46.016)	0	0	0
2022/10/20	R209	03/11/2022	11.00	Put	Bond Future		3,683.7700	3.6838	3,933.3100	3.9333	6.774	0	0	5,000
2022/10/20	R209	02/02/2023	10.79	Call	Bond Future		457.7200	0.4577	408.6100	0.4086	(10.729)	0	0	0
2022/10/20	R209	02/02/2023	10.80	Put	Bond Future		5,842.3700	5.8424	6,056.9100	6.0569	3.672	0	0	0
2022/10/20	R209	02/02/2023	10.78	Call	Bond Future		448.7000	0.4487	400.3200	0.4003	(10.782)	0	0	0
2022/10/20	R209	02/02/2023			Bond Future		11.8670	65.2834	11.9228	65.0190	0.470	0.0000	0.0000	24,565
2022/10/20	R209	02/02/2023	10.79	Put	Bond Future		5,886.5800	5.8866	6,101.8600	6.1019	3.657	0	0	0
2022/10/20	R209	02/02/2023	10.80	Call	Bond Future		466.8700	0.4669	417.0200	0.4170	(10.677)	0	0	0
2022/10/20	R209	02/02/2023	10.78	Put	Bond Future		5,930.9900	5.9310	6,147.0000	6.1470	3.642	0	0	0
2022/10/20	R209	04/05/2023	11.09	Call	Bond Future		1,310.6100	1.3106	1,224.9500	1.2250	(6.536)	0	0	0
2022/10/20	R209	04/05/2023	11.09	Put	Bond Future		5,709.2100	5.7092	5,893.9100	5.8939	3.235	0	0	0
2022/10/20	R209	04/05/2023	11.10	Call	Bond Future		1,325.7300	1.3257	1,239.3900	1.2394	(6.513)	0	0	0
2022/10/20	R209	04/05/2023	11.10	Put	Bond Future		5,672.9000	5.6729	5,856.9200	5.8569	3.244	0	0	0
2022/10/20	R209	04/05/2023	10.00	Call	Bond Future		340.8400	0.3408	310.6800	0.3107	(8.849)	0	0	8,500
2022/10/20	R209	04/05/2023	10.00	Put	Bond Future		10,687.9700	10.6880	10,928.1700	10.9282	2.247	0	0	0
2022/10/20	R209	04/05/2023			Bond Future		11.9862	63.4629	12.0441	63.1925	0.483	0.0000	0.0000	3,450
2022/10/20	R209	04/05/2023	11.11	Call	Bond Future		1,340.9500	1.3409	1,253.9200	1.2539	(6.490)	0	0	0
2022/10/20	R209	04/05/2023	11.11	Put	Bond Future		5,636.7600	5.6368	5,820.0900	5.8201	3.252	0	0	0
2022/10/20	R209	04/05/2023	12.50	Call	Bond Future		4,503.4500	4.5035	4,324.5000	4.3245	(3.974)	0	0	0
2022/10/20	R209	04/05/2023	12.50	Put	Bond Future		2,162.7300	2.1627	2,254.1400	2.2541	4.227	0	0	8,500
2022/10/20	R209	04/05/2023	11.00	Call	Bond Future		1,179.4200	1.1794	1,099.8400	1.0998	(6.747)	0	0	0
2022/10/20	R209	04/05/2023	11.00	Put	Bond Future		6,043.3000	6.0433	6,234.0800	6.2341	3.157	0	0	11,000
2022/10/20	R209	03/08/2023	11.94	Call	Bond Future		3,164.7800	3.1648	3,024.4300	3.0244	(4.435)	0	0	0
2022/10/20	R209	03/08/2023	11.95	Put	Bond Future		3,911.3200	3.9113	4,046.4800	4.0465	3.456	0	0	0
2022/10/20	R209	03/08/2023	11.93	Call	Bond Future		3,141.5100	3.1415	3,001.7600	3.0018	(4.448)	0	0	0
2022/10/20	R209	03/08/2023			Bond Future		12.1057	64.7724	12.1659	64.4963	0.497	0.0000	0.0000	0
2022/10/20	R209	03/08/2023	11.94	Put	Bond Future		3,934.8100	3.9348	4,070.5700	4.0706	3.450	0	0	0
2022/10/20	R209	03/08/2023	11.95	Call	Bond Future		3,188.1200	3.1881	3,047.1700	3.0472	(4.421)	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
2022/10/20	R209	03/08/2023	11.93	Put	Bond Future	3,958.4300	3.9584	4,094.7900	4.0948	3.445	0	0	0
2022/10/20	R209	02/11/2023	11.34	Call	Bond Future	1,617.5300	1.6175	1,523.0700	1.5231	(5.840)	0	0	0
2022/10/20	R209	02/11/2023	11.34	Put	Bond Future	5,843.9900	5.8440	6,031.3900	6.0314	3.207	0	0	0
2022/10/20	R209	02/11/2023	11.33	Call	Bond Future	1,602.1100	1.6021	1,508.2900	1.5083	(5.856)	0	0	0
2022/10/20	R209	02/11/2023	11.33	Put	Bond Future	5,878.2400	5.8782	6,066.2800	6.0663	3.199	0	0	0
2022/10/20	R209	02/11/2023			Bond Future	12.2309	62.9593	12.2933	62.6774	0.510	0.0000	0.0000	0
2022/10/20	R209	02/11/2023	11.35	Call	Bond Future	1,633.2600	1.6333	1,538.1800	1.5382	(5.821)	0	0	0
2022/10/20	R209	02/11/2023	11.35	Put	Bond Future	5,810.1000	5.8101	5,996.8800	5.9969	3.215	0	0	0
2022/10/20	R210	03/11/2022			Bond Future	223.8451	223.8451	223.7118	223.7118	(0.060)	0.0000	0.0000	103
2022/10/20	R210	02/02/2023			Bond Future	228.0322	228.0322	227.8917	227.8917	(0.062)	0.0000	0.0000	372
2022/10/20	R210	04/05/2023			Bond Future	229.6515	229.6515	229.5060	229.5060	(0.063)	0.0000	0.0000	0
2022/10/20	R210	03/08/2023			Bond Future	234.4388	234.4388	234.2898	234.2898	(0.064)	0.0000	0.0000	0
2022/10/20	R210	02/11/2023			Bond Future	236.1511	236.1511	235.9987	235.9987	(0.065)	0.0000	0.0000	0
2022/10/20	R213	03/11/2022	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	476
2022/10/20	R213	03/11/2022	9.19	Put	Bond Future	9,978.1500	9.9782	10,352.7100	10,3527	3.754	0	0	0
2022/10/20	R213	03/11/2022	10.38	Call	Bond Future	0.1200	0.0001	0.0200	0.0000	(83.333)	0	0	0
2022/10/20	R213	03/11/2022	10.38	Put	Bond Future	3,994.0000	3.9940	4,368.4600	4.3685	9.376	0	0	0
2022/10/20	R213	03/11/2022	10.39	Call	Bond Future	0.1500	0.0002	0.0200	0.0000	(86.667)	0	0	0
2022/10/20	R213	03/11/2022	10.39	Put	Bond Future	3,945.9900	3.9460	4,320.4200	4.3204	9.489	0	0	0
2022/10/20	R213	03/11/2022	10.37	Call	Bond Future	0.0900	0.0001	0.0100	0.0000	(88.889)	0	0	0
2022/10/20	R213	03/11/2022	10.37	Put	Bond Future	4,042.0500	4.0420	4,416.5300	4.4165	9.265	0	0	200
2022/10/20	R213	03/11/2022			Bond Future	11.2381	78.8022	11.3215	78.4276	0.742	0.0000	0.0000	33,027
2022/10/20	R213	03/11/2022	9.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/10/20	R213	03/11/2022	9.13	Put	Bond Future	10,294.4200	10.2944	10,668.9800	10.6690	3.638	0	0	0
2022/10/20	R213	03/11/2022	9.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/20	R213	03/11/2022	9.84	Put	Bond Future	6,642.7200	6.6427	7,017.2800	7.0173	5.639	0	0	476
2022/10/20	R213	03/11/2022	10.40	Call	Bond Future	0.1900	0.0002	0.0300	0.0000	(84.211)	0	0	0
2022/10/20	R213	03/11/2022	10.40	Put	Bond Future	3,898.0200	3.8980	4,272.4200	4.2724	9.605	0	0	0
2022/10/20	R213	03/11/2022	9.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/20	R213	03/11/2022	9.98	Put	Bond Future	5,945.5700	5.9456	6,320.1300	6.3201	6.300	0	0	200
2022/10/20	R213	03/11/2022	10.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/20	R213	03/11/2022	10.19	Put	Bond Future	4,913.5900	4.9136	5,288.1500	5.2882	7.623	0	0	476
2022/10/20	R213	02/02/2023	10.43	Put	Bond Future	4,960.4600	4.9605	5,265.9800	5.2660	6.159	0	0	0
2022/10/20	R213	02/02/2023	12.20	Call	Bond Future	4,300.4400	4.3004	4,011.9100	4.0119	(6.709)	0	0	0
2022/10/20	R213	02/02/2023	12.20	Put	Bond Future	918.0100	0.9180	1,012.6000	1.0126	10.304	0	0	912
2022/10/20	R213	02/02/2023	10.22	Put	Bond Future	5,794.3900	5.7944	6,119.5800	6.1196	5.612	0	0	0
2022/10/20	R213	02/02/2023	10.23	Call	Bond Future	366.9200	0.3669	308.2000	0.3082	(16.003)	0	0	0
2022/10/20	R213	02/02/2023	10.35	Call	Bond Future	455.0200	0.4550	385.4200	0.3854	(15.296)	0	0	0
2022/10/20	R213	02/02/2023	10.35	Put	Bond Future	5,269.6400	5.2696	5,583.1600	5.5832	5.950	0	0	476
2022/10/20	R213	02/02/2023	10.01	Call	Bond Future	254.5000	0.2545	211.2300	0.2112	(17.002)	0	0	0
2022/10/20	R213	02/02/2023			Bond Future	11.4062	80.2567	11.4938	79.8735	0.768	0.0000	0.0000	31,822
2022/10/20	R213	02/02/2023	10.43	Call	Bond Future	523.7200	0.5237	446.1200	0.4461	(14.817)	0	0	912
2022/10/20	R213	02/02/2023	10.22	Call	Bond Future	360.9700	0.3610	303.0400	0.3030	(16.048)	0	0	0
2022/10/20	R213	02/02/2023	10.23	Put	Bond Future	5,752.5300	5.7525	6,076.9300	6.0769	5.639	0	0	0
2022/10/20	R213	02/02/2023	9.16	Call	Bond Future	50.3100	0.0503	39.7600	0.0398	(20.970)	0	0	476
2022/10/20	R213	02/02/2023	9.16	Put	Bond Future	10,757.0800	10.7571	11,129.6500	11.1296	3.463	0	0	0

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2022/10/20	R213	02/02/2023	10.01	Put	Bond Future	6,700.1100	6.7001	7,039.9600	7.0400	5.072	0	0	476
2022/10/20	R213	02/02/2023	10.21	Call	Bond Future	355.2100	0.3552	298.0400	0.2980	(16.095)	0	0	0
2022/10/20	R213	02/02/2023	10.21	Put	Bond Future	5,836.4800	5.8365	6,162.4300	6.1624	5.585	0	0	0
2022/10/20	R213	04/05/2023	10.75	Call	Bond Future	1,300.2600	1.3003	1,174.1600	1.1742	(9.698)	0	0	0
2022/10/20	R213	04/05/2023	10.75	Put	Bond Future	4,783.7900	4.7838	5,049.3800	5.0494	5.552	0	0	0
2022/10/20	R213	04/05/2023			Bond Future	11.5414	78.3410	11.6333	77.9493	0.796	0.0000	0.0000	0
2022/10/20	R213	04/05/2023	10.74	Call	Bond Future	1,286.4400	1.2864	1,161.2900	1.1613	(9.728)	0	0	0
2022/10/20	R213	04/05/2023	10.74	Put	Bond Future	4,815.2600	4.8153	5,081.8000	5.0818	5.535	0	0	0
2022/10/20	R213	04/05/2023	10.73	Call	Bond Future	1,272.5100	1.2725	1,148.3200	1.1483	(9.759)	0	0	0
2022/10/20	R213	04/05/2023	10.73	Put	Bond Future	4,846.6400	4.8466	5,114.1400	5.1141	5.519	0	0	0
2022/10/20	R213	03/08/2023	11.62	Put	Bond Future	3,212.0300	3.2120	3,408.4700	3.4085	6.116	0	0	0
2022/10/20	R213	03/08/2023	11.63	Call	Bond Future	2,975.6800	2.9757	2,771.2700	2.7713	(6.869)	0	0	0
2022/10/20	R213	03/08/2023			Bond Future	11.6818	79.9570	11.7780	79.5571	0.824	0.0000	0.0000	0
2022/10/20	R213	03/08/2023	11.62	Call	Bond Future	2,953.8000	2.9538	2,750.2700	2.7503	(6.890)	0	0	0
2022/10/20	R213	03/08/2023	11.63	Put	Bond Future	3,192.0500	3.1920	3,387.6100	3.3876	6.126	0	0	0
2022/10/20	R213	03/08/2023	11.61	Call	Bond Future	2,931.9900	2.9320	2,729.3400	2.7293	(6.912)	0	0	0
2022/10/20	R213	03/08/2023	11.61	Put	Bond Future	3,232.1200	3.2321	3,429.4400	3.4294	6.105	0	0	0
2022/10/20	R213	02/11/2023	11.13	Call	Bond Future	1,627.9400	1.6279	1,482.9100	1.4829	(8.909)	0	0	0
2022/10/20	R213	02/11/2023	11.13	Put	Bond Future	4,565.0900	4.5651	4,828.3300	4.8283	5.766	0	0	0
2022/10/20	R213	02/11/2023			Bond Future	11.8364	78.0557	11.9373	77.6475	0.852	0.0000	0.0000	0
2022/10/20	R213	02/11/2023	11.12	Call	Bond Future	1,612.6800	1.6127	1,468.5800	1.4686	(8.935)	0	0	0
2022/10/20	R213	02/11/2023	11.12	Put	Bond Future	4,592.4200	4.5924	4,856.5900	4.8566	5.752	0	0	0
2022/10/20	R213	02/11/2023	11.11	Call	Bond Future	1,597.5000	1.5975	1,454.3300	1.4543	(8.962)	0	0	0
2022/10/20	R213	02/11/2023	11.11	Put	Bond Future	4,619.8600	4.6199	4,884.9600	4.8850	5.738	0	0	0
2022/10/20	R214	03/11/2022	11.34	Call	Bond Future	108.7600	0.1088	70.8700	0.0709	(34.838)	0	0	0
2022/10/20	R214	03/11/2022	11.36	Put	Bond Future	2,490.2400	2.4902	2,717.7800	2.7178	9.137	0	0	0
2022/10/20	R214	03/11/2022			Bond Future	11.8160	61.7258	11.8696	61.4568	0.453	0.0000	0.0000	16,475
2022/10/20	R214	03/11/2022	11.34	Put	Bond Future	2,584.3700	2.5844	2,815.4600	2.8155	8.942	0	0	0
2022/10/20	R214	03/11/2022	11.35	Call	Bond Future	115.1500	0.1152	75.5100	0.0755	(34.425)	0	0	0
2022/10/20	R214	03/11/2022	11.35	Put	Bond Future	2,537.1300	2.5371	2,766.4700	2.7665	9.039	0	0	0
2022/10/20	R214	03/11/2022	11.36	Call	Bond Future	121.8300	0.1218	80.3900	0.0804	(34.015)	0	0	0
2022/10/20	R214	02/02/2023	11.10	Call	Bond Future	706.8500	0.7069	637.9300	0.6379	(9.750)	0	0	1,600
2022/10/20	R214	02/02/2023	11.07	Call	Bond Future	669.5300	0.6695	603.2700	0.6033	(9.896)	0	0	0
2022/10/20	R214	02/02/2023	11.07	Put	Bond Future	5,284.5500	5.2846	5,493.5700	5.4936	3.955	0	0	0
2022/10/20	R214	02/02/2023	11.08	Call	Bond Future	681.8200	0.6818	614.6800	0.6147	(9.847)	0	0	0
2022/10/20	R214	02/02/2023	11.08	Put	Bond Future	5,241.3200	5.2413	5,449.4600	5.4495	3.971	0	0	0
2022/10/20	R214	02/02/2023			Bond Future	11.9498	62.8651	12.0056	62.5899	0.467	0.0000	0.0000	70,946
2022/10/20	R214	02/02/2023	11.10	Put	Bond Future	5,155.5100	5.1555	5,361.8700	5.3619	4.003	0	0	0
2022/10/20	R214	02/02/2023	11.80	Call	Bond Future	1,991.6600	1.9917	1,854.5500	1.8546	(6.884)	0	0	1,600
2022/10/20	R214	02/02/2023	11.80	Put	Bond Future	2,740.2400	2.7402	2,878.4100	2.8784	5.042	0	0	0
2022/10/20	R214	02/02/2023	11.09	Call	Bond Future	694.2600	0.6943	626.2300	0.6262	(9.799)	0	0	0
2022/10/20	R214	02/02/2023	11.09	Put	Bond Future	5,198.3000	5.1983	5,405.5500	5.4055	3.987	0	0	0
2022/10/20	R214	04/05/2023	11.37	Call	Bond Future	1,741.3400	1.7413	1,636.3300	1.6363	(6.030)	0	0	0
2022/10/20	R214	04/05/2023	11.37	Put	Bond Future	5,252.2500	5.2523	5,428.6800	5.4287	3.359	0	0	0
2022/10/20	R214	04/05/2023	11.36	Call	Bond Future	1,723.1400	1.7231	1,618.8600	1.6189	(6.052)	0	0	0
2022/10/20	R214	04/05/2023	11.36	Put	Bond Future	5,287.4400	5.2874	5,464.6000	5.4646	3.351	0	0	0
2022/10/20	R214	04/05/2023			Bond Future	12.0580	60.8485	12.1159	60.5671	0.480	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
2022/10/20	R214	04/05/2023	11.38	Call	Bond Future	1,759.6400	1.7596	1,653.9000	1.6539	(6.009)	0	0	0
2022/10/20	R214	04/05/2023	11.38	Put	Bond Future	5,217.2300	5.2172	5,392.9300	5.3929	3.368	0	0	0
2022/10/20	R214	03/08/2023	12.15	Call	Bond Future	3,678.1900	3.6782	3,522.2500	3.5223	(4.240)	0	0	0
2022/10/20	R214	03/08/2023	12.15	Put	Bond Future	3,764.2600	3.7643	3,895.7600	3.8958	3.493	0	0	0
2022/10/20	R214	03/08/2023	12.14	Call	Bond Future	3,652.8900	3.6529	3,497.5500	3.4975	(4.253)	0	0	0
2022/10/20	R214	03/08/2023	12.14	Put	Bond Future	3,787.1900	3.7872	3,919.2900	3.9193	3.488	0	0	0
2022/10/20	R214	03/08/2023			Bond Future	12.1679	62.1039	12.2279	61.8165	0.493	0.0000	0.0000	0
2022/10/20	R214	03/08/2023	12.16	Call	Bond Future	3,703.5600	3.7036	3,547.0100	3.5470	(4.227)	0	0	0
2022/10/20	R214	03/08/2023	12.16	Put	Bond Future	3,741.4700	3.7415	3,872.3600	3.8724	3.498	0	0	0
2022/10/20	R214	02/11/2023	11.46	Call	Bond Future	2,094.1400	2.0941	1,985.3600	1.9854	(5.194)	0	0	0
2022/10/20	R214	02/11/2023	11.46	Put	Bond Future	6,212.5000	6.2125	6,397.1200	6.3971	2.972	0	0	0
2022/10/20	R214	02/11/2023	11.45	Put	Bond Future	6,247.5100	6.2475	6,432.7500	6.4327	2.965	0	0	0
2022/10/20	R214	02/11/2023			Bond Future	12.2847	60.0876	12.3468	59.7942	0.506	0.0000	0.0000	0
2022/10/20	R214	02/11/2023	11.47	Call	Bond Future	2,111.8700	2.1119	2,002.4700	2.0025	(5.180)	0	0	0
2022/10/20	R214	02/11/2023	11.47	Put	Bond Future	6,177.6400	6.1776	6,361.6400	6.3616	2.978	0	0	0
2022/10/20	R214	02/11/2023	11.45	Call	Bond Future	2,076.5000	2.0765	1,968.3400	1.9683	(5.209)	0	0	0
2022/10/20	R248	03/11/2022	10.60	Call	Bond Future	0.2200	0.0002	0.0800	0.0001	(63.636)	0	0	874
2022/10/20	R248	03/11/2022	10.60	Put	Bond Future	8,477.1900	8.4772	8,748.4800	8.7485	3.200	0	0	0
2022/10/20	R248	03/11/2022	10.70	Call	Bond Future	0.5800	0.0006	0.2300	0.0002	(60.345)	0	0	0
2022/10/20	R248	03/11/2022	10.70	Put	Bond Future	7,730.6400	7.7306	8,001.7200	8.0017	3.507	0	0	0
2022/10/20	R248	03/11/2022	11.32	Call	Bond Future	108.2700	0.1083	73.2300	0.0732	(32.364)	0	0	0
2022/10/20	R248	03/11/2022	11.20	Call	Bond Future	49.9400	0.0499	31.3000	0.0313	(37.325)	0	0	0
2022/10/20	R248	03/11/2022	11.20	Put	Bond Future	4,212.2700	4.2123	4,465.0600	4.4651	6.001	0	0	0
2022/10/20	R248	03/11/2022	11.30	Put	Bond Future	3,576.4900	3.5765	3,816.1300	3.8161	6.700	0	0	0
2022/10/20	R248	03/11/2022	11.31	Put	Bond Future	3,514.9500	3.5150	3,753.0000	3.7530	6.773	0	0	0
2022/10/20	R248	03/11/2022			Bond Future	11.8353	76.9895	11.8789	76.7181	0.368	0.0000	0.0000	84,671
2022/10/20	R248	03/11/2022	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/20	R248	03/11/2022	10.00	Put	Bond Future	13,210.7800	13.2108	13,482.2100	13.4822	2.055	0	0	0
2022/10/20	R248	03/11/2022	11.32	Put	Bond Future	3,453.8400	3.4538	3,690.2300	3.6902	6.844	0	0	0
2022/10/20	R248	03/11/2022	11.90	Call	Bond Future	1,266.4800	1.2665	1,082.4000	1.0824	(14.535)	0	0	0
2022/10/20	R248	03/11/2022	11.90	Put	Bond Future	864.0700	0.8641	951.4200	0.9514	10.109	0	0	0
2022/10/20	R248	03/11/2022	11.30	Call	Bond Future	95.8200	0.0958	64.0300	0.0640	(33.177)	0	0	874
2022/10/20	R248	03/11/2022	11.31	Call	Bond Future	101.8800	0.1019	68.5000	0.0685	(32.764)	0	0	0
2022/10/20	R248	02/02/2023	11.08	Call	Bond Future	824.9800	0.8250	756.4000	0.7564	(8.313)	0	0	0
2022/10/20	R248	02/02/2023	11.08	Put	Bond Future	6,613.9700	6.6140	6,823.4000	6.8234	3.166	0	0	0
2022/10/20	R248	02/02/2023	11.10	Put	Bond Future	6,505.2900	6.5053	6,712.8900	6.7129	3.191	0	0	0
2022/10/20	R248	02/02/2023	11.70	Call	Bond Future	2,150.7400	2.1507	2,020.6200	2.0206	(6.050)	0	0	2,542
2022/10/20	R248	02/02/2023	11.70	Put	Bond Future	3,803.7700	3.8038	3,951.6600	3.9517	3.888	0	0	0
2022/10/20	R248	02/02/2023	11.00	Call	Bond Future	709.1500	0.7092	647.7200	0.6477	(8.662)	0	0	2,542
2022/10/20	R248	02/02/2023	11.00	Put	Bond Future	7,060.3500	7.0603	7,276.9300	7.2769	3.068	0	0	0
2022/10/20	R248	02/02/2023			Bond Future	11.9646	78.4474	12.0102	78.1694	0.381	0.0000	0.0000	240,750
2022/10/20	R248	02/02/2023	11.10	Call	Bond Future	855.8000	0.8558	785.3900	0.7854	(8.227)	0	0	0
2022/10/20	R248	02/02/2023	11.06	Call	Bond Future	794.9100	0.7949	728.1500	0.7281	(8.398)	0	0	0
2022/10/20	R248	02/02/2023	11.06	Put	Bond Future	6,723.8200	6.7238	6,935.0700	6.9351	3.142	0	0	0
2022/10/20	R248	02/02/2023	11.07	Call	Bond Future	809.8500	0.8098	742.1900	0.7422	(8.355)	0	0	0
2022/10/20	R248	02/02/2023	11.07	Put	Bond Future	6,668.7400	6.6687	6,879.0900	6.8791	3.154	0	0	0
2022/10/20	R248	02/02/2023	10.40	Call	Bond Future	215.4300	0.2154	191.5600	0.1916	(11.080)	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
2022/10/20	R248	02/02/2023	10.40	Put	Bond Future	11,009.1400	11.0091	11,263.2800	11.2633	2.308	0	0	0
2022/10/20	R248	04/05/2023	11.35	Call	Bond Future	2,079.6900	2.0797	1,974.3500	1.9744	(5.065)	0	0	0
2022/10/20	R248	04/05/2023	11.35	Put	Bond Future	6,701.3100	6.7013	6,880.3800	6.8804	2.672	0	0	0
2022/10/20	R248	04/05/2023			Bond Future	12.0770	75.5877	12.1244	75.3032	0.392	0.0000	0.0000	10,943
2022/10/20	R248	04/05/2023	11.33	Call	Bond Future	2,035.4100	2.0354	1,931.5600	1.9316	(5.102)	0	0	0
2022/10/20	R248	04/05/2023	11.33	Put	Bond Future	6,791.3000	6.7913	6,971.8600	6.9719	2.659	0	0	0
2022/10/20	R248	04/05/2023	11.34	Call	Bond Future	2,057.4800	2.0575	1,952.8800	1.9529	(5.084)	0	0	0
2022/10/20	R248	04/05/2023	11.34	Put	Bond Future	6,746.1900	6.7462	6,926.0000	6.9260	2.665	0	0	0
2022/10/20	R248	03/08/2023	12.11	Call	Bond Future	4,310.4100	4.3104	4,155.3000	4.1553	(3.598)	0	0	0
2022/10/20	R248	03/08/2023	12.11	Put	Bond Future	4,814.3200	4.8143	4,949.7300	4.9497	2.813	0	0	0
2022/10/20	R248	03/08/2023			Bond Future	12.1946	77.1096	12.2438	76.8190	0.404	0.0000	0.0000	0
2022/10/20	R248	03/08/2023	12.09	Call	Bond Future	4,249.1800	4.2492	4,095.3100	4.0953	(3.621)	0	0	0
2022/10/20	R248	03/08/2023	12.09	Put	Bond Future	4,873.1200	4.8731	5,009.7700	5.0098	2.804	0	0	0
2022/10/20	R248	03/08/2023	12.10	Call	Bond Future	4,279.7500	4.2798	4,125.2600	4.1253	(3.610)	0	0	0
2022/10/20	R248	03/08/2023	12.10	Put	Bond Future	4,843.6300	4.8436	4,979.6600	4.9797	2.808	0	0	0
2022/10/20	R248	02/11/2023	11.47	Call	Bond Future	2,275.2900	2.2753	2,169.4900	2.1695	(4.650)	0	0	0
2022/10/20	R248	02/11/2023	11.48	Call	Bond Future	2,296.5900	2.2966	2,190.1200	2.1901	(4.636)	0	0	0
2022/10/20	R248	02/11/2023	11.49	Put	Bond Future	7,382.6200	7.3826	7,572.0400	7.5720	2.566	0	0	0
2022/10/20	R248	02/11/2023			Bond Future	12.3095	74.2806	12.3607	73.9840	0.415	0.0000	0.0000	13,000
2022/10/20	R248	02/11/2023	11.47	Put	Bond Future	7,471.1900	7.4712	7,661.9600	7.6620	2.553	0	0	0
2022/10/20	R248	02/11/2023	11.48	Put	Bond Future	7,426.8000	7.4268	7,616.9000	7.6169	2.560	0	0	0
2022/10/20	R248	02/11/2023	11.49	Call	Bond Future	2,318.0100	2.3180	2,210.8600	2.2109	(4.622)	0	0	0

Total

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