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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/10/2022 TO 05/10/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/05	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/05	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/05	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/05	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/05	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/05	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/05	2025 03/11/2022			Bond Future	166.2911	166.2911	165.6357	165.6357	(0.394)	0.0000	0.0000	7,182
2022/10/05	2025 02/02/2023			Bond Future	167.7493	167.7493	167.0736	167.0736	(0.403)	0.0000	0.0000	232
2022/10/05	2025 04/05/2023			Bond Future	171.2544	171.2544	170.5600	170.5600	(0.405)	0.0000	0.0000	0
2022/10/05	2025 03/08/2023			Bond Future	173.1095	173.1095	172.4006	172.4006	(0.410)	0.0000	0.0000	0
2022/10/05	2025 02/11/2023			Bond Future	176.7648	176.7648	176.0406	176.0406	(0.410)	0.0000	0.0000	0
2022/10/05	2029 03/11/2022			Bond Future	120.1680	120.1680	119.3852	119.3852	(0.651)	0.0000	0.0000	1,099
2022/10/05	2029 02/02/2023			Bond Future	122.4573	122.4573	121.6536	121.6536	(0.656)	0.0000	0.0000	728

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2022/10/05	2029	04/05/2023			Bond Future	123.7115	123.7115	122.8883	122.8883	(0.665)	0.0000	0.0000	0
2022/10/05	2029	03/08/2023			Bond Future	126.3295	126.3295	125.4878	125.4878	(0.666)	0.0000	0.0000	0
2022/10/05	2029	02/11/2023			Bond Future	127.6454	127.6454	126.7873	126.7873	(0.672)	0.0000	0.0000	0
2022/10/05	2030	03/11/2022	9.70	Call	Bond Future	0.1300	0.0001	0.0300	0.0000	(76.923)	0	0	500
2022/10/05	2030	03/11/2022	9.70	Put	Bond Future	4,687.2000	4.6872	5,116.9900	5.1170	9.169	0	0	0
2022/10/05	2030	03/11/2022	10.10	Call	Bond Future	12.6400	0.0126	26.6600	0.0267	110.918	0	0	0
2022/10/05	2030	03/11/2022	10.10	Put	Bond Future	2,794.6100	2.7946	3,238.5200	3.2385	15.885	0	0	0
2022/10/05	2030	03/11/2022	10.20	Put	Bond Future	2,356.4300	2.3564	2,810.6900	2.8107	19.277	0	0	0
2022/10/05	2030	03/11/2022			Bond Future	10.7040	88.7750	10.7995	88.3452	0.892	0.0000	0.0000	63,576
2022/10/05	2030	03/11/2022	10.08	Call	Bond Future	9.4400	0.0094	21.5100	0.0215	127.860	0	0	0
2022/10/05	2030	03/11/2022	10.08	Put	Bond Future	2,885.4600	2.8855	3,327.4200	3.3274	15.317	0	0	0
2022/10/05	2030	03/11/2022	10.09	Call	Bond Future	10.9500	0.0109	23.9700	0.0240	118.904	0	0	0
2022/10/05	2030	03/11/2022	10.09	Put	Bond Future	2,839.9300	2.8399	3,282.8400	3.2828	15.596	0	0	0
2022/10/05	2030	03/11/2022	10.20	Call	Bond Future	42.8400	0.0428	67.2100	0.0672	56.886	0	0	500
2022/10/05	2030	03/11/2022	11.57	Call	Bond Future	3,890.1900	3.8902	3,551.8900	3.5519	(8.696)	0	0	0
2022/10/05	2030	03/11/2022	11.57	Put	Bond Future	90.5500	0.0905	182.1400	0.1821	101.149	0	0	500
2022/10/05	2030	02/02/2023	11.16	Put	Bond Future	1,315.1000	1.3151	1,761.1600	1.7612	33.918	0	0	388
2022/10/05	2030	02/02/2023	11.35	Call	Bond Future	3,192.0700	3.1921	3,163.9200	3.1639	(0.882)	0	0	5,000
2022/10/05	2030	02/02/2023	11.35	Put	Bond Future	1,045.7500	1.0458	1,460.0400	1.4600	39.617	0	0	0
2022/10/05	2030	02/02/2023	9.99	Call	Bond Future	578.5100	0.5785	601.9200	0.6019	4.047	0	0	0
2022/10/05	2030	02/02/2023	10.00	Call	Bond Future	586.9500	0.5870	611.3400	0.6113	4.155	0	0	0
2022/10/05	2030	02/02/2023	10.01	Put	Bond Future	4,381.9600	4.3820	4,849.8000	4.8498	10.677	0	0	0
2022/10/05	2030	02/02/2023	9.80	Call	Bond Future	436.6900	0.4367	443.1800	0.4432	1.486	0	0	0
2022/10/05	2030	02/02/2023	9.94	Put	Bond Future	4,648.6200	4.6486	5,109.7300	5.1097	9.919	0	0	102
2022/10/05	2030	02/02/2023	9.20	Call	Bond Future	164.5000	0.1645	176.7700	0.1768	7.459	0	0	0
2022/10/05	2030	02/02/2023	9.20	Put	Bond Future	7,795.1200	7.7951	8,249.8300	8.2498	5.833	0	0	0
2022/10/05	2030	02/02/2023	9.66	Call	Bond Future	352.3200	0.3523	357.2400	0.3572	1.396	0	0	0
2022/10/05	2030	02/02/2023	9.66	Put	Bond Future	5,775.0300	5.7750	6,222.3900	6.2224	7.746	0	0	102
2022/10/05	2030	02/02/2023	8.81	Put	Bond Future	9,626.9500	9.6270	10,091.1700	10.0912	4.822	0	0	0
2022/10/05	2030	02/02/2023	9.04	Call	Bond Future	118.5000	0.1185	136.6800	0.1367	15.342	0	0	0
2022/10/05	2030	02/02/2023	9.04	Put	Bond Future	8,532.7500	8.5327	8,993.3700	8.9934	5.398	0	0	0
2022/10/05	2030	02/02/2023	9.08	Put	Bond Future	8,346.4000	8.3464	8,805.8700	8.8059	5.505	0	0	0
2022/10/05	2030	02/02/2023			Bond Future	10.8517	86.4388	10.9532	85.9964	0.935	0.0000	0.0000	5,200
2022/10/05	2030	02/02/2023	11.55	Call	Bond Future	3,806.9300	3.8069	3,739.4000	3.7394	(1.774)	0	0	5,000
2022/10/05	2030	02/02/2023	11.55	Put	Bond Future	818.2100	0.8182	1,193.1200	1.1931	45.821	0	0	0
2022/10/05	2030	02/02/2023	11.12	Call	Bond Future	2,543.3500	2.5434	2,552.8600	2.5529	0.374	0	0	0
2022/10/05	2030	02/02/2023	11.12	Put	Bond Future	1,379.2600	1.3793	1,831.2100	1.8312	32.768	0	0	0
2022/10/05	2030	02/02/2023	11.16	Call	Bond Future	2,651.0600	2.6511	2,654.6800	2.6547	0.137	0	0	0
2022/10/05	2030	02/02/2023	9.99	Put	Bond Future	4,457.4900	4.4575	4,923.3400	4.9233	10.451	0	0	0
2022/10/05	2030	02/02/2023	10.00	Put	Bond Future	4,419.6700	4.4197	4,886.5000	4.8865	10.563	0	0	0
2022/10/05	2030	02/02/2023	10.01	Call	Bond Future	595.4800	0.5955	620.8800	0.6209	4.265	0	0	0
2022/10/05	2030	02/02/2023	9.80	Put	Bond Future	5,200.4400	5.2004	5,649.3700	5.6494	8.633	0	0	0
2022/10/05	2030	02/02/2023	9.83	Call	Bond Future	456.8700	0.4569	465.7900	0.4658	1.952	0	0	388
2022/10/05	2030	02/02/2023	9.83	Put	Bond Future	5,080.1900	5.0802	5,531.5500	5.5315	8.885	0	0	0
2022/10/05	2030	02/02/2023	9.94	Call	Bond Future	537.8600	0.5379	556.5300	0.5565	3.471	0	0	0
2022/10/05	2030	02/02/2023	9.79	Call	Bond Future	430.1300	0.4301	435.7900	0.4358	1.316	0	0	0
2022/10/05	2030	02/02/2023	9.79	Put	Bond Future	5,240.7500	5.2408	5,688.8500	5.6888	8.550	0	0	0

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2022/10/05	2030	02/02/2023	8.81	Call	Bond Future	71.7800	0.0718	93.5600	0.0936	30.343	0	0	102
2022/10/05	2030	02/02/2023	9.08	Call	Bond Future	128.8300	0.1288	145.8600	0.1459	13.219	0	0	388
2022/10/05	2030	04/05/2023	11.34	Call	Bond Future	3,345.3800	3.3454	3,378.9800	3.3790	1.004	0	0	0
2022/10/05	2030	04/05/2023	11.34	Put	Bond Future	1,823.5200	1.8235	2,311.1700	2.3112	26.742	0	0	150
2022/10/05	2030	04/05/2023	10.42	Call	Bond Future	1,409.9400	1.4099	1,509.4200	1.5094	7.056	0	0	479
2022/10/05	2030	04/05/2023	10.42	Put	Bond Future	3,822.4100	3.8224	4,375.9400	4.3759	14.481	0	0	0
2022/10/05	2030	04/05/2023	10.52	Call	Bond Future	1,569.6800	1.5697	1,664.3000	1.6643	6.028	0	0	0
2022/10/05	2030	04/05/2023	10.52	Put	Bond Future	3,543.4500	3.5435	4,092.1200	4.0921	15.484	0	0	0
2022/10/05	2030	04/05/2023	10.53	Call	Bond Future	1,586.2500	1.5863	1,681.0000	1.6810	5.973	0	0	0
2022/10/05	2030	04/05/2023	10.53	Put	Bond Future	3,516.3000	3.5163	4,065.1000	4.0651	15.607	0	0	0
2022/10/05	2030	04/05/2023	9.67	Call	Bond Future	623.3900	0.6234	694.5400	0.6945	11.413	0	0	479
2022/10/05	2030	04/05/2023	9.67	Put	Bond Future	6,415.4100	6.4154	6,940.6100	6.9406	8.187	0	0	0
2022/10/05	2030	04/05/2023	9.78	Call	Bond Future	705.4700	0.7055	777.0300	0.7770	10.144	0	0	388
2022/10/05	2030	04/05/2023	9.78	Put	Bond Future	5,991.7900	5.9918	6,517.4000	6.5174	8.772	0	0	0
2022/10/05	2030	04/05/2023	10.00	Call	Bond Future	896.8700	0.8969	966.6900	0.9667	7.785	0	0	1,080
2022/10/05	2030	04/05/2023	10.00	Put	Bond Future	5,182.2300	5.1822	5,706.1000	5.7061	10.109	0	0	0
2022/10/05	2030	04/05/2023	9.03	Call	Bond Future	277.2600	0.2773	347.1200	0.3471	25.197	0	0	388
2022/10/05	2030	04/05/2023	9.03	Put	Bond Future	9,082.2700	9.0823	9,606.1800	9.6062	5.768	0	0	0
2022/10/05	2030	04/05/2023	9.58	Put	Bond Future	6,770.6200	6.7706	7,294.9800	7.2950	7.745	0	0	0
2022/10/05	2030	04/05/2023			Bond Future	10.9778	88.2279	11.0850	87.7739	0.977	0.0000	0.0000	0
2022/10/05	2030	04/05/2023	12.57	Call	Bond Future	7,091.6900	7.0917	6,931.8900	6.9319	(2.253)	0	0	0
2022/10/05	2030	04/05/2023	12.57	Put	Bond Future	649.7000	0.6497	943.9500	0.9439	45.290	0	0	350
2022/10/05	2030	04/05/2023	11.62	Call	Bond Future	4,117.5200	4.1175	4,110.8100	4.1108	(0.163)	0	0	0
2022/10/05	2030	04/05/2023	11.62	Put	Bond Future	1,442.3900	1.4424	1,889.7300	1.8897	31.014	0	0	388
2022/10/05	2030	04/05/2023	12.04	Call	Bond Future	5,381.9200	5.3819	5,306.7800	5.3068	(1.396)	0	0	0
2022/10/05	2030	04/05/2023	12.04	Put	Bond Future	1,014.0700	1.0141	1,392.9800	1.3930	37.365	0	0	1,080
2022/10/05	2030	04/05/2023	12.50	Call	Bond Future	6,860.8300	6.8608	6,711.6800	6.7117	(2.174)	0	0	0
2022/10/05	2030	04/05/2023	12.50	Put	Bond Future	688.9000	0.6889	993.8000	0.9938	44.259	0	0	479
2022/10/05	2030	04/05/2023	10.54	Call	Bond Future	1,602.9400	1.6029	1,697.8100	1.6978	5.918	0	0	0
2022/10/05	2030	04/05/2023	10.54	Put	Bond Future	3,489.3000	3.4893	4,038.2200	4.0382	15.732	0	0	0
2022/10/05	2030	04/05/2023	10.65	Call	Bond Future	1,793.7000	1.7937	1,887.8700	1.8879	5.250	0	0	350
2022/10/05	2030	04/05/2023	10.65	Put	Bond Future	3,201.2600	3.2013	3,749.4800	3.7495	17.125	0	0	0
2022/10/05	2030	04/05/2023	9.58	Call	Bond Future	562.2200	0.5622	632.5300	0.6325	12.506	0	0	150
2022/10/05	2030	03/08/2023	12.89	Call	Bond Future	7,734.8700	7.7349	7,544.6800	7.5447	(2.459)	0	0	0
2022/10/05	2030	03/08/2023	12.89	Put	Bond Future	787.3600	0.7874	1,061.6100	1.0616	34.832	0	0	350
2022/10/05	2030	03/08/2023	11.34	Call	Bond Future	3,265.2500	3.2652	3,268.1200	3.2681	0.088	0	0	0
2022/10/05	2030	03/08/2023	11.34	Put	Bond Future	2,326.9500	2.3269	2,794.2600	2.7943	20.083	0	0	0
2022/10/05	2030	03/08/2023	11.35	Call	Bond Future	3,289.5800	3.2896	3,291.5300	3.2915	0.059	0	0	0
2022/10/05	2030	03/08/2023	11.36	Put	Bond Future	2,294.2300	2.2942	2,759.9900	2.7600	20.301	0	0	0
2022/10/05	2030	03/08/2023	10.40	Call	Bond Future	1,470.2800	1.4703	1,480.1200	1.4801	0.669	0	0	1,012
2022/10/05	2030	03/08/2023	10.65	Call	Bond Future	1,847.5800	1.8476	1,869.0400	1.8690	1.162	0	0	350
2022/10/05	2030	03/08/2023	10.65	Put	Bond Future	3,770.3500	3.7704	4,256.2500	4.2563	12.887	0	0	0
2022/10/05	2030	03/08/2023			Bond Future	11.1105	86.0690	11.2237	85.6046	1.019	0.0000	0.0000	0
2022/10/05	2030	03/08/2023	12.59	Call	Bond Future	6,795.5100	6.7955	6,643.6400	6.6436	(2.235)	0	0	0
2022/10/05	2030	03/08/2023	12.59	Put	Bond Future	967.8800	0.9679	1,280.4500	1.2804	32.294	0	0	1,012
2022/10/05	2030	03/08/2023	11.35	Put	Bond Future	2,310.6900	2.3107	2,777.0800	2.7771	20.184	0	0	0
2022/10/05	2030	03/08/2023	11.36	Call	Bond Future	3,313.6900	3.3137	3,315.0100	3.3150	0.040	0	0	0
2022/10/05	2030	03/08/2023	10.40	Put	Bond Future	4,459.5700	4.4596	4,933.8500	4.9338	10.635	0	0	0

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2022/10/05	2030	02/11/2023	10.81	Call	Bond Future	2,121.9200	2.1219	1,785.9500	1.7859	(15.833)	0	0	0
2022/10/05	2030	02/11/2023	10.81	Put	Bond Future	3,874.0100	3.8740	4,012.3400	4.0123	3.571	0	0	0
2022/10/05	2030	02/11/2023	10.80	Call	Bond Future	2,104.5900	2.1046	1,769.2200	1.7692	(15.935)	0	0	0
2022/10/05	2030	02/11/2023	10.80	Put	Bond Future	3,897.6200	3.8976	4,036.5500	4.0365	3.564	0	0	0
2022/10/05	2030	02/11/2023			Bond Future	11.2435	87.8686	11.3628	87.3943	1.061	0.0000	0.0000	0
2022/10/05	2030	02/11/2023	10.82	Call	Bond Future	2,139.6800	2.1397	1,803.1200	1.8031	(15.729)	0	0	0
2022/10/05	2030	02/11/2023	10.82	Put	Bond Future	3,850.8500	3.8508	3,988.5900	3.9886	3.577	0	0	0
2022/10/05	2032	03/11/2022	9.31	Put	Bond Future	10,195.3300	10.1953	10,677.6200	10.6776	4.730	0	0	0
2022/10/05	2032	03/11/2022	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	454
2022/10/05	2032	03/11/2022	9.36	Put	Bond Future	9,900.6600	9.9007	10,382.9500	10.3830	4.871	0	0	0
2022/10/05	2032	03/11/2022	9.46	Put	Bond Future	9,314.9800	9.3150	9,797.2800	9.7973	5.178	0	0	0
2022/10/05	2032	03/11/2022	10.56	Put	Bond Future	3,215.9700	3.2160	3,722.6700	3.7227	15.756	0	0	180
2022/10/05	2032	03/11/2022	9.92	Call	Bond Future	0.1800	0.0002	0.3000	0.0003	66.667	0	0	750
2022/10/05	2032	03/11/2022	9.92	Put	Bond Future	6,682.4600	6.6825	7,164.8700	7.1649	7.219	0	0	0
2022/10/05	2032	03/11/2022	10.11	Put	Bond Future	5,624.6200	5.6246	6,107.0900	6.1071	8.578	0	0	454
2022/10/05	2032	03/11/2022	10.16	Call	Bond Future	1.4800	0.0015	1.6200	0.0016	9.459	0	0	0
2022/10/05	2032	03/11/2022	10.16	Put	Bond Future	5,349.2900	5.3493	5,831.7200	5.8317	9.019	0	0	180
2022/10/05	2032	03/11/2022			Bond Future	11.1721	84.1307	11.2676	83.6484	0.855	0.0000	0.0000	171,147
2022/10/05	2032	03/11/2022	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	180
2022/10/05	2032	03/11/2022	9.46	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	500
2022/10/05	2032	03/11/2022	11.55	Call	Bond Future	2,244.4100	2.2444	2,034.2900	2.0343	(9.362)	0	0	0
2022/10/05	2032	03/11/2022	11.55	Put	Bond Future	358.1400	0.3581	630.3100	0.6303	75.995	0	0	500
2022/10/05	2032	03/11/2022	12.30	Call	Bond Future	5,503.8500	5.5038	5,085.2500	5.0852	(7.606)	0	0	0
2022/10/05	2032	03/11/2022	12.30	Put	Bond Future	40.2800	0.0403	103.9700	0.1040	158.118	0	0	750
2022/10/05	2032	03/11/2022	10.66	Call	Bond Future	80.1000	0.0801	113.8400	0.1138	42.122	0	0	0
2022/10/05	2032	03/11/2022	10.66	Put	Bond Future	2,730.7400	2.7307	3,246.7700	3.2468	18.897	0	0	0
2022/10/05	2032	03/11/2022	10.67	Call	Bond Future	86.3000	0.0863	120.8500	0.1209	40.035	0	0	750
2022/10/05	2032	03/11/2022	10.67	Put	Bond Future	2,684.1200	2.6841	3,200.9600	3.2010	19.255	0	0	0
2022/10/05	2032	03/11/2022	11.45	Call	Bond Future	1,861.1300	1.8611	1,693.0600	1.6931	(9.031)	0	0	0
2022/10/05	2032	03/11/2022	11.45	Put	Bond Future	468.4200	0.4684	782.6400	0.7826	67.081	0	0	7,500
2022/10/05	2032	03/11/2022	10.21	Call	Bond Future	2.2200	0.0022	2.2700	0.0023	2.252	0	0	500
2022/10/05	2032	03/11/2022	10.21	Put	Bond Future	5,075.3100	5.0753	5,557.6500	5.5576	9.504	0	0	0
2022/10/05	2032	03/11/2022	10.49	Call	Bond Future	17.8900	0.0179	34.6900	0.0347	93.907	0	0	0
2022/10/05	2032	03/11/2022	10.49	Put	Bond Future	3,573.2000	3.5732	4,072.2900	4.0723	13.968	0	0	454
2022/10/05	2032	03/11/2022	10.56	Call	Bond Future	34.6900	0.0347	59.1000	0.0591	70.366	0	0	0
2022/10/05	2032	03/11/2022	10.11	Call	Bond Future	0.9700	0.0010	1.1500	0.0012	18.557	0	0	0
2022/10/05	2032	02/02/2023	11.69	Call	Bond Future	3,215.1200	3.2151	3,293.7100	3.2937	2.444	0	0	0
2022/10/05	2032	02/02/2023	11.69	Put	Bond Future	1,412.2300	1.4122	1,986.4100	1.9864	40.658	0	0	0
2022/10/05	2032	02/02/2023	10.40	Call	Bond Future	550.3100	0.5503	651.9700	0.6520	18.473	0	0	0
2022/10/05	2032	02/02/2023	10.40	Put	Bond Future	5,271.0000	5.2710	5,868.2500	5.8683	11.331	0	0	0
2022/10/05	2032	02/02/2023	10.50	Call	Bond Future	649.2800	0.6493	766.9700	0.7670	18.126	0	0	0
2022/10/05	2032	02/02/2023	10.50	Put	Bond Future	4,839.8900	4.8399	5,453.1700	5.4532	12.671	0	0	454
2022/10/05	2032	02/02/2023	10.67	Call	Bond Future	848.2700	0.8483	993.3100	0.9933	17.098	0	0	750
2022/10/05	2032	02/02/2023	10.67	Put	Bond Future	4,147.4500	4.1475	4,788.0800	4.7881	15.446	0	0	0
2022/10/05	2032	02/02/2023	10.22	Call	Bond Future	402.4000	0.4024	480.1500	0.4802	19.322	0	0	500
2022/10/05	2032	02/02/2023	10.22	Put	Bond Future	6,088.0000	6.0880	6,661.3400	6.6613	9.418	0	0	0
2022/10/05	2032	02/02/2023	9.47	Call	Bond Future	85.0300	0.0850	128.6000	0.1286	51.241	0	0	500

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
2022/10/05	2032	02/02/2023	9.47	Put	Bond Future	9,945.0200	9.9450	10,484.1800	10.4842	5.421	0	0	0
2022/10/05	2032	02/02/2023	9.92	Call	Bond Future	228.4800	0.2285	293.1900	0.2932	28.322	0	0	750
2022/10/05	2032	02/02/2023	9.92	Put	Bond Future	7,553.6100	7.5536	8,113.9100	8.1139	7.418	0	0	0
2022/10/05	2032	02/02/2023			Bond Future	11.3200	85.7127	11.4207	85.2171	0.889	0.0000	0.0000	18
2022/10/05	2032	02/02/2023	11.84	Call	Bond Future	3,706.2700	3.7063	3,750.0500	3.7500	1.181	0	0	0
2022/10/05	2032	02/02/2023	11.84	Put	Bond Future	1,187.3200	1.1873	1,726.6900	1.7267	45.428	0	0	500
2022/10/05	2032	02/02/2023	12.75	Call	Bond Future	7,087.1700	7.0872	6,899.0300	6.8990	(2.655)	0	0	0
2022/10/05	2032	02/02/2023	12.75	Put	Bond Future	401.0700	0.4011	708.5200	0.7085	76.657	0	0	750
2022/10/05	2032	02/02/2023	10.38	Call	Bond Future	531.9400	0.5319	630.5800	0.6306	18.543	0	0	0
2022/10/05	2032	02/02/2023	10.38	Put	Bond Future	5,359.1500	5.3591	5,953.3800	5.9534	11.088	0	0	0
2022/10/05	2032	02/02/2023	10.39	Call	Bond Future	541.0700	0.5411	641.2100	0.6412	18.508	0	0	0
2022/10/05	2032	02/02/2023	10.39	Put	Bond Future	5,315.0000	5.3150	5,910.7300	5.9107	11.208	0	0	0
2022/10/05	2032	02/02/2023	10.16	Call	Bond Future	360.9700	0.3610	436.6500	0.4366	20.966	0	0	0
2022/10/05	2032	02/02/2023	10.16	Put	Bond Future	6,371.3200	6.3713	6,942.5900	6.9426	8.966	0	0	454
2022/10/05	2032	02/02/2023	9.31	Call	Bond Future	57.2400	0.0572	93.6000	0.0936	63.522	0	0	454
2022/10/05	2032	02/02/2023	9.31	Put	Bond Future	10,840.9800	10.8410	11,372.9300	11.3729	4.907	0	0	0
2022/10/05	2032	04/05/2023	10.89	Call	Bond Future	1,617.5700	1.6176	1,829.4400	1.8294	13.098	0	0	0
2022/10/05	2032	04/05/2023	10.89	Put	Bond Future	4,354.8300	4.3548	5,074.8400	5.0748	16.534	0	0	0
2022/10/05	2032	04/05/2023	11.37	Call	Bond Future	2,642.2900	2.6423	2,836.5000	2.8365	7.350	0	0	400
2022/10/05	2032	04/05/2023	13.43	Call	Bond Future	9,454.2900	9.4543	9,272.3600	9.2724	(1.924)	0	0	0
2022/10/05	2032	04/05/2023	13.43	Put	Bond Future	558.3400	0.5583	884.5500	0.8845	58.425	0	0	400
2022/10/05	2032	04/05/2023			Bond Future	11.4443	83.3221	11.5499	82.8140	0.923	0.0000	0.0000	0
2022/10/05	2032	04/05/2023	11.37	Put	Bond Future	3,002.5500	3.0025	3,704.9000	3.7049	23.392	0	0	0
2022/10/05	2032	04/05/2023	10.62	Call	Bond Future	1,194.2500	1.1942	1,386.5900	1.3866	16.106	0	0	400
2022/10/05	2032	04/05/2023	10.62	Put	Bond Future	5,308.2200	5.3082	6,008.7000	6.0087	13.196	0	0	0
2022/10/05	2032	04/05/2023	10.87	Call	Bond Future	1,581.2400	1.5812	1,794.0000	1.7940	13.455	0	0	0
2022/10/05	2032	04/05/2023	10.87	Put	Bond Future	4,419.4800	4.4195	5,140.3800	5.1404	16.312	0	0	0
2022/10/05	2032	04/05/2023	10.88	Call	Bond Future	1,599.4600	1.5995	1,811.6700	1.8117	13.268	0	0	0
2022/10/05	2032	04/05/2023	10.88	Put	Bond Future	4,387.1900	4.3872	5,107.5400	5.1075	16.419	0	0	0
2022/10/05	2032	03/08/2023	11.90	Call	Bond Future	4,054.7800	4.0548	4,134.7500	4.1348	1.972	0	0	5,000
2022/10/05	2032	03/08/2023	11.90	Put	Bond Future	2,511.4400	2.5114	3,111.0400	3.1110	23.875	0	0	0
2022/10/05	2032	03/08/2023	11.77	Call	Bond Future	3,692.1400	3.6921	3,788.0100	3.7880	2.597	0	0	0
2022/10/05	2032	03/08/2023	11.77	Put	Bond Future	2,750.3400	2.7503	3,365.8400	3.3658	22.379	0	0	0
2022/10/05	2032	03/08/2023			Bond Future	11.5690	85.0685	11.6795	84.5489	0.955	0.0000	0.0000	2,600
2022/10/05	2032	03/08/2023	11.75	Call	Bond Future	3,637.7300	3.6377	3,735.7800	3.7358	2.695	0	0	0
2022/10/05	2032	03/08/2023	11.75	Put	Bond Future	2,789.0000	2.7890	3,406.6800	3.4067	22.147	0	0	0
2022/10/05	2032	03/08/2023	11.76	Call	Bond Future	3,664.8900	3.6649	3,761.8600	3.7619	2.646	0	0	0
2022/10/05	2032	03/08/2023	11.76	Put	Bond Future	2,769.6100	2.7696	3,386.2100	3.3862	22.263	0	0	0
2022/10/05	2032	02/11/2023	11.24	Call	Bond Future	2,426.8200	2.4268	2,114.9800	2.1150	(12.850)	0	0	0
2022/10/05	2032	02/11/2023	11.24	Put	Bond Future	4,598.2300	4.5982	4,816.9900	4.8170	4.757	0	0	0
2022/10/05	2032	02/11/2023			Bond Future	11.7032	82.6859	11.8189	82.1553	0.988	0.0000	0.0000	0
2022/10/05	2032	02/11/2023	11.22	Call	Bond Future	2,387.0700	2.3871	2,078.2200	2.0782	(12.938)	0	0	0
2022/10/05	2032	02/11/2023	11.22	Put	Bond Future	4,653.9300	4.6539	4,875.6800	4.8757	4.765	0	0	0
2022/10/05	2032	02/11/2023	11.23	Call	Bond Future	2,407.0700	2.4071	2,096.5500	2.0966	(12.900)	0	0	0
2022/10/05	2032	02/11/2023	11.23	Put	Bond Future	4,626.1900	4.6262	4,846.2700	4.8463	4.757	0	0	0
2022/10/05	2033	03/11/2022			Bond Future	113.7867	113.7867	113.7471	113.7471	(0.035)	0.0000	0.0000	1,415
2022/10/05	2033	02/02/2023			Bond Future	115.9544	115.9544	115.9084	115.9084	(0.040)	0.0000	0.0000	6,141

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2022/10/05	2033	04/05/2023			Bond Future	116.9850	116.9850	116.9354	116.9354	(0.042)	0.0000	0.0000	0
2022/10/05	2033	03/08/2023			Bond Future	119.4607	119.4607	119.4089	119.4089	(0.043)	0.0000	0.0000	0
2022/10/05	2033	02/11/2023			Bond Future	120.5412	120.5412	120.4896	120.4896	(0.043)	0.0000	0.0000	0
2022/10/05	2037	03/11/2022	11.30	Put	Bond Future	2,447.4900	2.4475	3,101.4100	3.1014	26.718	0	0	0
2022/10/05	2037	03/11/2022	11.31	Call	Bond Future	374.7200	0.3747	364.9500	0.3649	(2.607)	0	0	0
2022/10/05	2037	03/11/2022	11.31	Put	Bond Future	2,402.0600	2.4021	3,054.3900	3.0544	27.157	0	0	0
2022/10/05	2037	03/11/2022	11.32	Call	Bond Future	389.3600	0.3894	377.8500	0.3778	(2.956)	0	0	0
2022/10/05	2037	03/11/2022			Bond Future	11.6568	80.6011	11.7729	79.9390	0.996	0.0000	0.0000	60,175
2022/10/05	2037	03/11/2022	11.30	Call	Bond Future	360.5400	0.3605	352.3600	0.3524	(2.269)	0	0	0
2022/10/05	2037	03/11/2022	11.32	Put	Bond Future	2,357.1600	2.3572	3,007.7500	3.0077	27.601	0	0	0
2022/10/05	2037	02/02/2023	11.97	Call	Bond Future	3,091.0700	3.0911	3,129.7600	3.1298	1.252	0	0	0
2022/10/05	2037	02/02/2023	11.03	Call	Bond Future	817.5600	0.8176	965.1700	0.9652	18.055	0	0	0
2022/10/05	2037	02/02/2023	11.03	Put	Bond Future	5,292.1500	5.2922	6,118.3300	6.1183	15.611	0	0	0
2022/10/05	2037	02/02/2023	11.04	Call	Bond Future	832.7500	0.8328	980.3700	0.9804	17.727	0	0	0
2022/10/05	2037	02/02/2023	11.04	Put	Bond Future	5,246.3000	5.2463	6,072.4900	6.0725	15.748	0	0	0
2022/10/05	2037	02/02/2023			Bond Future	11.7934	77.8608	11.9149	77.1822	1.030	0.0000	0.0000	76,247
2022/10/05	2037	02/02/2023	11.10	Call	Bond Future	927.5000	0.9275	1,074.4100	1.0744	15.839	0	0	636
2022/10/05	2037	02/02/2023	11.10	Put	Bond Future	4,976.2100	4.9762	5,801.6900	5.8017	16.589	0	0	0
2022/10/05	2037	02/02/2023	11.97	Put	Bond Future	2,107.4100	2.1074	2,824.6700	2.8247	34.035	0	0	636
2022/10/05	2037	02/02/2023	11.05	Call	Bond Future	848.1200	0.8481	995.5800	0.9956	17.387	0	0	0
2022/10/05	2037	02/02/2023	11.05	Put	Bond Future	5,200.7000	5.2007	6,026.7300	6.0267	15.883	0	0	0
2022/10/05	2037	04/05/2023	13.73	Put	Bond Future	778.3400	0.7783	1,248.8300	1.2488	60.448	0	0	400
2022/10/05	2037	04/05/2023	11.30	Call	Bond Future	1,757.1800	1.7572	2,011.7900	2.0118	14.490	0	0	0
2022/10/05	2037	04/05/2023	11.30	Put	Bond Future	5,255.9000	5.2559	6,205.2900	6.2053	18.063	0	0	0
2022/10/05	2037	04/05/2023	11.31	Call	Bond Future	1,777.7900	1.7778	2,031.9400	2.0319	14.296	0	0	0
2022/10/05	2037	04/05/2023	11.31	Put	Bond Future	5,217.5500	5.2175	6,166.4800	6.1665	18.187	0	0	0
2022/10/05	2037	04/05/2023	11.03	Put	Bond Future	6,409.2500	6.4092	7,321.9200	7.3219	14.240	0	0	0
2022/10/05	2037	04/05/2023			Bond Future	11.9126	79.4731	12.0392	78.7783	1.062	0.0000	0.0000	0
2022/10/05	2037	04/05/2023	11.78	Call	Bond Future	2,906.7400	2.9067	3,128.7000	3.1287	7.636	0	0	400
2022/10/05	2037	04/05/2023	11.78	Put	Bond Future	3,645.0300	3.6450	4,561.7700	4.5618	25.150	0	0	0
2022/10/05	2037	04/05/2023	13.73	Call	Bond Future	9,924.6400	9.9246	9,700.3500	9.7003	(2.260)	0	0	0
2022/10/05	2037	04/05/2023	11.32	Call	Bond Future	1,798.5500	1.7985	2,052.2100	2.0522	14.104	0	0	0
2022/10/05	2037	04/05/2023	11.32	Put	Bond Future	5,179.4100	5.1794	6,127.8500	6.1278	18.312	0	0	0
2022/10/05	2037	04/05/2023	11.03	Call	Bond Future	1,294.4300	1.2944	1,512.3200	1.5123	16.833	0	0	400
2022/10/05	2037	03/08/2023	12.13	Call	Bond Future	3,991.8300	3.9918	4,114.3600	4.1144	3.070	0	0	0
2022/10/05	2037	03/08/2023	12.13	Put	Bond Future	3,484.5500	3.4845	4,317.1900	4.3172	23.895	0	0	0
2022/10/05	2037	03/08/2023	12.12	Call	Bond Future	3,962.3800	3.9624	4,086.1200	4.0861	3.123	0	0	0
2022/10/05	2037	03/08/2023	12.12	Put	Bond Future	3,508.8700	3.5089	4,342.7200	4.3427	23.764	0	0	0
2022/10/05	2037	03/08/2023			Bond Future	12.0361	76.8805	12.1678	76.1704	1.095	0.0000	0.0000	0
2022/10/05	2037	03/08/2023	12.14	Call	Bond Future	4,021.3700	4.0214	4,142.9700	4.1430	3.024	0	0	0
2022/10/05	2037	03/08/2023	12.14	Put	Bond Future	3,460.3800	3.4604	4,292.0900	4.2921	24.035	0	0	0
2022/10/05	2037	02/11/2023	11.56	Put	Bond Future	5,895.6200	5.8956	6,343.8600	6.3439	7.603	0	0	0
2022/10/05	2037	02/11/2023	11.57	Call	Bond Future	2,635.1400	2.6351	2,356.6800	2.3567	(10.567)	0	0	0
2022/10/05	2037	02/11/2023	11.55	Put	Bond Future	5,930.7200	5.9307	6,380.5400	6.3805	7.585	0	0	0
2022/10/05	2037	02/11/2023			Bond Future	12.1565	78.4882	12.2934	77.7631	1.126	0.0000	0.0000	0
2022/10/05	2037	02/11/2023	11.56	Call	Bond Future	2,613.3800	2.6134	2,336.4900	2.3365	(10.595)	0	0	0
2022/10/05	2037	02/11/2023	11.57	Put	Bond Future	5,860.6700	5.8607	6,307.3400	6.3073	7.621	0	0	0

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2022/10/05	2037	02/11/2023	11.55	Call	Bond Future	2,591.7100	2.5917	2,316.4000	2.3164	(10.623)	0	0	0
2022/10/05	2038	03/11/2022			Bond Future	128.1103	128.1103	127.8052	127.8052	(0.238)	0.0000	0.0000	5,628
2022/10/05	2038	02/02/2023			Bond Future	128.6275	128.6275	128.3105	128.3105	(0.246)	0.0000	0.0000	0
2022/10/05	2038	04/05/2023			Bond Future	131.3158	131.3158	130.9886	130.9886	(0.249)	0.0000	0.0000	0
2022/10/05	2038	03/08/2023			Bond Future	132.1050	132.1050	131.7716	131.7716	(0.252)	0.0000	0.0000	0
2022/10/05	2038	02/11/2023			Bond Future	134.8946	134.8946	134.5540	134.5540	(0.253)	0.0000	0.0000	0
2022/10/05	2040	03/11/2022	10.60	Put	Bond Future	7,437.7400	7.4377	8,213.7800	8.2138	10.434	0	0	0
2022/10/05	2040	03/11/2022	10.70	Call	Bond Future	12.0700	0.0121	16.0800	0.0161	33.223	0	0	1,078
2022/10/05	2040	03/11/2022	12.00	Call	Bond Future	2,271.7400	2.2717	1,960.4400	1.9604	(13.703)	0	0	0
2022/10/05	2040	03/11/2022	12.00	Put	Bond Future	604.3100	0.6043	1,066.0800	1.0661	76.413	0	0	0
2022/10/05	2040	03/11/2022	12.52	Call	Bond Future	4,795.3300	4.7953	4,209.0600	4.2091	(12.226)	0	0	0
2022/10/05	2040	03/11/2022	11.39	Call	Bond Future	428.3500	0.4284	406.4400	0.4064	(5.115)	0	0	0
2022/10/05	2040	03/11/2022	11.40	Call	Bond Future	444.6900	0.4447	420.5800	0.4206	(5.422)	0	0	0
2022/10/05	2040	03/11/2022	11.41	Put	Bond Future	2,438.8400	2.4388	3,185.4500	3.1855	30.613	0	0	0
2022/10/05	2040	03/11/2022	11.20	Call	Bond Future	193.4800	0.1935	199.1700	0.1992	2.941	0	0	1,078
2022/10/05	2040	03/11/2022	11.20	Put	Bond Future	3,532.9100	3.5329	4,311.6700	4.3117	22.043	0	0	0
2022/10/05	2040	03/11/2022			Bond Future	11.7248	82.4378	11.8513	81.6647	1.078	0.0000	0.0000	55,431
2022/10/05	2040	03/11/2022	10.10	Call	Bond Future	0.1100	0.0001	0.3400	0.0003	209.091	0	0	0
2022/10/05	2040	03/11/2022	10.10	Put	Bond Future	11,083.8600	11.0839	11,857.1600	11.8572	6.977	0	0	0
2022/10/05	2040	03/11/2022	10.60	Call	Bond Future	6.2000	0.0062	9.1700	0.0092	47.903	0	0	1,467
2022/10/05	2040	03/11/2022	10.70	Put	Bond Future	6,740.2300	6.7402	7,517.3100	7.5173	11.529	0	0	0
2022/10/05	2040	03/11/2022	11.50	Call	Bond Future	632.3000	0.6323	581.2700	0.5813	(8.071)	0	0	0
2022/10/05	2040	03/11/2022	11.50	Put	Bond Future	2,036.6100	2.0366	2,758.6500	2.7587	35.453	0	0	0
2022/10/05	2040	03/11/2022	12.52	Put	Bond Future	124.2000	0.1242	311.0000	0.3110	150.403	0	0	1,078
2022/10/05	2040	03/11/2022	11.39	Put	Bond Future	2,533.9400	2.5339	3,285.1000	3.2851	29.644	0	0	0
2022/10/05	2040	03/11/2022	11.40	Put	Bond Future	2,486.1400	2.4861	3,235.1000	3.2351	30.125	0	0	0
2022/10/05	2040	03/11/2022	11.41	Call	Bond Future	461.4600	0.4615	435.0000	0.4350	(5.734)	0	0	0
2022/10/05	2040	03/11/2022	10.80	Call	Bond Future	22.5000	0.0225	28.3000	0.0283	25.778	0	0	0
2022/10/05	2040	03/11/2022	10.80	Put	Bond Future	6,055.9900	6.0560	6,834.8600	6.8349	12.861	0	0	0
2022/10/05	2040	03/11/2022	11.30	Call	Bond Future	300.1000	0.3001	294.2000	0.2942	(1.966)	0	0	1,467
2022/10/05	2040	03/11/2022	11.30	Put	Bond Future	2,986.5500	2.9865	3,753.7200	3.7537	25.687	0	0	0
2022/10/05	2040	02/02/2023	12.24	Call	Bond Future	4,025.6500	4.0256	4,054.9500	4.0550	0.728	0	0	0
2022/10/05	2040	02/02/2023	12.24	Put	Bond Future	1,763.3700	1.7634	2,584.4100	2.5844	46.561	0	0	0
2022/10/05	2040	02/02/2023	12.27	Call	Bond Future	4,141.2000	4.1412	4,160.2500	4.1602	0.460	0	0	0
2022/10/05	2040	02/02/2023	12.27	Put	Bond Future	1,706.0700	1.7061	2,516.8600	2.5169	47.524	0	0	388
2022/10/05	2040	02/02/2023	11.12	Call	Bond Future	911.3200	0.9113	1,082.1500	1.0822	18.745	0	0	0
2022/10/05	2040	02/02/2023	11.12	Put	Bond Future	5,569.4200	5.5694	6,531.9900	6.5320	17.283	0	0	0
2022/10/05	2040	02/02/2023	11.19	Call	Bond Future	1,020.5400	1.0205	1,202.5700	1.2026	17.837	0	0	621
2022/10/05	2040	02/02/2023	11.19	Put	Bond Future	5,218.0300	5.2180	6,191.8000	6.1918	18.662	0	0	0
2022/10/05	2040	02/02/2023	12.07	Put	Bond Future	2,125.0900	2.1251	2,999.2000	2.9992	41.133	0	0	621
2022/10/05	2040	02/02/2023	10.96	Call	Bond Future	693.8600	0.6939	837.0900	0.8371	20.642	0	0	388
2022/10/05	2040	02/02/2023	10.96	Put	Bond Future	6,419.7200	6.4197	7,354.6900	7.3547	14.564	0	0	0
2022/10/05	2040	02/02/2023	10.93	Call	Bond Future	657.8700	0.6579	795.8500	0.7958	20.974	0	0	0
2022/10/05	2040	02/02/2023			Bond Future	11.8570	79.4817	11.9890	78.6900	1.114	0.0000	0.0000	64,691
2022/10/05	2040	02/02/2023	12.07	Call	Bond Future	3,396.1000	3.3961	3,478.4700	3.4785	2.425	0	0	0
2022/10/05	2040	02/02/2023	11.10	Call	Bond Future	881.7100	0.8817	1,049.1500	1.0492	18.990	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
2022/10/05	2040	02/02/2023	11.10	Put	Bond Future	5,672.1400	5.6721	6,631.3200	6.6313	16.910	0	0	0
2022/10/05	2040	02/02/2023	11.11	Call	Bond Future	896.3600	0.8964	1,065.6400	1.0656	18.885	0	0	0
2022/10/05	2040	02/02/2023	11.11	Put	Bond Future	5,620.5800	5.6206	6,581.6000	6.5816	17.098	0	0	0
2022/10/05	2040	02/02/2023	10.18	Call	Bond Future	135.6200	0.1356	202.1100	0.2021	49.027	0	0	0
2022/10/05	2040	02/02/2023	10.18	Put	Bond Future	11,379.7000	11.3797	12,237.9300	12.2379	7.542	0	0	0
2022/10/05	2040	02/02/2023	10.21	Call	Bond Future	145.8200	0.1458	214.7700	0.2148	47.284	0	0	388
2022/10/05	2040	02/02/2023	10.21	Put	Bond Future	11,167.6300	11.1676	12,028.3200	12.0283	7.707	0	0	0
2022/10/05	2040	02/02/2023	10.93	Put	Bond Future	6,586.2800	6.5863	7,516.0000	7.5160	14.116	0	0	0
2022/10/05	2040	04/05/2023	12.78	Call	Bond Future	6,463.7000	6.4637	6,462.0100	6.4620	(0.026)	0	0	0
2022/10/05	2040	04/05/2023	12.78	Put	Bond Future	1,883.4200	1.8834	2,692.0900	2.6921	42.936	0	0	388
2022/10/05	2040	04/05/2023	13.45	Put	Bond Future	1,118.9800	1.1190	1,736.6600	1.7367	55.200	0	0	486
2022/10/05	2040	04/05/2023	11.43	Call	Bond Future	2,064.9300	2.0649	2,319.9000	2.3199	12.348	0	0	0
2022/10/05	2040	04/05/2023	11.43	Put	Bond Future	5,393.9700	5.3940	6,459.3000	6.4593	19.750	0	0	0
2022/10/05	2040	04/05/2023	10.73	Put	Bond Future	8,851.5900	8.8516	9,870.9100	9.8709	11.516	0	0	0
2022/10/05	2040	04/05/2023			Bond Future	11.9721	81.1277	12.1095	80.3173	1.148	0.0000	0.0000	0
2022/10/05	2040	04/05/2023	13.45	Call	Bond Future	9,183.3000	9.1833	8,990.6200	8.9906	(2.098)	0	0	0
2022/10/05	2040	04/05/2023	11.42	Call	Bond Future	2,041.6100	2.0416	2,297.3900	2.2974	12.528	0	0	0
2022/10/05	2040	04/05/2023	11.42	Put	Bond Future	5,434.1100	5.4341	6,500.2500	6.5002	19.619	0	0	0
2022/10/05	2040	04/05/2023	11.48	Call	Bond Future	2,183.0700	2.1831	2,433.8500	2.4338	11.487	0	0	486
2022/10/05	2040	04/05/2023	11.48	Put	Bond Future	5,195.9300	5.1959	6,257.0700	6.2571	20.423	0	0	0
2022/10/05	2040	04/05/2023	10.73	Call	Bond Future	889.2500	0.8892	1,098.2100	1.0982	23.498	0	0	486
2022/10/05	2040	04/05/2023	10.92	Call	Bond Future	1,134.7700	1.1348	1,350.7300	1.3507	19.031	0	0	388
2022/10/05	2040	04/05/2023	10.92	Put	Bond Future	7,800.3000	7.8003	8,826.6200	8.8266	13.157	0	0	0
2022/10/05	2040	04/05/2023	11.41	Call	Bond Future	2,018.6700	2.0187	2,275.2300	2.2752	12.709	0	0	0
2022/10/05	2040	04/05/2023	11.41	Put	Bond Future	5,474.7200	5.4747	6,541.6400	6.5416	19.488	0	0	0
2022/10/05	2040	04/05/2023	10.17	Call	Bond Future	393.0800	0.3931	554.4600	0.5545	41.055	0	0	388
2022/10/05	2040	04/05/2023	10.17	Put	Bond Future	12,358.1800	12.3582	13,329.9200	13.3299	7.863	0	0	0
2022/10/05	2040	03/08/2023	12.23	Call	Bond Future	4,456.1400	4.4561	4,645.4200	4.6454	4.248	0	0	0
2022/10/05	2040	03/08/2023	12.23	Put	Bond Future	3,651.1100	3.6511	4,668.5200	4.6685	27.866	0	0	0
2022/10/05	2040	03/08/2023			Bond Future	12.0911	78.3195	12.2340	77.4914	1.182	0.0000	0.0000	0
2022/10/05	2040	03/08/2023	12.22	Call	Bond Future	4,424.3000	4.4243	4,614.8500	4.6149	4.307	0	0	0
2022/10/05	2040	03/08/2023	12.22	Put	Bond Future	3,676.7700	3.6768	4,695.4500	4.6955	27.706	0	0	0
2022/10/05	2040	03/08/2023	12.21	Call	Bond Future	4,392.2800	4.3923	4,584.3600	4.5844	4.373	0	0	0
2022/10/05	2040	03/08/2023	12.21	Put	Bond Future	3,702.3100	3.7023	4,722.5200	4.7225	27.556	0	0	0
2022/10/05	2040	02/11/2023	11.59	Call	Bond Future	2,781.4100	2.7814	2,700.0000	2.7000	(2.927)	0	0	0
2022/10/05	2040	02/11/2023	11.60	Put	Bond Future	6,417.9100	6.4179	7,180.9600	7.1810	11.889	0	0	0
2022/10/05	2040	02/11/2023	11.58	Call	Bond Future	2,757.9800	2.7580	2,678.2800	2.6783	(2.890)	0	0	0
2022/10/05	2040	02/11/2023	11.58	Put	Bond Future	6,494.8100	6.4948	7,260.6600	7.2607	11.792	0	0	0
2022/10/05	2040	02/11/2023			Bond Future	12.2067	79.9573	12.3551	79.1117	1.216	0.0000	0.0000	0
2022/10/05	2040	02/11/2023	11.59	Put	Bond Future	6,456.4300	6.4564	7,220.5700	7.2206	11.835	0	0	0
2022/10/05	2040	02/11/2023	11.60	Call	Bond Future	2,804.6200	2.8046	2,722.1200	2.7221	(2.942)	0	0	0
2022/10/05	2044	03/11/2022	10.10	Call	Bond Future	0.1100	0.0001	0.3400	0.0003	209.091	0	0	0
2022/10/05	2044	03/11/2022	10.10	Put	Bond Future	11,287.9600	11.2880	12,106.9800	12.1070	7.256	0	0	0
2022/10/05	2044	03/11/2022	10.60	Call	Bond Future	6.6600	0.0067	9.6700	0.0097	45.195	0	0	1,647
2022/10/05	2044	03/11/2022	10.60	Put	Bond Future	7,504.4600	7.5045	8,326.2600	8.3263	10.951	0	0	0
2022/10/05	2044	03/11/2022	10.80	Call	Bond Future	24.4100	0.0244	30.0800	0.0301	23.228	0	0	0
2022/10/05	2044	03/11/2022	10.80	Put	Bond Future	6,079.9900	6.0800	6,904.4500	6.9045	13.560	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
2022/10/05	2044	03/11/2022	11.41	Call	Bond Future	495.9000	0.4959	459.0100	0.4590	(7.439)	0	0	0
2022/10/05	2044	03/11/2022	11.41	Put	Bond Future	2,394.3200	2.3943	3,176.2200	3.1762	32.656	0	0	0
2022/10/05	2044	03/11/2022	11.30	Call	Bond Future	323.8700	0.3239	311.2800	0.3113	(3.887)	0	0	1,647
2022/10/05	2044	03/11/2022	11.30	Put	Bond Future	2,946.1100	2.9461	3,752.3100	3.7523	27.365	0	0	0
2022/10/05	2044	03/11/2022	11.40	Put	Bond Future	2,441.8100	2.4418	3,226.4500	3.2264	32.134	0	0	0
2022/10/05	2044	03/11/2022			Bond Future	11.7067	79.3473	11.8385	78.5285	1.126	0.0000	0.0000	74,360
2022/10/05	2044	03/11/2022	11.39	Call	Bond Future	460.7100	0.4607	429.0700	0.4291	(6.868)	0	0	0
2022/10/05	2044	03/11/2022	11.39	Put	Bond Future	2,489.9200	2.4899	3,277.0700	3.2771	31.613	0	0	0
2022/10/05	2044	03/11/2022	11.40	Call	Bond Future	478.0400	0.4780	443.8900	0.4439	(7.144)	0	0	0
2022/10/05	2044	02/02/2023	12.00	Call	Bond Future	3,279.1300	3.2791	3,364.5600	3.3646	2.605	0	0	0
2022/10/05	2044	02/02/2023	12.00	Put	Bond Future	2,250.8400	2.2508	3,174.3900	3.1744	41.031	0	0	4,000
2022/10/05	2044	02/02/2023	11.20	Put	Bond Future	5,144.4000	5.1444	6,165.5900	6.1656	19.851	0	0	0
2022/10/05	2044	02/02/2023	11.90	Call	Bond Future	2,933.1300	2.9331	3,045.8300	3.0458	3.842	0	0	1,300
2022/10/05	2044	02/02/2023	11.90	Put	Bond Future	2,510.3800	2.5104	3,461.2000	3.4612	37.876	0	0	0
2022/10/05	2044	02/02/2023	11.14	Call	Bond Future	989.5000	0.9895	1,163.7300	1.1637	17.608	0	0	0
2022/10/05	2044	02/02/2023	11.14	Put	Bond Future	5,448.5000	5.4485	6,460.8500	6.4609	18.580	0	0	0
2022/10/05	2044	02/02/2023	11.15	Call	Bond Future	1,005.7800	1.0058	1,181.4800	1.1815	17.469	0	0	0
2022/10/05	2044	02/02/2023	11.15	Put	Bond Future	5,397.1800	5.3972	6,411.0000	6.4110	18.784	0	0	0
2022/10/05	2044	02/02/2023			Bond Future	11.8310	76.4582	11.9685	75.6201	1.162	0.0000	0.0000	31,719
2022/10/05	2044	02/02/2023	11.16	Call	Bond Future	1,022.1100	1.0221	1,199.2600	1.1993	17.332	0	0	0
2022/10/05	2044	02/02/2023	11.16	Put	Bond Future	5,346.0000	5.3460	6,361.2700	6.3613	18.991	0	0	0
2022/10/05	2044	02/02/2023	11.20	Call	Bond Future	1,089.5900	1.0896	1,272.6600	1.2727	16.802	0	0	1,300
2022/10/05	2044	04/05/2023	11.75	Put	Bond Future	4,173.6700	4.1737	5,260.7300	5.2607	26.046	0	0	4,115
2022/10/05	2044	04/05/2023	11.41	Call	Bond Future	2,114.4300	2.1144	2,372.1900	2.3722	12.191	0	0	0
2022/10/05	2044	04/05/2023	11.41	Put	Bond Future	5,435.4000	5.4354	6,550.7900	6.5508	20.521	0	0	0
2022/10/05	2044	04/05/2023	11.42	Call	Bond Future	2,138.4500	2.1384	2,395.2600	2.3953	12.009	0	0	0
2022/10/05	2044	04/05/2023	11.42	Put	Bond Future	5,394.3800	5.3944	6,508.8200	6.5088	20.659	0	0	0
2022/10/05	2044	04/05/2023			Bond Future	11.9388	78.0416	12.0817	77.1840	1.197	0.0000	0.0000	0
2022/10/05	2044	04/05/2023	12.25	Call	Bond Future	4,657.4000	4.6574	4,782.6700	4.7827	2.690	0	0	0
2022/10/05	2044	04/05/2023	12.25	Put	Bond Future	2,810.6000	2.8106	3,793.5000	3.7935	34.971	0	0	1,500
2022/10/05	2044	04/05/2023	11.43	Call	Bond Future	2,162.6300	2.1626	2,418.4600	2.4185	11.830	0	0	0
2022/10/05	2044	04/05/2023	11.43	Put	Bond Future	5,353.6100	5.3536	6,467.0700	6.4671	20.798	0	0	0
2022/10/05	2044	04/05/2023	11.75	Call	Bond Future	3,015.1300	3.0151	3,244.5600	3.2446	7.609	0	0	0
2022/10/05	2044	04/05/2023	12.00	Call	Bond Future	3,795.5500	3.7956	3,979.7600	3.9798	4.853	0	0	0
2022/10/05	2044	04/05/2023	12.00	Put	Bond Future	3,426.2700	3.4263	4,468.1100	4.4681	30.407	0	0	4,115
2022/10/05	2044	03/08/2023	12.15	Call	Bond Future	4,394.0700	4.3941	4,652.6300	4.6526	5.884	0	0	0
2022/10/05	2044	03/08/2023	12.15	Put	Bond Future	3,801.1100	3.8011	4,936.0000	4.9360	29.857	0	0	0
2022/10/05	2044	03/08/2023	12.16	Call	Bond Future	4,426.2600	4.4263	4,683.4000	4.6834	5.809	0	0	0
2022/10/05	2044	03/08/2023	12.16	Put	Bond Future	3,774.5300	3.7745	4,908.0000	4.9080	30.029	0	0	0
2022/10/05	2044	03/08/2023			Bond Future	12.0498	75.2940	12.1983	74.4177	1.232	0.0000	0.0000	0
2022/10/05	2044	03/08/2023	12.17	Call	Bond Future	4,458.5300	4.4585	4,714.2500	4.7143	5.736	0	0	0
2022/10/05	2044	03/08/2023	12.17	Put	Bond Future	3,748.1100	3.7481	4,880.1600	4.8802	30.203	0	0	0
2022/10/05	2044	02/11/2023	11.57	Call	Bond Future	2,880.7000	2.8807	3,070.9000	3.0709	6.603	0	0	0
2022/10/05	2044	02/11/2023	11.57	Put	Bond Future	6,466.3100	6.4663	7,551.3200	7.5513	16.779	0	0	0
2022/10/05	2044	02/11/2023			Bond Future	12.1574	76.8686	12.3114	75.9738	1.267	0.0000	0.0000	0
2022/10/05	2044	02/11/2023	11.55	Call	Bond Future	2,832.5100	2.8325	3,025.1600	3.0252	6.801	0	0	0
2022/10/05	2044	02/11/2023	11.55	Put	Bond Future	6,545.2100	6.5452	7,632.6700	7.6327	16.615	0	0	0
2022/10/05	2044	02/11/2023	11.56	Call	Bond Future	2,856.5500	2.8565	3,048.1400	3.0481	6.707	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
2022/10/05	2044	02/11/2023	11.56	Put	Bond Future	6,505.6600	6.5057	7,592.0600	7.5921	16.699	0	0	0
2022/10/05	2046	03/11/2022			Bond Future	113.6607	113.6607	112.4280	112.4280	(1.085)	0.0000	0.0000	16,546
2022/10/05	2046	02/02/2023			Bond Future	115.8260	115.8260	114.5642	114.5642	(1.089)	0.0000	0.0000	0
2022/10/05	2046	04/05/2023			Bond Future	116.1971	116.1971	114.9068	114.9068	(1.110)	0.0000	0.0000	0
2022/10/05	2046	03/08/2023			Bond Future	118.6567	118.6567	117.3379	117.3379	(1.111)	0.0000	0.0000	0
2022/10/05	2046	02/11/2023			Bond Future	119.0384	119.0384	117.6943	117.6943	(1.129)	0.0000	0.0000	0
2022/10/05	2050	03/11/2022			Bond Future	116.1544	116.1544	115.6822	115.6822	(0.407)	0.0000	0.0000	12,564
2022/10/05	2050	02/02/2023			Bond Future	116.2257	116.2257	115.7389	115.7389	(0.419)	0.0000	0.0000	0
2022/10/05	2050	04/05/2023			Bond Future	118.6546	118.6546	118.1545	118.1545	(0.421)	0.0000	0.0000	0
2022/10/05	2050	03/08/2023			Bond Future	118.9549	118.9549	118.4451	118.4451	(0.429)	0.0000	0.0000	0
2022/10/05	2050	02/11/2023			Bond Future	121.4669	121.4669	120.9461	120.9461	(0.429)	0.0000	0.0000	0
2022/10/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/05	AL37	03/11/2022			Index Future	825.9840	825.9840	823.3460	823.3460	(0.319)	0.0000	0.0000	0
2022/10/05	AL37	02/02/2023			Index Future	841.4880	841.4880	838.7880	838.7880	(0.321)	0.0000	0.0000	0
2022/10/05	AL37	04/05/2023			Index Future	858.8470	858.8470	856.0830	856.0830	(0.322)	0.0000	0.0000	0
2022/10/05	AL37	03/08/2023			Index Future	876.8180	876.8180	873.9930	873.9930	(0.322)	0.0000	0.0000	0
2022/10/05	AL37	02/11/2023			Index Future	895.1390	895.1390	892.2550	892.2550	(0.322)	0.0000	0.0000	0
2022/10/05	AL7T	03/11/2022			Index Future	943.2030	943.2030	937.9690	937.9690	(0.555)	0.0000	0.0000	0
2022/10/05	AL7T	02/02/2023			Index Future	960.9080	960.9080	955.5600	955.5600	(0.557)	0.0000	0.0000	0
2022/10/05	AL7T	04/05/2023			Index Future	980.7310	980.7310	975.2640	975.2640	(0.557)	0.0000	0.0000	0
2022/10/05	AL7T	03/08/2023			Index Future	1,001.2510	1,001.2510	995.6670	995.6670	(0.558)	0.0000	0.0000	0
2022/10/05	AL7T	02/11/2023			Index Future	1,022.1730	1,022.1730	1,016.4710	1,016.4710	(0.558)	0.0000	0.0000	0
2022/10/05	ALBI	03/11/2022			Index Future	828.3700	828.3700	822.5100	822.5100	(0.707)	0.0000	0.0000	123
2022/10/05	ALBI	02/02/2023			Index Future	843.9200	843.9200	837.9360	837.9360	(0.709)	0.0000	0.0000	0
2022/10/05	ALBI	04/05/2023			Index Future	861.3290	861.3290	855.2140	855.2140	(0.710)	0.0000	0.0000	0
2022/10/05	ALBI	03/08/2023			Index Future	879.3520	879.3520	873.1050	873.1050	(0.710)	0.0000	0.0000	0
2022/10/05	ALBI	02/11/2023			Index Future	897.7260	897.7260	891.3490	891.3490	(0.710)	0.0000	0.0000	0
2022/10/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2022/10/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/10/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/05	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
2022/10/05	ES33	03/11/2022			Bond Future	12.4846	71.8980	12.5992	71.3717	0.918	0.0000	0.0000	0
2022/10/05	ES33	02/02/2023			Bond Future	12.6722	73.2677	12.7926	72.7278	0.950	0.0000	0.0000	350
2022/10/05	ES33	04/05/2023			Bond Future	12.8343	71.0031	12.9603	70.4499	0.982	0.0000	0.0000	0
2022/10/05	ES33	03/08/2023			Bond Future	12.9983	72.5072	13.1299	71.9417	1.013	0.0000	0.0000	0
2022/10/05	ES33	02/11/2023			Bond Future	13.1753	70.2427	13.3128	69.6651	1.043	0.0000	0.0000	0
2022/10/05	ES42	03/11/2022			Bond Future	12.7471	70.0074	12.8724	69.3473	0.983	0.0000	0.0000	0
2022/10/05	ES42	02/02/2023			Bond Future	12.9111	71.3424	13.0423	70.6661	1.016	0.0000	0.0000	4,769
2022/10/05	ES42	04/05/2023			Bond Future	13.0602	68.5701	13.1972	67.8776	1.049	0.0000	0.0000	0
2022/10/05	ES42	03/08/2023			Bond Future	13.2063	70.0239	13.3490	69.3160	1.081	0.0000	0.0000	0
2022/10/05	ES42	02/11/2023			Bond Future	13.3632	67.2401	13.5120	66.5172	1.114	0.0000	0.0000	0
2022/10/05	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/05	GOVI	03/11/2022	820.41	Put	GOVI	36,790.0000	3.6790	94,890.0000	9.4890	157.923	0	0	0
2022/10/05	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/05	GOVI	03/11/2022	820.42	Put	GOVI	36,890.0000	3.6890	94,990.0000	9.4990	157.495	0	0	0
2022/10/05	GOVI	03/11/2022			GOVI	816.7310	816.7310	810.9210	810.9210	(0.711)	0.0000	0.0000	878
2022/10/05	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/05	GOVI	03/11/2022	820.43	Put	GOVI	36,990.0000	3.6990	95,090.0000	9.5090	157.069	0	0	0
2022/10/05	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/05	GOVI	02/02/2023	850.82	Put	GOVI	187,580.0000	18.7580	246,910.0000	24.6910	31.629	0	0	0
2022/10/05	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/05	GOVI	02/02/2023	850.83	Put	GOVI	187,680.0000	18.7680	247,010.0000	24.7010	31.612	0	0	0
2022/10/05	GOVI	02/02/2023			GOVI	832.0620	832.0620	826.1290	826.1290	(0.713)	0.0000	0.0000	0
2022/10/05	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/05	GOVI	02/02/2023	850.84	Put	GOVI	187,780.0000	18.7780	247,110.0000	24.7110	31.595	0	0	0
2022/10/05	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/05	GOVI	04/05/2023	852.86	Put	GOVI	36,340.0000	3.6340	96,960.0000	9.6960	166.813	0	0	0
2022/10/05	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/05	GOVI	04/05/2023	852.87	Put	GOVI	36,440.0000	3.6440	97,060.0000	9.7060	166.356	0	0	0
2022/10/05	GOVI	04/05/2023			GOVI	849.2260	849.2260	843.1640	843.1640	(0.714)	0.0000	0.0000	0
2022/10/05	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/05	GOVI	04/05/2023	852.88	Put	GOVI	36,540.0000	3.6540	97,160.0000	9.7160	165.900	0	0	0
2022/10/05	GOVI	03/08/2023	837.21	Call	GOVI	297,860.0000	29.7860	235,930.0000	23.5930	(20.792)	0	0	0
2022/10/05	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/05	GOVI	03/08/2023	837.22	Call	GOVI	297,760.0000	29.7760	235,830.0000	23.5830	(20.799)	0	0	0
2022/10/05	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/05	GOVI	03/08/2023			GOVI	866.9960	866.9960	860.8030	860.8030	(0.714)	0.0000	0.0000	0
2022/10/05	GOVI	03/08/2023	837.23	Call	GOVI	297,660.0000	29.7660	235,730.0000	23.5730	(20.806)	0	0	0
2022/10/05	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/05	GOVI	02/11/2023	885.81	Put	GOVI	6,990.0000	0.6990	70,210.0000	7.0210	904.435	0	0	0
2022/10/05	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/05	GOVI	02/11/2023			GOVI	885.1110	885.1110	878.7890	878.7890	(0.714)	0.0000	0.0000	0
2022/10/05	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/05	GOVI	02/11/2023	885.80	Put	GOVI	6,890.0000	0.6890	70,110.0000	7.0110	917.562	0	0	0
2022/10/05	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/05	GOVI	02/11/2023	885.82	Put	GOVI	7,090.0000	0.7090	70,310.0000	7.0310	891.678	0	0	0

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2022/10/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/10/05	IGOV	03/11/2022			Index Future	320.7120	320.7120	319.2630	319.2630	(0.452)	0.0000	0.0000	702
2022/10/05	IGOV	02/02/2023			Index Future	326.8110	326.8110	325.3290	325.3290	(0.453)	0.0000	0.0000	0
2022/10/05	IGOV	04/05/2023			Index Future	333.6300	333.6300	332.1140	332.1140	(0.454)	0.0000	0.0000	0
2022/10/05	IGOV	03/08/2023			Index Future	340.6870	340.6870	339.1380	339.1380	(0.455)	0.0000	0.0000	0
2022/10/05	IGOV	02/11/2023			Index Future	347.8800	347.8800	346.2970	346.2970	(0.455)	0.0000	0.0000	0
2022/10/05	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/10/05	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/10/05	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/10/05	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/10/05	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/10/05	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/10/05	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/10/05	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/10/05	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/10/05	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/10/05	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/10/05	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/10/05	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/10/05	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/10/05	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/10/05	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/10/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/10/05	JBAF	19/10/2022			Jibar Tradeable Future	6.5250	93.4750	6.4900	93.5100	(0.536)	0.0000	0.0000	0
2022/10/05	JBAF	16/11/2022			Jibar Tradeable Future	6.5300	93.4700	6.5450	93.4550	0.230	0.0000	0.0000	0
2022/10/05	JBAF	21/12/2022			Jibar Tradeable Future	7.3250	92.6750	7.3550	92.6450	0.410	0.0000	0.0000	68
2022/10/05	JBAF	18/01/2023			Jibar Tradeable Future	7.3800	92.6200	7.4150	92.5850	0.474	0.0000	0.0000	0
2022/10/05	JBAF	15/02/2023			Jibar Tradeable Future	7.8700	92.1300	7.8850	92.1150	0.191	0.0000	0.0000	0
2022/10/05	JBAF	15/03/2023			Jibar Tradeable Future	7.9400	92.0600	7.9500	92.0500	0.126	0.0000	0.0000	0
2022/10/05	JBAF	21/06/2023			Jibar Tradeable Future	8.1850	91.8150	8.2050	91.7950	0.244	0.0000	0.0000	0
2022/10/05	JBAF	20/09/2023			Jibar Tradeable Future	8.2450	91.7550	8.3200	91.6800	0.910	0.0000	0.0000	75
2022/10/05	JBAF	20/12/2023			Jibar Tradeable Future	8.2600	91.7400	8.3050	91.6950	0.545	0.0000	0.0000	272
2022/10/05	JBAF	20/03/2024			Jibar Tradeable Future	8.2500	91.7500	8.3500	91.6500	1.212	0.0000	0.0000	0
2022/10/05	JBAF	19/06/2024			Jibar Tradeable Future	8.2400	91.7600	8.2600	91.7400	0.243	0.0000	0.0000	0
2022/10/05	JBAF	18/09/2024			Jibar Tradeable Future	8.2900	91.7100	8.3900	91.6100	1.206	0.0000	0.0000	0
2022/10/05	R023	03/11/2022	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/05	R023	03/11/2022	6.25	Put	Bond Future	303.6600	0.3037	315.7300	0.3157	3.975	0	0	0
2022/10/05	R023	03/11/2022	6.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/05	R023	03/11/2022	6.26	Put	Bond Future	300.6000	0.3006	312.6700	0.3127	4.015	0	0	0
2022/10/05	R023	03/11/2022			Bond Future	7.2426	101.6167	7.2821	101.6046	0.546	0.0000	0.0000	11,802

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
2022/10/05	R023	03/11/2022	6.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/05	R023	03/11/2022	6.27	Put	Bond Future	297.5300	0.2975	309.6000	0.3096	4.057	0	0	0
2022/10/05	R035	03/11/2022	10.57	Call	Bond Future	17.9700	0.0180	23.5900	0.0236	31.274	0	0	0
2022/10/05	R035	03/11/2022	10.57	Put	Bond Future	5,678.1700	5.6782	6,337.8100	6.3378	11.617	0	0	582
2022/10/05	R035	03/11/2022	11.15	Call	Bond Future	345.6400	0.3456	337.9600	0.3380	(2.222)	0	0	0
2022/10/05	R035	03/11/2022	11.15	Put	Bond Future	2,489.9600	2.4900	3,136.3000	3.1363	25.958	0	0	0
2022/10/05	R035	03/11/2022	12.68	Call	Bond Future	6,255.0700	6.2551	5,667.2800	5.6673	(9.397)	0	0	0
2022/10/05	R035	03/11/2022	12.68	Put	Bond Future	32.0800	0.0321	98.3100	0.0983	206.453	0	0	976
2022/10/05	R035	03/11/2022	10.99	Call	Bond Future	175.4700	0.1755	183.5900	0.1836	4.628	0	0	0
2022/10/05	R035	03/11/2022	10.99	Put	Bond Future	3,269.5800	3.2696	3,931.7200	3.9317	20.252	0	0	582
2022/10/05	R035	03/11/2022	11.05	Call	Bond Future	229.3600	0.2294	233.2400	0.2332	1.692	0	0	976
2022/10/05	R035	03/11/2022			Bond Future	11.5208	84.4815	11.6366	83.8275	1.005	0.0000	0.0000	63,733
2022/10/05	R035	03/11/2022	9.82	Call	Bond Future	0.0600	0.0001	0.1900	0.0002	216.667	0	0	582
2022/10/05	R035	03/11/2022	9.82	Put	Bond Future	10,518.8000	10.5188	11,172.9500	11.1730	6.219	0	0	0
2022/10/05	R035	03/11/2022	10.30	Call	Bond Future	3.0200	0.0030	4.9500	0.0050	63.907	0	0	976
2022/10/05	R035	03/11/2022	10.30	Put	Bond Future	7,370.4100	7.3704	8,026.3600	8.0264	8.900	0	0	0
2022/10/05	R035	03/11/2022	11.14	Call	Bond Future	332.4300	0.3324	326.1700	0.3262	(1.883)	0	0	0
2022/10/05	R035	03/11/2022	11.14	Put	Bond Future	2,535.6800	2.5357	3,183.4400	3.1834	25.546	0	0	0
2022/10/05	R035	03/11/2022	11.05	Put	Bond Future	2,965.5400	2.9655	3,623.4400	3.6234	22.185	0	0	0
2022/10/05	R035	03/11/2022	11.13	Call	Bond Future	319.5900	0.3196	314.6700	0.3147	(1.539)	0	0	0
2022/10/05	R035	03/11/2022	11.13	Put	Bond Future	2,581.8200	2.5818	3,230.9200	3.2309	25.141	0	0	0
2022/10/05	R035	02/02/2023	11.94	Call	Bond Future	3,327.8100	3.3278	3,334.0900	3.3341	0.189	0	0	0
2022/10/05	R035	02/02/2023	13.22	Put	Bond Future	431.9800	0.4320	748.8700	0.7489	73.358	0	0	976
2022/10/05	R035	02/02/2023	10.88	Call	Bond Future	761.6500	0.7617	884.8100	0.8848	16.170	0	0	0
2022/10/05	R035	02/02/2023	10.88	Put	Bond Future	5,310.4000	5.3104	6,104.1000	6.1041	14.946	0	0	0
2022/10/05	R035	02/02/2023	10.66	Call	Bond Future	517.1100	0.5171	618.8500	0.6188	19.675	0	0	0
2022/10/05	R035	02/02/2023	10.66	Put	Bond Future	6,399.3000	6.3993	7,171.5800	7.1716	12.068	0	0	582
2022/10/05	R035	02/02/2023	10.30	Put	Bond Future	8,380.0000	8.3800	9,133.6000	9.1336	8.993	0	0	0
2022/10/05	R035	02/02/2023	10.60	Call	Bond Future	462.2700	0.4623	561.9800	0.5620	21.570	0	0	0
2022/10/05	R035	02/02/2023	10.60	Put	Bond Future	6,713.1400	6.7131	7,483.3900	7.4834	11.474	0	0	0
2022/10/05	R035	02/02/2023	10.64	Put	Bond Future	6,503.1000	6.5031	7,274.8900	7.2749	11.868	0	0	0
2022/10/05	R035	02/02/2023	9.81	Call	Bond Future	80.1200	0.0801	127.7700	0.1278	59.473	0	0	582
2022/10/05	R035	02/02/2023	9.81	Put	Bond Future	11,393.9800	11.3940	12,112.1700	12.1122	6.303	0	0	0
2022/10/05	R035	02/02/2023	9.85	Call	Bond Future	88.6800	0.0887	139.1000	0.1391	56.856	0	0	0
2022/10/05	R035	02/02/2023	9.89	Call	Bond Future	98.0100	0.0980	151.2700	0.1513	54.341	0	0	388
2022/10/05	R035	02/02/2023	9.89	Put	Bond Future	10,880.9900	10.8810	11,604.7900	11.6048	6.652	0	0	0
2022/10/05	R035	02/02/2023			Bond Future	11.6681	86.0702	11.7895	85.3997	1.041	0.0000	0.0000	108,831
2022/10/05	R035	02/02/2023	11.94	Put	Bond Future	1,837.3200	1.8373	2,514.1400	2.5141	36.837	0	0	0
2022/10/05	R035	02/02/2023	11.98	Call	Bond Future	3,465.3000	3.4653	3,460.6900	3.4607	(0.133)	0	0	0
2022/10/05	R035	02/02/2023	11.98	Put	Bond Future	1,758.8200	1.7588	2,424.7500	2.4247	37.862	0	0	388
2022/10/05	R035	02/02/2023	13.22	Call	Bond Future	8,440.3400	8.4403	8,086.6900	8.0867	(4.190)	0	0	0
2022/10/05	R035	02/02/2023	11.05	Call	Bond Future	1,011.1700	1.0112	1,149.7600	1.1498	13.706	0	0	976
2022/10/05	R035	02/02/2023	11.05	Put	Bond Future	4,549.0000	4.5490	5,358.1300	5.3581	17.787	0	0	0
2022/10/05	R035	02/02/2023	11.06	Call	Bond Future	1,028.5700	1.0286	1,166.9100	1.1669	13.450	0	0	0
2022/10/05	R035	02/02/2023	11.06	Put	Bond Future	4,507.4500	4.5075	5,316.3300	5.3163	17.945	0	0	582
2022/10/05	R035	02/02/2023	10.86	Call	Bond Future	736.4900	0.7365	856.5200	0.8565	16.298	0	0	0
2022/10/05	R035	02/02/2023	10.86	Put	Bond Future	5,405.2800	5.4053	6,195.8500	6.1959	14.626	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
2022/10/05	R035	02/02/2023	10.87	Call	Bond Future	748.9900	0.7490	870.5100	0.8705	16.225	0	0	0
2022/10/05	R035	02/02/2023	10.87	Put	Bond Future	5,357.7300	5.3577	6,149.7900	6.1498	14.783	0	0	0
2022/10/05	R035	02/02/2023	10.30	Call	Bond Future	252.7800	0.2528	335.8400	0.3358	32.859	0	0	976
2022/10/05	R035	02/02/2023	10.64	Call	Bond Future	498.2600	0.4983	599.5100	0.5995	20.321	0	0	388
2022/10/05	R035	02/02/2023	9.85	Put	Bond Future	11,136.5800	11.1366	11,857.5400	11.8575	6.474	0	0	0
2022/10/05	R035	04/05/2023	11.22	Put	Bond Future	4,972.7500	4.9727	5,940.3100	5.9403	19.457	0	0	0
2022/10/05	R035	04/05/2023	12.46	Call	Bond Future	5,404.0500	5.4040	5,528.1200	5.5281	2.296	0	0	0
2022/10/05	R035	04/05/2023	12.46	Put	Bond Future	1,848.1900	1.8482	2,658.9500	2.6589	43.868	0	0	388
2022/10/05	R035	04/05/2023	13.18	Call	Bond Future	8,145.4600	8.1455	8,069.9700	8.0700	(0.927)	0	0	0
2022/10/05	R035	04/05/2023	13.18	Put	Bond Future	1,028.4700	1.0285	1,639.6700	1.6397	59.428	0	0	491
2022/10/05	R035	04/05/2023	11.17	Call	Bond Future	1,706.7800	1.7068	1,979.5800	1.9796	15.983	0	0	491
2022/10/05	R035	04/05/2023	11.20	Call	Bond Future	1,761.7300	1.7617	2,039.2300	2.0392	15.752	0	0	0
2022/10/05	R035	04/05/2023	11.21	Call	Bond Future	1,780.0700	1.7801	2,059.5000	2.0595	15.698	0	0	0
2022/10/05	R035	04/05/2023	10.60	Call	Bond Future	876.8200	0.8768	1,068.1700	1.0682	21.823	0	0	388
2022/10/05	R035	04/05/2023	10.60	Put	Bond Future	7,726.7000	7.7267	8,604.7400	8.6047	11.364	0	0	0
2022/10/05	R035	04/05/2023			Bond Future	11.7867	83.3432	11.9134	82.6565	1.075	0.0000	0.0000	0
2022/10/05	R035	04/05/2023	11.22	Call	Bond Future	1,798.7800	1.7988	2,079.6500	2.0797	15.614	0	0	0
2022/10/05	R035	04/05/2023	11.17	Put	Bond Future	5,169.1400	5.1691	6,128.6300	6.1286	18.562	0	0	0
2022/10/05	R035	04/05/2023	11.20	Put	Bond Future	5,050.8900	5.0509	6,015.0800	6.0151	19.090	0	0	0
2022/10/05	R035	04/05/2023	11.21	Put	Bond Future	5,011.6100	5.0116	5,977.7300	5.9777	19.278	0	0	0
2022/10/05	R035	04/05/2023	9.85	Call	Bond Future	296.8900	0.2969	429.1900	0.4292	44.562	0	0	388
2022/10/05	R035	04/05/2023	9.85	Put	Bond Future	11,898.1900	11.8982	12,717.1800	12.7172	6.883	0	0	0
2022/10/05	R035	04/05/2023	10.42	Call	Bond Future	691.6400	0.6916	872.7400	0.8727	26.184	0	0	491
2022/10/05	R035	04/05/2023	10.42	Put	Bond Future	8,650.5300	8.6505	9,518.3200	9.5183	10.032	0	0	0
2022/10/05	R035	03/08/2023	12.00	Call	Bond Future	3,951.4500	3.9514	3,951.2200	3.9512	(0.006)	0	0	0
2022/10/05	R035	03/08/2023	12.00	Put	Bond Future	3,456.7000	3.4567	4,158.3700	4.1584	20.299	0	0	0
2022/10/05	R035	03/08/2023			Bond Future	11.9071	85.0898	12.0391	84.3879	1.109	0.0000	0.0000	0
2022/10/05	R035	03/08/2023	11.98	Call	Bond Future	3,893.1600	3.8932	3,895.6700	3.8957	0.064	0	0	0
2022/10/05	R035	03/08/2023	11.98	Put	Bond Future	3,504.5200	3.5045	4,208.9300	4.2089	20.100	0	0	0
2022/10/05	R035	03/08/2023	11.99	Call	Bond Future	3,922.2600	3.9223	3,923.4000	3.9234	0.029	0	0	0
2022/10/05	R035	03/08/2023	11.99	Put	Bond Future	3,480.5400	3.4805	4,183.5800	4.1836	20.199	0	0	0
2022/10/05	R035	02/11/2023	11.41	Call	Bond Future	2,495.3200	2.4953	2,152.3900	2.1524	(13.743)	0	0	0
2022/10/05	R035	02/11/2023	11.41	Put	Bond Future	5,886.2200	5.8862	6,260.0000	6.2600	6.350	0	0	0
2022/10/05	R035	02/11/2023	11.42	Call	Bond Future	2,514.1700	2.5142	2,171.5200	2.1715	(13.629)	0	0	0
2022/10/05	R035	02/11/2023	11.42	Put	Bond Future	5,849.5600	5.8496	6,223.6200	6.2236	6.395	0	0	0
2022/10/05	R035	02/11/2023			Bond Future	12.0384	82.3622	12.1760	81.6455	1.143	0.0000	0.0000	0
2022/10/05	R035	02/11/2023	11.43	Call	Bond Future	2,533.1100	2.5331	2,191.0600	2.1911	(13.503)	0	0	0
2022/10/05	R035	02/11/2023	11.43	Put	Bond Future	5,813.0300	5.8130	6,187.6900	6.1877	6.445	0	0	0
2022/10/05	R186	03/11/2022	8.53	Call	Bond Future	4.7500	0.0048	13.4100	0.0134	182.316	0	0	0
2022/10/05	R186	03/11/2022	8.53	Put	Bond Future	2,404.5300	2.4045	2,745.4100	2.7454	14.177	0	0	0
2022/10/05	R186	03/11/2022	8.54	Call	Bond Future	5.4700	0.0055	14.8100	0.0148	170.750	0	0	0
2022/10/05	R186	03/11/2022	8.54	Put	Bond Future	2,369.7000	2.3697	2,711.2600	2.7113	14.414	0	0	0
2022/10/05	R186	03/11/2022	8.91	Put	Bond Future	1,223.7300	1.2237	1,576.7000	1.5767	28.844	0	0	4,310
2022/10/05	R186	03/11/2022			Bond Future	9.2146	108.3181	9.3109	107.9859	1.045	0.0000	0.0000	63,188
2022/10/05	R186	03/11/2022	8.23	Call	Bond Future	0.2700	0.0003	0.2200	0.0002	(18.519)	0	0	4,310
2022/10/05	R186	03/11/2022	8.23	Put	Bond Future	3,473.3700	3.4734	3,805.5400	3.8055	9.563	0	0	0
2022/10/05	R186	03/11/2022	8.55	Call	Bond Future	6.3000	0.0063	16.3400	0.0163	159.365	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
2022/10/05	R186	03/11/2022	8.55	Put	Bond Future	2,335.0000	2.3350	2,677.2600	2.6773	14.658	0	0	0
2022/10/05	R186	03/11/2022	8.91	Call	Bond Future	164.4000	0.1644	185.1500	0.1852	12.622	0	0	0
2022/10/05	R186	02/02/2023	8.33	Call	Bond Future	341.4900	0.3415	344.3500	0.3444	0.838	0	0	0
2022/10/05	R186	02/02/2023	8.33	Put	Bond Future	3,703.1300	3.7031	4,049.8900	4.0499	9.364	0	0	0
2022/10/05	R186	02/02/2023	8.32	Call	Bond Future	336.8100	0.3368	338.9900	0.3390	0.647	0	0	0
2022/10/05	R186	02/02/2023	8.32	Put	Bond Future	3,732.3900	3.7324	4,078.4700	4.0785	9.272	0	0	0
2022/10/05	R186	02/02/2023			Bond Future	9.3406	105.0544	9.4463	104.7105	1.132	0.0000	0.0000	0
2022/10/05	R186	02/02/2023	8.34	Call	Bond Future	346.3800	0.3464	349.7800	0.3498	0.982	0	0	0
2022/10/05	R186	02/02/2023	8.34	Put	Bond Future	3,674.0900	3.6741	4,021.3900	4.0214	9.453	0	0	0
2022/10/05	R186	04/05/2023	8.83	Put	Bond Future	2,769.6200	2.7696	3,076.1700	3.0762	11.068	0	0	0
2022/10/05	R186	04/05/2023	8.84	Call	Bond Future	939.0800	0.9391	892.7000	0.8927	(4.939)	0	0	0
2022/10/05	R186	04/05/2023			Bond Future	9.4226	107.2272	9.5382	106.8732	1.227	0.0000	0.0000	0
2022/10/05	R186	04/05/2023	8.83	Call	Bond Future	930.0400	0.9300	882.5800	0.8826	(5.103)	0	0	0
2022/10/05	R186	04/05/2023	8.84	Put	Bond Future	2,747.2900	2.7473	3,054.9200	3.0549	11.198	0	0	0
2022/10/05	R186	04/05/2023	8.82	Call	Bond Future	920.7600	0.9208	872.8200	0.8728	(5.207)	0	0	0
2022/10/05	R186	04/05/2023	8.82	Put	Bond Future	2,791.7300	2.7917	3,097.8000	3.0978	10.963	0	0	0
2022/10/05	R186	03/08/2023	9.74	Call	Bond Future	2,241.5700	2.2416	2,259.9100	2.2599	0.818	0	0	0
2022/10/05	R186	03/08/2023	9.74	Put	Bond Future	1,566.7300	1.5667	1,947.5600	1.9476	24.307	0	0	0
2022/10/05	R186	03/08/2023	9.73	Put	Bond Future	1,577.8000	1.5778	1,959.6000	1.9596	24.198	0	0	0
2022/10/05	R186	03/08/2023			Bond Future	9.5046	104.1668	9.6308	103.8043	1.328	0.0000	0.0000	0
2022/10/05	R186	03/08/2023	9.75	Call	Bond Future	2,259.1000	2.2591	2,276.8500	2.2769	0.786	0	0	0
2022/10/05	R186	03/08/2023	9.75	Put	Bond Future	1,555.7200	1.5557	1,935.9600	1.9360	24.441	0	0	0
2022/10/05	R186	03/08/2023	9.73	Call	Bond Future	2,224.0900	2.2241	2,243.4000	2.2434	0.868	0	0	0
2022/10/05	R186	02/11/2023	9.40	Call	Bond Future	1,650.9900	1.6510	1,615.3900	1.6154	(2.156)	0	0	0
2022/10/05	R186	02/11/2023	9.40	Put	Bond Future	2,188.0700	2.1881	2,522.7400	2.5227	15.295	0	0	0
2022/10/05	R186	02/11/2023	9.15	Call	Bond Future	1,344.2600	1.3443	1,292.2800	1.2923	(3.867)	0	0	1,715
2022/10/05	R186	02/11/2023			Bond Future	9.5994	106.3447	9.7377	105.9744	1.440	0.0000	0.0000	0
2022/10/05	R186	02/11/2023	10.42	Call	Bond Future	3,363.2500	3.3632	3,274.1200	3.2741	(2.650)	0	0	0
2022/10/05	R186	02/11/2023	10.42	Put	Bond Future	1,190.3400	1.1903	1,471.4800	1.4715	23.618	0	0	1,715
2022/10/05	R186	02/11/2023	9.38	Call	Bond Future	1,623.9100	1.6239	1,588.0400	1.5880	(2.209)	0	0	0
2022/10/05	R186	02/11/2023	9.38	Put	Bond Future	2,215.0400	2.2150	2,549.4400	2.5494	15.097	0	0	0
2022/10/05	R186	02/11/2023	9.39	Call	Bond Future	1,637.2000	1.6372	1,601.4700	1.6015	(2.182)	0	0	0
2022/10/05	R186	02/11/2023	9.39	Put	Bond Future	2,201.3000	2.2013	2,535.8400	2.5358	15.197	0	0	0
2022/10/05	R186	02/11/2023	9.15	Put	Bond Future	2,559.5800	2.5596	2,877.8700	2.8779	12.435	0	0	0
2022/10/05	R197	03/11/2022			Bond Future	336.0258	336.0258	335.8328	335.8328	(0.057)	0.0000	0.0000	831
2022/10/05	R197	02/02/2023			Bond Future	333.5173	333.5173	333.3040	333.3040	(0.064)	0.0000	0.0000	0
2022/10/05	R197	04/05/2023			Bond Future	340.4874	340.4874	340.2604	340.2604	(0.067)	0.0000	0.0000	0
2022/10/05	R197	03/08/2023			Bond Future	338.5102	338.5102	338.2820	338.2820	(0.067)	0.0000	0.0000	0
2022/10/05	R197	02/11/2023			Bond Future	345.6588	345.6588	345.4251	345.4251	(0.068)	0.0000	0.0000	0
2022/10/05	R202	03/11/2022			Bond Future	247.5001	247.5001	247.8212	247.8212	0.130	0.0000	0.0000	6,206
2022/10/05	R202	02/02/2023			Bond Future	247.4826	247.4826	247.7976	247.7976	0.127	0.0000	0.0000	460
2022/10/05	R202	04/05/2023			Bond Future	252.6537	252.6537	252.9683	252.9683	0.125	0.0000	0.0000	0
2022/10/05	R202	03/08/2023			Bond Future	253.1226	253.1226	253.4451	253.4451	0.127	0.0000	0.0000	0
2022/10/05	R202	02/11/2023			Bond Future	258.4676	258.4676	258.7966	258.7966	0.127	0.0000	0.0000	0
2022/10/05	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
2022/10/05	R209	03/11/2022	9.25	Put	Bond Future	12,736.6000	12.7366	13,309.8300	13.3098	4.501	0	0	0
2022/10/05	R209	03/11/2022	9.50	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2022/10/05	R209	03/11/2022	9.50	Put	Bond Future	11,167.0900	11.1671	11,740.3300	11.7403	5.133	0	0	0
2022/10/05	R209	03/11/2022	12.00	Call	Bond Future	2,610.1000	2.6101	2,285.4500	2.2854	(12.438)	0	0	0
2022/10/05	R209	03/11/2022	12.00	Put	Bond Future	259.1300	0.2591	507.7100	0.5077	95.929	0	0	6,750
2022/10/05	R209	03/11/2022	11.03	Call	Bond Future	186.8900	0.1869	190.9700	0.1910	2.183	0	0	0
2022/10/05	R209	03/11/2022	11.03	Put	Bond Future	2,645.0000	2.6450	3,222.3100	3.2223	21.826	0	0	0
2022/10/05	R209	03/11/2022	10.50	Put	Bond Future	5,319.7300	5.3197	5,896.3800	5.8964	10.840	0	0	0
2022/10/05	R209	03/11/2022	10.90	Put	Bond Future	3,243.1000	3.2431	3,826.7800	3.8268	17.998	0	0	0
2022/10/05	R209	03/11/2022			Bond Future	11.5130	65.1499	11.6294	64.5767	1.011	0.0000	0.0000	18,144
2022/10/05	R209	03/11/2022	10.00	Call	Bond Future	0.2500	0.0003	0.6100	0.0006	144.000	0	0	6,750
2022/10/05	R209	03/11/2022	10.00	Put	Bond Future	8,157.0700	8.1571	8,730.6600	8.7307	7.032	0	0	6,000
2022/10/05	R209	03/11/2022	11.50	Call	Bond Future	954.4000	0.9544	853.4500	0.8534	(10.577)	0	0	1,136
2022/10/05	R209	03/11/2022	11.50	Put	Bond Future	1,018.9200	1.0189	1,491.2000	1.4912	46.351	0	0	0
2022/10/05	R209	03/11/2022	11.01	Call	Bond Future	170.9200	0.1709	176.2500	0.1763	3.118	0	0	0
2022/10/05	R209	03/11/2022	11.01	Put	Bond Future	2,733.6400	2.7336	3,312.2000	3.3122	21.164	0	0	0
2022/10/05	R209	03/11/2022	11.02	Call	Bond Future	178.7700	0.1788	183.4900	0.1835	2.640	0	0	0
2022/10/05	R209	03/11/2022	11.02	Put	Bond Future	2,689.1600	2.6892	3,267.1100	3.2671	21.492	0	0	0
2022/10/05	R209	03/11/2022	10.50	Call	Bond Future	10.2700	0.0103	13.6900	0.0137	33.301	0	0	0
2022/10/05	R209	03/11/2022	10.90	Call	Bond Future	100.9100	0.1009	111.3600	0.1114	10.356	0	0	1,136
2022/10/05	R209	03/11/2022	11.00	Call	Bond Future	163.3400	0.1633	169.1800	0.1692	3.575	0	0	0
2022/10/05	R209	03/11/2022	11.00	Put	Bond Future	2,778.4500	2.7785	3,357.5200	3.3575	20.841	0	0	5,000
2022/10/05	R209	02/02/2023	10.79	Call	Bond Future	594.8900	0.5949	689.9400	0.6899	15.978	0	0	0
2022/10/05	R209	02/02/2023	10.80	Put	Bond Future	4,889.0600	4.8891	5,572.7100	5.5727	13.983	0	0	0
2022/10/05	R209	02/02/2023	10.78	Call	Bond Future	584.5600	0.5846	678.4700	0.6785	16.065	0	0	0
2022/10/05	R209	02/02/2023			Bond Future	11.6402	66.3751	11.7615	65.7878	1.042	0.0000	0.0000	2,066
2022/10/05	R209	02/02/2023	10.79	Put	Bond Future	4,932.0700	4.9321	5,614.3700	5.6144	13.834	0	0	0
2022/10/05	R209	02/02/2023	10.80	Call	Bond Future	605.2400	0.6052	701.6400	0.7016	15.928	0	0	0
2022/10/05	R209	02/02/2023	10.78	Put	Bond Future	4,975.1700	4.9752	5,656.3300	5.6563	13.691	0	0	0
2022/10/05	R209	04/05/2023	11.09	Call	Bond Future	1,442.8200	1.4428	1,652.1000	1.6521	14.505	0	0	0
2022/10/05	R209	04/05/2023	11.09	Put	Bond Future	4,710.5700	4.7106	5,521.0400	5.5210	17.205	0	0	0
2022/10/05	R209	04/05/2023	11.10	Call	Bond Future	1,460.1600	1.4602	1,668.9100	1.6689	14.296	0	0	0
2022/10/05	R209	04/05/2023	11.10	Put	Bond Future	4,676.4800	4.6765	5,486.4200	5.4864	17.319	0	0	0
2022/10/05	R209	04/05/2023	10.00	Call	Bond Future	344.9000	0.3449	475.8700	0.4759	37.973	0	0	8,500
2022/10/05	R209	04/05/2023	10.00	Put	Bond Future	9,561.1800	9.5612	10,293.3400	10.2933	7.658	0	0	0
2022/10/05	R209	04/05/2023			Bond Future	11.7476	64.5937	11.8737	63.9926	1.074	0.0000	0.0000	3,450
2022/10/05	R209	04/05/2023	11.11	Call	Bond Future	1,477.4500	1.4775	1,686.0100	1.6860	14.116	0	0	0
2022/10/05	R209	04/05/2023	11.11	Put	Bond Future	4,642.4100	4.6424	5,452.1600	5.4522	17.442	0	0	0
2022/10/05	R209	04/05/2023	12.50	Call	Bond Future	5,032.4700	5.0325	5,053.0100	5.0530	0.408	0	0	0
2022/10/05	R209	04/05/2023	12.50	Put	Bond Future	1,560.9000	1.5609	2,182.6300	2.1826	39.832	0	0	8,500
2022/10/05	R209	04/05/2023	11.00	Call	Bond Future	1,293.0200	1.2930	1,504.3300	1.5043	16.342	0	0	0
2022/10/05	R209	04/05/2023	11.00	Put	Bond Future	5,026.0500	5.0261	5,838.5500	5.8386	16.166	0	0	11,000
2022/10/05	R209	03/08/2023	11.94	Call	Bond Future	3,435.4500	3.4355	3,518.9900	3.5190	2.432	0	0	0
2022/10/05	R209	03/08/2023	11.95	Put	Bond Future	3,009.1600	3.0092	3,706.0400	3.7060	23.159	0	0	0
2022/10/05	R209	03/08/2023	11.93	Call	Bond Future	3,409.8900	3.4099	3,494.4800	3.4945	2.481	0	0	0
2022/10/05	R209	03/08/2023			Bond Future	11.8539	65.9475	11.9848	65.3331	1.104	0.0000	0.0000	0
2022/10/05	R209	03/08/2023	11.94	Put	Bond Future	3,030.3600	3.0304	3,728.2900	3.7283	23.031	0	0	0
2022/10/05	R209	03/08/2023	11.95	Call	Bond Future	3,461.0800	3.4611	3,543.5700	3.5436	2.383	0	0	0

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2022/10/05	R209	03/08/2023	11.93	Put	Bond Future	3,051.6900	3.0517	3,750.6700	3.7507	22.905	0	0	0
2022/10/05	R209	02/11/2023	11.34	Call	Bond Future	2,203.1200	2.2031	1,905.6700	1.9057	(13.501)	0	0	0
2022/10/05	R209	02/11/2023	11.34	Put	Bond Future	5,214.9000	5.2149	5,544.8200	5.5448	6.326	0	0	0
2022/10/05	R209	02/11/2023	11.33	Call	Bond Future	2,184.6900	2.1847	1,888.4900	1.8885	(13.558)	0	0	0
2022/10/05	R209	02/11/2023	11.33	Put	Bond Future	5,246.1400	5.2461	5,577.3100	5.5773	6.313	0	0	0
2022/10/05	R209	02/11/2023			Bond Future	11.9664	64.1740	12.1021	63.5466	1.134	0.0000	0.0000	0
2022/10/05	R209	02/11/2023	11.35	Call	Bond Future	2,221.8900	2.2219	1,922.7000	1.9227	(13.466)	0	0	0
2022/10/05	R209	02/11/2023	11.35	Put	Bond Future	5,184.0500	5.1840	5,512.2300	5.5122	6.331	0	0	0
2022/10/05	R210	03/11/2022			Bond Future	228.3818	228.3818	226.5771	226.5771	(0.790)	0.0000	0.0000	430
2022/10/05	R210	02/02/2023			Bond Future	232.7325	232.7325	230.8822	230.8822	(0.795)	0.0000	0.0000	300
2022/10/05	R210	04/05/2023			Bond Future	234.4887	234.4887	232.5949	232.5949	(0.808)	0.0000	0.0000	0
2022/10/05	R210	03/08/2023			Bond Future	239.4514	239.4514	237.5154	237.5154	(0.809)	0.0000	0.0000	0
2022/10/05	R210	02/11/2023			Bond Future	241.2880	241.2880	239.3145	239.3145	(0.818)	0.0000	0.0000	0
2022/10/05	R213	03/11/2022	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	476
2022/10/05	R213	03/11/2022	9.19	Put	Bond Future	9,098.2500	9.0983	9,509.7200	9.5097	4.523	0	0	0
2022/10/05	R213	03/11/2022	10.38	Call	Bond Future	5.0600	0.0051	26.2500	0.0263	418.775	0	0	0
2022/10/05	R213	03/11/2022	10.38	Put	Bond Future	3,119.0400	3.1190	3,551.7000	3.5517	13.872	0	0	0
2022/10/05	R213	03/11/2022	10.39	Call	Bond Future	5.5100	0.0055	29.0100	0.0290	426.497	0	0	0
2022/10/05	R213	03/11/2022	10.39	Put	Bond Future	3,071.4500	3.0714	3,506.4200	3.5064	14.162	0	0	0
2022/10/05	R213	03/11/2022	10.37	Call	Bond Future	4.6500	0.0047	23.6900	0.0237	409.462	0	0	0
2022/10/05	R213	03/11/2022	10.37	Put	Bond Future	3,166.7100	3.1667	3,597.2200	3.5972	13.595	0	0	200
2022/10/05	R213	03/11/2022			Bond Future	11.0442	79.6821	11.1345	79.2706	0.818	0.0000	0.0000	33,626
2022/10/05	R213	03/11/2022	9.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/10/05	R213	03/11/2022	9.13	Put	Bond Future	9,414.5200	9.4145	9,825.9900	9.8260	4.371	0	0	0
2022/10/05	R213	03/11/2022	9.84	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2022/10/05	R213	03/11/2022	9.84	Put	Bond Future	5,762.8500	5.7628	6,174.3000	6.1743	7.140	0	0	476
2022/10/05	R213	03/11/2022	10.40	Call	Bond Future	5.9900	0.0060	31.9700	0.0320	433.723	0	0	0
2022/10/05	R213	03/11/2022	10.40	Put	Bond Future	3,023.9200	3.0239	3,461.3700	3.4614	14.466	0	0	0
2022/10/05	R213	03/11/2022	9.98	Call	Bond Future	0.1300	0.0001	0.0200	0.0000	(84.615)	0	0	0
2022/10/05	R213	03/11/2022	9.98	Put	Bond Future	5,065.8000	5.0658	5,477.1600	5.4772	8.120	0	0	200
2022/10/05	R213	03/11/2022	10.19	Call	Bond Future	0.9500	0.0010	2.1800	0.0022	129.474	0	0	0
2022/10/05	R213	03/11/2022	10.19	Put	Bond Future	4,034.6400	4.0346	4,447.3400	4.4473	10.229	0	0	476
2022/10/05	R213	02/02/2023	10.43	Put	Bond Future	4,168.5000	4.1685	4,674.5500	4.6745	12.140	0	0	0
2022/10/05	R213	02/02/2023	12.20	Call	Bond Future	4,920.1900	4.9202	4,797.1300	4.7971	(2.501)	0	0	0
2022/10/05	R213	02/02/2023	12.20	Put	Bond Future	613.9300	0.6139	914.0600	0.9141	48.887	0	0	912
2022/10/05	R213	02/02/2023	10.22	Put	Bond Future	4,983.7700	4.9838	5,466.1600	5.4662	9.679	0	0	0
2022/10/05	R213	02/02/2023	10.23	Call	Bond Future	481.7900	0.4818	541.0600	0.5411	12.302	0	0	0
2022/10/05	R213	02/02/2023	10.35	Call	Bond Future	580.8900	0.5809	653.0100	0.6530	12.415	0	0	0
2022/10/05	R213	02/02/2023	10.35	Put	Bond Future	4,471.6800	4.4717	4,966.9900	4.9670	11.077	0	0	476
2022/10/05	R213	02/02/2023	10.01	Call	Bond Future	336.4200	0.3364	392.3000	0.3923	16.610	0	0	0
2022/10/05	R213	02/02/2023			Bond Future	11.1971	81.1805	11.2925	80.7573	0.852	0.0000	0.0000	0
2022/10/05	R213	02/02/2023	10.43	Call	Bond Future	655.5900	0.6556	738.4500	0.7384	12.639	0	0	912
2022/10/05	R213	02/02/2023	10.22	Call	Bond Future	474.1800	0.4742	533.3800	0.5334	12.485	0	0	0
2022/10/05	R213	02/02/2023	10.23	Put	Bond Future	4,943.5700	4.9436	5,426.0300	5.4260	9.759	0	0	0
2022/10/05	R213	02/02/2023	9.16	Call	Bond Future	62.8600	0.0629	94.6400	0.0946	50.557	0	0	476
2022/10/05	R213	02/02/2023	9.16	Put	Bond Future	9,845.8000	9.8458	10,300.7700	10.3008	4.621	0	0	0

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2022/10/05	R213	02/02/2023	10.01	Put	Bond Future	5,858.2000	5.8582	6,337.2700	6.3373	8.178	0	0	476
2022/10/05	R213	02/02/2023	10.21	Call	Bond Future	466.7900	0.4668	525.7900	0.5258	12.640	0	0	0
2022/10/05	R213	02/02/2023	10.21	Put	Bond Future	5,024.2300	5.0242	5,506.4200	5.5064	9.597	0	0	0
2022/10/05	R213	04/05/2023	10.75	Call	Bond Future	1,419.1300	1.4191	1,610.9800	1.6110	13.519	0	0	0
2022/10/05	R213	04/05/2023	10.75	Put	Bond Future	3,939.4600	3.9395	4,565.4800	4.5655	15.891	0	0	0
2022/10/05	R213	04/05/2023			Bond Future	11.3181	79.3042	11.4184	78.8700	0.886	0.0000	0.0000	0
2022/10/05	R213	04/05/2023	10.74	Call	Bond Future	1,405.2100	1.4052	1,595.2700	1.5953	13.525	0	0	0
2022/10/05	R213	04/05/2023	10.74	Put	Bond Future	3,970.8300	3.9708	4,595.0600	4.5951	15.720	0	0	0
2022/10/05	R213	04/05/2023	10.73	Call	Bond Future	1,391.1700	1.3912	1,579.8900	1.5799	13.566	0	0	0
2022/10/05	R213	04/05/2023	10.73	Put	Bond Future	4,002.1000	4.0021	4,624.9900	4.6250	15.564	0	0	0
2022/10/05	R213	03/08/2023	11.62	Put	Bond Future	2,516.2500	2.5163	2,980.4600	2.9805	18.448	0	0	0
2022/10/05	R213	03/08/2023	11.63	Call	Bond Future	3,291.0100	3.2910	3,310.3500	3.3104	0.588	0	0	0
2022/10/05	R213	03/08/2023			Bond Future	11.4419	80.9657	11.5470	80.5217	0.919	0.0000	0.0000	0
2022/10/05	R213	03/08/2023	11.62	Call	Bond Future	3,266.7200	3.2667	3,286.9200	3.2869	0.618	0	0	0
2022/10/05	R213	03/08/2023	11.63	Put	Bond Future	2,498.6800	2.4987	2,962.0300	2.9620	18.544	0	0	0
2022/10/05	R213	03/08/2023	11.61	Call	Bond Future	3,242.5000	3.2425	3,263.2700	3.2633	0.641	0	0	0
2022/10/05	R213	03/08/2023	11.61	Put	Bond Future	2,533.9300	2.5339	2,998.7100	2.9987	18.342	0	0	0
2022/10/05	R213	02/11/2023	11.13	Call	Bond Future	2,178.3600	2.1784	1,905.5900	1.9056	(12.522)	0	0	0
2022/10/05	R213	02/11/2023	11.13	Put	Bond Future	4,067.4000	4.0674	4,248.1100	4.2481	4.443	0	0	0
2022/10/05	R213	02/11/2023			Bond Future	11.5805	79.1038	11.6907	78.6504	0.952	0.0000	0.0000	0
2022/10/05	R213	02/11/2023	11.12	Call	Bond Future	2,160.4600	2.1605	1,888.5300	1.8885	(12.587)	0	0	0
2022/10/05	R213	02/11/2023	11.12	Put	Bond Future	4,092.0900	4.0921	4,273.6400	4.2736	4.437	0	0	0
2022/10/05	R213	02/11/2023	11.11	Call	Bond Future	2,142.6500	2.1426	1,871.2400	1.8712	(12.667)	0	0	0
2022/10/05	R213	02/11/2023	11.11	Put	Bond Future	4,116.9000	4.1169	4,298.9700	4.2990	4.423	0	0	0
2022/10/05	R214	03/11/2022	11.34	Call	Bond Future	407.1500	0.4072	378.2900	0.3783	(7.088)	0	0	0
2022/10/05	R214	03/11/2022	11.36	Put	Bond Future	1,861.4300	1.8614	2,476.9700	2.4770	33.068	0	0	0
2022/10/05	R214	03/11/2022			Bond Future	11.6308	62.6705	11.7575	62.0216	1.090	0.0000	0.0000	24,788
2022/10/05	R214	03/11/2022	11.34	Put	Bond Future	1,938.0400	1.9380	2,558.0800	2.5581	31.993	0	0	0
2022/10/05	R214	03/11/2022	11.35	Call	Bond Future	422.2500	0.4223	391.2100	0.3912	(7.351)	0	0	0
2022/10/05	R214	03/11/2022	11.35	Put	Bond Future	1,899.5100	1.8995	2,517.3700	2.5174	32.527	0	0	0
2022/10/05	R214	03/11/2022	11.36	Call	Bond Future	437.7400	0.4377	404.3800	0.4044	(7.621)	0	0	0
2022/10/05	R214	02/02/2023	11.10	Call	Bond Future	872.5300	0.8725	996.6000	0.9966	14.220	0	0	1,600
2022/10/05	R214	02/02/2023	11.07	Call	Bond Future	827.1700	0.8272	952.3700	0.9524	15.136	0	0	0
2022/10/05	R214	02/02/2023	11.07	Put	Bond Future	4,458.3500	4.4583	5,247.7100	5.2477	17.705	0	0	0
2022/10/05	R214	02/02/2023	11.08	Call	Bond Future	842.0300	0.8420	966.9300	0.9669	14.833	0	0	0
2022/10/05	R214	02/02/2023	11.08	Put	Bond Future	4,417.6900	4.4177	5,206.7500	5.2067	17.861	0	0	0
2022/10/05	R214	02/02/2023			Bond Future	11.7535	63.8490	11.8855	63.1848	1.123	0.0000	0.0000	64,507
2022/10/05	R214	02/02/2023	11.10	Put	Bond Future	4,337.3500	4.3374	5,125.5800	5.1256	18.173	0	0	0
2022/10/05	R214	02/02/2023	11.80	Call	Bond Future	2,385.6600	2.3857	2,428.1600	2.4282	1.781	0	0	1,600
2022/10/05	R214	02/02/2023	11.80	Put	Bond Future	2,150.4000	2.1504	2,857.0600	2.8571	32.862	0	0	0
2022/10/05	R214	02/02/2023	11.09	Call	Bond Future	857.2000	0.8572	981.7500	0.9817	14.530	0	0	0
2022/10/05	R214	02/02/2023	11.09	Put	Bond Future	4,377.4000	4.3774	5,166.1100	5.1661	18.018	0	0	0
2022/10/05	R214	04/05/2023	11.37	Call	Bond Future	1,814.8800	1.8149	2,076.6300	2.0766	14.422	0	0	0
2022/10/05	R214	04/05/2023	11.37	Put	Bond Future	4,305.7300	4.3057	5,247.1200	5.2471	21.864	0	0	0
2022/10/05	R214	04/05/2023	11.36	Call	Bond Future	1,794.5900	1.7946	2,056.5300	2.0565	14.596	0	0	0
2022/10/05	R214	04/05/2023	11.36	Put	Bond Future	4,338.8300	4.3388	5,280.4100	5.2804	21.701	0	0	0
2022/10/05	R214	04/05/2023			Bond Future	11.8517	61.8686	11.9885	61.1890	1.155	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
2022/10/05	R214	04/05/2023	11.38	Call	Bond Future	1,835.1100	1.8351	2,096.8300	2.0968	14.262	0	0	0
2022/10/05	R214	04/05/2023	11.38	Put	Bond Future	4,272.6400	4.2726	5,214.0000	5.2140	22.032	0	0	0
2022/10/05	R214	03/08/2023	12.15	Call	Bond Future	3,927.0000	3.9270	4,027.9100	4.0279	2.570	0	0	0
2022/10/05	R214	03/08/2023	12.15	Put	Bond Future	2,951.9100	2.9519	3,747.3000	3.7473	26.945	0	0	0
2022/10/05	R214	03/08/2023	12.14	Call	Bond Future	3,899.1300	3.8991	4,001.8600	4.0019	2.635	0	0	0
2022/10/05	R214	03/08/2023	12.14	Put	Bond Future	2,972.2700	2.9723	3,769.4800	3.7695	26.822	0	0	0
2022/10/05	R214	03/08/2023			Bond Future	11.9502	63.1651	12.0920	62.4706	1.186	0.0000	0.0000	0
2022/10/05	R214	03/08/2023	12.16	Call	Bond Future	3,954.9400	3.9549	4,054.2400	4.0542	2.511	0	0	0
2022/10/05	R214	03/08/2023	12.16	Put	Bond Future	2,931.6900	2.9317	3,725.4700	3.7255	27.076	0	0	0
2022/10/05	R214	02/11/2023	11.46	Call	Bond Future	2,342.8800	2.3429	2,382.4500	2.3825	1.689	0	0	0
2022/10/05	R214	02/11/2023	11.46	Put	Bond Future	5,363.7600	5.3638	6,112.4500	6.1125	13.958	0	0	0
2022/10/05	R214	02/11/2023	11.45	Put	Bond Future	5,398.6100	5.3986	6,146.3700	6.1464	13.851	0	0	0
2022/10/05	R214	02/11/2023			Bond Future	12.0563	61.1851	12.2031	60.4759	1.218	0.0000	0.0000	0
2022/10/05	R214	02/11/2023	11.47	Call	Bond Future	2,360.5100	2.3605	2,401.2600	2.4013	1.726	0	0	0
2022/10/05	R214	02/11/2023	11.47	Put	Bond Future	5,328.8000	5.3288	6,078.6700	6.0787	14.072	0	0	0
2022/10/05	R214	02/11/2023	11.45	Call	Bond Future	2,325.0800	2.3251	2,363.7200	2.3637	1.662	0	0	0
2022/10/05	R248	03/11/2022	10.60	Call	Bond Future	10.6800	0.0107	14.6700	0.0147	37.360	0	0	874
2022/10/05	R248	03/11/2022	10.60	Put	Bond Future	7,178.4100	7.1784	8,024.5400	8.0245	11.787	0	0	0
2022/10/05	R248	03/11/2022	10.70	Call	Bond Future	20.4700	0.0205	25.4200	0.0254	24.182	0	0	0
2022/10/05	R248	03/11/2022	10.70	Put	Bond Future	6,441.2900	6.4413	7,288.3800	7.2884	13.151	0	0	0
2022/10/05	R248	03/11/2022	11.32	Call	Bond Future	471.3400	0.4713	436.9900	0.4370	(7.288)	0	0	0
2022/10/05	R248	03/11/2022	11.20	Call	Bond Future	290.0900	0.2901	282.0800	0.2821	(2.761)	0	0	0
2022/10/05	R248	03/11/2022	11.20	Put	Bond Future	3,143.1800	3.1432	3,977.3100	3.9773	26.538	0	0	0
2022/10/05	R248	03/11/2022	11.30	Put	Bond Future	2,608.1400	2.6081	3,421.0700	3.4211	31.169	0	0	0
2022/10/05	R248	03/11/2022	11.31	Put	Bond Future	2,557.6200	2.5576	3,368.0600	3.3681	31.687	0	0	0
2022/10/05	R248	03/11/2022			Bond Future	11.6289	78.2988	11.7609	77.4566	1.135	0.0000	0.0000	248,049
2022/10/05	R248	03/11/2022	10.00	Call	Bond Future	0.0700	0.0001	0.2500	0.0003	257.143	0	0	0
2022/10/05	R248	03/11/2022	10.00	Put	Bond Future	11,901.6100	11.9016	12,743.9300	12.7439	7.077	0	0	0
2022/10/05	R248	03/11/2022	11.32	Put	Bond Future	2,507.6700	2.5077	3,315.4600	3.3155	32.213	0	0	0
2022/10/05	R248	03/11/2022	11.90	Call	Bond Future	2,323.5500	2.3235	1,981.5500	1.9816	(14.719)	0	0	0
2022/10/05	R248	03/11/2022	11.90	Put	Bond Future	611.9000	0.6119	1,112.0400	1.1120	81.736	0	0	0
2022/10/05	R248	03/11/2022	11.30	Call	Bond Future	436.7100	0.4367	407.5000	0.4075	(6.689)	0	0	874
2022/10/05	R248	03/11/2022	11.31	Call	Bond Future	453.7900	0.4538	422.0900	0.4221	(6.986)	0	0	0
2022/10/05	R248	02/02/2023	11.08	Call	Bond Future	1,050.1800	1.0502	1,208.3500	1.2083	15.061	0	0	0
2022/10/05	R248	02/02/2023	11.08	Put	Bond Future	5,478.5500	5.4786	6,498.5800	6.4986	18.619	0	0	0
2022/10/05	R248	02/02/2023	11.10	Put	Bond Future	5,377.3700	5.3774	6,396.4200	6.3964	18.951	0	0	0
2022/10/05	R248	02/02/2023	11.70	Call	Bond Future	2,652.0000	2.6520	2,728.3700	2.7284	2.880	0	0	2,542
2022/10/05	R248	02/02/2023	11.70	Put	Bond Future	2,944.4100	2.9444	3,882.6400	3.8826	31.865	0	0	0
2022/10/05	R248	02/02/2023	11.00	Call	Bond Future	905.7300	0.9057	1,065.9700	1.0660	17.692	0	0	2,542
2022/10/05	R248	02/02/2023	11.00	Put	Bond Future	5,896.3100	5.8963	6,918.4100	6.9184	17.335	0	0	0
2022/10/05	R248	02/02/2023			Bond Future	11.7461	79.8081	11.8837	78.9462	1.172	0.0000	0.0000	0
2022/10/05	R248	02/02/2023	11.10	Call	Bond Future	1,088.5000	1.0885	1,245.6900	1.2457	14.441	0	0	0
2022/10/05	R248	02/02/2023	11.06	Call	Bond Future	1,012.7300	1.0127	1,171.7200	1.1717	15.699	0	0	0
2022/10/05	R248	02/02/2023	11.06	Put	Bond Future	5,581.0200	5.5810	6,601.8700	6.6019	18.291	0	0	0
2022/10/05	R248	02/02/2023	11.07	Call	Bond Future	1,031.2700	1.0313	1,190.0200	1.1900	15.394	0	0	0
2022/10/05	R248	02/02/2023	11.07	Put	Bond Future	5,529.5400	5.5295	6,550.1500	6.5501	18.457	0	0	0
2022/10/05	R248	02/02/2023	10.40	Call	Bond Future	276.4200	0.2764	373.4700	0.3735	35.110	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
2022/10/05	R248	02/02/2023	10.40	Put	Bond Future	9,709.5100	9.7095	10,668.4200	10.6684	9.876	0	0	0
2022/10/05	R248	04/05/2023	11.35	Call	Bond Future	2,208.0500	2.2081	2,538.3400	2.5383	14.958	0	0	0
2022/10/05	R248	04/05/2023	11.35	Put	Bond Future	5,421.1800	5.4212	6,633.3100	6.6333	22.359	0	0	0
2022/10/05	R248	04/05/2023			Bond Future	11.8471	76.9961	11.9902	76.1143	1.207	0.0000	0.0000	0
2022/10/05	R248	04/05/2023	11.33	Call	Bond Future	2,158.1700	2.1582	2,488.7000	2.4887	15.315	0	0	0
2022/10/05	R248	04/05/2023	11.33	Put	Bond Future	5,505.5700	5.5056	6,717.9400	6.7179	22.021	0	0	0
2022/10/05	R248	04/05/2023	11.34	Call	Bond Future	2,182.9100	2.1829	2,513.4500	2.5134	15.142	0	0	0
2022/10/05	R248	04/05/2023	11.34	Put	Bond Future	5,463.1300	5.4631	6,675.5100	6.6755	22.192	0	0	0
2022/10/05	R248	03/08/2023	12.11	Call	Bond Future	4,724.4700	4.7245	4,729.6000	4.7296	0.109	0	0	0
2022/10/05	R248	03/08/2023	12.11	Put	Bond Future	3,765.7700	3.7658	4,671.9700	4.6720	24.064	0	0	0
2022/10/05	R248	03/08/2023			Bond Future	11.9518	78.5722	12.1004	77.6711	1.243	0.0000	0.0000	0
2022/10/05	R248	03/08/2023	12.09	Call	Bond Future	4,656.8700	4.6569	4,665.6400	4.6656	0.188	0	0	0
2022/10/05	R248	03/08/2023	12.09	Put	Bond Future	3,818.2000	3.8182	4,728.0400	4.7280	23.829	0	0	0
2022/10/05	R248	03/08/2023	12.10	Call	Bond Future	4,690.6300	4.6906	4,697.4400	4.6974	0.145	0	0	0
2022/10/05	R248	03/08/2023	12.10	Put	Bond Future	3,791.9000	3.7919	4,699.7800	4.6998	23.943	0	0	0
2022/10/05	R248	02/11/2023	11.47	Call	Bond Future	2,921.1300	2.9211	2,639.6100	2.6396	(9.637)	0	0	0
2022/10/05	R248	02/11/2023	11.48	Call	Bond Future	2,943.5900	2.9436	2,662.5700	2.6626	(9.547)	0	0	0
2022/10/05	R248	02/11/2023	11.49	Put	Bond Future	6,519.7900	6.5198	7,159.6200	7.1596	9.814	0	0	0
2022/10/05	R248	02/11/2023			Bond Future	12.0548	75.7912	12.2088	74.8712	1.278	0.0000	0.0000	0
2022/10/05	R248	02/11/2023	11.47	Put	Bond Future	6,606.3700	6.6064	7,244.8700	7.2449	9.665	0	0	0
2022/10/05	R248	02/11/2023	11.48	Put	Bond Future	6,563.1400	6.5631	7,202.1400	7.2021	9.736	0	0	0
2022/10/05	R248	02/11/2023	11.49	Call	Bond Future	2,965.8400	2.9658	2,685.6500	2.6856	(9.447)	0	0	0

Total

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