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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/09/2022 TO 22/09/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/22	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/22	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/22	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/22	2025	03/11/2022		Bond Future	167.1722	167.1722	167.2113	167.2113	0.023	0.0000	0.0000	7,188
2022/09/22	2025	02/02/2023		Bond Future	168.5911	168.5911	168.6286	168.6286	0.022	0.0000	0.0000	1,936
2022/09/22	2025	04/05/2023		Bond Future	172.0978	172.0978	172.1344	172.1344	0.021	0.0000	0.0000	0
2022/09/22	2025	03/08/2023		Bond Future	173.9573	173.9573	173.9940	173.9940	0.021	0.0000	0.0000	0
2022/09/22	2025	02/11/2023		Bond Future	177.5116	177.5116	177.5491	177.5491	0.021	0.0000	0.0000	0
2022/09/22	2029	03/11/2022		Bond Future	121.7733	121.7733	121.6956	121.6956	(0.064)	0.0000	0.0000	1,519
2022/09/22	2029	02/02/2023		Bond Future	124.0524	124.0524	123.9715	123.9715	(0.065)	0.0000	0.0000	728

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2022/09/22	2029	04/05/2023			Bond Future	125.3273	125.3273	125.2436	125.2436	(0.067)	0.0000	0.0000	0
2022/09/22	2029	03/08/2023			Bond Future	127.9717	127.9717	127.8856	127.8856	(0.067)	0.0000	0.0000	0
2022/09/22	2029	02/11/2023			Bond Future	129.2334	129.2334	129.1456	129.1456	(0.068)	0.0000	0.0000	0
2022/09/22	2030	03/11/2022	9.70	Call	Bond Future	22.9800	0.0230	18.6400	0.0186	(18.886)	0	0	500
2022/09/22	2030	03/11/2022	9.70	Put	Bond Future	4,096.9100	4.0969	4,199.9900	4.2000	2.516	0	0	0
2022/09/22	2030	03/11/2022	10.10	Call	Bond Future	268.9800	0.2690	240.6800	0.2407	(10.521)	0	0	0
2022/09/22	2030	03/11/2022	10.10	Put	Bond Future	2,437.8100	2.4378	2,516.9300	2.5169	3.246	0	0	0
2022/09/22	2030	03/11/2022	10.20	Put	Bond Future	2,099.6300	2.0996	2,170.3200	2.1703	3.367	0	0	0
2022/09/22	2030	03/11/2022			Bond Future	10.5688	89.3882	10.5923	89.2808	0.223	0.0000	0.0000	63,296
2022/09/22	2030	03/11/2022	10.08	Call	Bond Future	246.7200	0.2467	220.0500	0.2200	(10.810)	0	0	0
2022/09/22	2030	03/11/2022	10.08	Put	Bond Future	2,509.6000	2.5096	2,590.3500	2.5904	3.218	0	0	0
2022/09/22	2030	03/11/2022	10.09	Call	Bond Future	257.6500	0.2577	230.1700	0.2302	(10.666)	0	0	0
2022/09/22	2030	03/11/2022	10.09	Put	Bond Future	2,473.4900	2.4735	2,553.4300	2.5534	3.232	0	0	0
2022/09/22	2030	03/11/2022	10.20	Call	Bond Future	399.1800	0.3992	362.4500	0.3624	(9.201)	0	0	500
2022/09/22	2030	03/11/2022	11.57	Call	Bond Future	4,585.0300	4.5850	4,481.0700	4.4811	(2.267)	0	0	0
2022/09/22	2030	03/11/2022	11.57	Put	Bond Future	172.2500	0.1723	175.7100	0.1757	2.009	0	0	500
2022/09/22	2030	02/02/2023	11.16	Put	Bond Future	1,292.5800	1.2926	1,323.9200	1.3239	2.425	0	0	388
2022/09/22	2030	02/02/2023	11.35	Call	Bond Future	3,793.3100	3.7933	3,708.4900	3.7085	(2.236)	0	0	5,000
2022/09/22	2030	02/02/2023	11.35	Put	Bond Future	1,052.0800	1.0521	1,077.9500	1.0780	2.459	0	0	0
2022/09/22	2030	02/02/2023	9.99	Call	Bond Future	787.1200	0.7871	751.9100	0.7519	(4.473)	0	0	0
2022/09/22	2030	02/02/2023	10.00	Call	Bond Future	799.0500	0.7991	763.4800	0.7635	(4.452)	0	0	0
2022/09/22	2030	02/02/2023	10.01	Put	Bond Future	4,002.6900	4.0027	4,077.4300	4.0774	1.867	0	0	0
2022/09/22	2030	02/02/2023	9.80	Call	Bond Future	584.0100	0.5840	555.4800	0.5555	(4.885)	0	0	0
2022/09/22	2030	02/02/2023	9.94	Put	Bond Future	4,245.2000	4.2452	4,322.5000	4.3225	1.821	0	0	102
2022/09/22	2030	02/02/2023	9.20	Call	Bond Future	234.1700	0.2342	220.2000	0.2202	(5.966)	0	0	0
2022/09/22	2030	02/02/2023	9.20	Put	Bond Future	7,269.8800	7.2699	7,366.6000	7.3666	1.330	0	0	0
2022/09/22	2030	02/02/2023	9.66	Call	Bond Future	472.1400	0.4721	447.8000	0.4478	(5.155)	0	0	0
2022/09/22	2030	02/02/2023	9.66	Put	Bond Future	5,299.9400	5.2999	5,386.2900	5.3863	1.629	0	0	102
2022/09/22	2030	02/02/2023	8.81	Put	Bond Future	9,083.8000	9.0838	9,186.2400	9.1862	1.128	0	0	0
2022/09/22	2030	02/02/2023	9.04	Call	Bond Future	180.9700	0.1810	169.6500	0.1696	(6.255)	0	0	0
2022/09/22	2030	02/02/2023	9.04	Put	Bond Future	8,000.3100	8.0003	8,099.6800	8.0997	1.242	0	0	0
2022/09/22	2030	02/02/2023	9.08	Put	Bond Future	7,815.7800	7.8158	7,914.5200	7.9145	1.263	0	0	0
2022/09/22	2030	02/02/2023			Bond Future	10.7164	87.0337	10.7415	86.9230	0.234	0.0000	0.0000	5,200
2022/09/22	2030	02/02/2023	11.55	Call	Bond Future	4,427.9200	4.4279	4,338.1700	4.3382	(2.027)	0	0	5,000
2022/09/22	2030	02/02/2023	11.55	Put	Bond Future	844.2900	0.8443	865.2300	0.8652	2.480	0	0	0
2022/09/22	2030	02/02/2023	11.12	Call	Bond Future	3,108.3200	3.1083	3,030.2100	3.0302	(2.513)	0	0	0
2022/09/22	2030	02/02/2023	11.12	Put	Bond Future	1,349.3200	1.3493	1,381.9000	1.3819	2.415	0	0	0
2022/09/22	2030	02/02/2023	11.16	Call	Bond Future	3,223.4500	3.2235	3,144.1000	3.1441	(2.462)	0	0	0
2022/09/22	2030	02/02/2023	9.99	Put	Bond Future	4,071.1900	4.0712	4,146.6700	4.1467	1.854	0	0	0
2022/09/22	2030	02/02/2023	10.00	Put	Bond Future	4,036.8600	4.0369	4,111.9800	4.1120	1.861	0	0	0
2022/09/22	2030	02/02/2023	10.01	Call	Bond Future	811.1200	0.8111	775.1700	0.7752	(4.432)	0	0	0
2022/09/22	2030	02/02/2023	9.80	Put	Bond Future	4,752.8500	4.7529	4,835.0100	4.8350	1.729	0	0	0
2022/09/22	2030	02/02/2023	9.83	Call	Bond Future	613.1800	0.6132	583.6400	0.5836	(4.818)	0	0	388
2022/09/22	2030	02/02/2023	9.83	Put	Bond Future	4,641.5900	4.6416	4,722.7400	4.7227	1.748	0	0	0
2022/09/22	2030	02/02/2023	9.94	Call	Bond Future	729.3500	0.7294	695.9600	0.6960	(4.578)	0	0	0
2022/09/22	2030	02/02/2023	9.79	Call	Bond Future	574.5200	0.5745	546.3300	0.5463	(4.907)	0	0	0
2022/09/22	2030	02/02/2023	9.79	Put	Bond Future	4,790.2300	4.7902	4,872.7300	4.8727	1.722	0	0	0

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2022/09/22	2030	02/02/2023	8.81	Call	Bond Future	123.5400	0.1235	115.2900	0.1153	(6.678)	0	0	102
2022/09/22	2030	02/02/2023	9.08	Call	Bond Future	193.1200	0.1931	181.1700	0.1812	(6.188)	0	0	388
2022/09/22	2030	04/05/2023	11.34	Call	Bond Future	3,885.4700	3.8855	3,807.4700	3.8075	(2.007)	0	0	0
2022/09/22	2030	04/05/2023	11.34	Put	Bond Future	1,763.8900	1.7639	1,799.7500	1.7997	2.033	0	0	150
2022/09/22	2030	04/05/2023	10.42	Call	Bond Future	1,737.4600	1.7375	1,686.7300	1.6867	(2.920)	0	0	479
2022/09/22	2030	04/05/2023	10.42	Put	Bond Future	3,550.2100	3.5502	3,613.3400	3.6133	1.778	0	0	0
2022/09/22	2030	04/05/2023	10.52	Call	Bond Future	1,924.1600	1.9242	1,870.2000	1.8702	(2.804)	0	0	0
2022/09/22	2030	04/05/2023	10.52	Put	Bond Future	3,298.2100	3.2982	3,358.1100	3.3581	1.816	0	0	0
2022/09/22	2030	04/05/2023	10.53	Call	Bond Future	1,943.6800	1.9437	1,889.3900	1.8894	(2.793)	0	0	0
2022/09/22	2030	04/05/2023	10.53	Put	Bond Future	3,274.0100	3.2740	3,333.5800	3.3336	1.819	0	0	0
2022/09/22	2030	04/05/2023	9.67	Call	Bond Future	738.6600	0.7387	710.3300	0.7103	(3.835)	0	0	479
2022/09/22	2030	04/05/2023	9.67	Put	Bond Future	5,930.9600	5.9310	6,016.4900	6.0165	1.442	0	0	0
2022/09/22	2030	04/05/2023	9.78	Call	Bond Future	837.9400	0.8379	806.8100	0.8068	(3.715)	0	0	388
2022/09/22	2030	04/05/2023	9.78	Put	Bond Future	5,524.5400	5.5245	5,607.2700	5.6073	1.498	0	0	0
2022/09/22	2030	04/05/2023	10.00	Call	Bond Future	1,095.2800	1.0953	1,057.7500	1.0578	(3.427)	0	0	1,080
2022/09/22	2030	04/05/2023	10.00	Put	Bond Future	4,780.9200	4.7809	4,857.2500	4.8573	1.597	0	0	0
2022/09/22	2030	04/05/2023	9.03	Call	Bond Future	348.5500	0.3485	332.8900	0.3329	(4.493)	0	0	388
2022/09/22	2030	04/05/2023	9.03	Put	Bond Future	8,553.8400	8.5538	8,652.0400	8.6520	1.148	0	0	0
2022/09/22	2030	04/05/2023	9.58	Put	Bond Future	6,276.7500	6.2767	6,364.3800	6.3644	1.396	0	0	0
2022/09/22	2030	04/05/2023			Bond Future	10.8373	88.8276	10.8639	88.7138	0.245	0.0000	0.0000	0
2022/09/22	2030	04/05/2023	12.57	Call	Bond Future	7,709.3900	7.7094	7,609.6500	7.6097	(1.294)	0	0	0
2022/09/22	2030	04/05/2023	12.57	Put	Bond Future	667.6800	0.6677	681.8000	0.6818	2.115	0	0	350
2022/09/22	2030	04/05/2023	11.62	Call	Bond Future	4,691.9700	4.6920	4,607.4900	4.6075	(1.801)	0	0	0
2022/09/22	2030	04/05/2023	11.62	Put	Bond Future	1,417.1200	1.4171	1,446.5000	1.4465	2.073	0	0	388
2022/09/22	2030	04/05/2023	12.04	Call	Bond Future	5,984.2700	5.9843	5,891.8400	5.8918	(1.545)	0	0	0
2022/09/22	2030	04/05/2023	12.04	Put	Bond Future	1,016.7000	1.0167	1,038.1300	1.0381	2.108	0	0	1,080
2022/09/22	2030	04/05/2023	12.50	Call	Bond Future	7,477.4700	7.4775	7,378.5500	7.3786	(1.323)	0	0	0
2022/09/22	2030	04/05/2023	12.50	Put	Bond Future	705.8200	0.7058	720.7600	0.7208	2.117	0	0	479
2022/09/22	2030	04/05/2023	10.54	Call	Bond Future	1,963.5700	1.9636	1,908.9600	1.9090	(2.781)	0	0	0
2022/09/22	2030	04/05/2023	10.54	Put	Bond Future	3,250.2100	3.2502	3,309.4600	3.3095	1.823	0	0	0
2022/09/22	2030	04/05/2023	10.65	Call	Bond Future	2,188.1300	2.1881	2,129.9900	2.1300	(2.657)	0	0	350
2022/09/22	2030	04/05/2023	10.65	Put	Bond Future	2,995.9700	2.9960	3,051.6900	3.0517	1.860	0	0	0
2022/09/22	2030	04/05/2023	9.58	Call	Bond Future	668.0700	0.6681	641.8400	0.6418	(3.926)	0	0	150
2022/09/22	2030	03/08/2023	12.89	Call	Bond Future	8,331.6300	8.3316	8,231.0300	8.2310	(1.207)	0	0	0
2022/09/22	2030	03/08/2023	12.89	Put	Bond Future	776.9300	0.7769	792.9200	0.7929	2.058	0	0	350
2022/09/22	2030	03/08/2023	11.34	Call	Bond Future	3,747.8500	3.7479	3,673.7000	3.6737	(1.978)	0	0	0
2022/09/22	2030	03/08/2023	11.34	Put	Bond Future	2,202.3600	2.2024	2,244.8000	2.2448	1.927	0	0	0
2022/09/22	2030	03/08/2023	11.35	Call	Bond Future	3,773.7200	3.7737	3,699.3200	3.6993	(1.972)	0	0	0
2022/09/22	2030	03/08/2023	11.36	Put	Bond Future	2,173.0100	2.1730	2,214.9600	2.2150	1.931	0	0	0
2022/09/22	2030	03/08/2023	10.40	Call	Bond Future	1,733.1900	1.7332	1,685.1300	1.6851	(2.773)	0	0	1,012
2022/09/22	2030	03/08/2023	10.65	Call	Bond Future	2,178.6500	2.1787	2,123.3000	2.1233	(2.541)	0	0	350
2022/09/22	2030	03/08/2023	10.65	Put	Bond Future	3,494.2300	3.4942	3,555.4700	3.5555	1.753	0	0	0
2022/09/22	2030	03/08/2023			Bond Future	10.9637	86.6762	10.9918	86.5596	0.256	0.0000	0.0000	0
2022/09/22	2030	03/08/2023	12.59	Call	Bond Future	7,384.1900	7.3842	7,287.0800	7.2871	(1.315)	0	0	0
2022/09/22	2030	03/08/2023	12.59	Put	Bond Future	949.3700	0.9494	968.8500	0.9689	2.052	0	0	1,012
2022/09/22	2030	03/08/2023	11.35	Put	Bond Future	2,187.6400	2.1876	2,229.8300	2.2298	1.929	0	0	0
2022/09/22	2030	03/08/2023	11.36	Call	Bond Future	3,799.6600	3.7997	3,725.0200	3.7250	(1.964)	0	0	0
2022/09/22	2030	03/08/2023	10.40	Put	Bond Future	4,115.2900	4.1153	4,183.8200	4.1838	1.665	0	0	0

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2022/09/22	2030	02/11/2023	10.81	Call	Bond Future	2,399.2100	2.3992	2,342.2000	2.3422	(2.376)	0	0	0
2022/09/22	2030	02/11/2023	10.81	Put	Bond Future	3,591.9000	3.5919	3,653.8000	3.6538	1.723	0	0	0
2022/09/22	2030	02/11/2023	10.80	Call	Bond Future	2,379.8500	2.3799	2,323.1100	2.3231	(2.384)	0	0	0
2022/09/22	2030	02/11/2023	10.80	Put	Bond Future	3,613.4800	3.6135	3,675.6500	3.6756	1.721	0	0	0
2022/09/22	2030	02/11/2023			Bond Future	11.1039	88.4280	11.1335	88.3091	0.266	0.0000	0.0000	0
2022/09/22	2030	02/11/2023	10.82	Call	Bond Future	2,419.0200	2.4190	2,361.7400	2.3617	(2.368)	0	0	0
2022/09/22	2030	02/11/2023	10.82	Put	Bond Future	3,570.7900	3.5708	3,632.4200	3.6324	1.726	0	0	0
2022/09/22	2032	03/11/2022	9.31	Put	Bond Future	9,477.6300	9.4776	9,572.4600	9.5725	1.001	0	0	0
2022/09/22	2032	03/11/2022	9.36	Call	Bond Future	0.2400	0.0002	0.1800	0.0002	(25.000)	0	0	454
2022/09/22	2032	03/11/2022	9.36	Put	Bond Future	9,183.0300	9.1830	9,277.8500	9.2778	1.033	0	0	0
2022/09/22	2032	03/11/2022	9.46	Put	Bond Future	8,597.6000	8.5976	8,692.3500	8.6924	1.102	0	0	0
2022/09/22	2032	03/11/2022	10.56	Put	Bond Future	2,801.9000	2.8019	2,867.9600	2.8680	2.358	0	0	180
2022/09/22	2032	03/11/2022	9.92	Call	Bond Future	8.8100	0.0088	7.1500	0.0072	(18.842)	0	0	750
2022/09/22	2032	03/11/2022	9.92	Put	Bond Future	5,973.2200	5.9732	6,066.4400	6.0664	1.561	0	0	0
2022/09/22	2032	03/11/2022	10.11	Put	Bond Future	4,937.8000	4.9378	5,027.7600	5.0278	1.822	0	0	454
2022/09/22	2032	03/11/2022	10.16	Call	Bond Future	45.0200	0.0450	38.5500	0.0386	(14.371)	0	0	0
2022/09/22	2032	03/11/2022	10.16	Put	Bond Future	4,674.9600	4.6750	4,763.3700	4.7634	1.891	0	0	180
2022/09/22	2032	03/11/2022			Bond Future	11.0313	84.8485	11.0498	84.7537	0.168	0.0000	0.0000	170,384
2022/09/22	2032	03/11/2022	9.31	Call	Bond Future	0.1700	0.0002	0.1200	0.0001	(29.412)	0	0	180
2022/09/22	2032	03/11/2022	9.46	Call	Bond Future	0.4900	0.0005	0.3600	0.0004	(26.531)	0	0	500
2022/09/22	2032	03/11/2022	11.55	Call	Bond Future	3,092.4600	3.0925	3,006.4800	3.0065	(2.780)	0	0	0
2022/09/22	2032	03/11/2022	11.55	Put	Bond Future	488.3200	0.4883	497.2200	0.4972	1.823	0	0	500
2022/09/22	2032	03/11/2022	12.30	Call	Bond Future	6,279.7700	6.2798	6,184.8000	6.1848	(1.512)	0	0	0
2022/09/22	2032	03/11/2022	12.30	Put	Bond Future	98.3300	0.0983	98.2400	0.0982	(0.092)	0	0	750
2022/09/22	2032	03/11/2022	10.66	Call	Bond Future	482.6200	0.4826	446.3800	0.4464	(7.509)	0	0	0
2022/09/22	2032	03/11/2022	10.66	Put	Bond Future	2,415.3900	2.4154	2,474.0300	2.4740	2.428	0	0	0
2022/09/22	2032	03/11/2022	10.67	Call	Bond Future	498.9400	0.4989	461.9300	0.4619	(7.418)	0	0	750
2022/09/22	2032	03/11/2022	10.67	Put	Bond Future	2,378.8900	2.3789	2,436.7600	2.4368	2.433	0	0	0
2022/09/22	2032	03/11/2022	11.45	Call	Bond Future	2,706.8500	2.7069	2,623.8600	2.6239	(3.066)	0	0	0
2022/09/22	2032	03/11/2022	11.45	Put	Bond Future	596.2700	0.5963	608.1600	0.6082	1.994	0	0	7,500
2022/09/22	2032	03/11/2022	10.21	Call	Bond Future	61.8800	0.0619	53.5600	0.0536	(13.445)	0	0	500
2022/09/22	2032	03/11/2022	10.21	Put	Bond Future	4,417.1000	4.4171	4,503.6600	4.5037	1.960	0	0	0
2022/09/22	2032	03/11/2022	10.49	Call	Bond Future	256.6600	0.2567	232.7700	0.2328	(9.308)	0	0	0
2022/09/22	2032	03/11/2022	10.49	Put	Bond Future	3,094.1000	3.0941	3,165.0900	3.1651	2.294	0	0	454
2022/09/22	2032	03/11/2022	10.56	Call	Bond Future	338.4900	0.3385	309.6700	0.3097	(8.514)	0	0	0
2022/09/22	2032	03/11/2022	10.11	Call	Bond Future	32.0200	0.0320	27.1000	0.0271	(15.365)	0	0	0
2022/09/22	2032	02/02/2023	11.69	Call	Bond Future	3,962.7500	3.9627	3,888.9600	3.8890	(1.862)	0	0	0
2022/09/22	2032	02/02/2023	11.69	Put	Bond Future	1,456.8700	1.4569	1,480.8800	1.4809	1.648	0	0	0
2022/09/22	2032	02/02/2023	10.40	Call	Bond Future	850.0300	0.8500	818.4800	0.8185	(3.712)	0	0	0
2022/09/22	2032	02/02/2023	10.40	Put	Bond Future	4,867.7300	4.8677	4,933.9800	4.9340	1.361	0	0	0
2022/09/22	2032	02/02/2023	10.50	Call	Bond Future	994.6500	0.9947	959.6400	0.9596	(3.520)	0	0	0
2022/09/22	2032	02/02/2023	10.50	Put	Bond Future	4,482.2700	4.4823	4,545.0600	4.5451	1.401	0	0	454
2022/09/22	2032	02/02/2023	10.67	Call	Bond Future	1,276.0300	1.2760	1,234.9900	1.2350	(3.216)	0	0	750
2022/09/22	2032	02/02/2023	10.67	Put	Bond Future	3,872.2200	3.8722	3,928.9800	3.9290	1.466	0	0	0
2022/09/22	2032	02/02/2023	10.22	Call	Bond Future	631.2900	0.6313	605.5800	0.6056	(4.073)	0	0	500
2022/09/22	2032	02/02/2023	10.22	Put	Bond Future	5,613.9000	5.6139	5,685.9900	5.6860	1.284	0	0	0
2022/09/22	2032	02/02/2023	9.47	Call	Bond Future	170.8200	0.1708	161.3900	0.1614	(5.520)	0	0	500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/22	2032	02/02/2023	9.47	Put	Bond Future	9,327.8200	9.3278	9,416.1900	9.4162	0.947	0	0	0
2022/09/22	2032	02/02/2023	9.92	Call	Bond Future	388.0300	0.3880	370.1100	0.3701	(4.618)	0	0	750
2022/09/22	2032	02/02/2023	9.92	Put	Bond Future	7,010.1700	7.0102	7,090.0500	7.0900	1.139	0	0	0
2022/09/22	2032	02/02/2023			Bond Future	11.1787	86.4157	11.1983	86.3179	0.175	0.0000	0.0000	18
2022/09/22	2032	02/02/2023	11.84	Call	Bond Future	4,471.3900	4.4714	4,394.1400	4.3941	(1.728)	0	0	0
2022/09/22	2032	02/02/2023	11.84	Put	Bond Future	1,249.4500	1.2494	1,270.0000	1.2700	1.645	0	0	500
2022/09/22	2032	02/02/2023	12.75	Call	Bond Future	7,865.4100	7.8654	7,774.7400	7.7747	(1.153)	0	0	0
2022/09/22	2032	02/02/2023	12.75	Put	Bond Future	476.3200	0.4763	483.4500	0.4834	1.497	0	0	750
2022/09/22	2032	02/02/2023	10.38	Call	Bond Future	822.9300	0.8229	792.0600	0.7921	(3.751)	0	0	0
2022/09/22	2032	02/02/2023	10.38	Put	Bond Future	4,947.1500	4.9471	5,014.0800	5.0141	1.353	0	0	0
2022/09/22	2032	02/02/2023	10.39	Call	Bond Future	836.4100	0.8364	805.2000	0.8052	(3.731)	0	0	0
2022/09/22	2032	02/02/2023	10.39	Put	Bond Future	4,907.3500	4.9074	4,973.9400	4.9739	1.357	0	0	0
2022/09/22	2032	02/02/2023	10.16	Call	Bond Future	574.9300	0.5749	550.9100	0.5509	(4.178)	0	0	0
2022/09/22	2032	02/02/2023	10.16	Put	Bond Future	5,882.2900	5.8823	5,956.0700	5.9561	1.254	0	0	454
2022/09/22	2032	02/02/2023	9.31	Call	Bond Future	124.2500	0.1243	116.9700	0.1170	(5.859)	0	0	454
2022/09/22	2032	02/02/2023	9.31	Put	Bond Future	10,205.0000	10.2050	10,295.5200	10.2955	0.887	0	0	0
2022/09/22	2032	04/05/2023	10.89	Call	Bond Future	2,119.5000	2.1195	2,071.8400	2.0718	(2.249)	0	0	0
2022/09/22	2032	04/05/2023	10.89	Put	Bond Future	4,146.9600	4.1470	4,199.9500	4.2000	1.278	0	0	0
2022/09/22	2032	04/05/2023	11.37	Call	Bond Future	3,286.6800	3.2867	3,226.0500	3.2261	(1.845)	0	0	400
2022/09/22	2032	04/05/2023	13.43	Call	Bond Future	10,197.8900	10.1979	10,105.5300	10.1055	(0.906)	0	0	0
2022/09/22	2032	04/05/2023	13.43	Put	Bond Future	592.1400	0.5921	600.4300	0.6004	1.400	0	0	400
2022/09/22	2032	04/05/2023			Bond Future	11.2983	84.0319	11.3189	83.9313	0.182	0.0000	0.0000	0
2022/09/22	2032	04/05/2023	11.37	Put	Bond Future	2,937.1400	2.9371	2,977.1600	2.9772	1.363	0	0	0
2022/09/22	2032	04/05/2023	10.62	Call	Bond Future	1,597.1200	1.5971	1,557.0600	1.5571	(2.508)	0	0	400
2022/09/22	2032	04/05/2023	10.62	Put	Bond Future	5,001.2900	5.0013	5,061.8800	5.0619	1.211	0	0	0
2022/09/22	2032	04/05/2023	10.87	Call	Bond Future	2,077.0200	2.0770	2,029.9300	2.0299	(2.267)	0	0	0
2022/09/22	2032	04/05/2023	10.87	Put	Bond Future	4,205.4600	4.2055	4,259.0200	4.2590	1.274	0	0	0
2022/09/22	2032	04/05/2023	10.88	Call	Bond Future	2,098.2000	2.0982	2,050.8300	2.0508	(2.258)	0	0	0
2022/09/22	2032	04/05/2023	10.88	Put	Bond Future	4,176.1300	4.1761	4,229.4100	4.2294	1.276	0	0	0
2022/09/22	2032	03/08/2023	11.90	Call	Bond Future	4,758.5900	4.7586	4,689.3500	4.6894	(1.455)	0	0	5,000
2022/09/22	2032	03/08/2023	11.90	Put	Bond Future	2,495.2600	2.4953	2,529.1500	2.5291	1.358	0	0	0
2022/09/22	2032	03/08/2023	11.77	Call	Bond Future	4,376.9000	4.3769	4,310.3000	4.3103	(1.522)	0	0	0
2022/09/22	2032	03/08/2023	11.77	Put	Bond Future	2,715.1100	2.7151	2,751.6400	2.7516	1.345	0	0	0
2022/09/22	2032	03/08/2023			Bond Future	11.4174	85.7885	11.4390	85.6853	0.189	0.0000	0.0000	2,600
2022/09/22	2032	03/08/2023	11.75	Call	Bond Future	4,319.2200	4.3192	4,253.0400	4.2530	(1.532)	0	0	0
2022/09/22	2032	03/08/2023	11.75	Put	Bond Future	2,750.5000	2.7505	2,787.4500	2.7875	1.343	0	0	0
2022/09/22	2032	03/08/2023	11.76	Call	Bond Future	4,348.0200	4.3480	4,281.6300	4.2816	(1.527)	0	0	0
2022/09/22	2032	03/08/2023	11.76	Put	Bond Future	2,732.7500	2.7327	2,769.4900	2.7695	1.344	0	0	0
2022/09/22	2032	02/11/2023	11.24	Call	Bond Future	2,935.7300	2.9357	2,883.5900	2.8836	(1.776)	0	0	0
2022/09/22	2032	02/11/2023	11.24	Put	Bond Future	4,430.3900	4.4304	4,483.4300	4.4834	1.197	0	0	0
2022/09/22	2032	02/11/2023			Bond Future	11.5571	83.3627	11.5797	83.2575	0.196	0.0000	0.0000	0
2022/09/22	2032	02/11/2023	11.22	Call	Bond Future	2,891.5600	2.8916	2,839.8800	2.8399	(1.787)	0	0	0
2022/09/22	2032	02/11/2023	11.22	Put	Bond Future	4,481.6700	4.4817	4,535.1700	4.5352	1.194	0	0	0
2022/09/22	2032	02/11/2023	11.23	Call	Bond Future	2,913.6100	2.9136	2,861.6900	2.8617	(1.782)	0	0	0
2022/09/22	2032	02/11/2023	11.23	Put	Bond Future	4,455.9800	4.4560	4,509.2400	4.5092	1.195	0	0	0
2022/09/22	2033	03/11/2022			Bond Future	114.2795	114.2795	114.2079	114.2079	(0.063)	0.0000	0.0000	1,287
2022/09/22	2033	02/02/2023			Bond Future	116.4183	116.4183	116.3437	116.3437	(0.064)	0.0000	0.0000	6,141

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2022/09/22	2033	04/05/2023			Bond Future	117.4473	117.4473	117.3701	117.3701	(0.066)	0.0000	0.0000	0
2022/09/22	2033	03/08/2023			Bond Future	119.9254	119.9254	119.8461	119.8461	(0.066)	0.0000	0.0000	0
2022/09/22	2033	02/11/2023			Bond Future	120.9323	120.9323	120.8515	120.8515	(0.067)	0.0000	0.0000	0
2022/09/22	2037	03/11/2022	11.30	Put	Bond Future	2,014.4900	2.0145	2,063.3200	2.0633	2.424	0	0	0
2022/09/22	2037	03/11/2022	11.31	Call	Bond Future	1,073.4900	1.0735	1,012.4300	1.0124	(5.688)	0	0	0
2022/09/22	2037	03/11/2022	11.31	Put	Bond Future	1,980.0900	1.9801	2,028.1300	2.0281	2.426	0	0	0
2022/09/22	2037	03/11/2022	11.32	Call	Bond Future	1,099.0500	1.0991	1,037.2100	1.0372	(5.627)	0	0	0
2022/09/22	2037	03/11/2022			Bond Future	11.4635	81.7219	11.4821	81.6128	0.163	0.0000	0.0000	65,305
2022/09/22	2037	03/11/2022	11.30	Call	Bond Future	1,048.2800	1.0483	988.0100	0.9880	(5.749)	0	0	0
2022/09/22	2037	03/11/2022	11.32	Put	Bond Future	1,946.1100	1.9461	1,993.3700	1.9934	2.428	0	0	0
2022/09/22	2037	02/02/2023	11.97	Call	Bond Future	4,129.9400	4.1299	4,048.9700	4.0490	(1.961)	0	0	0
2022/09/22	2037	02/02/2023	11.03	Call	Bond Future	1,418.1400	1.4181	1,372.2200	1.3722	(3.238)	0	0	0
2022/09/22	2037	02/02/2023	11.03	Put	Bond Future	4,778.1400	4.7781	4,844.4300	4.8444	1.387	0	0	0
2022/09/22	2037	02/02/2023	11.04	Call	Bond Future	1,438.9700	1.4390	1,392.6300	1.3926	(3.220)	0	0	0
2022/09/22	2037	02/02/2023	11.04	Put	Bond Future	4,737.9300	4.7379	4,803.8000	4.8038	1.390	0	0	0
2022/09/22	2037	02/02/2023			Bond Future	11.5973	78.9754	11.6168	78.8632	0.169	0.0000	0.0000	76,247
2022/09/22	2037	02/02/2023	11.10	Call	Bond Future	1,567.7100	1.5677	1,518.8900	1.5189	(3.114)	0	0	636
2022/09/22	2037	02/02/2023	11.10	Put	Bond Future	4,501.8300	4.5018	4,565.2200	4.5652	1.408	0	0	0
2022/09/22	2037	02/02/2023	11.97	Put	Bond Future	2,031.6900	2.0317	2,062.9300	2.0629	1.538	0	0	636
2022/09/22	2037	02/02/2023	11.05	Call	Bond Future	1,459.9700	1.4600	1,413.2200	1.4132	(3.202)	0	0	0
2022/09/22	2037	02/02/2023	11.05	Put	Bond Future	4,697.9600	4.6980	4,763.4200	4.7634	1.393	0	0	0
2022/09/22	2037	04/05/2023	13.73	Put	Bond Future	827.4600	0.8275	838.3500	0.8383	1.316	0	0	400
2022/09/22	2037	04/05/2023	11.30	Call	Bond Future	2,494.4500	2.4944	2,439.1300	2.4391	(2.218)	0	0	0
2022/09/22	2037	04/05/2023	11.30	Put	Bond Future	4,862.1800	4.8622	4,922.2100	4.9222	1.235	0	0	0
2022/09/22	2037	04/05/2023	11.31	Call	Bond Future	2,519.3200	2.5193	2,463.6700	2.4637	(2.209)	0	0	0
2022/09/22	2037	04/05/2023	11.31	Put	Bond Future	4,828.0900	4.8281	4,887.7900	4.8878	1.237	0	0	0
2022/09/22	2037	04/05/2023	11.03	Put	Bond Future	5,868.4600	5.8685	5,937.2000	5.9372	1.171	0	0	0
2022/09/22	2037	04/05/2023			Bond Future	11.7102	80.6040	11.7307	80.4887	0.175	0.0000	0.0000	0
2022/09/22	2037	04/05/2023	11.78	Call	Bond Future	3,842.1200	3.8421	3,772.0600	3.7721	(1.823)	0	0	400
2022/09/22	2037	04/05/2023	11.78	Put	Bond Future	3,449.4200	3.4494	3,494.7100	3.4947	1.313	0	0	0
2022/09/22	2037	04/05/2023	13.73	Call	Bond Future	11,104.7500	11.1047	11,000.2900	11.0003	(0.941)	0	0	0
2022/09/22	2037	04/05/2023	11.32	Call	Bond Future	2,544.5600	2.5446	2,488.5900	2.4886	(2.200)	0	0	0
2022/09/22	2037	04/05/2023	11.32	Put	Bond Future	4,794.4300	4.7944	4,853.8100	4.8538	1.239	0	0	0
2022/09/22	2037	04/05/2023	11.03	Call	Bond Future	1,884.6300	1.8846	1,838.0200	1.8380	(2.473)	0	0	400
2022/09/22	2037	03/08/2023	12.13	Call	Bond Future	5,070.2500	5.0702	4,994.3500	4.9944	(1.497)	0	0	0
2022/09/22	2037	03/08/2023	12.13	Put	Bond Future	3,412.7900	3.4128	3,455.0100	3.4550	1.237	0	0	0
2022/09/22	2037	03/08/2023	12.12	Call	Bond Future	5,037.8300	5.0378	4,962.1600	4.9622	(1.502)	0	0	0
2022/09/22	2037	03/08/2023	12.12	Put	Bond Future	3,434.1400	3.4341	3,476.5900	3.4766	1.236	0	0	0
2022/09/22	2037	03/08/2023			Bond Future	11.8264	78.0307	11.8477	77.9126	0.180	0.0000	0.0000	0
2022/09/22	2037	03/08/2023	12.14	Call	Bond Future	5,102.4600	5.1025	5,026.3300	5.0263	(1.492)	0	0	0
2022/09/22	2037	03/08/2023	12.14	Put	Bond Future	3,391.2900	3.3913	3,433.2800	3.4333	1.238	0	0	0
2022/09/22	2037	02/11/2023	11.56	Put	Bond Future	5,544.4000	5.5444	5,605.8200	5.6058	1.108	0	0	0
2022/09/22	2037	02/11/2023	11.57	Call	Bond Future	3,406.7400	3.4067	3,347.4300	3.3474	(1.741)	0	0	0
2022/09/22	2037	02/11/2023	11.55	Put	Bond Future	5,575.7800	5.5758	5,637.4600	5.6375	1.106	0	0	0
2022/09/22	2037	02/11/2023			Bond Future	11.9489	79.6077	11.9711	79.4872	0.185	0.0000	0.0000	0
2022/09/22	2037	02/11/2023	11.56	Call	Bond Future	3,381.5900	3.3816	3,322.5400	3.3225	(1.746)	0	0	0
2022/09/22	2037	02/11/2023	11.57	Put	Bond Future	5,512.8400	5.5128	5,574.0000	5.5740	1.109	0	0	0

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2022/09/22	2037	02/11/2023	11.55	Call	Bond Future	3,356.2000	3.3562	3,297.4100	3.2974	(1.752)	0	0	0
2022/09/22	2038	03/11/2022			Bond Future	129.8052	129.8052	128.8064	128.8064	(0.769)	0.0000	0.0000	5,473
2022/09/22	2038	02/02/2023			Bond Future	130.3110	130.3110	129.2918	129.2918	(0.782)	0.0000	0.0000	0
2022/09/22	2038	04/05/2023			Bond Future	133.0224	133.0224	131.9805	131.9805	(0.783)	0.0000	0.0000	0
2022/09/22	2038	03/08/2023			Bond Future	133.8363	133.8363	132.7720	132.7720	(0.795)	0.0000	0.0000	0
2022/09/22	2038	02/11/2023			Bond Future	136.5707	136.5707	135.4848	135.4848	(0.795)	0.0000	0.0000	0
2022/09/22	2040	03/11/2022	10.60	Put	Bond Future	6,367.7200	6.3677	6,505.3500	6.5053	2.161	0	0	0
2022/09/22	2040	03/11/2022	10.70	Call	Bond Future	127.5900	0.1276	110.5900	0.1106	(13.324)	0	0	1,078
2022/09/22	2040	03/11/2022	12.00	Call	Bond Future	3,472.7600	3.4728	3,344.6200	3.3446	(3.690)	0	0	0
2022/09/22	2040	03/11/2022	12.00	Put	Bond Future	660.0700	0.6601	681.4800	0.6815	3.244	0	0	0
2022/09/22	2040	03/11/2022	12.52	Call	Bond Future	6,020.9000	6.0209	5,876.2900	5.8763	(2.402)	0	0	0
2022/09/22	2040	03/11/2022	11.39	Call	Bond Future	1,184.5500	1.1845	1,105.2100	1.1052	(6.698)	0	0	0
2022/09/22	2040	03/11/2022	11.40	Call	Bond Future	1,212.2400	1.2122	1,131.8800	1.1319	(6.629)	0	0	0
2022/09/22	2040	03/11/2022	11.41	Put	Bond Future	2,072.4300	2.0724	2,140.5800	2.1406	3.288	0	0	0
2022/09/22	2040	03/11/2022	11.20	Call	Bond Future	730.0000	0.7300	670.5800	0.6706	(8.140)	0	0	1,078
2022/09/22	2040	03/11/2022	11.20	Put	Bond Future	2,924.1700	2.9242	3,014.3000	3.0143	3.082	0	0	0
2022/09/22	2040	03/11/2022			Bond Future	11.5410	83.5831	11.5648	83.4335	0.206	0.0000	0.0000	52,365
2022/09/22	2040	03/11/2022	10.10	Call	Bond Future	6.5300	0.0065	5.1400	0.0051	(21.286)	0	0	0
2022/09/22	2040	03/11/2022	10.10	Put	Bond Future	9,945.0200	9.9450	10,093.1800	10.0932	1.490	0	0	0
2022/09/22	2040	03/11/2022	10.60	Call	Bond Future	81.4400	0.0814	69.5200	0.0695	(14.637)	0	0	1,600
2022/09/22	2040	03/11/2022	10.70	Put	Bond Future	5,710.4900	5.7105	5,843.0400	5.8430	2.321	0	0	0
2022/09/22	2040	03/11/2022	11.50	Call	Bond Future	1,509.3100	1.5093	1,418.9100	1.4189	(5.989)	0	0	0
2022/09/22	2040	03/11/2022	11.50	Put	Bond Future	1,768.3600	1.7684	1,827.5100	1.8275	3.345	0	0	0
2022/09/22	2040	03/11/2022	12.52	Put	Bond Future	204.5100	0.2045	209.4500	0.2095	2.416	0	0	1,078
2022/09/22	2040	03/11/2022	11.39	Put	Bond Future	2,144.8800	2.1449	2,215.0900	2.2151	3.273	0	0	0
2022/09/22	2040	03/11/2022	11.40	Put	Bond Future	2,108.4300	2.1084	2,177.6200	2.1776	3.282	0	0	0
2022/09/22	2040	03/11/2022	11.41	Call	Bond Future	1,240.3100	1.2403	1,158.9100	1.1589	(6.563)	0	0	0
2022/09/22	2040	03/11/2022	10.80	Call	Bond Future	192.4300	0.1924	169.1100	0.1691	(12.119)	0	0	0
2022/09/22	2040	03/11/2022	10.80	Put	Bond Future	5,080.6600	5.0807	5,206.8900	5.2069	2.485	0	0	0
2022/09/22	2040	03/11/2022	11.30	Call	Bond Future	952.0200	0.9520	882.0900	0.8821	(7.345)	0	0	1,600
2022/09/22	2040	03/11/2022	11.30	Put	Bond Future	2,493.2100	2.4932	2,572.8300	2.5728	3.193	0	0	0
2022/09/22	2040	02/02/2023	12.24	Call	Bond Future	5,169.6000	5.1696	5,054.3300	5.0543	(2.230)	0	0	0
2022/09/22	2040	02/02/2023	12.24	Put	Bond Future	1,768.3500	1.7684	1,806.5600	1.8066	2.161	0	0	0
2022/09/22	2040	02/02/2023	12.27	Call	Bond Future	5,291.1500	5.2912	5,174.8100	5.1748	(2.199)	0	0	0
2022/09/22	2040	02/02/2023	12.27	Put	Bond Future	1,717.0500	1.7171	1,754.1900	1.7542	2.163	0	0	388
2022/09/22	2040	02/02/2023	11.12	Call	Bond Future	1,533.5200	1.5335	1,472.9900	1.4730	(3.947)	0	0	0
2022/09/22	2040	02/02/2023	11.12	Put	Bond Future	5,052.6500	5.0526	5,145.6000	5.1456	1.840	0	0	0
2022/09/22	2040	02/02/2023	11.19	Call	Bond Future	1,692.7600	1.6928	1,628.3400	1.6283	(3.806)	0	0	621
2022/09/22	2040	02/02/2023	11.19	Put	Bond Future	4,751.2800	4.7513	4,840.3400	4.8403	1.874	0	0	0
2022/09/22	2040	02/02/2023	12.07	Put	Bond Future	2,088.0000	2.0880	2,132.7300	2.1327	2.142	0	0	621
2022/09/22	2040	02/02/2023	10.96	Call	Bond Future	1,205.0000	1.2050	1,153.2700	1.1533	(4.293)	0	0	388
2022/09/22	2040	02/02/2023	10.96	Put	Bond Future	5,791.8900	5.7919	5,893.6400	5.8936	1.757	0	0	0
2022/09/22	2040	02/02/2023	10.93	Call	Bond Future	1,148.9300	1.1489	1,098.8200	1.0988	(4.361)	0	0	0
2022/09/22	2040	02/02/2023			Bond Future	11.6706	80.6207	11.6955	80.4672	0.213	0.0000	0.0000	64,540
2022/09/22	2040	02/02/2023	12.07	Call	Bond Future	4,497.9800	4.4980	4,389.2300	4.3892	(2.418)	0	0	0
2022/09/22	2040	02/02/2023	11.10	Call	Bond Future	1,489.7000	1.4897	1,430.2900	1.4303	(3.988)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/22	2040	02/02/2023	11.10	Put	Bond Future	5,141.1600	5.1412	5,235.2300	5.2352	1.830	0	0	0
2022/09/22	2040	02/02/2023	11.11	Call	Bond Future	1,511.5200	1.5115	1,451.5500	1.4516	(3.968)	0	0	0
2022/09/22	2040	02/02/2023	11.11	Put	Bond Future	5,096.7700	5.0968	5,190.2800	5.1903	1.835	0	0	0
2022/09/22	2040	02/02/2023	10.18	Call	Bond Future	307.1200	0.3071	288.3200	0.2883	(6.121)	0	0	0
2022/09/22	2040	02/02/2023	10.18	Put	Bond Future	10,412.2300	10.4122	10,546.9100	10.5469	1.293	0	0	0
2022/09/22	2040	02/02/2023	10.21	Call	Bond Future	325.9000	0.3259	306.2000	0.3062	(6.045)	0	0	388
2022/09/22	2040	02/02/2023	10.21	Put	Bond Future	10,208.7400	10.2087	10,342.5200	10.3425	1.310	0	0	0
2022/09/22	2040	02/02/2023	10.93	Put	Bond Future	5,938.3700	5.9384	6,041.7400	6.0417	1.741	0	0	0
2022/09/22	2040	04/05/2023	12.78	Call	Bond Future	7,657.1700	7.6572	7,534.4900	7.5345	(1.602)	0	0	0
2022/09/22	2040	04/05/2023	12.78	Put	Bond Future	1,921.1000	1.9211	1,955.9400	1.9559	1.814	0	0	388
2022/09/22	2040	04/05/2023	13.45	Put	Bond Future	1,188.9400	1.1889	1,210.6300	1.2106	1.824	0	0	486
2022/09/22	2040	04/05/2023	11.43	Call	Bond Future	2,888.9500	2.8889	2,812.6600	2.8127	(2.641)	0	0	0
2022/09/22	2040	04/05/2023	11.43	Put	Bond Future	5,062.2000	5.0622	5,143.4300	5.1434	1.605	0	0	0
2022/09/22	2040	04/05/2023	10.73	Put	Bond Future	8,135.6200	8.1356	8,246.9200	8.2469	1.368	0	0	0
2022/09/22	2040	04/05/2023			Bond Future	11.7799	82.2835	11.8058	82.1260	0.220	0.0000	0.0000	0
2022/09/22	2040	04/05/2023	13.45	Call	Bond Future	10,409.0500	10.4090	10,273.2200	10.2732	(1.305)	0	0	0
2022/09/22	2040	04/05/2023	11.42	Call	Bond Future	2,861.0400	2.8610	2,785.1700	2.7852	(2.652)	0	0	0
2022/09/22	2040	04/05/2023	11.42	Put	Bond Future	5,097.7500	5.0977	5,179.4000	5.1794	1.602	0	0	0
2022/09/22	2040	04/05/2023	11.48	Call	Bond Future	3,029.7600	3.0298	2,951.3200	2.9513	(2.589)	0	0	486
2022/09/22	2040	04/05/2023	11.48	Put	Bond Future	4,886.8300	4.8868	4,965.9100	4.9659	1.618	0	0	0
2022/09/22	2040	04/05/2023	10.73	Call	Bond Future	1,329.0700	1.3291	1,282.8500	1.2828	(3.478)	0	0	486
2022/09/22	2040	04/05/2023	10.92	Call	Bond Future	1,676.8000	1.6768	1,622.6300	1.6226	(3.231)	0	0	388
2022/09/22	2040	04/05/2023	10.92	Put	Bond Future	7,186.5400	7.1865	7,289.8900	7.2899	1.438	0	0	0
2022/09/22	2040	04/05/2023	11.41	Call	Bond Future	2,833.5100	2.8335	2,758.0700	2.7581	(2.662)	0	0	0
2022/09/22	2040	04/05/2023	11.41	Put	Bond Future	5,133.7700	5.1338	5,215.8500	5.2159	1.599	0	0	0
2022/09/22	2040	04/05/2023	10.17	Call	Bond Future	658.4000	0.6584	631.0700	0.6311	(4.151)	0	0	388
2022/09/22	2040	04/05/2023	10.17	Put	Bond Future	11,467.7100	11.4677	11,597.9000	11.5979	1.135	0	0	0
2022/09/22	2040	03/08/2023	12.23	Call	Bond Future	5,527.5200	5.5275	5,424.6500	5.4247	(1.861)	0	0	0
2022/09/22	2040	03/08/2023	12.23	Put	Bond Future	3,547.1000	3.5471	3,605.3600	3.6054	1.642	0	0	0
2022/09/22	2040	03/08/2023			Bond Future	11.8922	79.4949	11.9192	79.3337	0.227	0.0000	0.0000	0
2022/09/22	2040	03/08/2023	12.22	Call	Bond Future	5,492.6900	5.4927	5,390.1400	5.3901	(1.867)	0	0	0
2022/09/22	2040	03/08/2023	12.22	Put	Bond Future	3,569.7700	3.5698	3,628.3500	3.6283	1.641	0	0	0
2022/09/22	2040	03/08/2023	12.21	Call	Bond Future	5,457.9400	5.4579	5,355.7100	5.3557	(1.873)	0	0	0
2022/09/22	2040	03/08/2023	12.21	Put	Bond Future	3,592.5800	3.5926	3,651.4800	3.6515	1.639	0	0	0
2022/09/22	2040	02/11/2023	11.59	Call	Bond Future	3,601.8700	3.6019	3,523.5500	3.5236	(2.174)	0	0	0
2022/09/22	2040	02/11/2023	11.60	Put	Bond Future	6,098.0400	6.0980	6,183.7600	6.1838	1.406	0	0	0
2022/09/22	2040	02/11/2023	11.58	Call	Bond Future	3,574.9000	3.5749	3,496.9300	3.4969	(2.181)	0	0	0
2022/09/22	2040	02/11/2023	11.58	Put	Bond Future	6,167.5500	6.1675	6,253.9700	6.2540	1.401	0	0	0
2022/09/22	2040	02/11/2023			Bond Future	12.0099	81.1015	12.0379	80.9371	0.233	0.0000	0.0000	0
2022/09/22	2040	02/11/2023	11.59	Put	Bond Future	6,132.7100	6.1327	6,218.7800	6.2188	1.403	0	0	0
2022/09/22	2040	02/11/2023	11.60	Call	Bond Future	3,628.9300	3.6289	3,550.2600	3.5503	(2.168)	0	0	0
2022/09/22	2044	03/11/2022	10.10	Call	Bond Future	6.6100	0.0066	5.3400	0.0053	(19.213)	0	0	0
2022/09/22	2044	03/11/2022	10.10	Put	Bond Future	10,185.9300	10.1859	10,305.1000	10.3051	1.170	0	0	0
2022/09/22	2044	03/11/2022	10.60	Call	Bond Future	84.6900	0.0847	73.8800	0.0739	(12.764)	0	0	1,900
2022/09/22	2044	03/11/2022	10.60	Put	Bond Future	6,473.9600	6.4740	6,583.5900	6.5836	1.693	0	0	0
2022/09/22	2044	03/11/2022	10.80	Call	Bond Future	200.8600	0.2009	179.8600	0.1799	(10.455)	0	0	0
2022/09/22	2044	03/11/2022	10.80	Put	Bond Future	5,147.9100	5.1479	5,247.3500	5.2474	1.932	0	0	0

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2022/09/22	2044	03/11/2022	11.41	Call	Bond Future	1,287.3600	1.2874	1,216.8900	1.2169	(5.474)	0	0	0
2022/09/22	2044	03/11/2022	11.41	Put	Bond Future	2,077.2500	2.0772	2,127.2200	2.1272	2.406	0	0	0
2022/09/22	2044	03/11/2022	11.30	Call	Bond Future	989.4900	0.9895	928.5000	0.9285	(6.164)	0	0	1,900
2022/09/22	2044	03/11/2022	11.30	Put	Bond Future	2,503.2000	2.5032	2,562.6500	2.5626	2.375	0	0	0
2022/09/22	2044	03/11/2022	11.40	Put	Bond Future	2,113.6700	2.1137	2,164.4700	2.1645	2.403	0	0	0
2022/09/22	2044	03/11/2022			Bond Future	11.5320	80.4558	11.5508	80.3353	0.163	0.0000	0.0000	73,425
2022/09/22	2044	03/11/2022	11.39	Call	Bond Future	1,229.7500	1.2297	1,160.9700	1.1610	(5.593)	0	0	0
2022/09/22	2044	03/11/2022	11.39	Put	Bond Future	2,150.4300	2.1504	2,202.0900	2.2021	2.402	0	0	0
2022/09/22	2044	03/11/2022	11.40	Call	Bond Future	1,258.4300	1.2584	1,188.7900	1.1888	(5.534)	0	0	0
2022/09/22	2044	02/02/2023	12.00	Call	Bond Future	4,366.0700	4.3661	4,277.5500	4.2775	(2.027)	0	0	0
2022/09/22	2044	02/02/2023	12.00	Put	Bond Future	2,235.2100	2.2352	2,270.4500	2.2704	1.577	0	0	4,000
2022/09/22	2044	02/02/2023	11.14	Call	Bond Future	1,643.6800	1.6437	1,590.9400	1.5909	(3.209)	0	0	0
2022/09/22	2044	02/02/2023	11.14	Put	Bond Future	5,000.1100	5.0001	5,071.1300	5.0711	1.420	0	0	0
2022/09/22	2044	02/02/2023	11.15	Call	Bond Future	1,667.1500	1.6672	1,613.9500	1.6140	(3.191)	0	0	0
2022/09/22	2044	02/02/2023	11.15	Put	Bond Future	4,955.9800	4.9560	5,026.5400	5.0265	1.424	0	0	0
2022/09/22	2044	02/02/2023			Bond Future	11.6539	77.5608	11.6736	77.4370	0.169	0.0000	0.0000	31,719
2022/09/22	2044	02/02/2023	11.16	Call	Bond Future	1,690.6400	1.6906	1,636.9900	1.6370	(3.173)	0	0	0
2022/09/22	2044	02/02/2023	11.16	Put	Bond Future	4,911.9600	4.9120	4,982.0700	4.9821	1.427	0	0	0
2022/09/22	2044	04/05/2023	11.42	Call	Bond Future	2,980.1400	2.9801	2,916.0700	2.9161	(2.150)	0	0	0
2022/09/22	2044	04/05/2023	11.42	Put	Bond Future	5,117.1600	5.1172	5,180.2700	5.1803	1.233	0	0	0
2022/09/22	2044	04/05/2023	11.75	Put	Bond Future	4,039.8900	4.0399	4,091.8500	4.0919	1.286	0	0	4,115
2022/09/22	2044	04/05/2023	11.41	Call	Bond Future	2,951.6200	2.9516	2,887.9100	2.8879	(2.158)	0	0	0
2022/09/22	2044	04/05/2023	11.41	Put	Bond Future	5,153.6800	5.1537	5,217.1500	5.2172	1.232	0	0	0
2022/09/22	2044	04/05/2023			Bond Future	11.7564	79.1605	11.7769	79.0334	0.174	0.0000	0.0000	0
2022/09/22	2044	04/05/2023	12.00	Call	Bond Future	4,861.5400	4.8615	4,778.6800	4.7787	(1.704)	0	0	0
2022/09/22	2044	04/05/2023	12.00	Put	Bond Future	3,373.3500	3.3733	3,417.6700	3.4177	1.314	0	0	4,115
2022/09/22	2044	04/05/2023	11.43	Call	Bond Future	3,008.7900	3.0088	2,944.3800	2.9444	(2.141)	0	0	0
2022/09/22	2044	04/05/2023	11.43	Put	Bond Future	5,080.8600	5.0809	5,143.6300	5.1436	1.235	0	0	0
2022/09/22	2044	04/05/2023	11.75	Call	Bond Future	4,000.2600	4.0003	3,925.0400	3.9250	(1.880)	0	0	0
2022/09/22	2044	03/08/2023	12.15	Call	Bond Future	5,456.9200	5.4569	5,373.3600	5.3734	(1.531)	0	0	0
2022/09/22	2044	03/08/2023	12.15	Put	Bond Future	3,726.0600	3.7261	3,772.6100	3.7726	1.249	0	0	0
2022/09/22	2044	03/08/2023	12.16	Call	Bond Future	5,492.0300	5.4920	5,408.2000	5.4082	(1.526)	0	0	0
2022/09/22	2044	03/08/2023	12.16	Put	Bond Future	3,702.4000	3.7024	3,748.6800	3.7487	1.250	0	0	0
2022/09/22	2044	03/08/2023			Bond Future	11.8613	76.4319	11.8826	76.3018	0.180	0.0000	0.0000	0
2022/09/22	2044	03/08/2023	12.17	Call	Bond Future	5,526.9300	5.5269	5,442.8500	5.4428	(1.521)	0	0	0
2022/09/22	2044	03/08/2023	12.17	Put	Bond Future	3,678.6100	3.6786	3,724.6400	3.7246	1.251	0	0	0
2022/09/22	2044	02/11/2023	11.57	Call	Bond Future	3,723.9400	3.7239	3,658.7100	3.6587	(1.752)	0	0	0
2022/09/22	2044	02/11/2023	11.57	Put	Bond Future	6,201.5400	6.2015	6,269.0100	6.2690	1.088	0	0	0
2022/09/22	2044	02/11/2023			Bond Future	11.9709	77.9766	11.9930	77.8439	0.185	0.0000	0.0000	0
2022/09/22	2044	02/11/2023	11.55	Call	Bond Future	3,668.4800	3.6685	3,603.8200	3.6038	(1.763)	0	0	0
2022/09/22	2044	02/11/2023	11.55	Put	Bond Future	6,273.1700	6.2732	6,341.2100	6.3412	1.085	0	0	0
2022/09/22	2044	02/11/2023	11.56	Call	Bond Future	3,696.3300	3.6963	3,631.3800	3.6314	(1.757)	0	0	0
2022/09/22	2044	02/11/2023	11.56	Put	Bond Future	6,237.4300	6.2374	6,305.1800	6.3052	1.086	0	0	0
2022/09/22	2046	03/11/2022			Bond Future	115.5348	115.5348	114.5304	114.5304	(0.869)	0.0000	0.0000	16,413
2022/09/22	2046	02/02/2023			Bond Future	117.6971	117.6971	116.6722	116.6722	(0.871)	0.0000	0.0000	0
2022/09/22	2046	04/05/2023			Bond Future	118.0950	118.0950	117.0477	117.0477	(0.887)	0.0000	0.0000	0
2022/09/22	2046	03/08/2023			Bond Future	120.5873	120.5873	119.5175	119.5175	(0.887)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/22	2046	02/11/2023			Bond Future	120.9249	120.9249	119.8333	119.8333	(0.903)	0.0000	0.0000	0
2022/09/22	2050	03/11/2022			Bond Future	118.4191	118.4191	118.4532	118.4532	0.029	0.0000	0.0000	12,412
2022/09/22	2050	02/02/2023			Bond Future	118.4942	118.4942	118.5274	118.5274	0.028	0.0000	0.0000	0
2022/09/22	2050	04/05/2023			Bond Future	120.9593	120.9593	120.9920	120.9920	0.027	0.0000	0.0000	0
2022/09/22	2050	03/08/2023			Bond Future	121.2978	121.2978	121.3306	121.3306	0.027	0.0000	0.0000	0
2022/09/22	2050	02/11/2023			Bond Future	123.7760	123.7760	123.8096	123.8096	0.027	0.0000	0.0000	0
2022/09/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/22	AL37	03/11/2022			Index Future	827.2260	827.2260	826.1920	826.1920	(0.125)	0.0000	0.0000	0
2022/09/22	AL37	02/02/2023			Index Future	842.5050	842.5050	841.4410	841.4410	(0.126)	0.0000	0.0000	0
2022/09/22	AL37	04/05/2023			Index Future	859.8200	859.8200	858.7250	858.7250	(0.127)	0.0000	0.0000	0
2022/09/22	AL37	03/08/2023			Index Future	877.7610	877.7610	876.6400	876.6400	(0.128)	0.0000	0.0000	0
2022/09/22	AL37	02/11/2023			Index Future	895.5070	895.5070	894.3640	894.3640	(0.128)	0.0000	0.0000	0
2022/09/22	AL7T	03/11/2022			Index Future	950.1930	950.1930	949.0550	949.0550	(0.120)	0.0000	0.0000	0
2022/09/22	AL7T	02/02/2023			Index Future	967.7430	967.7430	966.5710	966.5710	(0.121)	0.0000	0.0000	0
2022/09/22	AL7T	04/05/2023			Index Future	987.6310	987.6310	986.4250	986.4250	(0.122)	0.0000	0.0000	0
2022/09/22	AL7T	03/08/2023			Index Future	1,008.2400	1,008.2400	1,007.0050	1,007.0050	(0.122)	0.0000	0.0000	0
2022/09/22	AL7T	02/11/2023			Index Future	1,028.6240	1,028.6240	1,027.3640	1,027.3640	(0.122)	0.0000	0.0000	0
2022/09/22	ALBI	03/11/2022			Index Future	836.1020	836.1020	834.9710	834.9710	(0.135)	0.0000	0.0000	123
2022/09/22	ALBI	02/02/2023			Index Future	851.5450	851.5450	850.3810	850.3810	(0.137)	0.0000	0.0000	0
2022/09/22	ALBI	04/05/2023			Index Future	869.0450	869.0450	867.8490	867.8490	(0.138)	0.0000	0.0000	0
2022/09/22	ALBI	03/08/2023			Index Future	887.1790	887.1790	885.9550	885.9550	(0.138)	0.0000	0.0000	0
2022/09/22	ALBI	02/11/2023			Index Future	905.1160	905.1160	903.8670	903.8670	(0.138)	0.0000	0.0000	0
2022/09/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/22	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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2022/09/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/09/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/22	ES33	03/11/2022			Bond Future	12.2921	72.7945	12.3153	72.6856	0.189	0.0000	0.0000	0
2022/09/22	ES33	02/02/2023			Bond Future	12.4767	74.1569	12.5011	74.0449	0.196	0.0000	0.0000	350
2022/09/22	ES33	04/05/2023			Bond Future	12.6319	71.9044	12.6575	71.7894	0.203	0.0000	0.0000	0
2022/09/22	ES33	03/08/2023			Bond Future	12.7882	73.4235	12.8150	73.3058	0.209	0.0000	0.0000	0
2022/09/22	ES33	02/11/2023			Bond Future	12.9675	71.1287	12.9955	71.0085	0.216	0.0000	0.0000	0

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2022/09/22	ES42	03/11/2022			Bond Future	12.5778	70.9160	12.5961	70.8168	0.145	0.0000	0.0000	0
2022/09/22	ES42	02/02/2023			Bond Future	12.7393	72.2449	12.7586	72.1428	0.151	0.0000	0.0000	4,769
2022/09/22	ES42	04/05/2023			Bond Future	12.8826	69.4852	12.9027	69.3802	0.157	0.0000	0.0000	0
2022/09/22	ES42	03/08/2023			Bond Future	13.0222	70.9549	13.0433	70.8474	0.161	0.0000	0.0000	0
2022/09/22	ES42	02/11/2023			Bond Future	13.1813	68.1418	13.2032	68.0322	0.166	0.0000	0.0000	0
2022/09/22	GOVI	03/11/2022	820.41	Call	GOVI	39,930.0000	3.9930	28,750.0000	2.8750	(27.999)	0	0	0
2022/09/22	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/22	GOVI	03/11/2022	820.42	Call	GOVI	39,830.0000	3.9830	28,650.0000	2.8650	(28.069)	0	0	0
2022/09/22	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/22	GOVI	03/11/2022			GOVI	824.4030	824.4030	823.2850	823.2850	(0.136)	0.0000	0.0000	867
2022/09/22	GOVI	03/11/2022	820.43	Call	GOVI	39,730.0000	3.9730	28,550.0000	2.8550	(28.140)	0	0	0
2022/09/22	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/22	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/22	GOVI	02/02/2023	850.82	Put	GOVI	111,900.0000	11.1900	123,410.0000	12.3410	10.286	0	0	0
2022/09/22	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/22	GOVI	02/02/2023	850.83	Put	GOVI	112,000.0000	11.2000	123,510.0000	12.3510	10.277	0	0	0
2022/09/22	GOVI	02/02/2023			GOVI	839.6300	839.6300	838.4790	838.4790	(0.137)	0.0000	0.0000	0
2022/09/22	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/22	GOVI	02/02/2023	850.84	Put	GOVI	112,100.0000	11.2100	123,610.0000	12.3610	10.268	0	0	0
2022/09/22	GOVI	04/05/2023	852.86	Call	GOVI	40,260.0000	4.0260	28,430.0000	2.8430	(29.384)	0	0	0
2022/09/22	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/22	GOVI	04/05/2023	852.87	Call	GOVI	40,160.0000	4.0160	28,330.0000	2.8330	(29.457)	0	0	0
2022/09/22	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/22	GOVI	04/05/2023			GOVI	856.8860	856.8860	855.7030	855.7030	(0.138)	0.0000	0.0000	0
2022/09/22	GOVI	04/05/2023	852.88	Call	GOVI	40,060.0000	4.0060	28,230.0000	2.8230	(29.531)	0	0	0
2022/09/22	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/22	GOVI	03/08/2023	837.21	Call	GOVI	375,560.0000	37.5560	363,450.0000	36.3450	(3.225)	0	0	0
2022/09/22	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/22	GOVI	03/08/2023	837.22	Call	GOVI	375,460.0000	37.5460	363,350.0000	36.3350	(3.225)	0	0	0
2022/09/22	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/22	GOVI	03/08/2023			GOVI	874.7660	874.7660	873.5550	873.5550	(0.138)	0.0000	0.0000	0
2022/09/22	GOVI	03/08/2023	837.23	Call	GOVI	375,360.0000	37.5360	363,250.0000	36.3250	(3.226)	0	0	0
2022/09/22	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/22	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/22	GOVI	02/11/2023	885.82	Call	GOVI	66,320.0000	6.6320	53,970.0000	5.3970	(18.622)	0	0	0
2022/09/22	GOVI	02/11/2023			GOVI	892.4520	892.4520	891.2170	891.2170	(0.138)	0.0000	0.0000	0
2022/09/22	GOVI	02/11/2023	885.80	Call	GOVI	66,520.0000	6.6520	54,170.0000	5.4170	(18.566)	0	0	0
2022/09/22	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/22	GOVI	02/11/2023	885.81	Call	GOVI	66,420.0000	6.6420	54,070.0000	5.4070	(18.594)	0	0	0
2022/09/22	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/09/22	IGOV	03/11/2022			Index Future	324.2250	324.2250	323.5700	323.5700	(0.202)	0.0000	0.0000	702
2022/09/22	IGOV	02/02/2023			Index Future	330.2930	330.2930	329.6210	329.6210	(0.203)	0.0000	0.0000	0
2022/09/22	IGOV	04/05/2023			Index Future	337.1590	337.1590	336.4690	336.4690	(0.205)	0.0000	0.0000	0

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2022/09/22	IGOV	03/08/2023			Index Future	344.2700	344.2700	343.5650	343.5650	(0.205)	0.0000	0.0000	0
2022/09/22	IGOV	02/11/2023			Index Future	351.3050	351.3050	350.5860	350.5860	(0.205)	0.0000	0.0000	0
2022/09/22	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/09/22	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/09/22	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/09/22	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/09/22	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/09/22	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/09/22	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/09/22	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/09/22	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/09/22	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/09/22	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/09/22	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/09/22	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/09/22	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/09/22	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/09/22	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/09/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/09/22	JBAF	19/10/2022			Jibar Tradeable Future	6.5750	93.4250	6.5550	93.4450	(0.304)	0.0000	0.0000	0
2022/09/22	JBAF	16/11/2022			Jibar Tradeable Future	6.7500	93.2500	6.7400	93.2600	(0.148)	0.0000	0.0000	0
2022/09/22	JBAF	21/12/2022			Jibar Tradeable Future	7.4150	92.5850	7.3650	92.6350	(0.674)	0.0000	0.0000	68
2022/09/22	JBAF	18/01/2023			Jibar Tradeable Future	7.5100	92.4900	7.4800	92.5200	(0.399)	0.0000	0.0000	0
2022/09/22	JBAF	15/02/2023			Jibar Tradeable Future	7.9600	92.0400	7.9400	92.0600	(0.251)	0.0000	0.0000	0
2022/09/22	JBAF	15/03/2023			Jibar Tradeable Future	8.0300	91.9700	8.0250	91.9750	(0.062)	0.0000	0.0000	0
2022/09/22	JBAF	21/06/2023			Jibar Tradeable Future	8.2750	91.7250	8.2800	91.7200	0.060	0.0000	0.0000	0
2022/09/22	JBAF	20/09/2023			Jibar Tradeable Future	8.3350	91.6650	8.3200	91.6800	(0.180)	0.0000	0.0000	75
2022/09/22	JBAF	20/12/2023			Jibar Tradeable Future	8.3300	91.6700	8.3550	91.6450	0.300	0.0000	0.0000	272
2022/09/22	JBAF	20/03/2024			Jibar Tradeable Future	8.3400	91.6600	8.3600	91.6400	0.240	0.0000	0.0000	0
2022/09/22	JBAF	19/06/2024			Jibar Tradeable Future	8.3050	91.6950	8.3300	91.6700	0.301	0.0000	0.0000	0
2022/09/22	JBAF	18/09/2024			Jibar Tradeable Future	8.3820	91.6180	8.4250	91.5750	0.513	0.0000	0.0000	0
2022/09/22	R023	03/11/2022	6.25	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2022/09/22	R023	03/11/2022	6.25	Put	Bond Future	254.7000	0.2547	253.8900	0.2539	(0.318)	0	0	0
2022/09/22	R023	03/11/2022	6.26	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2022/09/22	R023	03/11/2022	6.26	Put	Bond Future	251.6400	0.2516	250.8300	0.2508	(0.322)	0	0	0
2022/09/22	R023	03/11/2022			Bond Future	7.0821	101.6657	7.0795	101.6665	(0.037)	0.0000	0.0000	23,874
2022/09/22	R023	03/11/2022	6.27	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2022/09/22	R023	03/11/2022	6.27	Put	Bond Future	248.5800	0.2486	247.7600	0.2478	(0.330)	0	0	0
2022/09/22	R035	03/11/2022	10.57	Call	Bond Future	163.5700	0.1636	146.1700	0.1462	(10.638)	0	0	0
2022/09/22	R035	03/11/2022	10.57	Put	Bond Future	4,722.8800	4.7229	4,812.6000	4.8126	1.900	0	0	582
2022/09/22	R035	03/11/2022	11.15	Call	Bond Future	1,011.4700	1.0115	953.1200	0.9531	(5.769)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/22	R035	03/11/2022	11.15	Put	Bond Future	2,054.9000	2.0549	2,103.6700	2.1037	2.373	0	0	0
2022/09/22	R035	03/11/2022	12.68	Call	Bond Future	7,394.4000	7.3944	7,287.1100	7.2871	(1.451)	0	0	0
2022/09/22	R035	03/11/2022	12.68	Put	Bond Future	70.5200	0.0705	70.3500	0.0704	(0.241)	0	0	976
2022/09/22	R035	03/11/2022	10.99	Call	Bond Future	668.4400	0.6684	622.5800	0.6226	(6.861)	0	0	0
2022/09/22	R035	03/11/2022	10.99	Put	Bond Future	2,661.6600	2.6617	2,722.9200	2.7229	2.302	0	0	582
2022/09/22	R035	03/11/2022	11.05	Call	Bond Future	786.5900	0.7866	736.0200	0.7360	(6.429)	0	0	976
2022/09/22	R035	03/11/2022			Bond Future	11.3287	85.5824	11.3473	85.4753	0.164	0.0000	0.0000	61,647
2022/09/22	R035	03/11/2022	9.82	Call	Bond Future	4.1100	0.0041	3.2900	0.0033	(19.951)	0	0	582
2022/09/22	R035	03/11/2022	9.82	Put	Bond Future	9,421.9600	9.4220	9,528.2600	9.5283	1.128	0	0	0
2022/09/22	R035	03/11/2022	10.30	Call	Bond Future	48.9200	0.0489	42.1500	0.0421	(13.839)	0	0	976
2022/09/22	R035	03/11/2022	10.30	Put	Bond Future	6,315.4200	6.3154	6,415.7700	6.4158	1.589	0	0	0
2022/09/22	R035	03/11/2022	11.14	Call	Bond Future	987.4100	0.9874	929.8300	0.9298	(5.831)	0	0	0
2022/09/22	R035	03/11/2022	11.14	Put	Bond Future	2,089.7700	2.0898	2,139.3100	2.1393	2.371	0	0	0
2022/09/22	R035	03/11/2022	11.05	Put	Bond Future	2,421.8800	2.4219	2,478.4300	2.4784	2.335	0	0	0
2022/09/22	R035	03/11/2022	11.13	Call	Bond Future	963.7000	0.9637	906.8900	0.9069	(5.895)	0	0	0
2022/09/22	R035	03/11/2022	11.13	Put	Bond Future	2,125.0400	2.1250	2,175.3500	2.1753	2.367	0	0	0
2022/09/22	R035	02/02/2023	11.94	Call	Bond Future	4,364.1300	4.3641	4,282.0000	4.2820	(1.882)	0	0	0
2022/09/22	R035	02/02/2023	13.22	Put	Bond Future	484.8400	0.4848	491.5300	0.4915	1.380	0	0	976
2022/09/22	R035	02/02/2023	10.88	Call	Bond Future	1,307.7100	1.3077	1,264.2700	1.2643	(3.322)	0	0	0
2022/09/22	R035	02/02/2023	10.88	Put	Bond Future	4,763.5000	4.7635	4,830.3800	4.8304	1.404	0	0	0
2022/09/22	R035	02/02/2023	10.66	Call	Bond Future	925.8200	0.9258	891.1400	0.8911	(3.746)	0	0	0
2022/09/22	R035	02/02/2023	10.66	Put	Bond Future	5,715.0500	5.7150	5,790.6900	5.7907	1.324	0	0	582
2022/09/22	R035	02/02/2023	10.30	Put	Bond Future	7,533.9800	7.5340	7,621.9200	7.6219	1.167	0	0	0
2022/09/22	R035	02/02/2023	10.60	Call	Bond Future	836.2200	0.8362	803.8500	0.8039	(3.871)	0	0	0
2022/09/22	R035	02/02/2023	10.60	Put	Bond Future	5,994.1300	5.9941	6,072.0800	6.0721	1.300	0	0	0
2022/09/22	R035	02/02/2023	10.64	Put	Bond Future	5,807.2700	5.8073	5,883.6800	5.8837	1.316	0	0	0
2022/09/22	R035	02/02/2023	9.81	Call	Bond Future	194.4000	0.1944	183.6200	0.1836	(5.545)	0	0	582
2022/09/22	R035	02/02/2023	9.81	Put	Bond Future	10,415.3000	10.4153	10,514.8400	10.5148	0.956	0	0	0
2022/09/22	R035	02/02/2023	9.85	Call	Bond Future	211.4100	0.2114	199.8800	0.1999	(5.454)	0	0	0
2022/09/22	R035	02/02/2023	9.89	Call	Bond Future	229.5600	0.2296	217.2500	0.2173	(5.362)	0	0	388
2022/09/22	R035	02/02/2023	9.89	Put	Bond Future	9,919.5800	9.9196	10,017.5900	10.0176	0.988	0	0	0
2022/09/22	R035	02/02/2023			Bond Future	11.4732	87.1632	11.4927	87.0528	0.170	0.0000	0.0000	106,331
2022/09/22	R035	02/02/2023	11.94	Put	Bond Future	1,780.6800	1.7807	1,808.8700	1.8089	1.583	0	0	0
2022/09/22	R035	02/02/2023	11.98	Call	Bond Future	4,511.3400	4.5113	4,428.1200	4.4281	(1.845)	0	0	0
2022/09/22	R035	02/02/2023	11.98	Put	Bond Future	1,711.9000	1.7119	1,739.0000	1.7390	1.583	0	0	388
2022/09/22	R035	02/02/2023	13.22	Call	Bond Future	9,586.1600	9.5862	9,482.5300	9.4825	(1.081)	0	0	0
2022/09/22	R035	02/02/2023	11.05	Call	Bond Future	1,663.9400	1.6639	1,613.5800	1.6136	(3.027)	0	0	976
2022/09/22	R035	02/02/2023	11.05	Put	Bond Future	4,108.8100	4.1088	4,168.7700	4.1688	1.459	0	0	0
2022/09/22	R035	02/02/2023	11.06	Call	Bond Future	1,687.0000	1.6870	1,636.2200	1.6362	(3.010)	0	0	0
2022/09/22	R035	02/02/2023	11.06	Put	Bond Future	4,072.9200	4.0729	4,132.4600	4.1325	1.462	0	0	582
2022/09/22	R035	02/02/2023	10.86	Call	Bond Future	1,269.4000	1.2694	1,226.7700	1.2268	(3.358)	0	0	0
2022/09/22	R035	02/02/2023	10.86	Put	Bond Future	4,845.2300	4.8452	4,912.9200	4.9129	1.397	0	0	0
2022/09/22	R035	02/02/2023	10.87	Call	Bond Future	1,288.4600	1.2885	1,245.4300	1.2454	(3.340)	0	0	0
2022/09/22	R035	02/02/2023	10.87	Put	Bond Future	4,804.2400	4.8042	4,871.5300	4.8715	1.401	0	0	0
2022/09/22	R035	02/02/2023	10.30	Call	Bond Future	499.7200	0.4997	477.3400	0.4773	(4.479)	0	0	976
2022/09/22	R035	02/02/2023	10.64	Call	Bond Future	895.3900	0.8954	861.4800	0.8615	(3.787)	0	0	388
2022/09/22	R035	02/02/2023	9.85	Put	Bond Future	10,166.3500	10.1663	10,265.1400	10.2651	0.972	0	0	0
2022/09/22	R035	04/05/2023	11.22	Put	Bond Future	4,644.7700	4.6448	4,702.4200	4.7024	1.241	0	0	0

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2022/09/22	R035	04/05/2023	12.46	Call	Bond Future	6,562.8900	6.5629	6,475.2600	6.4753	(1.335)	0	0	0
2022/09/22	R035	04/05/2023	12.46	Put	Bond Future	1,898.7300	1.8987	1,924.5200	1.9245	1.358	0	0	388
2022/09/22	R035	04/05/2023	13.18	Call	Bond Future	9,339.2700	9.3393	9,240.8200	9.2408	(1.054)	0	0	0
2022/09/22	R035	04/05/2023	13.18	Put	Bond Future	1,113.9800	1.1140	1,128.9500	1.1289	1.344	0	0	491
2022/09/22	R035	04/05/2023	11.17	Call	Bond Future	2,455.1700	2.4552	2,400.9800	2.4010	(2.207)	0	0	491
2022/09/22	R035	04/05/2023	11.20	Call	Bond Future	2,529.3000	2.5293	2,474.1600	2.4742	(2.180)	0	0	0
2022/09/22	R035	04/05/2023	11.21	Call	Bond Future	2,554.0100	2.5540	2,498.5500	2.4985	(2.171)	0	0	0
2022/09/22	R035	04/05/2023	10.60	Call	Bond Future	1,301.6200	1.3016	1,265.3500	1.2653	(2.787)	0	0	388
2022/09/22	R035	04/05/2023	10.60	Put	Bond Future	7,043.2000	7.0432	7,120.3500	7.1203	1.095	0	0	0
2022/09/22	R035	04/05/2023			Bond Future	11.5853	84.4515	11.6057	84.3381	0.176	0.0000	0.0000	0
2022/09/22	R035	04/05/2023	11.22	Call	Bond Future	2,579.1000	2.5791	2,523.3300	2.5233	(2.162)	0	0	0
2022/09/22	R035	04/05/2023	11.17	Put	Bond Future	4,809.2300	4.8092	4,868.4600	4.8685	1.232	0	0	0
2022/09/22	R035	04/05/2023	11.20	Put	Bond Future	4,710.1600	4.7102	4,768.4400	4.7684	1.237	0	0	0
2022/09/22	R035	04/05/2023	11.21	Put	Bond Future	4,677.2500	4.6773	4,735.2100	4.7352	1.239	0	0	0
2022/09/22	R035	04/05/2023	9.85	Call	Bond Future	500.6500	0.5006	482.7100	0.4827	(3.583)	0	0	388
2022/09/22	R035	04/05/2023	9.85	Put	Bond Future	10,993.6500	10.9937	11,089.1300	11.0891	0.869	0	0	0
2022/09/22	R035	04/05/2023	10.42	Call	Bond Future	1,043.2400	1.0432	1,012.1500	1.0122	(2.980)	0	0	491
2022/09/22	R035	04/05/2023	10.42	Put	Bond Future	7,893.8300	7.8938	7,976.1600	7.9762	1.043	0	0	0
2022/09/22	R035	03/08/2023	12.00	Call	Bond Future	4,914.5000	4.9145	4,840.2800	4.8403	(1.510)	0	0	0
2022/09/22	R035	03/08/2023	12.00	Put	Bond Future	3,293.0200	3.2930	3,334.9400	3.3349	1.273	0	0	0
2022/09/22	R035	03/08/2023			Bond Future	11.6984	86.2166	11.7197	86.1004	0.182	0.0000	0.0000	0
2022/09/22	R035	03/08/2023	11.98	Call	Bond Future	4,850.5500	4.8506	4,776.8000	4.7768	(1.520)	0	0	0
2022/09/22	R035	03/08/2023	11.98	Put	Bond Future	3,335.1800	3.3352	3,377.5700	3.3776	1.271	0	0	0
2022/09/22	R035	03/08/2023	11.99	Call	Bond Future	4,882.4900	4.8825	4,808.5100	4.8085	(1.515)	0	0	0
2022/09/22	R035	03/08/2023	11.99	Put	Bond Future	3,314.0400	3.3140	3,356.2000	3.3562	1.272	0	0	0
2022/09/22	R035	02/11/2023	11.41	Call	Bond Future	3,249.6300	3.2496	3,192.5700	3.1926	(1.756)	0	0	0
2022/09/22	R035	02/11/2023	11.41	Put	Bond Future	5,548.1900	5.5482	5,609.5400	5.6095	1.106	0	0	0
2022/09/22	R035	02/11/2023	11.42	Call	Bond Future	3,274.1700	3.2742	3,216.8500	3.2169	(1.751)	0	0	0
2022/09/22	R035	02/11/2023	11.42	Put	Bond Future	5,517.2200	5.5172	5,578.3100	5.5783	1.107	0	0	0
2022/09/22	R035	02/11/2023			Bond Future	11.8320	83.4545	11.8541	83.3361	0.188	0.0000	0.0000	0
2022/09/22	R035	02/11/2023	11.43	Call	Bond Future	3,298.8100	3.2988	3,241.2400	3.2412	(1.745)	0	0	0
2022/09/22	R035	02/11/2023	11.43	Put	Bond Future	5,486.3900	5.4864	5,547.2300	5.5472	1.109	0	0	0
2022/09/22	R186	03/11/2022	8.53	Call	Bond Future	60.3400	0.0603	47.2900	0.0473	(21.627)	0	0	0
2022/09/22	R186	03/11/2022	8.53	Put	Bond Future	2,275.7600	2.2758	2,398.9800	2.3990	5.414	0	0	0
2022/09/22	R186	03/11/2022	8.54	Call	Bond Future	64.2500	0.0642	50.5400	0.0505	(21.339)	0	0	0
2022/09/22	R186	03/11/2022	8.54	Put	Bond Future	2,244.1200	2.2441	2,366.6800	2.3667	5.461	0	0	0
2022/09/22	R186	03/11/2022	8.91	Put	Bond Future	1,238.7900	1.2388	1,326.6100	1.3266	7.089	0	0	4,310
2022/09/22	R186	03/11/2022			Bond Future	9.1613	108.5025	9.2007	108.3662	0.430	0.0000	0.0000	63,332
2022/09/22	R186	03/11/2022	8.23	Call	Bond Future	5.7000	0.0057	3.9100	0.0039	(31.404)	0	0	4,310
2022/09/22	R186	03/11/2022	8.23	Put	Bond Future	3,294.4400	3.2944	3,428.9200	3.4289	4.082	0	0	0
2022/09/22	R186	03/11/2022	8.55	Call	Bond Future	68.2800	0.0683	53.9000	0.0539	(21.060)	0	0	0
2022/09/22	R186	03/11/2022	8.55	Put	Bond Future	2,212.6200	2.2126	2,334.5100	2.3345	5.509	0	0	0
2022/09/22	R186	03/11/2022	8.91	Call	Bond Future	363.8200	0.3638	315.3700	0.3154	(13.317)	0	0	0
2022/09/22	R186	02/02/2023	8.33	Call	Bond Future	350.3600	0.3504	321.5900	0.3216	(8.212)	0	0	0
2022/09/22	R186	02/02/2023	8.33	Put	Bond Future	3,559.3600	3.5594	3,670.8700	3.6709	3.133	0	0	0
2022/09/22	R186	02/02/2023	8.32	Call	Bond Future	344.5400	0.3445	316.1400	0.3161	(8.243)	0	0	0
2022/09/22	R186	02/02/2023	8.32	Put	Bond Future	3,587.4800	3.5875	3,699.3600	3.6994	3.119	0	0	0

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2022/09/22	R186	02/02/2023			Bond Future	9.2938	105.2070	9.3368	105.0667	0.462	0.0000	0.0000	0
2022/09/22	R186	02/02/2023	8.34	Call	Bond Future	356.4300	0.3564	327.2800	0.3273	(8.178)	0	0	0
2022/09/22	R186	02/02/2023	8.34	Put	Bond Future	3,531.5000	3.5315	3,642.6300	3.6426	3.147	0	0	0
2022/09/22	R186	04/05/2023	8.83	Put	Bond Future	2,684.3400	2.6843	2,775.0800	2.7751	3.380	0	0	0
2022/09/22	R186	04/05/2023	8.84	Call	Bond Future	1,002.4000	1.0024	948.4500	0.9484	(5.382)	0	0	0
2022/09/22	R186	04/05/2023			Bond Future	9.3749	107.3738	9.4219	107.2295	0.501	0.0000	0.0000	0
2022/09/22	R186	04/05/2023	8.83	Call	Bond Future	991.4200	0.9914	937.8700	0.9379	(5.401)	0	0	0
2022/09/22	R186	04/05/2023	8.84	Put	Bond Future	2,663.9500	2.6639	2,754.2900	2.7543	3.391	0	0	0
2022/09/22	R186	04/05/2023	8.82	Call	Bond Future	980.2000	0.9802	927.0600	0.9271	(5.421)	0	0	0
2022/09/22	R186	04/05/2023	8.82	Put	Bond Future	2,704.5100	2.7045	2,795.6600	2.7957	3.370	0	0	0
2022/09/22	R186	03/08/2023	9.74	Call	Bond Future	2,431.4800	2.4315	2,344.3400	2.3443	(3.584)	0	0	0
2022/09/22	R186	03/08/2023	9.74	Put	Bond Future	1,612.5200	1.6125	1,673.1000	1.6731	3.757	0	0	0
2022/09/22	R186	03/08/2023	9.73	Put	Bond Future	1,623.3400	1.6233	1,684.2500	1.6843	3.752	0	0	0
2022/09/22	R186	03/08/2023			Bond Future	9.4545	104.3110	9.5058	104.1632	0.542	0.0000	0.0000	0
2022/09/22	R186	03/08/2023	9.75	Call	Bond Future	2,449.6500	2.4497	2,362.1800	2.3622	(3.571)	0	0	0
2022/09/22	R186	03/08/2023	9.75	Put	Bond Future	1,602.1500	1.6022	1,662.4000	1.6624	3.761	0	0	0
2022/09/22	R186	03/08/2023	9.73	Call	Bond Future	2,413.7500	2.4138	2,326.9400	2.3269	(3.596)	0	0	0
2022/09/22	R186	02/11/2023	9.40	Call	Bond Future	1,768.3400	1.7683	1,695.6400	1.6956	(4.111)	0	0	0
2022/09/22	R186	02/11/2023	9.40	Put	Bond Future	2,230.8500	2.2309	2,308.8300	2.3088	3.496	0	0	0
2022/09/22	R186	02/11/2023			Bond Future	9.5717	106.4193	9.6278	106.2686	0.587	0.0000	0.0000	0
2022/09/22	R186	02/11/2023	9.39	Call	Bond Future	1,753.8700	1.7539	1,681.5100	1.6815	(4.126)	0	0	0
2022/09/22	R186	02/11/2023	9.39	Put	Bond Future	2,243.4000	2.2434	2,321.7200	2.3217	3.491	0	0	0
2022/09/22	R186	02/11/2023	9.38	Call	Bond Future	1,739.4600	1.7395	1,667.4300	1.6674	(4.141)	0	0	0
2022/09/22	R186	02/11/2023	9.38	Put	Bond Future	2,256.0200	2.2560	2,334.6700	2.3347	3.486	0	0	0
2022/09/22	R197	03/11/2022			Bond Future	337.4104	337.4104	337.4799	337.4799	0.021	0.0000	0.0000	831
2022/09/22	R197	02/02/2023			Bond Future	334.8175	334.8175	334.8837	334.8837	0.020	0.0000	0.0000	0
2022/09/22	R197	04/05/2023			Bond Future	341.7838	341.7838	341.8480	341.8480	0.019	0.0000	0.0000	0
2022/09/22	R197	03/08/2023			Bond Future	339.8013	339.8013	339.8655	339.8655	0.019	0.0000	0.0000	0
2022/09/22	R197	02/11/2023			Bond Future	346.7436	346.7436	346.8092	346.8092	0.019	0.0000	0.0000	0
2022/09/22	R202	03/11/2022			Bond Future	250.7261	250.7261	250.4602	250.4602	(0.106)	0.0000	0.0000	6,148
2022/09/22	R202	02/02/2023			Bond Future	250.6872	250.6872	250.4128	250.4128	(0.109)	0.0000	0.0000	460
2022/09/22	R202	04/05/2023			Bond Future	255.9016	255.9016	255.6190	255.6190	(0.110)	0.0000	0.0000	0
2022/09/22	R202	03/08/2023			Bond Future	256.4172	256.4172	256.1277	256.1277	(0.113)	0.0000	0.0000	0
2022/09/22	R202	02/11/2023			Bond Future	261.6561	261.6561	261.3609	261.3609	(0.113)	0.0000	0.0000	0
2022/09/22	R209	03/11/2022	9.25	Call	Bond Future	0.0900	0.0001	0.0600	0.0001	(33.333)	0	0	6,000
2022/09/22	R209	03/11/2022	9.25	Put	Bond Future	11,736.7400	11.7367	11,857.2600	11.8573	1.027	0	0	0
2022/09/22	R209	03/11/2022	9.50	Call	Bond Future	0.5000	0.0005	0.3700	0.0004	(26.000)	0	0	0
2022/09/22	R209	03/11/2022	9.50	Put	Bond Future	10,167.6400	10.1676	10,288.0600	10.2881	1.184	0	0	0
2022/09/22	R209	03/11/2022	12.00	Call	Bond Future	3,660.2100	3.6602	3,549.0900	3.5491	(3.036)	0	0	0
2022/09/22	R209	03/11/2022	12.00	Put	Bond Future	309.2900	0.3093	318.7200	0.3187	3.049	0	0	7,750
2022/09/22	R209	03/11/2022	11.03	Call	Bond Future	673.0300	0.6730	620.6900	0.6207	(7.777)	0	0	0
2022/09/22	R209	03/11/2022	11.03	Put	Bond Future	2,131.1900	2.1312	2,199.4000	2.1994	3.201	0	0	0
2022/09/22	R209	03/11/2022	10.50	Put	Bond Future	4,421.3200	4.4213	4,527.1600	4.5272	2.394	0	0	0
2022/09/22	R209	03/11/2022			Bond Future	11.3134	66.1499	11.3373	66.0293	0.211	0.0000	0.0000	19,159
2022/09/22	R209	03/11/2022	10.00	Call	Bond Future	10.1000	0.0101	8.1000	0.0081	(19.802)	0	0	7,750

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/22	R209	03/11/2022	10.00	Put	Bond Future	7,166.9700	7.1670	7,285.5200	7.2855	1.654	0	0	6,000
2022/09/22	R209	03/11/2022	11.02	Call	Bond Future	655.2300	0.6552	603.7500	0.6038	(7.857)	0	0	0
2022/09/22	R209	03/11/2022	11.02	Put	Bond Future	2,165.6700	2.1657	2,234.7400	2.2347	3.189	0	0	0
2022/09/22	R209	03/11/2022	11.50	Call	Bond Future	1,846.2900	1.8463	1,757.3000	1.7573	(4.820)	0	0	0
2022/09/22	R209	03/11/2022	11.50	Put	Bond Future	910.8600	0.9109	942.4200	0.9424	3.465	0	0	0
2022/09/22	R209	03/11/2022	10.50	Call	Bond Future	111.8100	0.1118	97.1000	0.0971	(13.156)	0	0	0
2022/09/22	R209	03/11/2022	11.00	Call	Bond Future	620.5500	0.6205	570.7700	0.5708	(8.022)	0	0	0
2022/09/22	R209	03/11/2022	11.00	Put	Bond Future	2,235.7100	2.2357	2,306.4800	2.3065	3.165	0	0	6,000
2022/09/22	R209	03/11/2022	11.01	Call	Bond Future	637.7400	0.6377	587.1100	0.5871	(7.939)	0	0	0
2022/09/22	R209	03/11/2022	11.01	Put	Bond Future	2,200.5100	2.2005	2,270.4300	2.2704	3.177	0	0	0
2022/09/22	R209	02/02/2023	10.80	Put	Bond Future	4,346.9600	4.3470	4,426.2600	4.4263	1.824	0	0	0
2022/09/22	R209	02/02/2023	10.78	Call	Bond Future	1,027.7100	1.0277	984.2000	0.9842	(4.234)	0	0	0
2022/09/22	R209	02/02/2023	10.79	Call	Bond Future	1,043.6500	1.0436	999.7000	0.9997	(4.211)	0	0	0
2022/09/22	R209	02/02/2023			Bond Future	11.4378	67.3716	11.4627	67.2480	0.218	0.0000	0.0000	2,066
2022/09/22	R209	02/02/2023	10.80	Call	Bond Future	1,059.7400	1.0597	1,015.3400	1.0153	(4.190)	0	0	0
2022/09/22	R209	02/02/2023	10.78	Put	Bond Future	4,421.7200	4.4217	4,501.9100	4.5019	1.814	0	0	0
2022/09/22	R209	02/02/2023	10.79	Put	Bond Future	4,384.2300	4.3842	4,463.9800	4.4640	1.819	0	0	0
2022/09/22	R209	04/05/2023	11.09	Call	Bond Future	2,067.8000	2.0678	2,010.1100	2.0101	(2.790)	0	0	0
2022/09/22	R209	04/05/2023	11.09	Put	Bond Future	4,324.3800	4.3244	4,393.6100	4.3936	1.601	0	0	0
2022/09/22	R209	04/05/2023	11.10	Call	Bond Future	2,088.9200	2.0889	2,030.8800	2.0309	(2.778)	0	0	0
2022/09/22	R209	04/05/2023	11.10	Put	Bond Future	4,294.0700	4.2941	4,362.9500	4.3630	1.604	0	0	0
2022/09/22	R209	04/05/2023	10.00	Call	Bond Future	568.7000	0.5687	545.2500	0.5452	(4.123)	0	0	7,500
2022/09/22	R209	04/05/2023	10.00	Put	Bond Future	8,773.8100	8.7738	8,877.2800	8.8773	1.179	0	0	0
2022/09/22	R209	04/05/2023			Bond Future	11.5391	65.6049	11.5651	65.4780	0.225	0.0000	0.0000	1,250
2022/09/22	R209	04/05/2023	12.50	Call	Bond Future	6,018.3600	6.0184	5,919.9200	5.9199	(1.636)	0	0	0
2022/09/22	R209	04/05/2023	12.50	Put	Bond Future	1,535.6200	1.5356	1,564.1000	1.5641	1.855	0	0	7,500
2022/09/22	R209	04/05/2023	11.11	Call	Bond Future	2,110.1500	2.1101	2,051.7500	2.0518	(2.768)	0	0	0
2022/09/22	R209	04/05/2023	11.11	Put	Bond Future	4,263.9400	4.2639	4,332.4600	4.3325	1.607	0	0	0
2022/09/22	R209	04/05/2023	11.00	Call	Bond Future	1,882.1500	1.8822	1,827.6700	1.8277	(2.895)	0	0	0
2022/09/22	R209	04/05/2023	11.00	Put	Bond Future	4,604.0100	4.6040	4,676.4500	4.6764	1.573	0	0	7,500
2022/09/22	R209	03/08/2023	11.95	Put	Bond Future	2,851.9100	2.8519	2,899.6600	2.8997	1.674	0	0	0
2022/09/22	R209	03/08/2023	11.93	Call	Bond Future	4,276.5500	4.2765	4,195.0000	4.1950	(1.907)	0	0	0
2022/09/22	R209	03/08/2023	11.94	Call	Bond Future	4,304.3700	4.3044	4,222.5600	4.2226	(1.901)	0	0	0
2022/09/22	R209	03/08/2023			Bond Future	11.6388	66.9762	11.6657	66.8464	0.231	0.0000	0.0000	0
2022/09/22	R209	03/08/2023	11.95	Call	Bond Future	4,332.5000	4.3325	4,250.4200	4.2504	(1.895)	0	0	0
2022/09/22	R209	03/08/2023	11.93	Put	Bond Future	2,889.6800	2.8897	2,937.9600	2.9380	1.671	0	0	0
2022/09/22	R209	03/08/2023	11.94	Put	Bond Future	2,870.6100	2.8706	2,918.6300	2.9186	1.673	0	0	0
2022/09/22	R209	02/11/2023	11.33	Call	Bond Future	2,839.9100	2.8399	2,777.2100	2.7772	(2.208)	0	0	0
2022/09/22	R209	02/11/2023	11.33	Put	Bond Future	4,896.7300	4.8967	4,966.4500	4.9664	1.424	0	0	0
2022/09/22	R209	02/11/2023	11.34	Call	Bond Future	2,861.6000	2.8616	2,798.6200	2.7986	(2.201)	0	0	0
2022/09/22	R209	02/11/2023	11.34	Put	Bond Future	4,868.7500	4.8688	4,938.1900	4.9382	1.426	0	0	0
2022/09/22	R209	02/11/2023			Bond Future	11.7529	65.1786	11.7808	65.0462	0.237	0.0000	0.0000	0
2022/09/22	R209	02/11/2023	11.35	Call	Bond Future	2,883.3800	2.8834	2,820.1100	2.8201	(2.194)	0	0	0
2022/09/22	R209	02/11/2023	11.35	Put	Bond Future	4,840.9100	4.8409	4,910.0600	4.9101	1.428	0	0	0
2022/09/22	R210	03/11/2022			Bond Future	230.8257	230.8257	230.8814	230.8814	0.024	0.0000	0.0000	732
2022/09/22	R210	02/02/2023			Bond Future	235.1457	235.1457	235.1993	235.1993	0.023	0.0000	0.0000	300
2022/09/22	R210	04/05/2023			Bond Future	236.9281	236.9281	236.9804	236.9804	0.022	0.0000	0.0000	0

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2022/09/22	R210	03/08/2023			Bond Future	241.9276	241.9276	241.9801	241.9801	0.022	0.0000	0.0000	0
2022/09/22	R210	02/11/2023			Bond Future	243.6476	243.6476	243.7014	243.7014	0.022	0.0000	0.0000	0
2022/09/22	R213	03/11/2022	9.19	Call	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	476
2022/09/22	R213	03/11/2022	9.19	Put	Bond Future	8,478.1700	8.4782	8,586.7700	8.5868	1.281	0	0	0
2022/09/22	R213	03/11/2022	10.38	Call	Bond Future	178.5600	0.1786	156.8800	0.1569	(12.142)	0	0	0
2022/09/22	R213	03/11/2022	10.38	Put	Bond Future	2,672.4100	2.6724	2,759.3500	2.7594	3.253	0	0	0
2022/09/22	R213	03/11/2022	10.39	Call	Bond Future	188.1100	0.1881	165.6100	0.1656	(11.961)	0	0	0
2022/09/22	R213	03/11/2022	10.39	Put	Bond Future	2,633.9200	2.6339	2,720.0400	2.7200	3.270	0	0	0
2022/09/22	R213	03/11/2022	10.37	Call	Bond Future	169.4100	0.1694	148.5300	0.1485	(12.325)	0	0	0
2022/09/22	R213	03/11/2022	10.37	Put	Bond Future	2,711.3400	2.7113	2,799.0800	2.7991	3.236	0	0	200
2022/09/22	R213	03/11/2022			Bond Future	10.9093	80.3022	10.9328	80.1936	0.216	0.0000	0.0000	33,963
2022/09/22	R213	03/11/2022	9.13	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	200
2022/09/22	R213	03/11/2022	9.13	Put	Bond Future	8,794.4200	8.7944	8,903.0300	8.9030	1.235	0	0	0
2022/09/22	R213	03/11/2022	9.84	Call	Bond Future	3.7400	0.0037	2.8100	0.0028	(24.866)	0	0	0
2022/09/22	R213	03/11/2022	9.84	Put	Bond Future	5,146.4300	5.1464	5,254.1200	5.2541	2.093	0	0	476
2022/09/22	R213	03/11/2022	10.40	Call	Bond Future	197.9100	0.1979	174.6000	0.1746	(11.778)	0	0	0
2022/09/22	R213	03/11/2022	10.40	Put	Bond Future	2,595.7100	2.5957	2,681.0200	2.6810	3.287	0	0	0
2022/09/22	R213	03/11/2022	9.98	Call	Bond Future	8.7500	0.0088	6.7800	0.0068	(22.514)	0	0	0
2022/09/22	R213	03/11/2022	9.98	Put	Bond Future	4,454.2900	4.4543	4,560.9400	4.5609	2.394	0	0	200
2022/09/22	R213	03/11/2022	10.19	Call	Bond Future	54.4900	0.0545	45.6100	0.0456	(16.297)	0	0	0
2022/09/22	R213	03/11/2022	10.19	Put	Bond Future	3,468.0500	3.4681	3,567.7900	3.5678	2.876	0	0	476
2022/09/22	R213	02/02/2023	10.43	Put	Bond Future	3,864.6600	3.8647	3,936.5700	3.9366	1.861	0	0	0
2022/09/22	R213	02/02/2023	12.20	Call	Bond Future	5,584.6800	5.5847	5,488.4100	5.4884	(1.724)	0	0	0
2022/09/22	R213	02/02/2023	12.20	Put	Bond Future	673.4800	0.6735	688.9900	0.6890	2.303	0	0	912
2022/09/22	R213	02/02/2023	10.22	Put	Bond Future	4,598.6100	4.5986	4,678.3600	4.6784	1.734	0	0	0
2022/09/22	R213	02/02/2023	10.23	Call	Bond Future	705.1000	0.7051	672.7200	0.6727	(4.592)	0	0	0
2022/09/22	R213	02/02/2023	10.35	Call	Bond Future	849.7100	0.8497	812.8900	0.8129	(4.333)	0	0	0
2022/09/22	R213	02/02/2023	10.35	Put	Bond Future	4,135.5600	4.1356	4,210.5200	4.2105	1.813	0	0	476
2022/09/22	R213	02/02/2023	10.01	Call	Bond Future	486.8700	0.4869	462.0100	0.4620	(5.106)	0	0	0
2022/09/22	R213	02/02/2023			Bond Future	11.0619	81.7854	11.0868	81.6737	0.225	0.0000	0.0000	0
2022/09/22	R213	02/02/2023	10.43	Call	Bond Future	956.6900	0.9567	916.8200	0.9168	(4.167)	0	0	912
2022/09/22	R213	02/02/2023	10.22	Call	Bond Future	693.9600	0.6940	661.9300	0.6619	(4.616)	0	0	0
2022/09/22	R213	02/02/2023	10.23	Put	Bond Future	4,561.9400	4.5619	4,641.3400	4.6413	1.740	0	0	0
2022/09/22	R213	02/02/2023	9.16	Call	Bond Future	115.8400	0.1158	107.9700	0.1080	(6.794)	0	0	476
2022/09/22	R213	02/02/2023	9.16	Put	Bond Future	9,293.8400	9.2938	9,397.7500	9.3977	1.118	0	0	0
2022/09/22	R213	02/02/2023	10.01	Put	Bond Future	5,403.7100	5.4037	5,490.6300	5.4906	1.609	0	0	476
2022/09/22	R213	02/02/2023	10.21	Call	Bond Future	682.7800	0.6828	651.1200	0.6511	(4.637)	0	0	0
2022/09/22	R213	02/02/2023	10.21	Put	Bond Future	4,635.2800	4.6353	4,715.4000	4.7154	1.728	0	0	0
2022/09/22	R213	04/05/2023	10.75	Call	Bond Future	1,795.3000	1.7953	1,743.8800	1.7439	(2.864)	0	0	0
2022/09/22	R213	04/05/2023	10.75	Put	Bond Future	3,705.1700	3.7052	3,768.6300	3.7686	1.713	0	0	0
2022/09/22	R213	04/05/2023			Bond Future	11.1784	79.9146	11.2046	79.7998	0.234	0.0000	0.0000	0
2022/09/22	R213	04/05/2023	10.74	Call	Bond Future	1,777.3500	1.7774	1,726.2400	1.7262	(2.876)	0	0	0
2022/09/22	R213	04/05/2023	10.74	Put	Bond Future	3,732.5100	3.7325	3,796.2800	3.7963	1.709	0	0	0
2022/09/22	R213	04/05/2023	10.73	Call	Bond Future	1,759.7500	1.7597	1,708.9600	1.7090	(2.886)	0	0	0
2022/09/22	R213	04/05/2023	10.73	Put	Bond Future	3,760.2200	3.7602	3,824.3100	3.8243	1.704	0	0	0
2022/09/22	R213	03/08/2023	11.62	Put	Bond Future	2,460.1000	2.4601	2,503.9700	2.5040	1.783	0	0	0
2022/09/22	R213	03/08/2023	11.63	Call	Bond Future	3,855.0000	3.8550	3,781.0400	3.7810	(1.919)	0	0	0

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2022/09/22	R213	03/08/2023			Bond Future	11.2967	81.5844	11.3242	81.4668	0.243	0.0000	0.0000	0
2022/09/22	R213	03/08/2023	11.62	Call	Bond Future	3,829.2300	3.8292	3,755.5200	3.7555	(1.925)	0	0	0
2022/09/22	R213	03/08/2023	11.63	Put	Bond Future	2,444.0100	2.4440	2,487.6300	2.4876	1.785	0	0	0
2022/09/22	R213	03/08/2023	11.61	Call	Bond Future	3,803.2300	3.8032	3,729.7600	3.7298	(1.932)	0	0	0
2022/09/22	R213	03/08/2023	11.61	Put	Bond Future	2,476.0000	2.4760	2,520.1100	2.5201	1.782	0	0	0
2022/09/22	R213	02/11/2023	11.13	Call	Bond Future	2,556.0500	2.5560	2,498.1400	2.4981	(2.266)	0	0	0
2022/09/22	R213	02/11/2023	11.13	Put	Bond Future	3,868.4200	3.8684	3,930.4600	3.9305	1.604	0	0	0
2022/09/22	R213	02/11/2023			Bond Future	11.4415	79.6805	11.4703	79.5606	0.252	0.0000	0.0000	0
2022/09/22	R213	02/11/2023	11.12	Call	Bond Future	2,536.4200	2.5364	2,478.7700	2.4788	(2.273)	0	0	0
2022/09/22	R213	02/11/2023	11.12	Put	Bond Future	3,891.3800	3.8914	3,953.6800	3.9537	1.601	0	0	0
2022/09/22	R213	02/11/2023	11.11	Call	Bond Future	2,516.5300	2.5165	2,459.1500	2.4591	(2.280)	0	0	0
2022/09/22	R213	02/11/2023	11.11	Put	Bond Future	3,914.1100	3.9141	3,976.6800	3.9767	1.599	0	0	0
2022/09/22	R214	03/11/2022	11.34	Call	Bond Future	1,052.8300	1.0528	994.7700	0.9948	(5.515)	0	0	0
2022/09/22	R214	03/11/2022	11.36	Put	Bond Future	1,611.7100	1.6117	1,651.3900	1.6514	2.462	0	0	0
2022/09/22	R214	03/11/2022			Bond Future	11.4559	63.5841	11.4747	63.4849	0.164	0.0000	0.0000	24,771
2022/09/22	R214	03/11/2022	11.34	Put	Bond Future	1,670.2000	1.6702	1,711.2700	1.7113	2.459	0	0	0
2022/09/22	R214	03/11/2022	11.35	Call	Bond Future	1,076.9900	1.0770	1,018.2300	1.0182	(5.456)	0	0	0
2022/09/22	R214	03/11/2022	11.35	Put	Bond Future	1,640.7300	1.6407	1,681.1000	1.6811	2.460	0	0	0
2022/09/22	R214	03/11/2022	11.36	Call	Bond Future	1,101.5400	1.1015	1,042.0900	1.0421	(5.397)	0	0	0
2022/09/22	R214	02/02/2023	11.07	Call	Bond Future	1,387.1300	1.3871	1,343.2200	1.3432	(3.166)	0	0	0
2022/09/22	R214	02/02/2023	11.07	Put	Bond Future	4,108.8000	4.1088	4,166.7600	4.1668	1.411	0	0	0
2022/09/22	R214	02/02/2023	11.08	Call	Bond Future	1,407.1000	1.4071	1,362.8000	1.3628	(3.148)	0	0	0
2022/09/22	R214	02/02/2023	11.08	Put	Bond Future	4,073.2500	4.0732	4,130.8200	4.1308	1.413	0	0	0
2022/09/22	R214	02/02/2023			Bond Future	11.5764	64.7585	11.5961	64.6566	0.170	0.0000	0.0000	64,507
2022/09/22	R214	02/02/2023	11.09	Call	Bond Future	1,427.0800	1.4271	1,382.4100	1.3824	(3.130)	0	0	0
2022/09/22	R214	02/02/2023	11.09	Put	Bond Future	4,037.7700	4.0378	4,094.9700	4.0950	1.417	0	0	0
2022/09/22	R214	04/05/2023	11.36	Call	Bond Future	2,475.0100	2.4750	2,421.7100	2.4217	(2.154)	0	0	0
2022/09/22	R214	04/05/2023	11.36	Put	Bond Future	4,096.4300	4.0964	4,147.7100	4.1477	1.252	0	0	0
2022/09/22	R214	04/05/2023	11.37	Call	Bond Future	2,498.9400	2.4989	2,445.3500	2.4453	(2.145)	0	0	0
2022/09/22	R214	04/05/2023	11.37	Put	Bond Future	4,066.9700	4.0670	4,117.9600	4.1180	1.254	0	0	0
2022/09/22	R214	04/05/2023			Bond Future	11.6697	62.7914	11.6901	62.6868	0.175	0.0000	0.0000	0
2022/09/22	R214	04/05/2023	11.38	Call	Bond Future	2,522.7900	2.5228	2,468.9000	2.4689	(2.136)	0	0	0
2022/09/22	R214	04/05/2023	11.38	Put	Bond Future	4,037.5000	4.0375	4,088.1900	4.0882	1.255	0	0	0
2022/09/22	R214	03/08/2023	12.14	Call	Bond Future	4,791.1900	4.7912	4,720.5500	4.7206	(1.474)	0	0	0
2022/09/22	R214	03/08/2023	12.14	Put	Bond Future	2,925.6800	2.9257	2,962.1100	2.9621	1.245	0	0	0
2022/09/22	R214	03/08/2023	12.15	Call	Bond Future	4,820.6600	4.8207	4,749.8100	4.7498	(1.470)	0	0	0
2022/09/22	R214	03/08/2023	12.15	Put	Bond Future	2,906.9200	2.9069	2,943.1400	2.9431	1.246	0	0	0
2022/09/22	R214	03/08/2023			Bond Future	11.7627	64.1037	11.7838	63.9967	0.180	0.0000	0.0000	0
2022/09/22	R214	03/08/2023	12.16	Call	Bond Future	4,850.4100	4.8504	4,779.3600	4.7794	(1.465)	0	0	0
2022/09/22	R214	03/08/2023	12.16	Put	Bond Future	2,888.5100	2.8885	2,924.5300	2.9245	1.247	0	0	0
2022/09/22	R214	02/11/2023	11.45	Put	Bond Future	5,145.3100	5.1453	5,201.3700	5.2014	1.090	0	0	0
2022/09/22	R214	02/11/2023	11.46	Call	Bond Future	3,009.0200	3.0090	2,955.6700	2.9557	(1.773)	0	0	0
2022/09/22	R214	02/11/2023	11.46	Put	Bond Future	5,114.7300	5.1147	5,170.5600	5.1706	1.092	0	0	0
2022/09/22	R214	02/11/2023			Bond Future	11.8708	62.1002	11.8927	61.9910	0.184	0.0000	0.0000	0
2022/09/22	R214	02/11/2023	11.45	Call	Bond Future	2,986.9500	2.9869	2,933.8300	2.9338	(1.778)	0	0	0
2022/09/22	R214	02/11/2023	11.47	Call	Bond Future	3,031.1800	3.0312	2,977.5900	2.9776	(1.768)	0	0	0
2022/09/22	R214	02/11/2023	11.47	Put	Bond Future	5,084.3000	5.0843	5,139.8900	5.1399	1.093	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/22	R248	03/11/2022	10.60	Call	Bond Future	116.4600	0.1165	102.4000	0.1024	(12.073)	0	0	950
2022/09/22	R248	03/11/2022	10.60	Put	Bond Future	6,137.8000	6.1378	6,248.2700	6.2483	1.800	0	0	0
2022/09/22	R248	03/11/2022	10.70	Call	Bond Future	179.4200	0.1794	159.8500	0.1598	(10.907)	0	0	0
2022/09/22	R248	03/11/2022	10.70	Put	Bond Future	5,453.8500	5.4538	5,558.8100	5.5588	1.925	0	0	0
2022/09/22	R248	03/11/2022	11.32	Call	Bond Future	1,265.7400	1.2657	1,194.4000	1.1944	(5.636)	0	0	0
2022/09/22	R248	03/11/2022	11.20	Call	Bond Future	941.2600	0.9413	880.8200	0.8808	(6.421)	0	0	0
2022/09/22	R248	03/11/2022	11.20	Put	Bond Future	2,647.9600	2.6480	2,712.0500	2.7120	2.420	0	0	0
2022/09/22	R248	03/11/2022	11.30	Put	Bond Future	2,232.5400	2.2325	2,287.5200	2.2875	2.463	0	0	0
2022/09/22	R248	03/11/2022	11.31	Put	Bond Future	2,193.8600	2.1939	2,247.9500	2.2479	2.466	0	0	0
2022/09/22	R248	03/11/2022			Bond Future	11.4533	79.4452	11.4721	79.3206	0.165	0.0000	0.0000	248,902
2022/09/22	R248	03/11/2022	10.00	Call	Bond Future	5.4500	0.0055	4.3800	0.0044	(19.633)	0	0	0
2022/09/22	R248	03/11/2022	10.00	Put	Bond Future	10,760.6000	10.7606	10,884.0600	10.8841	1.147	0	0	0
2022/09/22	R248	03/11/2022	11.32	Put	Bond Future	2,155.6800	2.1557	2,208.8700	2.2089	2.467	0	0	0
2022/09/22	R248	03/11/2022	11.90	Call	Bond Future	3,546.2000	3.5462	3,436.3600	3.4364	(3.097)	0	0	0
2022/09/22	R248	03/11/2022	11.90	Put	Bond Future	688.1600	0.6882	702.8500	0.7028	2.135	0	0	0
2022/09/22	R248	03/11/2022	11.30	Call	Bond Future	1,207.5000	1.2075	1,137.9500	1.1380	(5.760)	0	0	950
2022/09/22	R248	03/11/2022	11.31	Call	Bond Future	1,236.4200	1.2364	1,165.9800	1.1660	(5.697)	0	0	0
2022/09/22	R248	02/02/2023	11.10	Put	Bond Future	4,975.7300	4.9757	5,046.7500	5.0468	1.427	0	0	0
2022/09/22	R248	02/02/2023	11.08	Call	Bond Future	1,777.1800	1.7772	1,721.2900	1.7213	(3.145)	0	0	0
2022/09/22	R248	02/02/2023	11.08	Put	Bond Future	5,064.2600	5.0643	5,136.2400	5.1362	1.421	0	0	0
2022/09/22	R248	02/02/2023			Bond Future	11.5680	80.9494	11.5877	80.8215	0.170	0.0000	0.0000	0
2022/09/22	R248	02/02/2023	11.10	Call	Bond Future	1,828.1500	1.8281	1,771.3000	1.7713	(3.110)	0	0	2,700
2022/09/22	R248	02/02/2023	11.06	Call	Bond Future	1,727.0100	1.7270	1,672.0800	1.6721	(3.181)	0	0	0
2022/09/22	R248	02/02/2023	11.06	Put	Bond Future	5,154.0100	5.1540	5,226.9500	5.2270	1.415	0	0	0
2022/09/22	R248	02/02/2023	11.07	Call	Bond Future	1,751.9000	1.7519	1,696.5000	1.6965	(3.162)	0	0	0
2022/09/22	R248	02/02/2023	11.07	Put	Bond Future	5,108.8800	5.1089	5,181.3500	5.1813	1.419	0	0	0
2022/09/22	R248	02/02/2023	10.40	Call	Bond Future	565.2300	0.5652	539.5300	0.5395	(4.547)	0	0	2,700
2022/09/22	R248	02/02/2023	10.40	Put	Bond Future	8,857.0300	8.8570	8,959.2000	8.9592	1.154	0	0	0
2022/09/22	R248	04/05/2023	11.35	Call	Bond Future	3,084.6800	3.0847	3,017.8900	3.0179	(2.165)	0	0	0
2022/09/22	R248	04/05/2023	11.35	Put	Bond Future	5,139.6100	5.1396	5,204.1900	5.2042	1.257	0	0	0
2022/09/22	R248	04/05/2023			Bond Future	11.6637	78.1543	11.6843	78.0230	0.176	0.0000	0.0000	0
2022/09/22	R248	04/05/2023	11.33	Call	Bond Future	3,025.2600	3.0253	2,959.2000	2.9592	(2.184)	0	0	0
2022/09/22	R248	04/05/2023	11.33	Put	Bond Future	5,214.4600	5.2145	5,279.7700	5.2798	1.252	0	0	0
2022/09/22	R248	04/05/2023	11.34	Call	Bond Future	3,054.9000	3.0549	2,988.4800	2.9885	(2.174)	0	0	0
2022/09/22	R248	04/05/2023	11.34	Put	Bond Future	5,176.9200	5.1769	5,241.8700	5.2419	1.255	0	0	0
2022/09/22	R248	03/08/2023	12.11	Call	Bond Future	5,869.7800	5.8698	5,781.9600	5.7820	(1.496)	0	0	0
2022/09/22	R248	03/08/2023	12.11	Put	Bond Future	3,732.9400	3.7329	3,779.5300	3.7795	1.248	0	0	0
2022/09/22	R248	03/08/2023			Bond Future	11.7623	79.7503	11.7837	79.6159	0.182	0.0000	0.0000	0
2022/09/22	R248	03/08/2023	12.09	Call	Bond Future	5,796.9600	5.7970	5,709.6500	5.7097	(1.506)	0	0	0
2022/09/22	R248	03/08/2023	12.09	Put	Bond Future	3,780.1500	3.7801	3,827.2500	3.8273	1.246	0	0	0
2022/09/22	R248	03/08/2023	12.10	Call	Bond Future	5,833.3400	5.8333	5,745.7700	5.7458	(1.501)	0	0	0
2022/09/22	R248	03/08/2023	12.10	Put	Bond Future	3,756.4700	3.7565	3,803.3100	3.8033	1.247	0	0	0
2022/09/22	R248	02/11/2023	11.49	Put	Bond Future	6,254.4700	6.2545	6,323.5600	6.3236	1.105	0	0	0
2022/09/22	R248	02/11/2023	11.47	Call	Bond Future	3,793.9000	3.7939	3,726.5000	3.7265	(1.777)	0	0	0
2022/09/22	R248	02/11/2023	11.48	Call	Bond Future	3,821.7300	3.8217	3,754.0300	3.7540	(1.771)	0	0	0
2022/09/22	R248	02/11/2023			Bond Future	11.8671	76.9404	11.8892	76.8033	0.186	0.0000	0.0000	0
2022/09/22	R248	02/11/2023	11.49	Call	Bond Future	3,849.6700	3.8497	3,781.6700	3.7817	(1.766)	0	0	0

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2022/09/22	R248	02/11/2023	11.47	Put	Bond Future	6,329.9900	6.3300	6,399.6800	6.3997	1.101	0	0	0
2022/09/22	R248	02/11/2023	11.48	Put	Bond Future	6,292.1300	6.2921	6,361.5200	6.3615	1.103	0	0	0

Total **1489927**