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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/10/2022 TO 19/10/2022

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
2022/10/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/19	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/19	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/19	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/19	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/19	2025	03/11/2022		Bond Future	165.8171	165.8171	165.7235	165.7235	(0.056)	0.0000	0.0000	3,084
2022/10/19	2025	02/02/2023		Bond Future	167.2212	167.2212	167.1190	167.1190	(0.061)	0.0000	0.0000	4,226
2022/10/19	2025	04/05/2023		Bond Future	170.6771	170.6771	170.5681	170.5681	(0.064)	0.0000	0.0000	0
2022/10/19	2025	03/08/2023		Bond Future	172.4746	172.4746	172.3710	172.3710	(0.060)	0.0000	0.0000	0
2022/10/19	2025	02/11/2023		Bond Future	176.0766	176.0766	175.9706	175.9706	(0.060)	0.0000	0.0000	0
2022/10/19	2029	03/11/2022		Bond Future	118.6433	118.6433	118.1616	118.1616	(0.406)	0.0000	0.0000	912
2022/10/19	2029	02/02/2023		Bond Future	120.8700	120.8700	120.3718	120.3718	(0.412)	0.0000	0.0000	1,086

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
2022/10/19	2029	04/05/2023			Bond Future	122.0660	122.0660	121.5599	121.5599	(0.415)	0.0000	0.0000	0
2022/10/19	2029	03/08/2023			Bond Future	124.6115	124.6115	124.0939	124.0939	(0.415)	0.0000	0.0000	0
2022/10/19	2029	02/11/2023			Bond Future	125.8703	125.8703	125.3487	125.3487	(0.414)	0.0000	0.0000	0
2022/10/19	2030	03/11/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/10/19	2030	03/11/2022	9.70	Put	Bond Future	5,272.8900	5.2729	5,491.3000	5.4913	4.142	0	0	0
2022/10/19	2030	03/11/2022	10.10	Call	Bond Future	2.5800	0.0026	1.2700	0.0013	(50.775)	0	0	0
2022/10/19	2030	03/11/2022	10.10	Put	Bond Future	3,370.3700	3.3704	3,587.4700	3.5875	6.441	0	0	0
2022/10/19	2030	03/11/2022	10.20	Put	Bond Future	2,910.6800	2.9107	3,124.0700	3.1241	7.331	0	0	0
2022/10/19	2030	03/11/2022			Bond Future	10.8343	88.1892	10.8832	87.9708	0.451	0.0000	0.0000	46,703
2022/10/19	2030	03/11/2022	10.08	Call	Bond Future	1.8200	0.0018	0.8800	0.0009	(51.648)	0	0	0
2022/10/19	2030	03/11/2022	10.08	Put	Bond Future	3,463.6600	3.4637	3,681.1300	3.6811	6.279	0	0	0
2022/10/19	2030	03/11/2022	10.09	Call	Bond Future	2.1700	0.0022	1.0600	0.0011	(51.152)	0	0	0
2022/10/19	2030	03/11/2022	10.09	Put	Bond Future	3,416.9700	3.4170	3,634.2700	3.6343	6.359	0	0	0
2022/10/19	2030	03/11/2022	10.20	Call	Bond Future	11.2700	0.0113	6.2500	0.0063	(44.543)	0	0	500
2022/10/19	2030	03/11/2022	11.57	Call	Bond Future	3,278.3400	3.2783	3,068.2000	3.0682	(6.410)	0	0	0
2022/10/19	2030	03/11/2022	11.57	Put	Bond Future	64.5200	0.0645	72.7900	0.0728	12.818	0	0	500
2022/10/19	2030	02/02/2023	11.16	Put	Bond Future	1,646.9200	1.6469	1,754.5400	1.7545	6.535	0	0	388
2022/10/19	2030	02/02/2023	11.35	Call	Bond Future	2,862.0300	2.8620	2,727.0900	2.7271	(4.715)	0	0	5,000
2022/10/19	2030	02/02/2023	11.35	Put	Bond Future	1,337.6000	1.3376	1,430.6600	1.4307	6.957	0	0	0
2022/10/19	2030	02/02/2023	9.99	Call	Bond Future	464.0800	0.4641	428.5700	0.4286	(7.652)	0	0	0
2022/10/19	2030	02/02/2023	10.00	Call	Bond Future	471.1200	0.4711	435.0300	0.4350	(7.660)	0	0	0
2022/10/19	2030	02/02/2023	10.01	Put	Bond Future	4,887.7600	4.8878	5,079.1400	5.0791	3.915	0	0	0
2022/10/19	2030	02/02/2023	9.80	Call	Bond Future	346.9700	0.3470	319.9900	0.3200	(7.776)	0	0	0
2022/10/19	2030	02/02/2023	9.94	Put	Bond Future	5,163.0700	5.1631	5,357.9500	5.3579	3.774	0	0	102
2022/10/19	2030	02/02/2023	9.20	Call	Bond Future	128.8900	0.1289	118.9000	0.1189	(7.751)	0	0	0
2022/10/19	2030	02/02/2023	9.20	Put	Bond Future	8,381.4000	8.3814	8,599.4100	8.5994	2.601	0	0	0
2022/10/19	2030	02/02/2023	9.66	Call	Bond Future	277.9800	0.2780	256.3100	0.2563	(7.796)	0	0	0
2022/10/19	2030	02/02/2023	9.66	Put	Bond Future	6,322.5800	6.3226	6,528.9100	6.5289	3.263	0	0	102
2022/10/19	2030	02/02/2023	8.81	Put	Bond Future	10,236.7400	10.2367	10,460.0900	10.4601	2.182	0	0	0
2022/10/19	2030	02/02/2023	9.04	Call	Bond Future	97.3400	0.0973	89.9000	0.0899	(7.643)	0	0	0
2022/10/19	2030	02/02/2023	9.04	Put	Bond Future	9,133.4800	9.1335	9,354.0400	9.3540	2.415	0	0	0
2022/10/19	2030	02/02/2023	9.08	Put	Bond Future	8,943.9500	8.9439	9,163.9000	9.1639	2.459	0	0	0
2022/10/19	2030	02/02/2023			Bond Future	10.9945	85.8169	11.0471	85.5889	0.479	0.0000	0.0000	86,492
2022/10/19	2030	02/02/2023	11.55	Call	Bond Future	3,435.3900	3.4354	3,286.4500	3.2864	(4.335)	0	0	5,000
2022/10/19	2030	02/02/2023	11.55	Put	Bond Future	1,068.5600	1.0686	1,147.6200	1.1476	7.399	0	0	0
2022/10/19	2030	02/02/2023	11.12	Call	Bond Future	2,261.8000	2.2618	2,144.5900	2.1446	(5.182)	0	0	0
2022/10/19	2030	02/02/2023	11.12	Put	Bond Future	1,719.6000	1.7196	1,830.3900	1.8304	6.443	0	0	0
2022/10/19	2030	02/02/2023	11.16	Call	Bond Future	2,360.9900	2.3610	2,240.6100	2.2406	(5.099)	0	0	0
2022/10/19	2030	02/02/2023	9.99	Put	Bond Future	4,964.9500	4.9650	5,157.4400	5.1574	3.877	0	0	0
2022/10/19	2030	02/02/2023	10.00	Put	Bond Future	4,925.7300	4.9257	5,117.6400	5.1176	3.896	0	0	0
2022/10/19	2030	02/02/2023	10.01	Call	Bond Future	479.3900	0.4794	442.7700	0.4428	(7.639)	0	0	0
2022/10/19	2030	02/02/2023	9.80	Put	Bond Future	5,732.6100	5.7326	5,933.6300	5.9336	3.507	0	0	0
2022/10/19	2030	02/02/2023	9.83	Call	Bond Future	363.5500	0.3635	335.3200	0.3353	(7.765)	0	0	388
2022/10/19	2030	02/02/2023	9.83	Put	Bond Future	5,608.7600	5.6088	5,808.5300	5.8085	3.562	0	0	0
2022/10/19	2030	02/02/2023	9.94	Call	Bond Future	430.4200	0.4304	397.3000	0.3973	(7.695)	0	0	0
2022/10/19	2030	02/02/2023	9.79	Call	Bond Future	341.5600	0.3416	315.0600	0.3151	(7.759)	0	0	0
2022/10/19	2030	02/02/2023	9.79	Put	Bond Future	5,774.0700	5.7741	5,975.5700	5.9756	3.490	0	0	0

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2022/10/19	2030	02/02/2023	8.81	Call	Bond Future	59.6800	0.0597	55.0300	0.0550	(7.792)	0	0	102
2022/10/19	2030	02/02/2023	9.08	Call	Bond Future	104.4900	0.1045	96.4400	0.0964	(7.704)	0	0	388
2022/10/19	2030	04/05/2023	11.34	Call	Bond Future	3,118.8800	3.1189	2,943.2400	2.9432	(5.632)	0	0	0
2022/10/19	2030	04/05/2023	11.34	Put	Bond Future	2,251.8400	2.2518	2,311.3600	2.3114	2.643	0	0	150
2022/10/19	2030	04/05/2023	10.42	Call	Bond Future	1,308.0700	1.3081	1,228.0500	1.2281	(6.117)	0	0	479
2022/10/19	2030	04/05/2023	10.42	Put	Bond Future	4,375.3600	4.3754	4,530.5000	4.5305	3.546	0	0	0
2022/10/19	2030	04/05/2023	10.52	Call	Bond Future	1,454.2700	1.4543	1,366.5400	1.3665	(6.033)	0	0	0
2022/10/19	2030	04/05/2023	10.52	Put	Bond Future	4,082.8600	4.0829	4,230.2900	4.2303	3.611	0	0	0
2022/10/19	2030	04/05/2023	10.53	Call	Bond Future	1,470.1000	1.4701	1,381.0200	1.3810	(6.059)	0	0	0
2022/10/19	2030	04/05/2023	10.53	Put	Bond Future	4,054.9700	4.0550	4,201.0500	4.2011	3.602	0	0	0
2022/10/19	2030	04/05/2023	9.67	Call	Bond Future	561.8100	0.5618	551.3900	0.5514	(1.855)	0	0	479
2022/10/19	2030	04/05/2023	9.67	Put	Bond Future	7,008.6500	7.0087	7,233.3900	7.2334	3.207	0	0	0
2022/10/19	2030	04/05/2023	9.78	Call	Bond Future	635.0500	0.6351	622.0100	0.6220	(2.053)	0	0	388
2022/10/19	2030	04/05/2023	9.78	Put	Bond Future	6,576.1900	6.5762	6,798.3100	6.7983	3.378	0	0	0
2022/10/19	2030	04/05/2023	10.00	Call	Bond Future	805.2600	0.8053	786.2600	0.7863	(2.359)	0	0	1,080
2022/10/19	2030	04/05/2023	10.00	Put	Bond Future	5,745.4400	5.7454	5,961.6000	5.9616	3.762	0	0	0
2022/10/19	2030	04/05/2023	9.03	Call	Bond Future	263.8500	0.2639	251.2000	0.2512	(4.794)	0	0	388
2022/10/19	2030	04/05/2023	9.03	Put	Bond Future	9,723.6800	9.7237	9,946.1900	9.9462	2.288	0	0	0
2022/10/19	2030	04/05/2023	9.58	Put	Bond Future	7,370.7900	7.3708	7,597.1600	7.5972	3.071	0	0	0
2022/10/19	2030	04/05/2023			Bond Future	11.1327	87.5731	11.1886	87.3379	0.503	0.0000	0.0000	0
2022/10/19	2030	04/05/2023	12.57	Call	Bond Future	6,660.3900	6.6604	6,436.0000	6.4360	(3.369)	0	0	0
2022/10/19	2030	04/05/2023	12.57	Put	Bond Future	873.2200	0.8732	883.9900	0.8840	1.233	0	0	350
2022/10/19	2030	04/05/2023	11.62	Call	Bond Future	3,841.3400	3.8413	3,647.1300	3.6471	(5.056)	0	0	0
2022/10/19	2030	04/05/2023	11.62	Put	Bond Future	1,821.0300	1.8210	1,861.9800	1.8620	2.249	0	0	388
2022/10/19	2030	04/05/2023	12.04	Call	Bond Future	5,030.4700	5.0305	4,819.3800	4.8194	(4.196)	0	0	0
2022/10/19	2030	04/05/2023	12.04	Put	Bond Future	1,317.4400	1.3174	1,341.5100	1.3415	1.827	0	0	1,080
2022/10/19	2030	04/05/2023	12.50	Call	Bond Future	6,439.2600	6.4393	6,215.9800	6.2160	(3.467)	0	0	0
2022/10/19	2030	04/05/2023	12.50	Put	Bond Future	922.1500	0.9222	934.0300	0.9340	1.288	0	0	479
2022/10/19	2030	04/05/2023	10.54	Call	Bond Future	1,486.0300	1.4860	1,395.3700	1.3954	(6.101)	0	0	0
2022/10/19	2030	04/05/2023	10.54	Put	Bond Future	4,027.2100	4.0272	4,171.7100	4.1717	3.588	0	0	0
2022/10/19	2030	04/05/2023	10.65	Call	Bond Future	1,666.9000	1.6669	1,561.4800	1.5615	(6.324)	0	0	350
2022/10/19	2030	04/05/2023	10.65	Put	Bond Future	3,729.2800	3.7293	3,859.0200	3.8590	3.479	0	0	0
2022/10/19	2030	04/05/2023	9.58	Call	Bond Future	507.5700	0.5076	498.7800	0.4988	(1.732)	0	0	150
2022/10/19	2030	03/08/2023	12.89	Call	Bond Future	7,275.2500	7.2752	7,136.2500	7.1363	(1.911)	0	0	0
2022/10/19	2030	03/08/2023	12.89	Put	Bond Future	1,023.7600	1.0238	1,125.5000	1.1255	9.938	0	0	350
2022/10/19	2030	03/08/2023	11.34	Call	Bond Future	3,038.0300	3.0380	2,979.2400	2.9792	(1.935)	0	0	0
2022/10/19	2030	03/08/2023	11.34	Put	Bond Future	2,795.7500	2.7957	2,977.7000	2.9777	6.508	0	0	0
2022/10/19	2030	03/08/2023	11.35	Call	Bond Future	3,060.6200	3.0606	3,001.2800	3.0013	(1.939)	0	0	0
2022/10/19	2030	03/08/2023	11.36	Put	Bond Future	2,759.8600	2.7599	2,940.7000	2.9407	6.553	0	0	0
2022/10/19	2030	03/08/2023	10.40	Call	Bond Future	1,344.5300	1.3445	1,329.6400	1.3296	(1.107)	0	0	1,012
2022/10/19	2030	03/08/2023	10.65	Call	Bond Future	1,703.7700	1.7038	1,679.4200	1.6794	(1.429)	0	0	350
2022/10/19	2030	03/08/2023	10.65	Put	Bond Future	4,322.5600	4.3226	4,538.9500	4.5389	5.006	0	0	0
2022/10/19	2030	03/08/2023			Bond Future	11.2804	85.3730	11.3396	85.1322	0.525	0.0000	0.0000	0
2022/10/19	2030	03/08/2023	12.59	Call	Bond Future	6,374.4400	6.3744	6,249.7300	6.2497	(1.956)	0	0	0
2022/10/19	2030	03/08/2023	12.59	Put	Bond Future	1,242.8300	1.2428	1,358.8600	1.3589	9.336	0	0	1,012
2022/10/19	2030	03/08/2023	11.35	Put	Bond Future	2,777.7500	2.7777	2,959.1500	2.9592	6.530	0	0	0
2022/10/19	2030	03/08/2023	11.36	Call	Bond Future	3,083.3000	3.0833	3,023.4000	3.0234	(1.943)	0	0	0
2022/10/19	2030	03/08/2023	10.40	Put	Bond Future	5,029.8400	5.0298	5,255.6900	5.2557	4.490	0	0	0

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2022/10/19	2030	02/11/2023	10.81	Call	Bond Future	1,662.0100	1.6620	1,538.6800	1.5387	(7.421)	0	0	0
2022/10/19	2030	02/11/2023	10.81	Put	Bond Future	4,144.7800	4.1448	4,267.3100	4.2673	2.956	0	0	0
2022/10/19	2030	02/11/2023	10.80	Call	Bond Future	1,645.9600	1.6460	1,523.6200	1.5236	(7.433)	0	0	0
2022/10/19	2030	02/11/2023	10.80	Put	Bond Future	4,169.6700	4.1697	4,293.1900	4.2932	2.962	0	0	0
2022/10/19	2030	02/11/2023			Bond Future	11.4276	87.1379	11.4900	86.8921	0.546	0.0000	0.0000	0
2022/10/19	2030	02/11/2023	10.82	Call	Bond Future	1,678.4800	1.6785	1,553.5000	1.5535	(7.446)	0	0	0
2022/10/19	2030	02/11/2023	10.82	Put	Bond Future	4,120.3300	4.1203	4,241.2100	4.2412	2.934	0	0	0
2022/10/19	2032	03/11/2022	9.31	Put	Bond Future	10,955.2300	10.9552	11,124.9300	11.1249	1.549	0	0	0
2022/10/19	2032	03/11/2022	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	454
2022/10/19	2032	03/11/2022	9.36	Put	Bond Future	10,660.5600	10.6606	10,830.2600	10.8303	1.592	0	0	0
2022/10/19	2032	03/11/2022	9.46	Put	Bond Future	10,074.8800	10.0749	10,244.5800	10.2446	1.684	0	0	0
2022/10/19	2032	03/11/2022	10.56	Put	Bond Future	3,947.3600	3.9474	4,114.7800	4.1148	4.241	0	0	180
2022/10/19	2032	03/11/2022	9.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	750
2022/10/19	2032	03/11/2022	9.92	Put	Bond Future	7,442.1800	7.4422	7,611.8800	7.6119	2.280	0	0	0
2022/10/19	2032	03/11/2022	10.11	Put	Bond Future	6,383.5600	6.3836	6,553.2600	6.5533	2.658	0	0	454
2022/10/19	2032	03/11/2022	10.16	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2022/10/19	2032	03/11/2022	10.16	Put	Bond Future	6,107.7200	6.1077	6,277.4200	6.2774	2.778	0	0	180
2022/10/19	2032	03/11/2022			Bond Future	11.3230	83.3708	11.3569	83.2011	0.300	0.0000	0.0000	115,422
2022/10/19	2032	03/11/2022	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	180
2022/10/19	2032	03/11/2022	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/10/19	2032	03/11/2022	11.55	Call	Bond Future	1,552.9000	1.5529	1,417.7700	1.4178	(8.702)	0	0	0
2022/10/19	2032	03/11/2022	11.55	Put	Bond Future	426.5300	0.4265	461.1000	0.4611	8.105	0	0	500
2022/10/19	2032	03/11/2022	12.30	Call	Bond Future	4,729.8600	4.7299	4,561.0600	4.5611	(3.569)	0	0	0
2022/10/19	2032	03/11/2022	12.30	Put	Bond Future	26.1900	0.0262	27.0900	0.0271	3.436	0	0	750
2022/10/19	2032	03/11/2022	10.66	Call	Bond Future	18.5500	0.0186	12.4700	0.0125	(32.776)	0	0	0
2022/10/19	2032	03/11/2022	10.66	Put	Bond Future	3,429.0900	3.4291	3,592.7100	3.5927	4.772	0	0	0
2022/10/19	2032	03/11/2022	10.67	Call	Bond Future	20.4700	0.0205	13.8600	0.0139	(32.291)	0	0	750
2022/10/19	2032	03/11/2022	10.67	Put	Bond Future	3,378.1900	3.3782	3,541.2800	3.5413	4.828	0	0	0
2022/10/19	2032	03/11/2022	11.45	Call	Bond Future	1,214.2400	1.2142	1,091.9300	1.0919	(10.073)	0	0	0
2022/10/19	2032	03/11/2022	11.45	Put	Bond Future	581.4300	0.5814	628.8200	0.6288	8.151	0	0	7,500
2022/10/19	2032	03/11/2022	10.21	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	500
2022/10/19	2032	03/11/2022	10.21	Put	Bond Future	5,833.0100	5.8330	6,002.7000	6.0027	2.909	0	0	0
2022/10/19	2032	03/11/2022	10.49	Call	Bond Future	2.5000	0.0025	1.5000	0.0015	(40.000)	0	0	0
2022/10/19	2032	03/11/2022	10.49	Put	Bond Future	4,317.7100	4.3177	4,486.4100	4.4864	3.907	0	0	454
2022/10/19	2032	03/11/2022	10.56	Call	Bond Future	6.1800	0.0062	3.9000	0.0039	(36.893)	0	0	0
2022/10/19	2032	03/11/2022	10.11	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2022/10/19	2032	02/02/2023	11.69	Call	Bond Future	2,871.2600	2.8713	2,777.2800	2.7773	(3.273)	0	0	0
2022/10/19	2032	02/02/2023	11.69	Put	Bond Future	1,866.3000	1.8663	1,950.3900	1.9504	4.506	0	0	0
2022/10/19	2032	02/02/2023	10.40	Call	Bond Future	465.8400	0.4658	439.7300	0.4397	(5.605)	0	0	0
2022/10/19	2032	02/02/2023	10.40	Put	Bond Future	5,984.4600	5.9845	6,136.4200	6.1364	2.539	0	0	0
2022/10/19	2032	02/02/2023	10.50	Call	Bond Future	549.5000	0.5495	519.2500	0.5192	(5.505)	0	0	0
2022/10/19	2032	02/02/2023	10.50	Put	Bond Future	5,538.0400	5.5380	5,685.8600	5.6859	2.669	0	0	454
2022/10/19	2032	02/02/2023	10.67	Call	Bond Future	741.1400	0.7411	703.7200	0.7037	(5.049)	0	0	750
2022/10/19	2032	02/02/2023	10.67	Put	Bond Future	4,838.2500	4.8382	4,978.9000	4.9789	2.907	0	0	0
2022/10/19	2032	02/02/2023	10.22	Call	Bond Future	341.1300	0.3411	321.4900	0.3215	(5.757)	0	0	500
2022/10/19	2032	02/02/2023	10.22	Put	Bond Future	6,824.6600	6.8247	6,983.0900	6.9831	2.321	0	0	0
2022/10/19	2032	02/02/2023	9.47	Call	Bond Future	75.7800	0.0758	71.1400	0.0711	(6.123)	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
2022/10/19	2032	02/02/2023	9.47	Put	Bond Future	10,733.7000	10.7337	10,907.1300	10.9071	1.616	0	0	0
2022/10/19	2032	02/02/2023	9.92	Call	Bond Future	194.7300	0.1947	183.1300	0.1831	(5.957)	0	0	750
2022/10/19	2032	02/02/2023	9.92	Put	Bond Future	8,317.7900	8.3178	8,484.2600	8.4843	2.001	0	0	0
2022/10/19	2032	02/02/2023			Bond Future	11.4824	84.9148	11.5190	84.7367	0.318	0.0000	0.0000	102,401
2022/10/19	2032	02/02/2023	11.84	Call	Bond Future	3,319.2100	3.3192	3,216.9300	3.2169	(3.081)	0	0	0
2022/10/19	2032	02/02/2023	11.84	Put	Bond Future	1,598.1900	1.5982	1,673.9800	1.6740	4.742	0	0	500
2022/10/19	2032	02/02/2023	12.75	Call	Bond Future	6,481.7600	6.4818	6,340.5300	6.3405	(2.179)	0	0	0
2022/10/19	2032	02/02/2023	12.75	Put	Bond Future	593.5900	0.5936	630.4300	0.6304	6.206	0	0	750
2022/10/19	2032	02/02/2023	10.38	Call	Bond Future	450.4300	0.4504	425.0500	0.4251	(5.635)	0	0	0
2022/10/19	2032	02/02/2023	10.38	Put	Bond Future	6,075.5700	6.0756	6,228.2600	6.2283	2.513	0	0	0
2022/10/19	2032	02/02/2023	10.39	Call	Bond Future	458.0300	0.4580	432.2800	0.4323	(5.622)	0	0	0
2022/10/19	2032	02/02/2023	10.39	Put	Bond Future	6,029.8900	6.0299	6,182.2100	6.1822	2.526	0	0	0
2022/10/19	2032	02/02/2023	10.16	Call	Bond Future	306.2800	0.3063	288.4000	0.2884	(5.838)	0	0	0
2022/10/19	2032	02/02/2023	10.16	Put	Bond Future	7,114.5600	7.1146	7,274.7500	7.2748	2.252	0	0	454
2022/10/19	2032	02/02/2023	9.31	Call	Bond Future	51.6000	0.0516	48.3700	0.0484	(6.260)	0	0	454
2022/10/19	2032	02/02/2023	9.31	Put	Bond Future	11,633.2700	11.6333	11,808.1100	11.8081	1.503	0	0	0
2022/10/19	2032	04/05/2023	10.89	Call	Bond Future	1,553.4200	1.5534	1,522.6600	1.5227	(1.980)	0	0	0
2022/10/19	2032	04/05/2023	10.89	Put	Bond Future	5,124.3000	5.1243	5,277.6200	5.2776	2.992	0	0	0
2022/10/19	2032	04/05/2023	11.37	Call	Bond Future	2,506.3200	2.5063	2,458.5700	2.4586	(1.905)	0	0	400
2022/10/19	2032	04/05/2023	13.43	Call	Bond Future	8,883.5800	8.8836	8,754.2600	8.7543	(1.456)	0	0	0
2022/10/19	2032	04/05/2023	13.43	Put	Bond Future	821.2500	0.8213	876.0100	0.8760	6.668	0	0	400
2022/10/19	2032	04/05/2023			Bond Future	11.6180	82.4885	11.6567	82.3044	0.333	0.0000	0.0000	0
2022/10/19	2032	04/05/2023	11.37	Put	Bond Future	3,700.2000	3.7002	3,836.5300	3.8365	3.684	0	0	0
2022/10/19	2032	04/05/2023	10.62	Call	Bond Future	1,145.1700	1.1452	1,122.3300	1.1223	(1.994)	0	0	400
2022/10/19	2032	04/05/2023	10.62	Put	Bond Future	6,092.7600	6.0928	6,254.0000	6.2540	2.646	0	0	0
2022/10/19	2032	04/05/2023	10.87	Call	Bond Future	1,520.5000	1.5205	1,490.2500	1.4903	(1.989)	0	0	0
2022/10/19	2032	04/05/2023	10.87	Put	Bond Future	5,192.3600	5.1924	5,346.1900	5.3462	2.963	0	0	0
2022/10/19	2032	04/05/2023	10.88	Call	Bond Future	1,536.9100	1.5369	1,506.2900	1.5063	(1.992)	0	0	0
2022/10/19	2032	04/05/2023	10.88	Put	Bond Future	5,158.2600	5.1583	5,311.7200	5.3117	2.975	0	0	0
2022/10/19	2032	03/08/2023	11.90	Call	Bond Future	3,790.2000	3.7902	3,769.9100	3.7699	(0.535)	0	0	5,000
2022/10/19	2032	03/08/2023	11.90	Put	Bond Future	3,123.9900	3.1240	3,292.3100	3.2923	5.388	0	0	0
2022/10/19	2032	03/08/2023	11.77	Call	Bond Future	3,454.3800	3.4544	3,439.8300	3.4398	(0.421)	0	0	0
2022/10/19	2032	03/08/2023	11.77	Put	Bond Future	3,389.7100	3.3897	3,563.7700	3.5638	5.135	0	0	0
2022/10/19	2032	03/08/2023			Bond Future	11.7561	84.1914	11.7967	84.0027	0.345	0.0000	0.0000	2,600
2022/10/19	2032	03/08/2023	11.75	Call	Bond Future	3,403.9900	3.4040	3,390.3000	3.3903	(0.402)	0	0	0
2022/10/19	2032	03/08/2023	11.75	Put	Bond Future	3,432.3900	3.4324	3,607.3100	3.6073	5.096	0	0	0
2022/10/19	2032	03/08/2023	11.76	Call	Bond Future	3,429.2900	3.4293	3,415.1700	3.4152	(0.412)	0	0	0
2022/10/19	2032	03/08/2023	11.76	Put	Bond Future	3,411.1400	3.4111	3,585.6300	3.5856	5.115	0	0	0
2022/10/19	2032	02/11/2023	11.24	Call	Bond Future	1,904.9000	1.9049	1,824.5800	1.8246	(4.216)	0	0	0
2022/10/19	2032	02/11/2023	11.24	Put	Bond Future	4,991.1000	4.9911	5,103.4300	5.1034	2.251	0	0	0
2022/10/19	2032	02/11/2023			Bond Future	11.9032	81.7711	11.9457	81.5785	0.357	0.0000	0.0000	0
2022/10/19	2032	02/11/2023	11.22	Call	Bond Future	1,870.1600	1.8702	1,790.4600	1.7905	(4.262)	0	0	0
2022/10/19	2032	02/11/2023	11.22	Put	Bond Future	5,051.8100	5.0518	5,164.7600	5.1648	2.236	0	0	0
2022/10/19	2032	02/11/2023	11.23	Call	Bond Future	1,887.4800	1.8875	1,807.6300	1.8076	(4.231)	0	0	0
2022/10/19	2032	02/11/2023	11.23	Put	Bond Future	5,021.3900	5.0214	5,134.1900	5.1342	2.246	0	0	0
2022/10/19	2033	03/11/2022			Bond Future	112.8313	112.8313	112.8770	112.8770	0.041	0.0000	0.0000	590
2022/10/19	2033	02/02/2023			Bond Future	114.9490	114.9490	114.9884	114.9884	0.034	0.0000	0.0000	6,990

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/19	2033	04/05/2023			Bond Future	115.9349	115.9349	115.9760	115.9760	0.035	0.0000	0.0000	0
2022/10/19	2033	03/08/2023			Bond Future	118.3523	118.3523	118.3934	118.3934	0.035	0.0000	0.0000	0
2022/10/19	2033	02/11/2023			Bond Future	119.3896	119.3896	119.4388	119.4388	0.041	0.0000	0.0000	0
2022/10/19	2037	03/11/2022	11.30	Put	Bond Future	3,247.7600	3.2478	3,443.1400	3.4431	6.016	0	0	0
2022/10/19	2037	03/11/2022	11.31	Call	Bond Future	98.4700	0.0985	71.2500	0.0713	(27.643)	0	0	0
2022/10/19	2037	03/11/2022	11.31	Put	Bond Future	3,193.7600	3.1938	3,387.9000	3.3879	6.079	0	0	0
2022/10/19	2037	03/11/2022	11.32	Call	Bond Future	104.3700	0.1044	75.8700	0.0759	(27.307)	0	0	0
2022/10/19	2037	03/11/2022			Bond Future	11.8448	79.5332	11.8843	79.3118	0.333	0.0000	0.0000	24,981
2022/10/19	2037	03/11/2022	11.30	Call	Bond Future	92.8600	0.0929	66.8800	0.0669	(27.978)	0	0	0
2022/10/19	2037	03/11/2022	11.32	Put	Bond Future	3,140.1200	3.1401	3,332.9800	3.3330	6.142	0	0	0
2022/10/19	2037	02/02/2023	11.97	Call	Bond Future	2,599.3200	2.5993	2,480.8800	2.4809	(4.557)	0	0	0
2022/10/19	2037	02/02/2023	11.03	Call	Bond Future	663.1000	0.6631	614.8400	0.6148	(7.278)	0	0	0
2022/10/19	2037	02/02/2023	11.03	Put	Bond Future	6,248.3200	6.2483	6,430.5000	6.4305	2.916	0	0	0
2022/10/19	2037	02/02/2023	11.04	Call	Bond Future	675.5200	0.6755	626.5800	0.6266	(7.245)	0	0	0
2022/10/19	2037	02/02/2023	11.04	Put	Bond Future	6,199.7000	6.1997	6,381.2000	6.3812	2.928	0	0	0
2022/10/19	2037	02/02/2023			Bond Future	11.9930	76.7502	12.0350	76.5197	0.350	0.0000	0.0000	122,415
2022/10/19	2037	02/02/2023	11.10	Call	Bond Future	753.1600	0.7532	700.2100	0.7002	(7.030)	0	0	636
2022/10/19	2037	02/02/2023	11.10	Put	Bond Future	5,912.5000	5.9125	6,089.9900	6.0900	3.002	0	0	0
2022/10/19	2037	02/02/2023	11.97	Put	Bond Future	2,726.2900	2.7263	2,838.2900	2.8383	4.108	0	0	636
2022/10/19	2037	02/02/2023	11.05	Call	Bond Future	688.0900	0.6881	638.4800	0.6385	(7.210)	0	0	0
2022/10/19	2037	02/02/2023	11.05	Put	Bond Future	6,151.3000	6.1513	6,332.1300	6.3321	2.940	0	0	0
2022/10/19	2037	04/05/2023	13.73	Put	Bond Future	1,201.4200	1.2014	1,262.7000	1.2627	5.101	0	0	400
2022/10/19	2037	04/05/2023	11.30	Call	Bond Future	1,689.2000	1.6892	1,626.2500	1.6263	(3.727)	0	0	0
2022/10/19	2037	04/05/2023	11.30	Put	Bond Future	6,339.4800	6.3395	6,513.9800	6.5140	2.753	0	0	0
2022/10/19	2037	04/05/2023	11.31	Call	Bond Future	1,707.7100	1.7077	1,644.2200	1.6442	(3.718)	0	0	0
2022/10/19	2037	04/05/2023	11.31	Put	Bond Future	6,299.0300	6.2990	6,472.9900	6.4730	2.762	0	0	0
2022/10/19	2037	04/05/2023	11.03	Put	Bond Future	7,500.8300	7.5008	7,688.3800	7.6884	2.500	0	0	0
2022/10/19	2037	04/05/2023			Bond Future	12.1233	78.3215	12.1673	78.0840	0.363	0.0000	0.0000	0
2022/10/19	2037	04/05/2023	11.78	Call	Bond Future	2,736.7300	2.7367	2,647.5200	2.6475	(3.260)	0	0	400
2022/10/19	2037	04/05/2023	11.78	Put	Bond Future	4,626.5800	4.6266	4,774.8200	4.7748	3.204	0	0	0
2022/10/19	2037	04/05/2023	13.73	Call	Bond Future	9,196.1600	9.1962	9,019.9900	9.0200	(1.916)	0	0	0
2022/10/19	2037	04/05/2023	11.32	Call	Bond Future	1,726.5500	1.7266	1,662.5100	1.6625	(3.709)	0	0	0
2022/10/19	2037	04/05/2023	11.32	Put	Bond Future	6,258.9700	6.2590	6,432.3800	6.4324	2.771	0	0	0
2022/10/19	2037	04/05/2023	11.03	Call	Bond Future	1,234.4500	1.2344	1,184.5500	1.1845	(4.042)	0	0	400
2022/10/19	2037	03/08/2023	12.13	Call	Bond Future	3,695.0200	3.6950	3,652.1200	3.6521	(1.161)	0	0	0
2022/10/19	2037	03/08/2023	12.13	Put	Bond Future	4,388.0400	4.3880	4,588.1600	4.5882	4.561	0	0	0
2022/10/19	2037	03/08/2023	12.12	Call	Bond Future	3,667.8500	3.6679	3,625.4700	3.6255	(1.155)	0	0	0
2022/10/19	2037	03/08/2023	12.12	Put	Bond Future	4,414.6400	4.4146	4,615.2800	4.6153	4.545	0	0	0
2022/10/19	2037	03/08/2023			Bond Future	12.2598	75.6802	12.3058	75.4372	0.375	0.0000	0.0000	0
2022/10/19	2037	03/08/2023	12.14	Call	Bond Future	3,722.0000	3.7220	3,678.8500	3.6788	(1.159)	0	0	0
2022/10/19	2037	03/08/2023	12.14	Put	Bond Future	4,361.3100	4.3613	4,561.1800	4.5612	4.583	0	0	0
2022/10/19	2037	02/11/2023	11.56	Put	Bond Future	6,595.0300	6.5950	6,731.5300	6.7315	2.070	0	0	0
2022/10/19	2037	02/11/2023	11.57	Call	Bond Future	2,088.4200	2.0884	1,976.1300	1.9761	(5.377)	0	0	0
2022/10/19	2037	02/11/2023	11.55	Put	Bond Future	6,633.0400	6.6330	6,770.1400	6.7701	2.067	0	0	0
2022/10/19	2037	02/11/2023			Bond Future	12.3924	77.2450	12.4402	76.9968	0.386	0.0000	0.0000	0
2022/10/19	2037	02/11/2023	11.56	Call	Bond Future	2,069.5500	2.0696	1,957.8700	1.9579	(5.396)	0	0	0
2022/10/19	2037	02/11/2023	11.57	Put	Bond Future	6,557.1900	6.5572	6,693.0800	6.6931	2.072	0	0	0

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2022/10/19	2037	02/11/2023	11.55	Call	Bond Future	2,050.7900	2.0508	1,939.7100	1.9397	(5.416)	0	0	0
2022/10/19	2038	03/11/2022			Bond Future	125.3800	125.3800	125.4686	125.4686	0.071	0.0000	0.0000	1,300
2022/10/19	2038	02/02/2023			Bond Future	125.8117	125.8117	125.8981	125.8981	0.069	0.0000	0.0000	2,770
2022/10/19	2038	04/05/2023			Bond Future	128.4124	128.4124	128.4970	128.4970	0.066	0.0000	0.0000	1,718
2022/10/19	2038	03/08/2023			Bond Future	129.1086	129.1086	129.2041	129.2041	0.074	0.0000	0.0000	0
2022/10/19	2038	02/11/2023			Bond Future	131.8051	131.8051	131.9024	131.9024	0.074	0.0000	0.0000	0
2022/10/19	2040	03/11/2022	10.60	Put	Bond Future	8,490.9500	8.4910	8,669.2700	8.6693	2.100	0	0	0
2022/10/19	2040	03/11/2022	10.70	Call	Bond Future	0.4800	0.0005	0.3500	0.0004	(27.083)	0	0	1,078
2022/10/19	2040	03/11/2022	12.00	Call	Bond Future	1,392.7500	1.3928	1,229.6700	1.2297	(11.709)	0	0	0
2022/10/19	2040	03/11/2022	12.00	Put	Bond Future	784.5500	0.7845	799.8300	0.7998	1.948	0	0	0
2022/10/19	2040	03/11/2022	12.52	Call	Bond Future	3,738.3200	3.7383	3,550.3100	3.5503	(5.029)	0	0	0
2022/10/19	2040	03/11/2022	11.39	Call	Bond Future	126.8800	0.1269	88.1200	0.0881	(30.549)	0	0	0
2022/10/19	2040	03/11/2022	11.40	Call	Bond Future	134.1800	0.1342	93.6500	0.0937	(30.206)	0	0	0
2022/10/19	2040	03/11/2022	11.41	Put	Bond Future	3,178.3700	3.1784	3,314.4300	3.3144	4.281	0	0	0
2022/10/19	2040	03/11/2022	11.20	Call	Bond Future	38.7100	0.0387	24.0300	0.0240	(37.923)	0	0	1,078
2022/10/19	2040	03/11/2022	11.20	Put	Bond Future	4,437.3700	4.4374	4,601.0500	4.6011	3.689	0	0	0
2022/10/19	2040	03/11/2022			Bond Future	11.8986	81.3786	11.9282	81.2002	0.249	0.0000	0.0000	15,586
2022/10/19	2040	03/11/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/19	2040	03/11/2022	10.10	Put	Bond Future	12,142.9800	12.1430	12,321.3400	12.3213	1.469	0	0	0
2022/10/19	2040	03/11/2022	10.60	Call	Bond Future	0.1800	0.0002	0.1400	0.0001	(22.222)	0	0	1,467
2022/10/19	2040	03/11/2022	10.70	Put	Bond Future	7,787.8700	7.7879	7,966.1000	7.9661	2.289	0	0	0
2022/10/19	2040	03/11/2022	11.50	Call	Bond Future	225.9300	0.2259	165.6200	0.1656	(26.694)	0	0	0
2022/10/19	2040	03/11/2022	11.50	Put	Bond Future	2,689.4700	2.6895	2,807.5200	2.8075	4.389	0	0	0
2022/10/19	2040	03/11/2022	12.52	Put	Bond Future	126.4200	0.1264	116.7700	0.1168	(7.633)	0	0	1,078
2022/10/19	2040	03/11/2022	11.39	Put	Bond Future	3,291.7000	3.2917	3,431.3000	3.4313	4.241	0	0	0
2022/10/19	2040	03/11/2022	11.40	Put	Bond Future	3,234.8600	3.2349	3,372.6900	3.3727	4.261	0	0	0
2022/10/19	2040	03/11/2022	11.41	Call	Bond Future	141.7600	0.1418	99.4600	0.0995	(29.839)	0	0	0
2022/10/19	2040	03/11/2022	10.80	Call	Bond Future	1.2800	0.0013	0.8500	0.0009	(33.594)	0	0	0
2022/10/19	2040	03/11/2022	10.80	Put	Bond Future	7,094.0000	7.0940	7,271.9300	7.2719	2.508	0	0	0
2022/10/19	2040	03/11/2022	11.30	Call	Bond Future	74.4900	0.0745	49.3300	0.0493	(33.776)	0	0	1,467
2022/10/19	2040	03/11/2022	11.30	Put	Bond Future	3,820.1700	3.8202	3,973.3700	3.9734	4.010	0	0	0
2022/10/19	2040	02/02/2023	12.24	Call	Bond Future	3,543.2700	3.5433	3,430.1600	3.4302	(3.192)	0	0	0
2022/10/19	2040	02/02/2023	12.24	Put	Bond Future	2,383.2400	2.3832	2,456.9100	2.4569	3.091	0	0	0
2022/10/19	2040	02/02/2023	12.27	Call	Bond Future	3,647.0500	3.6470	3,532.3800	3.5324	(3.144)	0	0	0
2022/10/19	2040	02/02/2023	12.27	Put	Bond Future	2,314.1700	2.3142	2,386.2800	2.3863	3.116	0	0	388
2022/10/19	2040	02/02/2023	11.12	Call	Bond Future	779.0600	0.7791	733.6200	0.7336	(5.833)	0	0	0
2022/10/19	2040	02/02/2023	11.12	Put	Bond Future	6,539.4100	6.5394	6,680.7500	6.6808	2.161	0	0	0
2022/10/19	2040	02/02/2023	11.19	Call	Bond Future	881.9500	0.8819	832.5400	0.8325	(5.602)	0	0	621
2022/10/19	2040	02/02/2023	11.19	Put	Bond Future	6,181.6900	6.1817	6,319.0600	6.3191	2.222	0	0	0
2022/10/19	2040	02/02/2023	12.07	Put	Bond Future	2,810.0000	2.8100	2,892.8600	2.8929	2.949	0	0	621
2022/10/19	2040	02/02/2023	10.96	Call	Bond Future	580.2900	0.5803	543.5300	0.5435	(6.335)	0	0	388
2022/10/19	2040	02/02/2023	10.96	Put	Bond Future	7,408.4000	7.4084	7,558.4200	7.5584	2.025	0	0	0
2022/10/19	2040	02/02/2023	10.93	Call	Bond Future	550.4000	0.5504	515.0900	0.5151	(6.415)	0	0	0
2022/10/19	2040	02/02/2023			Bond Future	12.0414	78.3795	12.0731	78.1927	0.263	0.0000	0.0000	111,212
2022/10/19	2040	02/02/2023	12.07	Call	Bond Future	2,978.7600	2.9788	2,874.8400	2.8748	(3.489)	0	0	0
2022/10/19	2040	02/02/2023	11.10	Call	Bond Future	751.1800	0.7512	706.9200	0.7069	(5.892)	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
2022/10/19	2040	02/02/2023	11.10	Put	Bond Future	6,643.8600	6.6439	6,786.3800	6.7864	2.145	0	0	0
2022/10/19	2040	02/02/2023	11.11	Call	Bond Future	764.9700	0.7650	720.1300	0.7201	(5.862)	0	0	0
2022/10/19	2040	02/02/2023	11.11	Put	Bond Future	6,591.4400	6.5914	6,733.3800	6.7334	2.153	0	0	0
2022/10/19	2040	02/02/2023	10.18	Call	Bond Future	116.6500	0.1166	106.5900	0.1066	(8.624)	0	0	0
2022/10/19	2040	02/02/2023	10.18	Put	Bond Future	12,462.9800	12.4630	12,639.7000	12.6397	1.418	0	0	0
2022/10/19	2040	02/02/2023	10.21	Call	Bond Future	125.2300	0.1252	114.5500	0.1146	(8.528)	0	0	388
2022/10/19	2040	02/02/2023	10.21	Put	Bond Future	12,249.2900	12.2493	12,425.3900	12.4254	1.438	0	0	0
2022/10/19	2040	02/02/2023	10.93	Put	Bond Future	7,581.0600	7.5811	7,732.5300	7.7325	1.998	0	0	0
2022/10/19	2040	04/05/2023	12.78	Call	Bond Future	5,961.6500	5.9616	5,849.9300	5.8499	(1.874)	0	0	0
2022/10/19	2040	04/05/2023	12.78	Put	Bond Future	2,524.8200	2.5248	2,606.0300	2.6060	3.216	0	0	388
2022/10/19	2040	04/05/2023	13.45	Put	Bond Future	1,577.8200	1.5778	1,636.7200	1.6367	3.733	0	0	486
2022/10/19	2040	04/05/2023	11.43	Call	Bond Future	1,957.8800	1.9579	1,902.5500	1.9025	(2.826)	0	0	0
2022/10/19	2040	04/05/2023	11.43	Put	Bond Future	6,430.3700	6.4304	6,567.9700	6.5680	2.140	0	0	0
2022/10/19	2040	04/05/2023	10.73	Put	Bond Future	9,994.0200	9.9940	10,157.6900	10.1577	1.638	0	0	0
2022/10/19	2040	04/05/2023			Bond Future	12.1667	79.9843	12.2000	79.7913	0.274	0.0000	0.0000	0
2022/10/19	2040	04/05/2023	13.45	Call	Bond Future	8,498.6900	8.4987	8,364.6600	8.3647	(1.577)	0	0	0
2022/10/19	2040	04/05/2023	11.42	Call	Bond Future	1,937.0800	1.9371	1,882.0000	1.8820	(2.843)	0	0	0
2022/10/19	2040	04/05/2023	11.42	Put	Bond Future	6,473.0300	6.4730	6,610.8800	6.6109	2.130	0	0	0
2022/10/19	2040	04/05/2023	11.48	Call	Bond Future	2,064.6900	2.0647	2,007.0600	2.0071	(2.791)	0	0	486
2022/10/19	2040	04/05/2023	11.48	Put	Bond Future	6,221.0000	6.2210	6,356.3000	6.3563	2.175	0	0	0
2022/10/19	2040	04/05/2023	10.73	Call	Bond Future	888.2300	0.8882	858.9700	0.8590	(3.294)	0	0	486
2022/10/19	2040	04/05/2023	10.92	Call	Bond Future	1,114.5200	1.1145	1,078.9900	1.0790	(3.188)	0	0	388
2022/10/19	2040	04/05/2023	10.92	Put	Bond Future	8,923.5000	8.9235	9,080.9000	9.0809	1.764	0	0	0
2022/10/19	2040	04/05/2023	11.41	Call	Bond Future	1,916.2000	1.9162	1,861.5800	1.8616	(2.850)	0	0	0
2022/10/19	2040	04/05/2023	11.41	Put	Bond Future	6,515.7000	6.5157	6,654.0100	6.6540	2.123	0	0	0
2022/10/19	2040	04/05/2023	10.17	Call	Bond Future	418.6000	0.4186	403.5400	0.4035	(3.598)	0	0	388
2022/10/19	2040	04/05/2023	10.17	Put	Bond Future	13,527.1500	13.5271	13,705.0200	13.7050	1.315	0	0	0
2022/10/19	2040	03/08/2023	12.23	Call	Bond Future	4,233.8500	4.2338	4,193.0800	4.1931	(0.963)	0	0	0
2022/10/19	2040	03/08/2023	12.23	Put	Bond Future	4,621.3600	4.6214	4,778.2000	4.7782	3.394	0	0	0
2022/10/19	2040	03/08/2023			Bond Future	12.2977	77.1269	12.3324	76.9293	0.282	0.0000	0.0000	0
2022/10/19	2040	03/08/2023	12.22	Call	Bond Future	4,204.3200	4.2043	4,163.9800	4.1640	(0.959)	0	0	0
2022/10/19	2040	03/08/2023	12.22	Put	Bond Future	4,649.3300	4.6493	4,806.6000	4.8066	3.383	0	0	0
2022/10/19	2040	03/08/2023	12.21	Call	Bond Future	4,174.6000	4.1746	4,134.6800	4.1347	(0.956)	0	0	0
2022/10/19	2040	03/08/2023	12.21	Put	Bond Future	4,677.1700	4.6772	4,834.8600	4.8349	3.371	0	0	0
2022/10/19	2040	02/11/2023	11.59	Call	Bond Future	2,385.0700	2.3851	2,333.1200	2.3331	(2.178)	0	0	0
2022/10/19	2040	02/11/2023	11.60	Put	Bond Future	7,254.6500	7.2547	7,404.4500	7.4045	2.065	0	0	0
2022/10/19	2040	02/11/2023	11.58	Call	Bond Future	2,364.2300	2.3642	2,312.9600	2.3130	(2.169)	0	0	0
2022/10/19	2040	02/11/2023	11.58	Put	Bond Future	7,336.7100	7.3367	7,487.2700	7.4873	2.052	0	0	0
2022/10/19	2040	02/11/2023			Bond Future	12.4244	78.7216	12.4605	78.5198	0.290	0.0000	0.0000	0
2022/10/19	2040	02/11/2023	11.59	Put	Bond Future	7,295.7400	7.2957	7,445.6200	7.4456	2.054	0	0	0
2022/10/19	2040	02/11/2023	11.60	Call	Bond Future	2,405.7100	2.4057	2,353.6800	2.3537	(2.163)	0	0	0
2022/10/19	2044	03/11/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/19	2044	03/11/2022	10.10	Put	Bond Future	12,310.4200	12.3104	12,493.5800	12.4936	1.488	0	0	0
2022/10/19	2044	03/11/2022	10.60	Call	Bond Future	0.2200	0.0002	0.1200	0.0001	(45.455)	0	0	1,647
2022/10/19	2044	03/11/2022	10.60	Put	Bond Future	8,520.5900	8.5206	8,703.6500	8.7037	2.148	0	0	0
2022/10/19	2044	03/11/2022	10.80	Call	Bond Future	1.5600	0.0016	0.8700	0.0009	(44.231)	0	0	0
2022/10/19	2044	03/11/2022	10.80	Put	Bond Future	7,079.7100	7.0797	7,262.1800	7.2622	2.577	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
2022/10/19	2044	03/11/2022	11.41	Call	Bond Future	163.3300	0.1633	127.5500	0.1276	(21.907)	0	0	0
2022/10/19	2044	03/11/2022	11.41	Put	Bond Future	3,084.3200	3.0843	3,231.7000	3.2317	4.778	0	0	0
2022/10/19	2044	03/11/2022	11.30	Call	Bond Future	86.9400	0.0869	64.9100	0.0649	(25.339)	0	0	1,647
2022/10/19	2044	03/11/2022	11.30	Put	Bond Future	3,731.7500	3.7318	3,892.8800	3.8929	4.318	0	0	0
2022/10/19	2044	03/11/2022	11.40	Put	Bond Future	3,141.1000	3.1411	3,289.9000	3.2899	4.737	0	0	0
2022/10/19	2044	03/11/2022			Bond Future	11.8716	78.3247	11.9016	78.1415	0.252	0.0000	0.0000	44,674
2022/10/19	2044	03/11/2022	11.39	Call	Bond Future	146.5500	0.1465	113.5700	0.1136	(22.504)	0	0	0
2022/10/19	2044	03/11/2022	11.39	Put	Bond Future	3,198.3300	3.1983	3,348.5100	3.3485	4.696	0	0	0
2022/10/19	2044	03/11/2022	11.40	Call	Bond Future	154.7600	0.1548	120.4000	0.1204	(22.202)	0	0	0
2022/10/19	2044	02/02/2023	12.00	Call	Bond Future	2,903.3000	2.9033	2,796.4200	2.7964	(3.681)	0	0	0
2022/10/19	2044	02/02/2023	12.00	Put	Bond Future	2,939.0100	2.9390	3,023.6200	3.0236	2.879	0	0	4,000
2022/10/19	2044	02/02/2023	11.20	Put	Bond Future	6,077.0600	6.0771	6,213.4200	6.2134	2.244	0	0	0
2022/10/19	2044	02/02/2023	11.90	Call	Bond Future	2,593.4000	2.5934	2,493.0800	2.4931	(3.868)	0	0	1,300
2022/10/19	2044	02/02/2023	11.90	Put	Bond Future	3,234.6500	3.2346	3,325.8200	3.3258	2.819	0	0	0
2022/10/19	2044	02/02/2023	11.14	Call	Bond Future	862.8800	0.8629	811.6600	0.8117	(5.936)	0	0	0
2022/10/19	2044	02/02/2023	11.14	Put	Bond Future	6,385.8800	6.3859	6,526.1500	6.5262	2.197	0	0	0
2022/10/19	2044	02/02/2023	11.15	Call	Bond Future	878.3000	0.8783	826.4300	0.8264	(5.906)	0	0	0
2022/10/19	2044	02/02/2023	11.15	Put	Bond Future	6,333.7000	6.3337	6,473.3200	6.4733	2.204	0	0	0
2022/10/19	2044	02/02/2023			Bond Future	12.0059	75.3942	12.0379	75.2027	0.266	0.0000	0.0000	82,688
2022/10/19	2044	02/02/2023	11.16	Call	Bond Future	893.9000	0.8939	841.3800	0.8414	(5.875)	0	0	0
2022/10/19	2044	02/02/2023	11.16	Put	Bond Future	6,281.7900	6.2818	6,420.7600	6.4208	2.212	0	0	0
2022/10/19	2044	02/02/2023	11.20	Call	Bond Future	958.2500	0.9583	903.1200	0.9031	(5.753)	0	0	1,300
2022/10/19	2044	04/05/2023	11.75	Put	Bond Future	5,180.8200	5.1808	5,301.3900	5.3014	2.327	0	0	4,115
2022/10/19	2044	04/05/2023	11.41	Call	Bond Future	2,081.2000	2.0812	2,020.7100	2.0207	(2.906)	0	0	0
2022/10/19	2044	04/05/2023	11.41	Put	Bond Future	6,505.9100	6.5059	6,643.0000	6.6430	2.107	0	0	0
2022/10/19	2044	04/05/2023	11.42	Call	Bond Future	2,103.3300	2.1033	2,042.1600	2.0422	(2.908)	0	0	0
2022/10/19	2044	04/05/2023	11.42	Put	Bond Future	6,463.0000	6.4630	6,599.4100	6.5994	2.111	0	0	0
2022/10/19	2044	04/05/2023			Bond Future	12.1232	76.9379	12.1567	76.7403	0.276	0.0000	0.0000	0
2022/10/19	2044	04/05/2023	12.25	Call	Bond Future	4,426.9200	4.4269	4,327.8500	4.3279	(2.238)	0	0	0
2022/10/19	2044	04/05/2023	12.25	Put	Bond Future	3,683.8600	3.6839	3,782.3700	3.7824	2.674	0	0	1,500
2022/10/19	2044	04/05/2023	11.43	Call	Bond Future	2,125.3800	2.1254	2,063.9300	2.0639	(2.891)	0	0	0
2022/10/19	2044	04/05/2023	11.43	Put	Bond Future	6,420.1000	6.4201	6,556.2300	6.5562	2.120	0	0	0
2022/10/19	2044	04/05/2023	11.75	Call	Bond Future	2,918.5400	2.9185	2,841.5300	2.8415	(2.639)	0	0	0
2022/10/19	2044	04/05/2023	12.00	Call	Bond Future	3,636.1900	3.6362	3,549.0600	3.5491	(2.396)	0	0	0
2022/10/19	2044	04/05/2023	12.00	Put	Bond Future	4,370.6500	4.3706	4,481.1000	4.4811	2.527	0	0	4,115
2022/10/19	2044	03/08/2023	12.15	Call	Bond Future	4,252.3300	4.2523	4,189.0400	4.1890	(1.488)	0	0	0
2022/10/19	2044	03/08/2023	12.15	Put	Bond Future	4,810.4100	4.8104	4,949.4900	4.9495	2.891	0	0	0
2022/10/19	2044	03/08/2023	12.16	Call	Bond Future	4,282.2600	4.2823	4,218.5400	4.2185	(1.488)	0	0	0
2022/10/19	2044	03/08/2023	12.16	Put	Bond Future	4,781.5700	4.7816	4,920.2200	4.9202	2.900	0	0	0
2022/10/19	2044	03/08/2023			Bond Future	12.2455	74.1429	12.2804	73.9406	0.285	0.0000	0.0000	0
2022/10/19	2044	03/08/2023	12.17	Call	Bond Future	4,312.2800	4.3123	4,248.1300	4.2481	(1.488)	0	0	0
2022/10/19	2044	03/08/2023	12.17	Put	Bond Future	4,752.9000	4.7529	4,891.1200	4.8911	2.908	0	0	0
2022/10/19	2044	02/11/2023	11.57	Call	Bond Future	2,788.0200	2.7880	2,721.9900	2.7220	(2.368)	0	0	0
2022/10/19	2044	02/11/2023	11.57	Put	Bond Future	7,566.2500	7.5663	7,706.9000	7.7069	1.859	0	0	0
2022/10/19	2044	02/11/2023			Bond Future	12.3633	75.6759	12.3996	75.4693	0.293	0.0000	0.0000	0
2022/10/19	2044	02/11/2023	11.55	Call	Bond Future	2,744.0600	2.7441	2,678.5400	2.6785	(2.388)	0	0	0
2022/10/19	2044	02/11/2023	11.55	Put	Bond Future	7,649.3800	7.6494	7,790.5400	7.7905	1.845	0	0	0
2022/10/19	2044	02/11/2023	11.56	Call	Bond Future	2,766.1400	2.7661	2,700.2200	2.7002	(2.383)	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
2022/10/19	2044	02/11/2023	11.56	Put	Bond Future	7,607.8700	7.6079	7,748.6300	7.7486	1.850	0	0	0
2022/10/19	2046	03/11/2022			Bond Future	110.6937	110.6937	109.0720	109.0720	(1.465)	0.0000	0.0000	3,971
2022/10/19	2046	02/02/2023			Bond Future	112.7711	112.7711	111.1122	111.1122	(1.471)	0.0000	0.0000	9,274
2022/10/19	2046	04/05/2023			Bond Future	113.0568	113.0568	111.3694	111.3694	(1.493)	0.0000	0.0000	5,004
2022/10/19	2046	03/08/2023			Bond Future	115.4147	115.4147	113.6913	113.6913	(1.493)	0.0000	0.0000	0
2022/10/19	2046	02/11/2023			Bond Future	115.7140	115.7140	113.9656	113.9656	(1.511)	0.0000	0.0000	0
2022/10/19	2050	03/11/2022			Bond Future	112.9646	112.9646	109.9773	109.9773	(2.645)	0.0000	0.0000	1,583
2022/10/19	2050	02/02/2023			Bond Future	112.9444	112.9444	109.8978	109.8978	(2.697)	0.0000	0.0000	7,774
2022/10/19	2050	04/05/2023			Bond Future	115.2789	115.2789	112.1662	112.1662	(2.700)	0.0000	0.0000	3,582
2022/10/19	2050	03/08/2023			Bond Future	115.4795	115.4795	112.3122	112.3122	(2.743)	0.0000	0.0000	0
2022/10/19	2050	02/11/2023			Bond Future	117.8912	117.8912	114.6576	114.6576	(2.743)	0.0000	0.0000	0
2022/10/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/19	AL37	03/11/2022			Index Future	825.7380	825.7380	824.6000	824.6000	(0.138)	0.0000	0.0000	0
2022/10/19	AL37	02/02/2023			Index Future	840.9960	840.9960	839.8200	839.8200	(0.140)	0.0000	0.0000	0
2022/10/19	AL37	04/05/2023			Index Future	858.1520	858.1520	856.9440	856.9440	(0.141)	0.0000	0.0000	0
2022/10/19	AL37	03/08/2023			Index Future	875.8430	875.8430	874.6080	874.6080	(0.141)	0.0000	0.0000	0
2022/10/19	AL37	02/11/2023			Index Future	893.9400	893.9400	892.6790	892.6790	(0.141)	0.0000	0.0000	0
2022/10/19	AL7T	03/11/2022			Index Future	935.6730	935.6730	933.3070	933.3070	(0.253)	0.0000	0.0000	0
2022/10/19	AL7T	02/02/2023			Index Future	952.9630	952.9630	950.5330	950.5330	(0.255)	0.0000	0.0000	0
2022/10/19	AL7T	04/05/2023			Index Future	972.4030	972.4030	969.9150	969.9150	(0.256)	0.0000	0.0000	0
2022/10/19	AL7T	03/08/2023			Index Future	992.4490	992.4490	989.9070	989.9070	(0.256)	0.0000	0.0000	0
2022/10/19	AL7T	02/11/2023			Index Future	1,012.9560	1,012.9560	1,010.3610	1,010.3610	(0.256)	0.0000	0.0000	0
2022/10/19	ALBI	03/11/2022			Index Future	821.0390	821.0390	819.1050	819.1050	(0.236)	0.0000	0.0000	108
2022/10/19	ALBI	02/02/2023			Index Future	836.2100	836.2100	834.2230	834.2230	(0.238)	0.0000	0.0000	17
2022/10/19	ALBI	04/05/2023			Index Future	853.2690	853.2690	851.2340	851.2340	(0.238)	0.0000	0.0000	0
2022/10/19	ALBI	03/08/2023			Index Future	870.8590	870.8590	868.7790	868.7790	(0.239)	0.0000	0.0000	0
2022/10/19	ALBI	02/11/2023			Index Future	888.8530	888.8530	886.7300	886.7300	(0.239)	0.0000	0.0000	0
2022/10/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/19	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
2022/10/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/10/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/19	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
2022/10/19	ES33	03/11/2022			Bond Future	12.6399	71.1859	12.6778	71.0141	0.299	0.0000	0.0000	0
2022/10/19	ES33	02/02/2023			Bond Future	12.8389	72.5219	12.8793	72.3424	0.315	0.0000	0.0000	350
2022/10/19	ES33	04/05/2023			Bond Future	13.0118	70.2255	13.0545	70.0403	0.328	0.0000	0.0000	0
2022/10/19	ES33	03/08/2023			Bond Future	13.1887	71.6911	13.2334	71.5015	0.339	0.0000	0.0000	0
2022/10/19	ES33	02/11/2023			Bond Future	13.3781	69.3931	13.4248	69.1994	0.349	0.0000	0.0000	0
2022/10/19	ES42	03/11/2022			Bond Future	12.8589	69.4175	12.8827	69.2934	0.185	0.0000	0.0000	0
2022/10/19	ES42	02/02/2023			Bond Future	13.0317	70.7203	13.0573	70.5895	0.196	0.0000	0.0000	4,769
2022/10/19	ES42	04/05/2023			Bond Future	13.1891	67.9183	13.2162	67.7829	0.205	0.0000	0.0000	0
2022/10/19	ES42	03/08/2023			Bond Future	13.3448	69.3365	13.3731	69.1976	0.212	0.0000	0.0000	0
2022/10/19	ES42	02/11/2023			Bond Future	13.5110	66.5222	13.5405	66.3803	0.218	0.0000	0.0000	0
2022/10/19	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/19	GOVI	03/11/2022	820.41	Put	GOVI	110,320.0000	11.0320	129,640.0000	12.9640	17.513	0	0	0
2022/10/19	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/19	GOVI	03/11/2022	820.42	Put	GOVI	110,420.0000	11.0420	129,740.0000	12.9740	17.497	0	0	0
2022/10/19	GOVI	03/11/2022			GOVI	809.3780	809.3780	807.4460	807.4460	(0.239)	0.0000	0.0000	48
2022/10/19	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/19	GOVI	03/11/2022	820.43	Put	GOVI	110,520.0000	11.0520	129,840.0000	12.9840	17.481	0	0	0
2022/10/19	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/19	GOVI	02/02/2023	850.82	Put	GOVI	264,860.0000	26.4860	284,710.0000	28.4710	7.495	0	0	0
2022/10/19	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/19	GOVI	02/02/2023	850.83	Put	GOVI	264,960.0000	26.4960	284,810.0000	28.4810	7.492	0	0	0
2022/10/19	GOVI	02/02/2023			GOVI	824.3340	824.3340	822.3490	822.3490	(0.241)	0.0000	0.0000	818
2022/10/19	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/19	GOVI	02/02/2023	850.84	Put	GOVI	265,060.0000	26.5060	284,910.0000	28.4910	7.489	0	0	0
2022/10/19	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/19	GOVI	04/05/2023	852.86	Put	GOVI	117,100.0000	11.7100	137,420.0000	13.7420	17.353	0	0	0
2022/10/19	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/19	GOVI	04/05/2023	852.87	Put	GOVI	117,200.0000	11.7200	137,520.0000	13.7520	17.338	0	0	0
2022/10/19	GOVI	04/05/2023			GOVI	841.1500	841.1500	839.1180	839.1180	(0.242)	0.0000	0.0000	0
2022/10/19	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/19	GOVI	04/05/2023	852.88	Put	GOVI	117,300.0000	11.7300	137,620.0000	13.7620	17.323	0	0	0
2022/10/19	GOVI	03/08/2023	837.21	Call	GOVI	212,810.0000	21.2810	192,040.0000	19.2040	(9.760)	0	0	0
2022/10/19	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/19	GOVI	03/08/2023	837.22	Call	GOVI	212,710.0000	21.2710	191,940.0000	19.1940	(9.764)	0	0	0
2022/10/19	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/19	GOVI	03/08/2023			GOVI	858.4910	858.4910	856.4140	856.4140	(0.242)	0.0000	0.0000	0
2022/10/19	GOVI	03/08/2023	837.23	Call	GOVI	212,610.0000	21.2610	191,840.0000	19.1840	(9.769)	0	0	0
2022/10/19	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/19	GOVI	02/11/2023	885.81	Put	GOVI	95,810.0000	9.5810	117,010.0000	11.7010	22.127	0	0	0
2022/10/19	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/19	GOVI	02/11/2023			GOVI	876.2290	876.2290	874.1090	874.1090	(0.242)	0.0000	0.0000	0
2022/10/19	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/19	GOVI	02/11/2023	885.80	Put	GOVI	95,710.0000	9.5710	116,910.0000	11.6910	22.150	0	0	0
2022/10/19	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/19	GOVI	02/11/2023	885.82	Put	GOVI	95,910.0000	9.5910	117,110.0000	11.7110	22.104	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
2022/10/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/10/19	IGOV	03/11/2022			Index Future	316.6860	316.6860	314.4640	314.4640	(0.702)	0.0000	0.0000	19
2022/10/19	IGOV	02/02/2023			Index Future	322.6160	322.6160	320.3460	320.3460	(0.704)	0.0000	0.0000	683
2022/10/19	IGOV	04/05/2023			Index Future	329.2740	329.2740	326.9540	326.9540	(0.705)	0.0000	0.0000	0
2022/10/19	IGOV	03/08/2023			Index Future	336.1370	336.1370	333.7680	333.7680	(0.705)	0.0000	0.0000	0
2022/10/19	IGOV	02/11/2023			Index Future	343.1560	343.1560	340.7380	340.7380	(0.705)	0.0000	0.0000	0
2022/10/19	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/10/19	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/10/19	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/10/19	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/10/19	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/10/19	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/10/19	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/10/19	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/10/19	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/10/19	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/10/19	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/10/19	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/10/19	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/10/19	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/10/19	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/10/19	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/10/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/10/19	JBAF	19/10/2022			Jibar Tradeable Future	6.4550	93.5450	6.4580	93.5420	0.046	0.0000	0.0000	0
2022/10/19	JBAF	16/11/2022			Jibar Tradeable Future	6.5600	93.4400	6.5650	93.4350	0.076	0.0000	0.0000	0
2022/10/19	JBAF	21/12/2022			Jibar Tradeable Future	7.3350	92.6650	7.3150	92.6850	(0.273)	0.0000	0.0000	68
2022/10/19	JBAF	18/01/2023			Jibar Tradeable Future	7.4000	92.6000	7.3850	92.6150	(0.203)	0.0000	0.0000	0
2022/10/19	JBAF	15/02/2023			Jibar Tradeable Future	7.8600	92.1400	7.8500	92.1500	(0.127)	0.0000	0.0000	0
2022/10/19	JBAF	15/03/2023			Jibar Tradeable Future	7.9250	92.0750	7.9100	92.0900	(0.189)	0.0000	0.0000	0
2022/10/19	JBAF	19/04/2023			Jibar Tradeable Future	8.1100	91.8900	8.1100	91.8900	0.000	0.0000	0.0000	0
2022/10/19	JBAF	21/06/2023			Jibar Tradeable Future	8.2500	91.7500	8.2350	91.7650	(0.182)	0.0000	0.0000	0
2022/10/19	JBAF	20/09/2023			Jibar Tradeable Future	8.2950	91.7050	8.3300	91.6700	0.422	0.0000	0.0000	75
2022/10/19	JBAF	20/12/2023			Jibar Tradeable Future	8.3550	91.6450	8.3600	91.6400	0.060	0.0000	0.0000	272
2022/10/19	JBAF	20/03/2024			Jibar Tradeable Future	8.3500	91.6500	8.3400	91.6600	(0.120)	0.0000	0.0000	0
2022/10/19	JBAF	19/06/2024			Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000	0
2022/10/19	JBAF	18/09/2024			Jibar Tradeable Future	8.4000	91.6000	8.4450	91.5550	0.536	0.0000	0.0000	0
2022/10/19	R023	03/11/2022	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/19	R023	03/11/2022	6.25	Put	Bond Future	316.1100	0.3161	347.0700	0.3471	9.794	0	0	0
2022/10/19	R023	03/11/2022	6.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/19	R023	03/11/2022	6.26	Put	Bond Future	313.0500	0.3130	344.0100	0.3440	9.890	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
2022/10/19	R023	03/11/2022			Bond Future	7.2834	101.6042	7.3849	101.5733	1.395	0.0000	0.0000	8,432
2022/10/19	R023	03/11/2022	6.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/19	R023	03/11/2022	6.27	Put	Bond Future	309.9800	0.3100	340.9400	0.3409	9.988	0	0	0
2022/10/19	R035	03/11/2022	10.57	Call	Bond Future	1.1200	0.0011	0.6200	0.0006	(44.643)	0	0	0
2022/10/19	R035	03/11/2022	10.57	Put	Bond Future	6,541.5800	6.5416	6,759.4600	6.7595	3.331	0	0	582
2022/10/19	R035	03/11/2022	11.15	Call	Bond Future	93.4000	0.0934	67.1200	0.0671	(28.137)	0	0	0
2022/10/19	R035	03/11/2022	11.15	Put	Bond Future	3,117.9800	3.1180	3,310.0800	3.3101	6.161	0	0	0
2022/10/19	R035	03/11/2022	12.68	Call	Bond Future	5,360.0100	5.3600	5,142.5600	5.1426	(4.057)	0	0	0
2022/10/19	R035	03/11/2022	12.68	Put	Bond Future	17.2800	0.0173	18.2100	0.0182	5.382	0	0	976
2022/10/19	R035	03/11/2022	10.99	Call	Bond Future	33.3900	0.0334	22.0900	0.0221	(33.842)	0	0	0
2022/10/19	R035	03/11/2022	10.99	Put	Bond Future	4,007.7600	4.0078	4,214.8400	4.2148	5.167	0	0	582
2022/10/19	R035	03/11/2022	11.05	Call	Bond Future	50.1800	0.0502	34.3100	0.0343	(31.626)	0	0	976
2022/10/19	R035	03/11/2022			Bond Future	11.6770	83.6013	11.7162	83.3829	0.335	0.0000	0.0000	19,890
2022/10/19	R035	03/11/2022	9.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	582
2022/10/19	R035	03/11/2022	9.82	Put	Bond Future	11,399.0000	11.3990	11,617.3800	11.6174	1.916	0	0	0
2022/10/19	R035	03/11/2022	10.30	Call	Bond Future	0.0900	0.0001	0.0500	0.0001	(44.444)	0	0	976
2022/10/19	R035	03/11/2022	10.30	Put	Bond Future	8,247.7400	8.2477	8,466.0800	8.4661	2.647	0	0	0
2022/10/19	R035	03/11/2022	11.14	Call	Bond Future	88.0600	0.0881	62.9900	0.0630	(28.469)	0	0	0
2022/10/19	R035	03/11/2022	11.14	Put	Bond Future	3,171.5700	3.1716	3,364.8800	3.3649	6.095	0	0	0
2022/10/19	R035	03/11/2022	11.05	Put	Bond Future	3,666.6200	3.6666	3,869.1300	3.8691	5.523	0	0	0
2022/10/19	R035	03/11/2022	11.13	Call	Bond Future	82.9700	0.0830	59.0500	0.0591	(28.830)	0	0	0
2022/10/19	R035	03/11/2022	11.13	Put	Bond Future	3,225.4600	3.2255	3,419.9200	3.4199	6.029	0	0	0
2022/10/19	R035	02/02/2023	11.94	Call	Bond Future	2,964.8800	2.9649	2,837.4200	2.8374	(4.299)	0	0	0
2022/10/19	R035	02/02/2023	13.22	Put	Bond Future	639.1500	0.6391	674.2800	0.6743	5.496	0	0	976
2022/10/19	R035	02/02/2023	10.88	Call	Bond Future	665.0400	0.6650	616.6500	0.6166	(7.276)	0	0	0
2022/10/19	R035	02/02/2023	10.88	Put	Bond Future	6,134.4200	6.1344	6,313.6300	6.3136	2.921	0	0	0
2022/10/19	R035	02/02/2023	10.66	Call	Bond Future	441.0800	0.4411	405.4100	0.4054	(8.087)	0	0	0
2022/10/19	R035	02/02/2023	10.66	Put	Bond Future	7,243.9000	7.2439	7,435.8300	7.4358	2.650	0	0	582
2022/10/19	R035	02/02/2023	10.30	Put	Bond Future	9,265.6800	9.2657	9,472.9900	9.4730	2.237	0	0	0
2022/10/19	R035	02/02/2023	10.60	Call	Bond Future	394.7600	0.3948	362.1100	0.3621	(8.271)	0	0	0
2022/10/19	R035	02/02/2023	10.60	Put	Bond Future	7,566.2600	7.5663	7,761.2100	7.7612	2.577	0	0	0
2022/10/19	R035	02/02/2023	10.64	Put	Bond Future	7,350.7300	7.3507	7,543.6800	7.5437	2.625	0	0	0
2022/10/19	R035	02/02/2023	9.81	Call	Bond Future	70.8200	0.0708	62.8300	0.0628	(11.282)	0	0	582
2022/10/19	R035	02/02/2023	9.81	Put	Bond Future	12,305.3100	12.3053	12,524.9200	12.5249	1.785	0	0	0
2022/10/19	R035	02/02/2023	9.85	Call	Bond Future	78.2000	0.0782	69.5300	0.0695	(11.087)	0	0	0
2022/10/19	R035	02/02/2023	9.89	Call	Bond Future	86.2300	0.0862	76.8300	0.0768	(10.901)	0	0	388
2022/10/19	R035	02/02/2023	9.89	Put	Bond Future	11,789.8400	11.7898	12,008.0400	12.0080	1.851	0	0	0
2022/10/19	R035	02/02/2023			Bond Future	11.8352	85.1496	11.8769	84.9220	0.353	0.0000	0.0000	160,253
2022/10/19	R035	02/02/2023	11.94	Put	Bond Future	2,395.0200	2.3950	2,495.1600	2.4952	4.181	0	0	0
2022/10/19	R035	02/02/2023	11.98	Call	Bond Future	3,088.9200	3.0889	2,958.8800	2.9589	(4.210)	0	0	0
2022/10/19	R035	02/02/2023	11.98	Put	Bond Future	2,303.0700	2.3031	2,400.6300	2.4006	4.236	0	0	388
2022/10/19	R035	02/02/2023	13.22	Call	Bond Future	7,726.8800	7.7269	7,534.4100	7.5344	(2.491)	0	0	0
2022/10/19	R035	02/02/2023	11.05	Call	Bond Future	897.2500	0.8972	837.3900	0.8374	(6.671)	0	0	976
2022/10/19	R035	02/02/2023	11.05	Put	Bond Future	5,355.7100	5.3557	5,523.4500	5.5235	3.132	0	0	0
2022/10/19	R035	02/02/2023	11.06	Call	Bond Future	912.4900	0.9125	851.8900	0.8519	(6.641)	0	0	0
2022/10/19	R035	02/02/2023	11.06	Put	Bond Future	5,312.0000	5.3120	5,479.0000	5.4790	3.144	0	0	582
2022/10/19	R035	02/02/2023	10.86	Call	Bond Future	640.7600	0.6408	593.7000	0.5937	(7.344)	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
2022/10/19	R035	02/02/2023	10.86	Put	Bond Future	6,230.1800	6.2302	6,410.7200	6.4107	2.898	0	0	0
2022/10/19	R035	02/02/2023	10.87	Call	Bond Future	652.8900	0.6529	605.0400	0.6050	(7.329)	0	0	0
2022/10/19	R035	02/02/2023	10.87	Put	Bond Future	6,182.2600	6.1823	6,362.0100	6.3620	2.908	0	0	0
2022/10/19	R035	02/02/2023	10.30	Call	Bond Future	217.8300	0.2178	197.5400	0.1975	(9.315)	0	0	976
2022/10/19	R035	02/02/2023	10.64	Call	Bond Future	425.2600	0.4253	390.6100	0.3906	(8.148)	0	0	388
2022/10/19	R035	02/02/2023	9.85	Put	Bond Future	12,046.7300	12.0467	12,265.6600	12.2657	1.817	0	0	0
2022/10/19	R035	04/05/2023	11.22	Put	Bond Future	5,898.9200	5.8989	6,068.1400	6.0681	2.869	0	0	0
2022/10/19	R035	04/05/2023	12.46	Call	Bond Future	5,098.2900	5.0983	4,967.1500	4.9671	(2.572)	0	0	0
2022/10/19	R035	04/05/2023	12.46	Put	Bond Future	2,501.1100	2.5011	2,604.6300	2.6046	4.139	0	0	388
2022/10/19	R035	04/05/2023	13.18	Call	Bond Future	7,649.9300	7.6499	7,486.1800	7.4862	(2.141)	0	0	0
2022/10/19	R035	04/05/2023	13.18	Put	Bond Future	1,491.6200	1.4916	1,562.5300	1.5625	4.754	0	0	491
2022/10/19	R035	04/05/2023	11.17	Call	Bond Future	1,672.0800	1.6721	1,609.3700	1.6094	(3.750)	0	0	491
2022/10/19	R035	04/05/2023	11.20	Call	Bond Future	1,728.2200	1.7282	1,663.8700	1.6639	(3.723)	0	0	0
2022/10/19	R035	04/05/2023	11.21	Call	Bond Future	1,747.1800	1.7472	1,682.2900	1.6823	(3.714)	0	0	0
2022/10/19	R035	04/05/2023	10.60	Call	Bond Future	876.9600	0.8770	839.7300	0.8397	(4.245)	0	0	388
2022/10/19	R035	04/05/2023	10.60	Put	Bond Future	8,685.5200	8.6855	8,882.9500	8.8829	2.273	0	0	0
2022/10/19	R035	04/05/2023			Bond Future	11.9640	82.3845	12.0079	82.1499	0.367	0.0000	0.0000	0
2022/10/19	R035	04/05/2023	11.22	Call	Bond Future	1,766.2700	1.7663	1,700.8300	1.7008	(3.705)	0	0	0
2022/10/19	R035	04/05/2023	11.17	Put	Bond Future	6,093.1200	6.0931	6,265.0700	6.2651	2.822	0	0	0
2022/10/19	R035	04/05/2023	11.20	Put	Bond Future	5,976.0600	5.9761	6,146.3700	6.1464	2.850	0	0	0
2022/10/19	R035	04/05/2023	11.21	Put	Bond Future	5,937.4000	5.9374	6,107.1700	6.1072	2.859	0	0	0
2022/10/19	R035	04/05/2023	9.85	Call	Bond Future	322.4700	0.3225	306.6300	0.3066	(4.912)	0	0	388
2022/10/19	R035	04/05/2023	9.85	Put	Bond Future	12,882.4500	12.8824	13,101.2700	13.1013	1.699	0	0	0
2022/10/19	R035	04/05/2023	10.42	Call	Bond Future	703.1400	0.7031	672.1200	0.6721	(4.412)	0	0	491
2022/10/19	R035	04/05/2023	10.42	Put	Bond Future	9,620.7100	9.6207	9,824.3500	9.8243	2.117	0	0	0
2022/10/19	R035	03/08/2023	12.00	Call	Bond Future	3,720.8500	3.7208	3,680.4800	3.6805	(1.085)	0	0	0
2022/10/19	R035	03/08/2023	12.00	Put	Bond Future	4,230.9300	4.2309	4,430.7500	4.4307	4.723	0	0	0
2022/10/19	R035	03/08/2023			Bond Future	12.0967	84.0850	12.1425	83.8448	0.379	0.0000	0.0000	0
2022/10/19	R035	03/08/2023	11.98	Call	Bond Future	3,666.4000	3.6664	3,627.0600	3.6271	(1.073)	0	0	0
2022/10/19	R035	03/08/2023	11.98	Put	Bond Future	4,282.5900	4.2826	4,483.4400	4.4834	4.690	0	0	0
2022/10/19	R035	03/08/2023	11.99	Call	Bond Future	3,693.7300	3.6937	3,653.8700	3.6539	(1.079)	0	0	0
2022/10/19	R035	03/08/2023	11.99	Put	Bond Future	4,256.8400	4.2568	4,457.1700	4.4572	4.706	0	0	0
2022/10/19	R035	02/11/2023	11.41	Call	Bond Future	1,927.6300	1.9276	1,857.7000	1.8577	(3.628)	0	0	0
2022/10/19	R035	02/11/2023	11.41	Put	Bond Future	6,363.3600	6.3634	6,538.7100	6.5387	2.756	0	0	0
2022/10/19	R035	02/11/2023	11.42	Call	Bond Future	1,946.0600	1.9461	1,875.3200	1.8753	(3.635)	0	0	0
2022/10/19	R035	02/11/2023	11.42	Put	Bond Future	6,326.2800	6.3263	6,500.8200	6.5008	2.759	0	0	0
2022/10/19	R035	02/11/2023			Bond Future	12.2396	81.3173	12.2873	81.0720	0.390	0.0000	0.0000	0
2022/10/19	R035	02/11/2023	11.43	Call	Bond Future	1,964.5900	1.9646	1,893.3400	1.8933	(3.627)	0	0	0
2022/10/19	R035	02/11/2023	11.43	Put	Bond Future	6,289.3400	6.2893	6,463.3700	6.4634	2.767	0	0	0
2022/10/19	R186	03/11/2022	8.53	Call	Bond Future	2.7300	0.0027	1.3900	0.0014	(49.084)	0	0	0
2022/10/19	R186	03/11/2022	8.53	Put	Bond Future	2,437.5400	2.4375	2,570.5300	2.5705	5.456	0	0	0
2022/10/19	R186	03/11/2022	8.54	Call	Bond Future	3.1700	0.0032	1.6400	0.0016	(48.265)	0	0	0
2022/10/19	R186	03/11/2022	8.54	Put	Bond Future	2,402.4300	2.4024	2,535.2300	2.5352	5.528	0	0	0
2022/10/19	R186	03/11/2022	8.91	Put	Bond Future	1,212.2900	1.2123	1,314.9100	1.3149	8.465	0	0	4,310
2022/10/19	R186	03/11/2022			Bond Future	9.2248	108.2831	9.2637	108.1487	0.422	0.0000	0.0000	37,189
2022/10/19	R186	03/11/2022	8.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	4,310
2022/10/19	R186	03/11/2022	8.23	Put	Bond Future	3,508.1300	3.5081	3,642.4600	3.6425	3.829	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
2022/10/19	R186	03/11/2022	8.55	Call	Bond Future	3.6600	0.0037	1.9200	0.0019	(47.541)	0	0	0
2022/10/19	R186	03/11/2022	8.55	Put	Bond Future	2,367.3900	2.3674	2,499.9800	2.5000	5.601	0	0	0
2022/10/19	R186	03/11/2022	8.91	Call	Bond Future	117.9300	0.1179	86.2200	0.0862	(26.889)	0	0	0
2022/10/19	R186	02/02/2023	8.33	Call	Bond Future	321.9600	0.3220	300.4700	0.3005	(6.675)	0	0	0
2022/10/19	R186	02/02/2023	8.33	Put	Bond Future	3,749.7600	3.7498	3,871.8600	3.8719	3.256	0	0	0
2022/10/19	R186	02/02/2023	8.32	Call	Bond Future	316.5500	0.3166	295.5100	0.2955	(6.647)	0	0	0
2022/10/19	R186	02/02/2023	8.32	Put	Bond Future	3,778.2900	3.7783	3,900.8400	3.9008	3.244	0	0	0
2022/10/19	R186	02/02/2023			Bond Future	9.3609	104.9882	9.4050	104.8446	0.471	0.0000	0.0000	65,826
2022/10/19	R186	02/02/2023	8.34	Call	Bond Future	327.2900	0.3273	305.6500	0.3057	(6.612)	0	0	0
2022/10/19	R186	02/02/2023	8.34	Put	Bond Future	3,721.1600	3.7212	3,843.1100	3.8431	3.277	0	0	0
2022/10/19	R186	04/05/2023	8.83	Put	Bond Future	2,779.8200	2.7798	2,847.5700	2.8476	2.437	0	0	0
2022/10/19	R186	04/05/2023	8.84	Call	Bond Future	858.1700	0.8582	775.7800	0.7758	(9.601)	0	0	0
2022/10/19	R186	04/05/2023			Bond Future	9.4527	107.1350	9.5015	106.9854	0.517	0.0000	0.0000	0
2022/10/19	R186	04/05/2023	8.83	Call	Bond Future	848.0500	0.8481	766.2000	0.7662	(9.652)	0	0	0
2022/10/19	R186	04/05/2023	8.84	Put	Bond Future	2,758.5700	2.7586	2,825.7800	2.8258	2.436	0	0	0
2022/10/19	R186	04/05/2023	8.82	Call	Bond Future	837.7300	0.8377	756.4400	0.7564	(9.704)	0	0	0
2022/10/19	R186	04/05/2023	8.82	Put	Bond Future	2,800.8900	2.8009	2,869.2000	2.8692	2.439	0	0	0
2022/10/19	R186	03/08/2023	9.74	Call	Bond Future	2,287.1300	2.2871	2,203.3100	2.2033	(3.665)	0	0	0
2022/10/19	R186	03/08/2023	9.74	Put	Bond Future	1,739.5600	1.7396	1,809.3700	1.8094	4.013	0	0	0
2022/10/19	R186	03/08/2023	9.73	Put	Bond Future	1,751.0700	1.7511	1,821.2300	1.8212	4.007	0	0	0
2022/10/19	R186	03/08/2023			Bond Future	9.5488	104.0396	9.6023	103.8859	0.560	0.0000	0.0000	0
2022/10/19	R186	03/08/2023	9.75	Call	Bond Future	2,304.6000	2.3046	2,220.4300	2.2204	(3.652)	0	0	0
2022/10/19	R186	03/08/2023	9.75	Put	Bond Future	1,728.4900	1.7285	1,797.9500	1.7979	4.019	0	0	0
2022/10/19	R186	03/08/2023	9.73	Call	Bond Future	2,270.0900	2.2701	2,186.6200	2.1866	(3.677)	0	0	0
2022/10/19	R186	02/11/2023	9.40	Call	Bond Future	1,565.8100	1.5658	1,457.8700	1.4579	(6.894)	0	0	0
2022/10/19	R186	02/11/2023	9.40	Put	Bond Future	2,257.2900	2.2573	2,306.3400	2.3063	2.173	0	0	0
2022/10/19	R186	02/11/2023	9.15	Call	Bond Future	1,245.7400	1.2457	1,145.9300	1.1459	(8.012)	0	0	1,715
2022/10/19	R186	02/11/2023			Bond Future	9.6570	106.1903	9.7157	106.0333	0.607	0.0000	0.0000	0
2022/10/19	R186	02/11/2023	10.42	Call	Bond Future	3,266.7500	3.2668	3,129.6000	3.1296	(4.198)	0	0	0
2022/10/19	R186	02/11/2023	10.42	Put	Bond Future	1,248.2400	1.2482	1,268.0800	1.2681	1.589	0	0	1,715
2022/10/19	R186	02/11/2023	9.38	Call	Bond Future	1,538.2300	1.5382	1,431.1000	1.4311	(6.964)	0	0	0
2022/10/19	R186	02/11/2023	9.38	Put	Bond Future	2,283.7600	2.2838	2,333.6200	2.3336	2.183	0	0	0
2022/10/19	R186	02/11/2023	9.39	Call	Bond Future	1,551.9900	1.5520	1,444.4500	1.4444	(6.929)	0	0	0
2022/10/19	R186	02/11/2023	9.39	Put	Bond Future	2,270.4900	2.2705	2,319.9400	2.3199	2.178	0	0	0
2022/10/19	R186	02/11/2023	9.15	Put	Bond Future	2,615.4600	2.6155	2,672.6400	2.6726	2.186	0	0	0
2022/10/19	R197	03/11/2022			Bond Future	335.3405	335.3405	335.1879	335.1879	(0.046)	0.0000	0.0000	538
2022/10/19	R197	02/02/2023			Bond Future	332.7257	332.7257	332.5526	332.5526	(0.052)	0.0000	0.0000	294
2022/10/19	R197	04/05/2023			Bond Future	339.6026	339.6026	339.4164	339.4164	(0.055)	0.0000	0.0000	0
2022/10/19	R197	03/08/2023			Bond Future	337.5273	337.5273	337.3830	337.3830	(0.043)	0.0000	0.0000	0
2022/10/19	R197	02/11/2023			Bond Future	344.5768	344.5768	344.4291	344.4291	(0.043)	0.0000	0.0000	0
2022/10/19	R202	03/11/2022			Bond Future	247.4273	247.4273	247.3113	247.3113	(0.047)	0.0000	0.0000	5,616
2022/10/19	R202	02/02/2023			Bond Future	247.3392	247.3392	247.2073	247.2073	(0.053)	0.0000	0.0000	6,655
2022/10/19	R202	04/05/2023			Bond Future	252.4507	252.4507	252.3089	252.3089	(0.056)	0.0000	0.0000	0
2022/10/19	R202	03/08/2023			Bond Future	252.8509	252.8509	252.7299	252.7299	(0.048)	0.0000	0.0000	0
2022/10/19	R202	02/11/2023			Bond Future	258.1316	258.1316	258.0077	258.0077	(0.048)	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
2022/10/19	R209	03/11/2022	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,000
2022/10/19	R209	03/11/2022	9.25	Put	Bond Future	13,592.8800	13.5929	13,786.3100	13.7863	1.423	0	0	0
2022/10/19	R209	03/11/2022	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/19	R209	03/11/2022	9.50	Put	Bond Future	12,023.3700	12.0234	12,216.8000	12.2168	1.609	0	0	0
2022/10/19	R209	03/11/2022	12.00	Call	Bond Future	1,787.7200	1.7877	1,624.1400	1.6241	(9.150)	0	0	0
2022/10/19	R209	03/11/2022	12.00	Put	Bond Future	293.0300	0.2930	322.8800	0.3229	10.187	0	0	3,250
2022/10/19	R209	03/11/2022	11.03	Call	Bond Future	35.4100	0.0354	23.7200	0.0237	(33.013)	0	0	0
2022/10/19	R209	03/11/2022	11.03	Put	Bond Future	3,349.8000	3.3498	3,531.5400	3.5315	5.425	0	0	0
2022/10/19	R209	03/11/2022	10.50	Put	Bond Future	6,166.2000	6.1662	6,359.4200	6.3594	3.134	0	0	0
2022/10/19	R209	03/11/2022	10.90	Put	Bond Future	4,012.1300	4.0121	4,200.3800	4.2004	4.692	0	0	0
2022/10/19	R209	03/11/2022			Bond Future	11.6874	64.2936	11.7273	64.1002	0.341	0.0000	0.0000	15,753
2022/10/19	R209	03/11/2022	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,250
2022/10/19	R209	03/11/2022	10.00	Put	Bond Future	9,013.1000	9.0131	9,206.5300	9.2065	2.146	0	0	6,000
2022/10/19	R209	03/11/2022	11.50	Call	Bond Future	423.4200	0.4234	345.5000	0.3455	(18.403)	0	0	1,136
2022/10/19	R209	03/11/2022	11.50	Put	Bond Future	1,344.2200	1.3442	1,459.7300	1.4597	8.593	0	0	0
2022/10/19	R209	03/11/2022	11.01	Call	Bond Future	30.8500	0.0308	20.4400	0.0204	(33.744)	0	0	0
2022/10/19	R209	03/11/2022	11.01	Put	Bond Future	3,449.8500	3.4499	3,632.8700	3.6329	5.305	0	0	0
2022/10/19	R209	03/11/2022	11.02	Call	Bond Future	33.0600	0.0331	22.0300	0.0220	(33.364)	0	0	0
2022/10/19	R209	03/11/2022	11.02	Put	Bond Future	3,399.7300	3.3997	3,582.1300	3.5821	5.365	0	0	0
2022/10/19	R209	03/11/2022	10.50	Call	Bond Future	0.4600	0.0005	0.2500	0.0003	(45.652)	0	0	0
2022/10/19	R209	03/11/2022	10.90	Call	Bond Future	13.6600	0.0137	8.4800	0.0085	(37.921)	0	0	1,136
2022/10/19	R209	03/11/2022	11.00	Call	Bond Future	28.7600	0.0288	18.9500	0.0190	(34.110)	0	0	0
2022/10/19	R209	03/11/2022	11.00	Put	Bond Future	3,500.1500	3.5001	3,683.7700	3.6838	5.246	0	0	5,000
2022/10/19	R209	02/02/2023	10.79	Call	Bond Future	495.4800	0.4955	457.7200	0.4577	(7.621)	0	0	0
2022/10/19	R209	02/02/2023	10.80	Put	Bond Future	5,679.6800	5.6797	5,842.3700	5.8424	2.864	0	0	0
2022/10/19	R209	02/02/2023	10.78	Call	Bond Future	485.9000	0.4859	448.7000	0.4487	(7.656)	0	0	0
2022/10/19	R209	02/02/2023			Bond Future	11.8248	65.4844	11.8670	65.2834	0.357	0.0000	0.0000	24,399
2022/10/19	R209	02/02/2023	10.79	Put	Bond Future	5,723.3300	5.7233	5,886.5800	5.8866	2.852	0	0	0
2022/10/19	R209	02/02/2023	10.80	Call	Bond Future	505.1900	0.5052	466.8700	0.4669	(7.585)	0	0	0
2022/10/19	R209	02/02/2023	10.78	Put	Bond Future	5,767.1800	5.7672	5,930.9900	5.9310	2.840	0	0	0
2022/10/19	R209	04/05/2023	11.09	Call	Bond Future	1,365.0600	1.3651	1,310.6100	1.3106	(3.989)	0	0	0
2022/10/19	R209	04/05/2023	11.09	Put	Bond Future	5,556.6800	5.5567	5,709.2100	5.7092	2.745	0	0	0
2022/10/19	R209	04/05/2023	11.10	Call	Bond Future	1,380.6600	1.3807	1,325.7300	1.3257	(3.979)	0	0	0
2022/10/19	R209	04/05/2023	11.10	Put	Bond Future	5,520.8500	5.5209	5,672.9000	5.6729	2.754	0	0	0
2022/10/19	R209	04/05/2023	10.00	Call	Bond Future	358.3400	0.3583	340.8400	0.3408	(4.884)	0	0	8,500
2022/10/19	R209	04/05/2023	10.00	Put	Bond Future	10,498.4900	10.4985	10,687.9700	10.6880	1.805	0	0	0
2022/10/19	R209	04/05/2023			Bond Future	11.9421	63.6699	11.9862	63.4629	0.370	0.0000	0.0000	3,450
2022/10/19	R209	04/05/2023	11.11	Call	Bond Future	1,396.3600	1.3964	1,340.9500	1.3409	(3.968)	0	0	0
2022/10/19	R209	04/05/2023	11.11	Put	Bond Future	5,485.1900	5.4852	5,636.7600	5.6368	2.763	0	0	0
2022/10/19	R209	04/05/2023	12.50	Call	Bond Future	4,623.5600	4.6236	4,503.4500	4.5035	(2.598)	0	0	0
2022/10/19	R209	04/05/2023	12.50	Put	Bond Future	2,075.8600	2.0759	2,162.7300	2.1627	4.185	0	0	8,500
2022/10/19	R209	04/05/2023	11.00	Call	Bond Future	1,229.9300	1.2299	1,179.4200	1.1794	(4.107)	0	0	0
2022/10/19	R209	04/05/2023	11.00	Put	Bond Future	5,886.8300	5.8868	6,043.3000	6.0433	2.658	0	0	11,000
2022/10/19	R209	03/08/2023	11.94	Call	Bond Future	3,200.5500	3.2006	3,164.7800	3.1648	(1.118)	0	0	0
2022/10/19	R209	03/08/2023	11.95	Put	Bond Future	3,735.8000	3.7358	3,911.3200	3.9113	4.698	0	0	0
2022/10/19	R209	03/08/2023	11.93	Call	Bond Future	3,177.0500	3.1770	3,141.5100	3.1415	(1.119)	0	0	0
2022/10/19	R209	03/08/2023			Bond Future	12.0599	64.9842	12.1057	64.7724	0.380	0.0000	0.0000	0
2022/10/19	R209	03/08/2023	11.94	Put	Bond Future	3,758.8300	3.7588	3,934.8100	3.9348	4.682	0	0	0

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2022/10/19	R209	03/08/2023	11.95	Call	Bond Future	3,224.3500	3.2244	3,188.1200	3.1881	(1.124)	0	0	0
2022/10/19	R209	03/08/2023	11.93	Put	Bond Future	3,782.2200	3.7822	3,958.4300	3.9584	4.659	0	0	0
2022/10/19	R209	02/11/2023	11.34	Call	Bond Future	1,676.9200	1.6769	1,617.5300	1.6175	(3.542)	0	0	0
2022/10/19	R209	02/11/2023	11.34	Put	Bond Future	5,687.1600	5.6872	5,843.9900	5.8440	2.758	0	0	0
2022/10/19	R209	02/11/2023	11.33	Call	Bond Future	1,661.0600	1.6611	1,602.1100	1.6021	(3.549)	0	0	0
2022/10/19	R209	02/11/2023	11.33	Put	Bond Future	5,720.9700	5.7210	5,878.2400	5.8782	2.749	0	0	0
2022/10/19	R209	02/11/2023			Bond Future	12.1833	63.1755	12.2309	62.9593	0.391	0.0000	0.0000	0
2022/10/19	R209	02/11/2023	11.35	Call	Bond Future	1,693.1100	1.6931	1,633.2600	1.6333	(3.535)	0	0	0
2022/10/19	R209	02/11/2023	11.35	Put	Bond Future	5,653.7300	5.6537	5,810.1000	5.8101	2.766	0	0	0
2022/10/19	R210	03/11/2022			Bond Future	225.4871	225.4871	223.8451	223.8451	(0.728)	0.0000	0.0000	103
2022/10/19	R210	02/02/2023			Bond Future	229.7189	229.7189	228.0322	228.0322	(0.734)	0.0000	0.0000	372
2022/10/19	R210	04/05/2023			Bond Future	231.3659	231.3659	229.6515	229.6515	(0.741)	0.0000	0.0000	0
2022/10/19	R210	03/08/2023			Bond Future	236.1908	236.1908	234.4388	234.4388	(0.742)	0.0000	0.0000	0
2022/10/19	R210	02/11/2023			Bond Future	237.9232	237.9232	236.1511	236.1511	(0.745)	0.0000	0.0000	0
2022/10/19	R213	03/11/2022	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	476
2022/10/19	R213	03/11/2022	9.19	Put	Bond Future	9,803.2300	9.8032	9,978.1500	9.9782	1.784	0	0	0
2022/10/19	R213	03/11/2022	10.38	Call	Bond Future	0.2200	0.0002	0.1200	0.0001	(45.455)	0	0	0
2022/10/19	R213	03/11/2022	10.38	Put	Bond Future	3,819.1800	3.8192	3,994.0000	3.9940	4.577	0	0	0
2022/10/19	R213	03/11/2022	10.39	Call	Bond Future	0.2800	0.0003	0.1500	0.0002	(46.429)	0	0	0
2022/10/19	R213	03/11/2022	10.39	Put	Bond Future	3,771.2000	3.7712	3,945.9900	3.9460	4.635	0	0	0
2022/10/19	R213	03/11/2022	10.37	Call	Bond Future	0.1700	0.0002	0.0900	0.0001	(47.059)	0	0	0
2022/10/19	R213	03/11/2022	10.37	Put	Bond Future	3,867.2100	3.8672	4,042.0500	4.0420	4.521	0	0	200
2022/10/19	R213	03/11/2022			Bond Future	11.1993	78.9771	11.2381	78.8022	0.346	0.0000	0.0000	33,027
2022/10/19	R213	03/11/2022	9.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/10/19	R213	03/11/2022	9.13	Put	Bond Future	10,119.5000	10.1195	10,294.4200	10.2944	1.729	0	0	0
2022/10/19	R213	03/11/2022	9.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/19	R213	03/11/2022	9.84	Put	Bond Future	6,467.8000	6.4678	6,642.7200	6.6427	2.704	0	0	476
2022/10/19	R213	03/11/2022	10.40	Call	Bond Future	0.3500	0.0004	0.1900	0.0002	(45.714)	0	0	0
2022/10/19	R213	03/11/2022	10.40	Put	Bond Future	3,723.2600	3.7233	3,898.0200	3.8980	4.694	0	0	0
2022/10/19	R213	03/11/2022	9.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/19	R213	03/11/2022	9.98	Put	Bond Future	5,770.6500	5.7707	5,945.5700	5.9456	3.031	0	0	200
2022/10/19	R213	03/11/2022	10.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/19	R213	03/11/2022	10.19	Put	Bond Future	4,738.6700	4.7387	4,913.5900	4.9136	3.691	0	0	476
2022/10/19	R213	02/02/2023	10.43	Put	Bond Future	4,807.7500	4.8077	4,960.4600	4.9605	3.176	0	0	0
2022/10/19	R213	02/02/2023	12.20	Call	Bond Future	4,427.7200	4.4277	4,300.4400	4.3004	(2.875)	0	0	0
2022/10/19	R213	02/02/2023	12.20	Put	Bond Future	862.1600	0.8622	918.0100	0.9180	6.478	0	0	912
2022/10/19	R213	02/02/2023	10.22	Put	Bond Future	5,633.1100	5.6331	5,794.3900	5.7944	2.863	0	0	0
2022/10/19	R213	02/02/2023	10.23	Call	Bond Future	389.0900	0.3891	366.9200	0.3669	(5.698)	0	0	0
2022/10/19	R213	02/02/2023	10.35	Call	Bond Future	481.9400	0.4819	455.0200	0.4550	(5.586)	0	0	0
2022/10/19	R213	02/02/2023	10.35	Put	Bond Future	5,113.4300	5.1134	5,269.6400	5.2696	3.055	0	0	476
2022/10/19	R213	02/02/2023	10.01	Call	Bond Future	270.0100	0.2700	254.5000	0.2545	(5.744)	0	0	0
2022/10/19	R213	02/02/2023			Bond Future	11.3645	80.4398	11.4062	80.2567	0.367	0.0000	0.0000	31,822
2022/10/19	R213	02/02/2023	10.43	Call	Bond Future	554.1400	0.5541	523.7200	0.5237	(5.490)	0	0	912
2022/10/19	R213	02/02/2023	10.22	Call	Bond Future	382.8200	0.3828	360.9700	0.3610	(5.708)	0	0	0
2022/10/19	R213	02/02/2023	10.23	Put	Bond Future	5,591.5700	5.5916	5,752.5300	5.7525	2.879	0	0	0
2022/10/19	R213	02/02/2023	9.16	Call	Bond Future	53.2500	0.0533	50.3100	0.0503	(5.521)	0	0	476

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2022/10/19	R213	02/02/2023	9.16	Put	Bond Future	10,576.8900	10.5769	10,757.0800	10.7571	1.704	0	0	0
2022/10/19	R213	02/02/2023	10.01	Put	Bond Future	6,532.4900	6.5325	6,700.1100	6.7001	2.566	0	0	476
2022/10/19	R213	02/02/2023	10.21	Call	Bond Future	376.6400	0.3766	355.2100	0.3552	(5.690)	0	0	0
2022/10/19	R213	02/02/2023	10.21	Put	Bond Future	5,674.7800	5.6748	5,836.4800	5.8365	2.849	0	0	0
2022/10/19	R213	04/05/2023	10.75	Call	Bond Future	1,329.8100	1.3298	1,300.2600	1.3003	(2.222)	0	0	0
2022/10/19	R213	04/05/2023	10.75	Put	Bond Future	4,624.2200	4.6242	4,783.7900	4.7838	3.451	0	0	0
2022/10/19	R213	04/05/2023			Bond Future	11.4973	78.5301	11.5414	78.3410	0.384	0.0000	0.0000	0
2022/10/19	R213	04/05/2023	10.74	Call	Bond Future	1,315.6200	1.3156	1,286.4400	1.2864	(2.218)	0	0	0
2022/10/19	R213	04/05/2023	10.74	Put	Bond Future	4,655.3200	4.6553	4,815.2600	4.8153	3.436	0	0	0
2022/10/19	R213	04/05/2023	10.73	Call	Bond Future	1,301.3300	1.3013	1,272.5100	1.2725	(2.215)	0	0	0
2022/10/19	R213	04/05/2023	10.73	Put	Bond Future	4,686.3400	4.6863	4,846.6400	4.8466	3.421	0	0	0
2022/10/19	R213	03/08/2023	11.62	Put	Bond Future	3,102.7500	3.1027	3,212.0300	3.2120	3.522	0	0	0
2022/10/19	R213	03/08/2023	11.63	Call	Bond Future	3,060.8000	3.0608	2,975.6800	2.9757	(2.781)	0	0	0
2022/10/19	R213	03/08/2023			Bond Future	11.6354	80.1507	11.6818	79.9570	0.399	0.0000	0.0000	0
2022/10/19	R213	03/08/2023	11.62	Call	Bond Future	3,038.2100	3.0382	2,953.8000	2.9538	(2.778)	0	0	0
2022/10/19	R213	03/08/2023	11.63	Put	Bond Future	3,083.4800	3.0835	3,192.0500	3.1920	3.521	0	0	0
2022/10/19	R213	03/08/2023	11.61	Call	Bond Future	3,015.4000	3.0154	2,931.9900	2.9320	(2.766)	0	0	0
2022/10/19	R213	03/08/2023	11.61	Put	Bond Future	3,121.8400	3.1218	3,232.1200	3.2321	3.533	0	0	0
2022/10/19	R213	02/11/2023	11.13	Call	Bond Future	1,664.1700	1.6642	1,627.9400	1.6279	(2.177)	0	0	0
2022/10/19	R213	02/11/2023	11.13	Put	Bond Future	4,403.4900	4.4035	4,565.0900	4.5651	3.670	0	0	0
2022/10/19	R213	02/11/2023			Bond Future	11.7878	78.2536	11.8364	78.0557	0.413	0.0000	0.0000	0
2022/10/19	R213	02/11/2023	11.12	Call	Bond Future	1,648.5200	1.6485	1,612.6800	1.6127	(2.174)	0	0	0
2022/10/19	R213	02/11/2023	11.12	Put	Bond Future	4,430.4300	4.4304	4,592.4200	4.5924	3.656	0	0	0
2022/10/19	R213	02/11/2023	11.11	Call	Bond Future	1,632.9700	1.6330	1,597.5000	1.5975	(2.172)	0	0	0
2022/10/19	R213	02/11/2023	11.11	Put	Bond Future	4,457.5000	4.4575	4,619.8600	4.6199	3.642	0	0	0
2022/10/19	R214	03/11/2022	11.34	Call	Bond Future	135.5700	0.1356	108.7600	0.1088	(19.776)	0	0	0
2022/10/19	R214	03/11/2022	11.36	Put	Bond Future	2,392.9900	2.3930	2,490.2400	2.4902	4.064	0	0	0
2022/10/19	R214	03/11/2022			Bond Future	11.7910	61.8521	11.8160	61.7258	0.212	0.0000	0.0000	16,475
2022/10/19	R214	03/11/2022	11.34	Put	Bond Future	2,484.9400	2.4849	2,584.3700	2.5844	4.001	0	0	0
2022/10/19	R214	03/11/2022	11.35	Call	Bond Future	143.0400	0.1430	115.1500	0.1152	(19.498)	0	0	0
2022/10/19	R214	03/11/2022	11.35	Put	Bond Future	2,438.7800	2.4388	2,537.1300	2.5371	4.033	0	0	0
2022/10/19	R214	03/11/2022	11.36	Call	Bond Future	150.8200	0.1508	121.8300	0.1218	(19.222)	0	0	0
2022/10/19	R214	02/02/2023	11.10	Call	Bond Future	744.6200	0.7446	706.8500	0.7069	(5.072)	0	0	1,600
2022/10/19	R214	02/02/2023	11.07	Call	Bond Future	705.9200	0.7059	669.5300	0.6695	(5.155)	0	0	0
2022/10/19	R214	02/02/2023	11.07	Put	Bond Future	5,188.4900	5.1885	5,284.5500	5.2846	1.851	0	0	0
2022/10/19	R214	02/02/2023	11.08	Call	Bond Future	718.6700	0.7187	681.8200	0.6818	(5.128)	0	0	0
2022/10/19	R214	02/02/2023	11.08	Put	Bond Future	5,145.7200	5.1457	5,241.3200	5.2413	1.858	0	0	0
2022/10/19	R214	02/02/2023			Bond Future	11.9231	62.9976	11.9498	62.8651	0.224	0.0000	0.0000	70,946
2022/10/19	R214	02/02/2023	11.10	Put	Bond Future	5,060.8300	5.0608	5,155.5100	5.1555	1.871	0	0	0
2022/10/19	R214	02/02/2023	11.80	Call	Bond Future	2,061.1400	2.0611	1,991.6600	1.9917	(3.371)	0	0	1,600
2022/10/19	R214	02/02/2023	11.80	Put	Bond Future	2,677.2700	2.6773	2,740.2400	2.7402	2.352	0	0	0
2022/10/19	R214	02/02/2023	11.09	Call	Bond Future	731.5700	0.7316	694.2600	0.6943	(5.100)	0	0	0
2022/10/19	R214	02/02/2023	11.09	Put	Bond Future	5,103.1600	5.1032	5,198.3000	5.1983	1.864	0	0	0
2022/10/19	R214	04/05/2023	11.37	Call	Bond Future	1,783.0600	1.7831	1,741.3400	1.7413	(2.340)	0	0	0
2022/10/19	R214	04/05/2023	11.37	Put	Bond Future	5,157.0600	5.1571	5,252.2500	5.2523	1.846	0	0	0
2022/10/19	R214	04/05/2023	11.36	Call	Bond Future	1,764.5300	1.7645	1,723.1400	1.7231	(2.346)	0	0	0
2022/10/19	R214	04/05/2023	11.36	Put	Bond Future	5,191.9200	5.1919	5,287.4400	5.2874	1.840	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	
2022/10/19	R214	04/05/2023			Bond Future		12.0300	60.9855	12.0580	60.8485	0.233	0.0000	0.0000	0
2022/10/19	R214	04/05/2023	11.38	Call	Bond Future	1,801.6900		1.8017	1,759.6400	1.7596	(2.334)	0	0	0
2022/10/19	R214	04/05/2023	11.38	Put	Bond Future	5,122.3700		5.1224	5,217.2300	5.2172	1.852	0	0	0
2022/10/19	R214	03/08/2023	12.15	Call	Bond Future	3,783.5500		3.7836	3,678.1900	3.6782	(2.785)	0	0	0
2022/10/19	R214	03/08/2023	12.15	Put	Bond Future	3,729.3400		3.7293	3,764.2600	3.7643	0.936	0	0	0
2022/10/19	R214	03/08/2023	12.14	Call	Bond Future	3,757.9700		3.7580	3,652.8900	3.6529	(2.796)	0	0	0
2022/10/19	R214	03/08/2023	12.14	Put	Bond Future	3,751.9900		3.7520	3,787.1900	3.7872	0.938	0	0	0
2022/10/19	R214	03/08/2023			Bond Future	12.1388		62.2442	12.1679	62.1039	0.240	0.0000	0.0000	0
2022/10/19	R214	03/08/2023	12.16	Call	Bond Future	3,809.4200		3.8094	3,703.5600	3.7036	(2.779)	0	0	0
2022/10/19	R214	03/08/2023	12.16	Put	Bond Future	3,707.0500		3.7070	3,741.4700	3.7415	0.929	0	0	0
2022/10/19	R214	02/11/2023	11.46	Call	Bond Future	2,132.4300		2.1324	2,094.1400	2.0941	(1.796)	0	0	0
2022/10/19	R214	02/11/2023	11.46	Put	Bond Future	6,107.5000		6.1075	6,212.5000	6.2125	1.719	0	0	0
2022/10/19	R214	02/11/2023	11.45	Put	Bond Future	6,142.2300		6.1422	6,247.5100	6.2475	1.714	0	0	0
2022/10/19	R214	02/11/2023			Bond Future	12.2545		60.2309	12.2847	60.0876	0.246	0.0000	0.0000	0
2022/10/19	R214	02/11/2023	11.47	Call	Bond Future	2,150.4300		2.1504	2,111.8700	2.1119	(1.793)	0	0	0
2022/10/19	R214	02/11/2023	11.47	Put	Bond Future	6,072.9100		6.0729	6,177.6400	6.1776	1.725	0	0	0
2022/10/19	R214	02/11/2023	11.45	Call	Bond Future	2,114.5100		2.1145	2,076.5000	2.0765	(1.798)	0	0	0
2022/10/19	R248	03/11/2022	10.60	Call	Bond Future	0.3900		0.0004	0.2200	0.0002	(43.590)	0	0	874
2022/10/19	R248	03/11/2022	10.60	Put	Bond Future	8,319.8700		8.3199	8,477.1900	8.4772	1.891	0	0	0
2022/10/19	R248	03/11/2022	10.70	Call	Bond Future	1.0000		0.0010	0.5800	0.0006	(42.000)	0	0	0
2022/10/19	R248	03/11/2022	10.70	Put	Bond Future	7,573.5700		7.5736	7,730.6400	7.7306	2.074	0	0	0
2022/10/19	R248	03/11/2022	11.32	Call	Bond Future	137.1600		0.1372	108.2700	0.1083	(21.063)	0	0	0
2022/10/19	R248	03/11/2022	11.20	Call	Bond Future	66.4200		0.0664	49.9400	0.0499	(24.812)	0	0	0
2022/10/19	R248	03/11/2022	11.20	Put	Bond Future	4,071.2600		4.0713	4,212.2700	4.2123	3.464	0	0	0
2022/10/19	R248	03/11/2022	11.30	Put	Bond Future	3,445.4900		3.4455	3,576.4900	3.5765	3.802	0	0	0
2022/10/19	R248	03/11/2022	11.31	Put	Bond Future	3,385.1300		3.3851	3,514.9500	3.5150	3.835	0	0	0
2022/10/19	R248	03/11/2022			Bond Future	11.8101		77.1470	11.8353	76.9895	0.213	0.0000	0.0000	85,916
2022/10/19	R248	03/11/2022	10.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/19	R248	03/11/2022	10.00	Put	Bond Future	13,053.2900		13.0533	13,210.7800	13.2108	1.207	0	0	0
2022/10/19	R248	03/11/2022	11.32	Put	Bond Future	3,325.2400		3.3252	3,453.8400	3.4538	3.867	0	0	0
2022/10/19	R248	03/11/2022	11.90	Call	Bond Future	1,387.3500		1.3874	1,266.4800	1.2665	(8.712)	0	0	0
2022/10/19	R248	03/11/2022	11.90	Put	Bond Future	827.4500		0.8275	864.0700	0.8641	4.426	0	0	0
2022/10/19	R248	03/11/2022	11.30	Call	Bond Future	122.3100		0.1223	95.8200	0.0958	(21.658)	0	0	874
2022/10/19	R248	03/11/2022	11.31	Call	Bond Future	129.5500		0.1296	101.8800	0.1019	(21.359)	0	0	0
2022/10/19	R248	02/02/2023	11.08	Call	Bond Future	871.3000		0.8713	824.9800	0.8250	(5.316)	0	0	0
2022/10/19	R248	02/02/2023	11.08	Put	Bond Future	6,495.1000		6.4951	6,613.9700	6.6140	1.830	0	0	0
2022/10/19	R248	02/02/2023	11.10	Put	Bond Future	6,387.5900		6.3876	6,505.2900	6.5053	1.843	0	0	0
2022/10/19	R248	02/02/2023	11.70	Call	Bond Future	2,233.9100		2.2339	2,150.7400	2.1507	(3.723)	0	0	2,542
2022/10/19	R248	02/02/2023	11.70	Put	Bond Future	3,721.7500		3.7218	3,803.7700	3.8038	2.204	0	0	0
2022/10/19	R248	02/02/2023	11.00	Call	Bond Future	751.1300		0.7511	709.1500	0.7092	(5.589)	0	0	2,542
2022/10/19	R248	02/02/2023	11.00	Put	Bond Future	6,937.1400		6.9371	7,060.3500	7.0603	1.776	0	0	0
2022/10/19	R248	02/02/2023			Bond Future	11.9377		78.6126	11.9646	78.4474	0.225	0.0000	0.0000	239,601
2022/10/19	R248	02/02/2023	11.10	Call	Bond Future	903.2900		0.9033	855.8000	0.8558	(5.257)	0	0	0
2022/10/19	R248	02/02/2023	11.06	Call	Bond Future	840.0700		0.8401	794.9100	0.7949	(5.376)	0	0	0
2022/10/19	R248	02/02/2023	11.06	Put	Bond Future	6,603.7900		6.6038	6,723.8200	6.7238	1.818	0	0	0
2022/10/19	R248	02/02/2023	11.07	Call	Bond Future	855.5900		0.8556	809.8500	0.8098	(5.346)	0	0	0
2022/10/19	R248	02/02/2023	11.07	Put	Bond Future	6,549.2900		6.5493	6,668.7400	6.6687	1.824	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
2022/10/19	R248	02/02/2023	10.40	Call	Bond Future	232.5200	0.2325	215.4300	0.2154	(7.350)	0	0	0
2022/10/19	R248	02/02/2023	10.40	Put	Bond Future	10,861.0400	10.8610	11,009.1400	11.0091	1.364	0	0	0
2022/10/19	R248	04/05/2023	11.35	Call	Bond Future	2,132.8700	2.1329	2,079.6900	2.0797	(2.493)	0	0	0
2022/10/19	R248	04/05/2023	11.35	Put	Bond Future	6,583.7200	6.5837	6,701.3100	6.7013	1.786	0	0	0
2022/10/19	R248	04/05/2023			Bond Future	12.0487	75.7584	12.0770	75.5877	0.235	0.0000	0.0000	10,943
2022/10/19	R248	04/05/2023	11.33	Call	Bond Future	2,087.9500	2.0879	2,035.4100	2.0354	(2.516)	0	0	0
2022/10/19	R248	04/05/2023	11.33	Put	Bond Future	6,673.0700	6.6731	6,791.3000	6.7913	1.772	0	0	0
2022/10/19	R248	04/05/2023	11.34	Call	Bond Future	2,110.4500	2.1104	2,057.4800	2.0575	(2.510)	0	0	0
2022/10/19	R248	04/05/2023	11.34	Put	Bond Future	6,628.3900	6.6284	6,746.1900	6.7462	1.777	0	0	0
2022/10/19	R248	03/08/2023	12.11	Call	Bond Future	4,323.4600	4.3235	4,310.4100	4.3104	(0.302)	0	0	0
2022/10/19	R248	03/08/2023	12.11	Put	Bond Future	4,652.3900	4.6524	4,814.3200	4.8143	3.481	0	0	0
2022/10/19	R248	03/08/2023			Bond Future	12.1651	77.2845	12.1946	77.1096	0.242	0.0000	0.0000	0
2022/10/19	R248	03/08/2023	12.09	Call	Bond Future	4,261.4300	4.2614	4,249.1800	4.2492	(0.287)	0	0	0
2022/10/19	R248	03/08/2023	12.09	Put	Bond Future	4,710.3900	4.7104	4,873.1200	4.8731	3.455	0	0	0
2022/10/19	R248	03/08/2023	12.10	Call	Bond Future	4,292.4000	4.2924	4,279.7500	4.2798	(0.295)	0	0	0
2022/10/19	R248	03/08/2023	12.10	Put	Bond Future	4,681.3000	4.6813	4,843.6300	4.8436	3.468	0	0	0
2022/10/19	R248	02/11/2023	11.47	Call	Bond Future	2,334.2100	2.3342	2,275.2900	2.2753	(2.524)	0	0	0
2022/10/19	R248	02/11/2023	11.48	Call	Bond Future	2,355.9000	2.3559	2,296.5900	2.2966	(2.518)	0	0	0
2022/10/19	R248	02/11/2023	11.49	Put	Bond Future	7,263.6200	7.2636	7,382.6200	7.3826	1.638	0	0	0
2022/10/19	R248	02/11/2023			Bond Future	12.2789	74.4593	12.3095	74.2806	0.249	0.0000	0.0000	0
2022/10/19	R248	02/11/2023	11.47	Put	Bond Future	7,351.4100	7.3514	7,471.1900	7.4712	1.629	0	0	0
2022/10/19	R248	02/11/2023	11.48	Put	Bond Future	7,307.4100	7.3074	7,426.8000	7.4268	1.634	0	0	0
2022/10/19	R248	02/11/2023	11.49	Call	Bond Future	2,377.7100	2.3777	2,318.0100	2.3180	(2.511)	0	0	0

Total

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