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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/10/2022 TO 04/10/2022

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
2022/10/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/04	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/04	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/04	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/04	2025	03/11/2022		Bond Future	166.4192	166.4192	166.2911	166.2911	(0.077)	0.0000	0.0000	7,182
2022/10/04	2025	02/02/2023		Bond Future	167.8512	167.8512	167.7493	167.7493	(0.061)	0.0000	0.0000	232
2022/10/04	2025	04/05/2023		Bond Future	171.3403	171.3403	171.2544	171.2544	(0.050)	0.0000	0.0000	0
2022/10/04	2025	03/08/2023		Bond Future	173.1747	173.1747	173.1095	173.1095	(0.038)	0.0000	0.0000	0
2022/10/04	2025	02/11/2023		Bond Future	176.7728	176.7728	176.7648	176.7648	(0.004)	0.0000	0.0000	0
2022/10/04	2029	03/11/2022		Bond Future	120.4805	120.4805	120.1680	120.1680	(0.259)	0.0000	0.0000	1,099
2022/10/04	2029	02/02/2023		Bond Future	122.7549	122.7549	122.4573	122.4573	(0.242)	0.0000	0.0000	728

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
2022/10/04	2029	04/05/2023			Bond Future	124.0021		123.7115		(0.234)	0.0000	0.0000	0
2022/10/04	2029	03/08/2023			Bond Future	126.6103		126.3295		(0.222)	0.0000	0.0000	0
2022/10/04	2029	02/11/2023			Bond Future	127.8891		127.6454		(0.190)	0.0000	0.0000	0
2022/10/04	2030	03/11/2022	9.70	Call	Bond Future	0.0500	0.0001	0.1300	0.0001	160.000	0	0	500
2022/10/04	2030	03/11/2022	9.70	Put	Bond Future	5,107.3200	5.1073	4,687.2000	4.6872	(8.226)	0	0	0
2022/10/04	2030	03/11/2022	10.10	Call	Bond Future	6.1200	0.0061	12.6400	0.0126	106.536	0	0	0
2022/10/04	2030	03/11/2022	10.10	Put	Bond Future	3,208.2900	3.2083	2,794.6100	2.7946	(12.894)	0	0	0
2022/10/04	2030	03/11/2022	10.20	Put	Bond Future	2,757.6400	2.7576	2,356.4300	2.3564	(14.549)	0	0	0
2022/10/04	2030	03/11/2022			Bond Future	10.7973	88.3549	10.7040	88.7750	(0.865)	0.0000	0.0000	62,301
2022/10/04	2030	03/11/2022	10.08	Call	Bond Future	4.4200	0.0044	9.4400	0.0094	113.575	0	0	0
2022/10/04	2030	03/11/2022	10.08	Put	Bond Future	3,300.6400	3.3006	2,885.4600	2.8855	(12.579)	0	0	0
2022/10/04	2030	03/11/2022	10.09	Call	Bond Future	5.2100	0.0052	10.9500	0.0109	110.173	0	0	0
2022/10/04	2030	03/11/2022	10.09	Put	Bond Future	3,254.3900	3.2544	2,839.9300	2.8399	(12.735)	0	0	0
2022/10/04	2030	03/11/2022	10.20	Call	Bond Future	23.8500	0.0238	42.8400	0.0428	79.623	0	0	500
2022/10/04	2030	03/11/2022	11.57	Call	Bond Future	3,513.7700	3.5138	3,890.1900	3.8902	10.713	0	0	0
2022/10/04	2030	03/11/2022	11.57	Put	Bond Future	134.3300	0.1343	90.5500	0.0905	(32.591)	0	0	500
2022/10/04	2030	02/02/2023	11.16	Put	Bond Future	1,498.8300	1.4988	1,315.1000	1.3151	(12.258)	0	0	388
2022/10/04	2030	02/02/2023	11.35	Call	Bond Future	2,904.7800	2.9048	3,192.0700	3.1921	9.890	0	0	5,000
2022/10/04	2030	02/02/2023	11.35	Put	Bond Future	1,201.7300	1.2017	1,045.7500	1.0458	(12.980)	0	0	0
2022/10/04	2030	02/02/2023	9.99	Call	Bond Future	492.6800	0.4927	578.5100	0.5785	17.421	0	0	0
2022/10/04	2030	02/02/2023	10.00	Call	Bond Future	500.0400	0.5000	586.9500	0.5870	17.381	0	0	0
2022/10/04	2030	02/02/2023	10.01	Put	Bond Future	4,737.2500	4.7373	4,381.9600	4.3820	(7.500)	0	0	0
2022/10/04	2030	02/02/2023	9.80	Call	Bond Future	369.3800	0.3694	436.6900	0.4367	18.222	0	0	0
2022/10/04	2030	02/02/2023	9.94	Put	Bond Future	5,011.2600	5.0113	4,648.6200	4.6486	(7.237)	0	0	102
2022/10/04	2030	02/02/2023	9.20	Call	Bond Future	136.3700	0.1364	164.5000	0.1645	20.628	0	0	0
2022/10/04	2030	02/02/2023	9.20	Put	Bond Future	8,210.2600	8.2103	7,795.1200	7.7951	(5.056)	0	0	0
2022/10/04	2030	02/02/2023	9.66	Call	Bond Future	296.6000	0.2966	352.3200	0.3523	18.786	0	0	0
2022/10/04	2030	02/02/2023	9.66	Put	Bond Future	6,162.5800	6.1626	5,775.0300	5.7750	(6.289)	0	0	102
2022/10/04	2030	02/02/2023	8.81	Put	Bond Future	10,056.8000	10.0568	9,626.9500	9.6270	(4.274)	0	0	0
2022/10/04	2030	02/02/2023	9.04	Call	Bond Future	97.4700	0.0975	118.5000	0.1185	21.576	0	0	0
2022/10/04	2030	02/02/2023	9.04	Put	Bond Future	8,954.9900	8.9550	8,532.7500	8.5327	(4.715)	0	0	0
2022/10/04	2030	02/02/2023	9.08	Put	Bond Future	8,767.0100	8.7670	8,346.4000	8.3464	(4.798)	0	0	0
2022/10/04	2030	02/02/2023			Bond Future	10.9534	85.9955	10.8517	86.4388	(0.928)	0.0000	0.0000	5,200
2022/10/04	2030	02/02/2023	11.55	Call	Bond Future	3,493.4100	3.4934	3,806.9300	3.8069	8.975	0	0	5,000
2022/10/04	2030	02/02/2023	11.55	Put	Bond Future	947.9600	0.9480	818.2100	0.8182	(13.687)	0	0	0
2022/10/04	2030	02/02/2023	11.12	Call	Bond Future	2,289.9500	2.2900	2,543.3500	2.5434	11.066	0	0	0
2022/10/04	2030	02/02/2023	11.12	Put	Bond Future	1,569.1300	1.5691	1,379.2600	1.3793	(12.100)	0	0	0
2022/10/04	2030	02/02/2023	11.16	Call	Bond Future	2,391.5200	2.3915	2,651.0600	2.6511	10.853	0	0	0
2022/10/04	2030	02/02/2023	9.99	Put	Bond Future	4,814.9300	4.8149	4,457.4900	4.4575	(7.424)	0	0	0
2022/10/04	2030	02/02/2023	10.00	Put	Bond Future	4,776.0300	4.7760	4,419.6700	4.4197	(7.461)	0	0	0
2022/10/04	2030	02/02/2023	10.01	Call	Bond Future	507.5000	0.5075	595.4800	0.5955	17.336	0	0	0
2022/10/04	2030	02/02/2023	9.80	Put	Bond Future	5,576.4000	5.5764	5,200.4400	5.2004	(6.742)	0	0	0
2022/10/04	2030	02/02/2023	9.83	Call	Bond Future	386.8600	0.3869	456.8700	0.4569	18.097	0	0	388
2022/10/04	2030	02/02/2023	9.83	Put	Bond Future	5,453.4500	5.4535	5,080.1900	5.0802	(6.844)	0	0	0
2022/10/04	2030	02/02/2023	9.94	Call	Bond Future	457.2300	0.4572	537.8600	0.5379	17.634	0	0	0
2022/10/04	2030	02/02/2023	9.79	Call	Bond Future	363.7100	0.3637	430.1300	0.4301	18.262	0	0	0
2022/10/04	2030	02/02/2023	9.79	Put	Bond Future	5,617.6000	5.6176	5,240.7500	5.2408	(6.708)	0	0	0

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2022/10/04	2030	02/02/2023	8.81	Call	Bond Future	58.3600	0.0584	71.7800	0.0718	22.995	0	0	102
2022/10/04	2030	02/02/2023	9.08	Call	Bond Future	106.1700	0.1062	128.8300	0.1288	21.343	0	0	388
2022/10/04	2030	04/05/2023	11.34	Call	Bond Future	3,076.3600	3.0764	3,345.3800	3.3454	8.745	0	0	0
2022/10/04	2030	04/05/2023	11.34	Put	Bond Future	2,016.1500	2.0162	1,823.5200	1.8235	(9.554)	0	0	150
2022/10/04	2030	04/05/2023	10.42	Call	Bond Future	1,256.0800	1.2561	1,409.9400	1.4099	12.249	0	0	479
2022/10/04	2030	04/05/2023	10.42	Put	Bond Future	4,130.2000	4.1302	3,822.4100	3.8224	(7.452)	0	0	0
2022/10/04	2030	04/05/2023	10.52	Call	Bond Future	1,403.4800	1.4035	1,569.6800	1.5697	11.842	0	0	0
2022/10/04	2030	04/05/2023	10.52	Put	Bond Future	3,838.9000	3.8389	3,543.4500	3.5435	(7.696)	0	0	0
2022/10/04	2030	04/05/2023	10.53	Call	Bond Future	1,418.8100	1.4188	1,586.2500	1.5863	11.801	0	0	0
2022/10/04	2030	04/05/2023	10.53	Put	Bond Future	3,810.5100	3.8105	3,516.3000	3.5163	(7.721)	0	0	0
2022/10/04	2030	04/05/2023	9.67	Call	Bond Future	543.8600	0.5439	623.3900	0.6234	14.623	0	0	479
2022/10/04	2030	04/05/2023	9.67	Put	Bond Future	6,797.5300	6.7975	6,415.4100	6.4154	(5.621)	0	0	0
2022/10/04	2030	04/05/2023	9.78	Call	Bond Future	617.1200	0.6171	705.4700	0.7055	14.317	0	0	388
2022/10/04	2030	04/05/2023	9.78	Put	Bond Future	6,365.0900	6.3651	5,991.7900	5.9918	(5.865)	0	0	0
2022/10/04	2030	04/05/2023	10.00	Call	Bond Future	788.8600	0.7889	896.8700	0.8969	13.692	0	0	1,080
2022/10/04	2030	04/05/2023	10.00	Put	Bond Future	5,535.8700	5.5359	5,182.2300	5.1822	(6.388)	0	0	0
2022/10/04	2030	04/05/2023	9.03	Call	Bond Future	237.7500	0.2377	277.2600	0.2773	16.618	0	0	388
2022/10/04	2030	04/05/2023	9.03	Put	Bond Future	9,504.4100	9.5044	9,082.2700	9.0823	(4.442)	0	0	0
2022/10/04	2030	04/05/2023	9.58	Put	Bond Future	7,159.4800	7.1595	6,770.6200	6.7706	(5.431)	0	0	0
2022/10/04	2030	04/05/2023			Bond Future	11.0868	87.7663	10.9778	88.2279	(0.983)	0.0000	0.0000	0
2022/10/04	2030	04/05/2023	12.57	Call	Bond Future	6,714.3300	6.7143	7,091.6900	7.0917	5.620	0	0	0
2022/10/04	2030	04/05/2023	12.57	Put	Bond Future	733.9900	0.7340	649.7000	0.6497	(11.484)	0	0	350
2022/10/04	2030	04/05/2023	11.62	Call	Bond Future	3,817.5500	3.8175	4,117.5200	4.1175	7.858	0	0	0
2022/10/04	2030	04/05/2023	11.62	Put	Bond Future	1,604.0700	1.6041	1,442.3900	1.4424	(10.079)	0	0	388
2022/10/04	2030	04/05/2023	12.04	Call	Bond Future	5,042.5400	5.0425	5,381.9200	5.3819	6.730	0	0	0
2022/10/04	2030	04/05/2023	12.04	Put	Bond Future	1,136.3400	1.1363	1,014.0700	1.0141	(10.760)	0	0	1,080
2022/10/04	2030	04/05/2023	12.50	Call	Bond Future	6,487.7900	6.4878	6,860.8300	6.8608	5.750	0	0	0
2022/10/04	2030	04/05/2023	12.50	Put	Bond Future	777.5100	0.7775	688.9000	0.6889	(11.397)	0	0	479
2022/10/04	2030	04/05/2023	10.54	Call	Bond Future	1,434.2500	1.4343	1,602.9400	1.6029	11.762	0	0	0
2022/10/04	2030	04/05/2023	10.54	Put	Bond Future	3,782.2600	3.7823	3,489.3000	3.4893	(7.746)	0	0	0
2022/10/04	2030	04/05/2023	10.65	Call	Bond Future	1,611.1500	1.6112	1,793.7000	1.7937	11.330	0	0	350
2022/10/04	2030	04/05/2023	10.65	Put	Bond Future	3,480.3600	3.4804	3,201.2600	3.2013	(8.019)	0	0	0
2022/10/04	2030	04/05/2023	9.58	Call	Bond Future	489.4300	0.4894	562.2200	0.5622	14.872	0	0	150
2022/10/04	2030	03/08/2023	12.89	Call	Bond Future	7,343.2400	7.3432	7,734.8700	7.7349	5.333	0	0	0
2022/10/04	2030	03/08/2023	12.89	Put	Bond Future	878.3200	0.8783	787.3600	0.7874	(10.356)	0	0	350
2022/10/04	2030	03/08/2023	11.34	Call	Bond Future	3,001.4500	3.0014	3,265.2500	3.2652	8.789	0	0	0
2022/10/04	2030	03/08/2023	11.34	Put	Bond Future	2,545.7400	2.5457	2,326.9500	2.3269	(8.594)	0	0	0
2022/10/04	2030	03/08/2023	11.35	Call	Bond Future	3,024.6700	3.0247	3,289.5800	3.2896	8.758	0	0	0
2022/10/04	2030	03/08/2023	11.36	Put	Bond Future	2,510.8000	2.5108	2,294.2300	2.2942	(8.626)	0	0	0
2022/10/04	2030	03/08/2023	10.40	Call	Bond Future	1,314.5800	1.3146	1,470.2800	1.4703	11.844	0	0	1,012
2022/10/04	2030	03/08/2023	10.65	Call	Bond Future	1,663.8700	1.6639	1,847.5800	1.8476	11.041	0	0	350
2022/10/04	2030	03/08/2023	10.65	Put	Bond Future	4,069.2300	4.0692	3,770.3500	3.7704	(7.345)	0	0	0
2022/10/04	2030	03/08/2023			Bond Future	11.2282	85.5864	11.1105	86.0690	(1.048)	0.0000	0.0000	0
2022/10/04	2030	03/08/2023	12.59	Call	Bond Future	6,421.6400	6.4216	6,795.5100	6.7955	5.822	0	0	0
2022/10/04	2030	03/08/2023	12.59	Put	Bond Future	1,076.6000	1.0766	967.8800	0.9679	(10.098)	0	0	1,012
2022/10/04	2030	03/08/2023	11.35	Put	Bond Future	2,528.3700	2.5284	2,310.6900	2.3107	(8.609)	0	0	0
2022/10/04	2030	03/08/2023	11.36	Call	Bond Future	3,047.6700	3.0477	3,313.6900	3.3137	8.729	0	0	0
2022/10/04	2030	03/08/2023	10.40	Put	Bond Future	4,786.4600	4.7865	4,459.5700	4.4596	(6.829)	0	0	0

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2022/10/04	2030	02/11/2023	10.81	Call	Bond Future	1,912.7300	1.9127	2,121.9200	2.1219	10.937	0	0	0
2022/10/04	2030	02/11/2023	10.81	Put	Bond Future	4,187.1300	4.1871	3,874.0100	3.8740	(7.478)	0	0	0
2022/10/04	2030	02/11/2023	10.80	Call	Bond Future	1,896.5600	1.8966	2,104.5900	2.1046	10.969	0	0	0
2022/10/04	2030	02/11/2023	10.80	Put	Bond Future	4,211.9000	4.2119	3,897.6200	3.8976	(7.462)	0	0	0
2022/10/04	2030	02/11/2023			Bond Future	11.3749	87.3463	11.2435	87.8686	(1.155)	0.0000	0.0000	0
2022/10/04	2030	02/11/2023	10.82	Call	Bond Future	1,929.3400	1.9293	2,139.6800	2.1397	10.902	0	0	0
2022/10/04	2030	02/11/2023	10.82	Put	Bond Future	4,162.8200	4.1628	3,850.8500	3.8508	(7.494)	0	0	0
2022/10/04	2032	03/11/2022	9.31	Put	Bond Future	10,640.1900	10.6402	10,195.3300	10.1953	(4.181)	0	0	0
2022/10/04	2032	03/11/2022	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	454
2022/10/04	2032	03/11/2022	9.36	Put	Bond Future	10,345.5200	10.3455	9,900.6600	9.9007	(4.300)	0	0	0
2022/10/04	2032	03/11/2022	9.46	Put	Bond Future	9,759.8400	9.7598	9,314.9800	9.3150	(4.558)	0	0	0
2022/10/04	2032	03/11/2022	10.56	Put	Bond Future	3,646.8400	3.6468	3,215.9700	3.2160	(11.815)	0	0	180
2022/10/04	2032	03/11/2022	9.92	Call	Bond Future	0.0900	0.0001	0.1800	0.0002	100.000	0	0	750
2022/10/04	2032	03/11/2022	9.92	Put	Bond Future	7,127.2300	7.1272	6,682.4600	6.6825	(6.240)	0	0	0
2022/10/04	2032	03/11/2022	10.11	Put	Bond Future	6,069.0200	6.0690	5,624.6200	5.6246	(7.322)	0	0	454
2022/10/04	2032	03/11/2022	10.16	Call	Bond Future	0.7800	0.0008	1.4800	0.0015	89.744	0	0	0
2022/10/04	2032	03/11/2022	10.16	Put	Bond Future	5,793.4500	5.7935	5,349.2900	5.3493	(7.667)	0	0	180
2022/10/04	2032	03/11/2022			Bond Future	11.2602	83.6858	11.1721	84.1307	(0.782)	0.0000	0.0000	171,147
2022/10/04	2032	03/11/2022	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	180
2022/10/04	2032	03/11/2022	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/10/04	2032	03/11/2022	11.55	Call	Bond Future	1,928.4800	1.9285	2,244.4100	2.2444	16.382	0	0	0
2022/10/04	2032	03/11/2022	11.55	Put	Bond Future	487.0700	0.4871	358.1400	0.3581	(26.471)	0	0	500
2022/10/04	2032	03/11/2022	12.30	Call	Bond Future	5,081.0200	5.0810	5,503.8500	5.5038	8.322	0	0	0
2022/10/04	2032	03/11/2022	12.30	Put	Bond Future	62.3100	0.0623	40.2800	0.0403	(35.355)	0	0	750
2022/10/04	2032	03/11/2022	10.66	Call	Bond Future	51.2500	0.0513	80.1000	0.0801	56.293	0	0	0
2022/10/04	2032	03/11/2022	10.66	Put	Bond Future	3,146.7500	3.1468	2,730.7400	2.7307	(13.220)	0	0	0
2022/10/04	2032	03/11/2022	10.67	Call	Bond Future	55.5700	0.0556	86.3000	0.0863	55.300	0	0	750
2022/10/04	2032	03/11/2022	10.67	Put	Bond Future	3,098.2500	3.0982	2,684.1200	2.6841	(13.367)	0	0	0
2022/10/04	2032	03/11/2022	11.45	Call	Bond Future	1,573.2000	1.5732	1,861.1300	1.8611	18.302	0	0	0
2022/10/04	2032	03/11/2022	11.45	Put	Bond Future	625.3500	0.6253	468.4200	0.4684	(25.095)	0	0	7,500
2022/10/04	2032	03/11/2022	10.21	Call	Bond Future	1.1800	0.0012	2.2200	0.0022	88.136	0	0	500
2022/10/04	2032	03/11/2022	10.21	Put	Bond Future	5,519.1300	5.5191	5,075.3100	5.0753	(8.041)	0	0	0
2022/10/04	2032	03/11/2022	10.49	Call	Bond Future	10.1400	0.0101	17.8900	0.0179	76.430	0	0	0
2022/10/04	2032	03/11/2022	10.49	Put	Bond Future	4,010.3100	4.0103	3,573.2000	3.5732	(10.900)	0	0	454
2022/10/04	2032	03/11/2022	10.56	Call	Bond Future	20.7000	0.0207	34.6900	0.0347	67.585	0	0	0
2022/10/04	2032	03/11/2022	10.11	Call	Bond Future	0.5100	0.0005	0.9700	0.0010	90.196	0	0	0
2022/10/04	2032	02/02/2023	11.69	Call	Bond Future	2,931.8000	2.9318	3,215.1200	3.2151	9.664	0	0	0
2022/10/04	2032	02/02/2023	11.69	Put	Bond Future	1,596.5300	1.5965	1,412.2300	1.4122	(11.544)	0	0	0
2022/10/04	2032	02/02/2023	10.40	Call	Bond Future	469.6300	0.4696	550.3100	0.5503	17.179	0	0	0
2022/10/04	2032	02/02/2023	10.40	Put	Bond Future	5,657.9400	5.6579	5,271.0000	5.2710	(6.839)	0	0	0
2022/10/04	2032	02/02/2023	10.50	Call	Bond Future	556.7200	0.5567	649.2800	0.6493	16.626	0	0	0
2022/10/04	2032	02/02/2023	10.50	Put	Bond Future	5,214.9500	5.2150	4,839.8900	4.8399	(7.192)	0	0	454
2022/10/04	2032	02/02/2023	10.67	Call	Bond Future	733.2000	0.7332	848.2700	0.8483	15.694	0	0	750
2022/10/04	2032	02/02/2023	10.67	Put	Bond Future	4,500.0000	4.5000	4,147.4500	4.1475	(7.834)	0	0	0
2022/10/04	2032	02/02/2023	10.22	Call	Bond Future	340.4800	0.3405	402.4000	0.4024	18.186	0	0	500
2022/10/04	2032	02/02/2023	10.22	Put	Bond Future	6,493.7000	6.4937	6,088.0000	6.0880	(6.248)	0	0	0
2022/10/04	2032	02/02/2023	9.47	Call	Bond Future	69.3100	0.0693	85.0300	0.0850	22.681	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
2022/10/04	2032	02/02/2023	9.47	Put	Bond Future	10,396.9200	10.3969	9,945.0200	9.9450	(4.346)	0	0	0
2022/10/04	2032	02/02/2023	9.92	Call	Bond Future	190.5900	0.1906	228.4800	0.2285	19.880	0	0	750
2022/10/04	2032	02/02/2023	9.92	Put	Bond Future	7,983.3400	7.9833	7,553.6100	7.5536	(5.383)	0	0	0
2022/10/04	2032	02/02/2023			Bond Future	11.4150	85.2451	11.3200	85.7127	(0.832)	0.0000	0.0000	18
2022/10/04	2032	02/02/2023	11.84	Call	Bond Future	3,400.9200	3.4009	3,706.2700	3.7063	8.978	0	0	0
2022/10/04	2032	02/02/2023	11.84	Put	Bond Future	1,349.5900	1.3496	1,187.3200	1.1873	(12.024)	0	0	500
2022/10/04	2032	02/02/2023	12.75	Call	Bond Future	6,687.5200	6.6875	7,087.1700	7.0872	5.976	0	0	0
2022/10/04	2032	02/02/2023	12.75	Put	Bond Future	469.0400	0.4690	401.0700	0.4011	(14.491)	0	0	750
2022/10/04	2032	02/02/2023	10.38	Call	Bond Future	453.5200	0.4535	531.9400	0.5319	17.291	0	0	0
2022/10/04	2032	02/02/2023	10.38	Put	Bond Future	5,748.3500	5.7484	5,359.1500	5.3591	(6.771)	0	0	0
2022/10/04	2032	02/02/2023	10.39	Call	Bond Future	461.5200	0.4615	541.0700	0.5411	17.237	0	0	0
2022/10/04	2032	02/02/2023	10.39	Put	Bond Future	5,703.0700	5.7031	5,315.0000	5.3150	(6.805)	0	0	0
2022/10/04	2032	02/02/2023	10.16	Call	Bond Future	304.5500	0.3045	360.9700	0.3610	18.526	0	0	0
2022/10/04	2032	02/02/2023	10.16	Put	Bond Future	6,782.5200	6.7825	6,371.3200	6.3713	(6.063)	0	0	454
2022/10/04	2032	02/02/2023	9.31	Call	Bond Future	46.2600	0.0463	57.2400	0.0572	23.735	0	0	454
2022/10/04	2032	02/02/2023	9.31	Put	Bond Future	11,297.6200	11.2976	10,840.9800	10.8410	(4.042)	0	0	0
2022/10/04	2032	04/05/2023	10.89	Call	Bond Future	1,453.7200	1.4537	1,617.5700	1.6176	11.271	0	0	0
2022/10/04	2032	04/05/2023	10.89	Put	Bond Future	4,677.2200	4.6772	4,354.8300	4.3548	(6.893)	0	0	0
2022/10/04	2032	04/05/2023	11.37	Call	Bond Future	2,414.1100	2.4141	2,642.2900	2.6423	9.452	0	0	400
2022/10/04	2032	04/05/2023	13.43	Call	Bond Future	9,036.3200	9.0363	9,454.2900	9.4543	4.625	0	0	0
2022/10/04	2032	04/05/2023	13.43	Put	Bond Future	626.6100	0.6266	558.3400	0.5583	(10.895)	0	0	400
2022/10/04	2032	04/05/2023			Bond Future	11.5454	82.8359	11.4443	83.3221	(0.875)	0.0000	0.0000	0
2022/10/04	2032	04/05/2023	11.37	Put	Bond Future	3,260.6100	3.2606	3,002.5500	3.0025	(7.914)	0	0	0
2022/10/04	2032	04/05/2023	10.62	Call	Bond Future	1,063.6900	1.0637	1,194.2500	1.1942	12.274	0	0	400
2022/10/04	2032	04/05/2023	10.62	Put	Bond Future	5,663.9000	5.6639	5,308.2200	5.3082	(6.280)	0	0	0
2022/10/04	2032	04/05/2023	10.87	Call	Bond Future	1,420.0000	1.4200	1,581.2400	1.5812	11.355	0	0	0
2022/10/04	2032	04/05/2023	10.87	Put	Bond Future	4,744.4800	4.7445	4,419.4800	4.4195	(6.850)	0	0	0
2022/10/04	2032	04/05/2023	10.88	Call	Bond Future	1,436.9100	1.4369	1,599.4600	1.5995	11.312	0	0	0
2022/10/04	2032	04/05/2023	10.88	Put	Bond Future	4,710.8800	4.7109	4,387.1900	4.3872	(6.871)	0	0	0
2022/10/04	2032	03/08/2023	11.90	Call	Bond Future	3,764.7600	3.7648	4,054.7800	4.0548	7.704	0	0	5,000
2022/10/04	2032	03/08/2023	11.90	Put	Bond Future	2,728.5400	2.7285	2,511.4400	2.5114	(7.957)	0	0	0
2022/10/04	2032	03/08/2023	11.77	Call	Bond Future	3,416.9500	3.4169	3,692.1400	3.6921	8.054	0	0	0
2022/10/04	2032	03/08/2023	11.77	Put	Bond Future	2,982.2700	2.9823	2,750.3400	2.7503	(7.777)	0	0	0
2022/10/04	2032	03/08/2023			Bond Future	11.6768	84.5614	11.5690	85.0685	(0.924)	0.0000	0.0000	2,600
2022/10/04	2032	03/08/2023	11.75	Call	Bond Future	3,364.8700	3.3649	3,637.7300	3.6377	8.109	0	0	0
2022/10/04	2032	03/08/2023	11.75	Put	Bond Future	3,023.2600	3.0233	2,789.0000	2.7890	(7.749)	0	0	0
2022/10/04	2032	03/08/2023	11.76	Call	Bond Future	3,390.8600	3.3909	3,664.8900	3.6649	8.081	0	0	0
2022/10/04	2032	03/08/2023	11.76	Put	Bond Future	3,002.7000	3.0027	2,769.6100	2.7696	(7.763)	0	0	0
2022/10/04	2032	02/11/2023	11.24	Call	Bond Future	2,208.7500	2.2088	2,426.8200	2.4268	9.873	0	0	0
2022/10/04	2032	02/11/2023	11.24	Put	Bond Future	4,926.3800	4.9264	4,598.2300	4.5982	(6.661)	0	0	0
2022/10/04	2032	02/11/2023			Bond Future	11.8223	82.1397	11.7032	82.6859	(1.007)	0.0000	0.0000	0
2022/10/04	2032	02/11/2023	11.22	Call	Bond Future	2,171.3900	2.1714	2,387.0700	2.3871	9.933	0	0	0
2022/10/04	2032	02/11/2023	11.22	Put	Bond Future	4,984.4700	4.9845	4,653.9300	4.6539	(6.631)	0	0	0
2022/10/04	2032	02/11/2023	11.23	Call	Bond Future	2,190.1900	2.1902	2,407.0700	2.4071	9.902	0	0	0
2022/10/04	2032	02/11/2023	11.23	Put	Bond Future	4,955.5300	4.9555	4,626.1900	4.6262	(6.646)	0	0	0
2022/10/04	2033	03/11/2022			Bond Future	113.6039	113.6039	113.7867	113.7867	0.161	0.0000	0.0000	1,415
2022/10/04	2033	02/02/2023			Bond Future	115.7487	115.7487	115.9544	115.9544	0.178	0.0000	0.0000	6,141

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2022/10/04	2033	04/05/2023			Bond Future	116.7626	116.7626	116.9850	116.9850	0.191	0.0000	0.0000	0
2022/10/04	2033	03/08/2023			Bond Future	119.2185	119.2185	119.4607	119.4607	0.203	0.0000	0.0000	0
2022/10/04	2033	02/11/2023			Bond Future	120.2534	120.2534	120.5412	120.5412	0.239	0.0000	0.0000	0
2022/10/04	2037	03/11/2022	11.30	Put	Bond Future	2,718.3300	2.7183	2,447.4900	2.4475	(9.963)	0	0	0
2022/10/04	2037	03/11/2022	11.31	Call	Bond Future	315.5000	0.3155	374.7200	0.3747	18.770	0	0	0
2022/10/04	2037	03/11/2022	11.31	Put	Bond Future	2,671.0300	2.6710	2,402.0600	2.4021	(10.070)	0	0	0
2022/10/04	2037	03/11/2022	11.32	Call	Bond Future	328.2300	0.3282	389.3600	0.3894	18.624	0	0	0
2022/10/04	2037	03/11/2022			Bond Future	11.7142	80.2729	11.6568	80.6011	(0.490)	0.0000	0.0000	60,175
2022/10/04	2037	03/11/2022	11.30	Call	Bond Future	303.1900	0.3032	360.5400	0.3605	18.916	0	0	0
2022/10/04	2037	03/11/2022	11.32	Put	Bond Future	2,624.2200	2.6242	2,357.1600	2.3572	(10.177)	0	0	0
2022/10/04	2037	02/02/2023	11.97	Call	Bond Future	2,904.3600	2.9044	3,091.0700	3.0911	6.429	0	0	0
2022/10/04	2037	02/02/2023	11.03	Call	Bond Future	743.5100	0.7435	817.5600	0.8176	9.960	0	0	0
2022/10/04	2037	02/02/2023	11.03	Put	Bond Future	5,566.2600	5.5663	5,292.1500	5.2922	(4.924)	0	0	0
2022/10/04	2037	02/02/2023	11.04	Call	Bond Future	757.6300	0.7576	832.7500	0.8328	9.915	0	0	0
2022/10/04	2037	02/02/2023	11.04	Put	Bond Future	5,519.3400	5.5193	5,246.3000	5.2463	(4.947)	0	0	0
2022/10/04	2037	02/02/2023			Bond Future	11.8555	77.5127	11.7934	77.8608	(0.524)	0.0000	0.0000	76,247
2022/10/04	2037	02/02/2023	11.10	Call	Bond Future	845.9200	0.8459	927.5000	0.9275	9.644	0	0	636
2022/10/04	2037	02/02/2023	11.10	Put	Bond Future	5,242.7900	5.2428	4,976.2100	4.9762	(5.085)	0	0	0
2022/10/04	2037	02/02/2023	11.97	Put	Bond Future	2,268.8600	2.2689	2,107.4100	2.1074	(7.116)	0	0	636
2022/10/04	2037	02/02/2023	11.05	Call	Bond Future	771.9400	0.7719	848.1200	0.8481	9.869	0	0	0
2022/10/04	2037	02/02/2023	11.05	Put	Bond Future	5,472.6800	5.4727	5,200.7000	5.2007	(4.970)	0	0	0
2022/10/04	2037	04/05/2023	13.73	Put	Bond Future	838.4800	0.8385	778.3400	0.7783	(7.173)	0	0	400
2022/10/04	2037	04/05/2023	11.30	Call	Bond Future	1,639.7400	1.6397	1,757.1800	1.7572	7.162	0	0	0
2022/10/04	2037	04/05/2023	11.30	Put	Bond Future	5,502.0800	5.5021	5,255.9000	5.2559	(4.474)	0	0	0
2022/10/04	2037	04/05/2023	11.31	Call	Bond Future	1,659.3700	1.6594	1,777.7900	1.7778	7.136	0	0	0
2022/10/04	2037	04/05/2023	11.31	Put	Bond Future	5,462.7500	5.4627	5,217.5500	5.2175	(4.489)	0	0	0
2022/10/04	2037	04/05/2023	11.03	Put	Bond Future	6,679.8700	6.6799	6,409.2500	6.4092	(4.051)	0	0	0
2022/10/04	2037	04/05/2023			Bond Future	11.9787	79.1094	11.9126	79.4731	(0.551)	0.0000	0.0000	0
2022/10/04	2037	04/05/2023	11.78	Call	Bond Future	2,741.4100	2.7414	2,906.7400	2.9067	6.031	0	0	400
2022/10/04	2037	04/05/2023	11.78	Put	Bond Future	3,843.3200	3.8433	3,645.0300	3.6450	(5.159)	0	0	0
2022/10/04	2037	04/05/2023	13.73	Call	Bond Future	9,621.1600	9.6212	9,924.6400	9.9246	3.154	0	0	0
2022/10/04	2037	04/05/2023	11.32	Call	Bond Future	1,679.1500	1.6791	1,798.5500	1.7985	7.111	0	0	0
2022/10/04	2037	04/05/2023	11.32	Put	Bond Future	5,423.6300	5.4236	5,179.4100	5.1794	(4.503)	0	0	0
2022/10/04	2037	04/05/2023	11.03	Call	Bond Future	1,201.4300	1.2014	1,294.4300	1.2944	7.741	0	0	400
2022/10/04	2037	03/08/2023	12.13	Call	Bond Future	3,792.8600	3.7929	3,991.8300	3.9918	5.246	0	0	0
2022/10/04	2037	03/08/2023	12.13	Put	Bond Future	3,666.9600	3.6670	3,484.5500	3.4845	(4.974)	0	0	0
2022/10/04	2037	03/08/2023	12.12	Call	Bond Future	3,764.2800	3.7643	3,962.3800	3.9624	5.263	0	0	0
2022/10/04	2037	03/08/2023	12.12	Put	Bond Future	3,692.1500	3.6921	3,508.8700	3.5089	(4.964)	0	0	0
2022/10/04	2037	03/08/2023			Bond Future	12.1066	76.4991	12.0361	76.8805	(0.583)	0.0000	0.0000	0
2022/10/04	2037	03/08/2023	12.14	Call	Bond Future	3,821.5300	3.8215	4,021.3700	4.0214	5.229	0	0	0
2022/10/04	2037	03/08/2023	12.14	Put	Bond Future	3,641.9200	3.6419	3,460.3800	3.4604	(4.985)	0	0	0
2022/10/04	2037	02/11/2023	11.56	Put	Bond Future	6,154.4700	6.1545	5,895.6200	5.8956	(4.206)	0	0	0
2022/10/04	2037	02/11/2023	11.57	Call	Bond Future	2,477.0800	2.4771	2,635.1400	2.6351	6.381	0	0	0
2022/10/04	2037	02/11/2023	11.55	Put	Bond Future	6,190.4700	6.1905	5,930.7200	5.9307	(4.196)	0	0	0
2022/10/04	2037	02/11/2023			Bond Future	12.2348	78.0722	12.1565	78.4882	(0.640)	0.0000	0.0000	0
2022/10/04	2037	02/11/2023	11.56	Call	Bond Future	2,456.2100	2.4562	2,613.3800	2.6134	6.399	0	0	0
2022/10/04	2037	02/11/2023	11.57	Put	Bond Future	6,118.6300	6.1186	5,860.6700	5.8607	(4.216)	0	0	0

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2022/10/04	2037	02/11/2023	11.55	Call	Bond Future	2,435.4400	2.4354	2,591.7100	2.5917	6.416	0	0	0
2022/10/04	2038	03/11/2022			Bond Future	127.5079	127.5079	128.1103	128.1103	0.472	0.0000	0.0000	5,628
2022/10/04	2038	02/02/2023			Bond Future	127.9916	127.9916	128.6275	128.6275	0.497	0.0000	0.0000	0
2022/10/04	2038	04/05/2023			Bond Future	130.6528	130.6528	131.3158	131.3158	0.507	0.0000	0.0000	0
2022/10/04	2038	03/08/2023			Bond Future	131.4107	131.4107	132.1050	132.1050	0.528	0.0000	0.0000	0
2022/10/04	2038	02/11/2023			Bond Future	134.1410	134.1410	134.8946	134.8946	0.562	0.0000	0.0000	0
2022/10/04	2040	03/11/2022	10.60	Put	Bond Future	7,880.9200	7.8809	7,437.7400	7.4377	(5.623)	0	0	0
2022/10/04	2040	03/11/2022	10.70	Call	Bond Future	8.6700	0.0087	12.0700	0.0121	39.216	0	0	1,078
2022/10/04	2040	03/11/2022	12.00	Call	Bond Future	1,987.4900	1.9875	2,271.7400	2.2717	14.302	0	0	0
2022/10/04	2040	03/11/2022	12.00	Put	Bond Future	765.0300	0.7650	604.3100	0.6043	(21.008)	0	0	0
2022/10/04	2040	03/11/2022	12.52	Call	Bond Future	4,399.7600	4.3998	4,795.3300	4.7953	8.991	0	0	0
2022/10/04	2040	03/11/2022	11.39	Call	Bond Future	342.3300	0.3423	428.3500	0.4284	25.128	0	0	0
2022/10/04	2040	03/11/2022	11.40	Call	Bond Future	355.9900	0.3560	444.6900	0.4447	24.916	0	0	0
2022/10/04	2040	03/11/2022	11.41	Put	Bond Future	2,792.3900	2.7924	2,438.8400	2.4388	(12.661)	0	0	0
2022/10/04	2040	03/11/2022	11.20	Call	Bond Future	149.5600	0.1496	193.4800	0.1935	29.366	0	0	1,078
2022/10/04	2040	03/11/2022	11.20	Put	Bond Future	3,933.9600	3.9340	3,532.9100	3.5329	(10.195)	0	0	0
2022/10/04	2040	03/11/2022			Bond Future	11.7974	81.9928	11.7248	82.4378	(0.615)	0.0000	0.0000	55,431
2022/10/04	2040	03/11/2022	10.10	Call	Bond Future	0.0800	0.0001	0.1100	0.0001	37.500	0	0	0
2022/10/04	2040	03/11/2022	10.10	Put	Bond Future	11,528.8000	11.5288	11,083.8600	11.0839	(3.859)	0	0	0
2022/10/04	2040	03/11/2022	10.60	Call	Bond Future	4.4100	0.0044	6.2000	0.0062	40.590	0	0	1,467
2022/10/04	2040	03/11/2022	10.70	Put	Bond Future	7,181.8000	7.1818	6,740.2300	6.7402	(6.148)	0	0	0
2022/10/04	2040	03/11/2022	11.50	Call	Bond Future	514.6500	0.5147	632.3000	0.6323	22.860	0	0	0
2022/10/04	2040	03/11/2022	11.50	Put	Bond Future	2,363.9300	2.3639	2,036.6100	2.0366	(13.846)	0	0	0
2022/10/04	2040	03/11/2022	12.52	Put	Bond Future	173.6000	0.1736	124.2000	0.1242	(28.456)	0	0	1,078
2022/10/04	2040	03/11/2022	11.39	Put	Bond Future	2,892.8900	2.8929	2,533.9400	2.5339	(12.408)	0	0	0
2022/10/04	2040	03/11/2022	11.40	Put	Bond Future	2,842.4100	2.8424	2,486.1400	2.4861	(12.534)	0	0	0
2022/10/04	2040	03/11/2022	11.41	Call	Bond Future	370.0400	0.3700	461.4600	0.4615	24.705	0	0	0
2022/10/04	2040	03/11/2022	10.80	Call	Bond Future	16.3400	0.0163	22.5000	0.0225	37.699	0	0	0
2022/10/04	2040	03/11/2022	10.80	Put	Bond Future	6,494.8000	6.4948	6,055.9900	6.0560	(6.756)	0	0	0
2022/10/04	2040	03/11/2022	11.30	Call	Bond Future	236.1400	0.2361	300.1000	0.3001	27.086	0	0	1,467
2022/10/04	2040	03/11/2022	11.30	Put	Bond Future	3,367.5600	3.3676	2,986.5500	2.9865	(11.314)	0	0	0
2022/10/04	2040	02/02/2023	12.24	Call	Bond Future	3,740.8700	3.7409	4,025.6500	4.0256	7.613	0	0	0
2022/10/04	2040	02/02/2023	12.24	Put	Bond Future	1,946.0000	1.9460	1,763.3700	1.7634	(9.385)	0	0	0
2022/10/04	2040	02/02/2023	12.27	Call	Bond Future	3,852.0800	3.8521	4,141.2000	4.1412	7.506	0	0	0
2022/10/04	2040	02/02/2023	12.27	Put	Bond Future	1,884.3600	1.8844	1,706.0700	1.7061	(9.462)	0	0	388
2022/10/04	2040	02/02/2023	11.12	Call	Bond Future	807.5700	0.8076	911.3200	0.9113	12.847	0	0	0
2022/10/04	2040	02/02/2023	11.12	Put	Bond Future	5,933.0800	5.9331	5,569.4200	5.5694	(6.129)	0	0	0
2022/10/04	2040	02/02/2023	11.19	Call	Bond Future	906.9600	0.9070	1,020.5400	1.0205	12.523	0	0	621
2022/10/04	2040	02/02/2023	11.19	Put	Bond Future	5,571.8600	5.5719	5,218.0300	5.2180	(6.350)	0	0	0
2022/10/04	2040	02/02/2023	12.07	Put	Bond Future	2,333.5900	2.3336	2,125.0900	2.1251	(8.935)	0	0	621
2022/10/04	2040	02/02/2023	10.96	Call	Bond Future	610.7700	0.6108	693.8600	0.6939	13.604	0	0	388
2022/10/04	2040	02/02/2023	10.96	Put	Bond Future	6,804.0400	6.8040	6,419.7200	6.4197	(5.648)	0	0	0
2022/10/04	2040	02/02/2023	10.93	Call	Bond Future	578.3600	0.5784	657.8700	0.6579	13.747	0	0	0
2022/10/04	2040	02/02/2023			Bond Future	11.9347	79.0143	11.8570	79.4817	(0.651)	0.0000	0.0000	64,691
2022/10/04	2040	02/02/2023	12.07	Call	Bond Future	3,137.1900	3.1372	3,396.1000	3.3961	8.253	0	0	0
2022/10/04	2040	02/02/2023	11.10	Call	Bond Future	780.6900	0.7807	881.7100	0.8817	12.940	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
2022/10/04	2040	02/02/2023	11.10	Put	Bond Future	6,038.5300	6.0385	5,672.1400	5.6721	(6.068)	0	0	0
2022/10/04	2040	02/02/2023	11.11	Call	Bond Future	793.9800	0.7940	896.3600	0.8964	12.895	0	0	0
2022/10/04	2040	02/02/2023	11.11	Put	Bond Future	5,985.6100	5.9856	5,620.5800	5.6206	(6.098)	0	0	0
2022/10/04	2040	02/02/2023	10.18	Call	Bond Future	115.3700	0.1154	135.6200	0.1356	17.552	0	0	0
2022/10/04	2040	02/02/2023	10.18	Put	Bond Future	11,826.8600	11.8269	11,379.7000	11.3797	(3.781)	0	0	0
2022/10/04	2040	02/02/2023	10.21	Call	Bond Future	124.2100	0.1242	145.8200	0.1458	17.398	0	0	388
2022/10/04	2040	02/02/2023	10.21	Put	Bond Future	11,613.4300	11.6134	11,167.6300	11.1676	(3.839)	0	0	0
2022/10/04	2040	02/02/2023	10.93	Put	Bond Future	6,974.1800	6.9742	6,586.2800	6.5863	(5.562)	0	0	0
2022/10/04	2040	04/05/2023	12.78	Call	Bond Future	6,132.0100	6.1320	6,463.7000	6.4637	5.409	0	0	0
2022/10/04	2040	04/05/2023	12.78	Put	Bond Future	2,037.2700	2.0373	1,883.4200	1.8834	(7.552)	0	0	388
2022/10/04	2040	04/05/2023	13.45	Put	Bond Future	1,219.6100	1.2196	1,118.9800	1.1190	(8.251)	0	0	486
2022/10/04	2040	04/05/2023	11.43	Call	Bond Future	1,897.3400	1.8973	2,064.9300	2.0649	8.833	0	0	0
2022/10/04	2040	04/05/2023	11.43	Put	Bond Future	5,711.9200	5.7119	5,393.9700	5.3940	(5.566)	0	0	0
2022/10/04	2040	04/05/2023	10.73	Put	Bond Future	9,249.8700	9.2499	8,851.5900	8.8516	(4.306)	0	0	0
2022/10/04	2040	04/05/2023			Bond Future	12.0542	80.6422	11.9721	81.1277	(0.681)	0.0000	0.0000	0
2022/10/04	2040	04/05/2023	13.45	Call	Bond Future	8,798.3900	8.7984	9,183.3000	9.1833	4.375	0	0	0
2022/10/04	2040	04/05/2023	11.42	Call	Bond Future	1,875.3500	1.8753	2,041.6100	2.0416	8.866	0	0	0
2022/10/04	2040	04/05/2023	11.42	Put	Bond Future	5,753.3900	5.7534	5,434.1100	5.4341	(5.549)	0	0	0
2022/10/04	2040	04/05/2023	11.48	Call	Bond Future	2,008.8400	2.0088	2,183.0700	2.1831	8.673	0	0	486
2022/10/04	2040	04/05/2023	11.48	Put	Bond Future	5,507.2400	5.5072	5,195.9300	5.1959	(5.653)	0	0	0
2022/10/04	2040	04/05/2023	10.73	Call	Bond Future	801.9900	0.8020	889.2500	0.8892	10.880	0	0	486
2022/10/04	2040	04/05/2023	10.92	Call	Bond Future	1,028.4400	1.0284	1,134.7700	1.1348	10.339	0	0	388
2022/10/04	2040	04/05/2023	10.92	Put	Bond Future	8,179.5100	8.1795	7,800.3000	7.8003	(4.636)	0	0	0
2022/10/04	2040	04/05/2023	11.41	Call	Bond Future	1,853.7300	1.8537	2,018.6700	2.0187	8.898	0	0	0
2022/10/04	2040	04/05/2023	11.41	Put	Bond Future	5,795.3200	5.7953	5,474.7200	5.4747	(5.532)	0	0	0
2022/10/04	2040	04/05/2023	10.17	Call	Bond Future	349.1900	0.3492	393.0800	0.3931	12.569	0	0	388
2022/10/04	2040	04/05/2023	10.17	Put	Bond Future	12,799.8300	12.7998	12,358.1800	12.3582	(3.450)	0	0	0
2022/10/04	2040	03/08/2023	12.23	Call	Bond Future	4,185.6700	4.1857	4,456.1400	4.4561	6.462	0	0	0
2022/10/04	2040	03/08/2023	12.23	Put	Bond Future	3,886.6900	3.8867	3,651.1100	3.6511	(6.061)	0	0	0
2022/10/04	2040	03/08/2023			Bond Future	12.1781	77.8134	12.0911	78.3195	(0.715)	0.0000	0.0000	0
2022/10/04	2040	03/08/2023	12.22	Call	Bond Future	4,154.9800	4.1550	4,424.3000	4.4243	6.482	0	0	0
2022/10/04	2040	03/08/2023	12.22	Put	Bond Future	3,913.5000	3.9135	3,676.7700	3.6768	(6.049)	0	0	0
2022/10/04	2040	03/08/2023	12.21	Call	Bond Future	4,124.1100	4.1241	4,392.2800	4.3923	6.502	0	0	0
2022/10/04	2040	03/08/2023	12.21	Put	Bond Future	3,940.1900	3.9402	3,702.3100	3.7023	(6.037)	0	0	0
2022/10/04	2040	02/11/2023	11.59	Call	Bond Future	2,577.3400	2.5773	2,781.4100	2.7814	7.918	0	0	0
2022/10/04	2040	02/11/2023	11.60	Put	Bond Future	6,756.4100	6.7564	6,417.9100	6.4179	(5.010)	0	0	0
2022/10/04	2040	02/11/2023	11.58	Call	Bond Future	2,555.0900	2.5551	2,757.9800	2.7580	7.941	0	0	0
2022/10/04	2040	02/11/2023	11.58	Put	Bond Future	6,835.6600	6.8357	6,494.8100	6.4948	(4.986)	0	0	0
2022/10/04	2040	02/11/2023			Bond Future	12.3018	79.4135	12.2067	79.9573	(0.773)	0.0000	0.0000	0
2022/10/04	2040	02/11/2023	11.59	Put	Bond Future	6,796.1000	6.7961	6,456.4300	6.4564	(4.998)	0	0	0
2022/10/04	2040	02/11/2023	11.60	Call	Bond Future	2,599.3800	2.5994	2,804.6200	2.8046	7.896	0	0	0
2022/10/04	2044	03/11/2022	10.10	Call	Bond Future	0.0800	0.0001	0.1100	0.0001	37.500	0	0	0
2022/10/04	2044	03/11/2022	10.10	Put	Bond Future	11,676.8500	11.6768	11,287.9600	11.2880	(3.330)	0	0	0
2022/10/04	2044	03/11/2022	10.60	Call	Bond Future	5.0700	0.0051	6.6600	0.0067	31.361	0	0	1,647
2022/10/04	2044	03/11/2022	10.60	Put	Bond Future	7,891.7900	7.8918	7,504.4600	7.5045	(4.908)	0	0	0
2022/10/04	2044	03/11/2022	10.80	Call	Bond Future	18.8500	0.0189	24.4100	0.0244	29.496	0	0	0
2022/10/04	2044	03/11/2022	10.80	Put	Bond Future	6,463.3500	6.4634	6,079.9900	6.0800	(5.931)	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
2022/10/04	2044	03/11/2022	11.41	Call	Bond Future	413.0000	0.4130	495.9000	0.4959	20.073	0	0	0
2022/10/04	2044	03/11/2022	11.41	Put	Bond Future	2,700.3400	2.7003	2,394.3200	2.3943	(11.333)	0	0	0
2022/10/04	2044	03/11/2022	11.30	Call	Bond Future	265.7000	0.2657	323.8700	0.3239	21.893	0	0	1,647
2022/10/04	2044	03/11/2022	11.30	Put	Bond Future	3,276.8600	3.2769	2,946.1100	2.9461	(10.094)	0	0	0
2022/10/04	2044	03/11/2022	11.40	Put	Bond Future	2,750.2800	2.7503	2,441.8100	2.4418	(11.216)	0	0	0
2022/10/04	2044	03/11/2022			Bond Future	11.7690	78.9583	11.7067	79.3473	(0.529)	0.0000	0.0000	74,360
2022/10/04	2044	03/11/2022	11.39	Call	Bond Future	382.6600	0.3827	460.7100	0.4607	20.397	0	0	0
2022/10/04	2044	03/11/2022	11.39	Put	Bond Future	2,800.7900	2.8008	2,489.9200	2.4899	(11.099)	0	0	0
2022/10/04	2044	03/11/2022	11.40	Call	Bond Future	397.5900	0.3976	478.0400	0.4780	20.234	0	0	0
2022/10/04	2044	02/02/2023	12.00	Call	Bond Future	3,058.5400	3.0585	3,279.1300	3.2791	7.212	0	0	0
2022/10/04	2044	02/02/2023	12.00	Put	Bond Future	2,440.0100	2.4400	2,250.8400	2.2508	(7.753)	0	0	4,000
2022/10/04	2044	02/02/2023	11.20	Put	Bond Future	5,450.8400	5.4508	5,144.4000	5.1444	(5.622)	0	0	0
2022/10/04	2044	02/02/2023	11.90	Call	Bond Future	2,726.9000	2.7269	2,933.1300	2.9331	7.563	0	0	1,300
2022/10/04	2044	02/02/2023	11.90	Put	Bond Future	2,713.9100	2.7139	2,510.3800	2.5104	(7.500)	0	0	0
2022/10/04	2044	02/02/2023	11.14	Call	Bond Future	893.8200	0.8938	989.5000	0.9895	10.705	0	0	0
2022/10/04	2044	02/02/2023	11.14	Put	Bond Future	5,762.5800	5.7626	5,448.5000	5.4485	(5.450)	0	0	0
2022/10/04	2044	02/02/2023	11.15	Call	Bond Future	908.8500	0.9089	1,005.7800	1.0058	10.665	0	0	0
2022/10/04	2044	02/02/2023	11.15	Put	Bond Future	5,710.0100	5.7100	5,397.1800	5.3972	(5.479)	0	0	0
2022/10/04	2044	02/02/2023			Bond Future	11.8979	76.0484	11.8310	76.4582	(0.562)	0.0000	0.0000	31,719
2022/10/04	2044	02/02/2023	11.16	Call	Bond Future	923.9200	0.9239	1,022.1100	1.0221	10.628	0	0	0
2022/10/04	2044	02/02/2023	11.16	Put	Bond Future	5,657.5700	5.6576	5,346.0000	5.3460	(5.507)	0	0	0
2022/10/04	2044	02/02/2023	11.20	Call	Bond Future	986.2700	0.9863	1,089.5900	1.0896	10.476	0	0	1,300
2022/10/04	2044	04/05/2023	11.75	Put	Bond Future	4,411.5100	4.4115	4,173.6700	4.1737	(5.391)	0	0	4,115
2022/10/04	2044	04/05/2023	11.41	Call	Bond Future	1,966.2600	1.9663	2,114.4300	2.1144	7.536	0	0	0
2022/10/04	2044	04/05/2023	11.41	Put	Bond Future	5,713.5600	5.7136	5,435.4000	5.4354	(4.868)	0	0	0
2022/10/04	2044	04/05/2023	11.42	Call	Bond Future	1,989.1000	1.9891	2,138.4500	2.1384	7.508	0	0	0
2022/10/04	2044	04/05/2023	11.42	Put	Bond Future	5,671.3600	5.6714	5,394.3800	5.3944	(4.884)	0	0	0
2022/10/04	2044	04/05/2023			Bond Future	12.0095	77.6153	11.9388	78.0416	(0.589)	0.0000	0.0000	0
2022/10/04	2044	04/05/2023	12.25	Call	Bond Future	4,412.6700	4.4127	4,657.4000	4.6574	5.546	0	0	0
2022/10/04	2044	04/05/2023	12.25	Put	Bond Future	2,992.2000	2.9922	2,810.6000	2.8106	(6.069)	0	0	1,500
2022/10/04	2044	04/05/2023	11.43	Call	Bond Future	2,012.1000	2.0121	2,162.6300	2.1626	7.481	0	0	0
2022/10/04	2044	04/05/2023	11.43	Put	Bond Future	5,629.4100	5.6294	5,353.6100	5.3536	(4.899)	0	0	0
2022/10/04	2044	04/05/2023	11.75	Call	Bond Future	2,826.6400	2.8266	3,015.1300	3.0151	6.668	0	0	0
2022/10/04	2044	04/05/2023	12.00	Call	Bond Future	3,578.0500	3.5781	3,795.5500	3.7956	6.079	0	0	0
2022/10/04	2044	04/05/2023	12.00	Put	Bond Future	3,635.1000	3.6351	3,426.2700	3.4263	(5.745)	0	0	4,115
2022/10/04	2044	03/08/2023	12.15	Call	Bond Future	4,159.6500	4.1596	4,394.0700	4.3941	5.636	0	0	0
2022/10/04	2044	03/08/2023	12.15	Put	Bond Future	4,011.9100	4.0119	3,801.1100	3.8011	(5.254)	0	0	0
2022/10/04	2044	03/08/2023	12.16	Call	Bond Future	4,190.8200	4.1908	4,426.2600	4.4263	5.618	0	0	0
2022/10/04	2044	03/08/2023	12.16	Put	Bond Future	3,984.3100	3.9843	3,774.5300	3.7745	(5.265)	0	0	0
2022/10/04	2044	03/08/2023			Bond Future	12.1249	74.8488	12.0498	75.2940	(0.619)	0.0000	0.0000	0
2022/10/04	2044	03/08/2023	12.17	Call	Bond Future	4,222.0800	4.2221	4,458.5300	4.4585	5.600	0	0	0
2022/10/04	2044	03/08/2023	12.17	Put	Bond Future	3,956.8800	3.9569	3,748.1100	3.7481	(5.276)	0	0	0
2022/10/04	2044	02/11/2023	11.57	Call	Bond Future	2,697.2800	2.6973	2,880.7000	2.8807	6.800	0	0	0
2022/10/04	2044	02/11/2023	11.57	Put	Bond Future	6,763.5400	6.7635	6,466.3100	6.4663	(4.395)	0	0	0
2022/10/04	2044	02/11/2023			Bond Future	12.2397	76.3879	12.1574	76.8686	(0.673)	0.0000	0.0000	0
2022/10/04	2044	02/11/2023	11.55	Call	Bond Future	2,651.1900	2.6512	2,832.5100	2.8325	6.839	0	0	0
2022/10/04	2044	02/11/2023	11.55	Put	Bond Future	6,844.5400	6.8445	6,545.2100	6.5452	(4.373)	0	0	0
2022/10/04	2044	02/11/2023	11.56	Call	Bond Future	2,674.1800	2.6742	2,856.5500	2.8565	6.820	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
2022/10/04	2044	02/11/2023	11.56	Put	Bond Future	6,803.9400	6.8039	6,505.6600	6.5057	(4.384)	0	0	0
2022/10/04	2046	03/11/2022			Bond Future	113.4278	113.4278	113.6607	113.6607	0.205	0.0000	0.0000	16,546
2022/10/04	2046	02/02/2023			Bond Future	115.5690	115.5690	115.8260	115.8260	0.222	0.0000	0.0000	0
2022/10/04	2046	04/05/2023			Bond Future	115.9223	115.9223	116.1971	116.1971	0.237	0.0000	0.0000	0
2022/10/04	2046	03/08/2023			Bond Future	118.3611	118.3611	118.6567	118.6567	0.250	0.0000	0.0000	0
2022/10/04	2046	02/11/2023			Bond Future	118.6963	118.6963	119.0384	119.0384	0.288	0.0000	0.0000	0
2022/10/04	2050	03/11/2022			Bond Future	116.1055	116.1055	116.1544	116.1544	0.042	0.0000	0.0000	12,564
2022/10/04	2050	02/02/2023			Bond Future	116.1561	116.1561	116.2257	116.2257	0.060	0.0000	0.0000	0
2022/10/04	2050	04/05/2023			Bond Future	118.5710	118.5710	118.6546	118.6546	0.071	0.0000	0.0000	0
2022/10/04	2050	03/08/2023			Bond Future	118.8540	118.8540	118.9549	118.9549	0.085	0.0000	0.0000	0
2022/10/04	2050	02/11/2023			Bond Future	121.3233	121.3233	121.4669	121.4669	0.118	0.0000	0.0000	0
2022/10/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/04	AL37	03/11/2022			Index Future	823.1050	823.1050	825.9840	825.9840	0.350	0.0000	0.0000	0
2022/10/04	AL37	02/02/2023			Index Future	838.4170	838.4170	841.4880	841.4880	0.366	0.0000	0.0000	0
2022/10/04	AL37	04/05/2023			Index Future	855.6230	855.6230	858.8470	858.8470	0.377	0.0000	0.0000	0
2022/10/04	AL37	03/08/2023			Index Future	873.4150	873.4150	876.8180	876.8180	0.390	0.0000	0.0000	0
2022/10/04	AL37	02/11/2023			Index Future	891.3710	891.3710	895.1390	895.1390	0.423	0.0000	0.0000	0
2022/10/04	AL7T	03/11/2022			Index Future	938.4760	938.4760	943.2030	943.2030	0.504	0.0000	0.0000	0
2022/10/04	AL7T	02/02/2023			Index Future	955.9340	955.9340	960.9080	960.9080	0.520	0.0000	0.0000	0
2022/10/04	AL7T	04/05/2023			Index Future	975.5510	975.5510	980.7310	980.7310	0.531	0.0000	0.0000	0
2022/10/04	AL7T	03/08/2023			Index Future	995.8370	995.8370	1,001.2510	1,001.2510	0.544	0.0000	0.0000	0
2022/10/04	AL7T	02/11/2023			Index Future	1,016.3100	1,016.3100	1,022.1730	1,022.1730	0.577	0.0000	0.0000	0
2022/10/04	ALBI	03/11/2022			Index Future	824.4740	824.4740	828.3700	828.3700	0.473	0.0000	0.0000	123
2022/10/04	ALBI	02/02/2023			Index Future	839.8110	839.8110	843.9200	843.9200	0.489	0.0000	0.0000	0
2022/10/04	ALBI	04/05/2023			Index Future	857.0450	857.0450	861.3290	861.3290	0.500	0.0000	0.0000	0
2022/10/04	ALBI	03/08/2023			Index Future	874.8670	874.8670	879.3520	879.3520	0.513	0.0000	0.0000	0
2022/10/04	ALBI	02/11/2023			Index Future	892.8530	892.8530	897.7260	897.7260	0.546	0.0000	0.0000	0
2022/10/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/04	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
2022/10/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/10/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/04	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
2022/10/04	ES33	03/11/2022			Bond Future	12.5528	71.5843	12.4846	71.8980	(0.543)	0.0000	0.0000	0
2022/10/04	ES33	02/02/2023			Bond Future	12.7461	72.9358	12.6722	73.2677	(0.580)	0.0000	0.0000	350
2022/10/04	ES33	04/05/2023			Bond Future	12.9130	70.6566	12.8343	71.0031	(0.610)	0.0000	0.0000	0
2022/10/04	ES33	03/08/2023			Bond Future	13.0826	72.1443	12.9983	72.5072	(0.644)	0.0000	0.0000	0
2022/10/04	ES33	02/11/2023			Bond Future	13.2691	69.8479	13.1753	70.2427	(0.707)	0.0000	0.0000	0
2022/10/04	ES42	03/11/2022			Bond Future	12.8150	69.6480	12.7471	70.0074	(0.530)	0.0000	0.0000	0
2022/10/04	ES42	02/02/2023			Bond Future	12.9842	70.9640	12.9111	71.3424	(0.563)	0.0000	0.0000	4,769
2022/10/04	ES42	04/05/2023			Bond Future	13.1378	68.1763	13.0602	68.5701	(0.591)	0.0000	0.0000	0
2022/10/04	ES42	03/08/2023			Bond Future	13.2888	69.6130	13.2063	70.0239	(0.621)	0.0000	0.0000	0
2022/10/04	ES42	02/11/2023			Bond Future	13.4541	66.7968	13.3632	67.2401	(0.676)	0.0000	0.0000	0
2022/10/04	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/04	GOVI	03/11/2022	820.41	Put	GOVI	75,780.0000	7.5780	36,790.0000	3.6790	(51.452)	0	0	0
2022/10/04	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/04	GOVI	03/11/2022	820.42	Put	GOVI	75,880.0000	7.5880	36,890.0000	3.6890	(51.384)	0	0	0
2022/10/04	GOVI	03/11/2022			GOVI	812.8320	812.8320	816.7310	816.7310	0.480	0.0000	0.0000	878
2022/10/04	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/04	GOVI	03/11/2022	820.43	Put	GOVI	75,980.0000	7.5980	36,990.0000	3.6990	(51.316)	0	0	0
2022/10/04	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/04	GOVI	02/02/2023	850.82	Put	GOVI	228,670.0000	22.8670	187,580.0000	18.7580	(17.969)	0	0	0
2022/10/04	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/04	GOVI	02/02/2023	850.83	Put	GOVI	228,770.0000	22.8770	187,680.0000	18.7680	(17.961)	0	0	0
2022/10/04	GOVI	02/02/2023			GOVI	827.9530	827.9530	832.0620	832.0620	0.496	0.0000	0.0000	0
2022/10/04	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/04	GOVI	02/02/2023	850.84	Put	GOVI	228,870.0000	22.8870	187,780.0000	18.7780	(17.953)	0	0	0
2022/10/04	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/04	GOVI	04/05/2023	852.86	Put	GOVI	79,170.0000	7.9170	36,340.0000	3.6340	(54.099)	0	0	0
2022/10/04	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/04	GOVI	04/05/2023	852.87	Put	GOVI	79,270.0000	7.9270	36,440.0000	3.6440	(54.031)	0	0	0
2022/10/04	GOVI	04/05/2023			GOVI	844.9430	844.9430	849.2260	849.2260	0.507	0.0000	0.0000	0
2022/10/04	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/04	GOVI	04/05/2023	852.88	Put	GOVI	79,370.0000	7.9370	36,540.0000	3.6540	(53.962)	0	0	0
2022/10/04	GOVI	03/08/2023	837.21	Call	GOVI	253,040.0000	25.3040	297,860.0000	29.7860	17.713	0	0	0
2022/10/04	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/04	GOVI	03/08/2023	837.22	Call	GOVI	252,940.0000	25.2940	297,760.0000	29.7760	17.720	0	0	0
2022/10/04	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/04	GOVI	03/08/2023			GOVI	862.5140	862.5140	866.9960	866.9960	0.520	0.0000	0.0000	0
2022/10/04	GOVI	03/08/2023	837.23	Call	GOVI	252,840.0000	25.2840	297,660.0000	29.7660	17.727	0	0	0
2022/10/04	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/04	GOVI	02/11/2023	885.81	Put	GOVI	55,640.0000	5.5640	6,990.0000	0.6990	(87.437)	0	0	0
2022/10/04	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/04	GOVI	02/11/2023			GOVI	880.2460	880.2460	885.1110	885.1110	0.553	0.0000	0.0000	0
2022/10/04	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/04	GOVI	02/11/2023	885.80	Put	GOVI	55,540.0000	5.5540	6,890.0000	0.6890	(87.595)	0	0	0
2022/10/04	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/04	GOVI	02/11/2023	885.82	Put	GOVI	55,740.0000	5.5740	7,090.0000	0.7090	(87.280)	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
2022/10/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/10/04	IGOV	03/11/2022			Index Future	320.4590	320.4590	320.7120	320.7120	0.079	0.0000	0.0000	702
2022/10/04	IGOV	02/02/2023			Index Future	326.4990	326.4990	326.8110	326.8110	0.096	0.0000	0.0000	0
2022/10/04	IGOV	04/05/2023			Index Future	333.2760	333.2760	333.6300	333.6300	0.106	0.0000	0.0000	0
2022/10/04	IGOV	03/08/2023			Index Future	340.2820	340.2820	340.6870	340.6870	0.119	0.0000	0.0000	0
2022/10/04	IGOV	02/11/2023			Index Future	347.3520	347.3520	347.8800	347.8800	0.152	0.0000	0.0000	0
2022/10/04	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/10/04	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/10/04	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/10/04	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/10/04	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/10/04	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/10/04	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/10/04	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/10/04	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/10/04	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/10/04	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/10/04	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/10/04	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/10/04	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/10/04	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/10/04	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/10/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/10/04	JBAF	19/10/2022			Jibar Tradeable Future	6.5050	93.4950	6.5250	93.4750	0.307	0.0000	0.0000	0
2022/10/04	JBAF	16/11/2022			Jibar Tradeable Future	6.5150	93.4850	6.5300	93.4700	0.230	0.0000	0.0000	0
2022/10/04	JBAF	21/12/2022			Jibar Tradeable Future	7.3300	92.6700	7.3250	92.6750	(0.068)	0.0000	0.0000	68
2022/10/04	JBAF	18/01/2023			Jibar Tradeable Future	7.3750	92.6250	7.3800	92.6200	0.068	0.0000	0.0000	0
2022/10/04	JBAF	15/02/2023			Jibar Tradeable Future	7.9250	92.0750	7.8700	92.1300	(0.694)	0.0000	0.0000	0
2022/10/04	JBAF	15/03/2023			Jibar Tradeable Future	7.9750	92.0250	7.9400	92.0600	(0.439)	0.0000	0.0000	0
2022/10/04	JBAF	21/06/2023			Jibar Tradeable Future	8.2750	91.7250	8.1850	91.8150	(1.088)	0.0000	0.0000	0
2022/10/04	JBAF	20/09/2023			Jibar Tradeable Future	8.3450	91.6550	8.2450	91.7550	(1.198)	0.0000	0.0000	75
2022/10/04	JBAF	20/12/2023			Jibar Tradeable Future	8.4000	91.6000	8.2600	91.7400	(1.667)	0.0000	0.0000	272
2022/10/04	JBAF	20/03/2024			Jibar Tradeable Future	8.4150	91.5850	8.2500	91.7500	(1.961)	0.0000	0.0000	0
2022/10/04	JBAF	19/06/2024			Jibar Tradeable Future	8.3650	91.6350	8.2400	91.7600	(1.494)	0.0000	0.0000	0
2022/10/04	JBAF	18/09/2024			Jibar Tradeable Future	8.4300	91.5700	8.2900	91.7100	(1.661)	0.0000	0.0000	0
2022/10/04	R023	03/11/2022	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/04	R023	03/11/2022	6.25	Put	Bond Future	323.1200	0.3231	303.6600	0.3037	(6.023)	0	0	0
2022/10/04	R023	03/11/2022	6.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/04	R023	03/11/2022	6.26	Put	Bond Future	320.0600	0.3201	300.6000	0.3006	(6.080)	0	0	0
2022/10/04	R023	03/11/2022			Bond Future	7.3064	101.5972	7.2426	101.6167	(0.873)	0.0000	0.0000	11,802

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/04	R023	03/11/2022	6.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/04	R023	03/11/2022	6.27	Put	Bond Future	316.9900	0.3170	297.5300	0.2975	(6.139)	0	0	0
2022/10/04	R035	03/11/2022	10.57	Call	Bond Future	12.9800	0.0130	17.9700	0.0180	38.444	0	0	0
2022/10/04	R035	03/11/2022	10.57	Put	Bond Future	6,084.8400	6.0848	5,678.1700	5.6782	(6.683)	0	0	582
2022/10/04	R035	03/11/2022	11.15	Call	Bond Future	274.4800	0.2745	345.6400	0.3456	25.925	0	0	0
2022/10/04	R035	03/11/2022	11.15	Put	Bond Future	2,830.4600	2.8305	2,489.9600	2.4900	(12.030)	0	0	0
2022/10/04	R035	03/11/2022	12.68	Call	Bond Future	5,859.5400	5.8595	6,255.0700	6.2551	6.750	0	0	0
2022/10/04	R035	03/11/2022	12.68	Put	Bond Future	48.2100	0.0482	32.0800	0.0321	(33.458)	0	0	976
2022/10/04	R035	03/11/2022	10.99	Call	Bond Future	135.4800	0.1355	175.4700	0.1755	29.517	0	0	0
2022/10/04	R035	03/11/2022	10.99	Put	Bond Future	3,641.2500	3.6413	3,269.5800	3.2696	(10.207)	0	0	582
2022/10/04	R035	03/11/2022	11.05	Call	Bond Future	178.9900	0.1790	229.3600	0.2294	28.141	0	0	976
2022/10/04	R035	03/11/2022			Bond Future	11.5936	84.0699	11.5208	84.4815	(0.628)	0.0000	0.0000	63,733
2022/10/04	R035	03/11/2022	9.82	Call	Bond Future	0.0400	0.0000	0.0600	0.0001	50.000	0	0	582
2022/10/04	R035	03/11/2022	9.82	Put	Bond Future	10,930.4400	10.9304	10,518.8000	10.5188	(3.766)	0	0	0
2022/10/04	R035	03/11/2022	10.30	Call	Bond Future	2.1200	0.0021	3.0200	0.0030	42.453	0	0	976
2022/10/04	R035	03/11/2022	10.30	Put	Bond Future	7,781.1700	7.7812	7,370.4100	7.3704	(5.279)	0	0	0
2022/10/04	R035	03/11/2022	11.14	Call	Bond Future	263.5400	0.2635	332.4300	0.3324	26.140	0	0	0
2022/10/04	R035	03/11/2022	11.14	Put	Bond Future	2,878.4500	2.8785	2,535.6800	2.5357	(11.908)	0	0	0
2022/10/04	R035	03/11/2022	11.05	Put	Bond Future	3,326.8300	3.3268	2,965.5400	2.9655	(10.860)	0	0	0
2022/10/04	R035	03/11/2022	11.13	Call	Bond Future	252.9300	0.2529	319.5900	0.3196	26.355	0	0	0
2022/10/04	R035	03/11/2022	11.13	Put	Bond Future	2,926.8200	2.9268	2,581.8200	2.5818	(11.788)	0	0	0
2022/10/04	R035	02/02/2023	11.94	Call	Bond Future	3,080.0200	3.0800	3,327.8100	3.3278	8.045	0	0	0
2022/10/04	R035	02/02/2023	13.22	Put	Bond Future	491.4400	0.4914	431.9800	0.4320	(12.099)	0	0	976
2022/10/04	R035	02/02/2023	10.88	Call	Bond Future	672.4900	0.6725	761.6500	0.7617	13.258	0	0	0
2022/10/04	R035	02/02/2023	10.88	Put	Bond Future	5,655.1400	5.6551	5,310.4000	5.3104	(6.096)	0	0	0
2022/10/04	R035	02/02/2023	10.66	Call	Bond Future	452.3100	0.4523	517.1100	0.5171	14.326	0	0	0
2022/10/04	R035	02/02/2023	10.66	Put	Bond Future	6,768.4000	6.7684	6,399.3000	6.3993	(5.453)	0	0	582
2022/10/04	R035	02/02/2023	10.30	Put	Bond Future	8,778.7600	8.7788	8,380.0000	8.3800	(4.542)	0	0	0
2022/10/04	R035	02/02/2023	10.60	Call	Bond Future	403.2900	0.4033	462.2700	0.4623	14.625	0	0	0
2022/10/04	R035	02/02/2023	10.60	Put	Bond Future	7,088.0600	7.0881	6,713.1400	6.7131	(5.289)	0	0	0
2022/10/04	R035	02/02/2023	10.64	Put	Bond Future	6,874.1800	6.8742	6,503.1000	6.5031	(5.398)	0	0	0
2022/10/04	R035	02/02/2023	9.81	Call	Bond Future	67.4800	0.0675	80.1200	0.0801	18.731	0	0	582
2022/10/04	R035	02/02/2023	9.81	Put	Bond Future	11,815.2400	11.8152	11,393.9800	11.3940	(3.565)	0	0	0
2022/10/04	R035	02/02/2023	9.85	Call	Bond Future	74.8200	0.0748	88.6800	0.0887	18.524	0	0	0
2022/10/04	R035	02/02/2023	9.89	Call	Bond Future	82.8500	0.0829	98.0100	0.0980	18.298	0	0	388
2022/10/04	R035	02/02/2023	9.89	Put	Bond Future	11,299.7300	11.2997	10,880.9900	10.8810	(3.706)	0	0	0
2022/10/04	R035	02/02/2023			Bond Future	11.7465	85.6363	11.6681	86.0702	(0.668)	0.0000	0.0000	108,831
2022/10/04	R035	02/02/2023	11.94	Put	Bond Future	2,023.4300	2.0234	1,837.3200	1.8373	(9.198)	0	0	0
2022/10/04	R035	02/02/2023	11.98	Call	Bond Future	3,211.8200	3.2118	3,465.3000	3.4653	7.892	0	0	0
2022/10/04	R035	02/02/2023	11.98	Put	Bond Future	1,939.2400	1.9392	1,758.8200	1.7588	(9.304)	0	0	388
2022/10/04	R035	02/02/2023	13.22	Call	Bond Future	8,065.9000	8.0659	8,440.3400	8.4403	4.642	0	0	0
2022/10/04	R035	02/02/2023	11.05	Call	Bond Future	899.7100	0.8997	1,011.1700	1.0112	12.388	0	0	976
2022/10/04	R035	02/02/2023	11.05	Put	Bond Future	4,871.4400	4.8714	4,549.0000	4.5490	(6.619)	0	0	0
2022/10/04	R035	02/02/2023	11.06	Call	Bond Future	915.6800	0.9157	1,028.5700	1.0286	12.329	0	0	0
2022/10/04	R035	02/02/2023	11.06	Put	Bond Future	4,828.4600	4.8285	4,507.4500	4.5075	(6.648)	0	0	582
2022/10/04	R035	02/02/2023	10.86	Call	Bond Future	649.7300	0.6497	736.4900	0.7365	13.353	0	0	0
2022/10/04	R035	02/02/2023	10.86	Put	Bond Future	5,752.4200	5.7524	5,405.2800	5.4053	(6.035)	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
2022/10/04	R035	02/02/2023	10.87	Call	Bond Future	661.0300	0.6610	748.9900	0.7490	13.307	0	0	0
2022/10/04	R035	02/02/2023	10.87	Put	Bond Future	5,703.6700	5.7037	5,357.7300	5.3577	(6.065)	0	0	0
2022/10/04	R035	02/02/2023	10.30	Call	Bond Future	217.6400	0.2176	252.7800	0.2528	16.146	0	0	976
2022/10/04	R035	02/02/2023	10.64	Call	Bond Future	435.4400	0.4354	498.2600	0.4983	14.427	0	0	388
2022/10/04	R035	02/02/2023	9.85	Put	Bond Future	11,556.6200	11.5566	11,136.5800	11.1366	(3.635)	0	0	0
2022/10/04	R035	04/05/2023	11.22	Put	Bond Future	5,273.2100	5.2732	4,972.7500	4.9727	(5.698)	0	0	0
2022/10/04	R035	04/05/2023	12.46	Call	Bond Future	5,106.9900	5.1070	5,404.0500	5.4040	5.817	0	0	0
2022/10/04	R035	04/05/2023	12.46	Put	Bond Future	2,002.7700	2.0028	1,848.1900	1.8482	(7.718)	0	0	388
2022/10/04	R035	04/05/2023	13.18	Call	Bond Future	7,790.1400	7.7901	8,145.4600	8.1455	4.561	0	0	0
2022/10/04	R035	04/05/2023	13.18	Put	Bond Future	1,124.7900	1.1248	1,028.4700	1.0285	(8.563)	0	0	491
2022/10/04	R035	04/05/2023	11.17	Call	Bond Future	1,561.4600	1.5615	1,706.7800	1.7068	9.307	0	0	491
2022/10/04	R035	04/05/2023	11.20	Call	Bond Future	1,612.9000	1.6129	1,761.7300	1.7617	9.227	0	0	0
2022/10/04	R035	04/05/2023	11.21	Call	Bond Future	1,630.0700	1.6301	1,780.0700	1.7801	9.202	0	0	0
2022/10/04	R035	04/05/2023	10.60	Call	Bond Future	790.7700	0.7908	876.8200	0.8768	10.882	0	0	388
2022/10/04	R035	04/05/2023	10.60	Put	Bond Future	8,092.2900	8.0923	7,726.7000	7.7267	(4.518)	0	0	0
2022/10/04	R035	04/05/2023			Bond Future	11.8698	82.8916	11.7867	83.3432	(0.701)	0.0000	0.0000	0
2022/10/04	R035	04/05/2023	11.22	Call	Bond Future	1,647.6000	1.6476	1,798.7800	1.7988	9.176	0	0	0
2022/10/04	R035	04/05/2023	11.17	Put	Bond Future	5,475.4600	5.4755	5,169.1400	5.1691	(5.594)	0	0	0
2022/10/04	R035	04/05/2023	11.20	Put	Bond Future	5,353.7000	5.3537	5,050.8900	5.0509	(5.656)	0	0	0
2022/10/04	R035	04/05/2023	11.21	Put	Bond Future	5,313.2500	5.3133	5,011.6100	5.0116	(5.677)	0	0	0
2022/10/04	R035	04/05/2023	9.85	Call	Bond Future	262.4000	0.2624	296.8900	0.2969	13.144	0	0	388
2022/10/04	R035	04/05/2023	9.85	Put	Bond Future	12,315.3400	12.3153	11,898.1900	11.8982	(3.387)	0	0	0
2022/10/04	R035	04/05/2023	10.42	Call	Bond Future	620.8300	0.6208	691.6400	0.6916	11.406	0	0	491
2022/10/04	R035	04/05/2023	10.42	Put	Bond Future	9,031.3600	9.0314	8,650.5300	8.6505	(4.217)	0	0	0
2022/10/04	R035	03/08/2023	12.00	Call	Bond Future	3,706.0800	3.7061	3,951.4500	3.9514	6.621	0	0	0
2022/10/04	R035	03/08/2023	12.00	Put	Bond Future	3,683.1800	3.6832	3,456.7000	3.4567	(6.149)	0	0	0
2022/10/04	R035	03/08/2023			Bond Future	11.9957	84.6180	11.9071	85.0898	(0.739)	0.0000	0.0000	0
2022/10/04	R035	03/08/2023	11.98	Call	Bond Future	3,649.9400	3.6499	3,893.1600	3.8932	6.664	0	0	0
2022/10/04	R035	03/08/2023	11.98	Put	Bond Future	3,733.1500	3.7331	3,504.5200	3.5045	(6.124)	0	0	0
2022/10/04	R035	03/08/2023	11.99	Call	Bond Future	3,677.9600	3.6780	3,922.2600	3.9223	6.642	0	0	0
2022/10/04	R035	03/08/2023	11.99	Put	Bond Future	3,708.0900	3.7081	3,480.5400	3.4805	(6.137)	0	0	0
2022/10/04	R035	02/11/2023	11.41	Call	Bond Future	2,306.7500	2.3068	2,495.3200	2.4953	8.175	0	0	0
2022/10/04	R035	02/11/2023	11.41	Put	Bond Future	6,207.5200	6.2075	5,886.2200	5.8862	(5.176)	0	0	0
2022/10/04	R035	02/11/2023	11.42	Call	Bond Future	2,324.5500	2.3246	2,514.1700	2.5142	8.157	0	0	0
2022/10/04	R035	02/11/2023	11.42	Put	Bond Future	6,169.8100	6.1698	5,849.5600	5.8496	(5.191)	0	0	0
2022/10/04	R035	02/11/2023			Bond Future	12.1361	81.8523	12.0384	82.3622	(0.805)	0.0000	0.0000	0
2022/10/04	R035	02/11/2023	11.43	Call	Bond Future	2,342.4400	2.3424	2,533.1100	2.5331	8.140	0	0	0
2022/10/04	R035	02/11/2023	11.43	Put	Bond Future	6,132.2300	6.1322	5,813.0300	5.8130	(5.205)	0	0	0
2022/10/04	R186	03/11/2022	8.53	Call	Bond Future	1.8700	0.0019	4.7500	0.0048	154.011	0	0	0
2022/10/04	R186	03/11/2022	8.53	Put	Bond Future	2,779.4000	2.7794	2,404.5300	2.4045	(13.487)	0	0	0
2022/10/04	R186	03/11/2022	8.54	Call	Bond Future	2.2000	0.0022	5.4700	0.0055	148.636	0	0	0
2022/10/04	R186	03/11/2022	8.54	Put	Bond Future	2,744.1800	2.7442	2,369.7000	2.3697	(13.646)	0	0	0
2022/10/04	R186	03/11/2022	8.91	Put	Bond Future	1,539.1200	1.5391	1,223.7300	1.2237	(20.492)	0	0	4,310
2022/10/04	R186	03/11/2022			Bond Future	9.3242	107.9403	9.2146	108.3181	(1.175)	0.0000	0.0000	63,188
2022/10/04	R186	03/11/2022	8.23	Call	Bond Future	0.0900	0.0001	0.2700	0.0003	200.000	0	0	4,310
2022/10/04	R186	03/11/2022	8.23	Put	Bond Future	3,850.9400	3.8509	3,473.3700	3.4734	(9.805)	0	0	0
2022/10/04	R186	03/11/2022	8.55	Call	Bond Future	2.5700	0.0026	6.3000	0.0063	145.136	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
2022/10/04	R186	03/11/2022	8.55	Put	Bond Future	2,709.0200	2.7090	2,335.0000	2.3350	(13.806)	0	0	0
2022/10/04	R186	03/11/2022	8.91	Call	Bond Future	102.0400	0.1020	164.4000	0.1644	61.113	0	0	0
2022/10/04	R186	02/02/2023	8.33	Call	Bond Future	278.1400	0.2781	341.4900	0.3415	22.776	0	0	0
2022/10/04	R186	02/02/2023	8.33	Put	Bond Future	4,042.8500	4.0429	3,703.1300	3.7031	(8.403)	0	0	0
2022/10/04	R186	02/02/2023	8.32	Call	Bond Future	274.2500	0.2743	336.8100	0.3368	22.811	0	0	0
2022/10/04	R186	02/02/2023	8.32	Put	Bond Future	4,072.9000	4.0729	3,732.3900	3.7324	(8.360)	0	0	0
2022/10/04	R186	02/02/2023			Bond Future	9.4645	104.6513	9.3406	105.0544	(1.309)	0.0000	0.0000	0
2022/10/04	R186	02/02/2023	8.34	Call	Bond Future	282.2300	0.2822	346.3800	0.3464	22.730	0	0	0
2022/10/04	R186	02/02/2023	8.34	Put	Bond Future	4,013.0100	4.0130	3,674.0900	3.6741	(8.446)	0	0	0
2022/10/04	R186	04/05/2023	8.83	Put	Bond Future	3,059.8600	3.0599	2,769.6200	2.7696	(9.485)	0	0	0
2022/10/04	R186	04/05/2023	8.84	Call	Bond Future	805.6700	0.8057	939.0800	0.9391	16.559	0	0	0
2022/10/04	R186	04/05/2023			Bond Future	9.5607	106.8046	9.4226	107.2272	(1.444)	0.0000	0.0000	0
2022/10/04	R186	04/05/2023	8.83	Call	Bond Future	797.6700	0.7977	930.0400	0.9300	16.595	0	0	0
2022/10/04	R186	04/05/2023	8.84	Put	Bond Future	3,036.4900	3.0365	2,747.2900	2.7473	(9.524)	0	0	0
2022/10/04	R186	04/05/2023	8.82	Call	Bond Future	789.4500	0.7894	920.7600	0.9208	16.633	0	0	0
2022/10/04	R186	04/05/2023	8.82	Put	Bond Future	3,083.0300	3.0830	2,791.7300	2.7917	(9.448)	0	0	0
2022/10/04	R186	03/08/2023	9.74	Call	Bond Future	2,001.2500	2.0013	2,241.5700	2.2416	12.008	0	0	0
2022/10/04	R186	03/08/2023	9.74	Put	Bond Future	1,771.2700	1.7713	1,566.7300	1.5667	(11.548)	0	0	0
2022/10/04	R186	03/08/2023	9.73	Put	Bond Future	1,783.4000	1.7834	1,577.8000	1.5778	(11.529)	0	0	0
2022/10/04	R186	03/08/2023			Bond Future	9.6596	103.7220	9.5046	104.1668	(1.604)	0.0000	0.0000	0
2022/10/04	R186	03/08/2023	9.75	Call	Bond Future	2,017.7300	2.0177	2,259.1000	2.2591	11.962	0	0	0
2022/10/04	R186	03/08/2023	9.75	Put	Bond Future	1,759.2100	1.7592	1,555.7200	1.5557	(11.567)	0	0	0
2022/10/04	R186	03/08/2023	9.73	Call	Bond Future	1,984.8300	1.9848	2,224.0900	2.2241	12.054	0	0	0
2022/10/04	R186	02/11/2023	9.40	Call	Bond Future	1,435.8800	1.4359	1,650.9900	1.6510	14.981	0	0	0
2022/10/04	R186	02/11/2023	9.40	Put	Bond Future	2,462.9500	2.4629	2,188.0700	2.1881	(11.161)	0	0	0
2022/10/04	R186	02/11/2023	9.15	Call	Bond Future	1,156.7200	1.1567	1,344.2600	1.3443	16.213	0	0	1,715
2022/10/04	R186	02/11/2023			Bond Future	9.7825	105.8547	9.5994	106.3447	(1.872)	0.0000	0.0000	0
2022/10/04	R186	02/11/2023	10.42	Call	Bond Future	3,046.1700	3.0462	3,363.2500	3.3632	10.409	0	0	0
2022/10/04	R186	02/11/2023	10.42	Put	Bond Future	1,363.2500	1.3632	1,190.3400	1.1903	(12.684)	0	0	1,715
2022/10/04	R186	02/11/2023	9.38	Call	Bond Future	1,411.0300	1.4110	1,623.9100	1.6239	15.087	0	0	0
2022/10/04	R186	02/11/2023	9.38	Put	Bond Future	2,492.1500	2.4922	2,215.0400	2.2150	(11.119)	0	0	0
2022/10/04	R186	02/11/2023	9.39	Call	Bond Future	1,423.2100	1.4232	1,637.2000	1.6372	15.036	0	0	0
2022/10/04	R186	02/11/2023	9.39	Put	Bond Future	2,477.3000	2.4773	2,201.3000	2.2013	(11.141)	0	0	0
2022/10/04	R186	02/11/2023	9.15	Put	Bond Future	2,862.0300	2.8620	2,559.5800	2.5596	(10.568)	0	0	0
2022/10/04	R197	03/11/2022			Bond Future	336.0207	336.0207	336.0258	336.0258	0.002	0.0000	0.0000	831
2022/10/04	R197	02/02/2023			Bond Future	333.4550	333.4550	333.5173	333.5173	0.019	0.0000	0.0000	0
2022/10/04	R197	04/05/2023			Bond Future	340.3879	340.3879	340.4874	340.4874	0.029	0.0000	0.0000	0
2022/10/04	R197	03/08/2023			Bond Future	338.3641	338.3641	338.5102	338.5102	0.043	0.0000	0.0000	0
2022/10/04	R197	02/11/2023			Bond Future	345.3943	345.3943	345.6588	345.6588	0.077	0.0000	0.0000	0
2022/10/04	R202	03/11/2022			Bond Future	247.3961	247.3961	247.5001	247.5001	0.042	0.0000	0.0000	6,206
2022/10/04	R202	02/02/2023			Bond Future	247.3343	247.3343	247.4826	247.4826	0.060	0.0000	0.0000	460
2022/10/04	R202	04/05/2023			Bond Future	252.4756	252.4756	252.6537	252.6537	0.071	0.0000	0.0000	0
2022/10/04	R202	03/08/2023			Bond Future	252.9078	252.9078	253.1226	253.1226	0.085	0.0000	0.0000	0
2022/10/04	R202	02/11/2023			Bond Future	258.1625	258.1625	258.4676	258.4676	0.118	0.0000	0.0000	0
2022/10/04	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
2022/10/04	R209	03/11/2022	9.25	Put	Bond Future	13,069.1900	13.0692	12,736.6000	12.7366	(2.545)	0	0	0
2022/10/04	R209	03/11/2022	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/04	R209	03/11/2022	9.50	Put	Bond Future	11,499.6800	11.4997	11,167.0900	11.1671	(2.892)	0	0	0
2022/10/04	R209	03/11/2022	12.00	Call	Bond Future	2,354.9300	2.3549	2,610.1000	2.6101	10.836	0	0	0
2022/10/04	R209	03/11/2022	12.00	Put	Bond Future	336.5500	0.3366	259.1300	0.2591	(23.004)	0	0	6,750
2022/10/04	R209	03/11/2022	11.03	Call	Bond Future	148.5500	0.1486	186.8900	0.1869	25.809	0	0	0
2022/10/04	R209	03/11/2022	11.03	Put	Bond Future	2,939.2500	2.9393	2,645.0000	2.6450	(10.011)	0	0	0
2022/10/04	R209	03/11/2022	10.50	Put	Bond Future	5,649.6500	5.6497	5,319.7300	5.3197	(5.840)	0	0	0
2022/10/04	R209	03/11/2022	10.90	Put	Bond Future	3,553.3200	3.5533	3,243.1000	3.2431	(8.730)	0	0	0
2022/10/04	R209	03/11/2022			Bond Future	11.5804	64.8173	11.5130	65.1499	(0.582)	0.0000	0.0000	18,380
2022/10/04	R209	03/11/2022	10.00	Call	Bond Future	0.1800	0.0002	0.2500	0.0003	38.889	0	0	6,750
2022/10/04	R209	03/11/2022	10.00	Put	Bond Future	8,489.5900	8.4896	8,157.0700	8.1571	(3.917)	0	0	6,000
2022/10/04	R209	03/11/2022	11.50	Call	Bond Future	814.0300	0.8140	954.4000	0.9544	17.244	0	0	1,136
2022/10/04	R209	03/11/2022	11.50	Put	Bond Future	1,211.1400	1.2111	1,018.9200	1.0189	(15.871)	0	0	0
2022/10/04	R209	03/11/2022	11.01	Call	Bond Future	135.4200	0.1354	170.9200	0.1709	26.215	0	0	0
2022/10/04	R209	03/11/2022	11.01	Put	Bond Future	3,030.7300	3.0307	2,733.6400	2.7336	(9.803)	0	0	0
2022/10/04	R209	03/11/2022	11.02	Call	Bond Future	141.8600	0.1419	178.7700	0.1788	26.019	0	0	0
2022/10/04	R209	03/11/2022	11.02	Put	Bond Future	2,984.8400	2.9848	2,689.1600	2.6892	(9.906)	0	0	0
2022/10/04	R209	03/11/2022	10.50	Call	Bond Future	7.6000	0.0076	10.2700	0.0103	35.132	0	0	0
2022/10/04	R209	03/11/2022	10.90	Call	Bond Future	78.5400	0.0785	100.9100	0.1009	28.482	0	0	1,136
2022/10/04	R209	03/11/2022	11.00	Call	Bond Future	129.2000	0.1292	163.3400	0.1633	26.424	0	0	0
2022/10/04	R209	03/11/2022	11.00	Put	Bond Future	3,076.9000	3.0769	2,778.4500	2.7785	(9.700)	0	0	5,000
2022/10/04	R209	02/02/2023	10.79	Call	Bond Future	529.1200	0.5291	594.8900	0.5949	12.430	0	0	0
2022/10/04	R209	02/02/2023	10.80	Put	Bond Future	5,172.3900	5.1724	4,889.0600	4.8891	(5.478)	0	0	0
2022/10/04	R209	02/02/2023	10.78	Call	Bond Future	519.7200	0.5197	584.5600	0.5846	12.476	0	0	0
2022/10/04	R209	02/02/2023			Bond Future	11.7123	66.0250	11.6402	66.3751	(0.616)	0.0000	0.0000	2,066
2022/10/04	R209	02/02/2023	10.79	Put	Bond Future	5,216.3400	5.2163	4,932.0700	4.9321	(5.450)	0	0	0
2022/10/04	R209	02/02/2023	10.80	Call	Bond Future	538.5300	0.5385	605.2400	0.6052	12.387	0	0	0
2022/10/04	R209	02/02/2023	10.78	Put	Bond Future	5,260.3700	5.2604	4,975.1700	4.9752	(5.422)	0	0	0
2022/10/04	R209	04/05/2023	11.09	Call	Bond Future	1,328.8100	1.3288	1,442.8200	1.4428	8.580	0	0	0
2022/10/04	R209	04/05/2023	11.09	Put	Bond Future	4,960.7400	4.9607	4,710.5700	4.7106	(5.043)	0	0	0
2022/10/04	R209	04/05/2023	11.10	Call	Bond Future	1,345.1800	1.3452	1,460.1600	1.4602	8.548	0	0	0
2022/10/04	R209	04/05/2023	11.10	Put	Bond Future	4,925.6800	4.9257	4,676.4800	4.6765	(5.059)	0	0	0
2022/10/04	R209	04/05/2023	10.00	Call	Bond Future	309.2900	0.3093	344.9000	0.3449	11.513	0	0	8,500
2022/10/04	R209	04/05/2023	10.00	Put	Bond Future	9,889.7500	9.8898	9,561.1800	9.5612	(3.322)	0	0	0
2022/10/04	R209	04/05/2023			Bond Future	11.8238	64.2296	11.7476	64.5937	(0.644)	0.0000	0.0000	3,450
2022/10/04	R209	04/05/2023	11.11	Call	Bond Future	1,361.4800	1.3615	1,477.4500	1.4775	8.518	0	0	0
2022/10/04	R209	04/05/2023	11.11	Put	Bond Future	4,890.6200	4.8906	4,642.4100	4.6424	(5.075)	0	0	0
2022/10/04	R209	04/05/2023	12.50	Call	Bond Future	4,787.0500	4.7870	5,032.4700	5.0325	5.127	0	0	0
2022/10/04	R209	04/05/2023	12.50	Put	Bond Future	1,679.6600	1.6797	1,560.9000	1.5609	(7.070)	0	0	8,500
2022/10/04	R209	04/05/2023	11.00	Call	Bond Future	1,187.7000	1.1877	1,293.0200	1.2930	8.868	0	0	0
2022/10/04	R209	04/05/2023	11.00	Put	Bond Future	5,284.9100	5.2849	5,026.0500	5.0261	(4.898)	0	0	11,000
2022/10/04	R209	03/08/2023	11.94	Call	Bond Future	3,237.3500	3.2374	3,435.4500	3.4355	6.119	0	0	0
2022/10/04	R209	03/08/2023	11.95	Put	Bond Future	3,190.2900	3.1903	3,009.1600	3.0092	(5.678)	0	0	0
2022/10/04	R209	03/08/2023	11.93	Call	Bond Future	3,212.6700	3.2127	3,409.8900	3.4099	6.139	0	0	0
2022/10/04	R209	03/08/2023			Bond Future	11.9347	65.5674	11.8539	65.9475	(0.676)	0.0000	0.0000	0
2022/10/04	R209	03/08/2023	11.94	Put	Bond Future	3,212.3600	3.2124	3,030.3600	3.0304	(5.666)	0	0	0
2022/10/04	R209	03/08/2023	11.95	Call	Bond Future	3,262.1100	3.2621	3,461.0800	3.4611	6.099	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
2022/10/04	R209	03/08/2023	11.93	Put	Bond Future	3,234.5700	3.2346	3,051.6900	3.0517	(5.654)	0	0	0
2022/10/04	R209	02/11/2023	11.34	Call	Bond Future	2,050.4100	2.0504	2,203.1200	2.2031	7.448	0	0	0
2022/10/04	R209	02/11/2023	11.34	Put	Bond Future	5,472.3800	5.4724	5,214.9000	5.2149	(4.705)	0	0	0
2022/10/04	R209	02/11/2023	11.33	Call	Bond Future	2,032.8700	2.0329	2,184.6900	2.1847	7.468	0	0	0
2022/10/04	R209	02/11/2023	11.33	Put	Bond Future	5,504.5100	5.5045	5,246.1400	5.2461	(4.694)	0	0	0
2022/10/04	R209	02/11/2023			Bond Future	12.0549	63.7638	11.9664	64.1740	(0.734)	0.0000	0.0000	0
2022/10/04	R209	02/11/2023	11.35	Call	Bond Future	2,068.2900	2.0683	2,221.8900	2.2219	7.426	0	0	0
2022/10/04	R209	02/11/2023	11.35	Put	Bond Future	5,440.6400	5.4406	5,184.0500	5.1840	(4.716)	0	0	0
2022/10/04	R210	03/11/2022			Bond Future	228.2956	228.2956	228.3818	228.3818	0.038	0.0000	0.0000	430
2022/10/04	R210	02/02/2023			Bond Future	232.6055	232.6055	232.7325	232.7325	0.055	0.0000	0.0000	300
2022/10/04	R210	04/05/2023			Bond Future	234.3338	234.3338	234.4887	234.4887	0.066	0.0000	0.0000	0
2022/10/04	R210	03/08/2023			Bond Future	239.2630	239.2630	239.4514	239.4514	0.079	0.0000	0.0000	0
2022/10/04	R210	02/11/2023			Bond Future	241.0143	241.0143	241.2880	241.2880	0.114	0.0000	0.0000	0
2022/10/04	R213	03/11/2022	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	476
2022/10/04	R213	03/11/2022	9.19	Put	Bond Future	9,523.1600	9.5232	9,098.2500	9.0983	(4.462)	0	0	0
2022/10/04	R213	03/11/2022	10.38	Call	Bond Future	2.2000	0.0022	5.0600	0.0051	130.000	0	0	0
2022/10/04	R213	03/11/2022	10.38	Put	Bond Future	3,541.0900	3.5411	3,119.0400	3.1190	(11.919)	0	0	0
2022/10/04	R213	03/11/2022	10.39	Call	Bond Future	2.4100	0.0024	5.5100	0.0055	128.631	0	0	0
2022/10/04	R213	03/11/2022	10.39	Put	Bond Future	3,493.2600	3.4933	3,071.4500	3.0714	(12.075)	0	0	0
2022/10/04	R213	03/11/2022	10.37	Call	Bond Future	2.0200	0.0020	4.6500	0.0047	130.198	0	0	0
2022/10/04	R213	03/11/2022	10.37	Put	Bond Future	3,588.9900	3.5890	3,166.7100	3.1667	(11.766)	0	0	200
2022/10/04	R213	03/11/2022			Bond Future	11.1375	79.2572	11.0442	79.6821	(0.837)	0.0000	0.0000	33,626
2022/10/04	R213	03/11/2022	9.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/10/04	R213	03/11/2022	9.13	Put	Bond Future	9,839.4300	9.8394	9,414.5200	9.4145	(4.318)	0	0	0
2022/10/04	R213	03/11/2022	9.84	Call	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	0
2022/10/04	R213	03/11/2022	9.84	Put	Bond Future	6,187.7400	6.1877	5,762.8500	5.7628	(6.867)	0	0	476
2022/10/04	R213	03/11/2022	10.40	Call	Bond Future	2.6300	0.0026	5.9900	0.0060	127.757	0	0	0
2022/10/04	R213	03/11/2022	10.40	Put	Bond Future	3,445.4700	3.4455	3,023.9200	3.0239	(12.235)	0	0	0
2022/10/04	R213	03/11/2022	9.98	Call	Bond Future	0.0500	0.0001	0.1300	0.0001	160.000	0	0	0
2022/10/04	R213	03/11/2022	9.98	Put	Bond Future	5,490.6300	5.4906	5,065.8000	5.0658	(7.737)	0	0	200
2022/10/04	R213	03/11/2022	10.19	Call	Bond Future	0.3900	0.0004	0.9500	0.0010	143.590	0	0	0
2022/10/04	R213	03/11/2022	10.19	Put	Bond Future	4,458.9900	4.4590	4,034.6400	4.0346	(9.517)	0	0	476
2022/10/04	R213	02/02/2023	10.43	Put	Bond Future	4,519.0700	4.5191	4,168.5000	4.1685	(7.758)	0	0	0
2022/10/04	R213	02/02/2023	12.20	Call	Bond Future	4,573.6500	4.5737	4,920.1900	4.9202	7.577	0	0	0
2022/10/04	R213	02/02/2023	12.20	Put	Bond Future	713.9600	0.7140	613.9300	0.6139	(14.011)	0	0	912
2022/10/04	R213	02/02/2023	10.22	Put	Bond Future	5,357.3100	5.3573	4,983.7700	4.9838	(6.973)	0	0	0
2022/10/04	R213	02/02/2023	10.23	Call	Bond Future	407.7700	0.4078	481.7900	0.4818	18.152	0	0	0
2022/10/04	R213	02/02/2023	10.35	Call	Bond Future	494.1400	0.4941	580.8900	0.5809	17.556	0	0	0
2022/10/04	R213	02/02/2023	10.35	Put	Bond Future	4,831.5000	4.8315	4,471.6800	4.4717	(7.447)	0	0	476
2022/10/04	R213	02/02/2023	10.01	Call	Bond Future	282.1600	0.2822	336.4200	0.3364	19.230	0	0	0
2022/10/04	R213	02/02/2023			Bond Future	11.2978	80.7339	11.1971	81.1805	(0.891)	0.0000	0.0000	0
2022/10/04	R213	02/02/2023	10.43	Call	Bond Future	559.5900	0.5596	655.5900	0.6556	17.155	0	0	912
2022/10/04	R213	02/02/2023	10.22	Call	Bond Future	401.1500	0.4012	474.1800	0.4742	18.205	0	0	0
2022/10/04	R213	02/02/2023	10.23	Put	Bond Future	5,316.1200	5.3161	4,943.5700	4.9436	(7.008)	0	0	0
2022/10/04	R213	02/02/2023	9.16	Call	Bond Future	50.7700	0.0508	62.8600	0.0629	23.813	0	0	476
2022/10/04	R213	02/02/2023	9.16	Put	Bond Future	10,280.2800	10.2803	9,845.8000	9.8458	(4.226)	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
2022/10/04	R213	02/02/2023	10.01	Put	Bond Future	6,250.5100		6.2505	5,858.2000	5.8582	(6.276)	0	0	476
2022/10/04	R213	02/02/2023	10.21	Call	Bond Future	394.7500		0.3948	466.7900	0.4668	18.250	0	0	0
2022/10/04	R213	02/02/2023	10.21	Put	Bond Future	5,398.7600		5.3988	5,024.2300	5.0242	(6.937)	0	0	0
2022/10/04	R213	04/05/2023	10.75	Call	Bond Future	1,265.2200		1.2652	1,419.1300	1.4191	12.165	0	0	0
2022/10/04	R213	04/05/2023	10.75	Put	Bond Future	4,249.7100		4.2497	3,939.4600	3.9395	(7.300)	0	0	0
2022/10/04	R213	04/05/2023			Bond Future	11.4253		78.8400	11.3181	79.3042	(0.938)	0.0000	0.0000	0
2022/10/04	R213	04/05/2023	10.74	Call	Bond Future	1,252.4800		1.2525	1,405.2100	1.4052	12.194	0	0	0
2022/10/04	R213	04/05/2023	10.74	Put	Bond Future	4,282.2600		4.2823	3,970.8300	3.9708	(7.273)	0	0	0
2022/10/04	R213	04/05/2023	10.73	Call	Bond Future	1,239.6200		1.2396	1,391.1700	1.3912	12.226	0	0	0
2022/10/04	R213	04/05/2023	10.73	Put	Bond Future	4,314.7100		4.3147	4,002.1000	4.0021	(7.245)	0	0	0
2022/10/04	R213	03/08/2023	11.62	Put	Bond Future	2,740.8000		2.7408	2,516.2500	2.5163	(8.193)	0	0	0
2022/10/04	R213	03/08/2023	11.63	Call	Bond Future	3,030.3800		3.0304	3,291.0100	3.2910	8.601	0	0	0
2022/10/04	R213	03/08/2023			Bond Future	11.5565		80.4817	11.4419	80.9657	(0.992)	0.0000	0.0000	0
2022/10/04	R213	03/08/2023	11.62	Call	Bond Future	3,007.2000		3.0072	3,266.7200	3.2667	8.630	0	0	0
2022/10/04	R213	03/08/2023	11.63	Put	Bond Future	2,722.1200		2.7221	2,498.6800	2.4987	(8.208)	0	0	0
2022/10/04	R213	03/08/2023	11.61	Call	Bond Future	2,984.0900		2.9841	3,242.5000	3.2425	8.660	0	0	0
2022/10/04	R213	03/08/2023	11.61	Put	Bond Future	2,759.5900		2.7596	2,533.9300	2.5339	(8.177)	0	0	0
2022/10/04	R213	02/11/2023	11.13	Call	Bond Future	1,970.0600		1.9701	2,178.3600	2.1784	10.573	0	0	0
2022/10/04	R213	02/11/2023	11.13	Put	Bond Future	4,380.1500		4.3801	4,067.4000	4.0674	(7.140)	0	0	0
2022/10/04	R213	02/11/2023			Bond Future	11.7072		78.5828	11.5805	79.1038	(1.082)	0.0000	0.0000	0
2022/10/04	R213	02/11/2023	11.12	Call	Bond Future	1,953.3200		1.9533	2,160.4600	2.1605	10.605	0	0	0
2022/10/04	R213	02/11/2023	11.12	Put	Bond Future	4,406.0000		4.4060	4,092.0900	4.0921	(7.125)	0	0	0
2022/10/04	R213	02/11/2023	11.11	Call	Bond Future	1,936.6500		1.9366	2,142.6500	2.1426	10.637	0	0	0
2022/10/04	R213	02/11/2023	11.11	Put	Bond Future	4,431.9500		4.4319	4,116.9000	4.1169	(7.109)	0	0	0
2022/10/04	R214	03/11/2022	11.34	Call	Bond Future	332.1800		0.3322	407.1500	0.4072	22.569	0	0	0
2022/10/04	R214	03/11/2022	11.36	Put	Bond Future	2,127.9100		2.1279	1,861.4300	1.8614	(12.523)	0	0	0
2022/10/04	R214	03/11/2022			Bond Future	11.6981		62.3246	11.6308	62.6705	(0.575)	0.0000	0.0000	24,788
2022/10/04	R214	03/11/2022	11.34	Put	Bond Future	2,209.0500		2.2091	1,938.0400	1.9380	(12.268)	0	0	0
2022/10/04	R214	03/11/2022	11.35	Call	Bond Future	345.0300		0.3450	422.2500	0.4223	22.381	0	0	0
2022/10/04	R214	03/11/2022	11.35	Put	Bond Future	2,168.2700		2.1683	1,899.5100	1.8995	(12.395)	0	0	0
2022/10/04	R214	03/11/2022	11.36	Call	Bond Future	358.2400		0.3582	437.7400	0.4377	22.192	0	0	0
2022/10/04	R214	02/02/2023	11.10	Call	Bond Future	783.0600		0.7831	872.5300	0.8725	11.426	0	0	1,600
2022/10/04	R214	02/02/2023	11.07	Call	Bond Future	741.2400		0.7412	827.1700	0.8272	11.593	0	0	0
2022/10/04	R214	02/02/2023	11.07	Put	Bond Future	4,735.5900		4.7356	4,458.3500	4.4583	(5.854)	0	0	0
2022/10/04	R214	02/02/2023	11.08	Call	Bond Future	754.9400		0.7549	842.0300	0.8420	11.536	0	0	0
2022/10/04	R214	02/02/2023	11.08	Put	Bond Future	4,693.7700		4.6938	4,417.6900	4.4177	(5.882)	0	0	0
2022/10/04	R214	02/02/2023			Bond Future	11.8254		63.4858	11.7535	63.8490	(0.608)	0.0000	0.0000	64,507
2022/10/04	R214	02/02/2023	11.10	Put	Bond Future	4,611.0500		4.6111	4,337.3500	4.3374	(5.936)	0	0	0
2022/10/04	R214	02/02/2023	11.80	Call	Bond Future	2,205.5700		2.2056	2,385.6600	2.3857	8.165	0	0	1,600
2022/10/04	R214	02/02/2023	11.80	Put	Bond Future	2,333.4800		2.3335	2,150.4000	2.1504	(7.846)	0	0	0
2022/10/04	R214	02/02/2023	11.09	Call	Bond Future	768.9100		0.7689	857.2000	0.8572	11.482	0	0	0
2022/10/04	R214	02/02/2023	11.09	Put	Bond Future	4,652.2800		4.6523	4,377.4000	4.3774	(5.909)	0	0	0
2022/10/04	R214	04/05/2023	11.37	Call	Bond Future	1,678.8100		1.6788	1,814.8800	1.8149	8.105	0	0	0
2022/10/04	R214	04/05/2023	11.37	Put	Bond Future	4,546.9200		4.5469	4,305.7300	4.3057	(5.304)	0	0	0
2022/10/04	R214	04/05/2023	11.36	Call	Bond Future	1,659.5800		1.6596	1,794.5900	1.7946	8.135	0	0	0
2022/10/04	R214	04/05/2023	11.36	Put	Bond Future	4,581.0800		4.5811	4,338.8300	4.3388	(5.288)	0	0	0
2022/10/04	R214	04/05/2023			Bond Future	11.9273		61.4913	11.8517	61.8686	(0.634)	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
2022/10/04	R214	04/05/2023	11.38	Call	Bond Future	1,697.9900	1.6980	1,835.1100	1.8351	8.075	0	0	0
2022/10/04	R214	04/05/2023	11.38	Put	Bond Future	4,512.7800	4.5128	4,272.6400	4.2726	(5.321)	0	0	0
2022/10/04	R214	03/08/2023	12.15	Call	Bond Future	3,711.1700	3.7112	3,927.0000	3.9270	5.816	0	0	0
2022/10/04	R214	03/08/2023	12.15	Put	Bond Future	3,129.1800	3.1292	2,951.9100	2.9519	(5.665)	0	0	0
2022/10/04	R214	03/08/2023	12.14	Call	Bond Future	3,684.1700	3.6842	3,899.1300	3.8991	5.835	0	0	0
2022/10/04	R214	03/08/2023	12.14	Put	Bond Future	3,150.4100	3.1504	2,972.2700	2.9723	(5.655)	0	0	0
2022/10/04	R214	03/08/2023			Bond Future	12.0302	62.7720	11.9502	63.1651	(0.664)	0.0000	0.0000	0
2022/10/04	R214	03/08/2023	12.16	Call	Bond Future	3,738.2300	3.7382	3,954.9400	3.9549	5.797	0	0	0
2022/10/04	R214	03/08/2023	12.16	Put	Bond Future	3,108.0800	3.1081	2,931.6900	2.9317	(5.675)	0	0	0
2022/10/04	R214	02/11/2023	11.46	Call	Bond Future	2,182.5800	2.1826	2,342.8800	2.3429	7.345	0	0	0
2022/10/04	R214	02/11/2023	11.46	Put	Bond Future	5,625.6700	5.6257	5,363.7600	5.3638	(4.656)	0	0	0
2022/10/04	R214	02/11/2023	11.45	Put	Bond Future	5,661.4200	5.6614	5,398.6100	5.3986	(4.642)	0	0	0
2022/10/04	R214	02/11/2023			Bond Future	12.1434	60.7628	12.0563	61.1851	(0.717)	0.0000	0.0000	0
2022/10/04	R214	02/11/2023	11.47	Call	Bond Future	2,199.3300	2.1993	2,360.5100	2.3605	7.329	0	0	0
2022/10/04	R214	02/11/2023	11.47	Put	Bond Future	5,589.8300	5.5898	5,328.8000	5.3288	(4.670)	0	0	0
2022/10/04	R214	02/11/2023	11.45	Call	Bond Future	2,165.6800	2.1657	2,325.0800	2.3251	7.360	0	0	0
2022/10/04	R248	03/11/2022	10.60	Call	Bond Future	7.6200	0.0076	10.6800	0.0107	40.157	0	0	874
2022/10/04	R248	03/11/2022	10.60	Put	Bond Future	7,638.8300	7.6388	7,178.4100	7.1784	(6.027)	0	0	0
2022/10/04	R248	03/11/2022	10.70	Call	Bond Future	14.7900	0.0148	20.4700	0.0205	38.404	0	0	0
2022/10/04	R248	03/11/2022	10.70	Put	Bond Future	6,899.0900	6.8991	6,441.2900	6.4413	(6.636)	0	0	0
2022/10/04	R248	03/11/2022	11.32	Call	Bond Future	376.1700	0.3762	471.3400	0.4713	25.300	0	0	0
2022/10/04	R248	03/11/2022	11.20	Call	Bond Future	226.5400	0.2265	290.0900	0.2901	28.052	0	0	0
2022/10/04	R248	03/11/2022	11.20	Put	Bond Future	3,543.1100	3.5431	3,143.1800	3.1432	(11.288)	0	0	0
2022/10/04	R248	03/11/2022	11.30	Put	Bond Future	2,982.2100	2.9822	2,608.1400	2.6081	(12.543)	0	0	0
2022/10/04	R248	03/11/2022	11.31	Put	Bond Future	2,928.8400	2.9288	2,557.6200	2.5576	(12.675)	0	0	0
2022/10/04	R248	03/11/2022			Bond Future	11.7013	77.8353	11.6289	78.2988	(0.618)	0.0000	0.0000	248,049
2022/10/04	R248	03/11/2022	10.00	Call	Bond Future	0.0500	0.0001	0.0700	0.0001	40.000	0	0	0
2022/10/04	R248	03/11/2022	10.00	Put	Bond Future	12,365.0700	12.3651	11,901.6100	11.9016	(3.748)	0	0	0
2022/10/04	R248	03/11/2022	11.32	Put	Bond Future	2,875.9800	2.8760	2,507.6700	2.5077	(12.806)	0	0	0
2022/10/04	R248	03/11/2022	11.90	Call	Bond Future	2,026.3900	2.0264	2,323.5500	2.3235	14.665	0	0	0
2022/10/04	R248	03/11/2022	11.90	Put	Bond Future	778.2200	0.7782	611.9000	0.6119	(21.372)	0	0	0
2022/10/04	R248	03/11/2022	11.30	Call	Bond Future	347.3000	0.3473	436.7100	0.4367	25.744	0	0	874
2022/10/04	R248	03/11/2022	11.31	Call	Bond Future	361.5300	0.3615	453.7900	0.4538	25.519	0	0	0
2022/10/04	R248	02/02/2023	11.08	Call	Bond Future	933.1300	0.9331	1,050.1800	1.0502	12.544	0	0	0
2022/10/04	R248	02/02/2023	11.08	Put	Bond Future	5,847.1400	5.8471	5,478.5500	5.4786	(6.304)	0	0	0
2022/10/04	R248	02/02/2023	11.10	Put	Bond Future	5,742.7400	5.7427	5,377.3700	5.3774	(6.362)	0	0	0
2022/10/04	R248	02/02/2023	11.70	Call	Bond Future	2,426.9100	2.4269	2,652.0000	2.6520	9.275	0	0	2,542
2022/10/04	R248	02/02/2023	11.70	Put	Bond Future	3,204.9600	3.2050	2,944.4100	2.9444	(8.130)	0	0	0
2022/10/04	R248	02/02/2023	11.00	Call	Bond Future	801.2200	0.8012	905.7300	0.9057	13.044	0	0	2,542
2022/10/04	R248	02/02/2023	11.00	Put	Bond Future	6,277.4400	6.2774	5,896.3100	5.8963	(6.071)	0	0	0
2022/10/04	R248	02/02/2023			Bond Future	11.8233	79.3224	11.7461	79.8081	(0.653)	0.0000	0.0000	0
2022/10/04	R248	02/02/2023	11.10	Call	Bond Future	968.2300	0.9682	1,088.5000	1.0885	12.422	0	0	0
2022/10/04	R248	02/02/2023	11.06	Call	Bond Future	898.8700	0.8989	1,012.7300	1.0127	12.667	0	0	0
2022/10/04	R248	02/02/2023	11.06	Put	Bond Future	5,952.8000	5.9528	5,581.0200	5.5810	(6.245)	0	0	0
2022/10/04	R248	02/02/2023	11.07	Call	Bond Future	915.8300	0.9158	1,031.2700	1.0313	12.605	0	0	0
2022/10/04	R248	02/02/2023	11.07	Put	Bond Future	5,899.7400	5.8997	5,529.5400	5.5295	(6.275)	0	0	0
2022/10/04	R248	02/02/2023	10.40	Call	Bond Future	238.0400	0.2380	276.4200	0.2764	16.123	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
2022/10/04	R248	02/02/2023	10.40	Put	Bond Future	10,156.7700	10.1568	9,709.5100	9.7095	(4.404)	0	0	0
2022/10/04	R248	04/05/2023	11.35	Call	Bond Future	2,028.6900	2.0287	2,208.0500	2.2081	8.841	0	0	0
2022/10/04	R248	04/05/2023	11.35	Put	Bond Future	5,745.6600	5.7457	5,421.1800	5.4212	(5.647)	0	0	0
2022/10/04	R248	04/05/2023			Bond Future	11.9285	76.4923	11.8471	76.9961	(0.682)	0.0000	0.0000	0
2022/10/04	R248	04/05/2023	11.33	Call	Bond Future	1,981.6600	1.9817	2,158.1700	2.1582	8.907	0	0	0
2022/10/04	R248	04/05/2023	11.33	Put	Bond Future	5,832.9000	5.8329	5,505.5700	5.5056	(5.612)	0	0	0
2022/10/04	R248	04/05/2023	11.34	Call	Bond Future	2,004.9900	2.0050	2,182.9100	2.1829	8.874	0	0	0
2022/10/04	R248	04/05/2023	11.34	Put	Bond Future	5,789.0500	5.7890	5,463.1300	5.4631	(5.630)	0	0	0
2022/10/04	R248	03/08/2023	12.11	Call	Bond Future	4,441.4000	4.4414	4,724.4700	4.7245	6.373	0	0	0
2022/10/04	R248	03/08/2023	12.11	Put	Bond Future	4,006.9800	4.0070	3,765.7700	3.7658	(6.020)	0	0	0
2022/10/04	R248	03/08/2023			Bond Future	12.0379	78.0479	11.9518	78.5722	(0.715)	0.0000	0.0000	0
2022/10/04	R248	03/08/2023	12.09	Call	Bond Future	4,376.1600	4.3762	4,656.8700	4.6569	6.415	0	0	0
2022/10/04	R248	03/08/2023	12.09	Put	Bond Future	4,061.7700	4.0618	3,818.2000	3.8182	(5.997)	0	0	0
2022/10/04	R248	03/08/2023	12.10	Call	Bond Future	4,408.7400	4.4087	4,690.6300	4.6906	6.394	0	0	0
2022/10/04	R248	03/08/2023	12.10	Put	Bond Future	4,034.2900	4.0343	3,791.9000	3.7919	(6.008)	0	0	0
2022/10/04	R248	02/11/2023	11.47	Call	Bond Future	2,707.0100	2.7070	2,921.1300	2.9211	7.910	0	0	0
2022/10/04	R248	02/11/2023	11.48	Call	Bond Future	2,728.2600	2.7283	2,943.5900	2.9436	7.893	0	0	0
2022/10/04	R248	02/11/2023	11.49	Put	Bond Future	6,864.4600	6.8645	6,519.7900	6.5198	(5.021)	0	0	0
2022/10/04	R248	02/11/2023			Bond Future	12.1484	75.2300	12.0548	75.7912	(0.770)	0.0000	0.0000	0
2022/10/04	R248	02/11/2023	11.47	Put	Bond Future	6,953.4400	6.9534	6,606.3700	6.6064	(4.991)	0	0	0
2022/10/04	R248	02/11/2023	11.48	Put	Bond Future	6,909.0000	6.9090	6,563.1400	6.5631	(5.006)	0	0	0
2022/10/04	R248	02/11/2023	11.49	Call	Bond Future	2,749.3200	2.7493	2,965.8400	2.9658	7.875	0	0	0

Total

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