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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/09/2022 TO 14/09/2022

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
2022/09/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/14	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/14	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/14	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/14	2025	03/11/2022		Bond Future	167.6613	167.6613	167.8172	167.8172	0.093	0.0000	0.0000	7,188
2022/09/14	2025	02/02/2023		Bond Future	168.9974	168.9974	169.1503	169.1503	0.091	0.0000	0.0000	1,936
2022/09/14	2025	04/05/2023		Bond Future	172.2404	172.2404	172.3935	172.3935	0.089	0.0000	0.0000	0
2022/09/14	2025	03/08/2023		Bond Future	173.8486	173.8486	174.0049	174.0049	0.090	0.0000	0.0000	0
2022/09/14	2025	02/11/2023		Bond Future	177.2010	177.2010	177.3604	177.3604	0.090	0.0000	0.0000	0
2022/09/14	2029	03/11/2022		Bond Future	122.7096	122.7096	122.8090	122.8090	0.081	0.0000	0.0000	1,519
2022/09/14	2029	02/02/2023		Bond Future	124.9439	124.9439	125.0405	125.0405	0.077	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
2022/09/14	2029	04/05/2023			Bond Future	126.0293		126.0293	126.1264	0.077	0.0000	0.0000	0
2022/09/14	2029	03/08/2023			Bond Future	128.5099		128.5099	128.6079	0.076	0.0000	0.0000	0
2022/09/14	2029	02/11/2023			Bond Future	129.6265		129.6265	129.7280	0.078	0.0000	0.0000	0
2022/09/14	2030	03/11/2022	9.70	Call	Bond Future	148.4100	0.1484	155.9300	0.1559	5.067	0	0	500
2022/09/14	2030	03/11/2022	9.70	Put	Bond Future	2,916.5400	2.9165	3,443.7800	3.4438	18.078	0	0	0
2022/09/14	2030	03/11/2022	10.10	Call	Bond Future	647.4200	0.6474	645.7300	0.6457	(0.261)	0	0	0
2022/09/14	2030	03/11/2022	10.10	Put	Bond Future	1,510.4500	1.5104	2,028.4800	2.0285	34.296	0	0	0
2022/09/14	2030	03/11/2022	10.20	Put	Bond Future	1,249.9900	1.2500	1,751.6600	1.7517	40.134	0	0	0
2022/09/14	2030	03/11/2022			Bond Future	10.2848	90.6940	10.3972	90.1743	1.093	0.0000	0.0000	65,669
2022/09/14	2030	03/11/2022	10.08	Call	Bond Future	609.7600	0.6098	610.8900	0.6109	0.185	0	0	0
2022/09/14	2030	03/11/2022	10.08	Put	Bond Future	1,566.8400	1.5668	2,087.6900	2.0877	33.242	0	0	0
2022/09/14	2030	03/11/2022	10.09	Call	Bond Future	628.4800	0.6285	628.1100	0.6281	(0.059)	0	0	0
2022/09/14	2030	03/11/2022	10.09	Put	Bond Future	1,538.5200	1.5385	2,057.8700	2.0579	33.756	0	0	0
2022/09/14	2030	03/11/2022	10.20	Call	Bond Future	855.3400	0.8553	837.2900	0.8373	(2.110)	0	0	500
2022/09/14	2030	03/11/2022	11.57	Call	Bond Future	5,782.1600	5.7822	5,363.0400	5.3630	(7.249)	0	0	0
2022/09/14	2030	03/11/2022	11.57	Put	Bond Future	63.5800	0.0636	164.1800	0.1642	158.226	0	0	500
2022/09/14	2030	02/02/2023	11.16	Put	Bond Future	835.8600	0.8359	1,167.5900	1.1676	39.687	0	0	388
2022/09/14	2030	02/02/2023	11.35	Call	Bond Future	4,689.3900	4.6894	4,448.8500	4.4488	(5.129)	0	0	5,000
2022/09/14	2030	02/02/2023	11.35	Put	Bond Future	664.1800	0.6642	956.0600	0.9561	43.946	0	0	0
2022/09/14	2030	02/02/2023	9.99	Call	Bond Future	1,106.4100	1.1064	1,087.0500	1.0870	(1.750)	0	0	0
2022/09/14	2030	02/02/2023	10.00	Call	Bond Future	1,122.2100	1.1222	1,101.6700	1.1017	(1.830)	0	0	0
2022/09/14	2030	02/02/2023	10.01	Put	Bond Future	3,045.7500	3.0457	3,557.0400	3.5570	16.787	0	0	0
2022/09/14	2030	02/02/2023	9.80	Call	Bond Future	833.6600	0.8337	834.0800	0.8341	0.050	0	0	0
2022/09/14	2030	02/02/2023	9.94	Put	Bond Future	3,261.3500	3.2613	3,780.2100	3.7802	15.909	0	0	102
2022/09/14	2030	02/02/2023	9.20	Call	Bond Future	340.4100	0.3404	339.8800	0.3399	(0.156)	0	0	0
2022/09/14	2030	02/02/2023	9.20	Put	Bond Future	6,092.1400	6.0921	6,624.0300	6.6240	8.731	0	0	0
2022/09/14	2030	02/02/2023	9.66	Call	Bond Future	678.9600	0.6790	676.7700	0.6768	(0.323)	0	0	0
2022/09/14	2030	02/02/2023	9.66	Put	Bond Future	4,222.7800	4.2228	4,753.0100	4.7530	12.556	0	0	102
2022/09/14	2030	02/02/2023	8.81	Put	Bond Future	7,856.1600	7.8562	8,394.8200	8.3948	6.857	0	0	0
2022/09/14	2030	02/02/2023	9.04	Call	Bond Future	263.4900	0.2635	266.7900	0.2668	1.252	0	0	0
2022/09/14	2030	02/02/2023	9.04	Put	Bond Future	6,798.8500	6.7988	7,334.5700	7.3346	7.880	0	0	0
2022/09/14	2030	02/02/2023	9.08	Put	Bond Future	6,619.7200	6.6197	7,154.7500	7.1548	8.082	0	0	0
2022/09/14	2030	02/02/2023			Bond Future	10.4283	88.3177	10.5471	87.7853	1.139	0.0000	0.0000	5,200
2022/09/14	2030	02/02/2023	11.55	Call	Bond Future	5,387.7600	5.3878	5,107.2300	5.1072	(5.207)	0	0	5,000
2022/09/14	2030	02/02/2023	11.55	Put	Bond Future	520.1500	0.5202	772.0400	0.7720	48.426	0	0	0
2022/09/14	2030	02/02/2023	11.12	Call	Bond Future	3,920.0500	3.9200	3,727.6300	3.7276	(4.909)	0	0	0
2022/09/14	2030	02/02/2023	11.12	Put	Bond Future	877.0700	0.8771	1,217.0700	1.2171	38.765	0	0	0
2022/09/14	2030	02/02/2023	11.16	Call	Bond Future	4,050.7100	4.0507	3,850.0200	3.8500	(4.954)	0	0	0
2022/09/14	2030	02/02/2023	9.99	Put	Bond Future	3,106.5000	3.1065	3,619.5600	3.6196	16.516	0	0	0
2022/09/14	2030	02/02/2023	10.00	Put	Bond Future	3,076.0400	3.0760	3,587.9200	3.5879	16.641	0	0	0
2022/09/14	2030	02/02/2023	10.01	Call	Bond Future	1,138.1600	1.1382	1,117.0300	1.1170	(1.857)	0	0	0
2022/09/14	2030	02/02/2023	9.80	Put	Bond Future	3,718.5200	3.7185	4,251.3600	4.2514	14.329	0	0	0
2022/09/14	2030	02/02/2023	9.83	Call	Bond Future	873.2900	0.8733	870.9400	0.8709	(0.269)	0	0	388
2022/09/14	2030	02/02/2023	9.83	Put	Bond Future	3,617.7200	3.6177	4,147.7900	4.1478	14.652	0	0	0
2022/09/14	2030	02/02/2023	9.94	Call	Bond Future	1,029.4800	1.0295	1,015.9200	1.0159	(1.317)	0	0	0
2022/09/14	2030	02/02/2023	9.79	Call	Bond Future	820.8000	0.8208	822.0500	0.8220	0.152	0	0	0
2022/09/14	2030	02/02/2023	9.79	Put	Bond Future	3,752.5300	3.7525	4,286.2000	4.2862	14.222	0	0	0

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2022/09/14	2030	02/02/2023	8.81	Call	Bond Future	179.8800	0.1799	186.1200	0.1861	3.469	0	0	102
2022/09/14	2030	02/02/2023	9.08	Call	Bond Future	281.0400	0.2810	283.6500	0.2836	0.929	0	0	388
2022/09/14	2030	04/05/2023	11.34	Call	Bond Future	4,542.6800	4.5427	4,412.3000	4.4123	(2.870)	0	0	0
2022/09/14	2030	04/05/2023	11.34	Put	Bond Future	1,254.6000	1.2546	1,668.2400	1.6682	32.970	0	0	150
2022/09/14	2030	04/05/2023	10.42	Call	Bond Future	2,132.9400	2.1329	2,111.6200	2.1116	(1.000)	0	0	479
2022/09/14	2030	04/05/2023	10.42	Put	Bond Future	2,779.1900	2.7792	3,301.8900	3.3019	18.808	0	0	0
2022/09/14	2030	04/05/2023	10.52	Call	Bond Future	2,344.5200	2.3445	2,319.3400	2.3193	(1.074)	0	0	0
2022/09/14	2030	04/05/2023	10.52	Put	Bond Future	2,552.0700	2.5521	3,070.9100	3.0709	20.330	0	0	0
2022/09/14	2030	04/05/2023	10.53	Call	Bond Future	2,366.9800	2.3670	2,340.9300	2.3409	(1.101)	0	0	0
2022/09/14	2030	04/05/2023	10.53	Put	Bond Future	2,530.8100	2.5308	3,048.7800	3.0488	20.467	0	0	0
2022/09/14	2030	04/05/2023	9.67	Call	Bond Future	978.1700	0.9782	936.8800	0.9369	(4.221)	0	0	479
2022/09/14	2030	04/05/2023	9.67	Put	Bond Future	5,003.9700	5.0040	5,506.7000	5.5067	10.047	0	0	0
2022/09/14	2030	04/05/2023	9.78	Call	Bond Future	1,099.1900	1.0992	1,067.0300	1.0670	(2.926)	0	0	388
2022/09/14	2030	04/05/2023	9.78	Put	Bond Future	4,619.2900	4.6193	5,131.1500	5.1312	11.081	0	0	0
2022/09/14	2030	04/05/2023	10.00	Call	Bond Future	1,376.2900	1.3763	1,364.0000	1.3640	(0.893)	0	0	1,080
2022/09/14	2030	04/05/2023	10.00	Put	Bond Future	3,895.4300	3.8954	4,427.1600	4.4272	13.650	0	0	0
2022/09/14	2030	04/05/2023	9.03	Call	Bond Future	470.0300	0.4700	443.0800	0.4431	(5.734)	0	0	388
2022/09/14	2030	04/05/2023	9.03	Put	Bond Future	7,508.8200	7.5088	8,025.8900	8.0259	6.886	0	0	0
2022/09/14	2030	04/05/2023	9.58	Put	Bond Future	5,329.5000	5.3295	5,824.9000	5.8249	9.295	0	0	0
2022/09/14	2030	04/05/2023			Bond Future	10.5675	89.9941	10.6928	89.4501	1.185	0.0000	0.0000	0
2022/09/14	2030	04/05/2023	12.57	Call	Bond Future	8,639.1400	8.6391	8,299.5500	8.2996	(3.931)	0	0	0
2022/09/14	2030	04/05/2023	12.57	Put	Bond Future	430.9300	0.4309	635.3600	0.6354	47.439	0	0	350
2022/09/14	2030	04/05/2023	11.62	Call	Bond Future	5,423.7700	5.4238	5,244.0000	5.2440	(3.314)	0	0	0
2022/09/14	2030	04/05/2023	11.62	Put	Bond Future	982.4200	0.9824	1,346.6700	1.3467	37.077	0	0	388
2022/09/14	2030	04/05/2023	12.04	Call	Bond Future	6,814.8800	6.8149	6,564.0300	6.5640	(3.681)	0	0	0
2022/09/14	2030	04/05/2023	12.04	Put	Bond Future	680.8100	0.6808	973.9800	0.9740	43.062	0	0	1,080
2022/09/14	2030	04/05/2023	12.50	Call	Bond Future	8,395.7700	8.3958	8,076.5100	8.0765	(3.803)	0	0	0
2022/09/14	2030	04/05/2023	12.50	Put	Bond Future	457.6200	0.4576	682.3800	0.6824	49.115	0	0	479
2022/09/14	2030	04/05/2023	10.54	Call	Bond Future	2,389.5500	2.3896	2,362.9100	2.3629	(1.115)	0	0	0
2022/09/14	2030	04/05/2023	10.54	Put	Bond Future	2,509.6900	2.5097	3,027.0700	3.0271	20.615	0	0	0
2022/09/14	2030	04/05/2023	10.65	Call	Bond Future	2,645.0000	2.6450	2,609.3000	2.6093	(1.350)	0	0	350
2022/09/14	2030	04/05/2023	10.65	Put	Bond Future	2,286.3400	2.2863	2,794.6600	2.7947	22.233	0	0	0
2022/09/14	2030	04/05/2023	9.58	Call	Bond Future	887.3200	0.8873	838.7000	0.8387	(5.479)	0	0	150
2022/09/14	2030	03/08/2023	12.89	Call	Bond Future	9,256.0800	9.2561	8,805.6500	8.8057	(4.866)	0	0	0
2022/09/14	2030	03/08/2023	12.89	Put	Bond Future	637.9700	0.6380	742.9500	0.7430	16.455	0	0	350
2022/09/14	2030	03/08/2023	11.34	Call	Bond Future	4,449.0900	4.4491	4,180.6900	4.1807	(6.033)	0	0	0
2022/09/14	2030	03/08/2023	11.34	Put	Bond Future	1,840.1900	1.8402	2,127.2000	2.1272	15.597	0	0	0
2022/09/14	2030	03/08/2023	11.35	Call	Bond Future	4,476.7800	4.4768	4,207.4400	4.2074	(6.016)	0	0	0
2022/09/14	2030	03/08/2023	11.36	Put	Bond Future	1,814.4600	1.8145	2,099.6000	2.0996	15.715	0	0	0
2022/09/14	2030	03/08/2023	10.40	Call	Bond Future	2,199.9100	2.1999	2,029.4400	2.0294	(7.749)	0	0	1,012
2022/09/14	2030	03/08/2023	10.65	Call	Bond Future	2,713.8400	2.7138	2,521.5800	2.5216	(7.084)	0	0	350
2022/09/14	2030	03/08/2023	10.65	Put	Bond Future	2,966.0100	2.9660	3,329.1600	3.3292	12.244	0	0	0
2022/09/14	2030	03/08/2023			Bond Future	10.7097	87.7396	10.8419	87.1842	1.234	0.0000	0.0000	0
2022/09/14	2030	03/08/2023	12.59	Call	Bond Future	8,278.6700	8.2787	7,876.8300	7.8768	(4.854)	0	0	0
2022/09/14	2030	03/08/2023	12.59	Put	Bond Future	780.4400	0.7804	934.0100	0.9340	19.677	0	0	1,012
2022/09/14	2030	03/08/2023	11.35	Put	Bond Future	1,827.2900	1.8273	2,113.3600	2.1134	15.655	0	0	0
2022/09/14	2030	03/08/2023	11.36	Call	Bond Future	4,504.5200	4.5045	4,234.2500	4.2343	(6.000)	0	0	0
2022/09/14	2030	03/08/2023	10.40	Put	Bond Future	3,518.6000	3.5186	3,903.5400	3.9035	10.940	0	0	0

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2022/09/14	2030	02/11/2023	10.81	Call	Bond Future	2,975.8400	2.9758	2,783.5300	2.7835	(6.462)	0	0	0
2022/09/14	2030	02/11/2023	10.81	Put	Bond Future	3,184.2400	3.1842	3,557.9000	3.5579	11.735	0	0	0
2022/09/14	2030	02/11/2023	10.80	Call	Bond Future	2,954.2800	2.9543	2,762.4000	2.7624	(6.495)	0	0	0
2022/09/14	2030	02/11/2023	10.80	Put	Bond Future	3,203.6200	3.2036	3,577.7100	3.5777	11.677	0	0	0
2022/09/14	2030	02/11/2023			Bond Future	10.8610	89.4123	11.0002	88.8463	1.282	0.0000	0.0000	0
2022/09/14	2030	02/11/2023	10.82	Call	Bond Future	2,997.8700	2.9979	2,804.3600	2.8044	(6.455)	0	0	0
2022/09/14	2030	02/11/2023	10.82	Put	Bond Future	3,165.3500	3.1654	3,537.8100	3.5378	11.767	0	0	0
2022/09/14	2032	03/11/2022	9.31	Put	Bond Future	8,038.2200	8.0382	8,622.0200	8.6220	7.263	0	0	0
2022/09/14	2032	03/11/2022	9.36	Call	Bond Future	4.2600	0.0043	3.0900	0.0031	(27.465)	0	0	454
2022/09/14	2032	03/11/2022	9.36	Put	Bond Future	7,744.6300	7.7446	8,328.1300	8.3281	7.534	0	0	0
2022/09/14	2032	03/11/2022	9.46	Put	Bond Future	7,162.2000	7.1622	7,744.7900	7.7448	8.134	0	0	0
2022/09/14	2032	03/11/2022	10.56	Put	Bond Future	1,829.1700	1.8292	2,350.7600	2.3508	28.515	0	0	180
2022/09/14	2032	03/11/2022	9.92	Call	Bond Future	71.9100	0.0719	65.8700	0.0659	(8.399)	0	0	750
2022/09/14	2032	03/11/2022	9.92	Put	Bond Future	4,593.9000	4.5939	5,172.5300	5.1725	12.596	0	0	0
2022/09/14	2032	03/11/2022	10.11	Put	Bond Future	3,632.2200	3.6322	4,211.5100	4.2115	15.949	0	0	454
2022/09/14	2032	03/11/2022	10.16	Call	Bond Future	209.4500	0.2095	201.3100	0.2013	(3.886)	0	0	0
2022/09/14	2032	03/11/2022	10.16	Put	Bond Future	3,396.9700	3.3970	3,973.5000	3.9735	16.972	0	0	180
2022/09/14	2032	03/11/2022			Bond Future	10.7531	86.2910	10.8651	85.7063	1.041	0.0000	0.0000	169,558
2022/09/14	2032	03/11/2022	9.31	Call	Bond Future	3.1800	0.0032	2.3100	0.0023	(27.358)	0	0	180
2022/09/14	2032	03/11/2022	9.46	Call	Bond Future	7.5100	0.0075	5.4300	0.0054	(27.696)	0	0	500
2022/09/14	2032	03/11/2022	11.55	Call	Bond Future	4,298.5200	4.2985	3,908.3000	3.9083	(9.078)	0	0	0
2022/09/14	2032	03/11/2022	11.55	Put	Bond Future	251.9600	0.2520	446.4100	0.4464	77.175	0	0	500
2022/09/14	2032	03/11/2022	12.30	Call	Bond Future	7,668.8400	7.6688	7,141.1200	7.1411	(6.881)	0	0	0
2022/09/14	2032	03/11/2022	12.30	Put	Bond Future	44.9800	0.0450	101.9300	0.1019	126.612	0	0	750
2022/09/14	2032	03/11/2022	10.66	Call	Bond Future	1,044.7000	1.0447	954.9300	0.9549	(8.593)	0	0	0
2022/09/14	2032	03/11/2022	10.66	Put	Bond Future	1,535.0500	1.5350	2,029.9500	2.0300	32.240	0	0	0
2022/09/14	2032	03/11/2022	10.67	Call	Bond Future	1,070.2400	1.0702	977.5300	0.9775	(8.663)	0	0	750
2022/09/14	2032	03/11/2022	10.67	Put	Bond Future	1,507.7700	1.5078	1,999.7300	1.9997	32.628	0	0	0
2022/09/14	2032	03/11/2022	11.45	Call	Bond Future	3,866.7600	3.8668	3,505.4500	3.5055	(9.344)	0	0	0
2022/09/14	2032	03/11/2022	11.45	Put	Bond Future	313.7600	0.3138	537.1200	0.5371	71.188	0	0	7,500
2022/09/14	2032	03/11/2022	10.21	Call	Bond Future	256.6400	0.2566	245.0800	0.2451	(4.504)	0	0	500
2022/09/14	2032	03/11/2022	10.21	Put	Bond Future	3,169.4400	3.1694	3,742.5500	3.7425	18.082	0	0	0
2022/09/14	2032	03/11/2022	10.49	Call	Bond Future	663.3700	0.6634	616.3300	0.6163	(7.091)	0	0	0
2022/09/14	2032	03/11/2022	10.49	Put	Bond Future	2,058.3900	2.0584	2,596.0200	2.5960	26.119	0	0	454
2022/09/14	2032	03/11/2022	10.56	Call	Bond Future	808.1800	0.8082	745.1000	0.7451	(7.805)	0	0	0
2022/09/14	2032	03/11/2022	10.11	Call	Bond Future	168.8600	0.1689	163.4800	0.1635	(3.186)	0	0	0
2022/09/14	2032	02/02/2023	11.69	Call	Bond Future	4,888.7000	4.8887	4,673.6800	4.6737	(4.398)	0	0	0
2022/09/14	2032	02/02/2023	11.69	Put	Bond Future	956.9400	0.9569	1,340.4400	1.3404	40.076	0	0	0
2022/09/14	2032	02/02/2023	10.40	Call	Bond Future	1,178.7100	1.1787	1,200.9800	1.2010	1.889	0	0	0
2022/09/14	2032	02/02/2023	10.40	Put	Bond Future	3,770.5300	3.7705	4,391.3200	4.3913	16.464	0	0	0
2022/09/14	2032	02/02/2023	10.50	Call	Bond Future	1,366.4700	1.3665	1,376.5000	1.3765	0.734	0	0	0
2022/09/14	2032	02/02/2023	10.50	Put	Bond Future	3,428.2100	3.4282	4,036.7600	4.0368	17.751	0	0	454
2022/09/14	2032	02/02/2023	10.67	Call	Bond Future	1,725.4800	1.7255	1,720.7000	1.7207	(0.277)	0	0	750
2022/09/14	2032	02/02/2023	10.67	Put	Bond Future	2,895.7900	2.8958	3,489.5300	3.4895	20.504	0	0	0
2022/09/14	2032	02/02/2023	10.22	Call	Bond Future	889.0200	0.8890	923.0700	0.9231	3.830	0	0	500
2022/09/14	2032	02/02/2023	10.22	Put	Bond Future	4,445.7500	4.4457	5,078.3200	5.0783	14.229	0	0	0
2022/09/14	2032	02/02/2023	9.47	Call	Bond Future	247.6500	0.2477	272.3500	0.2723	9.974	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
2022/09/14	2032	02/02/2023	9.47	Put	Bond Future	7,978.7700	7.9788	8,601.9900	8.6020	7.811	0	0	0
2022/09/14	2032	02/02/2023	9.92	Call	Bond Future	554.4300	0.5544	573.1200	0.5731	3.371	0	0	750
2022/09/14	2032	02/02/2023	9.92	Put	Bond Future	5,750.6900	5.7507	6,367.9000	6.3679	10.733	0	0	0
2022/09/14	2032	02/02/2023			Bond Future	10.8967	87.8416	11.0143	87.2431	1.079	0.0000	0.0000	18
2022/09/14	2032	02/02/2023	11.84	Call	Bond Future	5,454.6600	5.4547	5,204.1400	5.2041	(4.593)	0	0	0
2022/09/14	2032	02/02/2023	11.84	Put	Bond Future	806.8400	0.8068	1,154.8400	1.1548	43.131	0	0	500
2022/09/14	2032	02/02/2023	12.75	Call	Bond Future	9,095.7500	9.0958	8,671.3800	8.6714	(4.666)	0	0	0
2022/09/14	2032	02/02/2023	12.75	Put	Bond Future	280.7800	0.2808	454.9300	0.4549	62.024	0	0	750
2022/09/14	2032	02/02/2023	10.38	Call	Bond Future	1,143.1600	1.1432	1,167.7500	1.1678	2.151	0	0	0
2022/09/14	2032	02/02/2023	10.38	Put	Bond Future	3,841.5000	3.8415	4,464.6100	4.4646	16.220	0	0	0
2022/09/14	2032	02/02/2023	10.39	Call	Bond Future	1,160.8500	1.1608	1,184.3800	1.1844	2.027	0	0	0
2022/09/14	2032	02/02/2023	10.39	Put	Bond Future	3,805.9100	3.8059	4,427.9600	4.4280	16.344	0	0	0
2022/09/14	2032	02/02/2023	10.16	Call	Bond Future	812.2700	0.8123	841.1600	0.8412	3.557	0	0	0
2022/09/14	2032	02/02/2023	10.16	Put	Bond Future	4,693.7500	4.6938	5,321.1600	5.3212	13.367	0	0	454
2022/09/14	2032	02/02/2023	9.31	Call	Bond Future	180.5500	0.1805	203.8800	0.2039	12.922	0	0	454
2022/09/14	2032	02/02/2023	9.31	Put	Bond Future	8,835.4200	8.8354	9,457.2700	9.4573	7.038	0	0	0
2022/09/14	2032	04/05/2023	10.89	Call	Bond Future	2,560.2100	2.5602	2,562.9400	2.5629	0.107	0	0	0
2022/09/14	2032	04/05/2023	10.89	Put	Bond Future	3,271.2500	3.2713	3,885.3400	3.8853	18.772	0	0	0
2022/09/14	2032	04/05/2023	11.37	Call	Bond Future	3,876.0000	3.8760	3,825.9300	3.8259	(1.292)	0	0	400
2022/09/14	2032	04/05/2023	13.43	Call	Bond Future	11,322.3400	11.3223	10,853.5300	10.8535	(4.141)	0	0	0
2022/09/14	2032	04/05/2023	13.43	Put	Bond Future	400.1700	0.4002	542.7200	0.5427	35.622	0	0	400
2022/09/14	2032	04/05/2023			Bond Future	11.0317	85.3483	11.1548	84.7370	1.116	0.0000	0.0000	0
2022/09/14	2032	04/05/2023	11.37	Put	Bond Future	2,210.0400	2.2100	2,771.3300	2.7713	25.397	0	0	0
2022/09/14	2032	04/05/2023	10.62	Call	Bond Future	1,957.7800	1.9578	1,972.7900	1.9728	0.767	0	0	400
2022/09/14	2032	04/05/2023	10.62	Put	Bond Future	4,045.5300	4.0455	4,671.9000	4.6719	15.483	0	0	0
2022/09/14	2032	04/05/2023	10.87	Call	Bond Future	2,512.6300	2.5126	2,516.1200	2.5161	0.139	0	0	0
2022/09/14	2032	04/05/2023	10.87	Put	Bond Future	3,324.6500	3.3246	3,939.5000	3.9395	18.494	0	0	0
2022/09/14	2032	04/05/2023	10.88	Call	Bond Future	2,536.4900	2.5365	2,539.6100	2.5396	0.123	0	0	0
2022/09/14	2032	04/05/2023	10.88	Put	Bond Future	3,298.0000	3.2980	3,912.4800	3.9125	18.632	0	0	0
2022/09/14	2032	03/08/2023	11.90	Call	Bond Future	5,573.9800	5.5740	5,277.7900	5.2778	(5.314)	0	0	5,000
2022/09/14	2032	03/08/2023	11.90	Put	Bond Future	2,088.1400	2.0881	2,416.0100	2.4160	15.702	0	0	0
2022/09/14	2032	03/08/2023	11.77	Call	Bond Future	5,163.7100	5.1637	4,883.5400	4.8835	(5.426)	0	0	0
2022/09/14	2032	03/08/2023	11.77	Put	Bond Future	2,279.4100	2.2794	2,623.3000	2.6233	15.087	0	0	0
2022/09/14	2032	03/08/2023			Bond Future	11.1639	87.0110	11.2927	86.3869	1.154	0.0000	0.0000	2,600
2022/09/14	2032	03/08/2023	11.75	Call	Bond Future	5,101.2300	5.1012	4,823.8200	4.8238	(5.438)	0	0	0
2022/09/14	2032	03/08/2023	11.75	Put	Bond Future	2,310.0000	2.3100	2,656.6500	2.6567	15.006	0	0	0
2022/09/14	2032	03/08/2023	11.76	Call	Bond Future	5,132.4400	5.1324	4,853.6400	4.8536	(5.432)	0	0	0
2022/09/14	2032	03/08/2023	11.76	Put	Bond Future	2,294.6600	2.2947	2,639.9200	2.6399	15.046	0	0	0
2022/09/14	2032	02/11/2023	11.24	Call	Bond Future	3,543.9000	3.5439	3,324.2300	3.3242	(6.199)	0	0	0
2022/09/14	2032	02/11/2023	11.24	Put	Bond Future	3,889.2300	3.8892	4,305.5100	4.3055	10.703	0	0	0
2022/09/14	2032	02/11/2023			Bond Future	11.3126	84.5120	11.4474	83.8760	1.191	0.0000	0.0000	0
2022/09/14	2032	02/11/2023	11.22	Call	Bond Future	3,496.2700	3.4963	3,277.0500	3.2770	(6.270)	0	0	0
2022/09/14	2032	02/11/2023	11.22	Put	Bond Future	3,937.0500	3.9370	4,353.7800	4.3538	10.585	0	0	0
2022/09/14	2032	02/11/2023	11.23	Call	Bond Future	3,520.0500	3.5200	3,300.6000	3.3006	(6.234)	0	0	0
2022/09/14	2032	02/11/2023	11.23	Put	Bond Future	3,913.0900	3.9131	4,329.5900	4.3296	10.644	0	0	0
2022/09/14	2033	03/11/2022			Bond Future	114.9727	114.9727	114.9680	114.9680	(0.004)	0.0000	0.0000	1,287
2022/09/14	2033	02/02/2023			Bond Future	117.0659	117.0659	117.0568	117.0568	(0.008)	0.0000	0.0000	6,141

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2022/09/14	2033	04/05/2023			Bond Future	117.9141	117.9141	117.9035	117.9035	(0.009)	0.0000	0.0000	0
2022/09/14	2033	03/08/2023			Bond Future	120.2349	120.2349	120.2231	120.2231	(0.010)	0.0000	0.0000	0
2022/09/14	2033	02/11/2023			Bond Future	121.1023	121.1023	121.0918	121.0918	(0.009)	0.0000	0.0000	0
2022/09/14	2037	03/11/2022	11.30	Put	Bond Future	1,315.1600	1.3152	1,659.8900	1.6599	26.212	0	0	0
2022/09/14	2037	03/11/2022	11.31	Call	Bond Future	1,807.9500	1.8079	1,782.8000	1.7828	(1.391)	0	0	0
2022/09/14	2037	03/11/2022	11.31	Put	Bond Future	1,289.9000	1.2899	1,632.3300	1.6323	26.547	0	0	0
2022/09/14	2037	03/11/2022	11.32	Call	Bond Future	1,842.6200	1.8426	1,815.0300	1.8150	(1.497)	0	0	0
2022/09/14	2037	03/11/2022			Bond Future	11.2235	83.1465	11.2848	82.7789	0.546	0.0000	0.0000	65,198
2022/09/14	2037	03/11/2022	11.30	Call	Bond Future	1,773.6000	1.7736	1,750.7500	1.7507	(1.288)	0	0	0
2022/09/14	2037	03/11/2022	11.32	Put	Bond Future	1,265.0300	1.2650	1,605.0200	1.6050	26.876	0	0	0
2022/09/14	2037	02/02/2023	11.97	Call	Bond Future	4,888.1900	4.8882	4,998.3700	4.9984	2.254	0	0	0
2022/09/14	2037	02/02/2023	11.03	Call	Bond Future	1,761.4500	1.7615	1,982.9200	1.9829	12.573	0	0	0
2022/09/14	2037	02/02/2023	11.03	Put	Bond Future	3,712.5200	3.7125	4,311.2800	4.3113	16.128	0	0	0
2022/09/14	2037	02/02/2023	11.04	Call	Bond Future	1,786.1500	1.7862	2,007.9400	2.0079	12.417	0	0	0
2022/09/14	2037	02/02/2023	11.04	Put	Bond Future	3,676.1800	3.6762	4,275.2600	4.2753	16.296	0	0	0
2022/09/14	2037	02/02/2023			Bond Future	11.3552	80.3843	11.4194	80.0070	0.566	0.0000	0.0000	73,477
2022/09/14	2037	02/02/2023	11.10	Call	Bond Future	1,937.8800	1.9379	2,161.9800	2.1620	11.564	0	0	636
2022/09/14	2037	02/02/2023	11.10	Put	Bond Future	3,463.0700	3.4631	4,064.4600	4.0645	17.366	0	0	0
2022/09/14	2037	02/02/2023	11.97	Put	Bond Future	1,381.0100	1.3810	1,868.4800	1.8685	35.298	0	0	636
2022/09/14	2037	02/02/2023	11.05	Call	Bond Future	1,810.8500	1.8109	2,033.3200	2.0333	12.285	0	0	0
2022/09/14	2037	02/02/2023	11.05	Put	Bond Future	3,639.9100	3.6399	4,239.6700	4.2397	16.477	0	0	0
2022/09/14	2037	04/05/2023	13.73	Put	Bond Future	607.7100	0.6077	770.6900	0.7707	26.819	0	0	400
2022/09/14	2037	04/05/2023	11.30	Call	Bond Future	2,958.8200	2.9588	3,091.2100	3.0912	4.474	0	0	0
2022/09/14	2037	04/05/2023	11.30	Put	Bond Future	4,020.0000	4.0200	4,538.1600	4.5382	12.890	0	0	0
2022/09/14	2037	04/05/2023	11.31	Call	Bond Future	2,987.1600	2.9872	3,118.9500	3.1189	4.412	0	0	0
2022/09/14	2037	04/05/2023	11.31	Put	Bond Future	3,989.3800	3.9894	4,506.9400	4.5069	12.973	0	0	0
2022/09/14	2037	04/05/2023	11.03	Put	Bond Future	4,935.6000	4.9356	5,456.2100	5.4562	10.548	0	0	0
2022/09/14	2037	04/05/2023			Bond Future	11.4816	81.9106	11.5485	81.5248	0.583	0.0000	0.0000	0
2022/09/14	2037	04/05/2023	11.78	Call	Bond Future	4,469.9600	4.4700	4,558.4500	4.5585	1.980	0	0	400
2022/09/14	2037	04/05/2023	11.78	Put	Bond Future	2,770.7100	2.7707	3,244.9700	3.2450	17.117	0	0	0
2022/09/14	2037	04/05/2023	13.73	Call	Bond Future	12,191.5500	12.1915	11,968.7600	11.9688	(1.827)	0	0	0
2022/09/14	2037	04/05/2023	11.32	Call	Bond Future	3,015.6200	3.0156	3,146.8000	3.1468	4.350	0	0	0
2022/09/14	2037	04/05/2023	11.32	Put	Bond Future	3,958.9400	3.9589	4,475.8900	4.4759	13.058	0	0	0
2022/09/14	2037	04/05/2023	11.03	Call	Bond Future	2,258.3200	2.2583	2,393.1600	2.3932	5.971	0	0	400
2022/09/14	2037	03/08/2023	12.13	Call	Bond Future	5,767.3900	5.7674	5,760.8500	5.7609	(0.113)	0	0	0
2022/09/14	2037	03/08/2023	12.13	Put	Bond Future	2,892.1200	2.8921	3,279.6000	3.2796	13.398	0	0	0
2022/09/14	2037	03/08/2023	12.12	Call	Bond Future	5,732.7600	5.7328	5,727.3400	5.7273	(0.095)	0	0	0
2022/09/14	2037	03/08/2023	12.12	Put	Bond Future	2,911.2600	2.9113	3,299.8600	3.2999	13.348	0	0	0
2022/09/14	2037	03/08/2023			Bond Future	11.6094	79.2485	11.6790	78.8545	0.600	0.0000	0.0000	0
2022/09/14	2037	03/08/2023	12.14	Call	Bond Future	5,802.0800	5.8021	5,794.7000	5.7947	(0.127)	0	0	0
2022/09/14	2037	03/08/2023	12.14	Put	Bond Future	2,873.1000	2.8731	3,259.7400	3.2597	13.457	0	0	0
2022/09/14	2037	02/11/2023	11.56	Put	Bond Future	5,065.8900	5.0659	5,347.8600	5.3479	5.566	0	0	0
2022/09/14	2037	02/11/2023	11.57	Call	Bond Future	4,082.3400	4.0823	3,962.3500	3.9624	(2.939)	0	0	0
2022/09/14	2037	02/11/2023	11.55	Put	Bond Future	5,094.8200	5.0948	5,377.2500	5.3773	5.543	0	0	0
2022/09/14	2037	02/11/2023			Bond Future	11.7399	80.7594	11.8122	80.3578	0.616	0.0000	0.0000	0
2022/09/14	2037	02/11/2023	11.56	Call	Bond Future	4,054.7600	4.0548	3,935.2200	3.9352	(2.948)	0	0	0
2022/09/14	2037	02/11/2023	11.57	Put	Bond Future	5,036.7600	5.0368	5,318.2800	5.3183	5.589	0	0	0

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2022/09/14	2037	02/11/2023	11.55	Call	Bond Future	4,026.9200	4.0269	3,907.8400	3.9078	(2.957)	0	0	0
2022/09/14	2038	03/11/2022			Bond Future	130.2822	130.2822	130.1548	130.1548	(0.098)	0.0000	0.0000	5,473
2022/09/14	2038	02/02/2023			Bond Future	130.7231	130.7231	130.5892	130.5892	(0.102)	0.0000	0.0000	0
2022/09/14	2038	04/05/2023			Bond Future	133.2321	133.2321	133.0935	133.0935	(0.104)	0.0000	0.0000	0
2022/09/14	2038	03/08/2023			Bond Future	133.8502	133.8502	133.7095	133.7095	(0.105)	0.0000	0.0000	0
2022/09/14	2038	02/11/2023			Bond Future	136.4311	136.4311	136.2880	136.2880	(0.105)	0.0000	0.0000	0
2022/09/14	2040	03/11/2022	10.60	Put	Bond Future	5,117.0800	5.1171	5,497.0300	5.4970	7.425	0	0	0
2022/09/14	2040	03/11/2022	10.70	Call	Bond Future	297.5600	0.2976	353.3700	0.3534	18.756	0	0	1,078
2022/09/14	2040	03/11/2022	12.00	Call	Bond Future	4,600.5600	4.6006	4,465.7600	4.4658	(2.930)	0	0	0
2022/09/14	2040	03/11/2022	12.00	Put	Bond Future	414.4300	0.4144	610.0000	0.6100	47.190	0	0	0
2022/09/14	2040	03/11/2022	12.52	Call	Bond Future	7,313.2100	7.3132	7,072.4300	7.0724	(3.292)	0	0	0
2022/09/14	2040	03/11/2022	11.39	Call	Bond Future	1,889.8100	1.8898	1,910.8400	1.9108	1.113	0	0	0
2022/09/14	2040	03/11/2022	11.40	Call	Bond Future	1,926.2100	1.9262	1,945.0700	1.9451	0.979	0	0	0
2022/09/14	2040	03/11/2022	11.41	Put	Bond Future	1,421.5200	1.4215	1,768.7900	1.7688	24.429	0	0	0
2022/09/14	2040	03/11/2022	11.20	Call	Bond Future	1,267.9500	1.2680	1,320.7400	1.3207	4.163	0	0	1,078
2022/09/14	2040	03/11/2022	11.20	Put	Bond Future	2,088.6800	2.0887	2,471.8400	2.4718	18.345	0	0	0
2022/09/14	2040	03/11/2022			Bond Future	11.3259	84.9565	11.3771	84.6261	0.452	0.0000	0.0000	52,281
2022/09/14	2040	03/11/2022	10.10	Call	Bond Future	23.3700	0.0234	33.4100	0.0334	42.961	0	0	0
2022/09/14	2040	03/11/2022	10.10	Put	Bond Future	8,588.4200	8.5884	8,928.8300	8.9288	3.964	0	0	0
2022/09/14	2040	03/11/2022	10.60	Call	Bond Future	204.2400	0.2042	253.8200	0.2538	24.275	0	0	1,600
2022/09/14	2040	03/11/2022	10.70	Put	Bond Future	4,507.0200	4.5070	4,893.2000	4.8932	8.568	0	0	0
2022/09/14	2040	03/11/2022	11.50	Call	Bond Future	2,307.8600	2.3079	2,304.4000	2.3044	(0.150)	0	0	0
2022/09/14	2040	03/11/2022	11.50	Put	Bond Future	1,193.4700	1.1935	1,520.3800	1.5204	27.392	0	0	0
2022/09/14	2040	03/11/2022	12.52	Put	Bond Future	123.3800	0.1234	212.9700	0.2130	72.613	0	0	1,078
2022/09/14	2040	03/11/2022	11.39	Put	Bond Future	1,476.7000	1.4767	1,828.1000	1.8281	23.796	0	0	0
2022/09/14	2040	03/11/2022	11.40	Put	Bond Future	1,448.9600	1.4490	1,798.1900	1.7982	24.102	0	0	0
2022/09/14	2040	03/11/2022	11.41	Call	Bond Future	1,962.8400	1.9628	1,979.7400	1.9797	0.861	0	0	0
2022/09/14	2040	03/11/2022	10.80	Call	Bond Future	419.6500	0.4197	481.1000	0.4811	14.643	0	0	0
2022/09/14	2040	03/11/2022	10.80	Put	Bond Future	3,934.4400	3.9344	4,326.2600	4.3263	9.959	0	0	0
2022/09/14	2040	03/11/2022	11.30	Call	Bond Future	1,578.2200	1.5782	1,616.3600	1.6164	2.417	0	0	1,600
2022/09/14	2040	03/11/2022	11.30	Put	Bond Future	1,745.9700	1.7460	2,114.4800	2.1145	21.106	0	0	0
2022/09/14	2040	02/02/2023	12.24	Call	Bond Future	6,025.5600	6.0256	6,090.9800	6.0910	1.086	0	0	0
2022/09/14	2040	02/02/2023	12.24	Put	Bond Future	1,268.4700	1.2685	1,673.4200	1.6734	31.924	0	0	0
2022/09/14	2040	02/02/2023	12.27	Call	Bond Future	6,158.1600	6.1582	6,217.4000	6.2174	0.962	0	0	0
2022/09/14	2040	02/02/2023	12.27	Put	Bond Future	1,228.2200	1.2282	1,626.9900	1.6270	32.467	0	0	388
2022/09/14	2040	02/02/2023	11.12	Call	Bond Future	1,901.4400	1.9014	2,114.8300	2.1148	11.223	0	0	0
2022/09/14	2040	02/02/2023	11.12	Put	Bond Future	4,064.7300	4.0647	4,617.6500	4.6176	13.603	0	0	0
2022/09/14	2040	02/02/2023	11.19	Call	Bond Future	2,091.0700	2.0911	2,306.0100	2.3060	10.279	0	0	621
2022/09/14	2040	02/02/2023	11.19	Put	Bond Future	3,793.7500	3.7938	4,348.2200	4.3482	14.615	0	0	0
2022/09/14	2040	02/02/2023	12.07	Put	Bond Future	1,522.3500	1.5224	1,962.1200	1.9621	28.888	0	0	621
2022/09/14	2040	02/02/2023	10.96	Call	Bond Future	1,506.5700	1.5066	1,714.7500	1.7147	13.818	0	0	388
2022/09/14	2040	02/02/2023	10.96	Put	Bond Future	4,737.6200	4.7376	5,285.3300	5.2853	11.561	0	0	0
2022/09/14	2040	02/02/2023	10.93	Call	Bond Future	1,438.4000	1.4384	1,646.4700	1.6465	14.465	0	0	0
2022/09/14	2040	02/02/2023			Bond Future	11.4541	81.9765	11.5078	81.6370	0.469	0.0000	0.0000	64,540
2022/09/14	2040	02/02/2023	12.07	Call	Bond Future	5,288.1700	5.2882	5,388.4100	5.3884	1.896	0	0	0
2022/09/14	2040	02/02/2023	11.10	Call	Bond Future	1,849.0900	1.8491	2,061.9900	2.0620	11.514	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
2022/09/14	2040	02/02/2023	11.10	Put	Bond Future	4,144.7100		4.1447	4,697.1400	4.6971	13.329	0	0	0
2022/09/14	2040	02/02/2023	11.11	Call	Bond Future	1,875.2600		1.8753	2,088.4200	2.0884	11.367	0	0	0
2022/09/14	2040	02/02/2023	11.11	Put	Bond Future	4,104.6700		4.1047	4,657.3600	4.6574	13.465	0	0	0
2022/09/14	2040	02/02/2023	10.18	Call	Bond Future	391.0800		0.3911	502.2500	0.5023	28.426	0	0	0
2022/09/14	2040	02/02/2023	10.18	Put	Bond Future	9,140.3500		9.1403	9,591.0500	9.5911	4.931	0	0	0
2022/09/14	2040	02/02/2023	10.21	Call	Bond Future	414.8800		0.4149	529.0600	0.5291	27.521	0	0	388
2022/09/14	2040	02/02/2023	10.21	Put	Bond Future	8,941.8800		8.9419	9,395.5900	9.3956	5.074	0	0	0
2022/09/14	2040	02/02/2023	10.93	Put	Bond Future	4,872.0000		4.8720	5,419.6000	5.4196	11.240	0	0	0
2022/09/14	2040	04/05/2023	12.78	Call	Bond Future	8,495.5400		8.4955	8,516.4700	8.5165	0.246	0	0	0
2022/09/14	2040	04/05/2023	12.78	Put	Bond Future	1,509.7700		1.5098	1,878.0700	1.8781	24.394	0	0	388
2022/09/14	2040	04/05/2023	13.45	Put	Bond Future	910.0200		0.9100	1,184.3400	1.1843	30.144	0	0	486
2022/09/14	2040	04/05/2023	11.43	Call	Bond Future	3,333.3900		3.3334	3,527.0800	3.5271	5.811	0	0	0
2022/09/14	2040	04/05/2023	11.43	Put	Bond Future	4,256.9400		4.2569	4,798.0000	4.7980	12.710	0	0	0
2022/09/14	2040	04/05/2023	10.73	Put	Bond Future	7,121.2700		7.1213	7,652.2400	7.6522	7.456	0	0	0
2022/09/14	2040	04/05/2023			Bond Future	11.5769		83.5332	11.6328	83.1858	0.483	0.0000	0.0000	0
2022/09/14	2040	04/05/2023	13.45	Call	Bond Future	11,379.8300		11.3798	11,306.7800	11.3068	(0.642)	0	0	0
2022/09/14	2040	04/05/2023	11.42	Call	Bond Future	3,302.4400		3.3024	3,496.6400	3.4966	5.881	0	0	0
2022/09/14	2040	04/05/2023	11.42	Put	Bond Future	4,289.4500		4.2894	4,831.0200	4.8310	12.626	0	0	0
2022/09/14	2040	04/05/2023	11.48	Call	Bond Future	3,490.2100		3.4902	3,681.6400	3.6816	5.485	0	0	486
2022/09/14	2040	04/05/2023	11.48	Put	Bond Future	4,097.5800		4.0976	4,636.3800	4.6364	13.149	0	0	0
2022/09/14	2040	04/05/2023	10.73	Call	Bond Future	1,564.4200		1.5644	1,748.0200	1.7480	11.736	0	0	486
2022/09/14	2040	04/05/2023	10.92	Call	Bond Future	1,964.0700		1.9641	2,154.1500	2.1541	9.678	0	0	388
2022/09/14	2040	04/05/2023	10.92	Put	Bond Future	6,224.1100		6.2241	6,761.5600	6.7616	8.635	0	0	0
2022/09/14	2040	04/05/2023	11.41	Call	Bond Future	3,271.6100		3.2716	3,466.3100	3.4663	5.951	0	0	0
2022/09/14	2040	04/05/2023	11.41	Put	Bond Future	4,322.1700		4.3222	4,864.2400	4.8642	12.542	0	0	0
2022/09/14	2040	04/05/2023	10.17	Call	Bond Future	779.2900		0.7793	895.7700	0.8958	14.947	0	0	388
2022/09/14	2040	04/05/2023	10.17	Put	Bond Future	10,338.9000		10.3389	10,802.7500	10.8028	4.486	0	0	0
2022/09/14	2040	03/08/2023	12.23	Call	Bond Future	6,279.4300		6.2794	6,240.9600	6.2410	(0.613)	0	0	0
2022/09/14	2040	03/08/2023	12.23	Put	Bond Future	3,141.5300		3.1415	3,457.9400	3.4579	10.072	0	0	0
2022/09/14	2040	03/08/2023			Bond Future	11.7008		80.6523	11.7590	80.2975	0.498	0.0000	0.0000	0
2022/09/14	2040	03/08/2023	12.22	Call	Bond Future	6,242.3900		6.2424	6,204.8700	6.2049	(0.601)	0	0	0
2022/09/14	2040	03/08/2023	12.22	Put	Bond Future	3,161.9900		3.1620	3,479.3500	3.4794	10.037	0	0	0
2022/09/14	2040	03/08/2023	12.21	Call	Bond Future	6,205.4100		6.2054	6,168.8500	6.1688	(0.589)	0	0	0
2022/09/14	2040	03/08/2023	12.21	Put	Bond Future	3,182.5700		3.1826	3,500.8900	3.5009	10.002	0	0	0
2022/09/14	2040	02/11/2023	11.59	Call	Bond Future	4,242.9100		4.2429	4,174.3800	4.1744	(1.615)	0	0	0
2022/09/14	2040	02/11/2023	11.60	Put	Bond Future	5,652.9700		5.6530	5,945.6800	5.9457	5.178	0	0	0
2022/09/14	2040	02/11/2023	11.58	Call	Bond Future	4,213.6100		4.2136	4,145.4300	4.1454	(1.618)	0	0	0
2022/09/14	2040	02/11/2023	11.58	Put	Bond Future	5,717.8200		5.7178	6,011.2300	6.0112	5.132	0	0	0
2022/09/14	2040	02/11/2023			Bond Future	11.8268		82.1899	11.8872	81.8283	0.511	0.0000	0.0000	0
2022/09/14	2040	02/11/2023	11.59	Put	Bond Future	5,685.3100		5.6853	5,978.3700	5.9784	5.155	0	0	0
2022/09/14	2040	02/11/2023	11.60	Call	Bond Future	4,272.3000		4.2723	4,203.4200	4.2034	(1.612)	0	0	0
2022/09/14	2044	03/11/2022	10.10	Call	Bond Future	24.8300		0.0248	35.1200	0.0351	41.442	0	0	0
2022/09/14	2044	03/11/2022	10.10	Put	Bond Future	8,727.5600		8.7276	9,111.5000	9.1115	4.399	0	0	0
2022/09/14	2044	03/11/2022	10.60	Call	Bond Future	219.8400		0.2198	269.7600	0.2698	22.707	0	0	1,900
2022/09/14	2044	03/11/2022	10.60	Put	Bond Future	5,132.5200		5.1325	5,556.0900	5.5561	8.253	0	0	0
2022/09/14	2044	03/11/2022	10.80	Call	Bond Future	450.9100		0.4509	510.5800	0.5106	13.233	0	0	0
2022/09/14	2044	03/11/2022	10.80	Put	Bond Future	3,921.3700		3.9214	4,354.6900	4.3547	11.050	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
2022/09/14	2044	03/11/2022	11.41	Call	Bond Future	2,076.1800	2.0762	2,073.1000	2.0731	(0.148)	0	0	0
2022/09/14	2044	03/11/2022	11.41	Put	Bond Future	1,389.4800	1.3895	1,760.0500	1.7600	26.670	0	0	0
2022/09/14	2044	03/11/2022	11.30	Call	Bond Future	1,675.2600	1.6753	1,696.6300	1.6966	1.276	0	0	1,900
2022/09/14	2044	03/11/2022	11.30	Put	Bond Future	1,712.3800	1.7124	2,107.4000	2.1074	23.068	0	0	0
2022/09/14	2044	03/11/2022	11.40	Put	Bond Future	1,416.7100	1.4167	1,789.5700	1.7896	26.319	0	0	0
2022/09/14	2044	03/11/2022			Bond Future	11.3056	81.9324	11.3622	81.5587	0.501	0.0000	0.0000	73,454
2022/09/14	2044	03/11/2022	11.39	Call	Bond Future	2,000.1500	2.0001	2,001.8600	2.0019	0.085	0	0	0
2022/09/14	2044	03/11/2022	11.39	Put	Bond Future	1,444.2400	1.4442	1,819.6000	1.8196	25.990	0	0	0
2022/09/14	2044	03/11/2022	11.40	Call	Bond Future	2,038.0600	2.0381	2,037.2700	2.0373	(0.039)	0	0	0
2022/09/14	2044	02/02/2023	12.00	Call	Bond Future	5,206.5300	5.2065	5,301.6900	5.3017	1.828	0	0	0
2022/09/14	2044	02/02/2023	12.00	Put	Bond Future	1,613.2100	1.6132	2,091.8100	2.0918	29.668	0	0	4,000
2022/09/14	2044	02/02/2023	11.14	Call	Bond Future	2,066.0500	2.0660	2,277.4300	2.2774	10.231	0	0	0
2022/09/14	2044	02/02/2023	11.14	Put	Bond Future	3,960.0200	3.9600	4,554.8400	4.5548	15.021	0	0	0
2022/09/14	2044	02/02/2023	11.15	Call	Bond Future	2,094.3700	2.0944	2,305.7000	2.3057	10.090	0	0	0
2022/09/14	2044	02/02/2023	11.15	Put	Bond Future	3,920.7400	3.9207	4,515.5100	4.5155	15.170	0	0	0
2022/09/14	2044	02/02/2023			Bond Future	11.4255	79.0232	11.4847	78.6398	0.518	0.0000	0.0000	33,819
2022/09/14	2044	02/02/2023	11.16	Call	Bond Future	2,122.7200	2.1227	2,333.9600	2.3340	9.951	0	0	0
2022/09/14	2044	02/02/2023	11.16	Put	Bond Future	3,881.5800	3.8816	4,476.2600	4.4763	15.321	0	0	0
2022/09/14	2044	04/05/2023	11.42	Call	Bond Future	3,478.2400	3.4782	3,669.7700	3.6698	5.507	0	0	0
2022/09/14	2044	04/05/2023	11.42	Put	Bond Future	4,251.9500	4.2519	4,835.5800	4.8356	13.726	0	0	0
2022/09/14	2044	04/05/2023	11.75	Put	Bond Future	3,293.8000	3.2938	3,844.6200	3.8446	16.723	0	0	4,115
2022/09/14	2044	04/05/2023	11.41	Call	Bond Future	3,446.0800	3.4461	3,638.3000	3.6383	5.578	0	0	0
2022/09/14	2044	04/05/2023	11.41	Put	Bond Future	4,284.8300	4.2848	4,869.1500	4.8692	13.637	0	0	0
2022/09/14	2044	04/05/2023			Bond Future	11.5400	80.5239	11.6016	80.1318	0.534	0.0000	0.0000	0
2022/09/14	2044	04/05/2023	12.00	Call	Bond Future	5,562.8000	5.5628	5,690.1200	5.6901	2.289	0	0	0
2022/09/14	2044	04/05/2023	12.00	Put	Bond Future	2,711.3000	2.7113	3,230.7200	3.2307	19.158	0	0	4,115
2022/09/14	2044	04/05/2023	11.43	Call	Bond Future	3,510.5300	3.5105	3,701.3600	3.7014	5.436	0	0	0
2022/09/14	2044	04/05/2023	11.43	Put	Bond Future	4,219.2900	4.2193	4,802.2200	4.8022	13.816	0	0	0
2022/09/14	2044	04/05/2023	11.75	Call	Bond Future	4,617.4800	4.6175	4,776.2000	4.7762	3.437	0	0	0
2022/09/14	2044	03/08/2023	12.15	Call	Bond Future	6,271.2800	6.2713	6,225.2400	6.2252	(0.734)	0	0	0
2022/09/14	2044	03/08/2023	12.15	Put	Bond Future	3,262.7000	3.2627	3,617.0300	3.6170	10.860	0	0	0
2022/09/14	2044	03/08/2023	12.16	Call	Bond Future	6,308.8700	6.3089	6,261.7600	6.2618	(0.747)	0	0	0
2022/09/14	2044	03/08/2023	12.16	Put	Bond Future	3,241.5200	3.2415	3,594.7800	3.5948	10.898	0	0	0
2022/09/14	2044	03/08/2023			Bond Future	11.6551	77.7096	11.7191	77.3092	0.549	0.0000	0.0000	0
2022/09/14	2044	03/08/2023	12.17	Call	Bond Future	6,346.2500	6.3463	6,298.3400	6.2983	(0.755)	0	0	0
2022/09/14	2044	03/08/2023	12.17	Put	Bond Future	3,220.2100	3.2202	3,572.6700	3.5727	10.945	0	0	0
2022/09/14	2044	02/11/2023	11.57	Call	Bond Future	4,429.6700	4.4297	4,352.4100	4.3524	(1.744)	0	0	0
2022/09/14	2044	02/11/2023	11.57	Put	Bond Future	5,692.8000	5.6928	6,023.5500	6.0236	5.810	0	0	0
2022/09/14	2044	02/11/2023			Bond Future	11.7717	79.1910	11.8381	78.7830	0.564	0.0000	0.0000	0
2022/09/14	2044	02/11/2023	11.55	Call	Bond Future	4,369.0100	4.3690	4,292.3500	4.2924	(1.755)	0	0	0
2022/09/14	2044	02/11/2023	11.55	Put	Bond Future	5,759.2300	5.7592	6,090.5800	6.0906	5.753	0	0	0
2022/09/14	2044	02/11/2023	11.56	Call	Bond Future	4,399.4600	4.3995	4,322.3300	4.3223	(1.753)	0	0	0
2022/09/14	2044	02/11/2023	11.56	Put	Bond Future	5,726.0900	5.7261	6,056.9700	6.0570	5.778	0	0	0
2022/09/14	2046	03/11/2022			Bond Future	116.5954	116.5954	116.1239	116.1239	(0.404)	0.0000	0.0000	16,413
2022/09/14	2046	02/02/2023			Bond Future	118.7186	118.7186	118.2341	118.2341	(0.408)	0.0000	0.0000	0
2022/09/14	2046	04/05/2023			Bond Future	118.9353	118.9353	118.4408	118.4408	(0.416)	0.0000	0.0000	0
2022/09/14	2046	03/08/2023			Bond Future	121.2770	121.2770	120.7715	120.7715	(0.417)	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
2022/09/14	2046	02/11/2023			Bond Future	121.4760	121.4760	120.9634	120.9634	(0.422)	0.0000	0.0000	0
2022/09/14	2050	03/11/2022			Bond Future	119.9926	119.9926	120.0980	120.0980	0.088	0.0000	0.0000	12,412
2022/09/14	2050	02/02/2023			Bond Future	120.0308	120.0308	120.1341	120.1341	0.086	0.0000	0.0000	0
2022/09/14	2050	04/05/2023			Bond Future	122.3346	122.3346	122.4379	122.4379	0.084	0.0000	0.0000	0
2022/09/14	2050	03/08/2023			Bond Future	122.5166	122.5166	122.6228	122.6228	0.087	0.0000	0.0000	0
2022/09/14	2050	02/11/2023			Bond Future	124.8792	124.8792	124.9874	124.9874	0.087	0.0000	0.0000	0
2022/09/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/14	AL37	03/11/2022			Index Future	833.0550	833.0550	829.7980	829.7980	(0.391)	0.0000	0.0000	0
2022/09/14	AL37	02/02/2023			Index Future	847.9970	847.9970	844.6720	844.6720	(0.392)	0.0000	0.0000	0
2022/09/14	AL37	04/05/2023			Index Future	864.0550	864.0550	860.6610	860.6610	(0.393)	0.0000	0.0000	0
2022/09/14	AL37	03/08/2023			Index Future	880.8560	880.8560	877.3950	877.3950	(0.393)	0.0000	0.0000	0
2022/09/14	AL37	02/11/2023			Index Future	897.6520	897.6520	894.1240	894.1240	(0.393)	0.0000	0.0000	0
2022/09/14	AL7T	03/11/2022			Index Future	965.2690	965.2690	959.1920	959.1920	(0.630)	0.0000	0.0000	0
2022/09/14	AL7T	02/02/2023			Index Future	982.5830	982.5830	976.3850	976.3850	(0.631)	0.0000	0.0000	0
2022/09/14	AL7T	04/05/2023			Index Future	1,001.1890	1,001.1890	994.8680	994.8680	(0.631)	0.0000	0.0000	0
2022/09/14	AL7T	03/08/2023			Index Future	1,020.6570	1,020.6570	1,014.2110	1,014.2110	(0.632)	0.0000	0.0000	0
2022/09/14	AL7T	02/11/2023			Index Future	1,040.1180	1,040.1180	1,033.5490	1,033.5490	(0.632)	0.0000	0.0000	0
2022/09/14	ALBI	03/11/2022			Index Future	848.8300	848.8300	844.5540	844.5540	(0.504)	0.0000	0.0000	135
2022/09/14	ALBI	02/02/2023			Index Future	864.0550	864.0550	859.6920	859.6920	(0.505)	0.0000	0.0000	0
2022/09/14	ALBI	04/05/2023			Index Future	880.4170	880.4170	875.9660	875.9660	(0.506)	0.0000	0.0000	0
2022/09/14	ALBI	03/08/2023			Index Future	897.5360	897.5360	892.9960	892.9960	(0.506)	0.0000	0.0000	0
2022/09/14	ALBI	02/11/2023			Index Future	914.6500	914.6500	910.0230	910.0230	(0.506)	0.0000	0.0000	0
2022/09/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/14	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
2022/09/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/09/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/14	ES33	03/11/2022			Bond Future	12.0626	73.8838	12.1224	73.5978	0.496	0.0000	0.0000	0
2022/09/14	ES33	02/02/2023			Bond Future	12.2453	75.2290	12.3083	74.9350	0.514	0.0000	0.0000	350
2022/09/14	ES33	04/05/2023			Bond Future	12.4167	72.8803	12.4826	72.5796	0.531	0.0000	0.0000	0
2022/09/14	ES33	03/08/2023			Bond Future	12.5870	74.3163	12.6558	74.0090	0.547	0.0000	0.0000	0
2022/09/14	ES33	02/11/2023			Bond Future	12.7764	71.9570	12.8483	71.6438	0.563	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
2022/09/14	ES42	03/11/2022			Bond Future	12.3511	72.1641	12.4063	71.8566	0.447	0.0000	0.0000	0
2022/09/14	ES42	02/02/2023			Bond Future	12.5102	73.4801	12.5682	73.1641	0.464	0.0000	0.0000	4,769
2022/09/14	ES42	04/05/2023			Bond Future	12.6661	70.6285	12.7267	70.3051	0.479	0.0000	0.0000	0
2022/09/14	ES42	03/08/2023			Bond Future	12.8165	72.0213	12.8797	71.6910	0.493	0.0000	0.0000	0
2022/09/14	ES42	02/11/2023			Bond Future	12.9829	69.1482	13.0487	68.8116	0.507	0.0000	0.0000	0
2022/09/14	GOVI	03/11/2022	820.41	Call	GOVI	166,400.0000	16.6400	123,580.0000	12.3580	(25.733)	0	0	0
2022/09/14	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/14	GOVI	03/11/2022	820.42	Call	GOVI	166,300.0000	16.6300	123,480.0000	12.3480	(25.749)	0	0	0
2022/09/14	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/14	GOVI	03/11/2022			GOVI	837.0500	837.0500	832.7680	832.7680	(0.512)	0.0000	0.0000	876
2022/09/14	GOVI	03/11/2022	820.43	Call	GOVI	166,200.0000	16.6200	123,380.0000	12.3380	(25.764)	0	0	0
2022/09/14	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/14	GOVI	02/02/2023	850.82	Call	GOVI	12,440.0000	1.2440	0.0000	0.0000	(100.000)	0	0	0
2022/09/14	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	31,260.0000	3.1260	100.000	0	0	0
2022/09/14	GOVI	02/02/2023	850.83	Call	GOVI	12,340.0000	1.2340	0.0000	0.0000	(100.000)	0	0	0
2022/09/14	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	31,360.0000	3.1360	100.000	0	0	0
2022/09/14	GOVI	02/02/2023			GOVI	852.0640	852.0640	847.6940	847.6940	(0.513)	0.0000	0.0000	0
2022/09/14	GOVI	02/02/2023	850.84	Call	GOVI	12,240.0000	1.2240	0.0000	0.0000	(100.000)	0	0	0
2022/09/14	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	31,460.0000	3.1460	100.000	0	0	0
2022/09/14	GOVI	04/05/2023	852.86	Call	GOVI	153,390.0000	15.3390	108,820.0000	10.8820	(29.057)	0	0	0
2022/09/14	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/14	GOVI	04/05/2023	852.87	Call	GOVI	153,290.0000	15.3290	108,720.0000	10.8720	(29.076)	0	0	0
2022/09/14	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/14	GOVI	04/05/2023			GOVI	868.1990	868.1990	863.7420	863.7420	(0.513)	0.0000	0.0000	0
2022/09/14	GOVI	04/05/2023	852.88	Call	GOVI	153,190.0000	15.3190	108,620.0000	10.8620	(29.095)	0	0	0
2022/09/14	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/14	GOVI	03/08/2023	837.21	Call	GOVI	478,710.0000	47.8710	433,250.0000	43.3250	(9.496)	0	0	0
2022/09/14	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/14	GOVI	03/08/2023	837.22	Call	GOVI	478,610.0000	47.8610	433,150.0000	43.3150	(9.498)	0	0	0
2022/09/14	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/14	GOVI	03/08/2023			GOVI	885.0810	885.0810	880.5350	880.5350	(0.514)	0.0000	0.0000	0
2022/09/14	GOVI	03/08/2023	837.23	Call	GOVI	478,510.0000	47.8510	433,050.0000	43.3050	(9.500)	0	0	0
2022/09/14	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/14	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/14	GOVI	02/11/2023	885.82	Call	GOVI	161,370.0000	16.1370	115,040.0000	11.5040	(28.710)	0	0	0
2022/09/14	GOVI	02/11/2023			GOVI	901.9570	901.9570	897.3240	897.3240	(0.514)	0.0000	0.0000	0
2022/09/14	GOVI	02/11/2023	885.80	Call	GOVI	161,570.0000	16.1570	115,240.0000	11.5240	(28.675)	0	0	0
2022/09/14	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/14	GOVI	02/11/2023	885.81	Call	GOVI	161,470.0000	16.1470	115,140.0000	11.5140	(28.693)	0	0	0
2022/09/14	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/09/14	IGOV	03/11/2022			Index Future	326.3180	326.3180	325.9760	325.9760	(0.105)	0.0000	0.0000	704
2022/09/14	IGOV	02/02/2023			Index Future	332.2510	332.2510	331.8980	331.8980	(0.106)	0.0000	0.0000	0
2022/09/14	IGOV	04/05/2023			Index Future	338.6210	338.6210	338.2590	338.2590	(0.107)	0.0000	0.0000	0
2022/09/14	IGOV	03/08/2023			Index Future	345.2820	345.2820	344.9120	344.9120	(0.107)	0.0000	0.0000	0

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2022/09/14	IGOV	02/11/2023			Index Future	351.9400	351.9400	351.5640	351.5640	(0.107)	0.0000	0.0000	0
2022/09/14	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/09/14	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/09/14	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/09/14	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/09/14	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/09/14	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/09/14	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/09/14	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/09/14	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/09/14	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/09/14	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/09/14	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/09/14	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/09/14	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/09/14	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/09/14	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/09/14	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/09/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/09/14	JBAF	21/09/2022			Jibar Tradeable Future	5.8250	94.1750	5.8250	94.1750	0.000	0.0000	0.0000	0
2022/09/14	JBAF	19/10/2022			Jibar Tradeable Future	6.5550	93.4450	6.6050	93.3950	0.763	0.0000	0.0000	0
2022/09/14	JBAF	16/11/2022			Jibar Tradeable Future	6.6400	93.3600	6.6800	93.3200	0.602	0.0000	0.0000	0
2022/09/14	JBAF	21/12/2022			Jibar Tradeable Future	7.2550	92.7450	7.3350	92.6650	1.103	0.0000	0.0000	68
2022/09/14	JBAF	18/01/2023			Jibar Tradeable Future	7.3200	92.6800	7.4100	92.5900	1.230	0.0000	0.0000	0
2022/09/14	JBAF	15/02/2023			Jibar Tradeable Future	7.7100	92.2900	7.8500	92.1500	1.816	0.0000	0.0000	0
2022/09/14	JBAF	15/03/2023			Jibar Tradeable Future	7.7800	92.2200	7.9400	92.0600	2.057	0.0000	0.0000	0
2022/09/14	JBAF	21/06/2023			Jibar Tradeable Future	8.0750	91.9250	8.2350	91.7650	1.981	0.0000	0.0000	0
2022/09/14	JBAF	20/09/2023			Jibar Tradeable Future	8.1250	91.8750	8.2850	91.7150	1.969	0.0000	0.0000	75
2022/09/14	JBAF	20/12/2023			Jibar Tradeable Future	8.1200	91.8800	8.2900	91.7100	2.094	0.0000	0.0000	272
2022/09/14	JBAF	20/03/2024			Jibar Tradeable Future	8.1100	91.8900	8.2800	91.7200	2.096	0.0000	0.0000	0
2022/09/14	JBAF	19/06/2024			Jibar Tradeable Future	8.0850	91.9150	8.2650	91.7350	2.226	0.0000	0.0000	0
2022/09/14	R023	03/11/2022	6.25	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2022/09/14	R023	03/11/2022	6.25	Put	Bond Future	274.5800	0.2746	271.0300	0.2710	(1.293)	0	0	0
2022/09/14	R023	03/11/2022	6.26	Call	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	0
2022/09/14	R023	03/11/2022	6.26	Put	Bond Future	271.5300	0.2715	267.9800	0.2680	(1.307)	0	0	0
2022/09/14	R023	03/11/2022			Bond Future	7.1472	101.6458	7.1355	101.6494	(0.163)	0.0000	0.0000	23,874
2022/09/14	R023	03/11/2022	6.27	Call	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0	0	0
2022/09/14	R023	03/11/2022	6.27	Put	Bond Future	268.4700	0.2685	264.9200	0.2649	(1.322)	0	0	0
2022/09/14	R035	03/11/2022	10.57	Call	Bond Future	387.9100	0.3879	426.1900	0.4262	9.868	0	0	0
2022/09/14	R035	03/11/2022	10.57	Put	Bond Future	3,548.8400	3.5488	3,947.5400	3.9475	11.235	0	0	582
2022/09/14	R035	03/11/2022	11.15	Call	Bond Future	1,709.3000	1.7093	1,689.2700	1.6893	(1.172)	0	0	0
2022/09/14	R035	03/11/2022	11.15	Put	Bond Future	1,354.3500	1.3544	1,694.7400	1.6947	25.133	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
2022/09/14	R035	03/11/2022	12.68	Call	Bond Future	8,760.9100		8.7609	8,438.7400	8.4387	(3.677)	0	0	0
2022/09/14	R035	03/11/2022	12.68	Put	Bond Future	38.6500		0.0387	76.9000	0.0769	98.965	0	0	976
2022/09/14	R035	03/11/2022	10.99	Call	Bond Future	1,222.6200		1.2226	1,234.0500	1.2341	0.935	0	0	0
2022/09/14	R035	03/11/2022	10.99	Put	Bond Future	1,817.4600		1.8175	2,189.3100	2.1893	20.460	0	0	582
2022/09/14	R035	03/11/2022	11.05	Call	Bond Future	1,394.7000		1.3947	1,395.4700	1.3955	0.055	0	0	976
2022/09/14	R035	03/11/2022			Bond Future	11.0899		86.9808	11.1509	86.6204	0.550	0.0000	0.0000	61,662
2022/09/14	R035	03/11/2022	9.82	Call	Bond Future	17.3500		0.0174	23.3700	0.0234	34.697	0	0	582
2022/09/14	R035	03/11/2022	9.82	Put	Bond Future	8,036.8200		8.0368	8,403.2600	8.4033	4.560	0	0	0
2022/09/14	R035	03/11/2022	10.30	Call	Bond Future	143.3100		0.1433	174.2600	0.1743	21.597	0	0	976
2022/09/14	R035	03/11/2022	10.30	Put	Bond Future	5,011.4300		5.0114	5,402.8000	5.4028	7.810	0	0	0
2022/09/14	R035	03/11/2022	11.14	Call	Bond Future	1,676.2800		1.6763	1,658.5300	1.6585	(1.059)	0	0	0
2022/09/14	R035	03/11/2022	11.14	Put	Bond Future	1,380.2600		1.3803	1,722.9300	1.7229	24.826	0	0	0
2022/09/14	R035	03/11/2022	11.05	Put	Bond Future	1,631.6100		1.6316	1,992.8000	1.9928	22.137	0	0	0
2022/09/14	R035	03/11/2022	11.13	Call	Bond Future	1,643.7300		1.6437	1,628.0800	1.6281	(0.952)	0	0	0
2022/09/14	R035	03/11/2022	11.13	Put	Bond Future	1,406.6900		1.4067	1,751.4600	1.7515	24.509	0	0	0
2022/09/14	R035	02/02/2023	11.94	Call	Bond Future	5,212.5700		5.2126	5,230.5600	5.2306	0.345	0	0	0
2022/09/14	R035	02/02/2023	13.22	Put	Bond Future	302.9900		0.3030	468.8600	0.4689	54.744	0	0	976
2022/09/14	R035	02/02/2023	10.88	Call	Bond Future	1,677.6000		1.6776	1,836.2300	1.8362	9.456	0	0	0
2022/09/14	R035	02/02/2023	10.88	Put	Bond Future	3,753.4300		3.7534	4,282.1700	4.2822	14.087	0	0	0
2022/09/14	R035	02/02/2023	10.66	Call	Bond Future	1,204.6000		1.2046	1,360.8700	1.3609	12.973	0	0	0
2022/09/14	R035	02/02/2023	10.66	Put	Bond Future	4,613.8700		4.6139	5,140.2500	5.1402	11.409	0	0	582
2022/09/14	R035	02/02/2023	10.30	Put	Bond Future	6,315.5400		6.3155	6,798.2700	6.7983	7.644	0	0	0
2022/09/14	R035	02/02/2023	10.60	Call	Bond Future	1,092.0100		1.0920	1,247.9400	1.2479	14.279	0	0	0
2022/09/14	R035	02/02/2023	10.60	Put	Bond Future	4,869.9600		4.8700	5,396.0000	5.3960	10.802	0	0	0
2022/09/14	R035	02/02/2023	10.64	Put	Bond Future	4,698.2700		4.6983	5,224.5700	5.2246	11.202	0	0	0
2022/09/14	R035	02/02/2023	9.81	Call	Bond Future	260.2600		0.2603	334.5900	0.3346	28.560	0	0	582
2022/09/14	R035	02/02/2023	9.81	Put	Bond Future	9,101.2000		9.1012	9,545.6400	9.5456	4.883	0	0	0
2022/09/14	R035	02/02/2023	9.85	Call	Bond Future	282.8500		0.2829	360.0800	0.3601	27.304	0	0	0
2022/09/14	R035	02/02/2023	9.89	Call	Bond Future	306.9100		0.3069	387.1100	0.3871	26.131	0	0	388
2022/09/14	R035	02/02/2023	9.89	Put	Bond Future	8,616.9700		8.6170	9,067.2800	9.0673	5.226	0	0	0
2022/09/14	R035	02/02/2023			Bond Future	11.2322		88.5431	11.2963	88.1730	0.571	0.0000	0.0000	106,331
2022/09/14	R035	02/02/2023	11.94	Put	Bond Future	1,249.1600		1.2492	1,637.2600	1.6373	31.069	0	0	0
2022/09/14	R035	02/02/2023	11.98	Call	Bond Future	5,375.4200		5.3754	5,385.4900	5.3855	0.187	0	0	0
2022/09/14	R035	02/02/2023	11.98	Put	Bond Future	1,196.0200		1.1960	1,576.2000	1.5762	31.787	0	0	388
2022/09/14	R035	02/02/2023	13.22	Call	Bond Future	10,784.2700		10.7843	10,580.0300	10.5800	(1.894)	0	0	0
2022/09/14	R035	02/02/2023	11.05	Call	Bond Future	2,110.7000		2.1107	2,265.7400	2.2657	7.345	0	0	976
2022/09/14	R035	02/02/2023	11.05	Put	Bond Future	3,175.6100		3.1756	3,700.7600	3.7008	16.537	0	0	0
2022/09/14	R035	02/02/2023	11.06	Call	Bond Future	2,138.4600		2.1385	2,292.6000	2.2926	7.208	0	0	0
2022/09/14	R035	02/02/2023	11.06	Put	Bond Future	3,144.4200		3.1444	3,668.6700	3.6687	16.672	0	0	582
2022/09/14	R035	02/02/2023	10.86	Call	Bond Future	1,630.7100		1.6307	1,789.0200	1.7890	9.708	0	0	0
2022/09/14	R035	02/02/2023	10.86	Put	Bond Future	3,826.5800		3.8266	4,355.0000	4.3550	13.809	0	0	0
2022/09/14	R035	02/02/2023	10.87	Call	Bond Future	1,654.1600		1.6542	1,812.4400	1.8124	9.569	0	0	0
2022/09/14	R035	02/02/2023	10.87	Put	Bond Future	3,789.9800		3.7900	4,318.3700	4.3184	13.942	0	0	0
2022/09/14	R035	02/02/2023	10.30	Call	Bond Future	661.2400		0.6612	773.8600	0.7739	17.032	0	0	976
2022/09/14	R035	02/02/2023	10.64	Call	Bond Future	1,166.3500		1.1664	1,322.5400	1.3225	13.391	0	0	388
2022/09/14	R035	02/02/2023	9.85	Put	Bond Future	8,857.8300		8.8578	9,305.1700	9.3052	5.050	0	0	0
2022/09/14	R035	04/05/2023	11.22	Put	Bond Future	3,765.1700		3.7652	4,341.3200	4.3413	15.302	0	0	0
2022/09/14	R035	04/05/2023	12.46	Call	Bond Future	7,328.2800		7.3283	7,366.7500	7.3667	0.525	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
2022/09/14	R035	04/05/2023	12.46	Put	Bond Future	1,394.3300		1.3943	1,811.3800	1.8114	29.910	0	0	388
2022/09/14	R035	04/05/2023	13.18	Call	Bond Future	10,277.3100		10.2773	10,195.2500	10.1952	(0.798)	0	0	0
2022/09/14	R035	04/05/2023	13.18	Put	Bond Future	782.2300		0.7822	1,078.7500	1.0788	37.907	0	0	491
2022/09/14	R035	04/05/2023	11.17	Call	Bond Future	2,832.8600		2.8329	3,029.3400	3.0293	6.936	0	0	491
2022/09/14	R035	04/05/2023	11.20	Call	Bond Future	2,914.2100		2.9142	3,111.5500	3.1115	6.772	0	0	0
2022/09/14	R035	04/05/2023	11.21	Call	Bond Future	2,941.6800		2.9417	3,139.2800	3.1393	6.717	0	0	0
2022/09/14	R035	04/05/2023	10.60	Call	Bond Future	1,553.9100		1.5539	1,706.3400	1.7063	9.809	0	0	388
2022/09/14	R035	04/05/2023	10.60	Put	Bond Future	6,025.7000		6.0257	6,556.7100	6.5567	8.812	0	0	0
2022/09/14	R035	04/05/2023			Bond Future	11.3592		85.7213	11.4261	85.3427	0.589	0.0000	0.0000	0
2022/09/14	R035	04/05/2023	11.22	Call	Bond Future	2,969.2900		2.9693	3,166.8600	3.1669	6.654	0	0	0
2022/09/14	R035	04/05/2023	11.17	Put	Bond Future	3,917.1300		3.9171	4,492.1900	4.4922	14.681	0	0	0
2022/09/14	R035	04/05/2023	11.20	Put	Bond Future	3,825.2800		3.8253	4,401.2000	4.4012	15.056	0	0	0
2022/09/14	R035	04/05/2023	11.21	Put	Bond Future	3,795.1300		3.7951	4,371.3100	4.3713	15.182	0	0	0
2022/09/14	R035	04/05/2023	9.85	Call	Bond Future	615.7700		0.6158	691.4400	0.6914	12.289	0	0	388
2022/09/14	R035	04/05/2023	9.85	Put	Bond Future	9,838.9800		9.8390	10,293.2300	10.2932	4.617	0	0	0
2022/09/14	R035	04/05/2023	10.42	Call	Bond Future	1,268.9500		1.2689	1,386.4500	1.3865	9.260	0	0	491
2022/09/14	R035	04/05/2023	10.42	Put	Bond Future	6,849.7500		6.8498	7,345.8300	7.3458	7.242	0	0	0
2022/09/14	R035	03/08/2023	12.00	Call	Bond Future	5,663.1200		5.6631	5,569.5100	5.5695	(1.653)	0	0	0
2022/09/14	R035	03/08/2023	12.00	Put	Bond Future	2,867.3500		2.8674	3,160.4800	3.1605	10.223	0	0	0
2022/09/14	R035	03/08/2023			Bond Future	11.4852		87.3908	11.5549	87.0041	0.607	0.0000	0.0000	0
2022/09/14	R035	03/08/2023	11.98	Call	Bond Future	5,594.8600		5.5949	5,503.1800	5.5032	(1.639)	0	0	0
2022/09/14	R035	03/08/2023	11.98	Put	Bond Future	2,905.2000		2.9052	3,200.2600	3.2003	10.156	0	0	0
2022/09/14	R035	03/08/2023	11.99	Call	Bond Future	5,628.8000		5.6288	5,536.1600	5.5362	(1.646)	0	0	0
2022/09/14	R035	03/08/2023	11.99	Put	Bond Future	2,886.0600		2.8861	3,180.1600	3.1802	10.190	0	0	0
2022/09/14	R035	02/11/2023	11.41	Call	Bond Future	3,822.6000		3.8226	3,768.7600	3.7688	(1.408)	0	0	0
2022/09/14	R035	02/11/2023	11.41	Put	Bond Future	5,019.5500		5.0195	5,359.7600	5.3598	6.778	0	0	0
2022/09/14	R035	02/11/2023	11.42	Call	Bond Future	3,848.3900		3.8484	3,794.8700	3.7949	(1.391)	0	0	0
2022/09/14	R035	02/11/2023	11.42	Put	Bond Future	4,989.8300		4.9898	5,330.3600	5.3304	6.824	0	0	0
2022/09/14	R035	02/11/2023			Bond Future	11.6277		84.5561	11.7003	84.1621	0.625	0.0000	0.0000	0
2022/09/14	R035	02/11/2023	11.43	Call	Bond Future	3,874.2700		3.8743	3,821.4200	3.8214	(1.364)	0	0	0
2022/09/14	R035	02/11/2023	11.43	Put	Bond Future	4,960.2400		4.9602	5,301.4400	5.3014	6.879	0	0	0
2022/09/14	R186	03/11/2022	8.53	Call	Bond Future	218.1600		0.2182	183.5000	0.1835	(15.887)	0	0	0
2022/09/14	R186	03/11/2022	8.53	Put	Bond Future	1,677.6900		1.6777	2,058.0800	2.0581	22.673	0	0	0
2022/09/14	R186	03/11/2022	8.54	Call	Bond Future	226.4200		0.2264	190.7900	0.1908	(15.736)	0	0	0
2022/09/14	R186	03/11/2022	8.54	Put	Bond Future	1,650.4000		1.6504	2,029.8200	2.0298	22.990	0	0	0
2022/09/14	R186	03/11/2022	8.91	Put	Bond Future	826.2200		0.8262	1,148.7700	1.1488	39.039	0	0	4,310
2022/09/14	R186	03/11/2022			Bond Future	8.9440		109.2583	9.0631	108.8433	1.331	0.0000	0.0000	63,582
2022/09/14	R186	03/11/2022	8.23	Call	Bond Future	59.8000		0.0598	44.4300	0.0444	(25.702)	0	0	4,310
2022/09/14	R186	03/11/2022	8.23	Put	Bond Future	2,592.6500		2.5926	2,992.3300	2.9923	15.416	0	0	0
2022/09/14	R186	03/11/2022	8.55	Call	Bond Future	234.8900		0.2349	198.2700	0.1983	(15.590)	0	0	0
2022/09/14	R186	03/11/2022	8.55	Put	Bond Future	1,623.3400		1.6233	2,001.7700	2.0018	23.312	0	0	0
2022/09/14	R186	03/11/2022	8.91	Call	Bond Future	707.1400		0.7071	614.6400	0.6146	(13.081)	0	0	0
2022/09/14	R186	02/02/2023	8.33	Call	Bond Future	459.0500		0.4591	451.5300	0.4515	(1.638)	0	0	0
2022/09/14	R186	02/02/2023	8.33	Put	Bond Future	2,952.1200		2.9521	3,371.2200	3.3712	14.197	0	0	0
2022/09/14	R186	02/02/2023	8.32	Call	Bond Future	451.4000		0.4514	444.4600	0.4445	(1.537)	0	0	0
2022/09/14	R186	02/02/2023	8.32	Put	Bond Future	2,978.4100		2.9784	3,398.0900	3.3981	14.091	0	0	0
2022/09/14	R186	02/02/2023			Bond Future	9.0756		105.9230	9.2054	105.4963	1.430	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
2022/09/14	R186	02/02/2023	8.34	Call	Bond Future	466.5900	0.4666	458.4900	0.4585	(1.736)	0	0	0
2022/09/14	R186	02/02/2023	8.34	Put	Bond Future	2,925.7300	2.9257	3,344.2500	3.3443	14.305	0	0	0
2022/09/14	R186	04/05/2023	8.83	Put	Bond Future	2,275.8900	2.2759	2,680.9600	2.6810	17.798	0	0	0
2022/09/14	R186	04/05/2023	8.84	Call	Bond Future	1,154.2500	1.1542	1,122.5300	1.1225	(2.748)	0	0	0
2022/09/14	R186	04/05/2023			Bond Future	9.1938	107.9327	9.3352	107.4962	1.538	0.0000	0.0000	0
2022/09/14	R186	04/05/2023	8.83	Call	Bond Future	1,141.8100	1.1418	1,110.3700	1.1104	(2.754)	0	0	0
2022/09/14	R186	04/05/2023	8.84	Put	Bond Future	2,256.9600	2.2570	2,661.7500	2.6618	17.935	0	0	0
2022/09/14	R186	04/05/2023	8.82	Call	Bond Future	1,129.1200	1.1291	1,097.9700	1.0980	(2.759)	0	0	0
2022/09/14	R186	04/05/2023	8.82	Put	Bond Future	2,294.5900	2.2946	2,699.9500	2.7000	17.666	0	0	0
2022/09/14	R186	03/08/2023	9.74	Call	Bond Future	2,658.8500	2.6588	2,538.8000	2.5388	(4.515)	0	0	0
2022/09/14	R186	03/08/2023	9.74	Put	Bond Future	1,419.2600	1.4193	1,745.1800	1.7452	22.964	0	0	0
2022/09/14	R186	03/08/2023	9.73	Put	Bond Future	1,429.1100	1.4291	1,755.7700	1.7558	22.858	0	0	0
2022/09/14	R186	03/08/2023			Bond Future	9.3090	104.7316	9.4633	104.2856	1.658	0.0000	0.0000	0
2022/09/14	R186	03/08/2023	9.75	Call	Bond Future	2,677.9700	2.6780	2,556.8200	2.5568	(4.524)	0	0	0
2022/09/14	R186	03/08/2023	9.75	Put	Bond Future	1,409.8400	1.4098	1,734.6600	1.7347	23.039	0	0	0
2022/09/14	R186	03/08/2023	9.73	Call	Bond Future	2,640.1500	2.6401	2,520.8400	2.5208	(4.519)	0	0	0
2022/09/14	R186	02/11/2023	9.40	Call	Bond Future	1,933.0800	1.9331	1,832.4800	1.8325	(5.204)	0	0	0
2022/09/14	R186	02/11/2023	9.40	Put	Bond Future	2,086.5900	2.0866	2,440.4400	2.4404	16.958	0	0	0
2022/09/14	R186	02/11/2023			Bond Future	9.4569	106.7283	9.6259	106.2738	1.787	0.0000	0.0000	0
2022/09/14	R186	02/11/2023	9.39	Call	Bond Future	1,917.9100	1.9179	1,818.2400	1.8182	(5.197)	0	0	0
2022/09/14	R186	02/11/2023	9.39	Put	Bond Future	2,098.4400	2.0984	2,453.2200	2.4532	16.907	0	0	0
2022/09/14	R186	02/11/2023	9.38	Call	Bond Future	1,902.8000	1.9028	1,804.0600	1.8041	(5.189)	0	0	0
2022/09/14	R186	02/11/2023	9.38	Put	Bond Future	2,110.3600	2.1104	2,466.0700	2.4661	16.855	0	0	0
2022/09/14	R197	03/11/2022			Bond Future	339.0608	339.0608	338.7427	338.7427	(0.094)	0.0000	0.0000	831
2022/09/14	R197	02/02/2023			Bond Future	336.3106	336.3106	335.9752	335.9752	(0.100)	0.0000	0.0000	0
2022/09/14	R197	04/05/2023			Bond Future	342.7657	342.7657	342.4183	342.4183	(0.101)	0.0000	0.0000	0
2022/09/14	R197	03/08/2023			Bond Future	340.2712	340.2712	339.9208	339.9208	(0.103)	0.0000	0.0000	0
2022/09/14	R197	02/11/2023			Bond Future	346.8324	346.8324	346.4754	346.4754	(0.103)	0.0000	0.0000	0
2022/09/14	R202	03/11/2022			Bond Future	251.2985	251.2985	251.5192	251.5192	0.088	0.0000	0.0000	6,148
2022/09/14	R202	02/02/2023			Bond Future	251.1340	251.1340	251.3498	251.3498	0.086	0.0000	0.0000	460
2022/09/14	R202	04/05/2023			Bond Future	255.9535	255.9535	256.1694	256.1694	0.084	0.0000	0.0000	0
2022/09/14	R202	03/08/2023			Bond Future	256.0824	256.0824	256.3040	256.3040	0.087	0.0000	0.0000	0
2022/09/14	R202	02/11/2023			Bond Future	261.0206	261.0206	261.2464	261.2464	0.087	0.0000	0.0000	0
2022/09/14	R209	03/11/2022	9.25	Call	Bond Future	0.5600	0.0006	1.0900	0.0011	94.643	0	0	6,000
2022/09/14	R209	03/11/2022	9.25	Put	Bond Future	10,531.2600	10.5313	10,849.8700	10.8499	3.025	0	0	0
2022/09/14	R209	03/11/2022	9.50	Call	Bond Future	2.6900	0.0027	4.3800	0.0044	62.825	0	0	0
2022/09/14	R209	03/11/2022	9.50	Put	Bond Future	8,963.8800	8.9639	9,283.6500	9.2837	3.567	0	0	0
2022/09/14	R209	03/11/2022	12.00	Call	Bond Future	4,734.0600	4.7341	4,526.8300	4.5268	(4.377)	0	0	0
2022/09/14	R209	03/11/2022	12.00	Put	Bond Future	177.1900	0.1772	288.0400	0.2880	62.560	0	0	7,750
2022/09/14	R209	03/11/2022	11.03	Call	Bond Future	1,192.9700	1.1930	1,194.0000	1.1940	0.086	0	0	0
2022/09/14	R209	03/11/2022	11.03	Put	Bond Future	1,445.1800	1.4452	1,764.2900	1.7643	22.081	0	0	0
2022/09/14	R209	03/11/2022	10.50	Put	Bond Future	3,378.0500	3.3781	3,729.1400	3.7291	10.393	0	0	0
2022/09/14	R209	03/11/2022			Bond Future	11.0784	67.3558	11.1398	67.0377	0.554	0.0000	0.0000	20,241
2022/09/14	R209	03/11/2022	10.00	Call	Bond Future	36.2900	0.0363	45.1400	0.0451	24.387	0	0	7,750
2022/09/14	R209	03/11/2022	10.00	Put	Bond Future	5,987.2100	5.9872	6,314.1400	6.3141	5.460	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
2022/09/14	R209	03/11/2022	11.02	Call	Bond Future	1,167.3900	1.1674	1,170.0300	1.1700	0.226	0	0	0
2022/09/14	R209	03/11/2022	11.02	Put	Bond Future	1,471.8800	1.4719	1,792.6000	1.7926	21.790	0	0	0
2022/09/14	R209	03/11/2022	11.50	Call	Bond Future	2,702.6000	2.7026	2,602.3000	2.6023	(3.711)	0	0	0
2022/09/14	R209	03/11/2022	11.50	Put	Bond Future	561.2200	0.5612	779.0000	0.7790	38.805	0	0	0
2022/09/14	R209	03/11/2022	10.50	Call	Bond Future	274.4900	0.2745	307.5000	0.3075	12.026	0	0	0
2022/09/14	R209	03/11/2022	11.00	Call	Bond Future	1,117.1600	1.1172	1,122.9300	1.1229	0.516	0	0	0
2022/09/14	R209	03/11/2022	11.00	Put	Bond Future	1,526.3700	1.5264	1,850.2200	1.8502	21.217	0	0	6,000
2022/09/14	R209	03/11/2022	11.01	Call	Bond Future	1,142.1200	1.1421	1,146.3400	1.1463	0.369	0	0	0
2022/09/14	R209	03/11/2022	11.01	Put	Bond Future	1,498.9400	1.4989	1,821.2400	1.8212	21.502	0	0	0
2022/09/14	R209	02/02/2023	10.80	Put	Bond Future	3,454.3100	3.4543	3,917.9600	3.9180	13.422	0	0	0
2022/09/14	R209	02/02/2023	10.78	Call	Bond Future	1,322.2900	1.3223	1,459.1900	1.4592	10.353	0	0	0
2022/09/14	R209	02/02/2023	10.79	Call	Bond Future	1,341.9800	1.3420	1,479.0400	1.4790	10.213	0	0	0
2022/09/14	R209	02/02/2023			Bond Future	11.2009	68.5662	11.2651	68.2398	0.573	0.0000	0.0000	2,066
2022/09/14	R209	02/02/2023	10.80	Call	Bond Future	1,361.6800	1.3617	1,498.8800	1.4989	10.076	0	0	0
2022/09/14	R209	02/02/2023	10.78	Put	Bond Future	3,521.7100	3.5217	3,985.0600	3.9851	13.157	0	0	0
2022/09/14	R209	02/02/2023	10.79	Put	Bond Future	3,487.9700	3.4880	3,951.4800	3.9515	13.289	0	0	0
2022/09/14	R209	04/05/2023	11.09	Call	Bond Future	2,445.5400	2.4455	2,562.7100	2.5627	4.791	0	0	0
2022/09/14	R209	04/05/2023	11.09	Put	Bond Future	3,591.3500	3.5913	4,042.3400	4.0423	12.558	0	0	0
2022/09/14	R209	04/05/2023	11.10	Call	Bond Future	2,469.6100	2.4696	2,586.2900	2.5863	4.725	0	0	0
2022/09/14	R209	04/05/2023	11.10	Put	Bond Future	3,563.9900	3.5640	4,014.4900	4.0145	12.640	0	0	0
2022/09/14	R209	04/05/2023	10.00	Call	Bond Future	693.6900	0.6937	768.1700	0.7682	10.737	0	0	7,500
2022/09/14	R209	04/05/2023	10.00	Put	Bond Future	7,788.0300	7.7880	8,196.3300	8.1963	5.243	0	0	0
2022/09/14	R209	04/05/2023			Bond Future	11.3154	66.7157	11.3821	66.3819	0.589	0.0000	0.0000	1,250
2022/09/14	R209	04/05/2023	12.50	Call	Bond Future	6,772.2500	6.7723	6,730.9500	6.7310	(0.610)	0	0	0
2022/09/14	R209	04/05/2023	12.50	Put	Bond Future	1,178.7400	1.1787	1,471.2600	1.4713	24.816	0	0	7,500
2022/09/14	R209	04/05/2023	11.11	Call	Bond Future	2,493.7900	2.4938	2,609.9700	2.6100	4.659	0	0	0
2022/09/14	R209	04/05/2023	11.11	Put	Bond Future	3,536.8100	3.5368	3,986.8100	3.9868	12.723	0	0	0
2022/09/14	R209	04/05/2023	11.00	Call	Bond Future	2,234.2500	2.2343	2,354.9300	2.3549	5.401	0	0	0
2022/09/14	R209	04/05/2023	11.00	Put	Bond Future	3,845.3400	3.8453	4,299.8400	4.2998	11.820	0	0	7,500
2022/09/14	R209	03/08/2023	11.95	Put	Bond Future	2,477.6200	2.4776	2,738.9000	2.7389	10.546	0	0	0
2022/09/14	R209	03/08/2023	11.93	Call	Bond Future	4,937.1800	4.9372	4,859.0900	4.8591	(1.582)	0	0	0
2022/09/14	R209	03/08/2023	11.94	Call	Bond Future	4,967.0700	4.9671	4,888.3500	4.8883	(1.585)	0	0	0
2022/09/14	R209	03/08/2023			Bond Future	11.4263	68.0152	11.4955	67.6744	0.606	0.0000	0.0000	0
2022/09/14	R209	03/08/2023	11.95	Call	Bond Future	4,997.2500	4.9973	4,917.6700	4.9177	(1.592)	0	0	0
2022/09/14	R209	03/08/2023	11.93	Put	Bond Future	2,511.2700	2.5113	2,774.0400	2.7740	10.464	0	0	0
2022/09/14	R209	03/08/2023	11.94	Put	Bond Future	2,494.2700	2.4943	2,756.4100	2.7564	10.510	0	0	0
2022/09/14	R209	02/11/2023	11.33	Call	Bond Future	3,404.5100	3.4045	3,300.2300	3.3002	(3.063)	0	0	0
2022/09/14	R209	02/11/2023	11.33	Put	Bond Future	4,477.8400	4.4778	4,720.9300	4.7209	5.429	0	0	0
2022/09/14	R209	02/11/2023	11.34	Call	Bond Future	3,428.3200	3.4283	3,323.6300	3.3236	(3.054)	0	0	0
2022/09/14	R209	02/11/2023	11.34	Put	Bond Future	4,451.9800	4.4520	4,694.6600	4.6947	5.451	0	0	0
2022/09/14	R209	02/11/2023			Bond Future	11.5484	66.1621	11.6202	65.8147	0.621	0.0000	0.0000	0
2022/09/14	R209	02/11/2023	11.35	Call	Bond Future	3,451.9300	3.4519	3,347.1000	3.3471	(3.037)	0	0	0
2022/09/14	R209	02/11/2023	11.35	Put	Bond Future	4,425.9700	4.4260	4,668.5100	4.6685	5.480	0	0	0
2022/09/14	R210	03/11/2022			Bond Future	231.6222	231.6222	231.0822	231.0822	(0.233)	0.0000	0.0000	732
2022/09/14	R210	02/02/2023			Bond Future	235.8398	235.8398	235.2811	235.2811	(0.237)	0.0000	0.0000	300
2022/09/14	R210	04/05/2023			Bond Future	237.2403	237.2403	236.6686	236.6686	(0.241)	0.0000	0.0000	0
2022/09/14	R210	03/08/2023			Bond Future	241.9103	241.9103	241.3253	241.3253	(0.242)	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
2022/09/14	R210	02/11/2023			Bond Future	243.3319	243.3319	242.7394	242.7394	(0.243)	0.0000	0.0000	0
2022/09/14	R213	03/11/2022	9.19	Call	Bond Future	2.5100	0.0025	0.8700	0.0009	(65.339)	0	0	476
2022/09/14	R213	03/11/2022	9.19	Put	Bond Future	7,108.0100	7.1080	7,657.3100	7.6573	7.728	0	0	0
2022/09/14	R213	03/11/2022	10.38	Call	Bond Future	589.0100	0.5890	602.3200	0.6023	2.260	0	0	0
2022/09/14	R213	03/11/2022	10.38	Put	Bond Future	1,710.2400	1.7102	2,274.4900	2.2745	32.992	0	0	0
2022/09/14	R213	03/11/2022	10.39	Call	Bond Future	607.2800	0.6073	619.3700	0.6194	1.991	0	0	0
2022/09/14	R213	03/11/2022	10.39	Put	Bond Future	1,680.4700	1.6805	2,243.5000	2.2435	33.504	0	0	0
2022/09/14	R213	03/11/2022	10.37	Call	Bond Future	570.9500	0.5709	585.5600	0.5856	2.559	0	0	0
2022/09/14	R213	03/11/2022	10.37	Put	Bond Future	1,740.2600	1.7403	2,305.8100	2.3058	32.498	0	0	200
2022/09/14	R213	03/11/2022			Bond Future	10.6154	81.6748	10.7326	81.1239	1.104	0.0000	0.0000	34,070
2022/09/14	R213	03/11/2022	9.13	Call	Bond Future	1.7600	0.0018	0.5900	0.0006	(66.477)	0	0	200
2022/09/14	R213	03/11/2022	9.13	Put	Bond Future	7,423.5300	7.4235	7,973.3000	7.9733	7.406	0	0	0
2022/09/14	R213	03/11/2022	9.84	Call	Bond Future	67.7400	0.0677	68.9200	0.0689	1.742	0	0	0
2022/09/14	R213	03/11/2022	9.84	Put	Bond Future	3,837.8100	3.8378	4,389.9300	4.3899	14.386	0	0	476
2022/09/14	R213	03/11/2022	10.40	Call	Bond Future	626.0100	0.6260	636.6900	0.6367	1.706	0	0	0
2022/09/14	R213	03/11/2022	10.40	Put	Bond Future	1,651.1900	1.6512	2,212.8100	2.2128	34.013	0	0	0
2022/09/14	R213	03/11/2022	9.98	Call	Bond Future	120.6500	0.1206	141.7900	0.1418	17.522	0	0	0
2022/09/14	R213	03/11/2022	9.98	Put	Bond Future	3,193.5700	3.1936	3,765.6500	3.7656	17.913	0	0	200
2022/09/14	R213	03/11/2022	10.19	Call	Bond Future	303.8200	0.3038	331.4900	0.3315	9.107	0	0	0
2022/09/14	R213	03/11/2022	10.19	Put	Bond Future	2,344.7600	2.3448	2,923.3700	2.9234	24.677	0	0	476
2022/09/14	R213	02/02/2023	10.43	Put	Bond Future	2,870.6700	2.8707	3,451.5200	3.4515	20.234	0	0	0
2022/09/14	R213	02/02/2023	12.20	Call	Bond Future	6,639.7000	6.6397	6,330.2200	6.3302	(4.661)	0	0	0
2022/09/14	R213	02/02/2023	12.20	Put	Bond Future	372.0500	0.3720	626.4400	0.6264	68.375	0	0	912
2022/09/14	R213	02/02/2023	10.22	Put	Bond Future	3,525.3000	3.5253	4,113.0400	4.1130	16.672	0	0	0
2022/09/14	R213	02/02/2023	10.23	Call	Bond Future	990.3600	0.9904	1,014.9900	1.0150	2.487	0	0	0
2022/09/14	R213	02/02/2023	10.35	Call	Bond Future	1,178.8600	1.1789	1,200.5000	1.2005	1.836	0	0	0
2022/09/14	R213	02/02/2023	10.35	Put	Bond Future	3,108.2600	3.1083	3,693.7700	3.6938	18.837	0	0	476
2022/09/14	R213	02/02/2023	10.01	Call	Bond Future	727.5100	0.7275	735.0900	0.7351	1.042	0	0	0
2022/09/14	R213	02/02/2023			Bond Future	10.7635	83.1419	10.8867	82.5780	1.145	0.0000	0.0000	0
2022/09/14	R213	02/02/2023	10.43	Call	Bond Future	1,319.1500	1.3191	1,336.1300	1.3361	1.287	0	0	912
2022/09/14	R213	02/02/2023	10.22	Call	Bond Future	977.1000	0.9771	1,000.9700	1.0010	2.443	0	0	0
2022/09/14	R213	02/02/2023	10.23	Put	Bond Future	3,490.7500	3.4907	4,079.2500	4.0793	16.859	0	0	0
2022/09/14	R213	02/02/2023	9.16	Call	Bond Future	178.3100	0.1783	187.4100	0.1874	5.103	0	0	476
2022/09/14	R213	02/02/2023	9.16	Put	Bond Future	7,999.8600	7.9999	8,572.8300	8.5728	7.162	0	0	0
2022/09/14	R213	02/02/2023	10.01	Put	Bond Future	4,287.9000	4.2879	4,859.3500	4.8594	13.327	0	0	476
2022/09/14	R213	02/02/2023	10.21	Call	Bond Future	963.7900	0.9638	986.9100	0.9869	2.399	0	0	0
2022/09/14	R213	02/02/2023	10.21	Put	Bond Future	3,559.8400	3.5598	4,146.8300	4.1468	16.489	0	0	0
2022/09/14	R213	04/05/2023	10.75	Call	Bond Future	2,258.8000	2.2588	2,203.0800	2.2031	(2.467)	0	0	0
2022/09/14	R213	04/05/2023	10.75	Put	Bond Future	2,914.9700	2.9150	3,435.1700	3.4352	17.846	0	0	0
2022/09/14	R213	04/05/2023			Bond Future	10.8957	81.1683	11.0249	80.5924	1.185	0.0000	0.0000	0
2022/09/14	R213	04/05/2023	10.74	Call	Bond Future	2,237.4700	2.2375	2,182.6600	2.1827	(2.450)	0	0	0
2022/09/14	R213	04/05/2023	10.74	Put	Bond Future	2,938.9300	2.9389	3,460.0400	3.4600	17.731	0	0	0
2022/09/14	R213	04/05/2023	10.73	Call	Bond Future	2,216.5100	2.2165	2,162.0900	2.1621	(2.455)	0	0	0
2022/09/14	R213	04/05/2023	10.73	Put	Bond Future	2,963.2800	2.9633	3,484.7800	3.4848	17.599	0	0	0
2022/09/14	R213	03/08/2023	11.62	Put	Bond Future	1,976.0800	1.9761	2,355.6300	2.3556	19.207	0	0	0
2022/09/14	R213	03/08/2023	11.63	Call	Bond Future	4,537.8600	4.5379	4,328.1000	4.3281	(4.622)	0	0	0
2022/09/14	R213	03/08/2023			Bond Future	11.0274	82.7488	11.1627	82.1609	1.227	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
2022/09/14	R213	03/08/2023	11.62	Call	Bond Future	4,509.6500	4.5096	4,301.3200	4.3013	(4.620)	0	0	0
2022/09/14	R213	03/08/2023	11.63	Put	Bond Future	1,962.4300	1.9624	2,340.5500	2.3406	19.268	0	0	0
2022/09/14	R213	03/08/2023	11.61	Call	Bond Future	4,481.5000	4.4815	4,274.3000	4.2743	(4.623)	0	0	0
2022/09/14	R213	03/08/2023	11.61	Put	Bond Future	1,989.8300	1.9898	2,370.5100	2.3705	19.131	0	0	0
2022/09/14	R213	02/11/2023	11.13	Call	Bond Future	3,190.5300	3.1905	2,908.8300	2.9088	(8.829)	0	0	0
2022/09/14	R213	02/11/2023	11.13	Put	Bond Future	3,406.8600	3.4069	3,724.2200	3.7242	9.315	0	0	0
2022/09/14	R213	02/11/2023			Bond Future	11.1809	80.7765	11.3228	80.1775	1.269	0.0000	0.0000	0
2022/09/14	R213	02/11/2023	11.12	Call	Bond Future	3,168.5300	3.1685	2,887.4000	2.8874	(8.873)	0	0	0
2022/09/14	R213	02/11/2023	11.12	Put	Bond Future	3,427.4500	3.4275	3,745.3800	3.7454	9.276	0	0	0
2022/09/14	R213	02/11/2023	11.11	Call	Bond Future	3,146.2600	3.1463	2,866.0300	2.8660	(8.907)	0	0	0
2022/09/14	R213	02/11/2023	11.11	Put	Bond Future	3,447.8000	3.4478	3,766.6300	3.7666	9.247	0	0	0
2022/09/14	R214	03/11/2022	11.34	Call	Bond Future	1,721.6000	1.7216	1,711.5500	1.7116	(0.584)	0	0	0
2022/09/14	R214	03/11/2022	11.36	Put	Bond Future	1,053.1600	1.0532	1,346.4500	1.3465	27.849	0	0	0
2022/09/14	R214	03/11/2022			Bond Future	11.2243	64.8271	11.2810	64.5196	0.505	0.0000	0.0000	25,440
2022/09/14	R214	03/11/2022	11.34	Put	Bond Future	1,095.9200	1.0959	1,393.3700	1.3934	27.142	0	0	0
2022/09/14	R214	03/11/2022	11.35	Call	Bond Future	1,753.6300	1.7536	1,741.5100	1.7415	(0.691)	0	0	0
2022/09/14	R214	03/11/2022	11.35	Put	Bond Future	1,074.3200	1.0743	1,369.7000	1.3697	27.495	0	0	0
2022/09/14	R214	03/11/2022	11.36	Call	Bond Future	1,786.0400	1.7860	1,771.8300	1.7718	(0.796)	0	0	0
2022/09/14	R214	02/02/2023	11.07	Call	Bond Future	1,752.5900	1.7526	1,927.0000	1.9270	9.952	0	0	0
2022/09/14	R214	02/02/2023	11.07	Put	Bond Future	3,241.2500	3.2413	3,731.0900	3.7311	15.113	0	0	0
2022/09/14	R214	02/02/2023	11.08	Call	Bond Future	1,776.6800	1.7767	1,950.5400	1.9505	9.786	0	0	0
2022/09/14	R214	02/02/2023	11.08	Put	Bond Future	3,209.8200	3.2098	3,699.1100	3.6991	15.244	0	0	0
2022/09/14	R214	02/02/2023			Bond Future	11.3428	65.9915	11.4019	65.6761	0.521	0.0000	0.0000	64,507
2022/09/14	R214	02/02/2023	11.09	Call	Bond Future	1,800.7900	1.8008	1,974.2400	1.9742	9.632	0	0	0
2022/09/14	R214	02/02/2023	11.09	Put	Bond Future	3,178.4700	3.1785	3,667.3500	3.6674	15.381	0	0	0
2022/09/14	R214	04/05/2023	11.36	Call	Bond Future	2,911.7300	2.9117	3,053.9700	3.0540	4.885	0	0	0
2022/09/14	R214	04/05/2023	11.36	Put	Bond Future	3,378.0500	3.3781	3,842.8400	3.8428	13.759	0	0	0
2022/09/14	R214	04/05/2023	11.37	Call	Bond Future	2,938.5800	2.9386	3,080.2000	3.0802	4.819	0	0	0
2022/09/14	R214	04/05/2023	11.37	Put	Bond Future	3,351.5100	3.3515	3,815.6800	3.8157	13.850	0	0	0
2022/09/14	R214	04/05/2023			Bond Future	11.4478	63.9465	11.5091	63.6240	0.536	0.0000	0.0000	0
2022/09/14	R214	04/05/2023	11.38	Call	Bond Future	2,965.5500	2.9656	3,106.7200	3.1067	4.760	0	0	0
2022/09/14	R214	04/05/2023	11.38	Put	Bond Future	3,325.1600	3.3252	3,788.8800	3.7889	13.946	0	0	0
2022/09/14	R214	03/08/2023	12.14	Call	Bond Future	5,502.4600	5.5025	5,451.7000	5.4517	(0.922)	0	0	0
2022/09/14	R214	03/08/2023	12.14	Put	Bond Future	2,548.8100	2.5488	2,827.4200	2.8274	10.931	0	0	0
2022/09/14	R214	03/08/2023	12.15	Call	Bond Future	5,533.9700	5.5340	5,482.5500	5.4825	(0.929)	0	0	0
2022/09/14	R214	03/08/2023	12.15	Put	Bond Future	2,532.0900	2.5321	2,810.0400	2.8100	10.977	0	0	0
2022/09/14	R214	03/08/2023			Bond Future	11.5507	65.1919	11.6143	64.8625	0.550	0.0000	0.0000	0
2022/09/14	R214	03/08/2023	12.16	Call	Bond Future	5,565.7500	5.5658	5,513.4500	5.5135	(0.940)	0	0	0
2022/09/14	R214	03/08/2023	12.16	Put	Bond Future	2,515.7100	2.5157	2,792.7800	2.7928	11.014	0	0	0
2022/09/14	R214	02/11/2023	11.45	Put	Bond Future	4,705.1200	4.7051	4,958.3100	4.9583	5.381	0	0	0
2022/09/14	R214	02/11/2023	11.46	Call	Bond Future	3,609.2800	3.6093	3,526.9700	3.5270	(2.281)	0	0	0
2022/09/14	R214	02/11/2023	11.46	Put	Bond Future	4,676.7700	4.6768	4,930.1000	4.9301	5.417	0	0	0
2022/09/14	R214	02/11/2023			Bond Future	11.6656	63.1384	11.7313	62.8028	0.564	0.0000	0.0000	0
2022/09/14	R214	02/11/2023	11.45	Call	Bond Future	3,584.9800	3.5850	3,502.5300	3.5025	(2.300)	0	0	0
2022/09/14	R214	02/11/2023	11.47	Call	Bond Future	3,633.6600	3.6337	3,551.2100	3.5512	(2.269)	0	0	0
2022/09/14	R214	02/11/2023	11.47	Put	Bond Future	4,648.5600	4.6486	4,901.7500	4.9018	5.447	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
2022/09/14	R248	03/11/2022	10.60	Call	Bond Future	297.0300	0.2970	347.6700	0.3477	17.049	0	0	950
2022/09/14	R248	03/11/2022	10.60	Put	Bond Future	4,754.6400	4.7546	5,227.6500	5.2276	9.948	0	0	0
2022/09/14	R248	03/11/2022	10.70	Call	Bond Future	424.3700	0.4244	477.0000	0.4770	12.402	0	0	0
2022/09/14	R248	03/11/2022	10.70	Put	Bond Future	4,135.0700	4.1351	4,610.0700	4.6101	11.487	0	0	0
2022/09/14	R248	03/11/2022	11.32	Call	Bond Future	2,091.4900	2.0915	2,070.8100	2.0708	(0.989)	0	0	0
2022/09/14	R248	03/11/2022	11.20	Call	Bond Future	1,645.1100	1.6451	1,654.3700	1.6544	0.563	0	0	0
2022/09/14	R248	03/11/2022	11.20	Put	Bond Future	1,788.0800	1.7881	2,219.7100	2.2197	24.139	0	0	0
2022/09/14	R248	03/11/2022	11.30	Put	Bond Future	1,474.5500	1.4746	1,881.6700	1.8817	27.610	0	0	0
2022/09/14	R248	03/11/2022	11.31	Put	Bond Future	1,445.9600	1.4460	1,850.3800	1.8504	27.969	0	0	0
2022/09/14	R248	03/11/2022			Bond Future	11.2209	81.0089	11.2828	80.5865	0.552	0.0000	0.0000	254,347
2022/09/14	R248	03/11/2022	10.00	Call	Bond Future	21.9800	0.0220	31.1400	0.0311	41.674	0	0	0
2022/09/14	R248	03/11/2022	10.00	Put	Bond Future	9,213.4000	9.2134	9,644.9300	9.6449	4.684	0	0	0
2022/09/14	R248	03/11/2022	11.32	Put	Bond Future	1,417.7000	1.4177	1,819.3900	1.8194	28.334	0	0	0
2022/09/14	R248	03/11/2022	11.90	Call	Bond Future	4,829.4500	4.8294	4,629.3800	4.6294	(4.143)	0	0	0
2022/09/14	R248	03/11/2022	11.90	Put	Bond Future	407.6800	0.4077	629.9800	0.6300	54.528	0	0	0
2022/09/14	R248	03/11/2022	11.30	Call	Bond Future	2,013.2400	2.0132	1,997.9900	1.9980	(0.757)	0	0	950
2022/09/14	R248	03/11/2022	11.31	Call	Bond Future	2,052.2500	2.0522	2,034.3000	2.0343	(0.875)	0	0	0
2022/09/14	R248	02/02/2023	11.10	Put	Bond Future	3,904.5200	3.9045	4,551.6000	4.5516	16.573	0	0	0
2022/09/14	R248	02/02/2023	11.08	Call	Bond Future	2,247.0600	2.2471	2,462.1400	2.4621	9.572	0	0	0
2022/09/14	R248	02/02/2023	11.08	Put	Bond Future	3,982.7500	3.9827	4,630.7500	4.6307	16.270	0	0	0
2022/09/14	R248	02/02/2023			Bond Future	11.3332	82.5007	11.3979	82.0678	0.571	0.0000	0.0000	0
2022/09/14	R248	02/02/2023	11.10	Call	Bond Future	2,308.3300	2.3083	2,522.4900	2.5225	9.278	0	0	2,700
2022/09/14	R248	02/02/2023	11.06	Call	Bond Future	2,186.4400	2.1864	2,402.5300	2.4025	9.883	0	0	0
2022/09/14	R248	02/02/2023	11.06	Put	Bond Future	4,062.0500	4.0620	4,711.0600	4.7111	15.977	0	0	0
2022/09/14	R248	02/02/2023	11.07	Call	Bond Future	2,216.5500	2.2166	2,432.2400	2.4322	9.731	0	0	0
2022/09/14	R248	02/02/2023	11.07	Put	Bond Future	4,022.1400	4.0221	4,670.7500	4.6707	16.126	0	0	0
2022/09/14	R248	02/02/2023	10.40	Call	Bond Future	742.7000	0.7427	910.7100	0.9107	22.622	0	0	2,700
2022/09/14	R248	02/02/2023	10.40	Put	Bond Future	7,483.1100	7.4831	8,084.0400	8.0840	8.030	0	0	0
2022/09/14	R248	04/05/2023	11.35	Call	Bond Future	3,635.3600	3.6354	3,812.4700	3.8125	4.872	0	0	0
2022/09/14	R248	04/05/2023	11.35	Put	Bond Future	4,235.9600	4.2360	4,855.5400	4.8555	14.627	0	0	0
2022/09/14	R248	04/05/2023			Bond Future	11.4402	79.6087	11.5074	79.1662	0.588	0.0000	0.0000	0
2022/09/14	R248	04/05/2023	11.33	Call	Bond Future	3,568.2800	3.5683	3,747.1300	3.7471	5.012	0	0	0
2022/09/14	R248	04/05/2023	11.33	Put	Bond Future	4,303.1500	4.3031	4,924.4700	4.9245	14.439	0	0	0
2022/09/14	R248	04/05/2023	11.34	Call	Bond Future	3,601.6200	3.6016	3,779.6100	3.7796	4.942	0	0	0
2022/09/14	R248	04/05/2023	11.34	Put	Bond Future	4,269.3100	4.2693	4,889.7700	4.8898	14.533	0	0	0
2022/09/14	R248	03/08/2023	12.11	Call	Bond Future	6,756.8900	6.7569	6,696.1800	6.6962	(0.898)	0	0	0
2022/09/14	R248	03/08/2023	12.11	Put	Bond Future	3,248.7200	3.2487	3,639.8000	3.6398	12.038	0	0	0
2022/09/14	R248	03/08/2023			Bond Future	11.5481	81.1216	11.6180	80.6698	0.605	0.0000	0.0000	0
2022/09/14	R248	03/08/2023	12.09	Call	Bond Future	6,679.1500	6.6791	6,620.5500	6.6205	(0.877)	0	0	0
2022/09/14	R248	03/08/2023	12.09	Put	Bond Future	3,291.0100	3.2910	3,684.2000	3.6842	11.947	0	0	0
2022/09/14	R248	03/08/2023	12.10	Call	Bond Future	6,717.8500	6.7178	6,658.3400	6.6583	(0.886)	0	0	0
2022/09/14	R248	03/08/2023	12.10	Put	Bond Future	3,269.6500	3.2696	3,661.9300	3.6619	11.998	0	0	0
2022/09/14	R248	02/11/2023	11.49	Put	Bond Future	5,706.4600	5.7065	6,069.1600	6.0692	6.356	0	0	0
2022/09/14	R248	02/11/2023	11.47	Call	Bond Future	4,550.2200	4.5502	4,452.3700	4.4524	(2.150)	0	0	0
2022/09/14	R248	02/11/2023	11.48	Call	Bond Future	4,580.8500	4.5808	4,483.0700	4.4831	(2.135)	0	0	0
2022/09/14	R248	02/11/2023			Bond Future	11.6591	78.2503	11.7315	77.7899	0.621	0.0000	0.0000	0
2022/09/14	R248	02/11/2023	11.49	Call	Bond Future	4,611.5700	4.6116	4,513.8700	4.5139	(2.119)	0	0	0
2022/09/14	R248	02/11/2023	11.47	Put	Bond Future	5,776.4000	5.7764	6,138.9500	6.1389	6.276	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
2022/09/14	R248	02/11/2023	11.48	Put	Bond Future	5,741.3400	5.7413	6,103.9600	6.1040	6.316	0	0	0
Total												1498233	