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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/09/2022 TO 05/09/2022

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
2022/09/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/05	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/05	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/05	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/05	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/05	2025	03/11/2022		Bond Future	167.7531	167.7531	167.7923	167.7923	0.023	0.0000	0.0000	7,366
2022/09/05	2025	02/02/2023		Bond Future	169.0879	169.0879	169.1258	169.1258	0.022	0.0000	0.0000	1,936
2022/09/05	2025	04/05/2023		Bond Future	172.3360	172.3360	172.3736	172.3736	0.022	0.0000	0.0000	0
2022/09/05	2025	03/08/2023		Bond Future	173.9963	173.9963	174.0345	174.0345	0.022	0.0000	0.0000	0
2022/09/05	2025	02/11/2023		Bond Future	177.2589	177.2589	177.2981	177.2981	0.022	0.0000	0.0000	0
2022/09/05	2029	03/11/2022		Bond Future	122.4315	122.4315	122.4650	122.4650	0.027	0.0000	0.0000	1,519
2022/09/05	2029	02/02/2023		Bond Future	124.6590	124.6590	124.6915	124.6915	0.026	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
2022/09/05	2029	04/05/2023			Bond Future	125.7413	125.7413	125.7739	125.7739	0.026	0.0000	0.0000	0
2022/09/05	2029	03/08/2023			Bond Future	128.2541	128.2541	128.2869	128.2869	0.026	0.0000	0.0000	0
2022/09/05	2029	02/11/2023			Bond Future	129.2968	129.2968	129.3308	129.3308	0.026	0.0000	0.0000	0
2022/09/05	2030	03/11/2022	9.70	Call	Bond Future	152.9800	0.1530	141.0300	0.1410	(7.811)	0	0	500
2022/09/05	2030	03/11/2022	9.70	Put	Bond Future	3,632.6400	3.6326	3,611.4100	3.6114	(0.584)	0	0	0
2022/09/05	2030	03/11/2022	10.10	Call	Bond Future	568.4000	0.5684	545.8200	0.5458	(3.973)	0	0	0
2022/09/05	2030	03/11/2022	10.10	Put	Bond Future	2,142.9600	2.1430	2,111.1000	2.1111	(1.487)	0	0	0
2022/09/05	2030	03/11/2022	10.20	Put	Bond Future	1,846.1800	1.8462	1,812.4700	1.8125	(1.826)	0	0	0
2022/09/05	2030	03/11/2022			Bond Future	10.4388	89.9825	10.4368	89.9917	(0.019)	0.0000	0.0000	66,881
2022/09/05	2030	03/11/2022	10.08	Call	Bond Future	537.3200	0.5373	515.1700	0.5152	(4.122)	0	0	0
2022/09/05	2030	03/11/2022	10.08	Put	Bond Future	2,205.9300	2.2059	2,174.5000	2.1745	(1.425)	0	0	0
2022/09/05	2030	03/11/2022	10.09	Call	Bond Future	552.7900	0.5528	530.4200	0.5304	(4.047)	0	0	0
2022/09/05	2030	03/11/2022	10.09	Put	Bond Future	2,174.3600	2.1744	2,142.7100	2.1427	(1.456)	0	0	0
2022/09/05	2030	03/11/2022	10.20	Call	Bond Future	740.0000	0.7400	715.5700	0.7156	(3.301)	0	0	500
2022/09/05	2030	03/11/2022	11.57	Call	Bond Future	5,169.7400	5.1697	5,163.2600	5.1633	(0.125)	0	0	0
2022/09/05	2030	03/11/2022	11.57	Put	Bond Future	162.6900	0.1627	146.9300	0.1469	(9.687)	0	0	500
2022/09/05	2030	02/02/2023	11.16	Put	Bond Future	1,152.3300	1.1523	1,130.5000	1.1305	(1.894)	0	0	388
2022/09/05	2030	02/02/2023	11.35	Call	Bond Future	4,239.2200	4.2392	4,227.1200	4.2271	(0.285)	0	0	5,000
2022/09/05	2030	02/02/2023	11.35	Put	Bond Future	939.5900	0.9396	919.2500	0.9192	(2.165)	0	0	0
2022/09/05	2030	02/02/2023	9.99	Call	Bond Future	939.8800	0.9399	925.2300	0.9252	(1.559)	0	0	0
2022/09/05	2030	02/02/2023	10.00	Call	Bond Future	953.5500	0.9536	938.8400	0.9388	(1.543)	0	0	0
2022/09/05	2030	02/02/2023	10.01	Put	Bond Future	3,601.3200	3.6013	3,578.3000	3.5783	(0.639)	0	0	0
2022/09/05	2030	02/02/2023	9.80	Call	Bond Future	705.7200	0.7057	692.3700	0.6924	(1.892)	0	0	0
2022/09/05	2030	02/02/2023	9.94	Put	Bond Future	3,831.0600	3.8311	3,808.4800	3.8085	(0.589)	0	0	102
2022/09/05	2030	02/02/2023	9.20	Call	Bond Future	267.1500	0.2671	258.6800	0.2587	(3.171)	0	0	0
2022/09/05	2030	02/02/2023	9.20	Put	Bond Future	6,744.4600	6.7445	6,727.7500	6.7277	(0.248)	0	0	0
2022/09/05	2030	02/02/2023	9.66	Call	Bond Future	562.5600	0.5626	550.3800	0.5504	(2.165)	0	0	0
2022/09/05	2030	02/02/2023	9.66	Put	Bond Future	4,831.9600	4.8320	4,811.5400	4.8115	(0.423)	0	0	102
2022/09/05	2030	02/02/2023	8.81	Put	Bond Future	8,541.5100	8.5415	8,527.5200	8.5275	(0.164)	0	0	0
2022/09/05	2030	02/02/2023	9.04	Call	Bond Future	205.8200	0.2058	198.5200	0.1985	(3.547)	0	0	0
2022/09/05	2030	02/02/2023	9.04	Put	Bond Future	7,466.7600	7.4668	7,451.2200	7.4512	(0.208)	0	0	0
2022/09/05	2030	02/02/2023	9.08	Put	Bond Future	7,284.0500	7.2840	7,268.2300	7.2682	(0.217)	0	0	0
2022/09/05	2030	02/02/2023			Bond Future	10.5905	87.5921	10.5886	87.6004	(0.017)	0.0000	0.0000	5,200
2022/09/05	2030	02/02/2023	11.55	Call	Bond Future	4,897.5900	4.8976	4,887.2200	4.8872	(0.212)	0	0	5,000
2022/09/05	2030	02/02/2023	11.55	Put	Bond Future	755.5600	0.7556	736.9500	0.7369	(2.463)	0	0	0
2022/09/05	2030	02/02/2023	11.12	Call	Bond Future	3,519.6100	3.5196	3,505.7300	3.5057	(0.394)	0	0	0
2022/09/05	2030	02/02/2023	11.12	Put	Bond Future	1,202.2100	1.2022	1,180.0900	1.1801	(1.840)	0	0	0
2022/09/05	2030	02/02/2023	11.16	Call	Bond Future	3,641.6000	3.6416	3,628.0100	3.6280	(0.373)	0	0	0
2022/09/05	2030	02/02/2023	9.99	Put	Bond Future	3,665.5500	3.6656	3,642.6600	3.6427	(0.624)	0	0	0
2022/09/05	2030	02/02/2023	10.00	Put	Bond Future	3,632.9600	3.6330	3,610.0100	3.6100	(0.632)	0	0	0
2022/09/05	2030	02/02/2023	10.01	Call	Bond Future	968.1500	0.9681	953.3700	0.9534	(1.527)	0	0	0
2022/09/05	2030	02/02/2023	9.80	Put	Bond Future	4,316.1600	4.3162	4,294.5700	4.2946	(0.500)	0	0	0
2022/09/05	2030	02/02/2023	9.83	Call	Bond Future	739.5500	0.7395	725.9800	0.7260	(1.835)	0	0	388
2022/09/05	2030	02/02/2023	9.83	Put	Bond Future	4,209.5600	4.2096	4,187.7500	4.1877	(0.518)	0	0	0
2022/09/05	2030	02/02/2023	9.94	Call	Bond Future	873.6100	0.8736	859.2700	0.8593	(1.641)	0	0	0
2022/09/05	2030	02/02/2023	9.79	Call	Bond Future	694.6900	0.6947	681.4200	0.6814	(1.910)	0	0	0
2022/09/05	2030	02/02/2023	9.79	Put	Bond Future	4,352.0000	4.3520	4,330.4900	4.3305	(0.494)	0	0	0

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2022/09/05	2030	02/02/2023	8.81	Call	Bond Future	139.6500	0.1396	133.9000	0.1339	(4.117)	0	0	102
2022/09/05	2030	02/02/2023	9.08	Call	Bond Future	219.7900	0.2198	212.2100	0.2122	(3.449)	0	0	388
2022/09/05	2030	04/05/2023	11.34	Call	Bond Future	4,136.6300	4.1366	4,126.5700	4.1266	(0.243)	0	0	0
2022/09/05	2030	04/05/2023	11.34	Put	Bond Future	1,585.7200	1.5857	1,567.7700	1.5678	(1.132)	0	0	150
2022/09/05	2030	04/05/2023	10.42	Call	Bond Future	1,880.1700	1.8802	1,868.4300	1.8684	(0.624)	0	0	479
2022/09/05	2030	04/05/2023	10.42	Put	Bond Future	3,263.5900	3.2636	3,243.9600	3.2440	(0.601)	0	0	0
2022/09/05	2030	04/05/2023	10.52	Call	Bond Future	2,079.5400	2.0795	2,067.7400	2.0677	(0.567)	0	0	0
2022/09/05	2030	04/05/2023	10.52	Put	Bond Future	3,024.2600	3.0243	3,004.5700	3.0046	(0.651)	0	0	0
2022/09/05	2030	04/05/2023	10.53	Call	Bond Future	2,100.2900	2.1003	2,088.4900	2.0885	(0.562)	0	0	0
2022/09/05	2030	04/05/2023	10.53	Put	Bond Future	3,001.2900	3.0013	2,981.6000	2.9816	(0.656)	0	0	0
2022/09/05	2030	04/05/2023	9.67	Call	Bond Future	801.8900	0.8019	792.2600	0.7923	(1.201)	0	0	479
2022/09/05	2030	04/05/2023	9.67	Put	Bond Future	5,564.8600	5.5649	5,547.3400	5.5473	(0.315)	0	0	0
2022/09/05	2030	04/05/2023	9.78	Call	Bond Future	910.2900	0.9103	900.2500	0.9003	(1.103)	0	0	388
2022/09/05	2030	04/05/2023	9.78	Put	Bond Future	5,167.5600	5.1676	5,149.6300	5.1496	(0.347)	0	0	0
2022/09/05	2030	04/05/2023	10.00	Call	Bond Future	1,188.8600	1.1889	1,177.9700	1.1780	(0.916)	0	0	1,080
2022/09/05	2030	04/05/2023	10.00	Put	Bond Future	4,445.1700	4.4452	4,426.3900	4.4264	(0.422)	0	0	0
2022/09/05	2030	04/05/2023	9.03	Call	Bond Future	374.7800	0.3748	367.8600	0.3679	(1.846)	0	0	388
2022/09/05	2030	04/05/2023	9.03	Put	Bond Future	8,150.7400	8.1507	8,135.9300	8.1359	(0.182)	0	0	0
2022/09/05	2030	04/05/2023	9.58	Put	Bond Future	5,903.9000	5.9039	5,886.7100	5.8867	(0.291)	0	0	0
2022/09/05	2030	04/05/2023			Bond Future	10.7375	89.2570	10.7357	89.2649	(0.017)	0.0000	0.0000	0
2022/09/05	2030	04/05/2023	12.57	Call	Bond Future	8,058.5700	8.0586	8,054.6600	8.0547	(0.049)	0	0	0
2022/09/05	2030	04/05/2023	12.57	Put	Bond Future	587.5300	0.5875	575.7300	0.5757	(2.008)	0	0	350
2022/09/05	2030	04/05/2023	11.62	Call	Bond Future	4,969.7200	4.9697	4,960.9100	4.9609	(0.177)	0	0	0
2022/09/05	2030	04/05/2023	11.62	Put	Bond Future	1,265.5400	1.2655	1,248.8400	1.2488	(1.320)	0	0	388
2022/09/05	2030	04/05/2023	12.04	Call	Bond Future	6,298.0100	6.2980	6,291.3300	6.2913	(0.106)	0	0	0
2022/09/05	2030	04/05/2023	12.04	Put	Bond Future	901.1100	0.9011	886.5400	0.8865	(1.617)	0	0	1,080
2022/09/05	2030	04/05/2023	12.50	Call	Bond Future	7,822.5100	7.8225	7,818.2500	7.8183	(0.054)	0	0	0
2022/09/05	2030	04/05/2023	12.50	Put	Bond Future	621.5300	0.6215	609.3800	0.6094	(1.955)	0	0	479
2022/09/05	2030	04/05/2023	10.54	Call	Bond Future	2,121.1400	2.1211	2,109.3400	2.1093	(0.556)	0	0	0
2022/09/05	2030	04/05/2023	10.54	Put	Bond Future	2,978.4500	2.9785	2,958.7600	2.9588	(0.661)	0	0	0
2022/09/05	2030	04/05/2023	10.65	Call	Bond Future	2,358.2200	2.3582	2,346.4400	2.3464	(0.500)	0	0	350
2022/09/05	2030	04/05/2023	10.65	Put	Bond Future	2,736.7300	2.7367	2,717.0600	2.7171	(0.719)	0	0	0
2022/09/05	2030	04/05/2023	9.58	Call	Bond Future	724.5500	0.7245	715.2500	0.7153	(1.284)	0	0	150
2022/09/05	2030	03/08/2023	12.89	Call	Bond Future	8,644.2100	8.6442	8,641.3300	8.6413	(0.033)	0	0	0
2022/09/05	2030	03/08/2023	12.89	Put	Bond Future	750.1600	0.7502	739.6000	0.7396	(1.408)	0	0	350
2022/09/05	2030	03/08/2023	11.34	Call	Bond Future	3,999.9700	4.0000	3,991.8400	3.9918	(0.203)	0	0	0
2022/09/05	2030	03/08/2023	11.34	Put	Bond Future	2,115.1300	2.1151	2,099.3200	2.0993	(0.747)	0	0	0
2022/09/05	2030	03/08/2023	11.35	Call	Bond Future	4,026.5500	4.0265	4,018.4500	4.0185	(0.201)	0	0	0
2022/09/05	2030	03/08/2023	11.36	Put	Bond Future	2,087.2000	2.0872	2,071.4400	2.0714	(0.755)	0	0	0
2022/09/05	2030	03/08/2023	10.40	Call	Bond Future	1,904.7100	1.9047	1,895.7100	1.8957	(0.473)	0	0	1,012
2022/09/05	2030	03/08/2023	10.65	Call	Bond Future	2,375.7800	2.3758	2,366.7100	2.3667	(0.382)	0	0	350
2022/09/05	2030	03/08/2023	10.65	Put	Bond Future	3,352.0100	3.3520	3,335.2600	3.3353	(0.500)	0	0	0
2022/09/05	2030	03/08/2023			Bond Future	10.8822	87.0155	10.8804	87.0232	(0.017)	0.0000	0.0000	0
2022/09/05	2030	03/08/2023	12.59	Call	Bond Future	7,689.6300	7.6896	7,685.6500	7.6857	(0.052)	0	0	0
2022/09/05	2030	03/08/2023	12.59	Put	Bond Future	915.4600	0.9155	903.8000	0.9038	(1.274)	0	0	1,012
2022/09/05	2030	03/08/2023	11.35	Put	Bond Future	2,101.1200	2.1011	2,085.3400	2.0853	(0.751)	0	0	0
2022/09/05	2030	03/08/2023	11.36	Call	Bond Future	4,053.2000	4.0532	4,045.1200	4.0451	(0.199)	0	0	0
2022/09/05	2030	03/08/2023	10.40	Put	Bond Future	3,947.4600	3.9475	3,930.7800	3.9308	(0.423)	0	0	0

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2022/09/05	2030	02/11/2023	10.81	Call	Bond Future	2,657.8200	2.6578	2,650.5700	2.6506	(0.273)	0	0	0
2022/09/05	2030	02/11/2023	10.81	Put	Bond Future	3,652.1200	3.6521	3,636.9600	3.6370	(0.415)	0	0	0
2022/09/05	2030	02/11/2023	10.80	Call	Bond Future	2,637.5100	2.6375	2,630.2500	2.6302	(0.275)	0	0	0
2022/09/05	2030	02/11/2023	10.80	Put	Bond Future	3,672.7500	3.6727	3,657.5800	3.6576	(0.413)	0	0	0
2022/09/05	2030	02/11/2023			Bond Future	11.0547	88.6264	11.0527	88.6343	(0.018)	0.0000	0.0000	0
2022/09/05	2030	02/11/2023	10.82	Call	Bond Future	2,677.8400	2.6778	2,670.5900	2.6706	(0.271)	0	0	0
2022/09/05	2030	02/11/2023	10.82	Put	Bond Future	3,631.2200	3.6312	3,616.0600	3.6161	(0.417)	0	0	0
2022/09/05	2032	03/11/2022	9.31	Put	Bond Future	8,732.3100	8.7323	8,720.9200	8.7209	(0.130)	0	0	0
2022/09/05	2032	03/11/2022	9.36	Call	Bond Future	6.1600	0.0062	4.9800	0.0050	(19.156)	0	0	454
2022/09/05	2032	03/11/2022	9.36	Put	Bond Future	8,439.0500	8.4390	8,427.4400	8.4274	(0.138)	0	0	0
2022/09/05	2032	03/11/2022	9.46	Put	Bond Future	7,857.4000	7.8574	7,845.1900	7.8452	(0.155)	0	0	0
2022/09/05	2032	03/11/2022	10.56	Put	Bond Future	2,410.8700	2.4109	2,373.6700	2.3737	(1.543)	0	0	180
2022/09/05	2032	03/11/2022	9.92	Call	Bond Future	76.4700	0.0765	68.3900	0.0684	(10.566)	0	0	750
2022/09/05	2032	03/11/2022	9.92	Put	Bond Future	5,290.9800	5.2910	5,272.4700	5.2725	(0.350)	0	0	0
2022/09/05	2032	03/11/2022	10.11	Put	Bond Future	4,319.4100	4.3194	4,295.7500	4.2957	(0.548)	0	0	454
2022/09/05	2032	03/11/2022	10.16	Call	Bond Future	198.3100	0.1983	183.4600	0.1835	(7.488)	0	0	0
2022/09/05	2032	03/11/2022	10.16	Put	Bond Future	4,078.3500	4.0783	4,053.0700	4.0531	(0.620)	0	0	180
2022/09/05	2032	03/11/2022			Bond Future	10.8859	85.5984	10.8839	85.6089	(0.018)	0.0000	0.0000	168,749
2022/09/05	2032	03/11/2022	9.31	Call	Bond Future	4.7500	0.0048	3.7900	0.0038	(20.211)	0	0	180
2022/09/05	2032	03/11/2022	9.46	Call	Bond Future	10.1900	0.0102	8.4100	0.0084	(17.468)	0	0	500
2022/09/05	2032	03/11/2022	11.55	Call	Bond Future	3,804.2100	3.8042	3,785.3700	3.7854	(0.495)	0	0	0
2022/09/05	2032	03/11/2022	11.55	Put	Bond Future	450.1700	0.4502	420.9000	0.4209	(6.502)	0	0	500
2022/09/05	2032	03/11/2022	12.30	Call	Bond Future	7,034.7600	7.0348	7,033.0500	7.0330	(0.024)	0	0	0
2022/09/05	2032	03/11/2022	12.30	Put	Bond Future	103.4200	0.1034	91.2800	0.0913	(11.739)	0	0	750
2022/09/05	2032	03/11/2022	10.66	Call	Bond Future	896.0800	0.8961	867.3900	0.8674	(3.202)	0	0	0
2022/09/05	2032	03/11/2022	10.66	Put	Bond Future	2,078.9500	2.0790	2,039.8300	2.0398	(1.882)	0	0	0
2022/09/05	2032	03/11/2022	10.67	Call	Bond Future	917.5900	0.9176	888.7500	0.8888	(3.143)	0	0	750
2022/09/05	2032	03/11/2022	10.67	Put	Bond Future	2,047.6400	2.0476	2,008.3700	2.0084	(1.918)	0	0	0
2022/09/05	2032	03/11/2022	11.45	Call	Bond Future	3,402.9700	3.4030	3,381.5600	3.3816	(0.629)	0	0	0
2022/09/05	2032	03/11/2022	11.45	Put	Bond Future	542.4900	0.5425	510.6500	0.5106	(5.869)	0	0	7,500
2022/09/05	2032	03/11/2022	10.21	Call	Bond Future	238.3400	0.2383	221.8400	0.2218	(6.923)	0	0	500
2022/09/05	2032	03/11/2022	10.21	Put	Bond Future	3,843.6600	3.8437	3,816.7300	3.8167	(0.701)	0	0	0
2022/09/05	2032	03/11/2022	10.49	Call	Bond Future	576.4700	0.5765	551.4200	0.5514	(4.345)	0	0	0
2022/09/05	2032	03/11/2022	10.49	Put	Bond Future	2,664.0100	2.6640	2,628.5300	2.6285	(1.332)	0	0	454
2022/09/05	2032	03/11/2022	10.56	Call	Bond Future	697.3600	0.6974	670.5900	0.6706	(3.839)	0	0	0
2022/09/05	2032	03/11/2022	10.11	Call	Bond Future	163.5300	0.1635	150.3000	0.1503	(8.090)	0	0	0
2022/09/05	2032	02/02/2023	11.69	Call	Bond Future	4,526.1300	4.5261	4,510.1600	4.5102	(0.353)	0	0	0
2022/09/05	2032	02/02/2023	11.69	Put	Bond Future	1,300.0600	1.3001	1,274.6300	1.2746	(1.956)	0	0	0
2022/09/05	2032	02/02/2023	10.40	Call	Bond Future	1,082.3900	1.0824	1,065.1800	1.0652	(1.590)	0	0	0
2022/09/05	2032	02/02/2023	10.40	Put	Bond Future	4,379.9000	4.3799	4,353.2300	4.3532	(0.609)	0	0	0
2022/09/05	2032	02/02/2023	10.50	Call	Bond Future	1,251.5100	1.2515	1,233.5800	1.2336	(1.433)	0	0	0
2022/09/05	2032	02/02/2023	10.50	Put	Bond Future	4,018.9400	4.0189	3,991.5500	3.9915	(0.682)	0	0	454
2022/09/05	2032	02/02/2023	10.67	Call	Bond Future	1,586.5300	1.5865	1,567.6200	1.5676	(1.192)	0	0	750
2022/09/05	2032	02/02/2023	10.67	Put	Bond Future	3,462.5300	3.4625	3,434.1600	3.4342	(0.819)	0	0	0
2022/09/05	2032	02/02/2023	10.22	Call	Bond Future	817.2200	0.8172	801.6300	0.8016	(1.908)	0	0	500
2022/09/05	2032	02/02/2023	10.22	Put	Bond Future	5,079.6400	5.0796	5,054.5900	5.0546	(0.493)	0	0	0
2022/09/05	2032	02/02/2023	9.47	Call	Bond Future	222.1400	0.2221	214.1000	0.2141	(3.619)	0	0	500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/05	2032	02/02/2023	9.47	Put	Bond Future	8,658.9500		8.6589	8,641.4500	8.6414	(0.202)	0	0	0
2022/09/05	2032	02/02/2023	9.92	Call	Bond Future	490.6800		0.4907	478.2600	0.4783	(2.531)	0	0	750
2022/09/05	2032	02/02/2023	9.92	Put	Bond Future	6,392.6300		6.3926	6,370.7500	6.3708	(0.342)	0	0	0
2022/09/05	2032	02/02/2023			Bond Future	11.0355		87.1359	11.0336	87.1454	(0.017)	0.0000	0.0000	18
2022/09/05	2032	02/02/2023	11.84	Call	Bond Future	5,059.0200		5.0590	5,044.3800	5.0444	(0.289)	0	0	0
2022/09/05	2032	02/02/2023	11.84	Put	Bond Future	1,116.8900		1.1169	1,092.7900	1.0928	(2.158)	0	0	500
2022/09/05	2032	02/02/2023	12.75	Call	Bond Future	8,542.1600		8.5422	8,536.4500	8.5364	(0.067)	0	0	0
2022/09/05	2032	02/02/2023	12.75	Put	Bond Future	432.8800		0.4329	417.7100	0.4177	(3.504)	0	0	750
2022/09/05	2032	02/02/2023	10.38	Call	Bond Future	1,050.5000		1.0505	1,033.4500	1.0334	(1.623)	0	0	0
2022/09/05	2032	02/02/2023	10.38	Put	Bond Future	4,454.5300		4.4545	4,428.0200	4.4280	(0.595)	0	0	0
2022/09/05	2032	02/02/2023	10.39	Call	Bond Future	1,066.4600		1.0665	1,049.3300	1.0493	(1.606)	0	0	0
2022/09/05	2032	02/02/2023	10.39	Put	Bond Future	4,417.2100		4.4172	4,390.6200	4.3906	(0.602)	0	0	0
2022/09/05	2032	02/02/2023	10.16	Call	Bond Future	739.8400		0.7398	724.8700	0.7249	(2.023)	0	0	0
2022/09/05	2032	02/02/2023	10.16	Put	Bond Future	5,327.0100		5.3270	5,302.5800	5.3026	(0.459)	0	0	454
2022/09/05	2032	02/02/2023	9.31	Call	Bond Future	163.1800		0.1632	156.5600	0.1566	(4.057)	0	0	454
2022/09/05	2032	02/02/2023	9.31	Put	Bond Future	9,523.7400		9.5237	9,507.6600	9.5077	(0.169)	0	0	0
2022/09/05	2032	04/05/2023	10.89	Call	Bond Future	2,363.6200		2.3636	2,349.3300	2.3493	(0.605)	0	0	0
2022/09/05	2032	04/05/2023	10.89	Put	Bond Future	3,791.5500		3.7915	3,768.1800	3.7682	(0.616)	0	0	0
2022/09/05	2032	04/05/2023	11.37	Call	Bond Future	3,607.9000		3.6079	3,594.0300	3.5940	(0.384)	0	0	400
2022/09/05	2032	04/05/2023	13.43	Call	Bond Future	10,725.5800		10.7256	10,722.9100	10.7229	(0.025)	0	0	0
2022/09/05	2032	04/05/2023	13.43	Put	Bond Future	520.3000		0.5203	508.5500	0.5085	(2.258)	0	0	400
2022/09/05	2032	04/05/2023			Bond Future	11.1762		84.6315	11.1743	84.6405	(0.016)	0.0000	0.0000	0
2022/09/05	2032	04/05/2023	11.37	Put	Bond Future	2,658.8300		2.6588	2,635.8800	2.6359	(0.863)	0	0	0
2022/09/05	2032	04/05/2023	10.62	Call	Bond Future	1,798.5200		1.7985	1,784.6800	1.7847	(0.770)	0	0	400
2022/09/05	2032	04/05/2023	10.62	Put	Bond Future	4,603.1600		4.6032	4,580.2400	4.5802	(0.498)	0	0	0
2022/09/05	2032	04/05/2023	10.87	Call	Bond Future	2,318.0500		2.3181	2,303.7800	2.3038	(0.616)	0	0	0
2022/09/05	2032	04/05/2023	10.87	Put	Bond Future	3,846.9600		3.8470	3,823.6100	3.8236	(0.607)	0	0	0
2022/09/05	2032	04/05/2023	10.88	Call	Bond Future	2,340.9100		2.3409	2,326.6300	2.3266	(0.610)	0	0	0
2022/09/05	2032	04/05/2023	10.88	Put	Bond Future	3,819.3100		3.8193	3,795.9500	3.7960	(0.612)	0	0	0
2022/09/05	2032	03/08/2023	11.90	Call	Bond Future	5,246.5700		5.2466	5,236.4500	5.2364	(0.193)	0	0	5,000
2022/09/05	2032	03/08/2023	11.90	Put	Bond Future	2,465.0200		2.4650	2,445.9900	2.4460	(0.772)	0	0	0
2022/09/05	2032	03/08/2023	11.77	Call	Bond Future	4,854.8800		4.8549	4,844.4000	4.8444	(0.216)	0	0	0
2022/09/05	2032	03/08/2023	11.77	Put	Bond Future	2,674.8700		2.6749	2,655.4800	2.6555	(0.725)	0	0	0
2022/09/05	2032	03/08/2023			Bond Future	11.3093		86.3067	11.3075	86.3156	(0.016)	0.0000	0.0000	2,600
2022/09/05	2032	03/08/2023	11.75	Call	Bond Future	4,795.4200		4.7954	4,784.8900	4.7849	(0.220)	0	0	0
2022/09/05	2032	03/08/2023	11.75	Put	Bond Future	2,708.4800		2.7085	2,689.0400	2.6890	(0.718)	0	0	0
2022/09/05	2032	03/08/2023	11.76	Call	Bond Future	4,825.1200		4.8251	4,814.6100	4.8146	(0.218)	0	0	0
2022/09/05	2032	03/08/2023	11.76	Put	Bond Future	2,691.6300		2.6916	2,672.2100	2.6722	(0.721)	0	0	0
2022/09/05	2032	02/11/2023	11.24	Call	Bond Future	3,273.8300		3.2738	3,264.8900	3.2649	(0.273)	0	0	0
2022/09/05	2032	02/11/2023	11.24	Put	Bond Future	4,383.1800		4.3832	4,365.0500	4.3650	(0.414)	0	0	0
2022/09/05	2032	02/11/2023			Bond Future	11.4747		83.7480	11.4727	83.7572	(0.017)	0.0000	0.0000	0
2022/09/05	2032	02/11/2023	11.22	Call	Bond Future	3,227.8000		3.2278	3,218.8500	3.2188	(0.277)	0	0	0
2022/09/05	2032	02/11/2023	11.22	Put	Bond Future	4,432.6000		4.4326	4,414.4600	4.4145	(0.409)	0	0	0
2022/09/05	2032	02/11/2023	11.23	Call	Bond Future	3,250.7700		3.2508	3,241.8300	3.2418	(0.275)	0	0	0
2022/09/05	2032	02/11/2023	11.23	Put	Bond Future	4,407.8300		4.4078	4,389.7000	4.3897	(0.411)	0	0	0
2022/09/05	2033	03/11/2022			Bond Future	114.9185		114.9185	115.1118	115.1118	0.168	0.0000	0.0000	1,287
2022/09/05	2033	02/02/2023			Bond Future	117.0089		117.0089	117.2043	117.2043	0.167	0.0000	0.0000	6,141

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/05	2033	04/05/2023			Bond Future	117.8581	117.8581	118.0567	118.0567	0.168	0.0000	0.0000	0
2022/09/05	2033	03/08/2023			Bond Future	120.2132	120.2132	120.4153	120.4153	0.168	0.0000	0.0000	0
2022/09/05	2033	02/11/2023			Bond Future	121.0155	121.0155	121.2220	121.2220	0.171	0.0000	0.0000	0
2022/09/05	2037	03/11/2022	11.30	Put	Bond Future	1,655.4900	1.6555	1,651.9100	1.6519	(0.216)	0	0	0
2022/09/05	2037	03/11/2022	11.31	Call	Bond Future	1,859.7000	1.8597	1,773.9900	1.7740	(4.609)	0	0	0
2022/09/05	2037	03/11/2022	11.31	Put	Bond Future	1,628.4600	1.6285	1,624.4200	1.6244	(0.248)	0	0	0
2022/09/05	2037	03/11/2022	11.32	Call	Bond Future	1,892.7000	1.8927	1,806.5300	1.8065	(4.553)	0	0	0
2022/09/05	2037	03/11/2022			Bond Future	11.2713	82.8597	11.2849	82.7780	0.121	0.0000	0.0000	66,043
2022/09/05	2037	03/11/2022	11.30	Call	Bond Future	1,827.1200	1.8271	1,741.8700	1.7419	(4.666)	0	0	0
2022/09/05	2037	03/11/2022	11.32	Put	Bond Future	1,601.9200	1.6019	1,597.4200	1.5974	(0.281)	0	0	0
2022/09/05	2037	02/02/2023	11.97	Call	Bond Future	4,885.3200	4.8853	4,800.8900	4.8009	(1.728)	0	0	0
2022/09/05	2037	02/02/2023	11.03	Call	Bond Future	1,837.3200	1.8373	1,778.2500	1.7782	(3.215)	0	0	0
2022/09/05	2037	02/02/2023	11.03	Put	Bond Future	4,081.5400	4.0815	4,106.6700	4.1067	0.616	0	0	0
2022/09/05	2037	02/02/2023	11.04	Call	Bond Future	1,862.1200	1.8621	1,802.6800	1.8027	(3.192)	0	0	0
2022/09/05	2037	02/02/2023	11.04	Put	Bond Future	4,045.3000	4.0453	4,070.0600	4.0701	0.612	0	0	0
2022/09/05	2037	02/02/2023			Bond Future	11.4050	80.0912	11.4194	80.0070	0.126	0.0000	0.0000	73,477
2022/09/05	2037	02/02/2023	11.10	Call	Bond Future	2,014.2000	2.0142	1,952.5100	1.9525	(3.063)	0	0	636
2022/09/05	2037	02/02/2023	11.10	Put	Bond Future	3,832.5400	3.8325	3,855.0500	3.8550	0.587	0	0	0
2022/09/05	2037	02/02/2023	11.97	Put	Bond Future	1,671.2900	1.6713	1,671.0600	1.6711	(0.014)	0	0	636
2022/09/05	2037	02/02/2023	11.05	Call	Bond Future	1,886.9100	1.8869	1,827.0900	1.8271	(3.170)	0	0	0
2022/09/05	2037	02/02/2023	11.05	Put	Bond Future	4,009.1200	4.0091	4,033.5000	4.0335	0.608	0	0	0
2022/09/05	2037	04/05/2023	13.73	Put	Bond Future	710.4700	0.7105	707.1800	0.7072	(0.463)	0	0	400
2022/09/05	2037	04/05/2023	11.30	Call	Bond Future	3,023.6300	3.0236	2,961.5300	2.9615	(2.054)	0	0	0
2022/09/05	2037	04/05/2023	11.30	Put	Bond Future	4,381.4000	4.3814	4,405.6000	4.4056	0.552	0	0	0
2022/09/05	2037	04/05/2023	11.31	Call	Bond Future	3,051.6100	3.0516	2,989.2500	2.9893	(2.044)	0	0	0
2022/09/05	2037	04/05/2023	11.31	Put	Bond Future	4,350.4200	4.3504	4,374.3600	4.3744	0.550	0	0	0
2022/09/05	2037	04/05/2023	11.03	Put	Bond Future	5,294.7300	5.2947	5,326.3300	5.3263	0.597	0	0	0
2022/09/05	2037	04/05/2023			Bond Future	11.5330	81.6140	11.5480	81.5277	0.130	0.0000	0.0000	0
2022/09/05	2037	04/05/2023	11.78	Call	Bond Future	4,504.4300	4.5044	4,431.4300	4.4314	(1.621)	0	0	400
2022/09/05	2037	04/05/2023	11.78	Put	Bond Future	3,101.7700	3.1018	3,115.0700	3.1151	0.429	0	0	0
2022/09/05	2037	04/05/2023	13.73	Call	Bond Future	11,997.7200	11.9977	11,908.1300	11.9081	(0.747)	0	0	0
2022/09/05	2037	04/05/2023	11.32	Call	Bond Future	3,079.7100	3.0797	3,017.1000	3.0171	(2.033)	0	0	0
2022/09/05	2037	04/05/2023	11.32	Put	Bond Future	4,319.6200	4.3196	4,343.3100	4.3433	0.548	0	0	0
2022/09/05	2037	04/05/2023	11.03	Call	Bond Future	2,320.8600	2.3209	2,266.1600	2.2662	(2.357)	0	0	400
2022/09/05	2037	03/08/2023	12.13	Call	Bond Future	5,788.7400	5.7887	5,714.9800	5.7150	(1.274)	0	0	0
2022/09/05	2037	03/08/2023	12.13	Put	Bond Future	3,190.5900	3.1906	3,205.1700	3.2052	0.457	0	0	0
2022/09/05	2037	03/08/2023	12.12	Call	Bond Future	5,755.1800	5.7552	5,681.5700	5.6816	(1.279)	0	0	0
2022/09/05	2037	03/08/2023	12.12	Put	Bond Future	3,210.8000	3.2108	3,225.5300	3.2255	0.459	0	0	0
2022/09/05	2037	03/08/2023			Bond Future	11.6583	78.9714	11.6740	78.8831	0.134	0.0000	0.0000	0
2022/09/05	2037	03/08/2023	12.14	Call	Bond Future	5,822.6500	5.8226	5,748.7400	5.7487	(1.269)	0	0	0
2022/09/05	2037	03/08/2023	12.14	Put	Bond Future	3,170.7900	3.1708	3,185.2200	3.1852	0.455	0	0	0
2022/09/05	2037	02/11/2023	11.56	Put	Bond Future	5,418.6400	5.4186	5,448.6600	5.4487	0.554	0	0	0
2022/09/05	2037	02/11/2023	11.57	Call	Bond Future	4,108.8000	4.1088	4,048.7500	4.0488	(1.461)	0	0	0
2022/09/05	2037	02/11/2023	11.55	Put	Bond Future	5,448.1500	5.4482	5,478.3500	5.4784	0.554	0	0	0
2022/09/05	2037	02/11/2023			Bond Future	11.7987	80.4330	11.8149	80.3431	0.138	0.0000	0.0000	0
2022/09/05	2037	02/11/2023	11.56	Call	Bond Future	4,081.1100	4.0811	4,021.2600	4.0213	(1.467)	0	0	0
2022/09/05	2037	02/11/2023	11.57	Put	Bond Future	5,389.6200	5.3896	5,419.4400	5.4194	0.553	0	0	0

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2022/09/05	2037	02/11/2023	11.55	Call	Bond Future	4,053.8500	4.0538	3,994.1800	3.9942	(1.472)	0	0	0
2022/09/05	2038	03/11/2022			Bond Future	130.5675	130.5675	130.6060	130.6060	0.030	0.0000	0.0000	5,473
2022/09/05	2038	02/02/2023			Bond Future	131.0113	131.0113	131.0491	131.0491	0.029	0.0000	0.0000	0
2022/09/05	2038	04/05/2023			Bond Future	133.5284	133.5284	133.5662	133.5662	0.028	0.0000	0.0000	0
2022/09/05	2038	03/08/2023			Bond Future	134.1908	134.1908	134.2293	134.2293	0.029	0.0000	0.0000	0
2022/09/05	2038	02/11/2023			Bond Future	136.7067	136.7067	136.7461	136.7461	0.029	0.0000	0.0000	0
2022/09/05	2040	03/11/2022	10.60	Put	Bond Future	5,261.9700	5.2620	5,288.6600	5.2887	0.507	0	0	0
2022/09/05	2040	03/11/2022	10.70	Call	Bond Future	383.6400	0.3836	348.2300	0.3482	(9.230)	0	0	1,078
2022/09/05	2040	03/11/2022	12.00	Call	Bond Future	4,662.0500	4.6620	4,583.6800	4.5837	(1.681)	0	0	0
2022/09/05	2040	03/11/2022	12.00	Put	Bond Future	549.3600	0.5494	526.4500	0.5265	(4.170)	0	0	0
2022/09/05	2040	03/11/2022	12.52	Call	Bond Future	7,309.6700	7.3097	7,239.6300	7.2396	(0.958)	0	0	0
2022/09/05	2040	03/11/2022	11.39	Call	Bond Future	2,020.1300	2.0201	1,945.2200	1.9452	(3.708)	0	0	0
2022/09/05	2040	03/11/2022	11.40	Call	Bond Future	2,056.0500	2.0560	1,980.8400	1.9808	(3.658)	0	0	0
2022/09/05	2040	03/11/2022	11.41	Put	Bond Future	1,624.2600	1.6243	1,604.2200	1.6042	(1.234)	0	0	0
2022/09/05	2040	03/11/2022	11.20	Call	Bond Future	1,401.7400	1.4017	1,334.4700	1.3345	(4.799)	0	0	1,078
2022/09/05	2040	03/11/2022	11.20	Put	Bond Future	2,295.9100	2.2959	2,284.1000	2.2841	(0.514)	0	0	0
2022/09/05	2040	03/11/2022			Bond Future	11.3372	84.8831	11.3458	84.8276	0.076	0.0000	0.0000	52,284
2022/09/05	2040	03/11/2022	10.10	Call	Bond Future	42.8200	0.0428	35.3600	0.0354	(17.422)	0	0	0
2022/09/05	2040	03/11/2022	10.10	Put	Bond Future	8,681.3100	8.6813	8,729.3100	8.7293	0.553	0	0	0
2022/09/05	2040	03/11/2022	10.60	Call	Bond Future	275.6900	0.2757	246.9200	0.2469	(10.436)	0	0	1,600
2022/09/05	2040	03/11/2022	10.70	Put	Bond Future	4,666.5400	4.6665	4,686.5900	4.6866	0.430	0	0	0
2022/09/05	2040	03/11/2022	11.50	Call	Bond Future	2,430.5500	2.4306	2,352.8600	2.3529	(3.196)	0	0	0
2022/09/05	2040	03/11/2022	11.50	Put	Bond Future	1,389.6000	1.3896	1,367.3700	1.3674	(1.600)	0	0	0
2022/09/05	2040	03/11/2022	12.52	Put	Bond Future	193.2800	0.1933	178.7000	0.1787	(7.543)	0	0	1,078
2022/09/05	2040	03/11/2022	11.39	Put	Bond Future	1,680.4600	1.6805	1,661.0100	1.6610	(1.157)	0	0	0
2022/09/05	2040	03/11/2022	11.40	Put	Bond Future	1,652.2400	1.6522	1,632.4900	1.6325	(1.195)	0	0	0
2022/09/05	2040	03/11/2022	11.41	Call	Bond Future	2,092.1400	2.0921	2,016.6400	2.0166	(3.609)	0	0	0
2022/09/05	2040	03/11/2022	10.80	Call	Bond Future	519.7300	0.5197	477.4300	0.4774	(8.139)	0	0	0
2022/09/05	2040	03/11/2022	10.80	Put	Bond Future	4,107.9600	4.1080	4,121.1200	4.1211	0.320	0	0	0
2022/09/05	2040	03/11/2022	11.30	Call	Bond Future	1,711.9300	1.7119	1,640.2000	1.6402	(4.190)	0	0	1,600
2022/09/05	2040	03/11/2022	11.30	Put	Bond Future	1,953.1200	1.9531	1,936.8500	1.9369	(0.833)	0	0	0
2022/09/05	2040	02/02/2023	12.24	Call	Bond Future	6,180.0500	6.1800	6,110.0300	6.1100	(1.133)	0	0	0
2022/09/05	2040	02/02/2023	12.24	Put	Bond Future	1,498.9700	1.4990	1,486.5100	1.4865	(0.831)	0	0	0
2022/09/05	2040	02/02/2023	12.27	Call	Bond Future	6,309.7100	6.3097	6,239.5700	6.2396	(1.112)	0	0	0
2022/09/05	2040	02/02/2023	12.27	Put	Bond Future	1,455.7800	1.4558	1,443.2000	1.4432	(0.864)	0	0	388
2022/09/05	2040	02/02/2023	11.12	Call	Bond Future	2,091.7800	2.0918	2,039.6000	2.0396	(2.495)	0	0	0
2022/09/05	2040	02/02/2023	11.12	Put	Bond Future	4,331.0800	4.3311	4,336.4600	4.3365	0.124	0	0	0
2022/09/05	2040	02/02/2023	11.19	Call	Bond Future	2,287.3900	2.2874	2,233.2400	2.2332	(2.367)	0	0	621
2022/09/05	2040	02/02/2023	11.19	Put	Bond Future	4,066.0800	4.0661	4,069.4900	4.0695	0.084	0	0	0
2022/09/05	2040	02/02/2023	12.07	Put	Bond Future	1,768.8800	1.7689	1,757.3800	1.7574	(0.650)	0	0	621
2022/09/05	2040	02/02/2023	10.96	Call	Bond Future	1,682.6700	1.6827	1,635.3400	1.6353	(2.813)	0	0	388
2022/09/05	2040	02/02/2023	10.96	Put	Bond Future	4,989.7300	4.9897	4,999.9600	5.0000	0.205	0	0	0
2022/09/05	2040	02/02/2023	10.93	Call	Bond Future	1,612.8900	1.6129	1,566.4900	1.5665	(2.877)	0	0	0
2022/09/05	2040	02/02/2023			Bond Future	11.4661	81.9005	11.4752	81.8430	0.079	0.0000	0.0000	64,540
2022/09/05	2040	02/02/2023	12.07	Call	Bond Future	5,458.6900	5.4587	5,389.6300	5.3896	(1.265)	0	0	0
2022/09/05	2040	02/02/2023	11.10	Call	Bond Future	2,037.5300	2.0375	1,985.9300	1.9859	(2.532)	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
2022/09/05	2040	02/02/2023	11.10	Put	Bond Future	4,409.1600	4.4092	4,415.1200	4.4151	0.135	0	0	0
2022/09/05	2040	02/02/2023	11.11	Call	Bond Future	2,064.4600	2.0645	2,012.5700	2.0126	(2.513)	0	0	0
2022/09/05	2040	02/02/2023	11.11	Put	Bond Future	4,369.8800	4.3699	4,375.5500	4.3756	0.130	0	0	0
2022/09/05	2040	02/02/2023	10.18	Call	Bond Future	465.2500	0.4652	442.6100	0.4426	(4.866)	0	0	0
2022/09/05	2040	02/02/2023	10.18	Put	Bond Future	9,290.5300	9.2905	9,325.4500	9.3254	0.376	0	0	0
2022/09/05	2040	02/02/2023	10.21	Call	Bond Future	491.3400	0.4913	467.8800	0.4679	(4.775)	0	0	388
2022/09/05	2040	02/02/2023	10.21	Put	Bond Future	9,094.3500	9.0943	9,128.4500	9.1285	0.375	0	0	0
2022/09/05	2040	02/02/2023	10.93	Put	Bond Future	5,122.5000	5.1225	5,133.6600	5.1337	0.218	0	0	0
2022/09/05	2040	04/05/2023	12.78	Call	Bond Future	8,553.4000	8.5534	8,487.1400	8.4871	(0.775)	0	0	0
2022/09/05	2040	04/05/2023	12.78	Put	Bond Future	1,642.9100	1.6429	1,635.8600	1.6359	(0.429)	0	0	388
2022/09/05	2040	04/05/2023	13.45	Put	Bond Future	1,011.3400	1.0113	1,003.2800	1.0033	(0.797)	0	0	486
2022/09/05	2040	04/05/2023	11.43	Call	Bond Future	3,445.2700	3.4453	3,392.7300	3.3927	(1.525)	0	0	0
2022/09/05	2040	04/05/2023	11.43	Put	Bond Future	4,444.1000	4.4441	4,450.7700	4.4508	0.150	0	0	0
2022/09/05	2040	04/05/2023	10.73	Put	Bond Future	7,303.2200	7.3032	7,324.9000	7.3249	0.297	0	0	0
2022/09/05	2040	04/05/2023			Bond Future	11.5890	83.4579	11.5985	83.3987	0.082	0.0000	0.0000	0
2022/09/05	2040	04/05/2023	13.45	Call	Bond Future	11,405.8700	11.4059	11,338.6000	11.3386	(0.590)	0	0	0
2022/09/05	2040	04/05/2023	11.42	Call	Bond Future	3,414.6700	3.4147	3,362.3000	3.3623	(1.534)	0	0	0
2022/09/05	2040	04/05/2023	11.42	Put	Bond Future	4,476.9600	4.4770	4,483.8000	4.4838	0.153	0	0	0
2022/09/05	2040	04/05/2023	11.48	Call	Bond Future	3,601.0400	3.6010	3,547.6100	3.5476	(1.484)	0	0	486
2022/09/05	2040	04/05/2023	11.48	Put	Bond Future	4,283.6900	4.2837	4,289.4700	4.2895	0.135	0	0	0
2022/09/05	2040	04/05/2023	10.73	Call	Bond Future	1,671.0900	1.6711	1,633.5600	1.6336	(2.246)	0	0	486
2022/09/05	2040	04/05/2023	10.92	Call	Bond Future	2,075.7700	2.0758	2,033.8000	2.0338	(2.022)	0	0	388
2022/09/05	2040	04/05/2023	10.92	Put	Bond Future	6,411.0900	6.4111	6,428.3300	6.4283	0.269	0	0	0
2022/09/05	2040	04/05/2023	11.41	Call	Bond Future	3,383.9100	3.3839	3,331.7300	3.3317	(1.542)	0	0	0
2022/09/05	2040	04/05/2023	11.41	Put	Bond Future	4,509.7500	4.5098	4,516.7800	4.5168	0.156	0	0	0
2022/09/05	2040	04/05/2023	10.17	Call	Bond Future	863.3700	0.8634	837.8500	0.8378	(2.956)	0	0	388
2022/09/05	2040	04/05/2023	10.17	Put	Bond Future	10,498.2600	10.4983	10,531.9500	10.5319	0.321	0	0	0
2022/09/05	2040	03/08/2023	12.23	Call	Bond Future	6,468.7800	6.4688	6,409.8800	6.4099	(0.911)	0	0	0
2022/09/05	2040	03/08/2023	12.23	Put	Bond Future	3,381.8000	3.3818	3,383.6100	3.3836	0.054	0	0	0
2022/09/05	2040	03/08/2023			Bond Future	11.7091	80.6014	11.7190	80.5407	0.085	0.0000	0.0000	0
2022/09/05	2040	03/08/2023	12.22	Call	Bond Future	6,432.1300	6.4321	6,373.3200	6.3733	(0.914)	0	0	0
2022/09/05	2040	03/08/2023	12.22	Put	Bond Future	3,402.6500	3.4026	3,404.5500	3.4045	0.056	0	0	0
2022/09/05	2040	03/08/2023	12.21	Call	Bond Future	6,395.5500	6.3955	6,336.8300	6.3368	(0.918)	0	0	0
2022/09/05	2040	03/08/2023	12.21	Put	Bond Future	3,423.6300	3.4236	3,425.6200	3.4256	0.058	0	0	0
2022/09/05	2040	02/11/2023	11.59	Call	Bond Future	4,326.2800	4.3263	4,278.9100	4.2789	(1.095)	0	0	0
2022/09/05	2040	02/11/2023	11.60	Put	Bond Future	5,833.0200	5.8330	5,847.2500	5.8473	0.244	0	0	0
2022/09/05	2040	02/11/2023	11.58	Call	Bond Future	4,297.4500	4.2975	4,250.2200	4.2502	(1.099)	0	0	0
2022/09/05	2040	02/11/2023	11.58	Put	Bond Future	5,898.4700	5.8985	5,912.9700	5.9130	0.246	0	0	0
2022/09/05	2040	02/11/2023			Bond Future	11.8429	82.0931	11.8532	82.0314	0.087	0.0000	0.0000	0
2022/09/05	2040	02/11/2023	11.59	Put	Bond Future	5,865.4900	5.8655	5,879.8500	5.8799	0.245	0	0	0
2022/09/05	2040	02/11/2023	11.60	Call	Bond Future	4,355.5400	4.3555	4,308.0400	4.3080	(1.091)	0	0	0
2022/09/05	2044	03/11/2022	10.10	Call	Bond Future	45.2100	0.0452	37.3600	0.0374	(17.363)	0	0	0
2022/09/05	2044	03/11/2022	10.10	Put	Bond Future	8,850.4500	8.8504	8,900.0200	8.9000	0.560	0	0	0
2022/09/05	2044	03/11/2022	10.60	Call	Bond Future	293.7700	0.2938	263.4500	0.2634	(10.321)	0	0	1,900
2022/09/05	2044	03/11/2022	10.60	Put	Bond Future	5,308.9600	5.3090	5,336.0600	5.3361	0.510	0	0	0
2022/09/05	2044	03/11/2022	10.80	Call	Bond Future	552.3600	0.5524	507.9900	0.5080	(8.033)	0	0	0
2022/09/05	2044	03/11/2022	10.80	Put	Bond Future	4,125.3300	4.1253	4,138.3800	4.1384	0.316	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
2022/09/05	2044	03/11/2022	11.41	Call	Bond Future	2,195.7000	2.1957	2,117.7000	2.1177	(3.552)	0	0	0
2022/09/05	2044	03/11/2022	11.41	Put	Bond Future	1,611.5100	1.6115	1,590.9300	1.5909	(1.277)	0	0	0
2022/09/05	2044	03/11/2022	11.30	Call	Bond Future	1,801.3400	1.8013	1,727.0500	1.7271	(4.124)	0	0	1,900
2022/09/05	2044	03/11/2022	11.30	Put	Bond Future	1,940.9700	1.9410	1,924.1000	1.9241	(0.869)	0	0	0
2022/09/05	2044	03/11/2022	11.40	Put	Bond Future	1,639.5100	1.6395	1,619.2100	1.6192	(1.238)	0	0	0
2022/09/05	2044	03/11/2022			Bond Future	11.3211	81.8299	11.3298	81.7724	0.077	0.0000	0.0000	72,871
2022/09/05	2044	03/11/2022	11.39	Call	Bond Future	2,121.1700	2.1212	2,043.7500	2.0438	(3.650)	0	0	0
2022/09/05	2044	03/11/2022	11.39	Put	Bond Future	1,667.7700	1.6678	1,647.7700	1.6478	(1.199)	0	0	0
2022/09/05	2044	03/11/2022	11.40	Call	Bond Future	2,158.3500	2.1584	2,080.6300	2.0806	(3.601)	0	0	0
2022/09/05	2044	02/02/2023	11.14	Call	Bond Future	2,257.8500	2.2578	2,202.9600	2.2030	(2.431)	0	0	0
2022/09/05	2044	02/02/2023	11.14	Put	Bond Future	4,257.3800	4.2574	4,261.9600	4.2620	0.108	0	0	0
2022/09/05	2044	02/02/2023	11.15	Call	Bond Future	2,286.7300	2.2867	2,231.5600	2.2316	(2.413)	0	0	0
2022/09/05	2044	02/02/2023	11.15	Put	Bond Future	4,218.6600	4.2187	4,222.9600	4.2230	0.102	0	0	0
2022/09/05	2044	02/02/2023			Bond Future	11.4418	78.9177	11.4510	78.8582	0.080	0.0000	0.0000	33,819
2022/09/05	2044	02/02/2023	11.16	Call	Bond Future	2,315.8100	2.3158	2,260.3500	2.2603	(2.395)	0	0	0
2022/09/05	2044	02/02/2023	11.16	Put	Bond Future	4,180.2300	4.1802	4,184.2400	4.1842	0.096	0	0	0
2022/09/05	2044	04/05/2023	11.75	Put	Bond Future	3,496.2300	3.4962	3,497.4700	3.4975	0.035	0	0	4,115
2022/09/05	2044	04/05/2023	11.41	Call	Bond Future	3,557.3700	3.5574	3,503.1100	3.5031	(1.525)	0	0	0
2022/09/05	2044	04/05/2023	11.41	Put	Bond Future	4,501.6300	4.5016	4,508.4400	4.5084	0.151	0	0	0
2022/09/05	2044	04/05/2023	11.42	Call	Bond Future	3,589.3500	3.5894	3,534.9000	3.5349	(1.517)	0	0	0
2022/09/05	2044	04/05/2023	11.42	Put	Bond Future	4,468.5700	4.4686	4,475.1900	4.4752	0.148	0	0	0
2022/09/05	2044	04/05/2023			Bond Future	11.5565	80.4183	11.5661	80.3573	0.083	0.0000	0.0000	0
2022/09/05	2044	04/05/2023	11.43	Call	Bond Future	3,621.4600	3.6215	3,566.8200	3.5668	(1.509)	0	0	0
2022/09/05	2044	04/05/2023	11.43	Put	Bond Future	4,435.7300	4.4357	4,442.1600	4.4422	0.145	0	0	0
2022/09/05	2044	04/05/2023	11.75	Call	Bond Future	4,714.4000	4.7144	4,654.5700	4.6546	(1.269)	0	0	0
2022/09/05	2044	04/05/2023	12.00	Call	Bond Future	5,649.5900	5.6496	5,586.6200	5.5866	(1.115)	0	0	0
2022/09/05	2044	04/05/2023	12.00	Put	Bond Future	2,903.6000	2.9036	2,901.7000	2.9017	(0.065)	0	0	4,115
2022/09/05	2044	03/08/2023	12.15	Call	Bond Future	6,458.9900	6.4590	6,398.7400	6.3987	(0.933)	0	0	0
2022/09/05	2044	03/08/2023	12.15	Put	Bond Future	3,533.0100	3.5330	3,535.3800	3.5354	0.067	0	0	0
2022/09/05	2044	03/08/2023	12.16	Call	Bond Future	6,496.1100	6.4961	6,435.7600	6.4358	(0.929)	0	0	0
2022/09/05	2044	03/08/2023	12.16	Put	Bond Future	3,511.3600	3.5114	3,513.6300	3.5136	0.065	0	0	0
2022/09/05	2044	03/08/2023			Bond Future	11.6683	77.6270	11.6782	77.5644	0.086	0.0000	0.0000	0
2022/09/05	2044	03/08/2023	12.17	Call	Bond Future	6,533.2900	6.5333	6,472.8400	6.4728	(0.925)	0	0	0
2022/09/05	2044	03/08/2023	12.17	Put	Bond Future	3,489.8500	3.4899	3,492.0200	3.4920	0.062	0	0	0
2022/09/05	2044	02/11/2023	11.57	Call	Bond Future	4,599.5500	4.5995	4,549.9100	4.5499	(1.079)	0	0	0
2022/09/05	2044	02/11/2023	11.57	Put	Bond Future	5,990.1300	5.9901	6,004.2100	6.0042	0.235	0	0	0
2022/09/05	2044	02/11/2023			Bond Future	11.7924	79.0636	11.8027	78.9999	0.088	0.0000	0.0000	0
2022/09/05	2044	02/11/2023	11.55	Call	Bond Future	4,538.2300	4.5382	4,488.8700	4.4889	(1.088)	0	0	0
2022/09/05	2044	02/11/2023	11.55	Put	Bond Future	6,055.9000	6.0559	6,070.2600	6.0703	0.237	0	0	0
2022/09/05	2044	02/11/2023	11.56	Call	Bond Future	4,568.8500	4.5688	4,519.3500	4.5194	(1.083)	0	0	0
2022/09/05	2044	02/11/2023	11.56	Put	Bond Future	6,022.9300	6.0229	6,037.1500	6.0372	0.236	0	0	0
2022/09/05	2046	03/11/2022			Bond Future	116.7479	116.7479	116.5901	116.5901	(0.135)	0.0000	0.0000	16,413
2022/09/05	2046	02/02/2023			Bond Future	118.8723	118.8723	118.7099	118.7099	(0.137)	0.0000	0.0000	0
2022/09/05	2046	04/05/2023			Bond Future	119.0943	119.0943	118.9285	118.9285	(0.139)	0.0000	0.0000	0
2022/09/05	2046	03/08/2023			Bond Future	121.4750	121.4750	121.3056	121.3056	(0.139)	0.0000	0.0000	0
2022/09/05	2046	02/11/2023			Bond Future	121.6118	121.6118	121.4400	121.4400	(0.141)	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
2022/09/05	2050	03/11/2022			Bond Future	120.0974	120.0974	119.6952	119.6952	(0.335)	0.0000	0.0000	11,715
2022/09/05	2050	02/02/2023			Bond Future	120.1353	120.1353	119.7247	119.7247	(0.342)	0.0000	0.0000	0
2022/09/05	2050	04/05/2023			Bond Future	122.4436	122.4436	122.0242	122.0242	(0.343)	0.0000	0.0000	0
2022/09/05	2050	03/08/2023			Bond Future	122.6635	122.6635	122.2358	122.2358	(0.349)	0.0000	0.0000	0
2022/09/05	2050	02/11/2023			Bond Future	124.9631	124.9631	124.5276	124.5276	(0.349)	0.0000	0.0000	0
2022/09/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/05	AL37	03/11/2022			Index Future	832.3350	832.3350	831.5330	831.5330	(0.096)	0.0000	0.0000	0
2022/09/05	AL37	02/02/2023			Index Future	847.2730	847.2730	846.4240	846.4240	(0.100)	0.0000	0.0000	0
2022/09/05	AL37	04/05/2023			Index Future	863.3420	863.3420	862.4620	862.4620	(0.102)	0.0000	0.0000	0
2022/09/05	AL37	03/08/2023			Index Future	880.3930	880.3930	879.4850	879.4850	(0.103)	0.0000	0.0000	0
2022/09/05	AL37	02/11/2023			Index Future	896.7160	896.7160	895.7950	895.7950	(0.103)	0.0000	0.0000	0
2022/09/05	AL7T	03/11/2022			Index Future	957.7420	957.7420	958.0320	958.0320	0.030	0.0000	0.0000	0
2022/09/05	AL7T	02/02/2023			Index Future	974.9310	974.9310	975.1890	975.1890	0.026	0.0000	0.0000	0
2022/09/05	AL7T	04/05/2023			Index Future	993.4210	993.4210	993.6670	993.6670	0.025	0.0000	0.0000	0
2022/09/05	AL7T	03/08/2023			Index Future	1,013.0410	1,013.0410	1,013.2800	1,013.2800	0.024	0.0000	0.0000	0
2022/09/05	AL7T	02/11/2023			Index Future	1,031.8230	1,031.8230	1,032.0700	1,032.0700	0.024	0.0000	0.0000	0
2022/09/05	ALBI	03/11/2022			Index Future	845.8240	845.8240	845.5370	845.5370	(0.034)	0.0000	0.0000	135
2022/09/05	ALBI	02/02/2023			Index Future	861.0040	861.0040	860.6800	860.6800	(0.038)	0.0000	0.0000	0
2022/09/05	ALBI	04/05/2023			Index Future	877.3340	877.3340	876.9880	876.9880	(0.039)	0.0000	0.0000	0
2022/09/05	ALBI	03/08/2023			Index Future	894.6610	894.6610	894.2970	894.2970	(0.041)	0.0000	0.0000	0
2022/09/05	ALBI	02/11/2023			Index Future	911.2490	911.2490	910.8820	910.8820	(0.040)	0.0000	0.0000	0
2022/09/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2022/09/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/09/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/05	ES33	03/11/2022			Bond Future	12.0996	73.7067	12.1077	73.6681	0.067	0.0000	0.0000	0
2022/09/05	ES33	02/02/2023			Bond Future	12.2842	75.0474	12.2928	75.0072	0.070	0.0000	0.0000	350
2022/09/05	ES33	04/05/2023			Bond Future	12.4568	72.6970	12.4659	72.6555	0.073	0.0000	0.0000	0
2022/09/05	ES33	03/08/2023			Bond Future	12.6238	74.1519	12.6333	74.1093	0.076	0.0000	0.0000	0
2022/09/05	ES33	02/11/2023			Bond Future	12.8239	71.7499	12.8339	71.7065	0.078	0.0000	0.0000	0
2022/09/05	ES42	03/11/2022			Bond Future	12.3867	71.9654	12.3949	71.9198	0.066	0.0000	0.0000	0
2022/09/05	ES42	02/02/2023			Bond Future	12.5474	73.2771	12.5561	73.2298	0.069	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
2022/09/05	ES42	04/05/2023			Bond Future	12.7045	70.4234	12.7137	70.3746	0.072	0.0000	0.0000	0
2022/09/05	ES42	03/08/2023			Bond Future	12.8521	71.8348	12.8617	71.7848	0.074	0.0000	0.0000	0
2022/09/05	ES42	02/11/2023			Bond Future	13.0277	68.9190	13.0377	68.8681	0.077	0.0000	0.0000	0
2022/09/05	GOVI	03/11/2022	820.41	Call	GOVI	135,810.0000	13.5810	133,080.0000	13.3080	(2.010)	0	0	0
2022/09/05	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/05	GOVI	03/11/2022	820.42	Call	GOVI	135,710.0000	13.5710	132,980.0000	13.2980	(2.012)	0	0	0
2022/09/05	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/05	GOVI	03/11/2022			GOVI	833.9910	833.9910	833.7180	833.7180	(0.033)	0.0000	0.0000	869
2022/09/05	GOVI	03/11/2022	820.43	Call	GOVI	135,610.0000	13.5610	132,880.0000	13.2880	(2.013)	0	0	0
2022/09/05	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/05	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/05	GOVI	02/02/2023	850.82	Put	GOVI	18,610.0000	1.8610	21,720.0000	2.1720	16.711	0	0	0
2022/09/05	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/05	GOVI	02/02/2023	850.83	Put	GOVI	18,710.0000	1.8710	21,820.0000	2.1820	16.622	0	0	0
2022/09/05	GOVI	02/02/2023			GOVI	848.9590	848.9590	848.6480	848.6480	(0.037)	0.0000	0.0000	0
2022/09/05	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/05	GOVI	02/02/2023	850.84	Put	GOVI	18,810.0000	1.8810	21,920.0000	2.1920	16.534	0	0	0
2022/09/05	GOVI	04/05/2023	852.86	Call	GOVI	122,000.0000	12.2000	118,680.0000	11.8680	(2.721)	0	0	0
2022/09/05	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/05	GOVI	04/05/2023	852.87	Call	GOVI	121,900.0000	12.1900	118,580.0000	11.8580	(2.724)	0	0	0
2022/09/05	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/05	GOVI	04/05/2023			GOVI	865.0600	865.0600	864.7280	864.7280	(0.038)	0.0000	0.0000	0
2022/09/05	GOVI	04/05/2023	852.88	Call	GOVI	121,800.0000	12.1800	118,480.0000	11.8480	(2.726)	0	0	0
2022/09/05	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/05	GOVI	03/08/2023	837.21	Call	GOVI	449,350.0000	44.9350	445,860.0000	44.5860	(0.777)	0	0	0
2022/09/05	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/05	GOVI	03/08/2023	837.22	Call	GOVI	449,250.0000	44.9250	445,760.0000	44.5760	(0.777)	0	0	0
2022/09/05	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/05	GOVI	03/08/2023			GOVI	882.1450	882.1450	881.7960	881.7960	(0.040)	0.0000	0.0000	0
2022/09/05	GOVI	03/08/2023	837.23	Call	GOVI	449,150.0000	44.9150	445,660.0000	44.5660	(0.777)	0	0	0
2022/09/05	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/05	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/05	GOVI	02/11/2023	885.82	Call	GOVI	126,800.0000	12.6800	123,280.0000	12.3280	(2.776)	0	0	0
2022/09/05	GOVI	02/11/2023			GOVI	898.5000	898.5000	898.1480	898.1480	(0.039)	0.0000	0.0000	0
2022/09/05	GOVI	02/11/2023	885.80	Call	GOVI	127,000.0000	12.7000	123,480.0000	12.3480	(2.772)	0	0	0
2022/09/05	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/05	GOVI	02/11/2023	885.81	Call	GOVI	126,900.0000	12.6900	123,380.0000	12.3380	(2.774)	0	0	0
2022/09/05	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/09/05	IGOV	03/11/2022			Index Future	326.4360	326.4360	326.4140	326.4140	(0.007)	0.0000	0.0000	704
2022/09/05	IGOV	02/02/2023			Index Future	332.3740	332.3740	332.3390	332.3390	(0.011)	0.0000	0.0000	0
2022/09/05	IGOV	04/05/2023			Index Future	338.7560	338.7560	338.7140	338.7140	(0.012)	0.0000	0.0000	0
2022/09/05	IGOV	03/08/2023			Index Future	345.5230	345.5230	345.4760	345.4760	(0.014)	0.0000	0.0000	0
2022/09/05	IGOV	02/11/2023			Index Future	352.0040	352.0040	351.9580	351.9580	(0.013)	0.0000	0.0000	0

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2022/09/05	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/09/05	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/09/05	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/09/05	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/09/05	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/09/05	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/09/05	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/09/05	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/09/05	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/09/05	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/09/05	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/09/05	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/09/05	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/09/05	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/09/05	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/09/05	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/09/05	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/09/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/09/05	JBAF	21/09/2022			Jibar Tradeable Future	5.8150	94.1850	5.8050	94.1950	(0.172)	0.0000	0.0000	0
2022/09/05	JBAF	19/10/2022			Jibar Tradeable Future	6.4550	93.5450	6.4450	93.5550	(0.155)	0.0000	0.0000	0
2022/09/05	JBAF	16/11/2022			Jibar Tradeable Future	6.5300	93.4700	6.5100	93.4900	(0.306)	0.0000	0.0000	0
2022/09/05	JBAF	21/12/2022			Jibar Tradeable Future	7.0250	92.9750	7.0250	92.9750	0.000	0.0000	0.0000	68
2022/09/05	JBAF	18/01/2023			Jibar Tradeable Future	7.1000	92.9000	7.1000	92.9000	0.000	0.0000	0.0000	0
2022/09/05	JBAF	15/02/2023			Jibar Tradeable Future	7.5100	92.4900	7.4900	92.5100	(0.266)	0.0000	0.0000	0
2022/09/05	JBAF	15/03/2023			Jibar Tradeable Future	7.5900	92.4100	7.5700	92.4300	(0.264)	0.0000	0.0000	0
2022/09/05	JBAF	21/06/2023			Jibar Tradeable Future	8.0450	91.9550	7.9850	92.0150	(0.746)	0.0000	0.0000	0
2022/09/05	JBAF	20/09/2023			Jibar Tradeable Future	8.1450	91.8550	8.0950	91.9050	(0.614)	0.0000	0.0000	75
2022/09/05	JBAF	20/12/2023			Jibar Tradeable Future	8.1600	91.8400	8.1100	91.8900	(0.613)	0.0000	0.0000	272
2022/09/05	JBAF	20/03/2024			Jibar Tradeable Future	8.1600	91.8400	8.1100	91.8900	(0.613)	0.0000	0.0000	0
2022/09/05	JBAF	19/06/2024			Jibar Tradeable Future	8.1650	91.8350	8.1050	91.8950	(0.735)	0.0000	0.0000	0
2022/09/05	R023	03/11/2022	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/05	R023	03/11/2022	6.25	Put	Bond Future	303.5400	0.3035	297.4600	0.2975	(2.003)	0	0	0
2022/09/05	R023	03/11/2022	6.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/05	R023	03/11/2022	6.26	Put	Bond Future	300.4800	0.3005	294.4000	0.2944	(2.023)	0	0	0
2022/09/05	R023	03/11/2022			Bond Future	7.2422	101.6168	7.2222	101.6229	(0.275)	0.0000	0.0000	23,874
2022/09/05	R023	03/11/2022	6.27	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2022/09/05	R023	03/11/2022	6.27	Put	Bond Future	297.4200	0.2974	291.3400	0.2913	(2.044)	0	0	0
2022/09/05	R035	03/11/2022	10.57	Call	Bond Future	453.7000	0.4537	416.3000	0.4163	(8.243)	0	0	0
2022/09/05	R035	03/11/2022	10.57	Put	Bond Future	3,783.3600	3.7834	3,795.7400	3.7957	0.327	0	0	582
2022/09/05	R035	03/11/2022	11.15	Call	Bond Future	1,768.2600	1.7683	1,701.1800	1.7012	(3.794)	0	0	0
2022/09/05	R035	03/11/2022	11.15	Put	Bond Future	1,582.0400	1.5820	1,564.7400	1.5647	(1.094)	0	0	0
2022/09/05	R035	03/11/2022	12.68	Call	Bond Future	8,626.2700	8.6263	8,568.7900	8.5688	(0.666)	0	0	0
2022/09/05	R035	03/11/2022	12.68	Put	Bond Future	72.7400	0.0727	65.0400	0.0650	(10.586)	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
2022/09/05	R035	03/11/2022	10.99	Call	Bond Future	1,294.2500	1.2943	1,233.1200	1.2331	(4.723)	0	0	0
2022/09/05	R035	03/11/2022	10.99	Put	Bond Future	2,057.8200	2.0578	2,046.4700	2.0465	(0.552)	0	0	582
2022/09/05	R035	03/11/2022	11.05	Call	Bond Future	1,462.5400	1.4625	1,398.9000	1.3989	(4.351)	0	0	976
2022/09/05	R035	03/11/2022			Bond Future	11.1184	86.8121	11.1269	86.7623	0.076	0.0000	0.0000	61,488
2022/09/05	R035	03/11/2022	9.82	Call	Bond Future	29.6300	0.0296	24.1800	0.0242	(18.394)	0	0	582
2022/09/05	R035	03/11/2022	9.82	Put	Bond Future	8,217.8300	8.2178	8,262.1600	8.2622	0.539	0	0	0
2022/09/05	R035	03/11/2022	10.30	Call	Bond Future	186.3400	0.1863	164.9400	0.1649	(11.484)	0	0	976
2022/09/05	R035	03/11/2022	10.30	Put	Bond Future	5,223.1900	5.2232	5,251.5700	5.2516	0.543	0	0	0
2022/09/05	R035	03/11/2022	11.14	Call	Bond Future	1,736.3500	1.7363	1,669.5700	1.6696	(3.846)	0	0	0
2022/09/05	R035	03/11/2022	11.14	Put	Bond Future	1,609.0600	1.6091	1,592.0600	1.5921	(1.057)	0	0	0
2022/09/05	R035	03/11/2022	11.05	Put	Bond Future	1,868.1800	1.8682	1,854.3200	1.8543	(0.742)	0	0	0
2022/09/05	R035	03/11/2022	11.13	Call	Bond Future	1,704.6000	1.7046	1,638.1300	1.6381	(3.899)	0	0	0
2022/09/05	R035	03/11/2022	11.13	Put	Bond Future	1,636.2900	1.6363	1,619.6000	1.6196	(1.020)	0	0	0
2022/09/05	R035	02/02/2023	11.94	Call	Bond Future	5,276.7100	5.2767	5,214.0000	5.2140	(1.188)	0	0	0
2022/09/05	R035	02/02/2023	13.22	Put	Bond Future	409.0400	0.4090	399.4100	0.3994	(2.354)	0	0	976
2022/09/05	R035	02/02/2023	10.88	Call	Bond Future	1,800.3700	1.8004	1,754.4300	1.7544	(2.552)	0	0	0
2022/09/05	R035	02/02/2023	10.88	Put	Bond Future	4,049.2400	4.0492	4,055.0400	4.0550	0.143	0	0	0
2022/09/05	R035	02/02/2023	10.66	Call	Bond Future	1,318.7700	1.3188	1,279.0700	1.2791	(3.010)	0	0	0
2022/09/05	R035	02/02/2023	10.66	Put	Bond Future	4,901.0800	4.9011	4,913.1200	4.9131	0.246	0	0	582
2022/09/05	R035	02/02/2023	10.30	Put	Bond Future	6,558.2800	6.5583	6,581.2800	6.5813	0.351	0	0	0
2022/09/05	R035	02/02/2023	10.60	Call	Bond Future	1,204.8900	1.2049	1,166.9600	1.1670	(3.148)	0	0	0
2022/09/05	R035	02/02/2023	10.60	Put	Bond Future	5,155.8800	5.1559	5,169.6900	5.1697	0.268	0	0	0
2022/09/05	R035	02/02/2023	10.64	Put	Bond Future	4,984.9200	4.9849	4,997.5400	4.9975	0.253	0	0	0
2022/09/05	R035	02/02/2023	9.81	Call	Bond Future	302.7700	0.3028	286.4500	0.2864	(5.390)	0	0	582
2022/09/05	R035	02/02/2023	9.81	Put	Bond Future	9,316.7500	9.3167	9,352.1700	9.3522	0.380	0	0	0
2022/09/05	R035	02/02/2023	9.85	Call	Bond Future	327.0600	0.3271	309.8600	0.3099	(5.259)	0	0	0
2022/09/05	R035	02/02/2023	9.89	Call	Bond Future	352.9100	0.3529	334.8000	0.3348	(5.132)	0	0	388
2022/09/05	R035	02/02/2023	9.89	Put	Bond Future	8,836.0100	8.8360	8,869.6400	8.8696	0.381	0	0	0
2022/09/05	R035	02/02/2023			Bond Future	11.2621	88.3701	11.2711	88.3183	0.080	0.0000	0.0000	106,331
2022/09/05	R035	02/02/2023	11.94	Put	Bond Future	1,486.3400	1.4863	1,475.3700	1.4754	(0.738)	0	0	0
2022/09/05	R035	02/02/2023	11.98	Call	Bond Future	5,435.0500	5.4350	5,372.1400	5.3721	(1.157)	0	0	0
2022/09/05	R035	02/02/2023	11.98	Put	Bond Future	1,428.6900	1.4287	1,417.5200	1.4175	(0.782)	0	0	388
2022/09/05	R035	02/02/2023	13.22	Call	Bond Future	10,717.2800	10.7173	10,655.9100	10.6559	(0.573)	0	0	0
2022/09/05	R035	02/02/2023	11.05	Call	Bond Future	2,238.2200	2.2382	2,187.9800	2.1880	(2.245)	0	0	976
2022/09/05	R035	02/02/2023	11.05	Put	Bond Future	3,476.1700	3.4762	3,477.6700	3.4777	0.043	0	0	0
2022/09/05	R035	02/02/2023	11.06	Call	Bond Future	2,265.7100	2.2657	2,215.2400	2.2152	(2.228)	0	0	0
2022/09/05	R035	02/02/2023	11.06	Put	Bond Future	3,444.7100	3.4447	3,445.9800	3.4460	0.037	0	0	582
2022/09/05	R035	02/02/2023	10.86	Call	Bond Future	1,752.4300	1.7524	1,707.0400	1.7070	(2.590)	0	0	0
2022/09/05	R035	02/02/2023	10.86	Put	Bond Future	4,121.3400	4.1213	4,127.6900	4.1277	0.154	0	0	0
2022/09/05	R035	02/02/2023	10.87	Call	Bond Future	1,776.3100	1.7763	1,730.6400	1.7306	(2.571)	0	0	0
2022/09/05	R035	02/02/2023	10.87	Put	Bond Future	4,085.1700	4.0852	4,091.2400	4.0912	0.149	0	0	0
2022/09/05	R035	02/02/2023	10.30	Call	Bond Future	730.9400	0.7309	702.2000	0.7022	(3.932)	0	0	976
2022/09/05	R035	02/02/2023	10.64	Call	Bond Future	1,279.9600	1.2800	1,240.8400	1.2408	(3.056)	0	0	388
2022/09/05	R035	02/02/2023	9.85	Put	Bond Future	9,075.0800	9.0751	9,109.6200	9.1096	0.381	0	0	0
2022/09/05	R035	04/05/2023	11.22	Put	Bond Future	4,046.0100	4.0460	4,052.2900	4.0523	0.155	0	0	0
2022/09/05	R035	04/05/2023	12.46	Call	Bond Future	7,363.5500	7.3636	7,304.2500	7.3042	(0.805)	0	0	0
2022/09/05	R035	04/05/2023	12.46	Put	Bond Future	1,603.8300	1.6038	1,597.8300	1.5978	(0.374)	0	0	388
2022/09/05	R035	04/05/2023	13.18	Call	Bond Future	10,252.1300	10.2521	10,191.5700	10.1916	(0.591)	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
2022/09/05	R035	04/05/2023	13.18	Put	Bond Future	931.2800	0.9313	924.0200	0.9240	(0.780)	0	0	491
2022/09/05	R035	04/05/2023	11.17	Call	Bond Future	2,938.0600	2.9381	2,891.8900	2.8919	(1.571)	0	0	491
2022/09/05	R035	04/05/2023	11.20	Call	Bond Future	3,020.3900	3.0204	2,973.7000	2.9737	(1.546)	0	0	0
2022/09/05	R035	04/05/2023	11.21	Call	Bond Future	3,048.0800	3.0481	3,001.2300	3.0012	(1.537)	0	0	0
2022/09/05	R035	04/05/2023	10.60	Call	Bond Future	1,623.9800	1.6240	1,588.9200	1.5889	(2.159)	0	0	388
2022/09/05	R035	04/05/2023	10.60	Put	Bond Future	6,270.0000	6.2700	6,288.2400	6.2882	0.291	0	0	0
2022/09/05	R035	04/05/2023			Bond Future	11.3900	85.5471	11.3994	85.4938	0.083	0.0000	0.0000	0
2022/09/05	R035	04/05/2023	11.22	Call	Bond Future	3,075.9000	3.0759	3,028.8800	3.0289	(1.529)	0	0	0
2022/09/05	R035	04/05/2023	11.17	Put	Bond Future	4,196.5600	4.1966	4,203.6900	4.2037	0.170	0	0	0
2022/09/05	R035	04/05/2023	11.20	Put	Bond Future	4,105.6900	4.1057	4,112.3000	4.1123	0.161	0	0	0
2022/09/05	R035	04/05/2023	11.21	Put	Bond Future	4,075.7600	4.0758	4,082.2100	4.0822	0.158	0	0	0
2022/09/05	R035	04/05/2023	9.85	Call	Bond Future	659.8900	0.6599	639.2800	0.6393	(3.123)	0	0	388
2022/09/05	R035	04/05/2023	9.85	Put	Bond Future	10,057.3300	10.0573	10,090.0200	10.0900	0.325	0	0	0
2022/09/05	R035	04/05/2023	10.42	Call	Bond Future	1,319.4800	1.3195	1,288.1400	1.2881	(2.375)	0	0	491
2022/09/05	R035	04/05/2023	10.42	Put	Bond Future	7,074.5100	7.0745	7,096.4700	7.0965	0.310	0	0	0
2022/09/05	R035	03/08/2023	12.00	Call	Bond Future	5,756.0700	5.7561	5,703.4300	5.7034	(0.915)	0	0	0
2022/09/05	R035	03/08/2023	12.00	Put	Bond Future	3,111.3600	3.1114	3,113.4100	3.1134	0.066	0	0	0
2022/09/05	R035	03/08/2023			Bond Future	11.5124	87.2398	11.5222	87.1851	0.086	0.0000	0.0000	0
2022/09/05	R035	03/08/2023	11.98	Call	Bond Future	5,688.8600	5.6889	5,636.4000	5.6364	(0.922)	0	0	0
2022/09/05	R035	03/08/2023	11.98	Put	Bond Future	3,150.2600	3.1503	3,152.4900	3.1525	0.071	0	0	0
2022/09/05	R035	03/08/2023	11.99	Call	Bond Future	5,722.2800	5.7223	5,669.7200	5.6697	(0.919)	0	0	0
2022/09/05	R035	03/08/2023	11.99	Put	Bond Future	3,130.6000	3.1306	3,132.7300	3.1327	0.068	0	0	0
2022/09/05	R035	02/11/2023	11.41	Call	Bond Future	3,889.2000	3.8892	3,846.7800	3.8468	(1.091)	0	0	0
2022/09/05	R035	02/11/2023	11.41	Put	Bond Future	5,286.4600	5.2865	5,299.6200	5.2996	0.249	0	0	0
2022/09/05	R035	02/11/2023	11.42	Call	Bond Future	3,915.3800	3.9154	3,872.8400	3.8728	(1.086)	0	0	0
2022/09/05	R035	02/11/2023	11.42	Put	Bond Future	5,257.1300	5.2571	5,270.1700	5.2702	0.248	0	0	0
2022/09/05	R035	02/11/2023			Bond Future	11.6645	84.3558	11.6748	84.3002	0.088	0.0000	0.0000	0
2022/09/05	R035	02/11/2023	11.43	Call	Bond Future	3,942.0100	3.9420	3,899.3500	3.8994	(1.082)	0	0	0
2022/09/05	R035	02/11/2023	11.43	Put	Bond Future	5,228.2900	5.2283	5,241.2100	5.2412	0.247	0	0	0
2022/09/05	R186	03/11/2022	8.53	Call	Bond Future	289.0000	0.2890	246.2900	0.2463	(14.779)	0	0	0
2022/09/05	R186	03/11/2022	8.53	Put	Bond Future	1,825.8600	1.8259	1,904.3300	1.9043	4.298	0	0	0
2022/09/05	R186	03/11/2022	8.54	Call	Bond Future	298.2800	0.2983	254.6800	0.2547	(14.617)	0	0	0
2022/09/05	R186	03/11/2022	8.54	Put	Bond Future	1,799.5900	1.7996	1,877.1700	1.8772	4.311	0	0	0
2022/09/05	R186	03/11/2022	8.91	Put	Bond Future	987.8300	0.9878	1,032.0400	1.0320	4.475	0	0	4,310
2022/09/05	R186	03/11/2022			Bond Future	8.9662	109.1810	9.0009	109.0598	0.387	0.0000	0.0000	64,278
2022/09/05	R186	03/11/2022	8.23	Call	Bond Future	104.6400	0.1046	83.9300	0.0839	(19.792)	0	0	4,310
2022/09/05	R186	03/11/2022	8.23	Put	Bond Future	2,714.8200	2.7148	2,815.2900	2.8153	3.701	0	0	0
2022/09/05	R186	03/11/2022	8.55	Call	Bond Future	307.6200	0.3076	263.1400	0.2631	(14.459)	0	0	0
2022/09/05	R186	03/11/2022	8.55	Put	Bond Future	1,773.4000	1.7734	1,850.1000	1.8501	4.325	0	0	0
2022/09/05	R186	03/11/2022	8.91	Call	Bond Future	791.4200	0.7914	714.4500	0.7144	(9.726)	0	0	0
2022/09/05	R186	02/02/2023	8.33	Call	Bond Future	473.3900	0.4734	434.3400	0.4343	(8.249)	0	0	0
2022/09/05	R186	02/02/2023	8.33	Put	Bond Future	3,046.3900	3.0464	3,132.0700	3.1321	2.813	0	0	0
2022/09/05	R186	02/02/2023	8.32	Call	Bond Future	465.9600	0.4660	427.3300	0.4273	(8.290)	0	0	0
2022/09/05	R186	02/02/2023	8.32	Put	Bond Future	3,072.9000	3.0729	3,159.0000	3.1590	2.802	0	0	0
2022/09/05	R186	02/02/2023			Bond Future	9.0998	105.8430	9.1378	105.7183	0.417	0.0000	0.0000	0
2022/09/05	R186	02/02/2023	8.34	Call	Bond Future	481.1300	0.4811	441.6400	0.4416	(8.208)	0	0	0
2022/09/05	R186	02/02/2023	8.34	Put	Bond Future	3,020.2000	3.0202	3,105.4400	3.1054	2.822	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
2022/09/05	R186	04/05/2023	8.83	Put	Bond Future	2,382.8000	2.3828	2,450.6800	2.4507	2.849	0	0	0
2022/09/05	R186	04/05/2023	8.84	Call	Bond Future	1,182.8900	1.1829	1,122.6000	1.1226	(5.097)	0	0	0
2022/09/05	R186	04/05/2023			Bond Future	9.2193	107.8538	9.2606	107.7261	0.448	0.0000	0.0000	0
2022/09/05	R186	04/05/2023	8.83	Call	Bond Future	1,169.8700	1.1699	1,109.9800	1.1100	(5.119)	0	0	0
2022/09/05	R186	04/05/2023	8.84	Put	Bond Future	2,364.4500	2.3644	2,431.9300	2.4319	2.854	0	0	0
2022/09/05	R186	04/05/2023	8.82	Call	Bond Future	1,156.6000	1.1566	1,097.1100	1.0971	(5.144)	0	0	0
2022/09/05	R186	04/05/2023	8.82	Put	Bond Future	2,400.9200	2.4009	2,469.2000	2.4692	2.844	0	0	0
2022/09/05	R186	03/08/2023	9.74	Call	Bond Future	2,689.5600	2.6896	2,602.5700	2.6026	(3.234)	0	0	0
2022/09/05	R186	03/08/2023	9.74	Put	Bond Future	1,497.3400	1.4973	1,541.1100	1.5411	2.923	0	0	0
2022/09/05	R186	03/08/2023	9.73	Put	Bond Future	1,507.3400	1.5073	1,551.3900	1.5514	2.922	0	0	0
2022/09/05	R186	03/08/2023			Bond Future	9.3254	104.6842	9.3706	104.5535	0.484	0.0000	0.0000	0
2022/09/05	R186	03/08/2023	9.75	Call	Bond Future	2,708.5400	2.7085	2,621.2800	2.6213	(3.222)	0	0	0
2022/09/05	R186	03/08/2023	9.75	Put	Bond Future	1,487.7800	1.4878	1,531.2800	1.5313	2.924	0	0	0
2022/09/05	R186	03/08/2023	9.73	Call	Bond Future	2,671.0100	2.6710	2,584.3000	2.5843	(3.246)	0	0	0
2022/09/05	R186	02/11/2023	9.40	Call	Bond Future	2,006.5400	2.0065	1,934.4300	1.9344	(3.594)	0	0	0
2022/09/05	R186	02/11/2023	9.40	Put	Bond Future	2,265.8500	2.2659	2,326.7600	2.3268	2.688	0	0	0
2022/09/05	R186	02/11/2023			Bond Future	9.4961	106.6225	9.5456	106.4894	0.521	0.0000	0.0000	0
2022/09/05	R186	02/11/2023	9.39	Call	Bond Future	1,991.5500	1.9916	1,919.7200	1.9197	(3.607)	0	0	0
2022/09/05	R186	02/11/2023	9.39	Put	Bond Future	2,277.8800	2.2779	2,339.0700	2.3391	2.686	0	0	0
2022/09/05	R186	02/11/2023	9.38	Call	Bond Future	1,976.6100	1.9766	1,905.0700	1.9051	(3.619)	0	0	0
2022/09/05	R186	02/11/2023	9.38	Put	Bond Future	2,289.9700	2.2900	2,351.4500	2.3515	2.685	0	0	0
2022/09/05	R197	03/11/2022			Bond Future	339.0703	339.0703	338.9731	338.9731	(0.029)	0.0000	0.0000	831
2022/09/05	R197	02/02/2023			Bond Future	336.3150	336.3150	336.2119	336.2119	(0.031)	0.0000	0.0000	0
2022/09/05	R197	04/05/2023			Bond Future	342.7771	342.7771	342.6700	342.6700	(0.031)	0.0000	0.0000	0
2022/09/05	R197	03/08/2023			Bond Future	340.3829	340.3829	340.2743	340.2743	(0.032)	0.0000	0.0000	0
2022/09/05	R197	02/11/2023			Bond Future	352.0719	352.0719	346.6531	346.6531	(1.539)	0.0000	0.0000	0
2022/09/05	R202	03/11/2022			Bond Future	252.3116	252.3116	251.9286	251.9286	(0.152)	0.0000	0.0000	6,148
2022/09/05	R202	02/02/2023			Bond Future	252.1617	252.1617	251.7688	251.7688	(0.156)	0.0000	0.0000	460
2022/09/05	R202	04/05/2023			Bond Future	257.0059	257.0059	256.6038	256.6038	(0.156)	0.0000	0.0000	0
2022/09/05	R202	03/08/2023			Bond Future	257.2310	257.2310	256.8211	256.8211	(0.159)	0.0000	0.0000	0
2022/09/05	R202	02/11/2023			Bond Future	262.0537	262.0537	261.6363	261.6363	(0.159)	0.0000	0.0000	0
2022/09/05	R209	03/11/2022	9.25	Call	Bond Future	1.5600	0.0016	1.1100	0.0011	(28.846)	0	0	6,000
2022/09/05	R209	03/11/2022	9.25	Put	Bond Future	10,697.1300	10.6971	10,741.1000	10.7411	0.411	0	0	0
2022/09/05	R209	03/11/2022	9.50	Call	Bond Future	5.8800	0.0059	4.4700	0.0045	(23.980)	0	0	0
2022/09/05	R209	03/11/2022	9.50	Put	Bond Future	9,131.9400	9.1319	9,174.9500	9.1750	0.471	0	0	0
2022/09/05	R209	03/11/2022	12.00	Call	Bond Future	4,657.9600	4.6580	4,598.4400	4.5984	(1.278)	0	0	0
2022/09/05	R209	03/11/2022	12.00	Put	Bond Future	265.9600	0.2660	250.8600	0.2509	(5.678)	0	0	7,750
2022/09/05	R209	03/11/2022	11.03	Call	Bond Future	1,243.9500	1.2439	1,188.3900	1.1884	(4.466)	0	0	0
2022/09/05	R209	03/11/2022	11.03	Put	Bond Future	1,661.0300	1.6610	1,649.8900	1.6499	(0.671)	0	0	0
2022/09/05	R209	03/11/2022	10.50	Put	Bond Future	3,594.1100	3.5941	3,609.2100	3.6092	0.420	0	0	0
2022/09/05	R209	03/11/2022			Bond Future	11.1102	67.1910	11.1188	67.1465	0.077	0.0000	0.0000	20,217
2022/09/05	R209	03/11/2022	10.00	Call	Bond Future	54.7300	0.0547	46.1600	0.0462	(15.659)	0	0	7,750
2022/09/05	R209	03/11/2022	10.00	Put	Bond Future	6,170.5200	6.1705	6,206.3700	6.2064	0.581	0	0	6,000
2022/09/05	R209	03/11/2022	11.02	Call	Bond Future	1,219.0500	1.2191	1,163.8500	1.1639	(4.528)	0	0	0
2022/09/05	R209	03/11/2022	11.02	Put	Bond Future	1,688.4100	1.6884	1,677.6300	1.6776	(0.638)	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
2022/09/05	R209	03/11/2022	11.50	Call	Bond Future	2,698.1600	2.6982	2,634.4500	2.6344	(2.361)	0	0	0
2022/09/05	R209	03/11/2022	11.50	Put	Bond Future	721.6500	0.7217	702.3600	0.7024	(2.673)	0	0	0
2022/09/05	R209	03/11/2022	10.50	Call	Bond Future	325.6800	0.3257	296.3600	0.2964	(9.003)	0	0	0
2022/09/05	R209	03/11/2022	11.00	Call	Bond Future	1,169.9700	1.1700	1,115.5100	1.1155	(4.655)	0	0	0
2022/09/05	R209	03/11/2022	11.00	Put	Bond Future	1,744.0500	1.7441	1,734.0100	1.7340	(0.576)	0	0	6,000
2022/09/05	R209	03/11/2022	11.01	Call	Bond Future	1,194.3100	1.1943	1,139.4800	1.1395	(4.591)	0	0	0
2022/09/05	R209	03/11/2022	11.01	Put	Bond Future	1,716.0000	1.7160	1,705.5900	1.7056	(0.607)	0	0	0
2022/09/05	R209	02/02/2023	10.80	Put	Bond Future	3,721.0900	3.7211	3,727.9700	3.7280	0.185	0	0	0
2022/09/05	R209	02/02/2023	10.78	Call	Bond Future	1,419.6800	1.4197	1,380.9200	1.3809	(2.730)	0	0	0
2022/09/05	R209	02/02/2023	10.79	Call	Bond Future	1,439.8600	1.4399	1,400.8500	1.4009	(2.709)	0	0	0
2022/09/05	R209	02/02/2023			Bond Future	11.2340	68.3978	11.2430	68.3517	0.081	0.0000	0.0000	2,066
2022/09/05	R209	02/02/2023	10.80	Call	Bond Future	1,460.0200	1.4600	1,420.7600	1.4208	(2.689)	0	0	0
2022/09/05	R209	02/02/2023	10.78	Put	Bond Future	3,787.5400	3.7875	3,794.9200	3.7949	0.195	0	0	0
2022/09/05	R209	02/02/2023	10.79	Put	Bond Future	3,754.2900	3.7543	3,761.4200	3.7614	0.190	0	0	0
2022/09/05	R209	04/05/2023	11.09	Call	Bond Future	2,475.1500	2.4751	2,434.8900	2.4349	(1.627)	0	0	0
2022/09/05	R209	04/05/2023	11.09	Put	Bond Future	3,790.9400	3.7909	3,798.1100	3.7981	0.189	0	0	0
2022/09/05	R209	04/05/2023	11.10	Call	Bond Future	2,498.8900	2.4989	2,458.4700	2.4585	(1.618)	0	0	0
2022/09/05	R209	04/05/2023	11.10	Put	Bond Future	3,763.2500	3.7632	3,770.2600	3.7703	0.186	0	0	0
2022/09/05	R209	04/05/2023	10.00	Call	Bond Future	735.2400	0.7352	713.9900	0.7140	(2.890)	0	0	7,500
2022/09/05	R209	04/05/2023	10.00	Put	Bond Future	7,999.5600	7.9996	8,025.7400	8.0257	0.327	0	0	0
2022/09/05	R209	04/05/2023			Bond Future	11.3493	66.5457	11.3588	66.4983	0.084	0.0000	0.0000	1,250
2022/09/05	R209	04/05/2023	12.50	Call	Bond Future	6,725.1400	6.7251	6,672.3500	6.6724	(0.785)	0	0	0
2022/09/05	R209	04/05/2023	12.50	Put	Bond Future	1,301.6100	1.3016	1,296.2500	1.2963	(0.412)	0	0	7,500
2022/09/05	R209	04/05/2023	11.11	Call	Bond Future	2,522.7400	2.5227	2,482.1600	2.4822	(1.609)	0	0	0
2022/09/05	R209	04/05/2023	11.11	Put	Bond Future	3,735.7400	3.7357	3,742.5900	3.7426	0.183	0	0	0
2022/09/05	R209	04/05/2023	11.00	Call	Bond Future	2,266.6200	2.2666	2,227.8300	2.2278	(1.711)	0	0	0
2022/09/05	R209	04/05/2023	11.00	Put	Bond Future	4,047.6900	4.0477	4,056.3300	4.0563	0.213	0	0	7,500
2022/09/05	R209	03/08/2023	11.95	Put	Bond Future	2,702.2700	2.7023	2,704.1400	2.7041	0.069	0	0	0
2022/09/05	R209	03/08/2023	11.93	Call	Bond Future	5,010.2100	5.0102	4,963.5800	4.9636	(0.931)	0	0	0
2022/09/05	R209	03/08/2023	11.94	Call	Bond Future	5,039.8200	5.0398	4,993.1100	4.9931	(0.927)	0	0	0
2022/09/05	R209	03/08/2023			Bond Future	11.4572	67.8628	11.4670	67.8142	0.086	0.0000	0.0000	0
2022/09/05	R209	03/08/2023	11.95	Call	Bond Future	5,069.4900	5.0695	5,022.7000	5.0227	(0.923)	0	0	0
2022/09/05	R209	03/08/2023	11.93	Put	Bond Future	2,736.7100	2.7367	2,738.7400	2.7387	0.074	0	0	0
2022/09/05	R209	03/08/2023	11.94	Put	Bond Future	2,719.4300	2.7194	2,721.3800	2.7214	0.072	0	0	0
2022/09/05	R209	02/11/2023	11.33	Call	Bond Future	3,402.8800	3.4029	3,365.2100	3.3652	(1.107)	0	0	0
2022/09/05	R209	02/11/2023	11.33	Put	Bond Future	4,667.9000	4.6679	4,679.7200	4.6797	0.253	0	0	0
2022/09/05	R209	02/11/2023	11.34	Call	Bond Future	3,426.3500	3.4263	3,388.5700	3.3886	(1.103)	0	0	0
2022/09/05	R209	02/11/2023	11.34	Put	Bond Future	4,641.7000	4.6417	4,653.4100	4.6534	0.252	0	0	0
2022/09/05	R209	02/11/2023			Bond Future	11.5879	65.9704	11.5982	65.9209	0.088	0.0000	0.0000	0
2022/09/05	R209	02/11/2023	11.35	Call	Bond Future	3,449.6200	3.4496	3,411.7300	3.4117	(1.098)	0	0	0
2022/09/05	R209	02/11/2023	11.35	Put	Bond Future	4,615.3500	4.6154	4,626.9500	4.6269	0.251	0	0	0
2022/09/05	R210	03/11/2022			Bond Future	231.5514	231.5514	231.6093	231.6093	0.025	0.0000	0.0000	732
2022/09/05	R210	02/02/2023			Bond Future	235.7644	235.7644	235.8203	235.8203	0.024	0.0000	0.0000	300
2022/09/05	R210	04/05/2023			Bond Future	237.1679	237.1679	237.2240	237.2240	0.024	0.0000	0.0000	0
2022/09/05	R210	03/08/2023			Bond Future	241.9080	241.9080	241.9644	241.9644	0.023	0.0000	0.0000	0
2022/09/05	R210	02/11/2023			Bond Future	243.1989	243.1989	243.2577	243.2577	0.024	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
2022/09/05	R213	03/11/2022	9.19	Call	Bond Future	3.7200	0.0037	2.9600	0.0030	(20.430)	0	0	476
2022/09/05	R213	03/11/2022	9.19	Put	Bond Future	7,781.5900	7.7816	7,771.4400	7.7714	(0.130)	0	0	0
2022/09/05	R213	03/11/2022	10.38	Call	Bond Future	548.7600	0.5488	525.6700	0.5257	(4.208)	0	0	0
2022/09/05	R213	03/11/2022	10.38	Put	Bond Future	2,342.3600	2.3424	2,309.8800	2.3099	(1.387)	0	0	0
2022/09/05	R213	03/11/2022	10.39	Call	Bond Future	564.3400	0.5643	541.0200	0.5410	(4.132)	0	0	0
2022/09/05	R213	03/11/2022	10.39	Put	Bond Future	2,309.9000	2.3099	2,277.1900	2.2772	(1.416)	0	0	0
2022/09/05	R213	03/11/2022	10.37	Call	Bond Future	533.4400	0.5334	510.6000	0.5106	(4.282)	0	0	0
2022/09/05	R213	03/11/2022	10.37	Put	Bond Future	2,375.1200	2.3751	2,342.8900	2.3429	(1.357)	0	0	200
2022/09/05	R213	03/11/2022			Bond Future	10.7585	81.0025	10.7565	81.0119	(0.019)	0.0000	0.0000	34,054
2022/09/05	R213	03/11/2022	9.13	Call	Bond Future	2.7100	0.0027	2.1200	0.0021	(21.771)	0	0	200
2022/09/05	R213	03/11/2022	9.13	Put	Bond Future	8,096.8500	8.0968	8,086.8700	8.0869	(0.123)	0	0	0
2022/09/05	R213	03/11/2022	9.84	Call	Bond Future	76.9800	0.0770	69.1900	0.0692	(10.120)	0	0	0
2022/09/05	R213	03/11/2022	9.84	Put	Bond Future	4,519.4200	4.5194	4,502.2400	4.5022	(0.380)	0	0	476
2022/09/05	R213	03/11/2022	10.40	Call	Bond Future	580.2100	0.5802	556.6600	0.5567	(4.059)	0	0	0
2022/09/05	R213	03/11/2022	10.40	Put	Bond Future	2,277.7600	2.2778	2,244.8200	2.2448	(1.446)	0	0	0
2022/09/05	R213	03/11/2022	9.98	Call	Bond Future	141.5500	0.1415	129.9700	0.1300	(8.181)	0	0	0
2022/09/05	R213	03/11/2022	9.98	Put	Bond Future	3,886.8400	3.8868	3,865.8700	3.8659	(0.540)	0	0	200
2022/09/05	R213	03/11/2022	10.19	Call	Bond Future	305.4900	0.3055	287.6500	0.2877	(5.840)	0	0	0
2022/09/05	R213	03/11/2022	10.19	Put	Bond Future	3,018.8000	3.0188	2,991.5700	2.9916	(0.902)	0	0	476
2022/09/05	R213	02/02/2023	10.43	Put	Bond Future	3,405.1400	3.4051	3,380.7100	3.3807	(0.717)	0	0	0
2022/09/05	R213	02/02/2023	12.20	Call	Bond Future	6,140.3600	6.1404	6,132.4700	6.1325	(0.128)	0	0	0
2022/09/05	R213	02/02/2023	12.20	Put	Bond Future	558.3400	0.5583	541.9500	0.5420	(2.935)	0	0	912
2022/09/05	R213	02/02/2023	10.22	Put	Bond Future	4,094.6600	4.0947	4,071.5100	4.0715	(0.565)	0	0	0
2022/09/05	R213	02/02/2023	10.23	Call	Bond Future	873.9900	0.8740	859.2600	0.8593	(1.685)	0	0	0
2022/09/05	R213	02/02/2023	10.35	Call	Bond Future	1,043.6100	1.0436	1,028.1000	1.0281	(1.486)	0	0	0
2022/09/05	R213	02/02/2023	10.35	Put	Bond Future	3,658.6400	3.6586	3,634.6300	3.6346	(0.656)	0	0	476
2022/09/05	R213	02/02/2023	10.01	Call	Bond Future	614.0300	0.6140	601.1500	0.6012	(2.098)	0	0	0
2022/09/05	R213	02/02/2023			Bond Future	10.9135	82.4563	10.9116	82.4648	(0.017)	0.0000	0.0000	0
2022/09/05	R213	02/02/2023	10.43	Call	Bond Future	1,167.9900	1.1680	1,152.0600	1.1521	(1.364)	0	0	912
2022/09/05	R213	02/02/2023	10.22	Call	Bond Future	860.8300	0.8608	846.1800	0.8462	(1.702)	0	0	0
2022/09/05	R213	02/02/2023	10.23	Put	Bond Future	4,060.0100	4.0600	4,036.7800	4.0368	(0.572)	0	0	0
2022/09/05	R213	02/02/2023	9.16	Call	Bond Future	152.4100	0.1524	146.2500	0.1463	(4.042)	0	0	476
2022/09/05	R213	02/02/2023	9.16	Put	Bond Future	8,659.5900	8.6596	8,644.9300	8.6449	(0.169)	0	0	0
2022/09/05	R213	02/02/2023	10.01	Put	Bond Future	4,860.0500	4.8600	4,838.6700	4.8387	(0.440)	0	0	476
2022/09/05	R213	02/02/2023	10.21	Call	Bond Future	847.6400	0.8476	833.0600	0.8331	(1.720)	0	0	0
2022/09/05	R213	02/02/2023	10.21	Put	Bond Future	4,129.3200	4.1293	4,106.2400	4.1062	(0.559)	0	0	0
2022/09/05	R213	04/05/2023	10.75	Call	Bond Future	2,055.5700	2.0556	2,042.9600	2.0430	(0.613)	0	0	0
2022/09/05	R213	04/05/2023	10.75	Put	Bond Future	3,408.5000	3.4085	3,387.7400	3.3877	(0.609)	0	0	0
2022/09/05	R213	04/05/2023			Bond Future	11.0521	80.4716	11.0503	80.4797	(0.017)	0.0000	0.0000	0
2022/09/05	R213	04/05/2023	10.74	Call	Bond Future	2,035.5200	2.0355	2,022.9100	2.0229	(0.619)	0	0	0
2022/09/05	R213	04/05/2023	10.74	Put	Bond Future	3,433.7400	3.4337	3,412.9800	3.4130	(0.605)	0	0	0
2022/09/05	R213	04/05/2023	10.73	Call	Bond Future	2,015.3200	2.0153	2,002.7200	2.0027	(0.625)	0	0	0
2022/09/05	R213	04/05/2023	10.73	Put	Bond Future	3,458.8500	3.4588	3,438.1000	3.4381	(0.600)	0	0	0
2022/09/05	R213	03/08/2023	11.62	Put	Bond Future	2,326.5900	2.3266	2,309.6600	2.3097	(0.728)	0	0	0
2022/09/05	R213	03/08/2023	11.63	Call	Bond Future	4,201.4000	4.2014	4,192.5200	4.1925	(0.211)	0	0	0
2022/09/05	R213	03/08/2023			Bond Future	11.1853	82.0633	11.1835	82.0714	(0.017)	0.0000	0.0000	0
2022/09/05	R213	03/08/2023	11.62	Call	Bond Future	4,174.6600	4.1747	4,165.7600	4.1658	(0.213)	0	0	0
2022/09/05	R213	03/08/2023	11.63	Put	Bond Future	2,311.4700	2.3115	2,294.5600	2.2946	(0.732)	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
2022/09/05	R213	03/08/2023	11.61	Call	Bond Future	4,147.9800	4.1480	4,139.0500	4.1390	(0.215)	0	0	0
2022/09/05	R213	03/08/2023	11.61	Put	Bond Future	2,341.8100	2.3418	2,324.8500	2.3249	(0.724)	0	0	0
2022/09/05	R213	02/11/2023	11.13	Call	Bond Future	2,837.3200	2.8373	2,829.7100	2.8297	(0.268)	0	0	0
2022/09/05	R213	02/11/2023	11.13	Put	Bond Future	3,795.7700	3.7958	3,779.9000	3.7799	(0.418)	0	0	0
2022/09/05	R213	02/11/2023			Bond Future	11.3568	80.0344	11.3549	80.0427	(0.017)	0.0000	0.0000	0
2022/09/05	R213	02/11/2023	11.12	Call	Bond Future	2,816.8300	2.8168	2,809.2100	2.8092	(0.271)	0	0	0
2022/09/05	R213	02/11/2023	11.12	Put	Bond Future	3,817.8700	3.8179	3,801.9900	3.8020	(0.416)	0	0	0
2022/09/05	R213	02/11/2023	11.11	Call	Bond Future	2,796.0800	2.7961	2,788.4500	2.7885	(0.273)	0	0	0
2022/09/05	R213	02/11/2023	11.11	Put	Bond Future	3,839.7400	3.8397	3,823.8500	3.8238	(0.414)	0	0	0
2022/09/05	R214	03/11/2022	11.34	Call	Bond Future	1,819.6400	1.8196	1,754.9800	1.7550	(3.553)	0	0	0
2022/09/05	R214	03/11/2022	11.36	Put	Bond Future	1,315.0000	1.3150	1,297.0500	1.2971	(1.365)	0	0	0
2022/09/05	R214	03/11/2022			Bond Future	11.2549	64.6609	11.2636	64.6137	0.077	0.0000	0.0000	25,380
2022/09/05	R214	03/11/2022	11.34	Put	Bond Future	1,360.1900	1.3602	1,342.6800	1.3427	(1.287)	0	0	0
2022/09/05	R214	03/11/2022	11.35	Call	Bond Future	1,850.5200	1.8505	1,785.6400	1.7856	(3.506)	0	0	0
2022/09/05	R214	03/11/2022	11.35	Put	Bond Future	1,337.4400	1.3374	1,319.7100	1.3197	(1.326)	0	0	0
2022/09/05	R214	03/11/2022	11.36	Call	Bond Future	1,881.6500	1.8816	1,816.5500	1.8166	(3.460)	0	0	0
2022/09/05	R214	02/02/2023	11.07	Call	Bond Future	1,817.1400	1.8171	1,772.5300	1.7725	(2.455)	0	0	0
2022/09/05	R214	02/02/2023	11.07	Put	Bond Future	3,475.9700	3.4760	3,480.2100	3.4802	0.122	0	0	0
2022/09/05	R214	02/02/2023	11.08	Call	Bond Future	1,840.9700	1.8410	1,796.1200	1.7961	(2.436)	0	0	0
2022/09/05	R214	02/02/2023	11.08	Put	Bond Future	3,444.2800	3.4443	3,448.2800	3.4483	0.116	0	0	0
2022/09/05	R214	02/02/2023			Bond Future	11.3746	65.8213	11.3838	65.7725	0.081	0.0000	0.0000	64,507
2022/09/05	R214	02/02/2023	11.09	Call	Bond Future	1,864.8100	1.8648	1,819.7200	1.8197	(2.418)	0	0	0
2022/09/05	R214	02/02/2023	11.09	Put	Bond Future	3,412.6600	3.4127	3,416.4200	3.4164	0.110	0	0	0
2022/09/05	R214	04/05/2023	11.36	Call	Bond Future	3,024.4400	3.0244	2,979.1700	2.9792	(1.497)	0	0	0
2022/09/05	R214	04/05/2023	11.36	Put	Bond Future	3,662.6200	3.6626	3,667.5400	3.6675	0.134	0	0	0
2022/09/05	R214	04/05/2023	11.37	Call	Bond Future	3,051.1100	3.0511	3,005.6900	3.0057	(1.489)	0	0	0
2022/09/05	R214	04/05/2023	11.37	Put	Bond Future	3,635.9000	3.6359	3,640.6700	3.6407	0.131	0	0	0
2022/09/05	R214	04/05/2023			Bond Future	11.4804	63.7747	11.4899	63.7245	0.083	0.0000	0.0000	0
2022/09/05	R214	04/05/2023	11.38	Call	Bond Future	3,078.0900	3.0781	3,032.5300	3.0325	(1.480)	0	0	0
2022/09/05	R214	04/05/2023	11.38	Put	Bond Future	3,609.5600	3.6096	3,614.1900	3.6142	0.128	0	0	0
2022/09/05	R214	03/08/2023	12.14	Call	Bond Future	5,518.5000	5.5185	5,468.5600	5.4686	(0.905)	0	0	0
2022/09/05	R214	03/08/2023	12.14	Put	Bond Future	2,720.2800	2.7203	2,721.7400	2.7217	0.054	0	0	0
2022/09/05	R214	03/08/2023	12.15	Call	Bond Future	5,549.5700	5.5496	5,499.5500	5.4996	(0.901)	0	0	0
2022/09/05	R214	03/08/2023	12.15	Put	Bond Future	2,703.1200	2.7031	2,704.5000	2.7045	0.051	0	0	0
2022/09/05	R214	03/08/2023			Bond Future	11.5807	65.0365	11.5906	64.9851	0.086	0.0000	0.0000	0
2022/09/05	R214	03/08/2023	12.16	Call	Bond Future	5,580.9200	5.5809	5,530.8200	5.5308	(0.898)	0	0	0
2022/09/05	R214	03/08/2023	12.16	Put	Bond Future	2,686.3100	2.6863	2,687.6100	2.6876	0.048	0	0	0
2022/09/05	R214	02/11/2023	11.45	Put	Bond Future	4,981.3800	4.9814	4,993.3500	4.9933	0.240	0	0	0
2022/09/05	R214	02/11/2023	11.46	Call	Bond Future	3,693.0300	3.6930	3,652.6400	3.6526	(1.094)	0	0	0
2022/09/05	R214	02/11/2023	11.46	Put	Bond Future	4,953.5100	4.9535	4,965.3600	4.9654	0.239	0	0	0
2022/09/05	R214	02/11/2023			Bond Future	11.7033	62.9455	11.7136	62.8932	0.088	0.0000	0.0000	0
2022/09/05	R214	02/11/2023	11.45	Call	Bond Future	3,668.2500	3.6682	3,627.9800	3.6280	(1.098)	0	0	0
2022/09/05	R214	02/11/2023	11.47	Call	Bond Future	3,717.8900	3.7179	3,677.3800	3.6774	(1.090)	0	0	0
2022/09/05	R214	02/11/2023	11.47	Put	Bond Future	4,925.7800	4.9258	4,937.5100	4.9375	0.238	0	0	0
2022/09/05	R248	03/11/2022	10.60	Call	Bond Future	412.8500	0.4128	374.7100	0.3747	(9.238)	0	0	950
2022/09/05	R248	03/11/2022	10.60	Put	Bond Future	4,970.4500	4.9705	4,992.1800	4.9922	0.437	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
2022/09/05	R248	03/11/2022	10.70	Call	Bond Future	559.0600	0.5591	513.5300	0.5135	(8.144)	0	0	0
2022/09/05	R248	03/11/2022	10.70	Put	Bond Future	4,369.7500	4.3698	4,384.0900	4.3841	0.328	0	0	0
2022/09/05	R248	03/11/2022	11.32	Call	Bond Future	2,280.2400	2.2802	2,198.7600	2.1988	(3.573)	0	0	0
2022/09/05	R248	03/11/2022	11.20	Call	Bond Future	1,839.9200	1.8399	1,762.7300	1.7627	(4.195)	0	0	0
2022/09/05	R248	03/11/2022	11.20	Put	Bond Future	2,082.8800	2.0829	2,065.5600	2.0656	(0.832)	0	0	0
2022/09/05	R248	03/11/2022	11.30	Put	Bond Future	1,764.8800	1.7649	1,743.8800	1.7439	(1.190)	0	0	0
2022/09/05	R248	03/11/2022	11.31	Put	Bond Future	1,735.4600	1.7355	1,714.1500	1.7141	(1.228)	0	0	0
2022/09/05	R248	03/11/2022			Bond Future	11.2355	80.9089	11.2442	80.8490	0.078	0.0000	0.0000	256,861
2022/09/05	R248	03/11/2022	10.00	Call	Bond Future	40.7400	0.0407	33.4400	0.0334	(17.919)	0	0	0
2022/09/05	R248	03/11/2022	10.00	Put	Bond Future	9,332.1500	9.3322	9,384.7200	9.3847	0.563	0	0	0
2022/09/05	R248	03/11/2022	11.32	Put	Bond Future	1,706.4400	1.7064	1,684.8300	1.6848	(1.266)	0	0	0
2022/09/05	R248	03/11/2022	11.90	Call	Bond Future	4,921.1200	4.9211	4,836.7100	4.8367	(1.715)	0	0	0
2022/09/05	R248	03/11/2022	11.90	Put	Bond Future	599.3400	0.5993	574.8000	0.5748	(4.095)	0	0	0
2022/09/05	R248	03/11/2022	11.30	Call	Bond Future	2,203.5800	2.2036	2,122.7100	2.1227	(3.670)	0	0	950
2022/09/05	R248	03/11/2022	11.31	Call	Bond Future	2,241.7600	2.2418	2,160.5800	2.1606	(3.621)	0	0	0
2022/09/05	R248	02/02/2023	11.10	Put	Bond Future	4,142.7900	4.1428	4,146.9200	4.1469	0.100	0	0	0
2022/09/05	R248	02/02/2023	11.08	Call	Bond Future	2,382.3700	2.3824	2,325.0700	2.3251	(2.405)	0	0	0
2022/09/05	R248	02/02/2023	11.08	Put	Bond Future	4,220.9600	4.2210	4,225.6800	4.2257	0.112	0	0	0
2022/09/05	R248	02/02/2023			Bond Future	11.3486	82.3978	11.3578	82.3358	0.082	0.0000	0.0000	0
2022/09/05	R248	02/02/2023	11.10	Call	Bond Future	2,443.7000	2.4437	2,385.8100	2.3858	(2.369)	0	0	2,700
2022/09/05	R248	02/02/2023	11.06	Call	Bond Future	2,321.6200	2.3216	2,264.9300	2.2649	(2.442)	0	0	0
2022/09/05	R248	02/02/2023	11.06	Put	Bond Future	4,300.1300	4.3001	4,305.4600	4.3055	0.124	0	0	0
2022/09/05	R248	02/02/2023	11.07	Call	Bond Future	2,351.7900	2.3518	2,294.8000	2.2948	(2.423)	0	0	0
2022/09/05	R248	02/02/2023	11.07	Put	Bond Future	4,260.2800	4.2603	4,265.3100	4.2653	0.118	0	0	0
2022/09/05	R248	02/02/2023	10.40	Call	Bond Future	848.1600	0.8482	814.2600	0.8143	(3.997)	0	0	2,700
2022/09/05	R248	02/02/2023	10.40	Put	Bond Future	7,691.4700	7.6915	7,719.5900	7.7196	0.366	0	0	0
2022/09/05	R248	04/05/2023	11.35	Call	Bond Future	3,841.5600	3.8416	3,784.1700	3.7842	(1.494)	0	0	0
2022/09/05	R248	04/05/2023	11.35	Put	Bond Future	4,545.0900	4.5451	4,551.3400	4.5513	0.138	0	0	0
2022/09/05	R248	04/05/2023			Bond Future	11.4558	79.5057	11.4654	79.4421	0.084	0.0000	0.0000	0
2022/09/05	R248	04/05/2023	11.33	Call	Bond Future	3,774.3300	3.7743	3,717.3200	3.7173	(1.510)	0	0	0
2022/09/05	R248	04/05/2023	11.33	Put	Bond Future	4,612.1300	4.6121	4,618.7600	4.6188	0.144	0	0	0
2022/09/05	R248	04/05/2023	11.34	Call	Bond Future	3,807.7500	3.8077	3,750.5500	3.7506	(1.502)	0	0	0
2022/09/05	R248	04/05/2023	11.34	Put	Bond Future	4,578.3700	4.5784	4,584.8100	4.5848	0.141	0	0	0
2022/09/05	R248	03/08/2023	12.11	Call	Bond Future	6,864.2700	6.8643	6,801.2700	6.8013	(0.918)	0	0	0
2022/09/05	R248	03/08/2023	12.11	Put	Bond Future	3,436.2800	3.4363	3,438.5300	3.4385	0.065	0	0	0
2022/09/05	R248	03/08/2023			Bond Future	11.5605	81.0415	11.5705	80.9762	0.087	0.0000	0.0000	0
2022/09/05	R248	03/08/2023	12.09	Call	Bond Future	6,787.2500	6.7873	6,724.4500	6.7245	(0.925)	0	0	0
2022/09/05	R248	03/08/2023	12.09	Put	Bond Future	3,479.2900	3.4793	3,481.7400	3.4817	0.070	0	0	0
2022/09/05	R248	03/08/2023	12.10	Call	Bond Future	6,825.5900	6.8256	6,762.6900	6.7627	(0.922)	0	0	0
2022/09/05	R248	03/08/2023	12.10	Put	Bond Future	3,457.5700	3.4576	3,459.9200	3.4599	0.068	0	0	0
2022/09/05	R248	02/11/2023	11.49	Put	Bond Future	6,007.4900	6.0075	6,022.0200	6.0220	0.242	0	0	0
2022/09/05	R248	02/11/2023	11.47	Call	Bond Future	4,724.8100	4.7248	4,673.3000	4.6733	(1.090)	0	0	0
2022/09/05	R248	02/11/2023	11.48	Call	Bond Future	4,756.2500	4.7563	4,704.6000	4.7046	(1.086)	0	0	0
2022/09/05	R248	02/11/2023			Bond Future	11.6787	78.1254	11.6891	78.0591	0.089	0.0000	0.0000	0
2022/09/05	R248	02/11/2023	11.49	Call	Bond Future	4,787.7700	4.7878	4,735.9700	4.7360	(1.082)	0	0	0
2022/09/05	R248	02/11/2023	11.47	Put	Bond Future	6,075.8200	6.0758	6,090.6400	6.0906	0.244	0	0	0
2022/09/05	R248	02/11/2023	11.48	Put	Bond Future	6,041.5700	6.0416	6,056.2500	6.0563	0.243	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											1497311	