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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/09/2022 TO 13/09/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/13	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/13	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/13	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/13	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/13	2025	03/11/2022		Bond Future	167.8529	167.8529	167.6613	167.6613	(0.114)	0.0000	0.0000	7,188
2022/09/13	2025	02/02/2023		Bond Future	169.1800	169.1800	168.9974	168.9974	(0.108)	0.0000	0.0000	1,936
2022/09/13	2025	04/05/2023		Bond Future	172.4286	172.4286	172.2404	172.2404	(0.109)	0.0000	0.0000	0
2022/09/13	2025	03/08/2023		Bond Future	174.0907	174.0907	173.8486	173.8486	(0.139)	0.0000	0.0000	0
2022/09/13	2025	02/11/2023		Bond Future	177.4118	177.4118	177.2010	177.2010	(0.119)	0.0000	0.0000	0
2022/09/13	2029	03/11/2022		Bond Future	122.4524	122.4524	122.7096	122.7096	0.210	0.0000	0.0000	1,519
2022/09/13	2029	02/02/2023		Bond Future	124.6730	124.6730	124.9439	124.9439	0.217	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
2022/09/13	2029	04/05/2023			Bond Future	125.7547	125.7547	126.0293	126.0293	0.218	0.0000	0.0000	0
2022/09/13	2029	03/08/2023			Bond Future	128.2668	128.2668	128.5099	128.5099	0.190	0.0000	0.0000	0
2022/09/13	2029	02/11/2023			Bond Future	129.3521	129.3521	129.6265	129.6265	0.212	0.0000	0.0000	0
2022/09/13	2030	03/11/2022	9.70	Call	Bond Future	168.0700	0.1681	148.4100	0.1484	(11.698)	0	0	500
2022/09/13	2030	03/11/2022	9.70	Put	Bond Future	2,826.0600	2.8261	2,916.5400	2.9165	3.202	0	0	0
2022/09/13	2030	03/11/2022	10.10	Call	Bond Future	698.9900	0.6990	647.4200	0.6474	(7.378)	0	0	0
2022/09/13	2030	03/11/2022	10.10	Put	Bond Future	1,451.8800	1.4519	1,510.4500	1.5104	4.034	0	0	0
2022/09/13	2030	03/11/2022	10.20	Put	Bond Future	1,199.9500	1.2000	1,249.9900	1.2500	4.170	0	0	0
2022/09/13	2030	03/11/2022			Bond Future	10.2611	90.8041	10.2848	90.6940	0.231	0.0000	0.0000	66,878
2022/09/13	2030	03/11/2022	10.08	Call	Bond Future	659.6000	0.6596	609.7600	0.6098	(7.556)	0	0	0
2022/09/13	2030	03/11/2022	10.08	Put	Bond Future	1,506.5400	1.5065	1,566.8400	1.5668	4.003	0	0	0
2022/09/13	2030	03/11/2022	10.09	Call	Bond Future	679.1900	0.6792	628.4800	0.6285	(7.466)	0	0	0
2022/09/13	2030	03/11/2022	10.09	Put	Bond Future	1,479.0900	1.4791	1,538.5200	1.5385	4.018	0	0	0
2022/09/13	2030	03/11/2022	10.20	Call	Bond Future	915.4400	0.9154	855.3400	0.8553	(6.565)	0	0	500
2022/09/13	2030	03/11/2022	11.57	Call	Bond Future	5,890.6800	5.8907	5,782.1600	5.7822	(1.842)	0	0	0
2022/09/13	2030	03/11/2022	11.57	Put	Bond Future	61.9600	0.0620	63.5800	0.0636	2.615	0	0	500
2022/09/13	2030	02/02/2023	11.16	Put	Bond Future	815.0200	0.8150	835.8600	0.8359	2.557	0	0	388
2022/09/13	2030	02/02/2023	11.35	Call	Bond Future	4,778.1400	4.7781	4,689.3900	4.6894	(1.857)	0	0	5,000
2022/09/13	2030	02/02/2023	11.35	Put	Bond Future	647.5000	0.6475	664.1800	0.6642	2.576	0	0	0
2022/09/13	2030	02/02/2023	9.99	Call	Bond Future	1,150.1800	1.1502	1,106.4100	1.1064	(3.805)	0	0	0
2022/09/13	2030	02/02/2023	10.00	Call	Bond Future	1,166.3700	1.1664	1,122.2100	1.1222	(3.786)	0	0	0
2022/09/13	2030	02/02/2023	10.01	Put	Bond Future	2,984.8800	2.9849	3,045.7500	3.0457	2.039	0	0	0
2022/09/13	2030	02/02/2023	9.80	Call	Bond Future	870.0500	0.8700	833.6600	0.8337	(4.183)	0	0	0
2022/09/13	2030	02/02/2023	9.94	Put	Bond Future	3,197.7200	3.1977	3,261.3500	3.2613	1.990	0	0	102
2022/09/13	2030	02/02/2023	9.20	Call	Bond Future	359.1500	0.3591	340.4100	0.3404	(5.218)	0	0	0
2022/09/13	2030	02/02/2023	9.20	Put	Bond Future	6,005.4500	6.0054	6,092.1400	6.0921	1.444	0	0	0
2022/09/13	2030	02/02/2023	9.66	Call	Bond Future	710.4800	0.7105	678.9600	0.6790	(4.436)	0	0	0
2022/09/13	2030	02/02/2023	9.66	Put	Bond Future	4,148.8700	4.1489	4,222.7800	4.2228	1.781	0	0	102
2022/09/13	2030	02/02/2023	8.81	Put	Bond Future	7,762.0200	7.7620	7,856.1600	7.8562	1.213	0	0	0
2022/09/13	2030	02/02/2023	9.04	Call	Bond Future	278.8200	0.2788	263.4900	0.2635	(5.498)	0	0	0
2022/09/13	2030	02/02/2023	9.04	Put	Bond Future	6,708.7500	6.7088	6,798.8500	6.7988	1.343	0	0	0
2022/09/13	2030	02/02/2023	9.08	Put	Bond Future	6,530.4200	6.5304	6,619.7200	6.6197	1.367	0	0	0
2022/09/13	2030	02/02/2023			Bond Future	10.4049	88.4231	10.4283	88.3177	0.225	0.0000	0.0000	5,200
2022/09/13	2030	02/02/2023	11.55	Call	Bond Future	5,480.1300	5.4801	5,387.7600	5.3878	(1.686)	0	0	5,000
2022/09/13	2030	02/02/2023	11.55	Put	Bond Future	507.0900	0.5071	520.1500	0.5202	2.575	0	0	0
2022/09/13	2030	02/02/2023	11.12	Call	Bond Future	4,003.6600	4.0037	3,920.0500	3.9200	(2.088)	0	0	0
2022/09/13	2030	02/02/2023	11.12	Put	Bond Future	855.2500	0.8553	877.0700	0.8771	2.551	0	0	0
2022/09/13	2030	02/02/2023	11.16	Call	Bond Future	4,135.3000	4.1353	4,050.7100	4.0507	(2.046)	0	0	0
2022/09/13	2030	02/02/2023	9.99	Put	Bond Future	3,044.8400	3.0448	3,106.5000	3.1065	2.025	0	0	0
2022/09/13	2030	02/02/2023	10.00	Put	Bond Future	3,014.7700	3.0148	3,076.0400	3.0760	2.032	0	0	0
2022/09/13	2030	02/02/2023	10.01	Call	Bond Future	1,182.7200	1.1827	1,138.1600	1.1382	(3.768)	0	0	0
2022/09/13	2030	02/02/2023	9.80	Put	Bond Future	3,649.4800	3.6495	3,718.5200	3.7185	1.892	0	0	0
2022/09/13	2030	02/02/2023	9.83	Call	Bond Future	910.8300	0.9108	873.2900	0.8733	(4.122)	0	0	388
2022/09/13	2030	02/02/2023	9.83	Put	Bond Future	3,549.8300	3.5498	3,617.7200	3.6177	1.912	0	0	0
2022/09/13	2030	02/02/2023	9.94	Call	Bond Future	1,071.2800	1.0713	1,029.4800	1.0295	(3.902)	0	0	0
2022/09/13	2030	02/02/2023	9.79	Call	Bond Future	856.8100	0.8568	820.8000	0.8208	(4.203)	0	0	0
2022/09/13	2030	02/02/2023	9.79	Put	Bond Future	3,683.1100	3.6831	3,752.5300	3.7525	1.885	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
2022/09/13	2030	02/02/2023	8.81	Call	Bond Future	191.1700	0.1912	179.8800	0.1799	(5.906)	0	0	102
2022/09/13	2030	02/02/2023	9.08	Call	Bond Future	297.1700	0.2972	281.0400	0.2810	(5.428)	0	0	388
2022/09/13	2030	04/05/2023	11.34	Call	Bond Future	4,624.7100	4.6247	4,542.6800	4.5427	(1.774)	0	0	0
2022/09/13	2030	04/05/2023	11.34	Put	Bond Future	1,227.9300	1.2279	1,254.6000	1.2546	2.172	0	0	150
2022/09/13	2030	04/05/2023	10.42	Call	Bond Future	2,189.7900	2.1898	2,132.9400	2.1329	(2.596)	0	0	479
2022/09/13	2030	04/05/2023	10.42	Put	Bond Future	2,727.3400	2.7273	2,779.1900	2.7792	1.901	0	0	0
2022/09/13	2030	04/05/2023	10.52	Call	Bond Future	2,404.5100	2.4045	2,344.5200	2.3445	(2.495)	0	0	0
2022/09/13	2030	04/05/2023	10.52	Put	Bond Future	2,503.3600	2.5034	2,552.0700	2.5521	1.946	0	0	0
2022/09/13	2030	04/05/2023	10.53	Call	Bond Future	2,427.2800	2.4273	2,366.9800	2.3670	(2.484)	0	0	0
2022/09/13	2030	04/05/2023	10.53	Put	Bond Future	2,482.4100	2.4824	2,530.8100	2.5308	1.950	0	0	0
2022/09/13	2030	04/05/2023	9.67	Call	Bond Future	1,012.3000	1.0123	978.1700	0.9782	(3.372)	0	0	479
2022/09/13	2030	04/05/2023	9.67	Put	Bond Future	4,929.4000	4.9294	5,003.9700	5.0040	1.513	0	0	0
2022/09/13	2030	04/05/2023	9.78	Call	Bond Future	1,136.3100	1.1363	1,099.1900	1.0992	(3.267)	0	0	388
2022/09/13	2030	04/05/2023	9.78	Put	Bond Future	4,547.7100	4.5477	4,619.2900	4.6193	1.574	0	0	0
2022/09/13	2030	04/05/2023	10.00	Call	Bond Future	1,419.7300	1.4197	1,376.2900	1.3763	(3.060)	0	0	1,080
2022/09/13	2030	04/05/2023	10.00	Put	Bond Future	3,830.1700	3.8302	3,895.4300	3.8954	1.704	0	0	0
2022/09/13	2030	04/05/2023	9.03	Call	Bond Future	489.6300	0.4896	470.0300	0.4700	(4.003)	0	0	388
2022/09/13	2030	04/05/2023	9.03	Put	Bond Future	7,419.7200	7.4197	7,508.8200	7.5088	1.201	0	0	0
2022/09/13	2030	04/05/2023	9.58	Put	Bond Future	5,252.5800	5.2526	5,329.5000	5.3295	1.464	0	0	0
2022/09/13	2030	04/05/2023			Bond Future	10.5426	90.1028	10.5675	89.9941	0.236	0.0000	0.0000	0
2022/09/13	2030	04/05/2023	12.57	Call	Bond Future	8,738.5400	8.7385	8,639.1400	8.6391	(1.137)	0	0	0
2022/09/13	2030	04/05/2023	12.57	Put	Bond Future	421.6300	0.4216	430.9300	0.4309	2.206	0	0	350
2022/09/13	2030	04/05/2023	11.62	Call	Bond Future	5,511.2800	5.5113	5,423.7700	5.4238	(1.588)	0	0	0
2022/09/13	2030	04/05/2023	11.62	Put	Bond Future	961.2300	0.9612	982.4200	0.9824	2.204	0	0	388
2022/09/13	2030	04/05/2023	12.04	Call	Bond Future	6,908.7700	6.9088	6,814.8800	6.8149	(1.359)	0	0	0
2022/09/13	2030	04/05/2023	12.04	Put	Bond Future	666.0000	0.6660	680.8100	0.6808	2.224	0	0	1,080
2022/09/13	2030	04/05/2023	12.50	Call	Bond Future	8,494.5800	8.4946	8,395.7700	8.3958	(1.163)	0	0	0
2022/09/13	2030	04/05/2023	12.50	Put	Bond Future	447.7300	0.4477	457.6200	0.4576	2.209	0	0	479
2022/09/13	2030	04/05/2023	10.54	Call	Bond Future	2,450.1700	2.4502	2,389.5500	2.3896	(2.474)	0	0	0
2022/09/13	2030	04/05/2023	10.54	Put	Bond Future	2,461.6100	2.4616	2,509.6900	2.5097	1.953	0	0	0
2022/09/13	2030	04/05/2023	10.65	Call	Bond Future	2,708.9900	2.7090	2,645.0000	2.6450	(2.362)	0	0	350
2022/09/13	2030	04/05/2023	10.65	Put	Bond Future	2,241.6300	2.2416	2,286.3400	2.2863	1.995	0	0	0
2022/09/13	2030	04/05/2023	9.58	Call	Bond Future	919.1000	0.9191	887.3200	0.8873	(3.458)	0	0	150
2022/09/13	2030	03/08/2023	12.89	Call	Bond Future	9,377.8700	9.3779	9,256.0800	9.2561	(1.299)	0	0	0
2022/09/13	2030	03/08/2023	12.89	Put	Bond Future	622.1500	0.6222	637.9700	0.6380	2.543	0	0	350
2022/09/13	2030	03/08/2023	11.34	Call	Bond Future	4,543.7100	4.5437	4,449.0900	4.4491	(2.082)	0	0	0
2022/09/13	2030	03/08/2023	11.34	Put	Bond Future	1,797.2000	1.7972	1,840.1900	1.8402	2.392	0	0	0
2022/09/13	2030	03/08/2023	11.35	Call	Bond Future	4,571.6600	4.5717	4,476.7800	4.4768	(2.075)	0	0	0
2022/09/13	2030	03/08/2023	11.36	Put	Bond Future	1,772.0000	1.7720	1,814.4600	1.8145	2.396	0	0	0
2022/09/13	2030	03/08/2023	10.40	Call	Bond Future	2,265.4600	2.2655	2,199.9100	2.1999	(2.893)	0	0	1,012
2022/09/13	2030	03/08/2023	10.65	Call	Bond Future	2,787.8300	2.7878	2,713.8400	2.7138	(2.654)	0	0	350
2022/09/13	2030	03/08/2023	10.65	Put	Bond Future	2,902.3900	2.9024	2,966.0100	2.9660	2.192	0	0	0
2022/09/13	2030	03/08/2023			Bond Future	10.6771	87.8772	10.7097	87.7396	0.305	0.0000	0.0000	0
2022/09/13	2030	03/08/2023	12.59	Call	Bond Future	8,396.9800	8.3970	8,278.6700	8.2787	(1.409)	0	0	0
2022/09/13	2030	03/08/2023	12.59	Put	Bond Future	761.1400	0.7611	780.4400	0.7804	2.536	0	0	1,012
2022/09/13	2030	03/08/2023	11.35	Put	Bond Future	1,784.5600	1.7846	1,827.2900	1.8273	2.394	0	0	0
2022/09/13	2030	03/08/2023	11.36	Call	Bond Future	4,599.6700	4.5997	4,504.5200	4.5045	(2.069)	0	0	0
2022/09/13	2030	03/08/2023	10.40	Put	Bond Future	3,446.5400	3.4465	3,518.6000	3.5186	2.091	0	0	0

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2022/09/13	2030	02/11/2023	10.81	Call	Bond Future	3,041.3200	3.0413	2,975.8400	2.9758	(2.153)	0	0	0
2022/09/13	2030	02/11/2023	10.81	Put	Bond Future	3,128.5000	3.1285	3,184.2400	3.1842	1.782	0	0	0
2022/09/13	2030	02/11/2023	10.80	Call	Bond Future	3,019.5000	3.0195	2,954.2800	2.9543	(2.160)	0	0	0
2022/09/13	2030	02/11/2023	10.80	Put	Bond Future	3,147.6200	3.1476	3,203.6200	3.2036	1.779	0	0	0
2022/09/13	2030	02/11/2023			Bond Future	10.8313	89.5335	10.8610	89.4123	0.274	0.0000	0.0000	0
2022/09/13	2030	02/11/2023	10.82	Call	Bond Future	3,063.6000	3.0636	2,997.8700	2.9979	(2.146)	0	0	0
2022/09/13	2030	02/11/2023	10.82	Put	Bond Future	3,109.8600	3.1099	3,165.3500	3.1654	1.784	0	0	0
2022/09/13	2032	03/11/2022	9.31	Put	Bond Future	7,861.3600	7.8614	8,038.2200	8.0382	2.250	0	0	0
2022/09/13	2032	03/11/2022	9.36	Call	Bond Future	5.6700	0.0057	4.2600	0.0043	(24.868)	0	0	454
2022/09/13	2032	03/11/2022	9.36	Put	Bond Future	7,568.1000	7.5681	7,744.6300	7.7446	2.333	0	0	0
2022/09/13	2032	03/11/2022	9.46	Put	Bond Future	6,986.5600	6.9866	7,162.2000	7.1622	2.514	0	0	0
2022/09/13	2032	03/11/2022	10.56	Put	Bond Future	1,732.4900	1.7325	1,829.1700	1.8292	5.580	0	0	180
2022/09/13	2032	03/11/2022	9.92	Call	Bond Future	86.9600	0.0870	71.9100	0.0719	(17.307)	0	0	750
2022/09/13	2032	03/11/2022	9.92	Put	Bond Future	4,431.0100	4.4310	4,593.9000	4.5939	3.676	0	0	0
2022/09/13	2032	03/11/2022	10.11	Put	Bond Future	3,483.0900	3.4831	3,632.2200	3.6322	4.282	0	0	454
2022/09/13	2032	03/11/2022	10.16	Call	Bond Future	243.0800	0.2431	209.4500	0.2095	(13.835)	0	0	0
2022/09/13	2032	03/11/2022	10.16	Put	Bond Future	3,252.6600	3.2527	3,396.9700	3.3970	4.437	0	0	180
2022/09/13	2032	03/11/2022			Bond Future	10.7193	86.4689	10.7531	86.2910	0.316	0.0000	0.0000	168,761
2022/09/13	2032	03/11/2022	9.31	Call	Bond Future	4.2600	0.0043	3.1800	0.0032	(25.352)	0	0	180
2022/09/13	2032	03/11/2022	9.46	Call	Bond Future	9.8100	0.0098	7.5100	0.0075	(23.445)	0	0	500
2022/09/13	2032	03/11/2022	11.55	Call	Bond Future	4,461.5100	4.4615	4,298.5200	4.2985	(3.653)	0	0	0
2022/09/13	2032	03/11/2022	11.55	Put	Bond Future	237.0100	0.2370	251.9600	0.2520	6.308	0	0	500
2022/09/13	2032	03/11/2022	12.30	Call	Bond Future	7,844.5700	7.8446	7,668.8400	7.6688	(2.240)	0	0	0
2022/09/13	2032	03/11/2022	12.30	Put	Bond Future	42.7700	0.0428	44.9800	0.0450	5.167	0	0	750
2022/09/13	2032	03/11/2022	10.66	Call	Bond Future	1,138.4800	1.1385	1,044.7000	1.0447	(8.237)	0	0	0
2022/09/13	2032	03/11/2022	10.66	Put	Bond Future	1,450.8900	1.4509	1,535.0500	1.5350	5.801	0	0	0
2022/09/13	2032	03/11/2022	10.67	Call	Bond Future	1,165.2400	1.1652	1,070.2400	1.0702	(8.153)	0	0	750
2022/09/13	2032	03/11/2022	10.67	Put	Bond Future	1,424.8300	1.4248	1,507.7700	1.5078	5.821	0	0	0
2022/09/13	2032	03/11/2022	11.45	Call	Bond Future	4,025.9100	4.0259	3,866.7600	3.8668	(3.953)	0	0	0
2022/09/13	2032	03/11/2022	11.45	Put	Bond Future	294.9700	0.2950	313.7600	0.3138	6.370	0	0	7,500
2022/09/13	2032	03/11/2022	10.21	Call	Bond Future	295.4500	0.2955	256.6400	0.2566	(13.136)	0	0	500
2022/09/13	2032	03/11/2022	10.21	Put	Bond Future	3,030.3100	3.0303	3,169.4400	3.1694	4.591	0	0	0
2022/09/13	2032	03/11/2022	10.49	Call	Bond Future	735.7000	0.7357	663.3700	0.6634	(9.831)	0	0	0
2022/09/13	2032	03/11/2022	10.49	Put	Bond Future	1,952.7800	1.9528	2,058.3900	2.0584	5.408	0	0	454
2022/09/13	2032	03/11/2022	10.56	Call	Bond Future	889.4400	0.8894	808.1800	0.8082	(9.136)	0	0	0
2022/09/13	2032	03/11/2022	10.11	Call	Bond Future	197.6700	0.1977	168.8600	0.1689	(14.575)	0	0	0
2022/09/13	2032	02/02/2023	11.69	Call	Bond Future	5,027.6900	5.0277	4,888.7000	4.8887	(2.764)	0	0	0
2022/09/13	2032	02/02/2023	11.69	Put	Bond Future	921.1300	0.9211	956.9400	0.9569	3.888	0	0	0
2022/09/13	2032	02/02/2023	10.40	Call	Bond Future	1,245.2100	1.2452	1,178.7100	1.1787	(5.340)	0	0	0
2022/09/13	2032	02/02/2023	10.40	Put	Bond Future	3,662.2300	3.6622	3,770.5300	3.7705	2.957	0	0	0
2022/09/13	2032	02/02/2023	10.50	Call	Bond Future	1,439.5200	1.4395	1,366.4700	1.3665	(5.075)	0	0	0
2022/09/13	2032	02/02/2023	10.50	Put	Bond Future	3,326.4600	3.3265	3,428.2100	3.4282	3.059	0	0	454
2022/09/13	2032	02/02/2023	10.67	Call	Bond Future	1,809.6900	1.8097	1,725.4800	1.7255	(4.653)	0	0	750
2022/09/13	2032	02/02/2023	10.67	Put	Bond Future	2,805.2000	2.8052	2,895.7900	2.8958	3.229	0	0	0
2022/09/13	2032	02/02/2023	10.22	Call	Bond Future	944.1500	0.9442	889.0200	0.8890	(5.839)	0	0	500
2022/09/13	2032	02/02/2023	10.22	Put	Bond Future	4,326.0800	4.3261	4,445.7500	4.4457	2.766	0	0	0
2022/09/13	2032	02/02/2023	9.47	Call	Bond Future	268.5900	0.2686	247.6500	0.2477	(7.796)	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
2022/09/13	2032	02/02/2023	9.47	Put	Bond Future	7,824.9100	7.8249	7,978.7700	7.9788	1.966	0	0	0
2022/09/13	2032	02/02/2023	9.92	Call	Bond Future	593.5200	0.5935	554.4300	0.5544	(6.586)	0	0	750
2022/09/13	2032	02/02/2023	9.92	Put	Bond Future	5,614.9800	5.6150	5,750.6900	5.7507	2.417	0	0	0
2022/09/13	2032	02/02/2023			Bond Future	10.8626	88.0164	10.8967	87.8416	0.314	0.0000	0.0000	18
2022/09/13	2032	02/02/2023	11.84	Call	Bond Future	5,598.9400	5.5989	5,454.6600	5.4547	(2.577)	0	0	0
2022/09/13	2032	02/02/2023	11.84	Put	Bond Future	776.3200	0.7763	806.8400	0.8068	3.931	0	0	500
2022/09/13	2032	02/02/2023	12.75	Call	Bond Future	9,259.7300	9.2597	9,095.7500	9.0958	(1.771)	0	0	0
2022/09/13	2032	02/02/2023	12.75	Put	Bond Future	269.9600	0.2700	280.7800	0.2808	4.008	0	0	750
2022/09/13	2032	02/02/2023	10.38	Call	Bond Future	1,208.3700	1.2084	1,143.1600	1.1432	(5.397)	0	0	0
2022/09/13	2032	02/02/2023	10.38	Put	Bond Future	3,731.9100	3.7319	3,841.5000	3.8415	2.937	0	0	0
2022/09/13	2032	02/02/2023	10.39	Call	Bond Future	1,226.7000	1.2267	1,160.8500	1.1608	(5.368)	0	0	0
2022/09/13	2032	02/02/2023	10.39	Put	Bond Future	3,696.9600	3.6970	3,805.9100	3.8059	2.947	0	0	0
2022/09/13	2032	02/02/2023	10.16	Call	Bond Future	863.9700	0.8640	812.2700	0.8123	(5.984)	0	0	0
2022/09/13	2032	02/02/2023	10.16	Put	Bond Future	4,570.6500	4.5706	4,693.7500	4.6938	2.693	0	0	454
2022/09/13	2032	02/02/2023	9.31	Call	Bond Future	196.7900	0.1968	180.5500	0.1805	(8.252)	0	0	454
2022/09/13	2032	02/02/2023	9.31	Put	Bond Future	8,676.8600	8.6769	8,835.4200	8.8354	1.827	0	0	0
2022/09/13	2032	04/05/2023	10.89	Call	Bond Future	2,653.0200	2.6530	2,560.2100	2.5602	(3.498)	0	0	0
2022/09/13	2032	04/05/2023	10.89	Put	Bond Future	3,184.7200	3.1847	3,271.2500	3.2713	2.717	0	0	0
2022/09/13	2032	04/05/2023	11.37	Call	Bond Future	3,991.6000	3.9916	3,876.0000	3.8760	(2.896)	0	0	400
2022/09/13	2032	04/05/2023	13.43	Call	Bond Future	11,488.8300	11.4888	11,322.3400	11.3223	(1.449)	0	0	0
2022/09/13	2032	04/05/2023	13.43	Put	Bond Future	387.3200	0.3873	400.1700	0.4002	3.318	0	0	400
2022/09/13	2032	04/05/2023			Bond Future	10.9958	85.5277	11.0317	85.3483	0.326	0.0000	0.0000	0
2022/09/13	2032	04/05/2023	11.37	Put	Bond Future	2,146.3000	2.1463	2,210.0400	2.2100	2.970	0	0	0
2022/09/13	2032	04/05/2023	10.62	Call	Bond Future	2,036.7900	2.0368	1,957.7800	1.9578	(3.879)	0	0	400
2022/09/13	2032	04/05/2023	10.62	Put	Bond Future	3,945.2000	3.9452	4,045.5300	4.0455	2.543	0	0	0
2022/09/13	2032	04/05/2023	10.87	Call	Bond Future	2,604.4400	2.6044	2,512.6300	2.5126	(3.525)	0	0	0
2022/09/13	2032	04/05/2023	10.87	Put	Bond Future	3,237.1200	3.2371	3,324.6500	3.3246	2.704	0	0	0
2022/09/13	2032	04/05/2023	10.88	Call	Bond Future	2,628.8000	2.6288	2,536.4900	2.5365	(3.511)	0	0	0
2022/09/13	2032	04/05/2023	10.88	Put	Bond Future	3,210.9700	3.2110	3,298.0000	3.2980	2.710	0	0	0
2022/09/13	2032	03/08/2023	11.90	Call	Bond Future	5,719.8700	5.7199	5,573.9800	5.5740	(2.551)	0	0	5,000
2022/09/13	2032	03/08/2023	11.90	Put	Bond Future	2,025.3900	2.0254	2,088.1400	2.0881	3.098	0	0	0
2022/09/13	2032	03/08/2023	11.77	Call	Bond Future	5,304.7200	5.3047	5,163.7100	5.1637	(2.658)	0	0	0
2022/09/13	2032	03/08/2023	11.77	Put	Bond Future	2,211.7800	2.2118	2,279.4100	2.2794	3.058	0	0	0
2022/09/13	2032	03/08/2023			Bond Future	11.1211	87.2196	11.1639	87.0110	0.385	0.0000	0.0000	2,600
2022/09/13	2032	03/08/2023	11.75	Call	Bond Future	5,241.4600	5.2415	5,101.2300	5.1012	(2.675)	0	0	0
2022/09/13	2032	03/08/2023	11.75	Put	Bond Future	2,241.5900	2.2416	2,310.0000	2.3100	3.052	0	0	0
2022/09/13	2032	03/08/2023	11.76	Call	Bond Future	5,273.0600	5.2731	5,132.4400	5.1324	(2.667)	0	0	0
2022/09/13	2032	03/08/2023	11.76	Put	Bond Future	2,226.6400	2.2266	2,294.6600	2.2947	3.055	0	0	0
2022/09/13	2032	02/11/2023	11.24	Call	Bond Future	3,647.7400	3.6477	3,543.9000	3.5439	(2.847)	0	0	0
2022/09/13	2032	02/11/2023	11.24	Put	Bond Future	3,798.7300	3.7987	3,889.2300	3.8892	2.382	0	0	0
2022/09/13	2032	02/11/2023			Bond Future	11.2717	84.7063	11.3126	84.5120	0.363	0.0000	0.0000	0
2022/09/13	2032	02/11/2023	11.22	Call	Bond Future	3,599.3200	3.5993	3,496.2700	3.4963	(2.863)	0	0	0
2022/09/13	2032	02/11/2023	11.22	Put	Bond Future	3,845.7600	3.8458	3,937.0500	3.9370	2.374	0	0	0
2022/09/13	2032	02/11/2023	11.23	Call	Bond Future	3,623.4900	3.6235	3,520.0500	3.5200	(2.855)	0	0	0
2022/09/13	2032	02/11/2023	11.23	Put	Bond Future	3,822.1900	3.8222	3,913.0900	3.9131	2.378	0	0	0
2022/09/13	2033	03/11/2022			Bond Future	114.9489	114.9489	114.9727	114.9727	0.021	0.0000	0.0000	1,287
2022/09/13	2033	02/02/2023			Bond Future	117.0332	117.0332	117.0659	117.0659	0.028	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
2022/09/13	2033	04/05/2023			Bond Future	117.8821	117.8821	117.9141	117.9141	0.027	0.0000	0.0000	0
2022/09/13	2033	03/08/2023			Bond Future	120.2369	120.2369	120.2349	120.2349	(0.002)	0.0000	0.0000	0
2022/09/13	2033	02/11/2023			Bond Future	121.0794	121.0794	121.1023	121.1023	0.019	0.0000	0.0000	0
2022/09/13	2037	03/11/2022	11.30	Put	Bond Future	1,280.7400	1.2807	1,315.1600	1.3152	2.688	0	0	0
2022/09/13	2037	03/11/2022	11.31	Call	Bond Future	1,886.6700	1.8867	1,807.9500	1.8079	(4.172)	0	0	0
2022/09/13	2037	03/11/2022	11.31	Put	Bond Future	1,256.1400	1.2561	1,289.9000	1.2899	2.688	0	0	0
2022/09/13	2037	03/11/2022	11.32	Call	Bond Future	1,922.0000	1.9220	1,842.6200	1.8426	(4.130)	0	0	0
2022/09/13	2037	03/11/2022			Bond Future	11.2048	83.2590	11.2235	83.1465	0.167	0.0000	0.0000	65,323
2022/09/13	2037	03/11/2022	11.30	Call	Bond Future	1,851.6600	1.8517	1,773.6000	1.7736	(4.216)	0	0	0
2022/09/13	2037	03/11/2022	11.32	Put	Bond Future	1,231.9300	1.2319	1,265.0300	1.2650	2.687	0	0	0
2022/09/13	2037	02/02/2023	11.97	Call	Bond Future	4,973.7400	4.9737	4,888.1900	4.8882	(1.720)	0	0	0
2022/09/13	2037	02/02/2023	11.03	Call	Bond Future	1,813.9000	1.8139	1,761.4500	1.7615	(2.892)	0	0	0
2022/09/13	2037	02/02/2023	11.03	Put	Bond Future	3,656.5700	3.6566	3,712.5200	3.7125	1.530	0	0	0
2022/09/13	2037	02/02/2023	11.04	Call	Bond Future	1,839.0200	1.8390	1,786.1500	1.7862	(2.875)	0	0	0
2022/09/13	2037	02/02/2023	11.04	Put	Bond Future	3,620.6500	3.6206	3,676.1800	3.6762	1.534	0	0	0
2022/09/13	2037	02/02/2023			Bond Future	11.3368	80.4927	11.3552	80.3843	0.162	0.0000	0.0000	73,477
2022/09/13	2037	02/02/2023	11.10	Call	Bond Future	1,993.2800	1.9933	1,937.8800	1.9379	(2.779)	0	0	636
2022/09/13	2037	02/02/2023	11.10	Put	Bond Future	3,410.0700	3.4101	3,463.0700	3.4631	1.554	0	0	0
2022/09/13	2037	02/02/2023	11.97	Put	Bond Future	1,358.1600	1.3582	1,381.0100	1.3810	1.682	0	0	636
2022/09/13	2037	02/02/2023	11.05	Call	Bond Future	1,864.1500	1.8641	1,810.8500	1.8109	(2.859)	0	0	0
2022/09/13	2037	02/02/2023	11.05	Put	Bond Future	3,584.8100	3.5848	3,639.9100	3.6399	1.537	0	0	0
2022/09/13	2037	04/05/2023	13.73	Put	Bond Future	599.8100	0.5998	607.7100	0.6077	1.317	0	0	400
2022/09/13	2037	04/05/2023	11.30	Call	Bond Future	3,019.2300	3.0192	2,958.8200	2.9588	(2.001)	0	0	0
2022/09/13	2037	04/05/2023	11.30	Put	Bond Future	3,968.7400	3.9687	4,020.0000	4.0200	1.292	0	0	0
2022/09/13	2037	04/05/2023	11.31	Call	Bond Future	3,047.8800	3.0479	2,987.1600	2.9872	(1.992)	0	0	0
2022/09/13	2037	04/05/2023	11.31	Put	Bond Future	3,938.4300	3.9384	3,989.3800	3.9894	1.294	0	0	0
2022/09/13	2037	04/05/2023	11.03	Put	Bond Future	4,875.6600	4.8757	4,935.6000	4.9356	1.229	0	0	0
2022/09/13	2037	04/05/2023			Bond Future	11.4623	82.0223	11.4816	81.9106	0.168	0.0000	0.0000	0
2022/09/13	2037	04/05/2023	11.78	Call	Bond Future	4,544.3600	4.5444	4,469.9600	4.4700	(1.637)	0	0	400
2022/09/13	2037	04/05/2023	11.78	Put	Bond Future	2,733.4400	2.7334	2,770.7100	2.7707	1.363	0	0	0
2022/09/13	2037	04/05/2023	13.73	Call	Bond Future	12,295.3200	12.2953	12,191.5500	12.1915	(0.844)	0	0	0
2022/09/13	2037	04/05/2023	11.32	Call	Bond Future	3,076.6600	3.0767	3,015.6200	3.0156	(1.984)	0	0	0
2022/09/13	2037	04/05/2023	11.32	Put	Bond Future	3,908.3100	3.9083	3,958.9400	3.9589	1.295	0	0	0
2022/09/13	2037	04/05/2023	11.03	Call	Bond Future	2,310.0500	2.3100	2,258.3200	2.2583	(2.239)	0	0	400
2022/09/13	2037	03/08/2023	12.13	Call	Bond Future	5,861.5800	5.8616	5,767.3900	5.7674	(1.607)	0	0	0
2022/09/13	2037	03/08/2023	12.13	Put	Bond Future	2,847.9600	2.8480	2,892.1200	2.8921	1.551	0	0	0
2022/09/13	2037	03/08/2023	12.12	Call	Bond Future	5,826.7000	5.8267	5,732.7600	5.7328	(1.612)	0	0	0
2022/09/13	2037	03/08/2023	12.12	Put	Bond Future	2,866.8500	2.8669	2,911.2600	2.9113	1.549	0	0	0
2022/09/13	2037	03/08/2023			Bond Future	11.5850	79.3869	11.6094	79.2485	0.210	0.0000	0.0000	0
2022/09/13	2037	03/08/2023	12.14	Call	Bond Future	5,896.5300	5.8965	5,802.0800	5.8021	(1.602)	0	0	0
2022/09/13	2037	03/08/2023	12.14	Put	Bond Future	2,829.2000	2.8292	2,873.1000	2.8731	1.552	0	0	0
2022/09/13	2037	02/11/2023	11.56	Put	Bond Future	5,008.9200	5.0089	5,065.8900	5.0659	1.137	0	0	0
2022/09/13	2037	02/11/2023	11.57	Call	Bond Future	4,149.1700	4.1492	4,082.3400	4.0823	(1.611)	0	0	0
2022/09/13	2037	02/11/2023	11.55	Put	Bond Future	5,037.6000	5.0376	5,094.8200	5.0948	1.136	0	0	0
2022/09/13	2037	02/11/2023			Bond Future	11.7177	80.8829	11.7399	80.7594	0.189	0.0000	0.0000	0
2022/09/13	2037	02/11/2023	11.56	Call	Bond Future	4,121.3400	4.1213	4,054.7600	4.0548	(1.615)	0	0	0
2022/09/13	2037	02/11/2023	11.57	Put	Bond Future	4,980.0400	4.9800	5,036.7600	5.0368	1.139	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
2022/09/13	2037	02/11/2023	11.55	Call	Bond Future	4,093.2500	4.0932	4,026.9200	4.0269	(1.620)	0	0	0
2022/09/13	2038	03/11/2022			Bond Future	129.9211	129.9211	130.2822	130.2822	0.278	0.0000	0.0000	5,473
2022/09/13	2038	02/02/2023			Bond Future	130.3459	130.3459	130.7231	130.7231	0.289	0.0000	0.0000	0
2022/09/13	2038	04/05/2023			Bond Future	132.8492	132.8492	133.2321	133.2321	0.288	0.0000	0.0000	0
2022/09/13	2038	03/08/2023			Bond Future	133.4985	133.4985	133.8502	133.8502	0.263	0.0000	0.0000	0
2022/09/13	2038	02/11/2023			Bond Future	136.0448	136.0448	136.4311	136.4311	0.284	0.0000	0.0000	0
2022/09/13	2040	03/11/2022	10.60	Put	Bond Future	5,046.2800	5.0463	5,117.0800	5.1171	1.403	0	0	0
2022/09/13	2040	03/11/2022	10.70	Call	Bond Future	320.2200	0.3202	297.5600	0.2976	(7.076)	0	0	1,078
2022/09/13	2040	03/11/2022	12.00	Call	Bond Future	4,685.2900	4.6853	4,600.5600	4.6006	(1.808)	0	0	0
2022/09/13	2040	03/11/2022	12.00	Put	Bond Future	410.9100	0.4109	414.4300	0.4144	0.857	0	0	0
2022/09/13	2040	03/11/2022	12.52	Call	Bond Future	7,401.8500	7.4018	7,313.2100	7.3132	(1.198)	0	0	0
2022/09/13	2040	03/11/2022	11.39	Call	Bond Future	1,954.8600	1.9549	1,889.8100	1.8898	(3.328)	0	0	0
2022/09/13	2040	03/11/2022	11.40	Call	Bond Future	1,991.7800	1.9918	1,926.2100	1.9262	(3.292)	0	0	0
2022/09/13	2040	03/11/2022	11.41	Put	Bond Future	1,399.3400	1.3993	1,421.5200	1.4215	1.585	0	0	0
2022/09/13	2040	03/11/2022	11.20	Call	Bond Future	1,322.1400	1.3221	1,267.9500	1.2680	(4.099)	0	0	1,078
2022/09/13	2040	03/11/2022	11.20	Put	Bond Future	2,054.6200	2.0546	2,088.6800	2.0887	1.658	0	0	0
2022/09/13	2040	03/11/2022			Bond Future	11.3123	85.0448	11.3259	84.9565	0.120	0.0000	0.0000	52,377
2022/09/13	2040	03/11/2022	10.10	Call	Bond Future	26.6400	0.0266	23.3700	0.0234	(12.275)	0	0	0
2022/09/13	2040	03/11/2022	10.10	Put	Bond Future	8,503.4400	8.5034	8,588.4200	8.5884	0.999	0	0	0
2022/09/13	2040	03/11/2022	10.60	Call	Bond Future	221.6900	0.2217	204.2400	0.2042	(7.871)	0	0	1,600
2022/09/13	2040	03/11/2022	10.70	Put	Bond Future	4,441.4300	4.4414	4,507.0200	4.5070	1.477	0	0	0
2022/09/13	2040	03/11/2022	11.50	Call	Bond Future	2,378.2000	2.3782	2,307.8600	2.3079	(2.958)	0	0	0
2022/09/13	2040	03/11/2022	11.50	Put	Bond Future	1,175.5600	1.1756	1,193.4700	1.1935	1.524	0	0	0
2022/09/13	2040	03/11/2022	12.52	Put	Bond Future	123.7700	0.1238	123.3800	0.1234	(0.315)	0	0	1,078
2022/09/13	2040	03/11/2022	11.39	Put	Bond Future	1,453.5000	1.4535	1,476.7000	1.4767	1.596	0	0	0
2022/09/13	2040	03/11/2022	11.40	Put	Bond Future	1,426.2800	1.4263	1,448.9600	1.4490	1.590	0	0	0
2022/09/13	2040	03/11/2022	11.41	Call	Bond Future	2,028.9100	2.0289	1,962.8400	1.9628	(3.256)	0	0	0
2022/09/13	2040	03/11/2022	10.80	Call	Bond Future	448.1400	0.4481	419.6500	0.4197	(6.357)	0	0	0
2022/09/13	2040	03/11/2022	10.80	Put	Bond Future	3,874.6800	3.8747	3,934.4400	3.9344	1.542	0	0	0
2022/09/13	2040	03/11/2022	11.30	Call	Bond Future	1,638.3700	1.6384	1,578.2200	1.5782	(3.671)	0	0	1,600
2022/09/13	2040	03/11/2022	11.30	Put	Bond Future	1,717.8700	1.7179	1,745.9700	1.7460	1.636	0	0	0
2022/09/13	2040	02/02/2023	12.24	Call	Bond Future	6,097.0100	6.0970	6,025.5600	6.0256	(1.172)	0	0	0
2022/09/13	2040	02/02/2023	12.24	Put	Bond Future	1,256.3500	1.2564	1,268.4700	1.2685	0.965	0	0	0
2022/09/13	2040	02/02/2023	12.27	Call	Bond Future	6,230.0700	6.2301	6,158.1600	6.1582	(1.154)	0	0	0
2022/09/13	2040	02/02/2023	12.27	Put	Bond Future	1,216.5600	1.2166	1,228.2200	1.2282	0.958	0	0	388
2022/09/13	2040	02/02/2023	11.12	Call	Bond Future	1,944.4800	1.9445	1,901.4400	1.9014	(2.213)	0	0	0
2022/09/13	2040	02/02/2023	11.12	Put	Bond Future	4,024.2000	4.0242	4,064.7300	4.0647	1.007	0	0	0
2022/09/13	2040	02/02/2023	11.19	Call	Bond Future	2,136.4300	2.1364	2,091.0700	2.0911	(2.123)	0	0	621
2022/09/13	2040	02/02/2023	11.19	Put	Bond Future	3,755.5400	3.7555	3,793.7500	3.7938	1.017	0	0	0
2022/09/13	2040	02/02/2023	12.07	Put	Bond Future	1,507.3400	1.5073	1,522.3500	1.5224	0.996	0	0	621
2022/09/13	2040	02/02/2023	10.96	Call	Bond Future	1,544.2100	1.5442	1,506.5700	1.5066	(2.437)	0	0	388
2022/09/13	2040	02/02/2023	10.96	Put	Bond Future	4,691.6900	4.6917	4,737.6200	4.7376	0.979	0	0	0
2022/09/13	2040	02/02/2023	10.93	Call	Bond Future	1,475.0100	1.4750	1,438.4000	1.4384	(2.482)	0	0	0
2022/09/13	2040	02/02/2023			Bond Future	11.4409	82.0601	11.4541	81.9765	0.115	0.0000	0.0000	64,540
2022/09/13	2040	02/02/2023	12.07	Call	Bond Future	5,356.7300	5.3567	5,288.1700	5.2882	(1.280)	0	0	0
2022/09/13	2040	02/02/2023	11.10	Call	Bond Future	1,891.4700	1.8915	1,849.0900	1.8491	(2.241)	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
2022/09/13	2040	02/02/2023	11.10	Put	Bond Future	4,103.5200	4.1035	4,144.7100	4.1447	1.004	0	0	0
2022/09/13	2040	02/02/2023	11.11	Call	Bond Future	1,917.9700	1.9180	1,875.2600	1.8753	(2.227)	0	0	0
2022/09/13	2040	02/02/2023	11.11	Put	Bond Future	4,063.8100	4.0638	4,104.6700	4.1047	1.005	0	0	0
2022/09/13	2040	02/02/2023	10.18	Call	Bond Future	406.1400	0.4061	391.0800	0.3911	(3.708)	0	0	0
2022/09/13	2040	02/02/2023	10.18	Put	Bond Future	9,071.8400	9.0718	9,140.3500	9.1403	0.755	0	0	0
2022/09/13	2040	02/02/2023	10.21	Call	Bond Future	430.6100	0.4306	414.8800	0.4149	(3.653)	0	0	388
2022/09/13	2040	02/02/2023	10.21	Put	Bond Future	8,874.0400	8.8740	8,941.8800	8.9419	0.764	0	0	0
2022/09/13	2040	02/02/2023	10.93	Put	Bond Future	4,825.0400	4.8250	4,872.0000	4.8720	0.973	0	0	0
2022/09/13	2040	04/05/2023	12.78	Call	Bond Future	8,569.1900	8.5692	8,495.5400	8.4955	(0.859)	0	0	0
2022/09/13	2040	04/05/2023	12.78	Put	Bond Future	1,497.1000	1.4971	1,509.7700	1.5098	0.846	0	0	388
2022/09/13	2040	04/05/2023	13.45	Put	Bond Future	903.0200	0.9030	910.0200	0.9100	0.775	0	0	486
2022/09/13	2040	04/05/2023	11.43	Call	Bond Future	3,383.3600	3.3834	3,333.3900	3.3334	(1.477)	0	0	0
2022/09/13	2040	04/05/2023	11.43	Put	Bond Future	4,220.5900	4.2206	4,256.9400	4.2569	0.861	0	0	0
2022/09/13	2040	04/05/2023	10.73	Put	Bond Future	7,067.0200	7.0670	7,121.2700	7.1213	0.768	0	0	0
2022/09/13	2040	04/05/2023			Bond Future	11.5631	83.6195	11.5769	83.5332	0.120	0.0000	0.0000	0
2022/09/13	2040	04/05/2023	13.45	Call	Bond Future	11,459.1500	11.4591	11,379.8300	11.3798	(0.692)	0	0	0
2022/09/13	2040	04/05/2023	11.42	Call	Bond Future	3,352.1600	3.3522	3,302.4400	3.3024	(1.483)	0	0	0
2022/09/13	2040	04/05/2023	11.42	Put	Bond Future	4,252.8500	4.2529	4,289.4500	4.2894	0.861	0	0	0
2022/09/13	2040	04/05/2023	11.48	Call	Bond Future	3,541.3700	3.5414	3,490.2100	3.4902	(1.445)	0	0	486
2022/09/13	2040	04/05/2023	11.48	Put	Bond Future	4,062.4200	4.0624	4,097.5800	4.0976	0.865	0	0	0
2022/09/13	2040	04/05/2023	10.73	Call	Bond Future	1,596.4900	1.5965	1,564.4200	1.5644	(2.009)	0	0	486
2022/09/13	2040	04/05/2023	10.92	Call	Bond Future	2,001.0500	2.0010	1,964.0700	1.9641	(1.848)	0	0	388
2022/09/13	2040	04/05/2023	10.92	Put	Bond Future	6,174.7700	6.1748	6,224.1100	6.2241	0.799	0	0	0
2022/09/13	2040	04/05/2023	11.41	Call	Bond Future	3,321.0900	3.3211	3,271.6100	3.2716	(1.490)	0	0	0
2022/09/13	2040	04/05/2023	11.41	Put	Bond Future	4,285.3300	4.2853	4,322.1700	4.3222	0.860	0	0	0
2022/09/13	2040	04/05/2023	10.17	Call	Bond Future	799.0300	0.7990	779.2900	0.7793	(2.470)	0	0	388
2022/09/13	2040	04/05/2023	10.17	Put	Bond Future	10,272.3200	10.2723	10,338.9000	10.3389	0.648	0	0	0
2022/09/13	2040	03/08/2023	12.23	Call	Bond Future	6,358.2400	6.3582	6,279.4300	6.2794	(1.239)	0	0	0
2022/09/13	2040	03/08/2023	12.23	Put	Bond Future	3,107.3000	3.1073	3,141.5300	3.1415	1.102	0	0	0
2022/09/13	2040	03/08/2023			Bond Future	11.6823	80.7654	11.7008	80.6523	0.158	0.0000	0.0000	0
2022/09/13	2040	03/08/2023	12.22	Call	Bond Future	6,320.9900	6.3210	6,242.3900	6.2424	(1.243)	0	0	0
2022/09/13	2040	03/08/2023	12.22	Put	Bond Future	3,127.5500	3.1275	3,161.9900	3.1620	1.101	0	0	0
2022/09/13	2040	03/08/2023	12.21	Call	Bond Future	6,283.8000	6.2838	6,205.4100	6.2054	(1.247)	0	0	0
2022/09/13	2040	03/08/2023	12.21	Put	Bond Future	3,147.9200	3.1479	3,182.5700	3.1826	1.101	0	0	0
2022/09/13	2040	02/11/2023	11.59	Call	Bond Future	4,296.0700	4.2961	4,242.9100	4.2429	(1.237)	0	0	0
2022/09/13	2040	02/11/2023	11.60	Put	Bond Future	5,608.8500	5.6088	5,652.9700	5.6530	0.787	0	0	0
2022/09/13	2040	02/11/2023	11.58	Call	Bond Future	4,266.5600	4.2666	4,213.6100	4.2136	(1.241)	0	0	0
2022/09/13	2040	02/11/2023	11.58	Put	Bond Future	5,673.2900	5.6733	5,717.8200	5.7178	0.785	0	0	0
2022/09/13	2040	02/11/2023			Bond Future	11.8106	82.2874	11.8268	82.1899	0.137	0.0000	0.0000	0
2022/09/13	2040	02/11/2023	11.59	Put	Bond Future	5,640.9900	5.6410	5,685.3100	5.6853	0.786	0	0	0
2022/09/13	2040	02/11/2023	11.60	Call	Bond Future	4,325.6600	4.3257	4,272.3000	4.2723	(1.234)	0	0	0
2022/09/13	2044	03/11/2022	10.10	Call	Bond Future	28.9800	0.0290	24.8300	0.0248	(14.320)	0	0	0
2022/09/13	2044	03/11/2022	10.10	Put	Bond Future	8,606.7900	8.6068	8,727.5600	8.7276	1.403	0	0	0
2022/09/13	2044	03/11/2022	10.60	Call	Bond Future	242.7000	0.2427	219.8400	0.2198	(9.419)	0	0	1,900
2022/09/13	2044	03/11/2022	10.60	Put	Bond Future	5,030.4600	5.0305	5,132.5200	5.1325	2.029	0	0	0
2022/09/13	2044	03/11/2022	10.80	Call	Bond Future	488.5100	0.4885	450.9100	0.4509	(7.697)	0	0	0
2022/09/13	2044	03/11/2022	10.80	Put	Bond Future	3,834.0500	3.8340	3,921.3700	3.9214	2.277	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
2022/09/13	2044	03/11/2022	11.41	Call	Bond Future	2,164.9900	2.1650	2,076.1800	2.0762	(4.102)	0	0	0
2022/09/13	2044	03/11/2022	11.41	Put	Bond Future	1,353.3700	1.3534	1,389.4800	1.3895	2.668	0	0	0
2022/09/13	2044	03/11/2022	11.30	Call	Bond Future	1,755.8400	1.7558	1,675.2600	1.6753	(4.589)	0	0	1,900
2022/09/13	2044	03/11/2022	11.30	Put	Bond Future	1,668.0400	1.6680	1,712.3800	1.7124	2.658	0	0	0
2022/09/13	2044	03/11/2022	11.40	Put	Bond Future	1,379.8900	1.3799	1,416.7100	1.4167	2.668	0	0	0
2022/09/13	2044	03/11/2022			Bond Future	11.2868	82.0573	11.3056	81.9324	0.167	0.0000	0.0000	73,454
2022/09/13	2044	03/11/2022	11.39	Call	Bond Future	2,087.5300	2.0875	2,000.1500	2.0001	(4.186)	0	0	0
2022/09/13	2044	03/11/2022	11.39	Put	Bond Future	1,406.7000	1.4067	1,444.2400	1.4442	2.669	0	0	0
2022/09/13	2044	03/11/2022	11.40	Call	Bond Future	2,126.1600	2.1262	2,038.0600	2.0381	(4.144)	0	0	0
2022/09/13	2044	02/02/2023	12.00	Call	Bond Future	5,300.9000	5.3009	5,206.5300	5.2065	(1.780)	0	0	0
2022/09/13	2044	02/02/2023	12.00	Put	Bond Future	1,586.4600	1.5865	1,613.2100	1.6132	1.686	0	0	4,000
2022/09/13	2044	02/02/2023	11.14	Call	Bond Future	2,126.7200	2.1267	2,066.0500	2.0660	(2.853)	0	0	0
2022/09/13	2044	02/02/2023	11.14	Put	Bond Future	3,899.5700	3.8996	3,960.0200	3.9600	1.550	0	0	0
2022/09/13	2044	02/02/2023	11.15	Call	Bond Future	2,155.5200	2.1555	2,094.3700	2.0944	(2.837)	0	0	0
2022/09/13	2044	02/02/2023	11.15	Put	Bond Future	3,860.7700	3.8608	3,920.7400	3.9207	1.553	0	0	0
2022/09/13	2044	02/02/2023			Bond Future	11.4069	79.1444	11.4255	79.0232	0.163	0.0000	0.0000	33,819
2022/09/13	2044	02/02/2023	11.16	Call	Bond Future	2,184.3400	2.1843	2,122.7200	2.1227	(2.821)	0	0	0
2022/09/13	2044	02/02/2023	11.16	Put	Bond Future	3,822.0800	3.8221	3,881.5800	3.8816	1.557	0	0	0
2022/09/13	2044	04/05/2023	11.42	Call	Bond Future	3,548.0900	3.5481	3,478.2400	3.4782	(1.969)	0	0	0
2022/09/13	2044	04/05/2023	11.42	Put	Bond Future	4,197.2000	4.1972	4,251.9500	4.2519	1.304	0	0	0
2022/09/13	2044	04/05/2023	11.75	Put	Bond Future	3,249.8000	3.2498	3,293.8000	3.2938	1.354	0	0	4,115
2022/09/13	2044	04/05/2023	11.41	Call	Bond Future	3,515.5900	3.5156	3,446.0800	3.4461	(1.977)	0	0	0
2022/09/13	2044	04/05/2023	11.41	Put	Bond Future	4,229.7400	4.2297	4,284.8300	4.2848	1.302	0	0	0
2022/09/13	2044	04/05/2023			Bond Future	11.5206	80.6485	11.5400	80.5239	0.169	0.0000	0.0000	0
2022/09/13	2044	04/05/2023	12.00	Call	Bond Future	5,650.5400	5.6505	5,562.8000	5.5628	(1.553)	0	0	0
2022/09/13	2044	04/05/2023	12.00	Put	Bond Future	2,674.4400	2.6744	2,711.3000	2.7113	1.378	0	0	4,115
2022/09/13	2044	04/05/2023	11.43	Call	Bond Future	3,580.7200	3.5807	3,510.5300	3.5105	(1.960)	0	0	0
2022/09/13	2044	04/05/2023	11.43	Put	Bond Future	4,164.8800	4.1649	4,219.2900	4.2193	1.306	0	0	0
2022/09/13	2044	04/05/2023	11.75	Call	Bond Future	4,698.0800	4.6981	4,617.4800	4.6175	(1.716)	0	0	0
2022/09/13	2044	03/08/2023	12.15	Call	Bond Future	6,373.9500	6.3739	6,271.2800	6.2713	(1.611)	0	0	0
2022/09/13	2044	03/08/2023	12.15	Put	Bond Future	3,214.2100	3.2142	3,262.7000	3.2627	1.509	0	0	0
2022/09/13	2044	03/08/2023	12.16	Call	Bond Future	6,411.8300	6.4118	6,308.8700	6.3089	(1.606)	0	0	0
2022/09/13	2044	03/08/2023	12.16	Put	Bond Future	3,193.3200	3.1933	3,241.5200	3.2415	1.509	0	0	0
2022/09/13	2044	03/08/2023			Bond Future	11.6311	77.8608	11.6551	77.7096	0.207	0.0000	0.0000	0
2022/09/13	2044	03/08/2023	12.17	Call	Bond Future	6,449.4800	6.4495	6,346.2500	6.3463	(1.601)	0	0	0
2022/09/13	2044	03/08/2023	12.17	Put	Bond Future	3,172.2800	3.1723	3,220.2100	3.2202	1.511	0	0	0
2022/09/13	2044	02/11/2023	11.57	Call	Bond Future	4,503.3500	4.5033	4,429.6700	4.4297	(1.636)	0	0	0
2022/09/13	2044	02/11/2023	11.57	Put	Bond Future	5,629.5100	5.6295	5,692.8000	5.6928	1.124	0	0	0
2022/09/13	2044	02/11/2023			Bond Future	11.7496	79.3280	11.7717	79.1910	0.188	0.0000	0.0000	0
2022/09/13	2044	02/11/2023	11.55	Call	Bond Future	4,442.1200	4.4421	4,369.0100	4.3690	(1.646)	0	0	0
2022/09/13	2044	02/11/2023	11.55	Put	Bond Future	5,695.3700	5.6954	5,759.2300	5.7592	1.121	0	0	0
2022/09/13	2044	02/11/2023	11.56	Call	Bond Future	4,472.8600	4.4729	4,399.4600	4.3995	(1.641)	0	0	0
2022/09/13	2044	02/11/2023	11.56	Put	Bond Future	5,662.5200	5.6625	5,726.0900	5.7261	1.123	0	0	0
2022/09/13	2046	03/11/2022			Bond Future	116.7526	116.7526	116.5954	116.5954	(0.135)	0.0000	0.0000	16,413
2022/09/13	2046	02/02/2023			Bond Future	118.8699	118.8699	118.7186	118.7186	(0.127)	0.0000	0.0000	0
2022/09/13	2046	04/05/2023			Bond Future	119.0909	119.0909	118.9353	118.9353	(0.131)	0.0000	0.0000	0
2022/09/13	2046	03/08/2023			Bond Future	121.4707	121.4707	121.2770	121.2770	(0.159)	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
2022/09/13	2046	02/11/2023			Bond Future	121.6480	121.6480	121.4760	121.4760	(0.141)	0.0000	0.0000	0
2022/09/13	2050	03/11/2022			Bond Future	119.7384	119.7384	119.9926	119.9926	0.212	0.0000	0.0000	12,414
2022/09/13	2050	02/02/2023			Bond Future	119.7631	119.7631	120.0308	120.0308	0.223	0.0000	0.0000	0
2022/09/13	2050	04/05/2023			Bond Future	122.0632	122.0632	122.3346	122.3346	0.222	0.0000	0.0000	0
2022/09/13	2050	03/08/2023			Bond Future	122.2756	122.2756	122.5166	122.5166	0.197	0.0000	0.0000	0
2022/09/13	2050	02/11/2023			Bond Future	124.6080	124.6080	124.8792	124.8792	0.218	0.0000	0.0000	0
2022/09/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/13	AL37	03/11/2022			Index Future	835.7720	835.7720	833.0550	833.0550	(0.325)	0.0000	0.0000	0
2022/09/13	AL37	02/02/2023			Index Future	850.7030	850.7030	847.9970	847.9970	(0.318)	0.0000	0.0000	0
2022/09/13	AL37	04/05/2023			Index Future	866.8210	866.8210	864.0550	864.0550	(0.319)	0.0000	0.0000	0
2022/09/13	AL37	03/08/2023			Index Future	883.9280	883.9280	880.8560	880.8560	(0.348)	0.0000	0.0000	0
2022/09/13	AL37	02/11/2023			Index Future	900.6030	900.6030	897.6520	897.6520	(0.328)	0.0000	0.0000	0
2022/09/13	AL7T	03/11/2022			Index Future	966.7460	966.7460	965.2690	965.2690	(0.153)	0.0000	0.0000	0
2022/09/13	AL7T	02/02/2023			Index Future	984.0160	984.0160	982.5830	982.5830	(0.146)	0.0000	0.0000	0
2022/09/13	AL7T	04/05/2023			Index Future	1,002.6610	1,002.6610	1,001.1890	1,001.1890	(0.147)	0.0000	0.0000	0
2022/09/13	AL7T	03/08/2023			Index Future	1,022.4480	1,022.4480	1,020.6570	1,020.6570	(0.175)	0.0000	0.0000	0
2022/09/13	AL7T	02/11/2023			Index Future	1,041.7360	1,041.7360	1,040.1180	1,040.1180	(0.155)	0.0000	0.0000	0
2022/09/13	ALBI	03/11/2022			Index Future	850.3760	850.3760	848.8300	848.8300	(0.182)	0.0000	0.0000	135
2022/09/13	ALBI	02/02/2023			Index Future	865.5680	865.5680	864.0550	864.0550	(0.175)	0.0000	0.0000	0
2022/09/13	ALBI	04/05/2023			Index Future	881.9680	881.9680	880.4170	880.4170	(0.176)	0.0000	0.0000	0
2022/09/13	ALBI	03/08/2023			Index Future	899.3740	899.3740	897.5360	897.5360	(0.204)	0.0000	0.0000	0
2022/09/13	ALBI	02/11/2023			Index Future	916.3400	916.3400	914.6500	914.6500	(0.184)	0.0000	0.0000	0
2022/09/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/13	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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2022/09/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/09/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/13	ES33	03/11/2022			Bond Future	12.0342	74.0203	12.0626	73.8838	0.236	0.0000	0.0000	0
2022/09/13	ES33	02/02/2023			Bond Future	12.2169	75.3625	12.2453	75.2290	0.233	0.0000	0.0000	350
2022/09/13	ES33	04/05/2023			Bond Future	12.3868	73.0174	12.4167	72.8803	0.241	0.0000	0.0000	0
2022/09/13	ES33	03/08/2023			Bond Future	12.5509	74.4781	12.5870	74.3163	0.287	0.0000	0.0000	0
2022/09/13	ES33	02/11/2023			Bond Future	12.7423	72.1063	12.7764	71.9570	0.268	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
2022/09/13	ES42	03/11/2022			Bond Future	12.3327	72.2669	12.3511	72.1641	0.149	0.0000	0.0000	0
2022/09/13	ES42	02/02/2023			Bond Future	12.4921	73.5793	12.5102	73.4801	0.145	0.0000	0.0000	4,769
2022/09/13	ES42	04/05/2023			Bond Future	12.6471	70.7306	12.6661	70.6285	0.151	0.0000	0.0000	0
2022/09/13	ES42	03/08/2023			Bond Future	12.7926	72.1473	12.8165	72.0213	0.187	0.0000	0.0000	0
2022/09/13	ES42	02/11/2023			Bond Future	12.9610	69.2611	12.9829	69.1482	0.169	0.0000	0.0000	0
2022/09/13	GOVI	03/11/2022	820.41	Call	GOVI	181,570.0000	18.1570	166,400.0000	16.6400	(8.355)	0	0	0
2022/09/13	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/13	GOVI	03/11/2022	820.42	Call	GOVI	181,470.0000	18.1470	166,300.0000	16.6300	(8.360)	0	0	0
2022/09/13	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/13	GOVI	03/11/2022			GOVI	838.5670	838.5670	837.0500	837.0500	(0.181)	0.0000	0.0000	884
2022/09/13	GOVI	03/11/2022	820.43	Call	GOVI	181,370.0000	18.1370	166,200.0000	16.6200	(8.364)	0	0	0
2022/09/13	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/13	GOVI	02/02/2023	850.82	Call	GOVI	27,280.0000	2.7280	12,440.0000	1.2440	(54.399)	0	0	0
2022/09/13	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/13	GOVI	02/02/2023	850.83	Call	GOVI	27,180.0000	2.7180	12,340.0000	1.2340	(54.599)	0	0	0
2022/09/13	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/13	GOVI	02/02/2023			GOVI	853.5480	853.5480	852.0640	852.0640	(0.174)	0.0000	0.0000	0
2022/09/13	GOVI	02/02/2023	850.84	Call	GOVI	27,080.0000	2.7080	12,240.0000	1.2240	(54.801)	0	0	0
2022/09/13	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/13	GOVI	04/05/2023	852.86	Call	GOVI	168,600.0000	16.8600	153,390.0000	15.3390	(9.021)	0	0	0
2022/09/13	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/13	GOVI	04/05/2023	852.87	Call	GOVI	168,500.0000	16.8500	153,290.0000	15.3290	(9.027)	0	0	0
2022/09/13	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/13	GOVI	04/05/2023			GOVI	869.7200	869.7200	868.1990	868.1990	(0.175)	0.0000	0.0000	0
2022/09/13	GOVI	04/05/2023	852.88	Call	GOVI	168,400.0000	16.8400	153,190.0000	15.3190	(9.032)	0	0	0
2022/09/13	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/13	GOVI	03/08/2023	837.21	Call	GOVI	496,740.0000	49.6740	478,710.0000	47.8710	(3.630)	0	0	0
2022/09/13	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/13	GOVI	03/08/2023	837.22	Call	GOVI	496,640.0000	49.6640	478,610.0000	47.8610	(3.630)	0	0	0
2022/09/13	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/13	GOVI	03/08/2023			GOVI	886.8840	886.8840	885.0810	885.0810	(0.203)	0.0000	0.0000	0
2022/09/13	GOVI	03/08/2023	837.23	Call	GOVI	496,540.0000	49.6540	478,510.0000	47.8510	(3.631)	0	0	0
2022/09/13	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/13	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/13	GOVI	02/11/2023	885.82	Call	GOVI	177,950.0000	17.7950	161,370.0000	16.1370	(9.317)	0	0	0
2022/09/13	GOVI	02/11/2023			GOVI	903.6150	903.6150	901.9570	901.9570	(0.183)	0.0000	0.0000	0
2022/09/13	GOVI	02/11/2023	885.80	Call	GOVI	178,150.0000	17.8150	161,570.0000	16.1570	(9.307)	0	0	0
2022/09/13	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/13	GOVI	02/11/2023	885.81	Call	GOVI	178,050.0000	17.8050	161,470.0000	16.1470	(9.312)	0	0	0
2022/09/13	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/09/13	IGOV	03/11/2022			Index Future	326.1470	326.1470	326.3180	326.3180	0.052	0.0000	0.0000	704
2022/09/13	IGOV	02/02/2023			Index Future	332.0530	332.0530	332.2510	332.2510	0.060	0.0000	0.0000	0
2022/09/13	IGOV	04/05/2023			Index Future	338.4230	338.4230	338.6210	338.6210	0.059	0.0000	0.0000	0
2022/09/13	IGOV	03/08/2023			Index Future	345.1780	345.1780	345.2820	345.2820	0.030	0.0000	0.0000	0

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2022/09/13	IGOV	02/11/2023			Index Future	351.7650	351.7650	351.9400	351.9400	0.050	0.0000	0.0000	0
2022/09/13	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/09/13	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/09/13	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/09/13	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/09/13	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/09/13	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/09/13	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/09/13	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/09/13	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/09/13	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/09/13	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/09/13	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/09/13	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/09/13	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/09/13	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/09/13	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/09/13	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/09/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/09/13	JBAF	21/09/2022			Jibar Tradeable Future	5.8250	94.1750	5.8250	94.1750	0.000	0.0000	0.0000	0
2022/09/13	JBAF	19/10/2022			Jibar Tradeable Future	6.5050	93.4950	6.5550	93.4450	0.769	0.0000	0.0000	0
2022/09/13	JBAF	16/11/2022			Jibar Tradeable Future	6.5900	93.4100	6.6400	93.3600	0.759	0.0000	0.0000	0
2022/09/13	JBAF	21/12/2022			Jibar Tradeable Future	7.2050	92.7950	7.2550	92.7450	0.694	0.0000	0.0000	68
2022/09/13	JBAF	18/01/2023			Jibar Tradeable Future	7.2800	92.7200	7.3200	92.6800	0.549	0.0000	0.0000	0
2022/09/13	JBAF	15/02/2023			Jibar Tradeable Future	7.6500	92.3500	7.7100	92.2900	0.784	0.0000	0.0000	0
2022/09/13	JBAF	15/03/2023			Jibar Tradeable Future	7.7300	92.2700	7.7800	92.2200	0.647	0.0000	0.0000	0
2022/09/13	JBAF	21/06/2023			Jibar Tradeable Future	8.0250	91.9750	8.0750	91.9250	0.623	0.0000	0.0000	0
2022/09/13	JBAF	20/09/2023			Jibar Tradeable Future	8.0750	91.9250	8.1250	91.8750	0.619	0.0000	0.0000	75
2022/09/13	JBAF	20/12/2023			Jibar Tradeable Future	8.0800	91.9200	8.1200	91.8800	0.495	0.0000	0.0000	272
2022/09/13	JBAF	20/03/2024			Jibar Tradeable Future	8.0700	91.9300	8.1100	91.8900	0.496	0.0000	0.0000	0
2022/09/13	JBAF	19/06/2024			Jibar Tradeable Future	8.0450	91.9550	8.0850	91.9150	0.497	0.0000	0.0000	0
2022/09/13	R023	03/11/2022	6.25	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2022/09/13	R023	03/11/2022	6.25	Put	Bond Future	285.3400	0.2853	274.5800	0.2746	(3.771)	0	0	0
2022/09/13	R023	03/11/2022	6.26	Call	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	0
2022/09/13	R023	03/11/2022	6.26	Put	Bond Future	282.2800	0.2823	271.5300	0.2715	(3.808)	0	0	0
2022/09/13	R023	03/11/2022			Bond Future	7.1824	101.6350	7.1472	101.6458	(0.491)	0.0000	0.0000	23,874
2022/09/13	R023	03/11/2022	6.27	Call	Bond Future	0.0400	0.0000	0.0500	0.0001	25.000	0	0	0
2022/09/13	R023	03/11/2022	6.27	Put	Bond Future	279.2200	0.2792	268.4700	0.2685	(3.850)	0	0	0
2022/09/13	R035	03/11/2022	10.57	Call	Bond Future	420.2800	0.4203	387.9100	0.3879	(7.702)	0	0	0
2022/09/13	R035	03/11/2022	10.57	Put	Bond Future	3,471.0400	3.4710	3,548.8400	3.5488	2.241	0	0	582
2022/09/13	R035	03/11/2022	11.15	Call	Bond Future	1,784.8200	1.7848	1,709.3000	1.7093	(4.231)	0	0	0
2022/09/13	R035	03/11/2022	11.15	Put	Bond Future	1,319.7000	1.3197	1,354.3500	1.3544	2.626	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
2022/09/13	R035	03/11/2022	12.68	Call	Bond Future	8,871.0300	8.8710	8,760.9100	8.7609	(1.241)	0	0	0
2022/09/13	R035	03/11/2022	12.68	Put	Bond Future	38.6000	0.0386	38.6500	0.0387	0.130	0	0	976
2022/09/13	R035	03/11/2022	10.99	Call	Bond Future	1,286.9000	1.2869	1,222.6200	1.2226	(4.995)	0	0	0
2022/09/13	R035	03/11/2022	10.99	Put	Bond Future	1,771.5700	1.7716	1,817.4600	1.8175	2.590	0	0	582
2022/09/13	R035	03/11/2022	11.05	Call	Bond Future	1,463.3700	1.4634	1,394.7000	1.3947	(4.693)	0	0	976
2022/09/13	R035	03/11/2022			Bond Future	11.0713	87.0910	11.0899	86.9808	0.168	0.0000	0.0000	61,662
2022/09/13	R035	03/11/2022	9.82	Call	Bond Future	20.3500	0.0204	17.3500	0.0174	(14.742)	0	0	582
2022/09/13	R035	03/11/2022	9.82	Put	Bond Future	7,929.6500	7.9297	8,036.8200	8.0368	1.352	0	0	0
2022/09/13	R035	03/11/2022	10.30	Call	Bond Future	159.3500	0.1594	143.3100	0.1433	(10.066)	0	0	976
2022/09/13	R035	03/11/2022	10.30	Put	Bond Future	4,917.3000	4.9173	5,011.4300	5.0114	1.914	0	0	0
2022/09/13	R035	03/11/2022	11.14	Call	Bond Future	1,751.1500	1.7512	1,676.2800	1.6763	(4.275)	0	0	0
2022/09/13	R035	03/11/2022	11.14	Put	Bond Future	1,344.9600	1.3450	1,380.2600	1.3803	2.625	0	0	0
2022/09/13	R035	03/11/2022	11.05	Put	Bond Future	1,590.1100	1.5901	1,631.6100	1.6316	2.610	0	0	0
2022/09/13	R035	03/11/2022	11.13	Call	Bond Future	1,717.9400	1.7179	1,643.7300	1.6437	(4.320)	0	0	0
2022/09/13	R035	03/11/2022	11.13	Put	Bond Future	1,370.7300	1.3707	1,406.6900	1.4067	2.623	0	0	0
2022/09/13	R035	02/02/2023	11.94	Call	Bond Future	5,298.1100	5.2981	5,212.5700	5.2126	(1.615)	0	0	0
2022/09/13	R035	02/02/2023	13.22	Put	Bond Future	298.9000	0.2989	302.9900	0.3030	1.368	0	0	976
2022/09/13	R035	02/02/2023	10.88	Call	Bond Future	1,727.6600	1.7277	1,677.6000	1.6776	(2.898)	0	0	0
2022/09/13	R035	02/02/2023	10.88	Put	Bond Future	3,697.7200	3.6977	3,753.4300	3.7534	1.507	0	0	0
2022/09/13	R035	02/02/2023	10.66	Call	Bond Future	1,245.5500	1.2456	1,204.6000	1.2046	(3.288)	0	0	0
2022/09/13	R035	02/02/2023	10.66	Put	Bond Future	4,549.0500	4.5490	4,613.8700	4.6139	1.425	0	0	582
2022/09/13	R035	02/02/2023	10.30	Put	Bond Future	6,237.1300	6.2371	6,315.5400	6.3155	1.257	0	0	0
2022/09/13	R035	02/02/2023	10.60	Call	Bond Future	1,130.4900	1.1305	1,092.0100	1.0920	(3.404)	0	0	0
2022/09/13	R035	02/02/2023	10.60	Put	Bond Future	4,802.6700	4.8027	4,869.9600	4.8700	1.401	0	0	0
2022/09/13	R035	02/02/2023	10.64	Put	Bond Future	4,632.6300	4.6326	4,698.2700	4.6983	1.417	0	0	0
2022/09/13	R035	02/02/2023	9.81	Call	Bond Future	273.9300	0.2739	260.2600	0.2603	(4.990)	0	0	582
2022/09/13	R035	02/02/2023	9.81	Put	Bond Future	9,009.1000	9.0091	9,101.2000	9.1012	1.022	0	0	0
2022/09/13	R035	02/02/2023	9.85	Call	Bond Future	297.4200	0.2974	282.8500	0.2829	(4.899)	0	0	0
2022/09/13	R035	02/02/2023	9.89	Call	Bond Future	322.4200	0.3224	306.9100	0.3069	(4.810)	0	0	388
2022/09/13	R035	02/02/2023	9.89	Put	Bond Future	8,526.7100	8.5267	8,616.9700	8.6170	1.059	0	0	0
2022/09/13	R035	02/02/2023			Bond Future	11.2139	88.6489	11.2322	88.5431	0.163	0.0000	0.0000	106,331
2022/09/13	R035	02/02/2023	11.94	Put	Bond Future	1,228.9300	1.2289	1,249.1600	1.2492	1.646	0	0	0
2022/09/13	R035	02/02/2023	11.98	Call	Bond Future	5,461.8500	5.4618	5,375.4200	5.3754	(1.582)	0	0	0
2022/09/13	R035	02/02/2023	11.98	Put	Bond Future	1,176.6800	1.1767	1,196.0200	1.1960	1.644	0	0	388
2022/09/13	R035	02/02/2023	13.22	Call	Bond Future	10,885.9500	10.8860	10,784.2700	10.7843	(0.934)	0	0	0
2022/09/13	R035	02/02/2023	11.05	Call	Bond Future	2,167.6900	2.1677	2,110.7000	2.1107	(2.629)	0	0	976
2022/09/13	R035	02/02/2023	11.05	Put	Bond Future	3,126.8300	3.1268	3,175.6100	3.1756	1.560	0	0	0
2022/09/13	R035	02/02/2023	11.06	Call	Bond Future	2,195.8500	2.1959	2,138.4600	2.1385	(2.614)	0	0	0
2022/09/13	R035	02/02/2023	11.06	Put	Bond Future	3,096.0400	3.0960	3,144.4200	3.1444	1.563	0	0	582
2022/09/13	R035	02/02/2023	10.86	Call	Bond Future	1,679.9400	1.6799	1,630.7100	1.6307	(2.930)	0	0	0
2022/09/13	R035	02/02/2023	10.86	Put	Bond Future	3,770.0400	3.7700	3,826.5800	3.8266	1.500	0	0	0
2022/09/13	R035	02/02/2023	10.87	Call	Bond Future	1,703.8100	1.7038	1,654.1600	1.6542	(2.914)	0	0	0
2022/09/13	R035	02/02/2023	10.87	Put	Bond Future	3,733.8600	3.7339	3,789.9800	3.7900	1.503	0	0	0
2022/09/13	R035	02/02/2023	10.30	Call	Bond Future	688.6000	0.6886	661.2400	0.6612	(3.973)	0	0	976
2022/09/13	R035	02/02/2023	10.64	Call	Bond Future	1,206.4800	1.2065	1,166.3500	1.1664	(3.326)	0	0	388
2022/09/13	R035	02/02/2023	9.85	Put	Bond Future	8,766.6300	8.7666	8,857.8300	8.8578	1.040	0	0	0
2022/09/13	R035	04/05/2023	11.22	Put	Bond Future	3,716.1500	3.7162	3,765.1700	3.7652	1.319	0	0	0
2022/09/13	R035	04/05/2023	12.46	Call	Bond Future	7,417.5900	7.4176	7,328.2800	7.3283	(1.204)	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
2022/09/13	R035	04/05/2023	12.46	Put	Bond Future	1,374.7000	1.3747	1,394.3300	1.3943	1.428	0	0	388
2022/09/13	R035	04/05/2023	13.18	Call	Bond Future	10,375.5200	10.3755	10,277.3100	10.2773	(0.947)	0	0	0
2022/09/13	R035	04/05/2023	13.18	Put	Bond Future	771.5000	0.7715	782.2300	0.7822	1.391	0	0	491
2022/09/13	R035	04/05/2023	11.17	Call	Bond Future	2,891.2400	2.8912	2,832.8600	2.8329	(2.019)	0	0	491
2022/09/13	R035	04/05/2023	11.20	Call	Bond Future	2,973.5200	2.9735	2,914.2100	2.9142	(1.995)	0	0	0
2022/09/13	R035	04/05/2023	11.21	Call	Bond Future	3,001.3000	3.0013	2,941.6800	2.9417	(1.986)	0	0	0
2022/09/13	R035	04/05/2023	10.60	Call	Bond Future	1,594.4000	1.5944	1,553.9100	1.5539	(2.540)	0	0	388
2022/09/13	R035	04/05/2023	10.60	Put	Bond Future	5,957.2500	5.9573	6,025.7000	6.0257	1.149	0	0	0
2022/09/13	R035	04/05/2023			Bond Future	11.3401	85.8302	11.3592	85.7213	0.169	0.0000	0.0000	0
2022/09/13	R035	04/05/2023	11.22	Call	Bond Future	3,029.2100	3.0292	2,969.2900	2.9693	(1.978)	0	0	0
2022/09/13	R035	04/05/2023	11.17	Put	Bond Future	3,866.5700	3.8666	3,917.1300	3.9171	1.308	0	0	0
2022/09/13	R035	04/05/2023	11.20	Put	Bond Future	3,775.6500	3.7756	3,825.2800	3.8253	1.314	0	0	0
2022/09/13	R035	04/05/2023	11.21	Put	Bond Future	3,745.8100	3.7458	3,795.1300	3.7951	1.317	0	0	0
2022/09/13	R035	04/05/2023	9.85	Call	Bond Future	636.6500	0.6366	615.7700	0.6158	(3.280)	0	0	388
2022/09/13	R035	04/05/2023	9.85	Put	Bond Future	9,750.9200	9.7509	9,838.9800	9.8390	0.903	0	0	0
2022/09/13	R035	04/05/2023	10.42	Call	Bond Future	1,304.2200	1.3042	1,268.9500	1.2689	(2.704)	0	0	491
2022/09/13	R035	04/05/2023	10.42	Put	Bond Future	6,776.0800	6.7761	6,849.7500	6.8498	1.087	0	0	0
2022/09/13	R035	03/08/2023	12.00	Call	Bond Future	5,755.7000	5.7557	5,663.1200	5.6631	(1.608)	0	0	0
2022/09/13	R035	03/08/2023	12.00	Put	Bond Future	2,823.1000	2.8231	2,867.3500	2.8674	1.567	0	0	0
2022/09/13	R035	03/08/2023			Bond Future	11.4606	87.5277	11.4852	87.3908	0.214	0.0000	0.0000	0
2022/09/13	R035	03/08/2023	11.98	Call	Bond Future	5,686.9400	5.6869	5,594.8600	5.5949	(1.619)	0	0	0
2022/09/13	R035	03/08/2023	11.98	Put	Bond Future	2,860.4500	2.8605	2,905.2000	2.9052	1.564	0	0	0
2022/09/13	R035	03/08/2023	11.99	Call	Bond Future	5,721.1300	5.7211	5,628.8000	5.6288	(1.614)	0	0	0
2022/09/13	R035	03/08/2023	11.99	Put	Bond Future	2,841.5600	2.8416	2,886.0600	2.8861	1.566	0	0	0
2022/09/13	R035	02/11/2023	11.41	Call	Bond Future	3,886.6400	3.8866	3,822.6000	3.8226	(1.648)	0	0	0
2022/09/13	R035	02/11/2023	11.41	Put	Bond Future	4,962.3500	4.9624	5,019.5500	5.0195	1.153	0	0	0
2022/09/13	R035	02/11/2023	11.42	Call	Bond Future	3,912.6700	3.9127	3,848.3900	3.8484	(1.643)	0	0	0
2022/09/13	R035	02/11/2023	11.42	Put	Bond Future	4,932.8700	4.9329	4,989.8300	4.9898	1.155	0	0	0
2022/09/13	R035	02/11/2023			Bond Future	11.6054	84.6774	11.6277	84.5561	0.192	0.0000	0.0000	0
2022/09/13	R035	02/11/2023	11.43	Call	Bond Future	3,938.8000	3.9388	3,874.2700	3.8743	(1.638)	0	0	0
2022/09/13	R035	02/11/2023	11.43	Put	Bond Future	4,903.5300	4.9035	4,960.2400	4.9602	1.157	0	0	0
2022/09/13	R186	03/11/2022	8.53	Call	Bond Future	311.5600	0.3116	218.1600	0.2182	(29.978)	0	0	0
2022/09/13	R186	03/11/2022	8.53	Put	Bond Future	1,412.6700	1.4127	1,677.6900	1.6777	18.760	0	0	0
2022/09/13	R186	03/11/2022	8.54	Call	Bond Future	322.1900	0.3222	226.4200	0.2264	(29.725)	0	0	0
2022/09/13	R186	03/11/2022	8.54	Put	Bond Future	1,387.7500	1.3878	1,650.4000	1.6504	18.926	0	0	0
2022/09/13	R186	03/11/2022	8.91	Put	Bond Future	660.1500	0.6602	826.2200	0.8262	25.156	0	0	4,310
2022/09/13	R186	03/11/2022			Bond Future	8.8417	109.6168	8.9440	109.2583	1.157	0.0000	0.0000	63,582
2022/09/13	R186	03/11/2022	8.23	Call	Bond Future	96.3800	0.0964	59.8000	0.0598	(37.954)	0	0	4,310
2022/09/13	R186	03/11/2022	8.23	Put	Bond Future	2,270.8100	2.2708	2,592.6500	2.5926	14.173	0	0	0
2022/09/13	R186	03/11/2022	8.55	Call	Bond Future	333.0600	0.3331	234.8900	0.2349	(29.475)	0	0	0
2022/09/13	R186	03/11/2022	8.55	Put	Bond Future	1,363.0900	1.3631	1,623.3400	1.6233	19.093	0	0	0
2022/09/13	R186	03/11/2022	8.91	Call	Bond Future	899.4900	0.8995	707.1400	0.7071	(21.384)	0	0	0
2022/09/13	R186	02/02/2023	8.33	Call	Bond Future	553.4000	0.5534	459.0500	0.4591	(17.049)	0	0	0
2022/09/13	R186	02/02/2023	8.33	Put	Bond Future	2,689.5300	2.6895	2,952.1200	2.9521	9.763	0	0	0
2022/09/13	R186	02/02/2023	8.32	Call	Bond Future	544.6100	0.5446	451.4000	0.4514	(17.115)	0	0	0
2022/09/13	R186	02/02/2023	8.32	Put	Bond Future	2,714.6800	2.7147	2,978.4100	2.9784	9.715	0	0	0
2022/09/13	R186	02/02/2023			Bond Future	8.9675	106.2799	9.0756	105.9230	1.205	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
2022/09/13	R186	02/02/2023	8.34	Call	Bond Future	562.0900	0.5621	466.5900	0.4666	(16.990)	0	0	0
2022/09/13	R186	02/02/2023	8.34	Put	Bond Future	2,664.2900	2.6643	2,925.7300	2.9257	9.813	0	0	0
2022/09/13	R186	04/05/2023	8.83	Put	Bond Future	2,066.2500	2.0663	2,275.8900	2.2759	10.146	0	0	0
2022/09/13	R186	04/05/2023	8.84	Call	Bond Future	1,310.8600	1.3109	1,154.2500	1.1542	(11.947)	0	0	0
2022/09/13	R186	04/05/2023			Bond Future	9.0761	108.2978	9.1938	107.9327	1.297	0.0000	0.0000	0
2022/09/13	R186	04/05/2023	8.83	Call	Bond Future	1,297.3300	1.2973	1,141.8100	1.1418	(11.988)	0	0	0
2022/09/13	R186	04/05/2023	8.84	Put	Bond Future	2,048.4100	2.0484	2,256.9600	2.2570	10.181	0	0	0
2022/09/13	R186	04/05/2023	8.82	Call	Bond Future	1,283.5400	1.2835	1,129.1200	1.1291	(12.031)	0	0	0
2022/09/13	R186	04/05/2023	8.82	Put	Bond Future	2,083.8500	2.0838	2,294.5900	2.2946	10.113	0	0	0
2022/09/13	R186	03/08/2023	9.74	Call	Bond Future	2,913.7300	2.9137	2,658.8500	2.6588	(8.748)	0	0	0
2022/09/13	R186	03/08/2023	9.74	Put	Bond Future	1,269.8800	1.2699	1,419.2600	1.4193	11.763	0	0	0
2022/09/13	R186	03/08/2023	9.73	Put	Bond Future	1,278.8800	1.2789	1,429.1100	1.4291	11.747	0	0	0
2022/09/13	R186	03/08/2023			Bond Future	9.1699	105.1358	9.3090	104.7316	1.517	0.0000	0.0000	0
2022/09/13	R186	03/08/2023	9.75	Call	Bond Future	2,933.6900	2.9337	2,677.9700	2.6780	(8.717)	0	0	0
2022/09/13	R186	03/08/2023	9.75	Put	Bond Future	1,261.3000	1.2613	1,409.8400	1.4098	11.777	0	0	0
2022/09/13	R186	03/08/2023	9.73	Call	Bond Future	2,894.1800	2.8942	2,640.1500	2.6401	(8.777)	0	0	0
2022/09/13	R186	02/11/2023	9.40	Call	Bond Future	2,135.0700	2.1351	1,933.0800	1.9331	(9.461)	0	0	0
2022/09/13	R186	02/11/2023	9.40	Put	Bond Future	1,899.2800	1.8993	2,086.5900	2.0866	9.862	0	0	0
2022/09/13	R186	02/11/2023			Bond Future	9.3128	107.1176	9.4569	106.7283	1.546	0.0000	0.0000	0
2022/09/13	R186	02/11/2023	9.39	Call	Bond Future	2,119.0700	2.1191	1,917.9100	1.9179	(9.493)	0	0	0
2022/09/13	R186	02/11/2023	9.39	Put	Bond Future	1,910.3000	1.9103	2,098.4400	2.0984	9.849	0	0	0
2022/09/13	R186	02/11/2023	9.38	Call	Bond Future	2,103.1100	2.1031	1,902.8000	1.9028	(9.524)	0	0	0
2022/09/13	R186	02/11/2023	9.38	Put	Bond Future	1,921.3700	1.9214	2,110.3600	2.1104	9.836	0	0	0
2022/09/13	R197	03/11/2022			Bond Future	339.1129	339.1129	339.0608	339.0608	(0.015)	0.0000	0.0000	831
2022/09/13	R197	02/02/2023			Bond Future	336.3388	336.3388	336.3106	336.3106	(0.008)	0.0000	0.0000	0
2022/09/13	R197	04/05/2023			Bond Future	342.7988	342.7988	342.7657	342.7657	(0.010)	0.0000	0.0000	0
2022/09/13	R197	03/08/2023			Bond Future	340.4037	340.4037	340.2712	340.2712	(0.039)	0.0000	0.0000	0
2022/09/13	R197	02/11/2023			Bond Future	346.8962	346.8962	346.8324	346.8324	(0.018)	0.0000	0.0000	0
2022/09/13	R202	03/11/2022			Bond Future	251.2235	251.2235	251.2985	251.2985	0.030	0.0000	0.0000	6,148
2022/09/13	R202	02/02/2023			Bond Future	251.0392	251.0392	251.1340	251.1340	0.038	0.0000	0.0000	460
2022/09/13	R202	04/05/2023			Bond Future	255.8599	255.8599	255.9535	255.9535	0.037	0.0000	0.0000	0
2022/09/13	R202	03/08/2023			Bond Future	256.0612	256.0612	256.0824	256.0824	0.008	0.0000	0.0000	0
2022/09/13	R202	02/11/2023			Bond Future	260.9455	260.9455	261.0206	261.0206	0.029	0.0000	0.0000	0
2022/09/13	R209	03/11/2022	9.25	Call	Bond Future	0.7600	0.0008	0.5600	0.0006	(26.316)	0	0	6,000
2022/09/13	R209	03/11/2022	9.25	Put	Bond Future	10,380.8100	10.3808	10,531.2600	10.5313	1.449	0	0	0
2022/09/13	R209	03/11/2022	9.50	Call	Bond Future	3.5000	0.0035	2.6900	0.0027	(23.143)	0	0	0
2022/09/13	R209	03/11/2022	9.50	Put	Bond Future	8,814.0400	8.8140	8,963.8800	8.9639	1.700	0	0	0
2022/09/13	R209	03/11/2022	12.00	Call	Bond Future	4,876.4700	4.8765	4,734.0600	4.7341	(2.920)	0	0	0
2022/09/13	R209	03/11/2022	12.00	Put	Bond Future	168.9500	0.1689	177.1900	0.1772	4.877	0	0	7,750
2022/09/13	R209	03/11/2022	11.03	Call	Bond Future	1,279.3800	1.2794	1,192.9700	1.1930	(6.754)	0	0	0
2022/09/13	R209	03/11/2022	11.03	Put	Bond Future	1,380.9400	1.3809	1,445.1800	1.4452	4.652	0	0	0
2022/09/13	R209	03/11/2022	10.50	Put	Bond Future	3,261.9000	3.2619	3,378.0500	3.3781	3.561	0	0	0
2022/09/13	R209	03/11/2022			Bond Future	11.0495	67.5065	11.0784	67.3558	0.262	0.0000	0.0000	20,285
2022/09/13	R209	03/11/2022	10.00	Call	Bond Future	43.6000	0.0436	36.2900	0.0363	(16.766)	0	0	7,750
2022/09/13	R209	03/11/2022	10.00	Put	Bond Future	5,843.8700	5.8439	5,987.2100	5.9872	2.453	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
2022/09/13	R209	03/11/2022	11.02	Call	Bond Future	1,252.8300	1.2528	1,167.3900	1.1674	(6.820)	0	0	0
2022/09/13	R209	03/11/2022	11.02	Put	Bond Future	1,406.6700	1.4067	1,471.8800	1.4719	4.636	0	0	0
2022/09/13	R209	03/11/2022	11.50	Call	Bond Future	2,826.1100	2.8261	2,702.6000	2.7026	(4.370)	0	0	0
2022/09/13	R209	03/11/2022	11.50	Put	Bond Future	534.0800	0.5341	561.2200	0.5612	5.082	0	0	0
2022/09/13	R209	03/11/2022	10.50	Call	Bond Future	308.9900	0.3090	274.4900	0.2745	(11.165)	0	0	0
2022/09/13	R209	03/11/2022	11.00	Call	Bond Future	1,200.6200	1.2006	1,117.1600	1.1172	(6.951)	0	0	0
2022/09/13	R209	03/11/2022	11.00	Put	Bond Future	1,459.1800	1.4592	1,526.3700	1.5264	4.605	0	0	6,000
2022/09/13	R209	03/11/2022	11.01	Call	Bond Future	1,226.5700	1.2266	1,142.1200	1.1421	(6.885)	0	0	0
2022/09/13	R209	03/11/2022	11.01	Put	Bond Future	1,432.7400	1.4327	1,498.9400	1.4989	4.621	0	0	0
2022/09/13	R209	02/02/2023	10.80	Put	Bond Future	3,369.2200	3.3692	3,454.3100	3.4543	2.526	0	0	0
2022/09/13	R209	02/02/2023	10.78	Call	Bond Future	1,384.4000	1.3844	1,322.2900	1.3223	(4.486)	0	0	0
2022/09/13	R209	02/02/2023	10.79	Call	Bond Future	1,404.6600	1.4047	1,341.9800	1.3420	(4.462)	0	0	0
2022/09/13	R209	02/02/2023			Bond Future	11.1719	68.7146	11.2009	68.5662	0.260	0.0000	0.0000	2,066
2022/09/13	R209	02/02/2023	10.80	Call	Bond Future	1,424.9300	1.4249	1,361.6800	1.3617	(4.439)	0	0	0
2022/09/13	R209	02/02/2023	10.78	Put	Bond Future	3,435.4800	3.4355	3,521.7100	3.5217	2.510	0	0	0
2022/09/13	R209	02/02/2023	10.79	Put	Bond Future	3,402.3100	3.4023	3,487.9700	3.4880	2.518	0	0	0
2022/09/13	R209	04/05/2023	11.09	Call	Bond Future	2,522.6400	2.5226	2,445.5400	2.4455	(3.056)	0	0	0
2022/09/13	R209	04/05/2023	11.09	Put	Bond Future	3,516.3500	3.5163	3,591.3500	3.5913	2.133	0	0	0
2022/09/13	R209	04/05/2023	11.10	Call	Bond Future	2,547.1400	2.5471	2,469.6100	2.4696	(3.044)	0	0	0
2022/09/13	R209	04/05/2023	11.10	Put	Bond Future	3,489.4200	3.4894	3,563.9900	3.5640	2.137	0	0	0
2022/09/13	R209	04/05/2023	10.00	Call	Bond Future	726.6800	0.7267	693.6900	0.6937	(4.540)	0	0	7,500
2022/09/13	R209	04/05/2023	10.00	Put	Bond Future	7,668.9200	7.6689	7,788.0300	7.7880	1.553	0	0	0
2022/09/13	R209	04/05/2023			Bond Future	11.2852	66.8678	11.3154	66.7157	0.268	0.0000	0.0000	1,250
2022/09/13	R209	04/05/2023	12.50	Call	Bond Future	6,895.8200	6.8958	6,772.2500	6.7723	(1.792)	0	0	0
2022/09/13	R209	04/05/2023	12.50	Put	Bond Future	1,150.2100	1.1502	1,178.7400	1.1787	2.480	0	0	7,500
2022/09/13	R209	04/05/2023	11.11	Call	Bond Future	2,571.7500	2.5718	2,493.7900	2.4938	(3.031)	0	0	0
2022/09/13	R209	04/05/2023	11.11	Put	Bond Future	3,462.6700	3.4627	3,536.8100	3.5368	2.141	0	0	0
2022/09/13	R209	04/05/2023	11.00	Call	Bond Future	2,307.4300	2.3074	2,234.2500	2.2343	(3.171)	0	0	0
2022/09/13	R209	04/05/2023	11.00	Put	Bond Future	3,766.4200	3.7664	3,845.3400	3.8453	2.095	0	0	7,500
2022/09/13	R209	03/08/2023	11.95	Put	Bond Future	2,419.7000	2.4197	2,477.6200	2.4776	2.394	0	0	0
2022/09/13	R209	03/08/2023	11.93	Call	Bond Future	5,053.8300	5.0538	4,937.1800	4.9372	(2.308)	0	0	0
2022/09/13	R209	03/08/2023	11.94	Call	Bond Future	5,084.0500	5.0840	4,967.0700	4.9671	(2.301)	0	0	0
2022/09/13	R209	03/08/2023			Bond Future	11.3909	68.1905	11.4263	68.0152	0.311	0.0000	0.0000	0
2022/09/13	R209	03/08/2023	11.95	Call	Bond Future	5,114.5600	5.1146	4,997.2500	4.9973	(2.294)	0	0	0
2022/09/13	R209	03/08/2023	11.93	Put	Bond Future	2,452.6900	2.4527	2,511.2700	2.5113	2.388	0	0	0
2022/09/13	R209	03/08/2023	11.94	Put	Bond Future	2,436.0200	2.4360	2,494.2700	2.4943	2.391	0	0	0
2022/09/13	R209	02/11/2023	11.33	Call	Bond Future	3,489.5800	3.4896	3,404.5100	3.4045	(2.438)	0	0	0
2022/09/13	R209	02/11/2023	11.33	Put	Bond Future	4,398.6200	4.3986	4,477.8400	4.4778	1.801	0	0	0
2022/09/13	R209	02/11/2023	11.34	Call	Bond Future	3,513.7300	3.5137	3,428.3200	3.4283	(2.431)	0	0	0
2022/09/13	R209	02/11/2023	11.34	Put	Bond Future	4,373.1000	4.3731	4,451.9800	4.4520	1.804	0	0	0
2022/09/13	R209	02/11/2023			Bond Future	11.5147	66.3264	11.5484	66.1621	0.293	0.0000	0.0000	0
2022/09/13	R209	02/11/2023	11.35	Call	Bond Future	3,537.6700	3.5377	3,451.9300	3.4519	(2.424)	0	0	0
2022/09/13	R209	02/11/2023	11.35	Put	Bond Future	4,347.4200	4.3474	4,425.9700	4.4260	1.807	0	0	0
2022/09/13	R210	03/11/2022			Bond Future	231.4445	231.4445	231.6222	231.6222	0.077	0.0000	0.0000	732
2022/09/13	R210	02/02/2023			Bond Future	235.6416	235.6416	235.8398	235.8398	0.084	0.0000	0.0000	300
2022/09/13	R210	04/05/2023			Bond Future	237.0409	237.0409	237.2403	237.2403	0.084	0.0000	0.0000	0
2022/09/13	R210	03/08/2023			Bond Future	241.7769	241.7769	241.9103	241.9103	0.055	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
2022/09/13	R210	02/11/2023			Bond Future	243.1455	243.1455	243.3319	243.3319	0.077	0.0000	0.0000	0
2022/09/13	R213	03/11/2022	9.19	Call	Bond Future	3.1900	0.0032	2.5100	0.0025	(21.317)	0	0	476
2022/09/13	R213	03/11/2022	9.19	Put	Bond Future	6,996.9200	6.9969	7,108.0100	7.1080	1.588	0	0	0
2022/09/13	R213	03/11/2022	10.38	Call	Bond Future	637.6900	0.6377	589.0100	0.5890	(7.634)	0	0	0
2022/09/13	R213	03/11/2022	10.38	Put	Bond Future	1,647.1500	1.6472	1,710.2400	1.7102	3.830	0	0	0
2022/09/13	R213	03/11/2022	10.39	Call	Bond Future	656.8400	0.6568	607.2800	0.6073	(7.545)	0	0	0
2022/09/13	R213	03/11/2022	10.39	Put	Bond Future	1,618.2600	1.6183	1,680.4700	1.6805	3.844	0	0	0
2022/09/13	R213	03/11/2022	10.37	Call	Bond Future	618.7600	0.6188	570.9500	0.5709	(7.727)	0	0	0
2022/09/13	R213	03/11/2022	10.37	Put	Bond Future	1,676.3000	1.6763	1,740.2600	1.7403	3.816	0	0	200
2022/09/13	R213	03/11/2022			Bond Future	10.5917	81.7866	10.6154	81.6748	0.223	0.0000	0.0000	34,070
2022/09/13	R213	03/11/2022	9.13	Call	Bond Future	2.2600	0.0023	1.7600	0.0018	(22.124)	0	0	200
2022/09/13	R213	03/11/2022	9.13	Put	Bond Future	7,312.2600	7.3123	7,423.5300	7.4235	1.522	0	0	0
2022/09/13	R213	03/11/2022	9.84	Call	Bond Future	78.5900	0.0786	67.7400	0.0677	(13.806)	0	0	0
2022/09/13	R213	03/11/2022	9.84	Put	Bond Future	3,736.8900	3.7369	3,837.8100	3.8378	2.701	0	0	476
2022/09/13	R213	03/11/2022	10.40	Call	Bond Future	676.4400	0.6764	626.0100	0.6260	(7.455)	0	0	0
2022/09/13	R213	03/11/2022	10.40	Put	Bond Future	1,589.8500	1.5899	1,651.1900	1.6512	3.858	0	0	0
2022/09/13	R213	03/11/2022	9.98	Call	Bond Future	137.6100	0.1376	120.6500	0.1206	(12.325)	0	0	0
2022/09/13	R213	03/11/2022	9.98	Put	Bond Future	3,098.7600	3.0988	3,193.5700	3.1936	3.060	0	0	200
2022/09/13	R213	03/11/2022	10.19	Call	Bond Future	336.0700	0.3361	303.8200	0.3038	(9.596)	0	0	0
2022/09/13	R213	03/11/2022	10.19	Put	Bond Future	2,265.2400	2.2652	2,344.7600	2.3448	3.510	0	0	476
2022/09/13	R213	02/02/2023	10.43	Put	Bond Future	2,812.1400	2.8121	2,870.6700	2.8707	2.081	0	0	0
2022/09/13	R213	02/02/2023	12.20	Call	Bond Future	6,738.3400	6.7383	6,639.7000	6.6397	(1.464)	0	0	0
2022/09/13	R213	02/02/2023	12.20	Put	Bond Future	362.9600	0.3630	372.0500	0.3720	2.504	0	0	912
2022/09/13	R213	02/02/2023	10.22	Put	Bond Future	3,458.2700	3.4583	3,525.3000	3.5253	1.938	0	0	0
2022/09/13	R213	02/02/2023	10.23	Call	Bond Future	1,031.4400	1.0314	990.3600	0.9904	(3.983)	0	0	0
2022/09/13	R213	02/02/2023	10.35	Call	Bond Future	1,224.7700	1.2248	1,178.8600	1.1789	(3.748)	0	0	0
2022/09/13	R213	02/02/2023	10.35	Put	Bond Future	3,046.4400	3.0464	3,108.2600	3.1083	2.029	0	0	476
2022/09/13	R213	02/02/2023	10.01	Call	Bond Future	760.6600	0.7607	727.5100	0.7275	(4.358)	0	0	0
2022/09/13	R213	02/02/2023			Bond Future	10.7401	83.2496	10.7635	83.1419	0.218	0.0000	0.0000	0
2022/09/13	R213	02/02/2023	10.43	Call	Bond Future	1,368.3500	1.3684	1,319.1500	1.3191	(3.596)	0	0	912
2022/09/13	R213	02/02/2023	10.22	Call	Bond Future	1,017.8000	1.0178	977.1000	0.9771	(3.999)	0	0	0
2022/09/13	R213	02/02/2023	10.23	Put	Bond Future	3,424.1000	3.4241	3,490.7500	3.4907	1.946	0	0	0
2022/09/13	R213	02/02/2023	9.16	Call	Bond Future	189.6600	0.1897	178.3100	0.1783	(5.984)	0	0	476
2022/09/13	R213	02/02/2023	9.16	Put	Bond Future	7,903.4800	7.9035	7,999.8600	7.9999	1.219	0	0	0
2022/09/13	R213	02/02/2023	10.01	Put	Bond Future	4,213.3200	4.2133	4,287.9000	4.2879	1.770	0	0	476
2022/09/13	R213	02/02/2023	10.21	Call	Bond Future	1,004.1100	1.0041	963.7900	0.9638	(4.015)	0	0	0
2022/09/13	R213	02/02/2023	10.21	Put	Bond Future	3,492.4300	3.4924	3,559.8400	3.5598	1.930	0	0	0
2022/09/13	R213	04/05/2023	10.75	Call	Bond Future	2,317.3600	2.3174	2,258.8000	2.2588	(2.527)	0	0	0
2022/09/13	R213	04/05/2023	10.75	Put	Bond Future	2,862.6800	2.8627	2,914.9700	2.9150	1.827	0	0	0
2022/09/13	R213	04/05/2023			Bond Future	10.8710	81.2792	10.8957	81.1683	0.227	0.0000	0.0000	0
2022/09/13	R213	04/05/2023	10.74	Call	Bond Future	2,295.7100	2.2957	2,237.4700	2.2375	(2.537)	0	0	0
2022/09/13	R213	04/05/2023	10.74	Put	Bond Future	2,886.3200	2.8863	2,938.9300	2.9389	1.823	0	0	0
2022/09/13	R213	04/05/2023	10.73	Call	Bond Future	2,274.4400	2.2744	2,216.5100	2.2165	(2.547)	0	0	0
2022/09/13	R213	04/05/2023	10.73	Put	Bond Future	2,910.3600	2.9104	2,963.2800	2.9633	1.818	0	0	0
2022/09/13	R213	03/08/2023	11.62	Put	Bond Future	1,932.4300	1.9324	1,976.0800	1.9761	2.259	0	0	0
2022/09/13	R213	03/08/2023	11.63	Call	Bond Future	4,631.8100	4.6318	4,537.8600	4.5379	(2.028)	0	0	0
2022/09/13	R213	03/08/2023			Bond Future	10.9959	82.8862	11.0274	82.7488	0.286	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
2022/09/13	R213	03/08/2023	11.62	Call	Bond Future	4,603.3400	4.6033	4,509.6500	4.5096	(2.035)	0	0	0
2022/09/13	R213	03/08/2023	11.63	Put	Bond Future	1,919.0400	1.9190	1,962.4300	1.9624	2.261	0	0	0
2022/09/13	R213	03/08/2023	11.61	Call	Bond Future	4,574.9300	4.5749	4,481.5000	4.4815	(2.042)	0	0	0
2022/09/13	R213	03/08/2023	11.61	Put	Bond Future	1,945.9200	1.9459	1,989.8300	1.9898	2.257	0	0	0
2022/09/13	R213	02/11/2023	11.13	Call	Bond Future	3,257.4400	3.2574	3,190.5300	3.1905	(2.054)	0	0	0
2022/09/13	R213	02/11/2023	11.13	Put	Bond Future	3,351.0700	3.3511	3,406.8600	3.4069	1.665	0	0	0
2022/09/13	R213	02/11/2023			Bond Future	11.1520	80.8993	11.1809	80.7765	0.259	0.0000	0.0000	0
2022/09/13	R213	02/11/2023	11.12	Call	Bond Future	3,235.1800	3.2352	3,168.5300	3.1685	(2.060)	0	0	0
2022/09/13	R213	02/11/2023	11.12	Put	Bond Future	3,371.4000	3.3714	3,427.4500	3.4275	1.663	0	0	0
2022/09/13	R213	02/11/2023	11.11	Call	Bond Future	3,212.6500	3.2126	3,146.2600	3.1463	(2.067)	0	0	0
2022/09/13	R213	02/11/2023	11.11	Put	Bond Future	3,391.4900	3.3915	3,447.8000	3.4478	1.660	0	0	0
2022/09/13	R214	03/11/2022	11.34	Call	Bond Future	1,795.2300	1.7952	1,721.6000	1.7216	(4.101)	0	0	0
2022/09/13	R214	03/11/2022	11.36	Put	Bond Future	1,025.1900	1.0252	1,053.1600	1.0532	2.728	0	0	0
2022/09/13	R214	03/11/2022			Bond Future	11.2055	64.9299	11.2243	64.8271	0.168	0.0000	0.0000	25,440
2022/09/13	R214	03/11/2022	11.34	Put	Bond Future	1,066.7900	1.0668	1,095.9200	1.0959	2.731	0	0	0
2022/09/13	R214	03/11/2022	11.35	Call	Bond Future	1,827.8500	1.8278	1,753.6300	1.7536	(4.061)	0	0	0
2022/09/13	R214	03/11/2022	11.35	Put	Bond Future	1,045.7800	1.0458	1,074.3200	1.0743	2.729	0	0	0
2022/09/13	R214	03/11/2022	11.36	Call	Bond Future	1,860.8300	1.8608	1,786.0400	1.7860	(4.019)	0	0	0
2022/09/13	R214	02/02/2023	11.07	Call	Bond Future	1,803.2500	1.8032	1,752.5900	1.7526	(2.809)	0	0	0
2022/09/13	R214	02/02/2023	11.07	Put	Bond Future	3,192.0600	3.1921	3,241.2500	3.2413	1.541	0	0	0
2022/09/13	R214	02/02/2023	11.08	Call	Bond Future	1,827.7300	1.8277	1,776.6800	1.7767	(2.793)	0	0	0
2022/09/13	R214	02/02/2023	11.08	Put	Bond Future	3,161.0200	3.1610	3,209.8200	3.2098	1.544	0	0	0
2022/09/13	R214	02/02/2023			Bond Future	11.3242	66.0914	11.3428	65.9915	0.164	0.0000	0.0000	64,507
2022/09/13	R214	02/02/2023	11.09	Call	Bond Future	1,852.2300	1.8522	1,800.7900	1.8008	(2.777)	0	0	0
2022/09/13	R214	02/02/2023	11.09	Put	Bond Future	3,130.0600	3.1301	3,178.4700	3.1785	1.547	0	0	0
2022/09/13	R214	04/05/2023	11.36	Call	Bond Future	2,970.1200	2.9701	2,911.7300	2.9117	(1.966)	0	0	0
2022/09/13	R214	04/05/2023	11.36	Put	Bond Future	3,333.8000	3.3338	3,378.0500	3.3781	1.327	0	0	0
2022/09/13	R214	04/05/2023	11.37	Call	Bond Future	2,997.2600	2.9973	2,938.5800	2.9386	(1.958)	0	0	0
2022/09/13	R214	04/05/2023	11.37	Put	Bond Future	3,307.5500	3.3075	3,351.5100	3.3515	1.329	0	0	0
2022/09/13	R214	04/05/2023			Bond Future	11.4284	64.0492	11.4478	63.9465	0.170	0.0000	0.0000	0
2022/09/13	R214	04/05/2023	11.38	Call	Bond Future	3,024.5100	3.0245	2,965.5500	2.9656	(1.949)	0	0	0
2022/09/13	R214	04/05/2023	11.38	Put	Bond Future	3,281.4800	3.2815	3,325.1600	3.3252	1.331	0	0	0
2022/09/13	R214	03/08/2023	12.14	Call	Bond Future	5,588.7300	5.5887	5,502.4600	5.5025	(1.544)	0	0	0
2022/09/13	R214	03/08/2023	12.14	Put	Bond Future	2,511.2200	2.5112	2,548.8100	2.5488	1.497	0	0	0
2022/09/13	R214	03/08/2023	12.15	Call	Bond Future	5,620.4600	5.6205	5,533.9700	5.5340	(1.539)	0	0	0
2022/09/13	R214	03/08/2023	12.15	Put	Bond Future	2,494.7200	2.4947	2,532.0900	2.5321	1.498	0	0	0
2022/09/13	R214	03/08/2023			Bond Future	11.5270	65.3157	11.5507	65.1919	0.206	0.0000	0.0000	0
2022/09/13	R214	03/08/2023	12.16	Call	Bond Future	5,652.4500	5.6525	5,565.7500	5.5658	(1.534)	0	0	0
2022/09/13	R214	03/08/2023	12.16	Put	Bond Future	2,478.5500	2.4785	2,515.7100	2.5157	1.499	0	0	0
2022/09/13	R214	02/11/2023	11.45	Put	Bond Future	4,652.7800	4.6528	4,705.1200	4.7051	1.125	0	0	0
2022/09/13	R214	02/11/2023	11.46	Call	Bond Future	3,669.7700	3.6698	3,609.2800	3.6093	(1.648)	0	0	0
2022/09/13	R214	02/11/2023	11.46	Put	Bond Future	4,624.6600	4.6247	4,676.7700	4.6768	1.127	0	0	0
2022/09/13	R214	02/11/2023			Bond Future	11.6436	63.2510	11.6656	63.1384	0.188	0.0000	0.0000	0
2022/09/13	R214	02/11/2023	11.45	Call	Bond Future	3,645.2400	3.6452	3,584.9800	3.5850	(1.653)	0	0	0
2022/09/13	R214	02/11/2023	11.47	Call	Bond Future	3,694.3900	3.6944	3,633.6600	3.6337	(1.644)	0	0	0
2022/09/13	R214	02/11/2023	11.47	Put	Bond Future	4,596.6900	4.5967	4,648.5600	4.6486	1.128	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
2022/09/13	R248	03/11/2022	10.60	Call	Bond Future	325.8800	0.3259	297.0300	0.2970	(8.853)	0	0	950
2022/09/13	R248	03/11/2022	10.60	Put	Bond Future	4,653.8400	4.6538	4,754.6400	4.7546	2.166	0	0	0
2022/09/13	R248	03/11/2022	10.70	Call	Bond Future	461.2200	0.4612	424.3700	0.4244	(7.990)	0	0	0
2022/09/13	R248	03/11/2022	10.70	Put	Bond Future	4,042.2700	4.0423	4,135.0700	4.1351	2.296	0	0	0
2022/09/13	R248	03/11/2022	11.32	Call	Bond Future	2,183.0700	2.1831	2,091.4900	2.0915	(4.195)	0	0	0
2022/09/13	R248	03/11/2022	11.20	Call	Bond Future	1,727.1200	1.7271	1,645.1100	1.6451	(4.748)	0	0	0
2022/09/13	R248	03/11/2022	11.20	Put	Bond Future	1,740.4400	1.7404	1,788.0800	1.7881	2.737	0	0	0
2022/09/13	R248	03/11/2022	11.30	Put	Bond Future	1,434.9600	1.4350	1,474.5500	1.4746	2.759	0	0	0
2022/09/13	R248	03/11/2022	11.31	Put	Bond Future	1,407.1400	1.4071	1,445.9600	1.4460	2.759	0	0	0
2022/09/13	R248	03/11/2022			Bond Future	11.2019	81.1385	11.2209	81.0089	0.169	0.0000	0.0000	251,983
2022/09/13	R248	03/11/2022	10.00	Call	Bond Future	25.7800	0.0258	21.9800	0.0220	(14.740)	0	0	0
2022/09/13	R248	03/11/2022	10.00	Put	Bond Future	9,087.5500	9.0875	9,213.4000	9.2134	1.385	0	0	0
2022/09/13	R248	03/11/2022	11.32	Put	Bond Future	1,379.6300	1.3796	1,417.7000	1.4177	2.759	0	0	0
2022/09/13	R248	03/11/2022	11.90	Call	Bond Future	4,949.7300	4.9497	4,829.4500	4.8294	(2.430)	0	0	0
2022/09/13	R248	03/11/2022	11.90	Put	Bond Future	398.3100	0.3983	407.6800	0.4077	2.352	0	0	0
2022/09/13	R248	03/11/2022	11.30	Call	Bond Future	2,103.3000	2.1033	2,013.2400	2.0132	(4.282)	0	0	950
2022/09/13	R248	03/11/2022	11.31	Call	Bond Future	2,143.0800	2.1431	2,052.2500	2.0522	(4.238)	0	0	0
2022/09/13	R248	02/02/2023	11.10	Put	Bond Future	3,844.2100	3.8442	3,904.5200	3.9045	1.569	0	0	0
2022/09/13	R248	02/02/2023	11.08	Call	Bond Future	2,311.8300	2.3118	2,247.0600	2.2471	(2.802)	0	0	0
2022/09/13	R248	02/02/2023	11.08	Put	Bond Future	3,921.4600	3.9215	3,982.7500	3.9827	1.563	0	0	0
2022/09/13	R248	02/02/2023			Bond Future	11.3145	82.6268	11.3332	82.5007	0.165	0.0000	0.0000	0
2022/09/13	R248	02/02/2023	11.10	Call	Bond Future	2,374.0800	2.3741	2,308.3300	2.3083	(2.769)	0	0	2,700
2022/09/13	R248	02/02/2023	11.06	Call	Bond Future	2,250.2200	2.2502	2,186.4400	2.1864	(2.834)	0	0	0
2022/09/13	R248	02/02/2023	11.06	Put	Bond Future	3,999.7700	3.9998	4,062.0500	4.0620	1.557	0	0	0
2022/09/13	R248	02/02/2023	11.07	Call	Bond Future	2,280.8200	2.2808	2,216.5500	2.2166	(2.818)	0	0	0
2022/09/13	R248	02/02/2023	11.07	Put	Bond Future	3,960.3500	3.9604	4,022.1400	4.0221	1.560	0	0	0
2022/09/13	R248	02/02/2023	10.40	Call	Bond Future	774.6200	0.7746	742.7000	0.7427	(4.121)	0	0	2,700
2022/09/13	R248	02/02/2023	10.40	Put	Bond Future	7,388.9700	7.3890	7,483.1100	7.4831	1.274	0	0	0
2022/09/13	R248	04/05/2023	11.35	Call	Bond Future	3,708.9300	3.7089	3,635.3600	3.6354	(1.984)	0	0	0
2022/09/13	R248	04/05/2023	11.35	Put	Bond Future	4,179.9700	4.1800	4,235.9600	4.2360	1.339	0	0	0
2022/09/13	R248	04/05/2023			Bond Future	11.4206	79.7382	11.4402	79.6087	0.171	0.0000	0.0000	0
2022/09/13	R248	04/05/2023	11.33	Call	Bond Future	3,641.1200	3.6411	3,568.2800	3.5683	(2.000)	0	0	0
2022/09/13	R248	04/05/2023	11.33	Put	Bond Future	4,246.4300	4.2464	4,303.1500	4.3031	1.336	0	0	0
2022/09/13	R248	04/05/2023	11.34	Call	Bond Future	3,674.8300	3.6748	3,601.6200	3.6016	(1.992)	0	0	0
2022/09/13	R248	04/05/2023	11.34	Put	Bond Future	4,212.9600	4.2130	4,269.3100	4.2693	1.338	0	0	0
2022/09/13	R248	03/08/2023	12.11	Call	Bond Future	6,864.7200	6.8647	6,756.8900	6.7569	(1.571)	0	0	0
2022/09/13	R248	03/08/2023	12.11	Put	Bond Future	3,200.4600	3.2005	3,248.7200	3.2487	1.508	0	0	0
2022/09/13	R248	03/08/2023			Bond Future	11.5242	81.2777	11.5481	81.1216	0.208	0.0000	0.0000	0
2022/09/13	R248	03/08/2023	12.09	Call	Bond Future	6,786.4300	6.7864	6,679.1500	6.6791	(1.581)	0	0	0
2022/09/13	R248	03/08/2023	12.09	Put	Bond Future	3,242.2000	3.2422	3,291.0100	3.2910	1.505	0	0	0
2022/09/13	R248	03/08/2023	12.10	Call	Bond Future	6,825.4100	6.8254	6,717.8500	6.7178	(1.576)	0	0	0
2022/09/13	R248	03/08/2023	12.10	Put	Bond Future	3,221.1200	3.2211	3,269.6500	3.2696	1.507	0	0	0
2022/09/13	R248	02/11/2023	11.49	Put	Bond Future	5,641.7400	5.6417	5,706.4600	5.7065	1.147	0	0	0
2022/09/13	R248	02/11/2023	11.47	Call	Bond Future	4,626.9700	4.6270	4,550.2200	4.5502	(1.659)	0	0	0
2022/09/13	R248	02/11/2023	11.48	Call	Bond Future	4,657.9000	4.6579	4,580.8500	4.5808	(1.654)	0	0	0
2022/09/13	R248	02/11/2023			Bond Future	11.6369	78.3923	11.6591	78.2503	0.191	0.0000	0.0000	0
2022/09/13	R248	02/11/2023	11.49	Call	Bond Future	4,688.9100	4.6889	4,611.5700	4.6116	(1.649)	0	0	0
2022/09/13	R248	02/11/2023	11.47	Put	Bond Future	5,711.0900	5.7111	5,776.4000	5.7764	1.144	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
2022/09/13	R248	02/11/2023	11.48	Put	Bond Future	5,676.3300	5.6763	5,741.3400	5.7413	1.145	0	0	0
<b>Total</b>												<b>1496556</b>	