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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/09/2022 TO 27/09/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/27	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/27	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/27	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/27	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/27	2025	03/11/2022		Bond Future	165.8216	165.8216	166.1358	166.1358	0.190	0.0000	0.0000	7,182
2022/09/27	2025	02/02/2023		Bond Future	167.2074	167.2074	167.5763	167.5763	0.221	0.0000	0.0000	232
2022/09/27	2025	04/05/2023		Bond Future	170.6803	170.6803	171.0690	171.0690	0.228	0.0000	0.0000	0
2022/09/27	2025	03/08/2023		Bond Future	172.5086	172.5086	172.9000	172.9000	0.227	0.0000	0.0000	0
2022/09/27	2025	02/11/2023		Bond Future	176.0335	176.0335	176.4924	176.4924	0.261	0.0000	0.0000	0
2022/09/27	2029	03/11/2022		Bond Future	120.1582	120.1582	120.0550	120.0550	(0.086)	0.0000	0.0000	1,099
2022/09/27	2029	02/02/2023		Bond Future	122.4021	122.4021	122.3321	122.3321	(0.057)	0.0000	0.0000	728

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/27	2029	04/05/2023			Bond Future	123.6385	123.6385	123.5762	123.5762	(0.050)	0.0000	0.0000	0
2022/09/27	2029	03/08/2023			Bond Future	126.2459	126.2459	126.1777	126.1777	(0.054)	0.0000	0.0000	0
2022/09/27	2029	02/11/2023			Bond Future	127.4729	127.4729	127.4470	127.4470	(0.020)	0.0000	0.0000	0
2022/09/27	2030	03/11/2022	9.70	Call	Bond Future	1.0100	0.0010	2.1100	0.0021	108.911	0	0	500
2022/09/27	2030	03/11/2022	9.70	Put	Bond Future	5,794.5300	5.7945	5,301.8000	5.3018	(8.503)	0	0	0
2022/09/27	2030	03/11/2022	10.10	Call	Bond Future	46.5900	0.0466	72.8100	0.0728	56.278	0	0	0
2022/09/27	2030	03/11/2022	10.10	Put	Bond Future	3,935.0100	3.9350	3,467.4000	3.4674	(11.883)	0	0	0
2022/09/27	2030	03/11/2022	10.20	Put	Bond Future	3,505.4300	3.5054	3,053.6000	3.0536	(12.889)	0	0	0
2022/09/27	2030	03/11/2022			Bond Future	10.9511	87.6686	10.8403	88.1624	(1.012)	0.0000	0.0000	62,509
2022/09/27	2030	03/11/2022	10.08	Call	Bond Future	40.8000	0.0408	64.3900	0.0644	57.819	0	0	0
2022/09/27	2030	03/11/2022	10.08	Put	Bond Future	4,023.2700	4.0233	3,553.0300	3.5530	(11.688)	0	0	0
2022/09/27	2030	03/11/2022	10.09	Call	Bond Future	43.6100	0.0436	68.4800	0.0685	57.028	0	0	0
2022/09/27	2030	03/11/2022	10.09	Put	Bond Future	3,979.0400	3.9790	3,510.0800	3.5101	(11.786)	0	0	0
2022/09/27	2030	03/11/2022	10.20	Call	Bond Future	85.3900	0.0854	127.3900	0.1274	49.186	0	0	500
2022/09/27	2030	03/11/2022	11.57	Call	Bond Future	3,065.5900	3.0656	3,460.5300	3.4605	12.883	0	0	0
2022/09/27	2030	03/11/2022	11.57	Put	Bond Future	372.4000	0.3724	273.5100	0.2735	(26.555)	0	0	500
2022/09/27	2030	02/02/2023	11.16	Put	Bond Future	1,971.8000	1.9718	1,723.7800	1.7238	(12.578)	0	0	388
2022/09/27	2030	02/02/2023	11.35	Call	Bond Future	2,618.5800	2.6186	2,931.2400	2.9312	11.940	0	0	5,000
2022/09/27	2030	02/02/2023	11.35	Put	Bond Future	1,632.3500	1.6324	1,416.3100	1.4163	(13.235)	0	0	0
2022/09/27	2030	02/02/2023	9.99	Call	Bond Future	389.9000	0.3899	476.4500	0.4765	22.198	0	0	0
2022/09/27	2030	02/02/2023	10.00	Call	Bond Future	396.9600	0.3970	484.7400	0.4847	22.113	0	0	0
2022/09/27	2030	02/02/2023	10.01	Put	Bond Future	5,350.6800	5.3507	4,911.0000	4.9110	(8.217)	0	0	0
2022/09/27	2030	02/02/2023	9.80	Call	Bond Future	273.3900	0.2734	338.6000	0.3386	23.852	0	0	0
2022/09/27	2030	02/02/2023	9.94	Put	Bond Future	5,626.9100	5.6269	5,178.7800	5.1788	(7.964)	0	0	102
2022/09/27	2030	02/02/2023	9.20	Call	Bond Future	96.0800	0.0961	122.1200	0.1221	27.102	0	0	0
2022/09/27	2030	02/02/2023	9.20	Put	Bond Future	8,886.7900	8.8868	8,384.1300	8.3841	(5.656)	0	0	0
2022/09/27	2030	02/02/2023	9.66	Call	Bond Future	213.4700	0.2135	266.3900	0.2664	24.790	0	0	0
2022/09/27	2030	02/02/2023	9.66	Put	Bond Future	6,796.2700	6.7963	6,320.4900	6.3205	(7.001)	0	0	102
2022/09/27	2030	02/02/2023	8.81	Put	Bond Future	10,762.0400	10.7620	10,246.8300	10.2468	(4.787)	0	0	0
2022/09/27	2030	02/02/2023	9.04	Call	Bond Future	71.8300	0.0718	91.8300	0.0918	27.844	0	0	0
2022/09/27	2030	02/02/2023	9.04	Put	Bond Future	9,646.1700	9.6462	9,137.4700	9.1375	(5.274)	0	0	0
2022/09/27	2030	02/02/2023	9.08	Put	Bond Future	9,454.9400	9.4549	8,947.6200	8.9476	(5.366)	0	0	0
2022/09/27	2030	02/02/2023			Bond Future	11.1191	85.2787	10.9967	85.8074	(1.101)	0.0000	0.0000	5,200
2022/09/27	2030	02/02/2023	11.55	Call	Bond Future	3,159.8200	3.1598	3,503.5500	3.5036	10.878	0	0	5,000
2022/09/27	2030	02/02/2023	11.55	Put	Bond Future	1,331.1900	1.3312	1,146.2200	1.1462	(13.895)	0	0	0
2022/09/27	2030	02/02/2023	11.12	Call	Bond Future	2,054.5400	2.0545	2,328.2400	2.3282	13.322	0	0	0
2022/09/27	2030	02/02/2023	11.12	Put	Bond Future	2,050.5400	2.0505	1,795.5400	1.7955	(12.436)	0	0	0
2022/09/27	2030	02/02/2023	11.16	Call	Bond Future	2,147.6700	2.1477	2,428.3500	2.4284	13.069	0	0	0
2022/09/27	2030	02/02/2023	9.99	Put	Bond Future	5,428.9700	5.4290	4,986.8200	4.9868	(8.144)	0	0	0
2022/09/27	2030	02/02/2023	10.00	Put	Bond Future	5,389.7700	5.3898	4,948.8500	4.9488	(8.181)	0	0	0
2022/09/27	2030	02/02/2023	10.01	Call	Bond Future	404.1100	0.4041	493.1300	0.4931	22.029	0	0	0
2022/09/27	2030	02/02/2023	9.80	Put	Bond Future	6,197.2300	6.1972	5,733.7400	5.7337	(7.479)	0	0	0
2022/09/27	2030	02/02/2023	9.83	Call	Bond Future	289.6800	0.2897	358.0000	0.3580	23.585	0	0	388
2022/09/27	2030	02/02/2023	9.83	Put	Bond Future	6,073.0900	6.0731	5,612.7100	5.6127	(7.581)	0	0	0
2022/09/27	2030	02/02/2023	9.94	Call	Bond Future	356.0600	0.3561	436.6300	0.4366	22.628	0	0	0
2022/09/27	2030	02/02/2023	9.79	Call	Bond Future	268.1200	0.2681	332.3200	0.3323	23.945	0	0	0
2022/09/27	2030	02/02/2023	9.79	Put	Bond Future	6,238.8300	6.2388	5,774.3300	5.7743	(7.445)	0	0	0

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2022/09/27	2030	02/02/2023	8.81	Call	Bond Future	46.7800	0.0468	60.2700	0.0603	28.837	0	0	102
2022/09/27	2030	02/02/2023	9.08	Call	Bond Future	77.2800	0.0773	98.6600	0.0987	27.666	0	0	388
2022/09/27	2030	04/05/2023	11.34	Call	Bond Future	2,802.7400	2.8027	3,097.3800	3.0974	10.513	0	0	0
2022/09/27	2030	04/05/2023	11.34	Put	Bond Future	2,474.9200	2.4749	2,224.1900	2.2242	(10.131)	0	0	150
2022/09/27	2030	04/05/2023	10.42	Call	Bond Future	1,089.4500	1.0894	1,252.9900	1.2530	15.011	0	0	479
2022/09/27	2030	04/05/2023	10.42	Put	Bond Future	4,695.9600	4.6960	4,314.1300	4.3141	(8.131)	0	0	0
2022/09/27	2030	04/05/2023	10.52	Call	Bond Future	1,227.6100	1.2276	1,405.1200	1.4051	14.460	0	0	0
2022/09/27	2030	04/05/2023	10.52	Put	Bond Future	4,395.4200	4.3954	4,027.5600	4.0276	(8.369)	0	0	0
2022/09/27	2030	04/05/2023	10.53	Call	Bond Future	1,242.2200	1.2422	1,421.1500	1.4212	14.404	0	0	0
2022/09/27	2030	04/05/2023	10.53	Put	Bond Future	4,366.3100	4.3663	3,999.8700	3.9999	(8.392)	0	0	0
2022/09/27	2030	04/05/2023	9.67	Call	Bond Future	405.9500	0.4059	483.4700	0.4835	19.096	0	0	479
2022/09/27	2030	04/05/2023	9.67	Put	Bond Future	7,392.0100	7.3920	6,924.1600	6.9242	(6.329)	0	0	0
2022/09/27	2030	04/05/2023	9.78	Call	Bond Future	468.1100	0.4681	555.2700	0.5553	18.620	0	0	388
2022/09/27	2030	04/05/2023	9.78	Put	Bond Future	6,948.4700	6.9485	6,490.2600	6.4903	(6.594)	0	0	0
2022/09/27	2030	04/05/2023	10.00	Call	Bond Future	637.6100	0.6376	748.1800	0.7482	17.341	0	0	1,080
2022/09/27	2030	04/05/2023	10.00	Put	Bond Future	6,117.0100	6.1170	5,682.2100	5.6822	(7.108)	0	0	0
2022/09/27	2030	04/05/2023	9.03	Call	Bond Future	176.1300	0.1761	213.7900	0.2138	21.382	0	0	388
2022/09/27	2030	04/05/2023	9.03	Put	Bond Future	10,175.1800	10.1752	9,667.4700	9.6675	(4.990)	0	0	0
2022/09/27	2030	04/05/2023	9.58	Put	Bond Future	7,765.2800	7.7653	7,290.3900	7.2904	(6.116)	0	0	0
2022/09/27	2030	04/05/2023			Bond Future	11.2613	87.0339	11.1312	87.5792	(1.155)	0.0000	0.0000	0
2022/09/27	2030	04/05/2023	12.57	Call	Bond Future	6,230.9500	6.2310	6,657.0600	6.6571	6.839	0	0	0
2022/09/27	2030	04/05/2023	12.57	Put	Bond Future	983.0000	0.9830	863.7400	0.8637	(12.132)	0	0	350
2022/09/27	2030	04/05/2023	11.62	Call	Bond Future	3,496.6100	3.4966	3,827.4200	3.8274	9.461	0	0	0
2022/09/27	2030	04/05/2023	11.62	Put	Bond Future	2,015.5200	2.0155	1,800.9600	1.8010	(10.645)	0	0	388
2022/09/27	2030	04/05/2023	12.04	Call	Bond Future	4,645.2300	4.6452	5,023.5500	5.0236	8.144	0	0	0
2022/09/27	2030	04/05/2023	12.04	Put	Bond Future	1,471.4200	1.4714	1,304.3700	1.3044	(11.353)	0	0	1,080
2022/09/27	2030	04/05/2023	12.50	Call	Bond Future	6,014.9800	6.0150	6,435.5300	6.4355	6.992	0	0	0
2022/09/27	2030	04/05/2023	12.50	Put	Bond Future	1,037.0900	1.0371	912.2700	0.9123	(12.036)	0	0	479
2022/09/27	2030	04/05/2023	10.54	Call	Bond Future	1,257.1800	1.2572	1,437.5400	1.4375	14.346	0	0	0
2022/09/27	2030	04/05/2023	10.54	Put	Bond Future	4,337.5800	4.3376	3,972.5700	3.9726	(8.415)	0	0	0
2022/09/27	2030	04/05/2023	10.65	Call	Bond Future	1,427.6100	1.4276	1,623.7900	1.6238	13.742	0	0	350
2022/09/27	2030	04/05/2023	10.65	Put	Bond Future	4,029.2100	4.0292	3,680.0200	3.6800	(8.666)	0	0	0
2022/09/27	2030	04/05/2023	9.58	Call	Bond Future	362.8400	0.3628	433.3200	0.4333	19.425	0	0	150
2022/09/27	2030	03/08/2023	12.89	Call	Bond Future	6,833.3700	6.8334	7,265.3000	7.2653	6.321	0	0	0
2022/09/27	2030	03/08/2023	12.89	Put	Bond Future	1,110.9100	1.1109	989.5600	0.9896	(10.923)	0	0	350
2022/09/27	2030	03/08/2023	11.34	Call	Bond Future	2,715.1500	2.7151	2,996.1600	2.9962	10.350	0	0	0
2022/09/27	2030	03/08/2023	11.34	Put	Bond Future	3,001.9000	3.0019	2,729.6300	2.7296	(9.070)	0	0	0
2022/09/27	2030	03/08/2023	11.35	Call	Bond Future	2,736.9700	2.7370	3,019.2400	3.0192	10.313	0	0	0
2022/09/27	2030	03/08/2023	11.36	Put	Bond Future	2,964.4700	2.9645	2,694.7000	2.6947	(9.100)	0	0	0
2022/09/27	2030	03/08/2023	10.40	Call	Bond Future	1,109.4900	1.1095	1,268.8900	1.2689	14.367	0	0	1,012
2022/09/27	2030	03/08/2023	10.65	Call	Bond Future	1,445.1500	1.4451	1,636.1700	1.6362	13.218	0	0	350
2022/09/27	2030	03/08/2023	10.65	Put	Bond Future	4,592.9700	4.5930	4,230.7100	4.2307	(7.887)	0	0	0
2022/09/27	2030	03/08/2023			Bond Future	11.4108	84.8440	11.2745	85.3972	(1.194)	0.0000	0.0000	0
2022/09/27	2030	03/08/2023	12.59	Call	Bond Future	5,951.1500	5.9512	6,361.0600	6.3611	6.888	0	0	0
2022/09/27	2030	03/08/2023	12.59	Put	Bond Future	1,348.5700	1.3486	1,205.2000	1.2052	(10.631)	0	0	1,012
2022/09/27	2030	03/08/2023	11.35	Put	Bond Future	2,983.1300	2.9831	2,712.1200	2.7121	(9.085)	0	0	0
2022/09/27	2030	03/08/2023	11.36	Call	Bond Future	2,758.8800	2.7589	3,042.3900	3.0424	10.276	0	0	0
2022/09/27	2030	03/08/2023	10.40	Put	Bond Future	5,323.8300	5.3238	4,929.9500	4.9300	(7.398)	0	0	0

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2022/09/27	2030	02/11/2023	10.81	Call	Bond Future	1,629.9400	1.6299	1,845.3200	1.8453	13.214	0	0	0
2022/09/27	2030	02/11/2023	10.81	Put	Bond Future	4,691.8500	4.6919	4,312.6900	4.3127	(8.081)	0	0	0
2022/09/27	2030	02/11/2023	10.80	Call	Bond Future	1,614.7700	1.6148	1,828.8500	1.8288	13.258	0	0	0
2022/09/27	2030	02/11/2023	10.80	Put	Bond Future	4,717.6200	4.7176	4,337.1600	4.3372	(8.065)	0	0	0
2022/09/27	2030	02/11/2023			Bond Future	11.5749	86.5588	11.4237	87.1533	(1.307)	0.0000	0.0000	0
2022/09/27	2030	02/11/2023	10.82	Call	Bond Future	1,645.5300	1.6455	1,862.2300	1.8622	13.169	0	0	0
2022/09/27	2030	02/11/2023	10.82	Put	Bond Future	4,666.5200	4.6665	4,288.6800	4.2887	(8.097)	0	0	0
2022/09/27	2032	03/11/2022	9.31	Put	Bond Future	11,378.4100	11.3784	10,879.1200	10.8791	(4.388)	0	0	0
2022/09/27	2032	03/11/2022	9.36	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	454
2022/09/27	2032	03/11/2022	9.36	Put	Bond Future	11,083.7400	11.0837	10,584.4600	10.5845	(4.505)	0	0	0
2022/09/27	2032	03/11/2022	9.46	Put	Bond Future	10,498.0700	10.4981	9,998.7800	9.9988	(4.756)	0	0	0
2022/09/27	2032	03/11/2022	10.56	Put	Bond Future	4,431.3400	4.4313	3,961.9100	3.9619	(10.593)	0	0	180
2022/09/27	2032	03/11/2022	9.92	Call	Bond Future	0.3100	0.0003	0.5900	0.0006	90.323	0	0	750
2022/09/27	2032	03/11/2022	9.92	Put	Bond Future	7,865.6700	7.8657	7,366.6600	7.3667	(6.344)	0	0	0
2022/09/27	2032	03/11/2022	10.11	Put	Bond Future	6,808.7200	6.8087	6,310.9400	6.3109	(7.311)	0	0	454
2022/09/27	2032	03/11/2022	10.16	Call	Bond Future	3.3000	0.0033	5.6700	0.0057	71.818	0	0	0
2022/09/27	2032	03/11/2022	10.16	Put	Bond Future	6,534.1900	6.5342	6,037.2700	6.0373	(7.605)	0	0	180
2022/09/27	2032	03/11/2022			Bond Future	11.4078	82.9476	11.3078	83.4469	(0.877)	0.0000	0.0000	172,756
2022/09/27	2032	03/11/2022	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	180
2022/09/27	2032	03/11/2022	9.46	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	500
2022/09/27	2032	03/11/2022	11.55	Call	Bond Future	1,708.7500	1.7088	2,001.8400	2.0018	17.152	0	0	0
2022/09/27	2032	03/11/2022	11.55	Put	Bond Future	1,005.5600	1.0056	799.3600	0.7994	(20.506)	0	0	500
2022/09/27	2032	03/11/2022	12.30	Call	Bond Future	4,499.0500	4.4990	4,938.0400	4.9380	9.757	0	0	0
2022/09/27	2032	03/11/2022	12.30	Put	Bond Future	218.5600	0.2186	158.2600	0.1583	(27.590)	0	0	750
2022/09/27	2032	03/11/2022	10.66	Call	Bond Future	113.4700	0.1135	158.8700	0.1589	40.011	0	0	0
2022/09/27	2032	03/11/2022	10.66	Put	Bond Future	3,947.1900	3.9472	3,493.3000	3.4933	(11.499)	0	0	0
2022/09/27	2032	03/11/2022	10.67	Call	Bond Future	119.2200	0.1192	166.4100	0.1664	39.582	0	0	750
2022/09/27	2032	03/11/2022	10.67	Put	Bond Future	3,900.1200	3.9001	3,448.0200	3.4480	(11.592)	0	0	0
2022/09/27	2032	03/11/2022	11.45	Call	Bond Future	1,415.1000	1.4151	1,679.4100	1.6794	18.678	0	0	0
2022/09/27	2032	03/11/2022	11.45	Put	Bond Future	1,205.4700	1.2055	970.4900	0.9705	(19.493)	0	0	7,500
2022/09/27	2032	03/11/2022	10.21	Call	Bond Future	5.3000	0.0053	8.8800	0.0089	67.547	0	0	500
2022/09/27	2032	03/11/2022	10.21	Put	Bond Future	6,261.4700	6.2615	5,765.7600	5.7658	(7.917)	0	0	0
2022/09/27	2032	03/11/2022	10.49	Call	Bond Future	44.3700	0.0444	65.7400	0.0657	48.163	0	0	0
2022/09/27	2032	03/11/2022	10.49	Put	Bond Future	4,782.7600	4.7828	4,304.8400	4.3048	(9.993)	0	0	454
2022/09/27	2032	03/11/2022	10.56	Call	Bond Future	66.9800	0.0670	96.8400	0.0968	44.580	0	0	0
2022/09/27	2032	03/11/2022	10.11	Call	Bond Future	1.9900	0.0020	3.5000	0.0035	75.879	0	0	0
2022/09/27	2032	02/02/2023	11.69	Call	Bond Future	2,731.9800	2.7320	3,025.5800	3.0256	10.747	0	0	0
2022/09/27	2032	02/02/2023	11.69	Put	Bond Future	2,165.6300	2.1656	1,926.2300	1.9262	(11.055)	0	0	0
2022/09/27	2032	02/02/2023	10.40	Call	Bond Future	426.5600	0.4266	509.3900	0.5094	19.418	0	0	0
2022/09/27	2032	02/02/2023	10.40	Put	Bond Future	6,383.7900	6.3838	5,933.6200	5.9336	(7.052)	0	0	0
2022/09/27	2032	02/02/2023	10.50	Call	Bond Future	514.9200	0.5149	610.6600	0.6107	18.593	0	0	0
2022/09/27	2032	02/02/2023	10.50	Put	Bond Future	5,942.0700	5.9421	5,504.8100	5.5048	(7.359)	0	0	454
2022/09/27	2032	02/02/2023	10.67	Call	Bond Future	694.2800	0.6943	814.2000	0.8142	17.273	0	0	750
2022/09/27	2032	02/02/2023	10.67	Put	Bond Future	5,230.0000	5.2300	4,816.9200	4.8169	(7.898)	0	0	0
2022/09/27	2032	02/02/2023	10.22	Call	Bond Future	299.2000	0.2992	361.7500	0.3617	20.906	0	0	500
2022/09/27	2032	02/02/2023	10.22	Put	Bond Future	7,221.3400	7.2213	6,750.8900	6.7509	(6.515)	0	0	0
2022/09/27	2032	02/02/2023	9.47	Call	Bond Future	66.0000	0.0660	82.8900	0.0829	25.591	0	0	500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/27	2032	02/02/2023	9.47	Put	Bond Future	11,162.5300	11.1625	10,646.4200	10.6464	(4.624)	0	0	0
2022/09/27	2032	02/02/2023	9.92	Call	Bond Future	169.9200	0.1699	208.6000	0.2086	22.764	0	0	750
2022/09/27	2032	02/02/2023	9.92	Put	Bond Future	8,731.5900	8.7316	8,237.2700	8.2373	(5.661)	0	0	0
2022/09/27	2032	02/02/2023			Bond Future	11.5726	84.4762	11.4631	85.0092	(0.946)	0.0000	0.0000	18
2022/09/27	2032	02/02/2023	11.84	Call	Bond Future	3,160.1700	3.1602	3,477.6500	3.4776	10.046	0	0	0
2022/09/27	2032	02/02/2023	11.84	Put	Bond Future	1,877.7600	1.8778	1,662.2400	1.6622	(11.478)	0	0	500
2022/09/27	2032	02/02/2023	12.75	Call	Bond Future	6,202.9900	6.2030	6,632.0500	6.6321	6.917	0	0	0
2022/09/27	2032	02/02/2023	12.75	Put	Bond Future	753.4300	0.7534	649.4900	0.6495	(13.796)	0	0	750
2022/09/27	2032	02/02/2023	10.38	Call	Bond Future	410.3200	0.4103	490.6900	0.4907	19.587	0	0	0
2022/09/27	2032	02/02/2023	10.38	Put	Bond Future	6,474.0700	6.4741	6,021.4400	6.0214	(6.991)	0	0	0
2022/09/27	2032	02/02/2023	10.39	Call	Bond Future	418.3800	0.4184	499.9800	0.5000	19.504	0	0	0
2022/09/27	2032	02/02/2023	10.39	Put	Bond Future	6,428.8500	6.4288	5,977.4500	5.9775	(7.021)	0	0	0
2022/09/27	2032	02/02/2023	10.16	Call	Bond Future	268.2900	0.2683	325.3700	0.3254	21.275	0	0	0
2022/09/27	2032	02/02/2023	10.16	Put	Bond Future	7,515.1800	7.5152	7,039.2600	7.0393	(6.333)	0	0	454
2022/09/27	2032	02/02/2023	9.31	Call	Bond Future	45.8400	0.0458	58.0300	0.0580	26.592	0	0	454
2022/09/27	2032	02/02/2023	9.31	Put	Bond Future	12,066.1200	12.0661	11,545.3100	11.5453	(4.316)	0	0	0
2022/09/27	2032	04/05/2023	10.89	Call	Bond Future	1,374.4100	1.3744	1,546.0600	1.5461	12.489	0	0	0
2022/09/27	2032	04/05/2023	10.89	Put	Bond Future	5,383.8000	5.3838	5,005.6600	5.0057	(7.024)	0	0	0
2022/09/27	2032	04/05/2023	11.37	Call	Bond Future	2,290.9900	2.2910	2,530.1600	2.5302	10.440	0	0	400
2022/09/27	2032	04/05/2023	13.43	Call	Bond Future	8,482.0200	8.4820	8,937.2300	8.9372	5.367	0	0	0
2022/09/27	2032	04/05/2023	13.43	Put	Bond Future	858.2000	0.8582	763.6200	0.7636	(11.021)	0	0	400
2022/09/27	2032	04/05/2023			Bond Future	11.7103	82.0500	11.5947	82.5998	(0.987)	0.0000	0.0000	0
2022/09/27	2032	04/05/2023	11.37	Put	Bond Future	3,923.3800	3.9234	3,612.7600	3.6128	(7.917)	0	0	0
2022/09/27	2032	04/05/2023	10.62	Call	Bond Future	990.0600	0.9901	1,126.1700	1.1262	13.748	0	0	400
2022/09/27	2032	04/05/2023	10.62	Put	Bond Future	6,376.1600	6.3762	5,962.4800	5.9625	(6.488)	0	0	0
2022/09/27	2032	04/05/2023	10.87	Call	Bond Future	1,342.4100	1.3424	1,511.3200	1.5113	12.583	0	0	0
2022/09/27	2032	04/05/2023	10.87	Put	Bond Future	5,452.7800	5.4528	5,071.9000	5.0719	(6.985)	0	0	0
2022/09/27	2032	04/05/2023	10.88	Call	Bond Future	1,358.3500	1.3584	1,528.6300	1.5286	12.536	0	0	0
2022/09/27	2032	04/05/2023	10.88	Put	Bond Future	5,418.2100	5.4182	5,038.7000	5.0387	(7.004)	0	0	0
2022/09/27	2032	03/08/2023	11.90	Call	Bond Future	3,563.0000	3.5630	3,861.1700	3.8612	8.369	0	0	5,000
2022/09/27	2032	03/08/2023	11.90	Put	Bond Future	3,323.9700	3.3240	3,064.2500	3.0643	(7.814)	0	0	0
2022/09/27	2032	03/08/2023	11.77	Call	Bond Future	3,236.2100	3.2362	3,518.8300	3.5188	8.733	0	0	0
2022/09/27	2032	03/08/2023	11.77	Put	Bond Future	3,598.7200	3.5987	3,323.4500	3.3235	(7.649)	0	0	0
2022/09/27	2032	03/08/2023			Bond Future	11.8482	83.7642	11.7281	84.3221	(1.014)	0.0000	0.0000	2,600
2022/09/27	2032	03/08/2023	11.75	Call	Bond Future	3,187.1700	3.1872	3,467.3500	3.4674	8.791	0	0	0
2022/09/27	2032	03/08/2023	11.75	Put	Bond Future	3,642.7500	3.6427	3,365.0400	3.3650	(7.624)	0	0	0
2022/09/27	2032	03/08/2023	11.76	Call	Bond Future	3,211.6500	3.2117	3,493.0500	3.4931	8.762	0	0	0
2022/09/27	2032	03/08/2023	11.76	Put	Bond Future	3,620.6800	3.6207	3,344.1900	3.3442	(7.636)	0	0	0
2022/09/27	2032	02/11/2023	11.24	Call	Bond Future	2,066.2300	2.0662	2,288.2400	2.2882	10.745	0	0	0
2022/09/27	2032	02/11/2023	11.24	Put	Bond Future	5,626.0300	5.6260	5,250.0100	5.2500	(6.684)	0	0	0
2022/09/27	2032	02/11/2023			Bond Future	12.0079	81.2975	11.8758	81.8956	(1.100)	0.0000	0.0000	0
2022/09/27	2032	02/11/2023	11.22	Call	Bond Future	2,030.8400	2.0308	2,250.3800	2.2504	10.810	0	0	0
2022/09/27	2032	02/11/2023	11.22	Put	Bond Future	5,686.0900	5.6861	5,307.6000	5.3076	(6.656)	0	0	0
2022/09/27	2032	02/11/2023	11.23	Call	Bond Future	2,048.4900	2.0485	2,269.2700	2.2693	10.778	0	0	0
2022/09/27	2032	02/11/2023	11.23	Put	Bond Future	5,656.0000	5.6560	5,278.7500	5.2788	(6.670)	0	0	0
2022/09/27	2033	03/11/2022			Bond Future	112.8192	112.8192	113.1703	113.1703	0.311	0.0000	0.0000	1,415
2022/09/27	2033	02/02/2023			Bond Future	114.9260	114.9260	115.3169	115.3169	0.340	0.0000	0.0000	6,141

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2022/09/27	2033	04/05/2023			Bond Future	115.9197	115.9197	116.3271	116.3271	0.351	0.0000	0.0000	0
2022/09/27	2033	03/08/2023			Bond Future	118.3642	118.3642	118.7760	118.7760	0.348	0.0000	0.0000	0
2022/09/27	2033	02/11/2023			Bond Future	119.3399	119.3399	119.8011	119.8011	0.386	0.0000	0.0000	0
2022/09/27	2037	03/11/2022	11.30	Put	Bond Future	3,467.3200	3.4673	3,076.6600	3.0767	(11.267)	0	0	0
2022/09/27	2037	03/11/2022	11.31	Call	Bond Future	353.1100	0.3531	440.5600	0.4406	24.766	0	0	0
2022/09/27	2037	03/11/2022	11.31	Put	Bond Future	3,419.5600	3.4196	3,031.1700	3.0312	(11.358)	0	0	0
2022/09/27	2037	03/11/2022	11.32	Call	Bond Future	365.2500	0.3652	455.0100	0.4550	24.575	0	0	0
2022/09/27	2037	03/11/2022			Bond Future	11.8397	79.5620	11.7555	80.0378	(0.711)	0.0000	0.0000	60,888
2022/09/27	2037	03/11/2022	11.30	Call	Bond Future	341.2600	0.3413	426.4400	0.4264	24.960	0	0	0
2022/09/27	2037	03/11/2022	11.32	Put	Bond Future	3,372.1600	3.3722	2,986.0800	2.9861	(11.449)	0	0	0
2022/09/27	2037	02/02/2023	11.97	Call	Bond Future	2,814.5900	2.8146	3,071.1300	3.0711	9.115	0	0	0
2022/09/27	2037	02/02/2023	11.03	Call	Bond Future	776.0300	0.7760	884.3200	0.8843	13.954	0	0	0
2022/09/27	2037	02/02/2023	11.03	Put	Bond Future	6,339.0700	6.3391	5,939.3100	5.9393	(6.306)	0	0	0
2022/09/27	2037	02/02/2023	11.04	Call	Bond Future	789.7700	0.7898	899.4800	0.8995	13.891	0	0	0
2022/09/27	2037	02/02/2023	11.04	Put	Bond Future	6,291.7700	6.2918	5,893.4300	5.8934	(6.331)	0	0	0
2022/09/27	2037	02/02/2023			Bond Future	11.9890	76.7724	11.8972	77.2804	(0.766)	0.0000	0.0000	76,247
2022/09/27	2037	02/02/2023	11.10	Call	Bond Future	875.6300	0.8756	993.9600	0.9940	13.514	0	0	636
2022/09/27	2037	02/02/2023	11.10	Put	Bond Future	6,012.7900	6.0128	5,623.0700	5.6231	(6.482)	0	0	0
2022/09/27	2037	02/02/2023	11.97	Put	Bond Future	2,919.3800	2.9194	2,667.8700	2.6679	(8.615)	0	0	636
2022/09/27	2037	02/02/2023	11.05	Call	Bond Future	803.6800	0.8037	914.8000	0.9148	13.826	0	0	0
2022/09/27	2037	02/02/2023	11.05	Put	Bond Future	6,244.7100	6.2447	5,847.7800	5.8478	(6.356)	0	0	0
2022/09/27	2037	04/05/2023	13.73	Put	Bond Future	1,167.6900	1.1677	1,065.3400	1.0653	(8.765)	0	0	400
2022/09/27	2037	04/05/2023	11.30	Call	Bond Future	1,634.2200	1.6342	1,798.6800	1.7987	10.064	0	0	0
2022/09/27	2037	04/05/2023	11.30	Put	Bond Future	6,252.7100	6.2527	5,893.5400	5.8935	(5.744)	0	0	0
2022/09/27	2037	04/05/2023	11.31	Call	Bond Future	1,653.1400	1.6531	1,818.8900	1.8189	10.026	0	0	0
2022/09/27	2037	04/05/2023	11.31	Put	Bond Future	6,212.6700	6.2127	5,854.7900	5.8548	(5.760)	0	0	0
2022/09/27	2037	04/05/2023	11.03	Put	Bond Future	7,416.4000	7.4164	7,023.3600	7.0234	(5.300)	0	0	0
2022/09/27	2037	04/05/2023			Bond Future	12.1174	78.3533	12.0211	78.8769	(0.795)	0.0000	0.0000	0
2022/09/27	2037	04/05/2023	11.78	Call	Bond Future	2,699.2200	2.6992	2,927.4400	2.9274	8.455	0	0	400
2022/09/27	2037	04/05/2023	11.78	Put	Bond Future	4,557.2800	4.5573	4,261.8700	4.2619	(6.482)	0	0	0
2022/09/27	2037	04/05/2023	13.73	Call	Bond Future	9,194.2200	9.1942	9,615.5000	9.6155	4.582	0	0	0
2022/09/27	2037	04/05/2023	11.32	Call	Bond Future	1,672.4000	1.6724	1,839.4700	1.8395	9.990	0	0	0
2022/09/27	2037	04/05/2023	11.32	Put	Bond Future	6,173.0300	6.1730	5,816.4700	5.8165	(5.776)	0	0	0
2022/09/27	2037	04/05/2023	11.03	Call	Bond Future	1,181.8100	1.1818	1,312.4000	1.3124	11.050	0	0	400
2022/09/27	2037	03/08/2023	12.13	Call	Bond Future	3,781.8600	3.7819	4,047.5200	4.0475	7.025	0	0	0
2022/09/27	2037	03/08/2023	12.13	Put	Bond Future	4,423.1100	4.4231	4,157.4000	4.1574	(6.007)	0	0	0
2022/09/27	2037	03/08/2023	12.12	Call	Bond Future	3,754.1800	3.7542	4,018.7200	4.0187	7.047	0	0	0
2022/09/27	2037	03/08/2023	12.12	Put	Bond Future	4,449.2000	4.4492	4,182.3700	4.1824	(5.997)	0	0	0
2022/09/27	2037	03/08/2023			Bond Future	12.2501	75.7320	12.1505	76.2634	(0.813)	0.0000	0.0000	0
2022/09/27	2037	03/08/2023	12.14	Call	Bond Future	3,809.3400	3.8093	4,076.1200	4.0761	7.003	0	0	0
2022/09/27	2037	03/08/2023	12.14	Put	Bond Future	4,396.8800	4.3969	4,132.2900	4.1323	(6.018)	0	0	0
2022/09/27	2037	02/11/2023	11.56	Put	Bond Future	6,912.9000	6.9129	6,550.9900	6.5510	(5.235)	0	0	0
2022/09/27	2037	02/11/2023	11.57	Call	Bond Future	2,425.2700	2.4253	2,633.6000	2.6336	8.590	0	0	0
2022/09/27	2037	02/11/2023	11.55	Put	Bond Future	6,949.2100	6.9492	6,586.1300	6.5861	(5.225)	0	0	0
2022/09/27	2037	02/11/2023			Bond Future	12.3890	77.2626	12.2804	77.8317	(0.877)	0.0000	0.0000	0
2022/09/27	2037	02/11/2023	11.56	Call	Bond Future	2,405.0200	2.4050	2,612.2000	2.6122	8.614	0	0	0
2022/09/27	2037	02/11/2023	11.57	Put	Bond Future	6,876.4400	6.8764	6,515.6800	6.5157	(5.246)	0	0	0

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2022/09/27	2037	02/11/2023	11.55	Call	Bond Future	2,384.5600	2.3846	2,590.5700	2.5906	8.639	0	0	0
2022/09/27	2038	03/11/2022			Bond Future	128.0904	128.0904	125.8758	125.8758	(1.729)	0.0000	0.0000	5,587
2022/09/27	2038	02/02/2023			Bond Future	128.5577	128.5577	126.3389	126.3389	(1.726)	0.0000	0.0000	0
2022/09/27	2038	04/05/2023			Bond Future	131.2287	131.2287	128.9728	128.9728	(1.719)	0.0000	0.0000	0
2022/09/27	2038	03/08/2023			Bond Future	132.0041	132.0041	129.6967	129.6967	(1.748)	0.0000	0.0000	0
2022/09/27	2038	02/11/2023			Bond Future	134.7013	134.7013	132.3914	132.3914	(1.715)	0.0000	0.0000	0
2022/09/27	2040	03/11/2022	10.60	Put	Bond Future	8,552.6500	8.5526	8,077.7200	8.0777	(5.553)	0	0	0
2022/09/27	2040	03/11/2022	10.70	Call	Bond Future	17.9800	0.0180	24.3300	0.0243	35.317	0	0	1,078
2022/09/27	2040	03/11/2022	12.00	Call	Bond Future	1,880.1300	1.8801	2,141.4500	2.1415	13.899	0	0	0
2022/09/27	2040	03/11/2022	12.00	Put	Bond Future	1,324.1400	1.3241	1,106.9200	1.1069	(16.405)	0	0	0
2022/09/27	2040	03/11/2022	12.52	Call	Bond Future	4,010.4900	4.0105	4,392.1600	4.3922	9.517	0	0	0
2022/09/27	2040	03/11/2022	11.39	Call	Bond Future	410.6900	0.4107	501.5000	0.5015	22.112	0	0	0
2022/09/27	2040	03/11/2022	11.40	Call	Bond Future	424.3900	0.4244	517.5200	0.5175	21.944	0	0	0
2022/09/27	2040	03/11/2022	11.41	Put	Bond Future	3,527.2300	3.5272	3,144.1800	3.1442	(10.860)	0	0	0
2022/09/27	2040	03/11/2022	11.20	Call	Bond Future	206.6400	0.2066	259.2300	0.2592	25.450	0	0	1,078
2022/09/27	2040	03/11/2022	11.20	Put	Bond Future	4,657.5100	4.6575	4,231.5600	4.2316	(9.145)	0	0	0
2022/09/27	2040	03/11/2022			Bond Future	11.9072	81.3264	11.8282	81.8049	(0.664)	0.0000	0.0000	61,319
2022/09/27	2040	03/11/2022	10.10	Call	Bond Future	0.3400	0.0003	0.4800	0.0005	41.176	0	0	0
2022/09/27	2040	03/11/2022	10.10	Put	Bond Future	12,195.5300	12.1955	11,717.1300	11.7171	(3.923)	0	0	0
2022/09/27	2040	03/11/2022	10.60	Call	Bond Future	9.6700	0.0097	13.2800	0.0133	37.332	0	0	1,600
2022/09/27	2040	03/11/2022	10.70	Put	Bond Future	7,857.5800	7.8576	7,385.3900	7.3854	(6.009)	0	0	0
2022/09/27	2040	03/11/2022	11.50	Call	Bond Future	579.3000	0.5793	697.2100	0.6972	20.354	0	0	0
2022/09/27	2040	03/11/2022	11.50	Put	Bond Future	3,095.0500	3.0950	2,734.4200	2.7344	(11.652)	0	0	0
2022/09/27	2040	03/11/2022	12.52	Put	Bond Future	450.8000	0.4508	353.9300	0.3539	(21.488)	0	0	1,078
2022/09/27	2040	03/11/2022	11.39	Put	Bond Future	3,627.7200	3.6277	3,239.9900	3.2400	(10.688)	0	0	0
2022/09/27	2040	03/11/2022	11.40	Put	Bond Future	3,577.2800	3.5773	3,191.8700	3.1919	(10.774)	0	0	0
2022/09/27	2040	03/11/2022	11.41	Call	Bond Future	438.4100	0.4384	533.9000	0.5339	21.781	0	0	0
2022/09/27	2040	03/11/2022	10.80	Call	Bond Future	31.8000	0.0318	42.3800	0.0424	33.270	0	0	0
2022/09/27	2040	03/11/2022	10.80	Put	Bond Future	7,176.7300	7.1767	6,708.7700	6.7088	(6.521)	0	0	0
2022/09/27	2040	03/11/2022	11.30	Call	Bond Future	301.1200	0.3011	372.3300	0.3723	23.648	0	0	1,600
2022/09/27	2040	03/11/2022	11.30	Put	Bond Future	4,099.0100	4.0990	3,691.6800	3.6917	(9.937)	0	0	0
2022/09/27	2040	02/02/2023	12.24	Call	Bond Future	3,660.0200	3.6600	3,949.3900	3.9494	7.906	0	0	0
2022/09/27	2040	02/02/2023	12.24	Put	Bond Future	2,560.5400	2.5605	2,338.6400	2.3386	(8.666)	0	0	0
2022/09/27	2040	02/02/2023	12.27	Call	Bond Future	3,763.2200	3.7632	4,057.0200	4.0570	7.807	0	0	0
2022/09/27	2040	02/02/2023	12.27	Put	Bond Future	2,490.8900	2.4909	2,273.4200	2.2734	(8.731)	0	0	388
2022/09/27	2040	02/02/2023	11.12	Call	Bond Future	850.7100	0.8507	961.5300	0.9615	13.027	0	0	0
2022/09/27	2040	02/02/2023	11.12	Put	Bond Future	6,671.6100	6.6716	6,271.1600	6.2712	(6.002)	0	0	0
2022/09/27	2040	02/02/2023	11.19	Call	Bond Future	957.4300	0.9574	1,078.4000	1.0784	12.635	0	0	621
2022/09/27	2040	02/02/2023	11.19	Put	Bond Future	6,317.7200	6.3177	5,927.4200	5.9274	(6.178)	0	0	0
2022/09/27	2040	02/02/2023	12.07	Put	Bond Future	2,989.7300	2.9897	2,741.8900	2.7419	(8.290)	0	0	621
2022/09/27	2040	02/02/2023	10.96	Call	Bond Future	637.7300	0.6377	726.8000	0.7268	13.967	0	0	388
2022/09/27	2040	02/02/2023	10.96	Put	Bond Future	7,526.3900	7.5264	7,104.1900	7.1042	(5.610)	0	0	0
2022/09/27	2040	02/02/2023	10.93	Call	Bond Future	602.4500	0.6024	687.7000	0.6877	14.151	0	0	0
2022/09/27	2040	02/02/2023			Bond Future	12.0516	78.3189	11.9655	78.8302	(0.715)	0.0000	0.0000	64,691
2022/09/27	2040	02/02/2023	12.07	Call	Bond Future	3,097.9400	3.0979	3,361.3700	3.3614	8.503	0	0	0
2022/09/27	2040	02/02/2023	11.10	Call	Bond Future	821.7200	0.8217	929.6900	0.9297	13.140	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/27	2040	02/02/2023	11.10	Put	Bond Future	6,774.9500	6.7750	6,371.6500	6.3716	(5.953)	0	0	0
2022/09/27	2040	02/02/2023	11.11	Call	Bond Future	836.1300	0.8361	945.5200	0.9455	13.083	0	0	0
2022/09/27	2040	02/02/2023	11.11	Put	Bond Future	6,723.1500	6.7232	6,321.2700	6.3213	(5.978)	0	0	0
2022/09/27	2040	02/02/2023	10.18	Call	Bond Future	128.7100	0.1287	152.1200	0.1521	18.188	0	0	0
2022/09/27	2040	02/02/2023	10.18	Put	Bond Future	12,535.5900	12.5356	12,047.7300	12.0477	(3.892)	0	0	0
2022/09/27	2040	02/02/2023	10.21	Call	Bond Future	137.8600	0.1379	162.7100	0.1627	18.026	0	0	388
2022/09/27	2040	02/02/2023	10.21	Put	Bond Future	12,322.4700	12.3225	11,836.0500	11.8361	(3.947)	0	0	0
2022/09/27	2040	02/02/2023	10.93	Put	Bond Future	7,693.6600	7.6937	7,267.6400	7.2676	(5.537)	0	0	0
2022/09/27	2040	04/05/2023	12.78	Call	Bond Future	5,985.0800	5.9851	6,326.0900	6.3261	5.698	0	0	0
2022/09/27	2040	04/05/2023	12.78	Put	Bond Future	2,600.6100	2.6006	2,414.6100	2.4146	(7.152)	0	0	388
2022/09/27	2040	04/05/2023	13.45	Put	Bond Future	1,638.0600	1.6381	1,510.0000	1.5100	(7.818)	0	0	486
2022/09/27	2040	04/05/2023	11.43	Call	Bond Future	1,941.4600	1.9415	2,116.9300	2.1169	9.038	0	0	0
2022/09/27	2040	04/05/2023	11.43	Put	Bond Future	6,466.3100	6.4663	6,114.7700	6.1148	(5.436)	0	0	0
2022/09/27	2040	04/05/2023	10.73	Put	Bond Future	9,953.2600	9.9533	9,517.7200	9.5177	(4.376)	0	0	0
2022/09/27	2040	04/05/2023			Bond Future	12.1757	79.9319	12.0854	80.4589	(0.742)	0.0000	0.0000	0
2022/09/27	2040	04/05/2023	13.45	Call	Bond Future	8,506.5700	8.5066	8,905.5200	8.9055	4.690	0	0	0
2022/09/27	2040	04/05/2023	11.42	Call	Bond Future	1,919.7800	1.9198	2,093.9300	2.0939	9.071	0	0	0
2022/09/27	2040	04/05/2023	11.42	Put	Bond Future	6,508.0900	6.5081	6,155.2300	6.1552	(5.422)	0	0	0
2022/09/27	2040	04/05/2023	11.48	Call	Bond Future	2,051.1900	2.0512	2,233.3000	2.2333	8.878	0	0	486
2022/09/27	2040	04/05/2023	11.48	Put	Bond Future	6,259.8600	6.2599	5,914.9600	5.9150	(5.510)	0	0	0
2022/09/27	2040	04/05/2023	10.73	Call	Bond Future	795.1100	0.7951	886.5800	0.8866	11.504	0	0	486
2022/09/27	2040	04/05/2023	10.92	Call	Bond Future	1,037.7800	1.0378	1,149.8000	1.1498	10.794	0	0	388
2022/09/27	2040	04/05/2023	10.92	Put	Bond Future	8,899.1200	8.8991	8,484.1300	8.4841	(4.663)	0	0	0
2022/09/27	2040	04/05/2023	11.41	Call	Bond Future	1,898.4600	1.8985	2,071.2900	2.0713	9.104	0	0	0
2022/09/27	2040	04/05/2023	11.41	Put	Bond Future	6,550.3200	6.5503	6,196.1400	6.1961	(5.407)	0	0	0
2022/09/27	2040	04/05/2023	10.17	Call	Bond Future	361.0900	0.3611	408.6700	0.4087	13.177	0	0	388
2022/09/27	2040	04/05/2023	10.17	Put	Bond Future	13,522.0000	13.5220	13,042.5700	13.0426	(3.546)	0	0	0
2022/09/27	2040	03/08/2023	12.23	Call	Bond Future	4,157.2500	4.1573	4,429.7400	4.4297	6.555	0	0	0
2022/09/27	2040	03/08/2023	12.23	Put	Bond Future	4,578.5000	4.5785	4,316.1700	4.3162	(5.730)	0	0	0
2022/09/27	2040	03/08/2023			Bond Future	12.3036	77.0932	12.2103	77.6280	(0.759)	0.0000	0.0000	0
2022/09/27	2040	03/08/2023	12.22	Call	Bond Future	4,127.3700	4.1274	4,398.7300	4.3987	6.575	0	0	0
2022/09/27	2040	03/08/2023	12.22	Put	Bond Future	4,606.1200	4.6061	4,342.6600	4.3427	(5.720)	0	0	0
2022/09/27	2040	03/08/2023	12.21	Call	Bond Future	4,097.5900	4.0976	4,367.8100	4.3678	6.595	0	0	0
2022/09/27	2040	03/08/2023	12.21	Put	Bond Future	4,633.9000	4.6339	4,369.3000	4.3693	(5.710)	0	0	0
2022/09/27	2040	02/11/2023	11.59	Call	Bond Future	2,586.7700	2.5868	2,794.0700	2.7941	8.014	0	0	0
2022/09/27	2040	02/11/2023	11.60	Put	Bond Future	7,527.9700	7.5280	7,163.3400	7.1633	(4.844)	0	0	0
2022/09/27	2040	02/11/2023	11.58	Call	Bond Future	2,564.9300	2.5649	2,771.0700	2.7711	8.037	0	0	0
2022/09/27	2040	02/11/2023	11.58	Put	Bond Future	7,607.7400	7.6077	7,240.7800	7.2408	(4.824)	0	0	0
2022/09/27	2040	02/11/2023			Bond Future	12.4370	78.6513	12.3352	79.2244	(0.819)	0.0000	0.0000	0
2022/09/27	2040	02/11/2023	11.59	Put	Bond Future	7,567.7700	7.5678	7,201.9700	7.2020	(4.834)	0	0	0
2022/09/27	2040	02/11/2023	11.60	Call	Bond Future	2,608.7000	2.6087	2,817.1700	2.8172	7.991	0	0	0
2022/09/27	2044	03/11/2022	10.10	Call	Bond Future	0.3400	0.0003	0.5000	0.0005	47.059	0	0	0
2022/09/27	2044	03/11/2022	10.10	Put	Bond Future	12,474.5000	12.4745	11,958.9300	11.9589	(4.133)	0	0	0
2022/09/27	2044	03/11/2022	10.60	Call	Bond Future	10.1400	0.0101	14.2700	0.0143	40.730	0	0	1,900
2022/09/27	2044	03/11/2022	10.60	Put	Bond Future	8,694.2500	8.6942	8,182.6500	8.1826	(5.884)	0	0	0
2022/09/27	2044	03/11/2022	10.80	Call	Bond Future	33.5200	0.0335	45.6000	0.0456	36.038	0	0	0
2022/09/27	2044	03/11/2022	10.80	Put	Bond Future	7,275.4100	7.2754	6,771.7600	6.7718	(6.923)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/27	2044	03/11/2022	11.41	Call	Bond Future	458.3100	0.4583	565.1500	0.5652	23.312	0	0	0
2022/09/27	2044	03/11/2022	11.41	Put	Bond Future	3,543.0400	3.5430	3,134.1500	3.1342	(11.541)	0	0	0
2022/09/27	2044	03/11/2022	11.30	Call	Bond Future	315.3300	0.3153	395.3300	0.3953	25.370	0	0	1,900
2022/09/27	2044	03/11/2022	11.30	Put	Bond Future	4,123.8800	4.1239	3,688.1500	3.6881	(10.566)	0	0	0
2022/09/27	2044	03/11/2022	11.40	Put	Bond Future	3,593.8300	3.5938	3,182.3400	3.1823	(11.450)	0	0	0
2022/09/27	2044	03/11/2022			Bond Future	11.8984	78.1609	11.8144	78.6767	(0.706)	0.0000	0.0000	73,662
2022/09/27	2044	03/11/2022	11.39	Call	Bond Future	429.4400	0.4294	531.1000	0.5311	23.673	0	0	0
2022/09/27	2044	03/11/2022	11.39	Put	Bond Future	3,644.9600	3.6450	3,230.8900	3.2309	(11.360)	0	0	0
2022/09/27	2044	03/11/2022	11.40	Call	Bond Future	443.7500	0.4438	547.9900	0.5480	23.491	0	0	0
2022/09/27	2044	02/02/2023	12.00	Call	Bond Future	2,976.6700	2.9767	3,251.8300	3.2518	9.244	0	0	0
2022/09/27	2044	02/02/2023	12.00	Put	Bond Future	3,186.2700	3.1863	2,913.1900	2.9132	(8.571)	0	0	4,000
2022/09/27	2044	02/02/2023	11.20	Put	Bond Future	6,310.1900	6.3102	5,897.0200	5.8970	(6.548)	0	0	0
2022/09/27	2044	02/02/2023	11.90	Call	Bond Future	2,670.1200	2.6701	2,928.0500	2.9281	9.660	0	0	1,300
2022/09/27	2044	02/02/2023	11.90	Put	Bond Future	3,485.2600	3.4853	3,194.9500	3.1950	(8.330)	0	0	0
2022/09/27	2044	02/02/2023	11.14	Call	Bond Future	920.5900	0.9206	1,046.0700	1.0461	13.630	0	0	0
2022/09/27	2044	02/02/2023	11.14	Put	Bond Future	6,617.4800	6.6175	6,194.7200	6.1947	(6.389)	0	0	0
2022/09/27	2044	02/02/2023	11.15	Call	Bond Future	936.3400	0.9363	1,063.4100	1.0634	13.571	0	0	0
2022/09/27	2044	02/02/2023	11.15	Put	Bond Future	6,565.6300	6.5656	6,144.4600	6.1445	(6.415)	0	0	0
2022/09/27	2044	02/02/2023			Bond Future	12.0349	75.2203	11.9439	75.7685	(0.756)	0.0000	0.0000	31,719
2022/09/27	2044	02/02/2023	11.16	Call	Bond Future	952.1400	0.9521	1,080.7900	1.0808	13.512	0	0	0
2022/09/27	2044	02/02/2023	11.16	Put	Bond Future	6,513.9200	6.5139	6,094.3300	6.0943	(6.441)	0	0	0
2022/09/27	2044	02/02/2023	11.20	Call	Bond Future	1,017.4900	1.0175	1,152.5600	1.1526	13.275	0	0	1,300
2022/09/27	2044	04/05/2023	11.75	Put	Bond Future	5,249.6200	5.2496	4,923.7500	4.9238	(6.207)	0	0	4,115
2022/09/27	2044	04/05/2023	11.41	Call	Bond Future	1,983.5000	1.9835	2,173.2400	2.1732	9.566	0	0	0
2022/09/27	2044	04/05/2023	11.41	Put	Bond Future	6,576.5300	6.5765	6,201.8000	6.2018	(5.698)	0	0	0
2022/09/27	2044	04/05/2023	11.42	Call	Bond Future	2,005.6600	2.0057	2,196.8300	2.1968	9.532	0	0	0
2022/09/27	2044	04/05/2023	11.42	Put	Bond Future	6,533.6500	6.5337	6,160.3500	6.1603	(5.713)	0	0	0
2022/09/27	2044	04/05/2023			Bond Future	12.1518	76.7696	12.0565	77.3340	(0.784)	0.0000	0.0000	0
2022/09/27	2044	04/05/2023	11.43	Call	Bond Future	2,027.9500	2.0279	2,220.5600	2.2206	9.498	0	0	0
2022/09/27	2044	04/05/2023	11.43	Put	Bond Future	6,490.9900	6.4910	6,119.1300	6.1191	(5.729)	0	0	0
2022/09/27	2044	04/05/2023	11.75	Call	Bond Future	2,819.0200	2.8190	3,057.6200	3.0576	8.464	0	0	0
2022/09/27	2044	04/05/2023	12.00	Call	Bond Future	3,532.4100	3.5324	3,806.1000	3.8061	7.748	0	0	0
2022/09/27	2044	04/05/2023	12.00	Put	Bond Future	4,435.1900	4.4352	4,144.4100	4.1444	(6.556)	0	0	4,115
2022/09/27	2044	03/08/2023	12.15	Call	Bond Future	4,084.1100	4.0841	4,371.9200	4.3719	7.047	0	0	0
2022/09/27	2044	03/08/2023	12.15	Put	Bond Future	4,795.0500	4.7950	4,509.7200	4.5097	(5.951)	0	0	0
2022/09/27	2044	03/08/2023	12.16	Call	Bond Future	4,114.1300	4.1141	4,403.1500	4.4031	7.025	0	0	0
2022/09/27	2044	03/08/2023	12.16	Put	Bond Future	4,766.3000	4.7663	4,482.1800	4.4822	(5.961)	0	0	0
2022/09/27	2044	03/08/2023			Bond Future	12.2719	73.9901	12.1735	74.5632	(0.802)	0.0000	0.0000	0
2022/09/27	2044	03/08/2023	12.17	Call	Bond Future	4,143.9600	4.1440	4,434.2000	4.4342	7.004	0	0	0
2022/09/27	2044	03/08/2023	12.17	Put	Bond Future	4,737.4400	4.7374	4,454.5400	4.4545	(5.972)	0	0	0
2022/09/27	2044	02/11/2023	11.57	Call	Bond Future	2,678.4200	2.6784	2,903.2500	2.9032	8.394	0	0	0
2022/09/27	2044	02/11/2023	11.57	Put	Bond Future	7,647.1200	7.6471	7,260.8000	7.2608	(5.052)	0	0	0
2022/09/27	2044	02/11/2023			Bond Future	12.3967	75.4855	12.2901	76.0966	(0.861)	0.0000	0.0000	0
2022/09/27	2044	02/11/2023	11.55	Call	Bond Future	2,633.4800	2.6335	2,855.8000	2.8558	8.442	0	0	0
2022/09/27	2044	02/11/2023	11.55	Put	Bond Future	7,729.2700	7.7293	7,340.4400	7.3404	(5.031)	0	0	0
2022/09/27	2044	02/11/2023	11.56	Call	Bond Future	2,656.0500	2.6561	2,879.6300	2.8796	8.418	0	0	0
2022/09/27	2044	02/11/2023	11.56	Put	Bond Future	7,688.2500	7.6883	7,300.6800	7.3007	(5.041)	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
2022/09/27	2046	03/11/2022			Bond Future	112.9237	112.9237	112.9647	112.9647	0.036	0.0000	0.0000	16,541
2022/09/27	2046	02/02/2023			Bond Future	115.0323	115.0323	115.1073	115.1073	0.065	0.0000	0.0000	0
2022/09/27	2046	04/05/2023			Bond Future	115.3707	115.3707	115.4558	115.4558	0.074	0.0000	0.0000	0
2022/09/27	2046	03/08/2023			Bond Future	117.8043	117.8043	117.8869	117.8869	0.070	0.0000	0.0000	0
2022/09/27	2046	02/11/2023			Bond Future	118.0859	118.0859	118.2113	118.2113	0.106	0.0000	0.0000	0
2022/09/27	2050	03/11/2022			Bond Future	114.5419	114.5419	115.4066	115.4066	0.755	0.0000	0.0000	12,556
2022/09/27	2050	02/02/2023			Bond Future	114.5391	114.5391	115.4538	115.4538	0.799	0.0000	0.0000	0
2022/09/27	2050	04/05/2023			Bond Future	116.9187	116.9187	117.8606	117.8606	0.806	0.0000	0.0000	0
2022/09/27	2050	03/08/2023			Bond Future	117.1715	117.1715	118.1293	118.1293	0.817	0.0000	0.0000	0
2022/09/27	2050	02/11/2023			Bond Future	119.5655	119.5655	120.5837	120.5837	0.852	0.0000	0.0000	0
2022/09/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/27	AL37	03/11/2022			Index Future	817.7990	817.7990	819.9260	819.9260	0.260	0.0000	0.0000	0
2022/09/27	AL37	02/02/2023			Index Future	832.8470	832.8470	835.2520	835.2520	0.289	0.0000	0.0000	0
2022/09/27	AL37	04/05/2023			Index Future	849.9220	849.9220	852.4380	852.4380	0.296	0.0000	0.0000	0
2022/09/27	AL37	03/08/2023			Index Future	867.6400	867.6400	870.1810	870.1810	0.293	0.0000	0.0000	0
2022/09/27	AL37	02/11/2023			Index Future	885.1830	885.1830	888.0720	888.0720	0.326	0.0000	0.0000	0
2022/09/27	AL7T	03/11/2022			Index Future	930.7850	930.7850	936.0760	936.0760	0.568	0.0000	0.0000	0
2022/09/27	AL7T	02/02/2023			Index Future	947.9120	947.9120	953.5730	953.5730	0.597	0.0000	0.0000	0
2022/09/27	AL7T	04/05/2023			Index Future	967.3450	967.3450	973.1940	973.1940	0.605	0.0000	0.0000	0
2022/09/27	AL7T	03/08/2023			Index Future	987.5120	987.5120	993.4500	993.4500	0.601	0.0000	0.0000	0
2022/09/27	AL7T	02/11/2023			Index Future	1,007.4780	1,007.4780	1,013.8760	1,013.8760	0.635	0.0000	0.0000	0
2022/09/27	ALBI	03/11/2022			Index Future	817.7410	817.7410	822.0870	822.0870	0.531	0.0000	0.0000	123
2022/09/27	ALBI	02/02/2023			Index Future	832.7880	832.7880	837.4540	837.4540	0.560	0.0000	0.0000	0
2022/09/27	ALBI	04/05/2023			Index Future	849.8610	849.8610	854.6860	854.6860	0.568	0.0000	0.0000	0
2022/09/27	ALBI	03/08/2023			Index Future	867.5780	867.5780	872.4750	872.4750	0.564	0.0000	0.0000	0
2022/09/27	ALBI	02/11/2023			Index Future	885.1200	885.1200	890.4130	890.4130	0.598	0.0000	0.0000	0
2022/09/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/09/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/27	ES33	03/11/2022			Bond Future	12.6724	71.0385	12.5873	71.4259	(0.671)	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
2022/09/27	ES33	02/02/2023			Bond Future	12.8742	72.3651	12.7808	72.7807	(0.726)	0.0000	0.0000	350
2022/09/27	ES33	04/05/2023			Bond Future	13.0469	70.0732	12.9483	70.5023	(0.756)	0.0000	0.0000	0
2022/09/27	ES33	03/08/2023			Bond Future	13.2213	71.5528	13.1191	71.9881	(0.773)	0.0000	0.0000	0
2022/09/27	ES33	02/11/2023			Bond Future	13.4198	69.2199	13.3072	69.6885	(0.839)	0.0000	0.0000	0
2022/09/27	ES42	03/11/2022			Bond Future	12.9434	68.9778	12.8587	69.4190	(0.655)	0.0000	0.0000	0
2022/09/27	ES42	02/02/2023			Bond Future	13.1206	70.2675	13.0284	70.7373	(0.703)	0.0000	0.0000	4,769
2022/09/27	ES42	04/05/2023			Bond Future	13.2801	67.4645	13.1830	67.9489	(0.731)	0.0000	0.0000	0
2022/09/27	ES42	03/08/2023			Bond Future	13.4360	68.8906	13.3356	69.3822	(0.748)	0.0000	0.0000	0
2022/09/27	ES42	02/11/2023			Bond Future	13.6127	66.0355	13.5029	66.5612	(0.807)	0.0000	0.0000	0
2022/09/27	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/27	GOVI	03/11/2022	820.41	Put	GOVI	142,270.0000	14.2270	99,160.0000	9.9160	(30.302)	0	0	0
2022/09/27	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/27	GOVI	03/11/2022	820.42	Put	GOVI	142,370.0000	14.2370	99,260.0000	9.9260	(30.280)	0	0	0
2022/09/27	GOVI	03/11/2022			GOVI	806.1830	806.1830	810.4940	810.4940	0.535	0.0000	0.0000	867
2022/09/27	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/27	GOVI	03/11/2022	820.43	Put	GOVI	142,470.0000	14.2470	99,360.0000	9.9360	(30.259)	0	0	0
2022/09/27	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/27	GOVI	02/02/2023	850.82	Put	GOVI	298,030.0000	29.8030	251,760.0000	25.1760	(15.525)	0	0	0
2022/09/27	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/27	GOVI	02/02/2023	850.83	Put	GOVI	298,130.0000	29.8130	251,860.0000	25.1860	(15.520)	0	0	0
2022/09/27	GOVI	02/02/2023			GOVI	821.0170	821.0170	825.6440	825.6440	0.564	0.0000	0.0000	0
2022/09/27	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/27	GOVI	02/02/2023	850.84	Put	GOVI	298,230.0000	29.8230	251,960.0000	25.1960	(15.515)	0	0	0
2022/09/27	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/27	GOVI	04/05/2023	852.86	Put	GOVI	150,110.0000	15.0110	102,270.0000	10.2270	(31.870)	0	0	0
2022/09/27	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/27	GOVI	04/05/2023	852.87	Put	GOVI	150,210.0000	15.0210	102,370.0000	10.2370	(31.849)	0	0	0
2022/09/27	GOVI	04/05/2023			GOVI	837.8490	837.8490	842.6330	842.6330	0.571	0.0000	0.0000	0
2022/09/27	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/27	GOVI	04/05/2023	852.88	Put	GOVI	150,310.0000	15.0310	102,470.0000	10.2470	(31.828)	0	0	0
2022/09/27	GOVI	03/08/2023	837.21	Call	GOVI	181,060.0000	18.1060	229,610.0000	22.9610	26.814	0	0	0
2022/09/27	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/27	GOVI	03/08/2023	837.22	Call	GOVI	180,960.0000	18.0960	229,510.0000	22.9510	26.829	0	0	0
2022/09/27	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/27	GOVI	03/08/2023			GOVI	855.3160	855.3160	860.1710	860.1710	0.568	0.0000	0.0000	0
2022/09/27	GOVI	03/08/2023	837.23	Call	GOVI	180,860.0000	18.0860	229,410.0000	22.9410	26.844	0	0	0
2022/09/27	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/27	GOVI	02/11/2023	885.81	Put	GOVI	132,010.0000	13.2010	79,540.0000	7.9540	(39.747)	0	0	0
2022/09/27	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/27	GOVI	02/11/2023			GOVI	872.6090	872.6090	877.8560	877.8560	0.601	0.0000	0.0000	0
2022/09/27	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/27	GOVI	02/11/2023	885.80	Put	GOVI	131,910.0000	13.1910	79,440.0000	7.9440	(39.777)	0	0	0
2022/09/27	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/27	GOVI	02/11/2023	885.82	Put	GOVI	132,110.0000	13.2110	79,640.0000	7.9640	(39.717)	0	0	0
2022/09/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/27	IGOV	03/11/2022			Index Future	319.7290	319.7290	319.3830	319.3830	(0.108)	0.0000	0.0000	702
2022/09/27	IGOV	02/02/2023			Index Future	325.6910	325.6910	325.4320	325.4320	(0.080)	0.0000	0.0000	0
2022/09/27	IGOV	04/05/2023			Index Future	332.4450	332.4450	332.2050	332.2050	(0.072)	0.0000	0.0000	0
2022/09/27	IGOV	03/08/2023			Index Future	339.4500	339.4500	339.1940	339.1940	(0.075)	0.0000	0.0000	0
2022/09/27	IGOV	02/11/2023			Index Future	346.3880	346.3880	346.2420	346.2420	(0.042)	0.0000	0.0000	0
2022/09/27	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/09/27	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/09/27	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/09/27	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/09/27	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/09/27	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/09/27	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/09/27	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/09/27	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/09/27	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/09/27	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/09/27	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/09/27	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/09/27	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/09/27	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/09/27	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/09/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/09/27	JBAF	19/10/2022			Jibar Tradeable Future	6.5950	93.4050	6.5950	93.4050	0.000	0.0000	0.0000	0
2022/09/27	JBAF	16/11/2022			Jibar Tradeable Future	6.7000	93.3000	6.7050	93.2950	0.075	0.0000	0.0000	0
2022/09/27	JBAF	21/12/2022			Jibar Tradeable Future	7.4750	92.5250	7.4350	92.5650	(0.535)	0.0000	0.0000	68
2022/09/27	JBAF	18/01/2023			Jibar Tradeable Future	7.6300	92.3700	7.6150	92.3850	(0.197)	0.0000	0.0000	0
2022/09/27	JBAF	15/02/2023			Jibar Tradeable Future	8.1100	91.8900	8.0850	91.9150	(0.308)	0.0000	0.0000	0
2022/09/27	JBAF	15/03/2023			Jibar Tradeable Future	8.2350	91.7650	8.2050	91.7950	(0.364)	0.0000	0.0000	0
2022/09/27	JBAF	21/06/2023			Jibar Tradeable Future	8.6500	91.3500	8.5750	91.4250	(0.867)	0.0000	0.0000	0
2022/09/27	JBAF	20/09/2023			Jibar Tradeable Future	8.7300	91.2700	8.6600	91.3400	(0.802)	0.0000	0.0000	75
2022/09/27	JBAF	20/12/2023			Jibar Tradeable Future	8.7650	91.2350	8.6900	91.3100	(0.856)	0.0000	0.0000	272
2022/09/27	JBAF	20/03/2024			Jibar Tradeable Future	8.7800	91.2200	8.7200	91.2800	(0.683)	0.0000	0.0000	0
2022/09/27	JBAF	19/06/2024			Jibar Tradeable Future	8.7400	91.2600	8.6700	91.3300	(0.801)	0.0000	0.0000	0
2022/09/27	JBAF	18/09/2024			Jibar Tradeable Future	8.8650	91.1350	8.7900	91.2100	(0.846)	0.0000	0.0000	0
2022/09/27	R023	03/11/2022	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/27	R023	03/11/2022	6.25	Put	Bond Future	346.8600	0.3469	338.2300	0.3382	(2.488)	0	0	0
2022/09/27	R023	03/11/2022	6.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/27	R023	03/11/2022	6.26	Put	Bond Future	343.8000	0.3438	335.1700	0.3352	(2.510)	0	0	0
2022/09/27	R023	03/11/2022			Bond Future	7.3842	101.5735	7.3559	101.5821	(0.383)	0.0000	0.0000	23,207
2022/09/27	R023	03/11/2022	6.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/27	R023	03/11/2022	6.27	Put	Bond Future	340.7300	0.3407	332.1000	0.3321	(2.533)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/27	R035	03/11/2022	10.57	Call	Bond Future	25.3600	0.0254	34.0900	0.0341	34.424	0	0	0
2022/09/27	R035	03/11/2022	10.57	Put	Bond Future	6,693.3400	6.6933	6,257.4100	6.2574	(6.513)	0	0	582
2022/09/27	R035	03/11/2022	11.15	Call	Bond Future	333.2800	0.3333	410.1800	0.4102	23.074	0	0	0
2022/09/27	R035	03/11/2022	11.15	Put	Bond Future	3,485.3800	3.4854	3,117.6200	3.1176	(10.552)	0	0	0
2022/09/27	R035	03/11/2022	12.68	Call	Bond Future	5,381.6200	5.3816	5,783.8200	5.7838	7.474	0	0	0
2022/09/27	R035	03/11/2022	12.68	Put	Bond Future	166.4100	0.1664	123.9500	0.1239	(25.515)	0	0	976
2022/09/27	R035	03/11/2022	10.99	Call	Bond Future	184.5900	0.1846	232.5600	0.2326	25.987	0	0	0
2022/09/27	R035	03/11/2022	10.99	Put	Bond Future	4,286.4800	4.2865	3,889.7900	3.8898	(9.254)	0	0	582
2022/09/27	R035	03/11/2022	11.05	Call	Bond Future	232.8000	0.2328	290.6800	0.2907	24.863	0	0	976
2022/09/27	R035	03/11/2022			Bond Future	11.6998	83.4738	11.6205	83.9184	(0.679)	0.0000	0.0000	61,202
2022/09/27	R035	03/11/2022	9.82	Call	Bond Future	0.1800	0.0002	0.2600	0.0003	44.444	0	0	582
2022/09/27	R035	03/11/2022	9.82	Put	Bond Future	11,526.7000	11.5267	11,082.1200	11.0821	(3.857)	0	0	0
2022/09/27	R035	03/11/2022	10.30	Call	Bond Future	4.7500	0.0048	6.6600	0.0067	40.211	0	0	976
2022/09/27	R035	03/11/2022	10.30	Put	Bond Future	8,379.9200	8.3799	7,937.1700	7.9372	(5.283)	0	0	0
2022/09/27	R035	03/11/2022	11.14	Call	Bond Future	322.0300	0.3220	396.8800	0.3969	23.243	0	0	0
2022/09/27	R035	03/11/2022	11.14	Put	Bond Future	3,533.0600	3.5331	3,163.2500	3.1632	(10.467)	0	0	0
2022/09/27	R035	03/11/2022	11.05	Put	Bond Future	3,976.7600	3.9768	3,589.9800	3.5900	(9.726)	0	0	0
2022/09/27	R035	03/11/2022	11.13	Call	Bond Future	311.0500	0.3111	383.9000	0.3839	23.421	0	0	0
2022/09/27	R035	03/11/2022	11.13	Put	Bond Future	3,581.0600	3.5811	3,209.2500	3.2093	(10.383)	0	0	0
2022/09/27	R035	02/02/2023	11.94	Call	Bond Future	3,022.3400	3.0223	3,276.2700	3.2763	8.402	0	0	0
2022/09/27	R035	02/02/2023	13.22	Put	Bond Future	752.6300	0.7526	667.9100	0.6679	(11.257)	0	0	976
2022/09/27	R035	02/02/2023	10.88	Call	Bond Future	708.1400	0.7081	804.2400	0.8042	13.571	0	0	0
2022/09/27	R035	02/02/2023	10.88	Put	Bond Future	6,315.0200	6.3150	5,933.6000	5.9336	(6.040)	0	0	0
2022/09/27	R035	02/02/2023	10.66	Call	Bond Future	468.2400	0.4682	538.1900	0.5382	14.939	0	0	0
2022/09/27	R035	02/02/2023	10.66	Put	Bond Future	7,408.5600	7.4086	7,000.9900	7.0010	(5.501)	0	0	582
2022/09/27	R035	02/02/2023	10.30	Put	Bond Future	9,411.3300	9.4113	8,972.3400	8.9723	(4.664)	0	0	0
2022/09/27	R035	02/02/2023	10.60	Call	Bond Future	414.5500	0.4145	478.1300	0.4781	15.337	0	0	0
2022/09/27	R035	02/02/2023	10.60	Put	Bond Future	7,723.5500	7.7236	7,309.6100	7.3096	(5.359)	0	0	0
2022/09/27	R035	02/02/2023	10.64	Put	Bond Future	7,512.8600	7.5129	7,103.1300	7.1031	(5.454)	0	0	0
2022/09/27	R035	02/02/2023	9.81	Call	Bond Future	75.5000	0.0755	90.3500	0.0904	19.669	0	0	582
2022/09/27	R035	02/02/2023	9.81	Put	Bond Future	12,447.4900	12.4475	11,984.8200	11.9848	(3.717)	0	0	0
2022/09/27	R035	02/02/2023	9.85	Call	Bond Future	83.2000	0.0832	99.3700	0.0994	19.435	0	0	0
2022/09/27	R035	02/02/2023	9.89	Call	Bond Future	91.5100	0.0915	109.1000	0.1091	19.222	0	0	388
2022/09/27	R035	02/02/2023	9.89	Put	Bond Future	11,932.6200	11.9326	11,472.6900	11.4727	(3.854)	0	0	0
2022/09/27	R035	02/02/2023			Bond Future	11.8604	85.0121	11.7732	85.4896	(0.735)	0.0000	0.0000	107,181
2022/09/27	R035	02/02/2023	11.94	Put	Bond Future	2,589.9800	2.5900	2,366.3900	2.3664	(8.633)	0	0	0
2022/09/27	R035	02/02/2023	11.98	Call	Bond Future	3,145.1900	3.1452	3,404.8800	3.4049	8.257	0	0	0
2022/09/27	R035	02/02/2023	11.98	Put	Bond Future	2,496.8400	2.4968	2,279.0100	2.2790	(8.724)	0	0	388
2022/09/27	R035	02/02/2023	13.22	Call	Bond Future	7,702.8600	7.7029	8,095.6600	8.0957	5.099	0	0	0
2022/09/27	R035	02/02/2023	11.05	Call	Bond Future	945.6900	0.9457	1,064.7100	1.0647	12.586	0	0	976
2022/09/27	R035	02/02/2023	11.05	Put	Bond Future	5,541.6500	5.5416	5,183.1500	5.1832	(6.469)	0	0	0
2022/09/27	R035	02/02/2023	11.06	Call	Bond Future	961.5100	0.9615	1,081.9700	1.0820	12.528	0	0	0
2022/09/27	R035	02/02/2023	11.06	Put	Bond Future	5,498.5200	5.4985	5,141.4600	5.1415	(6.494)	0	0	582
2022/09/27	R035	02/02/2023	10.86	Call	Bond Future	683.3400	0.6833	776.8900	0.7769	13.690	0	0	0
2022/09/27	R035	02/02/2023	10.86	Put	Bond Future	6,410.2600	6.4103	6,026.2900	6.0263	(5.990)	0	0	0
2022/09/27	R035	02/02/2023	10.87	Call	Bond Future	695.6700	0.6957	790.4800	0.7905	13.629	0	0	0
2022/09/27	R035	02/02/2023	10.87	Put	Bond Future	6,362.5400	6.3625	5,979.8300	5.9798	(6.015)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/27	R035	02/02/2023	10.30	Call	Bond Future	225.9800	0.2260	264.5100	0.2645	17.050	0	0	976
2022/09/27	R035	02/02/2023	10.64	Call	Bond Future	449.8900	0.4499	517.6800	0.5177	15.068	0	0	388
2022/09/27	R035	02/02/2023	9.85	Put	Bond Future	12,189.2300	12.1892	11,727.8800	11.7279	(3.785)	0	0	0
2022/09/27	R035	04/05/2023	11.22	Put	Bond Future	5,976.1900	5.9762	5,643.2800	5.6433	(5.571)	0	0	0
2022/09/27	R035	04/05/2023	12.46	Call	Bond Future	5,054.0900	5.0541	5,359.9500	5.3600	6.052	0	0	0
2022/09/27	R035	04/05/2023	12.46	Put	Bond Future	2,587.7600	2.5878	2,400.7100	2.4007	(7.228)	0	0	388
2022/09/27	R035	04/05/2023	13.18	Call	Bond Future	7,579.6200	7.5796	7,948.1100	7.9481	4.862	0	0	0
2022/09/27	R035	04/05/2023	13.18	Put	Bond Future	1,552.1600	1.5522	1,427.7400	1.4277	(8.016)	0	0	491
2022/09/27	R035	04/05/2023	11.17	Call	Bond Future	1,617.7100	1.6177	1,771.5900	1.7716	9.512	0	0	491
2022/09/27	R035	04/05/2023	11.20	Call	Bond Future	1,674.4500	1.6744	1,832.0100	1.8320	9.410	0	0	0
2022/09/27	R035	04/05/2023	11.21	Call	Bond Future	1,693.3900	1.6934	1,852.1700	1.8522	9.376	0	0	0
2022/09/27	R035	04/05/2023	10.60	Call	Bond Future	777.6900	0.7777	867.9800	0.8680	11.610	0	0	388
2022/09/27	R035	04/05/2023	10.60	Put	Bond Future	8,717.1000	8.7171	8,314.4800	8.3145	(4.619)	0	0	0
2022/09/27	R035	04/05/2023			Bond Future	11.9885	82.2537	11.8967	82.7466	(0.765)	0.0000	0.0000	0
2022/09/27	R035	04/05/2023	11.22	Call	Bond Future	1,712.6900	1.7127	1,872.6900	1.8727	9.342	0	0	0
2022/09/27	R035	04/05/2023	11.17	Put	Bond Future	6,169.6000	6.1696	5,830.5700	5.8306	(5.495)	0	0	0
2022/09/27	R035	04/05/2023	11.20	Put	Bond Future	6,053.1400	6.0531	5,717.7900	5.7178	(5.540)	0	0	0
2022/09/27	R035	04/05/2023	11.21	Put	Bond Future	6,014.4600	6.0145	5,680.3300	5.6803	(5.555)	0	0	0
2022/09/27	R035	04/05/2023	9.85	Call	Bond Future	264.5000	0.2645	301.6000	0.3016	14.026	0	0	388
2022/09/27	R035	04/05/2023	9.85	Put	Bond Future	12,955.3300	12.9553	12,499.5200	12.4995	(3.518)	0	0	0
2022/09/27	R035	04/05/2023	10.42	Call	Bond Future	604.0100	0.6040	678.0500	0.6781	12.258	0	0	491
2022/09/27	R035	04/05/2023	10.42	Put	Bond Future	9,652.4300	9.6524	9,233.5600	9.2336	(4.340)	0	0	0
2022/09/27	R035	03/08/2023	12.00	Call	Bond Future	3,663.5500	3.6636	3,911.3600	3.9114	6.764	0	0	0
2022/09/27	R035	03/08/2023	12.00	Put	Bond Future	4,286.7700	4.2868	4,034.7900	4.0348	(5.878)	0	0	0
2022/09/27	R035	03/08/2023			Bond Future	12.1182	83.9718	12.0233	84.4716	(0.783)	0.0000	0.0000	0
2022/09/27	R035	03/08/2023	11.98	Call	Bond Future	3,609.0500	3.6090	3,854.7100	3.8547	6.807	0	0	0
2022/09/27	R035	03/08/2023	11.98	Put	Bond Future	4,338.3800	4.3384	4,084.2500	4.0843	(5.858)	0	0	0
2022/09/27	R035	03/08/2023	11.99	Call	Bond Future	3,636.2600	3.6363	3,882.9900	3.8830	6.785	0	0	0
2022/09/27	R035	03/08/2023	11.99	Put	Bond Future	4,312.5100	4.3125	4,059.4500	4.0594	(5.868)	0	0	0
2022/09/27	R035	02/11/2023	11.41	Call	Bond Future	2,313.3900	2.3134	2,505.2300	2.5052	8.293	0	0	0
2022/09/27	R035	02/11/2023	11.41	Put	Bond Future	6,901.9500	6.9020	6,555.2600	6.5553	(5.023)	0	0	0
2022/09/27	R035	02/11/2023	11.42	Call	Bond Future	2,333.1600	2.3332	2,526.0900	2.5261	8.269	0	0	0
2022/09/27	R035	02/11/2023	11.42	Put	Bond Future	6,866.2100	6.8662	6,520.6100	6.5206	(5.033)	0	0	0
2022/09/27	R035	02/11/2023			Bond Future	12.2693	81.1645	12.1649	81.7030	(0.851)	0.0000	0.0000	0
2022/09/27	R035	02/11/2023	11.43	Call	Bond Future	2,353.0400	2.3530	2,547.0400	2.5470	8.245	0	0	0
2022/09/27	R035	02/11/2023	11.43	Put	Bond Future	6,830.6200	6.8306	6,486.0900	6.4861	(5.044)	0	0	0
2022/09/27	R186	03/11/2022	8.53	Call	Bond Future	5.0600	0.0051	7.9800	0.0080	57.708	0	0	0
2022/09/27	R186	03/11/2022	8.53	Put	Bond Future	3,478.5700	3.4786	3,201.1900	3.2012	(7.974)	0	0	0
2022/09/27	R186	03/11/2022	8.54	Call	Bond Future	5.5800	0.0056	8.7500	0.0088	56.810	0	0	0
2022/09/27	R186	03/11/2022	8.54	Put	Bond Future	3,443.5400	3.4435	3,166.4100	3.1664	(8.048)	0	0	0
2022/09/27	R186	03/11/2022	8.91	Put	Bond Future	2,215.0200	2.2150	1,963.5500	1.9635	(11.353)	0	0	4,310
2022/09/27	R186	03/11/2022			Bond Future	9.5273	107.2444	9.4453	107.5247	(0.861)	0.0000	0.0000	63,064
2022/09/27	R186	03/11/2022	8.23	Call	Bond Future	0.1300	0.0001	0.2500	0.0003	92.308	0	0	4,310
2022/09/27	R186	03/11/2022	8.23	Put	Bond Future	4,546.9600	4.5470	4,266.7800	4.2668	(6.162)	0	0	0
2022/09/27	R186	03/11/2022	8.55	Call	Bond Future	6.1400	0.0061	9.5700	0.0096	55.863	0	0	0
2022/09/27	R186	03/11/2022	8.55	Put	Bond Future	3,408.5700	3.4086	3,131.7000	3.1317	(8.123)	0	0	0
2022/09/27	R186	03/11/2022	8.91	Call	Bond Future	81.9600	0.0820	110.7900	0.1108	35.176	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
2022/09/27	R186	02/02/2023	8.33	Call	Bond Future	155.9000	0.1559	187.3400	0.1873	20.167	0	0	0
2022/09/27	R186	02/02/2023	8.33	Put	Bond Future	4,650.6900	4.6507	4,365.8600	4.3659	(6.124)	0	0	0
2022/09/27	R186	02/02/2023	8.32	Call	Bond Future	152.8600	0.1529	183.7800	0.1838	20.228	0	0	0
2022/09/27	R186	02/02/2023	8.32	Put	Bond Future	4,681.5900	4.6816	4,396.2400	4.3962	(6.095)	0	0	0
2022/09/27	R186	02/02/2023			Bond Future	9.6905	103.9212	9.5923	104.2375	(1.013)	0.0000	0.0000	0
2022/09/27	R186	02/02/2023	8.34	Call	Bond Future	159.1000	0.1591	191.0700	0.1911	20.094	0	0	0
2022/09/27	R186	02/02/2023	8.34	Put	Bond Future	4,619.9600	4.6200	4,335.6600	4.3357	(6.154)	0	0	0
2022/09/27	R186	04/05/2023	8.83	Put	Bond Future	3,592.8800	3.5929	3,344.1800	3.3442	(6.922)	0	0	0
2022/09/27	R186	04/05/2023	8.84	Call	Bond Future	591.9900	0.5920	674.0700	0.6741	13.865	0	0	0
2022/09/27	R186	04/05/2023			Bond Future	9.8061	106.0583	9.6973	106.3883	(1.110)	0.0000	0.0000	0
2022/09/27	R186	04/05/2023	8.83	Call	Bond Future	584.4500	0.5845	665.7400	0.6657	13.909	0	0	0
2022/09/27	R186	04/05/2023	8.84	Put	Bond Future	3,569.0500	3.5690	3,321.1400	3.3211	(6.946)	0	0	0
2022/09/27	R186	04/05/2023	8.82	Call	Bond Future	576.7200	0.5767	657.2200	0.6572	13.958	0	0	0
2022/09/27	R186	04/05/2023	8.82	Put	Bond Future	3,616.5400	3.6165	3,367.0500	3.3670	(6.899)	0	0	0
2022/09/27	R186	03/08/2023	9.74	Call	Bond Future	1,715.1700	1.7152	1,871.7800	1.8718	9.131	0	0	0
2022/09/27	R186	03/08/2023	9.74	Put	Bond Future	2,240.4800	2.2405	2,064.5800	2.0646	(7.851)	0	0	0
2022/09/27	R186	03/08/2023	9.73	Put	Bond Future	2,254.3800	2.2544	2,077.7000	2.0777	(7.837)	0	0	0
2022/09/27	R186	03/08/2023			Bond Future	9.9246	102.9667	9.8076	103.2992	(1.179)	0.0000	0.0000	0
2022/09/27	R186	03/08/2023	9.75	Call	Bond Future	1,730.2600	1.7303	1,887.6500	1.8876	9.096	0	0	0
2022/09/27	R186	03/08/2023	9.75	Put	Bond Future	2,227.0300	2.2270	2,051.9100	2.0519	(7.863)	0	0	0
2022/09/27	R186	03/08/2023	9.73	Call	Bond Future	1,700.5200	1.7005	1,856.3500	1.8563	9.164	0	0	0
2022/09/27	R186	02/11/2023	9.40	Call	Bond Future	1,183.6700	1.1837	1,323.2900	1.3233	11.796	0	0	0
2022/09/27	R186	02/11/2023	9.40	Put	Bond Future	3,017.5200	3.0175	2,781.7000	2.7817	(7.815)	0	0	0
2022/09/27	R186	02/11/2023	9.15	Call	Bond Future	0.0000	0.0000	1,041.7900	1.0418	100.000	0	0	1,715
2022/09/27	R186	02/11/2023			Bond Future	10.0865	105.0479	9.9447	105.4234	(1.406)	0.0000	0.0000	0
2022/09/27	R186	02/11/2023	10.42	Call	Bond Future	0.0000	0.0000	2,866.8400	2.8668	100.000	0	0	0
2022/09/27	R186	02/11/2023	10.42	Put	Bond Future	0.0000	0.0000	1,615.2600	1.6153	100.000	0	0	1,715
2022/09/27	R186	02/11/2023	9.38	Call	Bond Future	1,160.9400	1.1609	1,298.9100	1.2989	11.884	0	0	0
2022/09/27	R186	02/11/2023	9.38	Put	Bond Future	3,048.8400	3.0488	2,811.3700	2.8114	(7.789)	0	0	0
2022/09/27	R186	02/11/2023	9.39	Call	Bond Future	1,172.2800	1.1723	1,311.0700	1.3111	11.839	0	0	0
2022/09/27	R186	02/11/2023	9.39	Put	Bond Future	3,033.1500	3.0331	2,796.5000	2.7965	(7.802)	0	0	0
2022/09/27	R186	02/11/2023	9.15	Put	Bond Future	0.0000	0.0000	3,178.4400	3.1784	100.000	0	0	0
2022/09/27	R197	03/11/2022			Bond Future	336.2723	336.2723	336.1772	336.1772	(0.028)	0.0000	0.0000	831
2022/09/27	R197	02/02/2023			Bond Future	333.6436	333.6436	333.6439	333.6439	0.000	0.0000	0.0000	0
2022/09/27	R197	04/05/2023			Bond Future	340.5753	340.5753	340.5995	340.5995	0.007	0.0000	0.0000	0
2022/09/27	R197	03/08/2023			Bond Future	338.5670	338.5670	338.5810	338.5810	0.004	0.0000	0.0000	0
2022/09/27	R197	02/11/2023			Bond Future	345.4845	345.4845	345.6158	345.6158	0.038	0.0000	0.0000	0
2022/09/27	R202	03/11/2022			Bond Future	248.2525	248.2525	247.4531	247.4531	(0.322)	0.0000	0.0000	6,206
2022/09/27	R202	02/02/2023			Bond Future	248.1567	248.1567	247.4144	247.4144	(0.299)	0.0000	0.0000	460
2022/09/27	R202	04/05/2023			Bond Future	253.3111	253.3111	252.5710	252.5710	(0.292)	0.0000	0.0000	0
2022/09/27	R202	03/08/2023			Bond Future	253.7708	253.7708	253.0070	253.0070	(0.301)	0.0000	0.0000	0
2022/09/27	R202	02/11/2023			Bond Future	258.9562	258.9562	258.2639	258.2639	(0.267)	0.0000	0.0000	0
2022/09/27	R209	03/11/2022	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,000
2022/09/27	R209	03/11/2022	9.25	Put	Bond Future	13,628.3700	13.6284	13,218.7100	13.2187	(3.006)	0	0	0
2022/09/27	R209	03/11/2022	9.50	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	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
2022/09/27	R209	03/11/2022	9.50	Put	Bond Future	12,058.8700	12.0589	11,649.2200	11.6492	(3.397)	0	0	0
2022/09/27	R209	03/11/2022	12.00	Call	Bond Future	2,143.0700	2.1431	2,417.8200	2.4178	12.820	0	0	0
2022/09/27	R209	03/11/2022	12.00	Put	Bond Future	683.8700	0.6839	548.9600	0.5490	(19.727)	0	0	7,750
2022/09/27	R209	03/11/2022	11.03	Call	Bond Future	189.1900	0.1892	240.7800	0.2408	27.269	0	0	0
2022/09/27	R209	03/11/2022	11.03	Put	Bond Future	3,539.0700	3.5391	3,181.0000	3.1810	(10.118)	0	0	0
2022/09/27	R209	03/11/2022	10.50	Put	Bond Future	6,216.0000	6.2160	5,812.1400	5.8121	(6.497)	0	0	0
2022/09/27	R209	03/11/2022	10.90	Put	Bond Future	4,145.6300	4.1456	3,769.5100	3.7695	(9.073)	0	0	0
2022/09/27	R209	03/11/2022			Bond Future	11.6947	64.2582	11.6108	64.6678	(0.718)	0.0000	0.0000	19,159
2022/09/27	R209	03/11/2022	10.00	Call	Bond Future	0.5500	0.0006	0.8300	0.0008	50.909	0	0	7,750
2022/09/27	R209	03/11/2022	10.00	Put	Bond Future	9,049.1400	9.0491	8,639.7600	8.6398	(4.524)	0	0	6,000
2022/09/27	R209	03/11/2022	11.50	Call	Bond Future	809.5800	0.8096	962.7400	0.9627	18.918	0	0	1,300
2022/09/27	R209	03/11/2022	11.50	Put	Bond Future	1,765.8700	1.7659	1,509.3700	1.5094	(14.525)	0	0	0
2022/09/27	R209	03/11/2022	11.01	Call	Bond Future	175.0700	0.1751	223.5500	0.2236	27.692	0	0	0
2022/09/27	R209	03/11/2022	11.01	Put	Bond Future	3,629.5600	3.6296	3,268.3800	3.2684	(9.951)	0	0	0
2022/09/27	R209	03/11/2022	11.02	Call	Bond Future	182.0200	0.1820	232.0500	0.2320	27.486	0	0	0
2022/09/27	R209	03/11/2022	11.02	Put	Bond Future	3,584.1800	3.5842	3,224.5500	3.2245	(10.034)	0	0	0
2022/09/27	R209	03/11/2022	10.50	Call	Bond Future	14.7700	0.0148	20.5700	0.0206	39.269	0	0	0
2022/09/27	R209	03/11/2022	10.90	Call	Bond Future	111.6700	0.1117	145.2100	0.1452	30.035	0	0	1,300
2022/09/27	R209	03/11/2022	11.00	Call	Bond Future	168.3200	0.1683	215.2900	0.2153	27.905	0	0	0
2022/09/27	R209	03/11/2022	11.00	Put	Bond Future	3,675.2000	3.6752	3,312.5100	3.3125	(9.869)	0	0	6,000
2022/09/27	R209	02/02/2023	10.79	Call	Bond Future	543.3700	0.5434	624.0600	0.6241	14.850	0	0	0
2022/09/27	R209	02/02/2023	10.80	Put	Bond Future	5,769.9800	5.7700	5,415.6300	5.4156	(6.141)	0	0	0
2022/09/27	R209	02/02/2023	10.78	Call	Bond Future	533.4000	0.5334	612.9500	0.6130	14.914	0	0	0
2022/09/27	R209	02/02/2023			Bond Future	11.8336	65.4424	11.7427	65.8785	(0.769)	0.0000	0.0000	2,066
2022/09/27	R209	02/02/2023	10.79	Put	Bond Future	5,813.2300	5.8132	5,457.7500	5.4577	(6.115)	0	0	0
2022/09/27	R209	02/02/2023	10.80	Call	Bond Future	553.4800	0.5535	635.3000	0.6353	14.783	0	0	0
2022/09/27	R209	02/02/2023	10.78	Put	Bond Future	5,856.6900	5.8567	5,500.0700	5.5001	(6.089)	0	0	0
2022/09/27	R209	04/05/2023	11.09	Call	Bond Future	1,335.5200	1.3355	1,471.9600	1.4720	10.216	0	0	0
2022/09/27	R209	04/05/2023	11.09	Put	Bond Future	5,562.9900	5.5630	5,249.8000	5.2498	(5.630)	0	0	0
2022/09/27	R209	04/05/2023	11.10	Call	Bond Future	1,351.4000	1.3514	1,488.9600	1.4890	10.179	0	0	0
2022/09/27	R209	04/05/2023	11.10	Put	Bond Future	5,527.4400	5.5274	5,215.3700	5.2154	(5.646)	0	0	0
2022/09/27	R209	04/05/2023	10.00	Call	Bond Future	304.7800	0.3048	348.0100	0.3480	14.184	0	0	7,500
2022/09/27	R209	04/05/2023	10.00	Put	Bond Future	10,480.7800	10.4808	10,074.3800	10.0744	(3.878)	0	0	0
2022/09/27	R209	04/05/2023			Bond Future	11.9497	63.6340	11.8544	64.0836	(0.797)	0.0000	0.0000	1,250
2022/09/27	R209	04/05/2023	11.11	Call	Bond Future	1,367.3900	1.3674	1,506.0700	1.5061	10.142	0	0	0
2022/09/27	R209	04/05/2023	11.11	Put	Bond Future	5,492.0700	5.4921	5,181.1200	5.1811	(5.662)	0	0	0
2022/09/27	R209	04/05/2023	12.50	Call	Bond Future	4,628.4800	4.6285	4,916.8300	4.9168	6.230	0	0	0
2022/09/27	R209	04/05/2023	12.50	Put	Bond Future	2,116.6300	2.1166	1,955.3500	1.9553	(7.620)	0	0	7,500
2022/09/27	R209	04/05/2023	11.00	Call	Bond Future	1,197.0200	1.1970	1,323.4600	1.3235	10.563	0	0	0
2022/09/27	R209	04/05/2023	11.00	Put	Bond Future	5,889.7700	5.8898	5,566.5800	5.5666	(5.487)	0	0	7,500
2022/09/27	R209	03/08/2023	11.94	Call	Bond Future	3,178.2500	3.1782	3,405.6400	3.4056	7.155	0	0	0
2022/09/27	R209	03/08/2023	11.95	Put	Bond Future	3,734.3400	3.7343	3,506.3100	3.5063	(6.106)	0	0	0
2022/09/27	R209	03/08/2023	11.93	Call	Bond Future	3,154.7100	3.1547	3,381.1100	3.3811	7.177	0	0	0
2022/09/27	R209	03/08/2023			Bond Future	12.0644	64.9634	11.9662	65.4198	(0.814)	0.0000	0.0000	0
2022/09/27	R209	03/08/2023	11.94	Put	Bond Future	3,757.3100	3.7573	3,528.2900	3.5283	(6.095)	0	0	0
2022/09/27	R209	03/08/2023	11.95	Call	Bond Future	3,202.1100	3.2021	3,430.4900	3.4305	7.132	0	0	0
2022/09/27	R209	03/08/2023	11.93	Put	Bond Future	3,780.6600	3.7807	3,550.6500	3.5506	(6.084)	0	0	0
2022/09/27	R209	02/11/2023	11.34	Call	Bond Future	2,017.1800	2.0172	2,192.1000	2.1921	8.672	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/27	R209	02/11/2023	11.34	Put	Bond Future	6,077.7600	6.0778	5,764.6300	5.7646	(5.152)	0	0	0
2022/09/27	R209	02/11/2023	11.33	Call	Bond Future	1,999.8400	1.9998	2,173.7500	2.1738	8.696	0	0	0
2022/09/27	R209	02/11/2023	11.33	Put	Bond Future	6,110.0900	6.1101	5,795.9500	5.7960	(5.141)	0	0	0
2022/09/27	R209	02/11/2023			Bond Future	12.1943	63.1252	12.0876	63.6132	(0.875)	0.0000	0.0000	0
2022/09/27	R209	02/11/2023	11.35	Call	Bond Future	2,034.6100	2.0346	2,210.5300	2.2105	8.646	0	0	0
2022/09/27	R209	02/11/2023	11.35	Put	Bond Future	6,045.5700	6.0456	5,733.4400	5.7334	(5.163)	0	0	0
2022/09/27	R210	03/11/2022			Bond Future	227.6063	227.6063	227.4476	227.4476	(0.070)	0.0000	0.0000	430
2022/09/27	R210	02/02/2023			Bond Future	231.8566	231.8566	231.7618	231.7618	(0.041)	0.0000	0.0000	300
2022/09/27	R210	04/05/2023			Bond Future	233.5626	233.5626	233.4830	233.4830	(0.034)	0.0000	0.0000	0
2022/09/27	R210	03/08/2023			Bond Future	238.4885	238.4885	238.3987	238.3987	(0.038)	0.0000	0.0000	0
2022/09/27	R210	02/11/2023			Bond Future	240.1395	240.1395	240.1306	240.1306	(0.004)	0.0000	0.0000	0
2022/09/27	R213	03/11/2022	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	476
2022/09/27	R213	03/11/2022	9.19	Put	Bond Future	10,215.4700	10.2155	9,763.8600	9.7639	(4.421)	0	0	0
2022/09/27	R213	03/11/2022	10.38	Call	Bond Future	23.1300	0.0231	36.7800	0.0368	59.014	0	0	0
2022/09/27	R213	03/11/2022	10.38	Put	Bond Future	4,254.3300	4.2543	3,816.3700	3.8164	(10.294)	0	0	0
2022/09/27	R213	03/11/2022	10.39	Call	Bond Future	25.1100	0.0251	39.6900	0.0397	58.065	0	0	0
2022/09/27	R213	03/11/2022	10.39	Put	Bond Future	4,208.2700	4.2083	3,771.2400	3.7712	(10.385)	0	0	0
2022/09/27	R213	03/11/2022	10.37	Call	Bond Future	21.2900	0.0213	34.0500	0.0340	59.934	0	0	0
2022/09/27	R213	03/11/2022	10.37	Put	Bond Future	4,300.5700	4.3006	3,861.7200	3.8617	(10.204)	0	0	200
2022/09/27	R213	03/11/2022			Bond Future	11.2909	78.5649	11.1906	79.0165	(0.888)	0.0000	0.0000	33,632
2022/09/27	R213	03/11/2022	9.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/09/27	R213	03/11/2022	9.13	Put	Bond Future	10,531.7400	10.5317	10,080.1300	10.0801	(4.288)	0	0	0
2022/09/27	R213	03/11/2022	9.84	Call	Bond Future	0.0600	0.0001	0.1400	0.0001	133.333	0	0	0
2022/09/27	R213	03/11/2022	9.84	Put	Bond Future	6,880.1000	6.8801	6,428.5700	6.4286	(6.563)	0	0	476
2022/09/27	R213	03/11/2022	10.40	Call	Bond Future	27.2100	0.0272	42.7600	0.0428	57.148	0	0	0
2022/09/27	R213	03/11/2022	10.40	Put	Bond Future	4,162.3600	4.1624	3,726.3000	3.7263	(10.476)	0	0	0
2022/09/27	R213	03/11/2022	9.98	Call	Bond Future	0.2000	0.0002	0.4300	0.0004	115.000	0	0	0
2022/09/27	R213	03/11/2022	9.98	Put	Bond Future	6,183.0900	6.1831	5,731.7100	5.7317	(7.300)	0	0	200
2022/09/27	R213	03/11/2022	10.19	Call	Bond Future	3.5300	0.0035	6.4000	0.0064	81.303	0	0	0
2022/09/27	R213	03/11/2022	10.19	Put	Bond Future	5,154.4400	5.1544	4,705.7000	4.7057	(8.706)	0	0	476
2022/09/27	R213	02/02/2023	10.43	Put	Bond Future	5,177.3900	5.1774	4,785.8600	4.7859	(7.562)	0	0	0
2022/09/27	R213	02/02/2023	12.20	Call	Bond Future	4,192.7100	4.1927	4,539.9200	4.5399	8.281	0	0	0
2022/09/27	R213	02/02/2023	12.20	Put	Bond Future	1,054.2500	1.0542	918.3400	0.9183	(12.892)	0	0	912
2022/09/27	R213	02/02/2023	10.22	Put	Bond Future	6,015.8700	6.0159	5,600.6400	5.6006	(6.902)	0	0	0
2022/09/27	R213	02/02/2023	10.23	Call	Bond Future	344.9700	0.3450	413.8900	0.4139	19.979	0	0	0
2022/09/27	R213	02/02/2023	10.35	Call	Bond Future	431.0300	0.4310	513.1100	0.5131	19.043	0	0	0
2022/09/27	R213	02/02/2023	10.35	Put	Bond Future	5,489.6200	5.4896	5,088.5800	5.0886	(7.305)	0	0	476
2022/09/27	R213	02/02/2023	10.01	Call	Bond Future	221.9400	0.2219	270.3100	0.2703	21.794	0	0	0
2022/09/27	R213	02/02/2023			Bond Future	11.4619	80.0127	11.3517	80.4958	(0.961)	0.0000	0.0000	0
2022/09/27	R213	02/02/2023	10.43	Call	Bond Future	496.6800	0.4967	588.2700	0.5883	18.440	0	0	912
2022/09/27	R213	02/02/2023	10.22	Call	Bond Future	338.4800	0.3385	406.3700	0.4064	20.057	0	0	0
2022/09/27	R213	02/02/2023	10.23	Put	Bond Future	5,974.5500	5.9746	5,560.3500	5.5603	(6.933)	0	0	0
2022/09/27	R213	02/02/2023	9.16	Call	Bond Future	43.0100	0.0430	54.2500	0.0542	26.133	0	0	476
2022/09/27	R213	02/02/2023	9.16	Put	Bond Future	10,993.7500	10.9938	10,521.8700	10.5219	(4.292)	0	0	0
2022/09/27	R213	02/02/2023	10.01	Put	Bond Future	6,911.5200	6.9115	6,476.7700	6.4768	(6.290)	0	0	476
2022/09/27	R213	02/02/2023	10.21	Call	Bond Future	331.9800	0.3320	398.8400	0.3988	20.140	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/27	R213	02/02/2023	10.21	Put	Bond Future	6,057.2200	6.0572	5,640.9600	5.6410	(6.872)	0	0	0
2022/09/27	R213	04/05/2023	10.75	Call	Bond Future	1,136.7300	1.1367	1,286.2000	1.2862	13.149	0	0	0
2022/09/27	R213	04/05/2023	10.75	Put	Bond Future	4,858.1600	4.8582	4,509.2300	4.5092	(7.182)	0	0	0
2022/09/27	R213	04/05/2023			Bond Future	11.5972	78.1031	11.4807	78.6015	(1.004)	0.0000	0.0000	0
2022/09/27	R213	04/05/2023	10.74	Call	Bond Future	1,123.5500	1.1236	1,271.7800	1.2718	13.193	0	0	0
2022/09/27	R213	04/05/2023	10.74	Put	Bond Future	4,890.2700	4.8903	4,540.1000	4.5401	(7.161)	0	0	0
2022/09/27	R213	04/05/2023	10.73	Call	Bond Future	1,110.6700	1.1107	1,257.6900	1.2577	13.237	0	0	0
2022/09/27	R213	04/05/2023	10.73	Put	Bond Future	4,922.7000	4.9227	4,571.3200	4.5713	(7.138)	0	0	0
2022/09/27	R213	03/08/2023	11.62	Put	Bond Future	3,283.6600	3.2837	3,029.4700	3.0295	(7.741)	0	0	0
2022/09/27	R213	03/08/2023	11.63	Call	Bond Future	2,824.2100	2.8242	3,076.8600	3.0769	8.946	0	0	0
2022/09/27	R213	03/08/2023			Bond Future	11.7354	79.7340	11.6141	80.2398	(1.033)	0.0000	0.0000	0
2022/09/27	R213	03/08/2023	11.62	Call	Bond Future	2,802.4400	2.8024	3,053.9800	3.0540	8.976	0	0	0
2022/09/27	R213	03/08/2023	11.63	Put	Bond Future	3,263.5700	3.2636	3,010.4900	3.0105	(7.755)	0	0	0
2022/09/27	R213	03/08/2023	11.61	Call	Bond Future	2,780.4500	2.7805	3,030.8700	3.0309	9.006	0	0	0
2022/09/27	R213	03/08/2023	11.61	Put	Bond Future	3,303.5700	3.3036	3,048.2600	3.0483	(7.728)	0	0	0
2022/09/27	R213	02/11/2023	11.13	Call	Bond Future	1,770.4400	1.7704	1,969.0400	1.9690	11.218	0	0	0
2022/09/27	R213	02/11/2023	11.13	Put	Bond Future	4,970.4700	4.9705	4,625.9800	4.6260	(6.931)	0	0	0
2022/09/27	R213	02/11/2023			Bond Future	11.9013	77.7928	11.7676	78.3359	(1.124)	0.0000	0.0000	0
2022/09/27	R213	02/11/2023	11.12	Call	Bond Future	1,754.8900	1.7549	1,952.3500	1.9524	11.252	0	0	0
2022/09/27	R213	02/11/2023	11.12	Put	Bond Future	4,997.5100	4.9975	4,651.8800	4.6519	(6.916)	0	0	0
2022/09/27	R213	02/11/2023	11.11	Call	Bond Future	1,739.1300	1.7391	1,935.4300	1.9354	11.287	0	0	0
2022/09/27	R213	02/11/2023	11.11	Put	Bond Future	5,024.3700	5.0244	4,677.5800	4.6776	(6.902)	0	0	0
2022/09/27	R214	03/11/2022	11.34	Call	Bond Future	369.4200	0.3694	457.4100	0.4574	23.818	0	0	0
2022/09/27	R214	03/11/2022	11.36	Put	Bond Future	2,793.1700	2.7932	2,461.2600	2.4613	(11.883)	0	0	0
2022/09/27	R214	03/11/2022			Bond Future	11.8221	61.6951	11.7383	62.1194	(0.709)	0.0000	0.0000	24,788
2022/09/27	R214	03/11/2022	11.34	Put	Bond Future	2,875.7500	2.8757	2,539.4300	2.5394	(11.695)	0	0	0
2022/09/27	R214	03/11/2022	11.35	Call	Bond Future	381.5600	0.3816	471.7400	0.4717	23.635	0	0	0
2022/09/27	R214	03/11/2022	11.35	Put	Bond Future	2,834.2600	2.8343	2,500.1300	2.5001	(11.789)	0	0	0
2022/09/27	R214	03/11/2022	11.36	Call	Bond Future	394.0400	0.3940	486.4400	0.4864	23.449	0	0	0
2022/09/27	R214	02/02/2023	11.10	Call	Bond Future	824.5100	0.8245	933.2800	0.9333	13.192	0	0	1,600
2022/09/27	R214	02/02/2023	11.07	Call	Bond Future	783.5100	0.7835	888.3200	0.8883	13.377	0	0	0
2022/09/27	R214	02/02/2023	11.07	Put	Bond Future	5,431.6200	5.4316	5,086.0300	5.0860	(6.363)	0	0	0
2022/09/27	R214	02/02/2023	11.08	Call	Bond Future	797.0600	0.7971	903.2000	0.9032	13.316	0	0	0
2022/09/27	R214	02/02/2023	11.08	Put	Bond Future	5,389.6500	5.3897	5,045.3900	5.0454	(6.387)	0	0	0
2022/09/27	R214	02/02/2023			Bond Future	11.9565	62.8320	11.8659	63.2824	(0.757)	0.0000	0.0000	64,507
2022/09/27	R214	02/02/2023	11.10	Put	Bond Future	5,306.2600	5.3063	4,964.6300	4.9646	(6.438)	0	0	0
2022/09/27	R214	02/02/2023	11.80	Call	Bond Future	2,176.6200	2.1766	2,385.3800	2.3854	9.591	0	0	1,600
2022/09/27	R214	02/02/2023	11.80	Put	Bond Future	2,958.2900	2.9583	2,716.6500	2.7167	(8.168)	0	0	0
2022/09/27	R214	02/02/2023	11.09	Call	Bond Future	810.6500	0.8106	918.1000	0.9181	13.255	0	0	0
2022/09/27	R214	02/02/2023	11.09	Put	Bond Future	5,347.7800	5.3478	5,004.8300	5.0048	(6.413)	0	0	0
2022/09/27	R214	04/05/2023	11.37	Call	Bond Future	1,680.5000	1.6805	1,841.2000	1.8412	9.563	0	0	0
2022/09/27	R214	04/05/2023	11.37	Put	Bond Future	5,216.4300	5.2164	4,913.3500	4.9133	(5.810)	0	0	0
2022/09/27	R214	04/05/2023	11.36	Call	Bond Future	1,661.8700	1.6619	1,821.3800	1.8214	9.598	0	0	0
2022/09/27	R214	04/05/2023	11.36	Put	Bond Future	5,251.1900	5.2512	4,946.9200	4.9469	(5.794)	0	0	0
2022/09/27	R214	04/05/2023			Bond Future	12.0631	60.8235	11.9686	61.2873	(0.784)	0.0000	0.0000	0
2022/09/27	R214	04/05/2023	11.38	Call	Bond Future	1,699.0600	1.6991	1,860.9500	1.8609	9.528	0	0	0
2022/09/27	R214	04/05/2023	11.38	Put	Bond Future	5,181.6700	5.1817	4,879.7800	4.8798	(5.826)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/27	R214	03/08/2023	12.15	Call	Bond Future	3,649.7700	3.6498	3,896.1200	3.8961	6.750	0	0	0
2022/09/27	R214	03/08/2023	12.15	Put	Bond Future	3,745.7900	3.7458	3,521.1600	3.5212	(5.997)	0	0	0
2022/09/27	R214	03/08/2023	12.14	Call	Bond Future	3,624.3700	3.6244	3,869.7400	3.8697	6.770	0	0	0
2022/09/27	R214	03/08/2023	12.14	Put	Bond Future	3,768.6200	3.7686	3,543.0100	3.5430	(5.987)	0	0	0
2022/09/27	R214	03/08/2023			Bond Future	12.1699	62.0940	12.0726	62.5650	(0.800)	0.0000	0.0000	0
2022/09/27	R214	03/08/2023	12.16	Call	Bond Future	3,675.4600	3.6755	3,922.7900	3.9228	6.729	0	0	0
2022/09/27	R214	03/08/2023	12.16	Put	Bond Future	3,723.3200	3.7233	3,499.6700	3.4997	(6.007)	0	0	0
2022/09/27	R214	02/11/2023	11.46	Call	Bond Future	2,154.4200	2.1544	2,337.4900	2.3375	8.497	0	0	0
2022/09/27	R214	02/11/2023	11.46	Put	Bond Future	6,310.4200	6.3104	5,991.8400	5.9918	(5.048)	0	0	0
2022/09/27	R214	02/11/2023	11.45	Put	Bond Future	6,345.3100	6.3453	6,025.7000	6.0257	(5.037)	0	0	0
2022/09/27	R214	02/11/2023			Bond Future	12.2926	60.0499	12.1873	60.5516	(0.857)	0.0000	0.0000	0
2022/09/27	R214	02/11/2023	11.47	Call	Bond Future	2,172.2600	2.1723	2,356.3600	2.3564	8.475	0	0	0
2022/09/27	R214	02/11/2023	11.47	Put	Bond Future	6,275.6700	6.2757	5,958.1200	5.9581	(5.060)	0	0	0
2022/09/27	R214	02/11/2023	11.45	Call	Bond Future	2,136.6600	2.1367	2,318.7000	2.3187	8.520	0	0	0
2022/09/27	R248	03/11/2022	10.60	Call	Bond Future	15.3000	0.0153	21.3700	0.0214	39.673	0	0	950
2022/09/27	R248	03/11/2022	10.60	Put	Bond Future	8,395.8200	8.3958	7,873.7900	7.8738	(6.218)	0	0	0
2022/09/27	R248	03/11/2022	10.70	Call	Bond Future	27.8800	0.0279	38.2800	0.0383	37.303	0	0	0
2022/09/27	R248	03/11/2022	10.70	Put	Bond Future	7,661.4900	7.6615	7,143.7900	7.1438	(6.757)	0	0	0
2022/09/27	R248	03/11/2022	11.32	Call	Bond Future	437.5600	0.4376	542.4500	0.5424	23.972	0	0	0
2022/09/27	R248	03/11/2022	11.20	Call	Bond Future	286.9600	0.2870	362.4100	0.3624	26.293	0	0	0
2022/09/27	R248	03/11/2022	11.20	Put	Bond Future	4,352.8400	4.3528	3,900.1900	3.9002	(10.399)	0	0	0
2022/09/27	R248	03/11/2022	11.30	Put	Bond Future	3,793.3500	3.7933	3,364.8600	3.3649	(11.296)	0	0	0
2022/09/27	R248	03/11/2022	11.31	Put	Bond Future	3,739.8000	3.7398	3,313.9300	3.3139	(11.388)	0	0	0
2022/09/27	R248	03/11/2022			Bond Future	11.8199	77.0860	11.7361	77.6141	(0.709)	0.0000	0.0000	248,022
2022/09/27	R248	03/11/2022	10.00	Call	Bond Future	0.2600	0.0003	0.3900	0.0004	50.000	0	0	0
2022/09/27	R248	03/11/2022	10.00	Put	Bond Future	13,114.5900	13.1146	12,586.6200	12.5866	(4.026)	0	0	0
2022/09/27	R248	03/11/2022	11.32	Put	Bond Future	3,686.6800	3.6867	3,263.4700	3.2635	(11.479)	0	0	0
2022/09/27	R248	03/11/2022	11.90	Call	Bond Future	1,891.5400	1.8915	2,179.1000	2.1791	15.202	0	0	0
2022/09/27	R248	03/11/2022	11.90	Put	Bond Future	1,392.6800	1.3927	1,152.1400	1.1521	(17.272)	0	0	0
2022/09/27	R248	03/11/2022	11.30	Call	Bond Future	409.1300	0.4091	508.7400	0.5087	24.347	0	0	950
2022/09/27	R248	03/11/2022	11.31	Call	Bond Future	423.1800	0.4232	525.4100	0.5254	24.158	0	0	0
2022/09/27	R248	02/02/2023	11.10	Put	Bond Future	6,597.8300	6.5978	6,173.7500	6.1738	(6.428)	0	0	0
2022/09/27	R248	02/02/2023	11.08	Call	Bond Future	1,009.5100	1.0095	1,142.7600	1.1428	13.199	0	0	0
2022/09/27	R248	02/02/2023	11.08	Put	Bond Future	6,702.5100	6.7025	6,275.1100	6.2751	(6.377)	0	0	0
2022/09/27	R248	02/02/2023			Bond Future	11.9490	78.5434	11.8583	79.1041	(0.759)	0.0000	0.0000	0
2022/09/27	R248	02/02/2023	11.10	Call	Bond Future	1,044.3300	1.0443	1,180.9000	1.1809	13.077	0	0	2,700
2022/09/27	R248	02/02/2023	11.06	Call	Bond Future	975.4400	0.9754	1,105.4000	1.1054	13.323	0	0	0
2022/09/27	R248	02/02/2023	11.06	Put	Bond Future	6,808.3600	6.8084	6,377.6700	6.3777	(6.326)	0	0	0
2022/09/27	R248	02/02/2023	11.07	Call	Bond Future	992.3100	0.9923	1,123.9100	1.1239	13.262	0	0	0
2022/09/27	R248	02/02/2023	11.07	Put	Bond Future	6,755.2100	6.7552	6,326.1600	6.3262	(6.351)	0	0	0
2022/09/27	R248	02/02/2023	10.40	Call	Bond Future	258.9700	0.2590	304.6600	0.3047	17.643	0	0	2,700
2022/09/27	R248	02/02/2023	10.40	Put	Bond Future	10,956.6900	10.9567	10,441.7300	10.4417	(4.700)	0	0	0
2022/09/27	R248	04/05/2023	11.35	Call	Bond Future	2,071.1800	2.0712	2,269.2300	2.2692	9.562	0	0	0
2022/09/27	R248	04/05/2023	11.35	Put	Bond Future	6,583.8900	6.5839	6,204.6300	6.2046	(5.760)	0	0	0
2022/09/27	R248	04/05/2023			Bond Future	12.0590	75.6966	11.9641	76.2739	(0.787)	0.0000	0.0000	0
2022/09/27	R248	04/05/2023	11.33	Call	Bond Future	2,025.0500	2.0250	2,220.1300	2.2201	9.633	0	0	0
2022/09/27	R248	04/05/2023	11.33	Put	Bond Future	6,672.0300	6.6720	6,289.8000	6.2898	(5.729)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/27	R248	04/05/2023	11.34	Call	Bond Future	2,048.0400	2.0480	2,244.6100	2.2446	9.598	0	0	0
2022/09/27	R248	04/05/2023	11.34	Put	Bond Future	6,627.8400	6.6278	6,247.1000	6.2471	(5.745)	0	0	0
2022/09/27	R248	03/08/2023	12.11	Call	Bond Future	4,428.5100	4.4285	4,730.0500	4.7300	6.809	0	0	0
2022/09/27	R248	03/08/2023	12.11	Put	Bond Future	4,801.7700	4.8018	4,517.0500	4.5170	(5.929)	0	0	0
2022/09/27	R248	03/08/2023			Bond Future	12.1726	77.2402	12.0745	77.8265	(0.805)	0.0000	0.0000	0
2022/09/27	R248	03/08/2023	12.09	Call	Bond Future	4,365.8900	4.3659	4,664.9900	4.6650	6.851	0	0	0
2022/09/27	R248	03/08/2023	12.09	Put	Bond Future	4,859.1800	4.8592	4,572.0200	4.5720	(5.910)	0	0	0
2022/09/27	R248	03/08/2023	12.10	Call	Bond Future	4,397.1600	4.3972	4,697.4800	4.6975	6.830	0	0	0
2022/09/27	R248	03/08/2023	12.10	Put	Bond Future	4,830.3900	4.8304	4,544.4500	4.5444	(5.920)	0	0	0
2022/09/27	R248	02/11/2023	11.49	Put	Bond Future	7,728.9800	7.7290	7,336.8400	7.3368	(5.074)	0	0	0
2022/09/27	R248	02/11/2023	11.47	Call	Bond Future	2,718.5900	2.7186	2,948.3100	2.9483	8.450	0	0	0
2022/09/27	R248	02/11/2023	11.48	Call	Bond Future	2,741.0200	2.7410	2,972.0200	2.9720	8.428	0	0	0
2022/09/27	R248	02/11/2023			Bond Future	12.2925	74.3797	12.1864	75.0041	(0.864)	0.0000	0.0000	0
2022/09/27	R248	02/11/2023	11.49	Call	Bond Future	2,763.5500	2.7636	2,995.8300	2.9958	8.405	0	0	0
2022/09/27	R248	02/11/2023	11.47	Put	Bond Future	7,815.3100	7.8153	7,420.6100	7.4206	(5.050)	0	0	0
2022/09/27	R248	02/11/2023	11.48	Put	Bond Future	7,772.0500	7.7721	7,378.6300	7.3786	(5.062)	0	0	0

Total

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