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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/10/2022 TO 25/10/2022

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
2022/10/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/25	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/25	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/25	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/25	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/25	2025	03/11/2022		Bond Future	165.3438	165.3438	165.6607	165.6607	0.192	0.0000	0.0000	1,504
2022/10/25	2025	02/02/2023		Bond Future	166.7221	166.7221	167.0673	167.0673	0.207	0.0000	0.0000	5,801
2022/10/25	2025	04/05/2023		Bond Future	170.1582	170.1582	170.5110	170.5110	0.207	0.0000	0.0000	0
2022/10/25	2025	03/08/2023		Bond Future	171.9520	171.9520	172.3588	172.3588	0.237	0.0000	0.0000	0
2022/10/25	2025	02/11/2023		Bond Future	175.5426	175.5426	176.0085	176.0085	0.265	0.0000	0.0000	0
2022/10/25	2029	03/11/2022		Bond Future	116.3688	116.3688	117.4550	117.4550	0.933	0.0000	0.0000	738
2022/10/25	2029	02/02/2023		Bond Future	118.5383	118.5383	119.6605	119.6605	0.947	0.0000	0.0000	1,252

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
2022/10/25	2029	04/05/2023			Bond Future	119.6856	119.6856	120.8316	120.8316	0.957	0.0000	0.0000	0
2022/10/25	2029	03/08/2023			Bond Future	122.1795	122.1795	123.3818	123.3818	0.984	0.0000	0.0000	0
2022/10/25	2029	02/11/2023			Bond Future	123.3951	123.3951	124.6595	124.6595	1.025	0.0000	0.0000	0
2022/10/25	2030	03/11/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/10/25	2030	03/11/2022	9.70	Put	Bond Future	6,354.1100	6.3541	5,429.8900	5.4299	(14.545)	0	0	0
2022/10/25	2030	03/11/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0700	0.0001	100.000	0	0	0
2022/10/25	2030	03/11/2022	10.10	Put	Bond Future	4,449.0100	4.4490	3,524.8600	3.5249	(20.772)	0	0	0
2022/10/25	2030	03/11/2022	10.20	Put	Bond Future	3,980.6900	3.9807	3,057.1700	3.0572	(23.200)	0	0	0
2022/10/25	2030	03/11/2022			Bond Future	11.0778	87.1080	10.8694	88.0322	(1.881)	0.0000	0.0000	45,939
2022/10/25	2030	03/11/2022	10.08	Call	Bond Future	0.0000	0.0000	0.0400	0.0000	100.000	0	0	0
2022/10/25	2030	03/11/2022	10.08	Put	Bond Future	4,543.0600	4.5431	3,618.8800	3.6189	(20.343)	0	0	0
2022/10/25	2030	03/11/2022	10.09	Call	Bond Future	0.0000	0.0000	0.0500	0.0001	100.000	0	0	0
2022/10/25	2030	03/11/2022	10.09	Put	Bond Future	4,496.0200	4.4960	3,571.8500	3.5719	(20.555)	0	0	0
2022/10/25	2030	03/11/2022	10.20	Call	Bond Future	0.0600	0.0001	0.7600	0.0008	1166.667	0	0	500
2022/10/25	2030	03/11/2022	11.57	Call	Bond Future	2,219.0800	2.2191	3,075.8900	3.0759	38.611	0	0	0
2022/10/25	2030	03/11/2022	11.57	Put	Bond Future	86.4800	0.0865	19.0700	0.0191	(77.949)	0	0	500
2022/10/25	2030	02/02/2023	11.16	Put	Bond Future	2,136.2200	2.1362	1,667.0100	1.6670	(21.964)	0	0	388
2022/10/25	2030	02/02/2023	11.35	Call	Bond Future	2,167.6100	2.1676	2,713.8500	2.7138	25.200	0	0	5,000
2022/10/25	2030	02/02/2023	11.35	Put	Bond Future	1,755.3500	1.7553	1,348.4900	1.3485	(23.178)	0	0	0
2022/10/25	2030	02/02/2023	9.99	Call	Bond Future	272.5300	0.2725	405.7800	0.4058	48.894	0	0	0
2022/10/25	2030	02/02/2023	10.00	Call	Bond Future	277.0400	0.2770	412.1300	0.4121	48.762	0	0	0
2022/10/25	2030	02/02/2023	10.01	Put	Bond Future	5,803.0800	5.8031	4,987.1600	4.9872	(14.060)	0	0	0
2022/10/25	2030	02/02/2023	9.80	Call	Bond Future	197.8000	0.1978	299.4900	0.2995	51.411	0	0	0
2022/10/25	2030	02/02/2023	9.94	Put	Bond Future	6,095.5900	6.0956	5,266.7800	5.2668	(13.597)	0	0	102
2022/10/25	2030	02/02/2023	9.20	Call	Bond Future	67.1400	0.0671	106.6800	0.1067	58.892	0	0	0
2022/10/25	2030	02/02/2023	9.20	Put	Bond Future	9,431.8200	9.4318	8,518.2600	8.5183	(9.686)	0	0	0
2022/10/25	2030	02/02/2023	9.66	Call	Bond Future	155.1500	0.1552	237.7200	0.2377	53.219	0	0	0
2022/10/25	2030	02/02/2023	9.66	Put	Bond Future	7,311.9200	7.3119	6,441.3900	6.4414	(11.906)	0	0	102
2022/10/25	2030	02/02/2023	8.81	Put	Bond Future	11,318.1500	11.3182	10,383.8500	10.3838	(8.255)	0	0	0
2022/10/25	2030	02/02/2023	9.04	Call	Bond Future	49.5500	0.0496	79.6500	0.0796	60.747	0	0	0
2022/10/25	2030	02/02/2023	9.04	Put	Bond Future	10,197.8600	10.1979	9,274.8600	9.2749	(9.051)	0	0	0
2022/10/25	2030	02/02/2023	9.08	Put	Bond Future	10,005.1000	10.0051	9,084.2500	9.0842	(9.204)	0	0	0
2022/10/25	2030	02/02/2023			Bond Future	11.2531	84.7048	11.0312	85.6578	(1.971)	0.0000	0.0000	90,034
2022/10/25	2030	02/02/2023	11.55	Call	Bond Future	2,672.3800	2.6724	3,279.7400	3.2797	22.727	0	0	5,000
2022/10/25	2030	02/02/2023	11.55	Put	Bond Future	1,417.7200	1.4177	1,071.9800	1.0720	(24.387)	0	0	0
2022/10/25	2030	02/02/2023	11.12	Call	Bond Future	1,654.5900	1.6546	2,124.9900	2.1250	28.430	0	0	0
2022/10/25	2030	02/02/2023	11.12	Put	Bond Future	2,224.5600	2.2246	1,741.8600	1.7419	(21.699)	0	0	0
2022/10/25	2030	02/02/2023	11.16	Call	Bond Future	1,738.1200	1.7381	2,222.0100	2.2220	27.840	0	0	0
2022/10/25	2030	02/02/2023	9.99	Put	Bond Future	5,885.5700	5.8856	5,065.7200	5.0657	(13.930)	0	0	0
2022/10/25	2030	02/02/2023	10.00	Put	Bond Future	5,843.8200	5.8438	5,025.8100	5.0258	(13.998)	0	0	0
2022/10/25	2030	02/02/2023	10.01	Call	Bond Future	282.5400	0.2825	419.7200	0.4197	48.552	0	0	0
2022/10/25	2030	02/02/2023	9.80	Put	Bond Future	6,695.6100	6.6956	5,844.2000	5.8442	(12.716)	0	0	0
2022/10/25	2030	02/02/2023	9.83	Call	Bond Future	208.2000	0.2082	314.4300	0.3144	51.023	0	0	388
2022/10/25	2030	02/02/2023	9.83	Put	Bond Future	6,565.5800	6.5656	5,718.7100	5.7187	(12.899)	0	0	0
2022/10/25	2030	02/02/2023	9.94	Call	Bond Future	250.7700	0.2508	375.0600	0.3751	49.563	0	0	0
2022/10/25	2030	02/02/2023	9.79	Call	Bond Future	194.4600	0.1945	294.6900	0.2947	51.543	0	0	0
2022/10/25	2030	02/02/2023	9.79	Put	Bond Future	6,739.1400	6.7391	5,886.2700	5.8863	(12.655)	0	0	0

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2022/10/25	2030	02/02/2023	8.81	Call	Bond Future	28.9200	0.0289	47.7200	0.0477	65.007	0	0	102
2022/10/25	2030	02/02/2023	9.08	Call	Bond Future	53.4700	0.0535	85.7200	0.0857	60.314	0	0	388
2022/10/25	2030	04/05/2023	11.34	Call	Bond Future	2,434.2600	2.4343	2,940.9800	2.9410	20.816	0	0	0
2022/10/25	2030	04/05/2023	11.34	Put	Bond Future	2,707.0900	2.7071	2,241.3200	2.2413	(17.206)	0	0	150
2022/10/25	2030	04/05/2023	10.42	Call	Bond Future	939.8400	0.9398	1,215.2400	1.2152	29.303	0	0	479
2022/10/25	2030	04/05/2023	10.42	Put	Bond Future	5,147.0000	5.1470	4,449.9100	4.4499	(13.544)	0	0	0
2022/10/25	2030	04/05/2023	10.52	Call	Bond Future	1,055.3700	1.0554	1,354.2600	1.3543	28.321	0	0	0
2022/10/25	2030	04/05/2023	10.52	Put	Bond Future	4,823.8300	4.8238	4,150.2300	4.1502	(13.964)	0	0	0
2022/10/25	2030	04/05/2023	10.53	Call	Bond Future	1,067.5300	1.0675	1,368.8100	1.3688	28.222	0	0	0
2022/10/25	2030	04/05/2023	10.53	Put	Bond Future	4,792.2700	4.7923	4,121.0600	4.1211	(14.006)	0	0	0
2022/10/25	2030	04/05/2023	9.67	Call	Bond Future	398.2600	0.3983	538.0800	0.5381	35.108	0	0	479
2022/10/25	2030	04/05/2023	9.67	Put	Bond Future	7,984.9700	7.9850	7,152.3000	7.1523	(10.428)	0	0	0
2022/10/25	2030	04/05/2023	9.78	Call	Bond Future	452.8700	0.4529	608.4000	0.6084	34.343	0	0	388
2022/10/25	2030	04/05/2023	9.78	Put	Bond Future	7,533.8800	7.5339	6,716.9200	6.7169	(10.844)	0	0	0
2022/10/25	2030	04/05/2023	10.00	Call	Bond Future	581.6200	0.5816	772.4400	0.7724	32.808	0	0	1,080
2022/10/25	2030	04/05/2023	10.00	Put	Bond Future	6,661.6700	6.6617	5,880.0000	5.8800	(11.734)	0	0	0
2022/10/25	2030	04/05/2023	9.03	Call	Bond Future	172.1500	0.1721	241.3100	0.2413	40.174	0	0	388
2022/10/25	2030	04/05/2023	9.03	Put	Bond Future	10,771.8500	10.7718	9,868.5200	9.8685	(8.386)	0	0	0
2022/10/25	2030	04/05/2023	9.58	Put	Bond Future	8,360.9900	8.3610	7,516.3800	7.5164	(10.102)	0	0	0
2022/10/25	2030	04/05/2023			Bond Future	11.4058	86.4332	11.1725	87.4057	(2.046)	0.0000	0.0000	0
2022/10/25	2030	04/05/2023	12.57	Call	Bond Future	5,704.5600	5.7046	6,458.2500	6.4583	13.212	0	0	0
2022/10/25	2030	04/05/2023	12.57	Put	Bond Future	1,057.2600	1.0573	838.4600	0.8385	(20.695)	0	0	350
2022/10/25	2030	04/05/2023	11.62	Call	Bond Future	3,075.9500	3.0760	3,650.0600	3.6501	18.664	0	0	0
2022/10/25	2030	04/05/2023	11.62	Put	Bond Future	2,195.5100	2.1955	1,797.1300	1.7971	(18.145)	0	0	388
2022/10/25	2030	04/05/2023	12.04	Call	Bond Future	4,167.2800	4.1673	4,830.8100	4.8308	15.922	0	0	0
2022/10/25	2030	04/05/2023	12.04	Put	Bond Future	1,594.1200	1.5941	1,285.1600	1.2852	(19.381)	0	0	1,080
2022/10/25	2030	04/05/2023	12.50	Call	Bond Future	5,493.6100	5.4936	6,236.8400	6.2368	13.529	0	0	0
2022/10/25	2030	04/05/2023	12.50	Put	Bond Future	1,116.3700	1.1164	887.1100	0.8871	(20.536)	0	0	479
2022/10/25	2030	04/05/2023	10.54	Call	Bond Future	1,079.5600	1.0796	1,383.2300	1.3832	28.129	0	0	0
2022/10/25	2030	04/05/2023	10.54	Put	Bond Future	4,760.6100	4.7606	4,091.7900	4.0918	(14.049)	0	0	0
2022/10/25	2030	04/05/2023	10.65	Call	Bond Future	1,219.7500	1.2197	1,550.1700	1.5502	27.089	0	0	350
2022/10/25	2030	04/05/2023	10.65	Put	Bond Future	4,422.0000	4.4220	3,779.9300	3.7799	(14.520)	0	0	0
2022/10/25	2030	04/05/2023	9.58	Call	Bond Future	357.9000	0.3579	485.7800	0.4858	35.731	0	0	150
2022/10/25	2030	03/08/2023	12.89	Call	Bond Future	6,405.5400	6.4055	7,182.0900	7.1821	12.123	0	0	0
2022/10/25	2030	03/08/2023	12.89	Put	Bond Future	1,318.9100	1.3189	1,079.3800	1.0794	(18.161)	0	0	350
2022/10/25	2030	03/08/2023	11.34	Call	Bond Future	2,498.2000	2.4982	2,995.8800	2.9959	19.922	0	0	0
2022/10/25	2030	03/08/2023	11.34	Put	Bond Future	3,420.7800	3.4208	2,902.3800	2.9024	(15.154)	0	0	0
2022/10/25	2030	03/08/2023	11.35	Call	Bond Future	2,518.1700	2.5182	3,018.1100	3.0181	19.853	0	0	0
2022/10/25	2030	03/08/2023	11.36	Put	Bond Future	3,379.6500	3.3796	2,865.7500	2.8657	(15.206)	0	0	0
2022/10/25	2030	03/08/2023	10.40	Call	Bond Future	1,046.5500	1.0466	1,332.0100	1.3320	27.276	0	0	1,012
2022/10/25	2030	03/08/2023	10.65	Call	Bond Future	1,345.3700	1.3454	1,684.8600	1.6849	25.234	0	0	350
2022/10/25	2030	03/08/2023	10.65	Put	Bond Future	5,129.0200	5.1290	4,452.4300	4.4524	(13.191)	0	0	0
2022/10/25	2030	03/08/2023			Bond Future	11.5688	84.2081	11.3170	85.2242	(2.176)	0.0000	0.0000	0
2022/10/25	2030	03/08/2023	12.59	Call	Bond Future	5,555.3400	5.5553	6,290.2400	6.2902	13.229	0	0	0
2022/10/25	2030	03/08/2023	12.59	Put	Bond Future	1,588.5900	1.5886	1,307.4100	1.3074	(17.700)	0	0	1,012
2022/10/25	2030	03/08/2023	11.35	Put	Bond Future	3,400.1600	3.4002	2,884.0200	2.8840	(15.180)	0	0	0
2022/10/25	2030	03/08/2023	11.36	Call	Bond Future	2,538.2300	2.5382	3,040.4100	3.0404	19.785	0	0	0
2022/10/25	2030	03/08/2023	10.40	Put	Bond Future	5,896.7200	5.8967	5,166.1000	5.1661	(12.390)	0	0	0

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2022/10/25	2030	02/11/2023	10.81	Call	Bond Future	1,211.6000	1.2116	1,561.7900	1.5618	28.903	0	0	0
2022/10/25	2030	02/11/2023	10.81	Put	Bond Future	4,883.5700	4.8836	4,171.2900	4.1713	(14.585)	0	0	0
2022/10/25	2030	02/11/2023	10.80	Call	Bond Future	1,198.7600	1.1988	1,546.5100	1.5465	29.009	0	0	0
2022/10/25	2030	02/11/2023	10.80	Put	Bond Future	4,911.6700	4.9117	4,196.9500	4.1969	(14.551)	0	0	0
2022/10/25	2030	02/11/2023			Bond Future	11.7315	85.9487	11.4597	87.0112	(2.317)	0.0000	0.0000	0
2022/10/25	2030	02/11/2023	10.82	Call	Bond Future	1,224.2200	1.2242	1,576.8400	1.5768	28.804	0	0	0
2022/10/25	2030	02/11/2023	10.82	Put	Bond Future	4,855.2700	4.8553	4,145.4200	4.1454	(14.620)	0	0	0
2022/10/25	2032	03/11/2022	9.31	Put	Bond Future	12,065.0800	12.0651	11,133.1200	11.1331	(7.724)	0	0	0
2022/10/25	2032	03/11/2022	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	454
2022/10/25	2032	03/11/2022	9.36	Put	Bond Future	11,770.4100	11.7704	10,838.4500	10.8385	(7.918)	0	0	0
2022/10/25	2032	03/11/2022	9.46	Put	Bond Future	11,184.7300	11.1847	10,252.7700	10.2528	(8.332)	0	0	0
2022/10/25	2032	03/11/2022	10.56	Put	Bond Future	5,051.0600	5.0511	4,119.3400	4.1193	(18.446)	0	0	180
2022/10/25	2032	03/11/2022	9.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	750
2022/10/25	2032	03/11/2022	9.92	Put	Bond Future	8,552.0300	8.5520	7,620.0700	7.6201	(10.898)	0	0	0
2022/10/25	2032	03/11/2022	10.11	Put	Bond Future	7,493.4000	7.4934	6,561.4400	6.5614	(12.437)	0	0	454
2022/10/25	2032	03/11/2022	10.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/25	2032	03/11/2022	10.16	Put	Bond Future	7,217.5600	7.2176	6,285.6000	6.2856	(12.912)	0	0	180
2022/10/25	2032	03/11/2022			Bond Future	11.5466	82.2609	11.3585	83.1929	(1.629)	0.0000	0.0000	113,000
2022/10/25	2032	03/11/2022	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	180
2022/10/25	2032	03/11/2022	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/10/25	2032	03/11/2022	11.55	Call	Bond Future	703.0200	0.7030	1,242.2100	1.2422	76.696	0	0	0
2022/10/25	2032	03/11/2022	11.55	Put	Bond Future	686.5000	0.6865	293.7300	0.2937	(57.213)	0	0	500
2022/10/25	2032	03/11/2022	12.30	Call	Bond Future	3,618.4900	3.6185	4,530.2900	4.5303	25.198	0	0	0
2022/10/25	2032	03/11/2022	12.30	Put	Bond Future	24.6700	0.0247	4.5100	0.0045	(81.719)	0	0	750
2022/10/25	2032	03/11/2022	10.66	Call	Bond Future	0.2500	0.0003	1.5800	0.0016	532.000	0	0	0
2022/10/25	2032	03/11/2022	10.66	Put	Bond Future	4,520.6400	4.5206	3,590.0100	3.5900	(20.586)	0	0	0
2022/10/25	2032	03/11/2022	10.67	Call	Bond Future	0.3100	0.0003	1.8600	0.0019	500.000	0	0	750
2022/10/25	2032	03/11/2022	10.67	Put	Bond Future	4,467.8800	4.4679	3,537.4700	3.5375	(20.824)	0	0	0
2022/10/25	2032	03/11/2022	11.45	Call	Bond Future	469.9500	0.4699	903.3500	0.9033	92.223	0	0	0
2022/10/25	2032	03/11/2022	11.45	Put	Bond Future	946.9900	0.9470	448.4300	0.4484	(52.647)	0	0	7,500
2022/10/25	2032	03/11/2022	10.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/10/25	2032	03/11/2022	10.21	Put	Bond Future	6,942.8400	6.9428	6,010.8800	6.0109	(13.423)	0	0	0
2022/10/25	2032	03/11/2022	10.49	Call	Bond Future	0.0100	0.0000	0.0600	0.0001	500.000	0	0	0
2022/10/25	2032	03/11/2022	10.49	Put	Bond Future	5,425.0700	5.4251	4,493.1600	4.4932	(17.178)	0	0	454
2022/10/25	2032	03/11/2022	10.56	Call	Bond Future	0.0300	0.0000	0.2700	0.0003	800.000	0	0	0
2022/10/25	2032	03/11/2022	10.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/25	2032	02/02/2023	11.69	Call	Bond Future	2,204.5400	2.2045	2,709.4800	2.7095	22.905	0	0	0
2022/10/25	2032	02/02/2023	11.69	Put	Bond Future	2,340.2900	2.3403	1,884.8800	1.8849	(19.460)	0	0	0
2022/10/25	2032	02/02/2023	10.40	Call	Bond Future	280.5900	0.2806	402.4200	0.4024	43.419	0	0	0
2022/10/25	2032	02/02/2023	10.40	Put	Bond Future	6,939.9200	6.9399	6,101.4000	6.1014	(12.083)	0	0	0
2022/10/25	2032	02/02/2023	10.50	Call	Bond Future	337.2000	0.3372	478.5600	0.4786	41.922	0	0	0
2022/10/25	2032	02/02/2023	10.50	Put	Bond Future	6,466.4500	6.4664	5,647.4600	5.6475	(12.665)	0	0	454
2022/10/25	2032	02/02/2023	10.67	Call	Bond Future	473.7500	0.4738	656.3400	0.6563	38.541	0	0	750
2022/10/25	2032	02/02/2023	10.67	Put	Bond Future	5,711.5700	5.7116	4,933.8100	4.9338	(13.617)	0	0	0
2022/10/25	2032	02/02/2023	10.22	Call	Bond Future	198.5600	0.1986	290.2400	0.2902	46.172	0	0	500
2022/10/25	2032	02/02/2023	10.22	Put	Bond Future	7,822.8000	7.8228	6,954.1300	6.9541	(11.104)	0	0	0
2022/10/25	2032	02/02/2023	9.47	Call	Bond Future	37.8100	0.0378	59.8600	0.0599	58.318	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
2022/10/25	2032	02/02/2023	9.47	Put	Bond Future	11,836.4400	11.8364	10,898.1400	10.8981	(7.927)	0	0	0
2022/10/25	2032	02/02/2023	9.92	Call	Bond Future	106.8100	0.1068	161.1700	0.1612	50.894	0	0	750
2022/10/25	2032	02/02/2023	9.92	Put	Bond Future	9,370.5800	9.3706	8,464.5900	8.4646	(9.668)	0	0	0
2022/10/25	2032	02/02/2023			Bond Future	11.7183	83.7741	11.5194	84.7344	(1.697)	0.0000	0.0000	111,917
2022/10/25	2032	02/02/2023	11.84	Call	Bond Future	2,598.0100	2.5980	3,149.9300	3.1499	21.244	0	0	0
2022/10/25	2032	02/02/2023	11.84	Put	Bond Future	2,017.7000	2.0177	1,609.2700	1.6093	(20.242)	0	0	500
2022/10/25	2032	02/02/2023	12.75	Call	Bond Future	5,518.9100	5.5189	6,291.0900	6.2911	13.992	0	0	0
2022/10/25	2032	02/02/2023	12.75	Put	Bond Future	771.4500	0.7714	583.2800	0.5833	(24.392)	0	0	750
2022/10/25	2032	02/02/2023	10.38	Call	Bond Future	270.2500	0.2702	388.4200	0.3884	43.726	0	0	0
2022/10/25	2032	02/02/2023	10.38	Put	Bond Future	7,036.1000	7.0361	6,193.9200	6.1939	(11.969)	0	0	0
2022/10/25	2032	02/02/2023	10.39	Call	Bond Future	275.3400	0.2753	395.3200	0.3953	43.575	0	0	0
2022/10/25	2032	02/02/2023	10.39	Put	Bond Future	6,987.9100	6.9879	6,147.5400	6.1475	(12.026)	0	0	0
2022/10/25	2032	02/02/2023	10.16	Call	Bond Future	176.1400	0.1761	259.1100	0.2591	47.105	0	0	0
2022/10/25	2032	02/02/2023	10.16	Put	Bond Future	8,125.1300	8.1251	7,247.7500	7.2477	(10.798)	0	0	454
2022/10/25	2032	02/02/2023	9.31	Call	Bond Future	24.7400	0.0247	39.9400	0.0399	61.439	0	0	454
2022/10/25	2032	02/02/2023	9.31	Put	Bond Future	12,747.1200	12.7471	11,801.9700	11.8020	(7.415)	0	0	0
2022/10/25	2032	04/05/2023	10.89	Call	Bond Future	1,191.9700	1.1920	1,479.9800	1.4800	24.163	0	0	0
2022/10/25	2032	04/05/2023	10.89	Put	Bond Future	5,931.5500	5.9315	5,239.5500	5.2396	(11.666)	0	0	0
2022/10/25	2032	04/05/2023	11.37	Call	Bond Future	2,004.7000	2.0047	2,409.7500	2.4097	20.205	0	0	400
2022/10/25	2032	04/05/2023	13.43	Call	Bond Future	7,918.1000	7.9181	8,715.0200	8.7150	10.065	0	0	0
2022/10/25	2032	04/05/2023	13.43	Put	Bond Future	1,024.4700	1.0245	841.3800	0.8414	(17.872)	0	0	400
2022/10/25	2032	04/05/2023			Bond Future	11.8655	81.3198	11.6577	82.2998	(1.752)	0.0000	0.0000	66,353
2022/10/25	2032	04/05/2023	11.37	Put	Bond Future	4,367.2800	4.3673	3,792.3200	3.7923	(13.165)	0	0	0
2022/10/25	2032	04/05/2023	10.62	Call	Bond Future	856.6400	0.8566	1,084.4600	1.0845	26.595	0	0	400
2022/10/25	2032	04/05/2023	10.62	Put	Bond Future	6,972.9300	6.9729	6,220.7400	6.2207	(10.787)	0	0	0
2022/10/25	2032	04/05/2023	10.87	Call	Bond Future	1,164.5100	1.1645	1,447.9000	1.4479	24.336	0	0	0
2022/10/25	2032	04/05/2023	10.87	Put	Bond Future	6,005.0700	6.0051	5,308.4500	5.3085	(11.601)	0	0	0
2022/10/25	2032	04/05/2023	10.88	Call	Bond Future	1,178.0900	1.1781	1,463.7800	1.4638	24.250	0	0	0
2022/10/25	2032	04/05/2023	10.88	Put	Bond Future	5,968.1400	5.9681	5,273.8200	5.2738	(11.634)	0	0	0
2022/10/25	2032	03/08/2023	11.90	Call	Bond Future	3,216.6300	3.2166	3,742.3000	3.7423	16.342	0	0	5,000
2022/10/25	2032	03/08/2023	11.90	Put	Bond Future	3,744.6700	3.7447	3,247.7100	3.2477	(13.271)	0	0	0
2022/10/25	2032	03/08/2023	11.77	Call	Bond Future	2,914.7200	2.9147	3,411.9600	3.4120	17.060	0	0	0
2022/10/25	2032	03/08/2023	11.77	Put	Bond Future	4,044.3000	4.0443	3,518.9100	3.5189	(12.991)	0	0	0
2022/10/25	2032	03/08/2023			Bond Future	12.0152	82.9971	11.7930	84.0197	(1.849)	0.0000	0.0000	2,600
2022/10/25	2032	03/08/2023	11.75	Call	Bond Future	2,869.5900	2.8696	3,362.4000	3.3624	17.174	0	0	0
2022/10/25	2032	03/08/2023	11.75	Put	Bond Future	4,092.2400	4.0922	3,562.4200	3.5624	(12.947)	0	0	0
2022/10/25	2032	03/08/2023	11.76	Call	Bond Future	2,892.2600	2.8923	3,387.2800	3.3873	17.115	0	0	0
2022/10/25	2032	03/08/2023	11.76	Put	Bond Future	4,068.3600	4.0684	3,540.7500	3.5407	(12.969)	0	0	0
2022/10/25	2032	02/11/2023	11.24	Call	Bond Future	1,462.3100	1.4623	1,816.1700	1.8162	24.199	0	0	0
2022/10/25	2032	02/11/2023	11.24	Put	Bond Future	5,767.6900	5.7677	5,053.3700	5.0534	(12.385)	0	0	0
2022/10/25	2032	02/11/2023			Bond Future	12.1745	80.5519	11.9365	81.6201	(1.954)	0.0000	0.0000	0
2022/10/25	2032	02/11/2023	11.22	Call	Bond Future	1,432.9000	1.4329	1,781.9900	1.7820	24.362	0	0	0
2022/10/25	2032	02/11/2023	11.22	Put	Bond Future	5,833.7300	5.8337	5,114.6400	5.1146	(12.326)	0	0	0
2022/10/25	2032	02/11/2023	11.23	Call	Bond Future	1,447.7000	1.4477	1,799.1800	1.7992	24.279	0	0	0
2022/10/25	2032	02/11/2023	11.23	Put	Bond Future	5,800.7900	5.8008	5,084.0900	5.0841	(12.355)	0	0	0
2022/10/25	2033	03/11/2022			Bond Future	110.5980	110.5980	111.4487	111.4487	0.769	0.0000	0.0000	560
2022/10/25	2033	02/02/2023			Bond Future	112.6598	112.6598	113.5415	113.5415	0.783	0.0000	0.0000	7,059

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2022/10/25	2033	04/05/2023			Bond Future	113.5964	113.5964	114.4967	114.4967	0.793	0.0000	0.0000	0
2022/10/25	2033	03/08/2023			Bond Future	115.9634	115.9634	116.9132	116.9132	0.819	0.0000	0.0000	0
2022/10/25	2033	02/11/2023			Bond Future	116.9585	116.9585	117.9631	117.9631	0.859	0.0000	0.0000	0
2022/10/25	2037	03/11/2022	11.30	Put	Bond Future	4,188.0700	4.1881	3,134.0500	3.1340	(25.167)	0	0	0
2022/10/25	2037	03/11/2022	11.31	Call	Bond Future	7.8900	0.0079	29.1900	0.0292	269.962	0	0	0
2022/10/25	2037	03/11/2022	11.31	Put	Bond Future	4,129.2200	4.1292	3,076.9100	3.0769	(25.484)	0	0	0
2022/10/25	2037	03/11/2022	11.32	Call	Bond Future	8.7100	0.0087	31.8700	0.0319	265.901	0	0	0
2022/10/25	2037	03/11/2022			Bond Future	12.0292	78.5071	11.8364	79.5807	(1.603)	0.0000	0.0000	24,981
2022/10/25	2037	03/11/2022	11.30	Call	Bond Future	7.1300	0.0071	26.7200	0.0267	274.755	0	0	0
2022/10/25	2037	03/11/2022	11.32	Put	Bond Future	4,070.5000	4.0705	3,020.0500	3.0200	(25.806)	0	0	0
2022/10/25	2037	02/02/2023	11.97	Call	Bond Future	2,030.4900	2.0305	2,545.5800	2.5456	25.368	0	0	0
2022/10/25	2037	02/02/2023	11.03	Call	Bond Future	438.9000	0.4389	620.6300	0.6206	41.406	0	0	0
2022/10/25	2037	02/02/2023	11.03	Put	Bond Future	7,078.9900	7.0790	6,156.6200	6.1566	(13.030)	0	0	0
2022/10/25	2037	02/02/2023	11.04	Call	Bond Future	448.1200	0.4481	632.6900	0.6327	41.188	0	0	0
2022/10/25	2037	02/02/2023	11.04	Put	Bond Future	7,027.1700	7.0272	6,107.6400	6.1076	(13.085)	0	0	0
2022/10/25	2037	02/02/2023			Bond Future	12.1867	75.6953	11.9841	76.7994	(1.662)	0.0000	0.0000	121,753
2022/10/25	2037	02/02/2023	11.10	Call	Bond Future	506.2900	0.5063	708.3800	0.7084	39.916	0	0	636
2022/10/25	2037	02/02/2023	11.10	Put	Bond Future	6,720.5000	6.7205	5,818.4900	5.8185	(13.422)	0	0	0
2022/10/25	2037	02/02/2023	11.97	Put	Bond Future	3,212.3300	3.2123	2,623.3200	2.6233	(18.336)	0	0	636
2022/10/25	2037	02/02/2023	11.05	Call	Bond Future	457.4700	0.4575	644.9200	0.6449	40.975	0	0	0
2022/10/25	2037	02/02/2023	11.05	Put	Bond Future	6,975.5500	6.9755	6,058.9000	6.0589	(13.141)	0	0	0
2022/10/25	2037	04/05/2023	13.73	Put	Bond Future	1,401.5300	1.4015	1,162.7100	1.1627	(17.040)	0	0	400
2022/10/25	2037	04/05/2023	11.30	Call	Bond Future	1,342.2300	1.3422	1,668.2200	1.6682	24.287	0	0	0
2022/10/25	2037	04/05/2023	11.30	Put	Bond Future	7,073.4400	7.0734	6,272.9700	6.2730	(11.317)	0	0	0
2022/10/25	2037	04/05/2023	11.31	Call	Bond Future	1,358.0500	1.3581	1,686.6900	1.6867	24.199	0	0	0
2022/10/25	2037	04/05/2023	11.31	Put	Bond Future	7,030.3000	7.0303	6,232.4800	6.2325	(11.348)	0	0	0
2022/10/25	2037	04/05/2023	11.03	Put	Bond Future	8,304.6700	8.3047	7,434.9000	7.4349	(10.473)	0	0	0
2022/10/25	2037	04/05/2023			Bond Future	12.3254	77.2406	12.1149	78.3670	(1.708)	0.0000	0.0000	0
2022/10/25	2037	04/05/2023	11.78	Call	Bond Future	2,257.4500	2.2575	2,716.5100	2.7165	20.335	0	0	400
2022/10/25	2037	04/05/2023	11.78	Put	Bond Future	5,228.2300	5.2282	4,560.8300	4.5608	(12.765)	0	0	0
2022/10/25	2037	04/05/2023	13.73	Call	Bond Future	8,315.3400	8.3153	9,202.9800	9.2030	10.675	0	0	0
2022/10/25	2037	04/05/2023	11.32	Call	Bond Future	1,374.1700	1.3742	1,705.4900	1.7055	24.111	0	0	0
2022/10/25	2037	04/05/2023	11.32	Put	Bond Future	6,987.5200	6.9875	6,192.3800	6.1924	(11.379)	0	0	0
2022/10/25	2037	04/05/2023	11.03	Call	Bond Future	957.3600	0.9574	1,214.0500	1.2141	26.812	0	0	400
2022/10/25	2037	03/08/2023	12.13	Call	Bond Future	3,208.8500	3.2088	3,762.8900	3.7629	17.266	0	0	0
2022/10/25	2037	03/08/2023	12.13	Put	Bond Future	5,006.4000	5.0064	4,389.6000	4.3896	(12.320)	0	0	0
2022/10/25	2037	03/08/2023	12.12	Call	Bond Future	3,184.0900	3.1841	3,735.6200	3.7356	17.321	0	0	0
2022/10/25	2037	03/08/2023	12.12	Put	Bond Future	5,035.4100	5.0354	4,416.1000	4.4161	(12.299)	0	0	0
2022/10/25	2037	03/08/2023			Bond Future	12.4705	74.5757	12.2473	75.7465	(1.789)	0.0000	0.0000	0
2022/10/25	2037	03/08/2023	12.14	Call	Bond Future	3,233.7000	3.2337	3,790.2400	3.7902	17.211	0	0	0
2022/10/25	2037	03/08/2023	12.14	Put	Bond Future	4,977.5400	4.9775	4,363.2400	4.3632	(12.341)	0	0	0
2022/10/25	2037	02/11/2023	11.56	Put	Bond Future	7,310.2300	7.3102	6,480.6700	6.4807	(11.348)	0	0	0
2022/10/25	2037	02/11/2023	11.57	Call	Bond Future	1,673.4200	1.6734	2,064.2000	2.0642	23.352	0	0	0
2022/10/25	2037	02/11/2023	11.55	Put	Bond Future	7,350.7700	7.3508	6,518.6200	6.5186	(11.321)	0	0	0
2022/10/25	2037	02/11/2023			Bond Future	12.6114	76.1173	12.3751	77.3351	(1.874)	0.0000	0.0000	0
2022/10/25	2037	02/11/2023	11.56	Call	Bond Future	1,657.1000	1.6571	2,045.2900	2.0453	23.426	0	0	0
2022/10/25	2037	02/11/2023	11.57	Put	Bond Future	7,269.8400	7.2698	6,442.8700	6.4429	(11.375)	0	0	0

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2022/10/25	2037	02/11/2023	11.55	Call	Bond Future	1,640.8700	1.6409	2,026.4700	2.0265	23.500	0	0	0
2022/10/25	2038	03/11/2022			Bond Future	122.3263	122.3263	123.5704	123.5704	1.017	0.0000	0.0000	1,300
2022/10/25	2038	02/02/2023			Bond Future	122.6894	122.6894	123.9738	123.9738	1.047	0.0000	0.0000	3,846
2022/10/25	2038	04/05/2023			Bond Future	125.2188	125.2188	126.5297	126.5297	1.047	0.0000	0.0000	1,718
2022/10/25	2038	03/08/2023			Bond Future	125.8574	125.8574	127.2308	127.2308	1.091	0.0000	0.0000	0
2022/10/25	2038	02/11/2023			Bond Future	128.4857	128.4857	129.9249	129.9249	1.120	0.0000	0.0000	0
2022/10/25	2040	03/11/2022	10.60	Put	Bond Future	9,504.3000	9.5043	8,382.0000	8.3820	(11.808)	0	0	0
2022/10/25	2040	03/11/2022	10.70	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	1,078
2022/10/25	2040	03/11/2022	12.00	Call	Bond Future	625.7400	0.6257	1,186.6500	1.1867	89.639	0	0	0
2022/10/25	2040	03/11/2022	12.00	Put	Bond Future	1,031.0700	1.0311	469.6800	0.4697	(54.447)	0	0	0
2022/10/25	2040	03/11/2022	12.52	Call	Bond Future	2,712.8400	2.7128	3,747.6100	3.7476	38.143	0	0	0
2022/10/25	2040	03/11/2022	11.39	Call	Bond Future	10.9200	0.0109	38.6100	0.0386	253.571	0	0	0
2022/10/25	2040	03/11/2022	11.40	Call	Bond Future	12.0100	0.0120	42.0300	0.0420	249.958	0	0	0
2022/10/25	2040	03/11/2022	11.41	Put	Bond Future	4,063.3400	4.0633	2,973.5300	2.9735	(26.821)	0	0	0
2022/10/25	2040	03/11/2022	11.20	Call	Bond Future	1.4000	0.0014	6.0800	0.0061	334.286	0	0	1,078
2022/10/25	2040	03/11/2022	11.20	Put	Bond Future	5,413.5900	5.4136	4,295.9700	4.2960	(20.645)	0	0	0
2022/10/25	2040	03/11/2022			Bond Future	12.0683	80.3651	11.8806	81.4873	(1.556)	0.0000	0.0000	13,035
2022/10/25	2040	03/11/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/25	2040	03/11/2022	10.10	Put	Bond Future	13,156.5100	13.1565	12,034.2100	12.0342	(8.530)	0	0	0
2022/10/25	2040	03/11/2022	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,467
2022/10/25	2040	03/11/2022	10.70	Put	Bond Future	8,800.9200	8.8009	7,678.6300	7.6786	(12.752)	0	0	0
2022/10/25	2040	03/11/2022	11.50	Call	Bond Future	29.3700	0.0294	92.1700	0.0922	213.824	0	0	0
2022/10/25	2040	03/11/2022	11.50	Put	Bond Future	3,506.4400	3.5064	2,446.9400	2.4469	(30.216)	0	0	0
2022/10/25	2040	03/11/2022	12.52	Put	Bond Future	114.4700	0.1145	26.9400	0.0269	(76.465)	0	0	1,078
2022/10/25	2040	03/11/2022	11.39	Put	Bond Future	4,189.2700	4.1893	3,094.6600	3.0947	(26.129)	0	0	0
2022/10/25	2040	03/11/2022	11.40	Put	Bond Future	4,126.2200	4.1262	3,033.9400	3.0339	(26.472)	0	0	0
2022/10/25	2040	03/11/2022	11.41	Call	Bond Future	13.2000	0.0132	45.6900	0.0457	246.136	0	0	0
2022/10/25	2040	03/11/2022	10.80	Call	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0	0	0
2022/10/25	2040	03/11/2022	10.80	Put	Bond Future	8,106.2600	8.1063	6,983.9900	6.9840	(13.844)	0	0	0
2022/10/25	2040	03/11/2022	11.30	Call	Bond Future	4.3700	0.0044	17.0500	0.0171	290.160	0	0	1,467
2022/10/25	2040	03/11/2022	11.30	Put	Bond Future	4,763.5800	4.7636	3,653.9600	3.6540	(23.294)	0	0	0
2022/10/25	2040	02/02/2023	12.24	Call	Bond Future	2,891.7400	2.8917	3,520.4200	3.5204	21.741	0	0	0
2022/10/25	2040	02/02/2023	12.24	Put	Bond Future	2,774.0800	2.7741	2,248.8500	2.2488	(18.933)	0	0	0
2022/10/25	2040	02/02/2023	12.27	Call	Bond Future	2,985.8700	2.9859	3,625.5500	3.6256	21.424	0	0	0
2022/10/25	2040	02/02/2023	12.27	Put	Bond Future	2,695.3600	2.6954	2,181.1300	2.1811	(19.078)	0	0	388
2022/10/25	2040	02/02/2023	11.12	Call	Bond Future	534.2100	0.5342	741.0700	0.7411	38.723	0	0	0
2022/10/25	2040	02/02/2023	11.12	Put	Bond Future	7,336.9300	7.3369	6,389.8800	6.3899	(12.908)	0	0	0
2022/10/25	2040	02/02/2023	11.19	Call	Bond Future	613.6500	0.6137	842.7800	0.8428	37.339	0	0	621
2022/10/25	2040	02/02/2023	11.19	Put	Bond Future	6,955.7600	6.9558	6,030.9800	6.0310	(13.295)	0	0	0
2022/10/25	2040	02/02/2023	12.07	Put	Bond Future	3,258.0800	3.2581	2,668.5100	2.6685	(18.096)	0	0	621
2022/10/25	2040	02/02/2023	10.96	Call	Bond Future	384.7300	0.3847	545.9000	0.5459	41.892	0	0	388
2022/10/25	2040	02/02/2023	10.96	Put	Bond Future	8,255.2100	8.2552	7,262.4700	7.2625	(12.026)	0	0	0
2022/10/25	2040	02/02/2023	10.93	Call	Bond Future	362.8600	0.3629	516.6800	0.5167	42.391	0	0	0
2022/10/25	2040	02/02/2023			Bond Future	12.2196	77.3371	12.0226	78.4910	(1.613)	0.0000	0.0000	115,757
2022/10/25	2040	02/02/2023	12.07	Call	Bond Future	2,384.4700	2.3845	2,948.8100	2.9488	23.667	0	0	0
2022/10/25	2040	02/02/2023	11.10	Call	Bond Future	512.9500	0.5130	713.6400	0.7136	39.125	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
2022/10/25	2040	02/02/2023	11.10	Put	Bond Future	7,448.0000	7.4480	6,494.7800	6.4948	(12.798)	0	0	0
2022/10/25	2040	02/02/2023	11.11	Call	Bond Future	523.4500	0.5234	727.2100	0.7272	38.926	0	0	0
2022/10/25	2040	02/02/2023	11.11	Put	Bond Future	7,392.2900	7.3923	6,442.1400	6.4421	(12.853)	0	0	0
2022/10/25	2040	02/02/2023	10.18	Call	Bond Future	65.4600	0.0655	102.2700	0.1023	56.233	0	0	0
2022/10/25	2040	02/02/2023	10.18	Put	Bond Future	13,454.1600	13.4542	12,337.0600	12.3371	(8.303)	0	0	0
2022/10/25	2040	02/02/2023	10.21	Call	Bond Future	70.7800	0.0708	110.1600	0.1102	55.637	0	0	388
2022/10/25	2040	02/02/2023	10.21	Put	Bond Future	13,237.2100	13.2372	12,122.6800	12.1227	(8.420)	0	0	0
2022/10/25	2040	02/02/2023	10.93	Put	Bond Future	8,435.8900	8.4359	7,435.8000	7.4358	(11.855)	0	0	0
2022/10/25	2040	04/05/2023	12.78	Call	Bond Future	5,245.0800	5.2451	5,989.9300	5.9899	14.201	0	0	0
2022/10/25	2040	04/05/2023	12.78	Put	Bond Future	2,876.5300	2.8765	2,444.0600	2.4441	(15.034)	0	0	388
2022/10/25	2040	04/05/2023	13.45	Put	Bond Future	1,811.3000	1.8113	1,515.2700	1.5153	(16.344)	0	0	486
2022/10/25	2040	04/05/2023	11.43	Call	Bond Future	1,586.1700	1.5862	1,952.4600	1.9525	23.093	0	0	0
2022/10/25	2040	04/05/2023	11.43	Put	Bond Future	7,126.9400	7.1269	6,315.9100	6.3159	(11.380)	0	0	0
2022/10/25	2040	04/05/2023	10.73	Put	Bond Future	10,856.7300	10.8567	9,874.0700	9.8741	(9.051)	0	0	0
2022/10/25	2040	04/05/2023			Bond Future	12.3526	78.9160	12.1480	80.0933	(1.657)	0.0000	0.0000	0
2022/10/25	2040	04/05/2023	13.45	Call	Bond Future	7,663.8900	7.6639	8,545.1800	8.5452	11.499	0	0	0
2022/10/25	2040	04/05/2023	11.42	Call	Bond Future	1,567.9300	1.5679	1,931.3300	1.9313	23.177	0	0	0
2022/10/25	2040	04/05/2023	11.42	Put	Bond Future	7,172.1600	7.1722	6,358.2400	6.3582	(11.348)	0	0	0
2022/10/25	2040	04/05/2023	11.48	Call	Bond Future	1,679.1100	1.6791	2,059.8800	2.0599	22.677	0	0	486
2022/10/25	2040	04/05/2023	11.48	Put	Bond Future	6,903.7000	6.9037	6,107.1500	6.1072	(11.538)	0	0	0
2022/10/25	2040	04/05/2023	10.73	Call	Bond Future	682.6600	0.6827	877.3200	0.8773	28.515	0	0	486
2022/10/25	2040	04/05/2023	10.92	Call	Bond Future	868.9600	0.8690	1,104.0900	1.1041	27.059	0	0	388
2022/10/25	2040	04/05/2023	10.92	Put	Bond Future	9,746.2200	9.7462	8,804.0300	8.8040	(9.667)	0	0	0
2022/10/25	2040	04/05/2023	11.41	Call	Bond Future	1,549.8200	1.5498	1,910.3400	1.9103	23.262	0	0	0
2022/10/25	2040	04/05/2023	11.41	Put	Bond Future	7,217.6000	7.2176	6,400.8000	6.4008	(11.317)	0	0	0
2022/10/25	2040	04/05/2023	10.17	Call	Bond Future	307.2400	0.3072	409.0400	0.4090	33.134	0	0	388
2022/10/25	2040	04/05/2023	10.17	Put	Bond Future	14,484.0700	14.4841	13,408.5500	13.4086	(7.426)	0	0	0
2022/10/25	2040	03/08/2023	12.23	Call	Bond Future	3,714.5400	3.7145	4,315.3900	4.3154	16.176	0	0	0
2022/10/25	2040	03/08/2023	12.23	Put	Bond Future	5,193.7100	5.1937	4,571.3700	4.5714	(11.983)	0	0	0
2022/10/25	2040	03/08/2023			Bond Future	12.4913	76.0353	12.2747	77.2585	(1.735)	0.0000	0.0000	0
2022/10/25	2040	03/08/2023	12.22	Call	Bond Future	3,687.3300	3.6873	4,285.6200	4.2856	16.226	0	0	0
2022/10/25	2040	03/08/2023	12.22	Put	Bond Future	5,224.0000	5.2240	4,599.1000	4.5991	(11.962)	0	0	0
2022/10/25	2040	03/08/2023	12.21	Call	Bond Future	3,659.9500	3.6600	4,255.6800	4.2557	16.277	0	0	0
2022/10/25	2040	03/08/2023	12.21	Put	Bond Future	5,254.1800	5.2542	4,626.7200	4.6267	(11.942)	0	0	0
2022/10/25	2040	02/11/2023	11.59	Call	Bond Future	2,005.0100	2.0050	2,428.0200	2.4280	21.098	0	0	0
2022/10/25	2040	02/11/2023	11.60	Put	Bond Future	7,987.0500	7.9871	7,141.0200	7.1410	(10.593)	0	0	0
2022/10/25	2040	02/11/2023	11.58	Call	Bond Future	1,986.8000	1.9868	2,407.1900	2.4072	21.159	0	0	0
2022/10/25	2040	02/11/2023	11.58	Put	Bond Future	8,073.7900	8.0738	7,222.5000	7.2225	(10.544)	0	0	0
2022/10/25	2040	02/11/2023			Bond Future	12.6256	77.6071	12.3964	78.8788	(1.815)	0.0000	0.0000	0
2022/10/25	2040	02/11/2023	11.59	Put	Bond Future	8,030.1900	8.0302	7,181.5200	7.1815	(10.568)	0	0	0
2022/10/25	2040	02/11/2023	11.60	Call	Bond Future	2,023.6000	2.0236	2,449.2500	2.4493	21.034	0	0	0
2022/10/25	2044	03/11/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/25	2044	03/11/2022	10.10	Put	Bond Future	13,342.7800	13.3428	12,235.2700	12.2353	(8.300)	0	0	0
2022/10/25	2044	03/11/2022	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,647
2022/10/25	2044	03/11/2022	10.60	Put	Bond Future	9,552.7300	9.5527	8,445.2200	8.4452	(11.594)	0	0	0
2022/10/25	2044	03/11/2022	10.80	Call	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0	0	0
2022/10/25	2044	03/11/2022	10.80	Put	Bond Future	8,110.5200	8.1105	7,003.0400	7.0030	(13.655)	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
2022/10/25	2044	03/11/2022	11.41	Call	Bond Future	19.5300	0.0195	60.5900	0.0606	210.241	0	0	0
2022/10/25	2044	03/11/2022	11.41	Put	Bond Future	3,972.8800	3.9729	2,906.4300	2.9064	(26.843)	0	0	0
2022/10/25	2044	03/11/2022	11.30	Call	Bond Future	6.7500	0.0068	23.4900	0.0235	248.000	0	0	1,647
2022/10/25	2044	03/11/2022	11.30	Put	Bond Future	4,683.9200	4.6839	3,593.1500	3.5931	(23.288)	0	0	0
2022/10/25	2044	03/11/2022	11.40	Put	Bond Future	4,036.5500	4.0365	2,967.1200	2.9671	(26.494)	0	0	0
2022/10/25	2044	03/11/2022			Bond Future	12.0420	77.2923	11.8594	78.3998	(1.517)	0.0000	0.0000	44,236
2022/10/25	2044	03/11/2022	11.39	Call	Bond Future	16.2800	0.0163	51.5700	0.0516	216.769	0	0	0
2022/10/25	2044	03/11/2022	11.39	Put	Bond Future	4,100.4200	4.1004	3,028.2000	3.0282	(26.149)	0	0	0
2022/10/25	2044	03/11/2022	11.40	Call	Bond Future	17.8500	0.0178	55.9300	0.0559	213.333	0	0	0
2022/10/25	2044	02/02/2023	12.00	Call	Bond Future	2,308.1900	2.3082	2,851.0000	2.8510	23.517	0	0	0
2022/10/25	2044	02/02/2023	12.00	Put	Bond Future	3,405.0700	3.4051	2,809.4800	2.8095	(17.491)	0	0	4,000
2022/10/25	2044	02/02/2023	11.20	Put	Bond Future	6,849.0700	6.8491	5,948.7600	5.9488	(13.145)	0	0	0
2022/10/25	2044	02/02/2023	11.90	Call	Bond Future	2,035.7300	2.0357	2,539.4400	2.5394	24.743	0	0	1,300
2022/10/25	2044	02/02/2023	11.90	Put	Bond Future	3,738.1500	3.7381	3,103.4600	3.1035	(16.979)	0	0	0
2022/10/25	2044	02/02/2023	11.14	Call	Bond Future	595.1900	0.5952	813.6800	0.8137	36.709	0	0	0
2022/10/25	2044	02/02/2023	11.14	Put	Bond Future	7,179.3600	7.1794	6,259.4500	6.2595	(12.813)	0	0	0
2022/10/25	2044	02/02/2023	11.15	Call	Bond Future	607.0700	0.6071	828.7700	0.8288	36.520	0	0	0
2022/10/25	2044	02/02/2023	11.15	Put	Bond Future	7,123.6400	7.1236	6,206.9400	6.2069	(12.868)	0	0	0
2022/10/25	2044	02/02/2023			Bond Future	12.1846	74.3330	11.9931	75.4714	(1.572)	0.0000	0.0000	82,204
2022/10/25	2044	02/02/2023	11.16	Call	Bond Future	619.1200	0.6191	844.0600	0.8441	36.332	0	0	0
2022/10/25	2044	02/02/2023	11.16	Put	Bond Future	7,068.1800	7.0682	6,154.7200	6.1547	(12.924)	0	0	0
2022/10/25	2044	02/02/2023	11.20	Call	Bond Future	669.0900	0.6691	907.1800	0.9072	35.584	0	0	1,300
2022/10/25	2044	04/05/2023	11.75	Put	Bond Future	5,780.0500	5.7800	5,087.8800	5.0879	(11.975)	0	0	4,115
2022/10/25	2044	04/05/2023	11.41	Call	Bond Future	1,690.4700	1.6905	2,060.5600	2.0606	21.893	0	0	0
2022/10/25	2044	04/05/2023	11.41	Put	Bond Future	7,202.4100	7.2024	6,411.0200	6.4110	(10.988)	0	0	0
2022/10/25	2044	04/05/2023	11.42	Call	Bond Future	1,709.5700	1.7096	2,082.5100	2.0825	21.815	0	0	0
2022/10/25	2044	04/05/2023	11.42	Put	Bond Future	7,156.4700	7.1565	6,367.9300	6.3679	(11.019)	0	0	0
2022/10/25	2044	04/05/2023			Bond Future	12.3094	75.8507	12.1107	77.0121	(1.615)	0.0000	0.0000	0
2022/10/25	2044	04/05/2023	12.25	Call	Bond Future	3,804.6700	3.8047	4,416.2300	4.4162	16.074	0	0	0
2022/10/25	2044	04/05/2023	12.25	Put	Bond Future	4,148.8400	4.1488	3,598.9200	3.5989	(13.255)	0	0	1,500
2022/10/25	2044	04/05/2023	11.43	Call	Bond Future	1,728.9900	1.7290	2,104.8000	2.1048	21.736	0	0	0
2022/10/25	2044	04/05/2023	11.43	Put	Bond Future	7,110.9400	7.1109	6,325.2700	6.3253	(11.049)	0	0	0
2022/10/25	2044	04/05/2023	11.75	Call	Bond Future	2,430.5400	2.4305	2,899.8500	2.8999	19.309	0	0	0
2022/10/25	2044	04/05/2023	12.00	Call	Bond Future	3,080.1900	3.0802	3,622.1800	3.6222	17.596	0	0	0
2022/10/25	2044	04/05/2023	12.00	Put	Bond Future	4,901.8800	4.9019	4,282.3900	4.2824	(12.638)	0	0	4,115
2022/10/25	2044	03/08/2023	12.15	Call	Bond Future	3,706.4400	3.7064	4,292.9300	4.2929	15.824	0	0	0
2022/10/25	2044	03/08/2023	12.15	Put	Bond Future	5,375.5300	5.3755	4,755.7900	4.7558	(11.529)	0	0	0
2022/10/25	2044	03/08/2023	12.16	Call	Bond Future	3,733.9900	3.7340	4,323.0200	4.3230	15.775	0	0	0
2022/10/25	2044	03/08/2023	12.16	Put	Bond Future	5,344.3100	5.3443	4,727.1100	4.7271	(11.549)	0	0	0
2022/10/25	2044	03/08/2023			Bond Future	12.4393	73.0319	12.2291	74.2382	(1.689)	0.0000	0.0000	0
2022/10/25	2044	03/08/2023	12.17	Call	Bond Future	3,761.6300	3.7616	4,353.2000	4.3532	15.726	0	0	0
2022/10/25	2044	03/08/2023	12.17	Put	Bond Future	5,313.2600	5.3133	4,698.6000	4.6986	(11.568)	0	0	0
2022/10/25	2044	02/11/2023	11.57	Call	Bond Future	2,366.0300	2.3660	2,808.3300	2.8083	18.694	0	0	0
2022/10/25	2044	02/11/2023	11.57	Put	Bond Future	8,278.4700	8.2785	7,467.3900	7.4674	(9.797)	0	0	0
2022/10/25	2044	02/11/2023			Bond Future	12.5645	74.5417	12.3425	75.7951	(1.767)	0.0000	0.0000	0
2022/10/25	2044	02/11/2023	11.55	Call	Bond Future	2,326.4100	2.3264	2,763.7200	2.7637	18.798	0	0	0
2022/10/25	2044	02/11/2023	11.55	Put	Bond Future	8,365.9400	8.3659	7,549.8700	7.5499	(9.755)	0	0	0
2022/10/25	2044	02/11/2023	11.56	Call	Bond Future	2,346.1800	2.3462	2,785.9800	2.7860	18.745	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
2022/10/25	2044	02/11/2023	11.56	Put	Bond Future	8,322.1200	8.3221	7,508.5400	7.5085	(9.776)	0	0	0
2022/10/25	2046	03/11/2022			Bond Future	106.4607	106.4607	107.7022	107.7022	1.166	0.0000	0.0000	2,360
2022/10/25	2046	02/02/2023			Bond Future	108.4454	108.4454	109.7247	109.7247	1.180	0.0000	0.0000	11,674
2022/10/25	2046	04/05/2023			Bond Future	108.6451	108.6451	109.9515	109.9515	1.202	0.0000	0.0000	5,677
2022/10/25	2046	03/08/2023			Bond Future	110.9094	110.9094	112.2725	112.2725	1.229	0.0000	0.0000	0
2022/10/25	2046	02/11/2023			Bond Future	111.1266	111.1266	112.5525	112.5525	1.283	0.0000	0.0000	0
2022/10/25	2050	03/11/2022			Bond Future	108.7870	108.7870	108.6455	108.6455	(0.130)	0.0000	0.0000	1,543
2022/10/25	2050	02/02/2023			Bond Future	108.6786	108.6786	108.5489	108.5489	(0.119)	0.0000	0.0000	8,333
2022/10/25	2050	04/05/2023			Bond Future	110.9188	110.9188	110.7867	110.7867	(0.119)	0.0000	0.0000	3,582
2022/10/25	2050	03/08/2023			Bond Future	111.0386	111.0386	110.9344	110.9344	(0.094)	0.0000	0.0000	0
2022/10/25	2050	02/11/2023			Bond Future	113.3574	113.3574	113.2837	113.2837	(0.065)	0.0000	0.0000	0
2022/10/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/25	AL37	03/11/2022			Index Future	820.9400	820.9400	825.6260	825.6260	0.571	0.0000	0.0000	0
2022/10/25	AL37	02/02/2023			Index Future	836.0060	836.0060	840.8870	840.8870	0.584	0.0000	0.0000	0
2022/10/25	AL37	04/05/2023			Index Future	853.0140	853.0140	857.9980	857.9980	0.584	0.0000	0.0000	0
2022/10/25	AL37	03/08/2023			Index Future	870.5840	870.5840	875.8990	875.8990	0.611	0.0000	0.0000	0
2022/10/25	AL37	02/11/2023			Index Future	888.5700	888.5700	894.2500	894.2500	0.639	0.0000	0.0000	0
2022/10/25	AL7T	03/11/2022			Index Future	923.7510	923.7510	933.9300	933.9300	1.102	0.0000	0.0000	0
2022/10/25	AL7T	02/02/2023			Index Future	940.7050	940.7050	951.1930	951.1930	1.115	0.0000	0.0000	0
2022/10/25	AL7T	04/05/2023			Index Future	959.8420	959.8420	970.5480	970.5480	1.115	0.0000	0.0000	0
2022/10/25	AL7T	03/08/2023			Index Future	979.6130	979.6130	990.7980	990.7980	1.142	0.0000	0.0000	0
2022/10/25	AL7T	02/11/2023			Index Future	999.8520	999.8520	1,011.5560	1,011.5560	1.171	0.0000	0.0000	0
2022/10/25	ALBI	03/11/2022			Index Future	811.5500	811.5500	820.8560	820.8560	1.147	0.0000	0.0000	106
2022/10/25	ALBI	02/02/2023			Index Future	826.4440	826.4440	836.0290	836.0290	1.160	0.0000	0.0000	18
2022/10/25	ALBI	04/05/2023			Index Future	843.2570	843.2570	853.0400	853.0400	1.160	0.0000	0.0000	0
2022/10/25	ALBI	03/08/2023			Index Future	860.6270	860.6270	870.8380	870.8380	1.186	0.0000	0.0000	0
2022/10/25	ALBI	02/11/2023			Index Future	878.4070	878.4070	889.0830	889.0830	1.215	0.0000	0.0000	0
2022/10/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/10/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/25	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
2022/10/25	ES33	03/11/2022			Bond Future	12.8311	70.3232	12.6427	71.1736	(1.469)	0.0000	0.0000	0
2022/10/25	ES33	02/02/2023			Bond Future	13.0405	71.6342	12.8415	72.5102	(1.526)	0.0000	0.0000	350
2022/10/25	ES33	04/05/2023			Bond Future	13.2231	69.3155	13.0155	70.2095	(1.570)	0.0000	0.0000	0
2022/10/25	ES33	03/08/2023			Bond Future	13.4096	70.7609	13.1884	71.6927	(1.650)	0.0000	0.0000	0
2022/10/25	ES33	02/11/2023			Bond Future	13.6088	68.4433	13.3727	69.4152	(1.735)	0.0000	0.0000	0
2022/10/25	ES42	03/11/2022			Bond Future	13.0220	68.5729	12.8439	69.4963	(1.367)	0.0000	0.0000	0
2022/10/25	ES42	02/02/2023			Bond Future	13.2033	69.8513	13.0159	70.8013	(1.419)	0.0000	0.0000	4,715
2022/10/25	ES42	04/05/2023			Bond Future	13.3687	67.0275	13.1734	67.9972	(1.461)	0.0000	0.0000	0
2022/10/25	ES42	03/08/2023			Bond Future	13.5321	68.4260	13.3249	69.4346	(1.531)	0.0000	0.0000	0
2022/10/25	ES42	02/11/2023			Bond Future	13.7064	65.5924	13.4860	66.6425	(1.608)	0.0000	0.0000	0
2022/10/25	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/25	GOVI	03/11/2022	820.41	Put	GOVI	205,000.0000	20.5000	112,590.0000	11.2590	(45.078)	0	0	0
2022/10/25	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/25	GOVI	03/11/2022	820.42	Put	GOVI	205,100.0000	20.5100	112,690.0000	11.2690	(45.056)	0	0	0
2022/10/25	GOVI	03/11/2022			GOVI	799.9100	799.9100	809.1510	809.1510	1.155	0.0000	0.0000	50
2022/10/25	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/25	GOVI	03/11/2022	820.43	Put	GOVI	205,200.0000	20.5200	112,790.0000	11.2790	(45.034)	0	0	0
2022/10/25	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/25	GOVI	02/02/2023	850.82	Put	GOVI	362,300.0000	36.2300	267,130.0000	26.7130	(26.268)	0	0	0
2022/10/25	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/25	GOVI	02/02/2023	850.83	Put	GOVI	362,400.0000	36.2400	267,230.0000	26.7230	(26.261)	0	0	0
2022/10/25	GOVI	02/02/2023			GOVI	814.5900	814.5900	824.1070	824.1070	1.168	0.0000	0.0000	818
2022/10/25	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/25	GOVI	02/02/2023	850.84	Put	GOVI	362,500.0000	36.2500	267,330.0000	26.7330	(26.254)	0	0	0
2022/10/25	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/25	GOVI	04/05/2023	852.86	Put	GOVI	216,980.0000	21.6980	119,840.0000	11.9840	(44.769)	0	0	0
2022/10/25	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/25	GOVI	04/05/2023	852.87	Put	GOVI	217,080.0000	21.7080	119,940.0000	11.9940	(44.748)	0	0	0
2022/10/25	GOVI	04/05/2023			GOVI	831.1620	831.1620	840.8760	840.8760	1.169	0.0000	0.0000	0
2022/10/25	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/25	GOVI	04/05/2023	852.88	Put	GOVI	217,180.0000	21.7180	120,040.0000	12.0040	(44.728)	0	0	0
2022/10/25	GOVI	03/08/2023	837.21	Call	GOVI	110,730.0000	11.0730	212,100.0000	21.2100	91.547	0	0	0
2022/10/25	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/25	GOVI	03/08/2023	837.22	Call	GOVI	110,630.0000	11.0630	212,000.0000	21.2000	91.630	0	0	0
2022/10/25	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/25	GOVI	03/08/2023			GOVI	848.2830	848.2830	858.4200	858.4200	1.195	0.0000	0.0000	0
2022/10/25	GOVI	03/08/2023	837.23	Call	GOVI	110,530.0000	11.0530	211,900.0000	21.1900	91.713	0	0	0
2022/10/25	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/25	GOVI	02/11/2023	885.81	Put	GOVI	200,020.0000	20.0020	94,050.0000	9.4050	(52.980)	0	0	0
2022/10/25	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/25	GOVI	02/11/2023			GOVI	865.8080	865.8080	876.4050	876.4050	1.224	0.0000	0.0000	0
2022/10/25	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/25	GOVI	02/11/2023	885.80	Put	GOVI	199,920.0000	19.9920	93,950.0000	9.3950	(53.006)	0	0	0
2022/10/25	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/25	GOVI	02/11/2023	885.82	Put	GOVI	200,120.0000	20.0120	94,150.0000	9.4150	(52.953)	0	0	0

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2022/10/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/10/25	IGOV	03/11/2022			Index Future	310.5610	310.5610	312.1100	312.1100	0.499	0.0000	0.0000	17
2022/10/25	IGOV	02/02/2023			Index Future	316.3380	316.3380	317.9560	317.9560	0.511	0.0000	0.0000	684
2022/10/25	IGOV	04/05/2023			Index Future	322.8490	322.8490	324.5020	324.5020	0.512	0.0000	0.0000	16
2022/10/25	IGOV	03/08/2023			Index Future	329.5730	329.5730	331.3470	331.3470	0.538	0.0000	0.0000	0
2022/10/25	IGOV	02/11/2023			Index Future	336.4540	336.4540	338.3610	338.3610	0.567	0.0000	0.0000	0
2022/10/25	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/10/25	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/10/25	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/10/25	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/10/25	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/10/25	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/10/25	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/10/25	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/10/25	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/10/25	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/10/25	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/10/25	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/10/25	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/10/25	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/10/25	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/10/25	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/10/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/10/25	JBAF	16/11/2022			Jibar Tradeable Future	6.5950	93.4050	6.5900	93.4100	(0.076)	0.0000	0.0000	0
2022/10/25	JBAF	21/12/2022			Jibar Tradeable Future	7.3250	92.6750	7.2600	92.7400	(0.887)	0.0000	0.0000	68
2022/10/25	JBAF	18/01/2023			Jibar Tradeable Future	7.4100	92.5900	7.3300	92.6700	(1.080)	0.0000	0.0000	0
2022/10/25	JBAF	15/02/2023			Jibar Tradeable Future	7.8500	92.1500	7.7500	92.2500	(1.274)	0.0000	0.0000	0
2022/10/25	JBAF	15/03/2023			Jibar Tradeable Future	7.9250	92.0750	7.8150	92.1850	(1.388)	0.0000	0.0000	0
2022/10/25	JBAF	19/04/2023			Jibar Tradeable Future	8.1500	91.8500	8.0050	91.9950	(1.779)	0.0000	0.0000	0
2022/10/25	JBAF	21/06/2023			Jibar Tradeable Future	8.3400	91.6600	8.1650	91.8350	(2.098)	0.0000	0.0000	0
2022/10/25	JBAF	20/09/2023			Jibar Tradeable Future	8.4650	91.5350	8.3100	91.6900	(1.831)	0.0000	0.0000	75
2022/10/25	JBAF	20/12/2023			Jibar Tradeable Future	8.5250	91.4750	8.3350	91.6650	(2.229)	0.0000	0.0000	272
2022/10/25	JBAF	20/03/2024			Jibar Tradeable Future	8.6000	91.4000	8.3800	91.6200	(2.558)	0.0000	0.0000	0
2022/10/25	JBAF	19/06/2024			Jibar Tradeable Future	8.5100	91.4900	8.3150	91.6850	(2.291)	0.0000	0.0000	0
2022/10/25	JBAF	18/09/2024			Jibar Tradeable Future	8.5750	91.4250	8.3450	91.6550	(2.682)	0.0000	0.0000	0
2022/10/25	R023	03/11/2022	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/25	R023	03/11/2022	6.25	Put	Bond Future	322.4800	0.3225	272.7400	0.2727	(15.424)	0	0	0
2022/10/25	R023	03/11/2022	6.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/25	R023	03/11/2022	6.26	Put	Bond Future	319.4200	0.3194	269.6800	0.2697	(15.572)	0	0	0
2022/10/25	R023	03/11/2022			Bond Future	7.3043	101.5979	7.1412	101.6476	(2.232)	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
2022/10/25	R023	03/11/2022	6.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/25	R023	03/11/2022	6.27	Put	Bond Future	316.3500	0.3164	266.6100	0.2666	(15.723)	0	0	0
2022/10/25	R035	03/11/2022	10.57	Call	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	0
2022/10/25	R035	03/11/2022	10.57	Put	Bond Future	7,751.4500	7.7514	6,685.0100	6.6850	(13.758)	0	0	582
2022/10/25	R035	03/11/2022	11.15	Call	Bond Future	5.1000	0.0051	20.4400	0.0204	300.784	0	0	0
2022/10/25	R035	03/11/2022	11.15	Put	Bond Future	4,240.6700	4.2407	3,189.5500	3.1895	(24.787)	0	0	0
2022/10/25	R035	03/11/2022	12.68	Call	Bond Future	4,147.0600	4.1471	5,200.3100	5.2003	25.398	0	0	0
2022/10/25	R035	03/11/2022	12.68	Put	Bond Future	15.3200	0.0153	2.1100	0.0021	(86.227)	0	0	976
2022/10/25	R035	03/11/2022	10.99	Call	Bond Future	0.8200	0.0008	3.9500	0.0040	381.707	0	0	0
2022/10/25	R035	03/11/2022	10.99	Put	Bond Future	5,186.1800	5.1862	4,122.8500	4.1229	(20.503)	0	0	582
2022/10/25	R035	03/11/2022	11.05	Call	Bond Future	1.6900	0.0017	7.6100	0.0076	350.296	0	0	976
2022/10/25	R035	03/11/2022			Bond Future	11.8959	82.3903	11.7029	83.4567	(1.623)	0.0000	0.0000	19,424
2022/10/25	R035	03/11/2022	9.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	582
2022/10/25	R035	03/11/2022	9.82	Put	Bond Future	12,609.9900	12.6100	11,543.5300	11.5435	(8.457)	0	0	0
2022/10/25	R035	03/11/2022	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	976
2022/10/25	R035	03/11/2022	10.30	Put	Bond Future	9,458.6400	9.4586	8,392.1800	8.3922	(11.275)	0	0	0
2022/10/25	R035	03/11/2022	11.14	Call	Bond Future	4.6000	0.0046	18.6300	0.0186	305.000	0	0	0
2022/10/25	R035	03/11/2022	11.14	Put	Bond Future	4,299.1000	4.2991	3,246.6700	3.2467	(24.480)	0	0	0
2022/10/25	R035	03/11/2022	11.05	Put	Bond Future	4,829.1200	4.8291	3,768.5800	3.7686	(21.961)	0	0	0
2022/10/25	R035	03/11/2022	11.13	Call	Bond Future	4.1300	0.0041	16.9500	0.0170	310.412	0	0	0
2022/10/25	R035	03/11/2022	11.13	Put	Bond Future	4,357.6100	4.3576	3,303.9700	3.3040	(24.179)	0	0	0
2022/10/25	R035	02/02/2023	11.94	Call	Bond Future	2,260.6900	2.2607	2,804.8500	2.8049	24.071	0	0	0
2022/10/25	R035	02/02/2023	13.22	Put	Bond Future	806.8200	0.8068	609.1200	0.6091	(24.504)	0	0	976
2022/10/25	R035	02/02/2023	10.88	Call	Bond Future	412.1600	0.4122	584.9200	0.5849	41.916	0	0	0
2022/10/25	R035	02/02/2023	10.88	Put	Bond Future	7,125.2800	7.1253	6,200.6800	6.2007	(12.976)	0	0	0
2022/10/25	R035	02/02/2023	10.66	Call	Bond Future	258.6500	0.2586	378.9600	0.3790	46.515	0	0	0
2022/10/25	R035	02/02/2023	10.66	Put	Bond Future	8,305.2100	8.3052	7,328.1600	7.3282	(11.764)	0	0	582
2022/10/25	R035	02/02/2023	10.30	Put	Bond Future	10,408.6300	10.4086	9,373.7700	9.3738	(9.942)	0	0	0
2022/10/25	R035	02/02/2023	10.60	Call	Bond Future	228.3300	0.2283	337.0500	0.3370	47.615	0	0	0
2022/10/25	R035	02/02/2023	10.60	Put	Bond Future	8,643.5700	8.6436	7,654.9300	7.6549	(11.438)	0	0	0
2022/10/25	R035	02/02/2023	10.64	Put	Bond Future	8,417.4600	8.4175	7,436.4700	7.4365	(11.654)	0	0	0
2022/10/25	R035	02/02/2023	9.81	Call	Bond Future	33.2100	0.0332	54.4000	0.0544	63.806	0	0	582
2022/10/25	R035	02/02/2023	9.81	Put	Bond Future	13,511.4400	13.5114	12,435.2700	12.4353	(7.965)	0	0	0
2022/10/25	R035	02/02/2023	9.85	Call	Bond Future	37.1200	0.0371	60.4600	0.0605	62.877	0	0	0
2022/10/25	R035	02/02/2023	9.89	Call	Bond Future	41.4200	0.0414	67.1100	0.0671	62.023	0	0	388
2022/10/25	R035	02/02/2023	9.89	Put	Bond Future	12,988.7700	12.9888	11,917.1000	11.9171	(8.251)	0	0	0
2022/10/25	R035	02/02/2023			Bond Future	12.0653	83.9058	11.8620	85.0032	(1.685)	0.0000	0.0000	163,604
2022/10/25	R035	02/02/2023	11.94	Put	Bond Future	2,934.5700	2.9346	2,381.3700	2.3814	(18.851)	0	0	0
2022/10/25	R035	02/02/2023	11.98	Call	Bond Future	2,368.6100	2.3686	2,927.3400	2.9273	23.589	0	0	0
2022/10/25	R035	02/02/2023	11.98	Put	Bond Future	2,826.5000	2.8265	2,287.8700	2.2879	(19.056)	0	0	388
2022/10/25	R035	02/02/2023	13.22	Call	Bond Future	6,650.8100	6.6508	7,550.4700	7.5505	13.527	0	0	0
2022/10/25	R035	02/02/2023	11.05	Call	Bond Future	579.7300	0.5797	802.1100	0.8021	38.359	0	0	976
2022/10/25	R035	02/02/2023	11.05	Put	Bond Future	6,281.9300	6.2819	5,406.9500	5.4070	(13.929)	0	0	0
2022/10/25	R035	02/02/2023	11.06	Call	Bond Future	590.9400	0.5909	816.4300	0.8164	38.158	0	0	0
2022/10/25	R035	02/02/2023	11.06	Put	Bond Future	6,234.1900	6.2342	5,362.3200	5.3623	(13.985)	0	0	582
2022/10/25	R035	02/02/2023	10.86	Call	Bond Future	395.1000	0.3951	562.4500	0.5624	42.356	0	0	0
2022/10/25	R035	02/02/2023	10.86	Put	Bond Future	7,228.2600	7.2283	6,298.2500	6.2983	(12.866)	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
2022/10/25	R035	02/02/2023	10.87	Call	Bond Future	403.5200	0.4035	573.5500	0.5735	42.137	0	0	0
2022/10/25	R035	02/02/2023	10.87	Put	Bond Future	7,176.6300	7.1766	6,249.3000	6.2493	(12.922)	0	0	0
2022/10/25	R035	02/02/2023	10.30	Call	Bond Future	117.0400	0.1170	179.5400	0.1795	53.401	0	0	976
2022/10/25	R035	02/02/2023	10.64	Call	Bond Future	248.2500	0.2482	364.6200	0.3646	46.876	0	0	388
2022/10/25	R035	02/02/2023	9.85	Put	Bond Future	13,249.3900	13.2494	12,175.3700	12.1754	(8.106)	0	0	0
2022/10/25	R035	04/05/2023	11.22	Put	Bond Future	6,756.0500	6.7561	5,967.1400	5.9671	(11.677)	0	0	0
2022/10/25	R035	04/05/2023	12.46	Call	Bond Future	4,295.9200	4.2959	4,963.2400	4.9632	15.534	0	0	0
2022/10/25	R035	04/05/2023	12.46	Put	Bond Future	2,972.5800	2.9726	2,520.1700	2.5202	(15.219)	0	0	388
2022/10/25	R035	04/05/2023	13.18	Call	Bond Future	6,680.5300	6.6805	7,498.9200	7.4989	12.250	0	0	0
2022/10/25	R035	04/05/2023	13.18	Put	Bond Future	1,796.0600	1.7961	1,494.7200	1.4947	(16.778)	0	0	491
2022/10/25	R035	04/05/2023	11.17	Call	Bond Future	1,271.3600	1.2714	1,588.8300	1.5888	24.971	0	0	491
2022/10/25	R035	04/05/2023	11.20	Call	Bond Future	1,317.9200	1.3179	1,643.3800	1.6434	24.695	0	0	0
2022/10/25	R035	04/05/2023	11.21	Call	Bond Future	1,333.6800	1.3337	1,661.8200	1.6618	24.604	0	0	0
2022/10/25	R035	04/05/2023	10.60	Call	Bond Future	632.3600	0.6324	820.3300	0.8203	29.725	0	0	388
2022/10/25	R035	04/05/2023	10.60	Put	Bond Future	9,714.7600	9.7148	8,783.0000	8.7830	(9.591)	0	0	0
2022/10/25	R035	04/05/2023			Bond Future	12.2044	81.1107	11.9928	82.2304	(1.734)	0.0000	0.0000	0
2022/10/25	R035	04/05/2023	11.22	Call	Bond Future	1,349.5600	1.3496	1,680.3800	1.6804	24.513	0	0	0
2022/10/25	R035	04/05/2023	11.17	Put	Bond Future	6,966.2400	6.9662	6,163.9800	6.1640	(11.516)	0	0	0
2022/10/25	R035	04/05/2023	11.20	Put	Bond Future	6,839.6000	6.8396	6,045.3300	6.0453	(11.613)	0	0	0
2022/10/25	R035	04/05/2023	11.21	Put	Bond Future	6,797.7400	6.7977	6,006.1500	6.0062	(11.645)	0	0	0
2022/10/25	R035	04/05/2023	9.85	Call	Bond Future	215.6300	0.2156	293.8100	0.2938	36.257	0	0	388
2022/10/25	R035	04/05/2023	9.85	Put	Bond Future	14,049.4500	14.0494	13,007.9000	13.0079	(7.413)	0	0	0
2022/10/25	R035	04/05/2023	10.42	Call	Bond Future	498.3800	0.4984	653.9500	0.6539	31.215	0	0	491
2022/10/25	R035	04/05/2023	10.42	Put	Bond Future	10,689.7900	10.6898	9,725.6300	9.7256	(9.019)	0	0	0
2022/10/25	R035	03/08/2023	12.00	Call	Bond Future	3,143.4900	3.1435	3,689.8000	3.6898	17.379	0	0	0
2022/10/25	R035	03/08/2023	12.00	Put	Bond Future	4,955.1000	4.9551	4,336.2400	4.3362	(12.489)	0	0	0
2022/10/25	R035	03/08/2023			Bond Future	12.3473	82.7835	12.1227	83.9486	(1.820)	0.0000	0.0000	0
2022/10/25	R035	03/08/2023	11.98	Call	Bond Future	3,094.7000	3.0947	3,636.0100	3.6360	17.492	0	0	0
2022/10/25	R035	03/08/2023	11.98	Put	Bond Future	5,012.4200	5.0124	4,388.5600	4.3886	(12.446)	0	0	0
2022/10/25	R035	03/08/2023	11.99	Call	Bond Future	3,119.2000	3.1192	3,663.0100	3.6630	17.434	0	0	0
2022/10/25	R035	03/08/2023	11.99	Put	Bond Future	4,983.8400	4.9838	4,362.4800	4.3625	(12.467)	0	0	0
2022/10/25	R035	02/11/2023	11.41	Call	Bond Future	1,503.8900	1.5039	1,874.3600	1.8744	24.634	0	0	0
2022/10/25	R035	02/11/2023	11.41	Put	Bond Future	7,268.3200	7.2683	6,425.5000	6.4255	(11.596)	0	0	0
2022/10/25	R035	02/11/2023	11.42	Call	Bond Future	1,519.1300	1.5191	1,892.1800	1.8922	24.557	0	0	0
2022/10/25	R035	02/11/2023	11.42	Put	Bond Future	7,228.0500	7.2280	6,387.8100	6.3878	(11.625)	0	0	0
2022/10/25	R035	02/11/2023			Bond Future	12.5009	79.9886	12.2620	81.2019	(1.911)	0.0000	0.0000	0
2022/10/25	R035	02/11/2023	11.43	Call	Bond Future	1,534.7500	1.5347	1,910.4100	1.9104	24.477	0	0	0
2022/10/25	R035	02/11/2023	11.43	Put	Bond Future	7,188.2000	7.1882	6,350.5700	6.3506	(11.653)	0	0	0
2022/10/25	R186	03/11/2022	8.53	Call	Bond Future	0.0100	0.0000	0.1300	0.0001	1200.000	0	0	0
2022/10/25	R186	03/11/2022	8.53	Put	Bond Future	3,066.9300	3.0669	2,451.8300	2.4518	(20.056)	0	0	0
2022/10/25	R186	03/11/2022	8.54	Call	Bond Future	0.0200	0.0000	0.1700	0.0002	750.000	0	0	0
2022/10/25	R186	03/11/2022	8.54	Put	Bond Future	3,031.3900	3.0314	2,416.3200	2.4163	(20.290)	0	0	0
2022/10/25	R186	03/11/2022	8.91	Put	Bond Future	1,739.0700	1.7391	1,158.0600	1.1581	(33.409)	0	0	4,310
2022/10/25	R186	03/11/2022			Bond Future	9.4084	107.6510	9.2296	108.2662	(1.900)	0.0000	0.0000	29,751
2022/10/25	R186	03/11/2022	8.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	4,310
2022/10/25	R186	03/11/2022	8.23	Put	Bond Future	4,140.2400	4.1402	3,525.0200	3.5250	(14.860)	0	0	0
2022/10/25	R186	03/11/2022	8.55	Call	Bond Future	0.0200	0.0000	0.2100	0.0002	950.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/25	R186	03/11/2022	8.55	Put	Bond Future	2,995.8600	2.9959	2,380.8300	2.3808	(20.529)	0	0	0
2022/10/25	R186	03/11/2022	8.91	Call	Bond Future	12.6000	0.0126	46.8100	0.0468	271.508	0	0	0
2022/10/25	R186	02/02/2023	8.33	Call	Bond Future	207.8100	0.2078	296.3000	0.2963	42.582	0	0	0
2022/10/25	R186	02/02/2023	8.33	Put	Bond Future	4,292.9100	4.2929	3,740.5900	3.7406	(12.866)	0	0	0
2022/10/25	R186	02/02/2023	8.32	Call	Bond Future	204.0800	0.2041	291.2700	0.2913	42.723	0	0	0
2022/10/25	R186	02/02/2023	8.32	Put	Bond Future	4,323.1200	4.3231	3,769.5000	3.7695	(12.806)	0	0	0
2022/10/25	R186	02/02/2023			Bond Future	9.5634	104.3309	9.3659	104.9717	(2.065)	0.0000	0.0000	71,129
2022/10/25	R186	02/02/2023	8.34	Call	Bond Future	211.7200	0.2117	301.5400	0.3015	42.424	0	0	0
2022/10/25	R186	02/02/2023	8.34	Put	Bond Future	4,262.8900	4.2629	3,711.9000	3.7119	(12.925)	0	0	0
2022/10/25	R186	04/05/2023	8.83	Put	Bond Future	3,208.1900	3.2082	2,738.9200	2.7389	(14.627)	0	0	0
2022/10/25	R186	04/05/2023	8.84	Call	Bond Future	607.6500	0.6077	794.0600	0.7941	30.677	0	0	0
2022/10/25	R186	04/05/2023			Bond Future	9.6743	106.4582	9.4602	107.1120	(2.214)	0.0000	0.0000	12,188
2022/10/25	R186	04/05/2023	8.83	Call	Bond Future	599.5800	0.5996	784.2100	0.7842	30.793	0	0	0
2022/10/25	R186	04/05/2023	8.84	Put	Bond Future	3,184.8900	3.1849	2,717.4000	2.7174	(14.678)	0	0	0
2022/10/25	R186	04/05/2023	8.82	Call	Bond Future	591.3300	0.5913	774.1800	0.7742	30.922	0	0	0
2022/10/25	R186	04/05/2023	8.82	Put	Bond Future	3,231.3300	3.2313	2,760.2800	2.7603	(14.578)	0	0	0
2022/10/25	R186	03/08/2023	9.74	Call	Bond Future	1,905.8800	1.9059	2,268.2500	2.2682	19.013	0	0	0
2022/10/25	R186	03/08/2023	9.74	Put	Bond Future	2,050.9900	2.0510	1,717.5500	1.7175	(16.258)	0	0	0
2022/10/25	R186	03/08/2023	9.73	Put	Bond Future	2,064.0900	2.0641	1,729.0500	1.7291	(16.232)	0	0	0
2022/10/25	R186	03/08/2023			Bond Future	9.7909	103.3469	9.5477	104.0427	(2.483)	0.0000	0.0000	0
2022/10/25	R186	03/08/2023	9.75	Call	Bond Future	1,921.7600	1.9218	2,285.7000	2.2857	18.938	0	0	0
2022/10/25	R186	03/08/2023	9.75	Put	Bond Future	2,038.3300	2.0383	1,706.4600	1.7065	(16.281)	0	0	0
2022/10/25	R186	03/08/2023	9.73	Call	Bond Future	1,890.4300	1.8904	2,251.2000	2.2512	19.084	0	0	0
2022/10/25	R186	02/11/2023	9.40	Call	Bond Future	1,219.0600	1.2191	1,528.0200	1.5280	25.344	0	0	0
2022/10/25	R186	02/11/2023	9.40	Put	Bond Future	2,617.8700	2.6179	2,185.7300	2.1857	(16.507)	0	0	0
2022/10/25	R186	02/11/2023	9.15	Call	Bond Future	940.8400	0.9408	1,205.4600	1.2055	28.126	0	0	1,715
2022/10/25	R186	02/11/2023			Bond Future	9.9222	105.4830	9.6444	106.2241	(2.800)	0.0000	0.0000	0
2022/10/25	R186	02/11/2023	10.42	Call	Bond Future	2,769.8500	2.7699	3,239.5900	3.2396	16.959	0	0	0
2022/10/25	R186	02/11/2023	10.42	Put	Bond Future	1,458.6700	1.4587	1,187.3100	1.1873	(18.603)	0	0	1,715
2022/10/25	R186	02/11/2023	9.38	Call	Bond Future	1,194.9800	1.1950	1,500.4000	1.5004	25.559	0	0	0
2022/10/25	R186	02/11/2023	9.38	Put	Bond Future	2,647.8400	2.6478	2,212.1600	2.2122	(16.454)	0	0	0
2022/10/25	R186	02/11/2023	9.39	Call	Bond Future	1,206.9900	1.2070	1,514.1800	1.5142	25.451	0	0	0
2022/10/25	R186	02/11/2023	9.39	Put	Bond Future	2,632.8200	2.6328	2,198.9100	2.1989	(16.481)	0	0	0
2022/10/25	R186	02/11/2023	9.15	Put	Bond Future	3,017.8900	3.0179	2,541.4100	2.5414	(15.789)	0	0	0
2022/10/25	R197	03/11/2022			Bond Future	335.2204	335.2204	334.9945	334.9945	(0.067)	0.0000	0.0000	127
2022/10/25	R197	02/02/2023			Bond Future	332.5648	332.5648	332.3791	332.3791	(0.056)	0.0000	0.0000	724
2022/10/25	R197	04/05/2023			Bond Future	339.4194	339.4194	339.2306	339.2306	(0.056)	0.0000	0.0000	0
2022/10/25	R197	03/08/2023			Bond Future	337.3864	337.3864	337.2876	337.2876	(0.029)	0.0000	0.0000	0
2022/10/25	R197	02/11/2023			Bond Future	344.4321	344.4321	344.4304	344.4304	0.000	0.0000	0.0000	0
2022/10/25	R202	03/11/2022			Bond Future	241.7860	241.7860	243.6070	243.6070	0.753	0.0000	0.0000	5,616
2022/10/25	R202	02/02/2023			Bond Future	241.5638	241.5638	243.4511	243.4511	0.781	0.0000	0.0000	6,660
2022/10/25	R202	04/05/2023			Bond Future	246.5421	246.5421	248.4688	248.4688	0.782	0.0000	0.0000	0
2022/10/25	R202	03/08/2023			Bond Future	246.8425	246.8425	248.8777	248.8777	0.825	0.0000	0.0000	0
2022/10/25	R202	02/11/2023			Bond Future	251.9972	251.9972	254.1478	254.1478	0.853	0.0000	0.0000	0
2022/10/25	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
2022/10/25	R209	03/11/2022	9.25	Put	Bond Future	14,532.0600	14.5321	13,629.5800	13.6296	(6.210)	0	0	0
2022/10/25	R209	03/11/2022	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/25	R209	03/11/2022	9.50	Put	Bond Future	12,962.5500	12.9626	12,060.0700	12.0601	(6.962)	0	0	0
2022/10/25	R209	03/11/2022	12.00	Call	Bond Future	974.7300	0.9747	1,610.4000	1.6104	65.215	0	0	0
2022/10/25	R209	03/11/2022	12.00	Put	Bond Future	419.2200	0.4192	152.4100	0.1524	(63.644)	0	0	3,250
2022/10/25	R209	03/11/2022	11.03	Call	Bond Future	1.3100	0.0013	5.6900	0.0057	334.351	0	0	0
2022/10/25	R209	03/11/2022	11.03	Put	Bond Future	4,254.8800	4.2549	3,356.7800	3.3568	(21.108)	0	0	0
2022/10/25	R209	03/11/2022	10.50	Put	Bond Future	7,104.9200	7.1049	6,202.4500	6.2025	(12.702)	0	0	0
2022/10/25	R209	03/11/2022	10.90	Put	Bond Future	4,937.9000	4.9379	4,036.4200	4.0364	(18.256)	0	0	0
2022/10/25	R209	03/11/2022			Bond Future	11.8826	63.3545	11.6950	64.2569	(1.579)	0.0000	0.0000	15,753
2022/10/25	R209	03/11/2022	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,250
2022/10/25	R209	03/11/2022	10.00	Put	Bond Future	9,952.2800	9.9523	9,049.8000	9.0498	(9.068)	0	0	6,000
2022/10/25	R209	03/11/2022	11.50	Call	Bond Future	93.9400	0.0939	242.3900	0.2424	158.026	0	0	1,136
2022/10/25	R209	03/11/2022	11.50	Put	Bond Future	1,953.9200	1.9539	1,199.8900	1.1999	(38.591)	0	0	0
2022/10/25	R209	03/11/2022	11.01	Call	Bond Future	1.0300	0.0010	4.5700	0.0046	343.689	0	0	0
2022/10/25	R209	03/11/2022	11.01	Put	Bond Future	4,359.2100	4.3592	3,460.2700	3.4603	(20.622)	0	0	0
2022/10/25	R209	03/11/2022	11.02	Call	Bond Future	1.1600	0.0012	5.1000	0.0051	339.655	0	0	0
2022/10/25	R209	03/11/2022	11.02	Put	Bond Future	4,307.0100	4.3070	3,408.4700	3.4085	(20.862)	0	0	0
2022/10/25	R209	03/11/2022	10.50	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2022/10/25	R209	03/11/2022	10.90	Call	Bond Future	0.2500	0.0003	1.2500	0.0013	400.000	0	0	1,136
2022/10/25	R209	03/11/2022	11.00	Call	Bond Future	0.9100	0.0009	4.0900	0.0041	349.451	0	0	0
2022/10/25	R209	03/11/2022	11.00	Put	Bond Future	4,411.4800	4.4115	3,512.1800	3.5122	(20.385)	0	0	5,000
2022/10/25	R209	02/02/2023	10.79	Call	Bond Future	315.2100	0.3152	447.5300	0.4475	41.978	0	0	0
2022/10/25	R209	02/02/2023	10.80	Put	Bond Future	6,461.2000	6.4612	5,667.9500	5.6679	(12.277)	0	0	0
2022/10/25	R209	02/02/2023	10.78	Call	Bond Future	308.3600	0.3084	438.4900	0.4385	42.201	0	0	0
2022/10/25	R209	02/02/2023			Bond Future	12.0290	64.5198	11.8325	65.4476	(1.633)	0.0000	0.0000	24,565
2022/10/25	R209	02/02/2023	10.79	Put	Bond Future	6,507.6000	6.5076	5,712.1400	5.7121	(12.224)	0	0	0
2022/10/25	R209	02/02/2023	10.80	Call	Bond Future	322.1700	0.3222	456.7000	0.4567	41.757	0	0	0
2022/10/25	R209	02/02/2023	10.78	Put	Bond Future	6,554.1800	6.5542	5,756.5300	5.7565	(12.170)	0	0	0
2022/10/25	R209	04/05/2023	11.09	Call	Bond Future	1,060.6600	1.0607	1,321.5900	1.3216	24.601	0	0	0
2022/10/25	R209	04/05/2023	11.09	Put	Bond Future	6,240.1300	6.2401	5,554.2800	5.5543	(10.991)	0	0	0
2022/10/25	R209	04/05/2023	11.10	Call	Bond Future	1,073.7700	1.0738	1,336.9500	1.3369	24.510	0	0	0
2022/10/25	R209	04/05/2023	11.10	Put	Bond Future	6,201.8100	6.2018	5,518.2100	5.5182	(11.023)	0	0	0
2022/10/25	R209	04/05/2023	10.00	Call	Bond Future	253.3700	0.2534	337.9300	0.3379	33.374	0	0	8,500
2022/10/25	R209	04/05/2023	10.00	Put	Bond Future	11,381.3700	11.3814	10,519.1500	10.5191	(7.576)	0	0	0
2022/10/25	R209	04/05/2023			Bond Future	12.1545	62.6820	11.9508	63.6288	(1.676)	0.0000	0.0000	3,450
2022/10/25	R209	04/05/2023	11.11	Call	Bond Future	1,086.9700	1.0870	1,352.4100	1.3524	24.420	0	0	0
2022/10/25	R209	04/05/2023	11.11	Put	Bond Future	6,163.6500	6.1637	5,482.3100	5.4823	(11.054)	0	0	0
2022/10/25	R209	04/05/2023	12.50	Call	Bond Future	3,978.7700	3.9788	4,563.4300	4.5634	14.694	0	0	0
2022/10/25	R209	04/05/2023	12.50	Put	Bond Future	2,418.9200	2.4189	2,056.8000	2.0568	(14.970)	0	0	8,500
2022/10/25	R209	04/05/2023	11.00	Call	Bond Future	947.3700	0.9474	1,188.3400	1.1883	25.436	0	0	0
2022/10/25	R209	04/05/2023	11.00	Put	Bond Future	6,592.1200	6.5921	5,886.3100	5.8863	(10.707)	0	0	11,000
2022/10/25	R209	03/08/2023	11.94	Call	Bond Future	2,756.2800	2.7563	3,220.2600	3.2203	16.834	0	0	0
2022/10/25	R209	03/08/2023	11.95	Put	Bond Future	4,298.5900	4.2986	3,781.1000	3.7811	(12.039)	0	0	0
2022/10/25	R209	03/08/2023	11.93	Call	Bond Future	2,734.7700	2.7348	3,196.6300	3.1966	16.888	0	0	0
2022/10/25	R209	03/08/2023			Bond Future	12.2805	63.9749	12.0654	64.9585	(1.751)	0.0000	0.0000	0
2022/10/25	R209	03/08/2023	11.94	Put	Bond Future	4,323.8400	4.3238	3,804.2200	3.8042	(12.018)	0	0	0
2022/10/25	R209	03/08/2023	11.95	Call	Bond Future	2,777.8600	2.7779	3,243.9700	3.2440	16.779	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
2022/10/25	R209	03/08/2023	11.93	Put	Bond Future	4,349.2200	4.3492	3,827.4800	3.8275	(11.996)	0	0	0
2022/10/25	R209	02/11/2023	11.34	Call	Bond Future	1,347.1200	1.3471	1,663.5900	1.6636	23.492	0	0	0
2022/10/25	R209	02/11/2023	11.34	Put	Bond Future	6,387.7200	6.3877	5,681.3400	5.6813	(11.058)	0	0	0
2022/10/25	R209	02/11/2023	11.33	Call	Bond Future	1,333.5200	1.3335	1,647.7900	1.6478	23.567	0	0	0
2022/10/25	R209	02/11/2023	11.33	Put	Bond Future	6,423.7900	6.4238	5,715.2100	5.7152	(11.031)	0	0	0
2022/10/25	R209	02/11/2023			Bond Future	12.4122	62.1451	12.1849	63.1680	(1.831)	0.0000	0.0000	0
2022/10/25	R209	02/11/2023	11.35	Call	Bond Future	1,361.0300	1.3610	1,679.7200	1.6797	23.415	0	0	0
2022/10/25	R209	02/11/2023	11.35	Put	Bond Future	6,352.0100	6.3520	5,647.8500	5.6478	(11.086)	0	0	0
2022/10/25	R210	03/11/2022			Bond Future	222.3338	222.3338	223.3122	223.3122	0.440	0.0000	0.0000	103
2022/10/25	R210	02/02/2023			Bond Future	226.4788	226.4788	227.5055	227.5055	0.453	0.0000	0.0000	372
2022/10/25	R210	04/05/2023			Bond Future	228.0605	228.0605	229.1097	229.1097	0.460	0.0000	0.0000	0
2022/10/25	R210	03/08/2023			Bond Future	232.8128	232.8128	233.9455	233.9455	0.487	0.0000	0.0000	0
2022/10/25	R210	02/11/2023			Bond Future	234.4929	234.4929	235.7196	235.7196	0.523	0.0000	0.0000	0
2022/10/25	R213	03/11/2022	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	476
2022/10/25	R213	03/11/2022	9.19	Put	Bond Future	10,826.2400	10.8262	9,961.4700	9.9615	(7.988)	0	0	0
2022/10/25	R213	03/11/2022	10.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/25	R213	03/11/2022	10.38	Put	Bond Future	4,841.9700	4.8420	3,977.2000	3.9772	(17.860)	0	0	0
2022/10/25	R213	03/11/2022	10.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/25	R213	03/11/2022	10.39	Put	Bond Future	4,793.9300	4.7939	3,929.1600	3.9292	(18.039)	0	0	0
2022/10/25	R213	03/11/2022	10.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/25	R213	03/11/2022	10.37	Put	Bond Future	4,890.0500	4.8900	4,025.2800	4.0253	(17.684)	0	0	200
2022/10/25	R213	03/11/2022			Bond Future	11.4276	77.9541	11.2344	78.8189	(1.691)	0.0000	0.0000	33,027
2022/10/25	R213	03/11/2022	9.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/10/25	R213	03/11/2022	9.13	Put	Bond Future	11,142.5100	11.1425	10,277.7400	10.2777	(7.761)	0	0	0
2022/10/25	R213	03/11/2022	9.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/25	R213	03/11/2022	9.84	Put	Bond Future	7,490.8100	7.4908	6,626.0400	6.6260	(11.544)	0	0	476
2022/10/25	R213	03/11/2022	10.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/25	R213	03/11/2022	10.40	Put	Bond Future	4,745.9200	4.7459	3,881.1500	3.8812	(18.221)	0	0	0
2022/10/25	R213	03/11/2022	9.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/25	R213	03/11/2022	9.98	Put	Bond Future	6,793.6600	6.7937	5,928.8900	5.9289	(12.729)	0	0	200
2022/10/25	R213	03/11/2022	10.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/25	R213	03/11/2022	10.19	Put	Bond Future	5,761.6800	5.7617	4,896.9100	4.8969	(15.009)	0	0	476
2022/10/25	R213	02/02/2023	10.43	Put	Bond Future	5,650.9600	5.6510	4,903.3900	4.9034	(13.229)	0	0	0
2022/10/25	R213	02/02/2023	12.20	Call	Bond Future	3,632.2000	3.6322	4,265.0700	4.2651	17.424	0	0	0
2022/10/25	R213	02/02/2023	12.20	Put	Bond Future	1,118.3800	1.1184	859.9200	0.8599	(23.110)	0	0	912
2022/10/25	R213	02/02/2023	10.22	Put	Bond Future	6,530.5200	6.5305	5,743.1400	5.7431	(12.057)	0	0	0
2022/10/25	R213	02/02/2023	10.23	Call	Bond Future	232.6300	0.2326	338.1500	0.3381	45.360	0	0	0
2022/10/25	R213	02/02/2023	10.35	Call	Bond Future	295.5000	0.2955	422.9100	0.4229	43.117	0	0	0
2022/10/25	R213	02/02/2023	10.35	Put	Bond Future	5,978.7300	5.9787	5,214.8100	5.2148	(12.777)	0	0	476
2022/10/25	R213	02/02/2023	10.01	Call	Bond Future	155.6700	0.1557	230.8900	0.2309	48.320	0	0	0
2022/10/25	R213	02/02/2023			Bond Future	11.6057	79.3881	11.4010	80.2794	(1.764)	0.0000	0.0000	31,822
2022/10/25	R213	02/02/2023	10.43	Call	Bond Future	345.6100	0.3456	489.3700	0.4894	41.596	0	0	912
2022/10/25	R213	02/02/2023	10.22	Call	Bond Future	228.4900	0.2285	332.4400	0.3324	45.494	0	0	0
2022/10/25	R213	02/02/2023	10.23	Put	Bond Future	6,486.8500	6.4868	5,701.0400	5.7010	(12.114)	0	0	0
2022/10/25	R213	02/02/2023	9.16	Call	Bond Future	26.4600	0.0265	42.3500	0.0424	60.053	0	0	476
2022/10/25	R213	02/02/2023	9.16	Put	Bond Future	11,601.8400	11.6018	10,726.4000	10.7264	(7.546)	0	0	0

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2022/10/25	R213	02/02/2023	10.01	Put	Bond Future	7,469.8900	7.4699	6,653.7800	6.6538	(10.925)	0	0	476
2022/10/25	R213	02/02/2023	10.21	Call	Bond Future	224.4800	0.2245	326.9100	0.3269	45.630	0	0	0
2022/10/25	R213	02/02/2023	10.21	Put	Bond Future	6,574.3600	6.5744	5,785.4600	5.7855	(12.000)	0	0	0
2022/10/25	R213	04/05/2023	10.75	Call	Bond Future	1,011.3600	1.0114	1,270.8300	1.2708	25.656	0	0	0
2022/10/25	R213	04/05/2023	10.75	Put	Bond Future	5,383.4100	5.3834	4,733.3900	4.7334	(12.075)	0	0	0
2022/10/25	R213	04/05/2023			Bond Future	11.7507	77.4525	11.5365	78.3619	(1.822)	0.0000	0.0000	0
2022/10/25	R213	04/05/2023	10.74	Call	Bond Future	999.7300	0.9997	1,257.0800	1.2571	25.742	0	0	0
2022/10/25	R213	04/05/2023	10.74	Put	Bond Future	5,417.0700	5.4171	4,764.9300	4.7649	(12.039)	0	0	0
2022/10/25	R213	04/05/2023	10.73	Call	Bond Future	988.0200	0.9880	1,243.2400	1.2432	25.831	0	0	0
2022/10/25	R213	04/05/2023	10.73	Put	Bond Future	5,450.6700	5.4507	4,796.4000	4.7964	(12.003)	0	0	0
2022/10/25	R213	03/08/2023	11.62	Put	Bond Future	3,655.4000	3.6554	3,159.1300	3.1591	(13.576)	0	0	0
2022/10/25	R213	03/08/2023	11.63	Call	Bond Future	2,509.4900	2.5095	2,964.7800	2.9648	18.143	0	0	0
2022/10/25	R213	03/08/2023			Bond Future	11.9011	79.0495	11.6717	79.9990	(1.927)	0.0000	0.0000	0
2022/10/25	R213	03/08/2023	11.62	Call	Bond Future	2,489.6400	2.4896	2,942.8300	2.9428	18.203	0	0	0
2022/10/25	R213	03/08/2023	11.63	Put	Bond Future	3,633.3900	3.6334	3,139.2200	3.1392	(13.601)	0	0	0
2022/10/25	R213	03/08/2023	11.61	Call	Bond Future	2,469.8600	2.4699	2,920.9500	2.9210	18.264	0	0	0
2022/10/25	R213	03/08/2023	11.61	Put	Bond Future	3,677.5200	3.6775	3,179.1500	3.1792	(13.552)	0	0	0
2022/10/25	R213	02/11/2023	11.13	Call	Bond Future	1,302.7800	1.3028	1,630.6000	1.6306	25.163	0	0	0
2022/10/25	R213	02/11/2023	11.13	Put	Bond Future	5,166.3100	5.1663	4,502.0700	4.5021	(12.857)	0	0	0
2022/10/25	R213	02/11/2023			Bond Future	12.0664	77.1294	11.8203	78.1214	(2.040)	0.0000	0.0000	0
2022/10/25	R213	02/11/2023	11.12	Call	Bond Future	1,289.6300	1.2896	1,615.2400	1.6152	25.248	0	0	0
2022/10/25	R213	02/11/2023	11.12	Put	Bond Future	5,195.7500	5.1958	4,529.3000	4.5293	(12.827)	0	0	0
2022/10/25	R213	02/11/2023	11.11	Call	Bond Future	1,276.5700	1.2766	1,599.9700	1.6000	25.334	0	0	0
2022/10/25	R213	02/11/2023	11.11	Put	Bond Future	5,225.3100	5.2253	4,556.6500	4.5567	(12.797)	0	0	0
2022/10/25	R214	03/11/2022	11.34	Call	Bond Future	16.7800	0.0168	50.9300	0.0509	203.516	0	0	0
2022/10/25	R214	03/11/2022	11.36	Put	Bond Future	3,089.9300	3.0899	2,241.1300	2.2411	(27.470)	0	0	0
2022/10/25	R214	03/11/2022			Bond Future	11.9565	61.0244	11.7790	61.9127	(1.485)	0.0000	0.0000	15,325
2022/10/25	R214	03/11/2022	11.34	Put	Bond Future	3,193.8600	3.1939	2,339.6400	2.3396	(26.746)	0	0	0
2022/10/25	R214	03/11/2022	11.35	Call	Bond Future	18.3500	0.0184	55.1300	0.0551	200.436	0	0	0
2022/10/25	R214	03/11/2022	11.35	Put	Bond Future	3,141.8000	3.1418	2,290.2100	2.2902	(27.105)	0	0	0
2022/10/25	R214	03/11/2022	11.36	Call	Bond Future	20.0500	0.0200	59.6200	0.0596	197.357	0	0	0
2022/10/25	R214	02/02/2023	11.10	Call	Bond Future	520.0400	0.5200	703.7900	0.7038	35.334	0	0	1,600
2022/10/25	R214	02/02/2023	11.07	Call	Bond Future	490.0000	0.4900	665.8800	0.6659	35.894	0	0	0
2022/10/25	R214	02/02/2023	11.07	Put	Bond Future	5,823.2600	5.8233	5,086.0700	5.0861	(12.659)	0	0	0
2022/10/25	R214	02/02/2023	11.08	Call	Bond Future	499.8700	0.4999	678.3600	0.6784	35.707	0	0	0
2022/10/25	R214	02/02/2023	11.08	Put	Bond Future	5,777.6100	5.7776	5,043.0300	5.0430	(12.714)	0	0	0
2022/10/25	R214	02/02/2023			Bond Future	12.0963	62.1469	11.9105	63.0600	(1.536)	0.0000	0.0000	71,030
2022/10/25	R214	02/02/2023	11.10	Put	Bond Future	5,686.9400	5.6869	4,957.6200	4.9576	(12.824)	0	0	0
2022/10/25	R214	02/02/2023	11.80	Call	Bond Future	1,619.2500	1.6193	2,016.9600	2.0170	24.561	0	0	1,600
2022/10/25	R214	02/02/2023	11.80	Put	Bond Future	3,086.0700	3.0861	2,570.7100	2.5707	(16.700)	0	0	0
2022/10/25	R214	02/02/2023	11.09	Call	Bond Future	509.8900	0.5099	691.0000	0.6910	35.519	0	0	0
2022/10/25	R214	02/02/2023	11.09	Put	Bond Future	5,732.1700	5.7322	5,000.2100	5.0002	(12.769)	0	0	0
2022/10/25	R214	04/05/2023	11.37	Call	Bond Future	1,458.8800	1.4589	1,767.0800	1.7671	21.126	0	0	0
2022/10/25	R214	04/05/2023	11.37	Put	Bond Future	5,704.4200	5.7044	5,080.9500	5.0810	(10.930)	0	0	0
2022/10/25	R214	04/05/2023	11.36	Call	Bond Future	1,442.6500	1.4426	1,748.5300	1.7485	21.203	0	0	0
2022/10/25	R214	04/05/2023	11.36	Put	Bond Future	5,741.5800	5.7416	5,115.7900	5.1158	(10.899)	0	0	0
2022/10/25	R214	04/05/2023			Bond Future	12.2100	60.1139	12.0177	61.0456	(1.575)	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
2022/10/25	R214	04/05/2023	11.38	Call	Bond Future	1,475.2200	1.4752	1,785.7500	1.7857	21.050	0	0	0
2022/10/25	R214	04/05/2023	11.38	Put	Bond Future	5,667.4400	5.6674	5,046.3000	5.0463	(10.960)	0	0	0
2022/10/25	R214	03/08/2023	12.15	Call	Bond Future	3,263.3300	3.2633	3,754.5100	3.7545	15.051	0	0	0
2022/10/25	R214	03/08/2023	12.15	Put	Bond Future	4,099.7200	4.0997	3,623.4400	3.6234	(11.617)	0	0	0
2022/10/25	R214	03/08/2023	12.14	Call	Bond Future	3,239.6300	3.2396	3,728.7700	3.7288	15.099	0	0	0
2022/10/25	R214	03/08/2023	12.14	Put	Bond Future	4,124.2500	4.1243	3,645.9300	3.6459	(11.598)	0	0	0
2022/10/25	R214	03/08/2023			Bond Future	12.3255	61.3536	12.1229	62.3211	(1.644)	0.0000	0.0000	0
2022/10/25	R214	03/08/2023	12.16	Call	Bond Future	3,287.1000	3.2871	3,780.3100	3.7803	15.004	0	0	0
2022/10/25	R214	03/08/2023	12.16	Put	Bond Future	4,075.3300	4.0753	3,601.0800	3.6011	(11.637)	0	0	0
2022/10/25	R214	02/11/2023	11.46	Call	Bond Future	1,807.3200	1.8073	2,154.0200	2.1540	19.183	0	0	0
2022/10/25	R214	02/11/2023	11.46	Put	Bond Future	6,691.5800	6.6916	6,032.9600	6.0330	(9.843)	0	0	0
2022/10/25	R214	02/11/2023	11.45	Put	Bond Future	6,728.2300	6.7282	6,067.5300	6.0675	(9.820)	0	0	0
2022/10/25	R214	02/11/2023			Bond Future	12.4480	59.3217	12.2343	60.3270	(1.717)	0.0000	0.0000	0
2022/10/25	R214	02/11/2023	11.47	Call	Bond Future	1,823.4100	1.8234	2,172.1800	2.1722	19.127	0	0	0
2022/10/25	R214	02/11/2023	11.47	Put	Bond Future	6,655.0800	6.6551	5,998.5300	5.9985	(9.865)	0	0	0
2022/10/25	R214	02/11/2023	11.45	Call	Bond Future	1,791.3200	1.7913	2,135.9400	2.1359	19.238	0	0	0
2022/10/25	R248	03/11/2022	10.60	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	874
2022/10/25	R248	03/11/2022	10.60	Put	Bond Future	9,316.2200	9.3162	8,151.5300	8.1515	(12.502)	0	0	0
2022/10/25	R248	03/11/2022	10.70	Call	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	0
2022/10/25	R248	03/11/2022	10.70	Put	Bond Future	8,569.3100	8.5693	7,404.6300	7.4046	(13.591)	0	0	0
2022/10/25	R248	03/11/2022	11.32	Call	Bond Future	15.4200	0.0154	51.8900	0.0519	236.511	0	0	0
2022/10/25	R248	03/11/2022	11.20	Call	Bond Future	4.5800	0.0046	17.5800	0.0176	283.843	0	0	0
2022/10/25	R248	03/11/2022	11.20	Put	Bond Future	5,006.1600	5.0062	3,854.4600	3.8545	(23.006)	0	0	0
2022/10/25	R248	03/11/2022	11.30	Put	Bond Future	4,332.6500	4.3326	3,199.0500	3.1990	(26.164)	0	0	0
2022/10/25	R248	03/11/2022	11.31	Put	Bond Future	4,266.3400	4.2663	3,135.3300	3.1353	(26.510)	0	0	0
2022/10/25	R248	03/11/2022			Bond Future	11.9710	76.1503	11.7834	77.3150	(1.567)	0.0000	0.0000	84,671
2022/10/25	R248	03/11/2022	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/25	R248	03/11/2022	10.00	Put	Bond Future	14,050.0300	14.0500	12,885.3300	12.8853	(8.290)	0	0	0
2022/10/25	R248	03/11/2022	11.32	Put	Bond Future	4,200.2400	4.2002	3,072.0100	3.0720	(26.861)	0	0	0
2022/10/25	R248	03/11/2022	11.90	Call	Bond Future	654.4200	0.6544	1,232.4100	1.2324	88.321	0	0	0
2022/10/25	R248	03/11/2022	11.90	Put	Bond Future	1,091.2600	1.0913	504.5500	0.5045	(53.764)	0	0	0
2022/10/25	R248	03/11/2022	11.30	Call	Bond Future	12.7300	0.0127	43.8300	0.0438	244.305	0	0	874
2022/10/25	R248	03/11/2022	11.31	Call	Bond Future	14.0200	0.0140	47.7100	0.0477	240.300	0	0	0
2022/10/25	R248	02/02/2023	11.08	Call	Bond Future	609.3600	0.6094	841.5200	0.8415	38.099	0	0	0
2022/10/25	R248	02/02/2023	11.08	Put	Bond Future	7,257.8300	7.2578	6,293.4300	6.2934	(13.288)	0	0	0
2022/10/25	R248	02/02/2023	11.10	Put	Bond Future	7,143.2900	7.1433	6,185.8300	6.1858	(13.404)	0	0	0
2022/10/25	R248	02/02/2023	11.70	Call	Bond Future	1,738.0900	1.7381	2,216.0600	2.2161	27.500	0	0	2,542
2022/10/25	R248	02/02/2023	11.70	Put	Bond Future	4,250.6000	4.2506	3,532.0100	3.5320	(16.906)	0	0	0
2022/10/25	R248	02/02/2023	11.00	Call	Bond Future	516.3700	0.5164	721.7200	0.7217	39.768	0	0	2,542
2022/10/25	R248	02/02/2023	11.00	Put	Bond Future	7,727.0500	7.7271	6,735.8400	6.7358	(12.828)	0	0	0
2022/10/25	R248	02/02/2023			Bond Future	12.1064	77.5880	11.9098	78.7845	(1.623)	0.0000	0.0000	249,815
2022/10/25	R248	02/02/2023	11.10	Call	Bond Future	634.3200	0.6343	873.4200	0.8734	37.694	0	0	0
2022/10/25	R248	02/02/2023	11.06	Call	Bond Future	585.1000	0.5851	810.4000	0.8104	38.506	0	0	0
2022/10/25	R248	02/02/2023	11.06	Put	Bond Future	7,373.4900	7.3735	6,402.2300	6.4022	(13.172)	0	0	0
2022/10/25	R248	02/02/2023	11.07	Call	Bond Future	597.1500	0.5972	825.8700	0.8259	38.302	0	0	0
2022/10/25	R248	02/02/2023	11.07	Put	Bond Future	7,315.5200	7.3155	6,347.6800	6.3477	(13.230)	0	0	0
2022/10/25	R248	02/02/2023	10.40	Call	Bond Future	141.4600	0.1415	213.0500	0.2130	50.608	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
2022/10/25	R248	02/02/2023	10.40	Put	Bond Future	11,794.6500	11.7946	10,669.6800	10.6697	(9.538)	0	0	0
2022/10/25	R248	04/05/2023	11.35	Call	Bond Future	1,748.3400	1.7483	2,144.1000	2.1441	22.636	0	0	0
2022/10/25	R248	04/05/2023	11.35	Put	Bond Future	7,249.1600	7.2492	6,424.0400	6.4240	(11.382)	0	0	0
2022/10/25	R248	04/05/2023			Bond Future	12.2245	74.7085	12.0206	75.9293	(1.668)	0.0000	0.0000	10,943
2022/10/25	R248	04/05/2023	11.33	Call	Bond Future	1,708.7900	1.7088	2,098.4400	2.0984	22.803	0	0	0
2022/10/25	R248	04/05/2023	11.33	Put	Bond Future	7,343.8800	7.3439	6,512.6500	6.5126	(11.319)	0	0	0
2022/10/25	R248	04/05/2023	11.34	Call	Bond Future	1,728.5000	1.7285	2,121.2000	2.1212	22.719	0	0	0
2022/10/25	R248	04/05/2023	11.34	Put	Bond Future	7,296.4100	7.2964	6,468.2300	6.4682	(11.351)	0	0	0
2022/10/25	R248	03/08/2023	12.11	Call	Bond Future	3,825.7500	3.8257	4,453.8000	4.4538	16.416	0	0	0
2022/10/25	R248	03/08/2023	12.11	Put	Bond Future	5,227.6400	5.2276	4,588.9700	4.5890	(12.217)	0	0	0
2022/10/25	R248	03/08/2023			Bond Future	12.3479	76.2116	12.1326	77.4783	(1.744)	0.0000	0.0000	0
2022/10/25	R248	03/08/2023	12.09	Call	Bond Future	3,768.4400	3.7684	4,391.0500	4.3911	16.522	0	0	0
2022/10/25	R248	03/08/2023	12.09	Put	Bond Future	5,290.3600	5.2904	4,646.2500	4.6463	(12.175)	0	0	0
2022/10/25	R248	03/08/2023	12.10	Call	Bond Future	3,797.0500	3.7970	4,422.3800	4.4224	16.469	0	0	0
2022/10/25	R248	03/08/2023	12.10	Put	Bond Future	5,258.9100	5.2589	4,617.5200	4.6175	(12.196)	0	0	0
2022/10/25	R248	02/11/2023	11.47	Call	Bond Future	1,949.1100	1.9491	2,383.6000	2.3836	22.292	0	0	0
2022/10/25	R248	02/11/2023	11.48	Call	Bond Future	1,968.3200	1.9683	2,405.7100	2.4057	22.221	0	0	0
2022/10/25	R248	02/11/2023	11.49	Put	Bond Future	7,968.8600	7.9689	7,094.1000	7.0941	(10.977)	0	0	0
2022/10/25	R248	02/11/2023			Bond Future	12.4687	73.3639	12.2414	74.6790	(1.823)	0.0000	0.0000	13,000
2022/10/25	R248	02/11/2023	11.47	Put	Bond Future	8,061.6200	8.0616	7,181.0600	7.1811	(10.923)	0	0	0
2022/10/25	R248	02/11/2023	11.48	Put	Bond Future	8,015.1400	8.0151	7,137.4800	7.1375	(10.950)	0	0	0
2022/10/25	R248	02/11/2023	11.49	Call	Bond Future	1,987.6400	1.9876	2,427.9300	2.4279	22.151	0	0	0

**Total**

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