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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/10/2022 TO 13/10/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/13	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/13	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/13	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/13	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/13	2025	03/11/2022		Bond Future	166.0216	166.0216	165.8487	165.8487	(0.104)	0.0000	0.0000	3,315
2022/10/13	2025	02/02/2023		Bond Future	167.4509	167.4509	167.2717	167.2717	(0.107)	0.0000	0.0000	3,967
2022/10/13	2025	04/05/2023		Bond Future	170.9043	170.9043	170.7200	170.7200	(0.108)	0.0000	0.0000	0
2022/10/13	2025	03/08/2023		Bond Future	172.7599	172.7599	172.5716	172.5716	(0.109)	0.0000	0.0000	0
2022/10/13	2025	02/11/2023		Bond Future	176.4365	176.4365	176.2441	176.2441	(0.109)	0.0000	0.0000	0
2022/10/13	2029	03/11/2022		Bond Future	119.3341	119.3341	118.8522	118.8522	(0.404)	0.0000	0.0000	1,086
2022/10/13	2029	02/02/2023		Bond Future	121.5896	121.5896	121.0964	121.0964	(0.406)	0.0000	0.0000	912

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/13	2029	04/05/2023			Bond Future	122.7942	122.7942	122.2900	122.2900	(0.411)	0.0000	0.0000	0
2022/10/13	2029	03/08/2023			Bond Future	125.3958	125.3958	124.8804	124.8804	(0.411)	0.0000	0.0000	0
2022/10/13	2029	02/11/2023			Bond Future	126.7169	126.7169	126.1910	126.1910	(0.415)	0.0000	0.0000	0
2022/10/13	2030	03/11/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/10/13	2030	03/11/2022	9.70	Put	Bond Future	5,419.9700	5.4200	5,478.0900	5.4781	1.072	0	0	0
2022/10/13	2030	03/11/2022	10.10	Call	Bond Future	6.8600	0.0069	5.1400	0.0051	(25.073)	0	0	0
2022/10/13	2030	03/11/2022	10.10	Put	Bond Future	3,521.7300	3.5217	3,578.1300	3.5781	1.601	0	0	0
2022/10/13	2030	03/11/2022	10.20	Put	Bond Future	3,069.3200	3.0693	3,122.8300	3.1228	1.743	0	0	0
2022/10/13	2030	03/11/2022			Bond Future	10.8672	88.0422	10.8802	87.9840	0.120	0.0000	0.0000	55,422
2022/10/13	2030	03/11/2022	10.08	Call	Bond Future	5.1900	0.0052	3.8300	0.0038	(26.204)	0	0	0
2022/10/13	2030	03/11/2022	10.08	Put	Bond Future	3,614.1100	3.6141	3,670.8700	3.6709	1.571	0	0	0
2022/10/13	2030	03/11/2022	10.09	Call	Bond Future	5.9800	0.0060	4.4400	0.0044	(25.753)	0	0	0
2022/10/13	2030	03/11/2022	10.09	Put	Bond Future	3,567.8600	3.5679	3,624.4400	3.6244	1.586	0	0	0
2022/10/13	2030	03/11/2022	10.20	Call	Bond Future	22.8300	0.0228	18.2200	0.0182	(20.193)	0	0	500
2022/10/13	2030	03/11/2022	11.57	Call	Bond Future	3,204.3700	3.2044	3,141.5400	3.1415	(1.961)	0	0	0
2022/10/13	2030	03/11/2022	11.57	Put	Bond Future	137.6300	0.1376	132.9200	0.1329	(3.422)	0	0	500
2022/10/13	2030	02/02/2023	11.16	Put	Bond Future	1,761.6700	1.7617	1,779.8300	1.7798	1.031	0	0	388
2022/10/13	2030	02/02/2023	11.35	Call	Bond Future	2,829.2200	2.8292	2,782.9000	2.7829	(1.637)	0	0	5,000
2022/10/13	2030	02/02/2023	11.35	Put	Bond Future	1,442.8300	1.4428	1,457.4200	1.4574	1.011	0	0	0
2022/10/13	2030	02/02/2023	9.99	Call	Bond Future	473.4800	0.4735	456.7600	0.4568	(3.531)	0	0	0
2022/10/13	2030	02/02/2023	10.00	Call	Bond Future	480.4500	0.4805	463.5500	0.4635	(3.518)	0	0	0
2022/10/13	2030	02/02/2023	10.01	Put	Bond Future	5,035.0800	5.0351	5,078.8900	5.0789	0.870	0	0	0
2022/10/13	2030	02/02/2023	9.80	Call	Bond Future	357.1700	0.3572	343.5500	0.3435	(3.813)	0	0	0
2022/10/13	2030	02/02/2023	9.94	Put	Bond Future	5,310.8300	5.3108	5,355.8700	5.3559	0.848	0	0	102
2022/10/13	2030	02/02/2023	9.20	Call	Bond Future	137.2200	0.1372	130.6800	0.1307	(4.766)	0	0	0
2022/10/13	2030	02/02/2023	9.20	Put	Bond Future	8,527.7700	8.5278	8,582.1400	8.5821	0.638	0	0	0
2022/10/13	2030	02/02/2023	9.66	Call	Bond Future	288.2000	0.2882	276.5800	0.2766	(4.032)	0	0	0
2022/10/13	2030	02/02/2023	9.66	Put	Bond Future	6,470.8400	6.4708	6,520.1300	6.5201	0.762	0	0	102
2022/10/13	2030	02/02/2023	8.81	Put	Bond Future	10,380.3900	10.3804	10,437.7000	10.4377	0.552	0	0	0
2022/10/13	2030	02/02/2023	9.04	Call	Bond Future	104.7000	0.1047	99.4300	0.0994	(5.033)	0	0	0
2022/10/13	2030	02/02/2023	9.04	Put	Bond Future	9,278.8800	9.2789	9,334.5200	9.3345	0.600	0	0	0
2022/10/13	2030	02/02/2023	9.08	Put	Bond Future	9,089.6000	9.0896	9,144.9500	9.1450	0.609	0	0	0
2022/10/13	2030	02/02/2023			Bond Future	11.0263	85.6789	11.0404	85.6180	0.128	0.0000	0.0000	55,510
2022/10/13	2030	02/02/2023	11.55	Call	Bond Future	3,392.1900	3.3922	3,342.6400	3.3426	(1.461)	0	0	5,000
2022/10/13	2030	02/02/2023	11.55	Put	Bond Future	1,163.4000	1.1634	1,174.7600	1.1748	0.976	0	0	0
2022/10/13	2030	02/02/2023	11.12	Call	Bond Future	2,240.4400	2.2404	2,198.5000	2.1985	(1.872)	0	0	0
2022/10/13	2030	02/02/2023	11.12	Put	Bond Future	1,836.2800	1.8363	1,855.2500	1.8553	1.033	0	0	0
2022/10/13	2030	02/02/2023	11.16	Call	Bond Future	2,337.7000	2.3377	2,294.9500	2.2950	(1.829)	0	0	0
2022/10/13	2030	02/02/2023	9.99	Put	Bond Future	5,112.3900	5.1124	5,156.5800	5.1566	0.864	0	0	0
2022/10/13	2030	02/02/2023	10.00	Put	Bond Future	5,073.1000	5.0731	5,117.1100	5.1171	0.868	0	0	0
2022/10/13	2030	02/02/2023	10.01	Call	Bond Future	488.6700	0.4887	471.5700	0.4716	(3.499)	0	0	0
2022/10/13	2030	02/02/2023	9.80	Put	Bond Future	5,880.8500	5.8809	5,928.1400	5.9281	0.804	0	0	0
2022/10/13	2030	02/02/2023	9.83	Call	Bond Future	373.6900	0.3737	359.6000	0.3596	(3.771)	0	0	388
2022/10/13	2030	02/02/2023	9.83	Put	Bond Future	5,756.9400	5.7569	5,803.7600	5.8038	0.813	0	0	0
2022/10/13	2030	02/02/2023	9.94	Call	Bond Future	440.1400	0.4401	424.2700	0.4243	(3.606)	0	0	0
2022/10/13	2030	02/02/2023	9.79	Call	Bond Future	351.7800	0.3518	338.3000	0.3383	(3.832)	0	0	0
2022/10/13	2030	02/02/2023	9.79	Put	Bond Future	5,922.3300	5.9223	5,969.7600	5.9698	0.801	0	0	0

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2022/10/13	2030	02/02/2023	8.81	Call	Bond Future	65.2900	0.0653	61.6900	0.0617	(5.514)	0	0	102
2022/10/13	2030	02/02/2023	9.08	Call	Bond Future	112.1000	0.1121	106.5400	0.1065	(4.960)	0	0	388
2022/10/13	2030	04/05/2023	11.34	Call	Bond Future	3,077.2400	3.0772	3,035.6900	3.0357	(1.350)	0	0	0
2022/10/13	2030	04/05/2023	11.34	Put	Bond Future	2,354.9100	2.3549	2,376.2400	2.3762	0.906	0	0	150
2022/10/13	2030	04/05/2023	10.42	Call	Bond Future	1,294.9600	1.2950	1,269.1500	1.2692	(1.993)	0	0	479
2022/10/13	2030	04/05/2023	10.42	Put	Bond Future	4,506.9600	4.5070	4,544.0300	4.5440	0.823	0	0	0
2022/10/13	2030	04/05/2023	10.52	Call	Bond Future	1,438.6400	1.4386	1,411.0800	1.4111	(1.916)	0	0	0
2022/10/13	2030	04/05/2023	10.52	Put	Bond Future	4,211.9400	4.2119	4,247.2600	4.2473	0.839	0	0	0
2022/10/13	2030	04/05/2023	10.53	Call	Bond Future	1,454.2100	1.4542	1,426.4700	1.4265	(1.908)	0	0	0
2022/10/13	2030	04/05/2023	10.53	Put	Bond Future	4,183.7900	4.1838	4,218.9300	4.2189	0.840	0	0	0
2022/10/13	2030	04/05/2023	9.67	Call	Bond Future	561.2100	0.5612	546.7000	0.5467	(2.585)	0	0	479
2022/10/13	2030	04/05/2023	9.67	Put	Bond Future	7,152.7600	7.1528	7,201.1300	7.2011	0.676	0	0	0
2022/10/13	2030	04/05/2023	9.78	Call	Bond Future	633.2700	0.6333	617.4000	0.6174	(2.506)	0	0	388
2022/10/13	2030	04/05/2023	9.78	Put	Bond Future	6,719.1200	6.7191	6,766.1300	6.7661	0.700	0	0	0
2022/10/13	2030	04/05/2023	10.00	Call	Bond Future	800.4300	0.8004	781.6300	0.7816	(2.349)	0	0	1,080
2022/10/13	2030	04/05/2023	10.00	Put	Bond Future	5,885.3200	5.8853	5,929.4000	5.9294	0.749	0	0	0
2022/10/13	2030	04/05/2023	9.03	Call	Bond Future	266.7300	0.2667	258.5400	0.2585	(3.071)	0	0	388
2022/10/13	2030	04/05/2023	9.03	Put	Bond Future	9,871.2700	9.8713	9,925.9600	9.9260	0.554	0	0	0
2022/10/13	2030	04/05/2023	9.58	Put	Bond Future	7,515.7100	7.5157	7,565.1300	7.5651	0.658	0	0	0
2022/10/13	2030	04/05/2023			Bond Future	11.1671	87.4284	11.1821	87.3655	0.134	0.0000	0.0000	0
2022/10/13	2030	04/05/2023	12.57	Call	Bond Future	6,577.2200	6.5772	6,522.1500	6.5222	(0.837)	0	0	0
2022/10/13	2030	04/05/2023	12.57	Put	Bond Future	934.7600	0.9348	942.5700	0.9426	0.836	0	0	350
2022/10/13	2030	04/05/2023	11.62	Call	Bond Future	3,789.7400	3.7897	3,744.1900	3.7442	(1.202)	0	0	0
2022/10/13	2030	04/05/2023	11.62	Put	Bond Future	1,914.1400	1.9141	1,931.4700	1.9315	0.905	0	0	388
2022/10/13	2030	04/05/2023	12.04	Call	Bond Future	4,964.1600	4.9642	4,913.6700	4.9137	(1.017)	0	0	0
2022/10/13	2030	04/05/2023	12.04	Put	Bond Future	1,395.8400	1.3958	1,408.2300	1.4082	0.888	0	0	1,080
2022/10/13	2030	04/05/2023	12.50	Call	Bond Future	6,358.1800	6.3582	6,303.6200	6.3036	(0.858)	0	0	0
2022/10/13	2030	04/05/2023	12.50	Put	Bond Future	985.7800	0.9858	994.1000	0.9941	0.844	0	0	479
2022/10/13	2030	04/05/2023	10.54	Call	Bond Future	1,469.8800	1.4699	1,441.9500	1.4419	(1.900)	0	0	0
2022/10/13	2030	04/05/2023	10.54	Put	Bond Future	4,155.7700	4.1558	4,190.7200	4.1907	0.841	0	0	0
2022/10/13	2030	04/05/2023	10.65	Call	Bond Future	1,647.7500	1.6478	1,617.8600	1.6179	(1.814)	0	0	350
2022/10/13	2030	04/05/2023	10.65	Put	Bond Future	3,854.8400	3.8548	3,887.8300	3.8878	0.856	0	0	0
2022/10/13	2030	04/05/2023	9.58	Call	Bond Future	507.7800	0.5078	494.3200	0.4943	(2.651)	0	0	150
2022/10/13	2030	03/08/2023	12.89	Call	Bond Future	7,206.6600	7.2067	7,151.6900	7.1517	(0.763)	0	0	0
2022/10/13	2030	03/08/2023	12.89	Put	Bond Future	1,073.4500	1.0734	1,083.0100	1.0830	0.891	0	0	350
2022/10/13	2030	03/08/2023	11.34	Call	Bond Future	3,005.7500	3.0057	2,967.0600	2.9671	(1.287)	0	0	0
2022/10/13	2030	03/08/2023	11.34	Put	Bond Future	2,881.7500	2.8818	2,907.5900	2.9076	0.897	0	0	0
2022/10/13	2030	03/08/2023	11.35	Call	Bond Future	3,028.1000	3.0281	2,989.2700	2.9893	(1.282)	0	0	0
2022/10/13	2030	03/08/2023	11.36	Put	Bond Future	2,845.3700	2.8454	2,870.9200	2.8709	0.898	0	0	0
2022/10/13	2030	03/08/2023	10.40	Call	Bond Future	1,332.7600	1.3328	1,308.6600	1.3087	(1.808)	0	0	1,012
2022/10/13	2030	03/08/2023	10.65	Call	Bond Future	1,687.2900	1.6873	1,659.3000	1.6593	(1.659)	0	0	350
2022/10/13	2030	03/08/2023	10.65	Put	Bond Future	4,424.3600	4.4244	4,460.9000	4.4609	0.826	0	0	0
2022/10/13	2030	03/08/2023			Bond Future	11.3095	85.2547	11.3254	85.1902	0.140	0.0000	0.0000	0
2022/10/13	2030	03/08/2023	12.59	Call	Bond Future	6,312.1100	6.3121	6,259.3400	6.2593	(0.836)	0	0	0
2022/10/13	2030	03/08/2023	12.59	Put	Bond Future	1,298.7800	1.2988	1,310.5400	1.3105	0.905	0	0	1,012
2022/10/13	2030	03/08/2023	11.35	Put	Bond Future	2,863.5100	2.8635	2,889.2100	2.8892	0.897	0	0	0
2022/10/13	2030	03/08/2023	11.36	Call	Bond Future	3,050.5300	3.0505	3,011.5500	3.0115	(1.278)	0	0	0
2022/10/13	2030	03/08/2023	10.40	Put	Bond Future	5,136.3500	5.1363	5,176.7800	5.1768	0.787	0	0	0

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2022/10/13	2030	02/11/2023	10.81	Call	Bond Future	1,650.1800	1.6502	1,622.6300	1.6226	(1.670)	0	0	0
2022/10/13	2030	02/11/2023	10.81	Put	Bond Future	4,218.8000	4.2188	4,257.2600	4.2573	0.912	0	0	0
2022/10/13	2030	02/11/2023	10.80	Call	Bond Future	1,634.2700	1.6343	1,606.8900	1.6069	(1.675)	0	0	0
2022/10/13	2030	02/11/2023	10.80	Put	Bond Future	4,243.8300	4.2438	4,282.4600	4.2825	0.910	0	0	0
2022/10/13	2030	02/11/2023			Bond Future	11.4494	87.0521	11.4661	86.9861	0.146	0.0000	0.0000	0
2022/10/13	2030	02/11/2023	10.82	Call	Bond Future	1,666.5100	1.6665	1,638.7900	1.6388	(1.663)	0	0	0
2022/10/13	2030	02/11/2023	10.82	Put	Bond Future	4,194.2100	4.1942	4,232.5000	4.2325	0.913	0	0	0
2022/10/13	2032	03/11/2022	9.31	Put	Bond Future	11,068.4800	11.0685	11,133.7700	11.1338	0.590	0	0	0
2022/10/13	2032	03/11/2022	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	454
2022/10/13	2032	03/11/2022	9.36	Put	Bond Future	10,773.8100	10.7738	10,839.1000	10.8391	0.606	0	0	0
2022/10/13	2032	03/11/2022	9.46	Put	Bond Future	10,188.1300	10.1881	10,253.4200	10.2534	0.641	0	0	0
2022/10/13	2032	03/11/2022	10.56	Put	Bond Future	4,070.4300	4.0704	4,132.2200	4.1322	1.518	0	0	180
2022/10/13	2032	03/11/2022	9.92	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	750
2022/10/13	2032	03/11/2022	9.92	Put	Bond Future	7,555.4500	7.5554	7,620.7300	7.6207	0.864	0	0	0
2022/10/13	2032	03/11/2022	10.11	Put	Bond Future	6,496.9000	6.4969	6,562.1500	6.5622	1.004	0	0	454
2022/10/13	2032	03/11/2022	10.16	Call	Bond Future	0.1400	0.0001	0.0900	0.0001	(35.714)	0	0	0
2022/10/13	2032	03/11/2022	10.16	Put	Bond Future	6,221.1000	6.2211	6,286.3400	6.2863	1.049	0	0	180
2022/10/13	2032	03/11/2022			Bond Future	11.3456	83.2575	11.3587	83.1922	0.115	0.0000	0.0000	144,424
2022/10/13	2032	03/11/2022	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	180
2022/10/13	2032	03/11/2022	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/10/13	2032	03/11/2022	11.55	Call	Bond Future	1,612.7600	1.6128	1,548.0200	1.5480	(4.014)	0	0	0
2022/10/13	2032	03/11/2022	11.55	Put	Bond Future	599.6400	0.5996	600.1900	0.6002	0.092	0	0	500
2022/10/13	2032	03/11/2022	12.30	Call	Bond Future	4,658.2900	4.6583	4,589.1100	4.5891	(1.485)	0	0	0
2022/10/13	2032	03/11/2022	12.30	Put	Bond Future	67.8700	0.0679	63.9800	0.0640	(5.732)	0	0	750
2022/10/13	2032	03/11/2022	10.66	Call	Bond Future	38.5700	0.0386	31.5000	0.0315	(18.330)	0	0	0
2022/10/13	2032	03/11/2022	10.66	Put	Bond Future	3,562.3600	3.5624	3,620.5800	3.6206	1.634	0	0	0
2022/10/13	2032	03/11/2022	10.67	Call	Bond Future	41.7700	0.0418	34.2400	0.0342	(18.027)	0	0	750
2022/10/13	2032	03/11/2022	10.67	Put	Bond Future	3,512.7400	3.5127	3,570.5000	3.5705	1.644	0	0	0
2022/10/13	2032	03/11/2022	11.45	Call	Bond Future	1,290.0100	1.2900	1,229.1900	1.2292	(4.715)	0	0	0
2022/10/13	2032	03/11/2022	11.45	Put	Bond Future	770.4500	0.7705	774.9200	0.7749	0.580	0	0	7,500
2022/10/13	2032	03/11/2022	10.21	Call	Bond Future	0.2100	0.0002	0.1300	0.0001	(38.095)	0	0	500
2022/10/13	2032	03/11/2022	10.21	Put	Bond Future	5,946.4500	5.9464	6,011.6600	6.0117	1.097	0	0	0
2022/10/13	2032	03/11/2022	10.49	Call	Bond Future	7.8000	0.0078	5.8700	0.0059	(24.744)	0	0	0
2022/10/13	2032	03/11/2022	10.49	Put	Bond Future	4,436.2600	4.4363	4,499.6200	4.4996	1.428	0	0	454
2022/10/13	2032	03/11/2022	10.56	Call	Bond Future	16.0000	0.0160	12.5000	0.0125	(21.875)	0	0	0
2022/10/13	2032	03/11/2022	10.11	Call	Bond Future	0.1000	0.0001	0.0600	0.0001	(40.000)	0	0	0
2022/10/13	2032	02/02/2023	11.69	Call	Bond Future	2,874.7600	2.8748	2,825.3400	2.8253	(1.719)	0	0	0
2022/10/13	2032	02/02/2023	11.69	Put	Bond Future	1,973.9800	1.9740	1,992.6500	1.9926	0.946	0	0	0
2022/10/13	2032	02/02/2023	10.40	Call	Bond Future	485.6500	0.4856	468.1100	0.4681	(3.612)	0	0	0
2022/10/13	2032	02/02/2023	10.40	Put	Bond Future	6,108.4500	6.1085	6,159.0000	6.1590	0.828	0	0	0
2022/10/13	2032	02/02/2023	10.50	Call	Bond Future	569.9700	0.5700	550.3400	0.5503	(3.444)	0	0	0
2022/10/13	2032	02/02/2023	10.50	Put	Bond Future	5,662.6900	5.6627	5,711.1500	5.7112	0.856	0	0	454
2022/10/13	2032	02/02/2023	10.67	Call	Bond Future	762.6700	0.7627	738.8400	0.7388	(3.125)	0	0	750
2022/10/13	2032	02/02/2023	10.67	Put	Bond Future	4,963.9600	4.9640	5,008.2200	5.0082	0.892	0	0	0
2022/10/13	2032	02/02/2023	10.22	Call	Bond Future	359.1900	0.3592	345.0800	0.3451	(3.928)	0	0	500
2022/10/13	2032	02/02/2023	10.22	Put	Bond Future	6,946.9000	6.9469	7,000.8800	7.0009	0.777	0	0	0
2022/10/13	2032	02/02/2023	9.47	Call	Bond Future	84.1500	0.0841	79.5700	0.0796	(5.443)	0	0	500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/13	2032	02/02/2023	9.47	Put	Bond Future	10,846.2500	10.8463	10,909.7600	10.9098	0.586	0	0	0
2022/10/13	2032	02/02/2023	9.92	Call	Bond Future	208.9600	0.2090	199.5600	0.1996	(4.498)	0	0	750
2022/10/13	2032	02/02/2023	9.92	Put	Bond Future	8,436.2000	8.4362	8,494.8900	8.4949	0.696	0	0	0
2022/10/13	2032	02/02/2023			Bond Future	11.5038	84.8106	11.5178	84.7425	0.122	0.0000	0.0000	28,868
2022/10/13	2032	02/02/2023	11.84	Call	Bond Future	3,317.0000	3.3170	3,264.6200	3.2646	(1.579)	0	0	0
2022/10/13	2032	02/02/2023	11.84	Put	Bond Future	1,700.1600	1.7002	1,715.8700	1.7159	0.924	0	0	500
2022/10/13	2032	02/02/2023	12.75	Call	Bond Future	6,441.0600	6.4411	6,377.2800	6.3773	(0.990)	0	0	0
2022/10/13	2032	02/02/2023	12.75	Put	Bond Future	657.0700	0.6571	661.3800	0.6614	0.656	0	0	750
2022/10/13	2032	02/02/2023	10.38	Call	Bond Future	470.0800	0.4701	452.9300	0.4529	(3.648)	0	0	0
2022/10/13	2032	02/02/2023	10.38	Put	Bond Future	6,199.4000	6.1994	6,250.3400	6.2503	0.822	0	0	0
2022/10/13	2032	02/02/2023	10.39	Call	Bond Future	477.7600	0.4778	460.4100	0.4604	(3.632)	0	0	0
2022/10/13	2032	02/02/2023	10.39	Put	Bond Future	6,153.8000	6.1538	6,204.5400	6.2045	0.825	0	0	0
2022/10/13	2032	02/02/2023	10.16	Call	Bond Future	323.6400	0.3236	310.5600	0.3106	(4.042)	0	0	0
2022/10/13	2032	02/02/2023	10.16	Put	Bond Future	7,236.1000	7.2361	7,291.1100	7.2911	0.760	0	0	454
2022/10/13	2032	02/02/2023	9.31	Call	Bond Future	58.1300	0.0581	54.7400	0.0547	(5.832)	0	0	454
2022/10/13	2032	02/02/2023	9.31	Put	Bond Future	11,743.9800	11.7440	11,808.6800	11.8087	0.551	0	0	0
2022/10/13	2032	04/05/2023	10.89	Call	Bond Future	1,557.1500	1.5572	1,527.3700	1.5274	(1.912)	0	0	0
2022/10/13	2032	04/05/2023	10.89	Put	Bond Future	5,237.9600	5.2380	5,278.3800	5.2784	0.772	0	0	0
2022/10/13	2032	04/05/2023	11.37	Call	Bond Future	2,501.8400	2.5018	2,462.7100	2.4627	(1.564)	0	0	400
2022/10/13	2032	04/05/2023	13.43	Call	Bond Future	8,825.8400	8.8258	8,761.7900	8.7618	(0.726)	0	0	0
2022/10/13	2032	04/05/2023	13.43	Put	Bond Future	873.4400	0.8734	879.5900	0.8796	0.704	0	0	400
2022/10/13	2032	04/05/2023			Bond Future	11.6411	82.3786	11.6559	82.3084	0.127	0.0000	0.0000	0
2022/10/13	2032	04/05/2023	11.37	Put	Bond Future	3,805.6500	3.8056	3,836.7200	3.8367	0.816	0	0	0
2022/10/13	2032	04/05/2023	10.62	Call	Bond Future	1,151.7400	1.1517	1,127.1500	1.1272	(2.135)	0	0	400
2022/10/13	2032	04/05/2023	10.62	Put	Bond Future	6,209.2600	6.2093	6,254.8700	6.2549	0.735	0	0	0
2022/10/13	2032	04/05/2023	10.87	Call	Bond Future	1,524.5000	1.5245	1,495.1000	1.4951	(1.929)	0	0	0
2022/10/13	2032	04/05/2023	10.87	Put	Bond Future	5,306.2900	5.3063	5,347.0900	5.3471	0.769	0	0	0
2022/10/13	2032	04/05/2023	10.88	Call	Bond Future	1,540.7700	1.5408	1,511.1800	1.5112	(1.920)	0	0	0
2022/10/13	2032	04/05/2023	10.88	Put	Bond Future	5,272.0500	5.2721	5,312.6600	5.3127	0.770	0	0	0
2022/10/13	2032	03/08/2023	11.90	Call	Bond Future	3,779.4200	3.7794	3,734.2400	3.7342	(1.195)	0	0	5,000
2022/10/13	2032	03/08/2023	11.90	Put	Bond Future	3,197.4100	3.1974	3,224.2400	3.2242	0.839	0	0	0
2022/10/13	2032	03/08/2023	11.77	Call	Bond Future	3,445.7700	3.4458	3,402.6200	3.4026	(1.252)	0	0	0
2022/10/13	2032	03/08/2023	11.77	Put	Bond Future	3,465.3000	3.4653	3,494.1600	3.4942	0.833	0	0	0
2022/10/13	2032	03/08/2023			Bond Future	11.7742	84.1072	11.7897	84.0351	0.132	0.0000	0.0000	2,600
2022/10/13	2032	03/08/2023	11.75	Call	Bond Future	3,395.7000	3.3957	3,352.8700	3.3529	(1.261)	0	0	0
2022/10/13	2032	03/08/2023	11.75	Put	Bond Future	3,508.3000	3.5083	3,537.4800	3.5375	0.832	0	0	0
2022/10/13	2032	03/08/2023	11.76	Call	Bond Future	3,420.8400	3.4208	3,377.8500	3.3779	(1.257)	0	0	0
2022/10/13	2032	03/08/2023	11.76	Put	Bond Future	3,486.8900	3.4869	3,515.9100	3.5159	0.832	0	0	0
2022/10/13	2032	02/11/2023	11.24	Call	Bond Future	1,909.0100	1.9090	1,878.1800	1.8782	(1.615)	0	0	0
2022/10/13	2032	02/11/2023	11.24	Put	Bond Future	5,047.7200	5.0477	5,090.5100	5.0905	0.848	0	0	0
2022/10/13	2032	02/11/2023			Bond Future	11.9148	81.7186	11.9310	81.6450	0.136	0.0000	0.0000	0
2022/10/13	2032	02/11/2023	11.22	Call	Bond Future	1,874.3900	1.8744	1,843.9200	1.8439	(1.626)	0	0	0
2022/10/13	2032	02/11/2023	11.22	Put	Bond Future	5,108.5500	5.1086	5,151.7000	5.1517	0.845	0	0	0
2022/10/13	2032	02/11/2023	11.23	Call	Bond Future	1,891.6500	1.8916	1,861.0000	1.8610	(1.620)	0	0	0
2022/10/13	2032	02/11/2023	11.23	Put	Bond Future	5,078.0700	5.0781	5,121.0400	5.1210	0.846	0	0	0
2022/10/13	2033	03/11/2022			Bond Future	113.6175	113.6175	113.2027	113.2027	(0.365)	0.0000	0.0000	594
2022/10/13	2033	02/02/2023			Bond Future	115.7650	115.7650	115.3402	115.3402	(0.367)	0.0000	0.0000	6,990

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/13	2033	04/05/2023			Bond Future	116.7616	116.7616	116.3274	116.3274	(0.372)	0.0000	0.0000	0
2022/10/13	2033	03/08/2023			Bond Future	119.2353	119.2353	118.7913	118.7913	(0.372)	0.0000	0.0000	0
2022/10/13	2033	02/11/2023			Bond Future	120.3347	120.3347	119.8816	119.8816	(0.377)	0.0000	0.0000	0
2022/10/13	2037	03/11/2022	11.30	Put	Bond Future	3,504.5900	3.5046	3,584.9100	3.5849	2.292	0	0	0
2022/10/13	2037	03/11/2022	11.31	Call	Bond Future	147.8300	0.1478	125.2800	0.1253	(15.254)	0	0	0
2022/10/13	2037	03/11/2022	11.31	Put	Bond Future	3,451.9400	3.4519	3,531.5000	3.5315	2.305	0	0	0
2022/10/13	2037	03/11/2022	11.32	Call	Bond Future	155.1100	0.1551	131.7500	0.1318	(15.060)	0	0	0
2022/10/13	2037	03/11/2022			Bond Future	11.8821	79.3244	11.9003	79.2222	0.154	0.0000	0.0000	28,227
2022/10/13	2037	03/11/2022	11.30	Call	Bond Future	140.8700	0.1409	119.0800	0.1191	(15.468)	0	0	0
2022/10/13	2037	03/11/2022	11.32	Put	Bond Future	3,399.6800	3.3997	3,478.4300	3.4784	2.316	0	0	0
2022/10/13	2037	02/02/2023	11.97	Call	Bond Future	2,570.9400	2.5709	2,506.5300	2.5065	(2.505)	0	0	0
2022/10/13	2037	02/02/2023	11.03	Call	Bond Future	670.1400	0.6701	641.7600	0.6418	(4.235)	0	0	0
2022/10/13	2037	02/02/2023	11.03	Put	Bond Future	6,457.4100	6.4574	6,534.6200	6.5346	1.196	0	0	0
2022/10/13	2037	02/02/2023	11.04	Call	Bond Future	682.4300	0.6824	653.6900	0.6537	(4.211)	0	0	0
2022/10/13	2037	02/02/2023	11.04	Put	Bond Future	6,408.6600	6.4087	6,485.5100	6.4855	1.199	0	0	0
2022/10/13	2037	02/02/2023			Bond Future	12.0298	76.5481	12.0491	76.4425	0.160	0.0000	0.0000	113,163
2022/10/13	2037	02/02/2023	11.10	Call	Bond Future	759.1900	0.7592	728.2700	0.7283	(4.073)	0	0	636
2022/10/13	2037	02/02/2023	11.10	Put	Bond Future	6,120.5800	6.1206	6,195.2500	6.1952	1.220	0	0	0
2022/10/13	2037	02/02/2023	11.97	Put	Bond Future	2,899.9600	2.9000	2,941.1400	2.9411	1.420	0	0	636
2022/10/13	2037	02/02/2023	11.05	Call	Bond Future	694.8700	0.6949	665.7800	0.6658	(4.186)	0	0	0
2022/10/13	2037	02/02/2023	11.05	Put	Bond Future	6,360.1300	6.3601	6,436.6300	6.4366	1.203	0	0	0
2022/10/13	2037	04/05/2023	13.73	Put	Bond Future	1,286.7700	1.2868	1,301.3500	1.3013	1.133	0	0	400
2022/10/13	2037	04/05/2023	11.30	Call	Bond Future	1,668.8800	1.6689	1,627.5300	1.6275	(2.478)	0	0	0
2022/10/13	2037	04/05/2023	11.30	Put	Bond Future	6,528.8400	6.5288	6,595.9000	6.5959	1.027	0	0	0
2022/10/13	2037	04/05/2023	11.31	Call	Bond Future	1,687.0600	1.6871	1,645.4200	1.6454	(2.468)	0	0	0
2022/10/13	2037	04/05/2023	11.31	Put	Bond Future	6,488.0600	6.4881	6,554.8300	6.5548	1.029	0	0	0
2022/10/13	2037	04/05/2023	11.03	Put	Bond Future	7,698.1100	7.6981	7,772.8400	7.7728	0.971	0	0	0
2022/10/13	2037	04/05/2023			Bond Future	12.1622	78.1118	12.1823	78.0034	0.166	0.0000	0.0000	0
2022/10/13	2037	04/05/2023	11.78	Call	Bond Future	2,698.1700	2.6982	2,642.9100	2.6429	(2.048)	0	0	400
2022/10/13	2037	04/05/2023	11.78	Put	Bond Future	4,797.7000	4.7977	4,850.8500	4.8508	1.108	0	0	0
2022/10/13	2037	04/05/2023	13.73	Call	Bond Future	9,071.8300	9.0718	8,978.0000	8.9780	(1.034)	0	0	0
2022/10/13	2037	04/05/2023	11.32	Call	Bond Future	1,705.5700	1.7056	1,663.6400	1.6636	(2.458)	0	0	0
2022/10/13	2037	04/05/2023	11.32	Put	Bond Future	6,447.6700	6.4477	6,514.1500	6.5141	1.031	0	0	0
2022/10/13	2037	04/05/2023	11.03	Call	Bond Future	1,222.0500	1.2220	1,188.3700	1.1884	(2.756)	0	0	400
2022/10/13	2037	03/08/2023	12.13	Call	Bond Future	3,643.4100	3.6434	3,582.1600	3.5822	(1.681)	0	0	0
2022/10/13	2037	03/08/2023	12.13	Put	Bond Future	4,524.0800	4.5241	4,573.7900	4.5738	1.099	0	0	0
2022/10/13	2037	03/08/2023	12.12	Call	Bond Future	3,616.6100	3.6166	3,555.6000	3.5556	(1.687)	0	0	0
2022/10/13	2037	03/08/2023	12.12	Put	Bond Future	4,551.0500	4.5511	4,601.0000	4.6010	1.098	0	0	0
2022/10/13	2037	03/08/2023			Bond Future	12.2953	75.4926	12.3163	75.3816	0.171	0.0000	0.0000	0
2022/10/13	2037	03/08/2023	12.14	Call	Bond Future	3,670.0200	3.6700	3,608.5300	3.6085	(1.675)	0	0	0
2022/10/13	2037	03/08/2023	12.14	Put	Bond Future	4,496.9800	4.4970	4,546.4500	4.5464	1.100	0	0	0
2022/10/13	2037	02/11/2023	11.56	Put	Bond Future	6,728.0900	6.7281	6,798.5500	6.7986	1.047	0	0	0
2022/10/13	2037	02/11/2023	11.57	Call	Bond Future	2,060.7300	2.0607	2,017.5400	2.0175	(2.096)	0	0	0
2022/10/13	2037	02/11/2023	11.55	Put	Bond Future	6,766.3600	6.7664	6,837.0700	6.8371	1.045	0	0	0
2022/10/13	2037	02/11/2023			Bond Future	12.4233	77.0845	12.4452	76.9711	0.176	0.0000	0.0000	0
2022/10/13	2037	02/11/2023	11.56	Call	Bond Future	2,042.1200	2.0421	1,999.1900	1.9992	(2.102)	0	0	0
2022/10/13	2037	02/11/2023	11.57	Put	Bond Future	6,689.9900	6.6900	6,760.1900	6.7602	1.049	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/13	2037	02/11/2023	11.55	Call	Bond Future	2,023.6200	2.0236	1,980.9400	1.9809	(2.109)	0	0	0
2022/10/13	2038	03/11/2022			Bond Future	127.3239	127.3239	126.9131	126.9131	(0.323)	0.0000	0.0000	2,997
2022/10/13	2038	02/02/2023			Bond Future	127.8082	127.8082	127.3873	127.3873	(0.329)	0.0000	0.0000	2,770
2022/10/13	2038	04/05/2023			Bond Future	130.4444	130.4444	130.0140	130.0140	(0.330)	0.0000	0.0000	0
2022/10/13	2038	03/08/2023			Bond Future	131.2227	131.2227	130.7831	130.7831	(0.335)	0.0000	0.0000	0
2022/10/13	2038	02/11/2023			Bond Future	134.0156	134.0156	133.5667	133.5667	(0.335)	0.0000	0.0000	0
2022/10/13	2040	03/11/2022	10.60	Put	Bond Future	8,925.8700	8.9259	8,974.8200	8.9748	0.548	0	0	0
2022/10/13	2040	03/11/2022	10.70	Call	Bond Future	1.6800	0.0017	1.2200	0.0012	(27.381)	0	0	1,078
2022/10/13	2040	03/11/2022	12.00	Call	Bond Future	1,329.7000	1.3297	1,275.3000	1.2753	(4.091)	0	0	0
2022/10/13	2040	03/11/2022	12.00	Put	Bond Future	1,155.8100	1.1558	1,150.6000	1.1506	(0.451)	0	0	0
2022/10/13	2040	03/11/2022	12.52	Call	Bond Future	3,459.7000	3.4597	3,399.9000	3.3999	(1.728)	0	0	0
2022/10/13	2040	03/11/2022	11.39	Call	Bond Future	159.4300	0.1594	141.4700	0.1415	(11.265)	0	0	0
2022/10/13	2040	03/11/2022	11.40	Call	Bond Future	167.2100	0.1672	148.6500	0.1487	(11.100)	0	0	0
2022/10/13	2040	03/11/2022	11.41	Put	Bond Future	3,646.1500	3.6462	3,676.2000	3.6762	0.824	0	0	0
2022/10/13	2040	03/11/2022	11.20	Call	Bond Future	58.7900	0.0588	50.0200	0.0500	(14.918)	0	0	1,078
2022/10/13	2040	03/11/2022	11.20	Put	Bond Future	4,891.7600	4.8918	4,932.1800	4.9322	0.826	0	0	0
2022/10/13	2040	03/11/2022			Bond Future	11.9709	80.9443	11.9791	80.8951	0.069	0.0000	0.0000	51,576
2022/10/13	2040	03/11/2022	10.10	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2022/10/13	2040	03/11/2022	10.10	Put	Bond Future	12,577.3000	12.5773	12,626.4900	12.6265	0.391	0	0	0
2022/10/13	2040	03/11/2022	10.60	Call	Bond Future	0.7900	0.0008	0.5500	0.0006	(30.380)	0	0	1,467
2022/10/13	2040	03/11/2022	10.70	Put	Bond Future	8,223.3800	8.2234	8,272.1100	8.2721	0.593	0	0	0
2022/10/13	2040	03/11/2022	11.50	Call	Bond Future	261.4200	0.2614	236.6200	0.2366	(9.487)	0	0	0
2022/10/13	2040	03/11/2022	11.50	Put	Bond Future	3,159.2700	3.1593	3,183.6600	3.1837	0.772	0	0	0
2022/10/13	2040	03/11/2022	12.52	Put	Bond Future	282.1100	0.2821	271.5000	0.2715	(3.761)	0	0	1,078
2022/10/13	2040	03/11/2022	11.39	Put	Bond Future	3,758.5600	3.7586	3,789.7900	3.7898	0.831	0	0	0
2022/10/13	2040	03/11/2022	11.40	Put	Bond Future	3,702.2000	3.7022	3,732.8300	3.7328	0.827	0	0	0
2022/10/13	2040	03/11/2022	11.41	Call	Bond Future	175.2300	0.1752	156.0900	0.1561	(10.923)	0	0	0
2022/10/13	2040	03/11/2022	10.80	Call	Bond Future	3.6800	0.0037	2.7700	0.0028	(24.728)	0	0	0
2022/10/13	2040	03/11/2022	10.80	Put	Bond Future	7,530.7100	7.5307	7,578.9900	7.5790	0.641	0	0	0
2022/10/13	2040	03/11/2022	11.30	Call	Bond Future	101.6000	0.1016	88.4800	0.0885	(12.913)	0	0	1,467
2022/10/13	2040	03/11/2022	11.30	Put	Bond Future	4,281.5900	4.2816	4,317.6600	4.3177	0.842	0	0	0
2022/10/13	2040	02/02/2023	12.24	Call	Bond Future	3,377.6000	3.3776	3,335.6700	3.3357	(1.241)	0	0	0
2022/10/13	2040	02/02/2023	12.24	Put	Bond Future	2,649.1600	2.6492	2,658.8200	2.6588	0.365	0	0	0
2022/10/13	2040	02/02/2023	12.27	Call	Bond Future	3,477.3700	3.4774	3,434.9700	3.4350	(1.219)	0	0	0
2022/10/13	2040	02/02/2023	12.27	Put	Bond Future	2,576.0800	2.5761	2,585.2700	2.5853	0.357	0	0	388
2022/10/13	2040	02/02/2023	11.12	Call	Bond Future	741.8200	0.7418	722.9700	0.7230	(2.541)	0	0	0
2022/10/13	2040	02/02/2023	11.12	Put	Bond Future	6,933.7600	6.9338	6,966.5000	6.9665	0.472	0	0	0
2022/10/13	2040	02/02/2023	11.19	Call	Bond Future	839.2000	0.8392	818.8200	0.8188	(2.429)	0	0	621
2022/10/13	2040	02/02/2023	11.19	Put	Bond Future	6,570.5300	6.5705	6,601.7400	6.6017	0.475	0	0	0
2022/10/13	2040	02/02/2023	12.07	Put	Bond Future	3,098.6300	3.0986	3,111.1200	3.1111	0.403	0	0	621
2022/10/13	2040	02/02/2023	10.96	Call	Bond Future	553.8900	0.5539	538.3400	0.5383	(2.807)	0	0	388
2022/10/13	2040	02/02/2023	10.96	Put	Bond Future	7,813.5900	7.8136	7,849.6300	7.8496	0.461	0	0	0
2022/10/13	2040	02/02/2023	10.93	Call	Bond Future	525.7300	0.5257	510.7200	0.5107	(2.855)	0	0	0
2022/10/13	2040	02/02/2023			Bond Future	12.1147	77.9479	12.1236	77.8963	0.073	0.0000	0.0000	73,460
2022/10/13	2040	02/02/2023	12.07	Call	Bond Future	2,835.8000	2.8358	2,796.7000	2.7967	(1.379)	0	0	0
2022/10/13	2040	02/02/2023	11.10	Call	Bond Future	715.4300	0.7154	697.0200	0.6970	(2.573)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/13	2040	02/02/2023	11.10	Put	Bond Future	7,039.7000	7.0397	7,072.8800	7.0729	0.471	0	0	0
2022/10/13	2040	02/02/2023	11.11	Call	Bond Future	728.4800	0.7285	709.8600	0.7099	(2.556)	0	0	0
2022/10/13	2040	02/02/2023	11.11	Put	Bond Future	6,986.5400	6.9865	7,019.5100	7.0195	0.472	0	0	0
2022/10/13	2040	02/02/2023	10.18	Call	Bond Future	114.5800	0.1146	109.7100	0.1097	(4.250)	0	0	0
2022/10/13	2040	02/02/2023	10.18	Put	Bond Future	12,892.5000	12.8925	12,939.2200	12.9392	0.362	0	0	0
2022/10/13	2040	02/02/2023	10.21	Call	Bond Future	122.8200	0.1228	117.6700	0.1177	(4.193)	0	0	388
2022/10/13	2040	02/02/2023	10.21	Put	Bond Future	12,678.4700	12.6785	12,724.9100	12.7249	0.366	0	0	0
2022/10/13	2040	02/02/2023	10.93	Put	Bond Future	7,987.9800	7.9880	8,024.5600	8.0246	0.458	0	0	0
2022/10/13	2040	04/05/2023	12.78	Call	Bond Future	5,730.7700	5.7308	5,687.1000	5.6871	(0.762)	0	0	0
2022/10/13	2040	04/05/2023	12.78	Put	Bond Future	2,737.8500	2.7379	2,747.5700	2.7476	0.355	0	0	388
2022/10/13	2040	04/05/2023	13.45	Put	Bond Future	1,734.9000	1.7349	1,739.6000	1.7396	0.271	0	0	486
2022/10/13	2040	04/05/2023	11.43	Call	Bond Future	1,860.6500	1.8606	1,835.1600	1.8352	(1.370)	0	0	0
2022/10/13	2040	04/05/2023	11.43	Put	Bond Future	6,777.0500	6.7771	6,804.9500	6.8050	0.412	0	0	0
2022/10/13	2040	04/05/2023	10.73	Put	Bond Future	10,393.0500	10.3931	10,431.1000	10.4311	0.366	0	0	0
2022/10/13	2040	04/05/2023			Bond Future	12.2435	79.5403	12.2528	79.4869	0.076	0.0000	0.0000	0
2022/10/13	2040	04/05/2023	13.45	Call	Bond Future	8,211.8600	8.2119	8,163.1700	8.1632	(0.593)	0	0	0
2022/10/13	2040	04/05/2023	11.42	Call	Bond Future	1,840.7800	1.8408	1,815.4400	1.8154	(1.377)	0	0	0
2022/10/13	2040	04/05/2023	11.42	Put	Bond Future	6,820.6400	6.8206	6,848.6900	6.8487	0.411	0	0	0
2022/10/13	2040	04/05/2023	11.48	Call	Bond Future	1,962.8400	1.9628	1,936.5400	1.9365	(1.340)	0	0	486
2022/10/13	2040	04/05/2023	11.48	Put	Bond Future	6,563.0600	6.5631	6,590.1500	6.5901	0.413	0	0	0
2022/10/13	2040	04/05/2023	10.73	Call	Bond Future	843.3500	0.8433	828.0100	0.8280	(1.819)	0	0	486
2022/10/13	2040	04/05/2023	10.92	Call	Bond Future	1,057.8700	1.0579	1,039.9900	1.0400	(1.690)	0	0	388
2022/10/13	2040	04/05/2023	10.92	Put	Bond Future	9,310.7600	9.3108	9,346.2700	9.3463	0.381	0	0	0
2022/10/13	2040	04/05/2023	11.41	Call	Bond Future	1,820.8100	1.8208	1,795.6300	1.7956	(1.383)	0	0	0
2022/10/13	2040	04/05/2023	11.41	Put	Bond Future	6,864.2200	6.8642	6,892.4300	6.8924	0.411	0	0	0
2022/10/13	2040	04/05/2023	10.17	Call	Bond Future	398.5100	0.3985	389.5600	0.3896	(2.246)	0	0	388
2022/10/13	2040	04/05/2023	10.17	Put	Bond Future	13,950.9700	13.9510	13,995.4100	13.9954	0.319	0	0	0
2022/10/13	2040	03/08/2023	12.23	Call	Bond Future	4,063.1100	4.0631	4,028.2200	4.0282	(0.859)	0	0	0
2022/10/13	2040	03/08/2023	12.23	Put	Bond Future	4,876.8600	4.8769	4,896.8100	4.8968	0.409	0	0	0
2022/10/13	2040	03/08/2023			Bond Future	12.3728	76.7007	12.3825	76.6459	0.078	0.0000	0.0000	0
2022/10/13	2040	03/08/2023	12.22	Call	Bond Future	4,034.4300	4.0344	3,999.6700	3.9997	(0.862)	0	0	0
2022/10/13	2040	03/08/2023	12.22	Put	Bond Future	4,905.6800	4.9057	4,925.7600	4.9258	0.409	0	0	0
2022/10/13	2040	03/08/2023	12.21	Call	Bond Future	4,005.5700	4.0056	3,970.9300	3.9709	(0.865)	0	0	0
2022/10/13	2040	03/08/2023	12.21	Put	Bond Future	4,934.3800	4.9344	4,954.5800	4.9546	0.409	0	0	0
2022/10/13	2040	02/11/2023	11.59	Call	Bond Future	2,276.0000	2.2760	2,251.8000	2.2518	(1.063)	0	0	0
2022/10/13	2040	02/11/2023	11.60	Put	Bond Future	7,548.2600	7.5483	7,580.0200	7.5800	0.421	0	0	0
2022/10/13	2040	02/11/2023	11.58	Call	Bond Future	2,255.9200	2.2559	2,231.8500	2.2319	(1.067)	0	0	0
2022/10/13	2040	02/11/2023	11.58	Put	Bond Future	7,631.8300	7.6318	7,663.8600	7.6639	0.420	0	0	0
2022/10/13	2040	02/11/2023			Bond Future	12.4967	78.3182	12.5068	78.2621	0.081	0.0000	0.0000	0
2022/10/13	2040	02/11/2023	11.59	Put	Bond Future	7,590.1000	7.5901	7,622.0000	7.6220	0.420	0	0	0
2022/10/13	2040	02/11/2023	11.60	Call	Bond Future	2,295.8900	2.2959	2,271.5500	2.2716	(1.060)	0	0	0
2022/10/13	2044	03/11/2022	10.10	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2022/10/13	2044	03/11/2022	10.10	Put	Bond Future	12,718.4800	12.7185	12,830.2300	12.8302	0.879	0	0	0
2022/10/13	2044	03/11/2022	10.60	Call	Bond Future	0.9600	0.0010	0.6200	0.0006	(35.417)	0	0	1,647
2022/10/13	2044	03/11/2022	10.60	Put	Bond Future	8,929.3800	8.9294	9,040.7900	9.0408	1.248	0	0	0
2022/10/13	2044	03/11/2022	10.80	Call	Bond Future	4.4800	0.0045	3.1500	0.0032	(29.688)	0	0	0
2022/10/13	2044	03/11/2022	10.80	Put	Bond Future	7,490.6800	7.4907	7,601.1000	7.6011	1.474	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/13	2044	03/11/2022	11.41	Call	Bond Future	202.4100	0.2024	173.4300	0.1734	(14.317)	0	0	0
2022/10/13	2044	03/11/2022	11.41	Put	Bond Future	3,531.4500	3.5314	3,614.2200	3.6142	2.344	0	0	0
2022/10/13	2044	03/11/2022	11.30	Call	Bond Future	118.7400	0.1187	99.0600	0.0991	(16.574)	0	0	1,647
2022/10/13	2044	03/11/2022	11.30	Put	Bond Future	4,171.6000	4.1716	4,263.6700	4.2637	2.207	0	0	0
2022/10/13	2044	03/11/2022	11.40	Put	Bond Future	3,587.7300	3.5877	3,671.4200	3.6714	2.333	0	0	0
2022/10/13	2044	03/11/2022			Bond Future	11.9385	77.9166	11.9569	77.8049	0.154	0.0000	0.0000	69,301
2022/10/13	2044	03/11/2022	11.39	Call	Bond Future	184.5800	0.1846	157.4300	0.1574	(14.709)	0	0	0
2022/10/13	2044	03/11/2022	11.39	Put	Bond Future	3,644.4100	3.6444	3,729.0100	3.7290	2.321	0	0	0
2022/10/13	2044	03/11/2022	11.40	Call	Bond Future	193.3400	0.1933	165.2800	0.1653	(14.513)	0	0	0
2022/10/13	2044	02/02/2023	12.00	Call	Bond Future	2,778.4400	2.7784	2,708.3100	2.7083	(2.524)	0	0	0
2022/10/13	2044	02/02/2023	12.00	Put	Bond Future	3,219.4100	3.2194	3,264.6100	3.2646	1.404	0	0	4,000
2022/10/13	2044	02/02/2023	11.20	Put	Bond Future	6,442.9800	6.4430	6,522.0400	6.5220	1.227	0	0	0
2022/10/13	2044	02/02/2023	11.90	Call	Bond Future	2,480.9500	2.4809	2,414.8000	2.4148	(2.666)	0	0	1,300
2022/10/13	2044	02/02/2023	11.90	Put	Bond Future	3,527.4600	3.5275	3,576.6400	3.5766	1.394	0	0	0
2022/10/13	2044	02/02/2023	11.14	Call	Bond Future	828.0900	0.8281	794.2800	0.7943	(4.083)	0	0	0
2022/10/13	2044	02/02/2023	11.14	Put	Bond Future	6,756.3500	6.7563	6,837.8700	6.8379	1.207	0	0	0
2022/10/13	2044	02/02/2023	11.15	Call	Bond Future	842.7700	0.8428	808.5600	0.8086	(4.059)	0	0	0
2022/10/13	2044	02/02/2023	11.15	Put	Bond Future	6,703.4300	6.7034	6,784.5500	6.7846	1.210	0	0	0
2022/10/13	2044	02/02/2023			Bond Future	12.0737	74.9889	12.0931	74.8736	0.161	0.0000	0.0000	42,854
2022/10/13	2044	02/02/2023	11.16	Call	Bond Future	857.6200	0.8576	823.0100	0.8230	(4.036)	0	0	0
2022/10/13	2044	02/02/2023	11.16	Put	Bond Future	6,650.7700	6.6508	6,731.4900	6.7315	1.214	0	0	0
2022/10/13	2044	02/02/2023	11.20	Call	Bond Future	918.9100	0.9189	882.6400	0.8826	(3.947)	0	0	1,300
2022/10/13	2044	04/05/2023	11.75	Put	Bond Future	5,477.1100	5.4771	5,536.6800	5.5367	1.088	0	0	4,115
2022/10/13	2044	04/05/2023	11.41	Call	Bond Future	1,991.1900	1.9912	1,943.2700	1.9433	(2.407)	0	0	0
2022/10/13	2044	04/05/2023	11.41	Put	Bond Future	6,832.7900	6.8328	6,903.2300	6.9032	1.031	0	0	0
2022/10/13	2044	04/05/2023	11.42	Call	Bond Future	2,012.4600	2.0125	1,964.2200	1.9642	(2.397)	0	0	0
2022/10/13	2044	04/05/2023	11.42	Put	Bond Future	6,789.0200	6.7890	6,859.1400	6.8591	1.033	0	0	0
2022/10/13	2044	04/05/2023			Bond Future	12.1941	76.5210	12.2143	76.4026	0.166	0.0000	0.0000	0
2022/10/13	2044	04/05/2023	12.25	Call	Bond Future	4,259.2800	4.2593	4,185.6800	4.1857	(1.728)	0	0	0
2022/10/13	2044	04/05/2023	12.25	Put	Bond Future	3,933.1100	3.9331	3,977.8700	3.9779	1.138	0	0	1,500
2022/10/13	2044	04/05/2023	11.43	Call	Bond Future	2,033.6500	2.0337	1,985.1000	1.9851	(2.387)	0	0	0
2022/10/13	2044	04/05/2023	11.43	Put	Bond Future	6,745.2600	6.7453	6,815.0700	6.8151	1.035	0	0	0
2022/10/13	2044	04/05/2023	11.75	Call	Bond Future	2,797.9400	2.7979	2,739.1500	2.7392	(2.101)	0	0	0
2022/10/13	2044	04/05/2023	12.00	Call	Bond Future	3,492.0500	3.4920	3,425.5800	3.4256	(1.903)	0	0	0
2022/10/13	2044	04/05/2023	12.00	Put	Bond Future	4,643.4000	4.6434	4,695.2900	4.6953	1.118	0	0	4,115
2022/10/13	2044	03/08/2023	12.15	Call	Bond Future	4,097.3500	4.0974	4,029.6800	4.0297	(1.652)	0	0	0
2022/10/13	2044	03/08/2023	12.15	Put	Bond Future	5,055.0900	5.0551	5,108.5500	5.1086	1.058	0	0	0
2022/10/13	2044	03/08/2023	12.16	Call	Bond Future	4,126.4800	4.1265	4,058.5500	4.0586	(1.646)	0	0	0
2022/10/13	2044	03/08/2023	12.16	Put	Bond Future	5,025.4500	5.0255	5,078.6500	5.0787	1.059	0	0	0
2022/10/13	2044	03/08/2023			Bond Future	12.3146	73.7433	12.3357	73.6222	0.171	0.0000	0.0000	0
2022/10/13	2044	03/08/2023	12.17	Call	Bond Future	4,155.6900	4.1557	4,087.5000	4.0875	(1.641)	0	0	0
2022/10/13	2044	03/08/2023	12.17	Put	Bond Future	4,995.9700	4.9960	5,048.9100	5.0489	1.060	0	0	0
2022/10/13	2044	02/11/2023	11.57	Call	Bond Future	2,683.1500	2.6831	2,632.6700	2.6327	(1.881)	0	0	0
2022/10/13	2044	02/11/2023	11.57	Put	Bond Future	7,838.9300	7.8389	7,912.2000	7.9122	0.935	0	0	0
2022/10/13	2044	02/11/2023			Bond Future	12.4297	75.2984	12.4516	75.1746	0.176	0.0000	0.0000	0
2022/10/13	2044	02/11/2023	11.55	Call	Bond Future	2,640.5400	2.6405	2,590.5800	2.5906	(1.892)	0	0	0
2022/10/13	2044	02/11/2023	11.55	Put	Bond Future	7,923.4100	7.9234	7,997.2000	7.9972	0.931	0	0	0
2022/10/13	2044	02/11/2023	11.56	Call	Bond Future	2,661.9400	2.6619	2,611.7200	2.6117	(1.887)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/13	2044	02/11/2023	11.56	Put	Bond Future	7,881.2200	7.8812	7,954.7500	7.9548	0.933	0	0	0
2022/10/13	2046	03/11/2022			Bond Future	111.8529	111.8529	111.6302	111.6302	(0.199)	0.0000	0.0000	11,338
2022/10/13	2046	02/02/2023			Bond Future	113.9669	113.9669	113.7381	113.7381	(0.201)	0.0000	0.0000	5,200
2022/10/13	2046	04/05/2023			Bond Future	114.2706	114.2706	114.0364	114.0364	(0.205)	0.0000	0.0000	100
2022/10/13	2046	03/08/2023			Bond Future	116.6920	116.6920	116.4525	116.4525	(0.205)	0.0000	0.0000	0
2022/10/13	2046	02/11/2023			Bond Future	117.0585	117.0585	116.8147	116.8147	(0.208)	0.0000	0.0000	0
2022/10/13	2050	03/11/2022			Bond Future	114.5868	114.5868	114.2300	114.2300	(0.311)	0.0000	0.0000	8,431
2022/10/13	2050	02/02/2023			Bond Future	114.6117	114.6117	114.2462	114.2462	(0.319)	0.0000	0.0000	3,848
2022/10/13	2050	04/05/2023			Bond Future	116.9758	116.9758	116.6016	116.6016	(0.320)	0.0000	0.0000	100
2022/10/13	2050	03/08/2023			Bond Future	117.2472	117.2472	116.8653	116.8653	(0.326)	0.0000	0.0000	0
2022/10/13	2050	02/11/2023			Bond Future	119.7429	119.7429	119.3526	119.3526	(0.326)	0.0000	0.0000	0
2022/10/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/13	AL37	03/11/2022			Index Future	824.8530	824.8530	825.3140	825.3140	0.056	0.0000	0.0000	0
2022/10/13	AL37	02/02/2023			Index Future	840.2400	840.2400	840.6940	840.6940	0.054	0.0000	0.0000	0
2022/10/13	AL37	04/05/2023			Index Future	857.3600	857.3600	857.8170	857.8170	0.053	0.0000	0.0000	0
2022/10/13	AL37	03/08/2023			Index Future	875.3240	875.3240	875.7860	875.7860	0.053	0.0000	0.0000	0
2022/10/13	AL37	02/11/2023			Index Future	893.7580	893.7580	894.2290	894.2290	0.053	0.0000	0.0000	0
2022/10/13	AL7T	03/11/2022			Index Future	933.9990	933.9990	933.2880	933.2880	(0.076)	0.0000	0.0000	0
2022/10/13	AL7T	02/02/2023			Index Future	951.4220	951.4220	950.6790	950.6790	(0.078)	0.0000	0.0000	0
2022/10/13	AL7T	04/05/2023			Index Future	970.8080	970.8080	970.0430	970.0430	(0.079)	0.0000	0.0000	0
2022/10/13	AL7T	03/08/2023			Index Future	991.1480	991.1480	990.3630	990.3630	(0.079)	0.0000	0.0000	0
2022/10/13	AL7T	02/11/2023			Index Future	1,012.0220	1,012.0220	1,011.2180	1,011.2180	(0.079)	0.0000	0.0000	0
2022/10/13	ALBI	03/11/2022			Index Future	818.5920	818.5920	818.0370	818.0370	(0.068)	0.0000	0.0000	123
2022/10/13	ALBI	02/02/2023			Index Future	833.8610	833.8610	833.2810	833.2810	(0.070)	0.0000	0.0000	0
2022/10/13	ALBI	04/05/2023			Index Future	850.8520	850.8520	850.2530	850.2530	(0.070)	0.0000	0.0000	0
2022/10/13	ALBI	03/08/2023			Index Future	868.6790	868.6790	868.0640	868.0640	(0.071)	0.0000	0.0000	0
2022/10/13	ALBI	02/11/2023			Index Future	886.9730	886.9730	886.3440	886.3440	(0.071)	0.0000	0.0000	0
2022/10/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/10/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/13	ES33	03/11/2022			Bond Future	12.6996	70.9152	12.7072	70.8808	0.060	0.0000	0.0000	0
2022/10/13	ES33	02/02/2023			Bond Future	12.8990	72.2556	12.9072	72.2192	0.064	0.0000	0.0000	350
2022/10/13	ES33	04/05/2023			Bond Future	13.0752	69.9506	13.0840	69.9128	0.067	0.0000	0.0000	0
2022/10/13	ES33	03/08/2023			Bond Future	13.2493	71.4342	13.2585	71.3953	0.069	0.0000	0.0000	0
2022/10/13	ES33	02/11/2023			Bond Future	13.4345	69.1590	13.4441	69.1193	0.072	0.0000	0.0000	0
2022/10/13	ES42	03/11/2022			Bond Future	12.9577	68.9040	12.9757	68.8109	0.139	0.0000	0.0000	0
2022/10/13	ES42	02/02/2023			Bond Future	13.1327	70.2063	13.1518	70.1101	0.145	0.0000	0.0000	4,769
2022/10/13	ES42	04/05/2023			Bond Future	13.2950	67.3907	13.3150	67.2919	0.150	0.0000	0.0000	0
2022/10/13	ES42	03/08/2023			Bond Future	13.4503	68.8210	13.4712	68.7199	0.155	0.0000	0.0000	0
2022/10/13	ES42	02/11/2023			Bond Future	13.6152	66.0236	13.6370	65.9202	0.160	0.0000	0.0000	0
2022/10/13	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/13	GOVI	03/11/2022	820.41	Put	GOVI	134,050.0000	13.4050	139,570.0000	13.9570	4.118	0	0	0
2022/10/13	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/13	GOVI	03/11/2022	820.42	Put	GOVI	134,150.0000	13.4150	139,670.0000	13.9670	4.115	0	0	0
2022/10/13	GOVI	03/11/2022			GOVI	807.0050	807.0050	806.4530	806.4530	(0.068)	0.0000	0.0000	277
2022/10/13	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/13	GOVI	03/11/2022	820.43	Put	GOVI	134,250.0000	13.4250	139,770.0000	13.9770	4.112	0	0	0
2022/10/13	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/13	GOVI	02/02/2023	850.82	Put	GOVI	287,610.0000	28.7610	293,390.0000	29.3390	2.010	0	0	0
2022/10/13	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/13	GOVI	02/02/2023	850.83	Put	GOVI	287,710.0000	28.7710	293,490.0000	29.3490	2.009	0	0	0
2022/10/13	GOVI	02/02/2023			GOVI	822.0590	822.0590	821.4810	821.4810	(0.070)	0.0000	0.0000	575
2022/10/13	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/13	GOVI	02/02/2023	850.84	Put	GOVI	287,810.0000	28.7810	293,590.0000	29.3590	2.008	0	0	0
2022/10/13	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/13	GOVI	04/05/2023	852.86	Put	GOVI	140,500.0000	14.0500	146,470.0000	14.6470	4.249	0	0	0
2022/10/13	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/13	GOVI	04/05/2023	852.87	Put	GOVI	140,600.0000	14.0600	146,570.0000	14.6570	4.246	0	0	0
2022/10/13	GOVI	04/05/2023			GOVI	838.8100	838.8100	838.2130	838.2130	(0.071)	0.0000	0.0000	0
2022/10/13	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/13	GOVI	04/05/2023	852.88	Put	GOVI	140,700.0000	14.0700	146,670.0000	14.6670	4.243	0	0	0
2022/10/13	GOVI	03/08/2023	837.21	Call	GOVI	191,740.0000	19.1740	185,610.0000	18.5610	(3.197)	0	0	0
2022/10/13	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/13	GOVI	03/08/2023	837.22	Call	GOVI	191,640.0000	19.1640	185,510.0000	18.5510	(3.199)	0	0	0
2022/10/13	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/13	GOVI	03/08/2023			GOVI	856.3840	856.3840	855.7710	855.7710	(0.072)	0.0000	0.0000	0
2022/10/13	GOVI	03/08/2023	837.23	Call	GOVI	191,540.0000	19.1540	185,410.0000	18.5410	(3.200)	0	0	0
2022/10/13	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/13	GOVI	02/11/2023	885.81	Put	GOVI	113,910.0000	11.3910	120,170.0000	12.0170	5.496	0	0	0
2022/10/13	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/13	GOVI	02/11/2023			GOVI	874.4190	874.4190	873.7930	873.7930	(0.072)	0.0000	0.0000	0
2022/10/13	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/13	GOVI	02/11/2023	885.80	Put	GOVI	113,810.0000	11.3810	120,070.0000	12.0070	5.500	0	0	0
2022/10/13	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/13	GOVI	02/11/2023	885.82	Put	GOVI	114,010.0000	11.4010	120,270.0000	12.0270	5.491	0	0	0

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2022/10/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/10/13	IGOV	03/11/2022			Index Future	318.5790	318.5790	318.1260	318.1260	(0.142)	0.0000	0.0000	702
2022/10/13	IGOV	02/02/2023			Index Future	324.6000	324.6000	324.1330	324.1330	(0.144)	0.0000	0.0000	0
2022/10/13	IGOV	04/05/2023			Index Future	331.2920	331.2920	330.8110	330.8110	(0.145)	0.0000	0.0000	0
2022/10/13	IGOV	03/08/2023			Index Future	338.3080	338.3080	337.8160	337.8160	(0.145)	0.0000	0.0000	0
2022/10/13	IGOV	02/11/2023			Index Future	345.5060	345.5060	345.0040	345.0040	(0.145)	0.0000	0.0000	0
2022/10/13	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/10/13	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/10/13	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/10/13	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/10/13	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/10/13	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/10/13	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/10/13	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/10/13	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/10/13	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/10/13	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/10/13	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/10/13	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/10/13	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/10/13	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/10/13	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/10/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/10/13	JBAF	19/10/2022			Jibar Tradeable Future	6.4650	93.5350	6.4700	93.5300	0.077	0.0000	0.0000	0
2022/10/13	JBAF	16/11/2022			Jibar Tradeable Future	6.5200	93.4800	6.5350	93.4650	0.230	0.0000	0.0000	0
2022/10/13	JBAF	21/12/2022			Jibar Tradeable Future	7.3250	92.6750	7.3400	92.6600	0.205	0.0000	0.0000	68
2022/10/13	JBAF	18/01/2023			Jibar Tradeable Future	7.3700	92.6300	7.3900	92.6100	0.271	0.0000	0.0000	0
2022/10/13	JBAF	15/02/2023			Jibar Tradeable Future	7.8400	92.1600	7.8800	92.1200	0.510	0.0000	0.0000	0
2022/10/13	JBAF	15/03/2023			Jibar Tradeable Future	7.8850	92.1150	7.9400	92.0600	0.698	0.0000	0.0000	0
2022/10/13	JBAF	21/06/2023			Jibar Tradeable Future	8.1900	91.8100	8.2400	91.7600	0.611	0.0000	0.0000	0
2022/10/13	JBAF	20/09/2023			Jibar Tradeable Future	8.2400	91.7600	8.3450	91.6550	1.274	0.0000	0.0000	75
2022/10/13	JBAF	20/12/2023			Jibar Tradeable Future	8.3250	91.6750	8.3850	91.6150	0.721	0.0000	0.0000	272
2022/10/13	JBAF	20/03/2024			Jibar Tradeable Future	8.3100	91.6900	8.3950	91.6050	1.023	0.0000	0.0000	0
2022/10/13	JBAF	19/06/2024			Jibar Tradeable Future	8.2900	91.7100	8.3750	91.6250	1.025	0.0000	0.0000	0
2022/10/13	JBAF	18/09/2024			Jibar Tradeable Future	8.3850	91.6150	8.4100	91.5900	0.298	0.0000	0.0000	0
2022/10/13	R023	03/11/2022	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/13	R023	03/11/2022	6.25	Put	Bond Future	326.2000	0.3262	339.0900	0.3391	3.952	0	0	0
2022/10/13	R023	03/11/2022	6.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/13	R023	03/11/2022	6.26	Put	Bond Future	323.1400	0.3231	336.0300	0.3360	3.989	0	0	0
2022/10/13	R023	03/11/2022			Bond Future	7.3165	101.5942	7.3587	101.5813	0.578	0.0000	0.0000	8,432

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/13	R023	03/11/2022	6.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/13	R023	03/11/2022	6.27	Put	Bond Future	320.0700	0.3201	332.9600	0.3330	4.027	0	0	0
2022/10/13	R035	03/11/2022	10.57	Call	Bond Future	3.9900	0.0040	2.8000	0.0028	(29.825)	0	0	0
2022/10/13	R035	03/11/2022	10.57	Put	Bond Future	6,782.8300	6.7828	6,882.6100	6.8826	1.471	0	0	582
2022/10/13	R035	03/11/2022	11.15	Call	Bond Future	136.8200	0.1368	115.5100	0.1155	(15.575)	0	0	0
2022/10/13	R035	03/11/2022	11.15	Put	Bond Future	3,399.7800	3.3998	3,479.4400	3.4794	2.343	0	0	0
2022/10/13	R035	03/11/2022	12.68	Call	Bond Future	5,159.0700	5.1591	5,055.9600	5.0560	(1.999)	0	0	0
2022/10/13	R035	03/11/2022	12.68	Put	Bond Future	54.7200	0.0547	52.5800	0.0526	(3.911)	0	0	976
2022/10/13	R035	03/11/2022	10.99	Call	Bond Future	58.9600	0.0590	47.6900	0.0477	(19.115)	0	0	0
2022/10/13	R035	03/11/2022	10.99	Put	Bond Future	4,271.7100	4.2717	4,361.4100	4.3614	2.100	0	0	582
2022/10/13	R035	03/11/2022	11.05	Call	Bond Future	82.1500	0.0821	67.5800	0.0676	(17.736)	0	0	976
2022/10/13	R035	03/11/2022			Bond Future	11.7197	83.3629	11.7379	83.2619	0.155	0.0000	0.0000	33,800
2022/10/13	R035	03/11/2022	9.82	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	582
2022/10/13	R035	03/11/2022	9.82	Put	Bond Future	11,637.3900	11.6374	11,738.3600	11.7384	0.868	0	0	0
2022/10/13	R035	03/11/2022	10.30	Call	Bond Future	0.5800	0.0006	0.3700	0.0004	(36.207)	0	0	976
2022/10/13	R035	03/11/2022	10.30	Put	Bond Future	8,486.6100	8.4866	8,587.3700	8.5874	1.187	0	0	0
2022/10/13	R035	03/11/2022	11.14	Call	Bond Future	130.3300	0.1303	109.7600	0.1098	(15.783)	0	0	0
2022/10/13	R035	03/11/2022	11.14	Put	Bond Future	3,452.2200	3.4522	3,532.6200	3.5326	2.329	0	0	0
2022/10/13	R035	03/11/2022	11.05	Put	Bond Future	3,936.9700	3.9370	4,023.3700	4.0234	2.195	0	0	0
2022/10/13	R035	03/11/2022	11.13	Call	Bond Future	124.0900	0.1241	104.2400	0.1042	(15.996)	0	0	0
2022/10/13	R035	03/11/2022	11.13	Put	Bond Future	3,504.9600	3.5050	3,586.0800	3.5861	2.314	0	0	0
2022/10/13	R035	02/02/2023	11.94	Call	Bond Future	2,912.7700	2.9128	2,845.0200	2.8450	(2.326)	0	0	0
2022/10/13	R035	02/02/2023	13.22	Put	Bond Future	727.8800	0.7279	736.8200	0.7368	1.228	0	0	976
2022/10/13	R035	02/02/2023	10.88	Call	Bond Future	665.7700	0.6658	637.7300	0.6377	(4.212)	0	0	0
2022/10/13	R035	02/02/2023	10.88	Put	Bond Future	6,366.8300	6.3668	6,443.1900	6.4432	1.199	0	0	0
2022/10/13	R035	02/02/2023	10.66	Call	Bond Future	445.3600	0.4454	424.3200	0.4243	(4.724)	0	0	0
2022/10/13	R035	02/02/2023	10.66	Put	Bond Future	7,479.8600	7.4799	7,563.2200	7.5632	1.114	0	0	582
2022/10/13	R035	02/02/2023	10.30	Put	Bond Future	9,503.5400	9.5035	9,595.4800	9.5955	0.967	0	0	0
2022/10/13	R035	02/02/2023	10.60	Call	Bond Future	399.6800	0.3997	380.2700	0.3803	(4.856)	0	0	0
2022/10/13	R035	02/02/2023	10.60	Put	Bond Future	7,802.8600	7.8029	7,887.8500	7.8878	1.089	0	0	0
2022/10/13	R035	02/02/2023	10.64	Put	Bond Future	7,586.9200	7.5869	7,670.8300	7.6708	1.106	0	0	0
2022/10/13	R035	02/02/2023	9.81	Call	Bond Future	75.2900	0.0753	70.1200	0.0701	(6.867)	0	0	582
2022/10/13	R035	02/02/2023	9.81	Put	Bond Future	12,541.4600	12.5415	12,640.6900	12.6407	0.791	0	0	0
2022/10/13	R035	02/02/2023	9.85	Call	Bond Future	82.8800	0.0829	77.2800	0.0773	(6.757)	0	0	0
2022/10/13	R035	02/02/2023	9.89	Call	Bond Future	91.1200	0.0911	85.0600	0.0851	(6.651)	0	0	388
2022/10/13	R035	02/02/2023	9.89	Put	Bond Future	12,026.4100	12.0264	12,124.7500	12.1247	0.818	0	0	0
2022/10/13	R035	02/02/2023			Bond Future	11.8777	84.9179	11.8969	84.8135	0.162	0.0000	0.0000	147,992
2022/10/13	R035	02/02/2023	11.94	Put	Bond Future	2,574.5900	2.5746	2,611.2400	2.6112	1.424	0	0	0
2022/10/13	R035	02/02/2023	11.98	Call	Bond Future	3,033.9000	3.0339	2,964.8400	2.9648	(2.276)	0	0	0
2022/10/13	R035	02/02/2023	11.98	Put	Bond Future	2,479.7300	2.4797	2,515.0700	2.5151	1.425	0	0	388
2022/10/13	R035	02/02/2023	13.22	Call	Bond Future	7,583.9300	7.5839	7,488.4700	7.4885	(1.259)	0	0	0
2022/10/13	R035	02/02/2023	11.05	Call	Bond Future	893.5500	0.8936	859.3400	0.8593	(3.829)	0	0	976
2022/10/13	R035	02/02/2023	11.05	Put	Bond Future	5,583.6900	5.5837	5,653.8800	5.6539	1.257	0	0	0
2022/10/13	R035	02/02/2023	11.06	Call	Bond Future	908.4800	0.9085	873.8900	0.8739	(3.807)	0	0	0
2022/10/13	R035	02/02/2023	11.06	Put	Bond Future	5,539.6700	5.5397	5,609.4800	5.6095	1.260	0	0	582
2022/10/13	R035	02/02/2023	10.86	Call	Bond Future	641.9000	0.6419	614.5700	0.6146	(4.258)	0	0	0
2022/10/13	R035	02/02/2023	10.86	Put	Bond Future	6,463.0000	6.4630	6,540.0700	6.5401	1.192	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/13	R035	02/02/2023	10.87	Call	Bond Future	653.8300	0.6538	626.1400	0.6261	(4.235)	0	0	0
2022/10/13	R035	02/02/2023	10.87	Put	Bond Future	6,414.8800	6.4149	6,491.5900	6.4916	1.196	0	0	0
2022/10/13	R035	02/02/2023	10.30	Call	Bond Future	224.0100	0.2240	211.5500	0.2116	(5.562)	0	0	976
2022/10/13	R035	02/02/2023	10.64	Call	Bond Future	429.7700	0.4298	409.2800	0.4093	(4.768)	0	0	388
2022/10/13	R035	02/02/2023	9.85	Put	Bond Future	12,283.0900	12.2831	12,381.8900	12.3819	0.804	0	0	0
2022/10/13	R035	04/05/2023	11.22	Put	Bond Future	6,105.4300	6.1054	6,170.3400	6.1703	1.063	0	0	0
2022/10/13	R035	04/05/2023	12.46	Call	Bond Future	5,000.5300	5.0005	4,925.2100	4.9252	(1.506)	0	0	0
2022/10/13	R035	04/05/2023	12.46	Put	Bond Future	2,643.4100	2.6434	2,675.3700	2.6754	1.209	0	0	388
2022/10/13	R035	04/05/2023	13.18	Call	Bond Future	7,515.6100	7.5156	7,427.5000	7.4275	(1.172)	0	0	0
2022/10/13	R035	04/05/2023	13.18	Put	Bond Future	1,597.3600	1.5974	1,616.5300	1.6165	1.200	0	0	491
2022/10/13	R035	04/05/2023	11.17	Call	Bond Future	1,640.6300	1.6406	1,599.7000	1.5997	(2.495)	0	0	491
2022/10/13	R035	04/05/2023	11.20	Call	Bond Future	1,695.5200	1.6955	1,653.7200	1.6537	(2.465)	0	0	0
2022/10/13	R035	04/05/2023	11.21	Call	Bond Future	1,714.0600	1.7141	1,671.9700	1.6720	(2.456)	0	0	0
2022/10/13	R035	04/05/2023	10.60	Call	Bond Future	864.3700	0.8644	838.0800	0.8381	(3.042)	0	0	388
2022/10/13	R035	04/05/2023	10.60	Put	Bond Future	8,912.9900	8.9130	8,993.9800	8.9940	0.909	0	0	0
2022/10/13	R035	04/05/2023			Bond Future	12.0089	82.1445	12.0290	82.0372	0.168	0.0000	0.0000	0
2022/10/13	R035	04/05/2023	11.22	Call	Bond Future	1,732.7200	1.7327	1,690.3500	1.6903	(2.445)	0	0	0
2022/10/13	R035	04/05/2023	11.17	Put	Bond Future	6,301.7300	6.3017	6,368.0800	6.3681	1.053	0	0	0
2022/10/13	R035	04/05/2023	11.20	Put	Bond Future	6,183.4200	6.1834	6,248.9000	6.2489	1.059	0	0	0
2022/10/13	R035	04/05/2023	11.21	Put	Bond Future	6,144.3400	6.1443	6,209.5300	6.2095	1.061	0	0	0
2022/10/13	R035	04/05/2023	9.85	Call	Bond Future	321.3500	0.3213	308.9900	0.3090	(3.846)	0	0	388
2022/10/13	R035	04/05/2023	9.85	Put	Bond Future	13,121.3900	13.1214	13,216.3100	13.2163	0.723	0	0	0
2022/10/13	R035	04/05/2023	10.42	Call	Bond Future	694.5200	0.6945	672.1500	0.6722	(3.221)	0	0	491
2022/10/13	R035	04/05/2023	10.42	Put	Bond Future	9,852.1500	9.8522	9,937.0600	9.9371	0.862	0	0	0
2022/10/13	R035	03/08/2023	12.00	Call	Bond Future	3,653.3500	3.6533	3,592.4700	3.5925	(1.666)	0	0	0
2022/10/13	R035	03/08/2023	12.00	Put	Bond Future	4,380.5500	4.3806	4,429.5000	4.4295	1.117	0	0	0
2022/10/13	R035	03/08/2023			Bond Future	12.1381	83.8679	12.1591	83.7580	0.173	0.0000	0.0000	0
2022/10/13	R035	03/08/2023	11.98	Call	Bond Future	3,599.7700	3.5998	3,539.3700	3.5394	(1.678)	0	0	0
2022/10/13	R035	03/08/2023	11.98	Put	Bond Future	4,433.0800	4.4331	4,482.5100	4.4825	1.115	0	0	0
2022/10/13	R035	03/08/2023	11.99	Call	Bond Future	3,626.6700	3.6267	3,566.0300	3.5660	(1.672)	0	0	0
2022/10/13	R035	03/08/2023	11.99	Put	Bond Future	4,406.9000	4.4069	4,456.0900	4.4561	1.116	0	0	0
2022/10/13	R035	02/11/2023	11.41	Call	Bond Future	1,890.5200	1.8905	1,849.1900	1.8492	(2.186)	0	0	0
2022/10/13	R035	02/11/2023	11.41	Put	Bond Future	6,514.8400	6.5148	6,585.8100	6.5858	1.089	0	0	0
2022/10/13	R035	02/11/2023	11.42	Call	Bond Future	1,908.6200	1.9086	1,867.0200	1.8670	(2.180)	0	0	0
2022/10/13	R035	02/11/2023	11.42	Put	Bond Future	6,477.4300	6.4774	6,548.1300	6.5481	1.091	0	0	0
2022/10/13	R035	02/11/2023			Bond Future	12.2763	81.1287	12.2982	81.0164	0.179	0.0000	0.0000	0
2022/10/13	R035	02/11/2023	11.43	Call	Bond Future	1,926.8200	1.9268	1,884.9700	1.8850	(2.172)	0	0	0
2022/10/13	R035	02/11/2023	11.43	Put	Bond Future	6,440.1600	6.4402	6,510.6100	6.5106	1.094	0	0	0
2022/10/13	R186	03/11/2022	8.53	Call	Bond Future	7.0600	0.0071	6.9500	0.0070	(1.558)	0	0	0
2022/10/13	R186	03/11/2022	8.53	Put	Bond Future	2,536.5000	2.5365	2,476.2600	2.4763	(2.375)	0	0	0
2022/10/13	R186	03/11/2022	8.54	Call	Bond Future	7.9600	0.0080	7.8500	0.0079	(1.382)	0	0	0
2022/10/13	R186	03/11/2022	8.54	Put	Bond Future	2,501.8500	2.5019	2,441.6100	2.4416	(2.408)	0	0	0
2022/10/13	R186	03/11/2022	8.91	Put	Bond Future	1,345.0000	1.3450	1,288.0300	1.2880	(4.236)	0	0	4,310
2022/10/13	R186	03/11/2022			Bond Future	9.2522	108.1884	9.2347	108.2486	(0.188)	0.0000	0.0000	59,716
2022/10/13	R186	03/11/2022	8.23	Call	Bond Future	0.0500	0.0001	0.0400	0.0000	(20.000)	0	0	4,310
2022/10/13	R186	03/11/2022	8.23	Put	Bond Future	3,602.8100	3.6028	3,542.6700	3.5427	(1.669)	0	0	0
2022/10/13	R186	03/11/2022	8.55	Call	Bond Future	8.9600	0.0090	8.8400	0.0088	(1.339)	0	0	0

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2022/10/13	R186	03/11/2022	8.55	Put	Bond Future	2,467.3200	2.4673	2,407.0700	2.4071	(2.442)	0	0	0
2022/10/13	R186	03/11/2022	8.91	Call	Bond Future	156.0100	0.1560	159.1700	0.1592	2.026	0	0	0
2022/10/13	R186	02/02/2023	8.33	Call	Bond Future	332.6400	0.3326	338.8900	0.3389	1.879	0	0	0
2022/10/13	R186	02/02/2023	8.33	Put	Bond Future	3,842.6000	3.8426	3,789.6600	3.7897	(1.378)	0	0	0
2022/10/13	R186	02/02/2023	8.32	Call	Bond Future	327.2200	0.3272	333.3700	0.3334	1.879	0	0	0
2022/10/13	R186	02/02/2023	8.32	Put	Bond Future	3,871.1200	3.8711	3,818.0800	3.8181	(1.370)	0	0	0
2022/10/13	R186	02/02/2023			Bond Future	9.3861	104.9061	9.3679	104.9653	(0.194)	0.0000	0.0000	47,090
2022/10/13	R186	02/02/2023	8.34	Call	Bond Future	337.9800	0.3380	344.3400	0.3443	1.882	0	0	0
2022/10/13	R186	02/02/2023	8.34	Put	Bond Future	3,814.0100	3.8140	3,761.1800	3.7612	(1.385)	0	0	0
2022/10/13	R186	04/05/2023	8.83	Put	Bond Future	2,861.5700	2.8616	2,817.6800	2.8177	(1.534)	0	0	0
2022/10/13	R186	04/05/2023	8.84	Call	Bond Future	851.4000	0.8514	867.1100	0.8671	1.845	0	0	0
2022/10/13	R186	04/05/2023			Bond Future	9.4815	107.0466	9.4621	107.1061	(0.205)	0.0000	0.0000	0
2022/10/13	R186	04/05/2023	8.83	Call	Bond Future	841.4400	0.8414	857.0000	0.8570	1.849	0	0	0
2022/10/13	R186	04/05/2023	8.84	Put	Bond Future	2,840.1600	2.8402	2,796.4200	2.7964	(1.540)	0	0	0
2022/10/13	R186	04/05/2023	8.82	Call	Bond Future	831.2800	0.8313	846.6900	0.8467	1.854	0	0	0
2022/10/13	R186	04/05/2023	8.82	Put	Bond Future	2,882.8000	2.8828	2,838.7600	2.8388	(1.528)	0	0	0
2022/10/13	R186	03/08/2023	9.74	Call	Bond Future	2,277.6100	2.2776	2,307.4000	2.3074	1.308	0	0	0
2022/10/13	R186	03/08/2023	9.74	Put	Bond Future	1,784.6500	1.7847	1,754.1700	1.7542	(1.708)	0	0	0
2022/10/13	R186	03/08/2023	9.73	Put	Bond Future	1,796.2800	1.7963	1,765.6600	1.7657	(1.705)	0	0	0
2022/10/13	R186	03/08/2023			Bond Future	9.5678	103.9850	9.5468	104.0452	(0.219)	0.0000	0.0000	0
2022/10/13	R186	03/08/2023	9.75	Call	Bond Future	2,294.9600	2.2950	2,324.8800	2.3249	1.304	0	0	0
2022/10/13	R186	03/08/2023	9.75	Put	Bond Future	1,773.4600	1.7735	1,743.1100	1.7431	(1.711)	0	0	0
2022/10/13	R186	03/08/2023	9.73	Call	Bond Future	2,260.6900	2.2607	2,290.3400	2.2903	1.312	0	0	0
2022/10/13	R186	02/11/2023	9.40	Call	Bond Future	1,574.4800	1.5745	1,599.8200	1.5998	1.609	0	0	0
2022/10/13	R186	02/11/2023	9.40	Put	Bond Future	2,279.3800	2.2794	2,243.3300	2.2433	(1.582)	0	0	0
2022/10/13	R186	02/11/2023	9.15	Call	Bond Future	1,254.4100	1.2544	1,276.3100	1.2763	1.746	0	0	1,715
2022/10/13	R186	02/11/2023			Bond Future	9.6620	106.1769	9.6391	106.2383	(0.237)	0.0000	0.0000	0
2022/10/13	R186	02/11/2023	10.42	Call	Bond Future	3,273.3300	3.2733	3,311.2000	3.3112	1.157	0	0	0
2022/10/13	R186	02/11/2023	10.42	Put	Bond Future	1,268.2400	1.2682	1,244.7200	1.2447	(1.855)	0	0	1,715
2022/10/13	R186	02/11/2023	9.38	Call	Bond Future	1,546.9000	1.5469	1,571.9800	1.5720	1.621	0	0	0
2022/10/13	R186	02/11/2023	9.38	Put	Bond Future	2,305.8500	2.3059	2,269.5400	2.2695	(1.575)	0	0	0
2022/10/13	R186	02/11/2023	9.39	Call	Bond Future	1,560.6600	1.5607	1,585.8700	1.5859	1.615	0	0	0
2022/10/13	R186	02/11/2023	9.39	Put	Bond Future	2,292.5800	2.2926	2,256.4000	2.2564	(1.578)	0	0	0
2022/10/13	R186	02/11/2023	9.15	Put	Bond Future	2,637.5500	2.6375	2,598.0600	2.5981	(1.497)	0	0	0
2022/10/13	R197	03/11/2022			Bond Future	335.9411	335.9411	335.8840	335.8840	(0.017)	0.0000	0.0000	549
2022/10/13	R197	02/02/2023			Bond Future	333.3814	333.3814	333.3169	333.3169	(0.019)	0.0000	0.0000	294
2022/10/13	R197	04/05/2023			Bond Future	340.2575	340.2575	340.1888	340.1888	(0.020)	0.0000	0.0000	0
2022/10/13	R197	03/08/2023			Bond Future	338.2972	338.2972	338.2280	338.2280	(0.020)	0.0000	0.0000	0
2022/10/13	R197	02/11/2023			Bond Future	345.4982	345.4982	345.4272	345.4272	(0.021)	0.0000	0.0000	0
2022/10/13	R202	03/11/2022			Bond Future	247.7813	247.7813	248.6849	248.6849	0.365	0.0000	0.0000	5,616
2022/10/13	R202	02/02/2023			Bond Future	247.7325	247.7325	248.6484	248.6484	0.370	0.0000	0.0000	1,058
2022/10/13	R202	04/05/2023			Bond Future	252.8412	252.8412	253.7740	253.7740	0.369	0.0000	0.0000	0
2022/10/13	R202	03/08/2023			Bond Future	253.3272	253.3272	254.2800	254.2800	0.376	0.0000	0.0000	0
2022/10/13	R202	02/11/2023			Bond Future	258.7188	258.7188	259.6918	259.6918	0.376	0.0000	0.0000	0
2022/10/13	R209	03/11/2022	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,000



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/13	R209	03/11/2022	9.25	Put	Bond Future	13,819.9000	13.8199	13,860.0500	13.8601	0.291	0	0	0
2022/10/13	R209	03/11/2022	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/13	R209	03/11/2022	9.50	Put	Bond Future	12,250.3900	12.2504	12,290.5400	12.2905	0.328	0	0	0
2022/10/13	R209	03/11/2022	12.00	Call	Bond Future	1,740.6200	1.7406	1,692.6700	1.6927	(2.755)	0	0	0
2022/10/13	R209	03/11/2022	12.00	Put	Bond Future	472.9500	0.4730	465.1500	0.4652	(1.649)	0	0	3,250
2022/10/13	R209	03/11/2022	11.03	Call	Bond Future	59.0000	0.0590	50.6500	0.0507	(14.153)	0	0	0
2022/10/13	R209	03/11/2022	11.03	Put	Bond Future	3,600.4100	3.6004	3,632.2100	3.6322	0.883	0	0	0
2022/10/13	R209	03/11/2022	10.50	Put	Bond Future	6,394.6300	6.3946	6,434.2900	6.4343	0.620	0	0	0
2022/10/13	R209	03/11/2022	10.90	Put	Bond Future	4,252.7300	4.2527	4,288.2500	4.2882	0.835	0	0	0
2022/10/13	R209	03/11/2022			Bond Future	11.7342	64.0666	11.7425	64.0265	0.071	0.0000	0.0000	15,950
2022/10/13	R209	03/11/2022	10.00	Call	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	3,250
2022/10/13	R209	03/11/2022	10.00	Put	Bond Future	9,240.1600	9.2402	9,280.2900	9.2803	0.434	0	0	6,000
2022/10/13	R209	03/11/2022	11.50	Call	Bond Future	473.3600	0.4734	441.7700	0.4418	(6.674)	0	0	1,136
2022/10/13	R209	03/11/2022	11.50	Put	Bond Future	1,621.1800	1.6212	1,629.7400	1.6297	0.528	0	0	0
2022/10/13	R209	03/11/2022	11.01	Call	Bond Future	52.7300	0.0527	45.0400	0.0450	(14.584)	0	0	0
2022/10/13	R209	03/11/2022	11.01	Put	Bond Future	3,698.7500	3.6988	3,731.2100	3.7312	0.878	0	0	0
2022/10/13	R209	03/11/2022	11.02	Call	Bond Future	55.7900	0.0558	47.7800	0.0478	(14.357)	0	0	0
2022/10/13	R209	03/11/2022	11.02	Put	Bond Future	3,649.4800	3.6495	3,681.6200	3.6816	0.881	0	0	0
2022/10/13	R209	03/11/2022	10.50	Call	Bond Future	1.8700	0.0019	1.3800	0.0014	(26.203)	0	0	0
2022/10/13	R209	03/11/2022	10.90	Call	Bond Future	27.2400	0.0272	22.6100	0.0226	(16.997)	0	0	1,136
2022/10/13	R209	03/11/2022	11.00	Call	Bond Future	49.8000	0.0498	42.4400	0.0424	(14.779)	0	0	0
2022/10/13	R209	03/11/2022	11.00	Put	Bond Future	3,748.2100	3.7482	3,781.0000	3.7810	0.875	0	0	5,000
2022/10/13	R209	02/02/2023	10.79	Call	Bond Future	493.6900	0.4937	480.1900	0.4802	(2.735)	0	0	0
2022/10/13	R209	02/02/2023	10.80	Put	Bond Future	5,900.3800	5.9004	5,928.7800	5.9288	0.481	0	0	0
2022/10/13	R209	02/02/2023	10.78	Call	Bond Future	484.3100	0.4843	470.9800	0.4710	(2.752)	0	0	0
2022/10/13	R209	02/02/2023			Bond Future	11.8716	65.2617	11.8804	65.2196	0.075	0.0000	0.0000	8,718
2022/10/13	R209	02/02/2023	10.79	Put	Bond Future	5,944.2300	5.9442	5,972.8100	5.9728	0.481	0	0	0
2022/10/13	R209	02/02/2023	10.80	Call	Bond Future	503.2000	0.5032	489.5200	0.4895	(2.719)	0	0	0
2022/10/13	R209	02/02/2023	10.78	Put	Bond Future	5,988.2800	5.9883	6,017.0300	6.0170	0.480	0	0	0
2022/10/13	R209	04/05/2023	11.09	Call	Bond Future	1,333.2600	1.3333	1,313.9100	1.3139	(1.451)	0	0	0
2022/10/13	R209	04/05/2023	11.09	Put	Bond Future	5,754.9300	5.7549	5,779.0500	5.7790	0.419	0	0	0
2022/10/13	R209	04/05/2023	11.10	Call	Bond Future	1,348.4600	1.3485	1,328.9800	1.3290	(1.445)	0	0	0
2022/10/13	R209	04/05/2023	11.10	Put	Bond Future	5,718.7000	5.7187	5,742.6900	5.7427	0.420	0	0	0
2022/10/13	R209	04/05/2023	10.00	Call	Bond Future	353.8500	0.3538	346.0200	0.3460	(2.213)	0	0	8,500
2022/10/13	R209	04/05/2023	10.00	Put	Bond Future	10,724.0500	10.7240	10,759.6900	10.7597	0.332	0	0	0
2022/10/13	R209	04/05/2023			Bond Future	11.9911	63.4398	12.0004	63.3964	0.078	0.0000	0.0000	3,450
2022/10/13	R209	04/05/2023	11.11	Call	Bond Future	1,363.7600	1.3638	1,344.1400	1.3441	(1.439)	0	0	0
2022/10/13	R209	04/05/2023	11.11	Put	Bond Future	5,682.6400	5.6826	5,706.4900	5.7065	0.420	0	0	0
2022/10/13	R209	04/05/2023	12.50	Call	Bond Future	4,521.3300	4.5213	4,486.0600	4.4861	(0.780)	0	0	0
2022/10/13	R209	04/05/2023	12.50	Put	Bond Future	2,203.6800	2.2037	2,211.8800	2.2119	0.372	0	0	8,500
2022/10/13	R209	04/05/2023	11.00	Call	Bond Future	1,201.6200	1.2016	1,183.4600	1.1835	(1.511)	0	0	0
2022/10/13	R209	04/05/2023	11.00	Put	Bond Future	6,088.5700	6.0886	6,113.8800	6.1139	0.416	0	0	11,000
2022/10/13	R209	03/08/2023	11.94	Call	Bond Future	3,130.3900	3.1304	3,102.5600	3.1026	(0.889)	0	0	0
2022/10/13	R209	03/08/2023	11.95	Put	Bond Future	3,878.3800	3.8784	3,895.1000	3.8951	0.431	0	0	0
2022/10/13	R209	03/08/2023	11.93	Call	Bond Future	3,107.3300	3.1073	3,079.6100	3.0796	(0.892)	0	0	0
2022/10/13	R209	03/08/2023			Bond Future	12.1061	64.7710	12.1158	64.7263	0.080	0.0000	0.0000	0
2022/10/13	R209	03/08/2023	11.94	Put	Bond Future	3,901.8500	3.9019	3,918.6700	3.9187	0.431	0	0	0
2022/10/13	R209	03/08/2023	11.95	Call	Bond Future	3,153.7500	3.1538	3,125.8200	3.1258	(0.886)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/13	R209	03/08/2023	11.93	Put	Bond Future	3,925.6800	3.9257	3,942.6100	3.9426	0.431	0	0	0
2022/10/13	R209	02/11/2023	11.34	Call	Bond Future	1,635.8800	1.6359	1,617.0800	1.6171	(1.149)	0	0	0
2022/10/13	R209	02/11/2023	11.34	Put	Bond Future	5,837.9600	5.8380	5,864.8300	5.8648	0.460	0	0	0
2022/10/13	R209	02/11/2023	11.33	Call	Bond Future	1,620.3700	1.6204	1,601.6900	1.6017	(1.153)	0	0	0
2022/10/13	R209	02/11/2023	11.33	Put	Bond Future	5,872.1200	5.8721	5,899.1100	5.8991	0.460	0	0	0
2022/10/13	R209	02/11/2023			Bond Future	12.2255	62.9837	12.2356	62.9380	0.082	0.0000	0.0000	0
2022/10/13	R209	02/11/2023	11.35	Call	Bond Future	1,651.7100	1.6517	1,632.8100	1.6328	(1.144)	0	0	0
2022/10/13	R209	02/11/2023	11.35	Put	Bond Future	5,804.1700	5.8042	5,830.9400	5.8309	0.461	0	0	0
2022/10/13	R210	03/11/2022			Bond Future	226.3877	226.3877	226.0792	226.0792	(0.136)	0.0000	0.0000	103
2022/10/13	R210	02/02/2023			Bond Future	230.6668	230.6668	230.3481	230.3481	(0.138)	0.0000	0.0000	372
2022/10/13	R210	04/05/2023			Bond Future	232.3208	232.3208	231.9941	231.9941	(0.141)	0.0000	0.0000	0
2022/10/13	R210	03/08/2023			Bond Future	237.2430	237.2430	236.9086	236.9086	(0.141)	0.0000	0.0000	0
2022/10/13	R210	02/11/2023			Bond Future	239.0826	239.0826	238.7421	238.7421	(0.142)	0.0000	0.0000	0
2022/10/13	R213	03/11/2022	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	476
2022/10/13	R213	03/11/2022	9.19	Put	Bond Future	9,883.8500	9.8838	9,965.2600	9.9653	0.824	0	0	0
2022/10/13	R213	03/11/2022	10.38	Call	Bond Future	1.0900	0.0011	0.6900	0.0007	(36.697)	0	0	0
2022/10/13	R213	03/11/2022	10.38	Put	Bond Future	3,900.6700	3.9007	3,981.6800	3.9817	2.077	0	0	0
2022/10/13	R213	03/11/2022	10.39	Call	Bond Future	1.3200	0.0013	0.8500	0.0009	(35.606)	0	0	0
2022/10/13	R213	03/11/2022	10.39	Put	Bond Future	3,852.8600	3.8529	3,933.8000	3.9338	2.101	0	0	0
2022/10/13	R213	03/11/2022	10.37	Call	Bond Future	0.8900	0.0009	0.5600	0.0006	(37.079)	0	0	0
2022/10/13	R213	03/11/2022	10.37	Put	Bond Future	3,948.5500	3.9486	4,029.6300	4.0296	2.053	0	0	200
2022/10/13	R213	03/11/2022			Bond Future	11.2172	78.8965	11.2352	78.8151	0.161	0.0000	0.0000	33,508
2022/10/13	R213	03/11/2022	9.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/10/13	R213	03/11/2022	9.13	Put	Bond Future	10,200.1200	10.2001	10,281.5300	10.2815	0.798	0	0	0
2022/10/13	R213	03/11/2022	9.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/13	R213	03/11/2022	9.84	Put	Bond Future	6,548.4200	6.5484	6,629.8300	6.6298	1.243	0	0	476
2022/10/13	R213	03/11/2022	10.40	Call	Bond Future	1.6000	0.0016	1.0400	0.0010	(35.000)	0	0	0
2022/10/13	R213	03/11/2022	10.40	Put	Bond Future	3,805.1300	3.8051	3,885.9800	3.8860	2.125	0	0	0
2022/10/13	R213	03/11/2022	9.98	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/10/13	R213	03/11/2022	9.98	Put	Bond Future	5,851.2800	5.8513	5,932.6800	5.9327	1.391	0	0	200
2022/10/13	R213	03/11/2022	10.19	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2022/10/13	R213	03/11/2022	10.19	Put	Bond Future	4,819.3200	4.8193	4,900.7200	4.9007	1.689	0	0	476
2022/10/13	R213	02/02/2023	10.43	Put	Bond Future	4,903.1800	4.9032	4,963.8300	4.9638	1.237	0	0	0
2022/10/13	R213	02/02/2023	12.20	Call	Bond Future	4,424.0500	4.4240	4,353.1500	4.3531	(1.603)	0	0	0
2022/10/13	R213	02/02/2023	12.20	Put	Bond Future	930.0500	0.9300	943.6100	0.9436	1.458	0	0	912
2022/10/13	R213	02/02/2023	10.22	Put	Bond Future	5,725.7200	5.7257	5,791.7300	5.7917	1.153	0	0	0
2022/10/13	R213	02/02/2023	10.23	Call	Bond Future	410.2500	0.4102	391.5800	0.3916	(4.551)	0	0	0
2022/10/13	R213	02/02/2023	10.35	Call	Bond Future	504.7900	0.5048	483.1300	0.4831	(4.291)	0	0	0
2022/10/13	R213	02/02/2023	10.35	Put	Bond Future	5,207.8400	5.2078	5,270.6400	5.2706	1.206	0	0	476
2022/10/13	R213	02/02/2023	10.01	Call	Bond Future	288.3600	0.2884	274.0600	0.2741	(4.959)	0	0	0
2022/10/13	R213	02/02/2023			Bond Future	11.3807	80.3682	11.4000	80.2838	0.169	0.0000	0.0000	14,163
2022/10/13	R213	02/02/2023	10.43	Call	Bond Future	578.0100	0.5780	554.2000	0.5542	(4.119)	0	0	912
2022/10/13	R213	02/02/2023	10.22	Call	Bond Future	403.8700	0.4039	385.4200	0.3854	(4.568)	0	0	0
2022/10/13	R213	02/02/2023	10.23	Put	Bond Future	5,684.2900	5.6843	5,750.0800	5.7501	1.157	0	0	0
2022/10/13	R213	02/02/2023	9.16	Call	Bond Future	60.5200	0.0605	56.4500	0.0564	(6.725)	0	0	476
2022/10/13	R213	02/02/2023	9.16	Put	Bond Future	10,655.7200	10.6557	10,736.1100	10.7361	0.754	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
2022/10/13	R213	02/02/2023	10.01	Put	Bond Future	6,622.4000		6.6224	6,692.5600	6.6926	1.059	0	0	476
2022/10/13	R213	02/02/2023	10.21	Call	Bond Future	397.5700		0.3976	379.3300	0.3793	(4.588)	0	0	0
2022/10/13	R213	02/02/2023	10.21	Put	Bond Future	5,767.2700		5.7673	5,833.4900	5.8335	1.148	0	0	0
2022/10/13	R213	04/05/2023	10.75	Call	Bond Future	1,340.2900		1.3403	1,306.5400	1.3065	(2.518)	0	0	0
2022/10/13	R213	04/05/2023	10.75	Put	Bond Future	4,711.1800		4.7112	4,764.3000	4.7643	1.128	0	0	0
2022/10/13	R213	04/05/2023			Bond Future	11.5152		78.4536	11.5354	78.3668	0.176	0.0000	0.0000	0
2022/10/13	R213	04/05/2023	10.74	Call	Bond Future	1,326.1700		1.3262	1,292.6500	1.2926	(2.528)	0	0	0
2022/10/13	R213	04/05/2023	10.74	Put	Bond Future	4,742.3500		4.7424	4,795.7000	4.7957	1.125	0	0	0
2022/10/13	R213	04/05/2023	10.73	Call	Bond Future	1,311.9400		1.3119	1,278.6500	1.2786	(2.537)	0	0	0
2022/10/13	R213	04/05/2023	10.73	Put	Bond Future	4,773.4300		4.7734	4,827.0100	4.8270	1.122	0	0	0
2022/10/13	R213	03/08/2023	11.62	Put	Bond Future	3,159.4400		3.1594	3,197.7000	3.1977	1.211	0	0	0
2022/10/13	R213	03/08/2023	11.63	Call	Bond Future	3,065.8800		3.0659	3,014.9300	3.0149	(1.662)	0	0	0
2022/10/13	R213	03/08/2023			Bond Future	11.6477		80.0992	11.6690	80.0102	0.183	0.0000	0.0000	0
2022/10/13	R213	03/08/2023	11.62	Call	Bond Future	3,043.3800		3.0434	2,992.6200	2.9926	(1.668)	0	0	0
2022/10/13	R213	03/08/2023	11.63	Put	Bond Future	3,140.0800		3.1401	3,178.1500	3.1781	1.212	0	0	0
2022/10/13	R213	03/08/2023	11.61	Call	Bond Future	3,020.6600		3.0207	2,970.1000	2.9701	(1.674)	0	0	0
2022/10/13	R213	03/08/2023	11.61	Put	Bond Future	3,178.6200		3.1786	3,217.0800	3.2171	1.210	0	0	0
2022/10/13	R213	02/11/2023	11.13	Call	Bond Future	1,677.0600		1.6771	1,640.5600	1.6406	(2.176)	0	0	0
2022/10/13	R213	02/11/2023	11.13	Put	Bond Future	4,437.4300		4.4374	4,491.9100	4.4919	1.228	0	0	0
2022/10/13	R213	02/11/2023			Bond Future	11.7929		78.2325	11.8153	78.1415	0.190	0.0000	0.0000	0
2022/10/13	R213	02/11/2023	11.12	Call	Bond Future	1,661.4100		1.6614	1,625.1300	1.6251	(2.184)	0	0	0
2022/10/13	R213	02/11/2023	11.12	Put	Bond Future	4,464.3700		4.4644	4,519.0700	4.5191	1.225	0	0	0
2022/10/13	R213	02/11/2023	11.11	Call	Bond Future	1,645.8400		1.6458	1,609.7800	1.6098	(2.191)	0	0	0
2022/10/13	R213	02/11/2023	11.11	Put	Bond Future	4,491.4200		4.4914	4,546.3400	4.5463	1.223	0	0	0
2022/10/13	R214	03/11/2022	11.34	Call	Bond Future	173.9700		0.1740	149.2400	0.1492	(14.215)	0	0	0
2022/10/13	R214	03/11/2022	11.36	Put	Bond Future	2,717.8100		2.7178	2,784.0000	2.7840	2.435	0	0	0
2022/10/13	R214	03/11/2022			Bond Future	11.8476		61.5668	11.8661	61.4743	0.156	0.0000	0.0000	23,395
2022/10/13	R214	03/11/2022	11.34	Put	Bond Future	2,808.5800		2.8086	2,876.3700	2.8764	2.414	0	0	0
2022/10/13	R214	03/11/2022	11.35	Call	Bond Future	182.0400		0.1820	156.5200	0.1565	(14.019)	0	0	0
2022/10/13	R214	03/11/2022	11.35	Put	Bond Future	2,763.0200		2.7630	2,830.0200	2.8300	2.425	0	0	0
2022/10/13	R214	03/11/2022	11.36	Call	Bond Future	190.4000		0.1904	164.0700	0.1641	(13.829)	0	0	0
2022/10/13	R214	02/02/2023	11.10	Call	Bond Future	725.3200		0.7253	696.1000	0.6961	(4.029)	0	0	1,600
2022/10/13	R214	02/02/2023	11.07	Call	Bond Future	688.0400		0.6880	659.8500	0.6598	(4.097)	0	0	0
2022/10/13	R214	02/02/2023	11.07	Put	Bond Future	5,452.9000		5.4529	5,520.1200	5.5201	1.233	0	0	0
2022/10/13	R214	02/02/2023	11.08	Call	Bond Future	700.3200		0.7003	671.7900	0.6718	(4.074)	0	0	0
2022/10/13	R214	02/02/2023	11.08	Put	Bond Future	5,409.6600		5.4097	5,476.5400	5.4765	1.236	0	0	0
2022/10/13	R214	02/02/2023			Bond Future	11.9801		62.7153	11.9995	62.6199	0.162	0.0000	0.0000	64,507
2022/10/13	R214	02/02/2023	11.10	Put	Bond Future	5,323.8200		5.3238	5,390.0100	5.3900	1.243	0	0	0
2022/10/13	R214	02/02/2023	11.80	Call	Bond Future	1,993.4200		1.9934	1,939.2700	1.9393	(2.716)	0	0	1,600
2022/10/13	R214	02/02/2023	11.80	Put	Bond Future	2,891.8400		2.8918	2,933.1000	2.9331	1.427	0	0	0
2022/10/13	R214	02/02/2023	11.09	Call	Bond Future	712.7500		0.7128	683.8700	0.6839	(4.052)	0	0	0
2022/10/13	R214	02/02/2023	11.09	Put	Bond Future	5,366.6300		5.3666	5,433.1600	5.4332	1.240	0	0	0
2022/10/13	R214	04/05/2023	11.37	Call	Bond Future	1,723.4200		1.7234	1,682.3500	1.6824	(2.383)	0	0	0
2022/10/13	R214	04/05/2023	11.37	Put	Bond Future	5,388.1400		5.3881	5,445.0000	5.4450	1.055	0	0	0
2022/10/13	R214	04/05/2023	11.36	Call	Bond Future	1,705.4900		1.7055	1,664.6800	1.6647	(2.393)	0	0	0
2022/10/13	R214	04/05/2023	11.36	Put	Bond Future	5,423.6000		5.4236	5,480.7200	5.4807	1.053	0	0	0
2022/10/13	R214	04/05/2023			Bond Future	12.0896		60.6947	12.1098	60.5968	0.167	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/13	R214	04/05/2023	11.38	Call	Bond Future	1,741.4700	1.7415	1,700.1300	1.7001	(2.374)	0	0	0
2022/10/13	R214	04/05/2023	11.38	Put	Bond Future	5,352.8700	5.3529	5,409.4600	5.4095	1.057	0	0	0
2022/10/13	R214	03/08/2023	12.15	Call	Bond Future	3,676.7400	3.6767	3,618.3300	3.6183	(1.589)	0	0	0
2022/10/13	R214	03/08/2023	12.15	Put	Bond Future	3,898.6800	3.8987	3,940.4600	3.9405	1.072	0	0	0
2022/10/13	R214	03/08/2023	12.14	Call	Bond Future	3,651.7100	3.6517	3,593.5000	3.5935	(1.594)	0	0	0
2022/10/13	R214	03/08/2023	12.14	Put	Bond Future	3,921.8800	3.9219	3,963.8600	3.9639	1.070	0	0	0
2022/10/13	R214	03/08/2023			Bond Future	12.1962	61.9681	12.2171	61.8679	0.172	0.0000	0.0000	0
2022/10/13	R214	03/08/2023	12.16	Call	Bond Future	3,702.0600	3.7021	3,643.4400	3.6434	(1.583)	0	0	0
2022/10/13	R214	03/08/2023	12.16	Put	Bond Future	3,875.8400	3.8758	3,917.4100	3.9174	1.073	0	0	0
2022/10/13	R214	02/11/2023	11.46	Call	Bond Future	2,066.3200	2.0663	2,025.4900	2.0255	(1.976)	0	0	0
2022/10/13	R214	02/11/2023	11.46	Put	Bond Future	6,298.9000	6.2989	6,360.4200	6.3604	0.977	0	0	0
2022/10/13	R214	02/11/2023	11.45	Put	Bond Future	6,334.1000	6.3341	6,395.8500	6.3959	0.975	0	0	0
2022/10/13	R214	02/11/2023			Bond Future	12.3088	59.9734	12.3305	59.8710	0.176	0.0000	0.0000	0
2022/10/13	R214	02/11/2023	11.47	Call	Bond Future	2,083.8500	2.0838	2,042.8000	2.0428	(1.970)	0	0	0
2022/10/13	R214	02/11/2023	11.47	Put	Bond Future	6,263.8400	6.2638	6,325.1400	6.3251	0.979	0	0	0
2022/10/13	R214	02/11/2023	11.45	Call	Bond Future	2,048.8700	2.0489	2,008.2700	2.0083	(1.982)	0	0	0
2022/10/13	R248	03/11/2022	10.60	Call	Bond Future	1.5700	0.0016	1.0800	0.0011	(31.210)	0	0	874
2022/10/13	R248	03/11/2022	10.60	Put	Bond Future	8,705.0600	8.7051	8,788.2000	8.7882	0.955	0	0	0
2022/10/13	R248	03/11/2022	10.70	Call	Bond Future	3.2800	0.0033	2.3500	0.0024	(28.354)	0	0	0
2022/10/13	R248	03/11/2022	10.70	Put	Bond Future	7,959.8600	7.9599	8,042.5600	8.0426	1.039	0	0	0
2022/10/13	R248	03/11/2022	11.32	Call	Bond Future	178.4000	0.1784	155.0900	0.1551	(13.066)	0	0	0
2022/10/13	R248	03/11/2022	11.20	Call	Bond Future	97.2100	0.0972	82.1700	0.0822	(15.472)	0	0	0
2022/10/13	R248	03/11/2022	11.20	Put	Bond Future	4,486.0600	4.4861	4,554.6500	4.5546	1.529	0	0	0
2022/10/13	R248	03/11/2022	11.30	Put	Bond Future	3,869.1600	3.8692	3,931.0100	3.9310	1.599	0	0	0
2022/10/13	R248	03/11/2022	11.31	Put	Bond Future	3,809.6100	3.8096	3,870.6900	3.8707	1.603	0	0	0
2022/10/13	R248	03/11/2022			Bond Future	11.8716	76.7630	11.8851	76.6794	0.113	0.0000	0.0000	125,651
2022/10/13	R248	03/11/2022	10.00	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/10/13	R248	03/11/2022	10.00	Put	Bond Future	13,437.3100	13.4373	13,520.9300	13.5209	0.622	0	0	0
2022/10/13	R248	03/11/2022	11.32	Put	Bond Future	3,750.4900	3.7505	3,810.8100	3.8108	1.608	0	0	0
2022/10/13	R248	03/11/2022	11.90	Call	Bond Future	1,358.3500	1.3584	1,285.3100	1.2853	(5.377)	0	0	0
2022/10/13	R248	03/11/2022	11.90	Put	Bond Future	1,182.4600	1.1825	1,193.0500	1.1931	0.896	0	0	0
2022/10/13	R248	03/11/2022	11.30	Call	Bond Future	161.9700	0.1620	140.1900	0.1402	(13.447)	0	0	874
2022/10/13	R248	03/11/2022	11.31	Call	Bond Future	170.0200	0.1700	147.4700	0.1475	(13.263)	0	0	0
2022/10/13	R248	02/02/2023	11.08	Call	Bond Future	842.9700	0.8430	815.1300	0.8151	(3.303)	0	0	0
2022/10/13	R248	02/02/2023	11.08	Put	Bond Future	6,847.6100	6.8476	6,906.3500	6.9063	0.858	0	0	0
2022/10/13	R248	02/02/2023	11.10	Put	Bond Future	6,738.7600	6.7388	6,796.8300	6.7968	0.862	0	0	0
2022/10/13	R248	02/02/2023	11.70	Call	Bond Future	2,149.1300	2.1491	2,100.1600	2.1002	(2.279)	0	0	2,542
2022/10/13	R248	02/02/2023	11.70	Put	Bond Future	4,017.8100	4.0178	4,055.4200	4.0554	0.936	0	0	0
2022/10/13	R248	02/02/2023	11.00	Call	Bond Future	727.8100	0.7278	702.5700	0.7026	(3.468)	0	0	2,542
2022/10/13	R248	02/02/2023	11.00	Put	Bond Future	7,294.6600	7.2947	7,356.0000	7.3560	0.841	0	0	0
2022/10/13	R248	02/02/2023			Bond Future	11.9999	78.2318	12.0141	78.1452	0.119	0.0000	0.0000	188,624
2022/10/13	R248	02/02/2023	11.10	Call	Bond Future	873.6200	0.8736	845.1100	0.8451	(3.263)	0	0	0
2022/10/13	R248	02/02/2023	11.06	Call	Bond Future	813.0500	0.8131	785.8600	0.7859	(3.344)	0	0	0
2022/10/13	R248	02/02/2023	11.06	Put	Bond Future	6,957.6100	6.9576	7,017.0000	7.0170	0.854	0	0	0
2022/10/13	R248	02/02/2023	11.07	Call	Bond Future	827.9200	0.8279	800.4000	0.8004	(3.324)	0	0	0
2022/10/13	R248	02/02/2023	11.07	Put	Bond Future	6,902.4600	6.9025	6,961.5200	6.9615	0.856	0	0	0
2022/10/13	R248	02/02/2023	10.40	Call	Bond Future	230.3700	0.2304	219.5300	0.2195	(4.705)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/13	R248	02/02/2023	10.40	Put	Bond Future	11,239.7300	11.2397	11,315.4700	11.3155	0.674	0	0	0
2022/10/13	R248	04/05/2023	11.35	Call	Bond Future	2,051.1800	2.0512	2,012.4500	2.0125	(1.888)	0	0	0
2022/10/13	R248	04/05/2023	11.35	Put	Bond Future	6,894.0200	6.8940	6,944.3200	6.9443	0.730	0	0	0
2022/10/13	R248	04/05/2023			Bond Future	12.1138	75.3664	12.1287	75.2774	0.123	0.0000	0.0000	0
2022/10/13	R248	04/05/2023	11.33	Call	Bond Future	2,007.8700	2.0079	1,969.6400	1.9696	(1.904)	0	0	0
2022/10/13	R248	04/05/2023	11.33	Put	Bond Future	6,984.9800	6.9850	7,035.7800	7.0358	0.727	0	0	0
2022/10/13	R248	04/05/2023	11.34	Call	Bond Future	2,029.5600	2.0296	1,991.0800	1.9911	(1.896)	0	0	0
2022/10/13	R248	04/05/2023	11.34	Put	Bond Future	6,939.4900	6.9395	6,990.0400	6.9900	0.728	0	0	0
2022/10/13	R248	03/08/2023	12.11	Call	Bond Future	4,178.2800	4.1783	4,124.7600	4.1248	(1.281)	0	0	0
2022/10/13	R248	03/08/2023	12.11	Put	Bond Future	4,881.6500	4.8817	4,919.3600	4.9194	0.772	0	0	0
2022/10/13	R248	03/08/2023			Bond Future	12.2284	76.9101	12.2439	76.8189	0.127	0.0000	0.0000	0
2022/10/13	R248	03/08/2023	12.09	Call	Bond Future	4,117.8100	4.1178	4,064.6900	4.0647	(1.290)	0	0	0
2022/10/13	R248	03/08/2023	12.09	Put	Bond Future	4,941.2100	4.9412	4,979.3200	4.9793	0.771	0	0	0
2022/10/13	R248	03/08/2023	12.10	Call	Bond Future	4,148.0000	4.1480	4,094.6900	4.0947	(1.285)	0	0	0
2022/10/13	R248	03/08/2023	12.10	Put	Bond Future	4,911.3400	4.9113	4,949.2600	4.9493	0.772	0	0	0
2022/10/13	R248	02/11/2023	11.47	Call	Bond Future	2,243.5000	2.2435	2,206.8900	2.2069	(1.632)	0	0	0
2022/10/13	R248	02/11/2023	11.48	Call	Bond Future	2,264.5100	2.2645	2,227.6800	2.2277	(1.626)	0	0	0
2022/10/13	R248	02/11/2023	11.49	Put	Bond Future	7,523.4600	7.5235	7,579.6100	7.5796	0.746	0	0	0
2022/10/13	R248	02/11/2023			Bond Future	12.3393	74.1073	12.3554	74.0141	0.130	0.0000	0.0000	0
2022/10/13	R248	02/11/2023	11.47	Put	Bond Future	7,612.6300	7.6126	7,669.2200	7.6692	0.743	0	0	0
2022/10/13	R248	02/11/2023	11.48	Put	Bond Future	7,567.9500	7.5679	7,624.3200	7.6243	0.745	0	0	0
2022/10/13	R248	02/11/2023	11.49	Call	Bond Future	2,285.6200	2.2856	2,248.5700	2.2486	(1.621)	0	0	0

**Total**

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