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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/08/2022 TO 29/08/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/29	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/29	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/29	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/29	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/29	2025	03/11/2022		Bond Future	167.2535	167.2535	167.5055	167.5055	0.151	0.0000	0.0000	7,366
2022/08/29	2025	02/02/2023		Bond Future	168.4254	168.4254	168.6805	168.6805	0.151	0.0000	0.0000	1,936
2022/08/29	2025	04/05/2023		Bond Future	171.6769	171.6769	171.9355	171.9355	0.151	0.0000	0.0000	0
2022/08/29	2025	03/08/2023		Bond Future	173.4446	173.4446	173.7072	173.7072	0.151	0.0000	0.0000	0
2022/08/29	2025	02/11/2023		Bond Future	176.6648	176.6648	176.9326	176.9326	0.152	0.0000	0.0000	0
2022/08/29	2029	03/11/2022		Bond Future	121.9435	121.9435	122.1095	122.1095	0.136	0.0000	0.0000	1,519
2022/08/29	2029	02/02/2023		Bond Future	124.0499	124.0499	124.2179	124.2179	0.135	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
2022/08/29	2029	04/05/2023			Bond Future	125.1329	125.1329	125.3031	125.3031	0.136	0.0000	0.0000	0
2022/08/29	2029	03/08/2023			Bond Future	127.7201	127.7201	127.8929	127.8929	0.135	0.0000	0.0000	0
2022/08/29	2029	02/11/2023			Bond Future	128.7316	128.7316	128.9078	128.9078	0.137	0.0000	0.0000	0
2022/08/29	2030	03/11/2022	9.70	Call	Bond Future	289.6600	0.2897	242.3600	0.2424	(16.329)	0	0	500
2022/08/29	2030	03/11/2022	9.70	Put	Bond Future	3,243.2700	3.2433	3,378.5100	3.3785	4.170	0	0	0
2022/08/29	2030	03/11/2022	10.10	Call	Bond Future	837.1400	0.8371	743.3200	0.7433	(11.207)	0	0	0
2022/08/29	2030	03/11/2022	10.10	Put	Bond Future	1,885.6500	1.8856	1,974.3700	1.9744	4.705	0	0	0
2022/08/29	2030	03/11/2022	10.20	Put	Bond Future	1,621.6600	1.6217	1,698.4100	1.6984	4.733	0	0	0
2022/08/29	2030	03/11/2022			Bond Future	10.3248	90.5085	10.3643	90.3260	0.382	0.0000	0.0000	66,663
2022/08/29	2030	03/11/2022	10.08	Call	Bond Future	799.3200	0.7993	707.9500	0.7080	(11.431)	0	0	0
2022/08/29	2030	03/11/2022	10.08	Put	Bond Future	1,941.8800	1.9419	2,033.0500	2.0331	4.695	0	0	0
2022/08/29	2030	03/11/2022	10.09	Call	Bond Future	818.1000	0.8181	725.5000	0.7255	(11.319)	0	0	0
2022/08/29	2030	03/11/2022	10.09	Put	Bond Future	1,913.6200	1.9136	2,003.5600	2.0036	4.700	0	0	0
2022/08/29	2030	03/11/2022	10.20	Call	Bond Future	1,041.5300	1.0415	935.7400	0.9357	(10.157)	0	0	500
2022/08/29	2030	03/11/2022	11.57	Call	Bond Future	5,678.3500	5.6784	5,497.0200	5.4970	(3.193)	0	0	0
2022/08/29	2030	03/11/2022	11.57	Put	Bond Future	145.2500	0.1453	146.4600	0.1465	0.833	0	0	500
2022/08/29	2030	02/02/2023	11.16	Put	Bond Future	1,063.4500	1.0634	1,099.6700	1.0997	3.406	0	0	388
2022/08/29	2030	02/02/2023	11.35	Call	Bond Future	4,620.1000	4.6201	4,462.7300	4.4627	(3.406)	0	0	5,000
2022/08/29	2030	02/02/2023	11.35	Put	Bond Future	867.9500	0.8680	896.9100	0.8969	3.337	0	0	0
2022/08/29	2030	02/02/2023	9.99	Call	Bond Future	1,130.8000	1.1308	1,051.0100	1.0510	(7.056)	0	0	0
2022/08/29	2030	02/02/2023	10.00	Call	Bond Future	1,146.1200	1.1461	1,065.6500	1.0656	(7.021)	0	0	0
2022/08/29	2030	02/02/2023	10.01	Put	Bond Future	3,343.1000	3.3431	3,448.2600	3.4483	3.146	0	0	0
2022/08/29	2030	02/02/2023	9.80	Call	Bond Future	864.8900	0.8649	797.8000	0.7978	(7.757)	0	0	0
2022/08/29	2030	02/02/2023	9.94	Put	Bond Future	3,560.9800	3.5610	3,670.9100	3.6709	3.087	0	0	102
2022/08/29	2030	02/02/2023	9.20	Call	Bond Future	346.2900	0.3463	311.5900	0.3116	(10.021)	0	0	0
2022/08/29	2030	02/02/2023	9.20	Put	Bond Future	6,371.0800	6.3711	6,522.7100	6.5227	2.380	0	0	0
2022/08/29	2030	02/02/2023	9.66	Call	Bond Future	699.5200	0.6995	641.3900	0.6414	(8.310)	0	0	0
2022/08/29	2030	02/02/2023	9.66	Put	Bond Future	4,516.4000	4.5164	4,644.6000	4.6446	2.839	0	0	102
2022/08/29	2030	02/02/2023	8.81	Put	Bond Future	8,135.8700	8.1359	8,300.9000	8.3009	2.028	0	0	0
2022/08/29	2030	02/02/2023	9.04	Call	Bond Future	270.1000	0.2701	241.4900	0.2415	(10.592)	0	0	0
2022/08/29	2030	02/02/2023	9.04	Put	Bond Future	7,078.5200	7.0785	7,236.2400	7.2362	2.228	0	0	0
2022/08/29	2030	02/02/2023	9.08	Put	Bond Future	6,899.3300	6.8993	7,055.6100	7.0556	2.265	0	0	0
2022/08/29	2030	02/02/2023			Bond Future	10.4892	88.0446	10.5308	87.8583	0.397	0.0000	0.0000	5,200
2022/08/29	2030	02/02/2023	11.55	Call	Bond Future	5,293.5600	5.2936	5,129.8400	5.1298	(3.093)	0	0	5,000
2022/08/29	2030	02/02/2023	11.55	Put	Bond Future	699.0100	0.6990	721.6200	0.7216	3.235	0	0	0
2022/08/29	2030	02/02/2023	11.12	Call	Bond Future	3,879.2700	3.8793	3,730.8500	3.7308	(3.826)	0	0	0
2022/08/29	2030	02/02/2023	11.12	Put	Bond Future	1,109.3500	1.1094	1,147.2600	1.1473	3.417	0	0	0
2022/08/29	2030	02/02/2023	11.16	Call	Bond Future	4,005.2400	4.0052	3,855.1300	3.8551	(3.748)	0	0	0
2022/08/29	2030	02/02/2023	9.99	Put	Bond Future	3,403.9500	3.4039	3,510.4900	3.5105	3.130	0	0	0
2022/08/29	2030	02/02/2023	10.00	Put	Bond Future	3,373.0100	3.3730	3,478.8700	3.4789	3.138	0	0	0
2022/08/29	2030	02/02/2023	10.01	Call	Bond Future	1,162.4500	1.1625	1,081.2800	1.0813	(6.983)	0	0	0
2022/08/29	2030	02/02/2023	9.80	Put	Bond Future	4,022.8100	4.0228	4,142.0500	4.1420	2.964	0	0	0
2022/08/29	2030	02/02/2023	9.83	Call	Bond Future	903.7100	0.9037	834.6500	0.8347	(7.642)	0	0	388
2022/08/29	2030	02/02/2023	9.83	Put	Bond Future	3,921.2000	3.9212	4,038.4700	4.0385	2.991	0	0	0
2022/08/29	2030	02/02/2023	9.94	Call	Bond Future	1,056.0500	1.0561	979.6500	0.9797	(7.235)	0	0	0
2022/08/29	2030	02/02/2023	9.79	Call	Bond Future	852.2800	0.8523	785.8500	0.7858	(7.794)	0	0	0
2022/08/29	2030	02/02/2023	9.79	Put	Bond Future	4,057.0700	4.0571	4,176.9700	4.1770	2.955	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
2022/08/29	2030	02/02/2023	8.81	Call	Bond Future	186.5300	0.1865	165.2300	0.1652	(11.419)	0	0	102
2022/08/29	2030	02/02/2023	9.08	Call	Bond Future	287.5900	0.2876	257.5400	0.2575	(10.449)	0	0	388
2022/08/29	2030	04/05/2023	11.34	Call	Bond Future	4,488.5300	4.4885	4,343.9000	4.3439	(3.222)	0	0	0
2022/08/29	2030	04/05/2023	11.34	Put	Bond Future	1,466.5600	1.4666	1,512.6100	1.5126	3.140	0	0	150
2022/08/29	2030	04/05/2023	10.42	Call	Bond Future	2,123.6500	2.1237	2,022.5100	2.0225	(4.763)	0	0	479
2022/08/29	2030	04/05/2023	10.42	Put	Bond Future	3,036.0100	3.0360	3,125.5500	3.1256	2.949	0	0	0
2022/08/29	2030	04/05/2023	10.52	Call	Bond Future	2,336.6100	2.3366	2,230.0000	2.2300	(4.563)	0	0	0
2022/08/29	2030	04/05/2023	10.52	Put	Bond Future	2,810.2700	2.8103	2,894.3400	2.8943	2.992	0	0	0
2022/08/29	2030	04/05/2023	10.53	Call	Bond Future	2,358.7000	2.3587	2,251.5500	2.2516	(4.543)	0	0	0
2022/08/29	2030	04/05/2023	10.53	Put	Bond Future	2,788.6400	2.7886	2,872.1700	2.8722	2.995	0	0	0
2022/08/29	2030	04/05/2023	9.67	Call	Bond Future	942.7600	0.9428	882.2600	0.8823	(6.417)	0	0	479
2022/08/29	2030	04/05/2023	9.67	Put	Bond Future	5,234.6700	5.2347	5,364.8500	5.3649	2.487	0	0	0
2022/08/29	2030	04/05/2023	9.78	Call	Bond Future	1,064.8000	1.0648	998.9400	0.9989	(6.185)	0	0	388
2022/08/29	2030	04/05/2023	9.78	Put	Bond Future	4,851.0100	4.8510	4,975.8300	4.9758	2.573	0	0	0
2022/08/29	2030	04/05/2023	10.00	Call	Bond Future	1,373.4100	1.3734	1,295.6100	1.2956	(5.665)	0	0	1,080
2022/08/29	2030	04/05/2023	10.00	Put	Bond Future	4,158.6600	4.1587	4,271.5400	4.2715	2.714	0	0	0
2022/08/29	2030	04/05/2023	9.03	Call	Bond Future	451.8200	0.4518	416.9100	0.4169	(7.727)	0	0	388
2022/08/29	2030	04/05/2023	9.03	Put	Bond Future	7,756.7200	7.7567	7,912.4900	7.9125	2.008	0	0	0
2022/08/29	2030	04/05/2023	9.58	Put	Bond Future	5,563.2000	5.5632	5,697.5000	5.6975	2.414	0	0	0
2022/08/29	2030	04/05/2023			Bond Future	10.6287	89.7280	10.6726	89.5373	0.414	0.0000	0.0000	0
2022/08/29	2030	04/05/2023	12.57	Call	Bond Future	8,485.5500	8.4855	8,310.5300	8.3105	(2.063)	0	0	0
2022/08/29	2030	04/05/2023	12.57	Put	Bond Future	543.4500	0.5434	559.1100	0.5591	2.882	0	0	350
2022/08/29	2030	04/05/2023	11.62	Call	Bond Future	5,344.5800	5.3446	5,190.4300	5.1904	(2.884)	0	0	0
2022/08/29	2030	04/05/2023	11.62	Put	Bond Future	1,169.3400	1.1693	1,205.8700	1.2059	3.124	0	0	388
2022/08/29	2030	04/05/2023	12.04	Call	Bond Future	6,700.3000	6.7003	6,534.9900	6.5350	(2.467)	0	0	0
2022/08/29	2030	04/05/2023	12.04	Put	Bond Future	832.3400	0.8323	857.7100	0.8577	3.048	0	0	1,080
2022/08/29	2030	04/05/2023	12.50	Call	Bond Future	8,246.6900	8.2467	8,072.7100	8.0727	(2.110)	0	0	0
2022/08/29	2030	04/05/2023	12.50	Put	Bond Future	574.6500	0.5747	591.3500	0.5913	2.906	0	0	479
2022/08/29	2030	04/05/2023	10.54	Call	Bond Future	2,380.9000	2.3809	2,273.2000	2.2732	(4.523)	0	0	0
2022/08/29	2030	04/05/2023	10.54	Put	Bond Future	2,767.1500	2.7671	2,850.1300	2.8501	2.999	0	0	0
2022/08/29	2030	04/05/2023	10.65	Call	Bond Future	2,632.5400	2.6325	2,519.0100	2.5190	(4.313)	0	0	350
2022/08/29	2030	04/05/2023	10.65	Put	Bond Future	2,539.9900	2.5400	2,617.1400	2.6171	3.037	0	0	0
2022/08/29	2030	04/05/2023	9.58	Call	Bond Future	854.9100	0.8549	798.5300	0.7985	(6.595)	0	0	150
2022/08/29	2030	03/08/2023	12.89	Call	Bond Future	9,119.3100	9.1193	8,943.8600	8.9439	(1.924)	0	0	0
2022/08/29	2030	03/08/2023	12.89	Put	Bond Future	681.5200	0.6815	701.2800	0.7013	2.899	0	0	350
2022/08/29	2030	03/08/2023	11.34	Call	Bond Future	4,367.9300	4.3679	4,230.7500	4.2307	(3.141)	0	0	0
2022/08/29	2030	03/08/2023	11.34	Put	Bond Future	1,939.3500	1.9394	1,997.3800	1.9974	2.992	0	0	0
2022/08/29	2030	03/08/2023	11.35	Call	Bond Future	4,395.2600	4.3953	4,257.7100	4.2577	(3.130)	0	0	0
2022/08/29	2030	03/08/2023	11.36	Put	Bond Future	1,912.9100	1.9129	1,970.2000	1.9702	2.995	0	0	0
2022/08/29	2030	03/08/2023	10.40	Call	Bond Future	2,155.7500	2.1557	2,060.2600	2.0603	(4.430)	0	0	1,012
2022/08/29	2030	03/08/2023	10.65	Call	Bond Future	2,659.1300	2.6591	2,551.5200	2.5515	(4.047)	0	0	350
2022/08/29	2030	03/08/2023	10.65	Put	Bond Future	3,091.6200	3.0916	3,179.2200	3.1792	2.833	0	0	0
2022/08/29	2030	03/08/2023			Bond Future	10.7525	87.5593	10.7989	87.3641	0.432	0.0000	0.0000	0
2022/08/29	2030	03/08/2023	12.59	Call	Bond Future	8,150.2800	8.1503	7,979.6400	7.9796	(2.094)	0	0	0
2022/08/29	2030	03/08/2023	12.59	Put	Bond Future	832.3700	0.8324	856.9400	0.8569	2.952	0	0	1,012
2022/08/29	2030	03/08/2023	11.35	Put	Bond Future	1,926.0900	1.9261	1,983.7500	1.9838	2.994	0	0	0
2022/08/29	2030	03/08/2023	11.36	Call	Bond Future	4,422.6500	4.4226	4,284.7300	4.2847	(3.118)	0	0	0
2022/08/29	2030	03/08/2023	10.40	Put	Bond Future	3,654.7600	3.6548	3,754.4800	3.7545	2.728	0	0	0

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2022/08/29	2030	02/11/2023	10.81	Call	Bond Future	2,927.0700	2.9271	2,818.9500	2.8189	(3.694)	0	0	0
2022/08/29	2030	02/11/2023	10.81	Put	Bond Future	3,384.0100	3.3840	3,474.5300	3.4745	2.675	0	0	0
2022/08/29	2030	02/11/2023	10.80	Call	Bond Future	2,905.5900	2.9056	2,797.9000	2.7979	(3.706)	0	0	0
2022/08/29	2030	02/11/2023	10.80	Put	Bond Future	3,403.4700	3.4035	3,494.4200	3.4944	2.672	0	0	0
2022/08/29	2030	02/11/2023			Bond Future	10.9220	89.1638	10.9709	88.9651	0.448	0.0000	0.0000	0
2022/08/29	2030	02/11/2023	10.82	Call	Bond Future	2,948.6200	2.9486	2,840.0700	2.8401	(3.681)	0	0	0
2022/08/29	2030	02/11/2023	10.82	Put	Bond Future	3,364.6400	3.3646	3,454.7300	3.4547	2.678	0	0	0
2022/08/29	2032	03/11/2022	9.31	Put	Bond Future	8,178.0000	8.1780	8,378.6600	8.3787	2.454	0	0	0
2022/08/29	2032	03/11/2022	9.36	Call	Bond Future	20.7100	0.0207	14.8600	0.0149	(28.247)	0	0	454
2022/08/29	2032	03/11/2022	9.36	Put	Bond Future	7,887.3000	7.8873	8,086.9800	8.0870	2.532	0	0	0
2022/08/29	2032	03/11/2022	9.46	Put	Bond Future	7,312.1300	7.3121	7,509.3600	7.5094	2.697	0	0	0
2022/08/29	2032	03/11/2022	10.56	Put	Bond Future	2,147.6500	2.1476	2,244.4800	2.2445	4.509	0	0	180
2022/08/29	2032	03/11/2022	9.92	Call	Bond Future	162.9100	0.1629	131.1300	0.1311	(19.508)	0	0	750
2022/08/29	2032	03/11/2022	9.92	Put	Bond Future	4,811.1200	4.8111	4,984.8700	4.9849	3.611	0	0	0
2022/08/29	2032	03/11/2022	10.11	Put	Bond Future	3,892.1700	3.8922	4,047.4300	4.0474	3.989	0	0	454
2022/08/29	2032	03/11/2022	10.16	Call	Bond Future	354.0900	0.3541	297.9400	0.2979	(15.858)	0	0	0
2022/08/29	2032	03/11/2022	10.16	Put	Bond Future	3,667.8300	3.6678	3,817.2100	3.8172	4.073	0	0	180
2022/08/29	2032	03/11/2022			Bond Future	10.7772	86.1647	10.8166	85.9592	0.365	0.0000	0.0000	159,808
2022/08/29	2032	03/11/2022	9.31	Call	Bond Future	16.7400	0.0167	11.8700	0.0119	(29.092)	0	0	180
2022/08/29	2032	03/11/2022	9.46	Call	Bond Future	31.2200	0.0312	22.9200	0.0229	(26.586)	0	0	500
2022/08/29	2032	03/11/2022	11.55	Call	Bond Future	4,334.8000	4.3348	4,140.6600	4.1407	(4.479)	0	0	0
2022/08/29	2032	03/11/2022	11.55	Put	Bond Future	414.4600	0.4145	425.8500	0.4259	2.748	0	0	500
2022/08/29	2032	03/11/2022	12.30	Call	Bond Future	7,598.6500	7.5987	7,392.4600	7.3925	(2.714)	0	0	0
2022/08/29	2032	03/11/2022	12.30	Put	Bond Future	101.0100	0.1010	100.3500	0.1004	(0.653)	0	0	750
2022/08/29	2032	03/11/2022	10.66	Call	Bond Future	1,235.3100	1.2353	1,113.4600	1.1135	(9.864)	0	0	0
2022/08/29	2032	03/11/2022	10.66	Put	Bond Future	1,851.8800	1.8519	1,935.5600	1.9356	4.519	0	0	0
2022/08/29	2032	03/11/2022	10.67	Call	Bond Future	1,260.2400	1.2602	1,137.1200	1.1371	(9.770)	0	0	750
2022/08/29	2032	03/11/2022	10.67	Put	Bond Future	1,823.9900	1.8240	1,906.4000	1.9064	4.518	0	0	0
2022/08/29	2032	03/11/2022	11.45	Call	Bond Future	3,923.1100	3.9231	3,732.9400	3.7329	(4.847)	0	0	0
2022/08/29	2032	03/11/2022	11.45	Put	Bond Future	496.3300	0.4963	511.6900	0.5117	3.095	0	0	7,500
2022/08/29	2032	03/11/2022	10.21	Call	Bond Future	411.4500	0.4115	349.1800	0.3492	(15.134)	0	0	500
2022/08/29	2032	03/11/2022	10.21	Put	Bond Future	3,450.4700	3.4505	3,593.7300	3.5937	4.152	0	0	0
2022/08/29	2032	03/11/2022	10.49	Call	Bond Future	853.3500	0.8533	754.1300	0.7541	(11.627)	0	0	0
2022/08/29	2032	03/11/2022	10.49	Put	Bond Future	2,374.5900	2.3746	2,480.9000	2.4809	4.477	0	0	454
2022/08/29	2032	03/11/2022	10.56	Call	Bond Future	1,000.4400	1.0004	891.7400	0.8917	(10.865)	0	0	0
2022/08/29	2032	03/11/2022	10.11	Call	Bond Future	302.5900	0.3026	252.3200	0.2523	(16.613)	0	0	0
2022/08/29	2032	02/02/2023	11.69	Call	Bond Future	4,937.1900	4.9372	4,764.5900	4.7646	(3.496)	0	0	0
2022/08/29	2032	02/02/2023	11.69	Put	Bond Future	1,214.1200	1.2141	1,251.2200	1.2512	3.056	0	0	0
2022/08/29	2032	02/02/2023	10.40	Call	Bond Future	1,298.6700	1.2987	1,209.0200	1.2090	(6.903)	0	0	0
2022/08/29	2032	02/02/2023	10.40	Put	Bond Future	4,099.1800	4.0992	4,219.2300	4.2192	2.929	0	0	0
2022/08/29	2032	02/02/2023	10.50	Call	Bond Future	1,486.4900	1.4865	1,389.1400	1.3891	(6.549)	0	0	0
2022/08/29	2032	02/02/2023	10.50	Put	Bond Future	3,756.9200	3.7569	3,869.2700	3.8693	2.990	0	0	454
2022/08/29	2032	02/02/2023	10.67	Call	Bond Future	1,851.9500	1.8519	1,741.4400	1.7414	(5.967)	0	0	750
2022/08/29	2032	02/02/2023	10.67	Put	Bond Future	3,230.9500	3.2310	3,330.1400	3.3301	3.070	0	0	0
2022/08/29	2032	02/02/2023	10.22	Call	Bond Future	1,000.1100	1.0001	924.1900	0.9242	(7.591)	0	0	500
2022/08/29	2032	02/02/2023	10.22	Put	Bond Future	4,765.5300	4.7655	4,899.3100	4.8993	2.807	0	0	0
2022/08/29	2032	02/02/2023	9.47	Call	Bond Future	296.2200	0.2962	264.7500	0.2648	(10.624)	0	0	500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/29	2032	02/02/2023	9.47	Put	Bond Future	8,236.0300	8.2360	8,414.2600	8.4143	2.164	0	0	0
2022/08/29	2032	02/02/2023	9.92	Call	Bond Future	622.1700	0.6222	567.2700	0.5673	(8.824)	0	0	750
2022/08/29	2032	02/02/2023	9.92	Put	Bond Future	6,027.1200	6.0271	6,181.9200	6.1819	2.568	0	0	0
2022/08/29	2032	02/02/2023			Bond Future	10.9376	87.6329	10.9788	87.4232	0.377	0.0000	0.0000	18
2022/08/29	2032	02/02/2023	11.84	Call	Bond Future	5,483.5600	5.4836	5,305.0800	5.3051	(3.255)	0	0	0
2022/08/29	2032	02/02/2023	11.84	Put	Bond Future	1,044.4300	1.0444	1,075.6500	1.0756	2.989	0	0	500
2022/08/29	2032	02/02/2023	12.75	Call	Bond Future	9,016.7000	9.0167	8,816.6100	8.8166	(2.219)	0	0	0
2022/08/29	2032	02/02/2023	12.75	Put	Bond Future	410.4200	0.4104	420.0300	0.4200	2.342	0	0	750
2022/08/29	2032	02/02/2023	10.38	Call	Bond Future	1,263.0400	1.2630	1,174.9300	1.1749	(6.976)	0	0	0
2022/08/29	2032	02/02/2023	10.38	Put	Bond Future	4,170.0700	4.1701	4,291.6600	4.2917	2.916	0	0	0
2022/08/29	2032	02/02/2023	10.39	Call	Bond Future	1,280.8800	1.2809	1,192.0000	1.1920	(6.939)	0	0	0
2022/08/29	2032	02/02/2023	10.39	Put	Bond Future	4,134.6300	4.1346	4,255.4500	4.2555	2.922	0	0	0
2022/08/29	2032	02/02/2023	10.16	Call	Bond Future	911.8400	0.9118	840.3900	0.8404	(7.836)	0	0	0
2022/08/29	2032	02/02/2023	10.16	Put	Bond Future	5,002.0100	5.0020	5,140.2600	5.1403	2.764	0	0	454
2022/08/29	2032	02/02/2023	9.31	Call	Bond Future	221.7200	0.2217	196.6400	0.1966	(11.312)	0	0	454
2022/08/29	2032	02/02/2023	9.31	Put	Bond Future	9,085.2800	9.0853	9,269.9000	9.2699	2.032	0	0	0
2022/08/29	2032	04/05/2023	10.89	Call	Bond Future	2,641.8100	2.6418	2,523.8000	2.5238	(4.467)	0	0	0
2022/08/29	2032	04/05/2023	10.89	Put	Bond Future	3,554.0700	3.5541	3,650.5800	3.6506	2.715	0	0	0
2022/08/29	2032	04/05/2023	11.37	Call	Bond Future	3,947.6700	3.9477	3,803.2000	3.8032	(3.660)	0	0	400
2022/08/29	2032	04/05/2023	13.43	Call	Bond Future	11,206.8400	11.2068	11,004.4300	11.0044	(1.806)	0	0	0
2022/08/29	2032	04/05/2023	13.43	Put	Bond Future	485.8900	0.4859	498.0000	0.4980	2.492	0	0	400
2022/08/29	2032	04/05/2023			Bond Future	11.0721	85.1471	11.1153	84.9326	0.390	0.0000	0.0000	0
2022/08/29	2032	04/05/2023	11.37	Put	Bond Future	2,482.9300	2.4829	2,552.9800	2.5530	2.821	0	0	0
2022/08/29	2032	04/05/2023	10.62	Call	Bond Future	2,037.3700	2.0374	1,935.6500	1.9356	(4.993)	0	0	400
2022/08/29	2032	04/05/2023	10.62	Put	Bond Future	4,326.3400	4.3263	4,439.1400	4.4391	2.607	0	0	0
2022/08/29	2032	04/05/2023	10.87	Call	Bond Future	2,593.3600	2.5934	2,476.5300	2.4765	(4.505)	0	0	0
2022/08/29	2032	04/05/2023	10.87	Put	Bond Future	3,606.6000	3.6066	3,704.2900	3.7043	2.709	0	0	0
2022/08/29	2032	04/05/2023	10.88	Call	Bond Future	2,617.6700	2.6177	2,500.2500	2.5003	(4.486)	0	0	0
2022/08/29	2032	04/05/2023	10.88	Put	Bond Future	3,580.4000	3.5804	3,677.5000	3.6775	2.712	0	0	0
2022/08/29	2032	03/08/2023	11.90	Call	Bond Future	5,656.2300	5.6562	5,496.6100	5.4966	(2.822)	0	0	5,000
2022/08/29	2032	03/08/2023	11.90	Put	Bond Future	2,287.3300	2.2873	2,347.2500	2.3472	2.620	0	0	0
2022/08/29	2032	03/08/2023	11.77	Call	Bond Future	5,249.9100	5.2499	5,095.2400	5.0952	(2.946)	0	0	0
2022/08/29	2032	03/08/2023	11.77	Put	Bond Future	2,482.5500	2.4825	2,547.4200	2.5474	2.613	0	0	0
2022/08/29	2032	03/08/2023			Bond Future	11.1879	86.8941	11.2332	86.6745	0.404	0.0000	0.0000	2,600
2022/08/29	2032	03/08/2023	11.75	Call	Bond Future	5,188.2700	5.1883	5,034.3800	5.0344	(2.966)	0	0	0
2022/08/29	2032	03/08/2023	11.75	Put	Bond Future	2,513.9800	2.5140	2,579.6300	2.5796	2.611	0	0	0
2022/08/29	2032	03/08/2023	11.76	Call	Bond Future	5,219.0600	5.2191	5,064.7800	5.0648	(2.956)	0	0	0
2022/08/29	2032	03/08/2023	11.76	Put	Bond Future	2,498.2200	2.4982	2,563.4800	2.5635	2.612	0	0	0
2022/08/29	2032	02/11/2023	11.24	Call	Bond Future	3,582.4000	3.5824	3,458.2500	3.4582	(3.466)	0	0	0
2022/08/29	2032	02/11/2023	11.24	Put	Bond Future	4,109.4700	4.1095	4,208.7800	4.2088	2.417	0	0	0
2022/08/29	2032	02/11/2023			Bond Future	11.3510	84.3302	11.3983	84.1068	0.417	0.0000	0.0000	0
2022/08/29	2032	02/11/2023	11.22	Call	Bond Future	3,533.9700	3.5340	3,410.7400	3.4107	(3.487)	0	0	0
2022/08/29	2032	02/11/2023	11.22	Put	Bond Future	4,156.4900	4.1565	4,256.7200	4.2567	2.411	0	0	0
2022/08/29	2032	02/11/2023	11.23	Call	Bond Future	3,558.1500	3.5581	3,434.4600	3.4345	(3.476)	0	0	0
2022/08/29	2032	02/11/2023	11.23	Put	Bond Future	4,132.9300	4.1329	4,232.7000	4.2327	2.414	0	0	0
2022/08/29	2033	03/11/2022			Bond Future	114.6344	114.6344	114.7060	114.7060	0.062	0.0000	0.0000	1,287
2022/08/29	2033	02/02/2023			Bond Future	116.6144	116.6144	116.6863	116.6863	0.062	0.0000	0.0000	6,141

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2022/08/29	2033	04/05/2023			Bond Future	117.4673	117.4673	117.5396	117.5396	0.062	0.0000	0.0000	0
2022/08/29	2033	03/08/2023			Bond Future	119.8957	119.8957	119.9686	119.9686	0.061	0.0000	0.0000	0
2022/08/29	2033	02/11/2023			Bond Future	120.6722	120.6722	120.7467	120.7467	0.062	0.0000	0.0000	0
2022/08/29	2037	03/11/2022	11.30	Put	Bond Future	1,528.5000	1.5285	1,577.5500	1.5775	3.209	0	0	0
2022/08/29	2037	03/11/2022	11.31	Call	Bond Future	2,306.4100	2.3064	2,147.5400	2.1475	(6.888)	0	0	0
2022/08/29	2037	03/11/2022	11.31	Put	Bond Future	1,504.3300	1.5043	1,552.3800	1.5524	3.194	0	0	0
2022/08/29	2037	03/11/2022	11.32	Call	Bond Future	2,342.2300	2.3422	2,182.3800	2.1824	(6.825)	0	0	0
2022/08/29	2037	03/11/2022			Bond Future	11.1764	83.4305	11.2107	83.2236	0.307	0.0000	0.0000	66,033
2022/08/29	2037	03/11/2022	11.30	Call	Bond Future	2,270.9700	2.2710	2,113.1000	2.1131	(6.952)	0	0	0
2022/08/29	2037	03/11/2022	11.32	Put	Bond Future	1,480.6100	1.4806	1,527.6800	1.5277	3.179	0	0	0
2022/08/29	2037	02/02/2023	11.97	Call	Bond Future	5,310.8900	5.3109	5,137.5600	5.1376	(3.264)	0	0	0
2022/08/29	2037	02/02/2023	11.03	Call	Bond Future	2,123.0600	2.1231	2,008.5200	2.0085	(5.395)	0	0	0
2022/08/29	2037	02/02/2023	11.03	Put	Bond Future	3,862.6100	3.8626	3,959.1800	3.9592	2.500	0	0	0
2022/08/29	2037	02/02/2023	11.04	Call	Bond Future	2,149.8000	2.1498	2,034.4800	2.0345	(5.364)	0	0	0
2022/08/29	2037	02/02/2023	11.04	Put	Bond Future	3,828.3100	3.8283	3,924.1000	3.9241	2.502	0	0	0
2022/08/29	2037	02/02/2023			Bond Future	11.3193	80.5959	11.3551	80.3847	0.316	0.0000	0.0000	73,477
2022/08/29	2037	02/02/2023	11.10	Call	Bond Future	2,313.3100	2.3133	2,193.3400	2.1933	(5.186)	0	0	636
2022/08/29	2037	02/02/2023	11.10	Put	Bond Future	3,626.9800	3.6270	3,718.1200	3.7181	2.513	0	0	0
2022/08/29	2037	02/02/2023	11.97	Put	Bond Future	1,592.1900	1.5922	1,629.9700	1.6300	2.373	0	0	636
2022/08/29	2037	02/02/2023	11.05	Call	Bond Future	2,176.5100	2.1765	2,060.4100	2.0604	(5.334)	0	0	0
2022/08/29	2037	02/02/2023	11.05	Put	Bond Future	3,794.0500	3.7940	3,889.0600	3.8891	2.504	0	0	0
2022/08/29	2037	04/05/2023	13.73	Put	Bond Future	681.3900	0.6814	693.3700	0.6934	1.758	0	0	400
2022/08/29	2037	04/05/2023	11.30	Call	Bond Future	3,265.3100	3.2653	3,139.6300	3.1396	(3.849)	0	0	0
2022/08/29	2037	04/05/2023	11.30	Put	Bond Future	4,099.5500	4.0995	4,189.7000	4.1897	2.199	0	0	0
2022/08/29	2037	04/05/2023	11.31	Call	Bond Future	3,294.1500	3.2942	3,167.8900	3.1679	(3.833)	0	0	0
2022/08/29	2037	04/05/2023	11.31	Put	Bond Future	4,069.4300	4.0694	4,159.0000	4.1590	2.201	0	0	0
2022/08/29	2037	04/05/2023	11.03	Put	Bond Future	4,994.0000	4.9940	5,100.3600	5.1004	2.130	0	0	0
2022/08/29	2037	04/05/2023			Bond Future	11.4425	82.1375	11.4797	81.9217	0.325	0.0000	0.0000	0
2022/08/29	2037	04/05/2023	11.78	Call	Bond Future	4,798.2400	4.7982	4,646.8300	4.6468	(3.156)	0	0	400
2022/08/29	2037	04/05/2023	11.78	Put	Bond Future	2,872.0500	2.8720	2,936.4700	2.9365	2.243	0	0	0
2022/08/29	2037	04/05/2023	13.73	Call	Bond Future	12,492.1700	12.4922	12,288.3200	12.2883	(1.632)	0	0	0
2022/08/29	2037	04/05/2023	11.32	Call	Bond Future	3,323.3800	3.3234	3,196.5400	3.1965	(3.817)	0	0	0
2022/08/29	2037	04/05/2023	11.32	Put	Bond Future	4,039.7600	4.0398	4,128.7500	4.1288	2.203	0	0	0
2022/08/29	2037	04/05/2023	11.03	Call	Bond Future	2,543.6600	2.5437	2,434.1900	2.4342	(4.304)	0	0	400
2022/08/29	2037	03/08/2023	12.13	Call	Bond Future	6,214.6000	6.2146	6,055.3500	6.0553	(2.563)	0	0	0
2022/08/29	2037	03/08/2023	12.13	Put	Bond Future	3,024.2700	3.0243	3,085.8600	3.0859	2.037	0	0	0
2022/08/29	2037	03/08/2023	12.12	Call	Bond Future	6,180.0100	6.1800	6,021.1400	6.0211	(2.571)	0	0	0
2022/08/29	2037	03/08/2023	12.12	Put	Bond Future	3,043.4500	3.0435	3,105.4200	3.1054	2.036	0	0	0
2022/08/29	2037	03/08/2023			Bond Future	11.5540	79.5636	11.5928	79.3427	0.336	0.0000	0.0000	0
2022/08/29	2037	03/08/2023	12.14	Call	Bond Future	6,249.5300	6.2495	6,089.9000	6.0899	(2.554)	0	0	0
2022/08/29	2037	03/08/2023	12.14	Put	Bond Future	3,005.4900	3.0055	3,066.7000	3.0667	2.037	0	0	0
2022/08/29	2037	02/11/2023	11.56	Put	Bond Future	5,083.2500	5.0832	5,179.5000	5.1795	1.893	0	0	0
2022/08/29	2037	02/11/2023	11.57	Call	Bond Future	4,362.1000	4.3621	4,233.1300	4.2331	(2.957)	0	0	0
2022/08/29	2037	02/11/2023	11.55	Put	Bond Future	5,111.9400	5.1119	5,208.6400	5.2086	1.892	0	0	0
2022/08/29	2037	02/11/2023			Bond Future	11.6930	81.0212	11.7332	80.7964	0.344	0.0000	0.0000	0
2022/08/29	2037	02/11/2023	11.56	Call	Bond Future	4,333.9400	4.3339	4,205.4200	4.2054	(2.965)	0	0	0
2022/08/29	2037	02/11/2023	11.57	Put	Bond Future	5,054.7000	5.0547	5,150.5000	5.1505	1.895	0	0	0

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2022/08/29	2037	02/11/2023	11.55	Call	Bond Future	4,305.8600	4.3059	4,177.7900	4.1778	(2.974)	0	0	0
2022/08/29	2038	03/11/2022			Bond Future	129.7402	129.7402	130.2456	130.2456	0.390	0.0000	0.0000	5,518
2022/08/29	2038	02/02/2023			Bond Future	130.0496	130.0496	130.5629	130.5629	0.395	0.0000	0.0000	0
2022/08/29	2038	04/05/2023			Bond Future	132.5610	132.5610	133.0831	133.0831	0.394	0.0000	0.0000	0
2022/08/29	2038	03/08/2023			Bond Future	133.2983	133.2983	133.8302	133.8302	0.399	0.0000	0.0000	0
2022/08/29	2038	02/11/2023			Bond Future	135.7727	135.7727	136.3147	136.3147	0.399	0.0000	0.0000	0
2022/08/29	2040	03/11/2022	10.60	Put	Bond Future	4,928.8500	4.9288	5,117.5600	5.1176	3.829	0	0	0
2022/08/29	2040	03/11/2022	10.70	Call	Bond Future	569.0600	0.5691	486.2300	0.4862	(14.556)	0	0	1,078
2022/08/29	2040	03/11/2022	12.00	Call	Bond Future	5,155.8400	5.1558	4,915.1200	4.9151	(4.669)	0	0	0
2022/08/29	2040	03/11/2022	12.00	Put	Bond Future	557.7100	0.5577	573.7600	0.5738	2.878	0	0	0
2022/08/29	2040	03/11/2022	12.52	Call	Bond Future	7,813.2800	7.8133	7,558.2100	7.5582	(3.265)	0	0	0
2022/08/29	2040	03/11/2022	11.39	Call	Bond Future	2,429.6700	2.4297	2,240.6700	2.2407	(7.779)	0	0	0
2022/08/29	2040	03/11/2022	11.40	Call	Bond Future	2,467.9800	2.4680	2,277.7200	2.2777	(7.709)	0	0	0
2022/08/29	2040	03/11/2022	11.41	Put	Bond Future	1,553.1000	1.5531	1,618.3700	1.6184	4.203	0	0	0
2022/08/29	2040	03/11/2022	11.20	Call	Bond Future	1,758.4700	1.7585	1,595.8500	1.5959	(9.248)	0	0	1,078
2022/08/29	2040	03/11/2022	11.20	Put	Bond Future	2,167.2000	2.1672	2,261.3500	2.2613	4.344	0	0	0
2022/08/29	2040	03/11/2022			Bond Future	11.2624	85.3685	11.3019	85.1117	0.351	0.0000	0.0000	61,617
2022/08/29	2040	03/11/2022	10.10	Call	Bond Future	85.6000	0.0856	65.8600	0.0659	(23.061)	0	0	0
2022/08/29	2040	03/11/2022	10.10	Put	Bond Future	8,238.6500	8.2387	8,475.6800	8.4757	2.877	0	0	0
2022/08/29	2040	03/11/2022	10.60	Call	Bond Future	428.0100	0.4280	359.9500	0.3599	(15.901)	0	0	1,600
2022/08/29	2040	03/11/2022	10.70	Put	Bond Future	4,366.5200	4.3665	4,540.4600	4.5405	3.983	0	0	0
2022/08/29	2040	03/11/2022	11.50	Call	Bond Future	2,864.8900	2.8649	2,662.8100	2.6628	(7.054)	0	0	0
2022/08/29	2040	03/11/2022	11.50	Put	Bond Future	1,338.5000	1.3385	1,393.1900	1.3932	4.086	0	0	0
2022/08/29	2040	03/11/2022	12.52	Put	Bond Future	211.4500	0.2114	213.1500	0.2132	0.804	0	0	1,078
2022/08/29	2040	03/11/2022	11.39	Put	Bond Future	1,604.5600	1.6046	1,672.3300	1.6723	4.224	0	0	0
2022/08/29	2040	03/11/2022	11.40	Put	Bond Future	1,578.7300	1.5787	1,645.2400	1.6452	4.213	0	0	0
2022/08/29	2040	03/11/2022	11.41	Call	Bond Future	2,506.4200	2.5064	2,314.9200	2.3149	(7.640)	0	0	0
2022/08/29	2040	03/11/2022	10.80	Call	Bond Future	739.9600	0.7400	641.4400	0.6414	(13.314)	0	0	0
2022/08/29	2040	03/11/2022	10.80	Put	Bond Future	3,842.7500	3.8427	4,001.0000	4.0010	4.118	0	0	0
2022/08/29	2040	03/11/2022	11.30	Call	Bond Future	2,097.8000	2.0978	1,920.7600	1.9208	(8.439)	0	0	1,600
2022/08/29	2040	03/11/2022	11.30	Put	Bond Future	1,853.5500	1.8535	1,933.2800	1.9333	4.301	0	0	0
2022/08/29	2040	02/02/2023	12.24	Call	Bond Future	6,563.1800	6.5632	6,343.0200	6.3430	(3.354)	0	0	0
2022/08/29	2040	02/02/2023	12.24	Put	Bond Future	1,466.1200	1.4661	1,507.7000	1.5077	2.836	0	0	0
2022/08/29	2040	02/02/2023	12.27	Call	Bond Future	6,694.5300	6.6945	6,473.0000	6.4730	(3.309)	0	0	0
2022/08/29	2040	02/02/2023	12.27	Put	Bond Future	1,424.6200	1.4246	1,464.8300	1.4648	2.823	0	0	388
2022/08/29	2040	02/02/2023	11.12	Call	Bond Future	2,351.4700	2.3515	2,212.2000	2.2122	(5.923)	0	0	0
2022/08/29	2040	02/02/2023	11.12	Put	Bond Future	4,174.7900	4.1748	4,297.2600	4.2973	2.934	0	0	0
2022/08/29	2040	02/02/2023	11.19	Call	Bond Future	2,558.2600	2.5583	2,412.4100	2.4124	(5.701)	0	0	621
2022/08/29	2040	02/02/2023	11.19	Put	Bond Future	3,920.9700	3.9210	4,036.8600	4.0369	2.956	0	0	0
2022/08/29	2040	02/02/2023	12.07	Put	Bond Future	1,724.8700	1.7249	1,775.0000	1.7750	2.906	0	0	621
2022/08/29	2040	02/02/2023	10.96	Call	Bond Future	1,915.6900	1.9157	1,791.8600	1.7919	(6.464)	0	0	388
2022/08/29	2040	02/02/2023	10.96	Put	Bond Future	4,806.7700	4.8068	4,944.6800	4.9447	2.869	0	0	0
2022/08/29	2040	02/02/2023	10.93	Call	Bond Future	1,841.0200	1.8410	1,720.1000	1.7201	(6.568)	0	0	0
2022/08/29	2040	02/02/2023			Bond Future	11.4007	82.3165	11.4418	82.0548	0.360	0.0000	0.0000	64,040
2022/08/29	2040	02/02/2023	12.07	Call	Bond Future	5,830.6600	5.8307	5,619.0500	5.6190	(3.629)	0	0	0
2022/08/29	2040	02/02/2023	11.10	Call	Bond Future	2,293.9500	2.2940	2,156.5900	2.1566	(5.988)	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
2022/08/29	2040	02/02/2023	11.10	Put	Bond Future	4,249.6000	4.2496	4,373.9800	4.3740	2.927	0	0	0
2022/08/29	2040	02/02/2023	11.11	Call	Bond Future	2,322.5100	2.3225	2,184.2000	2.1842	(5.955)	0	0	0
2022/08/29	2040	02/02/2023	11.11	Put	Bond Future	4,211.9500	4.2119	4,335.3800	4.3354	2.930	0	0	0
2022/08/29	2040	02/02/2023	10.18	Call	Bond Future	573.5900	0.5736	518.6400	0.5186	(9.580)	0	0	0
2022/08/29	2040	02/02/2023	10.18	Put	Bond Future	8,982.8900	8.9829	9,189.6800	9.1897	2.302	0	0	0
2022/08/29	2040	02/02/2023	10.21	Call	Bond Future	603.7100	0.6037	546.6400	0.5466	(9.453)	0	0	388
2022/08/29	2040	02/02/2023	10.21	Put	Bond Future	8,790.7400	8.7907	8,995.4100	8.9954	2.328	0	0	0
2022/08/29	2040	02/02/2023	10.93	Put	Bond Future	4,934.6500	4.9346	5,075.4700	5.0755	2.854	0	0	0
2022/08/29	2040	04/05/2023	12.78	Call	Bond Future	8,943.0000	8.9430	8,716.6300	8.7166	(2.531)	0	0	0
2022/08/29	2040	04/05/2023	12.78	Put	Bond Future	1,599.0500	1.5991	1,640.1700	1.6402	2.572	0	0	388
2022/08/29	2040	04/05/2023	13.45	Put	Bond Future	990.2300	0.9902	1,013.9200	1.0139	2.392	0	0	486
2022/08/29	2040	04/05/2023	11.43	Call	Bond Future	3,730.9600	3.7310	3,574.4000	3.5744	(4.196)	0	0	0
2022/08/29	2040	04/05/2023	11.43	Put	Bond Future	4,296.3300	4.2963	4,407.2600	4.4073	2.582	0	0	0
2022/08/29	2040	04/05/2023	10.73	Put	Bond Future	7,067.8600	7.0679	7,231.1500	7.2312	2.310	0	0	0
2022/08/29	2040	04/05/2023			Bond Future	11.5196	83.8914	11.5624	83.6239	0.371	0.0000	0.0000	0
2022/08/29	2040	04/05/2023	13.45	Call	Bond Future	11,818.2200	11.8182	11,574.4200	11.5744	(2.063)	0	0	0
2022/08/29	2040	04/05/2023	11.42	Call	Bond Future	3,699.1900	3.6992	3,543.3300	3.5433	(4.213)	0	0	0
2022/08/29	2040	04/05/2023	11.42	Put	Bond Future	4,328.0200	4.3280	4,439.6500	4.4396	2.579	0	0	0
2022/08/29	2040	04/05/2023	11.48	Call	Bond Future	3,892.5200	3.8925	3,732.4600	3.7325	(4.112)	0	0	486
2022/08/29	2040	04/05/2023	11.48	Put	Bond Future	4,141.7100	4.1417	4,249.1400	4.2491	2.594	0	0	0
2022/08/29	2040	04/05/2023	10.73	Call	Bond Future	1,869.1900	1.8692	1,764.9900	1.7650	(5.575)	0	0	486
2022/08/29	2040	04/05/2023	10.92	Call	Bond Future	2,298.4500	2.2984	2,179.7700	2.1798	(5.163)	0	0	388
2022/08/29	2040	04/05/2023	10.92	Put	Bond Future	6,200.3100	6.2003	6,349.1200	6.3491	2.400	0	0	0
2022/08/29	2040	04/05/2023	11.41	Call	Bond Future	3,667.2500	3.6673	3,512.1000	3.5121	(4.231)	0	0	0
2022/08/29	2040	04/05/2023	11.41	Put	Bond Future	4,359.6300	4.3596	4,471.9700	4.4720	2.577	0	0	0
2022/08/29	2040	04/05/2023	10.17	Call	Bond Future	993.9400	0.9939	926.8900	0.9269	(6.746)	0	0	388
2022/08/29	2040	04/05/2023	10.17	Put	Bond Future	10,195.3700	10.1954	10,395.8100	10.3958	1.966	0	0	0
2022/08/29	2040	03/08/2023	12.23	Call	Bond Future	6,845.5600	6.8456	6,649.8200	6.6498	(2.859)	0	0	0
2022/08/29	2040	03/08/2023	12.23	Put	Bond Future	3,256.9300	3.2569	3,334.7200	3.3347	2.388	0	0	0
2022/08/29	2040	03/08/2023			Bond Future	11.6274	81.1031	11.6719	80.8295	0.382	0.0000	0.0000	0
2022/08/29	2040	03/08/2023	12.22	Call	Bond Future	6,808.0800	6.8081	6,612.8000	6.6128	(2.868)	0	0	0
2022/08/29	2040	03/08/2023	12.22	Put	Bond Future	3,276.9500	3.2769	3,355.2000	3.3552	2.388	0	0	0
2022/08/29	2040	03/08/2023	12.21	Call	Bond Future	6,770.9500	6.7710	6,576.1400	6.5761	(2.877)	0	0	0
2022/08/29	2040	03/08/2023	12.21	Put	Bond Future	3,297.3800	3.2974	3,376.1000	3.3761	2.387	0	0	0
2022/08/29	2040	02/11/2023	11.59	Call	Bond Future	4,610.4600	4.6105	4,455.2900	4.4553	(3.366)	0	0	0
2022/08/29	2040	02/11/2023	11.60	Put	Bond Future	5,622.5600	5.6226	5,745.3100	5.7453	2.183	0	0	0
2022/08/29	2040	02/11/2023	11.58	Call	Bond Future	4,580.6400	4.5806	4,426.0200	4.4260	(3.376)	0	0	0
2022/08/29	2040	02/11/2023	11.58	Put	Bond Future	5,686.0100	5.6860	5,809.8700	5.8099	2.178	0	0	0
2022/08/29	2040	02/11/2023			Bond Future	11.7606	82.5887	11.8068	82.3102	0.392	0.0000	0.0000	0
2022/08/29	2040	02/11/2023	11.59	Put	Bond Future	5,654.0200	5.6540	5,777.3300	5.7773	2.181	0	0	0
2022/08/29	2040	02/11/2023	11.60	Call	Bond Future	4,640.7300	4.6407	4,485.0000	4.4850	(3.356)	0	0	0
2022/08/29	2044	03/11/2022	10.10	Call	Bond Future	89.9200	0.0899	69.2300	0.0692	(23.009)	0	0	0
2022/08/29	2044	03/11/2022	10.10	Put	Bond Future	8,393.2800	8.3933	8,636.1500	8.6362	2.894	0	0	0
2022/08/29	2044	03/11/2022	10.60	Call	Bond Future	453.4500	0.4534	381.8300	0.3818	(15.794)	0	0	1,900
2022/08/29	2044	03/11/2022	10.60	Put	Bond Future	4,966.7600	4.9668	5,158.7000	5.1587	3.864	0	0	0
2022/08/29	2044	03/11/2022	10.80	Call	Bond Future	783.1200	0.7831	679.7200	0.6797	(13.204)	0	0	0
2022/08/29	2044	03/11/2022	10.80	Put	Bond Future	3,854.2100	3.8542	4,014.3700	4.0144	4.155	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
2022/08/29	2044	03/11/2022	11.41	Call	Bond Future	2,623.5700	2.6236	2,424.9700	2.4250	(7.570)	0	0	0
2022/08/29	2044	03/11/2022	11.41	Put	Bond Future	1,537.5000	1.5375	1,602.4600	1.6025	4.225	0	0	0
2022/08/29	2044	03/11/2022	11.30	Call	Bond Future	2,201.0000	2.2010	2,017.0200	2.0170	(8.359)	0	0	1,900
2022/08/29	2044	03/11/2022	11.30	Put	Bond Future	1,838.7500	1.8388	1,918.3300	1.9183	4.328	0	0	0
2022/08/29	2044	03/11/2022	11.40	Put	Bond Future	1,563.1300	1.5631	1,629.3400	1.6293	4.236	0	0	0
2022/08/29	2044	03/11/2022			Bond Future	11.2456	82.3317	11.2851	82.0682	0.352	0.0000	0.0000	72,910
2022/08/29	2044	03/11/2022	11.39	Call	Bond Future	2,544.2500	2.5443	2,348.1700	2.3482	(7.707)	0	0	0
2022/08/29	2044	03/11/2022	11.39	Put	Bond Future	1,588.9700	1.5890	1,656.4500	1.6565	4.247	0	0	0
2022/08/29	2044	03/11/2022	11.40	Call	Bond Future	2,583.8500	2.5838	2,386.5000	2.3865	(7.638)	0	0	0
2022/08/29	2044	02/02/2023	11.14	Call	Bond Future	2,534.1800	2.5342	2,386.8100	2.3868	(5.815)	0	0	0
2022/08/29	2044	02/02/2023	11.14	Put	Bond Future	4,098.2500	4.0982	4,219.5400	4.2195	2.960	0	0	0
2022/08/29	2044	02/02/2023	11.15	Call	Bond Future	2,564.7300	2.5647	2,416.3900	2.4164	(5.784)	0	0	0
2022/08/29	2044	02/02/2023	11.15	Put	Bond Future	4,061.2000	4.0612	4,181.5200	4.1815	2.963	0	0	0
2022/08/29	2044	02/02/2023			Bond Future	11.3750	79.3531	11.4161	79.0845	0.362	0.0000	0.0000	33,819
2022/08/29	2044	02/02/2023	11.16	Call	Bond Future	2,595.4600	2.5955	2,446.1600	2.4462	(5.752)	0	0	0
2022/08/29	2044	02/02/2023	11.16	Put	Bond Future	4,024.4200	4.0244	4,143.7800	4.1438	2.966	0	0	0
2022/08/29	2044	04/05/2023	11.75	Put	Bond Future	3,376.9500	3.3769	3,466.5000	3.4665	2.652	0	0	4,000
2022/08/29	2044	04/05/2023	11.41	Call	Bond Future	3,853.8700	3.8539	3,691.9900	3.6920	(4.200)	0	0	0
2022/08/29	2044	04/05/2023	11.41	Put	Bond Future	4,345.1000	4.3451	4,457.7200	4.4577	2.592	0	0	0
2022/08/29	2044	04/05/2023	11.42	Call	Bond Future	3,886.8000	3.8868	3,724.2000	3.7242	(4.183)	0	0	0
2022/08/29	2044	04/05/2023	11.42	Put	Bond Future	4,312.9900	4.3130	4,424.8900	4.4249	2.594	0	0	0
2022/08/29	2044	04/05/2023			Bond Future	11.4859	80.8714	11.5286	80.5969	0.372	0.0000	0.0000	0
2022/08/29	2044	04/05/2023	11.43	Call	Bond Future	3,920.1300	3.9201	3,756.8000	3.7568	(4.166)	0	0	0
2022/08/29	2044	04/05/2023	11.43	Put	Bond Future	4,281.3700	4.2814	4,392.5400	4.3925	2.597	0	0	0
2022/08/29	2044	04/05/2023	11.75	Call	Bond Future	5,048.1500	5.0481	4,863.2000	4.8632	(3.664)	0	0	0
2022/08/29	2044	04/05/2023	12.00	Call	Bond Future	6,007.1500	6.0072	5,807.4400	5.8074	(3.325)	0	0	0
2022/08/29	2044	04/05/2023	12.00	Put	Bond Future	2,808.1300	2.8081	2,882.9200	2.8829	2.663	0	0	4,000
2022/08/29	2044	03/08/2023	12.15	Call	Bond Future	6,842.2800	6.8423	6,642.8000	6.6428	(2.915)	0	0	0
2022/08/29	2044	03/08/2023	12.15	Put	Bond Future	3,396.8400	3.3968	3,478.0800	3.4781	2.392	0	0	0
2022/08/29	2044	03/08/2023	12.16	Call	Bond Future	6,880.2800	6.8803	6,680.3200	6.6803	(2.906)	0	0	0
2022/08/29	2044	03/08/2023	12.16	Put	Bond Future	3,376.0700	3.3761	3,456.8300	3.4568	2.392	0	0	0
2022/08/29	2044	03/08/2023			Bond Future	11.5859	78.1465	11.6303	77.8657	0.383	0.0000	0.0000	0
2022/08/29	2044	03/08/2023	12.17	Call	Bond Future	6,918.3300	6.9183	6,717.8900	6.7179	(2.897)	0	0	0
2022/08/29	2044	03/08/2023	12.17	Put	Bond Future	3,355.4300	3.3554	3,435.7100	3.4357	2.393	0	0	0
2022/08/29	2044	02/11/2023	11.57	Call	Bond Future	4,806.1600	4.8062	4,644.7800	4.6448	(3.358)	0	0	0
2022/08/29	2044	02/11/2023	11.57	Put	Bond Future	5,682.4500	5.6825	5,806.8000	5.8068	2.188	0	0	0
2022/08/29	2044	02/11/2023			Bond Future	11.7094	79.5779	11.7554	79.2922	0.393	0.0000	0.0000	0
2022/08/29	2044	02/11/2023	11.55	Call	Bond Future	4,743.8000	4.7438	4,583.5600	4.5836	(3.378)	0	0	0
2022/08/29	2044	02/11/2023	11.55	Put	Bond Future	5,747.1800	5.7472	5,872.6700	5.8727	2.184	0	0	0
2022/08/29	2044	02/11/2023	11.56	Call	Bond Future	4,775.1100	4.7751	4,614.3000	4.6143	(3.368)	0	0	0
2022/08/29	2044	02/11/2023	11.56	Put	Bond Future	5,714.9000	5.7149	5,839.8200	5.8398	2.186	0	0	0
2022/08/29	2046	03/11/2022			Bond Future	115.8359	115.8359	116.6247	116.6247	0.681	0.0000	0.0000	16,413
2022/08/29	2046	02/02/2023			Bond Future	117.8369	117.8369	118.6386	118.6386	0.680	0.0000	0.0000	0
2022/08/29	2046	04/05/2023			Bond Future	118.0517	118.0517	118.8677	118.8677	0.691	0.0000	0.0000	0
2022/08/29	2046	03/08/2023			Bond Future	120.4939	120.4939	121.3259	121.3259	0.690	0.0000	0.0000	0
2022/08/29	2046	02/11/2023			Bond Future	120.5939	120.5939	121.4414	121.4414	0.703	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
2022/08/29	2050	03/11/2022			Bond Future	119.8560	119.8560	119.8754	119.8754	0.016	0.0000	0.0000	11,715
2022/08/29	2050	02/02/2023			Bond Future	119.7801	119.7801	119.7987	119.7987	0.016	0.0000	0.0000	0
2022/08/29	2050	04/05/2023			Bond Future	122.0930	122.0930	122.1112	122.1112	0.015	0.0000	0.0000	0
2022/08/29	2050	03/08/2023			Bond Future	122.3929	122.3929	122.4105	122.4105	0.014	0.0000	0.0000	0
2022/08/29	2050	02/11/2023			Bond Future	124.6648	124.6648	124.6829	124.6829	0.014	0.0000	0.0000	0
2022/08/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/29	AL37	03/11/2022			Index Future	834.8240	834.8240	833.5890	833.5890	(0.148)	0.0000	0.0000	0
2022/08/29	AL37	02/02/2023			Index Future	849.0400	849.0400	847.7650	847.7650	(0.150)	0.0000	0.0000	0
2022/08/29	AL37	04/05/2023			Index Future	865.2210	865.2210	863.8990	863.8990	(0.153)	0.0000	0.0000	0
2022/08/29	AL37	03/08/2023			Index Future	882.9000	882.9000	881.5340	881.5340	(0.155)	0.0000	0.0000	0
2022/08/29	AL37	02/11/2023			Index Future	899.1080	899.1080	897.7200	897.7200	(0.154)	0.0000	0.0000	0
2022/08/29	AL7T	03/11/2022			Index Future	963.6400	963.6400	961.7040	961.7040	(0.201)	0.0000	0.0000	0
2022/08/29	AL7T	02/02/2023			Index Future	980.0490	980.0490	978.0590	978.0590	(0.203)	0.0000	0.0000	0
2022/08/29	AL7T	04/05/2023			Index Future	998.7270	998.7270	996.6730	996.6730	(0.206)	0.0000	0.0000	0
2022/08/29	AL7T	03/08/2023			Index Future	1,019.1340	1,019.1340	1,017.0180	1,017.0180	(0.208)	0.0000	0.0000	0
2022/08/29	AL7T	02/11/2023			Index Future	1,037.8430	1,037.8430	1,035.6920	1,035.6920	(0.207)	0.0000	0.0000	0
2022/08/29	ALBI	03/11/2022			Index Future	850.4850	850.4850	848.5630	848.5630	(0.226)	0.0000	0.0000	135
2022/08/29	ALBI	02/02/2023			Index Future	864.9680	864.9680	862.9940	862.9940	(0.228)	0.0000	0.0000	0
2022/08/29	ALBI	04/05/2023			Index Future	881.4520	881.4520	879.4180	879.4180	(0.231)	0.0000	0.0000	0
2022/08/29	ALBI	03/08/2023			Index Future	899.4630	899.4630	897.3700	897.3700	(0.233)	0.0000	0.0000	0
2022/08/29	ALBI	02/11/2023			Index Future	915.9740	915.9740	913.8470	913.8470	(0.232)	0.0000	0.0000	0
2022/08/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/08/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/29	ES33	03/11/2022			Bond Future	12.0043	74.1641	12.0433	73.9765	0.325	0.0000	0.0000	0
2022/08/29	ES33	02/02/2023			Bond Future	12.1992	75.4455	12.2400	75.2540	0.334	0.0000	0.0000	350
2022/08/29	ES33	04/05/2023			Bond Future	12.3664	73.1109	12.4091	72.9151	0.345	0.0000	0.0000	0
2022/08/29	ES33	03/08/2023			Bond Future	12.5178	74.6267	12.5624	74.4264	0.356	0.0000	0.0000	0
2022/08/29	ES33	02/11/2023			Bond Future	12.7164	72.2199	12.7629	72.0159	0.366	0.0000	0.0000	0
2022/08/29	ES42	03/11/2022			Bond Future	12.3198	72.3393	12.3590	72.1201	0.318	0.0000	0.0000	0
2022/08/29	ES42	02/02/2023			Bond Future	12.4900	73.5905	12.5309	73.3668	0.327	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
2022/08/29	ES42	04/05/2023			Bond Future	12.6434	70.7505	12.6861	70.5219	0.338	0.0000	0.0000	0
2022/08/29	ES42	03/08/2023			Bond Future	12.7786	72.2207	12.8231	71.9869	0.348	0.0000	0.0000	0
2022/08/29	ES42	02/11/2023			Bond Future	12.9537	69.2987	13.0000	69.0606	0.358	0.0000	0.0000	0
2022/08/29	GOVI	03/11/2022	820.41	Call	GOVI	182,550.0000	18.2550	163,510.0000	16.3510	(10.430)	0	0	0
2022/08/29	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/29	GOVI	03/11/2022	820.42	Call	GOVI	182,450.0000	18.2450	163,410.0000	16.3410	(10.436)	0	0	0
2022/08/29	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/29	GOVI	03/11/2022			GOVI	838.6650	838.6650	836.7610	836.7610	(0.227)	0.0000	0.0000	871
2022/08/29	GOVI	03/11/2022	820.43	Call	GOVI	182,350.0000	18.2350	163,310.0000	16.3310	(10.441)	0	0	0
2022/08/29	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/29	GOVI	02/02/2023	850.82	Call	GOVI	21,260.0000	2.1260	1,720.0000	0.1720	(91.910)	0	0	0
2022/08/29	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/29	GOVI	02/02/2023	850.83	Call	GOVI	21,160.0000	2.1160	1,620.0000	0.1620	(92.344)	0	0	0
2022/08/29	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/29	GOVI	02/02/2023			GOVI	852.9460	852.9460	850.9920	850.9920	(0.229)	0.0000	0.0000	0
2022/08/29	GOVI	02/02/2023	850.84	Call	GOVI	21,060.0000	2.1060	1,520.0000	0.1520	(92.783)	0	0	0
2022/08/29	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/29	GOVI	04/05/2023	852.86	Call	GOVI	163,410.0000	16.3410	143,270.0000	14.3270	(12.325)	0	0	0
2022/08/29	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/29	GOVI	04/05/2023	852.87	Call	GOVI	163,310.0000	16.3310	143,170.0000	14.3170	(12.332)	0	0	0
2022/08/29	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/29	GOVI	04/05/2023			GOVI	869.2010	869.2010	867.1870	867.1870	(0.232)	0.0000	0.0000	0
2022/08/29	GOVI	04/05/2023	852.88	Call	GOVI	163,210.0000	16.3210	143,070.0000	14.3070	(12.340)	0	0	0
2022/08/29	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/29	GOVI	03/08/2023	837.21	Call	GOVI	497,520.0000	49.7520	476,790.0000	47.6790	(4.167)	0	0	0
2022/08/29	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/29	GOVI	03/08/2023	837.22	Call	GOVI	497,420.0000	49.7420	476,690.0000	47.6690	(4.168)	0	0	0
2022/08/29	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/29	GOVI	03/08/2023			GOVI	886.9620	886.9620	884.8890	884.8890	(0.234)	0.0000	0.0000	0
2022/08/29	GOVI	03/08/2023	837.23	Call	GOVI	497,320.0000	49.7320	476,590.0000	47.6590	(4.168)	0	0	0
2022/08/29	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/29	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/29	GOVI	02/11/2023	885.82	Call	GOVI	174,240.0000	17.4240	153,170.0000	15.3170	(12.093)	0	0	0
2022/08/29	GOVI	02/11/2023			GOVI	903.2440	903.2440	901.1370	901.1370	(0.233)	0.0000	0.0000	0
2022/08/29	GOVI	02/11/2023	885.80	Call	GOVI	174,440.0000	17.4440	153,370.0000	15.3370	(12.079)	0	0	0
2022/08/29	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/29	GOVI	02/11/2023	885.81	Call	GOVI	174,340.0000	17.4340	153,270.0000	15.3270	(12.086)	0	0	0
2022/08/29	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/08/29	IGOV	03/11/2022			Index Future	325.3290	325.3290	326.0490	326.0490	0.221	0.0000	0.0000	703
2022/08/29	IGOV	02/02/2023			Index Future	330.9480	330.9480	331.6740	331.6740	0.219	0.0000	0.0000	0
2022/08/29	IGOV	04/05/2023			Index Future	337.3320	337.3320	338.0640	338.0640	0.217	0.0000	0.0000	0
2022/08/29	IGOV	03/08/2023			Index Future	344.3010	344.3010	345.0400	345.0400	0.215	0.0000	0.0000	0
2022/08/29	IGOV	02/11/2023			Index Future	350.6960	350.6960	351.4510	351.4510	0.215	0.0000	0.0000	0

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2022/08/29	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/08/29	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/08/29	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/08/29	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/08/29	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/08/29	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/08/29	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/08/29	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/08/29	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/08/29	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/08/29	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/08/29	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/08/29	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/08/29	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/08/29	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/08/29	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/08/29	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/08/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/08/29	JBAF	21/09/2022			Jibar Tradeable Future	5.8250	94.1750	5.8150	94.1850	(0.172)	0.0000	0.0000	0
2022/08/29	JBAF	19/10/2022			Jibar Tradeable Future	6.4750	93.5250	6.4950	93.5050	0.309	0.0000	0.0000	0
2022/08/29	JBAF	16/11/2022			Jibar Tradeable Future	6.5600	93.4400	6.5700	93.4300	0.152	0.0000	0.0000	0
2022/08/29	JBAF	21/12/2022			Jibar Tradeable Future	7.0150	92.9850	7.0650	92.9350	0.713	0.0000	0.0000	68
2022/08/29	JBAF	18/01/2023			Jibar Tradeable Future	7.1000	92.9000	7.1500	92.8500	0.704	0.0000	0.0000	0
2022/08/29	JBAF	15/02/2023			Jibar Tradeable Future	7.3500	92.6500	7.4700	92.5300	1.633	0.0000	0.0000	0
2022/08/29	JBAF	15/03/2023			Jibar Tradeable Future	7.5000	92.5000	7.5600	92.4400	0.800	0.0000	0.0000	0
2022/08/29	JBAF	21/06/2023			Jibar Tradeable Future	7.9350	92.0650	7.9850	92.0150	0.630	0.0000	0.0000	0
2022/08/29	JBAF	20/09/2023			Jibar Tradeable Future	8.0350	91.9650	8.0850	91.9150	0.622	0.0000	0.0000	75
2022/08/29	JBAF	20/12/2023			Jibar Tradeable Future	8.0500	91.9500	8.1000	91.9000	0.621	0.0000	0.0000	272
2022/08/29	JBAF	20/03/2024			Jibar Tradeable Future	8.0500	91.9500	8.1000	91.9000	0.621	0.0000	0.0000	0
2022/08/29	JBAF	19/06/2024			Jibar Tradeable Future	8.0450	91.9550	8.1050	91.8950	0.746	0.0000	0.0000	0
2022/08/29	R023	03/11/2022	6.25	Call	Bond Future	0.0800	0.0001	0.0700	0.0001	(12.500)	0	0	0
2022/08/29	R023	03/11/2022	6.25	Put	Bond Future	269.8100	0.2698	268.5500	0.2686	(0.467)	0	0	0
2022/08/29	R023	03/11/2022	6.26	Call	Bond Future	0.0900	0.0001	0.0800	0.0001	(11.111)	0	0	0
2022/08/29	R023	03/11/2022	6.26	Put	Bond Future	266.7600	0.2668	265.5000	0.2655	(0.472)	0	0	0
2022/08/29	R023	03/11/2022			Bond Future	7.1313	101.6506	7.1273	101.6519	(0.057)	0.0000	0.0000	23,960
2022/08/29	R023	03/11/2022	6.27	Call	Bond Future	0.1100	0.0001	0.1000	0.0001	(9.091)	0	0	0
2022/08/29	R023	03/11/2022	6.27	Put	Bond Future	263.7100	0.2637	262.4500	0.2625	(0.478)	0	0	0
2022/08/29	R035	03/11/2022	10.57	Call	Bond Future	672.4800	0.6725	582.8800	0.5829	(13.324)	0	0	0
2022/08/29	R035	03/11/2022	10.57	Put	Bond Future	3,473.8500	3.4738	3,618.4400	3.6184	4.162	0	0	582
2022/08/29	R035	03/11/2022	11.15	Call	Bond Future	2,185.1900	2.1852	2,013.9900	2.0140	(7.835)	0	0	0
2022/08/29	R035	03/11/2022	11.15	Put	Bond Future	1,470.6800	1.4707	1,533.6700	1.5337	4.283	0	0	0
2022/08/29	R035	03/11/2022	12.68	Call	Bond Future	9,164.2400	9.1642	8,929.0200	8.9290	(2.567)	0	0	0
2022/08/29	R035	03/11/2022	12.68	Put	Bond Future	82.4200	0.0824	81.3900	0.0814	(1.250)	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
2022/08/29	R035	03/11/2022	10.99	Call	Bond Future	1,663.4900	1.6635	1,512.5800	1.5126	(9.072)	0	0	0
2022/08/29	R035	03/11/2022	10.99	Put	Bond Future	1,898.7700	1.8988	1,982.0500	1.9821	4.386	0	0	582
2022/08/29	R035	03/11/2022	11.05	Call	Bond Future	1,850.6300	1.8506	1,691.7800	1.6918	(8.584)	0	0	976
2022/08/29	R035	03/11/2022			Bond Future	11.0294	87.3404	11.0688	87.1062	0.357	0.0000	0.0000	61,459
2022/08/29	R035	03/11/2022	9.82	Call	Bond Future	65.0000	0.0650	49.5000	0.0495	(23.846)	0	0	582
2022/08/29	R035	03/11/2022	9.82	Put	Bond Future	7,724.9100	7.7249	7,943.6000	7.9436	2.831	0	0	0
2022/08/29	R035	03/11/2022	10.30	Call	Bond Future	314.1000	0.3141	260.9500	0.2609	(16.921)	0	0	976
2022/08/29	R035	03/11/2022	10.30	Put	Bond Future	4,822.6600	4.8227	5,003.7000	5.0037	3.754	0	0	0
2022/08/29	R035	03/11/2022	11.14	Call	Bond Future	2,150.5500	2.1506	1,980.5300	1.9805	(7.906)	0	0	0
2022/08/29	R035	03/11/2022	11.14	Put	Bond Future	1,494.9700	1.4950	1,559.1400	1.5591	4.292	0	0	0
2022/08/29	R035	03/11/2022	11.05	Put	Bond Future	1,727.9800	1.7280	1,803.3200	1.8033	4.360	0	0	0
2022/08/29	R035	03/11/2022	11.13	Call	Bond Future	2,116.0200	2.1160	1,947.2000	1.9472	(7.978)	0	0	0
2022/08/29	R035	03/11/2022	11.13	Put	Bond Future	1,519.4200	1.5194	1,584.7900	1.5848	4.302	0	0	0
2022/08/29	R035	02/02/2023	11.94	Call	Bond Future	5,678.4300	5.6784	5,481.5300	5.4815	(3.468)	0	0	0
2022/08/29	R035	02/02/2023	13.22	Put	Bond Future	404.1200	0.4041	412.3300	0.4123	2.032	0	0	976
2022/08/29	R035	02/02/2023	10.88	Call	Bond Future	2,065.6300	2.0656	1,941.5500	1.9416	(6.007)	0	0	0
2022/08/29	R035	02/02/2023	10.88	Put	Bond Future	3,856.9500	3.8569	3,971.7100	3.9717	2.975	0	0	0
2022/08/29	R035	02/02/2023	10.66	Call	Bond Future	1,544.1900	1.5442	1,439.5700	1.4396	(6.775)	0	0	0
2022/08/29	R035	02/02/2023	10.66	Put	Bond Future	4,668.9500	4.6689	4,803.1700	4.8032	2.875	0	0	582
2022/08/29	R035	02/02/2023	10.30	Put	Bond Future	6,260.5100	6.2605	6,426.0000	6.4260	2.643	0	0	0
2022/08/29	R035	02/02/2023	10.60	Call	Bond Future	1,419.3100	1.4193	1,319.9900	1.3200	(6.998)	0	0	0
2022/08/29	R035	02/02/2023	10.60	Put	Bond Future	4,912.7500	4.9127	5,052.2700	5.0523	2.840	0	0	0
2022/08/29	R035	02/02/2023	10.64	Put	Bond Future	4,749.1200	4.7491	4,885.1000	4.8851	2.863	0	0	0
2022/08/29	R035	02/02/2023	9.81	Call	Bond Future	391.9400	0.3919	351.6100	0.3516	(10.290)	0	0	582
2022/08/29	R035	02/02/2023	9.81	Put	Bond Future	8,948.3700	8.9484	9,146.8800	9.1469	2.218	0	0	0
2022/08/29	R035	02/02/2023	9.85	Call	Bond Future	421.1700	0.4212	378.5900	0.3786	(10.110)	0	0	0
2022/08/29	R035	02/02/2023	9.89	Call	Bond Future	452.1200	0.4521	407.1900	0.4072	(9.938)	0	0	388
2022/08/29	R035	02/02/2023	9.89	Put	Bond Future	8,477.6700	8.4777	8,671.5800	8.6716	2.287	0	0	0
2022/08/29	R035	02/02/2023			Bond Future	11.1832	88.8276	11.2243	88.5888	0.368	0.0000	0.0000	106,331
2022/08/29	R035	02/02/2023	11.94	Put	Bond Future	1,430.5100	1.4305	1,472.4500	1.4725	2.932	0	0	0
2022/08/29	R035	02/02/2023	11.98	Call	Bond Future	5,839.7900	5.8398	5,641.0600	5.6411	(3.403)	0	0	0
2022/08/29	R035	02/02/2023	11.98	Put	Bond Future	1,375.8800	1.3759	1,415.9900	1.4160	2.915	0	0	388
2022/08/29	R035	02/02/2023	13.22	Call	Bond Future	11,169.9100	11.1699	10,939.2800	10.9393	(2.065)	0	0	0
2022/08/29	R035	02/02/2023	11.05	Call	Bond Future	2,532.1900	2.5322	2,393.6000	2.3936	(5.473)	0	0	976
2022/08/29	R035	02/02/2023	11.05	Put	Bond Future	3,312.5900	3.3126	3,412.8400	3.4128	3.026	0	0	0
2022/08/29	R035	02/02/2023	11.06	Call	Bond Future	2,561.3400	2.5613	2,421.9100	2.4219	(5.444)	0	0	0
2022/08/29	R035	02/02/2023	11.06	Put	Bond Future	3,282.7900	3.2828	3,382.2000	3.3822	3.028	0	0	582
2022/08/29	R035	02/02/2023	10.86	Call	Bond Future	2,014.1400	2.0141	1,891.8200	1.8918	(6.073)	0	0	0
2022/08/29	R035	02/02/2023	10.86	Put	Bond Future	3,925.5000	3.9255	4,042.0200	4.0420	2.968	0	0	0
2022/08/29	R035	02/02/2023	10.87	Call	Bond Future	2,039.8000	2.0398	1,916.6000	1.9166	(6.040)	0	0	0
2022/08/29	R035	02/02/2023	10.87	Put	Bond Future	3,891.1100	3.8911	4,006.7500	4.0068	2.972	0	0	0
2022/08/29	R035	02/02/2023	10.30	Call	Bond Future	890.7200	0.8907	817.3700	0.8174	(8.235)	0	0	976
2022/08/29	R035	02/02/2023	10.64	Call	Bond Future	1,501.7100	1.5017	1,398.8500	1.3988	(6.850)	0	0	388
2022/08/29	R035	02/02/2023	9.85	Put	Bond Future	8,711.6400	8.7116	8,907.9000	8.9079	2.253	0	0	0
2022/08/29	R035	04/05/2023	11.22	Put	Bond Future	3,872.1100	3.8721	3,974.1300	3.9741	2.635	0	0	0
2022/08/29	R035	04/05/2023	12.46	Call	Bond Future	7,777.0700	7.7771	7,573.8200	7.5738	(2.613)	0	0	0
2022/08/29	R035	04/05/2023	12.46	Put	Bond Future	1,541.6600	1.5417	1,582.6100	1.5826	2.656	0	0	388
2022/08/29	R035	04/05/2023	13.18	Call	Bond Future	10,697.0900	10.6971	10,475.2000	10.4752	(2.074)	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
2022/08/29	R035	04/05/2023	13.18	Put	Bond Future	900.5500	0.9006	922.8600	0.9229	2.477	0	0	491
2022/08/29	R035	04/05/2023	11.17	Call	Bond Future	3,233.0900	3.2331	3,094.1700	3.0942	(4.297)	0	0	491
2022/08/29	R035	04/05/2023	11.20	Call	Bond Future	3,319.6100	3.3196	3,178.7200	3.1787	(4.244)	0	0	0
2022/08/29	R035	04/05/2023	11.21	Call	Bond Future	3,348.5900	3.3486	3,207.0500	3.2070	(4.227)	0	0	0
2022/08/29	R035	04/05/2023	10.60	Call	Bond Future	1,841.8500	1.8419	1,741.9400	1.7419	(5.424)	0	0	388
2022/08/29	R035	04/05/2023	10.60	Put	Bond Future	6,012.1800	6.0122	6,156.4700	6.1565	2.400	0	0	0
2022/08/29	R035	04/05/2023			Bond Future	11.3063	86.0228	11.3492	85.7786	0.379	0.0000	0.0000	0
2022/08/29	R035	04/05/2023	11.22	Call	Bond Future	3,377.6900	3.3777	3,235.5100	3.2355	(4.209)	0	0	0
2022/08/29	R035	04/05/2023	11.17	Put	Bond Future	4,015.9000	4.0159	4,121.1800	4.1212	2.622	0	0	0
2022/08/29	R035	04/05/2023	11.20	Put	Bond Future	3,929.2200	3.9292	4,032.5300	4.0325	2.629	0	0	0
2022/08/29	R035	04/05/2023	11.21	Put	Bond Future	3,900.5800	3.9006	4,003.2400	4.0032	2.632	0	0	0
2022/08/29	R035	04/05/2023	9.85	Call	Bond Future	781.9400	0.7819	726.9600	0.7270	(7.031)	0	0	388
2022/08/29	R035	04/05/2023	9.85	Put	Bond Future	9,703.6900	9.7037	9,892.9100	9.8929	1.950	0	0	0
2022/08/29	R035	04/05/2023	10.42	Call	Bond Future	1,512.8500	1.5128	1,424.9700	1.4250	(5.809)	0	0	491
2022/08/29	R035	04/05/2023	10.42	Put	Bond Future	6,792.1900	6.7922	6,948.5100	6.9485	2.301	0	0	0
2022/08/29	R035	03/08/2023	12.00	Call	Bond Future	6,153.0100	6.1530	5,976.0700	5.9761	(2.876)	0	0	0
2022/08/29	R035	03/08/2023	12.00	Put	Bond Future	2,961.8100	2.9618	3,034.6600	3.0347	2.460	0	0	0
2022/08/29	R035	03/08/2023			Bond Future	11.4143	87.7863	11.4590	87.5365	0.392	0.0000	0.0000	0
2022/08/29	R035	03/08/2023	11.98	Call	Bond Future	6,083.9100	6.0839	5,907.8400	5.9078	(2.894)	0	0	0
2022/08/29	R035	03/08/2023	11.98	Put	Bond Future	2,998.8200	2.9988	3,072.5400	3.0725	2.458	0	0	0
2022/08/29	R035	03/08/2023	11.99	Call	Bond Future	6,118.2700	6.1183	5,941.7600	5.9418	(2.885)	0	0	0
2022/08/29	R035	03/08/2023	11.99	Put	Bond Future	2,980.1000	2.9801	3,053.3800	3.0534	2.459	0	0	0
2022/08/29	R035	02/11/2023	11.41	Call	Bond Future	4,190.0400	4.1900	4,048.8500	4.0488	(3.370)	0	0	0
2022/08/29	R035	02/11/2023	11.41	Put	Bond Future	5,046.5500	5.0465	5,159.5700	5.1596	2.240	0	0	0
2022/08/29	R035	02/11/2023	11.42	Call	Bond Future	4,217.3000	4.2173	4,075.6000	4.0756	(3.360)	0	0	0
2022/08/29	R035	02/11/2023	11.42	Put	Bond Future	5,018.3000	5.0183	5,130.8100	5.1308	2.242	0	0	0
2022/08/29	R035	02/11/2023			Bond Future	11.5653	84.8966	11.6118	84.6423	0.402	0.0000	0.0000	0
2022/08/29	R035	02/11/2023	11.43	Call	Bond Future	4,245.0200	4.2450	4,102.8100	4.1028	(3.350)	0	0	0
2022/08/29	R035	02/11/2023	11.43	Put	Bond Future	4,990.5500	4.9906	5,102.5500	5.1025	2.244	0	0	0
2022/08/29	R186	03/11/2022	8.53	Call	Bond Future	426.1300	0.4261	358.5900	0.3586	(15.850)	0	0	0
2022/08/29	R186	03/11/2022	8.53	Put	Bond Future	1,633.0600	1.6331	1,743.5400	1.7435	6.765	0	0	0
2022/08/29	R186	03/11/2022	8.54	Call	Bond Future	437.3300	0.4373	368.6400	0.3686	(15.707)	0	0	0
2022/08/29	R186	03/11/2022	8.54	Put	Bond Future	1,608.7100	1.6087	1,718.0400	1.7180	6.796	0	0	0
2022/08/29	R186	03/11/2022	8.91	Put	Bond Future	872.9100	0.8729	939.2200	0.9392	7.596	0	0	4,310
2022/08/29	R186	03/11/2022			Bond Future	8.8719	109.5109	8.9227	109.3329	0.573	0.0000	0.0000	64,278
2022/08/29	R186	03/11/2022	8.23	Call	Bond Future	182.7000	0.1827	145.5700	0.1456	(20.323)	0	0	4,310
2022/08/29	R186	03/11/2022	8.23	Put	Bond Future	2,462.9500	2.4629	2,603.8400	2.6038	5.720	0	0	0
2022/08/29	R186	03/11/2022	8.55	Call	Bond Future	448.9000	0.4489	379.0400	0.3790	(15.562)	0	0	0
2022/08/29	R186	03/11/2022	8.55	Put	Bond Future	1,584.7500	1.5847	1,692.9100	1.6929	6.825	0	0	0
2022/08/29	R186	03/11/2022	8.91	Call	Bond Future	1,006.4300	1.0064	894.7200	0.8947	(11.100)	0	0	0
2022/08/29	R186	02/02/2023	8.33	Call	Bond Future	560.7500	0.5608	503.7300	0.5037	(10.169)	0	0	0
2022/08/29	R186	02/02/2023	8.33	Put	Bond Future	2,896.7700	2.8968	3,021.6100	3.0216	4.310	0	0	0
2022/08/29	R186	02/02/2023	8.32	Call	Bond Future	551.9900	0.5520	495.5900	0.4956	(10.218)	0	0	0
2022/08/29	R186	02/02/2023	8.32	Put	Bond Future	2,921.9500	2.9219	3,047.4100	3.0474	4.294	0	0	0
2022/08/29	R186	02/02/2023			Bond Future	9.0279	106.0800	9.0831	105.8982	0.611	0.0000	0.0000	0
2022/08/29	R186	02/02/2023	8.34	Call	Bond Future	569.3800	0.5694	511.7400	0.5117	(10.123)	0	0	0
2022/08/29	R186	02/02/2023	8.34	Put	Bond Future	2,871.4700	2.8715	2,995.6900	2.9957	4.326	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
2022/08/29	R186	04/05/2023	8.83	Put	Bond Future	2,260.1800	2.2602	2,359.6000	2.3596	4.399	0	0	0
2022/08/29	R186	04/05/2023	8.84	Call	Bond Future	1,314.0600	1.3141	1,226.6600	1.2267	(6.651)	0	0	0
2022/08/29	R186	04/05/2023			Bond Future	9.1376	108.1068	9.1977	107.9206	0.658	0.0000	0.0000	0
2022/08/29	R186	04/05/2023	8.83	Call	Bond Future	1,300.2600	1.3003	1,213.4200	1.2134	(6.679)	0	0	0
2022/08/29	R186	04/05/2023	8.84	Put	Bond Future	2,242.6100	2.2426	2,341.4700	2.3415	4.408	0	0	0
2022/08/29	R186	04/05/2023	8.82	Call	Bond Future	1,286.1900	1.2862	1,199.9100	1.1999	(6.708)	0	0	0
2022/08/29	R186	04/05/2023	8.82	Put	Bond Future	2,277.5000	2.2775	2,377.4800	2.3775	4.390	0	0	0
2022/08/29	R186	03/08/2023	9.74	Call	Bond Future	2,911.2800	2.9113	2,784.4500	2.7844	(4.357)	0	0	0
2022/08/29	R186	03/08/2023	9.74	Put	Bond Future	1,384.8600	1.3849	1,448.8800	1.4489	4.623	0	0	0
2022/08/29	R186	03/08/2023	9.73	Put	Bond Future	1,394.1800	1.3942	1,458.5900	1.4586	4.620	0	0	0
2022/08/29	R186	03/08/2023			Bond Future	9.2102	105.0184	9.2759	104.8276	0.713	0.0000	0.0000	0
2022/08/29	R186	03/08/2023	9.75	Call	Bond Future	2,930.9300	2.9309	2,803.7300	2.8037	(4.340)	0	0	0
2022/08/29	R186	03/08/2023	9.75	Put	Bond Future	1,375.9700	1.3760	1,439.6200	1.4396	4.626	0	0	0
2022/08/29	R186	03/08/2023	9.73	Call	Bond Future	2,892.0500	2.8920	2,765.6100	2.7656	(4.372)	0	0	0
2022/08/29	R186	02/11/2023	9.40	Call	Bond Future	2,122.0500	2.1221	2,016.3300	2.0163	(4.982)	0	0	0
2022/08/29	R186	02/11/2023	9.40	Put	Bond Future	2,060.6700	2.0607	2,149.1500	2.1491	4.294	0	0	0
2022/08/29	R186	02/11/2023			Bond Future	9.3773	106.9432	9.4492	106.7490	0.767	0.0000	0.0000	0
2022/08/29	R186	02/11/2023	9.39	Call	Bond Future	2,106.3900	2.1064	2,001.0800	2.0011	(5.000)	0	0	0
2022/08/29	R186	02/11/2023	9.39	Put	Bond Future	2,072.0300	2.0720	2,160.9200	2.1609	4.290	0	0	0
2022/08/29	R186	02/11/2023	9.38	Call	Bond Future	2,090.7700	2.0908	1,985.8700	1.9859	(5.017)	0	0	0
2022/08/29	R186	02/11/2023	9.38	Put	Bond Future	2,083.4400	2.0834	2,172.7400	2.1727	4.286	0	0	0
2022/08/29	R197	03/11/2022			Bond Future	338.2132	338.2132	338.2759	338.2759	0.019	0.0000	0.0000	831
2022/08/29	R197	02/02/2023			Bond Future	335.1349	335.1349	335.1962	335.1962	0.018	0.0000	0.0000	0
2022/08/29	R197	04/05/2023			Bond Future	341.6078	341.6078	341.6673	341.6673	0.017	0.0000	0.0000	0
2022/08/29	R197	03/08/2023			Bond Future	339.4372	339.4372	339.4954	339.4954	0.017	0.0000	0.0000	0
2022/08/29	R197	02/11/2023			Bond Future	345.7366	345.7366	345.7963	345.7963	0.017	0.0000	0.0000	0
2022/08/29	R202	03/11/2022			Bond Future	251.1220	251.1220	251.7335	251.7335	0.243	0.0000	0.0000	6,148
2022/08/29	R202	02/02/2023			Bond Future	250.7217	250.7217	251.3416	251.3416	0.247	0.0000	0.0000	460
2022/08/29	R202	04/05/2023			Bond Future	255.5625	255.5625	256.1922	256.1922	0.246	0.0000	0.0000	0
2022/08/29	R202	03/08/2023			Bond Future	255.9406	255.9406	256.5816	256.5816	0.250	0.0000	0.0000	0
2022/08/29	R202	02/11/2023			Bond Future	260.6916	260.6916	261.3448	261.3448	0.251	0.0000	0.0000	0
2022/08/29	R209	03/11/2022	9.25	Call	Bond Future	5.3400	0.0053	3.5600	0.0036	(33.333)	0	0	6,000
2022/08/29	R209	03/11/2022	9.25	Put	Bond Future	10,178.0700	10.1781	10,382.4100	10.3824	2.008	0	0	0
2022/08/29	R209	03/11/2022	9.50	Call	Bond Future	16.6400	0.0166	11.8200	0.0118	(28.966)	0	0	0
2022/08/29	R209	03/11/2022	9.50	Put	Bond Future	8,619.8600	8.6199	8,821.1600	8.8212	2.335	0	0	0
2022/08/29	R209	03/11/2022	12.00	Call	Bond Future	5,176.8900	5.1769	4,976.0900	4.9761	(3.879)	0	0	0
2022/08/29	R209	03/11/2022	12.00	Put	Bond Future	262.0500	0.2620	267.3700	0.2674	2.030	0	0	7,750
2022/08/29	R209	03/11/2022	11.03	Call	Bond Future	1,611.9200	1.6119	1,472.2500	1.4722	(8.665)	0	0	0
2022/08/29	R209	03/11/2022	11.03	Put	Bond Future	1,506.1600	1.5062	1,572.6100	1.5726	4.412	0	0	0
2022/08/29	R209	03/11/2022	10.50	Put	Bond Future	3,256.2600	3.2563	3,390.4400	3.3904	4.121	0	0	0
2022/08/29	R209	03/11/2022			Bond Future	11.0098	67.7138	11.0492	67.5077	0.358	0.0000	0.0000	20,217
2022/08/29	R209	03/11/2022	10.00	Call	Bond Future	111.9400	0.1119	88.3700	0.0884	(21.056)	0	0	7,750
2022/08/29	R209	03/11/2022	10.00	Put	Bond Future	5,704.8900	5.7049	5,887.4400	5.8874	3.200	0	0	6,000
2022/08/29	R209	03/11/2022	11.02	Call	Bond Future	1,583.9600	1.5840	1,445.4400	1.4454	(8.745)	0	0	0
2022/08/29	R209	03/11/2022	11.02	Put	Bond Future	1,530.4800	1.5305	1,598.0800	1.5981	4.417	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
2022/08/29	R209	03/11/2022	11.50	Call	Bond Future	3,172.3600	3.1724	2,991.1500	2.9912	(5.712)	0	0	0
2022/08/29	R209	03/11/2022	11.50	Put	Bond Future	673.0100	0.6730	697.9200	0.6979	3.701	0	0	0
2022/08/29	R209	03/11/2022	10.50	Call	Bond Future	510.6700	0.5107	438.7300	0.4387	(14.087)	0	0	0
2022/08/29	R209	03/11/2022	11.00	Call	Bond Future	1,528.8000	1.5288	1,392.6000	1.3926	(8.909)	0	0	0
2022/08/29	R209	03/11/2022	11.00	Put	Bond Future	1,580.0400	1.5800	1,649.9600	1.6500	4.425	0	0	6,000
2022/08/29	R209	03/11/2022	11.01	Call	Bond Future	1,556.2600	1.5563	1,418.8900	1.4189	(8.827)	0	0	0
2022/08/29	R209	03/11/2022	11.01	Put	Bond Future	1,555.1100	1.5551	1,623.8600	1.6239	4.421	0	0	0
2022/08/29	R209	02/02/2023	10.80	Put	Bond Future	3,501.4400	3.5014	3,605.4600	3.6055	2.971	0	0	0
2022/08/29	R209	02/02/2023	10.78	Call	Bond Future	1,666.1300	1.6661	1,561.6100	1.5616	(6.273)	0	0	0
2022/08/29	R209	02/02/2023	10.79	Call	Bond Future	1,688.1300	1.6881	1,582.8300	1.5828	(6.238)	0	0	0
2022/08/29	R209	02/02/2023			Bond Future	11.1421	68.8676	11.1831	68.6574	0.368	0.0000	0.0000	2,066
2022/08/29	R209	02/02/2023	10.80	Call	Bond Future	1,710.1200	1.7101	1,604.0300	1.6040	(6.204)	0	0	0
2022/08/29	R209	02/02/2023	10.78	Put	Bond Future	3,564.2400	3.5642	3,669.8300	3.6698	2.962	0	0	0
2022/08/29	R209	02/02/2023	10.79	Put	Bond Future	3,532.8100	3.5328	3,637.6200	3.6376	2.967	0	0	0
2022/08/29	R209	04/05/2023	11.09	Call	Bond Future	2,760.9600	2.7610	2,639.9800	2.6400	(4.382)	0	0	0
2022/08/29	R209	04/05/2023	11.09	Put	Bond Future	3,590.8600	3.5909	3,684.6100	3.6846	2.611	0	0	0
2022/08/29	R209	04/05/2023	11.10	Call	Bond Future	2,786.0600	2.7861	2,664.4900	2.6645	(4.364)	0	0	0
2022/08/29	R209	04/05/2023	11.10	Put	Bond Future	3,564.5300	3.5645	3,657.6900	3.6577	2.614	0	0	0
2022/08/29	R209	04/05/2023	10.00	Call	Bond Future	873.9500	0.8739	816.1000	0.8161	(6.619)	0	0	7,500
2022/08/29	R209	04/05/2023	10.00	Put	Bond Future	7,652.3800	7.6524	7,809.2600	7.8093	2.050	0	0	0
2022/08/29	R209	04/05/2023			Bond Future	11.2527	67.0316	11.2953	66.8169	0.378	0.0000	0.0000	1,250
2022/08/29	R209	04/05/2023	12.50	Call	Bond Future	7,143.6000	7.1436	6,961.5000	6.9615	(2.549)	0	0	0
2022/08/29	R209	04/05/2023	12.50	Put	Bond Future	1,234.1800	1.2342	1,266.8100	1.2668	2.644	0	0	7,500
2022/08/29	R209	04/05/2023	11.11	Call	Bond Future	2,811.2600	2.8113	2,689.1100	2.6891	(4.345)	0	0	0
2022/08/29	R209	04/05/2023	11.11	Put	Bond Future	3,538.3700	3.5384	3,630.9500	3.6310	2.616	0	0	0
2022/08/29	R209	04/05/2023	11.00	Call	Bond Future	2,540.9000	2.5409	2,425.3000	2.4253	(4.550)	0	0	0
2022/08/29	R209	04/05/2023	11.00	Put	Bond Future	3,836.0800	3.8361	3,935.2100	3.9352	2.584	0	0	7,500
2022/08/29	R209	03/08/2023	11.95	Put	Bond Future	2,547.5400	2.5475	2,610.0700	2.6101	2.455	0	0	0
2022/08/29	R209	03/08/2023	11.93	Call	Bond Future	5,397.6500	5.3976	5,241.2900	5.2413	(2.897)	0	0	0
2022/08/29	R209	03/08/2023	11.94	Call	Bond Future	5,427.9800	5.4280	5,271.2300	5.2712	(2.888)	0	0	0
2022/08/29	R209	03/08/2023			Bond Future	11.3474	68.4067	11.3916	68.1870	0.389	0.0000	0.0000	0
2022/08/29	R209	03/08/2023	11.95	Call	Bond Future	5,458.5900	5.4586	5,301.4600	5.3015	(2.879)	0	0	0
2022/08/29	R209	03/08/2023	11.93	Put	Bond Future	2,580.3200	2.5803	2,643.6200	2.6436	2.453	0	0	0
2022/08/29	R209	03/08/2023	11.94	Put	Bond Future	2,563.7600	2.5638	2,626.6700	2.6267	2.454	0	0	0
2022/08/29	R209	02/11/2023	11.33	Call	Bond Future	3,698.3300	3.6983	3,573.1900	3.5732	(3.384)	0	0	0
2022/08/29	R209	02/11/2023	11.33	Put	Bond Future	4,422.0600	4.4221	4,520.4500	4.5205	2.225	0	0	0
2022/08/29	R209	02/11/2023	11.34	Call	Bond Future	3,722.9100	3.7229	3,597.3100	3.5973	(3.374)	0	0	0
2022/08/29	R209	02/11/2023	11.34	Put	Bond Future	4,396.9700	4.3970	4,494.9000	4.4949	2.227	0	0	0
2022/08/29	R209	02/11/2023			Bond Future	11.4767	66.5117	11.5225	66.2881	0.399	0.0000	0.0000	0
2022/08/29	R209	02/11/2023	11.35	Call	Bond Future	3,747.2800	3.7473	3,621.2200	3.6212	(3.364)	0	0	0
2022/08/29	R209	02/11/2023	11.35	Put	Bond Future	4,371.7200	4.3717	4,469.1900	4.4692	2.230	0	0	0
2022/08/29	R210	03/11/2022			Bond Future	230.5620	230.5620	230.5886	230.5886	0.012	0.0000	0.0000	732
2022/08/29	R210	02/02/2023			Bond Future	234.5449	234.5449	234.5702	234.5702	0.011	0.0000	0.0000	300
2022/08/29	R210	04/05/2023			Bond Future	235.9490	235.9490	235.9728	235.9728	0.010	0.0000	0.0000	0
2022/08/29	R210	03/08/2023			Bond Future	240.8284	240.8284	240.8510	240.8510	0.009	0.0000	0.0000	0
2022/08/29	R210	02/11/2023			Bond Future	242.0604	242.0604	242.0835	242.0835	0.010	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
2022/08/29	R213	03/11/2022	9.19	Call	Bond Future	15.2500	0.0152	10.5600	0.0106	(30.754)	0	0	476
2022/08/29	R213	03/11/2022	9.19	Put	Bond Future	7,258.9400	7.2589	7,463.6400	7.4636	2.820	0	0	0
2022/08/29	R213	03/11/2022	10.38	Call	Bond Future	814.1800	0.8142	713.7100	0.7137	(12.340)	0	0	0
2022/08/29	R213	03/11/2022	10.38	Put	Bond Future	2,073.6000	2.0736	2,182.5200	2.1825	5.253	0	0	0
2022/08/29	R213	03/11/2022	10.39	Call	Bond Future	833.1300	0.8331	731.3000	0.7313	(12.223)	0	0	0
2022/08/29	R213	03/11/2022	10.39	Put	Bond Future	2,044.5100	2.0445	2,152.0700	2.1521	5.261	0	0	0
2022/08/29	R213	03/11/2022	10.37	Call	Bond Future	795.3500	0.7953	696.2500	0.6963	(12.460)	0	0	0
2022/08/29	R213	03/11/2022	10.37	Put	Bond Future	2,102.8500	2.1028	2,213.1400	2.2131	5.245	0	0	200
2022/08/29	R213	03/11/2022			Bond Future	10.6447	81.5367	10.6892	81.3273	0.418	0.0000	0.0000	34,268
2022/08/29	R213	03/11/2022	9.13	Call	Bond Future	11.8500	0.0119	8.0900	0.0081	(31.730)	0	0	200
2022/08/29	R213	03/11/2022	9.13	Put	Bond Future	7,571.8100	7.5718	7,777.4400	7.7774	2.716	0	0	0
2022/08/29	R213	03/11/2022	9.84	Call	Bond Future	169.1200	0.1691	134.8000	0.1348	(20.293)	0	0	0
2022/08/29	R213	03/11/2022	9.84	Put	Bond Future	4,077.3800	4.0774	4,252.4500	4.2525	4.294	0	0	476
2022/08/29	R213	03/11/2022	10.40	Call	Bond Future	852.3400	0.8523	749.1500	0.7492	(12.107)	0	0	0
2022/08/29	R213	03/11/2022	10.40	Put	Bond Future	2,015.7100	2.0157	2,121.9100	2.1219	5.269	0	0	0
2022/08/29	R213	03/11/2022	9.98	Call	Bond Future	272.9200	0.2729	224.0800	0.2241	(17.895)	0	0	0
2022/08/29	R213	03/11/2022	9.98	Put	Bond Future	3,484.0300	3.4840	3,644.5800	3.6446	4.608	0	0	200
2022/08/29	R213	03/11/2022	10.19	Call	Bond Future	505.2600	0.5053	430.5800	0.4306	(14.781)	0	0	0
2022/08/29	R213	03/11/2022	10.19	Put	Bond Future	2,684.3900	2.6844	2,819.1000	2.8191	5.018	0	0	476
2022/08/29	R213	02/02/2023	10.43	Put	Bond Future	3,156.1500	3.1562	3,270.3400	3.2703	3.618	0	0	0
2022/08/29	R213	02/02/2023	12.20	Call	Bond Future	6,568.5200	6.5685	6,373.8000	6.3738	(2.964)	0	0	0
2022/08/29	R213	02/02/2023	12.20	Put	Bond Future	517.6900	0.5177	536.5300	0.5365	3.639	0	0	912
2022/08/29	R213	02/02/2023	10.22	Put	Bond Future	3,809.3600	3.8094	3,939.7900	3.9398	3.424	0	0	0
2022/08/29	R213	02/02/2023	10.23	Call	Bond Future	1,059.2000	1.0592	975.3100	0.9753	(7.920)	0	0	0
2022/08/29	R213	02/02/2023	10.35	Call	Bond Future	1,249.5400	1.2495	1,156.3800	1.1564	(7.456)	0	0	0
2022/08/29	R213	02/02/2023	10.35	Put	Bond Future	3,395.7600	3.3958	3,516.1600	3.5162	3.546	0	0	476
2022/08/29	R213	02/02/2023	10.01	Call	Bond Future	762.4800	0.7625	695.0500	0.6950	(8.844)	0	0	0
2022/08/29	R213	02/02/2023			Bond Future	10.8108	82.9251	10.8575	82.7115	0.432	0.0000	0.0000	0
2022/08/29	R213	02/02/2023	10.43	Call	Bond Future	1,387.8100	1.3878	1,288.4400	1.2884	(7.160)	0	0	912
2022/08/29	R213	02/02/2023	10.22	Call	Bond Future	1,044.3400	1.0443	961.2100	0.9612	(7.960)	0	0	0
2022/08/29	R213	02/02/2023	10.23	Put	Bond Future	3,776.4100	3.7764	3,906.0800	3.9061	3.434	0	0	0
2022/08/29	R213	02/02/2023	9.16	Call	Bond Future	204.5300	0.2045	179.7600	0.1798	(12.111)	0	0	476
2022/08/29	R213	02/02/2023	9.16	Put	Bond Future	8,242.9000	8.2429	8,431.6900	8.4317	2.290	0	0	0
2022/08/29	R213	02/02/2023	10.01	Put	Bond Future	4,539.6900	4.5397	4,685.8200	4.6858	3.219	0	0	476
2022/08/29	R213	02/02/2023	10.21	Call	Bond Future	1,029.4200	1.0294	947.0700	0.9471	(8.000)	0	0	0
2022/08/29	R213	02/02/2023	10.21	Put	Bond Future	3,842.2900	3.8423	3,973.5000	3.9735	3.415	0	0	0
2022/08/29	R213	04/05/2023	10.75	Call	Bond Future	2,310.0800	2.3101	2,193.6300	2.1936	(5.041)	0	0	0
2022/08/29	R213	04/05/2023	10.75	Put	Bond Future	3,176.6300	3.1766	3,278.5300	3.2785	3.208	0	0	0
2022/08/29	R213	04/05/2023			Bond Future	10.9428	80.9580	10.9917	80.7396	0.448	0.0000	0.0000	0
2022/08/29	R213	04/05/2023	10.74	Call	Bond Future	2,288.6700	2.2887	2,172.8200	2.1728	(5.062)	0	0	0
2022/08/29	R213	04/05/2023	10.74	Put	Bond Future	3,200.5100	3.2005	3,303.0100	3.3030	3.203	0	0	0
2022/08/29	R213	04/05/2023	10.73	Call	Bond Future	2,267.1000	2.2671	2,151.8600	2.1519	(5.083)	0	0	0
2022/08/29	R213	04/05/2023	10.73	Put	Bond Future	3,224.2500	3.2243	3,327.3600	3.3274	3.198	0	0	0
2022/08/29	R213	03/08/2023	11.62	Put	Bond Future	2,141.0400	2.1410	2,209.9300	2.2099	3.218	0	0	0
2022/08/29	R213	03/08/2023	11.63	Call	Bond Future	4,570.3400	4.5703	4,415.4000	4.4154	(3.390)	0	0	0
2022/08/29	R213	03/08/2023			Bond Future	11.0577	82.6168	11.1091	82.3933	0.465	0.0000	0.0000	0
2022/08/29	R213	03/08/2023	11.62	Call	Bond Future	4,542.5400	4.5425	4,388.0100	4.3880	(3.402)	0	0	0
2022/08/29	R213	03/08/2023	11.63	Put	Bond Future	2,126.9800	2.1270	2,195.4600	2.1955	3.220	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
2022/08/29	R213	03/08/2023	11.61	Call	Bond Future	4,514.7900	4.5148	4,360.6800	4.3607	(3.413)	0	0	0
2022/08/29	R213	03/08/2023	11.61	Put	Bond Future	2,155.1900	2.1552	2,224.5000	2.2245	3.216	0	0	0
2022/08/29	R213	02/11/2023	11.13	Call	Bond Future	3,184.6700	3.1847	3,060.1100	3.0601	(3.911)	0	0	0
2022/08/29	R213	02/11/2023	11.13	Put	Bond Future	3,594.4300	3.5944	3,697.2700	3.6973	2.861	0	0	0
2022/08/29	R213	02/11/2023			Bond Future	11.2266	80.5831	11.2804	80.3557	0.480	0.0000	0.0000	0
2022/08/29	R213	02/11/2023	11.12	Call	Bond Future	3,162.3300	3.1623	3,038.2400	3.0382	(3.924)	0	0	0
2022/08/29	R213	02/11/2023	11.12	Put	Bond Future	3,614.6800	3.6147	3,717.9900	3.7180	2.858	0	0	0
2022/08/29	R213	02/11/2023	11.11	Call	Bond Future	3,140.0500	3.1400	3,016.4400	3.0164	(3.937)	0	0	0
2022/08/29	R213	02/11/2023	11.11	Put	Bond Future	3,635.0200	3.6350	3,738.8100	3.7388	2.855	0	0	0
2022/08/29	R214	03/11/2022	11.34	Call	Bond Future	2,156.2300	2.1562	1,993.7300	1.9937	(7.536)	0	0	0
2022/08/29	R214	03/11/2022	11.36	Put	Bond Future	1,270.9200	1.2709	1,322.4000	1.3224	4.051	0	0	0
2022/08/29	R214	03/11/2022			Bond Future	11.1844	65.0451	11.2240	64.8291	0.353	0.0000	0.0000	25,384
2022/08/29	R214	03/11/2022	11.34	Put	Bond Future	1,312.6000	1.3126	1,366.0900	1.3661	4.075	0	0	0
2022/08/29	R214	03/11/2022	11.35	Call	Bond Future	2,188.8800	2.1889	2,025.3700	2.0254	(7.470)	0	0	0
2022/08/29	R214	03/11/2022	11.35	Put	Bond Future	1,291.6200	1.2916	1,344.1000	1.3441	4.063	0	0	0
2022/08/29	R214	03/11/2022	11.36	Call	Bond Future	2,221.7500	2.2218	2,057.2400	2.0572	(7.405)	0	0	0
2022/08/29	R214	02/02/2023	11.07	Call	Bond Future	2,030.6800	2.0307	1,911.1200	1.9111	(5.888)	0	0	0
2022/08/29	R214	02/02/2023	11.07	Put	Bond Future	3,358.1500	3.3581	3,458.7400	3.4587	2.995	0	0	0
2022/08/29	R214	02/02/2023	11.08	Call	Bond Future	2,055.4700	2.0555	1,935.1100	1.9351	(5.856)	0	0	0
2022/08/29	R214	02/02/2023	11.08	Put	Bond Future	3,327.4200	3.3274	3,427.2100	3.4272	2.999	0	0	0
2022/08/29	R214	02/02/2023			Bond Future	11.3128	66.1527	11.3538	65.9325	0.363	0.0000	0.0000	64,507
2022/08/29	R214	02/02/2023	11.09	Call	Bond Future	2,080.6000	2.0806	1,959.4300	1.9594	(5.824)	0	0	0
2022/08/29	R214	02/02/2023	11.09	Put	Bond Future	3,297.0900	3.2971	3,396.0700	3.3961	3.002	0	0	0
2022/08/29	R214	04/05/2023	11.36	Call	Bond Future	3,258.3000	3.2583	3,123.8700	3.1239	(4.126)	0	0	0
2022/08/29	R214	04/05/2023	11.36	Put	Bond Future	3,551.8700	3.5519	3,642.3300	3.6423	2.547	0	0	0
2022/08/29	R214	04/05/2023	11.37	Call	Bond Future	3,285.8900	3.2859	3,150.8700	3.1509	(4.109)	0	0	0
2022/08/29	R214	04/05/2023	11.37	Put	Bond Future	3,526.0700	3.5261	3,615.9400	3.6159	2.549	0	0	0
2022/08/29	R214	04/05/2023			Bond Future	11.4152	64.1193	11.4577	63.8944	0.372	0.0000	0.0000	0
2022/08/29	R214	04/05/2023	11.38	Call	Bond Future	3,313.7900	3.3138	3,178.1900	3.1782	(4.092)	0	0	0
2022/08/29	R214	04/05/2023	11.38	Put	Bond Future	3,500.6500	3.5006	3,589.9400	3.5899	2.551	0	0	0
2022/08/29	R214	03/08/2023	12.14	Call	Bond Future	5,819.6200	5.8196	5,653.3500	5.6534	(2.857)	0	0	0
2022/08/29	R214	03/08/2023	12.14	Put	Bond Future	2,624.2000	2.6242	2,687.8800	2.6879	2.427	0	0	0
2022/08/29	R214	03/08/2023	12.15	Call	Bond Future	5,851.3400	5.8513	5,684.6900	5.6847	(2.848)	0	0	0
2022/08/29	R214	03/08/2023	12.15	Put	Bond Future	2,607.6900	2.6077	2,670.9900	2.6710	2.427	0	0	0
2022/08/29	R214	03/08/2023			Bond Future	11.5044	65.4336	11.5485	65.2037	0.383	0.0000	0.0000	0
2022/08/29	R214	03/08/2023	12.16	Call	Bond Future	5,883.3300	5.8833	5,716.3000	5.7163	(2.839)	0	0	0
2022/08/29	R214	03/08/2023	12.16	Put	Bond Future	2,591.5200	2.5915	2,654.4400	2.6544	2.428	0	0	0
2022/08/29	R214	02/11/2023	11.45	Put	Bond Future	4,812.1400	4.8121	4,915.2200	4.9152	2.142	0	0	0
2022/08/29	R214	02/11/2023	11.46	Call	Bond Future	3,917.3300	3.9173	3,785.8700	3.7859	(3.356)	0	0	0
2022/08/29	R214	02/11/2023	11.46	Put	Bond Future	4,785.0700	4.7851	4,887.6800	4.8877	2.144	0	0	0
2022/08/29	R214	02/11/2023			Bond Future	11.6267	63.3382	11.6723	63.1041	0.392	0.0000	0.0000	0
2022/08/29	R214	02/11/2023	11.45	Call	Bond Future	3,891.7500	3.8918	3,760.7600	3.7608	(3.366)	0	0	0
2022/08/29	R214	02/11/2023	11.47	Call	Bond Future	3,942.7100	3.9427	3,810.7800	3.8108	(3.346)	0	0	0
2022/08/29	R214	02/11/2023	11.47	Put	Bond Future	4,757.8600	4.7579	4,860.0000	4.8600	2.147	0	0	0
2022/08/29	R248	03/11/2022	10.60	Call	Bond Future	603.1300	0.6031	515.1300	0.5151	(14.591)	0	0	950
2022/08/29	R248	03/11/2022	10.60	Put	Bond Future	4,672.9600	4.6730	4,857.7800	4.8578	3.955	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
2022/08/29	R248	03/11/2022	10.70	Call	Bond Future	785.1800	0.7852	680.4200	0.6804	(13.342)	0	0	0
2022/08/29	R248	03/11/2022	10.70	Put	Bond Future	4,108.1000	4.1081	4,276.1600	4.2762	4.091	0	0	0
2022/08/29	R248	03/11/2022	11.32	Call	Bond Future	2,704.3400	2.7043	2,499.4000	2.4994	(7.578)	0	0	0
2022/08/29	R248	03/11/2022	11.20	Call	Bond Future	2,234.1200	2.2341	2,045.6800	2.0457	(8.435)	0	0	0
2022/08/29	R248	03/11/2022	11.20	Put	Bond Future	1,989.3100	1.9893	2,073.6900	2.0737	4.242	0	0	0
2022/08/29	R248	03/11/2022	11.30	Put	Bond Future	1,696.5900	1.6966	1,767.0700	1.7671	4.154	0	0	0
2022/08/29	R248	03/11/2022	11.31	Put	Bond Future	1,669.5000	1.6695	1,738.6700	1.7387	4.143	0	0	0
2022/08/29	R248	03/11/2022			Bond Future	11.1644	81.3967	11.2041	81.1239	0.355	0.0000	0.0000	256,863
2022/08/29	R248	03/11/2022	10.00	Call	Bond Future	81.2900	0.0813	62.0600	0.0621	(23.656)	0	0	0
2022/08/29	R248	03/11/2022	10.00	Put	Bond Future	8,884.9300	8.8849	9,138.5200	9.1385	2.854	0	0	0
2022/08/29	R248	03/11/2022	11.32	Put	Bond Future	1,642.7700	1.6428	1,710.6500	1.7106	4.132	0	0	0
2022/08/29	R248	03/11/2022	11.90	Call	Bond Future	5,420.4200	5.4204	5,165.0000	5.1650	(4.712)	0	0	0
2022/08/29	R248	03/11/2022	11.90	Put	Bond Future	610.8700	0.6109	628.2700	0.6283	2.848	0	0	0
2022/08/29	R248	03/11/2022	11.30	Call	Bond Future	2,623.0600	2.6231	2,420.7200	2.4207	(7.714)	0	0	950
2022/08/29	R248	03/11/2022	11.31	Call	Bond Future	2,663.5700	2.6636	2,459.9200	2.4599	(7.646)	0	0	0
2022/08/29	R248	02/02/2023	11.10	Put	Bond Future	3,997.8900	3.9979	4,119.6100	4.1196	3.045	0	0	0
2022/08/29	R248	02/02/2023	11.08	Call	Bond Future	2,655.9200	2.6559	2,501.5700	2.5016	(5.812)	0	0	0
2022/08/29	R248	02/02/2023	11.08	Put	Bond Future	4,072.8100	4.0728	4,196.5500	4.1965	3.038	0	0	0
2022/08/29	R248	02/02/2023			Bond Future	11.2860	82.8195	11.3272	82.5415	0.365	0.0000	0.0000	0
2022/08/29	R248	02/02/2023	11.10	Call	Bond Future	2,720.5000	2.7205	2,564.1300	2.5641	(5.748)	0	0	2,700
2022/08/29	R248	02/02/2023	11.06	Call	Bond Future	2,592.3200	2.5923	2,440.0000	2.4400	(5.876)	0	0	0
2022/08/29	R248	02/02/2023	11.06	Put	Bond Future	4,149.1300	4.1491	4,274.9000	4.2749	3.031	0	0	0
2022/08/29	R248	02/02/2023	11.07	Call	Bond Future	2,624.1400	2.6241	2,470.8000	2.4708	(5.843)	0	0	0
2022/08/29	R248	02/02/2023	11.07	Put	Bond Future	4,110.9300	4.1109	4,235.6800	4.2357	3.035	0	0	0
2022/08/29	R248	02/02/2023	10.40	Call	Bond Future	1,003.7900	1.0038	919.5900	0.9196	(8.388)	0	0	2,700
2022/08/29	R248	02/02/2023	10.40	Put	Bond Future	7,425.4000	7.4254	7,619.2900	7.6193	2.611	0	0	0
2022/08/29	R248	04/05/2023	11.35	Call	Bond Future	4,136.1100	4.1361	3,965.3200	3.9653	(4.129)	0	0	0
2022/08/29	R248	04/05/2023	11.35	Put	Bond Future	4,401.0400	4.4010	4,514.3700	4.5144	2.575	0	0	0
2022/08/29	R248	04/05/2023			Bond Future	11.3896	79.9443	11.4324	79.6602	0.376	0.0000	0.0000	0
2022/08/29	R248	04/05/2023	11.33	Call	Bond Future	4,066.8000	4.0668	3,897.5000	3.8975	(4.163)	0	0	0
2022/08/29	R248	04/05/2023	11.33	Put	Bond Future	4,466.0000	4.4660	4,580.8200	4.5808	2.571	0	0	0
2022/08/29	R248	04/05/2023	11.34	Call	Bond Future	4,101.3900	4.1014	3,931.3500	3.9313	(4.146)	0	0	0
2022/08/29	R248	04/05/2023	11.34	Put	Bond Future	4,433.4100	4.4334	4,547.4900	4.5475	2.573	0	0	0
2022/08/29	R248	03/08/2023	12.11	Call	Bond Future	7,240.9100	7.2409	7,031.5900	7.0316	(2.891)	0	0	0
2022/08/29	R248	03/08/2023	12.11	Put	Bond Future	3,308.4100	3.3084	3,389.5800	3.3896	2.453	0	0	0
2022/08/29	R248	03/08/2023			Bond Future	11.4832	81.5460	11.5276	81.2555	0.387	0.0000	0.0000	0
2022/08/29	R248	03/08/2023	12.09	Call	Bond Future	7,162.2000	7.1622	6,953.8600	6.9539	(2.909)	0	0	0
2022/08/29	R248	03/08/2023	12.09	Put	Bond Future	3,349.7300	3.3497	3,431.8800	3.4319	2.452	0	0	0
2022/08/29	R248	03/08/2023	12.10	Call	Bond Future	7,201.3900	7.2014	6,992.5500	6.9925	(2.900)	0	0	0
2022/08/29	R248	03/08/2023	12.10	Put	Bond Future	3,328.8600	3.3289	3,410.5100	3.4105	2.453	0	0	0
2022/08/29	R248	02/11/2023	11.49	Put	Bond Future	5,797.5000	5.7975	5,923.9700	5.9240	2.181	0	0	0
2022/08/29	R248	02/11/2023	11.47	Call	Bond Future	5,011.9000	5.0119	4,843.8900	4.8439	(3.352)	0	0	0
2022/08/29	R248	02/11/2023	11.48	Call	Bond Future	5,044.3400	5.0443	4,875.7400	4.8757	(3.342)	0	0	0
2022/08/29	R248	02/11/2023			Bond Future	11.6008	78.6245	11.6468	78.3289	0.397	0.0000	0.0000	0
2022/08/29	R248	02/11/2023	11.49	Call	Bond Future	5,076.8700	5.0769	4,907.6800	4.9077	(3.333)	0	0	0
2022/08/29	R248	02/11/2023	11.47	Put	Bond Future	5,863.8200	5.8638	5,991.4700	5.9915	2.177	0	0	0
2022/08/29	R248	02/11/2023	11.48	Put	Bond Future	5,830.5700	5.8306	5,957.6300	5.9576	2.179	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
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<b>Total</b>												<b>1497107</b>
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