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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/11/2022 TO 16/11/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/16	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/16	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/16	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/16	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/16	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/16	2025	02/02/2023		Bond Future	165.9233	165.9233	166.2571	166.2571	0.201	0.0000	0.0000	6,088
2022/11/16	2025	04/05/2023		Bond Future	169.1850	169.1850	169.5223	169.5223	0.199	0.0000	0.0000	0
2022/11/16	2025	03/08/2023		Bond Future	170.8747	170.8747	171.2164	171.2164	0.200	0.0000	0.0000	0
2022/11/16	2025	02/11/2023		Bond Future	174.4301	174.4301	174.7781	174.7781	0.200	0.0000	0.0000	0
2022/11/16	2025	01/02/2024		Bond Future	175.9967	175.9967	176.3512	176.3512	0.201	0.0000	0.0000	0
2022/11/16	2029	02/02/2023		Bond Future	122.3370	122.3370	119.6351	119.6351	(2.209)	0.0000	0.0000	1,392
2022/11/16	2029	04/05/2023		Bond Future	123.4493	123.4493	120.6917	120.6917	(2.234)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/16	2029	03/08/2023			Bond Future	125.9553	125.9553	123.1407	123.1407	(2.235)	0.0000	0.0000	0
2022/11/16	2029	02/11/2023			Bond Future	127.2480	127.2480	124.3734	124.3734	(2.259)	0.0000	0.0000	0
2022/11/16	2029	01/02/2024			Bond Future	129.6928	129.6928	126.7641	126.7641	(2.258)	0.0000	0.0000	0
2022/11/16	2030	02/02/2023	8.81	Put	Bond Future	7,293.2600	7.2933	7,709.9800	7.7100	5.714	0	0	0
2022/11/16	2030	02/02/2023	9.04	Call	Bond Future	184.8900	0.1849	102.5000	0.1025	(44.562)	0	0	0
2022/11/16	2030	02/02/2023	9.04	Put	Bond Future	6,222.8000	6.2228	6,613.9700	6.6140	6.286	0	0	0
2022/11/16	2030	02/02/2023	9.08	Put	Bond Future	6,041.6600	6.0417	6,427.6400	6.4276	6.389	0	0	0
2022/11/16	2030	02/02/2023	11.16	Put	Bond Future	518.5600	0.5186	686.6000	0.6866	32.405	0	0	388
2022/11/16	2030	02/02/2023	11.35	Call	Bond Future	4,912.0600	4.9121	4,579.6300	4.5796	(6.768)	0	0	5,000
2022/11/16	2030	02/02/2023	11.35	Put	Bond Future	389.4000	0.3894	530.5300	0.5305	36.243	0	0	0
2022/11/16	2030	02/02/2023	9.99	Call	Bond Future	1,038.2000	1.0382	879.6100	0.8796	(15.275)	0	0	0
2022/11/16	2030	02/02/2023	10.00	Call	Bond Future	1,055.2100	1.0552	895.6000	0.8956	(15.126)	0	0	0
2022/11/16	2030	02/02/2023	10.01	Put	Bond Future	2,482.5500	2.4825	2,795.7800	2.7958	12.617	0	0	0
2022/11/16	2030	02/02/2023	9.80	Call	Bond Future	749.4100	0.7494	609.9600	0.6100	(18.608)	0	0	0
2022/11/16	2030	02/02/2023	9.94	Put	Bond Future	2,690.4200	2.6904	3,010.3500	3.0104	11.891	0	0	102
2022/11/16	2030	02/02/2023	9.20	Call	Bond Future	254.1100	0.2541	149.7800	0.1498	(41.057)	0	0	0
2022/11/16	2030	02/02/2023	9.20	Put	Bond Future	5,508.3900	5.5084	5,877.6200	5.8776	6.703	0	0	0
2022/11/16	2030	02/02/2023	9.66	Call	Bond Future	588.1900	0.5882	455.2500	0.4552	(22.602)	0	0	0
2022/11/16	2030	02/02/2023	9.66	Put	Bond Future	3,634.5600	3.6346	3,975.1800	3.9752	9.372	0	0	102
2022/11/16	2030	02/02/2023			Bond Future	10.3182	88.8151	10.4230	88.3416	1.016	0.0000	0.0000	90,949
2022/11/16	2030	02/02/2023	8.81	Call	Bond Future	114.4300	0.1144	57.5900	0.0576	(49.672)	0	0	102
2022/11/16	2030	02/02/2023	9.08	Call	Bond Future	200.4300	0.2004	112.8500	0.1129	(43.696)	0	0	388
2022/11/16	2030	02/02/2023	11.55	Call	Bond Future	5,651.8600	5.6519	5,293.5000	5.2935	(6.341)	0	0	5,000
2022/11/16	2030	02/02/2023	11.55	Put	Bond Future	286.8000	0.2868	402.0000	0.4020	40.167	0	0	0
2022/11/16	2030	02/02/2023	11.12	Call	Bond Future	4,091.0200	4.0910	3,791.2500	3.7913	(7.328)	0	0	0
2022/11/16	2030	02/02/2023	11.12	Put	Bond Future	550.5900	0.5506	724.3800	0.7244	31.564	0	0	0
2022/11/16	2030	02/02/2023	11.16	Call	Bond Future	4,230.8600	4.2309	3,925.3400	3.9253	(7.221)	0	0	0
2022/11/16	2030	02/02/2023	9.99	Put	Bond Future	2,540.8400	2.5408	2,855.8100	2.8558	12.396	0	0	0
2022/11/16	2030	02/02/2023	10.00	Put	Bond Future	2,511.5900	2.5116	2,825.5400	2.8255	12.500	0	0	0
2022/11/16	2030	02/02/2023	10.01	Call	Bond Future	1,072.4100	1.0724	912.0800	0.9121	(14.950)	0	0	0
2022/11/16	2030	02/02/2023	9.80	Put	Bond Future	3,136.8200	3.1368	3,470.9300	3.4709	10.651	0	0	0
2022/11/16	2030	02/02/2023	9.83	Call	Bond Future	790.7600	0.7908	648.2800	0.6483	(18.018)	0	0	388
2022/11/16	2030	02/02/2023	9.83	Put	Bond Future	3,037.7400	3.0377	3,368.8200	3.3688	10.899	0	0	0
2022/11/16	2030	02/02/2023	9.94	Call	Bond Future	956.0000	0.9560	802.3700	0.8024	(16.070)	0	0	0
2022/11/16	2030	02/02/2023	9.79	Call	Bond Future	735.9300	0.7359	597.5400	0.5975	(18.805)	0	0	0
2022/11/16	2030	02/02/2023	9.79	Put	Bond Future	3,170.2100	3.1702	3,505.3800	3.5054	10.572	0	0	0
2022/11/16	2030	04/05/2023	11.34	Call	Bond Future	5,024.5000	5.0245	4,741.2700	4.7413	(5.637)	0	0	0
2022/11/16	2030	04/05/2023	11.34	Put	Bond Future	1,189.4700	1.1895	1,390.6800	1.3907	16.916	0	0	150
2022/11/16	2030	04/05/2023	10.42	Call	Bond Future	2,509.0700	2.5091	2,326.5300	2.3265	(7.275)	0	0	479
2022/11/16	2030	04/05/2023	10.42	Put	Bond Future	2,608.3700	2.6084	2,910.2700	2.9103	11.574	0	0	0
2022/11/16	2030	04/05/2023	10.52	Call	Bond Future	2,739.9900	2.7400	2,547.1800	2.5472	(7.037)	0	0	0
2022/11/16	2030	04/05/2023	10.52	Put	Bond Future	2,400.5900	2.4006	2,692.2200	2.6922	12.148	0	0	0
2022/11/16	2030	04/05/2023	10.53	Call	Bond Future	2,763.9200	2.7639	2,570.0300	2.5700	(7.015)	0	0	0
2022/11/16	2030	04/05/2023	10.53	Put	Bond Future	2,380.8000	2.3808	2,671.3500	2.6713	12.204	0	0	0
2022/11/16	2030	04/05/2023	9.67	Call	Bond Future	1,192.4900	1.1925	1,066.9900	1.0670	(10.524)	0	0	479
2022/11/16	2030	04/05/2023	9.67	Put	Bond Future	4,671.3400	4.6713	5,030.2800	5.0303	7.684	0	0	0
2022/11/16	2030	04/05/2023	9.78	Call	Bond Future	1,333.6800	1.3337	1,208.8000	1.2088	(9.364)	0	0	388

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2022/11/16	2030	04/05/2023	9.78	Put	Bond Future	4,306.8300	4.3068	4,666.3900	4.6664	8.349	0	0	0
2022/11/16	2030	04/05/2023	10.00	Call	Bond Future	1,681.8500	1.6819	1,530.0200	1.5300	(9.028)	0	0	1,080
2022/11/16	2030	04/05/2023	10.00	Put	Bond Future	3,654.0400	3.6540	3,986.6500	3.9867	9.103	0	0	0
2022/11/16	2030	04/05/2023	9.03	Call	Bond Future	606.7300	0.6067	519.4300	0.5194	(14.389)	0	0	388
2022/11/16	2030	04/05/2023	9.03	Put	Bond Future	7,098.5700	7.0986	7,495.7100	7.4957	5.595	0	0	0
2022/11/16	2030	04/05/2023	9.58	Put	Bond Future	4,985.0400	4.9850	5,339.6500	5.3397	7.113	0	0	0
2022/11/16	2030	04/05/2023			Bond Future	10.4426	90.5411	10.5532	90.0566	1.059	0.0000	0.0000	0
2022/11/16	2030	04/05/2023	12.57	Call	Bond Future	9,159.1600	9.1592	8,754.7000	8.7547	(4.416)	0	0	0
2022/11/16	2030	04/05/2023	12.57	Put	Bond Future	404.0000	0.4040	483.9800	0.4840	19.797	0	0	350
2022/11/16	2030	04/05/2023	11.62	Call	Bond Future	5,920.0400	5.9200	5,605.3900	5.6054	(5.315)	0	0	0
2022/11/16	2030	04/05/2023	11.62	Put	Bond Future	931.7400	0.9317	1,101.5300	1.1015	18.223	0	0	388
2022/11/16	2030	04/05/2023	12.04	Call	Bond Future	7,325.2900	7.3253	6,969.8100	6.9698	(4.853)	0	0	0
2022/11/16	2030	04/05/2023	12.04	Put	Bond Future	644.2700	0.6443	773.2300	0.7732	20.016	0	0	1,080
2022/11/16	2030	04/05/2023	12.50	Call	Bond Future	8,914.7700	8.9148	8,523.7100	8.5237	(4.387)	0	0	0
2022/11/16	2030	04/05/2023	12.50	Put	Bond Future	429.6700	0.4297	523.0500	0.5230	21.733	0	0	479
2022/11/16	2030	04/05/2023	10.54	Call	Bond Future	2,787.7100	2.7877	2,593.2300	2.5932	(6.976)	0	0	0
2022/11/16	2030	04/05/2023	10.54	Put	Bond Future	2,360.9000	2.3609	2,650.8600	2.6509	12.282	0	0	0
2022/11/16	2030	04/05/2023	10.65	Call	Bond Future	3,058.2800	3.0583	2,853.3200	2.8533	(6.702)	0	0	350
2022/11/16	2030	04/05/2023	10.65	Put	Bond Future	2,152.6700	2.1527	2,432.1500	2.4322	12.983	0	0	0
2022/11/16	2030	04/05/2023	9.58	Call	Bond Future	1,089.8100	1.0898	959.9800	0.9600	(11.913)	0	0	150
2022/11/16	2030	03/08/2023	12.89	Call	Bond Future	9,826.8900	9.8269	9,418.6400	9.4186	(4.154)	0	0	0
2022/11/16	2030	03/08/2023	12.89	Put	Bond Future	596.6600	0.5967	683.4100	0.6834	14.539	0	0	350
2022/11/16	2030	03/08/2023	11.34	Call	Bond Future	4,950.1500	4.9501	4,761.7700	4.7618	(3.806)	0	0	0
2022/11/16	2030	03/08/2023	11.34	Put	Bond Future	1,729.1300	1.7291	2,035.7500	2.0357	17.733	0	0	0
2022/11/16	2030	03/08/2023	11.35	Call	Bond Future	4,978.8000	4.9788	4,789.2300	4.7892	(3.808)	0	0	0
2022/11/16	2030	03/08/2023	11.36	Put	Bond Future	1,705.3200	1.7053	2,009.8300	2.0098	17.856	0	0	0
2022/11/16	2030	03/08/2023	10.40	Call	Bond Future	2,609.2900	2.6093	2,488.0700	2.4881	(4.646)	0	0	1,012
2022/11/16	2030	03/08/2023	10.65	Call	Bond Future	3,151.1100	3.1511	3,022.6700	3.0227	(4.076)	0	0	350
2022/11/16	2030	03/08/2023	10.65	Put	Bond Future	2,791.1600	2.7912	3,157.7200	3.1577	13.133	0	0	0
2022/11/16	2030	03/08/2023			Bond Future	10.5652	88.3517	10.6819	87.8567	1.105	0.0000	0.0000	0
2022/11/16	2030	03/08/2023	12.59	Call	Bond Future	8,841.3900	8.8414	8,504.7100	8.5047	(3.808)	0	0	0
2022/11/16	2030	03/08/2023	12.59	Put	Bond Future	731.0400	0.7310	889.3600	0.8894	21.657	0	0	1,012
2022/11/16	2030	03/08/2023	11.35	Put	Bond Future	1,717.1900	1.7172	2,022.6200	2.0226	17.787	0	0	0
2022/11/16	2030	03/08/2023	11.36	Call	Bond Future	5,007.5000	5.0075	4,817.0100	4.8170	(3.804)	0	0	0
2022/11/16	2030	03/08/2023	10.40	Put	Bond Future	3,315.8600	3.3159	3,689.6400	3.6896	11.272	0	0	0
2022/11/16	2030	02/11/2023	10.81	Call	Bond Future	3,109.2100	3.1092	2,987.6700	2.9877	(3.909)	0	0	0
2022/11/16	2030	02/11/2023	10.81	Put	Bond Future	2,557.6900	2.5577	2,941.8100	2.9418	15.018	0	0	0
2022/11/16	2030	02/11/2023	10.80	Call	Bond Future	3,085.7000	3.0857	2,965.0200	2.9650	(3.911)	0	0	0
2022/11/16	2030	02/11/2023	10.80	Put	Bond Future	2,575.1200	2.5751	2,960.1000	2.9601	14.950	0	0	0
2022/11/16	2030	02/11/2023			Bond Future	10.6758	90.1722	10.7988	89.6666	1.152	0.0000	0.0000	0
2022/11/16	2030	02/11/2023	10.82	Call	Bond Future	3,132.8000	3.1328	3,010.0500	3.0100	(3.918)	0	0	0
2022/11/16	2030	02/11/2023	10.82	Put	Bond Future	2,540.3600	2.5404	2,923.2700	2.9233	15.073	0	0	0
2022/11/16	2030	01/02/2024	11.37	Call	Bond Future	4,434.2800	4.4343	4,281.8500	4.2819	(3.438)	0	0	0
2022/11/16	2030	01/02/2024	11.37	Put	Bond Future	2,339.3600	2.3394	2,701.3300	2.7013	15.473	0	0	0
2022/11/16	2030	01/02/2024			Bond Future	10.8356	87.8772	10.9654	87.3628	1.197	0.0000	0.0000	0
2022/11/16	2030	01/02/2024	11.36	Call	Bond Future	4,409.2400	4.4092	4,257.1500	4.2571	(3.449)	0	0	0
2022/11/16	2030	01/02/2024	11.36	Put	Bond Future	2,352.9500	2.3529	2,715.2600	2.7153	15.398	0	0	0
2022/11/16	2030	01/02/2024	11.35	Call	Bond Future	4,383.8900	4.3839	4,232.8900	4.2329	(3.444)	0	0	0

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2022/11/16	2030	01/02/2024	11.35	Put	Bond Future	2,366.2400	2.3662	2,729.6400	2.7296	15.358	0	0	0
2022/11/16	2032	02/02/2023	9.47	Call	Bond Future	150.6200	0.1506	91.9600	0.0920	(38.946)	0	0	500
2022/11/16	2032	02/02/2023	9.47	Put	Bond Future	7,568.7300	7.5687	8,069.8400	8.0698	6.621	0	0	0
2022/11/16	2032	02/02/2023	9.92	Call	Bond Future	410.2000	0.4102	303.0900	0.3031	(26.112)	0	0	750
2022/11/16	2032	02/02/2023	9.92	Put	Bond Future	5,293.4500	5.2935	5,746.1100	5.7461	8.551	0	0	0
2022/11/16	2032	02/02/2023	11.50	Call	Bond Future	4,166.3700	4.1664	3,844.6900	3.8447	(7.721)	0	0	0
2022/11/16	2032	02/02/2023	11.50	Put	Bond Future	840.9000	0.8409	1,078.9900	1.0790	28.314	0	0	8,000
2022/11/16	2032	02/02/2023	11.69	Call	Bond Future	4,892.1600	4.8922	4,536.5000	4.5365	(7.270)	0	0	0
2022/11/16	2032	02/02/2023	11.69	Put	Bond Future	647.3900	0.6474	851.5000	0.8515	31.528	0	0	0
2022/11/16	2032	02/02/2023	10.50	Call	Bond Future	1,200.9700	1.2010	1,049.5800	1.0496	(12.606)	0	0	0
2022/11/16	2032	02/02/2023	10.50	Put	Bond Future	2,949.7000	2.9497	3,358.0800	3.3581	13.845	0	0	454
2022/11/16	2032	02/02/2023	10.67	Call	Bond Future	1,569.3600	1.5694	1,397.7300	1.3977	(10.936)	0	0	750
2022/11/16	2032	02/02/2023	10.67	Put	Bond Future	2,426.6600	2.4267	2,814.8000	2.8148	15.995	0	0	0
2022/11/16	2032	02/02/2023	11.45	Call	Bond Future	3,981.1600	3.9812	3,668.9100	3.6689	(7.843)	0	0	0
2022/11/16	2032	02/02/2023	11.45	Put	Bond Future	899.9200	0.8999	1,147.4400	1.1474	27.505	0	0	8,000
2022/11/16	2032	02/02/2023	10.40	Call	Bond Future	1,011.7400	1.0117	873.5100	0.8735	(13.663)	0	0	0
2022/11/16	2032	02/02/2023	10.40	Put	Bond Future	3,290.5500	3.2906	3,712.0900	3.7121	12.811	0	0	0
2022/11/16	2032	02/02/2023	10.22	Call	Bond Future	726.2100	0.7262	607.7600	0.6078	(16.311)	0	0	500
2022/11/16	2032	02/02/2023	10.22	Put	Bond Future	3,969.9300	3.9699	4,411.2500	4.4113	11.117	0	0	0
2022/11/16	2032	02/02/2023			Bond Future	10.8357	88.1546	10.9451	87.5948	1.010	0.0000	0.0000	110,730
2022/11/16	2032	02/02/2023	9.31	Call	Bond Future	100.9500	0.1010	58.1700	0.0582	(42.377)	0	0	454
2022/11/16	2032	02/02/2023	9.31	Put	Bond Future	8,442.8100	8.4428	8,959.8000	8.9598	6.123	0	0	0
2022/11/16	2032	02/02/2023	12.75	Call	Bond Future	9,268.7900	9.2688	8,777.9600	8.7780	(5.296)	0	0	0
2022/11/16	2032	02/02/2023	12.75	Put	Bond Future	140.8100	0.1408	209.7500	0.2098	48.960	0	0	750
2022/11/16	2032	02/02/2023	11.84	Call	Bond Future	5,485.8800	5.4859	5,104.1200	5.1041	(6.959)	0	0	0
2022/11/16	2032	02/02/2023	11.84	Put	Bond Future	525.0500	0.5251	703.0600	0.7031	33.903	0	0	500
2022/11/16	2032	02/02/2023	10.38	Call	Bond Future	976.3100	0.9763	840.7000	0.8407	(13.890)	0	0	0
2022/11/16	2032	02/02/2023	10.38	Put	Bond Future	3,361.6400	3.3616	3,785.8000	3.7858	12.618	0	0	0
2022/11/16	2032	02/02/2023	10.39	Call	Bond Future	994.0000	0.9940	857.0700	0.8571	(13.776)	0	0	0
2022/11/16	2032	02/02/2023	10.39	Put	Bond Future	3,326.0500	3.3261	3,748.8900	3.7489	12.713	0	0	0
2022/11/16	2032	02/02/2023	10.16	Call	Bond Future	651.6900	0.6517	534.5100	0.5345	(17.981)	0	0	0
2022/11/16	2032	02/02/2023	10.16	Put	Bond Future	4,220.1600	4.2202	4,662.7500	4.6627	10.488	0	0	454
2022/11/16	2032	02/02/2023	10.30	Call	Bond Future	842.7800	0.8428	717.5100	0.7175	(14.864)	0	0	8,000
2022/11/16	2032	02/02/2023	10.30	Put	Bond Future	3,655.9300	3.6559	4,090.4300	4.0904	11.885	0	0	0
2022/11/16	2032	04/05/2023	13.43	Call	Bond Future	11,686.3600	11.6864	11,173.4900	11.1735	(4.389)	0	0	0
2022/11/16	2032	04/05/2023	13.43	Put	Bond Future	405.9200	0.4059	465.3200	0.4653	14.633	0	0	400
2022/11/16	2032	04/05/2023	10.89	Call	Bond Future	2,923.5000	2.9235	2,726.0400	2.7260	(6.754)	0	0	0
2022/11/16	2032	04/05/2023	10.89	Put	Bond Future	3,276.2700	3.2763	3,651.0800	3.6511	11.440	0	0	0
2022/11/16	2032	04/05/2023	11.37	Call	Bond Future	4,282.6500	4.2826	4,022.8200	4.0228	(6.067)	0	0	400
2022/11/16	2032	04/05/2023			Bond Future	10.9601	85.7066	11.0747	85.1343	1.045	0.0000	0.0000	66,448
2022/11/16	2032	04/05/2023	10.88	Call	Bond Future	2,898.0500	2.8981	2,701.8300	2.7018	(6.771)	0	0	0
2022/11/16	2032	04/05/2023	10.88	Put	Bond Future	3,301.2900	3.3013	3,677.3400	3.6773	11.391	0	0	0
2022/11/16	2032	04/05/2023	11.37	Put	Bond Future	2,258.4200	2.2584	2,570.8600	2.5709	13.834	0	0	0
2022/11/16	2032	04/05/2023	10.62	Call	Bond Future	2,284.6000	2.2846	2,113.4700	2.1135	(7.491)	0	0	400
2022/11/16	2032	04/05/2023	10.62	Put	Bond Future	4,014.0800	4.0141	4,415.2200	4.4152	9.993	0	0	0
2022/11/16	2032	04/05/2023	10.87	Call	Bond Future	2,872.7200	2.8727	2,677.7200	2.6777	(6.788)	0	0	0
2022/11/16	2032	04/05/2023	10.87	Put	Bond Future	3,326.4700	3.3265	3,703.7400	3.7037	11.341	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/16	2032	03/08/2023	11.77	Call	Bond Future	5,522.0600		5.5221	5,331.3700	5.3314	(3.453)	0	0	0
2022/11/16	2032	03/08/2023	11.77	Put	Bond Future	2,220.9300		2.2209	2,614.7800	2.6148	17.734	0	0	0
2022/11/16	2032	03/08/2023	11.90	Call	Bond Future	5,938.9300		5.9389	5,731.7400	5.7317	(3.489)	0	0	5,000
2022/11/16	2032	03/08/2023	11.90	Put	Bond Future	2,036.2600		2.0363	2,413.6100	2.4136	18.532	0	0	0
2022/11/16	2032	03/08/2023			Bond Future	11.0785		87.4278	11.1984	86.8433	1.082	0.0000	0.0000	2,600
2022/11/16	2032	03/08/2023	11.75	Call	Bond Future	5,458.7100		5.4587	5,270.8300	5.2708	(3.442)	0	0	0
2022/11/16	2032	03/08/2023	11.75	Put	Bond Future	2,250.6500		2.2506	2,647.3100	2.6473	17.624	0	0	0
2022/11/16	2032	03/08/2023	11.76	Call	Bond Future	5,490.4900		5.4905	5,301.2100	5.3012	(3.447)	0	0	0
2022/11/16	2032	03/08/2023	11.76	Put	Bond Future	2,235.8800		2.2359	2,631.1400	2.6311	17.678	0	0	0
2022/11/16	2032	02/11/2023	11.24	Call	Bond Future	3,550.8600		3.5509	3,416.2300	3.4162	(3.791)	0	0	0
2022/11/16	2032	02/11/2023	11.24	Put	Bond Future	3,339.8200		3.3398	3,802.2400	3.8022	13.846	0	0	0
2022/11/16	2032	02/11/2023			Bond Future	11.1958		85.0684	11.3212	84.4713	1.120	0.0000	0.0000	0
2022/11/16	2032	02/11/2023	11.23	Call	Bond Future	3,525.2300		3.5252	3,391.2700	3.3913	(3.800)	0	0	0
2022/11/16	2032	02/11/2023	11.23	Put	Bond Future	3,361.9000		3.3619	3,824.9900	3.8250	13.775	0	0	0
2022/11/16	2032	02/11/2023	11.22	Call	Bond Future	3,499.3600		3.4994	3,366.7300	3.3667	(3.790)	0	0	0
2022/11/16	2032	02/11/2023	11.22	Put	Bond Future	3,383.7700		3.3838	3,848.1900	3.8482	13.725	0	0	0
2022/11/16	2032	01/02/2024	11.84	Call	Bond Future	5,166.5000		5.1665	5,005.4800	5.0055	(3.117)	0	0	0
2022/11/16	2032	01/02/2024	11.84	Put	Bond Future	2,926.3100		2.9263	3,372.8200	3.3728	15.258	0	0	0
2022/11/16	2032	01/02/2024	11.83	Call	Bond Future	5,137.7500		5.1377	4,977.9800	4.9780	(3.110)	0	0	0
2022/11/16	2032	01/02/2024	11.83	Put	Bond Future	2,942.5300		2.9425	3,390.2900	3.3903	15.217	0	0	0
2022/11/16	2032	01/02/2024			Bond Future	11.3504		86.6798	11.4815	86.0722	1.155	0.0000	0.0000	0
2022/11/16	2032	01/02/2024	11.85	Call	Bond Future	5,195.3000		5.1953	5,033.0300	5.0330	(3.123)	0	0	0
2022/11/16	2032	01/02/2024	11.85	Put	Bond Future	2,910.1700		2.9102	3,355.4300	3.3554	15.300	0	0	0
2022/11/16	2033	02/02/2023			Bond Future	114.8156		114.8156	114.5038	114.5038	(0.272)	0.0000	0.0000	7,298
2022/11/16	2033	04/05/2023			Bond Future	115.6900		115.6900	115.3698	115.3698	(0.277)	0.0000	0.0000	0
2022/11/16	2033	03/08/2023			Bond Future	118.0384		118.0384	117.7106	117.7106	(0.278)	0.0000	0.0000	0
2022/11/16	2033	02/11/2023			Bond Future	119.0753		119.0753	118.7392	118.7392	(0.282)	0.0000	0.0000	0
2022/11/16	2033	01/02/2024			Bond Future	121.3632		121.3632	121.0217	121.0217	(0.281)	0.0000	0.0000	0
2022/11/16	2037	02/02/2023	11.03	Call	Bond Future	1,364.6100		1.3646	1,236.1600	1.2362	(9.413)	0	0	0
2022/11/16	2037	02/02/2023	11.03	Put	Bond Future	3,693.0900		3.6931	4,050.3000	4.0503	9.672	0	0	0
2022/11/16	2037	02/02/2023	11.04	Call	Bond Future	1,386.7200		1.3867	1,256.9500	1.2569	(9.358)	0	0	0
2022/11/16	2037	02/02/2023	11.04	Put	Bond Future	3,654.1600		3.6542	4,010.0500	4.0100	9.739	0	0	0
2022/11/16	2037	02/02/2023	11.97	Call	Bond Future	4,352.3300		4.3523	4,068.4800	4.0685	(6.522)	0	0	0
2022/11/16	2037	02/02/2023			Bond Future	11.4194		80.0069	11.5027	79.5213	0.730	0.0000	0.0000	131,923
2022/11/16	2037	02/02/2023	11.05	Call	Bond Future	1,409.0500		1.4091	1,277.9400	1.2779	(9.305)	0	0	0
2022/11/16	2037	02/02/2023	11.05	Put	Bond Future	3,615.5200		3.6155	3,970.0700	3.9701	9.806	0	0	0
2022/11/16	2037	02/02/2023	11.10	Call	Bond Future	1,523.9400		1.5239	1,386.2500	1.3863	(9.035)	0	0	636
2022/11/16	2037	02/02/2023	11.10	Put	Bond Future	3,426.5400		3.4265	3,774.5100	3.7745	10.155	0	0	0
2022/11/16	2037	02/02/2023	11.97	Put	Bond Future	1,222.5600		1.2226	1,424.3700	1.4244	16.507	0	0	636
2022/11/16	2037	04/05/2023	13.73	Put	Bond Future	685.5400		0.6855	767.5800	0.7676	11.967	0	0	400
2022/11/16	2037	04/05/2023	11.30	Call	Bond Future	2,942.0100		2.9420	2,822.5600	2.8226	(4.060)	0	0	0
2022/11/16	2037	04/05/2023	11.30	Put	Bond Future	4,351.7700		4.3518	4,728.9700	4.7290	8.668	0	0	0
2022/11/16	2037	04/05/2023	11.31	Call	Bond Future	2,969.2900		2.9693	2,848.8500	2.8488	(4.056)	0	0	0
2022/11/16	2037	04/05/2023	11.31	Put	Bond Future	4,320.0900		4.3201	4,696.3000	4.6963	8.708	0	0	0
2022/11/16	2037	04/05/2023	11.03	Put	Bond Future	5,290.6100		5.2906	5,683.6200	5.6836	7.428	0	0	0
2022/11/16	2037	04/05/2023			Bond Future	11.5421		81.5620	11.6289	81.0654	0.752	0.0000	0.0000	0

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2022/11/16	2037	04/05/2023	11.78	Call	Bond Future	4,397.6000	4.3976	4,226.2400	4.2262	(3.897)	0	0	400
2022/11/16	2037	04/05/2023	11.78	Put	Bond Future	3,046.9300	3.0469	3,372.2200	3.3722	10.676	0	0	0
2022/11/16	2037	04/05/2023	13.73	Call	Bond Future	11,920.8000	11.9208	11,506.1900	11.5062	(3.478)	0	0	0
2022/11/16	2037	04/05/2023	11.32	Call	Bond Future	2,996.9200	2.9969	2,875.4800	2.8755	(4.052)	0	0	0
2022/11/16	2037	04/05/2023	11.32	Put	Bond Future	4,288.8200	4.2888	4,664.0300	4.6640	8.749	0	0	0
2022/11/16	2037	04/05/2023	11.03	Call	Bond Future	2,264.7500	2.2647	2,161.1100	2.1611	(4.576)	0	0	400
2022/11/16	2037	03/08/2023	12.13	Call	Bond Future	5,705.6400	5.7056	5,550.3100	5.5503	(2.722)	0	0	0
2022/11/16	2037	03/08/2023	12.13	Put	Bond Future	3,136.8400	3.1368	3,488.8400	3.4888	11.221	0	0	0
2022/11/16	2037	03/08/2023	12.12	Call	Bond Future	5,671.9000	5.6719	5,517.7300	5.5177	(2.718)	0	0	0
2022/11/16	2037	03/08/2023	12.12	Put	Bond Future	3,156.8700	3.1569	3,510.0300	3.5100	11.187	0	0	0
2022/11/16	2037	03/08/2023			Bond Future	11.6635	78.9420	11.7539	78.4347	0.775	0.0000	0.0000	0
2022/11/16	2037	03/08/2023	12.14	Call	Bond Future	5,739.1900	5.7392	5,583.2000	5.5832	(2.718)	0	0	0
2022/11/16	2037	03/08/2023	12.14	Put	Bond Future	3,116.6800	3.1167	3,468.0200	3.4680	11.273	0	0	0
2022/11/16	2037	02/11/2023	11.56	Put	Bond Future	4,842.5000	4.8425	5,378.1200	5.3781	11.061	0	0	0
2022/11/16	2037	02/11/2023	11.57	Call	Bond Future	3,668.3700	3.6684	3,685.0800	3.6851	0.456	0	0	0
2022/11/16	2037	02/11/2023	11.55	Put	Bond Future	4,872.1300	4.8721	5,408.4500	5.4085	11.008	0	0	0
2022/11/16	2037	02/11/2023			Bond Future	11.7741	80.5691	11.8679	80.0509	0.797	0.0000	0.0000	0
2022/11/16	2037	02/11/2023	11.56	Call	Bond Future	3,641.1400	3.6411	3,658.5400	3.6585	0.478	0	0	0
2022/11/16	2037	02/11/2023	11.57	Put	Bond Future	4,813.0200	4.8130	5,347.9500	5.3479	11.114	0	0	0
2022/11/16	2037	02/11/2023	11.55	Call	Bond Future	3,614.0000	3.6140	3,632.1000	3.6321	0.501	0	0	0
2022/11/16	2037	01/02/2024	12.33	Call	Bond Future	5,914.2400	5.9142	5,796.4700	5.7965	(1.991)	0	0	0
2022/11/16	2037	01/02/2024	12.33	Put	Bond Future	3,717.2300	3.7172	4,126.7400	4.1267	11.017	0	0	0
2022/11/16	2037	01/02/2024			Bond Future	11.9173	77.8408	12.0147	77.3135	0.818	0.0000	0.0000	0
2022/11/16	2037	01/02/2024	12.32	Call	Bond Future	5,882.6700	5.8827	5,765.6500	5.7657	(1.989)	0	0	0
2022/11/16	2037	01/02/2024	12.32	Put	Bond Future	3,737.8100	3.7378	4,148.0700	4.1481	10.976	0	0	0
2022/11/16	2037	01/02/2024	12.31	Call	Bond Future	5,850.8200	5.8508	5,734.5600	5.7346	(1.987)	0	0	0
2022/11/16	2037	01/02/2024	12.31	Put	Bond Future	3,758.1600	3.7582	4,169.1800	4.1692	10.937	0	0	0
2022/11/16	2038	02/02/2023			Bond Future	126.9084	126.9084	125.5108	125.5108	(1.101)	0.0000	0.0000	4,059
2022/11/16	2038	04/05/2023			Bond Future	129.4035	129.4035	127.9760	127.9760	(1.103)	0.0000	0.0000	1,583
2022/11/16	2038	03/08/2023			Bond Future	130.0678	130.0678	128.6092	128.6092	(1.121)	0.0000	0.0000	0
2022/11/16	2038	02/11/2023			Bond Future	132.7744	132.7744	131.2848	131.2848	(1.122)	0.0000	0.0000	0
2022/11/16	2038	01/02/2024			Bond Future	133.3167	133.3167	131.7975	131.7975	(1.140)	0.0000	0.0000	0
2022/11/16	2040	02/02/2023	10.93	Call	Bond Future	1,066.3300	1.0663	977.1400	0.9771	(8.364)	0	0	0
2022/11/16	2040	02/02/2023	12.24	Call	Bond Future	5,447.7000	5.4477	5,146.4000	5.1464	(5.531)	0	0	0
2022/11/16	2040	02/02/2023	12.24	Put	Bond Future	1,083.0600	1.0831	1,272.1000	1.2721	17.454	0	0	0
2022/11/16	2040	02/02/2023	12.27	Call	Bond Future	5,580.3300	5.5803	5,274.0200	5.2740	(5.489)	0	0	0
2022/11/16	2040	02/02/2023	12.27	Put	Bond Future	1,042.8400	1.0428	1,226.8700	1.2269	17.647	0	0	388
2022/11/16	2040	02/02/2023	11.12	Call	Bond Future	1,474.3900	1.4744	1,360.8200	1.3608	(7.703)	0	0	0
2022/11/16	2040	02/02/2023	11.12	Put	Bond Future	4,030.1300	4.0301	4,406.9000	4.4069	9.349	0	0	0
2022/11/16	2040	02/02/2023	11.19	Call	Bond Future	1,645.7400	1.6457	1,523.6700	1.5237	(7.417)	0	0	621
2022/11/16	2040	02/02/2023	11.19	Put	Bond Future	3,740.8700	3.7409	4,109.1400	4.1091	9.845	0	0	0
2022/11/16	2040	02/02/2023	12.07	Put	Bond Future	1,340.0000	1.3400	1,557.8500	1.5578	16.257	0	0	621
2022/11/16	2040	02/02/2023	10.96	Call	Bond Future	1,125.2100	1.1252	1,031.5100	1.0315	(8.327)	0	0	388
2022/11/16	2040	02/02/2023	10.96	Put	Bond Future	4,748.7100	4.7487	5,145.3500	5.1453	8.353	0	0	0
2022/11/16	2040	02/02/2023			Bond Future	11.5162	81.5841	11.5944	81.0937	0.679	0.0000	0.0000	121,053
2022/11/16	2040	02/02/2023	10.18	Call	Bond Future	226.8200	0.2268	192.0200	0.1920	(15.343)	0	0	0

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2022/11/16	2040	02/02/2023	10.18	Put	Bond Future	9,368.5400	9.3685	9,824.0800	9.8241	4.862	0	0	0
2022/11/16	2040	02/02/2023	10.21	Call	Bond Future	243.5600	0.2436	206.4700	0.2065	(15.228)	0	0	388
2022/11/16	2040	02/02/2023	10.21	Put	Bond Future	9,163.0100	9.1630	9,616.2600	9.6163	4.947	0	0	0
2022/11/16	2040	02/02/2023	10.93	Put	Bond Future	4,892.3800	4.8924	5,293.5300	5.2935	8.199	0	0	0
2022/11/16	2040	02/02/2023	12.07	Call	Bond Future	4,713.3700	4.7134	4,440.8800	4.4409	(5.781)	0	0	0
2022/11/16	2040	02/02/2023	11.10	Call	Bond Future	1,427.4600	1.4275	1,316.2600	1.3163	(7.790)	0	0	0
2022/11/16	2040	02/02/2023	11.10	Put	Bond Future	4,115.5300	4.1155	4,494.6700	4.4947	9.212	0	0	0
2022/11/16	2040	02/02/2023	11.11	Call	Bond Future	1,450.8100	1.4508	1,338.3600	1.3384	(7.751)	0	0	0
2022/11/16	2040	02/02/2023	11.11	Put	Bond Future	4,072.6700	4.0727	4,450.5600	4.4506	9.279	0	0	0
2022/11/16	2040	04/05/2023	12.78	Call	Bond Future	8,306.0700	8.3061	7,972.5600	7.9726	(4.015)	0	0	0
2022/11/16	2040	04/05/2023	12.78	Put	Bond Future	1,683.5700	1.6836	1,851.5700	1.8516	9.979	0	0	388
2022/11/16	2040	04/05/2023	13.45	Put	Bond Future	1,018.3600	1.0184	1,133.8900	1.1339	11.345	0	0	486
2022/11/16	2040	04/05/2023	11.43	Call	Bond Future	3,314.5200	3.3145	3,134.3300	3.1343	(5.436)	0	0	0
2022/11/16	2040	04/05/2023	11.43	Put	Bond Future	4,601.3400	4.6013	4,922.6600	4.9227	6.983	0	0	0
2022/11/16	2040	04/05/2023	10.73	Put	Bond Future	7,515.7000	7.5157	7,918.2100	7.9182	5.356	0	0	0
2022/11/16	2040	04/05/2023			Bond Future	11.6354	83.1699	11.7168	82.6684	0.700	0.0000	0.0000	300
2022/11/16	2040	04/05/2023	13.45	Call	Bond Future	11,124.9000	11.1249	10,738.9200	10.7389	(3.470)	0	0	0
2022/11/16	2040	04/05/2023	11.42	Call	Bond Future	3,284.7000	3.2847	3,105.7900	3.1058	(5.447)	0	0	0
2022/11/16	2040	04/05/2023	11.42	Put	Bond Future	4,634.9800	4.6350	4,957.5800	4.9576	6.960	0	0	0
2022/11/16	2040	04/05/2023	11.48	Call	Bond Future	3,465.7700	3.4658	3,279.2000	3.2792	(5.383)	0	0	486
2022/11/16	2040	04/05/2023	11.48	Put	Bond Future	4,436.4100	4.4364	4,751.3500	4.7513	7.099	0	0	0
2022/11/16	2040	04/05/2023	10.73	Call	Bond Future	1,595.5800	1.5956	1,496.5800	1.4966	(6.205)	0	0	486
2022/11/16	2040	04/05/2023	10.92	Call	Bond Future	1,986.7600	1.9868	1,867.4700	1.8675	(6.004)	0	0	388
2022/11/16	2040	04/05/2023	10.92	Put	Bond Future	6,610.0700	6.6101	6,992.2900	6.9923	5.782	0	0	0
2022/11/16	2040	04/05/2023	11.41	Call	Bond Future	3,255.0000	3.2550	3,077.3600	3.0774	(5.457)	0	0	0
2022/11/16	2040	04/05/2023	11.41	Put	Bond Future	4,668.8300	4.6688	4,992.7000	4.9927	6.937	0	0	0
2022/11/16	2040	04/05/2023	10.17	Call	Bond Future	812.6700	0.8127	761.2700	0.7613	(6.325)	0	0	388
2022/11/16	2040	04/05/2023	10.17	Put	Bond Future	10,735.5500	10.7356	11,185.6600	11.1857	4.193	0	0	0
2022/11/16	2040	03/08/2023	12.23	Call	Bond Future	6,214.6200	6.2146	6,089.4800	6.0895	(2.014)	0	0	0
2022/11/16	2040	03/08/2023	12.23	Put	Bond Future	3,397.2100	3.3972	3,784.3500	3.7844	11.396	0	0	0
2022/11/16	2040	03/08/2023			Bond Future	11.7533	80.3319	11.8380	79.8196	0.721	0.0000	0.0000	0
2022/11/16	2040	03/08/2023	12.22	Call	Bond Future	6,178.7700	6.1788	6,054.5800	6.0546	(2.010)	0	0	0
2022/11/16	2040	03/08/2023	12.22	Put	Bond Future	3,418.8600	3.4189	3,806.9500	3.8069	11.351	0	0	0
2022/11/16	2040	03/08/2023	12.21	Call	Bond Future	6,142.7400	6.1427	6,019.7500	6.0198	(2.002)	0	0	0
2022/11/16	2040	03/08/2023	12.21	Put	Bond Future	3,440.3900	3.4404	3,829.6800	3.8297	11.315	0	0	0
2022/11/16	2040	02/11/2023	11.59	Call	Bond Future	3,959.6800	3.9597	4,030.4700	4.0305	1.788	0	0	0
2022/11/16	2040	02/11/2023	11.60	Put	Bond Future	5,571.2600	5.5713	6,164.7400	6.1647	10.653	0	0	0
2022/11/16	2040	02/11/2023	11.58	Call	Bond Future	3,931.1000	3.9311	4,002.1900	4.0022	1.808	0	0	0
2022/11/16	2040	02/11/2023	11.58	Put	Bond Future	5,637.5500	5.6375	6,231.9500	6.2320	10.544	0	0	0
2022/11/16	2040	02/11/2023			Bond Future	11.8605	81.9876	11.9484	81.4643	0.741	0.0000	0.0000	0
2022/11/16	2040	02/11/2023	11.59	Put	Bond Future	5,604.3200	5.6043	6,198.4200	6.1984	10.601	0	0	0
2022/11/16	2040	02/11/2023	11.60	Call	Bond Future	3,988.3500	3.9883	4,058.5200	4.0585	1.759	0	0	0
2022/11/16	2040	01/02/2024	12.34	Call	Bond Future	6,271.3800	6.2714	6,229.6200	6.2296	(0.666)	0	0	0
2022/11/16	2040	01/02/2024	12.34	Put	Bond Future	4,305.6500	4.3056	4,796.3300	4.7963	11.396	0	0	0
2022/11/16	2040	01/02/2024	12.33	Call	Bond Future	6,238.0200	6.2380	6,197.0400	6.1970	(0.657)	0	0	0
2022/11/16	2040	01/02/2024	12.33	Put	Bond Future	4,328.7200	4.3287	4,820.1800	4.8202	11.353	0	0	0
2022/11/16	2040	01/02/2024			Bond Future	11.9983	79.0357	12.0895	78.5033	0.760	0.0000	0.0000	0
2022/11/16	2040	01/02/2024	12.35	Call	Bond Future	6,305.1400	6.3051	6,262.2600	6.2623	(0.680)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/16	2040	01/02/2024	12.35	Put	Bond Future	4,283.0400	4.2830	4,772.6000	4.7726	11.430	0	0	0
2022/11/16	2044	02/02/2023	10.30	Call	Bond Future	324.7000	0.3247	275.6100	0.2756	(15.119)	0	0	2,840
2022/11/16	2044	02/02/2023	10.30	Put	Bond Future	8,590.5500	8.5905	9,078.4000	9.0784	5.679	0	0	0
2022/11/16	2044	02/02/2023	11.00	Call	Bond Future	1,301.8100	1.3018	1,187.3300	1.1873	(8.794)	0	0	2,840
2022/11/16	2044	02/02/2023	11.00	Put	Bond Future	4,494.9700	4.4950	4,917.4300	4.9174	9.399	0	0	0
2022/11/16	2044	02/02/2023	11.14	Call	Bond Future	1,637.4100	1.6374	1,504.4400	1.5044	(8.121)	0	0	0
2022/11/16	2044	02/02/2023	11.14	Put	Bond Future	3,874.2900	3.8743	4,278.2600	4.2783	10.427	0	0	0
2022/11/16	2044	02/02/2023	11.90	Call	Bond Future	4,242.0900	4.2421	3,968.0600	3.9681	(6.460)	0	0	0
2022/11/16	2044	02/02/2023	11.90	Put	Bond Future	1,597.2200	1.5972	1,860.1300	1.8601	16.460	0	0	0
2022/11/16	2044	02/02/2023	12.00	Call	Bond Future	4,661.4500	4.6614	4,368.4900	4.3685	(6.285)	0	0	0
2022/11/16	2044	02/02/2023	12.00	Put	Bond Future	1,411.0400	1.4110	1,655.0200	1.6550	17.291	0	0	4,000
2022/11/16	2044	02/02/2023	11.15	Call	Bond Future	1,663.2000	1.6632	1,528.8800	1.5289	(8.076)	0	0	0
2022/11/16	2044	02/02/2023	11.15	Put	Bond Future	3,832.4800	3.8325	4,235.1000	4.2351	10.505	0	0	0
2022/11/16	2044	02/02/2023	11.20	Put	Bond Future	3,628.0900	3.6281	4,023.7100	4.0237	10.904	0	0	0
2022/11/16	2044	02/02/2023			Bond Future	11.4785	78.6803	11.5621	78.1434	0.729	0.0000	0.0000	92,154
2022/11/16	2044	02/02/2023	11.16	Call	Bond Future	1,689.0900	1.6891	1,553.4100	1.5534	(8.033)	0	0	0
2022/11/16	2044	02/02/2023	11.16	Put	Bond Future	3,790.8600	3.7909	4,192.1200	4.1921	10.585	0	0	0
2022/11/16	2044	02/02/2023	11.20	Call	Bond Future	1,795.4000	1.7954	1,654.0800	1.6541	(7.871)	0	0	0
2022/11/16	2044	04/05/2023	11.42	Call	Bond Future	3,482.5800	3.4826	3,364.6400	3.3646	(3.387)	0	0	0
2022/11/16	2044	04/05/2023	11.42	Put	Bond Future	4,570.4600	4.5705	5,001.4000	5.0014	9.429	0	0	0
2022/11/16	2044	04/05/2023	11.75	Put	Bond Future	3,572.6000	3.5726	3,966.8700	3.9669	11.036	0	0	4,115
2022/11/16	2044	04/05/2023	11.41	Call	Bond Future	3,451.5000	3.4515	3,334.4800	3.3345	(3.390)	0	0	0
2022/11/16	2044	04/05/2023	11.41	Put	Bond Future	4,604.4200	4.6044	5,036.2800	5.0363	9.379	0	0	0
2022/11/16	2044	04/05/2023			Bond Future	11.5893	80.2097	11.6763	79.6608	0.750	0.0000	0.0000	0
2022/11/16	2044	04/05/2023	12.00	Call	Bond Future	5,498.9400	5.4989	5,310.0700	5.3101	(3.435)	0	0	0
2022/11/16	2044	04/05/2023	12.00	Put	Bond Future	2,961.6100	2.9616	3,321.6200	3.3216	12.156	0	0	4,115
2022/11/16	2044	04/05/2023	12.25	Call	Bond Future	6,468.4600	6.4685	6,244.9100	6.2449	(3.456)	0	0	0
2022/11/16	2044	04/05/2023	12.25	Put	Bond Future	2,453.6100	2.4536	2,778.9400	2.7789	13.259	0	0	1,500
2022/11/16	2044	04/05/2023	11.43	Call	Bond Future	3,513.5800	3.5136	3,394.9300	3.3949	(3.377)	0	0	0
2022/11/16	2044	04/05/2023	11.43	Put	Bond Future	4,536.5100	4.5365	4,966.7400	4.9667	9.484	0	0	0
2022/11/16	2044	04/05/2023	11.75	Call	Bond Future	4,582.1100	4.5821	4,427.5000	4.4275	(3.374)	0	0	0
2022/11/16	2044	03/08/2023	12.16	Call	Bond Future	6,369.4600	6.3695	6,136.0200	6.1360	(3.665)	0	0	0
2022/11/16	2044	03/08/2023	12.16	Put	Bond Future	3,574.3000	3.5743	3,901.4100	3.9014	9.152	0	0	0
2022/11/16	2044	03/08/2023	12.15	Call	Bond Future	6,332.8900	6.3329	6,100.3800	6.1004	(3.671)	0	0	0
2022/11/16	2044	03/08/2023	12.15	Put	Bond Future	3,596.5000	3.5965	3,924.5400	3.9245	9.121	0	0	0
2022/11/16	2044	03/08/2023			Bond Future	11.6985	77.4374	11.7888	76.8769	0.772	0.0000	0.0000	0
2022/11/16	2044	03/08/2023	12.17	Call	Bond Future	6,406.0900	6.4061	6,171.4700	6.1715	(3.662)	0	0	0
2022/11/16	2044	03/08/2023	12.17	Put	Bond Future	3,552.2400	3.5522	3,878.1700	3.8782	9.175	0	0	0
2022/11/16	2044	02/11/2023	11.57	Call	Bond Future	4,382.3600	4.3824	4,383.8600	4.3839	0.034	0	0	0
2022/11/16	2044	02/11/2023	11.57	Put	Bond Future	5,802.9400	5.8029	6,377.0000	6.3770	9.893	0	0	0
2022/11/16	2044	02/11/2023			Bond Future	11.7973	79.0336	11.8908	78.4610	0.793	0.0000	0.0000	0
2022/11/16	2044	02/11/2023	11.56	Call	Bond Future	4,352.7100	4.3527	4,354.3500	4.3544	0.038	0	0	0
2022/11/16	2044	02/11/2023	11.56	Put	Bond Future	5,836.7900	5.8368	6,410.9900	6.4110	9.838	0	0	0
2022/11/16	2044	02/11/2023	11.55	Call	Bond Future	4,322.8300	4.3228	4,325.2300	4.3252	0.056	0	0	0
2022/11/16	2044	02/11/2023	11.55	Put	Bond Future	5,870.5000	5.8705	6,445.4600	6.4455	9.794	0	0	0
2022/11/16	2044	01/02/2024	12.29	Call	Bond Future	6,739.7100	6.7397	6,565.2800	6.5653	(2.588)	0	0	0
2022/11/16	2044	01/02/2024	12.29	Put	Bond Future	4,581.6800	4.5817	4,989.9200	4.9899	8.910	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/16	2044	01/02/2024			Bond Future	11.9242	76.1508	12.0212	75.5681	0.814	0.0000	0.0000	0
2022/11/16	2044	01/02/2024	12.28	Call	Bond Future	6,705.3400	6.7053	6,532.0000	6.5320	(2.585)	0	0	0
2022/11/16	2044	01/02/2024	12.28	Put	Bond Future	4,604.9400	4.6049	5,014.2700	5.0143	8.889	0	0	0
2022/11/16	2044	01/02/2024	12.27	Call	Bond Future	6,671.0100	6.6710	6,498.7500	6.4988	(2.582)	0	0	0
2022/11/16	2044	01/02/2024	12.27	Put	Bond Future	4,628.3200	4.6283	5,038.7300	5.0387	8.867	0	0	0
2022/11/16	2046	02/02/2023			Bond Future	114.1705	114.1705	114.1673	114.1673	(0.003)	0.0000	0.0000	12,606
2022/11/16	2046	04/05/2023			Bond Future	114.3840	114.3840	114.3782	114.3782	(0.005)	0.0000	0.0000	4,935
2022/11/16	2046	03/08/2023			Bond Future	116.7062	116.7062	116.6994	116.6994	(0.006)	0.0000	0.0000	0
2022/11/16	2046	02/11/2023			Bond Future	117.0483	117.0483	117.0393	117.0393	(0.008)	0.0000	0.0000	0
2022/11/16	2046	01/02/2024			Bond Future	119.2959	119.2959	119.2879	119.2879	(0.007)	0.0000	0.0000	0
2022/11/16	2050	02/02/2023			Bond Future	113.8484	113.8484	112.2267	112.2267	(1.424)	0.0000	0.0000	9,301
2022/11/16	2050	04/05/2023			Bond Future	116.0864	116.0864	114.4307	114.4307	(1.426)	0.0000	0.0000	3,359
2022/11/16	2050	03/08/2023			Bond Future	116.2593	116.2593	114.5680	114.5680	(1.455)	0.0000	0.0000	0
2022/11/16	2050	02/11/2023			Bond Future	118.6785	118.6785	116.9517	116.9517	(1.455)	0.0000	0.0000	0
2022/11/16	2050	01/02/2024			Bond Future	118.7218	118.7218	116.9607	116.9607	(1.483)	0.0000	0.0000	0
2022/11/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/16	AL37	02/02/2023			Index Future	857.3230	857.3230	855.1810	855.1810	(0.250)	0.0000	0.0000	0
2022/11/16	AL37	04/05/2023			Index Future	873.9550	873.9550	871.7660	871.7660	(0.250)	0.0000	0.0000	0
2022/11/16	AL37	03/08/2023			Index Future	891.4840	891.4840	889.2490	889.2490	(0.251)	0.0000	0.0000	0
2022/11/16	AL37	02/11/2023			Index Future	909.8280	909.8280	907.5450	907.5450	(0.251)	0.0000	0.0000	0
2022/11/16	AL37	01/02/2024			Index Future	927.1340	927.1340	924.8110	924.8110	(0.251)	0.0000	0.0000	0
2022/11/16	AL7T	02/02/2023			Index Future	987.1650	987.1650	981.4130	981.4130	(0.583)	0.0000	0.0000	0
2022/11/16	AL7T	04/05/2023			Index Future	1,006.3150	1,006.3150	1,000.4460	1,000.4460	(0.583)	0.0000	0.0000	0
2022/11/16	AL7T	03/08/2023			Index Future	1,026.5000	1,026.5000	1,020.5100	1,020.5100	(0.584)	0.0000	0.0000	0
2022/11/16	AL7T	02/11/2023			Index Future	1,047.6210	1,047.6210	1,041.5060	1,041.5060	(0.584)	0.0000	0.0000	0
2022/11/16	AL7T	01/02/2024			Index Future	1,067.5480	1,067.5480	1,061.3200	1,061.3200	(0.583)	0.0000	0.0000	0
2022/11/16	ALBI	02/02/2023			Index Future	865.8440	865.8440	861.1170	861.1170	(0.546)	0.0000	0.0000	109
2022/11/16	ALBI	04/05/2023			Index Future	882.6410	882.6410	877.8170	877.8170	(0.547)	0.0000	0.0000	0
2022/11/16	ALBI	03/08/2023			Index Future	900.3450	900.3450	895.4220	895.4220	(0.547)	0.0000	0.0000	0
2022/11/16	ALBI	02/11/2023			Index Future	918.8700	918.8700	913.8450	913.8450	(0.547)	0.0000	0.0000	0
2022/11/16	ALBI	01/02/2024			Index Future	936.3480	936.3480	931.2300	931.2300	(0.547)	0.0000	0.0000	0
2022/11/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2022/11/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/11/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/16	CS23	25/01/2023			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
2022/11/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/16	ES33	02/02/2023			Bond Future	12.2427	75.2414	12.3299	74.8345	0.712	0.0000	0.0000	350
2022/11/16	ES33	04/05/2023			Bond Future	12.4065	72.9267	12.4978	72.5105	0.735	0.0000	0.0000	0
2022/11/16	ES33	03/08/2023			Bond Future	12.5665	74.4081	12.6617	73.9827	0.758	0.0000	0.0000	0
2022/11/16	ES33	02/11/2023			Bond Future	12.7296	72.1621	12.8290	71.7276	0.781	0.0000	0.0000	0
2022/11/16	ES33	01/02/2024			Bond Future	12.9333	73.5443	13.0371	73.1022	0.803	0.0000	0.0000	0
2022/11/16	ES42	02/02/2023			Bond Future	12.4758	73.6685	12.5533	73.2451	0.621	0.0000	0.0000	4,195
2022/11/16	ES42	04/05/2023			Bond Future	12.6241	70.8538	12.7050	70.4207	0.641	0.0000	0.0000	0
2022/11/16	ES42	03/08/2023			Bond Future	12.7648	72.2937	12.8490	71.8513	0.659	0.0000	0.0000	0
2022/11/16	ES42	02/11/2023			Bond Future	12.9077	69.5362	12.9954	69.0842	0.679	0.0000	0.0000	0
2022/11/16	ES42	01/02/2024			Bond Future	13.0768	70.8660	13.1679	70.4061	0.697	0.0000	0.0000	0
2022/11/16	GOVI	02/02/2023	850.82	Call	GOVI	28,080.0000	2.8080	0.0000	0.0000	(100.000)	0	0	0
2022/11/16	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	18,880.0000	1.8880	100.000	0	0	0
2022/11/16	GOVI	02/02/2023	850.83	Call	GOVI	27,980.0000	2.7980	0.0000	0.0000	(100.000)	0	0	0
2022/11/16	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	18,980.0000	1.8980	100.000	0	0	0
2022/11/16	GOVI	02/02/2023			GOVI	853.6280	853.6280	848.9320	848.9320	(0.550)	0.0000	0.0000	835
2022/11/16	GOVI	02/02/2023	850.84	Call	GOVI	27,880.0000	2.7880	0.0000	0.0000	(100.000)	0	0	0
2022/11/16	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	19,080.0000	1.9080	100.000	0	0	0
2022/11/16	GOVI	04/05/2023	852.86	Call	GOVI	173,280.0000	17.3280	125,360.0000	12.5360	(27.655)	0	0	0
2022/11/16	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/16	GOVI	04/05/2023	852.87	Call	GOVI	173,180.0000	17.3180	125,260.0000	12.5260	(27.671)	0	0	0
2022/11/16	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/16	GOVI	04/05/2023			GOVI	870.1880	870.1880	865.3960	865.3960	(0.551)	0.0000	0.0000	0
2022/11/16	GOVI	04/05/2023	852.88	Call	GOVI	173,080.0000	17.3080	125,160.0000	12.5160	(27.687)	0	0	0
2022/11/16	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/16	GOVI	03/08/2023	837.21	Call	GOVI	504,320.0000	50.4320	455,420.0000	45.5420	(9.696)	0	0	0
2022/11/16	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/16	GOVI	03/08/2023	837.22	Call	GOVI	504,220.0000	50.4220	455,320.0000	45.5320	(9.698)	0	0	0
2022/11/16	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/16	GOVI	03/08/2023			GOVI	887.6420	887.6420	882.7520	882.7520	(0.551)	0.0000	0.0000	0
2022/11/16	GOVI	03/08/2023	837.23	Call	GOVI	504,120.0000	50.4120	455,220.0000	45.5220	(9.700)	0	0	0
2022/11/16	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/16	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/16	GOVI	02/11/2023	885.82	Call	GOVI	200,870.0000	20.0870	150,940.0000	15.0940	(24.857)	0	0	0
2022/11/16	GOVI	02/11/2023			GOVI	905.9070	905.9070	900.9140	900.9140	(0.551)	0.0000	0.0000	0
2022/11/16	GOVI	02/11/2023	885.80	Call	GOVI	201,070.0000	20.1070	151,140.0000	15.1140	(24.832)	0	0	0
2022/11/16	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/16	GOVI	02/11/2023	885.81	Call	GOVI	200,970.0000	20.0970	151,040.0000	15.1040	(24.845)	0	0	0
2022/11/16	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/16	GOVI	01/02/2024	880.00	Call	GOVI	431,380.0000	43.1380	380,530.0000	38.0530	(11.788)	0	0	0
2022/11/16	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/16	GOVI	01/02/2024			GOVI	923.1380	923.1380	918.0530	918.0530	(0.551)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/16	GOVI	01/02/2024	879.98	Call	GOVI	431,580.0000	43.1580	380,730.0000	38.0730	(11.782)	0	0	0
2022/11/16	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/16	GOVI	01/02/2024	879.99	Call	GOVI	431,480.0000	43.1480	380,630.0000	38.0630	(11.785)	0	0	0
2022/11/16	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/11/16	IGOV	02/02/2023			Index Future	322.1540	322.1540	321.1890	321.1890	(0.300)	0.0000	0.0000	662
2022/11/16	IGOV	04/05/2023			Index Future	328.4820	328.4820	327.4950	327.4950	(0.300)	0.0000	0.0000	16
2022/11/16	IGOV	03/08/2023			Index Future	335.1460	335.1460	334.1390	334.1390	(0.300)	0.0000	0.0000	0
2022/11/16	IGOV	02/11/2023			Index Future	342.1170	342.1170	341.0880	341.0880	(0.301)	0.0000	0.0000	0
2022/11/16	IGOV	01/02/2024			Index Future	348.6980	348.6980	347.6500	347.6500	(0.301)	0.0000	0.0000	0
2022/11/16	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/11/16	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/11/16	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/11/16	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/11/16	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/11/16	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/11/16	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/11/16	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/11/16	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/11/16	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/11/16	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/11/16	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/11/16	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/11/16	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/11/16	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/11/16	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/11/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/11/16	JBAF	16/11/2022			Jibar Tradeable Future	6.6200	93.3800	6.6250	93.3750	0.076	0.0000	0.0000	0
2022/11/16	JBAF	21/12/2022			Jibar Tradeable Future	7.1150	92.8850	7.1350	92.8650	0.281	0.0000	0.0000	68
2022/11/16	JBAF	18/01/2023			Jibar Tradeable Future	7.1450	92.8550	7.1900	92.8100	0.630	0.0000	0.0000	0
2022/11/16	JBAF	15/02/2023			Jibar Tradeable Future	7.4300	92.5700	7.5200	92.4800	1.211	0.0000	0.0000	0
2022/11/16	JBAF	15/03/2023			Jibar Tradeable Future	7.4600	92.5400	7.5650	92.4350	1.408	0.0000	0.0000	0
2022/11/16	JBAF	19/04/2023			Jibar Tradeable Future	7.5700	92.4300	7.6700	92.3300	1.321	0.0000	0.0000	0
2022/11/16	JBAF	21/06/2023			Jibar Tradeable Future	7.6450	92.3550	7.7500	92.2500	1.373	0.0000	0.0000	0
2022/11/16	JBAF	20/09/2023			Jibar Tradeable Future	7.7100	92.2900	7.8250	92.1750	1.492	0.0000	0.0000	75
2022/11/16	JBAF	20/12/2023			Jibar Tradeable Future	7.7600	92.2400	7.9050	92.0950	1.869	0.0000	0.0000	272
2022/11/16	JBAF	20/03/2024			Jibar Tradeable Future	7.8200	92.1800	7.9500	92.0500	1.662	0.0000	0.0000	0
2022/11/16	JBAF	19/06/2024			Jibar Tradeable Future	7.7550	92.2450	7.9000	92.1000	1.870	0.0000	0.0000	0
2022/11/16	JBAF	18/09/2024			Jibar Tradeable Future	7.8000	92.2000	7.9350	92.0650	1.731	0.0000	0.0000	0
2022/11/16	R035	02/02/2023	9.81	Call	Bond Future	159.0100	0.1590	122.8400	0.1228	(22.747)	0	0	582

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/16	R035	02/02/2023	9.81	Put	Bond Future	9,086.9700	9.0870	9,619.2500	9.6192	5.858	0	0	0
2022/11/16	R035	02/02/2023	9.85	Call	Bond Future	175.5300	0.1755	136.0600	0.1361	(22.486)	0	0	0
2022/11/16	R035	02/02/2023	9.89	Call	Bond Future	193.4000	0.1934	150.4500	0.1504	(22.208)	0	0	388
2022/11/16	R035	02/02/2023	9.89	Put	Bond Future	8,590.4800	8.5905	9,115.9800	9.1160	6.117	0	0	0
2022/11/16	R035	02/02/2023	11.94	Call	Bond Future	4,884.7700	4.8848	4,512.0800	4.5121	(7.630)	0	0	0
2022/11/16	R035	02/02/2023	13.22	Put	Bond Future	177.8000	0.1778	225.7700	0.2258	26.980	0	0	976
2022/11/16	R035	02/02/2023	10.88	Call	Bond Future	1,390.8900	1.3909	1,228.9100	1.2289	(11.646)	0	0	0
2022/11/16	R035	02/02/2023	10.88	Put	Bond Future	3,553.7400	3.5537	3,960.2100	3.9602	11.438	0	0	0
2022/11/16	R035	02/02/2023	10.66	Call	Bond Future	955.0500	0.9550	830.9400	0.8309	(12.995)	0	0	0
2022/11/16	R035	02/02/2023	10.66	Put	Bond Future	4,451.3400	4.4513	4,895.6800	4.8957	9.982	0	0	582
2022/11/16	R035	02/02/2023	10.30	Put	Bond Future	6,219.0900	6.2191	6,700.2600	6.7003	7.737	0	0	0
2022/11/16	R035	02/02/2023	10.60	Call	Bond Future	854.0100	0.8540	740.9500	0.7409	(13.239)	0	0	0
2022/11/16	R035	02/02/2023	10.60	Put	Bond Future	4,718.9800	4.7190	5,174.3700	5.1744	9.650	0	0	0
2022/11/16	R035	02/02/2023	10.64	Put	Bond Future	4,539.5200	4.5395	4,987.5500	4.9875	9.870	0	0	0
2022/11/16	R035	02/02/2023			Bond Future	11.2472	88.4561	11.3459	87.8876	0.878	0.0000	0.0000	165,775
2022/11/16	R035	02/02/2023	9.85	Put	Bond Future	8,837.5300	8.8375	9,366.5100	9.3665	5.986	0	0	0
2022/11/16	R035	02/02/2023	11.94	Put	Bond Future	1,008.3800	1.0084	1,204.1400	1.2041	19.413	0	0	0
2022/11/16	R035	02/02/2023	11.98	Call	Bond Future	5,049.9100	5.0499	4,670.1700	4.6702	(7.520)	0	0	0
2022/11/16	R035	02/02/2023	11.98	Put	Bond Future	957.5300	0.9575	1,146.2400	1.1462	19.708	0	0	388
2022/11/16	R035	02/02/2023	13.22	Call	Bond Future	10,572.0600	10.5721	10,051.5800	10.0516	(4.923)	0	0	0
2022/11/16	R035	02/02/2023	11.05	Call	Bond Future	1,801.6100	1.8016	1,610.1400	1.6101	(10.628)	0	0	976
2022/11/16	R035	02/02/2023	11.05	Put	Bond Future	2,953.5400	2.9535	3,330.5200	3.3305	12.764	0	0	0
2022/11/16	R035	02/02/2023	11.06	Call	Bond Future	1,828.1100	1.8281	1,634.6200	1.6346	(10.584)	0	0	0
2022/11/16	R035	02/02/2023	11.06	Put	Bond Future	2,921.0900	2.9211	3,296.0500	3.2961	12.836	0	0	582
2022/11/16	R035	02/02/2023	10.86	Call	Bond Future	1,346.9800	1.3470	1,188.2300	1.1882	(11.786)	0	0	0
2022/11/16	R035	02/02/2023	10.86	Put	Bond Future	3,629.8700	3.6299	4,039.5700	4.0396	11.287	0	0	0
2022/11/16	R035	02/02/2023	10.87	Call	Bond Future	1,368.9000	1.3689	1,208.5400	1.2085	(11.715)	0	0	0
2022/11/16	R035	02/02/2023	10.87	Put	Bond Future	3,591.7400	3.5917	3,999.8300	3.9998	11.362	0	0	0
2022/11/16	R035	02/02/2023	10.30	Call	Bond Future	477.7700	0.4778	390.4900	0.3905	(18.268)	0	0	976
2022/11/16	R035	02/02/2023	10.64	Call	Bond Future	920.5800	0.9206	800.1600	0.8002	(13.081)	0	0	388
2022/11/16	R035	04/05/2023	11.22	Put	Bond Future	4,001.4300	4.0014	4,401.8500	4.4019	10.007	0	0	0
2022/11/16	R035	04/05/2023	12.46	Call	Bond Future	7,445.7600	7.4458	7,095.9600	7.0960	(4.698)	0	0	0
2022/11/16	R035	04/05/2023	12.46	Put	Bond Future	1,561.9300	1.5619	1,793.2500	1.7932	14.810	0	0	388
2022/11/16	R035	04/05/2023	13.18	Call	Bond Future	10,333.8300	10.3338	9,905.9600	9.9060	(4.140)	0	0	0
2022/11/16	R035	04/05/2023	13.18	Put	Bond Future	888.8700	0.8889	1,042.1200	1.0421	17.241	0	0	491
2022/11/16	R035	04/05/2023	11.17	Call	Bond Future	3,016.3700	3.0164	2,841.3300	2.8413	(5.803)	0	0	491
2022/11/16	R035	04/05/2023	11.20	Call	Bond Future	3,099.4800	3.0995	2,921.0000	2.9210	(5.758)	0	0	0
2022/11/16	R035	04/05/2023	11.21	Call	Bond Future	3,127.2800	3.1273	2,947.8000	2.9478	(5.739)	0	0	0
2022/11/16	R035	04/05/2023	10.60	Call	Bond Future	1,685.8100	1.6858	1,569.3400	1.5693	(6.909)	0	0	388
2022/11/16	R035	04/05/2023	10.60	Put	Bond Future	6,207.7200	6.2077	6,672.3700	6.6724	7.485	0	0	0
2022/11/16	R035	04/05/2023			Bond Future	11.3681	85.6712	11.4710	85.0901	0.906	0.0000	0.0000	0
2022/11/16	R035	04/05/2023	11.22	Call	Bond Future	3,155.4300	3.1554	2,974.7300	2.9747	(5.727)	0	0	0
2022/11/16	R035	04/05/2023	11.17	Put	Bond Future	4,150.7600	4.1508	4,556.8400	4.5568	9.783	0	0	0
2022/11/16	R035	04/05/2023	11.20	Put	Bond Future	4,060.6700	4.0607	4,463.3100	4.4633	9.916	0	0	0
2022/11/16	R035	04/05/2023	11.21	Put	Bond Future	4,030.8500	4.0308	4,432.4900	4.4325	9.964	0	0	0
2022/11/16	R035	04/05/2023	9.85	Call	Bond Future	687.2500	0.6872	610.9500	0.6109	(11.102)	0	0	388
2022/11/16	R035	04/05/2023	9.85	Put	Bond Future	9,960.5800	9.9606	10,465.4000	10.4654	5.068	0	0	0
2022/11/16	R035	04/05/2023	10.42	Call	Bond Future	1,373.7200	1.3737	1,264.8400	1.2648	(7.926)	0	0	491

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/16	R035	04/05/2023	10.42	Put	Bond Future	7,004.6400	7.0046	7,476.8800	7.4769	6.742	0	0	0
2022/11/16	R035	03/08/2023	12.00	Call	Bond Future	5,790.7500	5.7908	5,563.3800	5.5634	(3.926)	0	0	0
2022/11/16	R035	03/08/2023	12.00	Put	Bond Future	2,994.3700	2.9944	3,360.5600	3.3606	12.229	0	0	0
2022/11/16	R035	03/08/2023			Bond Future	11.4851	87.3915	11.5923	86.7979	0.934	0.0000	0.0000	0
2022/11/16	R035	03/08/2023	11.98	Call	Bond Future	5,723.0200	5.7230	5,498.2600	5.4983	(3.927)	0	0	0
2022/11/16	R035	03/08/2023	11.98	Put	Bond Future	3,032.7500	3.0327	3,401.5500	3.4015	12.161	0	0	0
2022/11/16	R035	03/08/2023	11.99	Call	Bond Future	5,756.7200	5.7567	5,530.6500	5.5307	(3.927)	0	0	0
2022/11/16	R035	03/08/2023	11.99	Put	Bond Future	3,013.3700	3.0134	3,380.8600	3.3809	12.195	0	0	0
2022/11/16	R035	02/11/2023	11.41	Call	Bond Future	3,578.8400	3.5788	3,519.9100	3.5199	(1.647)	0	0	0
2022/11/16	R035	02/11/2023	11.41	Put	Bond Future	4,645.4400	4.6454	5,192.7200	5.1927	11.781	0	0	0
2022/11/16	R035	02/11/2023	11.42	Call	Bond Future	3,605.6900	3.6057	3,545.8700	3.5459	(1.659)	0	0	0
2022/11/16	R035	02/11/2023	11.42	Put	Bond Future	4,616.7800	4.6168	5,163.1700	5.1632	11.835	0	0	0
2022/11/16	R035	02/11/2023			Bond Future	11.6038	84.6865	11.7155	84.0802	0.963	0.0000	0.0000	0
2022/11/16	R035	02/11/2023	11.43	Call	Bond Future	3,632.6400	3.6326	3,571.9300	3.5719	(1.671)	0	0	0
2022/11/16	R035	02/11/2023	11.43	Put	Bond Future	4,588.2600	4.5883	5,133.7600	5.1338	11.889	0	0	0
2022/11/16	R035	01/02/2024	12.18	Put	Bond Future	3,613.7200	3.6137	4,028.8700	4.0289	11.488	0	0	0
2022/11/16	R035	01/02/2024	12.19	Call	Bond Future	5,849.4500	5.8495	5,646.5000	5.6465	(3.470)	0	0	0
2022/11/16	R035	01/02/2024	12.19	Put	Bond Future	3,594.2600	3.5943	4,008.2100	4.0082	11.517	0	0	0
2022/11/16	R035	01/02/2024			Bond Future	11.7586	86.2911	11.8749	85.6742	0.989	0.0000	0.0000	0
2022/11/16	R035	01/02/2024	12.18	Call	Bond Future	5,817.6200	5.8176	5,615.8700	5.6159	(3.468)	0	0	0
2022/11/16	R035	01/02/2024	12.20	Call	Bond Future	5,880.9700	5.8810	5,677.1800	5.6772	(3.465)	0	0	0
2022/11/16	R035	01/02/2024	12.20	Put	Bond Future	3,574.5500	3.5745	3,987.6600	3.9877	11.557	0	0	0
2022/11/16	R186	02/02/2023	8.32	Call	Bond Future	652.9000	0.6529	534.3300	0.5343	(18.161)	0	0	0
2022/11/16	R186	02/02/2023	8.32	Put	Bond Future	1,978.3400	1.9783	2,132.6600	2.1327	7.800	0	0	0
2022/11/16	R186	02/02/2023	8.33	Call	Bond Future	663.8100	0.6638	544.8300	0.5448	(17.924)	0	0	0
2022/11/16	R186	02/02/2023	8.33	Put	Bond Future	1,955.3100	1.9553	2,109.2200	2.1092	7.871	0	0	0
2022/11/16	R186	02/02/2023			Bond Future	8.7135	107.1245	8.7953	106.8516	0.939	0.0000	0.0000	78,056
2022/11/16	R186	02/02/2023	8.34	Call	Bond Future	675.0400	0.6750	555.4700	0.5555	(17.713)	0	0	0
2022/11/16	R186	02/02/2023	8.34	Put	Bond Future	1,932.6100	1.9326	2,085.9300	2.0859	7.933	0	0	0
2022/11/16	R186	04/05/2023	8.83	Put	Bond Future	1,501.1800	1.5012	1,692.6900	1.6927	12.757	0	0	0
2022/11/16	R186	04/05/2023	8.84	Call	Bond Future	1,656.6800	1.6567	1,567.3200	1.5673	(5.394)	0	0	0
2022/11/16	R186	04/05/2023			Bond Future	8.7860	109.2051	8.8753	108.9248	1.017	0.0000	0.0000	12,188
2022/11/16	R186	04/05/2023	8.82	Call	Bond Future	1,622.5000	1.6225	1,534.6100	1.5346	(5.417)	0	0	0
2022/11/16	R186	04/05/2023	8.82	Put	Bond Future	1,515.5200	1.5155	1,707.9200	1.7079	12.695	0	0	0
2022/11/16	R186	04/05/2023	8.83	Call	Bond Future	1,639.5500	1.6396	1,550.7700	1.5508	(5.415)	0	0	0
2022/11/16	R186	04/05/2023	8.84	Put	Bond Future	1,486.9400	1.4869	1,677.8700	1.6779	12.840	0	0	0
2022/11/16	R186	03/08/2023	9.73	Put	Bond Future	968.9700	0.9690	1,145.2500	1.1453	18.193	0	0	0
2022/11/16	R186	03/08/2023	9.74	Call	Bond Future	3,562.1900	3.5622	3,451.1400	3.4511	(3.117)	0	0	0
2022/11/16	R186	03/08/2023	9.74	Put	Bond Future	961.6300	0.9616	1,137.4700	1.1375	18.286	0	0	0
2022/11/16	R186	03/08/2023			Bond Future	8.8433	106.0926	8.9408	105.8057	1.103	0.0000	0.0000	0
2022/11/16	R186	03/08/2023	9.73	Call	Bond Future	3,540.9800	3.5410	3,430.3700	3.4304	(3.124)	0	0	0
2022/11/16	R186	03/08/2023	9.75	Call	Bond Future	3,583.7500	3.5838	3,471.9500	3.4719	(3.120)	0	0	0
2022/11/16	R186	03/08/2023	9.75	Put	Bond Future	954.6500	0.9547	1,129.7400	1.1297	18.341	0	0	0
2022/11/16	R186	02/11/2023	9.40	Call	Bond Future	2,738.1100	2.7381	2,634.5900	2.6346	(3.781)	0	0	0
2022/11/16	R186	02/11/2023	9.40	Put	Bond Future	1,341.7100	1.3417	1,531.5700	1.5316	14.151	0	0	0
2022/11/16	R186	02/11/2023	9.15	Call	Bond Future	2,292.2300	2.2922	2,204.4400	2.2044	(3.830)	0	0	1,715
2022/11/16	R186	02/11/2023			Bond Future	8.8875	108.2782	8.9945	107.9848	1.203	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/16	R186	02/11/2023	10.42	Call	Bond Future	4,811.4300	4.8114	4,635.8700	4.6359	(3.649)	0	0	0
2022/11/16	R186	02/11/2023	10.42	Put	Bond Future	705.0400	0.7050	822.8600	0.8229	16.711	0	0	1,715
2022/11/16	R186	02/11/2023	9.15	Put	Bond Future	1,574.0700	1.5741	1,779.6600	1.7797	13.061	0	0	0
2022/11/16	R186	02/11/2023	9.38	Call	Bond Future	2,701.1600	2.7012	2,599.0300	2.5990	(3.781)	0	0	0
2022/11/16	R186	02/11/2023	9.38	Put	Bond Future	1,358.8100	1.3588	1,550.0600	1.5501	14.075	0	0	0
2022/11/16	R186	02/11/2023	9.39	Call	Bond Future	2,719.4100	2.7194	2,616.5800	2.6166	(3.781)	0	0	0
2022/11/16	R186	02/11/2023	9.39	Put	Bond Future	1,350.0300	1.3500	1,540.5800	1.5406	14.115	0	0	0
2022/11/16	R186	01/02/2024	9.51	Call	Bond Future	2,742.8400	2.7428	2,680.1100	2.6801	(2.287)	0	0	0
2022/11/16	R186	01/02/2024	9.52	Put	Bond Future	1,469.6600	1.4697	1,704.1400	1.7041	15.955	0	0	0
2022/11/16	R186	01/02/2024	9.50	Call	Bond Future	2,725.9300	2.7259	2,663.8500	2.6638	(2.277)	0	0	0
2022/11/16	R186	01/02/2024			Bond Future	9.0084	105.0280	9.1258	104.7301	1.303	0.0000	0.0000	0
2022/11/16	R186	01/02/2024	9.51	Put	Bond Future	1,477.7200	1.4777	1,712.8600	1.7129	15.912	0	0	0
2022/11/16	R186	01/02/2024	9.52	Call	Bond Future	2,759.8000	2.7598	2,696.4100	2.6964	(2.297)	0	0	0
2022/11/16	R186	01/02/2024	9.50	Put	Bond Future	1,485.8400	1.4858	1,721.6300	1.7216	15.869	0	0	0
2022/11/16	R197	02/02/2023			Bond Future	329.5774	329.5774	329.5442	329.5442	(0.010)	0.0000	0.0000	977
2022/11/16	R197	04/05/2023			Bond Future	336.0556	336.0556	336.0156	336.0156	(0.012)	0.0000	0.0000	0
2022/11/16	R197	03/08/2023			Bond Future	333.8012	333.8012	333.7536	333.7536	(0.014)	0.0000	0.0000	0
2022/11/16	R197	02/11/2023			Bond Future	340.7479	340.7479	340.6977	340.6977	(0.015)	0.0000	0.0000	0
2022/11/16	R202	02/02/2023			Bond Future	246.4030	246.4030	251.0865	251.0865	1.901	0.0000	0.0000	5,970
2022/11/16	R202	04/05/2023			Bond Future	251.2461	251.2461	256.0169	256.0169	1.899	0.0000	0.0000	0
2022/11/16	R202	03/08/2023			Bond Future	251.5250	251.5250	256.3885	256.3885	1.934	0.0000	0.0000	0
2022/11/16	R202	02/11/2023			Bond Future	256.7588	256.7588	261.7222	261.7222	1.933	0.0000	0.0000	0
2022/11/16	R202	01/02/2024			Bond Future	256.7485	256.7485	261.8055	261.8055	1.970	0.0000	0.0000	0
2022/11/16	R209	02/02/2023	10.78	Call	Bond Future	1,027.8900	1.0279	915.9000	0.9159	(10.895)	0	0	0
2022/11/16	R209	02/02/2023	10.79	Call	Bond Future	1,045.4800	1.0455	932.2400	0.9322	(10.831)	0	0	0
2022/11/16	R209	02/02/2023	10.80	Put	Bond Future	3,409.2800	3.4093	3,742.8500	3.7429	9.784	0	0	0
2022/11/16	R209	02/02/2023			Bond Future	11.2507	68.3128	11.3393	67.8648	0.788	0.0000	0.0000	24,588
2022/11/16	R209	02/02/2023	10.78	Put	Bond Future	3,480.7100	3.4807	3,816.7600	3.8168	9.655	0	0	0
2022/11/16	R209	02/02/2023	10.79	Put	Bond Future	3,444.8700	3.4449	3,779.6700	3.7797	9.719	0	0	0
2022/11/16	R209	02/02/2023	10.80	Call	Bond Future	1,063.2500	1.0633	948.7800	0.9488	(10.766)	0	0	0
2022/11/16	R209	04/05/2023	11.10	Call	Bond Future	2,497.3000	2.4973	2,373.7800	2.3738	(4.946)	0	0	0
2022/11/16	R209	04/05/2023	11.10	Put	Bond Future	3,819.3900	3.8194	4,153.8900	4.1539	8.758	0	0	0
2022/11/16	R209	04/05/2023	10.00	Call	Bond Future	737.7800	0.7378	667.2500	0.6672	(9.560)	0	0	1,000
2022/11/16	R209	04/05/2023	10.00	Put	Bond Future	8,059.8300	8.0598	8,447.3200	8.4473	4.808	0	0	0
2022/11/16	R209	04/05/2023	11.09	Call	Bond Future	2,473.9400	2.4739	2,351.2000	2.3512	(4.961)	0	0	0
2022/11/16	R209	04/05/2023	11.09	Put	Bond Future	3,847.4600	3.8475	4,182.7400	4.1827	8.714	0	0	0
2022/11/16	R209	04/05/2023			Bond Future	11.3608	66.4880	11.4529	66.0299	0.810	0.0000	0.0000	2,510
2022/11/16	R209	04/05/2023	11.11	Call	Bond Future	2,520.7700	2.5208	2,396.2900	2.3963	(4.938)	0	0	0
2022/11/16	R209	04/05/2023	11.11	Put	Bond Future	3,791.5000	3.7915	4,125.0400	4.1250	8.797	0	0	0
2022/11/16	R209	04/05/2023	12.50	Call	Bond Future	6,674.6600	6.6747	6,400.6400	6.4006	(4.105)	0	0	0
2022/11/16	R209	04/05/2023	12.50	Put	Bond Future	1,308.8600	1.3089	1,492.8600	1.4929	14.058	0	0	8,500
2022/11/16	R209	04/05/2023	11.00	Call	Bond Future	2,268.4400	2.2684	2,154.0200	2.1540	(5.044)	0	0	0
2022/11/16	R209	04/05/2023	11.00	Put	Bond Future	4,107.2400	4.1072	4,450.8400	4.4508	8.366	0	0	6,250
2022/11/16	R209	03/08/2023	11.93	Call	Bond Future	4,937.5400	4.9375	4,776.9700	4.7770	(3.252)	0	0	0
2022/11/16	R209	03/08/2023	11.94	Call	Bond Future	4,967.0200	4.9670	4,805.3900	4.8054	(3.254)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/16	R209	03/08/2023	11.95	Put	Bond Future	2,668.9900	2.6690	2,974.2800	2.9743	11.438	0	0	0
2022/11/16	R209	03/08/2023			Bond Future	11.4652	67.8232	11.5607	67.3554	0.833	0.0000	0.0000	0
2022/11/16	R209	03/08/2023	11.93	Put	Bond Future	2,703.6900	2.7037	3,010.8800	3.0109	11.362	0	0	0
2022/11/16	R209	03/08/2023	11.94	Put	Bond Future	2,686.2800	2.6863	2,992.4100	2.9924	11.396	0	0	0
2022/11/16	R209	03/08/2023	11.95	Call	Bond Future	4,996.5600	4.9966	4,834.0900	4.8341	(3.252)	0	0	0
2022/11/16	R209	02/11/2023	11.33	Call	Bond Future	3,061.1900	3.0612	3,040.2900	3.0403	(0.683)	0	0	0
2022/11/16	R209	02/11/2023	11.33	Put	Bond Future	4,228.1600	4.2282	4,685.0300	4.6850	10.805	0	0	0
2022/11/16	R209	02/11/2023	11.34	Call	Bond Future	3,084.5300	3.0845	3,062.9400	3.0629	(0.700)	0	0	0
2022/11/16	R209	02/11/2023	11.34	Put	Bond Future	4,201.8300	4.2018	4,658.0100	4.6580	10.857	0	0	0
2022/11/16	R209	02/11/2023			Bond Future	11.5677	66.0684	11.6667	65.5907	0.856	0.0000	0.0000	0
2022/11/16	R209	02/11/2023	11.35	Call	Bond Future	3,107.9500	3.1080	3,085.9200	3.0859	(0.709)	0	0	0
2022/11/16	R209	02/11/2023	11.35	Put	Bond Future	4,175.6300	4.1756	4,631.3700	4.6314	10.914	0	0	0
2022/11/16	R209	01/02/2024	12.13	Put	Bond Future	3,149.6200	3.1496	3,492.7700	3.4928	10.895	0	0	0
2022/11/16	R209	01/02/2024	12.14	Call	Bond Future	5,194.5500	5.1946	5,050.8200	5.0508	(2.767)	0	0	0
2022/11/16	R209	01/02/2024	12.14	Put	Bond Future	3,131.8900	3.1319	3,474.3400	3.4743	10.934	0	0	0
2022/11/16	R209	01/02/2024			Bond Future	11.6973	67.3201	11.7999	66.8339	0.877	0.0000	0.0000	0
2022/11/16	R209	01/02/2024	12.12	Call	Bond Future	5,138.6100	5.1386	4,996.5600	4.9966	(2.764)	0	0	0
2022/11/16	R209	01/02/2024	12.12	Put	Bond Future	3,167.1700	3.1672	3,511.3000	3.5113	10.866	0	0	0
2022/11/16	R209	01/02/2024	12.13	Call	Bond Future	5,166.7000	5.1667	5,023.6700	5.0237	(2.768)	0	0	0
2022/11/16	R210	02/02/2023			Bond Future	228.5287	228.5287	227.7133	227.7133	(0.357)	0.0000	0.0000	372
2022/11/16	R210	04/05/2023			Bond Future	229.9423	229.9423	229.1059	229.1059	(0.364)	0.0000	0.0000	0
2022/11/16	R210	03/08/2023			Bond Future	234.6103	234.6103	233.7550	233.7550	(0.365)	0.0000	0.0000	0
2022/11/16	R210	02/11/2023			Bond Future	236.3289	236.3289	235.4525	235.4525	(0.371)	0.0000	0.0000	0
2022/11/16	R210	01/02/2024			Bond Future	240.8685	240.8685	239.9774	239.9774	(0.370)	0.0000	0.0000	0
2022/11/16	R213	02/02/2023	10.01	Call	Bond Future	572.7400	0.5727	444.3100	0.4443	(22.424)	0	0	0
2022/11/16	R213	02/02/2023	10.43	Put	Bond Future	2,460.8500	2.4609	2,753.0200	2.7530	11.873	0	0	0
2022/11/16	R213	02/02/2023	12.20	Call	Bond Future	6,793.1400	6.7931	6,383.1400	6.3831	(6.036)	0	0	0
2022/11/16	R213	02/02/2023	12.20	Put	Bond Future	230.2500	0.2302	299.7400	0.2997	30.180	0	0	912
2022/11/16	R213	02/02/2023	10.22	Put	Bond Future	3,102.7700	3.1028	3,420.4900	3.4205	10.240	0	0	0
2022/11/16	R213	02/02/2023	10.23	Call	Bond Future	864.9600	0.8650	701.4600	0.7015	(18.903)	0	0	0
2022/11/16	R213	02/02/2023	10.35	Call	Bond Future	1,060.0300	1.0600	881.6700	0.8817	(16.826)	0	0	0
2022/11/16	R213	02/02/2023	10.35	Put	Bond Future	2,694.1900	2.6942	2,995.3200	2.9953	11.177	0	0	476
2022/11/16	R213	02/02/2023			Bond Future	10.6994	83.4371	10.8036	82.9576	0.974	0.0000	0.0000	37,918
2022/11/16	R213	02/02/2023	9.16	Call	Bond Future	98.7900	0.0988	54.2600	0.0543	(45.075)	0	0	476
2022/11/16	R213	02/02/2023	9.16	Put	Bond Future	7,625.1000	7.6251	8,060.0600	8.0601	5.704	0	0	0
2022/11/16	R213	02/02/2023	10.01	Put	Bond Future	3,837.8900	3.8379	4,188.9500	4.1889	9.147	0	0	476
2022/11/16	R213	02/02/2023	10.21	Call	Bond Future	834.9700	0.8350	674.6600	0.6747	(19.199)	0	0	0
2022/11/16	R213	02/02/2023	10.21	Put	Bond Future	3,135.7800	3.1358	3,454.9600	3.4550	10.179	0	0	0
2022/11/16	R213	02/02/2023	10.43	Call	Bond Future	1,204.5700	1.2046	1,017.2500	1.0172	(15.551)	0	0	912
2022/11/16	R213	02/02/2023	10.22	Call	Bond Future	849.8100	0.8498	688.0400	0.6880	(19.036)	0	0	0
2022/11/16	R213	02/02/2023	10.23	Put	Bond Future	3,070.1100	3.0701	3,386.1000	3.3861	10.292	0	0	0
2022/11/16	R213	04/05/2023	10.75	Call	Bond Future	2,555.4900	2.5555	2,420.1500	2.4201	(5.296)	0	0	0
2022/11/16	R213	04/05/2023	10.75	Put	Bond Future	2,874.0900	2.8741	3,229.1200	3.2291	12.353	0	0	0
2022/11/16	R213	04/05/2023			Bond Future	10.8206	81.5059	10.9299	81.0155	1.010	0.0000	0.0000	0
2022/11/16	R213	04/05/2023	10.74	Call	Bond Future	2,533.6100	2.5336	2,398.4300	2.3984	(5.335)	0	0	0
2022/11/16	R213	04/05/2023	10.74	Put	Bond Future	2,897.5000	2.8975	3,252.6900	3.2527	12.258	0	0	0

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2022/11/16	R213	04/05/2023	10.73	Call	Bond Future	2,511.6200	2.5116	2,376.8300	2.3768	(5.367)	0	0	0
2022/11/16	R213	04/05/2023	10.73	Put	Bond Future	2,920.8200	2.9208	3,276.4000	3.2764	12.174	0	0	0
2022/11/16	R213	03/08/2023	11.62	Put	Bond Future	2,004.1100	2.0041	2,275.5800	2.2756	13.546	0	0	0
2022/11/16	R213	03/08/2023	11.63	Call	Bond Future	4,959.7500	4.9598	4,729.4600	4.7295	(4.643)	0	0	0
2022/11/16	R213	03/08/2023			Bond Future	10.9375	83.1423	11.0520	82.6414	1.047	0.0000	0.0000	0
2022/11/16	R213	03/08/2023	11.62	Call	Bond Future	4,931.1400	4.9311	4,701.6800	4.7017	(4.653)	0	0	0
2022/11/16	R213	03/08/2023	11.63	Put	Bond Future	1,990.8600	1.9909	2,261.5000	2.2615	13.594	0	0	0
2022/11/16	R213	03/08/2023	11.61	Call	Bond Future	4,902.5800	4.9026	4,674.2100	4.6742	(4.658)	0	0	0
2022/11/16	R213	03/08/2023	11.61	Put	Bond Future	2,017.4500	2.0175	2,290.0100	2.2900	13.510	0	0	0
2022/11/16	R213	02/11/2023	11.13	Call	Bond Future	3,145.3700	3.1454	3,094.0500	3.0940	(1.632)	0	0	0
2022/11/16	R213	02/11/2023	11.13	Put	Bond Future	2,836.8900	2.8369	3,297.2700	3.2973	16.228	0	0	0
2022/11/16	R213	02/11/2023			Bond Future	11.0577	81.3014	11.1778	80.7897	1.086	0.0000	0.0000	0
2022/11/16	R213	02/11/2023	11.12	Call	Bond Future	3,121.6700	3.1217	3,071.5400	3.0715	(1.606)	0	0	0
2022/11/16	R213	02/11/2023	11.12	Put	Bond Future	2,855.7800	2.8558	3,317.3500	3.3174	16.163	0	0	0
2022/11/16	R213	02/11/2023	11.11	Call	Bond Future	3,098.3600	3.0984	3,049.1100	3.0491	(1.590)	0	0	0
2022/11/16	R213	02/11/2023	11.11	Put	Bond Future	2,875.0900	2.8751	3,337.5400	3.3375	16.085	0	0	0
2022/11/16	R213	01/02/2024	11.71	Call	Bond Future	4,610.7700	4.6108	4,400.3100	4.4003	(4.565)	0	0	0
2022/11/16	R213	01/02/2024	11.71	Put	Bond Future	2,619.3200	2.6193	2,929.4300	2.9294	11.839	0	0	0
2022/11/16	R213	01/02/2024	11.70	Call	Bond Future	4,584.8000	4.5848	4,375.3500	4.3754	(4.568)	0	0	0
2022/11/16	R213	01/02/2024	11.70	Put	Bond Future	2,633.5800	2.6336	2,944.7000	2.9447	11.814	0	0	0
2022/11/16	R213	01/02/2024			Bond Future	11.2226	82.8428	11.3485	82.3222	1.122	0.0000	0.0000	0
2022/11/16	R213	01/02/2024	11.72	Call	Bond Future	4,636.4300	4.6364	4,425.3300	4.4253	(4.553)	0	0	0
2022/11/16	R213	01/02/2024	11.72	Put	Bond Future	2,604.7800	2.6048	2,914.2500	2.9143	11.881	0	0	0
2022/11/16	R214	02/02/2023	11.07	Call	Bond Future	1,420.3800	1.4204	1,269.7400	1.2697	(10.606)	0	0	0
2022/11/16	R214	02/02/2023	11.07	Put	Bond Future	3,116.5400	3.1165	3,381.9000	3.3819	8.515	0	0	0
2022/11/16	R214	02/02/2023	11.08	Call	Bond Future	1,442.7000	1.4427	1,290.4100	1.2904	(10.556)	0	0	0
2022/11/16	R214	02/02/2023	11.08	Put	Bond Future	3,083.3400	3.0833	3,347.0500	3.3470	8.553	0	0	0
2022/11/16	R214	02/02/2023	11.10	Call	Bond Future	1,487.7000	1.4877	1,332.1100	1.3321	(10.458)	0	0	0
2022/11/16	R214	02/02/2023			Bond Future	11.3816	65.7840	11.4601	65.3680	0.689	0.0000	0.0000	71,030
2022/11/16	R214	02/02/2023	10.30	Call	Bond Future	326.0300	0.3260	278.9700	0.2790	(14.434)	0	0	3,550
2022/11/16	R214	02/02/2023	10.30	Put	Bond Future	6,528.9800	6.5290	6,897.9200	6.8979	5.651	0	0	0
2022/11/16	R214	02/02/2023	11.00	Call	Bond Future	1,270.3100	1.2703	1,131.1400	1.1311	(10.956)	0	0	3,550
2022/11/16	R214	02/02/2023	11.00	Put	Bond Future	3,357.2400	3.3572	3,634.0700	3.6341	8.246	0	0	0
2022/11/16	R214	02/02/2023	11.80	Call	Bond Future	3,510.1700	3.5102	3,244.6100	3.2446	(7.565)	0	0	0
2022/11/16	R214	02/02/2023	11.80	Put	Bond Future	1,339.8900	1.3399	1,490.3300	1.4903	11.228	0	0	0
2022/11/16	R214	02/02/2023	11.09	Call	Bond Future	1,465.1000	1.4651	1,311.1600	1.3112	(10.507)	0	0	0
2022/11/16	R214	02/02/2023	11.09	Put	Bond Future	3,050.2800	3.0503	3,312.3400	3.3123	8.591	0	0	0
2022/11/16	R214	02/02/2023	11.10	Put	Bond Future	3,017.5000	3.0175	3,277.9100	3.2779	8.630	0	0	0
2022/11/16	R214	04/05/2023	11.36	Call	Bond Future	2,949.7100	2.9497	2,852.5100	2.8525	(3.295)	0	0	0
2022/11/16	R214	04/05/2023	11.36	Put	Bond Future	3,598.8200	3.5988	3,926.8900	3.9269	9.116	0	0	0
2022/11/16	R214	04/05/2023	11.37	Call	Bond Future	2,975.8700	2.9759	2,877.9300	2.8779	(3.291)	0	0	0
2022/11/16	R214	04/05/2023	11.37	Put	Bond Future	3,571.5900	3.5716	3,898.9200	3.8989	9.165	0	0	0
2022/11/16	R214	04/05/2023			Bond Future	11.4825	63.7637	11.5638	63.3385	0.708	0.0000	0.0000	0
2022/11/16	R214	04/05/2023	11.38	Call	Bond Future	3,002.3100	3.0023	2,903.4400	2.9034	(3.293)	0	0	0
2022/11/16	R214	04/05/2023	11.38	Put	Bond Future	3,544.7100	3.5447	3,871.1100	3.8711	9.208	0	0	0
2022/11/16	R214	03/08/2023	12.14	Call	Bond Future	5,520.1500	5.5201	5,406.7500	5.4067	(2.054)	0	0	0
2022/11/16	R214	03/08/2023	12.14	Put	Bond Future	2,714.3600	2.7144	3,035.3000	3.0353	11.824	0	0	0

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2022/11/16	R214	03/08/2023	12.15	Call	Bond Future	5,551.0900	5.5511	5,437.0700	5.4371	(2.054)	0	0	0
2022/11/16	R214	03/08/2023	12.15	Put	Bond Future	2,697.0700	2.6971	3,017.3900	3.0174	11.877	0	0	0
2022/11/16	R214	03/08/2023			Bond Future	11.5792	65.0440	11.6634	64.6097	0.727	0.0000	0.0000	0
2022/11/16	R214	03/08/2023	12.16	Call	Bond Future	5,582.2700	5.5823	5,467.2200	5.4672	(2.061)	0	0	0
2022/11/16	R214	03/08/2023	12.16	Put	Bond Future	2,680.0900	2.6801	2,999.3800	2.9994	11.913	0	0	0
2022/11/16	R214	02/11/2023	11.45	Put	Bond Future	4,687.4900	4.6875	5,104.7800	5.1048	8.902	0	0	0
2022/11/16	R214	02/11/2023	11.46	Call	Bond Future	3,538.3000	3.5383	3,510.7800	3.5108	(0.778)	0	0	0
2022/11/16	R214	02/11/2023	11.46	Put	Bond Future	4,659.8700	4.6599	5,076.0400	5.0760	8.931	0	0	0
2022/11/16	R214	02/11/2023			Bond Future	11.6761	63.0844	11.7633	62.6407	0.747	0.0000	0.0000	0
2022/11/16	R214	02/11/2023	11.47	Call	Bond Future	3,563.1500	3.5631	3,534.7700	3.5348	(0.796)	0	0	0
2022/11/16	R214	02/11/2023	11.47	Put	Bond Future	4,632.1300	4.6321	5,047.4400	5.0474	8.966	0	0	0
2022/11/16	R214	02/11/2023	11.45	Call	Bond Future	3,513.2700	3.5133	3,486.8700	3.4869	(0.751)	0	0	0
2022/11/16	R214	01/02/2024	12.16	Call	Bond Future	5,406.6100	5.4066	5,367.5900	5.3676	(0.722)	0	0	0
2022/11/16	R214	01/02/2024	12.16	Put	Bond Future	3,637.4500	3.6375	4,049.8800	4.0499	11.338	0	0	0
2022/11/16	R214	01/02/2024			Bond Future	11.8004	64.2797	11.8906	63.8283	0.765	0.0000	0.0000	0
2022/11/16	R214	01/02/2024	12.14	Call	Bond Future	5,349.3700	5.3494	5,311.9900	5.3120	(0.699)	0	0	0
2022/11/16	R214	01/02/2024	12.14	Put	Bond Future	3,676.5200	3.6765	4,090.5900	4.0906	11.263	0	0	0
2022/11/16	R214	01/02/2024	12.15	Call	Bond Future	5,377.9700	5.3780	5,339.6300	5.3396	(0.713)	0	0	0
2022/11/16	R214	01/02/2024	12.15	Put	Bond Future	3,656.9400	3.6569	4,070.0500	4.0700	11.297	0	0	0
2022/11/16	R248	02/02/2023	11.00	Call	Bond Future	1,586.3500	1.5863	1,420.1000	1.4201	(10.480)	0	0	0
2022/11/16	R248	02/02/2023	11.00	Put	Bond Future	4,207.7400	4.2077	4,563.7900	4.5638	8.462	0	0	0
2022/11/16	R248	02/02/2023	11.70	Call	Bond Future	3,972.3300	3.9723	3,663.9800	3.6640	(7.762)	0	0	0
2022/11/16	R248	02/02/2023	11.70	Put	Bond Future	1,895.5500	1.8956	2,109.5000	2.1095	11.287	0	0	0
2022/11/16	R248	02/02/2023	11.08	Call	Bond Future	1,803.0900	1.8031	1,619.9700	1.6200	(10.156)	0	0	0
2022/11/16	R248	02/02/2023	11.08	Put	Bond Future	3,862.2700	3.8623	4,201.4500	4.2014	8.782	0	0	0
2022/11/16	R248	02/02/2023	11.10	Put	Bond Future	3,779.3200	3.7793	4,114.3900	4.1144	8.866	0	0	0
2022/11/16	R248	02/02/2023			Bond Future	11.3815	82.1773	11.4602	81.6549	0.691	0.0000	0.0000	247,563
2022/11/16	R248	02/02/2023	10.40	Call	Bond Future	496.4100	0.4964	430.4000	0.4304	(13.297)	0	0	3,820
2022/11/16	R248	02/02/2023	10.40	Put	Bond Future	7,560.3100	7.5603	8,016.6000	8.0166	6.035	0	0	0
2022/11/16	R248	02/02/2023	11.06	Call	Bond Future	1,747.3700	1.7474	1,568.6400	1.5686	(10.229)	0	0	0
2022/11/16	R248	02/02/2023	11.06	Put	Bond Future	3,946.4700	3.9465	4,290.0400	4.2900	8.706	0	0	0
2022/11/16	R248	02/02/2023	11.07	Call	Bond Future	1,775.0400	1.7750	1,594.2600	1.5943	(10.185)	0	0	0
2022/11/16	R248	02/02/2023	11.07	Put	Bond Future	3,904.1200	3.9041	4,245.6400	4.2456	8.748	0	0	0
2022/11/16	R248	02/02/2023	11.10	Call	Bond Future	1,859.6400	1.8596	1,672.4100	1.6724	(10.068)	0	0	3,820
2022/11/16	R248	04/05/2023	11.35	Call	Bond Future	3,647.9100	3.6479	3,539.8100	3.5398	(2.963)	0	0	0
2022/11/16	R248	04/05/2023	11.35	Put	Bond Future	4,542.4700	4.5425	4,968.3500	4.9683	9.376	0	0	0
2022/11/16	R248	04/05/2023			Bond Future	11.4848	79.3147	11.5665	78.7807	0.712	0.0000	0.0000	10,943
2022/11/16	R248	04/05/2023	11.33	Call	Bond Future	3,582.7300	3.5827	3,476.9100	3.4769	(2.954)	0	0	0
2022/11/16	R248	04/05/2023	11.33	Put	Bond Future	4,611.5600	4.6116	5,039.7200	5.0397	9.284	0	0	0
2022/11/16	R248	04/05/2023	11.34	Call	Bond Future	3,615.2500	3.6152	3,508.2900	3.5083	(2.959)	0	0	0
2022/11/16	R248	04/05/2023	11.34	Put	Bond Future	4,576.9000	4.5769	5,003.9200	5.0039	9.330	0	0	0
2022/11/16	R248	03/08/2023	12.11	Call	Bond Future	6,738.2600	6.7383	6,615.1700	6.6152	(1.827)	0	0	0
2022/11/16	R248	03/08/2023	12.11	Put	Bond Future	3,481.9500	3.4819	3,904.2400	3.9042	12.128	0	0	0
2022/11/16	R248	03/08/2023			Bond Future	11.5870	80.8698	11.6718	80.3244	0.732	0.0000	0.0000	0
2022/11/16	R248	03/08/2023	12.09	Call	Bond Future	6,662.2000	6.6622	6,541.2000	6.5412	(1.816)	0	0	0
2022/11/16	R248	03/08/2023	12.09	Put	Bond Future	3,525.9200	3.5259	3,950.3000	3.9503	12.036	0	0	0
2022/11/16	R248	03/08/2023	12.10	Call	Bond Future	6,700.0800	6.7001	6,578.2900	6.5783	(1.818)	0	0	0

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2022/11/16	R248	03/08/2023	12.10	Put	Bond Future	3,503.7400	3.5037	3,927.3300	3.9273	12.090	0	0	0
2022/11/16	R248	02/11/2023	11.49	Put	Bond Future	5,493.7100	5.4937	6,015.0400	6.0150	9.490	0	0	0
2022/11/16	R248	02/11/2023	11.47	Call	Bond Future	4,199.5000	4.1995	4,166.0900	4.1661	(0.796)	0	0	0
2022/11/16	R248	02/11/2023	11.48	Call	Bond Future	4,230.8500	4.2308	4,196.3100	4.1963	(0.816)	0	0	0
2022/11/16	R248	02/11/2023			Bond Future	11.6806	78.1135	11.7685	77.5564	0.753	0.0000	0.0000	13,000
2022/11/16	R248	02/11/2023	11.49	Call	Bond Future	4,262.0000	4.2620	4,226.3200	4.2263	(0.837)	0	0	0
2022/11/16	R248	02/11/2023	11.47	Put	Bond Future	5,562.5000	5.5625	6,086.1000	6.0861	9.413	0	0	0
2022/11/16	R248	02/11/2023	11.48	Put	Bond Future	5,528.1600	5.5282	6,050.6300	6.0506	9.451	0	0	0
2022/11/16	R248	01/02/2024	12.14	Call	Bond Future	6,545.8700	6.5459	6,479.8400	6.4798	(1.009)	0	0	0
2022/11/16	R248	01/02/2024	12.14	Put	Bond Future	4,459.3100	4.4593	4,960.1300	4.9601	11.231	0	0	0
2022/11/16	R248	01/02/2024	12.15	Call	Bond Future	6,581.3500	6.5813	6,514.1200	6.5141	(1.022)	0	0	0
2022/11/16	R248	01/02/2024	12.15	Put	Bond Future	4,435.2200	4.4352	4,934.8400	4.9348	11.265	0	0	0
2022/11/16	R248	01/02/2024			Bond Future	11.7985	79.6301	11.8896	79.0633	0.772	0.0000	0.0000	0
2022/11/16	R248	01/02/2024	12.16	Call	Bond Future	6,616.8800	6.6169	6,548.7900	6.5488	(1.029)	0	0	0
2022/11/16	R248	01/02/2024	12.16	Put	Bond Future	4,411.2600	4.4113	4,910.0200	4.9100	11.307	0	0	0

Total

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