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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/09/2022 TO 23/09/2022

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
2022/09/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/23	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/23	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/23	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/23	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/23	2025	03/11/2022		Bond Future	167.2113	167.2113	166.9854	166.9854	(0.135)	0.0000	0.0000	7,188
2022/09/23	2025	02/02/2023		Bond Future	168.6286	168.6286	168.3946	168.3946	(0.139)	0.0000	0.0000	1,936
2022/09/23	2025	04/05/2023		Bond Future	172.1344	172.1344	171.8938	171.8938	(0.140)	0.0000	0.0000	0
2022/09/23	2025	03/08/2023		Bond Future	173.9940	173.9940	173.7456	173.7456	(0.143)	0.0000	0.0000	0
2022/09/23	2025	02/11/2023		Bond Future	177.5491	177.5491	177.2958	177.2958	(0.143)	0.0000	0.0000	0
2022/09/23	2029	03/11/2022		Bond Future	121.6956	121.6956	121.7280	121.7280	0.027	0.0000	0.0000	1,099
2022/09/23	2029	02/02/2023		Bond Future	123.9715	123.9715	124.0028	124.0028	0.025	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
2022/09/23	2029	04/05/2023			Bond Future	125.2436	125.2436	125.2727	125.2727	0.023	0.0000	0.0000	0
2022/09/23	2029	03/08/2023			Bond Future	127.8856	127.8856	127.9150	127.9150	0.023	0.0000	0.0000	0
2022/09/23	2029	02/11/2023			Bond Future	129.1456	129.1456	129.1734	129.1734	0.022	0.0000	0.0000	0
2022/09/23	2030	03/11/2022	9.70	Call	Bond Future	18.6400	0.0186	3.2800	0.0033	(82.403)	0	0	500
2022/09/23	2030	03/11/2022	9.70	Put	Bond Future	4,199.9900	4.2000	5,328.1100	5.3281	26.860	0	0	0
2022/09/23	2030	03/11/2022	10.10	Call	Bond Future	240.6800	0.2407	88.1800	0.0882	(63.362)	0	0	0
2022/09/23	2030	03/11/2022	10.10	Put	Bond Future	2,516.9300	2.5169	3,507.9100	3.5079	39.373	0	0	0
2022/09/23	2030	03/11/2022	10.20	Put	Bond Future	2,170.3200	2.1703	3,100.2400	3.1002	42.847	0	0	0
2022/09/23	2030	03/11/2022			Bond Future	10.5923	89.2808	10.8459	88.1373	2.394	0.0000	0.0000	63,268
2022/09/23	2030	03/11/2022	10.08	Call	Bond Future	220.0500	0.2200	78.6200	0.0786	(64.272)	0	0	0
2022/09/23	2030	03/11/2022	10.08	Put	Bond Future	2,590.3500	2.5904	3,592.4000	3.5924	38.684	0	0	0
2022/09/23	2030	03/11/2022	10.09	Call	Bond Future	230.1700	0.2302	83.2700	0.0833	(63.822)	0	0	0
2022/09/23	2030	03/11/2022	10.09	Put	Bond Future	2,553.4300	2.5534	3,550.0100	3.5500	39.029	0	0	0
2022/09/23	2030	03/11/2022	10.20	Call	Bond Future	362.4500	0.3624	148.8900	0.1489	(58.921)	0	0	500
2022/09/23	2030	03/11/2022	11.57	Call	Bond Future	4,481.0700	4.4811	3,482.1300	3.4821	(22.292)	0	0	0
2022/09/23	2030	03/11/2022	11.57	Put	Bond Future	175.7100	0.1757	320.2500	0.3202	82.261	0	0	500
2022/09/23	2030	02/02/2023	11.16	Put	Bond Future	1,323.9200	1.3239	1,777.2700	1.7773	34.243	0	0	388
2022/09/23	2030	02/02/2023	11.35	Call	Bond Future	3,708.4900	3.7085	2,931.0400	2.9310	(20.964)	0	0	5,000
2022/09/23	2030	02/02/2023	11.35	Put	Bond Future	1,077.9500	1.0780	1,466.3000	1.4663	36.027	0	0	0
2022/09/23	2030	02/02/2023	9.99	Call	Bond Future	751.9100	0.7519	487.0000	0.4870	(35.232)	0	0	0
2022/09/23	2030	02/02/2023	10.00	Call	Bond Future	763.4800	0.7635	495.3300	0.4953	(35.122)	0	0	0
2022/09/23	2030	02/02/2023	10.01	Put	Bond Future	4,077.4300	4.0774	4,971.8200	4.9718	21.935	0	0	0
2022/09/23	2030	02/02/2023	9.80	Call	Bond Future	555.4800	0.5555	348.1000	0.3481	(37.333)	0	0	0
2022/09/23	2030	02/02/2023	9.94	Put	Bond Future	4,322.5000	4.3225	5,239.2800	5.2393	21.209	0	0	102
2022/09/23	2030	02/02/2023	9.20	Call	Bond Future	220.2000	0.2202	128.2300	0.1282	(41.767)	0	0	0
2022/09/23	2030	02/02/2023	9.20	Put	Bond Future	7,366.6000	7.3666	8,440.4300	8.4404	14.577	0	0	0
2022/09/23	2030	02/02/2023	9.66	Call	Bond Future	447.8000	0.4478	275.1200	0.2751	(38.562)	0	0	0
2022/09/23	2030	02/02/2023	9.66	Put	Bond Future	5,386.2900	5.3863	6,379.4100	6.3794	18.438	0	0	102
2022/09/23	2030	02/02/2023	8.81	Put	Bond Future	9,186.2400	9.1862	10,301.0500	10.3011	12.136	0	0	0
2022/09/23	2030	02/02/2023	9.04	Call	Bond Future	169.6500	0.1696	97.0300	0.0970	(42.806)	0	0	0
2022/09/23	2030	02/02/2023	9.04	Put	Bond Future	8,099.6800	8.0997	9,192.8600	9.1929	13.497	0	0	0
2022/09/23	2030	02/02/2023	9.08	Put	Bond Future	7,914.5200	7.9145	9,003.2300	9.0032	13.756	0	0	0
2022/09/23	2030	02/02/2023			Bond Future	10.7415	86.9230	11.0083	85.7572	2.483	0.0000	0.0000	5,200
2022/09/23	2030	02/02/2023	11.55	Call	Bond Future	4,338.1700	4.3382	3,499.3100	3.4993	(19.337)	0	0	5,000
2022/09/23	2030	02/02/2023	11.55	Put	Bond Future	865.2300	0.8652	1,192.1700	1.1922	37.786	0	0	0
2022/09/23	2030	02/02/2023	11.12	Call	Bond Future	3,030.2100	3.0302	2,332.2100	2.3322	(23.035)	0	0	0
2022/09/23	2030	02/02/2023	11.12	Put	Bond Future	1,381.9000	1.3819	1,849.7000	1.8497	33.852	0	0	0
2022/09/23	2030	02/02/2023	11.16	Call	Bond Future	3,144.1000	3.1441	2,431.6500	2.4316	(22.660)	0	0	0
2022/09/23	2030	02/02/2023	9.99	Put	Bond Future	4,146.6700	4.1467	5,047.5600	5.0476	21.726	0	0	0
2022/09/23	2030	02/02/2023	10.00	Put	Bond Future	4,111.9800	4.1120	5,009.6300	5.0096	21.830	0	0	0
2022/09/23	2030	02/02/2023	10.01	Call	Bond Future	775.1700	0.7752	503.7600	0.5038	(35.013)	0	0	0
2022/09/23	2030	02/02/2023	9.80	Put	Bond Future	4,835.0100	4.8350	5,793.4300	5.7934	19.823	0	0	0
2022/09/23	2030	02/02/2023	9.83	Call	Bond Future	583.6400	0.5836	367.7000	0.3677	(36.999)	0	0	388
2022/09/23	2030	02/02/2023	9.83	Put	Bond Future	4,722.7400	4.7227	5,672.6000	5.6726	20.112	0	0	0
2022/09/23	2030	02/02/2023	9.94	Call	Bond Future	695.9600	0.6960	446.9400	0.4469	(35.781)	0	0	0
2022/09/23	2030	02/02/2023	9.79	Call	Bond Future	546.3300	0.5463	341.7600	0.3418	(37.444)	0	0	0
2022/09/23	2030	02/02/2023	9.79	Put	Bond Future	4,872.7300	4.8727	5,833.9600	5.8340	19.727	0	0	0

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2022/09/23	2030	02/02/2023	8.81	Call	Bond Future	115.2900	0.1153	64.3000	0.0643	(44.228)	0	0	102
2022/09/23	2030	02/02/2023	9.08	Call	Bond Future	181.1700	0.1812	104.0800	0.1041	(42.551)	0	0	388
2022/09/23	2030	04/05/2023	11.34	Call	Bond Future	3,807.4700	3.8075	3,089.4000	3.0894	(18.860)	0	0	0
2022/09/23	2030	04/05/2023	11.34	Put	Bond Future	1,799.7500	1.7997	2,272.3400	2.2723	26.259	0	0	150
2022/09/23	2030	04/05/2023	10.42	Call	Bond Future	1,686.7300	1.6867	1,254.8600	1.2549	(25.604)	0	0	479
2022/09/23	2030	04/05/2023	10.42	Put	Bond Future	3,613.3400	3.6133	4,372.1300	4.3721	21.000	0	0	0
2022/09/23	2030	04/05/2023	10.52	Call	Bond Future	1,870.2000	1.8702	1,406.2700	1.4063	(24.806)	0	0	0
2022/09/23	2030	04/05/2023	10.52	Put	Bond Future	3,358.1100	3.3581	4,084.8400	4.0848	21.641	0	0	0
2022/09/23	2030	04/05/2023	10.53	Call	Bond Future	1,889.3900	1.8894	1,422.2200	1.4222	(24.726)	0	0	0
2022/09/23	2030	04/05/2023	10.53	Put	Bond Future	3,333.5800	3.3336	4,057.0700	4.0571	21.703	0	0	0
2022/09/23	2030	04/05/2023	9.67	Call	Bond Future	710.3300	0.7103	487.7600	0.4878	(31.333)	0	0	479
2022/09/23	2030	04/05/2023	9.67	Put	Bond Future	6,016.4900	6.0165	6,984.5800	6.9846	16.091	0	0	0
2022/09/23	2030	04/05/2023	9.78	Call	Bond Future	806.8100	0.8068	559.4500	0.5595	(30.659)	0	0	388
2022/09/23	2030	04/05/2023	9.78	Put	Bond Future	5,607.2700	5.6073	6,550.5700	6.5506	16.823	0	0	0
2022/09/23	2030	04/05/2023	10.00	Call	Bond Future	1,057.7500	1.0578	752.0100	0.7520	(28.905)	0	0	1,080
2022/09/23	2030	04/05/2023	10.00	Put	Bond Future	4,857.2500	4.8573	5,742.1700	5.7422	18.219	0	0	0
2022/09/23	2030	04/05/2023	9.03	Call	Bond Future	332.8900	0.3329	217.6400	0.2176	(34.621)	0	0	388
2022/09/23	2030	04/05/2023	9.03	Put	Bond Future	8,652.0400	8.6520	9,727.4500	9.7275	12.430	0	0	0
2022/09/23	2030	04/05/2023	9.58	Put	Bond Future	6,364.3800	6.3644	7,350.8700	7.3509	15.500	0	0	0
2022/09/23	2030	04/05/2023			Bond Future	10.8639	88.7138	11.1445	87.5231	2.583	0.0000	0.0000	0
2022/09/23	2030	04/05/2023	12.57	Call	Bond Future	7,609.6500	7.6097	6,631.2800	6.6313	(12.857)	0	0	0
2022/09/23	2030	04/05/2023	12.57	Put	Bond Future	681.8000	0.6818	894.0900	0.8941	31.137	0	0	350
2022/09/23	2030	04/05/2023	11.62	Call	Bond Future	4,607.4900	4.6075	3,815.4500	3.8155	(17.190)	0	0	0
2022/09/23	2030	04/05/2023	11.62	Put	Bond Future	1,446.5000	1.4465	1,845.1200	1.8451	27.558	0	0	388
2022/09/23	2030	04/05/2023	12.04	Call	Bond Future	5,891.8400	5.8918	5,005.3500	5.0054	(15.046)	0	0	0
2022/09/23	2030	04/05/2023	12.04	Put	Bond Future	1,038.1300	1.0381	1,342.3000	1.3423	29.300	0	0	1,080
2022/09/23	2030	04/05/2023	12.50	Call	Bond Future	7,378.5500	7.3786	6,410.7100	6.4107	(13.117)	0	0	0
2022/09/23	2030	04/05/2023	12.50	Put	Bond Future	720.7600	0.7208	943.5800	0.9436	30.915	0	0	479
2022/09/23	2030	04/05/2023	10.54	Call	Bond Future	1,908.9600	1.9090	1,438.5400	1.4385	(24.643)	0	0	0
2022/09/23	2030	04/05/2023	10.54	Put	Bond Future	3,309.4600	3.3095	4,029.7000	4.0297	21.763	0	0	0
2022/09/23	2030	04/05/2023	10.65	Call	Bond Future	2,129.9900	2.1300	1,623.8800	1.6239	(23.761)	0	0	350
2022/09/23	2030	04/05/2023	10.65	Put	Bond Future	3,051.6900	3.0517	3,736.2400	3.7362	22.432	0	0	0
2022/09/23	2030	04/05/2023	9.58	Call	Bond Future	641.8400	0.6418	437.6700	0.4377	(31.810)	0	0	150
2022/09/23	2030	03/08/2023	12.89	Call	Bond Future	8,231.0300	8.2310	7,237.9100	7.2379	(12.066)	0	0	0
2022/09/23	2030	03/08/2023	12.89	Put	Bond Future	792.9200	0.7929	1,015.6300	1.0156	28.087	0	0	350
2022/09/23	2030	03/08/2023	11.34	Call	Bond Future	3,673.7000	3.6737	2,986.2000	2.9862	(18.714)	0	0	0
2022/09/23	2030	03/08/2023	11.34	Put	Bond Future	2,244.8000	2.2448	2,773.1300	2.7731	23.536	0	0	0
2022/09/23	2030	03/08/2023	11.35	Call	Bond Future	3,699.3200	3.6993	3,009.1600	3.0092	(18.656)	0	0	0
2022/09/23	2030	03/08/2023	11.36	Put	Bond Future	2,214.9600	2.2150	2,737.9800	2.7380	23.613	0	0	0
2022/09/23	2030	03/08/2023	10.40	Call	Bond Future	1,685.1300	1.6851	1,267.4900	1.2675	(24.784)	0	0	1,012
2022/09/23	2030	03/08/2023	10.65	Call	Bond Future	2,123.3000	2.1233	1,632.9500	1.6329	(23.094)	0	0	350
2022/09/23	2030	03/08/2023	10.65	Put	Bond Future	3,555.4700	3.5555	4,280.9500	4.2810	20.405	0	0	0
2022/09/23	2030	03/08/2023			Bond Future	10.9918	86.5596	11.2876	85.3438	2.691	0.0000	0.0000	0
2022/09/23	2030	03/08/2023	12.59	Call	Bond Future	7,287.0800	7.2871	6,336.8200	6.3368	(13.040)	0	0	0
2022/09/23	2030	03/08/2023	12.59	Put	Bond Future	968.8500	0.9689	1,234.4200	1.2344	27.411	0	0	1,012
2022/09/23	2030	03/08/2023	11.35	Put	Bond Future	2,229.8300	2.2298	2,755.5000	2.7555	23.574	0	0	0
2022/09/23	2030	03/08/2023	11.36	Call	Bond Future	3,725.0200	3.7250	3,032.2100	3.0322	(18.599)	0	0	0
2022/09/23	2030	03/08/2023	10.40	Put	Bond Future	4,183.8200	4.1838	4,982.0100	4.9820	19.078	0	0	0

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2022/09/23	2030	02/11/2023	10.81	Call	Bond Future	2,342.2000	2.3422	1,826.6800	1.8267	(22.010)	0	0	0
2022/09/23	2030	02/11/2023	10.81	Put	Bond Future	3,653.8000	3.6538	4,378.7000	4.3787	19.840	0	0	0
2022/09/23	2030	02/11/2023	10.80	Call	Bond Future	2,323.1100	2.3231	1,810.3600	1.8104	(22.072)	0	0	0
2022/09/23	2030	02/11/2023	10.80	Put	Bond Future	3,675.6500	3.6756	4,403.3200	4.4033	19.797	0	0	0
2022/09/23	2030	02/11/2023			Bond Future	11.1335	88.3091	11.4452	87.0687	2.799	0.0000	0.0000	0
2022/09/23	2030	02/11/2023	10.82	Call	Bond Future	2,361.7400	2.3617	1,843.4300	1.8434	(21.946)	0	0	0
2022/09/23	2030	02/11/2023	10.82	Put	Bond Future	3,632.4200	3.6324	4,354.5300	4.3545	19.880	0	0	0
2022/09/23	2032	03/11/2022	9.31	Put	Bond Future	9,572.4600	9.5725	10,905.2000	10.9052	13.923	0	0	0
2022/09/23	2032	03/11/2022	9.36	Call	Bond Future	0.1800	0.0002	0.0200	0.0000	(88.889)	0	0	454
2022/09/23	2032	03/11/2022	9.36	Put	Bond Future	9,277.8500	9.2778	10,610.5400	10.6105	14.364	0	0	0
2022/09/23	2032	03/11/2022	9.46	Put	Bond Future	8,692.3500	8.6924	10,024.8700	10.0249	15.330	0	0	0
2022/09/23	2032	03/11/2022	10.56	Put	Bond Future	2,867.9600	2.8680	4,007.7700	4.0078	39.743	0	0	180
2022/09/23	2032	03/11/2022	9.92	Call	Bond Future	7.1500	0.0072	1.0500	0.0011	(85.315)	0	0	750
2022/09/23	2032	03/11/2022	9.92	Put	Bond Future	6,066.4400	6.0664	7,393.1900	7.3932	21.870	0	0	0
2022/09/23	2032	03/11/2022	10.11	Put	Bond Future	5,027.7600	5.0278	6,338.8800	6.3389	26.078	0	0	454
2022/09/23	2032	03/11/2022	10.16	Call	Bond Future	38.5500	0.0386	8.3700	0.0084	(78.288)	0	0	0
2022/09/23	2032	03/11/2022	10.16	Put	Bond Future	4,763.3700	4.7634	6,066.0400	6.0660	27.348	0	0	180
2022/09/23	2032	03/11/2022			Bond Future	11.0498	84.7537	11.3130	83.4208	2.381	0.0000	0.0000	170,378
2022/09/23	2032	03/11/2022	9.31	Call	Bond Future	0.1200	0.0001	0.0100	0.0000	(91.667)	0	0	180
2022/09/23	2032	03/11/2022	9.46	Call	Bond Future	0.3600	0.0004	0.0300	0.0000	(91.667)	0	0	500
2022/09/23	2032	03/11/2022	11.55	Call	Bond Future	3,006.4800	3.0065	2,050.0500	2.0500	(31.812)	0	0	0
2022/09/23	2032	03/11/2022	11.55	Put	Bond Future	497.2200	0.4972	873.6400	0.8736	75.705	0	0	500
2022/09/23	2032	03/11/2022	12.30	Call	Bond Future	6,184.8000	6.1848	4,947.9200	4.9479	(19.999)	0	0	0
2022/09/23	2032	03/11/2022	12.30	Put	Bond Future	98.2400	0.0982	194.2100	0.1942	97.689	0	0	750
2022/09/23	2032	03/11/2022	10.66	Call	Bond Future	446.3800	0.4464	185.3000	0.1853	(58.488)	0	0	0
2022/09/23	2032	03/11/2022	10.66	Put	Bond Future	2,474.0300	2.4740	3,545.8000	3.5458	43.321	0	0	0
2022/09/23	2032	03/11/2022	10.67	Call	Bond Future	461.9300	0.4619	193.5300	0.1935	(58.104)	0	0	750
2022/09/23	2032	03/11/2022	10.67	Put	Bond Future	2,436.7600	2.4368	3,501.2100	3.5012	43.683	0	0	0
2022/09/23	2032	03/11/2022	11.45	Call	Bond Future	2,623.8600	2.6239	1,730.6800	1.7307	(34.041)	0	0	0
2022/09/23	2032	03/11/2022	11.45	Put	Bond Future	608.1600	0.6082	1,047.8300	1.0478	72.295	0	0	7,500
2022/09/23	2032	03/11/2022	10.21	Call	Bond Future	53.5600	0.0536	12.6700	0.0127	(76.344)	0	0	500
2022/09/23	2032	03/11/2022	10.21	Put	Bond Future	4,503.6600	4.5037	5,795.6200	5.7956	28.687	0	0	0
2022/09/23	2032	03/11/2022	10.49	Call	Bond Future	232.7700	0.2328	81.2600	0.0813	(65.090)	0	0	0
2022/09/23	2032	03/11/2022	10.49	Put	Bond Future	3,165.0900	3.1651	4,346.4300	4.3464	37.324	0	0	454
2022/09/23	2032	03/11/2022	10.56	Call	Bond Future	309.6700	0.3097	116.6300	0.1166	(62.337)	0	0	0
2022/09/23	2032	03/11/2022	10.11	Call	Bond Future	27.1000	0.0271	5.3700	0.0054	(80.185)	0	0	0
2022/09/23	2032	02/02/2023	11.69	Call	Bond Future	3,888.9600	3.8890	3,033.6400	3.0336	(21.994)	0	0	0
2022/09/23	2032	02/02/2023	11.69	Put	Bond Future	1,480.8800	1.4809	1,984.1900	1.9842	33.987	0	0	0
2022/09/23	2032	02/02/2023	10.40	Call	Bond Future	818.4800	0.8185	522.6600	0.5227	(36.143)	0	0	0
2022/09/23	2032	02/02/2023	10.40	Put	Bond Future	4,933.9800	4.9340	5,996.7900	5.9968	21.541	0	0	0
2022/09/23	2032	02/02/2023	10.50	Call	Bond Future	959.6400	0.9596	624.7200	0.6247	(34.901)	0	0	0
2022/09/23	2032	02/02/2023	10.50	Put	Bond Future	4,545.0600	4.5451	5,568.7700	5.5688	22.524	0	0	454
2022/09/23	2032	02/02/2023	10.67	Call	Bond Future	1,234.9900	1.2350	829.2300	0.8292	(32.855)	0	0	750
2022/09/23	2032	02/02/2023	10.67	Put	Bond Future	3,928.9800	3.9290	4,881.8500	4.8819	24.252	0	0	0
2022/09/23	2032	02/02/2023	10.22	Call	Bond Future	605.5800	0.6056	373.3600	0.3734	(38.347)	0	0	500
2022/09/23	2032	02/02/2023	10.22	Put	Bond Future	5,685.9900	5.6860	6,812.4000	6.8124	19.810	0	0	0
2022/09/23	2032	02/02/2023	9.47	Call	Bond Future	161.3900	0.1614	88.1800	0.0882	(45.362)	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
2022/09/23	2032	02/02/2023	9.47	Put	Bond Future	9,416.1900	9.4162	10,701.6100	10.7016	13.651	0	0	0
2022/09/23	2032	02/02/2023	9.92	Call	Bond Future	370.1100	0.3701	217.6400	0.2176	(41.196)	0	0	750
2022/09/23	2032	02/02/2023	9.92	Put	Bond Future	7,090.0500	7.0900	8,296.2100	8.2962	17.012	0	0	0
2022/09/23	2032	02/02/2023			Bond Future	11.1983	86.3179	11.4733	84.9593	2.456	0.0000	0.0000	18
2022/09/23	2032	02/02/2023	11.84	Call	Bond Future	4,394.1400	4.3941	3,482.9800	3.4830	(20.736)	0	0	0
2022/09/23	2032	02/02/2023	11.84	Put	Bond Future	1,270.0000	1.2700	1,717.4700	1.7175	35.234	0	0	500
2022/09/23	2032	02/02/2023	12.75	Call	Bond Future	7,774.7400	7.7747	6,617.9800	6.6180	(14.878)	0	0	0
2022/09/23	2032	02/02/2023	12.75	Put	Bond Future	483.4500	0.4834	685.3200	0.6853	41.756	0	0	750
2022/09/23	2032	02/02/2023	10.38	Call	Bond Future	792.0600	0.7921	503.7800	0.5038	(36.396)	0	0	0
2022/09/23	2032	02/02/2023	10.38	Put	Bond Future	5,014.0800	5.0141	6,084.4300	6.0844	21.347	0	0	0
2022/09/23	2032	02/02/2023	10.39	Call	Bond Future	805.2000	0.8052	513.1600	0.5132	(36.269)	0	0	0
2022/09/23	2032	02/02/2023	10.39	Put	Bond Future	4,973.9400	4.9739	6,040.5300	6.0405	21.444	0	0	0
2022/09/23	2032	02/02/2023	10.16	Call	Bond Future	550.9100	0.5509	336.5000	0.3365	(38.919)	0	0	0
2022/09/23	2032	02/02/2023	10.16	Put	Bond Future	5,956.0700	5.9561	7,100.2900	7.1003	19.211	0	0	454
2022/09/23	2032	02/02/2023	9.31	Call	Bond Future	116.9700	0.1170	62.2200	0.0622	(46.807)	0	0	454
2022/09/23	2032	02/02/2023	9.31	Put	Bond Future	10,295.5200	10.2955	11,599.4000	11.5994	12.665	0	0	0
2022/09/23	2032	04/05/2023	10.89	Call	Bond Future	2,071.8400	2.0718	1,551.3700	1.5514	(25.121)	0	0	0
2022/09/23	2032	04/05/2023	10.89	Put	Bond Future	4,199.9500	4.2000	5,066.9200	5.0669	20.642	0	0	0
2022/09/23	2032	04/05/2023	11.37	Call	Bond Future	3,226.0500	3.2261	2,531.7200	2.5317	(21.523)	0	0	400
2022/09/23	2032	04/05/2023	13.43	Call	Bond Future	10,105.5300	10.1055	8,909.6200	8.9096	(11.834)	0	0	0
2022/09/23	2032	04/05/2023	13.43	Put	Bond Future	600.4300	0.6004	791.9600	0.7920	31.899	0	0	400
2022/09/23	2032	04/05/2023			Bond Future	11.3189	83.9313	11.6064	82.5438	2.540	0.0000	0.0000	0
2022/09/23	2032	04/05/2023	11.37	Put	Bond Future	2,977.1600	2.9772	3,670.2700	3.6703	23.281	0	0	0
2022/09/23	2032	04/05/2023	10.62	Call	Bond Future	1,557.0600	1.5571	1,132.5400	1.1325	(27.264)	0	0	400
2022/09/23	2032	04/05/2023	10.62	Put	Bond Future	5,061.8800	5.0619	6,024.8000	6.0248	19.023	0	0	0
2022/09/23	2032	04/05/2023	10.87	Call	Bond Future	2,029.9300	2.0299	1,516.7300	1.5167	(25.282)	0	0	0
2022/09/23	2032	04/05/2023	10.87	Put	Bond Future	4,259.0200	4.2590	5,133.2600	5.1333	20.527	0	0	0
2022/09/23	2032	04/05/2023	10.88	Call	Bond Future	2,050.8300	2.0508	1,533.9900	1.5340	(25.202)	0	0	0
2022/09/23	2032	04/05/2023	10.88	Put	Bond Future	4,229.4100	4.2294	5,100.0100	5.1000	20.584	0	0	0
2022/09/23	2032	03/08/2023	11.90	Call	Bond Future	4,689.3500	4.6894	3,853.5500	3.8536	(17.823)	0	0	5,000
2022/09/23	2032	03/08/2023	11.90	Put	Bond Future	2,529.1500	2.5291	3,110.0200	3.1100	22.967	0	0	0
2022/09/23	2032	03/08/2023	11.77	Call	Bond Future	4,310.3000	4.3103	3,512.6000	3.5126	(18.507)	0	0	0
2022/09/23	2032	03/08/2023	11.77	Put	Bond Future	2,751.6400	2.7516	3,370.6100	3.3706	22.495	0	0	0
2022/09/23	2032	03/08/2023			Bond Future	11.4390	85.6853	11.7395	84.2687	2.627	0.0000	0.0000	2,600
2022/09/23	2032	03/08/2023	11.75	Call	Bond Future	4,253.0400	4.2530	3,461.3300	3.4613	(18.615)	0	0	0
2022/09/23	2032	03/08/2023	11.75	Put	Bond Future	2,787.4500	2.7875	3,412.4100	3.4124	22.420	0	0	0
2022/09/23	2032	03/08/2023	11.76	Call	Bond Future	4,281.6300	4.2816	3,486.9200	3.4869	(18.561)	0	0	0
2022/09/23	2032	03/08/2023	11.76	Put	Bond Future	2,769.4900	2.7695	3,391.4500	3.3914	22.458	0	0	0
2022/09/23	2032	02/11/2023	11.24	Call	Bond Future	2,883.5900	2.8836	2,272.5800	2.2726	(21.189)	0	0	0
2022/09/23	2032	02/11/2023	11.24	Put	Bond Future	4,483.4300	4.4834	5,317.6800	5.3177	18.607	0	0	0
2022/09/23	2032	02/11/2023			Bond Future	11.5797	83.2575	11.8942	81.8122	2.715	0.0000	0.0000	0
2022/09/23	2032	02/11/2023	11.22	Call	Bond Future	2,839.8800	2.8399	2,234.9800	2.2350	(21.300)	0	0	0
2022/09/23	2032	02/11/2023	11.22	Put	Bond Future	4,535.1700	4.5352	5,375.5300	5.3755	18.530	0	0	0
2022/09/23	2032	02/11/2023	11.23	Call	Bond Future	2,861.6900	2.8617	2,253.7400	2.2537	(21.244)	0	0	0
2022/09/23	2032	02/11/2023	11.23	Put	Bond Future	4,509.2400	4.5092	5,346.5500	5.3465	18.569	0	0	0
2022/09/23	2033	03/11/2022			Bond Future	114.2079	114.2079	113.7190	113.7190	(0.428)	0.0000	0.0000	1,415
2022/09/23	2033	02/02/2023			Bond Future	116.3437	116.3437	115.8442	115.8442	(0.429)	0.0000	0.0000	6,141

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2022/09/23	2033	04/05/2023			Bond Future	117.3701	117.3701	116.8572	116.8572	(0.437)	0.0000	0.0000	0
2022/09/23	2033	03/08/2023			Bond Future	119.8461	119.8461	119.3219	119.3219	(0.437)	0.0000	0.0000	0
2022/09/23	2033	02/11/2023			Bond Future	120.8515	120.8515	120.3146	120.3146	(0.444)	0.0000	0.0000	0
2022/09/23	2037	03/11/2022	11.30	Put	Bond Future	2,063.3200	2.0633	3,128.6800	3.1287	51.633	0	0	0
2022/09/23	2037	03/11/2022	11.31	Call	Bond Future	1,012.4300	1.0124	495.6400	0.4956	(51.045)	0	0	0
2022/09/23	2037	03/11/2022	11.31	Put	Bond Future	2,028.1300	2.0281	3,083.9800	3.0840	52.060	0	0	0
2022/09/23	2037	03/11/2022	11.32	Call	Bond Future	1,037.2100	1.0372	510.8500	0.5109	(50.748)	0	0	0
2022/09/23	2037	03/11/2022			Bond Future	11.4821	81.6128	11.7551	80.0401	2.378	0.0000	0.0000	64,972
2022/09/23	2037	03/11/2022	11.30	Call	Bond Future	988.0100	0.9880	480.7300	0.4807	(51.344)	0	0	0
2022/09/23	2037	03/11/2022	11.32	Put	Bond Future	1,993.3700	1.9934	3,039.6500	3.0396	52.488	0	0	0
2022/09/23	2037	02/02/2023	11.97	Call	Bond Future	4,048.9700	4.0490	3,104.6400	3.1046	(23.323)	0	0	0
2022/09/23	2037	02/02/2023	11.03	Call	Bond Future	1,372.2200	1.3722	911.0500	0.9111	(33.608)	0	0	0
2022/09/23	2037	02/02/2023	11.03	Put	Bond Future	4,844.4300	4.8444	5,986.0500	5.9861	23.566	0	0	0
2022/09/23	2037	02/02/2023	11.04	Call	Bond Future	1,392.6300	1.3926	926.3900	0.9264	(33.479)	0	0	0
2022/09/23	2037	02/02/2023	11.04	Put	Bond Future	4,803.8000	4.8038	5,940.3500	5.9403	23.659	0	0	0
2022/09/23	2037	02/02/2023			Bond Future	11.6168	78.8632	11.9008	77.2604	2.444	0.0000	0.0000	76,247
2022/09/23	2037	02/02/2023	11.10	Call	Bond Future	1,518.8900	1.5189	1,021.9200	1.0219	(32.719)	0	0	636
2022/09/23	2037	02/02/2023	11.10	Put	Bond Future	4,565.2200	4.5652	5,671.0400	5.6710	24.223	0	0	0
2022/09/23	2037	02/02/2023	11.97	Put	Bond Future	2,062.9300	2.0629	2,721.3900	2.7214	31.919	0	0	636
2022/09/23	2037	02/02/2023	11.05	Call	Bond Future	1,413.2200	1.4132	941.8900	0.9419	(33.351)	0	0	0
2022/09/23	2037	02/02/2023	11.05	Put	Bond Future	4,763.4200	4.7634	5,894.8800	5.8949	23.753	0	0	0
2022/09/23	2037	04/05/2023	13.73	Put	Bond Future	838.3500	0.8383	1,094.6000	1.0946	30.566	0	0	400
2022/09/23	2037	04/05/2023	11.30	Call	Bond Future	2,439.1300	2.4391	1,818.4700	1.8185	(25.446)	0	0	0
2022/09/23	2037	04/05/2023	11.30	Put	Bond Future	4,922.2100	4.9222	5,938.1400	5.9381	20.640	0	0	0
2022/09/23	2037	04/05/2023	11.31	Call	Bond Future	2,463.6700	2.4637	1,838.7300	1.8387	(25.366)	0	0	0
2022/09/23	2037	04/05/2023	11.31	Put	Bond Future	4,887.7900	4.8878	5,899.4400	5.8994	20.697	0	0	0
2022/09/23	2037	04/05/2023	11.03	Put	Bond Future	5,937.2000	5.9372	7,066.5400	7.0665	19.021	0	0	0
2022/09/23	2037	04/05/2023			Bond Future	11.7307	80.4887	12.0257	78.8521	2.515	0.0000	0.0000	0
2022/09/23	2037	04/05/2023	11.78	Call	Bond Future	3,772.0600	3.7721	2,947.8900	2.9479	(21.849)	0	0	400
2022/09/23	2037	04/05/2023	11.78	Put	Bond Future	3,494.7100	3.4947	4,307.1300	4.3071	23.247	0	0	0
2022/09/23	2037	04/05/2023	13.73	Call	Bond Future	11,000.2900	11.0003	9,619.9500	9.6200	(12.548)	0	0	0
2022/09/23	2037	04/05/2023	11.32	Call	Bond Future	2,488.5900	2.4886	1,859.3500	1.8594	(25.285)	0	0	0
2022/09/23	2037	04/05/2023	11.32	Put	Bond Future	4,853.8100	4.8538	5,861.1600	5.8612	20.754	0	0	0
2022/09/23	2037	04/05/2023	11.03	Call	Bond Future	1,838.0200	1.8380	1,330.7700	1.3308	(27.598)	0	0	400
2022/09/23	2037	03/08/2023	12.13	Call	Bond Future	4,994.3500	4.9944	4,062.4800	4.0625	(18.658)	0	0	0
2022/09/23	2037	03/08/2023	12.13	Put	Bond Future	3,455.0100	3.4550	4,194.1300	4.1941	21.393	0	0	0
2022/09/23	2037	03/08/2023	12.12	Call	Bond Future	4,962.1600	4.9622	4,033.7200	4.0337	(18.710)	0	0	0
2022/09/23	2037	03/08/2023	12.12	Put	Bond Future	3,476.5900	3.4766	4,219.1400	4.2191	21.359	0	0	0
2022/09/23	2037	03/08/2023			Bond Future	11.8477	77.9126	12.1545	76.2416	2.589	0.0000	0.0000	0
2022/09/23	2037	03/08/2023	12.14	Call	Bond Future	5,026.3300	5.0263	4,091.0500	4.0911	(18.608)	0	0	0
2022/09/23	2037	03/08/2023	12.14	Put	Bond Future	3,433.2800	3.4333	4,168.9900	4.1690	21.429	0	0	0
2022/09/23	2037	02/11/2023	11.56	Put	Bond Future	5,605.8200	5.6058	6,601.3400	6.6013	17.759	0	0	0
2022/09/23	2037	02/11/2023	11.57	Call	Bond Future	3,347.4300	3.3474	2,634.6800	2.6347	(21.292)	0	0	0
2022/09/23	2037	02/11/2023	11.55	Put	Bond Future	5,637.4600	5.6375	6,636.5400	6.6365	17.722	0	0	0
2022/09/23	2037	02/11/2023			Bond Future	11.9711	79.4872	12.2897	77.7825	2.662	0.0000	0.0000	0
2022/09/23	2037	02/11/2023	11.56	Call	Bond Future	3,322.5400	3.3225	2,613.3300	2.6133	(21.345)	0	0	0
2022/09/23	2037	02/11/2023	11.57	Put	Bond Future	5,574.0000	5.5740	6,565.9800	6.5660	17.797	0	0	0

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2022/09/23	2037	02/11/2023	11.55	Call	Bond Future	3,297.4100	3.2974	2,591.7600	2.5918	(21.400)	0	0	0
2022/09/23	2038	03/11/2022			Bond Future	128.8064	128.8064	128.0532	128.0532	(0.585)	0.0000	0.0000	5,587
2022/09/23	2038	02/02/2023			Bond Future	129.2918	129.2918	128.5207	128.5207	(0.596)	0.0000	0.0000	0
2022/09/23	2038	04/05/2023			Bond Future	131.9805	131.9805	131.1923	131.1923	(0.597)	0.0000	0.0000	0
2022/09/23	2038	03/08/2023			Bond Future	132.7720	132.7720	131.9642	131.9642	(0.608)	0.0000	0.0000	0
2022/09/23	2038	02/11/2023			Bond Future	135.4848	135.4848	134.6606	134.6606	(0.608)	0.0000	0.0000	0
2022/09/23	2040	03/11/2022	10.60	Put	Bond Future	6,505.3500	6.5053	8,141.4200	8.1414	25.150	0	0	0
2022/09/23	2040	03/11/2022	10.70	Call	Bond Future	110.5900	0.1106	32.4500	0.0325	(70.657)	0	0	1,078
2022/09/23	2040	03/11/2022	12.00	Call	Bond Future	3,344.6200	3.3446	2,186.0600	2.1861	(34.640)	0	0	0
2022/09/23	2040	03/11/2022	12.00	Put	Bond Future	681.4800	0.6815	1,209.9700	1.2100	77.550	0	0	0
2022/09/23	2040	03/11/2022	12.52	Call	Bond Future	5,876.2900	5.8763	4,398.2400	4.3982	(25.153)	0	0	0
2022/09/23	2040	03/11/2022	11.39	Call	Bond Future	1,105.2100	1.1052	547.5900	0.5476	(50.454)	0	0	0
2022/09/23	2040	03/11/2022	11.40	Call	Bond Future	1,131.8800	1.1319	564.1000	0.5641	(50.163)	0	0	0
2022/09/23	2040	03/11/2022	11.41	Put	Bond Future	2,140.5800	2.1406	3,249.6700	3.2497	51.813	0	0	0
2022/09/23	2040	03/11/2022	11.20	Call	Bond Future	670.5800	0.6706	294.1900	0.2942	(56.129)	0	0	1,078
2022/09/23	2040	03/11/2022	11.20	Put	Bond Future	3,014.3000	3.0143	4,324.9600	4.3250	43.481	0	0	0
2022/09/23	2040	03/11/2022			Bond Future	11.5648	83.4335	11.8378	81.7465	2.361	0.0000	0.0000	52,370
2022/09/23	2040	03/11/2022	10.10	Call	Bond Future	5.1400	0.0051	0.8800	0.0009	(82.879)	0	0	0
2022/09/23	2040	03/11/2022	10.10	Put	Bond Future	10,093.1800	10.0932	11,775.9700	11.7760	16.673	0	0	0
2022/09/23	2040	03/11/2022	10.60	Call	Bond Future	69.5200	0.0695	18.5400	0.0185	(73.331)	0	0	1,600
2022/09/23	2040	03/11/2022	10.70	Put	Bond Future	5,843.0400	5.8430	7,451.9500	7.4520	27.535	0	0	0
2022/09/23	2040	03/11/2022	11.50	Call	Bond Future	1,418.9100	1.4189	747.9000	0.7479	(47.291)	0	0	0
2022/09/23	2040	03/11/2022	11.50	Put	Bond Future	1,827.5100	1.8275	2,843.5500	2.8436	55.597	0	0	0
2022/09/23	2040	03/11/2022	12.52	Put	Bond Future	209.4500	0.2095	418.4500	0.4184	99.785	0	0	1,078
2022/09/23	2040	03/11/2022	11.39	Put	Bond Future	2,215.0900	2.2151	3,344.5200	3.3445	50.988	0	0	0
2022/09/23	2040	03/11/2022	11.40	Put	Bond Future	2,177.6200	2.1776	3,296.8900	3.2969	51.399	0	0	0
2022/09/23	2040	03/11/2022	11.41	Call	Bond Future	1,158.9100	1.1589	580.9500	0.5809	(49.871)	0	0	0
2022/09/23	2040	03/11/2022	10.80	Call	Bond Future	169.1100	0.1691	54.3000	0.0543	(67.891)	0	0	0
2022/09/23	2040	03/11/2022	10.80	Put	Bond Future	5,206.8900	5.2069	6,779.1300	6.7791	30.195	0	0	0
2022/09/23	2040	03/11/2022	11.30	Call	Bond Future	882.0900	0.8821	413.4900	0.4135	(53.124)	0	0	1,600
2022/09/23	2040	03/11/2022	11.30	Put	Bond Future	2,572.8300	2.5728	3,791.2800	3.7913	47.358	0	0	0
2022/09/23	2040	02/02/2023	12.24	Call	Bond Future	5,054.3300	5.0543	3,946.7600	3.9468	(21.913)	0	0	0
2022/09/23	2040	02/02/2023	12.24	Put	Bond Future	1,806.5600	1.8066	2,418.3100	2.4183	33.863	0	0	0
2022/09/23	2040	02/02/2023	12.27	Call	Bond Future	5,174.8100	5.1748	4,053.5700	4.0536	(21.667)	0	0	0
2022/09/23	2040	02/02/2023	12.27	Put	Bond Future	1,754.1900	1.7542	2,352.2700	2.3523	34.094	0	0	388
2022/09/23	2040	02/02/2023	11.12	Call	Bond Future	1,472.9900	1.4730	975.2700	0.9753	(33.790)	0	0	0
2022/09/23	2040	02/02/2023	11.12	Put	Bond Future	5,145.6000	5.1456	6,367.2000	6.3672	23.741	0	0	0
2022/09/23	2040	02/02/2023	11.19	Call	Bond Future	1,628.3400	1.6283	1,092.1100	1.0921	(32.931)	0	0	621
2022/09/23	2040	02/02/2023	11.19	Put	Bond Future	4,840.3400	4.8403	6,023.4300	6.0234	24.442	0	0	0
2022/09/23	2040	02/02/2023	12.07	Put	Bond Future	2,132.7300	2.1327	2,825.9500	2.8260	32.504	0	0	621
2022/09/23	2040	02/02/2023	10.96	Call	Bond Future	1,153.2700	1.1533	740.1400	0.7401	(35.822)	0	0	388
2022/09/23	2040	02/02/2023	10.96	Put	Bond Future	5,893.6400	5.8936	7,199.8300	7.1998	22.163	0	0	0
2022/09/23	2040	02/02/2023	10.93	Call	Bond Future	1,098.8200	1.0988	700.8900	0.7009	(36.214)	0	0	0
2022/09/23	2040	02/02/2023			Bond Future	11.6955	80.4672	11.9793	78.7479	2.427	0.0000	0.0000	64,540
2022/09/23	2040	02/02/2023	12.07	Call	Bond Future	4,389.2300	4.3892	3,363.1300	3.3631	(23.378)	0	0	0
2022/09/23	2040	02/02/2023	11.10	Call	Bond Future	1,430.2900	1.4303	943.4300	0.9434	(34.039)	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
2022/09/23	2040	02/02/2023	11.10	Put	Bond Future	5,235.2300	5.2352	6,467.6900	6.4677	23.542	0	0	0
2022/09/23	2040	02/02/2023	11.11	Call	Bond Future	1,451.5500	1.4516	959.2600	0.9593	(33.915)	0	0	0
2022/09/23	2040	02/02/2023	11.11	Put	Bond Future	5,190.2800	5.1903	6,417.3100	6.4173	23.641	0	0	0
2022/09/23	2040	02/02/2023	10.18	Call	Bond Future	288.3200	0.2883	159.2800	0.1593	(44.756)	0	0	0
2022/09/23	2040	02/02/2023	10.18	Put	Bond Future	10,546.9100	10.5469	12,137.1900	12.1372	15.078	0	0	0
2022/09/23	2040	02/02/2023	10.21	Call	Bond Future	306.2000	0.3062	170.1500	0.1702	(44.432)	0	0	388
2022/09/23	2040	02/02/2023	10.21	Put	Bond Future	10,342.5200	10.3425	11,925.7900	11.9258	15.308	0	0	0
2022/09/23	2040	02/02/2023	10.93	Put	Bond Future	6,041.7400	6.0417	7,363.1300	7.3631	21.871	0	0	0
2022/09/23	2040	04/05/2023	12.78	Call	Bond Future	7,534.4900	7.5345	6,301.2200	6.3012	(16.368)	0	0	0
2022/09/23	2040	04/05/2023	12.78	Put	Bond Future	1,955.9400	1.9559	2,478.1700	2.4782	26.700	0	0	388
2022/09/23	2040	04/05/2023	13.45	Put	Bond Future	1,210.6300	1.2106	1,559.8200	1.5598	28.844	0	0	486
2022/09/23	2040	04/05/2023	11.43	Call	Bond Future	2,812.6600	2.8127	2,116.7500	2.1168	(24.742)	0	0	0
2022/09/23	2040	04/05/2023	11.43	Put	Bond Future	5,143.4300	5.1434	6,203.0200	6.2030	20.601	0	0	0
2022/09/23	2040	04/05/2023	10.73	Put	Bond Future	8,246.9200	8.2469	9,611.1100	9.6111	16.542	0	0	0
2022/09/23	2040	04/05/2023			Bond Future	11.8058	82.1260	12.1005	80.3705	2.496	0.0000	0.0000	0
2022/09/23	2040	04/05/2023	13.45	Call	Bond Future	10,273.2200	10.2732	8,866.9100	8.8669	(13.689)	0	0	0
2022/09/23	2040	04/05/2023	11.42	Call	Bond Future	2,785.1700	2.7852	2,093.8700	2.0939	(24.821)	0	0	0
2022/09/23	2040	04/05/2023	11.42	Put	Bond Future	5,179.4000	5.1794	6,243.6000	6.2436	20.547	0	0	0
2022/09/23	2040	04/05/2023	11.48	Call	Bond Future	2,951.3200	2.9513	2,232.4900	2.2325	(24.356)	0	0	486
2022/09/23	2040	04/05/2023	11.48	Put	Bond Future	4,965.9100	4.9659	6,002.5800	6.0026	20.876	0	0	0
2022/09/23	2040	04/05/2023	10.73	Call	Bond Future	1,282.8500	1.2828	891.5400	0.8915	(30.503)	0	0	486
2022/09/23	2040	04/05/2023	10.92	Call	Bond Future	1,622.6300	1.6226	1,154.0400	1.1540	(28.878)	0	0	388
2022/09/23	2040	04/05/2023	10.92	Put	Bond Future	7,289.8900	7.2899	8,576.8000	8.5768	17.653	0	0	0
2022/09/23	2040	04/05/2023	11.41	Call	Bond Future	2,758.0700	2.7581	2,071.3500	2.0713	(24.899)	0	0	0
2022/09/23	2040	04/05/2023	11.41	Put	Bond Future	5,215.8500	5.2159	6,284.6300	6.2846	20.491	0	0	0
2022/09/23	2040	04/05/2023	10.17	Call	Bond Future	631.0700	0.6311	413.9600	0.4140	(34.403)	0	0	388
2022/09/23	2040	04/05/2023	10.17	Put	Bond Future	11,597.9000	11.5979	13,136.2900	13.1363	13.264	0	0	0
2022/09/23	2040	03/08/2023	12.23	Call	Bond Future	5,424.6500	5.4247	4,411.7600	4.4118	(18.672)	0	0	0
2022/09/23	2040	03/08/2023	12.23	Put	Bond Future	3,605.3600	3.6054	4,384.9200	4.3849	21.622	0	0	0
2022/09/23	2040	03/08/2023			Bond Future	11.9192	79.3337	12.2253	77.5413	2.569	0.0000	0.0000	0
2022/09/23	2040	03/08/2023	12.22	Call	Bond Future	5,390.1400	5.3901	4,380.9300	4.3809	(18.723)	0	0	0
2022/09/23	2040	03/08/2023	12.22	Put	Bond Future	3,628.3500	3.6283	4,411.5900	4.4116	21.587	0	0	0
2022/09/23	2040	03/08/2023	12.21	Call	Bond Future	5,355.7100	5.3557	4,350.1800	4.3502	(18.775)	0	0	0
2022/09/23	2040	03/08/2023	12.21	Put	Bond Future	3,651.4800	3.6515	4,438.4000	4.4384	21.551	0	0	0
2022/09/23	2040	02/11/2023	11.59	Call	Bond Future	3,523.5500	3.5236	2,771.6800	2.7717	(21.338)	0	0	0
2022/09/23	2040	02/11/2023	11.60	Put	Bond Future	6,183.7600	6.1838	7,256.7500	7.2567	17.352	0	0	0
2022/09/23	2040	02/11/2023	11.58	Call	Bond Future	3,496.9300	3.4969	2,748.8700	2.7489	(21.392)	0	0	0
2022/09/23	2040	02/11/2023	11.58	Put	Bond Future	6,253.9700	6.2540	7,334.5800	7.3346	17.279	0	0	0
2022/09/23	2040	02/11/2023			Bond Future	12.0379	80.9371	12.3557	79.1084	2.640	0.0000	0.0000	0
2022/09/23	2040	02/11/2023	11.59	Put	Bond Future	6,218.7800	6.2188	7,295.5800	7.2956	17.315	0	0	0
2022/09/23	2040	02/11/2023	11.60	Call	Bond Future	3,550.2600	3.5503	2,794.5800	2.7946	(21.285)	0	0	0
2022/09/23	2044	03/11/2022	10.10	Call	Bond Future	5.3400	0.0053	0.9800	0.0010	(81.648)	0	0	0
2022/09/23	2044	03/11/2022	10.10	Put	Bond Future	10,305.1000	10.3051	11,954.4600	11.9545	16.005	0	0	0
2022/09/23	2044	03/11/2022	10.60	Call	Bond Future	73.8800	0.0739	20.8700	0.0209	(71.751)	0	0	1,900
2022/09/23	2044	03/11/2022	10.60	Put	Bond Future	6,583.5900	6.5836	8,184.3000	8.1843	24.314	0	0	0
2022/09/23	2044	03/11/2022	10.80	Call	Bond Future	179.8600	0.1799	60.8300	0.0608	(66.179)	0	0	0
2022/09/23	2044	03/11/2022	10.80	Put	Bond Future	5,247.3500	5.2474	6,782.0400	6.7820	29.247	0	0	0

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2022/09/23	2044	03/11/2022	11.41	Call	Bond Future	1,216.8900	1.2169	630.7200	0.6307	(48.170)	0	0	0
2022/09/23	2044	03/11/2022	11.41	Put	Bond Future	2,127.2200	2.1272	3,194.7700	3.1948	50.185	0	0	0
2022/09/23	2044	03/11/2022	11.30	Call	Bond Future	928.5000	0.9285	451.3000	0.4513	(51.395)	0	0	1,900
2022/09/23	2044	03/11/2022	11.30	Put	Bond Future	2,562.6500	2.5626	3,739.1700	3.7392	45.910	0	0	0
2022/09/23	2044	03/11/2022	11.40	Put	Bond Future	2,164.4700	2.1645	3,242.1300	3.2421	49.789	0	0	0
2022/09/23	2044	03/11/2022			Bond Future	11.5508	80.3353	11.8136	78.6816	2.276	0.0000	0.0000	73,444
2022/09/23	2044	03/11/2022	11.39	Call	Bond Future	1,160.9700	1.1610	595.0100	0.5950	(48.749)	0	0	0
2022/09/23	2044	03/11/2022	11.39	Put	Bond Future	2,202.0900	2.2021	3,289.8500	3.2899	49.397	0	0	0
2022/09/23	2044	03/11/2022	11.40	Call	Bond Future	1,188.7900	1.1888	612.7300	0.6127	(48.458)	0	0	0
2022/09/23	2044	02/02/2023	12.00	Call	Bond Future	4,277.5500	4.2775	3,290.4400	3.2904	(23.077)	0	0	0
2022/09/23	2044	02/02/2023	12.00	Put	Bond Future	2,270.4500	2.2704	2,968.6400	2.9686	30.751	0	0	4,000
2022/09/23	2044	02/02/2023	11.14	Call	Bond Future	1,590.9400	1.5909	1,077.3000	1.0773	(32.285)	0	0	0
2022/09/23	2044	02/02/2023	11.14	Put	Bond Future	5,071.1300	5.0711	6,242.7900	6.2428	23.105	0	0	0
2022/09/23	2044	02/02/2023	11.15	Call	Bond Future	1,613.9500	1.6140	1,094.8300	1.0948	(32.165)	0	0	0
2022/09/23	2044	02/02/2023	11.15	Put	Bond Future	5,026.5400	5.0265	6,192.7200	6.1927	23.200	0	0	0
2022/09/23	2044	02/02/2023			Bond Future	11.6736	77.4370	11.9467	75.7517	2.339	0.0000	0.0000	31,719
2022/09/23	2044	02/02/2023	11.16	Call	Bond Future	1,636.9900	1.6370	1,112.4000	1.1124	(32.046)	0	0	0
2022/09/23	2044	02/02/2023	11.16	Put	Bond Future	4,982.0700	4.9821	6,142.7800	6.1428	23.298	0	0	0
2022/09/23	2044	04/05/2023	11.42	Call	Bond Future	2,916.0700	2.9161	2,221.2700	2.2213	(23.827)	0	0	0
2022/09/23	2044	04/05/2023	11.42	Put	Bond Future	5,180.2700	5.1803	6,206.1900	6.2062	19.804	0	0	0
2022/09/23	2044	04/05/2023	11.75	Put	Bond Future	4,091.8500	4.0919	4,970.4800	4.9705	21.473	0	0	4,115
2022/09/23	2044	04/05/2023	11.41	Call	Bond Future	2,887.9100	2.8879	2,197.6300	2.1976	(23.902)	0	0	0
2022/09/23	2044	04/05/2023	11.41	Put	Bond Future	5,217.1500	5.2172	6,247.5900	6.2476	19.751	0	0	0
2022/09/23	2044	04/05/2023			Bond Future	11.7769	79.0334	12.0601	77.3126	2.405	0.0000	0.0000	0
2022/09/23	2044	04/05/2023	12.00	Call	Bond Future	4,778.6800	4.7787	3,831.1900	3.8312	(19.827)	0	0	0
2022/09/23	2044	04/05/2023	12.00	Put	Bond Future	3,417.6700	3.4177	4,190.9000	4.1909	22.624	0	0	4,115
2022/09/23	2044	04/05/2023	11.43	Call	Bond Future	2,944.3800	2.9444	2,245.0400	2.2450	(23.752)	0	0	0
2022/09/23	2044	04/05/2023	11.43	Put	Bond Future	5,143.6300	5.1436	6,165.0100	6.1650	19.857	0	0	0
2022/09/23	2044	04/05/2023	11.75	Call	Bond Future	3,925.0400	3.9250	3,082.9500	3.0830	(21.454)	0	0	0
2022/09/23	2044	03/08/2023	12.15	Call	Bond Future	5,373.3600	5.3734	4,390.7600	4.3908	(18.287)	0	0	0
2022/09/23	2044	03/08/2023	12.15	Put	Bond Future	3,772.6100	3.7726	4,546.9700	4.5470	20.526	0	0	0
2022/09/23	2044	03/08/2023	12.16	Call	Bond Future	5,408.2000	5.4082	4,421.9700	4.4220	(18.236)	0	0	0
2022/09/23	2044	03/08/2023	12.16	Put	Bond Future	3,748.6800	3.7487	4,519.4100	4.5194	20.560	0	0	0
2022/09/23	2044	03/08/2023			Bond Future	11.8826	76.3018	12.1766	74.5448	2.474	0.0000	0.0000	0
2022/09/23	2044	03/08/2023	12.17	Call	Bond Future	5,442.8500	5.4428	4,452.9900	4.4530	(18.186)	0	0	0
2022/09/23	2044	03/08/2023	12.17	Put	Bond Future	3,724.6400	3.7246	4,491.7400	4.4917	20.595	0	0	0
2022/09/23	2044	02/11/2023	11.57	Call	Bond Future	3,658.7100	3.6587	2,907.9000	2.9079	(20.521)	0	0	0
2022/09/23	2044	02/11/2023	11.57	Put	Bond Future	6,269.0100	6.2690	7,310.7100	7.3107	16.617	0	0	0
2022/09/23	2044	02/11/2023			Bond Future	11.9930	77.8439	12.2979	76.0514	2.542	0.0000	0.0000	0
2022/09/23	2044	02/11/2023	11.55	Call	Bond Future	3,603.8200	3.6038	2,860.5400	2.8605	(20.625)	0	0	0
2022/09/23	2044	02/11/2023	11.55	Put	Bond Future	6,341.2100	6.3412	7,390.4400	7.3904	16.546	0	0	0
2022/09/23	2044	02/11/2023	11.56	Call	Bond Future	3,631.3800	3.6314	2,884.3300	2.8843	(20.572)	0	0	0
2022/09/23	2044	02/11/2023	11.56	Put	Bond Future	6,305.1800	6.3052	7,350.6400	7.3506	16.581	0	0	0
2022/09/23	2046	03/11/2022			Bond Future	114.5304	114.5304	113.2597	113.2597	(1.109)	0.0000	0.0000	16,541
2022/09/23	2046	02/02/2023			Bond Future	116.6722	116.6722	115.3761	115.3761	(1.111)	0.0000	0.0000	0
2022/09/23	2046	04/05/2023			Bond Future	117.0477	117.0477	115.7212	115.7212	(1.133)	0.0000	0.0000	0
2022/09/23	2046	03/08/2023			Bond Future	119.5175	119.5175	118.1626	118.1626	(1.134)	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
2022/09/23	2046	02/11/2023			Bond Future	119.8333	119.8333	118.4472	118.4472	(1.157)	0.0000	0.0000	0
2022/09/23	2050	03/11/2022			Bond Future	118.4532	118.4532	117.4226	117.4226	(0.870)	0.0000	0.0000	12,536
2022/09/23	2050	02/02/2023			Bond Future	118.5274	118.5274	117.4748	117.4748	(0.888)	0.0000	0.0000	0
2022/09/23	2050	04/05/2023			Bond Future	120.9920	120.9920	119.9164	119.9164	(0.889)	0.0000	0.0000	0
2022/09/23	2050	03/08/2023			Bond Future	121.3306	121.3306	120.2299	120.2299	(0.907)	0.0000	0.0000	0
2022/09/23	2050	02/11/2023			Bond Future	123.8096	123.8096	122.6863	122.6863	(0.907)	0.0000	0.0000	0
2022/09/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/23	AL37	03/11/2022			Index Future	826.1920	826.1920	820.2990	820.2990	(0.713)	0.0000	0.0000	0
2022/09/23	AL37	02/02/2023			Index Future	841.4410	841.4410	835.4270	835.4270	(0.715)	0.0000	0.0000	0
2022/09/23	AL37	04/05/2023			Index Future	858.7250	858.7250	852.5790	852.5790	(0.716)	0.0000	0.0000	0
2022/09/23	AL37	03/08/2023			Index Future	876.6400	876.6400	870.3630	870.3630	(0.716)	0.0000	0.0000	0
2022/09/23	AL37	02/11/2023			Index Future	894.3640	894.3640	887.9600	887.9600	(0.716)	0.0000	0.0000	0
2022/09/23	AL7T	03/11/2022			Index Future	949.0550	949.0550	935.6060	935.6060	(1.417)	0.0000	0.0000	0
2022/09/23	AL7T	02/02/2023			Index Future	966.5710	966.5710	952.8610	952.8610	(1.418)	0.0000	0.0000	0
2022/09/23	AL7T	04/05/2023			Index Future	986.4250	986.4250	972.4250	972.4250	(1.419)	0.0000	0.0000	0
2022/09/23	AL7T	03/08/2023			Index Future	1,007.0050	1,007.0050	992.7080	992.7080	(1.420)	0.0000	0.0000	0
2022/09/23	AL7T	02/11/2023			Index Future	1,027.3640	1,027.3640	1,012.7790	1,012.7790	(1.420)	0.0000	0.0000	0
2022/09/23	ALBI	03/11/2022			Index Future	834.9710	834.9710	821.8480	821.8480	(1.572)	0.0000	0.0000	123
2022/09/23	ALBI	02/02/2023			Index Future	850.3810	850.3810	837.0050	837.0050	(1.573)	0.0000	0.0000	0
2022/09/23	ALBI	04/05/2023			Index Future	867.8490	867.8490	854.1900	854.1900	(1.574)	0.0000	0.0000	0
2022/09/23	ALBI	03/08/2023			Index Future	885.9550	885.9550	872.0070	872.0070	(1.574)	0.0000	0.0000	0
2022/09/23	ALBI	02/11/2023			Index Future	903.8670	903.8670	889.6370	889.6370	(1.574)	0.0000	0.0000	0
2022/09/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/23	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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2022/09/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/09/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/23	ES33	03/11/2022			Bond Future	12.3153	72.6856	12.5831	71.4454	2.174	0.0000	0.0000	0
2022/09/23	ES33	02/02/2023			Bond Future	12.5011	74.0449	12.7808	72.7806	2.237	0.0000	0.0000	350
2022/09/23	ES33	04/05/2023			Bond Future	12.6575	71.7894	12.9493	70.4980	2.305	0.0000	0.0000	0
2022/09/23	ES33	03/08/2023			Bond Future	12.8150	73.3058	13.1194	71.9869	2.375	0.0000	0.0000	0
2022/09/23	ES33	02/11/2023			Bond Future	12.9955	71.0085	13.3133	69.6628	2.446	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/23	ES42	03/11/2022			Bond Future	12.5961	70.8168	12.8641	69.3906	2.128	0.0000	0.0000	0
2022/09/23	ES42	02/02/2023			Bond Future	12.7586	72.1428	13.0378	70.6890	2.189	0.0000	0.0000	4,769
2022/09/23	ES42	04/05/2023			Bond Future	12.9027	69.3802	13.1937	67.8954	2.255	0.0000	0.0000	0
2022/09/23	ES42	03/08/2023			Bond Future	13.0433	70.8474	13.3460	69.3310	2.321	0.0000	0.0000	0
2022/09/23	ES42	02/11/2023			Bond Future	13.2032	68.0322	13.5187	66.4848	2.390	0.0000	0.0000	0
2022/09/23	GOVI	03/11/2022	820.41	Call	GOVI	28,750.0000	2.8750	0.0000	0.0000	(100.000)	0	0	0
2022/09/23	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	101,190.0000	10.1190	100.000	0	0	0
2022/09/23	GOVI	03/11/2022	820.42	Call	GOVI	28,650.0000	2.8650	0.0000	0.0000	(100.000)	0	0	0
2022/09/23	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	101,290.0000	10.1290	100.000	0	0	0
2022/09/23	GOVI	03/11/2022			GOVI	823.2850	823.2850	810.2910	810.2910	(1.578)	0.0000	0.0000	867
2022/09/23	GOVI	03/11/2022	820.43	Call	GOVI	28,550.0000	2.8550	0.0000	0.0000	(100.000)	0	0	0
2022/09/23	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	101,390.0000	10.1390	100.000	0	0	0
2022/09/23	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/23	GOVI	02/02/2023	850.82	Put	GOVI	123,410.0000	12.3410	255,860.0000	25.5860	107.325	0	0	0
2022/09/23	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/23	GOVI	02/02/2023	850.83	Put	GOVI	123,510.0000	12.3510	255,960.0000	25.5960	107.238	0	0	0
2022/09/23	GOVI	02/02/2023			GOVI	838.4790	838.4790	825.2340	825.2340	(1.580)	0.0000	0.0000	0
2022/09/23	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/23	GOVI	02/02/2023	850.84	Put	GOVI	123,610.0000	12.3610	256,060.0000	25.6060	107.152	0	0	0
2022/09/23	GOVI	04/05/2023	852.86	Call	GOVI	28,430.0000	2.8430	0.0000	0.0000	(100.000)	0	0	0
2022/09/23	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	106,820.0000	10.6820	100.000	0	0	0
2022/09/23	GOVI	04/05/2023	852.87	Call	GOVI	28,330.0000	2.8330	0.0000	0.0000	(100.000)	0	0	0
2022/09/23	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	106,920.0000	10.6920	100.000	0	0	0
2022/09/23	GOVI	04/05/2023			GOVI	855.7030	855.7030	842.1780	842.1780	(1.581)	0.0000	0.0000	0
2022/09/23	GOVI	04/05/2023	852.88	Call	GOVI	28,230.0000	2.8230	0.0000	0.0000	(100.000)	0	0	0
2022/09/23	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	107,020.0000	10.7020	100.000	0	0	0
2022/09/23	GOVI	03/08/2023	837.21	Call	GOVI	363,450.0000	36.3450	225,340.0000	22.5340	(38.000)	0	0	0
2022/09/23	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/23	GOVI	03/08/2023	837.22	Call	GOVI	363,350.0000	36.3350	225,240.0000	22.5240	(38.010)	0	0	0
2022/09/23	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/23	GOVI	03/08/2023			GOVI	873.5550	873.5550	859.7440	859.7440	(1.581)	0.0000	0.0000	0
2022/09/23	GOVI	03/08/2023	837.23	Call	GOVI	363,250.0000	36.3250	225,140.0000	22.5140	(38.021)	0	0	0
2022/09/23	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/23	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	86,830.0000	8.6830	100.000	0	0	0
2022/09/23	GOVI	02/11/2023	885.82	Call	GOVI	53,970.0000	5.3970	0.0000	0.0000	(100.000)	0	0	0
2022/09/23	GOVI	02/11/2023			GOVI	891.2170	891.2170	877.1270	877.1270	(1.581)	0.0000	0.0000	0
2022/09/23	GOVI	02/11/2023	885.80	Call	GOVI	54,170.0000	5.4170	0.0000	0.0000	(100.000)	0	0	0
2022/09/23	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	86,730.0000	8.6730	100.000	0	0	0
2022/09/23	GOVI	02/11/2023	885.81	Call	GOVI	54,070.0000	5.4070	0.0000	0.0000	(100.000)	0	0	0
2022/09/23	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	86,930.0000	8.6930	100.000	0	0	0
2022/09/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/09/23	IGOV	03/11/2022			Index Future	323.5700	323.5700	321.9830	321.9830	(0.490)	0.0000	0.0000	702
2022/09/23	IGOV	02/02/2023			Index Future	329.6210	329.6210	328.0000	328.0000	(0.492)	0.0000	0.0000	0
2022/09/23	IGOV	04/05/2023			Index Future	336.4690	336.4690	334.8120	334.8120	(0.492)	0.0000	0.0000	0
2022/09/23	IGOV	03/08/2023			Index Future	343.5650	343.5650	341.8710	341.8710	(0.493)	0.0000	0.0000	0

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2022/09/23	IGOV	02/11/2023			Index Future	350.5860	350.5860	348.8580	348.8580	(0.493)	0.0000	0.0000	0
2022/09/23	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/09/23	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/09/23	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/09/23	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/09/23	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/09/23	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/09/23	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/09/23	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/09/23	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/09/23	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/09/23	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/09/23	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/09/23	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/09/23	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/09/23	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/09/23	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/09/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/09/23	JBAF	19/10/2022			Jibar Tradeable Future	6.5550	93.4450	6.5850	93.4150	0.458	0.0000	0.0000	0
2022/09/23	JBAF	16/11/2022			Jibar Tradeable Future	6.7400	93.2600	6.7800	93.2200	0.593	0.0000	0.0000	0
2022/09/23	JBAF	21/12/2022			Jibar Tradeable Future	7.3650	92.6350	7.4150	92.5850	0.679	0.0000	0.0000	68
2022/09/23	JBAF	18/01/2023			Jibar Tradeable Future	7.4800	92.5200	7.5500	92.4500	0.936	0.0000	0.0000	0
2022/09/23	JBAF	15/02/2023			Jibar Tradeable Future	7.9400	92.0600	8.0300	91.9700	1.134	0.0000	0.0000	0
2022/09/23	JBAF	15/03/2023			Jibar Tradeable Future	8.0250	91.9750	8.1350	91.8650	1.371	0.0000	0.0000	0
2022/09/23	JBAF	21/06/2023			Jibar Tradeable Future	8.2800	91.7200	8.4900	91.5100	2.536	0.0000	0.0000	0
2022/09/23	JBAF	20/09/2023			Jibar Tradeable Future	8.3200	91.6800	8.5450	91.4550	2.704	0.0000	0.0000	75
2022/09/23	JBAF	20/12/2023			Jibar Tradeable Future	8.3550	91.6450	8.5950	91.4050	2.873	0.0000	0.0000	272
2022/09/23	JBAF	20/03/2024			Jibar Tradeable Future	8.3600	91.6400	8.6000	91.4000	2.871	0.0000	0.0000	0
2022/09/23	JBAF	19/06/2024			Jibar Tradeable Future	8.3300	91.6700	8.5700	91.4300	2.881	0.0000	0.0000	0
2022/09/23	JBAF	18/09/2024			Jibar Tradeable Future	8.4250	91.5750	8.7000	91.3000	3.264	0.0000	0.0000	0
2022/09/23	R023	03/11/2022	6.25	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/09/23	R023	03/11/2022	6.25	Put	Bond Future	253.8900	0.2539	383.3700	0.3834	50.998	0	0	0
2022/09/23	R023	03/11/2022	6.26	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/09/23	R023	03/11/2022	6.26	Put	Bond Future	250.8300	0.2508	380.3100	0.3803	51.621	0	0	0
2022/09/23	R023	03/11/2022			Bond Future	7.0795	101.6665	7.5041	101.5370	5.998	0.0000	0.0000	23,802
2022/09/23	R023	03/11/2022	6.27	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/09/23	R023	03/11/2022	6.27	Put	Bond Future	247.7600	0.2478	377.2400	0.3772	52.260	0	0	0
2022/09/23	R035	03/11/2022	10.57	Call	Bond Future	146.1700	0.1462	44.9600	0.0450	(69.241)	0	0	0
2022/09/23	R035	03/11/2022	10.57	Put	Bond Future	4,812.6000	4.8126	6,296.4400	6.2964	30.832	0	0	582
2022/09/23	R035	03/11/2022	11.15	Call	Bond Future	953.1200	0.9531	456.4700	0.4565	(52.108)	0	0	0
2022/09/23	R035	03/11/2022	11.15	Put	Bond Future	2,103.6700	2.1037	3,192.0700	3.1921	51.738	0	0	0
2022/09/23	R035	03/11/2022	12.68	Call	Bond Future	7,287.1100	7.2871	5,787.4300	5.7874	(20.580)	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
2022/09/23	R035	03/11/2022	12.68	Put	Bond Future	70.3500	0.0704	155.7200	0.1557	121.350	0	0	976
2022/09/23	R035	03/11/2022	10.99	Call	Bond Future	622.5800	0.6226	268.0800	0.2681	(56.940)	0	0	0
2022/09/23	R035	03/11/2022	10.99	Put	Bond Future	2,722.9200	2.7229	3,953.4700	3.9535	45.192	0	0	582
2022/09/23	R035	03/11/2022	11.05	Call	Bond Future	736.0200	0.7360	330.3600	0.3304	(55.115)	0	0	976
2022/09/23	R035	03/11/2022			Bond Future	11.3473	85.4753	11.6255	83.8902	2.452	0.0000	0.0000	61,647
2022/09/23	R035	03/11/2022	9.82	Call	Bond Future	3.2900	0.0033	0.5100	0.0005	(84.498)	0	0	582
2022/09/23	R035	03/11/2022	9.82	Put	Bond Future	9,528.2600	9.5283	11,110.5300	11.1105	16.606	0	0	0
2022/09/23	R035	03/11/2022	10.30	Call	Bond Future	42.1500	0.0421	9.9600	0.0100	(76.370)	0	0	976
2022/09/23	R035	03/11/2022	10.30	Put	Bond Future	6,415.7700	6.4158	7,968.6300	7.9686	24.204	0	0	0
2022/09/23	R035	03/11/2022	11.14	Call	Bond Future	929.8300	0.9298	442.5400	0.4425	(52.406)	0	0	0
2022/09/23	R035	03/11/2022	11.14	Put	Bond Future	2,139.3100	2.1393	3,237.0700	3.2371	51.314	0	0	0
2022/09/23	R035	03/11/2022	11.05	Put	Bond Future	2,478.4300	2.4784	3,657.8200	3.6578	47.586	0	0	0
2022/09/23	R035	03/11/2022	11.13	Call	Bond Future	906.8900	0.9069	428.9200	0.4289	(52.704)	0	0	0
2022/09/23	R035	03/11/2022	11.13	Put	Bond Future	2,175.3500	2.1753	3,282.4300	3.2824	50.892	0	0	0
2022/09/23	R035	02/02/2023	11.94	Call	Bond Future	4,282.0000	4.2820	3,289.7500	3.2898	(23.173)	0	0	0
2022/09/23	R035	02/02/2023	13.22	Put	Bond Future	4,981.5300	4.9815	705.7000	0.7057	43.572	0	0	976
2022/09/23	R035	02/02/2023	10.88	Call	Bond Future	1,264.2700	1.2643	822.0400	0.8220	(34.979)	0	0	0
2022/09/23	R035	02/02/2023	10.88	Put	Bond Future	4,830.3800	4.8304	6,003.5500	6.0036	24.287	0	0	0
2022/09/23	R035	02/02/2023	10.66	Call	Bond Future	891.1400	0.8911	553.7100	0.5537	(37.865)	0	0	0
2022/09/23	R035	02/02/2023	10.66	Put	Bond Future	5,790.6900	5.7907	7,068.6600	7.0687	22.069	0	0	582
2022/09/23	R035	02/02/2023	10.30	Put	Bond Future	7,621.9200	7.6219	9,035.6900	9.0357	18.549	0	0	0
2022/09/23	R035	02/02/2023	10.60	Call	Bond Future	803.8500	0.8039	492.9000	0.4929	(38.683)	0	0	0
2022/09/23	R035	02/02/2023	10.60	Put	Bond Future	6,072.0800	6.0721	7,376.5300	7.3765	21.483	0	0	0
2022/09/23	R035	02/02/2023	10.64	Put	Bond Future	5,883.6800	5.8837	7,170.5600	7.1706	21.872	0	0	0
2022/09/23	R035	02/02/2023	9.81	Call	Bond Future	183.6200	0.1836	96.3000	0.0963	(47.555)	0	0	582
2022/09/23	R035	02/02/2023	9.81	Put	Bond Future	10,514.8400	10.5148	12,042.9200	12.0429	14.533	0	0	0
2022/09/23	R035	02/02/2023	9.85	Call	Bond Future	199.8800	0.1999	105.7000	0.1057	(47.118)	0	0	0
2022/09/23	R035	02/02/2023	9.89	Call	Bond Future	217.2500	0.2173	115.8200	0.1158	(46.688)	0	0	388
2022/09/23	R035	02/02/2023	9.89	Put	Bond Future	10,017.5900	10.0176	11,531.5600	11.5316	15.113	0	0	0
2022/09/23	R035	02/02/2023			Bond Future	11.4927	87.0528	11.7827	85.4374	2.523	0.0000	0.0000	106,331
2022/09/23	R035	02/02/2023	11.94	Put	Bond Future	1,808.8700	1.8089	2,432.0200	2.4320	34.450	0	0	0
2022/09/23	R035	02/02/2023	11.98	Call	Bond Future	4,428.1200	4.4281	3,417.6900	3.4177	(22.818)	0	0	0
2022/09/23	R035	02/02/2023	11.98	Put	Bond Future	1,739.0000	1.7390	2,343.9700	2.3440	34.788	0	0	388
2022/09/23	R035	02/02/2023	13.22	Call	Bond Future	9,482.5300	9.4825	8,081.3000	8.0813	(14.777)	0	0	0
2022/09/23	R035	02/02/2023	11.05	Call	Bond Future	1,613.5800	1.6136	1,083.6600	1.0837	(32.841)	0	0	976
2022/09/23	R035	02/02/2023	11.05	Put	Bond Future	4,168.7700	4.1688	5,254.2500	5.2542	26.038	0	0	0
2022/09/23	R035	02/02/2023	11.06	Call	Bond Future	1,636.2200	1.6362	1,100.9600	1.1010	(32.713)	0	0	0
2022/09/23	R035	02/02/2023	11.06	Put	Bond Future	4,132.4600	4.1325	5,212.6000	5.2126	26.138	0	0	582
2022/09/23	R035	02/02/2023	10.86	Call	Bond Future	1,226.7700	1.2268	794.5100	0.7945	(35.236)	0	0	0
2022/09/23	R035	02/02/2023	10.86	Put	Bond Future	4,912.9200	4.9129	6,096.0600	6.0961	24.082	0	0	0
2022/09/23	R035	02/02/2023	10.87	Call	Bond Future	1,245.4300	1.2454	808.2000	0.8082	(35.107)	0	0	0
2022/09/23	R035	02/02/2023	10.87	Put	Bond Future	4,871.5300	4.8715	6,049.7000	6.0497	24.185	0	0	0
2022/09/23	R035	02/02/2023	10.30	Call	Bond Future	477.3400	0.4773	275.7100	0.2757	(42.240)	0	0	976
2022/09/23	R035	02/02/2023	10.64	Call	Bond Future	861.4800	0.8615	532.9600	0.5330	(38.134)	0	0	388
2022/09/23	R035	02/02/2023	9.85	Put	Bond Future	10,265.1400	10.2651	11,786.3600	11.7864	14.819	0	0	0
2022/09/23	R035	04/05/2023	11.22	Put	Bond Future	4,702.4200	4.7024	5,709.3300	5.7093	21.413	0	0	0
2022/09/23	R035	04/05/2023	12.46	Call	Bond Future	6,475.2600	6.4753	5,354.4600	5.3545	(17.309)	0	0	0
2022/09/23	R035	04/05/2023	12.46	Put	Bond Future	1,924.5200	1.9245	2,453.1800	2.4532	27.470	0	0	388

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2022/09/23	R035	04/05/2023	13.18	Call	Bond Future	9,240.8200	9.2408	7,931.4200	7.9314	(14.170)	0	0	0
2022/09/23	R035	04/05/2023	13.18	Put	Bond Future	1,128.9500	1.1289	1,469.0100	1.4690	30.122	0	0	491
2022/09/23	R035	04/05/2023	11.17	Call	Bond Future	2,400.9800	2.4010	1,779.9100	1.7799	(25.867)	0	0	491
2022/09/23	R035	04/05/2023	11.20	Call	Bond Future	2,474.1600	2.4742	1,840.1900	1.8402	(25.624)	0	0	0
2022/09/23	R035	04/05/2023	11.21	Call	Bond Future	2,498.5500	2.4985	1,860.3000	1.8603	(25.545)	0	0	0
2022/09/23	R035	04/05/2023	10.60	Call	Bond Future	1,265.3500	1.2653	876.8900	0.8769	(30.700)	0	0	388
2022/09/23	R035	04/05/2023	10.60	Put	Bond Future	7,120.3500	7.1203	8,381.3500	8.3813	17.710	0	0	0
2022/09/23	R035	04/05/2023			Bond Future	11.6057	84.3381	11.9074	82.6886	2.600	0.0000	0.0000	0
2022/09/23	R035	04/05/2023	11.22	Call	Bond Future	2,523.3300	2.5233	1,880.7800	1.8808	(25.464)	0	0	0
2022/09/23	R035	04/05/2023	11.17	Put	Bond Future	4,868.4600	4.8685	5,896.8500	5.8968	21.124	0	0	0
2022/09/23	R035	04/05/2023	11.20	Put	Bond Future	4,768.4400	4.7684	5,783.9300	5.7839	21.296	0	0	0
2022/09/23	R035	04/05/2023	11.21	Put	Bond Future	4,735.2100	4.7352	5,746.4200	5.7464	21.355	0	0	0
2022/09/23	R035	04/05/2023	9.85	Call	Bond Future	482.7100	0.4827	308.0400	0.3080	(36.185)	0	0	388
2022/09/23	R035	04/05/2023	9.85	Put	Bond Future	11,089.1300	11.0891	12,563.9200	12.5639	13.299	0	0	0
2022/09/23	R035	04/05/2023	10.42	Call	Bond Future	1,012.1500	1.0122	686.5700	0.6866	(32.167)	0	0	491
2022/09/23	R035	04/05/2023	10.42	Put	Bond Future	7,976.1600	7.9762	9,300.0400	9.3000	16.598	0	0	0
2022/09/23	R035	03/08/2023	12.00	Call	Bond Future	4,840.2800	4.8403	3,908.1600	3.9082	(19.258)	0	0	0
2022/09/23	R035	03/08/2023	12.00	Put	Bond Future	3,334.9400	3.3349	4,087.0500	4.0870	22.552	0	0	0
2022/09/23	R035	03/08/2023			Bond Future	11.7197	86.1004	12.0338	84.4162	2.680	0.0000	0.0000	0
2022/09/23	R035	03/08/2023	11.98	Call	Bond Future	4,776.8000	4.7768	3,851.7300	3.8517	(19.366)	0	0	0
2022/09/23	R035	03/08/2023	11.98	Put	Bond Future	3,377.5700	3.3776	4,136.7300	4.1367	22.477	0	0	0
2022/09/23	R035	03/08/2023	11.99	Call	Bond Future	4,808.5100	4.8085	3,879.9000	3.8799	(19.312)	0	0	0
2022/09/23	R035	03/08/2023	11.99	Put	Bond Future	3,356.2000	3.3562	4,111.8200	4.1118	22.514	0	0	0
2022/09/23	R035	02/11/2023	11.41	Call	Bond Future	3,192.5700	3.1926	2,492.8600	2.4929	(21.917)	0	0	0
2022/09/23	R035	02/11/2023	11.41	Put	Bond Future	5,609.5400	5.6095	6,628.1000	6.6281	18.158	0	0	0
2022/09/23	R035	02/11/2023	11.42	Call	Bond Future	3,216.8500	3.2169	2,513.5900	2.5136	(21.862)	0	0	0
2022/09/23	R035	02/11/2023	11.42	Put	Bond Future	5,578.3100	5.5783	6,593.3200	6.5933	18.196	0	0	0
2022/09/23	R035	02/11/2023			Bond Future	11.8541	83.3361	12.1813	81.6178	2.760	0.0000	0.0000	0
2022/09/23	R035	02/11/2023	11.43	Call	Bond Future	3,241.2400	3.2412	2,534.4200	2.5344	(21.807)	0	0	0
2022/09/23	R035	02/11/2023	11.43	Put	Bond Future	5,547.2300	5.5472	6,558.6800	6.5587	18.233	0	0	0
2022/09/23	R186	03/11/2022	8.53	Call	Bond Future	47.2900	0.0473	12.7300	0.0127	(73.081)	0	0	0
2022/09/23	R186	03/11/2022	8.53	Put	Bond Future	2,398.9800	2.3990	3,140.5400	3.1405	30.911	0	0	0
2022/09/23	R186	03/11/2022	8.54	Call	Bond Future	50.5400	0.0505	13.8400	0.0138	(72.616)	0	0	0
2022/09/23	R186	03/11/2022	8.54	Put	Bond Future	2,366.6800	2.3667	3,106.1000	3.1061	31.243	0	0	0
2022/09/23	R186	03/11/2022	8.91	Put	Bond Future	1,326.6100	1.3266	1,927.3900	1.9274	45.287	0	0	4,310
2022/09/23	R186	03/11/2022			Bond Future	9.2007	108.3662	9.4262	107.5901	2.451	0.0000	0.0000	63,072
2022/09/23	R186	03/11/2022	8.23	Call	Bond Future	3.9100	0.0039	0.5600	0.0006	(85.678)	0	0	4,310
2022/09/23	R186	03/11/2022	8.23	Put	Bond Future	3,428.9200	3.4289	4,201.6900	4.2017	22.537	0	0	0
2022/09/23	R186	03/11/2022	8.55	Call	Bond Future	53.9000	0.0539	15.0200	0.0150	(72.134)	0	0	0
2022/09/23	R186	03/11/2022	8.55	Put	Bond Future	2,334.5100	2.3345	3,071.7500	3.0718	31.580	0	0	0
2022/09/23	R186	03/11/2022	8.91	Call	Bond Future	315.3700	0.3154	140.0300	0.1400	(55.598)	0	0	0
2022/09/23	R186	02/02/2023	8.33	Call	Bond Future	321.5900	0.3216	202.1100	0.2021	(37.153)	0	0	0
2022/09/23	R186	02/02/2023	8.33	Put	Bond Future	3,670.8700	3.6709	4,343.3300	4.3433	18.319	0	0	0
2022/09/23	R186	02/02/2023	8.32	Call	Bond Future	316.1400	0.3161	198.3700	0.1984	(37.252)	0	0	0
2022/09/23	R186	02/02/2023	8.32	Put	Bond Future	3,699.3600	3.6994	4,373.5300	4.3735	18.224	0	0	0
2022/09/23	R186	02/02/2023			Bond Future	9.3368	105.0667	9.5808	104.2748	2.613	0.0000	0.0000	0
2022/09/23	R186	02/02/2023	8.34	Call	Bond Future	327.2800	0.3273	206.0400	0.2060	(37.045)	0	0	0

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2022/09/23	R186	02/02/2023	8.34	Put	Bond Future	3,642.6300	3.6426	4,313.3300	4.3133	18.413	0	0	0
2022/09/23	R186	04/05/2023	8.83	Put	Bond Future	2,775.0800	2.7751	3,333.3600	3.3334	20.118	0	0	0
2022/09/23	R186	04/05/2023	8.84	Call	Bond Future	948.4500	0.9484	695.3200	0.6953	(26.689)	0	0	0
2022/09/23	R186	04/05/2023			Bond Future	9.4219	107.2295	9.6868	106.4203	2.812	0.0000	0.0000	0
2022/09/23	R186	04/05/2023	8.83	Call	Bond Future	937.8700	0.9379	686.8600	0.6869	(26.764)	0	0	0
2022/09/23	R186	04/05/2023	8.84	Put	Bond Future	2,754.2900	2.7543	3,310.4500	3.3105	20.192	0	0	0
2022/09/23	R186	04/05/2023	8.82	Call	Bond Future	927.0600	0.9271	678.1900	0.6782	(26.845)	0	0	0
2022/09/23	R186	04/05/2023	8.82	Put	Bond Future	2,795.6600	2.7957	3,356.0800	3.3561	20.046	0	0	0
2022/09/23	R186	03/08/2023	9.74	Call	Bond Future	2,344.3400	2.3443	1,902.9600	1.9030	(18.827)	0	0	0
2022/09/23	R186	03/08/2023	9.74	Put	Bond Future	1,673.1000	1.6731	2,058.3500	2.0584	23.026	0	0	0
2022/09/23	R186	03/08/2023	9.73	Put	Bond Future	1,684.2500	1.6843	2,071.3700	2.0714	22.985	0	0	0
2022/09/23	R186	03/08/2023			Bond Future	9.5058	104.1632	9.7945	103.3366	3.037	0.0000	0.0000	0
2022/09/23	R186	03/08/2023	9.75	Call	Bond Future	2,362.1800	2.3622	1,918.9200	1.9189	(18.765)	0	0	0
2022/09/23	R186	03/08/2023	9.75	Put	Bond Future	1,662.4000	1.6624	2,045.7700	2.0458	23.061	0	0	0
2022/09/23	R186	03/08/2023	9.73	Call	Bond Future	2,326.9400	2.3269	1,887.4300	1.8874	(18.888)	0	0	0
2022/09/23	R186	02/11/2023	9.40	Call	Bond Future	1,695.6400	1.6956	1,333.4100	1.3334	(21.362)	0	0	0
2022/09/23	R186	02/11/2023	9.40	Put	Bond Future	2,308.8300	2.3088	2,789.9100	2.7899	20.837	0	0	0
2022/09/23	R186	02/11/2023			Bond Future	9.6278	106.2686	9.9439	105.4253	3.284	0.0000	0.0000	0
2022/09/23	R186	02/11/2023	9.39	Call	Bond Future	1,681.5100	1.6815	1,321.1600	1.3212	(21.430)	0	0	0
2022/09/23	R186	02/11/2023	9.39	Put	Bond Future	2,321.7200	2.3217	2,804.6800	2.8047	20.802	0	0	0
2022/09/23	R186	02/11/2023	9.38	Call	Bond Future	1,667.4300	1.6674	1,308.9700	1.3090	(21.498)	0	0	0
2022/09/23	R186	02/11/2023	9.38	Put	Bond Future	2,334.6700	2.3347	2,819.5200	2.8195	20.767	0	0	0
2022/09/23	R197	03/11/2022			Bond Future	337.4799	337.4799	337.1630	337.1630	(0.094)	0.0000	0.0000	831
2022/09/23	R197	02/02/2023			Bond Future	334.8837	334.8837	334.5553	334.5553	(0.098)	0.0000	0.0000	0
2022/09/23	R197	04/05/2023			Bond Future	341.8480	341.8480	341.5093	341.5093	(0.099)	0.0000	0.0000	0
2022/09/23	R197	03/08/2023			Bond Future	339.8655	339.8655	339.5108	339.5108	(0.104)	0.0000	0.0000	0
2022/09/23	R197	02/11/2023			Bond Future	346.8092	346.8092	346.4474	346.4474	(0.104)	0.0000	0.0000	0
2022/09/23	R202	03/11/2022			Bond Future	250.4602	250.4602	249.5211	249.5211	(0.375)	0.0000	0.0000	6,206
2022/09/23	R202	02/02/2023			Bond Future	250.4128	250.4128	249.4522	249.4522	(0.384)	0.0000	0.0000	460
2022/09/23	R202	04/05/2023			Bond Future	255.6190	255.6190	254.6360	254.6360	(0.385)	0.0000	0.0000	0
2022/09/23	R202	03/08/2023			Bond Future	256.1277	256.1277	255.1187	255.1187	(0.394)	0.0000	0.0000	0
2022/09/23	R202	02/11/2023			Bond Future	261.3609	261.3609	260.3314	260.3314	(0.394)	0.0000	0.0000	0
2022/09/23	R209	03/11/2022	9.25	Call	Bond Future	0.0600	0.0001	0.0100	0.0000	(83.333)	0	0	6,000
2022/09/23	R209	03/11/2022	9.25	Put	Bond Future	11,857.2600	11.8573	13,190.1200	13.1901	11.241	0	0	0
2022/09/23	R209	03/11/2022	9.50	Call	Bond Future	0.3700	0.0004	0.0500	0.0001	(86.486)	0	0	0
2022/09/23	R209	03/11/2022	9.50	Put	Bond Future	10,288.0600	10.2881	11,620.6500	11.6207	12.953	0	0	0
2022/09/23	R209	03/11/2022	12.00	Call	Bond Future	3,549.0900	3.5491	2,495.2800	2.4953	(29.692)	0	0	0
2022/09/23	R209	03/11/2022	12.00	Put	Bond Future	318.7200	0.3187	597.8200	0.5978	87.569	0	0	7,750
2022/09/23	R209	03/11/2022	11.03	Call	Bond Future	620.6900	0.6207	283.8200	0.2838	(54.273)	0	0	0
2022/09/23	R209	03/11/2022	11.03	Put	Bond Future	2,199.4000	2.1994	3,195.4400	3.1954	45.287	0	0	0
2022/09/23	R209	03/11/2022	10.50	Put	Bond Future	4,527.1600	4.5272	5,792.2800	5.7923	27.945	0	0	0
2022/09/23	R209	03/11/2022	10.90	Put	Bond Future	0.0000	0.0000	3,773.2200	3.7732	100.000	0	0	0
2022/09/23	R209	03/11/2022			Bond Future	11.3373	66.0293	11.6050	64.6964	2.361	0.0000	0.0000	19,159
2022/09/23	R209	03/11/2022	10.00	Call	Bond Future	8.1000	0.0081	1.5500	0.0016	(80.864)	0	0	7,750
2022/09/23	R209	03/11/2022	10.00	Put	Bond Future	7,285.5200	7.2855	8,611.8800	8.6119	18.205	0	0	6,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/23	R209	03/11/2022	11.50	Call	Bond Future	1,757.3000	1.7573	1,038.5200	1.0385	(40.903)	0	0	1,300
2022/09/23	R209	03/11/2022	11.50	Put	Bond Future	942.4200	0.9424	1,556.5500	1.5566	65.165	0	0	0
2022/09/23	R209	03/11/2022	11.01	Call	Bond Future	587.1100	0.5871	264.8900	0.2649	(54.882)	0	0	0
2022/09/23	R209	03/11/2022	11.01	Put	Bond Future	2,270.4300	2.2704	3,281.1200	3.2811	44.515	0	0	0
2022/09/23	R209	03/11/2022	11.02	Call	Bond Future	603.7500	0.6038	274.2300	0.2742	(54.579)	0	0	0
2022/09/23	R209	03/11/2022	11.02	Put	Bond Future	2,234.7400	2.2347	3,238.1300	3.2381	44.900	0	0	0
2022/09/23	R209	03/11/2022	10.50	Call	Bond Future	97.1000	0.0971	29.3100	0.0293	(69.815)	0	0	0
2022/09/23	R209	03/11/2022	10.90	Call	Bond Future	0.0000	0.0000	177.5200	0.1775	100.000	0	0	1,300
2022/09/23	R209	03/11/2022	11.00	Call	Bond Future	570.7700	0.5708	255.7800	0.2558	(55.187)	0	0	0
2022/09/23	R209	03/11/2022	11.00	Put	Bond Future	2,306.4800	2.3065	3,324.4000	3.3244	44.133	0	0	6,000
2022/09/23	R209	02/02/2023	10.79	Call	Bond Future	999.7000	0.9997	651.0100	0.6510	(34.879)	0	0	0
2022/09/23	R209	02/02/2023	10.80	Put	Bond Future	4,426.2600	4.4263	5,431.7900	5.4318	22.717	0	0	0
2022/09/23	R209	02/02/2023	10.78	Call	Bond Future	984.2000	0.9842	639.6600	0.6397	(35.007)	0	0	0
2022/09/23	R209	02/02/2023			Bond Future	11.4627	67.2480	11.7404	65.8896	2.422	0.0000	0.0000	2,066
2022/09/23	R209	02/02/2023	10.79	Put	Bond Future	4,463.9800	4.4640	5,473.6700	5.4737	22.619	0	0	0
2022/09/23	R209	02/02/2023	10.80	Call	Bond Future	1,015.3400	1.0153	662.4900	0.6625	(34.752)	0	0	0
2022/09/23	R209	02/02/2023	10.78	Put	Bond Future	4,501.9100	4.5019	5,515.7500	5.5158	22.520	0	0	0
2022/09/23	R209	04/05/2023	11.09	Call	Bond Future	2,010.1100	2.0101	1,498.3200	1.4983	(25.461)	0	0	0
2022/09/23	R209	04/05/2023	11.09	Put	Bond Future	4,393.6100	4.3936	5,268.8000	5.2688	19.920	0	0	0
2022/09/23	R209	04/05/2023	11.10	Call	Bond Future	2,030.8800	2.0309	1,515.4300	1.5154	(25.381)	0	0	0
2022/09/23	R209	04/05/2023	11.10	Put	Bond Future	4,362.9500	4.3630	5,234.4800	5.2345	19.976	0	0	0
2022/09/23	R209	04/05/2023	10.00	Call	Bond Future	545.2500	0.5452	360.7300	0.3607	(33.841)	0	0	7,500
2022/09/23	R209	04/05/2023	10.00	Put	Bond Future	8,877.2800	8.8773	10,079.7400	10.0797	13.545	0	0	0
2022/09/23	R209	04/05/2023			Bond Future	11.5651	65.4780	11.8529	64.0910	2.489	0.0000	0.0000	1,250
2022/09/23	R209	04/05/2023	11.11	Call	Bond Future	2,051.7500	2.0518	1,532.6500	1.5326	(25.300)	0	0	0
2022/09/23	R209	04/05/2023	11.11	Put	Bond Future	4,332.4600	4.3325	5,200.3400	5.2003	20.032	0	0	0
2022/09/23	R209	04/05/2023	12.50	Call	Bond Future	5,919.9200	5.9199	4,949.1000	4.9491	(16.399)	0	0	0
2022/09/23	R209	04/05/2023	12.50	Put	Bond Future	1,564.1000	1.5641	1,980.2600	1.9803	26.607	0	0	7,500
2022/09/23	R209	04/05/2023	11.00	Call	Bond Future	1,827.6700	1.8277	1,348.7400	1.3487	(26.204)	0	0	0
2022/09/23	R209	04/05/2023	11.00	Put	Bond Future	4,676.4500	4.6764	5,584.5000	5.5845	19.418	0	0	7,500
2022/09/23	R209	03/08/2023	11.94	Call	Bond Future	4,222.5600	4.2226	3,433.3300	3.4333	(18.691)	0	0	0
2022/09/23	R209	03/08/2023	11.95	Put	Bond Future	2,899.6600	2.8997	3,523.6100	3.5236	21.518	0	0	0
2022/09/23	R209	03/08/2023	11.93	Call	Bond Future	4,195.0000	4.1950	3,408.7700	3.4088	(18.742)	0	0	0
2022/09/23	R209	03/08/2023			Bond Future	11.6657	66.8464	11.9640	65.4302	2.557	0.0000	0.0000	0
2022/09/23	R209	03/08/2023	11.94	Put	Bond Future	2,918.6300	2.9186	3,545.5600	3.5456	21.480	0	0	0
2022/09/23	R209	03/08/2023	11.95	Call	Bond Future	4,250.4200	4.2504	3,458.2100	3.4582	(18.638)	0	0	0
2022/09/23	R209	03/08/2023	11.93	Put	Bond Future	2,937.9600	2.9380	3,567.8900	3.5679	21.441	0	0	0
2022/09/23	R209	02/11/2023	11.34	Call	Bond Future	2,798.6200	2.7986	2,204.7500	2.2047	(21.220)	0	0	0
2022/09/23	R209	02/11/2023	11.34	Put	Bond Future	4,938.1900	4.9382	5,789.0900	5.7891	17.231	0	0	0
2022/09/23	R209	02/11/2023	11.33	Call	Bond Future	2,777.2100	2.7772	2,186.3900	2.1864	(21.274)	0	0	0
2022/09/23	R209	02/11/2023	11.33	Put	Bond Future	4,966.4500	4.9664	5,820.4000	5.8204	17.194	0	0	0
2022/09/23	R209	02/11/2023			Bond Future	11.7808	65.0462	12.0902	63.6014	2.626	0.0000	0.0000	0
2022/09/23	R209	02/11/2023	11.35	Call	Bond Future	2,820.1100	2.8201	2,223.1900	2.2232	(21.167)	0	0	0
2022/09/23	R209	02/11/2023	11.35	Put	Bond Future	4,910.0600	4.9101	5,757.9100	5.7579	17.268	0	0	0
2022/09/23	R210	03/11/2022			Bond Future	230.8814	230.8814	229.0611	229.0611	(0.788)	0.0000	0.0000	430
2022/09/23	R210	02/02/2023			Bond Future	235.1993	235.1993	233.3417	233.3417	(0.790)	0.0000	0.0000	300
2022/09/23	R210	04/05/2023			Bond Future	236.9804	236.9804	235.0784	235.0784	(0.803)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/23	R210	03/08/2023			Bond Future	241.9801		240.0371		(0.803)	0.0000	0.0000	0
2022/09/23	R210	02/11/2023			Bond Future	243.7014		241.7134		(0.816)	0.0000	0.0000	0
2022/09/23	R213	03/11/2022	9.19	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	476
2022/09/23	R213	03/11/2022	9.19	Put	Bond Future	8,586.7700	8.5868	9,788.5900	9.7886	13.996	0	0	0
2022/09/23	R213	03/11/2022	10.38	Call	Bond Future	156.8800	0.1569	46.5300	0.0465	(70.340)	0	0	0
2022/09/23	R213	03/11/2022	10.38	Put	Bond Future	2,759.3500	2.7594	3,850.8500	3.8508	39.556	0	0	0
2022/09/23	R213	03/11/2022	10.39	Call	Bond Future	165.6100	0.1656	49.9700	0.0500	(69.827)	0	0	0
2022/09/23	R213	03/11/2022	10.39	Put	Bond Future	2,720.0400	2.7200	3,806.2500	3.8063	39.934	0	0	0
2022/09/23	R213	03/11/2022	10.37	Call	Bond Future	148.5300	0.1485	43.3100	0.0433	(70.841)	0	0	0
2022/09/23	R213	03/11/2022	10.37	Put	Bond Future	2,799.0800	2.7991	3,895.7100	3.8957	39.178	0	0	200
2022/09/23	R213	03/11/2022			Bond Future	10.9328	80.1936	11.1961	78.9918	2.408	0.0000	0.0000	33,508
2022/09/23	R213	03/11/2022	9.13	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	200
2022/09/23	R213	03/11/2022	9.13	Put	Bond Future	8,903.0300	8.9030	10,104.8600	10.1049	13.499	0	0	0
2022/09/23	R213	03/11/2022	9.84	Call	Bond Future	2.8100	0.0028	0.2800	0.0003	(90.036)	0	0	0
2022/09/23	R213	03/11/2022	9.84	Put	Bond Future	5,254.1200	5.2541	6,453.4400	6.4534	28.826	0	0	476
2022/09/23	R213	03/11/2022	10.40	Call	Bond Future	174.6000	0.1746	53.5600	0.0536	(69.324)	0	0	0
2022/09/23	R213	03/11/2022	10.40	Put	Bond Future	2,681.0200	2.6810	3,761.8300	3.7618	40.313	0	0	0
2022/09/23	R213	03/11/2022	9.98	Call	Bond Future	6.7800	0.0068	0.7600	0.0008	(88.791)	0	0	0
2022/09/23	R213	03/11/2022	9.98	Put	Bond Future	4,560.9400	4.5609	5,756.7700	5.7568	26.219	0	0	200
2022/09/23	R213	03/11/2022	10.19	Call	Bond Future	45.6100	0.0456	9.1600	0.0092	(79.917)	0	0	0
2022/09/23	R213	03/11/2022	10.19	Put	Bond Future	3,567.7900	3.5678	4,733.1900	4.7332	32.664	0	0	476
2022/09/23	R213	02/02/2023	10.43	Put	Bond Future	3,936.5700	3.9366	4,845.4800	4.8455	23.089	0	0	0
2022/09/23	R213	02/02/2023	12.20	Call	Bond Future	5,488.4100	5.4884	4,533.8900	4.5339	(17.392)	0	0	0
2022/09/23	R213	02/02/2023	12.20	Put	Bond Future	688.9900	0.6890	959.5800	0.9596	39.273	0	0	912
2022/09/23	R213	02/02/2023	10.22	Put	Bond Future	4,678.3600	4.6784	5,658.9800	5.6590	20.961	0	0	0
2022/09/23	R213	02/02/2023	10.23	Call	Bond Future	672.7200	0.6727	425.0300	0.4250	(36.819)	0	0	0
2022/09/23	R213	02/02/2023	10.35	Call	Bond Future	812.8900	0.8129	525.0400	0.5250	(35.411)	0	0	0
2022/09/23	R213	02/02/2023	10.35	Put	Bond Future	4,210.5200	4.2105	5,147.7800	5.1478	22.260	0	0	476
2022/09/23	R213	02/02/2023	10.01	Call	Bond Future	462.0100	0.4620	279.6600	0.2797	(39.469)	0	0	0
2022/09/23	R213	02/02/2023			Bond Future	11.0868	81.6737	11.3625	80.4485	2.487	0.0000	0.0000	0
2022/09/23	R213	02/02/2023	10.43	Call	Bond Future	916.8200	0.9168	600.6200	0.6006	(34.489)	0	0	912
2022/09/23	R213	02/02/2023	10.22	Call	Bond Future	661.9300	0.6619	417.4400	0.4174	(36.936)	0	0	0
2022/09/23	R213	02/02/2023	10.23	Put	Bond Future	4,641.3400	4.6413	5,618.7600	5.6188	21.059	0	0	0
2022/09/23	R213	02/02/2023	9.16	Call	Bond Future	107.9700	0.1080	58.0900	0.0581	(46.198)	0	0	476
2022/09/23	R213	02/02/2023	9.16	Put	Bond Future	9,397.7500	9.3977	10,572.9800	10.5730	12.505	0	0	0
2022/09/23	R213	02/02/2023	10.01	Put	Bond Future	5,490.6300	5.4906	6,533.3900	6.5334	18.992	0	0	476
2022/09/23	R213	02/02/2023	10.21	Call	Bond Future	651.1200	0.6511	409.8400	0.4098	(37.056)	0	0	0
2022/09/23	R213	02/02/2023	10.21	Put	Bond Future	4,715.4000	4.7154	5,699.2300	5.6992	20.864	0	0	0
2022/09/23	R213	04/05/2023	10.75	Call	Bond Future	1,743.8800	1.7439	1,289.8500	1.2899	(26.036)	0	0	0
2022/09/23	R213	04/05/2023	10.75	Put	Bond Future	3,768.6300	3.7686	4,565.7100	4.5657	21.150	0	0	0
2022/09/23	R213	04/05/2023			Bond Future	11.2046	79.7998	11.4930	78.5486	2.574	0.0000	0.0000	0
2022/09/23	R213	04/05/2023	10.74	Call	Bond Future	1,726.2400	1.7262	1,275.4900	1.2755	(26.112)	0	0	0
2022/09/23	R213	04/05/2023	10.74	Put	Bond Future	3,796.2800	3.7963	4,596.6400	4.5966	21.083	0	0	0
2022/09/23	R213	04/05/2023	10.73	Call	Bond Future	1,708.9600	1.7090	1,261.4600	1.2615	(26.186)	0	0	0
2022/09/23	R213	04/05/2023	10.73	Put	Bond Future	3,824.3100	3.8243	4,627.9200	4.6279	21.013	0	0	0
2022/09/23	R213	03/08/2023	11.62	Put	Bond Future	2,503.9700	2.5040	3,073.3100	3.0733	22.737	0	0	0
2022/09/23	R213	03/08/2023	11.63	Call	Bond Future	3,781.0400	3.7810	3,070.0900	3.0701	(18.803)	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	
2022/09/23	R213	03/08/2023			Bond Future		11.3242	81.4668	11.6262	80.1893	2.667	0.0000	0.0000	0
2022/09/23	R213	03/08/2023	11.62	Call	Bond Future	3,755.5200		3.7555	3,047.3100	3.0473	(18.858)	0	0	0
2022/09/23	R213	03/08/2023	11.63	Put	Bond Future	2,487.6300		2.4876	3,054.2300	3.0542	22.777	0	0	0
2022/09/23	R213	03/08/2023	11.61	Call	Bond Future	3,729.7600		3.7298	3,024.2900	3.0243	(18.915)	0	0	0
2022/09/23	R213	03/08/2023	11.61	Put	Bond Future	2,520.1100		2.5201	3,092.1900	3.0922	22.701	0	0	0
2022/09/23	R213	02/11/2023	11.13	Call	Bond Future	2,498.1400		2.4981	1,953.4200	1.9534	(21.805)	0	0	0
2022/09/23	R213	02/11/2023	11.13	Put	Bond Future	3,930.4600		3.9305	4,689.0700	4.6891	19.301	0	0	0
2022/09/23	R213	02/11/2023			Bond Future		11.4703	79.5606	11.7869	78.2572	2.760	0.0000	0.0000	0
2022/09/23	R213	02/11/2023	11.12	Call	Bond Future	2,478.7700		2.4788	1,936.8600	1.9369	(21.862)	0	0	0
2022/09/23	R213	02/11/2023	11.12	Put	Bond Future	3,953.6800		3.9537	4,715.1000	4.7151	19.259	0	0	0
2022/09/23	R213	02/11/2023	11.11	Call	Bond Future	2,459.1500		2.4591	1,920.0700	1.9201	(21.921)	0	0	0
2022/09/23	R213	02/11/2023	11.11	Put	Bond Future	3,976.6800		3.9767	4,740.9300	4.7409	19.218	0	0	0
2022/09/23	R214	03/11/2022	11.34	Call	Bond Future	994.7700		0.9948	503.7400	0.5037	(49.361)	0	0	0
2022/09/23	R214	03/11/2022	11.36	Put	Bond Future	1,651.3900		1.6514	2,529.8900	2.5299	53.198	0	0	0
2022/09/23	R214	03/11/2022			Bond Future		11.4747	63.4849	11.7425	62.0981	2.333	0.0000	0.0000	24,771
2022/09/23	R214	03/11/2022	11.34	Put	Bond Future	1,711.2700		1.7113	2,607.0300	2.6070	52.345	0	0	0
2022/09/23	R214	03/11/2022	11.35	Call	Bond Future	1,018.2300		1.0182	518.5900	0.5186	(49.069)	0	0	0
2022/09/23	R214	03/11/2022	11.35	Put	Bond Future	1,681.1000		1.6811	2,568.2500	2.5682	52.772	0	0	0
2022/09/23	R214	03/11/2022	11.36	Call	Bond Future	1,042.0900		1.0421	533.8000	0.5338	(48.776)	0	0	0
2022/09/23	R214	02/02/2023	11.07	Call	Bond Future	1,343.2200		1.3432	907.8900	0.9079	(32.409)	0	0	0
2022/09/23	R214	02/02/2023	11.07	Put	Bond Future	4,166.7600		4.1668	5,144.6500	5.1447	23.469	0	0	0
2022/09/23	R214	02/02/2023	11.08	Call	Bond Future	1,362.8000		1.3628	922.8500	0.9228	(32.283)	0	0	0
2022/09/23	R214	02/02/2023	11.08	Put	Bond Future	4,130.8200		4.1308	5,104.0900	5.1041	23.561	0	0	0
2022/09/23	R214	02/02/2023			Bond Future		11.5961	64.6566	11.8737	63.2434	2.394	0.0000	0.0000	64,507
2022/09/23	R214	02/02/2023	11.09	Call	Bond Future	1,382.4100		1.3824	937.8400	0.9378	(32.159)	0	0	0
2022/09/23	R214	02/02/2023	11.09	Put	Bond Future	4,094.9700		4.0950	5,063.6200	5.0636	23.655	0	0	0
2022/09/23	R214	04/05/2023	11.36	Call	Bond Future	2,421.7100		2.4217	1,831.7200	1.8317	(24.363)	0	0	0
2022/09/23	R214	04/05/2023	11.36	Put	Bond Future	4,147.7100		4.1477	5,000.6200	5.0006	20.563	0	0	0
2022/09/23	R214	04/05/2023	11.37	Call	Bond Future	2,445.3500		2.4453	1,851.5100	1.8515	(24.284)	0	0	0
2022/09/23	R214	04/05/2023	11.37	Put	Bond Future	4,117.9600		4.1180	4,967.0200	4.9670	20.618	0	0	0
2022/09/23	R214	04/05/2023			Bond Future		11.6901	62.6868	11.9774	61.2439	2.457	0.0000	0.0000	0
2022/09/23	R214	04/05/2023	11.38	Call	Bond Future	2,468.9000		2.4689	1,871.2300	1.8712	(24.208)	0	0	0
2022/09/23	R214	04/05/2023	11.38	Put	Bond Future	4,088.1900		4.0882	4,933.4200	4.9334	20.675	0	0	0
2022/09/23	R214	03/08/2023	12.14	Call	Bond Future	4,720.5500		4.7206	3,870.9500	3.8710	(17.998)	0	0	0
2022/09/23	R214	03/08/2023	12.14	Put	Bond Future	2,962.1100		2.9621	3,585.7600	3.5858	21.054	0	0	0
2022/09/23	R214	03/08/2023	12.15	Call	Bond Future	4,749.8100		4.7498	3,897.2500	3.8973	(17.949)	0	0	0
2022/09/23	R214	03/08/2023	12.15	Put	Bond Future	2,943.1400		2.9431	3,563.8300	3.5638	21.089	0	0	0
2022/09/23	R214	03/08/2023			Bond Future		11.7838	63.9967	12.0811	62.5234	2.523	0.0000	0.0000	0
2022/09/23	R214	03/08/2023	12.16	Call	Bond Future	4,779.3600		4.7794	3,923.8400	3.9238	(17.900)	0	0	0
2022/09/23	R214	03/08/2023	12.16	Put	Bond Future	2,924.5300		2.9245	3,542.2600	3.5423	21.122	0	0	0
2022/09/23	R214	02/11/2023	11.45	Put	Bond Future	5,201.3700		5.2014	6,083.0200	6.0830	16.950	0	0	0
2022/09/23	R214	02/11/2023	11.46	Call	Bond Future	2,955.6700		2.9557	2,331.1700	2.3312	(21.129)	0	0	0
2022/09/23	R214	02/11/2023	11.46	Put	Bond Future	5,170.5600		5.1706	6,049.0600	6.0491	16.990	0	0	0
2022/09/23	R214	02/11/2023			Bond Future		11.8927	61.9910	12.2006	60.4880	2.589	0.0000	0.0000	0
2022/09/23	R214	02/11/2023	11.45	Call	Bond Future	2,933.8300		2.9338	2,312.4800	2.3125	(21.179)	0	0	0
2022/09/23	R214	02/11/2023	11.47	Call	Bond Future	2,977.5900		2.9776	2,349.9400	2.3499	(21.079)	0	0	0
2022/09/23	R214	02/11/2023	11.47	Put	Bond Future	5,139.8900		5.1399	6,015.2400	6.0152	17.031	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
2022/09/23	R248	03/11/2022	10.60	Call	Bond Future	102.4000	0.1024	30.3400	0.0303	(70.371)	0	0	950
2022/09/23	R248	03/11/2022	10.60	Put	Bond Future	6,248.2700	6.2483	7,876.2900	7.8763	26.056	0	0	0
2022/09/23	R248	03/11/2022	10.70	Call	Bond Future	159.8500	0.1598	51.8800	0.0519	(67.545)	0	0	0
2022/09/23	R248	03/11/2022	10.70	Put	Bond Future	5,558.8100	5.5588	7,150.9200	7.1509	28.641	0	0	0
2022/09/23	R248	03/11/2022	11.32	Call	Bond Future	1,194.4000	1.1944	607.8100	0.6078	(49.112)	0	0	0
2022/09/23	R248	03/11/2022	11.20	Call	Bond Future	880.8200	0.8808	416.7600	0.4168	(52.685)	0	0	0
2022/09/23	R248	03/11/2022	11.20	Put	Bond Future	2,712.0500	2.7120	3,948.0700	3.9481	45.575	0	0	0
2022/09/23	R248	03/11/2022	11.30	Put	Bond Future	2,287.5200	2.2875	3,422.0000	3.4220	49.594	0	0	0
2022/09/23	R248	03/11/2022	11.31	Put	Bond Future	2,247.9500	2.2479	3,371.9500	3.3719	50.001	0	0	0
2022/09/23	R248	03/11/2022			Bond Future	11.4721	79.3206	11.7350	77.6206	2.292	0.0000	0.0000	248,902
2022/09/23	R248	03/11/2022	10.00	Call	Bond Future	4.3800	0.0044	0.7700	0.0008	(82.420)	0	0	0
2022/09/23	R248	03/11/2022	10.00	Put	Bond Future	10,884.0600	10.8841	12,580.5300	12.5805	15.587	0	0	0
2022/09/23	R248	03/11/2022	11.32	Put	Bond Future	2,208.8700	2.2089	3,322.3600	3.3224	50.410	0	0	0
2022/09/23	R248	03/11/2022	11.90	Call	Bond Future	3,436.3600	3.4364	2,265.4400	2.2654	(34.074)	0	0	0
2022/09/23	R248	03/11/2022	11.90	Put	Bond Future	702.8500	0.7028	1,232.0100	1.2320	75.288	0	0	0
2022/09/23	R248	03/11/2022	11.30	Call	Bond Future	1,137.9500	1.1380	572.3500	0.5723	(49.703)	0	0	950
2022/09/23	R248	03/11/2022	11.31	Call	Bond Future	1,165.9800	1.1660	589.9000	0.5899	(49.407)	0	0	0
2022/09/23	R248	02/02/2023	11.10	Put	Bond Future	5,046.7500	5.0468	6,222.9900	6.2230	23.307	0	0	0
2022/09/23	R248	02/02/2023	11.08	Call	Bond Future	1,721.2900	1.7213	1,176.4600	1.1765	(31.652)	0	0	0
2022/09/23	R248	02/02/2023	11.08	Put	Bond Future	5,136.2400	5.1362	6,323.9300	6.3239	23.124	0	0	0
2022/09/23	R248	02/02/2023			Bond Future	11.5877	80.8215	11.8607	79.0890	2.356	0.0000	0.0000	0
2022/09/23	R248	02/02/2023	11.10	Call	Bond Future	1,771.3000	1.7713	1,215.0200	1.2150	(31.405)	0	0	2,700
2022/09/23	R248	02/02/2023	11.06	Call	Bond Future	1,672.0800	1.6721	1,138.6700	1.1387	(31.901)	0	0	0
2022/09/23	R248	02/02/2023	11.06	Put	Bond Future	5,226.9500	5.2270	6,426.0600	6.4261	22.941	0	0	0
2022/09/23	R248	02/02/2023	11.07	Call	Bond Future	1,696.5000	1.6965	1,157.3900	1.1574	(31.778)	0	0	0
2022/09/23	R248	02/02/2023	11.07	Put	Bond Future	5,181.3500	5.1813	6,374.7600	6.3748	23.033	0	0	0
2022/09/23	R248	02/02/2023	10.40	Call	Bond Future	539.5300	0.5395	321.9800	0.3220	(40.322)	0	0	2,700
2022/09/23	R248	02/02/2023	10.40	Put	Bond Future	8,959.2000	8.9592	10,474.1700	10.4742	16.910	0	0	0
2022/09/23	R248	04/05/2023	11.35	Call	Bond Future	3,017.8900	3.0179	2,294.8600	2.2949	(23.958)	0	0	0
2022/09/23	R248	04/05/2023	11.35	Put	Bond Future	5,204.1900	5.2042	6,250.0400	6.2500	20.096	0	0	0
2022/09/23	R248	04/05/2023			Bond Future	11.6843	78.0230	11.9673	76.2541	2.422	0.0000	0.0000	0
2022/09/23	R248	04/05/2023	11.33	Call	Bond Future	2,959.2000	2.9592	2,245.6500	2.2456	(24.113)	0	0	0
2022/09/23	R248	04/05/2023	11.33	Put	Bond Future	5,279.7700	5.2798	6,335.1000	6.3351	19.988	0	0	0
2022/09/23	R248	04/05/2023	11.34	Call	Bond Future	2,988.4800	2.9885	2,270.1800	2.2702	(24.036)	0	0	0
2022/09/23	R248	04/05/2023	11.34	Put	Bond Future	5,241.8700	5.2419	6,292.4500	6.2925	20.042	0	0	0
2022/09/23	R248	03/08/2023	12.11	Call	Bond Future	5,781.9600	5.7820	4,750.7300	4.7507	(17.835)	0	0	0
2022/09/23	R248	03/08/2023	12.11	Put	Bond Future	3,779.5300	3.7795	4,554.4700	4.5545	20.504	0	0	0
2022/09/23	R248	03/08/2023			Bond Future	11.7837	79.6159	12.0773	77.8097	2.492	0.0000	0.0000	0
2022/09/23	R248	03/08/2023	12.09	Call	Bond Future	5,709.6500	5.7097	4,685.7200	4.6857	(17.933)	0	0	0
2022/09/23	R248	03/08/2023	12.09	Put	Bond Future	3,827.2500	3.8273	4,609.4900	4.6095	20.439	0	0	0
2022/09/23	R248	03/08/2023	12.10	Call	Bond Future	5,745.7700	5.7458	4,718.1900	4.7182	(17.884)	0	0	0
2022/09/23	R248	03/08/2023	12.10	Put	Bond Future	3,803.3100	3.8033	4,581.9000	4.5819	20.471	0	0	0
2022/09/23	R248	02/11/2023	11.49	Put	Bond Future	6,323.5600	6.3236	7,385.9700	7.3860	16.801	0	0	0
2022/09/23	R248	02/11/2023	11.47	Call	Bond Future	3,726.5000	3.7265	2,954.0500	2.9540	(20.729)	0	0	0
2022/09/23	R248	02/11/2023	11.48	Call	Bond Future	3,754.0300	3.7540	2,977.7200	2.9777	(20.679)	0	0	0
2022/09/23	R248	02/11/2023			Bond Future	11.8892	76.8033	12.1937	74.9607	2.561	0.0000	0.0000	0
2022/09/23	R248	02/11/2023	11.49	Call	Bond Future	3,781.6700	3.7817	3,001.4800	3.0015	(20.631)	0	0	0

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2022/09/23	R248 02/11/2023	11.47	Put	Bond Future	6,399.6800	6.3997	7,469.8300	7.4698	16.722	0	0	0
2022/09/23	R248 02/11/2023	11.48	Put	Bond Future	6,361.5200	6.3615	7,427.8100	7.4278	16.762	0	0	0
Total												1491227