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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/09/2022 TO 30/09/2022

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
2022/09/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/30	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/30	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/30	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/30	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/30	2025	03/11/2022		Bond Future	165.4361	165.4361	166.2437	166.2437	0.488	0.0000	0.0000	7,182
2022/09/30	2025	02/02/2023		Bond Future	166.8544	166.8544	167.6748	167.6748	0.492	0.0000	0.0000	232
2022/09/30	2025	04/05/2023		Bond Future	170.3259	170.3259	171.1618	171.1618	0.491	0.0000	0.0000	0
2022/09/30	2025	03/08/2023		Bond Future	172.1425	172.1425	172.9933	172.9933	0.494	0.0000	0.0000	0
2022/09/30	2025	02/11/2023		Bond Future	175.7191	175.7191	176.5875	176.5875	0.494	0.0000	0.0000	0
2022/09/30	2029	03/11/2022		Bond Future	119.4100	119.4100	120.0701	120.0701	0.553	0.0000	0.0000	1,099
2022/09/30	2029	02/02/2023		Bond Future	121.6678	121.6678	122.3386	122.3386	0.551	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
2022/09/30	2029	04/05/2023			Bond Future	122.8949	122.8949	123.5782	123.5782	0.556	0.0000	0.0000	0
2022/09/30	2029	03/08/2023			Bond Future	125.4805	125.4805	126.1779	126.1779	0.556	0.0000	0.0000	0
2022/09/30	2029	02/11/2023			Bond Future	126.7385	126.7385	127.4478	127.4478	0.560	0.0000	0.0000	0
2022/09/30	2030	03/11/2022	9.70	Call	Bond Future	0.3100	0.0003	0.0200	0.0000	(93.548)	0	0	500
2022/09/30	2030	03/11/2022	9.70	Put	Bond Future	6,146.5400	6.1465	5,730.4100	5.7304	(6.770)	0	0	0
2022/09/30	2030	03/11/2022	10.10	Call	Bond Future	25.0500	0.0250	2.3900	0.0024	(90.459)	0	0	0
2022/09/30	2030	03/11/2022	10.10	Put	Bond Future	4,266.1800	4.2662	3,827.6800	3.8277	(10.279)	0	0	0
2022/09/30	2030	03/11/2022	10.20	Put	Bond Future	3,822.6600	3.8227	3,367.8900	3.3679	(11.897)	0	0	0
2022/09/30	2030	03/11/2022			Bond Future	11.0307	87.3159	10.9369	87.7317	(0.851)	0.0000	0.0000	62,294
2022/09/30	2030	03/11/2022	10.08	Call	Bond Future	21.5300	0.0215	1.6600	0.0017	(92.290)	0	0	0
2022/09/30	2030	03/11/2022	10.08	Put	Bond Future	4,356.7100	4.3567	3,921.0000	3.9210	(10.001)	0	0	0
2022/09/30	2030	03/11/2022	10.09	Call	Bond Future	23.2300	0.0232	2.0000	0.0020	(91.390)	0	0	0
2022/09/30	2030	03/11/2022	10.09	Put	Bond Future	4,311.3700	4.3114	3,874.3000	3.8743	(10.138)	0	0	0
2022/09/30	2030	03/11/2022	10.20	Call	Bond Future	49.9100	0.0499	10.9800	0.0110	(78.000)	0	0	500
2022/09/30	2030	03/11/2022	11.57	Call	Bond Future	2,748.5500	2.7486	2,998.4100	2.9984	9.091	0	0	0
2022/09/30	2030	03/11/2022	11.57	Put	Bond Future	408.0700	0.4081	242.0900	0.2421	(40.674)	0	0	500
2022/09/30	2030	02/02/2023	11.16	Put	Bond Future	2,112.9600	2.1130	1,801.4600	1.8015	(14.742)	0	0	388
2022/09/30	2030	02/02/2023	11.35	Call	Bond Future	2,399.8400	2.3998	2,532.8600	2.5329	5.543	0	0	5,000
2022/09/30	2030	02/02/2023	11.35	Put	Bond Future	1,752.4700	1.7525	1,463.2400	1.4632	(16.504)	0	0	0
2022/09/30	2030	02/02/2023	9.99	Call	Bond Future	326.3200	0.3263	395.3100	0.3953	21.142	0	0	0
2022/09/30	2030	02/02/2023	10.00	Call	Bond Future	332.5000	0.3325	401.3700	0.4014	20.713	0	0	0
2022/09/30	2030	02/02/2023	10.01	Put	Bond Future	5,624.2000	5.6242	5,270.6900	5.2707	(6.286)	0	0	0
2022/09/30	2030	02/02/2023	9.80	Call	Bond Future	225.1200	0.2251	294.4000	0.2944	30.775	0	0	0
2022/09/30	2030	02/02/2023	9.94	Put	Bond Future	5,906.4800	5.9065	5,553.6600	5.5537	(5.973)	0	0	102
2022/09/30	2030	02/02/2023	9.20	Call	Bond Future	75.9600	0.0760	106.7400	0.1067	40.521	0	0	0
2022/09/30	2030	02/02/2023	9.20	Put	Bond Future	9,205.5300	9.2055	8,814.0600	8.8141	(4.253)	0	0	0
2022/09/30	2030	02/02/2023	9.66	Call	Bond Future	173.9800	0.1740	235.3300	0.2353	35.263	0	0	0
2022/09/30	2030	02/02/2023	9.66	Put	Bond Future	7,095.6400	7.0956	6,734.7400	6.7347	(5.086)	0	0	102
2022/09/30	2030	02/02/2023	8.81	Put	Bond Future	11,090.1400	11.0901	10,676.7000	10.6767	(3.728)	0	0	0
2022/09/30	2030	02/02/2023	9.04	Call	Bond Future	56.1800	0.0562	75.6900	0.0757	34.728	0	0	0
2022/09/30	2030	02/02/2023	9.04	Put	Bond Future	9,969.3800	9.9694	9,566.6400	9.5666	(4.040)	0	0	0
2022/09/30	2030	02/02/2023	9.08	Put	Bond Future	9,777.1300	9.7771	9,376.8800	9.3769	(4.094)	0	0	0
2022/09/30	2030	02/02/2023			Bond Future	11.1980	84.9399	11.0997	85.3621	(0.878)	0.0000	0.0000	5,200
2022/09/30	2030	02/02/2023	11.55	Call	Bond Future	2,921.0300	2.9210	3,081.5700	3.0816	5.496	0	0	5,000
2022/09/30	2030	02/02/2023	11.55	Put	Bond Future	1,431.2600	1.4313	1,169.5500	1.1695	(18.285)	0	0	0
2022/09/30	2030	02/02/2023	11.12	Call	Bond Future	1,861.4700	1.8615	1,968.1100	1.9681	5.729	0	0	0
2022/09/30	2030	02/02/2023	11.12	Put	Bond Future	2,196.3300	2.1963	1,880.7200	1.8807	(14.370)	0	0	0
2022/09/30	2030	02/02/2023	11.16	Call	Bond Future	1,949.9700	1.9500	2,060.7200	2.0607	5.680	0	0	0
2022/09/30	2030	02/02/2023	9.99	Put	Bond Future	5,704.2500	5.7042	5,350.9900	5.3510	(6.193)	0	0	0
2022/09/30	2030	02/02/2023	10.00	Put	Bond Future	5,664.1700	5.6642	5,310.7900	5.3108	(6.239)	0	0	0
2022/09/30	2030	02/02/2023	10.01	Call	Bond Future	338.7700	0.3388	407.5100	0.4075	20.291	0	0	0
2022/09/30	2030	02/02/2023	9.80	Put	Bond Future	6,487.8200	6.4878	6,134.8500	6.1349	(5.441)	0	0	0
2022/09/30	2030	02/02/2023	9.83	Call	Bond Future	239.1700	0.2392	308.6500	0.3086	29.050	0	0	388
2022/09/30	2030	02/02/2023	9.83	Put	Bond Future	6,361.4400	6.3614	6,008.6700	6.0087	(5.545)	0	0	0
2022/09/30	2030	02/02/2023	9.94	Call	Bond Future	296.7700	0.2968	366.2000	0.3662	23.395	0	0	0
2022/09/30	2030	02/02/2023	9.79	Call	Bond Future	220.5900	0.2206	289.7900	0.2898	31.370	0	0	0
2022/09/30	2030	02/02/2023	9.79	Put	Bond Future	6,530.1600	6.5302	6,177.1100	6.1771	(5.406)	0	0	0

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2022/09/30	2030	02/02/2023	8.81	Call	Bond Future	36.0200	0.0360	44.8300	0.0448	24.459	0	0	102
2022/09/30	2030	02/02/2023	9.08	Call	Bond Future	60.6100	0.0606	82.6100	0.0826	36.298	0	0	388
2022/09/30	2030	04/05/2023	11.34	Call	Bond Future	2,604.6600	2.6047	2,731.7500	2.7318	4.879	0	0	0
2022/09/30	2030	04/05/2023	11.34	Put	Bond Future	2,620.1600	2.6202	2,317.1100	2.3171	(11.566)	0	0	150
2022/09/30	2030	04/05/2023	10.42	Call	Bond Future	978.1000	0.9781	1,069.4200	1.0694	9.336	0	0	479
2022/09/30	2030	04/05/2023	10.42	Put	Bond Future	4,927.9300	4.9279	4,589.1100	4.5891	(6.876)	0	0	0
2022/09/30	2030	04/05/2023	10.52	Call	Bond Future	1,106.9200	1.1069	1,200.5400	1.2005	8.458	0	0	0
2022/09/30	2030	04/05/2023	10.52	Put	Bond Future	4,618.0500	4.6181	4,281.5300	4.2815	(7.287)	0	0	0
2022/09/30	2030	04/05/2023	10.53	Call	Bond Future	1,120.5800	1.1206	1,214.2100	1.2142	8.355	0	0	0
2022/09/30	2030	04/05/2023	10.53	Put	Bond Future	4,587.9900	4.5880	4,251.4800	4.2515	(7.335)	0	0	0
2022/09/30	2030	04/05/2023	9.67	Call	Bond Future	352.3900	0.3524	451.6200	0.4516	28.159	0	0	479
2022/09/30	2030	04/05/2023	9.67	Put	Bond Future	7,681.7700	7.6818	7,350.8600	7.3509	(4.308)	0	0	0
2022/09/30	2030	04/05/2023	9.78	Call	Bond Future	408.1000	0.4081	514.0000	0.5140	25.950	0	0	388
2022/09/30	2030	04/05/2023	9.78	Put	Bond Future	7,231.7800	7.2318	6,907.5400	6.9075	(4.484)	0	0	0
2022/09/30	2030	04/05/2023	10.00	Call	Bond Future	561.7800	0.5618	661.1800	0.6612	17.694	0	0	1,080
2022/09/30	2030	04/05/2023	10.00	Put	Bond Future	6,384.5000	6.3845	6,053.7600	6.0538	(5.180)	0	0	0
2022/09/30	2030	04/05/2023	9.03	Call	Bond Future	149.4100	0.1494	193.6300	0.1936	29.596	0	0	388
2022/09/30	2030	04/05/2023	9.03	Put	Bond Future	10,491.7800	10.4918	10,105.8600	10.1059	(3.678)	0	0	0
2022/09/30	2030	04/05/2023	9.58	Put	Bond Future	8,059.7200	8.0597	7,721.0500	7.7211	(4.202)	0	0	0
2022/09/30	2030	04/05/2023			Bond Future	11.3437	86.6906	11.2405	87.1207	(0.910)	0.0000	0.0000	0
2022/09/30	2030	04/05/2023	12.57	Call	Bond Future	5,950.2000	5.9502	6,208.3600	6.2084	4.339	0	0	0
2022/09/30	2030	04/05/2023	12.57	Put	Bond Future	1,045.5700	1.0456	873.5900	0.8736	(16.448)	0	0	350
2022/09/30	2030	04/05/2023	11.62	Call	Bond Future	3,275.1800	3.2752	3,428.1700	3.4282	4.671	0	0	0
2022/09/30	2030	04/05/2023	11.62	Put	Bond Future	2,137.4100	2.1374	1,860.2600	1.8603	(12.967)	0	0	388
2022/09/30	2030	04/05/2023	12.04	Call	Bond Future	4,393.7500	4.3938	4,594.6800	4.5947	4.573	0	0	0
2022/09/30	2030	04/05/2023	12.04	Put	Bond Future	1,563.2600	1.5633	1,334.0500	1.3341	(14.662)	0	0	1,080
2022/09/30	2030	04/05/2023	12.50	Call	Bond Future	5,737.5800	5.7376	5,988.5300	5.9885	4.374	0	0	0
2022/09/30	2030	04/05/2023	12.50	Put	Bond Future	1,103.0100	1.1030	923.8200	0.9238	(16.246)	0	0	479
2022/09/30	2030	04/05/2023	10.54	Call	Bond Future	1,134.5800	1.1346	1,227.9900	1.2280	8.233	0	0	0
2022/09/30	2030	04/05/2023	10.54	Put	Bond Future	4,558.3000	4.5583	4,221.5700	4.2216	(7.387)	0	0	0
2022/09/30	2030	04/05/2023	10.65	Call	Bond Future	1,294.4300	1.2944	1,386.3800	1.3864	7.104	0	0	350
2022/09/30	2030	04/05/2023	10.65	Put	Bond Future	4,239.3500	4.2394	3,901.1600	3.9012	(7.977)	0	0	0
2022/09/30	2030	04/05/2023	9.58	Call	Bond Future	313.9600	0.3140	405.4300	0.4054	29.134	0	0	150
2022/09/30	2030	03/08/2023	12.89	Call	Bond Future	6,547.2800	6.5473	6,828.1200	6.8281	4.289	0	0	0
2022/09/30	2030	03/08/2023	12.89	Put	Bond Future	1,179.8800	1.1799	1,021.9500	1.0219	(13.385)	0	0	350
2022/09/30	2030	03/08/2023	11.34	Call	Bond Future	2,527.1200	2.5271	2,670.1800	2.6702	5.661	0	0	0
2022/09/30	2030	03/08/2023	11.34	Put	Bond Future	3,168.9300	3.1689	2,873.2200	2.8732	(9.332)	0	0	0
2022/09/30	2030	03/08/2023	11.35	Call	Bond Future	2,548.1100	2.5481	2,691.8800	2.6919	5.642	0	0	0
2022/09/30	2030	03/08/2023	11.36	Put	Bond Future	3,129.8300	3.1298	2,835.2300	2.8352	(9.413)	0	0	0
2022/09/30	2030	03/08/2023	10.40	Call	Bond Future	1,002.5900	1.0026	1,127.6100	1.1276	12.470	0	0	1,012
2022/09/30	2030	03/08/2023	10.65	Call	Bond Future	1,317.1400	1.3171	1,440.5100	1.4405	9.367	0	0	350
2022/09/30	2030	03/08/2023	10.65	Put	Bond Future	4,820.0200	4.8200	4,504.6200	4.5046	(6.544)	0	0	0
2022/09/30	2030	03/08/2023			Bond Future	11.4988	84.4889	11.3901	84.9277	(0.946)	0.0000	0.0000	0
2022/09/30	2030	03/08/2023	12.59	Call	Bond Future	5,678.9900	5.6790	5,933.0100	5.9330	4.473	0	0	0
2022/09/30	2030	03/08/2023	12.59	Put	Bond Future	1,431.4700	1.4315	1,246.7200	1.2467	(12.906)	0	0	1,012
2022/09/30	2030	03/08/2023	11.35	Put	Bond Future	3,149.3300	3.1493	2,854.3300	2.8543	(9.367)	0	0	0
2022/09/30	2030	03/08/2023	11.36	Call	Bond Future	2,569.1800	2.5692	2,713.3500	2.7133	5.612	0	0	0
2022/09/30	2030	03/08/2023	10.40	Put	Bond Future	5,571.9900	5.5720	5,258.2400	5.2582	(5.631)	0	0	0

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2022/09/30	2030	02/11/2023	10.81	Call	Bond Future	1,505.8400	1.5058	1,670.3800	1.6704	10.927	0	0	0
2022/09/30	2030	02/11/2023	10.81	Put	Bond Future	4,900.3100	4.9003	4,617.0800	4.6171	(5.780)	0	0	0
2022/09/30	2030	02/11/2023	10.80	Call	Bond Future	1,491.4200	1.4914	1,655.6400	1.6556	11.011	0	0	0
2022/09/30	2030	02/11/2023	10.80	Put	Bond Future	4,926.8300	4.9268	4,643.2800	4.6433	(5.755)	0	0	0
2022/09/30	2030	02/11/2023			Bond Future	11.6601	86.2262	11.5455	86.6740	(0.983)	0.0000	0.0000	0
2022/09/30	2030	02/11/2023	10.82	Call	Bond Future	1,520.6700	1.5207	1,685.5300	1.6855	10.841	0	0	0
2022/09/30	2030	02/11/2023	10.82	Put	Bond Future	4,874.2200	4.8742	4,591.3100	4.5913	(5.804)	0	0	0
2022/09/30	2032	03/11/2022	9.31	Put	Bond Future	11,900.6800	11.9007	11,336.5700	11.3366	(4.740)	0	0	0
2022/09/30	2032	03/11/2022	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	454
2022/09/30	2032	03/11/2022	9.36	Put	Bond Future	11,606.0100	11.6060	11,041.9000	11.0419	(4.860)	0	0	0
2022/09/30	2032	03/11/2022	9.46	Put	Bond Future	11,020.3300	11.0203	10,456.2200	10.4562	(5.119)	0	0	0
2022/09/30	2032	03/11/2022	10.56	Put	Bond Future	4,919.7500	4.9198	4,332.8200	4.3328	(11.930)	0	0	180
2022/09/30	2032	03/11/2022	9.92	Call	Bond Future	0.0700	0.0001	0.0500	0.0001	(28.571)	0	0	750
2022/09/30	2032	03/11/2022	9.92	Put	Bond Future	8,387.7000	8.3877	7,823.5700	7.8236	(6.726)	0	0	0
2022/09/30	2032	03/11/2022	10.11	Put	Bond Future	7,329.5600	7.3296	6,765.1300	6.7651	(7.701)	0	0	454
2022/09/30	2032	03/11/2022	10.16	Call	Bond Future	1.0100	0.0010	0.3600	0.0004	(64.356)	0	0	0
2022/09/30	2032	03/11/2022	10.16	Put	Bond Future	7,054.1700	7.0542	6,489.4100	6.4894	(8.006)	0	0	180
2022/09/30	2032	03/11/2022			Bond Future	11.5133	82.4253	11.3994	82.9894	(0.989)	0.0000	0.0000	171,147
2022/09/30	2032	03/11/2022	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	180
2022/09/30	2032	03/11/2022	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/09/30	2032	03/11/2022	11.55	Call	Bond Future	1,362.6400	1.3626	1,512.4600	1.5125	10.995	0	0	0
2022/09/30	2032	03/11/2022	11.55	Put	Bond Future	1,181.7200	1.1817	767.4300	0.7674	(35.058)	0	0	500
2022/09/30	2032	03/11/2022	12.30	Call	Bond Future	4,011.4900	4.0115	4,447.8100	4.4478	10.877	0	0	0
2022/09/30	2032	03/11/2022	12.30	Put	Bond Future	253.2700	0.2533	125.4800	0.1255	(50.456)	0	0	750
2022/09/30	2032	03/11/2022	10.66	Call	Bond Future	60.9000	0.0609	27.6200	0.0276	(54.647)	0	0	0
2022/09/30	2032	03/11/2022	10.66	Put	Bond Future	4,416.8900	4.4169	3,819.5000	3.8195	(13.525)	0	0	0
2022/09/30	2032	03/11/2022	10.67	Call	Bond Future	64.4800	0.0645	30.1700	0.0302	(53.210)	0	0	750
2022/09/30	2032	03/11/2022	10.67	Put	Bond Future	4,367.6500	4.3676	3,769.2300	3.7692	(13.701)	0	0	0
2022/09/30	2032	03/11/2022	11.45	Call	Bond Future	1,100.8700	1.1009	1,205.2900	1.2053	9.485	0	0	0
2022/09/30	2032	03/11/2022	11.45	Put	Bond Future	1,413.5100	1.4135	953.8200	0.9538	(32.521)	0	0	7,500
2022/09/30	2032	03/11/2022	10.21	Call	Bond Future	1.7500	0.0018	0.5500	0.0006	(68.571)	0	0	500
2022/09/30	2032	03/11/2022	10.21	Put	Bond Future	6,780.1900	6.7802	6,214.8800	6.2149	(8.338)	0	0	0
2022/09/30	2032	03/11/2022	10.49	Call	Bond Future	20.5700	0.0206	4.7800	0.0048	(76.762)	0	0	0
2022/09/30	2032	03/11/2022	10.49	Put	Bond Future	5,281.2300	5.2812	4,701.3300	4.7013	(10.980)	0	0	454
2022/09/30	2032	03/11/2022	10.56	Call	Bond Future	33.1200	0.0331	10.3000	0.0103	(68.901)	0	0	0
2022/09/30	2032	03/11/2022	10.11	Call	Bond Future	0.5600	0.0006	0.2400	0.0002	(57.143)	0	0	0
2022/09/30	2032	02/02/2023	11.69	Call	Bond Future	2,429.4700	2.4295	2,545.2300	2.5452	4.765	0	0	0
2022/09/30	2032	02/02/2023	11.69	Put	Bond Future	2,375.7600	2.3758	1,918.1200	1.9181	(19.263)	0	0	0
2022/09/30	2032	02/02/2023	10.40	Call	Bond Future	339.6300	0.3396	372.8700	0.3729	9.787	0	0	0
2022/09/30	2032	02/02/2023	10.40	Put	Bond Future	6,809.5000	6.8095	6,269.3400	6.2693	(7.932)	0	0	0
2022/09/30	2032	02/02/2023	10.50	Call	Bond Future	414.5200	0.4145	444.5500	0.4445	7.245	0	0	0
2022/09/30	2032	02/02/2023	10.50	Put	Bond Future	6,354.3100	6.3543	5,810.9400	5.8109	(8.551)	0	0	454
2022/09/30	2032	02/02/2023	10.67	Call	Bond Future	568.8000	0.5688	591.2300	0.5912	3.943	0	0	750
2022/09/30	2032	02/02/2023	10.67	Put	Bond Future	5,617.1600	5.6172	5,066.1900	5.0662	(9.809)	0	0	0
2022/09/30	2032	02/02/2023	10.22	Call	Bond Future	233.4300	0.2334	267.6200	0.2676	14.647	0	0	500
2022/09/30	2032	02/02/2023	10.22	Put	Bond Future	7,668.2100	7.6682	7,129.0000	7.1290	(7.032)	0	0	0
2022/09/30	2032	02/02/2023	9.47	Call	Bond Future	47.7700	0.0478	52.2900	0.0523	9.462	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
2022/09/30	2032	02/02/2023	9.47	Put	Bond Future	11,656.9400	11.6569	11,088.0600	11.0881	(4.880)	0	0	0
2022/09/30	2032	02/02/2023	9.92	Call	Bond Future	128.8100	0.1288	147.4100	0.1474	14.440	0	0	750
2022/09/30	2032	02/02/2023	9.92	Put	Bond Future	9,203.1200	9.2031	8,648.3200	8.6483	(6.028)	0	0	0
2022/09/30	2032	02/02/2023			Bond Future	11.6788	83.9635	11.5601	84.5369	(1.017)	0.0000	0.0000	18
2022/09/30	2032	02/02/2023	11.84	Call	Bond Future	2,834.1000	2.8341	2,979.5700	2.9796	5.133	0	0	0
2022/09/30	2032	02/02/2023	11.84	Put	Bond Future	2,064.3300	2.0643	1,636.4000	1.6364	(20.730)	0	0	500
2022/09/30	2032	02/02/2023	12.75	Call	Bond Future	5,771.5800	5.7716	6,108.6500	6.1087	5.840	0	0	0
2022/09/30	2032	02/02/2023	12.75	Put	Bond Future	834.6600	0.8347	598.3300	0.5983	(28.315)	0	0	750
2022/09/30	2032	02/02/2023	10.38	Call	Bond Future	325.9600	0.3260	359.6700	0.3597	10.342	0	0	0
2022/09/30	2032	02/02/2023	10.38	Put	Bond Future	6,902.3500	6.9024	6,362.6600	6.3627	(7.819)	0	0	0
2022/09/30	2032	02/02/2023	10.39	Call	Bond Future	332.7400	0.3327	366.2200	0.3662	10.062	0	0	0
2022/09/30	2032	02/02/2023	10.39	Put	Bond Future	6,855.8500	6.8559	6,315.9300	6.3159	(7.875)	0	0	0
2022/09/30	2032	02/02/2023	10.16	Call	Bond Future	208.1500	0.2082	238.6000	0.2386	14.629	0	0	0
2022/09/30	2032	02/02/2023	10.16	Put	Bond Future	7,967.6800	7.9677	7,424.7300	7.4247	(6.814)	0	0	454
2022/09/30	2032	02/02/2023	9.31	Call	Bond Future	32.6100	0.0326	34.5900	0.0346	6.072	0	0	454
2022/09/30	2032	02/02/2023	9.31	Put	Bond Future	12,565.5300	12.5655	11,994.1100	11.9941	(4.548)	0	0	0
2022/09/30	2032	04/05/2023	10.89	Call	Bond Future	1,203.0800	1.2031	1,241.1700	1.2412	3.166	0	0	0
2022/09/30	2032	04/05/2023	10.89	Put	Bond Future	5,732.9100	5.7329	5,186.5800	5.1866	(9.530)	0	0	0
2022/09/30	2032	04/05/2023	11.37	Call	Bond Future	2,052.7300	2.0527	2,109.3600	2.1094	2.759	0	0	400
2022/09/30	2032	04/05/2023	13.43	Call	Bond Future	8,038.1900	8.0382	8,435.2900	8.4353	4.940	0	0	0
2022/09/30	2032	04/05/2023	13.43	Put	Bond Future	934.8100	0.9348	747.4900	0.7475	(20.038)	0	0	400
2022/09/30	2032	04/05/2023			Bond Future	11.8208	81.5295	11.6968	82.1140	(1.048)	0.0000	0.0000	0
2022/09/30	2032	04/05/2023	11.37	Put	Bond Future	4,205.5600	4.2056	3,677.7700	3.6778	(12.550)	0	0	0
2022/09/30	2032	04/05/2023	10.62	Call	Bond Future	854.0500	0.8541	897.2100	0.8972	5.054	0	0	400
2022/09/30	2032	04/05/2023	10.62	Put	Bond Future	6,760.5900	6.7606	6,219.3300	6.2193	(8.006)	0	0	0
2022/09/30	2032	04/05/2023	10.87	Call	Bond Future	1,173.8100	1.1738	1,211.1300	1.2111	3.179	0	0	0
2022/09/30	2032	04/05/2023	10.87	Put	Bond Future	5,804.6200	5.8046	5,257.5200	5.2575	(9.425)	0	0	0
2022/09/30	2032	04/05/2023	10.88	Call	Bond Future	1,188.3900	1.1884	1,226.2000	1.2262	3.182	0	0	0
2022/09/30	2032	04/05/2023	10.88	Put	Bond Future	5,768.6900	5.7687	5,222.0800	5.2221	(9.475)	0	0	0
2022/09/30	2032	03/08/2023	11.90	Call	Bond Future	3,268.2600	3.2683	3,373.8600	3.3739	3.231	0	0	5,000
2022/09/30	2032	03/08/2023	11.90	Put	Bond Future	3,564.9800	3.5650	3,074.2900	3.0743	(13.764)	0	0	0
2022/09/30	2032	03/08/2023	11.77	Call	Bond Future	2,956.8400	2.9568	3,047.8900	3.0479	3.079	0	0	0
2022/09/30	2032	03/08/2023	11.77	Put	Bond Future	3,855.1000	3.8551	3,349.8600	3.3499	(13.106)	0	0	0
2022/09/30	2032	03/08/2023			Bond Future	11.9646	83.2284	11.8351	83.8247	(1.082)	0.0000	0.0000	2,600
2022/09/30	2032	03/08/2023	11.75	Call	Bond Future	2,910.2000	2.9102	2,999.2200	2.9992	3.059	0	0	0
2022/09/30	2032	03/08/2023	11.75	Put	Bond Future	3,901.5300	3.9015	3,394.2600	3.3943	(13.002)	0	0	0
2022/09/30	2032	03/08/2023	11.76	Call	Bond Future	2,933.4800	2.9335	3,023.5100	3.0235	3.069	0	0	0
2022/09/30	2032	03/08/2023	11.76	Put	Bond Future	3,878.2600	3.8783	3,372.0000	3.3720	(13.054)	0	0	0
2022/09/30	2032	02/11/2023	11.24	Call	Bond Future	1,870.6800	1.8707	1,937.0100	1.9370	3.546	0	0	0
2022/09/30	2032	02/11/2023	11.24	Put	Bond Future	5,948.6400	5.9486	5,406.4200	5.4064	(9.115)	0	0	0
2022/09/30	2032	02/11/2023			Bond Future	12.1235	80.7794	11.9879	81.3879	(1.118)	0.0000	0.0000	0
2022/09/30	2032	02/11/2023	11.22	Call	Bond Future	1,837.5000	1.8375	1,902.8600	1.9029	3.557	0	0	0
2022/09/30	2032	02/11/2023	11.22	Put	Bond Future	6,010.9100	6.0109	5,467.7200	5.4677	(9.037)	0	0	0
2022/09/30	2032	02/11/2023	11.23	Call	Bond Future	1,854.0500	1.8541	1,920.0500	1.9200	3.560	0	0	0
2022/09/30	2032	02/11/2023	11.23	Put	Bond Future	5,979.7200	5.9797	5,437.1700	5.4372	(9.073)	0	0	0
2022/09/30	2033	03/11/2022			Bond Future	112.2691	112.2691	112.7801	112.7801	0.455	0.0000	0.0000	1,415
2022/09/30	2033	02/02/2023			Bond Future	114.3919	114.3919	114.9109	114.9109	0.454	0.0000	0.0000	6,141

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2022/09/30	2033	04/05/2023			Bond Future	115.3797	115.3797	115.9084	115.9084	0.458	0.0000	0.0000	0
2022/09/30	2033	03/08/2023			Bond Future	117.8073	117.8073	118.3467	118.3467	0.458	0.0000	0.0000	0
2022/09/30	2033	02/11/2023			Bond Future	118.8153	118.8153	119.3637	119.3637	0.462	0.0000	0.0000	0
2022/09/30	2037	03/11/2022	11.30	Put	Bond Future	4,007.7800	4.0078	3,477.2900	3.4773	(13.237)	0	0	0
2022/09/30	2037	03/11/2022	11.31	Call	Bond Future	210.0900	0.2101	199.8800	0.1999	(4.860)	0	0	0
2022/09/30	2037	03/11/2022	11.31	Put	Bond Future	3,956.3000	3.9563	3,426.0100	3.4260	(13.404)	0	0	0
2022/09/30	2037	03/11/2022	11.32	Call	Bond Future	218.4600	0.2185	208.5400	0.2085	(4.541)	0	0	0
2022/09/30	2037	03/11/2022			Bond Future	11.9614	78.8823	11.8682	79.4023	(0.780)	0.0000	0.0000	60,747
2022/09/30	2037	03/11/2022	11.30	Call	Bond Future	201.9600	0.2020	191.5500	0.1916	(5.154)	0	0	0
2022/09/30	2037	03/11/2022	11.32	Put	Bond Future	3,905.1300	3.9051	3,375.1300	3.3751	(13.572)	0	0	0
2022/09/30	2037	02/02/2023	11.97	Call	Bond Future	2,448.4300	2.4484	2,467.5100	2.4675	0.779	0	0	0
2022/09/30	2037	02/02/2023	11.03	Call	Bond Future	619.4700	0.6195	581.9100	0.5819	(6.063)	0	0	0
2022/09/30	2037	02/02/2023	11.03	Put	Bond Future	6,856.4600	6.8565	6,290.2800	6.2903	(8.258)	0	0	0
2022/09/30	2037	02/02/2023	11.04	Call	Bond Future	631.1800	0.6312	593.5900	0.5936	(5.956)	0	0	0
2022/09/30	2037	02/02/2023	11.04	Put	Bond Future	6,807.1300	6.8071	6,240.9200	6.2409	(8.318)	0	0	0
2022/09/30	2037	02/02/2023			Bond Future	12.1122	76.0984	12.0154	76.6270	(0.799)	0.0000	0.0000	76,247
2022/09/30	2037	02/02/2023	11.10	Call	Bond Future	704.6500	0.7047	666.8100	0.6668	(5.370)	0	0	636
2022/09/30	2037	02/02/2023	11.10	Put	Bond Future	6,515.7600	6.5158	5,949.3000	5.9493	(8.694)	0	0	0
2022/09/30	2037	02/02/2023	11.97	Put	Bond Future	3,227.1700	3.2272	2,717.6300	2.7176	(15.789)	0	0	636
2022/09/30	2037	02/02/2023	11.05	Call	Bond Future	643.0500	0.6431	605.4300	0.6054	(5.850)	0	0	0
2022/09/30	2037	02/02/2023	11.05	Put	Bond Future	6,758.0300	6.7580	6,191.7900	6.1918	(8.379)	0	0	0
2022/09/30	2037	04/05/2023	13.73	Put	Bond Future	1,284.0900	1.2841	1,006.6700	1.0067	(21.604)	0	0	400
2022/09/30	2037	04/05/2023	11.30	Call	Bond Future	1,407.5500	1.4075	1,376.0100	1.3760	(2.241)	0	0	0
2022/09/30	2037	04/05/2023	11.30	Put	Bond Future	6,711.6800	6.7117	6,141.4100	6.1414	(8.497)	0	0	0
2022/09/30	2037	04/05/2023	11.31	Call	Bond Future	1,424.6700	1.4247	1,393.3200	1.3933	(2.201)	0	0	0
2022/09/30	2037	04/05/2023	11.31	Put	Bond Future	6,669.8400	6.6698	6,099.7600	6.0998	(8.547)	0	0	0
2022/09/30	2037	04/05/2023	11.03	Put	Bond Future	7,921.8100	7.9218	7,376.6100	7.3766	(6.882)	0	0	0
2022/09/30	2037	04/05/2023			Bond Future	12.2451	77.6676	12.1446	78.2064	(0.820)	0.0000	0.0000	0
2022/09/30	2037	04/05/2023	11.78	Call	Bond Future	2,385.2800	2.3853	2,361.8800	2.3619	(0.981)	0	0	400
2022/09/30	2037	04/05/2023	11.78	Put	Bond Future	4,928.9800	4.9290	4,366.8500	4.3669	(11.405)	0	0	0
2022/09/30	2037	04/05/2023	13.73	Call	Bond Future	8,624.9800	8.6250	8,886.2900	8.8863	3.030	0	0	0
2022/09/30	2037	04/05/2023	11.32	Call	Bond Future	1,442.1200	1.4421	1,410.7600	1.4108	(2.175)	0	0	0
2022/09/30	2037	04/05/2023	11.32	Put	Bond Future	6,628.3900	6.6284	6,058.3000	6.0583	(8.601)	0	0	0
2022/09/30	2037	04/05/2023	11.03	Call	Bond Future	1,001.5800	1.0016	995.1100	0.9951	(0.646)	0	0	400
2022/09/30	2037	03/08/2023	12.13	Call	Bond Future	3,418.5600	3.4186	3,340.9200	3.3409	(2.271)	0	0	0
2022/09/30	2037	03/08/2023	12.13	Put	Bond Future	4,763.9100	4.7639	4,136.6300	4.1366	(13.167)	0	0	0
2022/09/30	2037	03/08/2023	12.12	Call	Bond Future	3,392.4100	3.3924	3,314.4700	3.3145	(2.297)	0	0	0
2022/09/30	2037	03/08/2023	12.12	Put	Bond Future	4,791.5300	4.7915	4,163.9500	4.1639	(13.098)	0	0	0
2022/09/30	2037	03/08/2023			Bond Future	12.3837	75.0279	12.2792	75.5775	(0.843)	0.0000	0.0000	0
2022/09/30	2037	03/08/2023	12.14	Call	Bond Future	3,444.5100	3.4445	3,367.4700	3.3675	(2.237)	0	0	0
2022/09/30	2037	03/08/2023	12.14	Put	Bond Future	4,736.1500	4.7362	4,109.4700	4.1095	(13.232)	0	0	0
2022/09/30	2037	02/11/2023	11.56	Put	Bond Future	7,348.2900	7.3483	6,766.8200	6.7668	(7.913)	0	0	0
2022/09/30	2037	02/11/2023	11.57	Call	Bond Future	2,167.3500	2.1674	2,146.9400	2.1469	(0.942)	0	0	0
2022/09/30	2037	02/11/2023	11.55	Put	Bond Future	7,386.0500	7.3861	6,804.8000	6.8048	(7.870)	0	0	0
2022/09/30	2037	02/11/2023			Bond Future	12.5228	76.5707	12.4142	77.1317	(0.867)	0.0000	0.0000	0
2022/09/30	2037	02/11/2023	11.56	Call	Bond Future	2,148.5400	2.1485	2,128.0500	2.1281	(0.954)	0	0	0
2022/09/30	2037	02/11/2023	11.57	Put	Bond Future	7,310.3900	7.3104	6,729.0000	6.7290	(7.953)	0	0	0

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2022/09/30	2037	02/11/2023	11.55	Call	Bond Future	2,129.5300	2.1295	2,109.2600	2.1093	(0.952)	0	0	0
2022/09/30	2038	03/11/2022			Bond Future	126.0772	126.0772	126.5964	126.5964	0.412	0.0000	0.0000	5,628
2022/09/30	2038	02/02/2023			Bond Future	126.5375	126.5375	127.0646	127.0646	0.417	0.0000	0.0000	0
2022/09/30	2038	04/05/2023			Bond Future	129.1709	129.1709	129.7078	129.7078	0.416	0.0000	0.0000	0
2022/09/30	2038	03/08/2023			Bond Future	129.9011	129.9011	130.4465	130.4465	0.420	0.0000	0.0000	0
2022/09/30	2038	02/11/2023			Bond Future	132.6001	132.6001	133.1566	133.1566	0.420	0.0000	0.0000	0
2022/09/30	2040	03/11/2022	10.60	Put	Bond Future	9,366.3200	9.3663	8,779.9900	8.7800	(6.260)	0	0	0
2022/09/30	2040	03/11/2022	10.70	Call	Bond Future	6.1700	0.0062	5.0000	0.0050	(18.963)	0	0	1,078
2022/09/30	2040	03/11/2022	12.00	Call	Bond Future	1,386.5400	1.3865	1,505.0000	1.5050	8.544	0	0	0
2022/09/30	2040	03/11/2022	12.00	Put	Bond Future	1,650.8900	1.6509	1,183.4800	1.1835	(28.313)	0	0	0
2022/09/30	2040	03/11/2022	12.52	Call	Bond Future	3,314.7200	3.3147	3,654.7300	3.6547	10.258	0	0	0
2022/09/30	2040	03/11/2022	11.39	Call	Bond Future	235.6600	0.2357	222.6700	0.2227	(5.512)	0	0	0
2022/09/30	2040	03/11/2022	11.40	Call	Bond Future	244.8700	0.2449	232.1400	0.2321	(5.199)	0	0	0
2022/09/30	2040	03/11/2022	11.41	Put	Bond Future	4,163.5000	4.1635	3,565.2100	3.5652	(14.370)	0	0	0
2022/09/30	2040	03/11/2022	11.20	Call	Bond Future	105.6700	0.1057	92.7300	0.0927	(12.246)	0	0	1,078
2022/09/30	2040	03/11/2022	11.20	Put	Bond Future	5,376.8800	5.3769	4,778.0700	4.7781	(11.137)	0	0	0
2022/09/30	2040	03/11/2022			Bond Future	12.0445	80.5060	11.9462	81.0919	(0.816)	0.0000	0.0000	61,315
2022/09/30	2040	03/11/2022	10.10	Call	Bond Future	0.0600	0.0001	0.0500	0.0001	(16.667)	0	0	0
2022/09/30	2040	03/11/2022	10.10	Put	Bond Future	13,015.5900	13.0156	12,429.7100	12.4297	(4.501)	0	0	0
2022/09/30	2040	03/11/2022	10.60	Call	Bond Future	3.0000	0.0030	2.5400	0.0025	(15.333)	0	0	1,467
2022/09/30	2040	03/11/2022	10.70	Put	Bond Future	8,666.1100	8.6661	8,079.0700	8.0791	(6.774)	0	0	0
2022/09/30	2040	03/11/2022	11.50	Call	Bond Future	352.1200	0.3521	344.2500	0.3442	(2.235)	0	0	0
2022/09/30	2040	03/11/2022	11.50	Put	Bond Future	3,688.2100	3.6882	3,094.4700	3.0945	(16.098)	0	0	0
2022/09/30	2040	03/11/2022	12.52	Put	Bond Future	575.3700	0.5754	329.5100	0.3295	(42.731)	0	0	1,078
2022/09/30	2040	03/11/2022	11.39	Put	Bond Future	4,273.0300	4.2730	3,674.1700	3.6742	(14.015)	0	0	0
2022/09/30	2040	03/11/2022	11.40	Put	Bond Future	4,218.1000	4.2181	3,619.5000	3.6195	(14.191)	0	0	0
2022/09/30	2040	03/11/2022	11.41	Call	Bond Future	254.3400	0.2543	241.9200	0.2419	(4.883)	0	0	0
2022/09/30	2040	03/11/2022	10.80	Call	Bond Future	11.9600	0.0120	9.4700	0.0095	(20.819)	0	0	0
2022/09/30	2040	03/11/2022	10.80	Put	Bond Future	7,977.2300	7.9772	7,388.8700	7.3889	(7.375)	0	0	0
2022/09/30	2040	03/11/2022	11.30	Call	Bond Future	164.0100	0.1640	150.1300	0.1501	(8.463)	0	0	1,467
2022/09/30	2040	03/11/2022	11.30	Put	Bond Future	4,782.2400	4.7822	4,182.4900	4.1825	(12.541)	0	0	0
2022/09/30	2040	02/02/2023	12.24	Call	Bond Future	3,170.6800	3.1707	3,229.4000	3.2294	1.852	0	0	0
2022/09/30	2040	02/02/2023	12.24	Put	Bond Future	2,887.8900	2.8879	2,351.1000	2.3511	(18.588)	0	0	0
2022/09/30	2040	02/02/2023	12.27	Call	Bond Future	3,266.6400	3.2666	3,331.8000	3.3318	1.995	0	0	0
2022/09/30	2040	02/02/2023	12.27	Put	Bond Future	2,811.0000	2.8110	2,280.6500	2.2806	(18.867)	0	0	388
2022/09/30	2040	02/02/2023	11.12	Call	Bond Future	661.5400	0.6615	638.2500	0.6383	(3.521)	0	0	0
2022/09/30	2040	02/02/2023	11.12	Put	Bond Future	7,299.1300	7.2991	6,680.3300	6.6803	(8.478)	0	0	0
2022/09/30	2040	02/02/2023	11.19	Call	Bond Future	750.9600	0.7510	720.3900	0.7204	(4.071)	0	0	621
2022/09/30	2040	02/02/2023	11.19	Put	Bond Future	6,927.9400	6.9279	6,301.8600	6.3019	(9.037)	0	0	0
2022/09/30	2040	02/02/2023	12.07	Put	Bond Future	3,359.8100	3.3598	2,790.5400	2.7905	(16.944)	0	0	621
2022/09/30	2040	02/02/2023	10.96	Call	Bond Future	485.6500	0.4856	477.1800	0.4772	(1.744)	0	0	388
2022/09/30	2040	02/02/2023	10.96	Put	Bond Future	8,191.0000	8.1910	7,587.0200	7.5870	(7.374)	0	0	0
2022/09/30	2040	02/02/2023	10.93	Call	Bond Future	456.9000	0.4569	450.8800	0.4509	(1.318)	0	0	0
2022/09/30	2040	02/02/2023			Bond Future	12.1912	77.5022	12.0892	78.0977	(0.836)	0.0000	0.0000	64,691
2022/09/30	2040	02/02/2023	12.07	Call	Bond Future	2,651.3300	2.6513	2,677.5700	2.6776	0.990	0	0	0
2022/09/30	2040	02/02/2023	11.10	Call	Bond Future	637.3800	0.6374	616.1100	0.6161	(3.337)	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
2022/09/30	2040	02/02/2023	11.10	Put	Bond Future	7,407.3000	7.4073	6,790.5200	6.7905	(8.327)	0	0	0
2022/09/30	2040	02/02/2023	11.11	Call	Bond Future	649.3800	0.6494	627.0400	0.6270	(3.440)	0	0	0
2022/09/30	2040	02/02/2023	11.11	Put	Bond Future	7,353.0900	7.3531	6,735.2400	6.7352	(8.403)	0	0	0
2022/09/30	2040	02/02/2023	10.18	Call	Bond Future	88.3100	0.0883	85.2000	0.0852	(3.522)	0	0	0
2022/09/30	2040	02/02/2023	10.18	Put	Bond Future	13,311.8800	13.3119	12,713.2600	12.7133	(4.497)	0	0	0
2022/09/30	2040	02/02/2023	10.21	Call	Bond Future	94.9800	0.0950	91.9300	0.0919	(3.211)	0	0	388
2022/09/30	2040	02/02/2023	10.21	Put	Bond Future	13,096.2800	13.0963	12,497.7200	12.4977	(4.570)	0	0	0
2022/09/30	2040	02/02/2023	10.93	Put	Bond Future	8,364.8000	8.3648	7,763.2700	7.7633	(7.191)	0	0	0
2022/09/30	2040	04/05/2023	12.78	Call	Bond Future	5,426.7800	5.4268	5,527.7100	5.5277	1.860	0	0	0
2022/09/30	2040	04/05/2023	12.78	Put	Bond Future	2,873.6500	2.8737	2,367.5200	2.3675	(17.613)	0	0	388
2022/09/30	2040	04/05/2023	13.45	Put	Bond Future	1,819.8600	1.8199	1,440.6200	1.4406	(20.839)	0	0	486
2022/09/30	2040	04/05/2023	11.43	Call	Bond Future	1,652.6300	1.6526	1,609.6800	1.6097	(2.599)	0	0	0
2022/09/30	2040	04/05/2023	11.43	Put	Bond Future	7,008.8200	7.0088	6,358.8100	6.3588	(9.274)	0	0	0
2022/09/30	2040	04/05/2023	10.73	Put	Bond Future	10,634.0900	10.6341	10,040.3800	10.0404	(5.583)	0	0	0
2022/09/30	2040	04/05/2023			Bond Future	12.3202	79.1006	12.2145	79.7076	(0.858)	0.0000	0.0000	0
2022/09/30	2040	04/05/2023	13.45	Call	Bond Future	7,857.0300	7.8570	8,084.8500	8.0849	2.900	0	0	0
2022/09/30	2040	04/05/2023	11.42	Call	Bond Future	1,633.1400	1.6331	1,590.1300	1.5901	(2.634)	0	0	0
2022/09/30	2040	04/05/2023	11.42	Put	Bond Future	7,052.7900	7.0528	6,402.7200	6.4027	(9.217)	0	0	0
2022/09/30	2040	04/05/2023	11.48	Call	Bond Future	1,751.4600	1.7515	1,708.9300	1.7089	(2.428)	0	0	486
2022/09/30	2040	04/05/2023	11.48	Put	Bond Future	6,791.4700	6.7915	6,141.8800	6.1419	(9.565)	0	0	0
2022/09/30	2040	04/05/2023	10.73	Call	Bond Future	644.6000	0.6446	657.9500	0.6580	2.071	0	0	486
2022/09/30	2040	04/05/2023	10.92	Call	Bond Future	853.4100	0.8534	851.0600	0.8511	(0.275)	0	0	388
2022/09/30	2040	04/05/2023	10.92	Put	Bond Future	9,546.0900	9.5461	8,936.6800	8.9367	(6.384)	0	0	0
2022/09/30	2040	04/05/2023	11.41	Call	Bond Future	1,614.0000	1.6140	1,570.9400	1.5709	(2.668)	0	0	0
2022/09/30	2040	04/05/2023	11.41	Put	Bond Future	7,097.2000	7.0972	6,447.0800	6.4471	(9.160)	0	0	0
2022/09/30	2040	04/05/2023	10.17	Call	Bond Future	282.2200	0.2822	279.0800	0.2791	(1.113)	0	0	388
2022/09/30	2040	04/05/2023	10.17	Put	Bond Future	14,274.4700	14.2745	13,664.2700	13.6643	(4.275)	0	0	0
2022/09/30	2040	03/08/2023	12.23	Call	Bond Future	3,712.3000	3.7123	3,710.3900	3.7104	(0.051)	0	0	0
2022/09/30	2040	03/08/2023	12.23	Put	Bond Future	4,986.4700	4.9865	4,365.1800	4.3652	(12.460)	0	0	0
2022/09/30	2040	03/08/2023			Bond Future	12.4546	76.2403	12.3447	76.8597	(0.883)	0.0000	0.0000	0
2022/09/30	2040	03/08/2023	12.22	Call	Bond Future	3,684.2700	3.6843	3,681.8700	3.6819	(0.065)	0	0	0
2022/09/30	2040	03/08/2023	12.22	Put	Bond Future	5,015.9400	5.0159	4,394.1600	4.3942	(12.396)	0	0	0
2022/09/30	2040	03/08/2023	12.21	Call	Bond Future	3,656.3400	3.6563	3,653.1800	3.6532	(0.086)	0	0	0
2022/09/30	2040	03/08/2023	12.21	Put	Bond Future	5,045.5700	5.0456	4,423.0300	4.4230	(12.338)	0	0	0
2022/09/30	2040	02/11/2023	11.59	Call	Bond Future	2,278.2500	2.2782	2,243.5000	2.2435	(1.525)	0	0	0
2022/09/30	2040	02/11/2023	11.60	Put	Bond Future	8,060.8800	8.0609	7,393.8300	7.3938	(8.275)	0	0	0
2022/09/30	2040	02/11/2023	11.58	Call	Bond Future	2,258.1700	2.2582	2,223.3000	2.2233	(1.544)	0	0	0
2022/09/30	2040	02/11/2023	11.58	Put	Bond Future	8,144.1600	8.1442	7,477.1800	7.4772	(8.190)	0	0	0
2022/09/30	2040	02/11/2023			Bond Future	12.5890	77.8081	12.4748	78.4402	(0.907)	0.0000	0.0000	0
2022/09/30	2040	02/11/2023	11.59	Put	Bond Future	8,102.4300	8.1024	7,435.5700	7.4356	(8.230)	0	0	0
2022/09/30	2040	02/11/2023	11.60	Call	Bond Future	2,298.4300	2.2984	2,263.4900	2.2635	(1.520)	0	0	0
2022/09/30	2044	03/11/2022	10.10	Call	Bond Future	0.0600	0.0001	0.0400	0.0000	(33.333)	0	0	0
2022/09/30	2044	03/11/2022	10.10	Put	Bond Future	13,338.1700	13.3382	12,684.6600	12.6847	(4.900)	0	0	0
2022/09/30	2044	03/11/2022	10.60	Call	Bond Future	3.0700	0.0031	2.6300	0.0026	(14.332)	0	0	1,647
2022/09/30	2044	03/11/2022	10.60	Put	Bond Future	9,551.1300	9.5511	8,897.2000	8.8972	(6.847)	0	0	0
2022/09/30	2044	03/11/2022	10.80	Call	Bond Future	12.3400	0.0123	9.9700	0.0100	(19.206)	0	0	0
2022/09/30	2044	03/11/2022	10.80	Put	Bond Future	8,118.1800	8.1182	7,462.3200	7.4623	(8.079)	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
2022/09/30	2044	03/11/2022	11.41	Call	Bond Future	262.5000	0.2625	256.1400	0.2561	(2.423)	0	0	0
2022/09/30	2044	03/11/2022	11.41	Put	Bond Future	4,211.1800	4.2112	3,551.3300	3.5513	(15.669)	0	0	0
2022/09/30	2044	03/11/2022	11.30	Call	Bond Future	169.3400	0.1693	159.2600	0.1593	(5.953)	0	0	1,647
2022/09/30	2044	03/11/2022	11.30	Put	Bond Future	4,841.8400	4.8418	4,178.2700	4.1783	(13.705)	0	0	0
2022/09/30	2044	03/11/2022	11.40	Put	Bond Future	4,266.7900	4.2668	3,606.3600	3.6064	(15.478)	0	0	0
2022/09/30	2044	03/11/2022			Bond Future	12.0412	77.2970	11.9329	77.9505	(0.899)	0.0000	0.0000	74,205
2022/09/30	2044	03/11/2022	11.39	Call	Bond Future	243.2200	0.2432	235.8600	0.2359	(3.026)	0	0	0
2022/09/30	2044	03/11/2022	11.39	Put	Bond Future	4,322.6900	4.3227	3,661.8400	3.6618	(15.288)	0	0	0
2022/09/30	2044	03/11/2022	11.40	Call	Bond Future	252.7600	0.2528	245.8200	0.2458	(2.746)	0	0	0
2022/09/30	2044	02/02/2023	12.00	Call	Bond Future	2,521.2300	2.5212	2,554.1500	2.5541	1.306	0	0	0
2022/09/30	2044	02/02/2023	12.00	Put	Bond Future	3,592.7600	3.5928	2,961.1100	2.9611	(17.581)	0	0	4,000
2022/09/30	2044	02/02/2023	11.20	Put	Bond Future	6,948.2500	6.9483	6,254.6000	6.2546	(9.983)	0	0	0
2022/09/30	2044	02/02/2023	11.90	Call	Bond Future	2,242.9200	2.2429	2,258.5200	2.2585	0.696	0	0	1,300
2022/09/30	2044	02/02/2023	11.90	Put	Bond Future	3,919.9900	3.9200	3,271.0200	3.2710	(16.555)	0	0	0
2022/09/30	2044	02/02/2023	11.14	Call	Bond Future	712.6500	0.7127	689.4500	0.6894	(3.255)	0	0	0
2022/09/30	2044	02/02/2023	11.14	Put	Bond Future	7,271.4700	7.2715	6,583.7000	6.5837	(9.458)	0	0	0
2022/09/30	2044	02/02/2023	11.15	Call	Bond Future	725.7700	0.7258	701.6300	0.7016	(3.326)	0	0	0
2022/09/30	2044	02/02/2023	11.15	Put	Bond Future	7,216.9900	7.2170	6,528.2800	6.5283	(9.543)	0	0	0
2022/09/30	2044	02/02/2023			Bond Future	12.1803	74.3584	12.0680	75.0230	(0.922)	0.0000	0.0000	31,719
2022/09/30	2044	02/02/2023	11.16	Call	Bond Future	738.9400	0.7389	713.8500	0.7139	(3.395)	0	0	0
2022/09/30	2044	02/02/2023	11.16	Put	Bond Future	7,162.6500	7.1626	6,472.9900	6.4730	(9.629)	0	0	0
2022/09/30	2044	02/02/2023	11.20	Call	Bond Future	793.6200	0.7936	764.5400	0.7645	(3.664)	0	0	1,300
2022/09/30	2044	04/05/2023	11.75	Put	Bond Future	5,743.1600	5.7432	5,032.7400	5.0327	(12.370)	0	0	4,115
2022/09/30	2044	04/05/2023	11.41	Call	Bond Future	1,678.3300	1.6783	1,637.9500	1.6379	(2.406)	0	0	0
2022/09/30	2044	04/05/2023	11.41	Put	Bond Future	7,148.9700	7.1490	6,431.1000	6.4311	(10.042)	0	0	0
2022/09/30	2044	04/05/2023	11.42	Call	Bond Future	1,698.1800	1.6982	1,658.0100	1.6580	(2.365)	0	0	0
2022/09/30	2044	04/05/2023	11.42	Put	Bond Future	7,103.7800	7.1038	6,386.1200	6.3861	(10.103)	0	0	0
2022/09/30	2044	04/05/2023			Bond Future	12.3023	75.8920	12.1858	76.5694	(0.947)	0.0000	0.0000	0
2022/09/30	2044	04/05/2023	12.25	Call	Bond Future	0.0000	0.0000	3,849.7000	3.8497	100.000	0	0	0
2022/09/30	2044	04/05/2023	12.25	Put	Bond Future	0.0000	0.0000	3,475.0800	3.4751	100.000	0	0	1,500
2022/09/30	2044	04/05/2023	11.43	Call	Bond Future	1,718.1600	1.7182	1,678.2200	1.6782	(2.325)	0	0	0
2022/09/30	2044	04/05/2023	11.43	Put	Bond Future	7,058.8100	7.0588	6,341.3800	6.3414	(10.164)	0	0	0
2022/09/30	2044	04/05/2023	11.75	Call	Bond Future	2,434.9500	2.4350	2,402.0200	2.4020	(1.352)	0	0	0
2022/09/30	2044	04/05/2023	12.00	Call	Bond Future	3,091.8400	3.0918	3,082.5900	3.0826	(0.299)	0	0	0
2022/09/30	2044	04/05/2023	12.00	Put	Bond Future	4,872.2300	4.8722	4,185.4900	4.1855	(14.095)	0	0	4,115
2022/09/30	2044	03/08/2023	12.15	Call	Bond Future	3,623.8700	3.6239	3,632.7800	3.6328	0.246	0	0	0
2022/09/30	2044	03/08/2023	12.15	Put	Bond Future	5,234.7800	5.2348	4,552.3500	4.5524	(13.036)	0	0	0
2022/09/30	2044	03/08/2023	12.16	Call	Bond Future	3,651.9200	3.6519	3,661.4900	3.6615	0.262	0	0	0
2022/09/30	2044	03/08/2023	12.16	Put	Bond Future	5,204.0600	5.2041	4,522.2900	4.5223	(13.101)	0	0	0
2022/09/30	2044	03/08/2023			Bond Future	12.4290	73.0901	12.3080	73.7815	(0.974)	0.0000	0.0000	0
2022/09/30	2044	03/08/2023	12.17	Call	Bond Future	3,679.7900	3.6798	3,690.3000	3.6903	0.286	0	0	0
2022/09/30	2044	03/08/2023	12.17	Put	Bond Future	5,173.2400	5.1732	4,492.4100	4.4924	(13.161)	0	0	0
2022/09/30	2044	02/11/2023	11.57	Call	Bond Future	2,348.2600	2.3483	2,314.4500	2.3144	(1.440)	0	0	0
2022/09/30	2044	02/11/2023	11.57	Put	Bond Future	8,209.3000	8.2093	7,469.9500	7.4700	(9.006)	0	0	0
2022/09/30	2044	02/11/2023			Bond Future	12.5552	74.5931	12.4296	75.2987	(1.000)	0.0000	0.0000	0
2022/09/30	2044	02/11/2023	11.55	Call	Bond Future	2,307.0500	2.3071	2,273.0300	2.2730	(1.475)	0	0	0
2022/09/30	2044	02/11/2023	11.55	Put	Bond Future	8,295.1800	8.2952	7,555.6200	7.5556	(8.916)	0	0	0
2022/09/30	2044	02/11/2023	11.56	Call	Bond Future	2,327.7500	2.3278	2,293.6900	2.2937	(1.463)	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
2022/09/30	2044	02/11/2023	11.56	Put	Bond Future	8,252.2900	8.2523	7,512.6900	7.5127	(8.962)	0	0	0
2022/09/30	2046	03/11/2022			Bond Future	111.4103	111.4103	111.4589	111.4589	0.044	0.0000	0.0000	16,546
2022/09/30	2046	02/02/2023			Bond Future	113.5169	113.5169	113.5648	113.5648	0.042	0.0000	0.0000	0
2022/09/30	2046	04/05/2023			Bond Future	113.8301	113.8301	113.8775	113.8775	0.042	0.0000	0.0000	0
2022/09/30	2046	03/08/2023			Bond Future	116.2255	116.2255	116.2736	116.2736	0.041	0.0000	0.0000	0
2022/09/30	2046	02/11/2023			Bond Future	116.5204	116.5204	116.5655	116.5655	0.039	0.0000	0.0000	0
2022/09/30	2050	03/11/2022			Bond Future	113.9507	113.9507	114.0003	114.0003	0.044	0.0000	0.0000	12,564
2022/09/30	2050	02/02/2023			Bond Future	113.9640	113.9640	114.0128	114.0128	0.043	0.0000	0.0000	0
2022/09/30	2050	04/05/2023			Bond Future	116.3354	116.3354	116.3843	116.3843	0.042	0.0000	0.0000	0
2022/09/30	2050	03/08/2023			Bond Future	116.5745	116.5745	116.6218	116.6218	0.041	0.0000	0.0000	0
2022/09/30	2050	02/11/2023			Bond Future	118.9966	118.9966	119.0448	119.0448	0.041	0.0000	0.0000	0
2022/09/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/30	AL37	03/11/2022			Index Future	815.7620	815.7620	817.9620	817.9620	0.270	0.0000	0.0000	0
2022/09/30	AL37	02/02/2023			Index Future	830.9860	830.9860	833.2150	833.2150	0.268	0.0000	0.0000	0
2022/09/30	AL37	04/05/2023			Index Future	848.0690	848.0690	850.3370	850.3370	0.267	0.0000	0.0000	0
2022/09/30	AL37	03/08/2023			Index Future	865.7150	865.7150	868.0270	868.0270	0.267	0.0000	0.0000	0
2022/09/30	AL37	02/11/2023			Index Future	883.5140	883.5140	885.8740	885.8740	0.267	0.0000	0.0000	0
2022/09/30	AL7T	03/11/2022			Index Future	925.5590	925.5590	930.9260	930.9260	0.580	0.0000	0.0000	0
2022/09/30	AL7T	02/02/2023			Index Future	942.8320	942.8320	948.2850	948.2850	0.578	0.0000	0.0000	0
2022/09/30	AL7T	04/05/2023			Index Future	962.2140	962.2140	967.7710	967.7710	0.578	0.0000	0.0000	0
2022/09/30	AL7T	03/08/2023			Index Future	982.2360	982.2360	987.9050	987.9050	0.577	0.0000	0.0000	0
2022/09/30	AL7T	02/11/2023			Index Future	1,002.4300	1,002.4300	1,008.2160	1,008.2160	0.577	0.0000	0.0000	0
2022/09/30	ALBI	03/11/2022			Index Future	811.7100	811.7100	816.6640	816.6640	0.610	0.0000	0.0000	123
2022/09/30	ALBI	02/02/2023			Index Future	826.8590	826.8590	831.8930	831.8930	0.609	0.0000	0.0000	0
2022/09/30	ALBI	04/05/2023			Index Future	843.8570	843.8570	848.9880	848.9880	0.608	0.0000	0.0000	0
2022/09/30	ALBI	03/08/2023			Index Future	861.4160	861.4160	866.6500	866.6500	0.608	0.0000	0.0000	0
2022/09/30	ALBI	02/11/2023			Index Future	879.1260	879.1260	884.4680	884.4680	0.608	0.0000	0.0000	0
2022/09/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2022/09/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/09/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/30	ES33	03/11/2022			Bond Future	12.8014	70.4561	12.7024	70.9022	(0.773)	0.0000	0.0000	0
2022/09/30	ES33	02/02/2023			Bond Future	13.0052	71.7882	12.9021	72.2418	(0.793)	0.0000	0.0000	350
2022/09/30	ES33	04/05/2023			Bond Future	13.1831	69.4866	13.0756	69.9489	(0.815)	0.0000	0.0000	0
2022/09/30	ES33	03/08/2023			Bond Future	13.3643	70.9501	13.2522	71.4219	(0.839)	0.0000	0.0000	0
2022/09/30	ES33	02/11/2023			Bond Future	13.5634	68.6289	13.4463	69.1105	(0.864)	0.0000	0.0000	0
2022/09/30	ES42	03/11/2022			Bond Future	13.0786	68.2834	12.9747	68.8160	(0.795)	0.0000	0.0000	0
2022/09/30	ES42	02/02/2023			Bond Future	13.2584	69.5759	13.1503	70.1174	(0.815)	0.0000	0.0000	4,769
2022/09/30	ES42	04/05/2023			Bond Future	13.4233	66.7606	13.3108	67.3128	(0.839)	0.0000	0.0000	0
2022/09/30	ES42	03/08/2023			Bond Future	13.5860	68.1679	13.4688	68.7315	(0.863)	0.0000	0.0000	0
2022/09/30	ES42	02/11/2023			Bond Future	13.7642	65.3217	13.6419	65.8969	(0.889)	0.0000	0.0000	0
2022/09/30	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/30	GOVI	03/11/2022	820.41	Put	GOVI	201,880.0000	20.1880	152,750.0000	15.2750	(24.336)	0	0	0
2022/09/30	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/30	GOVI	03/11/2022	820.42	Put	GOVI	201,980.0000	20.1980	152,850.0000	15.2850	(24.324)	0	0	0
2022/09/30	GOVI	03/11/2022			GOVI	800.2220	800.2220	805.1350	805.1350	0.614	0.0000	0.0000	874
2022/09/30	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/30	GOVI	03/11/2022	820.43	Put	GOVI	202,080.0000	20.2080	152,950.0000	15.2950	(24.312)	0	0	0
2022/09/30	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/30	GOVI	02/02/2023	850.82	Put	GOVI	356,640.0000	35.6640	306,710.0000	30.6710	(14.000)	0	0	0
2022/09/30	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/30	GOVI	02/02/2023	850.83	Put	GOVI	356,740.0000	35.6740	306,810.0000	30.6810	(13.996)	0	0	0
2022/09/30	GOVI	02/02/2023			GOVI	815.1560	815.1560	820.1490	820.1490	0.613	0.0000	0.0000	0
2022/09/30	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/30	GOVI	02/02/2023	850.84	Put	GOVI	356,840.0000	35.6840	306,910.0000	30.6910	(13.992)	0	0	0
2022/09/30	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/30	GOVI	04/05/2023	852.86	Put	GOVI	209,460.0000	20.9460	158,580.0000	15.8580	(24.291)	0	0	0
2022/09/30	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/30	GOVI	04/05/2023	852.87	Put	GOVI	209,560.0000	20.9560	158,680.0000	15.8680	(24.279)	0	0	0
2022/09/30	GOVI	04/05/2023			GOVI	831.9140	831.9140	837.0020	837.0020	0.612	0.0000	0.0000	0
2022/09/30	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/30	GOVI	04/05/2023	852.88	Put	GOVI	209,660.0000	20.9660	158,780.0000	15.8780	(24.268)	0	0	0
2022/09/30	GOVI	03/08/2023	837.21	Call	GOVI	120,140.0000	12.0140	172,050.0000	17.2050	43.208	0	0	0
2022/09/30	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/30	GOVI	03/08/2023	837.22	Call	GOVI	120,040.0000	12.0040	171,950.0000	17.1950	43.244	0	0	0
2022/09/30	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/30	GOVI	03/08/2023			GOVI	849.2240	849.2240	854.4150	854.4150	0.611	0.0000	0.0000	0
2022/09/30	GOVI	03/08/2023	837.23	Call	GOVI	119,940.0000	11.9940	171,850.0000	17.1850	43.280	0	0	0
2022/09/30	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/30	GOVI	02/11/2023	885.81	Put	GOVI	191,260.0000	19.1260	138,290.0000	13.8290	(27.695)	0	0	0
2022/09/30	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/30	GOVI	02/11/2023			GOVI	866.6840	866.6840	871.9810	871.9810	0.611	0.0000	0.0000	0
2022/09/30	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/30	GOVI	02/11/2023	885.80	Put	GOVI	191,160.0000	19.1160	138,190.0000	13.8190	(27.710)	0	0	0
2022/09/30	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/30	GOVI	02/11/2023	885.82	Put	GOVI	191,360.0000	19.1360	138,390.0000	13.8390	(27.681)	0	0	0

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2022/09/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/09/30	IGOV	03/11/2022			Index Future	317.0820	317.0820	318.1420	318.1420	0.334	0.0000	0.0000	702
2022/09/30	IGOV	02/02/2023			Index Future	323.0780	323.0780	324.1530	324.1530	0.333	0.0000	0.0000	0
2022/09/30	IGOV	04/05/2023			Index Future	329.7960	329.7960	330.8910	330.8910	0.332	0.0000	0.0000	0
2022/09/30	IGOV	03/08/2023			Index Future	336.7330	336.7330	337.8500	337.8500	0.332	0.0000	0.0000	0
2022/09/30	IGOV	02/11/2023			Index Future	343.7290	343.7290	344.8690	344.8690	0.332	0.0000	0.0000	0
2022/09/30	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/09/30	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/09/30	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/09/30	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/09/30	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/09/30	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/09/30	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/09/30	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/09/30	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/09/30	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/09/30	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/09/30	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/09/30	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/09/30	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/09/30	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/09/30	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/09/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/09/30	JBAF	19/10/2022			Jibar Tradeable Future	6.5500	93.4500	6.5550	93.4450	0.076	0.0000	0.0000	0
2022/09/30	JBAF	16/11/2022			Jibar Tradeable Future	6.6350	93.3650	6.6150	93.3850	(0.301)	0.0000	0.0000	0
2022/09/30	JBAF	21/12/2022			Jibar Tradeable Future	7.4550	92.5450	7.4350	92.5650	(0.268)	0.0000	0.0000	68
2022/09/30	JBAF	18/01/2023			Jibar Tradeable Future	7.4950	92.5050	7.4750	92.5250	(0.267)	0.0000	0.0000	0
2022/09/30	JBAF	15/02/2023			Jibar Tradeable Future	8.0850	91.9150	8.0950	91.9050	0.124	0.0000	0.0000	0
2022/09/30	JBAF	15/03/2023			Jibar Tradeable Future	8.1600	91.8400	8.1350	91.8650	(0.306)	0.0000	0.0000	0
2022/09/30	JBAF	21/06/2023			Jibar Tradeable Future	8.5300	91.4700	8.4950	91.5050	(0.410)	0.0000	0.0000	0
2022/09/30	JBAF	20/09/2023			Jibar Tradeable Future	8.6150	91.3850	8.5950	91.4050	(0.232)	0.0000	0.0000	75
2022/09/30	JBAF	20/12/2023			Jibar Tradeable Future	8.6600	91.3400	8.6500	91.3500	(0.115)	0.0000	0.0000	272
2022/09/30	JBAF	20/03/2024			Jibar Tradeable Future	8.6850	91.3150	8.6850	91.3150	0.000	0.0000	0.0000	0
2022/09/30	JBAF	19/06/2024			Jibar Tradeable Future	8.6650	91.3350	8.6550	91.3450	(0.115)	0.0000	0.0000	0
2022/09/30	JBAF	18/09/2024			Jibar Tradeable Future	8.7800	91.2200	8.7200	91.2800	(0.683)	0.0000	0.0000	0
2022/09/30	R023	03/11/2022	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/30	R023	03/11/2022	6.25	Put	Bond Future	333.3900	0.3334	342.0600	0.3421	2.601	0	0	0
2022/09/30	R023	03/11/2022	6.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/30	R023	03/11/2022	6.26	Put	Bond Future	330.3300	0.3303	339.0000	0.3390	2.625	0	0	0
2022/09/30	R023	03/11/2022			Bond Future	7.3401	101.5870	7.3685	101.5783	0.387	0.0000	0.0000	11,802

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/30	R023	03/11/2022	6.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/30	R023	03/11/2022	6.27	Put	Bond Future	327.2600	0.3273	335.9300	0.3359	2.649	0	0	0
2022/09/30	R035	03/11/2022	10.57	Call	Bond Future	9.3000	0.0093	7.9400	0.0079	(14.624)	0	0	0
2022/09/30	R035	03/11/2022	10.57	Put	Bond Future	7,432.7200	7.4327	6,858.1700	6.8582	(7.730)	0	0	582
2022/09/30	R035	03/11/2022	11.15	Call	Bond Future	187.1800	0.1872	183.9400	0.1839	(1.731)	0	0	0
2022/09/30	R035	03/11/2022	11.15	Put	Bond Future	4,094.7200	4.0947	3,518.2900	3.5183	(14.077)	0	0	0
2022/09/30	R035	03/11/2022	12.68	Call	Bond Future	4,672.8800	4.6729	5,136.2200	5.1362	9.916	0	0	0
2022/09/30	R035	03/11/2022	12.68	Put	Bond Future	213.1100	0.2131	103.2600	0.1033	(51.546)	0	0	976
2022/09/30	R035	03/11/2022	10.99	Call	Bond Future	93.8600	0.0939	87.7300	0.0877	(6.531)	0	0	0
2022/09/30	R035	03/11/2022	10.99	Put	Bond Future	4,951.1900	4.9512	4,371.8700	4.3719	(11.701)	0	0	582
2022/09/30	R035	03/11/2022	11.05	Call	Bond Future	123.0900	0.1231	117.3800	0.1174	(4.639)	0	0	976
2022/09/30	R035	03/11/2022			Bond Future	11.8362	82.7183	11.7326	83.2915	(0.875)	0.0000	0.0000	60,933
2022/09/30	R035	03/11/2022	9.82	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	582
2022/09/30	R035	03/11/2022	9.82	Put	Bond Future	12,281.9900	12.2820	11,708.8000	11.7088	(4.667)	0	0	0
2022/09/30	R035	03/11/2022	10.30	Call	Bond Future	1.3300	0.0013	1.3000	0.0013	(2.256)	0	0	976
2022/09/30	R035	03/11/2022	10.30	Put	Bond Future	9,131.9400	9.1319	8,558.7200	8.5587	(6.277)	0	0	0
2022/09/30	R035	03/11/2022	11.14	Call	Bond Future	179.8100	0.1798	176.2200	0.1762	(1.997)	0	0	0
2022/09/30	R035	03/11/2022	11.14	Put	Bond Future	4,146.2800	4.1463	3,569.5000	3.5695	(13.911)	0	0	0
2022/09/30	R035	03/11/2022	11.05	Put	Bond Future	4,622.4900	4.6225	4,043.5900	4.0436	(12.524)	0	0	0
2022/09/30	R035	03/11/2022	11.13	Call	Bond Future	172.6700	0.1727	168.7600	0.1688	(2.264)	0	0	0
2022/09/30	R035	03/11/2022	11.13	Put	Bond Future	4,198.1200	4.1981	3,621.0200	3.6210	(13.747)	0	0	0
2022/09/30	R035	02/02/2023	11.94	Call	Bond Future	2,599.9700	2.6000	2,670.1200	2.6701	2.698	0	0	0
2022/09/30	R035	02/02/2023	13.22	Put	Bond Future	863.5300	0.8635	624.5200	0.6245	(27.678)	0	0	976
2022/09/30	R035	02/02/2023	10.88	Call	Bond Future	547.2700	0.5473	538.4100	0.5384	(1.619)	0	0	0
2022/09/30	R035	02/02/2023	10.88	Put	Bond Future	6,904.1600	6.9042	6,312.6800	6.3127	(8.567)	0	0	0
2022/09/30	R035	02/02/2023	10.66	Call	Bond Future	351.2100	0.3512	356.9400	0.3569	1.632	0	0	0
2022/09/30	R035	02/02/2023	10.66	Put	Bond Future	8,041.5400	8.0415	7,464.6500	7.4647	(7.174)	0	0	582
2022/09/30	R035	02/02/2023	10.30	Put	Bond Future	10,096.7300	10.0967	9,520.4800	9.5205	(5.707)	0	0	0
2022/09/30	R035	02/02/2023	10.60	Call	Bond Future	308.2200	0.3082	317.0000	0.3170	2.849	0	0	0
2022/09/30	R035	02/02/2023	10.60	Put	Bond Future	8,367.2300	8.3672	7,793.3900	7.7934	(6.858)	0	0	0
2022/09/30	R035	02/02/2023	10.64	Put	Bond Future	8,149.4500	8.1495	7,573.5300	7.5735	(7.067)	0	0	0
2022/09/30	R035	02/02/2023	9.81	Call	Bond Future	50.4100	0.0504	50.4300	0.0504	0.040	0	0	582
2022/09/30	R035	02/02/2023	9.81	Put	Bond Future	13,172.4100	13.1724	12,589.8100	12.5898	(4.423)	0	0	0
2022/09/30	R035	02/02/2023	9.85	Call	Bond Future	55.8700	0.0559	56.0500	0.0561	0.322	0	0	0
2022/09/30	R035	02/02/2023	9.89	Call	Bond Future	61.8000	0.0618	62.2100	0.0622	0.663	0	0	388
2022/09/30	R035	02/02/2023	9.89	Put	Bond Future	12,652.9200	12.6529	12,070.7100	12.0707	(4.601)	0	0	0
2022/09/30	R035	02/02/2023			Bond Future	11.9989	84.2620	11.8911	84.8447	(0.898)	0.0000	0.0000	108,831
2022/09/30	R035	02/02/2023	11.94	Put	Bond Future	2,917.6200	2.9176	2,405.1500	2.4051	(17.565)	0	0	0
2022/09/30	R035	02/02/2023	11.98	Call	Bond Future	2,713.4800	2.7135	2,791.3600	2.7914	2.870	0	0	0
2022/09/30	R035	02/02/2023	11.98	Put	Bond Future	2,815.1400	2.8151	2,310.4000	2.3104	(17.929)	0	0	388
2022/09/30	R035	02/02/2023	13.22	Call	Bond Future	7,063.7500	7.0638	7,407.3600	7.4074	4.864	0	0	0
2022/09/30	R035	02/02/2023	11.05	Call	Bond Future	746.4500	0.7464	729.2600	0.7293	(2.303)	0	0	976
2022/09/30	R035	02/02/2023	11.05	Put	Bond Future	6,092.4200	6.0924	5,492.6100	5.4926	(9.845)	0	0	0
2022/09/30	R035	02/02/2023	11.06	Call	Bond Future	759.8800	0.7599	742.8500	0.7428	(2.241)	0	0	0
2022/09/30	R035	02/02/2023	11.06	Put	Bond Future	6,046.9000	6.0469	5,447.2500	5.4473	(9.917)	0	0	582
2022/09/30	R035	02/02/2023	10.86	Call	Bond Future	526.7400	0.5267	519.5200	0.5195	(1.371)	0	0	0
2022/09/30	R035	02/02/2023	10.86	Put	Bond Future	7,003.6700	7.0037	6,413.8300	6.4138	(8.422)	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
2022/09/30	R035	02/02/2023	10.87	Call	Bond Future	536.9300	0.5369	528.9000	0.5289	(1.496)	0	0	0
2022/09/30	R035	02/02/2023	10.87	Put	Bond Future	6,953.8100	6.9538	6,363.1600	6.3632	(8.494)	0	0	0
2022/09/30	R035	02/02/2023	10.30	Call	Bond Future	161.3700	0.1614	167.7400	0.1677	3.947	0	0	976
2022/09/30	R035	02/02/2023	10.64	Call	Bond Future	336.4700	0.3365	343.1700	0.3432	1.991	0	0	388
2022/09/30	R035	02/02/2023	9.85	Put	Bond Future	12,911.9100	12.9119	12,329.4700	12.3295	(4.511)	0	0	0
2022/09/30	R035	04/05/2023	11.22	Put	Bond Future	6,481.4500	6.4814	5,840.6400	5.8406	(9.887)	0	0	0
2022/09/30	R035	04/05/2023	12.46	Call	Bond Future	4,562.9600	4.5630	4,607.6500	4.6076	0.979	0	0	0
2022/09/30	R035	04/05/2023	12.46	Put	Bond Future	2,859.6500	2.8596	2,310.4900	2.3105	(19.204)	0	0	388
2022/09/30	R035	04/05/2023	13.18	Call	Bond Future	6,991.2500	6.9913	7,180.2000	7.1802	2.703	0	0	0
2022/09/30	R035	04/05/2023	13.18	Put	Bond Future	1,726.8100	1.7268	1,321.9100	1.3219	(23.448)	0	0	491
2022/09/30	R035	04/05/2023	11.17	Call	Bond Future	1,369.8300	1.3698	1,331.7300	1.3317	(2.781)	0	0	491
2022/09/30	R035	04/05/2023	11.20	Call	Bond Future	1,420.6400	1.4206	1,377.2400	1.3772	(3.055)	0	0	0
2022/09/30	R035	04/05/2023	11.21	Call	Bond Future	1,437.6200	1.4376	1,392.4300	1.3924	(3.143)	0	0	0
2022/09/30	R035	04/05/2023	10.60	Call	Bond Future	632.4900	0.6325	658.9400	0.6589	4.182	0	0	388
2022/09/30	R035	04/05/2023	10.60	Put	Bond Future	9,334.9200	9.3349	8,767.5200	8.7675	(6.078)	0	0	0
2022/09/30	R035	04/05/2023			Bond Future	12.1321	81.4907	12.0201	82.0845	(0.923)	0.0000	0.0000	0
2022/09/30	R035	04/05/2023	11.22	Call	Bond Future	1,454.9300	1.4549	1,407.9700	1.4080	(3.228)	0	0	0
2022/09/30	R035	04/05/2023	11.17	Put	Bond Future	6,684.7400	6.6847	6,052.7900	6.0528	(9.454)	0	0	0
2022/09/30	R035	04/05/2023	11.20	Put	Bond Future	6,562.3500	6.5624	5,925.1000	5.9251	(9.711)	0	0	0
2022/09/30	R035	04/05/2023	11.21	Put	Bond Future	6,521.7100	6.5217	5,882.6700	5.8827	(9.799)	0	0	0
2022/09/30	R035	04/05/2023	9.85	Call	Bond Future	204.4400	0.2044	211.8400	0.2118	3.620	0	0	388
2022/09/30	R035	04/05/2023	9.85	Put	Bond Future	13,658.2900	13.6583	13,071.8400	13.0718	(4.294)	0	0	0
2022/09/30	R035	04/05/2023	10.42	Call	Bond Future	484.8900	0.4849	513.4700	0.5135	5.894	0	0	491
2022/09/30	R035	04/05/2023	10.42	Put	Bond Future	10,296.3300	10.2963	9,731.0600	9.7311	(5.490)	0	0	0
2022/09/30	R035	03/08/2023	12.00	Call	Bond Future	3,266.4800	3.2665	3,308.1400	3.3081	1.275	0	0	0
2022/09/30	R035	03/08/2023	12.00	Put	Bond Future	4,673.0700	4.6731	4,108.8100	4.1088	(12.075)	0	0	0
2022/09/30	R035	03/08/2023			Bond Future	12.2687	83.1885	12.1521	83.7944	(0.950)	0.0000	0.0000	0
2022/09/30	R035	03/08/2023	11.98	Call	Bond Future	3,215.4400	3.2154	3,255.7800	3.2558	1.255	0	0	0
2022/09/30	R035	03/08/2023	11.98	Put	Bond Future	4,728.1400	4.7281	4,162.5600	4.1626	(11.962)	0	0	0
2022/09/30	R035	03/08/2023	11.99	Call	Bond Future	3,240.9100	3.2409	3,281.9100	3.2819	1.265	0	0	0
2022/09/30	R035	03/08/2023	11.99	Put	Bond Future	4,700.5300	4.7005	4,135.6100	4.1356	(12.018)	0	0	0
2022/09/30	R035	02/11/2023	11.41	Call	Bond Future	2,036.2000	2.0362	2,023.4000	2.0234	(0.629)	0	0	0
2022/09/30	R035	02/11/2023	11.41	Put	Bond Future	7,395.8500	7.3959	6,764.6800	6.7647	(8.534)	0	0	0
2022/09/30	R035	02/11/2023	11.42	Call	Bond Future	2,054.3900	2.0544	2,039.5300	2.0395	(0.723)	0	0	0
2022/09/30	R035	02/11/2023	11.42	Put	Bond Future	7,358.5300	7.3585	6,725.3000	6.7253	(8.605)	0	0	0
2022/09/30	R035	02/11/2023			Bond Future	12.4206	80.3934	12.2991	81.0118	(0.978)	0.0000	0.0000	0
2022/09/30	R035	02/11/2023	11.43	Call	Bond Future	2,072.6700	2.0727	2,055.7600	2.0558	(0.816)	0	0	0
2022/09/30	R035	02/11/2023	11.43	Put	Bond Future	7,321.3400	7.3213	6,686.0600	6.6861	(8.677)	0	0	0
2022/09/30	R186	03/11/2022	8.53	Call	Bond Future	2.0800	0.0021	0.4000	0.0004	(80.769)	0	0	0
2022/09/30	R186	03/11/2022	8.53	Put	Bond Future	3,727.1700	3.7272	3,437.1700	3.4372	(7.781)	0	0	0
2022/09/30	R186	03/11/2022	8.54	Call	Bond Future	2.3300	0.0023	0.4900	0.0005	(78.970)	0	0	0
2022/09/30	R186	03/11/2022	8.54	Put	Bond Future	3,691.8700	3.6919	3,401.7100	3.4017	(7.859)	0	0	0
2022/09/30	R186	03/11/2022	8.91	Put	Bond Future	2,434.2400	2.4342	2,140.5000	2.1405	(12.067)	0	0	4,310
2022/09/30	R186	03/11/2022			Bond Future	9.6012	106.9928	9.5166	107.2811	(0.881)	0.0000	0.0000	63,222
2022/09/30	R186	03/11/2022	8.23	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	4,310
2022/09/30	R186	03/11/2022	8.23	Put	Bond Future	4,798.4400	4.7984	4,510.1100	4.5101	(6.009)	0	0	0
2022/09/30	R186	03/11/2022	8.55	Call	Bond Future	2.5900	0.0026	0.5800	0.0006	(77.606)	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
2022/09/30	R186	03/11/2022	8.55	Put	Bond Future	3,656.6000	3.6566	3,366.2700	3.3663	(7.940)	0	0	0
2022/09/30	R186	03/11/2022	8.91	Call	Bond Future	49.6000	0.0496	44.1800	0.0442	(10.927)	0	0	0
2022/09/30	R186	02/02/2023	8.33	Call	Bond Future	128.0800	0.1281	198.0700	0.1981	54.646	0	0	0
2022/09/30	R186	02/02/2023	8.33	Put	Bond Future	4,854.8100	4.8548	4,632.7000	4.6327	(4.575)	0	0	0
2022/09/30	R186	02/02/2023	8.32	Call	Bond Future	125.4700	0.1255	195.2200	0.1952	55.591	0	0	0
2022/09/30	R186	02/02/2023	8.32	Put	Bond Future	4,886.1400	4.8861	4,663.7900	4.6638	(4.551)	0	0	0
2022/09/30	R186	02/02/2023			Bond Future	9.7627	103.6893	9.6718	103.9814	(0.931)	0.0000	0.0000	0
2022/09/30	R186	02/02/2023	8.34	Call	Bond Future	130.8200	0.1308	201.0700	0.2011	53.700	0	0	0
2022/09/30	R186	02/02/2023	8.34	Put	Bond Future	4,823.6200	4.8236	4,601.7700	4.6018	(4.599)	0	0	0
2022/09/30	R186	04/05/2023	8.83	Put	Bond Future	3,763.1700	3.7632	3,563.2100	3.5632	(5.314)	0	0	0
2022/09/30	R186	04/05/2023	8.84	Call	Bond Future	528.1800	0.5282	624.8400	0.6248	18.301	0	0	0
2022/09/30	R186	04/05/2023			Bond Future	9.8834	105.8248	9.7851	106.1219	(0.994)	0.0000	0.0000	0
2022/09/30	R186	04/05/2023	8.83	Call	Bond Future	521.2300	0.5212	618.3600	0.6184	18.635	0	0	0
2022/09/30	R186	04/05/2023	8.84	Put	Bond Future	3,738.7500	3.7388	3,538.3200	3.5383	(5.361)	0	0	0
2022/09/30	R186	04/05/2023	8.82	Call	Bond Future	514.1000	0.5141	611.6800	0.6117	18.981	0	0	0
2022/09/30	R186	04/05/2023	8.82	Put	Bond Future	3,787.4300	3.7874	3,587.9200	3.5879	(5.268)	0	0	0
2022/09/30	R186	03/08/2023	9.74	Call	Bond Future	1,594.1600	1.5942	1,662.8300	1.6628	4.308	0	0	0
2022/09/30	R186	03/08/2023	9.74	Put	Bond Future	2,363.6300	2.3636	2,129.3800	2.1294	(9.911)	0	0	0
2022/09/30	R186	03/08/2023	9.73	Put	Bond Future	2,378.1200	2.3781	2,143.1900	2.1432	(9.879)	0	0	0
2022/09/30	R186	03/08/2023			Bond Future	10.0108	102.7225	9.9039	103.0255	(1.068)	0.0000	0.0000	0
2022/09/30	R186	03/08/2023	9.75	Call	Bond Future	1,608.6500	1.6087	1,677.6300	1.6776	4.288	0	0	0
2022/09/30	R186	03/08/2023	9.75	Put	Bond Future	2,349.5800	2.3496	2,115.6400	2.1156	(9.957)	0	0	0
2022/09/30	R186	03/08/2023	9.73	Call	Bond Future	1,580.1000	1.5801	1,648.0900	1.6481	4.303	0	0	0
2022/09/30	R186	02/11/2023	9.40	Call	Bond Future	1,101.1700	1.1012	1,162.1000	1.1621	5.533	0	0	0
2022/09/30	R186	02/11/2023	9.40	Put	Bond Future	3,148.1800	3.1482	2,899.9800	2.9000	(7.884)	0	0	0
2022/09/30	R186	02/11/2023	9.15	Call	Bond Future	852.3000	0.8523	921.5900	0.9216	8.130	0	0	1,715
2022/09/30	R186	02/11/2023			Bond Future	10.1673	104.8348	10.0502	105.1439	(1.152)	0.0000	0.0000	0
2022/09/30	R186	02/11/2023	10.42	Call	Bond Future	2,520.2400	2.5202	2,620.8300	2.6208	3.991	0	0	0
2022/09/30	R186	02/11/2023	10.42	Put	Bond Future	1,857.2600	1.8573	1,648.7200	1.6487	(11.228)	0	0	1,715
2022/09/30	R186	02/11/2023	9.38	Call	Bond Future	1,079.4300	1.0794	1,140.4300	1.1404	5.651	0	0	0
2022/09/30	R186	02/11/2023	9.38	Put	Bond Future	3,180.4900	3.1805	2,932.3600	2.9324	(7.802)	0	0	0
2022/09/30	R186	02/11/2023	9.39	Call	Bond Future	1,090.2700	1.0903	1,151.0300	1.1510	5.573	0	0	0
2022/09/30	R186	02/11/2023	9.39	Put	Bond Future	3,164.3000	3.1643	2,915.9300	2.9159	(7.849)	0	0	0
2022/09/30	R186	02/11/2023	9.15	Put	Bond Future	3,577.5500	3.5775	3,337.7100	3.3377	(6.704)	0	0	0
2022/09/30	R197	03/11/2022			Bond Future	335.4748	335.4748	335.8989	335.8989	0.126	0.0000	0.0000	831
2022/09/30	R197	02/02/2023			Bond Future	332.9088	332.9088	333.3358	333.3358	0.128	0.0000	0.0000	0
2022/09/30	R197	04/05/2023			Bond Future	339.8366	339.8366	340.2694	340.2694	0.127	0.0000	0.0000	0
2022/09/30	R197	03/08/2023			Bond Future	337.8115	337.8115	338.2452	338.2452	0.128	0.0000	0.0000	0
2022/09/30	R197	02/11/2023			Bond Future	344.8303	344.8303	345.2730	345.2730	0.128	0.0000	0.0000	0
2022/09/30	R202	03/11/2022			Bond Future	246.2991	246.2991	247.2890	247.2890	0.402	0.0000	0.0000	6,206
2022/09/30	R202	02/02/2023			Bond Future	246.2239	246.2239	247.2289	247.2289	0.408	0.0000	0.0000	460
2022/09/30	R202	04/05/2023			Bond Future	251.3467	251.3467	252.3703	252.3703	0.407	0.0000	0.0000	0
2022/09/30	R202	03/08/2023			Bond Future	251.7612	251.7612	252.8017	252.8017	0.413	0.0000	0.0000	0
2022/09/30	R202	02/11/2023			Bond Future	256.9921	256.9921	258.0542	258.0542	0.413	0.0000	0.0000	0
2022/09/30	R209	03/11/2022	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/30	R209	03/11/2022	9.25	Put	Bond Future	14,267.0600	14.2671	13,794.7400	13.7947	(3.311)	0	0	0
2022/09/30	R209	03/11/2022	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/30	R209	03/11/2022	9.50	Put	Bond Future	12,697.5500	12.6976	12,225.2300	12.2252	(3.720)	0	0	0
2022/09/30	R209	03/11/2022	12.00	Call	Bond Future	1,679.5300	1.6795	1,860.8800	1.8609	10.798	0	0	0
2022/09/30	R209	03/11/2022	12.00	Put	Bond Future	859.0200	0.8590	568.0500	0.5680	(33.872)	0	0	7,750
2022/09/30	R209	03/11/2022	11.03	Call	Bond Future	100.1500	0.1002	92.8000	0.0928	(7.339)	0	0	0
2022/09/30	R209	03/11/2022	11.03	Put	Bond Future	4,088.7200	4.0887	3,609.0500	3.6090	(11.732)	0	0	0
2022/09/30	R209	03/11/2022	10.50	Put	Bond Future	6,845.0900	6.8451	6,371.9400	6.3719	(6.912)	0	0	0
2022/09/30	R209	03/11/2022	10.90	Put	Bond Future	4,726.8500	4.7269	4,247.8300	4.2478	(10.134)	0	0	0
2022/09/30	R209	03/11/2022			Bond Future	11.8271	63.6195	11.7290	64.0918	(0.829)	0.0000	0.0000	19,030
2022/09/30	R209	03/11/2022	10.00	Call	Bond Future	0.1200	0.0001	0.1000	0.0001	(16.667)	0	0	7,750
2022/09/30	R209	03/11/2022	10.00	Put	Bond Future	9,687.4000	9.6874	9,215.0600	9.2151	(4.876)	0	0	6,000
2022/09/30	R209	03/11/2022	11.50	Call	Bond Future	544.5300	0.5445	574.9800	0.5750	5.592	0	0	1,136
2022/09/30	R209	03/11/2022	11.50	Put	Bond Future	2,139.5100	2.1395	1,697.6400	1.6976	(20.653)	0	0	0
2022/09/30	R209	03/11/2022	11.01	Call	Bond Future	91.5000	0.0915	84.1700	0.0842	(8.011)	0	0	0
2022/09/30	R209	03/11/2022	11.01	Put	Bond Future	4,184.6800	4.1847	3,705.0300	3.7050	(11.462)	0	0	0
2022/09/30	R209	03/11/2022	11.02	Call	Bond Future	95.7500	0.0957	88.4000	0.0884	(7.676)	0	0	0
2022/09/30	R209	03/11/2022	11.02	Put	Bond Future	4,136.6000	4.1366	3,656.9300	3.6569	(11.596)	0	0	0
2022/09/30	R209	03/11/2022	10.50	Call	Bond Future	5.1700	0.0052	4.3400	0.0043	(16.054)	0	0	0
2022/09/30	R209	03/11/2022	10.90	Call	Bond Future	54.2000	0.0542	47.5000	0.0475	(12.362)	0	0	1,136
2022/09/30	R209	03/11/2022	11.00	Call	Bond Future	87.4000	0.0874	80.1000	0.0801	(8.352)	0	0	0
2022/09/30	R209	03/11/2022	11.00	Put	Bond Future	4,232.9700	4.2330	3,753.3500	3.7533	(11.331)	0	0	6,000
2022/09/30	R209	02/02/2023	10.79	Call	Bond Future	4,182.2400	4.182	413.9000	4.139	(1.038)	0	0	0
2022/09/30	R209	02/02/2023	10.80	Put	Bond Future	6,278.7100	6.2787	5,793.4600	5.7935	(7.728)	0	0	0
2022/09/30	R209	02/02/2023	10.78	Call	Bond Future	410.0200	0.4100	406.2500	0.4063	(0.919)	0	0	0
2022/09/30	R209	02/02/2023			Bond Future	11.9678	64.8067	11.8663	65.2870	(0.848)	0.0000	0.0000	2,066
2022/09/30	R209	02/02/2023	10.79	Put	Bond Future	6,323.7300	6.3237	5,839.1500	5.8391	(7.663)	0	0	0
2022/09/30	R209	02/02/2023	10.80	Call	Bond Future	426.5800	0.4266	421.5700	0.4216	(1.174)	0	0	0
2022/09/30	R209	02/02/2023	10.78	Put	Bond Future	6,368.9400	6.3689	5,884.9300	5.8849	(7.600)	0	0	0
2022/09/30	R209	04/05/2023	11.09	Call	Bond Future	1,131.4100	1.1314	1,118.9600	1.1190	(1.100)	0	0	0
2022/09/30	R209	04/05/2023	11.09	Put	Bond Future	6,005.4700	6.0055	5,503.5200	5.5035	(8.358)	0	0	0
2022/09/30	R209	04/05/2023	11.10	Call	Bond Future	1,145.6100	1.1456	1,133.4000	1.1334	(1.066)	0	0	0
2022/09/30	R209	04/05/2023	11.10	Put	Bond Future	5,968.2400	5.9682	5,466.5300	5.4665	(8.406)	0	0	0
2022/09/30	R209	04/05/2023	10.00	Call	Bond Future	239.8700	0.2399	247.4600	0.2475	3.164	0	0	7,500
2022/09/30	R209	04/05/2023	10.00	Put	Bond Future	11,062.4600	11.0625	10,580.5500	10.5806	(4.356)	0	0	0
2022/09/30	R209	04/05/2023			Bond Future	12.0883	62.9874	11.9832	63.4769	(0.870)	0.0000	0.0000	1,250
2022/09/30	R209	04/05/2023	11.11	Call	Bond Future	1,159.9100	1.1599	1,147.7900	1.1478	(1.045)	0	0	0
2022/09/30	R209	04/05/2023	11.11	Put	Bond Future	5,931.1800	5.9312	5,429.5600	5.4296	(8.457)	0	0	0
2022/09/30	R209	04/05/2023	12.50	Call	Bond Future	4,198.7200	4.1987	4,306.3400	4.3063	2.563	0	0	0
2022/09/30	R209	04/05/2023	12.50	Put	Bond Future	2,333.4600	2.3335	1,951.5800	1.9516	(16.365)	0	0	7,500
2022/09/30	R209	04/05/2023	11.00	Call	Bond Future	1,007.9400	1.0079	994.8500	0.9948	(1.299)	0	0	0
2022/09/30	R209	04/05/2023	11.00	Put	Bond Future	6,347.2800	6.3473	5,844.6900	5.8447	(7.918)	0	0	7,500
2022/09/30	R209	03/08/2023	11.94	Call	Bond Future	2,840.3000	2.8403	2,863.7600	2.8638	0.826	0	0	0
2022/09/30	R209	03/08/2023	11.95	Put	Bond Future	4,058.3900	4.0584	3,582.9700	3.5830	(11.714)	0	0	0
2022/09/30	R209	03/08/2023	11.93	Call	Bond Future	2,818.2400	2.8182	2,840.8600	2.8409	0.803	0	0	0
2022/09/30	R209	03/08/2023			Bond Future	12.2089	64.2999	12.0999	64.7994	(0.893)	0.0000	0.0000	0
2022/09/30	R209	03/08/2023	11.94	Put	Bond Future	4,082.8400	4.0828	3,606.8300	3.6068	(11.659)	0	0	0
2022/09/30	R209	03/08/2023	11.95	Call	Bond Future	2,862.6800	2.8627	2,886.7300	2.8867	0.840	0	0	0

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2022/09/30	R209	03/08/2023	11.93	Put	Bond Future	4,107.6700	4.1077	3,630.8200	3.6308	(11.609)	0	0	0
2022/09/30	R209	02/11/2023	11.34	Call	Bond Future	1,780.1700	1.7802	1,782.9700	1.7830	0.157	0	0	0
2022/09/30	R209	02/11/2023	11.34	Put	Bond Future	6,495.6700	6.4957	5,988.8100	5.9888	(7.803)	0	0	0
2022/09/30	R209	02/11/2023	11.33	Call	Bond Future	1,764.1900	1.7642	1,767.0700	1.7671	0.163	0	0	0
2022/09/30	R209	02/11/2023	11.33	Put	Bond Future	6,529.3600	6.5294	6,022.5800	6.0226	(7.762)	0	0	0
2022/09/30	R209	02/11/2023			Bond Future	12.3394	62.4702	12.2263	62.9799	(0.916)	0.0000	0.0000	0
2022/09/30	R209	02/11/2023	11.35	Call	Bond Future	1,796.2200	1.7962	1,799.1900	1.7992	0.165	0	0	0
2022/09/30	R209	02/11/2023	11.35	Put	Bond Future	6,462.1000	6.4621	5,955.4100	5.9554	(7.841)	0	0	0
2022/09/30	R210	03/11/2022			Bond Future	225.4730	225.4730	227.6289	227.6289	0.956	0.0000	0.0000	430
2022/09/30	R210	02/02/2023			Bond Future	229.7363	229.7363	231.9296	231.9296	0.955	0.0000	0.0000	300
2022/09/30	R210	04/05/2023			Bond Future	231.4098	231.4098	233.6459	233.6459	0.966	0.0000	0.0000	0
2022/09/30	R210	03/08/2023			Bond Future	236.2790	236.2790	238.5615	238.5615	0.966	0.0000	0.0000	0
2022/09/30	R210	02/11/2023			Bond Future	237.9746	237.9746	240.2984	240.2984	0.976	0.0000	0.0000	0
2022/09/30	R213	03/11/2022	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	476
2022/09/30	R213	03/11/2022	9.19	Put	Bond Future	10,662.6500	10.6627	10,175.2900	10.1753	(4.571)	0	0	0
2022/09/30	R213	03/11/2022	10.38	Call	Bond Future	9.7900	0.0098	0.7300	0.0007	(92.543)	0	0	0
2022/09/30	R213	03/11/2022	10.38	Put	Bond Future	4,688.1700	4.6882	4,191.7500	4.1918	(10.589)	0	0	0
2022/09/30	R213	03/11/2022	10.39	Call	Bond Future	10.7700	0.0108	0.7900	0.0008	(92.665)	0	0	0
2022/09/30	R213	03/11/2022	10.39	Put	Bond Future	4,641.1100	4.6411	4,143.7700	4.1438	(10.716)	0	0	0
2022/09/30	R213	03/11/2022	10.37	Call	Bond Future	8.8800	0.0089	0.6600	0.0007	(92.568)	0	0	0
2022/09/30	R213	03/11/2022	10.37	Put	Bond Future	4,735.3400	4.7353	4,239.7600	4.2398	(10.466)	0	0	200
2022/09/30	R213	03/11/2022			Bond Future	11.3909	78.1177	11.2819	78.6051	(0.956)	0.0000	0.0000	33,626
2022/09/30	R213	03/11/2022	9.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/09/30	R213	03/11/2022	9.13	Put	Bond Future	10,978.9200	10.9789	10,491.5600	10.4916	(4.439)	0	0	0
2022/09/30	R213	03/11/2022	9.84	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/09/30	R213	03/11/2022	9.84	Put	Bond Future	7,327.2300	7.3272	6,839.8600	6.8399	(6.651)	0	0	476
2022/09/30	R213	03/11/2022	10.40	Call	Bond Future	11.8300	0.0118	0.8700	0.0009	(92.646)	0	0	0
2022/09/30	R213	03/11/2022	10.40	Put	Bond Future	4,594.1600	4.5942	4,095.8400	4.0958	(10.847)	0	0	0
2022/09/30	R213	03/11/2022	9.98	Call	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2022/09/30	R213	03/11/2022	9.98	Put	Bond Future	6,630.1100	6.6301	6,142.7300	6.1427	(7.351)	0	0	200
2022/09/30	R213	03/11/2022	10.19	Call	Bond Future	1.0900	0.0011	0.1300	0.0001	(88.073)	0	0	0
2022/09/30	R213	03/11/2022	10.19	Put	Bond Future	5,599.1800	5.5992	5,110.8600	5.1109	(8.721)	0	0	476
2022/09/30	R213	02/02/2023	10.43	Put	Bond Future	5,523.2800	5.5233	5,067.9500	5.0680	(8.244)	0	0	0
2022/09/30	R213	02/02/2023	12.20	Call	Bond Future	3,859.6000	3.8596	4,091.6700	4.0917	6.013	0	0	0
2022/09/30	R213	02/02/2023	12.20	Put	Bond Future	1,158.3100	1.1583	895.0900	0.8951	(22.724)	0	0	912
2022/09/30	R213	02/02/2023	10.22	Put	Bond Future	6,385.0900	6.3851	5,935.3300	5.9353	(7.044)	0	0	0
2022/09/30	R213	02/02/2023	10.23	Call	Bond Future	276.0000	0.2760	321.4200	0.3214	16.457	0	0	0
2022/09/30	R213	02/02/2023	10.35	Call	Bond Future	349.0900	0.3491	391.7400	0.3917	12.217	0	0	0
2022/09/30	R213	02/02/2023	10.35	Put	Bond Future	5,844.8500	5.8449	5,392.2100	5.3922	(7.744)	0	0	476
2022/09/30	R213	02/02/2023	10.01	Call	Bond Future	173.3600	0.1734	220.2200	0.2202	27.030	0	0	0
2022/09/30	R213	02/02/2023			Bond Future	11.5624	79.5755	11.4486	80.0708	(0.984)	0.0000	0.0000	0
2022/09/30	R213	02/02/2023	10.43	Call	Bond Future	405.4000	0.4054	445.3600	0.4454	9.857	0	0	912
2022/09/30	R213	02/02/2023	10.22	Call	Bond Future	270.5300	0.2705	316.0600	0.3161	16.830	0	0	0
2022/09/30	R213	02/02/2023	10.23	Put	Bond Future	6,342.7500	6.3427	5,892.8800	5.8929	(7.093)	0	0	0
2022/09/30	R213	02/02/2023	9.16	Call	Bond Future	31.2200	0.0312	38.1300	0.0381	22.133	0	0	476
2022/09/30	R213	02/02/2023	9.16	Put	Bond Future	11,419.1300	11.4191	10,930.7500	10.9308	(4.277)	0	0	0

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2022/09/30	R213	02/02/2023	10.01	Put	Bond Future	7,300.1100	7.3001	6,851.6800	6.8517	(6.143)	0	0	476
2022/09/30	R213	02/02/2023	10.21	Call	Bond Future	265.0500	0.2650	310.8700	0.3109	17.287	0	0	0
2022/09/30	R213	02/02/2023	10.21	Put	Bond Future	6,427.4600	6.4275	5,977.9900	5.9780	(6.993)	0	0	0
2022/09/30	R213	04/05/2023	10.75	Call	Bond Future	996.1800	0.9962	1,070.5600	1.0706	7.467	0	0	0
2022/09/30	R213	04/05/2023	10.75	Put	Bond Future	5,161.3800	5.1614	4,731.0100	4.7310	(8.338)	0	0	0
2022/09/30	R213	04/05/2023			Bond Future	11.7017	77.6593	11.5829	78.1641	(1.015)	0.0000	0.0000	0
2022/09/30	R213	04/05/2023	10.74	Call	Bond Future	984.1400	0.9841	1,059.4200	1.0594	7.649	0	0	0
2022/09/30	R213	04/05/2023	10.74	Put	Bond Future	5,194.6300	5.1946	4,765.1600	4.7652	(8.268)	0	0	0
2022/09/30	R213	04/05/2023	10.73	Call	Bond Future	972.4000	0.9724	1,048.1600	1.0482	7.791	0	0	0
2022/09/30	R213	04/05/2023	10.73	Put	Bond Future	5,228.2000	5.2282	4,799.2100	4.7992	(8.205)	0	0	0
2022/09/30	R213	03/08/2023	11.62	Put	Bond Future	3,506.0300	3.5060	3,090.4000	3.0904	(11.855)	0	0	0
2022/09/30	R213	03/08/2023	11.63	Call	Bond Future	2,588.4200	2.5884	2,688.6300	2.6886	3.871	0	0	0
2022/09/30	R213	03/08/2023			Bond Future	11.8458	79.2769	11.7214	79.7919	(1.050)	0.0000	0.0000	0
2022/09/30	R213	03/08/2023	11.62	Call	Bond Future	2,567.6900	2.5677	2,667.0500	2.6670	3.870	0	0	0
2022/09/30	R213	03/08/2023	11.63	Put	Bond Future	3,484.9000	3.4849	3,070.1200	3.0701	(11.902)	0	0	0
2022/09/30	R213	03/08/2023	11.61	Call	Bond Future	2,546.7400	2.5467	2,645.5400	2.6455	3.879	0	0	0
2022/09/30	R213	03/08/2023	11.61	Put	Bond Future	3,526.9800	3.5270	3,110.7900	3.1108	(11.800)	0	0	0
2022/09/30	R213	02/11/2023	11.13	Call	Bond Future	1,606.9000	1.6069	1,716.2700	1.7163	6.806	0	0	0
2022/09/30	R213	02/11/2023	11.13	Put	Bond Future	5,246.5000	5.2465	4,830.3000	4.8303	(7.933)	0	0	0
2022/09/30	R213	02/11/2023			Bond Future	12.0105	77.3533	11.8801	77.8789	(1.086)	0.0000	0.0000	0
2022/09/30	R213	02/11/2023	11.12	Call	Bond Future	1,592.3100	1.5923	1,701.0300	1.7010	6.828	0	0	0
2022/09/30	R213	02/11/2023	11.12	Put	Bond Future	5,274.5000	5.2745	4,857.6500	4.8576	(7.903)	0	0	0
2022/09/30	R213	02/11/2023	11.11	Call	Bond Future	1,577.5000	1.5775	1,685.8700	1.6859	6.870	0	0	0
2022/09/30	R213	02/11/2023	11.11	Put	Bond Future	5,302.3100	5.3023	4,885.1100	4.8851	(7.868)	0	0	0
2022/09/30	R214	03/11/2022	11.34	Call	Bond Future	213.0700	0.2131	208.2000	0.2082	(2.286)	0	0	0
2022/09/30	R214	03/11/2022	11.36	Put	Bond Future	3,316.6600	3.3167	2,799.5500	2.7995	(15.591)	0	0	0
2022/09/30	R214	03/11/2022			Bond Future	11.9599	61.0073	11.8568	61.5206	(0.862)	0.0000	0.0000	24,788
2022/09/30	R214	03/11/2022	11.34	Put	Bond Future	3,407.1600	3.4072	2,889.0500	2.8890	(15.207)	0	0	0
2022/09/30	R214	03/11/2022	11.35	Call	Bond Future	221.2800	0.2213	216.9100	0.2169	(1.975)	0	0	0
2022/09/30	R214	03/11/2022	11.35	Put	Bond Future	3,361.7400	3.3617	2,844.1300	2.8441	(15.397)	0	0	0
2022/09/30	R214	03/11/2022	11.36	Call	Bond Future	229.7700	0.2298	225.9000	0.2259	(1.684)	0	0	0
2022/09/30	R214	02/02/2023	11.10	Call	Bond Future	648.1400	0.6481	612.1200	0.6121	(5.557)	0	0	1,600
2022/09/30	R214	02/02/2023	11.07	Call	Bond Future	613.5800	0.6136	577.5900	0.5776	(5.866)	0	0	0
2022/09/30	R214	02/02/2023	11.07	Put	Bond Future	5,947.8600	5.9479	5,389.9400	5.3899	(9.380)	0	0	0
2022/09/30	R214	02/02/2023	11.08	Call	Bond Future	624.9900	0.6250	588.8800	0.5889	(5.778)	0	0	0
2022/09/30	R214	02/02/2023	11.08	Put	Bond Future	5,903.7500	5.9038	5,345.7100	5.3457	(9.452)	0	0	0
2022/09/30	R214	02/02/2023			Bond Future	12.0965	62.1459	11.9898	62.6678	(0.883)	0.0000	0.0000	64,507
2022/09/30	R214	02/02/2023	11.10	Put	Bond Future	5,816.0600	5.8161	5,258.1100	5.2581	(9.593)	0	0	0
2022/09/30	R214	02/02/2023	11.80	Call	Bond Future	1,839.0900	1.8391	1,840.0000	1.8400	0.049	0	0	1,600
2022/09/30	R214	02/02/2023	11.80	Put	Bond Future	3,306.9300	3.3069	2,785.9100	2.7859	(15.755)	0	0	0
2022/09/30	R214	02/02/2023	11.09	Call	Bond Future	636.4400	0.6364	600.4300	0.6004	(5.658)	0	0	0
2022/09/30	R214	02/02/2023	11.09	Put	Bond Future	5,859.7400	5.8597	5,301.8000	5.3018	(9.522)	0	0	0
2022/09/30	R214	04/05/2023	11.37	Call	Bond Future	1,429.6900	1.4297	1,408.1300	1.4081	(1.508)	0	0	0
2022/09/30	R214	04/05/2023	11.37	Put	Bond Future	5,664.0800	5.6641	5,110.4400	5.1104	(9.775)	0	0	0
2022/09/30	R214	04/05/2023	11.36	Call	Bond Future	1,412.9400	1.4129	1,391.1500	1.3912	(1.542)	0	0	0
2022/09/30	R214	04/05/2023	11.36	Put	Bond Future	5,700.7200	5.7007	5,146.8500	5.1468	(9.716)	0	0	0
2022/09/30	R214	04/05/2023			Bond Future	12.2077	60.1251	12.0973	60.6571	(0.904)	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
2022/09/30	R214	04/05/2023	11.38	Call	Bond Future	1,446.3900	1.4464	1,425.0600	1.4251	(1.475)	0	0	0
2022/09/30	R214	04/05/2023	11.38	Put	Bond Future	5,627.4600	5.6275	5,074.0500	5.0740	(9.834)	0	0	0
2022/09/30	R214	03/08/2023	12.15	Call	Bond Future	3,266.6600	3.2667	3,272.7100	3.2727	0.185	0	0	0
2022/09/30	R214	03/08/2023	12.15	Put	Bond Future	4,078.9600	4.0790	3,542.1000	3.5421	(13.162)	0	0	0
2022/09/30	R214	03/08/2023	12.14	Call	Bond Future	3,242.7900	3.2428	3,247.6300	3.2476	0.149	0	0	0
2022/09/30	R214	03/08/2023	12.14	Put	Bond Future	4,103.3200	4.1033	3,565.2500	3.5652	(13.113)	0	0	0
2022/09/30	R214	03/08/2023			Bond Future	12.3204	61.3777	12.2061	61.9206	(0.928)	0.0000	0.0000	0
2022/09/30	R214	03/08/2023	12.16	Call	Bond Future	3,290.8200	3.2908	3,297.8600	3.2979	0.214	0	0	0
2022/09/30	R214	03/08/2023	12.16	Put	Bond Future	4,054.9600	4.0550	3,519.0900	3.5191	(13.215)	0	0	0
2022/09/30	R214	02/11/2023	11.46	Call	Bond Future	1,893.3300	1.8933	1,879.8500	1.8799	(0.712)	0	0	0
2022/09/30	R214	02/11/2023	11.46	Put	Bond Future	6,759.3500	6.7593	6,191.8300	6.1918	(8.396)	0	0	0
2022/09/30	R214	02/11/2023	11.45	Put	Bond Future	6,795.7200	6.7957	6,229.3600	6.2294	(8.334)	0	0	0
2022/09/30	R214	02/11/2023			Bond Future	12.4441	59.3399	12.3257	59.8940	(0.952)	0.0000	0.0000	0
2022/09/30	R214	02/11/2023	11.47	Call	Bond Future	1,909.7000	1.9097	1,894.8200	1.8948	(0.779)	0	0	0
2022/09/30	R214	02/11/2023	11.47	Put	Bond Future	6,723.1300	6.7231	6,154.2100	6.1542	(8.462)	0	0	0
2022/09/30	R214	02/11/2023	11.45	Call	Bond Future	1,877.0500	1.8771	1,864.7300	1.8647	(0.656)	0	0	0
2022/09/30	R248	03/11/2022	10.60	Call	Bond Future	4.8900	0.0049	4.2200	0.0042	(13.701)	0	0	874
2022/09/30	R248	03/11/2022	10.60	Put	Bond Future	9,273.3700	9.2734	8,603.9800	8.6040	(7.218)	0	0	0
2022/09/30	R248	03/11/2022	10.70	Call	Bond Future	9.8300	0.0098	8.2500	0.0083	(16.073)	0	0	0
2022/09/30	R248	03/11/2022	10.70	Put	Bond Future	8,531.4000	8.5314	7,861.1000	7.8611	(7.857)	0	0	0
2022/09/30	R248	03/11/2022	11.32	Call	Bond Future	246.2500	0.2463	238.8000	0.2388	(3.025)	0	0	0
2022/09/30	R248	03/11/2022	11.20	Call	Bond Future	150.1000	0.1501	138.9600	0.1390	(7.422)	0	0	0
2022/09/30	R248	03/11/2022	11.20	Put	Bond Future	5,103.9400	5.1039	4,424.0800	4.4241	(13.320)	0	0	0
2022/09/30	R248	03/11/2022	11.30	Put	Bond Future	4,499.7500	4.4998	3,822.6700	3.8227	(15.047)	0	0	0
2022/09/30	R248	03/11/2022	11.31	Put	Bond Future	4,441.3500	4.4413	3,764.7100	3.7647	(15.235)	0	0	0
2022/09/30	R248	03/11/2022			Bond Future	11.9632	76.1980	11.8550	76.8668	(0.904)	0.0000	0.0000	248,068
2022/09/30	R248	03/11/2022	10.00	Call	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	0
2022/09/30	R248	03/11/2022	10.00	Put	Bond Future	14,002.3400	14.0023	13,333.6000	13.3336	(4.776)	0	0	0
2022/09/30	R248	03/11/2022	11.32	Put	Bond Future	4,383.3300	4.3833	3,707.1600	3.7072	(15.426)	0	0	0
2022/09/30	R248	03/11/2022	11.90	Call	Bond Future	1,368.4800	1.3685	1,506.3600	1.5064	0.1075	0	0	0
2022/09/30	R248	03/11/2022	11.90	Put	Bond Future	1,757.5800	1.7576	1,226.7400	1.2267	(30.203)	0	0	0
2022/09/30	R248	03/11/2022	11.30	Call	Bond Future	227.5700	0.2276	219.2100	0.2192	(3.674)	0	0	874
2022/09/30	R248	03/11/2022	11.31	Call	Bond Future	236.7700	0.2368	228.8500	0.2289	(3.345)	0	0	0
2022/09/30	R248	02/02/2023	11.08	Call	Bond Future	786.5600	0.7866	734.0900	0.7341	(6.671)	0	0	0
2022/09/30	R248	02/02/2023	11.08	Put	Bond Future	7,366.0100	7.3660	6,633.5100	6.6335	(9.944)	0	0	0
2022/09/30	R248	02/02/2023	11.10	Put	Bond Future	7,255.7300	7.2557	6,523.1900	6.5232	(10.096)	0	0	0
2022/09/30	R248	02/02/2023	11.70	Call	Bond Future	2,041.8700	2.0419	2,021.0300	2.0210	(1.021)	0	0	2,542
2022/09/30	R248	02/02/2023	11.70	Put	Bond Future	4,485.3600	4.4854	3,784.4900	3.7845	(15.626)	0	0	0
2022/09/30	R248	02/02/2023	11.00	Call	Bond Future	676.4800	0.6765	625.0600	0.6251	(7.601)	0	0	2,542
2022/09/30	R248	02/02/2023	11.00	Put	Bond Future	7,818.1400	7.8181	7,086.6900	7.0867	(9.356)	0	0	0
2022/09/30	R248	02/02/2023			Bond Future	12.0949	77.6570	11.9827	78.3370	(0.928)	0.0000	0.0000	0
2022/09/30	R248	02/02/2023	11.10	Call	Bond Future	815.7800	0.8158	763.2700	0.7633	(6.437)	0	0	0
2022/09/30	R248	02/02/2023	11.06	Call	Bond Future	758.0300	0.7580	705.6700	0.7057	(6.907)	0	0	0
2022/09/30	R248	02/02/2023	11.06	Put	Bond Future	7,477.4000	7.4774	6,745.0100	6.7450	(9.795)	0	0	0
2022/09/30	R248	02/02/2023	11.07	Call	Bond Future	772.1400	0.7721	719.7200	0.7197	(6.789)	0	0	0
2022/09/30	R248	02/02/2023	11.07	Put	Bond Future	7,421.4900	7.4215	6,689.0400	6.6890	(9.869)	0	0	0
2022/09/30	R248	02/02/2023	10.40	Call	Bond Future	182.8000	0.1828	177.0600	0.1771	(3.140)	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
2022/09/30	R248	02/02/2023	10.40	Put	Bond Future	11,766.9700	11.7670	11,081.2000	11.0812	(5.828)	0	0	0
2022/09/30	R248	04/05/2023	11.35	Call	Bond Future	1,751.5300	1.7515	1,709.0600	1.7091	(2.425)	0	0	0
2022/09/30	R248	04/05/2023	11.35	Put	Bond Future	7,166.7200	7.1667	6,430.9500	6.4310	(10.266)	0	0	0
2022/09/30	R248	04/05/2023			Bond Future	12.2100	74.7941	12.0937	75.4874	(0.952)	0.0000	0.0000	0
2022/09/30	R248	04/05/2023	11.33	Call	Bond Future	1,710.2400	1.7102	1,667.4500	1.6675	(2.502)	0	0	0
2022/09/30	R248	04/05/2023	11.33	Put	Bond Future	7,259.7000	7.2597	6,523.6100	6.5236	(10.139)	0	0	0
2022/09/30	R248	04/05/2023	11.34	Call	Bond Future	1,730.8200	1.7308	1,688.0700	1.6881	(2.470)	0	0	0
2022/09/30	R248	04/05/2023	11.34	Put	Bond Future	7,213.1000	7.2131	6,477.0500	6.4771	(10.204)	0	0	0
2022/09/30	R248	03/08/2023	12.11	Call	Bond Future	3,942.9800	3.9430	3,924.4400	3.9244	(0.470)	0	0	0
2022/09/30	R248	03/08/2023	12.11	Put	Bond Future	5,241.6300	5.2416	4,515.5900	4.5156	(13.851)	0	0	0
2022/09/30	R248	03/08/2023			Bond Future	12.3301	76.3148	12.2093	77.0223	(0.980)	0.0000	0.0000	0
2022/09/30	R248	03/08/2023	12.09	Call	Bond Future	3,884.3300	3.8843	3,863.8600	3.8639	(0.527)	0	0	0
2022/09/30	R248	03/08/2023	12.09	Put	Bond Future	5,303.0100	5.3030	4,575.0400	4.5750	(13.727)	0	0	0
2022/09/30	R248	03/08/2023	12.10	Call	Bond Future	3,913.6200	3.9136	3,894.1000	3.8941	(0.499)	0	0	0
2022/09/30	R248	03/08/2023	12.10	Put	Bond Future	5,272.2400	5.2722	4,545.2200	4.5452	(13.790)	0	0	0
2022/09/30	R248	02/11/2023	11.47	Call	Bond Future	2,379.1800	2.3792	2,341.7300	2.3417	(1.574)	0	0	0
2022/09/30	R248	02/11/2023	11.48	Call	Bond Future	2,399.7000	2.3997	2,360.8100	2.3608	(1.621)	0	0	0
2022/09/30	R248	02/11/2023	11.49	Put	Bond Future	8,304.1200	8.3041	7,541.5200	7.5415	(9.183)	0	0	0
2022/09/30	R248	02/11/2023			Bond Future	12.4516	73.4614	12.3263	74.1834	(1.007)	0.0000	0.0000	0
2022/09/30	R248	02/11/2023	11.47	Put	Bond Future	8,394.2700	8.3943	7,634.8300	7.6348	(9.047)	0	0	0
2022/09/30	R248	02/11/2023	11.48	Put	Bond Future	8,349.1000	8.3491	7,588.2200	7.5882	(9.113)	0	0	0
2022/09/30	R248	02/11/2023	11.49	Call	Bond Future	2,420.3200	2.4203	2,379.7100	2.3797	(1.678)	0	0	0

Total

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