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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/09/2022 TO 07/09/2022

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
2022/09/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/07	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/07	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/07	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/07	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/07	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/07	2025	03/11/2022		Bond Future	167.8523	167.8523	167.6584	167.6584	(0.115)	0.0000	0.0000	7,366
2022/09/07	2025	02/02/2023		Bond Future	169.1912	169.1912	168.9881	168.9881	(0.120)	0.0000	0.0000	1,936
2022/09/07	2025	04/05/2023		Bond Future	172.4459	172.4459	172.2360	172.2360	(0.122)	0.0000	0.0000	0
2022/09/07	2025	03/08/2023		Bond Future	174.1116	174.1116	173.8963	173.8963	(0.124)	0.0000	0.0000	0
2022/09/07	2025	02/11/2023		Bond Future	177.4323	177.4323	177.2133	177.2133	(0.123)	0.0000	0.0000	0
2022/09/07	2029	03/11/2022		Bond Future	122.4764	122.4764	122.3527	122.3527	(0.101)	0.0000	0.0000	1,519
2022/09/07	2029	02/02/2023		Bond Future	124.7063	124.7063	124.5759	124.5759	(0.105)	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
2022/09/07	2029	04/05/2023			Bond Future	125.7930	125.7930	125.6584	125.6584	(0.107)	0.0000	0.0000	0
2022/09/07	2029	03/08/2023			Bond Future	128.3088	128.3088	128.1701	128.1701	(0.108)	0.0000	0.0000	0
2022/09/07	2029	02/11/2023			Bond Future	129.3940	129.3940	129.2535	129.2535	(0.109)	0.0000	0.0000	0
2022/09/07	2030	03/11/2022	9.70	Call	Bond Future	62.1100	0.0621	69.9400	0.0699	12.607	0	0	500
2022/09/07	2030	03/11/2022	9.70	Put	Bond Future	4,478.0000	4.4780	3,917.8900	3.9179	(12.508)	0	0	0
2022/09/07	2030	03/11/2022	10.10	Call	Bond Future	304.5400	0.3045	370.2800	0.3703	21.587	0	0	0
2022/09/07	2030	03/11/2022	10.10	Put	Bond Future	2,815.3300	2.8153	2,313.1300	2.3131	(17.838)	0	0	0
2022/09/07	2030	03/11/2022	10.20	Put	Bond Future	2,462.2900	2.4623	1,985.4500	1.9854	(19.366)	0	0	0
2022/09/07	2030	03/11/2022			Bond Future	10.6440	89.0462	10.5192	89.6142	(1.172)	0.0000	0.0000	66,891
2022/09/07	2030	03/11/2022	10.08	Call	Bond Future	284.3600	0.2844	345.5500	0.3455	21.518	0	0	0
2022/09/07	2030	03/11/2022	10.08	Put	Bond Future	2,889.2000	2.8892	2,382.4500	2.3825	(17.539)	0	0	0
2022/09/07	2030	03/11/2022	10.09	Call	Bond Future	294.3800	0.2944	357.8200	0.3578	21.550	0	0	0
2022/09/07	2030	03/11/2022	10.09	Put	Bond Future	2,852.1800	2.8522	2,347.6800	2.3477	(17.688)	0	0	0
2022/09/07	2030	03/11/2022	10.20	Call	Bond Future	419.8800	0.4199	510.9800	0.5110	21.697	0	0	500
2022/09/07	2030	03/11/2022	11.57	Call	Bond Future	4,310.2500	4.3102	4,799.3900	4.7994	11.348	0	0	0
2022/09/07	2030	03/11/2022	11.57	Put	Bond Future	239.4300	0.2394	160.6300	0.1606	(32.911)	0	0	500
2022/09/07	2030	02/02/2023	11.16	Put	Bond Future	1,452.5500	1.4525	1,197.3000	1.1973	(17.573)	0	0	388
2022/09/07	2030	02/02/2023	11.35	Call	Bond Future	3,540.4400	3.5404	3,892.5500	3.8925	9.945	0	0	5,000
2022/09/07	2030	02/02/2023	11.35	Put	Bond Future	1,192.7300	1.1927	969.9500	0.9700	(18.678)	0	0	0
2022/09/07	2030	02/02/2023	9.99	Call	Bond Future	660.5400	0.6605	797.9500	0.7980	20.803	0	0	0
2022/09/07	2030	02/02/2023	10.00	Call	Bond Future	671.1600	0.6712	810.2400	0.8102	20.722	0	0	0
2022/09/07	2030	02/02/2023	10.01	Put	Bond Future	4,267.7000	4.2677	3,832.8700	3.8329	(10.189)	0	0	0
2022/09/07	2030	02/02/2023	9.80	Call	Bond Future	481.2800	0.4813	588.3300	0.5883	22.243	0	0	0
2022/09/07	2030	02/02/2023	9.94	Put	Bond Future	4,518.6100	4.5186	4,072.7600	4.0728	(9.867)	0	0	102
2022/09/07	2030	02/02/2023	9.20	Call	Bond Future	166.6500	0.1666	230.8800	0.2309	38.542	0	0	0
2022/09/07	2030	02/02/2023	9.20	Put	Bond Future	7,595.8800	7.5959	7,085.2200	7.0852	(6.723)	0	0	0
2022/09/07	2030	02/02/2023	9.66	Call	Bond Future	374.7700	0.3748	473.4600	0.4735	26.333	0	0	0
2022/09/07	2030	02/02/2023	9.66	Put	Bond Future	5,596.0900	5.5961	5,119.8900	5.1199	(8.510)	0	0	102
2022/09/07	2030	02/02/2023	8.81	Put	Bond Future	9,436.7800	9.4368	8,898.6700	8.8987	(5.702)	0	0	0
2022/09/07	2030	02/02/2023	9.04	Call	Bond Future	125.8600	0.1259	177.2600	0.1773	40.839	0	0	0
2022/09/07	2030	02/02/2023	9.04	Put	Bond Future	8,338.7200	8.3387	7,815.2300	7.8152	(6.278)	0	0	0
2022/09/07	2030	02/02/2023	9.08	Put	Bond Future	8,151.2500	8.1513	7,630.7200	7.6307	(6.386)	0	0	0
2022/09/07	2030	02/02/2023			Bond Future	10.8058	86.6402	10.6754	87.2151	(1.207)	0.0000	0.0000	5,200
2022/09/07	2030	02/02/2023	11.55	Call	Bond Future	4,155.4700	4.1555	4,539.6500	4.5396	9.245	0	0	5,000
2022/09/07	2030	02/02/2023	11.55	Put	Bond Future	965.3600	0.9654	774.6500	0.7747	(19.755)	0	0	0
2022/09/07	2030	02/02/2023	11.12	Call	Bond Future	2,878.5400	2.8785	3,191.4600	3.1915	10.871	0	0	0
2022/09/07	2030	02/02/2023	11.12	Put	Bond Future	1,513.0600	1.5131	1,251.0900	1.2511	(17.314)	0	0	0
2022/09/07	2030	02/02/2023	11.16	Call	Bond Future	2,989.9000	2.9899	3,309.5400	3.3095	10.691	0	0	0
2022/09/07	2030	02/02/2023	9.99	Put	Bond Future	4,338.1300	4.3381	3,900.6500	3.9006	(10.085)	0	0	0
2022/09/07	2030	02/02/2023	10.00	Put	Bond Future	4,302.4900	4.3025	3,866.6800	3.8667	(10.129)	0	0	0
2022/09/07	2030	02/02/2023	10.01	Call	Bond Future	682.6100	0.6826	822.6700	0.8227	20.518	0	0	0
2022/09/07	2030	02/02/2023	9.80	Put	Bond Future	5,043.6400	5.0436	4,575.8000	4.5758	(9.276)	0	0	0
2022/09/07	2030	02/02/2023	9.83	Call	Bond Future	506.8200	0.5068	618.4500	0.6184	22.026	0	0	388
2022/09/07	2030	02/02/2023	9.83	Put	Bond Future	4,928.7500	4.9288	4,465.4900	4.4655	(9.399)	0	0	0
2022/09/07	2030	02/02/2023	9.94	Call	Bond Future	609.2400	0.6092	738.2800	0.7383	21.180	0	0	0
2022/09/07	2030	02/02/2023	9.79	Call	Bond Future	472.9900	0.4730	578.5900	0.5786	22.326	0	0	0
2022/09/07	2030	02/02/2023	9.79	Put	Bond Future	5,082.2200	5.0822	4,612.9300	4.6129	(9.234)	0	0	0

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2022/09/07	2030	02/02/2023	8.81	Call	Bond Future	83.0000		0.0830	119.7800	0.1198	44.313	0	0	102
2022/09/07	2030	02/02/2023	9.08	Call	Bond Future	135.0700		0.1351	189.4300	0.1894	40.246	0	0	388
2022/09/07	2030	04/05/2023	11.34	Call	Bond Future	3,500.0400		3.5000	3,814.4600	3.8145	8.983	0	0	0
2022/09/07	2030	04/05/2023	11.34	Put	Bond Future	1,916.9100		1.9169	1,647.0400	1.6470	(14.078)	0	0	150
2022/09/07	2030	04/05/2023	10.42	Call	Bond Future	1,477.2200		1.4772	1,675.2100	1.6752	13.403	0	0	479
2022/09/07	2030	04/05/2023	10.42	Put	Bond Future	3,828.4200		3.8284	3,442.1200	3.4421	(10.090)	0	0	0
2022/09/07	2030	04/05/2023	10.52	Call	Bond Future	1,649.2400		1.6492	1,855.4000	1.8554	12.500	0	0	0
2022/09/07	2030	04/05/2023	10.52	Put	Bond Future	3,561.7400		3.5617	3,183.6100	3.1836	(10.616)	0	0	0
2022/09/07	2030	04/05/2023	10.53	Call	Bond Future	1,667.2500		1.6672	1,874.7000	1.8747	12.443	0	0	0
2022/09/07	2030	04/05/2023	10.53	Put	Bond Future	3,536.0300		3.5360	3,159.1900	3.1592	(10.657)	0	0	0
2022/09/07	2030	04/05/2023	9.67	Call	Bond Future	585.5700		0.5856	730.2200	0.7302	24.702	0	0	479
2022/09/07	2030	04/05/2023	9.67	Put	Bond Future	6,316.3200		6.3163	5,876.6800	5.8767	(6.960)	0	0	0
2022/09/07	2030	04/05/2023	9.78	Call	Bond Future	671.0200		0.6710	825.2900	0.8253	22.990	0	0	388
2022/09/07	2030	04/05/2023	9.78	Put	Bond Future	5,896.0700		5.8961	5,466.0500	5.4661	(7.293)	0	0	0
2022/09/07	2030	04/05/2023	10.00	Call	Bond Future	896.6600		0.8967	1,045.5800	1.0456	16.608	0	0	1,080
2022/09/07	2030	04/05/2023	10.00	Put	Bond Future	5,120.7500		5.1208	4,685.3800	4.6854	(8.502)	0	0	0
2022/09/07	2030	04/05/2023	9.03	Call	Bond Future	260.4300		0.2604	340.2000	0.3402	30.630	0	0	388
2022/09/07	2030	04/05/2023	9.03	Put	Bond Future	9,004.1700		9.0042	8,499.6500	8.4997	(5.603)	0	0	0
2022/09/07	2030	04/05/2023	9.58	Put	Bond Future	6,672.5700		6.6726	6,222.2000	6.2222	(6.750)	0	0	0
2022/09/07	2030	04/05/2023			Bond Future	10.9634		88.2892	10.8266	88.8735	(1.248)	0.0000	0.0000	0
2022/09/07	2030	04/05/2023	12.57	Call	Bond Future	7,228.7300		7.2287	7,686.5000	7.6865	6.333	0	0	0
2022/09/07	2030	04/05/2023	12.57	Put	Bond Future	725.4700		0.7255	598.9500	0.5990	(17.440)	0	0	350
2022/09/07	2030	04/05/2023	11.62	Call	Bond Future	4,276.2600		4.2763	4,629.5800	4.6296	8.262	0	0	0
2022/09/07	2030	04/05/2023	11.62	Put	Bond Future	1,539.8600		1.5399	1,308.8900	1.3089	(14.999)	0	0	388
2022/09/07	2030	04/05/2023	12.04	Call	Bond Future	5,534.1100		5.5341	5,938.9200	5.9389	7.315	0	0	0
2022/09/07	2030	04/05/2023	12.04	Put	Bond Future	1,104.9900		1.1050	925.5100	0.9255	(16.243)	0	0	1,080
2022/09/07	2030	04/05/2023	12.50	Call	Bond Future	7,000.0800		7.0001	7,451.7900	7.4518	6.453	0	0	0
2022/09/07	2030	04/05/2023	12.50	Put	Bond Future	766.8800		0.7669	634.3000	0.6343	(17.288)	0	0	479
2022/09/07	2030	04/05/2023	10.54	Call	Bond Future	1,685.3700		1.6854	1,894.1200	1.8941	12.386	0	0	0
2022/09/07	2030	04/05/2023	10.54	Put	Bond Future	3,510.4600		3.5105	3,134.9200	3.1349	(10.698)	0	0	0
2022/09/07	2030	04/05/2023	10.65	Call	Bond Future	1,892.5100		1.8925	2,115.0500	2.1150	11.759	0	0	350
2022/09/07	2030	04/05/2023	10.65	Put	Bond Future	3,238.8000		3.2388	2,877.0500	2.8770	(11.169)	0	0	0
2022/09/07	2030	04/05/2023	9.58	Call	Bond Future	525.4400		0.5254	659.3600	0.6594	25.487	0	0	150
2022/09/07	2030	03/08/2023	12.89	Call	Bond Future	7,814.2500		7.8142	8,331.3500	8.3313	6.617	0	0	0
2022/09/07	2030	03/08/2023	12.89	Put	Bond Future	905.8400		0.9058	828.1800	0.8282	(8.573)	0	0	350
2022/09/07	2030	03/08/2023	11.34	Call	Bond Future	3,399.6700		3.3997	3,778.4400	3.7784	11.141	0	0	0
2022/09/07	2030	03/08/2023	11.34	Put	Bond Future	2,500.4700		2.5005	2,284.4800	2.2845	(8.638)	0	0	0
2022/09/07	2030	03/08/2023	11.35	Call	Bond Future	3,424.2000		3.4242	3,803.8600	3.8039	11.088	0	0	0
2022/09/07	2030	03/08/2023	11.36	Put	Bond Future	2,468.4400		2.4684	2,254.2300	2.2542	(8.678)	0	0	0
2022/09/07	2030	03/08/2023	10.40	Call	Bond Future	1,520.7200		1.5207	1,766.8300	1.7668	16.184	0	0	1,012
2022/09/07	2030	03/08/2023	10.65	Call	Bond Future	1,931.8400		1.9318	2,214.5900	2.2146	14.636	0	0	350
2022/09/07	2030	03/08/2023	10.65	Put	Bond Future	3,893.7100		3.8937	3,581.7000	3.5817	(8.013)	0	0	0
2022/09/07	2030	03/08/2023			Bond Future	11.1200		86.0299	10.9761	86.6247	(1.294)	0.0000	0.0000	0
2022/09/07	2030	03/08/2023	12.59	Call	Bond Future	6,891.0200		6.8910	7,389.1600	7.3892	7.229	0	0	0
2022/09/07	2030	03/08/2023	12.59	Put	Bond Future	1,102.4900		1.1025	1,005.8700	1.0059	(8.764)	0	0	1,012
2022/09/07	2030	03/08/2023	11.35	Put	Bond Future	2,484.4100		2.4844	2,269.3100	2.2693	(8.658)	0	0	0
2022/09/07	2030	03/08/2023	11.36	Call	Bond Future	3,448.8000		3.4488	3,829.3500	3.8294	11.034	0	0	0
2022/09/07	2030	03/08/2023	10.40	Put	Bond Future	4,549.1100		4.5491	4,200.4600	4.2005	(7.664)	0	0	0

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2022/09/07	2030	02/11/2023	10.81	Call	Bond Future	2,212.2500	2.2122	2,447.1100	2.4471	10.616	0	0	0
2022/09/07	2030	02/11/2023	10.81	Put	Bond Future	4,182.0400	4.1820	3,810.7000	3.8107	(8.879)	0	0	0
2022/09/07	2030	02/11/2023	10.80	Call	Bond Future	2,194.0300	2.1940	2,427.9900	2.4280	10.663	0	0	0
2022/09/07	2030	02/11/2023	10.80	Put	Bond Future	4,204.7600	4.2048	3,832.5200	3.8325	(8.853)	0	0	0
2022/09/07	2030	02/11/2023			Bond Future	11.2982	87.6509	11.1464	88.2571	(1.343)	0.0000	0.0000	0
2022/09/07	2030	02/11/2023	10.82	Call	Bond Future	2,230.1700	2.2302	2,466.6700	2.4667	10.605	0	0	0
2022/09/07	2030	02/11/2023	10.82	Put	Bond Future	4,159.0400	4.1590	3,789.3400	3.7893	(8.889)	0	0	0
2022/09/07	2032	03/11/2022	9.31	Put	Bond Future	9,808.6200	9.8086	9,197.9600	9.1980	(6.226)	0	0	0
2022/09/07	2032	03/11/2022	9.36	Call	Bond Future	1.3900	0.0014	1.9800	0.0020	42.446	0	0	454
2022/09/07	2032	03/11/2022	9.36	Put	Bond Future	9,514.3200	9.5143	8,903.8000	8.9038	(6.417)	0	0	0
2022/09/07	2032	03/11/2022	9.46	Put	Bond Future	8,929.7400	8.9297	8,319.6400	8.3196	(6.832)	0	0	0
2022/09/07	2032	03/11/2022	10.56	Put	Bond Future	3,171.8700	3.1719	2,685.0000	2.6850	(15.350)	0	0	180
2022/09/07	2032	03/11/2022	9.92	Call	Bond Future	26.2600	0.0263	35.3500	0.0354	34.615	0	0	750
2022/09/07	2032	03/11/2022	9.92	Put	Bond Future	6,320.8100	6.3208	5,718.7900	5.7188	(9.524)	0	0	0
2022/09/07	2032	03/11/2022	10.11	Put	Bond Future	5,301.1600	5.3012	4,713.2100	4.7132	(11.091)	0	0	454
2022/09/07	2032	03/11/2022	10.16	Call	Bond Future	82.3800	0.0824	111.9900	0.1120	35.943	0	0	0
2022/09/07	2032	03/11/2022	10.16	Put	Bond Future	5,042.4600	5.0425	4,460.9600	4.4610	(11.532)	0	0	180
2022/09/07	2032	03/11/2022			Bond Future	11.0959	84.5184	10.9766	85.1295	(1.075)	0.0000	0.0000	168,761
2022/09/07	2032	03/11/2022	9.31	Call	Bond Future	1.0200	0.0010	1.4700	0.0015	44.118	0	0	180
2022/09/07	2032	03/11/2022	9.46	Call	Bond Future	2.4900	0.0025	3.5000	0.0035	40.562	0	0	500
2022/09/07	2032	03/11/2022	11.55	Call	Bond Future	2,932.6700	2.9327	3,393.7600	3.3938	15.723	0	0	0
2022/09/07	2032	03/11/2022	11.55	Put	Bond Future	658.6700	0.6587	508.6500	0.5087	(22.776)	0	0	500
2022/09/07	2032	03/11/2022	12.30	Call	Bond Future	6,005.6300	6.0056	6,577.8500	6.5778	9.528	0	0	0
2022/09/07	2032	03/11/2022	12.30	Put	Bond Future	154.3300	0.1543	115.4400	0.1154	(25.199)	0	0	750
2022/09/07	2032	03/11/2022	10.66	Call	Bond Future	513.1700	0.5132	671.8100	0.6718	30.914	0	0	0
2022/09/07	2032	03/11/2022	10.66	Put	Bond Future	2,776.0800	2.7761	2,323.6100	2.3236	(16.299)	0	0	0
2022/09/07	2032	03/11/2022	10.67	Call	Bond Future	528.1800	0.5282	690.4600	0.6905	30.724	0	0	750
2022/09/07	2032	03/11/2022	10.67	Put	Bond Future	2,738.2700	2.7383	2,289.4400	2.2894	(16.391)	0	0	0
2022/09/07	2032	03/11/2022	11.45	Call	Bond Future	2,569.2300	2.5692	3,004.7000	3.0047	16.949	0	0	0
2022/09/07	2032	03/11/2022	11.45	Put	Bond Future	788.7900	0.7888	613.1500	0.6131	(22.267)	0	0	7,500
2022/09/07	2032	03/11/2022	10.21	Call	Bond Future	102.9200	0.1029	140.0700	0.1401	36.096	0	0	500
2022/09/07	2032	03/11/2022	10.21	Put	Bond Future	4,788.2800	4.7883	4,214.3200	4.2143	(11.987)	0	0	0
2022/09/07	2032	03/11/2022	10.49	Call	Bond Future	300.1200	0.3001	402.3700	0.4024	34.070	0	0	0
2022/09/07	2032	03/11/2022	10.49	Put	Bond Future	3,467.7000	3.4677	2,958.8400	2.9588	(14.674)	0	0	454
2022/09/07	2032	03/11/2022	10.56	Call	Bond Future	378.3200	0.3783	502.5600	0.5026	32.840	0	0	0
2022/09/07	2032	03/11/2022	10.11	Call	Bond Future	65.2400	0.0652	88.4000	0.0884	35.500	0	0	0
2022/09/07	2032	02/02/2023	11.69	Call	Bond Future	3,754.2000	3.7542	4,080.6700	4.0807	8.696	0	0	0
2022/09/07	2032	02/02/2023	11.69	Put	Bond Future	1,626.6600	1.6267	1,334.2400	1.3342	(17.977)	0	0	0
2022/09/07	2032	02/02/2023	10.40	Call	Bond Future	762.5300	0.7625	865.2300	0.8652	13.468	0	0	0
2022/09/07	2032	02/02/2023	10.40	Put	Bond Future	5,158.5700	5.1586	4,642.3800	4.6424	(10.006)	0	0	0
2022/09/07	2032	02/02/2023	10.50	Call	Bond Future	895.9700	0.8960	1,014.9500	1.0150	13.279	0	0	0
2022/09/07	2032	02/02/2023	10.50	Put	Bond Future	4,761.9300	4.7619	4,262.0200	4.2620	(10.498)	0	0	454
2022/09/07	2032	02/02/2023	10.67	Call	Bond Future	1,167.2000	1.1672	1,306.3400	1.3063	11.921	0	0	750
2022/09/07	2032	02/02/2023	10.67	Put	Bond Future	4,141.7300	4.1417	3,661.9800	3.6620	(11.583)	0	0	0
2022/09/07	2032	02/02/2023	10.22	Call	Bond Future	558.1600	0.5582	639.0300	0.6390	14.489	0	0	500
2022/09/07	2032	02/02/2023	10.22	Put	Bond Future	5,919.1100	5.9191	5,381.0900	5.3811	(9.090)	0	0	0
2022/09/07	2032	02/02/2023	9.47	Call	Bond Future	133.9000	0.1339	167.4200	0.1674	25.034	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
2022/09/07	2032	02/02/2023	9.47	Put	Bond Future	9,669.2400	9.6692	9,083.8700	9.0839	(6.054)	0	0	0
2022/09/07	2032	02/02/2023	9.92	Call	Bond Future	317.6300	0.3176	388.5100	0.3885	22.315	0	0	750
2022/09/07	2032	02/02/2023	9.92	Put	Bond Future	7,318.1100	7.3181	6,770.1000	6.7701	(7.488)	0	0	0
2022/09/07	2032	02/02/2023			Bond Future	11.2546	86.0374	11.1307	86.6563	(1.101)	0.0000	0.0000	18
2022/09/07	2032	02/02/2023	11.84	Call	Bond Future	4,247.6000	4.2476	4,602.2800	4.6023	8.350	0	0	0
2022/09/07	2032	02/02/2023	11.84	Put	Bond Future	1,404.0000	1.4040	1,139.7900	1.1398	(18.818)	0	0	500
2022/09/07	2032	02/02/2023	12.75	Call	Bond Future	7,565.9000	7.5659	8,056.5000	8.0565	6.484	0	0	0
2022/09/07	2032	02/02/2023	12.75	Put	Bond Future	555.1500	0.5552	426.8600	0.4269	(23.109)	0	0	750
2022/09/07	2032	02/02/2023	10.38	Call	Bond Future	737.6200	0.7376	837.1100	0.8371	13.488	0	0	0
2022/09/07	2032	02/02/2023	10.38	Put	Bond Future	5,240.1800	5.2402	4,720.7800	4.7208	(9.912)	0	0	0
2022/09/07	2032	02/02/2023	10.39	Call	Bond Future	750.0900	0.7501	851.0900	0.8511	13.465	0	0	0
2022/09/07	2032	02/02/2023	10.39	Put	Bond Future	5,199.3700	5.1994	4,681.4800	4.6815	(9.961)	0	0	0
2022/09/07	2032	02/02/2023	10.16	Call	Bond Future	499.8400	0.4998	580.8600	0.5809	16.209	0	0	0
2022/09/07	2032	02/02/2023	10.16	Put	Bond Future	6,185.5400	6.1855	5,647.6700	5.6477	(8.696)	0	0	454
2022/09/07	2032	02/02/2023	9.31	Call	Bond Future	95.7900	0.0958	120.6000	0.1206	25.900	0	0	454
2022/09/07	2032	02/02/2023	9.31	Put	Bond Future	10,554.8800	10.5549	9,960.8000	9.9608	(5.628)	0	0	0
2022/09/07	2032	04/05/2023	10.89	Call	Bond Future	1,878.2100	1.8782	2,059.7200	2.0597	9.664	0	0	0
2022/09/07	2032	04/05/2023	10.89	Put	Bond Future	4,423.3900	4.4234	3,975.8000	3.9758	(10.119)	0	0	0
2022/09/07	2032	04/05/2023	11.37	Call	Bond Future	2,980.9800	2.9810	3,221.6700	3.2217	8.074	0	0	400
2022/09/07	2032	04/05/2023	13.43	Call	Bond Future	9,728.7200	9.7287	10,262.7100	10.2627	5.489	0	0	0
2022/09/07	2032	04/05/2023	13.43	Put	Bond Future	640.6900	0.6407	545.5800	0.5456	(14.845)	0	0	400
2022/09/07	2032	04/05/2023			Bond Future	11.4046	83.5142	11.2755	84.1433	(1.132)	0.0000	0.0000	0
2022/09/07	2032	04/05/2023	11.37	Put	Bond Future	3,149.1600	3.1492	2,760.7500	2.7607	(12.334)	0	0	0
2022/09/07	2032	04/05/2023	10.62	Call	Bond Future	1,394.5300	1.3945	1,544.7200	1.5447	10.770	0	0	400
2022/09/07	2032	04/05/2023	10.62	Put	Bond Future	5,316.4200	5.3164	4,837.5100	4.8375	(9.008)	0	0	0
2022/09/07	2032	04/05/2023	10.87	Call	Bond Future	1,838.7200	1.8387	2,018.6700	2.0187	9.787	0	0	0
2022/09/07	2032	04/05/2023	10.87	Put	Bond Future	4,484.8800	4.4849	4,035.7300	4.0357	(10.015)	0	0	0
2022/09/07	2032	04/05/2023	10.88	Call	Bond Future	1,858.5300	1.8585	2,039.2700	2.0393	9.725	0	0	0
2022/09/07	2032	04/05/2023	10.88	Put	Bond Future	4,454.1800	4.4542	4,005.8200	4.0058	(10.066)	0	0	0
2022/09/07	2032	03/08/2023	11.90	Call	Bond Future	4,524.2200	4.5242	4,828.3300	4.8283	6.722	0	0	5,000
2022/09/07	2032	03/08/2023	11.90	Put	Bond Future	2,880.9000	2.8809	2,544.5100	2.5445	(11.677)	0	0	0
2022/09/07	2032	03/08/2023	11.77	Call	Bond Future	4,160.7700	4.1608	4,448.1900	4.4482	6.908	0	0	0
2022/09/07	2032	03/08/2023	11.77	Put	Bond Future	3,118.9900	3.1190	2,765.9100	2.7659	(11.320)	0	0	0
2022/09/07	2032	03/08/2023			Bond Future	11.5478	85.1685	11.4131	85.8090	(1.167)	0.0000	0.0000	2,600
2022/09/07	2032	03/08/2023	11.75	Call	Bond Future	4,105.7600	4.1058	4,390.4400	4.3904	6.934	0	0	0
2022/09/07	2032	03/08/2023	11.75	Put	Bond Future	3,157.0500	3.1570	2,801.2300	2.8012	(11.271)	0	0	0
2022/09/07	2032	03/08/2023	11.76	Call	Bond Future	4,133.2300	4.1332	4,419.2700	4.4193	6.920	0	0	0
2022/09/07	2032	03/08/2023	11.76	Put	Bond Future	3,137.9700	3.1380	2,783.5100	2.7835	(11.296)	0	0	0
2022/09/07	2032	02/11/2023	11.24	Call	Bond Future	2,744.5400	2.7445	2,972.8600	2.9729	8.319	0	0	0
2022/09/07	2032	02/11/2023	11.24	Put	Bond Future	4,985.7600	4.9858	4,561.3500	4.5613	(8.512)	0	0	0
2022/09/07	2032	02/11/2023			Bond Future	11.7184	82.6161	11.5773	83.2688	(1.204)	0.0000	0.0000	0
2022/09/07	2032	02/11/2023	11.22	Call	Bond Future	2,703.1600	2.7032	2,930.3100	2.9303	8.403	0	0	0
2022/09/07	2032	02/11/2023	11.22	Put	Bond Future	5,039.8300	5.0398	4,614.2500	4.6143	(8.444)	0	0	0
2022/09/07	2032	02/11/2023	11.23	Call	Bond Future	2,723.8100	2.7238	2,951.5400	2.9515	8.361	0	0	0
2022/09/07	2032	02/11/2023	11.23	Put	Bond Future	5,012.7400	5.0127	4,587.7400	4.5877	(8.478)	0	0	0
2022/09/07	2033	03/11/2022			Bond Future	114.8417	114.8417	114.6256	114.6256	(0.188)	0.0000	0.0000	1,287
2022/09/07	2033	02/02/2023			Bond Future	116.9323	116.9323	116.7082	116.7082	(0.192)	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
2022/09/07	2033	04/05/2023			Bond Future	117.7833	117.7833	117.5531	117.5531	(0.195)	0.0000	0.0000	0
2022/09/07	2033	03/08/2023			Bond Future	120.1387	120.1387	119.9026	119.9026	(0.196)	0.0000	0.0000	0
2022/09/07	2033	02/11/2023			Bond Future	120.9783	120.9783	120.7386	120.7386	(0.198)	0.0000	0.0000	0
2022/09/07	2037	03/11/2022	11.30	Put	Bond Future	2,349.8700	2.3499	1,889.4000	1.8894	(19.596)	0	0	0
2022/09/07	2037	03/11/2022	11.31	Call	Bond Future	1,153.4400	1.1534	1,389.6500	1.3897	20.479	0	0	0
2022/09/07	2037	03/11/2022	11.31	Put	Bond Future	2,314.9300	2.3149	1,858.2900	1.8583	(19.726)	0	0	0
2022/09/07	2037	03/11/2022	11.32	Call	Bond Future	1,178.5500	1.1786	1,418.4600	1.4185	20.356	0	0	0
2022/09/07	2037	03/11/2022			Bond Future	11.5071	81.4670	11.3890	82.1598	(1.026)	0.0000	0.0000	66,092
2022/09/07	2037	03/11/2022	11.30	Call	Bond Future	1,128.7700	1.1288	1,361.1500	1.3612	20.587	0	0	0
2022/09/07	2037	03/11/2022	11.32	Put	Bond Future	2,280.5000	2.2805	1,827.5600	1.8276	(19.861)	0	0	0
2022/09/07	2037	02/02/2023	11.97	Call	Bond Future	3,928.6500	3.9287	4,255.0000	4.2550	8.307	0	0	0
2022/09/07	2037	02/02/2023	11.03	Call	Bond Future	1,304.3900	1.3044	1,438.6800	1.4387	10.295	0	0	0
2022/09/07	2037	02/02/2023	11.03	Put	Bond Future	4,965.3400	4.9653	4,397.2700	4.3973	(11.441)	0	0	0
2022/09/07	2037	02/02/2023	11.04	Call	Bond Future	1,324.2900	1.3243	1,460.0000	1.4600	10.248	0	0	0
2022/09/07	2037	02/02/2023	11.04	Put	Bond Future	4,924.2000	4.9242	4,357.5500	4.3575	(11.507)	0	0	0
2022/09/07	2037	02/02/2023			Bond Future	11.6498	78.6744	11.5277	79.3768	(1.049)	0.0000	0.0000	73,477
2022/09/07	2037	02/02/2023	11.10	Call	Bond Future	1,446.9200	1.4469	1,591.2600	1.5913	9.976	0	0	636
2022/09/07	2037	02/02/2023	11.10	Put	Bond Future	4,681.9900	4.6820	4,123.9700	4.1240	(11.918)	0	0	0
2022/09/07	2037	02/02/2023	11.97	Put	Bond Future	2,131.3500	2.1313	1,755.3400	1.7553	(17.642)	0	0	636
2022/09/07	2037	02/02/2023	11.05	Call	Bond Future	1,344.1800	1.3442	1,481.3100	1.4813	10.202	0	0	0
2022/09/07	2037	02/02/2023	11.05	Put	Bond Future	4,883.1200	4.8831	4,317.8900	4.3179	(11.575)	0	0	0
2022/09/07	2037	04/05/2023	13.73	Put	Bond Future	885.8700	0.8859	759.1100	0.7591	(14.309)	0	0	400
2022/09/07	2037	04/05/2023	11.30	Call	Bond Future	2,372.4800	2.3725	2,542.1300	2.5421	7.151	0	0	0
2022/09/07	2037	04/05/2023	11.30	Put	Bond Future	5,171.8500	5.1718	4,627.2700	4.6273	(10.530)	0	0	0
2022/09/07	2037	04/05/2023	11.31	Call	Bond Future	2,396.6400	2.3966	2,567.7500	2.5677	7.140	0	0	0
2022/09/07	2037	04/05/2023	11.31	Put	Bond Future	5,137.0500	5.1371	4,593.9300	4.5939	(10.573)	0	0	0
2022/09/07	2037	04/05/2023	11.03	Put	Bond Future	6,189.1600	6.1892	5,615.8000	5.6158	(9.264)	0	0	0
2022/09/07	2037	04/05/2023			Bond Future	11.7869	80.1724	11.6603	80.8866	(1.075)	0.0000	0.0000	0
2022/09/07	2037	04/05/2023	11.78	Call	Bond Future	3,678.0700	3.6781	3,926.5100	3.9265	6.755	0	0	400
2022/09/07	2037	04/05/2023	11.78	Put	Bond Future	3,717.0100	3.7170	3,251.2200	3.2512	(12.531)	0	0	0
2022/09/07	2037	04/05/2023	13.73	Call	Bond Future	10,731.5200	10.7315	11,318.9900	11.3190	5.474	0	0	0
2022/09/07	2037	04/05/2023	11.32	Call	Bond Future	2,420.9300	2.4209	2,593.4900	2.5935	7.128	0	0	0
2022/09/07	2037	04/05/2023	11.32	Put	Bond Future	5,102.4400	5.1024	4,560.7700	4.5608	(10.616)	0	0	0
2022/09/07	2037	04/05/2023	11.03	Call	Bond Future	1,773.6900	1.7737	1,914.5600	1.9146	7.942	0	0	400
2022/09/07	2037	03/08/2023	12.13	Call	Bond Future	4,888.5300	4.8885	5,177.8400	5.1778	5.918	0	0	0
2022/09/07	2037	03/08/2023	12.13	Put	Bond Future	3,759.4100	3.7594	3,321.3200	3.3213	(11.653)	0	0	0
2022/09/07	2037	03/08/2023	12.12	Call	Bond Future	4,857.7700	4.8578	5,145.2100	5.1452	5.917	0	0	0
2022/09/07	2037	03/08/2023	12.12	Put	Bond Future	3,782.4200	3.7824	3,342.4600	3.3425	(11.632)	0	0	0
2022/09/07	2037	03/08/2023			Bond Future	11.9221	77.5024	11.7906	78.2298	(1.103)	0.0000	0.0000	0
2022/09/07	2037	03/08/2023	12.14	Call	Bond Future	4,919.6500	4.9196	5,210.5300	5.2105	5.913	0	0	0
2022/09/07	2037	03/08/2023	12.14	Put	Bond Future	3,736.8200	3.7368	3,300.3000	3.3003	(11.682)	0	0	0
2022/09/07	2037	02/11/2023	11.56	Put	Bond Future	6,192.7600	6.1928	5,653.0800	5.6531	(8.715)	0	0	0
2022/09/07	2037	02/11/2023	11.57	Call	Bond Future	3,409.5700	3.4096	3,611.9200	3.6119	5.935	0	0	0
2022/09/07	2037	02/11/2023	11.55	Put	Bond Future	6,225.1700	6.2252	5,684.1100	5.6841	(8.691)	0	0	0
2022/09/07	2037	02/11/2023			Bond Future	12.0680	78.9625	11.9313	79.7038	(1.133)	0.0000	0.0000	0
2022/09/07	2037	02/11/2023	11.56	Call	Bond Future	3,384.7900	3.3848	3,586.4400	3.5864	5.958	0	0	0
2022/09/07	2037	02/11/2023	11.57	Put	Bond Future	6,160.8300	6.1608	5,621.8500	5.6218	(8.748)	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
2022/09/07	2037	02/11/2023	11.55	Call	Bond Future	3,360.4300	3.3604	3,560.7000	3.5607	5.960	0	0	0
2022/09/07	2038	03/11/2022			Bond Future	130.4178	130.4178	130.5325	130.5325	0.088	0.0000	0.0000	5,473
2022/09/07	2038	02/02/2023			Bond Future	130.8607	130.8607	130.9731	130.9731	0.086	0.0000	0.0000	0
2022/09/07	2038	04/05/2023			Bond Future	133.3786	133.3786	133.4909	133.4909	0.084	0.0000	0.0000	0
2022/09/07	2038	03/08/2023			Bond Future	134.0406	134.0406	134.1545	134.1545	0.085	0.0000	0.0000	0
2022/09/07	2038	02/11/2023			Bond Future	136.5968	136.5968	136.7130	136.7130	0.085	0.0000	0.0000	0
2022/09/07	2040	03/11/2022	10.60	Put	Bond Future	6,598.0500	6.5980	5,963.2800	5.9633	(9.621)	0	0	0
2022/09/07	2040	03/11/2022	10.70	Call	Bond Future	163.5100	0.1635	226.1400	0.2261	38.303	0	0	1,078
2022/09/07	2040	03/11/2022	12.00	Call	Bond Future	3,461.2100	3.4612	3,955.0200	3.9550	14.267	0	0	0
2022/09/07	2040	03/11/2022	12.00	Put	Bond Future	850.8800	0.8509	664.9200	0.6649	(21.855)	0	0	0
2022/09/07	2040	03/11/2022	12.52	Call	Bond Future	5,924.2700	5.9243	6,523.7800	6.5238	10.120	0	0	0
2022/09/07	2040	03/11/2022	11.39	Call	Bond Future	1,248.0900	1.2481	1,530.6300	1.5306	22.638	0	0	0
2022/09/07	2040	03/11/2022	11.40	Call	Bond Future	1,275.3800	1.2754	1,561.8100	1.5618	22.458	0	0	0
2022/09/07	2040	03/11/2022	11.41	Put	Bond Future	2,337.3600	2.3374	1,947.9000	1.9479	(16.662)	0	0	0
2022/09/07	2040	03/11/2022	11.20	Call	Bond Future	797.0000	0.7970	1,006.1700	1.0062	26.245	0	0	1,078
2022/09/07	2040	03/11/2022	11.20	Put	Bond Future	3,193.5300	3.1935	2,722.9300	2.7229	(14.736)	0	0	0
2022/09/07	2040	03/11/2022			Bond Future	11.5732	83.3807	11.4656	84.0605	(0.930)	0.0000	0.0000	52,352
2022/09/07	2040	03/11/2022	10.10	Call	Bond Future	11.9400	0.0119	18.1100	0.0181	51.675	0	0	0
2022/09/07	2040	03/11/2022	10.10	Put	Bond Future	10,152.7900	10.1528	9,479.1900	9.4792	(6.635)	0	0	0
2022/09/07	2040	03/11/2022	10.60	Call	Bond Future	109.4100	0.1094	154.4100	0.1544	41.130	0	0	1,600
2022/09/07	2040	03/11/2022	10.70	Put	Bond Future	5,948.7700	5.9488	5,331.6300	5.3316	(10.374)	0	0	0
2022/09/07	2040	03/11/2022	11.50	Call	Bond Future	1,565.6200	1.5656	1,891.2300	1.8912	20.798	0	0	0
2022/09/07	2040	03/11/2022	11.50	Put	Bond Future	2,027.0300	2.0270	1,672.8700	1.6729	(17.472)	0	0	0
2022/09/07	2040	03/11/2022	12.52	Put	Bond Future	310.2400	0.3102	229.9800	0.2300	(25.870)	0	0	1,078
2022/09/07	2040	03/11/2022	11.39	Put	Bond Future	2,410.7800	2.4108	2,013.5500	2.0135	(16.477)	0	0	0
2022/09/07	2040	03/11/2022	11.40	Put	Bond Future	2,373.9300	2.3739	1,980.5900	1.9806	(16.569)	0	0	0
2022/09/07	2040	03/11/2022	11.41	Call	Bond Future	1,302.8800	1.3029	1,593.1900	1.5932	22.282	0	0	0
2022/09/07	2040	03/11/2022	10.80	Call	Bond Future	236.6800	0.2367	321.0200	0.3210	35.635	0	0	0
2022/09/07	2040	03/11/2022	10.80	Put	Bond Future	5,327.2700	5.3273	4,731.8400	4.7318	(11.177)	0	0	0
2022/09/07	2040	03/11/2022	11.30	Call	Bond Future	1,018.6300	1.0186	1,265.8400	1.2658	24.269	0	0	1,600
2022/09/07	2040	03/11/2022	11.30	Put	Bond Future	2,762.1800	2.7622	2,329.6200	2.3296	(15.660)	0	0	0
2022/09/07	2040	02/02/2023	12.24	Call	Bond Future	5,070.6900	5.0707	5,415.9200	5.4159	6.808	0	0	0
2022/09/07	2040	02/02/2023	12.24	Put	Bond Future	1,917.9000	1.9179	1,574.1700	1.5742	(17.922)	0	0	0
2022/09/07	2040	02/02/2023	12.27	Call	Bond Future	5,190.0500	5.1900	5,541.6100	5.5416	6.774	0	0	0
2022/09/07	2040	02/02/2023	12.27	Put	Bond Future	1,864.4100	1.8644	1,527.0100	1.5270	(18.097)	0	0	388
2022/09/07	2040	02/02/2023	11.12	Call	Bond Future	1,497.4200	1.4974	1,614.1800	1.6142	7.797	0	0	0
2022/09/07	2040	02/02/2023	11.12	Put	Bond Future	5,265.0100	5.2650	4,692.8100	4.6928	(10.868)	0	0	0
2022/09/07	2040	02/02/2023	11.19	Call	Bond Future	1,656.1600	1.6562	1,782.4100	1.7824	7.623	0	0	621
2022/09/07	2040	02/02/2023	11.19	Put	Bond Future	4,963.1400	4.9631	4,400.4300	4.4004	(11.338)	0	0	0
2022/09/07	2040	02/02/2023	12.07	Put	Bond Future	2,250.1300	2.2501	1,869.4700	1.8695	(16.917)	0	0	621
2022/09/07	2040	02/02/2023	10.96	Call	Bond Future	1,171.8500	1.1719	1,266.7000	1.2667	8.094	0	0	388
2022/09/07	2040	02/02/2023	10.96	Put	Bond Future	6,007.2000	6.0072	5,413.0900	5.4131	(9.890)	0	0	0
2022/09/07	2040	02/02/2023	10.93	Call	Bond Future	1,117.3600	1.1174	1,207.1100	1.2071	8.032	0	0	0
2022/09/07	2040	02/02/2023			Bond Future	11.7109	80.3722	11.5996	81.0612	(0.950)	0.0000	0.0000	64,540
2022/09/07	2040	02/02/2023	12.07	Call	Bond Future	4,411.6500	4.4117	4,719.9500	4.7200	6.988	0	0	0
2022/09/07	2040	02/02/2023	11.10	Call	Bond Future	1,453.7100	1.4537	1,567.8800	1.5679	7.854	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
2022/09/07	2040	02/02/2023	11.10	Put	Bond Future	5,353.6300	5.3536	4,778.8400	4.7788	(10.736)	0	0	0
2022/09/07	2040	02/02/2023	11.11	Call	Bond Future	1,475.3800	1.4754	1,591.0300	1.5910	7.839	0	0	0
2022/09/07	2040	02/02/2023	11.11	Put	Bond Future	5,309.0900	5.3091	4,735.7800	4.7358	(10.799)	0	0	0
2022/09/07	2040	02/02/2023	10.18	Call	Bond Future	279.3300	0.2793	317.0800	0.3171	13.514	0	0	0
2022/09/07	2040	02/02/2023	10.18	Put	Bond Future	10,632.9000	10.6329	9,981.6900	9.9817	(6.124)	0	0	0
2022/09/07	2040	02/02/2023	10.21	Call	Bond Future	296.6600	0.2967	336.7400	0.3367	13.510	0	0	388
2022/09/07	2040	02/02/2023	10.21	Put	Bond Future	10,427.9600	10.4280	9,779.0800	9.7791	(6.223)	0	0	0
2022/09/07	2040	02/02/2023	10.93	Put	Bond Future	6,155.2600	6.1553	5,556.0500	5.5561	(9.735)	0	0	0
2022/09/07	2040	04/05/2023	12.78	Call	Bond Future	7,370.7400	7.3707	7,833.7300	7.8337	6.281	0	0	0
2022/09/07	2040	04/05/2023	12.78	Put	Bond Future	2,015.5500	2.0156	1,777.9600	1.7780	(11.788)	0	0	388
2022/09/07	2040	04/05/2023	13.45	Put	Bond Future	1,252.2800	1.2523	1,091.0300	1.0910	(12.877)	0	0	486
2022/09/07	2040	04/05/2023	11.43	Call	Bond Future	2,712.6900	2.7127	2,949.0500	2.9490	8.713	0	0	0
2022/09/07	2040	04/05/2023	11.43	Put	Bond Future	5,266.8200	5.2668	4,802.6000	4.8026	(8.814)	0	0	0
2022/09/07	2040	04/05/2023	10.73	Put	Bond Future	8,413.8000	8.4138	7,832.1600	7.8322	(6.913)	0	0	0
2022/09/07	2040	04/05/2023			Bond Future	11.8428	81.9026	11.7275	82.6032	(0.973)	0.0000	0.0000	0
2022/09/07	2040	04/05/2023	13.45	Call	Bond Future	10,091.5100	10.0915	10,630.8400	10.6308	5.344	0	0	0
2022/09/07	2040	04/05/2023	11.42	Call	Bond Future	2,686.2100	2.6862	2,920.5400	2.9205	8.723	0	0	0
2022/09/07	2040	04/05/2023	11.42	Put	Bond Future	5,303.8000	5.3038	4,837.5500	4.8375	(8.791)	0	0	0
2022/09/07	2040	04/05/2023	11.48	Call	Bond Future	2,847.9000	2.8479	3,093.6900	3.0937	8.631	0	0	486
2022/09/07	2040	04/05/2023	11.48	Put	Bond Future	5,085.8500	5.0858	4,631.0600	4.6311	(8.942)	0	0	0
2022/09/07	2040	04/05/2023	10.73	Call	Bond Future	1,226.3700	1.2264	1,345.3100	1.3453	9.699	0	0	486
2022/09/07	2040	04/05/2023	10.92	Call	Bond Future	1,555.1500	1.5551	1,702.4600	1.7025	9.472	0	0	388
2022/09/07	2040	04/05/2023	10.92	Put	Bond Future	7,445.7700	7.4458	6,892.5000	6.8925	(7.431)	0	0	0
2022/09/07	2040	04/05/2023	11.41	Call	Bond Future	2,659.6000	2.6596	2,892.1500	2.8921	8.744	0	0	0
2022/09/07	2040	04/05/2023	11.41	Put	Bond Future	5,340.7400	5.3407	4,872.7100	4.8727	(8.763)	0	0	0
2022/09/07	2040	04/05/2023	10.17	Call	Bond Future	600.3100	0.6003	658.9400	0.6589	9.767	0	0	388
2022/09/07	2040	04/05/2023	10.17	Put	Bond Future	11,790.5000	11.7905	11,148.5500	11.1486	(5.445)	0	0	0
2022/09/07	2040	03/08/2023	12.23	Call	Bond Future	5,480.8000	5.4808	5,747.5500	5.7475	4.867	0	0	0
2022/09/07	2040	03/08/2023	12.23	Put	Bond Future	3,978.7500	3.9788	3,532.0100	3.5320	(11.228)	0	0	0
2022/09/07	2040	03/08/2023			Bond Future	11.9726	79.0165	11.8529	79.7300	(0.999)	0.0000	0.0000	0
2022/09/07	2040	03/08/2023	12.22	Call	Bond Future	5,447.0700	5.4471	5,712.2800	5.7123	4.869	0	0	0
2022/09/07	2040	03/08/2023	12.22	Put	Bond Future	4,002.5200	4.0025	3,554.2400	3.5542	(11.200)	0	0	0
2022/09/07	2040	03/08/2023	12.21	Call	Bond Future	5,413.4300	5.4134	5,677.0900	5.6771	4.870	0	0	0
2022/09/07	2040	03/08/2023	12.21	Put	Bond Future	4,026.4400	4.0264	3,576.6100	3.5766	(11.172)	0	0	0
2022/09/07	2040	02/11/2023	11.59	Call	Bond Future	3,577.8800	3.5779	3,829.6300	3.8296	7.036	0	0	0
2022/09/07	2040	02/11/2023	11.60	Put	Bond Future	6,669.4000	6.6694	6,195.4600	6.1955	(7.106)	0	0	0
2022/09/07	2040	02/11/2023	11.58	Call	Bond Future	3,552.2200	3.5522	3,802.2300	3.8022	7.038	0	0	0
2022/09/07	2040	02/11/2023	11.58	Put	Bond Future	6,741.1900	6.7412	6,264.1100	6.2641	(7.077)	0	0	0
2022/09/07	2040	02/11/2023			Bond Future	12.1119	80.5051	11.9877	81.2322	(1.026)	0.0000	0.0000	0
2022/09/07	2040	02/11/2023	11.59	Put	Bond Future	6,705.0400	6.7050	6,229.7000	6.2297	(7.089)	0	0	0
2022/09/07	2040	02/11/2023	11.60	Call	Bond Future	3,603.9700	3.6040	3,857.1200	3.8571	7.024	0	0	0
2022/09/07	2044	03/11/2022	10.10	Call	Bond Future	13.2800	0.0133	20.1500	0.0202	51.732	0	0	0
2022/09/07	2044	03/11/2022	10.10	Put	Bond Future	10,288.8200	10.2888	9,570.0100	9.5700	(6.986)	0	0	0
2022/09/07	2044	03/11/2022	10.60	Call	Bond Future	121.8200	0.1218	172.1700	0.1722	41.331	0	0	1,900
2022/09/07	2044	03/11/2022	10.60	Put	Bond Future	6,607.3100	6.6073	5,931.9800	5.9320	(10.221)	0	0	0
2022/09/07	2044	03/11/2022	10.80	Call	Bond Future	261.4700	0.2615	355.8000	0.3558	36.077	0	0	0
2022/09/07	2044	03/11/2022	10.80	Put	Bond Future	5,304.7400	5.3047	4,673.3900	4.6734	(11.902)	0	0	0

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2022/09/07	2044	03/11/2022	11.41	Call	Bond Future	1,402.1600	1.4022	1,720.3200	1.7203	22.691	0	0	0
2022/09/07	2044	03/11/2022	11.41	Put	Bond Future	2,288.2700	2.2883	1,880.7500	1.8807	(17.809)	0	0	0
2022/09/07	2044	03/11/2022	11.30	Call	Bond Future	1,101.5700	1.1016	1,374.0000	1.3740	24.731	0	0	1,900
2022/09/07	2044	03/11/2022	11.30	Put	Bond Future	2,711.5000	2.7115	2,258.2500	2.2582	(16.716)	0	0	0
2022/09/07	2044	03/11/2022	11.40	Put	Bond Future	2,324.6400	2.3246	1,912.9600	1.9130	(17.709)	0	0	0
2022/09/07	2044	03/11/2022			Bond Future	11.5470	80.3596	11.4346	81.0852	(0.973)	0.0000	0.0000	73,089
2022/09/07	2044	03/11/2022	11.39	Call	Bond Future	1,344.4100	1.3444	1,654.2500	1.6543	23.047	0	0	0
2022/09/07	2044	03/11/2022	11.39	Put	Bond Future	2,361.3100	2.3613	1,945.4700	1.9455	(17.611)	0	0	0
2022/09/07	2044	03/11/2022	11.40	Call	Bond Future	1,373.1800	1.3732	1,687.1800	1.6872	22.867	0	0	0
2022/09/07	2044	02/02/2023	12.00	Call	Bond Future	0.0000	0.0000	4,680.7000	4.6807	100.000	0	0	0
2022/09/07	2044	02/02/2023	12.00	Put	Bond Future	0.0000	0.0000	1,952.8000	1.9528	100.000	0	0	4,000
2022/09/07	2044	02/02/2023	11.14	Call	Bond Future	1,648.5000	1.6485	1,782.9900	1.7830	8.158	0	0	0
2022/09/07	2044	02/02/2023	11.14	Put	Bond Future	5,143.7100	5.1437	4,542.3800	4.5424	(11.691)	0	0	0
2022/09/07	2044	02/02/2023	11.15	Call	Bond Future	1,672.1900	1.6722	1,808.3900	1.8084	8.145	0	0	0
2022/09/07	2044	02/02/2023	11.15	Put	Bond Future	5,099.8000	5.0998	4,500.1800	4.5002	(11.758)	0	0	0
2022/09/07	2044	02/02/2023			Bond Future	11.6760	77.4220	11.5598	78.1578	(0.995)	0.0000	0.0000	33,819
2022/09/07	2044	02/02/2023	11.16	Call	Bond Future	1,696.0700	1.6961	1,833.8100	1.8338	8.121	0	0	0
2022/09/07	2044	02/02/2023	11.16	Put	Bond Future	5,056.1700	5.0562	4,458.0900	4.4581	(11.829)	0	0	0
2022/09/07	2044	04/05/2023	11.42	Call	Bond Future	2,858.0700	2.8581	3,110.0400	3.1100	8.816	0	0	0
2022/09/07	2044	04/05/2023	11.42	Put	Bond Future	5,259.4100	5.2594	4,763.0500	4.7631	(9.438)	0	0	0
2022/09/07	2044	04/05/2023	11.75	Put	Bond Future	4,158.2200	4.1582	3,730.2400	3.7302	(10.292)	0	0	4,115
2022/09/07	2044	04/05/2023	11.41	Call	Bond Future	2,830.1500	2.8301	3,080.2100	3.0802	8.836	0	0	0
2022/09/07	2044	04/05/2023	11.41	Put	Bond Future	5,296.5300	5.2965	4,798.2600	4.7983	(9.407)	0	0	0
2022/09/07	2044	04/05/2023			Bond Future	11.7991	78.8962	11.6788	79.6445	(1.019)	0.0000	0.0000	0
2022/09/07	2044	04/05/2023	12.00	Call	Bond Future	4,700.3900	4.7004	5,067.1800	5.0672	7.803	0	0	0
2022/09/07	2044	04/05/2023	12.00	Put	Bond Future	3,476.5200	3.4765	3,094.9800	3.0950	(10.975)	0	0	4,115
2022/09/07	2044	04/05/2023	11.43	Call	Bond Future	2,886.1200	2.8861	3,140.0100	3.1400	8.797	0	0	0
2022/09/07	2044	04/05/2023	11.43	Put	Bond Future	5,222.5100	5.2225	4,728.0700	4.7281	(9.467)	0	0	0
2022/09/07	2044	04/05/2023	11.75	Call	Bond Future	3,854.2700	3.8543	4,174.6200	4.1746	8.312	0	0	0
2022/09/07	2044	03/08/2023	12.15	Call	Bond Future	5,497.5500	5.4975	5,774.6000	5.7746	5.040	0	0	0
2022/09/07	2044	03/08/2023	12.15	Put	Bond Future	4,122.6800	4.1227	3,637.5600	3.6376	(11.767)	0	0	0
2022/09/07	2044	03/08/2023	12.16	Call	Bond Future	5,531.7800	5.5318	5,810.5000	5.8105	5.039	0	0	0
2022/09/07	2044	03/08/2023	12.16	Put	Bond Future	4,098.1400	4.0981	3,614.6900	3.6147	(11.797)	0	0	0
2022/09/07	2044	03/08/2023			Bond Future	11.9198	76.0759	11.7951	76.8381	(1.046)	0.0000	0.0000	0
2022/09/07	2044	03/08/2023	12.17	Call	Bond Future	5,566.0800	5.5661	5,846.1800	5.8462	5.032	0	0	0
2022/09/07	2044	03/08/2023	12.17	Put	Bond Future	4,073.7500	4.0738	3,591.6800	3.5917	(11.834)	0	0	0
2022/09/07	2044	02/11/2023	11.57	Call	Bond Future	3,849.2700	3.8493	4,033.1000	4.0331	4.776	0	0	0
2022/09/07	2044	02/11/2023	11.57	Put	Bond Future	6,794.3700	6.7944	6,201.4400	6.2014	(8.727)	0	0	0
2022/09/07	2044	02/11/2023			Bond Future	12.0490	77.5091	11.9197	78.2858	(1.073)	0.0000	0.0000	0
2022/09/07	2044	02/11/2023	11.55	Call	Bond Future	3,794.1300	3.7941	3,976.0600	3.9761	4.795	0	0	0
2022/09/07	2044	02/11/2023	11.55	Put	Bond Future	6,866.3200	6.8663	6,271.4900	6.2715	(8.663)	0	0	0
2022/09/07	2044	02/11/2023	11.56	Call	Bond Future	3,821.6600	3.8217	4,004.7000	4.0047	4.790	0	0	0
2022/09/07	2044	02/11/2023	11.56	Put	Bond Future	6,830.2600	6.8303	6,236.5400	6.2365	(8.692)	0	0	0
2022/09/07	2046	03/11/2022			Bond Future	116.5433	116.5433	116.6480	116.6480	0.090	0.0000	0.0000	16,413
2022/09/07	2046	02/02/2023			Bond Future	118.6655	118.6655	118.7678	118.7678	0.086	0.0000	0.0000	0
2022/09/07	2046	04/05/2023			Bond Future	118.8870	118.8870	118.9898	118.9898	0.086	0.0000	0.0000	0
2022/09/07	2046	03/08/2023			Bond Future	121.2653	121.2653	121.3688	121.3688	0.085	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
2022/09/07	2046	02/11/2023			Bond Future	121.4377	121.4377	121.5444	121.5444	0.088	0.0000	0.0000	0
2022/09/07	2050	03/11/2022			Bond Future	119.7456	119.7456	119.1982	119.1982	(0.457)	0.0000	0.0000	11,950
2022/09/07	2050	02/02/2023			Bond Future	119.7790	119.7790	119.2176	119.2176	(0.469)	0.0000	0.0000	0
2022/09/07	2050	04/05/2023			Bond Future	122.0833	122.0833	121.5093	121.5093	(0.470)	0.0000	0.0000	0
2022/09/07	2050	03/08/2023			Bond Future	122.2984	122.2984	121.7123	121.7123	(0.479)	0.0000	0.0000	0
2022/09/07	2050	02/11/2023			Bond Future	124.6306	124.6306	124.0336	124.0336	(0.479)	0.0000	0.0000	0
2022/09/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/07	AL37	03/11/2022			Index Future	827.9490	827.9490	830.3590	830.3590	0.291	0.0000	0.0000	0
2022/09/07	AL37	02/02/2023			Index Future	842.7990	842.7990	845.2430	845.2430	0.290	0.0000	0.0000	0
2022/09/07	AL37	04/05/2023			Index Future	858.7970	858.7970	861.2820	861.2820	0.289	0.0000	0.0000	0
2022/09/07	AL37	03/08/2023			Index Future	875.7650	875.7650	878.2960	878.2960	0.289	0.0000	0.0000	0
2022/09/07	AL37	02/11/2023			Index Future	892.2820	892.2820	894.8620	894.8620	0.289	0.0000	0.0000	0
2022/09/07	AL7T	03/11/2022			Index Future	947.0020	947.0020	953.1220	953.1220	0.646	0.0000	0.0000	0
2022/09/07	AL7T	02/02/2023			Index Future	963.9870	963.9870	970.2060	970.2060	0.645	0.0000	0.0000	0
2022/09/07	AL7T	04/05/2023			Index Future	982.2860	982.2860	988.6170	988.6170	0.645	0.0000	0.0000	0
2022/09/07	AL7T	03/08/2023			Index Future	1,001.6930	1,001.6930	1,008.1460	1,008.1460	0.644	0.0000	0.0000	0
2022/09/07	AL7T	02/11/2023			Index Future	1,020.5860	1,020.5860	1,027.1610	1,027.1610	0.644	0.0000	0.0000	0
2022/09/07	ALBI	03/11/2022			Index Future	834.7390	834.7390	840.1910	840.1910	0.653	0.0000	0.0000	135
2022/09/07	ALBI	02/02/2023			Index Future	849.7110	849.7110	855.2510	855.2510	0.652	0.0000	0.0000	0
2022/09/07	ALBI	04/05/2023			Index Future	865.8400	865.8400	871.4800	871.4800	0.651	0.0000	0.0000	0
2022/09/07	ALBI	03/08/2023			Index Future	882.9470	882.9470	888.6950	888.6950	0.651	0.0000	0.0000	0
2022/09/07	ALBI	02/11/2023			Index Future	899.6000	899.6000	905.4570	905.4570	0.651	0.0000	0.0000	0
2022/09/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/07	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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2022/09/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/09/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/07	ES33	03/11/2022			Bond Future	12.3245	72.6424	12.2099	73.1819	(0.930)	0.0000	0.0000	0
2022/09/07	ES33	02/02/2023			Bond Future	12.5186	73.9648	12.3996	74.5115	(0.951)	0.0000	0.0000	350
2022/09/07	ES33	04/05/2023			Bond Future	12.7009	71.5954	12.5770	72.1513	(0.975)	0.0000	0.0000	0
2022/09/07	ES33	03/08/2023			Bond Future	12.8781	73.0293	12.7491	73.5955	(1.002)	0.0000	0.0000	0
2022/09/07	ES33	02/11/2023			Bond Future	13.0841	70.6296	12.9494	71.2067	(1.030)	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
2022/09/07	ES42	03/11/2022			Bond Future	12.6122	70.7298	12.4979	71.3517	(0.906)	0.0000	0.0000	0
2022/09/07	ES42	02/02/2023			Bond Future	12.7819	72.0197	12.6634	72.6502	(0.927)	0.0000	0.0000	4,769
2022/09/07	ES42	04/05/2023			Bond Future	12.9484	69.1436	12.8253	69.7849	(0.951)	0.0000	0.0000	0
2022/09/07	ES42	03/08/2023			Bond Future	13.1057	70.5302	12.9777	71.1836	(0.976)	0.0000	0.0000	0
2022/09/07	ES42	02/11/2023			Bond Future	13.2875	67.6130	13.1540	68.2789	(1.005)	0.0000	0.0000	0
2022/09/07	GOVI	03/11/2022	820.41	Call	GOVI	25,820.0000	2.5820	79,830.0000	7.9830	209.179	0	0	0
2022/09/07	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/07	GOVI	03/11/2022	820.42	Call	GOVI	25,720.0000	2.5720	79,730.0000	7.9730	209.992	0	0	0
2022/09/07	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/07	GOVI	03/11/2022			GOVI	822.9920	822.9920	828.3930	828.3930	0.656	0.0000	0.0000	869
2022/09/07	GOVI	03/11/2022	820.43	Call	GOVI	25,620.0000	2.5620	79,630.0000	7.9630	210.812	0	0	0
2022/09/07	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/07	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/07	GOVI	02/02/2023	850.82	Put	GOVI	130,660.0000	13.0660	75,790.0000	7.5790	(41.994)	0	0	0
2022/09/07	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/07	GOVI	02/02/2023	850.83	Put	GOVI	130,760.0000	13.0760	75,890.0000	7.5890	(41.962)	0	0	0
2022/09/07	GOVI	02/02/2023			GOVI	837.7540	837.7540	843.2410	843.2410	0.655	0.0000	0.0000	0
2022/09/07	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/07	GOVI	02/02/2023	850.84	Put	GOVI	130,860.0000	13.0860	75,990.0000	7.5990	(41.930)	0	0	0
2022/09/07	GOVI	04/05/2023	852.86	Call	GOVI	7,960.0000	0.7960	63,830.0000	6.3830	701.884	0	0	0
2022/09/07	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/07	GOVI	04/05/2023	852.87	Call	GOVI	7,860.0000	0.7860	63,730.0000	6.3730	710.814	0	0	0
2022/09/07	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/07	GOVI	04/05/2023			GOVI	853.6560	853.6560	859.2430	859.2430	0.654	0.0000	0.0000	0
2022/09/07	GOVI	04/05/2023	852.88	Call	GOVI	7,760.0000	0.7760	63,630.0000	6.3630	719.974	0	0	0
2022/09/07	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/07	GOVI	03/08/2023	837.21	Call	GOVI	333,120.0000	33.3120	390,060.0000	39.0060	17.093	0	0	0
2022/09/07	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/07	GOVI	03/08/2023	837.22	Call	GOVI	333,020.0000	33.3020	389,960.0000	38.9960	17.098	0	0	0
2022/09/07	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/07	GOVI	03/08/2023			GOVI	870.5220	870.5220	876.2160	876.2160	0.654	0.0000	0.0000	0
2022/09/07	GOVI	03/08/2023	837.23	Call	GOVI	332,920.0000	33.2920	389,860.0000	38.9860	17.103	0	0	0
2022/09/07	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/07	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/07	GOVI	02/11/2023	885.82	Call	GOVI	11,200.0000	1.1200	69,220.0000	6.9220	518.036	0	0	0
2022/09/07	GOVI	02/11/2023			GOVI	886.9400	886.9400	892.7420	892.7420	0.654	0.0000	0.0000	0
2022/09/07	GOVI	02/11/2023	885.80	Call	GOVI	11,400.0000	1.1400	69,420.0000	6.9420	508.947	0	0	0
2022/09/07	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/07	GOVI	02/11/2023	885.81	Call	GOVI	11,300.0000	1.1300	69,320.0000	6.9320	513.451	0	0	0
2022/09/07	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/09/07	IGOV	03/11/2022			Index Future	326.3600	326.3600	325.9000	325.9000	(0.141)	0.0000	0.0000	704
2022/09/07	IGOV	02/02/2023			Index Future	332.2940	332.2940	331.8210	331.8210	(0.142)	0.0000	0.0000	0
2022/09/07	IGOV	04/05/2023			Index Future	338.6790	338.6790	338.1950	338.1950	(0.143)	0.0000	0.0000	0
2022/09/07	IGOV	03/08/2023			Index Future	345.4470	345.4470	344.9520	344.9520	(0.143)	0.0000	0.0000	0

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2022/09/07	IGOV	02/11/2023			Index Future	352.0370	352.0370	351.5330	351.5330	(0.143)	0.0000	0.0000	0
2022/09/07	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/09/07	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/09/07	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/09/07	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/09/07	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/09/07	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/09/07	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/09/07	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/09/07	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/09/07	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/09/07	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/09/07	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/09/07	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/09/07	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/09/07	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/09/07	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/09/07	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/09/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/09/07	JBAF	21/09/2022			Jibar Tradeable Future	5.8150	94.1850	5.8150	94.1850	0.000	0.0000	0.0000	0
2022/09/07	JBAF	19/10/2022			Jibar Tradeable Future	6.4550	93.5450	6.4550	93.5450	0.000	0.0000	0.0000	0
2022/09/07	JBAF	16/11/2022			Jibar Tradeable Future	6.5200	93.4800	6.5300	93.4700	0.153	0.0000	0.0000	0
2022/09/07	JBAF	21/12/2022			Jibar Tradeable Future	7.0550	92.9450	7.0650	92.9350	0.142	0.0000	0.0000	68
2022/09/07	JBAF	18/01/2023			Jibar Tradeable Future	7.1300	92.8700	7.1500	92.8500	0.281	0.0000	0.0000	0
2022/09/07	JBAF	15/02/2023			Jibar Tradeable Future	7.5500	92.4500	7.5700	92.4300	0.265	0.0000	0.0000	0
2022/09/07	JBAF	15/03/2023			Jibar Tradeable Future	7.6400	92.3600	7.6600	92.3400	0.262	0.0000	0.0000	0
2022/09/07	JBAF	21/06/2023			Jibar Tradeable Future	8.0550	91.9450	8.0950	91.9050	0.497	0.0000	0.0000	0
2022/09/07	JBAF	20/09/2023			Jibar Tradeable Future	8.1650	91.8350	8.1950	91.8050	0.367	0.0000	0.0000	75
2022/09/07	JBAF	20/12/2023			Jibar Tradeable Future	8.1700	91.8300	8.2000	91.8000	0.367	0.0000	0.0000	272
2022/09/07	JBAF	20/03/2024			Jibar Tradeable Future	8.1800	91.8200	8.2000	91.8000	0.244	0.0000	0.0000	0
2022/09/07	JBAF	19/06/2024			Jibar Tradeable Future	8.1650	91.8350	8.1950	91.8050	0.367	0.0000	0.0000	0
2022/09/07	R023	03/11/2022	6.25	Call	Bond Future	0.0000	0.0000	0.0400	0.0000	100.000	0	0	0
2022/09/07	R023	03/11/2022	6.25	Put	Bond Future	302.0400	0.3020	284.5200	0.2845	(5.801)	0	0	0
2022/09/07	R023	03/11/2022	6.26	Call	Bond Future	0.0000	0.0000	0.0500	0.0001	100.000	0	0	0
2022/09/07	R023	03/11/2022	6.26	Put	Bond Future	298.9800	0.2990	281.4700	0.2815	(5.857)	0	0	0
2022/09/07	R023	03/11/2022			Bond Future	7.2373	101.6183	7.1797	101.6359	(0.795)	0.0000	0.0000	23,874
2022/09/07	R023	03/11/2022	6.27	Call	Bond Future	0.0000	0.0000	0.0700	0.0001	100.000	0	0	0
2022/09/07	R023	03/11/2022	6.27	Put	Bond Future	295.9100	0.2959	278.4200	0.2784	(5.911)	0	0	0
2022/09/07	R035	03/11/2022	10.57	Call	Bond Future	200.5100	0.2005	273.0200	0.2730	36.163	0	0	0
2022/09/07	R035	03/11/2022	10.57	Put	Bond Future	4,936.3800	4.9364	4,410.6700	4.4107	(10.650)	0	0	582
2022/09/07	R035	03/11/2022	11.15	Call	Bond Future	1,068.6900	1.0687	1,311.6500	1.3116	22.734	0	0	0
2022/09/07	R035	03/11/2022	11.15	Put	Bond Future	2,288.6800	2.2887	1,933.4200	1.9334	(15.522)	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
2022/09/07	R035	03/11/2022	12.68	Call	Bond Future	7,268.4300	7.2684	7,834.5100	7.8345	7.788	0	0	0
2022/09/07	R035	03/11/2022	12.68	Put	Bond Future	121.1100	0.1211	88.9700	0.0890	(26.538)	0	0	976
2022/09/07	R035	03/11/2022	10.99	Call	Bond Future	727.3400	0.7273	915.3900	0.9154	25.854	0	0	0
2022/09/07	R035	03/11/2022	10.99	Put	Bond Future	2,897.1200	2.8971	2,486.9500	2.4869	(14.158)	0	0	582
2022/09/07	R035	03/11/2022	11.05	Call	Bond Future	845.7000	0.8457	1,054.0200	1.0540	24.633	0	0	976
2022/09/07	R035	03/11/2022			Bond Future	11.3593	85.4059	11.2561	86.0041	(0.908)	0.0000	0.0000	61,488
2022/09/07	R035	03/11/2022	9.82	Call	Bond Future	7.6000	0.0076	11.8500	0.0119	55.921	0	0	582
2022/09/07	R035	03/11/2022	9.82	Put	Bond Future	9,602.0100	9.6020	9,008.0400	9.0080	(6.186)	0	0	0
2022/09/07	R035	03/11/2022	10.30	Call	Bond Future	67.6500	0.0676	97.6200	0.0976	44.302	0	0	976
2022/09/07	R035	03/11/2022	10.30	Put	Bond Future	6,510.7100	6.5107	5,942.4600	5.9425	(8.728)	0	0	0
2022/09/07	R035	03/11/2022	11.14	Call	Bond Future	1,044.9800	1.0450	1,284.3700	1.2844	22.909	0	0	0
2022/09/07	R035	03/11/2022	11.14	Put	Bond Future	2,323.9000	2.3239	1,965.0700	1.9651	(15.441)	0	0	0
2022/09/07	R035	03/11/2022	11.05	Put	Bond Future	2,657.5500	2.6575	2,267.6500	2.2676	(14.671)	0	0	0
2022/09/07	R035	03/11/2022	11.13	Call	Bond Future	1,021.4600	1.0215	1,257.5500	1.2575	23.113	0	0	0
2022/09/07	R035	03/11/2022	11.13	Put	Bond Future	2,359.3600	2.3594	1,997.2300	1.9972	(15.349)	0	0	0
2022/09/07	R035	02/02/2023	11.94	Call	Bond Future	4,274.7900	4.2748	4,563.5600	4.5636	6.755	0	0	0
2022/09/07	R035	02/02/2023	13.22	Put	Bond Future	544.3000	0.5443	421.1600	0.4212	(22.624)	0	0	976
2022/09/07	R035	02/02/2023	10.88	Call	Bond Future	1,269.3300	1.2693	1,367.8900	1.3679	7.765	0	0	0
2022/09/07	R035	02/02/2023	10.88	Put	Bond Future	4,948.5300	4.9485	4,441.1900	4.4412	(10.252)	0	0	0
2022/09/07	R035	02/02/2023	10.66	Call	Bond Future	893.2500	0.8933	964.8900	0.9649	8.020	0	0	0
2022/09/07	R035	02/02/2023	10.66	Put	Bond Future	5,905.8900	5.9059	5,371.6300	5.3716	(9.046)	0	0	582
2022/09/07	R035	02/02/2023	10.30	Put	Bond Future	7,717.4100	7.7174	7,167.9500	7.1679	(7.120)	0	0	0
2022/09/07	R035	02/02/2023	10.60	Call	Bond Future	806.8600	0.8069	870.2500	0.8703	7.856	0	0	0
2022/09/07	R035	02/02/2023	10.60	Put	Bond Future	6,188.1800	6.1882	5,645.6700	5.6457	(8.767)	0	0	0
2022/09/07	R035	02/02/2023	10.64	Put	Bond Future	5,998.9700	5.9990	5,462.0700	5.4621	(8.950)	0	0	0
2022/09/07	R035	02/02/2023	9.81	Call	Bond Future	173.0800	0.1731	197.6300	0.1976	14.184	0	0	582
2022/09/07	R035	02/02/2023	9.81	Put	Bond Future	10,617.3900	10.6174	10,036.0400	10.0360	(5.475)	0	0	0
2022/09/07	R035	02/02/2023	9.85	Call	Bond Future	188.4700	0.1885	215.2400	0.2152	14.204	0	0	0
2022/09/07	R035	02/02/2023	9.89	Call	Bond Future	204.9800	0.2050	234.0500	0.2341	14.182	0	0	388
2022/09/07	R035	02/02/2023	9.89	Put	Bond Future	10,118.4100	10.1184	9,541.5800	9.5416	(5.701)	0	0	0
2022/09/07	R035	02/02/2023			Bond Future	11.5127	86.9397	11.4058	87.5456	(0.929)	0.0000	0.0000	106,331
2022/09/07	R035	02/02/2023	11.94	Put	Bond Future	1,914.7500	1.9147	1,597.6200	1.5976	(16.562)	0	0	0
2022/09/07	R035	02/02/2023	11.98	Call	Bond Future	4,419.2300	4.4192	4,715.8500	4.7158	6.712	0	0	0
2022/09/07	R035	02/02/2023	11.98	Put	Bond Future	1,843.2000	1.8432	1,533.9200	1.5339	(16.780)	0	0	388
2022/09/07	R035	02/02/2023	13.22	Call	Bond Future	9,422.2100	9.4222	9,904.9700	9.9050	5.124	0	0	0
2022/09/07	R035	02/02/2023	11.05	Call	Bond Future	1,623.5100	1.6235	1,743.7600	1.7438	7.407	0	0	976
2022/09/07	R035	02/02/2023	11.05	Put	Bond Future	4,291.7900	4.2918	3,806.1400	3.8061	(11.316)	0	0	0
2022/09/07	R035	02/02/2023	11.06	Call	Bond Future	1,646.0800	1.6461	1,768.1000	1.7681	7.413	0	0	0
2022/09/07	R035	02/02/2023	11.06	Put	Bond Future	4,255.4100	4.2554	3,771.5300	3.7715	(11.371)	0	0	582
2022/09/07	R035	02/02/2023	10.86	Call	Bond Future	1,231.2000	1.2312	1,327.5900	1.3276	7.829	0	0	0
2022/09/07	R035	02/02/2023	10.86	Put	Bond Future	5,030.4400	5.0304	4,520.9300	4.5209	(10.129)	0	0	0
2022/09/07	R035	02/02/2023	10.87	Call	Bond Future	1,250.1800	1.2502	1,347.7500	1.3478	7.804	0	0	0
2022/09/07	R035	02/02/2023	10.87	Put	Bond Future	4,989.3700	4.9894	4,481.0400	4.4810	(10.188)	0	0	0
2022/09/07	R035	02/02/2023	10.30	Call	Bond Future	459.7400	0.4597	516.1800	0.5162	12.277	0	0	976
2022/09/07	R035	02/02/2023	10.64	Call	Bond Future	863.6800	0.8637	932.6800	0.9327	7.989	0	0	388
2022/09/07	R035	02/02/2023	9.85	Put	Bond Future	10,366.8200	10.3668	9,787.6900	9.7877	(5.586)	0	0	0
2022/09/07	R035	04/05/2023	11.22	Put	Bond Future	4,827.1900	4.8272	4,356.7000	4.3567	(9.747)	0	0	0
2022/09/07	R035	04/05/2023	12.46	Call	Bond Future	6,286.2000	6.2862	6,613.8100	6.6138	5.212	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
2022/09/07	R035	04/05/2023	12.46	Put	Bond Future	1,981.8400	1.9818	1,693.5900	1.6936	(14.545)	0	0	388
2022/09/07	R035	04/05/2023	13.18	Call	Bond Future	9,030.3500	9.0303	9,453.8900	9.4539	4.690	0	0	0
2022/09/07	R035	04/05/2023	13.18	Put	Bond Future	1,164.8600	1.1649	972.5400	0.9725	(16.510)	0	0	491
2022/09/07	R035	04/05/2023	11.17	Call	Bond Future	2,283.3200	2.2833	2,424.2400	2.4242	6.172	0	0	491
2022/09/07	R035	04/05/2023	11.20	Call	Bond Future	2,353.9700	2.3540	2,497.4400	2.4974	6.095	0	0	0
2022/09/07	R035	04/05/2023	11.21	Call	Bond Future	2,377.7800	2.3778	2,522.2000	2.5222	6.074	0	0	0
2022/09/07	R035	04/05/2023	10.60	Call	Bond Future	1,189.0000	1.1890	1,293.3600	1.2934	8.777	0	0	388
2022/09/07	R035	04/05/2023	10.60	Put	Bond Future	7,290.3800	7.2904	6,778.8800	6.7789	(7.016)	0	0	0
2022/09/07	R035	04/05/2023			Bond Future	11.6503	84.0917	11.5393	84.7076	(0.952)	0.0000	0.0000	0
2022/09/07	R035	04/05/2023	11.22	Call	Bond Future	2,401.7200	2.4017	2,547.0900	2.5471	6.053	0	0	0
2022/09/07	R035	04/05/2023	11.17	Put	Bond Future	4,997.1800	4.9972	4,522.2400	4.5222	(9.504)	0	0	0
2022/09/07	R035	04/05/2023	11.20	Put	Bond Future	4,894.6300	4.8946	4,422.2400	4.4222	(9.651)	0	0	0
2022/09/07	R035	04/05/2023	11.21	Put	Bond Future	4,860.8200	4.8608	4,389.3800	4.3894	(9.699)	0	0	0
2022/09/07	R035	04/05/2023	9.85	Call	Bond Future	447.4100	0.4474	497.4000	0.4974	11.173	0	0	388
2022/09/07	R035	04/05/2023	9.85	Put	Bond Future	11,300.2100	11.3002	10,734.3400	10.7343	(5.008)	0	0	0
2022/09/07	R035	04/05/2023	10.42	Call	Bond Future	947.4700	0.9475	1,048.5700	1.0486	10.671	0	0	491
2022/09/07	R035	04/05/2023	10.42	Put	Bond Future	8,157.8600	8.1579	7,643.1000	7.6431	(6.310)	0	0	0
2022/09/07	R035	03/08/2023	12.00	Call	Bond Future	4,848.8300	4.8488	5,084.6800	5.0847	4.864	0	0	0
2022/09/07	R035	03/08/2023	12.00	Put	Bond Future	3,687.0800	3.6871	3,295.9000	3.2959	(10.609)	0	0	0
2022/09/07	R035	03/08/2023			Bond Future	11.7831	85.7568	11.6678	86.3839	(0.978)	0.0000	0.0000	0
2022/09/07	R035	03/08/2023	11.98	Call	Bond Future	4,787.2600	4.7873	5,020.3900	5.0204	4.870	0	0	0
2022/09/07	R035	03/08/2023	11.98	Put	Bond Future	3,731.6200	3.7316	3,337.7200	3.3377	(10.556)	0	0	0
2022/09/07	R035	03/08/2023	11.99	Call	Bond Future	4,817.8500	4.8179	5,052.3400	5.0523	4.867	0	0	0
2022/09/07	R035	03/08/2023	11.99	Put	Bond Future	3,709.1300	3.7091	3,316.5900	3.3166	(10.583)	0	0	0
2022/09/07	R035	02/11/2023	11.41	Call	Bond Future	3,198.4700	3.1985	3,369.3400	3.3693	5.342	0	0	0
2022/09/07	R035	02/11/2023	11.41	Put	Bond Future	6,078.8800	6.0789	5,610.6600	5.6107	(7.702)	0	0	0
2022/09/07	R035	02/11/2023	11.42	Call	Bond Future	3,221.7000	3.2217	3,393.0500	3.3931	5.319	0	0	0
2022/09/07	R035	02/11/2023	11.42	Put	Bond Future	6,046.6000	6.0466	5,578.8600	5.5789	(7.736)	0	0	0
2022/09/07	R035	02/11/2023			Bond Future	11.9414	82.8726	11.8213	83.5117	(1.006)	0.0000	0.0000	0
2022/09/07	R035	02/11/2023	11.43	Call	Bond Future	3,245.3800	3.2454	3,416.8500	3.4169	5.284	0	0	0
2022/09/07	R035	02/11/2023	11.43	Put	Bond Future	6,014.8100	6.0148	5,547.1900	5.5472	(7.774)	0	0	0
2022/09/07	R186	03/11/2022	8.53	Call	Bond Future	156.2900	0.1563	180.5800	0.1806	15.542	0	0	0
2022/09/07	R186	03/11/2022	8.53	Put	Bond Future	2,286.5700	2.2866	1,979.1800	1.9792	(13.443)	0	0	0
2022/09/07	R186	03/11/2022	8.54	Call	Bond Future	162.2800	0.1623	187.4800	0.1875	15.529	0	0	0
2022/09/07	R186	03/11/2022	8.54	Put	Bond Future	2,257.0100	2.2570	1,950.5300	1.9505	(13.579)	0	0	0
2022/09/07	R186	03/11/2022	8.91	Put	Bond Future	1,307.1100	1.3071	1,057.3700	1.0574	(19.106)	0	0	4,310
2022/09/07	R186	03/11/2022			Bond Future	9.1367	108.5876	9.0413	108.9193	(1.045)	0.0000	0.0000	63,832
2022/09/07	R186	03/11/2022	8.23	Call	Bond Future	47.2800	0.0473	49.5600	0.0496	4.822	0	0	4,310
2022/09/07	R186	03/11/2022	8.23	Put	Bond Future	3,250.8800	3.2509	2,921.4800	2.9215	(10.133)	0	0	0
2022/09/07	R186	03/11/2022	8.55	Call	Bond Future	168.3300	0.1683	194.5600	0.1946	15.582	0	0	0
2022/09/07	R186	03/11/2022	8.55	Put	Bond Future	2,227.5300	2.2275	1,922.0800	1.9221	(13.712)	0	0	0
2022/09/07	R186	03/11/2022	8.91	Call	Bond Future	517.2800	0.5173	599.2200	0.5992	15.841	0	0	0
2022/09/07	R186	02/02/2023	8.33	Call	Bond Future	334.1200	0.3341	401.9900	0.4020	20.313	0	0	0
2022/09/07	R186	02/02/2023	8.33	Put	Bond Future	3,510.0500	3.5100	3,244.1800	3.2442	(7.575)	0	0	0
2022/09/07	R186	02/02/2023	8.32	Call	Bond Future	328.4200	0.3284	395.2000	0.3952	20.334	0	0	0
2022/09/07	R186	02/02/2023	8.32	Put	Bond Future	3,538.2900	3.5383	3,271.3300	3.2713	(7.545)	0	0	0
2022/09/07	R186	02/02/2023			Bond Future	9.2837	105.2401	9.1817	105.5738	(1.098)	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
2022/09/07	R186	02/02/2023	8.34	Call	Bond Future	340.0900	0.3401	408.6800	0.4087	20.168	0	0	0
2022/09/07	R186	02/02/2023	8.34	Put	Bond Future	3,482.0900	3.4821	3,216.9400	3.2169	(7.615)	0	0	0
2022/09/07	R186	04/05/2023	8.83	Put	Bond Future	2,756.1400	2.7561	2,513.1500	2.5131	(8.816)	0	0	0
2022/09/07	R186	04/05/2023	8.84	Call	Bond Future	942.7700	0.9428	1,038.1700	1.0382	10.119	0	0	0
2022/09/07	R186	04/05/2023			Bond Future	9.4178	107.2422	9.3079	107.5803	(1.167)	0.0000	0.0000	0
2022/09/07	R186	04/05/2023	8.83	Call	Bond Future	931.5400	0.9315	1,026.7100	1.0267	10.216	0	0	0
2022/09/07	R186	04/05/2023	8.84	Put	Bond Future	2,736.0000	2.7360	2,493.2400	2.4932	(8.873)	0	0	0
2022/09/07	R186	04/05/2023	8.82	Call	Bond Future	920.0700	0.9201	1,014.9900	1.0150	10.317	0	0	0
2022/09/07	R186	04/05/2023	8.82	Put	Bond Future	2,776.0600	2.7761	2,532.8200	2.5328	(8.762)	0	0	0
2022/09/07	R186	03/08/2023	9.74	Call	Bond Future	2,317.6600	2.3177	2,482.5800	2.4826	7.116	0	0	0
2022/09/07	R186	03/08/2023	9.74	Put	Bond Future	1,747.8100	1.7478	1,569.1600	1.5692	(10.221)	0	0	0
2022/09/07	R186	03/08/2023	9.73	Put	Bond Future	1,759.1600	1.7592	1,579.7300	1.5797	(10.200)	0	0	0
2022/09/07	R186	03/08/2023			Bond Future	9.5411	104.0618	9.4218	104.4054	(1.250)	0.0000	0.0000	0
2022/09/07	R186	03/08/2023	9.75	Call	Bond Future	2,335.3200	2.3353	2,501.0100	2.5010	7.095	0	0	0
2022/09/07	R186	03/08/2023	9.75	Put	Bond Future	1,736.9300	1.7369	1,559.0500	1.5591	(10.241)	0	0	0
2022/09/07	R186	03/08/2023	9.73	Call	Bond Future	2,300.4600	2.3005	2,464.6000	2.4646	7.135	0	0	0
2022/09/07	R186	02/11/2023	9.40	Call	Bond Future	1,715.8700	1.7159	1,775.8700	1.7759	3.497	0	0	0
2022/09/07	R186	02/11/2023	9.40	Put	Bond Future	2,574.7900	2.5748	2,284.4900	2.2845	(11.275)	0	0	0
2022/09/07	R186	02/11/2023			Bond Future	9.7196	106.0229	9.5888	106.3732	(1.345)	0.0000	0.0000	0
2022/09/07	R186	02/11/2023	9.39	Call	Bond Future	1,702.1400	1.7021	1,761.4500	1.7615	3.484	0	0	0
2022/09/07	R186	02/11/2023	9.39	Put	Bond Future	2,588.0800	2.5881	2,297.0900	2.2971	(11.243)	0	0	0
2022/09/07	R186	02/11/2023	9.38	Call	Bond Future	1,688.4500	1.6884	1,747.0900	1.7471	3.473	0	0	0
2022/09/07	R186	02/11/2023	9.38	Put	Bond Future	2,601.4200	2.6014	2,309.7600	2.3098	(11.212)	0	0	0
2022/09/07	R197	03/11/2022			Bond Future	339.0610	339.0610	339.0354	339.0354	(0.008)	0.0000	0.0000	831
2022/09/07	R197	02/02/2023			Bond Future	336.3096	336.3096	336.2719	336.2719	(0.011)	0.0000	0.0000	0
2022/09/07	R197	04/05/2023			Bond Future	342.7807	342.7807	342.7365	342.7365	(0.013)	0.0000	0.0000	0
2022/09/07	R197	03/08/2023			Bond Future	340.3937	340.3937	340.3476	340.3476	(0.014)	0.0000	0.0000	0
2022/09/07	R197	02/11/2023			Bond Future	346.8843	346.8843	346.8382	346.8382	(0.013)	0.0000	0.0000	0
2022/09/07	R202	03/11/2022			Bond Future	252.0340	252.0340	252.2550	252.2550	0.088	0.0000	0.0000	6,148
2022/09/07	R202	02/02/2023			Bond Future	251.8823	251.8823	252.0985	252.0985	0.086	0.0000	0.0000	460
2022/09/07	R202	04/05/2023			Bond Future	256.7278	256.7278	256.9441	256.9441	0.084	0.0000	0.0000	0
2022/09/07	R202	03/08/2023			Bond Future	256.9525	256.9525	257.1716	257.1716	0.085	0.0000	0.0000	0
2022/09/07	R202	02/11/2023			Bond Future	261.8526	261.8526	262.0765	262.0765	0.085	0.0000	0.0000	0
2022/09/07	R209	03/11/2022	9.25	Call	Bond Future	0.2700	0.0003	0.4700	0.0005	74.074	0	0	6,000
2022/09/07	R209	03/11/2022	9.25	Put	Bond Future	11,849.0800	11.8491	11,276.9100	11.2769	(4.829)	0	0	0
2022/09/07	R209	03/11/2022	9.50	Call	Bond Future	1.2600	0.0013	2.1300	0.0021	69.048	0	0	0
2022/09/07	R209	03/11/2022	9.50	Put	Bond Future	10,280.5600	10.2806	9,709.0600	9.7091	(5.559)	0	0	0
2022/09/07	R209	03/11/2022	12.00	Call	Bond Future	3,652.9000	3.6529	4,123.6400	4.1236	12.887	0	0	0
2022/09/07	R209	03/11/2022	12.00	Put	Bond Future	414.1400	0.4141	312.5100	0.3125	(24.540)	0	0	7,750
2022/09/07	R209	03/11/2022	11.03	Call	Bond Future	737.9000	0.7379	940.6700	0.9407	27.479	0	0	0
2022/09/07	R209	03/11/2022	11.03	Put	Bond Future	2,308.2200	2.3082	1,938.6200	1.9386	(16.012)	0	0	0
2022/09/07	R209	03/11/2022	10.50	Put	Bond Future	4,566.0800	4.5661	4,053.9300	4.0539	(11.216)	0	0	0
2022/09/07	R209	03/11/2022			Bond Future	11.3356	66.0377	11.2230	66.6101	(0.993)	0.0000	0.0000	20,285
2022/09/07	R209	03/11/2022	10.00	Call	Bond Future	17.1300	0.0171	26.8900	0.0269	56.976	0	0	7,750
2022/09/07	R209	03/11/2022	10.00	Put	Bond Future	7,286.1600	7.2862	6,723.5500	6.7236	(7.722)	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
2022/09/07	R209	03/11/2022	11.02	Call	Bond Future	719.8900	0.7199	919.4000	0.9194	27.714	0	0	0
2022/09/07	R209	03/11/2022	11.02	Put	Bond Future	2,342.4900	2.3425	1,969.6300	1.9696	(15.917)	0	0	0
2022/09/07	R209	03/11/2022	11.50	Call	Bond Future	1,895.0600	1.8951	2,248.9500	2.2490	18.674	0	0	0
2022/09/07	R209	03/11/2022	11.50	Put	Bond Future	1,071.7900	1.0718	853.3100	0.8533	(20.385)	0	0	0
2022/09/07	R209	03/11/2022	10.50	Call	Bond Future	144.4100	0.1444	204.6300	0.2046	41.701	0	0	0
2022/09/07	R209	03/11/2022	11.00	Call	Bond Future	684.6300	0.6846	877.7300	0.8777	28.205	0	0	0
2022/09/07	R209	03/11/2022	11.00	Put	Bond Future	2,411.9500	2.4119	2,032.6800	2.0327	(15.725)	0	0	6,000
2022/09/07	R209	03/11/2022	11.01	Call	Bond Future	702.0700	0.7021	898.4200	0.8984	27.967	0	0	0
2022/09/07	R209	03/11/2022	11.01	Put	Bond Future	2,377.0000	2.3770	2,000.9800	2.0010	(15.819)	0	0	0
2022/09/07	R209	02/02/2023	10.80	Put	Bond Future	4,474.4700	4.4745	3,994.1500	3.9942	(10.735)	0	0	0
2022/09/07	R209	02/02/2023	10.78	Call	Bond Future	1,007.9400	1.0079	1,105.5300	1.1055	9.682	0	0	0
2022/09/07	R209	02/02/2023	10.79	Call	Bond Future	1,024.0500	1.0241	1,122.7300	1.1227	9.636	0	0	0
2022/09/07	R209	02/02/2023			Bond Future	11.4674	67.2246	11.3513	67.8047	(1.013)	0.0000	0.0000	2,066
2022/09/07	R209	02/02/2023	10.80	Call	Bond Future	1,040.1700	1.0402	1,139.9400	1.1399	9.592	0	0	0
2022/09/07	R209	02/02/2023	10.78	Put	Bond Future	4,549.0300	4.5490	4,066.5300	4.0665	(10.607)	0	0	0
2022/09/07	R209	02/02/2023	10.79	Put	Bond Future	4,511.7100	4.5117	4,030.3000	4.0303	(10.670)	0	0	0
2022/09/07	R209	04/05/2023	11.09	Call	Bond Future	1,944.5100	1.9445	2,141.3700	2.1414	10.124	0	0	0
2022/09/07	R209	04/05/2023	11.09	Put	Bond Future	4,454.1000	4.4541	4,061.0500	4.0611	(8.824)	0	0	0
2022/09/07	R209	04/05/2023	11.10	Call	Bond Future	1,964.9900	1.9650	2,163.3700	2.1634	10.096	0	0	0
2022/09/07	R209	04/05/2023	11.10	Put	Bond Future	4,423.1500	4.4231	4,031.6200	4.0316	(8.852)	0	0	0
2022/09/07	R209	04/05/2023	10.00	Call	Bond Future	519.4700	0.5195	582.3300	0.5823	12.101	0	0	7,500
2022/09/07	R209	04/05/2023	10.00	Put	Bond Future	8,977.5900	8.9776	8,450.5400	8.4505	(5.871)	0	0	0
2022/09/07	R209	04/05/2023			Bond Future	11.5909	65.3519	11.4707	65.9418	(1.037)	0.0000	0.0000	1,250
2022/09/07	R209	04/05/2023	12.50	Call	Bond Future	5,817.4500	5.8175	6,218.4400	6.2184	6.893	0	0	0
2022/09/07	R209	04/05/2023	12.50	Put	Bond Future	1,587.7200	1.5877	1,398.8000	1.3988	(11.899)	0	0	7,500
2022/09/07	R209	04/05/2023	11.11	Call	Bond Future	1,985.5900	1.9856	2,185.4900	2.1855	10.068	0	0	0
2022/09/07	R209	04/05/2023	11.11	Put	Bond Future	4,392.3900	4.3924	4,002.3800	4.0024	(8.879)	0	0	0
2022/09/07	R209	04/05/2023	11.00	Call	Bond Future	1,765.4300	1.7654	1,948.6700	1.9487	10.379	0	0	0
2022/09/07	R209	04/05/2023	11.00	Put	Bond Future	4,740.3000	4.7403	4,333.6300	4.3336	(8.579)	0	0	7,500
2022/09/07	R209	03/08/2023	11.95	Put	Bond Future	3,164.7500	3.1648	2,802.0300	2.8020	(11.461)	0	0	0
2022/09/07	R209	03/08/2023	11.93	Call	Bond Future	4,260.8300	4.2608	4,496.4800	4.4965	5.531	0	0	0
2022/09/07	R209	03/08/2023	11.94	Call	Bond Future	4,288.1200	4.2881	4,524.8400	4.5248	5.520	0	0	0
2022/09/07	R209	03/08/2023			Bond Future	11.7073	66.6463	11.5829	67.2471	(1.062)	0.0000	0.0000	0
2022/09/07	R209	03/08/2023	11.95	Call	Bond Future	4,315.4600	4.3155	4,553.5000	4.5535	5.516	0	0	0
2022/09/07	R209	03/08/2023	11.93	Put	Bond Future	3,203.8400	3.2038	2,838.7300	2.8387	(11.396)	0	0	0
2022/09/07	R209	03/08/2023	11.94	Put	Bond Future	3,184.2400	3.1842	2,820.2000	2.8202	(11.433)	0	0	0
2022/09/07	R209	02/11/2023	11.33	Call	Bond Future	2,830.3000	2.8303	3,057.7800	3.0578	8.037	0	0	0
2022/09/07	R209	02/11/2023	11.33	Put	Bond Future	5,312.9700	5.3130	4,928.1800	4.9282	(7.242)	0	0	0
2022/09/07	R209	02/11/2023	11.34	Call	Bond Future	2,851.3000	2.8513	3,079.9900	3.0800	8.021	0	0	0
2022/09/07	R209	02/11/2023	11.34	Put	Bond Future	5,284.3000	5.2843	4,900.7200	4.9007	(7.259)	0	0	0
2022/09/07	R209	02/11/2023			Bond Future	11.8429	64.7527	11.7138	65.3650	(1.089)	0.0000	0.0000	0
2022/09/07	R209	02/11/2023	11.35	Call	Bond Future	2,872.1100	2.8721	3,102.0000	3.1020	8.004	0	0	0
2022/09/07	R209	02/11/2023	11.35	Put	Bond Future	5,255.4900	5.2555	4,873.1100	4.8731	(7.276)	0	0	0
2022/09/07	R210	03/11/2022			Bond Future	231.6960	231.6960	231.1529	231.1529	(0.234)	0.0000	0.0000	732
2022/09/07	R210	02/02/2023			Bond Future	235.9145	235.9145	235.3532	235.3532	(0.238)	0.0000	0.0000	300
2022/09/07	R210	04/05/2023			Bond Future	237.3278	237.3278	236.7524	236.7524	(0.242)	0.0000	0.0000	0
2022/09/07	R210	03/08/2023			Bond Future	242.0748	242.0748	241.4851	241.4851	(0.244)	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
2022/09/07	R210	02/11/2023			Bond Future	243.4472	243.4472	242.8483	242.8483	(0.246)	0.0000	0.0000	0
2022/09/07	R213	03/11/2022	9.19	Call	Bond Future	0.7700	0.0008	1.0500	0.0011	36.364	0	0	476
2022/09/07	R213	03/11/2022	9.19	Put	Bond Future	8,751.9300	8.7519	8,201.2000	8.2012	(6.293)	0	0	0
2022/09/07	R213	03/11/2022	10.38	Call	Bond Future	289.5600	0.2896	336.0200	0.3360	16.045	0	0	0
2022/09/07	R213	03/11/2022	10.38	Put	Bond Future	3,056.4500	3.0564	2,551.9000	2.5519	(16.508)	0	0	0
2022/09/07	R213	03/11/2022	10.39	Call	Bond Future	299.6300	0.2996	348.0200	0.3480	16.150	0	0	0
2022/09/07	R213	03/11/2022	10.39	Put	Bond Future	3,018.4800	3.0185	2,515.8600	2.5159	(16.651)	0	0	0
2022/09/07	R213	03/11/2022	10.37	Call	Bond Future	279.7300	0.2797	324.2000	0.3242	15.897	0	0	0
2022/09/07	R213	03/11/2022	10.37	Put	Bond Future	3,094.7000	3.0947	2,588.1600	2.5882	(16.368)	0	0	200
2022/09/07	R213	03/11/2022			Bond Future	10.9686	80.0292	10.8492	80.5802	(1.088)	0.0000	0.0000	34,054
2022/09/07	R213	03/11/2022	9.13	Call	Bond Future	0.5300	0.0005	0.7400	0.0007	39.623	0	0	200
2022/09/07	R213	03/11/2022	9.13	Put	Bond Future	9,067.9600	9.0680	8,517.1600	8.5172	(6.074)	0	0	0
2022/09/07	R213	03/11/2022	9.84	Call	Bond Future	26.6400	0.0266	30.3100	0.0303	13.776	0	0	0
2022/09/07	R213	03/11/2022	9.84	Put	Bond Future	5,442.3700	5.4424	4,895.0300	4.8950	(10.057)	0	0	476
2022/09/07	R213	03/11/2022	10.40	Call	Bond Future	309.9400	0.3099	360.4000	0.3604	16.281	0	0	0
2022/09/07	R213	03/11/2022	10.40	Put	Bond Future	2,980.7800	2.9808	2,480.2300	2.4802	(16.793)	0	0	0
2022/09/07	R213	03/11/2022	9.98	Call	Bond Future	55.7400	0.0557	55.7000	0.0557	(0.072)	0	0	0
2022/09/07	R213	03/11/2022	9.98	Put	Bond Future	4,774.3200	4.7743	4,223.2700	4.2233	(11.542)	0	0	200
2022/09/07	R213	03/11/2022	10.19	Call	Bond Future	141.7800	0.1418	157.5700	0.1576	11.137	0	0	0
2022/09/07	R213	03/11/2022	10.19	Put	Bond Future	3,828.3800	3.8284	3,293.1600	3.2932	(13.980)	0	0	476
2022/09/07	R213	02/02/2023	10.43	Put	Bond Future	4,062.8600	4.0629	3,635.6400	3.6356	(10.515)	0	0	0
2022/09/07	R213	02/02/2023	12.20	Call	Bond Future	5,311.7200	5.3117	5,715.9500	5.7160	7.610	0	0	0
2022/09/07	R213	02/02/2023	12.20	Put	Bond Future	719.4900	0.7195	565.6200	0.5656	(21.386)	0	0	912
2022/09/07	R213	02/02/2023	10.22	Put	Bond Future	4,819.3900	4.8194	4,364.8200	4.3648	(9.432)	0	0	0
2022/09/07	R213	02/02/2023	10.23	Call	Bond Future	605.8700	0.6059	709.3400	0.7093	17.078	0	0	0
2022/09/07	R213	02/02/2023	10.35	Call	Bond Future	737.6800	0.7377	855.9300	0.8559	16.030	0	0	0
2022/09/07	R213	02/02/2023	10.35	Put	Bond Future	4,342.5000	4.3425	3,902.6500	3.9026	(10.129)	0	0	476
2022/09/07	R213	02/02/2023	10.01	Call	Bond Future	409.6700	0.4097	512.1500	0.5122	25.015	0	0	0
2022/09/07	R213	02/02/2023			Bond Future	11.1330	81.4665	11.0088	82.0246	(1.116)	0.0000	0.0000	0
2022/09/07	R213	02/02/2023	10.43	Call	Bond Future	835.9200	0.8359	966.8000	0.9668	15.657	0	0	912
2022/09/07	R213	02/02/2023	10.22	Call	Bond Future	595.7700	0.5958	699.3000	0.6993	17.378	0	0	0
2022/09/07	R213	02/02/2023	10.23	Put	Bond Future	4,781.6800	4.7817	4,327.0500	4.3270	(9.508)	0	0	0
2022/09/07	R213	02/02/2023	9.16	Call	Bond Future	90.3800	0.0904	118.2800	0.1183	30.870	0	0	476
2022/09/07	R213	02/02/2023	9.16	Put	Bond Future	9,587.3500	9.5874	9,057.1500	9.0572	(5.530)	0	0	0
2022/09/07	R213	02/02/2023	10.01	Put	Bond Future	5,645.4800	5.6455	5,189.8600	5.1899	(8.071)	0	0	476
2022/09/07	R213	02/02/2023	10.21	Call	Bond Future	585.6400	0.5856	689.2000	0.6892	17.683	0	0	0
2022/09/07	R213	02/02/2023	10.21	Put	Bond Future	4,857.1100	4.8571	4,402.5700	4.4026	(9.358)	0	0	0
2022/09/07	R213	04/05/2023	10.75	Call	Bond Future	1,625.6000	1.6256	1,790.2700	1.7903	10.130	0	0	0
2022/09/07	R213	04/05/2023	10.75	Put	Bond Future	3,985.0000	3.9850	3,582.4500	3.5825	(10.102)	0	0	0
2022/09/07	R213	04/05/2023			Bond Future	11.2812	79.4651	11.1516	80.0323	(1.148)	0.0000	0.0000	0
2022/09/07	R213	04/05/2023	10.74	Call	Bond Future	1,608.3000	1.6083	1,772.0500	1.7721	10.182	0	0	0
2022/09/07	R213	04/05/2023	10.74	Put	Bond Future	4,012.9900	4.0130	3,609.5200	3.6095	(10.054)	0	0	0
2022/09/07	R213	04/05/2023	10.73	Call	Bond Future	1,590.8700	1.5909	1,754.2000	1.7542	10.267	0	0	0
2022/09/07	R213	04/05/2023	10.73	Put	Bond Future	4,040.8700	4.0409	3,636.9800	3.6370	(9.995)	0	0	0
2022/09/07	R213	03/08/2023	11.62	Put	Bond Future	2,732.2300	2.7322	2,435.5800	2.4356	(10.857)	0	0	0
2022/09/07	R213	03/08/2023	11.63	Call	Bond Future	3,579.7200	3.5797	3,861.8400	3.8618	7.881	0	0	0
2022/09/07	R213	03/08/2023			Bond Future	11.4248	81.0381	11.2894	81.6156	(1.185)	0.0000	0.0000	0

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2022/09/07	R213	03/08/2023	11.62	Call	Bond Future	3,555.0700	3.5551	3,835.9400	3.8359	7.901	0	0	0
2022/09/07	R213	03/08/2023	11.63	Put	Bond Future	2,715.0200	2.7150	2,419.6200	2.4196	(10.880)	0	0	0
2022/09/07	R213	03/08/2023	11.61	Call	Bond Future	3,530.4900	3.5305	3,810.1000	3.8101	7.920	0	0	0
2022/09/07	R213	03/08/2023	11.61	Put	Bond Future	2,749.5500	2.7495	2,451.6400	2.4516	(10.835)	0	0	0
2022/09/07	R213	02/11/2023	11.13	Call	Bond Future	2,364.5700	2.3646	2,649.3900	2.6494	12.045	0	0	0
2022/09/07	R213	02/11/2023	11.13	Put	Bond Future	4,341.4800	4.3415	4,037.7100	4.0377	(6.997)	0	0	0
2022/09/07	R213	02/11/2023			Bond Future	11.6018	79.0160	11.4597	79.6046	(1.224)	0.0000	0.0000	0
2022/09/07	R213	02/11/2023	11.12	Call	Bond Future	2,346.2300	2.3462	2,629.8100	2.6298	12.087	0	0	0
2022/09/07	R213	02/11/2023	11.12	Put	Bond Future	4,365.7300	4.3657	4,060.7200	4.0607	(6.986)	0	0	0
2022/09/07	R213	02/11/2023	11.11	Call	Bond Future	2,327.6300	2.3276	2,609.9600	2.6100	12.130	0	0	0
2022/09/07	R213	02/11/2023	11.11	Put	Bond Future	4,389.7500	4.3898	4,083.4900	4.0835	(6.977)	0	0	0
2022/09/07	R214	03/11/2022	11.34	Call	Bond Future	1,168.7200	1.1687	1,381.9300	1.3819	18.243	0	0	0
2022/09/07	R214	03/11/2022	11.36	Put	Bond Future	1,857.6200	1.8576	1,482.1400	1.4821	(20.213)	0	0	0
2022/09/07	R214	03/11/2022			Bond Future	11.4806	63.4539	11.3684	64.0492	(0.977)	0.0000	0.0000	25,440
2022/09/07	R214	03/11/2022	11.34	Put	Bond Future	1,916.2500	1.9163	1,534.1700	1.5342	(19.939)	0	0	0
2022/09/07	R214	03/11/2022	11.35	Call	Bond Future	1,192.8700	1.1929	1,409.3300	1.4093	18.146	0	0	0
2022/09/07	R214	03/11/2022	11.35	Put	Bond Future	1,886.7700	1.8868	1,507.9400	1.5079	(20.078)	0	0	0
2022/09/07	R214	03/11/2022	11.36	Call	Bond Future	1,217.2900	1.2173	1,437.1000	1.4371	18.057	0	0	0
2022/09/07	R214	02/02/2023	11.07	Call	Bond Future	1,321.2100	1.3212	1,485.5300	1.4855	12.437	0	0	0
2022/09/07	R214	02/02/2023	11.07	Put	Bond Future	4,207.8300	4.2078	3,768.4900	3.7685	(10.441)	0	0	0
2022/09/07	R214	02/02/2023	11.08	Call	Bond Future	1,340.7200	1.3407	1,506.9300	1.5069	12.397	0	0	0
2022/09/07	R214	02/02/2023	11.08	Put	Bond Future	4,171.8200	4.1718	3,734.3700	3.7344	(10.486)	0	0	0
2022/09/07	R214	02/02/2023			Bond Future	11.6083	64.5935	11.4925	65.1972	(0.997)	0.0000	0.0000	64,507
2022/09/07	R214	02/02/2023	11.09	Call	Bond Future	1,360.2300	1.3602	1,528.3500	1.5284	12.360	0	0	0
2022/09/07	R214	02/02/2023	11.09	Put	Bond Future	4,135.8700	4.1359	3,700.3300	3.7003	(10.531)	0	0	0
2022/09/07	R214	04/05/2023	11.36	Call	Bond Future	2,416.3400	2.4163	2,563.3200	2.5633	6.083	0	0	0
2022/09/07	R214	04/05/2023	11.36	Put	Bond Future	4,304.0600	4.3041	3,837.0000	3.8370	(10.852)	0	0	0
2022/09/07	R214	04/05/2023	11.37	Call	Bond Future	2,439.7100	2.4397	2,588.0200	2.5880	6.079	0	0	0
2022/09/07	R214	04/05/2023	11.37	Put	Bond Future	4,274.0400	4.2740	3,808.3100	3.8083	(10.897)	0	0	0
2022/09/07	R214	04/05/2023			Bond Future	11.7218	62.5251	11.6022	63.1392	(1.020)	0.0000	0.0000	0
2022/09/07	R214	04/05/2023	11.38	Call	Bond Future	2,463.3900	2.4634	2,612.8300	2.6128	6.066	0	0	0
2022/09/07	R214	04/05/2023	11.38	Put	Bond Future	4,244.4000	4.2444	3,779.8000	3.7798	(10.946)	0	0	0
2022/09/07	R214	03/08/2023	12.14	Call	Bond Future	4,710.3200	4.7103	5,027.9100	5.0279	6.742	0	0	0
2022/09/07	R214	03/08/2023	12.14	Put	Bond Future	3,185.4400	3.1854	2,877.6100	2.8776	(9.664)	0	0	0
2022/09/07	R214	03/08/2023	12.15	Call	Bond Future	4,739.0500	4.7390	5,057.9000	5.0579	6.728	0	0	0
2022/09/07	R214	03/08/2023	12.15	Put	Bond Future	3,165.9400	3.1659	2,859.3700	2.8594	(9.683)	0	0	0
2022/09/07	R214	03/08/2023			Bond Future	11.8302	63.7631	11.7066	64.3885	(1.045)	0.0000	0.0000	0
2022/09/07	R214	03/08/2023	12.16	Call	Bond Future	4,768.0600	4.7681	5,088.1700	5.0882	6.714	0	0	0
2022/09/07	R214	03/08/2023	12.16	Put	Bond Future	3,146.7900	3.1468	2,841.4800	2.8415	(9.702)	0	0	0
2022/09/07	R214	02/11/2023	11.45	Put	Bond Future	5,649.8600	5.6499	5,172.6700	5.1727	(8.446)	0	0	0
2022/09/07	R214	02/11/2023	11.46	Call	Bond Future	3,082.3200	3.0823	3,242.8900	3.2429	5.209	0	0	0
2022/09/07	R214	02/11/2023	11.46	Put	Bond Future	5,619.4200	5.6194	5,142.6400	5.1426	(8.485)	0	0	0
2022/09/07	R214	02/11/2023			Bond Future	11.9577	61.6688	11.8297	62.3062	(1.071)	0.0000	0.0000	0
2022/09/07	R214	02/11/2023	11.45	Call	Bond Future	3,060.1100	3.0601	3,220.2700	3.2203	5.234	0	0	0
2022/09/07	R214	02/11/2023	11.47	Call	Bond Future	3,104.6100	3.1046	3,265.6000	3.2656	5.186	0	0	0
2022/09/07	R214	02/11/2023	11.47	Put	Bond Future	5,589.1200	5.5891	5,112.7600	5.1128	(8.523)	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
2022/09/07	R248	03/11/2022	10.60	Call	Bond Future	180.2500	0.1802	220.3500	0.2204	22.247	0	0	950
2022/09/07	R248	03/11/2022	10.60	Put	Bond Future	6,290.0400	6.2900	5,652.9900	5.6530	(10.128)	0	0	0
2022/09/07	R248	03/11/2022	10.70	Call	Bond Future	260.3600	0.2604	317.4000	0.3174	21.908	0	0	0
2022/09/07	R248	03/11/2022	10.70	Put	Bond Future	5,623.2400	5.6232	5,003.1300	5.0031	(11.028)	0	0	0
2022/09/07	R248	03/11/2022	11.32	Call	Bond Future	1,447.5800	1.4476	1,675.2100	1.6752	15.725	0	0	0
2022/09/07	R248	03/11/2022	11.20	Call	Bond Future	1,114.0000	1.1140	1,298.6900	1.2987	16.579	0	0	0
2022/09/07	R248	03/11/2022	11.20	Put	Bond Future	2,909.1500	2.9092	2,416.6900	2.4167	(16.928)	0	0	0
2022/09/07	R248	03/11/2022	11.30	Put	Bond Future	2,501.8900	2.5019	2,044.9600	2.0450	(18.263)	0	0	0
2022/09/07	R248	03/11/2022	11.31	Put	Bond Future	2,463.7100	2.4637	2,010.5400	2.0105	(18.394)	0	0	0
2022/09/07	R248	03/11/2022			Bond Future	11.4666	79.3567	11.3648	80.0339	(0.888)	0.0000	0.0000	255,383
2022/09/07	R248	03/11/2022	10.00	Call	Bond Future	11.3200	0.0113	16.6300	0.0166	46.908	0	0	0
2022/09/07	R248	03/11/2022	10.00	Put	Bond Future	10,854.9200	10.8549	10,183.0800	10.1831	(6.189)	0	0	0
2022/09/07	R248	03/11/2022	11.32	Put	Bond Future	2,425.9700	2.4260	1,976.4500	1.9765	(18.529)	0	0	0
2022/09/07	R248	03/11/2022	11.90	Call	Bond Future	3,680.3700	3.6804	4,116.0500	4.1161	11.838	0	0	0
2022/09/07	R248	03/11/2022	11.90	Put	Bond Future	910.7800	0.9108	669.3100	0.6693	(26.512)	0	0	0
2022/09/07	R248	03/11/2022	11.30	Call	Bond Future	1,388.4000	1.3884	1,608.6200	1.6086	15.861	0	0	950
2022/09/07	R248	03/11/2022	11.31	Call	Bond Future	1,417.8200	1.4178	1,641.8000	1.6418	15.797	0	0	0
2022/09/07	R248	02/02/2023	11.10	Put	Bond Future	5,056.1200	5.0561	4,552.3200	4.5523	(9.964)	0	0	0
2022/09/07	R248	02/02/2023	11.08	Call	Bond Future	1,727.8400	1.7278	1,906.1400	1.9061	10.319	0	0	0
2022/09/07	R248	02/02/2023	11.08	Put	Bond Future	5,145.4400	5.1454	4,637.3500	4.6374	(9.875)	0	0	0
2022/09/07	R248	02/02/2023			Bond Future	11.5881	80.8188	11.4829	81.5052	(0.908)	0.0000	0.0000	0
2022/09/07	R248	02/02/2023	11.10	Call	Bond Future	1,778.0200	1.7780	1,960.6100	1.9606	10.269	0	0	2,700
2022/09/07	R248	02/02/2023	11.06	Call	Bond Future	1,678.2800	1.6783	1,852.3000	1.8523	10.369	0	0	0
2022/09/07	R248	02/02/2023	11.06	Put	Bond Future	5,235.8000	5.2358	4,723.4300	4.7234	(9.786)	0	0	0
2022/09/07	R248	02/02/2023	11.07	Call	Bond Future	1,702.8700	1.7029	1,879.0200	1.8790	10.344	0	0	0
2022/09/07	R248	02/02/2023	11.07	Put	Bond Future	5,190.3700	5.1904	4,680.1300	4.6801	(9.831)	0	0	0
2022/09/07	R248	02/02/2023	10.40	Call	Bond Future	543.2400	0.5432	603.4000	0.6034	11.074	0	0	2,700
2022/09/07	R248	02/02/2023	10.40	Put	Bond Future	8,965.5600	8.9656	8,339.3300	8.3393	(6.985)	0	0	0
2022/09/07	R248	04/05/2023	11.35	Call	Bond Future	3,055.2300	3.0552	3,199.2200	3.1992	4.713	0	0	0
2022/09/07	R248	04/05/2023	11.35	Put	Bond Future	5,365.7700	5.3658	4,811.6800	4.8117	(10.326)	0	0	0
2022/09/07	R248	04/05/2023			Bond Future	11.7038	77.8987	11.5949	78.5968	(0.930)	0.0000	0.0000	0
2022/09/07	R248	04/05/2023	11.33	Call	Bond Future	2,996.5200	2.9965	3,137.5900	3.1376	4.708	0	0	0
2022/09/07	R248	04/05/2023	11.33	Put	Bond Future	5,441.3300	5.4413	4,884.3200	4.8843	(10.237)	0	0	0
2022/09/07	R248	04/05/2023	11.34	Call	Bond Future	3,025.6800	3.0257	3,168.2100	3.1682	4.711	0	0	0
2022/09/07	R248	04/05/2023	11.34	Put	Bond Future	5,403.3100	5.4033	4,847.7600	4.8478	(10.282)	0	0	0
2022/09/07	R248	03/08/2023	12.11	Call	Bond Future	5,830.2900	5.8303	6,167.6500	6.1676	5.786	0	0	0
2022/09/07	R248	03/08/2023	12.11	Put	Bond Future	4,040.0100	4.0400	3,666.4500	3.6664	(9.247)	0	0	0
2022/09/07	R248	03/08/2023			Bond Future	11.8175	79.4038	11.7048	80.1147	(0.954)	0.0000	0.0000	0
2022/09/07	R248	03/08/2023	12.09	Call	Bond Future	5,759.2900	5.7593	6,093.7400	6.0937	5.807	0	0	0
2022/09/07	R248	03/08/2023	12.09	Put	Bond Future	4,089.0400	4.0890	3,712.5700	3.7126	(9.207)	0	0	0
2022/09/07	R248	03/08/2023	12.10	Call	Bond Future	5,794.6100	5.7946	6,130.5200	6.1305	5.797	0	0	0
2022/09/07	R248	03/08/2023	12.10	Put	Bond Future	4,064.3000	4.0643	3,689.2900	3.6893	(9.227)	0	0	0
2022/09/07	R248	02/11/2023	11.49	Put	Bond Future	6,848.0000	6.8480	6,282.4600	6.2825	(8.258)	0	0	0
2022/09/07	R248	02/11/2023	11.47	Call	Bond Future	3,929.1400	3.9291	4,087.3300	4.0873	4.026	0	0	0
2022/09/07	R248	02/11/2023	11.48	Call	Bond Future	3,957.2900	3.9573	4,115.8500	4.1158	4.007	0	0	0
2022/09/07	R248	02/11/2023			Bond Future	11.9412	76.4827	11.8242	77.2072	(0.980)	0.0000	0.0000	0
2022/09/07	R248	02/11/2023	11.49	Call	Bond Future	3,985.5300	3.9855	4,144.4700	4.1445	3.988	0	0	0
2022/09/07	R248	02/11/2023	11.47	Put	Bond Future	6,922.9000	6.9229	6,356.6100	6.3566	(8.180)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/07	R248 02/11/2023	11.48	Put	Bond Future	6,885.3600	6.8854	6,319.4400	6.3194	(8.219)	0	0	0
Total											1500107	