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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/09/2022 TO 21/09/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/21	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/21	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/21	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/21	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/21	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/21	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/21	2025 03/11/2022			Bond Future	167.0549	167.0549	167.1722	167.1722	0.070	0.0000	0.0000	7,188
2022/09/21	2025 02/02/2023			Bond Future	168.4743	168.4743	168.5911	168.5911	0.069	0.0000	0.0000	1,936
2022/09/21	2025 04/05/2023			Bond Future	171.9837	171.9837	172.0978	172.0978	0.066	0.0000	0.0000	0
2022/09/21	2025 03/08/2023			Bond Future	173.8351	173.8351	173.9573	173.9573	0.070	0.0000	0.0000	0
2022/09/21	2025 02/11/2023			Bond Future	177.3867	177.3867	177.5116	177.5116	0.070	0.0000	0.0000	0
2022/09/21	2029 03/11/2022			Bond Future	121.7130	121.7130	121.7733	121.7733	0.050	0.0000	0.0000	1,519
2022/09/21	2029 02/02/2023			Bond Future	123.9959	123.9959	124.0524	124.0524	0.046	0.0000	0.0000	728

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/21	2029	04/05/2023			Bond Future	125.2673	125.2673	125.3273	125.3273	0.048	0.0000	0.0000	0
2022/09/21	2029	03/08/2023			Bond Future	127.9119	127.9119	127.9717	127.9717	0.047	0.0000	0.0000	0
2022/09/21	2029	02/11/2023			Bond Future	129.1665	129.1665	129.2334	129.2334	0.052	0.0000	0.0000	0
2022/09/21	2030	03/11/2022	9.70	Call	Bond Future	53.9500	0.0539	22.9800	0.0230	(57.405)	0	0	500
2022/09/21	2030	03/11/2022	9.70	Put	Bond Future	4,271.2600	4.2713	4,096.9100	4.0969	(4.082)	0	0	0
2022/09/21	2030	03/11/2022	10.10	Call	Bond Future	332.8500	0.3328	268.9800	0.2690	(19.189)	0	0	0
2022/09/21	2030	03/11/2022	10.10	Put	Bond Future	2,645.0600	2.6451	2,437.8100	2.4378	(7.835)	0	0	0
2022/09/21	2030	03/11/2022	10.20	Put	Bond Future	2,306.3300	2.3063	2,099.6300	2.0996	(8.962)	0	0	0
2022/09/21	2030	03/11/2022			Bond Future	10.6003	89.2448	10.5688	89.3882	(0.297)	0.0000	0.0000	63,296
2022/09/21	2030	03/11/2022	10.08	Call	Bond Future	310.2300	0.3102	246.7200	0.2467	(20.472)	0	0	0
2022/09/21	2030	03/11/2022	10.08	Put	Bond Future	2,716.4900	2.7165	2,509.6000	2.5096	(7.616)	0	0	0
2022/09/21	2030	03/11/2022	10.09	Call	Bond Future	321.3600	0.3214	257.6500	0.2577	(19.825)	0	0	0
2022/09/21	2030	03/11/2022	10.09	Put	Bond Future	2,680.5800	2.6806	2,473.4900	2.4735	(7.726)	0	0	0
2022/09/21	2030	03/11/2022	10.20	Call	Bond Future	462.5000	0.4625	399.1800	0.3992	(13.691)	0	0	500
2022/09/21	2030	03/11/2022	11.57	Call	Bond Future	4,483.6800	4.4837	4,585.0300	4.5850	2.260	0	0	0
2022/09/21	2030	03/11/2022	11.57	Put	Bond Future	214.2800	0.2143	172.2500	0.1723	(19.615)	0	0	500
2022/09/21	2030	02/02/2023	11.16	Put	Bond Future	1,420.5900	1.4206	1,292.5800	1.2926	(9.011)	0	0	388
2022/09/21	2030	02/02/2023	11.35	Call	Bond Future	3,766.7500	3.7668	3,793.3100	3.7933	0.705	0	0	5,000
2022/09/21	2030	02/02/2023	11.35	Put	Bond Future	1,167.8600	1.1679	1,052.0800	1.0521	(9.914)	0	0	0
2022/09/21	2030	02/02/2023	9.99	Call	Bond Future	784.8900	0.7849	787.1200	0.7871	0.284	0	0	0
2022/09/21	2030	02/02/2023	10.00	Call	Bond Future	796.6000	0.7966	799.0500	0.7991	0.308	0	0	0
2022/09/21	2030	02/02/2023	10.01	Put	Bond Future	4,142.8800	4.1429	4,002.6900	4.0027	(3.384)	0	0	0
2022/09/21	2030	02/02/2023	9.80	Call	Bond Future	585.2300	0.5852	584.0100	0.5840	(0.208)	0	0	0
2022/09/21	2030	02/02/2023	9.94	Put	Bond Future	4,386.3500	4.3863	4,245.2000	4.2452	(3.218)	0	0	102
2022/09/21	2030	02/02/2023	9.20	Call	Bond Future	218.3200	0.2183	234.1700	0.2342	7.260	0	0	0
2022/09/21	2030	02/02/2023	9.20	Put	Bond Future	7,396.3700	7.3964	7,269.8800	7.2699	(1.710)	0	0	0
2022/09/21	2030	02/02/2023	9.66	Call	Bond Future	464.3200	0.4643	472.1400	0.4721	1.684	0	0	0
2022/09/21	2030	02/02/2023	9.66	Put	Bond Future	5,434.4600	5.4345	5,299.9400	5.2999	(2.475)	0	0	102
2022/09/21	2030	02/02/2023	8.81	Put	Bond Future	9,216.1800	9.2162	9,083.8000	9.0838	(1.436)	0	0	0
2022/09/21	2030	02/02/2023	9.04	Call	Bond Future	167.8200	0.1678	180.9700	0.1810	7.836	0	0	0
2022/09/21	2030	02/02/2023	9.04	Put	Bond Future	8,129.5000	8.1295	8,000.3100	8.0003	(1.589)	0	0	0
2022/09/21	2030	02/02/2023	9.08	Put	Bond Future	7,944.3700	7.9444	7,815.7800	7.8158	(1.619)	0	0	0
2022/09/21	2030	02/02/2023			Bond Future	10.7487	86.8914	10.7164	87.0337	(0.300)	0.0000	0.0000	5,200
2022/09/21	2030	02/02/2023	11.55	Call	Bond Future	4,387.4600	4.3875	4,427.9200	4.4279	0.922	0	0	5,000
2022/09/21	2030	02/02/2023	11.55	Put	Bond Future	946.1700	0.9462	844.2900	0.8443	(10.768)	0	0	0
2022/09/21	2030	02/02/2023	11.12	Call	Bond Future	3,096.0700	3.0961	3,108.3200	3.1083	0.396	0	0	0
2022/09/21	2030	02/02/2023	11.12	Put	Bond Future	1,479.4100	1.4794	1,349.3200	1.3493	(8.793)	0	0	0
2022/09/21	2030	02/02/2023	11.16	Call	Bond Future	3,209.1200	3.2091	3,223.4500	3.2235	0.447	0	0	0
2022/09/21	2030	02/02/2023	9.99	Put	Bond Future	4,211.3000	4.2113	4,071.1900	4.0712	(3.327)	0	0	0
2022/09/21	2030	02/02/2023	10.00	Put	Bond Future	4,176.7500	4.1768	4,036.8600	4.0369	(3.349)	0	0	0
2022/09/21	2030	02/02/2023	10.01	Call	Bond Future	808.9700	0.8090	811.1200	0.8111	0.266	0	0	0
2022/09/21	2030	02/02/2023	9.80	Put	Bond Future	4,896.4100	4.8964	4,752.8500	4.7529	(2.932)	0	0	0
2022/09/21	2030	02/02/2023	9.83	Call	Bond Future	613.9400	0.6139	613.1800	0.6132	(0.124)	0	0	388
2022/09/21	2030	02/02/2023	9.83	Put	Bond Future	4,784.6900	4.7847	4,641.5900	4.6416	(2.991)	0	0	0
2022/09/21	2030	02/02/2023	9.94	Call	Bond Future	728.1600	0.7282	729.3500	0.7294	0.163	0	0	0
2022/09/21	2030	02/02/2023	9.79	Call	Bond Future	575.8900	0.5759	574.5200	0.5745	(0.238)	0	0	0
2022/09/21	2030	02/02/2023	9.79	Put	Bond Future	4,933.9400	4.9339	4,790.2300	4.7902	(2.913)	0	0	0

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2022/09/21	2030	02/02/2023	8.81	Call	Bond Future	113.5800	0.1136	123.5400	0.1235	8.769	0	0	102
2022/09/21	2030	02/02/2023	9.08	Call	Bond Future	179.3700	0.1794	193.1200	0.1931	7.666	0	0	388
2022/09/21	2030	04/05/2023	11.34	Call	Bond Future	3,883.1600	3.8832	3,885.4700	3.8855	0.059	0	0	0
2022/09/21	2030	04/05/2023	11.34	Put	Bond Future	1,904.1100	1.9041	1,763.8900	1.7639	(7.364)	0	0	150
2022/09/21	2030	04/05/2023	10.42	Call	Bond Future	1,756.3400	1.7563	1,737.4600	1.7375	(1.075)	0	0	479
2022/09/21	2030	04/05/2023	10.42	Put	Bond Future	3,711.6200	3.7116	3,550.2100	3.5502	(4.349)	0	0	0
2022/09/21	2030	04/05/2023	10.52	Call	Bond Future	1,943.1500	1.9431	1,924.1600	1.9242	(0.977)	0	0	0
2022/09/21	2030	04/05/2023	10.52	Put	Bond Future	3,459.7300	3.4597	3,298.2100	3.2982	(4.669)	0	0	0
2022/09/21	2030	04/05/2023	10.53	Call	Bond Future	1,962.6600	1.9627	1,943.6800	1.9437	(0.967)	0	0	0
2022/09/21	2030	04/05/2023	10.53	Put	Bond Future	3,435.5200	3.4355	3,274.0100	3.2740	(4.701)	0	0	0
2022/09/21	2030	04/05/2023	9.67	Call	Bond Future	733.0200	0.7330	738.6600	0.7387	0.769	0	0	479
2022/09/21	2030	04/05/2023	9.67	Put	Bond Future	6,067.8500	6.0678	5,930.9600	5.9310	(2.256)	0	0	0
2022/09/21	2030	04/05/2023	9.78	Call	Bond Future	842.8000	0.8428	837.9400	0.8379	(0.577)	0	0	388
2022/09/21	2030	04/05/2023	9.78	Put	Bond Future	5,671.9300	5.6719	5,524.5400	5.5245	(2.599)	0	0	0
2022/09/21	2030	04/05/2023	10.00	Call	Bond Future	1,096.9000	1.0969	1,095.2800	1.0953	(0.148)	0	0	1,080
2022/09/21	2030	04/05/2023	10.00	Put	Bond Future	4,925.0700	4.9251	4,780.9200	4.7809	(2.927)	0	0	0
2022/09/21	2030	04/05/2023	9.03	Call	Bond Future	330.5600	0.3306	348.5500	0.3485	5.442	0	0	388
2022/09/21	2030	04/05/2023	9.03	Put	Bond Future	8,678.3800	8.6784	8,553.8400	8.5538	(1.435)	0	0	0
2022/09/21	2030	04/05/2023	9.58	Put	Bond Future	6,402.1500	6.4022	6,276.7500	6.2767	(1.959)	0	0	0
2022/09/21	2030	04/05/2023			Bond Future	10.8706	88.6851	10.8373	88.8276	(0.306)	0.0000	0.0000	0
2022/09/21	2030	04/05/2023	12.57	Call	Bond Future	7,630.2400	7.6302	7,709.3900	7.7094	1.037	0	0	0
2022/09/21	2030	04/05/2023	12.57	Put	Bond Future	731.0600	0.7311	667.6800	0.6677	(8.670)	0	0	350
2022/09/21	2030	04/05/2023	11.62	Call	Bond Future	4,673.6100	4.6736	4,691.9700	4.6920	0.393	0	0	0
2022/09/21	2030	04/05/2023	11.62	Put	Bond Future	1,541.2900	1.5413	1,417.1200	1.4171	(8.056)	0	0	388
2022/09/21	2030	04/05/2023	12.04	Call	Bond Future	5,942.8200	5.9428	5,984.2700	5.9843	0.697	0	0	0
2022/09/21	2030	04/05/2023	12.04	Put	Bond Future	1,117.7800	1.1178	1,016.7000	1.0167	(9.043)	0	0	1,080
2022/09/21	2030	04/05/2023	12.50	Call	Bond Future	7,413.2300	7.4132	7,477.4700	7.4775	0.867	0	0	0
2022/09/21	2030	04/05/2023	12.50	Put	Bond Future	784.1100	0.7841	705.8200	0.7058	(9.985)	0	0	479
2022/09/21	2030	04/05/2023	10.54	Call	Bond Future	1,982.5400	1.9825	1,963.5700	1.9636	(0.957)	0	0	0
2022/09/21	2030	04/05/2023	10.54	Put	Bond Future	3,411.7100	3.4117	3,250.2100	3.2502	(4.734)	0	0	0
2022/09/21	2030	04/05/2023	10.65	Call	Bond Future	2,206.2500	2.2063	2,188.1300	2.1881	(0.821)	0	0	350
2022/09/21	2030	04/05/2023	10.65	Put	Bond Future	3,156.6200	3.1566	2,995.9700	2.9960	(5.089)	0	0	0
2022/09/21	2030	04/05/2023	9.58	Call	Bond Future	650.9400	0.6509	668.0700	0.6681	2.632	0	0	150
2022/09/21	2030	03/08/2023	12.89	Call	Bond Future	8,239.5700	8.2396	8,331.6300	8.3316	1.117	0	0	0
2022/09/21	2030	03/08/2023	12.89	Put	Bond Future	829.2800	0.8293	776.9300	0.7769	(6.313)	0	0	350
2022/09/21	2030	03/08/2023	11.34	Call	Bond Future	3,757.0300	3.7570	3,747.8500	3.7479	(0.244)	0	0	0
2022/09/21	2030	03/08/2023	11.34	Put	Bond Future	2,355.9500	2.3559	2,202.3600	2.2024	(6.519)	0	0	0
2022/09/21	2030	03/08/2023	11.35	Call	Bond Future	3,782.4800	3.7825	3,773.7200	3.7737	(0.232)	0	0	0
2022/09/21	2030	03/08/2023	11.36	Put	Bond Future	2,325.7500	2.3257	2,173.0100	2.1730	(6.567)	0	0	0
2022/09/21	2030	03/08/2023	10.40	Call	Bond Future	1,746.5000	1.7465	1,733.1900	1.7332	(0.762)	0	0	1,012
2022/09/21	2030	03/08/2023	10.65	Call	Bond Future	2,198.5600	2.1986	2,178.6500	2.1787	(0.906)	0	0	350
2022/09/21	2030	03/08/2023	10.65	Put	Bond Future	3,658.5500	3.6586	3,494.2300	3.4942	(4.491)	0	0	0
2022/09/21	2030	03/08/2023			Bond Future	10.9985	86.5318	10.9637	86.6762	(0.316)	0.0000	0.0000	0
2022/09/21	2030	03/08/2023	12.59	Call	Bond Future	7,330.7700	7.3308	7,384.1900	7.3842	0.729	0	0	0
2022/09/21	2030	03/08/2023	12.59	Put	Bond Future	1,040.3600	1.0404	949.3700	0.9494	(8.746)	0	0	1,012
2022/09/21	2030	03/08/2023	11.35	Put	Bond Future	2,340.8100	2.3408	2,187.6400	2.1876	(6.543)	0	0	0
2022/09/21	2030	03/08/2023	11.36	Call	Bond Future	3,807.9900	3.8080	3,799.6600	3.7997	(0.219)	0	0	0
2022/09/21	2030	03/08/2023	10.40	Put	Bond Future	4,273.0100	4.2730	4,115.2900	4.1153	(3.691)	0	0	0

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2022/09/21	2030	02/11/2023	10.81	Call	Bond Future	2,498.3000	2.4983	2,399.2100	2.3992	(3.966)	0	0	0
2022/09/21	2030	02/11/2023	10.81	Put	Bond Future	3,838.4100	3.8384	3,591.9000	3.5919	(6.422)	0	0	0
2022/09/21	2030	02/11/2023	10.80	Call	Bond Future	2,478.4000	2.4784	2,379.8500	2.3799	(3.976)	0	0	0
2022/09/21	2030	02/11/2023	10.80	Put	Bond Future	3,859.4500	3.8594	3,613.4800	3.6135	(6.373)	0	0	0
2022/09/21	2030	02/11/2023			Bond Future	11.1406	88.2806	11.1039	88.4280	(0.329)	0.0000	0.0000	0
2022/09/21	2030	02/11/2023	10.82	Call	Bond Future	2,517.9000	2.5179	2,419.0200	2.4190	(3.927)	0	0	0
2022/09/21	2030	02/11/2023	10.82	Put	Bond Future	3,817.0900	3.8171	3,570.7900	3.5708	(6.453)	0	0	0
2022/09/21	2032	03/11/2022	9.31	Put	Bond Future	9,663.5300	9.6635	9,477.6300	9.4776	(1.924)	0	0	0
2022/09/21	2032	03/11/2022	9.36	Call	Bond Future	0.4000	0.0004	0.2400	0.0002	(40.000)	0	0	454
2022/09/21	2032	03/11/2022	9.36	Put	Bond Future	9,368.9800	9.3690	9,183.0300	9.1830	(1.985)	0	0	0
2022/09/21	2032	03/11/2022	9.46	Put	Bond Future	8,783.6900	8.7837	8,597.6000	8.5976	(2.119)	0	0	0
2022/09/21	2032	03/11/2022	10.56	Put	Bond Future	3,038.7700	3.0388	2,801.9000	2.8019	(7.795)	0	0	180
2022/09/21	2032	03/11/2022	9.92	Call	Bond Future	17.8700	0.0179	8.8100	0.0088	(50.699)	0	0	750
2022/09/21	2032	03/11/2022	9.92	Put	Bond Future	6,168.0700	6.1681	5,973.2200	5.9732	(3.159)	0	0	0
2022/09/21	2032	03/11/2022	10.11	Put	Bond Future	5,148.5100	5.1485	4,937.8000	4.9378	(4.093)	0	0	454
2022/09/21	2032	03/11/2022	10.16	Call	Bond Future	74.2100	0.0742	45.0200	0.0450	(39.334)	0	0	0
2022/09/21	2032	03/11/2022	10.16	Put	Bond Future	4,889.9400	4.8899	4,674.9600	4.6750	(4.396)	0	0	180
2022/09/21	2032	03/11/2022			Bond Future	11.0676	84.6627	11.0313	84.8485	(0.328)	0.0000	0.0000	170,418
2022/09/21	2032	03/11/2022	9.31	Call	Bond Future	0.2800	0.0003	0.1700	0.0002	(39.286)	0	0	180
2022/09/21	2032	03/11/2022	9.46	Call	Bond Future	0.7900	0.0008	0.4900	0.0005	(37.975)	0	0	500
2022/09/21	2032	03/11/2022	11.55	Call	Bond Future	3,019.6700	3.0197	3,092.4600	3.0925	2.411	0	0	0
2022/09/21	2032	03/11/2022	11.55	Put	Bond Future	601.3200	0.6013	488.3200	0.4883	(18.792)	0	0	500
2022/09/21	2032	03/11/2022	12.30	Call	Bond Future	6,126.3500	6.1263	6,279.7700	6.2798	2.504	0	0	0
2022/09/21	2032	03/11/2022	12.30	Put	Bond Future	130.7000	0.1307	98.3300	0.0983	(24.767)	0	0	750
2022/09/21	2032	03/11/2022	10.66	Call	Bond Future	532.1700	0.5322	482.6200	0.4826	(9.311)	0	0	0
2022/09/21	2032	03/11/2022	10.66	Put	Bond Future	2,650.7300	2.6507	2,415.3900	2.4154	(8.878)	0	0	0
2022/09/21	2032	03/11/2022	10.67	Call	Bond Future	548.0200	0.5480	498.9400	0.4989	(8.956)	0	0	750
2022/09/21	2032	03/11/2022	10.67	Put	Bond Future	2,613.7600	2.6138	2,378.8900	2.3789	(8.986)	0	0	0
2022/09/21	2032	03/11/2022	11.45	Call	Bond Future	2,649.6900	2.6497	2,706.8500	2.7069	2.157	0	0	0
2022/09/21	2032	03/11/2022	11.45	Put	Bond Future	724.9000	0.7249	596.2700	0.5963	(17.745)	0	0	7,500
2022/09/21	2032	03/11/2022	10.21	Call	Bond Future	95.3000	0.0953	61.8800	0.0619	(35.068)	0	0	500
2022/09/21	2032	03/11/2022	10.21	Put	Bond Future	4,636.3100	4.6363	4,417.1000	4.4171	(4.728)	0	0	0
2022/09/21	2032	03/11/2022	10.49	Call	Bond Future	306.6900	0.3067	256.6600	0.2567	(16.313)	0	0	0
2022/09/21	2032	03/11/2022	10.49	Put	Bond Future	3,329.9200	3.3299	3,094.1000	3.0941	(7.082)	0	0	454
2022/09/21	2032	03/11/2022	10.56	Call	Bond Future	389.5700	0.3896	338.4900	0.3385	(13.112)	0	0	0
2022/09/21	2032	03/11/2022	10.11	Call	Bond Future	56.9400	0.0569	32.0200	0.0320	(43.765)	0	0	0
2022/09/21	2032	02/02/2023	11.69	Call	Bond Future	3,933.6100	3.9336	3,962.7500	3.9627	0.741	0	0	0
2022/09/21	2032	02/02/2023	11.69	Put	Bond Future	1,613.4500	1.6134	1,456.8700	1.4569	(9.705)	0	0	0
2022/09/21	2032	02/02/2023	10.40	Call	Bond Future	868.3200	0.8683	850.0300	0.8500	(2.106)	0	0	0
2022/09/21	2032	02/02/2023	10.40	Put	Bond Future	5,071.7400	5.0717	4,867.7300	4.8677	(4.022)	0	0	0
2022/09/21	2032	02/02/2023	10.50	Call	Bond Future	1,010.4400	1.0104	994.6500	0.9947	(1.563)	0	0	0
2022/09/21	2032	02/02/2023	10.50	Put	Bond Future	4,683.7800	4.6838	4,482.2700	4.4823	(4.302)	0	0	454
2022/09/21	2032	02/02/2023	10.67	Call	Bond Future	1,295.6700	1.2957	1,276.0300	1.2760	(1.516)	0	0	750
2022/09/21	2032	02/02/2023	10.67	Put	Bond Future	4,077.5800	4.0776	3,872.2200	3.8722	(5.036)	0	0	0
2022/09/21	2032	02/02/2023	10.22	Call	Bond Future	648.1300	0.6481	631.2900	0.6313	(2.598)	0	0	500
2022/09/21	2032	02/02/2023	10.22	Put	Bond Future	5,816.4600	5.8165	5,613.9000	5.6139	(3.483)	0	0	0
2022/09/21	2032	02/02/2023	9.47	Call	Bond Future	169.0300	0.1690	170.8200	0.1708	1.059	0	0	500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/21	2032	02/02/2023	9.47	Put	Bond Future	9,511.7500	9.5117	9,327.8200	9.3278	(1.934)	0	0	0
2022/09/21	2032	02/02/2023	9.92	Call	Bond Future	382.2300	0.3822	388.0300	0.3880	1.517	0	0	750
2022/09/21	2032	02/02/2023	9.92	Put	Bond Future	7,190.0900	7.1901	7,010.1700	7.0102	(2.502)	0	0	0
2022/09/21	2032	02/02/2023			Bond Future	11.2159	86.2300	11.1787	86.4157	(0.332)	0.0000	0.0000	18
2022/09/21	2032	02/02/2023	11.84	Call	Bond Future	4,429.6500	4.4296	4,471.3900	4.4714	0.942	0	0	0
2022/09/21	2032	02/02/2023	11.84	Put	Bond Future	1,393.4300	1.3934	1,249.4500	1.2494	(10.333)	0	0	500
2022/09/21	2032	02/02/2023	12.75	Call	Bond Future	7,755.6200	7.7556	7,865.4100	7.8654	1.416	0	0	0
2022/09/21	2032	02/02/2023	12.75	Put	Bond Future	552.2500	0.5523	476.3200	0.4763	(13.749)	0	0	750
2022/09/21	2032	02/02/2023	10.38	Call	Bond Future	841.6600	0.8417	822.9300	0.8229	(2.225)	0	0	0
2022/09/21	2032	02/02/2023	10.38	Put	Bond Future	5,151.6000	5.1516	4,947.1500	4.9471	(3.969)	0	0	0
2022/09/21	2032	02/02/2023	10.39	Call	Bond Future	855.0000	0.8550	836.4100	0.8364	(2.174)	0	0	0
2022/09/21	2032	02/02/2023	10.39	Put	Bond Future	5,111.6600	5.1117	4,907.3500	4.9074	(3.997)	0	0	0
2022/09/21	2032	02/02/2023	10.16	Call	Bond Future	584.5500	0.5845	574.9300	0.5749	(1.646)	0	0	0
2022/09/21	2032	02/02/2023	10.16	Put	Bond Future	6,077.6300	6.0776	5,882.2900	5.8823	(3.214)	0	0	454
2022/09/21	2032	02/02/2023	9.31	Call	Bond Future	123.1300	0.1231	124.2500	0.1243	0.910	0	0	454
2022/09/21	2032	02/02/2023	9.31	Put	Bond Future	10,389.6000	10.3896	10,205.0000	10.2050	(1.777)	0	0	0
2022/09/21	2032	04/05/2023	10.89	Call	Bond Future	2,139.5700	2.1396	2,119.5000	2.1195	(0.938)	0	0	0
2022/09/21	2032	04/05/2023	10.89	Put	Bond Future	4,353.9400	4.3539	4,146.9600	4.1470	(4.754)	0	0	0
2022/09/21	2032	04/05/2023	11.37	Call	Bond Future	3,293.9900	3.2940	3,286.6800	3.2867	(0.222)	0	0	400
2022/09/21	2032	04/05/2023	13.43	Call	Bond Future	10,044.2200	10.0442	10,197.8900	10.1979	1.530	0	0	0
2022/09/21	2032	04/05/2023	13.43	Put	Bond Future	625.3800	0.6254	592.1400	0.5921	(5.315)	0	0	400
2022/09/21	2032	04/05/2023			Bond Future	11.3366	83.8450	11.2983	84.0319	(0.338)	0.0000	0.0000	0
2022/09/21	2032	04/05/2023	11.37	Put	Bond Future	3,131.3600	3.1314	2,937.1400	2.9371	(6.202)	0	0	0
2022/09/21	2032	04/05/2023	10.62	Call	Bond Future	1,613.9200	1.6139	1,597.1200	1.5971	(1.041)	0	0	400
2022/09/21	2032	04/05/2023	10.62	Put	Bond Future	5,205.0000	5.2050	5,001.2900	5.0013	(3.914)	0	0	0
2022/09/21	2032	04/05/2023	10.87	Call	Bond Future	2,097.4900	2.0975	2,077.0200	2.0770	(0.976)	0	0	0
2022/09/21	2032	04/05/2023	10.87	Put	Bond Future	4,412.8400	4.4128	4,205.4600	4.2055	(4.699)	0	0	0
2022/09/21	2032	04/05/2023	10.88	Call	Bond Future	2,118.6000	2.1186	2,098.2000	2.0982	(0.963)	0	0	0
2022/09/21	2032	04/05/2023	10.88	Put	Bond Future	4,383.4400	4.3834	4,176.1300	4.1761	(4.729)	0	0	0
2022/09/21	2032	03/08/2023	11.90	Call	Bond Future	4,750.7200	4.7507	4,758.5900	4.7586	0.166	0	0	5,000
2022/09/21	2032	03/08/2023	11.90	Put	Bond Future	2,677.1900	2.6772	2,495.2600	2.4953	(6.796)	0	0	0
2022/09/21	2032	03/08/2023	11.77	Call	Bond Future	4,375.7400	4.3757	4,376.9000	4.3769	0.027	0	0	0
2022/09/21	2032	03/08/2023	11.77	Put	Bond Future	2,903.7500	2.9038	2,715.1100	2.7151	(6.496)	0	0	0
2022/09/21	2032	03/08/2023			Bond Future	11.4572	85.5987	11.4174	85.7885	(0.347)	0.0000	0.0000	2,600
2022/09/21	2032	03/08/2023	11.75	Call	Bond Future	4,319.0800	4.3191	4,319.2200	4.3192	0.003	0	0	0
2022/09/21	2032	03/08/2023	11.75	Put	Bond Future	2,940.1600	2.9402	2,750.5000	2.7505	(6.451)	0	0	0
2022/09/21	2032	03/08/2023	11.76	Call	Bond Future	4,347.3700	4.3474	4,348.0200	4.3480	0.015	0	0	0
2022/09/21	2032	03/08/2023	11.76	Put	Bond Future	2,921.9000	2.9219	2,732.7500	2.7327	(6.474)	0	0	0
2022/09/21	2032	02/11/2023	11.24	Call	Bond Future	2,967.3800	2.9674	2,935.7300	2.9357	(1.067)	0	0	0
2022/09/21	2032	02/11/2023	11.24	Put	Bond Future	4,655.7400	4.6557	4,430.3900	4.4304	(4.840)	0	0	0
2022/09/21	2032	02/11/2023			Bond Future	11.5988	83.1690	11.5571	83.3627	(0.359)	0.0000	0.0000	0
2022/09/21	2032	02/11/2023	11.22	Call	Bond Future	2,923.1700	2.9232	2,891.5600	2.8916	(1.081)	0	0	0
2022/09/21	2032	02/11/2023	11.22	Put	Bond Future	4,706.9800	4.7070	4,481.6700	4.4817	(4.787)	0	0	0
2022/09/21	2032	02/11/2023	11.23	Call	Bond Future	2,945.2300	2.9452	2,913.6100	2.9136	(1.074)	0	0	0
2022/09/21	2032	02/11/2023	11.23	Put	Bond Future	4,681.3000	4.6813	4,455.9800	4.4560	(4.813)	0	0	0
2022/09/21	2033	03/11/2022			Bond Future	115.0219	115.0219	114.2795	114.2795	(0.645)	0.0000	0.0000	1,287
2022/09/21	2033	02/02/2023			Bond Future	117.1793	117.1793	116.4183	116.4183	(0.649)	0.0000	0.0000	6,141

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2022/09/21	2033	04/05/2023			Bond Future	118.2224	118.2224	117.4473	117.4473	(0.656)	0.0000	0.0000	0
2022/09/21	2033	03/08/2023			Bond Future	120.7181	120.7181	119.9254	119.9254	(0.657)	0.0000	0.0000	0
2022/09/21	2033	02/11/2023			Bond Future	121.7351	121.7351	120.9323	120.9323	(0.659)	0.0000	0.0000	0
2022/09/21	2037	03/11/2022	11.30	Put	Bond Future	2,207.5600	2.2076	2,014.4900	2.0145	(8.746)	0	0	0
2022/09/21	2037	03/11/2022	11.31	Call	Bond Future	1,116.6300	1.1166	1,073.4900	1.0735	(3.863)	0	0	0
2022/09/21	2037	03/11/2022	11.31	Put	Bond Future	2,172.7700	2.1728	1,980.0900	1.9801	(8.868)	0	0	0
2022/09/21	2037	03/11/2022	11.32	Call	Bond Future	1,141.6600	1.1417	1,099.0500	1.0991	(3.732)	0	0	0
2022/09/21	2037	03/11/2022			Bond Future	11.4890	81.5723	11.4635	81.7219	(0.222)	0.0000	0.0000	65,253
2022/09/21	2037	03/11/2022	11.30	Call	Bond Future	1,091.8100	1.0918	1,048.2800	1.0483	(3.987)	0	0	0
2022/09/21	2037	03/11/2022	11.32	Put	Bond Future	2,138.2600	2.1383	1,946.1100	1.9461	(8.986)	0	0	0
2022/09/21	2037	02/02/2023	11.97	Call	Bond Future	4,172.1400	4.1721	4,129.9400	4.1299	(1.011)	0	0	0
2022/09/21	2037	02/02/2023	11.03	Call	Bond Future	1,493.4300	1.4934	1,418.1400	1.4181	(5.041)	0	0	0
2022/09/21	2037	02/02/2023	11.03	Put	Bond Future	5,002.3100	5.0023	4,778.1400	4.7781	(4.481)	0	0	0
2022/09/21	2037	02/02/2023	11.04	Call	Bond Future	1,514.4400	1.5144	1,438.9700	1.4390	(4.983)	0	0	0
2022/09/21	2037	02/02/2023	11.04	Put	Bond Future	4,962.2800	4.9623	4,737.9300	4.7379	(4.521)	0	0	0
2022/09/21	2037	02/02/2023			Bond Future	11.6232	78.8265	11.5973	78.9754	(0.223)	0.0000	0.0000	76,247
2022/09/21	2037	02/02/2023	11.10	Call	Bond Future	1,644.4500	1.6444	1,567.7100	1.5677	(4.667)	0	0	636
2022/09/21	2037	02/02/2023	11.10	Put	Bond Future	4,727.4500	4.7275	4,501.8300	4.5018	(4.773)	0	0	0
2022/09/21	2037	02/02/2023	11.97	Put	Bond Future	2,222.7700	2.2228	2,031.6900	2.0317	(8.596)	0	0	636
2022/09/21	2037	02/02/2023	11.05	Call	Bond Future	1,535.7900	1.5358	1,459.9700	1.4600	(4.937)	0	0	0
2022/09/21	2037	02/02/2023	11.05	Put	Bond Future	4,922.6600	4.9227	4,697.9600	4.6980	(4.565)	0	0	0
2022/09/21	2037	04/05/2023	13.73	Put	Bond Future	885.4800	0.8855	827.4600	0.8275	(6.552)	0	0	400
2022/09/21	2037	04/05/2023	11.30	Call	Bond Future	2,574.1200	2.5741	2,494.4500	2.4944	(3.095)	0	0	0
2022/09/21	2037	04/05/2023	11.30	Put	Bond Future	5,091.2800	5.0913	4,862.1800	4.8622	(4.500)	0	0	0
2022/09/21	2037	04/05/2023	11.31	Call	Bond Future	2,599.0500	2.5990	2,519.3200	2.5193	(3.068)	0	0	0
2022/09/21	2037	04/05/2023	11.31	Put	Bond Future	5,057.2500	5.0573	4,828.0900	4.8281	(4.531)	0	0	0
2022/09/21	2037	04/05/2023	11.03	Put	Bond Future	6,086.1300	6.0861	5,868.4600	5.8685	(3.576)	0	0	0
2022/09/21	2037	04/05/2023			Bond Future	11.7367	80.4546	11.7102	80.6040	(0.226)	0.0000	0.0000	0
2022/09/21	2037	04/05/2023	11.78	Call	Bond Future	3,913.7200	3.9137	3,842.1200	3.8421	(1.829)	0	0	400
2022/09/21	2037	04/05/2023	11.78	Put	Bond Future	3,670.4500	3.6705	3,449.4200	3.4494	(6.022)	0	0	0
2022/09/21	2037	04/05/2023	13.73	Call	Bond Future	11,013.3400	11.0133	11,104.7500	11.1047	0.830	0	0	0
2022/09/21	2037	04/05/2023	11.32	Call	Bond Future	2,624.1100	2.6241	2,544.5600	2.5446	(3.032)	0	0	0
2022/09/21	2037	04/05/2023	11.32	Put	Bond Future	5,023.4100	5.0234	4,794.4300	4.7944	(4.558)	0	0	0
2022/09/21	2037	04/05/2023	11.03	Call	Bond Future	1,952.8700	1.9529	1,884.6300	1.8846	(3.494)	0	0	400
2022/09/21	2037	03/08/2023	12.13	Call	Bond Future	5,135.7500	5.1358	5,070.2500	5.0702	(1.275)	0	0	0
2022/09/21	2037	03/08/2023	12.13	Put	Bond Future	3,629.8300	3.6298	3,412.7900	3.4128	(5.979)	0	0	0
2022/09/21	2037	03/08/2023	12.12	Call	Bond Future	5,104.0700	5.1041	5,037.8300	5.0378	(1.298)	0	0	0
2022/09/21	2037	03/08/2023	12.12	Put	Bond Future	3,651.9200	3.6519	3,434.1400	3.4341	(5.963)	0	0	0
2022/09/21	2037	03/08/2023			Bond Future	11.8538	77.8792	11.8264	78.0307	(0.231)	0.0000	0.0000	0
2022/09/21	2037	03/08/2023	12.14	Call	Bond Future	5,167.7900	5.1678	5,102.4600	5.1025	(1.264)	0	0	0
2022/09/21	2037	03/08/2023	12.14	Put	Bond Future	3,608.1600	3.6082	3,391.2900	3.3913	(6.011)	0	0	0
2022/09/21	2037	02/11/2023	11.56	Put	Bond Future	5,800.3300	5.8003	5,544.4000	5.5444	(4.412)	0	0	0
2022/09/21	2037	02/11/2023	11.57	Call	Bond Future	3,508.1400	3.5081	3,406.7400	3.4067	(2.890)	0	0	0
2022/09/21	2037	02/11/2023	11.55	Put	Bond Future	5,831.5700	5.8316	5,575.7800	5.5758	(4.386)	0	0	0
2022/09/21	2037	02/11/2023			Bond Future	11.9773	79.4530	11.9489	79.6077	(0.237)	0.0000	0.0000	0
2022/09/21	2037	02/11/2023	11.56	Call	Bond Future	3,482.8600	3.4829	3,381.5900	3.3816	(2.908)	0	0	0
2022/09/21	2037	02/11/2023	11.57	Put	Bond Future	5,768.9000	5.7689	5,512.8400	5.5128	(4.439)	0	0	0

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2022/09/21	2037	02/11/2023	11.55	Call	Bond Future	3,457.3300	3.4573	3,356.2000	3.3562	(2.925)	0	0	0
2022/09/21	2038	03/11/2022			Bond Future	129.6931	129.6931	129.8052	129.8052	0.086	0.0000	0.0000	5,473
2022/09/21	2038	02/02/2023			Bond Future	130.1974	130.1974	130.3110	130.3110	0.087	0.0000	0.0000	0
2022/09/21	2038	04/05/2023			Bond Future	132.9102	132.9102	133.0224	133.0224	0.084	0.0000	0.0000	0
2022/09/21	2038	03/08/2023			Bond Future	133.7147	133.7147	133.8363	133.8363	0.091	0.0000	0.0000	0
2022/09/21	2038	02/11/2023			Bond Future	136.4466	136.4466	136.5707	136.5707	0.091	0.0000	0.0000	0
2022/09/21	2040	03/11/2022	10.60	Put	Bond Future	6,579.0100	6.5790	6,367.7200	6.3677	(3.212)	0	0	0
2022/09/21	2040	03/11/2022	10.70	Call	Bond Future	152.2100	0.1522	127.5900	0.1276	(16.175)	0	0	1,078
2022/09/21	2040	03/11/2022	12.00	Call	Bond Future	3,430.9700	3.4310	3,472.7600	3.4728	1.218	0	0	0
2022/09/21	2040	03/11/2022	12.00	Put	Bond Future	809.9100	0.8099	660.0700	0.6601	(18.501)	0	0	0
2022/09/21	2040	03/11/2022	12.52	Call	Bond Future	5,902.2100	5.9022	6,020.9000	6.0209	2.011	0	0	0
2022/09/21	2040	03/11/2022	11.39	Call	Bond Future	1,224.9800	1.2250	1,184.5500	1.1845	(3.300)	0	0	0
2022/09/21	2040	03/11/2022	11.40	Call	Bond Future	1,251.9400	1.2519	1,212.2400	1.2122	(3.171)	0	0	0
2022/09/21	2040	03/11/2022	11.41	Put	Bond Future	2,303.1000	2.3031	2,072.4300	2.0724	(10.016)	0	0	0
2022/09/21	2040	03/11/2022	11.20	Call	Bond Future	777.7700	0.7778	730.0000	0.7300	(6.142)	0	0	1,078
2022/09/21	2040	03/11/2022	11.20	Put	Bond Future	3,163.5700	3.1636	2,924.1700	2.9242	(7.567)	0	0	0
2022/09/21	2040	03/11/2022			Bond Future	11.5715	83.3914	11.5410	83.5831	(0.263)	0.0000	0.0000	52,297
2022/09/21	2040	03/11/2022	10.10	Call	Bond Future	8.3400	0.0083	6.5300	0.0065	(21.703)	0	0	0
2022/09/21	2040	03/11/2022	10.10	Put	Bond Future	10,138.4600	10.1385	9,945.0200	9.9450	(1.908)	0	0	0
2022/09/21	2040	03/11/2022	10.60	Call	Bond Future	101.1000	0.1011	81.4400	0.0814	(19.446)	0	0	1,600
2022/09/21	2040	03/11/2022	10.70	Put	Bond Future	5,926.7400	5.9267	5,710.4900	5.7105	(3.649)	0	0	0
2022/09/21	2040	03/11/2022	11.50	Call	Bond Future	1,540.6300	1.5406	1,509.3100	1.5093	(2.033)	0	0	0
2022/09/21	2040	03/11/2022	11.50	Put	Bond Future	1,991.3100	1.9913	1,768.3600	1.7684	(11.196)	0	0	0
2022/09/21	2040	03/11/2022	12.52	Put	Bond Future	277.4500	0.2775	204.5100	0.2045	(26.289)	0	0	1,078
2022/09/21	2040	03/11/2022	11.39	Put	Bond Future	2,376.9400	2.3769	2,144.8800	2.1449	(9.763)	0	0	0
2022/09/21	2040	03/11/2022	11.40	Put	Bond Future	2,339.7600	2.3398	2,108.4300	2.1084	(9.887)	0	0	0
2022/09/21	2040	03/11/2022	11.41	Call	Bond Future	1,279.3500	1.2794	1,240.3100	1.2403	(3.052)	0	0	0
2022/09/21	2040	03/11/2022	10.80	Call	Bond Future	223.0300	0.2230	192.4300	0.1924	(13.720)	0	0	0
2022/09/21	2040	03/11/2022	10.80	Put	Bond Future	5,302.8900	5.3029	5,080.6600	5.0807	(4.191)	0	0	0
2022/09/21	2040	03/11/2022	11.30	Call	Bond Future	997.3700	0.9974	952.0200	0.9520	(4.547)	0	0	1,600
2022/09/21	2040	03/11/2022	11.30	Put	Bond Future	2,730.1900	2.7302	2,493.2100	2.4932	(8.680)	0	0	0
2022/09/21	2040	02/02/2023	12.24	Call	Bond Future	5,188.4400	5.1884	5,169.6000	5.1696	(0.363)	0	0	0
2022/09/21	2040	02/02/2023	12.24	Put	Bond Future	1,978.9200	1.9789	1,768.3500	1.7684	(10.641)	0	0	0
2022/09/21	2040	02/02/2023	12.27	Call	Bond Future	5,307.0400	5.3070	5,291.1500	5.2912	(0.299)	0	0	0
2022/09/21	2040	02/02/2023	12.27	Put	Bond Future	1,924.6700	1.9247	1,717.0500	1.7171	(10.787)	0	0	388
2022/09/21	2040	02/02/2023	11.12	Call	Bond Future	1,609.4200	1.6094	1,533.5200	1.5335	(4.716)	0	0	0
2022/09/21	2040	02/02/2023	11.12	Put	Bond Future	5,320.2800	5.3203	5,052.6500	5.0526	(5.030)	0	0	0
2022/09/21	2040	02/02/2023	11.19	Call	Bond Future	1,771.6400	1.7716	1,692.7600	1.6928	(4.452)	0	0	621
2022/09/21	2040	02/02/2023	11.19	Put	Bond Future	5,021.8900	5.0219	4,751.2800	4.7513	(5.389)	0	0	0
2022/09/21	2040	02/02/2023	12.07	Put	Bond Future	2,315.0500	2.3150	2,088.0000	2.0880	(9.808)	0	0	621
2022/09/21	2040	02/02/2023	10.96	Call	Bond Future	1,275.2900	1.2753	1,205.0000	1.2050	(5.512)	0	0	388
2022/09/21	2040	02/02/2023	10.96	Put	Bond Future	6,053.9100	6.0539	5,791.8900	5.7919	(4.328)	0	0	0
2022/09/21	2040	02/02/2023	10.93	Call	Bond Future	1,219.1400	1.2191	1,148.9300	1.1489	(5.759)	0	0	0
2022/09/21	2040	02/02/2023			Bond Future	11.7017	80.4290	11.6706	80.6207	(0.266)	0.0000	0.0000	64,540
2022/09/21	2040	02/02/2023	12.07	Call	Bond Future	4,533.3000	4.5333	4,497.9800	4.4980	(0.779)	0	0	0
2022/09/21	2040	02/02/2023	11.10	Call	Bond Future	1,564.8500	1.5649	1,489.7000	1.4897	(4.802)	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/21	2040	02/02/2023	11.10	Put	Bond Future	5,408.0400	5.4080	5,141.1600	5.1412	(4.935)	0	0	0
2022/09/21	2040	02/02/2023	11.11	Call	Bond Future	1,587.1300	1.5871	1,511.5200	1.5115	(4.764)	0	0	0
2022/09/21	2040	02/02/2023	11.11	Put	Bond Future	5,364.1100	5.3641	5,096.7700	5.0968	(4.984)	0	0	0
2022/09/21	2040	02/02/2023	10.18	Call	Bond Future	328.7400	0.3287	307.1200	0.3071	(6.577)	0	0	0
2022/09/21	2040	02/02/2023	10.18	Put	Bond Future	10,625.5800	10.6256	10,412.2300	10.4122	(2.008)	0	0	0
2022/09/21	2040	02/02/2023	10.21	Call	Bond Future	348.0300	0.3480	325.9000	0.3259	(6.359)	0	0	388
2022/09/21	2040	02/02/2023	10.21	Put	Bond Future	10,422.6000	10.4226	10,208.7400	10.2087	(2.052)	0	0	0
2022/09/21	2040	02/02/2023	10.93	Put	Bond Future	6,200.3100	6.2003	5,938.3700	5.9384	(4.225)	0	0	0
2022/09/21	2040	04/05/2023	12.78	Call	Bond Future	7,664.0800	7.6641	7,657.1700	7.6572	(0.090)	0	0	0
2022/09/21	2040	04/05/2023	12.78	Put	Bond Future	2,121.1700	2.1212	1,921.1000	1.9211	(9.432)	0	0	388
2022/09/21	2040	04/05/2023	13.45	Put	Bond Future	1,339.8600	1.3399	1,188.9400	1.1889	(11.264)	0	0	486
2022/09/21	2040	04/05/2023	11.43	Call	Bond Future	2,977.2200	2.9772	2,888.9500	2.8889	(2.965)	0	0	0
2022/09/21	2040	04/05/2023	11.43	Put	Bond Future	5,343.6300	5.3436	5,062.2000	5.0622	(5.267)	0	0	0
2022/09/21	2040	04/05/2023	10.73	Put	Bond Future	8,399.7300	8.3997	8,135.6200	8.1356	(3.144)	0	0	0
2022/09/21	2040	04/05/2023			Bond Future	11.8117	82.0903	11.7799	82.2835	(0.269)	0.0000	0.0000	0
2022/09/21	2040	04/05/2023	13.45	Call	Bond Future	10,366.8100	10.3668	10,409.0500	10.4090	0.407	0	0	0
2022/09/21	2040	04/05/2023	11.42	Call	Bond Future	2,949.6100	2.9496	2,861.0400	2.8610	(3.003)	0	0	0
2022/09/21	2040	04/05/2023	11.42	Put	Bond Future	5,379.4800	5.3795	5,097.7500	5.0977	(5.237)	0	0	0
2022/09/21	2040	04/05/2023	11.48	Call	Bond Future	3,117.7200	3.1177	3,029.7600	3.0298	(2.821)	0	0	486
2022/09/21	2040	04/05/2023	11.48	Put	Bond Future	5,167.9500	5.1679	4,886.8300	4.8868	(5.440)	0	0	0
2022/09/21	2040	04/05/2023	10.73	Call	Bond Future	1,400.0200	1.4000	1,329.0700	1.3291	(5.068)	0	0	486
2022/09/21	2040	04/05/2023	10.92	Call	Bond Future	1,752.1500	1.7522	1,676.8000	1.6768	(4.300)	0	0	388
2022/09/21	2040	04/05/2023	10.92	Put	Bond Future	7,455.0500	7.4550	7,186.5400	7.1865	(3.602)	0	0	0
2022/09/21	2040	04/05/2023	11.41	Call	Bond Future	2,922.1100	2.9221	2,833.5100	2.8335	(3.032)	0	0	0
2022/09/21	2040	04/05/2023	11.41	Put	Bond Future	5,415.5300	5.4155	5,133.7700	5.1338	(5.203)	0	0	0
2022/09/21	2040	04/05/2023	10.17	Call	Bond Future	684.9900	0.6850	658.4000	0.6584	(3.882)	0	0	388
2022/09/21	2040	04/05/2023	10.17	Put	Bond Future	11,687.4600	11.6875	11,467.7100	11.4677	(1.880)	0	0	0
2022/09/21	2040	03/08/2023	12.23	Call	Bond Future	5,592.7600	5.5928	5,527.5200	5.5275	(1.167)	0	0	0
2022/09/21	2040	03/08/2023	12.23	Put	Bond Future	3,808.4500	3.8085	3,547.1000	3.5471	(6.862)	0	0	0
2022/09/21	2040	03/08/2023			Bond Future	11.9250	79.2988	11.8922	79.4949	(0.276)	0.0000	0.0000	0
2022/09/21	2040	03/08/2023	12.22	Call	Bond Future	5,558.5200	5.5585	5,492.6900	5.4927	(1.184)	0	0	0
2022/09/21	2040	03/08/2023	12.22	Put	Bond Future	3,831.7100	3.8317	3,569.7700	3.5698	(6.836)	0	0	0
2022/09/21	2040	03/08/2023	12.21	Call	Bond Future	5,524.3600	5.5244	5,457.9400	5.4579	(1.202)	0	0	0
2022/09/21	2040	03/08/2023	12.21	Put	Bond Future	3,855.1100	3.8551	3,592.5800	3.5926	(6.810)	0	0	0
2022/09/21	2040	02/11/2023	11.59	Call	Bond Future	3,713.9100	3.7139	3,601.8700	3.6019	(3.017)	0	0	0
2022/09/21	2040	02/11/2023	11.60	Put	Bond Future	6,410.3500	6.4103	6,098.0400	6.0980	(4.872)	0	0	0
2022/09/21	2040	02/11/2023	11.58	Call	Bond Future	3,686.8600	3.6869	3,574.9000	3.5749	(3.037)	0	0	0
2022/09/21	2040	02/11/2023	11.58	Put	Bond Future	6,479.7000	6.4797	6,167.5500	6.1675	(4.817)	0	0	0
2022/09/21	2040	02/11/2023			Bond Future	12.0440	80.9013	12.0099	81.1015	(0.283)	0.0000	0.0000	0
2022/09/21	2040	02/11/2023	11.59	Put	Bond Future	6,444.9400	6.4449	6,132.7100	6.1327	(4.845)	0	0	0
2022/09/21	2040	02/11/2023	11.60	Call	Bond Future	3,741.0500	3.7411	3,628.9300	3.6289	(2.997)	0	0	0
2022/09/21	2044	03/11/2022	10.10	Call	Bond Future	8.5700	0.0086	6.6100	0.0066	(22.870)	0	0	0
2022/09/21	2044	03/11/2022	10.10	Put	Bond Future	10,381.2900	10.3813	10,185.9300	10.1859	(1.882)	0	0	0
2022/09/21	2044	03/11/2022	10.60	Call	Bond Future	106.1500	0.1062	84.6900	0.0847	(20.217)	0	0	1,900
2022/09/21	2044	03/11/2022	10.60	Put	Bond Future	6,688.8200	6.6888	6,473.9600	6.4740	(3.212)	0	0	0
2022/09/21	2044	03/11/2022	10.80	Call	Bond Future	234.4200	0.2344	200.8600	0.2009	(14.316)	0	0	0
2022/09/21	2044	03/11/2022	10.80	Put	Bond Future	5,374.8700	5.3749	5,147.9100	5.1479	(4.223)	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/21	2044	03/11/2022	11.41	Call	Bond Future	1,331.2100	1.3312	1,287.3600	1.2874	(3.294)	0	0	0
2022/09/21	2044	03/11/2022	11.41	Put	Bond Future	2,314.5000	2.3145	2,077.2500	2.0772	(10.251)	0	0	0
2022/09/21	2044	03/11/2022	11.30	Call	Bond Future	1,039.8200	1.0398	989.4900	0.9895	(4.840)	0	0	1,900
2022/09/21	2044	03/11/2022	11.30	Put	Bond Future	2,746.9300	2.7469	2,503.2000	2.5032	(8.873)	0	0	0
2022/09/21	2044	03/11/2022	11.40	Put	Bond Future	2,351.5900	2.3516	2,113.6700	2.1137	(10.117)	0	0	0
2022/09/21	2044	03/11/2022			Bond Future	11.5622	80.2624	11.5320	80.4558	(0.261)	0.0000	0.0000	73,383
2022/09/21	2044	03/11/2022	11.39	Call	Bond Future	1,275.1300	1.2751	1,229.7500	1.2297	(3.559)	0	0	0
2022/09/21	2044	03/11/2022	11.39	Put	Bond Future	2,389.2100	2.3892	2,150.4300	2.1504	(9.994)	0	0	0
2022/09/21	2044	03/11/2022	11.40	Call	Bond Future	1,302.9500	1.3029	1,258.4300	1.2584	(3.417)	0	0	0
2022/09/21	2044	02/02/2023	12.00	Call	Bond Future	4,417.6400	4.4176	4,366.0700	4.3661	(1.167)	0	0	0
2022/09/21	2044	02/02/2023	12.00	Put	Bond Future	2,480.3900	2.4804	2,235.2100	2.2352	(9.885)	0	0	4,000
2022/09/21	2044	02/02/2023	11.14	Call	Bond Future	1,728.6500	1.7287	1,643.6800	1.6437	(4.915)	0	0	0
2022/09/21	2044	02/02/2023	11.14	Put	Bond Future	5,278.6900	5.2787	5,000.1100	5.0001	(5.277)	0	0	0
2022/09/21	2044	02/02/2023	11.15	Call	Bond Future	1,752.5400	1.7525	1,667.1500	1.6672	(4.872)	0	0	0
2022/09/21	2044	02/02/2023	11.15	Put	Bond Future	5,234.9800	5.2350	4,955.9800	4.9560	(5.330)	0	0	0
2022/09/21	2044	02/02/2023			Bond Future	11.6847	77.3672	11.6539	77.5608	(0.263)	0.0000	0.0000	31,719
2022/09/21	2044	02/02/2023	11.16	Call	Bond Future	1,776.4500	1.7765	1,690.6400	1.6906	(4.830)	0	0	0
2022/09/21	2044	02/02/2023	11.16	Put	Bond Future	5,191.3800	5.1914	4,911.9600	4.9120	(5.382)	0	0	0
2022/09/21	2044	04/05/2023	11.42	Call	Bond Future	3,079.7700	3.0798	2,980.1400	2.9801	(3.235)	0	0	0
2022/09/21	2044	04/05/2023	11.42	Put	Bond Future	5,411.9700	5.4120	5,117.1600	5.1172	(5.447)	0	0	0
2022/09/21	2044	04/05/2023	11.75	Put	Bond Future	4,326.0000	4.3260	4,039.8900	4.0399	(6.614)	0	0	4,115
2022/09/21	2044	04/05/2023	11.41	Call	Bond Future	3,051.3100	3.0513	2,951.6200	2.9516	(3.267)	0	0	0
2022/09/21	2044	04/05/2023	11.41	Put	Bond Future	5,448.5500	5.4486	5,153.6800	5.1537	(5.412)	0	0	0
2022/09/21	2044	04/05/2023			Bond Future	11.7879	78.9654	11.7564	79.1605	(0.267)	0.0000	0.0000	0
2022/09/21	2044	04/05/2023	12.00	Call	Bond Future	4,939.9000	4.9399	4,861.5400	4.8615	(1.586)	0	0	0
2022/09/21	2044	04/05/2023	12.00	Put	Bond Future	3,646.8900	3.6469	3,373.3500	3.3733	(7.501)	0	0	4,115
2022/09/21	2044	04/05/2023	11.43	Call	Bond Future	3,108.3600	3.1084	3,008.7900	3.0088	(3.203)	0	0	0
2022/09/21	2044	04/05/2023	11.43	Put	Bond Future	5,375.6100	5.3756	5,080.8600	5.0809	(5.483)	0	0	0
2022/09/21	2044	04/05/2023	11.75	Call	Bond Future	4,091.1900	4.0912	4,000.2600	4.0003	(2.223)	0	0	0
2022/09/21	2044	03/08/2023	12.15	Call	Bond Future	5,536.5700	5.5366	5,456.9200	5.4569	(1.439)	0	0	0
2022/09/21	2044	03/08/2023	12.15	Put	Bond Future	4,003.9600	4.0040	3,726.0600	3.7261	(6.941)	0	0	0
2022/09/21	2044	03/08/2023	12.16	Call	Bond Future	5,571.0800	5.5711	5,492.0300	5.4920	(1.419)	0	0	0
2022/09/21	2044	03/08/2023	12.16	Put	Bond Future	3,979.7000	3.9797	3,702.4000	3.7024	(6.968)	0	0	0
2022/09/21	2044	03/08/2023			Bond Future	11.8938	76.2336	11.8613	76.4319	(0.273)	0.0000	0.0000	0
2022/09/21	2044	03/08/2023	12.17	Call	Bond Future	5,605.6500	5.6057	5,526.9300	5.5269	(1.404)	0	0	0
2022/09/21	2044	03/08/2023	12.17	Put	Bond Future	3,955.5800	3.9556	3,678.6100	3.6786	(7.002)	0	0	0
2022/09/21	2044	02/11/2023	11.57	Call	Bond Future	3,847.0800	3.8471	3,723.9400	3.7239	(3.201)	0	0	0
2022/09/21	2044	02/11/2023	11.57	Put	Bond Future	6,527.0300	6.5270	6,201.5400	6.2015	(4.987)	0	0	0
2022/09/21	2044	02/11/2023			Bond Future	12.0046	77.7742	11.9709	77.9766	(0.281)	0.0000	0.0000	0
2022/09/21	2044	02/11/2023	11.55	Call	Bond Future	3,791.1700	3.7912	3,668.4800	3.6685	(3.236)	0	0	0
2022/09/21	2044	02/11/2023	11.55	Put	Bond Future	6,598.2100	6.5982	6,273.1700	6.2732	(4.926)	0	0	0
2022/09/21	2044	02/11/2023	11.56	Call	Bond Future	3,819.0800	3.8191	3,696.3300	3.6963	(3.214)	0	0	0
2022/09/21	2044	02/11/2023	11.56	Put	Bond Future	6,562.5300	6.5625	6,237.4300	6.2374	(4.954)	0	0	0
2022/09/21	2046	03/11/2022			Bond Future	115.4344	115.4344	115.5348	115.5348	0.087	0.0000	0.0000	16,413
2022/09/21	2046	02/02/2023			Bond Future	117.5997	117.5997	117.6971	117.6971	0.083	0.0000	0.0000	0
2022/09/21	2046	04/05/2023			Bond Future	117.9896	117.9896	118.0950	118.0950	0.089	0.0000	0.0000	0
2022/09/21	2046	03/08/2023			Bond Future	120.4812	120.4812	120.5873	120.5873	0.088	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/21	2046	02/11/2023			Bond Future	120.8076	120.8076	120.9249	120.9249	0.097	0.0000	0.0000	0
2022/09/21	2050	03/11/2022			Bond Future	118.6380	118.6380	118.4191	118.4191	(0.185)	0.0000	0.0000	12,412
2022/09/21	2050	02/02/2023			Bond Future	118.7185	118.7185	118.4942	118.4942	(0.189)	0.0000	0.0000	0
2022/09/21	2050	04/05/2023			Bond Future	121.1922	121.1922	120.9593	120.9593	(0.192)	0.0000	0.0000	0
2022/09/21	2050	03/08/2023			Bond Future	121.5273	121.5273	121.2978	121.2978	(0.189)	0.0000	0.0000	0
2022/09/21	2050	02/11/2023			Bond Future	124.0100	124.0100	123.7760	123.7760	(0.189)	0.0000	0.0000	0
2022/09/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/21	AL37	03/11/2022			Index Future	825.8080	825.8080	827.2260	827.2260	0.172	0.0000	0.0000	0
2022/09/21	AL37	02/02/2023			Index Future	841.0720	841.0720	842.5050	842.5050	0.170	0.0000	0.0000	0
2022/09/21	AL37	04/05/2023			Index Future	858.3660	858.3660	859.8200	859.8200	0.169	0.0000	0.0000	0
2022/09/21	AL37	03/08/2023			Index Future	876.2800	876.2800	877.7610	877.7610	0.169	0.0000	0.0000	0
2022/09/21	AL37	02/11/2023			Index Future	893.9960	893.9960	895.5070	895.5070	0.169	0.0000	0.0000	0
2022/09/21	AL7T	03/11/2022			Index Future	948.6570	948.6570	950.1930	950.1930	0.162	0.0000	0.0000	0
2022/09/21	AL7T	02/02/2023			Index Future	966.1920	966.1920	967.7430	967.7430	0.161	0.0000	0.0000	0
2022/09/21	AL7T	04/05/2023			Index Future	986.0590	986.0590	987.6310	987.6310	0.159	0.0000	0.0000	0
2022/09/21	AL7T	03/08/2023			Index Future	1,006.6380	1,006.6380	1,008.2400	1,008.2400	0.159	0.0000	0.0000	0
2022/09/21	AL7T	02/11/2023			Index Future	1,026.9890	1,026.9890	1,028.6240	1,028.6240	0.159	0.0000	0.0000	0
2022/09/21	ALBI	03/11/2022			Index Future	834.6280	834.6280	836.1020	836.1020	0.177	0.0000	0.0000	123
2022/09/21	ALBI	02/02/2023			Index Future	850.0550	850.0550	851.5450	851.5450	0.175	0.0000	0.0000	0
2022/09/21	ALBI	04/05/2023			Index Future	867.5330	867.5330	869.0450	869.0450	0.174	0.0000	0.0000	0
2022/09/21	ALBI	03/08/2023			Index Future	885.6390	885.6390	887.1790	887.1790	0.174	0.0000	0.0000	0
2022/09/21	ALBI	02/11/2023			Index Future	903.5440	903.5440	905.1160	905.1160	0.174	0.0000	0.0000	0
2022/09/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/21	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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2022/09/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/09/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/21	ES33	03/11/2022			Bond Future	12.3244	72.6428	12.2921	72.7945	(0.262)	0.0000	0.0000	0
2022/09/21	ES33	02/02/2023			Bond Future	12.5098	74.0053	12.4767	74.1569	(0.265)	0.0000	0.0000	350
2022/09/21	ES33	04/05/2023			Bond Future	12.6659	71.7518	12.6319	71.9044	(0.269)	0.0000	0.0000	0
2022/09/21	ES33	03/08/2023			Bond Future	12.8234	73.2686	12.7882	73.4235	(0.275)	0.0000	0.0000	0
2022/09/21	ES33	02/11/2023			Bond Future	13.0043	70.9705	12.9675	71.1287	(0.283)	0.0000	0.0000	0

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2022/09/21	ES42	03/11/2022			Bond Future	12.6096	70.7438	12.5778	70.9160	(0.252)	0.0000	0.0000	0
2022/09/21	ES42	02/02/2023			Bond Future	12.7718	72.0726	12.7393	72.2449	(0.255)	0.0000	0.0000	4,769
2022/09/21	ES42	04/05/2023			Bond Future	12.9160	69.3116	12.8826	69.4852	(0.259)	0.0000	0.0000	0
2022/09/21	ES42	03/08/2023			Bond Future	13.0568	70.7785	13.0222	70.9549	(0.265)	0.0000	0.0000	0
2022/09/21	ES42	02/11/2023			Bond Future	13.2173	67.9617	13.1813	68.1418	(0.272)	0.0000	0.0000	0
2022/09/21	GOVI	03/11/2022	820.41	Call	GOVI	25,170.0000	2.5170	39,930.0000	3.9930	58.641	0	0	0
2022/09/21	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/21	GOVI	03/11/2022	820.42	Call	GOVI	25,070.0000	2.5070	39,830.0000	3.9830	58.875	0	0	0
2022/09/21	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/21	GOVI	03/11/2022			GOVI	822.9270	822.9270	824.4030	824.4030	0.179	0.0000	0.0000	867
2022/09/21	GOVI	03/11/2022	820.43	Call	GOVI	24,970.0000	2.4970	39,730.0000	3.9730	59.111	0	0	0
2022/09/21	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/21	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/21	GOVI	02/02/2023	850.82	Put	GOVI	126,820.0000	12.6820	111,900.0000	11.1900	(11.765)	0	0	0
2022/09/21	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/21	GOVI	02/02/2023	850.83	Put	GOVI	126,920.0000	12.6920	112,000.0000	11.2000	(11.755)	0	0	0
2022/09/21	GOVI	02/02/2023			GOVI	838.1380	838.1380	839.6300	839.6300	0.178	0.0000	0.0000	0
2022/09/21	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/21	GOVI	02/02/2023	850.84	Put	GOVI	127,020.0000	12.7020	112,100.0000	11.2100	(11.746)	0	0	0
2022/09/21	GOVI	04/05/2023	852.86	Call	GOVI	25,120.0000	2.5120	40,260.0000	4.0260	60.271	0	0	0
2022/09/21	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/21	GOVI	04/05/2023	852.87	Call	GOVI	25,020.0000	2.5020	40,160.0000	4.0160	60.512	0	0	0
2022/09/21	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/21	GOVI	04/05/2023			GOVI	855.3720	855.3720	856.8860	856.8860	0.177	0.0000	0.0000	0
2022/09/21	GOVI	04/05/2023	852.88	Call	GOVI	24,920.0000	2.4920	40,060.0000	4.0060	60.754	0	0	0
2022/09/21	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/21	GOVI	03/08/2023	837.21	Call	GOVI	360,140.0000	36.0140	375,560.0000	37.5560	4.282	0	0	0
2022/09/21	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/21	GOVI	03/08/2023	837.22	Call	GOVI	360,040.0000	36.0040	375,460.0000	37.5460	4.283	0	0	0
2022/09/21	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/21	GOVI	03/08/2023			GOVI	873.2240	873.2240	874.7660	874.7660	0.177	0.0000	0.0000	0
2022/09/21	GOVI	03/08/2023	837.23	Call	GOVI	359,940.0000	35.9940	375,360.0000	37.5360	4.284	0	0	0
2022/09/21	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/21	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/21	GOVI	02/11/2023	885.82	Call	GOVI	50,580.0000	5.0580	66,320.0000	6.6320	31.119	0	0	0
2022/09/21	GOVI	02/11/2023			GOVI	890.8780	890.8780	892.4520	892.4520	0.177	0.0000	0.0000	0
2022/09/21	GOVI	02/11/2023	885.80	Call	GOVI	50,780.0000	5.0780	66,520.0000	6.6520	30.996	0	0	0
2022/09/21	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/21	GOVI	02/11/2023	885.81	Call	GOVI	50,680.0000	5.0680	66,420.0000	6.6420	31.058	0	0	0
2022/09/21	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/09/21	IGOV	03/11/2022			Index Future	324.5200	324.5200	324.2250	324.2250	(0.091)	0.0000	0.0000	702
2022/09/21	IGOV	02/02/2023			Index Future	330.5980	330.5980	330.2930	330.2930	(0.092)	0.0000	0.0000	0
2022/09/21	IGOV	04/05/2023			Index Future	337.4730	337.4730	337.1590	337.1590	(0.093)	0.0000	0.0000	0

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2022/09/21	IGOV	03/08/2023			Index Future	344.5930	344.5930	344.2700	344.2700	(0.094)	0.0000	0.0000	0
2022/09/21	IGOV	02/11/2023			Index Future	351.6340	351.6340	351.3050	351.3050	(0.094)	0.0000	0.0000	0
2022/09/21	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/09/21	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/09/21	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/09/21	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/09/21	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/09/21	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/09/21	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/09/21	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/09/21	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/09/21	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/09/21	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/09/21	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/09/21	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/09/21	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/09/21	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/09/21	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/09/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/09/21	JBAF	21/09/2022			Jibar Tradeable Future	5.9350	94.0650	5.9580	94.0420	0.388	0.0000	0.0000	0
2022/09/21	JBAF	19/10/2022			Jibar Tradeable Future	6.6550	93.3450	6.5750	93.4250	(1.202)	0.0000	0.0000	0
2022/09/21	JBAF	16/11/2022			Jibar Tradeable Future	6.8100	93.1900	6.7500	93.2500	(0.881)	0.0000	0.0000	0
2022/09/21	JBAF	21/12/2022			Jibar Tradeable Future	7.4950	92.5050	7.4150	92.5850	(1.067)	0.0000	0.0000	68
2022/09/21	JBAF	18/01/2023			Jibar Tradeable Future	7.6100	92.3900	7.5100	92.4900	(1.314)	0.0000	0.0000	0
2022/09/21	JBAF	15/02/2023			Jibar Tradeable Future	8.0700	91.9300	7.9600	92.0400	(1.363)	0.0000	0.0000	0
2022/09/21	JBAF	15/03/2023			Jibar Tradeable Future	8.1900	91.8100	8.0300	91.9700	(1.954)	0.0000	0.0000	0
2022/09/21	JBAF	21/06/2023			Jibar Tradeable Future	8.4150	91.5850	8.2750	91.7250	(1.664)	0.0000	0.0000	0
2022/09/21	JBAF	20/09/2023			Jibar Tradeable Future	8.4650	91.5350	8.3350	91.6650	(1.536)	0.0000	0.0000	75
2022/09/21	JBAF	20/12/2023			Jibar Tradeable Future	8.4700	91.5300	8.3300	91.6700	(1.653)	0.0000	0.0000	272
2022/09/21	JBAF	20/03/2024			Jibar Tradeable Future	8.4600	91.5400	8.3400	91.6600	(1.418)	0.0000	0.0000	0
2022/09/21	JBAF	19/06/2024			Jibar Tradeable Future	8.4450	91.5550	8.3050	91.6950	(1.658)	0.0000	0.0000	0
2022/09/21	JBAF	18/09/2024			Jibar Tradeable Future	8.3820	91.6180	8.3820	91.6180	0.000	0.0000	0.0000	0
2022/09/21	R023	03/11/2022	6.25	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2022/09/21	R023	03/11/2022	6.25	Put	Bond Future	257.0700	0.2571	254.7000	0.2547	(0.922)	0	0	0
2022/09/21	R023	03/11/2022	6.26	Call	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2022/09/21	R023	03/11/2022	6.26	Put	Bond Future	254.0200	0.2540	251.6400	0.2516	(0.937)	0	0	0
2022/09/21	R023	03/11/2022			Bond Future	7.0898	101.6633	7.0821	101.6657	(0.109)	0.0000	0.0000	23,874
2022/09/21	R023	03/11/2022	6.27	Call	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	0
2022/09/21	R023	03/11/2022	6.27	Put	Bond Future	250.9600	0.2510	248.5800	0.2486	(0.948)	0	0	0
2022/09/21	R035	03/11/2022	10.57	Call	Bond Future	189.2900	0.1893	163.5700	0.1636	(13.588)	0	0	0
2022/09/21	R035	03/11/2022	10.57	Put	Bond Future	4,898.5000	4.8985	4,722.8800	4.7229	(3.585)	0	0	582

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
2022/09/21	R035	03/11/2022	11.15	Call	Bond Future	1,051.0200	1.0510	1,011.4700	1.0115	(3.763)	0	0	0
2022/09/21	R035	03/11/2022	11.15	Put	Bond Future	2,244.3500	2.2444	2,054.9000	2.0549	(8.441)	0	0	0
2022/09/21	R035	03/11/2022	12.68	Call	Bond Future	7,274.1600	7.2742	7,394.4000	7.3944	1.653	0	0	0
2022/09/21	R035	03/11/2022	12.68	Put	Bond Future	100.1800	0.1002	70.5200	0.0705	(29.607)	0	0	976
2022/09/21	R035	03/11/2022	10.99	Call	Bond Future	712.1600	0.7122	668.4400	0.6684	(6.139)	0	0	0
2022/09/21	R035	03/11/2022	10.99	Put	Bond Future	2,855.2800	2.8553	2,661.6600	2.6617	(6.781)	0	0	582
2022/09/21	R035	03/11/2022	11.05	Call	Bond Future	829.5600	0.8296	786.5900	0.7866	(5.180)	0	0	976
2022/09/21	R035	03/11/2022			Bond Future	11.3547	85.4325	11.3287	85.5824	(0.228)	0.0000	0.0000	61,647
2022/09/21	R035	03/11/2022	9.82	Call	Bond Future	5.1800	0.0052	4.1100	0.0041	(20.656)	0	0	582
2022/09/21	R035	03/11/2022	9.82	Put	Bond Future	9,572.9300	9.5729	9,421.9600	9.4220	(1.577)	0	0	0
2022/09/21	R035	03/11/2022	10.30	Call	Bond Future	62.1100	0.0621	48.9200	0.0489	(21.237)	0	0	976
2022/09/21	R035	03/11/2022	10.30	Put	Bond Future	6,478.5100	6.4785	6,315.4200	6.3154	(2.517)	0	0	0
2022/09/21	R035	03/11/2022	11.14	Call	Bond Future	1,027.4200	1.0274	987.4100	0.9874	(3.894)	0	0	0
2022/09/21	R035	03/11/2022	11.14	Put	Bond Future	2,279.6800	2.2797	2,089.7700	2.0898	(8.331)	0	0	0
2022/09/21	R035	03/11/2022	11.05	Put	Bond Future	2,614.7500	2.6148	2,421.8800	2.4219	(7.376)	0	0	0
2022/09/21	R035	03/11/2022	11.13	Call	Bond Future	1,004.1400	1.0041	963.7000	0.9637	(4.027)	0	0	0
2022/09/21	R035	03/11/2022	11.13	Put	Bond Future	2,315.3800	2.3154	2,125.0400	2.1250	(8.221)	0	0	0
2022/09/21	R035	02/02/2023	11.94	Call	Bond Future	4,394.0400	4.3940	4,364.1300	4.3641	(0.681)	0	0	0
2022/09/21	R035	02/02/2023	13.22	Put	Bond Future	565.3900	0.5654	484.8400	0.4848	(14.247)	0	0	976
2022/09/21	R035	02/02/2023	10.88	Call	Bond Future	1,372.5900	1.3726	1,307.7100	1.3077	(4.727)	0	0	0
2022/09/21	R035	02/02/2023	10.88	Put	Bond Future	4,977.4900	4.9775	4,763.5000	4.7635	(4.299)	0	0	0
2022/09/21	R035	02/02/2023	10.66	Call	Bond Future	983.0800	0.9831	925.8200	0.9258	(5.825)	0	0	0
2022/09/21	R035	02/02/2023	10.66	Put	Bond Future	5,921.4200	5.9214	5,715.0500	5.7150	(3.485)	0	0	582
2022/09/21	R035	02/02/2023	10.30	Put	Bond Future	7,707.8500	7.7078	7,533.9800	7.5340	(2.256)	0	0	0
2022/09/21	R035	02/02/2023	10.60	Call	Bond Future	892.7200	0.8927	836.2200	0.8362	(6.329)	0	0	0
2022/09/21	R035	02/02/2023	10.60	Put	Bond Future	6,199.7400	6.1997	5,994.1300	5.9941	(3.316)	0	0	0
2022/09/21	R035	02/02/2023	10.64	Put	Bond Future	6,013.3000	6.0133	5,807.2700	5.8073	(3.426)	0	0	0
2022/09/21	R035	02/02/2023	9.81	Call	Bond Future	208.1400	0.2081	194.4000	0.1944	(6.601)	0	0	582
2022/09/21	R035	02/02/2023	9.81	Put	Bond Future	10,578.1500	10.5782	10,415.3000	10.4153	(1.539)	0	0	0
2022/09/21	R035	02/02/2023	9.85	Call	Bond Future	225.6400	0.2256	211.4100	0.2114	(6.307)	0	0	0
2022/09/21	R035	02/02/2023	9.89	Call	Bond Future	244.3300	0.2443	229.5600	0.2296	(6.045)	0	0	388
2022/09/21	R035	02/02/2023	9.89	Put	Bond Future	10,083.4600	10.0835	9,919.5800	9.9196	(1.625)	0	0	0
2022/09/21	R035	02/02/2023			Bond Future	11.4995	87.0140	11.4732	87.1632	(0.229)	0.0000	0.0000	106,331
2022/09/21	R035	02/02/2023	11.94	Put	Bond Future	1,959.7000	1.9597	1,780.6800	1.7807	(9.135)	0	0	0
2022/09/21	R035	02/02/2023	11.98	Call	Bond Future	4,538.1400	4.5381	4,511.3400	4.5113	(0.591)	0	0	0
2022/09/21	R035	02/02/2023	11.98	Put	Bond Future	1,887.8100	1.8878	1,711.9000	1.7119	(9.318)	0	0	388
2022/09/21	R035	02/02/2023	13.22	Call	Bond Future	9,517.6000	9.5176	9,586.1600	9.5862	0.720	0	0	0
2022/09/21	R035	02/02/2023	11.05	Call	Bond Future	1,734.8400	1.7348	1,663.9400	1.6639	(4.087)	0	0	976
2022/09/21	R035	02/02/2023	11.05	Put	Bond Future	4,328.8200	4.3288	4,108.8100	4.1088	(5.082)	0	0	0
2022/09/21	R035	02/02/2023	11.06	Call	Bond Future	1,757.7600	1.7578	1,687.0000	1.6870	(4.026)	0	0	0
2022/09/21	R035	02/02/2023	11.06	Put	Bond Future	4,292.7900	4.2928	4,072.9200	4.0729	(5.122)	0	0	582
2022/09/21	R035	02/02/2023	10.86	Call	Bond Future	1,333.3100	1.3333	1,269.4000	1.2694	(4.793)	0	0	0
2022/09/21	R035	02/02/2023	10.86	Put	Bond Future	5,058.2500	5.0582	4,845.2300	4.8452	(4.211)	0	0	0
2022/09/21	R035	02/02/2023	10.87	Call	Bond Future	1,352.7700	1.3528	1,288.4600	1.2885	(4.754)	0	0	0
2022/09/21	R035	02/02/2023	10.87	Put	Bond Future	5,017.6600	5.0177	4,804.2400	4.8042	(4.253)	0	0	0
2022/09/21	R035	02/02/2023	10.30	Call	Bond Future	524.4800	0.5245	499.7200	0.4997	(4.721)	0	0	976
2022/09/21	R035	02/02/2023	10.64	Call	Bond Future	952.3100	0.9523	895.3900	0.8954	(5.977)	0	0	388
2022/09/21	R035	02/02/2023	9.85	Put	Bond Future	10,329.6900	10.3297	10,166.3500	10.1663	(1.581)	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/21	R035	04/05/2023	11.22	Put	Bond Future	4,867.7900	4.8678	4,644.7700	4.6448	(4.582)	0	0	0
2022/09/21	R035	04/05/2023	12.46	Call	Bond Future	6,577.2100	6.5772	6,562.8900	6.5629	(0.218)	0	0	0
2022/09/21	R035	04/05/2023	12.46	Put	Bond Future	2,062.6100	2.0626	1,898.7300	1.8987	(7.945)	0	0	388
2022/09/21	R035	04/05/2023	13.18	Call	Bond Future	9,308.1500	9.3082	9,339.2700	9.3393	0.334	0	0	0
2022/09/21	R035	04/05/2023	13.18	Put	Bond Future	1,232.4200	1.2324	1,113.9800	1.1140	(9.610)	0	0	491
2022/09/21	R035	04/05/2023	11.17	Call	Bond Future	2,528.5800	2.5286	2,455.1700	2.4552	(2.903)	0	0	491
2022/09/21	R035	04/05/2023	11.20	Call	Bond Future	2,602.6500	2.6026	2,529.3000	2.5293	(2.818)	0	0	0
2022/09/21	R035	04/05/2023	11.21	Call	Bond Future	2,627.6700	2.6277	2,554.0100	2.5540	(2.803)	0	0	0
2022/09/21	R035	04/05/2023	10.60	Call	Bond Future	1,361.9700	1.3620	1,301.6200	1.3016	(4.431)	0	0	388
2022/09/21	R035	04/05/2023	10.60	Put	Bond Future	7,253.1100	7.2531	7,043.2000	7.0432	(2.894)	0	0	0
2022/09/21	R035	04/05/2023			Bond Future	11.6122	84.3020	11.5853	84.4515	(0.232)	0.0000	0.0000	0
2022/09/21	R035	04/05/2023	11.22	Call	Bond Future	2,652.5600	2.6526	2,579.1000	2.5791	(2.769)	0	0	0
2022/09/21	R035	04/05/2023	11.17	Put	Bond Future	5,032.2000	5.0322	4,809.2300	4.8092	(4.431)	0	0	0
2022/09/21	R035	04/05/2023	11.20	Put	Bond Future	4,933.0700	4.9331	4,710.1600	4.7102	(4.519)	0	0	0
2022/09/21	R035	04/05/2023	11.21	Put	Bond Future	4,900.4700	4.9005	4,677.2500	4.6773	(4.555)	0	0	0
2022/09/21	R035	04/05/2023	9.85	Call	Bond Future	517.1400	0.5171	500.6500	0.5006	(3.189)	0	0	388
2022/09/21	R035	04/05/2023	9.85	Put	Bond Future	11,159.7000	11.1597	10,993.6500	10.9937	(1.488)	0	0	0
2022/09/21	R035	04/05/2023	10.42	Call	Bond Future	1,089.1800	1.0892	1,043.2400	1.0432	(4.218)	0	0	491
2022/09/21	R035	04/05/2023	10.42	Put	Bond Future	8,089.3300	8.0893	7,893.8300	7.8938	(2.417)	0	0	0
2022/09/21	R035	03/08/2023	12.00	Call	Bond Future	4,970.2100	4.9702	4,914.5000	4.9145	(1.121)	0	0	0
2022/09/21	R035	03/08/2023	12.00	Put	Bond Future	3,500.3900	3.5004	3,293.0200	3.2930	(5.924)	0	0	0
2022/09/21	R035	03/08/2023			Bond Future	11.7263	86.0649	11.6984	86.2166	(0.238)	0.0000	0.0000	0
2022/09/21	R035	03/08/2023	11.98	Call	Bond Future	4,907.4800	4.9075	4,850.5500	4.8506	(1.160)	0	0	0
2022/09/21	R035	03/08/2023	11.98	Put	Bond Future	3,543.7700	3.5438	3,335.1800	3.3352	(5.886)	0	0	0
2022/09/21	R035	03/08/2023	11.99	Call	Bond Future	4,938.6500	4.9387	4,882.4900	4.8825	(1.137)	0	0	0
2022/09/21	R035	03/08/2023	11.99	Put	Bond Future	3,521.8600	3.5219	3,314.0400	3.3140	(5.901)	0	0	0
2022/09/21	R035	02/11/2023	11.41	Call	Bond Future	3,344.2000	3.3442	3,249.6300	3.2496	(2.828)	0	0	0
2022/09/21	R035	02/11/2023	11.41	Put	Bond Future	5,797.5200	5.7975	5,548.1900	5.5482	(4.301)	0	0	0
2022/09/21	R035	02/11/2023	11.42	Call	Bond Future	3,368.5500	3.3686	3,274.1700	3.2742	(2.802)	0	0	0
2022/09/21	R035	02/11/2023	11.42	Put	Bond Future	5,766.3600	5.7664	5,517.2200	5.5172	(4.321)	0	0	0
2022/09/21	R035	02/11/2023			Bond Future	11.8610	83.2997	11.8320	83.4545	(0.245)	0.0000	0.0000	0
2022/09/21	R035	02/11/2023	11.43	Call	Bond Future	3,393.3400	3.3933	3,298.8100	3.2988	(2.786)	0	0	0
2022/09/21	R035	02/11/2023	11.43	Put	Bond Future	5,735.6800	5.7357	5,486.3900	5.4864	(4.346)	0	0	0
2022/09/21	R186	03/11/2022	8.53	Call	Bond Future	84.3300	0.0843	60.3400	0.0603	(28.448)	0	0	0
2022/09/21	R186	03/11/2022	8.53	Put	Bond Future	2,500.4500	2.5004	2,275.7600	2.2758	(8.986)	0	0	0
2022/09/21	R186	03/11/2022	8.54	Call	Bond Future	88.5100	0.0885	64.2500	0.0642	(27.409)	0	0	0
2022/09/21	R186	03/11/2022	8.54	Put	Bond Future	2,469.0800	2.4691	2,244.1200	2.2441	(9.111)	0	0	0
2022/09/21	R186	03/11/2022	8.91	Put	Bond Future	1,450.5500	1.4506	1,238.7900	1.2388	(14.599)	0	0	4,310
2022/09/21	R186	03/11/2022			Bond Future	9.2193	108.3018	9.1613	108.5025	(0.629)	0.0000	0.0000	63,575
2022/09/21	R186	03/11/2022	8.23	Call	Bond Future	14.4300	0.0144	5.7000	0.0057	(60.499)	0	0	4,310
2022/09/21	R186	03/11/2022	8.23	Put	Bond Future	3,503.8700	3.5039	3,294.4400	3.2944	(5.977)	0	0	0
2022/09/21	R186	03/11/2022	8.55	Call	Bond Future	92.8300	0.0928	68.2800	0.0683	(26.446)	0	0	0
2022/09/21	R186	03/11/2022	8.55	Put	Bond Future	2,437.8700	2.4379	2,212.6200	2.2126	(9.240)	0	0	0
2022/09/21	R186	03/11/2022	8.91	Call	Bond Future	374.8800	0.3749	363.8200	0.3638	(2.950)	0	0	0
2022/09/21	R186	02/02/2023	8.33	Call	Bond Future	333.0100	0.3330	350.3600	0.3504	5.210	0	0	0
2022/09/21	R186	02/02/2023	8.33	Put	Bond Future	3,741.9100	3.7419	3,559.3600	3.5594	(4.879)	0	0	0
2022/09/21	R186	02/02/2023	8.32	Call	Bond Future	327.3500	0.3273	344.5400	0.3445	5.251	0	0	0

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2022/09/21	R186	02/02/2023	8.32	Put	Bond Future	3,770.1900	3.7702	3,587.4800	3.5875	(4.846)	0	0	0
2022/09/21	R186	02/02/2023			Bond Future	9.3551	105.0071	9.2938	105.2070	(0.655)	0.0000	0.0000	0
2022/09/21	R186	02/02/2023	8.34	Call	Bond Future	338.5800	0.3386	356.4300	0.3564	5.272	0	0	0
2022/09/21	R186	02/02/2023	8.34	Put	Bond Future	3,713.5500	3.7136	3,531.5000	3.5315	(4.902)	0	0	0
2022/09/21	R186	04/05/2023	8.83	Put	Bond Future	2,867.4300	2.8674	2,684.3400	2.6843	(6.385)	0	0	0
2022/09/21	R186	04/05/2023	8.84	Call	Bond Future	985.0300	0.9850	1,002.4000	1.0024	1.763	0	0	0
2022/09/21	R186	04/05/2023			Bond Future	9.4403	107.1731	9.3749	107.3738	(0.692)	0.0000	0.0000	0
2022/09/21	R186	04/05/2023	8.83	Call	Bond Future	973.8100	0.9738	991.4200	0.9914	1.808	0	0	0
2022/09/21	R186	04/05/2023	8.84	Put	Bond Future	2,847.2800	2.8473	2,663.9500	2.6639	(6.439)	0	0	0
2022/09/21	R186	04/05/2023	8.82	Call	Bond Future	962.3700	0.9624	980.2000	0.9802	1.853	0	0	0
2022/09/21	R186	04/05/2023	8.82	Put	Bond Future	2,887.3800	2.8874	2,704.5100	2.7045	(6.333)	0	0	0
2022/09/21	R186	03/08/2023	9.74	Call	Bond Future	2,418.8700	2.4189	2,431.4800	2.4315	0.521	0	0	0
2022/09/21	R186	03/08/2023	9.74	Put	Bond Future	1,803.4800	1.8035	1,612.5200	1.6125	(10.588)	0	0	0
2022/09/21	R186	03/08/2023	9.73	Put	Bond Future	1,814.4400	1.8144	1,623.3400	1.6233	(10.532)	0	0	0
2022/09/21	R186	03/08/2023			Bond Future	9.5252	104.1074	9.4545	104.3110	(0.742)	0.0000	0.0000	0
2022/09/21	R186	03/08/2023	9.75	Call	Bond Future	2,436.5100	2.4365	2,449.6500	2.4497	0.539	0	0	0
2022/09/21	R186	03/08/2023	9.75	Put	Bond Future	1,792.5800	1.7926	1,602.1500	1.6022	(10.623)	0	0	0
2022/09/21	R186	03/08/2023	9.73	Call	Bond Future	2,401.2800	2.4013	2,413.7500	2.4138	0.519	0	0	0
2022/09/21	R186	02/11/2023	9.40	Call	Bond Future	1,788.3600	1.7884	1,768.3400	1.7683	(1.119)	0	0	0
2022/09/21	R186	02/11/2023	9.40	Put	Bond Future	2,458.6700	2.4587	2,230.8500	2.2309	(9.266)	0	0	0
2022/09/21	R186	02/11/2023			Bond Future	9.6491	106.2115	9.5717	106.4193	(0.803)	0.0000	0.0000	0
2022/09/21	R186	02/11/2023	9.39	Call	Bond Future	1,774.2800	1.7743	1,753.8700	1.7539	(1.150)	0	0	0
2022/09/21	R186	02/11/2023	9.39	Put	Bond Future	2,471.6100	2.4716	2,243.4000	2.2434	(9.233)	0	0	0
2022/09/21	R186	02/11/2023	9.38	Call	Bond Future	1,760.2500	1.7603	1,739.4600	1.7395	(1.181)	0	0	0
2022/09/21	R186	02/11/2023	9.38	Put	Bond Future	2,484.6100	2.4846	2,256.0200	2.2560	(9.200)	0	0	0
2022/09/21	R197	03/11/2022			Bond Future	337.2797	337.2797	337.4104	337.4104	0.039	0.0000	0.0000	831
2022/09/21	R197	02/02/2023			Bond Future	334.6849	334.6849	334.8175	334.8175	0.040	0.0000	0.0000	0
2022/09/21	R197	04/05/2023			Bond Future	341.6586	341.6586	341.7838	341.7838	0.037	0.0000	0.0000	0
2022/09/21	R197	03/08/2023			Bond Future	339.6376	339.6376	339.8013	339.8013	0.048	0.0000	0.0000	0
2022/09/21	R197	02/11/2023			Bond Future	346.5761	346.5761	346.7436	346.7436	0.048	0.0000	0.0000	0
2022/09/21	R202	03/11/2022			Bond Future	250.9611	250.9611	250.7261	250.7261	(0.094)	0.0000	0.0000	6,148
2022/09/21	R202	02/02/2023			Bond Future	250.9298	250.9298	250.6872	250.6872	(0.097)	0.0000	0.0000	460
2022/09/21	R202	04/05/2023			Bond Future	256.1570	256.1570	255.9016	255.9016	(0.100)	0.0000	0.0000	0
2022/09/21	R202	03/08/2023			Bond Future	256.6595	256.6595	256.4172	256.4172	(0.094)	0.0000	0.0000	0
2022/09/21	R202	02/11/2023			Bond Future	261.9031	261.9031	261.6561	261.6561	(0.094)	0.0000	0.0000	0
2022/09/21	R209	03/11/2022	9.25	Call	Bond Future	0.1300	0.0001	0.0900	0.0001	(30.769)	0	0	6,000
2022/09/21	R209	03/11/2022	9.25	Put	Bond Future	11,889.5000	11.8895	11,736.7400	11.7367	(1.285)	0	0	0
2022/09/21	R209	03/11/2022	9.50	Call	Bond Future	0.6900	0.0007	0.5000	0.0005	(27.536)	0	0	0
2022/09/21	R209	03/11/2022	9.50	Put	Bond Future	10,320.5500	10.3206	10,167.6400	10.1676	(1.482)	0	0	0
2022/09/21	R209	03/11/2022	12.00	Call	Bond Future	3,590.7700	3.5908	3,660.2100	3.6602	1.934	0	0	0
2022/09/21	R209	03/11/2022	12.00	Put	Bond Future	392.5700	0.3926	309.2900	0.3093	(21.214)	0	0	7,750
2022/09/21	R209	03/11/2022	11.03	Call	Bond Future	703.9500	0.7039	673.0300	0.6730	(4.392)	0	0	0
2022/09/21	R209	03/11/2022	11.03	Put	Bond Future	2,314.8300	2.3148	2,131.1900	2.1312	(7.933)	0	0	0
2022/09/21	R209	03/11/2022	10.50	Put	Bond Future	4,591.8300	4.5918	4,421.3200	4.4213	(3.713)	0	0	0
2022/09/21	R209	03/11/2022			Bond Future	11.3436	65.9972	11.3134	66.1499	(0.266)	0.0000	0.0000	19,089

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
2022/09/21	R209	03/11/2022	10.00	Call	Bond Future	11.8800	0.0119	10.1000	0.0101	(14.983)	0	0	7,750
2022/09/21	R209	03/11/2022	10.00	Put	Bond Future	7,321.4700	7.3215	7,166.9700	7.1670	(2.110)	0	0	6,000
2022/09/21	R209	03/11/2022	11.02	Call	Bond Future	686.4400	0.6864	655.2300	0.6552	(4.547)	0	0	0
2022/09/21	R209	03/11/2022	11.02	Put	Bond Future	2,349.6000	2.3496	2,165.6700	2.1657	(7.828)	0	0	0
2022/09/21	R209	03/11/2022	11.50	Call	Bond Future	1,840.2800	1.8403	1,846.2900	1.8463	0.327	0	0	0
2022/09/21	R209	03/11/2022	11.50	Put	Bond Future	1,057.5700	1.0576	910.8600	0.9109	(13.872)	0	0	0
2022/09/21	R209	03/11/2022	10.50	Call	Bond Future	129.6000	0.1296	111.8100	0.1118	(13.727)	0	0	0
2022/09/21	R209	03/11/2022	11.00	Call	Bond Future	652.2700	0.6523	620.5500	0.6205	(4.863)	0	0	0
2022/09/21	R209	03/11/2022	11.00	Put	Bond Future	2,420.1500	2.4201	2,235.7100	2.2357	(7.621)	0	0	6,000
2022/09/21	R209	03/11/2022	11.01	Call	Bond Future	669.2100	0.6692	637.7400	0.6377	(4.703)	0	0	0
2022/09/21	R209	03/11/2022	11.01	Put	Bond Future	2,384.7000	2.3847	2,200.5100	2.2005	(7.724)	0	0	0
2022/09/21	R209	02/02/2023	10.80	Put	Bond Future	4,547.6800	4.5477	4,346.9600	4.3470	(4.414)	0	0	0
2022/09/21	R209	02/02/2023	10.78	Call	Bond Future	1,074.9900	1.0750	1,027.7100	1.0277	(4.398)	0	0	0
2022/09/21	R209	02/02/2023	10.79	Call	Bond Future	1,091.3300	1.0913	1,043.6500	1.0436	(4.369)	0	0	0
2022/09/21	R209	02/02/2023			Bond Future	11.4686	67.2189	11.4378	67.3716	(0.268)	0.0000	0.0000	2,066
2022/09/21	R209	02/02/2023	10.80	Call	Bond Future	1,107.6700	1.1077	1,059.7400	1.0597	(4.327)	0	0	0
2022/09/21	R209	02/02/2023	10.78	Put	Bond Future	4,621.7900	4.6218	4,421.7200	4.4217	(4.329)	0	0	0
2022/09/21	R209	02/02/2023	10.79	Put	Bond Future	4,584.7000	4.5847	4,384.2300	4.3842	(4.373)	0	0	0
2022/09/21	R209	04/05/2023	11.09	Call	Bond Future	2,123.2300	2.1232	2,067.8000	2.0678	(2.611)	0	0	0
2022/09/21	R209	04/05/2023	11.09	Put	Bond Future	4,533.7300	4.5337	4,324.3800	4.3244	(4.618)	0	0	0
2022/09/21	R209	04/05/2023	11.10	Call	Bond Future	2,144.3400	2.1443	2,088.9200	2.0889	(2.584)	0	0	0
2022/09/21	R209	04/05/2023	11.10	Put	Bond Future	4,503.4100	4.5034	4,294.0700	4.2941	(4.648)	0	0	0
2022/09/21	R209	04/05/2023	10.00	Call	Bond Future	580.2500	0.5802	568.7000	0.5687	(1.991)	0	0	7,500
2022/09/21	R209	04/05/2023	10.00	Put	Bond Future	8,939.2800	8.9393	8,773.8100	8.7738	(1.851)	0	0	0
2022/09/21	R209	04/05/2023			Bond Future	11.5706	65.4510	11.5391	65.6049	(0.272)	0.0000	0.0000	1,250
2022/09/21	R209	04/05/2023	12.50	Call	Bond Future	6,010.0900	6.0101	6,018.3600	6.0184	0.138	0	0	0
2022/09/21	R209	04/05/2023	12.50	Put	Bond Future	1,681.2700	1.6813	1,535.6200	1.5356	(8.663)	0	0	7,500
2022/09/21	R209	04/05/2023	11.11	Call	Bond Future	2,165.5500	2.1656	2,110.1500	2.1101	(2.558)	0	0	0
2022/09/21	R209	04/05/2023	11.11	Put	Bond Future	4,473.2600	4.4733	4,263.9400	4.2639	(4.679)	0	0	0
2022/09/21	R209	04/05/2023	11.00	Call	Bond Future	1,937.8500	1.9378	1,882.1500	1.8822	(2.874)	0	0	0
2022/09/21	R209	04/05/2023	11.00	Put	Bond Future	4,813.6300	4.8136	4,604.0100	4.6040	(4.355)	0	0	7,500
2022/09/21	R209	03/08/2023	11.95	Put	Bond Future	3,045.0000	3.0450	2,851.9100	2.8519	(6.341)	0	0	0
2022/09/21	R209	03/08/2023	11.93	Call	Bond Future	4,314.0100	4.3140	4,276.5500	4.2765	(0.868)	0	0	0
2022/09/21	R209	03/08/2023	11.94	Call	Bond Future	4,341.6200	4.3416	4,304.3700	4.3044	(0.858)	0	0	0
2022/09/21	R209	03/08/2023			Bond Future	11.6712	66.8199	11.6388	66.9762	(0.277)	0.0000	0.0000	0
2022/09/21	R209	03/08/2023	11.95	Call	Bond Future	4,369.3000	4.3693	4,332.5000	4.3325	(0.842)	0	0	0
2022/09/21	R209	03/08/2023	11.93	Put	Bond Future	3,083.4300	3.0834	2,889.6800	2.8897	(6.284)	0	0	0
2022/09/21	R209	03/08/2023	11.94	Put	Bond Future	3,064.1500	3.0642	2,870.6100	2.8706	(6.316)	0	0	0
2022/09/21	R209	02/11/2023	11.33	Call	Bond Future	2,908.7600	2.9088	2,839.9100	2.8399	(2.367)	0	0	0
2022/09/21	R209	02/11/2023	11.33	Put	Bond Future	5,125.1400	5.1251	4,896.7300	4.8967	(4.457)	0	0	0
2022/09/21	R209	02/11/2023	11.34	Call	Bond Future	2,930.5000	2.9305	2,861.6000	2.8616	(2.351)	0	0	0
2022/09/21	R209	02/11/2023	11.34	Put	Bond Future	5,097.2100	5.0972	4,868.7500	4.8688	(4.482)	0	0	0
2022/09/21	R209	02/11/2023			Bond Future	11.7865	65.0190	11.7529	65.1786	(0.285)	0.0000	0.0000	0
2022/09/21	R209	02/11/2023	11.35	Call	Bond Future	2,952.3200	2.9523	2,883.3800	2.8834	(2.335)	0	0	0
2022/09/21	R209	02/11/2023	11.35	Put	Bond Future	5,069.4100	5.0694	4,840.9100	4.8409	(4.507)	0	0	0
2022/09/21	R210	03/11/2022			Bond Future	230.6583	230.6583	230.8257	230.8257	0.073	0.0000	0.0000	732
2022/09/21	R210	02/02/2023			Bond Future	234.9847	234.9847	235.1457	235.1457	0.069	0.0000	0.0000	300

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/21	R210	04/05/2023			Bond Future	236.7565	236.7565	236.9281	236.9281	0.072	0.0000	0.0000	0
2022/09/21	R210	03/08/2023			Bond Future	241.7552	241.7552	241.9276	241.9276	0.071	0.0000	0.0000	0
2022/09/21	R210	02/11/2023			Bond Future	243.4578	243.4578	243.6476	243.6476	0.078	0.0000	0.0000	0
2022/09/21	R213	03/11/2022	9.19	Call	Bond Future	0.0700	0.0001	0.0500	0.0001	(28.571)	0	0	476
2022/09/21	R213	03/11/2022	9.19	Put	Bond Future	8,623.4100	8.6234	8,478.1700	8.4782	(1.684)	0	0	0
2022/09/21	R213	03/11/2022	10.38	Call	Bond Future	302.1200	0.3021	178.5600	0.1786	(40.898)	0	0	0
2022/09/21	R213	03/11/2022	10.38	Put	Bond Future	2,941.1900	2.9412	2,672.4100	2.6724	(9.138)	0	0	0
2022/09/21	R213	03/11/2022	10.39	Call	Bond Future	313.0200	0.3130	188.1100	0.1881	(39.905)	0	0	0
2022/09/21	R213	03/11/2022	10.39	Put	Bond Future	2,904.0500	2.9040	2,633.9200	2.6339	(9.302)	0	0	0
2022/09/21	R213	03/11/2022	10.37	Call	Bond Future	291.4700	0.2915	169.4100	0.1694	(41.877)	0	0	0
2022/09/21	R213	03/11/2022	10.37	Put	Bond Future	2,978.6200	2.9786	2,711.3400	2.7113	(8.973)	0	0	200
2022/09/21	R213	03/11/2022			Bond Future	10.9408	80.1570	10.9093	80.3022	(0.288)	0.0000	0.0000	33,963
2022/09/21	R213	03/11/2022	9.13	Call	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	200
2022/09/21	R213	03/11/2022	9.13	Put	Bond Future	8,939.6600	8.9397	8,794.4200	8.7944	(1.625)	0	0	0
2022/09/21	R213	03/11/2022	9.84	Call	Bond Future	18.6200	0.0186	3.7400	0.0037	(79.914)	0	0	0
2022/09/21	R213	03/11/2022	9.84	Put	Bond Future	5,306.5300	5.3065	5,146.4300	5.1464	(3.017)	0	0	476
2022/09/21	R213	03/11/2022	10.40	Call	Bond Future	324.1800	0.3242	197.9100	0.1979	(38.951)	0	0	0
2022/09/21	R213	03/11/2022	10.40	Put	Bond Future	2,867.2000	2.8672	2,595.7100	2.5957	(9.469)	0	0	0
2022/09/21	R213	03/11/2022	9.98	Call	Bond Future	47.3400	0.0473	8.7500	0.0088	(81.517)	0	0	0
2022/09/21	R213	03/11/2022	9.98	Put	Bond Future	4,638.1000	4.6381	4,454.2900	4.4543	(3.963)	0	0	200
2022/09/21	R213	03/11/2022	10.19	Call	Bond Future	141.0300	0.1410	54.4900	0.0545	(61.363)	0	0	0
2022/09/21	R213	03/11/2022	10.19	Put	Bond Future	3,699.8100	3.6998	3,468.0500	3.4681	(6.264)	0	0	476
2022/09/21	R213	02/02/2023	10.43	Put	Bond Future	4,034.4400	4.0344	3,864.6600	3.8647	(4.208)	0	0	0
2022/09/21	R213	02/02/2023	12.20	Call	Bond Future	5,532.6600	5.5327	5,584.6800	5.5847	0.940	0	0	0
2022/09/21	R213	02/02/2023	12.20	Put	Bond Future	766.0800	0.7661	673.4800	0.6735	(12.088)	0	0	912
2022/09/21	R213	02/02/2023	10.22	Put	Bond Future	4,760.8600	4.7609	4,598.6100	4.5986	(3.408)	0	0	0
2022/09/21	R213	02/02/2023	10.23	Call	Bond Future	722.6600	0.7227	705.1000	0.7051	(2.430)	0	0	0
2022/09/21	R213	02/02/2023	10.35	Call	Bond Future	871.3700	0.8714	849.7100	0.8497	(2.486)	0	0	0
2022/09/21	R213	02/02/2023	10.35	Put	Bond Future	4,301.8400	4.3018	4,135.5600	4.1356	(3.865)	0	0	476
2022/09/21	R213	02/02/2023	10.01	Call	Bond Future	504.9300	0.5049	486.8700	0.4869	(3.577)	0	0	0
2022/09/21	R213	02/02/2023			Bond Future	11.0941	81.6408	11.0619	81.7854	(0.290)	0.0000	0.0000	0
2022/09/21	R213	02/02/2023	10.43	Call	Bond Future	981.8500	0.9819	956.6900	0.9567	(2.563)	0	0	912
2022/09/21	R213	02/02/2023	10.22	Call	Bond Future	711.5900	0.7116	693.9600	0.6940	(2.478)	0	0	0
2022/09/21	R213	02/02/2023	10.23	Put	Bond Future	4,724.1200	4.7241	4,561.9400	4.5619	(3.433)	0	0	0
2022/09/21	R213	02/02/2023	9.16	Call	Bond Future	112.6000	0.1126	115.8400	0.1158	2.877	0	0	476
2022/09/21	R213	02/02/2023	9.16	Put	Bond Future	9,435.2200	9.4352	9,293.8400	9.2938	(1.498)	0	0	0
2022/09/21	R213	02/02/2023	10.01	Put	Bond Future	5,566.3900	5.5664	5,403.7100	5.4037	(2.923)	0	0	476
2022/09/21	R213	02/02/2023	10.21	Call	Bond Future	700.4800	0.7005	682.7800	0.6828	(2.527)	0	0	0
2022/09/21	R213	02/02/2023	10.21	Put	Bond Future	4,797.6000	4.7976	4,635.2800	4.6353	(3.383)	0	0	0
2022/09/21	R213	04/05/2023	10.75	Call	Bond Future	1,820.5200	1.8205	1,795.3000	1.7953	(1.385)	0	0	0
2022/09/21	R213	04/05/2023	10.75	Put	Bond Future	3,875.5000	3.8755	3,705.1700	3.7052	(4.395)	0	0	0
2022/09/21	R213	04/05/2023			Bond Future	11.2115	79.7695	11.1784	79.9146	(0.295)	0.0000	0.0000	0
2022/09/21	R213	04/05/2023	10.74	Call	Bond Future	1,802.3200	1.8023	1,777.3500	1.7774	(1.385)	0	0	0
2022/09/21	R213	04/05/2023	10.74	Put	Bond Future	3,902.5900	3.9026	3,732.5100	3.7325	(4.358)	0	0	0
2022/09/21	R213	04/05/2023	10.73	Call	Bond Future	1,783.9800	1.7840	1,759.7500	1.7597	(1.358)	0	0	0
2022/09/21	R213	04/05/2023	10.73	Put	Bond Future	3,929.5600	3.9296	3,760.2200	3.7602	(4.309)	0	0	0
2022/09/21	R213	03/08/2023	11.62	Put	Bond Future	2,617.6200	2.6176	2,460.1000	2.4601	(6.018)	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/21	R213	03/08/2023	11.63	Call	Bond Future	3,864.9600	3.8650	3,855.0000	3.8550	(0.258)	0	0	0
2022/09/21	R213	03/08/2023			Bond Future	11.3311	81.4372	11.2967	81.5844	(0.304)	0.0000	0.0000	0
2022/09/21	R213	03/08/2023	11.62	Call	Bond Future	3,839.6000	3.8396	3,829.2300	3.8292	(0.270)	0	0	0
2022/09/21	R213	03/08/2023	11.63	Put	Bond Future	2,601.1200	2.6011	2,444.0100	2.4440	(6.040)	0	0	0
2022/09/21	R213	03/08/2023	11.61	Call	Bond Future	3,814.0000	3.8140	3,803.2300	3.8032	(0.282)	0	0	0
2022/09/21	R213	03/08/2023	11.61	Put	Bond Future	2,633.9200	2.6339	2,476.0000	2.4760	(5.996)	0	0	0
2022/09/21	R213	02/11/2023	11.13	Call	Bond Future	2,584.0300	2.5840	2,556.0500	2.5560	(1.083)	0	0	0
2022/09/21	R213	02/11/2023	11.13	Put	Bond Future	4,046.6300	4.0466	3,868.4200	3.8684	(4.404)	0	0	0
2022/09/21	R213	02/11/2023			Bond Future	11.4776	79.5303	11.4415	79.6805	(0.314)	0.0000	0.0000	0
2022/09/21	R213	02/11/2023	11.12	Call	Bond Future	2,563.9900	2.5640	2,536.4200	2.5364	(1.075)	0	0	0
2022/09/21	R213	02/11/2023	11.12	Put	Bond Future	4,069.1800	4.0692	3,891.3800	3.8914	(4.369)	0	0	0
2022/09/21	R213	02/11/2023	11.11	Call	Bond Future	2,544.0200	2.5440	2,516.5300	2.5165	(1.081)	0	0	0
2022/09/21	R213	02/11/2023	11.11	Put	Bond Future	4,091.8300	4.0918	3,914.1100	3.9141	(4.343)	0	0	0
2022/09/21	R214	03/11/2022	11.34	Call	Bond Future	1,084.2900	1.0843	1,052.8300	1.0528	(2.901)	0	0	0
2022/09/21	R214	03/11/2022	11.36	Put	Bond Future	1,800.5700	1.8006	1,611.7100	1.6117	(10.489)	0	0	0
2022/09/21	R214	03/11/2022			Bond Future	11.4860	63.4254	11.4559	63.5841	(0.262)	0.0000	0.0000	25,356
2022/09/21	R214	03/11/2022	11.34	Put	Bond Future	1,860.3100	1.8603	1,670.2000	1.6702	(10.219)	0	0	0
2022/09/21	R214	03/11/2022	11.35	Call	Bond Future	1,107.8300	1.1078	1,076.9900	1.0770	(2.784)	0	0	0
2022/09/21	R214	03/11/2022	11.35	Put	Bond Future	1,830.2200	1.8302	1,640.7300	1.6407	(10.353)	0	0	0
2022/09/21	R214	03/11/2022	11.36	Call	Bond Future	1,131.7500	1.1317	1,101.5400	1.1015	(2.669)	0	0	0
2022/09/21	R214	02/02/2023	11.07	Call	Bond Future	1,458.8900	1.4589	1,387.1300	1.3871	(4.919)	0	0	0
2022/09/21	R214	02/02/2023	11.07	Put	Bond Future	4,339.5100	4.3395	4,108.8000	4.1088	(5.316)	0	0	0
2022/09/21	R214	02/02/2023	11.08	Call	Bond Future	1,478.7700	1.4788	1,407.1000	1.4071	(4.847)	0	0	0
2022/09/21	R214	02/02/2023	11.08	Put	Bond Future	4,303.8700	4.3039	4,073.2500	4.0732	(5.358)	0	0	0
2022/09/21	R214	02/02/2023			Bond Future	11.6071	64.5995	11.5764	64.7585	(0.264)	0.0000	0.0000	64,507
2022/09/21	R214	02/02/2023	11.09	Call	Bond Future	1,498.8000	1.4988	1,427.0800	1.4271	(4.785)	0	0	0
2022/09/21	R214	02/02/2023	11.09	Put	Bond Future	4,268.4400	4.2684	4,037.7700	4.0378	(5.404)	0	0	0
2022/09/21	R214	04/05/2023	11.36	Call	Bond Future	2,546.9000	2.5469	2,475.0100	2.4750	(2.823)	0	0	0
2022/09/21	R214	04/05/2023	11.36	Put	Bond Future	4,328.5800	4.3286	4,096.4300	4.0964	(5.363)	0	0	0
2022/09/21	R214	04/05/2023	11.37	Call	Bond Future	2,570.5500	2.5706	2,498.9400	2.4989	(2.786)	0	0	0
2022/09/21	R214	04/05/2023	11.37	Put	Bond Future	4,298.8400	4.2988	4,066.9700	4.0670	(5.394)	0	0	0
2022/09/21	R214	04/05/2023			Bond Future	11.7010	62.6312	11.6697	62.7914	(0.267)	0.0000	0.0000	0
2022/09/21	R214	04/05/2023	11.38	Call	Bond Future	2,594.5000	2.5945	2,522.7900	2.5228	(2.764)	0	0	0
2022/09/21	R214	04/05/2023	11.38	Put	Bond Future	4,269.4700	4.2695	4,037.5000	4.0375	(5.433)	0	0	0
2022/09/21	R214	03/08/2023	12.14	Call	Bond Future	4,847.4600	4.8475	4,791.1900	4.7912	(1.161)	0	0	0
2022/09/21	R214	03/08/2023	12.14	Put	Bond Future	3,144.8400	3.1448	2,925.6800	2.9257	(6.969)	0	0	0
2022/09/21	R214	03/08/2023	12.15	Call	Bond Future	4,876.6500	4.8767	4,820.6600	4.8207	(1.148)	0	0	0
2022/09/21	R214	03/08/2023	12.15	Put	Bond Future	3,125.8000	3.1258	2,906.9200	2.9069	(7.002)	0	0	0
2022/09/21	R214	03/08/2023			Bond Future	11.7949	63.9409	11.7627	64.1037	(0.273)	0.0000	0.0000	0
2022/09/21	R214	03/08/2023	12.16	Call	Bond Future	4,905.8900	4.9059	4,850.4100	4.8504	(1.131)	0	0	0
2022/09/21	R214	03/08/2023	12.16	Put	Bond Future	3,106.8800	3.1069	2,888.5100	2.8885	(7.029)	0	0	0
2022/09/21	R214	02/11/2023	11.45	Put	Bond Future	5,397.0400	5.3970	5,145.3100	5.1453	(4.664)	0	0	0
2022/09/21	R214	02/11/2023	11.46	Call	Bond Future	3,095.1100	3.0951	3,009.0200	3.0090	(2.781)	0	0	0
2022/09/21	R214	02/11/2023	11.46	Put	Bond Future	5,367.0100	5.3670	5,114.7300	5.1147	(4.701)	0	0	0
2022/09/21	R214	02/11/2023			Bond Future	11.9042	61.9340	11.8708	62.1002	(0.280)	0.0000	0.0000	0
2022/09/21	R214	02/11/2023	11.45	Call	Bond Future	3,072.4900	3.0725	2,986.9500	2.9869	(2.784)	0	0	0
2022/09/21	R214	02/11/2023	11.47	Call	Bond Future	3,117.5600	3.1176	3,031.1800	3.0312	(2.771)	0	0	0

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2022/09/21	R214	02/11/2023	11.47	Put	Bond Future	5,336.8700	5.3369	5,084.3000	5.0843	(4.733)	0	0	0
2022/09/21	R248	03/11/2022	10.60	Call	Bond Future	143.3500	0.1434	116.4600	0.1165	(18.758)	0	0	950
2022/09/21	R248	03/11/2022	10.60	Put	Bond Future	6,362.0800	6.3621	6,137.8000	6.1378	(3.525)	0	0	0
2022/09/21	R248	03/11/2022	10.70	Call	Bond Future	212.3800	0.2124	179.4200	0.1794	(15.519)	0	0	0
2022/09/21	R248	03/11/2022	10.70	Put	Bond Future	5,684.2000	5.6842	5,453.8500	5.4538	(4.052)	0	0	0
2022/09/21	R248	03/11/2022	11.32	Call	Bond Future	1,315.2300	1.3152	1,265.7400	1.2657	(3.763)	0	0	0
2022/09/21	R248	03/11/2022	11.20	Call	Bond Future	996.5200	0.9965	941.2600	0.9413	(5.545)	0	0	0
2022/09/21	R248	03/11/2022	11.20	Put	Bond Future	2,900.6100	2.9006	2,647.9600	2.6480	(8.710)	0	0	0
2022/09/21	R248	03/11/2022	11.30	Put	Bond Future	2,480.8000	2.4808	2,232.5400	2.2325	(10.007)	0	0	0
2022/09/21	R248	03/11/2022	11.31	Put	Bond Future	2,441.5100	2.4415	2,193.8600	2.1939	(10.143)	0	0	0
2022/09/21	R248	03/11/2022			Bond Future	11.4832	79.2478	11.4533	79.4452	(0.261)	0.0000	0.0000	248,846
2022/09/21	R248	03/11/2022	10.00	Call	Bond Future	7.3000	0.0073	5.4500	0.0055	(25.342)	0	0	0
2022/09/21	R248	03/11/2022	10.00	Put	Bond Future	10,959.8400	10.9598	10,760.6000	10.7606	(1.818)	0	0	0
2022/09/21	R248	03/11/2022	11.32	Put	Bond Future	2,402.5600	2.4026	2,155.6800	2.1557	(10.276)	0	0	0
2022/09/21	R248	03/11/2022	11.90	Call	Bond Future	3,512.6900	3.5127	3,546.2000	3.5462	0.954	0	0	0
2022/09/21	R248	03/11/2022	11.90	Put	Bond Future	852.0400	0.8520	688.1600	0.6882	(19.234)	0	0	0
2022/09/21	R248	03/11/2022	11.30	Call	Bond Future	1,258.3700	1.2584	1,207.5000	1.2075	(4.043)	0	0	950
2022/09/21	R248	03/11/2022	11.31	Call	Bond Future	1,286.6800	1.2867	1,236.4200	1.2364	(3.906)	0	0	0
2022/09/21	R248	02/02/2023	11.10	Put	Bond Future	5,277.0300	5.2770	4,975.7300	4.9757	(5.710)	0	0	0
2022/09/21	R248	02/02/2023	11.08	Call	Bond Future	1,880.4200	1.8804	1,777.1800	1.7772	(5.490)	0	0	0
2022/09/21	R248	02/02/2023	11.08	Put	Bond Future	5,365.1800	5.3652	5,064.2600	5.0643	(5.609)	0	0	0
2022/09/21	R248	02/02/2023			Bond Future	11.5985	80.7517	11.5680	80.9494	(0.263)	0.0000	0.0000	0
2022/09/21	R248	02/02/2023	11.10	Call	Bond Future	1,931.7700	1.9318	1,828.1500	1.8281	(5.364)	0	0	2,700
2022/09/21	R248	02/02/2023	11.06	Call	Bond Future	1,829.8300	1.8298	1,727.0100	1.7270	(5.619)	0	0	0
2022/09/21	R248	02/02/2023	11.06	Put	Bond Future	5,454.5100	5.4545	5,154.0100	5.1540	(5.509)	0	0	0
2022/09/21	R248	02/02/2023	11.07	Call	Bond Future	1,855.0300	1.8550	1,751.9000	1.7519	(5.559)	0	0	0
2022/09/21	R248	02/02/2023	11.07	Put	Bond Future	5,409.6900	5.4097	5,108.8800	5.1089	(5.561)	0	0	0
2022/09/21	R248	02/02/2023	10.40	Call	Bond Future	622.5800	0.6226	565.2300	0.5652	(9.212)	0	0	2,700
2022/09/21	R248	02/02/2023	10.40	Put	Bond Future	9,112.0600	9.1121	8,857.0300	8.8570	(2.799)	0	0	0
2022/09/21	R248	04/05/2023	11.35	Call	Bond Future	3,193.4900	3.1935	3,084.6800	3.0847	(3.407)	0	0	0
2022/09/21	R248	04/05/2023	11.35	Put	Bond Future	5,447.8200	5.4478	5,139.6100	5.1396	(5.657)	0	0	0
2022/09/21	R248	04/05/2023			Bond Future	11.6950	77.9549	11.6637	78.1543	(0.267)	0.0000	0.0000	0
2022/09/21	R248	04/05/2023	11.33	Call	Bond Future	3,134.4600	3.1345	3,025.2600	3.0253	(3.484)	0	0	0
2022/09/21	R248	04/05/2023	11.33	Put	Bond Future	5,523.0600	5.5231	5,214.4600	5.2145	(5.587)	0	0	0
2022/09/21	R248	04/05/2023	11.34	Call	Bond Future	3,163.7800	3.1638	3,054.9000	3.0549	(3.441)	0	0	0
2022/09/21	R248	04/05/2023	11.34	Put	Bond Future	5,485.2000	5.4852	5,176.9200	5.1769	(5.620)	0	0	0
2022/09/21	R248	03/08/2023	12.11	Call	Bond Future	5,966.2800	5.9663	5,869.7800	5.8698	(1.617)	0	0	0
2022/09/21	R248	03/08/2023	12.11	Put	Bond Future	4,032.0300	4.0320	3,732.9400	3.7329	(7.418)	0	0	0
2022/09/21	R248	03/08/2023			Bond Future	11.7945	79.5477	11.7623	79.7503	(0.273)	0.0000	0.0000	0
2022/09/21	R248	03/08/2023	12.09	Call	Bond Future	5,894.7300	5.8947	5,796.9600	5.7970	(1.659)	0	0	0
2022/09/21	R248	03/08/2023	12.09	Put	Bond Future	4,080.5100	4.0805	3,780.1500	3.7801	(7.361)	0	0	0
2022/09/21	R248	03/08/2023	12.10	Call	Bond Future	5,930.4800	5.9305	5,833.3400	5.8333	(1.638)	0	0	0
2022/09/21	R248	03/08/2023	12.10	Put	Bond Future	4,056.2000	4.0562	3,756.4700	3.7565	(7.389)	0	0	0
2022/09/21	R248	02/11/2023	11.49	Put	Bond Future	6,591.5300	6.5915	6,254.4700	6.2545	(5.114)	0	0	0
2022/09/21	R248	02/11/2023	11.47	Call	Bond Future	3,922.9300	3.9229	3,793.9000	3.7939	(3.289)	0	0	0
2022/09/21	R248	02/11/2023	11.48	Call	Bond Future	3,951.4500	3.9514	3,821.7300	3.8217	(3.283)	0	0	0
2022/09/21	R248	02/11/2023			Bond Future	11.9005	76.7337	11.8671	76.9404	(0.281)	0.0000	0.0000	0

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2022/09/21	R248	02/11/2023	11.49	Call	Bond Future	3,980.0600	3.9801	3,849.6700	3.8497	(3.276)	0	0	0
2022/09/21	R248	02/11/2023	11.47	Put	Bond Future	6,665.6900	6.6657	6,329.9900	6.3300	(5.036)	0	0	0
2022/09/21	R248	02/11/2023	11.48	Put	Bond Future	6,628.5200	6.6285	6,292.1300	6.2921	(5.075)	0	0	0

Total **1490501**