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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/11/2022 TO 10/11/2022

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
2022/11/10	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/10	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/10	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/10	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/10	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/10	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/10	2025 02/02/2023			Bond Future	167.4165	167.4165	167.4078	167.4078	(0.005)	0.0000	0.0000	6,088
2022/11/10	2025 04/05/2023			Bond Future	170.8101	170.8101	170.7999	170.7999	(0.006)	0.0000	0.0000	0
2022/11/10	2025 03/08/2023			Bond Future	172.5346	172.5346	172.5239	172.5239	(0.006)	0.0000	0.0000	0
2022/11/10	2025 02/11/2023			Bond Future	176.0910	176.0910	176.0800	176.0800	(0.006)	0.0000	0.0000	0
2022/11/10	2025 01/02/2024			Bond Future	177.6666	177.6666	177.6561	177.6561	(0.006)	0.0000	0.0000	0
2022/11/10	2029 02/02/2023			Bond Future	122.2326	122.2326	121.9061	121.9061	(0.267)	0.0000	0.0000	1,392
2022/11/10	2029 04/05/2023			Bond Future	123.4161	123.4161	123.0821	123.0821	(0.271)	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
2022/11/10	2029	03/08/2023			Bond Future	125.9256	125.9256	125.5846	125.5846	(0.271)	0.0000	0.0000	0
2022/11/10	2029	02/11/2023			Bond Future	127.1892	127.1892	126.8411	126.8411	(0.274)	0.0000	0.0000	0
2022/11/10	2029	01/02/2024			Bond Future	129.6230	129.6230	129.2687	129.2687	(0.273)	0.0000	0.0000	0
2022/11/10	2030	02/02/2023	8.81	Put	Bond Future	8,703.8800	8.7039	7,622.3800	7.6224	(12.425)	0	0	0
2022/11/10	2030	02/02/2023	9.04	Call	Bond Future	100.8700	0.1009	176.8000	0.1768	75.275	0	0	0
2022/11/10	2030	02/02/2023	9.04	Put	Bond Future	7,602.4400	7.6024	6,547.4600	6.5475	(13.877)	0	0	0
2022/11/10	2030	02/02/2023	9.08	Put	Bond Future	7,414.6000	7.4146	6,365.2700	6.3653	(14.152)	0	0	0
2022/11/10	2030	02/02/2023	11.16	Put	Bond Future	937.3500	0.9373	630.2100	0.6302	(32.767)	0	0	388
2022/11/10	2030	02/02/2023	11.35	Call	Bond Future	3,789.9500	3.7900	4,671.5000	4.6715	23.260	0	0	5,000
2022/11/10	2030	02/02/2023	11.35	Put	Bond Future	730.9500	0.7309	481.5900	0.4816	(34.115)	0	0	0
2022/11/10	2030	02/02/2023	9.99	Call	Bond Future	638.3400	0.6383	967.8700	0.9679	51.623	0	0	0
2022/11/10	2030	02/02/2023	10.00	Call	Bond Future	650.0500	0.6500	983.7300	0.9837	51.331	0	0	0
2022/11/10	2030	02/02/2023	10.01	Put	Bond Future	3,535.7100	3.5357	2,742.6700	2.7427	(22.429)	0	0	0
2022/11/10	2030	02/02/2023	9.80	Call	Bond Future	444.0800	0.4441	698.9500	0.6989	57.393	0	0	0
2022/11/10	2030	02/02/2023	9.94	Put	Bond Future	3,780.2600	3.7803	2,958.4100	2.9584	(21.741)	0	0	102
2022/11/10	2030	02/02/2023	9.20	Call	Bond Future	140.5400	0.1405	241.2000	0.2412	71.624	0	0	0
2022/11/10	2030	02/02/2023	9.20	Put	Bond Future	6,858.4800	6.8585	5,828.2300	5.8282	(15.022)	0	0	0
2022/11/10	2030	02/02/2023	9.66	Call	Bond Future	341.3800	0.3414	549.8300	0.5498	61.061	0	0	0
2022/11/10	2030	02/02/2023	9.66	Put	Bond Future	4,851.4100	4.8514	3,928.9500	3.9289	(19.014)	0	0	102
2022/11/10	2030	02/02/2023			Bond Future	10.6446	87.3515	10.3918	88.4824	(2.375)	0.0000	0.0000	90,949
2022/11/10	2030	02/02/2023	8.81	Call	Bond Future	61.3900	0.0614	110.8000	0.1108	80.485	0	0	102
2022/11/10	2030	02/02/2023	9.08	Call	Bond Future	109.7100	0.1097	191.2900	0.1913	74.360	0	0	388
2022/11/10	2030	02/02/2023	11.55	Call	Bond Future	4,460.9400	4.4609	5,393.6800	5.3937	20.909	0	0	5,000
2022/11/10	2030	02/02/2023	11.55	Put	Bond Future	559.5400	0.5595	361.3700	0.3614	(35.417)	0	0	0
2022/11/10	2030	02/02/2023	11.12	Call	Bond Future	3,063.9400	3.0639	3,874.3600	3.8744	26.450	0	0	0
2022/11/10	2030	02/02/2023	11.12	Put	Bond Future	987.1700	0.9872	666.6800	0.6667	(32.466)	0	0	0
2022/11/10	2030	02/02/2023	11.16	Call	Bond Future	3,185.9900	3.1860	4,009.7600	4.0098	25.856	0	0	0
2022/11/10	2030	02/02/2023	9.99	Put	Bond Future	3,604.6400	3.6046	2,803.2600	2.8033	(22.232)	0	0	0
2022/11/10	2030	02/02/2023	10.00	Put	Bond Future	3,570.0900	3.5701	2,772.8600	2.7729	(22.331)	0	0	0
2022/11/10	2030	02/02/2023	10.01	Call	Bond Future	661.9100	0.6619	999.7800	0.9998	51.045	0	0	0
2022/11/10	2030	02/02/2023	9.80	Put	Bond Future	4,295.1500	4.2951	3,419.1100	3.4191	(20.396)	0	0	0
2022/11/10	2030	02/02/2023	9.83	Call	Bond Future	471.3400	0.4713	737.3900	0.7374	56.445	0	0	388
2022/11/10	2030	02/02/2023	9.83	Put	Bond Future	4,181.9800	4.1820	3,317.1200	3.3171	(20.681)	0	0	0
2022/11/10	2030	02/02/2023	9.94	Call	Bond Future	582.1800	0.5822	891.2400	0.8912	53.087	0	0	0
2022/11/10	2030	02/02/2023	9.79	Call	Bond Future	435.2200	0.4352	686.4100	0.6864	57.716	0	0	0
2022/11/10	2030	02/02/2023	9.79	Put	Bond Future	4,333.1600	4.3332	3,453.4400	3.4534	(20.302)	0	0	0
2022/11/10	2030	04/05/2023	11.34	Call	Bond Future	4,072.8200	4.0728	4,852.8000	4.8528	19.151	0	0	0
2022/11/10	2030	04/05/2023	11.34	Put	Bond Future	1,675.7100	1.6757	1,302.9200	1.3029	(22.247)	0	0	150
2022/11/10	2030	04/05/2023	10.42	Call	Bond Future	1,886.2800	1.8863	2,403.9600	2.4040	27.444	0	0	479
2022/11/10	2030	04/05/2023	10.42	Put	Bond Future	3,423.5000	3.4235	2,788.4100	2.7884	(18.551)	0	0	0
2022/11/10	2030	04/05/2023	10.52	Call	Bond Future	2,078.5000	2.0785	2,627.2900	2.6273	26.403	0	0	0
2022/11/10	2030	04/05/2023	10.52	Put	Bond Future	3,177.0200	3.1770	2,573.0400	2.5730	(19.011)	0	0	0
2022/11/10	2030	04/05/2023	10.53	Call	Bond Future	2,098.5800	2.0986	2,650.4700	2.6505	26.298	0	0	0
2022/11/10	2030	04/05/2023	10.53	Put	Bond Future	3,153.3800	3.1534	2,552.5000	2.5525	(19.055)	0	0	0
2022/11/10	2030	04/05/2023	9.67	Call	Bond Future	840.5200	0.8405	1,138.9200	1.1389	35.502	0	0	479
2022/11/10	2030	04/05/2023	9.67	Put	Bond Future	5,757.2900	5.7573	4,902.9200	4.9029	(14.840)	0	0	0
2022/11/10	2030	04/05/2023	9.78	Call	Bond Future	947.0200	0.9470	1,273.6100	1.2736	34.486	0	0	388

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2022/11/10	2030	04/05/2023	9.78	Put	Bond Future	5,358.0900	5.3581	4,531.9100	4.5319	(15.419)	0	0	0
2022/11/10	2030	04/05/2023	10.00	Call	Bond Future	1,218.0400	1.2180	1,607.4100	1.6074	31.967	0	0	1,080
2022/11/10	2030	04/05/2023	10.00	Put	Bond Future	4,628.1500	4.6281	3,864.7500	3.8648	(16.495)	0	0	0
2022/11/10	2030	04/05/2023	9.03	Call	Bond Future	413.3700	0.4134	581.5700	0.5816	40.690	0	0	388
2022/11/10	2030	04/05/2023	9.03	Put	Bond Future	8,343.1300	8.3431	7,358.5600	7.3586	(11.801)	0	0	0
2022/11/10	2030	04/05/2023	9.58	Put	Bond Future	6,097.3900	6.0974	5,221.5500	5.2215	(14.364)	0	0	0
2022/11/10	2030	04/05/2023			Bond Future	10.7732	89.1032	10.5076	90.2559	(2.465)	0.0000	0.0000	0
2022/11/10	2030	04/05/2023	12.57	Call	Bond Future	7,931.3400	7.9313	8,926.9000	8.9269	12.552	0	0	0
2022/11/10	2030	04/05/2023	12.57	Put	Bond Future	614.1000	0.6141	456.8900	0.4569	(25.600)	0	0	350
2022/11/10	2030	04/05/2023	11.62	Call	Bond Future	4,888.0500	4.8881	5,731.2900	5.7313	17.251	0	0	0
2022/11/10	2030	04/05/2023	11.62	Put	Bond Future	1,337.6700	1.3377	1,028.1400	1.0281	(23.139)	0	0	388
2022/11/10	2030	04/05/2023	12.04	Call	Bond Future	6,192.9300	6.1929	7,114.6300	7.1146	14.883	0	0	0
2022/11/10	2030	04/05/2023	12.04	Put	Bond Future	949.8300	0.9498	718.7600	0.7188	(24.328)	0	0	1,080
2022/11/10	2030	04/05/2023	12.50	Call	Bond Future	7,697.7900	7.6978	8,685.0100	8.6850	12.825	0	0	0
2022/11/10	2030	04/05/2023	12.50	Put	Bond Future	650.6100	0.6506	485.0600	0.4851	(25.445)	0	0	479
2022/11/10	2030	04/05/2023	10.54	Call	Bond Future	2,118.5100	2.1185	2,673.4900	2.6735	26.197	0	0	0
2022/11/10	2030	04/05/2023	10.54	Put	Bond Future	3,129.6200	3.1296	2,531.8300	2.5318	(19.101)	0	0	0
2022/11/10	2030	04/05/2023	10.65	Call	Bond Future	2,346.9000	2.3469	2,935.6900	2.9357	25.088	0	0	350
2022/11/10	2030	04/05/2023	10.65	Put	Bond Future	2,879.2100	2.8792	2,315.2300	2.3152	(19.588)	0	0	0
2022/11/10	2030	04/05/2023	9.58	Call	Bond Future	764.2400	0.7642	1,041.1700	1.0412	36.236	0	0	150
2022/11/10	2030	03/08/2023	12.89	Call	Bond Future	8,601.4300	8.6014	9,594.9500	9.5950	11.551	0	0	0
2022/11/10	2030	03/08/2023	12.89	Put	Bond Future	835.2600	0.8353	652.9500	0.6530	(21.827)	0	0	350
2022/11/10	2030	03/08/2023	11.34	Call	Bond Future	4,041.8900	4.0419	4,783.8500	4.7838	18.357	0	0	0
2022/11/10	2030	03/08/2023	11.34	Put	Bond Future	2,284.9300	2.2849	1,851.0600	1.8511	(18.988)	0	0	0
2022/11/10	2030	03/08/2023	11.35	Call	Bond Future	4,067.7300	4.0677	4,811.9300	4.8119	18.295	0	0	0
2022/11/10	2030	03/08/2023	11.36	Put	Bond Future	2,255.5200	2.2555	1,826.1300	1.8261	(19.037)	0	0	0
2022/11/10	2030	03/08/2023	10.40	Call	Bond Future	1,998.6000	1.9986	2,501.4200	2.5014	25.159	0	0	1,012
2022/11/10	2030	03/08/2023	10.65	Call	Bond Future	2,457.0700	2.4571	3,027.0500	3.0270	23.198	0	0	350
2022/11/10	2030	03/08/2023	10.65	Put	Bond Future	3,561.1800	3.5612	2,955.3300	2.9553	(17.013)	0	0	0
2022/11/10	2030	03/08/2023			Bond Future	10.9129	86.8877	10.6331	88.0635	(2.564)	0.0000	0.0000	0
2022/11/10	2030	03/08/2023	12.59	Call	Bond Future	7,660.0700	7.6601	8,618.9200	8.6189	12.518	0	0	0
2022/11/10	2030	03/08/2023	12.59	Put	Bond Future	1,013.7800	1.0138	796.8000	0.7968	(21.403)	0	0	1,012
2022/11/10	2030	03/08/2023	11.35	Put	Bond Future	2,270.1800	2.2702	1,838.5500	1.8385	(19.013)	0	0	0
2022/11/10	2030	03/08/2023	11.36	Call	Bond Future	4,093.6400	4.0936	4,840.0800	4.8401	18.234	0	0	0
2022/11/10	2030	03/08/2023	10.40	Put	Bond Future	4,169.2300	4.1692	3,496.2200	3.4962	(16.142)	0	0	0
2022/11/10	2030	02/11/2023	10.81	Call	Bond Future	2,370.3900	2.3704	2,960.9900	2.9610	24.916	0	0	0
2022/11/10	2030	02/11/2023	10.81	Put	Bond Future	3,331.2700	3.3313	2,722.0700	2.7221	(18.287)	0	0	0
2022/11/10	2030	02/11/2023	10.80	Call	Bond Future	2,350.3700	2.3504	2,938.2000	2.9382	25.010	0	0	0
2022/11/10	2030	02/11/2023	10.80	Put	Bond Future	3,352.1900	3.3522	2,740.2200	2.7402	(18.256)	0	0	0
2022/11/10	2030	02/11/2023			Bond Future	11.0464	88.6598	10.7517	89.8596	(2.667)	0.0000	0.0000	0
2022/11/10	2030	02/11/2023	10.82	Call	Bond Future	2,390.4900	2.3905	2,983.8700	2.9839	24.823	0	0	0
2022/11/10	2030	02/11/2023	10.82	Put	Bond Future	3,310.4500	3.3105	2,704.0300	2.7040	(18.318)	0	0	0
2022/11/10	2030	01/02/2024	11.37	Call	Bond Future	3,554.1400	3.5541	4,253.1400	4.2531	19.667	0	0	0
2022/11/10	2030	01/02/2024	11.37	Put	Bond Future	3,007.8900	3.0079	2,484.0300	2.4840	(17.416)	0	0	0
2022/11/10	2030	01/02/2024			Bond Future	11.2291	86.3285	10.9177	87.5514	(2.773)	0.0000	0.0000	0
2022/11/10	2030	01/02/2024	11.36	Call	Bond Future	3,531.9200	3.5319	4,228.6900	4.2287	19.728	0	0	0
2022/11/10	2030	01/02/2024	11.36	Put	Bond Future	3,024.3000	3.0243	2,498.2100	2.4982	(17.395)	0	0	0
2022/11/10	2030	01/02/2024	11.35	Call	Bond Future	3,509.3800	3.5094	4,203.9200	4.2039	19.791	0	0	0

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2022/11/10	2030	01/02/2024	11.35	Put	Bond Future	3,040.4000	3.0404	2,512.0800	2.5121	(17.377)	0	0	0
2022/11/10	2032	02/02/2023	9.47	Call	Bond Future	85.7400	0.0857	153.3600	0.1534	78.866	0	0	500
2022/11/10	2032	02/02/2023	9.47	Put	Bond Future	8,998.1700	8.9982	7,817.4400	7.8174	(13.122)	0	0	0
2022/11/10	2032	02/02/2023	9.92	Call	Bond Future	246.3000	0.2463	406.5700	0.4066	65.071	0	0	750
2022/11/10	2032	02/02/2023	9.92	Put	Bond Future	6,623.8700	6.6239	5,535.7900	5.5358	(16.427)	0	0	0
2022/11/10	2032	02/02/2023	10.67	Call	Bond Future	1,062.1800	1.0622	1,522.8300	1.5228	43.368	0	0	750
2022/11/10	2032	02/02/2023	10.67	Put	Bond Future	3,413.8000	3.4138	2,626.1000	2.6261	(23.074)	0	0	0
2022/11/10	2032	02/02/2023	11.69	Call	Bond Future	3,834.8400	3.8348	4,748.5000	4.7485	23.825	0	0	0
2022/11/10	2032	02/02/2023	11.69	Put	Bond Future	1,084.3900	1.0844	749.7000	0.7497	(30.864)	0	0	0
2022/11/10	2032	02/02/2023	10.40	Call	Bond Future	652.7100	0.6527	985.9200	0.9859	51.050	0	0	0
2022/11/10	2032	02/02/2023	10.40	Put	Bond Future	4,425.8400	4.4258	3,510.7000	3.5107	(20.677)	0	0	0
2022/11/10	2032	02/02/2023	10.50	Call	Bond Future	789.0900	0.7891	1,168.1300	1.1681	48.035	0	0	0
2022/11/10	2032	02/02/2023	10.50	Put	Bond Future	4,032.1400	4.0321	3,162.8300	3.1628	(21.560)	0	0	454
2022/11/10	2032	02/02/2023	10.22	Call	Bond Future	453.4800	0.4535	710.9300	0.7109	56.772	0	0	500
2022/11/10	2032	02/02/2023	10.22	Put	Bond Future	5,191.5200	5.1915	4,200.6200	4.2006	(19.087)	0	0	0
2022/11/10	2032	02/02/2023			Bond Future	11.1299	86.6603	10.8837	87.9086	(2.212)	0.0000	0.0000	118,313
2022/11/10	2032	02/02/2023	9.31	Call	Bond Future	56.5000	0.0565	104.0500	0.1040	84.159	0	0	454
2022/11/10	2032	02/02/2023	9.31	Put	Bond Future	9,892.6800	9.8927	8,691.8800	8.6919	(12.138)	0	0	0
2022/11/10	2032	02/02/2023	12.75	Call	Bond Future	7,912.9800	7.9130	9,059.1900	9.0592	14.485	0	0	0
2022/11/10	2032	02/02/2023	12.75	Put	Bond Future	279.3200	0.2793	177.1800	0.1772	(36.567)	0	0	750
2022/11/10	2032	02/02/2023	11.84	Call	Bond Future	4,368.1400	4.3681	5,329.7400	5.3297	22.014	0	0	0
2022/11/10	2032	02/02/2023	11.84	Put	Bond Future	901.6300	0.9016	614.8800	0.6149	(31.804)	0	0	500
2022/11/10	2032	02/02/2023	10.39	Call	Bond Future	640.0800	0.6401	968.8300	0.9688	51.361	0	0	0
2022/11/10	2032	02/02/2023	10.39	Put	Bond Future	4,466.4500	4.4664	3,546.8500	3.5469	(20.589)	0	0	0
2022/11/10	2032	02/02/2023	10.16	Call	Bond Future	403.7000	0.4037	639.3400	0.6393	58.370	0	0	0
2022/11/10	2032	02/02/2023	10.16	Put	Bond Future	5,466.4900	5.4665	4,453.7800	4.4538	(18.526)	0	0	454
2022/11/10	2032	02/02/2023	10.38	Call	Bond Future	627.5000	0.6275	951.7900	0.9518	51.680	0	0	0
2022/11/10	2032	02/02/2023	10.38	Put	Bond Future	4,507.1500	4.5071	3,583.0900	3.5831	(20.502)	0	0	0
2022/11/10	2032	04/05/2023	13.43	Call	Bond Future	10,399.0000	10.3990	11,528.9100	11.5289	10.866	0	0	0
2022/11/10	2032	04/05/2023	13.43	Put	Bond Future	589.6600	0.5897	446.9600	0.4470	(24.200)	0	0	400
2022/11/10	2032	04/05/2023	10.89	Call	Bond Future	2,296.1400	2.2961	2,870.3000	2.8703	25.005	0	0	0
2022/11/10	2032	04/05/2023	10.89	Put	Bond Future	4,120.0100	4.1200	3,421.5600	3.4216	(16.953)	0	0	0
2022/11/10	2032	04/05/2023	11.37	Call	Bond Future	3,479.8800	3.4799	4,205.7800	4.2058	20.860	0	0	400
2022/11/10	2032	04/05/2023			Bond Future	11.2567	84.2355	10.9997	85.5081	(2.283)	0.0000	0.0000	66,448
2022/11/10	2032	04/05/2023	10.88	Call	Bond Future	2,274.4500	2.2744	2,845.3300	2.8453	25.100	0	0	0
2022/11/10	2032	04/05/2023	10.88	Put	Bond Future	4,148.7900	4.1488	3,447.0600	3.4471	(16.914)	0	0	0
2022/11/10	2032	04/05/2023	11.37	Put	Bond Future	2,926.7500	2.9268	2,380.0400	2.3800	(18.680)	0	0	0
2022/11/10	2032	04/05/2023	10.62	Call	Bond Future	1,758.1800	1.7582	2,243.9600	2.2440	27.630	0	0	400
2022/11/10	2032	04/05/2023	10.62	Put	Bond Future	4,958.7600	4.9588	4,171.9300	4.1719	(15.867)	0	0	0
2022/11/10	2032	04/05/2023	10.87	Call	Bond Future	2,252.8700	2.2529	2,820.4700	2.8205	25.195	0	0	0
2022/11/10	2032	04/05/2023	10.87	Put	Bond Future	4,177.7200	4.1777	3,472.7100	3.4727	(16.875)	0	0	0
2022/11/10	2032	03/08/2023	11.77	Call	Bond Future	4,617.3800	4.6174	5,423.1100	5.4231	17.450	0	0	0
2022/11/10	2032	03/08/2023	11.77	Put	Bond Future	2,814.5400	2.8145	2,322.2600	2.3223	(17.491)	0	0	0
2022/11/10	2032	03/08/2023	11.90	Call	Bond Future	4,998.0000	4.9980	5,834.8400	5.8348	16.743	0	0	5,000
2022/11/10	2032	03/08/2023	11.90	Put	Bond Future	2,593.6200	2.5936	2,132.4500	2.1325	(17.781)	0	0	0
2022/11/10	2032	03/08/2023			Bond Future	11.3879	85.9295	11.1195	87.2275	(2.357)	0.0000	0.0000	2,600
2022/11/10	2032	03/08/2023	11.75	Call	Bond Future	4,559.7400	4.5597	5,360.5700	5.3606	17.563	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
2022/11/10	2032	03/08/2023	11.75	Put	Bond Future	2,849.9700	2.8500	2,352.7900	2.3528	(17.445)	0	0	0
2022/11/10	2032	03/08/2023	11.76	Call	Bond Future	4,588.6700	4.5887	5,391.9500	5.3920	17.506	0	0	0
2022/11/10	2032	03/08/2023	11.76	Put	Bond Future	2,832.3500	2.8324	2,337.6200	2.3376	(17.467)	0	0	0
2022/11/10	2032	02/11/2023	11.24	Call	Bond Future	2,815.2500	2.8152	3,458.6600	3.4587	22.854	0	0	0
2022/11/10	2032	02/11/2023	11.24	Put	Bond Future	4,150.6900	4.1507	3,469.6200	3.4696	(16.409)	0	0	0
2022/11/10	2032	02/11/2023			Bond Future	11.5230	83.5219	11.2423	84.8464	(2.436)	0.0000	0.0000	0
2022/11/10	2032	02/11/2023	11.23	Call	Bond Future	2,793.0400	2.7930	3,433.5100	3.4335	22.931	0	0	0
2022/11/10	2032	02/11/2023	11.23	Put	Bond Future	4,176.1900	4.1762	3,492.1800	3.4922	(16.379)	0	0	0
2022/11/10	2032	02/11/2023	11.22	Call	Bond Future	2,770.6000	2.7706	3,408.1200	3.4081	23.010	0	0	0
2022/11/10	2032	02/11/2023	11.22	Put	Bond Future	4,201.4900	4.2015	3,514.5300	3.5145	(16.350)	0	0	0
2022/11/10	2032	01/02/2024	11.84	Call	Bond Future	4,272.8900	4.2729	5,046.4900	5.0465	18.105	0	0	0
2022/11/10	2032	01/02/2024	11.84	Put	Bond Future	3,615.9100	3.6159	3,039.5900	3.0396	(15.938)	0	0	0
2022/11/10	2032	01/02/2024	11.83	Call	Bond Future	4,246.9400	4.2469	5,018.1500	5.0181	18.159	0	0	0
2022/11/10	2032	01/02/2024	11.83	Put	Bond Future	3,634.9300	3.6349	3,056.2200	3.0562	(15.921)	0	0	0
2022/11/10	2032	01/02/2024			Bond Future	11.6946	85.0965	11.4006	86.4465	(2.514)	0.0000	0.0000	0
2022/11/10	2032	01/02/2024	11.85	Call	Bond Future	4,298.9100	4.2989	5,074.8900	5.0749	18.051	0	0	0
2022/11/10	2032	01/02/2024	11.85	Put	Bond Future	3,596.9900	3.5970	3,023.0500	3.0231	(15.956)	0	0	0
2022/11/10	2033	02/02/2023			Bond Future	116.8274	116.8274	116.1952	116.1952	(0.541)	0.0000	0.0000	7,279
2022/11/10	2033	04/05/2023			Bond Future	117.8116	117.8116	117.1657	117.1657	(0.548)	0.0000	0.0000	0
2022/11/10	2033	03/08/2023			Bond Future	120.2071	120.2071	119.5478	119.5478	(0.548)	0.0000	0.0000	0
2022/11/10	2033	02/11/2023			Bond Future	121.2618	121.2618	120.5889	120.5889	(0.555)	0.0000	0.0000	0
2022/11/10	2033	01/02/2024			Bond Future	123.5823	123.5823	122.8969	122.8969	(0.555)	0.0000	0.0000	19
2022/11/10	2037	02/02/2023	11.03	Call	Bond Future	1,054.9200	1.0549	1,542.7300	1.5427	46.241	0	0	0
2022/11/10	2037	02/02/2023	11.03	Put	Bond Future	4,570.6700	4.5707	3,576.0400	3.5760	(21.761)	0	0	0
2022/11/10	2037	02/02/2023	11.04	Call	Bond Future	1,072.9800	1.0730	1,566.2800	1.5663	45.975	0	0	0
2022/11/10	2037	02/02/2023	11.04	Put	Bond Future	4,527.6900	4.5277	3,538.5500	3.5386	(21.846)	0	0	0
2022/11/10	2037	02/02/2023	11.97	Call	Bond Future	3,640.6600	3.6407	4,630.0100	4.6300	27.175	0	0	0
2022/11/10	2037	02/02/2023			Bond Future	11.6244	78.8197	11.3691	80.3021	(2.196)	0.0000	0.0000	130,349
2022/11/10	2037	02/02/2023	11.05	Call	Bond Future	1,091.2300	1.0912	1,590.0400	1.5900	45.711	0	0	0
2022/11/10	2037	02/02/2023	11.05	Put	Bond Future	4,484.9700	4.4850	3,501.3400	3.5013	(21.932)	0	0	0
2022/11/10	2037	02/02/2023	11.10	Call	Bond Future	1,185.5100	1.1855	1,712.0400	1.7120	44.414	0	0	636
2022/11/10	2037	02/02/2023	11.10	Put	Bond Future	4,275.3800	4.2754	3,319.4700	3.3195	(22.358)	0	0	0
2022/11/10	2037	02/02/2023	11.97	Put	Bond Future	1,698.1600	1.6982	1,205.0700	1.2051	(29.037)	0	0	636
2022/11/10	2037	04/05/2023	13.73	Put	Bond Future	881.0500	0.8811	675.7300	0.6757	(23.304)	0	0	400
2022/11/10	2037	04/05/2023	11.30	Call	Bond Future	2,497.9700	2.4980	3,157.9800	3.1580	26.422	0	0	0
2022/11/10	2037	04/05/2023	11.30	Put	Bond Future	5,069.1100	5.0691	4,217.6500	4.2176	(16.797)	0	0	0
2022/11/10	2037	04/05/2023	11.31	Call	Bond Future	2,522.3400	2.5223	3,186.2400	3.1862	26.321	0	0	0
2022/11/10	2037	04/05/2023	11.31	Put	Bond Future	5,034.5200	5.0345	4,186.9500	4.1869	(16.835)	0	0	0
2022/11/10	2037	04/05/2023	11.03	Put	Bond Future	6,085.6300	6.0856	5,129.2100	5.1292	(15.716)	0	0	0
2022/11/10	2037	04/05/2023			Bond Future	11.7463	80.4006	11.4814	81.9121	(2.255)	0.0000	0.0000	0
2022/11/10	2037	04/05/2023	11.78	Call	Bond Future	3,815.8900	3.8159	4,656.3400	4.6563	22.025	0	0	400
2022/11/10	2037	04/05/2023	11.78	Put	Bond Future	3,626.6000	3.6266	2,955.5800	2.9556	(18.503)	0	0	0
2022/11/10	2037	04/05/2023	13.73	Call	Bond Future	10,954.9300	10.9549	12,261.0800	12.2611	11.923	0	0	0
2022/11/10	2037	04/05/2023	11.32	Call	Bond Future	2,547.0600	2.5471	3,214.8500	3.2149	26.218	0	0	0
2022/11/10	2037	04/05/2023	11.32	Put	Bond Future	5,000.3400	5.0003	4,156.6600	4.1567	(16.872)	0	0	0
2022/11/10	2037	04/05/2023	11.03	Call	Bond Future	1,898.3900	1.8984	2,453.4400	2.4534	29.238	0	0	400

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2022/11/10	2037	03/08/2023	12.13	Call	Bond Future	5,044.6200	5.0446	5,970.6000	5.9706	18.356	0	0	0
2022/11/10	2037	03/08/2023	12.13	Put	Bond Future	3,658.0400	3.6580	3,042.3100	3.0423	(16.832)	0	0	0
2022/11/10	2037	03/08/2023	12.12	Call	Bond Future	5,013.1600	5.0132	5,936.2200	5.9362	18.413	0	0	0
2022/11/10	2037	03/08/2023	12.12	Put	Bond Future	3,680.3500	3.6804	3,061.7000	3.0617	(16.810)	0	0	0
2022/11/10	2037	03/08/2023			Bond Future	11.8754	77.7598	11.6000	79.3015	(2.319)	0.0000	0.0000	0
2022/11/10	2037	03/08/2023	12.14	Call	Bond Future	5,075.8800	5.0759	6,004.7800	6.0048	18.300	0	0	0
2022/11/10	2037	03/08/2023	12.14	Put	Bond Future	3,635.5900	3.6356	3,022.7800	3.0228	(16.856)	0	0	0
2022/11/10	2037	02/11/2023	11.56	Put	Bond Future	5,540.7500	5.5408	4,692.8500	4.6929	(15.303)	0	0	0
2022/11/10	2037	02/11/2023	11.57	Call	Bond Future	3,140.8000	3.1408	3,869.4100	3.8694	23.198	0	0	0
2022/11/10	2037	02/11/2023	11.55	Put	Bond Future	5,572.9900	5.5730	4,721.7000	4.7217	(15.275)	0	0	0
2022/11/10	2037	02/11/2023			Bond Future	11.9971	79.3459	11.7113	80.9190	(2.382)	0.0000	0.0000	0
2022/11/10	2037	02/11/2023	11.56	Call	Bond Future	3,116.1800	3.1162	3,841.4000	3.8414	23.273	0	0	0
2022/11/10	2037	02/11/2023	11.57	Put	Bond Future	5,508.6600	5.5087	4,664.1500	4.6642	(15.331)	0	0	0
2022/11/10	2037	02/11/2023	11.55	Call	Bond Future	3,091.6500	3.0917	3,813.4800	3.8135	23.348	0	0	0
2022/11/10	2037	01/02/2024	12.33	Call	Bond Future	5,214.9100	5.2149	6,153.4200	6.1534	17.997	0	0	0
2022/11/10	2037	01/02/2024	12.33	Put	Bond Future	4,271.2200	4.2712	3,606.4700	3.6065	(15.563)	0	0	0
2022/11/10	2037	01/02/2024			Bond Future	12.1506	76.5875	11.8531	78.1908	(2.448)	0.0000	0.0000	0
2022/11/10	2037	01/02/2024	12.32	Call	Bond Future	5,185.5000	5.1855	6,121.2800	6.1213	18.046	0	0	0
2022/11/10	2037	01/02/2024	12.32	Put	Bond Future	4,293.9600	4.2940	3,626.4800	3.6265	(15.545)	0	0	0
2022/11/10	2037	01/02/2024	12.31	Call	Bond Future	5,155.8100	5.1558	6,088.8600	6.0889	18.097	0	0	0
2022/11/10	2037	01/02/2024	12.31	Put	Bond Future	4,316.4700	4.3165	3,646.2600	3.6463	(15.527)	0	0	0
2022/11/10	2038	02/02/2023			Bond Future	129.1485	129.1485	128.0370	128.0370	(0.861)	0.0000	0.0000	4,059
2022/11/10	2038	04/05/2023			Bond Future	131.7667	131.7667	130.6317	130.6317	(0.861)	0.0000	0.0000	1,678
2022/11/10	2038	03/08/2023			Bond Future	132.4789	132.4789	131.3206	131.3206	(0.874)	0.0000	0.0000	0
2022/11/10	2038	02/11/2023			Bond Future	135.2096	135.2096	134.0275	134.0275	(0.874)	0.0000	0.0000	0
2022/11/10	2038	01/02/2024			Bond Future	135.7776	135.7776	134.5732	134.5732	(0.887)	0.0000	0.0000	0
2022/11/10	2040	02/02/2023	10.93	Call	Bond Future	857.4700	0.8575	1,311.5500	1.3116	52.956	0	0	0
2022/11/10	2040	02/02/2023	12.24	Call	Bond Future	4,750.5500	4.7506	5,957.7300	5.9577	25.411	0	0	0
2022/11/10	2040	02/02/2023	12.24	Put	Bond Future	1,469.1800	1.4692	1,012.9400	1.0129	(31.054)	0	0	0
2022/11/10	2040	02/02/2023	12.27	Call	Bond Future	4,873.6200	4.8736	6,093.6200	6.0936	25.033	0	0	0
2022/11/10	2040	02/02/2023	12.27	Put	Bond Future	1,419.4000	1.4194	975.9800	0.9760	(31.240)	0	0	388
2022/11/10	2040	02/02/2023	11.12	Call	Bond Future	1,200.2100	1.2002	1,768.9200	1.7689	47.384	0	0	0
2022/11/10	2040	02/02/2023	11.12	Put	Bond Future	4,839.2200	4.8392	3,744.5100	3.7445	(22.622)	0	0	0
2022/11/10	2040	02/02/2023	11.19	Call	Bond Future	1,345.7400	1.3457	1,958.1500	1.9581	45.507	0	0	621
2022/11/10	2040	02/02/2023	11.19	Put	Bond Future	4,524.1400	4.5241	3,473.1300	3.4731	(23.231)	0	0	0
2022/11/10	2040	02/02/2023	12.07	Put	Bond Future	1,783.3300	1.7833	1,249.0600	1.2491	(29.959)	0	0	621
2022/11/10	2040	02/02/2023	10.96	Call	Bond Future	906.5600	0.9066	1,378.2200	1.3782	52.027	0	0	388
2022/11/10	2040	02/02/2023	10.96	Put	Bond Future	5,613.3300	5.6133	4,421.5700	4.4216	(21.231)	0	0	0
2022/11/10	2040	02/02/2023			Bond Future	11.6900	80.5008	11.4245	82.1642	(2.271)	0.0000	0.0000	119,335
2022/11/10	2040	02/02/2023	10.18	Call	Bond Future	177.6700	0.1777	314.1200	0.3141	76.800	0	0	0
2022/11/10	2040	02/02/2023	10.18	Put	Bond Future	10,402.6600	10.4027	8,875.6900	8.8757	(14.679)	0	0	0
2022/11/10	2040	02/02/2023	10.21	Call	Bond Future	190.8600	0.1909	335.4700	0.3355	75.768	0	0	388
2022/11/10	2040	02/02/2023	10.21	Put	Bond Future	10,193.5800	10.1936	8,674.7700	8.6748	(14.900)	0	0	0
2022/11/10	2040	02/02/2023	10.93	Put	Bond Future	5,766.7900	5.7668	4,557.4500	4.5575	(20.971)	0	0	0
2022/11/10	2040	02/02/2023	12.07	Call	Bond Future	4,073.4300	4.0734	5,202.5800	5.2026	27.720	0	0	0
2022/11/10	2040	02/02/2023	11.10	Call	Bond Future	1,160.5100	1.1605	1,716.8300	1.7168	47.938	0	0	0

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2022/11/10	2040	02/02/2023	11.10	Put	Bond Future	4,931.8500	4.9319	3,824.7500	3.8248	(22.448)	0	0	0
2022/11/10	2040	02/02/2023	11.11	Call	Bond Future	1,180.2500	1.1803	1,742.7600	1.7428	47.660	0	0	0
2022/11/10	2040	02/02/2023	11.11	Put	Bond Future	4,885.3800	4.8854	3,784.4700	3.7845	(22.535)	0	0	0
2022/11/10	2040	04/05/2023	12.78	Call	Bond Future	7,587.6200	7.5876	8,846.0300	8.8460	16.585	0	0	0
2022/11/10	2040	04/05/2023	12.78	Put	Bond Future	2,019.4400	2.0194	1,581.8300	1.5818	(21.670)	0	0	388
2022/11/10	2040	04/05/2023	13.45	Put	Bond Future	1,249.6000	1.2496	960.2200	0.9602	(23.158)	0	0	486
2022/11/10	2040	04/05/2023	11.43	Call	Bond Future	2,906.5300	2.9065	3,682.6600	3.6827	26.703	0	0	0
2022/11/10	2040	04/05/2023	11.43	Put	Bond Future	5,247.6700	5.2477	4,327.7800	4.3278	(17.529)	0	0	0
2022/11/10	2040	04/05/2023	10.73	Put	Bond Future	8,336.9600	8.3370	7,115.7900	7.1158	(14.648)	0	0	0
2022/11/10	2040	04/05/2023			Bond Future	11.8075	82.1156	11.5323	83.8116	(2.331)	0.0000	0.0000	300
2022/11/10	2040	04/05/2023	13.45	Call	Bond Future	10,301.8200	10.3018	11,708.4600	11.7085	13.654	0	0	0
2022/11/10	2040	04/05/2023	11.42	Call	Bond Future	2,879.3200	2.8793	3,651.1200	3.6511	26.805	0	0	0
2022/11/10	2040	04/05/2023	11.42	Put	Bond Future	5,283.9200	5.2839	4,359.7000	4.3597	(17.491)	0	0	0
2022/11/10	2040	04/05/2023	11.48	Call	Bond Future	3,044.7000	3.0447	3,842.4100	3.8424	26.200	0	0	486
2022/11/10	2040	04/05/2023	11.48	Put	Bond Future	5,069.6600	5.0697	4,171.3500	4.1713	(17.719)	0	0	0
2022/11/10	2040	04/05/2023	10.73	Call	Bond Future	1,362.5200	1.3625	1,837.3700	1.8374	34.851	0	0	486
2022/11/10	2040	04/05/2023	10.92	Call	Bond Future	1,709.0500	1.7091	2,263.3000	2.2633	32.430	0	0	388
2022/11/10	2040	04/05/2023	10.92	Put	Bond Future	7,386.6800	7.3867	6,244.9100	6.2449	(15.457)	0	0	0
2022/11/10	2040	04/05/2023	11.41	Call	Bond Future	2,852.2500	2.8523	3,619.7100	3.6197	26.907	0	0	0
2022/11/10	2040	04/05/2023	11.41	Put	Bond Future	5,320.4000	5.3204	4,391.8400	4.3918	(17.453)	0	0	0
2022/11/10	2040	04/05/2023	10.17	Call	Bond Future	683.7200	0.6837	965.6300	0.9656	41.232	0	0	388
2022/11/10	2040	04/05/2023	10.17	Put	Bond Future	11,660.9200	11.6609	10,246.8100	10.2468	(12.127)	0	0	0
2022/11/10	2040	03/08/2023	12.23	Call	Bond Future	5,616.4900	5.6165	6,673.7800	6.6738	18.825	0	0	0
2022/11/10	2040	03/08/2023	12.23	Put	Bond Future	3,872.1300	3.8721	3,199.4100	3.1994	(17.373)	0	0	0
2022/11/10	2040	03/08/2023			Bond Future	11.9317	79.2588	11.6460	80.9888	(2.395)	0.0000	0.0000	0
2022/11/10	2040	03/08/2023	12.22	Call	Bond Future	5,582.6900	5.5827	6,636.7800	6.6368	18.881	0	0	0
2022/11/10	2040	03/08/2023	12.22	Put	Bond Future	3,895.8300	3.8958	3,219.9100	3.2199	(17.350)	0	0	0
2022/11/10	2040	03/08/2023	12.21	Call	Bond Future	5,548.7000	5.5487	6,599.5800	6.5996	18.939	0	0	0
2022/11/10	2040	03/08/2023	12.21	Put	Bond Future	3,919.4000	3.9194	3,240.2700	3.2403	(17.327)	0	0	0
2022/11/10	2040	02/11/2023	11.59	Call	Bond Future	3,492.9100	3.4929	4,309.5700	4.3096	23.381	0	0	0
2022/11/10	2040	02/11/2023	11.60	Put	Bond Future	6,214.3600	6.2144	5,269.4400	5.2694	(15.205)	0	0	0
2022/11/10	2040	02/11/2023	11.58	Call	Bond Future	3,466.6100	3.4666	4,279.6000	4.2796	23.452	0	0	0
2022/11/10	2040	02/11/2023	11.58	Put	Bond Future	6,285.2100	6.2852	5,332.9400	5.3329	(15.151)	0	0	0
2022/11/10	2040	02/11/2023			Bond Future	12.0484	80.8755	11.7520	82.6408	(2.460)	0.0000	0.0000	0
2022/11/10	2040	02/11/2023	11.59	Put	Bond Future	6,249.7000	6.2497	5,301.1000	5.3011	(15.178)	0	0	0
2022/11/10	2040	02/11/2023	11.60	Call	Bond Future	3,519.3000	3.5193	4,339.6400	4.3396	23.310	0	0	0
2022/11/10	2040	01/02/2024	12.34	Call	Bond Future	5,649.9200	5.6499	6,696.8300	6.6968	18.530	0	0	0
2022/11/10	2040	01/02/2024	12.34	Put	Bond Future	4,824.4800	4.8245	4,072.4000	4.0724	(15.589)	0	0	0
2022/11/10	2040	01/02/2024	12.33	Call	Bond Future	5,618.4900	5.6185	6,662.3900	6.6624	18.580	0	0	0
2022/11/10	2040	01/02/2024	12.33	Put	Bond Future	4,849.4800	4.8495	4,094.3900	4.0944	(15.571)	0	0	0
2022/11/10	2040	01/02/2024			Bond Future	12.1949	77.8955	11.8867	79.6944	(2.527)	0.0000	0.0000	0
2022/11/10	2040	01/02/2024	12.35	Call	Bond Future	5,681.7500	5.6817	6,731.6700	6.7317	18.479	0	0	0
2022/11/10	2040	01/02/2024	12.35	Put	Bond Future	4,799.9400	4.7999	4,050.8700	4.0509	(15.606)	0	0	0
2022/11/10	2044	02/02/2023	11.14	Call	Bond Future	1,356.9300	1.3569	1,968.3400	1.9683	45.058	0	0	0
2022/11/10	2044	02/02/2023	11.14	Put	Bond Future	4,635.5100	4.6355	3,575.9400	3.5759	(22.858)	0	0	0
2022/11/10	2044	02/02/2023	11.15	Call	Bond Future	1,379.1000	1.3791	1,996.9000	1.9969	44.797	0	0	0
2022/11/10	2044	02/02/2023	11.15	Put	Bond Future	4,590.0800	4.5901	3,536.9000	3.5369	(22.945)	0	0	0

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2022/11/10	2044	02/02/2023	11.20	Put	Bond Future	4,367.3900	4.3674	3,346.2300	3.3462	(23.381)	0	0	0
2022/11/10	2044	02/02/2023	11.90	Call	Bond Future	3,674.0700	3.6741	4,748.1800	4.7482	29.235	0	0	1,300
2022/11/10	2044	02/02/2023	11.90	Put	Bond Future	2,070.9000	2.0709	1,474.0300	1.4740	(28.822)	0	0	0
2022/11/10	2044	02/02/2023	12.00	Call	Bond Future	4,058.3600	4.0584	5,183.6300	5.1836	27.727	0	0	0
2022/11/10	2044	02/02/2023	12.00	Put	Bond Future	1,849.6500	1.8497	1,303.9400	1.3039	(29.503)	0	0	4,000
2022/11/10	2044	02/02/2023			Bond Future	11.6416	77.6386	11.3816	79.3096	(2.233)	0.0000	0.0000	94,637
2022/11/10	2044	02/02/2023	11.16	Call	Bond Future	1,401.3600	1.4014	2,025.5400	2.0255	44.541	0	0	0
2022/11/10	2044	02/02/2023	11.16	Put	Bond Future	4,544.8300	4.5448	3,498.0300	3.4980	(23.033)	0	0	0
2022/11/10	2044	02/02/2023	11.20	Call	Bond Future	1,493.0000	1.4930	2,142.8200	2.1428	43.524	0	0	1,300
2022/11/10	2044	04/05/2023	11.75	Put	Bond Future	4,104.1600	4.1042	3,339.9200	3.3399	(18.621)	0	0	4,115
2022/11/10	2044	04/05/2023	11.41	Call	Bond Future	3,054.4300	3.0544	3,850.0800	3.8501	26.049	0	0	0
2022/11/10	2044	04/05/2023	11.41	Put	Bond Future	5,221.0200	5.2210	4,312.9000	4.3129	(17.394)	0	0	0
2022/11/10	2044	04/05/2023	11.42	Call	Bond Future	3,082.9800	3.0830	3,883.0000	3.8830	25.950	0	0	0
2022/11/10	2044	04/05/2023	11.42	Put	Bond Future	5,184.5300	5.1845	4,280.7800	4.2808	(17.432)	0	0	0
2022/11/10	2044	04/05/2023			Bond Future	11.7507	79.1960	11.4815	80.8998	(2.291)	0.0000	0.0000	0
2022/11/10	2044	04/05/2023	11.75	Call	Bond Future	4,100.0000	4.1000	5,039.5300	5.0395	22.915	0	0	0
2022/11/10	2044	04/05/2023	12.00	Call	Bond Future	4,957.5100	4.9575	5,994.2700	5.9943	20.913	0	0	0
2022/11/10	2044	04/05/2023	12.00	Put	Bond Future	3,433.8500	3.4338	2,766.8400	2.7668	(19.425)	0	0	4,115
2022/11/10	2044	04/05/2023	12.25	Call	Bond Future	5,871.7800	5.8718	6,996.7700	6.9968	19.159	0	0	0
2022/11/10	2044	04/05/2023	12.25	Put	Bond Future	2,870.6000	2.8706	2,291.8200	2.2918	(20.162)	0	0	1,500
2022/11/10	2044	04/05/2023	11.43	Call	Bond Future	3,111.4400	3.1114	3,915.8300	3.9158	25.853	0	0	0
2022/11/10	2044	04/05/2023	11.43	Put	Bond Future	5,148.0400	5.1480	4,248.6600	4.2487	(17.470)	0	0	0
2022/11/10	2044	03/08/2023	12.15	Call	Bond Future	5,764.3400	5.7643	6,822.7600	6.8228	18.362	0	0	0
2022/11/10	2044	03/08/2023	12.15	Put	Bond Future	4,059.5700	4.0596	3,380.1100	3.3801	(16.737)	0	0	0
2022/11/10	2044	03/08/2023	12.16	Call	Bond Future	5,798.9700	5.7990	6,860.5600	6.8606	18.307	0	0	0
2022/11/10	2044	03/08/2023	12.16	Put	Bond Future	4,035.4300	4.0354	3,359.1400	3.3591	(16.759)	0	0	0
2022/11/10	2044	03/08/2023			Bond Future	11.8656	76.4058	11.5863	78.1437	(2.353)	0.0000	0.0000	0
2022/11/10	2044	03/08/2023	12.17	Call	Bond Future	5,833.6700	5.8337	6,898.4200	6.8984	18.252	0	0	0
2022/11/10	2044	03/08/2023	12.17	Put	Bond Future	4,011.4400	4.0114	3,338.3100	3.3383	(16.780)	0	0	0
2022/11/10	2044	02/11/2023	11.57	Call	Bond Future	3,921.3800	3.9214	4,769.0000	4.7690	21.615	0	0	0
2022/11/10	2044	02/11/2023	11.57	Put	Bond Future	6,411.2500	6.4113	5,485.5600	5.4856	(14.439)	0	0	0
2022/11/10	2044	02/11/2023			Bond Future	11.9730	77.9643	11.6838	79.7376	(2.416)	0.0000	0.0000	0
2022/11/10	2044	02/11/2023	11.55	Call	Bond Future	3,866.0900	3.8661	4,706.6000	4.7066	21.741	0	0	0
2022/11/10	2044	02/11/2023	11.55	Put	Bond Future	6,483.0500	6.4830	5,550.2500	5.5502	(14.388)	0	0	0
2022/11/10	2044	02/11/2023	11.56	Call	Bond Future	3,893.8400	3.8938	4,737.9200	4.7379	21.677	0	0	0
2022/11/10	2044	02/11/2023	11.56	Put	Bond Future	6,447.2100	6.4472	5,517.9800	5.5180	(14.413)	0	0	0
2022/11/10	2044	01/02/2024	12.29	Call	Bond Future	6,138.2500	6.1383	7,202.1900	7.2022	17.333	0	0	0
2022/11/10	2044	01/02/2024	12.29	Put	Bond Future	5,076.6300	5.0766	4,333.3900	4.3334	(14.640)	0	0	0
2022/11/10	2044	01/02/2024			Bond Future	12.1079	75.0544	11.8075	76.8616	(2.481)	0.0000	0.0000	0
2022/11/10	2044	01/02/2024	12.27	Call	Bond Future	6,073.1000	6.0731	7,131.2700	7.1313	17.424	0	0	0
2022/11/10	2044	01/02/2024	12.27	Put	Bond Future	5,126.8200	5.1268	4,377.8100	4.3778	(14.610)	0	0	0
2022/11/10	2044	01/02/2024	12.28	Call	Bond Future	6,105.6500	6.1057	7,166.7100	7.1667	17.378	0	0	0
2022/11/10	2044	01/02/2024	12.28	Put	Bond Future	5,101.6600	5.1017	4,355.5400	4.3555	(14.625)	0	0	0
2022/11/10	2046	02/02/2023			Bond Future	116.2434	116.2434	115.3068	115.3068	(0.806)	0.0000	0.0000	12,116
2022/11/10	2046	04/05/2023			Bond Future	116.5666	116.5666	115.6102	115.6102	(0.820)	0.0000	0.0000	4,935
2022/11/10	2046	03/08/2023			Bond Future	118.9371	118.9371	117.9608	117.9608	(0.821)	0.0000	0.0000	0
2022/11/10	2046	02/11/2023			Bond Future	119.2955	119.2955	118.2993	118.2993	(0.835)	0.0000	0.0000	0

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2022/11/10	2046	01/02/2024			Bond Future	121.5768	121.5768	120.5619	120.5619	(0.835)	0.0000	0.0000	0
2022/11/10	2050	02/02/2023			Bond Future	116.3666	116.3666	118.0646	118.0646	1.459	0.0000	0.0000	9,301
2022/11/10	2050	04/05/2023			Bond Future	118.7254	118.7254	120.4569	120.4569	1.458	0.0000	0.0000	3,359
2022/11/10	2050	03/08/2023			Bond Future	118.9515	118.9515	120.7180	120.7180	1.485	0.0000	0.0000	0
2022/11/10	2050	02/11/2023			Bond Future	121.4034	121.4034	123.2063	123.2063	1.485	0.0000	0.0000	0
2022/11/10	2050	01/02/2024			Bond Future	121.4788	121.4788	123.3166	123.3166	1.513	0.0000	0.0000	0
2022/11/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/10	AL37	02/02/2023			Index Future	849.6800	849.6800	854.4690	854.4690	0.564	0.0000	0.0000	0
2022/11/10	AL37	04/05/2023			Index Future	866.6940	866.6940	871.5710	871.5710	0.563	0.0000	0.0000	0
2022/11/10	AL37	03/08/2023			Index Future	884.1150	884.1150	889.0900	889.0900	0.563	0.0000	0.0000	0
2022/11/10	AL37	02/11/2023			Index Future	902.1420	902.1420	907.2180	907.2180	0.563	0.0000	0.0000	0
2022/11/10	AL37	01/02/2024			Index Future	919.2290	919.2290	924.4040	924.4040	0.563	0.0000	0.0000	0
2022/11/10	AL7T	02/02/2023			Index Future	970.8610	970.8610	983.9550	983.9550	1.349	0.0000	0.0000	0
2022/11/10	AL7T	04/05/2023			Index Future	990.3010	990.3010	1,003.6490	1,003.6490	1.348	0.0000	0.0000	0
2022/11/10	AL7T	03/08/2023			Index Future	1,010.2070	1,010.2070	1,023.8220	1,023.8220	1.348	0.0000	0.0000	0
2022/11/10	AL7T	02/11/2023			Index Future	1,030.8050	1,030.8050	1,044.6970	1,044.6970	1.348	0.0000	0.0000	0
2022/11/10	AL7T	01/02/2024			Index Future	1,050.3290	1,050.3290	1,064.4880	1,064.4880	1.348	0.0000	0.0000	0
2022/11/10	ALBI	02/02/2023			Index Future	853.9070	853.9070	866.6820	866.6820	1.496	0.0000	0.0000	109
2022/11/10	ALBI	04/05/2023			Index Future	871.0050	871.0050	884.0290	884.0290	1.495	0.0000	0.0000	0
2022/11/10	ALBI	03/08/2023			Index Future	888.5130	888.5130	901.7970	901.7970	1.495	0.0000	0.0000	0
2022/11/10	ALBI	02/11/2023			Index Future	906.6300	906.6300	920.1850	920.1850	1.495	0.0000	0.0000	0
2022/11/10	ALBI	01/02/2024			Index Future	923.8010	923.8010	937.6160	937.6160	1.495	0.0000	0.0000	0
2022/11/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2022/11/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/11/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/10	ES33	02/02/2023			Bond Future	12.4763	74.1586	12.2194	75.3503	(2.059)	0.0000	0.0000	350
2022/11/10	ES33	04/05/2023			Bond Future	12.6402	71.8670	12.3726	73.0823	(2.117)	0.0000	0.0000	0
2022/11/10	ES33	03/08/2023			Bond Future	12.8097	73.3288	12.5307	74.5687	(2.178)	0.0000	0.0000	0
2022/11/10	ES33	02/11/2023			Bond Future	12.9869	71.0455	12.6957	72.3109	(2.242)	0.0000	0.0000	0
2022/11/10	ES33	01/02/2024			Bond Future	13.2039	72.3999	12.8993	73.6899	(2.306)	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
2022/11/10	ES42	02/02/2023			Bond Future	12.6512	72.7156	12.3902	74.1414	(2.063)	0.0000	0.0000	4,715
2022/11/10	ES42	04/05/2023			Bond Future	12.7984	69.9263	12.5269	71.3804	(2.121)	0.0000	0.0000	0
2022/11/10	ES42	03/08/2023			Bond Future	12.9456	71.3489	12.6635	72.8325	(2.179)	0.0000	0.0000	0
2022/11/10	ES42	02/11/2023			Bond Future	13.0988	68.5573	12.8051	70.0714	(2.242)	0.0000	0.0000	0
2022/11/10	ES42	01/02/2024			Bond Future	13.2771	69.8619	12.9712	71.4053	(2.304)	0.0000	0.0000	0
2022/11/10	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	35,520.0000	3.5520	100.000	0	0	0
2022/11/10	GOVI	02/02/2023	850.82	Put	GOVI	90,570.0000	9.0570	0.0000	0.0000	(100.000)	0	0	0
2022/11/10	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	35,420.0000	3.5420	100.000	0	0	0
2022/11/10	GOVI	02/02/2023	850.83	Put	GOVI	90,670.0000	9.0670	0.0000	0.0000	(100.000)	0	0	0
2022/11/10	GOVI	02/02/2023			GOVI	841.7630	841.7630	854.3720	854.3720	1.498	0.0000	0.0000	835
2022/11/10	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	35,320.0000	3.5320	100.000	0	0	0
2022/11/10	GOVI	02/02/2023	850.84	Put	GOVI	90,770.0000	9.0770	0.0000	0.0000	(100.000)	0	0	0
2022/11/10	GOVI	04/05/2023	852.86	Call	GOVI	57,580.0000	5.7580	186,130.0000	18.6130	223.255	0	0	0
2022/11/10	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/10	GOVI	04/05/2023	852.87	Call	GOVI	57,480.0000	5.7480	186,030.0000	18.6030	223.643	0	0	0
2022/11/10	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/10	GOVI	04/05/2023			GOVI	858.6180	858.6180	871.4730	871.4730	1.497	0.0000	0.0000	0
2022/11/10	GOVI	04/05/2023	852.88	Call	GOVI	57,380.0000	5.7380	185,930.0000	18.5930	224.033	0	0	0
2022/11/10	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/10	GOVI	03/08/2023	837.21	Call	GOVI	386,670.0000	38.6670	517,790.0000	51.7790	33.910	0	0	0
2022/11/10	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/10	GOVI	03/08/2023	837.22	Call	GOVI	386,570.0000	38.6570	517,690.0000	51.7690	33.919	0	0	0
2022/11/10	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/10	GOVI	03/08/2023			GOVI	875.8770	875.8770	888.9890	888.9890	1.497	0.0000	0.0000	0
2022/11/10	GOVI	03/08/2023	837.23	Call	GOVI	386,470.0000	38.6470	517,590.0000	51.7590	33.928	0	0	0
2022/11/10	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/10	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/10	GOVI	02/11/2023	885.82	Call	GOVI	79,160.0000	7.9160	212,950.0000	21.2950	169.012	0	0	0
2022/11/10	GOVI	02/11/2023			GOVI	893.7360	893.7360	907.1150	907.1150	1.497	0.0000	0.0000	0
2022/11/10	GOVI	02/11/2023	885.80	Call	GOVI	79,360.0000	7.9360	213,150.0000	21.3150	168.586	0	0	0
2022/11/10	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/10	GOVI	02/11/2023	885.81	Call	GOVI	79,260.0000	7.9260	213,050.0000	21.3050	168.799	0	0	0
2022/11/10	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/10	GOVI	01/02/2024	880.00	Call	GOVI	306,630.0000	30.6630	442,990.0000	44.2990	44.471	0	0	0
2022/11/10	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/10	GOVI	01/02/2024			GOVI	910.6630	910.6630	924.2990	924.2990	1.497	0.0000	0.0000	0
2022/11/10	GOVI	01/02/2024	879.98	Call	GOVI	306,830.0000	30.6830	443,190.0000	44.3190	44.442	0	0	0
2022/11/10	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/10	GOVI	01/02/2024	879.99	Call	GOVI	306,730.0000	30.6730	443,090.0000	44.3090	44.456	0	0	0
2022/11/10	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/11/10	IGOV	02/02/2023			Index Future	327.4150	327.4150	326.9600	326.9600	(0.139)	0.0000	0.0000	669
2022/11/10	IGOV	04/05/2023			Index Future	334.0490	334.0490	333.5820	333.5820	(0.140)	0.0000	0.0000	16
2022/11/10	IGOV	03/08/2023			Index Future	340.8410	340.8410	340.3640	340.3640	(0.140)	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
2022/11/10	IGOV	02/11/2023			Index Future	347.8660	347.8660	347.3800	347.3800	(0.140)	0.0000	0.0000	0
2022/11/10	IGOV	01/02/2024			Index Future	354.5290	354.5290	354.0340	354.0340	(0.140)	0.0000	0.0000	0
2022/11/10	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/11/10	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/11/10	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/11/10	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/11/10	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/11/10	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/11/10	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/11/10	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/11/10	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/11/10	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/11/10	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/11/10	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/11/10	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/11/10	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/11/10	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/11/10	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/11/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/11/10	JBAF	16/11/2022			Jibar Tradeable Future	6.5650	93.4350	6.5850	93.4150	0.305	0.0000	0.0000	0
2022/11/10	JBAF	21/12/2022			Jibar Tradeable Future	7.2150	92.7850	7.1650	92.8350	(0.693)	0.0000	0.0000	68
2022/11/10	JBAF	18/01/2023			Jibar Tradeable Future	7.2500	92.7500	7.1900	92.8100	(0.828)	0.0000	0.0000	0
2022/11/10	JBAF	15/02/2023			Jibar Tradeable Future	7.6500	92.3500	7.5300	92.4700	(1.569)	0.0000	0.0000	0
2022/11/10	JBAF	15/03/2023			Jibar Tradeable Future	7.6950	92.3050	7.5550	92.4450	(1.819)	0.0000	0.0000	0
2022/11/10	JBAF	19/04/2023			Jibar Tradeable Future	7.8100	92.1900	7.6700	92.3300	(1.793)	0.0000	0.0000	0
2022/11/10	JBAF	21/06/2023			Jibar Tradeable Future	7.9400	92.0600	7.7700	92.2300	(2.141)	0.0000	0.0000	0
2022/11/10	JBAF	20/09/2023			Jibar Tradeable Future	8.0050	91.9950	7.8350	92.1650	(2.124)	0.0000	0.0000	75
2022/11/10	JBAF	20/12/2023			Jibar Tradeable Future	8.0900	91.9100	7.8950	92.1050	(2.410)	0.0000	0.0000	272
2022/11/10	JBAF	20/03/2024			Jibar Tradeable Future	8.1400	91.8600	7.9500	92.0500	(2.334)	0.0000	0.0000	0
2022/11/10	JBAF	19/06/2024			Jibar Tradeable Future	8.1000	91.9000	7.8900	92.1100	(2.593)	0.0000	0.0000	0
2022/11/10	JBAF	18/09/2024			Jibar Tradeable Future	8.1450	91.8550	7.9350	92.0650	(2.578)	0.0000	0.0000	0
2022/11/10	R035	02/02/2023	9.81	Call	Bond Future	103.5700	0.1036	190.5300	0.1905	83.963	0	0	582
2022/11/10	R035	02/02/2023	9.81	Put	Bond Future	10,444.5000	10.4445	9,007.4800	9.0075	(13.759)	0	0	0
2022/11/10	R035	02/02/2023	9.85	Call	Bond Future	114.6700	0.1147	209.2400	0.2092	82.471	0	0	0
2022/11/10	R035	02/02/2023	9.89	Call	Bond Future	126.7100	0.1267	229.3800	0.2294	81.028	0	0	388
2022/11/10	R035	02/02/2023	9.89	Put	Bond Future	9,936.7600	9.9368	8,515.4500	8.5154	(14.304)	0	0	0
2022/11/10	R035	02/02/2023	11.94	Call	Bond Future	3,969.6700	3.9697	5,031.1100	5.0311	26.739	0	0	0
2022/11/10	R035	02/02/2023	13.22	Put	Bond Future	316.7000	0.3167	197.3200	0.1973	(37.695)	0	0	976
2022/11/10	R035	02/02/2023	10.88	Call	Bond Future	1,007.5100	1.0075	1,499.8600	1.4999	48.868	0	0	0
2022/11/10	R035	02/02/2023	10.88	Put	Bond Future	4,583.3300	4.5833	3,551.7000	3.5517	(22.508)	0	0	0
2022/11/10	R035	02/02/2023	10.66	Call	Bond Future	672.8300	0.6728	1,047.0900	1.0471	55.625	0	0	0
2022/11/10	R035	02/02/2023	10.66	Put	Bond Future	5,582.0900	5.5821	4,432.3700	4.4324	(20.597)	0	0	582
2022/11/10	R035	02/02/2023	10.30	Put	Bond Future	7,477.9200	7.4779	6,171.6000	6.1716	(17.469)	0	0	0

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2022/11/10	R035	02/02/2023	10.60	Call	Bond Future	596.9500	0.5970	941.1000	0.9411	57.651	0	0	0
2022/11/10	R035	02/02/2023	10.60	Put	Bond Future	5,874.8900	5.8749	4,695.0600	4.6951	(20.083)	0	0	0
2022/11/10	R035	02/02/2023	10.64	Put	Bond Future	5,678.7800	5.6788	4,518.9100	4.5189	(20.425)	0	0	0
2022/11/10	R035	02/02/2023			Bond Future	11.4944	87.0431	11.2280	88.5671	(2.317)	0.0000	0.0000	161,194
2022/11/10	R035	02/02/2023	9.85	Put	Bond Future	10,189.6400	10.1896	8,760.2300	8.7602	(14.028)	0	0	0
2022/11/10	R035	02/02/2023	11.94	Put	Bond Future	1,506.2500	1.5063	1,043.7100	1.0437	(30.708)	0	0	0
2022/11/10	R035	02/02/2023	11.98	Call	Bond Future	4,117.8000	4.1178	5,196.2700	5.1963	26.190	0	0	0
2022/11/10	R035	02/02/2023	11.98	Put	Bond Future	1,438.3900	1.4384	992.8800	0.9929	(30.973)	0	0	388
2022/11/10	R035	02/02/2023	13.22	Call	Bond Future	9,297.9900	9.2980	10,702.5900	10.7026	15.106	0	0	0
2022/11/10	R035	02/02/2023	11.05	Call	Bond Future	1,332.4800	1.3325	1,921.8800	1.9219	44.233	0	0	976
2022/11/10	R035	02/02/2023	11.05	Put	Bond Future	3,897.3800	3.8974	2,962.8000	2.9628	(23.980)	0	0	0
2022/11/10	R035	02/02/2023	11.06	Call	Bond Future	1,353.7800	1.3538	1,949.0000	1.9490	43.967	0	0	0
2022/11/10	R035	02/02/2023	11.06	Put	Bond Future	3,859.7300	3.8597	2,930.9700	2.9310	(24.063)	0	0	582
2022/11/10	R035	02/02/2023	10.86	Call	Bond Future	973.3100	0.9733	1,454.5100	1.4545	49.440	0	0	0
2022/11/10	R035	02/02/2023	10.86	Put	Bond Future	4,669.1700	4.6692	3,626.3900	3.6264	(22.333)	0	0	0
2022/11/10	R035	02/02/2023	10.87	Call	Bond Future	990.3800	0.9904	1,477.1600	1.4772	49.151	0	0	0
2022/11/10	R035	02/02/2023	10.87	Put	Bond Future	4,626.1900	4.6262	3,588.9900	3.5890	(22.420)	0	0	0
2022/11/10	R035	02/02/2023	10.30	Call	Bond Future	323.6300	0.3236	541.2900	0.5413	67.256	0	0	976
2022/11/10	R035	02/02/2023	10.64	Call	Bond Future	646.8700	0.6469	1,010.9800	1.0110	56.288	0	0	388
2022/11/10	R035	04/05/2023	11.22	Put	Bond Future	4,822.5900	4.8226	3,968.5200	3.9685	(17.710)	0	0	0
2022/11/10	R035	04/05/2023	12.46	Call	Bond Future	6,495.2400	6.4952	7,615.5900	7.6156	17.249	0	0	0
2022/11/10	R035	04/05/2023	12.46	Put	Bond Future	2,000.0400	2.0000	1,566.6100	1.5666	(21.671)	0	0	388
2022/11/10	R035	04/05/2023	13.18	Call	Bond Future	9,231.1800	9.2312	10,509.7900	10.5098	13.851	0	0	0
2022/11/10	R035	04/05/2023	13.18	Put	Bond Future	1,174.8500	1.1748	899.6800	0.8997	(23.422)	0	0	491
2022/11/10	R035	04/05/2023	11.17	Call	Bond Future	2,466.3700	2.4664	3,146.1900	3.1462	27.564	0	0	491
2022/11/10	R035	04/05/2023	11.20	Call	Bond Future	2,539.0000	2.5390	3,230.7600	3.2308	27.245	0	0	0
2022/11/10	R035	04/05/2023	11.21	Call	Bond Future	2,563.3000	2.5633	3,259.0300	3.2590	27.142	0	0	0
2022/11/10	R035	04/05/2023	10.60	Call	Bond Future	1,328.7400	1.3287	1,784.4100	1.7844	34.293	0	0	388
2022/11/10	R035	04/05/2023	10.60	Put	Bond Future	7,239.2800	7.2393	6,141.1700	6.1412	(15.169)	0	0	0
2022/11/10	R035	04/05/2023			Bond Future	11.6158	84.2826	11.3390	85.8363	(2.383)	0.0000	0.0000	0
2022/11/10	R035	04/05/2023	11.22	Call	Bond Future	2,587.9600	2.5880	3,287.6700	3.2877	27.037	0	0	0
2022/11/10	R035	04/05/2023	11.17	Put	Bond Future	4,989.3900	4.9894	4,115.4300	4.1154	(17.516)	0	0	0
2022/11/10	R035	04/05/2023	11.20	Put	Bond Future	4,888.8200	4.8888	4,026.8000	4.0268	(17.632)	0	0	0
2022/11/10	R035	04/05/2023	11.21	Put	Bond Future	4,855.5000	4.8555	3,997.4500	3.9975	(17.672)	0	0	0
2022/11/10	R035	04/05/2023	9.85	Call	Bond Future	520.3700	0.5204	745.2900	0.7453	43.223	0	0	388
2022/11/10	R035	04/05/2023	9.85	Put	Bond Future	11,182.3300	11.1823	9,853.4700	9.8535	(11.884)	0	0	0
2022/11/10	R035	04/05/2023	10.42	Call	Bond Future	1,070.8700	1.0709	1,461.9400	1.4619	36.519	0	0	491
2022/11/10	R035	04/05/2023	10.42	Put	Bond Future	8,090.4200	8.0904	6,927.7100	6.9277	(14.371)	0	0	0
2022/11/10	R035	03/08/2023	12.00	Call	Bond Future	4,987.1200	4.9871	5,937.3700	5.9374	19.054	0	0	0
2022/11/10	R035	03/08/2023	12.00	Put	Bond Future	3,604.7900	3.6048	2,970.1400	2.9701	(17.606)	0	0	0
2022/11/10	R035	03/08/2023			Bond Future	11.7423	85.9774	11.4544	87.5623	(2.452)	0.0000	0.0000	0
2022/11/10	R035	03/08/2023	11.98	Call	Bond Future	4,924.8200	4.9248	5,869.0700	5.8691	19.173	0	0	0
2022/11/10	R035	03/08/2023	11.98	Put	Bond Future	3,648.6000	3.6486	3,007.9500	3.0080	(17.559)	0	0	0
2022/11/10	R035	03/08/2023	11.99	Call	Bond Future	4,955.7900	4.9558	5,903.0500	5.9030	19.114	0	0	0
2022/11/10	R035	03/08/2023	11.99	Put	Bond Future	3,626.4900	3.6265	2,988.8500	2.9888	(17.583)	0	0	0
2022/11/10	R035	02/11/2023	11.41	Call	Bond Future	2,949.1800	2.9492	3,683.7300	3.6837	24.907	0	0	0
2022/11/10	R035	02/11/2023	11.41	Put	Bond Future	5,476.3500	5.4763	4,593.7100	4.5937	(16.117)	0	0	0
2022/11/10	R035	02/11/2023	11.42	Call	Bond Future	2,972.8800	2.9729	3,710.9400	3.7109	24.826	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
2022/11/10	R035	02/11/2023	11.42	Put	Bond Future	5,444.5400	5.4445	4,565.4100	4.5654	(16.147)	0	0	0
2022/11/10	R035	02/11/2023			Bond Future	11.8748	83.2259	11.5751	84.8431	(2.524)	0.0000	0.0000	0
2022/11/10	R035	02/11/2023	11.43	Call	Bond Future	2,996.6900	2.9967	3,738.2500	3.7382	24.746	0	0	0
2022/11/10	R035	02/11/2023	11.43	Put	Bond Future	5,412.8800	5.4129	4,537.2500	4.5373	(16.177)	0	0	0
2022/11/10	R035	01/02/2024	12.18	Put	Bond Future	4,277.5000	4.2775	3,578.9000	3.5789	(16.332)	0	0	0
2022/11/10	R035	01/02/2024	12.19	Call	Bond Future	5,015.0200	5.0150	5,967.3600	5.9674	18.990	0	0	0
2022/11/10	R035	01/02/2024	12.19	Put	Bond Future	4,255.4600	4.2555	3,559.6900	3.5597	(16.350)	0	0	0
2022/11/10	R035	01/02/2024			Bond Future	12.0428	84.7955	11.7300	86.4436	(2.597)	0.0000	0.0000	0
2022/11/10	R035	01/02/2024	12.18	Call	Bond Future	4,985.7700	4.9858	5,935.2800	5.9353	19.044	0	0	0
2022/11/10	R035	01/02/2024	12.20	Call	Bond Future	5,043.9600	5.0440	5,999.1200	5.9991	18.937	0	0	0
2022/11/10	R035	01/02/2024	12.20	Put	Bond Future	4,233.1700	4.2332	3,540.2200	3.5402	(16.370)	0	0	0
2022/11/10	R186	02/02/2023	8.32	Call	Bond Future	410.7900	0.4108	570.6500	0.5706	38.915	0	0	0
2022/11/10	R186	02/02/2023	8.32	Put	Bond Future	2,728.5800	2.7286	2,261.1200	2.2611	(17.132)	0	0	0
2022/11/10	R186	02/02/2023	8.33	Call	Bond Future	418.2700	0.4183	580.3000	0.5803	38.738	0	0	0
2022/11/10	R186	02/02/2023	8.33	Put	Bond Future	2,702.1200	2.7021	2,236.8300	2.2368	(17.219)	0	0	0
2022/11/10	R186	02/02/2023			Bond Future	9.0122	106.1322	8.8229	106.7595	(2.099)	0.0000	0.0000	78,196
2022/11/10	R186	02/02/2023	8.34	Call	Bond Future	426.0200	0.4260	590.2500	0.5902	38.550	0	0	0
2022/11/10	R186	02/02/2023	8.34	Put	Bond Future	2,675.9400	2.6759	2,212.8500	2.2128	(17.306)	0	0	0
2022/11/10	R186	04/05/2023	8.83	Put	Bond Future	2,026.3900	2.0264	1,675.9300	1.6759	(17.295)	0	0	0
2022/11/10	R186	04/05/2023	8.84	Call	Bond Future	1,232.7100	1.2327	1,523.2200	1.5232	23.567	0	0	0
2022/11/10	R186	04/05/2023			Bond Future	9.0887	108.2589	8.8839	108.8979	(2.253)	0.0000	0.0000	12,188
2022/11/10	R186	04/05/2023	8.82	Call	Bond Future	1,204.4600	1.2045	1,490.9500	1.4909	23.786	0	0	0
2022/11/10	R186	04/05/2023	8.82	Put	Bond Future	2,043.7000	2.0437	1,691.2300	1.6912	(17.247)	0	0	0
2022/11/10	R186	04/05/2023	8.83	Call	Bond Future	1,218.5400	1.2185	1,507.0400	1.5070	23.676	0	0	0
2022/11/10	R186	04/05/2023	8.84	Put	Bond Future	2,009.1900	2.0092	1,660.7400	1.6607	(17.343)	0	0	0
2022/11/10	R186	03/08/2023	9.73	Put	Bond Future	1,307.4400	1.3074	1,081.2200	1.0812	(17.303)	0	0	0
2022/11/10	R186	03/08/2023	9.74	Call	Bond Future	2,936.5100	2.9365	3,363.2200	3.3632	14.531	0	0	0
2022/11/10	R186	03/08/2023	9.74	Put	Bond Future	1,298.2000	1.2982	1,073.2700	1.0733	(17.326)	0	0	0
2022/11/10	R186	03/08/2023			Bond Future	9.1718	105.1303	8.9489	105.7819	(2.430)	0.0000	0.0000	0
2022/11/10	R186	03/08/2023	9.73	Call	Bond Future	2,917.2000	2.9172	3,342.6200	3.3426	14.583	0	0	0
2022/11/10	R186	03/08/2023	9.75	Call	Bond Future	2,956.2000	2.9562	3,384.1900	3.3842	14.478	0	0	0
2022/11/10	R186	03/08/2023	9.75	Put	Bond Future	1,289.3500	1.2894	1,065.7000	1.0657	(17.346)	0	0	0
2022/11/10	R186	02/11/2023	9.40	Call	Bond Future	2,171.3400	2.1713	2,545.8500	2.5459	17.248	0	0	0
2022/11/10	R186	02/11/2023	9.40	Put	Bond Future	1,778.6500	1.7787	1,488.2700	1.4883	(16.326)	0	0	0
2022/11/10	R186	02/11/2023	9.15	Call	Bond Future	1,779.6000	1.7796	2,117.8600	2.1179	19.008	0	0	1,715
2022/11/10	R186	02/11/2023			Bond Future	9.2550	107.2745	9.0111	107.9394	(2.636)	0.0000	0.0000	0
2022/11/10	R186	02/11/2023	10.42	Call	Bond Future	4,069.3800	4.0694	4,561.3700	4.5614	12.090	0	0	0
2022/11/10	R186	02/11/2023	10.42	Put	Bond Future	966.7000	0.9667	793.8000	0.7938	(17.886)	0	0	1,715
2022/11/10	R186	02/11/2023	9.15	Put	Bond Future	2,065.1500	2.0651	1,738.5200	1.7385	(15.816)	0	0	0
2022/11/10	R186	02/11/2023	9.38	Call	Bond Future	2,138.5700	2.1386	2,510.2800	2.5103	17.381	0	0	0
2022/11/10	R186	02/11/2023	9.38	Put	Bond Future	1,799.9300	1.7999	1,506.7500	1.5068	(16.288)	0	0	0
2022/11/10	R186	02/11/2023	9.39	Call	Bond Future	2,154.7200	2.1547	2,527.8400	2.5278	17.316	0	0	0
2022/11/10	R186	02/11/2023	9.39	Put	Bond Future	1,789.0500	1.7891	1,497.2800	1.4973	(16.309)	0	0	0
2022/11/10	R186	01/02/2024	9.51	Call	Bond Future	2,170.7300	2.1707	2,543.9900	2.5440	17.195	0	0	0
2022/11/10	R186	01/02/2024	9.52	Put	Bond Future	1,927.6500	1.9276	1,624.2900	1.6243	(15.737)	0	0	0
2022/11/10	R186	01/02/2024	9.50	Call	Bond Future	2,155.7400	2.1557	2,527.7200	2.5277	17.255	0	0	0
2022/11/10	R186	01/02/2024			Bond Future	9.4170	103.9960	9.1480	104.6739	(2.856)	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
2022/11/10	R186	01/02/2024	9.51	Put	Bond Future	1,937.6400	1.9376	1,633.0000	1.6330	(15.722)	0	0	0
2022/11/10	R186	01/02/2024	9.52	Call	Bond Future	2,185.7600	2.1858	2,560.3000	2.5603	17.135	0	0	0
2022/11/10	R186	01/02/2024	9.50	Put	Bond Future	1,947.6800	1.9477	1,641.7600	1.6418	(15.707)	0	0	0
2022/11/10	R197	02/02/2023			Bond Future	329.6920	329.6920	329.6802	329.6802	(0.004)	0.0000	0.0000	977
2022/11/10	R197	04/05/2023			Bond Future	336.3745	336.3745	336.3597	336.3597	(0.004)	0.0000	0.0000	0
2022/11/10	R197	03/08/2023			Bond Future	334.1216	334.1216	334.1061	334.1061	(0.005)	0.0000	0.0000	0
2022/11/10	R197	02/11/2023			Bond Future	341.0089	341.0089	340.9930	340.9930	(0.005)	0.0000	0.0000	0
2022/11/10	R202	02/02/2023			Bond Future	252.1871	252.1871	252.1824	252.1824	(0.002)	0.0000	0.0000	5,970
2022/11/10	R202	04/05/2023			Bond Future	257.2983	257.2983	257.2915	257.2915	(0.003)	0.0000	0.0000	0
2022/11/10	R202	03/08/2023			Bond Future	257.7004	257.7004	257.6929	257.6929	(0.003)	0.0000	0.0000	0
2022/11/10	R202	02/11/2023			Bond Future	263.0121	263.0121	263.0046	263.0046	(0.003)	0.0000	0.0000	0
2022/11/10	R202	01/02/2024			Bond Future	263.0796	263.0796	263.0730	263.0730	(0.003)	0.0000	0.0000	0
2022/11/10	R209	02/02/2023	10.78	Call	Bond Future	754.9600	0.7550	1,126.1300	1.1261	49.164	0	0	0
2022/11/10	R209	02/02/2023	10.79	Call	Bond Future	768.7400	0.7687	1,144.4900	1.1445	48.879	0	0	0
2022/11/10	R209	02/02/2023	10.80	Put	Bond Future	4,283.4400	4.2834	3,384.5400	3.3845	(20.985)	0	0	0
2022/11/10	R209	02/02/2023			Bond Future	11.4808	67.1581	11.2262	68.4374	(2.218)	0.0000	0.0000	24,713
2022/11/10	R209	02/02/2023	10.78	Put	Bond Future	4,362.5000	4.3625	3,454.4300	3.4544	(20.815)	0	0	0
2022/11/10	R209	02/02/2023	10.79	Put	Bond Future	4,322.8500	4.3229	3,419.3600	3.4194	(20.900)	0	0	0
2022/11/10	R209	02/02/2023	10.80	Call	Bond Future	782.6900	0.7827	1,163.0300	1.1630	48.594	0	0	0
2022/11/10	R209	04/05/2023	11.10	Call	Bond Future	2,063.6800	2.0637	2,619.4000	2.6194	26.929	0	0	0
2022/11/10	R209	04/05/2023	11.10	Put	Bond Future	4,522.4300	4.5224	3,773.8700	3.7739	(16.552)	0	0	0
2022/11/10	R209	04/05/2023	10.00	Call	Bond Future	574.8200	0.5748	800.4000	0.8004	39.244	0	0	1,000
2022/11/10	R209	04/05/2023	10.00	Put	Bond Future	9,033.5300	9.0335	7,954.8300	7.9548	(11.941)	0	0	0
2022/11/10	R209	04/05/2023	11.09	Call	Bond Future	2,043.2000	2.0432	2,595.5300	2.5955	27.033	0	0	0
2022/11/10	R209	04/05/2023	11.09	Put	Bond Future	4,553.3800	4.5534	3,801.4300	3.8014	(16.514)	0	0	0
2022/11/10	R209	04/05/2023			Bond Future	11.5910	65.3513	11.3273	66.6556	(2.274)	0.0000	0.0000	2,510
2022/11/10	R209	04/05/2023	11.11	Call	Bond Future	2,084.2700	2.0843	2,643.3600	2.6434	26.824	0	0	0
2022/11/10	R209	04/05/2023	11.11	Put	Bond Future	4,491.6600	4.4917	3,746.4700	3.7465	(16.591)	0	0	0
2022/11/10	R209	04/05/2023	12.50	Call	Bond Future	5,884.5000	5.8845	6,841.7600	6.8418	16.267	0	0	0
2022/11/10	R209	04/05/2023	12.50	Put	Bond Future	1,655.3600	1.6554	1,308.3400	1.3083	(20.963)	0	0	8,500
2022/11/10	R209	04/05/2023	11.00	Call	Bond Future	1,863.5500	1.8635	2,385.3500	2.3853	28.000	0	0	0
2022/11/10	R209	04/05/2023	11.00	Put	Bond Future	4,839.0100	4.8390	4,056.5300	4.0565	(16.170)	0	0	6,250
2022/11/10	R209	03/08/2023	11.93	Call	Bond Future	4,287.0800	4.2871	5,079.7500	5.0798	18.490	0	0	0
2022/11/10	R209	03/08/2023	11.94	Call	Bond Future	4,314.3100	4.3143	5,109.5300	5.1095	18.432	0	0	0
2022/11/10	R209	03/08/2023	11.95	Put	Bond Future	3,171.6700	3.1717	2,639.0600	2.6391	(16.793)	0	0	0
2022/11/10	R209	03/08/2023			Bond Future	11.7033	66.6655	11.4302	67.9959	(2.333)	0.0000	0.0000	0
2022/11/10	R209	03/08/2023	11.93	Put	Bond Future	3,210.8800	3.2109	2,673.1600	2.6732	(16.747)	0	0	0
2022/11/10	R209	03/08/2023	11.94	Put	Bond Future	3,191.2200	3.1912	2,656.0500	2.6561	(16.770)	0	0	0
2022/11/10	R209	03/08/2023	11.95	Call	Bond Future	4,341.5900	4.3416	5,139.3700	5.1394	18.375	0	0	0
2022/11/10	R209	02/11/2023	11.33	Call	Bond Future	2,553.6600	2.5537	3,164.5600	3.1646	23.923	0	0	0
2022/11/10	R209	02/11/2023	11.33	Put	Bond Future	4,915.5200	4.9155	4,168.9300	4.1689	(15.188)	0	0	0
2022/11/10	R209	02/11/2023	11.34	Call	Bond Future	2,574.4000	2.5744	3,188.2800	3.1883	23.846	0	0	0
2022/11/10	R209	02/11/2023	11.34	Put	Bond Future	4,886.5900	4.8866	4,142.9800	4.1430	(15.217)	0	0	0
2022/11/10	R209	02/11/2023			Bond Future	11.8173	64.8735	11.5342	66.2310	(2.395)	0.0000	0.0000	0
2022/11/10	R209	02/11/2023	11.35	Call	Bond Future	2,595.2400	2.5952	3,212.0900	3.2121	23.769	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
2022/11/10	R209	02/11/2023	11.35	Put	Bond Future	4,857.8100	4.8578	4,117.1700	4.1172	(15.246)	0	0	0
2022/11/10	R209	01/02/2024	12.13	Put	Bond Future	3,684.3300	3.6843	3,109.7400	3.1097	(15.596)	0	0	0
2022/11/10	R209	01/02/2024	12.14	Call	Bond Future	4,503.8600	4.5039	5,315.1100	5.3151	18.012	0	0	0
2022/11/10	R209	01/02/2024	12.14	Put	Bond Future	3,664.4700	3.6645	3,092.2800	3.0923	(15.615)	0	0	0
2022/11/10	R209	01/02/2024			Bond Future	11.9575	66.0968	11.6638	67.4802	(2.456)	0.0000	0.0000	0
2022/11/10	R209	01/02/2024	12.12	Call	Bond Future	4,452.1800	4.4522	5,258.6400	5.2586	18.114	0	0	0
2022/11/10	R209	01/02/2024	12.12	Put	Bond Future	3,704.0100	3.7040	3,127.0300	3.1270	(15.577)	0	0	0
2022/11/10	R209	01/02/2024	12.13	Call	Bond Future	4,478.1400	4.4781	5,286.9900	5.2870	18.062	0	0	0
2022/11/10	R210	02/02/2023			Bond Future	232.6122	232.6122	231.1069	231.1069	(0.647)	0.0000	0.0000	572
2022/11/10	R210	04/05/2023			Bond Future	234.2450	234.2450	232.7074	232.7074	(0.656)	0.0000	0.0000	0
2022/11/10	R210	03/08/2023			Bond Future	239.0082	239.0082	237.4389	237.4389	(0.657)	0.0000	0.0000	0
2022/11/10	R210	02/11/2023			Bond Future	240.7617	240.7617	239.1601	239.1601	(0.665)	0.0000	0.0000	0
2022/11/10	R210	01/02/2024			Bond Future	245.3675	245.3675	243.7361	243.7361	(0.665)	0.0000	0.0000	0
2022/11/10	R213	02/02/2023	10.01	Call	Bond Future	343.0900	0.3431	546.0800	0.5461	59.165	0	0	0
2022/11/10	R213	02/02/2023	10.43	Put	Bond Future	3,453.5700	3.4536	2,692.6100	2.6926	(22.034)	0	0	0
2022/11/10	R213	02/02/2023	12.20	Call	Bond Future	5,586.5000	5.5865	6,557.8900	6.5579	17.388	0	0	0
2022/11/10	R213	02/02/2023	12.20	Put	Bond Future	440.3200	0.4403	288.0800	0.2881	(34.575)	0	0	912
2022/11/10	R213	02/02/2023	10.22	Put	Bond Future	4,199.6500	4.1996	3,353.8100	3.3538	(20.141)	0	0	0
2022/11/10	R213	02/02/2023	10.23	Call	Bond Future	540.4500	0.5405	822.0900	0.8221	52.112	0	0	0
2022/11/10	R213	02/02/2023	10.35	Call	Bond Future	677.1200	0.6771	1,006.4800	1.0065	48.641	0	0	0
2022/11/10	R213	02/02/2023	10.35	Put	Bond Future	3,727.9900	3.7280	2,933.7200	2.9337	(21.306)	0	0	476
2022/11/10	R213	02/02/2023			Bond Future	11.0097	82.0204	10.7630	83.1441	(2.241)	0.0000	0.0000	33,104
2022/11/10	R213	02/02/2023	9.16	Call	Bond Future	54.1000	0.0541	98.0700	0.0981	81.275	0	0	476
2022/11/10	R213	02/02/2023	9.16	Put	Bond Future	8,997.1200	8.9971	7,917.4600	7.9175	(12.000)	0	0	0
2022/11/10	R213	02/02/2023	10.01	Put	Bond Future	5,024.9500	5.0250	4,104.3100	4.1043	(18.321)	0	0	476
2022/11/10	R213	02/02/2023	10.21	Call	Bond Future	519.7700	0.5198	793.7600	0.7938	52.714	0	0	0
2022/11/10	R213	02/02/2023	10.21	Put	Bond Future	4,237.2900	4.2373	3,387.6500	3.3876	(20.051)	0	0	0
2022/11/10	R213	02/02/2023	10.43	Call	Bond Future	780.5800	0.7806	1,143.2500	1.1433	46.462	0	0	912
2022/11/10	R213	02/02/2023	10.22	Call	Bond Future	529.9800	0.5300	807.7700	0.8078	52.415	0	0	0
2022/11/10	R213	02/02/2023	10.23	Put	Bond Future	4,162.3100	4.1623	3,320.3200	3.3203	(20.229)	0	0	0
2022/11/10	R213	04/05/2023	10.75	Call	Bond Future	1,963.6600	1.9637	2,472.3400	2.4723	25.905	0	0	0
2022/11/10	R213	04/05/2023	10.75	Put	Bond Future	3,677.4400	3.6774	3,040.6800	3.0407	(17.315)	0	0	0
2022/11/10	R213	04/05/2023			Bond Future	11.1338	80.1107	10.8761	81.2562	(2.314)	0.0000	0.0000	0
2022/11/10	R213	04/05/2023	10.74	Call	Bond Future	1,945.4100	1.9454	2,451.1000	2.4511	25.994	0	0	0
2022/11/10	R213	04/05/2023	10.74	Put	Bond Future	3,704.4800	3.7045	3,064.7300	3.0647	(17.270)	0	0	0
2022/11/10	R213	04/05/2023	10.73	Call	Bond Future	1,927.0500	1.9271	2,429.7500	2.4297	26.087	0	0	0
2022/11/10	R213	04/05/2023	10.73	Put	Bond Future	3,731.4300	3.7314	3,088.6900	3.0887	(17.225)	0	0	0
2022/11/10	R213	03/08/2023	11.62	Put	Bond Future	2,571.4700	2.5715	2,121.1600	2.1212	(17.512)	0	0	0
2022/11/10	R213	03/08/2023	11.63	Call	Bond Future	4,103.6600	4.1037	4,823.9000	4.8239	17.551	0	0	0
2022/11/10	R213	03/08/2023			Bond Future	11.2647	81.7215	10.9951	82.8899	(2.394)	0.0000	0.0000	0
2022/11/10	R213	03/08/2023	11.62	Call	Bond Future	4,077.7600	4.0778	4,795.7900	4.7958	17.608	0	0	0
2022/11/10	R213	03/08/2023	11.63	Put	Bond Future	2,555.5100	2.5555	2,107.4100	2.1074	(17.535)	0	0	0
2022/11/10	R213	03/08/2023	11.61	Call	Bond Future	4,051.9200	4.0519	4,767.7200	4.7677	17.666	0	0	0
2022/11/10	R213	03/08/2023	11.61	Put	Bond Future	2,587.5300	2.5875	2,134.9900	2.1350	(17.489)	0	0	0
2022/11/10	R213	02/11/2023	11.13	Call	Bond Future	2,443.3200	2.4433	3,021.7800	3.0218	23.675	0	0	0
2022/11/10	R213	02/11/2023	11.13	Put	Bond Future	3,601.2800	3.6013	2,987.5800	2.9876	(17.041)	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
2022/11/10	R213	02/11/2023			Bond Future	11.4045	79.8349	11.1220	81.0271	(2.477)	0.0000	0.0000	0
2022/11/10	R213	02/11/2023	11.12	Call	Bond Future	2,422.9600	2.4230	2,998.6900	2.9987	23.761	0	0	0
2022/11/10	R213	02/11/2023	11.12	Put	Bond Future	3,623.5100	3.6235	3,007.0800	3.0071	(17.012)	0	0	0
2022/11/10	R213	02/11/2023	11.11	Call	Bond Future	2,403.0000	2.4030	2,976.0000	2.9760	23.845	0	0	0
2022/11/10	R213	02/11/2023	11.11	Put	Bond Future	3,646.1700	3.6462	3,027.0100	3.0270	(16.981)	0	0	0
2022/11/10	R213	01/02/2024	11.71	Call	Bond Future	3,767.9100	3.7679	4,457.4600	4.4575	18.301	0	0	0
2022/11/10	R213	01/02/2024	11.71	Put	Bond Future	3,277.5800	3.2776	2,752.0700	2.7521	(16.033)	0	0	0
2022/11/10	R213	01/02/2024	11.70	Call	Bond Future	3,744.5900	3.7446	4,431.9900	4.4320	18.357	0	0	0
2022/11/10	R213	01/02/2024	11.70	Put	Bond Future	3,294.4900	3.2945	2,766.8300	2.7668	(16.016)	0	0	0
2022/11/10	R213	01/02/2024			Bond Future	11.5886	81.3417	11.2917	82.5567	(2.562)	0.0000	0.0000	0
2022/11/10	R213	01/02/2024	11.72	Call	Bond Future	3,790.9200	3.7909	4,482.6300	4.4826	18.246	0	0	0
2022/11/10	R213	01/02/2024	11.72	Put	Bond Future	3,260.3900	3.2604	2,737.0400	2.7370	(16.052)	0	0	0
2022/11/10	R214	02/02/2023	11.07	Call	Bond Future	1,162.7100	1.1627	1,675.8900	1.6759	44.137	0	0	0
2022/11/10	R214	02/02/2023	11.07	Put	Bond Future	3,771.9800	3.7720	2,909.1500	2.9092	(22.875)	0	0	0
2022/11/10	R214	02/02/2023	11.08	Call	Bond Future	1,181.8200	1.1818	1,700.2700	1.7003	43.869	0	0	0
2022/11/10	R214	02/02/2023	11.08	Put	Bond Future	3,735.5700	3.7356	2,878.0100	2.8780	(22.957)	0	0	0
2022/11/10	R214	02/02/2023	11.10	Call	Bond Future	1,220.3600	1.2204	1,749.3600	1.7494	43.348	0	0	1,600
2022/11/10	R214	02/02/2023			Bond Future	11.5548	64.8709	11.2953	66.2469	(2.246)	0.0000	0.0000	71,370
2022/11/10	R214	02/02/2023	11.09	Call	Bond Future	1,201.0000	1.2010	1,724.7200	1.7247	43.607	0	0	0
2022/11/10	R214	02/02/2023	11.09	Put	Bond Future	3,699.2900	3.6993	2,847.0000	2.8470	(23.039)	0	0	0
2022/11/10	R214	02/02/2023	11.10	Put	Bond Future	3,663.2700	3.6633	2,816.2600	2.8163	(23.122)	0	0	0
2022/11/10	R214	02/02/2023	11.80	Call	Bond Future	3,011.4800	3.0115	3,888.4400	3.8884	29.121	0	0	1,600
2022/11/10	R214	02/02/2023	11.80	Put	Bond Future	1,754.3100	1.7543	1,255.2600	1.2553	(28.447)	0	0	0
2022/11/10	R214	04/05/2023	11.37	Call	Bond Future	2,608.1400	2.6081	3,283.6500	3.2837	25.900	0	0	0
2022/11/10	R214	04/05/2023	11.37	Put	Bond Future	4,096.1000	4.0961	3,368.5500	3.3686	(17.762)	0	0	0
2022/11/10	R214	04/05/2023	11.36	Call	Bond Future	2,584.2500	2.5843	3,256.1300	3.2561	25.999	0	0	0
2022/11/10	R214	04/05/2023	11.36	Put	Bond Future	4,125.6000	4.1256	3,394.4200	3.3944	(17.723)	0	0	0
2022/11/10	R214	04/05/2023			Bond Future	11.6541	62.8715	11.3859	64.2745	(2.301)	0.0000	0.0000	0
2022/11/10	R214	04/05/2023	11.38	Call	Bond Future	2,632.3100	2.6323	3,311.4400	3.3114	25.800	0	0	0
2022/11/10	R214	04/05/2023	11.38	Put	Bond Future	4,066.9500	4.0669	3,343.0200	3.3430	(17.800)	0	0	0
2022/11/10	R214	03/08/2023	12.15	Call	Bond Future	5,026.8700	5.0269	5,927.7600	5.9278	17.921	0	0	0
2022/11/10	R214	03/08/2023	12.15	Put	Bond Future	3,081.1100	3.0811	2,550.8900	2.5509	(17.209)	0	0	0
2022/11/10	R214	03/08/2023	12.14	Call	Bond Future	4,997.6200	4.9976	5,895.9400	5.8959	17.975	0	0	0
2022/11/10	R214	03/08/2023	12.14	Put	Bond Future	3,100.0900	3.1001	2,567.3000	2.5673	(17.186)	0	0	0
2022/11/10	R214	03/08/2023			Bond Future	11.7563	64.1358	11.4790	65.5669	(2.359)	0.0000	0.0000	0
2022/11/10	R214	03/08/2023	12.16	Call	Bond Future	5,056.3800	5.0564	5,959.8300	5.9598	17.868	0	0	0
2022/11/10	R214	03/08/2023	12.16	Put	Bond Future	3,062.4600	3.0625	2,534.8000	2.5348	(17.230)	0	0	0
2022/11/10	R214	02/11/2023	11.46	Call	Bond Future	3,130.3100	3.1303	3,826.5200	3.8265	22.241	0	0	0
2022/11/10	R214	02/11/2023	11.46	Put	Bond Future	5,191.8700	5.1919	4,427.7800	4.4278	(14.717)	0	0	0
2022/11/10	R214	02/11/2023	11.45	Put	Bond Future	5,221.4200	5.2214	4,454.3100	4.4543	(14.692)	0	0	0
2022/11/10	R214	02/11/2023			Bond Future	11.8620	62.1444	11.5751	63.6047	(2.418)	0.0000	0.0000	0
2022/11/10	R214	02/11/2023	11.47	Call	Bond Future	3,153.2400	3.1532	3,852.4700	3.8525	22.175	0	0	0
2022/11/10	R214	02/11/2023	11.47	Put	Bond Future	5,162.2100	5.1622	4,401.1400	4.4011	(14.743)	0	0	0
2022/11/10	R214	02/11/2023	11.45	Call	Bond Future	3,107.2100	3.1072	3,800.4000	3.8004	22.309	0	0	0
2022/11/10	R214	01/02/2024	12.16	Call	Bond Future	4,877.0300	4.8770	5,749.4600	5.7495	17.889	0	0	0
2022/11/10	R214	01/02/2024	12.16	Put	Bond Future	4,071.1700	4.0712	3,455.3500	3.4554	(15.126)	0	0	0
2022/11/10	R214	01/02/2024			Bond Future	11.9942	63.3164	11.6967	64.8047	(2.480)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/10	R214	01/02/2024	12.15	Call	Bond Future	4,850.0200	4.8500	5,719.9600	5.7200	17.937	0	0	0
2022/11/10	R214	01/02/2024	12.15	Put	Bond Future	4,092.2900	4.0923	3,473.9800	3.4740	(15.109)	0	0	0
2022/11/10	R214	01/02/2024	12.14	Call	Bond Future	4,823.0500	4.8231	5,690.5000	5.6905	17.986	0	0	0
2022/11/10	R214	01/02/2024	12.14	Put	Bond Future	4,113.5000	4.1135	3,492.7000	3.4927	(15.092)	0	0	0
2022/11/10	R248	02/02/2023	11.00	Call	Bond Future	1,313.4800	1.3135	1,916.7900	1.9168	45.932	0	0	2,542
2022/11/10	R248	02/02/2023	11.00	Put	Bond Future	5,008.7900	5.0088	3,886.3400	3.8863	(22.410)	0	0	0
2022/11/10	R248	02/02/2023	11.70	Call	Bond Future	3,427.4000	3.4274	4,477.3700	4.4774	30.635	0	0	2,542
2022/11/10	R248	02/02/2023	11.70	Put	Bond Future	2,424.5400	2.4245	1,748.7500	1.7488	(27.873)	0	0	0
2022/11/10	R248	02/02/2023	11.08	Call	Bond Future	1,500.3700	1.5004	2,156.8000	2.1568	43.751	0	0	0
2022/11/10	R248	02/02/2023	11.08	Put	Bond Future	4,633.4700	4.6335	3,564.1400	3.5641	(23.078)	0	0	0
2022/11/10	R248	02/02/2023	11.10	Put	Bond Future	4,542.9200	4.5429	3,486.9100	3.4869	(23.245)	0	0	0
2022/11/10	R248	02/02/2023			Bond Future	11.5443	81.1033	11.2846	82.8291	(2.250)	0.0000	0.0000	250,478
2022/11/10	R248	02/02/2023	10.40	Call	Bond Future	398.9500	0.3990	658.2600	0.6583	64.998	0	0	0
2022/11/10	R248	02/02/2023	10.40	Put	Bond Future	8,536.7700	8.5368	7,070.3200	7.0703	(17.178)	0	0	0
2022/11/10	R248	02/02/2023	11.06	Call	Bond Future	1,452.2000	1.4522	2,095.3000	2.0953	44.285	0	0	0
2022/11/10	R248	02/02/2023	11.06	Put	Bond Future	4,725.2200	4.7252	3,642.5600	3.6426	(22.912)	0	0	0
2022/11/10	R248	02/02/2023	11.07	Call	Bond Future	1,476.1000	1.4761	2,125.8600	2.1259	44.019	0	0	0
2022/11/10	R248	02/02/2023	11.07	Put	Bond Future	4,679.1000	4.6791	3,603.1000	3.6031	(22.996)	0	0	0
2022/11/10	R248	02/02/2023	11.10	Call	Bond Future	1,549.3200	1.5493	2,219.0700	2.2191	43.229	0	0	0
2022/11/10	R248	04/05/2023	11.35	Call	Bond Future	3,225.3700	3.2254	4,067.4700	4.0675	26.109	0	0	0
2022/11/10	R248	04/05/2023	11.35	Put	Bond Future	5,166.5500	5.1665	4,249.0300	4.2490	(17.759)	0	0	0
2022/11/10	R248	04/05/2023			Bond Future	11.6460	78.2681	11.3771	80.0277	(2.308)	0.0000	0.0000	10,943
2022/11/10	R248	04/05/2023	11.33	Call	Bond Future	3,165.5300	3.1655	3,998.4600	3.9985	26.312	0	0	0
2022/11/10	R248	04/05/2023	11.33	Put	Bond Future	5,240.9800	5.2410	4,314.2900	4.3143	(17.682)	0	0	0
2022/11/10	R248	04/05/2023	11.34	Call	Bond Future	3,195.3800	3.1954	4,032.9000	4.0329	26.210	0	0	0
2022/11/10	R248	04/05/2023	11.34	Put	Bond Future	5,203.6500	5.2037	4,281.5500	4.2815	(17.720)	0	0	0
2022/11/10	R248	03/08/2023	12.11	Call	Bond Future	6,135.6100	6.1356	7,253.1200	7.2531	18.214	0	0	0
2022/11/10	R248	03/08/2023	12.11	Put	Bond Future	3,944.7200	3.9447	3,267.2100	3.2672	(17.175)	0	0	0
2022/11/10	R248	03/08/2023			Bond Future	11.7538	79.8044	11.4751	81.5994	(2.371)	0.0000	0.0000	0
2022/11/10	R248	03/08/2023	12.09	Call	Bond Future	6,063.5400	6.0635	7,174.5600	7.1746	18.323	0	0	0
2022/11/10	R248	03/08/2023	12.09	Put	Bond Future	3,992.6800	3.9927	3,308.6800	3.3087	(17.131)	0	0	0
2022/11/10	R248	03/08/2023	12.10	Call	Bond Future	6,099.4200	6.0994	7,213.6800	7.2137	18.268	0	0	0
2022/11/10	R248	03/08/2023	12.10	Put	Bond Future	3,968.5000	3.9685	3,287.7400	3.2877	(17.154)	0	0	0
2022/11/10	R248	02/11/2023	11.49	Put	Bond Future	6,116.2300	6.1162	5,165.9800	5.1660	(15.537)	0	0	0
2022/11/10	R248	02/11/2023	11.47	Call	Bond Future	3,723.1400	3.7231	4,596.4800	4.5965	23.457	0	0	0
2022/11/10	R248	02/11/2023	11.48	Call	Bond Future	3,752.1200	3.7521	4,629.4400	4.6294	23.382	0	0	0
2022/11/10	R248	02/11/2023			Bond Future	11.8559	77.0098	11.5673	78.8414	(2.434)	0.0000	0.0000	13,000
2022/11/10	R248	02/11/2023	11.49	Call	Bond Future	3,780.9100	3.7809	4,662.1800	4.6622	23.308	0	0	0
2022/11/10	R248	02/11/2023	11.47	Put	Bond Future	6,189.7500	6.1898	5,231.5700	5.2316	(15.480)	0	0	0
2022/11/10	R248	02/11/2023	11.48	Put	Bond Future	6,153.0400	6.1530	5,198.8400	5.1988	(15.508)	0	0	0
2022/11/10	R248	01/02/2024	12.14	Call	Bond Future	5,927.4100	5.9274	7,020.5800	7.0206	18.443	0	0	0
2022/11/10	R248	01/02/2024	12.14	Put	Bond Future	4,972.2400	4.9722	4,198.9400	4.1989	(15.552)	0	0	0
2022/11/10	R248	01/02/2024	12.15	Call	Bond Future	5,960.9500	5.9610	7,057.2800	7.0573	18.392	0	0	0
2022/11/10	R248	01/02/2024	12.15	Put	Bond Future	4,946.2100	4.9462	4,176.0700	4.1761	(15.570)	0	0	0
2022/11/10	R248	01/02/2024			Bond Future	11.9816	78.4987	11.6820	80.3652	(2.500)	0.0000	0.0000	0
2022/11/10	R248	01/02/2024	12.16	Call	Bond Future	5,994.5400	5.9945	7,094.0200	7.0940	18.341	0	0	0
2022/11/10	R248	01/02/2024	12.16	Put	Bond Future	4,920.3100	4.9203	4,153.3200	4.1533	(15.588)	0	0	0

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Total											1439769
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