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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/08/2022 TO 30/08/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/30	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/30	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/30	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/30	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/30	2025	03/11/2022		Bond Future	167.5055	167.5055	167.5568	167.5568	0.031	0.0000	0.0000	7,366
2022/08/30	2025	02/02/2023		Bond Future	168.6805	168.6805	168.8984	168.8984	0.129	0.0000	0.0000	1,936
2022/08/30	2025	04/05/2023		Bond Future	171.9355	171.9355	172.1478	172.1478	0.124	0.0000	0.0000	0
2022/08/30	2025	03/08/2023		Bond Future	173.7072	173.7072	173.8092	173.8092	0.059	0.0000	0.0000	0
2022/08/30	2025	02/11/2023		Bond Future	176.9326	176.9326	177.0671	177.0671	0.076	0.0000	0.0000	0
2022/08/30	2029	03/11/2022		Bond Future	122.1095	122.1095	122.3759	122.3759	0.218	0.0000	0.0000	1,519
2022/08/30	2029	02/02/2023		Bond Future	124.2179	124.2179	124.6103	124.6103	0.316	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
2022/08/30	2029	04/05/2023			Bond Future	125.3031		125.3031	125.6958	0.313	0.0000	0.0000	0
2022/08/30	2029	03/08/2023			Bond Future	127.8929		127.8929	128.2101	0.248	0.0000	0.0000	0
2022/08/30	2029	02/11/2023			Bond Future	128.9078		128.9078	129.2526	0.268	0.0000	0.0000	0
2022/08/30	2030	03/11/2022	9.70	Call	Bond Future	242.3600	0.2424	173.6900	0.1737	(28.334)	0	0	500
2022/08/30	2030	03/11/2022	9.70	Put	Bond Future	3,378.5100	3.3785	3,771.0100	3.7710	11.618	0	0	0
2022/08/30	2030	03/11/2022	10.10	Call	Bond Future	743.3200	0.7433	583.4900	0.5835	(21.502)	0	0	0
2022/08/30	2030	03/11/2022	10.10	Put	Bond Future	1,974.3700	1.9744	2,275.7100	2.2757	15.263	0	0	0
2022/08/30	2030	03/11/2022	10.20	Put	Bond Future	1,698.4100	1.6984	1,972.9000	1.9729	16.162	0	0	0
2022/08/30	2030	03/11/2022			Bond Future	10.3643	90.3260	10.4645	89.8648	0.967	0.0000	0.0000	66,663
2022/08/30	2030	03/11/2022	10.08	Call	Bond Future	707.9500	0.7080	553.4200	0.5534	(21.828)	0	0	0
2022/08/30	2030	03/11/2022	10.08	Put	Bond Future	2,033.0500	2.0331	2,339.6900	2.3397	15.083	0	0	0
2022/08/30	2030	03/11/2022	10.09	Call	Bond Future	725.5000	0.7255	568.3300	0.5683	(21.664)	0	0	0
2022/08/30	2030	03/11/2022	10.09	Put	Bond Future	2,003.5600	2.0036	2,307.5600	2.3076	15.173	0	0	0
2022/08/30	2030	03/11/2022	10.20	Call	Bond Future	935.7400	0.9357	749.0600	0.7491	(19.950)	0	0	500
2022/08/30	2030	03/11/2022	11.57	Call	Bond Future	5,497.0200	5.4970	5,071.6100	5.0716	(7.739)	0	0	0
2022/08/30	2030	03/11/2022	11.57	Put	Bond Future	146.4600	0.1465	182.2200	0.1822	24.416	0	0	500
2022/08/30	2030	02/02/2023	11.16	Put	Bond Future	1,099.6700	1.0997	1,211.1600	1.2112	10.138	0	0	388
2022/08/30	2030	02/02/2023	11.35	Call	Bond Future	4,462.7300	4.4627	4,176.5400	4.1765	(6.413)	0	0	5,000
2022/08/30	2030	02/02/2023	11.35	Put	Bond Future	896.9100	0.8969	990.9100	0.9909	10.480	0	0	0
2022/08/30	2030	02/02/2023	9.99	Call	Bond Future	1,051.0100	1.0510	926.3800	0.9264	(11.858)	0	0	0
2022/08/30	2030	02/02/2023	10.00	Call	Bond Future	1,065.6500	1.0656	939.7800	0.9398	(11.812)	0	0	0
2022/08/30	2030	02/02/2023	10.01	Put	Bond Future	3,448.2600	3.4483	3,701.2900	3.7013	7.338	0	0	0
2022/08/30	2030	02/02/2023	9.80	Call	Bond Future	797.8000	0.7978	695.9100	0.6959	(12.771)	0	0	0
2022/08/30	2030	02/02/2023	9.94	Put	Bond Future	3,670.9100	3.6709	3,932.6200	3.9326	7.129	0	0	102
2022/08/30	2030	02/02/2023	9.20	Call	Bond Future	311.5900	0.3116	263.5300	0.2635	(15.424)	0	0	0
2022/08/30	2030	02/02/2023	9.20	Put	Bond Future	6,522.7100	6.5227	6,854.8400	6.8548	5.092	0	0	0
2022/08/30	2030	02/02/2023	9.66	Call	Bond Future	641.3900	0.6414	554.9600	0.5550	(13.475)	0	0	0
2022/08/30	2030	02/02/2023	9.66	Put	Bond Future	4,644.6000	4.6446	4,938.3600	4.9384	6.325	0	0	102
2022/08/30	2030	02/02/2023	8.81	Put	Bond Future	8,300.9000	8.3009	8,653.2800	8.6533	4.245	0	0	0
2022/08/30	2030	02/02/2023	9.04	Call	Bond Future	241.4900	0.2415	202.8400	0.2028	(16.005)	0	0	0
2022/08/30	2030	02/02/2023	9.04	Put	Bond Future	7,236.2400	7.2362	7,577.7800	7.5778	4.720	0	0	0
2022/08/30	2030	02/02/2023	9.08	Put	Bond Future	7,055.6100	7.0556	7,394.9500	7.3950	4.810	0	0	0
2022/08/30	2030	02/02/2023			Bond Future	10.5308	87.8583	10.6161	87.4781	0.810	0.0000	0.0000	5,200
2022/08/30	2030	02/02/2023	11.55	Call	Bond Future	5,129.8400	5.1298	4,827.6400	4.8276	(5.891)	0	0	5,000
2022/08/30	2030	02/02/2023	11.55	Put	Bond Future	721.6200	0.7216	799.6100	0.7996	10.808	0	0	0
2022/08/30	2030	02/02/2023	11.12	Call	Bond Future	3,730.8500	3.7308	3,466.1100	3.4661	(7.096)	0	0	0
2022/08/30	2030	02/02/2023	11.12	Put	Bond Future	1,147.2600	1.1473	1,262.7100	1.2627	10.063	0	0	0
2022/08/30	2030	02/02/2023	11.16	Call	Bond Future	3,855.1300	3.8551	3,586.4300	3.5864	(6.970)	0	0	0
2022/08/30	2030	02/02/2023	9.99	Put	Bond Future	3,510.4900	3.5105	3,766.0500	3.7661	7.280	0	0	0
2022/08/30	2030	02/02/2023	10.00	Put	Bond Future	3,478.8700	3.4789	3,733.1900	3.7332	7.310	0	0	0
2022/08/30	2030	02/02/2023	10.01	Call	Bond Future	1,081.2800	1.0813	954.1200	0.9541	(11.760)	0	0	0
2022/08/30	2030	02/02/2023	9.80	Put	Bond Future	4,142.0500	4.1420	4,420.3500	4.4204	6.719	0	0	0
2022/08/30	2030	02/02/2023	9.83	Call	Bond Future	834.6500	0.8347	729.2900	0.7293	(12.623)	0	0	388
2022/08/30	2030	02/02/2023	9.83	Put	Bond Future	4,038.4700	4.0385	4,313.3000	4.3133	6.805	0	0	0
2022/08/30	2030	02/02/2023	9.94	Call	Bond Future	979.6500	0.9797	861.1700	0.8612	(12.094)	0	0	0
2022/08/30	2030	02/02/2023	9.79	Call	Bond Future	785.8500	0.7858	685.1000	0.6851	(12.821)	0	0	0
2022/08/30	2030	02/02/2023	9.79	Put	Bond Future	4,176.9700	4.1770	4,456.4100	4.4564	6.690	0	0	0

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2022/08/30	2030	02/02/2023	8.81	Call	Bond Future	165.2300	0.1652	137.4200	0.1374	(16.831)	0	0	102
2022/08/30	2030	02/02/2023	9.08	Call	Bond Future	257.5400	0.2575	216.6900	0.2167	(15.862)	0	0	388
2022/08/30	2030	04/05/2023	11.34	Call	Bond Future	4,343.9000	4.3439	4,076.6300	4.0766	(6.153)	0	0	0
2022/08/30	2030	04/05/2023	11.34	Put	Bond Future	1,512.6100	1.5126	1,639.0900	1.6391	8.362	0	0	150
2022/08/30	2030	04/05/2023	10.42	Call	Bond Future	2,022.5100	2.0225	1,847.1500	1.8472	(8.670)	0	0	479
2022/08/30	2030	04/05/2023	10.42	Put	Bond Future	3,125.5500	3.1256	3,343.9400	3.3439	6.987	0	0	0
2022/08/30	2030	04/05/2023	10.52	Call	Bond Future	2,230.0000	2.2300	2,043.6500	2.0437	(8.357)	0	0	0
2022/08/30	2030	04/05/2023	10.52	Put	Bond Future	2,894.3400	2.8943	3,101.7400	3.1017	7.166	0	0	0
2022/08/30	2030	04/05/2023	10.53	Call	Bond Future	2,251.5500	2.2516	2,064.1000	2.0641	(8.325)	0	0	0
2022/08/30	2030	04/05/2023	10.53	Put	Bond Future	2,872.1700	2.8722	3,078.4700	3.0785	7.183	0	0	0
2022/08/30	2030	04/05/2023	9.67	Call	Bond Future	882.2600	0.8823	784.3700	0.7844	(11.095)	0	0	479
2022/08/30	2030	04/05/2023	9.67	Put	Bond Future	5,364.8500	5.3649	5,660.7100	5.6607	5.515	0	0	0
2022/08/30	2030	04/05/2023	9.78	Call	Bond Future	998.9400	0.9989	891.2000	0.8912	(10.785)	0	0	388
2022/08/30	2030	04/05/2023	9.78	Put	Bond Future	4,975.8300	4.9758	5,261.8400	5.2618	5.748	0	0	0
2022/08/30	2030	04/05/2023	10.00	Call	Bond Future	1,295.6100	1.2956	1,165.6500	1.1656	(10.031)	0	0	1,080
2022/08/30	2030	04/05/2023	10.00	Put	Bond Future	4,271.5400	4.2715	4,535.3300	4.5353	6.176	0	0	0
2022/08/30	2030	04/05/2023	9.03	Call	Bond Future	416.9100	0.4169	363.9000	0.3639	(12.715)	0	0	388
2022/08/30	2030	04/05/2023	9.03	Put	Bond Future	7,912.4900	7.9125	8,253.2300	8.2532	4.306	0	0	0
2022/08/30	2030	04/05/2023	9.58	Put	Bond Future	5,697.5000	5.6975	6,000.8200	6.0008	5.324	0	0	0
2022/08/30	2030	04/05/2023			Bond Future	10.6726	89.5373	10.7638	89.1436	0.854	0.0000	0.0000	0
2022/08/30	2030	04/05/2023	12.57	Call	Bond Future	8,310.5300	8.3105	7,969.4900	7.9695	(4.104)	0	0	0
2022/08/30	2030	04/05/2023	12.57	Put	Bond Future	559.1100	0.5591	611.8200	0.6118	9.427	0	0	350
2022/08/30	2030	04/05/2023	11.62	Call	Bond Future	5,190.4300	5.1904	4,901.2800	4.9013	(5.571)	0	0	0
2022/08/30	2030	04/05/2023	11.62	Put	Bond Future	1,205.8700	1.2059	1,310.4700	1.3105	8.674	0	0	388
2022/08/30	2030	04/05/2023	12.04	Call	Bond Future	6,534.9900	6.5350	6,218.9600	6.2190	(4.836)	0	0	0
2022/08/30	2030	04/05/2023	12.04	Put	Bond Future	857.7100	0.8577	935.4300	0.9354	9.061	0	0	1,080
2022/08/30	2030	04/05/2023	12.50	Call	Bond Future	8,072.7100	8.0727	7,734.4800	7.7345	(4.190)	0	0	0
2022/08/30	2030	04/05/2023	12.50	Put	Bond Future	591.3500	0.5913	646.8700	0.6469	9.389	0	0	479
2022/08/30	2030	04/05/2023	10.54	Call	Bond Future	2,273.2000	2.2732	2,084.6600	2.0847	(8.294)	0	0	0
2022/08/30	2030	04/05/2023	10.54	Put	Bond Future	2,850.1300	2.8501	3,055.3400	3.0553	7.200	0	0	0
2022/08/30	2030	04/05/2023	10.65	Call	Bond Future	2,519.0100	2.5190	2,318.5300	2.3185	(7.959)	0	0	350
2022/08/30	2030	04/05/2023	10.65	Put	Bond Future	2,617.1400	2.6171	2,810.4100	2.8104	7.385	0	0	0
2022/08/30	2030	04/05/2023	9.58	Call	Bond Future	798.5300	0.7985	708.1000	0.7081	(11.325)	0	0	150
2022/08/30	2030	03/08/2023	12.89	Call	Bond Future	8,943.8600	8.9439	8,550.0200	8.5500	(4.403)	0	0	0
2022/08/30	2030	03/08/2023	12.89	Put	Bond Future	701.2800	0.7013	769.7600	0.7698	9.765	0	0	350
2022/08/30	2030	03/08/2023	11.34	Call	Bond Future	4,230.7500	4.2307	3,938.8000	3.9388	(6.901)	0	0	0
2022/08/30	2030	03/08/2023	11.34	Put	Bond Future	1,997.3800	1.9974	2,167.7500	2.1678	8.530	0	0	0
2022/08/30	2030	03/08/2023	11.35	Call	Bond Future	4,257.7100	4.2577	3,964.8300	3.9648	(6.879)	0	0	0
2022/08/30	2030	03/08/2023	11.36	Put	Bond Future	1,970.2000	1.9702	2,138.7200	2.1387	8.553	0	0	0
2022/08/30	2030	03/08/2023	10.40	Call	Bond Future	2,060.2600	2.0603	1,867.5000	1.8675	(9.356)	0	0	1,012
2022/08/30	2030	03/08/2023	10.65	Call	Bond Future	2,551.5200	2.5515	2,330.8300	2.3308	(8.649)	0	0	350
2022/08/30	2030	03/08/2023	10.65	Put	Bond Future	3,179.2200	3.1792	3,420.8500	3.4208	7.600	0	0	0
2022/08/30	2030	03/08/2023			Bond Future	10.7989	87.3641	10.9095	86.9017	1.024	0.0000	0.0000	0
2022/08/30	2030	03/08/2023	12.59	Call	Bond Future	7,979.6400	7.9796	7,599.5600	7.5996	(4.763)	0	0	0
2022/08/30	2030	03/08/2023	12.59	Put	Bond Future	856.9400	0.8569	939.1800	0.9392	9.597	0	0	1,012
2022/08/30	2030	03/08/2023	11.35	Put	Bond Future	1,983.7500	1.9838	2,153.1900	2.1532	8.541	0	0	0
2022/08/30	2030	03/08/2023	11.36	Call	Bond Future	4,284.7300	4.2847	3,990.9300	3.9909	(6.857)	0	0	0
2022/08/30	2030	03/08/2023	10.40	Put	Bond Future	3,754.4800	3.7545	4,024.0400	4.0240	7.180	0	0	0

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2022/08/30	2030	02/11/2023	10.81	Call	Bond Future	2,818.9500	2.8189	2,600.1500	2.6001	(7.762)	0	0	0
2022/08/30	2030	02/11/2023	10.81	Put	Bond Future	3,474.5300	3.4745	3,710.9600	3.7110	6.805	0	0	0
2022/08/30	2030	02/11/2023	10.80	Call	Bond Future	2,797.9000	2.7979	2,580.0700	2.5801	(7.785)	0	0	0
2022/08/30	2030	02/11/2023	10.80	Put	Bond Future	3,494.4200	3.4944	3,731.8200	3.7318	6.794	0	0	0
2022/08/30	2030	02/11/2023			Bond Future	10.9709	88.9651	11.0836	88.5099	1.027	0.0000	0.0000	0
2022/08/30	2030	02/11/2023	10.82	Call	Bond Future	2,840.0700	2.8401	2,620.3000	2.6203	(7.738)	0	0	0
2022/08/30	2030	02/11/2023	10.82	Put	Bond Future	3,454.7300	3.4547	3,690.1900	3.6902	6.816	0	0	0
2022/08/30	2032	03/11/2022	9.31	Put	Bond Future	8,378.6600	8.3787	8,893.6200	8.8936	6.146	0	0	0
2022/08/30	2032	03/11/2022	9.36	Call	Bond Future	14.8600	0.0149	8.8600	0.0089	(40.377)	0	0	454
2022/08/30	2032	03/11/2022	9.36	Put	Bond Future	8,086.9800	8.0870	8,600.8200	8.6008	6.354	0	0	0
2022/08/30	2032	03/11/2022	9.46	Put	Bond Future	7,509.3600	7.5094	8,020.2900	8.0203	6.804	0	0	0
2022/08/30	2032	03/11/2022	10.56	Put	Bond Future	2,244.4800	2.2445	2,578.6000	2.5786	14.886	0	0	180
2022/08/30	2032	03/11/2022	9.92	Call	Bond Future	131.1300	0.1311	89.3400	0.0893	(31.869)	0	0	750
2022/08/30	2032	03/11/2022	9.92	Put	Bond Future	4,984.8700	4.9849	5,462.9200	5.4629	9.590	0	0	0
2022/08/30	2032	03/11/2022	10.11	Put	Bond Future	4,047.4300	4.0474	4,495.3700	4.4954	11.067	0	0	454
2022/08/30	2032	03/11/2022	10.16	Call	Bond Future	297.9400	0.2979	215.8700	0.2159	(27.546)	0	0	0
2022/08/30	2032	03/11/2022	10.16	Put	Bond Future	3,817.2100	3.8172	4,254.9800	4.2550	11.468	0	0	180
2022/08/30	2032	03/11/2022			Bond Future	10.8166	85.9592	10.9166	85.4394	0.925	0.0000	0.0000	159,843
2022/08/30	2032	03/11/2022	9.31	Call	Bond Future	11.8700	0.0119	6.9900	0.0070	(41.112)	0	0	180
2022/08/30	2032	03/11/2022	9.46	Call	Bond Future	22.9200	0.0229	14.0100	0.0140	(38.874)	0	0	500
2022/08/30	2032	03/11/2022	11.55	Call	Bond Future	4,140.6600	4.1407	3,713.6400	3.7136	(10.313)	0	0	0
2022/08/30	2032	03/11/2022	11.55	Put	Bond Future	425.8500	0.4259	518.6700	0.5187	21.796	0	0	500
2022/08/30	2032	03/11/2022	12.30	Call	Bond Future	7,392.4600	7.3925	6,897.3900	6.8974	(6.697)	0	0	0
2022/08/30	2032	03/11/2022	12.30	Put	Bond Future	100.3500	0.1004	125.1200	0.1251	24.684	0	0	750
2022/08/30	2032	03/11/2022	10.66	Call	Bond Future	1,113.4600	1.1135	898.0200	0.8980	(19.349)	0	0	0
2022/08/30	2032	03/11/2022	10.66	Put	Bond Future	1,935.5600	1.9356	2,239.9600	2.2400	15.727	0	0	0
2022/08/30	2032	03/11/2022	10.67	Call	Bond Future	1,137.1200	1.1371	918.7000	0.9187	(19.208)	0	0	750
2022/08/30	2032	03/11/2022	10.67	Put	Bond Future	1,906.4000	1.9064	2,207.8200	2.2078	15.811	0	0	0
2022/08/30	2032	03/11/2022	11.45	Call	Bond Future	3,732.9400	3.7329	3,321.9100	3.3219	(11.011)	0	0	0
2022/08/30	2032	03/11/2022	11.45	Put	Bond Future	511.6900	0.5117	620.5000	0.6205	21.265	0	0	7,500
2022/08/30	2032	03/11/2022	10.21	Call	Bond Future	349.1800	0.3492	256.2100	0.2562	(26.625)	0	0	500
2022/08/30	2032	03/11/2022	10.21	Put	Bond Future	3,593.7300	3.5937	4,020.6000	4.0206	11.878	0	0	0
2022/08/30	2032	03/11/2022	10.49	Call	Bond Future	754.1300	0.7541	588.8100	0.5888	(21.922)	0	0	0
2022/08/30	2032	03/11/2022	10.49	Put	Bond Future	2,480.9000	2.4809	2,835.4200	2.8354	14.290	0	0	454
2022/08/30	2032	03/11/2022	10.56	Call	Bond Future	891.7400	0.8917	706.0200	0.7060	(20.827)	0	0	0
2022/08/30	2032	03/11/2022	10.11	Call	Bond Future	252.3200	0.2523	180.4200	0.1804	(28.496)	0	0	0
2022/08/30	2032	02/02/2023	11.69	Call	Bond Future	4,764.5900	4.7646	4,444.9300	4.4449	(6.709)	0	0	0
2022/08/30	2032	02/02/2023	11.69	Put	Bond Future	1,251.2200	1.2512	1,374.9700	1.3750	9.890	0	0	0
2022/08/30	2032	02/02/2023	10.40	Call	Bond Future	1,209.0200	1.2090	1,065.4400	1.0654	(11.876)	0	0	0
2022/08/30	2032	02/02/2023	10.40	Put	Bond Future	4,219.2300	4.2192	4,519.0600	4.5191	7.106	0	0	0
2022/08/30	2032	02/02/2023	10.50	Call	Bond Future	1,389.1400	1.3891	1,231.0200	1.2310	(11.383)	0	0	0
2022/08/30	2032	02/02/2023	10.50	Put	Bond Future	3,869.2700	3.8693	4,154.5600	4.1546	7.373	0	0	454
2022/08/30	2032	02/02/2023	10.67	Call	Bond Future	1,741.4400	1.7414	1,557.7700	1.5578	(10.547)	0	0	750
2022/08/30	2032	02/02/2023	10.67	Put	Bond Future	3,330.1400	3.3301	3,589.8800	3.5899	7.800	0	0	0
2022/08/30	2032	02/02/2023	10.22	Call	Bond Future	924.1900	0.9242	805.7700	0.8058	(12.813)	0	0	500
2022/08/30	2032	02/02/2023	10.22	Put	Bond Future	4,899.3100	4.8993	5,224.3000	5.2243	6.633	0	0	0
2022/08/30	2032	02/02/2023	9.47	Call	Bond Future	264.7500	0.2648	221.1200	0.2211	(16.480)	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
2022/08/30	2032	02/02/2023	9.47	Put	Bond Future	8,414.2600	8.4143	8,814.0400	8.8140	4.751	0	0	0
2022/08/30	2032	02/02/2023	9.92	Call	Bond Future	567.2700	0.5673	485.5100	0.4855	(14.413)	0	0	750
2022/08/30	2032	02/02/2023	9.92	Put	Bond Future	6,181.9200	6.1819	6,543.5700	6.5436	5.850	0	0	0
2022/08/30	2032	02/02/2023			Bond Future	10.9788	87.4232	11.0664	86.9798	0.798	0.0000	0.0000	18
2022/08/30	2032	02/02/2023	11.84	Call	Bond Future	5,305.0800	5.3051	4,970.5600	4.9706	(6.306)	0	0	0
2022/08/30	2032	02/02/2023	11.84	Put	Bond Future	1,075.6500	1.0756	1,184.5400	1.1845	10.123	0	0	500
2022/08/30	2032	02/02/2023	12.75	Call	Bond Future	8,816.6100	8.8166	8,420.3100	8.4203	(4.495)	0	0	0
2022/08/30	2032	02/02/2023	12.75	Put	Bond Future	420.0300	0.4200	467.1400	0.4671	11.216	0	0	750
2022/08/30	2032	02/02/2023	10.38	Call	Bond Future	1,174.9300	1.1749	1,034.2200	1.0342	(11.976)	0	0	0
2022/08/30	2032	02/02/2023	10.38	Put	Bond Future	4,291.6600	4.2917	4,594.3600	4.5944	7.053	0	0	0
2022/08/30	2032	02/02/2023	10.39	Call	Bond Future	1,192.0000	1.1920	1,049.8500	1.0498	(11.925)	0	0	0
2022/08/30	2032	02/02/2023	10.39	Put	Bond Future	4,255.4500	4.2555	4,556.7100	4.5567	7.079	0	0	0
2022/08/30	2032	02/02/2023	10.16	Call	Bond Future	840.3900	0.8404	729.9600	0.7300	(13.140)	0	0	0
2022/08/30	2032	02/02/2023	10.16	Put	Bond Future	5,140.2600	5.1403	5,473.2400	5.4732	6.478	0	0	454
2022/08/30	2032	02/02/2023	9.31	Call	Bond Future	196.6400	0.1966	162.7500	0.1627	(17.235)	0	0	454
2022/08/30	2032	02/02/2023	9.31	Put	Bond Future	9,269.9000	9.2699	9,679.4200	9.6794	4.418	0	0	0
2022/08/30	2032	04/05/2023	10.89	Call	Bond Future	2,523.8000	2.5238	2,313.1100	2.3131	(8.348)	0	0	0
2022/08/30	2032	04/05/2023	10.89	Put	Bond Future	3,650.5800	3.6506	3,897.4500	3.8975	6.762	0	0	0
2022/08/30	2032	04/05/2023	11.37	Call	Bond Future	3,803.2000	3.8032	3,536.0700	3.5361	(7.024)	0	0	400
2022/08/30	2032	04/05/2023	13.43	Call	Bond Future	11,004.4300	11.0044	10,593.6500	10.5937	(3.733)	0	0	0
2022/08/30	2032	04/05/2023	13.43	Put	Bond Future	498.0000	0.4980	544.7800	0.5448	9.394	0	0	400
2022/08/30	2032	04/05/2023			Bond Future	11.1153	84.9326	11.2079	84.4750	0.833	0.0000	0.0000	0
2022/08/30	2032	04/05/2023	11.37	Put	Bond Future	2,552.9800	2.5530	2,743.4100	2.7434	7.459	0	0	0
2022/08/30	2032	04/05/2023	10.62	Call	Bond Future	1,935.6500	1.9356	1,758.1200	1.7581	(9.172)	0	0	400
2022/08/30	2032	04/05/2023	10.62	Put	Bond Future	4,439.1400	4.4391	4,719.1700	4.7192	6.308	0	0	0
2022/08/30	2032	04/05/2023	10.87	Call	Bond Future	2,476.5300	2.4765	2,268.3100	2.2683	(8.408)	0	0	0
2022/08/30	2032	04/05/2023	10.87	Put	Bond Future	3,704.2900	3.7043	3,953.6300	3.9536	6.731	0	0	0
2022/08/30	2032	04/05/2023	10.88	Call	Bond Future	2,500.2500	2.5003	2,290.7900	2.2908	(8.378)	0	0	0
2022/08/30	2032	04/05/2023	10.88	Put	Bond Future	3,677.5000	3.6775	3,925.6000	3.9256	6.746	0	0	0
2022/08/30	2032	03/08/2023	11.90	Call	Bond Future	5,496.6100	5.4966	5,153.7400	5.1537	(6.238)	0	0	5,000
2022/08/30	2032	03/08/2023	11.90	Put	Bond Future	2,347.2500	2.3472	2,529.8400	2.5298	7.779	0	0	0
2022/08/30	2032	03/08/2023	11.77	Call	Bond Future	5,095.2400	5.0952	4,764.8900	4.7649	(6.484)	0	0	0
2022/08/30	2032	03/08/2023	11.77	Put	Bond Future	2,547.4200	2.5474	2,742.5300	2.7425	7.659	0	0	0
2022/08/30	2032	03/08/2023			Bond Future	11.2332	86.6745	11.3421	86.1491	0.970	0.0000	0.0000	2,600
2022/08/30	2032	03/08/2023	11.75	Call	Bond Future	5,034.3800	5.0344	4,706.0200	4.7060	(6.522)	0	0	0
2022/08/30	2032	03/08/2023	11.75	Put	Bond Future	2,579.6300	2.5796	2,776.7300	2.7767	7.641	0	0	0
2022/08/30	2032	03/08/2023	11.76	Call	Bond Future	5,064.7800	5.0648	4,735.4200	4.7354	(6.503)	0	0	0
2022/08/30	2032	03/08/2023	11.76	Put	Bond Future	2,563.4800	2.5635	2,759.5800	2.7596	7.650	0	0	0
2022/08/30	2032	02/11/2023	11.24	Call	Bond Future	3,458.2500	3.4582	3,204.0100	3.2040	(7.352)	0	0	0
2022/08/30	2032	02/11/2023	11.24	Put	Bond Future	4,208.7800	4.2088	4,474.5100	4.4745	6.314	0	0	0
2022/08/30	2032	02/11/2023			Bond Future	11.3983	84.1068	11.5091	83.5868	0.972	0.0000	0.0000	0
2022/08/30	2032	02/11/2023	11.22	Call	Bond Future	3,410.7400	3.4107	3,158.6100	3.1586	(7.392)	0	0	0
2022/08/30	2032	02/11/2023	11.22	Put	Bond Future	4,256.7200	4.2567	4,524.5600	4.5246	6.292	0	0	0
2022/08/30	2032	02/11/2023	11.23	Call	Bond Future	3,434.4600	3.4345	3,181.2700	3.1813	(7.372)	0	0	0
2022/08/30	2032	02/11/2023	11.23	Put	Bond Future	4,232.7000	4.2327	4,499.4800	4.4995	6.303	0	0	0
2022/08/30	2033	03/11/2022			Bond Future	114.7060	114.7060	115.3335	115.3335	0.547	0.0000	0.0000	1,287
2022/08/30	2033	02/02/2023			Bond Future	116.6863	116.6863	117.4389	117.4389	0.645	0.0000	0.0000	6,141

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2022/08/30	2033	04/05/2023			Bond Future	117.5396	117.5396	118.2998	118.2998	0.647	0.0000	0.0000	0
2022/08/30	2033	03/08/2023			Bond Future	119.9686	119.9686	120.6660	120.6660	0.581	0.0000	0.0000	0
2022/08/30	2033	02/11/2023			Bond Future	120.7467	120.7467	121.4774	121.4774	0.605	0.0000	0.0000	0
2022/08/30	2037	03/11/2022	11.30	Put	Bond Future	1,577.5500	1.5775	1,890.4700	1.8905	19.836	0	0	0
2022/08/30	2037	03/11/2022	11.31	Call	Bond Future	2,147.5400	2.1475	1,765.2900	1.7653	(17.799)	0	0	0
2022/08/30	2037	03/11/2022	11.31	Put	Bond Future	1,552.3800	1.5524	1,861.7200	1.8617	19.927	0	0	0
2022/08/30	2037	03/11/2022	11.32	Call	Bond Future	2,182.3800	2.1824	1,796.5600	1.7966	(17.679)	0	0	0
2022/08/30	2037	03/11/2022			Bond Future	11.2107	83.2236	11.3262	82.5320	1.031	0.0000	0.0000	66,066
2022/08/30	2037	03/11/2022	11.30	Call	Bond Future	2,113.1000	2.1131	1,734.4300	1.7344	(17.920)	0	0	0
2022/08/30	2037	03/11/2022	11.32	Put	Bond Future	1,527.6800	1.5277	1,833.4500	1.8334	20.015	0	0	0
2022/08/30	2037	02/02/2023	11.97	Call	Bond Future	5,137.5600	5.1376	4,706.3300	4.7063	(8.394)	0	0	0
2022/08/30	2037	02/02/2023	11.03	Call	Bond Future	2,008.5200	2.0085	1,755.1100	1.7551	(12.617)	0	0	0
2022/08/30	2037	02/02/2023	11.03	Put	Bond Future	3,959.1800	3.9592	4,327.5200	4.3275	9.303	0	0	0
2022/08/30	2037	02/02/2023	11.04	Call	Bond Future	2,034.4800	2.0345	1,778.9400	1.7789	(12.560)	0	0	0
2022/08/30	2037	02/02/2023	11.04	Put	Bond Future	3,924.1000	3.9241	4,290.3100	4.2903	9.332	0	0	0
2022/08/30	2037	02/02/2023			Bond Future	11.3551	80.3847	11.4612	79.7630	0.934	0.0000	0.0000	73,477
2022/08/30	2037	02/02/2023	11.10	Call	Bond Future	2,193.3400	2.1933	1,925.1300	1.9251	(12.228)	0	0	636
2022/08/30	2037	02/02/2023	11.10	Put	Bond Future	3,718.1200	3.7181	4,071.6600	4.0717	9.509	0	0	0
2022/08/30	2037	02/02/2023	11.97	Put	Bond Future	1,629.9700	1.6300	1,820.4900	1.8205	11.689	0	0	636
2022/08/30	2037	02/02/2023	11.05	Call	Bond Future	2,060.4100	2.0604	1,802.7600	1.8028	(12.505)	0	0	0
2022/08/30	2037	02/02/2023	11.05	Put	Bond Future	3,889.0600	3.8891	4,253.1600	4.2532	9.362	0	0	0
2022/08/30	2037	04/05/2023	13.73	Put	Bond Future	693.3700	0.6934	768.1400	0.7681	10.784	0	0	400
2022/08/30	2037	04/05/2023	11.30	Call	Bond Future	3,139.6300	3.1396	2,836.8300	2.8368	(9.644)	0	0	0
2022/08/30	2037	04/05/2023	11.30	Put	Bond Future	4,189.7000	4.1897	4,526.5300	4.5265	8.039	0	0	0
2022/08/30	2037	04/05/2023	11.31	Call	Bond Future	3,167.8900	3.1679	2,863.4000	2.8634	(9.612)	0	0	0
2022/08/30	2037	04/05/2023	11.31	Put	Bond Future	4,159.0000	4.1590	4,494.1400	4.4941	8.058	0	0	0
2022/08/30	2037	04/05/2023	11.03	Put	Bond Future	5,100.3600	5.1004	5,482.9100	5.4829	7.500	0	0	0
2022/08/30	2037	04/05/2023			Bond Future	11.4797	81.9217	11.5909	81.2821	0.968	0.0000	0.0000	0
2022/08/30	2037	04/05/2023	11.78	Call	Bond Future	4,646.8300	4.6468	4,267.2300	4.2672	(8.169)	0	0	400
2022/08/30	2037	04/05/2023	11.78	Put	Bond Future	2,936.4700	2.9365	3,196.5000	3.1965	8.855	0	0	0
2022/08/30	2037	04/05/2023	13.73	Call	Bond Future	12,288.3200	12.2883	11,723.4600	11.7235	(4.597)	0	0	0
2022/08/30	2037	04/05/2023	11.32	Call	Bond Future	3,196.5400	3.1965	2,890.3700	2.8904	(9.578)	0	0	0
2022/08/30	2037	04/05/2023	11.32	Put	Bond Future	4,128.7500	4.1288	4,462.2100	4.4622	8.077	0	0	0
2022/08/30	2037	04/05/2023	11.03	Call	Bond Future	2,434.1900	2.4342	2,177.1100	2.1771	(10.561)	0	0	400
2022/08/30	2037	03/08/2023	12.13	Call	Bond Future	6,055.3500	6.0553	5,609.3200	5.6093	(7.366)	0	0	0
2022/08/30	2037	03/08/2023	12.13	Put	Bond Future	3,085.8600	3.0859	3,347.9900	3.3480	8.495	0	0	0
2022/08/30	2037	03/08/2023	12.12	Call	Bond Future	6,021.1400	6.0211	5,576.4100	5.5764	(7.386)	0	0	0
2022/08/30	2037	03/08/2023	12.12	Put	Bond Future	3,105.4200	3.1054	3,368.8500	3.3688	8.483	0	0	0
2022/08/30	2037	03/08/2023			Bond Future	11.5928	79.3427	11.7182	78.6346	1.082	0.0000	0.0000	0
2022/08/30	2037	03/08/2023	12.14	Call	Bond Future	6,089.9000	6.0899	5,642.5800	5.6426	(7.345)	0	0	0
2022/08/30	2037	03/08/2023	12.14	Put	Bond Future	3,066.7000	3.0667	3,327.5400	3.3275	8.506	0	0	0
2022/08/30	2037	02/11/2023	11.56	Put	Bond Future	5,179.5000	5.1795	5,539.2800	5.5393	6.946	0	0	0
2022/08/30	2037	02/11/2023	11.57	Call	Bond Future	4,233.1300	4.2331	3,884.5100	3.8845	(8.236)	0	0	0
2022/08/30	2037	02/11/2023	11.55	Put	Bond Future	5,208.6400	5.2086	5,569.8100	5.5698	6.934	0	0	0
2022/08/30	2037	02/11/2023			Bond Future	11.7332	80.7964	11.8609	80.0894	1.088	0.0000	0.0000	0
2022/08/30	2037	02/11/2023	11.56	Call	Bond Future	4,205.4200	4.2054	3,858.1900	3.8582	(8.257)	0	0	0
2022/08/30	2037	02/11/2023	11.57	Put	Bond Future	5,150.5000	5.1505	5,508.8900	5.5089	6.958	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
2022/08/30	2037	02/11/2023	11.55	Call	Bond Future	4,177.7900	4.1778	3,831.9500	3.8319	(8.278)	0	0	0
2022/08/30	2038	03/11/2022			Bond Future	130.2456	130.2456	130.6180	130.6180	0.286	0.0000	0.0000	5,518
2022/08/30	2038	02/02/2023			Bond Future	130.5629	130.5629	131.0706	131.0706	0.389	0.0000	0.0000	0
2022/08/30	2038	04/05/2023			Bond Future	133.0831	133.0831	133.5928	133.5928	0.383	0.0000	0.0000	0
2022/08/30	2038	03/08/2023			Bond Future	133.8302	133.8302	134.2608	134.2608	0.322	0.0000	0.0000	0
2022/08/30	2038	02/11/2023			Bond Future	136.3147	136.3147	136.7770	136.7770	0.339	0.0000	0.0000	0
2022/08/30	2040	03/11/2022	10.60	Put	Bond Future	5,117.5600	5.1176	5,694.8600	5.6949	11.281	0	0	0
2022/08/30	2040	03/11/2022	10.70	Call	Bond Future	486.2300	0.4862	357.1800	0.3572	(26.541)	0	0	1,078
2022/08/30	2040	03/11/2022	12.00	Call	Bond Future	4,915.1200	4.9151	4,366.2000	4.3662	(11.168)	0	0	0
2022/08/30	2040	03/11/2022	12.00	Put	Bond Future	573.7600	0.5738	703.8400	0.7038	22.672	0	0	0
2022/08/30	2040	03/11/2022	12.52	Call	Bond Future	7,558.2100	7.5582	6,933.3500	6.9334	(8.267)	0	0	0
2022/08/30	2040	03/11/2022	11.39	Call	Bond Future	2,240.6700	2.2407	1,865.9900	1.8660	(16.722)	0	0	0
2022/08/30	2040	03/11/2022	11.40	Call	Bond Future	2,277.7200	2.2777	1,899.4700	1.8995	(16.607)	0	0	0
2022/08/30	2040	03/11/2022	11.41	Put	Bond Future	1,618.3700	1.6184	1,915.5700	1.9156	18.364	0	0	0
2022/08/30	2040	03/11/2022	11.20	Call	Bond Future	1,595.8500	1.5959	1,291.5300	1.2915	(19.069)	0	0	1,078
2022/08/30	2040	03/11/2022	11.20	Put	Bond Future	2,261.3500	2.2613	2,636.0300	2.6360	16.569	0	0	0
2022/08/30	2040	03/11/2022			Bond Future	11.3019	85.1117	11.4073	84.4327	0.932	0.0000	0.0000	61,292
2022/08/30	2040	03/11/2022	10.10	Call	Bond Future	65.8600	0.0659	42.1100	0.0421	(36.061)	0	0	0
2022/08/30	2040	03/11/2022	10.10	Put	Bond Future	8,475.6800	8.4757	9,130.9300	9.1309	7.731	0	0	0
2022/08/30	2040	03/11/2022	10.60	Call	Bond Future	359.9500	0.3599	258.2500	0.2582	(28.254)	0	0	1,600
2022/08/30	2040	03/11/2022	10.70	Put	Bond Future	4,540.4600	4.5405	5,090.4100	5.0904	12.112	0	0	0
2022/08/30	2040	03/11/2022	11.50	Call	Bond Future	2,662.8100	2.6628	2,249.8900	2.2499	(15.507)	0	0	0
2022/08/30	2040	03/11/2022	11.50	Put	Bond Future	1,393.1900	1.3932	1,659.2700	1.6593	19.099	0	0	0
2022/08/30	2040	03/11/2022	12.52	Put	Bond Future	213.1500	0.2132	267.2900	0.2673	25.400	0	0	1,078
2022/08/30	2040	03/11/2022	11.39	Put	Bond Future	1,672.3300	1.6723	1,976.6500	1.9766	18.197	0	0	0
2022/08/30	2040	03/11/2022	11.40	Put	Bond Future	1,645.2400	1.6452	1,945.9900	1.9460	18.280	0	0	0
2022/08/30	2040	03/11/2022	11.41	Call	Bond Future	2,314.9200	2.3149	1,933.1200	1.9331	(16.493)	0	0	0
2022/08/30	2040	03/11/2022	10.80	Call	Bond Future	641.4400	0.6414	481.6900	0.4817	(24.905)	0	0	0
2022/08/30	2040	03/11/2022	10.80	Put	Bond Future	4,001.0000	4.0010	4,520.2500	4.5202	12.978	0	0	0
2022/08/30	2040	03/11/2022	11.30	Call	Bond Future	1,920.7600	1.9208	1,578.8900	1.5789	(17.799)	0	0	1,600
2022/08/30	2040	03/11/2022	11.30	Put	Bond Future	1,933.2800	1.9333	2,270.4100	2.2704	17.438	0	0	0
2022/08/30	2040	02/02/2023	12.24	Call	Bond Future	6,343.0200	6.3430	5,895.5000	5.8955	(7.055)	0	0	0
2022/08/30	2040	02/02/2023	12.24	Put	Bond Future	1,507.7000	1.5077	1,667.3200	1.6673	10.587	0	0	0
2022/08/30	2040	02/02/2023	12.27	Call	Bond Future	6,473.0000	6.4730	6,021.6200	6.0216	(6.973)	0	0	0
2022/08/30	2040	02/02/2023	12.27	Put	Bond Future	1,464.8300	1.4648	1,620.5900	1.6206	10.633	0	0	388
2022/08/30	2040	02/02/2023	11.12	Call	Bond Future	2,212.2000	2.2122	1,960.5300	1.9605	(11.376)	0	0	0
2022/08/30	2040	02/02/2023	11.12	Put	Bond Future	4,297.2600	4.2973	4,652.7300	4.6527	8.272	0	0	0
2022/08/30	2040	02/02/2023	11.19	Call	Bond Future	2,412.4100	2.4124	2,146.4000	2.1464	(11.027)	0	0	621
2022/08/30	2040	02/02/2023	11.19	Put	Bond Future	4,036.8600	4.0369	4,377.9900	4.3780	8.450	0	0	0
2022/08/30	2040	02/02/2023	12.07	Put	Bond Future	1,775.0000	1.7750	1,957.9800	1.9580	10.309	0	0	621
2022/08/30	2040	02/02/2023	10.96	Call	Bond Future	1,791.8600	1.7919	1,572.9700	1.5730	(12.216)	0	0	388
2022/08/30	2040	02/02/2023	10.96	Put	Bond Future	4,944.6800	4.9447	5,332.9300	5.3329	7.852	0	0	0
2022/08/30	2040	02/02/2023	10.93	Call	Bond Future	1,720.1000	1.7201	1,507.2500	1.5072	(12.374)	0	0	0
2022/08/30	2040	02/02/2023			Bond Future	11.4418	82.0548	11.5379	81.4476	0.840	0.0000	0.0000	64,040
2022/08/30	2040	02/02/2023	12.07	Call	Bond Future	5,619.0500	5.6190	5,194.8900	5.1949	(7.549)	0	0	0
2022/08/30	2040	02/02/2023	11.10	Call	Bond Future	2,156.5900	2.1566	1,909.0300	1.9090	(11.479)	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
2022/08/30	2040	02/02/2023	11.10	Put	Bond Future	4,373.9800	4.3740	4,733.5600	4.7336	8.221	0	0	0
2022/08/30	2040	02/02/2023	11.11	Call	Bond Future	2,184.2000	2.1842	1,934.5900	1.9346	(11.428)	0	0	0
2022/08/30	2040	02/02/2023	11.11	Put	Bond Future	4,335.3800	4.3354	4,692.9100	4.6929	8.247	0	0	0
2022/08/30	2040	02/02/2023	10.18	Call	Bond Future	518.6400	0.5186	432.7700	0.4328	(16.557)	0	0	0
2022/08/30	2040	02/02/2023	10.18	Put	Bond Future	9,189.6800	9.1897	9,710.9500	9.7110	5.672	0	0	0
2022/08/30	2040	02/02/2023	10.21	Call	Bond Future	546.6400	0.5466	457.0100	0.4570	(16.397)	0	0	388
2022/08/30	2040	02/02/2023	10.21	Put	Bond Future	8,995.4100	8.9954	9,512.9200	9.5129	5.753	0	0	0
2022/08/30	2040	02/02/2023	10.93	Put	Bond Future	5,075.4700	5.0755	5,469.7600	5.4698	7.769	0	0	0
2022/08/30	2040	04/05/2023	12.78	Call	Bond Future	8,716.6300	8.7166	8,236.1300	8.2361	(5.512)	0	0	0
2022/08/30	2040	04/05/2023	12.78	Put	Bond Future	1,640.1700	1.6402	1,784.5700	1.7846	8.804	0	0	388
2022/08/30	2040	04/05/2023	13.45	Put	Bond Future	1,013.9200	1.0139	1,107.8900	1.1079	9.268	0	0	486
2022/08/30	2040	04/05/2023	11.43	Call	Bond Future	3,574.4000	3.5744	3,267.9200	3.2679	(8.574)	0	0	0
2022/08/30	2040	04/05/2023	11.43	Put	Bond Future	4,407.2600	4.4073	4,725.6800	4.7257	7.225	0	0	0
2022/08/30	2040	04/05/2023	10.73	Put	Bond Future	7,231.1500	7.2312	7,664.3000	7.6643	5.990	0	0	0
2022/08/30	2040	04/05/2023			Bond Future	11.5624	83.6239	11.6631	82.9990	0.871	0.0000	0.0000	0
2022/08/30	2040	04/05/2023	13.45	Call	Bond Future	11,574.4200	11.5744	11,043.4900	11.0435	(4.587)	0	0	0
2022/08/30	2040	04/05/2023	11.42	Call	Bond Future	3,543.3300	3.5433	3,238.4700	3.2385	(8.604)	0	0	0
2022/08/30	2040	04/05/2023	11.42	Put	Bond Future	4,439.6500	4.4396	4,759.6900	4.7597	7.209	0	0	0
2022/08/30	2040	04/05/2023	11.48	Call	Bond Future	3,732.4600	3.7325	3,417.9200	3.4179	(8.427)	0	0	486
2022/08/30	2040	04/05/2023	11.48	Put	Bond Future	4,249.1400	4.2491	4,559.5000	4.5595	7.304	0	0	0
2022/08/30	2040	04/05/2023	10.73	Call	Bond Future	1,764.9900	1.7650	1,573.2400	1.5732	(10.864)	0	0	486
2022/08/30	2040	04/05/2023	10.92	Call	Bond Future	2,179.7700	2.1798	1,957.4200	1.9574	(10.201)	0	0	388
2022/08/30	2040	04/05/2023	10.92	Put	Bond Future	6,349.1200	6.3491	6,751.6700	6.7517	6.340	0	0	0
2022/08/30	2040	04/05/2023	11.41	Call	Bond Future	3,512.1000	3.5121	3,208.8700	3.2089	(8.634)	0	0	0
2022/08/30	2040	04/05/2023	11.41	Put	Bond Future	4,471.9700	4.4720	4,793.6400	4.7936	7.193	0	0	0
2022/08/30	2040	04/05/2023	10.17	Call	Bond Future	926.8900	0.9269	810.3700	0.8104	(12.571)	0	0	388
2022/08/30	2040	04/05/2023	10.17	Put	Bond Future	10,395.8100	10.3958	10,904.1900	10.9042	4.890	0	0	0
2022/08/30	2040	03/08/2023	12.23	Call	Bond Future	6,649.8200	6.6498	6,207.8700	6.2079	(6.646)	0	0	0
2022/08/30	2040	03/08/2023	12.23	Put	Bond Future	3,334.7200	3.3347	3,587.2100	3.5872	7.572	0	0	0
2022/08/30	2040	03/08/2023			Bond Future	11.6719	80.8295	11.7858	80.1351	0.976	0.0000	0.0000	0
2022/08/30	2040	03/08/2023	12.22	Call	Bond Future	6,612.8000	6.6128	6,172.0900	6.1721	(6.664)	0	0	0
2022/08/30	2040	03/08/2023	12.22	Put	Bond Future	3,355.2000	3.3552	3,608.9300	3.6089	7.562	0	0	0
2022/08/30	2040	03/08/2023	12.21	Call	Bond Future	6,576.1400	6.5761	6,136.6700	6.1367	(6.683)	0	0	0
2022/08/30	2040	03/08/2023	12.21	Put	Bond Future	3,376.1000	3.3761	3,631.0700	3.6311	7.552	0	0	0
2022/08/30	2040	02/11/2023	11.59	Call	Bond Future	4,455.2900	4.4553	4,118.0500	4.1181	(7.569)	0	0	0
2022/08/30	2040	02/11/2023	11.60	Put	Bond Future	5,745.3100	5.7453	6,099.3900	6.0994	6.163	0	0	0
2022/08/30	2040	02/11/2023	11.58	Call	Bond Future	4,426.0200	4.4260	4,090.1400	4.0901	(7.589)	0	0	0
2022/08/30	2040	02/11/2023	11.58	Put	Bond Future	5,809.8700	5.8099	6,166.6800	6.1667	6.141	0	0	0
2022/08/30	2040	02/11/2023			Bond Future	11.8068	82.3102	11.9226	81.6176	0.981	0.0000	0.0000	0
2022/08/30	2040	02/11/2023	11.59	Put	Bond Future	5,777.3300	5.7773	6,132.7800	6.1328	6.152	0	0	0
2022/08/30	2040	02/11/2023	11.60	Call	Bond Future	4,485.0000	4.4850	4,146.3900	4.1464	(7.550)	0	0	0
2022/08/30	2044	03/11/2022	10.10	Call	Bond Future	69.2300	0.0692	44.2800	0.0443	(36.039)	0	0	0
2022/08/30	2044	03/11/2022	10.10	Put	Bond Future	8,636.1500	8.6362	9,306.6500	9.3066	7.764	0	0	0
2022/08/30	2044	03/11/2022	10.60	Call	Bond Future	381.8300	0.3818	274.3500	0.2743	(28.149)	0	0	1,900
2022/08/30	2044	03/11/2022	10.60	Put	Bond Future	5,158.7000	5.1587	5,746.6700	5.7467	11.398	0	0	0
2022/08/30	2044	03/11/2022	10.80	Call	Bond Future	679.7200	0.6797	511.2600	0.5113	(24.784)	0	0	0
2022/08/30	2044	03/11/2022	10.80	Put	Bond Future	4,014.3700	4.0144	4,541.3600	4.5414	13.128	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
2022/08/30	2044	03/11/2022	11.41	Call	Bond Future	2,424.9700	2.4250	2,027.3900	2.0274	(16.395)	0	0	0
2022/08/30	2044	03/11/2022	11.41	Put	Bond Future	1,602.4600	1.6025	1,900.3300	1.9003	18.588	0	0	0
2022/08/30	2044	03/11/2022	11.30	Call	Bond Future	2,017.0200	2.0170	1,660.2000	1.6602	(17.690)	0	0	1,900
2022/08/30	2044	03/11/2022	11.30	Put	Bond Future	1,918.3300	1.9183	2,256.9600	2.2570	17.652	0	0	0
2022/08/30	2044	03/11/2022	11.40	Put	Bond Future	1,629.3400	1.6293	1,930.8300	1.9308	18.504	0	0	0
2022/08/30	2044	03/11/2022			Bond Future	11.2851	82.0682	11.3906	81.3727	0.934	0.0000	0.0000	72,910
2022/08/30	2044	03/11/2022	11.39	Call	Bond Future	2,348.1700	2.3482	1,957.8500	1.9578	(16.622)	0	0	0
2022/08/30	2044	03/11/2022	11.39	Put	Bond Future	1,656.4500	1.6565	1,961.5800	1.9616	18.421	0	0	0
2022/08/30	2044	03/11/2022	11.40	Call	Bond Future	2,386.5000	2.3865	1,992.5400	1.9925	(16.508)	0	0	0
2022/08/30	2044	02/02/2023	11.14	Call	Bond Future	2,386.8100	2.3868	2,117.1800	2.1172	(11.297)	0	0	0
2022/08/30	2044	02/02/2023	11.14	Put	Bond Future	4,219.5400	4.2195	4,576.7300	4.5767	8.465	0	0	0
2022/08/30	2044	02/02/2023	11.15	Call	Bond Future	2,416.3900	2.4164	2,144.6400	2.1446	(11.246)	0	0	0
2022/08/30	2044	02/02/2023	11.15	Put	Bond Future	4,181.5200	4.1815	4,536.5900	4.5366	8.491	0	0	0
2022/08/30	2044	02/02/2023			Bond Future	11.4161	79.0845	11.5130	78.4577	0.849	0.0000	0.0000	33,819
2022/08/30	2044	02/02/2023	11.16	Call	Bond Future	2,446.1600	2.4462	2,172.2800	2.1723	(11.196)	0	0	0
2022/08/30	2044	02/02/2023	11.16	Put	Bond Future	4,143.7800	4.1438	4,496.7200	4.4967	8.517	0	0	0
2022/08/30	2044	04/05/2023	11.75	Put	Bond Future	3,466.5000	3.4665	3,737.4400	3.7374	7.816	0	0	4,000
2022/08/30	2044	04/05/2023	11.41	Call	Bond Future	3,691.9900	3.6920	3,372.8300	3.3728	(8.645)	0	0	0
2022/08/30	2044	04/05/2023	11.41	Put	Bond Future	4,457.7200	4.4577	4,783.3500	4.7833	7.305	0	0	0
2022/08/30	2044	04/05/2023	11.42	Call	Bond Future	3,724.2000	3.7242	3,403.3700	3.4034	(8.615)	0	0	0
2022/08/30	2044	04/05/2023	11.42	Put	Bond Future	4,424.8900	4.4249	4,748.8500	4.7488	7.321	0	0	0
2022/08/30	2044	04/05/2023			Bond Future	11.5286	80.5969	11.6300	79.9521	0.879	0.0000	0.0000	0
2022/08/30	2044	04/05/2023	11.43	Call	Bond Future	3,756.8000	3.7568	3,434.2900	3.4343	(8.585)	0	0	0
2022/08/30	2044	04/05/2023	11.43	Put	Bond Future	4,392.5400	4.3925	4,714.8200	4.7148	7.337	0	0	0
2022/08/30	2044	04/05/2023	11.75	Call	Bond Future	4,863.2000	4.8632	4,489.3500	4.4894	(7.687)	0	0	0
2022/08/30	2044	04/05/2023	12.00	Call	Bond Future	5,807.4400	5.8074	5,397.2100	5.3972	(7.064)	0	0	0
2022/08/30	2044	04/05/2023	12.00	Put	Bond Future	2,882.9200	2.8829	3,117.4800	3.1175	8.136	0	0	4,000
2022/08/30	2044	03/08/2023	12.15	Call	Bond Future	6,642.8000	6.6428	6,192.8200	6.1928	(6.774)	0	0	0
2022/08/30	2044	03/08/2023	12.15	Put	Bond Future	3,478.0800	3.4781	3,740.7500	3.7407	7.552	0	0	0
2022/08/30	2044	03/08/2023	12.16	Call	Bond Future	6,680.3200	6.6803	6,229.0600	6.2291	(6.755)	0	0	0
2022/08/30	2044	03/08/2023	12.16	Put	Bond Future	3,456.8300	3.4568	3,718.2200	3.7182	7.562	0	0	0
2022/08/30	2044	03/08/2023			Bond Future	11.6303	77.8657	11.7442	77.1531	0.980	0.0000	0.0000	0
2022/08/30	2044	03/08/2023	12.17	Call	Bond Future	6,717.8900	6.7179	6,265.3500	6.2653	(6.736)	0	0	0
2022/08/30	2044	03/08/2023	12.17	Put	Bond Future	3,435.7100	3.4357	3,695.8200	3.6958	7.571	0	0	0
2022/08/30	2044	02/11/2023	11.57	Call	Bond Future	4,644.7800	4.6448	4,292.7800	4.2928	(7.578)	0	0	0
2022/08/30	2044	02/11/2023	11.57	Put	Bond Future	5,806.8000	5.8068	6,166.5800	6.1666	6.196	0	0	0
2022/08/30	2044	02/11/2023			Bond Future	11.7554	79.2922	11.8712	78.5804	0.986	0.0000	0.0000	0
2022/08/30	2044	02/11/2023	11.55	Call	Bond Future	4,583.5600	4.5836	4,234.4000	4.2344	(7.618)	0	0	0
2022/08/30	2044	02/11/2023	11.55	Put	Bond Future	5,872.6700	5.8727	6,235.2900	6.2353	6.175	0	0	0
2022/08/30	2044	02/11/2023	11.56	Call	Bond Future	4,614.3000	4.6143	4,263.7200	4.2637	(7.598)	0	0	0
2022/08/30	2044	02/11/2023	11.56	Put	Bond Future	5,839.8200	5.8398	6,201.0200	6.2010	6.185	0	0	0
2022/08/30	2046	03/11/2022			Bond Future	116.6247	116.6247	116.8620	116.8620	0.203	0.0000	0.0000	16,413
2022/08/30	2046	02/02/2023			Bond Future	118.6386	118.6386	118.9959	118.9959	0.301	0.0000	0.0000	0
2022/08/30	2046	04/05/2023			Bond Future	118.8677	118.8677	119.2245	119.2245	0.300	0.0000	0.0000	0
2022/08/30	2046	03/08/2023			Bond Future	121.3259	121.3259	121.6103	121.6103	0.234	0.0000	0.0000	0
2022/08/30	2046	02/11/2023			Bond Future	121.4414	121.4414	121.7512	121.7512	0.255	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
2022/08/30	2050	03/11/2022			Bond Future	119.8754	119.8754	120.8005	120.8005	0.772	0.0000	0.0000	11,715
2022/08/30	2050	02/02/2023			Bond Future	119.7987	119.7987	120.8587	120.8587	0.885	0.0000	0.0000	0
2022/08/30	2050	04/05/2023			Bond Future	122.1112	122.1112	123.1843	123.1843	0.879	0.0000	0.0000	0
2022/08/30	2050	03/08/2023			Bond Future	122.4105	122.4105	123.4229	123.4229	0.827	0.0000	0.0000	0
2022/08/30	2050	02/11/2023			Bond Future	124.6829	124.6829	125.7361	125.7361	0.845	0.0000	0.0000	0
2022/08/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/30	AL37	03/11/2022			Index Future	833.5890	833.5890	831.0460	831.0460	(0.305)	0.0000	0.0000	0
2022/08/30	AL37	02/02/2023			Index Future	847.7650	847.7650	845.9930	845.9930	(0.209)	0.0000	0.0000	0
2022/08/30	AL37	04/05/2023			Index Future	863.8990	863.8990	862.0530	862.0530	(0.214)	0.0000	0.0000	0
2022/08/30	AL37	03/08/2023			Index Future	881.5340	881.5340	879.0890	879.0890	(0.277)	0.0000	0.0000	0
2022/08/30	AL37	02/11/2023			Index Future	897.7200	897.7200	895.3840	895.3840	(0.260)	0.0000	0.0000	0
2022/08/30	AL7T	03/11/2022			Index Future	961.7040	961.7040	956.3760	956.3760	(0.554)	0.0000	0.0000	0
2022/08/30	AL7T	02/02/2023			Index Future	978.0590	978.0590	973.5770	973.5770	(0.458)	0.0000	0.0000	0
2022/08/30	AL7T	04/05/2023			Index Future	996.6730	996.6730	992.0590	992.0590	(0.463)	0.0000	0.0000	0
2022/08/30	AL7T	03/08/2023			Index Future	1,017.0180	1,017.0180	1,011.6640	1,011.6640	(0.526)	0.0000	0.0000	0
2022/08/30	AL7T	02/11/2023			Index Future	1,035.6920	1,035.6920	1,030.4170	1,030.4170	(0.509)	0.0000	0.0000	0
2022/08/30	ALBI	03/11/2022			Index Future	848.5630	848.5630	843.1660	843.1660	(0.636)	0.0000	0.0000	135
2022/08/30	ALBI	02/02/2023			Index Future	862.9940	862.9940	858.3310	858.3310	(0.540)	0.0000	0.0000	0
2022/08/30	ALBI	04/05/2023			Index Future	879.4180	879.4180	874.6260	874.6260	(0.545)	0.0000	0.0000	0
2022/08/30	ALBI	03/08/2023			Index Future	897.3700	897.3700	891.9090	891.9090	(0.609)	0.0000	0.0000	0
2022/08/30	ALBI	02/11/2023			Index Future	913.8470	913.8470	908.4430	908.4430	(0.591)	0.0000	0.0000	0
2022/08/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2022/08/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/08/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/30	ES33	03/11/2022			Bond Future	12.0433	73.9765	12.1533	73.4505	0.914	0.0000	0.0000	0
2022/08/30	ES33	02/02/2023			Bond Future	12.2400	75.2540	12.3391	74.7920	0.809	0.0000	0.0000	350
2022/08/30	ES33	04/05/2023			Bond Future	12.4091	72.9151	12.5135	72.4391	0.841	0.0000	0.0000	0
2022/08/30	ES33	03/08/2023			Bond Future	12.5624	74.4264	12.6825	73.8905	0.956	0.0000	0.0000	0
2022/08/30	ES33	02/11/2023			Bond Future	12.7629	72.0159	12.8854	71.4830	0.959	0.0000	0.0000	0
2022/08/30	ES42	03/11/2022			Bond Future	12.3590	72.1201	12.4642	71.5368	0.851	0.0000	0.0000	0
2022/08/30	ES42	02/02/2023			Bond Future	12.5309	73.3668	12.6270	72.8457	0.767	0.0000	0.0000	4,769

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2022/08/30	ES42	04/05/2023			Bond Future	12.6861	70.5219	12.7870	69.9859	0.796	0.0000	0.0000	0
2022/08/30	ES42	03/08/2023			Bond Future	12.8231	71.9869	12.9377	71.3900	0.894	0.0000	0.0000	0
2022/08/30	ES42	02/11/2023			Bond Future	13.0000	69.0606	13.1170	68.4653	0.900	0.0000	0.0000	0
2022/08/30	GOVI	03/11/2022	820.41	Call	GOVI	163,510.0000	16.3510	109,950.0000	10.9950	(32.756)	0	0	0
2022/08/30	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/30	GOVI	03/11/2022	820.42	Call	GOVI	163,410.0000	16.3410	109,850.0000	10.9850	(32.776)	0	0	0
2022/08/30	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/30	GOVI	03/11/2022			GOVI	836.7610	836.7610	831.4050	831.4050	(0.640)	0.0000	0.0000	870
2022/08/30	GOVI	03/11/2022	820.43	Call	GOVI	163,310.0000	16.3310	109,750.0000	10.9750	(32.797)	0	0	0
2022/08/30	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/30	GOVI	02/02/2023	850.82	Call	GOVI	1,720.0000	0.1720	0.0000	0.0000	(100.000)	0	0	0
2022/08/30	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	44,610.0000	4.4610	100.000	0	0	0
2022/08/30	GOVI	02/02/2023	850.83	Call	GOVI	1,620.0000	0.1620	0.0000	0.0000	(100.000)	0	0	0
2022/08/30	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	44,710.0000	4.4710	100.000	0	0	0
2022/08/30	GOVI	02/02/2023			GOVI	850.9920	850.9920	846.3590	846.3590	(0.544)	0.0000	0.0000	0
2022/08/30	GOVI	02/02/2023	850.84	Call	GOVI	1,520.0000	0.1520	0.0000	0.0000	(100.000)	0	0	0
2022/08/30	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	44,810.0000	4.4810	100.000	0	0	0
2022/08/30	GOVI	04/05/2023	852.86	Call	GOVI	143,270.0000	14.3270	95,660.0000	9.5660	(33.231)	0	0	0
2022/08/30	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/30	GOVI	04/05/2023	852.87	Call	GOVI	143,170.0000	14.3170	95,560.0000	9.5560	(33.254)	0	0	0
2022/08/30	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/30	GOVI	04/05/2023			GOVI	867.1870	867.1870	862.4260	862.4260	(0.549)	0.0000	0.0000	0
2022/08/30	GOVI	04/05/2023	852.88	Call	GOVI	143,070.0000	14.3070	95,460.0000	9.5460	(33.277)	0	0	0
2022/08/30	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/30	GOVI	03/08/2023	837.21	Call	GOVI	476,790.0000	47.6790	422,580.0000	42.2580	(11.370)	0	0	0
2022/08/30	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/30	GOVI	03/08/2023	837.22	Call	GOVI	476,690.0000	47.6690	422,480.0000	42.2480	(11.372)	0	0	0
2022/08/30	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/30	GOVI	03/08/2023			GOVI	884.8890	884.8890	879.4680	879.4680	(0.613)	0.0000	0.0000	0
2022/08/30	GOVI	03/08/2023	837.23	Call	GOVI	476,590.0000	47.6590	422,380.0000	42.2380	(11.375)	0	0	0
2022/08/30	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/30	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/30	GOVI	02/11/2023	885.82	Call	GOVI	153,170.0000	15.3170	99,510.0000	9.9510	(35.033)	0	0	0
2022/08/30	GOVI	02/11/2023			GOVI	901.1370	901.1370	895.7710	895.7710	(0.595)	0.0000	0.0000	0
2022/08/30	GOVI	02/11/2023	885.80	Call	GOVI	153,370.0000	15.3370	99,710.0000	9.9710	(34.987)	0	0	0
2022/08/30	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/30	GOVI	02/11/2023	885.81	Call	GOVI	153,270.0000	15.3270	99,610.0000	9.9610	(35.010)	0	0	0
2022/08/30	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/08/30	IGOV	03/11/2022			Index Future	326.0490	326.0490	326.8680	326.8680	0.251	0.0000	0.0000	704
2022/08/30	IGOV	02/02/2023			Index Future	331.6740	331.6740	332.8260	332.8260	0.347	0.0000	0.0000	0
2022/08/30	IGOV	04/05/2023			Index Future	338.0640	338.0640	339.2230	339.2230	0.343	0.0000	0.0000	0
2022/08/30	IGOV	03/08/2023			Index Future	345.0400	345.0400	346.0020	346.0020	0.279	0.0000	0.0000	0
2022/08/30	IGOV	02/11/2023			Index Future	351.4510	351.4510	352.4910	352.4910	0.296	0.0000	0.0000	0

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2022/08/30	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/08/30	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/08/30	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/08/30	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/08/30	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/08/30	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/08/30	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/08/30	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/08/30	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/08/30	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/08/30	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/08/30	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/08/30	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/08/30	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/08/30	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/08/30	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/08/30	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/08/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/08/30	JBAF	21/09/2022			Jibar Tradeable Future	5.8150	94.1850	5.8150	94.1850	0.000	0.0000	0.0000	0
2022/08/30	JBAF	19/10/2022			Jibar Tradeable Future	6.4950	93.5050	6.4800	93.5200	(0.231)	0.0000	0.0000	0
2022/08/30	JBAF	16/11/2022			Jibar Tradeable Future	6.5700	93.4300	6.5450	93.4550	(0.381)	0.0000	0.0000	0
2022/08/30	JBAF	21/12/2022			Jibar Tradeable Future	7.0650	92.9350	7.0400	92.9600	(0.354)	0.0000	0.0000	68
2022/08/30	JBAF	18/01/2023			Jibar Tradeable Future	7.1500	92.8500	7.1200	92.8800	(0.420)	0.0000	0.0000	0
2022/08/30	JBAF	15/02/2023			Jibar Tradeable Future	7.4700	92.5300	7.4850	92.5150	0.201	0.0000	0.0000	0
2022/08/30	JBAF	15/03/2023			Jibar Tradeable Future	7.5600	92.4400	7.5500	92.4500	(0.132)	0.0000	0.0000	0
2022/08/30	JBAF	21/06/2023			Jibar Tradeable Future	7.9850	92.0150	7.9750	92.0250	(0.125)	0.0000	0.0000	0
2022/08/30	JBAF	20/09/2023			Jibar Tradeable Future	8.0850	91.9150	8.1000	91.9000	0.186	0.0000	0.0000	75
2022/08/30	JBAF	20/12/2023			Jibar Tradeable Future	8.1000	91.9000	8.1200	91.8800	0.247	0.0000	0.0000	272
2022/08/30	JBAF	20/03/2024			Jibar Tradeable Future	8.1000	91.9000	8.1200	91.8800	0.247	0.0000	0.0000	0
2022/08/30	JBAF	19/06/2024			Jibar Tradeable Future	8.1050	91.8950	8.1050	91.8950	0.000	0.0000	0.0000	0
2022/08/30	R023	03/11/2022	6.25	Call	Bond Future	0.0700	0.0001	0.0800	0.0001	14.286	0	0	0
2022/08/30	R023	03/11/2022	6.25	Put	Bond Future	268.5500	0.2686	262.5100	0.2625	(2.249)	0	0	0
2022/08/30	R023	03/11/2022	6.26	Call	Bond Future	0.0800	0.0001	0.0900	0.0001	12.500	0	0	0
2022/08/30	R023	03/11/2022	6.26	Put	Bond Future	265.5000	0.2655	259.4600	0.2595	(2.275)	0	0	0
2022/08/30	R023	03/11/2022			Bond Future	7.1273	101.6519	7.1074	101.6579	(0.278)	0.0000	0.0000	23,960
2022/08/30	R023	03/11/2022	6.27	Call	Bond Future	0.1000	0.0001	0.1100	0.0001	10.000	0	0	0
2022/08/30	R023	03/11/2022	6.27	Put	Bond Future	262.4500	0.2625	256.4100	0.2564	(2.301)	0	0	0
2022/08/30	R035	03/11/2022	10.57	Call	Bond Future	582.8800	0.5829	437.0700	0.4371	(25.015)	0	0	0
2022/08/30	R035	03/11/2022	10.57	Put	Bond Future	3,618.4400	3.6184	4,094.1200	4.0941	13.146	0	0	582
2022/08/30	R035	03/11/2022	11.15	Call	Bond Future	2,013.9900	2.0140	1,674.1000	1.6741	(16.876)	0	0	0
2022/08/30	R035	03/11/2022	11.15	Put	Bond Future	1,533.6700	1.5337	1,815.2700	1.8153	18.361	0	0	0
2022/08/30	R035	03/11/2022	12.68	Call	Bond Future	8,929.0200	8.9290	8,329.9700	8.3300	(6.709)	0	0	0
2022/08/30	R035	03/11/2022	12.68	Put	Bond Future	81.3900	0.0814	103.8300	0.1038	27.571	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
2022/08/30	R035	03/11/2022	10.99	Call	Bond Future	1,512.5800	1.5126	1,227.2300	1.2272	(18.865)	0	0	0
2022/08/30	R035	03/11/2022	10.99	Put	Bond Future	1,982.0500	1.9821	2,318.1900	2.3182	16.959	0	0	582
2022/08/30	R035	03/11/2022	11.05	Call	Bond Future	1,691.7800	1.6918	1,385.6800	1.3857	(18.093)	0	0	976
2022/08/30	R035	03/11/2022			Bond Future	11.0688	87.1062	11.1740	86.4847	0.951	0.0000	0.0000	61,488
2022/08/30	R035	03/11/2022	9.82	Call	Bond Future	49.5000	0.0495	31.1800	0.0312	(37.010)	0	0	582
2022/08/30	R035	03/11/2022	9.82	Put	Bond Future	7,943.6000	7.9436	8,546.7700	8.5468	7.593	0	0	0
2022/08/30	R035	03/11/2022	10.30	Call	Bond Future	260.9500	0.2609	183.6100	0.1836	(29.638)	0	0	976
2022/08/30	R035	03/11/2022	10.30	Put	Bond Future	5,003.7000	5.0037	5,547.8500	5.5478	10.875	0	0	0
2022/08/30	R035	03/11/2022	11.14	Call	Bond Future	1,980.5300	1.9805	1,643.9600	1.6440	(16.994)	0	0	0
2022/08/30	R035	03/11/2022	11.14	Put	Bond Future	1,559.1400	1.5591	1,844.0600	1.8441	18.274	0	0	0
2022/08/30	R035	03/11/2022	11.05	Put	Bond Future	1,803.3200	1.8033	2,118.7100	2.1187	17.489	0	0	0
2022/08/30	R035	03/11/2022	11.13	Call	Bond Future	1,947.2000	1.9472	1,613.9700	1.6140	(17.113)	0	0	0
2022/08/30	R035	03/11/2022	11.13	Put	Bond Future	1,584.7900	1.5848	1,873.0500	1.8731	18.189	0	0	0
2022/08/30	R035	02/02/2023	11.94	Call	Bond Future	5,481.5300	5.4815	5,089.1300	5.0891	(7.159)	0	0	0
2022/08/30	R035	02/02/2023	13.22	Put	Bond Future	412.3300	0.4123	461.9800	0.4620	12.041	0	0	976
2022/08/30	R035	02/02/2023	10.88	Call	Bond Future	1,941.5500	1.9416	1,720.9900	1.7210	(11.360)	0	0	0
2022/08/30	R035	02/02/2023	10.88	Put	Bond Future	3,971.7100	3.9717	4,297.4900	4.2975	8.203	0	0	0
2022/08/30	R035	02/02/2023	10.66	Call	Bond Future	1,439.5700	1.4396	1,259.2200	1.2592	(12.528)	0	0	0
2022/08/30	R035	02/02/2023	10.66	Put	Bond Future	4,803.1700	4.8032	5,169.1600	5.1692	7.620	0	0	582
2022/08/30	R035	02/02/2023	10.30	Put	Bond Future	6,426.0000	6.4260	6,852.6900	6.8527	6.640	0	0	0
2022/08/30	R035	02/02/2023	10.60	Call	Bond Future	1,319.9900	1.3200	1,150.2800	1.1503	(12.857)	0	0	0
2022/08/30	R035	02/02/2023	10.60	Put	Bond Future	5,052.2700	5.0523	5,428.9000	5.4289	7.455	0	0	0
2022/08/30	R035	02/02/2023	10.64	Put	Bond Future	4,885.1000	4.8851	5,254.6600	5.2547	7.565	0	0	0
2022/08/30	R035	02/02/2023	9.81	Call	Bond Future	351.6100	0.3516	290.9400	0.2909	(17.255)	0	0	582
2022/08/30	R035	02/02/2023	9.81	Put	Bond Future	9,146.8800	9.1469	9,632.5500	9.6325	5.310	0	0	0
2022/08/30	R035	02/02/2023	9.85	Call	Bond Future	378.5900	0.3786	314.0700	0.3141	(17.042)	0	0	0
2022/08/30	R035	02/02/2023	9.89	Call	Bond Future	407.1900	0.4072	338.6800	0.3387	(16.825)	0	0	388
2022/08/30	R035	02/02/2023	9.89	Put	Bond Future	8,671.5800	8.6716	9,149.4100	9.1494	5.510	0	0	0
2022/08/30	R035	02/02/2023			Bond Future	11.2243	88.5888	11.3190	88.0424	0.843	0.0000	0.0000	106,331
2022/08/30	R035	02/02/2023	11.94	Put	Bond Future	1,472.4500	1.4725	1,626.3900	1.6264	10.455	0	0	0
2022/08/30	R035	02/02/2023	11.98	Call	Bond Future	5,641.0600	5.6411	5,243.7100	5.2437	(7.044)	0	0	0
2022/08/30	R035	02/02/2023	11.98	Put	Bond Future	1,415.9900	1.4160	1,564.9800	1.5650	10.522	0	0	388
2022/08/30	R035	02/02/2023	13.22	Call	Bond Future	10,939.2800	10.9393	10,442.5900	10.4426	(4.540)	0	0	0
2022/08/30	R035	02/02/2023	11.05	Call	Bond Future	2,393.6000	2.3936	2,141.7400	2.1417	(10.522)	0	0	976
2022/08/30	R035	02/02/2023	11.05	Put	Bond Future	3,412.8400	3.4128	3,707.3200	3.7073	8.629	0	0	0
2022/08/30	R035	02/02/2023	11.06	Call	Bond Future	2,421.9100	2.4219	2,168.2200	2.1682	(10.475)	0	0	0
2022/08/30	R035	02/02/2023	11.06	Put	Bond Future	3,382.2000	3.3822	3,674.8500	3.6749	8.653	0	0	582
2022/08/30	R035	02/02/2023	10.86	Call	Bond Future	1,891.8200	1.8918	1,674.9500	1.6750	(11.464)	0	0	0
2022/08/30	R035	02/02/2023	10.86	Put	Bond Future	4,042.0200	4.0420	4,371.4900	4.3715	8.151	0	0	0
2022/08/30	R035	02/02/2023	10.87	Call	Bond Future	1,916.6000	1.9166	1,697.8800	1.6979	(11.412)	0	0	0
2022/08/30	R035	02/02/2023	10.87	Put	Bond Future	4,006.7500	4.0068	4,334.3700	4.3344	8.177	0	0	0
2022/08/30	R035	02/02/2023	10.30	Call	Bond Future	817.3700	0.8174	697.7200	0.6977	(14.638)	0	0	976
2022/08/30	R035	02/02/2023	10.64	Call	Bond Future	1,398.8500	1.3988	1,222.0700	1.2221	(12.638)	0	0	388
2022/08/30	R035	02/02/2023	9.85	Put	Bond Future	8,907.9000	8.9079	9,389.7200	9.3897	5.409	0	0	0
2022/08/30	R035	04/05/2023	11.22	Put	Bond Future	3,974.1300	3.9741	4,262.0700	4.2621	7.245	0	0	0
2022/08/30	R035	04/05/2023	12.46	Call	Bond Future	7,573.8200	7.5738	7,149.7200	7.1497	(5.600)	0	0	0
2022/08/30	R035	04/05/2023	12.46	Put	Bond Future	1,582.6100	1.5826	1,721.2700	1.7213	8.761	0	0	388
2022/08/30	R035	04/05/2023	13.18	Call	Bond Future	10,475.2000	10.4752	9,998.4900	9.9985	(4.551)	0	0	0

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2022/08/30	R035	04/05/2023	13.18	Put	Bond Future	922.8600	0.9229	1,008.9100	1.0089	9.324	0	0	491
2022/08/30	R035	04/05/2023	11.17	Call	Bond Future	3,094.1700	3.0942	2,826.7100	2.8267	(8.644)	0	0	491
2022/08/30	R035	04/05/2023	11.20	Call	Bond Future	3,178.7200	3.1787	2,906.8400	2.9068	(8.553)	0	0	0
2022/08/30	R035	04/05/2023	11.21	Call	Bond Future	3,207.0500	3.2070	2,933.7000	2.9337	(8.523)	0	0	0
2022/08/30	R035	04/05/2023	10.60	Call	Bond Future	1,741.9400	1.7419	1,558.9200	1.5589	(10.507)	0	0	388
2022/08/30	R035	04/05/2023	10.60	Put	Bond Future	6,156.4700	6.1565	6,536.2100	6.5362	6.168	0	0	0
2022/08/30	R035	04/05/2023			Bond Future	11.3492	85.7786	11.4487	85.2158	0.877	0.0000	0.0000	0
2022/08/30	R035	04/05/2023	11.22	Call	Bond Future	3,235.5100	3.2355	2,960.6900	2.9607	(8.494)	0	0	0
2022/08/30	R035	04/05/2023	11.17	Put	Bond Future	4,121.1800	4.1212	4,416.4800	4.4165	7.165	0	0	0
2022/08/30	R035	04/05/2023	11.20	Put	Bond Future	4,032.5300	4.0325	4,323.4100	4.3234	7.213	0	0	0
2022/08/30	R035	04/05/2023	11.21	Put	Bond Future	4,003.2400	4.0032	4,292.6500	4.2926	7.229	0	0	0
2022/08/30	R035	04/05/2023	9.85	Call	Bond Future	726.9600	0.7270	633.5700	0.6336	(12.847)	0	0	388
2022/08/30	R035	04/05/2023	9.85	Put	Bond Future	9,892.9100	9.8929	10,362.2800	10.3623	4.745	0	0	0
2022/08/30	R035	04/05/2023	10.42	Call	Bond Future	1,424.9700	1.4250	1,266.7700	1.2668	(11.102)	0	0	491
2022/08/30	R035	04/05/2023	10.42	Put	Bond Future	6,948.5100	6.9485	7,353.0700	7.3531	5.822	0	0	0
2022/08/30	R035	03/08/2023	12.00	Call	Bond Future	5,976.0700	5.9761	5,577.7600	5.5778	(6.665)	0	0	0
2022/08/30	R035	03/08/2023	12.00	Put	Bond Future	3,034.6600	3.0347	3,269.1100	3.2691	7.726	0	0	0
2022/08/30	R035	03/08/2023			Bond Future	11.4590	87.5365	11.5731	86.9037	0.996	0.0000	0.0000	0
2022/08/30	R035	03/08/2023	11.98	Call	Bond Future	5,907.8400	5.9078	5,511.8500	5.5118	(6.703)	0	0	0
2022/08/30	R035	03/08/2023	11.98	Put	Bond Future	3,072.5400	3.0725	3,309.3100	3.3093	7.706	0	0	0
2022/08/30	R035	03/08/2023	11.99	Call	Bond Future	5,941.7600	5.9418	5,544.6100	5.5446	(6.684)	0	0	0
2022/08/30	R035	03/08/2023	11.99	Put	Bond Future	3,053.3800	3.0534	3,288.9900	3.2890	7.716	0	0	0
2022/08/30	R035	02/11/2023	11.41	Call	Bond Future	4,048.8500	4.0488	3,743.1500	3.7431	(7.550)	0	0	0
2022/08/30	R035	02/11/2023	11.41	Put	Bond Future	5,159.5700	5.1596	5,483.2500	5.4833	6.273	0	0	0
2022/08/30	R035	02/11/2023	11.42	Call	Bond Future	4,075.6000	4.0756	3,768.6700	3.7687	(7.531)	0	0	0
2022/08/30	R035	02/11/2023	11.42	Put	Bond Future	5,130.8100	5.1308	5,453.2600	5.4533	6.285	0	0	0
2022/08/30	R035	02/11/2023			Bond Future	11.6118	84.6423	11.7279	84.0130	1.000	0.0000	0.0000	0
2022/08/30	R035	02/11/2023	11.43	Call	Bond Future	4,102.8100	4.1028	3,794.6400	3.7946	(7.511)	0	0	0
2022/08/30	R035	02/11/2023	11.43	Put	Bond Future	5,102.5500	5.1025	5,423.7600	5.4238	6.295	0	0	0
2022/08/30	R186	03/11/2022	8.53	Call	Bond Future	358.5900	0.3586	271.5200	0.2715	(24.281)	0	0	0
2022/08/30	R186	03/11/2022	8.53	Put	Bond Future	1,743.5400	1.7435	1,991.8000	1.9918	14.239	0	0	0
2022/08/30	R186	03/11/2022	8.54	Call	Bond Future	368.6400	0.3686	279.7500	0.2798	(24.113)	0	0	0
2022/08/30	R186	03/11/2022	8.54	Put	Bond Future	1,718.0400	1.7180	1,964.4800	1.9645	14.344	0	0	0
2022/08/30	R186	03/11/2022	8.91	Put	Bond Future	939.2200	0.9392	1,110.9400	1.1109	18.283	0	0	4,310
2022/08/30	R186	03/11/2022			Bond Future	8.9227	109.3329	9.0188	108.9976	1.077	0.0000	0.0000	64,278
2022/08/30	R186	03/11/2022	8.23	Call	Bond Future	145.5700	0.1456	103.0000	0.1030	(29.244)	0	0	4,310
2022/08/30	R186	03/11/2022	8.23	Put	Bond Future	2,603.8400	2.6038	2,896.6000	2.8966	11.243	0	0	0
2022/08/30	R186	03/11/2022	8.55	Call	Bond Future	379.0400	0.3790	288.3000	0.2883	(23.939)	0	0	0
2022/08/30	R186	03/11/2022	8.55	Put	Bond Future	1,692.9100	1.6929	1,937.5000	1.9375	14.448	0	0	0
2022/08/30	R186	03/11/2022	8.91	Call	Bond Future	894.7200	0.8947	731.1100	0.7311	(18.286)	0	0	0
2022/08/30	R186	02/02/2023	8.33	Call	Bond Future	503.7300	0.5037	445.2400	0.4452	(11.611)	0	0	0
2022/08/30	R186	02/02/2023	8.33	Put	Bond Future	3,021.6100	3.0216	3,197.8700	3.1979	5.833	0	0	0
2022/08/30	R186	02/02/2023	8.32	Call	Bond Future	495.5900	0.4956	437.8100	0.4378	(11.659)	0	0	0
2022/08/30	R186	02/02/2023	8.32	Put	Bond Future	3,047.4100	3.0474	3,224.3800	3.2244	5.807	0	0	0
2022/08/30	R186	02/02/2023			Bond Future	9.0831	105.8982	9.1545	105.6634	0.786	0.0000	0.0000	0
2022/08/30	R186	02/02/2023	8.34	Call	Bond Future	511.7400	0.5117	452.5500	0.4526	(11.566)	0	0	0
2022/08/30	R186	02/02/2023	8.34	Put	Bond Future	2,995.6900	2.9957	3,171.2500	3.1713	5.860	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
2022/08/30	R186	04/05/2023	8.83	Put	Bond Future	2,359.6000	2.3596	2,506.1000	2.5061	6.209	0	0	0
2022/08/30	R186	04/05/2023	8.84	Call	Bond Future	1,226.6600	1.2267	1,125.9800	1.1260	(8.208)	0	0	0
2022/08/30	R186	04/05/2023			Bond Future	9.1977	107.9206	9.2775	107.6741	0.867	0.0000	0.0000	0
2022/08/30	R186	04/05/2023	8.83	Call	Bond Future	1,213.4200	1.2134	1,113.4400	1.1134	(8.240)	0	0	0
2022/08/30	R186	04/05/2023	8.84	Put	Bond Future	2,341.4700	2.3415	2,487.2700	2.4873	6.227	0	0	0
2022/08/30	R186	04/05/2023	8.82	Call	Bond Future	1,199.9100	1.1999	1,100.6500	1.1006	(8.272)	0	0	0
2022/08/30	R186	04/05/2023	8.82	Put	Bond Future	2,377.4800	2.3775	2,524.7000	2.5247	6.192	0	0	0
2022/08/30	R186	03/08/2023	9.74	Call	Bond Future	2,784.4500	2.7844	2,586.8400	2.5868	(7.097)	0	0	0
2022/08/30	R186	03/08/2023	9.74	Put	Bond Future	1,448.8800	1.4489	1,575.6800	1.5757	8.752	0	0	0
2022/08/30	R186	03/08/2023	9.73	Put	Bond Future	1,458.5900	1.4586	1,586.0700	1.5861	8.740	0	0	0
2022/08/30	R186	03/08/2023			Bond Future	9.2759	104.8276	9.3880	104.5032	1.208	0.0000	0.0000	0
2022/08/30	R186	03/08/2023	9.75	Call	Bond Future	2,803.7300	2.8037	2,605.4500	2.6055	(7.072)	0	0	0
2022/08/30	R186	03/08/2023	9.75	Put	Bond Future	1,439.6200	1.4396	1,565.7500	1.5657	8.761	0	0	0
2022/08/30	R186	03/08/2023	9.73	Call	Bond Future	2,765.6100	2.7656	2,568.6800	2.5687	(7.121)	0	0	0
2022/08/30	R186	02/11/2023	9.40	Call	Bond Future	2,016.3300	2.0163	1,861.9400	1.8619	(7.657)	0	0	0
2022/08/30	R186	02/11/2023	9.40	Put	Bond Future	2,149.1500	2.1491	2,306.3900	2.3064	7.316	0	0	0
2022/08/30	R186	02/11/2023			Bond Future	9.4492	106.7490	9.5650	106.4373	1.225	0.0000	0.0000	0
2022/08/30	R186	02/11/2023	9.39	Call	Bond Future	2,001.0800	2.0011	1,847.3400	1.8473	(7.683)	0	0	0
2022/08/30	R186	02/11/2023	9.39	Put	Bond Future	2,160.9200	2.1609	2,318.8100	2.3188	7.307	0	0	0
2022/08/30	R186	02/11/2023	9.38	Call	Bond Future	1,985.8700	1.9859	1,832.8000	1.8328	(7.708)	0	0	0
2022/08/30	R186	02/11/2023	9.38	Put	Bond Future	2,172.7400	2.1727	2,331.3000	2.3313	7.298	0	0	0
2022/08/30	R197	03/11/2022			Bond Future	338.2759	338.2759	338.6565	338.6565	0.113	0.0000	0.0000	831
2022/08/30	R197	02/02/2023			Bond Future	335.1962	335.1962	335.9146	335.9146	0.214	0.0000	0.0000	0
2022/08/30	R197	04/05/2023			Bond Future	341.6673	341.6673	342.3793	342.3793	0.208	0.0000	0.0000	0
2022/08/30	R197	03/08/2023			Bond Future	339.4954	339.4954	339.9904	339.9904	0.146	0.0000	0.0000	0
2022/08/30	R197	02/11/2023			Bond Future	345.7963	345.7963	346.3609	346.3609	0.163	0.0000	0.0000	0
2022/08/30	R202	03/11/2022			Bond Future	251.7335	251.7335	251.8258	251.8258	0.037	0.0000	0.0000	6,148
2022/08/30	R202	02/02/2023			Bond Future	251.3416	251.3416	251.6829	251.6829	0.136	0.0000	0.0000	460
2022/08/30	R202	04/05/2023			Bond Future	256.1922	256.1922	256.5255	256.5255	0.130	0.0000	0.0000	0
2022/08/30	R202	03/08/2023			Bond Future	256.5816	256.5816	256.7495	256.7495	0.065	0.0000	0.0000	0
2022/08/30	R202	02/11/2023			Bond Future	261.3448	261.3448	261.5613	261.5613	0.083	0.0000	0.0000	0
2022/08/30	R209	03/11/2022	9.25	Call	Bond Future	3.5600	0.0036	1.8800	0.0019	(47.191)	0	0	6,000
2022/08/30	R209	03/11/2022	9.25	Put	Bond Future	10,382.4100	10.3824	10,952.6100	10.9526	5.492	0	0	0
2022/08/30	R209	03/11/2022	9.50	Call	Bond Future	11.8200	0.0118	6.7000	0.0067	(43.316)	0	0	0
2022/08/30	R209	03/11/2022	9.50	Put	Bond Future	8,821.1600	8.8212	9,387.9200	9.3879	6.425	0	0	0
2022/08/30	R209	03/11/2022	12.00	Call	Bond Future	4,976.0900	4.9761	4,474.5700	4.4746	(10.079)	0	0	0
2022/08/30	R209	03/11/2022	12.00	Put	Bond Future	267.3700	0.2674	337.7300	0.3377	26.316	0	0	7,750
2022/08/30	R209	03/11/2022	11.03	Call	Bond Future	1,472.2500	1.4722	1,191.6400	1.1916	(19.060)	0	0	0
2022/08/30	R209	03/11/2022	11.03	Put	Bond Future	1,572.6100	1.5726	1,863.8800	1.8639	18.521	0	0	0
2022/08/30	R209	03/11/2022	10.50	Put	Bond Future	3,390.4400	3.3904	3,843.2400	3.8432	13.355	0	0	0
2022/08/30	R209	03/11/2022			Bond Future	11.0492	67.5077	11.1596	66.9358	0.999	0.0000	0.0000	20,217
2022/08/30	R209	03/11/2022	10.00	Call	Bond Future	88.3700	0.0884	56.9700	0.0570	(35.532)	0	0	7,750
2022/08/30	R209	03/11/2022	10.00	Put	Bond Future	5,887.4400	5.8874	6,427.9200	6.4279	9.180	0	0	6,000
2022/08/30	R209	03/11/2022	11.02	Call	Bond Future	1,445.4400	1.4454	1,168.0300	1.1680	(19.192)	0	0	0
2022/08/30	R209	03/11/2022	11.02	Put	Bond Future	1,598.0800	1.5981	1,892.5500	1.8925	18.426	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
2022/08/30	R209	03/11/2022	11.50	Call	Bond Future	2,991.1500	2.9912	2,577.8500	2.5779	(13.817)	0	0	0
2022/08/30	R209	03/11/2022	11.50	Put	Bond Future	697.9200	0.6979	856.5000	0.8565	22.722	0	0	0
2022/08/30	R209	03/11/2022	10.50	Call	Bond Future	438.7300	0.4387	319.6500	0.3196	(27.142)	0	0	0
2022/08/30	R209	03/11/2022	11.00	Call	Bond Future	1,392.6000	1.3926	1,121.6000	1.1216	(19.460)	0	0	0
2022/08/30	R209	03/11/2022	11.00	Put	Bond Future	1,649.9600	1.6500	1,950.8400	1.9508	18.236	0	0	6,000
2022/08/30	R209	03/11/2022	11.01	Call	Bond Future	1,418.8900	1.4189	1,144.6800	1.1447	(19.326)	0	0	0
2022/08/30	R209	03/11/2022	11.01	Put	Bond Future	1,623.8600	1.6239	1,921.5300	1.9215	18.331	0	0	0
2022/08/30	R209	02/02/2023	10.80	Put	Bond Future	3,605.4600	3.6055	3,920.1900	3.9202	8.729	0	0	0
2022/08/30	R209	02/02/2023	10.78	Call	Bond Future	1,561.6100	1.5616	1,365.0400	1.3650	(12.588)	0	0	0
2022/08/30	R209	02/02/2023	10.79	Call	Bond Future	1,582.8300	1.5828	1,384.4900	1.3845	(12.531)	0	0	0
2022/08/30	R209	02/02/2023			Bond Future	11.1831	68.6574	11.2842	68.1426	0.905	0.0000	0.0000	2,066
2022/08/30	R209	02/02/2023	10.80	Call	Bond Future	1,604.0300	1.6040	1,403.9300	1.4039	(12.475)	0	0	0
2022/08/30	R209	02/02/2023	10.78	Put	Bond Future	3,669.8300	3.6698	3,988.0900	3.9881	8.672	0	0	0
2022/08/30	R209	02/02/2023	10.79	Put	Bond Future	3,637.6200	3.6376	3,954.1100	3.9541	8.700	0	0	0
2022/08/30	R209	04/05/2023	11.09	Call	Bond Future	2,639.9800	2.6400	2,392.1300	2.3921	(9.388)	0	0	0
2022/08/30	R209	04/05/2023	11.09	Put	Bond Future	3,684.6100	3.6846	3,965.8300	3.9658	7.632	0	0	0
2022/08/30	R209	04/05/2023	11.10	Call	Bond Future	2,664.4900	2.6645	2,415.2300	2.4152	(9.355)	0	0	0
2022/08/30	R209	04/05/2023	11.10	Put	Bond Future	3,657.6900	3.6577	3,937.5000	3.9375	7.650	0	0	0
2022/08/30	R209	04/05/2023	10.00	Call	Bond Future	816.1000	0.8161	709.4300	0.7094	(13.071)	0	0	7,500
2022/08/30	R209	04/05/2023	10.00	Put	Bond Future	7,809.2600	7.8093	8,231.6600	8.2317	5.409	0	0	0
2022/08/30	R209	04/05/2023			Bond Future	11.2953	66.8169	11.4010	66.2878	0.936	0.0000	0.0000	1,250
2022/08/30	R209	04/05/2023	12.50	Call	Bond Future	6,961.5000	6.9615	6,553.4500	6.5535	(5.862)	0	0	0
2022/08/30	R209	04/05/2023	12.50	Put	Bond Future	1,266.8100	1.2668	1,387.8300	1.3878	9.553	0	0	7,500
2022/08/30	R209	04/05/2023	11.11	Call	Bond Future	2,689.1100	2.6891	2,438.4300	2.4384	(9.322)	0	0	0
2022/08/30	R209	04/05/2023	11.11	Put	Bond Future	3,630.9500	3.6310	3,909.3400	3.9093	7.667	0	0	0
2022/08/30	R209	04/05/2023	11.00	Call	Bond Future	2,425.3000	2.4253	2,190.2300	2.1902	(9.692)	0	0	0
2022/08/30	R209	04/05/2023	11.00	Put	Bond Future	3,935.2100	3.9352	4,229.2100	4.2292	7.471	0	0	7,500
2022/08/30	R209	03/08/2023	11.95	Put	Bond Future	2,610.0700	2.6101	2,823.2800	2.8233	8.169	0	0	0
2022/08/30	R209	03/08/2023	11.93	Call	Bond Future	5,241.2900	5.2413	4,870.9100	4.8709	(7.067)	0	0	0
2022/08/30	R209	03/08/2023	11.94	Call	Bond Future	5,271.2300	5.2712	4,899.7700	4.8998	(7.047)	0	0	0
2022/08/30	R209	03/08/2023			Bond Future	11.3916	68.1870	11.5104	67.6013	1.043	0.0000	0.0000	0
2022/08/30	R209	03/08/2023	11.95	Call	Bond Future	5,301.4600	5.3015	4,928.9300	4.9289	(7.027)	0	0	0
2022/08/30	R209	03/08/2023	11.93	Put	Bond Future	2,643.6200	2.6436	2,858.9800	2.8590	8.146	0	0	0
2022/08/30	R209	03/08/2023	11.94	Put	Bond Future	2,626.6700	2.6267	2,840.9500	2.8410	8.158	0	0	0
2022/08/30	R209	02/11/2023	11.33	Call	Bond Future	3,573.1900	3.5732	3,287.2700	3.2873	(8.002)	0	0	0
2022/08/30	R209	02/11/2023	11.33	Put	Bond Future	4,520.4500	4.5205	4,819.1600	4.8192	6.608	0	0	0
2022/08/30	R209	02/11/2023	11.34	Call	Bond Future	3,597.3100	3.5973	3,310.2200	3.3102	(7.981)	0	0	0
2022/08/30	R209	02/11/2023	11.34	Put	Bond Future	4,494.9000	4.4949	4,792.4400	4.7924	6.620	0	0	0
2022/08/30	R209	02/11/2023			Bond Future	11.5225	66.2881	11.6432	65.7035	1.048	0.0000	0.0000	0
2022/08/30	R209	02/11/2023	11.35	Call	Bond Future	3,621.2200	3.6212	3,332.9700	3.3330	(7.960)	0	0	0
2022/08/30	R209	02/11/2023	11.35	Put	Bond Future	4,469.1900	4.4692	4,765.5700	4.7656	6.632	0	0	0
2022/08/30	R210	03/11/2022			Bond Future	230.5886	230.5886	231.2614	231.2614	0.292	0.0000	0.0000	732
2022/08/30	R210	02/02/2023			Bond Future	234.5702	234.5702	235.4841	235.4841	0.390	0.0000	0.0000	300
2022/08/30	R210	04/05/2023			Bond Future	235.9728	235.9728	236.8902	236.8902	0.389	0.0000	0.0000	0
2022/08/30	R210	03/08/2023			Bond Future	240.8510	240.8510	241.6294	241.6294	0.323	0.0000	0.0000	0
2022/08/30	R210	02/11/2023			Bond Future	242.0835	242.0835	242.9170	242.9170	0.344	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
2022/08/30	R213	03/11/2022	9.19	Call	Bond Future	10.5600	0.0106	6.1900	0.0062	(41.383)	0	0	476
2022/08/30	R213	03/11/2022	9.19	Put	Bond Future	7,463.6400	7.4636	7,927.3400	7.9273	6.213	0	0	0
2022/08/30	R213	03/11/2022	10.38	Call	Bond Future	713.7100	0.7137	560.0100	0.5600	(21.535)	0	0	0
2022/08/30	R213	03/11/2022	10.38	Put	Bond Future	2,182.5200	2.1825	2,496.8900	2.4969	14.404	0	0	0
2022/08/30	R213	03/11/2022	10.39	Call	Bond Future	731.3000	0.7313	574.9800	0.5750	(21.376)	0	0	0
2022/08/30	R213	03/11/2022	10.39	Put	Bond Future	2,152.0700	2.1521	2,463.8200	2.4638	14.486	0	0	0
2022/08/30	R213	03/11/2022	10.37	Call	Bond Future	696.2500	0.6963	545.1700	0.5452	(21.699)	0	0	0
2022/08/30	R213	03/11/2022	10.37	Put	Bond Future	2,213.1400	2.2131	2,530.1300	2.5301	14.323	0	0	200
2022/08/30	R213	03/11/2022			Bond Future	10.6892	81.3273	10.7892	80.8592	0.936	0.0000	0.0000	34,054
2022/08/30	R213	03/11/2022	9.13	Call	Bond Future	8.0900	0.0081	4.6700	0.0047	(42.274)	0	0	200
2022/08/30	R213	03/11/2022	9.13	Put	Bond Future	7,777.4400	7.7774	8,242.0900	8.2421	5.974	0	0	0
2022/08/30	R213	03/11/2022	9.84	Call	Bond Future	134.8000	0.1348	92.4800	0.0925	(31.395)	0	0	0
2022/08/30	R213	03/11/2022	9.84	Put	Bond Future	4,252.4500	4.2525	4,678.2000	4.6782	10.012	0	0	476
2022/08/30	R213	03/11/2022	10.40	Call	Bond Future	749.1500	0.7492	590.2100	0.5902	(21.216)	0	0	0
2022/08/30	R213	03/11/2022	10.40	Put	Bond Future	2,121.9100	2.1219	2,431.0400	2.4310	14.568	0	0	0
2022/08/30	R213	03/11/2022	9.98	Call	Bond Future	224.0800	0.2241	160.0000	0.1600	(28.597)	0	0	0
2022/08/30	R213	03/11/2022	9.98	Put	Bond Future	3,644.5800	3.6446	4,048.5700	4.0486	11.085	0	0	200
2022/08/30	R213	03/11/2022	10.19	Call	Bond Future	430.5800	0.4306	323.9700	0.3240	(24.760)	0	0	0
2022/08/30	R213	03/11/2022	10.19	Put	Bond Future	2,819.1000	2.8191	3,180.5600	3.1806	12.822	0	0	476
2022/08/30	R213	02/02/2023	10.43	Put	Bond Future	3,270.3400	3.2703	3,520.1300	3.5201	7.638	0	0	0
2022/08/30	R213	02/02/2023	12.20	Call	Bond Future	6,373.8000	6.3738	6,038.3300	6.0383	(5.263)	0	0	0
2022/08/30	R213	02/02/2023	12.20	Put	Bond Future	536.5300	0.5365	596.9700	0.5970	11.265	0	0	912
2022/08/30	R213	02/02/2023	10.22	Put	Bond Future	3,939.7900	3.9398	4,216.8800	4.2169	7.033	0	0	0
2022/08/30	R213	02/02/2023	10.23	Call	Bond Future	975.3100	0.9753	855.2300	0.8552	(12.312)	0	0	0
2022/08/30	R213	02/02/2023	10.35	Call	Bond Future	1,156.3800	1.1564	1,020.8400	1.0208	(11.721)	0	0	0
2022/08/30	R213	02/02/2023	10.35	Put	Bond Future	3,516.1600	3.5162	3,776.5300	3.7765	7.405	0	0	476
2022/08/30	R213	02/02/2023	10.01	Call	Bond Future	695.0500	0.6950	601.4800	0.6015	(13.462)	0	0	0
2022/08/30	R213	02/02/2023			Bond Future	10.8575	82.7115	10.9445	82.3156	0.801	0.0000	0.0000	0
2022/08/30	R213	02/02/2023	10.43	Call	Bond Future	1,288.4400	1.2884	1,142.3200	1.1423	(11.341)	0	0	912
2022/08/30	R213	02/02/2023	10.22	Call	Bond Future	961.2100	0.9612	842.3900	0.8424	(12.362)	0	0	0
2022/08/30	R213	02/02/2023	10.23	Put	Bond Future	3,906.0800	3.9061	4,181.9100	4.1819	7.062	0	0	0
2022/08/30	R213	02/02/2023	9.16	Call	Bond Future	179.7600	0.1798	149.3700	0.1494	(16.906)	0	0	476
2022/08/30	R213	02/02/2023	9.16	Put	Bond Future	8,431.6900	8.4317	8,797.2100	8.7972	4.335	0	0	0
2022/08/30	R213	02/02/2023	10.01	Put	Bond Future	4,685.8200	4.6858	4,988.1600	4.9882	6.452	0	0	476
2022/08/30	R213	02/02/2023	10.21	Call	Bond Future	947.0700	0.9471	829.5000	0.8295	(12.414)	0	0	0
2022/08/30	R213	02/02/2023	10.21	Put	Bond Future	3,973.5000	3.9735	4,251.8400	4.2518	7.005	0	0	0
2022/08/30	R213	04/05/2023	10.75	Call	Bond Future	2,193.6300	2.1936	2,008.0900	2.0081	(8.458)	0	0	0
2022/08/30	R213	04/05/2023	10.75	Put	Bond Future	3,278.5300	3.2785	3,501.8700	3.5019	6.812	0	0	0
2022/08/30	R213	04/05/2023			Bond Future	10.9917	80.7396	11.0839	80.3307	0.839	0.0000	0.0000	0
2022/08/30	R213	04/05/2023	10.74	Call	Bond Future	2,172.8200	2.1728	1,988.3900	1.9884	(8.488)	0	0	0
2022/08/30	R213	04/05/2023	10.74	Put	Bond Future	3,303.0100	3.3030	3,527.4600	3.5275	6.795	0	0	0
2022/08/30	R213	04/05/2023	10.73	Call	Bond Future	2,151.8600	2.1519	1,968.5400	1.9685	(8.519)	0	0	0
2022/08/30	R213	04/05/2023	10.73	Put	Bond Future	3,327.3600	3.3274	3,552.9200	3.5529	6.779	0	0	0
2022/08/30	R213	03/08/2023	11.62	Put	Bond Future	2,209.9300	2.2099	2,387.0000	2.3870	8.012	0	0	0
2022/08/30	R213	03/08/2023	11.63	Call	Bond Future	4,415.4000	4.4154	4,119.5300	4.1195	(6.701)	0	0	0
2022/08/30	R213	03/08/2023			Bond Future	11.1091	82.3933	11.2183	81.9213	0.983	0.0000	0.0000	0
2022/08/30	R213	03/08/2023	11.62	Call	Bond Future	4,388.0100	4.3880	4,093.0700	4.0931	(6.721)	0	0	0
2022/08/30	R213	03/08/2023	11.63	Put	Bond Future	2,195.4600	2.1955	2,371.6000	2.3716	8.023	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
2022/08/30	R213	03/08/2023	11.61	Call	Bond Future	4,360.6800	4.3607	4,066.6700	4.0667	(6.742)	0	0	0
2022/08/30	R213	03/08/2023	11.61	Put	Bond Future	2,224.5000	2.2245	2,402.5000	2.4025	8.002	0	0	0
2022/08/30	R213	02/11/2023	11.13	Call	Bond Future	3,060.1100	3.0601	2,832.4600	2.8325	(7.439)	0	0	0
2022/08/30	R213	02/11/2023	11.13	Put	Bond Future	3,697.2700	3.6973	3,936.0700	3.9361	6.459	0	0	0
2022/08/30	R213	02/11/2023			Bond Future	11.2804	80.3557	11.3915	79.8893	0.985	0.0000	0.0000	0
2022/08/30	R213	02/11/2023	11.12	Call	Bond Future	3,038.2400	3.0382	2,811.5500	2.8115	(7.461)	0	0	0
2022/08/30	R213	02/11/2023	11.12	Put	Bond Future	3,717.9900	3.7180	3,957.7500	3.9577	6.449	0	0	0
2022/08/30	R213	02/11/2023	11.11	Call	Bond Future	3,016.4400	3.0164	2,790.7200	2.7907	(7.483)	0	0	0
2022/08/30	R213	02/11/2023	11.11	Put	Bond Future	3,738.8100	3.7388	3,979.5400	3.9795	6.439	0	0	0
2022/08/30	R214	03/11/2022	11.34	Call	Bond Future	1,993.7300	1.9937	1,670.0600	1.6701	(16.234)	0	0	0
2022/08/30	R214	03/11/2022	11.36	Put	Bond Future	1,322.4000	1.3224	1,563.1400	1.5631	18.205	0	0	0
2022/08/30	R214	03/11/2022			Bond Future	11.2240	64.8291	11.3293	64.2589	0.939	0.0000	0.0000	25,380
2022/08/30	R214	03/11/2022	11.34	Put	Bond Future	1,366.0900	1.3661	1,612.6400	1.6126	18.048	0	0	0
2022/08/30	R214	03/11/2022	11.35	Call	Bond Future	2,025.3700	2.0254	1,698.7800	1.6988	(16.125)	0	0	0
2022/08/30	R214	03/11/2022	11.35	Put	Bond Future	1,344.1000	1.3441	1,587.7300	1.5877	18.126	0	0	0
2022/08/30	R214	03/11/2022	11.36	Call	Bond Future	2,057.2400	2.0572	1,727.7600	1.7278	(16.016)	0	0	0
2022/08/30	R214	02/02/2023	11.07	Call	Bond Future	1,911.1200	1.9111	1,691.4800	1.6915	(11.493)	0	0	0
2022/08/30	R214	02/02/2023	11.07	Put	Bond Future	3,458.7400	3.4587	3,755.3300	3.7553	8.575	0	0	0
2022/08/30	R214	02/02/2023	11.08	Call	Bond Future	1,935.1100	1.9351	1,713.7000	1.7137	(11.442)	0	0	0
2022/08/30	R214	02/02/2023	11.08	Put	Bond Future	3,427.2100	3.4272	3,722.0300	3.7220	8.602	0	0	0
2022/08/30	R214	02/02/2023			Bond Future	11.3538	65.9325	11.4509	65.4163	0.855	0.0000	0.0000	64,507
2022/08/30	R214	02/02/2023	11.09	Call	Bond Future	1,959.4300	1.9594	1,736.2500	1.7363	(11.390)	0	0	0
2022/08/30	R214	02/02/2023	11.09	Put	Bond Future	3,396.0700	3.3961	3,689.1200	3.6891	8.629	0	0	0
2022/08/30	R214	04/05/2023	11.36	Call	Bond Future	3,123.8700	3.1239	2,857.5300	2.8575	(8.526)	0	0	0
2022/08/30	R214	04/05/2023	11.36	Put	Bond Future	3,642.3300	3.6423	3,906.5200	3.9065	7.253	0	0	0
2022/08/30	R214	04/05/2023	11.37	Call	Bond Future	3,150.8700	3.1509	2,883.1600	2.8832	(8.496)	0	0	0
2022/08/30	R214	04/05/2023	11.37	Put	Bond Future	3,615.9400	3.6159	3,878.7600	3.8788	7.268	0	0	0
2022/08/30	R214	04/05/2023			Bond Future	11.4577	63.8944	11.5589	63.3639	0.884	0.0000	0.0000	0
2022/08/30	R214	04/05/2023	11.38	Call	Bond Future	3,178.1900	3.1782	2,909.1100	2.9091	(8.466)	0	0	0
2022/08/30	R214	04/05/2023	11.38	Put	Bond Future	3,589.9400	3.5899	3,851.3900	3.8514	7.283	0	0	0
2022/08/30	R214	03/08/2023	12.14	Call	Bond Future	5,653.3500	5.6534	5,276.1400	5.2761	(6.672)	0	0	0
2022/08/30	R214	03/08/2023	12.14	Put	Bond Future	2,687.8800	2.6879	2,895.5100	2.8955	7.725	0	0	0
2022/08/30	R214	03/08/2023	12.15	Call	Bond Future	5,684.6900	5.6847	5,306.4300	5.3064	(6.654)	0	0	0
2022/08/30	R214	03/08/2023	12.15	Put	Bond Future	2,670.9900	2.6710	2,877.5700	2.8776	7.734	0	0	0
2022/08/30	R214	03/08/2023			Bond Future	11.5485	65.2037	11.6616	64.6189	0.980	0.0000	0.0000	0
2022/08/30	R214	03/08/2023	12.16	Call	Bond Future	5,716.3000	5.7163	5,337.0000	5.3370	(6.635)	0	0	0
2022/08/30	R214	03/08/2023	12.16	Put	Bond Future	2,654.4400	2.6544	2,859.9800	2.8600	7.743	0	0	0
2022/08/30	R214	02/11/2023	11.45	Put	Bond Future	4,915.2200	4.9152	5,213.9000	5.2139	6.077	0	0	0
2022/08/30	R214	02/11/2023	11.46	Call	Bond Future	3,785.8700	3.7859	3,499.0100	3.4990	(7.577)	0	0	0
2022/08/30	R214	02/11/2023	11.46	Put	Bond Future	4,887.6800	4.8877	5,185.2000	5.1852	6.087	0	0	0
2022/08/30	R214	02/11/2023			Bond Future	11.6723	63.1041	11.7872	62.5197	0.985	0.0000	0.0000	0
2022/08/30	R214	02/11/2023	11.45	Call	Bond Future	3,760.7600	3.7608	3,475.0600	3.4751	(7.597)	0	0	0
2022/08/30	R214	02/11/2023	11.47	Call	Bond Future	3,810.7800	3.8108	3,522.7600	3.5228	(7.558)	0	0	0
2022/08/30	R214	02/11/2023	11.47	Put	Bond Future	4,860.0000	4.8600	5,156.3600	5.1564	6.098	0	0	0
2022/08/30	R248	03/11/2022	10.60	Call	Bond Future	515.1300	0.5151	378.5800	0.3786	(26.508)	0	0	950
2022/08/30	R248	03/11/2022	10.60	Put	Bond Future	4,857.7800	4.8578	5,439.7800	5.4398	11.981	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
2022/08/30	R248	03/11/2022	10.70	Call	Bond Future	680.4200	0.6804	511.2000	0.5112	(24.870)	0	0	0
2022/08/30	R248	03/11/2022	10.70	Put	Bond Future	4,276.1600	4.2762	4,825.4900	4.8255	12.846	0	0	0
2022/08/30	R248	03/11/2022	11.32	Call	Bond Future	2,499.4000	2.4994	2,091.5900	2.0916	(16.316)	0	0	0
2022/08/30	R248	03/11/2022	11.20	Call	Bond Future	2,045.6800	2.0457	1,683.3900	1.6834	(17.710)	0	0	0
2022/08/30	R248	03/11/2022	11.20	Put	Bond Future	2,073.6900	2.0737	2,429.9500	2.4300	17.180	0	0	0
2022/08/30	R248	03/11/2022	11.30	Put	Bond Future	1,767.0700	1.7671	2,085.2300	2.0852	18.005	0	0	0
2022/08/30	R248	03/11/2022	11.31	Put	Bond Future	1,738.6700	1.7387	2,053.1100	2.0531	18.085	0	0	0
2022/08/30	R248	03/11/2022			Bond Future	11.2041	81.1239	11.3096	80.4053	0.942	0.0000	0.0000	256,863
2022/08/30	R248	03/11/2022	10.00	Call	Bond Future	62.0600	0.0621	39.2000	0.0392	(36.835)	0	0	0
2022/08/30	R248	03/11/2022	10.00	Put	Bond Future	9,138.5200	9.1385	9,834.2100	9.8342	7.613	0	0	0
2022/08/30	R248	03/11/2022	11.32	Put	Bond Future	1,710.6500	1.7106	2,021.3900	2.0214	18.165	0	0	0
2022/08/30	R248	03/11/2022	11.90	Call	Bond Future	5,165.0000	5.1650	4,586.2800	4.5863	(11.205)	0	0	0
2022/08/30	R248	03/11/2022	11.90	Put	Bond Future	628.2700	0.6283	768.1000	0.7681	22.256	0	0	0
2022/08/30	R248	03/11/2022	11.30	Call	Bond Future	2,420.7200	2.4207	2,020.3300	2.0203	(16.540)	0	0	950
2022/08/30	R248	03/11/2022	11.31	Call	Bond Future	2,459.9200	2.4599	2,055.8100	2.0558	(16.428)	0	0	0
2022/08/30	R248	02/02/2023	11.10	Put	Bond Future	4,119.6100	4.1196	4,481.4800	4.4815	8.784	0	0	0
2022/08/30	R248	02/02/2023	11.08	Call	Bond Future	2,501.5700	2.5016	2,216.8300	2.2168	(11.382)	0	0	0
2022/08/30	R248	02/02/2023	11.08	Put	Bond Future	4,196.5500	4.1965	4,562.9100	4.5629	8.730	0	0	0
2022/08/30	R248	02/02/2023			Bond Future	11.3272	82.5415	11.4246	81.8903	0.860	0.0000	0.0000	0
2022/08/30	R248	02/02/2023	11.10	Call	Bond Future	2,564.1300	2.5641	2,274.9000	2.2749	(11.280)	0	0	2,700
2022/08/30	R248	02/02/2023	11.06	Call	Bond Future	2,440.0000	2.4400	2,159.7500	2.1597	(11.486)	0	0	0
2022/08/30	R248	02/02/2023	11.06	Put	Bond Future	4,274.9000	4.2749	4,645.7500	4.6457	8.675	0	0	0
2022/08/30	R248	02/02/2023	11.07	Call	Bond Future	2,470.8000	2.4708	2,188.3000	2.1883	(11.434)	0	0	0
2022/08/30	R248	02/02/2023	11.07	Put	Bond Future	4,235.6800	4.2357	4,604.2800	4.6043	8.702	0	0	0
2022/08/30	R248	02/02/2023	10.40	Call	Bond Future	919.5900	0.9196	779.5300	0.7795	(15.231)	0	0	2,700
2022/08/30	R248	02/02/2023	10.40	Put	Bond Future	7,619.2900	7.6193	8,130.3300	8.1303	6.707	0	0	0
2022/08/30	R248	04/05/2023	11.35	Call	Bond Future	3,965.3200	3.9653	3,626.8400	3.6268	(8.536)	0	0	0
2022/08/30	R248	04/05/2023	11.35	Put	Bond Future	4,514.3700	4.5144	4,845.0000	4.8450	7.324	0	0	0
2022/08/30	R248	04/05/2023			Bond Future	11.4324	79.6602	11.5342	78.9911	0.891	0.0000	0.0000	0
2022/08/30	R248	04/05/2023	11.33	Call	Bond Future	3,897.5000	3.8975	3,562.4700	3.5625	(8.596)	0	0	0
2022/08/30	R248	04/05/2023	11.33	Put	Bond Future	4,580.8200	4.5808	4,914.9000	4.9149	7.293	0	0	0
2022/08/30	R248	04/05/2023	11.34	Call	Bond Future	3,931.3500	3.9313	3,594.5900	3.5946	(8.566)	0	0	0
2022/08/30	R248	04/05/2023	11.34	Put	Bond Future	4,547.4900	4.5475	4,879.8400	4.8798	7.308	0	0	0
2022/08/30	R248	03/08/2023	12.11	Call	Bond Future	7,031.5900	7.0316	6,557.6300	6.5576	(6.740)	0	0	0
2022/08/30	R248	03/08/2023	12.11	Put	Bond Future	3,389.5800	3.3896	3,652.8400	3.6528	7.767	0	0	0
2022/08/30	R248	03/08/2023			Bond Future	11.5276	81.2555	11.6415	80.5183	0.989	0.0000	0.0000	0
2022/08/30	R248	03/08/2023	12.09	Call	Bond Future	6,953.8600	6.9539	6,482.5300	6.4825	(6.778)	0	0	0
2022/08/30	R248	03/08/2023	12.09	Put	Bond Future	3,431.8800	3.4319	3,697.7700	3.6978	7.748	0	0	0
2022/08/30	R248	03/08/2023	12.10	Call	Bond Future	6,992.5500	6.9925	6,519.9000	6.5199	(6.759)	0	0	0
2022/08/30	R248	03/08/2023	12.10	Put	Bond Future	3,410.5100	3.4105	3,675.0800	3.6751	7.757	0	0	0
2022/08/30	R248	02/11/2023	11.49	Put	Bond Future	5,923.9700	5.9240	6,291.0400	6.2910	6.196	0	0	0
2022/08/30	R248	02/11/2023	11.47	Call	Bond Future	4,843.8900	4.8439	4,477.0100	4.4770	(7.574)	0	0	0
2022/08/30	R248	02/11/2023	11.48	Call	Bond Future	4,875.7400	4.8757	4,507.4100	4.5074	(7.554)	0	0	0
2022/08/30	R248	02/11/2023			Bond Future	11.6468	78.3289	11.7628	77.5920	0.996	0.0000	0.0000	0
2022/08/30	R248	02/11/2023	11.49	Call	Bond Future	4,907.6800	4.9077	4,537.8900	4.5379	(7.535)	0	0	0
2022/08/30	R248	02/11/2023	11.47	Put	Bond Future	5,991.4700	5.9915	6,361.4500	6.3614	6.175	0	0	0
2022/08/30	R248	02/11/2023	11.48	Put	Bond Future	5,957.6300	5.9576	6,326.1600	6.3262	6.186	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
Total											1496661	