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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/09/2022 TO 19/09/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/19	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/19	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/19	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/19	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/19	2025	03/11/2022		Bond Future	167.0915	167.0915	166.9788	166.9788	(0.067)	0.0000	0.0000	7,188
2022/09/19	2025	02/02/2023		Bond Future	168.4083	168.4083	168.2922	168.2922	(0.069)	0.0000	0.0000	1,936
2022/09/19	2025	04/05/2023		Bond Future	171.6354	171.6354	171.5162	171.5162	(0.069)	0.0000	0.0000	0
2022/09/19	2025	03/08/2023		Bond Future	173.2288	173.2288	173.1091	173.1091	(0.069)	0.0000	0.0000	0
2022/09/19	2025	02/11/2023		Bond Future	176.5695	176.5695	176.4474	176.4474	(0.069)	0.0000	0.0000	0
2022/09/19	2029	03/11/2022		Bond Future	121.7678	121.7678	122.0958	122.0958	0.269	0.0000	0.0000	1,519
2022/09/19	2029	02/02/2023		Bond Future	123.9772	123.9772	124.3095	124.3095	0.268	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
2022/09/19	2029	04/05/2023			Bond Future	125.0414		125.3804		0.271	0.0000	0.0000	0
2022/09/19	2029	03/08/2023			Bond Future	127.5008		127.8461		0.271	0.0000	0.0000	0
2022/09/19	2029	02/11/2023			Bond Future	128.5982		128.9525		0.276	0.0000	0.0000	0
2022/09/19	2030	03/11/2022	9.70	Call	Bond Future	139.3000	0.1393	75.0500	0.0750	(46.123)	0	0	500
2022/09/19	2030	03/11/2022	9.70	Put	Bond Future	3,479.9800	3.4800	3,994.2500	3.9943	14.778	0	0	0
2022/09/19	2030	03/11/2022	10.10	Call	Bond Future	606.5400	0.6065	410.8600	0.4109	(32.262)	0	0	0
2022/09/19	2030	03/11/2022	10.10	Put	Bond Future	2,042.1200	2.0421	2,424.9600	2.4250	18.747	0	0	0
2022/09/19	2030	03/11/2022	10.20	Put	Bond Future	1,760.1500	1.7601	2,104.7100	2.1047	19.576	0	0	0
2022/09/19	2030	03/11/2022			Bond Future	10.4086	90.1214	10.5348	89.5429	1.212	0.0000	0.0000	63,269
2022/09/19	2030	03/11/2022	10.08	Call	Bond Future	572.7900	0.5728	384.6800	0.3847	(32.841)	0	0	0
2022/09/19	2030	03/11/2022	10.08	Put	Bond Future	2,102.4200	2.1024	2,492.8300	2.4928	18.570	0	0	0
2022/09/19	2030	03/11/2022	10.09	Call	Bond Future	589.4600	0.5895	397.5800	0.3976	(32.552)	0	0	0
2022/09/19	2030	03/11/2022	10.09	Put	Bond Future	2,072.0500	2.0721	2,458.6900	2.4587	18.660	0	0	0
2022/09/19	2030	03/11/2022	10.20	Call	Bond Future	792.9500	0.7930	558.9900	0.5590	(29.505)	0	0	500
2022/09/19	2030	03/11/2022	11.57	Call	Bond Future	5,302.0300	5.3020	4,757.0400	4.7570	(10.279)	0	0	0
2022/09/19	2030	03/11/2022	11.57	Put	Bond Future	156.0000	0.1560	189.5300	0.1895	21.494	0	0	500
2022/09/19	2030	02/02/2023	11.16	Put	Bond Future	1,170.4400	1.1704	1,340.8200	1.3408	14.557	0	0	388
2022/09/19	2030	02/02/2023	11.35	Call	Bond Future	4,393.8900	4.3939	3,947.0600	3.9471	(10.169)	0	0	5,000
2022/09/19	2030	02/02/2023	11.35	Put	Bond Future	957.1500	0.9572	1,100.3000	1.1003	14.956	0	0	0
2022/09/19	2030	02/02/2023	9.99	Call	Bond Future	1,055.4600	1.0555	858.3900	0.8584	(18.671)	0	0	0
2022/09/19	2030	02/02/2023	10.00	Call	Bond Future	1,069.8500	1.0698	870.8800	0.8709	(18.598)	0	0	0
2022/09/19	2030	02/02/2023	10.01	Put	Bond Future	3,581.0300	3.5810	3,970.0700	3.9701	10.864	0	0	0
2022/09/19	2030	02/02/2023	9.80	Call	Bond Future	806.9200	0.8069	644.8000	0.6448	(20.091)	0	0	0
2022/09/19	2030	02/02/2023	9.94	Put	Bond Future	3,805.8300	3.8058	4,208.2000	4.2082	10.572	0	0	102
2022/09/19	2030	02/02/2023	9.20	Call	Bond Future	324.7000	0.3247	245.9300	0.2459	(24.259)	0	0	0
2022/09/19	2030	02/02/2023	9.20	Put	Bond Future	6,664.9000	6.6649	7,176.1100	7.1761	7.670	0	0	0
2022/09/19	2030	02/02/2023	9.66	Call	Bond Future	652.8200	0.6528	514.5400	0.5145	(21.182)	0	0	0
2022/09/19	2030	02/02/2023	9.66	Put	Bond Future	4,785.1100	4.7851	5,236.8100	5.2368	9.440	0	0	102
2022/09/19	2030	02/02/2023	8.81	Put	Bond Future	8,441.0400	8.4410	8,984.2500	8.9842	6.435	0	0	0
2022/09/19	2030	02/02/2023	9.04	Call	Bond Future	254.0000	0.2540	190.0000	0.1900	(25.197)	0	0	0
2022/09/19	2030	02/02/2023	9.04	Put	Bond Future	7,377.8300	7.3778	7,903.8100	7.9038	7.129	0	0	0
2022/09/19	2030	02/02/2023	9.08	Put	Bond Future	7,197.4300	7.1974	7,719.9400	7.7199	7.260	0	0	0
2022/09/19	2030	02/02/2023			Bond Future	10.5597	87.7292	10.6926	87.1392	1.258	0.0000	0.0000	5,200
2022/09/19	2030	02/02/2023	11.55	Call	Bond Future	5,050.8900	5.0509	4,579.1100	4.5791	(9.341)	0	0	5,000
2022/09/19	2030	02/02/2023	11.55	Put	Bond Future	771.7500	0.7717	889.9500	0.8900	15.316	0	0	0
2022/09/19	2030	02/02/2023	11.12	Call	Bond Future	3,674.8500	3.6749	3,261.4200	3.2614	(11.250)	0	0	0
2022/09/19	2030	02/02/2023	11.12	Put	Bond Future	1,220.3400	1.2203	1,396.8900	1.3969	14.467	0	0	0
2022/09/19	2030	02/02/2023	11.16	Call	Bond Future	3,796.8200	3.7968	3,377.2200	3.3772	(11.051)	0	0	0
2022/09/19	2030	02/02/2023	9.99	Put	Bond Future	3,644.0200	3.6440	4,036.9300	4.0369	10.782	0	0	0
2022/09/19	2030	02/02/2023	10.00	Put	Bond Future	3,612.1500	3.6121	4,003.1600	4.0032	10.825	0	0	0
2022/09/19	2030	02/02/2023	10.01	Call	Bond Future	1,084.9700	1.0850	884.0300	0.8840	(18.520)	0	0	0
2022/09/19	2030	02/02/2023	9.80	Put	Bond Future	4,280.2500	4.2802	4,708.1100	4.7081	9.996	0	0	0
2022/09/19	2030	02/02/2023	9.83	Call	Bond Future	843.0700	0.8431	675.6200	0.6756	(19.862)	0	0	388
2022/09/19	2030	02/02/2023	9.83	Put	Bond Future	4,175.9700	4.1760	4,598.5000	4.5985	10.118	0	0	0
2022/09/19	2030	02/02/2023	9.94	Call	Bond Future	985.4900	0.9855	797.8800	0.7979	(19.037)	0	0	0
2022/09/19	2030	02/02/2023	9.79	Call	Bond Future	795.1200	0.7951	634.7600	0.6348	(20.168)	0	0	0
2022/09/19	2030	02/02/2023	9.79	Put	Bond Future	4,315.3200	4.3153	4,744.9400	4.7449	9.956	0	0	0

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2022/09/19	2030	02/02/2023	8.81	Call	Bond Future	176.2900	0.1763	129.5200	0.1295	(26.530)	0	0	102
2022/09/19	2030	02/02/2023	9.08	Call	Bond Future	270.2800	0.2703	202.8100	0.2028	(24.963)	0	0	388
2022/09/19	2030	04/05/2023	11.34	Call	Bond Future	4,362.3800	4.3624	3,955.3100	3.9553	(9.331)	0	0	0
2022/09/19	2030	04/05/2023	11.34	Put	Bond Future	1,676.4000	1.6764	1,871.0200	1.8710	11.609	0	0	150
2022/09/19	2030	04/05/2023	10.42	Call	Bond Future	2,074.6400	2.0746	1,804.0100	1.8040	(13.045)	0	0	479
2022/09/19	2030	04/05/2023	10.42	Put	Bond Future	3,322.9900	3.3230	3,654.0500	3.6540	9.963	0	0	0
2022/09/19	2030	04/05/2023	10.52	Call	Bond Future	2,280.6500	2.2806	1,993.7400	1.9937	(12.580)	0	0	0
2022/09/19	2030	04/05/2023	10.52	Put	Bond Future	3,090.3000	3.0903	3,405.0800	3.4051	10.186	0	0	0
2022/09/19	2030	04/05/2023	10.53	Call	Bond Future	2,302.0700	2.3021	2,013.5400	2.0135	(12.534)	0	0	0
2022/09/19	2030	04/05/2023	10.53	Put	Bond Future	3,068.0000	3.0680	3,381.1600	3.3812	10.207	0	0	0
2022/09/19	2030	04/05/2023	9.67	Call	Bond Future	913.4700	0.9135	759.8300	0.7598	(16.819)	0	0	479
2022/09/19	2030	04/05/2023	9.67	Put	Bond Future	5,541.3700	5.5414	5,989.4200	5.9894	8.086	0	0	0
2022/09/19	2030	04/05/2023	9.78	Call	Bond Future	1,041.6700	1.0417	872.3800	0.8724	(16.252)	0	0	388
2022/09/19	2030	04/05/2023	9.78	Put	Bond Future	5,163.8700	5.1639	5,596.2700	5.5963	8.374	0	0	0
2022/09/19	2030	04/05/2023	10.00	Call	Bond Future	1,334.6700	1.3347	1,132.3500	1.1323	(15.159)	0	0	1,080
2022/09/19	2030	04/05/2023	10.00	Put	Bond Future	4,455.9100	4.4559	4,855.2800	4.8553	8.963	0	0	0
2022/09/19	2030	04/05/2023	9.03	Call	Bond Future	428.9700	0.4290	345.1200	0.3451	(19.547)	0	0	388
2022/09/19	2030	04/05/2023	9.03	Put	Bond Future	8,069.8600	8.0699	8,587.7000	8.5877	6.417	0	0	0
2022/09/19	2030	04/05/2023	9.58	Put	Bond Future	5,861.1500	5.8612	6,321.5300	6.3215	7.855	0	0	0
2022/09/19	2030	04/05/2023			Bond Future	10.7062	89.3920	10.8460	88.7903	1.306	0.0000	0.0000	0
2022/09/19	2030	04/05/2023	12.57	Call	Bond Future	8,242.0900	8.2421	7,722.2600	7.7223	(6.307)	0	0	0
2022/09/19	2030	04/05/2023	12.57	Put	Bond Future	695.9800	0.6360	717.8400	0.7178	12.871	0	0	350
2022/09/19	2030	04/05/2023	11.62	Call	Bond Future	5,191.5000	5.1915	4,751.6100	4.7516	(8.473)	0	0	0
2022/09/19	2030	04/05/2023	11.62	Put	Bond Future	1,352.2500	1.3522	1,514.0500	1.5141	11.965	0	0	388
2022/09/19	2030	04/05/2023	12.04	Call	Bond Future	6,508.7200	6.5087	6,028.0400	6.0280	(7.385)	0	0	0
2022/09/19	2030	04/05/2023	12.04	Put	Bond Future	976.7500	0.9767	1,097.7600	1.0978	12.389	0	0	1,080
2022/09/19	2030	04/05/2023	12.50	Call	Bond Future	8,019.2400	8.0192	7,504.4000	7.5044	(6.420)	0	0	0
2022/09/19	2030	04/05/2023	12.50	Put	Bond Future	683.1900	0.6832	770.0400	0.7700	12.712	0	0	479
2022/09/19	2030	04/05/2023	10.54	Call	Bond Future	2,323.8800	2.3239	2,033.7100	2.0337	(12.486)	0	0	0
2022/09/19	2030	04/05/2023	10.54	Put	Bond Future	3,046.1200	3.0461	3,357.6400	3.3576	10.227	0	0	0
2022/09/19	2030	04/05/2023	10.65	Call	Bond Future	2,568.4600	2.5685	2,260.6000	2.2606	(11.986)	0	0	350
2022/09/19	2030	04/05/2023	10.65	Put	Bond Future	2,811.9000	2.8119	3,105.7300	3.1057	10.450	0	0	0
2022/09/19	2030	04/05/2023	9.58	Call	Bond Future	816.8700	0.8169	675.5600	0.6756	(17.299)	0	0	150
2022/09/19	2030	03/08/2023	12.89	Call	Bond Future	8,748.7100	8.7487	8,225.6700	8.2257	(5.978)	0	0	0
2022/09/19	2030	03/08/2023	12.89	Put	Bond Future	745.7500	0.7458	836.3500	0.8364	12.149	0	0	350
2022/09/19	2030	03/08/2023	11.34	Call	Bond Future	4,134.4500	4.1344	3,749.3000	3.7493	(9.316)	0	0	0
2022/09/19	2030	03/08/2023	11.34	Put	Bond Future	2,140.7000	2.1407	2,369.1900	2.3692	10.674	0	0	0
2022/09/19	2030	03/08/2023	11.35	Call	Bond Future	4,161.0800	4.1611	3,774.7100	3.7747	(9.285)	0	0	0
2022/09/19	2030	03/08/2023	11.36	Put	Bond Future	2,112.8700	2.1129	2,338.9100	2.3389	10.698	0	0	0
2022/09/19	2030	03/08/2023	10.40	Call	Bond Future	1,996.2900	1.9963	1,742.8000	1.7428	(12.698)	0	0	1,012
2022/09/19	2030	03/08/2023	10.65	Call	Bond Future	2,484.5100	2.4845	2,193.8600	2.1939	(11.698)	0	0	350
2022/09/19	2030	03/08/2023	10.65	Put	Bond Future	3,351.8300	3.3518	3,674.8200	3.6748	9.636	0	0	0
2022/09/19	2030	03/08/2023			Bond Future	10.8561	87.1244	11.0036	86.5108	1.358	0.0000	0.0000	0
2022/09/19	2030	03/08/2023	12.59	Call	Bond Future	7,821.1100	7.8211	7,317.9800	7.3180	(6.433)	0	0	0
2022/09/19	2030	03/08/2023	12.59	Put	Bond Future	938.0300	0.9380	1,048.5400	1.0485	11.781	0	0	1,012
2022/09/19	2030	03/08/2023	11.35	Put	Bond Future	2,126.7400	2.1267	2,354.0100	2.3540	10.686	0	0	0
2022/09/19	2030	03/08/2023	11.36	Call	Bond Future	4,187.7800	4.1878	3,800.1800	3.8002	(9.256)	0	0	0
2022/09/19	2030	03/08/2023	10.40	Put	Bond Future	3,930.1300	3.9301	4,290.2800	4.2903	9.164	0	0	0

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2022/09/19	2030	02/11/2023	10.81	Call	Bond Future	2,746.9000	2.7469	2,448.2900	2.4483	(10.871)	0	0	0
2022/09/19	2030	02/11/2023	10.81	Put	Bond Future	3,582.1600	3.5822	3,908.8500	3.9088	9.120	0	0	0
2022/09/19	2030	02/11/2023	10.80	Call	Bond Future	2,725.9100	2.7259	2,428.6400	2.4286	(10.905)	0	0	0
2022/09/19	2030	02/11/2023	10.80	Put	Bond Future	3,602.1100	3.6021	3,930.1400	3.9301	9.107	0	0	0
2022/09/19	2030	02/11/2023			Bond Future	11.0153	88.7855	11.1706	88.1601	1.410	0.0000	0.0000	0
2022/09/19	2030	02/11/2023	10.82	Call	Bond Future	2,767.5900	2.7676	2,467.6400	2.4676	(10.838)	0	0	0
2022/09/19	2030	02/11/2023	10.82	Put	Bond Future	3,561.9300	3.5619	3,887.2800	3.8873	9.134	0	0	0
2022/09/19	2032	03/11/2022	9.31	Put	Bond Future	8,623.4800	8.6235	9,325.5300	9.3255	8.141	0	0	0
2022/09/19	2032	03/11/2022	9.36	Call	Bond Future	2.5100	0.0025	0.7300	0.0007	(70.916)	0	0	454
2022/09/19	2032	03/11/2022	9.36	Put	Bond Future	8,329.4700	8.3295	9,031.0700	9.0311	8.423	0	0	0
2022/09/19	2032	03/11/2022	9.46	Put	Bond Future	7,745.7800	7.7458	8,446.0600	8.4461	9.041	0	0	0
2022/09/19	2032	03/11/2022	10.56	Put	Bond Future	2,326.5400	2.3265	2,790.2900	2.7903	19.933	0	0	180
2022/09/19	2032	03/11/2022	9.92	Call	Bond Future	59.4100	0.0594	26.7000	0.0267	(55.058)	0	0	750
2022/09/19	2032	03/11/2022	9.92	Put	Bond Future	5,167.9900	5.1680	5,838.6600	5.8387	12.977	0	0	0
2022/09/19	2032	03/11/2022	10.11	Put	Bond Future	4,201.4900	4.2015	4,832.4000	4.8324	15.016	0	0	454
2022/09/19	2032	03/11/2022	10.16	Call	Bond Future	187.7200	0.1877	101.3500	0.1013	(46.010)	0	0	0
2022/09/19	2032	03/11/2022	10.16	Put	Bond Future	3,961.8300	3.9618	4,578.8400	4.5788	15.574	0	0	180
2022/09/19	2032	03/11/2022			Bond Future	10.8655	85.7044	11.0016	85.0010	1.253	0.0000	0.0000	170,395
2022/09/19	2032	03/11/2022	9.31	Call	Bond Future	1.8500	0.0019	0.5200	0.0005	(71.892)	0	0	180
2022/09/19	2032	03/11/2022	9.46	Call	Bond Future	4.5000	0.0045	1.4000	0.0014	(68.889)	0	0	500
2022/09/19	2032	03/11/2022	11.55	Call	Bond Future	3,884.0900	3.8841	3,289.7000	3.2897	(15.303)	0	0	0
2022/09/19	2032	03/11/2022	11.55	Put	Bond Future	424.1200	0.4241	533.1100	0.5331	25.698	0	0	500
2022/09/19	2032	03/11/2022	12.30	Call	Bond Future	7,129.7100	7.1297	6,448.8600	6.4489	(9.549)	0	0	0
2022/09/19	2032	03/11/2022	12.30	Put	Bond Future	92.4400	0.0924	114.9700	0.1150	24.373	0	0	750
2022/09/19	2032	03/11/2022	10.66	Call	Bond Future	926.6300	0.9266	642.2000	0.6422	(30.695)	0	0	0
2022/09/19	2032	03/11/2022	10.66	Put	Bond Future	2,003.5700	2.0036	2,422.5200	2.4225	20.910	0	0	0
2022/09/19	2032	03/11/2022	10.67	Call	Bond Future	949.0400	0.9490	660.1100	0.6601	(30.444)	0	0	750
2022/09/19	2032	03/11/2022	10.67	Put	Bond Future	1,973.1600	1.9732	2,387.6100	2.3876	21.004	0	0	0
2022/09/19	2032	03/11/2022	11.45	Call	Bond Future	3,479.4500	3.4794	2,907.1100	2.9071	(16.449)	0	0	0
2022/09/19	2032	03/11/2022	11.45	Put	Bond Future	513.0400	0.5130	644.0800	0.6441	25.542	0	0	7,500
2022/09/19	2032	03/11/2022	10.21	Call	Bond Future	229.8100	0.2298	128.1200	0.1281	(44.250)	0	0	500
2022/09/19	2032	03/11/2022	10.21	Put	Bond Future	3,729.2000	3.7292	4,330.8900	4.3309	16.135	0	0	0
2022/09/19	2032	03/11/2022	10.49	Call	Bond Future	592.0300	0.5920	383.0400	0.3830	(35.301)	0	0	0
2022/09/19	2032	03/11/2022	10.49	Put	Bond Future	2,573.6400	2.5736	3,068.0300	3.0680	19.210	0	0	454
2022/09/19	2032	03/11/2022	10.56	Call	Bond Future	718.9600	0.7190	479.3300	0.4793	(33.330)	0	0	0
2022/09/19	2032	03/11/2022	10.11	Call	Bond Future	151.5400	0.1515	79.0700	0.0791	(47.822)	0	0	0
2022/09/19	2032	02/02/2023	11.69	Call	Bond Future	4,653.5200	4.6535	4,135.1000	4.1351	(11.140)	0	0	0
2022/09/19	2032	02/02/2023	11.69	Put	Bond Future	1,324.9400	1.3249	1,523.5600	1.5236	14.991	0	0	0
2022/09/19	2032	02/02/2023	10.40	Call	Bond Future	1,184.1000	1.1841	951.9100	0.9519	(19.609)	0	0	0
2022/09/19	2032	02/02/2023	10.40	Put	Bond Future	4,379.1000	4.3791	4,863.9500	4.8639	11.072	0	0	0
2022/09/19	2032	02/02/2023	10.50	Call	Bond Future	1,358.7700	1.3588	1,103.1900	1.1032	(18.810)	0	0	0
2022/09/19	2032	02/02/2023	10.50	Put	Bond Future	4,023.6900	4.0237	4,485.1500	4.4851	11.469	0	0	454
2022/09/19	2032	02/02/2023	10.67	Call	Bond Future	1,701.6900	1.7017	1,404.8200	1.4048	(17.446)	0	0	750
2022/09/19	2032	02/02/2023	10.67	Put	Bond Future	3,475.1800	3.4752	3,895.3500	3.8954	12.091	0	0	0
2022/09/19	2032	02/02/2023	10.22	Call	Bond Future	907.9100	0.9079	716.1300	0.7161	(21.123)	0	0	500
2022/09/19	2032	02/02/2023	10.22	Put	Bond Future	5,067.8200	5.0678	5,593.0800	5.5931	10.365	0	0	0
2022/09/19	2032	02/02/2023	9.47	Call	Bond Future	264.5100	0.2645	192.8300	0.1928	(27.099)	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
2022/09/19	2032	02/02/2023	9.47	Put	Bond Future	8,598.8100	8.5988	9,244.1700	9.2442	7.505	0	0	0
2022/09/19	2032	02/02/2023	9.92	Call	Bond Future	561.0900	0.5611	428.1200	0.4281	(23.699)	0	0	750
2022/09/19	2032	02/02/2023	9.92	Put	Bond Future	6,360.5300	6.3605	6,944.6000	6.9446	9.183	0	0	0
2022/09/19	2032	02/02/2023			Bond Future	11.0152	87.2384	11.1576	86.5214	1.292	0.0000	0.0000	18
2022/09/19	2032	02/02/2023	11.84	Call	Bond Future	5,184.5600	5.1846	4,641.7400	4.6417	(10.470)	0	0	0
2022/09/19	2032	02/02/2023	11.84	Put	Bond Future	1,139.9200	1.1399	1,314.1400	1.3141	15.284	0	0	500
2022/09/19	2032	02/02/2023	12.75	Call	Bond Future	8,656.6600	8.6567	8,012.7200	8.0127	(7.439)	0	0	0
2022/09/19	2032	02/02/2023	12.75	Put	Bond Future	444.8700	0.4449	517.9700	0.5180	16.432	0	0	750
2022/09/19	2032	02/02/2023	10.38	Call	Bond Future	1,151.0400	1.1510	923.4600	0.9235	(19.772)	0	0	0
2022/09/19	2032	02/02/2023	10.38	Put	Bond Future	4,452.5600	4.4526	4,942.0200	4.9420	10.993	0	0	0
2022/09/19	2032	02/02/2023	10.39	Call	Bond Future	1,167.5900	1.1676	937.7000	0.9377	(19.689)	0	0	0
2022/09/19	2032	02/02/2023	10.39	Put	Bond Future	4,415.8300	4.4158	4,902.9800	4.9030	11.032	0	0	0
2022/09/19	2032	02/02/2023	10.16	Call	Bond Future	826.6200	0.8266	647.6700	0.6477	(21.648)	0	0	0
2022/09/19	2032	02/02/2023	10.16	Put	Bond Future	5,311.2800	5.3113	5,849.3700	5.8494	10.131	0	0	454
2022/09/19	2032	02/02/2023	9.31	Call	Bond Future	197.3600	0.1974	141.4300	0.1414	(28.339)	0	0	454
2022/09/19	2032	02/02/2023	9.31	Put	Bond Future	9,455.4100	9.4554	10,116.5200	10.1165	6.992	0	0	0
2022/09/19	2032	04/05/2023	10.89	Call	Bond Future	2,546.7200	2.5467	2,209.8200	2.2098	(13.229)	0	0	0
2022/09/19	2032	04/05/2023	10.89	Put	Bond Future	3,875.0500	3.8750	4,269.2400	4.2692	10.173	0	0	0
2022/09/19	2032	04/05/2023	11.37	Call	Bond Future	3,808.5500	3.8086	3,383.3700	3.3834	(11.164)	0	0	400
2022/09/19	2032	04/05/2023	13.43	Call	Bond Future	10,840.4600	10.8405	10,183.7500	10.1838	(6.058)	0	0	0
2022/09/19	2032	04/05/2023	13.43	Put	Bond Future	535.5800	0.5356	609.9600	0.6100	13.888	0	0	400
2022/09/19	2032	04/05/2023			Bond Future	11.1560	84.7310	11.3048	84.0000	1.334	0.0000	0.0000	0
2022/09/19	2032	04/05/2023	11.37	Put	Bond Future	2,759.8800	2.7599	3,065.7900	3.0658	11.084	0	0	0
2022/09/19	2032	04/05/2023	10.62	Call	Bond Future	1,957.7500	1.9578	1,672.9600	1.6730	(14.547)	0	0	400
2022/09/19	2032	04/05/2023	10.62	Put	Bond Future	4,662.7900	4.6628	5,109.0900	5.1091	9.572	0	0	0
2022/09/19	2032	04/05/2023	10.87	Call	Bond Future	2,499.9800	2.5000	2,166.9100	2.1669	(13.323)	0	0	0
2022/09/19	2032	04/05/2023	10.87	Put	Bond Future	3,929.2900	3.9293	4,327.3100	4.3273	10.130	0	0	0
2022/09/19	2032	04/05/2023	10.88	Call	Bond Future	2,523.4300	2.5234	2,188.4300	2.1884	(13.276)	0	0	0
2022/09/19	2032	04/05/2023	10.88	Put	Bond Future	3,902.2300	3.9022	4,298.3200	4.2983	10.150	0	0	0
2022/09/19	2032	03/08/2023	11.90	Call	Bond Future	5,262.6600	5.2627	4,778.3000	4.7783	(9.204)	0	0	5,000
2022/09/19	2032	03/08/2023	11.90	Put	Bond Future	2,407.5800	2.4076	2,668.7600	2.6688	10.848	0	0	0
2022/09/19	2032	03/08/2023	11.77	Call	Bond Future	4,868.4500	4.8685	4,402.4400	4.4024	(9.572)	0	0	0
2022/09/19	2032	03/08/2023	11.77	Put	Bond Future	2,614.9100	2.6149	2,894.4400	2.8944	10.690	0	0	0
2022/09/19	2032	03/08/2023			Bond Future	11.2941	86.3802	11.4496	85.6347	1.377	0.0000	0.0000	2,600
2022/09/19	2032	03/08/2023	11.75	Call	Bond Future	4,808.7500	4.8088	4,345.6400	4.3456	(9.631)	0	0	0
2022/09/19	2032	03/08/2023	11.75	Put	Bond Future	2,648.2800	2.6483	2,930.7100	2.9307	10.665	0	0	0
2022/09/19	2032	03/08/2023	11.76	Call	Bond Future	4,838.5700	4.8386	4,374.0000	4.3740	(9.601)	0	0	0
2022/09/19	2032	03/08/2023	11.76	Put	Bond Future	2,631.5500	2.6315	2,912.5200	2.9125	10.677	0	0	0
2022/09/19	2032	02/11/2023	11.24	Call	Bond Future	3,311.8600	3.3119	2,945.1600	2.9452	(11.072)	0	0	0
2022/09/19	2032	02/11/2023	11.24	Put	Bond Future	4,299.9000	4.2999	4,692.9700	4.6930	9.141	0	0	0
2022/09/19	2032	02/11/2023			Bond Future	11.4488	83.8693	11.6116	83.1095	1.422	0.0000	0.0000	0
2022/09/19	2032	02/11/2023	11.22	Call	Bond Future	3,264.7200	3.2647	2,901.1800	2.9012	(11.135)	0	0	0
2022/09/19	2032	02/11/2023	11.22	Put	Bond Future	4,348.2100	4.3482	4,744.4400	4.7444	9.112	0	0	0
2022/09/19	2032	02/11/2023	11.23	Call	Bond Future	3,288.2500	3.2882	2,923.1300	2.9231	(11.104)	0	0	0
2022/09/19	2032	02/11/2023	11.23	Put	Bond Future	4,324.0000	4.3240	4,718.6500	4.7187	9.127	0	0	0
2022/09/19	2033	03/11/2022			Bond Future	114.6133	114.6133	114.4365	114.4365	(0.154)	0.0000	0.0000	1,287
2022/09/19	2033	02/02/2023			Bond Future	116.6928	116.6928	116.5114	116.5114	(0.155)	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
2022/09/19	2033	04/05/2023			Bond Future	117.5319	117.5319	117.3471	117.3471	(0.157)	0.0000	0.0000	0
2022/09/19	2033	03/08/2023			Bond Future	119.8436	119.8436	119.6549	119.6549	(0.157)	0.0000	0.0000	0
2022/09/19	2033	02/11/2023			Bond Future	120.7034	120.7034	120.5131	120.5131	(0.158)	0.0000	0.0000	0
2022/09/19	2037	03/11/2022	11.30	Put	Bond Future	1,572.1700	1.5722	2,031.9500	2.0319	29.245	0	0	0
2022/09/19	2037	03/11/2022	11.31	Call	Bond Future	1,807.6500	1.8076	1,273.4500	1.2734	(29.552)	0	0	0
2022/09/19	2037	03/11/2022	11.31	Put	Bond Future	1,545.2300	1.5452	1,999.1800	1.9992	29.378	0	0	0
2022/09/19	2037	03/11/2022	11.32	Call	Bond Future	1,840.5000	1.8405	1,300.5100	1.3005	(29.339)	0	0	0
2022/09/19	2037	03/11/2022			Bond Future	11.2661	82.8909	11.4326	81.9027	1.479	0.0000	0.0000	65,201
2022/09/19	2037	03/11/2022	11.30	Call	Bond Future	1,774.9800	1.7750	1,246.6100	1.2466	(29.768)	0	0	0
2022/09/19	2037	03/11/2022	11.32	Put	Bond Future	1,518.5400	1.5185	1,966.7000	1.9667	29.513	0	0	0
2022/09/19	2037	02/02/2023	11.97	Call	Bond Future	5,052.7700	5.0528	4,361.6200	4.3616	(13.679)	0	0	0
2022/09/19	2037	02/02/2023	11.03	Call	Bond Future	2,007.1300	2.0071	1,600.1400	1.6001	(20.277)	0	0	0
2022/09/19	2037	02/02/2023	11.03	Put	Bond Future	4,223.6100	4.2236	4,823.5000	4.8235	14.203	0	0	0
2022/09/19	2037	02/02/2023	11.04	Call	Bond Future	2,032.4400	2.0324	1,622.1000	1.6221	(20.190)	0	0	0
2022/09/19	2037	02/02/2023	11.04	Put	Bond Future	4,187.8800	4.1879	4,784.4200	4.7844	14.244	0	0	0
2022/09/19	2037	02/02/2023			Bond Future	11.4003	80.1189	11.5735	79.1120	1.520	0.0000	0.0000	71,397
2022/09/19	2037	02/02/2023	11.10	Call	Bond Future	2,188.2900	2.1883	1,757.8300	1.7578	(19.671)	0	0	636
2022/09/19	2037	02/02/2023	11.10	Put	Bond Future	3,978.8900	3.9789	4,555.3100	4.5553	14.487	0	0	0
2022/09/19	2037	02/02/2023	11.97	Put	Bond Future	1,811.0000	1.8110	2,126.7300	2.1267	17.434	0	0	636
2022/09/19	2037	02/02/2023	11.05	Call	Bond Future	2,058.1100	2.0581	1,644.4100	1.6444	(20.101)	0	0	0
2022/09/19	2037	02/02/2023	11.05	Put	Bond Future	4,152.5800	4.1526	4,745.7600	4.7458	14.285	0	0	0
2022/09/19	2037	04/05/2023	13.73	Put	Bond Future	746.1900	0.7462	868.2600	0.8683	16.359	0	0	400
2022/09/19	2037	04/05/2023	11.30	Call	Bond Future	3,127.6000	3.1276	2,647.6600	2.6477	(15.345)	0	0	0
2022/09/19	2037	04/05/2023	11.30	Put	Bond Future	4,461.4800	4.4615	5,007.9300	5.0079	12.248	0	0	0
2022/09/19	2037	04/05/2023	11.31	Call	Bond Future	3,155.5900	3.1556	2,673.0100	2.6730	(15.293)	0	0	0
2022/09/19	2037	04/05/2023	11.31	Put	Bond Future	4,430.5100	4.4305	4,974.3200	4.9743	12.274	0	0	0
2022/09/19	2037	04/05/2023	11.03	Put	Bond Future	5,372.5300	5.3725	5,991.4200	5.9914	11.520	0	0	0
2022/09/19	2037	04/05/2023			Bond Future	11.5289	81.6379	11.7089	80.6115	1.561	0.0000	0.0000	0
2022/09/19	2037	04/05/2023	11.78	Call	Bond Future	4,607.4900	4.6075	4,006.3400	4.0063	(13.047)	0	0	400
2022/09/19	2037	04/05/2023	11.78	Put	Bond Future	3,180.9400	3.1809	3,606.1800	3.6062	13.368	0	0	0
2022/09/19	2037	04/05/2023	13.73	Call	Bond Future	12,057.3300	12.0573	11,153.0100	11.1530	(7.500)	0	0	0
2022/09/19	2037	04/05/2023	11.32	Call	Bond Future	3,183.7100	3.1837	2,698.4900	2.6985	(15.241)	0	0	0
2022/09/19	2037	04/05/2023	11.32	Put	Bond Future	4,399.7300	4.3997	4,940.9000	4.9409	12.300	0	0	0
2022/09/19	2037	04/05/2023	11.03	Call	Bond Future	2,422.5500	2.4225	2,015.0500	2.0150	(16.821)	0	0	400
2022/09/19	2037	03/08/2023	12.13	Call	Bond Future	5,818.5300	5.8185	5,167.9300	5.1679	(11.182)	0	0	0
2022/09/19	2037	03/08/2023	12.13	Put	Bond Future	3,222.4700	3.2225	3,618.4600	3.6185	12.288	0	0	0
2022/09/19	2037	03/08/2023	12.12	Call	Bond Future	5,784.8100	5.7848	5,136.1600	5.1362	(11.213)	0	0	0
2022/09/19	2037	03/08/2023	12.12	Put	Bond Future	3,242.5200	3.2425	3,640.4600	3.6405	12.273	0	0	0
2022/09/19	2037	03/08/2023			Bond Future	11.6587	78.9693	11.8459	77.9227	1.606	0.0000	0.0000	0
2022/09/19	2037	03/08/2023	12.14	Call	Bond Future	5,852.6000	5.8526	5,200.0400	5.2000	(11.150)	0	0	0
2022/09/19	2037	03/08/2023	12.14	Put	Bond Future	3,202.8300	3.2028	3,596.8600	3.5969	12.303	0	0	0
2022/09/19	2037	02/11/2023	11.56	Put	Bond Future	5,276.1800	5.2762	5,830.5000	5.8305	10.506	0	0	0
2022/09/19	2037	02/11/2023	11.57	Call	Bond Future	4,007.8600	4.0079	3,493.5300	3.4935	(12.833)	0	0	0
2022/09/19	2037	02/11/2023	11.55	Put	Bond Future	5,305.3400	5.3053	5,861.8300	5.8618	10.489	0	0	0
2022/09/19	2037	02/11/2023			Bond Future	11.7911	80.4748	11.9856	79.4083	1.649	0.0000	0.0000	0
2022/09/19	2037	02/11/2023	11.56	Call	Bond Future	3,980.5100	3.9805	3,468.3300	3.4683	(12.867)	0	0	0
2022/09/19	2037	02/11/2023	11.57	Put	Bond Future	5,246.8200	5.2468	5,798.9900	5.7990	10.524	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
2022/09/19	2037	02/11/2023	11.55	Call	Bond Future	3,952.9000	3.9529	3,442.8900	3.4429	(12.902)	0	0	0
2022/09/19	2038	03/11/2022			Bond Future	129.9094	129.9094	129.6268	129.6268	(0.218)	0.0000	0.0000	5,473
2022/09/19	2038	02/02/2023			Bond Future	130.3373	130.3373	130.0487	130.0487	(0.221)	0.0000	0.0000	0
2022/09/19	2038	04/05/2023			Bond Future	132.8354	132.8354	132.5405	132.5405	(0.222)	0.0000	0.0000	0
2022/09/19	2038	03/08/2023			Bond Future	133.4431	133.4431	133.1447	133.1447	(0.224)	0.0000	0.0000	0
2022/09/19	2038	02/11/2023			Bond Future	136.0164	136.0164	135.7124	135.7124	(0.224)	0.0000	0.0000	0
2022/09/19	2040	03/11/2022	10.60	Put	Bond Future	5,259.4600	5.2595	6,222.5600	6.2226	18.312	0	0	0
2022/09/19	2040	03/11/2022	10.70	Call	Bond Future	372.9300	0.3729	196.2900	0.1963	(47.365)	0	0	1,078
2022/09/19	2040	03/11/2022	12.00	Call	Bond Future	4,638.6100	4.6386	3,734.9700	3.7350	(19.481)	0	0	0
2022/09/19	2040	03/11/2022	12.00	Put	Bond Future	531.5400	0.5315	725.3200	0.7253	36.456	0	0	0
2022/09/19	2040	03/11/2022	12.52	Call	Bond Future	7,287.8800	7.2879	6,259.5400	6.2595	(14.110)	0	0	0
2022/09/19	2040	03/11/2022	11.39	Call	Bond Future	2,006.0000	2.0060	1,408.9200	1.4089	(29.765)	0	0	0
2022/09/19	2040	03/11/2022	11.40	Call	Bond Future	2,041.6100	2.0416	1,438.2100	1.4382	(29.555)	0	0	0
2022/09/19	2040	03/11/2022	11.41	Put	Bond Future	1,615.3900	1.6154	2,103.1200	2.1031	30.193	0	0	0
2022/09/19	2040	03/11/2022	11.20	Call	Bond Future	1,390.4600	1.3905	917.2600	0.9173	(34.032)	0	0	1,078
2022/09/19	2040	03/11/2022	11.20	Put	Bond Future	2,290.2500	2.2903	2,914.4700	2.9145	27.256	0	0	0
2022/09/19	2040	03/11/2022			Bond Future	11.3381	84.8775	11.5098	83.7800	1.514	0.0000	0.0000	52,281
2022/09/19	2040	03/11/2022	10.10	Call	Bond Future	34.5700	0.0346	12.4600	0.0125	(63.957)	0	0	0
2022/09/19	2040	03/11/2022	10.10	Put	Bond Future	8,678.6800	8.6787	9,753.9900	9.7540	12.390	0	0	0
2022/09/19	2040	03/11/2022	10.60	Call	Bond Future	267.5600	0.2676	133.2400	0.1332	(50.202)	0	0	1,600
2022/09/19	2040	03/11/2022	10.70	Put	Bond Future	4,661.4500	4.6614	5,582.2300	5.5822	19.753	0	0	0
2022/09/19	2040	03/11/2022	11.50	Call	Bond Future	2,414.7200	2.4147	1,749.9000	1.7499	(27.532)	0	0	0
2022/09/19	2040	03/11/2022	11.50	Put	Bond Future	1,379.3900	1.3794	1,811.9900	1.8120	31.362	0	0	0
2022/09/19	2040	03/11/2022	12.52	Put	Bond Future	177.1100	0.1771	246.1900	0.2462	39.004	0	0	1,078
2022/09/19	2040	03/11/2022	11.39	Put	Bond Future	1,671.9500	1.6719	2,172.2900	2.1723	29.926	0	0	0
2022/09/19	2040	03/11/2022	11.40	Put	Bond Future	1,643.4200	1.6434	2,137.4400	2.1374	30.060	0	0	0
2022/09/19	2040	03/11/2022	11.41	Call	Bond Future	2,077.6500	2.0776	1,467.9600	1.4680	(29.345)	0	0	0
2022/09/19	2040	03/11/2022	10.80	Call	Bond Future	507.9600	0.5080	281.7500	0.2818	(44.533)	0	0	0
2022/09/19	2040	03/11/2022	10.80	Put	Bond Future	4,101.8100	4.1018	4,973.0200	4.9730	21.240	0	0	0
2022/09/19	2040	03/11/2022	11.30	Call	Bond Future	1,699.2800	1.6993	1,160.2000	1.1602	(31.724)	0	0	1,600
2022/09/19	2040	03/11/2022	11.30	Put	Bond Future	1,946.0900	1.9461	2,504.4300	2.5044	28.690	0	0	0
2022/09/19	2040	02/02/2023	12.24	Call	Bond Future	6,252.3500	6.2524	5,432.0000	5.4320	(13.121)	0	0	0
2022/09/19	2040	02/02/2023	12.24	Put	Bond Future	1,581.0300	1.5810	1,878.8600	1.8789	18.838	0	0	0
2022/09/19	2040	02/02/2023	12.27	Call	Bond Future	6,380.5800	6.3806	5,552.9800	5.5530	(12.971)	0	0	0
2022/09/19	2040	02/02/2023	12.27	Put	Bond Future	1,536.4100	1.5364	1,826.9900	1.8270	18.913	0	0	388
2022/09/19	2040	02/02/2023	11.12	Call	Bond Future	2,195.0400	2.1950	1,737.8100	1.7378	(20.830)	0	0	0
2022/09/19	2040	02/02/2023	11.12	Put	Bond Future	4,444.1000	4.4441	5,105.0500	5.1050	14.873	0	0	0
2022/09/19	2040	02/02/2023	11.19	Call	Bond Future	2,391.5800	2.3916	1,908.0900	1.9081	(20.216)	0	0	621
2022/09/19	2040	02/02/2023	11.19	Put	Bond Future	4,180.0300	4.1800	4,814.7200	4.8147	15.184	0	0	0
2022/09/19	2040	02/02/2023	12.07	Put	Bond Future	1,858.9800	1.8590	2,200.6600	2.2007	18.380	0	0	621
2022/09/19	2040	02/02/2023	10.96	Call	Bond Future	1,783.0000	1.7830	1,385.5600	1.3856	(22.291)	0	0	388
2022/09/19	2040	02/02/2023	10.96	Put	Bond Future	5,099.8200	5.0998	5,820.5600	5.8206	14.133	0	0	0
2022/09/19	2040	02/02/2023	10.93	Call	Bond Future	1,712.5400	1.7125	1,326.1100	1.3261	(22.565)	0	0	0
2022/09/19	2040	02/02/2023			Bond Future	11.4676	81.8907	11.6461	80.7726	1.556	0.0000	0.0000	64,540
2022/09/19	2040	02/02/2023	12.07	Call	Bond Future	5,539.0300	5.5390	4,762.5300	4.7625	(14.019)	0	0	0
2022/09/19	2040	02/02/2023	11.10	Call	Bond Future	2,140.6800	2.1407	1,690.9600	1.6910	(21.008)	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
2022/09/19	2040	02/02/2023	11.10	Put	Bond Future	4,522.0700	4.5221	5,190.5300	5.1905	14.782	0	0	0
2022/09/19	2040	02/02/2023	11.11	Call	Bond Future	2,167.8700	2.1679	1,714.3800	1.7144	(20.919)	0	0	0
2022/09/19	2040	02/02/2023	11.11	Put	Bond Future	4,483.0500	4.4831	5,147.7400	5.1477	14.827	0	0	0
2022/09/19	2040	02/02/2023	10.18	Call	Bond Future	525.7000	0.5257	369.2700	0.3693	(29.757)	0	0	0
2022/09/19	2040	02/02/2023	10.18	Put	Bond Future	9,360.7400	9.3607	10,322.4900	10.3225	10.274	0	0	0
2022/09/19	2040	02/02/2023	10.21	Call	Bond Future	553.6800	0.5537	390.4500	0.3905	(29.481)	0	0	388
2022/09/19	2040	02/02/2023	10.21	Put	Bond Future	9,166.4500	9.1664	10,121.4000	10.1214	10.418	0	0	0
2022/09/19	2040	02/02/2023	10.93	Put	Bond Future	5,231.9100	5.2319	5,963.6600	5.9637	13.986	0	0	0
2022/09/19	2040	04/05/2023	12.78	Call	Bond Future	8,694.2000	8.6942	7,826.3100	7.8263	(9.982)	0	0	0
2022/09/19	2040	04/05/2023	12.78	Put	Bond Future	1,798.2100	1.7982	2,070.1000	2.0701	15.120	0	0	388
2022/09/19	2040	04/05/2023	13.45	Put	Bond Future	1,128.3100	1.1283	1,306.7900	1.3068	15.818	0	0	486
2022/09/19	2040	04/05/2023	11.43	Call	Bond Future	3,633.1500	3.6331	3,078.9600	3.0790	(15.254)	0	0	0
2022/09/19	2040	04/05/2023	11.43	Put	Bond Future	4,646.4800	4.6465	5,232.0700	5.2321	12.603	0	0	0
2022/09/19	2040	04/05/2023	10.73	Put	Bond Future	7,458.1300	7.4581	8,249.2500	8.2492	10.607	0	0	0
2022/09/19	2040	04/05/2023			Bond Future	11.5913	83.4434	11.7766	82.3036	1.598	0.0000	0.0000	0
2022/09/19	2040	04/05/2023	13.45	Call	Bond Future	11,508.3400	11.5083	10,547.0400	10.5470	(8.353)	0	0	0
2022/09/19	2040	04/05/2023	11.42	Call	Bond Future	3,602.0800	3.6021	3,050.7900	3.0508	(15.305)	0	0	0
2022/09/19	2040	04/05/2023	11.42	Put	Bond Future	4,678.8700	4.6789	5,267.3600	5.2674	12.578	0	0	0
2022/09/19	2040	04/05/2023	11.48	Call	Bond Future	3,790.8000	3.7908	3,222.2200	3.2222	(14.999)	0	0	486
2022/09/19	2040	04/05/2023	11.48	Put	Bond Future	4,487.9500	4.4880	5,059.1500	5.0592	12.727	0	0	0
2022/09/19	2040	04/05/2023	10.73	Call	Bond Future	1,811.5000	1.8115	1,462.8400	1.4628	(19.247)	0	0	486
2022/09/19	2040	04/05/2023	10.92	Call	Bond Future	2,228.7200	2.2287	1,825.2600	1.8253	(18.103)	0	0	388
2022/09/19	2040	04/05/2023	10.92	Put	Bond Future	6,578.5400	6.5785	7,314.8600	7.3149	11.193	0	0	0
2022/09/19	2040	04/05/2023	11.41	Call	Bond Future	3,571.1400	3.5711	3,022.7500	3.0227	(15.356)	0	0	0
2022/09/19	2040	04/05/2023	11.41	Put	Bond Future	4,711.4800	4.7115	5,302.8700	5.3029	12.552	0	0	0
2022/09/19	2040	04/05/2023	10.17	Call	Bond Future	931.9500	0.9319	722.1700	0.7222	(22.510)	0	0	388
2022/09/19	2040	04/05/2023	10.17	Put	Bond Future	10,581.3400	10.5813	11,511.3400	11.5113	8.789	0	0	0
2022/09/19	2040	03/08/2023	12.23	Call	Bond Future	6,390.8600	6.3909	5,658.3500	5.6584	(11.462)	0	0	0
2022/09/19	2040	03/08/2023	12.23	Put	Bond Future	3,345.7200	3.3457	3,775.3600	3.7754	12.841	0	0	0
2022/09/19	2040	03/08/2023			Bond Future	11.7160	80.5596	11.9085	79.3974	1.643	0.0000	0.0000	0
2022/09/19	2040	03/08/2023	12.22	Call	Bond Future	6,354.2800	6.3543	5,623.9300	5.6239	(11.494)	0	0	0
2022/09/19	2040	03/08/2023	12.22	Put	Bond Future	3,366.6400	3.3666	3,798.4400	3.7984	12.826	0	0	0
2022/09/19	2040	03/08/2023	12.21	Call	Bond Future	6,317.7700	6.3178	5,589.5800	5.5896	(11.526)	0	0	0
2022/09/19	2040	03/08/2023	12.21	Put	Bond Future	3,387.6900	3.3877	3,821.6500	3.8217	12.810	0	0	0
2022/09/19	2040	02/11/2023	11.59	Call	Bond Future	4,289.9000	4.2899	3,724.1900	3.7242	(13.187)	0	0	0
2022/09/19	2040	02/11/2023	11.60	Put	Bond Future	5,794.6000	5.7946	6,410.8200	6.4108	10.634	0	0	0
2022/09/19	2040	02/11/2023	11.58	Call	Bond Future	4,260.4300	4.2604	3,697.1100	3.6971	(13.222)	0	0	0
2022/09/19	2040	02/11/2023	11.58	Put	Bond Future	5,859.1200	5.8591	6,480.1100	6.4801	10.599	0	0	0
2022/09/19	2040	02/11/2023			Bond Future	11.8425	82.0954	12.0423	80.9111	1.687	0.0000	0.0000	0
2022/09/19	2040	02/11/2023	11.59	Put	Bond Future	5,826.7800	5.8268	6,445.3800	6.4454	10.616	0	0	0
2022/09/19	2040	02/11/2023	11.60	Call	Bond Future	4,319.4500	4.3194	3,751.3600	3.7514	(13.152)	0	0	0
2022/09/19	2044	03/11/2022	10.10	Call	Bond Future	35.5500	0.0356	12.8100	0.0128	(63.966)	0	0	0
2022/09/19	2044	03/11/2022	10.10	Put	Bond Future	8,889.8900	8.8899	9,988.0000	9.9880	12.352	0	0	0
2022/09/19	2044	03/11/2022	10.60	Call	Bond Future	279.8100	0.2798	139.7900	0.1398	(50.041)	0	0	1,900
2022/09/19	2044	03/11/2022	10.60	Put	Bond Future	5,344.1000	5.3441	6,324.9300	6.3249	18.354	0	0	0
2022/09/19	2044	03/11/2022	10.80	Call	Bond Future	531.5600	0.5316	295.8600	0.2959	(44.341)	0	0	0
2022/09/19	2044	03/11/2022	10.80	Put	Bond Future	4,153.6300	4.1536	5,038.7800	5.0388	21.310	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
2022/09/19	2044	03/11/2022	11.41	Call	Bond Future	2,156.0900	2.1561	1,526.5900	1.5266	(29.196)	0	0	0
2022/09/19	2044	03/11/2022	11.41	Put	Bond Future	1,621.0000	1.6210	2,112.3500	2.1124	30.312	0	0	0
2022/09/19	2044	03/11/2022	11.30	Call	Bond Future	1,766.3400	1.7663	1,208.8100	1.2088	(31.564)	0	0	1,900
2022/09/19	2044	03/11/2022	11.30	Put	Bond Future	1,955.0700	1.9551	2,518.3900	2.5184	28.813	0	0	0
2022/09/19	2044	03/11/2022	11.40	Put	Bond Future	1,649.3000	1.6493	2,147.0500	2.1471	30.179	0	0	0
2022/09/19	2044	03/11/2022			Bond Future	11.3285	81.7808	11.5003	80.6599	1.516	0.0000	0.0000	73,454
2022/09/19	2044	03/11/2022	11.39	Call	Bond Future	2,082.4100	2.0824	1,465.7400	1.4657	(29.613)	0	0	0
2022/09/19	2044	03/11/2022	11.39	Put	Bond Future	1,678.1100	1.6781	2,182.2900	2.1823	30.045	0	0	0
2022/09/19	2044	03/11/2022	11.40	Call	Bond Future	2,119.0400	2.1190	1,495.9400	1.4959	(29.405)	0	0	0
2022/09/19	2044	02/02/2023	12.00	Call	Bond Future	5,428.8700	5.4289	4,649.5800	4.6496	(14.355)	0	0	0
2022/09/19	2044	02/02/2023	12.00	Put	Bond Future	1,995.0000	1.9950	2,357.6400	2.3576	18.177	0	0	4,000
2022/09/19	2044	02/02/2023	11.14	Call	Bond Future	2,348.0300	2.3480	1,865.7600	1.8658	(20.539)	0	0	0
2022/09/19	2044	02/02/2023	11.14	Put	Bond Future	4,401.4500	4.4014	5,061.1100	5.0611	14.987	0	0	0
2022/09/19	2044	02/02/2023	11.15	Call	Bond Future	2,376.9800	2.3770	1,890.8500	1.8909	(20.452)	0	0	0
2022/09/19	2044	02/02/2023	11.15	Put	Bond Future	4,362.8000	4.3628	5,018.6000	5.0186	15.032	0	0	0
2022/09/19	2044	02/02/2023			Bond Future	11.4501	78.8638	11.6284	77.7219	1.558	0.0000	0.0000	31,719
2022/09/19	2044	02/02/2023	11.16	Call	Bond Future	2,405.9200	2.4059	1,915.9400	1.9159	(20.366)	0	0	0
2022/09/19	2044	02/02/2023	11.16	Put	Bond Future	4,324.2300	4.3242	4,976.1800	4.9762	15.077	0	0	0
2022/09/19	2044	04/05/2023	11.42	Call	Bond Future	3,762.2300	3.7622	3,190.0700	3.1901	(15.208)	0	0	0
2022/09/19	2044	04/05/2023	11.42	Put	Bond Future	4,700.6800	4.7007	5,292.4900	5.2925	12.590	0	0	0
2022/09/19	2044	04/05/2023	11.75	Put	Bond Future	3,727.3500	3.7274	4,225.4800	4.2255	13.364	0	0	4,115
2022/09/19	2044	04/05/2023	11.41	Call	Bond Future	3,730.2100	3.7302	3,161.0200	3.1610	(15.259)	0	0	0
2022/09/19	2044	04/05/2023	11.41	Put	Bond Future	4,733.7000	4.7337	5,328.4800	5.3285	12.565	0	0	0
2022/09/19	2044	04/05/2023			Bond Future	11.5658	80.3591	11.7508	79.1951	1.599	0.0000	0.0000	0
2022/09/19	2044	04/05/2023	12.00	Call	Bond Future	5,812.8000	5.8128	5,082.3100	5.0823	(12.567)	0	0	0
2022/09/19	2044	04/05/2023	12.00	Put	Bond Future	3,126.0400	3.1260	3,559.5200	3.5595	13.867	0	0	4,115
2022/09/19	2044	04/05/2023	11.43	Call	Bond Future	3,794.3700	3.7944	3,219.2600	3.2193	(15.157)	0	0	0
2022/09/19	2044	04/05/2023	11.43	Put	Bond Future	4,667.8700	4.6679	5,256.7300	5.2567	12.615	0	0	0
2022/09/19	2044	04/05/2023	11.75	Call	Bond Future	4,886.2900	4.8863	4,220.4500	4.2205	(13.627)	0	0	0
2022/09/19	2044	03/08/2023	12.15	Call	Bond Future	6,354.0600	6.3541	5,614.0700	5.6141	(11.646)	0	0	0
2022/09/19	2044	03/08/2023	12.15	Put	Bond Future	3,514.6200	3.5146	3,961.4300	3.9614	12.713	0	0	0
2022/09/19	2044	03/08/2023	12.16	Call	Bond Future	6,391.0200	6.3910	5,648.8100	5.6488	(11.613)	0	0	0
2022/09/19	2044	03/08/2023	12.16	Put	Bond Future	3,492.8100	3.4928	3,937.4000	3.9374	12.729	0	0	0
2022/09/19	2044	03/08/2023			Bond Future	11.6821	77.5405	11.8741	76.3537	1.644	0.0000	0.0000	0
2022/09/19	2044	03/08/2023	12.17	Call	Bond Future	6,428.0300	6.4280	5,683.6100	5.6836	(11.581)	0	0	0
2022/09/19	2044	03/08/2023	12.17	Put	Bond Future	3,471.1300	3.4711	3,913.5100	3.9135	12.745	0	0	0
2022/09/19	2044	02/11/2023	11.57	Call	Bond Future	4,454.2400	4.4542	3,868.8800	3.8689	(13.142)	0	0	0
2022/09/19	2044	02/11/2023	11.57	Put	Bond Future	5,889.6500	5.8897	6,513.7800	6.5138	10.597	0	0	0
2022/09/19	2044	02/11/2023			Bond Future	11.7997	79.0188	11.9988	77.8093	1.688	0.0000	0.0000	0
2022/09/19	2044	02/11/2023	11.55	Call	Bond Future	4,393.2500	4.3932	3,812.8200	3.8128	(13.212)	0	0	0
2022/09/19	2044	02/11/2023	11.55	Put	Bond Future	5,955.7500	5.9558	6,584.8100	6.5848	10.562	0	0	0
2022/09/19	2044	02/11/2023	11.56	Call	Bond Future	4,423.7000	4.4237	3,840.8000	3.8408	(13.177)	0	0	0
2022/09/19	2044	02/11/2023	11.56	Put	Bond Future	5,922.6100	5.9226	6,549.2000	6.5492	10.580	0	0	0
2022/09/19	2046	03/11/2022			Bond Future	116.1987	116.1987	115.6603	115.6603	(0.463)	0.0000	0.0000	16,413
2022/09/19	2046	02/02/2023			Bond Future	118.3069	118.3069	117.7574	117.7574	(0.464)	0.0000	0.0000	0
2022/09/19	2046	04/05/2023			Bond Future	118.5138	118.5138	117.9546	117.9546	(0.472)	0.0000	0.0000	0
2022/09/19	2046	03/08/2023			Bond Future	120.8452	120.8452	120.2747	120.2747	(0.472)	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
2022/09/19	2046	02/11/2023			Bond Future	121.0365	121.0365	120.4585	120.4585	(0.478)	0.0000	0.0000	0
2022/09/19	2050	03/11/2022			Bond Future	118.6500	118.6500	118.9003	118.9003	0.211	0.0000	0.0000	12,412
2022/09/19	2050	02/02/2023			Bond Future	118.6580	118.6580	118.9118	118.9118	0.214	0.0000	0.0000	0
2022/09/19	2050	04/05/2023			Bond Future	120.9320	120.9320	121.1900	121.1900	0.213	0.0000	0.0000	0
2022/09/19	2050	03/08/2023			Bond Future	121.0846	121.0846	121.3499	121.3499	0.219	0.0000	0.0000	0
2022/09/19	2050	02/11/2023			Bond Future	123.4196	123.4196	123.6901	123.6901	0.219	0.0000	0.0000	0
2022/09/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/19	AL37	03/11/2022			Index Future	829.5010	829.5010	826.8020	826.8020	(0.325)	0.0000	0.0000	0
2022/09/19	AL37	02/02/2023			Index Future	844.3490	844.3490	841.5700	841.5700	(0.329)	0.0000	0.0000	0
2022/09/19	AL37	04/05/2023			Index Future	860.3230	860.3230	857.4780	857.4780	(0.331)	0.0000	0.0000	0
2022/09/19	AL37	03/08/2023			Index Future	877.0450	877.0450	874.1380	874.1380	(0.331)	0.0000	0.0000	0
2022/09/19	AL37	02/11/2023			Index Future	893.7680	893.7680	890.8050	890.8050	(0.332)	0.0000	0.0000	0
2022/09/19	AL7T	03/11/2022			Index Future	958.9540	958.9540	952.1030	952.1030	(0.714)	0.0000	0.0000	0
2022/09/19	AL7T	02/02/2023			Index Future	976.1190	976.1190	969.1090	969.1090	(0.718)	0.0000	0.0000	0
2022/09/19	AL7T	04/05/2023			Index Future	994.5860	994.5860	987.4280	987.4280	(0.720)	0.0000	0.0000	0
2022/09/19	AL7T	03/08/2023			Index Future	1,013.9180	1,013.9180	1,006.6110	1,006.6110	(0.721)	0.0000	0.0000	0
2022/09/19	AL7T	02/11/2023			Index Future	1,033.2500	1,033.2500	1,025.8050	1,025.8050	(0.721)	0.0000	0.0000	0
2022/09/19	ALBI	03/11/2022			Index Future	845.4930	845.4930	837.7080	837.7080	(0.921)	0.0000	0.0000	123
2022/09/19	ALBI	02/02/2023			Index Future	860.6270	860.6270	852.6710	852.6710	(0.924)	0.0000	0.0000	0
2022/09/19	ALBI	04/05/2023			Index Future	876.9090	876.9090	868.7890	868.7890	(0.926)	0.0000	0.0000	0
2022/09/19	ALBI	03/08/2023			Index Future	893.9530	893.9530	885.6680	885.6680	(0.927)	0.0000	0.0000	0
2022/09/19	ALBI	02/11/2023			Index Future	910.9980	910.9980	902.5550	902.5550	(0.927)	0.0000	0.0000	0
2022/09/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/19	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 ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/09/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/19	ES33	03/11/2022			Bond Future	12.0923	73.7415	12.2587	72.9519	1.376	0.0000	0.0000	0
2022/09/19	ES33	02/02/2023			Bond Future	12.2773	75.0795	12.4510	74.2747	1.415	0.0000	0.0000	350
2022/09/19	ES33	04/05/2023			Bond Future	12.4504	72.7260	12.6317	71.9053	1.456	0.0000	0.0000	0
2022/09/19	ES33	03/08/2023			Bond Future	12.6224	74.1579	12.8115	73.3208	1.498	0.0000	0.0000	0
2022/09/19	ES33	02/11/2023			Bond Future	12.8134	71.7956	13.0109	70.9425	1.541	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
2022/09/19	ES42	03/11/2022			Bond Future	12.3715	72.0500	12.5483	71.0764	1.429	0.0000	0.0000	0
2022/09/19	ES42	02/02/2023			Bond Future	12.5323	73.3591	12.7164	72.3669	1.469	0.0000	0.0000	4,769
2022/09/19	ES42	04/05/2023			Bond Future	12.6896	70.5031	12.8814	69.4915	1.511	0.0000	0.0000	0
2022/09/19	ES42	03/08/2023			Bond Future	12.8411	71.8924	13.0407	70.8606	1.554	0.0000	0.0000	0
2022/09/19	ES42	02/11/2023			Bond Future	13.0085	69.0169	13.2166	67.9653	1.599	0.0000	0.0000	0
2022/09/19	GOVI	03/11/2022	820.41	Call	GOVI	132,540.0000	13.2540	55,760.0000	5.5760	(57.930)	0	0	0
2022/09/19	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/19	GOVI	03/11/2022	820.42	Call	GOVI	132,440.0000	13.2440	55,660.0000	5.5660	(57.973)	0	0	0
2022/09/19	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/19	GOVI	03/11/2022			GOVI	833.6640	833.6640	825.9860	825.9860	(0.921)	0.0000	0.0000	883
2022/09/19	GOVI	03/11/2022	820.43	Call	GOVI	132,340.0000	13.2340	55,560.0000	5.5560	(58.017)	0	0	0
2022/09/19	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/19	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/19	GOVI	02/02/2023	850.82	Put	GOVI	22,340.0000	2.2340	100,800.0000	10.0800	351.209	0	0	0
2022/09/19	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/19	GOVI	02/02/2023	850.83	Put	GOVI	22,440.0000	2.2440	100,900.0000	10.0900	349.643	0	0	0
2022/09/19	GOVI	02/02/2023			GOVI	848.5860	848.5860	840.7400	840.7400	(0.925)	0.0000	0.0000	0
2022/09/19	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/19	GOVI	02/02/2023	850.84	Put	GOVI	22,540.0000	2.2540	101,000.0000	10.1000	348.092	0	0	0
2022/09/19	GOVI	04/05/2023	852.86	Call	GOVI	117,800.0000	11.7800	37,720.0000	3.7720	(67.980)	0	0	0
2022/09/19	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/19	GOVI	04/05/2023	852.87	Call	GOVI	117,700.0000	11.7700	37,620.0000	3.7620	(68.037)	0	0	0
2022/09/19	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/19	GOVI	04/05/2023			GOVI	864.6400	864.6400	856.6320	856.6320	(0.926)	0.0000	0.0000	0
2022/09/19	GOVI	04/05/2023	852.88	Call	GOVI	117,600.0000	11.7600	37,520.0000	3.7520	(68.095)	0	0	0
2022/09/19	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/19	GOVI	03/08/2023	837.21	Call	GOVI	442,360.0000	44.2360	360,650.0000	36.0650	(18.471)	0	0	0
2022/09/19	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/19	GOVI	03/08/2023	837.22	Call	GOVI	442,260.0000	44.2260	360,550.0000	36.0550	(18.476)	0	0	0
2022/09/19	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/19	GOVI	03/08/2023			GOVI	881.4460	881.4460	873.2750	873.2750	(0.927)	0.0000	0.0000	0
2022/09/19	GOVI	03/08/2023	837.23	Call	GOVI	442,160.0000	44.2160	360,450.0000	36.0450	(18.480)	0	0	0
2022/09/19	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/19	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/19	GOVI	02/11/2023	885.82	Call	GOVI	124,330.0000	12.4330	41,060.0000	4.1060	(66.975)	0	0	0
2022/09/19	GOVI	02/11/2023			GOVI	898.2530	898.2530	889.9260	889.9260	(0.927)	0.0000	0.0000	0
2022/09/19	GOVI	02/11/2023	885.80	Call	GOVI	124,530.0000	12.4530	41,260.0000	4.1260	(66.867)	0	0	0
2022/09/19	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/19	GOVI	02/11/2023	885.81	Call	GOVI	124,430.0000	12.4430	41,160.0000	4.1160	(66.921)	0	0	0
2022/09/19	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/09/19	IGOV	03/11/2022			Index Future	324.6870	324.6870	324.4710	324.4710	(0.067)	0.0000	0.0000	702
2022/09/19	IGOV	02/02/2023			Index Future	330.5780	330.5780	330.3460	330.3460	(0.070)	0.0000	0.0000	0
2022/09/19	IGOV	04/05/2023			Index Future	336.9100	336.9100	336.6690	336.6690	(0.072)	0.0000	0.0000	0
2022/09/19	IGOV	03/08/2023			Index Future	343.5350	343.5350	343.2860	343.2860	(0.072)	0.0000	0.0000	0

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2022/09/19	IGOV	02/11/2023			Index Future	350.1600	350.1600	349.9060	349.9060	(0.073)	0.0000	0.0000	0
2022/09/19	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/09/19	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/09/19	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/09/19	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/09/19	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/09/19	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/09/19	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/09/19	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/09/19	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/09/19	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/09/19	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/09/19	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/09/19	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/09/19	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/09/19	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/09/19	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/09/19	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/09/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/09/19	JBAF	21/09/2022			Jibar Tradeable Future	5.8750	94.1250	5.9050	94.0950	0.511	0.0000	0.0000	0
2022/09/19	JBAF	19/10/2022			Jibar Tradeable Future	6.6150	93.3850	6.6450	93.3550	0.454	0.0000	0.0000	0
2022/09/19	JBAF	16/11/2022			Jibar Tradeable Future	6.7400	93.2600	6.7600	93.2400	0.297	0.0000	0.0000	0
2022/09/19	JBAF	21/12/2022			Jibar Tradeable Future	7.4250	92.5750	7.4550	92.5450	0.404	0.0000	0.0000	68
2022/09/19	JBAF	18/01/2023			Jibar Tradeable Future	7.5300	92.4700	7.5600	92.4400	0.398	0.0000	0.0000	0
2022/09/19	JBAF	15/02/2023			Jibar Tradeable Future	8.0100	91.9900	8.0300	91.9700	0.250	0.0000	0.0000	0
2022/09/19	JBAF	15/03/2023			Jibar Tradeable Future	8.1100	91.8900	8.1000	91.9000	(0.123)	0.0000	0.0000	0
2022/09/19	JBAF	21/06/2023			Jibar Tradeable Future	8.3450	91.6550	8.3650	91.6350	0.240	0.0000	0.0000	0
2022/09/19	JBAF	20/09/2023			Jibar Tradeable Future	8.3950	91.6050	8.4150	91.5850	0.238	0.0000	0.0000	75
2022/09/19	JBAF	20/12/2023			Jibar Tradeable Future	8.4000	91.6000	8.4200	91.5800	0.238	0.0000	0.0000	272
2022/09/19	JBAF	20/03/2024			Jibar Tradeable Future	8.3900	91.6100	8.4100	91.5900	0.238	0.0000	0.0000	0
2022/09/19	JBAF	19/06/2024			Jibar Tradeable Future	8.3650	91.6350	8.3950	91.6050	0.359	0.0000	0.0000	0
2022/09/19	R023	03/11/2022	6.25	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2022/09/19	R023	03/11/2022	6.25	Put	Bond Future	272.9900	0.2730	271.7700	0.2718	(0.447)	0	0	0
2022/09/19	R023	03/11/2022	6.26	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2022/09/19	R023	03/11/2022	6.26	Put	Bond Future	269.9300	0.2699	268.7100	0.2687	(0.452)	0	0	0
2022/09/19	R023	03/11/2022			Bond Future	7.1420	101.6474	7.1380	101.6486	(0.056)	0.0000	0.0000	23,874
2022/09/19	R023	03/11/2022	6.27	Call	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2022/09/19	R023	03/11/2022	6.27	Put	Bond Future	266.8700	0.2669	265.6500	0.2657	(0.457)	0	0	0
2022/09/19	R035	03/11/2022	10.57	Call	Bond Future	438.3700	0.4384	244.0100	0.2440	(44.337)	0	0	0
2022/09/19	R035	03/11/2022	10.57	Put	Bond Future	3,787.5800	3.7876	4,569.1400	4.5691	20.635	0	0	582
2022/09/19	R035	03/11/2022	11.15	Call	Bond Future	1,744.1300	1.7441	1,225.6000	1.2256	(29.730)	0	0	0
2022/09/19	R035	03/11/2022	11.15	Put	Bond Future	1,577.4600	1.5775	2,034.8500	2.0349	28.995	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
2022/09/19	R035	03/11/2022	12.68	Call	Bond Future	8,597.1000	8.5971	7,645.2700	7.6453	(11.072)	0	0	0
2022/09/19	R035	03/11/2022	12.68	Put	Bond Future	63.1200	0.0631	87.2100	0.0872	38.165	0	0	976
2022/09/19	R035	03/11/2022	10.99	Call	Bond Future	1,274.4300	1.2744	849.6500	0.8497	(33.331)	0	0	0
2022/09/19	R035	03/11/2022	10.99	Put	Bond Future	2,057.5500	2.0575	2,608.6900	2.6087	26.786	0	0	582
2022/09/19	R035	03/11/2022	11.05	Call	Bond Future	1,441.1300	1.4411	980.8700	0.9809	(31.937)	0	0	976
2022/09/19	R035	03/11/2022			Bond Future	11.1217	86.7925	11.2884	85.8166	1.498	0.0000	0.0000	61,647
2022/09/19	R035	03/11/2022	9.82	Call	Bond Future	23.1000	0.0231	8.1000	0.0081	(64.935)	0	0	582
2022/09/19	R035	03/11/2022	9.82	Put	Bond Future	8,230.8500	8.2309	9,191.7700	9.1918	11.675	0	0	0
2022/09/19	R035	03/11/2022	10.30	Call	Bond Future	177.7400	0.1777	85.2600	0.0853	(52.031)	0	0	976
2022/09/19	R035	03/11/2022	10.30	Put	Bond Future	5,234.1400	5.2341	6,117.5800	6.1176	16.878	0	0	0
2022/09/19	R035	03/11/2022	11.14	Call	Bond Future	1,712.4500	1.7125	1,199.6700	1.1997	(29.944)	0	0	0
2022/09/19	R035	03/11/2022	11.14	Put	Bond Future	1,604.7100	1.6047	2,067.8500	2.0678	28.861	0	0	0
2022/09/19	R035	03/11/2022	11.05	Put	Bond Future	1,866.3200	1.8663	2,381.9800	2.3820	27.630	0	0	0
2022/09/19	R035	03/11/2022	11.13	Call	Bond Future	1,681.0800	1.6811	1,174.0600	1.1741	(30.160)	0	0	0
2022/09/19	R035	03/11/2022	11.13	Put	Bond Future	1,632.3200	1.6323	2,101.2200	2.1012	28.726	0	0	0
2022/09/19	R035	02/02/2023	11.94	Call	Bond Future	5,331.5500	5.3315	4,624.1600	4.6242	(13.268)	0	0	0
2022/09/19	R035	02/02/2023	13.22	Put	Bond Future	439.7200	0.4397	530.5100	0.5305	20.647	0	0	976
2022/09/19	R035	02/02/2023	10.88	Call	Bond Future	1,883.7700	1.8838	1,492.5500	1.4925	(20.768)	0	0	0
2022/09/19	R035	02/02/2023	10.88	Put	Bond Future	4,156.6700	4.1567	4,759.9100	4.7599	14.513	0	0	0
2022/09/19	R035	02/02/2023	10.66	Call	Bond Future	1,397.8800	1.3979	1,079.0700	1.0791	(22.807)	0	0	0
2022/09/19	R035	02/02/2023	10.66	Put	Bond Future	5,004.2200	5.0042	5,679.8700	5.6799	13.502	0	0	582
2022/09/19	R035	02/02/2023	10.30	Put	Bond Future	6,647.6300	6.6476	7,431.5700	7.4316	11.793	0	0	0
2022/09/19	R035	02/02/2023	10.60	Call	Bond Future	1,282.2600	1.2823	982.5100	0.9825	(23.377)	0	0	0
2022/09/19	R035	02/02/2023	10.60	Put	Bond Future	5,257.2800	5.2573	5,951.9900	5.9520	13.214	0	0	0
2022/09/19	R035	02/02/2023	10.64	Put	Bond Future	5,087.6300	5.0876	5,769.6700	5.7697	13.406	0	0	0
2022/09/19	R035	02/02/2023	9.81	Call	Bond Future	344.2100	0.3442	237.7200	0.2377	(30.938)	0	0	582
2022/09/19	R035	02/02/2023	9.81	Put	Bond Future	9,382.2200	9.3822	10,270.1900	10.2702	9.464	0	0	0
2022/09/19	R035	02/02/2023	9.85	Call	Bond Future	370.4600	0.3705	257.2200	0.2572	(30.567)	0	0	0
2022/09/19	R035	02/02/2023	9.89	Call	Bond Future	398.3000	0.3983	278.0100	0.2780	(30.201)	0	0	388
2022/09/19	R035	02/02/2023	9.89	Put	Bond Future	8,905.4300	8.9054	9,779.6000	9.7796	9.816	0	0	0
2022/09/19	R035	02/02/2023			Bond Future	11.2663	88.3460	11.4399	87.3516	1.542	0.0000	0.0000	106,331
2022/09/19	R035	02/02/2023	11.94	Put	Bond Future	1,565.2100	1.5652	1,852.2800	1.8523	18.341	0	0	0
2022/09/19	R035	02/02/2023	11.98	Call	Bond Future	5,488.2700	5.4883	4,771.6100	4.7716	(13.058)	0	0	0
2022/09/19	R035	02/02/2023	11.98	Put	Bond Future	1,505.9400	1.5059	1,783.7400	1.7837	18.447	0	0	388
2022/09/19	R035	02/02/2023	13.22	Call	Bond Future	10,723.9300	10.7239	9,820.2600	9.8203	(8.427)	0	0	0
2022/09/19	R035	02/02/2023	11.05	Call	Bond Future	2,321.9300	2.3219	1,873.9400	1.8739	(19.294)	0	0	976
2022/09/19	R035	02/02/2023	11.05	Put	Bond Future	3,583.9100	3.5839	4,130.3800	4.1304	15.248	0	0	0
2022/09/19	R035	02/02/2023	11.06	Call	Bond Future	2,349.3100	2.3493	1,897.9900	1.8980	(19.211)	0	0	0
2022/09/19	R035	02/02/2023	11.06	Put	Bond Future	3,552.3400	3.5523	4,095.4800	4.0955	15.290	0	0	582
2022/09/19	R035	02/02/2023	10.86	Call	Bond Future	1,835.5600	1.8356	1,451.0300	1.4510	(20.949)	0	0	0
2022/09/19	R035	02/02/2023	10.86	Put	Bond Future	4,228.5000	4.2285	4,838.4300	4.8384	14.424	0	0	0
2022/09/19	R035	02/02/2023	10.87	Call	Bond Future	1,859.4700	1.8595	1,471.6100	1.4716	(20.859)	0	0	0
2022/09/19	R035	02/02/2023	10.87	Put	Bond Future	4,192.3600	4.1924	4,798.9600	4.7990	14.469	0	0	0
2022/09/19	R035	02/02/2023	10.30	Call	Bond Future	796.2600	0.7963	585.7400	0.5857	(26.439)	0	0	976
2022/09/19	R035	02/02/2023	10.64	Call	Bond Future	1,358.6400	1.3586	1,046.2200	1.0462	(22.995)	0	0	388
2022/09/19	R035	02/02/2023	9.85	Put	Bond Future	9,142.5100	9.1425	10,023.7300	10.0237	9.639	0	0	0
2022/09/19	R035	04/05/2023	11.22	Put	Bond Future	4,233.3000	4.2333	4,760.2800	4.7603	12.448	0	0	0
2022/09/19	R035	04/05/2023	12.46	Call	Bond Future	7,480.8300	7.4808	6,726.9600	6.7270	(10.077)	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
2022/09/19	R035	04/05/2023	12.46	Put	Bond Future	1,750.0900		1.7501	2,009.9900	2.0100	14.851	0	0	388
2022/09/19	R035	04/05/2023	13.18	Call	Bond Future	10,328.7700		10.3288	9,477.9100	9.4779	(8.238)	0	0	0
2022/09/19	R035	04/05/2023	13.18	Put	Bond Future	1,036.9000		1.0369	1,199.8100	1.1998	15.711	0	0	491
2022/09/19	R035	04/05/2023	11.17	Call	Bond Future	3,094.6000		3.0946	2,620.8000	2.6208	(15.311)	0	0	491
2022/09/19	R035	04/05/2023	11.20	Call	Bond Future	3,178.0700		3.1781	2,696.4500	2.6964	(15.154)	0	0	0
2022/09/19	R035	04/05/2023	11.21	Call	Bond Future	3,206.2200		3.2062	2,722.0000	2.7220	(15.103)	0	0	0
2022/09/19	R035	04/05/2023	10.60	Call	Bond Future	1,748.4900		1.7485	1,424.0800	1.4241	(18.554)	0	0	388
2022/09/19	R035	04/05/2023	10.60	Put	Bond Future	6,423.4900		6.4235	7,112.8500	7.1128	10.732	0	0	0
2022/09/19	R035	04/05/2023			Bond Future	11.3951		85.5181	11.5758	84.5043	1.586	0.0000	0.0000	0
2022/09/19	R035	04/05/2023	11.22	Call	Bond Future	3,234.2100		3.2342	2,747.4200	2.7474	(15.051)	0	0	0
2022/09/19	R035	04/05/2023	11.17	Put	Bond Future	4,382.0800		4.3821	4,922.0500	4.9220	12.322	0	0	0
2022/09/19	R035	04/05/2023	11.20	Put	Bond Future	4,292.3500		4.2924	4,824.5000	4.8245	12.398	0	0	0
2022/09/19	R035	04/05/2023	11.21	Put	Bond Future	4,262.8800		4.2629	4,792.4300	4.7924	12.422	0	0	0
2022/09/19	R035	04/05/2023	9.85	Call	Bond Future	710.4900		0.7105	547.5800	0.5476	(22.929)	0	0	388
2022/09/19	R035	04/05/2023	9.85	Put	Bond Future	10,136.9100		10.1369	10,987.7700	10.9878	8.394	0	0	0
2022/09/19	R035	04/05/2023	10.42	Call	Bond Future	1,422.0200		1.4220	1,142.3900	1.1424	(19.664)	0	0	491
2022/09/19	R035	04/05/2023	10.42	Put	Bond Future	7,206.0300		7.2060	7,940.1700	7.9402	10.188	0	0	0
2022/09/19	R035	03/08/2023	12.00	Call	Bond Future	5,666.5900		5.6666	5,025.4400	5.0254	(11.315)	0	0	0
2022/09/19	R035	03/08/2023	12.00	Put	Bond Future	3,079.2800		3.0793	3,471.8600	3.4719	12.749	0	0	0
2022/09/19	R035	03/08/2023			Bond Future	11.5227		87.1824	11.7109	86.1486	1.633	0.0000	0.0000	0
2022/09/19	R035	03/08/2023	11.98	Call	Bond Future	5,599.5800		5.5996	4,962.3800	4.9624	(11.379)	0	0	0
2022/09/19	R035	03/08/2023	11.98	Put	Bond Future	3,118.3800		3.1184	3,514.9100	3.5149	12.716	0	0	0
2022/09/19	R035	03/08/2023	11.99	Call	Bond Future	5,632.9000		5.6329	4,993.7100	4.9937	(11.347)	0	0	0
2022/09/19	R035	03/08/2023	11.99	Put	Bond Future	3,098.6200		3.0986	3,493.1600	3.4932	12.733	0	0	0
2022/09/19	R035	02/11/2023	11.41	Call	Bond Future	3,844.0200		3.8440	3,345.4100	3.3454	(12.971)	0	0	0
2022/09/19	R035	02/11/2023	11.41	Put	Bond Future	5,253.3300		5.2533	5,808.1100	5.8081	10.561	0	0	0
2022/09/19	R035	02/11/2023	11.42	Call	Bond Future	3,870.4800		3.8705	3,369.7500	3.3698	(12.937)	0	0	0
2022/09/19	R035	02/11/2023	11.42	Put	Bond Future	5,224.2800		5.2243	5,776.9400	5.7769	10.579	0	0	0
2022/09/19	R035	02/11/2023			Bond Future	11.6668		84.3438	11.8627	83.2904	1.680	0.0000	0.0000	0
2022/09/19	R035	02/11/2023	11.43	Call	Bond Future	3,897.3800		3.8974	3,394.5300	3.3945	(12.902)	0	0	0
2022/09/19	R035	02/11/2023	11.43	Put	Bond Future	5,195.7100		5.1957	5,746.2500	5.7463	10.596	0	0	0
2022/09/19	R186	03/11/2022	8.53	Call	Bond Future	166.7100		0.1667	101.9200	0.1019	(38.864)	0	0	0
2022/09/19	R186	03/11/2022	8.53	Put	Bond Future	2,081.0300		2.0810	2,387.5100	2.3875	14.727	0	0	0
2022/09/19	R186	03/11/2022	8.54	Call	Bond Future	173.5800		0.1736	106.7300	0.1067	(38.513)	0	0	0
2022/09/19	R186	03/11/2022	8.54	Put	Bond Future	2,052.3500		2.0524	2,356.7700	2.3568	14.833	0	0	0
2022/09/19	R186	03/11/2022	8.91	Put	Bond Future	1,155.8900		1.1559	1,368.6700	1.3687	18.408	0	0	4,310
2022/09/19	R186	03/11/2022			Bond Future	9.0745		108.8036	9.1816	108.4323	1.180	0.0000	0.0000	63,575
2022/09/19	R186	03/11/2022	8.23	Call	Bond Future	38.2200		0.0382	18.9200	0.0189	(50.497)	0	0	4,310
2022/09/19	R186	03/11/2022	8.23	Put	Bond Future	3,025.8600		3.0259	3,377.8300	3.3778	11.632	0	0	0
2022/09/19	R186	03/11/2022	8.55	Call	Bond Future	180.6500		0.1807	111.7100	0.1117	(38.162)	0	0	0
2022/09/19	R186	03/11/2022	8.55	Put	Bond Future	2,023.8900		2.0239	2,326.2200	2.3262	14.938	0	0	0
2022/09/19	R186	03/11/2022	8.91	Call	Bond Future	582.0200		0.5820	423.5300	0.4235	(27.231)	0	0	0
2022/09/19	R186	02/02/2023	8.33	Call	Bond Future	434.5400		0.4345	348.4400	0.3484	(19.814)	0	0	0
2022/09/19	R186	02/02/2023	8.33	Put	Bond Future	3,397.3900		3.3974	3,690.5400	3.6905	8.629	0	0	0
2022/09/19	R186	02/02/2023	8.32	Call	Bond Future	427.6400		0.4276	342.5900	0.3426	(19.888)	0	0	0
2022/09/19	R186	02/02/2023	8.32	Put	Bond Future	3,424.4300		3.4244	3,718.6300	3.7186	8.591	0	0	0
2022/09/19	R186	02/02/2023			Bond Future	9.2186		105.4532	9.3346	105.0739	1.259	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
2022/09/19	R186	02/02/2023	8.34	Call	Bond Future	441.3300	0.4413	354.2000	0.3542	(19.743)	0	0	0
2022/09/19	R186	02/02/2023	8.34	Put	Bond Future	3,370.2500	3.3702	3,662.3700	3.6624	8.668	0	0	0
2022/09/19	R186	04/05/2023	8.83	Put	Bond Future	2,702.2700	2.7023	2,943.3600	2.9434	8.922	0	0	0
2022/09/19	R186	04/05/2023	8.84	Call	Bond Future	1,098.4900	1.0985	951.4700	0.9515	(13.384)	0	0	0
2022/09/19	R186	04/05/2023			Bond Future	9.3499	107.4510	9.4759	107.0639	1.348	0.0000	0.0000	0
2022/09/19	R186	04/05/2023	8.83	Call	Bond Future	1,086.4800	1.0865	940.5400	0.9405	(13.432)	0	0	0
2022/09/19	R186	04/05/2023	8.84	Put	Bond Future	2,682.9100	2.6829	2,922.9200	2.9229	8.946	0	0	0
2022/09/19	R186	04/05/2023	8.82	Call	Bond Future	1,074.2200	1.0742	929.3700	0.9294	(13.484)	0	0	0
2022/09/19	R186	04/05/2023	8.82	Put	Bond Future	2,721.4000	2.7214	2,963.5800	2.9636	8.899	0	0	0
2022/09/19	R186	03/08/2023	9.74	Call	Bond Future	2,505.7800	2.5058	2,278.1800	2.2782	(9.083)	0	0	0
2022/09/19	R186	03/08/2023	9.74	Put	Bond Future	1,758.8700	1.7589	1,926.1400	1.9261	9.510	0	0	0
2022/09/19	R186	03/08/2023	9.73	Put	Bond Future	1,769.5500	1.7696	1,937.6700	1.9377	9.501	0	0	0
2022/09/19	R186	03/08/2023			Bond Future	9.4795	104.2389	9.6169	103.8440	1.449	0.0000	0.0000	0
2022/09/19	R186	03/08/2023	9.75	Call	Bond Future	2,523.7000	2.5237	2,295.2700	2.2953	(9.051)	0	0	0
2022/09/19	R186	03/08/2023	9.75	Put	Bond Future	1,748.2500	1.7482	1,914.6900	1.9147	9.520	0	0	0
2022/09/19	R186	03/08/2023	9.73	Call	Bond Future	2,487.9100	2.4879	2,261.1600	2.2612	(9.114)	0	0	0
2022/09/19	R186	02/11/2023	9.40	Call	Bond Future	1,805.3700	1.8054	1,618.4900	1.6185	(10.351)	0	0	0
2022/09/19	R186	02/11/2023	9.40	Put	Bond Future	2,460.9100	2.4609	2,676.4200	2.6764	8.757	0	0	0
2022/09/19	R186	02/11/2023			Bond Future	9.6436	106.2262	9.7941	105.8239	1.561	0.0000	0.0000	0
2022/09/19	R186	02/11/2023	9.39	Call	Bond Future	1,791.2400	1.7912	1,605.2200	1.6052	(10.385)	0	0	0
2022/09/19	R186	02/11/2023	9.39	Put	Bond Future	2,473.8000	2.4738	2,690.1700	2.6902	8.746	0	0	0
2022/09/19	R186	02/11/2023	9.38	Call	Bond Future	1,777.1700	1.7772	1,592.0000	1.5920	(10.419)	0	0	0
2022/09/19	R186	02/11/2023	9.38	Put	Bond Future	2,486.7600	2.4868	2,703.9800	2.7040	8.735	0	0	0
2022/09/19	R197	03/11/2022			Bond Future	338.1663	338.1663	337.4491	337.4491	(0.212)	0.0000	0.0000	831
2022/09/19	R197	02/02/2023			Bond Future	335.3822	335.3822	334.6494	334.6494	(0.219)	0.0000	0.0000	0
2022/09/19	R197	04/05/2023			Bond Future	341.8103	341.8103	341.0615	341.0615	(0.219)	0.0000	0.0000	0
2022/09/19	R197	03/08/2023			Bond Future	339.2920	339.2920	338.5379	338.5379	(0.222)	0.0000	0.0000	0
2022/09/19	R197	02/11/2023			Bond Future	351.6219	351.6219	350.9506	350.9506	(0.191)	0.0000	0.0000	0
2022/09/19	R202	03/11/2022			Bond Future	250.7598	250.7598	250.8333	250.8333	0.029	0.0000	0.0000	6,148
2022/09/19	R202	02/02/2023			Bond Future	250.5718	250.5718	250.6443	250.6443	0.029	0.0000	0.0000	460
2022/09/19	R202	04/05/2023			Bond Future	255.3736	255.3736	255.4461	255.4461	0.028	0.0000	0.0000	0
2022/09/19	R202	03/08/2023			Bond Future	255.4877	255.4877	255.5662	255.5662	0.031	0.0000	0.0000	0
2022/09/19	R202	02/11/2023			Bond Future	260.4144	260.4144	260.4945	260.4945	0.031	0.0000	0.0000	0
2022/09/19	R209	03/11/2022	9.25	Call	Bond Future	1.0100	0.0010	0.2400	0.0002	(76.238)	0	0	6,000
2022/09/19	R209	03/11/2022	9.25	Put	Bond Future	10,697.6200	10.6976	11,551.1300	11.5511	7.979	0	0	0
2022/09/19	R209	03/11/2022	9.50	Call	Bond Future	4.2000	0.0042	1.1800	0.0012	(71.905)	0	0	0
2022/09/19	R209	03/11/2022	9.50	Put	Bond Future	9,131.3000	9.1313	9,982.5600	9.9826	9.322	0	0	0
2022/09/19	R209	03/11/2022	12.00	Call	Bond Future	4,641.9000	4.6419	3,881.1300	3.8811	(16.389)	0	0	0
2022/09/19	R209	03/11/2022	12.00	Put	Bond Future	250.9400	0.2509	344.4500	0.3445	37.264	0	0	7,750
2022/09/19	R209	03/11/2022	11.03	Call	Bond Future	1,234.2100	1.2342	835.4000	0.8354	(32.313)	0	0	0
2022/09/19	R209	03/11/2022	11.03	Put	Bond Future	1,652.3300	1.6523	2,107.8000	2.1078	27.565	0	0	0
2022/09/19	R209	03/11/2022	10.50	Put	Bond Future	3,585.7000	3.5857	4,293.6600	4.2937	19.744	0	0	0
2022/09/19	R209	03/11/2022			Bond Future	11.1104	67.1899	11.2768	66.3356	1.498	0.0000	0.0000	19,019
2022/09/19	R209	03/11/2022	10.00	Call	Bond Future	45.3700	0.0454	17.7900	0.0178	(60.789)	0	0	7,750
2022/09/19	R209	03/11/2022	10.00	Put	Bond Future	6,162.2000	6.1622	6,988.9000	6.9889	13.416	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
2022/09/19	R209	03/11/2022	11.02	Call	Bond Future	1,209.4500	1.2094	815.8400	0.8158	(32.545)	0	0	0
2022/09/19	R209	03/11/2022	11.02	Put	Bond Future	1,679.8500	1.6799	2,140.5200	2.1405	27.423	0	0	0
2022/09/19	R209	03/11/2022	11.50	Call	Bond Future	2,682.1500	2.6821	2,064.0400	2.0640	(23.045)	0	0	0
2022/09/19	R209	03/11/2022	11.50	Put	Bond Future	706.6800	0.7067	942.8500	0.9428	33.420	0	0	0
2022/09/19	R209	03/11/2022	10.50	Call	Bond Future	316.2300	0.3162	169.9100	0.1699	(46.270)	0	0	0
2022/09/19	R209	03/11/2022	11.00	Call	Bond Future	1,160.7700	1.1608	777.5900	0.7776	(33.011)	0	0	0
2022/09/19	R209	03/11/2022	11.00	Put	Bond Future	1,735.8900	1.7359	2,206.9900	2.2070	27.139	0	0	6,000
2022/09/19	R209	03/11/2022	11.01	Call	Bond Future	1,184.9700	1.1850	796.5700	0.7966	(32.777)	0	0	0
2022/09/19	R209	03/11/2022	11.01	Put	Bond Future	1,707.7000	1.7077	2,173.5800	2.1736	27.281	0	0	0
2022/09/19	R209	02/02/2023	10.80	Put	Bond Future	3,805.3000	3.8053	4,347.1000	4.3471	14.238	0	0	0
2022/09/19	R209	02/02/2023	10.78	Call	Bond Future	1,498.4200	1.4984	1,175.7000	1.1757	(21.537)	0	0	0
2022/09/19	R209	02/02/2023	10.79	Call	Bond Future	1,518.7100	1.5187	1,193.0400	1.1930	(21.444)	0	0	0
2022/09/19	R209	02/02/2023			Bond Future	11.2350	68.3926	11.4077	67.5222	1.537	0.0000	0.0000	2,066
2022/09/19	R209	02/02/2023	10.80	Call	Bond Future	1,538.9900	1.5390	1,210.3800	1.2104	(21.352)	0	0	0
2022/09/19	R209	02/02/2023	10.78	Put	Bond Future	3,871.5200	3.8715	4,419.2100	4.4192	14.147	0	0	0
2022/09/19	R209	02/02/2023	10.79	Put	Bond Future	3,838.3800	3.8384	4,383.1200	4.3831	14.192	0	0	0
2022/09/19	R209	04/05/2023	11.09	Call	Bond Future	2,619.3700	2.6194	2,211.1900	2.2112	(15.583)	0	0	0
2022/09/19	R209	04/05/2023	11.09	Put	Bond Future	3,944.2700	3.9443	4,423.3500	4.4233	12.146	0	0	0
2022/09/19	R209	04/05/2023	11.10	Call	Bond Future	2,643.3300	2.6433	2,232.8200	2.2328	(15.530)	0	0	0
2022/09/19	R209	04/05/2023	11.10	Put	Bond Future	3,916.8000	3.9168	4,393.5500	4.3936	12.172	0	0	0
2022/09/19	R209	04/05/2023	10.00	Call	Bond Future	789.2600	0.7893	616.1400	0.6161	(21.934)	0	0	7,500
2022/09/19	R209	04/05/2023	10.00	Put	Bond Future	8,062.6900	8.0627	8,776.8300	8.7768	8.857	0	0	0
2022/09/19	R209	04/05/2023			Bond Future	11.3511	66.5366	11.5301	65.6493	1.577	0.0000	0.0000	1,250
2022/09/19	R209	04/05/2023	12.50	Call	Bond Future	6,834.7500	6.8348	6,159.5300	6.1595	(9.879)	0	0	0
2022/09/19	R209	04/05/2023	12.50	Put	Bond Future	1,420.3300	1.4203	1,632.3700	1.6324	14.929	0	0	7,500
2022/09/19	R209	04/05/2023	11.11	Call	Bond Future	2,667.3800	2.6674	2,254.5600	2.2546	(15.477)	0	0	0
2022/09/19	R209	04/05/2023	11.11	Put	Bond Future	3,889.4900	3.8895	4,363.9300	4.3639	12.198	0	0	0
2022/09/19	R209	04/05/2023	11.00	Call	Bond Future	2,408.2300	2.4082	2,021.0600	2.0211	(16.077)	0	0	0
2022/09/19	R209	04/05/2023	11.00	Put	Bond Future	4,198.4100	4.1984	4,698.5000	4.6985	11.911	0	0	7,500
2022/09/19	R209	03/08/2023	11.95	Put	Bond Future	2,668.3200	2.6683	3,006.5100	3.0065	12.674	0	0	0
2022/09/19	R209	03/08/2023	11.93	Call	Bond Future	4,945.1200	4.9451	4,382.0500	4.3820	(11.386)	0	0	0
2022/09/19	R209	03/08/2023	11.94	Call	Bond Future	4,974.6900	4.9747	4,409.8800	4.4099	(11.354)	0	0	0
2022/09/19	R209	03/08/2023			Bond Future	11.4635	67.8316	11.6490	66.9269	1.618	0.0000	0.0000	0
2022/09/19	R209	03/08/2023	11.95	Call	Bond Future	5,004.3100	5.0043	4,437.7600	4.4378	(11.321)	0	0	0
2022/09/19	R209	03/08/2023	11.93	Put	Bond Future	2,702.8500	2.7029	3,044.5200	3.0445	12.641	0	0	0
2022/09/19	R209	03/08/2023	11.94	Put	Bond Future	2,685.5300	2.6855	3,025.4600	3.0255	12.658	0	0	0
2022/09/19	R209	02/11/2023	11.33	Call	Bond Future	3,367.0200	3.3670	2,928.4000	2.9284	(13.027)	0	0	0
2022/09/19	R209	02/11/2023	11.33	Put	Bond Future	4,627.4900	4.6275	5,110.8100	5.1108	10.445	0	0	0
2022/09/19	R209	02/11/2023	11.34	Call	Bond Future	3,390.7300	3.3907	2,950.2200	2.9502	(12.992)	0	0	0
2022/09/19	R209	02/11/2023	11.34	Put	Bond Future	4,601.5300	4.6015	5,082.9600	5.0830	10.462	0	0	0
2022/09/19	R209	02/11/2023			Bond Future	11.5870	65.9749	11.7794	65.0530	1.660	0.0000	0.0000	0
2022/09/19	R209	02/11/2023	11.35	Call	Bond Future	3,414.5200	3.4145	2,972.1100	2.9721	(12.957)	0	0	0
2022/09/19	R209	02/11/2023	11.35	Put	Bond Future	4,575.7000	4.5757	5,055.2300	5.0552	10.480	0	0	0
2022/09/19	R210	03/11/2022			Bond Future	230.6125	230.6125	229.6097	229.6097	(0.435)	0.0000	0.0000	732
2022/09/19	R210	02/02/2023			Bond Future	234.7967	234.7967	233.7729	233.7729	(0.436)	0.0000	0.0000	300
2022/09/19	R210	04/05/2023			Bond Future	236.1726	236.1726	235.1301	235.1301	(0.441)	0.0000	0.0000	0
2022/09/19	R210	03/08/2023			Bond Future	240.8181	240.8181	239.7545	239.7545	(0.442)	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
2022/09/19	R210	02/11/2023			Bond Future	242.2193	242.2193	241.1407	241.1407	(0.445)	0.0000	0.0000	0
2022/09/19	R213	03/11/2022	9.19	Call	Bond Future	0.6500	0.0007	0.1500	0.0002	(76.923)	0	0	476
2022/09/19	R213	03/11/2022	9.19	Put	Bond Future	7,686.5700	7.6866	8,319.6900	8.3197	8.237	0	0	0
2022/09/19	R213	03/11/2022	10.38	Call	Bond Future	571.2600	0.5713	374.5200	0.3745	(34.440)	0	0	0
2022/09/19	R213	03/11/2022	10.38	Put	Bond Future	2,272.9100	2.2729	2,709.7900	2.7098	19.221	0	0	0
2022/09/19	R213	03/11/2022	10.39	Call	Bond Future	587.8800	0.5879	387.1600	0.3872	(34.143)	0	0	0
2022/09/19	R213	03/11/2022	10.39	Put	Bond Future	2,241.4900	2.2415	2,674.3900	2.6744	19.313	0	0	0
2022/09/19	R213	03/11/2022	10.37	Call	Bond Future	554.9100	0.5549	362.1500	0.3622	(34.737)	0	0	0
2022/09/19	R213	03/11/2022	10.37	Put	Bond Future	2,304.6400	2.3046	2,745.5000	2.7455	19.129	0	0	200
2022/09/19	R213	03/11/2022			Bond Future	10.7389	81.0944	10.8750	80.4608	1.268	0.0000	0.0000	33,963
2022/09/19	R213	03/11/2022	9.13	Call	Bond Future	0.4400	0.0004	0.0900	0.0001	(79.545)	0	0	200
2022/09/19	R213	03/11/2022	9.13	Put	Bond Future	8,002.6300	8.0026	8,635.9000	8.6359	7.913	0	0	0
2022/09/19	R213	03/11/2022	9.84	Call	Bond Future	60.9500	0.0609	27.6700	0.0277	(54.602)	0	0	0
2022/09/19	R213	03/11/2022	9.84	Put	Bond Future	4,411.4400	4.4114	5,011.7800	5.0118	13.609	0	0	476
2022/09/19	R213	03/11/2022	10.40	Call	Bond Future	604.8000	0.6048	400.0700	0.4001	(33.851)	0	0	0
2022/09/19	R213	03/11/2022	10.40	Put	Bond Future	2,210.4000	2.2104	2,639.2900	2.6393	19.403	0	0	0
2022/09/19	R213	03/11/2022	9.98	Call	Bond Future	128.5400	0.1285	66.1600	0.0662	(48.530)	0	0	0
2022/09/19	R213	03/11/2022	9.98	Put	Bond Future	3,781.8800	3.7819	4,353.1200	4.3531	15.105	0	0	200
2022/09/19	R213	03/11/2022	10.19	Call	Bond Future	308.8700	0.3089	183.5800	0.1836	(40.564)	0	0	0
2022/09/19	R213	03/11/2022	10.19	Put	Bond Future	2,930.2300	2.9302	3,438.5600	3.4386	17.348	0	0	476
2022/09/19	R213	02/02/2023	10.43	Put	Bond Future	3,457.1200	3.4571	3,862.0800	3.8621	11.714	0	0	0
2022/09/19	R213	02/02/2023	12.20	Call	Bond Future	6,291.8300	6.2918	5,746.1100	5.7461	(8.673)	0	0	0
2022/09/19	R213	02/02/2023	12.20	Put	Bond Future	620.1100	0.6201	720.3700	0.7204	16.168	0	0	912
2022/09/19	R213	02/02/2023	10.22	Put	Bond Future	4,122.1100	4.1221	4,571.3600	4.5714	10.899	0	0	0
2022/09/19	R213	02/02/2023	10.23	Call	Bond Future	991.8300	0.9918	793.1000	0.7931	(20.037)	0	0	0
2022/09/19	R213	02/02/2023	10.35	Call	Bond Future	1,175.3400	1.1753	951.4900	0.9515	(19.046)	0	0	0
2022/09/19	R213	02/02/2023	10.35	Put	Bond Future	3,700.6700	3.7007	4,122.8000	4.1228	11.407	0	0	476
2022/09/19	R213	02/02/2023	10.01	Call	Bond Future	715.6200	0.7156	559.3200	0.5593	(21.841)	0	0	0
2022/09/19	R213	02/02/2023			Bond Future	10.8938	82.5460	11.0364	81.9000	1.309	0.0000	0.0000	0
2022/09/19	R213	02/02/2023	10.43	Call	Bond Future	1,309.6700	1.3097	1,068.6500	1.0686	(18.403)	0	0	912
2022/09/19	R213	02/02/2023	10.22	Call	Bond Future	977.9800	0.9780	781.2500	0.7813	(20.116)	0	0	0
2022/09/19	R213	02/02/2023	10.23	Put	Bond Future	4,088.1500	4.0881	4,535.4000	4.5354	10.940	0	0	0
2022/09/19	R213	02/02/2023	9.16	Call	Bond Future	179.3400	0.1793	128.9500	0.1289	(28.097)	0	0	476
2022/09/19	R213	02/02/2023	9.16	Put	Bond Future	8,596.8200	8.5968	9,192.4100	9.1924	6.928	0	0	0
2022/09/19	R213	02/02/2023	10.01	Put	Bond Future	4,871.9400	4.8719	5,361.6200	5.3616	10.051	0	0	476
2022/09/19	R213	02/02/2023	10.21	Call	Bond Future	964.0800	0.9641	769.3800	0.7694	(20.195)	0	0	0
2022/09/19	R213	02/02/2023	10.21	Put	Bond Future	4,156.0600	4.1561	4,607.3400	4.6073	10.858	0	0	0
2022/09/19	R213	04/05/2023	10.75	Call	Bond Future	2,176.3300	2.1763	1,878.8100	1.8788	(13.671)	0	0	0
2022/09/19	R213	04/05/2023	10.75	Put	Bond Future	3,442.0100	3.4420	3,803.1200	3.8031	10.491	0	0	0
2022/09/19	R213	04/05/2023			Bond Future	11.0324	80.5588	11.1817	79.9002	1.353	0.0000	0.0000	0
2022/09/19	R213	04/05/2023	10.74	Call	Bond Future	2,156.0100	2.1560	1,860.2600	1.8603	(13.717)	0	0	0
2022/09/19	R213	04/05/2023	10.74	Put	Bond Future	3,466.9800	3.4670	3,829.8600	3.8299	10.467	0	0	0
2022/09/19	R213	04/05/2023	10.73	Call	Bond Future	2,135.5500	2.1356	1,841.5600	1.8416	(13.766)	0	0	0
2022/09/19	R213	04/05/2023	10.73	Put	Bond Future	3,491.8300	3.4918	3,856.4700	3.8565	10.443	0	0	0
2022/09/19	R213	03/08/2023	11.62	Put	Bond Future	2,359.2900	2.3593	2,615.3100	2.6153	10.852	0	0	0
2022/09/19	R213	03/08/2023	11.63	Call	Bond Future	4,297.0400	4.2970	3,880.0300	3.8800	(9.705)	0	0	0
2022/09/19	R213	03/08/2023			Bond Future	11.1708	82.1263	11.3271	81.4546	1.399	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
2022/09/19	R213	03/08/2023	11.62	Call	Bond Future	4,270.3200	4.2703	3,854.6400	3.8546	(9.734)	0	0	0
2022/09/19	R213	03/08/2023	11.63	Put	Bond Future	2,344.1500	2.3441	2,598.8400	2.5988	10.865	0	0	0
2022/09/19	R213	03/08/2023	11.61	Call	Bond Future	4,243.3600	4.2434	3,829.0100	3.8290	(9.765)	0	0	0
2022/09/19	R213	03/08/2023	11.61	Put	Bond Future	2,374.2300	2.3742	2,631.5800	2.6316	10.839	0	0	0
2022/09/19	R213	02/11/2023	11.13	Call	Bond Future	2,883.9500	2.8839	2,555.4800	2.5555	(11.390)	0	0	0
2022/09/19	R213	02/11/2023	11.13	Put	Bond Future	3,734.6300	3.7346	4,090.6600	4.0907	9.533	0	0	0
2022/09/19	R213	02/11/2023			Bond Future	11.3312	80.1422	11.4950	79.4577	1.446	0.0000	0.0000	0
2022/09/19	R213	02/11/2023	11.12	Call	Bond Future	2,862.6000	2.8626	2,535.5900	2.5356	(11.424)	0	0	0
2022/09/19	R213	02/11/2023	11.12	Put	Bond Future	3,755.8700	3.7559	4,113.3600	4.1134	9.518	0	0	0
2022/09/19	R213	02/11/2023	11.11	Call	Bond Future	2,841.3200	2.8413	2,515.7700	2.5158	(11.458)	0	0	0
2022/09/19	R213	02/11/2023	11.11	Put	Bond Future	3,777.2100	3.7772	4,136.1600	4.1362	9.503	0	0	0
2022/09/19	R214	03/11/2022	11.34	Call	Bond Future	1,781.4500	1.7815	1,245.8700	1.2459	(30.064)	0	0	0
2022/09/19	R214	03/11/2022	11.36	Put	Bond Future	1,236.1700	1.2362	1,638.5300	1.6385	32.549	0	0	0
2022/09/19	R214	03/11/2022			Bond Future	11.2473	64.7018	11.4240	63.7530	1.571	0.0000	0.0000	25,440
2022/09/19	R214	03/11/2022	11.34	Put	Bond Future	1,281.0500	1.2810	1,694.2900	1.6943	32.258	0	0	0
2022/09/19	R214	03/11/2022	11.35	Call	Bond Future	1,812.4400	1.8124	1,271.4000	1.2714	(29.851)	0	0	0
2022/09/19	R214	03/11/2022	11.35	Put	Bond Future	1,258.4100	1.2584	1,666.1900	1.6662	32.404	0	0	0
2022/09/19	R214	03/11/2022	11.36	Call	Bond Future	1,843.7700	1.8438	1,297.3100	1.2973	(29.638)	0	0	0
2022/09/19	R214	02/02/2023	11.07	Call	Bond Future	1,985.5900	1.9856	1,573.6300	1.5736	(20.747)	0	0	0
2022/09/19	R214	02/02/2023	11.07	Put	Bond Future	3,605.7600	3.6058	4,160.4300	4.1604	15.383	0	0	0
2022/09/19	R214	02/02/2023	11.08	Call	Bond Future	2,009.6800	2.0097	1,594.4900	1.5945	(20.660)	0	0	0
2022/09/19	R214	02/02/2023	11.08	Put	Bond Future	3,574.3300	3.5743	4,125.7700	4.1258	15.428	0	0	0
2022/09/19	R214	02/02/2023			Bond Future	11.3674	65.8600	11.5505	64.8934	1.611	0.0000	0.0000	64,507
2022/09/19	R214	02/02/2023	11.09	Call	Bond Future	2,033.9300	2.0339	1,615.5000	1.6155	(20.572)	0	0	0
2022/09/19	R214	02/02/2023	11.09	Put	Bond Future	3,543.1200	3.5431	4,091.3200	4.0913	15.472	0	0	0
2022/09/19	R214	04/05/2023	11.36	Call	Bond Future	3,131.5200	3.1315	2,641.0400	2.6410	(15.663)	0	0	0
2022/09/19	R214	04/05/2023	11.36	Put	Bond Future	3,733.7100	3.7337	4,228.4800	4.2285	13.251	0	0	0
2022/09/19	R214	04/05/2023	11.37	Call	Bond Future	3,158.2000	3.1582	2,665.1900	2.6652	(15.610)	0	0	0
2022/09/19	R214	04/05/2023	11.37	Put	Bond Future	3,707.0000	3.7070	4,199.2400	4.1992	13.279	0	0	0
2022/09/19	R214	04/05/2023			Bond Future	11.4736	63.8106	11.6631	62.8254	1.652	0.0000	0.0000	0
2022/09/19	R214	04/05/2023	11.38	Call	Bond Future	3,185.1800	3.1852	2,689.6500	2.6896	(15.557)	0	0	0
2022/09/19	R214	04/05/2023	11.38	Put	Bond Future	3,680.6600	3.6807	4,170.3800	4.1704	13.305	0	0	0
2022/09/19	R214	03/08/2023	12.14	Call	Bond Future	5,560.6800	5.5607	4,917.8500	4.9179	(11.560)	0	0	0
2022/09/19	R214	03/08/2023	12.14	Put	Bond Future	2,746.4900	2.7465	3,108.2600	3.1083	13.172	0	0	0
2022/09/19	R214	03/08/2023	12.15	Call	Bond Future	5,591.8800	5.5919	4,947.2400	4.9472	(11.528)	0	0	0
2022/09/19	R214	03/08/2023	12.15	Put	Bond Future	2,729.4600	2.7295	3,089.4200	3.0894	13.188	0	0	0
2022/09/19	R214	03/08/2023			Bond Future	11.5776	65.0524	11.7737	64.0478	1.694	0.0000	0.0000	0
2022/09/19	R214	03/08/2023	12.16	Call	Bond Future	5,623.1300	5.6231	4,976.6700	4.9767	(11.496)	0	0	0
2022/09/19	R214	03/08/2023	12.16	Put	Bond Future	2,712.5500	2.7125	3,070.6900	3.0707	13.203	0	0	0
2022/09/19	R214	02/11/2023	11.45	Put	Bond Future	4,847.8900	4.8479	5,380.5200	5.3805	10.987	0	0	0
2022/09/19	R214	02/11/2023	11.46	Call	Bond Future	3,610.5100	3.6105	3,117.2700	3.1173	(13.661)	0	0	0
2022/09/19	R214	02/11/2023	11.46	Put	Bond Future	4,820.0600	4.8201	5,350.5800	5.3506	11.007	0	0	0
2022/09/19	R214	02/11/2023			Bond Future	11.6933	62.9964	11.8964	61.9726	1.737	0.0000	0.0000	0
2022/09/19	R214	02/11/2023	11.45	Call	Bond Future	3,585.6900	3.5857	3,094.5600	3.0946	(13.697)	0	0	0
2022/09/19	R214	02/11/2023	11.47	Call	Bond Future	3,635.1400	3.6351	3,139.8000	3.1398	(13.626)	0	0	0
2022/09/19	R214	02/11/2023	11.47	Put	Bond Future	4,792.1000	4.7921	5,320.5200	5.3205	11.027	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
2022/09/19	R248	03/11/2022	10.60	Call	Bond Future	367.0200	0.3670	186.5200	0.1865	(49.180)	0	0	950
2022/09/19	R248	03/11/2022	10.60	Put	Bond Future	4,984.3500	4.9844	5,994.6500	5.9947	20.269	0	0	0
2022/09/19	R248	03/11/2022	10.70	Call	Bond Future	503.9000	0.5039	270.5300	0.2705	(46.313)	0	0	0
2022/09/19	R248	03/11/2022	10.70	Put	Bond Future	4,374.3200	4.3743	5,331.7500	5.3317	21.888	0	0	0
2022/09/19	R248	03/11/2022	11.32	Call	Bond Future	2,174.4300	2.1744	1,513.7000	1.5137	(30.386)	0	0	0
2022/09/19	R248	03/11/2022	11.20	Call	Bond Future	1,740.5600	1.7406	1,164.8300	1.1648	(33.077)	0	0	0
2022/09/19	R248	03/11/2022	11.20	Put	Bond Future	2,043.2500	2.0432	2,658.3200	2.6583	30.103	0	0	0
2022/09/19	R248	03/11/2022	11.30	Put	Bond Future	1,719.7100	1.7197	2,263.6700	2.2637	31.631	0	0	0
2022/09/19	R248	03/11/2022	11.31	Put	Bond Future	1,689.8900	1.6899	2,226.8800	2.2269	31.777	0	0	0
2022/09/19	R248	03/11/2022			Bond Future	11.2442	80.8492	11.4211	79.6584	1.573	0.0000	0.0000	250,100
2022/09/19	R248	03/11/2022	10.00	Call	Bond Future	32.1400	0.0321	11.0400	0.0110	(65.650)	0	0	0
2022/09/19	R248	03/11/2022	10.00	Put	Bond Future	9,383.2800	9.3833	10,552.9800	10.5530	12.466	0	0	0
2022/09/19	R248	03/11/2022	11.32	Put	Bond Future	1,660.3600	1.6604	2,190.4300	2.1904	31.925	0	0	0
2022/09/19	R248	03/11/2022	11.90	Call	Bond Future	4,810.6600	4.8107	3,832.6600	3.8327	(20.330)	0	0	0
2022/09/19	R248	03/11/2022	11.90	Put	Bond Future	548.6100	0.5486	761.4100	0.7614	38.789	0	0	0
2022/09/19	R248	03/11/2022	11.30	Call	Bond Future	2,098.6800	2.0987	1,451.8400	1.4518	(30.821)	0	0	950
2022/09/19	R248	03/11/2022	11.31	Call	Bond Future	2,136.4600	2.1365	1,482.6500	1.4826	(30.602)	0	0	0
2022/09/19	R248	02/02/2023	11.10	Put	Bond Future	4,377.2800	4.3773	5,057.4000	5.0574	15.538	0	0	0
2022/09/19	R248	02/02/2023	11.08	Call	Bond Future	2,551.5300	2.5515	2,026.6700	2.0267	(20.570)	0	0	0
2022/09/19	R248	02/02/2023	11.08	Put	Bond Future	4,454.8200	4.4548	5,143.0800	5.1431	15.450	0	0	0
2022/09/19	R248	02/02/2023			Bond Future	11.3582	82.3331	11.5418	81.1200	1.616	0.0000	0.0000	0
2022/09/19	R248	02/02/2023	11.10	Call	Bond Future	2,613.4900	2.6135	2,080.4900	2.0805	(20.394)	0	0	2,700
2022/09/19	R248	02/02/2023	11.06	Call	Bond Future	2,490.3000	2.4903	1,973.6100	1.9736	(20.748)	0	0	0
2022/09/19	R248	02/02/2023	11.06	Put	Bond Future	4,533.5100	4.5335	5,229.9400	5.2299	15.362	0	0	0
2022/09/19	R248	02/02/2023	11.07	Call	Bond Future	2,520.8300	2.5208	2,000.0500	2.0000	(20.659)	0	0	0
2022/09/19	R248	02/02/2023	11.07	Put	Bond Future	4,494.0200	4.4940	5,186.3600	5.1864	15.406	0	0	0
2022/09/19	R248	02/02/2023	10.40	Call	Bond Future	950.7300	0.9507	690.8800	0.6909	(27.332)	0	0	2,700
2022/09/19	R248	02/02/2023	10.40	Put	Bond Future	7,858.7400	7.8587	8,812.0100	8.8120	12.130	0	0	0
2022/09/19	R248	04/05/2023	11.35	Call	Bond Future	3,926.9000	3.9269	3,311.7300	3.3117	(15.666)	0	0	0
2022/09/19	R248	04/05/2023	11.35	Put	Bond Future	4,700.5200	4.7005	5,321.9000	5.3219	13.219	0	0	0
2022/09/19	R248	04/05/2023			Bond Future	11.4664	79.4356	11.6567	78.1991	1.660	0.0000	0.0000	0
2022/09/19	R248	04/05/2023	11.33	Call	Bond Future	3,860.2300	3.8602	3,251.4100	3.2514	(15.772)	0	0	0
2022/09/19	R248	04/05/2023	11.33	Put	Bond Future	4,768.1200	4.7681	5,395.8500	5.3959	13.165	0	0	0
2022/09/19	R248	04/05/2023	11.34	Call	Bond Future	3,893.3800	3.8934	3,281.3800	3.2814	(15.719)	0	0	0
2022/09/19	R248	04/05/2023	11.34	Put	Bond Future	4,734.0900	4.7341	5,358.6400	5.3586	13.193	0	0	0
2022/09/19	R248	03/08/2023	12.11	Call	Bond Future	6,854.0200	6.8540	6,054.5800	6.0546	(11.664)	0	0	0
2022/09/19	R248	03/08/2023	12.11	Put	Bond Future	3,523.4200	3.5234	3,984.8100	3.9848	13.095	0	0	0
2022/09/19	R248	03/08/2023			Bond Future	11.5755	80.9441	11.7730	79.6832	1.706	0.0000	0.0000	0
2022/09/19	R248	03/08/2023	12.09	Call	Bond Future	6,777.3900	6.7774	5,982.5300	5.9825	(11.728)	0	0	0
2022/09/19	R248	03/08/2023	12.09	Put	Bond Future	3,566.8200	3.5668	4,032.7900	4.0328	13.064	0	0	0
2022/09/19	R248	03/08/2023	12.10	Call	Bond Future	6,815.6800	6.8157	6,018.5200	6.0185	(11.696)	0	0	0
2022/09/19	R248	03/08/2023	12.10	Put	Bond Future	3,545.0500	3.5450	4,008.7200	4.0087	13.079	0	0	0
2022/09/19	R248	02/11/2023	11.49	Put	Bond Future	5,914.1700	5.9142	6,569.9800	6.5700	11.089	0	0	0
2022/09/19	R248	02/11/2023	11.47	Call	Bond Future	4,575.7700	4.5758	3,952.0100	3.9520	(13.632)	0	0	0
2022/09/19	R248	02/11/2023	11.48	Call	Bond Future	4,607.0300	4.6070	3,980.6400	3.9806	(13.596)	0	0	0
2022/09/19	R248	02/11/2023			Bond Future	11.6875	78.0694	11.8922	76.7845	1.752	0.0000	0.0000	0
2022/09/19	R248	02/11/2023	11.49	Call	Bond Future	4,638.3700	4.6384	4,009.3600	4.0094	(13.561)	0	0	0
2022/09/19	R248	02/11/2023	11.47	Put	Bond Future	5,982.8600	5.9829	6,643.9200	6.6439	11.049	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
2022/09/19	R248 02/11/2023	11.48	Put	Bond Future	5,948.4300	5.9484	6,606.8600	6.6069	11.069	0	0	0
Total											1486888	