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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

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
2022/10/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/11	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/11	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/11	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/11	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/11	2025	03/11/2022		Bond Future	165.8290	165.8290	165.8823	165.8823	0.032	0.0000	0.0000	3,315
2022/10/11	2025	02/02/2023		Bond Future	167.2627	167.2627	167.3182	167.3182	0.033	0.0000	0.0000	3,967
2022/10/11	2025	04/05/2023		Bond Future	170.7485	170.7485	170.7731	170.7731	0.014	0.0000	0.0000	0
2022/10/11	2025	03/08/2023		Bond Future	172.5931	172.5931	172.6273	172.6273	0.020	0.0000	0.0000	0
2022/10/11	2025	02/11/2023		Bond Future	176.2369	176.2369	176.3017	176.3017	0.037	0.0000	0.0000	0
2022/10/11	2029	03/11/2022		Bond Future	119.2492	119.2492	119.4333	119.4333	0.154	0.0000	0.0000	1,086
2022/10/11	2029	02/02/2023		Bond Future	121.5091	121.5091	121.6975	121.6975	0.155	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
2022/10/11	2029	04/05/2023			Bond Future	122.7380		122.9072		0.138	0.0000	0.0000	0
2022/10/11	2029	03/08/2023			Bond Future	125.3332		125.5125		0.143	0.0000	0.0000	0
2022/10/11	2029	02/11/2023			Bond Future	126.6313		126.8360		0.162	0.0000	0.0000	0
2022/10/11	2030	03/11/2022	9.70	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	500
2022/10/11	2030	03/11/2022	9.70	Put	Bond Future	4,792.8200	4.7928	5,108.6200	5.1086	6.589	0	0	0
2022/10/11	2030	03/11/2022	10.10	Call	Bond Future	25.8000	0.0258	13.6300	0.0136	(47.171)	0	0	0
2022/10/11	2030	03/11/2022	10.10	Put	Bond Future	2,913.5000	2.9135	3,217.1500	3.2171	10.422	0	0	0
2022/10/11	2030	03/11/2022	10.20	Put	Bond Future	2,487.1200	2.4871	2,775.7300	2.7757	11.604	0	0	0
2022/10/11	2030	03/11/2022			Bond Future	10.7274	88.6693	10.7976	88.3535	0.655	0.0000	0.0000	64,278
2022/10/11	2030	03/11/2022	10.08	Call	Bond Future	20.6000	0.0206	10.5700	0.0106	(48.689)	0	0	0
2022/10/11	2030	03/11/2022	10.08	Put	Bond Future	3,002.3500	3.0024	3,308.1400	3.3081	10.185	0	0	0
2022/10/11	2030	03/11/2022	10.09	Call	Bond Future	23.0800	0.0231	12.0200	0.0120	(47.920)	0	0	0
2022/10/11	2030	03/11/2022	10.09	Put	Bond Future	2,957.7900	2.9578	3,262.5500	3.2625	10.304	0	0	0
2022/10/11	2030	03/11/2022	10.20	Call	Bond Future	67.8000	0.0678	40.5900	0.0406	(40.133)	0	0	500
2022/10/11	2030	03/11/2022	11.57	Call	Bond Future	3,795.6300	3.7956	3,498.4300	3.4984	(7.830)	0	0	0
2022/10/11	2030	03/11/2022	11.57	Put	Bond Future	101.7200	0.1017	120.3400	0.1203	18.305	0	0	500
2022/10/11	2030	02/02/2023	11.16	Put	Bond Future	1,582.4800	1.5825	1,704.7800	1.7048	7.728	0	0	388
2022/10/11	2030	02/02/2023	11.35	Call	Bond Future	3,330.2700	3.3303	3,113.6700	3.1137	(6.504)	0	0	5,000
2022/10/11	2030	02/02/2023	11.35	Put	Bond Future	1,300.5900	1.3006	1,405.0900	1.4051	8.035	0	0	0
2022/10/11	2030	02/02/2023	9.99	Call	Bond Future	641.6800	0.6417	565.6000	0.5656	(11.856)	0	0	0
2022/10/11	2030	02/02/2023	10.00	Call	Bond Future	651.7400	0.6517	574.7600	0.5748	(11.811)	0	0	0
2022/10/11	2030	02/02/2023	10.01	Put	Bond Future	4,565.0400	4.5650	4,808.2600	4.8083	5.328	0	0	0
2022/10/11	2030	02/02/2023	9.80	Call	Bond Future	472.1100	0.4721	411.9800	0.4120	(12.736)	0	0	0
2022/10/11	2030	02/02/2023	9.94	Put	Bond Future	4,820.6200	4.8206	5,070.0400	5.0700	5.174	0	0	102
2022/10/11	2030	02/02/2023	9.20	Call	Bond Future	186.0200	0.1860	158.4400	0.1584	(14.826)	0	0	0
2022/10/11	2030	02/02/2023	9.20	Put	Bond Future	7,933.2800	7.9333	8,226.8000	8.2268	3.700	0	0	0
2022/10/11	2030	02/02/2023	9.66	Call	Bond Future	379.8600	0.3799	329.4100	0.3294	(13.281)	0	0	0
2022/10/11	2030	02/02/2023	9.66	Put	Bond Future	5,919.2100	5.9192	6,189.8600	6.1899	4.572	0	0	102
2022/10/11	2030	02/02/2023	8.81	Put	Bond Future	9,769.1100	9.7691	10,074.5400	10.0745	3.126	0	0	0
2022/10/11	2030	02/02/2023	9.04	Call	Bond Future	143.1900	0.1432	121.2000	0.1212	(15.357)	0	0	0
2022/10/11	2030	02/02/2023	9.04	Put	Bond Future	8,674.0800	8.6741	8,973.1900	8.9732	3.448	0	0	0
2022/10/11	2030	02/02/2023	9.08	Put	Bond Future	8,487.1900	8.4872	8,785.0000	8.7850	3.509	0	0	0
2022/10/11	2030	02/02/2023			Bond Future	10.8784	86.3222	10.9521	86.0011	0.677	0.0000	0.0000	35,961
2022/10/11	2030	02/02/2023	11.55	Call	Bond Future	3,925.0500	3.9250	3,691.6300	3.6916	(5.947)	0	0	5,000
2022/10/11	2030	02/02/2023	11.55	Put	Bond Future	1,052.9700	1.0530	1,140.6500	1.1406	8.327	0	0	0
2022/10/11	2030	02/02/2023	11.12	Call	Bond Future	2,695.8500	2.6958	2,501.0200	2.5010	(7.227)	0	0	0
2022/10/11	2030	02/02/2023	11.12	Put	Bond Future	1,648.4000	1.6484	1,774.6700	1.7747	7.660	0	0	0
2022/10/11	2030	02/02/2023	11.16	Call	Bond Future	2,801.8000	2.8018	2,603.0000	2.6030	(7.095)	0	0	0
2022/10/11	2030	02/02/2023	9.99	Put	Bond Future	4,637.3000	4.6373	4,882.3200	4.8823	5.284	0	0	0
2022/10/11	2030	02/02/2023	10.00	Put	Bond Future	4,601.1000	4.6011	4,845.2200	4.8452	5.306	0	0	0
2022/10/11	2030	02/02/2023	10.01	Call	Bond Future	661.9200	0.6619	584.0400	0.5840	(11.766)	0	0	0
2022/10/11	2030	02/02/2023	9.80	Put	Bond Future	5,352.5000	5.3525	5,613.4700	5.6135	4.876	0	0	0
2022/10/11	2030	02/02/2023	9.83	Call	Bond Future	496.2800	0.4963	433.7700	0.4338	(12.596)	0	0	388
2022/10/11	2030	02/02/2023	9.83	Put	Bond Future	5,236.2400	5.2362	5,494.8300	5.4948	4.938	0	0	0
2022/10/11	2030	02/02/2023	9.94	Call	Bond Future	593.2200	0.5932	521.5400	0.5215	(12.083)	0	0	0
2022/10/11	2030	02/02/2023	9.79	Call	Bond Future	464.2200	0.4642	404.8700	0.4049	(12.785)	0	0	0
2022/10/11	2030	02/02/2023	9.79	Put	Bond Future	5,391.4800	5.3915	5,653.2300	5.6532	4.855	0	0	0

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2022/10/11	2030	02/02/2023	8.81	Call	Bond Future	97.3000		0.0973	81.6300	0.0816	(16.105)	0	0	102
2022/10/11	2030	02/02/2023	9.08	Call	Bond Future	152.9800		0.1530	129.6900	0.1297	(15.224)	0	0	388
2022/10/11	2030	04/05/2023	11.34	Call	Bond Future	3,539.2000		3.5392	3,330.8700	3.3309	(5.886)	0	0	0
2022/10/11	2030	04/05/2023	11.34	Put	Bond Future	2,141.3200		2.1413	2,277.5000	2.2775	6.360	0	0	150
2022/10/11	2030	04/05/2023	10.42	Call	Bond Future	1,597.9700		1.5980	1,469.0500	1.4691	(8.068)	0	0	479
2022/10/11	2030	04/05/2023	10.42	Put	Bond Future	4,134.4200		4.1344	4,350.0100	4.3500	5.215	0	0	0
2022/10/11	2030	04/05/2023	10.52	Call	Bond Future	1,760.2600		1.7603	1,622.6200	1.6226	(7.819)	0	0	0
2022/10/11	2030	04/05/2023	10.52	Put	Bond Future	3,858.0100		3.8580	4,064.8800	4.0649	5.362	0	0	0
2022/10/11	2030	04/05/2023	10.53	Call	Bond Future	1,777.7200		1.7777	1,639.1900	1.6392	(7.793)	0	0	0
2022/10/11	2030	04/05/2023	10.53	Put	Bond Future	3,831.7500		3.8318	4,037.7300	4.0377	5.376	0	0	0
2022/10/11	2030	04/05/2023	9.67	Call	Bond Future	738.0200		0.7380	665.5800	0.6656	(9.815)	0	0	479
2022/10/11	2030	04/05/2023	9.67	Put	Bond Future	6,654.0200		6.6540	6,926.0900	6.9261	4.089	0	0	0
2022/10/11	2030	04/05/2023	9.78	Call	Bond Future	825.7200		0.8257	746.4400	0.7464	(9.601)	0	0	388
2022/10/11	2030	04/05/2023	9.78	Put	Bond Future	6,236.0200		6.2360	6,501.2500	6.5013	4.253	0	0	0
2022/10/11	2030	04/05/2023	10.00	Call	Bond Future	1,027.1200		1.0271	932.9400	0.9329	(9.169)	0	0	1,080
2022/10/11	2030	04/05/2023	10.00	Put	Bond Future	5,436.4600		5.4365	5,686.7900	5.6868	4.605	0	0	0
2022/10/11	2030	04/05/2023	9.03	Call	Bond Future	368.2000		0.3682	327.4900	0.3275	(11.056)	0	0	388
2022/10/11	2030	04/05/2023	9.03	Put	Bond Future	9,297.1900		9.2972	9,600.9900	9.6010	3.268	0	0	0
2022/10/11	2030	04/05/2023	9.58	Put	Bond Future	7,004.4500		7.0045	7,281.8100	7.2818	3.960	0	0	0
2022/10/11	2030	04/05/2023			Bond Future	11.0070		88.1039	11.0885	87.7594	0.740	0.0000	0.0000	0
2022/10/11	2030	04/05/2023	12.57	Call	Bond Future	7,170.9400		7.1709	6,888.4300	6.8884	(3.940)	0	0	0
2022/10/11	2030	04/05/2023	12.57	Put	Bond Future	852.9300		0.8529	914.9300	0.9149	7.269	0	0	350
2022/10/11	2030	04/05/2023	11.62	Call	Bond Future	4,291.8100		4.2918	4,062.5500	4.0625	(5.342)	0	0	0
2022/10/11	2030	04/05/2023	11.62	Put	Bond Future	1,740.6600		1.7407	1,855.9100	1.8559	6.621	0	0	388
2022/10/11	2030	04/05/2023	12.04	Call	Bond Future	5,515.9900		5.5160	5,259.8500	5.2599	(4.644)	0	0	0
2022/10/11	2030	04/05/2023	12.04	Put	Bond Future	1,272.1200		1.2721	1,360.4900	1.3605	6.947	0	0	1,080
2022/10/11	2030	04/05/2023	12.50	Call	Bond Future	6,947.1700		6.9472	6,667.6900	6.6677	(4.023)	0	0	0
2022/10/11	2030	04/05/2023	12.50	Put	Bond Future	899.2200		0.8992	964.2500	0.9642	7.232	0	0	479
2022/10/11	2030	04/05/2023	10.54	Call	Bond Future	1,795.2800		1.7953	1,655.8600	1.6559	(7.766)	0	0	0
2022/10/11	2030	04/05/2023	10.54	Put	Bond Future	3,805.6200		3.8056	4,010.7100	4.0107	5.389	0	0	0
2022/10/11	2030	04/05/2023	10.65	Call	Bond Future	1,993.7800		1.9938	1,844.5600	1.8446	(7.484)	0	0	350
2022/10/11	2030	04/05/2023	10.65	Put	Bond Future	3,525.3200		3.5253	3,720.6100	3.7206	5.540	0	0	0
2022/10/11	2030	04/05/2023	9.58	Call	Bond Future	672.0700		0.6721	604.9200	0.6049	(9.992)	0	0	150
2022/10/11	2030	03/08/2023	12.89	Call	Bond Future	7,793.4700		7.7935	7,511.3000	7.5113	(3.621)	0	0	0
2022/10/11	2030	03/08/2023	12.89	Put	Bond Future	974.3400		0.9743	1,039.0600	1.0391	6.642	0	0	350
2022/10/11	2030	03/08/2023	11.34	Call	Bond Future	3,428.3500		3.4283	3,232.1200	3.2321	(5.724)	0	0	0
2022/10/11	2030	03/08/2023	11.34	Put	Bond Future	2,618.4300		2.6184	2,769.0900	2.7691	5.754	0	0	0
2022/10/11	2030	03/08/2023	11.35	Call	Bond Future	3,452.4600		3.4525	3,255.5000	3.2555	(5.705)	0	0	0
2022/10/11	2030	03/08/2023	11.36	Put	Bond Future	2,585.5700		2.5856	2,734.7600	2.7348	5.770	0	0	0
2022/10/11	2030	03/08/2023	10.40	Call	Bond Future	1,572.5000		1.5725	1,450.9100	1.4509	(7.732)	0	0	1,012
2022/10/11	2030	03/08/2023	10.65	Call	Bond Future	1,979.0700		1.9791	1,837.3700	1.8374	(7.160)	0	0	350
2022/10/11	2030	03/08/2023	10.65	Put	Bond Future	4,030.2200		4.0302	4,235.4100	4.2354	5.091	0	0	0
2022/10/11	2030	03/08/2023			Bond Future	11.1417		85.9406	11.2264	85.5937	0.760	0.0000	0.0000	0
2022/10/11	2030	03/08/2023	12.59	Call	Bond Future	6,878.8800		6.8789	6,608.9000	6.6089	(3.925)	0	0	0
2022/10/11	2030	03/08/2023	12.59	Put	Bond Future	1,179.6300		1.1796	1,256.5400	1.2565	6.520	0	0	1,012
2022/10/11	2030	03/08/2023	11.35	Put	Bond Future	2,601.9500		2.6019	2,751.8800	2.7519	5.762	0	0	0
2022/10/11	2030	03/08/2023	11.36	Call	Bond Future	3,476.6500		3.4767	3,278.9500	3.2789	(5.687)	0	0	0
2022/10/11	2030	03/08/2023	10.40	Put	Bond Future	4,690.1700		4.6902	4,915.4700	4.9155	4.804	0	0	0

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2022/10/11	2030	02/11/2023	10.81	Call	Bond Future	1,905.5300	1.9055	1,767.5500	1.7675	(7.241)	0	0	0
2022/10/11	2030	02/11/2023	10.81	Put	Bond Future	3,789.0200	3.7890	3,989.7000	3.9897	5.296	0	0	0
2022/10/11	2030	02/11/2023	10.80	Call	Bond Future	1,888.0300	1.8880	1,750.8600	1.7509	(7.265)	0	0	0
2022/10/11	2030	02/11/2023	10.80	Put	Bond Future	3,812.4600	3.8125	4,013.9500	4.0139	5.285	0	0	0
2022/10/11	2030	02/11/2023			Bond Future	11.2765	87.7372	11.3617	87.3986	0.756	0.0000	0.0000	0
2022/10/11	2030	02/11/2023	10.82	Call	Bond Future	1,923.4800	1.9235	1,784.6800	1.7847	(7.216)	0	0	0
2022/10/11	2030	02/11/2023	10.82	Put	Bond Future	3,766.0500	3.7661	3,965.9100	3.9659	5.307	0	0	0
2022/10/11	2032	03/11/2022	9.31	Put	Bond Future	10,289.8900	10.2899	10,643.0600	10.6431	3.432	0	0	0
2022/10/11	2032	03/11/2022	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	454
2022/10/11	2032	03/11/2022	9.36	Put	Bond Future	9,995.2200	9.9952	10,348.3900	10.3484	3.533	0	0	0
2022/10/11	2032	03/11/2022	9.46	Put	Bond Future	9,409.5400	9.4095	9,762.7100	9.7627	3.753	0	0	0
2022/10/11	2032	03/11/2022	10.56	Put	Bond Future	3,333.6500	3.3337	3,663.5800	3.6636	9.897	0	0	180
2022/10/11	2032	03/11/2022	9.92	Call	Bond Future	0.1700	0.0002	0.0600	0.0001	(64.706)	0	0	750
2022/10/11	2032	03/11/2022	9.92	Put	Bond Future	6,777.0100	6.7770	7,130.0700	7.1301	5.210	0	0	0
2022/10/11	2032	03/11/2022	10.11	Put	Bond Future	5,719.0100	5.7190	6,071.6800	6.0717	6.167	0	0	454
2022/10/11	2032	03/11/2022	10.16	Call	Bond Future	1.1800	0.0012	0.4600	0.0005	(61.017)	0	0	0
2022/10/11	2032	03/11/2022	10.16	Put	Bond Future	5,443.5500	5.4436	5,796.0000	5.7960	6.475	0	0	180
2022/10/11	2032	03/11/2022			Bond Future	11.1908	84.0361	11.2608	83.6829	0.625	0.0000	0.0000	166,656
2022/10/11	2032	03/11/2022	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	180
2022/10/11	2032	03/11/2022	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/10/11	2032	03/11/2022	11.55	Call	Bond Future	2,218.7800	2.2188	1,942.0000	1.9420	(12.474)	0	0	0
2022/10/11	2032	03/11/2022	11.55	Put	Bond Future	427.0700	0.4271	503.4600	0.5035	17.887	0	0	500
2022/10/11	2032	03/11/2022	12.30	Call	Bond Future	5,419.1700	5.4192	5,074.8700	5.0749	(6.353)	0	0	0
2022/10/11	2032	03/11/2022	12.30	Put	Bond Future	50.1600	0.0502	59.0300	0.0590	17.683	0	0	750
2022/10/11	2032	03/11/2022	10.66	Call	Bond Future	115.3400	0.1153	74.5200	0.0745	(35.391)	0	0	0
2022/10/11	2032	03/11/2022	10.66	Put	Bond Future	2,860.5400	2.8605	3,172.8900	3.1729	10.919	0	0	0
2022/10/11	2032	03/11/2022	10.67	Call	Bond Future	122.7900	0.1228	79.8900	0.0799	(34.938)	0	0	750
2022/10/11	2032	03/11/2022	10.67	Put	Bond Future	2,815.1700	2.8152	3,125.4400	3.1254	11.021	0	0	0
2022/10/11	2032	03/11/2022	11.45	Call	Bond Future	1,849.3700	1.8494	1,592.5700	1.5926	(13.886)	0	0	0
2022/10/11	2032	03/11/2022	11.45	Put	Bond Future	551.2200	0.5512	647.5900	0.6476	17.483	0	0	7,500
2022/10/11	2032	03/11/2022	10.21	Call	Bond Future	1.7300	0.0017	0.7000	0.0007	(59.538)	0	0	500
2022/10/11	2032	03/11/2022	10.21	Put	Bond Future	5,169.3800	5.1694	5,521.5200	5.5215	6.812	0	0	0
2022/10/11	2032	03/11/2022	10.49	Call	Bond Future	32.8600	0.0329	18.4300	0.0184	(43.914)	0	0	0
2022/10/11	2032	03/11/2022	10.49	Put	Bond Future	3,682.7300	3.6827	4,021.4700	4.0215	9.198	0	0	454
2022/10/11	2032	03/11/2022	10.56	Call	Bond Future	57.8100	0.0578	34.5700	0.0346	(40.201)	0	0	0
2022/10/11	2032	03/11/2022	10.11	Call	Bond Future	0.8000	0.0008	0.3000	0.0003	(62.500)	0	0	0
2022/10/11	2032	02/02/2023	11.69	Call	Bond Future	3,477.9300	3.4779	3,248.4400	3.2484	(6.598)	0	0	0
2022/10/11	2032	02/02/2023	11.69	Put	Bond Future	1,779.8300	1.7798	1,909.5400	1.9095	7.288	0	0	0
2022/10/11	2032	02/02/2023	10.40	Call	Bond Future	698.6100	0.6986	616.4700	0.6165	(11.758)	0	0	0
2022/10/11	2032	02/02/2023	10.40	Put	Bond Future	5,524.0900	5.5241	5,801.1500	5.8012	5.015	0	0	0
2022/10/11	2032	02/02/2023	10.50	Call	Bond Future	821.4500	0.8214	728.9100	0.7289	(11.265)	0	0	0
2022/10/11	2032	02/02/2023	10.50	Put	Bond Future	5,116.8500	5.1169	5,383.5100	5.3835	5.211	0	0	454
2022/10/11	2032	02/02/2023	10.67	Call	Bond Future	1,062.7400	1.0627	951.4400	0.9514	(10.473)	0	0	750
2022/10/11	2032	02/02/2023	10.67	Put	Bond Future	4,466.7100	4.4667	4,714.6100	4.7146	5.550	0	0	0
2022/10/11	2032	02/02/2023	10.22	Call	Bond Future	514.5900	0.5146	449.4700	0.4495	(12.655)	0	0	500
2022/10/11	2032	02/02/2023	10.22	Put	Bond Future	6,304.9800	6.3050	6,599.0600	6.5991	4.664	0	0	0
2022/10/11	2032	02/02/2023	9.47	Call	Bond Future	136.1300	0.1361	114.5300	0.1145	(15.867)	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
2022/10/11	2032	02/02/2023	9.47	Put	Bond Future	10,100.9100	10.1009	10,438.5100	10.4385	3.342	0	0	0
2022/10/11	2032	02/02/2023	9.92	Call	Bond Future	313.1200	0.3131	269.5800	0.2696	(13.905)	0	0	750
2022/10/11	2032	02/02/2023	9.92	Put	Bond Future	7,743.0400	7.7430	8,058.7000	8.0587	4.077	0	0	0
2022/10/11	2032	02/02/2023			Bond Future	11.3413	85.6079	11.4142	85.2487	0.643	0.0000	0.0000	15,818
2022/10/11	2032	02/02/2023	11.84	Call	Bond Future	3,951.3800	3.9514	3,707.2500	3.7073	(6.178)	0	0	0
2022/10/11	2032	02/02/2023	11.84	Put	Bond Future	1,537.2200	1.5372	1,652.2900	1.6523	7.486	0	0	500
2022/10/11	2032	02/02/2023	12.75	Call	Bond Future	7,187.0000	7.1870	6,878.6500	6.8787	(4.290)	0	0	0
2022/10/11	2032	02/02/2023	12.75	Put	Bond Future	605.6900	0.6057	656.5400	0.6565	8.395	0	0	750
2022/10/11	2032	02/02/2023	10.38	Call	Bond Future	675.7300	0.6757	595.6100	0.5956	(11.857)	0	0	0
2022/10/11	2032	02/02/2023	10.38	Put	Bond Future	5,607.7300	5.6077	5,886.8100	5.8868	4.977	0	0	0
2022/10/11	2032	02/02/2023	10.39	Call	Bond Future	687.1000	0.6871	605.9800	0.6060	(11.806)	0	0	0
2022/10/11	2032	02/02/2023	10.39	Put	Bond Future	5,565.8200	5.5658	5,843.9000	5.8439	4.996	0	0	0
2022/10/11	2032	02/02/2023	10.16	Call	Bond Future	467.7100	0.4677	407.3700	0.4074	(12.901)	0	0	0
2022/10/11	2032	02/02/2023	10.16	Put	Bond Future	6,582.8500	6.5828	6,881.7100	6.8817	4.540	0	0	454
2022/10/11	2032	02/02/2023	9.31	Call	Bond Future	98.6600	0.0987	82.3100	0.0823	(16.572)	0	0	454
2022/10/11	2032	02/02/2023	9.31	Put	Bond Future	10,987.1900	10.9872	11,330.0400	11.3300	3.120	0	0	0
2022/10/11	2032	04/05/2023	10.89	Call	Bond Future	1,940.2500	1.9403	1,792.3600	1.7924	(7.622)	0	0	0
2022/10/11	2032	04/05/2023	10.89	Put	Bond Future	4,789.1800	4.7892	5,023.9100	5.0239	4.901	0	0	0
2022/10/11	2032	04/05/2023	11.37	Call	Bond Future	2,990.7500	2.9907	2,796.8300	2.7968	(6.484)	0	0	400
2022/10/11	2032	04/05/2023	13.43	Call	Bond Future	9,578.4300	9.5784	9,250.0600	9.2501	(3.428)	0	0	0
2022/10/11	2032	04/05/2023	13.43	Put	Bond Future	794.1500	0.7942	848.4000	0.8484	6.831	0	0	400
2022/10/11	2032	04/05/2023			Bond Future	11.4675	83.2105	11.5470	82.8278	0.694	0.0000	0.0000	0
2022/10/11	2032	04/05/2023	11.37	Put	Bond Future	3,462.6800	3.4627	3,651.3800	3.6514	5.450	0	0	0
2022/10/11	2032	04/05/2023	10.62	Call	Bond Future	1,474.9200	1.4749	1,352.3400	1.3523	(8.311)	0	0	400
2022/10/11	2032	04/05/2023	10.62	Put	Bond Future	5,700.5600	5.7006	5,960.6000	5.9606	4.562	0	0	0
2022/10/11	2032	04/05/2023	10.87	Call	Bond Future	1,903.0700	1.9031	1,757.0900	1.7571	(7.671)	0	0	0
2022/10/11	2032	04/05/2023	10.87	Put	Bond Future	4,852.9800	4.8530	5,089.6200	5.0896	4.876	0	0	0
2022/10/11	2032	04/05/2023	10.88	Call	Bond Future	1,921.6100	1.9216	1,774.6700	1.7747	(7.647)	0	0	0
2022/10/11	2032	04/05/2023	10.88	Put	Bond Future	4,821.0100	4.8210	5,056.6900	5.0567	4.889	0	0	0
2022/10/11	2032	03/08/2023	11.90	Call	Bond Future	4,337.4700	4.3375	4,109.2500	4.1093	(5.262)	0	0	5,000
2022/10/11	2032	03/08/2023	11.90	Put	Bond Future	2,909.7900	2.9098	3,067.6000	3.0676	5.423	0	0	0
2022/10/11	2032	03/08/2023	11.77	Call	Bond Future	3,980.0900	3.9801	3,762.1000	3.7621	(5.477)	0	0	0
2022/10/11	2032	03/08/2023	11.77	Put	Bond Future	3,153.9500	3.1539	3,321.9900	3.3220	5.328	0	0	0
2022/10/11	2032	03/08/2023			Bond Future	11.5935	84.9528	11.6757	84.5668	0.709	0.0000	0.0000	2,600
2022/10/11	2032	03/08/2023	11.75	Call	Bond Future	3,926.2000	3.9262	3,709.8300	3.7098	(5.511)	0	0	0
2022/10/11	2032	03/08/2023	11.75	Put	Bond Future	3,193.1300	3.1931	3,362.7900	3.3628	5.313	0	0	0
2022/10/11	2032	03/08/2023	11.76	Call	Bond Future	3,953.1100	3.9531	3,735.9300	3.7359	(5.494)	0	0	0
2022/10/11	2032	03/08/2023	11.76	Put	Bond Future	3,173.4900	3.1735	3,342.3400	3.3423	5.321	0	0	0
2022/10/11	2032	02/11/2023	11.24	Call	Bond Future	2,259.7400	2.2597	2,103.9700	2.1040	(6.893)	0	0	0
2022/10/11	2032	02/11/2023	11.24	Put	Bond Future	4,549.5400	4.5495	4,773.0300	4.7730	4.912	0	0	0
2022/10/11	2032	02/11/2023			Bond Future	11.7289	82.5675	11.8116	82.1883	0.705	0.0000	0.0000	0
2022/10/11	2032	02/11/2023	11.22	Call	Bond Future	2,221.1800	2.2212	2,067.1600	2.0672	(6.934)	0	0	0
2022/10/11	2032	02/11/2023	11.22	Put	Bond Future	4,606.4300	4.6064	4,831.6700	4.8317	4.890	0	0	0
2022/10/11	2032	02/11/2023	11.23	Call	Bond Future	2,240.4100	2.2404	2,085.5100	2.0855	(6.914)	0	0	0
2022/10/11	2032	02/11/2023	11.23	Put	Bond Future	4,577.9200	4.5779	4,802.2800	4.8023	4.901	0	0	0
2022/10/11	2033	03/11/2022			Bond Future	113.2735	113.2735	113.5214	113.5214	0.219	0.0000	0.0000	594
2022/10/11	2033	02/02/2023			Bond Future	115.4202	115.4202	115.6736	115.6736	0.220	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
2022/10/11	2033	04/05/2023			Bond Future	116.4344	116.4344	116.6711	116.6711	0.203	0.0000	0.0000	0
2022/10/11	2033	03/08/2023			Bond Future	118.8962	118.8962	119.1441	119.1441	0.208	0.0000	0.0000	0
2022/10/11	2033	02/11/2023			Bond Future	119.9678	119.9678	120.2414	120.2414	0.228	0.0000	0.0000	0
2022/10/11	2037	03/11/2022	11.30	Put	Bond Future	2,744.0800	2.7441	3,144.5900	3.1446	14.595	0	0	0
2022/10/11	2037	03/11/2022	11.31	Call	Bond Future	355.5000	0.3555	241.5100	0.2415	(32.065)	0	0	0
2022/10/11	2037	03/11/2022	11.31	Put	Bond Future	2,697.6300	2.6976	3,094.9000	3.0949	14.727	0	0	0
2022/10/11	2037	03/11/2022	11.32	Call	Bond Future	369.0200	0.3690	251.7400	0.2517	(31.781)	0	0	0
2022/10/11	2037	03/11/2022			Bond Future	11.7118	80.2863	11.8019	79.7751	0.769	0.0000	0.0000	60,179
2022/10/11	2037	03/11/2022	11.30	Call	Bond Future	342.3400	0.3423	231.5900	0.2316	(32.351)	0	0	0
2022/10/11	2037	03/11/2022	11.32	Put	Bond Future	2,651.6100	2.6516	3,045.5900	3.0456	14.858	0	0	0
2022/10/11	2037	02/02/2023	11.97	Call	Bond Future	3,257.8600	3.2579	2,964.0800	2.9641	(9.018)	0	0	0
2022/10/11	2037	02/02/2023	11.03	Call	Bond Future	1,007.3700	1.0074	870.2800	0.8703	(13.609)	0	0	0
2022/10/11	2037	02/02/2023	11.03	Put	Bond Future	5,810.7300	5.8107	6,193.8900	6.1939	6.594	0	0	0
2022/10/11	2037	02/02/2023	11.04	Call	Bond Future	1,023.2600	1.0233	884.6100	0.8846	(13.550)	0	0	0
2022/10/11	2037	02/02/2023	11.04	Put	Bond Future	5,765.5800	5.7656	6,147.1800	6.1472	6.619	0	0	0
2022/10/11	2037	02/02/2023			Bond Future	11.8521	77.5320	11.9456	77.0118	0.789	0.0000	0.0000	76,247
2022/10/11	2037	02/02/2023	11.10	Call	Bond Future	1,121.6300	1.1216	973.4800	0.9735	(13.208)	0	0	636
2022/10/11	2037	02/02/2023	11.10	Put	Bond Future	5,499.1100	5.4991	5,871.2100	5.8712	6.767	0	0	0
2022/10/11	2037	02/02/2023	11.97	Put	Bond Future	2,602.9700	2.6030	2,829.4400	2.8294	8.700	0	0	636
2022/10/11	2037	02/02/2023	11.05	Call	Bond Future	1,039.1800	1.0392	898.9600	0.8990	(13.493)	0	0	0
2022/10/11	2037	02/02/2023	11.05	Put	Bond Future	5,720.5300	5.7205	6,100.5600	6.1006	6.643	0	0	0
2022/10/11	2037	04/05/2023	13.73	Put	Bond Future	1,147.7000	1.1477	1,242.1400	1.2421	8.229	0	0	400
2022/10/11	2037	04/05/2023	11.30	Call	Bond Future	2,097.0100	2.0970	1,898.0200	1.8980	(9.489)	0	0	0
2022/10/11	2037	04/05/2023	11.30	Put	Bond Future	5,935.7400	5.9357	6,282.8100	6.2828	5.847	0	0	0
2022/10/11	2037	04/05/2023	11.31	Call	Bond Future	2,117.8900	2.1179	1,917.5600	1.9176	(9.459)	0	0	0
2022/10/11	2037	04/05/2023	11.31	Put	Bond Future	5,897.6600	5.8977	6,243.3900	6.2434	5.862	0	0	0
2022/10/11	2037	04/05/2023	11.03	Put	Bond Future	7,033.5600	7.0336	7,416.2400	7.4162	5.441	0	0	0
2022/10/11	2037	04/05/2023			Bond Future	11.9744	79.1330	12.0743	78.5870	0.835	0.0000	0.0000	0
2022/10/11	2037	04/05/2023	11.78	Call	Bond Future	3,250.8900	3.2509	2,987.1800	2.9872	(8.112)	0	0	400
2022/10/11	2037	04/05/2023	11.78	Put	Bond Future	4,329.1900	4.3292	4,611.5400	4.6115	6.522	0	0	0
2022/10/11	2037	04/05/2023	13.73	Call	Bond Future	9,953.9900	9.9540	9,502.3700	9.5024	(4.537)	0	0	0
2022/10/11	2037	04/05/2023	11.32	Call	Bond Future	2,138.8900	2.1389	1,937.2200	1.9372	(9.429)	0	0	0
2022/10/11	2037	04/05/2023	11.32	Put	Bond Future	5,859.7600	5.8598	6,204.1500	6.2041	5.877	0	0	0
2022/10/11	2037	04/05/2023	11.03	Call	Bond Future	1,578.7300	1.5787	1,415.3500	1.4153	(10.349)	0	0	400
2022/10/11	2037	03/08/2023	12.13	Call	Bond Future	4,269.6800	4.2697	3,973.4200	3.9734	(6.939)	0	0	0
2022/10/11	2037	03/08/2023	12.13	Put	Bond Future	4,111.1300	4.1111	4,367.9900	4.3680	6.248	0	0	0
2022/10/11	2037	03/08/2023	12.12	Call	Bond Future	4,240.7000	4.2407	3,945.5900	3.9456	(6.959)	0	0	0
2022/10/11	2037	03/08/2023	12.12	Put	Bond Future	4,135.9200	4.1359	4,393.9300	4.3939	6.238	0	0	0
2022/10/11	2037	03/08/2023			Bond Future	12.1005	76.5318	12.2037	75.9787	0.853	0.0000	0.0000	0
2022/10/11	2037	03/08/2023	12.14	Call	Bond Future	4,299.0000	4.2990	4,001.6000	4.0016	(6.918)	0	0	0
2022/10/11	2037	03/08/2023	12.14	Put	Bond Future	4,086.7400	4.0867	4,342.4600	4.3425	6.257	0	0	0
2022/10/11	2037	02/11/2023	11.56	Put	Bond Future	6,089.8100	6.0898	6,431.0400	6.4310	5.603	0	0	0
2022/10/11	2037	02/11/2023	11.57	Call	Bond Future	2,472.1700	2.4722	2,261.4100	2.2614	(8.525)	0	0	0
2022/10/11	2037	02/11/2023	11.55	Put	Bond Future	6,125.7500	6.1258	6,468.1800	6.4682	5.590	0	0	0
2022/10/11	2037	02/11/2023			Bond Future	12.2236	78.1319	12.3281	77.5811	0.855	0.0000	0.0000	0
2022/10/11	2037	02/11/2023	11.56	Call	Bond Future	2,451.2300	2.4512	2,241.6800	2.2417	(8.549)	0	0	0
2022/10/11	2037	02/11/2023	11.57	Put	Bond Future	6,054.0400	6.0540	6,394.0600	6.3941	5.616	0	0	0

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2022/10/11	2037	02/11/2023	11.55	Call	Bond Future	2,430.4000	2.4304	2,222.0500	2.2221	(8.573)	0	0	0
2022/10/11	2038	03/11/2022			Bond Future	127.4232	127.4232	127.4697	127.4697	0.036	0.0000	0.0000	2,997
2022/10/11	2038	02/02/2023			Bond Future	127.9155	127.9155	127.9639	127.9639	0.038	0.0000	0.0000	2,770
2022/10/11	2038	04/05/2023			Bond Future	130.5819	130.5819	130.6067	130.6067	0.019	0.0000	0.0000	0
2022/10/11	2038	03/08/2023			Bond Future	131.3569	131.3569	131.3891	131.3891	0.025	0.0000	0.0000	0
2022/10/11	2038	02/11/2023			Bond Future	134.1304	134.1304	134.1861	134.1861	0.042	0.0000	0.0000	0
2022/10/11	2040	03/11/2022	10.60	Put	Bond Future	7,808.7200	7.8087	8,353.4700	8.3535	6.976	0	0	0
2022/10/11	2040	03/11/2022	10.70	Call	Bond Future	11.5200	0.0115	5.4600	0.0055	(52.604)	0	0	1,078
2022/10/11	2040	03/11/2022	12.00	Call	Bond Future	2,087.4600	2.0875	1,716.1600	1.7162	(17.787)	0	0	0
2022/10/11	2040	03/11/2022	12.00	Put	Bond Future	791.1100	0.7911	967.9300	0.9679	22.351	0	0	0
2022/10/11	2040	03/11/2022	12.52	Call	Bond Future	4,485.6800	4.4857	3,987.4100	3.9874	(11.108)	0	0	0
2022/10/11	2040	03/11/2022	11.39	Call	Bond Future	402.2400	0.4022	275.6300	0.2756	(31.476)	0	0	0
2022/10/11	2040	03/11/2022	11.40	Call	Bond Future	417.2200	0.4172	287.0500	0.2870	(31.199)	0	0	0
2022/10/11	2040	03/11/2022	11.41	Put	Bond Future	2,780.9900	2.7810	3,195.3500	3.1954	14.900	0	0	0
2022/10/11	2040	03/11/2022	11.20	Call	Bond Future	186.3700	0.1864	117.4400	0.1174	(36.986)	0	0	1,078
2022/10/11	2040	03/11/2022	11.20	Put	Bond Future	3,896.8800	3.8969	4,376.0700	4.3761	12.297	0	0	0
2022/10/11	2040	03/11/2022			Bond Future	11.7853	82.0667	11.8754	81.5186	0.765	0.0000	0.0000	51,626
2022/10/11	2040	03/11/2022	10.10	Call	Bond Future	0.1400	0.0001	0.0400	0.0000	(71.429)	0	0	0
2022/10/11	2040	03/11/2022	10.10	Put	Bond Future	11,454.9700	11.4550	12,002.9900	12.0030	4.784	0	0	0
2022/10/11	2040	03/11/2022	10.60	Call	Bond Future	6.1000	0.0061	2.7300	0.0027	(55.246)	0	0	1,467
2022/10/11	2040	03/11/2022	10.70	Put	Bond Future	7,110.7600	7.1108	7,652.8200	7.6528	7.623	0	0	0
2022/10/11	2040	03/11/2022	11.50	Call	Bond Future	588.9500	0.5890	420.9400	0.4209	(28.527)	0	0	0
2022/10/11	2040	03/11/2022	11.50	Put	Bond Future	2,364.3400	2.3643	2,744.4500	2.7444	16.077	0	0	0
2022/10/11	2040	03/11/2022	12.52	Put	Bond Future	185.6300	0.1856	235.4800	0.2355	26.854	0	0	1,078
2022/10/11	2040	03/11/2022	11.39	Put	Bond Future	2,878.9100	2.8789	3,300.4200	3.3004	14.641	0	0	0
2022/10/11	2040	03/11/2022	11.40	Put	Bond Future	2,829.7500	2.8298	3,247.7000	3.2477	14.770	0	0	0
2022/10/11	2040	03/11/2022	11.41	Call	Bond Future	432.5300	0.4325	298.7700	0.2988	(30.925)	0	0	0
2022/10/11	2040	03/11/2022	10.80	Call	Bond Future	21.7000	0.0217	10.9400	0.0109	(49.585)	0	0	0
2022/10/11	2040	03/11/2022	10.80	Put	Bond Future	6,426.2700	6.4263	6,963.6300	6.9636	8.362	0	0	0
2022/10/11	2040	03/11/2022	11.30	Call	Bond Future	284.2800	0.2843	187.5100	0.1875	(34.040)	0	0	1,467
2022/10/11	2040	03/11/2022	11.30	Put	Bond Future	3,341.8100	3.3418	3,793.1600	3.7932	13.506	0	0	0
2022/10/11	2040	02/02/2023	12.24	Call	Bond Future	4,231.6200	4.2316	3,883.8400	3.8838	(8.219)	0	0	0
2022/10/11	2040	02/02/2023	12.24	Put	Bond Future	2,355.6300	2.3556	2,565.6900	2.5657	8.917	0	0	0
2022/10/11	2040	02/02/2023	12.27	Call	Bond Future	4,340.3800	4.3404	3,988.0500	3.9881	(8.117)	0	0	0
2022/10/11	2040	02/02/2023	12.27	Put	Bond Future	2,291.5400	2.2915	2,497.0500	2.4971	8.968	0	0	388
2022/10/11	2040	02/02/2023	11.12	Call	Bond Future	1,136.8100	1.1368	984.9000	0.9849	(13.363)	0	0	0
2022/10/11	2040	02/02/2023	11.12	Put	Bond Future	6,181.2000	6.1812	6,587.1300	6.5871	6.567	0	0	0
2022/10/11	2040	02/02/2023	11.19	Call	Bond Future	1,263.3300	1.2633	1,099.4500	1.0994	(12.972)	0	0	621
2022/10/11	2040	02/02/2023	11.19	Put	Bond Future	5,847.1100	5.8471	6,241.0700	6.2411	6.738	0	0	0
2022/10/11	2040	02/02/2023	12.07	Put	Bond Future	2,750.5600	2.7506	2,987.5900	2.9876	8.618	0	0	621
2022/10/11	2040	02/02/2023	10.96	Call	Bond Future	879.1200	0.8791	753.3600	0.7534	(14.305)	0	0	388
2022/10/11	2040	02/02/2023	10.96	Put	Bond Future	6,991.2700	6.9913	7,423.3500	7.4234	6.180	0	0	0
2022/10/11	2040	02/02/2023	10.93	Call	Bond Future	835.7200	0.8357	714.6300	0.7146	(14.489)	0	0	0
2022/10/11	2040	02/02/2023			Bond Future	11.9211	79.0954	12.0147	78.5376	0.785	0.0000	0.0000	67,005
2022/10/11	2040	02/02/2023	12.07	Call	Bond Future	3,635.2800	3.6353	3,314.4700	3.3145	(8.825)	0	0	0
2022/10/11	2040	02/02/2023	11.10	Call	Bond Future	1,102.1300	1.1021	953.5800	0.9536	(13.478)	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
2022/10/11	2040	02/02/2023	11.10	Put	Bond Future	6,278.8500	6.2788	6,688.1400	6.6881	6.519	0	0	0
2022/10/11	2040	02/02/2023	11.11	Call	Bond Future	1,119.4600	1.1195	969.2200	0.9692	(13.421)	0	0	0
2022/10/11	2040	02/02/2023	11.11	Put	Bond Future	6,229.9700	6.2300	6,637.5700	6.6376	6.543	0	0	0
2022/10/11	2040	02/02/2023	10.18	Call	Bond Future	209.6000	0.2096	170.2100	0.1702	(18.793)	0	0	0
2022/10/11	2040	02/02/2023	10.18	Put	Bond Future	11,839.9700	11.8400	12,358.4200	12.3584	4.379	0	0	0
2022/10/11	2040	02/02/2023	10.21	Call	Bond Future	222.9100	0.2229	181.4000	0.1814	(18.622)	0	0	388
2022/10/11	2040	02/02/2023	10.21	Put	Bond Future	11,631.0100	11.6310	12,147.3400	12.1473	4.439	0	0	0
2022/10/11	2040	02/02/2023	10.93	Put	Bond Future	7,150.4200	7.1504	7,587.1700	7.5872	6.108	0	0	0
2022/10/11	2040	04/05/2023	12.78	Call	Bond Future	6,689.2800	6.6893	6,289.5900	6.2896	(5.975)	0	0	0
2022/10/11	2040	04/05/2023	12.78	Put	Bond Future	2,507.8700	2.5079	2,692.8800	2.6929	7.377	0	0	388
2022/10/11	2040	04/05/2023	13.45	Put	Bond Future	1,600.1500	1.6001	1,725.9300	1.7259	7.861	0	0	486
2022/10/11	2040	04/05/2023	11.43	Call	Bond Future	2,428.0800	2.4281	2,204.3200	2.2043	(9.216)	0	0	0
2022/10/11	2040	04/05/2023	11.43	Put	Bond Future	6,155.9900	6.1560	6,516.9300	6.5169	5.863	0	0	0
2022/10/11	2040	04/05/2023	10.73	Put	Bond Future	9,514.5600	9.5146	9,968.6500	9.9687	4.773	0	0	0
2022/10/11	2040	04/05/2023			Bond Future	12.0395	80.7288	12.1392	80.1441	0.828	0.0000	0.0000	0
2022/10/11	2040	04/05/2023	13.45	Call	Bond Future	9,265.6000	9.2656	8,806.6800	8.8067	(4.953)	0	0	0
2022/10/11	2040	04/05/2023	11.42	Call	Bond Future	2,404.7000	2.4047	2,182.3800	2.1824	(9.245)	0	0	0
2022/10/11	2040	04/05/2023	11.42	Put	Bond Future	6,196.0700	6.1961	6,558.4500	6.5585	5.849	0	0	0
2022/10/11	2040	04/05/2023	11.48	Call	Bond Future	2,546.4200	2.5464	2,315.4400	2.3154	(9.071)	0	0	486
2022/10/11	2040	04/05/2023	11.48	Put	Bond Future	5,958.1500	5.9582	6,311.8700	6.3119	5.937	0	0	0
2022/10/11	2040	04/05/2023	10.73	Call	Bond Future	1,153.3500	1.1533	1,022.7400	1.0227	(11.324)	0	0	486
2022/10/11	2040	04/05/2023	10.92	Call	Bond Future	1,418.1900	1.4182	1,265.0600	1.2651	(10.798)	0	0	388
2022/10/11	2040	04/05/2023	10.92	Put	Bond Future	8,482.5900	8.4826	8,914.1600	8.9142	5.088	0	0	0
2022/10/11	2040	04/05/2023	11.41	Call	Bond Future	2,381.6700	2.3817	2,160.7800	2.1608	(9.275)	0	0	0
2022/10/11	2040	04/05/2023	11.41	Put	Bond Future	6,236.5900	6.2366	6,600.4000	6.6004	5.833	0	0	0
2022/10/11	2040	04/05/2023	10.17	Call	Bond Future	582.0500	0.5820	506.5200	0.5065	(12.977)	0	0	388
2022/10/11	2040	04/05/2023	10.17	Put	Bond Future	12,946.0200	12.9460	13,455.1900	13.4552	3.933	0	0	0
2022/10/11	2040	03/08/2023	12.23	Call	Bond Future	4,831.5700	4.8316	4,507.9000	4.5079	(6.699)	0	0	0
2022/10/11	2040	03/08/2023	12.23	Put	Bond Future	4,435.4200	4.4354	4,704.2200	4.7042	6.060	0	0	0
2022/10/11	2040	03/08/2023			Bond Future	12.1613	77.9106	12.2642	77.3181	0.846	0.0000	0.0000	0
2022/10/11	2040	03/08/2023	12.22	Call	Bond Future	4,800.1800	4.8002	4,477.7000	4.4777	(6.718)	0	0	0
2022/10/11	2040	03/08/2023	12.22	Put	Bond Future	4,461.5300	4.4615	4,731.5200	4.7315	6.052	0	0	0
2022/10/11	2040	03/08/2023	12.21	Call	Bond Future	4,768.8800	4.7689	4,447.5800	4.4476	(6.737)	0	0	0
2022/10/11	2040	03/08/2023	12.21	Put	Bond Future	4,487.7900	4.4878	4,758.9600	4.7590	6.042	0	0	0
2022/10/11	2040	02/11/2023	11.59	Call	Bond Future	2,835.7200	2.8357	2,607.0200	2.6070	(8.065)	0	0	0
2022/10/11	2040	02/11/2023	11.60	Put	Bond Future	6,889.6300	6.8896	7,250.3400	7.2503	5.236	0	0	0
2022/10/11	2040	02/11/2023	11.58	Call	Bond Future	2,813.1800	2.8132	2,585.7100	2.5857	(8.086)	0	0	0
2022/10/11	2040	02/11/2023	11.58	Put	Bond Future	6,967.6800	6.9677	7,330.8500	7.3309	5.212	0	0	0
2022/10/11	2040	02/11/2023			Bond Future	12.2797	79.5396	12.3839	78.9490	0.849	0.0000	0.0000	0
2022/10/11	2040	02/11/2023	11.59	Put	Bond Future	6,928.4100	6.9284	7,290.3500	7.2903	5.224	0	0	0
2022/10/11	2040	02/11/2023	11.60	Call	Bond Future	2,858.6700	2.8587	2,628.7400	2.6287	(8.043)	0	0	0
2022/10/11	2044	03/11/2022	10.10	Call	Bond Future	0.1500	0.0002	0.0500	0.0001	(66.667)	0	0	0
2022/10/11	2044	03/11/2022	10.10	Put	Bond Future	11,637.5600	11.6376	12,194.9000	12.1949	4.789	0	0	0
2022/10/11	2044	03/11/2022	10.60	Call	Bond Future	6.8800	0.0069	3.1100	0.0031	(54.797)	0	0	1,647
2022/10/11	2044	03/11/2022	10.60	Put	Bond Future	7,854.2400	7.8542	8,407.9100	8.4079	7.049	0	0	0
2022/10/11	2044	03/11/2022	10.80	Call	Bond Future	24.5000	0.0245	12.4600	0.0125	(49.143)	0	0	0
2022/10/11	2044	03/11/2022	10.80	Put	Bond Future	6,429.6400	6.4296	6,975.0400	6.9750	8.483	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
2022/10/11	2044	03/11/2022	11.41	Call	Bond Future	472.9400	0.4729	329.0000	0.3290	(30.435)	0	0	0
2022/10/11	2044	03/11/2022	11.41	Put	Bond Future	2,720.9200	2.7209	3,134.4200	3.1344	15.197	0	0	0
2022/10/11	2044	03/11/2022	11.30	Call	Bond Future	312.9300	0.3129	208.0000	0.2080	(33.531)	0	0	1,647
2022/10/11	2044	03/11/2022	11.30	Put	Bond Future	3,284.7300	3.2847	3,737.2400	3.7372	13.776	0	0	0
2022/10/11	2044	03/11/2022	11.40	Put	Bond Future	2,769.7900	2.7698	3,187.0700	3.1871	15.065	0	0	0
2022/10/11	2044	03/11/2022			Bond Future	11.7627	78.9977	11.8528	78.4402	0.766	0.0000	0.0000	70,059
2022/10/11	2044	03/11/2022	11.39	Call	Bond Future	440.3200	0.4403	303.9000	0.3039	(30.982)	0	0	0
2022/10/11	2044	03/11/2022	11.39	Put	Bond Future	2,819.0900	2.8191	3,240.1100	3.2401	14.935	0	0	0
2022/10/11	2044	03/11/2022	11.40	Call	Bond Future	456.4600	0.4565	316.3000	0.3163	(30.706)	0	0	0
2022/10/11	2044	02/02/2023	12.00	Call	Bond Future	3,552.9000	3.5529	3,232.6200	3.2326	(9.015)	0	0	0
2022/10/11	2044	02/02/2023	12.00	Put	Bond Future	2,888.6700	2.8887	3,135.7400	3.1357	8.553	0	0	4,000
2022/10/11	2044	02/02/2023	11.20	Put	Bond Future	5,774.6400	5.7746	6,168.3500	6.1684	6.818	0	0	0
2022/10/11	2044	02/02/2023	11.90	Call	Bond Future	3,220.3300	3.2203	2,917.3100	2.9173	(9.410)	0	0	1,300
2022/10/11	2044	02/02/2023	11.90	Put	Bond Future	3,161.6400	3.1616	3,425.9700	3.4260	8.361	0	0	0
2022/10/11	2044	02/02/2023	11.14	Call	Bond Future	1,240.1900	1.2402	1,077.2300	1.0772	(13.140)	0	0	0
2022/10/11	2044	02/02/2023	11.14	Put	Bond Future	6,063.2500	6.0633	6,467.6400	6.4676	6.670	0	0	0
2022/10/11	2044	02/02/2023	11.15	Call	Bond Future	1,259.0300	1.2590	1,094.3000	1.0943	(13.084)	0	0	0
2022/10/11	2044	02/02/2023	11.15	Put	Bond Future	6,014.4900	6.0145	6,417.1100	6.4171	6.694	0	0	0
2022/10/11	2044	02/02/2023			Bond Future	11.8904	76.0941	11.9839	75.5268	0.787	0.0000	0.0000	35,889
2022/10/11	2044	02/02/2023	11.16	Call	Bond Future	1,277.9000	1.2779	1,111.4100	1.1114	(13.028)	0	0	0
2022/10/11	2044	02/02/2023	11.16	Put	Bond Future	5,965.8500	5.9659	6,366.7100	6.3667	6.719	0	0	0
2022/10/11	2044	02/02/2023	11.20	Call	Bond Future	1,355.7700	1.3558	1,182.1300	1.1821	(12.807)	0	0	1,300
2022/10/11	2044	04/05/2023	11.75	Put	Bond Future	4,950.9900	4.9510	5,264.2500	5.2642	6.327	0	0	4,115
2022/10/11	2044	04/05/2023	11.41	Call	Bond Future	2,507.3700	2.5074	2,277.0900	2.2771	(9.184)	0	0	0
2022/10/11	2044	04/05/2023	11.41	Put	Bond Future	6,204.3500	6.2043	6,567.8900	6.5679	5.859	0	0	0
2022/10/11	2044	04/05/2023	11.42	Call	Bond Future	2,531.5000	2.5315	2,299.7500	2.2997	(9.155)	0	0	0
2022/10/11	2044	04/05/2023	11.42	Put	Bond Future	6,163.4400	6.1634	6,525.5100	6.5255	5.874	0	0	0
2022/10/11	2044	04/05/2023			Bond Future	12.0011	77.6656	12.1006	77.0718	0.829	0.0000	0.0000	0
2022/10/11	2044	04/05/2023	12.25	Call	Bond Future	5,008.2300	5.0082	4,658.7800	4.6588	(6.978)	0	0	0
2022/10/11	2044	04/05/2023	12.25	Put	Bond Future	3,537.4400	3.5374	3,781.8100	3.7818	6.908	0	0	1,500
2022/10/11	2044	04/05/2023	11.43	Call	Bond Future	2,555.7500	2.5557	2,322.5200	2.3225	(9.126)	0	0	0
2022/10/11	2044	04/05/2023	11.43	Put	Bond Future	6,122.7400	6.1227	6,483.3300	6.4833	5.889	0	0	0
2022/10/11	2044	04/05/2023	11.75	Call	Bond Future	3,416.4400	3.4164	3,135.8800	3.1359	(8.212)	0	0	0
2022/10/11	2044	04/05/2023	12.00	Call	Bond Future	4,178.8400	4.1788	3,862.7100	3.8627	(7.565)	0	0	0
2022/10/11	2044	04/05/2023	12.00	Put	Bond Future	4,185.5700	4.1856	4,463.2600	4.4633	6.634	0	0	4,115
2022/10/11	2044	03/08/2023	12.15	Call	Bond Future	4,873.3300	4.8733	4,547.0600	4.5471	(6.695)	0	0	0
2022/10/11	2044	03/08/2023	12.15	Put	Bond Future	4,665.8400	4.6658	4,941.5400	4.9415	5.909	0	0	0
2022/10/11	2044	03/08/2023	12.16	Call	Bond Future	4,905.0600	4.9051	4,577.5900	4.5776	(6.676)	0	0	0
2022/10/11	2044	03/08/2023	12.16	Put	Bond Future	4,638.8000	4.6388	4,913.3000	4.9133	5.917	0	0	0
2022/10/11	2044	03/08/2023			Bond Future	12.1148	74.9085	12.2174	74.3065	0.847	0.0000	0.0000	0
2022/10/11	2044	03/08/2023	12.17	Call	Bond Future	4,936.8600	4.9369	4,608.2000	4.6082	(6.657)	0	0	0
2022/10/11	2044	03/08/2023	12.17	Put	Bond Future	4,611.9100	4.6119	4,885.2200	4.8852	5.926	0	0	0
2022/10/11	2044	02/11/2023	11.57	Call	Bond Future	3,240.2900	3.2403	2,996.3400	2.9963	(7.529)	0	0	0
2022/10/11	2044	02/11/2023	11.57	Put	Bond Future	7,219.7200	7.2197	7,576.6700	7.5767	4.944	0	0	0
2022/10/11	2044	02/11/2023			Bond Future	12.2248	76.4747	12.3288	75.8738	0.851	0.0000	0.0000	0
2022/10/11	2044	02/11/2023	11.55	Call	Bond Future	3,192.6800	3.1927	2,951.1300	2.9511	(7.566)	0	0	0
2022/10/11	2044	02/11/2023	11.55	Put	Bond Future	7,299.2000	7.2992	7,658.5500	7.6586	4.923	0	0	0
2022/10/11	2044	02/11/2023	11.56	Call	Bond Future	3,216.5900	3.2166	2,973.8400	2.9738	(7.547)	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
2022/10/11	2044	02/11/2023	11.56	Put	Bond Future	7,259.5200	7.2595	7,617.6700	7.6177	4.934	0	0	0
2022/10/11	2046	03/11/2022			Bond Future	112.7572	112.7572	112.7985	112.7985	0.037	0.0000	0.0000	11,338
2022/10/11	2046	02/02/2023			Bond Future	114.8941	114.8941	114.9370	114.9370	0.037	0.0000	0.0000	5,200
2022/10/11	2046	04/05/2023			Bond Future	115.2414	115.2414	115.2634	115.2634	0.019	0.0000	0.0000	0
2022/10/11	2046	03/08/2023			Bond Future	117.6784	117.6784	117.7070	117.7070	0.024	0.0000	0.0000	0
2022/10/11	2046	02/11/2023			Bond Future	118.0450	118.0450	118.0947	118.0947	0.042	0.0000	0.0000	0
2022/10/11	2050	03/11/2022			Bond Future	114.5789	114.5789	114.7434	114.7434	0.144	0.0000	0.0000	8,431
2022/10/11	2050	02/02/2023			Bond Future	114.6093	114.6093	114.7777	114.7777	0.147	0.0000	0.0000	3,848
2022/10/11	2050	04/05/2023			Bond Future	116.9980	116.9980	117.1480	117.1480	0.128	0.0000	0.0000	0
2022/10/11	2050	03/08/2023			Bond Future	117.2644	117.2644	117.4239	117.4239	0.136	0.0000	0.0000	0
2022/10/11	2050	02/11/2023			Bond Future	119.7403	119.7403	119.9234	119.9234	0.153	0.0000	0.0000	0
2022/10/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/11	AL37	03/11/2022			Index Future	825.2710	825.2710	825.4120	825.4120	0.017	0.0000	0.0000	0
2022/10/11	AL37	02/02/2023			Index Future	840.6800	840.6800	840.8250	840.8250	0.017	0.0000	0.0000	0
2022/10/11	AL37	04/05/2023			Index Future	857.9760	857.9760	857.9650	857.9650	(0.001)	0.0000	0.0000	0
2022/10/11	AL37	03/08/2023			Index Future	875.9120	875.9120	875.9430	875.9430	0.004	0.0000	0.0000	0
2022/10/11	AL37	02/11/2023			Index Future	894.2110	894.2110	894.3920	894.3920	0.020	0.0000	0.0000	0
2022/10/11	AL7T	03/11/2022			Index Future	942.0390	942.0390	938.2600	938.2600	(0.401)	0.0000	0.0000	0
2022/10/11	AL7T	02/02/2023			Index Future	959.6280	959.6280	955.7810	955.7810	(0.401)	0.0000	0.0000	0
2022/10/11	AL7T	04/05/2023			Index Future	979.3710	979.3710	975.2640	975.2640	(0.419)	0.0000	0.0000	0
2022/10/11	AL7T	03/08/2023			Index Future	999.8450	999.8450	995.7010	995.7010	(0.414)	0.0000	0.0000	0
2022/10/11	AL7T	02/11/2023			Index Future	1,020.7330	1,020.7330	1,016.6710	1,016.6710	(0.398)	0.0000	0.0000	0
2022/10/11	ALBI	03/11/2022			Index Future	826.2930	826.2930	822.5020	822.5020	(0.459)	0.0000	0.0000	123
2022/10/11	ALBI	02/02/2023			Index Future	841.7200	841.7200	837.8600	837.8600	(0.459)	0.0000	0.0000	0
2022/10/11	ALBI	04/05/2023			Index Future	859.0380	859.0380	854.9400	854.9400	(0.477)	0.0000	0.0000	0
2022/10/11	ALBI	03/08/2023			Index Future	876.9960	876.9960	872.8550	872.8550	(0.472)	0.0000	0.0000	0
2022/10/11	ALBI	02/11/2023			Index Future	895.3170	895.3170	891.2390	891.2390	(0.455)	0.0000	0.0000	0
2022/10/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/11	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
2022/10/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/10/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/11	ES33	03/11/2022			Bond Future	12.5313	71.6829	12.6210	71.2721	0.716	0.0000	0.0000	0
2022/10/11	ES33	02/02/2023			Bond Future	12.7225	73.0414	12.8161	72.6233	0.735	0.0000	0.0000	350
2022/10/11	ES33	04/05/2023			Bond Future	12.8877	70.7681	12.9883	70.3276	0.781	0.0000	0.0000	0
2022/10/11	ES33	03/08/2023			Bond Future	13.0543	72.2659	13.1585	71.8201	0.798	0.0000	0.0000	0
2022/10/11	ES33	02/11/2023			Bond Future	13.2338	69.9960	13.3396	69.5533	0.799	0.0000	0.0000	0
2022/10/11	ES42	03/11/2022			Bond Future	12.7949	69.7542	12.8847	69.2830	0.702	0.0000	0.0000	0
2022/10/11	ES42	02/02/2023			Bond Future	12.9623	71.0769	13.0557	70.5974	0.721	0.0000	0.0000	4,769
2022/10/11	ES42	04/05/2023			Bond Future	13.1143	68.2950	13.2143	67.7920	0.763	0.0000	0.0000	0
2022/10/11	ES42	03/08/2023			Bond Future	13.2629	69.7415	13.3662	69.2318	0.779	0.0000	0.0000	0
2022/10/11	ES42	02/11/2023			Bond Future	13.4223	66.9515	13.5273	66.4434	0.783	0.0000	0.0000	0
2022/10/11	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/11	GOVI	03/11/2022	820.41	Put	GOVI	57,560.0000	5.7560	95,140.0000	9.5140	65.288	0	0	0
2022/10/11	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/11	GOVI	03/11/2022	820.42	Put	GOVI	57,660.0000	5.7660	95,240.0000	9.5240	65.175	0	0	0
2022/10/11	GOVI	03/11/2022			GOVI	814.6540	814.6540	810.8960	810.8960	(0.461)	0.0000	0.0000	929
2022/10/11	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/11	GOVI	03/11/2022	820.43	Put	GOVI	57,760.0000	5.7760	95,340.0000	9.5340	65.062	0	0	0
2022/10/11	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/11	GOVI	02/02/2023	850.82	Put	GOVI	209,560.0000	20.9560	247,830.0000	24.7830	18.262	0	0	0
2022/10/11	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/11	GOVI	02/02/2023	850.83	Put	GOVI	209,660.0000	20.9660	247,930.0000	24.7930	18.253	0	0	0
2022/10/11	GOVI	02/02/2023			GOVI	829.8640	829.8640	826.0370	826.0370	(0.461)	0.0000	0.0000	0
2022/10/11	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/11	GOVI	02/02/2023	850.84	Put	GOVI	209,760.0000	20.9760	248,030.0000	24.8030	18.245	0	0	0
2022/10/11	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/11	GOVI	04/05/2023	852.86	Put	GOVI	59,220.0000	5.9220	99,840.0000	9.9840	68.592	0	0	0
2022/10/11	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/11	GOVI	04/05/2023	852.87	Put	GOVI	59,320.0000	5.9320	99,940.0000	9.9940	68.476	0	0	0
2022/10/11	GOVI	04/05/2023			GOVI	846.9380	846.9380	842.8760	842.8760	(0.480)	0.0000	0.0000	0
2022/10/11	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/11	GOVI	04/05/2023	852.88	Put	GOVI	59,420.0000	5.9420	100,040.0000	10.0040	68.361	0	0	0
2022/10/11	GOVI	03/08/2023	837.21	Call	GOVI	274,320.0000	27.4320	233,290.0000	23.3290	(14.957)	0	0	0
2022/10/11	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/11	GOVI	03/08/2023	837.22	Call	GOVI	274,220.0000	27.4220	233,190.0000	23.3190	(14.962)	0	0	0
2022/10/11	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/11	GOVI	03/08/2023			GOVI	864.6420	864.6420	860.5390	860.5390	(0.475)	0.0000	0.0000	0
2022/10/11	GOVI	03/08/2023	837.23	Call	GOVI	274,120.0000	27.4120	233,090.0000	23.3090	(14.968)	0	0	0
2022/10/11	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/11	GOVI	02/11/2023	885.81	Put	GOVI	31,040.0000	3.1040	71,480.0000	7.1480	130.284	0	0	0
2022/10/11	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/11	GOVI	02/11/2023			GOVI	882.7060	882.7060	878.6620	878.6620	(0.458)	0.0000	0.0000	0
2022/10/11	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/11	GOVI	02/11/2023	885.80	Put	GOVI	30,940.0000	3.0940	71,380.0000	7.1380	130.705	0	0	0
2022/10/11	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/11	GOVI	02/11/2023	885.82	Put	GOVI	31,140.0000	3.1140	71,580.0000	7.1580	129.865	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
2022/10/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/10/11	IGOV	03/11/2022			Index Future	319.0270	319.0270	319.2750	319.2750	0.078	0.0000	0.0000	702
2022/10/11	IGOV	02/02/2023			Index Future	325.0620	325.0620	325.3150	325.3150	0.078	0.0000	0.0000	0
2022/10/11	IGOV	04/05/2023			Index Future	331.8270	331.8270	332.0240	332.0240	0.059	0.0000	0.0000	0
2022/10/11	IGOV	03/08/2023			Index Future	338.8400	338.8400	339.0570	339.0570	0.064	0.0000	0.0000	0
2022/10/11	IGOV	02/11/2023			Index Future	345.9920	345.9920	346.2720	346.2720	0.081	0.0000	0.0000	0
2022/10/11	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/10/11	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/10/11	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/10/11	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/10/11	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/10/11	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/10/11	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/10/11	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/10/11	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/10/11	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/10/11	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/10/11	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/10/11	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/10/11	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/10/11	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/10/11	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/10/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/10/11	JBAF	19/10/2022			Jibar Tradeable Future	6.4750	93.5250	6.4650	93.5350	(0.154)	0.0000	0.0000	0
2022/10/11	JBAF	16/11/2022			Jibar Tradeable Future	6.5200	93.4800	6.5150	93.4850	(0.077)	0.0000	0.0000	0
2022/10/11	JBAF	21/12/2022			Jibar Tradeable Future	7.3250	92.6750	7.3150	92.6850	(0.137)	0.0000	0.0000	68
2022/10/11	JBAF	18/01/2023			Jibar Tradeable Future	7.3700	92.6300	7.3400	92.6600	(0.407)	0.0000	0.0000	0
2022/10/11	JBAF	15/02/2023			Jibar Tradeable Future	7.8500	92.1500	7.8200	92.1800	(0.382)	0.0000	0.0000	0
2022/10/11	JBAF	15/03/2023			Jibar Tradeable Future	7.9050	92.0950	7.8700	92.1300	(0.443)	0.0000	0.0000	0
2022/10/11	JBAF	21/06/2023			Jibar Tradeable Future	8.1800	91.8200	8.1800	91.8200	0.000	0.0000	0.0000	0
2022/10/11	JBAF	20/09/2023			Jibar Tradeable Future	8.2000	91.8000	8.2600	91.7400	0.732	0.0000	0.0000	75
2022/10/11	JBAF	20/12/2023			Jibar Tradeable Future	8.2850	91.7150	8.3700	91.6300	1.026	0.0000	0.0000	272
2022/10/11	JBAF	20/03/2024			Jibar Tradeable Future	8.2600	91.7400	8.3400	91.6600	0.969	0.0000	0.0000	0
2022/10/11	JBAF	19/06/2024			Jibar Tradeable Future	8.2600	91.7400	8.3050	91.6950	0.545	0.0000	0.0000	0
2022/10/11	JBAF	18/09/2024			Jibar Tradeable Future	8.3650	91.6350	8.4000	91.6000	0.418	0.0000	0.0000	0
2022/10/11	R023	03/11/2022	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/11	R023	03/11/2022	6.25	Put	Bond Future	317.8300	0.3178	338.2500	0.3383	6.425	0	0	0
2022/10/11	R023	03/11/2022	6.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/11	R023	03/11/2022	6.26	Put	Bond Future	314.7700	0.3148	335.1900	0.3352	6.487	0	0	0
2022/10/11	R023	03/11/2022			Bond Future	7.2890	101.6025	7.3560	101.5821	0.919	0.0000	0.0000	11,802

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
2022/10/11	R023	03/11/2022	6.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/11	R023	03/11/2022	6.27	Put	Bond Future	311.7000	0.3117	332.1200	0.3321	6.551	0	0	0
2022/10/11	R035	03/11/2022	10.57	Call	Bond Future	20.2400	0.0202	10.1600	0.0102	(49.802)	0	0	0
2022/10/11	R035	03/11/2022	10.57	Put	Bond Future	5,844.9800	5.8450	6,342.6800	6.3427	8.515	0	0	582
2022/10/11	R035	03/11/2022	11.15	Call	Bond Future	357.9100	0.3579	243.6900	0.2437	(31.913)	0	0	0
2022/10/11	R035	03/11/2022	11.15	Put	Bond Future	2,666.7700	2.6668	3,060.3300	3.0603	14.758	0	0	0
2022/10/11	R035	03/11/2022	12.68	Call	Bond Future	6,102.3300	6.1023	5,607.3200	5.6073	(8.112)	0	0	0
2022/10/11	R035	03/11/2022	12.68	Put	Bond Future	43.8800	0.0439	56.6500	0.0567	29.102	0	0	976
2022/10/11	R035	03/11/2022	10.99	Call	Bond Future	187.4400	0.1874	118.8500	0.1188	(36.593)	0	0	0
2022/10/11	R035	03/11/2022	10.99	Put	Bond Future	3,446.0900	3.4461	3,885.2800	3.8853	12.745	0	0	582
2022/10/11	R035	03/11/2022	11.05	Call	Bond Future	241.8200	0.2418	157.6700	0.1577	(34.799)	0	0	976
2022/10/11	R035	03/11/2022			Bond Future	11.5498	84.3170	11.6399	83.8092	0.780	0.0000	0.0000	58,208
2022/10/11	R035	03/11/2022	9.82	Call	Bond Future	0.0900	0.0001	0.0300	0.0000	(66.667)	0	0	582
2022/10/11	R035	03/11/2022	9.82	Put	Bond Future	10,683.3700	10.6834	11,191.0900	11.1911	4.752	0	0	0
2022/10/11	R035	03/11/2022	10.30	Call	Bond Future	3.5500	0.0036	1.5100	0.0015	(57.465)	0	0	976
2022/10/11	R035	03/11/2022	10.30	Put	Bond Future	7,535.4800	7.5355	8,041.2200	8.0412	6.711	0	0	0
2022/10/11	R035	03/11/2022	11.14	Call	Bond Future	344.7600	0.3448	233.7700	0.2338	(32.193)	0	0	0
2022/10/11	R035	03/11/2022	11.14	Put	Bond Future	2,712.5500	2.7125	3,109.3400	3.1093	14.628	0	0	0
2022/10/11	R035	03/11/2022	11.05	Put	Bond Future	3,142.5400	3.1425	3,566.1700	3.5662	13.480	0	0	0
2022/10/11	R035	03/11/2022	11.13	Call	Bond Future	331.9700	0.3320	224.1500	0.2241	(32.479)	0	0	0
2022/10/11	R035	03/11/2022	11.13	Put	Bond Future	2,758.7400	2.7587	3,158.7000	3.1587	14.498	0	0	0
2022/10/11	R035	02/02/2023	11.94	Call	Bond Future	3,558.0500	3.5581	3,248.5100	3.2485	(8.700)	0	0	0
2022/10/11	R035	02/02/2023	13.22	Put	Bond Future	631.1600	0.6312	701.3500	0.7014	11.121	0	0	976
2022/10/11	R035	02/02/2023	10.88	Call	Bond Future	961.5100	0.9615	828.1800	0.8282	(13.867)	0	0	0
2022/10/11	R035	02/02/2023	10.88	Put	Bond Future	5,686.3900	5.6864	6,069.7500	6.0698	6.742	0	0	0
2022/10/11	R035	02/02/2023	10.66	Call	Bond Future	673.7000	0.6737	571.7900	0.5718	(15.127)	0	0	0
2022/10/11	R035	02/02/2023	10.66	Put	Bond Future	6,732.0200	6.7320	7,146.8000	7.1468	6.161	0	0	582
2022/10/11	R035	02/02/2023	10.30	Put	Bond Future	8,668.5900	8.6686	9,123.0300	9.1230	5.242	0	0	0
2022/10/11	R035	02/02/2023	10.60	Call	Bond Future	611.7900	0.6118	517.3400	0.5173	(15.438)	0	0	0
2022/10/11	R035	02/02/2023	10.60	Put	Bond Future	7,038.7900	7.0388	7,461.0300	7.4610	5.999	0	0	0
2022/10/11	R035	02/02/2023	10.64	Put	Bond Future	6,833.6100	6.8336	7,250.9100	7.2509	6.107	0	0	0
2022/10/11	R035	02/02/2023	9.81	Call	Bond Future	138.1500	0.1381	110.7400	0.1107	(19.841)	0	0	582
2022/10/11	R035	02/02/2023	9.81	Put	Bond Future	11,628.1400	11.6281	12,117.4200	12.1174	4.208	0	0	0
2022/10/11	R035	02/02/2023	9.85	Call	Bond Future	150.5100	0.1505	121.0000	0.1210	(19.607)	0	0	0
2022/10/11	R035	02/02/2023	9.89	Call	Bond Future	163.7800	0.1638	132.0600	0.1321	(19.367)	0	0	388
2022/10/11	R035	02/02/2023	9.89	Put	Bond Future	11,122.8900	11.1229	11,607.8600	11.6079	4.360	0	0	0
2022/10/11	R035	02/02/2023			Bond Future	11.6999	85.8941	11.7936	85.3774	0.801	0.0000	0.0000	111,903
2022/10/11	R035	02/02/2023	11.94	Put	Bond Future	2,243.6900	2.2437	2,450.8400	2.4508	9.233	0	0	0
2022/10/11	R035	02/02/2023	11.98	Call	Bond Future	3,690.5000	3.6905	3,374.9400	3.3749	(8.551)	0	0	0
2022/10/11	R035	02/02/2023	11.98	Put	Bond Future	2,160.1500	2.1601	2,361.2800	2.3613	9.311	0	0	388
2022/10/11	R035	02/02/2023	13.22	Call	Bond Future	8,463.3900	8.4634	8,016.8900	8.0169	(5.276)	0	0	0
2022/10/11	R035	02/02/2023	11.05	Call	Bond Future	1,246.4400	1.2464	1,085.8300	1.0858	(12.885)	0	0	976
2022/10/11	R035	02/02/2023	11.05	Put	Bond Future	4,960.4000	4.9604	5,316.4800	5.3165	7.178	0	0	0
2022/10/11	R035	02/02/2023	11.06	Call	Bond Future	1,264.8400	1.2648	1,102.5700	1.1026	(12.829)	0	0	0
2022/10/11	R035	02/02/2023	11.06	Put	Bond Future	4,919.8500	4.9199	5,274.2700	5.2743	7.204	0	0	582
2022/10/11	R035	02/02/2023	10.86	Call	Bond Future	931.0100	0.9310	800.7900	0.8008	(13.987)	0	0	0
2022/10/11	R035	02/02/2023	10.86	Put	Bond Future	5,775.9300	5.7759	6,162.4000	6.1624	6.691	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
2022/10/11	R035	02/02/2023	10.87	Call	Bond Future	946.1000	0.9461	814.3400	0.8143	(13.927)	0	0	0
2022/10/11	R035	02/02/2023	10.87	Put	Bond Future	5,730.9700	5.7310	6,115.9000	6.1159	6.717	0	0	0
2022/10/11	R035	02/02/2023	10.30	Call	Bond Future	365.2400	0.3652	302.9900	0.3030	(17.044)	0	0	976
2022/10/11	R035	02/02/2023	10.64	Call	Bond Future	652.6400	0.6526	553.2500	0.5533	(15.229)	0	0	388
2022/10/11	R035	02/02/2023	9.85	Put	Bond Future	11,374.5400	11.3745	11,861.7200	11.8617	4.283	0	0	0
2022/10/11	R035	04/05/2023	11.22	Put	Bond Future	5,582.1400	5.5821	5,918.3900	5.9184	6.024	0	0	0
2022/10/11	R035	04/05/2023	12.46	Call	Bond Future	5,808.7900	5.8088	5,448.1300	5.4481	(6.209)	0	0	0
2022/10/11	R035	04/05/2023	12.46	Put	Bond Future	2,437.3700	2.4374	2,619.9900	2.6200	7.493	0	0	388
2022/10/11	R035	04/05/2023	13.18	Call	Bond Future	8,414.8300	8.4148	7,991.2400	7.9912	(5.034)	0	0	0
2022/10/11	R035	04/05/2023	13.18	Put	Bond Future	1,482.2800	1.4823	1,601.9700	1.6020	8.075	0	0	491
2022/10/11	R035	04/05/2023	11.17	Call	Bond Future	2,118.2100	2.1182	1,917.8400	1.9178	(9.459)	0	0	491
2022/10/11	R035	04/05/2023	11.20	Call	Bond Future	2,181.1200	2.1811	1,976.7600	1.9768	(9.369)	0	0	0
2022/10/11	R035	04/05/2023	11.21	Call	Bond Future	2,202.4800	2.2025	1,996.7800	1.9968	(9.339)	0	0	0
2022/10/11	R035	04/05/2023	10.60	Call	Bond Future	1,151.2800	1.1513	1,021.9000	1.0219	(11.238)	0	0	388
2022/10/11	R035	04/05/2023	10.60	Put	Bond Future	8,185.6000	8.1856	8,599.5000	8.5995	5.056	0	0	0
2022/10/11	R035	04/05/2023			Bond Future	11.8206	83.1588	11.9210	82.6155	0.850	0.0000	0.0000	0
2022/10/11	R035	04/05/2023	11.22	Call	Bond Future	2,223.7300	2.2237	2,016.7000	2.0167	(9.310)	0	0	0
2022/10/11	R035	04/05/2023	11.17	Put	Bond Future	5,765.0100	5.7650	6,107.9200	6.1079	5.948	0	0	0
2022/10/11	R035	04/05/2023	11.20	Put	Bond Future	5,654.7200	5.6547	5,993.6400	5.9936	5.994	0	0	0
2022/10/11	R035	04/05/2023	11.21	Put	Bond Future	5,618.4600	5.6185	5,956.0400	5.9560	6.008	0	0	0
2022/10/11	R035	04/05/2023	9.85	Call	Bond Future	464.6400	0.4646	402.1500	0.4022	(13.449)	0	0	388
2022/10/11	R035	04/05/2023	9.85	Put	Bond Future	12,250.3800	12.2504	12,731.1700	12.7312	3.925	0	0	0
2022/10/11	R035	04/05/2023	10.42	Call	Bond Future	941.8800	0.9419	831.2300	0.8312	(11.748)	0	0	491
2022/10/11	R035	04/05/2023	10.42	Put	Bond Future	9,085.2100	9.0852	9,517.8400	9.5178	4.762	0	0	0
2022/10/11	R035	03/08/2023	12.00	Call	Bond Future	4,186.6800	4.1867	3,891.1200	3.8911	(7.060)	0	0	0
2022/10/11	R035	03/08/2023	12.00	Put	Bond Future	3,881.9200	3.8819	4,136.5000	4.1365	6.558	0	0	0
2022/10/11	R035	03/08/2023			Bond Future	11.9427	84.8998	12.0464	84.3497	0.869	0.0000	0.0000	0
2022/10/11	R035	03/08/2023	11.98	Call	Bond Future	4,129.0100	4.1290	3,835.7800	3.8358	(7.102)	0	0	0
2022/10/11	R035	03/08/2023	11.98	Put	Bond Future	3,930.3600	3.9304	4,187.2700	4.1873	6.537	0	0	0
2022/10/11	R035	03/08/2023	11.99	Call	Bond Future	4,157.8100	4.1578	3,863.4100	3.8634	(7.081)	0	0	0
2022/10/11	R035	03/08/2023	11.99	Put	Bond Future	3,906.0800	3.9061	4,161.8200	4.1618	6.547	0	0	0
2022/10/11	R035	02/11/2023	11.41	Call	Bond Future	2,321.3300	2.3213	2,116.7000	2.1167	(8.815)	0	0	0
2022/10/11	R035	02/11/2023	11.41	Put	Bond Future	5,906.5200	5.9065	6,248.7300	6.2487	5.794	0	0	0
2022/10/11	R035	02/11/2023	11.42	Call	Bond Future	2,341.5400	2.3415	2,135.7000	2.1357	(8.791)	0	0	0
2022/10/11	R035	02/11/2023	11.42	Put	Bond Future	5,871.2200	5.8712	6,212.2200	6.2122	5.808	0	0	0
2022/10/11	R035	02/11/2023			Bond Future	12.0755	82.1679	12.1807	81.6210	0.871	0.0000	0.0000	0
2022/10/11	R035	02/11/2023	11.43	Call	Bond Future	2,362.1800	2.3622	2,155.1200	2.1551	(8.766)	0	0	0
2022/10/11	R035	02/11/2023	11.43	Put	Bond Future	5,836.3900	5.8364	6,176.1700	6.1762	5.822	0	0	0
2022/10/11	R186	03/11/2022	8.53	Call	Bond Future	11.9400	0.0119	10.8500	0.0108	(9.129)	0	0	0
2022/10/11	R186	03/11/2022	8.53	Put	Bond Future	2,510.7300	2.5107	2,492.1400	2.4921	(0.740)	0	0	0
2022/10/11	R186	03/11/2022	8.54	Call	Bond Future	13.2800	0.0133	12.1000	0.0121	(8.886)	0	0	0
2022/10/11	R186	03/11/2022	8.54	Put	Bond Future	2,476.5200	2.4765	2,457.8400	2.4578	(0.754)	0	0	0
2022/10/11	R186	03/11/2022	8.91	Put	Bond Future	1,349.9000	1.3499	1,326.8900	1.3269	(1.705)	0	0	4,310
2022/10/11	R186	03/11/2022			Bond Future	9.2433	108.2191	9.2382	108.2366	(0.055)	0.0000	0.0000	59,666
2022/10/11	R186	03/11/2022	8.23	Call	Bond Future	0.1400	0.0001	0.1100	0.0001	(21.429)	0	0	4,310
2022/10/11	R186	03/11/2022	8.23	Put	Bond Future	3,572.2500	3.5723	3,554.7200	3.5547	(0.491)	0	0	0
2022/10/11	R186	03/11/2022	8.55	Call	Bond Future	14.7500	0.0148	13.4800	0.0135	(8.610)	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
2022/10/11	R186	03/11/2022	8.55	Put	Bond Future	2,442.4600	2.4425	2,423.6900	2.4237	(0.768)	0	0	0
2022/10/11	R186	03/11/2022	8.91	Call	Bond Future	191.5600	0.1916	186.0500	0.1861	(2.876)	0	0	0
2022/10/11	R186	02/02/2023	8.33	Call	Bond Future	364.8700	0.3649	364.0000	0.3640	(0.238)	0	0	0
2022/10/11	R186	02/02/2023	8.33	Put	Bond Future	3,838.2700	3.8383	3,818.7100	3.8187	(0.510)	0	0	0
2022/10/11	R186	02/02/2023	8.32	Call	Bond Future	359.1500	0.3591	358.2700	0.3583	(0.245)	0	0	0
2022/10/11	R186	02/02/2023	8.32	Put	Bond Future	3,866.4900	3.8665	3,846.9200	3.8469	(0.506)	0	0	0
2022/10/11	R186	02/02/2023			Bond Future	9.3749	104.9426	9.3691	104.9613	(0.061)	0.0000	0.0000	26,442
2022/10/11	R186	02/02/2023	8.34	Call	Bond Future	370.6500	0.3706	369.8000	0.3698	(0.229)	0	0	0
2022/10/11	R186	02/02/2023	8.34	Put	Bond Future	3,810.1200	3.8101	3,790.5800	3.7906	(0.513)	0	0	0
2022/10/11	R186	04/05/2023	8.83	Put	Bond Future	2,899.6800	2.8997	2,896.6600	2.8967	(0.104)	0	0	0
2022/10/11	R186	04/05/2023	8.84	Call	Bond Future	950.6500	0.9506	946.3800	0.9464	(0.449)	0	0	0
2022/10/11	R186	04/05/2023			Bond Future	9.4618	107.1071	9.4622	107.1058	0.004	0.0000	0.0000	0
2022/10/11	R186	04/05/2023	8.83	Call	Bond Future	939.9800	0.9400	935.7300	0.9357	(0.452)	0	0	0
2022/10/11	R186	04/05/2023	8.84	Put	Bond Future	2,878.9800	2.8790	2,875.9400	2.8759	(0.106)	0	0	0
2022/10/11	R186	04/05/2023	8.82	Call	Bond Future	929.6800	0.9297	925.4500	0.9255	(0.455)	0	0	0
2022/10/11	R186	04/05/2023	8.82	Put	Bond Future	2,920.7700	2.9208	2,917.7700	2.9178	(0.103)	0	0	0
2022/10/11	R186	03/08/2023	9.74	Call	Bond Future	2,371.5200	2.3715	2,370.5700	2.3706	(0.040)	0	0	0
2022/10/11	R186	03/08/2023	9.74	Put	Bond Future	1,821.4800	1.8215	1,815.9300	1.8159	(0.305)	0	0	0
2022/10/11	R186	03/08/2023	9.73	Put	Bond Future	1,833.0200	1.8330	1,827.4600	1.8275	(0.303)	0	0	0
2022/10/11	R186	03/08/2023			Bond Future	9.5480	104.0420	9.5464	104.0466	(0.017)	0.0000	0.0000	0
2022/10/11	R186	03/08/2023	9.75	Call	Bond Future	2,388.9600	2.3890	2,388.0200	2.3880	(0.039)	0	0	0
2022/10/11	R186	03/08/2023	9.75	Put	Bond Future	1,810.3800	1.8104	1,804.8400	1.8048	(0.306)	0	0	0
2022/10/11	R186	03/08/2023	9.73	Call	Bond Future	2,354.5100	2.3545	2,353.5500	2.3535	(0.041)	0	0	0
2022/10/11	R186	02/11/2023	9.40	Call	Bond Future	1,711.1800	1.7112	1,719.3100	1.7193	0.475	0	0	0
2022/10/11	R186	02/11/2023	9.40	Put	Bond Future	2,376.1000	2.3761	2,360.8300	2.3608	(0.643)	0	0	0
2022/10/11	R186	02/11/2023	9.15	Call	Bond Future	1,375.4000	1.3754	1,382.3700	1.3824	0.507	0	0	1,715
2022/10/11	R186	02/11/2023			Bond Future	9.6471	106.2169	9.6384	106.2403	(0.090)	0.0000	0.0000	0
2022/10/11	R186	02/11/2023	10.42	Call	Bond Future	3,416.4800	3.4165	3,429.0300	3.4290	0.367	0	0	0
2022/10/11	R186	02/11/2023	10.42	Put	Bond Future	1,371.4100	1.3714	1,360.5600	1.3606	(0.791)	0	0	1,715
2022/10/11	R186	02/11/2023	9.38	Call	Bond Future	1,682.8200	1.6828	1,690.8600	1.6909	0.478	0	0	0
2022/10/11	R186	02/11/2023	9.38	Put	Bond Future	2,401.7900	2.4018	2,386.4300	2.3864	(0.640)	0	0	0
2022/10/11	R186	02/11/2023	9.39	Call	Bond Future	1,696.7600	1.6968	1,704.8400	1.7048	0.476	0	0	0
2022/10/11	R186	02/11/2023	9.39	Put	Bond Future	2,388.7000	2.3887	2,373.3800	2.3734	(0.641)	0	0	0
2022/10/11	R186	02/11/2023	9.15	Put	Bond Future	2,718.5600	2.7186	2,702.1300	2.7021	(0.604)	0	0	0
2022/10/11	R197	03/11/2022			Bond Future	335.6846	335.6846	335.7494	335.7494	0.019	0.0000	0.0000	549
2022/10/11	R197	02/02/2023			Bond Future	333.1365	333.1365	333.2051	333.2051	0.021	0.0000	0.0000	294
2022/10/11	R197	04/05/2023			Bond Future	340.0801	340.0801	340.0862	340.0862	0.002	0.0000	0.0000	0
2022/10/11	R197	03/08/2023			Bond Future	338.0993	338.0993	338.1238	338.1238	0.007	0.0000	0.0000	0
2022/10/11	R197	02/11/2023			Bond Future	345.2381	345.2381	345.3222	345.3222	0.024	0.0000	0.0000	0
2022/10/11	R202	03/11/2022			Bond Future	248.1421	248.1421	248.4543	248.4543	0.126	0.0000	0.0000	5,616
2022/10/11	R202	02/02/2023			Bond Future	248.1124	248.1124	248.4321	248.4321	0.129	0.0000	0.0000	1,058
2022/10/11	R202	04/05/2023			Bond Future	253.2828	253.2828	253.5616	253.5616	0.110	0.0000	0.0000	0
2022/10/11	R202	03/08/2023			Bond Future	253.7664	253.7664	254.0647	254.0647	0.118	0.0000	0.0000	0
2022/10/11	R202	02/11/2023			Bond Future	259.1242	259.1242	259.4729	259.4729	0.135	0.0000	0.0000	0
2022/10/11	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
2022/10/11	R209	03/11/2022	9.25	Put	Bond Future	12,986.9000	12.9869	13,428.7900	13.4288	3.403	0	0	0
2022/10/11	R209	03/11/2022	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/11	R209	03/11/2022	9.50	Put	Bond Future	11,417.3900	11.4174	11,859.2800	11.8593	3.870	0	0	0
2022/10/11	R209	03/11/2022	12.00	Call	Bond Future	2,445.0600	2.4451	2,089.6400	2.0896	(14.536)	0	0	0
2022/10/11	R209	03/11/2022	12.00	Put	Bond Future	344.3900	0.3444	430.8600	0.4309	25.108	0	0	5,750
2022/10/11	R209	03/11/2022	11.03	Call	Bond Future	181.9500	0.1820	116.6200	0.1166	(35.905)	0	0	0
2022/10/11	R209	03/11/2022	11.03	Put	Bond Future	2,890.3600	2.8904	3,266.9200	3.2669	13.028	0	0	0
2022/10/11	R209	03/11/2022	10.50	Put	Bond Future	5,569.7000	5.5697	6,006.3600	6.0064	7.840	0	0	0
2022/10/11	R209	03/11/2022	10.90	Put	Bond Future	3,493.6900	3.4937	3,895.2700	3.8953	11.494	0	0	0
2022/10/11	R209	03/11/2022			Bond Future	11.5637	64.8996	11.6537	64.4577	0.779	0.0000	0.0000	17,533
2022/10/11	R209	03/11/2022	10.00	Call	Bond Future	0.2900	0.0003	0.1000	0.0001	(65.517)	0	0	5,750
2022/10/11	R209	03/11/2022	10.00	Put	Bond Future	8,407.4100	8.4074	8,849.1100	8.8491	5.254	0	0	6,000
2022/10/11	R209	03/11/2022	11.50	Call	Bond Future	893.6100	0.8936	684.1000	0.6841	(23.445)	0	0	1,136
2022/10/11	R209	03/11/2022	11.50	Put	Bond Future	1,208.4300	1.2084	1,440.8100	1.4408	19.230	0	0	0
2022/10/11	R209	03/11/2022	11.01	Call	Bond Future	166.8300	0.1668	105.9200	0.1059	(36.510)	0	0	0
2022/10/11	R209	03/11/2022	11.01	Put	Bond Future	2,979.8500	2.9799	3,360.8300	3.3608	12.785	0	0	0
2022/10/11	R209	03/11/2022	11.02	Call	Bond Future	174.2700	0.1743	111.1700	0.1112	(36.208)	0	0	0
2022/10/11	R209	03/11/2022	11.02	Put	Bond Future	2,934.9600	2.9350	3,313.7500	3.3138	12.906	0	0	0
2022/10/11	R209	03/11/2022	10.50	Call	Bond Future	9.9400	0.0099	4.7100	0.0047	(52.616)	0	0	0
2022/10/11	R209	03/11/2022	10.90	Call	Bond Future	101.2000	0.1012	60.8900	0.0609	(39.832)	0	0	1,136
2022/10/11	R209	03/11/2022	11.00	Call	Bond Future	159.6000	0.1596	100.8300	0.1008	(36.823)	0	0	0
2022/10/11	R209	03/11/2022	11.00	Put	Bond Future	3,025.0100	3.0250	3,408.1300	3.4081	12.665	0	0	4,500
2022/10/11	R209	02/02/2023	10.79	Call	Bond Future	726.3900	0.7264	621.4700	0.6215	(14.444)	0	0	0
2022/10/11	R209	02/02/2023	10.80	Put	Bond Future	5,284.0800	5.2841	5,627.5500	5.6275	6.500	0	0	0
2022/10/11	R209	02/02/2023	10.78	Call	Bond Future	714.3100	0.7143	610.6900	0.6107	(14.506)	0	0	0
2022/10/11	R209	02/02/2023			Bond Future	11.6940	66.1135	11.7873	65.6638	0.798	0.0000	0.0000	6,691
2022/10/11	R209	02/02/2023	10.79	Put	Bond Future	5,325.1000	5.3251	5,669.8900	5.6699	6.475	0	0	0
2022/10/11	R209	02/02/2023	10.80	Call	Bond Future	738.7300	0.7387	632.4900	0.6325	(14.381)	0	0	0
2022/10/11	R209	02/02/2023	10.78	Put	Bond Future	5,366.4500	5.3664	5,712.5400	5.7125	6.449	0	0	0
2022/10/11	R209	04/05/2023	11.09	Call	Bond Future	1,731.5700	1.7316	1,564.3200	1.5643	(9.659)	0	0	0
2022/10/11	R209	04/05/2023	11.09	Put	Bond Future	5,269.8700	5.2699	5,573.9600	5.5740	5.770	0	0	0
2022/10/11	R209	04/05/2023	11.10	Call	Bond Future	1,749.0700	1.7491	1,580.6600	1.5807	(9.629)	0	0	0
2022/10/11	R209	04/05/2023	11.10	Put	Bond Future	5,235.9400	5.2359	5,538.8700	5.5389	5.786	0	0	0
2022/10/11	R209	04/05/2023	10.00	Call	Bond Future	500.0700	0.5001	435.3200	0.4353	(12.948)	0	0	8,500
2022/10/11	R209	04/05/2023	10.00	Put	Bond Future	9,986.9000	9.9869	10,393.4900	10.3935	4.071	0	0	0
2022/10/11	R209	04/05/2023			Bond Future	11.8041	64.3232	11.9034	63.8519	0.841	0.0000	0.0000	3,450
2022/10/11	R209	04/05/2023	11.11	Call	Bond Future	1,766.8500	1.7669	1,597.2800	1.5973	(9.597)	0	0	0
2022/10/11	R209	04/05/2023	11.11	Put	Bond Future	5,202.3600	5.2024	5,504.1300	5.5041	5.801	0	0	0
2022/10/11	R209	04/05/2023	12.50	Call	Bond Future	5,234.1500	5.2341	4,914.5600	4.9146	(6.106)	0	0	0
2022/10/11	R209	04/05/2023	12.50	Put	Bond Future	2,033.1300	2.0331	2,184.8800	2.1849	7.464	0	0	8,500
2022/10/11	R209	04/05/2023	11.00	Call	Bond Future	1,577.7400	1.5777	1,420.8600	1.4209	(9.943)	0	0	0
2022/10/11	R209	04/05/2023	11.00	Put	Bond Future	5,581.3200	5.5813	5,895.7800	5.8958	5.634	0	0	11,000
2022/10/11	R209	03/08/2023	11.94	Call	Bond Future	3,666.0200	3.6660	3,410.3800	3.4104	(6.973)	0	0	0
2022/10/11	R209	03/08/2023	11.95	Put	Bond Future	3,516.8600	3.5169	3,737.9000	3.7379	6.285	0	0	0
2022/10/11	R209	03/08/2023	11.93	Call	Bond Future	3,640.8200	3.6408	3,386.1800	3.3862	(6.994)	0	0	0
2022/10/11	R209	03/08/2023			Bond Future	11.9128	65.6701	12.0150	65.1924	0.858	0.0000	0.0000	0
2022/10/11	R209	03/08/2023	11.94	Put	Bond Future	3,538.4200	3.5384	3,760.4700	3.7605	6.275	0	0	0
2022/10/11	R209	03/08/2023	11.95	Call	Bond Future	3,691.2900	3.6913	3,434.6400	3.4346	(6.953)	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
2022/10/11	R209	03/08/2023	11.93	Put	Bond Future	3,560.1100	3.5601	3,783.1600	3.7832	6.265	0	0	0
2022/10/11	R209	02/11/2023	11.34	Call	Bond Future	2,011.8200	2.0118	1,834.6700	1.8347	(8.805)	0	0	0
2022/10/11	R209	02/11/2023	11.34	Put	Bond Future	5,307.1500	5.3072	5,606.2200	5.6062	5.635	0	0	0
2022/10/11	R209	02/11/2023	11.33	Call	Bond Future	1,993.9200	1.9939	1,817.8500	1.8178	(8.830)	0	0	0
2022/10/11	R209	02/11/2023	11.33	Put	Bond Future	5,338.9200	5.3389	5,639.0700	5.6391	5.622	0	0	0
2022/10/11	R209	02/11/2023			Bond Future	12.0275	63.8904	12.1310	63.4142	0.860	0.0000	0.0000	0
2022/10/11	R209	02/11/2023	11.35	Call	Bond Future	2,029.5500	2.0296	1,851.3400	1.8513	(8.781)	0	0	0
2022/10/11	R209	02/11/2023	11.35	Put	Bond Future	5,275.2600	5.2753	5,573.2700	5.5733	5.649	0	0	0
2022/10/11	R210	03/11/2022			Bond Future	226.2159	226.2159	226.2329	226.2329	0.008	0.0000	0.0000	103
2022/10/11	R210	02/02/2023			Bond Future	230.5028	230.5028	230.5217	230.5217	0.008	0.0000	0.0000	372
2022/10/11	R210	04/05/2023			Bond Future	232.2026	232.2026	232.1781	232.1781	(0.011)	0.0000	0.0000	0
2022/10/11	R210	03/08/2023			Bond Future	237.1126	237.1126	237.0999	237.0999	(0.005)	0.0000	0.0000	0
2022/10/11	R210	02/11/2023			Bond Future	238.9079	238.9079	238.9359	238.9359	0.012	0.0000	0.0000	0
2022/10/11	R213	03/11/2022	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	476
2022/10/11	R213	03/11/2022	9.19	Put	Bond Future	9,181.7700	9.1818	9,523.5200	9.5235	3.722	0	0	0
2022/10/11	R213	03/11/2022	10.38	Call	Bond Future	24.5000	0.0245	12.7100	0.0127	(48.122)	0	0	0
2022/10/11	R213	03/11/2022	10.38	Put	Bond Future	3,222.0000	3.2220	3,551.9600	3.5520	10.241	0	0	0
2022/10/11	R213	03/11/2022	10.39	Call	Bond Future	27.2200	0.0272	14.3200	0.0143	(47.392)	0	0	0
2022/10/11	R213	03/11/2022	10.39	Put	Bond Future	3,176.6800	3.1767	3,505.5300	3.5055	10.352	0	0	0
2022/10/11	R213	03/11/2022	10.37	Call	Bond Future	21.9800	0.0220	11.2400	0.0112	(48.863)	0	0	0
2022/10/11	R213	03/11/2022	10.37	Put	Bond Future	3,267.5600	3.2676	3,598.5700	3.5986	10.130	0	0	200
2022/10/11	R213	03/11/2022			Bond Future	11.0625	79.5986	11.1376	79.2568	0.679	0.0000	0.0000	33,626
2022/10/11	R213	03/11/2022	9.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/10/11	R213	03/11/2022	9.13	Put	Bond Future	9,498.0400	9.4980	9,839.7900	9.8398	3.598	0	0	0
2022/10/11	R213	03/11/2022	9.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/11	R213	03/11/2022	9.84	Put	Bond Future	5,846.3400	5.8463	6,188.0900	6.1881	5.846	0	0	476
2022/10/11	R213	03/11/2022	10.40	Call	Bond Future	30.1600	0.0302	16.0800	0.0161	(46.684)	0	0	0
2022/10/11	R213	03/11/2022	10.40	Put	Bond Future	3,131.6100	3.1316	3,459.2800	3.4593	10.463	0	0	0
2022/10/11	R213	03/11/2022	9.98	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/10/11	R213	03/11/2022	9.98	Put	Bond Future	5,149.2000	5.1492	5,490.9400	5.4909	6.637	0	0	200
2022/10/11	R213	03/11/2022	10.19	Call	Bond Future	1.7300	0.0017	0.6300	0.0006	(63.584)	0	0	0
2022/10/11	R213	03/11/2022	10.19	Put	Bond Future	4,118.9400	4.1189	4,459.5900	4.4596	8.270	0	0	476
2022/10/11	R213	02/02/2023	10.43	Put	Bond Future	4,391.8700	4.3919	4,646.2300	4.6462	5.792	0	0	0
2022/10/11	R213	02/02/2023	12.20	Call	Bond Future	5,010.7200	5.0107	4,735.7800	4.7358	(5.487)	0	0	0
2022/10/11	R213	02/02/2023	12.20	Put	Bond Future	797.5800	0.7976	870.2100	0.8702	9.106	0	0	912
2022/10/11	R213	02/02/2023	10.22	Put	Bond Future	5,170.0900	5.1701	5,444.7200	5.4447	5.312	0	0	0
2022/10/11	R213	02/02/2023	10.23	Call	Bond Future	575.6200	0.5756	501.8400	0.5018	(12.817)	0	0	0
2022/10/11	R213	02/02/2023	10.35	Call	Bond Future	694.9300	0.6949	609.8200	0.6098	(12.247)	0	0	0
2022/10/11	R213	02/02/2023	10.35	Put	Bond Future	4,678.8400	4.6788	4,941.3000	4.9413	5.610	0	0	476
2022/10/11	R213	02/02/2023	10.01	Call	Bond Future	416.1200	0.4161	359.3200	0.3593	(13.650)	0	0	0
2022/10/11	R213	02/02/2023			Bond Future	11.2180	81.0874	11.2964	80.7398	0.699	0.0000	0.0000	0
2022/10/11	R213	02/02/2023	10.43	Call	Bond Future	785.8400	0.7858	692.6300	0.6926	(11.861)	0	0	912
2022/10/11	R213	02/02/2023	10.22	Call	Bond Future	567.3800	0.5674	494.4400	0.4944	(12.856)	0	0	0
2022/10/11	R213	02/02/2023	10.23	Put	Bond Future	5,130.5200	5.1305	5,404.3100	5.4043	5.336	0	0	0
2022/10/11	R213	02/02/2023	9.16	Call	Bond Future	98.4000	0.0984	81.6800	0.0817	(16.992)	0	0	476
2022/10/11	R213	02/02/2023	9.16	Put	Bond Future	9,974.4600	9.9745	10,305.3100	10.3053	3.317	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
2022/10/11	R213	02/02/2023	10.01	Put	Bond Future	6,031.0200	6.0310	6,321.7900	6.3218	4.821	0	0	476
2022/10/11	R213	02/02/2023	10.21	Call	Bond Future	559.2400	0.5592	487.1300	0.4871	(12.894)	0	0	0
2022/10/11	R213	02/02/2023	10.21	Put	Bond Future	5,209.8000	5.2098	5,485.2600	5.4853	5.287	0	0	0
2022/10/11	R213	04/05/2023	10.75	Call	Bond Future	1,701.3500	1.7013	1,561.2100	1.5612	(8.237)	0	0	0
2022/10/11	R213	04/05/2023	10.75	Put	Bond Future	4,321.1500	4.3212	4,550.9200	4.5509	5.317	0	0	0
2022/10/11	R213	04/05/2023			Bond Future	11.3410	79.2047	11.4265	78.8348	0.754	0.0000	0.0000	0
2022/10/11	R213	04/05/2023	10.74	Call	Bond Future	1,684.9100	1.6849	1,545.6900	1.5457	(8.263)	0	0	0
2022/10/11	R213	04/05/2023	10.74	Put	Bond Future	4,350.0000	4.3500	4,580.6900	4.5807	5.303	0	0	0
2022/10/11	R213	04/05/2023	10.73	Call	Bond Future	1,668.8000	1.6688	1,530.4900	1.5305	(8.288)	0	0	0
2022/10/11	R213	04/05/2023	10.73	Put	Bond Future	4,379.2000	4.3792	4,610.8000	4.6108	5.289	0	0	0
2022/10/11	R213	03/08/2023	11.62	Put	Bond Future	2,798.9100	2.7989	2,964.3600	2.9644	5.911	0	0	0
2022/10/11	R213	03/08/2023	11.63	Call	Bond Future	3,470.3700	3.4704	3,261.7300	3.2617	(6.012)	0	0	0
2022/10/11	R213	03/08/2023			Bond Future	11.4663	80.8626	11.5547	80.4893	0.771	0.0000	0.0000	0
2022/10/11	R213	03/08/2023	11.62	Call	Bond Future	3,446.2200	3.4462	3,238.3800	3.2384	(6.031)	0	0	0
2022/10/11	R213	03/08/2023	11.63	Put	Bond Future	2,781.2000	2.7812	2,945.8500	2.9458	5.920	0	0	0
2022/10/11	R213	03/08/2023	11.61	Call	Bond Future	3,421.8600	3.4219	3,214.8100	3.2148	(6.051)	0	0	0
2022/10/11	R213	03/08/2023	11.61	Put	Bond Future	2,816.4500	2.8164	2,982.6900	2.9827	5.902	0	0	0
2022/10/11	R213	02/11/2023	11.13	Call	Bond Future	2,027.2700	2.0273	1,876.7500	1.8768	(7.425)	0	0	0
2022/10/11	R213	02/11/2023	11.13	Put	Bond Future	4,021.9600	4.0220	4,238.5300	4.2385	5.385	0	0	0
2022/10/11	R213	02/11/2023			Bond Future	11.6061	78.9982	11.6954	78.6311	0.769	0.0000	0.0000	0
2022/10/11	R213	02/11/2023	11.12	Call	Bond Future	2,009.4500	2.0094	1,859.7900	1.8598	(7.448)	0	0	0
2022/10/11	R213	02/11/2023	11.12	Put	Bond Future	4,046.7300	4.0467	4,264.1600	4.2642	5.373	0	0	0
2022/10/11	R213	02/11/2023	11.11	Call	Bond Future	1,991.4000	1.9914	1,842.5900	1.8426	(7.473)	0	0	0
2022/10/11	R213	02/11/2023	11.11	Put	Bond Future	4,071.3000	4.0713	4,289.5800	4.2896	5.361	0	0	0
2022/10/11	R214	03/11/2022	11.34	Call	Bond Future	391.5700	0.3916	271.5500	0.2716	(30.651)	0	0	0
2022/10/11	R214	03/11/2022	11.36	Put	Bond Future	2,106.6200	2.1066	2,439.5400	2.4395	15.804	0	0	0
2022/10/11	R214	03/11/2022			Bond Future	11.6818	62.4078	11.7719	61.9484	0.771	0.0000	0.0000	24,777
2022/10/11	R214	03/11/2022	11.34	Put	Bond Future	2,185.2300	2.1852	2,524.6000	2.5246	15.530	0	0	0
2022/10/11	R214	03/11/2022	11.35	Call	Bond Future	405.7200	0.4057	282.4900	0.2825	(30.373)	0	0	0
2022/10/11	R214	03/11/2022	11.35	Put	Bond Future	2,145.7500	2.1457	2,481.9100	2.4819	15.666	0	0	0
2022/10/11	R214	03/11/2022	11.36	Call	Bond Future	420.1600	0.4202	293.6900	0.2937	(30.100)	0	0	0
2022/10/11	R214	02/02/2023	11.10	Call	Bond Future	1,062.9200	1.0629	923.9900	0.9240	(13.071)	0	0	1,600
2022/10/11	R214	02/02/2023	11.07	Call	Bond Future	1,015.9400	1.0159	881.4300	0.8814	(13.240)	0	0	0
2022/10/11	R214	02/02/2023	11.07	Put	Bond Future	4,921.0700	4.9211	5,254.0900	5.2541	6.767	0	0	0
2022/10/11	R214	02/02/2023	11.08	Call	Bond Future	1,031.4100	1.0314	895.4300	0.8954	(13.184)	0	0	0
2022/10/11	R214	02/02/2023	11.08	Put	Bond Future	4,881.0200	4.8810	5,212.5700	5.2126	6.793	0	0	0
2022/10/11	R214	02/02/2023			Bond Future	11.8077	63.5750	11.9010	63.1075	0.790	0.0000	0.0000	64,507
2022/10/11	R214	02/02/2023	11.10	Put	Bond Future	4,801.6900	4.8017	5,130.2900	5.1303	6.843	0	0	0
2022/10/11	R214	02/02/2023	11.80	Call	Bond Future	2,570.2500	2.5702	2,323.6000	2.3236	(9.596)	0	0	1,600
2022/10/11	R214	02/02/2023	11.80	Put	Bond Future	2,608.9400	2.6089	2,829.8200	2.8298	8.466	0	0	0
2022/10/11	R214	02/02/2023	11.09	Call	Bond Future	1,047.1500	1.0472	909.7000	0.9097	(13.126)	0	0	0
2022/10/11	R214	02/02/2023	11.09	Put	Bond Future	4,841.3000	4.8413	5,171.3800	5.1714	6.818	0	0	0
2022/10/11	R214	04/05/2023	11.37	Call	Bond Future	2,192.8700	2.1929	1,995.9200	1.9959	(8.981)	0	0	0
2022/10/11	R214	04/05/2023	11.37	Put	Bond Future	4,966.8400	4.9668	5,258.8500	5.2588	5.879	0	0	0
2022/10/11	R214	04/05/2023	11.36	Call	Bond Future	2,171.9000	2.1719	1,976.1800	1.9762	(9.011)	0	0	0
2022/10/11	R214	04/05/2023	11.36	Put	Bond Future	4,999.2600	4.9993	5,292.5000	5.2925	5.866	0	0	0
2022/10/11	R214	04/05/2023			Bond Future	11.9084	61.5855	12.0073	61.0965	0.831	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
2022/10/11	R214	04/05/2023	11.38	Call	Bond Future	2,213.9500	2.2140	2,015.7700	2.0158	(8.951)	0	0	0
2022/10/11	R214	04/05/2023	11.38	Put	Bond Future	4,934.6000	4.9346	5,225.3800	5.2254	5.893	0	0	0
2022/10/11	R214	03/08/2023	12.15	Call	Bond Future	4,218.2500	4.2182	3,939.6900	3.9397	(6.604)	0	0	0
2022/10/11	R214	03/08/2023	12.15	Put	Bond Future	3,533.4600	3.5335	3,750.6900	3.7507	6.148	0	0	0
2022/10/11	R214	03/08/2023	12.14	Call	Bond Future	4,191.4100	4.1914	3,913.8300	3.9138	(6.623)	0	0	0
2022/10/11	R214	03/08/2023	12.14	Put	Bond Future	3,554.8500	3.5549	3,773.0600	3.7731	6.138	0	0	0
2022/10/11	R214	03/08/2023			Bond Future	12.0092	62.8748	12.1109	62.3790	0.847	0.0000	0.0000	0
2022/10/11	R214	03/08/2023	12.16	Call	Bond Future	4,245.3800	4.2454	3,965.8300	3.9658	(6.585)	0	0	0
2022/10/11	R214	03/08/2023	12.16	Put	Bond Future	3,512.4300	3.5124	3,728.6700	3.7287	6.156	0	0	0
2022/10/11	R214	02/11/2023	11.46	Call	Bond Future	2,520.3400	2.5203	2,322.6100	2.3226	(7.845)	0	0	0
2022/10/11	R214	02/11/2023	11.46	Put	Bond Future	5,837.7900	5.8378	6,135.3200	6.1353	5.097	0	0	0
2022/10/11	R214	02/11/2023	11.45	Put	Bond Future	5,870.9100	5.8709	6,169.4700	6.1695	5.085	0	0	0
2022/10/11	R214	02/11/2023			Bond Future	12.1174	60.8885	12.2204	60.3932	0.850	0.0000	0.0000	0
2022/10/11	R214	02/11/2023	11.47	Call	Bond Future	2,539.9500	2.5400	2,341.2000	2.3412	(7.825)	0	0	0
2022/10/11	R214	02/11/2023	11.47	Put	Bond Future	5,804.8100	5.8048	6,101.3200	6.1013	5.108	0	0	0
2022/10/11	R214	02/11/2023	11.45	Call	Bond Future	2,500.8100	2.5008	2,304.1100	2.3041	(7.865)	0	0	0
2022/10/11	R248	03/11/2022	10.60	Call	Bond Future	10.6300	0.0106	4.8000	0.0048	(54.845)	0	0	874
2022/10/11	R248	03/11/2022	10.60	Put	Bond Future	7,572.9600	7.5730	8,170.8600	8.1709	7.895	0	0	0
2022/10/11	R248	03/11/2022	10.70	Call	Bond Future	19.7200	0.0197	9.4600	0.0095	(52.028)	0	0	0
2022/10/11	R248	03/11/2022	10.70	Put	Bond Future	6,835.1400	6.8351	7,428.6100	7.4286	8.683	0	0	0
2022/10/11	R248	03/11/2022	11.32	Call	Bond Future	441.9400	0.4419	297.6900	0.2977	(32.640)	0	0	0
2022/10/11	R248	03/11/2022	11.20	Call	Bond Future	276.6300	0.2766	176.5500	0.1766	(36.178)	0	0	0
2022/10/11	R248	03/11/2022	11.20	Put	Bond Future	3,524.3200	3.5243	4,027.9700	4.0280	14.291	0	0	0
2022/10/11	R248	03/11/2022	11.30	Put	Bond Future	2,976.2700	2.9763	3,443.7100	3.4437	15.706	0	0	0
2022/10/11	R248	03/11/2022	11.31	Put	Bond Future	2,924.3400	2.9243	3,387.8200	3.3878	15.849	0	0	0
2022/10/11	R248	03/11/2022			Bond Future	11.6905	77.9042	11.7857	77.3005	0.815	0.0000	0.0000	145,243
2022/10/11	R248	03/11/2022	10.00	Call	Bond Future	0.1000	0.0001	0.0300	0.0000	(70.000)	0	0	0
2022/10/11	R248	03/11/2022	10.00	Put	Bond Future	12,296.2400	12.2962	12,899.9000	12.8999	4.909	0	0	0
2022/10/11	R248	03/11/2022	11.32	Put	Bond Future	2,872.8700	2.8729	3,332.3500	3.3324	15.994	0	0	0
2022/10/11	R248	03/11/2022	11.90	Call	Bond Future	2,132.6900	2.1327	1,727.5400	1.7275	(18.997)	0	0	0
2022/10/11	R248	03/11/2022	11.90	Put	Bond Future	815.6400	0.8156	1,014.2200	1.0142	24.347	0	0	0
2022/10/11	R248	03/11/2022	11.30	Call	Bond Future	410.2400	0.4102	273.9500	0.2739	(33.222)	0	0	874
2022/10/11	R248	03/11/2022	11.31	Call	Bond Future	425.9100	0.4259	285.6600	0.2857	(32.929)	0	0	0
2022/10/11	R248	02/02/2023	11.08	Call	Bond Future	1,278.8900	1.2789	1,102.0600	1.1021	(13.827)	0	0	0
2022/10/11	R248	02/02/2023	11.08	Put	Bond Future	6,117.0900	6.1171	6,554.7700	6.5548	7.155	0	0	0
2022/10/11	R248	02/02/2023	11.10	Put	Bond Future	6,017.0200	6.0170	6,450.8100	6.4508	7.209	0	0	0
2022/10/11	R248	02/02/2023	11.70	Call	Bond Future	2,874.5400	2.8745	2,571.9000	2.5719	(10.528)	0	0	2,542
2022/10/11	R248	02/02/2023	11.70	Put	Bond Future	3,576.7800	3.5768	3,888.6500	3.8887	8.719	0	0	0
2022/10/11	R248	02/02/2023	11.00	Call	Bond Future	1,128.4300	1.1284	966.9300	0.9669	(14.312)	0	0	2,542
2022/10/11	R248	02/02/2023	11.00	Put	Bond Future	6,528.8400	6.5288	6,981.8500	6.9818	6.939	0	0	0
2022/10/11	R248	02/02/2023			Bond Future	11.8112	79.3982	11.9100	78.7837	0.836	0.0000	0.0000	169,815
2022/10/11	R248	02/02/2023	11.10	Call	Bond Future	1,318.3200	1.3183	1,137.6000	1.1376	(13.708)	0	0	0
2022/10/11	R248	02/02/2023	11.06	Call	Bond Future	1,240.1900	1.2402	1,067.2300	1.0672	(13.946)	0	0	0
2022/10/11	R248	02/02/2023	11.06	Put	Bond Future	6,218.3100	6.2183	6,659.8600	6.6599	7.101	0	0	0
2022/10/11	R248	02/02/2023	11.07	Call	Bond Future	1,259.5200	1.2595	1,084.6300	1.0846	(13.885)	0	0	0
2022/10/11	R248	02/02/2023	11.07	Put	Bond Future	6,167.6200	6.1676	6,607.2400	6.6072	7.128	0	0	0
2022/10/11	R248	02/02/2023	10.40	Call	Bond Future	393.5000	0.3935	322.8700	0.3229	(17.949)	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
2022/10/11	R248	02/02/2023	10.40	Put	Bond Future	10,236.4200	10.2364	10,780.3000	10.7803	5.313	0	0	0
2022/10/11	R248	04/05/2023	11.35	Call	Bond Future	2,667.1700	2.6672	2,413.7100	2.4137	(9.503)	0	0	0
2022/10/11	R248	04/05/2023	11.35	Put	Bond Future	6,302.9700	6.3030	6,691.3400	6.6913	6.162	0	0	0
2022/10/11	R248	04/05/2023			Bond Future	11.9153	76.5735	12.0202	75.9316	0.880	0.0000	0.0000	0
2022/10/11	R248	04/05/2023	11.33	Call	Bond Future	2,615.5200	2.6155	2,365.3000	2.3653	(9.567)	0	0	0
2022/10/11	R248	04/05/2023	11.33	Put	Bond Future	6,385.5900	6.3856	6,777.2000	6.7772	6.133	0	0	0
2022/10/11	R248	04/05/2023	11.34	Call	Bond Future	2,641.2800	2.6413	2,389.4400	2.3894	(9.535)	0	0	0
2022/10/11	R248	04/05/2023	11.34	Put	Bond Future	6,344.1700	6.3442	6,734.1600	6.7342	6.147	0	0	0
2022/10/11	R248	03/08/2023	12.11	Call	Bond Future	4,943.2600	4.9433	4,585.9600	4.5860	(7.228)	0	0	0
2022/10/11	R248	03/08/2023	12.11	Put	Bond Future	4,417.6600	4.4177	4,711.3900	4.7114	6.649	0	0	0
2022/10/11	R248	03/08/2023			Bond Future	12.0229	78.1391	12.1310	77.4880	0.899	0.0000	0.0000	0
2022/10/11	R248	03/08/2023	12.09	Call	Bond Future	4,877.4100	4.8774	4,522.7900	4.5228	(7.271)	0	0	0
2022/10/11	R248	03/08/2023	12.09	Put	Bond Future	4,471.8400	4.4718	4,768.2500	4.7682	6.628	0	0	0
2022/10/11	R248	03/08/2023	12.10	Call	Bond Future	4,910.1600	4.9102	4,554.2000	4.5542	(7.249)	0	0	0
2022/10/11	R248	03/08/2023	12.10	Put	Bond Future	4,444.5300	4.4445	4,739.6000	4.7396	6.639	0	0	0
2022/10/11	R248	02/11/2023	11.47	Call	Bond Future	2,793.7400	2.7937	2,543.5300	2.5435	(8.956)	0	0	0
2022/10/11	R248	02/11/2023	11.48	Call	Bond Future	2,817.7000	2.8177	2,566.0300	2.5660	(8.932)	0	0	0
2022/10/11	R248	02/11/2023	11.49	Put	Bond Future	6,838.1600	6.8382	7,236.1100	7.2361	5.820	0	0	0
2022/10/11	R248	02/11/2023			Bond Future	12.1285	75.3488	12.2383	74.6977	0.905	0.0000	0.0000	0
2022/10/11	R248	02/11/2023	11.47	Put	Bond Future	6,921.4200	6.9214	7,322.2800	7.3223	5.792	0	0	0
2022/10/11	R248	02/11/2023	11.48	Put	Bond Future	6,879.6900	6.8797	7,279.0900	7.2791	5.805	0	0	0
2022/10/11	R248	02/11/2023	11.49	Call	Bond Future	2,841.7700	2.8418	2,588.6500	2.5887	(8.907)	0	0	0

Total

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