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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/09/2022 TO 01/09/2022

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
2022/09/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/01	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/01	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/01	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/01	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/01	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/01	2025	03/11/2022		Bond Future	167.6747	167.6747	167.7139	167.7139	0.023	0.0000	0.0000	7,366
2022/09/01	2025	02/02/2023		Bond Future	169.0119	169.0119	169.0497	169.0497	0.022	0.0000	0.0000	1,936
2022/09/01	2025	04/05/2023		Bond Future	172.2605	172.2605	172.2980	172.2980	0.022	0.0000	0.0000	0
2022/09/01	2025	03/08/2023		Bond Future	173.9219	173.9219	173.9594	173.9594	0.022	0.0000	0.0000	0
2022/09/01	2025	02/11/2023		Bond Future	177.1827	177.1827	177.2211	177.2211	0.022	0.0000	0.0000	0
2022/09/01	2029	03/11/2022		Bond Future	122.6260	122.6260	122.4352	122.4352	(0.156)	0.0000	0.0000	1,519
2022/09/01	2029	02/02/2023		Bond Future	124.8602	124.8602	124.6645	124.6645	(0.157)	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
2022/09/01	2029	04/05/2023			Bond Future	125.9482	125.9482	125.7479	125.7479	(0.159)	0.0000	0.0000	0
2022/09/01	2029	03/08/2023			Bond Future	128.4661	128.4661	128.2613	128.2613	(0.159)	0.0000	0.0000	0
2022/09/01	2029	02/11/2023			Bond Future	129.5138	129.5138	129.3052	129.3052	(0.161)	0.0000	0.0000	0
2022/09/01	2030	03/11/2022	9.70	Call	Bond Future	105.6100	0.1056	72.9300	0.0729	(30.944)	0	0	500
2022/09/01	2030	03/11/2022	9.70	Put	Bond Future	4,148.1000	4.1481	4,528.7400	4.5287	9.176	0	0	0
2022/09/01	2030	03/11/2022	10.10	Call	Bond Future	429.5200	0.4295	330.0700	0.3301	(23.154)	0	0	0
2022/09/01	2030	03/11/2022	10.10	Put	Bond Future	2,566.9100	2.5669	2,880.7800	2.8808	12.228	0	0	0
2022/09/01	2030	03/11/2022	10.20	Put	Bond Future	2,239.8500	2.2399	2,531.0600	2.5311	13.001	0	0	0
2022/09/01	2030	03/11/2022			Bond Future	10.5618	89.4196	10.6528	89.0063	0.861	0.0000	0.0000	66,881
2022/09/01	2030	03/11/2022	10.08	Call	Bond Future	404.2600	0.4043	309.1600	0.3092	(23.524)	0	0	0
2022/09/01	2030	03/11/2022	10.08	Put	Bond Future	2,635.7000	2.6357	2,953.9200	2.9539	12.073	0	0	0
2022/09/01	2030	03/11/2022	10.09	Call	Bond Future	416.8200	0.4168	319.5400	0.3195	(23.339)	0	0	0
2022/09/01	2030	03/11/2022	10.09	Put	Bond Future	2,601.2200	2.6012	2,917.2600	2.9173	12.150	0	0	0
2022/09/01	2030	03/11/2022	10.20	Call	Bond Future	570.8400	0.5708	448.7300	0.4487	(21.391)	0	0	500
2022/09/01	2030	03/11/2022	11.57	Call	Bond Future	4,676.0700	4.6761	4,309.3200	4.3093	(7.843)	0	0	0
2022/09/01	2030	03/11/2022	11.57	Put	Bond Future	231.8500	0.2318	278.4200	0.2784	20.086	0	0	500
2022/09/01	2030	02/02/2023	11.16	Put	Bond Future	1,354.6100	1.3546	1,501.9700	1.5020	10.878	0	0	388
2022/09/01	2030	02/02/2023	11.35	Call	Bond Future	3,842.1700	3.8422	3,545.9200	3.5459	(7.710)	0	0	5,000
2022/09/01	2030	02/02/2023	11.35	Put	Bond Future	1,113.1200	1.1131	1,238.8100	1.2388	11.292	0	0	0
2022/09/01	2030	02/02/2023	9.99	Call	Bond Future	787.8200	0.7878	675.9000	0.6759	(14.206)	0	0	0
2022/09/01	2030	02/02/2023	10.00	Call	Bond Future	799.7700	0.7998	686.5800	0.6866	(14.153)	0	0	0
2022/09/01	2030	02/02/2023	10.01	Put	Bond Future	4,016.3500	4.0163	4,323.7800	4.3238	7.654	0	0	0
2022/09/01	2030	02/02/2023	9.80	Call	Bond Future	584.4700	0.5845	495.3300	0.4953	(15.251)	0	0	0
2022/09/01	2030	02/02/2023	9.94	Put	Bond Future	4,258.0200	4.2580	4,574.2800	4.5743	7.427	0	0	102
2022/09/01	2030	02/02/2023	9.20	Call	Bond Future	214.4000	0.2144	175.4100	0.1754	(18.186)	0	0	0
2022/09/01	2030	02/02/2023	9.20	Put	Bond Future	7,262.2900	7.2623	7,645.2400	7.6452	5.273	0	0	0
2022/09/01	2030	02/02/2023	9.66	Call	Bond Future	461.6700	0.4617	387.5600	0.3876	(16.053)	0	0	0
2022/09/01	2030	02/02/2023	9.66	Put	Bond Future	5,301.6500	5.3016	5,649.4800	5.6495	6.561	0	0	102
2022/09/01	2030	02/02/2023	8.81	Put	Bond Future	9,083.0400	9.0830	9,483.2300	9.4832	4.406	0	0	0
2022/09/01	2030	02/02/2023	9.04	Call	Bond Future	164.2500	0.1643	133.3700	0.1334	(18.801)	0	0	0
2022/09/01	2030	02/02/2023	9.04	Put	Bond Future	7,995.7700	7.9958	8,386.8300	8.3868	4.891	0	0	0
2022/09/01	2030	02/02/2023	9.08	Put	Bond Future	7,810.4800	7.8105	8,199.6600	8.1997	4.983	0	0	0
2022/09/01	2030	02/02/2023			Bond Future	10.7192	87.0215	10.8151	86.5996	0.894	0.0000	0.0000	5,200
2022/09/01	2030	02/02/2023	11.55	Call	Bond Future	4,473.5900	4.4736	4,157.1300	4.1571	(7.074)	0	0	5,000
2022/09/01	2030	02/02/2023	11.55	Put	Bond Future	902.1400	0.9021	1,007.6200	1.0076	11.692	0	0	0
2022/09/01	2030	02/02/2023	11.12	Call	Bond Future	3,157.7500	3.1577	2,888.0200	2.8880	(8.542)	0	0	0
2022/09/01	2030	02/02/2023	11.12	Put	Bond Future	1,410.9300	1.4109	1,563.1400	1.5631	10.788	0	0	0
2022/09/01	2030	02/02/2023	11.16	Call	Bond Future	3,273.3000	3.2733	2,998.7200	2.9987	(8.388)	0	0	0
2022/09/01	2030	02/02/2023	9.99	Put	Bond Future	4,084.0700	4.0841	4,394.0900	4.3941	7.591	0	0	0
2022/09/01	2030	02/02/2023	10.00	Put	Bond Future	4,049.7600	4.0498	4,358.5100	4.3585	7.624	0	0	0
2022/09/01	2030	02/02/2023	10.01	Call	Bond Future	812.6000	0.8126	698.0900	0.6981	(14.092)	0	0	0
2022/09/01	2030	02/02/2023	9.80	Put	Bond Future	4,765.4900	4.7655	5,098.2900	5.0983	6.984	0	0	0
2022/09/01	2030	02/02/2023	9.83	Call	Bond Future	613.6800	0.6137	521.1100	0.5211	(15.084)	0	0	388
2022/09/01	2030	02/02/2023	9.83	Put	Bond Future	4,654.2700	4.6543	4,983.6400	4.9836	7.077	0	0	0
2022/09/01	2030	02/02/2023	9.94	Call	Bond Future	729.9900	0.7300	624.3100	0.6243	(14.477)	0	0	0
2022/09/01	2030	02/02/2023	9.79	Call	Bond Future	574.9700	0.5750	486.9500	0.4870	(15.309)	0	0	0
2022/09/01	2030	02/02/2023	9.79	Put	Bond Future	4,802.8600	4.8029	5,136.7800	5.1368	6.953	0	0	0

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2022/09/01	2030	02/02/2023	8.81	Call	Bond Future	110.6000		0.1106	88.8500	0.0888	(19.665)	0	0	102
2022/09/01	2030	02/02/2023	9.08	Call	Bond Future	175.6400		0.1756	142.8800	0.1429	(18.652)	0	0	388
2022/09/01	2030	04/05/2023	11.34	Call	Bond Future	3,771.8100		3.7718	3,500.4400	3.5004	(7.195)	0	0	0
2022/09/01	2030	04/05/2023	11.34	Put	Bond Future	1,801.1900		1.8012	1,960.3000	1.9603	8.834	0	0	150
2022/09/01	2030	04/05/2023	10.42	Call	Bond Future	1,652.8200		1.6528	1,485.4000	1.4854	(10.129)	0	0	479
2022/09/01	2030	04/05/2023	10.42	Put	Bond Future	3,616.5300		3.6165	3,879.5900	3.8796	7.274	0	0	0
2022/09/01	2030	04/05/2023	10.52	Call	Bond Future	1,836.3100		1.8363	1,656.9600	1.6570	(9.767)	0	0	0
2022/09/01	2030	04/05/2023	10.52	Put	Bond Future	3,361.3200		3.3613	3,612.4500	3.6125	7.471	0	0	0
2022/09/01	2030	04/05/2023	10.53	Call	Bond Future	1,855.4700		1.8555	1,674.9200	1.6749	(9.731)	0	0	0
2022/09/01	2030	04/05/2023	10.53	Put	Bond Future	3,336.7600		3.3368	3,586.6900	3.5867	7.490	0	0	0
2022/09/01	2030	04/05/2023	9.67	Call	Bond Future	681.8600		0.6819	594.1400	0.5941	(12.865)	0	0	479
2022/09/01	2030	04/05/2023	9.67	Put	Bond Future	6,025.1200		6.0251	6,367.8800	6.3679	5.689	0	0	0
2022/09/01	2030	04/05/2023	9.78	Call	Bond Future	777.1000		0.7771	679.7500	0.6797	(12.527)	0	0	388
2022/09/01	2030	04/05/2023	9.78	Put	Bond Future	5,614.6600		5.6147	5,947.7900	5.9478	5.933	0	0	0
2022/09/01	2030	04/05/2023	10.00	Call	Bond Future	1,025.4200		1.0254	905.6700	0.9057	(11.678)	0	0	1,080
2022/09/01	2030	04/05/2023	10.00	Put	Bond Future	4,862.0200		4.8620	5,172.7500	5.1727	6.391	0	0	0
2022/09/01	2030	04/05/2023	9.03	Call	Bond Future	312.7000		0.3127	267.0700	0.2671	(14.592)	0	0	388
2022/09/01	2030	04/05/2023	9.03	Put	Bond Future	8,668.9500		8.6689	9,053.8000	9.0538	4.439	0	0	0
2022/09/01	2030	04/05/2023	9.58	Put	Bond Future	6,374.0400		6.3740	6,723.9600	6.7240	5.490	0	0	0
2022/09/01	2030	04/05/2023			Bond Future	10.8726		88.6767	10.9735	88.2462	0.928	0.0000	0.0000	0
2022/09/01	2030	04/05/2023	12.57	Call	Bond Future	7,574.6300		7.5746	7,213.3000	7.2133	(4.770)	0	0	0
2022/09/01	2030	04/05/2023	12.57	Put	Bond Future	683.8800		0.6839	753.0300	0.7530	10.111	0	0	350
2022/09/01	2030	04/05/2023	11.62	Call	Bond Future	4,570.5700		4.5706	4,273.1600	4.2732	(6.507)	0	0	0
2022/09/01	2030	04/05/2023	11.62	Put	Bond Future	1,446.6800		1.4467	1,579.7500	1.5797	9.198	0	0	388
2022/09/01	2030	04/05/2023	12.04	Call	Bond Future	5,855.6000		5.8556	5,525.4800	5.5255	(5.638)	0	0	0
2022/09/01	2030	04/05/2023	12.04	Put	Bond Future	1,038.9900		1.0390	1,139.3500	1.1394	9.659	0	0	1,080
2022/09/01	2030	04/05/2023	12.50	Call	Bond Future	7,343.3000		7.3433	6,985.5100	6.9855	(4.872)	0	0	0
2022/09/01	2030	04/05/2023	12.50	Put	Bond Future	722.6100		0.7226	795.3000	0.7953	10.059	0	0	479
2022/09/01	2030	04/05/2023	10.54	Call	Bond Future	1,874.7300		1.8747	1,692.9800	1.6930	(9.695)	0	0	0
2022/09/01	2030	04/05/2023	10.54	Put	Bond Future	3,312.3300		3.3123	3,561.0600	3.5611	7.509	0	0	0
2022/09/01	2030	04/05/2023	10.65	Call	Bond Future	2,094.3700		2.0944	1,899.4800	1.8995	(9.305)	0	0	350
2022/09/01	2030	04/05/2023	10.65	Put	Bond Future	3,053.1700		3.0532	3,288.7600	3.2888	7.716	0	0	0
2022/09/01	2030	04/05/2023	9.58	Call	Bond Future	614.4000		0.6144	533.8400	0.5338	(13.112)	0	0	150
2022/09/01	2030	03/08/2023	12.89	Call	Bond Future	8,157.9000		8.1579	7,795.0900	7.7951	(4.447)	0	0	0
2022/09/01	2030	03/08/2023	12.89	Put	Bond Future	854.9300		0.8549	931.4400	0.9314	8.949	0	0	350
2022/09/01	2030	03/08/2023	11.34	Call	Bond Future	3,653.0600		3.6531	3,396.2700	3.3963	(7.029)	0	0	0
2022/09/01	2030	03/08/2023	11.34	Put	Bond Future	2,359.3000		2.3593	2,541.8300	2.5418	7.737	0	0	0
2022/09/01	2030	03/08/2023	11.35	Call	Bond Future	3,678.4200		3.6784	3,420.7100	3.4207	(7.006)	0	0	0
2022/09/01	2030	03/08/2023	11.36	Put	Bond Future	2,328.9300		2.3289	2,509.6100	2.5096	7.758	0	0	0
2022/09/01	2030	03/08/2023	10.40	Call	Bond Future	1,684.9600		1.6850	1,524.2200	1.5242	(9.540)	0	0	1,012
2022/09/01	2030	03/08/2023	10.65	Call	Bond Future	2,120.9900		2.1210	1,933.9800	1.9340	(8.817)	0	0	350
2022/09/01	2030	03/08/2023	10.65	Put	Bond Future	3,688.3000		3.6883	3,940.6100	3.9406	6.841	0	0	0
2022/09/01	2030	03/08/2023			Bond Future	11.0244		86.4245	11.1309	85.9851	0.966	0.0000	0.0000	0
2022/09/01	2030	03/08/2023	12.59	Call	Bond Future	7,222.8300		7.2228	6,874.7900	6.8748	(4.819)	0	0	0
2022/09/01	2030	03/08/2023	12.59	Put	Bond Future	1,039.7400		1.0397	1,131.0200	1.1310	8.779	0	0	1,012
2022/09/01	2030	03/08/2023	11.35	Put	Bond Future	2,344.0700		2.3441	2,525.6800	2.5257	7.748	0	0	0
2022/09/01	2030	03/08/2023	11.36	Call	Bond Future	3,703.8500		3.7038	3,445.2100	3.4452	(6.983)	0	0	0
2022/09/01	2030	03/08/2023	10.40	Put	Bond Future	4,318.7900		4.3188	4,597.3700	4.5974	6.450	0	0	0

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2022/09/01	2030	02/11/2023	10.81	Call	Bond Future	2,392.9400	2.3929	2,199.1400	2.1991	(8.099)	0	0	0
2022/09/01	2030	02/11/2023	10.81	Put	Bond Future	3,989.4600	3.9895	4,243.0700	4.2431	6.357	0	0	0
2022/09/01	2030	02/11/2023	10.80	Call	Bond Future	2,373.8900	2.3739	2,181.0500	2.1810	(8.123)	0	0	0
2022/09/01	2030	02/11/2023	10.80	Put	Bond Future	4,011.3500	4.0113	4,265.9200	4.2659	6.346	0	0	0
2022/09/01	2030	02/11/2023			Bond Future	11.2046	88.0242	11.3168	87.5768	1.002	0.0000	0.0000	0
2022/09/01	2030	02/11/2023	10.82	Call	Bond Future	2,411.6900	2.4117	2,216.9400	2.2169	(8.075)	0	0	0
2022/09/01	2030	02/11/2023	10.82	Put	Bond Future	3,967.2900	3.9673	4,219.9500	4.2200	6.369	0	0	0
2022/09/01	2032	03/11/2022	9.31	Put	Bond Future	9,389.5700	9.3896	9,799.7300	9.7997	4.368	0	0	0
2022/09/01	2032	03/11/2022	9.36	Call	Bond Future	3.6900	0.0037	2.2100	0.0022	(40.108)	0	0	454
2022/09/01	2032	03/11/2022	9.36	Put	Bond Future	9,095.7700	9.0958	9,505.6000	9.5056	4.506	0	0	0
2022/09/01	2032	03/11/2022	9.46	Put	Bond Future	8,512.5900	8.5126	8,921.5100	8.9215	4.804	0	0	0
2022/09/01	2032	03/11/2022	10.56	Put	Bond Future	2,899.5100	2.8995	3,204.7500	3.2048	10.527	0	0	180
2022/09/01	2032	03/11/2022	9.92	Call	Bond Future	49.9700	0.0500	34.2200	0.0342	(31.519)	0	0	750
2022/09/01	2032	03/11/2022	9.92	Put	Bond Future	5,923.6700	5.9237	6,319.2300	6.3192	6.678	0	0	0
2022/09/01	2032	03/11/2022	10.11	Put	Bond Future	4,926.6000	4.9266	5,306.6200	5.3066	7.714	0	0	454
2022/09/01	2032	03/11/2022	10.16	Call	Bond Future	136.9800	0.1370	99.9000	0.0999	(27.070)	0	0	0
2022/09/01	2032	03/11/2022	10.16	Put	Bond Future	4,676.2100	4.6762	5,050.4400	5.0504	8.003	0	0	180
2022/09/01	2032	03/11/2022			Bond Future	11.0136	84.9392	11.0940	84.5279	0.730	0.0000	0.0000	168,763
2022/09/01	2032	03/11/2022	9.31	Call	Bond Future	2.8200	0.0028	1.6700	0.0017	(40.780)	0	0	180
2022/09/01	2032	03/11/2022	9.46	Call	Bond Future	6.1900	0.0062	3.8000	0.0038	(38.611)	0	0	500
2022/09/01	2032	03/11/2022	11.55	Call	Bond Future	3,308.9100	3.3089	2,994.3700	2.9944	(9.506)	0	0	0
2022/09/01	2032	03/11/2022	11.55	Put	Bond Future	614.0600	0.6141	710.8300	0.7108	15.759	0	0	500
2022/09/01	2032	03/11/2022	12.30	Call	Bond Future	6,425.9300	6.4259	6,041.9700	6.0420	(5.975)	0	0	0
2022/09/01	2032	03/11/2022	12.30	Put	Bond Future	153.7800	0.1538	181.1300	0.1811	17.785	0	0	750
2022/09/01	2032	03/11/2022	10.66	Call	Bond Future	690.4800	0.6905	561.9300	0.5619	(18.617)	0	0	0
2022/09/01	2032	03/11/2022	10.66	Put	Bond Future	2,532.5400	2.5325	2,815.3000	2.8153	11.165	0	0	0
2022/09/01	2032	03/11/2022	10.67	Call	Bond Future	708.4000	0.7084	577.5300	0.5775	(18.474)	0	0	750
2022/09/01	2032	03/11/2022	10.67	Put	Bond Future	2,497.6400	2.4976	2,778.0800	2.7781	11.228	0	0	0
2022/09/01	2032	03/11/2022	11.45	Call	Bond Future	2,932.3000	2.9323	2,633.3000	2.6333	(10.197)	0	0	0
2022/09/01	2032	03/11/2022	11.45	Put	Bond Future	731.0100	0.7310	843.3200	0.8433	15.364	0	0	7,500
2022/09/01	2032	03/11/2022	10.21	Call	Bond Future	166.6700	0.1667	123.1500	0.1231	(26.111)	0	0	500
2022/09/01	2032	03/11/2022	10.21	Put	Bond Future	4,431.1800	4.4312	4,798.9700	4.7990	8.300	0	0	0
2022/09/01	2032	03/11/2022	10.49	Call	Bond Future	429.1200	0.4291	337.8900	0.3379	(21.260)	0	0	0
2022/09/01	2032	03/11/2022	10.49	Put	Bond Future	3,175.8500	3.1758	3,495.9300	3.4959	10.079	0	0	454
2022/09/01	2032	03/11/2022	10.56	Call	Bond Future	526.8100	0.5268	420.7400	0.4207	(20.134)	0	0	0
2022/09/01	2032	03/11/2022	10.11	Call	Bond Future	111.5300	0.1115	80.2400	0.0802	(28.055)	0	0	0
2022/09/01	2032	02/02/2023	11.69	Call	Bond Future	4,083.5800	4.0836	3,800.8000	3.8008	(6.925)	0	0	0
2022/09/01	2032	02/02/2023	11.69	Put	Bond Future	1,526.2200	1.5262	1,663.2700	1.6633	8.980	0	0	0
2022/09/01	2032	02/02/2023	10.40	Call	Bond Future	906.1800	0.9062	794.2600	0.7943	(12.351)	0	0	0
2022/09/01	2032	02/02/2023	10.40	Put	Bond Future	4,872.4000	4.8724	5,180.3100	5.1803	6.319	0	0	0
2022/09/01	2032	02/02/2023	10.50	Call	Bond Future	1,054.9700	1.0550	930.0600	0.9301	(11.840)	0	0	0
2022/09/01	2032	02/02/2023	10.50	Put	Bond Future	4,491.1100	4.4911	4,786.0300	4.7860	6.567	0	0	454
2022/09/01	2032	02/02/2023	10.67	Call	Bond Future	1,353.5000	1.3535	1,205.1400	1.2051	(10.961)	0	0	750
2022/09/01	2032	02/02/2023	10.67	Put	Bond Future	3,898.2100	3.8982	4,169.6800	4.1697	6.964	0	0	0
2022/09/01	2032	02/02/2023	10.22	Call	Bond Future	675.3700	0.6754	585.3900	0.5854	(13.323)	0	0	500
2022/09/01	2032	02/02/2023	10.22	Put	Bond Future	5,606.5000	5.6065	5,936.3500	5.9363	5.883	0	0	0
2022/09/01	2032	02/02/2023	9.47	Call	Bond Future	175.3300	0.1753	145.4600	0.1455	(17.036)	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
2022/09/01	2032	02/02/2023	9.47	Put	Bond Future	9,280.8500	9.2809	9,670.8100	9.6708	4.202	0	0	0
2022/09/01	2032	02/02/2023	9.92	Call	Bond Future	396.9300	0.3969	337.5400	0.3375	(14.962)	0	0	750
2022/09/01	2032	02/02/2023	9.92	Put	Bond Future	6,967.5900	6.9676	7,328.0300	7.3280	5.173	0	0	0
2022/09/01	2032	02/02/2023			Bond Future	11.1684	86.4672	11.2526	86.0474	0.754	0.0000	0.0000	18
2022/09/01	2032	02/02/2023	11.84	Call	Bond Future	4,591.8500	4.5919	4,293.4400	4.2934	(6.499)	0	0	0
2022/09/01	2032	02/02/2023	11.84	Put	Bond Future	1,318.4300	1.3184	1,439.8500	1.4399	9.209	0	0	500
2022/09/01	2032	02/02/2023	12.75	Call	Bond Future	7,967.4300	7.9674	7,601.8800	7.6019	(4.588)	0	0	0
2022/09/01	2032	02/02/2023	12.75	Put	Bond Future	526.8600	0.5269	581.1400	0.5811	10.303	0	0	750
2022/09/01	2032	02/02/2023	10.38	Call	Bond Future	878.2600	0.8783	768.8700	0.7689	(12.455)	0	0	0
2022/09/01	2032	02/02/2023	10.38	Put	Bond Future	4,951.0000	4.9510	5,261.4400	5.2614	6.270	0	0	0
2022/09/01	2032	02/02/2023	10.39	Call	Bond Future	892.2400	0.8922	781.5800	0.7816	(12.402)	0	0	0
2022/09/01	2032	02/02/2023	10.39	Put	Bond Future	4,911.7000	4.9117	5,220.8700	5.2209	6.295	0	0	0
2022/09/01	2032	02/02/2023	10.16	Call	Bond Future	608.6800	0.6087	525.5300	0.5255	(13.661)	0	0	0
2022/09/01	2032	02/02/2023	10.16	Put	Bond Future	5,864.5600	5.8646	6,201.2400	6.2012	5.741	0	0	454
2022/09/01	2032	02/02/2023	9.31	Call	Bond Future	127.7000	0.1277	104.9900	0.1050	(17.784)	0	0	454
2022/09/01	2032	02/02/2023	9.31	Put	Bond Future	10,156.9700	10.1570	10,554.0900	10.5541	3.910	0	0	0
2022/09/01	2032	04/05/2023	10.89	Call	Bond Future	2,086.3500	2.0863	1,910.6500	1.9106	(8.421)	0	0	0
2022/09/01	2032	04/05/2023	10.89	Put	Bond Future	4,194.6000	4.1946	4,447.2500	4.4473	6.023	0	0	0
2022/09/01	2032	04/05/2023	11.37	Call	Bond Future	3,246.7000	3.2467	3,017.0800	3.0171	(7.072)	0	0	400
2022/09/01	2032	04/05/2023	13.43	Call	Bond Future	10,133.0100	10.1330	9,756.5400	9.7565	(3.715)	0	0	0
2022/09/01	2032	04/05/2023	13.43	Put	Bond Future	608.0500	0.6080	659.9300	0.6599	8.532	0	0	400
2022/09/01	2032	04/05/2023			Bond Future	11.3148	83.9511	11.4029	83.5228	0.778	0.0000	0.0000	0
2022/09/01	2032	04/05/2023	11.37	Put	Bond Future	2,977.9500	2.9780	3,176.6800	3.1767	6.673	0	0	0
2022/09/01	2032	04/05/2023	10.62	Call	Bond Future	1,568.9900	1.5690	1,423.8200	1.4238	(9.252)	0	0	400
2022/09/01	2032	04/05/2023	10.62	Put	Bond Future	5,053.9500	5.0539	5,337.1300	5.3371	5.603	0	0	0
2022/09/01	2032	04/05/2023	10.87	Call	Bond Future	2,044.3500	2.0444	1,870.9400	1.8709	(8.482)	0	0	0
2022/09/01	2032	04/05/2023	10.87	Put	Bond Future	4,253.5800	4.2536	4,508.5200	4.5085	5.994	0	0	0
2022/09/01	2032	04/05/2023	10.88	Call	Bond Future	2,065.4200	2.0654	1,890.8700	1.8909	(8.451)	0	0	0
2022/09/01	2032	04/05/2023	10.88	Put	Bond Future	4,224.1400	4.2241	4,477.9400	4.4779	6.008	0	0	0
2022/09/01	2032	03/08/2023	11.90	Call	Bond Future	4,824.2500	4.8243	4,555.9300	4.5559	(5.562)	0	0	5,000
2022/09/01	2032	03/08/2023	11.90	Put	Bond Future	2,735.7200	2.7357	2,904.5700	2.9046	6.172	0	0	0
2022/09/01	2032	03/08/2023	11.77	Call	Bond Future	4,449.6500	4.4496	4,192.3300	4.1923	(5.783)	0	0	0
2022/09/01	2032	03/08/2023	11.77	Put	Bond Future	2,962.6600	2.9627	3,142.5100	3.1425	6.071	0	0	0
2022/09/01	2032	03/08/2023			Bond Future	11.4540	85.6137	11.5461	85.1765	0.804	0.0000	0.0000	2,600
2022/09/01	2032	03/08/2023	11.75	Call	Bond Future	4,392.8800	4.3929	4,137.2900	4.1373	(5.818)	0	0	0
2022/09/01	2032	03/08/2023	11.75	Put	Bond Future	2,998.9600	2.9990	3,180.5400	3.1805	6.055	0	0	0
2022/09/01	2032	03/08/2023	11.76	Call	Bond Future	4,421.2300	4.4212	4,164.7700	4.1648	(5.801)	0	0	0
2022/09/01	2032	03/08/2023	11.76	Put	Bond Future	2,980.7600	2.9808	3,161.4700	3.1615	6.063	0	0	0
2022/09/01	2032	02/11/2023	11.24	Call	Bond Future	2,956.7900	2.9568	2,757.8100	2.7578	(6.730)	0	0	0
2022/09/01	2032	02/11/2023	11.24	Put	Bond Future	4,772.2500	4.7723	5,018.4000	5.0184	5.158	0	0	0
2022/09/01	2032	02/11/2023			Bond Future	11.6262	83.0419	11.7226	82.5967	0.829	0.0000	0.0000	0
2022/09/01	2032	02/11/2023	11.22	Call	Bond Future	2,913.6000	2.9136	2,716.4400	2.7164	(6.767)	0	0	0
2022/09/01	2032	02/11/2023	11.22	Put	Bond Future	4,824.5100	4.8245	5,072.4800	5.0725	5.140	0	0	0
2022/09/01	2032	02/11/2023	11.23	Call	Bond Future	2,935.1500	2.9351	2,737.0900	2.7371	(6.748)	0	0	0
2022/09/01	2032	02/11/2023	11.23	Put	Bond Future	4,798.3200	4.7983	5,045.3900	5.0454	5.149	0	0	0
2022/09/01	2033	03/11/2022			Bond Future	115.4357	115.4357	115.4697	115.4697	0.029	0.0000	0.0000	1,287
2022/09/01	2033	02/02/2023			Bond Future	117.5386	117.5386	117.5717	117.5717	0.028	0.0000	0.0000	6,141

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2022/09/01	2033	04/05/2023			Bond Future	118.3992	118.3992	118.4322	118.4322	0.028	0.0000	0.0000	0
2022/09/01	2033	03/08/2023			Bond Future	120.7660	120.7660	120.7993	120.7993	0.028	0.0000	0.0000	0
2022/09/01	2033	02/11/2023			Bond Future	121.5795	121.5795	121.6135	121.6135	0.028	0.0000	0.0000	0
2022/09/01	2037	03/11/2022	11.30	Put	Bond Future	2,098.6100	2.0986	2,283.0800	2.2831	8.790	0	0	0
2022/09/01	2037	03/11/2022	11.31	Call	Bond Future	1,484.9800	1.4850	1,316.0600	1.3161	(11.375)	0	0	0
2022/09/01	2037	03/11/2022	11.31	Put	Bond Future	2,067.2000	2.0672	2,249.7200	2.2497	8.829	0	0	0
2022/09/01	2037	03/11/2022	11.32	Call	Bond Future	1,513.6100	1.5136	1,342.7300	1.3427	(11.290)	0	0	0
2022/09/01	2037	03/11/2022			Bond Future	11.4083	82.0462	11.4681	81.6948	0.524	0.0000	0.0000	66,055
2022/09/01	2037	03/11/2022	11.30	Call	Bond Future	1,456.7800	1.4568	1,289.8100	1.2898	(11.462)	0	0	0
2022/09/01	2037	03/11/2022	11.32	Put	Bond Future	2,036.2900	2.0363	2,216.8500	2.2169	8.867	0	0	0
2022/09/01	2037	02/02/2023	11.97	Call	Bond Future	4,356.4400	4.3564	4,119.7900	4.1198	(5.432)	0	0	0
2022/09/01	2037	02/02/2023	11.03	Call	Bond Future	1,548.7800	1.5488	1,419.1600	1.4192	(8.369)	0	0	0
2022/09/01	2037	02/02/2023	11.03	Put	Bond Future	4,618.9400	4.6189	4,848.1400	4.8481	4.962	0	0	0
2022/09/01	2037	02/02/2023	11.04	Call	Bond Future	1,570.8700	1.5709	1,440.0300	1.4400	(8.329)	0	0	0
2022/09/01	2037	02/02/2023	11.04	Put	Bond Future	4,579.9900	4.5800	4,807.9700	4.8080	4.978	0	0	0
2022/09/01	2037	02/02/2023			Bond Future	11.5469	79.2652	11.6093	78.9064	0.540	0.0000	0.0000	73,477
2022/09/01	2037	02/02/2023	11.10	Call	Bond Future	1,706.6200	1.7066	1,568.4400	1.5684	(8.097)	0	0	636
2022/09/01	2037	02/02/2023	11.10	Put	Bond Future	4,350.9000	4.3509	4,571.5400	4.5715	5.071	0	0	0
2022/09/01	2037	02/02/2023	11.97	Put	Bond Future	1,968.3500	1.9684	2,090.5200	2.0905	6.207	0	0	636
2022/09/01	2037	02/02/2023	11.05	Call	Bond Future	1,592.9500	1.5929	1,460.8900	1.4609	(8.290)	0	0	0
2022/09/01	2037	02/02/2023	11.05	Put	Bond Future	4,541.1000	4.5411	4,767.8600	4.7679	4.994	0	0	0
2022/09/01	2037	04/05/2023	13.73	Put	Bond Future	829.8100	0.8298	877.0400	0.8770	5.692	0	0	400
2022/09/01	2037	04/05/2023	11.30	Call	Bond Future	2,664.0300	2.6640	2,503.3800	2.5034	(6.030)	0	0	0
2022/09/01	2037	04/05/2023	11.30	Put	Bond Future	4,862.3600	4.8624	5,067.8800	5.0679	4.227	0	0	0
2022/09/01	2037	04/05/2023	11.31	Call	Bond Future	2,689.8500	2.6899	2,528.2300	2.5282	(6.009)	0	0	0
2022/09/01	2037	04/05/2023	11.31	Put	Bond Future	4,829.2200	4.8292	5,033.7700	5.0338	4.236	0	0	0
2022/09/01	2037	04/05/2023	11.03	Put	Bond Future	5,834.2000	5.8342	6,065.8700	6.0659	3.971	0	0	0
2022/09/01	2037	04/05/2023			Bond Future	11.6803	80.7734	11.7451	80.4073	0.555	0.0000	0.0000	0
2022/09/01	2037	04/05/2023	11.78	Call	Bond Future	4,045.1300	4.0451	3,840.0300	3.8400	(5.070)	0	0	400
2022/09/01	2037	04/05/2023	11.78	Put	Bond Future	3,483.0300	3.4830	3,644.1000	3.6441	4.624	0	0	0
2022/09/01	2037	04/05/2023	13.73	Call	Bond Future	11,276.5000	11.2765	10,957.5600	10,9576	(2.828)	0	0	0
2022/09/01	2037	04/05/2023	11.32	Call	Bond Future	2,715.8000	2.7158	2,553.2200	2,5532	(5.986)	0	0	0
2022/09/01	2037	04/05/2023	11.32	Put	Bond Future	4,796.2700	4.7963	4,999.8600	4,9999	4.245	0	0	0
2022/09/01	2037	04/05/2023	11.03	Call	Bond Future	2,019.7700	2.0198	1,885.2700	1,8853	(6.659)	0	0	400
2022/09/01	2037	03/08/2023	12.13	Call	Bond Future	5,282.4000	5.2824	5,057.6000	5,0576	(4.256)	0	0	0
2022/09/01	2037	03/08/2023	12.13	Put	Bond Future	3,540.7800	3.5408	3,689.7200	3,6897	4.206	0	0	0
2022/09/01	2037	03/08/2023	12.12	Call	Bond Future	5,250.4600	5.2505	5,026.3700	5,0264	(4.268)	0	0	0
2022/09/01	2037	03/08/2023	12.12	Put	Bond Future	3,562.6100	3.5626	3,712.2600	3,7123	4.201	0	0	0
2022/09/01	2037	03/08/2023			Bond Future	11.8113	78.1149	11.8788	77.7411	0.572	0.0000	0.0000	0
2022/09/01	2037	03/08/2023	12.14	Call	Bond Future	5,314.7000	5.3147	5,089.1800	5,0892	(4.243)	0	0	0
2022/09/01	2037	03/08/2023	12.14	Put	Bond Future	3,519.3700	3.5194	3,667.5900	3,6676	4.212	0	0	0
2022/09/01	2037	02/11/2023	11.56	Put	Bond Future	5,892.6000	5.8926	6,097.2600	6,0973	3.473	0	0	0
2022/09/01	2037	02/11/2023	11.57	Call	Bond Future	3,708.4500	3.7085	3,531.8300	3,5318	(4.763)	0	0	0
2022/09/01	2037	02/11/2023	11.55	Put	Bond Future	5,923.8000	5.9238	6,129.2100	6,1292	3.468	0	0	0
2022/09/01	2037	02/11/2023			Bond Future	11.9576	79.5603	12.0278	79.1798	0.587	0.0000	0.0000	0
2022/09/01	2037	02/11/2023	11.56	Call	Bond Future	3,682.4500	3.6825	3,506.5800	3,5066	(4.776)	0	0	0
2022/09/01	2037	02/11/2023	11.57	Put	Bond Future	5,861.8900	5.8619	6,065.8000	6,0658	3.479	0	0	0

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2022/09/01	2037	02/11/2023	11.55	Call	Bond Future	3,656.8800	3.6569	3,481.7600	3.4818	(4.789)	0	0	0
2022/09/01	2038	03/11/2022			Bond Future	131.2221	131.2221	130.9350	130.9350	(0.219)	0.0000	0.0000	5,473
2022/09/01	2038	02/02/2023			Bond Future	131.6806	131.6806	131.3866	131.3866	(0.223)	0.0000	0.0000	0
2022/09/01	2038	04/05/2023			Bond Future	134.2123	134.2123	133.9116	133.9116	(0.224)	0.0000	0.0000	0
2022/09/01	2038	03/08/2023			Bond Future	134.8908	134.8908	134.5835	134.5835	(0.228)	0.0000	0.0000	0
2022/09/01	2038	02/11/2023			Bond Future	137.4193	137.4193	137.1066	137.1066	(0.228)	0.0000	0.0000	0
2022/09/01	2040	03/11/2022	10.60	Put	Bond Future	6,170.0300	6.1700	6,421.8800	6.4219	4.082	0	0	0
2022/09/01	2040	03/11/2022	10.70	Call	Bond Future	252.8100	0.2528	214.1900	0.2142	(15.276)	0	0	1,078
2022/09/01	2040	03/11/2022	12.00	Call	Bond Future	3,903.8300	3.9038	3,684.0700	3.6841	(5.629)	0	0	0
2022/09/01	2040	03/11/2022	12.00	Put	Bond Future	797.8900	0.7979	859.0900	0.8591	7.670	0	0	0
2022/09/01	2040	03/11/2022	12.52	Call	Bond Future	6,412.5800	6.4126	6,156.2400	6.1562	(3.997)	0	0	0
2022/09/01	2040	03/11/2022	11.39	Call	Bond Future	1,549.1200	1.5491	1,410.5700	1.4106	(8.944)	0	0	0
2022/09/01	2040	03/11/2022	11.40	Call	Bond Future	1,579.5300	1.5795	1,439.3800	1.4394	(8.873)	0	0	0
2022/09/01	2040	03/11/2022	11.41	Put	Bond Future	2,148.9900	2.1490	2,288.2100	2.2882	6.478	0	0	0
2022/09/01	2040	03/11/2022	11.20	Call	Bond Future	1,036.2500	1.0363	928.4800	0.9285	(10.400)	0	0	1,078
2022/09/01	2040	03/11/2022	11.20	Put	Bond Future	2,937.1700	2.9372	3,110.3600	3.1104	5.896	0	0	0
2022/09/01	2040	03/11/2022			Bond Future	11.4946	83.8763	11.5391	83.5954	0.387	0.0000	0.0000	52,284
2022/09/01	2040	03/11/2022	10.10	Call	Bond Future	24.7000	0.0247	19.2600	0.0193	(22.024)	0	0	0
2022/09/01	2040	03/11/2022	10.10	Put	Bond Future	9,669.9400	9.6699	9,945.4600	9.9455	2.849	0	0	0
2022/09/01	2040	03/11/2022	10.60	Call	Bond Future	177.0000	0.1770	147.8900	0.1479	(16.446)	0	0	1,600
2022/09/01	2040	03/11/2022	10.70	Put	Bond Future	5,542.4600	5.5425	5,784.8000	5.7848	4.372	0	0	0
2022/09/01	2040	03/11/2022	11.50	Call	Bond Future	1,899.7100	1.8997	1,743.8800	1.7439	(8.203)	0	0	0
2022/09/01	2040	03/11/2022	11.50	Put	Bond Future	1,865.5100	1.8655	1,990.6400	1.9906	6.708	0	0	0
2022/09/01	2040	03/11/2022	12.52	Put	Bond Future	302.9400	0.3029	327.5600	0.3276	8.127	0	0	1,078
2022/09/01	2040	03/11/2022	11.39	Put	Bond Future	2,216.2000	2.2162	2,358.6100	2.3586	6.426	0	0	0
2022/09/01	2040	03/11/2022	11.40	Put	Bond Future	2,182.4700	2.1825	2,323.2800	2.3233	6.452	0	0	0
2022/09/01	2040	03/11/2022	11.41	Call	Bond Future	1,610.1200	1.6101	1,468.3800	1.4684	(8.803)	0	0	0
2022/09/01	2040	03/11/2022	10.80	Call	Bond Future	351.1500	0.3512	301.3500	0.3014	(14.182)	0	0	0
2022/09/01	2040	03/11/2022	10.80	Put	Bond Future	4,946.1300	4.9461	5,177.2900	5.1773	4.674	0	0	0
2022/09/01	2040	03/11/2022	11.30	Call	Bond Future	1,290.9100	1.2909	1,166.9000	1.1669	(9.606)	0	0	1,600
2022/09/01	2040	03/11/2022	11.30	Put	Bond Future	2,538.8500	2.5388	2,695.8000	2.6958	6.182	0	0	0
2022/09/01	2040	02/02/2023	12.24	Call	Bond Future	5,473.6500	5.4737	5,267.8300	5.2678	(3.760)	0	0	0
2022/09/01	2040	02/02/2023	12.24	Put	Bond Future	1,815.1500	1.8151	1,896.4900	1.8965	4.481	0	0	0
2022/09/01	2040	02/02/2023	12.27	Call	Bond Future	5,596.2700	5.5963	5,388.4800	5.3885	(3.713)	0	0	0
2022/09/01	2040	02/02/2023	12.27	Put	Bond Future	1,764.9200	1.7649	1,844.2900	1.8443	4.497	0	0	388
2022/09/01	2040	02/02/2023	11.12	Call	Bond Future	1,723.2800	1.7233	1,614.7500	1.6147	(6.298)	0	0	0
2022/09/01	2040	02/02/2023	11.12	Put	Bond Future	4,985.1600	4.9852	5,163.7900	5.1638	3.583	0	0	0
2022/09/01	2040	02/02/2023	11.19	Call	Bond Future	1,895.3700	1.8954	1,779.9700	1.7800	(6.089)	0	0	621
2022/09/01	2040	02/02/2023	11.19	Put	Bond Future	4,696.6400	4.6966	4,868.4000	4.8684	3.657	0	0	0
2022/09/01	2040	02/02/2023	12.07	Put	Bond Future	2,127.3400	2.1273	2,220.6000	2.2206	4.384	0	0	621
2022/09/01	2040	02/02/2023	10.96	Call	Bond Future	1,367.1600	1.3672	1,274.1600	1.2742	(6.802)	0	0	388
2022/09/01	2040	02/02/2023	10.96	Put	Bond Future	5,696.8000	5.6968	5,890.9600	5.8910	3.408	0	0	0
2022/09/01	2040	02/02/2023	10.93	Call	Bond Future	1,307.0500	1.3071	1,216.8800	1.2169	(6.899)	0	0	0
2022/09/01	2040	02/02/2023			Bond Future	11.6291	80.8779	11.6754	80.5908	0.399	0.0000	0.0000	64,540
2022/09/01	2040	02/02/2023	12.07	Call	Bond Future	4,794.5700	4.7946	4,600.6700	4.6007	(4.044)	0	0	0
2022/09/01	2040	02/02/2023	11.10	Call	Bond Future	1,675.7300	1.6757	1,569.1600	1.5692	(6.360)	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
2022/09/01	2040	02/02/2023	11.10	Put	Bond Future	5,069.9400	5.0699	5,250.5300	5.2505	3.562	0	0	0
2022/09/01	2040	02/02/2023	11.11	Call	Bond Future	1,699.3100	1.6993	1,591.7700	1.5918	(6.328)	0	0	0
2022/09/01	2040	02/02/2023	11.11	Put	Bond Future	5,027.3100	5.0273	5,206.9300	5.2069	3.573	0	0	0
2022/09/01	2040	02/02/2023	10.18	Call	Bond Future	352.8100	0.3528	319.3400	0.3193	(9.487)	0	0	0
2022/09/01	2040	02/02/2023	10.18	Put	Bond Future	10,200.6700	10.2007	10,454.3600	10.4544	2.487	0	0	0
2022/09/01	2040	02/02/2023	10.21	Call	Bond Future	373.4900	0.3735	338.4300	0.3384	(9.387)	0	0	388
2022/09/01	2040	02/02/2023	10.21	Put	Bond Future	9,999.0800	9.9991	10,251.1800	10.2512	2.521	0	0	0
2022/09/01	2040	02/02/2023	10.93	Put	Bond Future	5,839.2400	5.8392	6,036.2300	6.0362	3.374	0	0	0
2022/09/01	2040	04/05/2023	12.78	Call	Bond Future	7,788.8100	7.7888	7,567.9300	7.5679	(2.836)	0	0	0
2022/09/01	2040	04/05/2023	12.78	Put	Bond Future	1,919.3100	1.9193	1,991.5000	1.9915	3.761	0	0	388
2022/09/01	2040	04/05/2023	13.45	Put	Bond Future	1,196.1300	1.1961	1,242.9200	1.2429	3.912	0	0	486
2022/09/01	2040	04/05/2023	11.43	Call	Bond Future	2,980.2700	2.9803	2,845.1000	2.8451	(4.535)	0	0	0
2022/09/01	2040	04/05/2023	11.43	Put	Bond Future	5,020.0900	5.0201	5,177.9900	5.1780	3.145	0	0	0
2022/09/01	2040	04/05/2023	10.73	Put	Bond Future	8,065.0900	8.0651	8,276.8200	8.2768	2.625	0	0	0
2022/09/01	2040	04/05/2023			Bond Future	11.7580	82.4169	11.8062	82.1239	0.410	0.0000	0.0000	0
2022/09/01	2040	04/05/2023	13.45	Call	Bond Future	10,549.6700	10.5497	10,303.3900	10.3034	(2.334)	0	0	0
2022/09/01	2040	04/05/2023	11.42	Call	Bond Future	2,952.3500	2.9524	2,817.9600	2.8180	(4.552)	0	0	0
2022/09/01	2040	04/05/2023	11.42	Put	Bond Future	5,055.6300	5.0556	5,214.3100	5.2143	3.139	0	0	0
2022/09/01	2040	04/05/2023	11.48	Call	Bond Future	3,122.6300	3.1226	2,983.5800	2.9836	(4.453)	0	0	486
2022/09/01	2040	04/05/2023	11.48	Put	Bond Future	4,846.2700	4.8463	5,000.2900	5.0003	3.178	0	0	0
2022/09/01	2040	04/05/2023	10.73	Call	Bond Future	1,391.9700	1.3920	1,310.6300	1.3106	(5.844)	0	0	486
2022/09/01	2040	04/05/2023	10.92	Call	Bond Future	1,747.9900	1.7480	1,652.5300	1.6525	(5.461)	0	0	388
2022/09/01	2040	04/05/2023	10.92	Put	Bond Future	7,124.3000	7.1243	7,321.9100	7.3219	2.774	0	0	0
2022/09/01	2040	04/05/2023	11.41	Call	Bond Future	2,924.3000	2.9243	2,790.6800	2.7907	(4.569)	0	0	0
2022/09/01	2040	04/05/2023	11.41	Put	Bond Future	5,091.1300	5.0911	5,250.5800	5.2506	3.132	0	0	0
2022/09/01	2040	04/05/2023	10.17	Call	Bond Future	700.4000	0.7004	652.5000	0.6525	(6.839)	0	0	388
2022/09/01	2040	04/05/2023	10.17	Put	Bond Future	11,376.2800	11.3763	11,621.4500	11.6214	2.155	0	0	0
2022/09/01	2040	03/08/2023	12.23	Call	Bond Future	5,831.2100	5.8312	5,647.0000	5.6470	(3.159)	0	0	0
2022/09/01	2040	03/08/2023	12.23	Put	Bond Future	3,805.0900	3.8051	3,920.1400	3.9201	3.024	0	0	0
2022/09/01	2040	03/08/2023			Bond Future	11.8845	79.5406	11.9347	79.2413	0.422	0.0000	0.0000	0
2022/09/01	2040	03/08/2023	12.22	Call	Bond Future	5,796.5100	5.7965	5,612.8600	5.6129	(3.168)	0	0	0
2022/09/01	2040	03/08/2023	12.22	Put	Bond Future	3,827.8900	3.8279	3,943.5000	3.9435	3.020	0	0	0
2022/09/01	2040	03/08/2023	12.21	Call	Bond Future	5,761.8800	5.7619	5,578.7900	5.5788	(3.178)	0	0	0
2022/09/01	2040	03/08/2023	12.21	Put	Bond Future	3,850.8200	3.8508	3,966.9900	3.9670	3.017	0	0	0
2022/09/01	2040	02/11/2023	11.59	Call	Bond Future	3,835.2200	3.8352	3,694.4700	3.6945	(3.670)	0	0	0
2022/09/01	2040	02/11/2023	11.60	Put	Bond Future	6,420.6000	6.4206	6,583.9200	6.5839	2.544	0	0	0
2022/09/01	2040	02/11/2023	11.58	Call	Bond Future	3,808.5100	3.8085	3,668.3700	3.6684	(3.680)	0	0	0
2022/09/01	2040	02/11/2023	11.58	Put	Bond Future	6,490.2900	6.4903	6,654.8200	6.6548	2.535	0	0	0
2022/09/01	2040	02/11/2023			Bond Future	12.0251	81.0123	12.0771	80.7077	0.433	0.0000	0.0000	0
2022/09/01	2040	02/11/2023	11.59	Put	Bond Future	6,455.1900	6.4552	6,619.1100	6.6191	2.539	0	0	0
2022/09/01	2040	02/11/2023	11.60	Call	Bond Future	3,862.3600	3.8624	3,721.0100	3.7210	(3.660)	0	0	0
2022/09/01	2044	03/11/2022	10.10	Call	Bond Future	25.0200	0.0250	19.9400	0.0199	(20.304)	0	0	0
2022/09/01	2044	03/11/2022	10.10	Put	Bond Future	9,923.9200	9.9239	10,172.7300	10.1727	2.507	0	0	0
2022/09/01	2044	03/11/2022	10.60	Call	Bond Future	182.9800	0.1830	155.5800	0.1556	(14.974)	0	0	1,900
2022/09/01	2044	03/11/2022	10.60	Put	Bond Future	6,291.8300	6.2918	6,518.3200	6.5183	3.600	0	0	0
2022/09/01	2044	03/11/2022	10.80	Call	Bond Future	363.5900	0.3636	316.8600	0.3169	(12.852)	0	0	0
2022/09/01	2044	03/11/2022	10.80	Put	Bond Future	5,030.2200	5.0302	5,237.3800	5.2374	4.118	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
2022/09/01	2044	03/11/2022	11.41	Call	Bond Future	1,662.6900	1.6627	1,531.4900	1.5315	(7.891)	0	0	0
2022/09/01	2044	03/11/2022	11.41	Put	Bond Future	2,172.1600	2.1722	2,294.8500	2.2949	5.648	0	0	0
2022/09/01	2044	03/11/2022	11.30	Call	Bond Future	1,334.6300	1.3346	1,219.5300	1.2195	(8.624)	0	0	1,900
2022/09/01	2044	03/11/2022	11.30	Put	Bond Future	2,567.9200	2.5679	2,706.7100	2.7067	5.405	0	0	0
2022/09/01	2044	03/11/2022	11.40	Put	Bond Future	2,206.1300	2.2061	2,330.2700	2.3303	5.627	0	0	0
2022/09/01	2044	03/11/2022			Bond Future	11.4884	80.7362	11.5279	80.4823	0.343	0.0000	0.0000	72,910
2022/09/01	2044	03/11/2022	11.39	Call	Bond Future	1,600.1100	1.6001	1,471.8100	1.4718	(8.018)	0	0	0
2022/09/01	2044	03/11/2022	11.39	Put	Bond Future	2,240.3700	2.2404	2,365.9600	2.3660	5.606	0	0	0
2022/09/01	2044	03/11/2022	11.40	Call	Bond Future	1,631.3100	1.6313	1,501.5600	1.5016	(7.954)	0	0	0
2022/09/01	2044	02/02/2023	11.14	Call	Bond Future	1,841.1800	1.8412	1,738.6100	1.7386	(5.571)	0	0	0
2022/09/01	2044	02/02/2023	11.14	Put	Bond Future	4,951.8800	4.9519	5,108.8400	5.1088	3.170	0	0	0
2022/09/01	2044	02/02/2023	11.15	Call	Bond Future	1,866.3800	1.8664	1,762.9200	1.7629	(5.543)	0	0	0
2022/09/01	2044	02/02/2023	11.15	Put	Bond Future	4,909.4800	4.9095	5,065.5500	5.0656	3.179	0	0	0
2022/09/01	2044	02/02/2023			Bond Future	11.6151	77.8065	11.6561	77.5470	0.354	0.0000	0.0000	33,819
2022/09/01	2044	02/02/2023	11.16	Call	Bond Future	1,891.7800	1.8918	1,787.4200	1.7874	(5.516)	0	0	0
2022/09/01	2044	02/02/2023	11.16	Put	Bond Future	4,867.3700	4.8674	5,022.5400	5.0225	3.188	0	0	0
2022/09/01	2044	04/05/2023	11.75	Put	Bond Future	4,020.7800	4.0208	4,138.7100	4.1387	2.933	0	0	4,000
2022/09/01	2044	04/05/2023	11.41	Call	Bond Future	3,047.5300	3.0475	2,923.7600	2.9238	(4.061)	0	0	0
2022/09/01	2044	04/05/2023	11.41	Put	Bond Future	5,122.9900	5.1230	5,264.2000	5.2642	2.756	0	0	0
2022/09/01	2044	04/05/2023	11.42	Call	Bond Future	3,076.5700	3.0766	2,952.0900	2.9521	(4.046)	0	0	0
2022/09/01	2044	04/05/2023	11.42	Put	Bond Future	5,086.9900	5.0870	5,227.4900	5.2275	2.762	0	0	0
2022/09/01	2044	04/05/2023			Bond Future	11.7360	79.2871	11.7787	79.0222	0.364	0.0000	0.0000	0
2022/09/01	2044	04/05/2023	11.43	Call	Bond Future	3,105.7400	3.1057	2,980.5600	2.9806	(4.031)	0	0	0
2022/09/01	2044	04/05/2023	11.43	Put	Bond Future	5,051.2100	5.0512	5,191.0100	5.1910	2.768	0	0	0
2022/09/01	2044	04/05/2023	11.75	Call	Bond Future	4,107.7500	4.1077	3,960.7000	3.9607	(3.580)	0	0	0
2022/09/01	2044	04/05/2023	12.00	Call	Bond Future	4,977.3400	4.9773	4,814.5900	4.8146	(3.270)	0	0	0
2022/09/01	2044	04/05/2023	12.00	Put	Bond Future	3,362.5500	3.3625	3,464.7800	3.4648	3.040	0	0	4,000
2022/09/01	2044	03/08/2023	12.15	Call	Bond Future	5,772.5200	5.7725	5,607.0800	5.6071	(2.866)	0	0	0
2022/09/01	2044	03/08/2023	12.15	Put	Bond Future	3,999.4700	3.9995	4,104.5800	4.1046	2.628	0	0	0
2022/09/01	2044	03/08/2023	12.16	Call	Bond Future	5,807.5000	5.8075	5,641.5500	5.6415	(2.858)	0	0	0
2022/09/01	2044	03/08/2023	12.16	Put	Bond Future	3,975.6800	3.9757	4,080.2800	4.0803	2.631	0	0	0
2022/09/01	2044	03/08/2023			Bond Future	11.8544	76.4741	11.8988	76.2035	0.374	0.0000	0.0000	0
2022/09/01	2044	03/08/2023	12.17	Call	Bond Future	5,842.5400	5.8425	5,676.0900	5.6761	(2.849)	0	0	0
2022/09/01	2044	03/08/2023	12.17	Put	Bond Future	3,952.0300	3.9520	4,056.1300	4.0561	2.634	0	0	0
2022/09/01	2044	02/11/2023	11.57	Call	Bond Future	4,055.8500	4.0558	3,925.6300	3.9256	(3.211)	0	0	0
2022/09/01	2044	02/11/2023	11.57	Put	Bond Future	6,620.9600	6.6210	6,766.1700	6.7662	2.193	0	0	0
2022/09/01	2044	02/11/2023			Bond Future	11.9855	77.8891	12.0315	77.6136	0.384	0.0000	0.0000	0
2022/09/01	2044	02/11/2023	11.55	Call	Bond Future	3,999.1100	3.9991	3,869.9900	3.8700	(3.229)	0	0	0
2022/09/01	2044	02/11/2023	11.55	Put	Bond Future	6,691.3100	6.6913	6,837.6200	6.8376	2.187	0	0	0
2022/09/01	2044	02/11/2023	11.56	Call	Bond Future	4,027.4400	4.0274	3,897.7700	3.8978	(3.220)	0	0	0
2022/09/01	2044	02/11/2023	11.56	Put	Bond Future	6,656.0500	6.6561	6,801.8100	6.8018	2.190	0	0	0
2022/09/01	2046	03/11/2022			Bond Future	116.9677	116.9677	117.0030	117.0030	0.030	0.0000	0.0000	16,413
2022/09/01	2046	02/02/2023			Bond Future	119.0990	119.0990	119.1335	119.1335	0.029	0.0000	0.0000	0
2022/09/01	2046	04/05/2023			Bond Future	119.3275	119.3275	119.3617	119.3617	0.029	0.0000	0.0000	0
2022/09/01	2046	03/08/2023			Bond Future	121.7138	121.7138	121.7483	121.7483	0.028	0.0000	0.0000	0
2022/09/01	2046	02/11/2023			Bond Future	121.8567	121.8567	121.8919	121.8919	0.029	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
2022/09/01	2050	03/11/2022			Bond Future	121.3512	121.3512	121.3871	121.3871	0.030	0.0000	0.0000	11,715
2022/09/01	2050	02/02/2023			Bond Future	121.4149	121.4149	121.4497	121.4497	0.029	0.0000	0.0000	0
2022/09/01	2050	04/05/2023			Bond Future	123.7491	123.7491	123.7839	123.7839	0.028	0.0000	0.0000	0
2022/09/01	2050	03/08/2023			Bond Future	123.9974	123.9974	124.0321	124.0321	0.028	0.0000	0.0000	0
2022/09/01	2050	02/11/2023			Bond Future	126.3217	126.3217	126.3573	126.3573	0.028	0.0000	0.0000	0
2022/09/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/01	AL37	03/11/2022			Index Future	828.8760	828.8760	827.2710	827.2710	(0.194)	0.0000	0.0000	0
2022/09/01	AL37	02/02/2023			Index Future	843.7740	843.7740	842.1290	842.1290	(0.195)	0.0000	0.0000	0
2022/09/01	AL37	04/05/2023			Index Future	859.7870	859.7870	858.1050	858.1050	(0.196)	0.0000	0.0000	0
2022/09/01	AL37	03/08/2023			Index Future	876.7740	876.7740	875.0560	875.0560	(0.196)	0.0000	0.0000	0
2022/09/01	AL37	02/11/2023			Index Future	893.0280	893.0280	891.2790	891.2790	(0.196)	0.0000	0.0000	0
2022/09/01	AL7T	03/11/2022			Index Future	951.0380	951.0380	946.6810	946.6810	(0.458)	0.0000	0.0000	0
2022/09/01	AL7T	02/02/2023			Index Future	968.1310	968.1310	963.6830	963.6830	(0.459)	0.0000	0.0000	0
2022/09/01	AL7T	04/05/2023			Index Future	986.5040	986.5040	981.9660	981.9660	(0.460)	0.0000	0.0000	0
2022/09/01	AL7T	03/08/2023			Index Future	1,005.9940	1,005.9940	1,001.3630	1,001.3630	(0.460)	0.0000	0.0000	0
2022/09/01	AL7T	02/11/2023			Index Future	1,024.6440	1,024.6440	1,019.9280	1,019.9280	(0.460)	0.0000	0.0000	0
2022/09/01	ALBI	03/11/2022			Index Future	838.3150	838.3150	835.3290	835.3290	(0.356)	0.0000	0.0000	135
2022/09/01	ALBI	02/02/2023			Index Future	853.3820	853.3820	850.3320	850.3320	(0.357)	0.0000	0.0000	0
2022/09/01	ALBI	04/05/2023			Index Future	869.5780	869.5780	866.4640	866.4640	(0.358)	0.0000	0.0000	0
2022/09/01	ALBI	03/08/2023			Index Future	886.7580	886.7580	883.5800	883.5800	(0.358)	0.0000	0.0000	0
2022/09/01	ALBI	02/11/2023			Index Future	903.1970	903.1970	899.9610	899.9610	(0.358)	0.0000	0.0000	0
2022/09/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/09/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/01	ES33	03/11/2022			Bond Future	12.2378	73.0501	12.2973	72.7700	0.486	0.0000	0.0000	0
2022/09/01	ES33	02/02/2023			Bond Future	12.4280	74.3808	12.4903	74.0947	0.501	0.0000	0.0000	350
2022/09/01	ES33	04/05/2023			Bond Future	12.6065	72.0184	12.6716	71.7263	0.516	0.0000	0.0000	0
2022/09/01	ES33	03/08/2023			Bond Future	12.7798	73.4603	12.8477	73.1622	0.531	0.0000	0.0000	0
2022/09/01	ES33	02/11/2023			Bond Future	12.9869	71.0451	13.0579	70.7414	0.546	0.0000	0.0000	0
2022/09/01	ES42	03/11/2022			Bond Future	12.5505	71.0641	12.5896	70.8521	0.311	0.0000	0.0000	0
2022/09/01	ES42	02/02/2023			Bond Future	12.7174	72.3614	12.7582	72.1447	0.321	0.0000	0.0000	4,769

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
2022/09/01	ES42	04/05/2023			Bond Future	12.8815	69.4910	12.9241	69.2696	0.331	0.0000	0.0000	0
2022/09/01	ES42	03/08/2023			Bond Future	13.0360	70.8843	13.0804	70.6582	0.340	0.0000	0.0000	0
2022/09/01	ES42	02/11/2023			Bond Future	13.2195	67.9505	13.2658	67.7202	0.350	0.0000	0.0000	0
2022/09/01	GOVI	03/11/2022	820.41	Call	GOVI	61,670.0000	6.1670	31,640.0000	3.1640	(48.695)	0	0	0
2022/09/01	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/01	GOVI	03/11/2022	820.42	Call	GOVI	61,570.0000	6.1570	31,540.0000	3.1540	(48.774)	0	0	0
2022/09/01	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/01	GOVI	03/11/2022			GOVI	826.5770	826.5770	823.5740	823.5740	(0.363)	0.0000	0.0000	869
2022/09/01	GOVI	03/11/2022	820.43	Call	GOVI	61,470.0000	6.1470	31,440.0000	3.1440	(48.853)	0	0	0
2022/09/01	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/01	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/01	GOVI	02/02/2023	850.82	Put	GOVI	93,860.0000	9.3860	124,550.0000	12.4550	32.698	0	0	0
2022/09/01	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/01	GOVI	02/02/2023	850.83	Put	GOVI	93,960.0000	9.3960	124,650.0000	12.4650	32.663	0	0	0
2022/09/01	GOVI	02/02/2023			GOVI	841.4340	841.4340	838.3650	838.3650	(0.365)	0.0000	0.0000	0
2022/09/01	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/01	GOVI	02/02/2023	850.84	Put	GOVI	94,060.0000	9.4060	124,750.0000	12.4750	32.628	0	0	0
2022/09/01	GOVI	04/05/2023	852.86	Call	GOVI	45,420.0000	4.5420	14,110.0000	1.4110	(68.934)	0	0	0
2022/09/01	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/01	GOVI	04/05/2023	852.87	Call	GOVI	45,320.0000	4.5320	14,010.0000	1.4010	(69.086)	0	0	0
2022/09/01	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/01	GOVI	04/05/2023			GOVI	857.4020	857.4020	854.2710	854.2710	(0.365)	0.0000	0.0000	0
2022/09/01	GOVI	04/05/2023	852.88	Call	GOVI	45,220.0000	4.5220	13,910.0000	1.3910	(69.239)	0	0	0
2022/09/01	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/01	GOVI	03/08/2023	837.21	Call	GOVI	371,320.0000	37.1320	339,350.0000	33.9350	(8.610)	0	0	0
2022/09/01	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/01	GOVI	03/08/2023	837.22	Call	GOVI	371,220.0000	37.1220	339,250.0000	33.9250	(8.612)	0	0	0
2022/09/01	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/01	GOVI	03/08/2023			GOVI	874.3420	874.3420	871.1450	871.1450	(0.366)	0.0000	0.0000	0
2022/09/01	GOVI	03/08/2023	837.23	Call	GOVI	371,120.0000	37.1120	339,150.0000	33.9150	(8.614)	0	0	0
2022/09/01	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/01	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/01	GOVI	02/11/2023	885.82	Call	GOVI	47,310.0000	4.7310	14,760.0000	1.4760	(68.802)	0	0	0
2022/09/01	GOVI	02/11/2023			GOVI	890.5510	890.5510	887.2960	887.2960	(0.366)	0.0000	0.0000	0
2022/09/01	GOVI	02/11/2023	885.80	Call	GOVI	47,510.0000	4.7510	14,960.0000	1.4960	(68.512)	0	0	0
2022/09/01	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/01	GOVI	02/11/2023	885.81	Call	GOVI	47,410.0000	4.7410	14,860.0000	1.4860	(68.656)	0	0	0
2022/09/01	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/09/01	IGOV	03/11/2022			Index Future	327.3270	327.3270	327.2310	327.2310	(0.029)	0.0000	0.0000	704
2022/09/01	IGOV	02/02/2023			Index Future	333.2900	333.2900	333.1870	333.1870	(0.031)	0.0000	0.0000	0
2022/09/01	IGOV	04/05/2023			Index Future	339.6930	339.6930	339.5870	339.5870	(0.031)	0.0000	0.0000	0
2022/09/01	IGOV	03/08/2023			Index Future	346.4810	346.4810	346.3710	346.3710	(0.032)	0.0000	0.0000	0
2022/09/01	IGOV	02/11/2023			Index Future	352.9800	352.9800	352.8680	352.8680	(0.032)	0.0000	0.0000	0

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2022/09/01	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/09/01	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/09/01	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/09/01	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/09/01	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/09/01	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/09/01	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/09/01	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/09/01	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/09/01	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/09/01	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/09/01	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/09/01	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/09/01	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/09/01	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/09/01	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/09/01	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/09/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/09/01	JBAF	21/09/2022			Jibar Tradeable Future	5.8200	94.1800	5.8250	94.1750	0.086	0.0000	0.0000	0
2022/09/01	JBAF	19/10/2022			Jibar Tradeable Future	6.4850	93.5150	6.4750	93.5250	(0.154)	0.0000	0.0000	0
2022/09/01	JBAF	16/11/2022			Jibar Tradeable Future	6.5550	93.4450	6.5500	93.4500	(0.076)	0.0000	0.0000	0
2022/09/01	JBAF	21/12/2022			Jibar Tradeable Future	7.0700	92.9300	7.0650	92.9350	(0.071)	0.0000	0.0000	68
2022/09/01	JBAF	18/01/2023			Jibar Tradeable Future	7.1750	92.8250	7.1500	92.8500	(0.348)	0.0000	0.0000	0
2022/09/01	JBAF	15/02/2023			Jibar Tradeable Future	7.5450	92.4550	7.5800	92.4200	0.464	0.0000	0.0000	0
2022/09/01	JBAF	15/03/2023			Jibar Tradeable Future	7.6250	92.3750	7.6700	92.3300	0.590	0.0000	0.0000	0
2022/09/01	JBAF	21/06/2023			Jibar Tradeable Future	8.0900	91.9100	8.1250	91.8750	0.433	0.0000	0.0000	0
2022/09/01	JBAF	20/09/2023			Jibar Tradeable Future	8.1750	91.8250	8.2450	91.7550	0.856	0.0000	0.0000	75
2022/09/01	JBAF	20/12/2023			Jibar Tradeable Future	8.2100	91.7900	8.2600	91.7400	0.609	0.0000	0.0000	272
2022/09/01	JBAF	20/03/2024			Jibar Tradeable Future	8.2100	91.7900	8.2600	91.7400	0.609	0.0000	0.0000	0
2022/09/01	JBAF	19/06/2024			Jibar Tradeable Future	8.1950	91.8050	8.2550	91.7450	0.732	0.0000	0.0000	0
2022/09/01	R023	03/11/2022	6.25	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/09/01	R023	03/11/2022	6.25	Put	Bond Future	273.2200	0.2732	312.0300	0.3120	14.205	0	0	0
2022/09/01	R023	03/11/2022	6.26	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/09/01	R023	03/11/2022	6.26	Put	Bond Future	270.1600	0.2702	308.9700	0.3090	14.366	0	0	0
2022/09/01	R023	03/11/2022			Bond Future	7.1427	101.6472	7.2700	101.6083	1.782	0.0000	0.0000	23,960
2022/09/01	R023	03/11/2022	6.27	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/09/01	R023	03/11/2022	6.27	Put	Bond Future	267.1000	0.2671	305.9000	0.3059	14.526	0	0	0
2022/09/01	R035	03/11/2022	10.57	Call	Bond Future	313.2800	0.3133	256.3200	0.2563	(18.182)	0	0	0
2022/09/01	R035	03/11/2022	10.57	Put	Bond Future	4,508.9500	4.5089	4,799.0200	4.7990	6.433	0	0	582
2022/09/01	R035	03/11/2022	11.15	Call	Bond Future	1,373.5600	1.3736	1,211.5500	1.2116	(11.795)	0	0	0
2022/09/01	R035	03/11/2022	11.15	Put	Bond Future	2,053.3500	2.0534	2,238.3700	2.2384	9.011	0	0	0
2022/09/01	R035	03/11/2022	12.68	Call	Bond Future	7,805.9800	7.8060	7,474.1400	7.4741	(4.251)	0	0	0
2022/09/01	R035	03/11/2022	12.68	Put	Bond Future	118.4600	0.1185	133.6500	0.1337	12.823	0	0	976

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
2022/09/01	R035	03/11/2022	10.99	Call	Bond Future	976.4500	0.9764	846.2500	0.8463	(13.334)	0	0	0
2022/09/01	R035	03/11/2022	10.99	Put	Bond Future	2,606.0300	2.6060	2,822.8600	2.8229	8.320	0	0	582
2022/09/01	R035	03/11/2022	11.05	Call	Bond Future	1,115.9700	1.1160	973.8600	0.9739	(12.734)	0	0	976
2022/09/01	R035	03/11/2022			Bond Future	11.2661	85.9461	11.3259	85.5990	0.531	0.0000	0.0000	61,488
2022/09/01	R035	03/11/2022	9.82	Call	Bond Future	17.4900	0.0175	12.5900	0.0126	(28.016)	0	0	582
2022/09/01	R035	03/11/2022	9.82	Put	Bond Future	9,071.7000	9.0717	9,413.8300	9.4138	3.771	0	0	0
2022/09/01	R035	03/11/2022	10.30	Call	Bond Future	120.5300	0.1205	94.1200	0.0941	(21.912)	0	0	976
2022/09/01	R035	03/11/2022	10.30	Put	Bond Future	6,023.3900	6.0234	6,344.0100	6.3440	5.323	0	0	0
2022/09/01	R035	03/11/2022	11.14	Call	Bond Future	1,346.4500	1.3465	1,186.4200	1.1864	(11.885)	0	0	0
2022/09/01	R035	03/11/2022	11.14	Put	Bond Future	2,085.1700	2.0852	2,272.1700	2.2722	8.968	0	0	0
2022/09/01	R035	03/11/2022	11.05	Put	Bond Future	2,387.6200	2.3876	2,592.5400	2.5925	8.583	0	0	0
2022/09/01	R035	03/11/2022	11.13	Call	Bond Future	1,319.5000	1.3195	1,161.4600	1.1615	(11.977)	0	0	0
2022/09/01	R035	03/11/2022	11.13	Put	Bond Future	2,117.2000	2.1172	2,306.1900	2.3062	8.926	0	0	0
2022/09/01	R035	02/02/2023	11.94	Call	Bond Future	4,690.3600	4.6904	4,448.1500	4.4481	(5.164)	0	0	0
2022/09/01	R035	02/02/2023	13.22	Put	Bond Future	512.1200	0.5121	548.8200	0.5488	7.166	0	0	976
2022/09/01	R035	02/02/2023	10.88	Call	Bond Future	1,496.4400	1.4964	1,370.8900	1.3709	(8.390)	0	0	0
2022/09/01	R035	02/02/2023	10.88	Put	Bond Future	4,624.6300	4.6246	4,853.4400	4.8534	4.948	0	0	0
2022/09/01	R035	02/02/2023	10.66	Call	Bond Future	1,076.2700	1.0763	976.2200	0.9762	(9.296)	0	0	0
2022/09/01	R035	02/02/2023	10.66	Put	Bond Future	5,537.9000	5.5379	5,792.2100	5.7922	4.592	0	0	582
2022/09/01	R035	02/02/2023	10.30	Put	Bond Future	7,284.0300	7.2840	7,575.2200	7.5752	3.998	0	0	0
2022/09/01	R035	02/02/2023	10.60	Call	Bond Future	978.3200	0.9783	884.8800	0.8849	(9.551)	0	0	0
2022/09/01	R035	02/02/2023	10.60	Put	Bond Future	5,808.6300	5.8086	6,069.5500	6.0696	4.492	0	0	0
2022/09/01	R035	02/02/2023	10.64	Put	Bond Future	5,627.1000	5.6271	5,883.6300	5.8836	4.559	0	0	0
2022/09/01	R035	02/02/2023	9.81	Call	Bond Future	230.2900	0.2303	200.3500	0.2004	(13.001)	0	0	582
2022/09/01	R035	02/02/2023	9.81	Put	Bond Future	10,123.5900	10.1236	10,448.0100	10.4480	3.205	0	0	0
2022/09/01	R035	02/02/2023	9.85	Call	Bond Future	249.5200	0.2495	217.5000	0.2175	(12.833)	0	0	0
2022/09/01	R035	02/02/2023	9.89	Call	Bond Future	270.0500	0.2700	235.8600	0.2359	(12.661)	0	0	388
2022/09/01	R035	02/02/2023	9.89	Put	Bond Future	9,632.4700	9.6325	9,952.6400	9.9526	3.324	0	0	0
2022/09/01	R035	02/02/2023			Bond Future	11.4154	87.4908	11.4779	87.1364	0.547	0.0000	0.0000	106,331
2022/09/01	R035	02/02/2023	11.94	Put	Bond Future	1,779.3100	1.7793	1,891.4600	1.8915	6.303	0	0	0
2022/09/01	R035	02/02/2023	11.98	Call	Bond Future	4,840.0600	4.8401	4,594.3300	4.5943	(5.077)	0	0	0
2022/09/01	R035	02/02/2023	11.98	Put	Bond Future	1,713.0200	1.7130	1,821.6500	1.8216	6.341	0	0	388
2022/09/01	R035	02/02/2023	13.22	Call	Bond Future	9,941.0400	9.9410	9,623.3800	9.6234	(3.195)	0	0	0
2022/09/01	R035	02/02/2023	11.05	Call	Bond Future	1,885.2200	1.8852	1,739.2700	1.7393	(7.742)	0	0	976
2022/09/01	R035	02/02/2023	11.05	Put	Bond Future	4,002.4900	4.0025	4,210.9000	4.2109	5.207	0	0	0
2022/09/01	R035	02/02/2023	11.06	Call	Bond Future	1,909.8100	1.9098	1,762.6600	1.7627	(7.705)	0	0	0
2022/09/01	R035	02/02/2023	11.06	Put	Bond Future	3,968.1300	3.9681	4,175.3400	4.1753	5.222	0	0	582
2022/09/01	R035	02/02/2023	10.86	Call	Bond Future	1,454.2300	1.4542	1,331.0600	1.3311	(8.470)	0	0	0
2022/09/01	R035	02/02/2023	10.86	Put	Bond Future	4,702.4600	4.7025	4,933.6500	4.9337	4.916	0	0	0
2022/09/01	R035	02/02/2023	10.87	Call	Bond Future	1,475.2500	1.4753	1,350.8800	1.3509	(8.430)	0	0	0
2022/09/01	R035	02/02/2023	10.87	Put	Bond Future	4,663.4300	4.6634	4,893.4200	4.8934	4.932	0	0	0
2022/09/01	R035	02/02/2023	10.30	Call	Bond Future	577.3700	0.5774	514.2000	0.5142	(10.941)	0	0	976
2022/09/01	R035	02/02/2023	10.64	Call	Bond Future	1,042.8200	1.0428	944.9900	0.9450	(9.381)	0	0	388
2022/09/01	R035	02/02/2023	9.85	Put	Bond Future	9,876.8600	9.8769	10,199.2000	10.1992	3.264	0	0	0
2022/09/01	R035	04/05/2023	11.22	Put	Bond Future	4,546.2200	4.5462	4,745.7800	4.7458	4.390	0	0	0
2022/09/01	R035	04/05/2023	12.46	Call	Bond Future	6,723.2400	6.7232	6,460.1300	6.4601	(3.913)	0	0	0
2022/09/01	R035	04/05/2023	12.46	Put	Bond Future	1,858.4700	1.8585	1,956.9500	1.9569	5.299	0	0	388
2022/09/01	R035	04/05/2023	13.18	Call	Bond Future	9,520.1900	9.5202	9,220.1100	9.2201	(3.152)	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
2022/09/01	R035	04/05/2023	13.18	Put	Bond Future	1,094.2900	1.0943	1,155.8000	1.1558	5.621	0	0	491
2022/09/01	R035	04/05/2023	11.17	Call	Bond Future	2,554.9600	2.5550	2,397.7300	2.3977	(6.154)	0	0	491
2022/09/01	R035	04/05/2023	11.20	Call	Bond Future	2,630.3000	2.6303	2,470.1900	2.4702	(6.087)	0	0	0
2022/09/01	R035	04/05/2023	11.21	Call	Bond Future	2,655.6700	2.6557	2,494.5900	2.4946	(6.066)	0	0	0
2022/09/01	R035	04/05/2023	10.60	Call	Bond Future	1,371.3400	1.3713	1,267.9100	1.2679	(7.542)	0	0	388
2022/09/01	R035	04/05/2023	10.60	Put	Bond Future	6,912.3100	6.9123	7,170.4700	7.1705	3.735	0	0	0
2022/09/01	R035	04/05/2023			Bond Future	11.5493	84.6521	11.6143	84.2905	0.563	0.0000	0.0000	0
2022/09/01	R035	04/05/2023	11.22	Call	Bond Future	2,681.1600	2.6812	2,519.1300	2.5191	(6.043)	0	0	0
2022/09/01	R035	04/05/2023	11.17	Put	Bond Future	4,708.4100	4.7084	4,912.7700	4.9128	4.340	0	0	0
2022/09/01	R035	04/05/2023	11.20	Put	Bond Future	4,610.5500	4.6106	4,812.0300	4.8120	4.370	0	0	0
2022/09/01	R035	04/05/2023	11.21	Put	Bond Future	4,578.3000	4.5783	4,778.8100	4.7788	4.380	0	0	0
2022/09/01	R035	04/05/2023	9.85	Call	Bond Future	538.2600	0.5383	488.2700	0.4883	(9.287)	0	0	388
2022/09/01	R035	04/05/2023	9.85	Put	Bond Future	10,830.6500	10.8307	11,142.2500	11.1422	2.877	0	0	0
2022/09/01	R035	04/05/2023	10.42	Call	Bond Future	1,104.0300	1.1040	1,015.8400	1.0158	(7.988)	0	0	491
2022/09/01	R035	04/05/2023	10.42	Put	Bond Future	7,754.0100	7.7540	8,027.4100	8.0274	3.526	0	0	0
2022/09/01	R035	03/08/2023	12.00	Call	Bond Future	5,217.0500	5.2171	4,995.9500	4.9960	(4.238)	0	0	0
2022/09/01	R035	03/08/2023	12.00	Put	Bond Future	3,484.2900	3.4843	3,632.2900	3.6323	4.248	0	0	0
2022/09/01	R035	03/08/2023			Bond Future	11.6780	86.3278	11.7458	85.9587	0.580	0.0000	0.0000	0
2022/09/01	R035	03/08/2023	11.98	Call	Bond Future	5,153.2800	5.1533	4,933.5900	4.9336	(4.263)	0	0	0
2022/09/01	R035	03/08/2023	11.98	Put	Bond Future	3,526.6300	3.5266	3,676.0400	3.6760	4.237	0	0	0
2022/09/01	R035	03/08/2023	11.99	Call	Bond Future	5,184.9700	5.1850	4,964.5700	4.9646	(4.251)	0	0	0
2022/09/01	R035	03/08/2023	11.99	Put	Bond Future	3,505.2400	3.5052	3,653.9400	3.6539	4.242	0	0	0
2022/09/01	R035	02/11/2023	11.41	Call	Bond Future	3,470.6800	3.4707	3,300.6100	3.3006	(4.900)	0	0	0
2022/09/01	R035	02/11/2023	11.41	Put	Bond Future	5,797.0100	5.7970	6,002.7300	6.0027	3.549	0	0	0
2022/09/01	R035	02/11/2023	11.42	Call	Bond Future	3,495.0500	3.4950	3,324.2300	3.3242	(4.887)	0	0	0
2022/09/01	R035	02/11/2023	11.42	Put	Bond Future	5,765.8700	5.7659	5,970.8400	5.9708	3.555	0	0	0
2022/09/01	R035	02/11/2023			Bond Future	11.8372	83.4267	11.9078	83.0509	0.597	0.0000	0.0000	0
2022/09/01	R035	02/11/2023	11.43	Call	Bond Future	3,519.8600	3.5199	3,348.2900	3.3483	(4.874)	0	0	0
2022/09/01	R035	02/11/2023	11.43	Put	Bond Future	5,735.2100	5.7352	5,939.4300	5.9394	3.561	0	0	0
2022/09/01	R186	03/11/2022	8.53	Call	Bond Future	204.4300	0.2044	165.2700	0.1653	(19.156)	0	0	0
2022/09/01	R186	03/11/2022	8.53	Put	Bond Future	2,195.9900	2.1960	2,368.3900	2.3684	7.851	0	0	0
2022/09/01	R186	03/11/2022	8.54	Call	Bond Future	211.5400	0.2115	171.3500	0.1714	(18.999)	0	0	0
2022/09/01	R186	03/11/2022	8.54	Put	Bond Future	2,167.5500	2.1675	2,338.9200	2.3389	7.906	0	0	0
2022/09/01	R186	03/11/2022	8.91	Put	Bond Future	1,261.3100	1.2613	1,387.5700	1.3876	10.010	0	0	4,310
2022/09/01	R186	03/11/2022			Bond Future	9.0968	108.7263	9.1578	108.5148	0.671	0.0000	0.0000	64,278
2022/09/01	R186	03/11/2022	8.23	Call	Bond Future	69.0700	0.0691	52.7600	0.0528	(23.614)	0	0	4,310
2022/09/01	R186	03/11/2022	8.23	Put	Bond Future	3,133.9500	3.1339	3,329.2000	3.3292	6.230	0	0	0
2022/09/01	R186	03/11/2022	8.55	Call	Bond Future	218.7100	0.2187	177.4800	0.1775	(18.851)	0	0	0
2022/09/01	R186	03/11/2022	8.55	Put	Bond Future	2,139.1900	2.1392	2,309.5200	2.3095	7.962	0	0	0
2022/09/01	R186	03/11/2022	8.91	Call	Bond Future	610.2000	0.6102	524.9000	0.5249	(13.979)	0	0	0
2022/09/01	R186	02/02/2023	8.33	Call	Bond Future	379.9200	0.3799	335.6200	0.3356	(11.660)	0	0	0
2022/09/01	R186	02/02/2023	8.33	Put	Bond Future	3,412.9200	3.4129	3,585.4100	3.5854	5.054	0	0	0
2022/09/01	R186	02/02/2023	8.32	Call	Bond Future	373.7000	0.3737	329.9800	0.3300	(11.699)	0	0	0
2022/09/01	R186	02/02/2023	8.32	Put	Bond Future	3,440.6400	3.4406	3,613.7100	3.6137	5.030	0	0	0
2022/09/01	R186	02/02/2023			Bond Future	9.2400	105.3830	9.3063	105.1662	0.718	0.0000	0.0000	0
2022/09/01	R186	02/02/2023	8.34	Call	Bond Future	386.4100	0.3864	341.5300	0.3415	(11.615)	0	0	0
2022/09/01	R186	02/02/2023	8.34	Put	Bond Future	3,385.4800	3.3855	3,557.3900	3.5574	5.078	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
2022/09/01	R186	04/05/2023	8.83	Put	Bond Future	2,681.3400	2.6813	2,823.2200	2.8232	5.291	0	0	0
2022/09/01	R186	04/05/2023	8.84	Call	Bond Future	1,012.6900	1.0127	932.4000	0.9324	(7.928)	0	0	0
2022/09/01	R186	04/05/2023			Bond Future	9.3708	107.3864	9.4430	107.1649	0.770	0.0000	0.0000	0
2022/09/01	R186	04/05/2023	8.83	Call	Bond Future	1,000.9900	1.0010	921.3200	0.9213	(7.959)	0	0	0
2022/09/01	R186	04/05/2023	8.84	Put	Bond Future	2,661.6700	2.6617	2,802.9300	2.8029	5.307	0	0	0
2022/09/01	R186	04/05/2023	8.82	Call	Bond Future	989.0400	0.9890	910.0000	0.9100	(7.992)	0	0	0
2022/09/01	R186	04/05/2023	8.82	Put	Bond Future	2,700.7800	2.7008	2,843.2900	2.8433	5.277	0	0	0
2022/09/01	R186	03/08/2023	9.74	Call	Bond Future	2,417.8500	2.4178	2,288.7900	2.2888	(5.338)	0	0	0
2022/09/01	R186	03/08/2023	9.74	Put	Bond Future	1,701.3800	1.7014	1,798.7300	1.7987	5.722	0	0	0
2022/09/01	R186	03/08/2023	9.73	Put	Bond Future	1,712.4000	1.7124	1,810.2500	1.8103	5.714	0	0	0
2022/09/01	R186	03/08/2023			Bond Future	9.4901	104.2085	9.5688	103.9821	0.830	0.0000	0.0000	0
2022/09/01	R186	03/08/2023	9.75	Call	Bond Future	2,435.8200	2.4358	2,306.2800	2.3063	(5.318)	0	0	0
2022/09/01	R186	03/08/2023	9.75	Put	Bond Future	1,690.8100	1.6908	1,787.6800	1.7877	5.729	0	0	0
2022/09/01	R186	03/08/2023	9.73	Call	Bond Future	2,400.3200	2.4003	2,271.7600	2.2718	(5.356)	0	0	0
2022/09/01	R186	02/11/2023	9.40	Call	Bond Future	1,782.3500	1.7824	1,677.1000	1.6771	(5.905)	0	0	0
2022/09/01	R186	02/11/2023	9.40	Put	Bond Future	2,526.5300	2.5265	2,651.7300	2.6517	4.955	0	0	0
2022/09/01	R186	02/11/2023			Bond Future	9.6767	106.1376	9.7629	105.9072	0.891	0.0000	0.0000	0
2022/09/01	R186	02/11/2023	9.39	Call	Bond Future	1,768.3500	1.7684	1,663.5900	1.6636	(5.924)	0	0	0
2022/09/01	R186	02/11/2023	9.39	Put	Bond Future	2,539.5500	2.5396	2,665.2400	2.6652	4.949	0	0	0
2022/09/01	R186	02/11/2023	9.38	Call	Bond Future	1,754.4000	1.7544	1,650.1200	1.6501	(5.944)	0	0	0
2022/09/01	R186	02/11/2023	9.38	Put	Bond Future	2,552.6300	2.5526	2,678.8000	2.6788	4.943	0	0	0
2022/09/01	R197	03/11/2022			Bond Future	338.9380	338.9380	339.0042	339.0042	0.020	0.0000	0.0000	831
2022/09/01	R197	02/02/2023			Bond Future	336.1880	336.1880	336.2510	336.2510	0.019	0.0000	0.0000	0
2022/09/01	R197	04/05/2023			Bond Future	342.6519	342.6519	342.7141	342.7141	0.018	0.0000	0.0000	0
2022/09/01	R197	03/08/2023			Bond Future	340.2636	340.2636	340.3249	340.3249	0.018	0.0000	0.0000	0
2022/09/01	R197	02/11/2023			Bond Future	346.6407	346.6407	346.7036	346.7036	0.018	0.0000	0.0000	0
2022/09/01	R202	03/11/2022			Bond Future	252.5067	252.5067	252.6956	252.6956	0.075	0.0000	0.0000	6,148
2022/09/01	R202	02/02/2023			Bond Future	252.3665	252.3665	252.5555	252.5555	0.075	0.0000	0.0000	460
2022/09/01	R202	04/05/2023			Bond Future	257.2175	257.2175	257.4087	257.4087	0.074	0.0000	0.0000	0
2022/09/01	R202	03/08/2023			Bond Future	257.4519	257.4519	257.6456	257.6456	0.075	0.0000	0.0000	0
2022/09/01	R202	02/11/2023			Bond Future	262.2781	262.2781	262.4757	262.4757	0.075	0.0000	0.0000	0
2022/09/01	R209	03/11/2022	9.25	Call	Bond Future	0.8900	0.0009	0.5700	0.0006	(35.955)	0	0	6,000
2022/09/01	R209	03/11/2022	9.25	Put	Bond Future	11,398.9200	11.3989	11,702.7200	11.7027	2.665	0	0	0
2022/09/01	R209	03/11/2022	9.50	Call	Bond Future	3.4600	0.0035	2.3500	0.0024	(32.081)	0	0	0
2022/09/01	R209	03/11/2022	9.50	Put	Bond Future	9,831.9800	9.8320	10,134.9900	10.1350	3.082	0	0	0
2022/09/01	R209	03/11/2022	12.00	Call	Bond Future	4,074.4500	4.0744	3,816.3000	3.8163	(6.336)	0	0	0
2022/09/01	R209	03/11/2022	12.00	Put	Bond Future	384.9100	0.3849	430.8800	0.4309	11.943	0	0	7,750
2022/09/01	R209	03/11/2022	11.03	Call	Bond Future	966.4200	0.9664	842.0700	0.8421	(12.867)	0	0	0
2022/09/01	R209	03/11/2022	11.03	Put	Bond Future	2,085.9600	2.0860	2,265.7300	2.2657	8.618	0	0	0
2022/09/01	R209	03/11/2022	10.50	Put	Bond Future	4,199.2400	4.1992	4,459.9000	4.4599	6.207	0	0	0
2022/09/01	R209	03/11/2022			Bond Future	11.2468	66.4885	11.3066	66.1844	0.532	0.0000	0.0000	20,217
2022/09/01	R209	03/11/2022	10.00	Call	Bond Future	34.7900	0.0348	25.8500	0.0259	(25.697)	0	0	7,750
2022/09/01	R209	03/11/2022	10.00	Put	Bond Future	6,853.0400	6.8530	7,148.2200	7.1482	4.307	0	0	6,000
2022/09/01	R209	03/11/2022	11.02	Call	Bond Future	945.4400	0.9454	822.8500	0.8228	(12.966)	0	0	0
2022/09/01	R209	03/11/2022	11.02	Put	Bond Future	2,117.2600	2.1173	2,298.7900	2.2988	8.574	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
2022/09/01	R209	03/11/2022	11.50	Call	Bond Future	2,245.4100	2.2454	2,043.3100	2.0433	(9.001)	0	0	0
2022/09/01	R209	03/11/2022	11.50	Put	Bond Future	971.3600	0.9714	1,073.3800	1.0734	10.503	0	0	0
2022/09/01	R209	03/11/2022	10.50	Call	Bond Future	228.3500	0.2284	184.8900	0.1849	(19.032)	0	0	0
2022/09/01	R209	03/11/2022	11.00	Call	Bond Future	904.2000	0.9042	785.1300	0.7851	(13.169)	0	0	0
2022/09/01	R209	03/11/2022	11.00	Put	Bond Future	2,180.7400	2.1807	2,365.7900	2.3658	8.486	0	0	6,000
2022/09/01	R209	03/11/2022	11.01	Call	Bond Future	924.6300	0.9246	803.8000	0.8038	(13.068)	0	0	0
2022/09/01	R209	03/11/2022	11.01	Put	Bond Future	2,148.7800	2.1488	2,332.0700	2.3321	8.530	0	0	0
2022/09/01	R209	02/02/2023	10.80	Put	Bond Future	4,199.3100	4.1993	4,404.0000	4.4040	4.874	0	0	0
2022/09/01	R209	02/02/2023	10.78	Call	Bond Future	1,189.2600	1.1893	1,085.5800	1.0856	(8.718)	0	0	0
2022/09/01	R209	02/02/2023	10.79	Call	Bond Future	1,207.1100	1.2071	1,102.3700	1.1024	(8.677)	0	0	0
2022/09/01	R209	02/02/2023			Bond Future	11.3752	67.6845	11.4373	67.3740	0.546	0.0000	0.0000	2,066
2022/09/01	R209	02/02/2023	10.80	Call	Bond Future	1,224.9500	1.2250	1,119.1700	1.1192	(8.635)	0	0	0
2022/09/01	R209	02/02/2023	10.78	Put	Bond Future	4,270.4100	4.2704	4,477.2000	4.4772	4.842	0	0	0
2022/09/01	R209	02/02/2023	10.79	Put	Bond Future	4,234.8300	4.2348	4,440.5600	4.4406	4.858	0	0	0
2022/09/01	R209	04/05/2023	11.09	Call	Bond Future	2,170.3300	2.1703	2,034.4000	2.0344	(6.263)	0	0	0
2022/09/01	R209	04/05/2023	11.09	Put	Bond Future	4,212.0900	4.2121	4,392.9500	4.3930	4.294	0	0	0
2022/09/01	R209	04/05/2023	11.10	Call	Bond Future	2,192.1500	2.1922	2,055.3700	2.0554	(6.240)	0	0	0
2022/09/01	R209	04/05/2023	11.10	Put	Bond Future	4,182.4800	4.1825	4,362.4900	4.3625	4.304	0	0	0
2022/09/01	R209	04/05/2023	10.00	Call	Bond Future	614.0300	0.6140	559.7000	0.5597	(8.848)	0	0	7,500
2022/09/01	R209	04/05/2023	10.00	Put	Bond Future	8,604.3200	8.6043	8,866.7800	8.8668	3.050	0	0	0
2022/09/01	R209	04/05/2023			Bond Future	11.4955	65.8197	11.5599	65.5029	0.561	0.0000	0.0000	1,250
2022/09/01	R209	04/05/2023	12.50	Call	Bond Future	6,192.8100	6.1928	5,955.9900	5.9560	(3.824)	0	0	0
2022/09/01	R209	04/05/2023	12.50	Put	Bond Future	1,495.2500	1.4953	1,575.2200	1.5752	5.348	0	0	7,500
2022/09/01	R209	04/05/2023	11.11	Call	Bond Future	2,214.0900	2.2141	2,076.4400	2.0764	(6.217)	0	0	0
2022/09/01	R209	04/05/2023	11.11	Put	Bond Future	4,153.0600	4.1531	4,332.2000	4.3322	4.313	0	0	0
2022/09/01	R209	04/05/2023	11.00	Call	Bond Future	1,979.1200	1.9791	1,850.9300	1.8509	(6.477)	0	0	0
2022/09/01	R209	04/05/2023	11.00	Put	Bond Future	4,486.1600	4.4862	4,674.7600	4.6748	4.204	0	0	7,500
2022/09/01	R209	03/08/2023	11.95	Put	Bond Future	3,000.8000	3.0008	3,127.9600	3.1280	4.238	0	0	0
2022/09/01	R209	03/08/2023	11.93	Call	Bond Future	4,571.8100	4.5718	4,376.9000	4.3769	(4.263)	0	0	0
2022/09/01	R209	03/08/2023	11.94	Call	Bond Future	4,600.0200	4.6000	4,404.4800	4.4045	(4.251)	0	0	0
2022/09/01	R209	03/08/2023			Bond Future	11.6085	67.1231	11.6754	66.7998	0.576	0.0000	0.0000	0
2022/09/01	R209	03/08/2023	11.95	Call	Bond Future	4,628.2800	4.6283	4,432.1200	4.4321	(4.238)	0	0	0
2022/09/01	R209	03/08/2023	11.93	Put	Bond Future	3,038.0500	3.0381	3,166.4600	3.1665	4.227	0	0	0
2022/09/01	R209	03/08/2023	11.94	Put	Bond Future	3,019.3700	3.0194	3,147.1500	3.1471	4.232	0	0	0
2022/09/01	R209	02/11/2023	11.33	Call	Bond Future	3,061.7700	3.0618	2,911.3100	2.9113	(4.914)	0	0	0
2022/09/01	R209	02/11/2023	11.33	Put	Bond Future	5,080.4100	5.0804	5,259.2300	5.2592	3.520	0	0	0
2022/09/01	R209	02/11/2023	11.34	Call	Bond Future	3,083.7500	3.0838	2,932.6100	2.9326	(4.901)	0	0	0
2022/09/01	R209	02/11/2023	11.34	Put	Bond Future	5,052.7200	5.0527	5,230.8600	5.2309	3.526	0	0	0
2022/09/01	R209	02/11/2023			Bond Future	11.7449	65.2168	11.8143	64.8875	0.591	0.0000	0.0000	0
2022/09/01	R209	02/11/2023	11.35	Call	Bond Future	3,105.5200	3.1055	2,953.7200	2.9537	(4.888)	0	0	0
2022/09/01	R209	02/11/2023	11.35	Put	Bond Future	5,024.8700	5.0249	5,202.3500	5.2024	3.532	0	0	0
2022/09/01	R210	03/11/2022			Bond Future	231.4355	231.4355	231.3141	231.3141	(0.052)	0.0000	0.0000	732
2022/09/01	R210	02/02/2023			Bond Future	235.6524	235.6524	235.5258	235.5258	(0.054)	0.0000	0.0000	300
2022/09/01	R210	04/05/2023			Bond Future	237.0573	237.0573	236.9267	236.9267	(0.055)	0.0000	0.0000	0
2022/09/01	R210	03/08/2023			Bond Future	241.7970	241.7970	241.6629	241.6629	(0.055)	0.0000	0.0000	0
2022/09/01	R210	02/11/2023			Bond Future	243.0883	243.0883	242.9518	242.9518	(0.056)	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
2022/09/01	R213	03/11/2022	9.19	Call	Bond Future	2.1100	0.0021	1.2200	0.0012	(42.180)	0	0	476
2022/09/01	R213	03/11/2022	9.19	Put	Bond Future	8,397.8700	8.3979	8,767.7300	8.7677	4.404	0	0	0
2022/09/01	R213	03/11/2022	10.38	Call	Bond Future	405.1200	0.4051	320.2200	0.3202	(20.957)	0	0	0
2022/09/01	R213	03/11/2022	10.38	Put	Bond Future	2,816.6100	2.8166	3,102.4600	3.1025	10.149	0	0	0
2022/09/01	R213	03/11/2022	10.39	Call	Bond Future	417.6100	0.4176	330.8000	0.3308	(20.787)	0	0	0
2022/09/01	R213	03/11/2022	10.39	Put	Bond Future	2,781.0600	2.7811	3,065.0000	3.0650	10.210	0	0	0
2022/09/01	R213	03/11/2022	10.37	Call	Bond Future	392.8800	0.3929	309.8800	0.3099	(21.126)	0	0	0
2022/09/01	R213	03/11/2022	10.37	Put	Bond Future	2,852.4500	2.8525	3,140.2000	3.1402	10.088	0	0	200
2022/09/01	R213	03/11/2022			Bond Future	10.8915	80.3846	10.9719	80.0138	0.738	0.0000	0.0000	34,054
2022/09/01	R213	03/11/2022	9.13	Call	Bond Future	1.5200	0.0015	0.8700	0.0009	(42.763)	0	0	200
2022/09/01	R213	03/11/2022	9.13	Put	Bond Future	8,713.5500	8.7136	9,083.6500	9.0837	4.247	0	0	0
2022/09/01	R213	03/11/2022	9.84	Call	Bond Future	49.1200	0.0491	33.6400	0.0336	(31.515)	0	0	0
2022/09/01	R213	03/11/2022	9.84	Put	Bond Future	5,109.4500	5.1094	5,464.7200	5.4647	6.953	0	0	476
2022/09/01	R213	03/11/2022	10.40	Call	Bond Future	430.3400	0.4303	341.6100	0.3416	(20.619)	0	0	0
2022/09/01	R213	03/11/2022	10.40	Put	Bond Future	2,745.7800	2.7458	3,027.8000	3.0278	10.271	0	0	0
2022/09/01	R213	03/11/2022	9.98	Call	Bond Future	94.2200	0.0942	67.3900	0.0674	(28.476)	0	0	0
2022/09/01	R213	03/11/2022	9.98	Put	Bond Future	4,457.4000	4.4574	4,801.3200	4.8013	7.716	0	0	200
2022/09/01	R213	03/11/2022	10.19	Call	Bond Future	215.1100	0.2151	162.6800	0.1627	(24.374)	0	0	0
2022/09/01	R213	03/11/2022	10.19	Put	Bond Future	3,546.3100	3.5463	3,864.6300	3.8646	8.976	0	0	476
2022/09/01	R213	02/02/2023	10.43	Put	Bond Future	3,840.0500	3.8400	4,102.3800	4.1024	6.831	0	0	0
2022/09/01	R213	02/02/2023	12.20	Call	Bond Future	5,635.9200	5.6359	5,327.9800	5.3280	(5.464)	0	0	0
2022/09/01	R213	02/02/2023	12.20	Put	Bond Future	680.8200	0.6808	751.3600	0.7514	10.361	0	0	912
2022/09/01	R213	02/02/2023	10.22	Put	Bond Future	4,569.4800	4.5695	4,856.1000	4.8561	6.272	0	0	0
2022/09/01	R213	02/02/2023	10.23	Call	Bond Future	720.0700	0.7201	627.1200	0.6271	(12.908)	0	0	0
2022/09/01	R213	02/02/2023	10.35	Call	Bond Future	867.2300	0.8672	760.6000	0.7606	(12.295)	0	0	0
2022/09/01	R213	02/02/2023	10.35	Put	Bond Future	4,109.1800	4.1092	4,381.0300	4.3810	6.616	0	0	476
2022/09/01	R213	02/02/2023	10.01	Call	Bond Future	497.6100	0.4976	427.4600	0.4275	(14.097)	0	0	0
2022/09/01	R213	02/02/2023			Bond Future	11.0521	81.8293	11.1365	81.4509	0.763	0.0000	0.0000	0
2022/09/01	R213	02/02/2023	10.43	Call	Bond Future	975.9800	0.9760	859.8300	0.8598	(11.901)	0	0	912
2022/09/01	R213	02/02/2023	10.22	Call	Bond Future	708.7300	0.7087	616.8700	0.6169	(12.961)	0	0	0
2022/09/01	R213	02/02/2023	10.23	Put	Bond Future	4,533.0100	4.5330	4,818.5400	4.8185	6.299	0	0	0
2022/09/01	R213	02/02/2023	9.16	Call	Bond Future	118.5800	0.1186	97.8200	0.0978	(17.507)	0	0	476
2022/09/01	R213	02/02/2023	9.16	Put	Bond Future	9,252.6800	9.2527	9,610.4000	9.6104	3.866	0	0	0
2022/09/01	R213	02/02/2023	10.01	Put	Bond Future	5,370.5500	5.3705	5,678.8800	5.6789	5.741	0	0	476
2022/09/01	R213	02/02/2023	10.21	Call	Bond Future	697.3400	0.6973	606.5900	0.6066	(13.014)	0	0	0
2022/09/01	R213	02/02/2023	10.21	Put	Bond Future	4,605.9400	4.6059	4,893.6700	4.8937	6.247	0	0	0
2022/09/01	R213	04/05/2023	10.75	Call	Bond Future	1,799.6500	1.7997	1,644.6700	1.6447	(8.612)	0	0	0
2022/09/01	R213	04/05/2023	10.75	Put	Bond Future	3,790.4300	3.7904	4,021.5500	4.0215	6.097	0	0	0
2022/09/01	R213	04/05/2023			Bond Future	11.1968	79.8337	11.2852	79.4476	0.789	0.0000	0.0000	0
2022/09/01	R213	04/05/2023	10.74	Call	Bond Future	1,781.2900	1.7813	1,627.3500	1.6274	(8.642)	0	0	0
2022/09/01	R213	04/05/2023	10.74	Put	Bond Future	3,817.3600	3.8174	4,049.5200	4.0495	6.082	0	0	0
2022/09/01	R213	04/05/2023	10.73	Call	Bond Future	1,762.7800	1.7628	1,609.8900	1.6099	(8.673)	0	0	0
2022/09/01	R213	04/05/2023	10.73	Put	Bond Future	3,844.1600	3.8442	4,077.3700	4.0774	6.067	0	0	0
2022/09/01	R213	03/08/2023	11.62	Put	Bond Future	2,598.8500	2.5988	2,763.7800	2.7638	6.346	0	0	0
2022/09/01	R213	03/08/2023	11.63	Call	Bond Future	3,822.5800	3.8226	3,592.6500	3.5926	(6.015)	0	0	0
2022/09/01	R213	03/08/2023			Bond Future	11.3367	81.4136	11.4292	81.0195	0.816	0.0000	0.0000	0
2022/09/01	R213	03/08/2023	11.62	Call	Bond Future	3,797.1600	3.7972	3,568.0300	3.5680	(6.034)	0	0	0
2022/09/01	R213	03/08/2023	11.63	Put	Bond Future	2,582.4100	2.5824	2,746.5400	2.7465	6.356	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
2022/09/01	R213	03/08/2023	11.61	Call	Bond Future	3,771.7900	3.7718	3,543.4800	3.5435	(6.053)	0	0	0
2022/09/01	R213	03/08/2023	11.61	Put	Bond Future	2,615.3800	2.6154	2,781.1300	2.7811	6.338	0	0	0
2022/09/01	R213	02/11/2023	11.13	Call	Bond Future	2,541.5500	2.5416	2,364.2400	2.3642	(6.976)	0	0	0
2022/09/01	R213	02/11/2023	11.13	Put	Bond Future	4,162.0300	4.1620	4,385.9700	4.3860	5.381	0	0	0
2022/09/01	R213	02/11/2023			Bond Future	11.5156	79.3724	11.6126	78.9711	0.843	0.0000	0.0000	0
2022/09/01	R213	02/11/2023	11.12	Call	Bond Future	2,522.4300	2.5224	2,345.9700	2.3460	(6.996)	0	0	0
2022/09/01	R213	02/11/2023	11.12	Put	Bond Future	4,185.5000	4.1855	4,410.2900	4.4103	5.371	0	0	0
2022/09/01	R213	02/11/2023	11.11	Call	Bond Future	2,503.0500	2.5031	2,327.4300	2.3274	(7.016)	0	0	0
2022/09/01	R213	02/11/2023	11.11	Put	Bond Future	4,208.7400	4.2087	4,434.3700	4.4344	5.361	0	0	0
2022/09/01	R214	03/11/2022	11.34	Call	Bond Future	1,396.9500	1.3969	1,288.4100	1.2884	(7.770)	0	0	0
2022/09/01	R214	03/11/2022	11.36	Put	Bond Future	1,752.8200	1.7528	1,850.6200	1.8506	5.580	0	0	0
2022/09/01	R214	03/11/2022			Bond Future	11.4168	63.7911	11.4562	63.5824	0.345	0.0000	0.0000	25,380
2022/09/01	R214	03/11/2022	11.34	Put	Bond Future	1,807.3000	1.8073	1,907.4200	1.9074	5.540	0	0	0
2022/09/01	R214	03/11/2022	11.35	Call	Bond Future	1,423.1800	1.4232	1,313.4800	1.3135	(7.708)	0	0	0
2022/09/01	R214	03/11/2022	11.35	Put	Bond Future	1,779.9000	1.7799	1,878.8600	1.8789	5.560	0	0	0
2022/09/01	R214	03/11/2022	11.36	Call	Bond Future	1,449.6700	1.4497	1,338.8100	1.3388	(7.647)	0	0	0
2022/09/01	R214	02/02/2023	11.07	Call	Bond Future	1,487.9600	1.4880	1,404.1400	1.4041	(5.633)	0	0	0
2022/09/01	R214	02/02/2023	11.07	Put	Bond Future	4,030.5200	4.0305	4,159.9400	4.1599	3.211	0	0	0
2022/09/01	R214	02/02/2023	11.08	Call	Bond Future	1,508.8300	1.5088	1,424.2600	1.4243	(5.605)	0	0	0
2022/09/01	R214	02/02/2023	11.08	Put	Bond Future	3,995.8700	3.9959	4,124.5400	4.1245	3.220	0	0	0
2022/09/01	R214	02/02/2023			Bond Future	11.5421	64.9376	11.5830	64.7244	0.355	0.0000	0.0000	64,507
2022/09/01	R214	02/02/2023	11.09	Call	Bond Future	1,529.7000	1.5297	1,444.3800	1.4444	(5.578)	0	0	0
2022/09/01	R214	02/02/2023	11.09	Put	Bond Future	3,961.2800	3.9613	4,089.2000	4.0892	3.229	0	0	0
2022/09/01	R214	04/05/2023	11.36	Call	Bond Future	2,611.3000	2.6113	2,507.3100	2.5073	(3.982)	0	0	0
2022/09/01	R214	04/05/2023	11.36	Put	Bond Future	4,149.2100	4.1492	4,262.9200	4.2629	2.741	0	0	0
2022/09/01	R214	04/05/2023	11.37	Call	Bond Future	2,635.6600	2.6357	2,531.0900	2.5311	(3.968)	0	0	0
2022/09/01	R214	04/05/2023	11.37	Put	Bond Future	4,120.1800	4.1202	4,233.3100	4.2333	2.746	0	0	0
2022/09/01	R214	04/05/2023			Bond Future	11.6534	62.8749	11.6959	62.6572	0.364	0.0000	0.0000	0
2022/09/01	R214	04/05/2023	11.38	Call	Bond Future	2,660.3300	2.6603	2,555.1800	2.5552	(3.953)	0	0	0
2022/09/01	R214	04/05/2023	11.38	Put	Bond Future	4,091.5300	4.0915	4,204.0800	4.2041	2.751	0	0	0
2022/09/01	R214	03/08/2023	12.14	Call	Bond Future	4,958.4700	4.9585	4,819.0300	4.8190	(2.812)	0	0	0
2022/09/01	R214	03/08/2023	12.14	Put	Bond Future	3,077.2100	3.0772	3,160.0200	3.1600	2.691	0	0	0
2022/09/01	R214	03/08/2023	12.15	Call	Bond Future	4,987.8500	4.9879	4,848.0000	4.8480	(2.804)	0	0	0
2022/09/01	R214	03/08/2023	12.15	Put	Bond Future	3,058.3600	3.0584	3,140.7600	3.1408	2.694	0	0	0
2022/09/01	R214	03/08/2023			Bond Future	11.7595	64.1195	11.8035	63.8972	0.374	0.0000	0.0000	0
2022/09/01	R214	03/08/2023	12.16	Call	Bond Future	5,017.5200	5.0175	4,877.2500	4.8773	(2.796)	0	0	0
2022/09/01	R214	03/08/2023	12.16	Put	Bond Future	3,039.8700	3.0399	3,121.8500	3.1219	2.697	0	0	0
2022/09/01	R214	02/11/2023	11.45	Put	Bond Future	5,488.4000	5.4884	5,608.9200	5.6089	2.196	0	0	0
2022/09/01	R214	02/11/2023	11.46	Call	Bond Future	3,264.1100	3.2641	3,157.8500	3.1579	(3.255)	0	0	0
2022/09/01	R214	02/11/2023	11.46	Put	Bond Future	5,458.6800	5.4587	5,578.7500	5.5788	2.200	0	0	0
2022/09/01	R214	02/11/2023			Bond Future	11.8887	62.0114	11.9342	61.7850	0.383	0.0000	0.0000	0
2022/09/01	R214	02/11/2023	11.45	Call	Bond Future	3,241.1800	3.2412	3,135.3700	3.1354	(3.265)	0	0	0
2022/09/01	R214	02/11/2023	11.47	Call	Bond Future	3,287.1200	3.2871	3,180.4100	3.1804	(3.246)	0	0	0
2022/09/01	R214	02/11/2023	11.47	Put	Bond Future	5,429.1000	5.4291	5,548.7200	5.5487	2.203	0	0	0
2022/09/01	R248	03/11/2022	10.60	Call	Bond Future	265.2400	0.2652	228.4100	0.2284	(13.886)	0	0	950
2022/09/01	R248	03/11/2022	10.60	Put	Bond Future	5,950.1500	5.9501	6,175.7000	6.1757	3.791	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/01	R248	03/11/2022	10.70	Call	Bond Future	368.8500		0.3688	321.3900	0.3214	(12.867)	0	0	0
2022/09/01	R248	03/11/2022	10.70	Put	Bond Future	5,306.8500		5.3068	5,521.7700	5.5218	4.050	0	0	0
2022/09/01	R248	03/11/2022	11.32	Call	Bond Future	1,733.1700		1.7332	1,597.5800	1.5976	(7.823)	0	0	0
2022/09/01	R248	03/11/2022	11.20	Call	Bond Future	1,366.4300		1.3664	1,248.7700	1.2488	(8.611)	0	0	0
2022/09/01	R248	03/11/2022	11.20	Put	Bond Future	2,736.7000		2.7367	2,881.4200	2.8814	5.288	0	0	0
2022/09/01	R248	03/11/2022	11.30	Put	Bond Future	2,357.2600		2.3573	2,487.0000	2.4870	5.504	0	0	0
2022/09/01	R248	03/11/2022	11.31	Put	Bond Future	2,321.7600		2.3218	2,450.0200	2.4500	5.524	0	0	0
2022/09/01	R248	03/11/2022			Bond Future	11.4026		79.7816	11.4421	79.5192	0.346	0.0000	0.0000	256,863
2022/09/01	R248	03/11/2022	10.00	Call	Bond Future	22.2900		0.0223	17.6700	0.0177	(20.727)	0	0	0
2022/09/01	R248	03/11/2022	10.00	Put	Bond Future	10,441.0100		10.4410	10,698.7700	10.6988	2.469	0	0	0
2022/09/01	R248	03/11/2022	11.32	Put	Bond Future	2,286.6800		2.2867	2,413.4700	2.4135	5.545	0	0	0
2022/09/01	R248	03/11/2022	11.90	Call	Bond Future	4,075.7700		4.0758	3,869.9700	3.8700	(5.049)	0	0	0
2022/09/01	R248	03/11/2022	11.90	Put	Bond Future	881.3000		0.8813	937.8800	0.9379	6.420	0	0	0
2022/09/01	R248	03/11/2022	11.30	Call	Bond Future	1,668.6500		1.6687	1,536.0100	1.5360	(7.949)	0	0	950
2022/09/01	R248	03/11/2022	11.31	Call	Bond Future	1,700.7500		1.7007	1,566.6300	1.5666	(7.886)	0	0	0
2022/09/01	R248	02/02/2023	11.10	Put	Bond Future	4,840.8400		4.8408	4,998.9500	4.9989	3.266	0	0	0
2022/09/01	R248	02/02/2023	11.08	Call	Bond Future	1,942.6700		1.9427	1,834.5500	1.8346	(5.566)	0	0	0
2022/09/01	R248	02/02/2023	11.08	Put	Bond Future	4,926.7400		4.9267	5,086.7400	5.0867	3.248	0	0	0
2022/09/01	R248	02/02/2023			Bond Future	11.5215		81.2524	11.5626	80.9842	0.357	0.0000	0.0000	0
2022/09/01	R248	02/02/2023	11.10	Call	Bond Future	1,996.2700		1.9963	1,886.2600	1.8863	(5.511)	0	0	2,700
2022/09/01	R248	02/02/2023	11.06	Call	Bond Future	1,889.6700		1.8897	1,783.4300	1.7834	(5.622)	0	0	0
2022/09/01	R248	02/02/2023	11.06	Put	Bond Future	5,013.6600		5.0137	5,175.5400	5.1755	3.229	0	0	0
2022/09/01	R248	02/02/2023	11.07	Call	Bond Future	1,915.9700		1.9160	1,808.7900	1.8088	(5.594)	0	0	0
2022/09/01	R248	02/02/2023	11.07	Put	Bond Future	4,969.9400		4.9699	5,130.8800	5.1309	3.238	0	0	0
2022/09/01	R248	02/02/2023	10.40	Call	Bond Future	647.3400		0.6473	597.6400	0.5976	(7.678)	0	0	2,700
2022/09/01	R248	02/02/2023	10.40	Put	Bond Future	8,636.1300		8.6361	8,854.5500	8.8546	2.529	0	0	0
2022/09/01	R248	04/05/2023	11.35	Call	Bond Future	3,301.8000		3.3018	3,170.4200	3.1704	(3.979)	0	0	0
2022/09/01	R248	04/05/2023	11.35	Put	Bond Future	5,171.5800		5.1716	5,313.8300	5.3138	2.751	0	0	0
2022/09/01	R248	04/05/2023			Bond Future	11.6349		78.3395	11.6776	78.0659	0.367	0.0000	0.0000	0
2022/09/01	R248	04/05/2023	11.33	Call	Bond Future	3,240.5900		3.2406	3,110.6700	3.1107	(4.009)	0	0	0
2022/09/01	R248	04/05/2023	11.33	Put	Bond Future	5,244.6400		5.2446	5,388.3500	5.3884	2.740	0	0	0
2022/09/01	R248	04/05/2023	11.34	Call	Bond Future	3,271.0000		3.2710	3,140.3500	3.1404	(3.994)	0	0	0
2022/09/01	R248	04/05/2023	11.34	Put	Bond Future	5,207.8700		5.2079	5,350.8500	5.3509	2.745	0	0	0
2022/09/01	R248	03/08/2023	12.11	Call	Bond Future	6,141.1400		6.1411	5,966.8400	5.9668	(2.838)	0	0	0
2022/09/01	R248	03/08/2023	12.11	Put	Bond Future	3,901.8300		3.9018	4,006.9300	4.0069	2.694	0	0	0
2022/09/01	R248	03/08/2023			Bond Future	11.7461		79.8528	11.7905	79.5734	0.378	0.0000	0.0000	0
2022/09/01	R248	03/08/2023	12.09	Call	Bond Future	6,068.4800		6.0685	5,895.2200	5.8952	(2.855)	0	0	0
2022/09/01	R248	03/08/2023	12.09	Put	Bond Future	3,949.2000		3.9492	4,055.3400	4.0553	2.688	0	0	0
2022/09/01	R248	03/08/2023	12.10	Call	Bond Future	6,104.6300		6.1046	5,930.8500	5.9309	(2.847)	0	0	0
2022/09/01	R248	03/08/2023	12.10	Put	Bond Future	3,925.2900		3.9253	4,030.9100	4.0309	2.691	0	0	0
2022/09/01	R248	02/11/2023	11.49	Put	Bond Future	6,649.4200		6.6494	6,797.5800	6.7976	2.228	0	0	0
2022/09/01	R248	02/11/2023	11.47	Call	Bond Future	4,160.6300		4.1606	4,025.4500	4.0255	(3.249)	0	0	0
2022/09/01	R248	02/11/2023	11.48	Call	Bond Future	4,189.6800		4.1897	4,053.9300	4.0539	(3.240)	0	0	0
2022/09/01	R248	02/11/2023			Bond Future	11.8712		76.9146	11.9173	76.6301	0.388	0.0000	0.0000	0
2022/09/01	R248	02/11/2023	11.49	Call	Bond Future	4,218.8200		4.2188	4,082.5000	4.0825	(3.231)	0	0	0
2022/09/01	R248	02/11/2023	11.47	Put	Bond Future	6,722.5200		6.7225	6,871.8200	6.8718	2.221	0	0	0
2022/09/01	R248	02/11/2023	11.48	Put	Bond Future	6,685.8800		6.6859	6,834.6100	6.8346	2.225	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
Total											1497234	