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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/09/2022 TO 20/09/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/20	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/20	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/20	2025	03/11/2022		Bond Future	166.9788	166.9788	167.0549	167.0549	0.046	0.0000	0.0000	7,188
2022/09/20	2025	02/02/2023		Bond Future	168.2922	168.2922	168.4743	168.4743	0.108	0.0000	0.0000	1,936
2022/09/20	2025	04/05/2023		Bond Future	171.5162	171.5162	171.9837	171.9837	0.273	0.0000	0.0000	0
2022/09/20	2025	03/08/2023		Bond Future	173.1091	173.1091	173.8351	173.8351	0.419	0.0000	0.0000	0
2022/09/20	2025	02/11/2023		Bond Future	176.4474	176.4474	177.3867	177.3867	0.532	0.0000	0.0000	0
2022/09/20	2029	03/11/2022		Bond Future	122.0958	122.0958	121.7130	121.7130	(0.314)	0.0000	0.0000	1,519
2022/09/20	2029	02/02/2023		Bond Future	124.3095	124.3095	123.9959	123.9959	(0.252)	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
2022/09/20	2029	04/05/2023			Bond Future	125.3804		125.2673		(0.090)	0.0000	0.0000	0
2022/09/20	2029	03/08/2023			Bond Future	127.8461		127.9119		0.051	0.0000	0.0000	0
2022/09/20	2029	02/11/2023			Bond Future	128.9525		129.1665		0.166	0.0000	0.0000	0
2022/09/20	2030	03/11/2022	9.70	Call	Bond Future	75.0500	0.0750	53.9500	0.0539	(28.115)	0	0	500
2022/09/20	2030	03/11/2022	9.70	Put	Bond Future	3,994.2500	3.9943	4,271.2600	4.2713	6.935	0	0	0
2022/09/20	2030	03/11/2022	10.10	Call	Bond Future	410.8600	0.4109	332.8500	0.3328	(18.987)	0	0	0
2022/09/20	2030	03/11/2022	10.10	Put	Bond Future	2,424.9600	2.4250	2,645.0600	2.6451	9.076	0	0	0
2022/09/20	2030	03/11/2022	10.20	Put	Bond Future	2,104.7100	2.1047	2,306.3300	2.3063	9.579	0	0	0
2022/09/20	2030	03/11/2022			Bond Future	10.5348	89.5429	10.6003	89.2448	0.621	0.0000	0.0000	63,296
2022/09/20	2030	03/11/2022	10.08	Call	Bond Future	384.6800	0.3847	310.2300	0.3102	(19.354)	0	0	0
2022/09/20	2030	03/11/2022	10.08	Put	Bond Future	2,492.8300	2.4928	2,716.4900	2.7165	8.972	0	0	0
2022/09/20	2030	03/11/2022	10.09	Call	Bond Future	397.5800	0.3976	321.3600	0.3214	(19.171)	0	0	0
2022/09/20	2030	03/11/2022	10.09	Put	Bond Future	2,458.6900	2.4587	2,680.5800	2.6806	9.025	0	0	0
2022/09/20	2030	03/11/2022	10.20	Call	Bond Future	558.9900	0.5590	462.5000	0.4625	(17.261)	0	0	500
2022/09/20	2030	03/11/2022	11.57	Call	Bond Future	4,757.0400	4.7570	4,483.6800	4.4837	(5.746)	0	0	0
2022/09/20	2030	03/11/2022	11.57	Put	Bond Future	189.5300	0.1895	214.2800	0.2143	13.059	0	0	500
2022/09/20	2030	02/02/2023	11.16	Put	Bond Future	1,340.8200	1.3408	1,420.5900	1.4206	5.949	0	0	388
2022/09/20	2030	02/02/2023	11.35	Call	Bond Future	3,947.0600	3.9471	3,766.7500	3.7668	(4.568)	0	0	5,000
2022/09/20	2030	02/02/2023	11.35	Put	Bond Future	1,100.3000	1.1003	1,167.8600	1.1679	6.140	0	0	0
2022/09/20	2030	02/02/2023	9.99	Call	Bond Future	858.3900	0.8584	784.8900	0.7849	(8.563)	0	0	0
2022/09/20	2030	02/02/2023	10.00	Call	Bond Future	870.8800	0.8709	796.6000	0.7966	(8.529)	0	0	0
2022/09/20	2030	02/02/2023	10.01	Put	Bond Future	3,970.0700	3.9701	4,142.8800	4.1429	4.353	0	0	0
2022/09/20	2030	02/02/2023	9.80	Call	Bond Future	644.8000	0.6448	585.2300	0.5852	(9.239)	0	0	0
2022/09/20	2030	02/02/2023	9.94	Put	Bond Future	4,208.2000	4.2082	4,386.3500	4.3863	4.233	0	0	102
2022/09/20	2030	02/02/2023	9.20	Call	Bond Future	245.9300	0.2459	218.3200	0.2183	(11.227)	0	0	0
2022/09/20	2030	02/02/2023	9.20	Put	Bond Future	7,176.1100	7.1761	7,396.3700	7.3964	3.069	0	0	0
2022/09/20	2030	02/02/2023	9.66	Call	Bond Future	514.5400	0.5145	464.3200	0.4643	(9.760)	0	0	0
2022/09/20	2030	02/02/2023	9.66	Put	Bond Future	5,236.8100	5.2368	5,434.4600	5.4345	3.774	0	0	102
2022/09/20	2030	02/02/2023	8.81	Put	Bond Future	8,984.2500	8.9842	9,216.1800	9.2162	2.582	0	0	0
2022/09/20	2030	02/02/2023	9.04	Call	Bond Future	190.0000	0.1900	167.8200	0.1678	(11.674)	0	0	0
2022/09/20	2030	02/02/2023	9.04	Put	Bond Future	7,903.8100	7.9038	8,129.5000	8.1295	2.855	0	0	0
2022/09/20	2030	02/02/2023	9.08	Put	Bond Future	7,719.9400	7.7199	7,944.3700	7.9444	2.907	0	0	0
2022/09/20	2030	02/02/2023			Bond Future	10.6926	87.1392	10.7487	86.8914	0.525	0.0000	0.0000	5,200
2022/09/20	2030	02/02/2023	11.55	Call	Bond Future	4,579.1100	4.5791	4,387.4600	4.3875	(4.185)	0	0	5,000
2022/09/20	2030	02/02/2023	11.55	Put	Bond Future	889.9500	0.8900	946.1700	0.9462	6.317	0	0	0
2022/09/20	2030	02/02/2023	11.12	Call	Bond Future	3,261.4200	3.2614	3,096.0700	3.0961	(5.070)	0	0	0
2022/09/20	2030	02/02/2023	11.12	Put	Bond Future	1,396.8900	1.3969	1,479.4100	1.4794	5.907	0	0	0
2022/09/20	2030	02/02/2023	11.16	Call	Bond Future	3,377.2200	3.3772	3,209.1200	3.2091	(4.977)	0	0	0
2022/09/20	2030	02/02/2023	9.99	Put	Bond Future	4,036.9300	4.0369	4,211.3000	4.2113	4.319	0	0	0
2022/09/20	2030	02/02/2023	10.00	Put	Bond Future	4,003.1600	4.0032	4,176.7500	4.1768	4.336	0	0	0
2022/09/20	2030	02/02/2023	10.01	Call	Bond Future	884.0300	0.8840	808.9700	0.8090	(8.491)	0	0	0
2022/09/20	2030	02/02/2023	9.80	Put	Bond Future	4,708.1100	4.7081	4,896.4100	4.8964	3.999	0	0	0
2022/09/20	2030	02/02/2023	9.83	Call	Bond Future	675.6200	0.6756	613.9400	0.6139	(9.129)	0	0	388
2022/09/20	2030	02/02/2023	9.83	Put	Bond Future	4,598.5000	4.5985	4,784.6900	4.7847	4.049	0	0	0
2022/09/20	2030	02/02/2023	9.94	Call	Bond Future	797.8800	0.7979	728.1600	0.7282	(8.738)	0	0	0
2022/09/20	2030	02/02/2023	9.79	Call	Bond Future	634.7600	0.6348	575.8900	0.5759	(9.274)	0	0	0
2022/09/20	2030	02/02/2023	9.79	Put	Bond Future	4,744.9400	4.7449	4,933.9400	4.9339	3.983	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
2022/09/20	2030	02/02/2023	8.81	Call	Bond Future	129.5200	0.1295	113.5800	0.1136	(12.307)	0	0	102
2022/09/20	2030	02/02/2023	9.08	Call	Bond Future	202.8100	0.2028	179.3700	0.1794	(11.558)	0	0	388
2022/09/20	2030	04/05/2023	11.34	Call	Bond Future	3,955.3100	3.9553	3,883.1600	3.8832	(1.824)	0	0	0
2022/09/20	2030	04/05/2023	11.34	Put	Bond Future	1,871.0200	1.8710	1,904.1100	1.9041	1.769	0	0	150
2022/09/20	2030	04/05/2023	10.42	Call	Bond Future	1,804.0100	1.8040	1,756.3400	1.7563	(2.642)	0	0	479
2022/09/20	2030	04/05/2023	10.42	Put	Bond Future	3,654.0500	3.6540	3,711.6200	3.7116	1.576	0	0	0
2022/09/20	2030	04/05/2023	10.52	Call	Bond Future	1,993.7400	1.9937	1,943.1500	1.9431	(2.537)	0	0	0
2022/09/20	2030	04/05/2023	10.52	Put	Bond Future	3,405.0800	3.4051	3,459.7300	3.4597	1.605	0	0	0
2022/09/20	2030	04/05/2023	10.53	Call	Bond Future	2,013.5400	2.0135	1,962.6600	1.9627	(2.527)	0	0	0
2022/09/20	2030	04/05/2023	10.53	Put	Bond Future	3,381.1600	3.3812	3,435.5200	3.4355	1.608	0	0	0
2022/09/20	2030	04/05/2023	9.67	Call	Bond Future	759.8300	0.7598	733.0200	0.7330	(3.528)	0	0	479
2022/09/20	2030	04/05/2023	9.67	Put	Bond Future	5,989.4200	5.9894	6,067.8500	6.0678	1.309	0	0	0
2022/09/20	2030	04/05/2023	9.78	Call	Bond Future	872.3800	0.8724	842.8000	0.8428	(3.391)	0	0	388
2022/09/20	2030	04/05/2023	9.78	Put	Bond Future	5,596.2700	5.5963	5,671.9300	5.6719	1.352	0	0	0
2022/09/20	2030	04/05/2023	10.00	Call	Bond Future	1,132.3500	1.1323	1,096.9000	1.0969	(3.131)	0	0	1,080
2022/09/20	2030	04/05/2023	10.00	Put	Bond Future	4,855.2800	4.8553	4,925.0700	4.9251	1.437	0	0	0
2022/09/20	2030	04/05/2023	9.03	Call	Bond Future	345.1200	0.3451	330.5600	0.3306	(4.219)	0	0	388
2022/09/20	2030	04/05/2023	9.03	Put	Bond Future	8,587.7000	8.5877	8,678.3800	8.6784	1.056	0	0	0
2022/09/20	2030	04/05/2023	9.58	Put	Bond Future	6,321.5300	6.3215	6,402.1500	6.4022	1.275	0	0	0
2022/09/20	2030	04/05/2023			Bond Future	10.8460	88.7903	10.8706	88.6851	0.227	0.0000	0.0000	0
2022/09/20	2030	04/05/2023	12.57	Call	Bond Future	7,722.2600	7.7223	7,630.2400	7.6302	(1.192)	0	0	0
2022/09/20	2030	04/05/2023	12.57	Put	Bond Future	717.8400	0.7178	731.0600	0.7311	1.842	0	0	350
2022/09/20	2030	04/05/2023	11.62	Call	Bond Future	4,751.6100	4.7516	4,673.6100	4.6736	(1.642)	0	0	0
2022/09/20	2030	04/05/2023	11.62	Put	Bond Future	1,514.0500	1.5141	1,541.2900	1.5413	1.799	0	0	388
2022/09/20	2030	04/05/2023	12.04	Call	Bond Future	6,028.0400	6.0280	5,942.8200	5.9428	(1.414)	0	0	0
2022/09/20	2030	04/05/2023	12.04	Put	Bond Future	1,097.7600	1.0978	1,117.7800	1.1178	1.824	0	0	1,080
2022/09/20	2030	04/05/2023	12.50	Call	Bond Future	7,504.4000	7.5044	7,413.2300	7.4132	(1.215)	0	0	0
2022/09/20	2030	04/05/2023	12.50	Put	Bond Future	770.0400	0.7700	784.1100	0.7841	1.827	0	0	479
2022/09/20	2030	04/05/2023	10.54	Call	Bond Future	2,033.7100	2.0337	1,982.5400	1.9825	(2.516)	0	0	0
2022/09/20	2030	04/05/2023	10.54	Put	Bond Future	3,357.6400	3.3576	3,411.7100	3.4117	1.610	0	0	0
2022/09/20	2030	04/05/2023	10.65	Call	Bond Future	2,260.6000	2.2606	2,206.2500	2.2063	(2.404)	0	0	350
2022/09/20	2030	04/05/2023	10.65	Put	Bond Future	3,105.7300	3.1057	3,156.6200	3.1566	1.639	0	0	0
2022/09/20	2030	04/05/2023	9.58	Call	Bond Future	675.5600	0.6756	650.9400	0.6509	(3.644)	0	0	150
2022/09/20	2030	03/08/2023	12.89	Call	Bond Future	8,225.6700	8.2257	8,239.5700	8.2396	0.169	0	0	0
2022/09/20	2030	03/08/2023	12.89	Put	Bond Future	836.3500	0.8364	829.2800	0.8293	(0.845)	0	0	350
2022/09/20	2030	03/08/2023	11.34	Call	Bond Future	3,749.3000	3.7493	3,757.0300	3.7570	0.206	0	0	0
2022/09/20	2030	03/08/2023	11.34	Put	Bond Future	2,369.1900	2.3692	2,355.9500	2.3559	(0.559)	0	0	0
2022/09/20	2030	03/08/2023	11.35	Call	Bond Future	3,774.7100	3.7747	3,782.4800	3.7825	0.206	0	0	0
2022/09/20	2030	03/08/2023	11.36	Put	Bond Future	2,338.9100	2.3389	2,325.7500	2.3257	(0.563)	0	0	0
2022/09/20	2030	03/08/2023	10.40	Call	Bond Future	1,742.8000	1.7428	1,746.5000	1.7465	0.212	0	0	1,012
2022/09/20	2030	03/08/2023	10.65	Call	Bond Future	2,193.8600	2.1939	2,198.5600	2.1986	0.214	0	0	350
2022/09/20	2030	03/08/2023	10.65	Put	Bond Future	3,674.8200	3.6748	3,658.5500	3.6586	(0.443)	0	0	0
2022/09/20	2030	03/08/2023			Bond Future	11.0036	86.5108	10.9985	86.5318	(0.046)	0.0000	0.0000	0
2022/09/20	2030	03/08/2023	12.59	Call	Bond Future	7,317.9800	7.3180	7,330.7700	7.3308	0.175	0	0	0
2022/09/20	2030	03/08/2023	12.59	Put	Bond Future	1,048.5400	1.0485	1,040.3600	1.0404	(0.780)	0	0	1,012
2022/09/20	2030	03/08/2023	11.35	Put	Bond Future	2,354.0100	2.3540	2,340.8100	2.3408	(0.561)	0	0	0
2022/09/20	2030	03/08/2023	11.36	Call	Bond Future	3,800.1800	3.8002	3,807.9900	3.8080	0.206	0	0	0
2022/09/20	2030	03/08/2023	10.40	Put	Bond Future	4,290.2800	4.2903	4,273.0100	4.2730	(0.403)	0	0	0

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2022/09/20	2030	02/11/2023	10.81	Call	Bond Future	2,448.2900	2.4483	2,498.3000	2.4983	2.043	0	0	0
2022/09/20	2030	02/11/2023	10.81	Put	Bond Future	3,908.8500	3.9088	3,838.4100	3.8384	(1.802)	0	0	0
2022/09/20	2030	02/11/2023	10.80	Call	Bond Future	2,428.6400	2.4286	2,478.4000	2.4784	2.049	0	0	0
2022/09/20	2030	02/11/2023	10.80	Put	Bond Future	3,930.1400	3.9301	3,859.4500	3.8594	(1.799)	0	0	0
2022/09/20	2030	02/11/2023			Bond Future	11.1706	88.1601	11.1406	88.2806	(0.269)	0.0000	0.0000	0
2022/09/20	2030	02/11/2023	10.82	Call	Bond Future	2,467.6400	2.4676	2,517.9000	2.5179	2.037	0	0	0
2022/09/20	2030	02/11/2023	10.82	Put	Bond Future	3,887.2800	3.8873	3,817.0900	3.8171	(1.806)	0	0	0
2022/09/20	2032	03/11/2022	9.31	Put	Bond Future	9,325.5300	9.3255	9,663.5300	9.6635	3.624	0	0	0
2022/09/20	2032	03/11/2022	9.36	Call	Bond Future	0.7300	0.0007	0.4000	0.0004	(45.205)	0	0	454
2022/09/20	2032	03/11/2022	9.36	Put	Bond Future	9,031.0700	9.0311	9,368.9800	9.3690	3.742	0	0	0
2022/09/20	2032	03/11/2022	9.46	Put	Bond Future	8,446.0600	8.4461	8,783.6900	8.7837	3.997	0	0	0
2022/09/20	2032	03/11/2022	10.56	Put	Bond Future	2,790.2900	2.7903	3,038.7700	3.0388	8.905	0	0	180
2022/09/20	2032	03/11/2022	9.92	Call	Bond Future	26.7000	0.0267	17.8700	0.0179	(33.071)	0	0	750
2022/09/20	2032	03/11/2022	9.92	Put	Bond Future	5,838.6600	5.8387	6,168.0700	6.1681	5.642	0	0	0
2022/09/20	2032	03/11/2022	10.11	Put	Bond Future	4,832.4000	4.8324	5,148.5100	5.1485	6.541	0	0	454
2022/09/20	2032	03/11/2022	10.16	Call	Bond Future	101.3500	0.1013	74.2100	0.0742	(26.778)	0	0	0
2022/09/20	2032	03/11/2022	10.16	Put	Bond Future	4,578.8400	4.5788	4,889.9400	4.8899	6.794	0	0	180
2022/09/20	2032	03/11/2022			Bond Future	11.0016	85.0010	11.0676	84.6627	0.600	0.0000	0.0000	170,413
2022/09/20	2032	03/11/2022	9.31	Call	Bond Future	0.5200	0.0005	0.2800	0.0003	(46.154)	0	0	180
2022/09/20	2032	03/11/2022	9.46	Call	Bond Future	1.4000	0.0014	0.7900	0.0008	(43.571)	0	0	500
2022/09/20	2032	03/11/2022	11.55	Call	Bond Future	3,289.7000	3.2897	3,019.6700	3.0197	(8.208)	0	0	0
2022/09/20	2032	03/11/2022	11.55	Put	Bond Future	533.1100	0.5331	601.3200	0.6013	12.795	0	0	500
2022/09/20	2032	03/11/2022	12.30	Call	Bond Future	6,448.8600	6.4489	6,126.3500	6.1263	(5.001)	0	0	0
2022/09/20	2032	03/11/2022	12.30	Put	Bond Future	114.9700	0.1150	130.7000	0.1307	13.682	0	0	750
2022/09/20	2032	03/11/2022	10.66	Call	Bond Future	642.2000	0.6422	532.1700	0.5322	(17.133)	0	0	0
2022/09/20	2032	03/11/2022	10.66	Put	Bond Future	2,422.5200	2.4225	2,650.7300	2.6507	9.420	0	0	0
2022/09/20	2032	03/11/2022	10.67	Call	Bond Future	660.1100	0.6601	548.0200	0.5480	(16.981)	0	0	750
2022/09/20	2032	03/11/2022	10.67	Put	Bond Future	2,387.6100	2.3876	2,613.7600	2.6138	9.472	0	0	0
2022/09/20	2032	03/11/2022	11.45	Call	Bond Future	2,907.1100	2.9071	2,649.6900	2.6497	(8.855)	0	0	0
2022/09/20	2032	03/11/2022	11.45	Put	Bond Future	644.0800	0.6441	724.9000	0.7249	12.548	0	0	7,500
2022/09/20	2032	03/11/2022	10.21	Call	Bond Future	128.1200	0.1281	95.3000	0.0953	(25.617)	0	0	500
2022/09/20	2032	03/11/2022	10.21	Put	Bond Future	4,330.8900	4.3309	4,636.3100	4.6363	7.052	0	0	0
2022/09/20	2032	03/11/2022	10.49	Call	Bond Future	383.0400	0.3830	306.6900	0.3067	(19.933)	0	0	0
2022/09/20	2032	03/11/2022	10.49	Put	Bond Future	3,068.0300	3.0680	3,329.9200	3.3299	8.536	0	0	454
2022/09/20	2032	03/11/2022	10.56	Call	Bond Future	479.3300	0.4793	389.5700	0.3896	(18.726)	0	0	0
2022/09/20	2032	03/11/2022	10.11	Call	Bond Future	79.0700	0.0791	56.9400	0.0569	(27.988)	0	0	0
2022/09/20	2032	02/02/2023	11.69	Call	Bond Future	4,135.1000	4.1351	3,933.6100	3.9336	(4.873)	0	0	0
2022/09/20	2032	02/02/2023	11.69	Put	Bond Future	1,523.5600	1.5236	1,613.4500	1.6134	5.900	0	0	0
2022/09/20	2032	02/02/2023	10.40	Call	Bond Future	951.9100	0.9519	868.3200	0.8683	(8.781)	0	0	0
2022/09/20	2032	02/02/2023	10.40	Put	Bond Future	4,863.9500	4.8639	5,071.7400	5.0717	4.272	0	0	0
2022/09/20	2032	02/02/2023	10.50	Call	Bond Future	1,103.1900	1.1032	1,010.4400	1.0104	(8.407)	0	0	0
2022/09/20	2032	02/02/2023	10.50	Put	Bond Future	4,485.1500	4.4851	4,683.7800	4.6838	4.429	0	0	454
2022/09/20	2032	02/02/2023	10.67	Call	Bond Future	1,404.8200	1.4048	1,295.6700	1.2957	(7.770)	0	0	750
2022/09/20	2032	02/02/2023	10.67	Put	Bond Future	3,895.3500	3.8954	4,077.5800	4.0776	4.678	0	0	0
2022/09/20	2032	02/02/2023	10.22	Call	Bond Future	716.1300	0.7161	648.1300	0.6481	(9.495)	0	0	500
2022/09/20	2032	02/02/2023	10.22	Put	Bond Future	5,593.0800	5.5931	5,816.4600	5.8165	3.994	0	0	0
2022/09/20	2032	02/02/2023	9.47	Call	Bond Future	192.8300	0.1928	169.0300	0.1690	(12.342)	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
2022/09/20	2032	02/02/2023	9.47	Put	Bond Future	9,244.1700	9.2442	9,511.7500	9.5117	2.895	0	0	0
2022/09/20	2032	02/02/2023	9.92	Call	Bond Future	428.1200	0.4281	382.2300	0.3822	(10.719)	0	0	750
2022/09/20	2032	02/02/2023	9.92	Put	Bond Future	6,944.6000	6.9446	7,190.0900	7.1901	3.535	0	0	0
2022/09/20	2032	02/02/2023			Bond Future	11.1576	86.5214	11.2159	86.2300	0.523	0.0000	0.0000	18
2022/09/20	2032	02/02/2023	11.84	Call	Bond Future	4,641.7400	4.6417	4,429.6500	4.4296	(4.569)	0	0	0
2022/09/20	2032	02/02/2023	11.84	Put	Bond Future	1,314.1400	1.3141	1,393.4300	1.3934	6.034	0	0	500
2022/09/20	2032	02/02/2023	12.75	Call	Bond Future	8,012.7200	8.0127	7,755.6200	7.7556	(3.209)	0	0	0
2022/09/20	2032	02/02/2023	12.75	Put	Bond Future	517.9700	0.5180	552.2500	0.5523	6.618	0	0	750
2022/09/20	2032	02/02/2023	10.38	Call	Bond Future	923.4600	0.9235	841.6600	0.8417	(8.858)	0	0	0
2022/09/20	2032	02/02/2023	10.38	Put	Bond Future	4,942.0200	4.9420	5,151.6000	5.1516	4.241	0	0	0
2022/09/20	2032	02/02/2023	10.39	Call	Bond Future	937.7000	0.9377	855.0000	0.8550	(8.819)	0	0	0
2022/09/20	2032	02/02/2023	10.39	Put	Bond Future	4,902.9800	4.9030	5,111.6600	5.1117	4.256	0	0	0
2022/09/20	2032	02/02/2023	10.16	Call	Bond Future	647.6700	0.6477	584.5500	0.5845	(9.746)	0	0	0
2022/09/20	2032	02/02/2023	10.16	Put	Bond Future	5,849.3700	5.8494	6,077.6300	6.0776	3.902	0	0	454
2022/09/20	2032	02/02/2023	9.31	Call	Bond Future	141.4300	0.1414	123.1300	0.1231	(12.939)	0	0	454
2022/09/20	2032	02/02/2023	9.31	Put	Bond Future	10,116.5200	10.1165	10,389.6000	10.3896	2.699	0	0	0
2022/09/20	2032	04/05/2023	10.89	Call	Bond Future	2,209.8200	2.2098	2,139.5700	2.1396	(3.179)	0	0	0
2022/09/20	2032	04/05/2023	10.89	Put	Bond Future	4,269.2400	4.2692	4,353.9400	4.3539	1.984	0	0	0
2022/09/20	2032	04/05/2023	11.37	Call	Bond Future	3,383.3700	3.3834	3,293.9900	3.2940	(2.642)	0	0	400
2022/09/20	2032	04/05/2023	13.43	Call	Bond Future	10,183.7500	10.1838	10,044.2200	10.0442	(1.370)	0	0	0
2022/09/20	2032	04/05/2023	13.43	Put	Bond Future	609.9600	0.6100	625.3800	0.6254	2.528	0	0	400
2022/09/20	2032	04/05/2023			Bond Future	11.3048	84.0000	11.3366	83.8450	0.281	0.0000	0.0000	0
2022/09/20	2032	04/05/2023	11.37	Put	Bond Future	3,065.7900	3.0658	3,131.3600	3.1314	2.139	0	0	0
2022/09/20	2032	04/05/2023	10.62	Call	Bond Future	1,672.9600	1.6730	1,613.9200	1.6139	(3.529)	0	0	400
2022/09/20	2032	04/05/2023	10.62	Put	Bond Future	5,109.0900	5.1091	5,205.0000	5.2050	1.877	0	0	0
2022/09/20	2032	04/05/2023	10.87	Call	Bond Future	2,166.9100	2.1669	2,097.4900	2.0975	(3.204)	0	0	0
2022/09/20	2032	04/05/2023	10.87	Put	Bond Future	4,327.3100	4.3273	4,412.8400	4.4128	1.977	0	0	0
2022/09/20	2032	04/05/2023	10.88	Call	Bond Future	2,188.4300	2.1884	2,118.6000	2.1186	(3.191)	0	0	0
2022/09/20	2032	04/05/2023	10.88	Put	Bond Future	4,298.3200	4.2983	4,383.4400	4.3834	1.980	0	0	0
2022/09/20	2032	03/08/2023	11.90	Call	Bond Future	4,778.3000	4.7783	4,750.7200	4.7507	(0.577)	0	0	5,000
2022/09/20	2032	03/08/2023	11.90	Put	Bond Future	2,668.7600	2.6688	2,677.1900	2.6772	0.316	0	0	0
2022/09/20	2032	03/08/2023	11.77	Call	Bond Future	4,402.4400	4.4024	4,375.7400	4.3757	(0.606)	0	0	0
2022/09/20	2032	03/08/2023	11.77	Put	Bond Future	2,894.4400	2.8944	2,903.7500	2.9038	0.322	0	0	0
2022/09/20	2032	03/08/2023			Bond Future	11.4496	85.6347	11.4572	85.5987	0.066	0.0000	0.0000	2,600
2022/09/20	2032	03/08/2023	11.75	Call	Bond Future	4,345.6400	4.3456	4,319.0800	4.3191	(0.611)	0	0	0
2022/09/20	2032	03/08/2023	11.75	Put	Bond Future	2,930.7100	2.9307	2,940.1600	2.9402	0.322	0	0	0
2022/09/20	2032	03/08/2023	11.76	Call	Bond Future	4,374.0000	4.3740	4,347.3700	4.3474	(0.609)	0	0	0
2022/09/20	2032	03/08/2023	11.76	Put	Bond Future	2,912.5200	2.9125	2,921.9000	2.9219	0.322	0	0	0
2022/09/20	2032	02/11/2023	11.24	Call	Bond Future	2,945.1600	2.9452	2,967.3800	2.9674	0.754	0	0	0
2022/09/20	2032	02/11/2023	11.24	Put	Bond Future	4,692.9700	4.6930	4,655.7400	4.6557	(0.793)	0	0	0
2022/09/20	2032	02/11/2023			Bond Future	11.6116	83.1095	11.5988	83.1690	(0.110)	0.0000	0.0000	0
2022/09/20	2032	02/11/2023	11.22	Call	Bond Future	2,901.1800	2.9012	2,923.1700	2.9232	0.758	0	0	0
2022/09/20	2032	02/11/2023	11.22	Put	Bond Future	4,744.4400	4.7444	4,706.9800	4.7070	(0.790)	0	0	0
2022/09/20	2032	02/11/2023	11.23	Call	Bond Future	2,923.1300	2.9231	2,945.2300	2.9452	0.756	0	0	0
2022/09/20	2032	02/11/2023	11.23	Put	Bond Future	4,718.6500	4.7187	4,681.3000	4.6813	(0.792)	0	0	0
2022/09/20	2033	03/11/2022			Bond Future	114.4365	114.4365	115.0219	115.0219	0.512	0.0000	0.0000	1,287
2022/09/20	2033	02/02/2023			Bond Future	116.5114	116.5114	117.1793	117.1793	0.573	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
2022/09/20	2033	04/05/2023			Bond Future	117.3471	117.3471	118.2224	118.2224	0.746	0.0000	0.0000	0
2022/09/20	2033	03/08/2023			Bond Future	119.6549	119.6549	120.7181	120.7181	0.889	0.0000	0.0000	0
2022/09/20	2033	02/11/2023			Bond Future	120.5131	120.5131	121.7351	121.7351	1.014	0.0000	0.0000	0
2022/09/20	2037	03/11/2022	11.30	Put	Bond Future	2,031.9500	2.0319	2,207.5600	2.2076	8.642	0	0	0
2022/09/20	2037	03/11/2022	11.31	Call	Bond Future	1,273.4500	1.2734	1,116.6300	1.1166	(12.315)	0	0	0
2022/09/20	2037	03/11/2022	11.31	Put	Bond Future	1,999.1800	1.9992	2,172.7700	2.1728	8.683	0	0	0
2022/09/20	2037	03/11/2022	11.32	Call	Bond Future	1,300.5100	1.3005	1,141.6600	1.1417	(12.214)	0	0	0
2022/09/20	2037	03/11/2022			Bond Future	11.4326	81.9027	11.4890	81.5723	0.493	0.0000	0.0000	65,201
2022/09/20	2037	03/11/2022	11.30	Call	Bond Future	1,246.6100	1.2466	1,091.8100	1.0918	(12.418)	0	0	0
2022/09/20	2037	03/11/2022	11.32	Put	Bond Future	1,966.7000	1.9667	2,138.2600	2.1383	8.723	0	0	0
2022/09/20	2037	02/02/2023	11.97	Call	Bond Future	4,361.6200	4.3616	4,172.1400	4.1721	(4.344)	0	0	0
2022/09/20	2037	02/02/2023	11.03	Call	Bond Future	1,600.1400	1.6001	1,493.4300	1.4934	(6.669)	0	0	0
2022/09/20	2037	02/02/2023	11.03	Put	Bond Future	4,823.5000	4.8235	5,002.3100	5.0023	3.707	0	0	0
2022/09/20	2037	02/02/2023	11.04	Call	Bond Future	1,622.1000	1.6221	1,514.4400	1.5144	(6.637)	0	0	0
2022/09/20	2037	02/02/2023	11.04	Put	Bond Future	4,784.4200	4.7844	4,962.2800	4.9623	3.717	0	0	0
2022/09/20	2037	02/02/2023			Bond Future	11.5735	79.1120	11.6232	78.8265	0.430	0.0000	0.0000	76,247
2022/09/20	2037	02/02/2023	11.10	Call	Bond Future	1,757.8300	1.7578	1,644.4500	1.6444	(6.450)	0	0	636
2022/09/20	2037	02/02/2023	11.10	Put	Bond Future	4,555.3100	4.5553	4,727.4500	4.7275	3.779	0	0	0
2022/09/20	2037	02/02/2023	11.97	Put	Bond Future	2,126.7300	2.1267	2,222.7700	2.2228	4.516	0	0	636
2022/09/20	2037	02/02/2023	11.05	Call	Bond Future	1,644.4100	1.6444	1,535.7900	1.5358	(6.605)	0	0	0
2022/09/20	2037	02/02/2023	11.05	Put	Bond Future	4,745.7600	4.7458	4,922.6600	4.9227	3.728	0	0	0
2022/09/20	2037	04/05/2023	13.73	Put	Bond Future	868.2600	0.8683	885.4800	0.8855	1.983	0	0	400
2022/09/20	2037	04/05/2023	11.30	Call	Bond Future	2,647.6600	2.6477	2,574.1200	2.5741	(2.778)	0	0	0
2022/09/20	2037	04/05/2023	11.30	Put	Bond Future	5,007.9300	5.0079	5,091.2800	5.0913	1.664	0	0	0
2022/09/20	2037	04/05/2023	11.31	Call	Bond Future	2,673.0100	2.6730	2,599.0500	2.5990	(2.767)	0	0	0
2022/09/20	2037	04/05/2023	11.31	Put	Bond Future	4,974.3200	4.9743	5,057.2500	5.0573	1.667	0	0	0
2022/09/20	2037	04/05/2023	11.03	Put	Bond Future	5,991.4200	5.9914	6,086.1300	6.0861	1.581	0	0	0
2022/09/20	2037	04/05/2023			Bond Future	11.7089	80.6115	11.7367	80.4546	0.238	0.0000	0.0000	0
2022/09/20	2037	04/05/2023	11.78	Call	Bond Future	4,006.3400	4.0063	3,913.7200	3.9137	(2.312)	0	0	400
2022/09/20	2037	04/05/2023	11.78	Put	Bond Future	3,606.1800	3.6062	3,670.4500	3.6705	1.782	0	0	0
2022/09/20	2037	04/05/2023	13.73	Call	Bond Future	11,153.0100	11.1530	11,013.3400	11.0133	(1.252)	0	0	0
2022/09/20	2037	04/05/2023	11.32	Call	Bond Future	2,698.4900	2.6985	2,624.1100	2.6241	(2.756)	0	0	0
2022/09/20	2037	04/05/2023	11.32	Put	Bond Future	4,940.9000	4.9409	5,023.4100	5.0234	1.670	0	0	0
2022/09/20	2037	04/05/2023	11.03	Call	Bond Future	2,015.0500	2.0150	1,952.8700	1.9529	(3.086)	0	0	400
2022/09/20	2037	03/08/2023	12.13	Call	Bond Future	5,167.9300	5.1679	5,135.7500	5.1358	(0.623)	0	0	0
2022/09/20	2037	03/08/2023	12.13	Put	Bond Future	3,618.4600	3.6185	3,629.8300	3.6298	0.314	0	0	0
2022/09/20	2037	03/08/2023	12.12	Call	Bond Future	5,136.1600	5.1362	5,104.0700	5.1041	(0.625)	0	0	0
2022/09/20	2037	03/08/2023	12.12	Put	Bond Future	3,640.4600	3.6405	3,651.9200	3.6519	0.315	0	0	0
2022/09/20	2037	03/08/2023			Bond Future	11.8459	77.9227	11.8538	77.8792	0.066	0.0000	0.0000	0
2022/09/20	2037	03/08/2023	12.14	Call	Bond Future	5,200.0400	5.2000	5,167.7900	5.1678	(0.620)	0	0	0
2022/09/20	2037	03/08/2023	12.14	Put	Bond Future	3,596.8600	3.5969	3,608.1600	3.6082	0.314	0	0	0
2022/09/20	2037	02/11/2023	11.56	Put	Bond Future	5,830.5000	5.8305	5,800.3300	5.8003	(0.517)	0	0	0
2022/09/20	2037	02/11/2023	11.57	Call	Bond Future	3,493.5300	3.4935	3,508.1400	3.5081	0.418	0	0	0
2022/09/20	2037	02/11/2023	11.55	Put	Bond Future	5,861.8300	5.8618	5,831.5700	5.8316	(0.516)	0	0	0
2022/09/20	2037	02/11/2023			Bond Future	11.9856	79.4083	11.9773	79.4530	(0.069)	0.0000	0.0000	0
2022/09/20	2037	02/11/2023	11.56	Call	Bond Future	3,468.3300	3.4683	3,482.8600	3.4829	0.419	0	0	0
2022/09/20	2037	02/11/2023	11.57	Put	Bond Future	5,798.9900	5.7990	5,768.9000	5.7689	(0.519)	0	0	0

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2022/09/20	2037	02/11/2023	11.55	Call	Bond Future	3,442.8900	3.4429	3,457.3300	3.4573	0.419	0	0	0
2022/09/20	2038	03/11/2022			Bond Future	129.6268	129.6268	129.6931	129.6931	0.051	0.0000	0.0000	5,473
2022/09/20	2038	02/02/2023			Bond Future	130.0487	130.0487	130.1974	130.1974	0.114	0.0000	0.0000	0
2022/09/20	2038	04/05/2023			Bond Future	132.5405	132.5405	132.9102	132.9102	0.279	0.0000	0.0000	0
2022/09/20	2038	03/08/2023			Bond Future	133.1447	133.1447	133.7147	133.7147	0.428	0.0000	0.0000	0
2022/09/20	2038	02/11/2023			Bond Future	135.7124	135.7124	136.4466	136.4466	0.541	0.0000	0.0000	0
2022/09/20	2040	03/11/2022	10.60	Put	Bond Future	6,222.5600	6.2226	6,579.0100	6.5790	5.728	0	0	0
2022/09/20	2040	03/11/2022	10.70	Call	Bond Future	196.2900	0.1963	152.2100	0.1522	(22.457)	0	0	1,078
2022/09/20	2040	03/11/2022	12.00	Call	Bond Future	3,734.9700	3.7350	3,430.9700	3.4310	(8.139)	0	0	0
2022/09/20	2040	03/11/2022	12.00	Put	Bond Future	725.3200	0.7253	809.9100	0.8099	11.662	0	0	0
2022/09/20	2040	03/11/2022	12.52	Call	Bond Future	6,259.5400	6.2595	5,902.2100	5.9022	(5.709)	0	0	0
2022/09/20	2040	03/11/2022	11.39	Call	Bond Future	1,408.9200	1.4089	1,224.9800	1.2250	(13.055)	0	0	0
2022/09/20	2040	03/11/2022	11.40	Call	Bond Future	1,438.2100	1.4382	1,251.9400	1.2519	(12.952)	0	0	0
2022/09/20	2040	03/11/2022	11.41	Put	Bond Future	2,103.1200	2.1031	2,303.1000	2.3031	9.509	0	0	0
2022/09/20	2040	03/11/2022	11.20	Call	Bond Future	917.2600	0.9173	777.7700	0.7778	(15.207)	0	0	1,078
2022/09/20	2040	03/11/2022	11.20	Put	Bond Future	2,914.4700	2.9145	3,163.5700	3.1636	8.547	0	0	0
2022/09/20	2040	03/11/2022			Bond Future	11.5098	83.7800	11.5715	83.3914	0.536	0.0000	0.0000	52,281
2022/09/20	2040	03/11/2022	10.10	Call	Bond Future	12.4600	0.0125	8.3400	0.0083	(33.066)	0	0	0
2022/09/20	2040	03/11/2022	10.10	Put	Bond Future	9,753.9900	9.7540	10,138.4600	10.1385	3.942	0	0	0
2022/09/20	2040	03/11/2022	10.60	Call	Bond Future	133.2400	0.1332	101.1000	0.1011	(24.122)	0	0	1,600
2022/09/20	2040	03/11/2022	10.70	Put	Bond Future	5,582.2300	5.5822	5,926.7400	5.9267	6.172	0	0	0
2022/09/20	2040	03/11/2022	11.50	Call	Bond Future	1,749.9000	1.7499	1,540.6300	1.5406	(11.959)	0	0	0
2022/09/20	2040	03/11/2022	11.50	Put	Bond Future	1,811.9900	1.8120	1,991.3100	1.9913	9.896	0	0	0
2022/09/20	2040	03/11/2022	12.52	Put	Bond Future	246.1900	0.2462	277.4500	0.2775	12.698	0	0	1,078
2022/09/20	2040	03/11/2022	11.39	Put	Bond Future	2,172.2900	2.1723	2,376.9400	2.3769	9.421	0	0	0
2022/09/20	2040	03/11/2022	11.40	Put	Bond Future	2,137.4400	2.1374	2,339.7600	2.3398	9.466	0	0	0
2022/09/20	2040	03/11/2022	11.41	Call	Bond Future	1,467.9600	1.4680	1,279.3500	1.2794	(12.848)	0	0	0
2022/09/20	2040	03/11/2022	10.80	Call	Bond Future	281.7500	0.2818	223.0300	0.2230	(20.841)	0	0	0
2022/09/20	2040	03/11/2022	10.80	Put	Bond Future	4,973.0200	4.9730	5,302.8900	5.3029	6.633	0	0	0
2022/09/20	2040	03/11/2022	11.30	Call	Bond Future	1,160.2000	1.1602	997.3700	0.9974	(14.035)	0	0	1,600
2022/09/20	2040	03/11/2022	11.30	Put	Bond Future	2,504.4300	2.5044	2,730.1900	2.7302	9.014	0	0	0
2022/09/20	2040	02/02/2023	12.24	Call	Bond Future	5,432.0000	5.4320	5,188.4400	5.1884	(4.484)	0	0	0
2022/09/20	2040	02/02/2023	12.24	Put	Bond Future	1,878.8600	1.8789	1,978.9200	1.9789	5.326	0	0	0
2022/09/20	2040	02/02/2023	12.27	Call	Bond Future	5,552.9800	5.5530	5,307.0400	5.3070	(4.429)	0	0	0
2022/09/20	2040	02/02/2023	12.27	Put	Bond Future	1,826.9900	1.8270	1,924.6700	1.9247	5.346	0	0	388
2022/09/20	2040	02/02/2023	11.12	Call	Bond Future	1,737.8100	1.7378	1,609.4200	1.6094	(7.388)	0	0	0
2022/09/20	2040	02/02/2023	11.12	Put	Bond Future	5,105.0500	5.1050	5,320.2800	5.3203	4.216	0	0	0
2022/09/20	2040	02/02/2023	11.19	Call	Bond Future	1,908.0900	1.9081	1,771.6400	1.7716	(7.151)	0	0	621
2022/09/20	2040	02/02/2023	11.19	Put	Bond Future	4,814.7200	4.8147	5,021.8900	5.0219	4.303	0	0	0
2022/09/20	2040	02/02/2023	12.07	Put	Bond Future	2,200.6600	2.2007	2,315.0500	2.3150	5.198	0	0	621
2022/09/20	2040	02/02/2023	10.96	Call	Bond Future	1,385.5600	1.3856	1,275.2900	1.2753	(7.959)	0	0	388
2022/09/20	2040	02/02/2023	10.96	Put	Bond Future	5,820.5600	5.8206	6,053.9100	6.0539	4.009	0	0	0
2022/09/20	2040	02/02/2023	10.93	Call	Bond Future	1,326.1100	1.3261	1,219.1400	1.2191	(8.066)	0	0	0
2022/09/20	2040	02/02/2023			Bond Future	11.6461	80.7726	11.7017	80.4290	0.478	0.0000	0.0000	64,540
2022/09/20	2040	02/02/2023	12.07	Call	Bond Future	4,762.5300	4.7625	4,533.3000	4.5333	(4.813)	0	0	0
2022/09/20	2040	02/02/2023	11.10	Call	Bond Future	1,690.9600	1.6910	1,564.8500	1.5649	(7.458)	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
2022/09/20	2040	02/02/2023	11.10	Put	Bond Future	5,190.5300	5.1905	5,408.0400	5.4080	4.191	0	0	0
2022/09/20	2040	02/02/2023	11.11	Call	Bond Future	1,714.3800	1.7144	1,587.1300	1.5871	(7.423)	0	0	0
2022/09/20	2040	02/02/2023	11.11	Put	Bond Future	5,147.7400	5.1477	5,364.1100	5.3641	4.203	0	0	0
2022/09/20	2040	02/02/2023	10.18	Call	Bond Future	369.2700	0.3693	328.7400	0.3287	(10.976)	0	0	0
2022/09/20	2040	02/02/2023	10.18	Put	Bond Future	10,322.4900	10.3225	10,625.5800	10.6256	2.936	0	0	0
2022/09/20	2040	02/02/2023	10.21	Call	Bond Future	390.4500	0.3905	348.0300	0.3480	(10.864)	0	0	388
2022/09/20	2040	02/02/2023	10.21	Put	Bond Future	10,121.4000	10.1214	10,422.6000	10.4226	2.976	0	0	0
2022/09/20	2040	02/02/2023	10.93	Put	Bond Future	5,963.6600	5.9637	6,200.3100	6.2003	3.968	0	0	0
2022/09/20	2040	04/05/2023	12.78	Call	Bond Future	7,826.3100	7.8263	7,664.0800	7.6641	(2.073)	0	0	0
2022/09/20	2040	04/05/2023	12.78	Put	Bond Future	2,070.1000	2.0701	2,121.1700	2.1212	2.467	0	0	388
2022/09/20	2040	04/05/2023	13.45	Put	Bond Future	1,306.7900	1.3068	1,339.8600	1.3399	2.531	0	0	486
2022/09/20	2040	04/05/2023	11.43	Call	Bond Future	3,078.9600	3.0790	2,977.2200	2.9772	(3.304)	0	0	0
2022/09/20	2040	04/05/2023	11.43	Put	Bond Future	5,232.0700	5.2321	5,343.6300	5.3436	2.132	0	0	0
2022/09/20	2040	04/05/2023	10.73	Put	Bond Future	8,249.2500	8.2492	8,399.7300	8.3997	1.824	0	0	0
2022/09/20	2040	04/05/2023			Bond Future	11.7766	82.3036	11.8117	82.0903	0.298	0.0000	0.0000	0
2022/09/20	2040	04/05/2023	13.45	Call	Bond Future	10,547.0400	10.5470	10,366.8100	10.3668	(1.709)	0	0	0
2022/09/20	2040	04/05/2023	11.42	Call	Bond Future	3,050.7900	3.0508	2,949.6100	2.9496	(3.317)	0	0	0
2022/09/20	2040	04/05/2023	11.42	Put	Bond Future	5,267.3600	5.2674	5,379.4800	5.3795	2.129	0	0	0
2022/09/20	2040	04/05/2023	11.48	Call	Bond Future	3,222.2200	3.2222	3,117.7200	3.1177	(3.243)	0	0	486
2022/09/20	2040	04/05/2023	11.48	Put	Bond Future	5,059.1500	5.0592	5,167.9500	5.1679	2.151	0	0	0
2022/09/20	2040	04/05/2023	10.73	Call	Bond Future	1,462.8400	1.4628	1,400.0200	1.4000	(4.294)	0	0	486
2022/09/20	2040	04/05/2023	10.92	Call	Bond Future	1,825.2600	1.8253	1,752.1500	1.7522	(4.005)	0	0	388
2022/09/20	2040	04/05/2023	10.92	Put	Bond Future	7,314.8600	7.3149	7,455.0500	7.4550	1.917	0	0	0
2022/09/20	2040	04/05/2023	11.41	Call	Bond Future	3,022.7500	3.0227	2,922.1100	2.9221	(3.329)	0	0	0
2022/09/20	2040	04/05/2023	11.41	Put	Bond Future	5,302.8700	5.3029	5,415.5300	5.4155	2.125	0	0	0
2022/09/20	2040	04/05/2023	10.17	Call	Bond Future	722.1700	0.7222	684.9900	0.6850	(5.148)	0	0	388
2022/09/20	2040	04/05/2023	10.17	Put	Bond Future	11,511.3400	11.5113	11,687.4600	11.6875	1.530	0	0	0
2022/09/20	2040	03/08/2023	12.23	Call	Bond Future	5,658.3500	5.6584	5,592.7600	5.5928	(1.159)	0	0	0
2022/09/20	2040	03/08/2023	12.23	Put	Bond Future	3,775.3600	3.7754	3,808.4500	3.8085	0.876	0	0	0
2022/09/20	2040	03/08/2023			Bond Future	11.9085	79.3974	11.9250	79.2988	0.139	0.0000	0.0000	0
2022/09/20	2040	03/08/2023	12.22	Call	Bond Future	5,623.9300	5.6239	5,558.5200	5.5585	(1.163)	0	0	0
2022/09/20	2040	03/08/2023	12.22	Put	Bond Future	3,798.4400	3.7984	3,831.7100	3.8317	0.876	0	0	0
2022/09/20	2040	03/08/2023	12.21	Call	Bond Future	5,589.5800	5.5896	5,524.3600	5.5244	(1.167)	0	0	0
2022/09/20	2040	03/08/2023	12.21	Put	Bond Future	3,821.6500	3.8217	3,855.1100	3.8551	0.876	0	0	0
2022/09/20	2040	02/11/2023	11.59	Call	Bond Future	3,724.1900	3.7242	3,713.9100	3.7139	(0.276)	0	0	0
2022/09/20	2040	02/11/2023	11.60	Put	Bond Future	6,410.8200	6.4108	6,410.3500	6.4103	(0.007)	0	0	0
2022/09/20	2040	02/11/2023	11.58	Call	Bond Future	3,697.1100	3.6971	3,686.8600	3.6869	(0.277)	0	0	0
2022/09/20	2040	02/11/2023	11.58	Put	Bond Future	6,480.1100	6.4801	6,479.7000	6.4797	(0.006)	0	0	0
2022/09/20	2040	02/11/2023			Bond Future	12.0423	80.9111	12.0440	80.9013	0.014	0.0000	0.0000	0
2022/09/20	2040	02/11/2023	11.59	Put	Bond Future	6,445.3800	6.4454	6,444.9400	6.4449	(0.007)	0	0	0
2022/09/20	2040	02/11/2023	11.60	Call	Bond Future	3,751.3600	3.7514	3,741.0500	3.7411	(0.275)	0	0	0
2022/09/20	2044	03/11/2022	10.10	Call	Bond Future	12.8100	0.0128	8.5700	0.0086	(33.099)	0	0	0
2022/09/20	2044	03/11/2022	10.10	Put	Bond Future	9,988.0000	9.9880	10,381.2900	10.3813	3.938	0	0	0
2022/09/20	2044	03/11/2022	10.60	Call	Bond Future	139.7900	0.1398	106.1500	0.1062	(24.065)	0	0	1,900
2022/09/20	2044	03/11/2022	10.60	Put	Bond Future	6,324.9300	6.3249	6,688.8200	6.6888	5.753	0	0	0
2022/09/20	2044	03/11/2022	10.80	Call	Bond Future	295.8600	0.2959	234.4200	0.2344	(20.767)	0	0	0
2022/09/20	2044	03/11/2022	10.80	Put	Bond Future	5,038.7800	5.0388	5,374.8700	5.3749	6.670	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
2022/09/20	2044	03/11/2022	11.41	Call	Bond Future	1,526.5900		1.5266	1,331.2100	1.3312	(12.798)	0	0	0
2022/09/20	2044	03/11/2022	11.41	Put	Bond Future	2,112.3500		2.1124	2,314.5000	2.3145	9.570	0	0	0
2022/09/20	2044	03/11/2022	11.30	Call	Bond Future	1,208.8100		1.2088	1,039.8200	1.0398	(13.980)	0	0	1,900
2022/09/20	2044	03/11/2022	11.30	Put	Bond Future	2,518.3900		2.5184	2,746.9300	2.7469	9.075	0	0	0
2022/09/20	2044	03/11/2022	11.40	Put	Bond Future	2,147.0500		2.1471	2,351.5900	2.3516	9.527	0	0	0
2022/09/20	2044	03/11/2022			Bond Future	11.5003		80.6599	11.5622	80.2624	0.538	0.0000	0.0000	73,454
2022/09/20	2044	03/11/2022	11.39	Call	Bond Future	1,465.7400		1.4657	1,275.1300	1.2751	(13.004)	0	0	0
2022/09/20	2044	03/11/2022	11.39	Put	Bond Future	2,182.2900		2.1823	2,389.2100	2.3892	9.482	0	0	0
2022/09/20	2044	03/11/2022	11.40	Call	Bond Future	1,495.9400		1.4959	1,302.9500	1.3029	(12.901)	0	0	0
2022/09/20	2044	02/02/2023	12.00	Call	Bond Future	4,649.5800		4.6496	4,417.6400	4.4176	(4.988)	0	0	0
2022/09/20	2044	02/02/2023	12.00	Put	Bond Future	2,357.6400		2.3576	2,480.3900	2.4804	5.206	0	0	4,000
2022/09/20	2044	02/02/2023	11.14	Call	Bond Future	1,865.7600		1.8658	1,728.6500	1.7287	(7.349)	0	0	0
2022/09/20	2044	02/02/2023	11.14	Put	Bond Future	5,061.1100		5.0611	5,278.6900	5.2787	4.299	0	0	0
2022/09/20	2044	02/02/2023	11.15	Call	Bond Future	1,890.8500		1.8909	1,752.5400	1.7525	(7.315)	0	0	0
2022/09/20	2044	02/02/2023	11.15	Put	Bond Future	5,018.6000		5.0186	5,234.9800	5.2350	4.312	0	0	0
2022/09/20	2044	02/02/2023			Bond Future	11.6284		77.7219	11.6847	77.3672	0.484	0.0000	0.0000	31,719
2022/09/20	2044	02/02/2023	11.16	Call	Bond Future	1,915.9400		1.9159	1,776.4500	1.7765	(7.280)	0	0	0
2022/09/20	2044	02/02/2023	11.16	Put	Bond Future	4,976.1800		4.9762	5,191.3800	5.1914	4.325	0	0	0
2022/09/20	2044	04/05/2023	11.42	Call	Bond Future	3,190.0700		3.1901	3,079.7700	3.0798	(3.458)	0	0	0
2022/09/20	2044	04/05/2023	11.42	Put	Bond Future	5,292.4900		5.2925	5,411.9700	5.4120	2.258	0	0	0
2022/09/20	2044	04/05/2023	11.75	Put	Bond Future	4,225.4800		4.2255	4,326.0000	4.3260	2.379	0	0	4,115
2022/09/20	2044	04/05/2023	11.41	Call	Bond Future	3,161.0200		3.1610	3,051.3100	3.0513	(3.471)	0	0	0
2022/09/20	2044	04/05/2023	11.41	Put	Bond Future	5,328.4800		5.3285	5,448.5500	5.4486	2.253	0	0	0
2022/09/20	2044	04/05/2023			Bond Future	11.7508		79.1951	11.7879	78.9654	0.315	0.0000	0.0000	0
2022/09/20	2044	04/05/2023	12.00	Call	Bond Future	5,082.3100		5.0823	4,939.9000	4.9399	(2.802)	0	0	0
2022/09/20	2044	04/05/2023	12.00	Put	Bond Future	3,559.5200		3.5595	3,646.8900	3.6469	2.455	0	0	4,115
2022/09/20	2044	04/05/2023	11.43	Call	Bond Future	3,219.2600		3.2193	3,108.3600	3.1084	(3.445)	0	0	0
2022/09/20	2044	04/05/2023	11.43	Put	Bond Future	5,256.7300		5.2567	5,375.6100	5.3756	2.261	0	0	0
2022/09/20	2044	04/05/2023	11.75	Call	Bond Future	4,220.4500		4.2205	4,091.1900	4.0912	(3.063)	0	0	0
2022/09/20	2044	03/08/2023	12.15	Call	Bond Future	5,614.0700		5.6141	5,536.5700	5.5366	(1.380)	0	0	0
2022/09/20	2044	03/08/2023	12.15	Put	Bond Future	3,961.4300		3.9614	4,003.9600	4.0040	1.074	0	0	0
2022/09/20	2044	03/08/2023	12.16	Call	Bond Future	5,648.8100		5.6488	5,571.0800	5.5711	(1.376)	0	0	0
2022/09/20	2044	03/08/2023	12.16	Put	Bond Future	3,937.4000		3.9374	3,979.7000	3.9797	1.074	0	0	0
2022/09/20	2044	03/08/2023			Bond Future	11.8741		76.3537	11.8938	76.2336	0.166	0.0000	0.0000	0
2022/09/20	2044	03/08/2023	12.17	Call	Bond Future	5,683.6100		5.6836	5,605.6500	5.6057	(1.372)	0	0	0
2022/09/20	2044	03/08/2023	12.17	Put	Bond Future	3,913.5100		3.9135	3,955.5800	3.9556	1.075	0	0	0
2022/09/20	2044	02/11/2023	11.57	Call	Bond Future	3,868.8800		3.8689	3,847.0800	3.8471	(0.563)	0	0	0
2022/09/20	2044	02/11/2023	11.57	Put	Bond Future	6,513.7800		6.5138	6,527.0300	6.5270	0.203	0	0	0
2022/09/20	2044	02/11/2023			Bond Future	11.9988		77.8093	12.0046	77.7742	0.049	0.0000	0.0000	0
2022/09/20	2044	02/11/2023	11.55	Call	Bond Future	3,812.8200		3.8128	3,791.1700	3.7912	(0.568)	0	0	0
2022/09/20	2044	02/11/2023	11.55	Put	Bond Future	6,584.8100		6.5848	6,598.2100	6.5982	0.203	0	0	0
2022/09/20	2044	02/11/2023	11.56	Call	Bond Future	3,840.8000		3.8408	3,819.0800	3.8191	(0.566)	0	0	0
2022/09/20	2044	02/11/2023	11.56	Put	Bond Future	6,549.2000		6.5492	6,562.5300	6.5625	0.204	0	0	0
2022/09/20	2046	03/11/2022			Bond Future	115.6603		115.6603	115.4344	115.4344	(0.195)	0.0000	0.0000	16,413
2022/09/20	2046	02/02/2023			Bond Future	117.7574		117.7574	117.5997	117.5997	(0.134)	0.0000	0.0000	0
2022/09/20	2046	04/05/2023			Bond Future	117.9546		117.9546	117.9896	117.9896	0.030	0.0000	0.0000	0
2022/09/20	2046	03/08/2023			Bond Future	120.2747		120.2747	120.4812	120.4812	0.172	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
2022/09/20	2046	02/11/2023			Bond Future	120.4585	120.4585	120.8076	120.8076	0.290	0.0000	0.0000	0
2022/09/20	2050	03/11/2022			Bond Future	118.9003	118.9003	118.6380	118.6380	(0.221)	0.0000	0.0000	12,412
2022/09/20	2050	02/02/2023			Bond Future	118.9118	118.9118	118.7185	118.7185	(0.163)	0.0000	0.0000	0
2022/09/20	2050	04/05/2023			Bond Future	121.1900	121.1900	121.1922	121.1922	0.002	0.0000	0.0000	0
2022/09/20	2050	03/08/2023			Bond Future	121.3499	121.3499	121.5273	121.5273	0.146	0.0000	0.0000	0
2022/09/20	2050	02/11/2023			Bond Future	123.6901	123.6901	124.0100	124.0100	0.259	0.0000	0.0000	0
2022/09/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/20	AL37	03/11/2022			Index Future	826.8020	826.8020	825.8080	825.8080	(0.120)	0.0000	0.0000	0
2022/09/20	AL37	02/02/2023			Index Future	841.5700	841.5700	841.0720	841.0720	(0.059)	0.0000	0.0000	0
2022/09/20	AL37	04/05/2023			Index Future	857.4780	857.4780	858.3660	858.3660	0.104	0.0000	0.0000	0
2022/09/20	AL37	03/08/2023			Index Future	874.1380	874.1380	876.2800	876.2800	0.245	0.0000	0.0000	0
2022/09/20	AL37	02/11/2023			Index Future	890.8050	890.8050	893.9960	893.9960	0.358	0.0000	0.0000	0
2022/09/20	AL7T	03/11/2022			Index Future	952.1030	952.1030	948.6570	948.6570	(0.362)	0.0000	0.0000	0
2022/09/20	AL7T	02/02/2023			Index Future	969.1090	969.1090	966.1920	966.1920	(0.301)	0.0000	0.0000	0
2022/09/20	AL7T	04/05/2023			Index Future	987.4280	987.4280	986.0590	986.0590	(0.139)	0.0000	0.0000	0
2022/09/20	AL7T	03/08/2023			Index Future	1,006.6110	1,006.6110	1,006.6380	1,006.6380	0.003	0.0000	0.0000	0
2022/09/20	AL7T	02/11/2023			Index Future	1,025.8050	1,025.8050	1,026.9890	1,026.9890	0.115	0.0000	0.0000	0
2022/09/20	ALBI	03/11/2022			Index Future	837.7080	837.7080	834.6280	834.6280	(0.368)	0.0000	0.0000	123
2022/09/20	ALBI	02/02/2023			Index Future	852.6710	852.6710	850.0550	850.0550	(0.307)	0.0000	0.0000	0
2022/09/20	ALBI	04/05/2023			Index Future	868.7890	868.7890	867.5330	867.5330	(0.145)	0.0000	0.0000	0
2022/09/20	ALBI	03/08/2023			Index Future	885.6680	885.6680	885.6390	885.6390	(0.003)	0.0000	0.0000	0
2022/09/20	ALBI	02/11/2023			Index Future	902.5550	902.5550	903.5440	903.5440	0.110	0.0000	0.0000	0
2022/09/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2022/09/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/09/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/20	ES33	03/11/2022			Bond Future	12.2587	72.9519	12.3244	72.6428	0.537	0.0000	0.0000	0
2022/09/20	ES33	02/02/2023			Bond Future	12.4510	74.2747	12.5098	74.0053	0.472	0.0000	0.0000	350
2022/09/20	ES33	04/05/2023			Bond Future	12.6317	71.9053	12.6659	71.7518	0.271	0.0000	0.0000	0
2022/09/20	ES33	03/08/2023			Bond Future	12.8115	73.3208	12.8234	73.2686	0.093	0.0000	0.0000	0
2022/09/20	ES33	02/11/2023			Bond Future	13.0109	70.9425	13.0043	70.9705	(0.050)	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
2022/09/20	ES42	03/11/2022			Bond Future	12.5483	71.0764	12.6096	70.7438	0.489	0.0000	0.0000	0
2022/09/20	ES42	02/02/2023			Bond Future	12.7164	72.3669	12.7718	72.0726	0.436	0.0000	0.0000	4,769
2022/09/20	ES42	04/05/2023			Bond Future	12.8814	69.4915	12.9160	69.3116	0.269	0.0000	0.0000	0
2022/09/20	ES42	03/08/2023			Bond Future	13.0407	70.8606	13.0568	70.7785	0.124	0.0000	0.0000	0
2022/09/20	ES42	02/11/2023			Bond Future	13.2166	67.9653	13.2173	67.9617	0.005	0.0000	0.0000	0
2022/09/20	GOVI	03/11/2022	820.41	Call	GOVI	55,760.0000	5.5760	25,170.0000	2.5170	(54.860)	0	0	0
2022/09/20	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/20	GOVI	03/11/2022	820.42	Call	GOVI	55,660.0000	5.5660	25,070.0000	2.5070	(54.959)	0	0	0
2022/09/20	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/20	GOVI	03/11/2022			GOVI	825.9860	825.9860	822.9270	822.9270	(0.370)	0.0000	0.0000	876
2022/09/20	GOVI	03/11/2022	820.43	Call	GOVI	55,560.0000	5.5560	24,970.0000	2.4970	(55.058)	0	0	0
2022/09/20	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/20	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/20	GOVI	02/02/2023	850.82	Put	GOVI	100,800.0000	10.0800	126,820.0000	12.6820	25.813	0	0	0
2022/09/20	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/20	GOVI	02/02/2023	850.83	Put	GOVI	100,900.0000	10.0900	126,920.0000	12.6920	25.788	0	0	0
2022/09/20	GOVI	02/02/2023			GOVI	840.7400	840.7400	838.1380	838.1380	(0.309)	0.0000	0.0000	0
2022/09/20	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/20	GOVI	02/02/2023	850.84	Put	GOVI	101,000.0000	10.1000	127,020.0000	12.7020	25.762	0	0	0
2022/09/20	GOVI	04/05/2023	852.86	Call	GOVI	37,720.0000	3.7720	25,120.0000	2.5120	(33.404)	0	0	0
2022/09/20	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/20	GOVI	04/05/2023	852.87	Call	GOVI	37,620.0000	3.7620	25,020.0000	2.5020	(33.493)	0	0	0
2022/09/20	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/20	GOVI	04/05/2023			GOVI	856.6320	856.6320	855.3720	855.3720	(0.147)	0.0000	0.0000	0
2022/09/20	GOVI	04/05/2023	852.88	Call	GOVI	37,520.0000	3.7520	24,920.0000	2.4920	(33.582)	0	0	0
2022/09/20	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/20	GOVI	03/08/2023	837.21	Call	GOVI	360,650.0000	36.0650	360,140.0000	36.0140	(0.141)	0	0	0
2022/09/20	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/20	GOVI	03/08/2023	837.22	Call	GOVI	360,550.0000	36.0550	360,040.0000	36.0040	(0.141)	0	0	0
2022/09/20	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/20	GOVI	03/08/2023			GOVI	873.2750	873.2750	873.2240	873.2240	(0.006)	0.0000	0.0000	0
2022/09/20	GOVI	03/08/2023	837.23	Call	GOVI	360,450.0000	36.0450	359,940.0000	35.9940	(0.141)	0	0	0
2022/09/20	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/20	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/20	GOVI	02/11/2023	885.82	Call	GOVI	41,060.0000	4.1060	50,580.0000	5.0580	23.186	0	0	0
2022/09/20	GOVI	02/11/2023			GOVI	889.9260	889.9260	890.8780	890.8780	0.107	0.0000	0.0000	0
2022/09/20	GOVI	02/11/2023	885.80	Call	GOVI	41,260.0000	4.1260	50,780.0000	5.0780	23.073	0	0	0
2022/09/20	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/20	GOVI	02/11/2023	885.81	Call	GOVI	41,160.0000	4.1160	50,680.0000	5.0680	23.129	0	0	0
2022/09/20	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/09/20	IGOV	03/11/2022			Index Future	324.4710	324.4710	324.5200	324.5200	0.015	0.0000	0.0000	702
2022/09/20	IGOV	02/02/2023			Index Future	330.3460	330.3460	330.5980	330.5980	0.076	0.0000	0.0000	0
2022/09/20	IGOV	04/05/2023			Index Future	336.6690	336.6690	337.4730	337.4730	0.239	0.0000	0.0000	0
2022/09/20	IGOV	03/08/2023			Index Future	343.2860	343.2860	344.5930	344.5930	0.381	0.0000	0.0000	0

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2022/09/20	IGOV	02/11/2023			Index Future	349.9060	349.9060	351.6340	351.6340	0.494	0.0000	0.0000	0
2022/09/20	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/09/20	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/09/20	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/09/20	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/09/20	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/09/20	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/09/20	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/09/20	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/09/20	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/09/20	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/09/20	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/09/20	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/09/20	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/09/20	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/09/20	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/09/20	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/09/20	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/09/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/09/20	JBAF	21/09/2022			Jibar Tradeable Future	5.9050	94.0950	5.9350	94.0650	0.508	0.0000	0.0000	0
2022/09/20	JBAF	19/10/2022			Jibar Tradeable Future	6.6450	93.3550	6.6550	93.3450	0.150	0.0000	0.0000	0
2022/09/20	JBAF	16/11/2022			Jibar Tradeable Future	6.7600	93.2400	6.8100	93.1900	0.740	0.0000	0.0000	0
2022/09/20	JBAF	21/12/2022			Jibar Tradeable Future	7.4550	92.5450	7.4950	92.5050	0.537	0.0000	0.0000	68
2022/09/20	JBAF	18/01/2023			Jibar Tradeable Future	7.5600	92.4400	7.6100	92.3900	0.661	0.0000	0.0000	0
2022/09/20	JBAF	15/02/2023			Jibar Tradeable Future	8.0300	91.9700	8.0700	91.9300	0.498	0.0000	0.0000	0
2022/09/20	JBAF	15/03/2023			Jibar Tradeable Future	8.1000	91.9000	8.1900	91.8100	1.111	0.0000	0.0000	0
2022/09/20	JBAF	21/06/2023			Jibar Tradeable Future	8.3650	91.6350	8.4150	91.5850	0.598	0.0000	0.0000	0
2022/09/20	JBAF	20/09/2023			Jibar Tradeable Future	8.4150	91.5850	8.4650	91.5350	0.594	0.0000	0.0000	75
2022/09/20	JBAF	20/12/2023			Jibar Tradeable Future	8.4200	91.5800	8.4700	91.5300	0.594	0.0000	0.0000	272
2022/09/20	JBAF	20/03/2024			Jibar Tradeable Future	8.4100	91.5900	8.4600	91.5400	0.595	0.0000	0.0000	0
2022/09/20	JBAF	19/06/2024			Jibar Tradeable Future	8.3950	91.6050	8.4450	91.5550	0.596	0.0000	0.0000	0
2022/09/20	JBAF	18/09/2024			Jibar Tradeable Future	8.3820	8.3820	8.3820	91.6180	0.000	0.0000	0.0000	0
2022/09/20	R023	03/11/2022	6.25	Call	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2022/09/20	R023	03/11/2022	6.25	Put	Bond Future	271.7700	0.2718	257.0700	0.2571	(5.409)	0	0	0
2022/09/20	R023	03/11/2022	6.26	Call	Bond Future	0.0200	0.0000	0.0400	0.0000	100.000	0	0	0
2022/09/20	R023	03/11/2022	6.26	Put	Bond Future	268.7100	0.2687	254.0200	0.2540	(5.467)	0	0	0
2022/09/20	R023	03/11/2022			Bond Future	7.1380	101.6486	7.0898	101.6633	(0.675)	0.0000	0.0000	23,874
2022/09/20	R023	03/11/2022	6.27	Call	Bond Future	0.0300	0.0000	0.0500	0.0001	66.667	0	0	0
2022/09/20	R023	03/11/2022	6.27	Put	Bond Future	265.6500	0.2657	250.9600	0.2510	(5.530)	0	0	0
2022/09/20	R035	03/11/2022	10.57	Call	Bond Future	244.0100	0.2440	189.2900	0.1893	(22.425)	0	0	0
2022/09/20	R035	03/11/2022	10.57	Put	Bond Future	4,569.1400	4.5691	4,898.5000	4.8985	7.208	0	0	582
2022/09/20	R035	03/11/2022	11.15	Call	Bond Future	1,225.6000	1.2256	1,051.0200	1.0510	(14.244)	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
2022/09/20	R035	03/11/2022	11.15	Put	Bond Future	2,034.8500	2.0349	2,244.3500	2.2444	10.296	0	0	0
2022/09/20	R035	03/11/2022	12.68	Call	Bond Future	7,645.2700	7.6453	7,274.1600	7.2742	(4.854)	0	0	0
2022/09/20	R035	03/11/2022	12.68	Put	Bond Future	87.2100	0.0872	100.1800	0.1002	14.872	0	0	976
2022/09/20	R035	03/11/2022	10.99	Call	Bond Future	849.6500	0.8497	712.1600	0.7122	(16.182)	0	0	0
2022/09/20	R035	03/11/2022	10.99	Put	Bond Future	2,608.6900	2.6087	2,855.2800	2.8553	9.453	0	0	582
2022/09/20	R035	03/11/2022	11.05	Call	Bond Future	980.8700	0.9809	829.5600	0.8296	(15.426)	0	0	976
2022/09/20	R035	03/11/2022			Bond Future	11.2884	85.8166	11.3547	85.4325	0.588	0.0000	0.0000	61,647
2022/09/20	R035	03/11/2022	9.82	Call	Bond Future	8.1000	0.0081	5.1800	0.0052	(36.049)	0	0	582
2022/09/20	R035	03/11/2022	9.82	Put	Bond Future	9,191.7700	9.1918	9,572.9300	9.5729	4.147	0	0	0
2022/09/20	R035	03/11/2022	10.30	Call	Bond Future	85.2600	0.0853	62.1100	0.0621	(27.152)	0	0	976
2022/09/20	R035	03/11/2022	10.30	Put	Bond Future	6,117.5800	6.1176	6,478.5100	6.4785	5.900	0	0	0
2022/09/20	R035	03/11/2022	11.14	Call	Bond Future	1,199.6700	1.1997	1,027.4200	1.0274	(14.358)	0	0	0
2022/09/20	R035	03/11/2022	11.14	Put	Bond Future	2,067.8500	2.0678	2,279.6800	2.2797	10.244	0	0	0
2022/09/20	R035	03/11/2022	11.05	Put	Bond Future	2,381.9800	2.3820	2,614.7500	2.6148	9.772	0	0	0
2022/09/20	R035	03/11/2022	11.13	Call	Bond Future	1,174.0600	1.1741	1,004.1400	1.0041	(14.473)	0	0	0
2022/09/20	R035	03/11/2022	11.13	Put	Bond Future	2,101.2200	2.1012	2,315.3800	2.3154	10.192	0	0	0
2022/09/20	R035	02/02/2023	11.94	Call	Bond Future	4,624.1600	4.6242	4,394.0400	4.3940	(4.976)	0	0	0
2022/09/20	R035	02/02/2023	13.22	Put	Bond Future	530.5100	0.5305	565.3900	0.5654	6.575	0	0	976
2022/09/20	R035	02/02/2023	10.88	Call	Bond Future	1,492.5500	1.4925	1,372.5900	1.3726	(8.037)	0	0	0
2022/09/20	R035	02/02/2023	10.88	Put	Bond Future	4,759.9100	4.7599	4,977.4900	4.9775	4.571	0	0	0
2022/09/20	R035	02/02/2023	10.66	Call	Bond Future	1,079.0700	1.0791	983.0800	0.9831	(8.896)	0	0	0
2022/09/20	R035	02/02/2023	10.66	Put	Bond Future	5,679.8700	5.6799	5,921.4200	5.9214	4.253	0	0	582
2022/09/20	R035	02/02/2023	10.30	Put	Bond Future	7,431.5700	7.4316	7,707.8500	7.7078	3.718	0	0	0
2022/09/20	R035	02/02/2023	10.60	Call	Bond Future	982.5100	0.9825	892.7200	0.8927	(9.139)	0	0	0
2022/09/20	R035	02/02/2023	10.60	Put	Bond Future	5,951.9900	5.9520	6,199.7400	6.1997	4.162	0	0	0
2022/09/20	R035	02/02/2023	10.64	Put	Bond Future	5,769.6700	5.7697	6,013.3000	6.0133	4.223	0	0	0
2022/09/20	R035	02/02/2023	9.81	Call	Bond Future	237.7200	0.2377	208.1400	0.2081	(12.443)	0	0	582
2022/09/20	R035	02/02/2023	9.81	Put	Bond Future	10,270.1900	10.2702	10,578.1500	10.5782	2.999	0	0	0
2022/09/20	R035	02/02/2023	9.85	Call	Bond Future	257.2200	0.2572	225.6400	0.2256	(12.277)	0	0	0
2022/09/20	R035	02/02/2023	9.89	Call	Bond Future	278.0100	0.2780	244.3300	0.2443	(12.115)	0	0	388
2022/09/20	R035	02/02/2023	9.89	Put	Bond Future	9,779.6000	9.7796	10,083.4600	10.0835	3.107	0	0	0
2022/09/20	R035	02/02/2023			Bond Future	11.4399	87.3516	11.4995	87.0140	0.521	0.0000	0.0000	106,331
2022/09/20	R035	02/02/2023	11.94	Put	Bond Future	1,852.2800	1.8523	1,959.7000	1.9597	5.799	0	0	0
2022/09/20	R035	02/02/2023	11.98	Call	Bond Future	4,771.6100	4.7716	4,538.1400	4.5381	(4.893)	0	0	0
2022/09/20	R035	02/02/2023	11.98	Put	Bond Future	1,783.7400	1.7837	1,887.8100	1.8878	5.834	0	0	388
2022/09/20	R035	02/02/2023	13.22	Call	Bond Future	9,820.2600	9.8203	9,517.6000	9.5176	(3.082)	0	0	0
2022/09/20	R035	02/02/2023	11.05	Call	Bond Future	1,873.9400	1.8739	1,734.8400	1.7348	(7.423)	0	0	976
2022/09/20	R035	02/02/2023	11.05	Put	Bond Future	4,130.3800	4.1304	4,328.8200	4.3288	4.804	0	0	0
2022/09/20	R035	02/02/2023	11.06	Call	Bond Future	1,897.9900	1.8980	1,757.7600	1.7578	(7.388)	0	0	0
2022/09/20	R035	02/02/2023	11.06	Put	Bond Future	4,095.4800	4.0955	4,292.7900	4.2928	4.818	0	0	582
2022/09/20	R035	02/02/2023	10.86	Call	Bond Future	1,451.0300	1.4510	1,333.3100	1.3333	(8.113)	0	0	0
2022/09/20	R035	02/02/2023	10.86	Put	Bond Future	4,838.4300	4.8384	5,058.2500	5.0582	4.543	0	0	0
2022/09/20	R035	02/02/2023	10.87	Call	Bond Future	1,471.6100	1.4716	1,352.7700	1.3528	(8.076)	0	0	0
2022/09/20	R035	02/02/2023	10.87	Put	Bond Future	4,798.9600	4.7990	5,017.6600	5.0177	4.557	0	0	0
2022/09/20	R035	02/02/2023	10.30	Call	Bond Future	585.7400	0.5857	524.4800	0.5245	(10.459)	0	0	976
2022/09/20	R035	02/02/2023	10.64	Call	Bond Future	1,046.2200	1.0462	952.3100	0.9523	(8.976)	0	0	388
2022/09/20	R035	02/02/2023	9.85	Put	Bond Future	10,023.7300	10.0237	10,329.6900	10.3297	3.052	0	0	0
2022/09/20	R035	04/05/2023	11.22	Put	Bond Future	4,760.2800	4.7603	4,867.7900	4.8678	2.258	0	0	0

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2022/09/20	R035	04/05/2023	12.46	Call	Bond Future	6,726.9600	6.7270	6,577.2100	6.5772	(2.226)	0	0	0
2022/09/20	R035	04/05/2023	12.46	Put	Bond Future	2,009.9900	2.0100	2,062.6100	2.0626	2.618	0	0	388
2022/09/20	R035	04/05/2023	13.18	Call	Bond Future	9,477.9100	9.4779	9,308.1500	9.3082	(1.791)	0	0	0
2022/09/20	R035	04/05/2023	13.18	Put	Bond Future	1,199.8100	1.1998	1,232.4200	1.2324	2.718	0	0	491
2022/09/20	R035	04/05/2023	11.17	Call	Bond Future	2,620.8000	2.6208	2,528.5800	2.5286	(3.519)	0	0	491
2022/09/20	R035	04/05/2023	11.20	Call	Bond Future	2,696.4500	2.6964	2,602.6500	2.6026	(3.479)	0	0	0
2022/09/20	R035	04/05/2023	11.21	Call	Bond Future	2,722.0000	2.7220	2,627.6700	2.6277	(3.465)	0	0	0
2022/09/20	R035	04/05/2023	10.60	Call	Bond Future	1,424.0800	1.4241	1,361.9700	1.3620	(4.361)	0	0	388
2022/09/20	R035	04/05/2023	10.60	Put	Bond Future	7,112.8500	7.1128	7,253.1100	7.2531	1.972	0	0	0
2022/09/20	R035	04/05/2023			Bond Future	11.5758	84.5043	11.6122	84.3020	0.315	0.0000	0.0000	0
2022/09/20	R035	04/05/2023	11.22	Call	Bond Future	2,747.4200	2.7474	2,652.5600	2.6526	(3.453)	0	0	0
2022/09/20	R035	04/05/2023	11.17	Put	Bond Future	4,922.0500	4.9220	5,032.2000	5.0322	2.238	0	0	0
2022/09/20	R035	04/05/2023	11.20	Put	Bond Future	4,824.5000	4.8245	4,933.0700	4.9331	2.250	0	0	0
2022/09/20	R035	04/05/2023	11.21	Put	Bond Future	4,792.4300	4.7924	4,900.4700	4.9005	2.254	0	0	0
2022/09/20	R035	04/05/2023	9.85	Call	Bond Future	547.5800	0.5476	517.1400	0.5171	(5.559)	0	0	388
2022/09/20	R035	04/05/2023	9.85	Put	Bond Future	10,987.7700	10.9878	11,159.7000	11.1597	1.565	0	0	0
2022/09/20	R035	04/05/2023	10.42	Call	Bond Future	1,142.3900	1.1424	1,089.1800	1.0892	(4.658)	0	0	491
2022/09/20	R035	04/05/2023	10.42	Put	Bond Future	7,940.1700	7.9402	8,089.3300	8.0893	1.879	0	0	0
2022/09/20	R035	03/08/2023	12.00	Call	Bond Future	5,025.4400	5.0254	4,970.2100	4.9702	(1.099)	0	0	0
2022/09/20	R035	03/08/2023	12.00	Put	Bond Future	3,471.8600	3.4719	3,500.3900	3.5004	0.822	0	0	0
2022/09/20	R035	03/08/2023			Bond Future	11.7109	86.1486	11.7263	86.0649	0.131	0.0000	0.0000	0
2022/09/20	R035	03/08/2023	11.98	Call	Bond Future	4,962.3800	4.9624	4,907.4800	4.9075	(1.106)	0	0	0
2022/09/20	R035	03/08/2023	11.98	Put	Bond Future	3,514.9100	3.5149	3,543.7700	3.5438	0.821	0	0	0
2022/09/20	R035	03/08/2023	11.99	Call	Bond Future	4,993.7100	4.9937	4,938.6500	4.9387	(1.103)	0	0	0
2022/09/20	R035	03/08/2023	11.99	Put	Bond Future	3,493.1600	3.4932	3,521.8600	3.5219	0.822	0	0	0
2022/09/20	R035	02/11/2023	11.41	Call	Bond Future	3,345.4100	3.3454	3,344.2000	3.3442	(0.036)	0	0	0
2022/09/20	R035	02/11/2023	11.41	Put	Bond Future	5,808.1100	5.8081	5,797.5200	5.7975	(0.182)	0	0	0
2022/09/20	R035	02/11/2023	11.42	Call	Bond Future	3,369.7500	3.3698	3,368.5500	3.3686	(0.036)	0	0	0
2022/09/20	R035	02/11/2023	11.42	Put	Bond Future	5,776.9400	5.7769	5,766.3600	5.7664	(0.183)	0	0	0
2022/09/20	R035	02/11/2023			Bond Future	11.8627	83.2904	11.8610	83.2997	(0.015)	0.0000	0.0000	0
2022/09/20	R035	02/11/2023	11.43	Call	Bond Future	3,394.5300	3.3945	3,393.3400	3.3933	(0.035)	0	0	0
2022/09/20	R035	02/11/2023	11.43	Put	Bond Future	5,746.2500	5.7463	5,735.6800	5.7357	(0.184)	0	0	0
2022/09/20	R186	03/11/2022	8.53	Call	Bond Future	101.9200	0.1019	84.3300	0.0843	(17.259)	0	0	0
2022/09/20	R186	03/11/2022	8.53	Put	Bond Future	2,387.5100	2.3875	2,500.4500	2.5004	4.730	0	0	0
2022/09/20	R186	03/11/2022	8.54	Call	Bond Future	106.7300	0.1067	88.5100	0.0885	(17.071)	0	0	0
2022/09/20	R186	03/11/2022	8.54	Put	Bond Future	2,356.7700	2.3568	2,469.0800	2.4691	4.765	0	0	0
2022/09/20	R186	03/11/2022	8.91	Put	Bond Future	1,368.6700	1.3687	1,450.5500	1.4506	5.982	0	0	4,310
2022/09/20	R186	03/11/2022			Bond Future	9.1816	108.4323	9.2193	108.3018	0.411	0.0000	0.0000	63,575
2022/09/20	R186	03/11/2022	8.23	Call	Bond Future	18.9200	0.0189	14.4300	0.0144	(23.732)	0	0	4,310
2022/09/20	R186	03/11/2022	8.23	Put	Bond Future	3,377.8300	3.3778	3,503.8700	3.5039	3.731	0	0	0
2022/09/20	R186	03/11/2022	8.55	Call	Bond Future	111.7100	0.1117	92.8300	0.0928	(16.901)	0	0	0
2022/09/20	R186	03/11/2022	8.55	Put	Bond Future	2,326.2200	2.3262	2,437.8700	2.4379	4.800	0	0	0
2022/09/20	R186	03/11/2022	8.91	Call	Bond Future	423.5300	0.4235	374.8800	0.3749	(11.487)	0	0	0
2022/09/20	R186	02/02/2023	8.33	Call	Bond Future	348.4400	0.3484	333.0100	0.3330	(4.428)	0	0	0
2022/09/20	R186	02/02/2023	8.33	Put	Bond Future	3,690.5400	3.6905	3,741.9100	3.7419	1.392	0	0	0
2022/09/20	R186	02/02/2023	8.32	Call	Bond Future	342.5900	0.3426	327.3500	0.3273	(4.448)	0	0	0
2022/09/20	R186	02/02/2023	8.32	Put	Bond Future	3,718.6300	3.7186	3,770.1900	3.7702	1.387	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
2022/09/20	R186	02/02/2023			Bond Future	9.3346	105.0739	9.3551	105.0071	0.220	0.0000	0.0000	0
2022/09/20	R186	02/02/2023	8.34	Call	Bond Future	354.2000	0.3542	338.5800	0.3386	(4.410)	0	0	0
2022/09/20	R186	02/02/2023	8.34	Put	Bond Future	3,662.3700	3.6624	3,713.5500	3.7136	1.397	0	0	0
2022/09/20	R186	04/05/2023	8.83	Put	Bond Future	2,943.3600	2.9434	2,867.4300	2.8674	(2.580)	0	0	0
2022/09/20	R186	04/05/2023	8.84	Call	Bond Future	951.4700	0.9515	985.0300	0.9850	3.527	0	0	0
2022/09/20	R186	04/05/2023			Bond Future	9.4759	107.0639	9.4403	107.1731	(0.376)	0.0000	0.0000	0
2022/09/20	R186	04/05/2023	8.83	Call	Bond Future	940.5400	0.9405	973.8100	0.9738	3.537	0	0	0
2022/09/20	R186	04/05/2023	8.84	Put	Bond Future	2,922.9200	2.9229	2,847.2800	2.8473	(2.588)	0	0	0
2022/09/20	R186	04/05/2023	8.82	Call	Bond Future	929.3700	0.9294	962.3700	0.9624	3.551	0	0	0
2022/09/20	R186	04/05/2023	8.82	Put	Bond Future	2,963.5800	2.9636	2,887.3800	2.8874	(2.571)	0	0	0
2022/09/20	R186	03/08/2023	9.74	Call	Bond Future	2,278.1800	2.2782	2,418.8700	2.4189	6.176	0	0	0
2022/09/20	R186	03/08/2023	9.74	Put	Bond Future	1,926.1400	1.9261	1,803.4800	1.8035	(6.368)	0	0	0
2022/09/20	R186	03/08/2023	9.73	Put	Bond Future	1,937.6700	1.9377	1,814.4400	1.8144	(6.360)	0	0	0
2022/09/20	R186	03/08/2023			Bond Future	9.6169	103.8440	9.5252	104.1074	(0.954)	0.0000	0.0000	0
2022/09/20	R186	03/08/2023	9.75	Call	Bond Future	2,295.2700	2.2953	2,436.5100	2.4365	6.154	0	0	0
2022/09/20	R186	03/08/2023	9.75	Put	Bond Future	1,914.6900	1.9147	1,792.5800	1.7926	(6.378)	0	0	0
2022/09/20	R186	03/08/2023	9.73	Call	Bond Future	2,261.1600	2.2612	2,401.2800	2.4013	6.197	0	0	0
2022/09/20	R186	02/11/2023	9.40	Call	Bond Future	1,618.4900	1.6185	1,788.3600	1.7884	10.496	0	0	0
2022/09/20	R186	02/11/2023	9.40	Put	Bond Future	2,676.4200	2.6764	2,458.6700	2.4587	(8.136)	0	0	0
2022/09/20	R186	02/11/2023			Bond Future	9.7941	105.8239	9.6491	106.2115	(1.480)	0.0000	0.0000	0
2022/09/20	R186	02/11/2023	9.39	Call	Bond Future	1,605.2200	1.6052	1,774.2800	1.7743	10.532	0	0	0
2022/09/20	R186	02/11/2023	9.39	Put	Bond Future	2,690.1700	2.6902	2,471.6100	2.4716	(8.124)	0	0	0
2022/09/20	R186	02/11/2023	9.38	Call	Bond Future	1,592.0000	1.5920	1,760.2500	1.7603	10.568	0	0	0
2022/09/20	R186	02/11/2023	9.38	Put	Bond Future	2,703.9800	2.7040	2,484.6100	2.4846	(8.113)	0	0	0
2022/09/20	R197	03/11/2022			Bond Future	337.4491	337.4491	337.2797	337.2797	(0.050)	0.0000	0.0000	831
2022/09/20	R197	02/02/2023			Bond Future	334.6494	334.6494	334.6849	334.6849	0.011	0.0000	0.0000	0
2022/09/20	R197	04/05/2023			Bond Future	341.0615	341.0615	341.6586	341.6586	0.175	0.0000	0.0000	0
2022/09/20	R197	03/08/2023			Bond Future	338.5379	338.5379	339.6376	339.6376	0.325	0.0000	0.0000	0
2022/09/20	R197	02/11/2023			Bond Future	350.9506	350.9506	346.5761	346.5761	(1.246)	0.0000	0.0000	0
2022/09/20	R202	03/11/2022			Bond Future	250.8333	250.8333	250.9611	250.9611	0.051	0.0000	0.0000	6,148
2022/09/20	R202	02/02/2023			Bond Future	250.6443	250.6443	250.9298	250.9298	0.114	0.0000	0.0000	460
2022/09/20	R202	04/05/2023			Bond Future	255.4461	255.4461	256.1570	256.1570	0.278	0.0000	0.0000	0
2022/09/20	R202	03/08/2023			Bond Future	255.5662	255.5662	256.6595	256.6595	0.428	0.0000	0.0000	0
2022/09/20	R202	02/11/2023			Bond Future	260.4945	260.4945	261.9031	261.9031	0.541	0.0000	0.0000	0
2022/09/20	R209	03/11/2022	9.25	Call	Bond Future	0.2400	0.0002	0.1300	0.0001	(45.833)	0	0	6,000
2022/09/20	R209	03/11/2022	9.25	Put	Bond Future	11,551.1300	11.5511	11,889.5000	11.8895	2.929	0	0	0
2022/09/20	R209	03/11/2022	9.50	Call	Bond Future	1.1800	0.0012	0.6900	0.0007	(41.525)	0	0	0
2022/09/20	R209	03/11/2022	9.50	Put	Bond Future	9,982.5600	9.9826	10,320.5500	10.3206	3.386	0	0	0
2022/09/20	R209	03/11/2022	12.00	Call	Bond Future	3,881.1300	3.8811	3,590.7700	3.5908	(7.481)	0	0	0
2022/09/20	R209	03/11/2022	12.00	Put	Bond Future	344.4500	0.3445	392.5700	0.3926	13.970	0	0	7,750
2022/09/20	R209	03/11/2022	11.03	Call	Bond Future	835.4000	0.8354	703.9500	0.7039	(15.735)	0	0	0
2022/09/20	R209	03/11/2022	11.03	Put	Bond Future	2,107.8000	2.1078	2,314.8300	2.3148	9.822	0	0	0
2022/09/20	R209	03/11/2022	10.50	Put	Bond Future	4,293.6600	4.2937	4,591.8300	4.5918	6.944	0	0	0
2022/09/20	R209	03/11/2022			Bond Future	11.2768	66.3356	11.3436	65.9972	0.592	0.0000	0.0000	19,019
2022/09/20	R209	03/11/2022	10.00	Call	Bond Future	17.7900	0.0178	11.8800	0.0119	(33.221)	0	0	7,750



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
2022/09/20	R209	03/11/2022	10.00	Put	Bond Future	6,988.9000	6.9889	7,321.4700	7.3215	4.759	0	0	6,000
2022/09/20	R209	03/11/2022	11.02	Call	Bond Future	815.8400	0.8158	686.4400	0.6864	(15.861)	0	0	0
2022/09/20	R209	03/11/2022	11.02	Put	Bond Future	2,140.5200	2.1405	2,349.6000	2.3496	9.768	0	0	0
2022/09/20	R209	03/11/2022	11.50	Call	Bond Future	2,064.0400	2.0640	1,840.2800	1.8403	(10.841)	0	0	0
2022/09/20	R209	03/11/2022	11.50	Put	Bond Future	942.8500	0.9428	1,057.5700	1.0576	12.167	0	0	0
2022/09/20	R209	03/11/2022	10.50	Call	Bond Future	169.9100	0.1699	129.6000	0.1296	(23.724)	0	0	0
2022/09/20	R209	03/11/2022	11.00	Call	Bond Future	777.5900	0.7776	652.2700	0.6523	(16.116)	0	0	0
2022/09/20	R209	03/11/2022	11.00	Put	Bond Future	2,206.9900	2.2070	2,420.1500	2.4201	9.658	0	0	6,000
2022/09/20	R209	03/11/2022	11.01	Call	Bond Future	796.5700	0.7966	669.2100	0.6692	(15.989)	0	0	0
2022/09/20	R209	03/11/2022	11.01	Put	Bond Future	2,173.5800	2.1736	2,384.7000	2.3847	9.713	0	0	0
2022/09/20	R209	02/02/2023	10.80	Put	Bond Future	4,347.1000	4.3471	4,547.6800	4.5477	4.614	0	0	0
2022/09/20	R209	02/02/2023	10.78	Call	Bond Future	1,175.7000	1.1757	1,074.9900	1.0750	(8.566)	0	0	0
2022/09/20	R209	02/02/2023	10.79	Call	Bond Future	1,193.0400	1.1930	1,091.3300	1.0913	(8.525)	0	0	0
2022/09/20	R209	02/02/2023			Bond Future	11.4077	67.5222	11.4686	67.2189	0.534	0.0000	0.0000	2,066
2022/09/20	R209	02/02/2023	10.80	Call	Bond Future	1,210.3800	1.2104	1,107.6700	1.1077	(8.486)	0	0	0
2022/09/20	R209	02/02/2023	10.78	Put	Bond Future	4,419.2100	4.4192	4,621.7900	4.6218	4.584	0	0	0
2022/09/20	R209	02/02/2023	10.79	Put	Bond Future	4,383.1200	4.3831	4,584.7000	4.5847	4.599	0	0	0
2022/09/20	R209	04/05/2023	11.09	Call	Bond Future	2,211.1900	2.2112	2,123.2300	2.1232	(3.978)	0	0	0
2022/09/20	R209	04/05/2023	11.09	Put	Bond Future	4,423.3500	4.4233	4,533.7300	4.5337	2.495	0	0	0
2022/09/20	R209	04/05/2023	11.10	Call	Bond Future	2,232.8200	2.2328	2,144.3400	2.1443	(3.963)	0	0	0
2022/09/20	R209	04/05/2023	11.10	Put	Bond Future	4,393.5500	4.3936	4,503.4100	4.5034	2.500	0	0	0
2022/09/20	R209	04/05/2023	10.00	Call	Bond Future	616.1400	0.6161	580.2500	0.5802	(5.825)	0	0	7,500
2022/09/20	R209	04/05/2023	10.00	Put	Bond Future	8,776.8300	8.7768	8,939.2800	8.9393	1.851	0	0	0
2022/09/20	R209	04/05/2023			Bond Future	11.5301	65.6493	11.5706	65.4510	0.351	0.0000	0.0000	1,250
2022/09/20	R209	04/05/2023	12.50	Call	Bond Future	6,159.5300	6.1595	6,010.0900	6.0101	(2.426)	0	0	0
2022/09/20	R209	04/05/2023	12.50	Put	Bond Future	1,632.3700	1.6324	1,681.2700	1.6813	2.996	0	0	7,500
2022/09/20	R209	04/05/2023	11.11	Call	Bond Future	2,254.5600	2.2546	2,165.5500	2.1656	(3.948)	0	0	0
2022/09/20	R209	04/05/2023	11.11	Put	Bond Future	4,363.9300	4.3639	4,473.2600	4.4733	2.505	0	0	0
2022/09/20	R209	04/05/2023	11.00	Call	Bond Future	2,021.0600	2.0211	1,937.8500	1.9378	(4.117)	0	0	0
2022/09/20	R209	04/05/2023	11.00	Put	Bond Future	4,698.5000	4.6985	4,813.6300	4.8136	2.450	0	0	7,500
2022/09/20	R209	03/08/2023	11.95	Put	Bond Future	3,006.5100	3.0065	3,045.0000	3.0450	1.280	0	0	0
2022/09/20	R209	03/08/2023	11.93	Call	Bond Future	4,382.0500	4.3820	4,314.0100	4.3140	(1.553)	0	0	0
2022/09/20	R209	03/08/2023	11.94	Call	Bond Future	4,409.8800	4.4099	4,341.6200	4.3416	(1.548)	0	0	0
2022/09/20	R209	03/08/2023			Bond Future	11.6490	66.9269	11.6712	66.8199	0.190	0.0000	0.0000	0
2022/09/20	R209	03/08/2023	11.95	Call	Bond Future	4,437.7600	4.4378	4,369.3000	4.3693	(1.543)	0	0	0
2022/09/20	R209	03/08/2023	11.93	Put	Bond Future	3,044.5200	3.0445	3,083.4300	3.0834	1.278	0	0	0
2022/09/20	R209	03/08/2023	11.94	Put	Bond Future	3,025.4600	3.0255	3,064.1500	3.0642	1.279	0	0	0
2022/09/20	R209	02/11/2023	11.33	Call	Bond Future	2,928.4000	2.9284	2,908.7600	2.9088	(0.671)	0	0	0
2022/09/20	R209	02/11/2023	11.33	Put	Bond Future	5,110.8100	5.1108	5,125.1400	5.1251	0.280	0	0	0
2022/09/20	R209	02/11/2023	11.34	Call	Bond Future	2,950.2200	2.9502	2,930.5000	2.9305	(0.668)	0	0	0
2022/09/20	R209	02/11/2023	11.34	Put	Bond Future	5,082.9600	5.0830	5,097.2100	5.0972	0.280	0	0	0
2022/09/20	R209	02/11/2023			Bond Future	11.7794	65.0530	11.7865	65.0190	0.061	0.0000	0.0000	0
2022/09/20	R209	02/11/2023	11.35	Call	Bond Future	2,972.1100	2.9721	2,952.3200	2.9523	(0.666)	0	0	0
2022/09/20	R209	02/11/2023	11.35	Put	Bond Future	5,055.2300	5.0552	5,069.4100	5.0694	0.281	0	0	0
2022/09/20	R210	03/11/2022			Bond Future	229.6097	229.6097	230.6583	230.6583	0.457	0.0000	0.0000	732
2022/09/20	R210	02/02/2023			Bond Future	233.7729	233.7729	234.9847	234.9847	0.518	0.0000	0.0000	300
2022/09/20	R210	04/05/2023			Bond Future	235.1301	235.1301	236.7565	236.7565	0.692	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
2022/09/20	R210	03/08/2023			Bond Future	239.7545		241.7552		0.834	0.0000	0.0000	0
2022/09/20	R210	02/11/2023			Bond Future	241.1407		243.4578		0.961	0.0000	0.0000	0
2022/09/20	R213	03/11/2022	9.19	Call	Bond Future	0.1500	0.0002	0.0700	0.0001	(53.333)	0	0	476
2022/09/20	R213	03/11/2022	9.19	Put	Bond Future	8,319.6900	8.3197	8,623.4100	8.6234	3.651	0	0	0
2022/09/20	R213	03/11/2022	10.38	Call	Bond Future	374.5200	0.3745	302.1200	0.3021	(19.331)	0	0	0
2022/09/20	R213	03/11/2022	10.38	Put	Bond Future	2,709.7900	2.7098	2,941.1900	2.9412	8.539	0	0	0
2022/09/20	R213	03/11/2022	10.39	Call	Bond Future	387.1600	0.3872	313.0200	0.3130	(19.150)	0	0	0
2022/09/20	R213	03/11/2022	10.39	Put	Bond Future	2,674.3900	2.6744	2,904.0500	2.9040	8.587	0	0	0
2022/09/20	R213	03/11/2022	10.37	Call	Bond Future	362.1500	0.3622	291.4700	0.2915	(19.517)	0	0	0
2022/09/20	R213	03/11/2022	10.37	Put	Bond Future	2,745.5000	2.7455	2,978.6200	2.9786	8.491	0	0	200
2022/09/20	R213	03/11/2022			Bond Future	10.8750	80.4608	10.9408	80.1570	0.605	0.0000	0.0000	33,963
2022/09/20	R213	03/11/2022	9.13	Call	Bond Future	0.0900	0.0001	0.0500	0.0001	(44.444)	0	0	200
2022/09/20	R213	03/11/2022	9.13	Put	Bond Future	8,635.9000	8.6359	8,939.6600	8.9397	3.517	0	0	0
2022/09/20	R213	03/11/2022	9.84	Call	Bond Future	27.6700	0.0277	18.6200	0.0186	(32.707)	0	0	0
2022/09/20	R213	03/11/2022	9.84	Put	Bond Future	5,011.7800	5.0118	5,306.5300	5.3065	5.881	0	0	476
2022/09/20	R213	03/11/2022	10.40	Call	Bond Future	400.0700	0.4001	324.1800	0.3242	(18.969)	0	0	0
2022/09/20	R213	03/11/2022	10.40	Put	Bond Future	2,639.2900	2.6393	2,867.2000	2.8672	8.635	0	0	0
2022/09/20	R213	03/11/2022	9.98	Call	Bond Future	66.1600	0.0662	47.3400	0.0473	(28.446)	0	0	0
2022/09/20	R213	03/11/2022	9.98	Put	Bond Future	4,353.1200	4.3531	4,638.1000	4.6381	6.547	0	0	200
2022/09/20	R213	03/11/2022	10.19	Call	Bond Future	183.5800	0.1836	141.0300	0.1410	(23.178)	0	0	0
2022/09/20	R213	03/11/2022	10.19	Put	Bond Future	3,438.5600	3.4386	3,699.8100	3.6998	7.598	0	0	476
2022/09/20	R213	02/02/2023	10.43	Put	Bond Future	3,862.0800	3.8621	4,034.4400	4.0344	4.463	0	0	0
2022/09/20	R213	02/02/2023	12.20	Call	Bond Future	5,746.1100	5.7461	5,532.6600	5.5327	(3.715)	0	0	0
2022/09/20	R213	02/02/2023	12.20	Put	Bond Future	720.3700	0.7204	766.0800	0.7661	6.345	0	0	912
2022/09/20	R213	02/02/2023	10.22	Put	Bond Future	4,571.3600	4.5714	4,760.8600	4.7609	4.145	0	0	0
2022/09/20	R213	02/02/2023	10.23	Call	Bond Future	793.1000	0.7931	722.6600	0.7227	(8.882)	0	0	0
2022/09/20	R213	02/02/2023	10.35	Call	Bond Future	951.4900	0.9515	871.3700	0.8714	(8.420)	0	0	0
2022/09/20	R213	02/02/2023	10.35	Put	Bond Future	4,122.8000	4.1228	4,301.8400	4.3018	4.343	0	0	476
2022/09/20	R213	02/02/2023	10.01	Call	Bond Future	559.3200	0.5593	504.9300	0.5049	(9.724)	0	0	0
2022/09/20	R213	02/02/2023			Bond Future	11.0364	81.9000	11.0941	81.6408	0.522	0.0000	0.0000	0
2022/09/20	R213	02/02/2023	10.43	Call	Bond Future	1,068.6500	1.0686	981.8500	0.9819	(8.122)	0	0	912
2022/09/20	R213	02/02/2023	10.22	Call	Bond Future	781.2500	0.7813	711.5900	0.7116	(8.916)	0	0	0
2022/09/20	R213	02/02/2023	10.23	Put	Bond Future	4,535.4000	4.5354	4,724.1200	4.7241	4.161	0	0	0
2022/09/20	R213	02/02/2023	9.16	Call	Bond Future	128.9500	0.1289	112.6000	0.1126	(12.679)	0	0	476
2022/09/20	R213	02/02/2023	9.16	Put	Bond Future	9,192.4100	9.1924	9,435.2200	9.4352	2.641	0	0	0
2022/09/20	R213	02/02/2023	10.01	Put	Bond Future	5,361.6200	5.3616	5,566.3900	5.5664	3.819	0	0	476
2022/09/20	R213	02/02/2023	10.21	Call	Bond Future	769.3800	0.7694	700.4800	0.7005	(8.955)	0	0	0
2022/09/20	R213	02/02/2023	10.21	Put	Bond Future	4,607.3400	4.6073	4,797.6000	4.7976	4.129	0	0	0
2022/09/20	R213	04/05/2023	10.75	Call	Bond Future	1,878.8100	1.8788	1,820.5200	1.8205	(3.102)	0	0	0
2022/09/20	R213	04/05/2023	10.75	Put	Bond Future	3,803.1200	3.8031	3,875.5000	3.8755	1.903	0	0	0
2022/09/20	R213	04/05/2023			Bond Future	11.1817	79.9002	11.2115	79.7695	0.267	0.0000	0.0000	0
2022/09/20	R213	04/05/2023	10.74	Call	Bond Future	1,860.2600	1.8603	1,802.3200	1.8023	(3.115)	0	0	0
2022/09/20	R213	04/05/2023	10.74	Put	Bond Future	3,829.8600	3.8299	3,902.5900	3.9026	1.899	0	0	0
2022/09/20	R213	04/05/2023	10.73	Call	Bond Future	1,841.5600	1.8416	1,783.9800	1.7840	(3.127)	0	0	0
2022/09/20	R213	04/05/2023	10.73	Put	Bond Future	3,856.4700	3.8565	3,929.5600	3.9296	1.895	0	0	0
2022/09/20	R213	03/08/2023	11.62	Put	Bond Future	2,615.3100	2.6153	2,617.6200	2.6176	0.088	0	0	0
2022/09/20	R213	03/08/2023	11.63	Call	Bond Future	3,880.0300	3.8800	3,864.9600	3.8650	(0.388)	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
2022/09/20	R213	03/08/2023			Bond Future	11.3271	81.4546	11.3311	81.4372	0.036	0.0000	0.0000	0
2022/09/20	R213	03/08/2023	11.62	Call	Bond Future	3,854.6400	3.8546	3,839.6000	3.8396	(0.390)	0	0	0
2022/09/20	R213	03/08/2023	11.63	Put	Bond Future	2,598.8400	2.5988	2,601.1200	2.6011	0.088	0	0	0
2022/09/20	R213	03/08/2023	11.61	Call	Bond Future	3,829.0100	3.8290	3,814.0000	3.8140	(0.392)	0	0	0
2022/09/20	R213	03/08/2023	11.61	Put	Bond Future	2,631.5800	2.6316	2,633.9200	2.6339	0.089	0	0	0
2022/09/20	R213	02/11/2023	11.13	Call	Bond Future	2,555.4800	2.5555	2,584.0300	2.5840	1.117	0	0	0
2022/09/20	R213	02/11/2023	11.13	Put	Bond Future	4,090.6600	4.0907	4,046.6300	4.0466	(1.076)	0	0	0
2022/09/20	R213	02/11/2023			Bond Future	11.4950	79.4577	11.4776	79.5303	(0.152)	0.0000	0.0000	0
2022/09/20	R213	02/11/2023	11.12	Call	Bond Future	2,535.5900	2.5356	2,563.9900	2.5640	1.120	0	0	0
2022/09/20	R213	02/11/2023	11.12	Put	Bond Future	4,113.3600	4.1134	4,069.1800	4.0692	(1.074)	0	0	0
2022/09/20	R213	02/11/2023	11.11	Call	Bond Future	2,515.7700	2.5158	2,544.0200	2.5440	1.123	0	0	0
2022/09/20	R213	02/11/2023	11.11	Put	Bond Future	4,136.1600	4.1362	4,091.8300	4.0918	(1.072)	0	0	0
2022/09/20	R214	03/11/2022	11.34	Call	Bond Future	1,245.8700	1.2459	1,084.2900	1.0843	(12.969)	0	0	0
2022/09/20	R214	03/11/2022	11.36	Put	Bond Future	1,638.5300	1.6385	1,800.5700	1.8006	9.889	0	0	0
2022/09/20	R214	03/11/2022			Bond Future	11.4240	63.7530	11.4860	63.4254	0.543	0.0000	0.0000	25,360
2022/09/20	R214	03/11/2022	11.34	Put	Bond Future	1,694.2900	1.6943	1,860.3100	1.8603	9.799	0	0	0
2022/09/20	R214	03/11/2022	11.35	Call	Bond Future	1,271.4000	1.2714	1,107.8300	1.1078	(12.865)	0	0	0
2022/09/20	R214	03/11/2022	11.35	Put	Bond Future	1,666.1900	1.6662	1,830.2200	1.8302	9.845	0	0	0
2022/09/20	R214	03/11/2022	11.36	Call	Bond Future	1,297.3100	1.2973	1,131.7500	1.1317	(12.762)	0	0	0
2022/09/20	R214	02/02/2023	11.07	Call	Bond Future	1,573.6300	1.5736	1,458.8900	1.4589	(7.291)	0	0	0
2022/09/20	R214	02/02/2023	11.07	Put	Bond Future	4,160.4300	4.1604	4,339.5100	4.3395	4.304	0	0	0
2022/09/20	R214	02/02/2023	11.08	Call	Bond Future	1,594.4900	1.5945	1,478.7700	1.4788	(7.257)	0	0	0
2022/09/20	R214	02/02/2023	11.08	Put	Bond Future	4,125.7700	4.1258	4,303.8700	4.3039	4.317	0	0	0
2022/09/20	R214	02/02/2023			Bond Future	11.5505	64.8934	11.6071	64.5995	0.490	0.0000	0.0000	64,507
2022/09/20	R214	02/02/2023	11.09	Call	Bond Future	1,615.5000	1.6155	1,498.8000	1.4988	(7.224)	0	0	0
2022/09/20	R214	02/02/2023	11.09	Put	Bond Future	4,091.3200	4.0913	4,268.4400	4.2684	4.329	0	0	0
2022/09/20	R214	04/05/2023	11.36	Call	Bond Future	2,641.0400	2.6410	2,546.9000	2.5469	(3.565)	0	0	0
2022/09/20	R214	04/05/2023	11.36	Put	Bond Future	4,228.4800	4.2285	4,328.5800	4.3286	2.367	0	0	0
2022/09/20	R214	04/05/2023	11.37	Call	Bond Future	2,665.1900	2.6652	2,570.5500	2.5706	(3.551)	0	0	0
2022/09/20	R214	04/05/2023	11.37	Put	Bond Future	4,199.2400	4.1992	4,298.8400	4.2988	2.372	0	0	0
2022/09/20	R214	04/05/2023			Bond Future	11.6631	62.8254	11.7010	62.6312	0.325	0.0000	0.0000	0
2022/09/20	R214	04/05/2023	11.38	Call	Bond Future	2,689.6500	2.6896	2,594.5000	2.5945	(3.538)	0	0	0
2022/09/20	R214	04/05/2023	11.38	Put	Bond Future	4,170.3800	4.1704	4,269.4700	4.2695	2.376	0	0	0
2022/09/20	R214	03/08/2023	12.14	Call	Bond Future	4,917.8500	4.9179	4,847.4600	4.8475	(1.431)	0	0	0
2022/09/20	R214	03/08/2023	12.14	Put	Bond Future	3,108.2600	3.1083	3,144.8400	3.1448	1.177	0	0	0
2022/09/20	R214	03/08/2023	12.15	Call	Bond Future	4,947.2400	4.9472	4,876.6500	4.8767	(1.427)	0	0	0
2022/09/20	R214	03/08/2023	12.15	Put	Bond Future	3,089.4200	3.0894	3,125.8000	3.1258	1.178	0	0	0
2022/09/20	R214	03/08/2023			Bond Future	11.7737	64.0478	11.7949	63.9409	0.180	0.0000	0.0000	0
2022/09/20	R214	03/08/2023	12.16	Call	Bond Future	4,976.6700	4.9767	4,905.8900	4.9059	(1.422)	0	0	0
2022/09/20	R214	03/08/2023	12.16	Put	Bond Future	3,070.6900	3.0707	3,106.8800	3.1069	1.179	0	0	0
2022/09/20	R214	02/11/2023	11.45	Put	Bond Future	5,380.5200	5.3805	5,397.0400	5.3970	0.307	0	0	0
2022/09/20	R214	02/11/2023	11.46	Call	Bond Future	3,117.2700	3.1173	3,095.1100	3.0951	(0.711)	0	0	0
2022/09/20	R214	02/11/2023	11.46	Put	Bond Future	5,350.5800	5.3506	5,367.0100	5.3670	0.307	0	0	0
2022/09/20	R214	02/11/2023			Bond Future	11.8964	61.9726	11.9042	61.9340	0.065	0.0000	0.0000	0
2022/09/20	R214	02/11/2023	11.45	Call	Bond Future	3,094.5600	3.0946	3,072.4900	3.0725	(0.713)	0	0	0
2022/09/20	R214	02/11/2023	11.47	Call	Bond Future	3,139.8000	3.1398	3,117.5600	3.1176	(0.708)	0	0	0
2022/09/20	R214	02/11/2023	11.47	Put	Bond Future	5,320.5200	5.3205	5,336.8700	5.3369	0.307	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
2022/09/20	R248	03/11/2022	10.60	Call	Bond Future	186.5200	0.1865	143.3500	0.1434	(23.145)	0	0	950
2022/09/20	R248	03/11/2022	10.60	Put	Bond Future	5,994.6500	5.9947	6,362.0800	6.3621	6.129	0	0	0
2022/09/20	R248	03/11/2022	10.70	Call	Bond Future	270.5300	0.2705	212.3800	0.2124	(21.495)	0	0	0
2022/09/20	R248	03/11/2022	10.70	Put	Bond Future	5,331.7500	5.3317	5,684.2000	5.6842	6.610	0	0	0
2022/09/20	R248	03/11/2022	11.32	Call	Bond Future	1,513.7000	1.5137	1,315.2300	1.3152	(13.112)	0	0	0
2022/09/20	R248	03/11/2022	11.20	Call	Bond Future	1,164.8300	1.1648	996.5200	0.9965	(14.449)	0	0	0
2022/09/20	R248	03/11/2022	11.20	Put	Bond Future	2,658.3200	2.6583	2,900.6100	2.9006	9.114	0	0	0
2022/09/20	R248	03/11/2022	11.30	Put	Bond Future	2,263.6700	2.2637	2,480.8000	2.4808	9.592	0	0	0
2022/09/20	R248	03/11/2022	11.31	Put	Bond Future	2,226.8800	2.2269	2,441.5100	2.4415	9.638	0	0	0
2022/09/20	R248	03/11/2022			Bond Future	11.4211	79.6584	11.4832	79.2478	0.544	0.0000	0.0000	248,814
2022/09/20	R248	03/11/2022	10.00	Call	Bond Future	11.0400	0.0110	7.3000	0.0073	(33.877)	0	0	0
2022/09/20	R248	03/11/2022	10.00	Put	Bond Future	10,552.9800	10.5530	10,959.8400	10.9598	3.855	0	0	0
2022/09/20	R248	03/11/2022	11.32	Put	Bond Future	2,190.4300	2.1904	2,402.5600	2.4026	9.684	0	0	0
2022/09/20	R248	03/11/2022	11.90	Call	Bond Future	3,832.6600	3.8327	3,512.6900	3.5127	(8.349)	0	0	0
2022/09/20	R248	03/11/2022	11.90	Put	Bond Future	761.4100	0.7614	852.0400	0.8520	11.903	0	0	0
2022/09/20	R248	03/11/2022	11.30	Call	Bond Future	1,451.8400	1.4518	1,258.3700	1.2584	(13.326)	0	0	950
2022/09/20	R248	03/11/2022	11.31	Call	Bond Future	1,482.6500	1.4826	1,286.6800	1.2867	(13.218)	0	0	0
2022/09/20	R248	02/02/2023	11.10	Put	Bond Future	5,057.4000	5.0574	5,277.0300	5.2770	4.343	0	0	0
2022/09/20	R248	02/02/2023	11.08	Call	Bond Future	2,026.6700	2.0267	1,880.4200	1.8804	(7.216)	0	0	0
2022/09/20	R248	02/02/2023	11.08	Put	Bond Future	5,143.0800	5.1431	5,365.1800	5.3652	4.318	0	0	0
2022/09/20	R248	02/02/2023			Bond Future	11.5418	81.1200	11.5985	80.7517	0.492	0.0000	0.0000	0
2022/09/20	R248	02/02/2023	11.10	Call	Bond Future	2,080.4900	2.0805	1,931.7700	1.9318	(7.148)	0	0	2,700
2022/09/20	R248	02/02/2023	11.06	Call	Bond Future	1,973.6100	1.9736	1,829.8300	1.8298	(7.285)	0	0	0
2022/09/20	R248	02/02/2023	11.06	Put	Bond Future	5,229.9400	5.2299	5,454.5100	5.4545	4.294	0	0	0
2022/09/20	R248	02/02/2023	11.07	Call	Bond Future	2,000.0500	2.0000	1,855.0300	1.8550	(7.251)	0	0	0
2022/09/20	R248	02/02/2023	11.07	Put	Bond Future	5,186.3600	5.1864	5,409.6900	5.4097	4.306	0	0	0
2022/09/20	R248	02/02/2023	10.40	Call	Bond Future	690.8800	0.6909	622.5800	0.6226	(9.886)	0	0	2,700
2022/09/20	R248	02/02/2023	10.40	Put	Bond Future	8,812.0100	8.8120	9,112.0600	9.1121	3.405	0	0	0
2022/09/20	R248	04/05/2023	11.35	Call	Bond Future	3,311.7300	3.3117	3,193.4900	3.1935	(3.570)	0	0	0
2022/09/20	R248	04/05/2023	11.35	Put	Bond Future	5,321.9000	5.3219	5,447.8200	5.4478	2.366	0	0	0
2022/09/20	R248	04/05/2023			Bond Future	11.6567	78.1991	11.6950	77.9549	0.328	0.0000	0.0000	0
2022/09/20	R248	04/05/2023	11.33	Call	Bond Future	3,251.4100	3.2514	3,134.4600	3.1345	(3.597)	0	0	0
2022/09/20	R248	04/05/2023	11.33	Put	Bond Future	5,395.8500	5.3959	5,523.0600	5.5231	2.358	0	0	0
2022/09/20	R248	04/05/2023	11.34	Call	Bond Future	3,281.3800	3.2814	3,163.7800	3.1638	(3.584)	0	0	0
2022/09/20	R248	04/05/2023	11.34	Put	Bond Future	5,358.6400	5.3586	5,485.2000	5.4852	2.362	0	0	0
2022/09/20	R248	03/08/2023	12.11	Call	Bond Future	6,054.5800	6.0546	5,966.2800	5.9663	(1.458)	0	0	0
2022/09/20	R248	03/08/2023	12.11	Put	Bond Future	3,984.8100	3.9848	4,032.0300	4.0320	1.185	0	0	0
2022/09/20	R248	03/08/2023			Bond Future	11.7730	79.6832	11.7945	79.5477	0.183	0.0000	0.0000	0
2022/09/20	R248	03/08/2023	12.09	Call	Bond Future	5,982.5300	5.9825	5,894.7300	5.8947	(1.468)	0	0	0
2022/09/20	R248	03/08/2023	12.09	Put	Bond Future	4,032.7900	4.0328	4,080.5100	4.0805	1.183	0	0	0
2022/09/20	R248	03/08/2023	12.10	Call	Bond Future	6,018.5200	6.0185	5,930.4800	5.9305	(1.463)	0	0	0
2022/09/20	R248	03/08/2023	12.10	Put	Bond Future	4,008.7200	4.0087	4,056.2000	4.0562	1.184	0	0	0
2022/09/20	R248	02/11/2023	11.49	Put	Bond Future	6,569.9800	6.5700	6,591.5300	6.5915	0.328	0	0	0
2022/09/20	R248	02/11/2023	11.47	Call	Bond Future	3,952.0100	3.9520	3,922.9300	3.9229	(0.736)	0	0	0
2022/09/20	R248	02/11/2023	11.48	Call	Bond Future	3,980.6400	3.9806	3,951.4500	3.9514	(0.733)	0	0	0
2022/09/20	R248	02/11/2023			Bond Future	11.8922	76.7845	11.9005	76.7337	0.069	0.0000	0.0000	0
2022/09/20	R248	02/11/2023	11.49	Call	Bond Future	4,009.3600	4.0094	3,980.0600	3.9801	(0.731)	0	0	0

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2022/09/20	R248 02/11/2023	11.47	Put	Bond Future	6,643.9200	6.6439	6,665.6900	6.6657	0.328	0	0	0
2022/09/20	R248 02/11/2023	11.48	Put	Bond Future	6,606.8600	6.6069	6,628.5200	6.6285	0.328	0	0	0

**Total** **1490410**