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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/09/2022 TO 12/09/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/12	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/12	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/12	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/12	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/12	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/12	2025	03/11/2022		Bond Future	167.6979	167.6979	167.8529	167.8529	0.092	0.0000	0.0000	7,188
2022/09/12	2025	02/02/2023		Bond Future	169.0241	169.0241	169.1800	169.1800	0.092	0.0000	0.0000	1,936
2022/09/12	2025	04/05/2023		Bond Future	172.2707	172.2707	172.4286	172.4286	0.092	0.0000	0.0000	0
2022/09/12	2025	03/08/2023		Bond Future	173.9301	173.9301	174.0907	174.0907	0.092	0.0000	0.0000	0
2022/09/12	2025	02/11/2023		Bond Future	177.2479	177.2479	177.4118	177.4118	0.092	0.0000	0.0000	0
2022/09/12	2029	03/11/2022		Bond Future	122.3449	122.3449	122.4524	122.4524	0.088	0.0000	0.0000	1,519
2022/09/12	2029	02/02/2023		Bond Future	124.5650	124.5650	124.6730	124.6730	0.087	0.0000	0.0000	728

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/12	2029	04/05/2023			Bond Future	125.6452		125.6452	125.7547	0.087	0.0000	0.0000	0
2022/09/12	2029	03/08/2023			Bond Future	128.1557		128.1557	128.2668	0.087	0.0000	0.0000	0
2022/09/12	2029	02/11/2023			Bond Future	129.2385		129.2385	129.3521	0.088	0.0000	0.0000	0
2022/09/12	2030	03/11/2022	9.70	Call	Bond Future	112.8300	0.1128	168.0700	0.1681	48.959	0	0	500
2022/09/12	2030	03/11/2022	9.70	Put	Bond Future	3,351.5000	3.3515	2,826.0600	2.8261	(15.678)	0	0	0
2022/09/12	2030	03/11/2022	10.10	Call	Bond Future	522.2300	0.5222	698.9900	0.6990	33.847	0	0	0
2022/09/12	2030	03/11/2022	10.10	Put	Bond Future	1,855.8000	1.8558	1,451.8800	1.4519	(21.765)	0	0	0
2022/09/12	2030	03/11/2022	10.20	Put	Bond Future	1,565.4100	1.5654	1,199.9500	1.2000	(23.346)	0	0	0
2022/09/12	2030	03/11/2022			Bond Future	10.3865	90.2234	10.2611	90.8041	(1.208)	0.0000	0.0000	66,878
2022/09/12	2030	03/11/2022	10.08	Call	Bond Future	490.3400	0.4903	659.6000	0.6596	34.519	0	0	0
2022/09/12	2030	03/11/2022	10.08	Put	Bond Future	1,917.9600	1.9180	1,506.5400	1.5065	(21.451)	0	0	0
2022/09/12	2030	03/11/2022	10.09	Call	Bond Future	506.1900	0.5062	679.1900	0.6792	34.177	0	0	0
2022/09/12	2030	03/11/2022	10.09	Put	Bond Future	1,886.7700	1.8868	1,479.0900	1.4791	(21.607)	0	0	0
2022/09/12	2030	03/11/2022	10.20	Call	Bond Future	700.2200	0.7002	915.4400	0.9154	30.736	0	0	500
2022/09/12	2030	03/11/2022	11.57	Call	Bond Future	5,351.6100	5.3516	5,890.6800	5.8907	10.073	0	0	0
2022/09/12	2030	03/11/2022	11.57	Put	Bond Future	103.5700	0.1036	61.9600	0.0620	(40.176)	0	0	500
2022/09/12	2030	02/02/2023	11.16	Put	Bond Future	992.5500	0.9925	815.0200	0.8150	(17.886)	0	0	388
2022/09/12	2030	02/02/2023	11.35	Call	Bond Future	4,337.3100	4.3373	4,778.1400	4.7781	10.164	0	0	5,000
2022/09/12	2030	02/02/2023	11.35	Put	Bond Future	796.6500	0.7967	647.5000	0.6475	(18.722)	0	0	0
2022/09/12	2030	02/02/2023	9.99	Call	Bond Future	969.1500	0.9692	1,150.1800	1.1502	18.679	0	0	0
2022/09/12	2030	02/02/2023	10.00	Call	Bond Future	983.3900	0.9834	1,166.3700	1.1664	18.607	0	0	0
2022/09/12	2030	02/02/2023	10.01	Put	Bond Future	3,389.9100	3.3899	2,984.8800	2.9849	(11.948)	0	0	0
2022/09/12	2030	02/02/2023	9.80	Call	Bond Future	724.5500	0.7245	870.0500	0.8700	20.081	0	0	0
2022/09/12	2030	02/02/2023	9.94	Put	Bond Future	3,616.3300	3.6163	3,197.7200	3.1977	(11.576)	0	0	102
2022/09/12	2030	02/02/2023	9.20	Call	Bond Future	292.4200	0.2924	359.1500	0.3591	22.820	0	0	0
2022/09/12	2030	02/02/2023	9.20	Put	Bond Future	6,528.7000	6.5287	6,005.4500	6.0054	(8.015)	0	0	0
2022/09/12	2030	02/02/2023	9.66	Call	Bond Future	587.7500	0.5877	710.4800	0.7105	20.881	0	0	0
2022/09/12	2030	02/02/2023	9.66	Put	Bond Future	4,616.1200	4.6161	4,148.8700	4.1489	(10.122)	0	0	102
2022/09/12	2030	02/02/2023	8.81	Put	Bond Future	8,314.7900	8.3148	7,762.0200	7.7620	(6.648)	0	0	0
2022/09/12	2030	02/02/2023	9.04	Call	Bond Future	225.9300	0.2259	278.8200	0.2788	23.410	0	0	0
2022/09/12	2030	02/02/2023	9.04	Put	Bond Future	7,245.8400	7.2458	6,708.7500	6.7088	(7.412)	0	0	0
2022/09/12	2030	02/02/2023	9.08	Put	Bond Future	7,064.3100	7.0643	6,530.4200	6.5304	(7.558)	0	0	0
2022/09/12	2030	02/02/2023			Bond Future	10.5364	87.8332	10.4049	88.4231	(1.248)	0.0000	0.0000	5,200
2022/09/12	2030	02/02/2023	11.55	Call	Bond Future	5,013.4200	5.0134	5,480.1300	5.4801	9.309	0	0	5,000
2022/09/12	2030	02/02/2023	11.55	Put	Bond Future	630.3600	0.6304	507.0900	0.5071	(19.555)	0	0	0
2022/09/12	2030	02/02/2023	11.12	Call	Bond Future	3,597.6700	3.5977	4,003.6600	4.0037	11.285	0	0	0
2022/09/12	2030	02/02/2023	11.12	Put	Bond Future	1,039.2400	1.0392	855.2500	0.8553	(17.704)	0	0	0
2022/09/12	2030	02/02/2023	11.16	Call	Bond Future	3,722.8500	3.7229	4,135.3000	4.1353	11.079	0	0	0
2022/09/12	2030	02/02/2023	9.99	Put	Bond Future	3,453.7900	3.4538	3,044.8400	3.0448	(11.841)	0	0	0
2022/09/12	2030	02/02/2023	10.00	Put	Bond Future	3,421.7700	3.4218	3,014.7700	3.0148	(11.894)	0	0	0
2022/09/12	2030	02/02/2023	10.01	Call	Bond Future	997.7700	0.9978	1,182.7200	1.1827	18.536	0	0	0
2022/09/12	2030	02/02/2023	9.80	Put	Bond Future	4,093.9600	4.0940	3,649.4800	3.6495	(10.857)	0	0	0
2022/09/12	2030	02/02/2023	9.83	Call	Bond Future	759.9400	0.7599	910.8300	0.9108	19.856	0	0	388
2022/09/12	2030	02/02/2023	9.83	Put	Bond Future	3,988.9200	3.9889	3,549.8300	3.5498	(11.008)	0	0	0
2022/09/12	2030	02/02/2023	9.94	Call	Bond Future	899.9100	0.8999	1,071.2800	1.0713	19.043	0	0	0
2022/09/12	2030	02/02/2023	9.79	Call	Bond Future	713.0700	0.7131	856.8100	0.8568	20.158	0	0	0
2022/09/12	2030	02/02/2023	9.79	Put	Bond Future	4,129.3500	4.1294	3,683.1100	3.6831	(10.807)	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
2022/09/12	2030	02/02/2023	8.81	Call	Bond Future	153.9600	0.1540	191.1700	0.1912	24.169	0	0	102
2022/09/12	2030	02/02/2023	9.08	Call	Bond Future	241.0800	0.2411	297.1700	0.2972	23.266	0	0	388
2022/09/12	2030	04/05/2023	11.34	Call	Bond Future	4,220.9000	4.2209	4,624.7100	4.6247	9.567	0	0	0
2022/09/12	2030	04/05/2023	11.34	Put	Bond Future	1,424.7800	1.4248	1,227.9300	1.2279	(13.816)	0	0	150
2022/09/12	2030	04/05/2023	10.42	Call	Bond Future	1,929.3500	1.9294	2,189.7900	2.1898	13.499	0	0	479
2022/09/12	2030	04/05/2023	10.42	Put	Bond Future	3,067.5600	3.0676	2,727.3400	2.7273	(11.091)	0	0	0
2022/09/12	2030	04/05/2023	10.52	Call	Bond Future	2,127.0900	2.1271	2,404.5100	2.4045	13.042	0	0	0
2022/09/12	2030	04/05/2023	10.52	Put	Bond Future	2,826.6000	2.8266	2,503.3600	2.5034	(11.436)	0	0	0
2022/09/12	2030	04/05/2023	10.53	Call	Bond Future	2,148.1700	2.1482	2,427.2800	2.4273	12.993	0	0	0
2022/09/12	2030	04/05/2023	10.53	Put	Bond Future	2,803.9600	2.8040	2,482.4100	2.4824	(11.468)	0	0	0
2022/09/12	2030	04/05/2023	9.67	Call	Bond Future	867.8200	0.8678	1,012.3000	1.0123	16.649	0	0	479
2022/09/12	2030	04/05/2023	9.67	Put	Bond Future	5,385.5800	5.3856	4,929.4000	4.9294	(8.470)	0	0	0
2022/09/12	2030	04/05/2023	9.78	Call	Bond Future	977.2100	0.9772	1,136.3100	1.1363	16.281	0	0	388
2022/09/12	2030	04/05/2023	9.78	Put	Bond Future	4,989.2700	4.9893	4,547.7100	4.5477	(8.850)	0	0	0
2022/09/12	2030	04/05/2023	10.00	Call	Bond Future	1,228.8600	1.2289	1,419.7300	1.4197	15.532	0	0	1,080
2022/09/12	2030	04/05/2023	10.00	Put	Bond Future	4,239.9600	4.2400	3,830.1700	3.8302	(9.665)	0	0	0
2022/09/12	2030	04/05/2023	9.03	Call	Bond Future	412.6000	0.4126	489.6300	0.4896	18.669	0	0	388
2022/09/12	2030	04/05/2023	9.03	Put	Bond Future	7,943.3500	7.9434	7,419.7200	7.4197	(6.592)	0	0	0
2022/09/12	2030	04/05/2023	9.58	Put	Bond Future	5,720.0700	5.7201	5,252.5800	5.2526	(8.173)	0	0	0
2022/09/12	2030	04/05/2023			Bond Future	10.6808	89.5022	10.5426	90.1028	(1.293)	0.0000	0.0000	0
2022/09/12	2030	04/05/2023	12.57	Call	Bond Future	8,220.2700	8.2203	8,738.5400	8.7385	6.305	0	0	0
2022/09/12	2030	04/05/2023	12.57	Put	Bond Future	504.0200	0.5040	421.6300	0.4216	(16.347)	0	0	350
2022/09/12	2030	04/05/2023	11.62	Call	Bond Future	5,073.4100	5.0734	5,511.2800	5.5113	8.631	0	0	0
2022/09/12	2030	04/05/2023	11.62	Put	Bond Future	1,124.0200	1.1240	961.2300	0.9612	(14.483)	0	0	388
2022/09/12	2030	04/05/2023	12.04	Call	Bond Future	6,429.1500	6.4291	6,908.7700	6.9088	7.460	0	0	0
2022/09/12	2030	04/05/2023	12.04	Put	Bond Future	787.0400	0.7870	666.0000	0.6660	(15.379)	0	0	1,080
2022/09/12	2030	04/05/2023	12.50	Call	Bond Future	7,980.6500	7.9807	8,494.5800	8.4946	6.440	0	0	0
2022/09/12	2030	04/05/2023	12.50	Put	Bond Future	534.4600	0.5345	447.7300	0.4477	(16.228)	0	0	479
2022/09/12	2030	04/05/2023	10.54	Call	Bond Future	2,169.3500	2.1694	2,450.1700	2.4502	12.945	0	0	0
2022/09/12	2030	04/05/2023	10.54	Put	Bond Future	2,781.4500	2.7814	2,461.6100	2.4616	(11.499)	0	0	0
2022/09/12	2030	04/05/2023	10.65	Call	Bond Future	2,409.6800	2.4097	2,708.9900	2.7090	12.421	0	0	350
2022/09/12	2030	04/05/2023	10.65	Put	Bond Future	2,542.9800	2.5430	2,241.6300	2.2416	(11.850)	0	0	0
2022/09/12	2030	04/05/2023	9.58	Call	Bond Future	785.9300	0.7859	919.1000	0.9191	16.944	0	0	150
2022/09/12	2030	03/08/2023	12.89	Call	Bond Future	8,862.3700	8.8624	9,377.8700	9.3779	5.817	0	0	0
2022/09/12	2030	03/08/2023	12.89	Put	Bond Future	718.7800	0.7188	622.1500	0.6222	(13.444)	0	0	350
2022/09/12	2030	03/08/2023	11.34	Call	Bond Future	4,162.1200	4.1621	4,543.7100	4.5437	9.168	0	0	0
2022/09/12	2030	03/08/2023	11.34	Put	Bond Future	2,027.7400	2.0277	1,797.2000	1.7972	(11.369)	0	0	0
2022/09/12	2030	03/08/2023	11.35	Call	Bond Future	4,188.8500	4.1888	4,571.6600	4.5717	9.139	0	0	0
2022/09/12	2030	03/08/2023	11.36	Put	Bond Future	2,000.1100	2.0001	1,772.0000	1.7720	(11.405)	0	0	0
2022/09/12	2030	03/08/2023	10.40	Call	Bond Future	2,013.4600	2.0135	2,265.4600	2.2655	12.516	0	0	1,012
2022/09/12	2030	03/08/2023	10.65	Call	Bond Future	2,499.2600	2.4993	2,787.8300	2.7878	11.546	0	0	350
2022/09/12	2030	03/08/2023	10.65	Put	Bond Future	3,225.9500	3.2260	2,902.3900	2.9024	(10.030)	0	0	0
2022/09/12	2030	03/08/2023			Bond Future	10.8225	87.2651	10.6771	87.8772	(1.344)	0.0000	0.0000	0
2022/09/12	2030	03/08/2023	12.59	Call	Bond Future	7,899.7600	7.8998	8,396.9800	8.3970	6.294	0	0	0
2022/09/12	2030	03/08/2023	12.59	Put	Bond Future	876.0500	0.8761	761.1400	0.7611	(13.117)	0	0	1,012
2022/09/12	2030	03/08/2023	11.35	Put	Bond Future	2,013.8800	2.0139	1,784.5600	1.7846	(11.387)	0	0	0
2022/09/12	2030	03/08/2023	11.36	Call	Bond Future	4,215.6500	4.2156	4,599.6700	4.5997	9.109	0	0	0
2022/09/12	2030	03/08/2023	10.40	Put	Bond Future	3,806.6700	3.8067	3,446.5400	3.4465	(9.460)	0	0	0

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2022/09/12	2030	02/11/2023	10.81	Call	Bond Future	2,742.5600	2.7426	3,041.3200	3.0413	10.893	0	0	0
2022/09/12	2030	02/11/2023	10.81	Put	Bond Future	3,453.5100	3.4535	3,128.5000	3.1285	(9.411)	0	0	0
2022/09/12	2030	02/11/2023	10.80	Call	Bond Future	2,722.0500	2.7220	3,019.5000	3.0195	10.927	0	0	0
2022/09/12	2030	02/11/2023	10.80	Put	Bond Future	3,473.9400	3.4739	3,147.6200	3.1476	(9.393)	0	0	0
2022/09/12	2030	02/11/2023			Bond Future	10.9846	88.9098	10.8313	89.5335	(1.395)	0.0000	0.0000	0
2022/09/12	2030	02/11/2023	10.82	Call	Bond Future	2,763.5200	2.7635	3,063.6000	3.0636	10.859	0	0	0
2022/09/12	2030	02/11/2023	10.82	Put	Bond Future	3,433.5500	3.4336	3,109.8600	3.1099	(9.427)	0	0	0
2022/09/12	2032	03/11/2022	9.31	Put	Bond Future	8,514.0400	8.5140	7,861.3600	7.8614	(7.666)	0	0	0
2022/09/12	2032	03/11/2022	9.36	Call	Bond Future	3.5800	0.0036	5.6700	0.0057	58.380	0	0	454
2022/09/12	2032	03/11/2022	9.36	Put	Bond Future	8,220.2700	8.2203	7,568.1000	7.5681	(7.934)	0	0	0
2022/09/12	2032	03/11/2022	9.46	Put	Bond Future	7,637.2400	7.6372	6,986.5600	6.9866	(8.520)	0	0	0
2022/09/12	2032	03/11/2022	10.56	Put	Bond Future	2,181.4300	2.1814	1,732.4900	1.7325	(20.580)	0	0	180
2022/09/12	2032	03/11/2022	9.92	Call	Bond Future	57.9400	0.0579	86.9600	0.0870	50.086	0	0	750
2022/09/12	2032	03/11/2022	9.92	Put	Bond Future	5,056.2500	5.0563	4,431.0100	4.4310	(12.366)	0	0	0
2022/09/12	2032	03/11/2022	10.11	Put	Bond Future	4,076.8200	4.0768	3,483.0900	3.4831	(14.564)	0	0	454
2022/09/12	2032	03/11/2022	10.16	Call	Bond Future	170.8500	0.1709	243.0800	0.2431	42.277	0	0	0
2022/09/12	2032	03/11/2022	10.16	Put	Bond Future	3,834.6900	3.8347	3,252.6600	3.2527	(15.178)	0	0	180
2022/09/12	2032	03/11/2022			Bond Future	10.8443	85.8146	10.7193	86.4689	(1.153)	0.0000	0.0000	168,761
2022/09/12	2032	03/11/2022	9.31	Call	Bond Future	2.6800	0.0027	4.2600	0.0043	58.955	0	0	180
2022/09/12	2032	03/11/2022	9.46	Call	Bond Future	6.2300	0.0062	9.8100	0.0098	57.464	0	0	500
2022/09/12	2032	03/11/2022	11.55	Call	Bond Future	3,926.8900	3.9269	4,461.5100	4.4615	13.614	0	0	0
2022/09/12	2032	03/11/2022	11.55	Put	Bond Future	356.6500	0.3566	237.0100	0.2370	(33.545)	0	0	500
2022/09/12	2032	03/11/2022	12.30	Call	Bond Future	7,220.7700	7.2208	7,844.5700	7.8446	8.639	0	0	0
2022/09/12	2032	03/11/2022	12.30	Put	Bond Future	73.2300	0.0732	42.7700	0.0428	(41.595)	0	0	750
2022/09/12	2032	03/11/2022	10.66	Call	Bond Future	892.8900	0.8929	1,138.4800	1.1385	27.505	0	0	0
2022/09/12	2032	03/11/2022	10.66	Put	Bond Future	1,859.5600	1.8596	1,450.8900	1.4509	(21.977)	0	0	0
2022/09/12	2032	03/11/2022	10.67	Call	Bond Future	915.5700	0.9156	1,165.2400	1.1652	27.269	0	0	750
2022/09/12	2032	03/11/2022	10.67	Put	Bond Future	1,829.4200	1.8294	1,424.8300	1.4248	(22.116)	0	0	0
2022/09/12	2032	03/11/2022	11.45	Call	Bond Future	3,512.7400	3.5127	4,025.9100	4.0259	14.609	0	0	0
2022/09/12	2032	03/11/2022	11.45	Put	Bond Future	436.0600	0.4361	294.9700	0.2950	(32.356)	0	0	7,500
2022/09/12	2032	03/11/2022	10.21	Call	Bond Future	210.2700	0.2103	295.4500	0.2955	40.510	0	0	500
2022/09/12	2032	03/11/2022	10.21	Put	Bond Future	3,599.3900	3.5994	3,030.3100	3.0303	(15.810)	0	0	0
2022/09/12	2032	03/11/2022	10.49	Call	Bond Future	557.6900	0.5577	735.7000	0.7357	31.919	0	0	0
2022/09/12	2032	03/11/2022	10.49	Put	Bond Future	2,429.0300	2.4290	1,952.7800	1.9528	(19.607)	0	0	454
2022/09/12	2032	03/11/2022	10.56	Call	Bond Future	684.1200	0.6841	889.4400	0.8894	30.012	0	0	0
2022/09/12	2032	03/11/2022	10.11	Call	Bond Future	137.1400	0.1371	197.6700	0.1977	44.137	0	0	0
2022/09/12	2032	02/02/2023	11.69	Call	Bond Future	4,555.5400	4.5555	5,027.6900	5.0277	10.364	0	0	0
2022/09/12	2032	02/02/2023	11.69	Put	Bond Future	1,113.8200	1.1138	921.1300	0.9211	(17.300)	0	0	0
2022/09/12	2032	02/02/2023	10.40	Call	Bond Future	1,049.9300	1.0499	1,245.2100	1.2452	18.599	0	0	0
2022/09/12	2032	02/02/2023	10.40	Put	Bond Future	4,131.7900	4.1318	3,662.2300	3.6622	(11.365)	0	0	0
2022/09/12	2032	02/02/2023	10.50	Call	Bond Future	1,221.9400	1.2219	1,439.5200	1.4395	17.806	0	0	0
2022/09/12	2032	02/02/2023	10.50	Put	Bond Future	3,773.7200	3.7737	3,326.4600	3.3265	(11.852)	0	0	454
2022/09/12	2032	02/02/2023	10.67	Call	Bond Future	1,552.9300	1.5529	1,809.6900	1.8097	16.534	0	0	750
2022/09/12	2032	02/02/2023	10.67	Put	Bond Future	3,213.2800	3.2133	2,805.2000	2.8052	(12.700)	0	0	0
2022/09/12	2032	02/02/2023	10.22	Call	Bond Future	786.5500	0.7866	944.1500	0.9442	20.037	0	0	500
2022/09/12	2032	02/02/2023	10.22	Put	Bond Future	4,833.3200	4.8333	4,326.0800	4.3261	(10.495)	0	0	0
2022/09/12	2032	02/02/2023	9.47	Call	Bond Future	215.6600	0.2157	268.5900	0.2686	24.543	0	0	500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/12	2032	02/02/2023	9.47	Put	Bond Future	8,436.8200	8.4368	7,824.9100	7.8249	(7.253)	0	0	0
2022/09/12	2032	02/02/2023	9.92	Call	Bond Future	487.0300	0.4870	593.5200	0.5935	21.865	0	0	750
2022/09/12	2032	02/02/2023	9.92	Put	Bond Future	6,173.3300	6.1733	5,614.9800	5.6150	(9.045)	0	0	0
2022/09/12	2032	02/02/2023			Bond Future	10.9929	87.3516	10.8626	88.0164	(1.185)	0.0000	0.0000	18
2022/09/12	2032	02/02/2023	11.84	Call	Bond Future	5,103.1900	5.1032	5,598.9400	5.5989	9.715	0	0	0
2022/09/12	2032	02/02/2023	11.84	Put	Bond Future	945.4100	0.9454	776.3200	0.7763	(17.885)	0	0	500
2022/09/12	2032	02/02/2023	12.75	Call	Bond Future	8,666.9100	8.6669	9,259.7300	9.2597	6.840	0	0	0
2022/09/12	2032	02/02/2023	12.75	Put	Bond Future	341.9800	0.3420	269.9600	0.2700	(21.060)	0	0	750
2022/09/12	2032	02/02/2023	10.38	Call	Bond Future	1,017.4600	1.0175	1,208.3700	1.2084	18.763	0	0	0
2022/09/12	2032	02/02/2023	10.38	Put	Bond Future	4,205.8400	4.2058	3,731.9100	3.7319	(11.268)	0	0	0
2022/09/12	2032	02/02/2023	10.39	Call	Bond Future	1,033.6100	1.0336	1,226.7000	1.2267	18.681	0	0	0
2022/09/12	2032	02/02/2023	10.39	Put	Bond Future	4,168.7100	4.1687	3,696.9600	3.6970	(11.316)	0	0	0
2022/09/12	2032	02/02/2023	10.16	Call	Bond Future	717.5700	0.7176	863.9700	0.8640	20.402	0	0	0
2022/09/12	2032	02/02/2023	10.16	Put	Bond Future	5,089.0900	5.0891	4,570.6500	4.5706	(10.187)	0	0	454
2022/09/12	2032	02/02/2023	9.31	Call	Bond Future	156.8400	0.1568	196.7900	0.1968	25.472	0	0	454
2022/09/12	2032	02/02/2023	9.31	Put	Bond Future	9,301.7500	9.3017	8,676.8600	8.6769	(6.718)	0	0	0
2022/09/12	2032	04/05/2023	10.89	Call	Bond Future	2,353.5400	2.3535	2,653.0200	2.6530	12.725	0	0	0
2022/09/12	2032	04/05/2023	10.89	Put	Bond Future	3,562.2200	3.5622	3,184.7200	3.1847	(10.597)	0	0	0
2022/09/12	2032	04/05/2023	11.37	Call	Bond Future	3,606.0000	3.6060	3,991.6000	3.9916	10.693	0	0	400
2022/09/12	2032	04/05/2023	13.43	Call	Bond Future	10,885.7100	10.8857	11,488.8300	11.4888	5.540	0	0	0
2022/09/12	2032	04/05/2023	13.43	Put	Bond Future	461.1800	0.4612	387.3200	0.3873	(16.015)	0	0	400
2022/09/12	2032	04/05/2023			Bond Future	11.1318	84.8507	10.9958	85.5277	(1.222)	0.0000	0.0000	0
2022/09/12	2032	04/05/2023	11.37	Put	Bond Future	2,437.6800	2.4377	2,146.3000	2.1463	(11.953)	0	0	0
2022/09/12	2032	04/05/2023	10.62	Call	Bond Future	1,787.2300	1.7872	2,036.7900	2.0368	13.964	0	0	400
2022/09/12	2032	04/05/2023	10.62	Put	Bond Future	4,372.6200	4.3726	3,945.2000	3.9452	(9.775)	0	0	0
2022/09/12	2032	04/05/2023	10.87	Call	Bond Future	2,308.6600	2.3087	2,604.4400	2.6044	12.812	0	0	0
2022/09/12	2032	04/05/2023	10.87	Put	Bond Future	3,618.3200	3.6183	3,237.1200	3.2371	(10.535)	0	0	0
2022/09/12	2032	04/05/2023	10.88	Call	Bond Future	2,331.1800	2.3312	2,628.8000	2.6288	12.767	0	0	0
2022/09/12	2032	04/05/2023	10.88	Put	Bond Future	3,590.3300	3.5903	3,210.9700	3.2110	(10.566)	0	0	0
2022/09/12	2032	03/08/2023	11.90	Call	Bond Future	5,276.3200	5.2763	5,719.8700	5.7199	8.406	0	0	5,000
2022/09/12	2032	03/08/2023	11.90	Put	Bond Future	2,271.8100	2.2718	2,025.3900	2.0254	(10.847)	0	0	0
2022/09/12	2032	03/08/2023	11.77	Call	Bond Future	4,878.0300	4.8780	5,304.7200	5.3047	8.747	0	0	0
2022/09/12	2032	03/08/2023	11.77	Put	Bond Future	2,475.0600	2.4751	2,211.7800	2.2118	(10.637)	0	0	0
2022/09/12	2032	03/08/2023			Bond Future	11.2631	86.5297	11.1211	87.2196	(1.261)	0.0000	0.0000	2,600
2022/09/12	2032	03/08/2023	11.75	Call	Bond Future	4,817.4200	4.8174	5,241.4600	5.2415	8.802	0	0	0
2022/09/12	2032	03/08/2023	11.75	Put	Bond Future	2,507.5200	2.5075	2,241.5900	2.2416	(10.605)	0	0	0
2022/09/12	2032	03/08/2023	11.76	Call	Bond Future	4,847.6900	4.8477	5,273.0600	5.2731	8.775	0	0	0
2022/09/12	2032	03/08/2023	11.76	Put	Bond Future	2,491.2400	2.4912	2,226.6400	2.2266	(10.621)	0	0	0
2022/09/12	2032	02/11/2023	11.24	Call	Bond Future	3,309.1700	3.3092	3,647.7400	3.6477	10.231	0	0	0
2022/09/12	2032	02/11/2023	11.24	Put	Bond Future	4,163.2100	4.1632	3,798.7300	3.7987	(8.755)	0	0	0
2022/09/12	2032	02/11/2023			Bond Future	11.4203	84.0033	11.2717	84.7063	(1.301)	0.0000	0.0000	0
2022/09/12	2032	02/11/2023	11.22	Call	Bond Future	3,263.6200	3.2636	3,599.3200	3.5993	10.286	0	0	0
2022/09/12	2032	02/11/2023	11.22	Put	Bond Future	4,213.1100	4.2131	3,845.7600	3.8458	(8.719)	0	0	0
2022/09/12	2032	02/11/2023	11.23	Call	Bond Future	3,286.3500	3.2863	3,623.4900	3.6235	10.259	0	0	0
2022/09/12	2032	02/11/2023	11.23	Put	Bond Future	4,188.1000	4.1881	3,822.1900	3.8222	(8.737)	0	0	0
2022/09/12	2033	03/11/2022			Bond Future	114.4821	114.4821	114.9489	114.9489	0.408	0.0000	0.0000	1,287
2022/09/12	2033	02/02/2023			Bond Future	116.5593	116.5593	117.0332	117.0332	0.407	0.0000	0.0000	6,141

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/12	2033	04/05/2023			Bond Future	117.3995	117.3995	117.8821	117.8821	0.411	0.0000	0.0000	0
2022/09/12	2033	03/08/2023			Bond Future	119.7452	119.7452	120.2369	120.2369	0.411	0.0000	0.0000	0
2022/09/12	2033	02/11/2023			Bond Future	120.5780	120.5780	121.0794	121.0794	0.416	0.0000	0.0000	0
2022/09/12	2037	03/11/2022	11.30	Put	Bond Future	1,644.2100	1.6442	1,280.7400	1.2807	(22.106)	0	0	0
2022/09/12	2037	03/11/2022	11.31	Call	Bond Future	1,561.9800	1.5620	1,886.6700	1.8867	20.787	0	0	0
2022/09/12	2037	03/11/2022	11.31	Put	Bond Future	1,615.5100	1.6155	1,256.1400	1.2561	(22.245)	0	0	0
2022/09/12	2037	03/11/2022	11.32	Call	Bond Future	1,593.2100	1.5932	1,922.0000	1.9220	20.637	0	0	0
2022/09/12	2037	03/11/2022			Bond Future	11.3190	82.5749	11.2048	83.2590	(1.009)	0.0000	0.0000	66,092
2022/09/12	2037	03/11/2022	11.30	Call	Bond Future	1,531.0700	1.5311	1,851.6600	1.8517	20.939	0	0	0
2022/09/12	2037	03/11/2022	11.32	Put	Bond Future	1,587.2000	1.5872	1,231.9300	1.2319	(22.383)	0	0	0
2022/09/12	2037	02/02/2023	11.97	Call	Bond Future	4,517.0800	4.5171	4,973.7400	4.9737	10.110	0	0	0
2022/09/12	2037	02/02/2023	11.03	Call	Bond Future	1,571.4400	1.5714	1,813.9000	1.8139	15.429	0	0	0
2022/09/12	2037	02/02/2023	11.03	Put	Bond Future	4,109.4500	4.1094	3,656.5700	3.6566	(11.020)	0	0	0
2022/09/12	2037	02/02/2023	11.04	Call	Bond Future	1,594.1600	1.5942	1,839.0200	1.8390	15.360	0	0	0
2022/09/12	2037	02/02/2023	11.04	Put	Bond Future	4,071.1300	4.0711	3,620.6500	3.6206	(11.065)	0	0	0
2022/09/12	2037	02/02/2023			Bond Future	11.4553	79.7974	11.3368	80.4927	(1.034)	0.0000	0.0000	73,477
2022/09/12	2037	02/02/2023	11.10	Call	Bond Future	1,733.8900	1.7339	1,993.2800	1.9933	14.960	0	0	636
2022/09/12	2037	02/02/2023	11.10	Put	Bond Future	3,846.0200	3.8460	3,410.0700	3.4101	(11.335)	0	0	0
2022/09/12	2037	02/02/2023	11.97	Put	Bond Future	1,596.8400	1.5968	1,358.1600	1.3582	(14.947)	0	0	636
2022/09/12	2037	02/02/2023	11.05	Call	Bond Future	1,616.8700	1.6169	1,864.1500	1.8641	15.294	0	0	0
2022/09/12	2037	02/02/2023	11.05	Put	Bond Future	4,032.8700	4.0329	3,584.8100	3.5848	(11.110)	0	0	0
2022/09/12	2037	04/05/2023	13.73	Put	Bond Future	695.1700	0.6952	599.8100	0.5998	(13.718)	0	0	400
2022/09/12	2037	04/05/2023	11.30	Call	Bond Future	2,714.3000	2.7143	3,019.2300	3.0192	11.234	0	0	0
2022/09/12	2037	04/05/2023	11.30	Put	Bond Future	4,371.8400	4.3718	3,968.7400	3.9687	(9.220)	0	0	0
2022/09/12	2037	04/05/2023	11.31	Call	Bond Future	2,741.0500	2.7411	3,047.8800	3.0479	11.194	0	0	0
2022/09/12	2037	04/05/2023	11.31	Put	Bond Future	4,339.6300	4.3396	3,938.4300	3.9384	(9.245)	0	0	0
2022/09/12	2037	04/05/2023	11.03	Put	Bond Future	5,330.0300	5.3300	4,875.6600	4.8757	(8.525)	0	0	0
2022/09/12	2037	04/05/2023			Bond Future	11.5853	81.3142	11.4623	82.0223	(1.061)	0.0000	0.0000	0
2022/09/12	2037	04/05/2023	11.78	Call	Bond Future	4,151.6600	4.1517	4,544.3600	4.5444	9.459	0	0	400
2022/09/12	2037	04/05/2023	11.78	Put	Bond Future	3,048.7700	3.0488	2,733.4400	2.7334	(10.343)	0	0	0
2022/09/12	2037	04/05/2023	13.73	Call	Bond Future	11,682.6500	11.6827	12,295.3200	12.2953	5.244	0	0	0
2022/09/12	2037	04/05/2023	11.32	Call	Bond Future	2,767.9300	2.7679	3,076.6600	3.0767	11.154	0	0	0
2022/09/12	2037	04/05/2023	11.32	Put	Bond Future	4,307.6100	4.3076	3,908.3100	3.9083	(9.270)	0	0	0
2022/09/12	2037	04/05/2023	11.03	Call	Bond Future	2,056.3900	2.0564	2,310.0500	2.3100	12.335	0	0	400
2022/09/12	2037	03/08/2023	12.13	Call	Bond Future	5,428.6500	5.4287	5,861.5800	5.8616	7.975	0	0	0
2022/09/12	2037	03/08/2023	12.13	Put	Bond Future	3,136.7400	3.1367	2,847.9600	2.8480	(9.206)	0	0	0
2022/09/12	2037	03/08/2023	12.12	Call	Bond Future	5,395.1600	5.3952	5,826.7000	5.8267	7.999	0	0	0
2022/09/12	2037	03/08/2023	12.12	Put	Bond Future	3,157.0200	3.1570	2,866.8500	2.8669	(9.191)	0	0	0
2022/09/12	2037	03/08/2023			Bond Future	11.7127	78.6652	11.5850	79.3869	(1.090)	0.0000	0.0000	0
2022/09/12	2037	03/08/2023	12.14	Call	Bond Future	5,462.2000	5.4622	5,896.5300	5.8965	7.952	0	0	0
2022/09/12	2037	03/08/2023	12.14	Put	Bond Future	3,116.5800	3.1166	2,829.2000	2.8292	(9.221)	0	0	0
2022/09/12	2037	02/11/2023	11.56	Put	Bond Future	5,404.4300	5.4044	5,008.9200	5.0089	(7.318)	0	0	0
2022/09/12	2037	02/11/2023	11.57	Call	Bond Future	3,807.8700	3.8079	4,149.1700	4.1492	8.963	0	0	0
2022/09/12	2037	02/11/2023	11.55	Put	Bond Future	5,434.5800	5.4346	5,037.6000	5.0376	(7.305)	0	0	0
2022/09/12	2037	02/11/2023			Bond Future	11.8504	80.1476	11.7177	80.8829	(1.119)	0.0000	0.0000	0
2022/09/12	2037	02/11/2023	11.56	Call	Bond Future	3,781.5000	3.7815	4,121.3400	4.1213	8.987	0	0	0
2022/09/12	2037	02/11/2023	11.57	Put	Bond Future	5,374.0900	5.3741	4,980.0400	4.9800	(7.332)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/12	2037	02/11/2023	11.55	Call	Bond Future	3,754.8800	3.7549	4,093.2500	4.0932	9.011	0	0	0
2022/09/12	2038	03/11/2022			Bond Future	130.1244	130.1244	129.9211	129.9211	(0.156)	0.0000	0.0000	5,473
2022/09/12	2038	02/02/2023			Bond Future	130.5542	130.5542	130.3459	130.3459	(0.160)	0.0000	0.0000	0
2022/09/12	2038	04/05/2023			Bond Future	133.0625	133.0625	132.8492	132.8492	(0.160)	0.0000	0.0000	0
2022/09/12	2038	03/08/2023			Bond Future	133.7161	133.7161	133.4985	133.4985	(0.163)	0.0000	0.0000	0
2022/09/12	2038	02/11/2023			Bond Future	136.2666	136.2666	136.0448	136.0448	(0.163)	0.0000	0.0000	0
2022/09/12	2040	03/11/2022	10.60	Put	Bond Future	5,664.7800	5.6648	5,046.2800	5.0463	(10.918)	0	0	0
2022/09/12	2040	03/11/2022	10.70	Call	Bond Future	249.9300	0.2499	320.2200	0.3202	28.124	0	0	1,078
2022/09/12	2040	03/11/2022	12.00	Call	Bond Future	4,175.6100	4.1756	4,685.2900	4.6853	12.206	0	0	0
2022/09/12	2040	03/11/2022	12.00	Put	Bond Future	570.3500	0.5703	410.9100	0.4109	(27.955)	0	0	0
2022/09/12	2040	03/11/2022	12.52	Call	Bond Future	6,797.1000	6.7971	7,401.8500	7.4018	8.897	0	0	0
2022/09/12	2040	03/11/2022	11.39	Call	Bond Future	1,651.0500	1.6510	1,954.8600	1.9549	18.401	0	0	0
2022/09/12	2040	03/11/2022	11.40	Call	Bond Future	1,684.0200	1.6840	1,991.7800	1.9918	18.275	0	0	0
2022/09/12	2040	03/11/2022	11.41	Put	Bond Future	1,756.7500	1.7568	1,399.3400	1.3993	(20.345)	0	0	0
2022/09/12	2040	03/11/2022	11.20	Call	Bond Future	1,093.4900	1.0935	1,322.1400	1.3221	20.910	0	0	1,078
2022/09/12	2040	03/11/2022	11.20	Put	Bond Future	2,495.0900	2.4951	2,054.6200	2.0546	(17.653)	0	0	0
2022/09/12	2040	03/11/2022			Bond Future	11.4162	84.3756	11.3123	85.0448	(0.910)	0.0000	0.0000	52,377
2022/09/12	2040	03/11/2022	10.10	Call	Bond Future	19.9800	0.0200	26.6400	0.0266	33.333	0	0	0
2022/09/12	2040	03/11/2022	10.10	Put	Bond Future	9,165.9000	9.1659	8,503.4400	8.5034	(7.227)	0	0	0
2022/09/12	2040	03/11/2022	10.60	Call	Bond Future	171.0700	0.1711	221.6900	0.2217	29.590	0	0	1,600
2022/09/12	2040	03/11/2022	10.70	Put	Bond Future	5,040.2600	5.0403	4,441.4300	4.4414	(11.881)	0	0	0
2022/09/12	2040	03/11/2022	11.50	Call	Bond Future	2,031.3700	2.0314	2,378.2000	2.3782	17.074	0	0	0
2022/09/12	2040	03/11/2022	11.50	Put	Bond Future	1,497.8500	1.4978	1,175.5600	1.1756	(21.517)	0	0	0
2022/09/12	2040	03/11/2022	12.52	Put	Bond Future	188.1400	0.1881	123.7700	0.1238	(34.214)	0	0	1,078
2022/09/12	2040	03/11/2022	11.39	Put	Bond Future	1,818.8100	1.8188	1,453.5000	1.4535	(20.085)	0	0	0
2022/09/12	2040	03/11/2022	11.40	Put	Bond Future	1,787.6400	1.7876	1,426.2800	1.4263	(20.214)	0	0	0
2022/09/12	2040	03/11/2022	11.41	Call	Bond Future	1,717.2000	1.7172	2,028.9100	2.0289	18.152	0	0	0
2022/09/12	2040	03/11/2022	10.80	Call	Bond Future	353.8200	0.3538	448.1400	0.4481	26.658	0	0	0
2022/09/12	2040	03/11/2022	10.80	Put	Bond Future	4,449.4800	4.4495	3,874.6800	3.8747	(12.918)	0	0	0
2022/09/12	2040	03/11/2022	11.30	Call	Bond Future	1,370.3000	1.3703	1,638.3700	1.6384	19.563	0	0	1,600
2022/09/12	2040	03/11/2022	11.30	Put	Bond Future	2,118.9200	2.1189	1,717.8700	1.7179	(18.927)	0	0	0
2022/09/12	2040	02/02/2023	12.24	Call	Bond Future	5,624.5100	5.6245	6,097.0100	6.0970	8.401	0	0	0
2022/09/12	2040	02/02/2023	12.24	Put	Bond Future	1,463.9300	1.4639	1,256.3500	1.2564	(14.180)	0	0	0
2022/09/12	2040	02/02/2023	12.27	Call	Bond Future	5,752.6400	5.7526	6,230.0700	6.2301	8.299	0	0	0
2022/09/12	2040	02/02/2023	12.27	Put	Bond Future	1,419.2100	1.4192	1,216.5600	1.2166	(14.279)	0	0	388
2022/09/12	2040	02/02/2023	11.12	Call	Bond Future	1,710.7800	1.7108	1,944.4800	1.9445	13.660	0	0	0
2022/09/12	2040	02/02/2023	11.12	Put	Bond Future	4,470.5800	4.4706	4,024.2000	4.0242	(9.985)	0	0	0
2022/09/12	2040	02/02/2023	11.19	Call	Bond Future	1,886.3300	1.8863	2,136.4300	2.1364	13.259	0	0	621
2022/09/12	2040	02/02/2023	11.19	Put	Bond Future	4,185.5200	4.1855	3,755.5400	3.7555	(10.273)	0	0	0
2022/09/12	2040	02/02/2023	12.07	Put	Bond Future	1,744.6400	1.7446	1,507.3400	1.5073	(13.602)	0	0	621
2022/09/12	2040	02/02/2023	10.96	Call	Bond Future	1,347.1400	1.3471	1,544.2100	1.5442	14.629	0	0	388
2022/09/12	2040	02/02/2023	10.96	Put	Bond Future	5,174.7000	5.1747	4,691.6900	4.6917	(9.334)	0	0	0
2022/09/12	2040	02/02/2023	10.93	Call	Bond Future	1,284.6300	1.2846	1,475.0100	1.4750	14.820	0	0	0
2022/09/12	2040	02/02/2023			Bond Future	11.5486	81.3800	11.4409	82.0601	(0.933)	0.0000	0.0000	64,540
2022/09/12	2040	02/02/2023	12.07	Call	Bond Future	4,913.9500	4.9139	5,356.7300	5.3567	9.011	0	0	0
2022/09/12	2040	02/02/2023	11.10	Call	Bond Future	1,662.4200	1.6624	1,891.4700	1.8915	13.778	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
2022/09/12	2040	02/02/2023	11.10	Put	Bond Future	4,554.5500	4.5545	4,103.5200	4.1035	(9.903)	0	0	0
2022/09/12	2040	02/02/2023	11.11	Call	Bond Future	1,686.5900	1.6866	1,917.9700	1.9180	13.719	0	0	0
2022/09/12	2040	02/02/2023	11.11	Put	Bond Future	4,512.5100	4.5125	4,063.8100	4.0638	(9.943)	0	0	0
2022/09/12	2040	02/02/2023	10.18	Call	Bond Future	341.6800	0.3417	406.1400	0.4061	18.866	0	0	0
2022/09/12	2040	02/02/2023	10.18	Put	Bond Future	9,687.4600	9.6875	9,071.8400	9.0718	(6.355)	0	0	0
2022/09/12	2040	02/02/2023	10.21	Call	Bond Future	362.7200	0.3627	430.6100	0.4306	18.717	0	0	388
2022/09/12	2040	02/02/2023	10.21	Put	Bond Future	9,486.2300	9.4862	8,874.0400	8.8740	(6.453)	0	0	0
2022/09/12	2040	02/02/2023	10.93	Put	Bond Future	5,314.7400	5.3147	4,825.0400	4.8250	(9.214)	0	0	0
2022/09/12	2040	04/05/2023	12.78	Call	Bond Future	8,061.5700	8.0616	8,569.1900	8.5692	6.297	0	0	0
2022/09/12	2040	04/05/2023	12.78	Put	Bond Future	1,681.8800	1.6819	1,497.1000	1.4971	(10.987)	0	0	388
2022/09/12	2040	04/05/2023	13.45	Put	Bond Future	1,025.8700	1.0259	903.0200	0.9030	(11.975)	0	0	486
2022/09/12	2040	04/05/2023	11.43	Call	Bond Future	3,079.7800	3.0798	3,383.3600	3.3834	9.857	0	0	0
2022/09/12	2040	04/05/2023	11.43	Put	Bond Future	4,609.4100	4.6094	4,220.5900	4.2206	(8.435)	0	0	0
2022/09/12	2040	04/05/2023	10.73	Put	Bond Future	7,582.1400	7.5821	7,067.0200	7.0670	(6.794)	0	0	0
2022/09/12	2040	04/05/2023			Bond Future	11.6747	82.9271	11.5631	83.6195	(0.957)	0.0000	0.0000	0
2022/09/12	2040	04/05/2023	13.45	Call	Bond Future	10,889.6000	10.8896	11,459.1500	11.4591	5.230	0	0	0
2022/09/12	2040	04/05/2023	11.42	Call	Bond Future	3,050.4200	3.0504	3,352.1600	3.3522	9.892	0	0	0
2022/09/12	2040	04/05/2023	11.42	Put	Bond Future	4,643.5100	4.6435	4,252.8500	4.2529	(8.413)	0	0	0
2022/09/12	2040	04/05/2023	11.48	Call	Bond Future	3,228.6400	3.2286	3,541.3700	3.5414	9.686	0	0	486
2022/09/12	2040	04/05/2023	11.48	Put	Bond Future	4,442.0900	4.4421	4,062.4200	4.0624	(8.547)	0	0	0
2022/09/12	2040	04/05/2023	10.73	Call	Bond Future	1,419.2100	1.4192	1,596.4900	1.5965	12.491	0	0	486
2022/09/12	2040	04/05/2023	10.92	Call	Bond Future	1,790.9000	1.7909	2,001.0500	2.0010	11.734	0	0	388
2022/09/12	2040	04/05/2023	10.92	Put	Bond Future	6,657.0200	6.6570	6,174.7700	6.1748	(7.244)	0	0	0
2022/09/12	2040	04/05/2023	11.41	Call	Bond Future	3,021.1900	3.0212	3,321.0900	3.3211	9.927	0	0	0
2022/09/12	2040	04/05/2023	11.41	Put	Bond Future	4,677.8300	4.6778	4,285.3300	4.2853	(8.391)	0	0	0
2022/09/12	2040	04/05/2023	10.17	Call	Bond Future	699.3500	0.6994	799.0300	0.7990	14.253	0	0	388
2022/09/12	2040	04/05/2023	10.17	Put	Bond Future	10,865.0400	10.8650	10,272.3200	10.2723	(5.455)	0	0	0
2022/09/12	2040	03/08/2023	12.23	Call	Bond Future	5,935.3100	5.9353	6,358.2400	6.3582	7.126	0	0	0
2022/09/12	2040	03/08/2023	12.23	Put	Bond Future	3,390.1600	3.3902	3,107.3000	3.1073	(8.344)	0	0	0
2022/09/12	2040	03/08/2023			Bond Future	11.7983	80.0596	11.6823	80.7654	(0.983)	0.0000	0.0000	0
2022/09/12	2040	03/08/2023	12.22	Call	Bond Future	5,899.4000	5.8994	6,320.9900	6.3210	7.146	0	0	0
2022/09/12	2040	03/08/2023	12.22	Put	Bond Future	3,411.7500	3.4118	3,127.5500	3.1275	(8.330)	0	0	0
2022/09/12	2040	03/08/2023	12.21	Call	Bond Future	5,863.5700	5.8636	6,283.8000	6.2838	7.167	0	0	0
2022/09/12	2040	03/08/2023	12.21	Put	Bond Future	3,433.4800	3.4335	3,147.9200	3.1479	(8.317)	0	0	0
2022/09/12	2040	02/11/2023	11.59	Call	Bond Future	3,972.0200	3.9720	4,296.0700	4.2961	8.158	0	0	0
2022/09/12	2040	02/11/2023	11.60	Put	Bond Future	6,002.5100	6.0025	5,608.8500	5.6088	(6.558)	0	0	0
2022/09/12	2040	02/11/2023	11.58	Call	Bond Future	3,943.9500	3.9439	4,266.5600	4.2666	8.180	0	0	0
2022/09/12	2040	02/11/2023	11.58	Put	Bond Future	6,069.8300	6.0698	5,673.2900	5.6733	(6.533)	0	0	0
2022/09/12	2040	02/11/2023			Bond Future	11.9309	81.5682	11.8106	82.2874	(1.008)	0.0000	0.0000	0
2022/09/12	2040	02/11/2023	11.59	Put	Bond Future	6,036.0900	6.0361	5,640.9900	5.6410	(6.546)	0	0	0
2022/09/12	2040	02/11/2023	11.60	Call	Bond Future	4,000.1700	4.0002	4,325.6600	4.3257	8.137	0	0	0
2022/09/12	2044	03/11/2022	10.10	Call	Bond Future	21.7100	0.0217	28.9800	0.0290	33.487	0	0	0
2022/09/12	2044	03/11/2022	10.10	Put	Bond Future	9,283.8900	9.2839	8,606.7900	8.6068	(7.293)	0	0	0
2022/09/12	2044	03/11/2022	10.60	Call	Bond Future	187.3400	0.1873	242.7000	0.2427	29.551	0	0	1,900
2022/09/12	2044	03/11/2022	10.60	Put	Bond Future	5,659.4700	5.6595	5,030.4600	5.0305	(11.114)	0	0	0
2022/09/12	2044	03/11/2022	10.80	Call	Bond Future	386.0100	0.3860	488.5100	0.4885	26.554	0	0	0
2022/09/12	2044	03/11/2022	10.80	Put	Bond Future	4,415.9200	4.4159	3,834.0500	3.8340	(13.177)	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
2022/09/12	2044	03/11/2022	11.41	Call	Bond Future	1,835.0400	1.8350	2,164.9900	2.1650	17.981	0	0	0
2022/09/12	2044	03/11/2022	11.41	Put	Bond Future	1,707.7900	1.7078	1,353.3700	1.3534	(20.753)	0	0	0
2022/09/12	2044	03/11/2022	11.30	Call	Bond Future	1,470.7300	1.4707	1,755.8400	1.7558	19.386	0	0	1,900
2022/09/12	2044	03/11/2022	11.30	Put	Bond Future	2,067.3000	2.0673	1,668.0400	1.6680	(19.313)	0	0	0
2022/09/12	2044	03/11/2022	11.40	Put	Bond Future	1,738.3500	1.7384	1,379.8900	1.3799	(20.621)	0	0	0
2022/09/12	2044	03/11/2022			Bond Future	11.3905	81.3729	11.2868	82.0573	(0.911)	0.0000	0.0000	73,308
2022/09/12	2044	03/11/2022	11.39	Call	Bond Future	1,765.6800	1.7657	2,087.5300	2.0875	18.228	0	0	0
2022/09/12	2044	03/11/2022	11.39	Put	Bond Future	1,769.2200	1.7692	1,406.7000	1.4067	(20.490)	0	0	0
2022/09/12	2044	03/11/2022	11.40	Call	Bond Future	1,800.2500	1.8003	2,126.1600	2.1262	18.104	0	0	0
2022/09/12	2044	02/02/2023	12.00	Call	Bond Future	4,853.4500	4.8535	5,300.9000	5.3009	9.219	0	0	0
2022/09/12	2044	02/02/2023	12.00	Put	Bond Future	1,834.6400	1.8346	1,586.4600	1.5865	(13.527)	0	0	4,000
2022/09/12	2044	02/02/2023	11.14	Call	Bond Future	1,874.5700	1.8746	2,126.7200	2.1267	13.451	0	0	0
2022/09/12	2044	02/02/2023	11.14	Put	Bond Future	4,343.0500	4.3431	3,899.5700	3.8996	(10.211)	0	0	0
2022/09/12	2044	02/02/2023	11.15	Call	Bond Future	1,900.9300	1.9009	2,155.5200	2.1555	13.393	0	0	0
2022/09/12	2044	02/02/2023	11.15	Put	Bond Future	4,301.8100	4.3018	3,860.7700	3.8608	(10.252)	0	0	0
2022/09/12	2044	02/02/2023			Bond Future	11.5144	78.4487	11.4069	79.1444	(0.933)	0.0000	0.0000	33,819
2022/09/12	2044	02/02/2023	11.16	Call	Bond Future	1,927.3200	1.9273	2,184.3400	2.1843	13.336	0	0	0
2022/09/12	2044	02/02/2023	11.16	Put	Bond Future	4,260.6900	4.2607	3,822.0800	3.8221	(10.294)	0	0	0
2022/09/12	2044	04/05/2023	11.42	Call	Bond Future	3,230.6200	3.2306	3,548.0900	3.5481	9.827	0	0	0
2022/09/12	2044	04/05/2023	11.42	Put	Bond Future	4,588.0900	4.5881	4,197.2000	4.1972	(8.520)	0	0	0
2022/09/12	2044	04/05/2023	11.75	Put	Bond Future	3,580.3000	3.5803	3,249.8000	3.2498	(9.231)	0	0	4,115
2022/09/12	2044	04/05/2023	11.41	Call	Bond Future	3,200.0100	3.2000	3,515.5900	3.5156	9.862	0	0	0
2022/09/12	2044	04/05/2023	11.41	Put	Bond Future	4,622.5200	4.6225	4,229.7400	4.2297	(8.497)	0	0	0
2022/09/12	2044	04/05/2023			Bond Future	11.6319	79.9401	11.5206	80.6485	(0.957)	0.0000	0.0000	0
2022/09/12	2044	04/05/2023	12.00	Call	Bond Future	5,230.5600	5.2306	5,650.5400	5.6505	8.029	0	0	0
2022/09/12	2044	04/05/2023	12.00	Put	Bond Future	2,962.8200	2.9628	2,674.4400	2.6744	(9.733)	0	0	4,115
2022/09/12	2044	04/05/2023	11.43	Call	Bond Future	3,261.3600	3.2614	3,580.7200	3.5807	9.792	0	0	0
2022/09/12	2044	04/05/2023	11.43	Put	Bond Future	4,553.8800	4.5539	4,164.8800	4.1649	(8.542)	0	0	0
2022/09/12	2044	04/05/2023	11.75	Call	Bond Future	4,320.2200	4.3202	4,698.0800	4.6981	8.746	0	0	0
2022/09/12	2044	03/08/2023	12.15	Call	Bond Future	5,943.6000	5.9436	6,373.9500	6.3739	7.241	0	0	0
2022/09/12	2044	03/08/2023	12.15	Put	Bond Future	3,505.8700	3.5059	3,214.2100	3.2142	(8.319)	0	0	0
2022/09/12	2044	03/08/2023	12.16	Call	Bond Future	5,980.0900	5.9801	6,411.8300	6.4118	7.220	0	0	0
2022/09/12	2044	03/08/2023	12.16	Put	Bond Future	3,483.5900	3.4836	3,193.3200	3.1933	(8.332)	0	0	0
2022/09/12	2044	03/08/2023			Bond Future	11.7465	77.1388	11.6311	77.8608	(0.983)	0.0000	0.0000	0
2022/09/12	2044	03/08/2023	12.17	Call	Bond Future	6,016.3600	6.0164	6,449.4800	6.4495	7.199	0	0	0
2022/09/12	2044	03/08/2023	12.17	Put	Bond Future	3,461.1700	3.4612	3,172.2800	3.1723	(8.347)	0	0	0
2022/09/12	2044	02/11/2023	11.57	Call	Bond Future	4,164.8000	4.1648	4,503.3500	4.5033	8.129	0	0	0
2022/09/12	2044	02/11/2023	11.57	Put	Bond Future	6,026.6500	6.0266	5,629.5100	5.6295	(6.590)	0	0	0
2022/09/12	2044	02/11/2023			Bond Future	11.8693	78.5923	11.7496	79.3280	(1.008)	0.0000	0.0000	0
2022/09/12	2044	02/11/2023	11.55	Call	Bond Future	4,106.5300	4.1065	4,442.1200	4.4421	8.172	0	0	0
2022/09/12	2044	02/11/2023	11.55	Put	Bond Future	6,095.4700	6.0955	5,695.3700	5.6954	(6.564)	0	0	0
2022/09/12	2044	02/11/2023	11.56	Call	Bond Future	4,135.7900	4.1358	4,472.8600	4.4729	8.150	0	0	0
2022/09/12	2044	02/11/2023	11.56	Put	Bond Future	6,061.1400	6.0611	5,662.5200	5.6625	(6.577)	0	0	0
2022/09/12	2046	03/11/2022			Bond Future	116.4290	116.4290	116.7526	116.7526	0.278	0.0000	0.0000	16,413
2022/09/12	2046	02/02/2023			Bond Future	118.5419	118.5419	118.8699	118.8699	0.277	0.0000	0.0000	0
2022/09/12	2046	04/05/2023			Bond Future	118.7572	118.7572	119.0909	119.0909	0.281	0.0000	0.0000	0
2022/09/12	2046	03/08/2023			Bond Future	121.1306	121.1306	121.4707	121.4707	0.281	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/12	2046	02/11/2023			Bond Future	121.3010	121.3010	121.6480	121.6480	0.286	0.0000	0.0000	0
2022/09/12	2050	03/11/2022			Bond Future	119.7032	119.7032	119.7384	119.7384	0.029	0.0000	0.0000	11,950
2022/09/12	2050	02/02/2023			Bond Future	119.7288	119.7288	119.7631	119.7631	0.029	0.0000	0.0000	0
2022/09/12	2050	04/05/2023			Bond Future	122.0288	122.0288	122.0632	122.0632	0.028	0.0000	0.0000	0
2022/09/12	2050	03/08/2023			Bond Future	122.2406	122.2406	122.2756	122.2756	0.029	0.0000	0.0000	0
2022/09/12	2050	02/11/2023			Bond Future	124.5723	124.5723	124.6080	124.6080	0.029	0.0000	0.0000	0
2022/09/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/12	AL37	03/11/2022			Index Future	834.0800	834.0800	835.7720	835.7720	0.203	0.0000	0.0000	0
2022/09/12	AL37	02/02/2023			Index Future	849.0100	849.0100	850.7030	850.7030	0.199	0.0000	0.0000	0
2022/09/12	AL37	04/05/2023			Index Future	865.1110	865.1110	866.8210	866.8210	0.198	0.0000	0.0000	0
2022/09/12	AL37	03/08/2023			Index Future	882.1940	882.1940	883.9280	883.9280	0.197	0.0000	0.0000	0
2022/09/12	AL37	02/11/2023			Index Future	898.8340	898.8340	900.6030	900.6030	0.197	0.0000	0.0000	0
2022/09/12	AL7T	03/11/2022			Index Future	959.9010	959.9010	966.7460	966.7460	0.713	0.0000	0.0000	0
2022/09/12	AL7T	02/02/2023			Index Future	977.0830	977.0830	984.0160	984.0160	0.710	0.0000	0.0000	0
2022/09/12	AL7T	04/05/2023			Index Future	995.6130	995.6130	1,002.6610	1,002.6610	0.708	0.0000	0.0000	0
2022/09/12	AL7T	03/08/2023			Index Future	1,015.2730	1,015.2730	1,022.4480	1,022.4480	0.707	0.0000	0.0000	0
2022/09/12	AL7T	02/11/2023			Index Future	1,034.4240	1,034.4240	1,041.7360	1,041.7360	0.707	0.0000	0.0000	0
2022/09/12	ALBI	03/11/2022			Index Future	844.5950	844.5950	850.3760	850.3760	0.684	0.0000	0.0000	135
2022/09/12	ALBI	02/02/2023			Index Future	859.7130	859.7130	865.5680	865.5680	0.681	0.0000	0.0000	0
2022/09/12	ALBI	04/05/2023			Index Future	876.0170	876.0170	881.9680	881.9680	0.679	0.0000	0.0000	0
2022/09/12	ALBI	03/08/2023			Index Future	893.3150	893.3150	899.3740	899.3740	0.678	0.0000	0.0000	0
2022/09/12	ALBI	02/11/2023			Index Future	910.1660	910.1660	916.3400	916.3400	0.678	0.0000	0.0000	0
2022/09/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2022/09/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/09/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/12	ES33	03/11/2022			Bond Future	12.1491	73.4706	12.0342	74.0203	(0.946)	0.0000	0.0000	0
2022/09/12	ES33	02/02/2023			Bond Future	12.3365	74.8036	12.2169	75.3625	(0.970)	0.0000	0.0000	350
2022/09/12	ES33	04/05/2023			Bond Future	12.5115	72.4482	12.3868	73.0174	(0.997)	0.0000	0.0000	0
2022/09/12	ES33	03/08/2023			Bond Future	12.6809	73.8978	12.5509	74.4781	(1.025)	0.0000	0.0000	0
2022/09/12	ES33	02/11/2023			Bond Future	12.8780	71.5149	12.7423	72.1063	(1.054)	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
2022/09/12	ES42	03/11/2022			Bond Future	12.4476	71.6286	12.3327	72.2669	(0.922)	0.0000	0.0000	0
2022/09/12	ES42	02/02/2023			Bond Future	12.6113	72.9304	12.4921	73.5793	(0.946)	0.0000	0.0000	4,769
2022/09/12	ES42	04/05/2023			Bond Future	12.7712	70.0697	12.6471	70.7306	(0.972)	0.0000	0.0000	0
2022/09/12	ES42	03/08/2023			Bond Future	12.9215	71.4734	12.7926	72.1473	(0.998)	0.0000	0.0000	0
2022/09/12	ES42	02/11/2023			Bond Future	13.0954	68.5744	12.9610	69.2611	(1.027)	0.0000	0.0000	0
2022/09/12	GOVI	03/11/2022	820.41	Call	GOVI	124,230.0000	12.4230	181,570.0000	18.1570	46.156	0	0	0
2022/09/12	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/12	GOVI	03/11/2022	820.42	Call	GOVI	124,130.0000	12.4130	181,470.0000	18.1470	46.194	0	0	0
2022/09/12	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/12	GOVI	03/11/2022			GOVI	832.8330	832.8330	838.5670	838.5670	0.688	0.0000	0.0000	884
2022/09/12	GOVI	03/11/2022	820.43	Call	GOVI	124,030.0000	12.4030	181,370.0000	18.1370	46.231	0	0	0
2022/09/12	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/12	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	27,280.0000	2.7280	100.000	0	0	0
2022/09/12	GOVI	02/02/2023	850.82	Put	GOVI	30,790.0000	3.0790	0.0000	0.0000	(100.000)	0	0	0
2022/09/12	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	27,180.0000	2.7180	100.000	0	0	0
2022/09/12	GOVI	02/02/2023	850.83	Put	GOVI	30,890.0000	3.0890	0.0000	0.0000	(100.000)	0	0	0
2022/09/12	GOVI	02/02/2023			GOVI	847.7410	847.7410	853.5480	853.5480	0.685	0.0000	0.0000	0
2022/09/12	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	27,080.0000	2.7080	100.000	0	0	0
2022/09/12	GOVI	02/02/2023	850.84	Put	GOVI	30,990.0000	3.0990	0.0000	0.0000	(100.000)	0	0	0
2022/09/12	GOVI	04/05/2023	852.86	Call	GOVI	109,580.0000	10.9580	168,600.0000	16.8600	53.860	0	0	0
2022/09/12	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/12	GOVI	04/05/2023	852.87	Call	GOVI	109,480.0000	10.9480	168,500.0000	16.8500	53.909	0	0	0
2022/09/12	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/12	GOVI	04/05/2023			GOVI	863.8180	863.8180	869.7200	869.7200	0.683	0.0000	0.0000	0
2022/09/12	GOVI	04/05/2023	852.88	Call	GOVI	109,380.0000	10.9380	168,400.0000	16.8400	53.959	0	0	0
2022/09/12	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/12	GOVI	03/08/2023	837.21	Call	GOVI	436,650.0000	43.6650	496,740.0000	49.6740	13.762	0	0	0
2022/09/12	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/12	GOVI	03/08/2023	837.22	Call	GOVI	436,550.0000	43.6550	496,640.0000	49.6640	13.765	0	0	0
2022/09/12	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/12	GOVI	03/08/2023			GOVI	880.8750	880.8750	886.8840	886.8840	0.682	0.0000	0.0000	0
2022/09/12	GOVI	03/08/2023	837.23	Call	GOVI	436,450.0000	43.6450	496,540.0000	49.6540	13.768	0	0	0
2022/09/12	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/12	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/12	GOVI	02/11/2023	885.82	Call	GOVI	116,710.0000	11.6710	177,950.0000	17.7950	52.472	0	0	0
2022/09/12	GOVI	02/11/2023			GOVI	897.4910	897.4910	903.6150	903.6150	0.682	0.0000	0.0000	0
2022/09/12	GOVI	02/11/2023	885.80	Call	GOVI	116,910.0000	11.6910	178,150.0000	17.8150	52.382	0	0	0
2022/09/12	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/12	GOVI	02/11/2023	885.81	Call	GOVI	116,810.0000	11.6810	178,050.0000	17.8050	52.427	0	0	0
2022/09/12	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/09/12	IGOV	03/11/2022			Index Future	325.6720	325.6720	326.1470	326.1470	0.146	0.0000	0.0000	704
2022/09/12	IGOV	02/02/2023			Index Future	331.5810	331.5810	332.0530	332.0530	0.142	0.0000	0.0000	0
2022/09/12	IGOV	04/05/2023			Index Future	337.9480	337.9480	338.4230	338.4230	0.141	0.0000	0.0000	0
2022/09/12	IGOV	03/08/2023			Index Future	344.6970	344.6970	345.1780	345.1780	0.140	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/12	IGOV	02/11/2023			Index Future	351.2740	351.2740	351.7650	351.7650	0.140	0.0000	0.0000	0
2022/09/12	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/09/12	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/09/12	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/09/12	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/09/12	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/09/12	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/09/12	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/09/12	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/09/12	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/09/12	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/09/12	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/09/12	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/09/12	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/09/12	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/09/12	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/09/12	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/09/12	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/09/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/09/12	JBAF	21/09/2022			Jibar Tradeable Future	5.8150	94.1850	5.8250	94.1750	0.172	0.0000	0.0000	0
2022/09/12	JBAF	19/10/2022			Jibar Tradeable Future	6.4850	93.5150	6.5050	93.4950	0.308	0.0000	0.0000	0
2022/09/12	JBAF	16/11/2022			Jibar Tradeable Future	6.5700	93.4300	6.5900	93.4100	0.304	0.0000	0.0000	0
2022/09/12	JBAF	21/12/2022			Jibar Tradeable Future	7.1450	92.8550	7.2050	92.7950	0.840	0.0000	0.0000	68
2022/09/12	JBAF	18/01/2023			Jibar Tradeable Future	7.2200	92.7800	7.2800	92.7200	0.831	0.0000	0.0000	0
2022/09/12	JBAF	15/02/2023			Jibar Tradeable Future	7.6300	92.3700	7.6500	92.3500	0.262	0.0000	0.0000	0
2022/09/12	JBAF	15/03/2023			Jibar Tradeable Future	7.7300	92.2700	7.7300	92.2700	0.000	0.0000	0.0000	0
2022/09/12	JBAF	21/06/2023			Jibar Tradeable Future	8.0950	91.9050	8.0250	91.9750	(0.865)	0.0000	0.0000	0
2022/09/12	JBAF	20/09/2023			Jibar Tradeable Future	8.1450	91.8550	8.0750	91.9250	(0.859)	0.0000	0.0000	75
2022/09/12	JBAF	20/12/2023			Jibar Tradeable Future	8.1400	91.8600	8.0800	91.9200	(0.737)	0.0000	0.0000	272
2022/09/12	JBAF	20/03/2024			Jibar Tradeable Future	8.1300	91.8700	8.0700	91.9300	(0.738)	0.0000	0.0000	0
2022/09/12	JBAF	19/06/2024			Jibar Tradeable Future	8.1250	91.8750	8.0450	91.9550	(0.985)	0.0000	0.0000	0
2022/09/12	R023	03/11/2022	6.25	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2022/09/12	R023	03/11/2022	6.25	Put	Bond Future	286.5800	0.2866	285.3400	0.2853	(0.433)	0	0	0
2022/09/12	R023	03/11/2022	6.26	Call	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2022/09/12	R023	03/11/2022	6.26	Put	Bond Future	283.5300	0.2835	282.2800	0.2823	(0.441)	0	0	0
2022/09/12	R023	03/11/2022			Bond Future	7.1865	101.6338	7.1824	101.6350	(0.056)	0.0000	0.0000	23,874
2022/09/12	R023	03/11/2022	6.27	Call	Bond Future	0.0500	0.0001	0.0400	0.0000	(20.000)	0	0	0
2022/09/12	R023	03/11/2022	6.27	Put	Bond Future	280.4700	0.2805	279.2200	0.2792	(0.446)	0	0	0
2022/09/12	R035	03/11/2022	10.57	Call	Bond Future	321.1700	0.3212	420.2800	0.4203	30.859	0	0	0
2022/09/12	R035	03/11/2022	10.57	Put	Bond Future	4,047.5100	4.0475	3,471.0400	3.4710	(14.243)	0	0	582
2022/09/12	R035	03/11/2022	11.15	Call	Bond Future	1,475.7700	1.4758	1,784.8200	1.7848	20.942	0	0	0
2022/09/12	R035	03/11/2022	11.15	Put	Bond Future	1,686.2300	1.6862	1,319.7000	1.3197	(21.737)	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
2022/09/12	R035	03/11/2022	12.68	Call	Bond Future	8,222.5700	8.2226	8,871.0300	8.8710	7.886	0	0	0
2022/09/12	R035	03/11/2022	12.68	Put	Bond Future	65.7200	0.0657	38.6000	0.0386	(41.266)	0	0	976
2022/09/12	R035	03/11/2022	10.99	Call	Bond Future	1,042.3200	1.0423	1,286.9000	1.2869	23.465	0	0	0
2022/09/12	R035	03/11/2022	10.99	Put	Bond Future	2,202.5700	2.2026	1,771.5700	1.7716	(19.568)	0	0	582
2022/09/12	R035	03/11/2022	11.05	Call	Bond Future	1,194.6900	1.1947	1,463.3700	1.4634	22.490	0	0	976
2022/09/12	R035	03/11/2022			Bond Future	11.1858	86.4154	11.0713	87.0910	(1.023)	0.0000	0.0000	61,700
2022/09/12	R035	03/11/2022	9.82	Call	Bond Future	14.4500	0.0145	20.3500	0.0204	40.830	0	0	582
2022/09/12	R035	03/11/2022	9.82	Put	Bond Future	8,599.3300	8.5993	7,929.6500	7.9297	(7.788)	0	0	0
2022/09/12	R035	03/11/2022	10.30	Call	Bond Future	117.2200	0.1172	159.3500	0.1594	35.941	0	0	976
2022/09/12	R035	03/11/2022	10.30	Put	Bond Future	5,550.7500	5.5508	4,917.3000	4.9173	(11.412)	0	0	0
2022/09/12	R035	03/11/2022	11.14	Call	Bond Future	1,446.1300	1.4461	1,751.1500	1.7512	21.092	0	0	0
2022/09/12	R035	03/11/2022	11.14	Put	Bond Future	1,715.5200	1.7155	1,344.9600	1.3450	(21.600)	0	0	0
2022/09/12	R035	03/11/2022	11.05	Put	Bond Future	1,997.0100	1.9970	1,590.1100	1.5901	(20.375)	0	0	0
2022/09/12	R035	03/11/2022	11.13	Call	Bond Future	1,416.9500	1.4169	1,717.9400	1.7179	21.242	0	0	0
2022/09/12	R035	03/11/2022	11.13	Put	Bond Future	1,745.3200	1.7453	1,370.7300	1.3707	(21.463)	0	0	0
2022/09/12	R035	02/02/2023	11.94	Call	Bond Future	4,832.4900	4.8325	5,298.1100	5.2981	9.635	0	0	0
2022/09/12	R035	02/02/2023	13.22	Put	Bond Future	370.6900	0.3707	298.9000	0.2989	(19.367)	0	0	976
2022/09/12	R035	02/02/2023	10.88	Call	Bond Future	1,495.3100	1.4953	1,727.6600	1.7277	15.539	0	0	0
2022/09/12	R035	02/02/2023	10.88	Put	Bond Future	4,152.0100	4.1520	3,697.7200	3.6977	(10.941)	0	0	0
2022/09/12	R035	02/02/2023	10.66	Call	Bond Future	1,063.3900	1.0634	1,245.5500	1.2456	17.130	0	0	0
2022/09/12	R035	02/02/2023	10.66	Put	Bond Future	5,053.5300	5.0535	4,549.0500	4.5490	(9.983)	0	0	582
2022/09/12	R035	02/02/2023	10.30	Put	Bond Future	6,810.9900	6.8110	6,237.1300	6.2371	(8.426)	0	0	0
2022/09/12	R035	02/02/2023	10.60	Call	Bond Future	961.3500	0.9614	1,130.4900	1.1305	17.594	0	0	0
2022/09/12	R035	02/02/2023	10.60	Put	Bond Future	5,320.1700	5.3202	4,802.6700	4.8027	(9.727)	0	0	0
2022/09/12	R035	02/02/2023	10.64	Put	Bond Future	5,141.4800	5.1415	4,632.6300	4.6326	(9.897)	0	0	0
2022/09/12	R035	02/02/2023	9.81	Call	Bond Future	223.5300	0.2235	273.9300	0.2739	22.547	0	0	582
2022/09/12	R035	02/02/2023	9.81	Put	Bond Future	9,645.3400	9.6453	9,009.1000	9.0091	(6.596)	0	0	0
2022/09/12	R035	02/02/2023	9.85	Call	Bond Future	243.1900	0.2432	297.4200	0.2974	22.299	0	0	0
2022/09/12	R035	02/02/2023	9.89	Call	Bond Future	264.1400	0.2641	322.4200	0.3224	22.064	0	0	388
2022/09/12	R035	02/02/2023	9.89	Put	Bond Future	9,155.0700	9.1551	8,526.7100	8.5267	(6.864)	0	0	0
2022/09/12	R035	02/02/2023			Bond Future	11.3329	87.9622	11.2139	88.6489	(1.050)	0.0000	0.0000	106,331
2022/09/12	R035	02/02/2023	11.94	Put	Bond Future	1,449.9500	1.4500	1,228.9300	1.2289	(15.243)	0	0	0
2022/09/12	R035	02/02/2023	11.98	Call	Bond Future	4,989.2200	4.9892	5,461.8500	5.4618	9.473	0	0	0
2022/09/12	R035	02/02/2023	11.98	Put	Bond Future	1,390.6900	1.3907	1,176.6800	1.1767	(15.389)	0	0	388
2022/09/12	R035	02/02/2023	13.22	Call	Bond Future	10,271.1000	10.2711	10,885.9500	10.8860	5.986	0	0	0
2022/09/12	R035	02/02/2023	11.05	Call	Bond Future	1,894.8800	1.8949	2,167.6900	2.1677	14.397	0	0	976
2022/09/12	R035	02/02/2023	11.05	Put	Bond Future	3,540.6600	3.5407	3,126.8300	3.1268	(11.688)	0	0	0
2022/09/12	R035	02/02/2023	11.06	Call	Bond Future	1,920.6400	1.9206	2,195.8500	2.1959	14.329	0	0	0
2022/09/12	R035	02/02/2023	11.06	Put	Bond Future	3,507.4700	3.5075	3,096.0400	3.0960	(11.730)	0	0	582
2022/09/12	R035	02/02/2023	10.86	Call	Bond Future	1,452.2800	1.4523	1,679.9400	1.6799	15.676	0	0	0
2022/09/12	R035	02/02/2023	10.86	Put	Bond Future	4,229.0200	4.2290	3,770.0400	3.7700	(10.853)	0	0	0
2022/09/12	R035	02/02/2023	10.87	Call	Bond Future	1,473.8000	1.4738	1,703.8100	1.7038	15.607	0	0	0
2022/09/12	R035	02/02/2023	10.87	Put	Bond Future	4,190.4900	4.1905	3,733.8600	3.7339	(10.897)	0	0	0
2022/09/12	R035	02/02/2023	10.30	Call	Bond Future	575.8200	0.5758	688.6000	0.6886	19.586	0	0	976
2022/09/12	R035	02/02/2023	10.64	Call	Bond Future	1,028.6900	1.0287	1,206.4800	1.2065	17.283	0	0	388
2022/09/12	R035	02/02/2023	9.85	Put	Bond Future	9,399.0400	9.3990	8,766.6300	8.7666	(6.728)	0	0	0
2022/09/12	R035	04/05/2023	11.22	Put	Bond Future	4,107.4900	4.1075	3,716.1500	3.7162	(9.527)	0	0	0
2022/09/12	R035	04/05/2023	12.46	Call	Bond Future	6,910.8000	6.9108	7,417.5900	7.4176	7.333	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
2022/09/12	R035	04/05/2023	12.46	Put	Bond Future	1,567.0100	1.5670	1,374.7000	1.3747	(12.272)	0	0	388
2022/09/12	R035	04/05/2023	13.18	Call	Bond Future	9,796.8900	9.7969	10,375.5200	10.3755	5.906	0	0	0
2022/09/12	R035	04/05/2023	13.18	Put	Bond Future	891.9700	0.8920	771.5000	0.7715	(13.506)	0	0	491
2022/09/12	R035	04/05/2023	11.17	Call	Bond Future	2,592.9500	2.5930	2,891.2400	2.8912	11.504	0	0	491
2022/09/12	R035	04/05/2023	11.20	Call	Bond Future	2,669.5400	2.6695	2,973.5200	2.9735	11.387	0	0	0
2022/09/12	R035	04/05/2023	11.21	Call	Bond Future	2,695.4300	2.6954	3,001.3000	3.0013	11.348	0	0	0
2022/09/12	R035	04/05/2023	10.60	Call	Bond Future	1,400.6600	1.4007	1,594.4000	1.5944	13.832	0	0	388
2022/09/12	R035	04/05/2023	10.60	Put	Bond Future	6,462.6100	6.4626	5,957.2500	5.9573	(7.820)	0	0	0
2022/09/12	R035	04/05/2023			Bond Future	11.4637	85.1311	11.3401	85.8302	(1.078)	0.0000	0.0000	0
2022/09/12	R035	04/05/2023	11.22	Call	Bond Future	2,721.4500	2.7214	3,029.2100	3.0292	11.309	0	0	0
2022/09/12	R035	04/05/2023	11.17	Put	Bond Future	4,267.3800	4.2674	3,866.5700	3.8666	(9.392)	0	0	0
2022/09/12	R035	04/05/2023	11.20	Put	Bond Future	4,170.7700	4.1708	3,775.6500	3.7756	(9.474)	0	0	0
2022/09/12	R035	04/05/2023	11.21	Put	Bond Future	4,139.0400	4.1390	3,745.8100	3.7458	(9.501)	0	0	0
2022/09/12	R035	04/05/2023	9.85	Call	Bond Future	546.1900	0.5462	636.6500	0.6366	16.562	0	0	388
2022/09/12	R035	04/05/2023	9.85	Put	Bond Future	10,359.5600	10.3596	9,750.9200	9.7509	(5.875)	0	0	0
2022/09/12	R035	04/05/2023	10.42	Call	Bond Future	1,139.3200	1.1393	1,304.2200	1.3042	14.474	0	0	491
2022/09/12	R035	04/05/2023	10.42	Put	Bond Future	7,310.2800	7.3103	6,776.0800	6.7761	(7.308)	0	0	0
2022/09/12	R035	03/08/2023	12.00	Call	Bond Future	5,331.2300	5.3312	5,755.7000	5.7557	7.962	0	0	0
2022/09/12	R035	03/08/2023	12.00	Put	Bond Future	3,111.2300	3.1112	2,823.1000	2.8231	(9.261)	0	0	0
2022/09/12	R035	03/08/2023			Bond Future	11.5892	86.8151	11.4606	87.5277	(1.109)	0.0000	0.0000	0
2022/09/12	R035	03/08/2023	11.98	Call	Bond Future	5,265.2400	5.2652	5,686.9400	5.6869	8.009	0	0	0
2022/09/12	R035	03/08/2023	11.98	Put	Bond Future	3,151.3500	3.1513	2,860.4500	2.8605	(9.231)	0	0	0
2022/09/12	R035	03/08/2023	11.99	Call	Bond Future	5,298.0400	5.2980	5,721.1300	5.7211	7.986	0	0	0
2022/09/12	R035	03/08/2023	11.99	Put	Bond Future	3,131.0700	3.1311	2,841.5600	2.8416	(9.246)	0	0	0
2022/09/12	R035	02/11/2023	11.41	Call	Bond Future	3,558.1500	3.5581	3,886.6400	3.8866	9.232	0	0	0
2022/09/12	R035	02/11/2023	11.41	Put	Bond Future	5,359.9700	5.3600	4,962.3500	4.9624	(7.418)	0	0	0
2022/09/12	R035	02/11/2023	11.42	Call	Bond Future	3,582.7400	3.5827	3,912.6700	3.9127	9.209	0	0	0
2022/09/12	R035	02/11/2023	11.42	Put	Bond Future	5,329.0500	5.3290	4,932.8700	4.9329	(7.434)	0	0	0
2022/09/12	R035	02/11/2023			Bond Future	11.7394	83.9512	11.6054	84.6774	(1.141)	0.0000	0.0000	0
2022/09/12	R035	02/11/2023	11.43	Call	Bond Future	3,607.4100	3.6074	3,938.8000	3.9388	9.186	0	0	0
2022/09/12	R035	02/11/2023	11.43	Put	Bond Future	5,298.2500	5.2983	4,903.5300	4.9035	(7.450)	0	0	0
2022/09/12	R186	03/11/2022	8.53	Call	Bond Future	273.8900	0.2739	311.5600	0.3116	13.754	0	0	0
2022/09/12	R186	03/11/2022	8.53	Put	Bond Future	1,583.3600	1.5834	1,412.6700	1.4127	(10.780)	0	0	0
2022/09/12	R186	03/11/2022	8.54	Call	Bond Future	283.4100	0.2834	322.1900	0.3222	13.683	0	0	0
2022/09/12	R186	03/11/2022	8.54	Put	Bond Future	1,557.3300	1.5573	1,387.7500	1.3878	(10.889)	0	0	0
2022/09/12	R186	03/11/2022	8.91	Put	Bond Future	779.8000	0.7798	660.1500	0.6602	(15.344)	0	0	4,310
2022/09/12	R186	03/11/2022			Bond Future	8.9012	109.4084	8.8417	109.6168	(0.668)	0.0000	0.0000	63,832
2022/09/12	R186	03/11/2022	8.23	Call	Bond Future	83.5600	0.0836	96.3800	0.0964	15.342	0	0	4,310
2022/09/12	R186	03/11/2022	8.23	Put	Bond Future	2,466.3500	2.4663	2,270.8100	2.2708	(7.928)	0	0	0
2022/09/12	R186	03/11/2022	8.55	Call	Bond Future	293.1500	0.2932	333.0600	0.3331	13.614	0	0	0
2022/09/12	R186	03/11/2022	8.55	Put	Bond Future	1,531.5400	1.5315	1,363.0900	1.3631	(10.999)	0	0	0
2022/09/12	R186	03/11/2022	8.91	Call	Bond Future	810.7800	0.8108	899.4900	0.8995	10.941	0	0	0
2022/09/12	R186	02/02/2023	8.33	Call	Bond Future	509.6300	0.5096	553.4000	0.5534	8.589	0	0	0
2022/09/12	R186	02/02/2023	8.33	Put	Bond Future	2,856.5400	2.8565	2,689.5300	2.6895	(5.847)	0	0	0
2022/09/12	R186	02/02/2023	8.32	Call	Bond Future	501.4300	0.5014	544.6100	0.5446	8.611	0	0	0
2022/09/12	R186	02/02/2023	8.32	Put	Bond Future	2,882.2800	2.8823	2,714.6800	2.7147	(5.815)	0	0	0
2022/09/12	R186	02/02/2023			Bond Future	9.0313	106.0691	8.9675	106.2799	(0.706)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/12	R186	02/02/2023	8.34	Call	Bond Future	517.7100	0.5177	562.0900	0.5621	8.572	0	0	0
2022/09/12	R186	02/02/2023	8.34	Put	Bond Future	2,830.6900	2.8307	2,664.2900	2.6643	(5.878)	0	0	0
2022/09/12	R186	04/05/2023	8.83	Put	Bond Future	2,199.9000	2.1999	2,066.2500	2.0663	(6.075)	0	0	0
2022/09/12	R186	04/05/2023	8.84	Call	Bond Future	1,229.7800	1.2298	1,310.8600	1.3109	6.593	0	0	0
2022/09/12	R186	04/05/2023			Bond Future	9.1451	108.0837	9.0761	108.2978	(0.754)	0.0000	0.0000	0
2022/09/12	R186	04/05/2023	8.83	Call	Bond Future	1,216.8700	1.2169	1,297.3300	1.2973	6.612	0	0	0
2022/09/12	R186	04/05/2023	8.84	Put	Bond Future	2,181.4400	2.1814	2,048.4100	2.0484	(6.098)	0	0	0
2022/09/12	R186	04/05/2023	8.82	Call	Bond Future	1,203.7000	1.2037	1,283.5400	1.2835	6.633	0	0	0
2022/09/12	R186	04/05/2023	8.82	Put	Bond Future	2,218.1200	2.2181	2,083.8500	2.0838	(6.053)	0	0	0
2022/09/12	R186	03/08/2023	9.74	Call	Bond Future	2,785.1300	2.7851	2,913.7300	2.9137	4.617	0	0	0
2022/09/12	R186	03/08/2023	9.74	Put	Bond Future	1,359.2200	1.3592	1,269.8800	1.2699	(6.573)	0	0	0
2022/09/12	R186	03/08/2023	9.73	Put	Bond Future	1,368.6900	1.3687	1,278.8800	1.2789	(6.562)	0	0	0
2022/09/12	R186	03/08/2023			Bond Future	9.2448	104.9179	9.1699	105.1358	(0.811)	0.0000	0.0000	0
2022/09/12	R186	03/08/2023	9.75	Call	Bond Future	2,804.6400	2.8046	2,933.6900	2.9337	4.601	0	0	0
2022/09/12	R186	03/08/2023	9.75	Put	Bond Future	1,350.1900	1.3502	1,261.3000	1.2613	(6.584)	0	0	0
2022/09/12	R186	03/08/2023	9.73	Call	Bond Future	2,766.0500	2.7661	2,894.1800	2.8942	4.632	0	0	0
2022/09/12	R186	02/11/2023	9.40	Call	Bond Future	2,027.0000	2.0270	2,135.0700	2.1351	5.332	0	0	0
2022/09/12	R186	02/11/2023	9.40	Put	Bond Future	2,013.3100	2.0133	1,899.2800	1.8993	(5.664)	0	0	0
2022/09/12	R186	02/11/2023			Bond Future	9.3949	106.8955	9.3128	107.1176	(0.874)	0.0000	0.0000	0
2022/09/12	R186	02/11/2023	9.39	Call	Bond Future	2,011.4600	2.0115	2,119.0700	2.1191	5.350	0	0	0
2022/09/12	R186	02/11/2023	9.39	Put	Bond Future	2,024.7900	2.0248	1,910.3000	1.9103	(5.654)	0	0	0
2022/09/12	R186	02/11/2023	9.38	Call	Bond Future	1,995.9700	1.9960	2,103.1100	2.1031	5.368	0	0	0
2022/09/12	R186	02/11/2023	9.38	Put	Bond Future	2,036.3300	2.0363	1,921.3700	1.9214	(5.645)	0	0	0
2022/09/12	R197	03/11/2022			Bond Future	339.1272	339.1272	339.1129	339.1129	(0.004)	0.0000	0.0000	831
2022/09/12	R197	02/02/2023			Bond Future	336.3572	336.3572	336.3388	336.3388	(0.005)	0.0000	0.0000	0
2022/09/12	R197	04/05/2023			Bond Future	342.8195	342.8195	342.7988	342.7988	(0.006)	0.0000	0.0000	0
2022/09/12	R197	03/08/2023			Bond Future	340.4251	340.4251	340.4037	340.4037	(0.006)	0.0000	0.0000	0
2022/09/12	R197	02/11/2023			Bond Future	346.9177	346.9177	346.8962	346.8962	(0.006)	0.0000	0.0000	0
2022/09/12	R202	03/11/2022			Bond Future	250.6961	250.6961	251.2235	251.2235	0.210	0.0000	0.0000	6,148
2022/09/12	R202	02/02/2023			Bond Future	250.5053	250.5053	251.0392	251.0392	0.213	0.0000	0.0000	460
2022/09/12	R202	04/05/2023			Bond Future	255.3172	255.3172	255.8599	255.8599	0.213	0.0000	0.0000	0
2022/09/12	R202	03/08/2023			Bond Future	255.5080	255.5080	256.0612	256.0612	0.217	0.0000	0.0000	0
2022/09/12	R202	02/11/2023			Bond Future	260.3817	260.3817	260.9455	260.9455	0.217	0.0000	0.0000	0
2022/09/12	R209	03/11/2022	9.25	Call	Bond Future	0.5400	0.0005	0.7600	0.0008	40.741	0	0	6,000
2022/09/12	R209	03/11/2022	9.25	Put	Bond Future	10,971.3000	10.9713	10,380.8100	10.3808	(5.382)	0	0	0
2022/09/12	R209	03/11/2022	9.50	Call	Bond Future	2.4600	0.0025	3.5000	0.0035	42.276	0	0	0
2022/09/12	R209	03/11/2022	9.50	Put	Bond Future	9,403.7100	9.4037	8,814.0400	8.8140	(6.271)	0	0	0
2022/09/12	R209	03/11/2022	12.00	Call	Bond Future	4,371.3000	4.3713	4,876.4700	4.8765	11.557	0	0	0
2022/09/12	R209	03/11/2022	12.00	Put	Bond Future	254.4900	0.2545	168.9500	0.1689	(33.612)	0	0	7,750
2022/09/12	R209	03/11/2022	11.03	Call	Bond Future	1,043.1400	1.0431	1,279.3800	1.2794	22.647	0	0	0
2022/09/12	R209	03/11/2022	11.03	Put	Bond Future	1,735.4100	1.7354	1,380.9400	1.3809	(20.426)	0	0	0
2022/09/12	R209	03/11/2022	10.50	Put	Bond Future	3,777.5400	3.7775	3,261.9000	3.2619	(13.650)	0	0	0
2022/09/12	R209	03/11/2022			Bond Future	11.1635	66.9158	11.0495	67.5065	(1.021)	0.0000	0.0000	20,285
2022/09/12	R209	03/11/2022	10.00	Call	Bond Future	31.2200	0.0312	43.6000	0.0436	39.654	0	0	7,750
2022/09/12	R209	03/11/2022	10.00	Put	Bond Future	6,422.2000	6.4222	5,843.8700	5.8439	(9.005)	0	0	6,000



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/12	R209	03/11/2022	11.02	Call	Bond Future	1,020.1400	1.0201	1,252.8300	1.2528	22.810	0	0	0
2022/09/12	R209	03/11/2022	11.02	Put	Bond Future	1,764.6900	1.7647	1,406.6700	1.4067	(20.288)	0	0	0
2022/09/12	R209	03/11/2022	11.50	Call	Bond Future	2,432.4200	2.4324	2,826.1100	2.8261	16.185	0	0	0
2022/09/12	R209	03/11/2022	11.50	Put	Bond Future	731.1000	0.7311	534.0800	0.5341	(26.948)	0	0	0
2022/09/12	R209	03/11/2022	10.50	Call	Bond Future	233.9200	0.2339	308.9900	0.3090	32.092	0	0	0
2022/09/12	R209	03/11/2022	11.00	Call	Bond Future	975.0500	0.9750	1,200.6200	1.2006	23.134	0	0	0
2022/09/12	R209	03/11/2022	11.00	Put	Bond Future	1,824.3200	1.8243	1,459.1800	1.4592	(20.015)	0	0	6,000
2022/09/12	R209	03/11/2022	11.01	Call	Bond Future	997.4500	0.9975	1,226.5700	1.2266	22.971	0	0	0
2022/09/12	R209	03/11/2022	11.01	Put	Bond Future	1,794.3300	1.7943	1,432.7400	1.4327	(20.152)	0	0	0
2022/09/12	R209	02/02/2023	10.80	Put	Bond Future	3,774.0000	3.7740	3,369.2200	3.3692	(10.725)	0	0	0
2022/09/12	R209	02/02/2023	10.78	Call	Bond Future	1,192.8900	1.1929	1,384.4000	1.3844	16.054	0	0	0
2022/09/12	R209	02/02/2023	10.79	Call	Bond Future	1,211.1000	1.2111	1,404.6600	1.4047	15.982	0	0	0
2022/09/12	R209	02/02/2023			Bond Future	11.2899	68.1142	11.1719	68.7146	(1.045)	0.0000	0.0000	2,066
2022/09/12	R209	02/02/2023	10.80	Call	Bond Future	1,229.3100	1.2293	1,424.9300	1.4249	15.913	0	0	0
2022/09/12	R209	02/02/2023	10.78	Put	Bond Future	3,844.3700	3.8444	3,435.4800	3.4355	(10.636)	0	0	0
2022/09/12	R209	02/02/2023	10.79	Put	Bond Future	3,809.1500	3.8092	3,402.3100	3.4023	(10.681)	0	0	0
2022/09/12	R209	04/05/2023	11.09	Call	Bond Future	2,264.1900	2.2642	2,522.6400	2.5226	11.415	0	0	0
2022/09/12	R209	04/05/2023	11.09	Put	Bond Future	3,869.2900	3.8693	3,516.3500	3.5163	(9.122)	0	0	0
2022/09/12	R209	04/05/2023	11.10	Call	Bond Future	2,287.0300	2.2870	2,547.1400	2.5471	11.373	0	0	0
2022/09/12	R209	04/05/2023	11.10	Put	Bond Future	3,840.7000	3.8407	3,489.4200	3.4894	(9.146)	0	0	0
2022/09/12	R209	04/05/2023	10.00	Call	Bond Future	627.3300	0.6273	726.6800	0.7267	15.837	0	0	7,500
2022/09/12	R209	04/05/2023	10.00	Put	Bond Future	8,180.9600	8.1810	7,668.9200	7.6689	(6.259)	0	0	0
2022/09/12	R209	04/05/2023			Bond Future	11.4073	66.2564	11.2852	66.8678	(1.070)	0.0000	0.0000	1,250
2022/09/12	R209	04/05/2023	12.50	Call	Bond Future	6,442.9800	6.4430	6,895.8200	6.8958	7.028	0	0	0
2022/09/12	R209	04/05/2023	12.50	Put	Bond Future	1,308.7600	1.3088	1,150.2100	1.1502	(12.115)	0	0	7,500
2022/09/12	R209	04/05/2023	11.11	Call	Bond Future	2,309.9900	2.3100	2,571.7500	2.5718	11.332	0	0	0
2022/09/12	R209	04/05/2023	11.11	Put	Bond Future	3,812.3000	3.8123	3,462.6700	3.4627	(9.171)	0	0	0
2022/09/12	R209	04/05/2023	11.00	Call	Bond Future	2,063.9500	2.0640	2,307.4300	2.3074	11.797	0	0	0
2022/09/12	R209	04/05/2023	11.00	Put	Bond Future	4,134.3300	4.1343	3,766.4200	3.7664	(8.899)	0	0	7,500
2022/09/12	R209	03/08/2023	11.95	Put	Bond Future	2,666.4200	2.6664	2,419.7000	2.4197	(9.253)	0	0	0
2022/09/12	R209	03/08/2023	11.93	Call	Bond Future	4,679.8300	4.6798	5,053.8300	5.0538	7.992	0	0	0
2022/09/12	R209	03/08/2023	11.94	Call	Bond Future	4,708.8300	4.7088	5,084.0500	5.0840	7.968	0	0	0
2022/09/12	R209	03/08/2023			Bond Future	11.5173	67.5673	11.3909	68.1905	(1.098)	0.0000	0.0000	0
2022/09/12	R209	03/08/2023	11.95	Call	Bond Future	4,738.1200	4.7381	5,114.5600	5.1146	7.945	0	0	0
2022/09/12	R209	03/08/2023	11.93	Put	Bond Future	2,701.8500	2.7019	2,452.6900	2.4527	(9.222)	0	0	0
2022/09/12	R209	03/08/2023	11.94	Put	Bond Future	2,683.9600	2.6840	2,436.0200	2.4360	(9.238)	0	0	0
2022/09/12	R209	02/11/2023	11.33	Call	Bond Future	3,198.8700	3.1989	3,489.5800	3.4896	9.088	0	0	0
2022/09/12	R209	02/11/2023	11.33	Put	Bond Future	4,742.8900	4.7429	4,398.6200	4.3986	(7.259)	0	0	0
2022/09/12	R209	02/11/2023	11.34	Call	Bond Future	3,221.7400	3.2217	3,513.7300	3.5137	9.063	0	0	0
2022/09/12	R209	02/11/2023	11.34	Put	Bond Future	4,716.0900	4.7161	4,373.1000	4.3731	(7.273)	0	0	0
2022/09/12	R209	02/11/2023			Bond Future	11.6458	65.6914	11.5147	66.3264	(1.126)	0.0000	0.0000	0
2022/09/12	R209	02/11/2023	11.35	Call	Bond Future	3,244.4000	3.2444	3,537.6700	3.5377	9.039	0	0	0
2022/09/12	R209	02/11/2023	11.35	Put	Bond Future	4,689.1300	4.6891	4,347.4200	4.3474	(7.287)	0	0	0
2022/09/12	R210	03/11/2022			Bond Future	231.3870	231.3870	231.4445	231.4445	0.025	0.0000	0.0000	732
2022/09/12	R210	02/02/2023			Bond Future	235.5860	235.5860	235.6416	235.6416	0.024	0.0000	0.0000	300
2022/09/12	R210	04/05/2023			Bond Future	236.9853	236.9853	237.0409	237.0409	0.023	0.0000	0.0000	0
2022/09/12	R210	03/08/2023			Bond Future	241.7209	241.7209	241.7769	241.7769	0.023	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/12	R210	02/11/2023			Bond Future	243.0877	243.0877	243.1455	243.1455	0.024	0.0000	0.0000	0
2022/09/12	R213	03/11/2022	9.19	Call	Bond Future	1.9700	0.0020	3.1900	0.0032	61.929	0	0	476
2022/09/12	R213	03/11/2022	9.19	Put	Bond Future	7,584.7500	7.5848	6,996.9200	6.9969	(7.750)	0	0	0
2022/09/12	R213	03/11/2022	10.38	Call	Bond Future	475.3000	0.4753	637.6900	0.6377	34.166	0	0	0
2022/09/12	R213	03/11/2022	10.38	Put	Bond Future	2,073.8100	2.0738	1,647.1500	1.6472	(20.574)	0	0	0
2022/09/12	R213	03/11/2022	10.39	Call	Bond Future	490.7800	0.4908	656.8400	0.6568	33.836	0	0	0
2022/09/12	R213	03/11/2022	10.39	Put	Bond Future	2,041.2500	2.0413	1,618.2600	1.6183	(20.722)	0	0	0
2022/09/12	R213	03/11/2022	10.37	Call	Bond Future	460.0200	0.4600	618.7600	0.6188	34.507	0	0	0
2022/09/12	R213	03/11/2022	10.37	Put	Bond Future	2,106.6100	2.1066	1,676.3000	1.6763	(20.427)	0	0	200
2022/09/12	R213	03/11/2022			Bond Future	10.7168	81.1976	10.5917	81.7866	(1.168)	0.0000	0.0000	34,071
2022/09/12	R213	03/11/2022	9.13	Call	Bond Future	1.3900	0.0014	2.2600	0.0023	62.590	0	0	200
2022/09/12	R213	03/11/2022	9.13	Put	Bond Future	7,900.4400	7.9004	7,312.2600	7.3123	(7.445)	0	0	0
2022/09/12	R213	03/11/2022	9.84	Call	Bond Future	51.1000	0.0511	78.5900	0.0786	53.796	0	0	0
2022/09/12	R213	03/11/2022	9.84	Put	Bond Future	4,298.4500	4.2985	3,736.8900	3.7369	(13.064)	0	0	476
2022/09/12	R213	03/11/2022	10.40	Call	Bond Future	506.6900	0.5067	676.4400	0.6764	33.502	0	0	0
2022/09/12	R213	03/11/2022	10.40	Put	Bond Future	2,009.1500	2.0091	1,589.8500	1.5899	(20.870)	0	0	0
2022/09/12	R213	03/11/2022	9.98	Call	Bond Future	91.2700	0.0913	137.6100	0.1376	50.772	0	0	0
2022/09/12	R213	03/11/2022	9.98	Put	Bond Future	3,641.4700	3.6415	3,098.7600	3.0988	(14.904)	0	0	200
2022/09/12	R213	03/11/2022	10.19	Call	Bond Future	237.7900	0.2378	336.0700	0.3361	41.331	0	0	0
2022/09/12	R213	03/11/2022	10.19	Put	Bond Future	2,756.0100	2.7560	2,265.2400	2.2652	(17.807)	0	0	476
2022/09/12	R213	02/02/2023	10.43	Put	Bond Future	3,205.0600	3.2051	2,812.1400	2.8121	(12.259)	0	0	0
2022/09/12	R213	02/02/2023	12.20	Call	Bond Future	6,232.8400	6.2328	6,738.3400	6.7383	8.110	0	0	0
2022/09/12	R213	02/02/2023	12.20	Put	Bond Future	456.0600	0.4561	362.9600	0.3630	(20.414)	0	0	912
2022/09/12	R213	02/02/2023	10.22	Put	Bond Future	3,892.8400	3.8928	3,458.2700	3.4583	(11.163)	0	0	0
2022/09/12	R213	02/02/2023	10.23	Call	Bond Future	865.5900	0.8656	1,031.4400	1.0314	19.160	0	0	0
2022/09/12	R213	02/02/2023	10.35	Call	Bond Future	1,035.4400	1.0354	1,224.7700	1.2248	18.285	0	0	0
2022/09/12	R213	02/02/2023	10.35	Put	Bond Future	3,455.7100	3.4557	3,046.4400	3.0464	(11.843)	0	0	476
2022/09/12	R213	02/02/2023	10.01	Call	Bond Future	632.2400	0.6322	760.6600	0.7607	20.312	0	0	0
2022/09/12	R213	02/02/2023			Bond Future	10.8707	82.6510	10.7401	83.2496	(1.202)	0.0000	0.0000	0
2022/09/12	R213	02/02/2023	10.43	Call	Bond Future	1,162.6700	1.1627	1,368.3500	1.3684	17.690	0	0	912
2022/09/12	R213	02/02/2023	10.22	Call	Bond Future	853.7700	0.8538	1,017.8000	1.0178	19.212	0	0	0
2022/09/12	R213	02/02/2023	10.23	Put	Bond Future	3,856.8500	3.8569	3,424.1000	3.4241	(11.220)	0	0	0
2022/09/12	R213	02/02/2023	9.16	Call	Bond Future	152.4100	0.1524	189.6600	0.1897	24.441	0	0	476
2022/09/12	R213	02/02/2023	9.16	Put	Bond Future	8,464.8300	8.4648	7,903.4800	7.9035	(6.632)	0	0	0
2022/09/12	R213	02/02/2023	10.01	Put	Bond Future	4,683.5000	4.6835	4,213.3200	4.2133	(10.039)	0	0	476
2022/09/12	R213	02/02/2023	10.21	Call	Bond Future	841.9000	0.8419	1,004.1100	1.0041	19.267	0	0	0
2022/09/12	R213	02/02/2023	10.21	Put	Bond Future	3,928.8200	3.9288	3,492.4300	3.4924	(11.107)	0	0	0
2022/09/12	R213	04/05/2023	10.75	Call	Bond Future	2,051.1100	2.0511	2,317.3600	2.3174	12.981	0	0	0
2022/09/12	R213	04/05/2023	10.75	Put	Bond Future	3,205.8700	3.2059	2,862.6800	2.8627	(10.705)	0	0	0
2022/09/12	R213	04/05/2023			Bond Future	11.0074	80.6698	10.8710	81.2792	(1.240)	0.0000	0.0000	0
2022/09/12	R213	04/05/2023	10.74	Call	Bond Future	2,031.1500	2.0312	2,295.7100	2.2957	13.025	0	0	0
2022/09/12	R213	04/05/2023	10.74	Put	Bond Future	3,231.2000	3.2312	2,886.3200	2.8863	(10.673)	0	0	0
2022/09/12	R213	04/05/2023	10.73	Call	Bond Future	2,011.5700	2.0116	2,274.4400	2.2744	13.068	0	0	0
2022/09/12	R213	04/05/2023	10.73	Put	Bond Future	3,256.9300	3.2569	2,910.3600	2.9104	(10.641)	0	0	0
2022/09/12	R213	03/08/2023	11.62	Put	Bond Future	2,171.0000	2.1710	1,932.4300	1.9324	(10.989)	0	0	0
2022/09/12	R213	03/08/2023	11.63	Call	Bond Future	4,247.9400	4.2479	4,631.8100	4.6318	9.037	0	0	0
2022/09/12	R213	03/08/2023			Bond Future	11.1387	82.2650	10.9959	82.8862	(1.282)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/12	R213	03/08/2023	11.62	Call	Bond Future	4,220.7000	4.2207	4,603.3400	4.6033	9.066	0	0	0
2022/09/12	R213	03/08/2023	11.63	Put	Bond Future	2,156.3800	2.1564	1,919.0400	1.9190	(11.006)	0	0	0
2022/09/12	R213	03/08/2023	11.61	Call	Bond Future	4,193.5300	4.1935	4,574.9300	4.5749	9.095	0	0	0
2022/09/12	R213	03/08/2023	11.61	Put	Bond Future	2,185.7300	2.1857	1,945.9200	1.9459	(10.972)	0	0	0
2022/09/12	R213	02/11/2023	11.13	Call	Bond Future	2,952.3500	2.9524	3,257.4400	3.2574	10.334	0	0	0
2022/09/12	R213	02/11/2023	11.13	Put	Bond Future	3,678.9200	3.6789	3,351.0700	3.3511	(8.912)	0	0	0
2022/09/12	R213	02/11/2023			Bond Future	11.3016	80.2663	11.1520	80.8993	(1.324)	0.0000	0.0000	0
2022/09/12	R213	02/11/2023	11.12	Call	Bond Future	2,931.4000	2.9314	3,235.1800	3.2352	10.363	0	0	0
2022/09/12	R213	02/11/2023	11.12	Put	Bond Future	3,700.5600	3.7006	3,371.4000	3.3714	(8.895)	0	0	0
2022/09/12	R213	02/11/2023	11.11	Call	Bond Future	2,910.1800	2.9102	3,212.6500	3.2126	10.394	0	0	0
2022/09/12	R213	02/11/2023	11.11	Put	Bond Future	3,721.9600	3.7220	3,391.4900	3.3915	(8.879)	0	0	0
2022/09/12	R214	03/11/2022	11.34	Call	Bond Future	1,490.1800	1.4902	1,795.2300	1.7952	20.471	0	0	0
2022/09/12	R214	03/11/2022	11.36	Put	Bond Future	1,330.1200	1.3301	1,025.1900	1.0252	(22.925)	0	0	0
2022/09/12	R214	03/11/2022			Bond Future	11.3193	64.3125	11.2055	64.9299	(1.006)	0.0000	0.0000	25,440
2022/09/12	R214	03/11/2022	11.34	Put	Bond Future	1,379.0900	1.3791	1,066.7900	1.0668	(22.645)	0	0	0
2022/09/12	R214	03/11/2022	11.35	Call	Bond Future	1,519.1000	1.5191	1,827.8500	1.8278	20.325	0	0	0
2022/09/12	R214	03/11/2022	11.35	Put	Bond Future	1,354.3800	1.3544	1,045.7800	1.0458	(22.785)	0	0	0
2022/09/12	R214	03/11/2022	11.36	Call	Bond Future	1,548.4100	1.5484	1,860.8300	1.8608	20.177	0	0	0
2022/09/12	R214	02/02/2023	11.07	Call	Bond Future	1,571.3700	1.5714	1,803.2500	1.8032	14.757	0	0	0
2022/09/12	R214	02/02/2023	11.07	Put	Bond Future	3,587.8000	3.5878	3,192.0600	3.1921	(11.030)	0	0	0
2022/09/12	R214	02/02/2023	11.08	Call	Bond Future	1,593.6600	1.5937	1,827.7300	1.8277	14.688	0	0	0
2022/09/12	R214	02/02/2023	11.08	Put	Bond Future	3,554.5700	3.5546	3,161.0200	3.1610	(11.072)	0	0	0
2022/09/12	R214	02/02/2023			Bond Future	11.4419	65.4637	11.3242	66.0914	(1.029)	0.0000	0.0000	64,507
2022/09/12	R214	02/02/2023	11.09	Call	Bond Future	1,615.9700	1.6160	1,852.2300	1.8522	14.620	0	0	0
2022/09/12	R214	02/02/2023	11.09	Put	Bond Future	3,521.4200	3.5214	3,130.0600	3.1301	(11.114)	0	0	0
2022/09/12	R214	04/05/2023	11.36	Call	Bond Future	2,676.8100	2.6768	2,970.1200	2.9701	10.957	0	0	0
2022/09/12	R214	04/05/2023	11.36	Put	Bond Future	3,679.6500	3.6796	3,333.8000	3.3338	(9.399)	0	0	0
2022/09/12	R214	04/05/2023	11.37	Call	Bond Future	2,702.2300	2.7022	2,997.2600	2.9973	10.918	0	0	0
2022/09/12	R214	04/05/2023	11.37	Put	Bond Future	3,651.6800	3.6517	3,307.5500	3.3075	(9.424)	0	0	0
2022/09/12	R214	04/05/2023			Bond Future	11.5501	63.4100	11.4284	64.0492	(1.054)	0.0000	0.0000	0
2022/09/12	R214	04/05/2023	11.38	Call	Bond Future	2,727.7600	2.7278	3,024.5100	3.0245	10.879	0	0	0
2022/09/12	R214	04/05/2023	11.38	Put	Bond Future	3,623.8900	3.6239	3,281.4800	3.2815	(9.449)	0	0	0
2022/09/12	R214	03/08/2023	12.14	Call	Bond Future	5,188.2600	5.1883	5,588.7300	5.5887	7.719	0	0	0
2022/09/12	R214	03/08/2023	12.14	Put	Bond Future	2,762.2400	2.7622	2,511.2200	2.5112	(9.088)	0	0	0
2022/09/12	R214	03/08/2023	12.15	Call	Bond Future	5,218.7700	5.2188	5,620.4600	5.6205	7.697	0	0	0
2022/09/12	R214	03/08/2023	12.15	Put	Bond Future	2,744.5200	2.7445	2,494.7200	2.4947	(9.102)	0	0	0
2022/09/12	R214	03/08/2023			Bond Future	11.6528	64.6643	11.5270	65.3157	(1.080)	0.0000	0.0000	0
2022/09/12	R214	03/08/2023	12.16	Call	Bond Future	5,249.5600	5.2496	5,652.4500	5.6525	7.675	0	0	0
2022/09/12	R214	03/08/2023	12.16	Put	Bond Future	2,727.1500	2.7271	2,478.5500	2.4785	(9.116)	0	0	0
2022/09/12	R214	02/11/2023	11.45	Put	Bond Future	5,012.0700	5.0121	4,652.7800	4.6528	(7.168)	0	0	0
2022/09/12	R214	02/11/2023	11.46	Call	Bond Future	3,363.8400	3.3638	3,669.7700	3.6698	9.095	0	0	0
2022/09/12	R214	02/11/2023	11.46	Put	Bond Future	4,982.6100	4.9826	4,624.6600	4.6247	(7.184)	0	0	0
2022/09/12	R214	02/11/2023			Bond Future	11.7739	62.5872	11.6436	63.2510	(1.106)	0.0000	0.0000	0
2022/09/12	R214	02/11/2023	11.45	Call	Bond Future	3,340.6500	3.3406	3,645.2400	3.6452	9.118	0	0	0
2022/09/12	R214	02/11/2023	11.47	Call	Bond Future	3,387.1100	3.3871	3,694.3900	3.6944	9.072	0	0	0
2022/09/12	R214	02/11/2023	11.47	Put	Bond Future	4,953.2900	4.9533	4,596.6900	4.5967	(7.199)	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
2022/09/12	R248	03/11/2022	10.60	Call	Bond Future	252.5600	0.2526	325.8800	0.3259	29.031	0	0	950
2022/09/12	R248	03/11/2022	10.60	Put	Bond Future	5,286.5900	5.2866	4,653.8400	4.6538	(11.969)	0	0	0
2022/09/12	R248	03/11/2022	10.70	Call	Bond Future	361.8400	0.3618	461.2200	0.4612	27.465	0	0	0
2022/09/12	R248	03/11/2022	10.70	Put	Bond Future	4,648.9600	4.6490	4,042.2700	4.0423	(13.050)	0	0	0
2022/09/12	R248	03/11/2022	11.32	Call	Bond Future	1,843.1900	1.8432	2,183.0700	2.1831	18.440	0	0	0
2022/09/12	R248	03/11/2022	11.20	Call	Bond Future	1,438.7400	1.4387	1,727.1200	1.7271	20.044	0	0	0
2022/09/12	R248	03/11/2022	11.20	Put	Bond Future	2,158.1300	2.1581	1,740.4400	1.7404	(19.354)	0	0	0
2022/09/12	R248	03/11/2022	11.30	Put	Bond Future	1,809.6600	1.8097	1,434.9600	1.4350	(20.706)	0	0	0
2022/09/12	R248	03/11/2022	11.31	Put	Bond Future	1,777.5800	1.7776	1,407.1400	1.4071	(20.840)	0	0	0
2022/09/12	R248	03/11/2022			Bond Future	11.3056	80.4325	11.2019	81.1385	(0.917)	0.0000	0.0000	246,473
2022/09/12	R248	03/11/2022	10.00	Call	Bond Future	19.2500	0.0193	25.7800	0.0258	33.922	0	0	0
2022/09/12	R248	03/11/2022	10.00	Put	Bond Future	9,787.0900	9.7871	9,087.5500	9.0875	(7.148)	0	0	0
2022/09/12	R248	03/11/2022	11.32	Put	Bond Future	1,745.8200	1.7458	1,379.6300	1.3796	(20.975)	0	0	0
2022/09/12	R248	03/11/2022	11.90	Call	Bond Future	4,404.0300	4.4040	4,949.7300	4.9497	12.391	0	0	0
2022/09/12	R248	03/11/2022	11.90	Put	Bond Future	558.6800	0.5587	398.3100	0.3983	(28.705)	0	0	0
2022/09/12	R248	03/11/2022	11.30	Call	Bond Future	1,771.9300	1.7719	2,103.3000	2.1033	18.701	0	0	950
2022/09/12	R248	03/11/2022	11.31	Call	Bond Future	1,807.4500	1.8075	2,143.0800	2.1431	18.569	0	0	0
2022/09/12	R248	02/02/2023	11.10	Put	Bond Future	4,288.5700	4.2886	3,844.2100	3.8442	(10.361)	0	0	0
2022/09/12	R248	02/02/2023	11.08	Call	Bond Future	2,043.4800	2.0435	2,311.8300	2.3118	13.132	0	0	0
2022/09/12	R248	02/02/2023	11.08	Put	Bond Future	4,370.8500	4.3708	3,921.4600	3.9215	(10.282)	0	0	0
2022/09/12	R248	02/02/2023			Bond Future	11.4218	81.9091	11.3145	82.6268	(0.939)	0.0000	0.0000	0
2022/09/12	R248	02/02/2023	11.10	Call	Bond Future	2,100.7000	2.1007	2,374.0800	2.3741	13.014	0	0	2,700
2022/09/12	R248	02/02/2023	11.06	Call	Bond Future	1,986.9100	1.9869	2,250.2200	2.2502	13.252	0	0	0
2022/09/12	R248	02/02/2023	11.06	Put	Bond Future	4,454.2000	4.4542	3,999.7700	3.9998	(10.202)	0	0	0
2022/09/12	R248	02/02/2023	11.07	Call	Bond Future	2,014.9900	2.0150	2,280.8200	2.2808	13.193	0	0	0
2022/09/12	R248	02/02/2023	11.07	Put	Bond Future	4,412.2600	4.4123	3,960.3500	3.9604	(10.242)	0	0	0
2022/09/12	R248	02/02/2023	10.40	Call	Bond Future	659.6800	0.6597	774.6200	0.7746	17.424	0	0	2,700
2022/09/12	R248	02/02/2023	10.40	Put	Bond Future	7,991.7700	7.9918	7,388.9700	7.3890	(7.543)	0	0	0
2022/09/12	R248	04/05/2023	11.35	Call	Bond Future	3,375.0200	3.3750	3,708.9300	3.7089	9.894	0	0	0
2022/09/12	R248	04/05/2023	11.35	Put	Bond Future	4,577.0000	4.5770	4,179.9700	4.1800	(8.674)	0	0	0
2022/09/12	R248	04/05/2023			Bond Future	11.5317	79.0073	11.4206	79.7382	(0.963)	0.0000	0.0000	0
2022/09/12	R248	04/05/2023	11.33	Call	Bond Future	3,311.1800	3.3112	3,641.1200	3.6411	9.964	0	0	0
2022/09/12	R248	04/05/2023	11.33	Put	Bond Future	4,647.4300	4.6474	4,246.4300	4.2464	(8.628)	0	0	0
2022/09/12	R248	04/05/2023	11.34	Call	Bond Future	3,342.9000	3.3429	3,674.8300	3.6748	9.929	0	0	0
2022/09/12	R248	04/05/2023	11.34	Put	Bond Future	4,611.9700	4.6120	4,212.9600	4.2130	(8.652)	0	0	0
2022/09/12	R248	03/08/2023	12.11	Call	Bond Future	6,411.8700	6.4119	6,864.7200	6.8647	7.063	0	0	0
2022/09/12	R248	03/08/2023	12.11	Put	Bond Future	3,492.6400	3.4926	3,200.4600	3.2005	(8.366)	0	0	0
2022/09/12	R248	03/08/2023			Bond Future	11.6393	80.5327	11.5242	81.2777	(0.989)	0.0000	0.0000	0
2022/09/12	R248	03/08/2023	12.09	Call	Bond Future	6,336.3600	6.3364	6,786.4300	6.7864	7.103	0	0	0
2022/09/12	R248	03/08/2023	12.09	Put	Bond Future	3,537.1600	3.5372	3,242.2000	3.2422	(8.339)	0	0	0
2022/09/12	R248	03/08/2023	12.10	Call	Bond Future	6,373.9400	6.3739	6,825.4100	6.8254	7.083	0	0	0
2022/09/12	R248	03/08/2023	12.10	Put	Bond Future	3,514.6800	3.5147	3,221.1200	3.2211	(8.352)	0	0	0
2022/09/12	R248	02/11/2023	11.49	Put	Bond Future	6,046.0400	6.0460	5,641.7400	5.6417	(6.687)	0	0	0
2022/09/12	R248	02/11/2023	11.47	Call	Bond Future	4,275.1800	4.2752	4,626.9700	4.6270	8.229	0	0	0
2022/09/12	R248	02/11/2023	11.48	Call	Bond Future	4,304.5700	4.3046	4,657.9000	4.6579	8.208	0	0	0
2022/09/12	R248	02/11/2023			Bond Future	11.7563	77.6332	11.6369	78.3923	(1.015)	0.0000	0.0000	0
2022/09/12	R248	02/11/2023	11.49	Call	Bond Future	4,334.0400	4.3340	4,688.9100	4.6889	8.188	0	0	0
2022/09/12	R248	02/11/2023	11.47	Put	Bond Future	6,118.4700	6.1185	5,711.0900	5.7111	(6.658)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/12	R248 02/11/2023	11.48	Put	Bond Future	6,082.1700	6.0822	5,676.3300	5.6763	(6.673)	0	0	0
<b>Total</b>											<b>1491494</b>	