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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/10/2022 TO 03/10/2022

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
2022/10/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/03	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/03	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/03	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/03	2025	03/11/2022		Bond Future	166.2437	166.2437	166.4192	166.4192	0.106	0.0000	0.0000	7,182
2022/10/03	2025	02/02/2023		Bond Future	167.6748	167.6748	167.8512	167.8512	0.105	0.0000	0.0000	232
2022/10/03	2025	04/05/2023		Bond Future	171.1618	171.1618	171.3403	171.3403	0.104	0.0000	0.0000	0
2022/10/03	2025	03/08/2023		Bond Future	172.9933	172.9933	173.1747	173.1747	0.105	0.0000	0.0000	0
2022/10/03	2025	02/11/2023		Bond Future	176.5875	176.5875	176.7728	176.7728	0.105	0.0000	0.0000	0
2022/10/03	2029	03/11/2022		Bond Future	120.0701	120.0701	120.4805	120.4805	0.342	0.0000	0.0000	1,099
2022/10/03	2029	02/02/2023		Bond Future	122.3386	122.3386	122.7549	122.7549	0.340	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
2022/10/03	2029	04/05/2023			Bond Future	123.5782		124.0021		0.343	0.0000	0.0000	0
2022/10/03	2029	03/08/2023			Bond Future	126.1779		126.6103		0.343	0.0000	0.0000	0
2022/10/03	2029	02/11/2023			Bond Future	127.4478		127.8891		0.346	0.0000	0.0000	0
2022/10/03	2030	03/11/2022	9.70	Call	Bond Future	0.0200	0.0000	0.0500	0.0001	150.000	0	0	500
2022/10/03	2030	03/11/2022	9.70	Put	Bond Future	5,730.4100	5.7304	5,107.3200	5.1073	(10.873)	0	0	0
2022/10/03	2030	03/11/2022	10.10	Call	Bond Future	2.3900	0.0024	6.1200	0.0061	156.067	0	0	0
2022/10/03	2030	03/11/2022	10.10	Put	Bond Future	3,827.6800	3.8277	3,208.2900	3.2083	(16.182)	0	0	0
2022/10/03	2030	03/11/2022	10.20	Put	Bond Future	3,367.8900	3.3679	2,757.6400	2.7576	(18.120)	0	0	0
2022/10/03	2030	03/11/2022			Bond Future	10.9369	87.7317	10.7973	88.3549	(1.276)	0.0000	0.0000	62,294
2022/10/03	2030	03/11/2022	10.08	Call	Bond Future	1.6600	0.0017	4.4200	0.0044	166.265	0	0	0
2022/10/03	2030	03/11/2022	10.08	Put	Bond Future	3,921.0000	3.9210	3,300.6400	3.3006	(15.821)	0	0	0
2022/10/03	2030	03/11/2022	10.09	Call	Bond Future	2.0000	0.0020	5.2100	0.0052	160.500	0	0	0
2022/10/03	2030	03/11/2022	10.09	Put	Bond Future	3,874.3000	3.8743	3,254.3900	3.2544	(16.001)	0	0	0
2022/10/03	2030	03/11/2022	10.20	Call	Bond Future	10.9800	0.0110	23.8500	0.0238	117.213	0	0	500
2022/10/03	2030	03/11/2022	11.57	Call	Bond Future	2,998.4100	2.9984	3,513.7700	3.5138	17.188	0	0	0
2022/10/03	2030	03/11/2022	11.57	Put	Bond Future	242.0900	0.2421	134.3300	0.1343	(44.512)	0	0	500
2022/10/03	2030	02/02/2023	11.16	Put	Bond Future	1,801.4600	1.8015	1,498.8300	1.4988	(16.799)	0	0	388
2022/10/03	2030	02/02/2023	11.35	Call	Bond Future	2,532.8600	2.5329	2,904.7800	2.9048	14.684	0	0	5,000
2022/10/03	2030	02/02/2023	11.35	Put	Bond Future	1,463.2400	1.4632	1,201.7300	1.2017	(17.872)	0	0	0
2022/10/03	2030	02/02/2023	9.99	Call	Bond Future	395.3100	0.3953	492.6800	0.4927	24.631	0	0	0
2022/10/03	2030	02/02/2023	10.00	Call	Bond Future	401.3700	0.4014	500.0400	0.5000	24.583	0	0	0
2022/10/03	2030	02/02/2023	10.01	Put	Bond Future	5,270.6900	5.2707	4,737.2500	4.7373	(10.121)	0	0	0
2022/10/03	2030	02/02/2023	9.80	Call	Bond Future	294.4000	0.2944	369.3800	0.3694	25.469	0	0	0
2022/10/03	2030	02/02/2023	9.94	Put	Bond Future	5,553.6600	5.5537	5,011.2600	5.0113	(9.767)	0	0	102
2022/10/03	2030	02/02/2023	9.20	Call	Bond Future	106.7400	0.1067	136.3700	0.1364	27.759	0	0	0
2022/10/03	2030	02/02/2023	9.20	Put	Bond Future	8,814.0600	8.8141	8,210.2600	8.2103	(6.850)	0	0	0
2022/10/03	2030	02/02/2023	9.66	Call	Bond Future	235.3300	0.2353	296.6000	0.2966	26.036	0	0	0
2022/10/03	2030	02/02/2023	9.66	Put	Bond Future	6,734.7400	6.7347	6,162.5800	6.1626	(8.496)	0	0	102
2022/10/03	2030	02/02/2023	8.81	Put	Bond Future	10,676.7000	10.6767	10,056.8000	10.0568	(5.806)	0	0	0
2022/10/03	2030	02/02/2023	9.04	Call	Bond Future	75.6900	0.0757	97.4700	0.0975	28.775	0	0	0
2022/10/03	2030	02/02/2023	9.04	Put	Bond Future	9,566.6400	9.5666	8,954.9900	8.9550	(6.394)	0	0	0
2022/10/03	2030	02/02/2023	9.08	Put	Bond Future	9,376.8800	9.3769	8,767.0100	8.7670	(6.504)	0	0	0
2022/10/03	2030	02/02/2023			Bond Future	11.0997	85.3621	10.9534	85.9955	(1.319)	0.0000	0.0000	5,200
2022/10/03	2030	02/02/2023	11.55	Call	Bond Future	3,081.5700	3.0816	3,493.4100	3.4934	13.365	0	0	5,000
2022/10/03	2030	02/02/2023	11.55	Put	Bond Future	1,169.5500	1.1695	947.9600	0.9480	(18.947)	0	0	0
2022/10/03	2030	02/02/2023	11.12	Call	Bond Future	1,968.1100	1.9681	2,289.9500	2.2900	16.353	0	0	0
2022/10/03	2030	02/02/2023	11.12	Put	Bond Future	1,880.7200	1.8807	1,569.1300	1.5691	(16.568)	0	0	0
2022/10/03	2030	02/02/2023	11.16	Call	Bond Future	2,060.7200	2.0607	2,391.5200	2.3915	16.053	0	0	0
2022/10/03	2030	02/02/2023	9.99	Put	Bond Future	5,350.9900	5.3510	4,814.9300	4.8149	(10.018)	0	0	0
2022/10/03	2030	02/02/2023	10.00	Put	Bond Future	5,310.7900	5.3108	4,776.0300	4.7760	(10.069)	0	0	0
2022/10/03	2030	02/02/2023	10.01	Call	Bond Future	407.5100	0.4075	507.5000	0.5075	24.537	0	0	0
2022/10/03	2030	02/02/2023	9.80	Put	Bond Future	6,134.8500	6.1349	5,576.4000	5.5764	(9.103)	0	0	0
2022/10/03	2030	02/02/2023	9.83	Call	Bond Future	308.6500	0.3086	386.8600	0.3869	25.339	0	0	388
2022/10/03	2030	02/02/2023	9.83	Put	Bond Future	6,008.6700	6.0087	5,453.4500	5.4535	(9.240)	0	0	0
2022/10/03	2030	02/02/2023	9.94	Call	Bond Future	366.2000	0.3662	457.2300	0.4572	24.858	0	0	0
2022/10/03	2030	02/02/2023	9.79	Call	Bond Future	289.7900	0.2898	363.7100	0.3637	25.508	0	0	0
2022/10/03	2030	02/02/2023	9.79	Put	Bond Future	6,177.1100	6.1771	5,617.6000	5.6176	(9.058)	0	0	0

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2022/10/03	2030	02/02/2023	8.81	Call	Bond Future	44.8300	0.0448	58.3600	0.0584	30.181	0	0	102
2022/10/03	2030	02/02/2023	9.08	Call	Bond Future	82.6100	0.0826	106.1700	0.1062	28.520	0	0	388
2022/10/03	2030	04/05/2023	11.34	Call	Bond Future	2,731.7500	2.7318	3,076.3600	3.0764	12.615	0	0	0
2022/10/03	2030	04/05/2023	11.34	Put	Bond Future	2,317.1100	2.3171	2,016.1500	2.0162	(12.989)	0	0	150
2022/10/03	2030	04/05/2023	10.42	Call	Bond Future	1,069.4200	1.0694	1,256.0800	1.2561	17.454	0	0	479
2022/10/03	2030	04/05/2023	10.42	Put	Bond Future	4,589.1100	4.5891	4,130.2000	4.1302	(10.000)	0	0	0
2022/10/03	2030	04/05/2023	10.52	Call	Bond Future	1,200.5400	1.2005	1,403.4800	1.4035	16.904	0	0	0
2022/10/03	2030	04/05/2023	10.52	Put	Bond Future	4,281.5300	4.2815	3,838.9000	3.8389	(10.338)	0	0	0
2022/10/03	2030	04/05/2023	10.53	Call	Bond Future	1,214.2100	1.2142	1,418.8100	1.4188	16.850	0	0	0
2022/10/03	2030	04/05/2023	10.53	Put	Bond Future	4,251.4800	4.2515	3,810.5100	3.8105	(10.372)	0	0	0
2022/10/03	2030	04/05/2023	9.67	Call	Bond Future	451.6200	0.4516	543.8600	0.5439	20.424	0	0	479
2022/10/03	2030	04/05/2023	9.67	Put	Bond Future	7,350.8600	7.3509	6,797.5300	6.7975	(7.527)	0	0	0
2022/10/03	2030	04/05/2023	9.78	Call	Bond Future	514.0000	0.5140	617.1200	0.6171	20.062	0	0	388
2022/10/03	2030	04/05/2023	9.78	Put	Bond Future	6,907.5400	6.9075	6,365.0900	6.3651	(7.853)	0	0	0
2022/10/03	2030	04/05/2023	10.00	Call	Bond Future	661.1800	0.6612	788.8600	0.7889	19.311	0	0	1,080
2022/10/03	2030	04/05/2023	10.00	Put	Bond Future	6,053.7600	6.0538	5,535.8700	5.5359	(8.555)	0	0	0
2022/10/03	2030	04/05/2023	9.03	Call	Bond Future	193.6300	0.1936	237.7500	0.2377	22.786	0	0	388
2022/10/03	2030	04/05/2023	9.03	Put	Bond Future	10,105.8600	10.1059	9,504.4100	9.5044	(5.951)	0	0	0
2022/10/03	2030	04/05/2023	9.58	Put	Bond Future	7,721.0500	7.7211	7,159.4800	7.1595	(7.273)	0	0	0
2022/10/03	2030	04/05/2023			Bond Future	11.2405	87.1207	11.0868	87.7663	(1.367)	0.0000	0.0000	0
2022/10/03	2030	04/05/2023	12.57	Call	Bond Future	6,208.3600	6.2084	6,714.3300	6.7143	8.150	0	0	0
2022/10/03	2030	04/05/2023	12.57	Put	Bond Future	873.5900	0.8736	733.9900	0.7340	(15.980)	0	0	350
2022/10/03	2030	04/05/2023	11.62	Call	Bond Future	3,428.1700	3.4282	3,817.5500	3.8175	11.358	0	0	0
2022/10/03	2030	04/05/2023	11.62	Put	Bond Future	1,860.2600	1.8603	1,604.0700	1.6041	(13.772)	0	0	388
2022/10/03	2030	04/05/2023	12.04	Call	Bond Future	4,594.6800	4.5947	5,042.5400	5.0425	9.747	0	0	0
2022/10/03	2030	04/05/2023	12.04	Put	Bond Future	1,334.0500	1.3341	1,136.3400	1.1363	(14.820)	0	0	1,080
2022/10/03	2030	04/05/2023	12.50	Call	Bond Future	5,988.5300	5.9885	6,487.7900	6.4878	8.337	0	0	0
2022/10/03	2030	04/05/2023	12.50	Put	Bond Future	923.8200	0.9238	777.5100	0.7775	(15.838)	0	0	479
2022/10/03	2030	04/05/2023	10.54	Call	Bond Future	1,227.9900	1.2280	1,434.2500	1.4343	16.797	0	0	0
2022/10/03	2030	04/05/2023	10.54	Put	Bond Future	4,221.5700	4.2216	3,782.2600	3.7823	(10.406)	0	0	0
2022/10/03	2030	04/05/2023	10.65	Call	Bond Future	1,386.3800	1.3864	1,611.1500	1.6112	16.213	0	0	350
2022/10/03	2030	04/05/2023	10.65	Put	Bond Future	3,901.1600	3.9012	3,480.3600	3.4804	(10.787)	0	0	0
2022/10/03	2030	04/05/2023	9.58	Call	Bond Future	405.4300	0.4054	489.4300	0.4894	20.719	0	0	150
2022/10/03	2030	03/08/2023	12.89	Call	Bond Future	6,828.1200	6.8281	7,343.2400	7.3432	7.544	0	0	0
2022/10/03	2030	03/08/2023	12.89	Put	Bond Future	1,021.9500	1.0219	878.3200	0.8783	(14.055)	0	0	350
2022/10/03	2030	03/08/2023	11.34	Call	Bond Future	2,670.1800	2.6702	3,001.4500	3.0014	12.406	0	0	0
2022/10/03	2030	03/08/2023	11.34	Put	Bond Future	2,873.2200	2.8732	2,545.7400	2.5457	(11.398)	0	0	0
2022/10/03	2030	03/08/2023	11.35	Call	Bond Future	2,691.8800	2.6919	3,024.6700	3.0247	12.363	0	0	0
2022/10/03	2030	03/08/2023	11.36	Put	Bond Future	2,835.2300	2.8352	2,510.8000	2.5108	(11.443)	0	0	0
2022/10/03	2030	03/08/2023	10.40	Call	Bond Future	1,127.6100	1.1276	1,314.5800	1.3146	16.581	0	0	1,012
2022/10/03	2030	03/08/2023	10.65	Call	Bond Future	1,440.5100	1.4405	1,663.8700	1.6639	15.506	0	0	350
2022/10/03	2030	03/08/2023	10.65	Put	Bond Future	4,504.6200	4.5046	4,069.2300	4.0692	(9.665)	0	0	0
2022/10/03	2030	03/08/2023			Bond Future	11.3901	84.9277	11.2282	85.5864	(1.422)	0.0000	0.0000	0
2022/10/03	2030	03/08/2023	12.59	Call	Bond Future	5,933.0100	5.9330	6,421.6400	6.4216	8.236	0	0	0
2022/10/03	2030	03/08/2023	12.59	Put	Bond Future	1,246.7200	1.2467	1,076.6000	1.0766	(13.645)	0	0	1,012
2022/10/03	2030	03/08/2023	11.35	Put	Bond Future	2,854.3300	2.8543	2,528.3700	2.5284	(11.420)	0	0	0
2022/10/03	2030	03/08/2023	11.36	Call	Bond Future	2,713.3500	2.7133	3,047.6700	3.0477	12.321	0	0	0
2022/10/03	2030	03/08/2023	10.40	Put	Bond Future	5,258.2400	5.2582	4,786.4600	4.7865	(8.972)	0	0	0

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2022/10/03	2030	02/11/2023	10.81	Call	Bond Future	1,670.3800		1.6704	1,912.7300	1.9127	14.509	0	0	0
2022/10/03	2030	02/11/2023	10.81	Put	Bond Future	4,617.0800		4.6171	4,187.1300	4.1871	(9.312)	0	0	0
2022/10/03	2030	02/11/2023	10.80	Call	Bond Future	1,655.6400		1.6556	1,896.5600	1.8966	14.551	0	0	0
2022/10/03	2030	02/11/2023	10.80	Put	Bond Future	4,643.2800		4.6433	4,211.9000	4.2119	(9.290)	0	0	0
2022/10/03	2030	02/11/2023			Bond Future	11.5455		86.6740	11.3749	87.3463	(1.478)	0.0000	0.0000	0
2022/10/03	2030	02/11/2023	10.82	Call	Bond Future	1,685.5300		1.6855	1,929.3400	1.9293	14.465	0	0	0
2022/10/03	2030	02/11/2023	10.82	Put	Bond Future	4,591.3100		4.5913	4,162.8200	4.1628	(9.333)	0	0	0
2022/10/03	2032	03/11/2022	9.31	Put	Bond Future	11,336.5700		11.3366	10,640.1900	10.6402	(6.143)	0	0	0
2022/10/03	2032	03/11/2022	9.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	454
2022/10/03	2032	03/11/2022	9.36	Put	Bond Future	11,041.9000		11.0419	10,345.5200	10.3455	(6.307)	0	0	0
2022/10/03	2032	03/11/2022	9.46	Put	Bond Future	10,456.2200		10.4562	9,759.8400	9.7598	(6.660)	0	0	0
2022/10/03	2032	03/11/2022	10.56	Put	Bond Future	4,332.8200		4.3328	3,646.8400	3.6468	(15.832)	0	0	180
2022/10/03	2032	03/11/2022	9.92	Call	Bond Future	0.0500		0.0001	0.0900	0.0001	80.000	0	0	750
2022/10/03	2032	03/11/2022	9.92	Put	Bond Future	7,823.5700		7.8236	7,127.2300	7.1272	(8.901)	0	0	0
2022/10/03	2032	03/11/2022	10.11	Put	Bond Future	6,765.1300		6.7651	6,069.0200	6.0690	(10.290)	0	0	454
2022/10/03	2032	03/11/2022	10.16	Call	Bond Future	0.3600		0.0004	0.7800	0.0008	116.667	0	0	0
2022/10/03	2032	03/11/2022	10.16	Put	Bond Future	6,489.4100		6.4894	5,793.4500	5.7935	(10.725)	0	0	180
2022/10/03	2032	03/11/2022			Bond Future	11.3994		82.9894	11.2602	83.6858	(1.221)	0.0000	0.0000	171,147
2022/10/03	2032	03/11/2022	9.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	180
2022/10/03	2032	03/11/2022	9.46	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	500
2022/10/03	2032	03/11/2022	11.55	Call	Bond Future	1,512.4600		1.5125	1,928.4800	1.9285	27.506	0	0	0
2022/10/03	2032	03/11/2022	11.55	Put	Bond Future	767.4300		0.7674	487.0700	0.4871	(36.532)	0	0	500
2022/10/03	2032	03/11/2022	12.30	Call	Bond Future	4,447.8100		4.4478	5,081.0200	5.0810	14.236	0	0	0
2022/10/03	2032	03/11/2022	12.30	Put	Bond Future	125.4800		0.1255	62.3100	0.0623	(50.343)	0	0	750
2022/10/03	2032	03/11/2022	10.66	Call	Bond Future	27.6200		0.0276	51.2500	0.0513	85.554	0	0	0
2022/10/03	2032	03/11/2022	10.66	Put	Bond Future	3,819.5000		3.8195	3,146.7500	3.1468	(17.614)	0	0	0
2022/10/03	2032	03/11/2022	10.67	Call	Bond Future	30.1700		0.0302	55.5700	0.0556	84.190	0	0	750
2022/10/03	2032	03/11/2022	10.67	Put	Bond Future	3,769.2300		3.7692	3,098.2500	3.0982	(17.802)	0	0	0
2022/10/03	2032	03/11/2022	11.45	Call	Bond Future	1,205.2900		1.2053	1,573.2000	1.5732	30.525	0	0	0
2022/10/03	2032	03/11/2022	11.45	Put	Bond Future	953.8200		0.9538	625.3500	0.6253	(34.437)	0	0	7,500
2022/10/03	2032	03/11/2022	10.21	Call	Bond Future	0.5500		0.0006	1.1800	0.0012	114.545	0	0	500
2022/10/03	2032	03/11/2022	10.21	Put	Bond Future	6,214.8800		6.2149	5,519.1300	5.5191	(11.195)	0	0	0
2022/10/03	2032	03/11/2022	10.49	Call	Bond Future	4.7800		0.0048	10.1400	0.0101	112.134	0	0	0
2022/10/03	2032	03/11/2022	10.49	Put	Bond Future	4,701.3300		4.7013	4,010.3100	4.0103	(14.698)	0	0	454
2022/10/03	2032	03/11/2022	10.56	Call	Bond Future	10.3000		0.0103	20.7000	0.0207	100.971	0	0	0
2022/10/03	2032	03/11/2022	10.11	Call	Bond Future	0.2400		0.0002	0.5100	0.0005	112.500	0	0	0
2022/10/03	2032	02/02/2023	11.69	Call	Bond Future	2,545.2300		2.5452	2,931.8000	2.9318	15.188	0	0	0
2022/10/03	2032	02/02/2023	11.69	Put	Bond Future	1,918.1200		1.9181	1,596.5300	1.5965	(16.766)	0	0	0
2022/10/03	2032	02/02/2023	10.40	Call	Bond Future	372.8700		0.3729	469.6300	0.4696	25.950	0	0	0
2022/10/03	2032	02/02/2023	10.40	Put	Bond Future	6,269.3400		6.2693	5,657.9400	5.6579	(9.752)	0	0	0
2022/10/03	2032	02/02/2023	10.50	Call	Bond Future	444.5500		0.4445	556.7200	0.5567	25.232	0	0	0
2022/10/03	2032	02/02/2023	10.50	Put	Bond Future	5,810.9400		5.8109	5,214.9500	5.2150	(10.256)	0	0	454
2022/10/03	2032	02/02/2023	10.67	Call	Bond Future	591.2300		0.5912	733.2000	0.7332	24.013	0	0	750
2022/10/03	2032	02/02/2023	10.67	Put	Bond Future	5,066.1900		5.0662	4,500.0000	4.5000	(11.176)	0	0	0
2022/10/03	2032	02/02/2023	10.22	Call	Bond Future	267.6200		0.2676	340.4800	0.3405	27.225	0	0	500
2022/10/03	2032	02/02/2023	10.22	Put	Bond Future	7,129.0000		7.1290	6,493.7000	6.4937	(8.911)	0	0	0
2022/10/03	2032	02/02/2023	9.47	Call	Bond Future	52.2900		0.0523	69.3100	0.0693	32.549	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
2022/10/03	2032	02/02/2023	9.47	Put	Bond Future	11,088.0600	11.0881	10,396.9200	10.3969	(6.233)	0	0	0
2022/10/03	2032	02/02/2023	9.92	Call	Bond Future	147.4100	0.1474	190.5900	0.1906	29.292	0	0	750
2022/10/03	2032	02/02/2023	9.92	Put	Bond Future	8,648.3200	8.6483	7,983.3400	7.9833	(7.689)	0	0	0
2022/10/03	2032	02/02/2023			Bond Future	11.5601	84.5369	11.4150	85.2451	(1.255)	0.0000	0.0000	18
2022/10/03	2032	02/02/2023	11.84	Call	Bond Future	2,979.5700	2.9796	3,400.9200	3.4009	14.141	0	0	0
2022/10/03	2032	02/02/2023	11.84	Put	Bond Future	1,636.4000	1.6364	1,349.5900	1.3496	(17.527)	0	0	500
2022/10/03	2032	02/02/2023	12.75	Call	Bond Future	6,108.6500	6.1087	6,687.5200	6.6875	9.476	0	0	0
2022/10/03	2032	02/02/2023	12.75	Put	Bond Future	598.3300	0.5983	469.0400	0.4690	(21.608)	0	0	750
2022/10/03	2032	02/02/2023	10.38	Call	Bond Future	359.6700	0.3597	453.5200	0.4535	26.093	0	0	0
2022/10/03	2032	02/02/2023	10.38	Put	Bond Future	6,362.6600	6.3627	5,748.3500	5.7484	(9.655)	0	0	0
2022/10/03	2032	02/02/2023	10.39	Call	Bond Future	366.2200	0.3662	461.5200	0.4615	26.023	0	0	0
2022/10/03	2032	02/02/2023	10.39	Put	Bond Future	6,315.9300	6.3159	5,703.0700	5.7031	(9.703)	0	0	0
2022/10/03	2032	02/02/2023	10.16	Call	Bond Future	238.6000	0.2386	304.5500	0.3045	27.640	0	0	0
2022/10/03	2032	02/02/2023	10.16	Put	Bond Future	7,424.7300	7.4247	6,782.5200	6.7825	(8.650)	0	0	454
2022/10/03	2032	02/02/2023	9.31	Call	Bond Future	34.5900	0.0346	46.2600	0.0463	33.738	0	0	454
2022/10/03	2032	02/02/2023	9.31	Put	Bond Future	11,994.1100	11.9941	11,297.6200	11.2976	(5.807)	0	0	0
2022/10/03	2032	04/05/2023	10.89	Call	Bond Future	1,241.1700	1.2412	1,453.7200	1.4537	17.125	0	0	0
2022/10/03	2032	04/05/2023	10.89	Put	Bond Future	5,186.5800	5.1866	4,677.2200	4.6772	(9.821)	0	0	0
2022/10/03	2032	04/05/2023	11.37	Call	Bond Future	2,109.3600	2.1094	2,414.1100	2.4141	14.448	0	0	400
2022/10/03	2032	04/05/2023	13.43	Call	Bond Future	8,435.2900	8.4353	9,036.3200	9.0363	7.125	0	0	0
2022/10/03	2032	04/05/2023	13.43	Put	Bond Future	747.4900	0.7475	626.6100	0.6266	(16.171)	0	0	400
2022/10/03	2032	04/05/2023			Bond Future	11.6968	82.1140	11.5454	82.8359	(1.295)	0.0000	0.0000	0
2022/10/03	2032	04/05/2023	11.37	Put	Bond Future	3,677.7700	3.6778	3,260.6100	3.2606	(11.343)	0	0	0
2022/10/03	2032	04/05/2023	10.62	Call	Bond Future	897.2100	0.8972	1,063.6900	1.0637	18.555	0	0	400
2022/10/03	2032	04/05/2023	10.62	Put	Bond Future	6,219.3300	6.2193	5,663.9000	5.6639	(8.931)	0	0	0
2022/10/03	2032	04/05/2023	10.87	Call	Bond Future	1,211.1300	1.2111	1,420.0000	1.4200	17.246	0	0	0
2022/10/03	2032	04/05/2023	10.87	Put	Bond Future	5,257.5200	5.2575	4,744.4800	4.7445	(9.758)	0	0	0
2022/10/03	2032	04/05/2023	10.88	Call	Bond Future	1,226.2000	1.2262	1,436.9100	1.4369	17.184	0	0	0
2022/10/03	2032	04/05/2023	10.88	Put	Bond Future	5,222.0800	5.2221	4,710.8800	4.7109	(9.789)	0	0	0
2022/10/03	2032	03/08/2023	11.90	Call	Bond Future	3,373.8600	3.3739	3,764.7600	3.7648	11.586	0	0	5,000
2022/10/03	2032	03/08/2023	11.90	Put	Bond Future	3,074.2900	3.0743	2,728.5400	2.7285	(11.246)	0	0	0
2022/10/03	2032	03/08/2023	11.77	Call	Bond Future	3,047.8900	3.0479	3,416.9500	3.4169	12.109	0	0	0
2022/10/03	2032	03/08/2023	11.77	Put	Bond Future	3,349.8600	3.3499	2,982.2700	2.9823	(10.973)	0	0	0
2022/10/03	2032	03/08/2023			Bond Future	11.8351	83.8247	11.6768	84.5614	(1.337)	0.0000	0.0000	2,600
2022/10/03	2032	03/08/2023	11.75	Call	Bond Future	2,999.2200	2.9992	3,364.8700	3.3649	12.192	0	0	0
2022/10/03	2032	03/08/2023	11.75	Put	Bond Future	3,394.2600	3.3943	3,023.2600	3.0233	(10.930)	0	0	0
2022/10/03	2032	03/08/2023	11.76	Call	Bond Future	3,023.5100	3.0235	3,390.8600	3.3909	12.150	0	0	0
2022/10/03	2032	03/08/2023	11.76	Put	Bond Future	3,372.0000	3.3720	3,002.7000	3.0027	(10.952)	0	0	0
2022/10/03	2032	02/11/2023	11.24	Call	Bond Future	1,937.0100	1.9370	2,208.7500	2.2088	14.029	0	0	0
2022/10/03	2032	02/11/2023	11.24	Put	Bond Future	5,406.4200	5.4064	4,926.3800	4.9264	(8.879)	0	0	0
2022/10/03	2032	02/11/2023			Bond Future	11.9879	81.3879	11.8223	82.1397	(1.381)	0.0000	0.0000	0
2022/10/03	2032	02/11/2023	11.22	Call	Bond Future	1,902.8600	1.9029	2,171.3900	2.1714	14.112	0	0	0
2022/10/03	2032	02/11/2023	11.22	Put	Bond Future	5,467.7200	5.4677	4,984.4700	4.9845	(8.838)	0	0	0
2022/10/03	2032	02/11/2023	11.23	Call	Bond Future	1,920.0500	1.9200	2,190.1900	2.1902	14.069	0	0	0
2022/10/03	2032	02/11/2023	11.23	Put	Bond Future	5,437.1700	5.4372	4,955.5300	4.9555	(8.858)	0	0	0
2022/10/03	2033	03/11/2022			Bond Future	112.7801	112.7801	113.6039	113.6039	0.731	0.0000	0.0000	1,415
2022/10/03	2033	02/02/2023			Bond Future	114.9109	114.9109	115.7487	115.7487	0.729	0.0000	0.0000	6,141

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
2022/10/03	2033	04/05/2023			Bond Future	115.9084	115.9084	116.7626	116.7626	0.737	0.0000	0.0000	0
2022/10/03	2033	03/08/2023			Bond Future	118.3467	118.3467	119.2185	119.2185	0.737	0.0000	0.0000	0
2022/10/03	2033	02/11/2023			Bond Future	119.3637	119.3637	120.2534	120.2534	0.745	0.0000	0.0000	0
2022/10/03	2037	03/11/2022	11.30	Put	Bond Future	3,477.2900	3.4773	2,718.3300	2.7183	(21.826)	0	0	0
2022/10/03	2037	03/11/2022	11.31	Call	Bond Future	199.8800	0.1999	315.5000	0.3155	57.845	0	0	0
2022/10/03	2037	03/11/2022	11.31	Put	Bond Future	3,426.0100	3.4260	2,671.0300	2.6710	(22.037)	0	0	0
2022/10/03	2037	03/11/2022	11.32	Call	Bond Future	208.5400	0.2085	328.2300	0.3282	57.394	0	0	0
2022/10/03	2037	03/11/2022			Bond Future	11.8682	79.4023	11.7142	80.2729	(1.298)	0.0000	0.0000	60,175
2022/10/03	2037	03/11/2022	11.30	Call	Bond Future	191.5500	0.1916	303.1900	0.3032	58.282	0	0	0
2022/10/03	2037	03/11/2022	11.32	Put	Bond Future	3,375.1300	3.3751	2,624.2200	2.6242	(22.248)	0	0	0
2022/10/03	2037	02/02/2023	11.97	Call	Bond Future	2,467.5100	2.4675	2,904.3600	2.9044	17.704	0	0	0
2022/10/03	2037	02/02/2023	11.03	Call	Bond Future	581.9100	0.5819	743.5100	0.7435	27.771	0	0	0
2022/10/03	2037	02/02/2023	11.03	Put	Bond Future	6,290.2800	6.2903	5,566.2600	5.5663	(11.510)	0	0	0
2022/10/03	2037	02/02/2023	11.04	Call	Bond Future	593.5900	0.5936	757.6300	0.7576	27.635	0	0	0
2022/10/03	2037	02/02/2023	11.04	Put	Bond Future	6,240.9200	6.2409	5,519.3400	5.5193	(11.562)	0	0	0
2022/10/03	2037	02/02/2023			Bond Future	12.0154	76.6270	11.8555	77.5127	(1.331)	0.0000	0.0000	76,247
2022/10/03	2037	02/02/2023	11.10	Call	Bond Future	666.8100	0.6668	845.9200	0.8459	26.861	0	0	636
2022/10/03	2037	02/02/2023	11.10	Put	Bond Future	5,949.3000	5.9493	5,242.7900	5.2428	(11.876)	0	0	0
2022/10/03	2037	02/02/2023	11.97	Put	Bond Future	2,717.6300	2.7176	2,268.8600	2.2689	(16.513)	0	0	636
2022/10/03	2037	02/02/2023	11.05	Call	Bond Future	605.4300	0.6054	771.9400	0.7719	27.503	0	0	0
2022/10/03	2037	02/02/2023	11.05	Put	Bond Future	6,191.7900	6.1918	5,472.6800	5.4727	(11.614)	0	0	0
2022/10/03	2037	04/05/2023	13.73	Put	Bond Future	1,006.6700	1.0067	838.4800	0.8385	(16.708)	0	0	400
2022/10/03	2037	04/05/2023	11.30	Call	Bond Future	1,376.0100	1.3760	1,639.7400	1.6397	19.166	0	0	0
2022/10/03	2037	04/05/2023	11.30	Put	Bond Future	6,141.4100	6.1414	5,502.0800	5.5021	(10.410)	0	0	0
2022/10/03	2037	04/05/2023	11.31	Call	Bond Future	1,393.3200	1.3933	1,659.3700	1.6594	19.095	0	0	0
2022/10/03	2037	04/05/2023	11.31	Put	Bond Future	6,099.7600	6.0998	5,462.7500	5.4627	(10.443)	0	0	0
2022/10/03	2037	04/05/2023	11.03	Put	Bond Future	7,376.6100	7.3766	6,679.8700	6.6799	(9.445)	0	0	0
2022/10/03	2037	04/05/2023			Bond Future	12.1446	78.2064	11.9787	79.1094	(1.367)	0.0000	0.0000	0
2022/10/03	2037	04/05/2023	11.78	Call	Bond Future	2,361.8800	2.3619	2,741.4100	2.7414	16.069	0	0	400
2022/10/03	2037	04/05/2023	11.78	Put	Bond Future	4,366.8500	4.3669	3,843.3200	3.8433	(11.989)	0	0	0
2022/10/03	2037	04/05/2023	13.73	Call	Bond Future	8,886.2900	8.8863	9,621.1600	9.6212	8.270	0	0	0
2022/10/03	2037	04/05/2023	11.32	Call	Bond Future	1,410.7600	1.4108	1,679.1500	1.6791	19.024	0	0	0
2022/10/03	2037	04/05/2023	11.32	Put	Bond Future	6,058.3000	6.0583	5,423.6300	5.4236	(10.476)	0	0	0
2022/10/03	2037	04/05/2023	11.03	Call	Bond Future	995.1100	0.9951	1,201.4300	1.2014	20.733	0	0	400
2022/10/03	2037	03/08/2023	12.13	Call	Bond Future	3,340.9200	3.3409	3,792.8600	3.7929	13.527	0	0	0
2022/10/03	2037	03/08/2023	12.13	Put	Bond Future	4,136.6300	4.1366	3,666.9600	3.6670	(11.354)	0	0	0
2022/10/03	2037	03/08/2023	12.12	Call	Bond Future	3,314.4700	3.3145	3,764.2800	3.7643	13.571	0	0	0
2022/10/03	2037	03/08/2023	12.12	Put	Bond Future	4,163.9500	4.1639	3,692.1500	3.6921	(11.331)	0	0	0
2022/10/03	2037	03/08/2023			Bond Future	12.2792	75.5775	12.1066	76.4991	(1.406)	0.0000	0.0000	0
2022/10/03	2037	03/08/2023	12.14	Call	Bond Future	3,367.4700	3.3675	3,821.5300	3.8215	13.484	0	0	0
2022/10/03	2037	03/08/2023	12.14	Put	Bond Future	4,109.4700	4.1095	3,641.9200	3.6419	(11.377)	0	0	0
2022/10/03	2037	02/11/2023	11.56	Put	Bond Future	6,766.8200	6.7668	6,154.4700	6.1545	(9.049)	0	0	0
2022/10/03	2037	02/11/2023	11.57	Call	Bond Future	2,146.9400	2.1469	2,477.0800	2.4771	15.377	0	0	0
2022/10/03	2037	02/11/2023	11.55	Put	Bond Future	6,804.8000	6.8048	6,190.4700	6.1905	(9.028)	0	0	0
2022/10/03	2037	02/11/2023			Bond Future	12.4142	77.1317	12.2348	78.0722	(1.445)	0.0000	0.0000	0
2022/10/03	2037	02/11/2023	11.56	Call	Bond Future	2,128.0500	2.1281	2,456.2100	2.4562	15.421	0	0	0
2022/10/03	2037	02/11/2023	11.57	Put	Bond Future	6,729.0000	6.7290	6,118.6300	6.1186	(9.071)	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
2022/10/03	2037	02/11/2023	11.55	Call	Bond Future	2,109.2600	2.1093	2,435.4400	2.4354	15.464	0	0	0
2022/10/03	2038	03/11/2022			Bond Future	126.5964	126.5964	127.5079	127.5079	0.720	0.0000	0.0000	5,628
2022/10/03	2038	02/02/2023			Bond Future	127.0646	127.0646	127.9916	127.9916	0.730	0.0000	0.0000	0
2022/10/03	2038	04/05/2023			Bond Future	129.7078	129.7078	130.6528	130.6528	0.729	0.0000	0.0000	0
2022/10/03	2038	03/08/2023			Bond Future	130.4465	130.4465	131.4107	131.4107	0.739	0.0000	0.0000	0
2022/10/03	2038	02/11/2023			Bond Future	133.1566	133.1566	134.1410	134.1410	0.739	0.0000	0.0000	0
2022/10/03	2040	03/11/2022	10.60	Put	Bond Future	8,779.9900	8.7800	7,880.9200	7.8809	(10.240)	0	0	0
2022/10/03	2040	03/11/2022	10.70	Call	Bond Future	5.0000	0.0050	8.6700	0.0087	73.400	0	0	1,078
2022/10/03	2040	03/11/2022	12.00	Call	Bond Future	1,505.0000	1.5050	1,987.4900	1.9875	32.059	0	0	0
2022/10/03	2040	03/11/2022	12.00	Put	Bond Future	1,183.4800	1.1835	765.0300	0.7650	(35.358)	0	0	0
2022/10/03	2040	03/11/2022	12.52	Call	Bond Future	3,654.7300	3.6547	4,399.7600	4.3998	20.385	0	0	0
2022/10/03	2040	03/11/2022	11.39	Call	Bond Future	222.6700	0.2227	342.3300	0.3423	53.739	0	0	0
2022/10/03	2040	03/11/2022	11.40	Call	Bond Future	232.1400	0.2321	355.9900	0.3560	53.351	0	0	0
2022/10/03	2040	03/11/2022	11.41	Put	Bond Future	3,565.2100	3.5652	2,792.3900	2.7924	(21.677)	0	0	0
2022/10/03	2040	03/11/2022	11.20	Call	Bond Future	92.7300	0.0927	149.5600	0.1496	61.285	0	0	1,078
2022/10/03	2040	03/11/2022	11.20	Put	Bond Future	4,778.0700	4.7781	3,933.9600	3.9340	(17.666)	0	0	0
2022/10/03	2040	03/11/2022			Bond Future	11.9462	81.0919	11.7974	81.9928	(1.246)	0.0000	0.0000	55,485
2022/10/03	2040	03/11/2022	10.10	Call	Bond Future	0.0500	0.0001	0.0800	0.0001	60.000	0	0	0
2022/10/03	2040	03/11/2022	10.10	Put	Bond Future	12,429.7100	12.4297	11,528.8000	11.5288	(7.248)	0	0	0
2022/10/03	2040	03/11/2022	10.60	Call	Bond Future	2.5400	0.0025	4.4100	0.0044	73.622	0	0	1,467
2022/10/03	2040	03/11/2022	10.70	Put	Bond Future	8,079.0700	8.0791	7,181.8000	7.1818	(11.106)	0	0	0
2022/10/03	2040	03/11/2022	11.50	Call	Bond Future	344.2500	0.3442	514.6500	0.5147	49.499	0	0	0
2022/10/03	2040	03/11/2022	11.50	Put	Bond Future	3,094.4700	3.0945	2,363.9300	2.3639	(23.608)	0	0	0
2022/10/03	2040	03/11/2022	12.52	Put	Bond Future	329.5100	0.3295	173.6000	0.1736	(47.316)	0	0	1,078
2022/10/03	2040	03/11/2022	11.39	Put	Bond Future	3,674.1700	3.6742	2,892.8900	2.8929	(21.264)	0	0	0
2022/10/03	2040	03/11/2022	11.40	Put	Bond Future	3,619.5000	3.6195	2,842.4100	2.8424	(21.470)	0	0	0
2022/10/03	2040	03/11/2022	11.41	Call	Bond Future	241.9200	0.2419	370.0400	0.3700	52.960	0	0	0
2022/10/03	2040	03/11/2022	10.80	Call	Bond Future	9.4700	0.0095	16.3400	0.0163	72.545	0	0	0
2022/10/03	2040	03/11/2022	10.80	Put	Bond Future	7,388.8700	7.3889	6,494.8000	6.4948	(12.100)	0	0	0
2022/10/03	2040	03/11/2022	11.30	Call	Bond Future	150.1300	0.1501	236.1400	0.2361	57.290	0	0	1,467
2022/10/03	2040	03/11/2022	11.30	Put	Bond Future	4,182.4900	4.1825	3,367.5600	3.3676	(19.484)	0	0	0
2022/10/03	2040	02/02/2023	12.24	Call	Bond Future	3,229.4000	3.2294	3,740.8700	3.7409	15.838	0	0	0
2022/10/03	2040	02/02/2023	12.24	Put	Bond Future	2,351.1000	2.3511	1,946.0000	1.9460	(17.230)	0	0	0
2022/10/03	2040	02/02/2023	12.27	Call	Bond Future	3,331.8000	3.3318	3,852.0800	3.8521	15.616	0	0	0
2022/10/03	2040	02/02/2023	12.27	Put	Bond Future	2,280.6500	2.2806	1,884.3600	1.8844	(17.376)	0	0	388
2022/10/03	2040	02/02/2023	11.12	Call	Bond Future	638.2500	0.6383	807.5700	0.8076	26.529	0	0	0
2022/10/03	2040	02/02/2023	11.12	Put	Bond Future	6,680.3300	6.6803	5,933.0800	5.9331	(11.186)	0	0	0
2022/10/03	2040	02/02/2023	11.19	Call	Bond Future	720.3900	0.7204	906.9600	0.9070	25.898	0	0	621
2022/10/03	2040	02/02/2023	11.19	Put	Bond Future	6,301.8600	6.3019	5,571.8600	5.5719	(11.584)	0	0	0
2022/10/03	2040	02/02/2023	12.07	Put	Bond Future	2,790.5400	2.7905	2,333.5900	2.3336	(16.375)	0	0	621
2022/10/03	2040	02/02/2023	10.96	Call	Bond Future	477.1800	0.4772	610.7700	0.6108	27.996	0	0	388
2022/10/03	2040	02/02/2023	10.96	Put	Bond Future	7,587.0200	7.5870	6,804.0400	6.8040	(10.320)	0	0	0
2022/10/03	2040	02/02/2023	10.93	Call	Bond Future	450.8800	0.4509	578.3600	0.5784	28.274	0	0	0
2022/10/03	2040	02/02/2023			Bond Future	12.0892	78.0977	11.9347	79.0143	(1.278)	0.0000	0.0000	64,691
2022/10/03	2040	02/02/2023	12.07	Call	Bond Future	2,677.5700	2.6776	3,137.1900	3.1372	17.166	0	0	0
2022/10/03	2040	02/02/2023	11.10	Call	Bond Future	616.1100	0.6161	780.6900	0.7807	26.713	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
2022/10/03	2040	02/02/2023	11.10	Put	Bond Future	6,790.5200	6.7905	6,038.5300	6.0385	(11.074)	0	0	0
2022/10/03	2040	02/02/2023	11.11	Call	Bond Future	627.0400	0.6270	793.9800	0.7940	26.624	0	0	0
2022/10/03	2040	02/02/2023	11.11	Put	Bond Future	6,735.2400	6.7352	5,985.6100	5.9856	(11.130)	0	0	0
2022/10/03	2040	02/02/2023	10.18	Call	Bond Future	85.2000	0.0852	115.3700	0.1154	35.411	0	0	0
2022/10/03	2040	02/02/2023	10.18	Put	Bond Future	12,713.2600	12.7133	11,826.8600	11.8269	(6.972)	0	0	0
2022/10/03	2040	02/02/2023	10.21	Call	Bond Future	91.9300	0.0919	124.2100	0.1242	35.114	0	0	388
2022/10/03	2040	02/02/2023	10.21	Put	Bond Future	12,497.7200	12.4977	11,613.4300	11.6134	(7.076)	0	0	0
2022/10/03	2040	02/02/2023	10.93	Put	Bond Future	7,763.2700	7.7633	6,974.1800	6.9742	(10.164)	0	0	0
2022/10/03	2040	04/05/2023	12.78	Call	Bond Future	5,527.7100	5.5277	6,132.0100	6.1320	10.932	0	0	0
2022/10/03	2040	04/05/2023	12.78	Put	Bond Future	2,367.5200	2.3675	2,037.2700	2.0373	(13.949)	0	0	388
2022/10/03	2040	04/05/2023	13.45	Put	Bond Future	1,440.6200	1.4406	1,219.6100	1.2196	(15.341)	0	0	486
2022/10/03	2040	04/05/2023	11.43	Call	Bond Future	1,609.6800	1.6097	1,897.3400	1.8973	17.871	0	0	0
2022/10/03	2040	04/05/2023	11.43	Put	Bond Future	6,358.8100	6.3588	5,711.9200	5.7119	(10.173)	0	0	0
2022/10/03	2040	04/05/2023	10.73	Put	Bond Future	10,040.3800	10.0404	9,249.8700	9.2499	(7.873)	0	0	0
2022/10/03	2040	04/05/2023			Bond Future	12.2145	79.7076	12.0542	80.6422	(1.312)	0.0000	0.0000	0
2022/10/03	2040	04/05/2023	13.45	Call	Bond Future	8,084.8500	8.0849	8,798.3900	8.7984	8.826	0	0	0
2022/10/03	2040	04/05/2023	11.42	Call	Bond Future	1,590.1300	1.5901	1,875.3500	1.8753	17.937	0	0	0
2022/10/03	2040	04/05/2023	11.42	Put	Bond Future	6,402.7200	6.4027	5,753.3900	5.7534	(10.141)	0	0	0
2022/10/03	2040	04/05/2023	11.48	Call	Bond Future	1,708.9300	1.7089	2,008.8400	2.0088	17.550	0	0	486
2022/10/03	2040	04/05/2023	11.48	Put	Bond Future	6,141.8800	6.1419	5,507.2400	5.5072	(10.333)	0	0	0
2022/10/03	2040	04/05/2023	10.73	Call	Bond Future	657.9500	0.6580	801.9900	0.8020	21.892	0	0	486
2022/10/03	2040	04/05/2023	10.92	Call	Bond Future	851.0600	0.8511	1,028.4400	1.0284	20.842	0	0	388
2022/10/03	2040	04/05/2023	10.92	Put	Bond Future	8,936.6800	8.9367	8,179.5100	8.1795	(8.473)	0	0	0
2022/10/03	2040	04/05/2023	11.41	Call	Bond Future	1,570.9400	1.5709	1,853.7300	1.8537	18.001	0	0	0
2022/10/03	2040	04/05/2023	11.41	Put	Bond Future	6,447.0800	6.4471	5,795.3200	5.7953	(10.109)	0	0	0
2022/10/03	2040	04/05/2023	10.17	Call	Bond Future	279.0800	0.2791	349.1900	0.3492	25.122	0	0	388
2022/10/03	2040	04/05/2023	10.17	Put	Bond Future	13,664.2700	13.6643	12,799.8300	12.7998	(6.326)	0	0	0
2022/10/03	2040	03/08/2023	12.23	Call	Bond Future	3,710.3900	3.7104	4,185.6700	4.1857	12.809	0	0	0
2022/10/03	2040	03/08/2023	12.23	Put	Bond Future	4,365.1800	4.3652	3,886.6900	3.8867	(10.962)	0	0	0
2022/10/03	2040	03/08/2023			Bond Future	12.3447	76.8597	12.1781	77.8134	(1.349)	0.0000	0.0000	0
2022/10/03	2040	03/08/2023	12.22	Call	Bond Future	3,681.8700	3.6819	4,154.9800	4.1550	12.850	0	0	0
2022/10/03	2040	03/08/2023	12.22	Put	Bond Future	4,394.1600	4.3942	3,913.5000	3.9135	(10.939)	0	0	0
2022/10/03	2040	03/08/2023	12.21	Call	Bond Future	3,653.1800	3.6532	4,124.1100	4.1241	12.891	0	0	0
2022/10/03	2040	03/08/2023	12.21	Put	Bond Future	4,423.0300	4.4230	3,940.1900	3.9402	(10.916)	0	0	0
2022/10/03	2040	02/11/2023	11.59	Call	Bond Future	2,243.5000	2.2435	2,577.3400	2.5773	14.880	0	0	0
2022/10/03	2040	02/11/2023	11.60	Put	Bond Future	7,393.8300	7.3938	6,756.4100	6.7564	(8.621)	0	0	0
2022/10/03	2040	02/11/2023	11.58	Call	Bond Future	2,223.3000	2.2233	2,555.0900	2.5551	14.923	0	0	0
2022/10/03	2040	02/11/2023	11.58	Put	Bond Future	7,477.1800	7.4772	6,835.6600	6.8357	(8.580)	0	0	0
2022/10/03	2040	02/11/2023			Bond Future	12.4748	78.4402	12.3018	79.4135	(1.386)	0.0000	0.0000	0
2022/10/03	2040	02/11/2023	11.59	Put	Bond Future	7,435.5700	7.4356	6,796.1000	6.7961	(8.600)	0	0	0
2022/10/03	2040	02/11/2023	11.60	Call	Bond Future	2,263.4900	2.2635	2,599.3800	2.5994	14.839	0	0	0
2022/10/03	2044	03/11/2022	10.10	Call	Bond Future	0.0400	0.0000	0.0800	0.0001	100.000	0	0	0
2022/10/03	2044	03/11/2022	10.10	Put	Bond Future	12,684.6600	12.6847	11,676.8500	11.6768	(7.945)	0	0	0
2022/10/03	2044	03/11/2022	10.60	Call	Bond Future	2.6300	0.0026	5.0700	0.0051	92.776	0	0	1,647
2022/10/03	2044	03/11/2022	10.60	Put	Bond Future	8,897.2000	8.8972	7,891.7900	7.8918	(11.300)	0	0	0
2022/10/03	2044	03/11/2022	10.80	Call	Bond Future	9.9700	0.0100	18.8500	0.0189	89.067	0	0	0
2022/10/03	2044	03/11/2022	10.80	Put	Bond Future	7,462.3200	7.4623	6,463.3500	6.4634	(13.387)	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
2022/10/03	2044	03/11/2022	11.41	Call	Bond Future	256.1400	0.2561	413.0000	0.4130	61.240	0	0	0
2022/10/03	2044	03/11/2022	11.41	Put	Bond Future	3,551.3300	3.5513	2,700.3400	2.7003	(23.963)	0	0	0
2022/10/03	2044	03/11/2022	11.30	Call	Bond Future	159.2600	0.1593	265.7000	0.2657	66.834	0	0	1,647
2022/10/03	2044	03/11/2022	11.30	Put	Bond Future	4,178.2700	4.1783	3,276.8600	3.2769	(21.574)	0	0	0
2022/10/03	2044	03/11/2022	11.40	Put	Bond Future	3,606.3600	3.6064	2,750.2800	2.7503	(23.738)	0	0	0
2022/10/03	2044	03/11/2022			Bond Future	11.9329	77.9505	11.7690	78.9583	(1.374)	0.0000	0.0000	74,360
2022/10/03	2044	03/11/2022	11.39	Call	Bond Future	235.8600	0.2359	382.6600	0.3827	62.240	0	0	0
2022/10/03	2044	03/11/2022	11.39	Put	Bond Future	3,661.8400	3.6618	2,800.7900	2.8008	(23.514)	0	0	0
2022/10/03	2044	03/11/2022	11.40	Call	Bond Future	245.8200	0.2458	397.5900	0.3976	61.740	0	0	0
2022/10/03	2044	02/02/2023	12.00	Call	Bond Future	2,554.1500	2.5541	3,058.5400	3.0585	19.748	0	0	0
2022/10/03	2044	02/02/2023	12.00	Put	Bond Future	2,961.1100	2.9611	2,440.0100	2.4400	(17.598)	0	0	4,000
2022/10/03	2044	02/02/2023	11.20	Put	Bond Future	6,254.6000	6.2546	5,450.8400	5.4508	(12.851)	0	0	0
2022/10/03	2044	02/02/2023	11.90	Call	Bond Future	2,258.5200	2.2585	2,726.9000	2.7269	20.738	0	0	1,300
2022/10/03	2044	02/02/2023	11.90	Put	Bond Future	3,271.0200	3.2710	2,713.9100	2.7139	(17.032)	0	0	0
2022/10/03	2044	02/02/2023	11.14	Call	Bond Future	689.4500	0.6894	893.8200	0.8938	29.642	0	0	0
2022/10/03	2044	02/02/2023	11.14	Put	Bond Future	6,583.7000	6.5837	5,762.5800	5.7626	(12.472)	0	0	0
2022/10/03	2044	02/02/2023	11.15	Call	Bond Future	701.6300	0.7016	908.8500	0.9089	29.534	0	0	0
2022/10/03	2044	02/02/2023	11.15	Put	Bond Future	6,528.2800	6.5283	5,710.0100	5.7100	(12.534)	0	0	0
2022/10/03	2044	02/02/2023			Bond Future	12.0680	75.0230	11.8979	76.0484	(1.410)	0.0000	0.0000	31,719
2022/10/03	2044	02/02/2023	11.16	Call	Bond Future	713.8500	0.7139	923.9200	0.9239	29.428	0	0	0
2022/10/03	2044	02/02/2023	11.16	Put	Bond Future	6,472.9900	6.4730	5,657.5700	5.6576	(12.597)	0	0	0
2022/10/03	2044	02/02/2023	11.20	Call	Bond Future	764.5400	0.7645	986.2700	0.9863	29.002	0	0	1,300
2022/10/03	2044	04/05/2023	11.75	Put	Bond Future	5,032.7400	5.0327	4,411.5100	4.4115	(12.344)	0	0	4,115
2022/10/03	2044	04/05/2023	11.41	Call	Bond Future	1,637.9500	1.6379	1,966.2600	1.9663	20.044	0	0	0
2022/10/03	2044	04/05/2023	11.41	Put	Bond Future	6,431.1000	6.4311	5,713.5600	5.7136	(11.157)	0	0	0
2022/10/03	2044	04/05/2023	11.42	Call	Bond Future	1,658.0100	1.6580	1,989.1000	1.9891	19.969	0	0	0
2022/10/03	2044	04/05/2023	11.42	Put	Bond Future	6,386.1200	6.3861	5,671.3600	5.6714	(11.192)	0	0	0
2022/10/03	2044	04/05/2023			Bond Future	12.1858	76.5694	12.0095	77.6153	(1.447)	0.0000	0.0000	0
2022/10/03	2044	04/05/2023	12.25	Call	Bond Future	3,849.7000	3.8497	4,412.6700	4.4127	14.624	0	0	0
2022/10/03	2044	04/05/2023	12.25	Put	Bond Future	3,475.0800	3.4751	2,992.2000	2.9922	(13.896)	0	0	1,500
2022/10/03	2044	04/05/2023	11.43	Call	Bond Future	1,678.2200	1.6782	2,012.1000	2.0121	19.895	0	0	0
2022/10/03	2044	04/05/2023	11.43	Put	Bond Future	6,341.3800	6.3414	5,629.4100	5.6294	(11.227)	0	0	0
2022/10/03	2044	04/05/2023	11.75	Call	Bond Future	2,402.0200	2.4020	2,826.6400	2.8266	17.678	0	0	0
2022/10/03	2044	04/05/2023	12.00	Call	Bond Future	3,082.5900	3.0826	3,578.0500	3.5781	16.073	0	0	0
2022/10/03	2044	04/05/2023	12.00	Put	Bond Future	4,185.4900	4.1855	3,635.1000	3.6351	(13.150)	0	0	4,115
2022/10/03	2044	03/08/2023	12.15	Call	Bond Future	3,632.7800	3.6328	4,159.6500	4.1596	14.503	0	0	0
2022/10/03	2044	03/08/2023	12.15	Put	Bond Future	4,552.3500	4.5524	4,011.9100	4.0119	(11.872)	0	0	0
2022/10/03	2044	03/08/2023	12.16	Call	Bond Future	3,661.4900	3.6615	4,190.8200	4.1908	14.457	0	0	0
2022/10/03	2044	03/08/2023	12.16	Put	Bond Future	4,522.2900	4.5223	3,984.3100	3.9843	(11.896)	0	0	0
2022/10/03	2044	03/08/2023			Bond Future	12.3080	73.7815	12.1249	74.8488	(1.488)	0.0000	0.0000	0
2022/10/03	2044	03/08/2023	12.17	Call	Bond Future	3,690.3000	3.6903	4,222.0800	4.2221	14.410	0	0	0
2022/10/03	2044	03/08/2023	12.17	Put	Bond Future	4,492.4100	4.4924	3,956.8800	3.9569	(11.921)	0	0	0
2022/10/03	2044	02/11/2023	11.57	Call	Bond Future	2,314.4500	2.3144	2,697.2800	2.6973	16.541	0	0	0
2022/10/03	2044	02/11/2023	11.57	Put	Bond Future	7,469.9500	7.4700	6,763.5400	6.7635	(9.457)	0	0	0
2022/10/03	2044	02/11/2023			Bond Future	12.4296	75.2987	12.2397	76.3879	(1.528)	0.0000	0.0000	0
2022/10/03	2044	02/11/2023	11.55	Call	Bond Future	2,273.0300	2.2730	2,651.1900	2.6512	16.637	0	0	0
2022/10/03	2044	02/11/2023	11.55	Put	Bond Future	7,555.6200	7.5556	6,844.5400	6.8445	(9.411)	0	0	0
2022/10/03	2044	02/11/2023	11.56	Call	Bond Future	2,293.6900	2.2937	2,674.1800	2.6742	16.589	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
2022/10/03	2044	02/11/2023	11.56	Put	Bond Future	7,512.6900	7.5127	6,803.9400	6.8039	(9.434)	0	0	0
2022/10/03	2046	03/11/2022			Bond Future	111.4589	111.4589	113.4278	113.4278	1.766	0.0000	0.0000	16,546
2022/10/03	2046	02/02/2023			Bond Future	113.5648	113.5648	115.5690	115.5690	1.765	0.0000	0.0000	0
2022/10/03	2046	04/05/2023			Bond Future	113.8775	113.8775	115.9223	115.9223	1.796	0.0000	0.0000	0
2022/10/03	2046	03/08/2023			Bond Future	116.2736	116.2736	118.3611	118.3611	1.795	0.0000	0.0000	0
2022/10/03	2046	02/11/2023			Bond Future	116.5655	116.5655	118.6963	118.6963	1.828	0.0000	0.0000	0
2022/10/03	2050	03/11/2022			Bond Future	114.0003	114.0003	116.1055	116.1055	1.847	0.0000	0.0000	12,564
2022/10/03	2050	02/02/2023			Bond Future	114.0128	114.0128	116.1561	116.1561	1.880	0.0000	0.0000	0
2022/10/03	2050	04/05/2023			Bond Future	116.3843	116.3843	118.5710	118.5710	1.879	0.0000	0.0000	0
2022/10/03	2050	03/08/2023			Bond Future	116.6218	116.6218	118.8540	118.8540	1.914	0.0000	0.0000	0
2022/10/03	2050	02/11/2023			Bond Future	119.0448	119.0448	121.3233	121.3233	1.914	0.0000	0.0000	0
2022/10/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/03	AL37	03/11/2022			Index Future	817.9620	817.9620	823.1050	823.1050	0.629	0.0000	0.0000	0
2022/10/03	AL37	02/02/2023			Index Future	833.2150	833.2150	838.4170	838.4170	0.624	0.0000	0.0000	0
2022/10/03	AL37	04/05/2023			Index Future	850.3370	850.3370	855.6230	855.6230	0.622	0.0000	0.0000	0
2022/10/03	AL37	03/08/2023			Index Future	868.0270	868.0270	873.4150	873.4150	0.621	0.0000	0.0000	0
2022/10/03	AL37	02/11/2023			Index Future	885.8740	885.8740	891.3710	891.3710	0.621	0.0000	0.0000	0
2022/10/03	AL7T	03/11/2022			Index Future	930.9260	930.9260	938.4760	938.4760	0.811	0.0000	0.0000	0
2022/10/03	AL7T	02/02/2023			Index Future	948.2850	948.2850	955.9340	955.9340	0.807	0.0000	0.0000	0
2022/10/03	AL7T	04/05/2023			Index Future	967.7710	967.7710	975.5510	975.5510	0.804	0.0000	0.0000	0
2022/10/03	AL7T	03/08/2023			Index Future	987.9050	987.9050	995.8370	995.8370	0.803	0.0000	0.0000	0
2022/10/03	AL7T	02/11/2023			Index Future	1,008.2160	1,008.2160	1,016.3100	1,016.3100	0.803	0.0000	0.0000	0
2022/10/03	ALBI	03/11/2022			Index Future	816.6640	816.6640	824.4740	824.4740	0.956	0.0000	0.0000	123
2022/10/03	ALBI	02/02/2023			Index Future	831.8930	831.8930	839.8110	839.8110	0.952	0.0000	0.0000	0
2022/10/03	ALBI	04/05/2023			Index Future	848.9880	848.9880	857.0450	857.0450	0.949	0.0000	0.0000	0
2022/10/03	ALBI	03/08/2023			Index Future	866.6500	866.6500	874.8670	874.8670	0.948	0.0000	0.0000	0
2022/10/03	ALBI	02/11/2023			Index Future	884.4680	884.4680	892.8530	892.8530	0.948	0.0000	0.0000	0
2022/10/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/03	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
2022/10/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/10/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/03	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/03	ES33	03/11/2022			Bond Future	12.7024	70.9022	12.5528	71.5843	(1.178)	0.0000	0.0000	0
2022/10/03	ES33	02/02/2023			Bond Future	12.9021	72.2418	12.7461	72.9358	(1.209)	0.0000	0.0000	350
2022/10/03	ES33	04/05/2023			Bond Future	13.0756	69.9489	12.9130	70.6566	(1.243)	0.0000	0.0000	0
2022/10/03	ES33	03/08/2023			Bond Future	13.2522	71.4219	13.0826	72.1443	(1.280)	0.0000	0.0000	0
2022/10/03	ES33	02/11/2023			Bond Future	13.4463	69.1105	13.2691	69.8479	(1.317)	0.0000	0.0000	0
2022/10/03	ES42	03/11/2022			Bond Future	12.9747	68.8160	12.8150	69.6480	(1.231)	0.0000	0.0000	0
2022/10/03	ES42	02/02/2023			Bond Future	13.1503	70.1174	12.9842	70.9640	(1.263)	0.0000	0.0000	4,769
2022/10/03	ES42	04/05/2023			Bond Future	13.3108	67.3128	13.1378	68.1763	(1.299)	0.0000	0.0000	0
2022/10/03	ES42	03/08/2023			Bond Future	13.4688	68.7315	13.2888	69.6130	(1.336)	0.0000	0.0000	0
2022/10/03	ES42	02/11/2023			Bond Future	13.6419	65.8969	13.4541	66.7968	(1.376)	0.0000	0.0000	0
2022/10/03	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/03	GOVI	03/11/2022	820.41	Put	GOVI	152,750.0000	15.2750	75,780.0000	7.5780	(50.390)	0	0	0
2022/10/03	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/03	GOVI	03/11/2022	820.42	Put	GOVI	152,850.0000	15.2850	75,880.0000	7.5880	(50.357)	0	0	0
2022/10/03	GOVI	03/11/2022			GOVI	805.1350	805.1350	812.8320	812.8320	0.956	0.0000	0.0000	878
2022/10/03	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/03	GOVI	03/11/2022	820.43	Put	GOVI	152,950.0000	15.2950	75,980.0000	7.5980	(50.324)	0	0	0
2022/10/03	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/03	GOVI	02/02/2023	850.82	Put	GOVI	306,710.0000	30.6710	228,670.0000	22.8670	(25.444)	0	0	0
2022/10/03	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/03	GOVI	02/02/2023	850.83	Put	GOVI	306,810.0000	30.6810	228,770.0000	22.8770	(25.436)	0	0	0
2022/10/03	GOVI	02/02/2023			GOVI	820.1490	820.1490	827.9530	827.9530	0.952	0.0000	0.0000	0
2022/10/03	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/03	GOVI	02/02/2023	850.84	Put	GOVI	306,910.0000	30.6910	228,870.0000	22.8870	(25.428)	0	0	0
2022/10/03	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/03	GOVI	04/05/2023	852.86	Put	GOVI	158,580.0000	15.8580	79,170.0000	7.9170	(50.076)	0	0	0
2022/10/03	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/03	GOVI	04/05/2023	852.87	Put	GOVI	158,680.0000	15.8680	79,270.0000	7.9270	(50.044)	0	0	0
2022/10/03	GOVI	04/05/2023			GOVI	837.0020	837.0020	844.9430	844.9430	0.949	0.0000	0.0000	0
2022/10/03	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/03	GOVI	04/05/2023	852.88	Put	GOVI	158,780.0000	15.8780	79,370.0000	7.9370	(50.013)	0	0	0
2022/10/03	GOVI	03/08/2023	837.21	Call	GOVI	172,050.0000	17.2050	253,040.0000	25.3040	47.074	0	0	0
2022/10/03	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/03	GOVI	03/08/2023	837.22	Call	GOVI	171,950.0000	17.1950	252,940.0000	25.2940	47.101	0	0	0
2022/10/03	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/03	GOVI	03/08/2023			GOVI	854.4150	854.4150	862.5140	862.5140	0.948	0.0000	0.0000	0
2022/10/03	GOVI	03/08/2023	837.23	Call	GOVI	171,850.0000	17.1850	252,840.0000	25.2840	47.128	0	0	0
2022/10/03	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/03	GOVI	02/11/2023	885.81	Put	GOVI	138,290.0000	13.8290	55,640.0000	5.5640	(59.766)	0	0	0
2022/10/03	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/03	GOVI	02/11/2023			GOVI	871.9810	871.9810	880.2460	880.2460	0.948	0.0000	0.0000	0
2022/10/03	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/03	GOVI	02/11/2023	885.80	Put	GOVI	138,190.0000	13.8190	55,540.0000	5.5540	(59.809)	0	0	0
2022/10/03	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/03	GOVI	02/11/2023	885.82	Put	GOVI	138,390.0000	13.8390	55,740.0000	5.5740	(59.723)	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
2022/10/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/10/03	IGOV	03/11/2022			Index Future	318.1420	318.1420	320.4590	320.4590	0.728	0.0000	0.0000	702
2022/10/03	IGOV	02/02/2023			Index Future	324.1530	324.1530	326.4990	326.4990	0.724	0.0000	0.0000	0
2022/10/03	IGOV	04/05/2023			Index Future	330.8910	330.8910	333.2760	333.2760	0.721	0.0000	0.0000	0
2022/10/03	IGOV	03/08/2023			Index Future	337.8500	337.8500	340.2820	340.2820	0.720	0.0000	0.0000	0
2022/10/03	IGOV	02/11/2023			Index Future	344.8690	344.8690	347.3520	347.3520	0.720	0.0000	0.0000	0
2022/10/03	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/10/03	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/10/03	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/10/03	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/10/03	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/10/03	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/10/03	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/10/03	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/10/03	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/10/03	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/10/03	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/10/03	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/10/03	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/10/03	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/10/03	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/10/03	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/10/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/10/03	JBAF	19/10/2022			Jibar Tradeable Future	6.5550	93.4450	6.5050	93.4950	(0.763)	0.0000	0.0000	0
2022/10/03	JBAF	16/11/2022			Jibar Tradeable Future	6.6150	93.3850	6.5150	93.4850	(1.512)	0.0000	0.0000	0
2022/10/03	JBAF	21/12/2022			Jibar Tradeable Future	7.4350	92.5650	7.3300	92.6700	(1.412)	0.0000	0.0000	68
2022/10/03	JBAF	18/01/2023			Jibar Tradeable Future	7.4750	92.5250	7.3750	92.6250	(1.338)	0.0000	0.0000	0
2022/10/03	JBAF	15/02/2023			Jibar Tradeable Future	8.0950	91.9050	7.9250	92.0750	(2.100)	0.0000	0.0000	0
2022/10/03	JBAF	15/03/2023			Jibar Tradeable Future	8.1350	91.8650	7.9750	92.0250	(1.967)	0.0000	0.0000	0
2022/10/03	JBAF	21/06/2023			Jibar Tradeable Future	8.4950	91.5050	8.2750	91.7250	(2.590)	0.0000	0.0000	0
2022/10/03	JBAF	20/09/2023			Jibar Tradeable Future	8.5950	91.4050	8.3450	91.6550	(2.909)	0.0000	0.0000	75
2022/10/03	JBAF	20/12/2023			Jibar Tradeable Future	8.6500	91.3500	8.4000	91.6000	(2.890)	0.0000	0.0000	272
2022/10/03	JBAF	20/03/2024			Jibar Tradeable Future	8.6850	91.3150	8.4150	91.5850	(3.109)	0.0000	0.0000	0
2022/10/03	JBAF	19/06/2024			Jibar Tradeable Future	8.6550	91.3450	8.3650	91.6350	(3.351)	0.0000	0.0000	0
2022/10/03	JBAF	18/09/2024			Jibar Tradeable Future	8.7200	91.2800	8.4300	91.5700	(3.326)	0.0000	0.0000	0
2022/10/03	R023	03/11/2022	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/03	R023	03/11/2022	6.25	Put	Bond Future	342.0600	0.3421	323.1200	0.3231	(5.537)	0	0	0
2022/10/03	R023	03/11/2022	6.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/03	R023	03/11/2022	6.26	Put	Bond Future	339.0000	0.3390	320.0600	0.3201	(5.587)	0	0	0
2022/10/03	R023	03/11/2022			Bond Future	7.3685	101.5783	7.3064	101.5972	(0.843)	0.0000	0.0000	11,802

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
2022/10/03	R023	03/11/2022	6.27	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/03	R023	03/11/2022	6.27	Put	Bond Future	335.9300		0.3359	316.9900	0.3170	(5.638)	0	0	0
2022/10/03	R035	03/11/2022	10.57	Call	Bond Future	7.9400		0.0079	12.9800	0.0130	63.476	0	0	0
2022/10/03	R035	03/11/2022	10.57	Put	Bond Future	6,858.1700		6.8582	6,084.8400	6.0848	(11.276)	0	0	582
2022/10/03	R035	03/11/2022	11.15	Call	Bond Future	183.9400		0.1839	274.4800	0.2745	49.223	0	0	0
2022/10/03	R035	03/11/2022	11.15	Put	Bond Future	3,518.2900		3.5183	2,830.4600	2.8305	(19.550)	0	0	0
2022/10/03	R035	03/11/2022	12.68	Call	Bond Future	5,136.2200		5.1362	5,859.5400	5.8595	14.083	0	0	0
2022/10/03	R035	03/11/2022	12.68	Put	Bond Future	103.2600		0.1033	48.2100	0.0482	(53.312)	0	0	976
2022/10/03	R035	03/11/2022	10.99	Call	Bond Future	87.7300		0.0877	135.4800	0.1355	54.428	0	0	0
2022/10/03	R035	03/11/2022	10.99	Put	Bond Future	4,371.8700		4.3719	3,641.2500	3.6413	(16.712)	0	0	582
2022/10/03	R035	03/11/2022	11.05	Call	Bond Future	117.3800		0.1174	178.9900	0.1790	52.488	0	0	976
2022/10/03	R035	03/11/2022			Bond Future	11.7326		83.2915	11.5936	84.0699	(1.185)	0.0000	0.0000	63,733
2022/10/03	R035	03/11/2022	9.82	Call	Bond Future	0.0300		0.0000	0.0400	0.0000	33.333	0	0	582
2022/10/03	R035	03/11/2022	9.82	Put	Bond Future	11,708.8000		11.7088	10,930.4400	10.9304	(6.648)	0	0	0
2022/10/03	R035	03/11/2022	10.30	Call	Bond Future	1.3000		0.0013	2.1200	0.0021	63.077	0	0	976
2022/10/03	R035	03/11/2022	10.30	Put	Bond Future	8,558.7200		8.5587	7,781.1700	7.7812	(9.085)	0	0	0
2022/10/03	R035	03/11/2022	11.14	Call	Bond Future	176.2200		0.1762	263.5400	0.2635	49.552	0	0	0
2022/10/03	R035	03/11/2022	11.14	Put	Bond Future	3,569.5000		3.5695	2,878.4500	2.8785	(19.360)	0	0	0
2022/10/03	R035	03/11/2022	11.05	Put	Bond Future	4,043.5900		4.0436	3,326.8300	3.3268	(17.726)	0	0	0
2022/10/03	R035	03/11/2022	11.13	Call	Bond Future	168.7600		0.1688	252.9300	0.2529	49.876	0	0	0
2022/10/03	R035	03/11/2022	11.13	Put	Bond Future	3,621.0200		3.6210	2,926.8200	2.9268	(19.171)	0	0	0
2022/10/03	R035	02/02/2023	11.94	Call	Bond Future	2,670.1200		2.6701	3,080.0200	3.0800	15.351	0	0	0
2022/10/03	R035	02/02/2023	13.22	Put	Bond Future	624.5200		0.6245	491.4400	0.4914	(21.309)	0	0	976
2022/10/03	R035	02/02/2023	10.88	Call	Bond Future	538.4100		0.5384	672.4900	0.6725	24.903	0	0	0
2022/10/03	R035	02/02/2023	10.88	Put	Bond Future	6,312.6800		6.3127	5,655.1400	5.6551	(10.416)	0	0	0
2022/10/03	R035	02/02/2023	10.66	Call	Bond Future	356.9400		0.3569	452.3100	0.4523	26.719	0	0	0
2022/10/03	R035	02/02/2023	10.66	Put	Bond Future	7,464.6500		7.4647	6,768.4000	6.7684	(9.327)	0	0	582
2022/10/03	R035	02/02/2023	10.30	Put	Bond Future	9,520.4800		9.5205	8,778.7600	8.7788	(7.791)	0	0	0
2022/10/03	R035	02/02/2023	10.60	Call	Bond Future	317.0000		0.3170	403.2900	0.4033	27.221	0	0	0
2022/10/03	R035	02/02/2023	10.60	Put	Bond Future	7,793.3900		7.7934	7,088.0600	7.0881	(9.050)	0	0	0
2022/10/03	R035	02/02/2023	10.64	Put	Bond Future	7,573.5300		7.5735	6,874.1800	6.8742	(9.234)	0	0	0
2022/10/03	R035	02/02/2023	9.81	Call	Bond Future	50.4300		0.0504	67.4800	0.0675	33.809	0	0	582
2022/10/03	R035	02/02/2023	9.81	Put	Bond Future	12,589.8100		12.5898	11,815.2400	11.8152	(6.152)	0	0	0
2022/10/03	R035	02/02/2023	9.85	Call	Bond Future	56.0500		0.0561	74.8200	0.0748	33.488	0	0	0
2022/10/03	R035	02/02/2023	9.89	Call	Bond Future	62.2100		0.0622	82.8500	0.0829	33.178	0	0	388
2022/10/03	R035	02/02/2023	9.89	Put	Bond Future	12,070.7100		12.0707	11,299.7300	11.2997	(6.387)	0	0	0
2022/10/03	R035	02/02/2023			Bond Future	11.8911		84.8447	11.7465	85.6363	(1.216)	0.0000	0.0000	108,831
2022/10/03	R035	02/02/2023	11.94	Put	Bond Future	2,405.1500		2.4051	2,023.4300	2.0234	(15.871)	0	0	0
2022/10/03	R035	02/02/2023	11.98	Call	Bond Future	2,791.3600		2.7914	3,211.8200	3.2118	15.063	0	0	0
2022/10/03	R035	02/02/2023	11.98	Put	Bond Future	2,310.4000		2.3104	1,939.2400	1.9392	(16.065)	0	0	388
2022/10/03	R035	02/02/2023	13.22	Call	Bond Future	7,407.3600		7.4074	8,065.9000	8.0659	8.890	0	0	0
2022/10/03	R035	02/02/2023	11.05	Call	Bond Future	729.2600		0.7293	899.7100	0.8997	23.373	0	0	976
2022/10/03	R035	02/02/2023	11.05	Put	Bond Future	5,492.6100		5.4926	4,871.4400	4.8714	(11.309)	0	0	0
2022/10/03	R035	02/02/2023	11.06	Call	Bond Future	742.8500		0.7428	915.6800	0.9157	23.266	0	0	0
2022/10/03	R035	02/02/2023	11.06	Put	Bond Future	5,447.2500		5.4473	4,828.4600	4.8285	(11.360)	0	0	582
2022/10/03	R035	02/02/2023	10.86	Call	Bond Future	519.5200		0.5195	649.7300	0.6497	25.064	0	0	0
2022/10/03	R035	02/02/2023	10.86	Put	Bond Future	6,413.8300		6.4138	5,752.4200	5.7524	(10.312)	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
2022/10/03	R035	02/02/2023	10.87	Call	Bond Future	528.9000	0.5289	661.0300	0.6610	24.982	0	0	0
2022/10/03	R035	02/02/2023	10.87	Put	Bond Future	6,363.1600	6.3632	5,703.6700	5.7037	(10.364)	0	0	0
2022/10/03	R035	02/02/2023	10.30	Call	Bond Future	167.7400	0.1677	217.6400	0.2176	29.748	0	0	976
2022/10/03	R035	02/02/2023	10.64	Call	Bond Future	343.1700	0.3432	435.4400	0.4354	26.888	0	0	388
2022/10/03	R035	02/02/2023	9.85	Put	Bond Future	12,329.4700	12.3295	11,556.6200	11.5566	(6.268)	0	0	0
2022/10/03	R035	04/05/2023	11.22	Put	Bond Future	5,840.6400	5.8406	5,273.2100	5.2732	(9.715)	0	0	0
2022/10/03	R035	04/05/2023	12.46	Call	Bond Future	4,607.6500	4.6076	5,106.9900	5.1070	10.837	0	0	0
2022/10/03	R035	04/05/2023	12.46	Put	Bond Future	2,310.4900	2.3105	2,002.7700	2.0028	(13.318)	0	0	388
2022/10/03	R035	04/05/2023	13.18	Call	Bond Future	7,180.2000	7.1802	7,790.1400	7.7901	8.495	0	0	0
2022/10/03	R035	04/05/2023	13.18	Put	Bond Future	1,321.9100	1.3219	1,124.7900	1.1248	(14.912)	0	0	491
2022/10/03	R035	04/05/2023	11.17	Call	Bond Future	1,331.7300	1.3317	1,561.4600	1.5615	17.250	0	0	491
2022/10/03	R035	04/05/2023	11.20	Call	Bond Future	1,377.2400	1.3772	1,612.9000	1.6129	17.111	0	0	0
2022/10/03	R035	04/05/2023	11.21	Call	Bond Future	1,392.4300	1.3924	1,630.0700	1.6301	17.067	0	0	0
2022/10/03	R035	04/05/2023	10.60	Call	Bond Future	658.9400	0.6589	790.7700	0.7908	20.006	0	0	388
2022/10/03	R035	04/05/2023	10.60	Put	Bond Future	8,767.5200	8.7675	8,092.2900	8.0923	(7.701)	0	0	0
2022/10/03	R035	04/05/2023			Bond Future	12.0201	82.0845	11.8698	82.8916	(1.250)	0.0000	0.0000	0
2022/10/03	R035	04/05/2023	11.22	Call	Bond Future	1,407.9700	1.4080	1,647.6000	1.6476	17.020	0	0	0
2022/10/03	R035	04/05/2023	11.17	Put	Bond Future	6,052.7900	6.0528	5,475.4600	5.4755	(9.538)	0	0	0
2022/10/03	R035	04/05/2023	11.20	Put	Bond Future	5,925.1000	5.9251	5,353.7000	5.3537	(9.644)	0	0	0
2022/10/03	R035	04/05/2023	11.21	Put	Bond Future	5,882.6700	5.8827	5,313.2500	5.3133	(9.680)	0	0	0
2022/10/03	R035	04/05/2023	9.85	Call	Bond Future	211.8400	0.2118	262.4000	0.2624	23.867	0	0	388
2022/10/03	R035	04/05/2023	9.85	Put	Bond Future	13,071.8400	13.0718	12,315.3400	12.3153	(5.787)	0	0	0
2022/10/03	R035	04/05/2023	10.42	Call	Bond Future	513.4700	0.5135	620.8300	0.6208	20.909	0	0	491
2022/10/03	R035	04/05/2023	10.42	Put	Bond Future	9,731.0600	9.7311	9,031.3600	9.0314	(7.190)	0	0	0
2022/10/03	R035	03/08/2023	12.00	Call	Bond Future	3,308.1400	3.3081	3,706.0800	3.7061	12.029	0	0	0
2022/10/03	R035	03/08/2023	12.00	Put	Bond Future	4,108.8100	4.1088	3,683.1800	3.6832	(10.359)	0	0	0
2022/10/03	R035	03/08/2023			Bond Future	12.1521	83.7944	11.9957	84.6180	(1.287)	0.0000	0.0000	0
2022/10/03	R035	03/08/2023	11.98	Call	Bond Future	3,255.7800	3.2558	3,649.9400	3.6499	12.106	0	0	0
2022/10/03	R035	03/08/2023	11.98	Put	Bond Future	4,162.5600	4.1626	3,733.1500	3.7331	(10.316)	0	0	0
2022/10/03	R035	03/08/2023	11.99	Call	Bond Future	3,281.9100	3.2819	3,677.9600	3.6780	12.068	0	0	0
2022/10/03	R035	03/08/2023	11.99	Put	Bond Future	4,135.6100	4.1356	3,708.0900	3.7081	(10.338)	0	0	0
2022/10/03	R035	02/11/2023	11.41	Call	Bond Future	2,023.4000	2.0234	2,306.7500	2.3068	14.004	0	0	0
2022/10/03	R035	02/11/2023	11.41	Put	Bond Future	6,764.6800	6.7647	6,207.5200	6.2075	(8.236)	0	0	0
2022/10/03	R035	02/11/2023	11.42	Call	Bond Future	2,039.5300	2.0395	2,324.5500	2.3246	13.975	0	0	0
2022/10/03	R035	02/11/2023	11.42	Put	Bond Future	6,725.3000	6.7253	6,169.8100	6.1698	(8.260)	0	0	0
2022/10/03	R035	02/11/2023			Bond Future	12.2991	81.0118	12.1361	81.8523	(1.325)	0.0000	0.0000	0
2022/10/03	R035	02/11/2023	11.43	Call	Bond Future	2,055.7600	2.0558	2,342.4400	2.3424	13.945	0	0	0
2022/10/03	R035	02/11/2023	11.43	Put	Bond Future	6,686.0600	6.6861	6,132.2300	6.1322	(8.283)	0	0	0
2022/10/03	R186	03/11/2022	8.53	Call	Bond Future	0.4000	0.0004	1.8700	0.0019	367.500	0	0	0
2022/10/03	R186	03/11/2022	8.53	Put	Bond Future	3,437.1700	3.4372	2,779.4000	2.7794	(19.137)	0	0	0
2022/10/03	R186	03/11/2022	8.54	Call	Bond Future	0.4900	0.0005	2.2000	0.0022	348.980	0	0	0
2022/10/03	R186	03/11/2022	8.54	Put	Bond Future	3,401.7100	3.4017	2,744.1800	2.7442	(19.329)	0	0	0
2022/10/03	R186	03/11/2022	8.91	Put	Bond Future	2,140.5000	2.1405	1,539.1200	1.5391	(28.095)	0	0	4,310
2022/10/03	R186	03/11/2022			Bond Future	9.5166	107.2811	9.3242	107.9403	(2.022)	0.0000	0.0000	63,188
2022/10/03	R186	03/11/2022	8.23	Call	Bond Future	0.0200	0.0000	0.0900	0.0001	350.000	0	0	4,310
2022/10/03	R186	03/11/2022	8.23	Put	Bond Future	4,510.1100	4.5101	3,850.9400	3.8509	(14.615)	0	0	0
2022/10/03	R186	03/11/2022	8.55	Call	Bond Future	0.5800	0.0006	2.5700	0.0026	343.103	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
2022/10/03	R186	03/11/2022	8.55	Put	Bond Future	3,366.2700	3.3663	2,709.0200	2.7090	(19.525)	0	0	0
2022/10/03	R186	03/11/2022	8.91	Call	Bond Future	44.1800	0.0442	102.0400	0.1020	130.964	0	0	0
2022/10/03	R186	02/02/2023	8.33	Call	Bond Future	198.0700	0.1981	278.1400	0.2781	40.425	0	0	0
2022/10/03	R186	02/02/2023	8.33	Put	Bond Future	4,632.7000	4.6327	4,042.8500	4.0429	(12.732)	0	0	0
2022/10/03	R186	02/02/2023	8.32	Call	Bond Future	195.2200	0.1952	274.2500	0.2743	40.483	0	0	0
2022/10/03	R186	02/02/2023	8.32	Put	Bond Future	4,663.7900	4.6638	4,072.9000	4.0729	(12.670)	0	0	0
2022/10/03	R186	02/02/2023			Bond Future	9.6718	103.9814	9.4645	104.6513	(2.143)	0.0000	0.0000	0
2022/10/03	R186	02/02/2023	8.34	Call	Bond Future	201.0700	0.2011	282.2300	0.2822	40.364	0	0	0
2022/10/03	R186	02/02/2023	8.34	Put	Bond Future	4,601.7700	4.6018	4,013.0100	4.0130	(12.794)	0	0	0
2022/10/03	R186	04/05/2023	8.83	Put	Bond Future	3,563.2100	3.5632	3,059.8600	3.0599	(14.126)	0	0	0
2022/10/03	R186	04/05/2023	8.84	Call	Bond Future	624.8400	0.6248	805.6700	0.8057	28.940	0	0	0
2022/10/03	R186	04/05/2023			Bond Future	9.7851	106.1219	9.5607	106.8046	(2.294)	0.0000	0.0000	0
2022/10/03	R186	04/05/2023	8.83	Call	Bond Future	618.3600	0.6184	797.6700	0.7977	28.998	0	0	0
2022/10/03	R186	04/05/2023	8.84	Put	Bond Future	3,538.3200	3.5383	3,036.4900	3.0365	(14.183)	0	0	0
2022/10/03	R186	04/05/2023	8.82	Call	Bond Future	611.6800	0.6117	789.4500	0.7894	29.063	0	0	0
2022/10/03	R186	04/05/2023	8.82	Put	Bond Future	3,587.9200	3.5879	3,083.0300	3.0830	(14.072)	0	0	0
2022/10/03	R186	03/08/2023	9.74	Call	Bond Future	1,662.8300	1.6628	2,001.2500	2.0013	20.352	0	0	0
2022/10/03	R186	03/08/2023	9.74	Put	Bond Future	2,129.3800	2.1294	1,771.2700	1.7713	(16.818)	0	0	0
2022/10/03	R186	03/08/2023	9.73	Put	Bond Future	2,143.1900	2.1432	1,783.4000	1.7834	(16.788)	0	0	0
2022/10/03	R186	03/08/2023			Bond Future	9.9039	103.0255	9.6596	103.7220	(2.467)	0.0000	0.0000	0
2022/10/03	R186	03/08/2023	9.75	Call	Bond Future	1,677.6300	1.6776	2,017.7300	2.0177	20.273	0	0	0
2022/10/03	R186	03/08/2023	9.75	Put	Bond Future	2,115.6400	2.1156	1,759.2100	1.7592	(16.847)	0	0	0
2022/10/03	R186	03/08/2023	9.73	Call	Bond Future	1,648.0900	1.6481	1,984.8300	1.9848	20.432	0	0	0
2022/10/03	R186	02/11/2023	9.40	Call	Bond Future	1,162.1000	1.1621	1,435.8800	1.4359	23.559	0	0	0
2022/10/03	R186	02/11/2023	9.40	Put	Bond Future	2,899.9800	2.9000	2,462.9500	2.4629	(15.070)	0	0	0
2022/10/03	R186	02/11/2023	9.15	Call	Bond Future	921.5900	0.9216	1,156.7200	1.1567	25.514	0	0	1,715
2022/10/03	R186	02/11/2023			Bond Future	10.0502	105.1439	9.7825	105.8547	(2.663)	0.0000	0.0000	0
2022/10/03	R186	02/11/2023	10.42	Call	Bond Future	2,620.8300	2.6208	3,046.1700	3.0462	16.229	0	0	0
2022/10/03	R186	02/11/2023	10.42	Put	Bond Future	1,648.7200	1.6487	1,363.2500	1.3632	(17.315)	0	0	1,715
2022/10/03	R186	02/11/2023	9.38	Call	Bond Future	1,140.4300	1.1404	1,411.0300	1.4110	23.728	0	0	0
2022/10/03	R186	02/11/2023	9.38	Put	Bond Future	2,932.3600	2.9324	2,492.1500	2.4922	(15.012)	0	0	0
2022/10/03	R186	02/11/2023	9.39	Call	Bond Future	1,151.0300	1.1510	1,423.2100	1.4232	23.647	0	0	0
2022/10/03	R186	02/11/2023	9.39	Put	Bond Future	2,915.9300	2.9159	2,477.3000	2.4773	(15.043)	0	0	0
2022/10/03	R186	02/11/2023	9.15	Put	Bond Future	3,337.7100	3.3377	2,862.0300	2.8620	(14.252)	0	0	0
2022/10/03	R197	03/11/2022			Bond Future	335.8989	335.8989	336.0207	336.0207	0.036	0.0000	0.0000	831
2022/10/03	R197	02/02/2023			Bond Future	333.3358	333.3358	333.4550	333.4550	0.036	0.0000	0.0000	0
2022/10/03	R197	04/05/2023			Bond Future	340.2694	340.2694	340.3879	340.3879	0.035	0.0000	0.0000	0
2022/10/03	R197	03/08/2023			Bond Future	338.2452	338.2452	338.3641	338.3641	0.035	0.0000	0.0000	0
2022/10/03	R197	02/11/2023			Bond Future	345.2730	345.2730	345.3943	345.3943	0.035	0.0000	0.0000	0
2022/10/03	R202	03/11/2022			Bond Future	247.2890	247.2890	247.3961	247.3961	0.043	0.0000	0.0000	6,206
2022/10/03	R202	02/02/2023			Bond Future	247.2289	247.2289	247.3343	247.3343	0.043	0.0000	0.0000	460
2022/10/03	R202	04/05/2023			Bond Future	252.3703	252.3703	252.4756	252.4756	0.042	0.0000	0.0000	0
2022/10/03	R202	03/08/2023			Bond Future	252.8017	252.8017	252.9078	252.9078	0.042	0.0000	0.0000	0
2022/10/03	R202	02/11/2023			Bond Future	258.0542	258.0542	258.1625	258.1625	0.042	0.0000	0.0000	0
2022/10/03	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
2022/10/03	R209	03/11/2022	9.25	Put	Bond Future	13,794.7400	13.7947	13,069.1900	13.0692	(5.260)	0	0	0
2022/10/03	R209	03/11/2022	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/03	R209	03/11/2022	9.50	Put	Bond Future	12,225.2300	12.2252	11,499.6800	11.4997	(5.935)	0	0	0
2022/10/03	R209	03/11/2022	12.00	Call	Bond Future	1,860.8800	1.8609	2,354.9300	2.3549	26.549	0	0	0
2022/10/03	R209	03/11/2022	12.00	Put	Bond Future	568.0500	0.5680	336.5500	0.3366	(40.753)	0	0	7,750
2022/10/03	R209	03/11/2022	11.03	Call	Bond Future	92.8000	0.0928	148.5500	0.1486	60.075	0	0	0
2022/10/03	R209	03/11/2022	11.03	Put	Bond Future	3,609.0500	3.6090	2,939.2500	2.9393	(18.559)	0	0	0
2022/10/03	R209	03/11/2022	10.50	Put	Bond Future	6,371.9400	6.3719	5,649.6500	5.6497	(11.335)	0	0	0
2022/10/03	R209	03/11/2022	10.90	Put	Bond Future	4,247.8300	4.2478	3,553.3200	3.5533	(16.350)	0	0	0
2022/10/03	R209	03/11/2022			Bond Future	11.7290	64.0918	11.5804	64.8173	(1.267)	0.0000	0.0000	19,030
2022/10/03	R209	03/11/2022	10.00	Call	Bond Future	0.1000	0.0001	0.1800	0.0002	80.000	0	0	7,750
2022/10/03	R209	03/11/2022	10.00	Put	Bond Future	9,215.0600	9.2151	8,489.5900	8.4896	(7.873)	0	0	6,000
2022/10/03	R209	03/11/2022	11.50	Call	Bond Future	574.9800	0.5750	814.0300	0.8140	41.575	0	0	1,136
2022/10/03	R209	03/11/2022	11.50	Put	Bond Future	1,697.6400	1.6976	1,211.1400	1.2111	(28.657)	0	0	0
2022/10/03	R209	03/11/2022	11.01	Call	Bond Future	84.1700	0.0842	135.4200	0.1354	60.889	0	0	0
2022/10/03	R209	03/11/2022	11.01	Put	Bond Future	3,705.0300	3.7050	3,030.7300	3.0307	(18.200)	0	0	0
2022/10/03	R209	03/11/2022	11.02	Call	Bond Future	88.4000	0.0884	141.8600	0.1419	60.475	0	0	0
2022/10/03	R209	03/11/2022	11.02	Put	Bond Future	3,656.9300	3.6569	2,984.8400	2.9848	(18.379)	0	0	0
2022/10/03	R209	03/11/2022	10.50	Call	Bond Future	4.3400	0.0043	7.6000	0.0076	75.115	0	0	0
2022/10/03	R209	03/11/2022	10.90	Call	Bond Future	47.5000	0.0475	78.5400	0.0785	65.347	0	0	1,136
2022/10/03	R209	03/11/2022	11.00	Call	Bond Future	80.1000	0.0801	129.2000	0.1292	61.298	0	0	0
2022/10/03	R209	03/11/2022	11.00	Put	Bond Future	3,753.3500	3.7533	3,076.9000	3.0769	(18.023)	0	0	6,000
2022/10/03	R209	02/02/2023	10.79	Call	Bond Future	413.9000	0.4139	529.1200	0.5291	27.838	0	0	0
2022/10/03	R209	02/02/2023	10.80	Put	Bond Future	5,793.4600	5.7935	5,172.3900	5.1724	(10.720)	0	0	0
2022/10/03	R209	02/02/2023	10.78	Call	Bond Future	406.2500	0.4063	519.7200	0.5197	27.931	0	0	0
2022/10/03	R209	02/02/2023			Bond Future	11.8663	65.2870	11.7123	66.0250	(1.297)	0.0000	0.0000	2,066
2022/10/03	R209	02/02/2023	10.79	Put	Bond Future	5,839.1500	5.8391	5,216.3400	5.2163	(10.666)	0	0	0
2022/10/03	R209	02/02/2023	10.80	Call	Bond Future	421.5700	0.4216	538.5300	0.5385	27.744	0	0	0
2022/10/03	R209	02/02/2023	10.78	Put	Bond Future	5,884.9300	5.8849	5,260.3700	5.2604	(10.613)	0	0	0
2022/10/03	R209	04/05/2023	11.09	Call	Bond Future	1,118.9600	1.1190	1,328.8100	1.3288	18.754	0	0	0
2022/10/03	R209	04/05/2023	11.09	Put	Bond Future	5,503.5200	5.5035	4,960.7400	4.9607	(9.862)	0	0	0
2022/10/03	R209	04/05/2023	11.10	Call	Bond Future	1,133.4000	1.1334	1,345.1800	1.3452	18.685	0	0	0
2022/10/03	R209	04/05/2023	11.10	Put	Bond Future	5,466.5300	5.4665	4,925.6800	4.9257	(9.894)	0	0	0
2022/10/03	R209	04/05/2023	10.00	Call	Bond Future	247.4600	0.2475	309.2900	0.3093	24.986	0	0	7,500
2022/10/03	R209	04/05/2023	10.00	Put	Bond Future	10,580.5500	10.5806	9,889.7500	9.8898	(6.529)	0	0	0
2022/10/03	R209	04/05/2023			Bond Future	11.9832	63.4769	11.8238	64.2296	(1.331)	0.0000	0.0000	2,975
2022/10/03	R209	04/05/2023	11.11	Call	Bond Future	1,147.7900	1.1478	1,361.4800	1.3615	18.618	0	0	0
2022/10/03	R209	04/05/2023	11.11	Put	Bond Future	5,429.5600	5.4296	4,890.6200	4.8906	(9.926)	0	0	0
2022/10/03	R209	04/05/2023	12.50	Call	Bond Future	4,306.3400	4.3063	4,787.0500	4.7870	11.163	0	0	0
2022/10/03	R209	04/05/2023	12.50	Put	Bond Future	1,951.5800	1.9516	1,679.6600	1.6797	(13.933)	0	0	7,500
2022/10/03	R209	04/05/2023	11.00	Call	Bond Future	994.8500	0.9948	1,187.7000	1.1877	19.385	0	0	0
2022/10/03	R209	04/05/2023	11.00	Put	Bond Future	5,844.6900	5.8447	5,284.9100	5.2849	(9.578)	0	0	10,000
2022/10/03	R209	03/08/2023	11.94	Call	Bond Future	2,863.7600	2.8638	3,237.3500	3.2374	13.045	0	0	0
2022/10/03	R209	03/08/2023	11.95	Put	Bond Future	3,582.9700	3.5830	3,190.2900	3.1903	(10.960)	0	0	0
2022/10/03	R209	03/08/2023	11.93	Call	Bond Future	2,840.8600	2.8409	3,212.6700	3.2127	13.088	0	0	0
2022/10/03	R209	03/08/2023			Bond Future	12.0999	64.7994	11.9347	65.5674	(1.365)	0.0000	0.0000	0
2022/10/03	R209	03/08/2023	11.94	Put	Bond Future	3,606.8300	3.6068	3,212.3600	3.2124	(10.937)	0	0	0
2022/10/03	R209	03/08/2023	11.95	Call	Bond Future	2,886.7300	2.8867	3,262.1100	3.2621	13.004	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/03	R209	03/08/2023	11.93	Put	Bond Future	3,630.8200		3.6308	3,234.5700	3.2346	(10.914)	0	0	0
2022/10/03	R209	02/11/2023	11.34	Call	Bond Future	1,782.9700		1.7830	2,050.4100	2.0504	15.000	0	0	0
2022/10/03	R209	02/11/2023	11.34	Put	Bond Future	5,988.8100		5.9888	5,472.3800	5.4724	(8.623)	0	0	0
2022/10/03	R209	02/11/2023	11.33	Call	Bond Future	1,767.0700		1.7671	2,032.8700	2.0329	15.042	0	0	0
2022/10/03	R209	02/11/2023	11.33	Put	Bond Future	6,022.5800		6.0226	5,504.5100	5.5045	(8.602)	0	0	0
2022/10/03	R209	02/11/2023			Bond Future	12.2263		62.9799	12.0549	63.7638	(1.402)	0.0000	0.0000	0
2022/10/03	R209	02/11/2023	11.35	Call	Bond Future	1,799.1900		1.7992	2,068.2900	2.0683	14.957	0	0	0
2022/10/03	R209	02/11/2023	11.35	Put	Bond Future	5,955.4100		5.9554	5,440.6400	5.4406	(8.644)	0	0	0
2022/10/03	R210	03/11/2022			Bond Future	227.6289		227.6289	228.2956	228.2956	0.293	0.0000	0.0000	430
2022/10/03	R210	02/02/2023			Bond Future	231.9296		231.9296	232.6055	232.6055	0.291	0.0000	0.0000	300
2022/10/03	R210	04/05/2023			Bond Future	233.6459		233.6459	234.3338	234.3338	0.294	0.0000	0.0000	0
2022/10/03	R210	03/08/2023			Bond Future	238.5615		238.5615	239.2630	239.2630	0.294	0.0000	0.0000	0
2022/10/03	R210	02/11/2023			Bond Future	240.2984		240.2984	241.0143	241.0143	0.298	0.0000	0.0000	0
2022/10/03	R213	03/11/2022	9.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	476
2022/10/03	R213	03/11/2022	9.19	Put	Bond Future	10,175.2900		10.1753	9,523.1600	9.5232	(6.409)	0	0	0
2022/10/03	R213	03/11/2022	10.38	Call	Bond Future	0.7300		0.0007	2.2000	0.0022	201.370	0	0	0
2022/10/03	R213	03/11/2022	10.38	Put	Bond Future	4,191.7500		4.1918	3,541.0900	3.5411	(15.522)	0	0	0
2022/10/03	R213	03/11/2022	10.39	Call	Bond Future	0.7900		0.0008	2.4100	0.0024	205.063	0	0	0
2022/10/03	R213	03/11/2022	10.39	Put	Bond Future	4,143.7700		4.1438	3,493.2600	3.4933	(15.699)	0	0	0
2022/10/03	R213	03/11/2022	10.37	Call	Bond Future	0.6600		0.0007	2.0200	0.0020	206.061	0	0	0
2022/10/03	R213	03/11/2022	10.37	Put	Bond Future	4,239.7600		4.2398	3,588.9900	3.5890	(15.349)	0	0	200
2022/10/03	R213	03/11/2022			Bond Future	11.2819		78.6051	11.1375	79.2572	(1.280)	0.0000	0.0000	33,626
2022/10/03	R213	03/11/2022	9.13	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	200
2022/10/03	R213	03/11/2022	9.13	Put	Bond Future	10,491.5600		10.4916	9,839.4300	9.8394	(6.216)	0	0	0
2022/10/03	R213	03/11/2022	9.84	Call	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	0
2022/10/03	R213	03/11/2022	9.84	Put	Bond Future	6,839.8600		6.8399	6,187.7400	6.1877	(9.534)	0	0	476
2022/10/03	R213	03/11/2022	10.40	Call	Bond Future	0.8700		0.0009	2.6300	0.0026	202.299	0	0	0
2022/10/03	R213	03/11/2022	10.40	Put	Bond Future	4,095.8400		4.0958	3,445.4700	3.4455	(15.879)	0	0	0
2022/10/03	R213	03/11/2022	9.98	Call	Bond Future	0.0200		0.0000	0.0500	0.0001	150.000	0	0	0
2022/10/03	R213	03/11/2022	9.98	Put	Bond Future	6,142.7300		6.1427	5,490.6300	5.4906	(10.616)	0	0	200
2022/10/03	R213	03/11/2022	10.19	Call	Bond Future	0.1300		0.0001	0.3900	0.0004	200.000	0	0	0
2022/10/03	R213	03/11/2022	10.19	Put	Bond Future	5,110.8600		5.1109	4,458.9900	4.4590	(12.755)	0	0	476
2022/10/03	R213	02/02/2023	10.43	Put	Bond Future	5,067.9500		5.0680	4,519.0700	4.5191	(10.830)	0	0	0
2022/10/03	R213	02/02/2023	12.20	Call	Bond Future	4,091.6700		4.0917	4,573.6500	4.5737	11.780	0	0	0
2022/10/03	R213	02/02/2023	12.20	Put	Bond Future	895.0900		0.8951	713.9600	0.7140	(20.236)	0	0	912
2022/10/03	R213	02/02/2023	10.22	Put	Bond Future	5,935.3300		5.9353	5,357.3100	5.3573	(9.739)	0	0	0
2022/10/03	R213	02/02/2023	10.23	Call	Bond Future	321.4200		0.3214	407.7700	0.4078	26.865	0	0	0
2022/10/03	R213	02/02/2023	10.35	Call	Bond Future	391.7400		0.3917	494.1400	0.4941	26.140	0	0	0
2022/10/03	R213	02/02/2023	10.35	Put	Bond Future	5,392.2100		5.3922	4,831.5000	4.8315	(10.399)	0	0	476
2022/10/03	R213	02/02/2023	10.01	Call	Bond Future	220.2200		0.2202	282.1600	0.2822	28.126	0	0	0
2022/10/03	R213	02/02/2023			Bond Future	11.4486		80.0708	11.2978	80.7339	(1.318)	0.0000	0.0000	0
2022/10/03	R213	02/02/2023	10.43	Call	Bond Future	445.3600		0.4454	559.5900	0.5596	25.649	0	0	912
2022/10/03	R213	02/02/2023	10.22	Call	Bond Future	316.0600		0.3161	401.1500	0.4012	26.922	0	0	0
2022/10/03	R213	02/02/2023	10.23	Put	Bond Future	5,892.8800		5.8929	5,316.1200	5.3161	(9.787)	0	0	0
2022/10/03	R213	02/02/2023	9.16	Call	Bond Future	38.1300		0.0381	50.7700	0.0508	33.150	0	0	476
2022/10/03	R213	02/02/2023	9.16	Put	Bond Future	10,930.7500		10.9308	10,280.2800	10.2803	(5.951)	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
2022/10/03	R213	02/02/2023	10.01	Put	Bond Future	6,851.6800	6.8517	6,250.5100	6.2505	(8.774)	0	0	476
2022/10/03	R213	02/02/2023	10.21	Call	Bond Future	310.8700	0.3109	394.7500	0.3948	26.982	0	0	0
2022/10/03	R213	02/02/2023	10.21	Put	Bond Future	5,977.9900	5.9780	5,398.7600	5.3988	(9.689)	0	0	0
2022/10/03	R213	04/05/2023	10.75	Call	Bond Future	1,070.5600	1.0706	1,265.2200	1.2652	18.183	0	0	0
2022/10/03	R213	04/05/2023	10.75	Put	Bond Future	4,731.0100	4.7310	4,249.7100	4.2497	(10.173)	0	0	0
2022/10/03	R213	04/05/2023			Bond Future	11.5829	78.1641	11.4253	78.8400	(1.360)	0.0000	0.0000	0
2022/10/03	R213	04/05/2023	10.74	Call	Bond Future	1,059.4200	1.0594	1,252.4800	1.2525	18.223	0	0	0
2022/10/03	R213	04/05/2023	10.74	Put	Bond Future	4,765.1600	4.7652	4,282.2600	4.2823	(10.134)	0	0	0
2022/10/03	R213	04/05/2023	10.73	Call	Bond Future	1,048.1600	1.0482	1,239.6200	1.2396	18.266	0	0	0
2022/10/03	R213	04/05/2023	10.73	Put	Bond Future	4,799.2100	4.7992	4,314.7100	4.3147	(10.095)	0	0	0
2022/10/03	R213	03/08/2023	11.62	Put	Bond Future	3,090.4000	3.0904	2,740.8000	2.7408	(11.312)	0	0	0
2022/10/03	R213	03/08/2023	11.63	Call	Bond Future	2,688.6300	2.6886	3,030.3800	3.0304	12.711	0	0	0
2022/10/03	R213	03/08/2023			Bond Future	11.7214	79.7919	11.5565	80.4817	(1.407)	0.0000	0.0000	0
2022/10/03	R213	03/08/2023	11.62	Call	Bond Future	2,667.0500	2.6670	3,007.2000	3.0072	12.754	0	0	0
2022/10/03	R213	03/08/2023	11.63	Put	Bond Future	3,070.1200	3.0701	2,722.1200	2.7221	(11.335)	0	0	0
2022/10/03	R213	03/08/2023	11.61	Call	Bond Future	2,645.5400	2.6455	2,984.0900	2.9841	12.797	0	0	0
2022/10/03	R213	03/08/2023	11.61	Put	Bond Future	3,110.7900	3.1108	2,759.5900	2.7596	(11.290)	0	0	0
2022/10/03	R213	02/11/2023	11.13	Call	Bond Future	1,716.2700	1.7163	1,970.0600	1.9701	14.787	0	0	0
2022/10/03	R213	02/11/2023	11.13	Put	Bond Future	4,830.3000	4.8303	4,380.1500	4.3801	(9.319)	0	0	0
2022/10/03	R213	02/11/2023			Bond Future	11.8801	77.8789	11.7072	78.5828	(1.455)	0.0000	0.0000	0
2022/10/03	R213	02/11/2023	11.12	Call	Bond Future	1,701.0300	1.7010	1,953.3200	1.9533	14.832	0	0	0
2022/10/03	R213	02/11/2023	11.12	Put	Bond Future	4,857.6500	4.8576	4,406.0000	4.4060	(9.298)	0	0	0
2022/10/03	R213	02/11/2023	11.11	Call	Bond Future	1,685.8700	1.6859	1,936.6500	1.9366	14.875	0	0	0
2022/10/03	R213	02/11/2023	11.11	Put	Bond Future	4,885.1100	4.8851	4,431.9500	4.4319	(9.276)	0	0	0
2022/10/03	R214	03/11/2022	11.34	Call	Bond Future	208.2000	0.2082	332.1800	0.3322	59.549	0	0	0
2022/10/03	R214	03/11/2022	11.36	Put	Bond Future	2,799.5500	2.7995	2,127.9100	2.1279	(23.991)	0	0	0
2022/10/03	R214	03/11/2022			Bond Future	11.8568	61.5206	11.6981	62.3246	(1.339)	0.0000	0.0000	24,788
2022/10/03	R214	03/11/2022	11.34	Put	Bond Future	2,889.0500	2.8890	2,209.0500	2.2091	(23.537)	0	0	0
2022/10/03	R214	03/11/2022	11.35	Call	Bond Future	216.9100	0.2169	345.0300	0.3450	59.066	0	0	0
2022/10/03	R214	03/11/2022	11.35	Put	Bond Future	2,844.1300	2.8441	2,168.2700	2.1683	(23.763)	0	0	0
2022/10/03	R214	03/11/2022	11.36	Call	Bond Future	225.9000	0.2259	358.2400	0.3582	58.583	0	0	0
2022/10/03	R214	02/02/2023	11.10	Call	Bond Future	612.1200	0.6121	783.0600	0.7831	27.926	0	0	1,600
2022/10/03	R214	02/02/2023	11.07	Call	Bond Future	577.5900	0.5776	741.2400	0.7412	28.333	0	0	0
2022/10/03	R214	02/02/2023	11.07	Put	Bond Future	5,389.9400	5.3899	4,735.5900	4.7356	(12.140)	0	0	0
2022/10/03	R214	02/02/2023	11.08	Call	Bond Future	588.8800	0.5889	754.9400	0.7549	28.199	0	0	0
2022/10/03	R214	02/02/2023	11.08	Put	Bond Future	5,345.7100	5.3457	4,693.7700	4.6938	(12.196)	0	0	0
2022/10/03	R214	02/02/2023			Bond Future	11.9898	62.6678	11.8254	63.4858	(1.371)	0.0000	0.0000	64,507
2022/10/03	R214	02/02/2023	11.10	Put	Bond Future	5,258.1100	5.2581	4,611.0500	4.6111	(12.306)	0	0	0
2022/10/03	R214	02/02/2023	11.80	Call	Bond Future	1,840.0000	1.8400	2,205.5700	2.2056	19.868	0	0	1,600
2022/10/03	R214	02/02/2023	11.80	Put	Bond Future	2,785.9100	2.7859	2,333.4800	2.3335	(16.240)	0	0	0
2022/10/03	R214	02/02/2023	11.09	Call	Bond Future	600.4300	0.6004	768.9100	0.7689	28.060	0	0	0
2022/10/03	R214	02/02/2023	11.09	Put	Bond Future	5,301.8000	5.3018	4,652.2800	4.6523	(12.251)	0	0	0
2022/10/03	R214	04/05/2023	11.37	Call	Bond Future	1,408.1300	1.4081	1,678.8100	1.6788	19.223	0	0	0
2022/10/03	R214	04/05/2023	11.37	Put	Bond Future	5,110.4400	5.1104	4,546.9200	4.5469	(11.027)	0	0	0
2022/10/03	R214	04/05/2023	11.36	Call	Bond Future	1,391.1500	1.3912	1,659.5800	1.6596	19.296	0	0	0
2022/10/03	R214	04/05/2023	11.36	Put	Bond Future	5,146.8500	5.1468	4,581.0800	4.5811	(10.993)	0	0	0
2022/10/03	R214	04/05/2023			Bond Future	12.0973	60.6571	11.9273	61.4913	(1.405)	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
2022/10/03	R214	04/05/2023	11.38	Call	Bond Future	1,425.0600	1.4251	1,697.9900	1.6980	19.152	0	0	0
2022/10/03	R214	04/05/2023	11.38	Put	Bond Future	5,074.0500	5.0740	4,512.7800	4.5128	(11.062)	0	0	0
2022/10/03	R214	03/08/2023	12.15	Call	Bond Future	3,272.7100	3.2727	3,711.1700	3.7112	13.397	0	0	0
2022/10/03	R214	03/08/2023	12.15	Put	Bond Future	3,542.1000	3.5421	3,129.1800	3.1292	(11.657)	0	0	0
2022/10/03	R214	03/08/2023	12.14	Call	Bond Future	3,247.6300	3.2476	3,684.1700	3.6842	13.442	0	0	0
2022/10/03	R214	03/08/2023	12.14	Put	Bond Future	3,565.2500	3.5652	3,150.4100	3.1504	(11.636)	0	0	0
2022/10/03	R214	03/08/2023			Bond Future	12.2061	61.9206	12.0302	62.7720	(1.441)	0.0000	0.0000	0
2022/10/03	R214	03/08/2023	12.16	Call	Bond Future	3,297.8600	3.2979	3,738.2300	3.7382	13.353	0	0	0
2022/10/03	R214	03/08/2023	12.16	Put	Bond Future	3,519.0900	3.5191	3,108.0800	3.1081	(11.679)	0	0	0
2022/10/03	R214	02/11/2023	11.46	Call	Bond Future	1,879.8500	1.8799	2,182.5800	2.1826	16.104	0	0	0
2022/10/03	R214	02/11/2023	11.46	Put	Bond Future	6,191.8300	6.1918	5,625.6700	5.6257	(9.144)	0	0	0
2022/10/03	R214	02/11/2023	11.45	Put	Bond Future	6,229.3600	6.2294	5,661.4200	5.6614	(9.117)	0	0	0
2022/10/03	R214	02/11/2023			Bond Future	12.3257	59.8940	12.1434	60.7628	(1.479)	0.0000	0.0000	0
2022/10/03	R214	02/11/2023	11.47	Call	Bond Future	1,894.8200	1.8948	2,199.3300	2.1993	16.071	0	0	0
2022/10/03	R214	02/11/2023	11.47	Put	Bond Future	6,154.2100	6.1542	5,589.8300	5.5898	(9.171)	0	0	0
2022/10/03	R214	02/11/2023	11.45	Call	Bond Future	1,864.7300	1.8647	2,165.6800	2.1657	16.139	0	0	0
2022/10/03	R248	03/11/2022	10.60	Call	Bond Future	4.2200	0.0042	7.6200	0.0076	80.569	0	0	874
2022/10/03	R248	03/11/2022	10.60	Put	Bond Future	8,603.9800	8.6040	7,638.8300	7.6388	(11.217)	0	0	0
2022/10/03	R248	03/11/2022	10.70	Call	Bond Future	8.2500	0.0083	14.7900	0.0148	79.273	0	0	0
2022/10/03	R248	03/11/2022	10.70	Put	Bond Future	7,861.1000	7.8611	6,899.0900	6.8991	(12.238)	0	0	0
2022/10/03	R248	03/11/2022	11.32	Call	Bond Future	238.8000	0.2388	376.1700	0.3762	57.525	0	0	0
2022/10/03	R248	03/11/2022	11.20	Call	Bond Future	138.9600	0.1390	226.5400	0.2265	63.025	0	0	0
2022/10/03	R248	03/11/2022	11.20	Put	Bond Future	4,424.0800	4.4241	3,543.1100	3.5431	(19.913)	0	0	0
2022/10/03	R248	03/11/2022	11.30	Put	Bond Future	3,822.6700	3.8227	2,982.2100	2.9822	(21.986)	0	0	0
2022/10/03	R248	03/11/2022	11.31	Put	Bond Future	3,764.7100	3.7647	2,928.8400	2.9288	(22.203)	0	0	0
2022/10/03	R248	03/11/2022			Bond Future	11.8550	76.8668	11.7013	77.8353	(1.297)	0.0000	0.0000	248,068
2022/10/03	R248	03/11/2022	10.00	Call	Bond Future	0.0300	0.0000	0.0500	0.0001	66.667	0	0	0
2022/10/03	R248	03/11/2022	10.00	Put	Bond Future	13,333.6000	13.3336	12,365.0700	12.3651	(7.264)	0	0	0
2022/10/03	R248	03/11/2022	11.32	Put	Bond Future	3,707.1600	3.7072	2,875.9800	2.8760	(22.421)	0	0	0
2022/10/03	R248	03/11/2022	11.90	Call	Bond Future	1,506.3600	1.5064	2,026.3900	2.0264	34.522	0	0	0
2022/10/03	R248	03/11/2022	11.90	Put	Bond Future	1,226.7400	1.2267	778.2200	0.7782	(36.562)	0	0	0
2022/10/03	R248	03/11/2022	11.30	Call	Bond Future	219.2100	0.2192	347.3000	0.3473	58.433	0	0	874
2022/10/03	R248	03/11/2022	11.31	Call	Bond Future	228.8500	0.2289	361.5300	0.3615	57.977	0	0	0
2022/10/03	R248	02/02/2023	11.08	Call	Bond Future	734.0900	0.7341	933.1300	0.9331	27.114	0	0	0
2022/10/03	R248	02/02/2023	11.08	Put	Bond Future	6,633.5100	6.6335	5,847.1400	5.8471	(11.855)	0	0	0
2022/10/03	R248	02/02/2023	11.10	Put	Bond Future	6,523.1900	6.5232	5,742.7400	5.7427	(11.964)	0	0	0
2022/10/03	R248	02/02/2023	11.70	Call	Bond Future	2,021.0300	2.0210	2,426.9100	2.4269	20.083	0	0	2,542
2022/10/03	R248	02/02/2023	11.70	Put	Bond Future	3,784.4900	3.7845	3,204.9600	3.2050	(15.313)	0	0	0
2022/10/03	R248	02/02/2023	11.00	Call	Bond Future	625.0600	0.6251	801.2200	0.8012	28.183	0	0	2,542
2022/10/03	R248	02/02/2023	11.00	Put	Bond Future	7,086.6900	7.0867	6,277.4400	6.2774	(11.419)	0	0	0
2022/10/03	R248	02/02/2023			Bond Future	11.9827	78.3370	11.8233	79.3224	(1.330)	0.0000	0.0000	0
2022/10/03	R248	02/02/2023	11.10	Call	Bond Future	763.2700	0.7633	968.2300	0.9682	26.853	0	0	0
2022/10/03	R248	02/02/2023	11.06	Call	Bond Future	705.6700	0.7057	898.8700	0.8989	27.378	0	0	0
2022/10/03	R248	02/02/2023	11.06	Put	Bond Future	6,745.0100	6.7450	5,952.8000	5.9528	(11.745)	0	0	0
2022/10/03	R248	02/02/2023	11.07	Call	Bond Future	719.7200	0.7197	915.8300	0.9158	27.248	0	0	0
2022/10/03	R248	02/02/2023	11.07	Put	Bond Future	6,689.0400	6.6890	5,899.7400	5.8997	(11.800)	0	0	0
2022/10/03	R248	02/02/2023	10.40	Call	Bond Future	177.0600	0.1771	238.0400	0.2380	34.440	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
2022/10/03	R248	02/02/2023	10.40	Put	Bond Future	11,081.2000	11.0812	10,156.7700	10.1568	(8.342)	0	0	0
2022/10/03	R248	04/05/2023	11.35	Call	Bond Future	1,709.0600	1.7091	2,028.6900	2.0287	18.702	0	0	0
2022/10/03	R248	04/05/2023	11.35	Put	Bond Future	6,430.9500	6.4310	5,745.6600	5.7457	(10.656)	0	0	0
2022/10/03	R248	04/05/2023			Bond Future	12.0937	75.4874	11.9285	76.4923	(1.366)	0.0000	0.0000	0
2022/10/03	R248	04/05/2023	11.33	Call	Bond Future	1,667.4500	1.6675	1,981.6600	1.9817	18.844	0	0	0
2022/10/03	R248	04/05/2023	11.33	Put	Bond Future	6,523.6100	6.5236	5,832.9000	5.8329	(10.588)	0	0	0
2022/10/03	R248	04/05/2023	11.34	Call	Bond Future	1,688.0700	1.6881	2,004.9900	2.0050	18.774	0	0	0
2022/10/03	R248	04/05/2023	11.34	Put	Bond Future	6,477.0500	6.4771	5,789.0500	5.7890	(10.622)	0	0	0
2022/10/03	R248	03/08/2023	12.11	Call	Bond Future	3,924.4400	3.9244	4,441.4000	4.4414	13.173	0	0	0
2022/10/03	R248	03/08/2023	12.11	Put	Bond Future	4,515.5900	4.5156	4,006.9800	4.0070	(11.263)	0	0	0
2022/10/03	R248	03/08/2023			Bond Future	12.2093	77.0223	12.0379	78.0479	(1.404)	0.0000	0.0000	0
2022/10/03	R248	03/08/2023	12.09	Call	Bond Future	3,863.8600	3.8639	4,376.1600	4.3762	13.259	0	0	0
2022/10/03	R248	03/08/2023	12.09	Put	Bond Future	4,575.0400	4.5750	4,061.7700	4.0618	(11.219)	0	0	0
2022/10/03	R248	03/08/2023	12.10	Call	Bond Future	3,894.1000	3.8941	4,408.7400	4.4087	13.216	0	0	0
2022/10/03	R248	03/08/2023	12.10	Put	Bond Future	4,545.2200	4.5452	4,034.2900	4.0343	(11.241)	0	0	0
2022/10/03	R248	02/11/2023	11.47	Call	Bond Future	2,341.7300	2.3417	2,707.0100	2.7070	15.599	0	0	0
2022/10/03	R248	02/11/2023	11.48	Call	Bond Future	2,360.8100	2.3608	2,728.2600	2.7283	15.565	0	0	0
2022/10/03	R248	02/11/2023	11.49	Put	Bond Future	7,541.5200	7.5415	6,864.4600	6.8645	(8.978)	0	0	0
2022/10/03	R248	02/11/2023			Bond Future	12.3263	74.1834	12.1484	75.2300	(1.443)	0.0000	0.0000	0
2022/10/03	R248	02/11/2023	11.47	Put	Bond Future	7,634.8300	7.6348	6,953.4400	6.9534	(8.925)	0	0	0
2022/10/03	R248	02/11/2023	11.48	Put	Bond Future	7,588.2200	7.5882	6,909.0000	6.9090	(8.951)	0	0	0
2022/10/03	R248	02/11/2023	11.49	Call	Bond Future	2,379.7100	2.3797	2,749.3200	2.7493	15.532	0	0	0

**Total**

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