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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/10/2022 TO 17/10/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/17	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/17	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/17	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/17	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/17	2025	03/11/2022		Bond Future	165.7313	165.7313	165.9057	165.9057	0.105	0.0000	0.0000	3,313
2022/10/17	2025	02/02/2023		Bond Future	167.1492	167.1492	167.3237	167.3237	0.104	0.0000	0.0000	3,997
2022/10/17	2025	04/05/2023		Bond Future	170.5935	170.5935	170.7702	170.7702	0.104	0.0000	0.0000	0
2022/10/17	2025	03/08/2023		Bond Future	172.4429	172.4429	172.6227	172.6227	0.104	0.0000	0.0000	0
2022/10/17	2025	02/11/2023		Bond Future	176.1125	176.1125	176.2959	176.2959	0.104	0.0000	0.0000	0
2022/10/17	2029	03/11/2022		Bond Future	118.6197	118.6197	118.5990	118.5990	(0.017)	0.0000	0.0000	1,086
2022/10/17	2029	02/02/2023		Bond Future	120.8572	120.8572	120.8339	120.8339	(0.019)	0.0000	0.0000	912

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
2022/10/17	2029	04/05/2023			Bond Future	122.0451		122.0204		(0.020)	0.0000	0.0000	0
2022/10/17	2029	03/08/2023			Bond Future	124.6299		124.6042		(0.021)	0.0000	0.0000	0
2022/10/17	2029	02/11/2023			Bond Future	125.9364		125.9101		(0.021)	0.0000	0.0000	0
2022/10/17	2030	03/11/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/10/17	2030	03/11/2022	9.70	Put	Bond Future	5,378.1600	5.3782	5,165.0800	5.1651	(3.962)	0	0	0
2022/10/17	2030	03/11/2022	10.10	Call	Bond Future	5.1700	0.0052	4.2500	0.0043	(17.795)	0	0	0
2022/10/17	2030	03/11/2022	10.10	Put	Bond Future	3,478.2300	3.4782	3,264.2300	3.2642	(6.153)	0	0	0
2022/10/17	2030	03/11/2022	10.20	Put	Bond Future	3,023.2600	3.0233	2,808.2100	2.8082	(7.113)	0	0	0
2022/10/17	2030	03/11/2022			Bond Future	10.8578	88.0840	10.8102	88.2970	(0.438)	0.0000	0.0000	47,214
2022/10/17	2030	03/11/2022	10.08	Call	Bond Future	3.8400	0.0038	3.0900	0.0031	(19.531)	0	0	0
2022/10/17	2030	03/11/2022	10.08	Put	Bond Future	3,570.9500	3.5710	3,357.1200	3.3571	(5.988)	0	0	0
2022/10/17	2030	03/11/2022	10.09	Call	Bond Future	4.4700	0.0045	3.6300	0.0036	(18.792)	0	0	0
2022/10/17	2030	03/11/2022	10.09	Put	Bond Future	3,524.5400	3.5245	3,310.6200	3.3106	(6.069)	0	0	0
2022/10/17	2030	03/11/2022	10.20	Call	Bond Future	18.5800	0.0186	16.6100	0.0166	(10.603)	0	0	500
2022/10/17	2030	03/11/2022	11.57	Call	Bond Future	3,220.4500	3.2205	3,387.7100	3.3877	5.194	0	0	0
2022/10/17	2030	03/11/2022	11.57	Put	Bond Future	111.9000	0.1119	66.0800	0.0661	(40.947)	0	0	500
2022/10/17	2030	02/02/2023	11.16	Put	Bond Future	1,726.3900	1.7264	1,606.3100	1.6063	(6.956)	0	0	388
2022/10/17	2030	02/02/2023	11.35	Call	Bond Future	2,835.8300	2.8358	2,944.8400	2.9448	3.844	0	0	5,000
2022/10/17	2030	02/02/2023	11.35	Put	Bond Future	1,410.2500	1.4103	1,303.9000	1.3039	(7.541)	0	0	0
2022/10/17	2030	02/02/2023	9.99	Call	Bond Future	469.2000	0.4692	491.9600	0.4920	4.851	0	0	0
2022/10/17	2030	02/02/2023	10.00	Call	Bond Future	476.1800	0.4762	499.3100	0.4993	4.857	0	0	0
2022/10/17	2030	02/02/2023	10.01	Put	Bond Future	4,991.6200	4.9916	4,799.7900	4.7998	(3.843)	0	0	0
2022/10/17	2030	02/02/2023	9.80	Call	Bond Future	352.8800	0.3529	369.3600	0.3694	4.670	0	0	0
2022/10/17	2030	02/02/2023	9.94	Put	Bond Future	5,267.3300	5.2673	5,072.9200	5.0729	(3.691)	0	0	102
2022/10/17	2030	02/02/2023	9.20	Call	Bond Future	134.0600	0.1341	139.1000	0.1391	3.760	0	0	0
2022/10/17	2030	02/02/2023	9.20	Put	Bond Future	8,485.4200	8.4854	8,275.1000	8.2751	(2.479)	0	0	0
2022/10/17	2030	02/02/2023	9.66	Call	Bond Future	284.0600	0.2841	296.8500	0.2968	4.503	0	0	0
2022/10/17	2030	02/02/2023	9.66	Put	Bond Future	6,427.5100	6.4275	6,224.9400	6.2249	(3.152)	0	0	102
2022/10/17	2030	02/02/2023	8.81	Put	Bond Future	10,339.1200	10.3391	10,125.6600	10.1257	(2.065)	0	0	0
2022/10/17	2030	02/02/2023	9.04	Call	Bond Future	101.9400	0.1019	105.4400	0.1054	3.433	0	0	0
2022/10/17	2030	02/02/2023	9.04	Put	Bond Future	9,236.9300	9.2369	9,025.0700	9.0251	(2.294)	0	0	0
2022/10/17	2030	02/02/2023	9.08	Put	Bond Future	9,047.5500	9.0475	8,836.0400	8.8360	(2.338)	0	0	0
2022/10/17	2030	02/02/2023			Bond Future	11.0173	85.7181	10.9676	85.9334	(0.451)	0.0000	0.0000	77,767
2022/10/17	2030	02/02/2023	11.55	Call	Bond Future	3,401.8100	3.4018	3,524.6000	3.5246	3.610	0	0	5,000
2022/10/17	2030	02/02/2023	11.55	Put	Bond Future	1,133.8300	1.1338	1,041.2600	1.0413	(8.164)	0	0	0
2022/10/17	2030	02/02/2023	11.12	Call	Bond Future	2,243.8000	2.2438	2,336.1500	2.3362	4.116	0	0	0
2022/10/17	2030	02/02/2023	11.12	Put	Bond Future	1,800.4500	1.8004	1,677.4400	1.6774	(6.832)	0	0	0
2022/10/17	2030	02/02/2023	11.16	Call	Bond Future	2,341.6100	2.3416	2,436.8900	2.4369	4.069	0	0	0
2022/10/17	2030	02/02/2023	9.99	Put	Bond Future	5,068.9200	5.0689	4,876.3200	4.8763	(3.800)	0	0	0
2022/10/17	2030	02/02/2023	10.00	Put	Bond Future	5,029.6400	5.0296	4,837.4100	4.8374	(3.822)	0	0	0
2022/10/17	2030	02/02/2023	10.01	Call	Bond Future	484.4000	0.4844	507.9300	0.5079	4.858	0	0	0
2022/10/17	2030	02/02/2023	9.80	Put	Bond Future	5,837.3700	5.8374	5,638.4900	5.6385	(3.407)	0	0	0
2022/10/17	2030	02/02/2023	9.83	Call	Bond Future	369.3800	0.3694	386.7500	0.3867	4.702	0	0	388
2022/10/17	2030	02/02/2023	9.83	Put	Bond Future	5,713.4400	5.7134	5,515.4500	5.5154	(3.465)	0	0	0
2022/10/17	2030	02/02/2023	9.94	Call	Bond Future	435.8300	0.4358	456.7800	0.4568	4.807	0	0	0
2022/10/17	2030	02/02/2023	9.79	Call	Bond Future	347.4900	0.3475	363.6800	0.3637	4.659	0	0	0
2022/10/17	2030	02/02/2023	9.79	Put	Bond Future	5,878.8500	5.8788	5,679.6800	5.6797	(3.388)	0	0	0

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2022/10/17	2030	02/02/2023	8.81	Call	Bond Future	63.2100	0.0632	65.1100	0.0651	3.006	0	0	102
2022/10/17	2030	02/02/2023	9.08	Call	Bond Future	109.2400	0.1092	113.0900	0.1131	3.524	0	0	388
2022/10/17	2030	04/05/2023	11.34	Call	Bond Future	3,085.5700	3.0856	3,189.8200	3.1898	3.379	0	0	0
2022/10/17	2030	04/05/2023	11.34	Put	Bond Future	2,324.7600	2.3248	2,210.0100	2.2100	(4.936)	0	0	150
2022/10/17	2030	04/05/2023	10.42	Call	Bond Future	1,296.1700	1.2962	1,351.3200	1.3513	4.255	0	0	479
2022/10/17	2030	04/05/2023	10.42	Put	Bond Future	4,469.6900	4.4697	4,305.8400	4.3058	(3.666)	0	0	0
2022/10/17	2030	04/05/2023	10.52	Call	Bond Future	1,440.4300	1.4404	1,500.5600	1.5006	4.174	0	0	0
2022/10/17	2030	04/05/2023	10.52	Put	Bond Future	4,175.2500	4.1752	4,016.3800	4.0164	(3.805)	0	0	0
2022/10/17	2030	04/05/2023	10.53	Call	Bond Future	1,456.0600	1.4561	1,516.7000	1.5167	4.165	0	0	0
2022/10/17	2030	04/05/2023	10.53	Put	Bond Future	4,147.1600	4.1472	3,988.8000	3.9888	(3.819)	0	0	0
2022/10/17	2030	04/05/2023	9.67	Call	Bond Future	559.7900	0.5598	585.5500	0.5855	4.602	0	0	479
2022/10/17	2030	04/05/2023	9.67	Put	Bond Future	7,112.8600	7.1129	6,919.6200	6.9196	(2.717)	0	0	0
2022/10/17	2030	04/05/2023	9.78	Call	Bond Future	632.0600	0.6321	661.1100	0.6611	4.596	0	0	388
2022/10/17	2030	04/05/2023	9.78	Put	Bond Future	6,679.4300	6.6794	6,489.4800	6.4895	(2.844)	0	0	0
2022/10/17	2030	04/05/2023	10.00	Call	Bond Future	799.8400	0.7998	836.3900	0.8364	4.570	0	0	1,080
2022/10/17	2030	04/05/2023	10.00	Put	Bond Future	5,846.2500	5.8463	5,663.8000	5.6638	(3.121)	0	0	0
2022/10/17	2030	04/05/2023	9.03	Call	Bond Future	264.9200	0.2649	276.8900	0.2769	4.518	0	0	388
2022/10/17	2030	04/05/2023	9.03	Put	Bond Future	9,830.9800	9.8310	9,623.9500	9.6239	(2.106)	0	0	0
2022/10/17	2030	04/05/2023	9.58	Put	Bond Future	7,475.6700	7.4757	7,279.9600	7.2800	(2.618)	0	0	0
2022/10/17	2030	04/05/2023			Bond Future	11.1579	87.4669	11.1059	87.6859	(0.466)	0.0000	0.0000	0
2022/10/17	2030	04/05/2023	12.57	Call	Bond Future	6,597.0300	6.5970	6,756.0700	6.7561	2.411	0	0	0
2022/10/17	2030	04/05/2023	12.57	Put	Bond Future	916.0900	0.9161	856.1300	0.8561	(6.545)	0	0	350
2022/10/17	2030	04/05/2023	11.62	Call	Bond Future	3,800.7300	3.8007	3,919.4400	3.9194	3.123	0	0	0
2022/10/17	2030	04/05/2023	11.62	Put	Bond Future	1,886.6500	1.8866	1,786.3600	1.7864	(5.316)	0	0	388
2022/10/17	2030	04/05/2023	12.04	Call	Bond Future	4,979.2000	4.9792	5,117.6000	5.1176	2.780	0	0	0
2022/10/17	2030	04/05/2023	12.04	Put	Bond Future	1,372.4000	1.3724	1,291.8000	1.2918	(5.873)	0	0	1,080
2022/10/17	2030	04/05/2023	12.50	Call	Bond Future	6,377.3900	6.3774	6,533.9700	6.5340	2.455	0	0	0
2022/10/17	2030	04/05/2023	12.50	Put	Bond Future	966.5100	0.9665	904.0900	0.9041	(6.458)	0	0	479
2022/10/17	2030	04/05/2023	10.54	Call	Bond Future	1,471.7900	1.4718	1,532.9400	1.5329	4.155	0	0	0
2022/10/17	2030	04/05/2023	10.54	Put	Bond Future	4,119.2000	4.1192	3,961.3500	3.9613	(3.832)	0	0	0
2022/10/17	2030	04/05/2023	10.65	Call	Bond Future	1,650.3700	1.6504	1,717.2500	1.7172	4.052	0	0	350
2022/10/17	2030	04/05/2023	10.65	Put	Bond Future	3,818.9800	3.8190	3,666.8600	3.6669	(3.983)	0	0	0
2022/10/17	2030	04/05/2023	9.58	Call	Bond Future	506.2200	0.5062	529.5100	0.5295	4.601	0	0	150
2022/10/17	2030	03/08/2023	12.89	Call	Bond Future	7,228.7900	7.2288	7,393.6900	7.3937	2.281	0	0	0
2022/10/17	2030	03/08/2023	12.89	Put	Bond Future	1,056.9600	1.0570	998.6400	0.9986	(5.518)	0	0	350
2022/10/17	2030	03/08/2023	11.34	Call	Bond Future	3,016.0400	3.0160	3,119.7400	3.1197	3.438	0	0	0
2022/10/17	2030	03/08/2023	11.34	Put	Bond Future	2,853.4200	2.8534	2,733.9000	2.7339	(4.189)	0	0	0
2022/10/17	2030	03/08/2023	11.35	Call	Bond Future	3,038.4700	3.0385	3,142.6600	3.1427	3.429	0	0	0
2022/10/17	2030	03/08/2023	11.36	Put	Bond Future	2,817.2000	2.8172	2,698.6500	2.6987	(4.208)	0	0	0
2022/10/17	2030	03/08/2023	10.40	Call	Bond Future	1,336.4300	1.3364	1,394.5300	1.3945	4.347	0	0	1,012
2022/10/17	2030	03/08/2023	10.65	Call	Bond Future	1,692.4700	1.6925	1,762.1700	1.7622	4.118	0	0	350
2022/10/17	2030	03/08/2023	10.65	Put	Bond Future	4,390.9200	4.3909	4,237.4000	4.2374	(3.496)	0	0	0
2022/10/17	2030	03/08/2023			Bond Future	11.3000	85.2933	11.2453	85.5165	(0.485)	0.0000	0.0000	0
2022/10/17	2030	03/08/2023	12.59	Call	Bond Future	6,332.1900	6.3322	6,487.7700	6.4878	2.457	0	0	0
2022/10/17	2030	03/08/2023	12.59	Put	Bond Future	1,280.2400	1.2802	1,212.6000	1.2126	(5.283)	0	0	1,012
2022/10/17	2030	03/08/2023	11.35	Put	Bond Future	2,835.2600	2.8353	2,716.2300	2.7162	(4.198)	0	0	0
2022/10/17	2030	03/08/2023	11.36	Call	Bond Future	3,060.9800	3.0610	3,165.6500	3.1656	3.419	0	0	0
2022/10/17	2030	03/08/2023	10.40	Put	Bond Future	5,101.4000	5.1014	4,936.2800	4.9363	(3.237)	0	0	0

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2022/10/17	2030	02/11/2023	10.81	Call	Bond Future	1,658.0400	1.6580	1,733.8400	1.7338	4.572	0	0	0
2022/10/17	2030	02/11/2023	10.81	Put	Bond Future	4,187.4600	4.1875	4,035.4400	4.0354	(3.630)	0	0	0
2022/10/17	2030	02/11/2023	10.80	Call	Bond Future	1,642.0600	1.6421	1,717.3600	1.7174	4.586	0	0	0
2022/10/17	2030	02/11/2023	10.80	Put	Bond Future	4,212.4200	4.2124	4,059.9000	4.0599	(3.621)	0	0	0
2022/10/17	2030	02/11/2023			Bond Future	11.4394	87.0913	11.3818	87.3191	(0.504)	0.0000	0.0000	0
2022/10/17	2030	02/11/2023	10.82	Call	Bond Future	1,674.4400	1.6744	1,750.7600	1.7508	4.558	0	0	0
2022/10/17	2030	02/11/2023	10.82	Put	Bond Future	4,162.9400	4.1629	4,011.4400	4.0114	(3.639)	0	0	0
2022/10/17	2032	03/11/2022	9.31	Put	Bond Future	11,047.6900	11.0477	10,835.1400	10.8351	(1.924)	0	0	0
2022/10/17	2032	03/11/2022	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	454
2022/10/17	2032	03/11/2022	9.36	Put	Bond Future	10,753.0200	10.7530	10,540.4700	10.5405	(1.977)	0	0	0
2022/10/17	2032	03/11/2022	9.46	Put	Bond Future	10,167.3400	10.1673	9,954.7900	9.9548	(2.091)	0	0	0
2022/10/17	2032	03/11/2022	10.56	Put	Bond Future	4,045.6500	4.0456	3,830.5900	3.8306	(5.316)	0	0	180
2022/10/17	2032	03/11/2022	9.92	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	750
2022/10/17	2032	03/11/2022	9.92	Put	Bond Future	7,534.6500	7.5347	7,322.0900	7.3221	(2.821)	0	0	0
2022/10/17	2032	03/11/2022	10.11	Put	Bond Future	6,476.0600	6.4761	6,263.4800	6.2635	(3.283)	0	0	454
2022/10/17	2032	03/11/2022	10.16	Call	Bond Future	0.0700	0.0001	0.0300	0.0000	(57.143)	0	0	0
2022/10/17	2032	03/11/2022	10.16	Put	Bond Future	6,200.2400	6.2002	5,987.6500	5.9876	(3.429)	0	0	180
2022/10/17	2032	03/11/2022			Bond Future	11.3414	83.2783	11.2990	83.4909	(0.374)	0.0000	0.0000	123,217
2022/10/17	2032	03/11/2022	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	180
2022/10/17	2032	03/11/2022	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/10/17	2032	03/11/2022	11.55	Call	Bond Future	1,582.5200	1.5825	1,661.2500	1.6613	4.975	0	0	0
2022/10/17	2032	03/11/2022	11.55	Put	Bond Future	548.6100	0.5486	414.7900	0.4148	(24.393)	0	0	500
2022/10/17	2032	03/11/2022	12.30	Call	Bond Future	4,664.0200	4.6640	4,851.5700	4.8516	4.021	0	0	0
2022/10/17	2032	03/11/2022	12.30	Put	Bond Future	52.8100	0.0528	27.8100	0.0278	(47.340)	0	0	750
2022/10/17	2032	03/11/2022	10.66	Call	Bond Future	30.8100	0.0308	26.3200	0.0263	(14.573)	0	0	0
2022/10/17	2032	03/11/2022	10.66	Put	Bond Future	3,533.8100	3.5338	3,316.7700	3.3168	(6.142)	0	0	0
2022/10/17	2032	03/11/2022	10.67	Call	Bond Future	33.5400	0.0335	28.8400	0.0288	(14.013)	0	0	750
2022/10/17	2032	03/11/2022	10.67	Put	Bond Future	3,483.7200	3.4837	3,266.4700	3.2665	(6.236)	0	0	0
2022/10/17	2032	03/11/2022	11.45	Call	Bond Future	1,256.4100	1.2564	1,314.9900	1.3150	4.662	0	0	0
2022/10/17	2032	03/11/2022	11.45	Put	Bond Future	716.0600	0.7161	562.0900	0.5621	(21.502)	0	0	7,500
2022/10/17	2032	03/11/2022	10.21	Call	Bond Future	0.1100	0.0001	0.0500	0.0001	(54.545)	0	0	500
2022/10/17	2032	03/11/2022	10.21	Put	Bond Future	5,925.5600	5.9256	5,712.9500	5.7129	(3.588)	0	0	0
2022/10/17	2032	03/11/2022	10.49	Call	Bond Future	5.5500	0.0056	4.1100	0.0041	(25.946)	0	0	0
2022/10/17	2032	03/11/2022	10.49	Put	Bond Future	4,413.2200	4.4132	4,199.2300	4.1992	(4.849)	0	0	454
2022/10/17	2032	03/11/2022	10.56	Call	Bond Future	12.0100	0.0120	9.5000	0.0095	(20.899)	0	0	0
2022/10/17	2032	03/11/2022	10.11	Call	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	0
2022/10/17	2032	02/02/2023	11.69	Call	Bond Future	2,864.0100	2.8640	2,957.3500	2.9574	3.259	0	0	0
2022/10/17	2032	02/02/2023	11.69	Put	Bond Future	1,945.2900	1.9453	1,823.7100	1.8237	(6.250)	0	0	0
2022/10/17	2032	02/02/2023	10.40	Call	Bond Future	476.3300	0.4763	494.2500	0.4942	3.762	0	0	0
2022/10/17	2032	02/02/2023	10.40	Put	Bond Future	6,081.1900	6.0812	5,884.1900	5.8842	(3.239)	0	0	0
2022/10/17	2032	02/02/2023	10.50	Call	Bond Future	560.0400	0.5600	581.5300	0.5815	3.837	0	0	0
2022/10/17	2032	02/02/2023	10.50	Put	Bond Future	5,634.8200	5.6348	5,441.3900	5.4414	(3.433)	0	0	454
2022/10/17	2032	02/02/2023	10.67	Call	Bond Future	751.6100	0.7516	780.4700	0.7805	3.840	0	0	750
2022/10/17	2032	02/02/2023	10.67	Put	Bond Future	4,934.9600	4.9350	4,748.9000	4.7489	(3.770)	0	0	0
2022/10/17	2032	02/02/2023	10.22	Call	Bond Future	351.0500	0.3510	363.6500	0.3637	3.589	0	0	500
2022/10/17	2032	02/02/2023	10.22	Put	Bond Future	6,920.8200	6.9208	6,718.5000	6.7185	(2.923)	0	0	0
2022/10/17	2032	02/02/2023	9.47	Call	Bond Future	80.7300	0.0807	82.6000	0.0826	2.316	0	0	500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/17	2032	02/02/2023	9.47	Put	Bond Future	10,824.8900	10.8249	10,611.8400	10.6118	(1.968)	0	0	0
2022/10/17	2032	02/02/2023	9.92	Call	Bond Future	202.8600	0.2029	209.3400	0.2093	3.194	0	0	750
2022/10/17	2032	02/02/2023	9.92	Put	Bond Future	8,412.1600	8.4122	8,203.7200	8.2037	(2.478)	0	0	0
2022/10/17	2032	02/02/2023			Bond Future	11.5001	84.8286	11.4561	85.0435	(0.383)	0.0000	0.0000	94,606
2022/10/17	2032	02/02/2023	11.84	Call	Bond Future	3,307.3500	3.3074	3,411.0000	3.4110	3.134	0	0	0
2022/10/17	2032	02/02/2023	11.84	Put	Bond Future	1,672.5700	1.6726	1,561.3000	1.5613	(6.653)	0	0	500
2022/10/17	2032	02/02/2023	12.75	Call	Bond Future	6,440.5800	6.4406	6,596.9300	6.5969	2.428	0	0	0
2022/10/17	2032	02/02/2023	12.75	Put	Bond Future	638.6500	0.6387	580.0800	0.5801	(9.171)	0	0	750
2022/10/17	2032	02/02/2023	10.38	Call	Bond Future	460.8800	0.4609	478.1400	0.4781	3.745	0	0	0
2022/10/17	2032	02/02/2023	10.38	Put	Bond Future	6,172.2600	6.1723	5,974.6000	5.9746	(3.202)	0	0	0
2022/10/17	2032	02/02/2023	10.39	Call	Bond Future	468.4900	0.4685	486.0800	0.4861	3.755	0	0	0
2022/10/17	2032	02/02/2023	10.39	Put	Bond Future	6,126.5900	6.1266	5,929.2600	5.9293	(3.221)	0	0	0
2022/10/17	2032	02/02/2023	10.16	Call	Bond Future	315.9000	0.3159	327.0300	0.3270	3.523	0	0	0
2022/10/17	2032	02/02/2023	10.16	Put	Bond Future	7,210.4200	7.2104	7,006.6300	7.0066	(2.826)	0	0	454
2022/10/17	2032	02/02/2023	9.31	Call	Bond Future	55.4900	0.0555	56.5700	0.0566	1.946	0	0	454
2022/10/17	2032	02/02/2023	9.31	Put	Bond Future	11,723.4000	11.7234	11,509.5600	11.5096	(1.824)	0	0	0
2022/10/17	2032	04/05/2023	10.89	Call	Bond Future	1,549.4100	1.5494	1,602.5700	1.6026	3.431	0	0	0
2022/10/17	2032	04/05/2023	10.89	Put	Bond Future	5,213.3300	5.2133	5,047.9400	5.0479	(3.172)	0	0	0
2022/10/17	2032	04/05/2023	11.37	Call	Bond Future	2,494.4100	2.4944	2,571.6900	2.5717	3.098	0	0	400
2022/10/17	2032	04/05/2023	13.43	Call	Bond Future	8,828.5200	8.8285	8,994.5300	8.9945	1.880	0	0	0
2022/10/17	2032	04/05/2023	13.43	Put	Bond Future	859.2300	0.8592	806.6900	0.8067	(6.115)	0	0	400
2022/10/17	2032	04/05/2023			Bond Future	11.6376	82.3955	11.5917	82.6140	(0.394)	0.0000	0.0000	0
2022/10/17	2032	04/05/2023	11.37	Put	Bond Future	3,781.3300	3.7813	3,640.0600	3.6401	(3.736)	0	0	0
2022/10/17	2032	04/05/2023	10.62	Call	Bond Future	1,144.3200	1.1443	1,185.4300	1.1854	3.593	0	0	400
2022/10/17	2032	04/05/2023	10.62	Put	Bond Future	6,184.9500	6.1850	6,007.5100	6.0075	(2.869)	0	0	0
2022/10/17	2032	04/05/2023	10.87	Call	Bond Future	1,516.7600	1.5168	1,568.9900	1.5690	3.444	0	0	0
2022/10/17	2032	04/05/2023	10.87	Put	Bond Future	5,281.6600	5.2817	5,115.3400	5.1153	(3.149)	0	0	0
2022/10/17	2032	04/05/2023	10.88	Call	Bond Future	1,533.0300	1.5330	1,585.7300	1.5857	3.438	0	0	0
2022/10/17	2032	04/05/2023	10.88	Put	Bond Future	5,247.4200	5.2474	5,081.5700	5.0816	(3.161)	0	0	0
2022/10/17	2032	03/08/2023	11.90	Call	Bond Future	3,776.7300	3.7767	3,882.2100	3.8822	2.793	0	0	5,000
2022/10/17	2032	03/08/2023	11.90	Put	Bond Future	3,178.1200	3.1781	3,060.8000	3.0608	(3.691)	0	0	0
2022/10/17	2032	03/08/2023	11.77	Call	Bond Future	3,442.6800	3.4427	3,542.0700	3.5421	2.887	0	0	0
2022/10/17	2032	03/08/2023	11.77	Put	Bond Future	3,445.6100	3.4456	3,322.2000	3.3222	(3.582)	0	0	0
2022/10/17	2032	03/08/2023			Bond Future	11.7706	84.1238	11.7228	84.3466	(0.406)	0.0000	0.0000	2,600
2022/10/17	2032	03/08/2023	11.75	Call	Bond Future	3,392.5500	3.3925	3,491.0000	3.4910	2.902	0	0	0
2022/10/17	2032	03/08/2023	11.75	Put	Bond Future	3,488.5500	3.4886	3,364.2000	3.3642	(3.565)	0	0	0
2022/10/17	2032	03/08/2023	11.76	Call	Bond Future	3,417.7200	3.4177	3,516.6400	3.5166	2.894	0	0	0
2022/10/17	2032	03/08/2023	11.76	Put	Bond Future	3,467.1700	3.4672	3,343.2900	3.3433	(3.573)	0	0	0
2022/10/17	2032	02/11/2023	11.24	Call	Bond Future	1,907.3700	1.9074	1,980.4700	1.9805	3.833	0	0	0
2022/10/17	2032	02/11/2023	11.24	Put	Bond Future	5,029.3400	5.0293	4,875.0100	4.8750	(3.069)	0	0	0
2022/10/17	2032	02/11/2023			Bond Future	11.9111	81.7353	11.8611	81.9628	(0.420)	0.0000	0.0000	0
2022/10/17	2032	02/11/2023	11.22	Call	Bond Future	1,872.7200	1.8727	1,944.8400	1.9448	3.851	0	0	0
2022/10/17	2032	02/11/2023	11.22	Put	Bond Future	5,090.1400	5.0901	4,934.8300	4.9348	(3.051)	0	0	0
2022/10/17	2032	02/11/2023	11.23	Call	Bond Future	1,890.0000	1.8900	1,962.6100	1.9626	3.842	0	0	0
2022/10/17	2032	02/11/2023	11.23	Put	Bond Future	5,059.6800	5.0597	4,904.8600	4.9049	(3.060)	0	0	0
2022/10/17	2033	03/11/2022			Bond Future	112.8411	112.8411	113.0440	113.0440	0.180	0.0000	0.0000	594
2022/10/17	2033	02/02/2023			Bond Future	114.9697	114.9697	115.1742	115.1742	0.178	0.0000	0.0000	6,990

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/17	2033	04/05/2023			Bond Future	115.9485	115.9485	116.1564	116.1564	0.179	0.0000	0.0000	0
2022/10/17	2033	03/08/2023			Bond Future	118.4041	118.4041	118.6159	118.6159	0.179	0.0000	0.0000	0
2022/10/17	2033	02/11/2023			Bond Future	119.4872	119.4872	119.7034	119.7034	0.181	0.0000	0.0000	0
2022/10/17	2037	03/11/2022	11.30	Put	Bond Future	3,462.6700	3.4627	3,239.9700	3.2400	(6.431)	0	0	0
2022/10/17	2037	03/11/2022	11.31	Call	Bond Future	126.8200	0.1268	112.6800	0.1127	(11.150)	0	0	0
2022/10/17	2037	03/11/2022	11.31	Put	Bond Future	3,409.4300	3.4094	3,186.4900	3.1865	(6.539)	0	0	0
2022/10/17	2037	03/11/2022	11.32	Call	Bond Future	133.4800	0.1335	119.1200	0.1191	(10.758)	0	0	0
2022/10/17	2037	03/11/2022			Bond Future	11.8782	79.3459	11.8410	79.5547	(0.313)	0.0000	0.0000	27,274
2022/10/17	2037	03/11/2022	11.30	Call	Bond Future	120.4500	0.1204	106.5500	0.1065	(11.540)	0	0	0
2022/10/17	2037	03/11/2022	11.32	Put	Bond Future	3,356.5500	3.3565	3,133.3900	3.1334	(6.648)	0	0	0
2022/10/17	2037	02/02/2023	11.97	Call	Bond Future	2,556.0800	2.5561	2,625.9800	2.6260	2.735	0	0	0
2022/10/17	2037	02/02/2023	11.03	Call	Bond Future	658.3100	0.6583	676.7900	0.6768	2.807	0	0	0
2022/10/17	2037	02/02/2023	11.03	Put	Bond Future	6,426.7700	6.4268	6,234.1000	6.2341	(2.998)	0	0	0
2022/10/17	2037	02/02/2023	11.04	Call	Bond Future	670.5100	0.6705	689.3700	0.6894	2.813	0	0	0
2022/10/17	2037	02/02/2023	11.04	Put	Bond Future	6,377.9300	6.3779	6,185.6400	6.1856	(3.015)	0	0	0
2022/10/17	2037	02/02/2023			Bond Future	12.0264	76.5669	11.9880	76.7781	(0.319)	0.0000	0.0000	116,561
2022/10/17	2037	02/02/2023	11.10	Call	Bond Future	746.7400	0.7467	767.9200	0.7679	2.836	0	0	636
2022/10/17	2037	02/02/2023	11.10	Put	Bond Future	6,089.3200	6.0893	5,899.3500	5.8993	(3.120)	0	0	0
2022/10/17	2037	02/02/2023	11.97	Put	Bond Future	2,866.2900	2.8663	2,725.0400	2.7250	(4.928)	0	0	636
2022/10/17	2037	02/02/2023	11.05	Call	Bond Future	682.8600	0.6829	702.1000	0.7021	2.818	0	0	0
2022/10/17	2037	02/02/2023	11.05	Put	Bond Future	6,329.3100	6.3293	6,137.4000	6.1374	(3.032)	0	0	0
2022/10/17	2037	04/05/2023	13.73	Put	Bond Future	1,268.4600	1.2685	1,204.2800	1.2043	(5.060)	0	0	400
2022/10/17	2037	04/05/2023	11.30	Call	Bond Future	1,659.2600	1.6593	1,704.3200	1.7043	2.716	0	0	0
2022/10/17	2037	04/05/2023	11.30	Put	Bond Future	6,501.4000	6.5014	6,331.6800	6.3317	(2.611)	0	0	0
2022/10/17	2037	04/05/2023	11.31	Call	Bond Future	1,677.4200	1.6774	1,722.9100	1.7229	2.712	0	0	0
2022/10/17	2037	04/05/2023	11.31	Put	Bond Future	6,460.6000	6.4606	6,291.3100	6.2913	(2.620)	0	0	0
2022/10/17	2037	04/05/2023	11.03	Put	Bond Future	7,671.3300	7.6713	7,490.6700	7.4907	(2.355)	0	0	0
2022/10/17	2037	04/05/2023			Bond Future	12.1589	78.1296	12.1191	78.3444	(0.327)	0.0000	0.0000	0
2022/10/17	2037	04/05/2023	11.78	Call	Bond Future	2,688.4000	2.6884	2,755.7100	2.7557	2.504	0	0	400
2022/10/17	2037	04/05/2023	11.78	Put	Bond Future	4,770.1100	4.7701	4,622.6400	4.6226	(3.092)	0	0	0
2022/10/17	2037	04/05/2023	13.73	Call	Bond Future	9,071.3400	9.0713	9,221.9400	9.2219	1.660	0	0	0
2022/10/17	2037	04/05/2023	11.32	Call	Bond Future	1,695.9100	1.6959	1,741.8400	1.7418	2.708	0	0	0
2022/10/17	2037	04/05/2023	11.32	Put	Bond Future	6,420.1900	6.4202	6,251.3400	6.2513	(2.630)	0	0	0
2022/10/17	2037	04/05/2023	11.03	Call	Bond Future	1,213.0900	1.2131	1,247.2100	1.2472	2.813	0	0	400
2022/10/17	2037	03/08/2023	12.13	Call	Bond Future	3,638.3300	3.6383	3,726.4300	3.7264	2.421	0	0	0
2022/10/17	2037	03/08/2023	12.13	Put	Bond Future	4,501.4000	4.5014	4,370.5500	4.3706	(2.907)	0	0	0
2022/10/17	2037	03/08/2023	12.12	Call	Bond Future	3,611.5100	3.6115	3,699.1500	3.6992	2.427	0	0	0
2022/10/17	2037	03/08/2023	12.12	Put	Bond Future	4,528.3500	4.5283	4,397.0400	4.3970	(2.900)	0	0	0
2022/10/17	2037	03/08/2023			Bond Future	12.2920	75.5102	12.2506	75.7291	(0.336)	0.0000	0.0000	0
2022/10/17	2037	03/08/2023	12.14	Call	Bond Future	3,664.9700	3.6650	3,753.5200	3.7535	2.416	0	0	0
2022/10/17	2037	03/08/2023	12.14	Put	Bond Future	4,474.3300	4.4743	4,343.9300	4.3439	(2.914)	0	0	0
2022/10/17	2037	02/11/2023	11.56	Put	Bond Future	6,707.2000	6.7072	6,546.9400	6.5469	(2.389)	0	0	0
2022/10/17	2037	02/11/2023	11.57	Call	Bond Future	2,057.6600	2.0577	2,121.2900	2.1213	3.092	0	0	0
2022/10/17	2037	02/11/2023	11.55	Put	Bond Future	6,745.4600	6.7455	6,584.7600	6.5848	(2.382)	0	0	0
2022/10/17	2037	02/11/2023			Bond Future	12.4199	77.1023	12.3769	77.3258	(0.346)	0.0000	0.0000	0
2022/10/17	2037	02/11/2023	11.56	Call	Bond Future	2,039.0400	2.0390	2,102.2300	2.1022	3.099	0	0	0
2022/10/17	2037	02/11/2023	11.57	Put	Bond Future	6,669.1100	6.6691	6,509.2900	6.5093	(2.396)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/17	2037	02/11/2023	11.55	Call	Bond Future	2,020.5300	2.0205	2,083.2800	2.0833	3.106	0	0	0
2022/10/17	2038	03/11/2022			Bond Future	126.2729	126.2729	126.3279	126.3279	0.044	0.0000	0.0000	1,300
2022/10/17	2038	02/02/2023			Bond Future	126.7330	126.7330	126.7865	126.7865	0.042	0.0000	0.0000	2,770
2022/10/17	2038	04/05/2023			Bond Future	129.3450	129.3450	129.3986	129.3986	0.041	0.0000	0.0000	1,718
2022/10/17	2038	03/08/2023			Bond Future	130.1009	130.1009	130.1551	130.1551	0.042	0.0000	0.0000	0
2022/10/17	2038	02/11/2023			Bond Future	132.8696	132.8696	132.9249	132.9249	0.042	0.0000	0.0000	0
2022/10/17	2040	03/11/2022	10.60	Put	Bond Future	8,782.4800	8.7825	8,467.7700	8.4678	(3.583)	0	0	0
2022/10/17	2040	03/11/2022	10.70	Call	Bond Future	1.1900	0.0012	0.7200	0.0007	(39.496)	0	0	1,078
2022/10/17	2040	03/11/2022	12.00	Call	Bond Future	1,349.3800	1.3494	1,438.4700	1.4385	6.602	0	0	0
2022/10/17	2040	03/11/2022	12.00	Put	Bond Future	1,032.3600	1.0324	806.9800	0.8070	(21.832)	0	0	0
2022/10/17	2040	03/11/2022	12.52	Call	Bond Future	3,545.8800	3.5459	3,774.3100	3.7743	6.442	0	0	0
2022/10/17	2040	03/11/2022	11.39	Call	Bond Future	149.7800	0.1498	144.0600	0.1441	(3.819)	0	0	0
2022/10/17	2040	03/11/2022	11.40	Call	Bond Future	157.4500	0.1574	151.9500	0.1520	(3.493)	0	0	0
2022/10/17	2040	03/11/2022	11.41	Put	Bond Future	3,493.1600	3.4932	3,173.4600	3.1735	(9.152)	0	0	0
2022/10/17	2040	03/11/2022	11.20	Call	Bond Future	52.4400	0.0524	46.5000	0.0465	(11.327)	0	0	1,078
2022/10/17	2040	03/11/2022	11.20	Put	Bond Future	4,742.2800	4.7423	4,421.8700	4.4219	(6.756)	0	0	0
2022/10/17	2040	03/11/2022			Bond Future	11.9470	81.0874	11.8947	81.4019	(0.438)	0.0000	0.0000	26,037
2022/10/17	2040	03/11/2022	10.10	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/10/17	2040	03/11/2022	10.10	Put	Bond Future	12,434.1700	12.4342	12,119.6900	12.1197	(2.529)	0	0	0
2022/10/17	2040	03/11/2022	10.60	Call	Bond Future	0.5300	0.0005	0.2900	0.0003	(45.283)	0	0	1,467
2022/10/17	2040	03/11/2022	10.70	Put	Bond Future	8,079.7600	8.0798	7,764.8200	7.7648	(3.898)	0	0	0
2022/10/17	2040	03/11/2022	11.50	Call	Bond Future	251.2600	0.2513	249.9800	0.2500	(0.509)	0	0	0
2022/10/17	2040	03/11/2022	11.50	Put	Bond Future	3,005.9800	3.0060	2,690.2300	2.6902	(10.504)	0	0	0
2022/10/17	2040	03/11/2022	12.52	Put	Bond Future	225.1600	0.2252	139.1200	0.1391	(38.213)	0	0	1,078
2022/10/17	2040	03/11/2022	11.39	Put	Bond Future	3,605.7800	3.6058	3,285.5900	3.2856	(8.880)	0	0	0
2022/10/17	2040	03/11/2022	11.40	Put	Bond Future	3,549.3100	3.5493	3,229.3400	3.2293	(9.015)	0	0	0
2022/10/17	2040	03/11/2022	11.41	Call	Bond Future	165.3700	0.1654	160.1400	0.1601	(3.163)	0	0	0
2022/10/17	2040	03/11/2022	10.80	Call	Bond Future	2.7600	0.0028	1.8400	0.0018	(33.333)	0	0	0
2022/10/17	2040	03/11/2022	10.80	Put	Bond Future	7,386.6600	7.3867	7,071.2700	7.0713	(4.270)	0	0	0
2022/10/17	2040	03/11/2022	11.30	Call	Bond Future	93.3300	0.0933	86.7000	0.0867	(7.104)	0	0	1,467
2022/10/17	2040	03/11/2022	11.30	Put	Bond Future	4,130.1900	4.1302	3,809.0900	3.8091	(7.774)	0	0	0
2022/10/17	2040	02/02/2023	12.24	Call	Bond Future	3,431.2400	3.4312	3,574.1100	3.5741	4.164	0	0	0
2022/10/17	2040	02/02/2023	12.24	Put	Bond Future	2,560.1000	2.5601	2,384.2300	2.3842	(6.870)	0	0	0
2022/10/17	2040	02/02/2023	12.27	Call	Bond Future	3,532.3200	3.5323	3,678.1300	3.6781	4.128	0	0	0
2022/10/17	2040	02/02/2023	12.27	Put	Bond Future	2,488.3300	2.4883	2,315.4000	2.3154	(6.950)	0	0	388
2022/10/17	2040	02/02/2023	11.12	Call	Bond Future	753.8300	0.7538	794.5600	0.7946	5.403	0	0	0
2022/10/17	2040	02/02/2023	11.12	Put	Bond Future	6,803.0700	6.8031	6,525.0600	6.5251	(4.087)	0	0	0
2022/10/17	2040	02/02/2023	11.19	Call	Bond Future	852.9800	0.8530	898.6100	0.8986	5.349	0	0	621
2022/10/17	2040	02/02/2023	11.19	Put	Bond Future	6,441.6100	6.4416	6,168.5000	6.1685	(4.240)	0	0	0
2022/10/17	2040	02/02/2023	12.07	Put	Bond Future	3,002.1700	3.0022	2,809.4100	2.8094	(6.421)	0	0	621
2022/10/17	2040	02/02/2023	10.96	Call	Bond Future	562.4100	0.5624	593.2700	0.5933	5.487	0	0	388
2022/10/17	2040	02/02/2023	10.96	Put	Bond Future	7,679.4100	7.6794	7,391.5300	7.3915	(3.749)	0	0	0
2022/10/17	2040	02/02/2023	10.93	Call	Bond Future	533.6900	0.5337	562.9500	0.5630	5.483	0	0	0
2022/10/17	2040	02/02/2023			Bond Future	12.0904	78.0906	12.0363	78.4093	(0.447)	0.0000	0.0000	97,543
2022/10/17	2040	02/02/2023	12.07	Call	Bond Future	2,882.0400	2.8820	3,008.0200	3.0080	4.371	0	0	0
2022/10/17	2040	02/02/2023	11.10	Call	Bond Future	726.9600	0.7270	766.3600	0.7664	5.420	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
2022/10/17	2040	02/02/2023	11.10	Put	Bond Future	6,908.5300	6.9085	6,629.1900	6.6292	(4.043)	0	0	0
2022/10/17	2040	02/02/2023	11.11	Call	Bond Future	740.2500	0.7403	780.3100	0.7803	5.412	0	0	0
2022/10/17	2040	02/02/2023	11.11	Put	Bond Future	6,855.6100	6.8556	6,576.9300	6.5769	(4.065)	0	0	0
2022/10/17	2040	02/02/2023	10.18	Call	Bond Future	115.2600	0.1153	120.9200	0.1209	4.911	0	0	0
2022/10/17	2040	02/02/2023	10.18	Put	Bond Future	12,750.4800	12.7505	12,437.4000	12.4374	(2.455)	0	0	0
2022/10/17	2040	02/02/2023	10.21	Call	Bond Future	123.6100	0.1236	129.7300	0.1297	4.951	0	0	388
2022/10/17	2040	02/02/2023	10.21	Put	Bond Future	12,536.5600	12.5366	12,223.9400	12.2239	(2.494)	0	0	0
2022/10/17	2040	02/02/2023	10.93	Put	Bond Future	7,853.2400	7.8532	7,563.7600	7.5638	(3.686)	0	0	0
2022/10/17	2040	04/05/2023	12.78	Call	Bond Future	5,804.4400	5.8044	5,987.5000	5.9875	3.154	0	0	0
2022/10/17	2040	04/05/2023	12.78	Put	Bond Future	2,667.3500	2.6674	2,525.8600	2.5259	(5.305)	0	0	388
2022/10/17	2040	04/05/2023	13.45	Put	Bond Future	1,682.6300	1.6826	1,580.4500	1.5804	(6.073)	0	0	486
2022/10/17	2040	04/05/2023	11.43	Call	Bond Future	1,891.3100	1.8913	1,974.8500	1.9749	4.417	0	0	0
2022/10/17	2040	04/05/2023	11.43	Put	Bond Future	6,663.5400	6.6635	6,422.5300	6.4225	(3.617)	0	0	0
2022/10/17	2040	04/05/2023	10.73	Put	Bond Future	10,262.9200	10.2629	9,980.0800	9.9801	(2.756)	0	0	0
2022/10/17	2040	04/05/2023			Bond Future	12.2185	79.6845	12.1624	80.0091	(0.459)	0.0000	0.0000	0
2022/10/17	2040	04/05/2023	13.45	Call	Bond Future	8,303.7600	8.3038	8,526.1300	8.5261	2.678	0	0	0
2022/10/17	2040	04/05/2023	11.42	Call	Bond Future	1,871.1400	1.8711	1,953.9600	1.9540	4.426	0	0	0
2022/10/17	2040	04/05/2023	11.42	Put	Bond Future	6,706.8300	6.7068	6,465.1000	6.4651	(3.604)	0	0	0
2022/10/17	2040	04/05/2023	11.48	Call	Bond Future	1,994.9700	1.9950	2,082.1100	2.0821	4.368	0	0	486
2022/10/17	2040	04/05/2023	11.48	Put	Bond Future	6,451.0200	6.4510	6,213.6100	6.2136	(3.680)	0	0	0
2022/10/17	2040	04/05/2023	10.73	Call	Bond Future	857.3900	0.8574	899.1000	0.8991	4.865	0	0	486
2022/10/17	2040	04/05/2023	10.92	Call	Bond Future	1,075.6400	1.0756	1,126.9800	1.1270	4.773	0	0	388
2022/10/17	2040	04/05/2023	10.92	Put	Bond Future	9,184.3600	9.1844	8,911.1500	8.9112	(2.975)	0	0	0
2022/10/17	2040	04/05/2023	11.41	Call	Bond Future	1,850.8800	1.8509	1,932.9900	1.9330	4.436	0	0	0
2022/10/17	2040	04/05/2023	11.41	Put	Bond Future	6,750.1200	6.7501	6,507.6800	6.5077	(3.592)	0	0	0
2022/10/17	2040	04/05/2023	10.17	Call	Bond Future	404.7400	0.4047	425.2200	0.4252	5.060	0	0	388
2022/10/17	2040	04/05/2023	10.17	Put	Bond Future	13,813.0300	13.8130	13,508.9600	13.5090	(2.201)	0	0	0
2022/10/17	2040	03/08/2023	12.23	Call	Bond Future	4,121.6800	4.1217	4,267.9600	4.2680	3.549	0	0	0
2022/10/17	2040	03/08/2023	12.23	Put	Bond Future	4,788.8300	4.7888	4,604.1300	4.6041	(3.857)	0	0	0
2022/10/17	2040	03/08/2023			Bond Future	12.3469	76.8473	12.2887	77.1783	(0.471)	0.0000	0.0000	0
2022/10/17	2040	03/08/2023	12.22	Call	Bond Future	4,092.7100	4.0927	4,238.3200	4.2383	3.558	0	0	0
2022/10/17	2040	03/08/2023	12.22	Put	Bond Future	4,817.3600	4.8174	4,631.9900	4.6320	(3.848)	0	0	0
2022/10/17	2040	03/08/2023	12.21	Call	Bond Future	4,063.5600	4.0636	4,208.4900	4.2085	3.567	0	0	0
2022/10/17	2040	03/08/2023	12.21	Put	Bond Future	4,845.7700	4.8458	4,659.7200	4.6597	(3.839)	0	0	0
2022/10/17	2040	02/11/2023	11.59	Call	Bond Future	2,317.0900	2.3171	2,420.1400	2.4201	4.447	0	0	0
2022/10/17	2040	02/11/2023	11.60	Put	Bond Future	7,440.1300	7.4401	7,206.0000	7.2060	(3.147)	0	0	0
2022/10/17	2040	02/11/2023	11.58	Call	Bond Future	2,296.7200	2.2967	2,399.1100	2.3991	4.458	0	0	0
2022/10/17	2040	02/11/2023	11.58	Put	Bond Future	7,523.1300	7.5231	7,287.6800	7.2877	(3.130)	0	0	0
2022/10/17	2040	02/11/2023			Bond Future	12.4698	78.4677	12.4095	78.8055	(0.484)	0.0000	0.0000	0
2022/10/17	2040	02/11/2023	11.59	Put	Bond Future	7,481.6900	7.4817	7,246.9000	7.2469	(3.138)	0	0	0
2022/10/17	2040	02/11/2023	11.60	Call	Bond Future	2,337.2600	2.3373	2,440.9700	2.4410	4.437	0	0	0
2022/10/17	2044	03/11/2022	10.10	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/10/17	2044	03/11/2022	10.10	Put	Bond Future	12,635.7900	12.6358	12,348.1100	12.3481	(2.277)	0	0	0
2022/10/17	2044	03/11/2022	10.60	Call	Bond Future	0.6000	0.0006	0.3200	0.0003	(46.667)	0	0	1,647
2022/10/17	2044	03/11/2022	10.60	Put	Bond Future	8,846.3300	8.8463	8,558.3800	8.5584	(3.255)	0	0	0
2022/10/17	2044	03/11/2022	10.80	Call	Bond Future	3.1500	0.0032	2.0300	0.0020	(35.556)	0	0	0
2022/10/17	2044	03/11/2022	10.80	Put	Bond Future	7,406.6600	7.4067	7,117.8700	7.1179	(3.899)	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
2022/10/17	2044	03/11/2022	11.41	Call	Bond Future	183.8400	0.1838	174.9900	0.1750	(4.814)	0	0	0
2022/10/17	2044	03/11/2022	11.41	Put	Bond Future	3,430.1900	3.4302	3,133.6700	3.1337	(8.644)	0	0	0
2022/10/17	2044	03/11/2022	11.30	Call	Bond Future	104.5700	0.1046	95.3400	0.0953	(8.827)	0	0	1,647
2022/10/17	2044	03/11/2022	11.30	Put	Bond Future	4,074.7400	4.0747	3,777.8400	3.7778	(7.286)	0	0	0
2022/10/17	2044	03/11/2022	11.40	Put	Bond Future	3,486.8500	3.4869	3,190.1600	3.1902	(8.509)	0	0	0
2022/10/17	2044	03/11/2022			Bond Future	11.9249	77.9993	11.8778	78.2870	(0.395)	0.0000	0.0000	49,318
2022/10/17	2044	03/11/2022	11.39	Call	Bond Future	166.7800	0.1668	157.6200	0.1576	(5.492)	0	0	0
2022/10/17	2044	03/11/2022	11.39	Put	Bond Future	3,543.9200	3.5439	3,247.0900	3.2471	(8.376)	0	0	0
2022/10/17	2044	03/11/2022	11.40	Call	Bond Future	175.1500	0.1752	166.1300	0.1661	(5.150)	0	0	0
2022/10/17	2044	02/02/2023	12.00	Call	Bond Future	2,792.3800	2.7924	2,900.1100	2.9001	3.858	0	0	0
2022/10/17	2044	02/02/2023	12.00	Put	Bond Future	3,152.1100	3.1521	2,968.3300	2.9683	(5.830)	0	0	4,000
2022/10/17	2044	02/02/2023	11.20	Put	Bond Future	6,361.8700	6.3619	6,111.5500	6.1115	(3.935)	0	0	0
2022/10/17	2044	02/02/2023	11.90	Call	Bond Future	2,492.5900	2.4926	2,591.1600	2.5912	3.955	0	0	1,300
2022/10/17	2044	02/02/2023	11.90	Put	Bond Future	3,457.8600	3.4579	3,264.9200	3.2649	(5.580)	0	0	0
2022/10/17	2044	02/02/2023	11.14	Call	Bond Future	827.6900	0.8277	865.0000	0.8650	4.508	0	0	0
2022/10/17	2044	02/02/2023	11.14	Put	Bond Future	6,674.7100	6.6747	6,420.5100	6.4205	(3.808)	0	0	0
2022/10/17	2044	02/02/2023	11.15	Call	Bond Future	842.4600	0.8425	880.4000	0.8804	4.503	0	0	0
2022/10/17	2044	02/02/2023	11.15	Put	Bond Future	6,621.8800	6.6219	6,368.3100	6.3683	(3.829)	0	0	0
2022/10/17	2044	02/02/2023			Bond Future	12.0601	75.0702	12.0113	75.3617	(0.404)	0.0000	0.0000	77,078
2022/10/17	2044	02/02/2023	11.16	Call	Bond Future	857.4000	0.8574	895.9700	0.8960	4.498	0	0	0
2022/10/17	2044	02/02/2023	11.16	Put	Bond Future	6,569.3100	6.5693	6,316.3700	6.3164	(3.850)	0	0	0
2022/10/17	2044	02/02/2023	11.20	Call	Bond Future	919.0400	0.9190	960.2300	0.9602	4.482	0	0	1,300
2022/10/17	2044	04/05/2023	11.75	Put	Bond Future	5,410.9600	5.4110	5,212.3500	5.2124	(3.671)	0	0	4,115
2022/10/17	2044	04/05/2023	11.41	Call	Bond Future	2,001.3600	2.0014	2,076.6500	2.0766	3.762	0	0	0
2022/10/17	2044	04/05/2023	11.41	Put	Bond Future	6,761.4300	6.7614	6,539.9400	6.5399	(3.276)	0	0	0
2022/10/17	2044	04/05/2023	11.42	Call	Bond Future	2,022.7800	2.0228	2,098.7200	2.0987	3.754	0	0	0
2022/10/17	2044	04/05/2023	11.42	Put	Bond Future	6,717.8100	6.7178	6,496.9700	6.4970	(3.287)	0	0	0
2022/10/17	2044	04/05/2023			Bond Future	12.1802	76.6025	12.1298	76.8993	(0.414)	0.0000	0.0000	0
2022/10/17	2044	04/05/2023	12.25	Call	Bond Future	4,283.3000	4.2833	4,415.6800	4.4157	3.091	0	0	0
2022/10/17	2044	04/05/2023	12.25	Put	Bond Future	3,875.6000	3.8756	3,711.2000	3.7112	(4.242)	0	0	1,500
2022/10/17	2044	04/05/2023	11.43	Call	Bond Future	2,044.1100	2.0441	2,120.7000	2.1207	3.747	0	0	0
2022/10/17	2044	04/05/2023	11.43	Put	Bond Future	6,674.1900	6.6742	6,454.0000	6.4540	(3.299)	0	0	0
2022/10/17	2044	04/05/2023	11.75	Call	Bond Future	2,813.3200	2.8133	2,911.4900	2.9115	3.489	0	0	0
2022/10/17	2044	04/05/2023	12.00	Call	Bond Future	3,511.6600	3.5117	3,627.0800	3.6271	3.287	0	0	0
2022/10/17	2044	04/05/2023	12.00	Put	Bond Future	4,581.4800	4.5815	4,400.1200	4.4001	(3.959)	0	0	4,115
2022/10/17	2044	03/08/2023	12.15	Call	Bond Future	4,123.1600	4.1232	4,252.8100	4.2528	3.144	0	0	0
2022/10/17	2044	03/08/2023	12.15	Put	Bond Future	4,998.2500	4.9982	4,825.2300	4.8252	(3.462)	0	0	0
2022/10/17	2044	03/08/2023	12.16	Call	Bond Future	4,152.4500	4.1525	4,282.7200	4.2827	3.137	0	0	0
2022/10/17	2044	03/08/2023	12.16	Put	Bond Future	4,968.7700	4.9688	4,796.3700	4.7964	(3.470)	0	0	0
2022/10/17	2044	03/08/2023			Bond Future	12.3003	73.8259	12.2480	74.1286	(0.425)	0.0000	0.0000	0
2022/10/17	2044	03/08/2023	12.17	Call	Bond Future	4,181.8200	4.1818	4,312.7000	4.3127	3.130	0	0	0
2022/10/17	2044	03/08/2023	12.17	Put	Bond Future	4,939.4500	4.9394	4,767.6600	4.7677	(3.478)	0	0	0
2022/10/17	2044	02/11/2023	11.57	Call	Bond Future	2,702.4700	2.7025	2,799.7200	2.7997	3.599	0	0	0
2022/10/17	2044	02/11/2023	11.57	Put	Bond Future	7,774.0100	7.7740	7,562.3000	7.5623	(2.723)	0	0	0
2022/10/17	2044	02/11/2023			Bond Future	12.4148	75.3826	12.3606	75.6916	(0.437)	0.0000	0.0000	0
2022/10/17	2044	02/11/2023	11.55	Call	Bond Future	2,659.5800	2.6596	2,755.6700	2.7557	3.613	0	0	0
2022/10/17	2044	02/11/2023	11.55	Put	Bond Future	7,858.2100	7.8582	7,645.3400	7.6453	(2.709)	0	0	0
2022/10/17	2044	02/11/2023	11.56	Call	Bond Future	2,681.1300	2.6811	2,777.7900	2.7778	3.605	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
2022/10/17	2044	02/11/2023	11.56	Put	Bond Future	7,816.1700	7.8162	7,603.8700	7.6039	(2.716)	0	0	0
2022/10/17	2046	03/11/2022			Bond Future	111.8597	111.8597	111.9085	111.9085	0.044	0.0000	0.0000	8,487
2022/10/17	2046	02/02/2023			Bond Future	113.9697	113.9697	114.0173	114.0173	0.042	0.0000	0.0000	9,274
2022/10/17	2046	04/05/2023			Bond Future	114.2724	114.2724	114.3199	114.3199	0.042	0.0000	0.0000	5,004
2022/10/17	2046	03/08/2023			Bond Future	116.6932	116.6932	116.7412	116.7412	0.041	0.0000	0.0000	0
2022/10/17	2046	02/11/2023			Bond Future	117.0624	117.0624	117.1115	117.1115	0.042	0.0000	0.0000	0
2022/10/17	2050	03/11/2022			Bond Future	113.6733	113.6733	113.5217	113.5217	(0.133)	0.0000	0.0000	1,583
2022/10/17	2050	02/02/2023			Bond Future	113.6769	113.6769	113.5202	113.5202	(0.138)	0.0000	0.0000	7,774
2022/10/17	2050	04/05/2023			Bond Future	116.0197	116.0197	115.8587	115.8587	(0.139)	0.0000	0.0000	3,582
2022/10/17	2050	03/08/2023			Bond Future	116.2713	116.2713	116.1066	116.1066	(0.142)	0.0000	0.0000	0
2022/10/17	2050	02/11/2023			Bond Future	118.7458	118.7458	118.5775	118.5775	(0.142)	0.0000	0.0000	0
2022/10/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/17	AL37	03/11/2022			Index Future	825.6400	825.6400	826.7510	826.7510	0.135	0.0000	0.0000	0
2022/10/17	AL37	02/02/2023			Index Future	841.0100	841.0100	842.0940	842.0940	0.129	0.0000	0.0000	0
2022/10/17	AL37	04/05/2023			Index Future	858.1330	858.1330	859.2170	859.2170	0.126	0.0000	0.0000	0
2022/10/17	AL37	03/08/2023			Index Future	876.1050	876.1050	877.2030	877.2030	0.125	0.0000	0.0000	0
2022/10/17	AL37	02/11/2023			Index Future	894.5540	894.5540	895.6710	895.6710	0.125	0.0000	0.0000	0
2022/10/17	AL7T	03/11/2022			Index Future	934.3390	934.3390	936.8690	936.8690	0.271	0.0000	0.0000	0
2022/10/17	AL7T	02/02/2023			Index Future	951.7320	951.7320	954.2560	954.2560	0.265	0.0000	0.0000	0
2022/10/17	AL7T	04/05/2023			Index Future	971.1090	971.1090	973.6590	973.6590	0.263	0.0000	0.0000	0
2022/10/17	AL7T	03/08/2023			Index Future	991.4480	991.4480	994.0410	994.0410	0.262	0.0000	0.0000	0
2022/10/17	AL7T	02/11/2023			Index Future	1,012.3250	1,012.3250	1,014.9690	1,014.9690	0.261	0.0000	0.0000	0
2022/10/17	ALBI	03/11/2022			Index Future	819.1910	819.1910	821.5220	821.5220	0.285	0.0000	0.0000	108
2022/10/17	ALBI	02/02/2023			Index Future	834.4400	834.4400	836.7680	836.7680	0.279	0.0000	0.0000	17
2022/10/17	ALBI	04/05/2023			Index Future	851.4290	851.4290	853.7830	853.7830	0.276	0.0000	0.0000	0
2022/10/17	ALBI	03/08/2023			Index Future	869.2610	869.2610	871.6550	871.6550	0.275	0.0000	0.0000	0
2022/10/17	ALBI	02/11/2023			Index Future	887.5660	887.5660	890.0070	890.0070	0.275	0.0000	0.0000	0
2022/10/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/17	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 ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/10/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/17	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/17	ES33	03/11/2022			Bond Future	12.6895	70.9606	12.6517	71.1322	(0.298)	0.0000	0.0000	0
2022/10/17	ES33	02/02/2023			Bond Future	12.8891	72.2992	12.8500	72.4726	(0.304)	0.0000	0.0000	350
2022/10/17	ES33	04/05/2023			Bond Future	13.0652	69.9938	13.0245	70.1702	(0.312)	0.0000	0.0000	0
2022/10/17	ES33	03/08/2023			Bond Future	13.2390	71.4778	13.1966	71.6577	(0.320)	0.0000	0.0000	0
2022/10/17	ES33	02/11/2023			Bond Future	13.4238	69.2034	13.3795	69.3871	(0.330)	0.0000	0.0000	0
2022/10/17	ES42	03/11/2022			Bond Future	12.9433	68.9785	12.9008	69.1992	(0.328)	0.0000	0.0000	0
2022/10/17	ES42	02/02/2023			Bond Future	13.1182	70.2796	13.0742	70.5032	(0.336)	0.0000	0.0000	4,769
2022/10/17	ES42	04/05/2023			Bond Future	13.2801	67.4643	13.2344	67.6919	(0.345)	0.0000	0.0000	0
2022/10/17	ES42	03/08/2023			Bond Future	13.4350	68.8957	13.3874	69.1278	(0.354)	0.0000	0.0000	0
2022/10/17	ES42	02/11/2023			Bond Future	13.5992	66.0997	13.5496	66.3367	(0.365)	0.0000	0.0000	0
2022/10/17	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/17	GOVI	03/11/2022	820.41	Put	GOVI	128,250.0000	12.8250	105,090.0000	10.5090	(18.058)	0	0	0
2022/10/17	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/17	GOVI	03/11/2022	820.42	Put	GOVI	128,350.0000	12.8350	105,190.0000	10.5190	(18.044)	0	0	0
2022/10/17	GOVI	03/11/2022			GOVI	807.5850	807.5850	809.9010	809.9010	0.287	0.0000	0.0000	143
2022/10/17	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/17	GOVI	03/11/2022	820.43	Put	GOVI	128,450.0000	12.8450	105,290.0000	10.5290	(18.030)	0	0	0
2022/10/17	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/17	GOVI	02/02/2023	850.82	Put	GOVI	282,010.0000	28.2010	258,880.0000	25.8880	(8.202)	0	0	0
2022/10/17	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/17	GOVI	02/02/2023	850.83	Put	GOVI	282,110.0000	28.2110	258,980.0000	25.8980	(8.199)	0	0	0
2022/10/17	GOVI	02/02/2023			GOVI	822.6190	822.6190	824.9320	824.9320	0.281	0.0000	0.0000	707
2022/10/17	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/17	GOVI	02/02/2023	850.84	Put	GOVI	282,210.0000	28.2210	259,080.0000	25.9080	(8.196)	0	0	0
2022/10/17	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/17	GOVI	04/05/2023	852.86	Put	GOVI	134,930.0000	13.4930	111,540.0000	11.1540	(17.335)	0	0	0
2022/10/17	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/17	GOVI	04/05/2023	852.87	Put	GOVI	135,030.0000	13.5030	111,640.0000	11.1640	(17.322)	0	0	0
2022/10/17	GOVI	04/05/2023			GOVI	839.3670	839.3670	841.7060	841.7060	0.279	0.0000	0.0000	0
2022/10/17	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/17	GOVI	04/05/2023	852.88	Put	GOVI	135,130.0000	13.5130	111,740.0000	11.1740	(17.309)	0	0	0
2022/10/17	GOVI	03/08/2023	837.21	Call	GOVI	197,370.0000	19.7370	221,150.0000	22.1150	12.048	0	0	0
2022/10/17	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/17	GOVI	03/08/2023	837.22	Call	GOVI	197,270.0000	19.7270	221,050.0000	22.1050	12.055	0	0	0
2022/10/17	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/17	GOVI	03/08/2023			GOVI	856.9470	856.9470	859.3250	859.3250	0.277	0.0000	0.0000	0
2022/10/17	GOVI	03/08/2023	837.23	Call	GOVI	197,170.0000	19.7170	220,950.0000	22.0950	12.061	0	0	0
2022/10/17	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/17	GOVI	02/11/2023	885.81	Put	GOVI	108,180.0000	10.8180	83,930.0000	8.3930	(22.416)	0	0	0
2022/10/17	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/17	GOVI	02/11/2023			GOVI	874.9920	874.9920	877.4170	877.4170	0.277	0.0000	0.0000	0
2022/10/17	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/17	GOVI	02/11/2023	885.80	Put	GOVI	108,080.0000	10.8080	83,830.0000	8.3830	(22.437)	0	0	0
2022/10/17	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/17	GOVI	02/11/2023	885.82	Put	GOVI	108,280.0000	10.8280	84,030.0000	8.4030	(22.396)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/10/17	IGOV	03/11/2022			Index Future	317.3920	317.3920	317.7040	317.7040	0.098	0.0000	0.0000	411
2022/10/17	IGOV	02/02/2023			Index Future	323.3790	323.3790	323.6790	323.6790	0.093	0.0000	0.0000	291
2022/10/17	IGOV	04/05/2023			Index Future	330.0390	330.0390	330.3370	330.3370	0.090	0.0000	0.0000	0
2022/10/17	IGOV	03/08/2023			Index Future	337.0270	337.0270	337.3280	337.3280	0.089	0.0000	0.0000	0
2022/10/17	IGOV	02/11/2023			Index Future	344.1970	344.1970	344.5030	344.5030	0.089	0.0000	0.0000	0
2022/10/17	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/10/17	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/10/17	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/10/17	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/10/17	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/10/17	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/10/17	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/10/17	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/10/17	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/10/17	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/10/17	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/10/17	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/10/17	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/10/17	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/10/17	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/10/17	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/10/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/10/17	JBAF	19/10/2022			Jibar Tradeable Future	6.4650	93.5350	6.4650	93.5350	0.000	0.0000	0.0000	0
2022/10/17	JBAF	16/11/2022			Jibar Tradeable Future	6.5500	93.4500	6.5400	93.4600	(0.153)	0.0000	0.0000	0
2022/10/17	JBAF	21/12/2022			Jibar Tradeable Future	7.3650	92.6350	7.3450	92.6550	(0.272)	0.0000	0.0000	68
2022/10/17	JBAF	18/01/2023			Jibar Tradeable Future	7.4100	92.5900	7.4000	92.6000	(0.135)	0.0000	0.0000	0
2022/10/17	JBAF	15/02/2023			Jibar Tradeable Future	7.9000	92.1000	7.8800	92.1200	(0.253)	0.0000	0.0000	0
2022/10/17	JBAF	15/03/2023			Jibar Tradeable Future	7.9450	92.0550	7.9150	92.0850	(0.378)	0.0000	0.0000	0
2022/10/17	JBAF	21/06/2023			Jibar Tradeable Future	8.2300	91.7700	8.2300	91.7700	0.000	0.0000	0.0000	0
2022/10/17	JBAF	20/09/2023			Jibar Tradeable Future	8.2850	91.7150	8.2800	91.7200	(0.060)	0.0000	0.0000	75
2022/10/17	JBAF	20/12/2023			Jibar Tradeable Future	8.3450	91.6550	8.3350	91.6650	(0.120)	0.0000	0.0000	272
2022/10/17	JBAF	20/03/2024			Jibar Tradeable Future	8.3500	91.6500	8.3400	91.6600	(0.120)	0.0000	0.0000	0
2022/10/17	JBAF	19/06/2024			Jibar Tradeable Future	8.3100	91.6900	8.3100	91.6900	0.000	0.0000	0.0000	0
2022/10/17	JBAF	18/09/2024			Jibar Tradeable Future	8.4000	91.6000	8.3900	91.6100	(0.119)	0.0000	0.0000	0
2022/10/17	R023	03/11/2022	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/17	R023	03/11/2022	6.25	Put	Bond Future	328.5000	0.3285	318.0400	0.3180	(3.184)	0	0	0
2022/10/17	R023	03/11/2022	6.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/17	R023	03/11/2022	6.26	Put	Bond Future	325.4400	0.3254	314.9800	0.3150	(3.214)	0	0	0
2022/10/17	R023	03/11/2022			Bond Future	7.3240	101.5919	7.2897	101.6023	(0.468)	0.0000	0.0000	8,432

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
2022/10/17	R023	03/11/2022	6.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/17	R023	03/11/2022	6.27	Put	Bond Future	322.3700	0.3224	311.9100	0.3119	(3.245)	0	0	0
2022/10/17	R035	03/11/2022	10.57	Call	Bond Future	2.6100	0.0026	1.5300	0.0015	(41.379)	0	0	0
2022/10/17	R035	03/11/2022	10.57	Put	Bond Future	6,758.7200	6.7587	6,549.2600	6.5493	(3.099)	0	0	582
2022/10/17	R035	03/11/2022	11.15	Call	Bond Future	117.1800	0.1172	104.2100	0.1042	(11.068)	0	0	0
2022/10/17	R035	03/11/2022	11.15	Put	Bond Future	3,357.4100	3.3574	3,136.0600	3.1361	(6.593)	0	0	0
2022/10/17	R035	03/11/2022	12.68	Call	Bond Future	5,168.7700	5.1688	5,356.7200	5.3567	3.636	0	0	0
2022/10/17	R035	03/11/2022	12.68	Put	Bond Future	41.6900	0.0417	21.2600	0.0213	(49.005)	0	0	976
2022/10/17	R035	03/11/2022	10.99	Call	Bond Future	47.6200	0.0476	38.9600	0.0390	(18.186)	0	0	0
2022/10/17	R035	03/11/2022	10.99	Put	Bond Future	4,237.6400	4.2376	4,020.6000	4.0206	(5.122)	0	0	582
2022/10/17	R035	03/11/2022	11.05	Call	Bond Future	67.9300	0.0679	57.5000	0.0575	(15.354)	0	0	976
2022/10/17	R035	03/11/2022			Bond Future	11.7157	83.3856	11.6783	83.5940	(0.319)	0.0000	0.0000	20,775
2022/10/17	R035	03/11/2022	9.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	582
2022/10/17	R035	03/11/2022	9.82	Put	Bond Future	11,614.6500	11.6146	11,406.2700	11.4063	(1.794)	0	0	0
2022/10/17	R035	03/11/2022	10.30	Call	Bond Future	0.3200	0.0003	0.1400	0.0001	(56.250)	0	0	976
2022/10/17	R035	03/11/2022	10.30	Put	Bond Future	8,463.6200	8.4636	8,255.0600	8.2551	(2.464)	0	0	0
2022/10/17	R035	03/11/2022	11.14	Call	Bond Future	111.2600	0.1113	98.4900	0.0985	(11.478)	0	0	0
2022/10/17	R035	03/11/2022	11.14	Put	Bond Future	3,410.4200	3.4104	3,189.2700	3.1893	(6.485)	0	0	0
2022/10/17	R035	03/11/2022	11.05	Put	Bond Future	3,900.0200	3.9000	3,681.2100	3.6812	(5.610)	0	0	0
2022/10/17	R035	03/11/2022	11.13	Call	Bond Future	105.5800	0.1056	93.0300	0.0930	(11.887)	0	0	0
2022/10/17	R035	03/11/2022	11.13	Put	Bond Future	3,463.7200	3.4637	3,242.7900	3.2428	(6.378)	0	0	0
2022/10/17	R035	02/02/2023	11.94	Call	Bond Future	2,899.1700	2.8992	2,976.7100	2.9767	2.675	0	0	0
2022/10/17	R035	02/02/2023	13.22	Put	Bond Future	707.2400	0.7072	647.7700	0.6478	(8.409)	0	0	976
2022/10/17	R035	02/02/2023	10.88	Call	Bond Future	654.3000	0.6543	672.8400	0.6728	2.834	0	0	0
2022/10/17	R035	02/02/2023	10.88	Put	Bond Future	6,335.3800	6.3354	6,143.2500	6.1433	(3.033)	0	0	0
2022/10/17	R035	02/02/2023	10.66	Call	Bond Future	435.7800	0.4358	447.3900	0.4474	2.664	0	0	0
2022/10/17	R035	02/02/2023	10.66	Put	Bond Future	7,450.3000	7.4503	7,251.2400	7.2512	(2.672)	0	0	582
2022/10/17	R035	02/02/2023	10.30	Put	Bond Future	9,476.9300	9.4769	9,270.8900	9.2709	(2.174)	0	0	0
2022/10/17	R035	02/02/2023	10.60	Call	Bond Future	390.5800	0.3906	400.7000	0.4007	2.591	0	0	0
2022/10/17	R035	02/02/2023	10.60	Put	Bond Future	7,773.7800	7.7738	7,573.2300	7.5732	(2.580)	0	0	0
2022/10/17	R035	02/02/2023	10.64	Put	Bond Future	7,557.5200	7.5575	7,357.9500	7.3579	(2.641)	0	0	0
2022/10/17	R035	02/02/2023	9.81	Call	Bond Future	72.0300	0.0720	72.7700	0.0728	1.027	0	0	582
2022/10/17	R035	02/02/2023	9.81	Put	Bond Future	12,518.2200	12.5182	12,308.2900	12.3083	(1.677)	0	0	0
2022/10/17	R035	02/02/2023	9.85	Call	Bond Future	79.4000	0.0794	80.2900	0.0803	1.121	0	0	0
2022/10/17	R035	02/02/2023	9.89	Call	Bond Future	87.4000	0.0874	88.4700	0.0885	1.224	0	0	388
2022/10/17	R035	02/02/2023	9.89	Put	Bond Future	12,002.7100	12.0027	11,793.1100	11.7931	(1.746)	0	0	0
2022/10/17	R035	02/02/2023			Bond Future	11.8740	84.9379	11.8354	85.1485	(0.325)	0.0000	0.0000	159,368
2022/10/17	R035	02/02/2023	11.94	Put	Bond Future	2,541.0100	2.5410	2,407.8800	2.4079	(5.239)	0	0	0
2022/10/17	R035	02/02/2023	11.98	Call	Bond Future	3,020.5300	3.0205	3,100.7300	3.1007	2.655	0	0	0
2022/10/17	R035	02/02/2023	11.98	Put	Bond Future	2,446.3800	2.4464	2,315.9100	2.3159	(5.333)	0	0	388
2022/10/17	R035	02/02/2023	13.22	Call	Bond Future	7,583.2700	7.5833	7,734.4700	7.7345	1.994	0	0	0
2022/10/17	R035	02/02/2023	11.05	Call	Bond Future	880.7600	0.8808	906.1800	0.9062	2.886	0	0	976
2022/10/17	R035	02/02/2023	11.05	Put	Bond Future	5,550.9200	5.5509	5,365.6700	5.3657	(3.337)	0	0	0
2022/10/17	R035	02/02/2023	11.06	Call	Bond Future	895.6100	0.8956	921.4800	0.9215	2.889	0	0	0
2022/10/17	R035	02/02/2023	11.06	Put	Bond Future	5,506.8200	5.5068	5,322.0200	5.3220	(3.356)	0	0	582
2022/10/17	R035	02/02/2023	10.86	Call	Bond Future	630.6100	0.6306	648.4200	0.6484	2.824	0	0	0
2022/10/17	R035	02/02/2023	10.86	Put	Bond Future	6,431.7300	6.4317	6,238.8700	6.2389	(2.999)	0	0	0

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2022/10/17	R035	02/02/2023	10.87	Call	Bond Future	642.4400	0.6424	660.6100	0.6606	2.828	0	0	0
2022/10/17	R035	02/02/2023	10.87	Put	Bond Future	6,383.5100	6.3835	6,191.0100	6.1910	(3.016)	0	0	0
2022/10/17	R035	02/02/2023	10.30	Call	Bond Future	217.3800	0.2174	222.0100	0.2220	2.130	0	0	976
2022/10/17	R035	02/02/2023	10.64	Call	Bond Future	420.3500	0.4203	431.4500	0.4315	2.641	0	0	388
2022/10/17	R035	02/02/2023	9.85	Put	Bond Future	12,259.6300	12.2596	12,049.8500	12.0498	(1.711)	0	0	0
2022/10/17	R035	04/05/2023	11.22	Put	Bond Future	6,077.5400	6.0775	5,911.2300	5.9112	(2.736)	0	0	0
2022/10/17	R035	04/05/2023	12.46	Call	Bond Future	4,994.7400	4.9947	5,102.7900	5.1028	2.163	0	0	0
2022/10/17	R035	04/05/2023	12.46	Put	Bond Future	2,618.6600	2.6187	2,512.4700	2.5125	(4.055)	0	0	388
2022/10/17	R035	04/05/2023	13.18	Call	Bond Future	7,514.1700	7.5142	7,652.5100	7.6525	1.841	0	0	0
2022/10/17	R035	04/05/2023	13.18	Put	Bond Future	1,576.9600	1.5770	1,501.0600	1.5011	(4.813)	0	0	491
2022/10/17	R035	04/05/2023	11.17	Call	Bond Future	1,631.7500	1.6318	1,677.4700	1.6775	2.802	0	0	491
2022/10/17	R035	04/05/2023	11.20	Call	Bond Future	1,686.6100	1.6866	1,733.6500	1.7337	2.789	0	0	0
2022/10/17	R035	04/05/2023	11.21	Call	Bond Future	1,705.1400	1.7051	1,752.6200	1.7526	2.785	0	0	0
2022/10/17	R035	04/05/2023	10.60	Call	Bond Future	856.6800	0.8567	881.4400	0.8814	2.890	0	0	388
2022/10/17	R035	04/05/2023	10.60	Put	Bond Future	8,886.3400	8.8863	8,696.8600	8.6969	(2.132)	0	0	0
2022/10/17	R035	04/05/2023			Bond Future	12.0054	82.1634	11.9653	82.3777	(0.334)	0.0000	0.0000	0
2022/10/17	R035	04/05/2023	11.22	Call	Bond Future	1,723.7900	1.7238	1,771.7200	1.7717	2.781	0	0	0
2022/10/17	R035	04/05/2023	11.17	Put	Bond Future	6,273.8900	6.2739	6,105.3700	6.1054	(2.686)	0	0	0
2022/10/17	R035	04/05/2023	11.20	Put	Bond Future	6,155.5500	6.1555	5,988.3500	5.9884	(2.716)	0	0	0
2022/10/17	R035	04/05/2023	11.21	Put	Bond Future	6,116.4600	6.1165	5,949.7000	5.9497	(2.726)	0	0	0
2022/10/17	R035	04/05/2023	9.85	Call	Bond Future	316.4800	0.3165	325.2100	0.3252	2.758	0	0	388
2022/10/17	R035	04/05/2023	9.85	Put	Bond Future	13,097.5600	13.0976	12,892.0500	12.8920	(1.569)	0	0	0
2022/10/17	R035	04/05/2023	10.42	Call	Bond Future	687.4300	0.6874	707.2300	0.7072	2.880	0	0	491
2022/10/17	R035	04/05/2023	10.42	Put	Bond Future	9,826.1000	9.8261	9,631.6600	9.6317	(1.979)	0	0	0
2022/10/17	R035	03/08/2023	12.00	Call	Bond Future	3,649.0500	3.6490	3,737.7500	3.7377	2.431	0	0	0
2022/10/17	R035	03/08/2023	12.00	Put	Bond Future	4,357.5600	4.3576	4,227.8600	4.2279	(2.976)	0	0	0
2022/10/17	R035	03/08/2023			Bond Future	12.1345	83.8866	12.0929	84.1050	(0.343)	0.0000	0.0000	0
2022/10/17	R035	03/08/2023	11.98	Call	Bond Future	3,595.4200	3.5954	3,683.2100	3.6832	2.442	0	0	0
2022/10/17	R035	03/08/2023	11.98	Put	Bond Future	4,410.0400	4.4100	4,279.4300	4.2794	(2.962)	0	0	0
2022/10/17	R035	03/08/2023	11.99	Call	Bond Future	3,622.3400	3.6223	3,710.5900	3.7106	2.436	0	0	0
2022/10/17	R035	03/08/2023	11.99	Put	Bond Future	4,383.8800	4.3839	4,253.7300	4.2537	(2.969)	0	0	0
2022/10/17	R035	02/11/2023	11.41	Call	Bond Future	1,888.1600	1.8882	1,950.0600	1.9501	3.278	0	0	0
2022/10/17	R035	02/11/2023	11.41	Put	Bond Future	6,493.6000	6.4936	6,332.6100	6.3326	(2.479)	0	0	0
2022/10/17	R035	02/11/2023	11.42	Call	Bond Future	1,906.2700	1.9063	1,968.6200	1.9686	3.271	0	0	0
2022/10/17	R035	02/11/2023	11.42	Put	Bond Future	6,456.2000	6.4562	6,295.6600	6.2957	(2.487)	0	0	0
2022/10/17	R035	02/11/2023			Bond Future	12.2726	81.1476	12.2292	81.3705	(0.353)	0.0000	0.0000	0
2022/10/17	R035	02/11/2023	11.43	Call	Bond Future	1,924.4800	1.9245	1,987.2900	1.9873	3.264	0	0	0
2022/10/17	R035	02/11/2023	11.43	Put	Bond Future	6,418.9400	6.4189	6,258.8600	6.2589	(2.494)	0	0	0
2022/10/17	R186	03/11/2022	8.53	Call	Bond Future	6.5100	0.0065	5.1400	0.0051	(21.045)	0	0	0
2022/10/17	R186	03/11/2022	8.53	Put	Bond Future	2,433.3000	2.4333	2,301.6300	2.3016	(5.411)	0	0	0
2022/10/17	R186	03/11/2022	8.54	Call	Bond Future	7.3700	0.0074	5.8800	0.0059	(20.217)	0	0	0
2022/10/17	R186	03/11/2022	8.54	Put	Bond Future	2,398.6100	2.3986	2,266.8200	2.2668	(5.494)	0	0	0
2022/10/17	R186	03/11/2022	8.91	Put	Bond Future	1,244.9200	1.2449	1,112.2300	1.1122	(10.659)	0	0	4,310
2022/10/17	R186	03/11/2022			Bond Future	9.2224	108.2911	9.1847	108.4214	(0.409)	0.0000	0.0000	36,889
2022/10/17	R186	03/11/2022	8.23	Call	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	4,310
2022/10/17	R186	03/11/2022	8.23	Put	Bond Future	3,500.1500	3.5001	3,369.8300	3.3698	(3.723)	0	0	0
2022/10/17	R186	03/11/2022	8.55	Call	Bond Future	8.3300	0.0083	6.7100	0.0067	(19.448)	0	0	0

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2022/10/17	R186	03/11/2022	8.55	Put	Bond Future	2,364.0400	2.3640	2,232.1200	2.2321	(5.580)	0	0	0
2022/10/17	R186	03/11/2022	8.91	Call	Bond Future	158.5800	0.1586	156.1900	0.1562	(1.507)	0	0	0
2022/10/17	R186	02/02/2023	8.33	Call	Bond Future	342.0300	0.3420	352.9400	0.3529	3.190	0	0	0
2022/10/17	R186	02/02/2023	8.33	Put	Bond Future	3,751.5800	3.7516	3,631.8100	3.6318	(3.193)	0	0	0
2022/10/17	R186	02/02/2023	8.32	Call	Bond Future	336.4500	0.3365	347.1400	0.3471	3.177	0	0	0
2022/10/17	R186	02/02/2023	8.32	Put	Bond Future	3,779.9400	3.7799	3,659.9500	3.6600	(3.174)	0	0	0
2022/10/17	R186	02/02/2023			Bond Future	9.3553	105.0065	9.3152	105.1372	(0.428)	0.0000	0.0000	65,512
2022/10/17	R186	02/02/2023	8.34	Call	Bond Future	347.5400	0.3475	358.6600	0.3587	3.200	0	0	0
2022/10/17	R186	02/02/2023	8.34	Put	Bond Future	3,723.1600	3.7232	3,603.6000	3.6036	(3.211)	0	0	0
2022/10/17	R186	04/05/2023	8.83	Put	Bond Future	2,786.3300	2.7863	2,686.9800	2.6870	(3.566)	0	0	0
2022/10/17	R186	04/05/2023	8.84	Call	Bond Future	876.9900	0.8770	910.3500	0.9103	3.804	0	0	0
2022/10/17	R186	04/05/2023			Bond Future	9.4487	107.1472	9.4056	107.2796	(0.456)	0.0000	0.0000	0
2022/10/17	R186	04/05/2023	8.83	Call	Bond Future	866.7900	0.8668	899.8200	0.8998	3.811	0	0	0
2022/10/17	R186	04/05/2023	8.84	Put	Bond Future	2,765.1600	2.7652	2,666.1400	2.6661	(3.581)	0	0	0
2022/10/17	R186	04/05/2023	8.82	Call	Bond Future	856.3800	0.8564	889.0800	0.8891	3.818	0	0	0
2022/10/17	R186	04/05/2023	8.82	Put	Bond Future	2,807.3100	2.8073	2,707.6300	2.7076	(3.551)	0	0	0
2022/10/17	R186	03/08/2023	9.74	Call	Bond Future	2,327.0500	2.3271	2,392.4700	2.3925	2.811	0	0	0
2022/10/17	R186	03/08/2023	9.74	Put	Bond Future	1,732.2500	1.7322	1,662.9600	1.6630	(4.000)	0	0	0
2022/10/17	R186	03/08/2023	9.73	Put	Bond Future	1,743.6500	1.7437	1,674.0700	1.6741	(3.990)	0	0	0
2022/10/17	R186	03/08/2023			Bond Future	9.5324	104.0868	9.4856	104.2215	(0.491)	0.0000	0.0000	0
2022/10/17	R186	03/08/2023	9.75	Call	Bond Future	2,344.6200	2.3446	2,410.3400	2.4103	2.803	0	0	0
2022/10/17	R186	03/08/2023	9.75	Put	Bond Future	1,721.2800	1.7213	1,652.2900	1.6523	(4.008)	0	0	0
2022/10/17	R186	03/08/2023	9.73	Call	Bond Future	2,309.9000	2.3099	2,375.0300	2.3750	2.820	0	0	0
2022/10/17	R186	02/11/2023	9.40	Call	Bond Future	1,616.7200	1.6167	1,673.1200	1.6731	3.489	0	0	0
2022/10/17	R186	02/11/2023	9.40	Put	Bond Future	2,217.8900	2.2179	2,136.8900	2.1369	(3.652)	0	0	0
2022/10/17	R186	02/11/2023	9.15	Call	Bond Future	1,290.8600	1.2909	1,339.5800	1.3396	3.774	0	0	1,715
2022/10/17	R186	02/11/2023			Bond Future	9.6233	106.2806	9.5721	106.4180	(0.532)	0.0000	0.0000	0
2022/10/17	R186	02/11/2023	10.42	Call	Bond Future	3,336.6800	3.3367	3,420.9300	3.4209	2.525	0	0	0
2022/10/17	R186	02/11/2023	10.42	Put	Bond Future	1,227.8600	1.2279	1,174.7100	1.1747	(4.329)	0	0	1,715
2022/10/17	R186	02/11/2023	9.38	Call	Bond Future	1,588.6800	1.5887	1,644.4700	1.6445	3.512	0	0	0
2022/10/17	R186	02/11/2023	9.38	Put	Bond Future	2,243.9000	2.2439	2,162.2900	2.1623	(3.637)	0	0	0
2022/10/17	R186	02/11/2023	9.39	Call	Bond Future	1,602.6700	1.6027	1,658.7700	1.6588	3.500	0	0	0
2022/10/17	R186	02/11/2023	9.39	Put	Bond Future	2,230.8600	2.2309	2,149.5600	2.1496	(3.644)	0	0	0
2022/10/17	R186	02/11/2023	9.15	Put	Bond Future	2,570.2700	2.5703	2,481.5900	2.4816	(3.450)	0	0	0
2022/10/17	R197	03/11/2022			Bond Future	335.6460	335.6460	335.7723	335.7723	0.038	0.0000	0.0000	549
2022/10/17	R197	02/02/2023			Bond Future	333.0682	333.0682	333.1904	333.1904	0.037	0.0000	0.0000	294
2022/10/17	R197	04/05/2023			Bond Future	339.9321	339.9321	340.0540	340.0540	0.036	0.0000	0.0000	0
2022/10/17	R197	03/08/2023			Bond Future	337.9666	337.9666	338.0898	338.0898	0.036	0.0000	0.0000	0
2022/10/17	R197	02/11/2023			Bond Future	345.1598	345.1598	345.2853	345.2853	0.036	0.0000	0.0000	0
2022/10/17	R202	03/11/2022			Bond Future	247.8858	247.8858	247.3320	247.3320	(0.223)	0.0000	0.0000	5,616
2022/10/17	R202	02/02/2023			Bond Future	247.8295	247.8295	247.2606	247.2606	(0.230)	0.0000	0.0000	6,655
2022/10/17	R202	04/05/2023			Bond Future	252.9361	252.9361	252.3533	252.3533	(0.230)	0.0000	0.0000	0
2022/10/17	R202	03/08/2023			Bond Future	253.4246	253.4246	252.8286	252.8286	(0.235)	0.0000	0.0000	0
2022/10/17	R202	02/11/2023			Bond Future	258.8176	258.8176	258.2089	258.2089	(0.235)	0.0000	0.0000	0
2022/10/17	R209	03/11/2022	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/17	R209	03/11/2022	9.25	Put	Bond Future	13,778.2200	13.7782	13,598.3800	13.5984	(1.305)	0	0	0
2022/10/17	R209	03/11/2022	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/17	R209	03/11/2022	9.50	Put	Bond Future	12,208.7100	12.2087	12,028.8700	12.0289	(1.473)	0	0	0
2022/10/17	R209	03/11/2022	12.00	Call	Bond Future	1,730.8300	1.7308	1,803.6500	1.8037	4.207	0	0	0
2022/10/17	R209	03/11/2022	12.00	Put	Bond Future	421.4800	0.4215	314.4600	0.3145	(25.391)	0	0	3,250
2022/10/17	R209	03/11/2022	11.03	Call	Bond Future	49.3400	0.0493	40.9900	0.0410	(16.923)	0	0	0
2022/10/17	R209	03/11/2022	11.03	Put	Bond Future	3,549.0700	3.5491	3,360.8800	3.3609	(5.303)	0	0	0
2022/10/17	R209	03/11/2022	10.50	Put	Bond Future	6,352.2900	6.3523	6,171.8900	6.1719	(2.840)	0	0	0
2022/10/17	R209	03/11/2022	10.90	Put	Bond Future	4,205.4000	4.2054	4,020.4800	4.0205	(4.397)	0	0	0
2022/10/17	R209	03/11/2022			Bond Future	11.7256	64.1083	11.6886	64.2881	(0.316)	0.0000	0.0000	15,753
2022/10/17	R209	03/11/2022	10.00	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	3,250
2022/10/17	R209	03/11/2022	10.00	Put	Bond Future	9,198.4600	9.1985	9,018.6000	9.0186	(1.955)	0	0	6,000
2022/10/17	R209	03/11/2022	11.50	Call	Bond Future	447.9400	0.4479	443.8400	0.4438	(0.915)	0	0	1,136
2022/10/17	R209	03/11/2022	11.50	Put	Bond Future	1,554.0800	1.5541	1,370.1400	1.3701	(11.836)	0	0	0
2022/10/17	R209	03/11/2022	11.01	Call	Bond Future	43.7600	0.0438	35.9300	0.0359	(17.893)	0	0	0
2022/10/17	R209	03/11/2022	11.01	Put	Bond Future	3,648.1000	3.6481	3,460.4300	3.4604	(5.144)	0	0	0
2022/10/17	R209	03/11/2022	11.02	Call	Bond Future	46.4800	0.0465	38.3900	0.0384	(17.405)	0	0	0
2022/10/17	R209	03/11/2022	11.02	Put	Bond Future	3,598.4900	3.5985	3,410.5600	3.4106	(5.222)	0	0	0
2022/10/17	R209	03/11/2022	10.50	Call	Bond Future	1.2100	0.0012	0.6500	0.0007	(46.281)	0	0	0
2022/10/17	R209	03/11/2022	10.90	Call	Bond Future	21.5900	0.0216	16.5100	0.0165	(23.529)	0	0	1,136
2022/10/17	R209	03/11/2022	11.00	Call	Bond Future	41.1700	0.0412	33.6100	0.0336	(18.363)	0	0	0
2022/10/17	R209	03/11/2022	11.00	Put	Bond Future	3,697.9000	3.6979	3,510.5000	3.5105	(5.068)	0	0	5,000
2022/10/17	R209	02/02/2023	10.79	Call	Bond Future	488.3400	0.4883	501.8000	0.5018	2.756	0	0	0
2022/10/17	R209	02/02/2023	10.80	Put	Bond Future	5,854.9600	5.8550	5,686.7700	5.6868	(2.873)	0	0	0
2022/10/17	R209	02/02/2023	10.78	Call	Bond Future	478.9800	0.4790	492.1600	0.4922	2.752	0	0	0
2022/10/17	R209	02/02/2023			Bond Future	11.8632	65.3017	11.8250	65.4837	(0.322)	0.0000	0.0000	21,655
2022/10/17	R209	02/02/2023	10.79	Put	Bond Future	5,898.8400	5.8988	5,730.3600	5.7304	(2.856)	0	0	0
2022/10/17	R209	02/02/2023	10.80	Call	Bond Future	497.8200	0.4978	511.5700	0.5116	2.762	0	0	0
2022/10/17	R209	02/02/2023	10.78	Put	Bond Future	5,942.9100	5.9429	5,774.1500	5.7741	(2.840)	0	0	0
2022/10/17	R209	04/05/2023	11.09	Call	Bond Future	1,332.6100	1.3326	1,369.9400	1.3699	2.801	0	0	0
2022/10/17	R209	04/05/2023	11.09	Put	Bond Future	5,714.5100	5.7145	5,566.7800	5.5668	(2.585)	0	0	0
2022/10/17	R209	04/05/2023	11.10	Call	Bond Future	1,347.8400	1.3478	1,385.5500	1.3856	2.798	0	0	0
2022/10/17	R209	04/05/2023	11.10	Put	Bond Future	5,678.3100	5.6783	5,530.9600	5.5310	(2.595)	0	0	0
2022/10/17	R209	04/05/2023	10.00	Call	Bond Future	351.4600	0.3515	361.1700	0.3612	2.763	0	0	8,500
2022/10/17	R209	04/05/2023	10.00	Put	Bond Future	10,681.8900	10.6819	10,506.5400	10.5065	(1.642)	0	0	0
2022/10/17	R209	04/05/2023			Bond Future	11.9826	63.4796	11.9432	63.6647	(0.329)	0.0000	0.0000	3,450
2022/10/17	R209	04/05/2023	11.11	Call	Bond Future	1,363.1800	1.3632	1,401.2700	1.4013	2.794	0	0	0
2022/10/17	R209	04/05/2023	11.11	Put	Bond Future	5,642.2900	5.6423	5,495.3200	5.4953	(2.605)	0	0	0
2022/10/17	R209	04/05/2023	12.50	Call	Bond Future	4,531.5100	4.5315	4,627.8100	4.6278	2.125	0	0	0
2022/10/17	R209	04/05/2023	12.50	Put	Bond Future	2,174.0900	2.1741	2,085.3300	2.0853	(4.083)	0	0	8,500
2022/10/17	R209	04/05/2023	11.00	Call	Bond Future	1,200.6100	1.2006	1,234.6700	1.2347	2.837	0	0	0
2022/10/17	R209	04/05/2023	11.00	Put	Bond Future	6,047.7900	6.0478	5,896.7900	5.8968	(2.497)	0	0	11,000
2022/10/17	R209	03/08/2023	11.94	Call	Bond Future	3,138.3100	3.1383	3,214.3700	3.2144	2.424	0	0	0
2022/10/17	R209	03/08/2023	11.95	Put	Bond Future	3,846.2800	3.8463	3,734.0200	3.7340	(2.919)	0	0	0
2022/10/17	R209	03/08/2023	11.93	Call	Bond Future	3,115.1700	3.1152	3,190.8400	3.1908	2.429	0	0	0
2022/10/17	R209	03/08/2023			Bond Future	12.0973	64.8111	12.0565	64.9998	(0.338)	0.0000	0.0000	0
2022/10/17	R209	03/08/2023	11.94	Put	Bond Future	3,869.6700	3.8697	3,757.0100	3.7570	(2.911)	0	0	0
2022/10/17	R209	03/08/2023	11.95	Call	Bond Future	3,161.7500	3.1618	3,238.2100	3.2382	2.418	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
2022/10/17	R209	03/08/2023	11.93	Put	Bond Future	3,893.4200	3.8934	3,780.3700	3.7804	(2.904)	0	0	0
2022/10/17	R209	02/11/2023	11.34	Call	Bond Future	1,641.7700	1.6418	1,694.8300	1.6948	3.232	0	0	0
2022/10/17	R209	02/11/2023	11.34	Put	Bond Future	5,803.0700	5.8031	5,663.5300	5.6635	(2.405)	0	0	0
2022/10/17	R209	02/11/2023	11.33	Call	Bond Future	1,626.2000	1.6262	1,678.8600	1.6789	3.238	0	0	0
2022/10/17	R209	02/11/2023	11.33	Put	Bond Future	5,837.1700	5.8372	5,697.2300	5.6972	(2.397)	0	0	0
2022/10/17	R209	02/11/2023			Bond Future	12.2165	63.0244	12.1741	63.2170	(0.347)	0.0000	0.0000	0
2022/10/17	R209	02/11/2023	11.35	Call	Bond Future	1,657.6700	1.6577	1,711.1200	1.7111	3.224	0	0	0
2022/10/17	R209	02/11/2023	11.35	Put	Bond Future	5,769.3500	5.7693	5,630.2000	5.6302	(2.412)	0	0	0
2022/10/17	R210	03/11/2022			Bond Future	225.2054	225.2054	225.6345	225.6345	0.191	0.0000	0.0000	103
2022/10/17	R210	02/02/2023			Bond Future	229.4535	229.4535	229.8864	229.8864	0.189	0.0000	0.0000	372
2022/10/17	R210	04/05/2023			Bond Future	231.0798	231.0798	231.5198	231.5198	0.190	0.0000	0.0000	0
2022/10/17	R210	03/08/2023			Bond Future	235.9740	235.9740	236.4225	236.4225	0.190	0.0000	0.0000	0
2022/10/17	R210	02/11/2023			Bond Future	237.7907	237.7907	238.2486	238.2486	0.193	0.0000	0.0000	0
2022/10/17	R213	03/11/2022	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	476
2022/10/17	R213	03/11/2022	9.19	Put	Bond Future	9,864.3900	9.8644	9,672.1200	9.6721	(1.949)	0	0	0
2022/10/17	R213	03/11/2022	10.38	Call	Bond Future	0.6900	0.0007	0.4700	0.0005	(31.884)	0	0	0
2022/10/17	R213	03/11/2022	10.38	Put	Bond Future	3,880.8100	3.8808	3,688.3200	3.6883	(4.960)	0	0	0
2022/10/17	R213	03/11/2022	10.39	Call	Bond Future	0.8500	0.0009	0.5900	0.0006	(30.588)	0	0	0
2022/10/17	R213	03/11/2022	10.39	Put	Bond Future	3,832.9300	3.8329	3,640.4000	3.6404	(5.023)	0	0	0
2022/10/17	R213	03/11/2022	10.37	Call	Bond Future	0.5600	0.0006	0.3700	0.0004	(33.929)	0	0	0
2022/10/17	R213	03/11/2022	10.37	Put	Bond Future	3,928.7600	3.9288	3,736.3000	3.7363	(4.899)	0	0	200
2022/10/17	R213	03/11/2022			Bond Future	11.2129	78.9160	11.1704	79.1082	(0.379)	0.0000	0.0000	33,027
2022/10/17	R213	03/11/2022	9.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/10/17	R213	03/11/2022	9.13	Put	Bond Future	10,180.6600	10.1807	9,988.3900	9.9884	(1.889)	0	0	0
2022/10/17	R213	03/11/2022	9.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/17	R213	03/11/2022	9.84	Put	Bond Future	6,528.9600	6.5290	6,336.6900	6.3367	(2.945)	0	0	476
2022/10/17	R213	03/11/2022	10.40	Call	Bond Future	1.0400	0.0010	0.7300	0.0007	(29.808)	0	0	0
2022/10/17	R213	03/11/2022	10.40	Put	Bond Future	3,785.1100	3.7851	3,592.5300	3.5925	(5.088)	0	0	0
2022/10/17	R213	03/11/2022	9.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/17	R213	03/11/2022	9.98	Put	Bond Future	5,831.8100	5.8318	5,639.5400	5.6395	(3.297)	0	0	200
2022/10/17	R213	03/11/2022	10.19	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2022/10/17	R213	03/11/2022	10.19	Put	Bond Future	4,799.8400	4.7998	4,607.5700	4.6076	(4.006)	0	0	476
2022/10/17	R213	02/02/2023	10.43	Put	Bond Future	4,877.0800	4.8771	4,704.3100	4.7043	(3.542)	0	0	0
2022/10/17	R213	02/02/2023	12.20	Call	Bond Future	4,419.9800	4.4200	4,541.4600	4.5415	2.748	0	0	0
2022/10/17	R213	02/02/2023	12.20	Put	Bond Future	909.2000	0.9092	836.3100	0.8363	(8.017)	0	0	912
2022/10/17	R213	02/02/2023	10.22	Put	Bond Future	5,700.8900	5.7009	5,521.2100	5.5212	(3.152)	0	0	0
2022/10/17	R213	02/02/2023	10.23	Call	Bond Future	402.1500	0.4022	417.1100	0.4171	3.720	0	0	0
2022/10/17	R213	02/02/2023	10.35	Call	Bond Future	495.9400	0.4959	514.6800	0.5147	3.779	0	0	0
2022/10/17	R213	02/02/2023	10.35	Put	Bond Future	5,182.2100	5.1822	5,006.5800	5.0066	(3.389)	0	0	476
2022/10/17	R213	02/02/2023	10.01	Call	Bond Future	281.4500	0.2814	291.1700	0.2912	3.454	0	0	0
2022/10/17	R213	02/02/2023			Bond Future	11.3769	80.3850	11.3328	80.5794	(0.388)	0.0000	0.0000	31,763
2022/10/17	R213	02/02/2023	10.43	Call	Bond Future	568.6900	0.5687	590.2900	0.5903	3.798	0	0	912
2022/10/17	R213	02/02/2023	10.22	Call	Bond Future	395.8200	0.3958	410.5100	0.4105	3.711	0	0	0
2022/10/17	R213	02/02/2023	10.23	Put	Bond Future	5,659.4100	5.6594	5,480.0000	5.4800	(3.170)	0	0	0
2022/10/17	R213	02/02/2023	9.16	Call	Bond Future	57.8600	0.0579	58.8900	0.0589	1.780	0	0	476
2022/10/17	R213	02/02/2023	9.16	Put	Bond Future	10,636.2800	10.6363	10,442.9400	10.4429	(1.818)	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
2022/10/17	R213	02/02/2023	10.01	Put	Bond Future	6,598.7100	6.5987	6,414.0600	6.4141	(2.798)	0	0	476
2022/10/17	R213	02/02/2023	10.21	Call	Bond Future	389.5700	0.3896	403.9900	0.4040	3.702	0	0	0
2022/10/17	R213	02/02/2023	10.21	Put	Bond Future	5,742.4900	5.7425	5,562.5400	5.5625	(3.134)	0	0	0
2022/10/17	R213	04/05/2023	10.75	Call	Bond Future	1,333.6900	1.3337	1,380.8800	1.3809	3.538	0	0	0
2022/10/17	R213	04/05/2023	10.75	Put	Bond Future	4,688.8500	4.6888	4,538.3800	4.5384	(3.209)	0	0	0
2022/10/17	R213	04/05/2023			Bond Future	11.5115	78.4694	11.4655	78.6670	(0.400)	0.0000	0.0000	0
2022/10/17	R213	04/05/2023	10.74	Call	Bond Future	1,319.5700	1.3196	1,366.3300	1.3663	3.544	0	0	0
2022/10/17	R213	04/05/2023	10.74	Put	Bond Future	4,720.0200	4.7200	4,569.1200	4.5691	(3.197)	0	0	0
2022/10/17	R213	04/05/2023	10.73	Call	Bond Future	1,305.3400	1.3053	1,351.6800	1.3517	3.550	0	0	0
2022/10/17	R213	04/05/2023	10.73	Put	Bond Future	4,751.1000	4.7511	4,599.7800	4.5998	(3.185)	0	0	0
2022/10/17	R213	03/08/2023	11.62	Put	Bond Future	3,141.4200	3.1414	3,028.6900	3.0287	(3.589)	0	0	0
2022/10/17	R213	03/08/2023	11.63	Call	Bond Future	3,063.3000	3.0633	3,152.4900	3.1525	2.912	0	0	0
2022/10/17	R213	03/08/2023			Bond Future	11.6440	80.1146	11.5959	80.3161	(0.413)	0.0000	0.0000	0
2022/10/17	R213	03/08/2023	11.62	Call	Bond Future	3,040.7800	3.0408	3,129.5400	3.1295	2.919	0	0	0
2022/10/17	R213	03/08/2023	11.63	Put	Bond Future	3,122.0800	3.1221	3,009.7800	3.0098	(3.597)	0	0	0
2022/10/17	R213	03/08/2023	11.61	Call	Bond Future	3,018.0300	3.0180	3,106.3700	3.1064	2.927	0	0	0
2022/10/17	R213	03/08/2023	11.61	Put	Bond Future	3,160.5700	3.1606	3,047.4200	3.0474	(3.580)	0	0	0
2022/10/17	R213	02/11/2023	11.13	Call	Bond Future	1,675.9200	1.6759	1,742.0100	1.7420	3.944	0	0	0
2022/10/17	R213	02/11/2023	11.13	Put	Bond Future	4,420.6900	4.4207	4,281.1700	4.2812	(3.156)	0	0	0
2022/10/17	R213	02/11/2023			Bond Future	11.7891	78.2481	11.7387	78.4537	(0.428)	0.0000	0.0000	0
2022/10/17	R213	02/11/2023	11.12	Call	Bond Future	1,660.2600	1.6603	1,725.9000	1.7259	3.954	0	0	0
2022/10/17	R213	02/11/2023	11.12	Put	Bond Future	4,447.6200	4.4476	4,307.6500	4.3076	(3.147)	0	0	0
2022/10/17	R213	02/11/2023	11.11	Call	Bond Future	1,644.6800	1.6447	1,709.8700	1.7099	3.964	0	0	0
2022/10/17	R213	02/11/2023	11.11	Put	Bond Future	4,474.6600	4.4747	4,334.2400	4.3342	(3.138)	0	0	0
2022/10/17	R214	03/11/2022	11.34	Call	Bond Future	158.6300	0.1586	148.6100	0.1486	(6.317)	0	0	0
2022/10/17	R214	03/11/2022	11.36	Put	Bond Future	2,634.0200	2.6340	2,412.3500	2.4124	(8.416)	0	0	0
2022/10/17	R214	03/11/2022			Bond Future	11.8341	61.6347	11.7921	61.8465	(0.355)	0.0000	0.0000	16,475
2022/10/17	R214	03/11/2022	11.34	Put	Bond Future	2,725.3800	2.7254	2,503.5400	2.5035	(8.140)	0	0	0
2022/10/17	R214	03/11/2022	11.35	Call	Bond Future	166.4100	0.1664	156.4600	0.1565	(5.979)	0	0	0
2022/10/17	R214	03/11/2022	11.35	Put	Bond Future	2,679.5300	2.6795	2,457.7600	2.4578	(8.276)	0	0	0
2022/10/17	R214	03/11/2022	11.36	Call	Bond Future	174.4700	0.1745	164.6200	0.1646	(5.646)	0	0	0
2022/10/17	R214	02/02/2023	11.10	Call	Bond Future	725.4000	0.7254	752.4000	0.7524	3.722	0	0	1,600
2022/10/17	R214	02/02/2023	11.07	Call	Bond Future	687.9000	0.6879	713.5100	0.7135	3.723	0	0	0
2022/10/17	R214	02/02/2023	11.07	Put	Bond Future	5,386.0200	5.3860	5,197.0700	5.1971	(3.508)	0	0	0
2022/10/17	R214	02/02/2023	11.08	Call	Bond Future	700.2500	0.7003	726.3200	0.7263	3.723	0	0	0
2022/10/17	R214	02/02/2023	11.08	Put	Bond Future	5,342.8500	5.3428	5,154.3600	5.1544	(3.528)	0	0	0
2022/10/17	R214	02/02/2023			Bond Future	11.9666	62.7820	11.9233	62.9966	(0.362)	0.0000	0.0000	70,946
2022/10/17	R214	02/02/2023	11.10	Put	Bond Future	5,257.1600	5.2572	5,069.6000	5.0696	(3.568)	0	0	0
2022/10/17	R214	02/02/2023	11.80	Call	Bond Future	2,003.0000	2.0030	2,071.5900	2.0716	3.424	0	0	1,600
2022/10/17	R214	02/02/2023	11.80	Put	Bond Future	2,834.6800	2.8347	2,688.7100	2.6887	(5.149)	0	0	0
2022/10/17	R214	02/02/2023	11.09	Call	Bond Future	712.7600	0.7128	739.2800	0.7393	3.721	0	0	0
2022/10/17	R214	02/02/2023	11.09	Put	Bond Future	5,299.9000	5.2999	5,111.8600	5.1119	(3.548)	0	0	0
2022/10/17	R214	04/05/2023	11.37	Call	Bond Future	1,732.5700	1.7326	1,788.5000	1.7885	3.228	0	0	0
2022/10/17	R214	04/05/2023	11.37	Put	Bond Future	5,330.2700	5.3303	5,167.7900	5.1678	(3.048)	0	0	0
2022/10/17	R214	04/05/2023	11.36	Call	Bond Future	1,714.5100	1.7145	1,769.9600	1.7700	3.234	0	0	0
2022/10/17	R214	04/05/2023	11.36	Put	Bond Future	5,365.6000	5.3656	5,202.6400	5.2026	(3.037)	0	0	0
2022/10/17	R214	04/05/2023			Bond Future	12.0758	60.7618	12.0311	60.9802	(0.370)	0.0000	0.0000	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
2022/10/17	R214	04/05/2023	11.38	Call	Bond Future	1,750.7300	1.7507	1,807.1500	1.8072	3.223	0	0	0
2022/10/17	R214	04/05/2023	11.38	Put	Bond Future	5,295.1100	5.2951	5,133.1200	5.1331	(3.059)	0	0	0
2022/10/17	R214	03/08/2023	12.15	Call	Bond Future	3,699.4100	3.6994	3,797.8000	3.7978	2.660	0	0	0
2022/10/17	R214	03/08/2023	12.15	Put	Bond Future	3,853.4000	3.8534	3,729.0100	3.7290	(3.228)	0	0	0
2022/10/17	R214	03/08/2023	12.14	Call	Bond Future	3,674.2500	3.6743	3,772.1800	3.7722	2.665	0	0	0
2022/10/17	R214	03/08/2023	12.14	Put	Bond Future	3,876.4700	3.8765	3,751.6200	3.7516	(3.221)	0	0	0
2022/10/17	R214	03/08/2023			Bond Future	12.1820	62.0360	12.1357	62.2588	(0.380)	0.0000	0.0000	0
2022/10/17	R214	03/08/2023	12.16	Call	Bond Future	3,724.8700	3.7249	3,823.7000	3.8237	2.653	0	0	0
2022/10/17	R214	03/08/2023	12.16	Put	Bond Future	3,830.7000	3.8307	3,706.7500	3.7068	(3.236)	0	0	0
2022/10/17	R214	02/11/2023	11.46	Call	Bond Future	2,082.1900	2.0822	2,151.3700	2.1514	3.322	0	0	0
2022/10/17	R214	02/11/2023	11.46	Put	Bond Future	6,245.5200	6.2455	6,087.3300	6.0873	(2.533)	0	0	0
2022/10/17	R214	02/11/2023	11.45	Put	Bond Future	6,280.6000	6.2806	6,121.9600	6.1220	(2.526)	0	0	0
2022/10/17	R214	02/11/2023			Bond Future	12.2942	60.0426	12.2463	60.2700	(0.390)	0.0000	0.0000	0
2022/10/17	R214	02/11/2023	11.47	Call	Bond Future	2,099.8400	2.0998	2,169.4600	2.1695	3.315	0	0	0
2022/10/17	R214	02/11/2023	11.47	Put	Bond Future	6,210.5800	6.2106	6,052.8300	6.0528	(2.540)	0	0	0
2022/10/17	R214	02/11/2023	11.45	Call	Bond Future	2,064.6200	2.0646	2,133.3500	2.1334	3.329	0	0	0
2022/10/17	R248	03/11/2022	10.60	Call	Bond Future	1.0100	0.0010	0.5700	0.0006	(43.564)	0	0	874
2022/10/17	R248	03/11/2022	10.60	Put	Bond Future	8,621.0100	8.6210	8,326.6900	8.3267	(3.414)	0	0	0
2022/10/17	R248	03/11/2022	10.70	Call	Bond Future	2.2500	0.0023	1.3900	0.0014	(38.222)	0	0	0
2022/10/17	R248	03/11/2022	10.70	Put	Bond Future	7,875.3400	7.8753	7,580.6000	7.5806	(3.743)	0	0	0
2022/10/17	R248	03/11/2022	11.32	Call	Bond Future	160.7400	0.1607	151.6700	0.1517	(5.643)	0	0	0
2022/10/17	R248	03/11/2022	11.20	Call	Bond Future	84.4800	0.0845	75.7500	0.0758	(10.334)	0	0	0
2022/10/17	R248	03/11/2022	11.20	Put	Bond Future	4,389.8400	4.3898	4,087.2300	4.0872	(6.893)	0	0	0
2022/10/17	R248	03/11/2022	11.30	Put	Bond Future	3,768.8300	3.7688	3,465.7200	3.4657	(8.043)	0	0	0
2022/10/17	R248	03/11/2022	11.31	Put	Bond Future	3,708.8700	3.7089	3,405.8200	3.4058	(8.171)	0	0	0
2022/10/17	R248	03/11/2022			Bond Future	11.8582	76.8465	11.8112	77.1404	(0.397)	0.0000	0.0000	86,316
2022/10/17	R248	03/11/2022	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/17	R248	03/11/2022	10.00	Put	Bond Future	13,353.8100	13.3538	13,059.9300	13.0599	(2.201)	0	0	0
2022/10/17	R248	03/11/2022	11.32	Put	Bond Future	3,649.3400	3.6493	3,346.3900	3.3464	(8.302)	0	0	0
2022/10/17	R248	03/11/2022	11.90	Call	Bond Future	1,344.2100	1.3442	1,416.1500	1.4162	5.352	0	0	0
2022/10/17	R248	03/11/2022	11.90	Put	Bond Future	1,084.8300	1.0848	862.8900	0.8629	(20.459)	0	0	0
2022/10/17	R248	03/11/2022	11.30	Call	Bond Future	145.1300	0.1451	135.9000	0.1359	(6.360)	0	0	874
2022/10/17	R248	03/11/2022	11.31	Call	Bond Future	152.7700	0.1528	143.6000	0.1436	(6.002)	0	0	0
2022/10/17	R248	02/02/2023	11.08	Call	Bond Future	842.5000	0.8425	880.8200	0.8808	4.548	0	0	0
2022/10/17	R248	02/02/2023	11.08	Put	Bond Future	6,764.9500	6.7650	6,505.4200	6.5054	(3.836)	0	0	0
2022/10/17	R248	02/02/2023	11.10	Put	Bond Future	6,656.2700	6.6563	6,398.0600	6.3981	(3.879)	0	0	0
2022/10/17	R248	02/02/2023	11.70	Call	Bond Future	2,158.0000	2.1580	2,246.8700	2.2469	4.118	0	0	2,542
2022/10/17	R248	02/02/2023	11.70	Put	Bond Future	3,944.4900	3.9445	3,735.5100	3.7355	(5.298)	0	0	0
2022/10/17	R248	02/02/2023	11.00	Call	Bond Future	726.7300	0.7267	760.0000	0.7600	4.578	0	0	2,542
2022/10/17	R248	02/02/2023	11.00	Put	Bond Future	7,211.3900	7.2114	6,946.8100	6.9468	(3.669)	0	0	0
2022/10/17	R248	02/02/2023			Bond Future	11.9864	78.3140	11.9379	78.6118	(0.405)	0.0000	0.0000	238,484
2022/10/17	R248	02/02/2023	11.10	Call	Bond Future	873.3200	0.8733	912.9600	0.9130	4.539	0	0	0
2022/10/17	R248	02/02/2023	11.06	Call	Bond Future	812.4100	0.8124	849.4300	0.8494	4.557	0	0	0
2022/10/17	R248	02/02/2023	11.06	Put	Bond Future	6,874.7800	6.8748	6,613.9500	6.6139	(3.794)	0	0	0
2022/10/17	R248	02/02/2023	11.07	Call	Bond Future	827.3600	0.8274	865.0300	0.8650	4.553	0	0	0
2022/10/17	R248	02/02/2023	11.07	Put	Bond Future	6,819.7100	6.8197	6,559.5300	6.5595	(3.815)	0	0	0
2022/10/17	R248	02/02/2023	10.40	Call	Bond Future	227.7400	0.2277	237.1300	0.2371	4.123	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/17	R248	02/02/2023	10.40	Put	Bond Future	11,154.9100	11.1549	10,866.4500	10.8664	(2.586)	0	0	0
2022/10/17	R248	04/05/2023	11.35	Call	Bond Future	2,061.6300	2.0616	2,139.7200	2.1397	3.788	0	0	0
2022/10/17	R248	04/05/2023	11.35	Put	Bond Future	6,821.9700	6.8220	6,596.8100	6.5968	(3.301)	0	0	0
2022/10/17	R248	04/05/2023			Bond Future	12.1001	75.4489	12.0498	75.7522	(0.416)	0.0000	0.0000	10,943
2022/10/17	R248	04/05/2023	11.33	Call	Bond Future	2,018.0300	2.0180	2,094.7800	2.0948	3.803	0	0	0
2022/10/17	R248	04/05/2023	11.33	Put	Bond Future	6,912.6400	6.9126	6,686.1400	6.6861	(3.277)	0	0	0
2022/10/17	R248	04/05/2023	11.34	Call	Bond Future	2,039.8600	2.0399	2,117.2900	2.1173	3.796	0	0	0
2022/10/17	R248	04/05/2023	11.34	Put	Bond Future	6,867.2900	6.8673	6,641.4700	6.6415	(3.288)	0	0	0
2022/10/17	R248	03/08/2023	12.11	Call	Bond Future	4,205.3000	4.2053	4,340.7700	4.3408	3.221	0	0	0
2022/10/17	R248	03/08/2023	12.11	Put	Bond Future	4,825.0300	4.8250	4,651.2000	4.6512	(3.603)	0	0	0
2022/10/17	R248	03/08/2023			Bond Future	12.2142	76.9937	12.1620	77.3030	(0.427)	0.0000	0.0000	0
2022/10/17	R248	03/08/2023	12.09	Call	Bond Future	4,144.4900	4.1445	4,278.6600	4.2787	3.237	0	0	0
2022/10/17	R248	03/08/2023	12.09	Put	Bond Future	4,884.2500	4.8843	4,709.1200	4.7091	(3.586)	0	0	0
2022/10/17	R248	03/08/2023	12.10	Call	Bond Future	4,174.8500	4.1749	4,309.6700	4.3097	3.229	0	0	0
2022/10/17	R248	03/08/2023	12.10	Put	Bond Future	4,854.5500	4.8545	4,680.0700	4.6801	(3.594)	0	0	0
2022/10/17	R248	02/11/2023	11.47	Call	Bond Future	2,262.3900	2.2624	2,356.6600	2.3567	4.167	0	0	0
2022/10/17	R248	02/11/2023	11.48	Call	Bond Future	2,283.5600	2.2836	2,378.4800	2.3785	4.157	0	0	0
2022/10/17	R248	02/11/2023	11.49	Put	Bond Future	7,457.4600	7.4575	7,237.2800	7.2373	(2.952)	0	0	0
2022/10/17	R248	02/11/2023			Bond Future	12.3247	74.1925	12.2705	74.5083	(0.439)	0.0000	0.0000	0
2022/10/17	R248	02/11/2023	11.47	Put	Bond Future	7,546.3100	7.5463	7,324.8200	7.3248	(2.935)	0	0	0
2022/10/17	R248	02/11/2023	11.48	Put	Bond Future	7,501.7900	7.5018	7,280.9500	7.2810	(2.944)	0	0	0
2022/10/17	R248	02/11/2023	11.49	Call	Bond Future	2,304.8300	2.3048	2,400.4100	2.4004	4.147	0	0	0

Total

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