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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/09/2022 TO 02/09/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/02	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/02	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/02	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/02	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/02	2025	03/11/2022		Bond Future	167.7139	167.7139	167.7531	167.7531	0.023	0.0000	0.0000	7,366
2022/09/02	2025	02/02/2023		Bond Future	169.0497	169.0497	169.0879	169.0879	0.023	0.0000	0.0000	1,936
2022/09/02	2025	04/05/2023		Bond Future	172.2980	172.2980	172.3360	172.3360	0.022	0.0000	0.0000	0
2022/09/02	2025	03/08/2023		Bond Future	173.9594	173.9594	173.9963	173.9963	0.021	0.0000	0.0000	0
2022/09/02	2025	02/11/2023		Bond Future	177.2211	177.2211	177.2589	177.2589	0.021	0.0000	0.0000	0
2022/09/02	2029	03/11/2022		Bond Future	122.4352	122.4352	122.4315	122.4315	(0.003)	0.0000	0.0000	1,519
2022/09/02	2029	02/02/2023		Bond Future	124.6645	124.6645	124.6590	124.6590	(0.004)	0.0000	0.0000	728

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/02	2029	04/05/2023			Bond Future	125.7479	125.7479	125.7413	125.7413	(0.005)	0.0000	0.0000	0
2022/09/02	2029	03/08/2023			Bond Future	128.2613	128.2613	128.2541	128.2541	(0.006)	0.0000	0.0000	0
2022/09/02	2029	02/11/2023			Bond Future	129.3052	129.3052	129.2968	129.2968	(0.006)	0.0000	0.0000	0
2022/09/02	2030	03/11/2022	9.70	Call	Bond Future	72.9300	0.0729	152.9800	0.1530	109.763	0	0	500
2022/09/02	2030	03/11/2022	9.70	Put	Bond Future	4,528.7400	4.5287	3,632.6400	3.6326	(19.787)	0	0	0
2022/09/02	2030	03/11/2022	10.10	Call	Bond Future	330.0700	0.3301	568.4000	0.5684	72.206	0	0	0
2022/09/02	2030	03/11/2022	10.10	Put	Bond Future	2,880.7800	2.8808	2,142.9600	2.1430	(25.612)	0	0	0
2022/09/02	2030	03/11/2022	10.20	Put	Bond Future	2,531.0600	2.5311	1,846.1800	1.8462	(27.059)	0	0	0
2022/09/02	2030	03/11/2022			Bond Future	10.6528	89.0063	10.4388	89.9825	(2.009)	0.0000	0.0000	66,881
2022/09/02	2030	03/11/2022	10.08	Call	Bond Future	309.1600	0.3092	537.3200	0.5373	73.800	0	0	0
2022/09/02	2030	03/11/2022	10.08	Put	Bond Future	2,953.9200	2.9539	2,205.9300	2.2059	(25.322)	0	0	0
2022/09/02	2030	03/11/2022	10.09	Call	Bond Future	319.5400	0.3195	552.7900	0.5528	72.996	0	0	0
2022/09/02	2030	03/11/2022	10.09	Put	Bond Future	2,917.2600	2.9173	2,174.3600	2.1744	(25.466)	0	0	0
2022/09/02	2030	03/11/2022	10.20	Call	Bond Future	448.7300	0.4487	740.0000	0.7400	64.910	0	0	500
2022/09/02	2030	03/11/2022	11.57	Call	Bond Future	4,309.3200	4.3093	5,169.7400	5.1697	19.966	0	0	0
2022/09/02	2030	03/11/2022	11.57	Put	Bond Future	278.4200	0.2784	162.6900	0.1627	(41.567)	0	0	500
2022/09/02	2030	02/02/2023	11.16	Put	Bond Future	1,501.9700	1.5020	1,152.3300	1.1523	(23.279)	0	0	388
2022/09/02	2030	02/02/2023	11.35	Call	Bond Future	3,545.9200	3.5459	4,239.2200	4.2392	19.552	0	0	5,000
2022/09/02	2030	02/02/2023	11.35	Put	Bond Future	1,238.8100	1.2388	939.5900	0.9396	(24.154)	0	0	0
2022/09/02	2030	02/02/2023	9.99	Call	Bond Future	675.9000	0.6759	939.8800	0.9399	39.056	0	0	0
2022/09/02	2030	02/02/2023	10.00	Call	Bond Future	686.5800	0.6866	953.5500	0.9536	38.884	0	0	0
2022/09/02	2030	02/02/2023	10.01	Put	Bond Future	4,323.7800	4.3238	3,601.3200	3.6013	(16.709)	0	0	0
2022/09/02	2030	02/02/2023	9.80	Call	Bond Future	495.3300	0.4953	705.7200	0.7057	42.475	0	0	0
2022/09/02	2030	02/02/2023	9.94	Put	Bond Future	4,574.2800	4.5743	3,831.0600	3.8311	(16.248)	0	0	102
2022/09/02	2030	02/02/2023	9.20	Call	Bond Future	175.4100	0.1754	267.1500	0.2671	52.300	0	0	0
2022/09/02	2030	02/02/2023	9.20	Put	Bond Future	7,645.2400	7.6452	6,744.4600	6.7445	(11.782)	0	0	0
2022/09/02	2030	02/02/2023	9.66	Call	Bond Future	387.5600	0.3876	562.5600	0.5626	45.154	0	0	0
2022/09/02	2030	02/02/2023	9.66	Put	Bond Future	5,649.4800	5.6495	4,831.9600	4.8320	(14.471)	0	0	102
2022/09/02	2030	02/02/2023	8.81	Put	Bond Future	9,483.2300	9.4832	8,541.5100	8.5415	(9.930)	0	0	0
2022/09/02	2030	02/02/2023	9.04	Call	Bond Future	133.3700	0.1334	205.8200	0.2058	54.323	0	0	0
2022/09/02	2030	02/02/2023	9.04	Put	Bond Future	8,386.8300	8.3868	7,466.7600	7.4668	(10.970)	0	0	0
2022/09/02	2030	02/02/2023	9.08	Put	Bond Future	8,199.6600	8.1997	7,284.0500	7.2840	(11.166)	0	0	0
2022/09/02	2030	02/02/2023			Bond Future	10.8151	86.5996	10.5905	87.5921	(2.077)	0.0000	0.0000	5,200
2022/09/02	2030	02/02/2023	11.55	Call	Bond Future	4,157.1300	4.1571	4,897.5900	4.8976	17.812	0	0	5,000
2022/09/02	2030	02/02/2023	11.55	Put	Bond Future	1,007.6200	1.0076	755.5600	0.7556	(25.015)	0	0	0
2022/09/02	2030	02/02/2023	11.12	Call	Bond Future	2,888.0200	2.8880	3,519.6100	3.5196	21.869	0	0	0
2022/09/02	2030	02/02/2023	11.12	Put	Bond Future	1,563.1400	1.5631	1,202.2100	1.2022	(23.090)	0	0	0
2022/09/02	2030	02/02/2023	11.16	Call	Bond Future	2,998.7200	2.9987	3,641.6000	3.6416	21.438	0	0	0
2022/09/02	2030	02/02/2023	9.99	Put	Bond Future	4,394.0900	4.3941	3,665.5500	3.6656	(16.580)	0	0	0
2022/09/02	2030	02/02/2023	10.00	Put	Bond Future	4,358.5100	4.3585	3,632.9600	3.6330	(16.647)	0	0	0
2022/09/02	2030	02/02/2023	10.01	Call	Bond Future	698.0900	0.6981	968.1500	0.9681	38.686	0	0	0
2022/09/02	2030	02/02/2023	9.80	Put	Bond Future	5,098.2900	5.0983	4,316.1600	4.3162	(15.341)	0	0	0
2022/09/02	2030	02/02/2023	9.83	Call	Bond Future	521.1100	0.5211	739.5500	0.7395	41.918	0	0	388
2022/09/02	2030	02/02/2023	9.83	Put	Bond Future	4,983.6400	4.9836	4,209.5600	4.2096	(15.532)	0	0	0
2022/09/02	2030	02/02/2023	9.94	Call	Bond Future	624.3100	0.6243	873.6100	0.8736	39.932	0	0	0
2022/09/02	2030	02/02/2023	9.79	Call	Bond Future	486.9500	0.4870	694.6900	0.6947	42.661	0	0	0
2022/09/02	2030	02/02/2023	9.79	Put	Bond Future	5,136.7800	5.1368	4,352.0000	4.3520	(15.278)	0	0	0

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2022/09/02	2030	02/02/2023	8.81	Call	Bond Future	88.8500	0.0888	139.6500	0.1396	57.175	0	0	102
2022/09/02	2030	02/02/2023	9.08	Call	Bond Future	142.8800	0.1429	219.7900	0.2198	53.828	0	0	388
2022/09/02	2030	04/05/2023	11.34	Call	Bond Future	3,500.4400	3.5004	4,136.6300	4.1366	18.175	0	0	0
2022/09/02	2030	04/05/2023	11.34	Put	Bond Future	1,960.3000	1.9603	1,585.7200	1.5857	(19.108)	0	0	150
2022/09/02	2030	04/05/2023	10.42	Call	Bond Future	1,485.4000	1.4854	1,880.1700	1.8802	26.577	0	0	479
2022/09/02	2030	04/05/2023	10.42	Put	Bond Future	3,879.5900	3.8796	3,263.5900	3.2636	(15.878)	0	0	0
2022/09/02	2030	04/05/2023	10.52	Call	Bond Future	1,656.9600	1.6570	2,079.5400	2.0795	25.503	0	0	0
2022/09/02	2030	04/05/2023	10.52	Put	Bond Future	3,612.4500	3.6125	3,024.2600	3.0243	(16.282)	0	0	0
2022/09/02	2030	04/05/2023	10.53	Call	Bond Future	1,674.9200	1.6749	2,100.2900	2.1003	25.396	0	0	0
2022/09/02	2030	04/05/2023	10.53	Put	Bond Future	3,586.6900	3.5867	3,001.2900	3.0013	(16.321)	0	0	0
2022/09/02	2030	04/05/2023	9.67	Call	Bond Future	594.1400	0.5941	801.8900	0.8019	34.967	0	0	479
2022/09/02	2030	04/05/2023	9.67	Put	Bond Future	6,367.8800	6.3679	5,564.8600	5.5649	(12.610)	0	0	0
2022/09/02	2030	04/05/2023	9.78	Call	Bond Future	679.7500	0.6797	910.2900	0.9103	33.915	0	0	388
2022/09/02	2030	04/05/2023	9.78	Put	Bond Future	5,947.7900	5.9478	5,167.5600	5.1676	(13.118)	0	0	0
2022/09/02	2030	04/05/2023	10.00	Call	Bond Future	905.6700	0.9057	1,188.8600	1.1889	31.269	0	0	1,080
2022/09/02	2030	04/05/2023	10.00	Put	Bond Future	5,172.7500	5.1727	4,445.1700	4.4452	(14.066)	0	0	0
2022/09/02	2030	04/05/2023	9.03	Call	Bond Future	267.0700	0.2671	374.7800	0.3748	40.330	0	0	388
2022/09/02	2030	04/05/2023	9.03	Put	Bond Future	9,053.8000	9.0538	8,150.7400	8.1507	(9.974)	0	0	0
2022/09/02	2030	04/05/2023	9.58	Put	Bond Future	6,723.9600	6.7240	5,903.9000	5.9039	(12.196)	0	0	0
2022/09/02	2030	04/05/2023			Bond Future	10.9735	88.2462	10.7375	89.2570	(2.151)	0.0000	0.0000	0
2022/09/02	2030	04/05/2023	12.57	Call	Bond Future	7,213.3000	7.2133	8,058.5700	8.0586	11.718	0	0	0
2022/09/02	2030	04/05/2023	12.57	Put	Bond Future	753.0300	0.7530	587.5300	0.5875	(21.978)	0	0	350
2022/09/02	2030	04/05/2023	11.62	Call	Bond Future	4,273.1600	4.2732	4,969.7200	4.9697	16.301	0	0	0
2022/09/02	2030	04/05/2023	11.62	Put	Bond Future	1,579.7500	1.5797	1,265.5400	1.2655	(19.890)	0	0	388
2022/09/02	2030	04/05/2023	12.04	Call	Bond Future	5,525.4800	5.5255	6,298.0100	6.2980	13.981	0	0	0
2022/09/02	2030	04/05/2023	12.04	Put	Bond Future	1,139.3500	1.1394	901.1100	0.9011	(20.910)	0	0	1,080
2022/09/02	2030	04/05/2023	12.50	Call	Bond Future	6,985.5100	6.9855	7,822.5100	7.8225	11.982	0	0	0
2022/09/02	2030	04/05/2023	12.50	Put	Bond Future	795.3000	0.7953	621.5300	0.6215	(21.850)	0	0	479
2022/09/02	2030	04/05/2023	10.54	Call	Bond Future	1,692.9800	1.6930	2,121.1400	2.1211	25.290	0	0	0
2022/09/02	2030	04/05/2023	10.54	Put	Bond Future	3,561.0600	3.5611	2,978.4500	2.9785	(16.361)	0	0	0
2022/09/02	2030	04/05/2023	10.65	Call	Bond Future	1,899.4800	1.8995	2,358.2200	2.3582	24.151	0	0	350
2022/09/02	2030	04/05/2023	10.65	Put	Bond Future	3,288.7600	3.2888	2,736.7300	2.7367	(16.785)	0	0	0
2022/09/02	2030	04/05/2023	9.58	Call	Bond Future	533.8400	0.5338	724.5500	0.7245	35.724	0	0	150
2022/09/02	2030	03/08/2023	12.89	Call	Bond Future	7,795.0900	7.7951	8,644.2100	8.6442	10.893	0	0	0
2022/09/02	2030	03/08/2023	12.89	Put	Bond Future	931.4400	0.9314	750.1600	0.7502	(19.462)	0	0	350
2022/09/02	2030	03/08/2023	11.34	Call	Bond Future	3,396.2700	3.3963	3,999.9700	4.0000	17.775	0	0	0
2022/09/02	2030	03/08/2023	11.34	Put	Bond Future	2,541.8300	2.5418	2,115.1300	2.1151	(16.787)	0	0	0
2022/09/02	2030	03/08/2023	11.35	Call	Bond Future	3,420.7100	3.4207	4,026.5500	4.0265	17.711	0	0	0
2022/09/02	2030	03/08/2023	11.36	Put	Bond Future	2,509.6100	2.5096	2,087.2000	2.0872	(16.832)	0	0	0
2022/09/02	2030	03/08/2023	10.40	Call	Bond Future	1,524.2200	1.5242	1,904.7100	1.9047	24.963	0	0	1,012
2022/09/02	2030	03/08/2023	10.65	Call	Bond Future	1,933.9800	1.9340	2,375.7800	2.3758	22.844	0	0	350
2022/09/02	2030	03/08/2023	10.65	Put	Bond Future	3,940.6100	3.9406	3,352.0100	3.3520	(14.937)	0	0	0
2022/09/02	2030	03/08/2023			Bond Future	11.1309	85.9851	10.8822	87.0155	(2.234)	0.0000	0.0000	0
2022/09/02	2030	03/08/2023	12.59	Call	Bond Future	6,874.7900	6.8748	7,689.6300	7.6896	11.853	0	0	0
2022/09/02	2030	03/08/2023	12.59	Put	Bond Future	1,131.0200	1.1310	915.4600	0.9155	(19.059)	0	0	1,012
2022/09/02	2030	03/08/2023	11.35	Put	Bond Future	2,525.6800	2.5257	2,101.1200	2.1011	(16.810)	0	0	0
2022/09/02	2030	03/08/2023	11.36	Call	Bond Future	3,445.2100	3.4452	4,053.2000	4.0532	17.647	0	0	0
2022/09/02	2030	03/08/2023	10.40	Put	Bond Future	4,597.3700	4.5974	3,947.4600	3.9475	(14.137)	0	0	0

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2022/09/02	2030	02/11/2023	10.81	Call	Bond Future	2,199.1400	2.1991	2,657.8200	2.6578	20.857	0	0	0
2022/09/02	2030	02/11/2023	10.81	Put	Bond Future	4,243.0700	4.2431	3,652.1200	3.6521	(13.927)	0	0	0
2022/09/02	2030	02/11/2023	10.80	Call	Bond Future	2,181.0500	2.1810	2,637.5100	2.6375	20.928	0	0	0
2022/09/02	2030	02/11/2023	10.80	Put	Bond Future	4,265.9200	4.2659	3,672.7500	3.6727	(13.905)	0	0	0
2022/09/02	2030	02/11/2023			Bond Future	11.3168	87.5768	11.0547	88.6264	(2.316)	0.0000	0.0000	0
2022/09/02	2030	02/11/2023	10.82	Call	Bond Future	2,216.9400	2.2169	2,677.8400	2.6778	20.790	0	0	0
2022/09/02	2030	02/11/2023	10.82	Put	Bond Future	4,219.9500	4.2200	3,631.2200	3.6312	(13.951)	0	0	0
2022/09/02	2032	03/11/2022	9.31	Put	Bond Future	9,799.7300	9.7997	8,732.3100	8.7323	(10.892)	0	0	0
2022/09/02	2032	03/11/2022	9.36	Call	Bond Future	2.2100	0.0022	6.1600	0.0062	178.733	0	0	454
2022/09/02	2032	03/11/2022	9.36	Put	Bond Future	9,505.6000	9.5056	8,439.0500	8.4390	(11.220)	0	0	0
2022/09/02	2032	03/11/2022	9.46	Put	Bond Future	8,921.5100	8.9215	7,857.4000	7.8574	(11.927)	0	0	0
2022/09/02	2032	03/11/2022	10.56	Put	Bond Future	3,204.7500	3.2048	2,410.8700	2.4109	(24.772)	0	0	180
2022/09/02	2032	03/11/2022	9.92	Call	Bond Future	34.2200	0.0342	76.4700	0.0765	123.466	0	0	750
2022/09/02	2032	03/11/2022	9.92	Put	Bond Future	6,319.2300	6.3192	5,290.9800	5.2910	(16.272)	0	0	0
2022/09/02	2032	03/11/2022	10.11	Put	Bond Future	5,306.6200	5.3066	4,319.4100	4.3194	(18.603)	0	0	454
2022/09/02	2032	03/11/2022	10.16	Call	Bond Future	99.9000	0.0999	198.3100	0.1983	98.509	0	0	0
2022/09/02	2032	03/11/2022	10.16	Put	Bond Future	5,050.4400	5.0504	4,078.3500	4.0783	(19.248)	0	0	180
2022/09/02	2032	03/11/2022			Bond Future	11.0940	84.5279	10.8859	85.5984	(1.876)	0.0000	0.0000	168,763
2022/09/02	2032	03/11/2022	9.31	Call	Bond Future	1.6700	0.0017	4.7500	0.0048	184.431	0	0	180
2022/09/02	2032	03/11/2022	9.46	Call	Bond Future	3.8000	0.0038	10.1900	0.0102	168.158	0	0	500
2022/09/02	2032	03/11/2022	11.55	Call	Bond Future	2,994.3700	2.9944	3,804.2100	3.8042	27.045	0	0	0
2022/09/02	2032	03/11/2022	11.55	Put	Bond Future	710.8300	0.7108	450.1700	0.4502	(36.670)	0	0	500
2022/09/02	2032	03/11/2022	12.30	Call	Bond Future	6,041.9700	6.0420	7,034.7600	7.0348	16.432	0	0	0
2022/09/02	2032	03/11/2022	12.30	Put	Bond Future	181.1300	0.1811	103.4200	0.1034	(42.903)	0	0	750
2022/09/02	2032	03/11/2022	10.66	Call	Bond Future	561.9300	0.5619	896.0800	0.8961	59.465	0	0	0
2022/09/02	2032	03/11/2022	10.66	Put	Bond Future	2,815.3000	2.8153	2,078.9500	2.0790	(26.155)	0	0	0
2022/09/02	2032	03/11/2022	10.67	Call	Bond Future	577.5300	0.5775	917.5900	0.9176	58.882	0	0	750
2022/09/02	2032	03/11/2022	10.67	Put	Bond Future	2,778.0800	2.7781	2,047.6400	2.0476	(26.293)	0	0	0
2022/09/02	2032	03/11/2022	11.45	Call	Bond Future	2,633.3000	2.6333	3,402.9700	3.4030	29.228	0	0	0
2022/09/02	2032	03/11/2022	11.45	Put	Bond Future	843.3200	0.8433	542.4900	0.5425	(35.672)	0	0	7,500
2022/09/02	2032	03/11/2022	10.21	Call	Bond Future	123.1500	0.1231	238.3400	0.2383	93.536	0	0	500
2022/09/02	2032	03/11/2022	10.21	Put	Bond Future	4,798.9700	4.7990	3,843.6600	3.8437	(19.907)	0	0	0
2022/09/02	2032	03/11/2022	10.49	Call	Bond Future	337.8900	0.3379	576.4700	0.5765	70.609	0	0	0
2022/09/02	2032	03/11/2022	10.49	Put	Bond Future	3,495.9300	3.4959	2,664.0100	2.6640	(23.797)	0	0	454
2022/09/02	2032	03/11/2022	10.56	Call	Bond Future	420.7400	0.4207	697.3600	0.6974	65.746	0	0	0
2022/09/02	2032	03/11/2022	10.11	Call	Bond Future	80.2400	0.0802	163.5300	0.1635	103.801	0	0	0
2022/09/02	2032	02/02/2023	11.69	Call	Bond Future	3,800.8000	3.8008	4,526.1300	4.5261	19.084	0	0	0
2022/09/02	2032	02/02/2023	11.69	Put	Bond Future	1,663.2700	1.6633	1,300.0600	1.3001	(21.837)	0	0	0
2022/09/02	2032	02/02/2023	10.40	Call	Bond Future	794.2600	0.7943	1,082.3900	1.0824	36.277	0	0	0
2022/09/02	2032	02/02/2023	10.40	Put	Bond Future	5,180.3100	5.1803	4,379.9000	4.3799	(15.451)	0	0	0
2022/09/02	2032	02/02/2023	10.50	Call	Bond Future	930.0600	0.9301	1,251.5100	1.2515	34.562	0	0	0
2022/09/02	2032	02/02/2023	10.50	Put	Bond Future	4,786.0300	4.7860	4,018.9400	4.0189	(16.028)	0	0	454
2022/09/02	2032	02/02/2023	10.67	Call	Bond Future	1,205.1400	1.2051	1,586.5300	1.5865	31.647	0	0	750
2022/09/02	2032	02/02/2023	10.67	Put	Bond Future	4,169.6800	4.1697	3,462.5300	3.4625	(16.959)	0	0	0
2022/09/02	2032	02/02/2023	10.22	Call	Bond Future	585.3900	0.5854	817.2200	0.8172	39.603	0	0	500
2022/09/02	2032	02/02/2023	10.22	Put	Bond Future	5,936.3500	5.9363	5,079.6400	5.0796	(14.432)	0	0	0
2022/09/02	2032	02/02/2023	9.47	Call	Bond Future	145.4600	0.1455	222.1400	0.2221	52.716	0	0	500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/02	2032	02/02/2023	9.47	Put	Bond Future	9,670.8100	9.6708	8,658.9500	8.6589	(10.463)	0	0	0
2022/09/02	2032	02/02/2023	9.92	Call	Bond Future	337.5400	0.3375	490.6800	0.4907	45.369	0	0	750
2022/09/02	2032	02/02/2023	9.92	Put	Bond Future	7,328.0300	7.3280	6,392.6300	6.3926	(12.765)	0	0	0
2022/09/02	2032	02/02/2023			Bond Future	11.2526	86.0474	11.0355	87.1359	(1.929)	0.0000	0.0000	18
2022/09/02	2032	02/02/2023	11.84	Call	Bond Future	4,293.4400	4.2934	5,059.0200	5.0590	17.831	0	0	0
2022/09/02	2032	02/02/2023	11.84	Put	Bond Future	1,439.8500	1.4399	1,116.8900	1.1169	(22.430)	0	0	500
2022/09/02	2032	02/02/2023	12.75	Call	Bond Future	7,601.8800	7.6019	8,542.1600	8.5422	12.369	0	0	0
2022/09/02	2032	02/02/2023	12.75	Put	Bond Future	581.1400	0.5811	432.8800	0.4329	(25.512)	0	0	750
2022/09/02	2032	02/02/2023	10.38	Call	Bond Future	768.8700	0.7689	1,050.5000	1.0505	36.629	0	0	0
2022/09/02	2032	02/02/2023	10.38	Put	Bond Future	5,261.4400	5.2614	4,454.5300	4.4545	(15.336)	0	0	0
2022/09/02	2032	02/02/2023	10.39	Call	Bond Future	781.5800	0.7816	1,066.4600	1.0665	36.449	0	0	0
2022/09/02	2032	02/02/2023	10.39	Put	Bond Future	5,220.8700	5.2209	4,417.2100	4.4172	(15.393)	0	0	0
2022/09/02	2032	02/02/2023	10.16	Call	Bond Future	525.5300	0.5255	739.8400	0.7398	40.780	0	0	0
2022/09/02	2032	02/02/2023	10.16	Put	Bond Future	6,201.2400	6.2012	5,327.0100	5.3270	(14.098)	0	0	454
2022/09/02	2032	02/02/2023	9.31	Call	Bond Future	104.9900	0.1050	163.1800	0.1632	55.424	0	0	454
2022/09/02	2032	02/02/2023	9.31	Put	Bond Future	10,554.0900	10.5541	9,523.7400	9.5237	(9.763)	0	0	0
2022/09/02	2032	04/05/2023	10.89	Call	Bond Future	1,910.6500	1.9106	2,363.6200	2.3636	23.708	0	0	0
2022/09/02	2032	04/05/2023	10.89	Put	Bond Future	4,447.2500	4.4473	3,791.5500	3.7915	(14.744)	0	0	0
2022/09/02	2032	04/05/2023	11.37	Call	Bond Future	3,017.0800	3.0171	3,607.9000	3.6079	19.583	0	0	400
2022/09/02	2032	04/05/2023	13.43	Call	Bond Future	9,756.5400	9.7565	10,725.5800	10.7256	9.932	0	0	0
2022/09/02	2032	04/05/2023	13.43	Put	Bond Future	659.9300	0.6599	520.3000	0.5203	(21.158)	0	0	400
2022/09/02	2032	04/05/2023			Bond Future	11.4029	83.5228	11.1762	84.6315	(1.988)	0.0000	0.0000	0
2022/09/02	2032	04/05/2023	11.37	Put	Bond Future	3,176.6800	3.1767	2,658.8300	2.6588	(16.302)	0	0	0
2022/09/02	2032	04/05/2023	10.62	Call	Bond Future	1,423.8200	1.4238	1,798.5200	1.7985	26.317	0	0	400
2022/09/02	2032	04/05/2023	10.62	Put	Bond Future	5,337.1300	5.3371	4,603.1600	4.6032	(13.752)	0	0	0
2022/09/02	2032	04/05/2023	10.87	Call	Bond Future	1,870.9400	1.8709	2,318.0500	2.3181	23.898	0	0	0
2022/09/02	2032	04/05/2023	10.87	Put	Bond Future	4,508.5200	4.5085	3,846.9600	3.8470	(14.674)	0	0	0
2022/09/02	2032	04/05/2023	10.88	Call	Bond Future	1,890.8700	1.8909	2,340.9100	2.3409	23.801	0	0	0
2022/09/02	2032	04/05/2023	10.88	Put	Bond Future	4,477.9400	4.4779	3,819.3100	3.8193	(14.708)	0	0	0
2022/09/02	2032	03/08/2023	11.90	Call	Bond Future	4,555.9300	4.5559	5,246.5700	5.2466	15.159	0	0	5,000
2022/09/02	2032	03/08/2023	11.90	Put	Bond Future	2,904.5700	2.9046	2,465.0200	2.4650	(15.133)	0	0	0
2022/09/02	2032	03/08/2023	11.77	Call	Bond Future	4,192.3300	4.1923	4,854.8800	4.8549	15.804	0	0	0
2022/09/02	2032	03/08/2023	11.77	Put	Bond Future	3,142.5100	3.1425	2,674.8700	2.6749	(14.881)	0	0	0
2022/09/02	2032	03/08/2023			Bond Future	11.5461	85.1765	11.3093	86.3067	(2.051)	0.0000	0.0000	2,600
2022/09/02	2032	03/08/2023	11.75	Call	Bond Future	4,137.2900	4.1373	4,795.4200	4.7954	15.907	0	0	0
2022/09/02	2032	03/08/2023	11.75	Put	Bond Future	3,180.5400	3.1805	2,708.4800	2.7085	(14.842)	0	0	0
2022/09/02	2032	03/08/2023	11.76	Call	Bond Future	4,164.7700	4.1648	4,825.1200	4.8251	15.856	0	0	0
2022/09/02	2032	03/08/2023	11.76	Put	Bond Future	3,161.4700	3.1615	2,691.6300	2.6916	(14.861)	0	0	0
2022/09/02	2032	02/11/2023	11.24	Call	Bond Future	2,757.8100	2.7578	3,273.8300	3.2738	18.711	0	0	0
2022/09/02	2032	02/11/2023	11.24	Put	Bond Future	5,018.4000	5.0184	4,383.1800	4.3832	(12.658)	0	0	0
2022/09/02	2032	02/11/2023			Bond Future	11.7226	82.5967	11.4747	83.7480	(2.115)	0.0000	0.0000	0
2022/09/02	2032	02/11/2023	11.22	Call	Bond Future	2,716.4400	2.7164	3,227.8000	3.2278	18.825	0	0	0
2022/09/02	2032	02/11/2023	11.22	Put	Bond Future	5,072.4800	5.0725	4,432.6000	4.4326	(12.615)	0	0	0
2022/09/02	2032	02/11/2023	11.23	Call	Bond Future	2,737.0900	2.7371	3,250.7700	3.2508	18.767	0	0	0
2022/09/02	2032	02/11/2023	11.23	Put	Bond Future	5,045.3900	5.0454	4,407.8300	4.4078	(12.636)	0	0	0
2022/09/02	2033	03/11/2022			Bond Future	115.4697	115.4697	114.9185	114.9185	(0.477)	0.0000	0.0000	1,287
2022/09/02	2033	02/02/2023			Bond Future	117.5717	117.5717	117.0089	117.0089	(0.479)	0.0000	0.0000	6,141

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2022/09/02	2033	04/05/2023			Bond Future	118.4322	118.4322	117.8581	117.8581	(0.485)	0.0000	0.0000	0
2022/09/02	2033	03/08/2023			Bond Future	120.7993	120.7993	120.2132	120.2132	(0.485)	0.0000	0.0000	0
2022/09/02	2033	02/11/2023			Bond Future	121.6135	121.6135	121.0155	121.0155	(0.492)	0.0000	0.0000	0
2022/09/02	2037	03/11/2022	11.30	Put	Bond Future	2,283.0800	2.2831	1,655.4900	1.6555	(27.489)	0	0	0
2022/09/02	2037	03/11/2022	11.31	Call	Bond Future	1,316.0600	1.3161	1,859.7000	1.8597	41.308	0	0	0
2022/09/02	2037	03/11/2022	11.31	Put	Bond Future	2,249.7200	2.2497	1,628.4600	1.6285	(27.615)	0	0	0
2022/09/02	2037	03/11/2022	11.32	Call	Bond Future	1,342.7300	1.3427	1,892.7000	1.8927	40.959	0	0	0
2022/09/02	2037	03/11/2022			Bond Future	11.4681	81.6948	11.2713	82.8597	(1.716)	0.0000	0.0000	66,075
2022/09/02	2037	03/11/2022	11.30	Call	Bond Future	1,289.8100	1.2898	1,827.1200	1.8271	41.658	0	0	0
2022/09/02	2037	03/11/2022	11.32	Put	Bond Future	2,216.8500	2.2169	1,601.9200	1.6019	(27.739)	0	0	0
2022/09/02	2037	02/02/2023	11.97	Call	Bond Future	4,119.7900	4.1198	4,885.3200	4.8853	18.582	0	0	0
2022/09/02	2037	02/02/2023	11.03	Call	Bond Future	1,419.1600	1.4192	1,837.3200	1.8373	29.465	0	0	0
2022/09/02	2037	02/02/2023	11.03	Put	Bond Future	4,848.1400	4.8481	4,081.5400	4.0815	(15.812)	0	0	0
2022/09/02	2037	02/02/2023	11.04	Call	Bond Future	1,440.0300	1.4400	1,862.1200	1.8621	29.311	0	0	0
2022/09/02	2037	02/02/2023	11.04	Put	Bond Future	4,807.9700	4.8080	4,045.3000	4.0453	(15.863)	0	0	0
2022/09/02	2037	02/02/2023			Bond Future	11.6093	78.9064	11.4050	80.0912	(1.760)	0.0000	0.0000	73,477
2022/09/02	2037	02/02/2023	11.10	Call	Bond Future	1,568.4400	1.5684	2,014.2000	2.0142	28.421	0	0	636
2022/09/02	2037	02/02/2023	11.10	Put	Bond Future	4,571.5400	4.5715	3,832.5400	3.8325	(16.165)	0	0	0
2022/09/02	2037	02/02/2023	11.97	Put	Bond Future	2,090.5200	2.0905	1,671.2900	1.6713	(20.054)	0	0	636
2022/09/02	2037	02/02/2023	11.05	Call	Bond Future	1,460.8900	1.4609	1,886.9100	1.8869	29.162	0	0	0
2022/09/02	2037	02/02/2023	11.05	Put	Bond Future	4,767.8600	4.7679	4,009.1200	4.0091	(15.914)	0	0	0
2022/09/02	2037	04/05/2023	13.73	Put	Bond Future	877.0400	0.8770	710.4700	0.7105	(18.992)	0	0	400
2022/09/02	2037	04/05/2023	11.30	Call	Bond Future	2,503.3800	2.5034	3,023.6300	3.0236	20.782	0	0	0
2022/09/02	2037	04/05/2023	11.30	Put	Bond Future	5,067.8800	5.0679	4,381.4000	4.3814	(13.546)	0	0	0
2022/09/02	2037	04/05/2023	11.31	Call	Bond Future	2,528.2300	2.5282	3,051.6100	3.0516	20.701	0	0	0
2022/09/02	2037	04/05/2023	11.31	Put	Bond Future	5,033.7700	5.0338	4,350.4200	4.3504	(13.575)	0	0	0
2022/09/02	2037	04/05/2023	11.03	Put	Bond Future	6,065.8700	6.0659	5,294.7300	5.2947	(12.713)	0	0	0
2022/09/02	2037	04/05/2023			Bond Future	11.7451	80.4073	11.5330	81.6140	(1.806)	0.0000	0.0000	0
2022/09/02	2037	04/05/2023	11.78	Call	Bond Future	3,840.0300	3.8400	4,504.4300	4.5044	17.302	0	0	400
2022/09/02	2037	04/05/2023	11.78	Put	Bond Future	3,644.1000	3.6441	3,101.7700	3.1018	(14.882)	0	0	0
2022/09/02	2037	04/05/2023	13.73	Call	Bond Future	10,957.5600	10.9576	11,997.7200	11.9977	9.493	0	0	0
2022/09/02	2037	04/05/2023	11.32	Call	Bond Future	2,553.2200	2.5532	3,079.7100	3.0797	20.621	0	0	0
2022/09/02	2037	04/05/2023	11.32	Put	Bond Future	4,999.8600	4.9999	4,319.6200	4.3196	(13.605)	0	0	0
2022/09/02	2037	04/05/2023	11.03	Call	Bond Future	1,885.2700	1.8853	2,320.8600	2.3209	23.105	0	0	400
2022/09/02	2037	03/08/2023	12.13	Call	Bond Future	5,057.6000	5.0576	5,788.7400	5.7887	14.456	0	0	0
2022/09/02	2037	03/08/2023	12.13	Put	Bond Future	3,689.7200	3.6897	3,190.5900	3.1906	(13.528)	0	0	0
2022/09/02	2037	03/08/2023	12.12	Call	Bond Future	5,026.3700	5.0264	5,755.1800	5.7552	14.500	0	0	0
2022/09/02	2037	03/08/2023	12.12	Put	Bond Future	3,712.2600	3.7123	3,210.8000	3.2108	(13.508)	0	0	0
2022/09/02	2037	03/08/2023			Bond Future	11.8788	77.7411	11.6583	78.9714	(1.856)	0.0000	0.0000	0
2022/09/02	2037	03/08/2023	12.14	Call	Bond Future	5,089.1800	5.0892	5,822.6500	5.8226	14.412	0	0	0
2022/09/02	2037	03/08/2023	12.14	Put	Bond Future	3,667.5900	3.6676	3,170.7900	3.1708	(13.546)	0	0	0
2022/09/02	2037	02/11/2023	11.56	Put	Bond Future	6,097.2600	6.0973	5,418.6400	5.4186	(11.130)	0	0	0
2022/09/02	2037	02/11/2023	11.57	Call	Bond Future	3,531.8300	3.5318	4,108.8000	4.1088	16.336	0	0	0
2022/09/02	2037	02/11/2023	11.55	Put	Bond Future	6,129.2100	6.1292	5,448.1500	5.4482	(11.112)	0	0	0
2022/09/02	2037	02/11/2023			Bond Future	12.0278	79.1798	11.7987	80.4330	(1.905)	0.0000	0.0000	0
2022/09/02	2037	02/11/2023	11.56	Call	Bond Future	3,506.5800	3.5066	4,081.1100	4.0811	16.384	0	0	0
2022/09/02	2037	02/11/2023	11.57	Put	Bond Future	6,065.8000	6.0658	5,389.6200	5.3896	(11.147)	0	0	0

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2022/09/02	2037	02/11/2023	11.55	Call	Bond Future	3,481.7600	3.4818	4,053.8500	4.0538	16.431	0	0	0
2022/09/02	2038	03/11/2022			Bond Future	130.9350	130.9350	130.5675	130.5675	(0.281)	0.0000	0.0000	5,473
2022/09/02	2038	02/02/2023			Bond Future	131.3866	131.3866	131.0113	131.0113	(0.286)	0.0000	0.0000	0
2022/09/02	2038	04/05/2023			Bond Future	133.9116	133.9116	133.5284	133.5284	(0.286)	0.0000	0.0000	0
2022/09/02	2038	03/08/2023			Bond Future	134.5835	134.5835	134.1908	134.1908	(0.292)	0.0000	0.0000	0
2022/09/02	2038	02/11/2023			Bond Future	137.1066	137.1066	136.7067	136.7067	(0.292)	0.0000	0.0000	0
2022/09/02	2040	03/11/2022	10.60	Put	Bond Future	6,421.8800	6.4219	5,261.9700	5.2620	(18.062)	0	0	0
2022/09/02	2040	03/11/2022	10.70	Call	Bond Future	214.1900	0.2142	383.6400	0.3836	79.112	0	0	1,078
2022/09/02	2040	03/11/2022	12.00	Call	Bond Future	3,684.0700	3.6841	4,662.0500	4.6620	26.546	0	0	0
2022/09/02	2040	03/11/2022	12.00	Put	Bond Future	859.0900	0.8591	549.3600	0.5494	(36.053)	0	0	0
2022/09/02	2040	03/11/2022	12.52	Call	Bond Future	6,156.2400	6.1562	7,309.6700	7.3097	18.736	0	0	0
2022/09/02	2040	03/11/2022	11.39	Call	Bond Future	1,410.5700	1.4106	2,020.1300	2.0201	43.214	0	0	0
2022/09/02	2040	03/11/2022	11.40	Call	Bond Future	1,439.3800	1.4394	2,056.0500	2.0560	42.843	0	0	0
2022/09/02	2040	03/11/2022	11.41	Put	Bond Future	2,288.2100	2.2882	1,624.2600	1.6243	(29.016)	0	0	0
2022/09/02	2040	03/11/2022	11.20	Call	Bond Future	928.4800	0.9285	1,401.7400	1.4017	50.971	0	0	1,078
2022/09/02	2040	03/11/2022	11.20	Put	Bond Future	3,110.3600	3.1104	2,295.9100	2.2959	(26.185)	0	0	0
2022/09/02	2040	03/11/2022			Bond Future	11.5391	83.5954	11.3372	84.8831	(1.749)	0.0000	0.0000	52,284
2022/09/02	2040	03/11/2022	10.10	Call	Bond Future	19.2600	0.0193	42.8200	0.0428	122.326	0	0	0
2022/09/02	2040	03/11/2022	10.10	Put	Bond Future	9,945.4600	9.9455	8,681.3100	8.6813	(12.711)	0	0	0
2022/09/02	2040	03/11/2022	10.60	Call	Bond Future	147.8900	0.1479	275.6900	0.2757	86.416	0	0	1,600
2022/09/02	2040	03/11/2022	10.70	Put	Bond Future	5,784.8000	5.7848	4,666.5400	4.6665	(19.331)	0	0	0
2022/09/02	2040	03/11/2022	11.50	Call	Bond Future	1,743.8800	1.7439	2,430.5500	2.4306	39.376	0	0	0
2022/09/02	2040	03/11/2022	11.50	Put	Bond Future	1,990.6400	1.9906	1,389.6000	1.3896	(30.193)	0	0	0
2022/09/02	2040	03/11/2022	12.52	Put	Bond Future	327.5600	0.3276	193.2800	0.1933	(40.994)	0	0	1,078
2022/09/02	2040	03/11/2022	11.39	Put	Bond Future	2,358.6100	2.3586	1,680.4600	1.6805	(28.752)	0	0	0
2022/09/02	2040	03/11/2022	11.40	Put	Bond Future	2,323.2800	2.3233	1,652.2400	1.6522	(28.883)	0	0	0
2022/09/02	2040	03/11/2022	11.41	Call	Bond Future	1,468.3800	1.4684	2,092.1400	2.0921	42.479	0	0	0
2022/09/02	2040	03/11/2022	10.80	Call	Bond Future	301.3500	0.3014	519.7300	0.5197	72.467	0	0	0
2022/09/02	2040	03/11/2022	10.80	Put	Bond Future	5,177.2900	5.1773	4,107.9600	4.1080	(20.654)	0	0	0
2022/09/02	2040	03/11/2022	11.30	Call	Bond Future	1,166.9000	1.1669	1,711.9300	1.7119	46.708	0	0	1,600
2022/09/02	2040	03/11/2022	11.30	Put	Bond Future	2,695.8000	2.6958	1,953.1200	1.9531	(27.550)	0	0	0
2022/09/02	2040	02/02/2023	12.24	Call	Bond Future	5,267.8300	5.2678	6,180.0500	6.1800	17.317	0	0	0
2022/09/02	2040	02/02/2023	12.24	Put	Bond Future	1,896.4900	1.8965	1,498.9700	1.4990	(20.961)	0	0	0
2022/09/02	2040	02/02/2023	12.27	Call	Bond Future	5,388.4800	5.3885	6,309.7100	6.3097	17.096	0	0	0
2022/09/02	2040	02/02/2023	12.27	Put	Bond Future	1,844.2900	1.8443	1,455.7800	1.4558	(21.066)	0	0	388
2022/09/02	2040	02/02/2023	11.12	Call	Bond Future	1,614.7500	1.6147	2,091.7800	2.0918	29.542	0	0	0
2022/09/02	2040	02/02/2023	11.12	Put	Bond Future	5,163.7900	5.1638	4,331.0800	4.3311	(16.126)	0	0	0
2022/09/02	2040	02/02/2023	11.19	Call	Bond Future	1,779.9700	1.7800	2,287.3900	2.2874	28.507	0	0	621
2022/09/02	2040	02/02/2023	11.19	Put	Bond Future	4,868.4000	4.8684	4,066.0800	4.0661	(16.480)	0	0	0
2022/09/02	2040	02/02/2023	12.07	Put	Bond Future	2,220.6000	2.2206	1,768.8800	1.7689	(20.342)	0	0	621
2022/09/02	2040	02/02/2023	10.96	Call	Bond Future	1,274.1600	1.2742	1,682.6700	1.6827	32.061	0	0	388
2022/09/02	2040	02/02/2023	10.96	Put	Bond Future	5,890.9600	5.8910	4,989.7300	4.9897	(15.299)	0	0	0
2022/09/02	2040	02/02/2023	10.93	Call	Bond Future	1,216.8800	1.2169	1,612.8900	1.6129	32.543	0	0	0
2022/09/02	2040	02/02/2023			Bond Future	11.6754	80.5908	11.4661	81.9005	(1.793)	0.0000	0.0000	64,540
2022/09/02	2040	02/02/2023	12.07	Call	Bond Future	4,600.6700	4.6007	5,458.6900	5.4587	18.650	0	0	0
2022/09/02	2040	02/02/2023	11.10	Call	Bond Future	1,569.1600	1.5692	2,037.5300	2.0375	29.848	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/02	2040	02/02/2023	11.10	Put	Bond Future	5,250.5300	5.2505	4,409.1600	4.4092	(16.024)	0	0	0
2022/09/02	2040	02/02/2023	11.11	Call	Bond Future	1,591.7700	1.5918	2,064.4600	2.0645	29.696	0	0	0
2022/09/02	2040	02/02/2023	11.11	Put	Bond Future	5,206.9300	5.2069	4,369.8800	4.3699	(16.076)	0	0	0
2022/09/02	2040	02/02/2023	10.18	Call	Bond Future	319.3400	0.3193	465.2500	0.4652	45.691	0	0	0
2022/09/02	2040	02/02/2023	10.18	Put	Bond Future	10,454.3600	10.4544	9,290.5300	9.2905	(11.132)	0	0	0
2022/09/02	2040	02/02/2023	10.21	Call	Bond Future	338.4300	0.3384	491.3400	0.4913	45.182	0	0	388
2022/09/02	2040	02/02/2023	10.21	Put	Bond Future	10,251.1800	10.2512	9,094.3500	9.0943	(11.285)	0	0	0
2022/09/02	2040	02/02/2023	10.93	Put	Bond Future	6,036.2300	6.0362	5,122.5000	5.1225	(15.137)	0	0	0
2022/09/02	2040	04/05/2023	12.78	Call	Bond Future	7,567.9300	7.5679	8,553.4000	8.5534	13.022	0	0	0
2022/09/02	2040	04/05/2023	12.78	Put	Bond Future	1,991.5000	1.9915	1,642.9100	1.6429	(17.504)	0	0	388
2022/09/02	2040	04/05/2023	13.45	Put	Bond Future	1,242.9200	1.2429	1,011.3400	1.0113	(18.632)	0	0	486
2022/09/02	2040	04/05/2023	11.43	Call	Bond Future	2,845.1000	2.8451	3,445.2700	3.4453	21.095	0	0	0
2022/09/02	2040	04/05/2023	11.43	Put	Bond Future	5,177.9900	5.1780	4,444.1000	4.4441	(14.173)	0	0	0
2022/09/02	2040	04/05/2023	10.73	Put	Bond Future	8,276.8200	8.2768	7,303.2200	7.3032	(11.763)	0	0	0
2022/09/02	2040	04/05/2023			Bond Future	11.8062	82.1239	11.5890	83.4579	(1.840)	0.0000	0.0000	0
2022/09/02	2040	04/05/2023	13.45	Call	Bond Future	10,303.3900	10.3034	11,405.8700	11.4059	10.700	0	0	0
2022/09/02	2040	04/05/2023	11.42	Call	Bond Future	2,817.9600	2.8180	3,414.6700	3.4147	21.175	0	0	0
2022/09/02	2040	04/05/2023	11.42	Put	Bond Future	5,214.3100	5.2143	4,476.9600	4.4770	(14.141)	0	0	0
2022/09/02	2040	04/05/2023	11.48	Call	Bond Future	2,983.5800	2.9836	3,601.0400	3.6010	20.695	0	0	486
2022/09/02	2040	04/05/2023	11.48	Put	Bond Future	5,000.2900	5.0003	4,283.6900	4.2837	(14.331)	0	0	0
2022/09/02	2040	04/05/2023	10.73	Call	Bond Future	1,310.6300	1.3106	1,671.0900	1.6711	27.503	0	0	486
2022/09/02	2040	04/05/2023	10.92	Call	Bond Future	1,652.5300	1.6525	2,075.7700	2.0758	25.612	0	0	388
2022/09/02	2040	04/05/2023	10.92	Put	Bond Future	7,321.9100	7.3219	6,411.0900	6.4111	(12.440)	0	0	0
2022/09/02	2040	04/05/2023	11.41	Call	Bond Future	2,790.6800	2.7907	3,383.9100	3.3839	21.258	0	0	0
2022/09/02	2040	04/05/2023	11.41	Put	Bond Future	5,250.5800	5.2506	4,509.7500	4.5098	(14.109)	0	0	0
2022/09/02	2040	04/05/2023	10.17	Call	Bond Future	652.5000	0.6525	863.3700	0.8634	32.317	0	0	388
2022/09/02	2040	04/05/2023	10.17	Put	Bond Future	11,621.4500	11.6214	10,498.2600	10.4983	(9.665)	0	0	0
2022/09/02	2040	03/08/2023	12.23	Call	Bond Future	5,647.0000	5.6470	6,468.7800	6.4688	14.553	0	0	0
2022/09/02	2040	03/08/2023	12.23	Put	Bond Future	3,920.1400	3.9201	3,381.8000	3.3818	(13.733)	0	0	0
2022/09/02	2040	03/08/2023			Bond Future	11.9347	79.2413	11.7091	80.6014	(1.890)	0.0000	0.0000	0
2022/09/02	2040	03/08/2023	12.22	Call	Bond Future	5,612.8600	5.6129	6,432.1300	6.4321	14.596	0	0	0
2022/09/02	2040	03/08/2023	12.22	Put	Bond Future	3,943.5000	3.9435	3,402.6500	3.4026	(13.715)	0	0	0
2022/09/02	2040	03/08/2023	12.21	Call	Bond Future	5,578.7900	5.5788	6,395.5500	6.3955	14.640	0	0	0
2022/09/02	2040	03/08/2023	12.21	Put	Bond Future	3,966.9900	3.9670	3,423.6300	3.4236	(13.697)	0	0	0
2022/09/02	2040	02/11/2023	11.59	Call	Bond Future	3,694.4700	3.6945	4,326.2800	4.3263	17.102	0	0	0
2022/09/02	2040	02/11/2023	11.60	Put	Bond Future	6,583.9200	6.5839	5,833.0200	5.8330	(11.405)	0	0	0
2022/09/02	2040	02/11/2023	11.58	Call	Bond Future	3,668.3700	3.6684	4,297.4500	4.2975	17.149	0	0	0
2022/09/02	2040	02/11/2023	11.58	Put	Bond Future	6,654.8200	6.6548	5,898.4700	5.8985	(11.365)	0	0	0
2022/09/02	2040	02/11/2023			Bond Future	12.0771	80.7077	11.8429	82.0931	(1.939)	0.0000	0.0000	0
2022/09/02	2040	02/11/2023	11.59	Put	Bond Future	6,619.1100	6.6191	5,865.4900	5.8655	(11.386)	0	0	0
2022/09/02	2040	02/11/2023	11.60	Call	Bond Future	3,721.0100	3.7210	4,355.5400	4.3555	17.053	0	0	0
2022/09/02	2044	03/11/2022	10.10	Call	Bond Future	19.9400	0.0199	45.2100	0.0452	126.730	0	0	0
2022/09/02	2044	03/11/2022	10.10	Put	Bond Future	10,172.7300	10.1727	8,850.4500	8.8504	(12.998)	0	0	0
2022/09/02	2044	03/11/2022	10.60	Call	Bond Future	155.5800	0.1556	293.7700	0.2938	88.822	0	0	1,900
2022/09/02	2044	03/11/2022	10.60	Put	Bond Future	6,518.3200	6.5183	5,308.9600	5.3090	(18.553)	0	0	0
2022/09/02	2044	03/11/2022	10.80	Call	Bond Future	316.8600	0.3169	552.3600	0.5524	74.323	0	0	0
2022/09/02	2044	03/11/2022	10.80	Put	Bond Future	5,237.3800	5.2374	4,125.3300	4.1253	(21.233)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/02	2044	03/11/2022	11.41	Call	Bond Future	1,531.4900	1.5315	2,195.7000	2.1957	43.370	0	0	0
2022/09/02	2044	03/11/2022	11.41	Put	Bond Future	2,294.8500	2.2949	1,611.5100	1.6115	(29.777)	0	0	0
2022/09/02	2044	03/11/2022	11.30	Call	Bond Future	1,219.5300	1.2195	1,801.3400	1.8013	47.708	0	0	1,900
2022/09/02	2044	03/11/2022	11.30	Put	Bond Future	2,706.7100	2.7067	1,940.9700	1.9410	(28.290)	0	0	0
2022/09/02	2044	03/11/2022	11.40	Put	Bond Future	2,330.2700	2.3303	1,639.5100	1.6395	(29.643)	0	0	0
2022/09/02	2044	03/11/2022			Bond Future	11.5279	80.4823	11.3211	81.8299	(1.794)	0.0000	0.0000	72,887
2022/09/02	2044	03/11/2022	11.39	Call	Bond Future	1,471.8100	1.4718	2,121.1700	2.1212	44.120	0	0	0
2022/09/02	2044	03/11/2022	11.39	Put	Bond Future	2,365.9600	2.3660	1,667.7700	1.6678	(29.510)	0	0	0
2022/09/02	2044	03/11/2022	11.40	Call	Bond Future	1,501.5600	1.5016	2,158.3500	2.1584	43.741	0	0	0
2022/09/02	2044	02/02/2023	11.14	Call	Bond Future	1,738.6100	1.7386	2,257.8500	2.2578	29.865	0	0	0
2022/09/02	2044	02/02/2023	11.14	Put	Bond Future	5,108.8400	5.1088	4,257.3800	4.2574	(16.666)	0	0	0
2022/09/02	2044	02/02/2023	11.15	Call	Bond Future	1,762.9200	1.7629	2,286.7300	2.2867	29.713	0	0	0
2022/09/02	2044	02/02/2023	11.15	Put	Bond Future	5,065.5500	5.0656	4,218.6600	4.2187	(16.719)	0	0	0
2022/09/02	2044	02/02/2023			Bond Future	11.6561	77.5470	11.4418	78.9177	(1.839)	0.0000	0.0000	33,819
2022/09/02	2044	02/02/2023	11.16	Call	Bond Future	1,787.4200	1.7874	2,315.8100	2.3158	29.562	0	0	0
2022/09/02	2044	02/02/2023	11.16	Put	Bond Future	5,022.5400	5.0225	4,180.2300	4.1802	(16.771)	0	0	0
2022/09/02	2044	04/05/2023	11.75	Put	Bond Future	4,138.7100	4.1387	3,496.2300	3.4962	(15.524)	0	0	4,000
2022/09/02	2044	04/05/2023	11.41	Call	Bond Future	2,923.7600	2.9238	3,557.3700	3.5574	21.671	0	0	0
2022/09/02	2044	04/05/2023	11.41	Put	Bond Future	5,264.2000	5.2642	4,501.6300	4.5016	(14.486)	0	0	0
2022/09/02	2044	04/05/2023	11.42	Call	Bond Future	2,952.0900	2.9521	3,589.3500	3.5894	21.587	0	0	0
2022/09/02	2044	04/05/2023	11.42	Put	Bond Future	5,227.4900	5.2275	4,468.5700	4.4686	(14.518)	0	0	0
2022/09/02	2044	04/05/2023			Bond Future	11.7787	79.0222	11.5565	80.4183	(1.886)	0.0000	0.0000	0
2022/09/02	2044	04/05/2023	11.43	Call	Bond Future	2,980.5600	2.9806	3,621.4600	3.6215	21.503	0	0	0
2022/09/02	2044	04/05/2023	11.43	Put	Bond Future	5,191.0100	5.1910	4,435.7300	4.4357	(14.550)	0	0	0
2022/09/02	2044	04/05/2023	11.75	Call	Bond Future	3,960.7000	3.9607	4,714.4000	4.7144	19.029	0	0	0
2022/09/02	2044	04/05/2023	12.00	Call	Bond Future	4,814.5900	4.8146	5,649.5900	5.6496	17.343	0	0	0
2022/09/02	2044	04/05/2023	12.00	Put	Bond Future	3,464.7800	3.4648	2,903.6000	2.9036	(16.197)	0	0	4,000
2022/09/02	2044	03/08/2023	12.15	Call	Bond Future	5,607.0800	5.6071	6,458.9900	6.4590	15.193	0	0	0
2022/09/02	2044	03/08/2023	12.15	Put	Bond Future	4,104.5800	4.1046	3,533.0100	3.5330	(13.925)	0	0	0
2022/09/02	2044	03/08/2023	12.16	Call	Bond Future	5,641.5500	5.6415	6,496.1100	6.4961	15.148	0	0	0
2022/09/02	2044	03/08/2023	12.16	Put	Bond Future	4,080.2800	4.0803	3,511.3600	3.5114	(13.943)	0	0	0
2022/09/02	2044	03/08/2023			Bond Future	11.8988	76.2035	11.6683	77.6270	(1.937)	0.0000	0.0000	0
2022/09/02	2044	03/08/2023	12.17	Call	Bond Future	5,676.0900	5.6761	6,533.2900	6.5333	15.102	0	0	0
2022/09/02	2044	03/08/2023	12.17	Put	Bond Future	4,056.1300	4.0561	3,489.8500	3.4899	(13.961)	0	0	0
2022/09/02	2044	02/11/2023	11.57	Call	Bond Future	3,925.6300	3.9256	4,599.5500	4.5995	17.167	0	0	0
2022/09/02	2044	02/11/2023	11.57	Put	Bond Future	6,766.1700	6.7662	5,990.1300	5.9901	(11.469)	0	0	0
2022/09/02	2044	02/11/2023			Bond Future	12.0315	77.6136	11.7924	79.0636	(1.987)	0.0000	0.0000	0
2022/09/02	2044	02/11/2023	11.55	Call	Bond Future	3,869.9900	3.8700	4,538.2300	4.5382	17.267	0	0	0
2022/09/02	2044	02/11/2023	11.55	Put	Bond Future	6,837.6200	6.8376	6,055.9000	6.0559	(11.433)	0	0	0
2022/09/02	2044	02/11/2023	11.56	Call	Bond Future	3,897.7700	3.8978	4,568.8500	4.5688	17.217	0	0	0
2022/09/02	2044	02/11/2023	11.56	Put	Bond Future	6,801.8100	6.8018	6,022.9300	6.0229	(11.451)	0	0	0
2022/09/02	2046	03/11/2022			Bond Future	117.0030	117.0030	116.7479	116.7479	(0.218)	0.0000	0.0000	16,413
2022/09/02	2046	02/02/2023			Bond Future	119.1335	119.1335	118.8723	118.8723	(0.219)	0.0000	0.0000	0
2022/09/02	2046	04/05/2023			Bond Future	119.3617	119.3617	119.0943	119.0943	(0.224)	0.0000	0.0000	0
2022/09/02	2046	03/08/2023			Bond Future	121.7483	121.7483	121.4750	121.4750	(0.224)	0.0000	0.0000	0
2022/09/02	2046	02/11/2023			Bond Future	121.8919	121.8919	121.6118	121.6118	(0.230)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/02	2050	03/11/2022			Bond Future	121.3871	121.3871	120.0974	120.0974	(1.062)	0.0000	0.0000	11,715
2022/09/02	2050	02/02/2023			Bond Future	121.4497	121.4497	120.1353	120.1353	(1.082)	0.0000	0.0000	0
2022/09/02	2050	04/05/2023			Bond Future	123.7839	123.7839	122.4436	122.4436	(1.083)	0.0000	0.0000	0
2022/09/02	2050	03/08/2023			Bond Future	124.0321	124.0321	122.6635	122.6635	(1.103)	0.0000	0.0000	0
2022/09/02	2050	02/11/2023			Bond Future	126.3573	126.3573	124.9631	124.9631	(1.103)	0.0000	0.0000	0
2022/09/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/02	AL37	03/11/2022			Index Future	827.2710	827.2710	832.3350	832.3350	0.612	0.0000	0.0000	0
2022/09/02	AL37	02/02/2023			Index Future	842.1290	842.1290	847.2730	847.2730	0.611	0.0000	0.0000	0
2022/09/02	AL37	04/05/2023			Index Future	858.1050	858.1050	863.3420	863.3420	0.610	0.0000	0.0000	0
2022/09/02	AL37	03/08/2023			Index Future	875.0560	875.0560	880.3930	880.3930	0.610	0.0000	0.0000	0
2022/09/02	AL37	02/11/2023			Index Future	891.2790	891.2790	896.7160	896.7160	0.610	0.0000	0.0000	0
2022/09/02	AL7T	03/11/2022			Index Future	946.6810	946.6810	957.7420	957.7420	1.168	0.0000	0.0000	0
2022/09/02	AL7T	02/02/2023			Index Future	963.6830	963.6830	974.9310	974.9310	1.167	0.0000	0.0000	0
2022/09/02	AL7T	04/05/2023			Index Future	981.9660	981.9660	993.4210	993.4210	1.167	0.0000	0.0000	0
2022/09/02	AL7T	03/08/2023			Index Future	1,001.3630	1,001.3630	1,013.0410	1,013.0410	1.166	0.0000	0.0000	0
2022/09/02	AL7T	02/11/2023			Index Future	1,019.9280	1,019.9280	1,031.8230	1,031.8230	1.166	0.0000	0.0000	0
2022/09/02	ALBI	03/11/2022			Index Future	835.3290	835.3290	845.8240	845.8240	1.256	0.0000	0.0000	135
2022/09/02	ALBI	02/02/2023			Index Future	850.3320	850.3320	861.0040	861.0040	1.255	0.0000	0.0000	0
2022/09/02	ALBI	04/05/2023			Index Future	866.4640	866.4640	877.3340	877.3340	1.255	0.0000	0.0000	0
2022/09/02	ALBI	03/08/2023			Index Future	883.5800	883.5800	894.6610	894.6610	1.254	0.0000	0.0000	0
2022/09/02	ALBI	02/11/2023			Index Future	899.9610	899.9610	911.2490	911.2490	1.254	0.0000	0.0000	0
2022/09/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2022/09/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/09/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/02	ES33	03/11/2022			Bond Future	12.2973	72.7700	12.0996	73.7067	(1.608)	0.0000	0.0000	0
2022/09/02	ES33	02/02/2023			Bond Future	12.4903	74.0947	12.2842	75.0474	(1.650)	0.0000	0.0000	350
2022/09/02	ES33	04/05/2023			Bond Future	12.6716	71.7263	12.4568	72.6970	(1.695)	0.0000	0.0000	0
2022/09/02	ES33	03/08/2023			Bond Future	12.8477	73.1622	12.6238	74.1519	(1.743)	0.0000	0.0000	0
2022/09/02	ES33	02/11/2023			Bond Future	13.0579	70.7414	12.8239	71.7499	(1.792)	0.0000	0.0000	0
2022/09/02	ES42	03/11/2022			Bond Future	12.5896	70.8521	12.3867	71.9654	(1.611)	0.0000	0.0000	0
2022/09/02	ES42	02/02/2023			Bond Future	12.7582	72.1447	12.5474	73.2771	(1.653)	0.0000	0.0000	4,769

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2022/09/02	ES42	04/05/2023			Bond Future	12.9241	69.2696	12.7045	70.4234	(1.699)	0.0000	0.0000	0
2022/09/02	ES42	03/08/2023			Bond Future	13.0804	70.6582	12.8521	71.8348	(1.745)	0.0000	0.0000	0
2022/09/02	ES42	02/11/2023			Bond Future	13.2658	67.7202	13.0277	68.9190	(1.795)	0.0000	0.0000	0
2022/09/02	GOVI	03/11/2022	820.41	Call	GOVI	31,640.0000	3.1640	135,810.0000	13.5810	329.235	0	0	0
2022/09/02	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/02	GOVI	03/11/2022	820.42	Call	GOVI	31,540.0000	3.1540	135,710.0000	13.5710	330.279	0	0	0
2022/09/02	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/02	GOVI	03/11/2022			GOVI	823.5740	823.5740	833.9910	833.9910	1.265	0.0000	0.0000	869
2022/09/02	GOVI	03/11/2022	820.43	Call	GOVI	31,440.0000	3.1440	135,610.0000	13.5610	331.330	0	0	0
2022/09/02	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/02	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/02	GOVI	02/02/2023	850.82	Put	GOVI	124,550.0000	12.4550	18,610.0000	1.8610	(85.058)	0	0	0
2022/09/02	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/02	GOVI	02/02/2023	850.83	Put	GOVI	124,650.0000	12.4650	18,710.0000	1.8710	(84.990)	0	0	0
2022/09/02	GOVI	02/02/2023			GOVI	838.3650	838.3650	848.9590	848.9590	1.264	0.0000	0.0000	0
2022/09/02	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/02	GOVI	02/02/2023	850.84	Put	GOVI	124,750.0000	12.4750	18,810.0000	1.8810	(84.922)	0	0	0
2022/09/02	GOVI	04/05/2023	852.86	Call	GOVI	14,110.0000	1.4110	122,000.0000	12.2000	764.635	0	0	0
2022/09/02	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/02	GOVI	04/05/2023	852.87	Call	GOVI	14,010.0000	1.4010	121,900.0000	12.1900	770.093	0	0	0
2022/09/02	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/02	GOVI	04/05/2023			GOVI	854.2710	854.2710	865.0600	865.0600	1.263	0.0000	0.0000	0
2022/09/02	GOVI	04/05/2023	852.88	Call	GOVI	13,910.0000	1.3910	121,800.0000	12.1800	775.629	0	0	0
2022/09/02	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/02	GOVI	03/08/2023	837.21	Call	GOVI	339,350.0000	33.9350	449,350.0000	44.9350	32.415	0	0	0
2022/09/02	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/02	GOVI	03/08/2023	837.22	Call	GOVI	339,250.0000	33.9250	449,250.0000	44.9250	32.424	0	0	0
2022/09/02	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/02	GOVI	03/08/2023			GOVI	871.1450	871.1450	882.1450	882.1450	1.263	0.0000	0.0000	0
2022/09/02	GOVI	03/08/2023	837.23	Call	GOVI	339,150.0000	33.9150	449,150.0000	44.9150	32.434	0	0	0
2022/09/02	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/02	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/02	GOVI	02/11/2023	885.82	Call	GOVI	14,760.0000	1.4760	126,800.0000	12.6800	759.079	0	0	0
2022/09/02	GOVI	02/11/2023			GOVI	887.2960	887.2960	898.5000	898.5000	1.263	0.0000	0.0000	0
2022/09/02	GOVI	02/11/2023	885.80	Call	GOVI	14,960.0000	1.4960	127,000.0000	12.7000	748.930	0	0	0
2022/09/02	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/02	GOVI	02/11/2023	885.81	Call	GOVI	14,860.0000	1.4860	126,900.0000	12.6900	753.970	0	0	0
2022/09/02	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/09/02	IGOV	03/11/2022			Index Future	327.2310	327.2310	326.4360	326.4360	(0.243)	0.0000	0.0000	704
2022/09/02	IGOV	02/02/2023			Index Future	333.1870	333.1870	332.3740	332.3740	(0.244)	0.0000	0.0000	0
2022/09/02	IGOV	04/05/2023			Index Future	339.5870	339.5870	338.7560	338.7560	(0.245)	0.0000	0.0000	0
2022/09/02	IGOV	03/08/2023			Index Future	346.3710	346.3710	345.5230	345.5230	(0.245)	0.0000	0.0000	0
2022/09/02	IGOV	02/11/2023			Index Future	352.8680	352.8680	352.0040	352.0040	(0.245)	0.0000	0.0000	0

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2022/09/02	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/09/02	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/09/02	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/09/02	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/09/02	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/09/02	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/09/02	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/09/02	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/09/02	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/09/02	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/09/02	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/09/02	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/09/02	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/09/02	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/09/02	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/09/02	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/09/02	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/09/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/09/02	JBAF	21/09/2022			Jibar Tradeable Future	5.8250	94.1750	5.8150	94.1850	(0.172)	0.0000	0.0000	0
2022/09/02	JBAF	19/10/2022			Jibar Tradeable Future	6.4750	93.5250	6.4550	93.5450	(0.309)	0.0000	0.0000	0
2022/09/02	JBAF	16/11/2022			Jibar Tradeable Future	6.5500	93.4500	6.5300	93.4700	(0.305)	0.0000	0.0000	0
2022/09/02	JBAF	21/12/2022			Jibar Tradeable Future	7.0650	92.9350	7.0250	92.9750	(0.566)	0.0000	0.0000	68
2022/09/02	JBAF	18/01/2023			Jibar Tradeable Future	7.1500	92.8500	7.1000	92.9000	(0.699)	0.0000	0.0000	0
2022/09/02	JBAF	15/02/2023			Jibar Tradeable Future	7.5800	92.4200	7.5100	92.4900	(0.923)	0.0000	0.0000	0
2022/09/02	JBAF	15/03/2023			Jibar Tradeable Future	7.6700	92.3300	7.5900	92.4100	(1.043)	0.0000	0.0000	0
2022/09/02	JBAF	21/06/2023			Jibar Tradeable Future	8.1250	91.8750	8.0450	91.9550	(0.985)	0.0000	0.0000	0
2022/09/02	JBAF	20/09/2023			Jibar Tradeable Future	8.2450	91.7550	8.1450	91.8550	(1.213)	0.0000	0.0000	75
2022/09/02	JBAF	20/12/2023			Jibar Tradeable Future	8.2600	91.7400	8.1600	91.8400	(1.211)	0.0000	0.0000	272
2022/09/02	JBAF	20/03/2024			Jibar Tradeable Future	8.2600	91.7400	8.1600	91.8400	(1.211)	0.0000	0.0000	0
2022/09/02	JBAF	19/06/2024			Jibar Tradeable Future	8.2550	91.7450	8.1650	91.8350	(1.090)	0.0000	0.0000	0
2022/09/02	R023	03/11/2022	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/02	R023	03/11/2022	6.25	Put	Bond Future	312.0300	0.3120	303.5400	0.3035	(2.721)	0	0	0
2022/09/02	R023	03/11/2022	6.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/02	R023	03/11/2022	6.26	Put	Bond Future	308.9700	0.3090	300.4800	0.3005	(2.748)	0	0	0
2022/09/02	R023	03/11/2022			Bond Future	7.2700	101.6083	7.2422	101.6168	(0.383)	0.0000	0.0000	23,960
2022/09/02	R023	03/11/2022	6.27	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2022/09/02	R023	03/11/2022	6.27	Put	Bond Future	305.9000	0.3059	297.4200	0.2974	(2.772)	0	0	0
2022/09/02	R035	03/11/2022	10.57	Call	Bond Future	256.3200	0.2563	453.7000	0.4537	77.005	0	0	0
2022/09/02	R035	03/11/2022	10.57	Put	Bond Future	4,799.0200	4.7990	3,783.3600	3.7834	(21.164)	0	0	582
2022/09/02	R035	03/11/2022	11.15	Call	Bond Future	1,211.5500	1.2116	1,768.2600	1.7683	45.950	0	0	0
2022/09/02	R035	03/11/2022	11.15	Put	Bond Future	2,238.3700	2.2384	1,582.0400	1.5820	(29.322)	0	0	0
2022/09/02	R035	03/11/2022	12.68	Call	Bond Future	7,474.1400	7.4741	8,626.2700	8.6263	15.415	0	0	0
2022/09/02	R035	03/11/2022	12.68	Put	Bond Future	133.6500	0.1337	72.7400	0.0727	(45.574)	0	0	976

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/02	R035	03/11/2022	10.99	Call	Bond Future	846.2500	0.8463	1,294.2500	1.2943	52.939	0	0	0
2022/09/02	R035	03/11/2022	10.99	Put	Bond Future	2,822.8600	2.8229	2,057.8200	2.0578	(27.102)	0	0	582
2022/09/02	R035	03/11/2022	11.05	Call	Bond Future	973.8600	0.9739	1,462.5400	1.4625	50.180	0	0	976
2022/09/02	R035	03/11/2022			Bond Future	11.3259	85.5990	11.1184	86.8121	(1.832)	0.0000	0.0000	61,488
2022/09/02	R035	03/11/2022	9.82	Call	Bond Future	12.5900	0.0126	29.6300	0.0296	135.346	0	0	582
2022/09/02	R035	03/11/2022	9.82	Put	Bond Future	9,413.8300	9.4138	8,217.8300	8.2178	(12.705)	0	0	0
2022/09/02	R035	03/11/2022	10.30	Call	Bond Future	94.1200	0.0941	186.3400	0.1863	97.981	0	0	976
2022/09/02	R035	03/11/2022	10.30	Put	Bond Future	6,344.0100	6.3440	5,223.1900	5.2232	(17.667)	0	0	0
2022/09/02	R035	03/11/2022	11.14	Call	Bond Future	1,186.4200	1.1864	1,736.3500	1.7363	46.352	0	0	0
2022/09/02	R035	03/11/2022	11.14	Put	Bond Future	2,272.1700	2.2722	1,609.0600	1.6091	(29.184)	0	0	0
2022/09/02	R035	03/11/2022	11.05	Put	Bond Future	2,592.5400	2.5925	1,868.1800	1.8682	(27.940)	0	0	0
2022/09/02	R035	03/11/2022	11.13	Call	Bond Future	1,161.4600	1.1615	1,704.6000	1.7046	46.764	0	0	0
2022/09/02	R035	03/11/2022	11.13	Put	Bond Future	2,306.1900	2.3062	1,636.2900	1.6363	(29.048)	0	0	0
2022/09/02	R035	02/02/2023	11.94	Call	Bond Future	4,448.1500	4.4481	5,276.7100	5.2767	18.627	0	0	0
2022/09/02	R035	02/02/2023	13.22	Put	Bond Future	548.8200	0.5488	409.0400	0.4090	(25.469)	0	0	976
2022/09/02	R035	02/02/2023	10.88	Call	Bond Future	1,370.8900	1.3709	1,800.3700	1.8004	31.329	0	0	0
2022/09/02	R035	02/02/2023	10.88	Put	Bond Future	4,853.4400	4.8534	4,049.2400	4.0492	(16.570)	0	0	0
2022/09/02	R035	02/02/2023	10.66	Call	Bond Future	976.2200	0.9762	1,318.7700	1.3188	35.089	0	0	0
2022/09/02	R035	02/02/2023	10.66	Put	Bond Future	5,792.2100	5.7922	4,901.0800	4.9011	(15.385)	0	0	582
2022/09/02	R035	02/02/2023	10.30	Put	Bond Future	7,575.2200	7.5752	6,558.2800	6.5583	(13.425)	0	0	0
2022/09/02	R035	02/02/2023	10.60	Call	Bond Future	884.8800	0.8849	1,204.8900	1.2049	36.164	0	0	0
2022/09/02	R035	02/02/2023	10.60	Put	Bond Future	6,069.5500	6.0696	5,155.8800	5.1559	(15.053)	0	0	0
2022/09/02	R035	02/02/2023	10.64	Put	Bond Future	5,883.6300	5.8836	4,984.9200	4.9849	(15.275)	0	0	0
2022/09/02	R035	02/02/2023	9.81	Call	Bond Future	200.3500	0.2004	302.7700	0.3028	51.121	0	0	582
2022/09/02	R035	02/02/2023	9.81	Put	Bond Future	10,448.0100	10.4480	9,316.7500	9.3167	(10.828)	0	0	0
2022/09/02	R035	02/02/2023	9.85	Call	Bond Future	217.5000	0.2175	327.0600	0.3271	50.372	0	0	0
2022/09/02	R035	02/02/2023	9.89	Call	Bond Future	235.8600	0.2359	352.9100	0.3529	49.627	0	0	388
2022/09/02	R035	02/02/2023	9.89	Put	Bond Future	9,952.6400	9.9526	8,836.0100	8.8360	(11.219)	0	0	0
2022/09/02	R035	02/02/2023			Bond Future	11.4779	87.1364	11.2621	88.3701	(1.880)	0.0000	0.0000	106,331
2022/09/02	R035	02/02/2023	11.94	Put	Bond Future	1,891.4600	1.8915	1,486.3400	1.4863	(21.418)	0	0	0
2022/09/02	R035	02/02/2023	11.98	Call	Bond Future	4,594.3300	4.5943	5,435.0500	5.4350	18.299	0	0	0
2022/09/02	R035	02/02/2023	11.98	Put	Bond Future	1,821.6500	1.8216	1,428.6900	1.4287	(21.572)	0	0	388
2022/09/02	R035	02/02/2023	13.22	Call	Bond Future	9,623.3800	9.6234	10,717.2800	10.7173	11.367	0	0	0
2022/09/02	R035	02/02/2023	11.05	Call	Bond Future	1,739.2700	1.7393	2,238.2200	2.2382	28.687	0	0	976
2022/09/02	R035	02/02/2023	11.05	Put	Bond Future	4,210.9000	4.2109	3,476.1700	3.4762	(17.448)	0	0	0
2022/09/02	R035	02/02/2023	11.06	Call	Bond Future	1,762.6600	1.7627	2,265.7100	2.2657	28.539	0	0	0
2022/09/02	R035	02/02/2023	11.06	Put	Bond Future	4,175.3400	4.1753	3,444.7100	3.4447	(17.499)	0	0	582
2022/09/02	R035	02/02/2023	10.86	Call	Bond Future	1,331.0600	1.3311	1,752.4300	1.7524	31.657	0	0	0
2022/09/02	R035	02/02/2023	10.86	Put	Bond Future	4,933.6500	4.9337	4,121.3400	4.1213	(16.465)	0	0	0
2022/09/02	R035	02/02/2023	10.87	Call	Bond Future	1,350.8800	1.3509	1,776.3100	1.7763	31.493	0	0	0
2022/09/02	R035	02/02/2023	10.87	Put	Bond Future	4,893.4200	4.8934	4,085.1700	4.0852	(16.517)	0	0	0
2022/09/02	R035	02/02/2023	10.30	Call	Bond Future	514.2000	0.5142	730.9400	0.7309	42.151	0	0	976
2022/09/02	R035	02/02/2023	10.64	Call	Bond Future	944.9900	0.9450	1,279.9600	1.2800	35.447	0	0	388
2022/09/02	R035	02/02/2023	9.85	Put	Bond Future	10,199.2000	10.1992	9,075.0800	9.0751	(11.022)	0	0	0
2022/09/02	R035	04/05/2023	11.22	Put	Bond Future	4,745.7800	4.7458	4,046.0100	4.0460	(14.745)	0	0	0
2022/09/02	R035	04/05/2023	12.46	Call	Bond Future	6,460.1300	6.4601	7,363.5500	7.3636	13.985	0	0	0
2022/09/02	R035	04/05/2023	12.46	Put	Bond Future	1,956.9500	1.9569	1,603.8300	1.6038	(18.044)	0	0	388
2022/09/02	R035	04/05/2023	13.18	Call	Bond Future	9,220.1100	9.2201	10,252.1300	10.2521	11.193	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/02	R035	04/05/2023	13.18	Put	Bond Future	1,155.8000	1.1558	931.2800	0.9313	(19.426)	0	0	491
2022/09/02	R035	04/05/2023	11.17	Call	Bond Future	2,397.7300	2.3977	2,938.0600	2.9381	22.535	0	0	491
2022/09/02	R035	04/05/2023	11.20	Call	Bond Future	2,470.1900	2.4702	3,020.3900	3.0204	22.274	0	0	0
2022/09/02	R035	04/05/2023	11.21	Call	Bond Future	2,494.5900	2.4946	3,048.0800	3.0481	22.188	0	0	0
2022/09/02	R035	04/05/2023	10.60	Call	Bond Future	1,267.9100	1.2679	1,623.9800	1.6240	28.083	0	0	388
2022/09/02	R035	04/05/2023	10.60	Put	Bond Future	7,170.4700	7.1705	6,270.0000	6.2700	(12.558)	0	0	0
2022/09/02	R035	04/05/2023			Bond Future	11.6143	84.2905	11.3900	85.5471	(1.932)	0.0000	0.0000	0
2022/09/02	R035	04/05/2023	11.22	Call	Bond Future	2,519.1300	2.5191	3,075.9000	3.0759	22.102	0	0	0
2022/09/02	R035	04/05/2023	11.17	Put	Bond Future	4,912.7700	4.9128	4,196.5600	4.1966	(14.579)	0	0	0
2022/09/02	R035	04/05/2023	11.20	Put	Bond Future	4,812.0300	4.8120	4,105.6900	4.1057	(14.679)	0	0	0
2022/09/02	R035	04/05/2023	11.21	Put	Bond Future	4,778.8100	4.7788	4,075.7600	4.0758	(14.712)	0	0	0
2022/09/02	R035	04/05/2023	9.85	Call	Bond Future	488.2700	0.4883	659.8900	0.6599	35.149	0	0	388
2022/09/02	R035	04/05/2023	9.85	Put	Bond Future	11,142.2500	11.1422	10,057.3300	10.0573	(9.737)	0	0	0
2022/09/02	R035	04/05/2023	10.42	Call	Bond Future	1,015.8400	1.0158	1,319.4800	1.3195	29.891	0	0	491
2022/09/02	R035	04/05/2023	10.42	Put	Bond Future	8,027.4100	8.0274	7,074.5100	7.0745	(11.871)	0	0	0
2022/09/02	R035	03/08/2023	12.00	Call	Bond Future	4,995.9500	4.9960	5,756.0700	5.7561	15.215	0	0	0
2022/09/02	R035	03/08/2023	12.00	Put	Bond Future	3,632.2900	3.6323	3,111.3600	3.1114	(14.342)	0	0	0
2022/09/02	R035	03/08/2023			Bond Future	11.7458	85.9587	11.5124	87.2398	(1.987)	0.0000	0.0000	0
2022/09/02	R035	03/08/2023	11.98	Call	Bond Future	4,933.5900	4.9336	5,688.8600	5.6889	15.309	0	0	0
2022/09/02	R035	03/08/2023	11.98	Put	Bond Future	3,676.0400	3.6760	3,150.2600	3.1503	(14.303)	0	0	0
2022/09/02	R035	03/08/2023	11.99	Call	Bond Future	4,964.5700	4.9646	5,722.2800	5.7223	15.262	0	0	0
2022/09/02	R035	03/08/2023	11.99	Put	Bond Future	3,653.9400	3.6539	3,130.6000	3.1306	(14.323)	0	0	0
2022/09/02	R035	02/11/2023	11.41	Call	Bond Future	3,300.6100	3.3006	3,889.2000	3.8892	17.833	0	0	0
2022/09/02	R035	02/11/2023	11.41	Put	Bond Future	6,002.7300	6.0027	5,286.4600	5.2865	(11.932)	0	0	0
2022/09/02	R035	02/11/2023	11.42	Call	Bond Future	3,324.2300	3.3242	3,915.3800	3.9154	17.783	0	0	0
2022/09/02	R035	02/11/2023	11.42	Put	Bond Future	5,970.8400	5.9708	5,257.1300	5.2571	(11.953)	0	0	0
2022/09/02	R035	02/11/2023			Bond Future	11.9078	83.0509	11.6645	84.3558	(2.043)	0.0000	0.0000	0
2022/09/02	R035	02/11/2023	11.43	Call	Bond Future	3,348.2900	3.3483	3,942.0100	3.9420	17.732	0	0	0
2022/09/02	R035	02/11/2023	11.43	Put	Bond Future	5,939.4300	5.9394	5,228.2900	5.2283	(11.973)	0	0	0
2022/09/02	R186	03/11/2022	8.53	Call	Bond Future	165.2700	0.1653	289.0000	0.2890	74.865	0	0	0
2022/09/02	R186	03/11/2022	8.53	Put	Bond Future	2,368.3900	2.3684	1,825.8600	1.8259	(22.907)	0	0	0
2022/09/02	R186	03/11/2022	8.54	Call	Bond Future	171.3500	0.1714	298.2800	0.2983	74.076	0	0	0
2022/09/02	R186	03/11/2022	8.54	Put	Bond Future	2,338.9200	2.3389	1,799.5900	1.7996	(23.059)	0	0	0
2022/09/02	R186	03/11/2022	8.91	Put	Bond Future	1,387.5700	1.3876	987.8300	0.9878	(28.809)	0	0	4,310
2022/09/02	R186	03/11/2022			Bond Future	9.1578	108.5148	8.9662	109.1810	(2.092)	0.0000	0.0000	64,278
2022/09/02	R186	03/11/2022	8.23	Call	Bond Future	52.7600	0.0528	104.6400	0.1046	98.332	0	0	4,310
2022/09/02	R186	03/11/2022	8.23	Put	Bond Future	3,329.2000	3.3292	2,714.8200	2.7148	(18.454)	0	0	0
2022/09/02	R186	03/11/2022	8.55	Call	Bond Future	177.4800	0.1775	307.6200	0.3076	73.327	0	0	0
2022/09/02	R186	03/11/2022	8.55	Put	Bond Future	2,309.5200	2.3095	1,773.4000	1.7734	(23.213)	0	0	0
2022/09/02	R186	03/11/2022	8.91	Call	Bond Future	524.9000	0.5249	791.4200	0.7914	50.775	0	0	0
2022/09/02	R186	02/02/2023	8.33	Call	Bond Future	335.6200	0.3356	473.3900	0.4734	41.049	0	0	0
2022/09/02	R186	02/02/2023	8.33	Put	Bond Future	3,585.4100	3.5854	3,046.3900	3.0464	(15.034)	0	0	0
2022/09/02	R186	02/02/2023	8.32	Call	Bond Future	329.9800	0.3300	465.9600	0.4660	41.209	0	0	0
2022/09/02	R186	02/02/2023	8.32	Put	Bond Future	3,613.7100	3.6137	3,072.9000	3.0729	(14.966)	0	0	0
2022/09/02	R186	02/02/2023			Bond Future	9.3063	105.1662	9.0998	105.8430	(2.218)	0.0000	0.0000	0
2022/09/02	R186	02/02/2023	8.34	Call	Bond Future	341.5300	0.3415	481.1300	0.4811	40.875	0	0	0
2022/09/02	R186	02/02/2023	8.34	Put	Bond Future	3,557.3900	3.5574	3,020.2000	3.0202	(15.101)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/02	R186	04/05/2023	8.83	Put	Bond Future	2,823.2200	2.8232	2,382.8000	2.3828	(15.600)	0	0	0
2022/09/02	R186	04/05/2023	8.84	Call	Bond Future	932.4000	0.9324	1,182.8900	1.1829	26.865	0	0	0
2022/09/02	R186	04/05/2023			Bond Future	9.4430	107.1649	9.2193	107.8538	(2.369)	0.0000	0.0000	0
2022/09/02	R186	04/05/2023	8.83	Call	Bond Future	921.3200	0.9213	1,169.8700	1.1699	26.978	0	0	0
2022/09/02	R186	04/05/2023	8.84	Put	Bond Future	2,802.9300	2.8029	2,364.4500	2.3644	(15.644)	0	0	0
2022/09/02	R186	04/05/2023	8.82	Call	Bond Future	910.0000	0.9100	1,156.6000	1.1566	27.099	0	0	0
2022/09/02	R186	04/05/2023	8.82	Put	Bond Future	2,843.2900	2.8433	2,400.9200	2.4009	(15.558)	0	0	0
2022/09/02	R186	03/08/2023	9.74	Call	Bond Future	2,288.7900	2.2888	2,689.5600	2.6896	17.510	0	0	0
2022/09/02	R186	03/08/2023	9.74	Put	Bond Future	1,798.7300	1.7987	1,497.3400	1.4973	(16.756)	0	0	0
2022/09/02	R186	03/08/2023	9.73	Put	Bond Future	1,810.2500	1.8103	1,507.3400	1.5073	(16.733)	0	0	0
2022/09/02	R186	03/08/2023			Bond Future	9.5688	103.9821	9.3254	104.6842	(2.544)	0.0000	0.0000	0
2022/09/02	R186	03/08/2023	9.75	Call	Bond Future	2,306.2800	2.3063	2,708.5400	2.7085	17.442	0	0	0
2022/09/02	R186	03/08/2023	9.75	Put	Bond Future	1,787.6800	1.7877	1,487.7800	1.4878	(16.776)	0	0	0
2022/09/02	R186	03/08/2023	9.73	Call	Bond Future	2,271.7600	2.2718	2,671.0100	2.6710	17.574	0	0	0
2022/09/02	R186	02/11/2023	9.40	Call	Bond Future	1,677.1000	1.6771	2,006.5400	2.0065	19.643	0	0	0
2022/09/02	R186	02/11/2023	9.40	Put	Bond Future	2,651.7300	2.6517	2,265.8500	2.2659	(14.552)	0	0	0
2022/09/02	R186	02/11/2023			Bond Future	9.7629	105.9072	9.4961	106.6225	(2.732)	0.0000	0.0000	0
2022/09/02	R186	02/11/2023	9.39	Call	Bond Future	1,663.5900	1.6636	1,991.5500	1.9916	19.714	0	0	0
2022/09/02	R186	02/11/2023	9.39	Put	Bond Future	2,665.2400	2.6652	2,277.8800	2.2779	(14.534)	0	0	0
2022/09/02	R186	02/11/2023	9.38	Call	Bond Future	1,650.1200	1.6501	1,976.6100	1.9766	19.786	0	0	0
2022/09/02	R186	02/11/2023	9.38	Put	Bond Future	2,678.8000	2.6788	2,289.9700	2.2900	(14.515)	0	0	0
2022/09/02	R197	03/11/2022			Bond Future	339.0042	339.0042	339.0703	339.0703	0.020	0.0000	0.0000	831
2022/09/02	R197	02/02/2023			Bond Future	336.2510	336.2510	336.3150	336.3150	0.019	0.0000	0.0000	0
2022/09/02	R197	04/05/2023			Bond Future	342.7141	342.7141	342.7771	342.7771	0.018	0.0000	0.0000	0
2022/09/02	R197	03/08/2023			Bond Future	340.3249	340.3249	340.3829	340.3829	0.017	0.0000	0.0000	0
2022/09/02	R197	02/11/2023			Bond Future	346.7036	346.7036	352.0719	352.0719	1.548	0.0000	0.0000	0
2022/09/02	R202	03/11/2022			Bond Future	252.6956	252.6956	252.3116	252.3116	(0.152)	0.0000	0.0000	6,148
2022/09/02	R202	02/02/2023			Bond Future	252.5555	252.5555	252.1617	252.1617	(0.156)	0.0000	0.0000	460
2022/09/02	R202	04/05/2023			Bond Future	257.4087	257.4087	257.0059	257.0059	(0.156)	0.0000	0.0000	0
2022/09/02	R202	03/08/2023			Bond Future	257.6456	257.6456	257.2310	257.2310	(0.161)	0.0000	0.0000	0
2022/09/02	R202	02/11/2023			Bond Future	262.4757	262.4757	262.0537	262.0537	(0.161)	0.0000	0.0000	0
2022/09/02	R209	03/11/2022	9.25	Call	Bond Future	0.5700	0.0006	1.5600	0.0016	173.684	0	0	6,000
2022/09/02	R209	03/11/2022	9.25	Put	Bond Future	11,702.7200	11.7027	10,697.1300	10.6971	(8.593)	0	0	0
2022/09/02	R209	03/11/2022	9.50	Call	Bond Future	2.3500	0.0024	5.8800	0.0059	150.213	0	0	0
2022/09/02	R209	03/11/2022	9.50	Put	Bond Future	10,134.9900	10.1350	9,131.9400	9.1319	(9.897)	0	0	0
2022/09/02	R209	03/11/2022	12.00	Call	Bond Future	3,816.3000	3.8163	4,657.9600	4.6580	22.054	0	0	0
2022/09/02	R209	03/11/2022	12.00	Put	Bond Future	430.8800	0.4309	265.9600	0.2660	(38.275)	0	0	7,750
2022/09/02	R209	03/11/2022	11.03	Call	Bond Future	842.0700	0.8421	1,243.9500	1.2439	47.725	0	0	0
2022/09/02	R209	03/11/2022	11.03	Put	Bond Future	2,265.7300	2.2657	1,661.0300	1.6610	(26.689)	0	0	0
2022/09/02	R209	03/11/2022	10.50	Put	Bond Future	4,459.9000	4.4599	3,594.1100	3.5941	(19.413)	0	0	0
2022/09/02	R209	03/11/2022			Bond Future	11.3066	66.1844	11.1102	67.1910	(1.737)	0.0000	0.0000	20,217
2022/09/02	R209	03/11/2022	10.00	Call	Bond Future	25.8500	0.0259	54.7300	0.0547	111.721	0	0	7,750
2022/09/02	R209	03/11/2022	10.00	Put	Bond Future	7,148.2200	7.1482	6,170.5200	6.1705	(13.678)	0	0	6,000
2022/09/02	R209	03/11/2022	11.02	Call	Bond Future	822.8500	0.8228	1,219.0500	1.2191	48.150	0	0	0
2022/09/02	R209	03/11/2022	11.02	Put	Bond Future	2,298.7900	2.2988	1,688.4100	1.6884	(26.552)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/02	R209	03/11/2022	11.50	Call	Bond Future	2,043.3100	2.0433	2,698.1600	2.6982	32.048	0	0	0
2022/09/02	R209	03/11/2022	11.50	Put	Bond Future	1,073.3800	1.0734	721.6500	0.7217	(32.768)	0	0	0
2022/09/02	R209	03/11/2022	10.50	Call	Bond Future	184.8900	0.1849	325.6800	0.3257	76.148	0	0	0
2022/09/02	R209	03/11/2022	11.00	Call	Bond Future	785.1300	0.7851	1,169.9700	1.1700	49.016	0	0	0
2022/09/02	R209	03/11/2022	11.00	Put	Bond Future	2,365.7900	2.3658	1,744.0500	1.7441	(26.280)	0	0	6,000
2022/09/02	R209	03/11/2022	11.01	Call	Bond Future	803.8000	0.8038	1,194.3100	1.1943	48.583	0	0	0
2022/09/02	R209	03/11/2022	11.01	Put	Bond Future	2,332.0700	2.3321	1,716.0000	1.7160	(26.417)	0	0	0
2022/09/02	R209	02/02/2023	10.80	Put	Bond Future	4,404.0000	4.4040	3,721.0900	3.7211	(15.507)	0	0	0
2022/09/02	R209	02/02/2023	10.78	Call	Bond Future	1,085.5800	1.0856	1,419.6800	1.4197	30.776	0	0	0
2022/09/02	R209	02/02/2023	10.79	Call	Bond Future	1,102.3700	1.1024	1,439.8600	1.4399	30.615	0	0	0
2022/09/02	R209	02/02/2023			Bond Future	11.4373	67.3740	11.2340	68.3978	(1.778)	0.0000	0.0000	2,066
2022/09/02	R209	02/02/2023	10.80	Call	Bond Future	1,119.1700	1.1192	1,460.0200	1.4600	30.456	0	0	0
2022/09/02	R209	02/02/2023	10.78	Put	Bond Future	4,477.2000	4.4772	3,787.5400	3.7875	(15.404)	0	0	0
2022/09/02	R209	02/02/2023	10.79	Put	Bond Future	4,440.5600	4.4406	3,754.2900	3.7543	(15.455)	0	0	0
2022/09/02	R209	04/05/2023	11.09	Call	Bond Future	2,034.4000	2.0344	2,475.1500	2.4751	21.665	0	0	0
2022/09/02	R209	04/05/2023	11.09	Put	Bond Future	4,392.9500	4.3930	3,790.9400	3.7909	(13.704)	0	0	0
2022/09/02	R209	04/05/2023	11.10	Call	Bond Future	2,055.3700	2.0554	2,498.8900	2.4989	21.579	0	0	0
2022/09/02	R209	04/05/2023	11.10	Put	Bond Future	4,362.4900	4.3625	3,763.2500	3.7632	(13.736)	0	0	0
2022/09/02	R209	04/05/2023	10.00	Call	Bond Future	559.7000	0.5597	735.2400	0.7352	31.363	0	0	7,500
2022/09/02	R209	04/05/2023	10.00	Put	Bond Future	8,866.7800	8.8668	7,999.5600	7.9996	(9.781)	0	0	0
2022/09/02	R209	04/05/2023			Bond Future	11.5599	65.5029	11.3493	66.5457	(1.822)	0.0000	0.0000	1,250
2022/09/02	R209	04/05/2023	12.50	Call	Bond Future	5,955.9900	5.9560	6,725.1400	6.7251	12.914	0	0	0
2022/09/02	R209	04/05/2023	12.50	Put	Bond Future	1,575.2200	1.5752	1,301.6100	1.3016	(17.370)	0	0	7,500
2022/09/02	R209	04/05/2023	11.11	Call	Bond Future	2,076.4400	2.0764	2,522.7400	2.5227	21.494	0	0	0
2022/09/02	R209	04/05/2023	11.11	Put	Bond Future	4,332.2000	4.3322	3,735.7400	3.7357	(13.768)	0	0	0
2022/09/02	R209	04/05/2023	11.00	Call	Bond Future	1,850.9300	1.8509	2,266.6200	2.2666	22.458	0	0	0
2022/09/02	R209	04/05/2023	11.00	Put	Bond Future	4,674.7600	4.6748	4,047.6900	4.0477	(13.414)	0	0	7,500
2022/09/02	R209	03/08/2023	11.95	Put	Bond Future	3,127.9600	3.1280	2,702.2700	2.7023	(13.609)	0	0	0
2022/09/02	R209	03/08/2023	11.93	Call	Bond Future	4,376.9000	4.3769	5,010.2100	5.0102	14.469	0	0	0
2022/09/02	R209	03/08/2023	11.94	Call	Bond Future	4,404.4800	4.4045	5,039.8200	5.0398	14.425	0	0	0
2022/09/02	R209	03/08/2023			Bond Future	11.6754	66.7998	11.4572	67.8628	(1.869)	0.0000	0.0000	0
2022/09/02	R209	03/08/2023	11.95	Call	Bond Future	4,432.1200	4.4321	5,069.4900	5.0695	14.381	0	0	0
2022/09/02	R209	03/08/2023	11.93	Put	Bond Future	3,166.4600	3.1665	2,736.7100	2.7367	(13.572)	0	0	0
2022/09/02	R209	03/08/2023	11.94	Put	Bond Future	3,147.1500	3.1471	2,719.4300	2.7194	(13.591)	0	0	0
2022/09/02	R209	02/11/2023	11.33	Call	Bond Future	2,911.3100	2.9113	3,402.8800	3.4029	16.885	0	0	0
2022/09/02	R209	02/11/2023	11.33	Put	Bond Future	5,259.2300	5.2592	4,667.9000	4.6679	(11.244)	0	0	0
2022/09/02	R209	02/11/2023	11.34	Call	Bond Future	2,932.6100	2.9326	3,426.3500	3.4263	16.836	0	0	0
2022/09/02	R209	02/11/2023	11.34	Put	Bond Future	5,230.8600	5.2309	4,641.7000	4.6417	(11.263)	0	0	0
2022/09/02	R209	02/11/2023			Bond Future	11.8143	64.8875	11.5879	65.9704	(1.916)	0.0000	0.0000	0
2022/09/02	R209	02/11/2023	11.35	Call	Bond Future	2,953.7200	2.9537	3,449.6200	3.4496	16.789	0	0	0
2022/09/02	R209	02/11/2023	11.35	Put	Bond Future	5,202.3500	5.2024	4,615.3500	4.6154	(11.283)	0	0	0
2022/09/02	R210	03/11/2022			Bond Future	231.3141	231.3141	231.5514	231.5514	0.103	0.0000	0.0000	732
2022/09/02	R210	02/02/2023			Bond Future	235.5258	235.5258	235.7644	235.7644	0.101	0.0000	0.0000	300
2022/09/02	R210	04/05/2023			Bond Future	236.9267	236.9267	237.1679	237.1679	0.102	0.0000	0.0000	0
2022/09/02	R210	03/08/2023			Bond Future	241.6629	241.6629	241.9080	241.9080	0.101	0.0000	0.0000	0
2022/09/02	R210	02/11/2023			Bond Future	242.9518	242.9518	243.1989	243.1989	0.102	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/02	R213	03/11/2022	9.19	Call	Bond Future	1.2200	0.0012	3.7200	0.0037	204.918	0	0	476
2022/09/02	R213	03/11/2022	9.19	Put	Bond Future	8,767.7300	8.7677	7,781.5900	7.7816	(11.247)	0	0	0
2022/09/02	R213	03/11/2022	10.38	Call	Bond Future	320.2200	0.3202	548.7600	0.5488	71.370	0	0	0
2022/09/02	R213	03/11/2022	10.38	Put	Bond Future	3,102.4600	3.1025	2,342.3600	2.3424	(24.500)	0	0	0
2022/09/02	R213	03/11/2022	10.39	Call	Bond Future	330.8000	0.3308	564.3400	0.5643	70.599	0	0	0
2022/09/02	R213	03/11/2022	10.39	Put	Bond Future	3,065.0000	3.0650	2,309.9000	2.3099	(24.636)	0	0	0
2022/09/02	R213	03/11/2022	10.37	Call	Bond Future	309.8800	0.3099	533.4400	0.5334	72.144	0	0	0
2022/09/02	R213	03/11/2022	10.37	Put	Bond Future	3,140.2000	3.1402	2,375.1200	2.3751	(24.364)	0	0	200
2022/09/02	R213	03/11/2022			Bond Future	10.9719	80.0138	10.7585	81.0025	(1.945)	0.0000	0.0000	34,054
2022/09/02	R213	03/11/2022	9.13	Call	Bond Future	0.8700	0.0009	2.7100	0.0027	211.494	0	0	200
2022/09/02	R213	03/11/2022	9.13	Put	Bond Future	9,083.6500	9.0837	8,096.8500	8.0968	(10.863)	0	0	0
2022/09/02	R213	03/11/2022	9.84	Call	Bond Future	33.6400	0.0336	76.9800	0.0770	128.835	0	0	0
2022/09/02	R213	03/11/2022	9.84	Put	Bond Future	5,464.7200	5.4647	4,519.4200	4.5194	(17.298)	0	0	476
2022/09/02	R213	03/11/2022	10.40	Call	Bond Future	341.6100	0.3416	580.2100	0.5802	69.846	0	0	0
2022/09/02	R213	03/11/2022	10.40	Put	Bond Future	3,027.8000	3.0278	2,277.7600	2.2778	(24.772)	0	0	0
2022/09/02	R213	03/11/2022	9.98	Call	Bond Future	67.3900	0.0674	141.5500	0.1415	110.046	0	0	0
2022/09/02	R213	03/11/2022	9.98	Put	Bond Future	4,801.3200	4.8013	3,886.8400	3.8868	(19.046)	0	0	200
2022/09/02	R213	03/11/2022	10.19	Call	Bond Future	162.6800	0.1627	305.4900	0.3055	87.786	0	0	0
2022/09/02	R213	03/11/2022	10.19	Put	Bond Future	3,864.6300	3.8646	3,018.8000	3.0188	(21.886)	0	0	476
2022/09/02	R213	02/02/2023	10.43	Put	Bond Future	4,102.3800	4.1024	3,405.1400	3.4051	(16.996)	0	0	0
2022/09/02	R213	02/02/2023	12.20	Call	Bond Future	5,327.9800	5.3280	6,140.3600	6.1404	15.247	0	0	0
2022/09/02	R213	02/02/2023	12.20	Put	Bond Future	751.3600	0.7514	558.3400	0.5583	(25.689)	0	0	912
2022/09/02	R213	02/02/2023	10.22	Put	Bond Future	4,856.1000	4.8561	4,094.6600	4.0947	(15.680)	0	0	0
2022/09/02	R213	02/02/2023	10.23	Call	Bond Future	627.1200	0.6271	873.9900	0.8740	39.366	0	0	0
2022/09/02	R213	02/02/2023	10.35	Call	Bond Future	760.6000	0.7606	1,043.6100	1.0436	37.209	0	0	0
2022/09/02	R213	02/02/2023	10.35	Put	Bond Future	4,381.0300	4.3810	3,658.6400	3.6586	(16.489)	0	0	476
2022/09/02	R213	02/02/2023	10.01	Call	Bond Future	427.4600	0.4275	614.0300	0.6140	43.646	0	0	0
2022/09/02	R213	02/02/2023			Bond Future	11.1365	81.4509	10.9135	82.4563	(2.002)	0.0000	0.0000	0
2022/09/02	R213	02/02/2023	10.43	Call	Bond Future	859.8300	0.8598	1,167.9900	1.1680	35.840	0	0	912
2022/09/02	R213	02/02/2023	10.22	Call	Bond Future	616.8700	0.6169	860.8300	0.8608	39.548	0	0	0
2022/09/02	R213	02/02/2023	10.23	Put	Bond Future	4,818.5400	4.8185	4,060.0100	4.0600	(15.742)	0	0	0
2022/09/02	R213	02/02/2023	9.16	Call	Bond Future	97.8200	0.0978	152.4100	0.1524	55.807	0	0	476
2022/09/02	R213	02/02/2023	9.16	Put	Bond Future	9,610.4000	9.6104	8,659.5900	8.6596	(9.894)	0	0	0
2022/09/02	R213	02/02/2023	10.01	Put	Bond Future	5,678.8800	5.6789	4,860.0500	4.8600	(14.419)	0	0	476
2022/09/02	R213	02/02/2023	10.21	Call	Bond Future	606.5900	0.6066	847.6400	0.8476	39.739	0	0	0
2022/09/02	R213	02/02/2023	10.21	Put	Bond Future	4,893.6700	4.8937	4,129.3200	4.1293	(15.619)	0	0	0
2022/09/02	R213	04/05/2023	10.75	Call	Bond Future	1,644.6700	1.6447	2,055.5700	2.0556	24.984	0	0	0
2022/09/02	R213	04/05/2023	10.75	Put	Bond Future	4,021.5500	4.0215	3,408.5000	3.4085	(15.244)	0	0	0
2022/09/02	R213	04/05/2023			Bond Future	11.2852	79.4476	11.0521	80.4716	(2.065)	0.0000	0.0000	0
2022/09/02	R213	04/05/2023	10.74	Call	Bond Future	1,627.3500	1.6274	2,035.5200	2.0355	25.082	0	0	0
2022/09/02	R213	04/05/2023	10.74	Put	Bond Future	4,049.5200	4.0495	3,433.7400	3.4337	(15.206)	0	0	0
2022/09/02	R213	04/05/2023	10.73	Call	Bond Future	1,609.8900	1.6099	2,015.3200	2.0153	25.184	0	0	0
2022/09/02	R213	04/05/2023	10.73	Put	Bond Future	4,077.3700	4.0774	3,458.8500	3.4588	(15.170)	0	0	0
2022/09/02	R213	03/08/2023	11.62	Put	Bond Future	2,763.7800	2.7638	2,326.5900	2.3266	(15.819)	0	0	0
2022/09/02	R213	03/08/2023	11.63	Call	Bond Future	3,592.6500	3.5926	4,201.4000	4.2014	16.944	0	0	0
2022/09/02	R213	03/08/2023			Bond Future	11.4292	81.0195	11.1853	82.0633	(2.134)	0.0000	0.0000	0
2022/09/02	R213	03/08/2023	11.62	Call	Bond Future	3,568.0300	3.5680	4,174.6600	4.1747	17.002	0	0	0
2022/09/02	R213	03/08/2023	11.63	Put	Bond Future	2,746.5400	2.7465	2,311.4700	2.3115	(15.841)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/02	R213	03/08/2023	11.61	Call	Bond Future	3,543.4800	3.5435	4,147.9800	4.1480	17.060	0	0	0
2022/09/02	R213	03/08/2023	11.61	Put	Bond Future	2,781.1300	2.7811	2,341.8100	2.3418	(15.796)	0	0	0
2022/09/02	R213	02/11/2023	11.13	Call	Bond Future	2,364.2400	2.3642	2,837.3200	2.8373	20.010	0	0	0
2022/09/02	R213	02/11/2023	11.13	Put	Bond Future	4,385.9700	4.3860	3,795.7700	3.7958	(13.457)	0	0	0
2022/09/02	R213	02/11/2023			Bond Future	11.6126	78.9711	11.3568	80.0344	(2.203)	0.0000	0.0000	0
2022/09/02	R213	02/11/2023	11.12	Call	Bond Future	2,345.9700	2.3460	2,816.8300	2.8168	20.071	0	0	0
2022/09/02	R213	02/11/2023	11.12	Put	Bond Future	4,410.2900	4.4103	3,817.8700	3.8179	(13.433)	0	0	0
2022/09/02	R213	02/11/2023	11.11	Call	Bond Future	2,327.4300	2.3274	2,796.0800	2.7961	20.136	0	0	0
2022/09/02	R213	02/11/2023	11.11	Put	Bond Future	4,434.3700	4.4344	3,839.7400	3.8397	(13.410)	0	0	0
2022/09/02	R214	03/11/2022	11.34	Call	Bond Future	1,288.4100	1.2884	1,819.6400	1.8196	41.231	0	0	0
2022/09/02	R214	03/11/2022	11.36	Put	Bond Future	1,850.6200	1.8506	1,315.0000	1.3150	(28.943)	0	0	0
2022/09/02	R214	03/11/2022			Bond Future	11.4562	63.5824	11.2549	64.6609	(1.758)	0.0000	0.0000	25,380
2022/09/02	R214	03/11/2022	11.34	Put	Bond Future	1,907.4200	1.9074	1,360.1900	1.3602	(28.690)	0	0	0
2022/09/02	R214	03/11/2022	11.35	Call	Bond Future	1,313.4800	1.3135	1,850.5200	1.8505	40.887	0	0	0
2022/09/02	R214	03/11/2022	11.35	Put	Bond Future	1,878.8600	1.8789	1,337.4400	1.3374	(28.816)	0	0	0
2022/09/02	R214	03/11/2022	11.36	Call	Bond Future	1,338.8100	1.3388	1,881.6500	1.8816	40.546	0	0	0
2022/09/02	R214	02/02/2023	11.07	Call	Bond Future	1,404.1400	1.4041	1,817.1400	1.8171	29.413	0	0	0
2022/09/02	R214	02/02/2023	11.07	Put	Bond Future	4,159.9400	4.1599	3,475.9700	3.4760	(16.442)	0	0	0
2022/09/02	R214	02/02/2023	11.08	Call	Bond Future	1,424.2600	1.4243	1,840.9700	1.8410	29.258	0	0	0
2022/09/02	R214	02/02/2023	11.08	Put	Bond Future	4,124.5400	4.1245	3,444.2800	3.4443	(16.493)	0	0	0
2022/09/02	R214	02/02/2023			Bond Future	11.5830	64.7244	11.3746	65.8213	(1.799)	0.0000	0.0000	64,507
2022/09/02	R214	02/02/2023	11.09	Call	Bond Future	1,444.3800	1.4444	1,864.8100	1.8648	29.108	0	0	0
2022/09/02	R214	02/02/2023	11.09	Put	Bond Future	4,089.2000	4.0892	3,412.6600	3.4127	(16.545)	0	0	0
2022/09/02	R214	04/05/2023	11.36	Call	Bond Future	2,507.3100	2.5073	3,024.4400	3.0244	20.625	0	0	0
2022/09/02	R214	04/05/2023	11.36	Put	Bond Future	4,262.9200	4.2629	3,662.6200	3.6626	(14.082)	0	0	0
2022/09/02	R214	04/05/2023	11.37	Call	Bond Future	2,531.0900	2.5311	3,051.1100	3.0511	20.545	0	0	0
2022/09/02	R214	04/05/2023	11.37	Put	Bond Future	4,233.3100	4.2333	3,635.9000	3.6359	(14.112)	0	0	0
2022/09/02	R214	04/05/2023			Bond Future	11.6959	62.6572	11.4804	63.7747	(1.842)	0.0000	0.0000	0
2022/09/02	R214	04/05/2023	11.38	Call	Bond Future	2,555.1800	2.5552	3,078.0900	3.0781	20.465	0	0	0
2022/09/02	R214	04/05/2023	11.38	Put	Bond Future	4,204.0800	4.2041	3,609.5600	3.6096	(14.142)	0	0	0
2022/09/02	R214	03/08/2023	12.14	Call	Bond Future	4,819.0300	4.8190	5,518.5000	5.5185	14.515	0	0	0
2022/09/02	R214	03/08/2023	12.14	Put	Bond Future	3,160.0200	3.1600	2,720.2800	2.7203	(13.916)	0	0	0
2022/09/02	R214	03/08/2023	12.15	Call	Bond Future	4,848.0000	4.8480	5,549.5700	5.5496	14.471	0	0	0
2022/09/02	R214	03/08/2023	12.15	Put	Bond Future	3,140.7600	3.1408	2,703.1200	2.7031	(13.934)	0	0	0
2022/09/02	R214	03/08/2023			Bond Future	11.8035	63.8972	11.5807	65.0365	(1.888)	0.0000	0.0000	0
2022/09/02	R214	03/08/2023	12.16	Call	Bond Future	4,877.2500	4.8773	5,580.9200	5.5809	14.428	0	0	0
2022/09/02	R214	03/08/2023	12.16	Put	Bond Future	3,121.8500	3.1219	2,686.3100	2.6863	(13.951)	0	0	0
2022/09/02	R214	02/11/2023	11.45	Put	Bond Future	5,608.9200	5.6089	4,981.3800	4.9814	(11.188)	0	0	0
2022/09/02	R214	02/11/2023	11.46	Call	Bond Future	3,157.8500	3.1579	3,693.0300	3.6930	16.948	0	0	0
2022/09/02	R214	02/11/2023	11.46	Put	Bond Future	5,578.7500	5.5788	4,953.5100	4.9535	(11.208)	0	0	0
2022/09/02	R214	02/11/2023			Bond Future	11.9342	61.7850	11.7033	62.9455	(1.935)	0.0000	0.0000	0
2022/09/02	R214	02/11/2023	11.45	Call	Bond Future	3,135.3700	3.1354	3,668.2500	3.6682	16.996	0	0	0
2022/09/02	R214	02/11/2023	11.47	Call	Bond Future	3,180.4100	3.1804	3,717.8900	3.7179	16.900	0	0	0
2022/09/02	R214	02/11/2023	11.47	Put	Bond Future	5,548.7200	5.5487	4,925.7800	4.9258	(11.227)	0	0	0
2022/09/02	R248	03/11/2022	10.60	Call	Bond Future	228.4100	0.2284	412.8500	0.4128	80.750	0	0	950
2022/09/02	R248	03/11/2022	10.60	Put	Bond Future	6,175.7000	6.1757	4,970.4500	4.9705	(19.516)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/02	R248	03/11/2022	10.70	Call	Bond Future	321.3900	0.3214	559.0600	0.5591	73.951	0	0	0
2022/09/02	R248	03/11/2022	10.70	Put	Bond Future	5,521.7700	5.5218	4,369.7500	4.3698	(20.863)	0	0	0
2022/09/02	R248	03/11/2022	11.32	Call	Bond Future	1,597.5800	1.5976	2,280.2400	2.2802	42.731	0	0	0
2022/09/02	R248	03/11/2022	11.20	Call	Bond Future	1,248.7700	1.2488	1,839.9200	1.8399	47.339	0	0	0
2022/09/02	R248	03/11/2022	11.20	Put	Bond Future	2,881.4200	2.8814	2,082.8800	2.0829	(27.713)	0	0	0
2022/09/02	R248	03/11/2022	11.30	Put	Bond Future	2,487.0000	2.4870	1,764.8800	1.7649	(29.036)	0	0	0
2022/09/02	R248	03/11/2022	11.31	Put	Bond Future	2,450.0200	2.4500	1,735.4600	1.7355	(29.165)	0	0	0
2022/09/02	R248	03/11/2022			Bond Future	11.4421	79.5192	11.2355	80.9089	(1.806)	0.0000	0.0000	256,863
2022/09/02	R248	03/11/2022	10.00	Call	Bond Future	17.6700	0.0177	40.7400	0.0407	130.560	0	0	0
2022/09/02	R248	03/11/2022	10.00	Put	Bond Future	10,698.7700	10.6988	9,332.1500	9.3322	(12.774)	0	0	0
2022/09/02	R248	03/11/2022	11.32	Put	Bond Future	2,413.4700	2.4135	1,706.4400	1.7064	(29.295)	0	0	0
2022/09/02	R248	03/11/2022	11.90	Call	Bond Future	3,869.9700	3.8700	4,921.1200	4.9211	27.162	0	0	0
2022/09/02	R248	03/11/2022	11.90	Put	Bond Future	937.8800	0.9379	599.3400	0.5993	(36.096)	0	0	0
2022/09/02	R248	03/11/2022	11.30	Call	Bond Future	1,536.0100	1.5360	2,203.5800	2.2036	43.461	0	0	950
2022/09/02	R248	03/11/2022	11.31	Call	Bond Future	1,566.6300	1.5666	2,241.7600	2.2418	43.094	0	0	0
2022/09/02	R248	02/02/2023	11.10	Put	Bond Future	4,998.9500	4.9989	4,142.7900	4.1428	(17.127)	0	0	0
2022/09/02	R248	02/02/2023	11.08	Call	Bond Future	1,834.5500	1.8346	2,382.3700	2.3824	29.861	0	0	0
2022/09/02	R248	02/02/2023	11.08	Put	Bond Future	5,086.7400	5.0867	4,220.9600	4.2210	(17.020)	0	0	0
2022/09/02	R248	02/02/2023			Bond Future	11.5626	80.9842	11.3486	82.3978	(1.851)	0.0000	0.0000	0
2022/09/02	R248	02/02/2023	11.10	Call	Bond Future	1,886.2600	1.8863	2,443.7000	2.4437	29.553	0	0	2,700
2022/09/02	R248	02/02/2023	11.06	Call	Bond Future	1,783.4300	1.7834	2,321.6200	2.3216	30.177	0	0	0
2022/09/02	R248	02/02/2023	11.06	Put	Bond Future	5,175.5400	5.1755	4,300.1300	4.3001	(16.914)	0	0	0
2022/09/02	R248	02/02/2023	11.07	Call	Bond Future	1,808.7900	1.8088	2,351.7900	2.3518	30.020	0	0	0
2022/09/02	R248	02/02/2023	11.07	Put	Bond Future	5,130.8800	5.1309	4,260.2800	4.2603	(16.968)	0	0	0
2022/09/02	R248	02/02/2023	10.40	Call	Bond Future	597.6400	0.5976	848.1600	0.8482	41.918	0	0	2,700
2022/09/02	R248	02/02/2023	10.40	Put	Bond Future	8,854.5500	8.8546	7,691.4700	7.6915	(13.135)	0	0	0
2022/09/02	R248	04/05/2023	11.35	Call	Bond Future	3,170.4200	3.1704	3,841.5600	3.8416	21.169	0	0	0
2022/09/02	R248	04/05/2023	11.35	Put	Bond Future	5,313.8300	5.3138	4,545.0900	4.5451	(14.467)	0	0	0
2022/09/02	R248	04/05/2023			Bond Future	11.6776	78.0659	11.4558	79.5057	(1.899)	0.0000	0.0000	0
2022/09/02	R248	04/05/2023	11.33	Call	Bond Future	3,110.6700	3.1107	3,774.3300	3.7743	21.335	0	0	0
2022/09/02	R248	04/05/2023	11.33	Put	Bond Future	5,388.3500	5.3884	4,612.1300	4.6121	(14.406)	0	0	0
2022/09/02	R248	04/05/2023	11.34	Call	Bond Future	3,140.3500	3.1404	3,807.7500	3.8077	21.252	0	0	0
2022/09/02	R248	04/05/2023	11.34	Put	Bond Future	5,350.8500	5.3509	4,578.3700	4.5784	(14.437)	0	0	0
2022/09/02	R248	03/08/2023	12.11	Call	Bond Future	5,966.8400	5.9668	6,864.2700	6.8643	15.040	0	0	0
2022/09/02	R248	03/08/2023	12.11	Put	Bond Future	4,006.9300	4.0069	3,436.2800	3.4363	(14.242)	0	0	0
2022/09/02	R248	03/08/2023			Bond Future	11.7905	79.5734	11.5605	81.0415	(1.951)	0.0000	0.0000	0
2022/09/02	R248	03/08/2023	12.09	Call	Bond Future	5,895.2200	5.8952	6,787.2500	6.7873	15.131	0	0	0
2022/09/02	R248	03/08/2023	12.09	Put	Bond Future	4,055.3400	4.0553	3,479.2900	3.4793	(14.205)	0	0	0
2022/09/02	R248	03/08/2023	12.10	Call	Bond Future	5,930.8500	5.9309	6,825.5900	6.8256	15.086	0	0	0
2022/09/02	R248	03/08/2023	12.10	Put	Bond Future	4,030.9100	4.0309	3,457.5700	3.4576	(14.224)	0	0	0
2022/09/02	R248	02/11/2023	11.49	Put	Bond Future	6,797.5800	6.7976	6,007.4900	6.0075	(11.623)	0	0	0
2022/09/02	R248	02/11/2023	11.47	Call	Bond Future	4,025.4500	4.0255	4,724.8100	4.7248	17.373	0	0	0
2022/09/02	R248	02/11/2023	11.48	Call	Bond Future	4,053.9300	4.0539	4,756.2500	4.7563	17.324	0	0	0
2022/09/02	R248	02/11/2023			Bond Future	11.9173	76.6301	11.6787	78.1254	(2.002)	0.0000	0.0000	0
2022/09/02	R248	02/11/2023	11.49	Call	Bond Future	4,082.5000	4.0825	4,787.7700	4.7878	17.275	0	0	0
2022/09/02	R248	02/11/2023	11.47	Put	Bond Future	6,871.8200	6.8718	6,075.8200	6.0758	(11.584)	0	0	0
2022/09/02	R248	02/11/2023	11.48	Put	Bond Future	6,834.6100	6.8346	6,041.5700	6.0416	(11.603)	0	0	0

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<b>Total</b>											<b>1497231</b>	