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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/09/2022 TO 16/09/2022

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
2022/09/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/16	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/16	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/16	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/16	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/16	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/16	2025	03/11/2022		Bond Future	167.6258	167.6258	167.0915	167.0915	(0.319)	0.0000	0.0000	7,188
2022/09/16	2025	02/02/2023		Bond Future	168.9535	168.9535	168.4083	168.4083	(0.323)	0.0000	0.0000	1,936
2022/09/16	2025	04/05/2023		Bond Future	172.1919	172.1919	171.6354	171.6354	(0.323)	0.0000	0.0000	0
2022/09/16	2025	03/08/2023		Bond Future	173.7990	173.7990	173.2288	173.2288	(0.328)	0.0000	0.0000	0
2022/09/16	2025	02/11/2023		Bond Future	177.1505	177.1505	176.5695	176.5695	(0.328)	0.0000	0.0000	0
2022/09/16	2029	03/11/2022		Bond Future	122.3258	122.3258	121.7678	121.7678	(0.456)	0.0000	0.0000	1,519
2022/09/16	2029	02/02/2023		Bond Future	124.5468	124.5468	123.9772	123.9772	(0.457)	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
2022/09/16	2029	04/05/2023			Bond Future	125.6225	125.6225	125.0414	125.0414	(0.463)	0.0000	0.0000	0
2022/09/16	2029	03/08/2023			Bond Future	128.0936	128.0936	127.5008	127.5008	(0.463)	0.0000	0.0000	0
2022/09/16	2029	02/11/2023			Bond Future	129.2039	129.2039	128.5982	128.5982	(0.469)	0.0000	0.0000	0
2022/09/16	2030	03/11/2022	9.70	Call	Bond Future	188.0500	0.1880	139.3000	0.1393	(25.924)	0	0	500
2022/09/16	2030	03/11/2022	9.70	Put	Bond Future	3,182.5300	3.1825	3,479.9800	3.4800	9.346	0	0	0
2022/09/16	2030	03/11/2022	10.10	Call	Bond Future	736.5500	0.7366	606.5400	0.6065	(17.651)	0	0	0
2022/09/16	2030	03/11/2022	10.10	Put	Bond Future	1,825.9300	1.8259	2,042.1200	2.0421	11.840	0	0	0
2022/09/16	2030	03/11/2022	10.20	Put	Bond Future	1,566.1300	1.5661	1,760.1500	1.7601	12.388	0	0	0
2022/09/16	2030	03/11/2022			Bond Future	10.3336	90.4676	10.4086	90.1214	0.726	0.0000	0.0000	64,899
2022/09/16	2030	03/11/2022	10.08	Call	Bond Future	698.3600	0.6984	572.7900	0.5728	(17.981)	0	0	0
2022/09/16	2030	03/11/2022	10.08	Put	Bond Future	1,881.7900	1.8818	2,102.4200	2.1024	11.724	0	0	0
2022/09/16	2030	03/11/2022	10.09	Call	Bond Future	717.2500	0.7172	589.4600	0.5895	(17.817)	0	0	0
2022/09/16	2030	03/11/2022	10.09	Put	Bond Future	1,853.6400	1.8536	2,072.0500	2.0721	11.783	0	0	0
2022/09/16	2030	03/11/2022	10.20	Call	Bond Future	945.1300	0.9451	792.9500	0.7930	(16.101)	0	0	500
2022/09/16	2030	03/11/2022	11.57	Call	Bond Future	5,626.7200	5.6267	5,302.0300	5.3020	(5.771)	0	0	0
2022/09/16	2030	03/11/2022	11.57	Put	Bond Future	134.4900	0.1345	156.0000	0.1560	15.994	0	0	500
2022/09/16	2030	02/02/2023	11.16	Put	Bond Future	1,072.1400	1.0721	1,170.4400	1.1704	9.169	0	0	388
2022/09/16	2030	02/02/2023	11.35	Call	Bond Future	4,664.6400	4.6646	4,393.8900	4.3939	(5.804)	0	0	5,000
2022/09/16	2030	02/02/2023	11.35	Put	Bond Future	874.4000	0.8744	957.1500	0.9572	9.464	0	0	0
2022/09/16	2030	02/02/2023	9.99	Call	Bond Future	1,180.5800	1.1806	1,055.4600	1.0555	(10.598)	0	0	0
2022/09/16	2030	02/02/2023	10.00	Call	Bond Future	1,196.1200	1.1961	1,069.8500	1.0698	(10.557)	0	0	0
2022/09/16	2030	02/02/2023	10.01	Put	Bond Future	3,354.9800	3.3550	3,581.0300	3.5810	6.738	0	0	0
2022/09/16	2030	02/02/2023	9.80	Call	Bond Future	910.8000	0.9108	806.9200	0.8069	(11.405)	0	0	0
2022/09/16	2030	02/02/2023	9.94	Put	Bond Future	3,571.7300	3.5717	3,805.8300	3.8058	6.554	0	0	102
2022/09/16	2030	02/02/2023	9.20	Call	Bond Future	376.5700	0.3766	324.7000	0.3247	(13.774)	0	0	0
2022/09/16	2030	02/02/2023	9.20	Put	Bond Future	6,363.2700	6.3633	6,664.9000	6.6649	4.740	0	0	0
2022/09/16	2030	02/02/2023	9.66	Call	Bond Future	742.0800	0.7421	652.8200	0.6528	(12.028)	0	0	0
2022/09/16	2030	02/02/2023	9.66	Put	Bond Future	4,520.8700	4.5209	4,785.1100	4.7851	5.845	0	0	102
2022/09/16	2030	02/02/2023	8.81	Put	Bond Future	8,118.7800	8.1188	8,441.0400	8.4410	3.969	0	0	0
2022/09/16	2030	02/02/2023	9.04	Call	Bond Future	296.3900	0.2964	254.0000	0.2540	(14.302)	0	0	0
2022/09/16	2030	02/02/2023	9.04	Put	Bond Future	7,066.7200	7.0667	7,377.8300	7.3778	4.402	0	0	0
2022/09/16	2030	02/02/2023	9.08	Put	Bond Future	6,888.5600	6.8886	7,197.4300	7.1974	4.484	0	0	0
2022/09/16	2030	02/02/2023			Bond Future	10.4807	88.0827	10.5597	87.7292	0.754	0.0000	0.0000	5,200
2022/09/16	2030	02/02/2023	11.55	Call	Bond Future	5,335.8700	5.3359	5,050.8900	5.0509	(5.341)	0	0	5,000
2022/09/16	2030	02/02/2023	11.55	Put	Bond Future	703.2300	0.7032	771.7500	0.7717	9.744	0	0	0
2022/09/16	2030	02/02/2023	11.12	Call	Bond Future	3,926.5200	3.9265	3,674.8500	3.6749	(6.409)	0	0	0
2022/09/16	2030	02/02/2023	11.12	Put	Bond Future	1,118.5100	1.1185	1,220.3400	1.2203	9.104	0	0	0
2022/09/16	2030	02/02/2023	11.16	Call	Bond Future	4,052.0200	4.0520	3,796.8200	3.7968	(6.298)	0	0	0
2022/09/16	2030	02/02/2023	9.99	Put	Bond Future	3,415.6400	3.4156	3,644.0200	3.6440	6.686	0	0	0
2022/09/16	2030	02/02/2023	10.00	Put	Bond Future	3,384.9200	3.3849	3,612.1500	3.6121	6.713	0	0	0
2022/09/16	2030	02/02/2023	10.01	Call	Bond Future	1,212.4200	1.2124	1,084.9700	1.0850	(10.512)	0	0	0
2022/09/16	2030	02/02/2023	9.80	Put	Bond Future	4,030.6300	4.0306	4,280.2500	4.2802	6.193	0	0	0
2022/09/16	2030	02/02/2023	9.83	Call	Bond Future	950.2100	0.9502	843.0700	0.8431	(11.275)	0	0	388
2022/09/16	2030	02/02/2023	9.83	Put	Bond Future	3,929.6100	3.9296	4,175.9700	4.1760	6.269	0	0	0
2022/09/16	2030	02/02/2023	9.94	Call	Bond Future	1,104.8900	1.1049	985.4900	0.9855	(10.807)	0	0	0
2022/09/16	2030	02/02/2023	9.79	Call	Bond Future	897.9200	0.8979	795.1200	0.7951	(11.449)	0	0	0
2022/09/16	2030	02/02/2023	9.79	Put	Bond Future	4,064.6200	4.0646	4,315.3200	4.3153	6.168	0	0	0

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2022/09/16	2030	02/02/2023	8.81	Call	Bond Future	207.5300	0.2075	176.2900	0.1763	(15.053)	0	0	102
2022/09/16	2030	02/02/2023	9.08	Call	Bond Future	314.9100	0.3149	270.2800	0.2703	(14.172)	0	0	388
2022/09/16	2030	04/05/2023	11.34	Call	Bond Future	4,610.3100	4.6103	4,362.3800	4.3624	(5.378)	0	0	0
2022/09/16	2030	04/05/2023	11.34	Put	Bond Future	1,563.6700	1.5637	1,676.4000	1.6764	7.209	0	0	150
2022/09/16	2030	04/05/2023	10.42	Call	Bond Future	2,242.9600	2.2430	2,074.6400	2.0746	(7.504)	0	0	479
2022/09/16	2030	04/05/2023	10.42	Put	Bond Future	3,130.6500	3.1306	3,322.9900	3.3230	6.144	0	0	0
2022/09/16	2030	04/05/2023	10.52	Call	Bond Future	2,458.5900	2.4586	2,280.6500	2.2806	(7.237)	0	0	0
2022/09/16	2030	04/05/2023	10.52	Put	Bond Future	2,907.5800	2.9076	3,090.3000	3.0903	6.284	0	0	0
2022/09/16	2030	04/05/2023	10.53	Call	Bond Future	2,480.9800	2.4810	2,302.0700	2.3021	(7.211)	0	0	0
2022/09/16	2030	04/05/2023	10.53	Put	Bond Future	2,886.2500	2.8863	3,068.0000	3.0680	6.297	0	0	0
2022/09/16	2030	04/05/2023	9.67	Call	Bond Future	1,011.4200	1.0114	913.4700	0.9135	(9.684)	0	0	479
2022/09/16	2030	04/05/2023	9.67	Put	Bond Future	5,278.6600	5.2787	5,541.3700	5.5414	4.977	0	0	0
2022/09/16	2030	04/05/2023	9.78	Call	Bond Future	1,149.1800	1.1492	1,041.6700	1.0417	(9.355)	0	0	388
2022/09/16	2030	04/05/2023	9.78	Put	Bond Future	4,910.7200	4.9107	5,163.8700	5.1639	5.155	0	0	0
2022/09/16	2030	04/05/2023	10.00	Call	Bond Future	1,462.2400	1.4622	1,334.6700	1.3347	(8.724)	0	0	1,080
2022/09/16	2030	04/05/2023	10.00	Put	Bond Future	4,222.8200	4.2228	4,455.9100	4.4559	5.520	0	0	0
2022/09/16	2030	04/05/2023	9.03	Call	Bond Future	483.3700	0.4834	428.9700	0.4290	(11.254)	0	0	388
2022/09/16	2030	04/05/2023	9.03	Put	Bond Future	7,763.6000	7.7636	8,069.8600	8.0699	3.945	0	0	0
2022/09/16	2030	04/05/2023	9.58	Put	Bond Future	5,590.8700	5.5909	5,861.1500	5.8612	4.834	0	0	0
2022/09/16	2030	04/05/2023			Bond Future	10.6230	89.7527	10.7062	89.3920	0.783	0.0000	0.0000	0
2022/09/16	2030	04/05/2023	12.57	Call	Bond Future	8,554.8900	8.5549	8,242.0900	8.2421	(3.656)	0	0	0
2022/09/16	2030	04/05/2023	12.57	Put	Bond Future	588.1200	0.5881	635.9800	0.6360	8.138	0	0	350
2022/09/16	2030	04/05/2023	11.62	Call	Bond Future	5,458.3500	5.4584	5,191.5000	5.1915	(4.889)	0	0	0
2022/09/16	2030	04/05/2023	11.62	Put	Bond Future	1,258.4400	1.2584	1,352.2500	1.3522	7.454	0	0	388
2022/09/16	2030	04/05/2023	12.04	Call	Bond Future	6,799.0000	6.7990	6,508.7200	6.5087	(4.269)	0	0	0
2022/09/16	2030	04/05/2023	12.04	Put	Bond Future	906.3700	0.9064	976.7500	0.9767	7.765	0	0	1,080
2022/09/16	2030	04/05/2023	12.50	Call	Bond Future	8,329.1200	8.3291	8,019.2400	8.0192	(3.720)	0	0	0
2022/09/16	2030	04/05/2023	12.50	Put	Bond Future	632.4100	0.6324	683.1900	0.6832	8.030	0	0	479
2022/09/16	2030	04/05/2023	10.54	Call	Bond Future	2,503.7400	2.5037	2,323.8800	2.3239	(7.184)	0	0	0
2022/09/16	2030	04/05/2023	10.54	Put	Bond Future	2,865.3200	2.8653	3,046.1200	3.0461	6.310	0	0	0
2022/09/16	2030	04/05/2023	10.65	Call	Bond Future	2,758.7100	2.7587	2,568.4600	2.5685	(6.896)	0	0	350
2022/09/16	2030	04/05/2023	10.65	Put	Bond Future	2,641.4900	2.6415	2,811.9000	2.8119	6.451	0	0	0
2022/09/16	2030	04/05/2023	9.58	Call	Bond Future	907.2500	0.9072	816.8700	0.8169	(9.962)	0	0	150
2022/09/16	2030	03/08/2023	12.89	Call	Bond Future	9,064.2400	9.0642	8,748.7100	8.7487	(3.481)	0	0	0
2022/09/16	2030	03/08/2023	12.89	Put	Bond Future	693.3200	0.6933	745.7500	0.7458	7.562	0	0	350
2022/09/16	2030	03/08/2023	11.34	Call	Bond Future	4,370.5300	4.3705	4,134.4500	4.1344	(5.402)	0	0	0
2022/09/16	2030	03/08/2023	11.34	Put	Bond Future	2,008.8200	2.0088	2,140.7000	2.1407	6.565	0	0	0
2022/09/16	2030	03/08/2023	11.35	Call	Bond Future	4,397.8800	4.3979	4,161.0800	4.1611	(5.384)	0	0	0
2022/09/16	2030	03/08/2023	11.36	Put	Bond Future	1,982.4200	1.9824	2,112.8700	2.1129	6.580	0	0	0
2022/09/16	2030	03/08/2023	10.40	Call	Bond Future	2,155.0200	2.1550	1,996.2900	1.9963	(7.366)	0	0	1,012
2022/09/16	2030	03/08/2023	10.65	Call	Bond Future	2,665.3000	2.6653	2,484.5100	2.4845	(6.783)	0	0	350
2022/09/16	2030	03/08/2023	10.65	Put	Bond Future	3,164.6600	3.1647	3,351.8300	3.3518	5.914	0	0	0
2022/09/16	2030	03/08/2023			Bond Future	10.7684	87.4924	10.8561	87.1244	0.815	0.0000	0.0000	0
2022/09/16	2030	03/08/2023	12.59	Call	Bond Future	8,125.1300	8.1251	7,821.1100	7.8211	(3.742)	0	0	0
2022/09/16	2030	03/08/2023	12.59	Put	Bond Future	874.0900	0.8741	938.0300	0.9380	7.315	0	0	1,012
2022/09/16	2030	03/08/2023	11.35	Put	Bond Future	1,995.5800	1.9956	2,126.7400	2.1267	6.573	0	0	0
2022/09/16	2030	03/08/2023	11.36	Call	Bond Future	4,425.2900	4.4253	4,187.7800	4.1878	(5.367)	0	0	0
2022/09/16	2030	03/08/2023	10.40	Put	Bond Future	3,720.9000	3.7209	3,930.1300	3.9301	5.623	0	0	0

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2022/09/16	2030	02/11/2023	10.81	Call	Bond Future	2,932.5600	2.9326	2,746.9000	2.7469	(6.331)	0	0	0
2022/09/16	2030	02/11/2023	10.81	Put	Bond Future	3,392.8400	3.3928	3,582.1600	3.5822	5.580	0	0	0
2022/09/16	2030	02/11/2023	10.80	Call	Bond Future	2,910.7700	2.9108	2,725.9100	2.7259	(6.351)	0	0	0
2022/09/16	2030	02/11/2023	10.80	Put	Bond Future	3,411.9900	3.4120	3,602.1100	3.6021	5.572	0	0	0
2022/09/16	2030	02/11/2023			Bond Future	10.9228	89.1604	11.0153	88.7855	0.847	0.0000	0.0000	0
2022/09/16	2030	02/11/2023	10.82	Call	Bond Future	2,954.0400	2.9540	2,767.5900	2.7676	(6.312)	0	0	0
2022/09/16	2030	02/11/2023	10.82	Put	Bond Future	3,373.4000	3.3734	3,561.9300	3.5619	5.589	0	0	0
2022/09/16	2032	03/11/2022	9.31	Put	Bond Future	8,287.9800	8.2880	8,623.4800	8.6235	4.048	0	0	0
2022/09/16	2032	03/11/2022	9.36	Call	Bond Future	4.0700	0.0041	2.5100	0.0025	(38.329)	0	0	454
2022/09/16	2032	03/11/2022	9.36	Put	Bond Future	7,994.3300	7.9943	8,329.4700	8.3295	4.192	0	0	0
2022/09/16	2032	03/11/2022	9.46	Put	Bond Future	7,411.7000	7.4117	7,745.7800	7.7458	4.507	0	0	0
2022/09/16	2032	03/11/2022	10.56	Put	Bond Future	2,119.6100	2.1196	2,326.5400	2.3265	9.763	0	0	180
2022/09/16	2032	03/11/2022	9.92	Call	Bond Future	81.6800	0.0817	59.4100	0.0594	(27.265)	0	0	750
2022/09/16	2032	03/11/2022	9.92	Put	Bond Future	4,853.5600	4.8536	5,167.9900	5.1680	6.478	0	0	0
2022/09/16	2032	03/11/2022	10.11	Put	Bond Future	3,909.9400	3.9099	4,201.4900	4.2015	7.457	0	0	454
2022/09/16	2032	03/11/2022	10.16	Call	Bond Future	240.4800	0.2405	187.7200	0.1877	(21.939)	0	0	0
2022/09/16	2032	03/11/2022	10.16	Put	Bond Future	3,677.8900	3.6779	3,961.8300	3.9618	7.720	0	0	180
2022/09/16	2032	03/11/2022			Bond Future	10.8009	86.0411	10.8655	85.7044	0.598	0.0000	0.0000	170,395
2022/09/16	2032	03/11/2022	9.31	Call	Bond Future	3.0500	0.0031	1.8500	0.0019	(39.344)	0	0	180
2022/09/16	2032	03/11/2022	9.46	Call	Bond Future	7.1200	0.0071	4.5000	0.0045	(36.798)	0	0	500
2022/09/16	2032	03/11/2022	11.55	Call	Bond Future	4,172.2700	4.1723	3,884.0900	3.8841	(6.907)	0	0	0
2022/09/16	2032	03/11/2022	11.55	Put	Bond Future	375.6000	0.3756	424.1200	0.4241	12.918	0	0	500
2022/09/16	2032	03/11/2022	12.30	Call	Bond Future	7,455.5100	7.4555	7,129.7100	7.1297	(4.370)	0	0	0
2022/09/16	2032	03/11/2022	12.30	Put	Bond Future	81.5400	0.0815	92.4400	0.0924	13.368	0	0	750
2022/09/16	2032	03/11/2022	10.66	Call	Bond Future	1,077.4800	1.0775	926.6300	0.9266	(14.000)	0	0	0
2022/09/16	2032	03/11/2022	10.66	Put	Bond Future	1,817.7200	1.8177	2,003.5700	2.0036	10.224	0	0	0
2022/09/16	2032	03/11/2022	10.67	Call	Bond Future	1,101.9900	1.1020	949.0400	0.9490	(13.879)	0	0	750
2022/09/16	2032	03/11/2022	10.67	Put	Bond Future	1,789.4100	1.7894	1,973.1600	1.9732	10.269	0	0	0
2022/09/16	2032	03/11/2022	11.45	Call	Bond Future	3,758.1500	3.7581	3,479.4500	3.4794	(7.416)	0	0	0
2022/09/16	2032	03/11/2022	11.45	Put	Bond Future	455.0400	0.4550	513.0400	0.5130	12.746	0	0	7,500
2022/09/16	2032	03/11/2022	10.21	Call	Bond Future	290.7700	0.2908	229.8100	0.2298	(20.965)	0	0	500
2022/09/16	2032	03/11/2022	10.21	Put	Bond Future	3,453.4600	3.4535	3,729.2000	3.7292	7.984	0	0	0
2022/09/16	2032	03/11/2022	10.49	Call	Bond Future	707.0900	0.7071	592.0300	0.5920	(16.272)	0	0	0
2022/09/16	2032	03/11/2022	10.49	Put	Bond Future	2,352.0000	2.3520	2,573.6400	2.5736	9.423	0	0	454
2022/09/16	2032	03/11/2022	10.56	Call	Bond Future	848.7300	0.8487	718.9600	0.7190	(15.290)	0	0	0
2022/09/16	2032	03/11/2022	10.11	Call	Bond Future	196.6900	0.1967	151.5400	0.1515	(22.955)	0	0	0
2022/09/16	2032	02/02/2023	11.69	Call	Bond Future	4,906.9000	4.9069	4,653.5200	4.6535	(5.164)	0	0	0
2022/09/16	2032	02/02/2023	11.69	Put	Bond Future	1,234.5400	1.2345	1,324.9400	1.3249	7.323	0	0	0
2022/09/16	2032	02/02/2023	10.40	Call	Bond Future	1,303.5900	1.3036	1,184.1000	1.1841	(9.166)	0	0	0
2022/09/16	2032	02/02/2023	10.40	Put	Bond Future	4,154.8100	4.1548	4,379.1000	4.3791	5.398	0	0	0
2022/09/16	2032	02/02/2023	10.50	Call	Bond Future	1,489.5700	1.4896	1,358.7700	1.3588	(8.781)	0	0	0
2022/09/16	2032	02/02/2023	10.50	Put	Bond Future	3,810.7100	3.8107	4,023.6900	4.0237	5.589	0	0	454
2022/09/16	2032	02/02/2023	10.67	Call	Bond Future	1,852.2300	1.8522	1,701.6900	1.7017	(8.128)	0	0	750
2022/09/16	2032	02/02/2023	10.67	Put	Bond Future	3,281.9400	3.2819	3,475.1800	3.4752	5.888	0	0	0
2022/09/16	2032	02/02/2023	10.22	Call	Bond Future	1,007.6900	1.0077	907.9100	0.9079	(9.902)	0	0	500
2022/09/16	2032	02/02/2023	10.22	Put	Bond Future	4,823.8200	4.8238	5,067.8200	5.0678	5.058	0	0	0
2022/09/16	2032	02/02/2023	9.47	Call	Bond Future	303.5400	0.3035	264.5100	0.2645	(12.858)	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
2022/09/16	2032	02/02/2023	9.47	Put	Bond Future	8,294.0600	8.2941	8,598.8100	8.5988	3.674	0	0	0
2022/09/16	2032	02/02/2023	9.92	Call	Bond Future	631.6200	0.6316	561.0900	0.5611	(11.167)	0	0	750
2022/09/16	2032	02/02/2023	9.92	Put	Bond Future	6,087.2800	6.0873	6,360.5300	6.3605	4.489	0	0	0
2022/09/16	2032	02/02/2023			Bond Future	10.9476	87.5822	11.0152	87.2384	0.618	0.0000	0.0000	18
2022/09/16	2032	02/02/2023	11.84	Call	Bond Future	5,449.0400	5.4490	5,184.5600	5.1846	(4.854)	0	0	0
2022/09/16	2032	02/02/2023	11.84	Put	Bond Future	1,060.6200	1.0606	1,139.9200	1.1399	7.477	0	0	500
2022/09/16	2032	02/02/2023	12.75	Call	Bond Future	8,966.8700	8.9669	8,656.6600	8.6567	(3.460)	0	0	0
2022/09/16	2032	02/02/2023	12.75	Put	Bond Future	411.3000	0.4113	444.8700	0.4449	8.162	0	0	750
2022/09/16	2032	02/02/2023	10.38	Call	Bond Future	1,268.3000	1.2683	1,151.0400	1.1510	(9.245)	0	0	0
2022/09/16	2032	02/02/2023	10.38	Put	Bond Future	4,226.0400	4.2260	4,452.5600	4.4526	5.360	0	0	0
2022/09/16	2032	02/02/2023	10.39	Call	Bond Future	1,285.9600	1.2860	1,167.5900	1.1676	(9.205)	0	0	0
2022/09/16	2032	02/02/2023	10.39	Put	Bond Future	4,190.4200	4.1904	4,415.8300	4.4158	5.379	0	0	0
2022/09/16	2032	02/02/2023	10.16	Call	Bond Future	920.0900	0.9201	826.6200	0.8266	(10.159)	0	0	0
2022/09/16	2032	02/02/2023	10.16	Put	Bond Future	5,060.9700	5.0610	5,311.2800	5.3113	4.946	0	0	454
2022/09/16	2032	02/02/2023	9.31	Call	Bond Future	228.1100	0.2281	197.3600	0.1974	(13.480)	0	0	454
2022/09/16	2032	02/02/2023	9.31	Put	Bond Future	9,142.3800	9.1424	9,455.4100	9.4554	3.424	0	0	0
2022/09/16	2032	04/05/2023	10.89	Call	Bond Future	2,715.1600	2.7152	2,546.7200	2.5467	(6.204)	0	0	0
2022/09/16	2032	04/05/2023	10.89	Put	Bond Future	3,692.7500	3.6927	3,875.0500	3.8750	4.937	0	0	0
2022/09/16	2032	04/05/2023	11.37	Call	Bond Future	4,018.4500	4.0185	3,808.5500	3.8086	(5.223)	0	0	400
2022/09/16	2032	04/05/2023	13.43	Call	Bond Future	11,157.0400	11.1570	10,840.4600	10.8405	(2.837)	0	0	0
2022/09/16	2032	04/05/2023	13.43	Put	Bond Future	501.4200	0.5014	535.5800	0.5356	6.813	0	0	400
2022/09/16	2032	04/05/2023			Bond Future	11.0852	85.0818	11.1560	84.7310	0.639	0.0000	0.0000	0
2022/09/16	2032	04/05/2023	11.37	Put	Bond Future	2,619.0400	2.6190	2,759.8800	2.7599	5.378	0	0	0
2022/09/16	2032	04/05/2023	10.62	Call	Bond Future	2,101.3700	2.1014	1,957.7500	1.9578	(6.835)	0	0	400
2022/09/16	2032	04/05/2023	10.62	Put	Bond Future	4,455.6700	4.4557	4,662.7900	4.6628	4.648	0	0	0
2022/09/16	2032	04/05/2023	10.87	Call	Bond Future	2,666.5900	2.6666	2,499.9800	2.5000	(6.248)	0	0	0
2022/09/16	2032	04/05/2023	10.87	Put	Bond Future	3,745.1600	3.7452	3,929.2900	3.9293	4.916	0	0	0
2022/09/16	2032	04/05/2023	10.88	Call	Bond Future	2,690.9600	2.6910	2,523.4300	2.5234	(6.226)	0	0	0
2022/09/16	2032	04/05/2023	10.88	Put	Bond Future	3,719.0200	3.7190	3,902.2300	3.9022	4.926	0	0	0
2022/09/16	2032	03/08/2023	11.90	Call	Bond Future	5,500.4900	5.5005	5,262.6600	5.2627	(4.324)	0	0	5,000
2022/09/16	2032	03/08/2023	11.90	Put	Bond Future	2,287.5500	2.2875	2,407.5800	2.4076	5.247	0	0	0
2022/09/16	2032	03/08/2023	11.77	Call	Bond Future	5,097.7600	5.0978	4,868.4500	4.8685	(4.498)	0	0	0
2022/09/16	2032	03/08/2023	11.77	Put	Bond Future	2,486.3600	2.4864	2,614.9100	2.6149	5.170	0	0	0
2022/09/16	2032	03/08/2023			Bond Future	11.2200	86.7381	11.2941	86.3802	0.660	0.0000	0.0000	2,600
2022/09/16	2032	03/08/2023	11.75	Call	Bond Future	5,036.7100	5.0367	4,808.7500	4.8088	(4.526)	0	0	0
2022/09/16	2032	03/08/2023	11.75	Put	Bond Future	2,518.3800	2.5184	2,648.2800	2.6483	5.158	0	0	0
2022/09/16	2032	03/08/2023	11.76	Call	Bond Future	5,067.2000	5.0672	4,838.5700	4.8386	(4.512)	0	0	0
2022/09/16	2032	03/08/2023	11.76	Put	Bond Future	2,502.3200	2.5023	2,631.5500	2.6315	5.164	0	0	0
2022/09/16	2032	02/11/2023	11.24	Call	Bond Future	3,494.6100	3.4946	3,311.8600	3.3119	(5.229)	0	0	0
2022/09/16	2032	02/11/2023	11.24	Put	Bond Future	4,118.0400	4.1180	4,299.9000	4.2999	4.416	0	0	0
2022/09/16	2032	02/11/2023			Bond Future	11.3714	84.2339	11.4488	83.8693	0.681	0.0000	0.0000	0
2022/09/16	2032	02/11/2023	11.22	Call	Bond Future	3,445.9800	3.4460	3,264.7200	3.2647	(5.260)	0	0	0
2022/09/16	2032	02/11/2023	11.22	Put	Bond Future	4,164.8600	4.1649	4,348.2100	4.3482	4.402	0	0	0
2022/09/16	2032	02/11/2023	11.23	Call	Bond Future	3,470.2600	3.4703	3,288.2500	3.2882	(5.245)	0	0	0
2022/09/16	2032	02/11/2023	11.23	Put	Bond Future	4,141.4000	4.1414	4,324.0000	4.3240	4.409	0	0	0
2022/09/16	2033	03/11/2022			Bond Future	114.5796	114.5796	114.6133	114.6133	0.029	0.0000	0.0000	1,287
2022/09/16	2033	02/02/2023			Bond Future	116.6600	116.6600	116.6928	116.6928	0.028	0.0000	0.0000	6,141

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2022/09/16	2033	04/05/2023			Bond Future	117.4984	117.4984	117.5319	117.5319	0.029	0.0000	0.0000	0
2022/09/16	2033	03/08/2023			Bond Future	119.8097	119.8097	119.8436	119.8436	0.028	0.0000	0.0000	0
2022/09/16	2033	02/11/2023			Bond Future	120.6706	120.6706	120.7034	120.7034	0.027	0.0000	0.0000	0
2022/09/16	2037	03/11/2022	11.30	Put	Bond Future	1,454.1700	1.4542	1,572.1700	1.5722	8.115	0	0	0
2022/09/16	2037	03/11/2022	11.31	Call	Bond Future	1,987.4300	1.9874	1,807.6500	1.8076	(9.046)	0	0	0
2022/09/16	2037	03/11/2022	11.31	Put	Bond Future	1,428.8800	1.4289	1,545.2300	1.5452	8.143	0	0	0
2022/09/16	2037	03/11/2022	11.32	Call	Bond Future	2,021.9200	2.0219	1,840.5000	1.8405	(8.973)	0	0	0
2022/09/16	2037	03/11/2022			Bond Future	11.2167	83.1870	11.2661	82.8909	0.440	0.0000	0.0000	65,201
2022/09/16	2037	03/11/2022	11.30	Call	Bond Future	1,953.1100	1.9531	1,774.9800	1.7750	(9.120)	0	0	0
2022/09/16	2037	03/11/2022	11.32	Put	Bond Future	1,403.8300	1.4038	1,518.5400	1.5185	8.171	0	0	0
2022/09/16	2037	02/02/2023	11.97	Call	Bond Future	5,269.7500	5.2698	5,052.7700	5.0528	(4.117)	0	0	0
2022/09/16	2037	02/02/2023	11.03	Call	Bond Future	2,141.2800	2.1413	2,007.1300	2.0071	(6.265)	0	0	0
2022/09/16	2037	02/02/2023	11.03	Put	Bond Future	4,055.3200	4.0553	4,223.6100	4.2236	4.150	0	0	0
2022/09/16	2037	02/02/2023	11.04	Call	Bond Future	2,167.6000	2.1676	2,032.4400	2.0324	(6.235)	0	0	0
2022/09/16	2037	02/02/2023	11.04	Put	Bond Future	4,020.6000	4.0206	4,187.8800	4.1879	4.161	0	0	0
2022/09/16	2037	02/02/2023			Bond Future	11.3489	80.4214	11.4003	80.1189	0.453	0.0000	0.0000	73,477
2022/09/16	2037	02/02/2023	11.10	Call	Bond Future	2,329.5000	2.3295	2,188.2900	2.1883	(6.062)	0	0	636
2022/09/16	2037	02/02/2023	11.10	Put	Bond Future	3,817.6600	3.8177	3,978.8900	3.9789	4.223	0	0	0
2022/09/16	2037	02/02/2023	11.97	Put	Bond Future	1,725.5400	1.7255	1,811.0000	1.8110	4.953	0	0	636
2022/09/16	2037	02/02/2023	11.05	Call	Bond Future	2,194.2900	2.1943	2,058.1100	2.0581	(6.206)	0	0	0
2022/09/16	2037	02/02/2023	11.05	Put	Bond Future	3,986.3200	3.9863	4,152.5800	4.1526	4.171	0	0	0
2022/09/16	2037	04/05/2023	13.73	Put	Bond Future	713.3000	0.7133	746.1900	0.7462	4.611	0	0	400
2022/09/16	2037	04/05/2023	11.30	Call	Bond Future	3,281.6600	3.2817	3,127.6000	3.1276	(4.695)	0	0	0
2022/09/16	2037	04/05/2023	11.30	Put	Bond Future	4,306.9500	4.3069	4,461.4800	4.4615	3.588	0	0	0
2022/09/16	2037	04/05/2023	11.31	Call	Bond Future	3,310.4500	3.3105	3,155.5900	3.1556	(4.678)	0	0	0
2022/09/16	2037	04/05/2023	11.31	Put	Bond Future	4,276.7800	4.2768	4,430.5100	4.4305	3.595	0	0	0
2022/09/16	2037	04/05/2023	11.03	Put	Bond Future	5,196.2500	5.1963	5,372.5300	5.3725	3.392	0	0	0
2022/09/16	2037	04/05/2023			Bond Future	11.4754	81.9465	11.5289	81.6379	0.466	0.0000	0.0000	0
2022/09/16	2037	04/05/2023	11.78	Call	Bond Future	4,797.2700	4.7973	4,607.4900	4.6075	(3.956)	0	0	400
2022/09/16	2037	04/05/2023	11.78	Put	Bond Future	3,062.1300	3.0621	3,180.9400	3.1809	3.880	0	0	0
2022/09/16	2037	04/05/2023	13.73	Call	Bond Future	12,333.0300	12.3330	12,057.3300	12.0573	(2.235)	0	0	0
2022/09/16	2037	04/05/2023	11.32	Call	Bond Future	3,339.3600	3.3394	3,183.7100	3.1837	(4.661)	0	0	0
2022/09/16	2037	04/05/2023	11.32	Put	Bond Future	4,246.7900	4.2468	4,399.7300	4.3997	3.601	0	0	0
2022/09/16	2037	04/05/2023	11.03	Call	Bond Future	2,554.8600	2.5549	2,422.5500	2.4225	(5.179)	0	0	400
2022/09/16	2037	03/08/2023	12.13	Call	Bond Future	6,022.1300	6.0221	5,818.5300	5.8185	(3.381)	0	0	0
2022/09/16	2037	03/08/2023	12.13	Put	Bond Future	3,111.2200	3.1112	3,222.4700	3.2225	3.576	0	0	0
2022/09/16	2037	03/08/2023	12.12	Call	Bond Future	5,987.8300	5.9878	5,784.8100	5.7848	(3.391)	0	0	0
2022/09/16	2037	03/08/2023	12.12	Put	Bond Future	3,130.6900	3.1307	3,242.5200	3.2425	3.572	0	0	0
2022/09/16	2037	03/08/2023			Bond Future	11.6031	79.2842	11.6587	78.9693	0.479	0.0000	0.0000	0
2022/09/16	2037	03/08/2023	12.14	Call	Bond Future	6,056.7700	6.0568	5,852.6000	5.8526	(3.371)	0	0	0
2022/09/16	2037	03/08/2023	12.14	Put	Bond Future	3,092.1500	3.0921	3,202.8300	3.2028	3.579	0	0	0
2022/09/16	2037	02/11/2023	11.56	Put	Bond Future	5,117.8300	5.1178	5,276.1800	5.2762	3.094	0	0	0
2022/09/16	2037	02/11/2023	11.57	Call	Bond Future	4,171.0200	4.1710	4,007.8600	4.0079	(3.912)	0	0	0
2022/09/16	2037	02/11/2023	11.55	Put	Bond Future	5,146.3500	5.1463	5,305.3400	5.3053	3.089	0	0	0
2022/09/16	2037	02/11/2023			Bond Future	11.7334	80.7957	11.7911	80.4748	0.492	0.0000	0.0000	0
2022/09/16	2037	02/11/2023	11.56	Call	Bond Future	4,143.0200	4.1430	3,980.5100	3.9805	(3.923)	0	0	0
2022/09/16	2037	02/11/2023	11.57	Put	Bond Future	5,089.1200	5.0891	5,246.8200	5.2468	3.099	0	0	0

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2022/09/16	2037	02/11/2023	11.55	Call	Bond Future	4,114.7700	4.1148	3,952.9000	3.9529	(3.934)	0	0	0
2022/09/16	2038	03/11/2022			Bond Future	129.7110	129.7110	129.9094	129.9094	0.153	0.0000	0.0000	5,473
2022/09/16	2038	02/02/2023			Bond Future	130.1358	130.1358	130.3373	130.3373	0.155	0.0000	0.0000	0
2022/09/16	2038	04/05/2023			Bond Future	132.6306	132.6306	132.8354	132.8354	0.154	0.0000	0.0000	0
2022/09/16	2038	03/08/2023			Bond Future	133.2371	133.2371	133.4431	133.4431	0.155	0.0000	0.0000	0
2022/09/16	2038	02/11/2023			Bond Future	135.8064	135.8064	136.0164	136.0164	0.155	0.0000	0.0000	0
2022/09/16	2040	03/11/2022	10.60	Put	Bond Future	5,050.3100	5.0503	5,259.4600	5.2595	4.141	0	0	0
2022/09/16	2040	03/11/2022	10.70	Call	Bond Future	429.4000	0.4294	372.9300	0.3729	(13.151)	0	0	1,078
2022/09/16	2040	03/11/2022	12.00	Call	Bond Future	4,859.2400	4.8592	4,638.6100	4.6386	(4.540)	0	0	0
2022/09/16	2040	03/11/2022	12.00	Put	Bond Future	498.5400	0.4985	531.5400	0.5315	6.619	0	0	0
2022/09/16	2040	03/11/2022	12.52	Call	Bond Future	7,530.7900	7.5308	7,287.8800	7.2879	(3.226)	0	0	0
2022/09/16	2040	03/11/2022	11.39	Call	Bond Future	2,164.5300	2.1645	2,006.0000	2.0060	(7.324)	0	0	0
2022/09/16	2040	03/11/2022	11.40	Call	Bond Future	2,201.5100	2.2015	2,041.6100	2.0416	(7.263)	0	0	0
2022/09/16	2040	03/11/2022	11.41	Put	Bond Future	1,523.0300	1.5230	1,615.3900	1.6154	6.064	0	0	0
2022/09/16	2040	03/11/2022	11.20	Call	Bond Future	1,521.2800	1.5213	1,390.4600	1.3905	(8.599)	0	0	1,078
2022/09/16	2040	03/11/2022	11.20	Put	Bond Future	2,167.4400	2.1674	2,290.2500	2.2903	5.666	0	0	0
2022/09/16	2040	03/11/2022			Bond Future	11.2989	85.1311	11.3381	84.8775	0.347	0.0000	0.0000	52,281
2022/09/16	2040	03/11/2022	10.10	Call	Bond Future	43.5300	0.0435	34.5700	0.0346	(20.584)	0	0	0
2022/09/16	2040	03/11/2022	10.10	Put	Bond Future	8,434.0100	8.4340	8,678.6800	8.6787	2.901	0	0	0
2022/09/16	2040	03/11/2022	10.60	Call	Bond Future	312.0400	0.3120	267.5600	0.2676	(14.255)	0	0	1,600
2022/09/16	2040	03/11/2022	10.70	Put	Bond Future	4,464.2900	4.4643	4,661.4500	4.6614	4.416	0	0	0
2022/09/16	2040	03/11/2022	11.50	Call	Bond Future	2,587.7600	2.5878	2,414.7200	2.4147	(6.687)	0	0	0
2022/09/16	2040	03/11/2022	11.50	Put	Bond Future	1,298.8000	1.2988	1,379.3900	1.3794	6.205	0	0	0
2022/09/16	2040	03/11/2022	12.52	Put	Bond Future	166.3900	0.1664	177.1100	0.1771	6.443	0	0	1,078
2022/09/16	2040	03/11/2022	11.39	Put	Bond Future	1,576.8500	1.5769	1,671.9500	1.6719	6.031	0	0	0
2022/09/16	2040	03/11/2022	11.40	Put	Bond Future	1,549.6900	1.5497	1,643.4200	1.6434	6.048	0	0	0
2022/09/16	2040	03/11/2022	11.41	Call	Bond Future	2,238.9200	2.2389	2,077.6500	2.0776	(7.203)	0	0	0
2022/09/16	2040	03/11/2022	10.80	Call	Bond Future	577.8800	0.5779	507.9600	0.5080	(12.099)	0	0	0
2022/09/16	2040	03/11/2022	10.80	Put	Bond Future	3,918.1000	3.9181	4,101.8100	4.1018	4.689	0	0	0
2022/09/16	2040	03/11/2022	11.30	Call	Bond Future	1,845.0400	1.8450	1,699.2800	1.6993	(7.900)	0	0	1,600
2022/09/16	2040	03/11/2022	11.30	Put	Bond Future	1,838.2200	1.8382	1,946.0900	1.9461	5.868	0	0	0
2022/09/16	2040	02/02/2023	12.24	Call	Bond Future	6,452.0200	6.4520	6,252.3500	6.2524	(3.095)	0	0	0
2022/09/16	2040	02/02/2023	12.24	Put	Bond Future	1,521.5000	1.5215	1,581.0300	1.5810	3.913	0	0	0
2022/09/16	2040	02/02/2023	12.27	Call	Bond Future	6,581.7900	6.5818	6,380.5800	6.3806	(3.057)	0	0	0
2022/09/16	2040	02/02/2023	12.27	Put	Bond Future	1,478.4200	1.4784	1,536.4100	1.5364	3.922	0	0	388
2022/09/16	2040	02/02/2023	11.12	Call	Bond Future	2,313.6000	2.3136	2,195.0400	2.1950	(5.124)	0	0	0
2022/09/16	2040	02/02/2023	11.12	Put	Bond Future	4,303.4600	4.3035	4,444.1000	4.4441	3.268	0	0	0
2022/09/16	2040	02/02/2023	11.19	Call	Bond Future	2,516.2800	2.5163	2,391.5800	2.3916	(4.956)	0	0	621
2022/09/16	2040	02/02/2023	11.19	Put	Bond Future	4,045.5300	4.0455	4,180.0300	4.1800	3.325	0	0	0
2022/09/16	2040	02/02/2023	12.07	Put	Bond Future	1,790.0600	1.7901	1,858.9800	1.8590	3.850	0	0	621
2022/09/16	2040	02/02/2023	10.96	Call	Bond Future	1,887.4000	1.8874	1,783.0000	1.7830	(5.531)	0	0	388
2022/09/16	2040	02/02/2023	10.96	Put	Bond Future	4,945.0200	4.9450	5,099.8200	5.0998	3.130	0	0	0
2022/09/16	2040	02/02/2023	10.93	Call	Bond Future	1,814.3100	1.8143	1,712.5400	1.7125	(5.609)	0	0	0
2022/09/16	2040	02/02/2023			Bond Future	11.4268	82.1500	11.4676	81.8907	0.357	0.0000	0.0000	64,540
2022/09/16	2040	02/02/2023	12.07	Call	Bond Future	5,729.3100	5.7293	5,539.0300	5.5390	(3.321)	0	0	0
2022/09/16	2040	02/02/2023	11.10	Call	Bond Future	2,257.4700	2.2575	2,140.6800	2.1407	(5.173)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/16	2040	02/02/2023	11.10	Put	Bond Future	4,379.6600		4.3797	4,522.0700	4.5221	3.252	0	0	0
2022/09/16	2040	02/02/2023	11.11	Call	Bond Future	2,285.5400		2.2855	2,167.8700	2.1679	(5.148)	0	0	0
2022/09/16	2040	02/02/2023	11.11	Put	Bond Future	4,341.5200		4.3415	4,483.0500	4.4831	3.260	0	0	0
2022/09/16	2040	02/02/2023	10.18	Call	Bond Future	569.9300		0.5699	525.7000	0.5257	(7.761)	0	0	0
2022/09/16	2040	02/02/2023	10.18	Put	Bond Future	9,145.7700		9.1458	9,360.7400	9.3607	2.350	0	0	0
2022/09/16	2040	02/02/2023	10.21	Call	Bond Future	599.7000		0.5997	553.6800	0.5537	(7.674)	0	0	388
2022/09/16	2040	02/02/2023	10.21	Put	Bond Future	8,953.2700		8.9533	9,166.4500	9.1664	2.381	0	0	0
2022/09/16	2040	02/02/2023	10.93	Put	Bond Future	5,074.4800		5.0745	5,231.9100	5.2319	3.102	0	0	0
2022/09/16	2040	04/05/2023	12.78	Call	Bond Future	8,902.8000		8.9028	8,694.2000	8.6942	(2.343)	0	0	0
2022/09/16	2040	04/05/2023	12.78	Put	Bond Future	1,742.2500		1.7422	1,798.2100	1.7982	3.212	0	0	388
2022/09/16	2040	04/05/2023	13.45	Put	Bond Future	1,092.2500		1.0922	1,128.3100	1.1283	3.301	0	0	486
2022/09/16	2040	04/05/2023	11.43	Call	Bond Future	3,771.8600		3.7719	3,633.1500	3.6331	(3.677)	0	0	0
2022/09/16	2040	04/05/2023	11.43	Put	Bond Future	4,520.6300		4.5206	4,646.4800	4.6465	2.784	0	0	0
2022/09/16	2040	04/05/2023	10.73	Put	Bond Future	7,283.8900		7.2839	7,458.1300	7.4581	2.392	0	0	0
2022/09/16	2040	04/05/2023			Bond Future	11.5489		83.7080	11.5913	83.4434	0.367	0.0000	0.0000	0
2022/09/16	2040	04/05/2023	13.45	Call	Bond Future	11,736.8400		11.7368	11,508.3400	11.5083	(1.947)	0	0	0
2022/09/16	2040	04/05/2023	11.42	Call	Bond Future	3,740.1300		3.7401	3,602.0800	3.6021	(3.691)	0	0	0
2022/09/16	2040	04/05/2023	11.42	Put	Bond Future	4,552.3600		4.5524	4,678.8700	4.6789	2.779	0	0	0
2022/09/16	2040	04/05/2023	11.48	Call	Bond Future	3,932.8200		3.9328	3,790.8000	3.7908	(3.611)	0	0	486
2022/09/16	2040	04/05/2023	11.48	Put	Bond Future	4,365.4100		4.3654	4,487.9500	4.4880	2.807	0	0	0
2022/09/16	2040	04/05/2023	10.73	Call	Bond Future	1,901.8200		1.9018	1,811.5000	1.8115	(4.749)	0	0	486
2022/09/16	2040	04/05/2023	10.92	Call	Bond Future	2,332.1800		2.3322	2,228.7200	2.2287	(4.436)	0	0	388
2022/09/16	2040	04/05/2023	10.92	Put	Bond Future	6,417.4400		6.4174	6,578.5400	6.5785	2.510	0	0	0
2022/09/16	2040	04/05/2023	11.41	Call	Bond Future	3,708.5200		3.7085	3,571.1400	3.5711	(3.704)	0	0	0
2022/09/16	2040	04/05/2023	11.41	Put	Bond Future	4,584.3000		4.5843	4,711.4800	4.7115	2.774	0	0	0
2022/09/16	2040	04/05/2023	10.17	Call	Bond Future	988.0300		0.9880	931.9500	0.9319	(5.676)	0	0	388
2022/09/16	2040	04/05/2023	10.17	Put	Bond Future	10,372.8600		10.3729	10,581.3400	10.5813	2.010	0	0	0
2022/09/16	2040	03/08/2023	12.23	Call	Bond Future	6,569.1700		6.5692	6,390.8600	6.3909	(2.714)	0	0	0
2022/09/16	2040	03/08/2023	12.23	Put	Bond Future	3,254.0700		3.2541	3,345.7200	3.3457	2.816	0	0	0
2022/09/16	2040	03/08/2023			Bond Future	11.6719		80.8295	11.7160	80.5596	0.378	0.0000	0.0000	0
2022/09/16	2040	03/08/2023	12.22	Call	Bond Future	6,532.1100		6.5321	6,354.2800	6.3543	(2.722)	0	0	0
2022/09/16	2040	03/08/2023	12.22	Put	Bond Future	3,274.5100		3.2745	3,366.6400	3.3666	2.814	0	0	0
2022/09/16	2040	03/08/2023	12.21	Call	Bond Future	6,495.1200		6.4951	6,317.7700	6.3178	(2.731)	0	0	0
2022/09/16	2040	03/08/2023	12.21	Put	Bond Future	3,295.0800		3.2951	3,387.6900	3.3877	2.811	0	0	0
2022/09/16	2040	02/11/2023	11.59	Call	Bond Future	4,429.7000		4.4297	4,289.9000	4.2899	(3.156)	0	0	0
2022/09/16	2040	02/11/2023	11.60	Put	Bond Future	5,659.8000		5.6598	5,794.6000	5.7946	2.382	0	0	0
2022/09/16	2040	02/11/2023	11.58	Call	Bond Future	4,399.6700		4.3997	4,260.4300	4.2604	(3.165)	0	0	0
2022/09/16	2040	02/11/2023	11.58	Put	Bond Future	5,723.2100		5.7232	5,859.1200	5.8591	2.375	0	0	0
2022/09/16	2040	02/11/2023			Bond Future	11.7967		82.3706	11.8425	82.0954	0.388	0.0000	0.0000	0
2022/09/16	2040	02/11/2023	11.59	Put	Bond Future	5,691.4300		5.6914	5,826.7800	5.8268	2.378	0	0	0
2022/09/16	2040	02/11/2023	11.60	Call	Bond Future	4,459.8000		4.4598	4,319.4500	4.3194	(3.147)	0	0	0
2022/09/16	2044	03/11/2022	10.10	Call	Bond Future	45.7400		0.0457	35.5500	0.0356	(22.278)	0	0	0
2022/09/16	2044	03/11/2022	10.10	Put	Bond Future	8,606.2800		8.6063	8,889.8900	8.8899	3.295	0	0	0
2022/09/16	2044	03/11/2022	10.60	Call	Bond Future	331.2500		0.3313	279.8100	0.2798	(15.529)	0	0	1,900
2022/09/16	2044	03/11/2022	10.60	Put	Bond Future	5,101.7400		5.1017	5,344.1000	5.3441	4.751	0	0	0
2022/09/16	2044	03/11/2022	10.80	Call	Bond Future	612.5300		0.6125	531.5600	0.5316	(13.219)	0	0	0
2022/09/16	2044	03/11/2022	10.80	Put	Bond Future	3,940.8000		3.9408	4,153.6300	4.1536	5.401	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
2022/09/16	2044	03/11/2022	11.41	Call	Bond Future	2,342.4200	2.3424	2,156.0900	2.1561	(7.955)	0	0	0
2022/09/16	2044	03/11/2022	11.41	Put	Bond Future	1,513.5300	1.5135	1,621.0000	1.6210	7.101	0	0	0
2022/09/16	2044	03/11/2022	11.30	Call	Bond Future	1,934.8200	1.9348	1,766.3400	1.7663	(8.708)	0	0	1,900
2022/09/16	2044	03/11/2022	11.30	Put	Bond Future	1,829.7500	1.8297	1,955.0700	1.9551	6.849	0	0	0
2022/09/16	2044	03/11/2022	11.40	Put	Bond Future	1,540.2600	1.5403	1,649.3000	1.6493	7.079	0	0	0
2022/09/16	2044	03/11/2022			Bond Future	11.2842	82.0746	11.3285	81.7808	0.393	0.0000	0.0000	73,454
2022/09/16	2044	03/11/2022	11.39	Call	Bond Future	2,265.6000	2.2656	2,082.4100	2.0824	(8.086)	0	0	0
2022/09/16	2044	03/11/2022	11.39	Put	Bond Future	1,567.5000	1.5675	1,678.1100	1.6781	7.056	0	0	0
2022/09/16	2044	03/11/2022	11.40	Call	Bond Future	2,303.8000	2.3038	2,119.0400	2.1190	(8.020)	0	0	0
2022/09/16	2044	02/02/2023	12.00	Call	Bond Future	5,644.5000	5.6445	5,428.8700	5.4289	(3.820)	0	0	0
2022/09/16	2044	02/02/2023	12.00	Put	Bond Future	1,910.5600	1.9106	1,995.0000	1.9950	4.420	0	0	4,000
2022/09/16	2044	02/02/2023	11.14	Call	Bond Future	2,488.1000	2.4881	2,348.0300	2.3480	(5.630)	0	0	0
2022/09/16	2044	02/02/2023	11.14	Put	Bond Future	4,241.4500	4.2414	4,401.4500	4.4014	3.772	0	0	0
2022/09/16	2044	02/02/2023	11.15	Call	Bond Future	2,518.0600	2.5181	2,376.9800	2.3770	(5.603)	0	0	0
2022/09/16	2044	02/02/2023	11.15	Put	Bond Future	4,203.8100	4.2038	4,362.8000	4.3628	3.782	0	0	0
2022/09/16	2044	02/02/2023			Bond Future	11.4039	79.1639	11.4501	78.8638	0.405	0.0000	0.0000	33,819
2022/09/16	2044	02/02/2023	11.16	Call	Bond Future	2,548.0100	2.5480	2,405.9200	2.4059	(5.577)	0	0	0
2022/09/16	2044	02/02/2023	11.16	Put	Bond Future	4,166.2500	4.1663	4,324.2300	4.3242	3.792	0	0	0
2022/09/16	2044	04/05/2023	11.42	Call	Bond Future	3,923.4000	3.9234	3,762.2300	3.7622	(4.108)	0	0	0
2022/09/16	2044	04/05/2023	11.42	Put	Bond Future	4,555.6500	4.5556	4,700.6800	4.7007	3.184	0	0	0
2022/09/16	2044	04/05/2023	11.75	Put	Bond Future	3,606.4600	3.6065	3,727.3500	3.7274	3.352	0	0	4,115
2022/09/16	2044	04/05/2023	11.41	Call	Bond Future	3,890.6100	3.8906	3,730.2100	3.7302	(4.123)	0	0	0
2022/09/16	2044	04/05/2023	11.41	Put	Bond Future	4,587.9000	4.5879	4,733.7000	4.7337	3.178	0	0	0
2022/09/16	2044	04/05/2023			Bond Future	11.5179	80.6653	11.5658	80.3591	0.416	0.0000	0.0000	0
2022/09/16	2044	04/05/2023	12.00	Call	Bond Future	6,014.5200	6.0145	5,812.8000	5.8128	(3.354)	0	0	0
2022/09/16	2044	04/05/2023	12.00	Put	Bond Future	3,021.5600	3.0216	3,126.0400	3.1260	3.458	0	0	4,115
2022/09/16	2044	04/05/2023	11.43	Call	Bond Future	3,956.3100	3.9563	3,794.3700	3.7944	(4.093)	0	0	0
2022/09/16	2044	04/05/2023	11.43	Put	Bond Future	4,523.6100	4.5236	4,667.8700	4.6679	3.189	0	0	0
2022/09/16	2044	04/05/2023	11.75	Call	Bond Future	5,071.6000	5.0716	4,886.2900	4.8863	(3.654)	0	0	0
2022/09/16	2044	03/08/2023	12.15	Call	Bond Future	6,557.6000	6.5576	6,354.0600	6.3541	(3.104)	0	0	0
2022/09/16	2044	03/08/2023	12.15	Put	Bond Future	3,405.7400	3.4057	3,514.6200	3.5146	3.197	0	0	0
2022/09/16	2044	03/08/2023	12.16	Call	Bond Future	6,595.1200	6.5951	6,391.0200	6.3910	(3.095)	0	0	0
2022/09/16	2044	03/08/2023	12.16	Put	Bond Future	3,384.4900	3.3845	3,492.8100	3.4928	3.200	0	0	0
2022/09/16	2044	03/08/2023			Bond Future	11.6323	77.8529	11.6821	77.5405	0.428	0.0000	0.0000	0
2022/09/16	2044	03/08/2023	12.17	Call	Bond Future	6,632.7000	6.6327	6,428.0300	6.4280	(3.086)	0	0	0
2022/09/16	2044	03/08/2023	12.17	Put	Bond Future	3,363.3800	3.3634	3,471.1300	3.4711	3.204	0	0	0
2022/09/16	2044	02/11/2023	11.57	Call	Bond Future	4,617.3500	4.6174	4,454.2400	4.4542	(3.533)	0	0	0
2022/09/16	2044	02/11/2023	11.57	Put	Bond Future	5,734.4000	5.7344	5,889.6500	5.8897	2.707	0	0	0
2022/09/16	2044	02/11/2023			Bond Future	11.7481	79.3371	11.7997	79.0188	0.439	0.0000	0.0000	0
2022/09/16	2044	02/11/2023	11.55	Call	Bond Future	4,555.0800	4.5551	4,393.2500	4.3932	(3.553)	0	0	0
2022/09/16	2044	02/11/2023	11.55	Put	Bond Future	5,799.2200	5.7992	5,955.7500	5.9558	2.699	0	0	0
2022/09/16	2044	02/11/2023	11.56	Call	Bond Future	4,586.1700	4.5862	4,423.7000	4.4237	(3.543)	0	0	0
2022/09/16	2044	02/11/2023	11.56	Put	Bond Future	5,766.7200	5.7667	5,922.6100	5.9226	2.703	0	0	0
2022/09/16	2046	03/11/2022			Bond Future	116.0688	116.0688	116.1987	116.1987	0.112	0.0000	0.0000	16,413
2022/09/16	2046	02/02/2023			Bond Future	118.1762	118.1762	118.3069	118.3069	0.111	0.0000	0.0000	0
2022/09/16	2046	04/05/2023			Bond Future	118.3812	118.3812	118.5138	118.5138	0.112	0.0000	0.0000	0
2022/09/16	2046	03/08/2023			Bond Future	120.7103	120.7103	120.8452	120.8452	0.112	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
2022/09/16	2046	02/11/2023			Bond Future	120.9010	120.9010	121.0365	121.0365	0.112	0.0000	0.0000	0
2022/09/16	2050	03/11/2022			Bond Future	119.0461	119.0461	118.6500	118.6500	(0.333)	0.0000	0.0000	12,412
2022/09/16	2050	02/02/2023			Bond Future	119.0617	119.0617	118.6580	118.6580	(0.339)	0.0000	0.0000	0
2022/09/16	2050	04/05/2023			Bond Future	121.3442	121.3442	120.9320	120.9320	(0.340)	0.0000	0.0000	0
2022/09/16	2050	03/08/2023			Bond Future	121.5076	121.5076	121.0846	121.0846	(0.348)	0.0000	0.0000	0
2022/09/16	2050	02/11/2023			Bond Future	123.8506	123.8506	123.4196	123.4196	(0.348)	0.0000	0.0000	0
2022/09/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/16	AL37	03/11/2022			Index Future	830.6810	830.6810	829.5010	829.5010	(0.142)	0.0000	0.0000	0
2022/09/16	AL37	02/02/2023			Index Future	845.5600	845.5600	844.3490	844.3490	(0.143)	0.0000	0.0000	0
2022/09/16	AL37	04/05/2023			Index Future	861.5620	861.5620	860.3230	860.3230	(0.144)	0.0000	0.0000	0
2022/09/16	AL37	03/08/2023			Index Future	878.3110	878.3110	877.0450	877.0450	(0.144)	0.0000	0.0000	0
2022/09/16	AL37	02/11/2023			Index Future	895.0580	895.0580	893.7680	893.7680	(0.144)	0.0000	0.0000	0
2022/09/16	AL7T	03/11/2022			Index Future	962.5480	962.5480	958.9540	958.9540	(0.373)	0.0000	0.0000	0
2022/09/16	AL7T	02/02/2023			Index Future	979.7890	979.7890	976.1190	976.1190	(0.375)	0.0000	0.0000	0
2022/09/16	AL7T	04/05/2023			Index Future	998.3310	998.3310	994.5860	994.5860	(0.375)	0.0000	0.0000	0
2022/09/16	AL7T	03/08/2023			Index Future	1,017.7380	1,017.7380	1,013.9180	1,013.9180	(0.375)	0.0000	0.0000	0
2022/09/16	AL7T	02/11/2023			Index Future	1,037.1440	1,037.1440	1,033.2500	1,033.2500	(0.375)	0.0000	0.0000	0
2022/09/16	ALBI	03/11/2022			Index Future	848.0550	848.0550	845.4930	845.4930	(0.302)	0.0000	0.0000	135
2022/09/16	ALBI	02/02/2023			Index Future	863.2460	863.2460	860.6270	860.6270	(0.303)	0.0000	0.0000	0
2022/09/16	ALBI	04/05/2023			Index Future	879.5820	879.5820	876.9090	876.9090	(0.304)	0.0000	0.0000	0
2022/09/16	ALBI	03/08/2023			Index Future	896.6810	896.6810	893.9530	893.9530	(0.304)	0.0000	0.0000	0
2022/09/16	ALBI	02/11/2023			Index Future	913.7780	913.7780	910.9980	910.9980	(0.304)	0.0000	0.0000	0
2022/09/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/09/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/16	ES33	03/11/2022			Bond Future	12.0486	73.9512	12.0923	73.7415	0.363	0.0000	0.0000	0
2022/09/16	ES33	02/02/2023			Bond Future	12.2315	75.2939	12.2773	75.0795	0.375	0.0000	0.0000	350
2022/09/16	ES33	04/05/2023			Bond Future	12.4026	72.9449	12.4504	72.7260	0.386	0.0000	0.0000	0
2022/09/16	ES33	03/08/2023			Bond Future	12.5724	74.3814	12.6224	74.1579	0.398	0.0000	0.0000	0
2022/09/16	ES33	02/11/2023			Bond Future	12.7612	72.0234	12.8134	71.7956	0.409	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
2022/09/16	ES42	03/11/2022			Bond Future	12.3276	72.2956	12.3715	72.0500	0.357	0.0000	0.0000	0
2022/09/16	ES42	02/02/2023			Bond Future	12.4864	73.6101	12.5323	73.3591	0.368	0.0000	0.0000	4,769
2022/09/16	ES42	04/05/2023			Bond Future	12.6417	70.7594	12.6896	70.5031	0.379	0.0000	0.0000	0
2022/09/16	ES42	03/08/2023			Bond Future	12.7913	72.1540	12.8411	71.8924	0.389	0.0000	0.0000	0
2022/09/16	ES42	02/11/2023			Bond Future	12.9566	69.2835	13.0085	69.0169	0.400	0.0000	0.0000	0
2022/09/16	GOVI	03/11/2022	820.41	Call	GOVI	158,130.0000	15.8130	132,540.0000	13.2540	(16.183)	0	0	0
2022/09/16	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/16	GOVI	03/11/2022	820.42	Call	GOVI	158,030.0000	15.8030	132,440.0000	13.2440	(16.193)	0	0	0
2022/09/16	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/16	GOVI	03/11/2022			GOVI	836.2230	836.2230	833.6640	833.6640	(0.306)	0.0000	0.0000	883
2022/09/16	GOVI	03/11/2022	820.43	Call	GOVI	157,930.0000	15.7930	132,340.0000	13.2340	(16.203)	0	0	0
2022/09/16	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/16	GOVI	02/02/2023	850.82	Call	GOVI	3,820.0000	0.3820	0.0000	0.0000	(100.000)	0	0	0
2022/09/16	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	22,340.0000	2.2340	100.000	0	0	0
2022/09/16	GOVI	02/02/2023	850.83	Call	GOVI	3,720.0000	0.3720	0.0000	0.0000	(100.000)	0	0	0
2022/09/16	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	22,440.0000	2.2440	100.000	0	0	0
2022/09/16	GOVI	02/02/2023			GOVI	851.2020	851.2020	848.5860	848.5860	(0.307)	0.0000	0.0000	0
2022/09/16	GOVI	02/02/2023	850.84	Call	GOVI	3,620.0000	0.3620	0.0000	0.0000	(100.000)	0	0	0
2022/09/16	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	22,540.0000	2.2540	100.000	0	0	0
2022/09/16	GOVI	04/05/2023	852.86	Call	GOVI	144,500.0000	14.4500	117,800.0000	11.7800	(18.478)	0	0	0
2022/09/16	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/16	GOVI	04/05/2023	852.87	Call	GOVI	144,400.0000	14.4400	117,700.0000	11.7700	(18.490)	0	0	0
2022/09/16	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/16	GOVI	04/05/2023			GOVI	867.3100	867.3100	864.6400	864.6400	(0.308)	0.0000	0.0000	0
2022/09/16	GOVI	04/05/2023	852.88	Call	GOVI	144,300.0000	14.4300	117,600.0000	11.7600	(18.503)	0	0	0
2022/09/16	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/16	GOVI	03/08/2023	837.21	Call	GOVI	469,600.0000	46.9600	442,360.0000	44.2360	(5.801)	0	0	0
2022/09/16	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/16	GOVI	03/08/2023	837.22	Call	GOVI	469,500.0000	46.9500	442,260.0000	44.2260	(5.802)	0	0	0
2022/09/16	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/16	GOVI	03/08/2023			GOVI	884.1700	884.1700	881.4460	881.4460	(0.308)	0.0000	0.0000	0
2022/09/16	GOVI	03/08/2023	837.23	Call	GOVI	469,400.0000	46.9400	442,160.0000	44.2160	(5.803)	0	0	0
2022/09/16	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/16	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/16	GOVI	02/11/2023	885.82	Call	GOVI	152,090.0000	15.2090	124,330.0000	12.4330	(18.252)	0	0	0
2022/09/16	GOVI	02/11/2023			GOVI	901.0290	901.0290	898.2530	898.2530	(0.308)	0.0000	0.0000	0
2022/09/16	GOVI	02/11/2023	885.80	Call	GOVI	152,290.0000	15.2290	124,530.0000	12.4530	(18.228)	0	0	0
2022/09/16	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/16	GOVI	02/11/2023	885.81	Call	GOVI	152,190.0000	15.2190	124,430.0000	12.4430	(18.240)	0	0	0
2022/09/16	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/09/16	IGOV	03/11/2022			Index Future	325.1060	325.1060	324.6870	324.6870	(0.129)	0.0000	0.0000	702
2022/09/16	IGOV	02/02/2023			Index Future	331.0090	331.0090	330.5780	330.5780	(0.130)	0.0000	0.0000	0
2022/09/16	IGOV	04/05/2023			Index Future	337.3510	337.3510	336.9100	336.9100	(0.131)	0.0000	0.0000	0
2022/09/16	IGOV	03/08/2023			Index Future	343.9860	343.9860	343.5350	343.5350	(0.131)	0.0000	0.0000	0

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2022/09/16	IGOV	02/11/2023			Index Future	350.6200	350.6200	350.1600	350.1600	(0.131)	0.0000	0.0000	0
2022/09/16	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/09/16	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/09/16	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/09/16	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/09/16	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/09/16	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/09/16	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/09/16	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/09/16	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/09/16	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/09/16	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/09/16	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/09/16	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/09/16	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/09/16	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/09/16	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/09/16	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/09/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/09/16	JBAF	21/09/2022			Jibar Tradeable Future	5.8450	94.1550	5.8750	94.1250	0.513	0.0000	0.0000	0
2022/09/16	JBAF	19/10/2022			Jibar Tradeable Future	6.6250	93.3750	6.6150	93.3850	(0.151)	0.0000	0.0000	0
2022/09/16	JBAF	16/11/2022			Jibar Tradeable Future	6.7300	93.2700	6.7400	93.2600	0.149	0.0000	0.0000	0
2022/09/16	JBAF	21/12/2022			Jibar Tradeable Future	7.4150	92.5850	7.4250	92.5750	0.135	0.0000	0.0000	68
2022/09/16	JBAF	18/01/2023			Jibar Tradeable Future	7.5000	92.5000	7.5300	92.4700	0.400	0.0000	0.0000	0
2022/09/16	JBAF	15/02/2023			Jibar Tradeable Future	7.9800	92.0200	8.0100	91.9900	0.376	0.0000	0.0000	0
2022/09/16	JBAF	15/03/2023			Jibar Tradeable Future	8.0800	91.9200	8.1100	91.8900	0.371	0.0000	0.0000	0
2022/09/16	JBAF	21/06/2023			Jibar Tradeable Future	8.3550	91.6450	8.3450	91.6550	(0.120)	0.0000	0.0000	0
2022/09/16	JBAF	20/09/2023			Jibar Tradeable Future	8.4150	91.5850	8.3950	91.6050	(0.238)	0.0000	0.0000	75
2022/09/16	JBAF	20/12/2023			Jibar Tradeable Future	8.4100	91.5900	8.4000	91.6000	(0.119)	0.0000	0.0000	272
2022/09/16	JBAF	20/03/2024			Jibar Tradeable Future	8.4000	91.6000	8.3900	91.6100	(0.119)	0.0000	0.0000	0
2022/09/16	JBAF	19/06/2024			Jibar Tradeable Future	8.3750	91.6250	8.3650	91.6350	(0.119)	0.0000	0.0000	0
2022/09/16	R023	03/11/2022	6.25	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2022/09/16	R023	03/11/2022	6.25	Put	Bond Future	274.2000	0.2742	272.9900	0.2730	(0.441)	0	0	0
2022/09/16	R023	03/11/2022	6.26	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2022/09/16	R023	03/11/2022	6.26	Put	Bond Future	271.1400	0.2711	269.9300	0.2699	(0.446)	0	0	0
2022/09/16	R023	03/11/2022			Bond Future	7.1459	101.6462	7.1420	101.6474	(0.055)	0.0000	0.0000	23,874
2022/09/16	R023	03/11/2022	6.27	Call	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	0
2022/09/16	R023	03/11/2022	6.27	Put	Bond Future	268.0800	0.2681	266.8700	0.2669	(0.451)	0	0	0
2022/09/16	R035	03/11/2022	10.57	Call	Bond Future	499.7800	0.4998	438.3700	0.4384	(12.287)	0	0	0
2022/09/16	R035	03/11/2022	10.57	Put	Bond Future	3,617.9800	3.6180	3,787.5800	3.7876	4.688	0	0	582
2022/09/16	R035	03/11/2022	11.15	Call	Bond Future	1,885.2200	1.8852	1,744.1300	1.7441	(7.484)	0	0	0
2022/09/16	R035	03/11/2022	11.15	Put	Bond Future	1,487.5400	1.4875	1,577.4600	1.5775	6.045	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
2022/09/16	R035	03/11/2022	12.68	Call	Bond Future	8,824.5100	8.8245	8,597.1000	8.5971	(2.577)	0	0	0
2022/09/16	R035	03/11/2022	12.68	Put	Bond Future	59.5200	0.0595	63.1200	0.0631	6.048	0	0	976
2022/09/16	R035	03/11/2022	10.99	Call	Bond Future	1,393.9800	1.3940	1,274.4300	1.2744	(8.576)	0	0	0
2022/09/16	R035	03/11/2022	10.99	Put	Bond Future	1,946.0900	1.9461	2,057.5500	2.0575	5.727	0	0	582
2022/09/16	R035	03/11/2022	11.05	Call	Bond Future	1,568.9600	1.5690	1,441.1300	1.4411	(8.147)	0	0	976
2022/09/16	R035	03/11/2022			Bond Future	11.0827	87.0235	11.1217	86.7925	0.352	0.0000	0.0000	61,647
2022/09/16	R035	03/11/2022	9.82	Call	Bond Future	29.4200	0.0294	23.1000	0.0231	(21.482)	0	0	582
2022/09/16	R035	03/11/2022	9.82	Put	Bond Future	8,006.1600	8.0062	8,230.8500	8.2309	2.806	0	0	0
2022/09/16	R035	03/11/2022	10.30	Call	Bond Future	209.8600	0.2099	177.7400	0.1777	(15.305)	0	0	976
2022/09/16	R035	03/11/2022	10.30	Put	Bond Future	5,035.2500	5.0352	5,234.1400	5.2341	3.950	0	0	0
2022/09/16	R035	03/11/2022	11.14	Call	Bond Future	1,852.2400	1.8522	1,712.4500	1.7125	(7.547)	0	0	0
2022/09/16	R035	03/11/2022	11.14	Put	Bond Future	1,513.4900	1.5135	1,604.7100	1.6047	6.027	0	0	0
2022/09/16	R035	03/11/2022	11.05	Put	Bond Future	1,763.1400	1.7631	1,866.3200	1.8663	5.852	0	0	0
2022/09/16	R035	03/11/2022	11.13	Call	Bond Future	1,819.5700	1.8196	1,681.0800	1.6811	(7.611)	0	0	0
2022/09/16	R035	03/11/2022	11.13	Put	Bond Future	1,539.8000	1.5398	1,632.3200	1.6323	6.009	0	0	0
2022/09/16	R035	02/02/2023	11.94	Call	Bond Future	5,508.3900	5.5084	5,331.5500	5.3315	(3.210)	0	0	0
2022/09/16	R035	02/02/2023	13.22	Put	Bond Future	422.0600	0.4221	439.7200	0.4397	4.184	0	0	976
2022/09/16	R035	02/02/2023	10.88	Call	Bond Future	1,987.7800	1.9878	1,883.7700	1.8838	(5.232)	0	0	0
2022/09/16	R035	02/02/2023	10.88	Put	Bond Future	4,024.4400	4.0244	4,156.6700	4.1567	3.286	0	0	0
2022/09/16	R035	02/02/2023	10.66	Call	Bond Future	1,484.2000	1.4842	1,397.8800	1.3979	(5.816)	0	0	0
2022/09/16	R035	02/02/2023	10.66	Put	Bond Future	4,854.3000	4.8543	5,004.2200	5.0042	3.088	0	0	582
2022/09/16	R035	02/02/2023	10.30	Put	Bond Future	6,470.3600	6.4704	6,647.6300	6.6476	2.740	0	0	0
2022/09/16	R035	02/02/2023	10.60	Call	Bond Future	1,363.8500	1.3638	1,282.2600	1.2823	(5.982)	0	0	0
2022/09/16	R035	02/02/2023	10.60	Put	Bond Future	5,102.6300	5.1026	5,257.2800	5.2573	3.031	0	0	0
2022/09/16	R035	02/02/2023	10.64	Put	Bond Future	4,936.1300	4.9361	5,087.6300	5.0876	3.069	0	0	0
2022/09/16	R035	02/02/2023	9.81	Call	Bond Future	375.4700	0.3755	344.2100	0.3442	(8.326)	0	0	582
2022/09/16	R035	02/02/2023	9.81	Put	Bond Future	9,177.2400	9.1772	9,382.2200	9.3822	2.234	0	0	0
2022/09/16	R035	02/02/2023	9.85	Call	Bond Future	403.5800	0.4036	370.4600	0.3705	(8.207)	0	0	0
2022/09/16	R035	02/02/2023	9.89	Call	Bond Future	433.3500	0.4334	398.3000	0.3983	(8.088)	0	0	388
2022/09/16	R035	02/02/2023	9.89	Put	Bond Future	8,704.2400	8.7042	8,905.4300	8.9054	2.311	0	0	0
2022/09/16	R035	02/02/2023			Bond Future	11.2254	88.5823	11.2663	88.3460	0.364	0.0000	0.0000	106,331
2022/09/16	R035	02/02/2023	11.94	Put	Bond Future	1,505.8100	1.5058	1,565.2100	1.5652	3.945	0	0	0
2022/09/16	R035	02/02/2023	11.98	Call	Bond Future	5,667.1500	5.6672	5,488.2700	5.4883	(3.156)	0	0	0
2022/09/16	R035	02/02/2023	11.98	Put	Bond Future	1,448.5800	1.4486	1,505.9400	1.5059	3.960	0	0	388
2022/09/16	R035	02/02/2023	13.22	Call	Bond Future	10,942.5100	10.9425	10,723.9300	10.7239	(1.998)	0	0	0
2022/09/16	R035	02/02/2023	11.05	Call	Bond Future	2,439.5200	2.4395	2,321.9300	2.3219	(4.820)	0	0	976
2022/09/16	R035	02/02/2023	11.05	Put	Bond Future	3,465.2600	3.4653	3,583.9100	3.5839	3.424	0	0	0
2022/09/16	R035	02/02/2023	11.06	Call	Bond Future	2,467.6900	2.4677	2,349.3100	2.3493	(4.797)	0	0	0
2022/09/16	R035	02/02/2023	11.06	Put	Bond Future	3,434.4800	3.4345	3,552.3400	3.5523	3.432	0	0	582
2022/09/16	R035	02/02/2023	10.86	Call	Bond Future	1,937.9600	1.9380	1,835.5600	1.8356	(5.284)	0	0	0
2022/09/16	R035	02/02/2023	10.86	Put	Bond Future	4,094.6600	4.0947	4,228.5000	4.2285	3.269	0	0	0
2022/09/16	R035	02/02/2023	10.87	Call	Bond Future	1,962.6800	1.9627	1,859.4700	1.8595	(5.259)	0	0	0
2022/09/16	R035	02/02/2023	10.87	Put	Bond Future	4,059.3300	4.0593	4,192.3600	4.1924	3.277	0	0	0
2022/09/16	R035	02/02/2023	10.30	Call	Bond Future	855.2300	0.8552	796.2600	0.7963	(6.895)	0	0	976
2022/09/16	R035	02/02/2023	10.64	Call	Bond Future	1,443.3800	1.4434	1,358.6400	1.3586	(5.871)	0	0	388
2022/09/16	R035	02/02/2023	9.85	Put	Bond Future	8,939.3900	8.9394	9,142.5100	9.1425	2.272	0	0	0
2022/09/16	R035	04/05/2023	11.22	Put	Bond Future	4,116.8800	4.1169	4,233.3000	4.2333	2.828	0	0	0
2022/09/16	R035	04/05/2023	12.46	Call	Bond Future	7,666.8100	7.6668	7,480.8300	7.4808	(2.426)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/16	R035	04/05/2023	12.46	Put	Bond Future	1,694.8600		1.6949	1,750.0900	1.7501	3.259	0	0	388
2022/09/16	R035	04/05/2023	13.18	Call	Bond Future	10,536.0500		10.5361	10,328.7700	10.3288	(1.967)	0	0	0
2022/09/16	R035	04/05/2023	13.18	Put	Bond Future	1,002.9700		1.0030	1,036.9000	1.0369	3.383	0	0	491
2022/09/16	R035	04/05/2023	11.17	Call	Bond Future	3,216.3100		3.2163	3,094.6000	3.0946	(3.784)	0	0	491
2022/09/16	R035	04/05/2023	11.20	Call	Bond Future	3,301.6200		3.3016	3,178.0700	3.1781	(3.742)	0	0	0
2022/09/16	R035	04/05/2023	11.21	Call	Bond Future	3,330.3900		3.3304	3,206.2200	3.2062	(3.728)	0	0	0
2022/09/16	R035	04/05/2023	10.60	Call	Bond Future	1,834.1500		1.8341	1,748.4900	1.7485	(4.670)	0	0	388
2022/09/16	R035	04/05/2023	10.60	Put	Bond Future	6,267.9400		6.2679	6,423.4900	6.4235	2.482	0	0	0
2022/09/16	R035	04/05/2023			Bond Future	11.3526		85.7593	11.3951	85.5181	0.375	0.0000	0.0000	0
2022/09/16	R035	04/05/2023	11.22	Call	Bond Future	3,359.0000		3.3590	3,234.2100	3.2342	(3.715)	0	0	0
2022/09/16	R035	04/05/2023	11.17	Put	Bond Future	4,262.5800		4.2626	4,382.0800	4.3821	2.803	0	0	0
2022/09/16	R035	04/05/2023	11.20	Put	Bond Future	4,174.6900		4.1747	4,292.3500	4.2924	2.818	0	0	0
2022/09/16	R035	04/05/2023	11.21	Put	Bond Future	4,145.8400		4.1458	4,262.8800	4.2629	2.823	0	0	0
2022/09/16	R035	04/05/2023	9.85	Call	Bond Future	755.3300		0.7553	710.4900	0.7105	(5.936)	0	0	388
2022/09/16	R035	04/05/2023	9.85	Put	Bond Future	9,940.5400		9.9405	10,136.9100	10.1369	1.975	0	0	0
2022/09/16	R035	04/05/2023	10.42	Call	Bond Future	1,496.5900		1.4966	1,422.0200	1.4220	(4.983)	0	0	491
2022/09/16	R035	04/05/2023	10.42	Put	Bond Future	7,039.3900		7.0394	7,206.0300	7.2060	2.367	0	0	0
2022/09/16	R035	03/08/2023	12.00	Call	Bond Future	5,826.5800		5.8266	5,666.5900	5.6666	(2.746)	0	0	0
2022/09/16	R035	03/08/2023	12.00	Put	Bond Future	2,993.1400		2.9931	3,079.2800	3.0793	2.878	0	0	0
2022/09/16	R035	03/08/2023			Bond Future	11.4784		87.4285	11.5227	87.1824	0.386	0.0000	0.0000	0
2022/09/16	R035	03/08/2023	11.98	Call	Bond Future	5,758.6600		5.7587	5,599.5800	5.5996	(2.762)	0	0	0
2022/09/16	R035	03/08/2023	11.98	Put	Bond Future	3,031.3300		3.0313	3,118.3800	3.1184	2.872	0	0	0
2022/09/16	R035	03/08/2023	11.99	Call	Bond Future	5,792.4300		5.7924	5,632.9000	5.6329	(2.754)	0	0	0
2022/09/16	R035	03/08/2023	11.99	Put	Bond Future	3,012.0200		3.0120	3,098.6200	3.0986	2.875	0	0	0
2022/09/16	R035	02/11/2023	11.41	Call	Bond Future	3,970.2200		3.9702	3,844.0200	3.8440	(3.179)	0	0	0
2022/09/16	R035	02/11/2023	11.41	Put	Bond Future	5,128.6800		5.1287	5,253.3300	5.2533	2.430	0	0	0
2022/09/16	R035	02/11/2023	11.42	Call	Bond Future	3,997.1800		3.9972	3,870.4800	3.8705	(3.170)	0	0	0
2022/09/16	R035	02/11/2023	11.42	Put	Bond Future	5,100.1300		5.1001	5,224.2800	5.2243	2.434	0	0	0
2022/09/16	R035	02/11/2023			Bond Future	11.6206		84.5946	11.6668	84.3438	0.397	0.0000	0.0000	0
2022/09/16	R035	02/11/2023	11.43	Call	Bond Future	4,024.5900		4.0246	3,897.3800	3.8974	(3.161)	0	0	0
2022/09/16	R035	02/11/2023	11.43	Put	Bond Future	5,072.0700		5.0721	5,195.7100	5.1957	2.438	0	0	0
2022/09/16	R186	03/11/2022	8.53	Call	Bond Future	199.3000		0.1993	166.7100	0.1667	(16.352)	0	0	0
2022/09/16	R186	03/11/2022	8.53	Put	Bond Future	1,957.9300		1.9579	2,081.0300	2.0810	6.287	0	0	0
2022/09/16	R186	03/11/2022	8.54	Call	Bond Future	207.0900		0.2071	173.5800	0.1736	(16.181)	0	0	0
2022/09/16	R186	03/11/2022	8.54	Put	Bond Future	1,930.1700		1.9302	2,052.3500	2.0524	6.330	0	0	0
2022/09/16	R186	03/11/2022	8.91	Put	Bond Future	1,072.6200		1.0726	1,155.8900	1.1559	7.763	0	0	4,310
2022/09/16	R186	03/11/2022			Bond Future	9.0298		108.9592	9.0745	108.8036	0.496	0.0000	0.0000	63,582
2022/09/16	R186	03/11/2022	8.23	Call	Bond Future	49.1900		0.0492	38.2200	0.0382	(22.301)	0	0	4,310
2022/09/16	R186	03/11/2022	8.23	Put	Bond Future	2,881.1400		2.8811	3,025.8600	3.0259	5.023	0	0	0
2022/09/16	R186	03/11/2022	8.55	Call	Bond Future	215.1000		0.2151	180.6500	0.1807	(16.016)	0	0	0
2022/09/16	R186	03/11/2022	8.55	Put	Bond Future	1,902.6500		1.9026	2,023.8900	2.0239	6.372	0	0	0
2022/09/16	R186	03/11/2022	8.91	Call	Bond Future	654.4400		0.6544	582.0200	0.5820	(11.066)	0	0	0
2022/09/16	R186	02/02/2023	8.33	Call	Bond Future	473.7900		0.4738	434.5400	0.4345	(8.284)	0	0	0
2022/09/16	R186	02/02/2023	8.33	Put	Bond Future	3,276.8300		3.2768	3,397.3900	3.3974	3.679	0	0	0
2022/09/16	R186	02/02/2023	8.32	Call	Bond Future	466.4300		0.4664	427.6400	0.4276	(8.316)	0	0	0
2022/09/16	R186	02/02/2023	8.32	Put	Bond Future	3,303.4100		3.3034	3,424.4300	3.4244	3.663	0	0	0
2022/09/16	R186	02/02/2023			Bond Future	9.1698		105.6130	9.2186	105.4532	0.531	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
2022/09/16	R186	02/02/2023	8.34	Call	Bond Future	481.0400	0.4810	441.3300	0.4413	(8.255)	0	0	0
2022/09/16	R186	02/02/2023	8.34	Put	Bond Future	3,250.1500	3.2501	3,370.2500	3.3702	3.695	0	0	0
2022/09/16	R186	04/05/2023	8.83	Put	Bond Future	2,603.4800	2.6035	2,702.2700	2.7023	3.795	0	0	0
2022/09/16	R186	04/05/2023	8.84	Call	Bond Future	1,163.6200	1.1636	1,098.4900	1.0985	(5.597)	0	0	0
2022/09/16	R186	04/05/2023			Bond Future	9.2968	107.6144	9.3499	107.4510	0.571	0.0000	0.0000	0
2022/09/16	R186	04/05/2023	8.83	Call	Bond Future	1,151.1500	1.1511	1,086.4800	1.0865	(5.618)	0	0	0
2022/09/16	R186	04/05/2023	8.84	Put	Bond Future	2,584.5800	2.5846	2,682.9100	2.6829	3.804	0	0	0
2022/09/16	R186	04/05/2023	8.82	Call	Bond Future	1,138.4400	1.1384	1,074.2200	1.0742	(5.641)	0	0	0
2022/09/16	R186	04/05/2023	8.82	Put	Bond Future	2,622.1600	2.6222	2,721.4000	2.7214	3.785	0	0	0
2022/09/16	R186	03/08/2023	9.74	Call	Bond Future	2,604.5800	2.6046	2,505.7800	2.5058	(3.793)	0	0	0
2022/09/16	R186	03/08/2023	9.74	Put	Bond Future	1,690.7000	1.6907	1,758.8700	1.7589	4.032	0	0	0
2022/09/16	R186	03/08/2023	9.73	Put	Bond Future	1,701.0400	1.7010	1,769.5500	1.7696	4.028	0	0	0
2022/09/16	R186	03/08/2023			Bond Future	9.4216	104.4059	9.4795	104.2389	0.615	0.0000	0.0000	0
2022/09/16	R186	03/08/2023	9.75	Call	Bond Future	2,622.8500	2.6229	2,523.7000	2.5237	(3.780)	0	0	0
2022/09/16	R186	03/08/2023	9.75	Put	Bond Future	1,680.4300	1.6804	1,748.2500	1.7482	4.036	0	0	0
2022/09/16	R186	03/08/2023	9.73	Call	Bond Future	2,586.3700	2.5864	2,487.9100	2.4879	(3.807)	0	0	0
2022/09/16	R186	02/11/2023	9.40	Call	Bond Future	1,887.4100	1.8874	1,805.3700	1.8054	(4.347)	0	0	0
2022/09/16	R186	02/11/2023	9.40	Put	Bond Future	2,372.8000	2.3728	2,460.9100	2.4609	3.713	0	0	0
2022/09/16	R186	02/11/2023			Bond Future	9.5802	106.3964	9.6436	106.2262	0.662	0.0000	0.0000	0
2022/09/16	R186	02/11/2023	9.39	Call	Bond Future	1,872.9200	1.8729	1,791.2400	1.7912	(4.361)	0	0	0
2022/09/16	R186	02/11/2023	9.39	Put	Bond Future	2,385.3300	2.3853	2,473.8000	2.4738	3.709	0	0	0
2022/09/16	R186	02/11/2023	9.38	Call	Bond Future	1,858.4900	1.8585	1,777.1700	1.7772	(4.376)	0	0	0
2022/09/16	R186	02/11/2023	9.38	Put	Bond Future	2,397.9300	2.3979	2,486.7600	2.4868	3.704	0	0	0
2022/09/16	R197	03/11/2022			Bond Future	338.8101	338.8101	338.1663	338.1663	(0.190)	0.0000	0.0000	831
2022/09/16	R197	02/02/2023			Bond Future	336.0396	336.0396	335.3822	335.3822	(0.196)	0.0000	0.0000	0
2022/09/16	R197	04/05/2023			Bond Future	342.4820	342.4820	341.8103	341.8103	(0.196)	0.0000	0.0000	0
2022/09/16	R197	03/08/2023			Bond Future	339.9849	339.9849	339.2920	339.2920	(0.204)	0.0000	0.0000	0
2022/09/16	R197	02/11/2023			Bond Future	346.5408	346.5408	351.6219	351.6219	1.466	0.0000	0.0000	0
2022/09/16	R202	03/11/2022			Bond Future	251.1390	251.1390	250.7598	250.7598	(0.151)	0.0000	0.0000	6,148
2022/09/16	R202	02/02/2023			Bond Future	250.9598	250.9598	250.5718	250.5718	(0.155)	0.0000	0.0000	460
2022/09/16	R202	04/05/2023			Bond Future	255.7704	255.7704	255.3736	255.3736	(0.155)	0.0000	0.0000	0
2022/09/16	R202	03/08/2023			Bond Future	255.8965	255.8965	255.4877	255.4877	(0.160)	0.0000	0.0000	0
2022/09/16	R202	02/11/2023			Bond Future	260.8312	260.8312	260.4144	260.4144	(0.160)	0.0000	0.0000	0
2022/09/16	R209	03/11/2022	9.25	Call	Bond Future	1.4700	0.0015	1.0100	0.0010	(31.293)	0	0	6,000
2022/09/16	R209	03/11/2022	9.25	Put	Bond Future	10,468.1500	10.4682	10,697.6200	10.6976	2.192	0	0	0
2022/09/16	R209	03/11/2022	9.50	Call	Bond Future	5.8100	0.0058	4.2000	0.0042	(27.711)	0	0	0
2022/09/16	R209	03/11/2022	9.50	Put	Bond Future	8,902.9800	8.9030	9,131.3000	9.1313	2.565	0	0	0
2022/09/16	R209	03/11/2022	12.00	Call	Bond Future	4,852.8600	4.8529	4,641.9000	4.6419	(4.347)	0	0	0
2022/09/16	R209	03/11/2022	12.00	Put	Bond Future	231.9700	0.2320	250.9400	0.2509	8.178	0	0	7,750
2022/09/16	R209	03/11/2022	11.03	Call	Bond Future	1,358.7500	1.3588	1,234.2100	1.2342	(9.166)	0	0	0
2022/09/16	R209	03/11/2022	11.03	Put	Bond Future	1,546.9400	1.5469	1,652.3300	1.6523	6.813	0	0	0
2022/09/16	R209	03/11/2022	10.50	Put	Bond Future	3,408.4600	3.4085	3,585.7000	3.5857	5.200	0	0	0
2022/09/16	R209	03/11/2022			Bond Future	11.0661	67.4198	11.1104	67.1899	0.400	0.0000	0.0000	19,019
2022/09/16	R209	03/11/2022	10.00	Call	Bond Future	57.4100	0.0574	45.3700	0.0454	(20.972)	0	0	7,750
2022/09/16	R209	03/11/2022	10.00	Put	Bond Future	5,944.3100	5.9443	6,162.2000	6.1622	3.666	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
2022/09/16	R209	03/11/2022	11.02	Call	Bond Future	1,332.6200	1.3326	1,209.4500	1.2094	(9.243)	0	0	0
2022/09/16	R209	03/11/2022	11.02	Put	Bond Future	1,573.0900	1.5731	1,679.8500	1.6799	6.787	0	0	0
2022/09/16	R209	03/11/2022	11.50	Call	Bond Future	2,861.0500	2.8611	2,682.1500	2.6821	(6.253)	0	0	0
2022/09/16	R209	03/11/2022	11.50	Put	Bond Future	655.6500	0.6556	706.6800	0.7067	7.783	0	0	0
2022/09/16	R209	03/11/2022	10.50	Call	Bond Future	368.9200	0.3689	316.2300	0.3162	(14.282)	0	0	0
2022/09/16	R209	03/11/2022	11.00	Call	Bond Future	1,281.2000	1.2812	1,160.7700	1.1608	(9.400)	0	0	0
2022/09/16	R209	03/11/2022	11.00	Put	Bond Future	1,626.3900	1.6264	1,735.8900	1.7359	6.733	0	0	6,000
2022/09/16	R209	03/11/2022	11.01	Call	Bond Future	1,306.7800	1.3068	1,184.9700	1.1850	(9.321)	0	0	0
2022/09/16	R209	03/11/2022	11.01	Put	Bond Future	1,599.5800	1.5996	1,707.7000	1.7077	6.759	0	0	0
2022/09/16	R209	02/02/2023	10.80	Put	Bond Future	3,669.1100	3.6691	3,805.3000	3.8053	3.712	0	0	0
2022/09/16	R209	02/02/2023	10.78	Call	Bond Future	1,595.5200	1.5955	1,498.4200	1.4984	(6.086)	0	0	0
2022/09/16	R209	02/02/2023	10.79	Call	Bond Future	1,616.6200	1.6166	1,518.7100	1.5187	(6.056)	0	0	0
2022/09/16	R209	02/02/2023			Bond Future	11.1889	68.6275	11.2350	68.3926	0.412	0.0000	0.0000	2,066
2022/09/16	R209	02/02/2023	10.80	Call	Bond Future	1,637.7000	1.6377	1,538.9900	1.5390	(6.027)	0	0	0
2022/09/16	R209	02/02/2023	10.78	Put	Bond Future	3,733.7200	3.7337	3,871.5200	3.8715	3.691	0	0	0
2022/09/16	R209	02/02/2023	10.79	Put	Bond Future	3,701.3900	3.7014	3,838.3800	3.8384	3.701	0	0	0
2022/09/16	R209	04/05/2023	11.09	Call	Bond Future	2,737.8200	2.7378	2,619.3700	2.6194	(4.326)	0	0	0
2022/09/16	R209	04/05/2023	11.09	Put	Bond Future	3,823.0100	3.8230	3,944.2700	3.9443	3.172	0	0	0
2022/09/16	R209	04/05/2023	11.10	Call	Bond Future	2,762.4000	2.7624	2,643.3300	2.6433	(4.310)	0	0	0
2022/09/16	R209	04/05/2023	11.10	Put	Bond Future	3,796.1600	3.7962	3,916.8000	3.9168	3.178	0	0	0
2022/09/16	R209	04/05/2023	10.00	Call	Bond Future	842.2900	0.8423	789.2600	0.7893	(6.296)	0	0	7,500
2022/09/16	R209	04/05/2023	10.00	Put	Bond Future	7,876.0100	7.8760	8,062.6900	8.0627	2.370	0	0	0
2022/09/16	R209	04/05/2023			Bond Future	11.3033	66.7763	11.3511	66.5366	0.423	0.0000	0.0000	1,250
2022/09/16	R209	04/05/2023	12.50	Call	Bond Future	7,022.7500	7.0227	6,834.7500	6.8348	(2.677)	0	0	0
2022/09/16	R209	04/05/2023	12.50	Put	Bond Future	1,368.6200	1.3686	1,420.3300	1.4203	3.778	0	0	7,500
2022/09/16	R209	04/05/2023	11.11	Call	Bond Future	2,787.0800	2.7871	2,667.3800	2.6674	(4.295)	0	0	0
2022/09/16	R209	04/05/2023	11.11	Put	Bond Future	3,769.4800	3.7695	3,889.4900	3.8895	3.184	0	0	0
2022/09/16	R209	04/05/2023	11.00	Call	Bond Future	2,521.0200	2.5210	2,408.2300	2.4082	(4.474)	0	0	0
2022/09/16	R209	04/05/2023	11.00	Put	Bond Future	4,071.4900	4.0715	4,198.4100	4.1984	3.117	0	0	7,500
2022/09/16	R209	03/08/2023	11.95	Put	Bond Future	2,583.5300	2.5835	2,668.3200	2.6683	3.282	0	0	0
2022/09/16	R209	03/08/2023	11.93	Call	Bond Future	5,103.9700	5.1040	4,945.1200	4.9451	(3.112)	0	0	0
2022/09/16	R209	03/08/2023	11.94	Call	Bond Future	5,133.9900	5.1340	4,974.6900	4.9747	(3.103)	0	0	0
2022/09/16	R209	03/08/2023			Bond Future	11.4140	68.0761	11.4635	67.8316	0.434	0.0000	0.0000	0
2022/09/16	R209	03/08/2023	11.95	Call	Bond Future	5,164.0600	5.1641	5,004.3100	5.0043	(3.093)	0	0	0
2022/09/16	R209	03/08/2023	11.93	Put	Bond Future	2,617.1600	2.6172	2,702.8500	2.7029	3.274	0	0	0
2022/09/16	R209	03/08/2023	11.94	Put	Bond Future	2,600.2900	2.6003	2,685.5300	2.6855	3.278	0	0	0
2022/09/16	R209	02/11/2023	11.33	Call	Bond Future	3,492.5100	3.4925	3,367.0200	3.3670	(3.593)	0	0	0
2022/09/16	R209	02/11/2023	11.33	Put	Bond Future	4,503.7400	4.5037	4,627.4900	4.6275	2.748	0	0	0
2022/09/16	R209	02/11/2023	11.34	Call	Bond Future	3,516.7300	3.5167	3,390.7300	3.3907	(3.583)	0	0	0
2022/09/16	R209	02/11/2023	11.34	Put	Bond Future	4,478.2900	4.4783	4,601.5300	4.6015	2.752	0	0	0
2022/09/16	R209	02/11/2023			Bond Future	11.5356	66.2242	11.5870	65.9749	0.445	0.0000	0.0000	0
2022/09/16	R209	02/11/2023	11.35	Call	Bond Future	3,541.0300	3.5410	3,414.5200	3.4145	(3.573)	0	0	0
2022/09/16	R209	02/11/2023	11.35	Put	Bond Future	4,452.9700	4.4530	4,575.7000	4.5757	2.756	0	0	0
2022/09/16	R210	03/11/2022			Bond Future	230.5555	230.5555	230.6125	230.6125	0.025	0.0000	0.0000	732
2022/09/16	R210	02/02/2023			Bond Future	234.7417	234.7417	234.7967	234.7967	0.023	0.0000	0.0000	300
2022/09/16	R210	04/05/2023			Bond Future	236.1174	236.1174	236.1726	236.1726	0.023	0.0000	0.0000	0
2022/09/16	R210	03/08/2023			Bond Future	240.7625	240.7625	240.8181	240.8181	0.023	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
2022/09/16	R210	02/11/2023			Bond Future	242.1659	242.1659	242.2193	242.2193	0.022	0.0000	0.0000	0
2022/09/16	R213	03/11/2022	9.19	Call	Bond Future	1.1600	0.0012	0.6500	0.0007	(43.966)	0	0	476
2022/09/16	R213	03/11/2022	9.19	Put	Bond Future	7,384.2400	7.3842	7,686.5700	7.6866	4.094	0	0	0
2022/09/16	R213	03/11/2022	10.38	Call	Bond Future	678.6300	0.6786	571.2600	0.5713	(15.822)	0	0	0
2022/09/16	R213	03/11/2022	10.38	Put	Bond Future	2,077.4400	2.0774	2,272.9100	2.2729	9.409	0	0	0
2022/09/16	R213	03/11/2022	10.39	Call	Bond Future	697.1600	0.6972	587.8800	0.5879	(15.675)	0	0	0
2022/09/16	R213	03/11/2022	10.39	Put	Bond Future	2,047.9300	2.0479	2,241.4900	2.2415	9.451	0	0	0
2022/09/16	R213	03/11/2022	10.37	Call	Bond Future	660.3900	0.6604	554.9100	0.5549	(15.972)	0	0	0
2022/09/16	R213	03/11/2022	10.37	Put	Bond Future	2,107.2800	2.1073	2,304.6400	2.3046	9.366	0	0	200
2022/09/16	R213	03/11/2022			Bond Future	10.6743	81.3973	10.7389	81.0944	0.605	0.0000	0.0000	33,963
2022/09/16	R213	03/11/2022	9.13	Call	Bond Future	0.7900	0.0008	0.4400	0.0004	(44.304)	0	0	200
2022/09/16	R213	03/11/2022	9.13	Put	Bond Future	7,700.1400	7.7001	8,002.6300	8.0026	3.928	0	0	0
2022/09/16	R213	03/11/2022	9.84	Call	Bond Future	83.4300	0.0834	60.9500	0.0609	(26.945)	0	0	0
2022/09/16	R213	03/11/2022	9.84	Put	Bond Future	4,131.0800	4.1311	4,411.4400	4.4114	6.787	0	0	476
2022/09/16	R213	03/11/2022	10.40	Call	Bond Future	715.9800	0.7160	604.8000	0.6048	(15.528)	0	0	0
2022/09/16	R213	03/11/2022	10.40	Put	Bond Future	2,018.7400	2.0187	2,210.4000	2.2104	9.494	0	0	0
2022/09/16	R213	03/11/2022	9.98	Call	Bond Future	167.6800	0.1677	128.5400	0.1285	(23.342)	0	0	0
2022/09/16	R213	03/11/2022	9.98	Put	Bond Future	3,518.1800	3.5182	3,781.8800	3.7819	7.495	0	0	200
2022/09/16	R213	03/11/2022	10.19	Call	Bond Future	381.1600	0.3812	308.8700	0.3089	(18.966)	0	0	0
2022/09/16	R213	03/11/2022	10.19	Put	Bond Future	2,699.6800	2.6997	2,930.2300	2.9302	8.540	0	0	476
2022/09/16	R213	02/02/2023	10.43	Put	Bond Future	3,270.6900	3.2707	3,457.1200	3.4571	5.700	0	0	0
2022/09/16	R213	02/02/2023	12.20	Call	Bond Future	6,555.4600	6.5555	6,291.8300	6.2918	(4.022)	0	0	0
2022/09/16	R213	02/02/2023	12.20	Put	Bond Future	574.4300	0.5744	620.1100	0.6201	7.952	0	0	912
2022/09/16	R213	02/02/2023	10.22	Put	Bond Future	3,914.3000	3.9143	4,122.1100	4.1221	5.309	0	0	0
2022/09/16	R213	02/02/2023	10.23	Call	Bond Future	1,094.3100	1.0943	991.8300	0.9918	(9.365)	0	0	0
2022/09/16	R213	02/02/2023	10.35	Call	Bond Future	1,289.9700	1.2900	1,175.3400	1.1753	(8.886)	0	0	0
2022/09/16	R213	02/02/2023	10.35	Put	Bond Future	3,505.9900	3.5060	3,700.6700	3.7007	5.553	0	0	476
2022/09/16	R213	02/02/2023	10.01	Call	Bond Future	797.2700	0.7973	715.6200	0.7156	(10.241)	0	0	0
2022/09/16	R213	02/02/2023			Bond Future	10.8260	82.8553	10.8938	82.5460	0.626	0.0000	0.0000	0
2022/09/16	R213	02/02/2023	10.43	Call	Bond Future	1,432.5500	1.4325	1,309.6700	1.3097	(8.578)	0	0	912
2022/09/16	R213	02/02/2023	10.22	Call	Bond Future	1,079.4800	1.0795	977.9800	0.9780	(9.403)	0	0	0
2022/09/16	R213	02/02/2023	10.23	Put	Bond Future	3,881.3200	3.8813	4,088.1500	4.0881	5.329	0	0	0
2022/09/16	R213	02/02/2023	9.16	Call	Bond Future	206.9500	0.2070	179.3400	0.1793	(13.341)	0	0	476
2022/09/16	R213	02/02/2023	9.16	Put	Bond Future	8,315.1200	8.3151	8,596.8200	8.5968	3.388	0	0	0
2022/09/16	R213	02/02/2023	10.01	Put	Bond Future	4,644.2800	4.6443	4,871.9400	4.8719	4.902	0	0	476
2022/09/16	R213	02/02/2023	10.21	Call	Bond Future	1,064.6000	1.0646	964.0800	0.9641	(9.442)	0	0	0
2022/09/16	R213	02/02/2023	10.21	Put	Bond Future	3,947.2700	3.9473	4,156.0600	4.1561	5.289	0	0	0
2022/09/16	R213	04/05/2023	10.75	Call	Bond Future	2,325.3800	2.3254	2,176.3300	2.1763	(6.410)	0	0	0
2022/09/16	R213	04/05/2023	10.75	Put	Bond Future	3,275.4500	3.2755	3,442.0100	3.4420	5.085	0	0	0
2022/09/16	R213	04/05/2023			Bond Future	10.9615	80.8744	11.0324	80.5588	0.647	0.0000	0.0000	0
2022/09/16	R213	04/05/2023	10.74	Call	Bond Future	2,304.2200	2.3042	2,156.0100	2.1560	(6.432)	0	0	0
2022/09/16	R213	04/05/2023	10.74	Put	Bond Future	3,299.5800	3.2996	3,466.9800	3.4670	5.073	0	0	0
2022/09/16	R213	04/05/2023	10.73	Call	Bond Future	2,282.9300	2.2829	2,135.5500	2.1356	(6.456)	0	0	0
2022/09/16	R213	04/05/2023	10.73	Put	Bond Future	3,323.6000	3.3236	3,491.8300	3.4918	5.062	0	0	0
2022/09/16	R213	03/08/2023	11.62	Put	Bond Future	2,241.8200	2.2418	2,359.2900	2.3593	5.240	0	0	0
2022/09/16	R213	03/08/2023	11.63	Call	Bond Future	4,502.1400	4.5021	4,297.0400	4.2970	(4.556)	0	0	0
2022/09/16	R213	03/08/2023			Bond Future	11.0964	82.4483	11.1708	82.1263	0.670	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
2022/09/16	R213	03/08/2023	11.62	Call	Bond Future	4,474.8100	4.4748	4,270.3200	4.2703	(4.570)	0	0	0
2022/09/16	R213	03/08/2023	11.63	Put	Bond Future	2,227.2900	2.2273	2,344.1500	2.3441	5.247	0	0	0
2022/09/16	R213	03/08/2023	11.61	Call	Bond Future	4,447.2300	4.4472	4,243.3600	4.2434	(4.584)	0	0	0
2022/09/16	R213	03/08/2023	11.61	Put	Bond Future	2,256.1400	2.2561	2,374.2300	2.3742	5.234	0	0	0
2022/09/16	R213	02/11/2023	11.13	Call	Bond Future	3,047.8200	3.0478	2,883.9500	2.8839	(5.377)	0	0	0
2022/09/16	R213	02/11/2023	11.13	Put	Bond Future	3,570.4100	3.5704	3,734.6300	3.7346	4.599	0	0	0
2022/09/16	R213	02/11/2023			Bond Future	11.2533	80.4703	11.3312	80.1422	0.692	0.0000	0.0000	0
2022/09/16	R213	02/11/2023	11.12	Call	Bond Future	3,025.7800	3.0258	2,862.6000	2.8626	(5.393)	0	0	0
2022/09/16	R213	02/11/2023	11.12	Put	Bond Future	3,590.9600	3.5910	3,755.8700	3.7559	4.592	0	0	0
2022/09/16	R213	02/11/2023	11.11	Call	Bond Future	3,003.8000	3.0038	2,841.3200	2.8413	(5.409)	0	0	0
2022/09/16	R213	02/11/2023	11.11	Put	Bond Future	3,611.6000	3.6116	3,777.2100	3.7772	4.586	0	0	0
2022/09/16	R214	03/11/2022	11.34	Call	Bond Future	1,936.1600	1.9362	1,781.4500	1.7815	(7.991)	0	0	0
2022/09/16	R214	03/11/2022	11.36	Put	Bond Future	1,151.8500	1.1519	1,236.1700	1.2362	7.320	0	0	0
2022/09/16	R214	03/11/2022			Bond Future	11.2030	64.9434	11.2473	64.7018	0.396	0.0000	0.0000	25,440
2022/09/16	R214	03/11/2022	11.34	Put	Bond Future	1,194.1600	1.1942	1,281.0500	1.2810	7.276	0	0	0
2022/09/16	R214	03/11/2022	11.35	Call	Bond Future	1,968.4400	1.9684	1,812.4400	1.8124	(7.925)	0	0	0
2022/09/16	R214	03/11/2022	11.35	Put	Bond Future	1,172.8100	1.1728	1,258.4100	1.2584	7.299	0	0	0
2022/09/16	R214	03/11/2022	11.36	Call	Bond Future	2,001.0500	2.0010	1,843.7700	1.8438	(7.860)	0	0	0
2022/09/16	R214	02/02/2023	11.07	Call	Bond Future	2,102.0600	2.1021	1,985.5900	1.9856	(5.541)	0	0	0
2022/09/16	R214	02/02/2023	11.07	Put	Bond Future	3,475.5000	3.4755	3,605.7600	3.6058	3.748	0	0	0
2022/09/16	R214	02/02/2023	11.08	Call	Bond Future	2,126.9800	2.1270	2,009.6800	2.0097	(5.515)	0	0	0
2022/09/16	R214	02/02/2023	11.08	Put	Bond Future	3,444.9000	3.4449	3,574.3300	3.5743	3.757	0	0	0
2022/09/16	R214	02/02/2023			Bond Future	11.3213	66.1067	11.3674	65.8600	0.407	0.0000	0.0000	64,507
2022/09/16	R214	02/02/2023	11.09	Call	Bond Future	2,152.0500	2.1521	2,033.9300	2.0339	(5.489)	0	0	0
2022/09/16	R214	02/02/2023	11.09	Put	Bond Future	3,414.5100	3.4145	3,543.1200	3.5431	3.767	0	0	0
2022/09/16	R214	04/05/2023	11.36	Call	Bond Future	3,266.0300	3.2660	3,131.5200	3.1315	(4.118)	0	0	0
2022/09/16	R214	04/05/2023	11.36	Put	Bond Future	3,616.4200	3.6164	3,733.7100	3.7337	3.243	0	0	0
2022/09/16	R214	04/05/2023	11.37	Call	Bond Future	3,293.3400	3.2933	3,158.2000	3.1582	(4.103)	0	0	0
2022/09/16	R214	04/05/2023	11.37	Put	Bond Future	3,590.3400	3.5903	3,707.0000	3.7070	3.249	0	0	0
2022/09/16	R214	04/05/2023			Bond Future	11.4259	64.0624	11.4736	63.8106	0.417	0.0000	0.0000	0
2022/09/16	R214	04/05/2023	11.38	Call	Bond Future	3,320.9600	3.3210	3,185.1800	3.1852	(4.089)	0	0	0
2022/09/16	R214	04/05/2023	11.38	Put	Bond Future	3,564.6400	3.5646	3,680.6600	3.6807	3.255	0	0	0
2022/09/16	R214	03/08/2023	12.14	Call	Bond Future	5,732.3200	5.7323	5,560.6800	5.5607	(2.994)	0	0	0
2022/09/16	R214	03/08/2023	12.14	Put	Bond Future	2,661.2300	2.6612	2,746.4900	2.7465	3.204	0	0	0
2022/09/16	R214	03/08/2023	12.15	Call	Bond Future	5,763.9700	5.7640	5,591.8800	5.5919	(2.986)	0	0	0
2022/09/16	R214	03/08/2023	12.15	Put	Bond Future	2,644.6500	2.6446	2,729.4600	2.7295	3.207	0	0	0
2022/09/16	R214	03/08/2023			Bond Future	11.5282	65.3093	11.5776	65.0524	0.428	0.0000	0.0000	0
2022/09/16	R214	03/08/2023	12.16	Call	Bond Future	5,795.6600	5.7957	5,623.1300	5.6231	(2.977)	0	0	0
2022/09/16	R214	03/08/2023	12.16	Put	Bond Future	2,628.1800	2.6282	2,712.5500	2.7125	3.210	0	0	0
2022/09/16	R214	02/11/2023	11.45	Put	Bond Future	4,719.4600	4.7195	4,847.8900	4.8479	2.721	0	0	0
2022/09/16	R214	02/11/2023	11.46	Call	Bond Future	3,744.3600	3.7444	3,610.5100	3.6105	(3.575)	0	0	0
2022/09/16	R214	02/11/2023	11.46	Put	Bond Future	4,692.1600	4.6922	4,820.0600	4.8201	2.726	0	0	0
2022/09/16	R214	02/11/2023			Bond Future	11.6422	63.2581	11.6933	62.9964	0.439	0.0000	0.0000	0
2022/09/16	R214	02/11/2023	11.45	Call	Bond Future	3,719.0100	3.7190	3,585.6900	3.5857	(3.585)	0	0	0
2022/09/16	R214	02/11/2023	11.47	Call	Bond Future	3,769.5200	3.7695	3,635.1400	3.6351	(3.565)	0	0	0
2022/09/16	R214	02/11/2023	11.47	Put	Bond Future	4,664.7300	4.6647	4,792.1000	4.7921	2.730	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/16	R248	03/11/2022	10.60	Call	Bond Future	424.4800		0.4245	367.0200	0.3670	(13.537)	0	0	950
2022/09/16	R248	03/11/2022	10.60	Put	Bond Future	4,772.6900		4.7727	4,984.3500	4.9844	4.435	0	0	0
2022/09/16	R248	03/11/2022	10.70	Call	Bond Future	575.6000		0.5756	503.9000	0.5039	(12.457)	0	0	0
2022/09/16	R248	03/11/2022	10.70	Put	Bond Future	4,176.9000		4.1769	4,374.3200	4.3743	4.726	0	0	0
2022/09/16	R248	03/11/2022	11.32	Call	Bond Future	2,346.1700		2.3462	2,174.4300	2.1744	(7.320)	0	0	0
2022/09/16	R248	03/11/2022	11.20	Call	Bond Future	1,894.0500		1.8941	1,740.5600	1.7406	(8.104)	0	0	0
2022/09/16	R248	03/11/2022	11.20	Put	Bond Future	1,927.6200		1.9276	2,043.2500	2.0432	5.999	0	0	0
2022/09/16	R248	03/11/2022	11.30	Put	Bond Future	1,619.3900		1.6194	1,719.7100	1.7197	6.195	0	0	0
2022/09/16	R248	03/11/2022	11.31	Put	Bond Future	1,591.0400		1.5910	1,689.8900	1.6899	6.213	0	0	0
2022/09/16	R248	03/11/2022			Bond Future	11.2049		81.1183	11.2442	80.8492	0.351	0.0000	0.0000	254,347
2022/09/16	R248	03/11/2022	10.00	Call	Bond Future	40.7300		0.0407	32.1400	0.0321	(21.090)	0	0	0
2022/09/16	R248	03/11/2022	10.00	Put	Bond Future	9,122.7500		9.1227	9,383.2800	9.3833	2.856	0	0	0
2022/09/16	R248	03/11/2022	11.32	Put	Bond Future	1,562.9800		1.5630	1,660.3600	1.6604	6.230	0	0	0
2022/09/16	R248	03/11/2022	11.90	Call	Bond Future	5,044.7500		5.0448	4,810.6600	4.8107	(4.640)	0	0	0
2022/09/16	R248	03/11/2022	11.90	Put	Bond Future	513.5800		0.5136	548.6100	0.5486	6.821	0	0	0
2022/09/16	R248	03/11/2022	11.30	Call	Bond Future	2,267.4800		2.2675	2,098.6800	2.0987	(7.444)	0	0	950
2022/09/16	R248	03/11/2022	11.31	Call	Bond Future	2,306.7300		2.3067	2,136.4600	2.1365	(7.381)	0	0	0
2022/09/16	R248	02/02/2023	11.10	Put	Bond Future	4,236.8400		4.2368	4,377.2800	4.3773	3.315	0	0	0
2022/09/16	R248	02/02/2023	11.08	Call	Bond Future	2,684.2300		2.6842	2,551.5300	2.5515	(4.944)	0	0	0
2022/09/16	R248	02/02/2023	11.08	Put	Bond Future	4,312.5300		4.3125	4,454.8200	4.4548	3.299	0	0	0
2022/09/16	R248	02/02/2023			Bond Future	11.3173		82.6081	11.3582	82.3331	0.362	0.0000	0.0000	0
2022/09/16	R248	02/02/2023	11.10	Call	Bond Future	2,748.0400		2.7480	2,613.4900	2.6135	(4.896)	0	0	2,700
2022/09/16	R248	02/02/2023	11.06	Call	Bond Future	2,621.1500		2.6212	2,490.3000	2.4903	(4.992)	0	0	0
2022/09/16	R248	02/02/2023	11.06	Put	Bond Future	4,389.3700		4.3894	4,533.5100	4.5335	3.284	0	0	0
2022/09/16	R248	02/02/2023	11.07	Call	Bond Future	2,652.6000		2.6526	2,520.8300	2.5208	(4.968)	0	0	0
2022/09/16	R248	02/02/2023	11.07	Put	Bond Future	4,350.8000		4.3508	4,494.0200	4.4940	3.292	0	0	0
2022/09/16	R248	02/02/2023	10.40	Call	Bond Future	1,020.6800		1.0207	950.7300	0.9507	(6.853)	0	0	2,700
2022/09/16	R248	02/02/2023	10.40	Put	Bond Future	7,653.7000		7.6537	7,858.7400	7.8587	2.679	0	0	0
2022/09/16	R248	04/05/2023	11.35	Call	Bond Future	4,077.5600		4.0776	3,926.9000	3.9269	(3.695)	0	0	0
2022/09/16	R248	04/05/2023	11.35	Put	Bond Future	4,570.5500		4.5706	4,700.5200	4.7005	2.844	0	0	0
2022/09/16	R248	04/05/2023			Bond Future	11.4239		79.7163	11.4664	79.4356	0.372	0.0000	0.0000	0
2022/09/16	R248	04/05/2023	11.33	Call	Bond Future	4,009.4700		4.0095	3,860.2300	3.8602	(3.722)	0	0	0
2022/09/16	R248	04/05/2023	11.33	Put	Bond Future	4,636.7300		4.6367	4,768.1200	4.7681	2.834	0	0	0
2022/09/16	R248	04/05/2023	11.34	Call	Bond Future	4,043.3300		4.0433	3,893.3800	3.8934	(3.709)	0	0	0
2022/09/16	R248	04/05/2023	11.34	Put	Bond Future	4,603.4100		4.6034	4,734.0900	4.7341	2.839	0	0	0
2022/09/16	R248	03/08/2023	12.11	Call	Bond Future	7,044.3900		7.0444	6,854.0200	6.8540	(2.702)	0	0	0
2022/09/16	R248	03/08/2023	12.11	Put	Bond Future	3,427.4900		3.4275	3,523.4200	3.5234	2.799	0	0	0
2022/09/16	R248	03/08/2023			Bond Future	11.5314		81.2304	11.5755	80.9441	0.382	0.0000	0.0000	0
2022/09/16	R248	03/08/2023	12.09	Call	Bond Future	6,966.7600		6.9668	6,777.3900	6.7774	(2.718)	0	0	0
2022/09/16	R248	03/08/2023	12.09	Put	Bond Future	3,469.8900		3.4699	3,566.8200	3.5668	2.793	0	0	0
2022/09/16	R248	03/08/2023	12.10	Call	Bond Future	7,005.5500		7.0055	6,815.6800	6.8157	(2.710)	0	0	0
2022/09/16	R248	03/08/2023	12.10	Put	Bond Future	3,448.6200		3.4486	3,545.0500	3.5450	2.796	0	0	0
2022/09/16	R248	02/11/2023	11.49	Put	Bond Future	5,774.4300		5.7744	5,914.1700	5.9142	2.420	0	0	0
2022/09/16	R248	02/11/2023	11.47	Call	Bond Future	4,726.5800		4.7266	4,575.7700	4.5758	(3.191)	0	0	0
2022/09/16	R248	02/11/2023	11.48	Call	Bond Future	4,758.4300		4.7584	4,607.0300	4.6070	(3.182)	0	0	0
2022/09/16	R248	02/11/2023			Bond Future	11.6418		78.3611	11.6875	78.0694	0.392	0.0000	0.0000	0
2022/09/16	R248	02/11/2023	11.49	Call	Bond Future	4,790.3700		4.7904	4,638.3700	4.6384	(3.173)	0	0	0
2022/09/16	R248	02/11/2023	11.47	Put	Bond Future	5,841.9300		5.8419	5,982.8600	5.9829	2.412	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
2022/09/16	R248 02/11/2023	11.48	Put	Bond Future	5,808.0900	5.8081	5,948.4300	5.9484	2.416	0	0	0
<b>Total</b>												<b>1496964</b>