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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/11/2022 TO 01/11/2022

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
2022/11/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/01	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/01	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/01	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/01	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/01	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/01	2025	03/11/2022		Bond Future	164.8813	164.8813	165.0555	165.0555	0.106	0.0000	0.0000	1,124
2022/11/01	2025	02/02/2023		Bond Future	166.2517	166.2517	166.4253	166.4253	0.104	0.0000	0.0000	6,088
2022/11/01	2025	04/05/2023		Bond Future	169.6699	169.6699	169.8457	169.8457	0.104	0.0000	0.0000	0
2022/11/01	2025	03/08/2023		Bond Future	171.5040	171.5040	171.6822	171.6822	0.104	0.0000	0.0000	0
2022/11/01	2025	02/11/2023		Bond Future	175.1347	175.1347	175.3165	175.3165	0.104	0.0000	0.0000	0
2022/11/01	2029	03/11/2022		Bond Future	118.7024	118.7024	117.7956	117.7956	(0.764)	0.0000	0.0000	598
2022/11/01	2029	02/02/2023		Bond Future	120.9151	120.9151	119.9886	119.9886	(0.766)	0.0000	0.0000	1,392

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
2022/11/01	2029	04/05/2023			Bond Future	122.1081	122.1081	121.1613	121.1613	(0.775)	0.0000	0.0000	0
2022/11/01	2029	03/08/2023			Bond Future	124.6828	124.6828	123.7157	123.7157	(0.776)	0.0000	0.0000	0
2022/11/01	2029	02/11/2023			Bond Future	125.9950	125.9950	125.0068	125.0068	(0.784)	0.0000	0.0000	0
2022/11/01	2030	03/11/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/11/01	2030	03/11/2022	9.70	Put	Bond Future	5,370.3400	5.3703	5,046.1400	5.0461	(6.037)	0	0	0
2022/11/01	2030	03/11/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	2030	03/11/2022	10.10	Put	Bond Future	3,465.2400	3.4652	3,141.0400	3.1410	(9.356)	0	0	0
2022/11/01	2030	03/11/2022	10.20	Put	Bond Future	2,996.8600	2.9969	2,672.6600	2.6727	(10.818)	0	0	0
2022/11/01	2030	03/11/2022			Bond Future	10.8561	88.0918	10.7837	88.4160	(0.667)	0.0000	0.0000	45,334
2022/11/01	2030	03/11/2022	10.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	2030	03/11/2022	10.08	Put	Bond Future	3,559.2900	3.5593	3,235.0900	3.2351	(9.109)	0	0	0
2022/11/01	2030	03/11/2022	10.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	2030	03/11/2022	10.09	Put	Bond Future	3,512.2500	3.5123	3,188.0500	3.1881	(9.231)	0	0	0
2022/11/01	2030	03/11/2022	10.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/11/01	2030	03/11/2022	11.57	Call	Bond Future	3,116.4900	3.1165	3,440.5700	3.4406	10.399	0	0	0
2022/11/01	2030	03/11/2022	11.57	Put	Bond Future	0.1200	0.0001	0.0000	0.0000	(100.000)	0	0	500
2022/11/01	2030	02/02/2023	11.16	Put	Bond Future	1,600.9500	1.6009	1,451.7000	1.4517	(9.323)	0	0	388
2022/11/01	2030	02/02/2023	11.35	Call	Bond Future	2,700.1200	2.7001	2,900.4000	2.9004	7.417	0	0	5,000
2022/11/01	2030	02/02/2023	11.35	Put	Bond Future	1,286.2800	1.2863	1,158.4600	1.1585	(9.937)	0	0	0
2022/11/01	2030	02/02/2023	9.99	Call	Bond Future	389.5900	0.3896	440.7700	0.4408	13.137	0	0	0
2022/11/01	2030	02/02/2023	10.00	Call	Bond Future	395.8700	0.3959	447.7600	0.4478	13.108	0	0	0
2022/11/01	2030	02/02/2023	10.01	Put	Bond Future	4,922.1900	4.9222	4,646.7700	4.6468	(5.595)	0	0	0
2022/11/01	2030	02/02/2023	9.80	Call	Bond Future	285.2800	0.2853	324.2100	0.3242	13.646	0	0	0
2022/11/01	2030	02/02/2023	9.94	Put	Bond Future	5,202.6000	5.2026	4,922.2000	4.9222	(5.390)	0	0	102
2022/11/01	2030	02/02/2023	9.20	Call	Bond Future	98.7800	0.0988	113.5900	0.1136	14.993	0	0	0
2022/11/01	2030	02/02/2023	9.20	Put	Bond Future	8,461.8800	8.4619	8,148.5900	8.1486	(3.702)	0	0	0
2022/11/01	2030	02/02/2023	9.66	Call	Bond Future	224.9800	0.2250	256.4600	0.2565	13.992	0	0	0
2022/11/01	2030	02/02/2023	9.66	Put	Bond Future	6,380.1700	6.3802	6,083.5500	6.0836	(4.649)	0	0	102
2022/11/01	2030	02/02/2023	8.81	Put	Bond Future	10,330.8200	10.3308	10,009.6300	10.0096	(3.109)	0	0	0
2022/11/01	2030	02/02/2023	9.04	Call	Bond Future	73.1500	0.0732	84.3200	0.0843	15.270	0	0	0
2022/11/01	2030	02/02/2023	9.04	Put	Bond Future	9,219.8800	9.2199	8,902.9500	8.9029	(3.437)	0	0	0
2022/11/01	2030	02/02/2023	9.08	Put	Bond Future	9,028.9600	9.0290	8,712.8600	8.7129	(3.501)	0	0	0
2022/11/01	2030	02/02/2023			Bond Future	11.0200	85.7063	10.9444	86.0344	(0.686)	0.0000	0.0000	91,034
2022/11/01	2030	02/02/2023	11.55	Call	Bond Future	3,270.6800	3.2707	3,491.6100	3.4916	6.755	0	0	5,000
2022/11/01	2030	02/02/2023	11.55	Put	Bond Future	1,014.4400	1.0144	907.2700	0.9073	(10.564)	0	0	0
2022/11/01	2030	02/02/2023	11.12	Call	Bond Future	2,106.7000	2.1067	2,280.8500	2.2809	8.266	0	0	0
2022/11/01	2030	02/02/2023	11.12	Put	Bond Future	1,675.0900	1.6751	1,521.1400	1.5211	(9.191)	0	0	0
2022/11/01	2030	02/02/2023	11.16	Call	Bond Future	2,204.4300	2.2044	2,383.2800	2.3833	8.113	0	0	0
2022/11/01	2030	02/02/2023	9.99	Put	Bond Future	5,001.0500	5.0011	4,724.1300	4.7241	(5.537)	0	0	0
2022/11/01	2030	02/02/2023	10.00	Put	Bond Future	4,961.0700	4.9611	4,684.8600	4.6849	(5.568)	0	0	0
2022/11/01	2030	02/02/2023	10.01	Call	Bond Future	403.2300	0.4032	455.9100	0.4559	13.065	0	0	0
2022/11/01	2030	02/02/2023	9.80	Put	Bond Future	5,781.5100	5.7815	5,492.3400	5.4923	(5.002)	0	0	0
2022/11/01	2030	02/02/2023	9.83	Call	Bond Future	299.9500	0.3000	340.6400	0.3406	13.566	0	0	388
2022/11/01	2030	02/02/2023	9.83	Put	Bond Future	5,655.7500	5.6558	5,368.3400	5.3683	(5.082)	0	0	0
2022/11/01	2030	02/02/2023	9.94	Call	Bond Future	359.3600	0.3594	407.0600	0.4071	13.274	0	0	0
2022/11/01	2030	02/02/2023	9.79	Call	Bond Future	280.5700	0.2806	318.9200	0.3189	13.669	0	0	0
2022/11/01	2030	02/02/2023	9.79	Put	Bond Future	5,823.6700	5.8237	5,533.9200	5.5339	(4.975)	0	0	0

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2022/11/01	2030	02/02/2023	8.81	Call	Bond Future	43.1700	0.0432	50.0800	0.0501	16.006	0	0	102
2022/11/01	2030	02/02/2023	9.08	Call	Bond Future	78.9100	0.0789	90.9100	0.0909	15.207	0	0	388
2022/11/01	2030	04/05/2023	11.34	Call	Bond Future	3,031.0900	3.0311	3,214.2700	3.2143	6.043	0	0	0
2022/11/01	2030	04/05/2023	11.34	Put	Bond Future	2,286.6600	2.2867	2,135.8600	2.1359	(6.595)	0	0	150
2022/11/01	2030	04/05/2023	10.42	Call	Bond Future	1,258.3600	1.2584	1,362.5500	1.3625	8.280	0	0	479
2022/11/01	2030	04/05/2023	10.42	Put	Bond Future	4,448.2600	4.4483	4,218.4700	4.2185	(5.166)	0	0	0
2022/11/01	2030	04/05/2023	10.52	Call	Bond Future	1,400.2200	1.4002	1,512.7100	1.5127	8.034	0	0	0
2022/11/01	2030	04/05/2023	10.52	Put	Bond Future	4,151.4200	4.1514	3,929.9300	3.9299	(5.335)	0	0	0
2022/11/01	2030	04/05/2023	10.53	Call	Bond Future	1,415.6500	1.4156	1,529.0000	1.5290	8.007	0	0	0
2022/11/01	2030	04/05/2023	10.53	Put	Bond Future	4,123.1300	4.1231	3,902.5000	3.9025	(5.351)	0	0	0
2022/11/01	2030	04/05/2023	9.67	Call	Bond Future	539.3100	0.5393	592.6200	0.5926	9.885	0	0	479
2022/11/01	2030	04/05/2023	9.67	Put	Bond Future	7,108.7600	7.1088	6,828.0900	6.8281	(3.948)	0	0	0
2022/11/01	2030	04/05/2023	9.78	Call	Bond Future	609.5100	0.6095	668.6800	0.6687	9.708	0	0	388
2022/11/01	2030	04/05/2023	9.78	Put	Bond Future	6,673.2600	6.6733	6,398.4500	6.3985	(4.118)	0	0	0
2022/11/01	2030	04/05/2023	10.00	Call	Bond Future	773.0900	0.7731	845.3600	0.8454	9.348	0	0	1,080
2022/11/01	2030	04/05/2023	10.00	Put	Bond Future	5,835.8800	5.8359	5,574.1700	5.5742	(4.484)	0	0	0
2022/11/01	2030	04/05/2023	9.03	Call	Bond Future	253.8800	0.2539	281.3800	0.2814	10.832	0	0	388
2022/11/01	2030	04/05/2023	9.03	Put	Bond Future	9,836.3200	9.8363	9,529.8400	9.5298	(3.116)	0	0	0
2022/11/01	2030	04/05/2023	9.58	Put	Bond Future	7,473.0500	7.4730	7,187.9100	7.1879	(3.816)	0	0	0
2022/11/01	2030	04/05/2023			Bond Future	11.1618	87.4505	11.0825	87.7845	(0.710)	0.0000	0.0000	0
2022/11/01	2030	04/05/2023	12.57	Call	Bond Future	6,544.6900	6.5447	6,807.5000	6.8075	4.016	0	0	0
2022/11/01	2030	04/05/2023	12.57	Put	Bond Future	880.1300	0.8801	808.9600	0.8090	(8.086)	0	0	350
2022/11/01	2030	04/05/2023	11.62	Call	Bond Future	3,746.5000	3.7465	3,951.6000	3.9516	5.474	0	0	0
2022/11/01	2030	04/05/2023	11.62	Put	Bond Future	1,848.8000	1.8488	1,719.9200	1.7199	(6.971)	0	0	388
2022/11/01	2030	04/05/2023	12.04	Call	Bond Future	4,925.4100	4.9254	5,159.3200	5.1593	4.749	0	0	0
2022/11/01	2030	04/05/2023	12.04	Put	Bond Future	1,334.9900	1.3350	1,234.9200	1.2349	(7.496)	0	0	1,080
2022/11/01	2030	04/05/2023	12.50	Call	Bond Future	6,324.7000	6.3247	6,584.1500	6.5841	4.102	0	0	0
2022/11/01	2030	04/05/2023	12.50	Put	Bond Future	930.2000	0.9302	855.6700	0.8557	(8.012)	0	0	479
2022/11/01	2030	04/05/2023	10.54	Call	Bond Future	1,431.1800	1.4312	1,545.3800	1.5454	7.979	0	0	0
2022/11/01	2030	04/05/2023	10.54	Put	Bond Future	4,094.9700	4.0950	3,875.1900	3.8752	(5.367)	0	0	0
2022/11/01	2030	04/05/2023	10.65	Call	Bond Future	1,607.7400	1.6077	1,731.4200	1.7314	7.693	0	0	350
2022/11/01	2030	04/05/2023	10.65	Put	Bond Future	3,792.7300	3.7927	3,582.4300	3.5824	(5.545)	0	0	0
2022/11/01	2030	04/05/2023	9.58	Call	Bond Future	487.2200	0.4872	536.0600	0.5361	10.024	0	0	150
2022/11/01	2030	03/08/2023	12.89	Call	Bond Future	7,250.5600	7.2506	7,515.7100	7.5157	3.657	0	0	0
2022/11/01	2030	03/08/2023	12.89	Put	Bond Future	1,104.0100	1.1040	1,028.5100	1.0285	(6.839)	0	0	350
2022/11/01	2030	03/08/2023	11.34	Call	Bond Future	3,067.0200	3.0670	3,243.4400	3.2434	5.752	0	0	0
2022/11/01	2030	03/08/2023	11.34	Put	Bond Future	2,929.6800	2.9297	2,765.4500	2.7655	(5.606)	0	0	0
2022/11/01	2030	03/08/2023	11.35	Call	Bond Future	3,089.3000	3.0893	3,266.4500	3.2664	5.734	0	0	0
2022/11/01	2030	03/08/2023	11.36	Put	Bond Future	2,893.1600	2.8932	2,730.3900	2.7304	(5.626)	0	0	0
2022/11/01	2030	03/08/2023	10.40	Call	Bond Future	1,394.6400	1.3946	1,500.5200	1.5005	7.592	0	0	1,012
2022/11/01	2030	03/08/2023	10.65	Call	Bond Future	1,751.3200	1.7513	1,875.5400	1.8755	7.093	0	0	350
2022/11/01	2030	03/08/2023	10.65	Put	Bond Future	4,475.0500	4.4750	4,258.6200	4.2586	(4.836)	0	0	0
2022/11/01	2030	03/08/2023			Bond Future	11.3062	85.2680	11.2227	85.6087	(0.739)	0.0000	0.0000	0
2022/11/01	2030	03/08/2023	12.59	Call	Bond Future	6,361.0400	6.3610	6,613.1000	6.6131	3.963	0	0	0
2022/11/01	2030	03/08/2023	12.59	Put	Bond Future	1,334.3700	1.3344	1,245.7800	1.2458	(6.639)	0	0	1,012
2022/11/01	2030	03/08/2023	11.35	Put	Bond Future	2,911.3700	2.9114	2,747.8700	2.7479	(5.616)	0	0	0
2022/11/01	2030	03/08/2023	11.36	Call	Bond Future	3,111.6600	3.1117	3,289.5400	3.2895	5.717	0	0	0
2022/11/01	2030	03/08/2023	10.40	Put	Bond Future	5,184.8900	5.1849	4,950.1200	4.9501	(4.528)	0	0	0

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2022/11/01	2030	02/11/2023	10.81	Call	Bond Future	1,616.6500	1.6166	1,744.2300	1.7442	7.892	0	0	0
2022/11/01	2030	02/11/2023	10.81	Put	Bond Future	4,181.8800	4.1819	3,961.7400	3.9617	(5.264)	0	0	0
2022/11/01	2030	02/11/2023	10.80	Call	Bond Future	1,600.8600	1.6009	1,727.6300	1.7276	7.919	0	0	0
2022/11/01	2030	02/11/2023	10.80	Put	Bond Future	4,207.0300	4.2070	3,986.0800	3.9861	(5.252)	0	0	0
2022/11/01	2030	02/11/2023			Bond Future	11.4485	87.0555	11.3605	87.4032	(0.768)	0.0000	0.0000	0
2022/11/01	2030	02/11/2023	10.82	Call	Bond Future	1,632.5300	1.6325	1,760.9200	1.7609	7.864	0	0	0
2022/11/01	2030	02/11/2023	10.82	Put	Bond Future	4,156.8400	4.1568	3,937.5100	3.9375	(5.276)	0	0	0
2022/11/01	2032	03/11/2022	9.31	Put	Bond Future	11,093.9600	11.0940	10,706.6800	10.7067	(3.491)	0	0	0
2022/11/01	2032	03/11/2022	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	454
2022/11/01	2032	03/11/2022	9.36	Put	Bond Future	10,799.2900	10.7993	10,412.0100	10.4120	(3.586)	0	0	0
2022/11/01	2032	03/11/2022	9.46	Put	Bond Future	10,213.6100	10.2136	9,826.3300	9.8263	(3.792)	0	0	0
2022/11/01	2032	03/11/2022	10.56	Put	Bond Future	4,079.9100	4.0799	3,692.6300	3.6926	(9.492)	0	0	180
2022/11/01	2032	03/11/2022	9.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	750
2022/11/01	2032	03/11/2022	9.92	Put	Bond Future	7,580.9100	7.5809	7,193.6300	7.1936	(5.109)	0	0	0
2022/11/01	2032	03/11/2022	10.11	Put	Bond Future	6,522.2800	6.5223	6,135.0000	6.1350	(5.938)	0	0	454
2022/11/01	2032	03/11/2022	10.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	2032	03/11/2022	10.16	Put	Bond Future	6,246.4400	6.2464	5,859.1600	5.8592	(6.200)	0	0	180
2022/11/01	2032	03/11/2022			Bond Future	11.3507	83.2320	11.2734	83.6193	(0.681)	0.0000	0.0000	111,779
2022/11/01	2032	03/11/2022	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	180
2022/11/01	2032	03/11/2022	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/11/01	2032	03/11/2022	11.55	Call	Bond Future	1,064.9700	1.0650	1,388.1200	1.3881	30.344	0	0	0
2022/11/01	2032	03/11/2022	11.55	Put	Bond Future	77.3300	0.0773	13.2000	0.0132	(82.930)	0	0	500
2022/11/01	2032	03/11/2022	12.30	Call	Bond Future	4,564.9400	4.5649	4,952.2200	4.9522	8.484	0	0	0
2022/11/01	2032	03/11/2022	12.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	750
2022/11/01	2032	03/11/2022	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	2032	03/11/2022	10.66	Put	Bond Future	3,549.2700	3.5493	3,161.9900	3.1620	(10.912)	0	0	0
2022/11/01	2032	03/11/2022	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	750
2022/11/01	2032	03/11/2022	10.67	Put	Bond Future	3,496.4500	3.4964	3,109.1700	3.1092	(11.076)	0	0	0
2022/11/01	2032	03/11/2022	11.45	Call	Bond Future	676.1100	0.6761	931.2300	0.9312	37.734	0	0	0
2022/11/01	2032	03/11/2022	11.45	Put	Bond Future	182.0300	0.1820	49.8700	0.0499	(72.603)	0	0	7,500
2022/11/01	2032	03/11/2022	10.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/11/01	2032	03/11/2022	10.21	Put	Bond Future	5,971.7200	5.9717	5,584.4400	5.5844	(6.485)	0	0	0
2022/11/01	2032	03/11/2022	10.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	2032	03/11/2022	10.49	Put	Bond Future	4,453.9400	4.4539	4,066.6600	4.0667	(8.695)	0	0	454
2022/11/01	2032	03/11/2022	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	2032	03/11/2022	10.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	2032	02/02/2023	11.69	Call	Bond Future	2,669.0700	2.6691	2,888.1500	2.8881	8.208	0	0	0
2022/11/01	2032	02/02/2023	11.69	Put	Bond Future	1,816.0800	1.8161	1,642.6800	1.6427	(9.548)	0	0	0
2022/11/01	2032	02/02/2023	10.40	Call	Bond Future	376.7400	0.3767	431.3600	0.4314	14.498	0	0	0
2022/11/01	2032	02/02/2023	10.40	Put	Bond Future	6,047.3300	6.0473	5,709.4700	5.7095	(5.587)	0	0	0
2022/11/01	2032	02/02/2023	10.50	Call	Bond Future	450.5800	0.4506	514.0200	0.5140	14.080	0	0	0
2022/11/01	2032	02/02/2023	10.50	Put	Bond Future	5,591.0900	5.5911	5,262.0500	5.2621	(5.885)	0	0	454
2022/11/01	2032	02/02/2023	10.67	Call	Bond Future	623.9600	0.6240	705.6600	0.7057	13.094	0	0	750
2022/11/01	2032	02/02/2023	10.67	Put	Bond Future	4,873.0400	4.8730	4,562.2600	4.5623	(6.378)	0	0	0
2022/11/01	2032	02/02/2023	10.22	Call	Bond Future	268.7500	0.2688	309.7300	0.3097	15.248	0	0	500
2022/11/01	2032	02/02/2023	10.22	Put	Bond Future	6,904.2500	6.9042	6,552.7500	6.5527	(5.091)	0	0	0
2022/11/01	2032	02/02/2023	9.47	Call	Bond Future	52.3800	0.0524	61.9500	0.0620	18.270	0	0	500

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
2022/11/01	2032	02/02/2023	9.47	Put	Bond Future	10,862.2700	10.8623	10,479.3600	10.4794	(3.525)	0	0	0
2022/11/01	2032	02/02/2023	9.92	Call	Bond Future	146.2100	0.1462	170.3000	0.1703	16.476	0	0	750
2022/11/01	2032	02/02/2023	9.92	Put	Bond Future	8,421.2400	8.4212	8,052.8500	8.0528	(4.375)	0	0	0
2022/11/01	2032	02/02/2023			Bond Future	11.5136	84.7628	11.4333	85.1553	(0.698)	0.0000	0.0000	113,526
2022/11/01	2032	02/02/2023	11.84	Call	Bond Future	3,112.2500	3.1123	3,350.5200	3.3505	7.656	0	0	0
2022/11/01	2032	02/02/2023	11.84	Put	Bond Future	1,543.2000	1.5432	1,388.9900	1.3890	(9.993)	0	0	500
2022/11/01	2032	02/02/2023	12.75	Call	Bond Future	6,275.5800	6.2756	6,600.7000	6.6007	5.181	0	0	0
2022/11/01	2032	02/02/2023	12.75	Put	Bond Future	539.3800	0.5394	472.0200	0.4720	(12.488)	0	0	750
2022/11/01	2032	02/02/2023	10.38	Call	Bond Future	363.1800	0.3632	416.1500	0.4162	14.585	0	0	0
2022/11/01	2032	02/02/2023	10.38	Put	Bond Future	6,140.2900	6.1403	5,800.7800	5.8008	(5.529)	0	0	0
2022/11/01	2032	02/02/2023	10.39	Call	Bond Future	369.9600	0.3700	423.7500	0.4238	14.539	0	0	0
2022/11/01	2032	02/02/2023	10.39	Put	Bond Future	6,093.7900	6.0938	5,755.1000	5.7551	(5.558)	0	0	0
2022/11/01	2032	02/02/2023	10.16	Call	Bond Future	239.0300	0.2390	276.0700	0.2761	15.496	0	0	0
2022/11/01	2032	02/02/2023	10.16	Put	Bond Future	7,199.2800	7.1993	6,843.8400	6.8438	(4.937)	0	0	454
2022/11/01	2032	02/02/2023	9.31	Call	Bond Future	34.4000	0.0344	40.9400	0.0409	19.012	0	0	454
2022/11/01	2032	02/02/2023	9.31	Put	Bond Future	11,768.0400	11.7680	11,382.1000	11.3821	(3.280)	0	0	0
2022/11/01	2032	04/05/2023	10.89	Call	Bond Future	1,495.0800	1.4951	1,621.8400	1.6218	8.478	0	0	0
2022/11/01	2032	04/05/2023	10.89	Put	Bond Future	5,230.1200	5.2301	4,957.1400	4.9571	(5.219)	0	0	0
2022/11/01	2032	04/05/2023	11.37	Call	Bond Future	2,426.5000	2.4265	2,601.4800	2.6015	7.211	0	0	400
2022/11/01	2032	04/05/2023	13.43	Call	Bond Future	8,736.2700	8.7363	9,066.1100	9.0661	3.776	0	0	0
2022/11/01	2032	04/05/2023	13.43	Put	Bond Future	838.1000	0.8381	768.2000	0.7682	(8.340)	0	0	400
2022/11/01	2032	04/05/2023			Bond Future	11.6525	82.3243	11.5687	82.7241	(0.719)	0.0000	0.0000	66,368
2022/11/01	2032	04/05/2023	11.37	Put	Bond Future	3,784.5400	3.7845	3,559.7800	3.5598	(5.939)	0	0	0
2022/11/01	2032	04/05/2023	10.62	Call	Bond Future	1,098.9500	1.0989	1,200.4100	1.2004	9.232	0	0	400
2022/11/01	2032	04/05/2023	10.62	Put	Bond Future	6,210.7000	6.2107	5,912.4200	5.9124	(4.803)	0	0	0
2022/11/01	2032	04/05/2023	10.87	Call	Bond Future	1,463.0900	1.4631	1,587.9100	1.5879	8.531	0	0	0
2022/11/01	2032	04/05/2023	10.87	Put	Bond Future	5,299.1100	5.2991	5,024.1900	5.0242	(5.188)	0	0	0
2022/11/01	2032	04/05/2023	10.88	Call	Bond Future	1,479.0300	1.4790	1,604.8200	1.6048	8.505	0	0	0
2022/11/01	2032	04/05/2023	10.88	Put	Bond Future	5,264.5400	5.2645	4,990.5900	4.9906	(5.204)	0	0	0
2022/11/01	2032	03/08/2023	11.90	Call	Bond Future	3,801.7500	3.8018	4,021.0200	4.0210	5.768	0	0	5,000
2022/11/01	2032	03/08/2023	11.90	Put	Bond Future	3,283.9000	3.2839	3,095.3600	3.0954	(5.741)	0	0	0
2022/11/01	2032	03/08/2023	11.77	Call	Bond Future	3,471.4100	3.4714	3,679.6600	3.6797	5.999	0	0	0
2022/11/01	2032	03/08/2023	11.77	Put	Bond Future	3,555.1000	3.5551	3,355.5400	3.3555	(5.613)	0	0	0
2022/11/01	2032	03/08/2023			Bond Future	11.7880	84.0430	11.7005	84.4508	(0.743)	0.0000	0.0000	2,600
2022/11/01	2032	03/08/2023	11.75	Call	Bond Future	3,421.8300	3.4218	3,628.3600	3.6284	6.036	0	0	0
2022/11/01	2032	03/08/2023	11.75	Put	Bond Future	3,598.5900	3.5986	3,397.3100	3.3973	(5.593)	0	0	0
2022/11/01	2032	03/08/2023	11.76	Call	Bond Future	3,446.7200	3.4467	3,654.1200	3.6541	6.017	0	0	0
2022/11/01	2032	03/08/2023	11.76	Put	Bond Future	3,576.9300	3.5769	3,376.5200	3.3765	(5.603)	0	0	0
2022/11/01	2032	02/11/2023	11.24	Call	Bond Future	1,862.2900	1.8623	2,013.4500	2.0134	8.117	0	0	0
2022/11/01	2032	02/11/2023	11.24	Put	Bond Future	5,076.2100	5.0762	4,811.1400	4.8111	(5.222)	0	0	0
2022/11/01	2032	02/11/2023			Bond Future	11.9314	81.6434	11.8398	82.0596	(0.767)	0.0000	0.0000	0
2022/11/01	2032	02/11/2023	11.22	Call	Bond Future	1,828.1700	1.8282	1,977.4600	1.9775	8.166	0	0	0
2022/11/01	2032	02/11/2023	11.22	Put	Bond Future	5,137.5400	5.1375	4,870.6000	4.8706	(5.196)	0	0	0
2022/11/01	2032	02/11/2023	11.23	Call	Bond Future	1,845.1800	1.8452	1,995.4000	1.9954	8.141	0	0	0
2022/11/01	2032	02/11/2023	11.23	Put	Bond Future	5,106.8100	5.1068	4,840.8000	4.8408	(5.209)	0	0	0
2022/11/01	2033	03/11/2022			Bond Future	110.0499	110.0499	111.3484	111.3484	1.180	0.0000	0.0000	340
2022/11/01	2033	02/02/2023			Bond Future	112.1013	112.1013	113.4214	113.4214	1.178	0.0000	0.0000	7,279

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
2022/11/01	2033	04/05/2023			Bond Future	113.0227	113.0227	114.3690	114.3690	1.191	0.0000	0.0000	0
2022/11/01	2033	03/08/2023			Bond Future	115.4059	115.4059	116.7800	116.7800	1.191	0.0000	0.0000	0
2022/11/01	2033	02/11/2023			Bond Future	116.4303	116.4303	117.8330	117.8330	1.205	0.0000	0.0000	0
2022/11/01	2037	03/11/2022	11.30	Put	Bond Future	3,351.2800	3.3513	2,974.2100	2.9742	(11.252)	0	0	0
2022/11/01	2037	03/11/2022	11.31	Call	Bond Future	0.2000	0.0002	0.0600	0.0001	(70.000)	0	0	0
2022/11/01	2037	03/11/2022	11.31	Put	Bond Future	3,291.7100	3.2917	2,914.6200	2.9146	(11.456)	0	0	0
2022/11/01	2037	03/11/2022	11.32	Call	Bond Future	0.2400	0.0002	0.0800	0.0001	(66.667)	0	0	0
2022/11/01	2037	03/11/2022			Bond Future	11.8798	79.3369	11.8128	79.7139	(0.565)	0.0000	0.0000	19,649
2022/11/01	2037	03/11/2022	11.30	Call	Bond Future	0.1600	0.0002	0.0400	0.0000	(75.000)	0	0	0
2022/11/01	2037	03/11/2022	11.32	Put	Bond Future	3,232.2100	3.2322	2,855.1000	2.8551	(11.667)	0	0	0
2022/11/01	2037	02/02/2023	11.97	Call	Bond Future	2,388.9500	2.3890	2,569.2300	2.5692	7.546	0	0	0
2022/11/01	2037	02/02/2023	11.03	Call	Bond Future	555.7700	0.5558	619.3500	0.6194	11.440	0	0	0
2022/11/01	2037	02/02/2023	11.03	Put	Bond Future	6,351.0900	6.3511	6,032.6100	6.0326	(5.015)	0	0	0
2022/11/01	2037	02/02/2023	11.04	Call	Bond Future	566.9100	0.5669	631.4900	0.6315	11.392	0	0	0
2022/11/01	2037	02/02/2023	11.04	Put	Bond Future	6,301.1900	6.3012	5,983.7100	5.9837	(5.038)	0	0	0
2022/11/01	2037	02/02/2023			Bond Future	12.0313	76.5401	11.9618	76.9221	(0.577)	0.0000	0.0000	129,164
2022/11/01	2037	02/02/2023	11.10	Call	Bond Future	637.3300	0.6373	708.0800	0.7081	11.101	0	0	636
2022/11/01	2037	02/02/2023	11.10	Put	Bond Future	6,006.7700	6.0068	5,695.4600	5.6955	(5.183)	0	0	0
2022/11/01	2037	02/02/2023	11.97	Put	Bond Future	2,726.0200	2.7260	2,524.2400	2.5242	(7.402)	0	0	636
2022/11/01	2037	02/02/2023	11.05	Call	Bond Future	578.3200	0.5783	643.9100	0.6439	11.341	0	0	0
2022/11/01	2037	02/02/2023	11.05	Put	Bond Future	6,251.6300	6.2516	5,935.1600	5.9352	(5.062)	0	0	0
2022/11/01	2037	04/05/2023	13.73	Put	Bond Future	1,234.8400	1.2348	1,152.0100	1.1520	(6.708)	0	0	400
2022/11/01	2037	04/05/2023	11.30	Call	Bond Future	1,615.3100	1.6153	1,730.7000	1.7307	7.144	0	0	0
2022/11/01	2037	04/05/2023	11.30	Put	Bond Future	6,488.8300	6.4888	6,215.0900	6.2151	(4.219)	0	0	0
2022/11/01	2037	04/05/2023	11.31	Call	Bond Future	1,633.4100	1.6334	1,749.7100	1.7497	7.120	0	0	0
2022/11/01	2037	04/05/2023	11.31	Put	Bond Future	6,447.9700	6.4480	6,175.1400	6.1751	(4.231)	0	0	0
2022/11/01	2037	04/05/2023	11.03	Put	Bond Future	7,663.4500	7.6635	7,365.7400	7.3657	(3.885)	0	0	0
2022/11/01	2037	04/05/2023			Bond Future	12.1647	78.0982	12.0927	78.4874	(0.592)	0.0000	0.0000	0
2022/11/01	2037	04/05/2023	11.78	Call	Bond Future	2,634.5500	2.6345	2,795.4800	2.7955	6.108	0	0	400
2022/11/01	2037	04/05/2023	11.78	Put	Bond Future	4,747.6400	4.7476	4,519.4400	4.5194	(4.807)	0	0	0
2022/11/01	2037	04/05/2023	13.73	Call	Bond Future	9,006.3400	9.0063	9,312.6400	9.3126	3.401	0	0	0
2022/11/01	2037	04/05/2023	11.32	Call	Bond Future	1,651.6200	1.6516	1,768.8500	1.7688	7.098	0	0	0
2022/11/01	2037	04/05/2023	11.32	Put	Bond Future	6,407.2800	6.4073	6,135.3800	6.1354	(4.244)	0	0	0
2022/11/01	2037	04/05/2023	11.03	Call	Bond Future	1,173.8300	1.1738	1,265.2500	1.2653	7.788	0	0	400
2022/11/01	2037	03/08/2023	12.13	Call	Bond Future	3,726.4900	3.7265	3,917.6400	3.9176	5.129	0	0	0
2022/11/01	2037	03/08/2023	12.13	Put	Bond Future	4,629.2800	4.6293	4,423.4900	4.4235	(4.445)	0	0	0
2022/11/01	2037	03/08/2023	12.12	Call	Bond Future	3,699.8300	3.6998	3,890.1600	3.8902	5.144	0	0	0
2022/11/01	2037	03/08/2023	12.12	Put	Bond Future	4,656.3900	4.6564	4,449.7800	4.4498	(4.437)	0	0	0
2022/11/01	2037	03/08/2023			Bond Future	12.2995	75.4705	12.2246	75.8674	(0.609)	0.0000	0.0000	0
2022/11/01	2037	03/08/2023	12.14	Call	Bond Future	3,753.2200	3.7532	3,945.2000	3.9452	5.115	0	0	0
2022/11/01	2037	03/08/2023	12.14	Put	Bond Future	4,602.3000	4.6023	4,397.3400	4.3973	(4.453)	0	0	0
2022/11/01	2037	02/11/2023	11.56	Put	Bond Future	6,733.7200	6.7337	6,464.0300	6.4640	(4.005)	0	0	0
2022/11/01	2037	02/11/2023	11.57	Call	Bond Future	2,034.4600	2.0345	2,170.8000	2.1708	6.702	0	0	0
2022/11/01	2037	02/11/2023	11.55	Put	Bond Future	6,772.1400	6.7721	6,501.5900	6.5016	(3.995)	0	0	0
2022/11/01	2037	02/11/2023			Bond Future	12.4294	77.0528	12.3516	77.4579	(0.626)	0.0000	0.0000	0
2022/11/01	2037	02/11/2023	11.56	Call	Bond Future	2,016.0000	2.0160	2,151.4900	2.1515	6.721	0	0	0
2022/11/01	2037	02/11/2023	11.57	Put	Bond Future	6,695.4700	6.6955	6,426.6300	6.4266	(4.015)	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
2022/11/01	2037	02/11/2023	11.55	Call	Bond Future	1,997.6500	1.9976	2,132.2800	2.1323	6.739	0	0	0
2022/11/01	2038	03/11/2022			Bond Future	126.2164	126.2164	124.0941	124.0941	(1.681)	0.0000	0.0000	1,127
2022/11/01	2038	02/02/2023			Bond Future	126.6532	126.6532	124.4884	124.4884	(1.709)	0.0000	0.0000	4,059
2022/11/01	2038	04/05/2023			Bond Future	129.2578	129.2578	127.0473	127.0473	(1.710)	0.0000	0.0000	1,798
2022/11/01	2038	03/08/2023			Bond Future	130.0220	130.0220	127.7638	127.7638	(1.737)	0.0000	0.0000	0
2022/11/01	2038	02/11/2023			Bond Future	132.7747	132.7747	130.4687	130.4687	(1.737)	0.0000	0.0000	0
2022/11/01	2040	03/11/2022	10.60	Put	Bond Future	8,676.8300	8.6768	8,272.4600	8.2725	(4.660)	0	0	0
2022/11/01	2040	03/11/2022	10.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,078
2022/11/01	2040	03/11/2022	12.00	Call	Bond Future	710.9800	0.7110	931.2500	0.9313	30.981	0	0	0
2022/11/01	2040	03/11/2022	12.00	Put	Bond Future	288.8400	0.2888	104.7400	0.1047	(63.738)	0	0	0
2022/11/01	2040	03/11/2022	12.52	Call	Bond Future	3,426.8100	3.4268	3,830.2300	3.8302	11.772	0	0	0
2022/11/01	2040	03/11/2022	11.39	Call	Bond Future	0.4400	0.0004	0.1600	0.0002	(63.636)	0	0	0
2022/11/01	2040	03/11/2022	11.40	Call	Bond Future	0.5400	0.0005	0.2100	0.0002	(61.111)	0	0	0
2022/11/01	2040	03/11/2022	11.41	Put	Bond Future	3,223.3400	3.2233	2,818.5700	2.8186	(12.557)	0	0	0
2022/11/01	2040	03/11/2022	11.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,078
2022/11/01	2040	03/11/2022	11.20	Put	Bond Future	4,584.7200	4.5847	4,180.3500	4.1804	(8.820)	0	0	0
2022/11/01	2040	03/11/2022			Bond Future	11.9295	81.1925	11.8624	81.5969	(0.562)	0.0000	0.0000	8,831
2022/11/01	2040	03/11/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	2040	03/11/2022	10.10	Put	Bond Future	12,329.0400	12.3290	11,924.6700	11.9247	(3.280)	0	0	0
2022/11/01	2040	03/11/2022	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,467
2022/11/01	2040	03/11/2022	10.70	Put	Bond Future	7,973.4500	7.9735	7,569.0800	7.5691	(5.071)	0	0	0
2022/11/01	2040	03/11/2022	11.50	Call	Bond Future	3.6200	0.0036	2.3100	0.0023	(36.188)	0	0	0
2022/11/01	2040	03/11/2022	11.50	Put	Bond Future	2,653.2200	2.6532	2,247.5400	2.2475	(15.290)	0	0	0
2022/11/01	2040	03/11/2022	12.52	Put	Bond Future	0.9700	0.0010	0.0200	0.0000	(97.938)	0	0	1,078
2022/11/01	2040	03/11/2022	11.39	Put	Bond Future	3,351.3200	3.3513	2,946.6700	2.9467	(12.074)	0	0	0
2022/11/01	2040	03/11/2022	11.40	Put	Bond Future	3,287.2800	3.2873	2,882.5800	2.8826	(12.311)	0	0	0
2022/11/01	2040	03/11/2022	11.41	Call	Bond Future	0.6700	0.0007	0.2700	0.0003	(59.701)	0	0	0
2022/11/01	2040	03/11/2022	10.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	2040	03/11/2022	10.80	Put	Bond Future	7,278.7800	7.2788	6,874.4100	6.8744	(5.555)	0	0	0
2022/11/01	2040	03/11/2022	11.30	Call	Bond Future	0.0600	0.0001	0.0100	0.0000	(83.333)	0	0	1,467
2022/11/01	2040	03/11/2022	11.30	Put	Bond Future	3,931.8000	3.9318	3,527.3800	3.5274	(10.286)	0	0	0
2022/11/01	2040	02/02/2023	12.24	Call	Bond Future	3,311.7900	3.3118	3,536.2100	3.5362	6.776	0	0	0
2022/11/01	2040	02/02/2023	12.24	Put	Bond Future	2,351.7300	2.3517	2,166.2600	2.1663	(7.887)	0	0	0
2022/11/01	2040	02/02/2023	12.27	Call	Bond Future	3,414.0200	3.4140	3,642.3600	3.6424	6.688	0	0	0
2022/11/01	2040	02/02/2023	12.27	Put	Bond Future	2,281.1100	2.2811	2,099.5600	2.0996	(7.959)	0	0	388
2022/11/01	2040	02/02/2023	11.12	Call	Bond Future	661.2700	0.6613	734.8400	0.7348	11.126	0	0	0
2022/11/01	2040	02/02/2023	11.12	Put	Bond Future	6,621.5900	6.6216	6,285.2700	6.2853	(5.079)	0	0	0
2022/11/01	2040	02/02/2023	11.19	Call	Bond Future	755.5300	0.7555	837.0900	0.8371	10.795	0	0	621
2022/11/01	2040	02/02/2023	11.19	Put	Bond Future	6,255.2400	6.2552	5,926.9100	5.9269	(5.249)	0	0	0
2022/11/01	2040	02/02/2023	12.07	Put	Bond Future	2,789.7400	2.7897	2,581.3200	2.5813	(7.471)	0	0	621
2022/11/01	2040	02/02/2023	10.96	Call	Bond Future	481.8800	0.4819	539.0300	0.5390	11.860	0	0	388
2022/11/01	2040	02/02/2023	10.96	Put	Bond Future	7,509.9600	7.5100	7,157.2200	7.1572	(4.697)	0	0	0
2022/11/01	2040	02/02/2023	10.93	Call	Bond Future	455.1800	0.4552	509.6700	0.5097	11.971	0	0	0
2022/11/01	2040	02/02/2023			Bond Future	12.0753	78.1795	12.0060	78.5894	(0.574)	0.0000	0.0000	119,362
2022/11/01	2040	02/02/2023	12.07	Call	Bond Future	2,758.5300	2.7585	2,960.0000	2.9600	7.304	0	0	0
2022/11/01	2040	02/02/2023	11.10	Call	Bond Future	635.9200	0.6359	707.2700	0.7073	11.220	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
2022/11/01	2040	02/02/2023	11.10	Put	Bond Future	6,728.5700	6.7286	6,390.0300	6.3900	(5.031)	0	0	0
2022/11/01	2040	02/02/2023	11.11	Call	Bond Future	648.5100	0.6485	720.9700	0.7210	11.173	0	0	0
2022/11/01	2040	02/02/2023	11.11	Put	Bond Future	6,674.9500	6.6750	6,337.5200	6.3375	(5.055)	0	0	0
2022/11/01	2040	02/02/2023	10.18	Call	Bond Future	85.3300	0.0853	97.9300	0.0979	14.766	0	0	0
2022/11/01	2040	02/02/2023	10.18	Put	Bond Future	12,631.6300	12.6316	12,234.3400	12.2343	(3.145)	0	0	0
2022/11/01	2040	02/02/2023	10.21	Call	Bond Future	92.1600	0.0922	105.6700	0.1057	14.659	0	0	388
2022/11/01	2040	02/02/2023	10.21	Put	Bond Future	12,416.1900	12.4162	12,019.8100	12.0198	(3.192)	0	0	0
2022/11/01	2040	02/02/2023	10.93	Put	Bond Future	7,685.8100	7.6858	7,330.4100	7.3304	(4.624)	0	0	0
2022/11/01	2040	04/05/2023	12.78	Call	Bond Future	5,897.7200	5.8977	6,160.9700	6.1610	4.464	0	0	0
2022/11/01	2040	04/05/2023	12.78	Put	Bond Future	2,674.0100	2.6740	2,519.7700	2.5198	(5.768)	0	0	388
2022/11/01	2040	04/05/2023	13.45	Put	Bond Future	1,686.6500	1.6866	1,579.3400	1.5793	(6.362)	0	0	486
2022/11/01	2040	04/05/2023	11.43	Call	Bond Future	1,933.0600	1.9331	2,066.4200	2.0664	6.899	0	0	0
2022/11/01	2040	04/05/2023	11.43	Put	Bond Future	6,618.6700	6.6187	6,334.5400	6.3345	(4.293)	0	0	0
2022/11/01	2040	04/05/2023	10.73	Put	Bond Future	10,162.7100	10.1627	9,816.3300	9.8163	(3.408)	0	0	0
2022/11/01	2040	04/05/2023			Bond Future	12.2035	79.7711	12.1316	80.1886	(0.589)	0.0000	0.0000	300
2022/11/01	2040	04/05/2023	13.45	Call	Bond Future	8,394.4000	8.3944	8,704.5800	8.7046	3.695	0	0	0
2022/11/01	2040	04/05/2023	11.42	Call	Bond Future	1,912.5200	1.9125	2,044.8800	2.0449	6.921	0	0	0
2022/11/01	2040	04/05/2023	11.42	Put	Bond Future	6,661.5900	6.6616	6,376.4600	6.3765	(4.280)	0	0	0
2022/11/01	2040	04/05/2023	11.48	Call	Bond Future	2,037.9300	2.0379	2,176.3300	2.1763	6.791	0	0	486
2022/11/01	2040	04/05/2023	11.48	Put	Bond Future	6,407.3600	6.4074	6,128.2700	6.1283	(4.356)	0	0	0
2022/11/01	2040	04/05/2023	10.73	Call	Bond Future	843.8000	0.8438	914.9100	0.9149	8.427	0	0	486
2022/11/01	2040	04/05/2023	10.92	Call	Bond Future	1,061.9300	1.0619	1,147.5600	1.1476	8.064	0	0	388
2022/11/01	2040	04/05/2023	10.92	Put	Bond Future	9,084.0300	9.0840	8,752.1700	8.7522	(3.653)	0	0	0
2022/11/01	2040	04/05/2023	11.41	Call	Bond Future	1,891.8900	1.8919	2,023.2500	2.0232	6.943	0	0	0
2022/11/01	2040	04/05/2023	11.41	Put	Bond Future	6,704.5100	6.7045	6,418.3800	6.4184	(4.268)	0	0	0
2022/11/01	2040	04/05/2023	10.17	Call	Bond Future	393.3900	0.3934	430.9200	0.4309	9.540	0	0	388
2022/11/01	2040	04/05/2023	10.17	Put	Bond Future	13,715.0600	13.7151	13,335.1000	13.3351	(2.770)	0	0	0
2022/11/01	2040	03/08/2023	12.23	Call	Bond Future	4,234.3900	4.2344	4,446.0200	4.4460	4.998	0	0	0
2022/11/01	2040	03/08/2023	12.23	Put	Bond Future	4,820.9800	4.8210	4,606.7200	4.6067	(4.444)	0	0	0
2022/11/01	2040	03/08/2023			Bond Future	12.3327	76.9279	12.2580	77.3538	(0.606)	0.0000	0.0000	0
2022/11/01	2040	03/08/2023	12.22	Call	Bond Future	4,205.3600	4.2054	4,416.1200	4.4161	5.012	0	0	0
2022/11/01	2040	03/08/2023	12.22	Put	Bond Future	4,849.4500	4.8494	4,634.3200	4.6343	(4.436)	0	0	0
2022/11/01	2040	03/08/2023	12.21	Call	Bond Future	4,176.1500	4.1762	4,386.0400	4.3860	5.026	0	0	0
2022/11/01	2040	03/08/2023	12.21	Put	Bond Future	4,877.8000	4.8778	4,661.8000	4.6618	(4.428)	0	0	0
2022/11/01	2040	02/11/2023	11.59	Call	Bond Future	2,351.1700	2.3512	2,500.5400	2.5005	6.353	0	0	0
2022/11/01	2040	02/11/2023	11.60	Put	Bond Future	7,401.5400	7.4015	7,117.0500	7.1171	(3.844)	0	0	0
2022/11/01	2040	02/11/2023	11.58	Call	Bond Future	2,330.9700	2.3310	2,479.4400	2.4794	6.369	0	0	0
2022/11/01	2040	02/11/2023	11.58	Put	Bond Future	7,484.2900	7.4843	7,198.0000	7.1980	(3.825)	0	0	0
2022/11/01	2040	02/11/2023			Bond Future	12.4567	78.5408	12.3792	78.9755	(0.622)	0.0000	0.0000	0
2022/11/01	2040	02/11/2023	11.59	Put	Bond Future	7,442.6800	7.4427	7,157.2900	7.1573	(3.835)	0	0	0
2022/11/01	2040	02/11/2023	11.60	Call	Bond Future	2,371.7600	2.3718	2,522.0300	2.5220	6.336	0	0	0
2022/11/01	2044	03/11/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	2044	03/11/2022	10.10	Put	Bond Future	12,416.0400	12.4160	12,005.1100	12.0051	(3.310)	0	0	0
2022/11/01	2044	03/11/2022	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,647
2022/11/01	2044	03/11/2022	10.60	Put	Bond Future	8,625.9900	8.6260	8,215.0600	8.2151	(4.764)	0	0	0
2022/11/01	2044	03/11/2022	10.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	2044	03/11/2022	10.80	Put	Bond Future	7,183.7700	7.1838	6,772.8400	6.7728	(5.720)	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
2022/11/01	2044	03/11/2022	11.41	Call	Bond Future	1.3900	0.0014	0.7000	0.0007	(49.640)	0	0	0
2022/11/01	2044	03/11/2022	11.41	Put	Bond Future	3,028.0000	3.0280	2,616.3800	2.6164	(13.594)	0	0	0
2022/11/01	2044	03/11/2022	11.30	Call	Bond Future	0.1300	0.0001	0.0300	0.0000	(76.923)	0	0	1,647
2022/11/01	2044	03/11/2022	11.30	Put	Bond Future	3,750.5600	3.7506	3,339.5300	3.3395	(10.959)	0	0	0
2022/11/01	2044	03/11/2022	11.40	Put	Bond Future	3,093.1000	3.0931	2,681.5800	2.6816	(13.304)	0	0	0
2022/11/01	2044	03/11/2022			Bond Future	11.8889	78.2191	11.8220	78.6300	(0.563)	0.0000	0.0000	29,044
2022/11/01	2044	03/11/2022	11.39	Call	Bond Future	0.9400	0.0009	0.4200	0.0004	(55.319)	0	0	0
2022/11/01	2044	03/11/2022	11.39	Put	Bond Future	3,158.3400	3.1583	2,746.8900	2.7469	(13.027)	0	0	0
2022/11/01	2044	03/11/2022	11.40	Call	Bond Future	1.1400	0.0011	0.5500	0.0006	(51.754)	0	0	0
2022/11/01	2044	02/02/2023	12.00	Call	Bond Future	2,725.4100	2.7254	2,927.8100	2.9278	7.426	0	0	0
2022/11/01	2044	02/02/2023	12.00	Put	Bond Future	2,878.8200	2.8788	2,664.5600	2.6646	(7.443)	0	0	4,000
2022/11/01	2044	02/02/2023	11.20	Put	Bond Future	6,080.1500	6.0801	5,753.0000	5.7530	(5.381)	0	0	0
2022/11/01	2044	02/02/2023	11.90	Call	Bond Future	2,420.8800	2.4209	2,608.9300	2.6089	7.768	0	0	1,300
2022/11/01	2044	02/02/2023	11.90	Put	Bond Future	3,179.8300	3.1798	2,951.2200	2.9512	(7.189)	0	0	0
2022/11/01	2044	02/02/2023	11.14	Call	Bond Future	754.4900	0.7545	836.6600	0.8367	10.891	0	0	0
2022/11/01	2044	02/02/2023	11.14	Put	Bond Future	6,395.1900	6.3952	6,060.7000	6.0607	(5.230)	0	0	0
2022/11/01	2044	02/02/2023	11.15	Call	Bond Future	768.9300	0.7689	852.3000	0.8523	10.842	0	0	0
2022/11/01	2044	02/02/2023	11.15	Put	Bond Future	6,342.0300	6.3420	6,008.7400	6.0087	(5.255)	0	0	0
2022/11/01	2044	02/02/2023			Bond Future	12.0256	75.2765	11.9564	75.6932	(0.575)	0.0000	0.0000	95,264
2022/11/01	2044	02/02/2023	11.16	Call	Bond Future	783.4300	0.7834	868.0100	0.8680	10.796	0	0	0
2022/11/01	2044	02/02/2023	11.16	Put	Bond Future	6,289.0200	6.2890	5,956.9400	5.9569	(5.280)	0	0	0
2022/11/01	2044	02/02/2023	11.20	Call	Bond Future	843.6400	0.8436	933.1500	0.9331	10.610	0	0	1,300
2022/11/01	2044	04/05/2023	11.75	Put	Bond Future	5,248.6900	5.2487	4,999.5400	4.9995	(4.747)	0	0	4,115
2022/11/01	2044	04/05/2023	11.41	Call	Bond Future	2,031.7000	2.0317	2,171.0700	2.1711	6.860	0	0	0
2022/11/01	2044	04/05/2023	11.41	Put	Bond Future	6,585.2000	6.5852	6,300.1300	6.3001	(4.329)	0	0	0
2022/11/01	2044	04/05/2023	11.42	Call	Bond Future	2,053.4100	2.0534	2,193.8300	2.1938	6.838	0	0	0
2022/11/01	2044	04/05/2023	11.42	Put	Bond Future	6,541.8700	6.5419	6,257.8500	6.2578	(4.342)	0	0	0
2022/11/01	2044	04/05/2023			Bond Future	12.1451	76.8091	12.0734	77.2335	(0.590)	0.0000	0.0000	0
2022/11/01	2044	04/05/2023	12.25	Call	Bond Future	4,346.7500	4.3468	4,573.0100	4.5730	5.205	0	0	0
2022/11/01	2044	04/05/2023	12.25	Put	Bond Future	3,732.4800	3.7325	3,534.3000	3.5343	(5.310)	0	0	1,500
2022/11/01	2044	04/05/2023	11.43	Call	Bond Future	2,075.2600	2.0753	2,216.7200	2.2167	6.816	0	0	0
2022/11/01	2044	04/05/2023	11.43	Put	Bond Future	6,498.7700	6.4988	6,215.7900	6.2158	(4.354)	0	0	0
2022/11/01	2044	04/05/2023	11.75	Call	Bond Future	2,857.6200	2.8576	3,032.9100	3.0329	6.134	0	0	0
2022/11/01	2044	04/05/2023	12.00	Call	Bond Future	3,566.5600	3.5666	3,767.9300	3.7679	5.646	0	0	0
2022/11/01	2044	04/05/2023	12.00	Put	Bond Future	4,429.8100	4.4298	4,206.7400	4.2067	(5.036)	0	0	4,115
2022/11/01	2044	03/08/2023	12.15	Call	Bond Future	4,358.4900	4.3585	4,573.4900	4.5735	4.933	0	0	0
2022/11/01	2044	03/08/2023	12.15	Put	Bond Future	5,030.2900	5.0303	4,812.2500	4.8123	(4.335)	0	0	0
2022/11/01	2044	03/08/2023	12.16	Call	Bond Future	4,388.6000	4.3886	4,604.4700	4.6045	4.919	0	0	0
2022/11/01	2044	03/08/2023	12.16	Put	Bond Future	5,001.6300	5.0016	4,784.4600	4.7845	(4.342)	0	0	0
2022/11/01	2044	03/08/2023			Bond Future	12.2651	74.0292	12.1907	74.4623	(0.607)	0.0000	0.0000	0
2022/11/01	2044	03/08/2023	12.17	Call	Bond Future	4,418.5300	4.4185	4,635.2700	4.6353	4.905	0	0	0
2022/11/01	2044	03/08/2023	12.17	Put	Bond Future	4,972.8700	4.9729	4,756.5700	4.7566	(4.350)	0	0	0
2022/11/01	2044	02/11/2023	11.57	Call	Bond Future	2,923.5200	2.9235	3,087.5300	3.0875	5.610	0	0	0
2022/11/01	2044	02/11/2023	11.57	Put	Bond Future	7,796.3200	7.7963	7,518.2800	7.5183	(3.566)	0	0	0
2022/11/01	2044	02/11/2023			Bond Future	12.3799	75.5814	12.3028	76.0234	(0.623)	0.0000	0.0000	0
2022/11/01	2044	02/11/2023	11.55	Call	Bond Future	2,879.4300	2.8794	3,041.7400	3.0417	5.637	0	0	0
2022/11/01	2044	02/11/2023	11.55	Put	Bond Future	7,879.3200	7.8793	7,599.5800	7.5996	(3.550)	0	0	0
2022/11/01	2044	02/11/2023	11.56	Call	Bond Future	2,901.5700	2.9016	3,064.7400	3.0647	5.624	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
2022/11/01	2044	02/11/2023	11.56	Put	Bond Future	7,837.8700	7.8379	7,558.9900	7.5590	(3.558)	0	0	0
2022/11/01	2046	03/11/2022			Bond Future	106.7011	106.7011	109.6369	109.6369	2.751	0.0000	0.0000	2,360
2022/11/01	2046	02/02/2023			Bond Future	108.6902	108.6902	111.6782	111.6782	2.749	0.0000	0.0000	11,674
2022/11/01	2046	04/05/2023			Bond Future	108.8938	108.8938	111.9420	111.9420	2.799	0.0000	0.0000	5,677
2022/11/01	2046	03/08/2023			Bond Future	111.1904	111.1904	114.3024	114.3024	2.799	0.0000	0.0000	0
2022/11/01	2046	02/11/2023			Bond Future	111.4587	111.4587	114.6357	114.6357	2.850	0.0000	0.0000	0
2022/11/01	2050	03/11/2022			Bond Future	109.4112	109.4112	111.3395	111.3395	1.762	0.0000	0.0000	1,108
2022/11/01	2050	02/02/2023			Bond Future	109.3140	109.3140	111.2756	111.2756	1.794	0.0000	0.0000	9,301
2022/11/01	2050	04/05/2023			Bond Future	111.5617	111.5617	113.5627	113.5627	1.794	0.0000	0.0000	3,582
2022/11/01	2050	03/08/2023			Bond Future	111.7315	111.7315	113.7735	113.7735	1.828	0.0000	0.0000	0
2022/11/01	2050	02/11/2023			Bond Future	114.0970	114.0970	116.1823	116.1823	1.828	0.0000	0.0000	0
2022/11/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/01	AL37	03/11/2022			Index Future	829.7030	829.7030	830.4260	830.4260	0.087	0.0000	0.0000	0
2022/11/01	AL37	02/02/2023			Index Future	844.9250	844.9250	845.6420	845.6420	0.085	0.0000	0.0000	0
2022/11/01	AL37	04/05/2023			Index Future	862.0730	862.0730	862.7970	862.7970	0.084	0.0000	0.0000	0
2022/11/01	AL37	03/08/2023			Index Future	880.0420	880.0420	880.7780	880.7780	0.084	0.0000	0.0000	0
2022/11/01	AL37	02/11/2023			Index Future	898.4750	898.4750	899.2260	899.2260	0.084	0.0000	0.0000	0
2022/11/01	AL7T	03/11/2022			Index Future	934.3820	934.3820	938.2830	938.2830	0.417	0.0000	0.0000	0
2022/11/01	AL7T	02/02/2023			Index Future	951.5240	951.5240	955.4750	955.4750	0.415	0.0000	0.0000	0
2022/11/01	AL7T	04/05/2023			Index Future	970.8360	970.8360	974.8580	974.8580	0.414	0.0000	0.0000	0
2022/11/01	AL7T	03/08/2023			Index Future	991.0720	991.0720	995.1750	995.1750	0.414	0.0000	0.0000	0
2022/11/01	AL7T	02/11/2023			Index Future	1,011.8310	1,011.8310	1,016.0190	1,016.0190	0.414	0.0000	0.0000	0
2022/11/01	ALBI	03/11/2022			Index Future	820.7730	820.7730	823.9820	823.9820	0.391	0.0000	0.0000	105
2022/11/01	ALBI	02/02/2023			Index Future	835.8310	835.8310	839.0790	839.0790	0.389	0.0000	0.0000	105
2022/11/01	ALBI	04/05/2023			Index Future	852.7940	852.7940	856.1020	856.1020	0.388	0.0000	0.0000	0
2022/11/01	ALBI	03/08/2023			Index Future	870.5700	870.5700	873.9430	873.9430	0.387	0.0000	0.0000	0
2022/11/01	ALBI	02/11/2023			Index Future	888.8050	888.8050	892.2480	892.2480	0.387	0.0000	0.0000	0
2022/11/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/01	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 Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/11/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/01	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/01	ES33	03/11/2022			Bond Future	12.6777	71.0145	12.6100	71.3223	(0.534)	0.0000	0.0000	0
2022/11/01	ES33	02/02/2023			Bond Future	12.8803	72.3383	12.8100	72.6502	(0.546)	0.0000	0.0000	350
2022/11/01	ES33	04/05/2023			Bond Future	13.0568	70.0303	12.9836	70.3481	(0.560)	0.0000	0.0000	0
2022/11/01	ES33	03/08/2023			Bond Future	13.2318	71.5083	13.1555	71.8325	(0.577)	0.0000	0.0000	0
2022/11/01	ES33	02/11/2023			Bond Future	13.4182	69.2265	13.3385	69.5576	(0.594)	0.0000	0.0000	0
2022/11/01	ES42	03/11/2022			Bond Future	12.8609	69.4071	12.7986	69.7345	(0.484)	0.0000	0.0000	0
2022/11/01	ES42	02/02/2023			Bond Future	13.0355	70.7009	12.9709	71.0328	(0.495)	0.0000	0.0000	4,715
2022/11/01	ES42	04/05/2023			Bond Future	13.1945	67.8911	13.1273	68.2292	(0.509)	0.0000	0.0000	0
2022/11/01	ES42	03/08/2023			Bond Future	13.3472	69.3248	13.2773	69.6698	(0.523)	0.0000	0.0000	0
2022/11/01	ES42	02/11/2023			Bond Future	13.5093	66.5301	13.4365	66.8823	(0.539)	0.0000	0.0000	0
2022/11/01	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	GOVI	03/11/2022	820.41	Put	GOVI	113,820.0000	11.3820	81,790.0000	8.1790	(28.141)	0	0	0
2022/11/01	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	GOVI	03/11/2022	820.42	Put	GOVI	113,920.0000	11.3920	81,890.0000	8.1890	(28.116)	0	0	0
2022/11/01	GOVI	03/11/2022			GOVI	809.0280	809.0280	812.2310	812.2310	0.396	0.0000	0.0000	17
2022/11/01	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	GOVI	03/11/2022	820.43	Put	GOVI	114,020.0000	11.4020	81,990.0000	8.1990	(28.092)	0	0	0
2022/11/01	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	GOVI	02/02/2023	850.82	Put	GOVI	269,500.0000	26.9500	237,070.0000	23.7070	(12.033)	0	0	0
2022/11/01	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	GOVI	02/02/2023	850.83	Put	GOVI	269,600.0000	26.9600	237,170.0000	23.7170	(12.029)	0	0	0
2022/11/01	GOVI	02/02/2023			GOVI	823.8700	823.8700	827.1130	827.1130	0.394	0.0000	0.0000	851
2022/11/01	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	GOVI	02/02/2023	850.84	Put	GOVI	269,700.0000	26.9700	237,270.0000	23.7270	(12.024)	0	0	0
2022/11/01	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	GOVI	04/05/2023	852.86	Put	GOVI	122,690.0000	12.2690	89,680.0000	8.9680	(26.905)	0	0	0
2022/11/01	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	GOVI	04/05/2023	852.87	Put	GOVI	122,790.0000	12.2790	89,780.0000	8.9780	(26.883)	0	0	0
2022/11/01	GOVI	04/05/2023			GOVI	840.5910	840.5910	843.8920	843.8920	0.393	0.0000	0.0000	0
2022/11/01	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	GOVI	04/05/2023	852.88	Put	GOVI	122,890.0000	12.2890	89,880.0000	8.9880	(26.861)	0	0	0
2022/11/01	GOVI	03/08/2023	837.21	Call	GOVI	209,020.0000	20.9020	242,700.0000	24.2700	16.113	0	0	0
2022/11/01	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	GOVI	03/08/2023	837.22	Call	GOVI	208,920.0000	20.8920	242,600.0000	24.2600	16.121	0	0	0
2022/11/01	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	GOVI	03/08/2023			GOVI	858.1120	858.1120	861.4800	861.4800	0.392	0.0000	0.0000	0
2022/11/01	GOVI	03/08/2023	837.23	Call	GOVI	208,820.0000	20.8820	242,500.0000	24.2500	16.129	0	0	0
2022/11/01	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	GOVI	02/11/2023	885.81	Put	GOVI	97,240.0000	9.7240	62,870.0000	6.2870	(35.346)	0	0	0
2022/11/01	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	GOVI	02/11/2023			GOVI	876.0860	876.0860	879.5230	879.5230	0.392	0.0000	0.0000	0
2022/11/01	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	GOVI	02/11/2023	885.80	Put	GOVI	97,140.0000	9.7140	62,770.0000	6.2770	(35.382)	0	0	0
2022/11/01	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	GOVI	02/11/2023	885.82	Put	GOVI	97,340.0000	9.7340	62,970.0000	6.2970	(35.309)	0	0	0

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2022/11/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/11/01	IGOV	03/11/2022			Index Future	312.3200	312.3200	314.4300	314.4300	0.676	0.0000	0.0000	17
2022/11/01	IGOV	02/02/2023			Index Future	318.1270	318.1270	320.2690	320.2690	0.673	0.0000	0.0000	701
2022/11/01	IGOV	04/05/2023			Index Future	324.6600	324.6600	326.8430	326.8430	0.672	0.0000	0.0000	16
2022/11/01	IGOV	03/08/2023			Index Future	331.5020	331.5020	333.7300	333.7300	0.672	0.0000	0.0000	0
2022/11/01	IGOV	02/11/2023			Index Future	338.5180	338.5180	340.7930	340.7930	0.672	0.0000	0.0000	0
2022/11/01	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/11/01	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/11/01	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/11/01	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/11/01	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/11/01	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/11/01	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/11/01	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/11/01	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/11/01	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/11/01	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/11/01	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/11/01	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/11/01	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/11/01	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/11/01	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/11/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/11/01	JBAF	16/11/2022			Jibar Tradeable Future	6.5050	93.4950	6.5350	93.4650	0.461	0.0000	0.0000	0
2022/11/01	JBAF	21/12/2022			Jibar Tradeable Future	7.2150	92.7850	7.2150	92.7850	0.000	0.0000	0.0000	68
2022/11/01	JBAF	18/01/2023			Jibar Tradeable Future	7.2500	92.7500	7.2650	92.7350	0.207	0.0000	0.0000	0
2022/11/01	JBAF	15/02/2023			Jibar Tradeable Future	7.6600	92.3400	7.6700	92.3300	0.131	0.0000	0.0000	0
2022/11/01	JBAF	15/03/2023			Jibar Tradeable Future	7.6950	92.3050	7.6900	92.3100	(0.065)	0.0000	0.0000	0
2022/11/01	JBAF	19/04/2023			Jibar Tradeable Future	7.7900	92.2100	7.8250	92.1750	0.449	0.0000	0.0000	0
2022/11/01	JBAF	21/06/2023			Jibar Tradeable Future	7.9200	92.0800	7.9250	92.0750	0.063	0.0000	0.0000	0
2022/11/01	JBAF	20/09/2023			Jibar Tradeable Future	7.9950	92.0050	8.0250	91.9750	0.375	0.0000	0.0000	75
2022/11/01	JBAF	20/12/2023			Jibar Tradeable Future	7.9950	92.0050	8.0500	91.9500	0.688	0.0000	0.0000	272
2022/11/01	JBAF	20/03/2024			Jibar Tradeable Future	8.0700	91.9300	8.1100	91.8900	0.496	0.0000	0.0000	0
2022/11/01	JBAF	19/06/2024			Jibar Tradeable Future	7.9700	92.0300	8.0350	91.9650	0.816	0.0000	0.0000	0
2022/11/01	JBAF	18/09/2024			Jibar Tradeable Future	8.0350	91.9650	8.0750	91.9250	0.498	0.0000	0.0000	0
2022/11/01	R023	03/11/2022	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	R023	03/11/2022	6.25	Put	Bond Future	300.0200	0.3000	317.0900	0.3171	5.690	0	0	0
2022/11/01	R023	03/11/2022	6.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	R023	03/11/2022	6.26	Put	Bond Future	296.9600	0.2970	314.0300	0.3140	5.748	0	0	0
2022/11/01	R023	03/11/2022			Bond Future	7.2306	101.6203	7.2866	101.6033	0.774	0.0000	0.0000	8,432

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
2022/11/01	R023	03/11/2022	6.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	R023	03/11/2022	6.27	Put	Bond Future	293.8900	0.2939	310.9600	0.3110	5.808	0	0	0
2022/11/01	R035	03/11/2022	10.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	R035	03/11/2022	10.57	Put	Bond Future	6,866.5300	6.8665	6,491.5700	6.4916	(5.461)	0	0	582
2022/11/01	R035	03/11/2022	11.15	Call	Bond Future	0.1500	0.0002	0.0400	0.0000	(73.333)	0	0	0
2022/11/01	R035	03/11/2022	11.15	Put	Bond Future	3,350.8000	3.3508	2,975.7300	2.9757	(11.193)	0	0	0
2022/11/01	R035	03/11/2022	12.68	Call	Bond Future	5,016.6600	5.0167	5,391.6200	5.3916	7.474	0	0	0
2022/11/01	R035	03/11/2022	12.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	976
2022/11/01	R035	03/11/2022	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	R035	03/11/2022	10.99	Put	Bond Future	4,300.4400	4.3004	3,925.4800	3.9255	(8.719)	0	0	582
2022/11/01	R035	03/11/2022	11.05	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	976
2022/11/01	R035	03/11/2022			Bond Future	11.7355	83.2752	11.6683	83.6502	(0.573)	0.0000	0.0000	19,424
2022/11/01	R035	03/11/2022	9.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	582
2022/11/01	R035	03/11/2022	9.82	Put	Bond Future	11,725.0700	11.7251	11,350.1100	11.3501	(3.198)	0	0	0
2022/11/01	R035	03/11/2022	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	976
2022/11/01	R035	03/11/2022	10.30	Put	Bond Future	8,573.7200	8.5737	8,198.7600	8.1988	(4.373)	0	0	0
2022/11/01	R035	03/11/2022	11.14	Call	Bond Future	0.1200	0.0001	0.0300	0.0000	(75.000)	0	0	0
2022/11/01	R035	03/11/2022	11.14	Put	Bond Future	3,409.7000	3.4097	3,034.6500	3.0346	(11.000)	0	0	0
2022/11/01	R035	03/11/2022	11.05	Put	Bond Future	3,942.5200	3.9425	3,567.5500	3.5675	(9.511)	0	0	0
2022/11/01	R035	03/11/2022	11.13	Call	Bond Future	0.0900	0.0001	0.0200	0.0000	(77.778)	0	0	0
2022/11/01	R035	03/11/2022	11.13	Put	Bond Future	3,468.6500	3.4687	3,093.6200	3.0936	(10.812)	0	0	0
2022/11/01	R035	02/02/2023	11.94	Call	Bond Future	2,675.5500	2.6756	2,867.4400	2.8674	7.172	0	0	0
2022/11/01	R035	02/02/2023	13.22	Put	Bond Future	619.9100	0.6199	553.9400	0.5539	(10.642)	0	0	976
2022/11/01	R035	02/02/2023	10.88	Call	Bond Future	534.0800	0.5341	595.5900	0.5956	11.517	0	0	0
2022/11/01	R035	02/02/2023	10.88	Put	Bond Future	6,346.2300	6.3462	6,027.7900	6.0278	(5.018)	0	0	0
2022/11/01	R035	02/02/2023	10.66	Call	Bond Future	341.9900	0.3420	384.7800	0.3848	12.512	0	0	0
2022/11/01	R035	02/02/2023	10.66	Put	Bond Future	7,487.5800	7.4876	7,150.4200	7.1504	(4.503)	0	0	582
2022/11/01	R035	02/02/2023	10.30	Put	Bond Future	9,549.5800	9.5496	9,191.6700	9.1917	(3.748)	0	0	0
2022/11/01	R035	02/02/2023	10.60	Call	Bond Future	303.2100	0.3032	341.8200	0.3418	12.734	0	0	0
2022/11/01	R035	02/02/2023	10.60	Put	Bond Future	7,817.4800	7.8175	7,476.1400	7.4761	(4.366)	0	0	0
2022/11/01	R035	02/02/2023	10.64	Put	Bond Future	7,596.9400	7.5969	7,258.3600	7.2584	(4.457)	0	0	0
2022/11/01	R035	02/02/2023	9.81	Call	Bond Future	46.8100	0.0468	54.1600	0.0542	15.702	0	0	582
2022/11/01	R035	02/02/2023	9.81	Put	Bond Future	12,624.0700	12.6241	12,251.4700	12.2515	(2.952)	0	0	0
2022/11/01	R035	02/02/2023	9.85	Call	Bond Future	52.1400	0.0521	60.2500	0.0603	15.554	0	0	0
2022/11/01	R035	02/02/2023	9.89	Call	Bond Future	58.0000	0.0580	66.9400	0.0669	15.414	0	0	388
2022/11/01	R035	02/02/2023	9.89	Put	Bond Future	12,104.3800	12.1044	11,733.3700	11.7334	(3.065)	0	0	0
2022/11/01	R035	02/02/2023			Bond Future	11.8981	84.8068	11.8284	85.1867	(0.586)	0.0000	0.0000	161,005
2022/11/01	R035	02/02/2023	11.94	Put	Bond Future	2,448.4600	2.4485	2,260.4000	2.2604	(7.681)	0	0	0
2022/11/01	R035	02/02/2023	11.98	Call	Bond Future	2,795.3500	2.7954	2,992.3100	2.9923	7.046	0	0	0
2022/11/01	R035	02/02/2023	11.98	Put	Bond Future	2,352.2700	2.3523	2,169.2800	2.1693	(7.779)	0	0	388
2022/11/01	R035	02/02/2023	13.22	Call	Bond Future	7,364.8700	7.3649	7,678.8500	7.6788	4.263	0	0	0
2022/11/01	R035	02/02/2023	11.05	Call	Bond Future	739.0200	0.7390	818.1400	0.8181	10.706	0	0	976
2022/11/01	R035	02/02/2023	11.05	Put	Bond Future	5,540.2500	5.5402	5,239.4200	5.2394	(5.430)	0	0	0
2022/11/01	R035	02/02/2023	11.06	Call	Bond Future	752.5700	0.7526	832.7900	0.8328	10.659	0	0	0
2022/11/01	R035	02/02/2023	11.06	Put	Bond Future	5,494.8500	5.4949	5,195.1200	5.1951	(5.455)	0	0	582
2022/11/01	R035	02/02/2023	10.86	Call	Bond Future	513.0400	0.5130	572.6200	0.5726	11.613	0	0	0
2022/11/01	R035	02/02/2023	10.86	Put	Bond Future	6,445.2300	6.4452	6,124.8600	6.1249	(4.971)	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
2022/11/01	R035	02/02/2023	10.87	Call	Bond Future	523.5400	0.5235	584.0800	0.5841	11.564	0	0	0
2022/11/01	R035	02/02/2023	10.87	Put	Bond Future	6,395.6800	6.3957	6,076.2700	6.0763	(4.994)	0	0	0
2022/11/01	R035	02/02/2023	10.30	Call	Bond Future	158.9600	0.1590	181.0000	0.1810	13.865	0	0	976
2022/11/01	R035	02/02/2023	10.64	Call	Bond Future	328.7000	0.3287	370.0700	0.3701	12.586	0	0	388
2022/11/01	R035	02/02/2023	9.85	Put	Bond Future	12,363.4400	12.3634	11,991.6000	11.9916	(3.008)	0	0	0
2022/11/01	R035	04/05/2023	11.22	Put	Bond Future	6,137.2500	6.1373	5,868.6400	5.8686	(4.377)	0	0	0
2022/11/01	R035	04/05/2023	12.46	Call	Bond Future	4,868.9600	4.8690	5,101.8900	5.1019	4.784	0	0	0
2022/11/01	R035	04/05/2023	12.46	Put	Bond Future	2,630.7900	2.6308	2,476.7700	2.4768	(5.855)	0	0	388
2022/11/01	R035	04/05/2023	13.18	Call	Bond Future	7,370.0000	7.3700	7,653.8800	7.6539	3.852	0	0	0
2022/11/01	R035	04/05/2023	13.18	Put	Bond Future	1,570.7000	1.5707	1,467.6300	1.4676	(6.562)	0	0	491
2022/11/01	R035	04/05/2023	11.17	Call	Bond Future	1,556.1900	1.5562	1,669.9200	1.6699	7.308	0	0	491
2022/11/01	R035	04/05/2023	11.20	Call	Bond Future	1,609.4600	1.6095	1,725.9500	1.7259	7.238	0	0	0
2022/11/01	R035	04/05/2023	11.21	Call	Bond Future	1,627.4600	1.6275	1,744.8800	1.7449	7.215	0	0	0
2022/11/01	R035	04/05/2023	10.60	Call	Bond Future	805.1400	0.8051	873.4300	0.8734	8.482	0	0	388
2022/11/01	R035	04/05/2023	10.60	Put	Bond Future	8,972.7100	8.9727	8,654.0500	8.6540	(3.551)	0	0	0
2022/11/01	R035	04/05/2023			Bond Future	12.0312	82.0255	11.9588	82.4125	(0.602)	0.0000	0.0000	0
2022/11/01	R035	04/05/2023	11.22	Call	Bond Future	1,645.5900	1.6456	1,763.9300	1.7639	7.191	0	0	0
2022/11/01	R035	04/05/2023	11.17	Put	Bond Future	6,336.2400	6.3362	6,063.0200	6.0630	(4.312)	0	0	0
2022/11/01	R035	04/05/2023	11.20	Put	Bond Future	6,216.3100	6.2163	5,945.8500	5.9459	(4.351)	0	0	0
2022/11/01	R035	04/05/2023	11.21	Put	Bond Future	6,176.6900	6.1767	5,907.1600	5.9072	(4.364)	0	0	0
2022/11/01	R035	04/05/2023	9.85	Call	Bond Future	290.2100	0.2902	319.1800	0.3192	9.982	0	0	388
2022/11/01	R035	04/05/2023	9.85	Put	Bond Future	13,209.2000	13.2092	12,851.2200	12.8512	(2.710)	0	0	0
2022/11/01	R035	04/05/2023	10.42	Call	Bond Future	642.6000	0.6426	699.3700	0.6994	8.834	0	0	491
2022/11/01	R035	04/05/2023	10.42	Put	Bond Future	9,919.1800	9.9192	9,589.0000	9.5890	(3.329)	0	0	0
2022/11/01	R035	03/08/2023	12.00	Call	Bond Future	3,702.7800	3.7028	3,892.2700	3.8923	5.118	0	0	0
2022/11/01	R035	03/08/2023	12.00	Put	Bond Future	4,560.1300	4.5601	4,354.9400	4.3549	(4.500)	0	0	0
2022/11/01	R035	03/08/2023			Bond Future	12.1630	83.7377	12.0876	84.1324	(0.619)	0.0000	0.0000	0
2022/11/01	R035	03/08/2023	11.98	Call	Bond Future	3,649.6400	3.6496	3,837.5000	3.8375	5.147	0	0	0
2022/11/01	R035	03/08/2023	11.98	Put	Bond Future	4,613.1000	4.6131	4,406.2800	4.4063	(4.483)	0	0	0
2022/11/01	R035	03/08/2023	11.99	Call	Bond Future	3,676.1600	3.6762	3,864.8400	3.8648	5.133	0	0	0
2022/11/01	R035	03/08/2023	11.99	Put	Bond Future	4,586.5400	4.5865	4,380.5400	4.3805	(4.491)	0	0	0
2022/11/01	R035	02/11/2023	11.41	Call	Bond Future	1,894.3600	1.8944	2,025.6100	2.0256	6.928	0	0	0
2022/11/01	R035	02/11/2023	11.41	Put	Bond Future	6,661.2700	6.6613	6,389.6700	6.3897	(4.077)	0	0	0
2022/11/01	R035	02/11/2023	11.42	Call	Bond Future	1,911.9400	1.9119	2,044.0400	2.0440	6.909	0	0	0
2022/11/01	R035	02/11/2023	11.42	Put	Bond Future	6,623.3400	6.6233	6,352.5900	6.3526	(4.088)	0	0	0
2022/11/01	R035	02/11/2023			Bond Future	12.3041	80.9861	12.2257	81.3890	(0.638)	0.0000	0.0000	0
2022/11/01	R035	02/11/2023	11.43	Call	Bond Future	1,929.9200	1.9299	2,062.8800	2.0629	6.889	0	0	0
2022/11/01	R035	02/11/2023	11.43	Put	Bond Future	6,585.8500	6.5859	6,315.9600	6.3160	(4.098)	0	0	0
2022/11/01	R186	03/11/2022	8.53	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/11/01	R186	03/11/2022	8.53	Put	Bond Future	1,918.0200	1.9180	1,823.3800	1.8234	(4.934)	0	0	0
2022/11/01	R186	03/11/2022	8.54	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/11/01	R186	03/11/2022	8.54	Put	Bond Future	1,882.4700	1.8825	1,787.8300	1.7878	(5.027)	0	0	0
2022/11/01	R186	03/11/2022	8.91	Put	Bond Future	622.5800	0.6226	518.0300	0.5180	(16.793)	0	0	4,310
2022/11/01	R186	03/11/2022			Bond Future	9.0756	108.7999	9.0484	108.8945	(0.300)	0.0000	0.0000	26,040
2022/11/01	R186	03/11/2022	8.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	4,310
2022/11/01	R186	03/11/2022	8.23	Put	Bond Future	2,991.3300	2.9913	2,896.7000	2.8967	(3.163)	0	0	0
2022/11/01	R186	03/11/2022	8.55	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	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
2022/11/01	R186	03/11/2022	8.55	Put	Bond Future	1,846.9500	1.8469	1,752.3000	1.7523	(5.125)	0	0	0
2022/11/01	R186	03/11/2022	8.91	Call	Bond Future	45.0200	0.0450	35.1000	0.0351	(22.035)	0	0	0
2022/11/01	R186	02/02/2023	8.33	Call	Bond Future	374.3200	0.3743	388.4100	0.3884	3.764	0	0	0
2022/11/01	R186	02/02/2023	8.33	Put	Bond Future	3,290.0400	3.2900	3,210.2900	3.2103	(2.424)	0	0	0
2022/11/01	R186	02/02/2023	8.32	Call	Bond Future	367.9700	0.3680	381.8600	0.3819	3.775	0	0	0
2022/11/01	R186	02/02/2023	8.32	Put	Bond Future	3,317.6300	3.3176	3,237.6800	3.2377	(2.410)	0	0	0
2022/11/01	R186	02/02/2023			Bond Future	9.2042	105.5003	9.1756	105.5942	(0.311)	0.0000	0.0000	77,670
2022/11/01	R186	02/02/2023	8.34	Call	Bond Future	380.5900	0.3806	394.9100	0.3949	3.763	0	0	0
2022/11/01	R186	02/02/2023	8.34	Put	Bond Future	3,262.3800	3.2624	3,182.8600	3.1829	(2.437)	0	0	0
2022/11/01	R186	04/05/2023	8.83	Put	Bond Future	2,513.4900	2.5135	2,450.4700	2.4505	(2.507)	0	0	0
2022/11/01	R186	04/05/2023	8.84	Call	Bond Future	1,104.6000	1.1046	1,136.6500	1.1367	2.902	0	0	0
2022/11/01	R186	04/05/2023			Bond Future	9.2867	107.6456	9.2560	107.7404	(0.331)	0.0000	0.0000	12,188
2022/11/01	R186	04/05/2023	8.83	Call	Bond Future	1,092.3100	1.0923	1,124.1000	1.1241	2.910	0	0	0
2022/11/01	R186	04/05/2023	8.84	Put	Bond Future	2,494.4100	2.4944	2,431.6500	2.4316	(2.516)	0	0	0
2022/11/01	R186	04/05/2023	8.82	Call	Bond Future	1,079.8000	1.0798	1,111.3300	1.1113	2.920	0	0	0
2022/11/01	R186	04/05/2023	8.82	Put	Bond Future	2,532.3700	2.5324	2,469.0900	2.4691	(2.499)	0	0	0
2022/11/01	R186	03/08/2023	9.74	Call	Bond Future	2,622.8000	2.6228	2,676.8800	2.6769	2.062	0	0	0
2022/11/01	R186	03/08/2023	9.74	Put	Bond Future	1,529.7300	1.5297	1,487.4100	1.4874	(2.767)	0	0	0
2022/11/01	R186	03/08/2023	9.73	Put	Bond Future	1,540.1100	1.5401	1,497.5900	1.4976	(2.761)	0	0	0
2022/11/01	R186	03/08/2023			Bond Future	9.3596	104.5851	9.3263	104.6815	(0.356)	0.0000	0.0000	0
2022/11/01	R186	03/08/2023	9.75	Call	Bond Future	2,641.3700	2.6414	2,695.6600	2.6957	2.055	0	0	0
2022/11/01	R186	03/08/2023	9.75	Put	Bond Future	1,519.7600	1.5198	1,477.6500	1.4776	(2.771)	0	0	0
2022/11/01	R186	03/08/2023	9.73	Call	Bond Future	2,604.6300	2.6046	2,658.5100	2.6585	2.069	0	0	0
2022/11/01	R186	02/11/2023	9.40	Call	Bond Future	2,024.0200	2.0240	2,070.8800	2.0709	2.315	0	0	0
2022/11/01	R186	02/11/2023	9.40	Put	Bond Future	2,128.6000	2.1286	2,077.1500	2.0772	(2.417)	0	0	0
2022/11/01	R186	02/11/2023	9.15	Call	Bond Future	1,659.3400	1.6593	1,701.0400	1.7010	2.513	0	0	1,715
2022/11/01	R186	02/11/2023			Bond Future	9.4387	106.7772	9.4023	106.8755	(0.386)	0.0000	0.0000	0
2022/11/01	R186	02/11/2023	10.42	Call	Bond Future	3,816.8900	3.8169	3,881.7800	3.8818	1.700	0	0	0
2022/11/01	R186	02/11/2023	10.42	Put	Bond Future	1,211.4800	1.2115	1,178.0600	1.1781	(2.759)	0	0	1,715
2022/11/01	R186	02/11/2023	9.38	Call	Bond Future	1,993.7900	1.9938	2,040.2500	2.0403	2.330	0	0	0
2022/11/01	R186	02/11/2023	9.38	Put	Bond Future	2,152.4200	2.1524	2,100.5700	2.1006	(2.409)	0	0	0
2022/11/01	R186	02/11/2023	9.39	Call	Bond Future	2,008.8800	2.0089	2,055.5400	2.0555	2.323	0	0	0
2022/11/01	R186	02/11/2023	9.39	Put	Bond Future	2,140.4800	2.1405	2,088.8300	2.0888	(2.413)	0	0	0
2022/11/01	R186	02/11/2023	9.15	Put	Bond Future	2,442.1600	2.4422	2,385.5500	2.3856	(2.318)	0	0	0
2022/11/01	R197	03/11/2022			Bond Future	332.8949	332.8949	333.0616	333.0616	0.050	0.0000	0.0000	56
2022/11/01	R197	02/02/2023			Bond Future	330.1943	330.1943	330.3565	330.3565	0.049	0.0000	0.0000	977
2022/11/01	R197	04/05/2023			Bond Future	336.9832	336.9832	337.1458	337.1458	0.048	0.0000	0.0000	0
2022/11/01	R197	03/08/2023			Bond Future	335.0155	335.0155	335.1765	335.1765	0.048	0.0000	0.0000	0
2022/11/01	R197	02/11/2023			Bond Future	342.1086	342.1086	342.2728	342.2728	0.048	0.0000	0.0000	0
2022/11/01	R202	03/11/2022			Bond Future	243.1834	243.1834	246.4287	246.4287	1.335	0.0000	0.0000	5,616
2022/11/01	R202	02/02/2023			Bond Future	242.9861	242.9861	246.2863	246.2863	1.358	0.0000	0.0000	5,970
2022/11/01	R202	04/05/2023			Bond Future	247.9815	247.9815	251.3473	251.3473	1.357	0.0000	0.0000	0
2022/11/01	R202	03/08/2023			Bond Future	248.3908	248.3908	251.8245	251.8245	1.382	0.0000	0.0000	0
2022/11/01	R202	02/11/2023			Bond Future	253.6494	253.6494	257.1556	257.1556	1.382	0.0000	0.0000	0
2022/11/01	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/01	R209	03/11/2022	9.25	Put	Bond Future	13,819.6600	13.8197	13,494.5900	13.4946	(2.352)	0	0	0
2022/11/01	R209	03/11/2022	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	R209	03/11/2022	9.50	Put	Bond Future	12,250.1500	12.2502	11,925.0800	11.9251	(2.654)	0	0	0
2022/11/01	R209	03/11/2022	12.00	Call	Bond Future	1,309.0200	1.3090	1,599.0100	1.5990	22.153	0	0	0
2022/11/01	R209	03/11/2022	12.00	Put	Bond Future	41.1100	0.0411	6.0300	0.0060	(85.332)	0	0	3,250
2022/11/01	R209	03/11/2022	11.03	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/11/01	R209	03/11/2022	11.03	Put	Bond Future	3,541.1800	3.5412	3,216.1000	3.2161	(9.180)	0	0	0
2022/11/01	R209	03/11/2022	10.50	Put	Bond Future	6,392.5200	6.3925	6,067.4500	6.0675	(5.085)	0	0	0
2022/11/01	R209	03/11/2022	10.90	Put	Bond Future	4,225.2500	4.2252	3,900.1800	3.9002	(7.694)	0	0	0
2022/11/01	R209	03/11/2022			Bond Future	11.7342	64.0669	11.6672	64.3919	(0.570)	0.0000	0.0000	14,413
2022/11/01	R209	03/11/2022	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,250
2022/11/01	R209	03/11/2022	10.00	Put	Bond Future	9,239.8800	9.2399	8,914.8100	8.9148	(3.518)	0	0	6,000
2022/11/01	R209	03/11/2022	11.50	Call	Bond Future	46.2700	0.0463	51.9600	0.0520	12.297	0	0	1,136
2022/11/01	R209	03/11/2022	11.50	Put	Bond Future	1,193.8500	1.1939	874.4700	0.8745	(26.752)	0	0	0
2022/11/01	R209	03/11/2022	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	R209	03/11/2022	11.01	Put	Bond Future	3,645.7800	3.6458	3,320.7100	3.3207	(8.916)	0	0	0
2022/11/01	R209	03/11/2022	11.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	R209	03/11/2022	11.02	Put	Bond Future	3,593.4500	3.5935	3,268.3800	3.2684	(9.046)	0	0	0
2022/11/01	R209	03/11/2022	10.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	R209	03/11/2022	10.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,136
2022/11/01	R209	03/11/2022	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	R209	03/11/2022	11.00	Put	Bond Future	3,698.1700	3.6982	3,373.1000	3.3731	(8.790)	0	0	5,000
2022/11/01	R209	02/02/2023	10.79	Call	Bond Future	401.5400	0.4015	449.2000	0.4492	11.869	0	0	0
2022/11/01	R209	02/02/2023	10.80	Put	Bond Future	5,823.6700	5.8237	5,542.5900	5.5426	(4.827)	0	0	0
2022/11/01	R209	02/02/2023	10.78	Call	Bond Future	393.1900	0.3932	440.0500	0.4401	11.918	0	0	0
2022/11/01	R209	02/02/2023			Bond Future	11.8750	65.2452	11.8059	65.5748	(0.582)	0.0000	0.0000	24,672
2022/11/01	R209	02/02/2023	10.79	Put	Bond Future	5,868.5600	5.8686	5,586.6800	5.5867	(4.803)	0	0	0
2022/11/01	R209	02/02/2023	10.80	Call	Bond Future	410.0100	0.4100	458.4700	0.4585	11.819	0	0	0
2022/11/01	R209	02/02/2023	10.78	Put	Bond Future	5,913.6400	5.9136	5,630.9600	5.6310	(4.780)	0	0	0
2022/11/01	R209	04/05/2023	11.09	Call	Bond Future	1,323.5700	1.3236	1,419.8600	1.4199	7.275	0	0	0
2022/11/01	R209	04/05/2023	11.09	Put	Bond Future	5,766.2800	5.7663	5,526.8700	5.5269	(4.152)	0	0	0
2022/11/01	R209	04/05/2023	11.10	Call	Bond Future	1,338.6200	1.3386	1,435.7000	1.4357	7.252	0	0	0
2022/11/01	R209	04/05/2023	11.10	Put	Bond Future	5,729.9000	5.7299	5,491.2800	5.4913	(4.164)	0	0	0
2022/11/01	R209	04/05/2023	10.00	Call	Bond Future	328.9400	0.3289	360.5000	0.3605	9.594	0	0	8,500
2022/11/01	R209	04/05/2023	10.00	Put	Bond Future	10,720.1800	10.7202	10,416.0400	10.4160	(2.837)	0	0	0
2022/11/01	R209	04/05/2023			Bond Future	11.9956	63.4188	11.9241	63.7545	(0.596)	0.0000	0.0000	5,950
2022/11/01	R209	04/05/2023	11.11	Call	Bond Future	1,353.9400	1.3539	1,451.8100	1.4518	7.229	0	0	0
2022/11/01	R209	04/05/2023	11.11	Put	Bond Future	5,693.8600	5.6939	5,456.0300	5.4560	(4.177)	0	0	0
2022/11/01	R209	04/05/2023	12.50	Call	Bond Future	4,521.3000	4.5213	4,728.9700	4.7290	4.593	0	0	0
2022/11/01	R209	04/05/2023	12.50	Put	Bond Future	2,224.6900	2.2247	2,096.6600	2.0967	(5.755)	0	0	8,500
2022/11/01	R209	04/05/2023	11.00	Call	Bond Future	1,192.5600	1.1926	1,281.8500	1.2819	7.487	0	0	0
2022/11/01	R209	04/05/2023	11.00	Put	Bond Future	6,100.5500	6.1005	5,854.1400	5.8541	(4.039)	0	0	11,000
2022/11/01	R209	03/08/2023	11.94	Call	Bond Future	3,206.4100	3.2064	3,371.0600	3.3711	5.135	0	0	0
2022/11/01	R209	03/08/2023	11.95	Put	Bond Future	3,982.4800	3.9825	3,805.4000	3.8054	(4.446)	0	0	0
2022/11/01	R209	03/08/2023	11.93	Call	Bond Future	3,183.2600	3.1833	3,347.1900	3.3472	5.150	0	0	0
2022/11/01	R209	03/08/2023			Bond Future	12.1122	64.7428	12.0381	65.0852	(0.612)	0.0000	0.0000	0
2022/11/01	R209	03/08/2023	11.94	Put	Bond Future	4,006.0900	4.0061	3,828.2900	3.8283	(4.438)	0	0	0
2022/11/01	R209	03/08/2023	11.95	Call	Bond Future	3,229.6300	3.2296	3,395.0000	3.3950	5.120	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
2022/11/01	R209	03/08/2023	11.93	Put	Bond Future	4,029.8300	4.0298	3,851.3100	3.8513	(4.430)	0	0	0
2022/11/01	R209	02/11/2023	11.34	Call	Bond Future	1,677.1200	1.6771	1,791.7500	1.7918	6.835	0	0	0
2022/11/01	R209	02/11/2023	11.34	Put	Bond Future	5,915.5000	5.9155	5,680.5200	5.6805	(3.972)	0	0	0
2022/11/01	R209	02/11/2023	11.33	Call	Bond Future	1,661.3500	1.6613	1,775.2300	1.7752	6.855	0	0	0
2022/11/01	R209	02/11/2023	11.33	Put	Bond Future	5,949.4000	5.9494	5,713.6700	5.7137	(3.962)	0	0	0
2022/11/01	R209	02/11/2023			Bond Future	12.2335	62.9474	12.1566	63.2970	(0.628)	0.0000	0.0000	0
2022/11/01	R209	02/11/2023	11.35	Call	Bond Future	1,692.7400	1.6927	1,808.1200	1.8081	6.816	0	0	0
2022/11/01	R209	02/11/2023	11.35	Put	Bond Future	5,881.5000	5.8815	5,647.2700	5.6473	(3.982)	0	0	0
2022/11/01	R210	03/11/2022			Bond Future	222.0044	222.0044	223.9946	223.9946	0.896	0.0000	0.0000	103
2022/11/01	R210	02/02/2023			Bond Future	226.1427	226.1427	228.1649	228.1649	0.894	0.0000	0.0000	372
2022/11/01	R210	04/05/2023			Bond Future	227.7129	227.7129	229.7741	229.7741	0.905	0.0000	0.0000	0
2022/11/01	R210	03/08/2023			Bond Future	232.5146	232.5146	234.6185	234.6185	0.905	0.0000	0.0000	0
2022/11/01	R210	02/11/2023			Bond Future	234.2754	234.2754	236.4224	236.4224	0.916	0.0000	0.0000	0
2022/11/01	R213	03/11/2022	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	476
2022/11/01	R213	03/11/2022	9.19	Put	Bond Future	9,901.4000	9.9014	9,551.3000	9.5513	(3.536)	0	0	0
2022/11/01	R213	03/11/2022	10.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	R213	03/11/2022	10.38	Put	Bond Future	3,917.1300	3.9171	3,567.0300	3.5670	(8.938)	0	0	0
2022/11/01	R213	03/11/2022	10.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	R213	03/11/2022	10.39	Put	Bond Future	3,869.0900	3.8691	3,518.9900	3.5190	(9.049)	0	0	0
2022/11/01	R213	03/11/2022	10.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	R213	03/11/2022	10.37	Put	Bond Future	3,965.2100	3.9652	3,615.1100	3.6151	(8.829)	0	0	200
2022/11/01	R213	03/11/2022			Bond Future	11.2211	78.8790	11.1437	79.2290	(0.690)	0.0000	0.0000	32,934
2022/11/01	R213	03/11/2022	9.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/11/01	R213	03/11/2022	9.13	Put	Bond Future	10,217.6700	10.2177	9,867.5700	9.8676	(3.426)	0	0	0
2022/11/01	R213	03/11/2022	9.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	R213	03/11/2022	9.84	Put	Bond Future	6,565.9700	6.5660	6,215.8700	6.2159	(5.332)	0	0	476
2022/11/01	R213	03/11/2022	10.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	R213	03/11/2022	10.40	Put	Bond Future	3,821.0800	3.8211	3,470.9800	3.4710	(9.162)	0	0	0
2022/11/01	R213	03/11/2022	9.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	R213	03/11/2022	9.98	Put	Bond Future	5,868.8200	5.8688	5,518.7200	5.5187	(5.965)	0	0	200
2022/11/01	R213	03/11/2022	10.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	R213	03/11/2022	10.19	Put	Bond Future	4,836.8400	4.8368	4,486.7400	4.4867	(7.238)	0	0	476
2022/11/01	R213	02/02/2023	10.43	Put	Bond Future	4,831.0200	4.8310	4,539.5900	4.5396	(6.032)	0	0	0
2022/11/01	R213	02/02/2023	12.20	Call	Bond Future	4,257.5500	4.2575	4,520.6400	4.5206	6.179	0	0	0
2022/11/01	R213	02/02/2023	12.20	Put	Bond Future	802.1100	0.8021	710.4800	0.7105	(11.424)	0	0	912
2022/11/01	R213	02/02/2023	10.22	Put	Bond Future	5,674.2600	5.6743	5,365.3900	5.3654	(5.443)	0	0	0
2022/11/01	R213	02/02/2023	10.23	Call	Bond Future	319.4200	0.3194	365.9700	0.3660	14.573	0	0	0
2022/11/01	R213	02/02/2023	10.35	Call	Bond Future	402.1100	0.4021	458.2700	0.4583	13.966	0	0	0
2022/11/01	R213	02/02/2023	10.35	Put	Bond Future	5,143.7200	5.1437	4,845.1600	4.8452	(5.804)	0	0	476
2022/11/01	R213	02/02/2023	10.01	Call	Bond Future	215.6600	0.2157	248.7000	0.2487	15.320	0	0	0
2022/11/01	R213	02/02/2023			Bond Future	11.3895	80.3297	11.3090	80.6844	(0.707)	0.0000	0.0000	33,035
2022/11/01	R213	02/02/2023	10.43	Call	Bond Future	467.2900	0.4673	530.5800	0.5306	13.544	0	0	912
2022/11/01	R213	02/02/2023	10.22	Call	Bond Future	313.8500	0.3139	359.7000	0.3597	14.609	0	0	0
2022/11/01	R213	02/02/2023	10.23	Put	Bond Future	5,632.0200	5.6320	5,323.8500	5.3238	(5.472)	0	0	0
2022/11/01	R213	02/02/2023	9.16	Call	Bond Future	37.6000	0.0376	44.3500	0.0443	17.952	0	0	476
2022/11/01	R213	02/02/2023	9.16	Put	Bond Future	10,671.3600	10.6714	10,323.3900	10.3234	(3.261)	0	0	0

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2022/11/01	R213	02/02/2023	10.01	Put	Bond Future	6,588.2600	6.5883	6,266.5800	6.2666	(4.883)	0	0	476
2022/11/01	R213	02/02/2023	10.21	Call	Bond Future	308.4500	0.3084	353.6200	0.3536	14.644	0	0	0
2022/11/01	R213	02/02/2023	10.21	Put	Bond Future	5,716.7100	5.7167	5,407.1600	5.4072	(5.415)	0	0	0
2022/11/01	R213	04/05/2023	10.75	Call	Bond Future	1,310.7900	1.3108	1,423.5500	1.4235	8.602	0	0	0
2022/11/01	R213	04/05/2023	10.75	Put	Bond Future	4,726.2500	4.7263	4,477.8100	4.4778	(5.257)	0	0	0
2022/11/01	R213	04/05/2023			Bond Future	11.5256	78.4090	11.4415	78.7702	(0.729)	0.0000	0.0000	0
2022/11/01	R213	04/05/2023	10.74	Call	Bond Future	1,296.8600	1.2969	1,408.7600	1.4088	8.629	0	0	0
2022/11/01	R213	04/05/2023	10.74	Put	Bond Future	4,757.6100	4.7576	4,508.3100	4.5083	(5.240)	0	0	0
2022/11/01	R213	04/05/2023	10.73	Call	Bond Future	1,282.8400	1.2828	1,393.8700	1.3939	8.655	0	0	0
2022/11/01	R213	04/05/2023	10.73	Put	Bond Future	4,788.9000	4.7889	4,538.7300	4.5387	(5.224)	0	0	0
2022/11/01	R213	03/08/2023	11.62	Put	Bond Future	3,242.5300	3.2425	3,060.0900	3.0601	(5.626)	0	0	0
2022/11/01	R213	03/08/2023	11.63	Call	Bond Future	3,094.9400	3.0949	3,281.7500	3.2818	6.036	0	0	0
2022/11/01	R213	03/08/2023			Bond Future	11.6606	80.0454	11.5727	80.4139	(0.754)	0.0000	0.0000	0
2022/11/01	R213	03/08/2023	11.62	Call	Bond Future	3,072.6500	3.0726	3,258.6800	3.2587	6.054	0	0	0
2022/11/01	R213	03/08/2023	11.63	Put	Bond Future	3,222.9600	3.2230	3,041.3000	3.0413	(5.636)	0	0	0
2022/11/01	R213	03/08/2023	11.61	Call	Bond Future	3,050.1500	3.0501	3,235.4000	3.2354	6.073	0	0	0
2022/11/01	R213	03/08/2023	11.61	Put	Bond Future	3,261.9300	3.2619	3,078.7100	3.0787	(5.617)	0	0	0
2022/11/01	R213	02/11/2023	11.13	Call	Bond Future	1,636.0800	1.6361	1,772.2900	1.7723	8.325	0	0	0
2022/11/01	R213	02/11/2023	11.13	Put	Bond Future	4,460.5900	4.4606	4,220.7000	4.2207	(5.378)	0	0	0
2022/11/01	R213	02/11/2023			Bond Future	11.8087	78.1684	11.7165	78.5445	(0.781)	0.0000	0.0000	0
2022/11/01	R213	02/11/2023	11.12	Call	Bond Future	1,620.6600	1.6207	1,756.0100	1.7560	8.352	0	0	0
2022/11/01	R213	02/11/2023	11.12	Put	Bond Future	4,487.7600	4.4878	4,247.0100	4.2470	(5.365)	0	0	0
2022/11/01	R213	02/11/2023	11.11	Call	Bond Future	1,605.3200	1.6053	1,739.8000	1.7398	8.377	0	0	0
2022/11/01	R213	02/11/2023	11.11	Put	Bond Future	4,515.0400	4.5150	4,273.4200	4.2734	(5.351)	0	0	0
2022/11/01	R214	03/11/2022	11.34	Call	Bond Future	1.4300	0.0014	0.7000	0.0007	(51.049)	0	0	0
2022/11/01	R214	03/11/2022	11.36	Put	Bond Future	2,283.1600	2.2832	1,968.6600	1.9687	(13.775)	0	0	0
2022/11/01	R214	03/11/2022			Bond Future	11.7987	61.8131	11.7368	62.1267	(0.524)	0.0000	0.0000	15,325
2022/11/01	R214	03/11/2022	11.34	Put	Bond Future	2,389.7100	2.3897	2,075.4300	2.0754	(13.151)	0	0	0
2022/11/01	R214	03/11/2022	11.35	Call	Bond Future	1.7300	0.0017	0.8900	0.0009	(48.555)	0	0	0
2022/11/01	R214	03/11/2022	11.35	Put	Bond Future	2,336.3800	2.3364	2,021.9900	2.0220	(13.456)	0	0	0
2022/11/01	R214	03/11/2022	11.36	Call	Bond Future	2.0800	0.0021	1.1300	0.0011	(45.673)	0	0	0
2022/11/01	R214	02/02/2023	11.10	Call	Bond Future	695.7000	0.6957	762.6700	0.7627	9.626	0	0	1,600
2022/11/01	R214	02/02/2023	11.07	Call	Bond Future	658.4300	0.6584	722.6300	0.7226	9.750	0	0	0
2022/11/01	R214	02/02/2023	11.07	Put	Bond Future	5,188.5900	5.1886	4,934.9000	4.9349	(4.889)	0	0	0
2022/11/01	R214	02/02/2023	11.08	Call	Bond Future	670.7600	0.6708	735.8800	0.7359	9.708	0	0	0
2022/11/01	R214	02/02/2023	11.08	Put	Bond Future	5,145.4000	5.1454	4,892.6300	4.8926	(4.913)	0	0	0
2022/11/01	R214	02/02/2023			Bond Future	11.9327	62.9500	11.8688	63.2679	(0.535)	0.0000	0.0000	71,370
2022/11/01	R214	02/02/2023	11.10	Put	Bond Future	5,059.5000	5.0595	4,808.5800	4.8086	(4.959)	0	0	0
2022/11/01	R214	02/02/2023	11.80	Call	Bond Future	2,002.0900	2.0021	2,143.5000	2.1435	7.063	0	0	1,600
2022/11/01	R214	02/02/2023	11.80	Put	Bond Future	2,665.8100	2.6658	2,489.3300	2.4893	(6.620)	0	0	0
2022/11/01	R214	02/02/2023	11.09	Call	Bond Future	683.1500	0.6831	749.2000	0.7492	9.668	0	0	0
2022/11/01	R214	02/02/2023	11.09	Put	Bond Future	5,102.3300	5.1023	4,850.4900	4.8505	(4.936)	0	0	0
2022/11/01	R214	04/05/2023	11.37	Call	Bond Future	1,754.7700	1.7548	1,864.9300	1.8649	6.278	0	0	0
2022/11/01	R214	04/05/2023	11.37	Put	Bond Future	5,184.1600	5.1842	4,970.5300	4.9705	(4.121)	0	0	0
2022/11/01	R214	04/05/2023	11.36	Call	Bond Future	1,736.4700	1.7365	1,845.8200	1.8458	6.297	0	0	0
2022/11/01	R214	04/05/2023	11.36	Put	Bond Future	5,219.2500	5.2192	5,004.8100	5.0048	(4.109)	0	0	0
2022/11/01	R214	04/05/2023			Bond Future	12.0413	60.9301	11.9754	61.2539	(0.548)	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
2022/11/01	R214	04/05/2023	11.38	Call	Bond Future	1,773.1900	1.7732	1,884.1500	1.8841	6.258	0	0	0
2022/11/01	R214	04/05/2023	11.38	Put	Bond Future	5,149.2600	5.1493	4,936.4300	4.9364	(4.133)	0	0	0
2022/11/01	R214	03/08/2023	12.15	Call	Bond Future	3,834.1200	3.8341	4,004.9100	4.0049	4.454	0	0	0
2022/11/01	R214	03/08/2023	12.15	Put	Bond Future	3,822.2600	3.8223	3,662.7400	3.6627	(4.173)	0	0	0
2022/11/01	R214	03/08/2023	12.14	Call	Bond Future	3,808.5000	3.8085	3,978.6300	3.9786	4.467	0	0	0
2022/11/01	R214	03/08/2023	12.14	Put	Bond Future	3,844.8700	3.8449	3,684.6900	3.6847	(4.166)	0	0	0
2022/11/01	R214	03/08/2023			Bond Future	12.1475	62.2019	12.0793	62.5322	(0.562)	0.0000	0.0000	0
2022/11/01	R214	03/08/2023	12.16	Call	Bond Future	3,859.8000	3.8598	4,031.2500	4.0313	4.442	0	0	0
2022/11/01	R214	03/08/2023	12.16	Put	Bond Future	3,799.7800	3.7998	3,640.9200	3.6409	(4.181)	0	0	0
2022/11/01	R214	02/11/2023	11.46	Call	Bond Future	2,182.2000	2.1822	2,303.8800	2.3039	5.576	0	0	0
2022/11/01	R214	02/11/2023	11.46	Put	Bond Future	6,183.2200	6.1832	5,967.6800	5.9677	(3.486)	0	0	0
2022/11/01	R214	02/11/2023	11.45	Put	Bond Future	6,217.9200	6.2179	6,001.7000	6.0017	(3.477)	0	0	0
2022/11/01	R214	02/11/2023			Bond Future	12.2599	60.2049	12.1893	60.5421	(0.576)	0.0000	0.0000	0
2022/11/01	R214	02/11/2023	11.47	Call	Bond Future	2,200.4600	2.2005	2,322.8400	2.3228	5.562	0	0	0
2022/11/01	R214	02/11/2023	11.47	Put	Bond Future	6,148.8900	6.1489	5,934.0500	5.9340	(3.494)	0	0	0
2022/11/01	R214	02/11/2023	11.45	Call	Bond Future	2,164.2500	2.1643	2,285.2500	2.2853	5.591	0	0	0
2022/11/01	R248	03/11/2022	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	874
2022/11/01	R248	03/11/2022	10.60	Put	Bond Future	8,308.8200	8.3088	7,887.7200	7.8877	(5.068)	0	0	0
2022/11/01	R248	03/11/2022	10.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	R248	03/11/2022	10.70	Put	Bond Future	7,561.9100	7.5619	7,140.8100	7.1408	(5.569)	0	0	0
2022/11/01	R248	03/11/2022	11.32	Call	Bond Future	1.0200	0.0010	0.4800	0.0005	(52.941)	0	0	0
2022/11/01	R248	03/11/2022	11.20	Call	Bond Future	0.0700	0.0001	0.0200	0.0000	(71.429)	0	0	0
2022/11/01	R248	03/11/2022	11.20	Put	Bond Future	3,994.2500	3.9943	3,573.1000	3.5731	(10.544)	0	0	0
2022/11/01	R248	03/11/2022	11.30	Put	Bond Future	3,313.1900	3.3132	2,891.7000	2.8917	(12.722)	0	0	0
2022/11/01	R248	03/11/2022	11.31	Put	Bond Future	3,245.7500	3.2457	2,824.1900	2.8242	(12.988)	0	0	0
2022/11/01	R248	03/11/2022			Bond Future	11.8084	77.1577	11.7416	77.5788	(0.566)	0.0000	0.0000	83,875
2022/11/01	R248	03/11/2022	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/01	R248	03/11/2022	10.00	Put	Bond Future	13,042.6300	13.0426	12,621.5300	12.6215	(3.229)	0	0	0
2022/11/01	R248	03/11/2022	11.32	Put	Bond Future	3,178.4400	3.1784	2,756.8000	2.7568	(13.266)	0	0	0
2022/11/01	R248	03/11/2022	11.90	Call	Bond Future	819.1900	0.8192	1,073.2100	1.0732	31.009	0	0	0
2022/11/01	R248	03/11/2022	11.90	Put	Bond Future	248.6300	0.2486	81.5500	0.0815	(67.200)	0	0	0
2022/11/01	R248	03/11/2022	11.30	Call	Bond Future	0.6700	0.0007	0.2800	0.0003	(58.209)	0	0	874
2022/11/01	R248	03/11/2022	11.31	Call	Bond Future	0.8300	0.0008	0.3700	0.0004	(55.422)	0	0	0
2022/11/01	R248	02/02/2023	11.08	Call	Bond Future	827.1800	0.8272	915.0400	0.9150	10.622	0	0	0
2022/11/01	R248	02/02/2023	11.08	Put	Bond Future	6,449.9900	6.4500	6,110.7500	6.1108	(5.260)	0	0	0
2022/11/01	R248	02/02/2023	11.10	Put	Bond Future	6,341.6000	6.3416	6,004.8700	6.0049	(5.310)	0	0	0
2022/11/01	R248	02/02/2023	11.70	Call	Bond Future	2,190.4400	2.1904	2,366.5200	2.3665	8.039	0	0	2,542
2022/11/01	R248	02/02/2023	11.70	Put	Bond Future	3,677.2900	3.6773	3,426.2700	3.4263	(6.826)	0	0	0
2022/11/01	R248	02/02/2023	11.00	Call	Bond Future	709.9100	0.7099	787.9700	0.7880	10.996	0	0	2,542
2022/11/01	R248	02/02/2023	11.00	Put	Bond Future	6,894.9300	6.8949	6,545.8900	6.5459	(5.062)	0	0	0
2022/11/01	R248	02/02/2023			Bond Future	11.9376	78.6136	11.8685	79.0407	(0.579)	0.0000	0.0000	250,540
2022/11/01	R248	02/02/2023	11.10	Call	Bond Future	858.2900	0.8583	948.6600	0.9487	10.529	0	0	0
2022/11/01	R248	02/02/2023	11.06	Call	Bond Future	796.7300	0.7967	882.0800	0.8821	10.713	0	0	0
2022/11/01	R248	02/02/2023	11.06	Put	Bond Future	6,559.4600	6.5595	6,217.7100	6.2177	(5.210)	0	0	0
2022/11/01	R248	02/02/2023	11.07	Call	Bond Future	811.8000	0.8118	898.4000	0.8984	10.668	0	0	0
2022/11/01	R248	02/02/2023	11.07	Put	Bond Future	6,504.5100	6.5045	6,164.0100	6.1640	(5.235)	0	0	0
2022/11/01	R248	02/02/2023	10.40	Call	Bond Future	194.3200	0.1943	220.7500	0.2207	13.601	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
2022/11/01	R248	02/02/2023	10.40	Put	Bond Future	10,821.8500	10.8218	10,421.1800	10.4212	(3.702)	0	0	0
2022/11/01	R248	04/05/2023	11.35	Call	Bond Future	2,124.7100	2.1247	2,270.7900	2.2708	6.875	0	0	0
2022/11/01	R248	04/05/2023	11.35	Put	Bond Future	6,583.1300	6.5831	6,294.1200	6.2941	(4.390)	0	0	0
2022/11/01	R248	04/05/2023			Bond Future	12.0500	75.7509	11.9784	76.1859	(0.594)	0.0000	0.0000	10,943
2022/11/01	R248	04/05/2023	11.33	Call	Bond Future	2,079.8000	2.0798	2,223.7200	2.2237	6.920	0	0	0
2022/11/01	R248	04/05/2023	11.33	Put	Bond Future	6,672.4900	6.6725	6,381.3200	6.3813	(4.364)	0	0	0
2022/11/01	R248	04/05/2023	11.34	Call	Bond Future	2,102.1800	2.1022	2,247.1900	2.2472	6.898	0	0	0
2022/11/01	R248	04/05/2023	11.34	Put	Bond Future	6,627.6900	6.6277	6,337.6100	6.3376	(4.377)	0	0	0
2022/11/01	R248	03/08/2023	12.11	Call	Bond Future	4,610.5800	4.6106	4,836.0800	4.8361	4.891	0	0	0
2022/11/01	R248	03/08/2023	12.11	Put	Bond Future	4,929.5800	4.9296	4,711.2400	4.7112	(4.429)	0	0	0
2022/11/01	R248	03/08/2023			Bond Future	12.1634	77.2945	12.0892	77.7383	(0.610)	0.0000	0.0000	0
2022/11/01	R248	03/08/2023	12.09	Call	Bond Future	4,548.2700	4.5483	4,771.9800	4.7720	4.919	0	0	0
2022/11/01	R248	03/08/2023	12.09	Put	Bond Future	4,987.3000	4.9873	4,767.1700	4.7672	(4.414)	0	0	0
2022/11/01	R248	03/08/2023	12.10	Call	Bond Future	4,579.3900	4.5794	4,803.9900	4.8040	4.905	0	0	0
2022/11/01	R248	03/08/2023	12.10	Put	Bond Future	4,958.3600	4.9584	4,739.1200	4.7391	(4.422)	0	0	0
2022/11/01	R248	02/11/2023	11.47	Call	Bond Future	3,025.3500	3.0254	3,194.5100	3.1945	5.591	0	0	0
2022/11/01	R248	02/11/2023	11.48	Call	Bond Future	3,048.3600	3.0484	3,218.4000	3.2184	5.578	0	0	0
2022/11/01	R248	02/11/2023	11.49	Put	Bond Future	7,925.7700	7.9258	7,643.6200	7.6436	(3.560)	0	0	0
2022/11/01	R248	02/11/2023			Bond Future	12.2735	74.4909	12.1965	74.9439	(0.627)	0.0000	0.0000	13,000
2022/11/01	R248	02/11/2023	11.47	Put	Bond Future	8,010.9500	8.0110	7,727.0400	7.7270	(3.544)	0	0	0
2022/11/01	R248	02/11/2023	11.48	Put	Bond Future	7,968.2700	7.9683	7,685.2400	7.6852	(3.552)	0	0	0
2022/11/01	R248	02/11/2023	11.49	Call	Bond Future	3,071.4600	3.0715	3,242.3800	3.2424	5.565	0	0	0

**Total**

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