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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/10/2022 TO 24/10/2022

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
2022/10/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/24	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/24	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/24	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/24	2025	03/11/2022		Bond Future	165.3857	165.3857	165.3438	165.3438	(0.025)	0.0000	0.0000	1,554
2022/10/24	2025	02/02/2023		Bond Future	166.7680	166.7680	166.7221	166.7221	(0.028)	0.0000	0.0000	5,751
2022/10/24	2025	04/05/2023		Bond Future	170.2067	170.2067	170.1582	170.1582	(0.028)	0.0000	0.0000	0
2022/10/24	2025	03/08/2023		Bond Future	172.0010	172.0010	171.9520	171.9520	(0.028)	0.0000	0.0000	0
2022/10/24	2025	02/11/2023		Bond Future	175.5927	175.5927	175.5426	175.5426	(0.029)	0.0000	0.0000	0
2022/10/24	2029	03/11/2022		Bond Future	116.8701	116.8701	116.3688	116.3688	(0.429)	0.0000	0.0000	912
2022/10/24	2029	02/02/2023		Bond Future	119.0514	119.0514	118.5383	118.5383	(0.431)	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
2022/10/24	2029	04/05/2023			Bond Future	120.2101	120.2101	119.6856	119.6856	(0.436)	0.0000	0.0000	0
2022/10/24	2029	03/08/2023			Bond Future	122.7152	122.7152	122.1795	122.1795	(0.437)	0.0000	0.0000	0
2022/10/24	2029	02/11/2023			Bond Future	123.9411	123.9411	123.3951	123.3951	(0.441)	0.0000	0.0000	0
2022/10/24	2030	03/11/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/10/24	2030	03/11/2022	9.70	Put	Bond Future	6,208.9700	6.2090	6,354.1100	6.3541	2.338	0	0	0
2022/10/24	2030	03/11/2022	10.10	Call	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	0
2022/10/24	2030	03/11/2022	10.10	Put	Bond Future	4,303.9300	4.3039	4,449.0100	4.4490	3.371	0	0	0
2022/10/24	2030	03/11/2022	10.20	Put	Bond Future	3,836.0600	3.8361	3,980.6900	3.9807	3.770	0	0	0
2022/10/24	2030	03/11/2022			Bond Future	11.0449	87.2532	11.0778	87.1080	0.298	0.0000	0.0000	45,939
2022/10/24	2030	03/11/2022	10.08	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/10/24	2030	03/11/2022	10.08	Put	Bond Future	4,397.9600	4.3980	4,543.0600	4.5431	3.299	0	0	0
2022/10/24	2030	03/11/2022	10.09	Call	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2022/10/24	2030	03/11/2022	10.09	Put	Bond Future	4,350.9300	4.3509	4,496.0200	4.4960	3.335	0	0	0
2022/10/24	2030	03/11/2022	10.20	Call	Bond Future	0.5700	0.0006	0.0600	0.0001	(89.474)	0	0	500
2022/10/24	2030	03/11/2022	11.57	Call	Bond Future	2,394.0800	2.3941	2,219.0800	2.2191	(7.310)	0	0	0
2022/10/24	2030	03/11/2022	11.57	Put	Bond Future	116.3400	0.1163	86.4800	0.0865	(25.666)	0	0	500
2022/10/24	2030	02/02/2023	11.16	Put	Bond Future	2,087.5600	2.0876	2,136.2200	2.1362	2.331	0	0	388
2022/10/24	2030	02/02/2023	11.35	Call	Bond Future	2,278.7200	2.2787	2,167.6100	2.1676	(4.876)	0	0	5,000
2022/10/24	2030	02/02/2023	11.35	Put	Bond Future	1,716.8200	1.7168	1,755.3500	1.7553	2.244	0	0	0
2022/10/24	2030	02/02/2023	9.99	Call	Bond Future	305.8800	0.3059	272.5300	0.2725	(10.903)	0	0	0
2022/10/24	2030	02/02/2023	10.00	Call	Bond Future	310.7900	0.3108	277.0400	0.2770	(10.859)	0	0	0
2022/10/24	2030	02/02/2023	10.01	Put	Bond Future	5,687.6500	5.6876	5,803.0800	5.8031	2.029	0	0	0
2022/10/24	2030	02/02/2023	9.80	Call	Bond Future	224.2500	0.2243	197.8000	0.1978	(11.795)	0	0	0
2022/10/24	2030	02/02/2023	9.94	Put	Bond Future	5,977.3800	5.9774	6,095.5900	6.0956	1.978	0	0	102
2022/10/24	2030	02/02/2023	9.20	Call	Bond Future	78.7200	0.0787	67.1400	0.0671	(14.710)	0	0	0
2022/10/24	2030	02/02/2023	9.20	Put	Bond Future	9,293.7600	9.2938	9,431.8200	9.4318	1.486	0	0	0
2022/10/24	2030	02/02/2023	9.66	Call	Bond Future	177.2300	0.1772	155.1500	0.1552	(12.458)	0	0	0
2022/10/24	2030	02/02/2023	9.66	Put	Bond Future	7,184.3600	7.1844	7,311.9200	7.3119	1.776	0	0	102
2022/10/24	2030	02/02/2023	8.81	Put	Bond Future	11,174.4200	11.1744	11,318.1500	11.3182	1.286	0	0	0
2022/10/24	2030	02/02/2023	9.04	Call	Bond Future	58.6500	0.0587	49.5500	0.0496	(15.516)	0	0	0
2022/10/24	2030	02/02/2023	9.04	Put	Bond Future	10,057.3200	10.0573	10,197.8600	10.1979	1.397	0	0	0
2022/10/24	2030	02/02/2023	9.08	Put	Bond Future	9,865.1400	9.8651	10,005.1000	10.0051	1.419	0	0	0
2022/10/24	2030	02/02/2023			Bond Future	11.2180	84.8544	11.2531	84.7048	0.312	0.0000	0.0000	86,732
2022/10/24	2030	02/02/2023	11.55	Call	Bond Future	2,792.7800	2.7928	2,672.3800	2.6724	(4.311)	0	0	5,000
2022/10/24	2030	02/02/2023	11.55	Put	Bond Future	1,388.4800	1.3885	1,417.7200	1.4177	2.106	0	0	0
2022/10/24	2030	02/02/2023	11.12	Call	Bond Future	1,753.3000	1.7533	1,654.5900	1.6546	(5.630)	0	0	0
2022/10/24	2030	02/02/2023	11.12	Put	Bond Future	2,173.6300	2.1736	2,224.5600	2.2246	2.343	0	0	0
2022/10/24	2030	02/02/2023	11.16	Call	Bond Future	1,839.1000	1.8391	1,738.1200	1.7381	(5.491)	0	0	0
2022/10/24	2030	02/02/2023	9.99	Put	Bond Future	5,769.2800	5.7693	5,885.5700	5.8856	2.016	0	0	0
2022/10/24	2030	02/02/2023	10.00	Put	Bond Future	5,727.9300	5.7279	5,843.8200	5.8438	2.023	0	0	0
2022/10/24	2030	02/02/2023	10.01	Call	Bond Future	316.7500	0.3168	282.5400	0.2825	(10.800)	0	0	0
2022/10/24	2030	02/02/2023	9.80	Put	Bond Future	6,572.4200	6.5724	6,695.6100	6.6956	1.874	0	0	0
2022/10/24	2030	02/02/2023	9.83	Call	Bond Future	235.6600	0.2357	208.2000	0.2082	(11.652)	0	0	388
2022/10/24	2030	02/02/2023	9.83	Put	Bond Future	6,443.4000	6.4434	6,565.5800	6.5656	1.896	0	0	0
2022/10/24	2030	02/02/2023	9.94	Call	Bond Future	282.2000	0.2822	250.7700	0.2508	(11.137)	0	0	0
2022/10/24	2030	02/02/2023	9.79	Call	Bond Future	220.5800	0.2206	194.4600	0.1945	(11.842)	0	0	0
2022/10/24	2030	02/02/2023	9.79	Put	Bond Future	6,615.6200	6.6156	6,739.1400	6.7391	1.867	0	0	0

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2022/10/24	2030	02/02/2023	8.81	Call	Bond Future	34.8300	0.0348	28.9200	0.0289	(16.968)	0	0	102
2022/10/24	2030	02/02/2023	9.08	Call	Bond Future	63.1500	0.0632	53.4700	0.0535	(15.329)	0	0	388
2022/10/24	2030	04/05/2023	11.34	Call	Bond Future	2,531.4400	2.5314	2,434.2600	2.4343	(3.839)	0	0	0
2022/10/24	2030	04/05/2023	11.34	Put	Bond Future	2,650.7500	2.6507	2,707.0900	2.7071	2.125	0	0	150
2022/10/24	2030	04/05/2023	10.42	Call	Bond Future	996.5900	0.9966	939.8400	0.9398	(5.694)	0	0	479
2022/10/24	2030	04/05/2023	10.42	Put	Bond Future	5,050.2300	5.0502	5,147.0000	5.1470	1.916	0	0	0
2022/10/24	2030	04/05/2023	10.52	Call	Bond Future	1,116.4300	1.1164	1,055.3700	1.0554	(5.469)	0	0	0
2022/10/24	2030	04/05/2023	10.52	Put	Bond Future	4,731.3700	4.7314	4,823.8300	4.8238	1.954	0	0	0
2022/10/24	2030	04/05/2023	10.53	Call	Bond Future	1,129.0200	1.1290	1,067.5300	1.0675	(5.446)	0	0	0
2022/10/24	2030	04/05/2023	10.53	Put	Bond Future	4,700.2400	4.7002	4,792.2700	4.7923	1.958	0	0	0
2022/10/24	2030	04/05/2023	9.67	Call	Bond Future	429.4400	0.4294	398.2600	0.3983	(7.261)	0	0	479
2022/10/24	2030	04/05/2023	9.67	Put	Bond Future	7,862.6300	7.8626	7,984.9700	7.9850	1.556	0	0	0
2022/10/24	2030	04/05/2023	9.78	Call	Bond Future	487.1300	0.4871	452.8700	0.4529	(7.033)	0	0	388
2022/10/24	2030	04/05/2023	9.78	Put	Bond Future	7,414.6200	7.4146	7,533.8800	7.5339	1.608	0	0	0
2022/10/24	2030	04/05/2023	10.00	Call	Bond Future	622.6400	0.6226	581.6200	0.5816	(6.588)	0	0	1,080
2022/10/24	2030	04/05/2023	10.00	Put	Bond Future	6,549.1700	6.5492	6,661.6700	6.6617	1.718	0	0	0
2022/10/24	2030	04/05/2023	9.03	Call	Bond Future	188.6600	0.1887	172.1500	0.1721	(8.751)	0	0	388
2022/10/24	2030	04/05/2023	9.03	Put	Bond Future	10,634.8400	10.6348	10,771.8500	10.7718	1.288	0	0	0
2022/10/24	2030	04/05/2023	9.58	Put	Bond Future	8,236.2800	8.2363	8,360.9900	8.3610	1.514	0	0	0
2022/10/24	2030	04/05/2023			Bond Future	11.3687	86.5867	11.4058	86.4332	0.326	0.0000	0.0000	0
2022/10/24	2030	04/05/2023	12.57	Call	Bond Future	5,838.9200	5.8389	5,704.5600	5.7046	(2.301)	0	0	0
2022/10/24	2030	04/05/2023	12.57	Put	Bond Future	1,038.1000	1.0381	1,057.2600	1.0573	1.846	0	0	350
2022/10/24	2030	04/05/2023	11.62	Call	Bond Future	3,184.0100	3.1840	3,075.9500	3.0760	(3.394)	0	0	0
2022/10/24	2030	04/05/2023	11.62	Put	Bond Future	2,150.0500	2.1500	2,195.5100	2.1955	2.114	0	0	388
2022/10/24	2030	04/05/2023	12.04	Call	Bond Future	4,289.0200	4.2890	4,167.2800	4.1673	(2.838)	0	0	0
2022/10/24	2030	04/05/2023	12.04	Put	Bond Future	1,562.3400	1.5623	1,594.1200	1.5941	2.034	0	0	1,080
2022/10/24	2030	04/05/2023	12.50	Call	Bond Future	5,626.5900	5.6266	5,493.6100	5.4936	(2.363)	0	0	0
2022/10/24	2030	04/05/2023	12.50	Put	Bond Future	1,095.8300	1.0958	1,116.3700	1.1164	1.874	0	0	479
2022/10/24	2030	04/05/2023	10.54	Call	Bond Future	1,141.4800	1.1415	1,079.5600	1.0796	(5.425)	0	0	0
2022/10/24	2030	04/05/2023	10.54	Put	Bond Future	4,669.0100	4.6690	4,760.6100	4.7606	1.962	0	0	0
2022/10/24	2030	04/05/2023	10.65	Call	Bond Future	1,286.4900	1.2865	1,219.7500	1.2197	(5.188)	0	0	350
2022/10/24	2030	04/05/2023	10.65	Put	Bond Future	4,335.2200	4.3352	4,422.0000	4.4220	2.002	0	0	0
2022/10/24	2030	04/05/2023	9.58	Call	Bond Future	386.7100	0.3867	357.9000	0.3579	(7.450)	0	0	150
2022/10/24	2030	03/08/2023	12.89	Call	Bond Future	6,537.6700	6.5377	6,405.5400	6.4055	(2.021)	0	0	0
2022/10/24	2030	03/08/2023	12.89	Put	Bond Future	1,294.1100	1.2941	1,318.9100	1.3189	1.916	0	0	350
2022/10/24	2030	03/08/2023	11.34	Call	Bond Future	2,587.6600	2.5877	2,498.2000	2.4982	(3.457)	0	0	0
2022/10/24	2030	03/08/2023	11.34	Put	Bond Future	3,353.3100	3.3533	3,420.7800	3.4208	2.012	0	0	0
2022/10/24	2030	03/08/2023	11.35	Call	Bond Future	2,608.0000	2.6080	2,518.1700	2.5182	(3.444)	0	0	0
2022/10/24	2030	03/08/2023	11.36	Put	Bond Future	3,312.9200	3.3129	3,379.6500	3.3796	2.014	0	0	0
2022/10/24	2030	03/08/2023	10.40	Call	Bond Future	1,100.1300	1.1001	1,046.5500	1.0466	(4.870)	0	0	1,012
2022/10/24	2030	03/08/2023	10.65	Call	Bond Future	1,408.2800	1.4083	1,345.3700	1.3454	(4.467)	0	0	350
2022/10/24	2030	03/08/2023	10.65	Put	Bond Future	5,035.0000	5.0350	5,129.0200	5.1290	1.867	0	0	0
2022/10/24	2030	03/08/2023			Bond Future	11.5296	84.3650	11.5688	84.2081	0.339	0.0000	0.0000	0
2022/10/24	2030	03/08/2023	12.59	Call	Bond Future	5,681.5800	5.6816	5,555.3400	5.5553	(2.222)	0	0	0
2022/10/24	2030	03/08/2023	12.59	Put	Bond Future	1,557.9000	1.5579	1,588.5900	1.5886	1.970	0	0	1,012
2022/10/24	2030	03/08/2023	11.35	Put	Bond Future	3,333.0600	3.3331	3,400.1600	3.4002	2.013	0	0	0
2022/10/24	2030	03/08/2023	11.36	Call	Bond Future	2,628.4300	2.6284	2,538.2300	2.5382	(3.432)	0	0	0
2022/10/24	2030	03/08/2023	10.40	Put	Bond Future	5,793.3700	5.7934	5,896.7200	5.8967	1.784	0	0	0

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2022/10/24	2030	02/11/2023	10.81	Call	Bond Future	1,270.1800	1.2702	1,211.6000	1.2116	(4.612)	0	0	0
2022/10/24	2030	02/11/2023	10.81	Put	Bond Future	4,781.9300	4.7819	4,883.5700	4.8836	2.126	0	0	0
2022/10/24	2030	02/11/2023	10.80	Call	Bond Future	1,256.9400	1.2569	1,198.7600	1.1988	(4.629)	0	0	0
2022/10/24	2030	02/11/2023	10.80	Put	Bond Future	4,809.6300	4.8096	4,911.6700	4.9117	2.122	0	0	0
2022/10/24	2030	02/11/2023			Bond Future	11.6903	86.1090	11.7315	85.9487	0.353	0.0000	0.0000	0
2022/10/24	2030	02/11/2023	10.82	Call	Bond Future	1,283.1900	1.2832	1,224.2200	1.2242	(4.596)	0	0	0
2022/10/24	2030	02/11/2023	10.82	Put	Bond Future	4,754.0200	4.7540	4,855.2700	4.8553	2.130	0	0	0
2022/10/24	2032	03/11/2022	9.31	Put	Bond Future	11,977.0000	11.9770	12,065.0800	12.0651	0.735	0	0	0
2022/10/24	2032	03/11/2022	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	454
2022/10/24	2032	03/11/2022	9.36	Put	Bond Future	11,682.3300	11.6823	11,770.4100	11.7704	0.754	0	0	0
2022/10/24	2032	03/11/2022	9.46	Put	Bond Future	11,096.6500	11.0966	11,184.7300	11.1847	0.794	0	0	0
2022/10/24	2032	03/11/2022	10.56	Put	Bond Future	4,963.2400	4.9632	5,051.0600	5.0511	1.769	0	0	180
2022/10/24	2032	03/11/2022	9.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	750
2022/10/24	2032	03/11/2022	9.92	Put	Bond Future	8,463.9500	8.4639	8,552.0300	8.5520	1.041	0	0	0
2022/10/24	2032	03/11/2022	10.11	Put	Bond Future	7,405.3200	7.4053	7,493.4000	7.4934	1.189	0	0	454
2022/10/24	2032	03/11/2022	10.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/24	2032	03/11/2022	10.16	Put	Bond Future	7,129.4800	7.1295	7,217.5600	7.2176	1.235	0	0	180
2022/10/24	2032	03/11/2022			Bond Future	11.5287	82.3490	11.5466	82.2609	0.155	0.0000	0.0000	113,087
2022/10/24	2032	03/11/2022	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	180
2022/10/24	2032	03/11/2022	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/10/24	2032	03/11/2022	11.55	Call	Bond Future	845.9200	0.8459	703.0200	0.7030	(16.893)	0	0	0
2022/10/24	2032	03/11/2022	11.55	Put	Bond Future	741.3200	0.7413	686.5000	0.6865	(7.395)	0	0	500
2022/10/24	2032	03/11/2022	12.30	Call	Bond Future	3,726.7800	3.7268	3,618.4900	3.6185	(2.906)	0	0	0
2022/10/24	2032	03/11/2022	12.30	Put	Bond Future	44.8800	0.0449	24.6700	0.0247	(45.031)	0	0	750
2022/10/24	2032	03/11/2022	10.66	Call	Bond Future	1.4200	0.0014	0.2500	0.0003	(82.394)	0	0	0
2022/10/24	2032	03/11/2022	10.66	Put	Bond Future	4,433.7300	4.4337	4,520.6400	4.5206	1.960	0	0	0
2022/10/24	2032	03/11/2022	10.67	Call	Bond Future	1.6400	0.0016	0.3100	0.0003	(81.098)	0	0	750
2022/10/24	2032	03/11/2022	10.67	Put	Bond Future	4,381.1300	4.3811	4,467.8800	4.4679	1.980	0	0	0
2022/10/24	2032	03/11/2022	11.45	Call	Bond Future	599.0600	0.5991	469.9500	0.4699	(21.552)	0	0	0
2022/10/24	2032	03/11/2022	11.45	Put	Bond Future	988.0200	0.9880	946.9900	0.9470	(4.153)	0	0	7,500
2022/10/24	2032	03/11/2022	10.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/10/24	2032	03/11/2022	10.21	Put	Bond Future	6,854.7600	6.8548	6,942.8400	6.9428	1.285	0	0	0
2022/10/24	2032	03/11/2022	10.49	Call	Bond Future	0.0800	0.0001	0.0100	0.0000	(87.500)	0	0	0
2022/10/24	2032	03/11/2022	10.49	Put	Bond Future	5,337.0600	5.3371	5,425.0700	5.4251	1.649	0	0	454
2022/10/24	2032	03/11/2022	10.56	Call	Bond Future	0.2900	0.0003	0.0300	0.0000	(89.655)	0	0	0
2022/10/24	2032	03/11/2022	10.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/24	2032	02/02/2023	11.69	Call	Bond Future	2,284.4200	2.2844	2,204.5400	2.2045	(3.497)	0	0	0
2022/10/24	2032	02/02/2023	11.69	Put	Bond Future	2,328.7300	2.3287	2,340.2900	2.3403	0.496	0	0	0
2022/10/24	2032	02/02/2023	10.40	Call	Bond Future	306.4300	0.3064	280.5900	0.2806	(8.433)	0	0	0
2022/10/24	2032	02/02/2023	10.40	Put	Bond Future	6,874.3200	6.8743	6,939.9200	6.9399	0.954	0	0	0
2022/10/24	2032	02/02/2023	10.50	Call	Bond Future	366.4100	0.3664	337.2000	0.3372	(7.972)	0	0	0
2022/10/24	2032	02/02/2023	10.50	Put	Bond Future	6,404.2200	6.4042	6,466.4500	6.4664	0.972	0	0	454
2022/10/24	2032	02/02/2023	10.67	Call	Bond Future	510.0700	0.5101	473.7500	0.4738	(7.121)	0	0	750
2022/10/24	2032	02/02/2023	10.67	Put	Bond Future	5,656.4500	5.6564	5,711.5700	5.7116	0.974	0	0	0
2022/10/24	2032	02/02/2023	10.22	Call	Bond Future	218.9300	0.2189	198.5600	0.1986	(9.304)	0	0	500
2022/10/24	2032	02/02/2023	10.22	Put	Bond Future	7,751.7300	7.7517	7,822.8000	7.8228	0.917	0	0	0
2022/10/24	2032	02/02/2023	9.47	Call	Bond Future	43.7000	0.0437	37.8100	0.0378	(13.478)	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
2022/10/24	2032	02/02/2023	9.47	Put	Bond Future	11,750.8900	11.7509	11,836.4400	11.8364	0.728	0	0	0
2022/10/24	2032	02/02/2023	9.92	Call	Bond Future	119.8300	0.1198	106.8100	0.1068	(10.865)	0	0	750
2022/10/24	2032	02/02/2023	9.92	Put	Bond Future	9,292.1600	9.2922	9,370.5800	9.3706	0.844	0	0	0
2022/10/24	2032	02/02/2023			Bond Future	11.6992	83.8655	11.7183	83.7741	0.163	0.0000	0.0000	111,917
2022/10/24	2032	02/02/2023	11.84	Call	Bond Future	2,682.5600	2.6826	2,598.0100	2.5980	(3.152)	0	0	0
2022/10/24	2032	02/02/2023	11.84	Put	Bond Future	2,010.8100	2.0108	2,017.7000	2.0177	0.343	0	0	500
2022/10/24	2032	02/02/2023	12.75	Call	Bond Future	5,618.0300	5.6180	5,518.9100	5.5189	(1.764)	0	0	0
2022/10/24	2032	02/02/2023	12.75	Put	Bond Future	779.1300	0.7791	771.4500	0.7714	(0.986)	0	0	750
2022/10/24	2032	02/02/2023	10.38	Call	Bond Future	295.4500	0.2955	270.2500	0.2702	(8.529)	0	0	0
2022/10/24	2032	02/02/2023	10.38	Put	Bond Future	6,969.8600	6.9699	7,036.1000	7.0361	0.950	0	0	0
2022/10/24	2032	02/02/2023	10.39	Call	Bond Future	300.8500	0.3009	275.3400	0.2753	(8.479)	0	0	0
2022/10/24	2032	02/02/2023	10.39	Put	Bond Future	6,921.9800	6.9220	6,987.9100	6.9879	0.952	0	0	0
2022/10/24	2032	02/02/2023	10.16	Call	Bond Future	194.8500	0.1948	176.1400	0.1761	(9.602)	0	0	0
2022/10/24	2032	02/02/2023	10.16	Put	Bond Future	8,052.4000	8.0524	8,125.1300	8.1251	0.903	0	0	454
2022/10/24	2032	02/02/2023	9.31	Call	Bond Future	28.9400	0.0289	24.7400	0.0247	(14.513)	0	0	454
2022/10/24	2032	02/02/2023	9.31	Put	Bond Future	12,659.8800	12.6599	12,747.1200	12.7471	0.689	0	0	0
2022/10/24	2032	04/05/2023	10.89	Call	Bond Future	1,237.4700	1.2375	1,191.9700	1.1920	(3.677)	0	0	0
2022/10/24	2032	04/05/2023	10.89	Put	Bond Future	5,882.9700	5.8830	5,931.5500	5.9315	0.826	0	0	0
2022/10/24	2032	04/05/2023	11.37	Call	Bond Future	2,064.8400	2.0648	2,004.7000	2.0047	(2.913)	0	0	400
2022/10/24	2032	04/05/2023	13.43	Call	Bond Future	8,013.0900	8.0131	7,918.1000	7.9181	(1.185)	0	0	0
2022/10/24	2032	04/05/2023	13.43	Put	Bond Future	1,025.3800	1.0254	1,024.4700	1.0245	(0.089)	0	0	400
2022/10/24	2032	04/05/2023			Bond Future	11.8454	81.4139	11.8655	81.3198	0.170	0.0000	0.0000	66,353
2022/10/24	2032	04/05/2023	11.37	Put	Bond Future	4,333.3400	4.3333	4,367.2800	4.3673	0.783	0	0	0
2022/10/24	2032	04/05/2023	10.62	Call	Bond Future	893.9800	0.8940	856.6400	0.8566	(4.177)	0	0	400
2022/10/24	2032	04/05/2023	10.62	Put	Bond Future	6,916.1900	6.9162	6,972.9300	6.9729	0.820	0	0	0
2022/10/24	2032	04/05/2023	10.87	Call	Bond Future	1,209.4000	1.2094	1,164.5100	1.1645	(3.712)	0	0	0
2022/10/24	2032	04/05/2023	10.87	Put	Bond Future	5,955.8800	5.9559	6,005.0700	6.0051	0.826	0	0	0
2022/10/24	2032	04/05/2023	10.88	Call	Bond Future	1,223.2800	1.2233	1,178.0900	1.1781	(3.694)	0	0	0
2022/10/24	2032	04/05/2023	10.88	Put	Bond Future	5,919.2500	5.9192	5,968.1400	5.9681	0.826	0	0	0
2022/10/24	2032	03/08/2023	11.90	Call	Bond Future	3,282.9900	3.2830	3,216.6300	3.2166	(2.021)	0	0	5,000
2022/10/24	2032	03/08/2023	11.90	Put	Bond Future	3,714.7700	3.7148	3,744.6700	3.7447	0.805	0	0	0
2022/10/24	2032	03/08/2023	11.77	Call	Bond Future	2,978.1400	2.9781	2,914.7200	2.9147	(2.130)	0	0	0
2022/10/24	2032	03/08/2023	11.77	Put	Bond Future	4,011.4600	4.0115	4,044.3000	4.0443	0.819	0	0	0
2022/10/24	2032	03/08/2023			Bond Future	11.9941	83.0934	12.0152	82.9971	0.176	0.0000	0.0000	2,600
2022/10/24	2032	03/08/2023	11.75	Call	Bond Future	2,932.5500	2.9325	2,869.5900	2.8696	(2.147)	0	0	0
2022/10/24	2032	03/08/2023	11.75	Put	Bond Future	4,058.9400	4.0589	4,092.2400	4.0922	0.820	0	0	0
2022/10/24	2032	03/08/2023	11.76	Call	Bond Future	2,955.4500	2.9555	2,892.2600	2.8923	(2.138)	0	0	0
2022/10/24	2032	03/08/2023	11.76	Put	Bond Future	4,035.2900	4.0353	4,068.3600	4.0684	0.820	0	0	0
2022/10/24	2032	02/11/2023	11.24	Call	Bond Future	1,504.0000	1.5040	1,462.3100	1.4623	(2.772)	0	0	0
2022/10/24	2032	02/11/2023	11.24	Put	Bond Future	5,711.0900	5.7111	5,767.6900	5.7677	0.991	0	0	0
2022/10/24	2032	02/11/2023			Bond Future	12.1524	80.6502	12.1745	80.5519	0.182	0.0000	0.0000	0
2022/10/24	2032	02/11/2023	11.22	Call	Bond Future	1,474.0800	1.4741	1,432.9000	1.4329	(2.794)	0	0	0
2022/10/24	2032	02/11/2023	11.22	Put	Bond Future	5,776.6200	5.7766	5,833.7300	5.8337	0.989	0	0	0
2022/10/24	2032	02/11/2023	11.23	Call	Bond Future	1,489.1400	1.4891	1,447.7000	1.4477	(2.783)	0	0	0
2022/10/24	2032	02/11/2023	11.23	Put	Bond Future	5,743.9400	5.7439	5,800.7900	5.8008	0.990	0	0	0
2022/10/24	2033	03/11/2022			Bond Future	110.2996	110.2996	110.5980	110.5980	0.270	0.0000	0.0000	590
2022/10/24	2033	02/02/2023			Bond Future	112.3582	112.3582	112.6598	112.6598	0.268	0.0000	0.0000	6,990

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2022/10/24	2033	04/05/2023			Bond Future	113.2894	113.2894	113.5964	113.5964	0.271	0.0000	0.0000	0
2022/10/24	2033	03/08/2023			Bond Future	115.6503	115.6503	115.9634	115.9634	0.271	0.0000	0.0000	0
2022/10/24	2033	02/11/2023			Bond Future	116.6381	116.6381	116.9585	116.9585	0.275	0.0000	0.0000	0
2022/10/24	2037	03/11/2022	11.30	Put	Bond Future	4,128.5000	4.1285	4,188.0700	4.1881	1.443	0	0	0
2022/10/24	2037	03/11/2022	11.31	Call	Bond Future	21.1900	0.0212	7.8900	0.0079	(62.765)	0	0	0
2022/10/24	2037	03/11/2022	11.31	Put	Bond Future	4,070.5200	4.0705	4,129.2200	4.1292	1.442	0	0	0
2022/10/24	2037	03/11/2022	11.32	Call	Bond Future	22.9500	0.0229	8.7100	0.0087	(62.048)	0	0	0
2022/10/24	2037	03/11/2022			Bond Future	12.0162	78.5791	12.0292	78.5071	0.109	0.0000	0.0000	24,981
2022/10/24	2037	03/11/2022	11.30	Call	Bond Future	19.5600	0.0196	7.1300	0.0071	(63.548)	0	0	0
2022/10/24	2037	03/11/2022	11.32	Put	Bond Future	4,012.7400	4.0127	4,070.5000	4.0705	1.439	0	0	0
2022/10/24	2037	02/02/2023	11.97	Call	Bond Future	2,101.4100	2.1014	2,030.4900	2.0305	(3.375)	0	0	0
2022/10/24	2037	02/02/2023	11.03	Call	Bond Future	470.8100	0.4708	438.9000	0.4389	(6.778)	0	0	0
2022/10/24	2037	02/02/2023	11.03	Put	Bond Future	7,035.9500	7.0360	7,078.9900	7.0790	0.612	0	0	0
2022/10/24	2037	02/02/2023	11.04	Call	Bond Future	480.4400	0.4804	448.1200	0.4481	(6.727)	0	0	0
2022/10/24	2037	02/02/2023	11.04	Put	Bond Future	6,984.5400	6.9845	7,027.1700	7.0272	0.610	0	0	0
2022/10/24	2037	02/02/2023			Bond Future	12.1728	75.7703	12.1867	75.6953	0.114	0.0000	0.0000	121,753
2022/10/24	2037	02/02/2023	11.10	Call	Bond Future	541.1500	0.5412	506.2900	0.5063	(6.442)	0	0	636
2022/10/24	2037	02/02/2023	11.10	Put	Bond Future	6,680.4100	6.6804	6,720.5000	6.7205	0.600	0	0	0
2022/10/24	2037	02/02/2023	11.97	Put	Bond Future	3,208.3000	3.2083	3,212.3300	3.2123	0.126	0	0	636
2022/10/24	2037	02/02/2023	11.05	Call	Bond Future	490.2200	0.4902	457.4700	0.4575	(6.681)	0	0	0
2022/10/24	2037	02/02/2023	11.05	Put	Bond Future	6,933.3500	6.9334	6,975.5500	6.9755	0.609	0	0	0
2022/10/24	2037	04/05/2023	13.73	Put	Bond Future	1,408.3200	1.4083	1,401.5300	1.4015	(0.482)	0	0	400
2022/10/24	2037	04/05/2023	11.30	Call	Bond Future	1,385.5100	1.3855	1,342.2300	1.3422	(3.124)	0	0	0
2022/10/24	2037	04/05/2023	11.30	Put	Bond Future	7,039.4600	7.0395	7,073.4400	7.0734	0.483	0	0	0
2022/10/24	2037	04/05/2023	11.31	Call	Bond Future	1,401.6100	1.4016	1,358.0500	1.3581	(3.108)	0	0	0
2022/10/24	2037	04/05/2023	11.31	Put	Bond Future	6,996.6000	6.9966	7,030.3000	7.0303	0.482	0	0	0
2022/10/24	2037	04/05/2023	11.03	Put	Bond Future	8,263.0100	8.2630	8,304.6700	8.3047	0.504	0	0	0
2022/10/24	2037	04/05/2023			Bond Future	12.3108	77.3178	12.3254	77.2406	0.119	0.0000	0.0000	0
2022/10/24	2037	04/05/2023	11.78	Call	Bond Future	2,313.9400	2.3139	2,257.4500	2.2575	(2.441)	0	0	400
2022/10/24	2037	04/05/2023	11.78	Put	Bond Future	5,207.4600	5.2075	5,228.2300	5.2282	0.399	0	0	0
2022/10/24	2037	04/05/2023	13.73	Call	Bond Future	8,399.3900	8.3994	8,315.3400	8.3153	(1.001)	0	0	0
2022/10/24	2037	04/05/2023	11.32	Call	Bond Future	1,418.0200	1.4180	1,374.1700	1.3742	(3.092)	0	0	0
2022/10/24	2037	04/05/2023	11.32	Put	Bond Future	6,954.1100	6.9541	6,987.5200	6.9875	0.480	0	0	0
2022/10/24	2037	04/05/2023	11.03	Call	Bond Future	992.9600	0.9930	957.3600	0.9574	(3.585)	0	0	400
2022/10/24	2037	03/08/2023	12.13	Call	Bond Future	3,266.0900	3.2661	3,208.8500	3.2088	(1.753)	0	0	0
2022/10/24	2037	03/08/2023	12.13	Put	Bond Future	4,984.5900	4.9846	5,006.4000	5.0064	0.438	0	0	0
2022/10/24	2037	03/08/2023	12.12	Call	Bond Future	3,241.1300	3.2411	3,184.0900	3.1841	(1.760)	0	0	0
2022/10/24	2037	03/08/2023	12.12	Put	Bond Future	5,013.4000	5.0134	5,035.4100	5.0354	0.439	0	0	0
2022/10/24	2037	03/08/2023			Bond Future	12.4552	74.6548	12.4705	74.5757	0.122	0.0000	0.0000	0
2022/10/24	2037	03/08/2023	12.14	Call	Bond Future	3,291.1400	3.2911	3,233.7000	3.2337	(1.745)	0	0	0
2022/10/24	2037	03/08/2023	12.14	Put	Bond Future	4,955.9300	4.9559	4,977.5400	4.9775	0.436	0	0	0
2022/10/24	2037	02/11/2023	11.56	Put	Bond Future	7,266.8000	7.2668	7,310.2300	7.3102	0.598	0	0	0
2022/10/24	2037	02/11/2023	11.57	Call	Bond Future	1,710.9300	1.7109	1,673.4200	1.6734	(2.192)	0	0	0
2022/10/24	2037	02/11/2023	11.55	Put	Bond Future	7,307.1300	7.3071	7,350.7700	7.3508	0.597	0	0	0
2022/10/24	2037	02/11/2023			Bond Future	12.5956	76.1981	12.6114	76.1173	0.126	0.0000	0.0000	0
2022/10/24	2037	02/11/2023	11.56	Call	Bond Future	1,694.3900	1.6944	1,657.1000	1.6571	(2.201)	0	0	0
2022/10/24	2037	02/11/2023	11.57	Put	Bond Future	7,226.6300	7.2266	7,269.8400	7.2698	0.598	0	0	0

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2022/10/24	2037	02/11/2023	11.55	Call	Bond Future	1,677.9500	1.6779	1,640.8700	1.6409	(2.210)	0	0	0
2022/10/24	2038	03/11/2022			Bond Future	122.2720	122.2720	122.3263	122.3263	0.044	0.0000	0.0000	1,300
2022/10/24	2038	02/02/2023			Bond Future	122.6367	122.6367	122.6894	122.6894	0.043	0.0000	0.0000	2,886
2022/10/24	2038	04/05/2023			Bond Future	125.1660	125.1660	125.2188	125.2188	0.042	0.0000	0.0000	1,718
2022/10/24	2038	03/08/2023			Bond Future	125.8028	125.8028	125.8574	125.8574	0.043	0.0000	0.0000	0
2022/10/24	2038	02/11/2023			Bond Future	128.4299	128.4299	128.4857	128.4857	0.043	0.0000	0.0000	0
2022/10/24	2040	03/11/2022	10.60	Put	Bond Future	9,426.5300	9.4265	9,504.3000	9.5043	0.825	0	0	0
2022/10/24	2040	03/11/2022	10.70	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	1,078
2022/10/24	2040	03/11/2022	12.00	Call	Bond Future	772.1000	0.7721	625.7400	0.6257	(18.956)	0	0	0
2022/10/24	2040	03/11/2022	12.00	Put	Bond Future	1,099.6500	1.0997	1,031.0700	1.0311	(6.237)	0	0	0
2022/10/24	2040	03/11/2022	12.52	Call	Bond Future	2,842.1000	2.8421	2,712.8400	2.7128	(4.548)	0	0	0
2022/10/24	2040	03/11/2022	11.39	Call	Bond Future	27.8500	0.0279	10.9200	0.0109	(60.790)	0	0	0
2022/10/24	2040	03/11/2022	11.40	Call	Bond Future	30.0700	0.0301	12.0100	0.0120	(60.060)	0	0	0
2022/10/24	2040	03/11/2022	11.41	Put	Bond Future	4,004.8000	4.0048	4,063.3400	4.0633	1.462	0	0	0
2022/10/24	2040	03/11/2022	11.20	Call	Bond Future	5.4400	0.0054	1.4000	0.0014	(74.265)	0	0	1,078
2022/10/24	2040	03/11/2022	11.20	Put	Bond Future	5,339.8500	5.3399	5,413.5900	5.4136	1.381	0	0	0
2022/10/24	2040	03/11/2022			Bond Future	12.0552	80.4428	12.0683	80.3651	0.109	0.0000	0.0000	13,035
2022/10/24	2040	03/11/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/24	2040	03/11/2022	10.10	Put	Bond Future	13,078.7300	13.0787	13,156.5100	13.1565	0.595	0	0	0
2022/10/24	2040	03/11/2022	10.60	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	1,467
2022/10/24	2040	03/11/2022	10.70	Put	Bond Future	8,723.1700	8.7232	8,800.9200	8.8009	0.891	0	0	0
2022/10/24	2040	03/11/2022	11.50	Call	Bond Future	61.6900	0.0617	29.3700	0.0294	(52.391)	0	0	0
2022/10/24	2040	03/11/2022	11.50	Put	Bond Future	3,460.9800	3.4610	3,506.4400	3.5064	1.314	0	0	0
2022/10/24	2040	03/11/2022	12.52	Put	Bond Future	165.9500	0.1659	114.4700	0.1145	(31.021)	0	0	1,078
2022/10/24	2040	03/11/2022	11.39	Put	Bond Future	4,128.4200	4.1284	4,189.2700	4.1893	1.474	0	0	0
2022/10/24	2040	03/11/2022	11.40	Put	Bond Future	4,066.5000	4.0665	4,126.2200	4.1262	1.469	0	0	0
2022/10/24	2040	03/11/2022	11.41	Call	Bond Future	32.4400	0.0324	13.2000	0.0132	(59.309)	0	0	0
2022/10/24	2040	03/11/2022	10.80	Call	Bond Future	0.0900	0.0001	0.0100	0.0000	(88.889)	0	0	0
2022/10/24	2040	03/11/2022	10.80	Put	Bond Future	8,028.5600	8.0286	8,106.2600	8.1063	0.968	0	0	0
2022/10/24	2040	03/11/2022	11.30	Call	Bond Future	13.4200	0.0134	4.3700	0.0044	(67.437)	0	0	1,467
2022/10/24	2040	03/11/2022	11.30	Put	Bond Future	4,694.8500	4.6949	4,763.5800	4.7636	1.464	0	0	0
2022/10/24	2040	02/02/2023	12.24	Call	Bond Future	2,976.0900	2.9761	2,891.7400	2.8917	(2.834)	0	0	0
2022/10/24	2040	02/02/2023	12.24	Put	Bond Future	2,777.5900	2.7776	2,774.0800	2.7741	(0.126)	0	0	0
2022/10/24	2040	02/02/2023	12.27	Call	Bond Future	3,071.0400	3.0710	2,985.8700	2.9859	(2.773)	0	0	0
2022/10/24	2040	02/02/2023	12.27	Put	Bond Future	2,699.6900	2.6997	2,695.3600	2.6954	(0.160)	0	0	388
2022/10/24	2040	02/02/2023	11.12	Call	Bond Future	571.3600	0.5714	534.2100	0.5342	(6.502)	0	0	0
2022/10/24	2040	02/02/2023	11.12	Put	Bond Future	7,293.2400	7.2932	7,336.9300	7.3369	0.599	0	0	0
2022/10/24	2040	02/02/2023	11.19	Call	Bond Future	654.0600	0.6541	613.6500	0.6137	(6.178)	0	0	621
2022/10/24	2040	02/02/2023	11.19	Put	Bond Future	6,915.3300	6.9153	6,955.7600	6.9558	0.585	0	0	0
2022/10/24	2040	02/02/2023	12.07	Put	Bond Future	3,256.3000	3.2563	3,258.0800	3.2581	0.055	0	0	621
2022/10/24	2040	02/02/2023	10.96	Call	Bond Future	414.9300	0.4149	384.7300	0.3847	(7.278)	0	0	388
2022/10/24	2040	02/02/2023	10.96	Put	Bond Future	8,204.5700	8.2046	8,255.2100	8.2552	0.617	0	0	0
2022/10/24	2040	02/02/2023	10.93	Call	Bond Future	391.9300	0.3919	362.8600	0.3629	(7.417)	0	0	0
2022/10/24	2040	02/02/2023			Bond Future	12.2057	77.4179	12.2196	77.3371	0.114	0.0000	0.0000	115,757
2022/10/24	2040	02/02/2023	12.07	Call	Bond Future	2,463.5300	2.4635	2,384.4700	2.3845	(3.209)	0	0	0
2022/10/24	2040	02/02/2023	11.10	Call	Bond Future	549.1700	0.5492	512.9500	0.5130	(6.595)	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
2022/10/24	2040	02/02/2023	11.10	Put	Bond Future	7,403.3800	7.4034	7,448.0000	7.4480	0.603	0	0	0
2022/10/24	2040	02/02/2023	11.11	Call	Bond Future	560.1400	0.5601	523.4500	0.5234	(6.550)	0	0	0
2022/10/24	2040	02/02/2023	11.11	Put	Bond Future	7,348.1400	7.3481	7,392.2900	7.3923	0.601	0	0	0
2022/10/24	2040	02/02/2023	10.18	Call	Bond Future	74.0200	0.0740	65.4600	0.0655	(11.564)	0	0	0
2022/10/24	2040	02/02/2023	10.18	Put	Bond Future	13,381.8800	13.3819	13,454.1600	13.4542	0.540	0	0	0
2022/10/24	2040	02/02/2023	10.21	Call	Bond Future	79.8600	0.0799	70.7800	0.0708	(11.370)	0	0	388
2022/10/24	2040	02/02/2023	10.21	Put	Bond Future	13,165.4500	13.1655	13,237.2100	13.2372	0.545	0	0	0
2022/10/24	2040	02/02/2023	10.93	Put	Bond Future	8,384.1200	8.3841	8,435.8900	8.4359	0.617	0	0	0
2022/10/24	2040	04/05/2023	12.78	Call	Bond Future	5,326.5300	5.3265	5,245.0800	5.2451	(1.529)	0	0	0
2022/10/24	2040	04/05/2023	12.78	Put	Bond Future	2,874.7200	2.8747	2,876.5300	2.8765	0.063	0	0	388
2022/10/24	2040	04/05/2023	13.45	Put	Bond Future	1,816.5300	1.8165	1,811.3000	1.8113	(0.288)	0	0	486
2022/10/24	2040	04/05/2023	11.43	Call	Bond Future	1,635.3200	1.6353	1,586.1700	1.5862	(3.006)	0	0	0
2022/10/24	2040	04/05/2023	11.43	Put	Bond Future	7,092.8300	7.0928	7,126.9400	7.1269	0.481	0	0	0
2022/10/24	2040	04/05/2023	10.73	Put	Bond Future	10,803.1500	10.8032	10,856.7300	10.8567	0.496	0	0	0
2022/10/24	2040	04/05/2023			Bond Future	12.3380	78.9992	12.3526	78.9160	0.119	0.0000	0.0000	0
2022/10/24	2040	04/05/2023	13.45	Call	Bond Future	7,752.3800	7.7524	7,663.8900	7.6639	(1.141)	0	0	0
2022/10/24	2040	04/05/2023	11.42	Call	Bond Future	1,616.7700	1.6168	1,567.9300	1.5679	(3.021)	0	0	0
2022/10/24	2040	04/05/2023	11.42	Put	Bond Future	7,137.7400	7.1377	7,172.1600	7.1722	0.482	0	0	0
2022/10/24	2040	04/05/2023	11.48	Call	Bond Future	1,729.7800	1.7298	1,679.1100	1.6791	(2.929)	0	0	486
2022/10/24	2040	04/05/2023	11.48	Put	Bond Future	6,871.1100	6.8711	6,903.7000	6.9037	0.474	0	0	0
2022/10/24	2040	04/05/2023	10.73	Call	Bond Future	712.3400	0.7123	682.6600	0.6827	(4.167)	0	0	486
2022/10/24	2040	04/05/2023	10.92	Call	Bond Future	903.5500	0.9036	868.9600	0.8690	(3.828)	0	0	388
2022/10/24	2040	04/05/2023	10.92	Put	Bond Future	9,697.5500	9.6975	9,746.2200	9.7462	0.502	0	0	0
2022/10/24	2040	04/05/2023	11.41	Call	Bond Future	1,598.3500	1.5984	1,549.8200	1.5498	(3.036)	0	0	0
2022/10/24	2040	04/05/2023	11.41	Put	Bond Future	7,182.8700	7.1829	7,217.6000	7.2176	0.484	0	0	0
2022/10/24	2040	04/05/2023	10.17	Call	Bond Future	324.4300	0.3244	307.2400	0.3072	(5.299)	0	0	388
2022/10/24	2040	04/05/2023	10.17	Put	Bond Future	14,418.0000	14.4180	14,484.0700	14.4841	0.458	0	0	0
2022/10/24	2040	03/08/2023	12.23	Call	Bond Future	3,778.3000	3.7783	3,714.5400	3.7145	(1.688)	0	0	0
2022/10/24	2040	03/08/2023	12.23	Put	Bond Future	5,172.2800	5.1723	5,193.7100	5.1937	0.414	0	0	0
2022/10/24	2040	03/08/2023			Bond Future	12.4761	76.1205	12.4913	76.0353	0.122	0.0000	0.0000	0
2022/10/24	2040	03/08/2023	12.22	Call	Bond Future	3,750.9000	3.7509	3,687.3300	3.6873	(1.695)	0	0	0
2022/10/24	2040	03/08/2023	12.22	Put	Bond Future	5,202.3800	5.2024	5,224.0000	5.2240	0.416	0	0	0
2022/10/24	2040	03/08/2023	12.21	Call	Bond Future	3,723.3100	3.7233	3,659.9500	3.6600	(1.702)	0	0	0
2022/10/24	2040	03/08/2023	12.21	Put	Bond Future	5,232.3500	5.2324	5,254.1800	5.2542	0.417	0	0	0
2022/10/24	2040	02/11/2023	11.59	Call	Bond Future	2,047.6800	2.0477	2,005.0100	2.0050	(2.084)	0	0	0
2022/10/24	2040	02/11/2023	11.60	Put	Bond Future	7,942.9100	7.9429	7,987.0500	7.9871	0.556	0	0	0
2022/10/24	2040	02/11/2023	11.58	Call	Bond Future	2,029.2500	2.0293	1,986.8000	1.9868	(2.092)	0	0	0
2022/10/24	2040	02/11/2023	11.58	Put	Bond Future	8,029.2000	8.0292	8,073.7900	8.0738	0.555	0	0	0
2022/10/24	2040	02/11/2023			Bond Future	12.6097	77.6941	12.6256	77.6071	0.126	0.0000	0.0000	0
2022/10/24	2040	02/11/2023	11.59	Put	Bond Future	7,985.8200	7.9858	8,030.1900	8.0302	0.556	0	0	0
2022/10/24	2040	02/11/2023	11.60	Call	Bond Future	2,066.5000	2.0665	2,023.6000	2.0236	(2.076)	0	0	0
2022/10/24	2044	03/11/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/24	2044	03/11/2022	10.10	Put	Bond Future	13,233.1500	13.2332	13,342.7800	13.3428	0.828	0	0	0
2022/10/24	2044	03/11/2022	10.60	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	1,647
2022/10/24	2044	03/11/2022	10.60	Put	Bond Future	9,443.1100	9.4431	9,552.7300	9.5527	1.161	0	0	0
2022/10/24	2044	03/11/2022	10.80	Call	Bond Future	0.0900	0.0001	0.0100	0.0000	(88.889)	0	0	0
2022/10/24	2044	03/11/2022	10.80	Put	Bond Future	8,000.9700	8.0010	8,110.5200	8.1105	1.369	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
2022/10/24	2044	03/11/2022	11.41	Call	Bond Future	46.1700	0.0462	19.5300	0.0195	(57.700)	0	0	0
2022/10/24	2044	03/11/2022	11.41	Put	Bond Future	3,889.8900	3.8899	3,972.8800	3.9729	2.133	0	0	0
2022/10/24	2044	03/11/2022	11.30	Call	Bond Future	19.8000	0.0198	6.7500	0.0068	(65.909)	0	0	1,647
2022/10/24	2044	03/11/2022	11.30	Put	Bond Future	4,587.3400	4.5873	4,683.9200	4.6839	2.105	0	0	0
2022/10/24	2044	03/11/2022	11.40	Put	Bond Future	3,952.0200	3.9520	4,036.5500	4.0365	2.139	0	0	0
2022/10/24	2044	03/11/2022			Bond Future	12.0237	77.4019	12.0420	77.2923	0.152	0.0000	0.0000	44,236
2022/10/24	2044	03/11/2022	11.39	Call	Bond Future	39.9200	0.0399	16.2800	0.0163	(59.218)	0	0	0
2022/10/24	2044	03/11/2022	11.39	Put	Bond Future	4,014.4300	4.0144	4,100.4200	4.1004	2.142	0	0	0
2022/10/24	2044	03/11/2022	11.40	Call	Bond Future	42.9500	0.0429	17.8500	0.0178	(58.440)	0	0	0
2022/10/24	2044	02/02/2023	12.00	Call	Bond Future	2,401.5200	2.4015	2,308.1900	2.3082	(3.886)	0	0	0
2022/10/24	2044	02/02/2023	12.00	Put	Bond Future	3,385.1900	3.3852	3,405.0700	3.4051	0.587	0	0	4,000
2022/10/24	2044	02/02/2023	11.20	Put	Bond Future	6,784.9700	6.7850	6,849.0700	6.8491	0.945	0	0	0
2022/10/24	2044	02/02/2023	11.90	Call	Bond Future	2,124.2600	2.1243	2,035.7300	2.0357	(4.168)	0	0	1,300
2022/10/24	2044	02/02/2023	11.90	Put	Bond Future	3,713.4700	3.7135	3,738.1500	3.7381	0.665	0	0	0
2022/10/24	2044	02/02/2023	11.14	Call	Bond Future	640.8900	0.6409	595.1900	0.5952	(7.131)	0	0	0
2022/10/24	2044	02/02/2023	11.14	Put	Bond Future	7,111.8500	7.1118	7,179.3600	7.1794	0.949	0	0	0
2022/10/24	2044	02/02/2023	11.15	Call	Bond Future	653.3300	0.6533	607.0700	0.6071	(7.081)	0	0	0
2022/10/24	2044	02/02/2023	11.15	Put	Bond Future	7,056.6900	7.0567	7,123.6400	7.1236	0.949	0	0	0
2022/10/24	2044	02/02/2023			Bond Future	12.1654	74.4462	12.1846	74.3330	0.158	0.0000	0.0000	82,204
2022/10/24	2044	02/02/2023	11.16	Call	Bond Future	665.9500	0.6659	619.1200	0.6191	(7.032)	0	0	0
2022/10/24	2044	02/02/2023	11.16	Put	Bond Future	7,001.8000	7.0018	7,068.1800	7.0682	0.948	0	0	0
2022/10/24	2044	02/02/2023	11.20	Call	Bond Future	718.2000	0.7182	669.0900	0.6691	(6.838)	0	0	1,300
2022/10/24	2044	04/05/2023	11.75	Put	Bond Future	5,737.8600	5.7379	5,780.0500	5.7800	0.735	0	0	4,115
2022/10/24	2044	04/05/2023	11.41	Call	Bond Future	1,751.5800	1.7516	1,690.4700	1.6905	(3.489)	0	0	0
2022/10/24	2044	04/05/2023	11.41	Put	Bond Future	7,147.2900	7.1473	7,202.4100	7.2024	0.771	0	0	0
2022/10/24	2044	04/05/2023	11.42	Call	Bond Future	1,771.0600	1.7711	1,709.5700	1.7096	(3.472)	0	0	0
2022/10/24	2044	04/05/2023	11.42	Put	Bond Future	7,101.7300	7.1017	7,156.4700	7.1565	0.771	0	0	0
2022/10/24	2044	04/05/2023			Bond Future	12.2893	75.9669	12.3094	75.8507	0.164	0.0000	0.0000	0
2022/10/24	2044	04/05/2023	12.25	Call	Bond Future	3,895.3900	3.8954	3,804.6700	3.8047	(2.329)	0	0	0
2022/10/24	2044	04/05/2023	12.25	Put	Bond Future	4,123.3300	4.1233	4,148.8400	4.1488	0.619	0	0	1,500
2022/10/24	2044	04/05/2023	11.43	Call	Bond Future	1,790.8700	1.7909	1,728.9900	1.7290	(3.455)	0	0	0
2022/10/24	2044	04/05/2023	11.43	Put	Bond Future	7,056.5900	7.0566	7,110.9400	7.1109	0.770	0	0	0
2022/10/24	2044	04/05/2023	11.75	Call	Bond Future	2,504.5800	2.5046	2,430.5400	2.4305	(2.956)	0	0	0
2022/10/24	2044	04/05/2023	12.00	Call	Bond Future	3,163.0600	3.1631	3,080.1900	3.0802	(2.620)	0	0	0
2022/10/24	2044	04/05/2023	12.00	Put	Bond Future	4,868.5200	4.8685	4,901.8800	4.9019	0.685	0	0	4,115
2022/10/24	2044	03/08/2023	12.15	Call	Bond Future	3,786.2400	3.7862	3,706.4400	3.7064	(2.108)	0	0	0
2022/10/24	2044	03/08/2023	12.15	Put	Bond Future	5,336.4100	5.3364	5,375.5300	5.3755	0.733	0	0	0
2022/10/24	2044	03/08/2023	12.16	Call	Bond Future	3,814.0700	3.8141	3,733.9900	3.7340	(2.100)	0	0	0
2022/10/24	2044	03/08/2023	12.16	Put	Bond Future	5,305.4700	5.3055	5,344.3100	5.3443	0.732	0	0	0
2022/10/24	2044	03/08/2023			Bond Future	12.4183	73.1509	12.4393	73.0319	0.169	0.0000	0.0000	0
2022/10/24	2044	03/08/2023	12.17	Call	Bond Future	3,841.9900	3.8420	3,761.6300	3.7616	(2.092)	0	0	0
2022/10/24	2044	03/08/2023	12.17	Put	Bond Future	5,274.7000	5.2747	5,313.2600	5.3133	0.731	0	0	0
2022/10/24	2044	02/11/2023	11.57	Call	Bond Future	2,424.1100	2.4241	2,366.0300	2.3660	(2.396)	0	0	0
2022/10/24	2044	02/11/2023	11.57	Put	Bond Future	8,215.1700	8.2152	8,278.4700	8.2785	0.771	0	0	0
2022/10/24	2044	02/11/2023			Bond Future	12.5427	74.6631	12.5645	74.5417	0.174	0.0000	0.0000	0
2022/10/24	2044	02/11/2023	11.55	Call	Bond Future	2,383.9100	2.3839	2,326.4100	2.3264	(2.412)	0	0	0
2022/10/24	2044	02/11/2023	11.55	Put	Bond Future	8,302.0600	8.3021	8,365.9400	8.3659	0.769	0	0	0
2022/10/24	2044	02/11/2023	11.56	Call	Bond Future	2,403.9600	2.4040	2,346.1800	2.3462	(2.404)	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
2022/10/24	2044	02/11/2023	11.56	Put	Bond Future	8,258.5200	8.2585	8,322.1200	8.3221	0.770	0	0	0
2022/10/24	2046	03/11/2022			Bond Future	106.4133	106.4133	106.4607	106.4607	0.045	0.0000	0.0000	2,360
2022/10/24	2046	02/02/2023			Bond Future	108.3994	108.3994	108.4454	108.4454	0.042	0.0000	0.0000	11,674
2022/10/24	2046	04/05/2023			Bond Future	108.5987	108.5987	108.6451	108.6451	0.043	0.0000	0.0000	5,677
2022/10/24	2046	03/08/2023			Bond Future	110.8623	110.8623	110.9094	110.9094	0.042	0.0000	0.0000	0
2022/10/24	2046	02/11/2023			Bond Future	111.0771	111.0771	111.1266	111.1266	0.045	0.0000	0.0000	0
2022/10/24	2050	03/11/2022			Bond Future	108.3613	108.3613	108.7870	108.7870	0.393	0.0000	0.0000	1,543
2022/10/24	2050	02/02/2023			Bond Future	108.2471	108.2471	108.6786	108.6786	0.399	0.0000	0.0000	8,333
2022/10/24	2050	04/05/2023			Bond Future	110.4795	110.4795	110.9188	110.9188	0.398	0.0000	0.0000	3,582
2022/10/24	2050	03/08/2023			Bond Future	110.5894	110.5894	111.0386	111.0386	0.406	0.0000	0.0000	0
2022/10/24	2050	02/11/2023			Bond Future	112.8990	112.8990	113.3574	113.3574	0.406	0.0000	0.0000	0
2022/10/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/24	AL37	03/11/2022			Index Future	821.1440	821.1440	820.9400	820.9400	(0.025)	0.0000	0.0000	0
2022/10/24	AL37	02/02/2023			Index Future	836.2660	836.2660	836.0060	836.0060	(0.031)	0.0000	0.0000	0
2022/10/24	AL37	04/05/2023			Index Future	853.3020	853.3020	853.0140	853.0140	(0.034)	0.0000	0.0000	0
2022/10/24	AL37	03/08/2023			Index Future	870.8850	870.8850	870.5840	870.5840	(0.035)	0.0000	0.0000	0
2022/10/24	AL37	02/11/2023			Index Future	888.8790	888.8790	888.5700	888.5700	(0.035)	0.0000	0.0000	0
2022/10/24	AL7T	03/11/2022			Index Future	924.7090	924.7090	923.7510	923.7510	(0.104)	0.0000	0.0000	0
2022/10/24	AL7T	02/02/2023			Index Future	941.7380	941.7380	940.7050	940.7050	(0.110)	0.0000	0.0000	0
2022/10/24	AL7T	04/05/2023			Index Future	960.9230	960.9230	959.8420	959.8420	(0.112)	0.0000	0.0000	0
2022/10/24	AL7T	03/08/2023			Index Future	980.7240	980.7240	979.6130	979.6130	(0.113)	0.0000	0.0000	0
2022/10/24	AL7T	02/11/2023			Index Future	1,000.9870	1,000.9870	999.8520	999.8520	(0.113)	0.0000	0.0000	0
2022/10/24	ALBI	03/11/2022			Index Future	812.2850	812.2850	811.5500	811.5500	(0.090)	0.0000	0.0000	106
2022/10/24	ALBI	02/02/2023			Index Future	827.2430	827.2430	826.4440	826.4440	(0.097)	0.0000	0.0000	18
2022/10/24	ALBI	04/05/2023			Index Future	844.0960	844.0960	843.2570	843.2570	(0.099)	0.0000	0.0000	0
2022/10/24	ALBI	03/08/2023			Index Future	861.4900	861.4900	860.6270	860.6270	(0.100)	0.0000	0.0000	0
2022/10/24	ALBI	02/11/2023			Index Future	879.2890	879.2890	878.4070	878.4070	(0.100)	0.0000	0.0000	0
2022/10/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/24	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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2022/10/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/10/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/24	ES33	03/11/2022			Bond Future	12.8086	70.4242	12.8311	70.3232	0.176	0.0000	0.0000	0
2022/10/24	ES33	02/02/2023			Bond Future	13.0166	71.7386	13.0405	71.6342	0.184	0.0000	0.0000	350
2022/10/24	ES33	04/05/2023			Bond Future	13.1980	69.4227	13.2231	69.3155	0.190	0.0000	0.0000	0
2022/10/24	ES33	03/08/2023			Bond Future	13.3833	70.8705	13.4096	70.7609	0.196	0.0000	0.0000	0
2022/10/24	ES33	02/11/2023			Bond Future	13.5814	68.5552	13.6088	68.4433	0.202	0.0000	0.0000	0
2022/10/24	ES42	03/11/2022			Bond Future	13.0041	68.6646	13.0220	68.5729	0.137	0.0000	0.0000	0
2022/10/24	ES42	02/02/2023			Bond Future	13.1843	69.9462	13.2033	69.8513	0.143	0.0000	0.0000	4,715
2022/10/24	ES42	04/05/2023			Bond Future	13.3489	67.1250	13.3687	67.0275	0.149	0.0000	0.0000	0
2022/10/24	ES42	03/08/2023			Bond Future	13.5114	68.5256	13.5321	68.4260	0.153	0.0000	0.0000	0
2022/10/24	ES42	02/11/2023			Bond Future	13.6848	65.6943	13.7064	65.5924	0.158	0.0000	0.0000	0
2022/10/24	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/24	GOVI	03/11/2022	820.41	Put	GOVI	197,700.0000	19.7700	205,000.0000	20.5000	3.692	0	0	0
2022/10/24	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/24	GOVI	03/11/2022	820.42	Put	GOVI	197,800.0000	19.7800	205,100.0000	20.5100	3.691	0	0	0
2022/10/24	GOVI	03/11/2022			GOVI	800.6400	800.6400	799.9100	799.9100	(0.091)	0.0000	0.0000	48
2022/10/24	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/24	GOVI	03/11/2022	820.43	Put	GOVI	197,900.0000	19.7900	205,200.0000	20.5200	3.689	0	0	0
2022/10/24	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/24	GOVI	02/02/2023	850.82	Put	GOVI	354,360.0000	35.4360	362,300.0000	36.2300	2.241	0	0	0
2022/10/24	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/24	GOVI	02/02/2023	850.83	Put	GOVI	354,460.0000	35.4460	362,400.0000	36.2400	2.240	0	0	0
2022/10/24	GOVI	02/02/2023			GOVI	815.3840	815.3840	814.5900	814.5900	(0.097)	0.0000	0.0000	818
2022/10/24	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/24	GOVI	02/02/2023	850.84	Put	GOVI	354,560.0000	35.4560	362,500.0000	36.2500	2.239	0	0	0
2022/10/24	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/24	GOVI	04/05/2023	852.86	Put	GOVI	208,650.0000	20.8650	216,980.0000	21.6980	3.992	0	0	0
2022/10/24	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/24	GOVI	04/05/2023	852.87	Put	GOVI	208,750.0000	20.8750	217,080.0000	21.7080	3.990	0	0	0
2022/10/24	GOVI	04/05/2023			GOVI	831.9950	831.9950	831.1620	831.1620	(0.100)	0.0000	0.0000	0
2022/10/24	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/24	GOVI	04/05/2023	852.88	Put	GOVI	208,850.0000	20.8850	217,180.0000	21.7180	3.989	0	0	0
2022/10/24	GOVI	03/08/2023	837.21	Call	GOVI	119,300.0000	11.9300	110,730.0000	11.0730	(7.184)	0	0	0
2022/10/24	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/24	GOVI	03/08/2023	837.22	Call	GOVI	119,200.0000	11.9200	110,630.0000	11.0630	(7.190)	0	0	0
2022/10/24	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/24	GOVI	03/08/2023			GOVI	849.1400	849.1400	848.2830	848.2830	(0.101)	0.0000	0.0000	0
2022/10/24	GOVI	03/08/2023	837.23	Call	GOVI	119,100.0000	11.9100	110,530.0000	11.0530	(7.196)	0	0	0
2022/10/24	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/24	GOVI	02/11/2023	885.81	Put	GOVI	191,260.0000	19.1260	200,020.0000	20.0020	4.580	0	0	0
2022/10/24	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/24	GOVI	02/11/2023			GOVI	866.6840	866.6840	865.8080	865.8080	(0.101)	0.0000	0.0000	0
2022/10/24	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/24	GOVI	02/11/2023	885.80	Put	GOVI	191,160.0000	19.1160	199,920.0000	19.9920	4.583	0	0	0
2022/10/24	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/24	GOVI	02/11/2023	885.82	Put	GOVI	191,360.0000	19.1360	200,120.0000	20.0120	4.578	0	0	0

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2022/10/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/10/24	IGOV	03/11/2022			Index Future	310.1430	310.1430	310.5610	310.5610	0.135	0.0000	0.0000	17
2022/10/24	IGOV	02/02/2023			Index Future	315.9310	315.9310	316.3380	316.3380	0.129	0.0000	0.0000	684
2022/10/24	IGOV	04/05/2023			Index Future	322.4430	322.4430	322.8490	322.8490	0.126	0.0000	0.0000	16
2022/10/24	IGOV	03/08/2023			Index Future	329.1610	329.1610	329.5730	329.5730	0.125	0.0000	0.0000	0
2022/10/24	IGOV	02/11/2023			Index Future	336.0340	336.0340	336.4540	336.4540	0.125	0.0000	0.0000	0
2022/10/24	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/10/24	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/10/24	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/10/24	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/10/24	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/10/24	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/10/24	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/10/24	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/10/24	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/10/24	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/10/24	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/10/24	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/10/24	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/10/24	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/10/24	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/10/24	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/10/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/10/24	JBAF	16/11/2022			Jibar Tradeable Future	6.5950	93.4050	6.5950	93.4050	0.000	0.0000	0.0000	0
2022/10/24	JBAF	21/12/2022			Jibar Tradeable Future	7.3250	92.6750	7.3250	92.6750	0.000	0.0000	0.0000	68
2022/10/24	JBAF	18/01/2023			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2022/10/24	JBAF	15/02/2023			Jibar Tradeable Future	7.8500	92.1500	7.8500	92.1500	0.000	0.0000	0.0000	0
2022/10/24	JBAF	15/03/2023			Jibar Tradeable Future	7.9250	92.0750	7.9250	92.0750	0.000	0.0000	0.0000	0
2022/10/24	JBAF	19/04/2023			Jibar Tradeable Future	8.1500	91.8500	8.1500	91.8500	0.000	0.0000	0.0000	0
2022/10/24	JBAF	21/06/2023			Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000	0
2022/10/24	JBAF	20/09/2023			Jibar Tradeable Future	8.4650	91.5350	8.4650	91.5350	0.000	0.0000	0.0000	75
2022/10/24	JBAF	20/12/2023			Jibar Tradeable Future	8.5250	91.4750	8.5250	91.4750	0.000	0.0000	0.0000	272
2022/10/24	JBAF	20/03/2024			Jibar Tradeable Future	8.6000	91.4000	8.6000	91.4000	0.000	0.0000	0.0000	0
2022/10/24	JBAF	19/06/2024			Jibar Tradeable Future	8.5100	91.4900	8.5100	91.4900	0.000	0.0000	0.0000	0
2022/10/24	JBAF	18/09/2024			Jibar Tradeable Future	8.5650	91.4350	8.5750	91.4250	0.117	0.0000	0.0000	0
2022/10/24	R023	03/11/2022	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/24	R023	03/11/2022	6.25	Put	Bond Future	320.9600	0.3210	322.4800	0.3225	0.474	0	0	0
2022/10/24	R023	03/11/2022	6.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/24	R023	03/11/2022	6.26	Put	Bond Future	317.9000	0.3179	319.4200	0.3194	0.478	0	0	0
2022/10/24	R023	03/11/2022			Bond Future	7.2993	101.5994	7.3043	101.5979	0.068	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
2022/10/24	R023	03/11/2022	6.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/24	R023	03/11/2022	6.27	Put	Bond Future	314.8300	0.3148	316.3500	0.3164	0.483	0	0	0
2022/10/24	R035	03/11/2022	10.57	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/10/24	R035	03/11/2022	10.57	Put	Bond Future	7,597.9800	7.5980	7,751.4500	7.7514	2.020	0	0	582
2022/10/24	R035	03/11/2022	11.15	Call	Bond Future	16.6900	0.0167	5.1000	0.0051	(69.443)	0	0	0
2022/10/24	R035	03/11/2022	11.15	Put	Bond Future	4,098.7500	4.0988	4,240.6700	4.2407	3.463	0	0	0
2022/10/24	R035	03/11/2022	12.68	Call	Bond Future	4,313.8400	4.3138	4,147.0600	4.1471	(3.866)	0	0	0
2022/10/24	R035	03/11/2022	12.68	Put	Bond Future	28.5900	0.0286	15.3200	0.0153	(46.415)	0	0	976
2022/10/24	R035	03/11/2022	10.99	Call	Bond Future	4.0000	0.0040	0.8200	0.0008	(79.500)	0	0	0
2022/10/24	R035	03/11/2022	10.99	Put	Bond Future	5,035.8500	5.0358	5,186.1800	5.1862	2.985	0	0	582
2022/10/24	R035	03/11/2022	11.05	Call	Bond Future	7.0300	0.0070	1.6900	0.0017	(75.960)	0	0	976
2022/10/24	R035	03/11/2022			Bond Future	11.8679	82.5438	11.8959	82.3903	0.236	0.0000	0.0000	19,424
2022/10/24	R035	03/11/2022	9.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	582
2022/10/24	R035	03/11/2022	9.82	Put	Bond Future	12,456.4800	12.4565	12,609.9900	12.6100	1.232	0	0	0
2022/10/24	R035	03/11/2022	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	976
2022/10/24	R035	03/11/2022	10.30	Put	Bond Future	9,305.1300	9.3051	9,458.6400	9.4586	1.650	0	0	0
2022/10/24	R035	03/11/2022	11.14	Call	Bond Future	15.3800	0.0154	4.6000	0.0046	(70.091)	0	0	0
2022/10/24	R035	03/11/2022	11.14	Put	Bond Future	4,156.3700	4.1564	4,299.1000	4.2991	3.434	0	0	0
2022/10/24	R035	03/11/2022	11.05	Put	Bond Future	4,680.9500	4.6810	4,829.1200	4.8291	3.165	0	0	0
2022/10/24	R035	03/11/2022	11.13	Call	Bond Future	14.1500	0.0142	4.1300	0.0041	(70.813)	0	0	0
2022/10/24	R035	03/11/2022	11.13	Put	Bond Future	4,214.1200	4.2141	4,357.6100	4.3576	3.405	0	0	0
2022/10/24	R035	02/02/2023	11.94	Call	Bond Future	2,374.3600	2.3744	2,260.6900	2.2607	(4.787)	0	0	0
2022/10/24	R035	02/02/2023	13.22	Put	Bond Future	806.0600	0.8061	806.8200	0.8068	0.094	0	0	976
2022/10/24	R035	02/02/2023	10.88	Call	Bond Future	455.2700	0.4553	412.1600	0.4122	(9.469)	0	0	0
2022/10/24	R035	02/02/2023	10.88	Put	Bond Future	7,010.3200	7.0103	7,125.2800	7.1253	1.640	0	0	0
2022/10/24	R035	02/02/2023	10.66	Call	Bond Future	289.9100	0.2899	258.6500	0.2586	(10.783)	0	0	0
2022/10/24	R035	02/02/2023	10.66	Put	Bond Future	8,178.4000	8.1784	8,305.2100	8.3052	1.551	0	0	582
2022/10/24	R035	02/02/2023	10.30	Put	Bond Future	10,268.0100	10.2680	10,408.6300	10.4086	1.369	0	0	0
2022/10/24	R035	02/02/2023	10.60	Call	Bond Future	256.9200	0.2569	228.3300	0.2283	(11.128)	0	0	0
2022/10/24	R035	02/02/2023	10.60	Put	Bond Future	8,514.0900	8.5141	8,643.5700	8.6436	1.521	0	0	0
2022/10/24	R035	02/02/2023	10.64	Put	Bond Future	8,289.7500	8.2898	8,417.4600	8.4175	1.541	0	0	0
2022/10/24	R035	02/02/2023	9.81	Call	Bond Future	39.7200	0.0397	33.2100	0.0332	(16.390)	0	0	582
2022/10/24	R035	02/02/2023	9.81	Put	Bond Future	13,359.8800	13.3599	13,511.4400	13.5114	1.134	0	0	0
2022/10/24	R035	02/02/2023	9.85	Call	Bond Future	44.2400	0.0442	37.1200	0.0371	(16.094)	0	0	0
2022/10/24	R035	02/02/2023	9.89	Call	Bond Future	49.2000	0.0492	41.4200	0.0414	(15.813)	0	0	388
2022/10/24	R035	02/02/2023	9.89	Put	Bond Future	12,838.4800	12.8385	12,988.7700	12.9888	1.171	0	0	0
2022/10/24	R035	02/02/2023			Bond Future	12.0358	84.0639	12.0653	83.9058	0.245	0.0000	0.0000	168,408
2022/10/24	R035	02/02/2023	11.94	Put	Bond Future	2,890.1700	2.8902	2,934.5700	2.9346	1.536	0	0	0
2022/10/24	R035	02/02/2023	11.98	Call	Bond Future	2,484.5900	2.4846	2,368.6100	2.3686	(4.668)	0	0	0
2022/10/24	R035	02/02/2023	11.98	Put	Bond Future	2,784.4100	2.7844	2,826.5000	2.8265	1.512	0	0	388
2022/10/24	R035	02/02/2023	13.22	Call	Bond Future	6,808.1200	6.8081	6,650.8100	6.6508	(2.311)	0	0	0
2022/10/24	R035	02/02/2023	11.05	Call	Bond Future	633.6100	0.6336	579.7300	0.5797	(8.504)	0	0	976
2022/10/24	R035	02/02/2023	11.05	Put	Bond Future	6,177.7400	6.1777	6,281.9300	6.2819	1.687	0	0	0
2022/10/24	R035	02/02/2023	11.06	Call	Bond Future	645.4800	0.6455	590.9400	0.5909	(8.450)	0	0	0
2022/10/24	R035	02/02/2023	11.06	Put	Bond Future	6,130.6600	6.1307	6,234.1900	6.2342	1.689	0	0	582
2022/10/24	R035	02/02/2023	10.86	Call	Bond Future	437.0000	0.4370	395.1000	0.3951	(9.588)	0	0	0
2022/10/24	R035	02/02/2023	10.86	Put	Bond Future	7,112.0900	7.1121	7,228.2600	7.2283	1.633	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
2022/10/24	R035	02/02/2023	10.87	Call	Bond Future	446.0200	0.4460	403.5200	0.4035	(9.529)	0	0	0
2022/10/24	R035	02/02/2023	10.87	Put	Bond Future	7,061.0600	7.0611	7,176.6300	7.1766	1.637	0	0	0
2022/10/24	R035	02/02/2023	10.30	Call	Bond Future	134.4900	0.1345	117.0400	0.1170	(12.975)	0	0	976
2022/10/24	R035	02/02/2023	10.64	Call	Bond Future	278.6100	0.2786	248.2500	0.2482	(10.897)	0	0	388
2022/10/24	R035	02/02/2023	9.85	Put	Bond Future	13,098.4400	13.0984	13,249.3900	13.2494	1.152	0	0	0
2022/10/24	R035	04/05/2023	11.22	Put	Bond Future	6,661.5600	6.6616	6,756.0500	6.7561	1.418	0	0	0
2022/10/24	R035	04/05/2023	12.46	Call	Bond Future	4,418.1600	4.4182	4,295.9200	4.2959	(2.767)	0	0	0
2022/10/24	R035	04/05/2023	12.46	Put	Bond Future	2,932.7200	2.9327	2,972.5800	2.9726	1.359	0	0	388
2022/10/24	R035	04/05/2023	13.18	Call	Bond Future	6,822.7800	6.8228	6,680.5300	6.6805	(2.085)	0	0	0
2022/10/24	R035	04/05/2023	13.18	Put	Bond Future	1,776.2100	1.7762	1,796.0600	1.7961	1.118	0	0	491
2022/10/24	R035	04/05/2023	11.17	Call	Bond Future	1,336.5600	1.3366	1,271.3600	1.2714	(4.878)	0	0	491
2022/10/24	R035	04/05/2023	11.20	Call	Bond Future	1,384.5700	1.3846	1,317.9200	1.3179	(4.814)	0	0	0
2022/10/24	R035	04/05/2023	11.21	Call	Bond Future	1,400.8100	1.4008	1,333.6800	1.3337	(4.792)	0	0	0
2022/10/24	R035	04/05/2023	10.60	Call	Bond Future	673.5200	0.6735	632.3600	0.6324	(6.111)	0	0	388
2022/10/24	R035	04/05/2023	10.60	Put	Bond Future	9,593.8200	9.5938	9,714.7600	9.7148	1.261	0	0	0
2022/10/24	R035	04/05/2023			Bond Future	12.1735	81.2728	12.2044	81.1107	0.254	0.0000	0.0000	0
2022/10/24	R035	04/05/2023	11.22	Call	Bond Future	1,417.1700	1.4172	1,349.5600	1.3496	(4.771)	0	0	0
2022/10/24	R035	04/05/2023	11.17	Put	Bond Future	6,869.3400	6.8693	6,966.2400	6.9662	1.411	0	0	0
2022/10/24	R035	04/05/2023	11.20	Put	Bond Future	6,744.1500	6.7441	6,839.6000	6.8396	1.415	0	0	0
2022/10/24	R035	04/05/2023	11.21	Put	Bond Future	6,702.7700	6.7028	6,797.7400	6.7977	1.417	0	0	0
2022/10/24	R035	04/05/2023	9.85	Call	Bond Future	234.3300	0.2343	215.6300	0.2156	(7.980)	0	0	388
2022/10/24	R035	04/05/2023	9.85	Put	Bond Future	13,906.0500	13.9061	14,049.4500	14.0494	1.031	0	0	0
2022/10/24	R035	04/05/2023	10.42	Call	Bond Future	533.1700	0.5332	498.3800	0.4984	(6.525)	0	0	491
2022/10/24	R035	04/05/2023	10.42	Put	Bond Future	10,562.4800	10.5625	10,689.7900	10.6898	1.205	0	0	0
2022/10/24	R035	03/08/2023	12.00	Call	Bond Future	3,239.6500	3.2396	3,143.4900	3.1435	(2.968)	0	0	0
2022/10/24	R035	03/08/2023	12.00	Put	Bond Future	4,885.5500	4.8856	4,955.1000	4.9551	1.424	0	0	0
2022/10/24	R035	03/08/2023			Bond Future	12.3151	82.9492	12.3473	82.7835	0.262	0.0000	0.0000	0
2022/10/24	R035	03/08/2023	11.98	Call	Bond Future	3,190.0900	3.1901	3,094.7000	3.0947	(2.990)	0	0	0
2022/10/24	R035	03/08/2023	11.98	Put	Bond Future	4,942.1000	4.9421	5,012.4200	5.0124	1.423	0	0	0
2022/10/24	R035	03/08/2023	11.99	Call	Bond Future	3,214.9700	3.2150	3,119.2000	3.1192	(2.979)	0	0	0
2022/10/24	R035	03/08/2023	11.99	Put	Bond Future	4,913.9000	4.9139	4,983.8400	4.9838	1.423	0	0	0
2022/10/24	R035	02/11/2023	11.41	Call	Bond Future	1,565.0500	1.5650	1,503.8900	1.5039	(3.908)	0	0	0
2022/10/24	R035	02/11/2023	11.41	Put	Bond Future	7,160.3100	7.1603	7,268.3200	7.2683	1.508	0	0	0
2022/10/24	R035	02/11/2023	11.42	Call	Bond Future	1,580.6900	1.5807	1,519.1300	1.5191	(3.895)	0	0	0
2022/10/24	R035	02/11/2023	11.42	Put	Bond Future	7,120.4400	7.1204	7,228.0500	7.2280	1.511	0	0	0
2022/10/24	R035	02/11/2023			Bond Future	12.4673	80.1578	12.5009	79.9886	0.270	0.0000	0.0000	0
2022/10/24	R035	02/11/2023	11.43	Call	Bond Future	1,596.7100	1.5967	1,534.7500	1.5347	(3.880)	0	0	0
2022/10/24	R035	02/11/2023	11.43	Put	Bond Future	7,080.9900	7.0810	7,188.2000	7.1882	1.514	0	0	0
2022/10/24	R186	03/11/2022	8.53	Call	Bond Future	0.1100	0.0001	0.0100	0.0000	(90.909)	0	0	0
2022/10/24	R186	03/11/2022	8.53	Put	Bond Future	3,023.1700	3.0232	3,066.9300	3.0669	1.447	0	0	0
2022/10/24	R186	03/11/2022	8.54	Call	Bond Future	0.1400	0.0001	0.0200	0.0000	(85.714)	0	0	0
2022/10/24	R186	03/11/2022	8.54	Put	Bond Future	2,987.6500	2.9876	3,031.3900	3.0314	1.464	0	0	0
2022/10/24	R186	03/11/2022	8.91	Put	Bond Future	1,710.0200	1.7100	1,739.0700	1.7391	1.699	0	0	4,310
2022/10/24	R186	03/11/2022			Bond Future	9.3957	107.6948	9.4084	107.6510	0.136	0.0000	0.0000	29,926
2022/10/24	R186	03/11/2022	8.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	4,310
2022/10/24	R186	03/11/2022	8.23	Put	Bond Future	4,096.3800	4.0964	4,140.2400	4.1402	1.071	0	0	0
2022/10/24	R186	03/11/2022	8.55	Call	Bond Future	0.1700	0.0002	0.0200	0.0000	(88.235)	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
2022/10/24	R186	03/11/2022	8.55	Put	Bond Future	2,952.1500	2.9521	2,995.8600	2.9959	1.481	0	0	0
2022/10/24	R186	03/11/2022	8.91	Call	Bond Future	27.4100	0.0274	12.6000	0.0126	(54.031)	0	0	0
2022/10/24	R186	02/02/2023	8.33	Call	Bond Future	224.3200	0.2243	207.8100	0.2078	(7.360)	0	0	0
2022/10/24	R186	02/02/2023	8.33	Put	Bond Future	4,262.5100	4.2625	4,292.9100	4.2929	0.713	0	0	0
2022/10/24	R186	02/02/2023	8.32	Call	Bond Future	220.3900	0.2204	204.0800	0.2041	(7.401)	0	0	0
2022/10/24	R186	02/02/2023	8.32	Put	Bond Future	4,292.5200	4.2925	4,323.1200	4.3231	0.713	0	0	0
2022/10/24	R186	02/02/2023			Bond Future	9.5489	104.3778	9.5634	104.3309	0.152	0.0000	0.0000	66,056
2022/10/24	R186	02/02/2023	8.34	Call	Bond Future	228.4300	0.2284	211.7200	0.2117	(7.315)	0	0	0
2022/10/24	R186	02/02/2023	8.34	Put	Bond Future	4,232.6900	4.2327	4,262.8900	4.2629	0.713	0	0	0
2022/10/24	R186	04/05/2023	8.83	Put	Bond Future	3,182.0200	3.1820	3,208.1900	3.2082	0.822	0	0	0
2022/10/24	R186	04/05/2023	8.84	Call	Bond Future	630.5500	0.6305	607.6500	0.6077	(3.632)	0	0	0
2022/10/24	R186	04/05/2023			Bond Future	9.6583	106.5070	9.6743	106.4582	0.166	0.0000	0.0000	12,188
2022/10/24	R186	04/05/2023	8.83	Call	Bond Future	622.3000	0.6223	599.5800	0.5996	(3.651)	0	0	0
2022/10/24	R186	04/05/2023	8.84	Put	Bond Future	3,158.9000	3.1589	3,184.8900	3.1849	0.823	0	0	0
2022/10/24	R186	04/05/2023	8.82	Call	Bond Future	613.8700	0.6139	591.3300	0.5913	(3.672)	0	0	0
2022/10/24	R186	04/05/2023	8.82	Put	Bond Future	3,204.9800	3.2050	3,231.3300	3.2313	0.822	0	0	0
2022/10/24	R186	03/08/2023	9.74	Call	Bond Future	1,941.4400	1.9414	1,905.8800	1.9059	(1.832)	0	0	0
2022/10/24	R186	03/08/2023	9.74	Put	Bond Future	2,036.3500	2.0363	2,050.9900	2.0510	0.719	0	0	0
2022/10/24	R186	03/08/2023	9.73	Put	Bond Future	2,049.3200	2.0493	2,064.0900	2.0641	0.721	0	0	0
2022/10/24	R186	03/08/2023			Bond Future	9.7733	103.3971	9.7909	103.3469	0.180	0.0000	0.0000	0
2022/10/24	R186	03/08/2023	9.75	Call	Bond Future	1,957.4400	1.9574	1,921.7600	1.9218	(1.823)	0	0	0
2022/10/24	R186	03/08/2023	9.75	Put	Bond Future	2,023.8100	2.0238	2,038.3300	2.0383	0.717	0	0	0
2022/10/24	R186	03/08/2023	9.73	Call	Bond Future	1,925.8600	1.9259	1,890.4300	1.8904	(1.840)	0	0	0
2022/10/24	R186	02/11/2023	9.40	Call	Bond Future	1,246.1500	1.2461	1,219.0600	1.2191	(2.174)	0	0	0
2022/10/24	R186	02/11/2023	9.40	Put	Bond Future	2,593.6600	2.5937	2,617.8700	2.6179	0.933	0	0	0
2022/10/24	R186	02/11/2023	9.15	Call	Bond Future	964.3200	0.9643	940.8400	0.9408	(2.435)	0	0	1,715
2022/10/24	R186	02/11/2023			Bond Future	9.9029	105.5343	9.9222	105.4830	0.195	0.0000	0.0000	0
2022/10/24	R186	02/11/2023	10.42	Call	Bond Future	2,809.1700	2.8092	2,769.8500	2.7699	(1.400)	0	0	0
2022/10/24	R186	02/11/2023	10.42	Put	Bond Future	1,446.6900	1.4467	1,458.6700	1.4587	0.828	0	0	1,715
2022/10/24	R186	02/11/2023	9.38	Call	Bond Future	1,221.7800	1.2218	1,194.9800	1.1950	(2.194)	0	0	0
2022/10/24	R186	02/11/2023	9.38	Put	Bond Future	2,623.3400	2.6233	2,647.8400	2.6478	0.934	0	0	0
2022/10/24	R186	02/11/2023	9.39	Call	Bond Future	1,233.9300	1.2339	1,206.9900	1.2070	(2.183)	0	0	0
2022/10/24	R186	02/11/2023	9.39	Put	Bond Future	2,608.4600	2.6085	2,632.8200	2.6328	0.934	0	0	0
2022/10/24	R186	02/11/2023	9.15	Put	Bond Future	2,990.0700	2.9901	3,017.8900	3.0179	0.930	0	0	0
2022/10/24	R197	03/11/2022			Bond Future	335.4463	335.4463	335.2204	335.2204	(0.067)	0.0000	0.0000	127
2022/10/24	R197	02/02/2023			Bond Future	332.8018	332.8018	332.5648	332.5648	(0.071)	0.0000	0.0000	724
2022/10/24	R197	04/05/2023			Bond Future	339.6645	339.6645	339.4194	339.4194	(0.072)	0.0000	0.0000	0
2022/10/24	R197	03/08/2023			Bond Future	337.6337	337.6337	337.3864	337.3864	(0.073)	0.0000	0.0000	0
2022/10/24	R197	02/11/2023			Bond Future	344.6847	344.6847	344.4321	344.4321	(0.073)	0.0000	0.0000	0
2022/10/24	R202	03/11/2022			Bond Future	241.6791	241.6791	241.7860	241.7860	0.044	0.0000	0.0000	5,616
2022/10/24	R202	02/02/2023			Bond Future	241.4599	241.4599	241.5638	241.5638	0.043	0.0000	0.0000	6,660
2022/10/24	R202	04/05/2023			Bond Future	246.4382	246.4382	246.5421	246.5421	0.042	0.0000	0.0000	0
2022/10/24	R202	03/08/2023			Bond Future	246.7352	246.7352	246.8425	246.8425	0.043	0.0000	0.0000	0
2022/10/24	R202	02/11/2023			Bond Future	251.8877	251.8877	251.9972	251.9972	0.043	0.0000	0.0000	0
2022/10/24	R209	03/11/2022	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/24	R209	03/11/2022	9.25	Put	Bond Future	14,421.2200	14.4212	14,532.0600	14.5321	0.769	0	0	0
2022/10/24	R209	03/11/2022	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/24	R209	03/11/2022	9.50	Put	Bond Future	12,851.7100	12.8517	12,962.5500	12.9626	0.862	0	0	0
2022/10/24	R209	03/11/2022	12.00	Call	Bond Future	1,132.9000	1.1329	974.7300	0.9747	(13.962)	0	0	0
2022/10/24	R209	03/11/2022	12.00	Put	Bond Future	466.5500	0.4666	419.2200	0.4192	(10.145)	0	0	3,250
2022/10/24	R209	03/11/2022	11.03	Call	Bond Future	5.3700	0.0054	1.3100	0.0013	(75.605)	0	0	0
2022/10/24	R209	03/11/2022	11.03	Put	Bond Future	4,148.1000	4.1481	4,254.8800	4.2549	2.574	0	0	0
2022/10/24	R209	03/11/2022	10.50	Put	Bond Future	6,994.1000	6.9941	7,104.9200	7.1049	1.584	0	0	0
2022/10/24	R209	03/11/2022	10.90	Put	Bond Future	4,828.2800	4.8283	4,937.9000	4.9379	2.270	0	0	0
2022/10/24	R209	03/11/2022			Bond Future	11.8593	63.4653	11.8826	63.3545	0.196	0.0000	0.0000	15,753
2022/10/24	R209	03/11/2022	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,250
2022/10/24	R209	03/11/2022	10.00	Put	Bond Future	9,841.4400	9.8414	9,952.2800	9.9523	1.126	0	0	6,000
2022/10/24	R209	03/11/2022	11.50	Call	Bond Future	160.5000	0.1605	93.9400	0.0939	(41.470)	0	0	1,136
2022/10/24	R209	03/11/2022	11.50	Put	Bond Future	1,909.6400	1.9096	1,953.9200	1.9539	2.319	0	0	0
2022/10/24	R209	03/11/2022	11.01	Call	Bond Future	4.4500	0.0045	1.0300	0.0010	(76.854)	0	0	0
2022/10/24	R209	03/11/2022	11.01	Put	Bond Future	4,251.7900	4.2518	4,359.2100	4.3592	2.526	0	0	0
2022/10/24	R209	03/11/2022	11.02	Call	Bond Future	4.8900	0.0049	1.1600	0.0012	(76.278)	0	0	0
2022/10/24	R209	03/11/2022	11.02	Put	Bond Future	4,199.9000	4.1999	4,307.0100	4.3070	2.550	0	0	0
2022/10/24	R209	03/11/2022	10.50	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/10/24	R209	03/11/2022	10.90	Call	Bond Future	1.4700	0.0015	0.2500	0.0003	(82.993)	0	0	1,136
2022/10/24	R209	03/11/2022	11.00	Call	Bond Future	4.0500	0.0041	0.9100	0.0009	(77.531)	0	0	0
2022/10/24	R209	03/11/2022	11.00	Put	Bond Future	4,303.7800	4.3038	4,411.4800	4.4115	2.502	0	0	5,000
2022/10/24	R209	02/02/2023	10.79	Call	Bond Future	346.4800	0.3465	315.2100	0.3152	(9.025)	0	0	0
2022/10/24	R209	02/02/2023	10.80	Put	Bond Future	6,378.7500	6.3788	6,461.2000	6.4612	1.293	0	0	0
2022/10/24	R209	02/02/2023	10.78	Call	Bond Future	339.1700	0.3392	308.3600	0.3084	(9.084)	0	0	0
2022/10/24	R209	02/02/2023			Bond Future	12.0046	64.6340	12.0290	64.5198	0.203	0.0000	0.0000	24,565
2022/10/24	R209	02/02/2023	10.79	Put	Bond Future	6,424.6900	6.4247	6,507.6000	6.5076	1.290	0	0	0
2022/10/24	R209	02/02/2023	10.80	Call	Bond Future	353.9000	0.3539	322.1700	0.3222	(8.966)	0	0	0
2022/10/24	R209	02/02/2023	10.78	Put	Bond Future	6,470.8100	6.4708	6,554.1800	6.5542	1.288	0	0	0
2022/10/24	R209	04/05/2023	11.09	Call	Bond Future	1,109.7400	1.1097	1,060.6600	1.0607	(4.423)	0	0	0
2022/10/24	R209	04/05/2023	11.09	Put	Bond Future	6,172.0900	6.1721	6,240.1300	6.2401	1.102	0	0	0
2022/10/24	R209	04/05/2023	11.10	Call	Bond Future	1,123.2100	1.1232	1,073.7700	1.0738	(4.402)	0	0	0
2022/10/24	R209	04/05/2023	11.10	Put	Bond Future	6,134.1300	6.1341	6,201.8100	6.2018	1.103	0	0	0
2022/10/24	R209	04/05/2023	10.00	Call	Bond Future	271.7700	0.2718	253.3700	0.2534	(6.770)	0	0	8,500
2022/10/24	R209	04/05/2023	10.00	Put	Bond Future	11,282.6500	11.2827	11,381.3700	11.3814	0.875	0	0	0
2022/10/24	R209	04/05/2023			Bond Future	12.1291	62.7991	12.1545	62.6820	0.210	0.0000	0.0000	3,450
2022/10/24	R209	04/05/2023	11.11	Call	Bond Future	1,136.7900	1.1368	1,086.9700	1.0870	(4.383)	0	0	0
2022/10/24	R209	04/05/2023	11.11	Put	Bond Future	6,096.3500	6.0963	6,163.6500	6.1637	1.104	0	0	0
2022/10/24	R209	04/05/2023	12.50	Call	Bond Future	4,073.6200	4.0736	3,978.7700	3.9788	(2.328)	0	0	0
2022/10/24	R209	04/05/2023	12.50	Put	Bond Future	2,396.6500	2.3966	2,418.9200	2.4189	0.929	0	0	8,500
2022/10/24	R209	04/05/2023	11.00	Call	Bond Future	993.1700	0.9932	947.3700	0.9474	(4.611)	0	0	0
2022/10/24	R209	04/05/2023	11.00	Put	Bond Future	6,520.8000	6.5208	6,592.1200	6.5921	1.094	0	0	11,000
2022/10/24	R209	03/08/2023	11.94	Call	Bond Future	2,829.3000	2.8293	2,756.2800	2.7563	(2.581)	0	0	0
2022/10/24	R209	03/08/2023	11.95	Put	Bond Future	4,252.1600	4.2522	4,298.5900	4.2986	1.092	0	0	0
2022/10/24	R209	03/08/2023	11.93	Call	Bond Future	2,807.5100	2.8075	2,734.7700	2.7348	(2.591)	0	0	0
2022/10/24	R209	03/08/2023			Bond Future	12.2540	64.0946	12.2805	63.9749	0.216	0.0000	0.0000	0
2022/10/24	R209	03/08/2023	11.94	Put	Bond Future	4,277.1300	4.2771	4,323.8400	4.3238	1.092	0	0	0
2022/10/24	R209	03/08/2023	11.95	Call	Bond Future	2,851.1600	2.8512	2,777.8600	2.7779	(2.571)	0	0	0

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2022/10/24	R209	03/08/2023	11.93	Put	Bond Future	4,302.2300	4.3022	4,349.2200	4.3492	1.092	0	0	0
2022/10/24	R209	02/11/2023	11.34	Call	Bond Future	1,393.9000	1.3939	1,347.1200	1.3471	(3.356)	0	0	0
2022/10/24	R209	02/11/2023	11.34	Put	Bond Future	6,312.2700	6.3123	6,387.7200	6.3877	1.195	0	0	0
2022/10/24	R209	02/11/2023	11.33	Call	Bond Future	1,380.0000	1.3800	1,333.5200	1.3335	(3.368)	0	0	0
2022/10/24	R209	02/11/2023	11.33	Put	Bond Future	6,348.0400	6.3480	6,423.7900	6.4238	1.193	0	0	0
2022/10/24	R209	02/11/2023			Bond Future	12.3847	62.2674	12.4122	62.1451	0.222	0.0000	0.0000	0
2022/10/24	R209	02/11/2023	11.35	Call	Bond Future	1,408.1000	1.4081	1,361.0300	1.3610	(3.343)	0	0	0
2022/10/24	R209	02/11/2023	11.35	Put	Bond Future	6,276.8500	6.2768	6,352.0100	6.3520	1.197	0	0	0
2022/10/24	R210	03/11/2022			Bond Future	222.2432	222.2432	222.3338	222.3338	0.041	0.0000	0.0000	103
2022/10/24	R210	02/02/2023			Bond Future	226.3911	226.3911	226.4788	226.4788	0.039	0.0000	0.0000	372
2022/10/24	R210	04/05/2023			Bond Future	227.9724	227.9724	228.0605	228.0605	0.039	0.0000	0.0000	0
2022/10/24	R210	03/08/2023			Bond Future	232.7235	232.7235	232.8128	232.8128	0.038	0.0000	0.0000	0
2022/10/24	R210	02/11/2023			Bond Future	234.3995	234.3995	234.4929	234.4929	0.040	0.0000	0.0000	0
2022/10/24	R213	03/11/2022	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	476
2022/10/24	R213	03/11/2022	9.19	Put	Bond Future	10,769.3400	10.7693	10,826.2400	10.8262	0.528	0	0	0
2022/10/24	R213	03/11/2022	10.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/24	R213	03/11/2022	10.38	Put	Bond Future	4,785.0700	4.7851	4,841.9700	4.8420	1.189	0	0	0
2022/10/24	R213	03/11/2022	10.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/24	R213	03/11/2022	10.39	Put	Bond Future	4,737.0300	4.7370	4,793.9300	4.7939	1.201	0	0	0
2022/10/24	R213	03/11/2022	10.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/24	R213	03/11/2022	10.37	Put	Bond Future	4,833.1500	4.8331	4,890.0500	4.8900	1.177	0	0	200
2022/10/24	R213	03/11/2022			Bond Future	11.4148	78.0110	11.4276	77.9541	0.112	0.0000	0.0000	33,027
2022/10/24	R213	03/11/2022	9.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/10/24	R213	03/11/2022	9.13	Put	Bond Future	11,085.6100	11.0856	11,142.5100	11.1425	0.513	0	0	0
2022/10/24	R213	03/11/2022	9.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/24	R213	03/11/2022	9.84	Put	Bond Future	7,433.9100	7.4339	7,490.8100	7.4908	0.765	0	0	476
2022/10/24	R213	03/11/2022	10.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/24	R213	03/11/2022	10.40	Put	Bond Future	4,689.0200	4.6890	4,745.9200	4.7459	1.213	0	0	0
2022/10/24	R213	03/11/2022	9.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/24	R213	03/11/2022	9.98	Put	Bond Future	6,736.7600	6.7368	6,793.6600	6.7937	0.845	0	0	200
2022/10/24	R213	03/11/2022	10.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/24	R213	03/11/2022	10.19	Put	Bond Future	5,704.7800	5.7048	5,761.6800	5.7617	0.997	0	0	476
2022/10/24	R213	02/02/2023	10.43	Put	Bond Future	5,616.5000	5.6165	5,650.9600	5.6510	0.614	0	0	0
2022/10/24	R213	02/02/2023	12.20	Call	Bond Future	3,701.7700	3.7018	3,632.2000	3.6322	(1.879)	0	0	0
2022/10/24	R213	02/02/2023	12.20	Put	Bond Future	1,128.4100	1.1284	1,118.3800	1.1184	(0.889)	0	0	912
2022/10/24	R213	02/02/2023	10.22	Put	Bond Future	6,490.1600	6.4902	6,530.5200	6.5305	0.622	0	0	0
2022/10/24	R213	02/02/2023	10.23	Call	Bond Future	252.0400	0.2520	232.6300	0.2326	(7.701)	0	0	0
2022/10/24	R213	02/02/2023	10.35	Call	Bond Future	318.2000	0.3182	295.5000	0.2955	(7.134)	0	0	0
2022/10/24	R213	02/02/2023	10.35	Put	Bond Future	5,941.8900	5.9419	5,978.7300	5.9787	0.620	0	0	476
2022/10/24	R213	02/02/2023	10.01	Call	Bond Future	170.4400	0.1704	155.6700	0.1557	(8.666)	0	0	0
2022/10/24	R213	02/02/2023			Bond Future	11.5919	79.4476	11.6057	79.3881	0.119	0.0000	0.0000	31,822
2022/10/24	R213	02/02/2023	10.43	Call	Bond Future	370.6900	0.3707	345.6100	0.3456	(6.766)	0	0	912
2022/10/24	R213	02/02/2023	10.22	Call	Bond Future	247.6700	0.2477	228.4900	0.2285	(7.744)	0	0	0
2022/10/24	R213	02/02/2023	10.23	Put	Bond Future	6,446.7200	6.4467	6,486.8500	6.4868	0.622	0	0	0
2022/10/24	R213	02/02/2023	9.16	Call	Bond Future	30.3900	0.0304	26.4600	0.0265	(12.932)	0	0	476
2022/10/24	R213	02/02/2023	9.16	Put	Bond Future	11,546.2300	11.5462	11,601.8400	11.6018	0.482	0	0	0

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2022/10/24	R213	02/02/2023	10.01	Put	Bond Future	7,425.1200	7.4251	7,469.8900	7.4699	0.603	0	0	476
2022/10/24	R213	02/02/2023	10.21	Call	Bond Future	243.4400	0.2434	224.4800	0.2245	(7.788)	0	0	0
2022/10/24	R213	02/02/2023	10.21	Put	Bond Future	6,533.7800	6.5338	6,574.3600	6.5744	0.621	0	0	0
2022/10/24	R213	04/05/2023	10.75	Call	Bond Future	1,044.5900	1.0446	1,011.3600	1.0114	(3.181)	0	0	0
2022/10/24	R213	04/05/2023	10.75	Put	Bond Future	5,355.1800	5.3552	5,383.4100	5.3834	0.527	0	0	0
2022/10/24	R213	04/05/2023			Bond Future	11.7361	77.5139	11.7507	77.4525	0.124	0.0000	0.0000	0
2022/10/24	R213	04/05/2023	10.74	Call	Bond Future	1,032.7500	1.0328	999.7300	0.9997	(3.197)	0	0	0
2022/10/24	R213	04/05/2023	10.74	Put	Bond Future	5,388.6300	5.3886	5,417.0700	5.4171	0.528	0	0	0
2022/10/24	R213	04/05/2023	10.73	Call	Bond Future	1,020.8200	1.0208	988.0200	0.9880	(3.213)	0	0	0
2022/10/24	R213	04/05/2023	10.73	Put	Bond Future	5,422.0100	5.4220	5,450.6700	5.4507	0.529	0	0	0
2022/10/24	R213	03/08/2023	11.62	Put	Bond Future	3,637.2700	3.6373	3,655.4000	3.6554	0.498	0	0	0
2022/10/24	R213	03/08/2023	11.63	Call	Bond Future	2,554.4800	2.5545	2,509.4900	2.5095	(1.761)	0	0	0
2022/10/24	R213	03/08/2023			Bond Future	11.8857	79.1125	11.9011	79.0495	0.129	0.0000	0.0000	0
2022/10/24	R213	03/08/2023	11.62	Call	Bond Future	2,534.4700	2.5345	2,489.6400	2.4896	(1.769)	0	0	0
2022/10/24	R213	03/08/2023	11.63	Put	Bond Future	3,615.4200	3.6154	3,633.3900	3.6334	0.497	0	0	0
2022/10/24	R213	03/08/2023	11.61	Call	Bond Future	2,514.5300	2.5145	2,469.8600	2.4699	(1.776)	0	0	0
2022/10/24	R213	03/08/2023	11.61	Put	Bond Future	3,659.2300	3.6592	3,677.5200	3.6775	0.500	0	0	0
2022/10/24	R213	02/11/2023	11.13	Call	Bond Future	1,332.5000	1.3325	1,302.7800	1.3028	(2.230)	0	0	0
2022/10/24	R213	02/11/2023	11.13	Put	Bond Future	5,131.7100	5.1317	5,166.3100	5.1663	0.674	0	0	0
2022/10/24	R213	02/11/2023			Bond Future	12.0503	77.1937	12.0664	77.1294	0.133	0.0000	0.0000	0
2022/10/24	R213	02/11/2023	11.12	Call	Bond Future	1,319.1800	1.3192	1,289.6300	1.2896	(2.240)	0	0	0
2022/10/24	R213	02/11/2023	11.12	Put	Bond Future	5,160.9800	5.1610	5,195.7500	5.1958	0.674	0	0	0
2022/10/24	R213	02/11/2023	11.11	Call	Bond Future	1,305.9400	1.3059	1,276.5700	1.2766	(2.249)	0	0	0
2022/10/24	R213	02/11/2023	11.11	Put	Bond Future	5,190.3600	5.1904	5,225.3100	5.2253	0.673	0	0	0
2022/10/24	R214	03/11/2022	11.34	Call	Bond Future	39.3000	0.0393	16.7800	0.0168	(57.303)	0	0	0
2022/10/24	R214	03/11/2022	11.36	Put	Bond Future	3,024.5300	3.0245	3,089.9300	3.0899	2.162	0	0	0
2022/10/24	R214	03/11/2022			Bond Future	11.9382	61.1150	11.9565	61.0244	0.153	0.0000	0.0000	15,325
2022/10/24	R214	03/11/2022	11.34	Put	Bond Future	3,125.7000	3.1257	3,193.8600	3.1939	2.181	0	0	0
2022/10/24	R214	03/11/2022	11.35	Call	Bond Future	42.2300	0.0422	18.3500	0.0184	(56.547)	0	0	0
2022/10/24	R214	03/11/2022	11.35	Put	Bond Future	3,075.0000	3.0750	3,141.8000	3.1418	2.172	0	0	0
2022/10/24	R214	03/11/2022	11.36	Call	Bond Future	45.3300	0.0453	20.0500	0.0200	(55.769)	0	0	0
2022/10/24	R214	02/02/2023	11.10	Call	Bond Future	559.1600	0.5592	520.0400	0.5200	(6.996)	0	0	1,600
2022/10/24	R214	02/02/2023	11.07	Call	Bond Future	527.7100	0.5277	490.0000	0.4900	(7.146)	0	0	0
2022/10/24	R214	02/02/2023	11.07	Put	Bond Future	5,767.3400	5.7673	5,823.2600	5.8233	0.970	0	0	0
2022/10/24	R214	02/02/2023	11.08	Call	Bond Future	538.0500	0.5380	499.8700	0.4999	(7.096)	0	0	0
2022/10/24	R214	02/02/2023	11.08	Put	Bond Future	5,722.1600	5.7222	5,777.6100	5.7776	0.969	0	0	0
2022/10/24	R214	02/02/2023			Bond Future	12.0771	62.2405	12.0963	62.1469	0.159	0.0000	0.0000	71,030
2022/10/24	R214	02/02/2023	11.10	Put	Bond Future	5,632.4300	5.6324	5,686.9400	5.6869	0.968	0	0	0
2022/10/24	R214	02/02/2023	11.80	Call	Bond Future	1,691.1800	1.6912	1,619.2500	1.6193	(4.253)	0	0	1,600
2022/10/24	R214	02/02/2023	11.80	Put	Bond Future	3,064.3700	3.0644	3,086.0700	3.0861	0.708	0	0	0
2022/10/24	R214	02/02/2023	11.09	Call	Bond Future	548.5300	0.5485	509.8900	0.5099	(7.044)	0	0	0
2022/10/24	R214	02/02/2023	11.09	Put	Bond Future	5,677.1800	5.6772	5,732.1700	5.7322	0.969	0	0	0
2022/10/24	R214	04/05/2023	11.37	Call	Bond Future	1,510.7700	1.5108	1,458.8800	1.4589	(3.435)	0	0	0
2022/10/24	R214	04/05/2023	11.37	Put	Bond Future	5,660.2100	5.6602	5,704.4200	5.7044	0.781	0	0	0
2022/10/24	R214	04/05/2023	11.36	Call	Bond Future	1,494.2200	1.4942	1,442.6500	1.4426	(3.451)	0	0	0
2022/10/24	R214	04/05/2023	11.36	Put	Bond Future	5,697.0500	5.6971	5,741.5800	5.7416	0.782	0	0	0
2022/10/24	R214	04/05/2023			Bond Future	12.1900	60.2100	12.2100	60.1139	0.165	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
2022/10/24	R214	04/05/2023	11.38	Call	Bond Future	1,527.4300	1.5274	1,475.2200	1.4752	(3.418)	0	0	0
2022/10/24	R214	04/05/2023	11.38	Put	Bond Future	5,623.5500	5.6236	5,667.4400	5.6674	0.780	0	0	0
2022/10/24	R214	03/08/2023	12.15	Call	Bond Future	3,331.3500	3.3313	3,263.3300	3.2633	(2.042)	0	0	0
2022/10/24	R214	03/08/2023	12.15	Put	Bond Future	4,069.4400	4.0694	4,099.7200	4.0997	0.744	0	0	0
2022/10/24	R214	03/08/2023	12.14	Call	Bond Future	3,307.4200	3.3074	3,239.6300	3.2396	(2.050)	0	0	0
2022/10/24	R214	03/08/2023	12.14	Put	Bond Future	4,093.7400	4.0937	4,124.2500	4.1243	0.745	0	0	0
2022/10/24	R214	03/08/2023			Bond Future	12.3047	61.4519	12.3255	61.3536	0.169	0.0000	0.0000	0
2022/10/24	R214	03/08/2023	12.16	Call	Bond Future	3,355.3400	3.3553	3,287.1000	3.2871	(2.034)	0	0	0
2022/10/24	R214	03/08/2023	12.16	Put	Bond Future	4,045.2700	4.0453	4,075.3300	4.0753	0.743	0	0	0
2022/10/24	R214	02/11/2023	11.46	Call	Bond Future	1,853.7600	1.8538	1,807.3200	1.8073	(2.505)	0	0	0
2022/10/24	R214	02/11/2023	11.46	Put	Bond Future	6,637.6900	6.6377	6,691.5800	6.6916	0.812	0	0	0
2022/10/24	R214	02/11/2023	11.45	Put	Bond Future	6,674.0900	6.6741	6,728.2300	6.7282	0.811	0	0	0
2022/10/24	R214	02/11/2023			Bond Future	12.4264	59.4220	12.4480	59.3217	0.174	0.0000	0.0000	0
2022/10/24	R214	02/11/2023	11.47	Call	Bond Future	1,870.0900	1.8701	1,823.4100	1.8234	(2.496)	0	0	0
2022/10/24	R214	02/11/2023	11.47	Put	Bond Future	6,601.4300	6.6014	6,655.0800	6.6551	0.813	0	0	0
2022/10/24	R214	02/11/2023	11.45	Call	Bond Future	1,837.5100	1.8375	1,791.3200	1.7913	(2.514)	0	0	0
2022/10/24	R248	03/11/2022	10.60	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	874
2022/10/24	R248	03/11/2022	10.60	Put	Bond Future	9,203.5700	9.2036	9,316.2200	9.3162	1.224	0	0	0
2022/10/24	R248	03/11/2022	10.70	Call	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	0
2022/10/24	R248	03/11/2022	10.70	Put	Bond Future	8,456.7000	8.4567	8,569.3100	8.5693	1.332	0	0	0
2022/10/24	R248	03/11/2022	11.32	Call	Bond Future	38.3900	0.0384	15.4200	0.0154	(59.833)	0	0	0
2022/10/24	R248	03/11/2022	11.20	Call	Bond Future	14.6200	0.0146	4.5800	0.0046	(68.673)	0	0	0
2022/10/24	R248	03/11/2022	11.20	Put	Bond Future	4,903.5300	4.9035	5,006.1600	5.0062	2.093	0	0	0
2022/10/24	R248	03/11/2022	11.30	Put	Bond Future	4,240.2100	4.2402	4,332.6500	4.3326	2.180	0	0	0
2022/10/24	R248	03/11/2022	11.31	Put	Bond Future	4,175.2300	4.1752	4,266.3400	4.2663	2.182	0	0	0
2022/10/24	R248	03/11/2022			Bond Future	11.9526	76.2630	11.9710	76.1503	0.154	0.0000	0.0000	84,671
2022/10/24	R248	03/11/2022	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/24	R248	03/11/2022	10.00	Put	Bond Future	13,937.3600	13.9374	14,050.0300	14.0500	0.808	0	0	0
2022/10/24	R248	03/11/2022	11.32	Put	Bond Future	4,110.5400	4.1105	4,200.2400	4.2002	2.182	0	0	0
2022/10/24	R248	03/11/2022	11.90	Call	Bond Future	822.1900	0.8222	654.4200	0.6544	(20.405)	0	0	0
2022/10/24	R248	03/11/2022	11.90	Put	Bond Future	1,146.3600	1.1464	1,091.2600	1.0913	(4.807)	0	0	0
2022/10/24	R248	03/11/2022	11.30	Call	Bond Future	32.9600	0.0330	12.7300	0.0127	(61.377)	0	0	874
2022/10/24	R248	03/11/2022	11.31	Call	Bond Future	35.5800	0.0356	14.0200	0.0140	(60.596)	0	0	0
2022/10/24	R248	02/02/2023	11.08	Call	Bond Future	656.2200	0.6562	609.3600	0.6094	(7.141)	0	0	0
2022/10/24	R248	02/02/2023	11.08	Put	Bond Future	7,188.4000	7.1884	7,257.8300	7.2578	0.966	0	0	0
2022/10/24	R248	02/02/2023	11.10	Put	Bond Future	7,075.0300	7.0750	7,143.2900	7.1433	0.965	0	0	0
2022/10/24	R248	02/02/2023	11.70	Call	Bond Future	1,821.6800	1.8217	1,738.0900	1.7381	(4.589)	0	0	2,542
2022/10/24	R248	02/02/2023	11.70	Put	Bond Future	4,217.9000	4.2179	4,250.6000	4.2506	0.775	0	0	0
2022/10/24	R248	02/02/2023	11.00	Call	Bond Future	558.5900	0.5586	516.3700	0.5164	(7.558)	0	0	2,542
2022/10/24	R248	02/02/2023	11.00	Put	Bond Future	7,652.9800	7.6530	7,727.0500	7.7271	0.968	0	0	0
2022/10/24	R248	02/02/2023			Bond Future	12.0870	77.7043	12.1064	77.5880	0.160	0.0000	0.0000	246,815
2022/10/24	R248	02/02/2023	11.10	Call	Bond Future	682.3500	0.6823	634.3200	0.6343	(7.039)	0	0	0
2022/10/24	R248	02/02/2023	11.06	Call	Bond Future	630.7800	0.6308	585.1000	0.5851	(7.242)	0	0	0
2022/10/24	R248	02/02/2023	11.06	Put	Bond Future	7,302.8800	7.3029	7,373.4900	7.3735	0.967	0	0	0
2022/10/24	R248	02/02/2023	11.07	Call	Bond Future	643.4100	0.6434	597.1500	0.5972	(7.190)	0	0	0
2022/10/24	R248	02/02/2023	11.07	Put	Bond Future	7,245.4900	7.2455	7,315.5200	7.3155	0.967	0	0	0
2022/10/24	R248	02/02/2023	10.40	Call	Bond Future	158.6600	0.1587	141.4600	0.1415	(10.841)	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
2022/10/24	R248	02/02/2023	10.40	Put	Bond Future	11,695.5600	11.6956	11,794.6500	11.7946	0.847	0	0	0
2022/10/24	R248	04/05/2023	11.35	Call	Bond Future	1,811.5400	1.8115	1,748.3400	1.7483	(3.489)	0	0	0
2022/10/24	R248	04/05/2023	11.35	Put	Bond Future	7,192.9600	7.1930	7,249.1600	7.2492	0.781	0	0	0
2022/10/24	R248	04/05/2023			Bond Future	12.2043	74.8278	12.2245	74.7085	0.166	0.0000	0.0000	10,943
2022/10/24	R248	04/05/2023	11.33	Call	Bond Future	1,771.1900	1.7712	1,708.7900	1.7088	(3.523)	0	0	0
2022/10/24	R248	04/05/2023	11.33	Put	Bond Future	7,286.8800	7.2869	7,343.8800	7.3439	0.782	0	0	0
2022/10/24	R248	04/05/2023	11.34	Call	Bond Future	1,791.2900	1.7913	1,728.5000	1.7285	(3.505)	0	0	0
2022/10/24	R248	04/05/2023	11.34	Put	Bond Future	7,239.8000	7.2398	7,296.4100	7.2964	0.782	0	0	0
2022/10/24	R248	03/08/2023	12.11	Call	Bond Future	3,908.1300	3.9081	3,825.7500	3.8257	(2.108)	0	0	0
2022/10/24	R248	03/08/2023	12.11	Put	Bond Future	5,187.9600	5.1880	5,227.6400	5.2276	0.765	0	0	0
2022/10/24	R248	03/08/2023			Bond Future	12.3269	76.3336	12.3479	76.2116	0.171	0.0000	0.0000	0
2022/10/24	R248	03/08/2023	12.09	Call	Bond Future	3,850.2400	3.8502	3,768.4400	3.7684	(2.125)	0	0	0
2022/10/24	R248	03/08/2023	12.09	Put	Bond Future	5,250.1000	5.2501	5,290.3600	5.2904	0.767	0	0	0
2022/10/24	R248	03/08/2023	12.10	Call	Bond Future	3,879.1400	3.8791	3,797.0500	3.7970	(2.116)	0	0	0
2022/10/24	R248	03/08/2023	12.10	Put	Bond Future	5,218.9400	5.2189	5,258.9100	5.2589	0.766	0	0	0
2022/10/24	R248	02/11/2023	11.47	Call	Bond Future	2,003.1500	2.0031	1,949.1100	1.9491	(2.698)	0	0	0
2022/10/24	R248	02/11/2023	11.48	Call	Bond Future	2,022.6800	2.0227	1,968.3200	1.9683	(2.688)	0	0	0
2022/10/24	R248	02/11/2023	11.49	Put	Bond Future	7,898.9400	7.8989	7,968.8600	7.9689	0.885	0	0	0
2022/10/24	R248	02/11/2023			Bond Future	12.4469	73.4885	12.4687	73.3639	0.176	0.0000	0.0000	13,000
2022/10/24	R248	02/11/2023	11.47	Put	Bond Future	7,991.0600	7.9911	8,061.6200	8.0616	0.883	0	0	0
2022/10/24	R248	02/11/2023	11.48	Put	Bond Future	7,944.9000	7.9449	8,015.1400	8.0151	0.884	0	0	0
2022/10/24	R248	02/11/2023	11.49	Call	Bond Future	2,042.3200	2.0423	1,987.6400	1.9876	(2.677)	0	0	0

Total

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