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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/11/2022 TO 03/11/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/03	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/03	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/03	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/03	2025	03/11/2022		Bond Future	165.5768	165.5768	165.9812	165.9812	0.244	0.0000	0.0000	0
2022/11/03	2025	02/02/2023		Bond Future	166.9452	166.9452	166.9364	166.9364	(0.005)	0.0000	0.0000	6,088
2022/11/03	2025	04/05/2023		Bond Future	170.3718	170.3718	170.3614	170.3614	(0.006)	0.0000	0.0000	0
2022/11/03	2025	03/08/2023		Bond Future	172.2197	172.2197	172.2035	172.2035	(0.009)	0.0000	0.0000	0
2022/11/03	2025	02/11/2023		Bond Future	175.8651	175.8651	175.8484	175.8484	(0.009)	0.0000	0.0000	0
2022/11/03	2029	03/11/2022		Bond Future	119.4737	119.4737	119.8964	119.8964	0.354	0.0000	0.0000	0
2022/11/03	2029	02/02/2023		Bond Future	121.6897	121.6897	122.5506	122.5506	0.707	0.0000	0.0000	1,392

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
2022/11/03	2029	04/05/2023			Bond Future	122.8949	122.8949	123.7707	123.7707	0.713	0.0000	0.0000	0
2022/11/03	2029	03/08/2023			Bond Future	125.4846	125.4846	126.3784	126.3784	0.712	0.0000	0.0000	0
2022/11/03	2029	02/11/2023			Bond Future	126.8148	126.8148	127.7225	127.7225	0.716	0.0000	0.0000	0
2022/11/03	2030	03/11/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	2030	03/11/2022	9.70	Put	Bond Future	4,701.4200	4.7014	5,208.9000	5.2089	10.794	0	0	0
2022/11/03	2030	03/11/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	2030	03/11/2022	10.10	Put	Bond Future	2,796.3200	2.7963	3,303.8000	3.3038	18.148	0	0	0
2022/11/03	2030	03/11/2022	10.20	Put	Bond Future	2,327.9400	2.3279	2,835.4200	2.8354	21.800	0	0	0
2022/11/03	2030	03/11/2022			Bond Future	10.7071	88.7607	10.8200	88.2532	1.054	0.0000	0.0000	0
2022/11/03	2030	03/11/2022	10.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	2030	03/11/2022	10.08	Put	Bond Future	2,890.3700	2.8904	3,397.8500	3.3979	17.558	0	0	0
2022/11/03	2030	03/11/2022	10.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	2030	03/11/2022	10.09	Put	Bond Future	2,843.3300	2.8433	3,350.8100	3.3508	17.848	0	0	0
2022/11/03	2030	03/11/2022	10.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	2030	03/11/2022	11.57	Call	Bond Future	3,785.2900	3.7853	3,277.8100	3.2778	(13.407)	0	0	0
2022/11/03	2030	03/11/2022	11.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	2030	02/02/2023	11.16	Put	Bond Future	1,305.0100	1.3050	1,428.1400	1.4281	9.435	0	0	388
2022/11/03	2030	02/02/2023	11.35	Call	Bond Future	3,120.7300	3.1207	2,886.9500	2.8869	(7.491)	0	0	5,000
2022/11/03	2030	02/02/2023	11.35	Put	Bond Future	1,033.8700	1.0339	1,136.1700	1.1362	9.895	0	0	0
2022/11/03	2030	02/02/2023	9.99	Call	Bond Future	500.8000	0.5008	429.4800	0.4295	(14.241)	0	0	0
2022/11/03	2030	02/02/2023	10.00	Call	Bond Future	508.6200	0.5086	436.4000	0.4364	(14.199)	0	0	0
2022/11/03	2030	02/02/2023	10.01	Put	Bond Future	4,363.6000	4.3636	4,626.4700	4.6265	6.024	0	0	0
2022/11/03	2030	02/02/2023	9.80	Call	Bond Future	370.1900	0.3702	314.4100	0.3144	(15.068)	0	0	0
2022/11/03	2030	02/02/2023	9.94	Put	Bond Future	4,633.3400	4.6333	4,902.4500	4.9025	5.808	0	0	102
2022/11/03	2030	02/02/2023	9.20	Call	Bond Future	131.4200	0.1314	108.2600	0.1083	(17.623)	0	0	0
2022/11/03	2030	02/02/2023	9.20	Put	Bond Future	7,821.5000	7.8215	8,134.4200	8.1344	4.001	0	0	0
2022/11/03	2030	02/02/2023	9.66	Call	Bond Future	293.8400	0.2938	247.7800	0.2478	(15.675)	0	0	0
2022/11/03	2030	02/02/2023	9.66	Put	Bond Future	5,776.0100	5.7760	6,066.0300	6.0660	5.021	0	0	102
2022/11/03	2030	02/02/2023	8.81	Put	Bond Future	9,673.1500	9.6732	9,997.7800	9.9978	3.356	0	0	0
2022/11/03	2030	02/02/2023	9.04	Call	Bond Future	97.8300	0.0978	79.9500	0.0800	(18.277)	0	0	0
2022/11/03	2030	02/02/2023	9.04	Put	Bond Future	8,571.5400	8.5715	8,889.7400	8.8897	3.712	0	0	0
2022/11/03	2030	02/02/2023	9.08	Put	Bond Future	8,382.4400	8.3824	8,699.4200	8.6994	3.781	0	0	0
2022/11/03	2030	02/02/2023			Bond Future	10.8653	86.3793	10.9424	86.0433	0.709	0.0000	0.0000	91,008
2022/11/03	2030	02/02/2023	11.55	Call	Bond Future	3,732.9600	3.7330	3,479.8700	3.4799	(6.780)	0	0	5,000
2022/11/03	2030	02/02/2023	11.55	Put	Bond Future	803.7000	0.8037	886.6900	0.8867	10.326	0	0	0
2022/11/03	2030	02/02/2023	11.12	Call	Bond Future	2,474.2000	2.4742	2,265.9300	2.2659	(8.418)	0	0	0
2022/11/03	2030	02/02/2023	11.12	Put	Bond Future	1,369.5700	1.3696	1,497.3800	1.4974	9.332	0	0	0
2022/11/03	2030	02/02/2023	11.16	Call	Bond Future	2,581.5100	2.5815	2,368.5600	2.3686	(8.249)	0	0	0
2022/11/03	2030	02/02/2023	9.99	Put	Bond Future	4,439.2400	4.4392	4,704.0000	4.7040	5.964	0	0	0
2022/11/03	2030	02/02/2023	10.00	Put	Bond Future	4,400.8000	4.4008	4,664.6600	4.6647	5.996	0	0	0
2022/11/03	2030	02/02/2023	10.01	Call	Bond Future	517.6600	0.5177	444.4500	0.4445	(14.142)	0	0	0
2022/11/03	2030	02/02/2023	9.80	Put	Bond Future	5,193.4000	5.1934	5,473.7000	5.4737	5.397	0	0	0
2022/11/03	2030	02/02/2023	9.83	Call	Bond Future	388.6600	0.3887	330.6000	0.3306	(14.939)	0	0	388
2022/11/03	2030	02/02/2023	9.83	Put	Bond Future	5,071.4400	5.0714	5,349.4600	5.3495	5.482	0	0	0
2022/11/03	2030	02/02/2023	9.94	Call	Bond Future	463.1200	0.4631	396.1500	0.3962	(14.461)	0	0	0
2022/11/03	2030	02/02/2023	9.79	Call	Bond Future	364.2400	0.3642	309.1900	0.3092	(15.114)	0	0	0
2022/11/03	2030	02/02/2023	9.79	Put	Bond Future	5,234.3200	5.2343	5,515.3500	5.5153	5.369	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
2022/11/03	2030	02/02/2023	8.81	Call	Bond Future	58.5200	0.0585	47.0700	0.0471	(19.566)	0	0	102
2022/11/03	2030	02/02/2023	9.08	Call	Bond Future	105.4100	0.1054	86.3100	0.0863	(18.120)	0	0	388
2022/11/03	2030	04/05/2023	11.34	Call	Bond Future	3,413.4100	3.4134	3,203.4900	3.2035	(6.150)	0	0	0
2022/11/03	2030	04/05/2023	11.34	Put	Bond Future	1,985.4500	1.9854	2,119.2100	2.1192	6.737	0	0	150
2022/11/03	2030	04/05/2023	10.42	Call	Bond Future	1,478.5300	1.4785	1,352.0400	1.3520	(8.555)	0	0	479
2022/11/03	2030	04/05/2023	10.42	Put	Bond Future	3,984.9000	3.9849	4,202.0900	4.2021	5.450	0	0	0
2022/11/03	2030	04/05/2023	10.52	Call	Bond Future	1,637.5900	1.6376	1,501.9800	1.5020	(8.281)	0	0	0
2022/11/03	2030	04/05/2023	10.52	Put	Bond Future	3,705.2600	3.7053	3,913.3300	3.9133	5.616	0	0	0
2022/11/03	2030	04/05/2023	10.53	Call	Bond Future	1,654.7800	1.6548	1,518.2400	1.5182	(8.251)	0	0	0
2022/11/03	2030	04/05/2023	10.53	Put	Bond Future	3,678.7300	3.6787	3,885.8700	3.8859	5.631	0	0	0
2022/11/03	2030	04/05/2023	9.67	Call	Bond Future	653.0800	0.6531	584.6900	0.5847	(10.472)	0	0	479
2022/11/03	2030	04/05/2023	9.67	Put	Bond Future	6,539.0000	6.5390	6,814.2900	6.8143	4.210	0	0	0
2022/11/03	2030	04/05/2023	9.78	Call	Bond Future	735.6400	0.7356	660.3400	0.6603	(10.236)	0	0	388
2022/11/03	2030	04/05/2023	9.78	Put	Bond Future	6,115.8600	6.1159	6,384.2400	6.3842	4.388	0	0	0
2022/11/03	2030	04/05/2023	10.00	Call	Bond Future	926.7700	0.9268	836.2800	0.8363	(9.764)	0	0	1,080
2022/11/03	2030	04/05/2023	10.00	Put	Bond Future	5,306.0300	5.3060	5,559.2200	5.5592	4.772	0	0	0
2022/11/03	2030	04/05/2023	9.03	Call	Bond Future	312.9600	0.3130	275.9600	0.2760	(11.823)	0	0	388
2022/11/03	2030	04/05/2023	9.03	Put	Bond Future	9,211.8700	9.2119	9,518.5500	9.5186	3.329	0	0	0
2022/11/03	2030	04/05/2023	9.58	Put	Bond Future	6,893.8600	6.8939	7,174.4600	7.1745	4.070	0	0	0
2022/11/03	2030	04/05/2023			Bond Future	10.9999	88.1340	11.0811	87.7903	0.738	0.0000	0.0000	0
2022/11/03	2030	04/05/2023	12.57	Call	Bond Future	7,087.5800	7.0876	6,801.2900	6.8013	(4.039)	0	0	0
2022/11/03	2030	04/05/2023	12.57	Put	Bond Future	739.4900	0.7395	796.8800	0.7969	7.761	0	0	350
2022/11/03	2030	04/05/2023	11.62	Call	Bond Future	4,173.2900	4.1733	3,941.5200	3.9415	(5.554)	0	0	0
2022/11/03	2030	04/05/2023	11.62	Put	Bond Future	1,592.0600	1.5921	1,703.9700	1.7040	7.029	0	0	388
2022/11/03	2030	04/05/2023	12.04	Call	Bond Future	5,410.3400	5.4103	5,150.7800	5.1508	(4.797)	0	0	0
2022/11/03	2030	04/05/2023	12.04	Put	Bond Future	1,136.3900	1.1364	1,220.5100	1.2205	7.402	0	0	1,080
2022/11/03	2030	04/05/2023	12.50	Call	Bond Future	6,860.8700	6.8609	6,577.6200	6.5776	(4.128)	0	0	0
2022/11/03	2030	04/05/2023	12.50	Put	Bond Future	782.8400	0.7828	843.2700	0.8433	7.719	0	0	479
2022/11/03	2030	04/05/2023	10.54	Call	Bond Future	1,672.0800	1.6721	1,534.6100	1.5346	(8.221)	0	0	0
2022/11/03	2030	04/05/2023	10.54	Put	Bond Future	3,652.3400	3.6523	3,858.5500	3.8586	5.646	0	0	0
2022/11/03	2030	04/05/2023	10.65	Call	Bond Future	1,868.2100	1.8682	1,720.4400	1.7204	(7.910)	0	0	350
2022/11/03	2030	04/05/2023	10.65	Put	Bond Future	3,369.6700	3.3697	3,565.5800	3.5656	5.814	0	0	0
2022/11/03	2030	04/05/2023	9.58	Call	Bond Future	591.5600	0.5916	528.4800	0.5285	(10.663)	0	0	150
2022/11/03	2030	03/08/2023	12.89	Call	Bond Future	7,797.2500	7.7973	7,510.6400	7.5106	(3.676)	0	0	0
2022/11/03	2030	03/08/2023	12.89	Put	Bond Future	954.1500	0.9542	1,018.7000	1.0187	6.765	0	0	350
2022/11/03	2030	03/08/2023	11.34	Call	Bond Future	3,434.5200	3.4345	3,235.1200	3.2351	(5.806)	0	0	0
2022/11/03	2030	03/08/2023	11.34	Put	Bond Future	2,600.6300	2.6006	2,752.3900	2.7524	5.836	0	0	0
2022/11/03	2030	03/08/2023	11.35	Call	Bond Future	3,458.2900	3.4583	3,258.1400	3.2581	(5.788)	0	0	0
2022/11/03	2030	03/08/2023	11.36	Put	Bond Future	2,567.0800	2.5671	2,717.3400	2.7173	5.853	0	0	0
2022/11/03	2030	03/08/2023	10.40	Call	Bond Future	1,617.4100	1.6174	1,492.6400	1.4926	(7.714)	0	0	1,012
2022/11/03	2030	03/08/2023	10.65	Call	Bond Future	2,011.9500	2.0119	1,867.3200	1.8673	(7.189)	0	0	350
2022/11/03	2030	03/08/2023	10.65	Put	Bond Future	4,039.1300	4.0391	4,245.6600	4.2457	5.113	0	0	0
2022/11/03	2030	03/08/2023			Bond Future	11.1359	85.9646	11.2215	85.6134	0.769	0.0000	0.0000	0
2022/11/03	2030	03/08/2023	12.59	Call	Bond Future	6,881.4600	6.8815	6,607.2000	6.6072	(3.985)	0	0	0
2022/11/03	2030	03/08/2023	12.59	Put	Bond Future	1,158.2400	1.1582	1,235.1400	1.2351	6.639	0	0	1,012
2022/11/03	2030	03/08/2023	11.35	Put	Bond Future	2,583.8100	2.5838	2,734.8200	2.7348	5.844	0	0	0
2022/11/03	2030	03/08/2023	11.36	Call	Bond Future	3,482.1300	3.4821	3,281.2300	3.2812	(5.769)	0	0	0
2022/11/03	2030	03/08/2023	10.40	Put	Bond Future	4,711.1100	4.7111	4,937.5000	4.9375	4.805	0	0	0

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2022/11/03	2030	02/11/2023	10.81	Call	Bond Future	1,884.8300	1.8848	1,738.9500	1.7390	(7.740)	0	0	0
2022/11/03	2030	02/11/2023	10.81	Put	Bond Future	3,739.2400	3.7392	3,951.9400	3.9519	5.688	0	0	0
2022/11/03	2030	02/11/2023	10.80	Call	Bond Future	1,867.3600	1.8674	1,722.3600	1.7224	(7.765)	0	0	0
2022/11/03	2030	02/11/2023	10.80	Put	Bond Future	3,762.7100	3.7627	3,976.2900	3.9763	5.676	0	0	0
2022/11/03	2030	02/11/2023			Bond Future	11.2692	87.7663	11.3594	87.4077	0.801	0.0000	0.0000	0
2022/11/03	2030	02/11/2023	10.82	Call	Bond Future	1,902.3800	1.9024	1,755.6400	1.7556	(7.713)	0	0	0
2022/11/03	2030	02/11/2023	10.82	Put	Bond Future	3,715.8700	3.7159	3,927.7100	3.9277	5.701	0	0	0
2022/11/03	2032	03/11/2022	9.31	Put	Bond Future	10,321.6700	10.3217	10,789.9800	10.7900	4.537	0	0	0
2022/11/03	2032	03/11/2022	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	2032	03/11/2022	9.36	Put	Bond Future	10,027.0000	10.0270	10,495.3100	10.4953	4.670	0	0	0
2022/11/03	2032	03/11/2022	9.46	Put	Bond Future	9,441.3200	9.4413	9,909.6300	9.9096	4.960	0	0	0
2022/11/03	2032	03/11/2022	10.56	Put	Bond Future	3,307.6200	3.3076	3,775.9300	3.7759	14.159	0	0	0
2022/11/03	2032	03/11/2022	9.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	2032	03/11/2022	9.92	Put	Bond Future	6,808.6200	6.8086	7,276.9300	7.2769	6.878	0	0	0
2022/11/03	2032	03/11/2022	10.11	Put	Bond Future	5,749.9900	5.7500	6,218.3000	6.2183	8.145	0	0	0
2022/11/03	2032	03/11/2022	10.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	2032	03/11/2022	10.16	Put	Bond Future	5,474.1500	5.4741	5,942.4600	5.9425	8.555	0	0	0
2022/11/03	2032	03/11/2022			Bond Future	11.1971	84.0043	11.2900	83.5360	0.830	0.0000	0.0000	0
2022/11/03	2032	03/11/2022	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	2032	03/11/2022	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	2032	03/11/2022	11.55	Call	Bond Future	1,760.0600	1.7601	1,291.6200	1.2916	(26.615)	0	0	0
2022/11/03	2032	03/11/2022	11.55	Put	Bond Future	0.1300	0.0001	0.0000	0.0000	(100.000)	0	0	0
2022/11/03	2032	03/11/2022	12.30	Call	Bond Future	5,337.2300	5.3372	4,868.9200	4.8689	(8.774)	0	0	0
2022/11/03	2032	03/11/2022	12.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	2032	03/11/2022	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	2032	03/11/2022	10.66	Put	Bond Future	2,776.9800	2.7770	3,245.2900	3.2453	16.864	0	0	0
2022/11/03	2032	03/11/2022	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	2032	03/11/2022	10.67	Put	Bond Future	2,724.1600	2.7242	3,192.4700	3.1925	17.191	0	0	0
2022/11/03	2032	03/11/2022	11.45	Call	Bond Future	1,268.4000	1.2684	798.0600	0.7981	(37.081)	0	0	0
2022/11/03	2032	03/11/2022	11.45	Put	Bond Future	2.0300	0.0020	0.0000	0.0000	(100.000)	0	0	0
2022/11/03	2032	03/11/2022	10.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	2032	03/11/2022	10.21	Put	Bond Future	5,199.4300	5.1994	5,667.7400	5.6677	9.007	0	0	0
2022/11/03	2032	03/11/2022	10.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	2032	03/11/2022	10.49	Put	Bond Future	3,681.6500	3.6817	4,149.9600	4.1500	12.720	0	0	0
2022/11/03	2032	03/11/2022	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	2032	03/11/2022	10.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	2032	02/02/2023	11.69	Call	Bond Future	3,114.2300	3.1142	2,870.7800	2.8708	(7.817)	0	0	0
2022/11/03	2032	02/02/2023	11.69	Put	Bond Future	1,482.5000	1.4825	1,615.5100	1.6155	8.972	0	0	0
2022/11/03	2032	02/02/2023	10.40	Call	Bond Future	491.2600	0.4913	419.4000	0.4194	(14.628)	0	0	0
2022/11/03	2032	02/02/2023	10.40	Put	Bond Future	5,383.1100	5.3831	5,687.7100	5.6877	5.658	0	0	0
2022/11/03	2032	02/02/2023	10.50	Call	Bond Future	583.2900	0.5833	501.0500	0.5010	(14.099)	0	0	0
2022/11/03	2032	02/02/2023	10.50	Put	Bond Future	4,945.0600	4.9451	5,239.2800	5.2393	5.950	0	0	454
2022/11/03	2032	02/02/2023	10.67	Call	Bond Future	794.0300	0.7940	690.7800	0.6908	(13.003)	0	0	750
2022/11/03	2032	02/02/2023	10.67	Put	Bond Future	4,264.3700	4.2644	4,537.5800	4.5376	6.407	0	0	0
2022/11/03	2032	02/02/2023	10.22	Call	Bond Future	355.0100	0.3550	299.6400	0.2996	(15.597)	0	0	500
2022/11/03	2032	02/02/2023	10.22	Put	Bond Future	6,211.7700	6.2118	6,532.8600	6.5329	5.169	0	0	0
2022/11/03	2032	02/02/2023	9.47	Call	Bond Future	72.8400	0.0728	58.3600	0.0584	(19.879)	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
2022/11/03	2032	02/02/2023	9.47	Put	Bond Future	10,103.9900	10.1040	10,465.9700	10.4660	3.583	0	0	0
2022/11/03	2032	02/02/2023	9.92	Call	Bond Future	197.2600	0.1973	163.2000	0.1632	(17.267)	0	0	750
2022/11/03	2032	02/02/2023	9.92	Put	Bond Future	7,693.5500	7.6936	8,035.9500	8.0360	4.450	0	0	0
2022/11/03	2032	02/02/2023			Bond Future	11.3547	85.5416	11.4313	85.1651	0.674	0.0000	0.0000	116,172
2022/11/03	2032	02/02/2023	11.84	Call	Bond Future	3,595.1100	3.5951	3,334.2100	3.3342	(7.257)	0	0	0
2022/11/03	2032	02/02/2023	11.84	Put	Bond Future	1,247.3200	1.2473	1,362.8800	1.3629	9.265	0	0	500
2022/11/03	2032	02/02/2023	12.75	Call	Bond Future	6,926.9800	6.9270	6,594.0200	6.5940	(4.807)	0	0	0
2022/11/03	2032	02/02/2023	12.75	Put	Bond Future	412.0400	0.4120	455.5400	0.4555	10.557	0	0	750
2022/11/03	2032	02/02/2023	10.38	Call	Bond Future	474.2800	0.4743	404.3900	0.4044	(14.736)	0	0	0
2022/11/03	2032	02/02/2023	10.38	Put	Bond Future	5,472.6500	5.4726	5,779.2200	5.7792	5.602	0	0	0
2022/11/03	2032	02/02/2023	10.39	Call	Bond Future	482.7700	0.4828	411.8900	0.4119	(14.682)	0	0	0
2022/11/03	2032	02/02/2023	10.39	Put	Bond Future	5,427.8600	5.4279	5,733.4400	5.7334	5.630	0	0	0
2022/11/03	2032	02/02/2023	10.16	Call	Bond Future	317.1000	0.3171	266.5900	0.2666	(15.929)	0	0	0
2022/11/03	2032	02/02/2023	10.16	Put	Bond Future	6,498.6100	6.4986	6,824.5600	6.8246	5.016	0	0	454
2022/11/03	2032	02/02/2023	9.31	Call	Bond Future	48.4300	0.0484	38.3000	0.0383	(20.917)	0	0	454
2022/11/03	2032	02/02/2023	9.31	Put	Bond Future	11,003.3300	11.0033	11,369.6600	11.3697	3.329	0	0	0
2022/11/03	2032	04/05/2023	10.89	Call	Bond Future	1,753.2900	1.7533	1,609.4500	1.6094	(8.204)	0	0	0
2022/11/03	2032	04/05/2023	10.89	Put	Bond Future	4,696.7400	4.6967	4,937.7600	4.9378	5.132	0	0	0
2022/11/03	2032	04/05/2023	11.37	Call	Bond Future	2,780.7800	2.7808	2,588.2400	2.5882	(6.924)	0	0	400
2022/11/03	2032	04/05/2023	13.43	Call	Bond Future	9,393.8400	9.3938	9,060.3100	9.0603	(3.551)	0	0	0
2022/11/03	2032	04/05/2023	13.43	Put	Bond Future	704.0800	0.7041	755.4100	0.7554	7.290	0	0	400
2022/11/03	2032	04/05/2023			Bond Future	11.4871	83.1159	11.5672	82.7311	0.698	0.0000	0.0000	66,368
2022/11/03	2032	04/05/2023	11.37	Put	Bond Future	3,347.2300	3.3472	3,539.5500	3.5395	5.746	0	0	0
2022/11/03	2032	04/05/2023	10.62	Call	Bond Future	1,306.4100	1.3064	1,189.0500	1.1891	(8.983)	0	0	400
2022/11/03	2032	04/05/2023	10.62	Put	Bond Future	5,626.5700	5.6266	5,894.0700	5.8941	4.754	0	0	0
2022/11/03	2032	04/05/2023	10.87	Call	Bond Future	1,717.4300	1.7174	1,575.5800	1.5756	(8.259)	0	0	0
2022/11/03	2032	04/05/2023	10.87	Put	Bond Future	4,761.8600	4.7619	5,004.8700	5.0049	5.103	0	0	0
2022/11/03	2032	04/05/2023	10.88	Call	Bond Future	1,735.3000	1.7353	1,592.4600	1.5925	(8.231)	0	0	0
2022/11/03	2032	04/05/2023	10.88	Put	Bond Future	4,729.2200	4.7292	4,971.2400	4.9712	5.118	0	0	0
2022/11/03	2032	03/08/2023	11.90	Call	Bond Future	4,242.6300	4.2426	4,011.5500	4.0115	(5.447)	0	0	5,000
2022/11/03	2032	03/08/2023	11.90	Put	Bond Future	2,917.8400	2.9178	3,079.9600	3.0800	5.556	0	0	0
2022/11/03	2032	03/08/2023	11.77	Call	Bond Future	3,890.5700	3.8906	3,670.0500	3.6700	(5.668)	0	0	0
2022/11/03	2032	03/08/2023	11.77	Put	Bond Future	3,167.3200	3.1673	3,340.0000	3.3400	5.452	0	0	0
2022/11/03	2032	03/08/2023			Bond Future	11.6154	84.8499	11.6992	84.4567	0.722	0.0000	0.0000	2,600
2022/11/03	2032	03/08/2023	11.75	Call	Bond Future	3,837.6000	3.8376	3,618.7400	3.6187	(5.703)	0	0	0
2022/11/03	2032	03/08/2023	11.75	Put	Bond Future	3,207.4200	3.2074	3,381.7600	3.3818	5.436	0	0	0
2022/11/03	2032	03/08/2023	11.76	Call	Bond Future	3,864.1900	3.8642	3,644.5000	3.6445	(5.685)	0	0	0
2022/11/03	2032	03/08/2023	11.76	Put	Bond Future	3,187.4600	3.1875	3,360.9700	3.3610	5.444	0	0	0
2022/11/03	2032	02/11/2023	11.24	Call	Bond Future	2,169.1600	2.1692	2,007.3700	2.0074	(7.459)	0	0	0
2022/11/03	2032	02/11/2023	11.24	Put	Bond Future	4,559.5500	4.5595	4,799.2700	4.7993	5.258	0	0	0
2022/11/03	2032	02/11/2023			Bond Future	11.7508	82.4669	11.8386	82.0654	0.747	0.0000	0.0000	0
2022/11/03	2032	02/11/2023	11.22	Call	Bond Future	2,131.3000	2.1313	1,971.3900	1.9714	(7.503)	0	0	0
2022/11/03	2032	02/11/2023	11.22	Put	Bond Future	4,617.1400	4.6171	4,858.7400	4.8587	5.233	0	0	0
2022/11/03	2032	02/11/2023	11.23	Call	Bond Future	2,150.1800	2.1502	1,989.3300	1.9893	(7.481)	0	0	0
2022/11/03	2032	02/11/2023	11.23	Put	Bond Future	4,588.2800	4.5883	4,828.9400	4.8289	5.245	0	0	0
2022/11/03	2033	03/11/2022			Bond Future	113.1755	113.1755	115.7104	115.7104	2.240	0.0000	0.0000	0
2022/11/03	2033	02/02/2023			Bond Future	115.2749	115.2749	116.8458	116.8458	1.363	0.0000	0.0000	7,279

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
2022/11/03	2033	04/05/2023			Bond Future	116.2580	116.2580	117.8589	117.8589	1.377	0.0000	0.0000	0
2022/11/03	2033	03/08/2023			Bond Future	118.7076	118.7076	120.3420	120.3420	1.377	0.0000	0.0000	0
2022/11/03	2033	02/11/2023			Bond Future	119.8029	119.8029	121.4672	121.4672	1.389	0.0000	0.0000	0
2022/11/03	2037	03/11/2022	11.30	Put	Bond Future	2,573.1000	2.5731	3,071.3700	3.0714	19.365	0	0	0
2022/11/03	2037	03/11/2022	11.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	2037	03/11/2022	11.31	Put	Bond Future	2,513.4900	2.5135	3,011.7600	3.0118	19.824	0	0	0
2022/11/03	2037	03/11/2022	11.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	2037	03/11/2022			Bond Future	11.7419	80.1150	11.8300	79.6167	0.750	0.0000	0.0000	0
2022/11/03	2037	03/11/2022	11.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	2037	03/11/2022	11.32	Put	Bond Future	2,453.9500	2.4540	2,952.2200	2.9522	20.305	0	0	0
2022/11/03	2037	02/02/2023	11.97	Call	Bond Future	2,769.8200	2.7698	2,621.5300	2.6215	(5.354)	0	0	0
2022/11/03	2037	02/02/2023	11.03	Call	Bond Future	693.2400	0.6932	631.9400	0.6319	(8.843)	0	0	0
2022/11/03	2037	02/02/2023	11.03	Put	Bond Future	5,703.5500	5.7036	5,892.8800	5.8929	3.320	0	0	0
2022/11/03	2037	02/02/2023	11.04	Call	Bond Future	706.5000	0.7065	644.3600	0.6444	(8.795)	0	0	0
2022/11/03	2037	02/02/2023	11.04	Put	Bond Future	5,655.7700	5.6558	5,844.2600	5.8443	3.333	0	0	0
2022/11/03	2037	02/02/2023			Bond Future	11.8892	77.3251	11.9343	77.0745	0.380	0.0000	0.0000	129,164
2022/11/03	2037	02/02/2023	11.10	Call	Bond Future	789.9900	0.7900	722.6800	0.7227	(8.520)	0	0	636
2022/11/03	2037	02/02/2023	11.10	Put	Bond Future	5,374.4200	5.3744	5,557.7400	5.5577	3.411	0	0	0
2022/11/03	2037	02/02/2023	11.97	Put	Bond Future	2,321.8800	2.3219	2,424.2200	2.4242	4.408	0	0	636
2022/11/03	2037	02/02/2023	11.05	Call	Bond Future	720.0500	0.7200	657.0500	0.6570	(8.749)	0	0	0
2022/11/03	2037	02/02/2023	11.05	Put	Bond Future	5,608.3500	5.6084	5,795.9800	5.7960	3.346	0	0	0
2022/11/03	2037	04/05/2023	13.73	Put	Bond Future	1,069.9800	1.0700	1,108.5000	1.1085	3.600	0	0	400
2022/11/03	2037	04/05/2023	11.30	Call	Bond Future	1,858.7400	1.8587	1,763.8000	1.7638	(5.108)	0	0	0
2022/11/03	2037	04/05/2023	11.30	Put	Bond Future	5,934.2000	5.9342	6,095.6900	6.0957	2.721	0	0	0
2022/11/03	2037	04/05/2023	11.31	Call	Bond Future	1,878.7400	1.8787	1,783.1300	1.7831	(5.089)	0	0	0
2022/11/03	2037	04/05/2023	11.31	Put	Bond Future	5,895.2400	5.8952	6,056.0600	6.0561	2.728	0	0	0
2022/11/03	2037	04/05/2023	11.03	Put	Bond Future	7,058.9900	7.0590	7,238.3200	7.2383	2.540	0	0	0
2022/11/03	2037	04/05/2023			Bond Future	12.0176	78.8963	12.0646	78.6399	0.391	0.0000	0.0000	0
2022/11/03	2037	04/05/2023	11.78	Call	Bond Future	2,972.0700	2.9721	2,844.8000	2.8448	(4.282)	0	0	400
2022/11/03	2037	04/05/2023	11.78	Put	Bond Future	4,287.1000	4.2871	4,416.2600	4.4163	3.013	0	0	0
2022/11/03	2037	04/05/2023	13.73	Call	Bond Future	9,639.5400	9.6395	9,421.6300	9.4216	(2.261)	0	0	0
2022/11/03	2037	04/05/2023	11.32	Call	Bond Future	1,898.8700	1.8989	1,802.5800	1.8026	(5.071)	0	0	0
2022/11/03	2037	04/05/2023	11.32	Put	Bond Future	5,856.4700	5.8565	6,016.6100	6.0166	2.734	0	0	0
2022/11/03	2037	04/05/2023	11.03	Call	Bond Future	1,367.4300	1.3674	1,290.3300	1.2903	(5.638)	0	0	400
2022/11/03	2037	03/08/2023	12.13	Call	Bond Future	4,125.0400	4.1250	3,981.4600	3.9815	(3.481)	0	0	0
2022/11/03	2037	03/08/2023	12.13	Put	Bond Future	4,214.2700	4.2143	4,332.7700	4.3328	2.812	0	0	0
2022/11/03	2037	03/08/2023	12.12	Call	Bond Future	4,096.7000	4.0967	3,953.6700	3.9537	(3.491)	0	0	0
2022/11/03	2037	03/08/2023	12.12	Put	Bond Future	4,239.7000	4.2397	4,358.7500	4.3588	2.808	0	0	0
2022/11/03	2037	03/08/2023			Bond Future	12.1466	76.2840	12.1956	76.0219	0.403	0.0000	0.0000	0
2022/11/03	2037	03/08/2023	12.14	Call	Bond Future	4,153.4600	4.1535	4,009.3300	4.0093	(3.470)	0	0	0
2022/11/03	2037	03/08/2023	12.14	Put	Bond Future	4,188.9800	4.1890	4,306.9300	4.3069	2.816	0	0	0
2022/11/03	2037	02/11/2023	11.56	Put	Bond Future	6,187.9100	6.1879	6,352.8900	6.3529	2.666	0	0	0
2022/11/03	2037	02/11/2023	11.57	Call	Bond Future	2,320.7300	2.3207	2,217.5000	2.2175	(4.448)	0	0	0
2022/11/03	2037	02/11/2023	11.55	Put	Bond Future	6,224.5500	6.2246	6,390.1300	6.3901	2.660	0	0	0
2022/11/03	2037	02/11/2023			Bond Future	12.2707	77.8831	12.3215	77.6155	0.415	0.0000	0.0000	0
2022/11/03	2037	02/11/2023	11.56	Call	Bond Future	2,300.5000	2.3005	2,197.8700	2.1979	(4.461)	0	0	0
2022/11/03	2037	02/11/2023	11.57	Put	Bond Future	6,151.4300	6.1514	6,315.8100	6.3158	2.672	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
2022/11/03	2037	02/11/2023	11.55	Call	Bond Future	2,280.3700	2.2804	2,178.3400	2.1783	(4.474)	0	0	0
2022/11/03	2038	03/11/2022			Bond Future	127.7642	127.7642	128.7012	128.7012	0.733	0.0000	0.0000	0
2022/11/03	2038	02/02/2023			Bond Future	128.2185	128.2185	129.0096	129.0096	0.617	0.0000	0.0000	4,059
2022/11/03	2038	04/05/2023			Bond Future	130.8506	130.8506	131.6569	131.6569	0.616	0.0000	0.0000	1,798
2022/11/03	2038	03/08/2023			Bond Future	131.6482	131.6482	132.4654	132.4654	0.621	0.0000	0.0000	0
2022/11/03	2038	02/11/2023			Bond Future	134.4350	134.4350	135.2694	135.2694	0.621	0.0000	0.0000	0
2022/11/03	2040	03/11/2022	10.60	Put	Bond Future	7,903.8600	7.9039	8,318.1800	8.3182	5.242	0	0	0
2022/11/03	2040	03/11/2022	10.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	2040	03/11/2022	12.00	Call	Bond Future	1,206.2100	1.2062	780.7900	0.7808	(35.269)	0	0	0
2022/11/03	2040	03/11/2022	12.00	Put	Bond Future	11.1000	0.0111	0.0000	0.0000	(100.000)	0	0	0
2022/11/03	2040	03/11/2022	12.52	Call	Bond Future	4,198.8100	4.1988	3,784.4900	3.7845	(9.868)	0	0	0
2022/11/03	2040	03/11/2022	11.39	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/11/03	2040	03/11/2022	11.40	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/11/03	2040	03/11/2022	11.41	Put	Bond Future	2,449.7100	2.4497	2,864.0200	2.8640	16.913	0	0	0
2022/11/03	2040	03/11/2022	11.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	2040	03/11/2022	11.20	Put	Bond Future	3,811.7500	3.8118	4,226.0700	4.2261	10.870	0	0	0
2022/11/03	2040	03/11/2022			Bond Future	11.8018	81.9655	11.8700	81.5512	0.578	0.0000	0.0000	0
2022/11/03	2040	03/11/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	2040	03/11/2022	10.10	Put	Bond Future	11,556.0700	11.5561	11,970.3900	11.9704	3.585	0	0	0
2022/11/03	2040	03/11/2022	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	2040	03/11/2022	10.70	Put	Bond Future	7,200.4800	7.2005	7,614.8000	7.6148	5.754	0	0	0
2022/11/03	2040	03/11/2022	11.50	Call	Bond Future	0.4000	0.0004	0.0000	0.0000	(100.000)	0	0	0
2022/11/03	2040	03/11/2022	11.50	Put	Bond Future	1,877.0300	1.8770	2,290.9500	2.2909	22.052	0	0	0
2022/11/03	2040	03/11/2022	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	2040	03/11/2022	11.39	Put	Bond Future	2,577.9200	2.5779	2,992.2300	2.9922	16.071	0	0	0
2022/11/03	2040	03/11/2022	11.40	Put	Bond Future	2,513.7800	2.5138	2,928.0900	2.9281	16.482	0	0	0
2022/11/03	2040	03/11/2022	11.41	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/11/03	2040	03/11/2022	10.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	2040	03/11/2022	10.80	Put	Bond Future	6,505.8100	6.5058	6,920.1300	6.9201	6.368	0	0	0
2022/11/03	2040	03/11/2022	11.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	2040	03/11/2022	11.30	Put	Bond Future	3,158.7700	3.1588	3,573.0900	3.5731	13.116	0	0	0
2022/11/03	2040	02/02/2023	12.24	Call	Bond Future	3,745.2600	3.7453	3,641.4100	3.6414	(2.773)	0	0	0
2022/11/03	2040	02/02/2023	12.24	Put	Bond Future	2,005.5600	2.0056	2,047.3600	2.0474	2.084	0	0	0
2022/11/03	2040	02/02/2023	12.27	Call	Bond Future	3,854.9200	3.8549	3,749.7700	3.7498	(2.728)	0	0	0
2022/11/03	2040	02/02/2023	12.27	Put	Bond Future	1,942.3700	1.9424	1,982.8700	1.9829	2.085	0	0	388
2022/11/03	2040	02/02/2023	11.12	Call	Bond Future	805.7400	0.8057	762.9000	0.7629	(5.317)	0	0	0
2022/11/03	2040	02/02/2023	11.12	Put	Bond Future	5,986.4200	5.9864	6,089.2300	6.0892	1.717	0	0	0
2022/11/03	2040	02/02/2023	11.19	Call	Bond Future	915.5000	0.9155	868.8000	0.8688	(5.101)	0	0	621
2022/11/03	2040	02/02/2023	11.19	Put	Bond Future	5,635.5700	5.6356	5,734.5200	5.7345	1.756	0	0	0
2022/11/03	2040	02/02/2023	12.07	Put	Bond Future	2,400.0300	2.4000	2,449.7000	2.4497	2.070	0	0	621
2022/11/03	2040	02/02/2023	10.96	Call	Bond Future	594.4200	0.5944	559.8100	0.5598	(5.822)	0	0	388
2022/11/03	2040	02/02/2023	10.96	Put	Bond Future	6,842.8600	6.8429	6,953.9000	6.9539	1.623	0	0	0
2022/11/03	2040	02/02/2023	10.93	Call	Bond Future	562.5200	0.5625	529.2700	0.5293	(5.911)	0	0	0
2022/11/03	2040	02/02/2023			Bond Future	11.9439	78.9591	11.9683	78.8135	0.204	0.0000	0.0000	119,362
2022/11/03	2040	02/02/2023	12.07	Call	Bond Future	3,148.4600	3.1485	3,052.4800	3.0525	(3.048)	0	0	0
2022/11/03	2040	02/02/2023	11.10	Call	Bond Future	776.0900	0.7761	734.3400	0.7343	(5.380)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/03	2040	02/02/2023	11.10	Put	Bond Future	6,089.1000		6.0891	6,193.0000	6.1930	1.706	0	0	0
2022/11/03	2040	02/02/2023	11.11	Call	Bond Future	790.8200		0.7908	748.5300	0.7485	(5.348)	0	0	0
2022/11/03	2040	02/02/2023	11.11	Put	Bond Future	6,037.6200		6.0376	6,140.9800	6.1410	1.712	0	0	0
2022/11/03	2040	02/02/2023	10.18	Call	Bond Future	110.3800		0.1104	101.0700	0.1011	(8.434)	0	0	0
2022/11/03	2040	02/02/2023	10.18	Put	Bond Future	11,877.0400		11.8770	12,013.3800	12.0134	1.148	0	0	0
2022/11/03	2040	02/02/2023	10.21	Call	Bond Future	119.0000		0.1190	109.1000	0.1091	(8.319)	0	0	388
2022/11/03	2040	02/02/2023	10.21	Put	Bond Future	11,663.3900		11.6634	11,799.1400	11.7991	1.164	0	0	0
2022/11/03	2040	02/02/2023	10.93	Put	Bond Future	7,013.5100		7.0135	7,125.9100	7.1259	1.603	0	0	0
2022/11/03	2040	04/05/2023	12.78	Call	Bond Future	6,401.7900		6.4018	6,290.7900	6.2908	(1.734)	0	0	0
2022/11/03	2040	04/05/2023	12.78	Put	Bond Future	2,385.5100		2.3855	2,423.8700	2.4239	1.608	0	0	388
2022/11/03	2040	04/05/2023	13.45	Put	Bond Future	1,486.4300		1.4864	1,510.3100	1.5103	1.607	0	0	486
2022/11/03	2040	04/05/2023	11.43	Call	Bond Future	2,190.7600		2.1908	2,127.2700	2.1273	(2.898)	0	0	0
2022/11/03	2040	04/05/2023	11.43	Put	Bond Future	6,083.8000		6.0838	6,169.6700	6.1697	1.411	0	0	0
2022/11/03	2040	04/05/2023	10.73	Put	Bond Future	9,508.3500		9.5084	9,620.8600	9.6209	1.183	0	0	0
2022/11/03	2040	04/05/2023			Bond Future	12.0675		80.5637	12.0930	80.4143	0.211	0.0000	0.0000	300
2022/11/03	2040	04/05/2023	13.45	Call	Bond Future	8,986.7500		8.9867	8,861.2700	8.8613	(1.396)	0	0	0
2022/11/03	2040	04/05/2023	11.42	Call	Bond Future	2,168.3000		2.1683	2,105.2100	2.1052	(2.910)	0	0	0
2022/11/03	2040	04/05/2023	11.42	Put	Bond Future	6,124.8000		6.1248	6,211.0700	6.2111	1.409	0	0	0
2022/11/03	2040	04/05/2023	11.48	Call	Bond Future	2,305.2500		2.3053	2,239.7300	2.2397	(2.842)	0	0	486
2022/11/03	2040	04/05/2023	11.48	Put	Bond Future	5,882.1100		5.8821	5,965.9500	5.9660	1.425	0	0	0
2022/11/03	2040	04/05/2023	10.73	Call	Bond Future	982.0100		0.9820	945.1600	0.9452	(3.753)	0	0	486
2022/11/03	2040	04/05/2023	10.92	Call	Bond Future	1,228.1400		1.2281	1,184.8300	1.1848	(3.526)	0	0	388
2022/11/03	2040	04/05/2023	10.92	Put	Bond Future	8,457.6700		8.4577	8,563.7200	8.5637	1.254	0	0	0
2022/11/03	2040	04/05/2023	11.41	Call	Bond Future	2,145.7500		2.1457	2,083.0800	2.0831	(2.921)	0	0	0
2022/11/03	2040	04/05/2023	11.41	Put	Bond Future	6,165.8000		6.1658	6,252.4900	6.2525	1.406	0	0	0
2022/11/03	2040	04/05/2023	10.17	Call	Bond Future	466.6400		0.4666	445.7000	0.4457	(4.487)	0	0	388
2022/11/03	2040	04/05/2023	10.17	Put	Bond Future	12,995.7400		12.9957	13,124.1600	13.1242	0.988	0	0	0
2022/11/03	2040	03/08/2023	12.23	Call	Bond Future	4,640.3700		4.6404	4,550.5200	4.5505	(1.936)	0	0	0
2022/11/03	2040	03/08/2023	12.23	Put	Bond Future	4,419.0300		4.4190	4,481.9200	4.4819	1.423	0	0	0
2022/11/03	2040	03/08/2023			Bond Future	12.1916		77.7358	12.2181	77.5831	0.217	0.0000	0.0000	0
2022/11/03	2040	03/08/2023	12.22	Call	Bond Future	4,609.7000		4.6097	4,520.1600	4.5202	(1.942)	0	0	0
2022/11/03	2040	03/08/2023	12.22	Put	Bond Future	4,445.8600		4.4459	4,509.0600	4.5091	1.422	0	0	0
2022/11/03	2040	03/08/2023	12.21	Call	Bond Future	4,578.8400		4.5788	4,489.6200	4.4896	(1.949)	0	0	0
2022/11/03	2040	03/08/2023	12.21	Put	Bond Future	4,472.5600		4.4726	4,536.0800	4.5361	1.420	0	0	0
2022/11/03	2040	02/11/2023	11.59	Call	Bond Future	2,639.2300		2.6392	2,575.2500	2.5752	(2.424)	0	0	0
2022/11/03	2040	02/11/2023	11.60	Put	Bond Future	6,866.8000		6.8668	6,958.4300	6.9584	1.334	0	0	0
2022/11/03	2040	02/11/2023	11.58	Call	Bond Future	2,617.3300		2.6173	2,553.6900	2.5537	(2.431)	0	0	0
2022/11/03	2040	02/11/2023	11.58	Put	Bond Future	6,946.1300		6.9461	7,038.4600	7.0385	1.329	0	0	0
2022/11/03	2040	02/11/2023			Bond Future	12.3103		79.3653	12.3378	79.2093	0.223	0.0000	0.0000	0
2022/11/03	2040	02/11/2023	11.59	Put	Bond Future	6,906.2200		6.9062	6,998.2100	6.9982	1.332	0	0	0
2022/11/03	2040	02/11/2023	11.60	Call	Bond Future	2,661.5400		2.6615	2,597.2000	2.5972	(2.417)	0	0	0
2022/11/03	2044	03/11/2022	10.10	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	2044	03/11/2022	10.10	Put	Bond Future	11,569.2900		11.5693	12,023.6200	12.0236	3.927	0	0	0
2022/11/03	2044	03/11/2022	10.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	2044	03/11/2022	10.60	Put	Bond Future	7,779.2400		7.7792	8,233.5700	8.2336	5.840	0	0	0
2022/11/03	2044	03/11/2022	10.80	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	2044	03/11/2022	10.80	Put	Bond Future	6,337.0200		6.3370	6,791.3500	6.7913	7.169	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
2022/11/03	2044	03/11/2022	11.41	Call	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0	0	0
2022/11/03	2044	03/11/2022	11.41	Put	Bond Future	2,179.9400	2.1799	2,634.1900	2.6342	20.838	0	0	0
2022/11/03	2044	03/11/2022	11.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	2044	03/11/2022	11.30	Put	Bond Future	2,903.6800	2.9037	3,358.0100	3.3580	15.647	0	0	0
2022/11/03	2044	03/11/2022	11.40	Put	Bond Future	2,245.2700	2.2453	2,699.5400	2.6995	20.232	0	0	0
2022/11/03	2044	03/11/2022			Bond Future	11.7517	79.0658	11.8250	78.6115	0.624	0.0000	0.0000	0
2022/11/03	2044	03/11/2022	11.39	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/11/03	2044	03/11/2022	11.39	Put	Bond Future	2,310.6900	2.3107	2,764.9800	2.7650	19.660	0	0	0
2022/11/03	2044	03/11/2022	11.40	Call	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	0
2022/11/03	2044	02/02/2023	12.00	Call	Bond Future	3,152.0700	3.1521	2,968.1400	2.9681	(5.835)	0	0	0
2022/11/03	2044	02/02/2023	12.00	Put	Bond Future	2,450.4100	2.4504	2,573.6500	2.5737	5.029	0	0	4,000
2022/11/03	2044	02/02/2023	11.20	Put	Bond Future	5,417.3400	5.4173	5,632.3400	5.6323	3.969	0	0	0
2022/11/03	2044	02/02/2023	11.90	Call	Bond Future	2,818.0700	2.8181	2,644.8700	2.6449	(6.146)	0	0	1,300
2022/11/03	2044	02/02/2023	11.90	Put	Bond Future	2,721.9500	2.7219	2,855.9200	2.8559	4.922	0	0	0
2022/11/03	2044	02/02/2023	11.14	Call	Bond Future	931.2600	0.9313	845.7400	0.8457	(9.183)	0	0	0
2022/11/03	2044	02/02/2023	11.14	Put	Bond Future	5,716.8900	5.7169	5,938.5400	5.9385	3.877	0	0	0
2022/11/03	2044	02/02/2023	11.15	Call	Bond Future	948.2400	0.9482	861.6200	0.8616	(9.135)	0	0	0
2022/11/03	2044	02/02/2023	11.15	Put	Bond Future	5,666.2700	5.6663	5,886.8200	5.8868	3.892	0	0	0
2022/11/03	2044	02/02/2023			Bond Future	11.8842	76.1316	11.9347	75.8244	0.425	0.0000	0.0000	95,227
2022/11/03	2044	02/02/2023	11.16	Call	Bond Future	965.3000	0.9653	877.5800	0.8776	(9.087)	0	0	0
2022/11/03	2044	02/02/2023	11.16	Put	Bond Future	5,615.8200	5.6158	5,835.2700	5.8353	3.908	0	0	0
2022/11/03	2044	02/02/2023	11.20	Call	Bond Future	1,035.9000	1.0359	943.7300	0.9437	(8.898)	0	0	1,300
2022/11/03	2044	04/05/2023	11.75	Put	Bond Future	4,746.3200	4.7463	4,906.1900	4.9062	3.368	0	0	4,115
2022/11/03	2044	04/05/2023	11.41	Call	Bond Future	2,324.8500	2.3249	2,198.9600	2.1990	(5.415)	0	0	0
2022/11/03	2044	04/05/2023	11.41	Put	Bond Future	6,008.7900	6.0088	6,196.9700	6.1970	3.132	0	0	0
2022/11/03	2044	04/05/2023	11.42	Call	Bond Future	2,348.7200	2.3487	2,221.9900	2.2220	(5.396)	0	0	0
2022/11/03	2044	04/05/2023	11.42	Put	Bond Future	5,967.6200	5.9676	6,154.9600	6.1550	3.139	0	0	0
2022/11/03	2044	04/05/2023			Bond Future	11.9989	77.6787	12.0514	77.3646	0.437	0.0000	0.0000	0
2022/11/03	2044	04/05/2023	12.25	Call	Bond Future	4,818.3100	4.8183	4,625.8300	4.6258	(3.995)	0	0	0
2022/11/03	2044	04/05/2023	12.25	Put	Bond Future	3,334.4800	3.3345	3,456.0700	3.4561	3.646	0	0	1,500
2022/11/03	2044	04/05/2023	11.43	Call	Bond Future	2,372.7200	2.3727	2,245.1500	2.2451	(5.377)	0	0	0
2022/11/03	2044	04/05/2023	11.43	Put	Bond Future	5,926.6700	5.9267	6,113.1700	6.1132	3.147	0	0	0
2022/11/03	2044	04/05/2023	11.75	Call	Bond Future	3,224.8100	3.2248	3,070.6100	3.0706	(4.782)	0	0	0
2022/11/03	2044	04/05/2023	12.00	Call	Bond Future	3,987.2500	3.9873	3,813.1900	3.8132	(4.365)	0	0	0
2022/11/03	2044	04/05/2023	12.00	Put	Bond Future	3,980.9400	3.9809	4,120.9500	4.1210	3.517	0	0	4,115
2022/11/03	2044	03/08/2023	12.15	Call	Bond Future	4,805.8100	4.8058	4,626.1600	4.6262	(3.738)	0	0	0
2022/11/03	2044	03/08/2023	12.15	Put	Bond Future	4,590.9900	4.5910	4,732.2400	4.7322	3.077	0	0	0
2022/11/03	2044	03/08/2023	12.16	Call	Bond Future	4,837.7000	4.8377	4,657.4000	4.6574	(3.727)	0	0	0
2022/11/03	2044	03/08/2023	12.16	Put	Bond Future	4,564.1100	4.5641	4,704.7100	4.7047	3.081	0	0	0
2022/11/03	2044	03/08/2023			Bond Future	12.1136	74.9158	12.1681	74.5949	0.450	0.0000	0.0000	0
2022/11/03	2044	03/08/2023	12.17	Call	Bond Future	4,869.4100	4.8694	4,688.4600	4.6885	(3.716)	0	0	0
2022/11/03	2044	03/08/2023	12.17	Put	Bond Future	4,537.1300	4.5371	4,677.0800	4.6771	3.085	0	0	0
2022/11/03	2044	02/11/2023	11.57	Call	Bond Future	3,265.9500	3.2660	3,127.9600	3.1280	(4.225)	0	0	0
2022/11/03	2044	02/11/2023	11.57	Put	Bond Future	7,233.8600	7.2339	7,423.5700	7.4236	2.623	0	0	0
2022/11/03	2044	02/11/2023			Bond Future	12.2228	76.4863	12.2793	76.1586	0.462	0.0000	0.0000	0
2022/11/03	2044	02/11/2023	11.55	Call	Bond Future	3,218.3600	3.2184	3,081.6900	3.0817	(4.247)	0	0	0
2022/11/03	2044	02/11/2023	11.55	Put	Bond Future	7,313.3600	7.3134	7,504.3900	7.5044	2.612	0	0	0
2022/11/03	2044	02/11/2023	11.56	Call	Bond Future	3,242.2600	3.2423	3,104.9300	3.1049	(4.236)	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
2022/11/03	2044	02/11/2023	11.56	Put	Bond Future	7,273.6700	7.2737	7,464.0400	7.4640	2.617	0	0	0
2022/11/03	2046	03/11/2022			Bond Future	112.6787	112.6787	116.2019	116.2019	3.127	0.0000	0.0000	0
2022/11/03	2046	02/02/2023			Bond Future	114.7687	114.7687	118.3547	118.3547	3.124	0.0000	0.0000	11,674
2022/11/03	2046	04/05/2023			Bond Future	115.0939	115.0939	118.7499	118.7499	3.177	0.0000	0.0000	5,677
2022/11/03	2046	03/08/2023			Bond Future	117.5196	117.5196	121.2523	121.2523	3.176	0.0000	0.0000	0
2022/11/03	2046	02/11/2023			Bond Future	117.9239	117.9239	121.7276	121.7276	3.226	0.0000	0.0000	0
2022/11/03	2050	03/11/2022			Bond Future	114.9285	114.9285	116.9882	116.9882	1.792	0.0000	0.0000	0
2022/11/03	2050	02/02/2023			Bond Future	114.9236	114.9236	119.1665	119.1665	3.692	0.0000	0.0000	9,301
2022/11/03	2050	04/05/2023			Bond Future	117.2824	117.2824	121.6114	121.6114	3.691	0.0000	0.0000	3,582
2022/11/03	2050	03/08/2023			Bond Future	117.5727	117.5727	121.9871	121.9871	3.755	0.0000	0.0000	0
2022/11/03	2050	02/11/2023			Bond Future	120.0614	120.0614	124.5692	124.5692	3.755	0.0000	0.0000	0
2022/11/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/03	AL37	03/11/2022			Index Future	831.1480	831.1480	827.3650	827.3650	(0.455)	0.0000	0.0000	0
2022/11/03	AL37	02/02/2023			Index Future	846.3580	846.3580	843.5630	843.5630	(0.330)	0.0000	0.0000	0
2022/11/03	AL37	04/05/2023			Index Future	863.5200	863.5200	860.6610	860.6610	(0.331)	0.0000	0.0000	0
2022/11/03	AL37	03/08/2023			Index Future	881.5140	881.5140	878.5920	878.5920	(0.331)	0.0000	0.0000	0
2022/11/03	AL37	02/11/2023			Index Future	899.9760	899.9760	896.9930	896.9930	(0.331)	0.0000	0.0000	0
2022/11/03	AL7T	03/11/2022			Index Future	942.0430	942.0430	925.4110	925.4110	(1.766)	0.0000	0.0000	0
2022/11/03	AL7T	02/02/2023			Index Future	959.2830	959.2830	955.5070	955.5070	(0.394)	0.0000	0.0000	0
2022/11/03	AL7T	04/05/2023			Index Future	978.7350	978.7350	974.8750	974.8750	(0.394)	0.0000	0.0000	0
2022/11/03	AL7T	03/08/2023			Index Future	999.1290	999.1290	995.1850	995.1850	(0.395)	0.0000	0.0000	0
2022/11/03	AL7T	02/11/2023			Index Future	1,020.0550	1,020.0550	1,016.0270	1,016.0270	(0.395)	0.0000	0.0000	0
2022/11/03	ALBI	03/11/2022			Index Future	827.1240	827.1240	822.6710	822.6710	(0.538)	0.0000	0.0000	0
2022/11/03	ALBI	02/02/2023			Index Future	842.2610	842.2610	839.5640	839.5640	(0.320)	0.0000	0.0000	105
2022/11/03	ALBI	04/05/2023			Index Future	859.3400	859.3400	856.5820	856.5820	(0.321)	0.0000	0.0000	0
2022/11/03	ALBI	03/08/2023			Index Future	877.2460	877.2460	874.4270	874.4270	(0.321)	0.0000	0.0000	0
2022/11/03	ALBI	02/11/2023			Index Future	895.6190	895.6190	892.7410	892.7410	(0.321)	0.0000	0.0000	0
2022/11/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/03	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
2022/11/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/11/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/03	ES33	03/11/2022			Bond Future	12.5425	71.6316	12.6300	71.2312	0.698	0.0000	0.0000	0
2022/11/03	ES33	02/02/2023			Bond Future	12.7406	72.9603	12.7854	72.7601	0.351	0.0000	0.0000	350
2022/11/03	ES33	04/05/2023			Bond Future	12.9117	70.6626	12.9585	70.4577	0.363	0.0000	0.0000	0
2022/11/03	ES33	03/08/2023			Bond Future	13.0806	72.1529	13.1295	71.9434	0.374	0.0000	0.0000	0
2022/11/03	ES33	02/11/2023			Bond Future	13.2604	69.8846	13.3114	69.6706	0.385	0.0000	0.0000	0
2022/11/03	ES42	03/11/2022			Bond Future	12.7321	70.0868	12.8050	69.7009	0.572	0.0000	0.0000	0
2022/11/03	ES42	02/02/2023			Bond Future	12.9026	71.3868	12.9319	71.2344	0.227	0.0000	0.0000	4,715
2022/11/03	ES42	04/05/2023			Bond Future	13.0565	68.5886	13.0872	68.4325	0.235	0.0000	0.0000	0
2022/11/03	ES42	03/08/2023			Bond Future	13.2038	70.0361	13.2358	69.8764	0.242	0.0000	0.0000	0
2022/11/03	ES42	02/11/2023			Bond Future	13.3599	67.2562	13.3932	67.0931	0.249	0.0000	0.0000	0
2022/11/03	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	GOVI	03/11/2022	820.41	Put	GOVI	50,490.0000	5.0490	94,570.0000	9.4570	87.304	0	0	0
2022/11/03	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	GOVI	03/11/2022	820.42	Put	GOVI	50,590.0000	5.0590	94,670.0000	9.4670	87.132	0	0	0
2022/11/03	GOVI	03/11/2022			GOVI	815.3610	815.3610	810.9530	810.9530	(0.541)	0.0000	0.0000	0
2022/11/03	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	GOVI	03/11/2022	820.43	Put	GOVI	50,690.0000	5.0690	94,770.0000	9.4770	86.960	0	0	0
2022/11/03	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	GOVI	02/02/2023	850.82	Put	GOVI	205,380.0000	20.5380	232,440.0000	23.2440	13.176	0	0	0
2022/11/03	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	GOVI	02/02/2023	850.83	Put	GOVI	205,480.0000	20.5480	232,540.0000	23.2540	13.169	0	0	0
2022/11/03	GOVI	02/02/2023			GOVI	830.2820	830.2820	827.5760	827.5760	(0.326)	0.0000	0.0000	851
2022/11/03	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	GOVI	02/02/2023	850.84	Put	GOVI	205,580.0000	20.5580	232,640.0000	23.2640	13.163	0	0	0
2022/11/03	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	GOVI	04/05/2023	852.86	Put	GOVI	57,410.0000	5.7410	85,100.0000	8.5100	48.232	0	0	0
2022/11/03	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	GOVI	04/05/2023	852.87	Put	GOVI	57,510.0000	5.7510	85,200.0000	8.5200	48.148	0	0	0
2022/11/03	GOVI	04/05/2023			GOVI	847.1190	847.1190	844.3500	844.3500	(0.327)	0.0000	0.0000	0
2022/11/03	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	GOVI	04/05/2023	852.88	Put	GOVI	57,610.0000	5.7610	85,300.0000	8.5300	48.065	0	0	0
2022/11/03	GOVI	03/08/2023	837.21	Call	GOVI	275,600.0000	27.5600	247,310.0000	24.7310	(10.265)	0	0	0
2022/11/03	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	GOVI	03/08/2023	837.22	Call	GOVI	275,500.0000	27.5500	247,210.0000	24.7210	(10.269)	0	0	0
2022/11/03	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	GOVI	03/08/2023			GOVI	864.7700	864.7700	861.9410	861.9410	(0.327)	0.0000	0.0000	0
2022/11/03	GOVI	03/08/2023	837.23	Call	GOVI	275,400.0000	27.5400	247,110.0000	24.7110	(10.272)	0	0	0
2022/11/03	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	GOVI	02/11/2023	885.81	Put	GOVI	29,280.0000	2.9280	58,170.0000	5.8170	98.668	0	0	0
2022/11/03	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	GOVI	02/11/2023			GOVI	882.8820	882.8820	879.9930	879.9930	(0.327)	0.0000	0.0000	0
2022/11/03	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	GOVI	02/11/2023	885.80	Put	GOVI	29,180.0000	2.9180	58,070.0000	5.8070	99.006	0	0	0
2022/11/03	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	GOVI	02/11/2023	885.82	Put	GOVI	29,380.0000	2.9380	58,270.0000	5.8270	98.332	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
2022/11/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/11/03	IGOV	03/11/2022			Index Future	319.3720	319.3720	322.7160	322.7160	1.047	0.0000	0.0000	0
2022/11/03	IGOV	02/02/2023			Index Future	325.2960	325.2960	328.8920	328.8920	1.105	0.0000	0.0000	701
2022/11/03	IGOV	04/05/2023			Index Future	331.9710	331.9710	335.6380	335.6380	1.105	0.0000	0.0000	16
2022/11/03	IGOV	03/08/2023			Index Future	338.9640	338.9640	342.7070	342.7070	1.104	0.0000	0.0000	0
2022/11/03	IGOV	02/11/2023			Index Future	346.1380	346.1380	349.9600	349.9600	1.104	0.0000	0.0000	0
2022/11/03	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/11/03	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/11/03	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/11/03	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/11/03	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/11/03	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/11/03	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/11/03	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/11/03	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/11/03	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/11/03	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/11/03	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/11/03	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/11/03	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/11/03	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/11/03	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/11/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/11/03	JBAF	16/11/2022			Jibar Tradeable Future	6.5150	93.4850	6.5500	93.4500	0.537	0.0000	0.0000	0
2022/11/03	JBAF	21/12/2022			Jibar Tradeable Future	7.2350	92.7650	7.2750	92.7250	0.553	0.0000	0.0000	68
2022/11/03	JBAF	18/01/2023			Jibar Tradeable Future	7.2700	92.7300	7.3350	92.6650	0.894	0.0000	0.0000	0
2022/11/03	JBAF	15/02/2023			Jibar Tradeable Future	7.6800	92.3200	7.7750	92.2250	1.237	0.0000	0.0000	0
2022/11/03	JBAF	15/03/2023			Jibar Tradeable Future	7.7250	92.2750	7.8350	92.1650	1.424	0.0000	0.0000	0
2022/11/03	JBAF	19/04/2023			Jibar Tradeable Future	7.8400	92.1600	7.9600	92.0400	1.531	0.0000	0.0000	0
2022/11/03	JBAF	21/06/2023			Jibar Tradeable Future	7.9600	92.0400	8.1250	91.8750	2.073	0.0000	0.0000	0
2022/11/03	JBAF	20/09/2023			Jibar Tradeable Future	8.0350	91.9650	8.2200	91.7800	2.302	0.0000	0.0000	75
2022/11/03	JBAF	20/12/2023			Jibar Tradeable Future	8.0900	91.9100	8.2850	91.7150	2.410	0.0000	0.0000	272
2022/11/03	JBAF	20/03/2024			Jibar Tradeable Future	8.1400	91.8600	8.3200	91.6800	2.211	0.0000	0.0000	0
2022/11/03	JBAF	19/06/2024			Jibar Tradeable Future	8.0800	91.9200	8.2900	91.7100	2.599	0.0000	0.0000	0
2022/11/03	JBAF	18/09/2024			Jibar Tradeable Future	8.1150	91.8850	8.3150	91.6850	2.465	0.0000	0.0000	0
2022/11/03	R023	03/11/2022	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	R023	03/11/2022	6.25	Put	Bond Future	277.1500	0.2771	319.6600	0.3197	15.338	0	0	0
2022/11/03	R023	03/11/2022	6.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	R023	03/11/2022	6.26	Put	Bond Future	274.0900	0.2741	316.6000	0.3166	15.510	0	0	0
2022/11/03	R023	03/11/2022			Bond Future	7.1557	101.6432	7.2950	101.6007	1.947	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
2022/11/03	R023	03/11/2022	6.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	R023	03/11/2022	6.27	Put	Bond Future	271.0200	0.2710	313.5300	0.3135	15.685	0	0	0
2022/11/03	R035	03/11/2022	10.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	R035	03/11/2022	10.57	Put	Bond Future	6,091.4800	6.0915	6,585.0700	6.5851	8.103	0	0	0
2022/11/03	R035	03/11/2022	11.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	R035	03/11/2022	11.15	Put	Bond Future	2,575.6000	2.5756	3,069.1900	3.0692	19.164	0	0	0
2022/11/03	R035	03/11/2022	12.68	Call	Bond Future	5,791.7100	5.7917	5,298.1200	5.2981	(8.522)	0	0	0
2022/11/03	R035	03/11/2022	12.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	R035	03/11/2022	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	R035	03/11/2022	10.99	Put	Bond Future	3,525.3900	3.5254	4,018.9800	4.0190	14.001	0	0	0
2022/11/03	R035	03/11/2022	11.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	R035	03/11/2022			Bond Future	11.5970	84.0502	11.6850	83.5567	0.758	0.0000	0.0000	0
2022/11/03	R035	03/11/2022	9.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	R035	03/11/2022	9.82	Put	Bond Future	10,950.0200	10.9500	11,443.6100	11.4436	4.508	0	0	0
2022/11/03	R035	03/11/2022	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	R035	03/11/2022	10.30	Put	Bond Future	7,798.6700	7.7987	8,292.2600	8.2923	6.329	0	0	0
2022/11/03	R035	03/11/2022	11.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	R035	03/11/2022	11.14	Put	Bond Future	2,634.5300	2.6345	3,128.1200	3.1281	18.735	0	0	0
2022/11/03	R035	03/11/2022	11.05	Put	Bond Future	3,167.4600	3.1675	3,661.0500	3.6611	15.583	0	0	0
2022/11/03	R035	03/11/2022	11.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	R035	03/11/2022	11.13	Put	Bond Future	2,693.5100	2.6935	3,187.1000	3.1871	18.325	0	0	0
2022/11/03	R035	02/02/2023	11.94	Call	Bond Future	3,080.7500	3.0807	2,925.6900	2.9257	(5.033)	0	0	0
2022/11/03	R035	02/02/2023	13.22	Put	Bond Future	490.5500	0.4905	515.0200	0.5150	4.988	0	0	976
2022/11/03	R035	02/02/2023	10.88	Call	Bond Future	667.3400	0.6673	608.1000	0.6081	(8.877)	0	0	0
2022/11/03	R035	02/02/2023	10.88	Put	Bond Future	5,697.9300	5.6979	5,886.6400	5.8866	3.312	0	0	0
2022/11/03	R035	02/02/2023	10.66	Call	Bond Future	435.2600	0.4353	392.2300	0.3922	(9.886)	0	0	0
2022/11/03	R035	02/02/2023	10.66	Put	Bond Future	6,799.2900	6.7993	7,004.2100	7.0042	3.014	0	0	582
2022/11/03	R035	02/02/2023	10.30	Put	Bond Future	8,816.5100	8.8165	9,040.6300	9.0406	2.542	0	0	0
2022/11/03	R035	02/02/2023	10.60	Call	Bond Future	387.5200	0.3875	348.2100	0.3482	(10.144)	0	0	0
2022/11/03	R035	02/02/2023	10.60	Put	Bond Future	7,120.2300	7.1202	7,328.8700	7.3289	2.930	0	0	0
2022/11/03	R035	02/02/2023	10.64	Put	Bond Future	6,905.6100	6.9056	7,111.7900	7.1118	2.986	0	0	0
2022/11/03	R035	02/02/2023	9.81	Call	Bond Future	63.1700	0.0632	54.3900	0.0544	(13.899)	0	0	582
2022/11/03	R035	02/02/2023	9.81	Put	Bond Future	11,858.8700	11.8589	12,098.0400	12.0980	2.017	0	0	0
2022/11/03	R035	02/02/2023	9.85	Call	Bond Future	70.1900	0.0702	60.5700	0.0606	(13.706)	0	0	0
2022/11/03	R035	02/02/2023	9.89	Call	Bond Future	77.8600	0.0779	67.3500	0.0674	(13.499)	0	0	388
2022/11/03	R035	02/02/2023	9.89	Put	Bond Future	11,342.6800	11.3427	11,580.1200	11.5801	2.093	0	0	0
2022/11/03	R035	02/02/2023			Bond Future	11.7552	85.5883	11.8003	85.3404	0.384	0.0000	0.0000	161,005
2022/11/03	R035	02/02/2023	11.94	Put	Bond Future	2,072.1000	2.0721	2,164.9900	2.1650	4.483	0	0	0
2022/11/03	R035	02/02/2023	11.98	Call	Bond Future	3,210.9200	3.2109	3,052.6300	3.0526	(4.930)	0	0	0
2022/11/03	R035	02/02/2023	11.98	Put	Bond Future	1,986.2800	1.9863	2,075.9400	2.0759	4.514	0	0	388
2022/11/03	R035	02/02/2023	13.22	Call	Bond Future	8,017.0700	8.0171	7,793.5900	7.7936	(2.788)	0	0	0
2022/11/03	R035	02/02/2023	11.05	Call	Bond Future	909.6100	0.9096	835.8200	0.8358	(8.112)	0	0	976
2022/11/03	R035	02/02/2023	11.05	Put	Bond Future	4,929.2800	4.9293	5,103.4400	5.1034	3.533	0	0	0
2022/11/03	R035	02/02/2023	11.06	Call	Bond Future	925.4900	0.9255	850.8100	0.8508	(8.069)	0	0	0
2022/11/03	R035	02/02/2023	11.06	Put	Bond Future	4,886.2100	4.8862	5,059.4800	5.0595	3.546	0	0	582
2022/11/03	R035	02/02/2023	10.86	Call	Bond Future	642.2100	0.6422	584.6000	0.5846	(8.971)	0	0	0
2022/11/03	R035	02/02/2023	10.86	Put	Bond Future	5,792.8400	5.7928	5,983.1800	5.9832	3.286	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
2022/11/03	R035	02/02/2023	10.87	Call	Bond Future	654.7500	0.6547	596.3300	0.5963	(8.922)	0	0	0
2022/11/03	R035	02/02/2023	10.87	Put	Bond Future	5,745.3300	5.7453	5,934.8600	5.9349	3.299	0	0	0
2022/11/03	R035	02/02/2023	10.30	Call	Bond Future	207.4500	0.2075	183.6200	0.1836	(11.487)	0	0	976
2022/11/03	R035	02/02/2023	10.64	Call	Bond Future	418.9300	0.4189	377.1600	0.3772	(9.971)	0	0	388
2022/11/03	R035	02/02/2023	9.85	Put	Bond Future	11,599.9300	11.5999	11,838.2600	11.8383	2.055	0	0	0
2022/11/03	R035	04/05/2023	11.22	Put	Bond Future	5,592.7700	5.5928	5,750.0600	5.7501	2.812	0	0	0
2022/11/03	R035	04/05/2023	12.46	Call	Bond Future	5,354.4400	5.3544	5,181.0300	5.1810	(3.239)	0	0	0
2022/11/03	R035	04/05/2023	12.46	Put	Bond Future	2,321.7900	2.3218	2,402.1100	2.4021	3.459	0	0	388
2022/11/03	R035	04/05/2023	13.18	Call	Bond Future	7,958.7800	7.9588	7,754.9300	7.7549	(2.561)	0	0	0
2022/11/03	R035	04/05/2023	13.18	Put	Bond Future	1,365.0000	1.3650	1,414.8800	1.4149	3.654	0	0	491
2022/11/03	R035	04/05/2023	11.17	Call	Bond Future	1,796.6100	1.7966	1,703.5200	1.7035	(5.181)	0	0	491
2022/11/03	R035	04/05/2023	11.20	Call	Bond Future	1,855.6100	1.8556	1,760.5200	1.7605	(5.124)	0	0	0
2022/11/03	R035	04/05/2023	11.21	Call	Bond Future	1,875.5400	1.8755	1,779.7700	1.7798	(5.106)	0	0	0
2022/11/03	R035	04/05/2023	10.60	Call	Bond Future	950.5500	0.9506	891.5800	0.8916	(6.204)	0	0	388
2022/11/03	R035	04/05/2023	10.60	Put	Bond Future	8,323.6400	8.3236	8,518.4000	8.5184	2.340	0	0	0
2022/11/03	R035	04/05/2023			Bond Future	11.8831	82.8200	11.9302	82.5663	0.396	0.0000	0.0000	0
2022/11/03	R035	04/05/2023	11.22	Call	Bond Future	1,895.5900	1.8956	1,799.1500	1.7991	(5.088)	0	0	0
2022/11/03	R035	04/05/2023	11.17	Put	Bond Future	5,782.1800	5.7822	5,942.8200	5.9428	2.778	0	0	0
2022/11/03	R035	04/05/2023	11.20	Put	Bond Future	5,667.9800	5.6680	5,826.6200	5.8266	2.799	0	0	0
2022/11/03	R035	04/05/2023	11.21	Put	Bond Future	5,630.2900	5.6303	5,788.2500	5.7883	2.806	0	0	0
2022/11/03	R035	04/05/2023	9.85	Call	Bond Future	352.4800	0.3525	325.5000	0.3255	(7.654)	0	0	388
2022/11/03	R035	04/05/2023	9.85	Put	Bond Future	12,476.9900	12.4770	12,703.7400	12.7037	1.817	0	0	0
2022/11/03	R035	04/05/2023	10.42	Call	Bond Future	763.7500	0.7638	713.8500	0.7139	(6.534)	0	0	491
2022/11/03	R035	04/05/2023	10.42	Put	Bond Future	9,245.8500	9.2459	9,449.6800	9.4497	2.205	0	0	0
2022/11/03	R035	03/08/2023	12.00	Call	Bond Future	4,098.3900	4.0984	3,956.6600	3.9567	(3.458)	0	0	0
2022/11/03	R035	03/08/2023	12.00	Put	Bond Future	4,145.9200	4.1459	4,263.5400	4.2635	2.837	0	0	0
2022/11/03	R035	03/08/2023			Bond Future	12.0090	84.5475	12.0581	84.2882	0.409	0.0000	0.0000	0
2022/11/03	R035	03/08/2023	11.98	Call	Bond Future	4,041.9100	4.0419	3,901.2600	3.9013	(3.480)	0	0	0
2022/11/03	R035	03/08/2023	11.98	Put	Bond Future	4,195.5500	4.1956	4,314.2500	4.3143	2.829	0	0	0
2022/11/03	R035	03/08/2023	11.99	Call	Bond Future	4,070.1100	4.0701	3,928.9200	3.9289	(3.469)	0	0	0
2022/11/03	R035	03/08/2023	11.99	Put	Bond Future	4,170.6700	4.1707	4,288.8300	4.2888	2.833	0	0	0
2022/11/03	R035	02/11/2023	11.41	Call	Bond Future	2,170.5700	2.1706	2,071.4400	2.0714	(4.567)	0	0	0
2022/11/03	R035	02/11/2023	11.41	Put	Bond Future	6,111.0100	6.1110	6,276.6900	6.2767	2.711	0	0	0
2022/11/03	R035	02/11/2023	11.42	Call	Bond Future	2,189.9100	2.1899	2,090.1900	2.0902	(4.554)	0	0	0
2022/11/03	R035	02/11/2023	11.42	Put	Bond Future	6,074.8400	6.0748	6,239.9300	6.2399	2.718	0	0	0
2022/11/03	R035	02/11/2023			Bond Future	12.1437	81.8126	12.1949	81.5478	0.421	0.0000	0.0000	0
2022/11/03	R035	02/11/2023	11.43	Call	Bond Future	2,209.6700	2.2097	2,109.3500	2.1094	(4.540)	0	0	0
2022/11/03	R035	02/11/2023	11.43	Put	Bond Future	6,039.1300	6.0391	6,203.6200	6.2036	2.724	0	0	0
2022/11/03	R186	03/11/2022	8.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	R186	03/11/2022	8.53	Put	Bond Future	1,714.3600	1.7144	2,210.8400	2.2108	28.960	0	0	0
2022/11/03	R186	03/11/2022	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	R186	03/11/2022	8.54	Put	Bond Future	1,678.8100	1.6788	2,175.2900	2.1753	29.573	0	0	0
2022/11/03	R186	03/11/2022	8.91	Put	Bond Future	394.3400	0.3943	870.3900	0.8704	120.721	0	0	0
2022/11/03	R186	03/11/2022			Bond Future	9.0171	109.0035	9.1600	108.5070	1.585	0.0000	0.0000	0
2022/11/03	R186	03/11/2022	8.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	R186	03/11/2022	8.23	Put	Bond Future	2,787.6800	2.7877	3,284.1600	3.2842	17.810	0	0	0
2022/11/03	R186	03/11/2022	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/03	R186	03/11/2022	8.55	Put	Bond Future	1,643.2800		1.6433	2,139.7600	2.1398	30.213	0	0	0
2022/11/03	R186	03/11/2022	8.91	Call	Bond Future	20.4300		0.0204	0.0000	0.0000	(100.000)	0	0	0
2022/11/03	R186	02/02/2023	8.33	Call	Bond Future	405.0900		0.4051	326.8600	0.3269	(19.312)	0	0	0
2022/11/03	R186	02/02/2023	8.33	Put	Bond Future	3,123.4600		3.1235	3,412.1200	3.4121	9.242	0	0	0
2022/11/03	R186	02/02/2023	8.32	Call	Bond Future	398.2900		0.3983	321.0900	0.3211	(19.383)	0	0	0
2022/11/03	R186	02/02/2023	8.32	Put	Bond Future	3,150.6000		3.1506	3,440.2900	3.4403	9.195	0	0	0
2022/11/03	R186	02/02/2023			Bond Future	9.1440		105.6977	9.2559	105.3308	1.224	0.0000	0.0000	77,795
2022/11/03	R186	02/02/2023	8.34	Call	Bond Future	411.8400		0.4118	332.5700	0.3326	(19.248)	0	0	0
2022/11/03	R186	02/02/2023	8.34	Put	Bond Future	3,096.2800		3.0963	3,383.9000	3.3839	9.289	0	0	0
2022/11/03	R186	04/05/2023	8.83	Put	Bond Future	2,383.4100		2.3834	2,612.6000	2.6126	9.616	0	0	0
2022/11/03	R186	04/05/2023	8.84	Call	Bond Future	1,172.5600		1.1726	1,025.3700	1.0254	(12.553)	0	0	0
2022/11/03	R186	04/05/2023			Bond Future	9.2228		107.8431	9.3444	107.4678	1.319	0.0000	0.0000	12,188
2022/11/03	R186	04/05/2023	8.83	Call	Bond Future	1,159.7200		1.1597	1,013.6200	1.0136	(12.598)	0	0	0
2022/11/03	R186	04/05/2023	8.84	Put	Bond Future	2,364.8800		2.3649	2,592.9800	2.5930	9.645	0	0	0
2022/11/03	R186	04/05/2023	8.82	Call	Bond Future	1,146.6800		1.1467	1,001.6600	1.0017	(12.647)	0	0	0
2022/11/03	R186	04/05/2023	8.82	Put	Bond Future	2,401.7600		2.4018	2,632.0300	2.6320	9.588	0	0	0
2022/11/03	R186	03/08/2023	9.74	Call	Bond Future	2,736.1200		2.7361	2,504.1400	2.5041	(8.478)	0	0	0
2022/11/03	R186	03/08/2023	9.74	Put	Bond Future	1,442.9900		1.4430	1,594.5100	1.5945	10.500	0	0	0
2022/11/03	R186	03/08/2023	9.73	Put	Bond Future	1,452.9500		1.4529	1,605.2900	1.6053	10.485	0	0	0
2022/11/03	R186	03/08/2023			Bond Future	9.2906		104.7851	9.4231	104.4016	1.427	0.0000	0.0000	0
2022/11/03	R186	03/08/2023	9.75	Call	Bond Future	2,755.1100		2.7551	2,522.3200	2.5223	(8.449)	0	0	0
2022/11/03	R186	03/08/2023	9.75	Put	Bond Future	1,433.4400		1.4334	1,584.1500	1.5841	10.514	0	0	0
2022/11/03	R186	03/08/2023	9.73	Call	Bond Future	2,717.5300		2.7175	2,486.3700	2.4864	(8.506)	0	0	0
2022/11/03	R186	02/11/2023	9.40	Call	Bond Future	2,122.2100		2.1222	1,922.6700	1.9227	(9.402)	0	0	0
2022/11/03	R186	02/11/2023	9.40	Put	Bond Future	2,022.9500		2.0229	2,215.0500	2.2150	9.496	0	0	0
2022/11/03	R186	02/11/2023	9.15	Call	Bond Future	1,746.8200		1.7468	1,568.4200	1.5684	(10.213)	0	0	1,715
2022/11/03	R186	02/11/2023			Bond Future	9.3633		106.9810	9.5084	106.5894	1.550	0.0000	0.0000	0
2022/11/03	R186	02/11/2023	10.42	Call	Bond Future	3,952.3400		3.9523	3,680.7400	3.6807	(6.872)	0	0	0
2022/11/03	R186	02/11/2023	10.42	Put	Bond Future	1,143.0900		1.1431	1,263.1300	1.2631	10.501	0	0	1,715
2022/11/03	R186	02/11/2023	9.38	Call	Bond Future	2,091.1400		2.0911	1,893.2500	1.8932	(9.463)	0	0	0
2022/11/03	R186	02/11/2023	9.38	Put	Bond Future	2,045.9300		2.0459	2,239.6800	2.2397	9.470	0	0	0
2022/11/03	R186	02/11/2023	9.39	Call	Bond Future	2,106.6500		2.1066	1,907.9300	1.9079	(9.433)	0	0	0
2022/11/03	R186	02/11/2023	9.39	Put	Bond Future	2,034.4100		2.0344	2,227.3300	2.2273	9.483	0	0	0
2022/11/03	R186	02/11/2023	9.15	Put	Bond Future	2,325.8000		2.3258	2,539.0400	2.5390	9.168	0	0	0
2022/11/03	R197	03/11/2022			Bond Future	332.3636		332.3636	330.8386	330.8386	(0.459)	0.0000	0.0000	0
2022/11/03	R197	02/02/2023			Bond Future	329.6227		329.6227	327.9075	327.9075	(0.520)	0.0000	0.0000	977
2022/11/03	R197	04/05/2023			Bond Future	336.3881		336.3881	334.6349	334.6349	(0.521)	0.0000	0.0000	0
2022/11/03	R197	03/08/2023			Bond Future	334.4071		334.4071	332.5963	332.5963	(0.541)	0.0000	0.0000	0
2022/11/03	R197	02/11/2023			Bond Future	341.4863		341.4863	339.6369	339.6369	(0.542)	0.0000	0.0000	0
2022/11/03	R202	03/11/2022			Bond Future	249.5065		249.5065	251.2826	251.2826	0.712	0.0000	0.0000	0
2022/11/03	R202	02/02/2023			Bond Future	249.4044		249.4044	250.5281	250.5281	0.451	0.0000	0.0000	5,970
2022/11/03	R202	04/05/2023			Bond Future	254.5228		254.5228	255.6673	255.6673	0.450	0.0000	0.0000	0
2022/11/03	R202	03/08/2023			Bond Future	255.0686		255.0686	256.2261	256.2261	0.454	0.0000	0.0000	0
2022/11/03	R202	02/11/2023			Bond Future	260.4676		260.4676	261.6495	261.6495	0.454	0.0000	0.0000	0
2022/11/03	R209	03/11/2022	9.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/03	R209	03/11/2022	9.25	Put	Bond Future	13,174.4500	13.1744	13,605.4300	13.6054	3.271	0	0	0
2022/11/03	R209	03/11/2022	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	R209	03/11/2022	9.50	Put	Bond Future	11,604.9400	11.6049	12,035.9200	12.0359	3.714	0	0	0
2022/11/03	R209	03/11/2022	12.00	Call	Bond Future	1,913.1600	1.9132	1,482.1400	1.4821	(22.529)	0	0	0
2022/11/03	R209	03/11/2022	12.00	Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/11/03	R209	03/11/2022	11.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	R209	03/11/2022	11.03	Put	Bond Future	2,895.9600	2.8960	3,326.9400	3.3269	14.882	0	0	0
2022/11/03	R209	03/11/2022	10.50	Put	Bond Future	5,747.3100	5.7473	6,178.2900	6.1783	7.499	0	0	0
2022/11/03	R209	03/11/2022	10.90	Put	Bond Future	3,580.0400	3.5800	4,011.0200	4.0110	12.038	0	0	0
2022/11/03	R209	03/11/2022			Bond Future	11.6018	64.7121	11.6900	64.2811	0.760	0.0000	0.0000	0
2022/11/03	R209	03/11/2022	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	R209	03/11/2022	10.00	Put	Bond Future	8,594.6700	8.5947	9,025.6500	9.0257	5.015	0	0	0
2022/11/03	R209	03/11/2022	11.50	Call	Bond Future	49.2700	0.0493	0.0000	0.0000	(100.000)	0	0	0
2022/11/03	R209	03/11/2022	11.50	Put	Bond Future	551.6400	0.5516	933.3500	0.9333	69.195	0	0	0
2022/11/03	R209	03/11/2022	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	R209	03/11/2022	11.01	Put	Bond Future	3,000.5700	3.0006	3,431.5500	3.4315	14.363	0	0	0
2022/11/03	R209	03/11/2022	11.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	R209	03/11/2022	11.02	Put	Bond Future	2,948.2400	2.9482	3,379.2200	3.3792	14.618	0	0	0
2022/11/03	R209	03/11/2022	10.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	R209	03/11/2022	10.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	R209	03/11/2022	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	R209	03/11/2022	11.00	Put	Bond Future	3,052.9600	3.0530	3,483.9400	3.4839	14.117	0	0	0
2022/11/03	R209	02/02/2023	10.79	Call	Bond Future	499.9300	0.4999	453.3900	0.4534	(9.309)	0	0	0
2022/11/03	R209	02/02/2023	10.80	Put	Bond Future	5,272.6400	5.2726	5,442.3700	5.4424	3.219	0	0	0
2022/11/03	R209	02/02/2023	10.78	Call	Bond Future	489.9700	0.4900	444.1100	0.4441	(9.360)	0	0	0
2022/11/03	R209	02/02/2023			Bond Future	11.7390	65.8963	11.7841	65.6793	0.384	0.0000	0.0000	24,672
2022/11/03	R209	02/02/2023	10.79	Put	Bond Future	5,315.8900	5.3159	5,486.3200	5.4863	3.206	0	0	0
2022/11/03	R209	02/02/2023	10.80	Call	Bond Future	510.0400	0.5100	462.8000	0.4628	(9.262)	0	0	0
2022/11/03	R209	02/02/2023	10.78	Put	Bond Future	5,359.3600	5.3594	5,530.4700	5.5305	3.193	0	0	0
2022/11/03	R209	04/05/2023	11.09	Call	Bond Future	1,518.0700	1.5181	1,438.6200	1.4386	(5.234)	0	0	0
2022/11/03	R209	04/05/2023	11.09	Put	Bond Future	5,298.7500	5.2988	5,441.2700	5.4413	2.690	0	0	0
2022/11/03	R209	04/05/2023	11.10	Call	Bond Future	1,534.6900	1.5347	1,454.6600	1.4547	(5.215)	0	0	0
2022/11/03	R209	04/05/2023	11.10	Put	Bond Future	5,263.9400	5.2639	5,405.8800	5.4059	2.696	0	0	0
2022/11/03	R209	04/05/2023	10.00	Call	Bond Future	393.4200	0.3934	364.5200	0.3645	(7.346)	0	0	8,500
2022/11/03	R209	04/05/2023	10.00	Put	Bond Future	10,122.6300	10.1226	10,315.7000	10.3157	1.907	0	0	0
2022/11/03	R209	04/05/2023			Bond Future	11.8551	64.0808	11.9019	63.8588	0.396	0.0000	0.0000	5,950
2022/11/03	R209	04/05/2023	11.11	Call	Bond Future	1,551.5900	1.5516	1,470.9700	1.4710	(5.196)	0	0	0
2022/11/03	R209	04/05/2023	11.11	Put	Bond Future	5,229.4800	5.2295	5,370.8300	5.3708	2.703	0	0	0
2022/11/03	R209	04/05/2023	12.50	Call	Bond Future	4,935.5700	4.9356	4,780.4800	4.7805	(3.142)	0	0	0
2022/11/03	R209	04/05/2023	12.50	Put	Bond Future	1,976.9300	1.9769	2,043.8100	2.0438	3.383	0	0	8,500
2022/11/03	R209	04/05/2023	11.00	Call	Bond Future	1,373.0900	1.3731	1,298.8300	1.2988	(5.408)	0	0	0
2022/11/03	R209	04/05/2023	11.00	Put	Bond Future	5,619.0500	5.6190	5,766.7600	5.7668	2.629	0	0	11,000
2022/11/03	R209	03/08/2023	11.94	Call	Bond Future	3,535.6100	3.5356	3,411.8100	3.4118	(3.502)	0	0	0
2022/11/03	R209	03/08/2023	11.95	Put	Bond Future	3,638.2100	3.6382	3,740.7500	3.7407	2.818	0	0	0
2022/11/03	R209	03/08/2023	11.93	Call	Bond Future	3,511.0500	3.5111	3,387.7300	3.3877	(3.512)	0	0	0
2022/11/03	R209	03/08/2023			Bond Future	11.9667	65.4177	12.0153	65.1908	0.407	0.0000	0.0000	0
2022/11/03	R209	03/08/2023	11.94	Put	Bond Future	3,660.4100	3.6604	3,763.4300	3.7634	2.814	0	0	0
2022/11/03	R209	03/08/2023	11.95	Call	Bond Future	3,560.2400	3.5602	3,435.9600	3.4360	(3.491)	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
2022/11/03	R209	03/08/2023	11.93	Put	Bond Future	3,682.7400	3.6827	3,786.2400	3.7862	2.810	0	0	0
2022/11/03	R209	02/11/2023	11.34	Call	Bond Future	1,907.8900	1.9079	1,820.9800	1.8210	(4.555)	0	0	0
2022/11/03	R209	02/11/2023	11.34	Put	Bond Future	5,457.4700	5.4575	5,602.1900	5.6022	2.652	0	0	0
2022/11/03	R209	02/11/2023	11.33	Call	Bond Future	1,890.6300	1.8906	1,804.2500	1.8043	(4.569)	0	0	0
2022/11/03	R209	02/11/2023	11.33	Put	Bond Future	5,489.8800	5.4899	5,635.1300	5.6351	2.646	0	0	0
2022/11/03	R209	02/11/2023			Bond Future	12.0826	63.6362	12.1331	63.4045	0.418	0.0000	0.0000	0
2022/11/03	R209	02/11/2023	11.35	Call	Bond Future	1,924.9900	1.9250	1,837.5600	1.8376	(4.542)	0	0	0
2022/11/03	R209	02/11/2023	11.35	Put	Bond Future	5,424.9500	5.4250	5,569.1500	5.5691	2.658	0	0	0
2022/11/03	R210	03/11/2022			Bond Future	226.4408	226.4408	229.2667	229.2667	1.248	0.0000	0.0000	0
2022/11/03	R210	02/02/2023			Bond Future	230.6412	230.6412	231.7786	231.7786	0.493	0.0000	0.0000	372
2022/11/03	R210	04/05/2023			Bond Future	232.2967	232.2967	233.4516	233.4516	0.497	0.0000	0.0000	0
2022/11/03	R210	03/08/2023			Bond Future	237.1920	237.1920	238.3705	238.3705	0.497	0.0000	0.0000	0
2022/11/03	R210	02/11/2023			Bond Future	239.0544	239.0544	240.2460	240.2460	0.498	0.0000	0.0000	0
2022/11/03	R213	03/11/2022	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	R213	03/11/2022	9.19	Put	Bond Future	9,202.8100	9.2028	9,647.8400	9.6478	4.836	0	0	0
2022/11/03	R213	03/11/2022	10.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	R213	03/11/2022	10.38	Put	Bond Future	3,218.5400	3.2185	3,663.5700	3.6636	13.827	0	0	0
2022/11/03	R213	03/11/2022	10.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	R213	03/11/2022	10.39	Put	Bond Future	3,170.5000	3.1705	3,615.5300	3.6155	14.037	0	0	0
2022/11/03	R213	03/11/2022	10.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	R213	03/11/2022	10.37	Put	Bond Future	3,266.6200	3.2666	3,711.6500	3.7117	13.624	0	0	0
2022/11/03	R213	03/11/2022			Bond Future	11.0671	79.5775	11.1650	79.1325	0.884	0.0000	0.0000	0
2022/11/03	R213	03/11/2022	9.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	R213	03/11/2022	9.13	Put	Bond Future	9,519.0800	9.5191	9,964.1100	9.9641	4.675	0	0	0
2022/11/03	R213	03/11/2022	9.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	R213	03/11/2022	9.84	Put	Bond Future	5,867.3800	5.8674	6,312.4100	6.3124	7.585	0	0	0
2022/11/03	R213	03/11/2022	10.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	R213	03/11/2022	10.40	Put	Bond Future	3,122.4900	3.1225	3,567.5200	3.5675	14.252	0	0	0
2022/11/03	R213	03/11/2022	9.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	R213	03/11/2022	9.98	Put	Bond Future	5,170.2300	5.1702	5,615.2600	5.6153	8.608	0	0	0
2022/11/03	R213	03/11/2022	10.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	R213	03/11/2022	10.19	Put	Bond Future	4,138.2500	4.1382	4,583.2800	4.5833	10.754	0	0	0
2022/11/03	R213	02/02/2023	10.43	Put	Bond Future	4,259.0700	4.2591	4,499.0900	4.4991	5.636	0	0	0
2022/11/03	R213	02/02/2023	12.20	Call	Bond Future	4,787.2800	4.7873	4,529.1400	4.5291	(5.392)	0	0	0
2022/11/03	R213	02/02/2023	12.20	Put	Bond Future	627.7200	0.6277	686.0200	0.6860	9.288	0	0	912
2022/11/03	R213	02/02/2023	10.22	Put	Bond Future	5,066.4000	5.0664	5,325.6700	5.3257	5.117	0	0	0
2022/11/03	R213	02/02/2023	10.23	Call	Bond Future	417.1300	0.4171	359.1700	0.3592	(13.895)	0	0	0
2022/11/03	R213	02/02/2023	10.35	Call	Bond Future	519.6300	0.5196	451.0000	0.4510	(13.207)	0	0	0
2022/11/03	R213	02/02/2023	10.35	Put	Bond Future	4,557.1200	4.5571	4,804.9300	4.8049	5.438	0	0	476
2022/11/03	R213	02/02/2023	10.01	Call	Bond Future	285.3000	0.2853	242.7800	0.2428	(14.904)	0	0	0
2022/11/03	R213	02/02/2023			Bond Future	11.2301	81.0338	11.3015	80.7174	0.636	0.0000	0.0000	33,035
2022/11/03	R213	02/02/2023	10.43	Call	Bond Future	599.4600	0.5995	523.0400	0.5230	(12.748)	0	0	912
2022/11/03	R213	02/02/2023	10.22	Call	Bond Future	410.1100	0.4101	352.9400	0.3529	(13.940)	0	0	0
2022/11/03	R213	02/02/2023	10.23	Put	Bond Future	5,025.6100	5.0256	5,284.0900	5.2841	5.143	0	0	0
2022/11/03	R213	02/02/2023	9.16	Call	Bond Future	52.0300	0.0520	42.1600	0.0422	(18.970)	0	0	476
2022/11/03	R213	02/02/2023	9.16	Put	Bond Future	9,981.6700	9.9817	10,288.2400	10.2882	3.071	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
2022/11/03	R213	02/02/2023	10.01	Put	Bond Future	5,953.7800	5.9538	6,227.7000	6.2277	4.601	0	0	476
2022/11/03	R213	02/02/2023	10.21	Call	Bond Future	403.3000	0.4033	346.8900	0.3469	(13.987)	0	0	0
2022/11/03	R213	02/02/2023	10.21	Put	Bond Future	5,107.4400	5.1074	5,367.4700	5.3675	5.091	0	0	0
2022/11/03	R213	04/05/2023	10.75	Call	Bond Future	1,540.7400	1.5407	1,420.8800	1.4209	(7.779)	0	0	0
2022/11/03	R213	04/05/2023	10.75	Put	Bond Future	4,240.6500	4.2406	4,444.3200	4.4443	4.803	0	0	0
2022/11/03	R213	04/05/2023			Bond Future	11.3595	79.1246	11.4343	78.8011	0.659	0.0000	0.0000	0
2022/11/03	R213	04/05/2023	10.74	Call	Bond Future	1,525.0800	1.5251	1,406.0500	1.4060	(7.805)	0	0	0
2022/11/03	R213	04/05/2023	10.74	Put	Bond Future	4,270.2800	4.2703	4,474.7800	4.4748	4.789	0	0	0
2022/11/03	R213	04/05/2023	10.73	Call	Bond Future	1,509.3100	1.5093	1,391.1200	1.3911	(7.831)	0	0	0
2022/11/03	R213	04/05/2023	10.73	Put	Bond Future	4,299.8200	4.2998	4,505.1600	4.5052	4.776	0	0	0
2022/11/03	R213	03/08/2023	11.62	Put	Bond Future	2,887.8600	2.8879	3,034.3400	3.0343	5.072	0	0	0
2022/11/03	R213	03/08/2023	11.63	Call	Bond Future	3,471.1400	3.4711	3,286.4100	3.2864	(5.322)	0	0	0
2022/11/03	R213	03/08/2023			Bond Future	11.4870	80.7747	11.5654	80.4442	0.683	0.0000	0.0000	0
2022/11/03	R213	03/08/2023	11.62	Call	Bond Future	3,447.3200	3.4473	3,263.2800	3.2633	(5.339)	0	0	0
2022/11/03	R213	03/08/2023	11.63	Put	Bond Future	2,869.8200	2.8698	3,015.6100	3.0156	5.080	0	0	0
2022/11/03	R213	03/08/2023	11.61	Call	Bond Future	3,423.2800	3.4233	3,239.9500	3.2400	(5.355)	0	0	0
2022/11/03	R213	03/08/2023	11.61	Put	Bond Future	2,905.7200	2.9057	3,052.9100	3.0529	5.066	0	0	0
2022/11/03	R213	02/11/2023	11.13	Call	Bond Future	1,912.9200	1.9129	1,776.7500	1.7768	(7.118)	0	0	0
2022/11/03	R213	02/11/2023	11.13	Put	Bond Future	3,993.0600	3.9931	4,194.4500	4.1944	5.044	0	0	0
2022/11/03	R213	02/11/2023			Bond Future	11.6268	78.9127	11.7090	78.5752	0.707	0.0000	0.0000	0
2022/11/03	R213	02/11/2023	11.12	Call	Bond Future	1,895.7700	1.8958	1,760.4000	1.7604	(7.141)	0	0	0
2022/11/03	R213	02/11/2023	11.12	Put	Bond Future	4,018.5000	4.0185	4,220.6900	4.2207	5.031	0	0	0
2022/11/03	R213	02/11/2023	11.11	Call	Bond Future	1,878.7200	1.8787	1,744.1500	1.7441	(7.163)	0	0	0
2022/11/03	R213	02/11/2023	11.11	Put	Bond Future	4,044.0700	4.0441	4,247.0600	4.2471	5.019	0	0	0
2022/11/03	R214	03/11/2022	11.34	Call	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0	0	0
2022/11/03	R214	03/11/2022	11.36	Put	Bond Future	1,634.5000	1.6345	2,009.0100	2.0090	22.913	0	0	0
2022/11/03	R214	03/11/2022			Bond Future	11.6717	62.4599	11.7450	62.0852	0.628	0.0000	0.0000	0
2022/11/03	R214	03/11/2022	11.34	Put	Bond Future	1,741.6000	1.7416	2,116.2100	2.1162	21.510	0	0	0
2022/11/03	R214	03/11/2022	11.35	Call	Bond Future	0.1200	0.0001	0.0000	0.0000	(100.000)	0	0	0
2022/11/03	R214	03/11/2022	11.35	Put	Bond Future	1,688.0100	1.6880	2,062.5800	2.0626	22.190	0	0	0
2022/11/03	R214	03/11/2022	11.36	Call	Bond Future	0.1800	0.0002	0.0000	0.0000	(100.000)	0	0	0
2022/11/03	R214	02/02/2023	11.10	Call	Bond Future	839.2500	0.8392	790.7600	0.7908	(5.778)	0	0	1,600
2022/11/03	R214	02/02/2023	11.07	Call	Bond Future	796.1300	0.7961	749.3400	0.7493	(5.877)	0	0	0
2022/11/03	R214	02/02/2023	11.07	Put	Bond Future	4,673.3700	4.6734	4,775.7700	4.7758	2.191	0	0	0
2022/11/03	R214	02/02/2023	11.08	Call	Bond Future	810.4100	0.8104	763.0500	0.7631	(5.844)	0	0	0
2022/11/03	R214	02/02/2023	11.08	Put	Bond Future	4,632.1300	4.6321	4,733.9600	4.7340	2.198	0	0	0
2022/11/03	R214	02/02/2023			Bond Future	11.8021	63.6029	11.8318	63.4537	0.251	0.0000	0.0000	71,370
2022/11/03	R214	02/02/2023	11.10	Put	Bond Future	4,550.1300	4.5501	4,650.8300	4.6508	2.213	0	0	0
2022/11/03	R214	02/02/2023	11.80	Call	Bond Future	2,300.5300	2.3005	2,211.5700	2.2116	(3.867)	0	0	1,600
2022/11/03	R214	02/02/2023	11.80	Put	Bond Future	2,311.3300	2.3113	2,371.5600	2.3716	2.606	0	0	0
2022/11/03	R214	02/02/2023	11.09	Call	Bond Future	824.7500	0.8247	776.8200	0.7768	(5.811)	0	0	0
2022/11/03	R214	02/02/2023	11.09	Put	Bond Future	4,591.0100	4.5910	4,692.2700	4.6923	2.206	0	0	0
2022/11/03	R214	04/05/2023	11.37	Call	Bond Future	1,986.2200	1.9862	1,919.3200	1.9193	(3.368)	0	0	0
2022/11/03	R214	04/05/2023	11.37	Put	Bond Future	4,751.6300	4.7516	4,837.5700	4.8376	1.809	0	0	0
2022/11/03	R214	04/05/2023	11.36	Call	Bond Future	1,966.2500	1.9663	1,899.7700	1.8998	(3.381)	0	0	0
2022/11/03	R214	04/05/2023	11.36	Put	Bond Future	4,785.0500	4.7850	4,871.4100	4.8714	1.805	0	0	0
2022/11/03	R214	04/05/2023			Bond Future	11.9067	61.5940	11.9375	61.4412	0.259	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
2022/11/03	R214	04/05/2023	11.38	Call	Bond Future	2,006.3000	2.0063	1,938.9800	1.9390	(3.355)	0	0	0
2022/11/03	R214	04/05/2023	11.38	Put	Bond Future	4,718.3900	4.7184	4,803.9100	4.8039	1.812	0	0	0
2022/11/03	R214	03/08/2023	12.15	Call	Bond Future	4,189.2500	4.1893	4,095.4400	4.0954	(2.239)	0	0	0
2022/11/03	R214	03/08/2023	12.15	Put	Bond Future	3,500.4800	3.5005	3,562.9000	3.5629	1.783	0	0	0
2022/11/03	R214	03/08/2023	12.14	Call	Bond Future	4,162.2800	4.1623	4,068.7800	4.0688	(2.246)	0	0	0
2022/11/03	R214	03/08/2023	12.14	Put	Bond Future	3,521.7400	3.5217	3,584.4700	3.5845	1.781	0	0	0
2022/11/03	R214	03/08/2023			Bond Future	12.0084	62.8788	12.0403	62.7225	0.266	0.0000	0.0000	0
2022/11/03	R214	03/08/2023	12.16	Call	Bond Future	4,216.2800	4.2163	4,122.1600	4.1222	(2.232)	0	0	0
2022/11/03	R214	03/08/2023	12.16	Put	Bond Future	3,479.3500	3.4794	3,541.4600	3.5415	1.785	0	0	0
2022/11/03	R214	02/11/2023	11.46	Call	Bond Future	2,436.5200	2.4365	2,368.9000	2.3689	(2.775)	0	0	0
2022/11/03	R214	02/11/2023	11.46	Put	Bond Future	5,746.6700	5.7467	5,838.5500	5.8386	1.599	0	0	0
2022/11/03	R214	02/11/2023	11.45	Put	Bond Future	5,779.9500	5.7800	5,872.1700	5.8722	1.596	0	0	0
2022/11/03	R214	02/11/2023			Bond Future	12.1159	60.8958	12.1489	60.7363	0.273	0.0000	0.0000	0
2022/11/03	R214	02/11/2023	11.47	Call	Bond Future	2,456.2100	2.4562	2,388.2400	2.3882	(2.767)	0	0	0
2022/11/03	R214	02/11/2023	11.47	Put	Bond Future	5,713.7700	5.7138	5,805.3000	5.8053	1.602	0	0	0
2022/11/03	R214	02/11/2023	11.45	Call	Bond Future	2,417.1500	2.4172	2,349.8700	2.3499	(2.783)	0	0	0
2022/11/03	R248	03/11/2022	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	R248	03/11/2022	10.60	Put	Bond Future	7,441.9700	7.4420	7,813.9800	7.8140	4.999	0	0	0
2022/11/03	R248	03/11/2022	10.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	R248	03/11/2022	10.70	Put	Bond Future	6,695.0600	6.6951	7,067.0700	7.0671	5.556	0	0	0
2022/11/03	R248	03/11/2022	11.32	Call	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2022/11/03	R248	03/11/2022	11.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	R248	03/11/2022	11.20	Put	Bond Future	3,127.3300	3.1273	3,499.3400	3.4993	11.895	0	0	0
2022/11/03	R248	03/11/2022	11.30	Put	Bond Future	2,445.6900	2.4457	2,817.6800	2.8177	15.210	0	0	0
2022/11/03	R248	03/11/2022	11.31	Put	Bond Future	2,378.1000	2.3781	2,750.0800	2.7501	15.642	0	0	0
2022/11/03	R248	03/11/2022			Bond Future	11.6716	78.0245	11.7300	77.6525	0.500	0.0000	0.0000	0
2022/11/03	R248	03/11/2022	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/03	R248	03/11/2022	10.00	Put	Bond Future	12,175.7800	12.1758	12,547.7900	12.5478	3.055	0	0	0
2022/11/03	R248	03/11/2022	11.32	Put	Bond Future	2,310.6200	2.3106	2,682.5800	2.6826	16.098	0	0	0
2022/11/03	R248	03/11/2022	11.90	Call	Bond Future	1,442.5600	1.4426	1,065.4000	1.0654	(26.145)	0	0	0
2022/11/03	R248	03/11/2022	11.90	Put	Bond Future	5.1500	0.0052	0.0000	0.0000	(100.000)	0	0	0
2022/11/03	R248	03/11/2022	11.30	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/11/03	R248	03/11/2022	11.31	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/11/03	R248	02/02/2023	11.08	Call	Bond Future	1,015.7200	1.0157	956.4000	0.9564	(5.840)	0	0	0
2022/11/03	R248	02/02/2023	11.08	Put	Bond Future	5,762.9200	5.7629	5,889.9200	5.8899	2.204	0	0	0
2022/11/03	R248	02/02/2023	11.10	Put	Bond Future	5,659.8400	5.6598	5,785.4100	5.7854	2.219	0	0	0
2022/11/03	R248	02/02/2023	11.70	Call	Bond Future	2,562.6700	2.5627	2,458.0300	2.4580	(4.083)	0	0	2,542
2022/11/03	R248	02/02/2023	11.70	Put	Bond Future	3,173.9100	3.1739	3,255.5900	3.2556	2.573	0	0	0
2022/11/03	R248	02/02/2023	11.00	Call	Bond Future	877.8000	0.8778	824.1100	0.8241	(6.116)	0	0	2,542
2022/11/03	R248	02/02/2023	11.00	Put	Bond Future	6,187.2100	6.1872	6,319.8400	6.3198	2.144	0	0	0
2022/11/03	R248	02/02/2023			Bond Future	11.7967	79.4892	11.8264	79.3029	0.252	0.0000	0.0000	250,540
2022/11/03	R248	02/02/2023	11.10	Call	Bond Future	1,052.1400	1.0521	991.3900	0.9914	(5.774)	0	0	0
2022/11/03	R248	02/02/2023	11.06	Call	Bond Future	980.0100	0.9800	922.1100	0.9221	(5.908)	0	0	0
2022/11/03	R248	02/02/2023	11.06	Put	Bond Future	5,867.1300	5.8671	5,995.5500	5.9955	2.189	0	0	0
2022/11/03	R248	02/02/2023	11.07	Call	Bond Future	997.7000	0.9977	939.0900	0.9391	(5.875)	0	0	0
2022/11/03	R248	02/02/2023	11.07	Put	Bond Future	5,814.8000	5.8148	5,942.5100	5.9425	2.196	0	0	0
2022/11/03	R248	02/02/2023	10.40	Call	Bond Future	252.0900	0.2521	231.0300	0.2310	(8.354)	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
2022/11/03	R248	02/02/2023	10.40	Put	Bond Future	10,004.0100	10.0040	10,169.2700	10.1693	1.652	0	0	0
2022/11/03	R248	04/05/2023	11.35	Call	Bond Future	2,431.6400	2.4316	2,349.0700	2.3491	(3.396)	0	0	0
2022/11/03	R248	04/05/2023	11.35	Put	Bond Future	5,999.4100	5.9994	6,107.6400	6.1076	1.804	0	0	0
2022/11/03	R248	04/05/2023			Bond Future	11.9043	76.6415	11.9353	76.4507	0.260	0.0000	0.0000	10,943
2022/11/03	R248	04/05/2023	11.33	Call	Bond Future	2,382.2600	2.3823	2,300.7400	2.3007	(3.422)	0	0	0
2022/11/03	R248	04/05/2023	11.33	Put	Bond Future	6,084.3000	6.0843	6,193.5800	6.1936	1.796	0	0	0
2022/11/03	R248	04/05/2023	11.34	Call	Bond Future	2,406.8800	2.4069	2,324.8300	2.3248	(3.409)	0	0	0
2022/11/03	R248	04/05/2023	11.34	Put	Bond Future	6,041.7400	6.0417	6,150.4900	6.1505	1.800	0	0	0
2022/11/03	R248	03/08/2023	12.11	Call	Bond Future	5,079.2800	5.0793	4,963.8900	4.9639	(2.272)	0	0	0
2022/11/03	R248	03/08/2023	12.11	Put	Bond Future	4,490.1600	4.4902	4,569.8400	4.5698	1.775	0	0	0
2022/11/03	R248	03/08/2023			Bond Future	12.0124	78.2026	12.0446	78.0075	0.268	0.0000	0.0000	0
2022/11/03	R248	03/08/2023	12.09	Call	Bond Future	5,013.3200	5.0133	4,898.7200	4.8987	(2.286)	0	0	0
2022/11/03	R248	03/08/2023	12.09	Put	Bond Future	4,544.2300	4.5442	4,624.7000	4.6247	1.771	0	0	0
2022/11/03	R248	03/08/2023	12.10	Call	Bond Future	5,046.2700	5.0463	4,931.2700	4.9313	(2.279)	0	0	0
2022/11/03	R248	03/08/2023	12.10	Put	Bond Future	4,517.1200	4.5171	4,597.1900	4.5972	1.773	0	0	0
2022/11/03	R248	02/11/2023	11.47	Call	Bond Future	3,378.2100	3.3782	3,290.6800	3.2907	(2.591)	0	0	0
2022/11/03	R248	02/11/2023	11.48	Call	Bond Future	3,403.0200	3.4030	3,315.0900	3.3151	(2.584)	0	0	0
2022/11/03	R248	02/11/2023	11.49	Put	Bond Future	7,355.4200	7.3554	7,466.2800	7.4663	1.507	0	0	0
2022/11/03	R248	02/11/2023			Bond Future	12.1169	75.4177	12.1503	75.2185	0.275	0.0000	0.0000	13,000
2022/11/03	R248	02/11/2023	11.47	Put	Bond Future	7,436.9900	7.4370	7,548.6600	7.5487	1.502	0	0	0
2022/11/03	R248	02/11/2023	11.48	Put	Bond Future	7,396.1100	7.3961	7,507.3800	7.5074	1.504	0	0	0
2022/11/03	R248	02/11/2023	11.49	Call	Bond Future	3,427.9300	3.4279	3,339.5900	3.3396	(2.577)	0	0	0

**Total**

**1452559**