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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/08/2022 TO 25/08/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/25	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/25	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/25	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/25	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/25	2025	03/11/2022		Bond Future	167.0038	167.0038	167.1581	167.1581	0.092	0.0000	0.0000	7,366
2022/08/25	2025	02/02/2023		Bond Future	168.1742	168.1742	168.3297	168.3297	0.092	0.0000	0.0000	1,918
2022/08/25	2025	04/05/2023		Bond Future	171.4238	171.4238	171.5808	171.5808	0.092	0.0000	0.0000	0
2022/08/25	2025	03/08/2023		Bond Future	173.1900	173.1900	173.3484	173.3484	0.092	0.0000	0.0000	0
2022/08/25	2025	02/11/2023		Bond Future	176.4049	176.4049	176.5666	176.5666	0.092	0.0000	0.0000	0
2022/08/25	2029	03/11/2022		Bond Future	121.8350	121.8350	121.7031	121.7031	(0.108)	0.0000	0.0000	1,519
2022/08/25	2029	02/02/2023		Bond Future	123.9414	123.9414	123.8063	123.8063	(0.109)	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
2022/08/25	2029	04/05/2023			Bond Future	125.0248	125.0248	124.8857	124.8857	(0.111)	0.0000	0.0000	0
2022/08/25	2029	03/08/2023			Bond Future	127.6115	127.6115	127.4686	127.4686	(0.112)	0.0000	0.0000	0
2022/08/25	2029	02/11/2023			Bond Future	128.6223	128.6223	128.4764	128.4764	(0.113)	0.0000	0.0000	0
2022/08/25	2030	03/11/2022	9.70	Call	Bond Future	218.0500	0.2180	293.8200	0.2938	34.749	0	0	500
2022/08/25	2030	03/11/2022	9.70	Put	Bond Future	3,692.5700	3.6926	3,256.5500	3.2565	(11.808)	0	0	0
2022/08/25	2030	03/11/2022	10.10	Call	Bond Future	671.4500	0.6714	842.5500	0.8425	25.482	0	0	0
2022/08/25	2030	03/11/2022	10.10	Put	Bond Future	2,240.8700	2.2409	1,900.1800	1.9002	(15.203)	0	0	0
2022/08/25	2030	03/11/2022	10.20	Put	Bond Future	1,948.8700	1.9489	1,636.1200	1.6361	(16.048)	0	0	0
2022/08/25	2030	03/11/2022			Bond Future	10.4377	89.9876	10.3268	90.4994	(1.063)	0.0000	0.0000	66,735
2022/08/25	2030	03/11/2022	10.08	Call	Bond Future	639.1300	0.6391	804.7100	0.8047	25.907	0	0	0
2022/08/25	2030	03/11/2022	10.08	Put	Bond Future	2,302.6000	2.3026	1,956.3900	1.9564	(15.036)	0	0	0
2022/08/25	2030	03/11/2022	10.09	Call	Bond Future	655.1700	0.6552	823.5000	0.8235	25.693	0	0	0
2022/08/25	2030	03/11/2022	10.09	Put	Bond Future	2,271.6000	2.2716	1,928.1400	1.9281	(15.120)	0	0	0
2022/08/25	2030	03/11/2022	10.20	Call	Bond Future	847.8300	0.8478	1,046.8700	1.0469	23.476	0	0	500
2022/08/25	2030	03/11/2022	11.57	Call	Bond Future	5,213.1900	5.2132	5,674.2600	5.6743	8.844	0	0	0
2022/08/25	2030	03/11/2022	11.57	Put	Bond Future	201.0000	0.2010	150.2800	0.1503	(25.234)	0	0	500
2022/08/25	2030	02/02/2023	11.16	Put	Bond Future	1,237.0600	1.2371	1,072.0100	1.0720	(13.342)	0	0	388
2022/08/25	2030	02/02/2023	11.35	Call	Bond Future	4,240.3400	4.2403	4,619.2900	4.6193	8.937	0	0	5,000
2022/08/25	2030	02/02/2023	11.35	Put	Bond Future	1,016.6500	1.0167	875.7500	0.8758	(13.859)	0	0	0
2022/08/25	2030	02/02/2023	9.99	Call	Bond Future	971.3400	0.9713	1,133.7300	1.1337	16.718	0	0	0
2022/08/25	2030	02/02/2023	10.00	Call	Bond Future	985.0200	0.9850	1,149.0500	1.1491	16.652	0	0	0
2022/08/25	2030	02/02/2023	10.01	Put	Bond Future	3,708.7700	3.7088	3,354.6300	3.3546	(9.549)	0	0	0
2022/08/25	2030	02/02/2023	9.80	Call	Bond Future	735.2800	0.7353	867.8400	0.8678	18.029	0	0	0
2022/08/25	2030	02/02/2023	9.94	Put	Bond Future	3,938.0900	3.9381	3,572.5500	3.5725	(9.282)	0	0	102
2022/08/25	2030	02/02/2023	9.20	Call	Bond Future	286.3900	0.2864	348.6400	0.3486	21.736	0	0	0
2022/08/25	2030	02/02/2023	9.20	Put	Bond Future	6,839.6400	6.8396	6,382.0400	6.3820	(6.690)	0	0	0
2022/08/25	2030	02/02/2023	9.66	Call	Bond Future	590.0200	0.5900	702.3900	0.7024	19.045	0	0	0
2022/08/25	2030	02/02/2023	9.66	Put	Bond Future	4,935.3600	4.9354	4,527.8800	4.5279	(8.256)	0	0	102
2022/08/25	2030	02/02/2023	8.81	Put	Bond Future	8,630.2000	8.6302	8,146.2500	8.1463	(5.608)	0	0	0
2022/08/25	2030	02/02/2023	9.04	Call	Bond Future	222.2200	0.2222	272.2200	0.2722	22.500	0	0	0
2022/08/25	2030	02/02/2023	9.04	Put	Bond Future	7,559.1000	7.5591	7,089.2500	7.0892	(6.216)	0	0	0
2022/08/25	2030	02/02/2023	9.08	Put	Bond Future	7,377.1100	7.3771	6,910.1100	6.9101	(6.330)	0	0	0
2022/08/25	2030	02/02/2023			Bond Future	10.6076	87.5162	10.4911	88.0360	(1.098)	0.0000	0.0000	5,200
2022/08/25	2030	02/02/2023	11.55	Call	Bond Future	4,890.6000	4.8906	5,291.9400	5.2919	8.206	0	0	5,000
2022/08/25	2030	02/02/2023	11.55	Put	Bond Future	824.5100	0.8245	706.0000	0.7060	(14.373)	0	0	0
2022/08/25	2030	02/02/2023	11.12	Call	Bond Future	3,530.0100	3.5300	3,879.3700	3.8794	9.897	0	0	0
2022/08/25	2030	02/02/2023	11.12	Put	Bond Future	1,288.5500	1.2885	1,118.0600	1.1181	(13.231)	0	0	0
2022/08/25	2030	02/02/2023	11.16	Call	Bond Future	3,650.3900	3.6504	4,005.1900	4.0052	9.720	0	0	0
2022/08/25	2030	02/02/2023	9.99	Put	Bond Future	3,772.9500	3.7730	3,415.4900	3.4155	(9.474)	0	0	0
2022/08/25	2030	02/02/2023	10.00	Put	Bond Future	3,740.3700	3.7404	3,384.5500	3.3845	(9.513)	0	0	0
2022/08/25	2030	02/02/2023	10.01	Call	Bond Future	999.6600	0.9997	1,165.3700	1.1654	16.577	0	0	0
2022/08/25	2030	02/02/2023	9.80	Put	Bond Future	4,421.6600	4.4217	4,034.3700	4.0344	(8.759)	0	0	0
2022/08/25	2030	02/02/2023	9.83	Call	Bond Future	769.5600	0.7696	906.6700	0.9067	17.817	0	0	388
2022/08/25	2030	02/02/2023	9.83	Put	Bond Future	4,315.5100	4.3155	3,932.7700	3.9328	(8.869)	0	0	0
2022/08/25	2030	02/02/2023	9.94	Call	Bond Future	904.7000	0.9047	1,059.0100	1.0590	17.056	0	0	0
2022/08/25	2030	02/02/2023	9.79	Call	Bond Future	724.1600	0.7242	855.2300	0.8552	18.100	0	0	0
2022/08/25	2030	02/02/2023	9.79	Put	Bond Future	4,457.4100	4.4574	4,068.6300	4.0686	(8.722)	0	0	0

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2022/08/25	2030	02/02/2023	8.81	Call	Bond Future	152.4000	0.1524	188.3000	0.1883	23.556	0	0	102
2022/08/25	2030	02/02/2023	9.08	Call	Bond Future	236.9100	0.2369	289.7600	0.2898	22.308	0	0	388
2022/08/25	2030	04/05/2023	11.34	Call	Bond Future	4,138.0700	4.1381	4,487.9400	4.4879	8.455	0	0	0
2022/08/25	2030	04/05/2023	11.34	Put	Bond Future	1,653.0900	1.6531	1,473.9700	1.4740	(10.835)	0	0	150
2022/08/25	2030	04/05/2023	10.42	Call	Bond Future	1,896.8600	1.8969	2,125.0200	2.1250	12.028	0	0	479
2022/08/25	2030	04/05/2023	10.42	Put	Bond Future	3,346.2100	3.3462	3,045.3800	3.0454	(8.990)	0	0	0
2022/08/25	2030	04/05/2023	10.52	Call	Bond Future	2,095.2200	2.0952	2,337.8200	2.3378	11.579	0	0	0
2022/08/25	2030	04/05/2023	10.52	Put	Bond Future	3,105.8700	3.1059	2,819.4800	2.8195	(9.221)	0	0	0
2022/08/25	2030	04/05/2023	10.53	Call	Bond Future	2,115.8600	2.1159	2,359.9000	2.3599	11.534	0	0	0
2022/08/25	2030	04/05/2023	10.53	Put	Bond Future	3,082.7900	3.0828	2,797.8400	2.7978	(9.243)	0	0	0
2022/08/25	2030	04/05/2023	9.67	Call	Bond Future	817.8200	0.8178	944.6800	0.9447	15.512	0	0	479
2022/08/25	2030	04/05/2023	9.67	Put	Bond Future	5,646.7200	5.6467	5,244.5900	5.2446	(7.121)	0	0	0
2022/08/25	2030	04/05/2023	9.78	Call	Bond Future	926.9600	0.9270	1,066.7000	1.0667	15.075	0	0	388
2022/08/25	2030	04/05/2023	9.78	Put	Bond Future	5,250.1600	5.2502	4,860.9100	4.8609	(7.414)	0	0	0
2022/08/25	2030	04/05/2023	10.00	Call	Bond Future	1,206.5200	1.2065	1,375.2300	1.3752	13.983	0	0	1,080
2022/08/25	2030	04/05/2023	10.00	Put	Bond Future	4,528.7600	4.5288	4,168.4800	4.1685	(7.955)	0	0	0
2022/08/25	2030	04/05/2023	9.03	Call	Bond Future	385.2200	0.3852	453.5400	0.4535	17.735	0	0	388
2022/08/25	2030	04/05/2023	9.03	Put	Bond Future	8,227.1100	8.2271	7,766.4400	7.7664	(5.599)	0	0	0
2022/08/25	2030	04/05/2023	9.58	Put	Bond Future	5,985.0300	5.9850	5,573.1300	5.5731	(6.882)	0	0	0
2022/08/25	2030	04/05/2023			Bond Future	10.7528	89.1910	10.6305	89.7200	(1.137)	0.0000	0.0000	0
2022/08/25	2030	04/05/2023	12.57	Call	Bond Future	8,031.3800	8.0314	8,481.9600	8.4820	5.610	0	0	0
2022/08/25	2030	04/05/2023	12.57	Put	Bond Future	626.2700	0.6263	547.8600	0.5479	(12.520)	0	0	350
2022/08/25	2030	04/05/2023	11.62	Call	Bond Future	4,963.9500	4.9639	5,343.2700	5.3433	7.641	0	0	0
2022/08/25	2030	04/05/2023	11.62	Put	Bond Future	1,325.7000	1.3257	1,176.0300	1.1760	(11.290)	0	0	388
2022/08/25	2030	04/05/2023	12.04	Call	Bond Future	6,281.9900	6.2820	6,697.9300	6.6979	6.621	0	0	0
2022/08/25	2030	04/05/2023	12.04	Put	Bond Future	951.0200	0.9510	837.9700	0.8380	(11.887)	0	0	1,080
2022/08/25	2030	04/05/2023	12.50	Call	Bond Future	7,796.5800	7.7966	8,243.2500	8.2433	5.729	0	0	0
2022/08/25	2030	04/05/2023	12.50	Put	Bond Future	661.5300	0.6615	579.2100	0.5792	(12.444)	0	0	479
2022/08/25	2030	04/05/2023	10.54	Call	Bond Future	2,136.6000	2.1366	2,382.0800	2.3821	11.489	0	0	0
2022/08/25	2030	04/05/2023	10.54	Put	Bond Future	3,059.8400	3.0598	2,776.3300	2.7763	(9.266)	0	0	0
2022/08/25	2030	04/05/2023	10.65	Call	Bond Future	2,372.3400	2.3723	2,633.5200	2.6335	11.009	0	0	350
2022/08/25	2030	04/05/2023	10.65	Put	Bond Future	2,816.7800	2.8168	2,548.9700	2.5490	(9.508)	0	0	0
2022/08/25	2030	04/05/2023	9.58	Call	Bond Future	739.7500	0.7397	856.8400	0.8568	15.828	0	0	150
2022/08/25	2030	03/08/2023	12.89	Call	Bond Future	8,661.7700	8.6618	9,115.7900	9.1158	5.242	0	0	0
2022/08/25	2030	03/08/2023	12.89	Put	Bond Future	770.6500	0.7706	685.5300	0.6855	(11.045)	0	0	350
2022/08/25	2030	03/08/2023	11.34	Call	Bond Future	4,032.2400	4.0322	4,367.2400	4.3672	8.308	0	0	0
2022/08/25	2030	03/08/2023	11.34	Put	Bond Future	2,150.3300	2.1503	1,946.1900	1.9462	(9.493)	0	0	0
2022/08/25	2030	03/08/2023	11.35	Call	Bond Future	4,058.4800	4.0585	4,394.5500	4.3945	8.281	0	0	0
2022/08/25	2030	03/08/2023	11.36	Put	Bond Future	2,121.7100	2.1217	1,919.7200	1.9197	(9.520)	0	0	0
2022/08/25	2030	03/08/2023	10.40	Call	Bond Future	1,935.5400	1.9355	2,156.5600	2.1566	11.419	0	0	1,012
2022/08/25	2030	03/08/2023	10.65	Call	Bond Future	2,406.5400	2.4065	2,659.6100	2.6596	10.516	0	0	350
2022/08/25	2030	03/08/2023	10.65	Put	Bond Future	3,385.7000	3.3857	3,099.6300	3.0996	(8.449)	0	0	0
2022/08/25	2030	03/08/2023			Bond Future	10.8829	87.0126	10.7543	87.5517	(1.182)	0.0000	0.0000	0
2022/08/25	2030	03/08/2023	12.59	Call	Bond Future	7,709.5500	7.7096	8,147.2600	8.1473	5.678	0	0	0
2022/08/25	2030	03/08/2023	12.59	Put	Bond Future	938.3100	0.9383	836.8800	0.8369	(10.810)	0	0	1,012
2022/08/25	2030	03/08/2023	11.35	Put	Bond Future	2,135.9800	2.1360	1,932.9100	1.9329	(9.507)	0	0	0
2022/08/25	2030	03/08/2023	11.36	Call	Bond Future	4,084.7800	4.0848	4,421.9300	4.4219	8.254	0	0	0
2022/08/25	2030	03/08/2023	10.40	Put	Bond Future	3,981.2200	3.9812	3,663.1000	3.6631	(7.991)	0	0	0

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2022/08/25	2030	02/11/2023	10.81	Call	Bond Future	2,666.6500	2.6667	2,926.8300	2.9268	9.757	0	0	0
2022/08/25	2030	02/11/2023	10.81	Put	Bond Future	3,680.5600	3.6806	3,391.5800	3.3916	(7.852)	0	0	0
2022/08/25	2030	02/11/2023	10.80	Call	Bond Future	2,646.3400	2.6463	2,905.3700	2.9054	9.788	0	0	0
2022/08/25	2030	02/11/2023	10.80	Put	Bond Future	3,701.1900	3.7012	3,411.0600	3.4111	(7.839)	0	0	0
2022/08/25	2030	02/11/2023			Bond Future	11.0595	88.6068	10.9239	89.1560	(1.226)	0.0000	0.0000	0
2022/08/25	2030	02/11/2023	10.82	Call	Bond Future	2,687.0400	2.6870	2,948.3700	2.9484	9.726	0	0	0
2022/08/25	2030	02/11/2023	10.82	Put	Bond Future	3,660.0300	3.6600	3,372.2000	3.3722	(7.864)	0	0	0
2022/08/25	2032	03/11/2022	9.31	Put	Bond Future	8,732.4700	8.7325	8,189.0700	8.1891	(6.223)	0	0	0
2022/08/25	2032	03/11/2022	9.36	Call	Bond Future	14.5500	0.0146	21.5900	0.0216	48.385	0	0	454
2022/08/25	2032	03/11/2022	9.36	Put	Bond Future	8,440.6400	8.4406	7,898.4900	7.8985	(6.423)	0	0	0
2022/08/25	2032	03/11/2022	9.46	Put	Bond Future	7,862.5600	7.8626	7,323.6400	7.3236	(6.854)	0	0	0
2022/08/25	2032	03/11/2022	10.56	Put	Bond Future	2,524.8800	2.5249	2,164.3200	2.1643	(14.280)	0	0	180
2022/08/25	2032	03/11/2022	9.92	Call	Bond Future	121.2900	0.1213	166.3100	0.1663	37.118	0	0	750
2022/08/25	2032	03/11/2022	9.92	Put	Bond Future	5,329.0000	5.3290	4,824.8300	4.8248	(9.461)	0	0	0
2022/08/25	2032	03/11/2022	10.11	Put	Bond Future	4,380.6600	4.3807	3,907.1100	3.9071	(10.810)	0	0	454
2022/08/25	2032	03/11/2022	10.16	Call	Bond Future	273.2200	0.2732	359.0500	0.3591	31.414	0	0	0
2022/08/25	2032	03/11/2022	10.16	Put	Bond Future	4,146.4600	4.1465	3,683.1000	3.6831	(11.175)	0	0	180
2022/08/25	2032	03/11/2022			Bond Future	10.8846	85.6052	10.7792	86.1544	(0.968)	0.0000	0.0000	157,145
2022/08/25	2032	03/11/2022	9.31	Call	Bond Future	11.7100	0.0117	17.5000	0.0175	49.445	0	0	180
2022/08/25	2032	03/11/2022	9.46	Call	Bond Future	22.1500	0.0221	32.4200	0.0324	46.366	0	0	500
2022/08/25	2032	03/11/2022	11.55	Call	Bond Future	3,899.4100	3.8994	4,334.3800	4.3344	11.155	0	0	0
2022/08/25	2032	03/11/2022	11.55	Put	Bond Future	538.5700	0.5386	424.3500	0.4244	(21.208)	0	0	500
2022/08/25	2032	03/11/2022	12.30	Call	Bond Future	7,078.7800	7.0788	7,592.4400	7.5924	7.256	0	0	0
2022/08/25	2032	03/11/2022	12.30	Put	Bond Future	140.6400	0.1406	105.1100	0.1051	(25.263)	0	0	750
2022/08/25	2032	03/11/2022	10.66	Call	Bond Future	1,023.5500	1.0236	1,241.5900	1.2416	21.302	0	0	0
2022/08/25	2032	03/11/2022	10.66	Put	Bond Future	2,199.6200	2.1996	1,868.4700	1.8685	(15.055)	0	0	0
2022/08/25	2032	03/11/2022	10.67	Call	Bond Future	1,045.5100	1.0455	1,266.5000	1.2665	21.137	0	0	750
2022/08/25	2032	03/11/2022	10.67	Put	Bond Future	2,168.7600	2.1688	1,840.5600	1.8406	(15.133)	0	0	0
2022/08/25	2032	03/11/2022	11.45	Call	Bond Future	3,506.0100	3.5060	3,923.6500	3.9237	11.912	0	0	0
2022/08/25	2032	03/11/2022	11.45	Put	Bond Future	638.7300	0.6387	507.1800	0.5072	(20.596)	0	0	7,500
2022/08/25	2032	03/11/2022	10.21	Call	Bond Future	320.0100	0.3200	416.7100	0.4167	30.218	0	0	500
2022/08/25	2032	03/11/2022	10.21	Put	Bond Future	3,918.5300	3.9185	3,466.0400	3.4660	(11.547)	0	0	0
2022/08/25	2032	03/11/2022	10.49	Call	Bond Future	691.1900	0.6912	859.6600	0.8597	24.374	0	0	0
2022/08/25	2032	03/11/2022	10.49	Put	Bond Future	2,771.9300	2.7719	2,391.2100	2.3912	(13.735)	0	0	454
2022/08/25	2032	03/11/2022	10.56	Call	Bond Future	818.1700	0.8182	1,006.8000	1.0068	23.055	0	0	0
2022/08/25	2032	03/11/2022	10.11	Call	Bond Future	231.5800	0.2316	307.2200	0.3072	32.663	0	0	0
2022/08/25	2032	02/02/2023	11.69	Call	Bond Future	4,549.0600	4.5491	4,937.2200	4.9372	8.533	0	0	0
2022/08/25	2032	02/02/2023	11.69	Put	Bond Future	1,393.7200	1.3937	1,223.9900	1.2240	(12.178)	0	0	0
2022/08/25	2032	02/02/2023	10.40	Call	Bond Future	1,130.2600	1.1303	1,302.2300	1.3022	15.215	0	0	0
2022/08/25	2032	02/02/2023	10.40	Put	Bond Future	4,498.5000	4.4985	4,112.5800	4.1126	(8.579)	0	0	0
2022/08/25	2032	02/02/2023	10.50	Call	Bond Future	1,300.5000	1.3005	1,490.0100	1.4900	14.572	0	0	0
2022/08/25	2032	02/02/2023	10.50	Put	Bond Future	4,138.6600	4.1387	3,770.2800	3.7703	(8.901)	0	0	454
2022/08/25	2032	02/02/2023	10.67	Call	Bond Future	1,634.9500	1.6350	1,855.3100	1.8553	13.478	0	0	750
2022/08/25	2032	02/02/2023	10.67	Put	Bond Future	3,581.6800	3.5817	3,244.1500	3.2442	(9.424)	0	0	0
2022/08/25	2032	02/02/2023	10.22	Call	Bond Future	861.8700	0.8619	1,003.6300	1.0036	16.448	0	0	500
2022/08/25	2032	02/02/2023	10.22	Put	Bond Future	5,195.0200	5.1950	4,778.8900	4.7789	(8.010)	0	0	0
2022/08/25	2032	02/02/2023	9.47	Call	Bond Future	246.4400	0.2464	298.5900	0.2986	21.161	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
2022/08/25	2032	02/02/2023	9.47	Put	Bond Future	8,753.9800	8.7540	8,248.2400	8.2482	(5.777)	0	0	0
2022/08/25	2032	02/02/2023	9.92	Call	Bond Future	527.4900	0.5275	625.3300	0.6253	18.548	0	0	750
2022/08/25	2032	02/02/2023	9.92	Put	Bond Future	6,500.1700	6.5002	6,040.1200	6.0401	(7.078)	0	0	0
2022/08/25	2032	02/02/2023			Bond Future	11.0495	87.0652	10.9395	87.6231	(0.995)	0.0000	0.0000	18
2022/08/25	2032	02/02/2023	11.84	Call	Bond Future	5,075.8500	5.0758	5,482.9300	5.4829	8.020	0	0	0
2022/08/25	2032	02/02/2023	11.84	Put	Bond Future	1,204.4500	1.2044	1,053.6400	1.0536	(12.521)	0	0	500
2022/08/25	2032	02/02/2023	12.75	Call	Bond Future	8,524.0800	8.5241	9,012.3500	9.0124	5.728	0	0	0
2022/08/25	2032	02/02/2023	12.75	Put	Bond Future	485.5300	0.4855	415.9100	0.4159	(14.339)	0	0	750
2022/08/25	2032	02/02/2023	10.38	Call	Bond Future	1,098.0900	1.0981	1,266.6100	1.2666	15.347	0	0	0
2022/08/25	2032	02/02/2023	10.38	Put	Bond Future	4,572.8500	4.5729	4,183.4800	4.1835	(8.515)	0	0	0
2022/08/25	2032	02/02/2023	10.39	Call	Bond Future	1,114.2000	1.1142	1,284.4500	1.2844	15.280	0	0	0
2022/08/25	2032	02/02/2023	10.39	Put	Bond Future	4,535.6800	4.5357	4,148.0400	4.1480	(8.546)	0	0	0
2022/08/25	2032	02/02/2023	10.16	Call	Bond Future	783.1100	0.7831	915.3100	0.9153	16.881	0	0	0
2022/08/25	2032	02/02/2023	10.16	Put	Bond Future	5,441.0100	5.4410	5,015.3200	5.0153	(7.824)	0	0	454
2022/08/25	2032	02/02/2023	9.31	Call	Bond Future	183.2400	0.1832	223.7600	0.2238	22.113	0	0	454
2022/08/25	2032	02/02/2023	9.31	Put	Bond Future	9,614.5300	9.6145	9,097.1600	9.0972	(5.381)	0	0	0
2022/08/25	2032	04/05/2023	10.89	Call	Bond Future	2,390.7500	2.3907	2,643.5300	2.6435	10.573	0	0	0
2022/08/25	2032	04/05/2023	10.89	Put	Bond Future	3,879.9800	3.8800	3,565.0400	3.5650	(8.117)	0	0	0
2022/08/25	2032	04/05/2023	11.37	Call	Bond Future	3,626.9000	3.6269	3,948.3800	3.9484	8.864	0	0	400
2022/08/25	2032	04/05/2023	13.43	Call	Bond Future	10,699.6600	10.6997	11,201.9200	11.2019	4.694	0	0	0
2022/08/25	2032	04/05/2023	13.43	Put	Bond Future	555.6800	0.5557	490.2200	0.4902	(11.780)	0	0	400
2022/08/25	2032	04/05/2023			Bond Future	11.1886	84.5701	11.0740	85.1379	(1.025)	0.0000	0.0000	0
2022/08/25	2032	04/05/2023	11.37	Put	Bond Future	2,739.1300	2.7391	2,492.8900	2.4929	(8.990)	0	0	0
2022/08/25	2032	04/05/2023	10.62	Call	Bond Future	1,826.7800	1.8268	2,039.4700	2.0395	11.643	0	0	400
2022/08/25	2032	04/05/2023	10.62	Put	Bond Future	4,692.7200	4.6927	4,337.6900	4.3377	(7.566)	0	0	0
2022/08/25	2032	04/05/2023	10.87	Call	Bond Future	2,345.3000	2.3453	2,595.1100	2.5951	10.652	0	0	0
2022/08/25	2032	04/05/2023	10.87	Put	Bond Future	3,935.5100	3.9355	3,617.6000	3.6176	(8.078)	0	0	0
2022/08/25	2032	04/05/2023	10.88	Call	Bond Future	2,368.1100	2.3681	2,619.4100	2.6194	10.612	0	0	0
2022/08/25	2032	04/05/2023	10.88	Put	Bond Future	3,907.8100	3.9078	3,591.3900	3.5914	(8.097)	0	0	0
2022/08/25	2032	03/08/2023	11.90	Call	Bond Future	5,285.0400	5.2850	5,655.5300	5.6555	7.010	0	0	5,000
2022/08/25	2032	03/08/2023	11.90	Put	Bond Future	2,503.6300	2.5036	2,295.4300	2.2954	(8.316)	0	0	0
2022/08/25	2032	03/08/2023	11.77	Call	Bond Future	4,892.6600	4.8927	5,249.4700	5.2495	7.293	0	0	0
2022/08/25	2032	03/08/2023	11.77	Put	Bond Future	2,712.7900	2.7128	2,490.9100	2.4909	(8.179)	0	0	0
2022/08/25	2032	03/08/2023			Bond Future	11.3093	86.3066	11.1897	86.8852	(1.058)	0.0000	0.0000	2,600
2022/08/25	2032	03/08/2023	11.75	Call	Bond Future	4,833.2200	4.8332	5,187.8700	5.1879	7.338	0	0	0
2022/08/25	2032	03/08/2023	11.75	Put	Bond Future	2,746.4200	2.7464	2,522.3800	2.5224	(8.158)	0	0	0
2022/08/25	2032	03/08/2023	11.76	Call	Bond Future	4,862.9000	4.8629	5,218.6400	5.2186	7.315	0	0	0
2022/08/25	2032	03/08/2023	11.76	Put	Bond Future	2,729.5500	2.7295	2,506.6000	2.5066	(8.168)	0	0	0
2022/08/25	2032	02/11/2023	11.24	Call	Bond Future	3,298.8100	3.2988	3,582.2700	3.5823	8.593	0	0	0
2022/08/25	2032	02/11/2023	11.24	Put	Bond Future	4,424.4200	4.4244	4,118.4200	4.1184	(6.916)	0	0	0
2022/08/25	2032	02/11/2023			Bond Future	11.4781	83.7317	11.3529	84.3212	(1.091)	0.0000	0.0000	0
2022/08/25	2032	02/11/2023	11.22	Call	Bond Future	3,252.7700	3.2528	3,533.8800	3.5339	8.642	0	0	0
2022/08/25	2032	02/11/2023	11.22	Put	Bond Future	4,473.8300	4.4738	4,165.4800	4.1655	(6.892)	0	0	0
2022/08/25	2032	02/11/2023	11.23	Call	Bond Future	3,275.7500	3.2757	3,558.0400	3.5580	8.618	0	0	0
2022/08/25	2032	02/11/2023	11.23	Put	Bond Future	4,449.0700	4.4491	4,141.9000	4.1419	(6.904)	0	0	0
2022/08/25	2033	03/11/2022			Bond Future	114.4918	114.4918	114.5101	114.5101	0.016	0.0000	0.0000	1,287
2022/08/25	2033	02/02/2023			Bond Future	116.4710	116.4710	116.4887	116.4887	0.015	0.0000	0.0000	6,141

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2022/08/25	2033	04/05/2023			Bond Future	117.3233	117.3233	117.3403	117.3403	0.014	0.0000	0.0000	0
2022/08/25	2033	03/08/2023			Bond Future	119.7503	119.7503	119.7668	119.7668	0.014	0.0000	0.0000	0
2022/08/25	2033	02/11/2023			Bond Future	120.5253	120.5253	120.5416	120.5416	0.014	0.0000	0.0000	0
2022/08/25	2037	03/11/2022	11.30	Put	Bond Future	1,980.8200	1.9808	1,586.4800	1.5865	(19.908)	0	0	0
2022/08/25	2037	03/11/2022	11.31	Call	Bond Future	1,838.4200	1.8384	2,260.3300	2.2603	22.950	0	0	0
2022/08/25	2037	03/11/2022	11.31	Put	Bond Future	1,952.0900	1.9521	1,561.7800	1.5618	(19.994)	0	0	0
2022/08/25	2037	03/11/2022	11.32	Call	Bond Future	1,869.7000	1.8697	2,295.6400	2.2956	22.781	0	0	0
2022/08/25	2037	03/11/2022			Bond Future	11.3291	82.5148	11.1935	83.3270	(1.197)	0.0000	0.0000	66,092
2022/08/25	2037	03/11/2022	11.30	Call	Bond Future	1,807.5400	1.8075	2,225.4200	2.2254	23.119	0	0	0
2022/08/25	2037	03/11/2022	11.32	Put	Bond Future	1,923.8300	1.9238	1,537.5500	1.5375	(20.079)	0	0	0
2022/08/25	2037	02/02/2023	11.97	Call	Bond Future	4,696.1600	4.6962	5,246.4100	5.2464	11.717	0	0	0
2022/08/25	2037	02/02/2023	11.03	Call	Bond Future	1,769.5300	1.7695	2,087.8200	2.0878	17.987	0	0	0
2022/08/25	2037	02/02/2023	11.03	Put	Bond Future	4,439.2400	4.4392	3,932.0800	3.9321	(11.424)	0	0	0
2022/08/25	2037	02/02/2023	11.04	Call	Bond Future	1,793.2400	1.7932	2,114.2400	2.1142	17.901	0	0	0
2022/08/25	2037	02/02/2023	11.04	Put	Bond Future	4,401.9100	4.4019	3,897.4600	3.8975	(11.460)	0	0	0
2022/08/25	2037	02/02/2023			Bond Future	11.4779	79.6657	11.3370	80.4911	(1.227)	0.0000	0.0000	71,477
2022/08/25	2037	02/02/2023	11.10	Call	Bond Future	1,938.5600	1.9386	2,275.7800	2.2758	17.395	0	0	636
2022/08/25	2037	02/02/2023	11.10	Put	Bond Future	4,182.3900	4.1824	3,694.1600	3.6942	(11.673)	0	0	0
2022/08/25	2037	02/02/2023	11.97	Put	Bond Future	1,907.6200	1.9076	1,632.4200	1.6324	(14.426)	0	0	636
2022/08/25	2037	02/02/2023	11.05	Call	Bond Future	1,816.9200	1.8169	2,140.6200	2.1406	17.816	0	0	0
2022/08/25	2037	02/02/2023	11.05	Put	Bond Future	4,364.6200	4.3646	3,862.8700	3.8629	(11.496)	0	0	0
2022/08/25	2037	04/05/2023	13.73	Put	Bond Future	808.8100	0.8088	698.2300	0.6982	(13.672)	0	0	400
2022/08/25	2037	04/05/2023	11.30	Call	Bond Future	2,839.0900	2.8391	3,221.3200	3.2213	13.463	0	0	0
2022/08/25	2037	04/05/2023	11.30	Put	Bond Future	4,619.7000	4.6197	4,161.4900	4.1615	(9.919)	0	0	0
2022/08/25	2037	04/05/2023	11.31	Call	Bond Future	2,865.5000	2.8655	3,249.8900	3.2499	13.414	0	0	0
2022/08/25	2037	04/05/2023	11.31	Put	Bond Future	4,587.1500	4.5871	4,131.1000	4.1311	(9.942)	0	0	0
2022/08/25	2037	04/05/2023	11.03	Put	Bond Future	5,580.0400	5.5800	5,063.1300	5.0631	(9.264)	0	0	0
2022/08/25	2037	04/05/2023			Bond Future	11.6068	81.1912	11.4607	82.0316	(1.258)	0.0000	0.0000	0
2022/08/25	2037	04/05/2023	11.78	Call	Bond Future	4,260.1600	4.2602	4,741.8600	4.7419	11.307	0	0	400
2022/08/25	2037	04/05/2023	11.78	Put	Bond Future	3,280.3400	3.2803	2,921.6000	2.9216	(10.936)	0	0	0
2022/08/25	2037	04/05/2023	13.73	Call	Bond Future	11,673.2200	11.6732	12,403.0800	12.4031	6.252	0	0	0
2022/08/25	2037	04/05/2023	11.32	Call	Bond Future	2,892.3000	2.8923	3,278.8600	3.2789	13.365	0	0	0
2022/08/25	2037	04/05/2023	11.32	Put	Bond Future	4,555.0500	4.5550	4,101.1700	4.1012	(9.964)	0	0	0
2022/08/25	2037	04/05/2023	11.03	Call	Bond Future	2,183.3300	2.1833	2,506.8600	2.5069	14.818	0	0	400
2022/08/25	2037	03/08/2023	12.13	Call	Bond Future	5,625.5900	5.6256	6,152.2100	6.1522	9.361	0	0	0
2022/08/25	2037	03/08/2023	12.13	Put	Bond Future	3,399.8200	3.3998	3,069.4200	3.0694	(9.718)	0	0	0
2022/08/25	2037	03/08/2023	12.12	Call	Bond Future	5,592.7700	5.5928	6,117.8200	6.1178	9.388	0	0	0
2022/08/25	2037	03/08/2023	12.12	Put	Bond Future	3,420.7700	3.4208	3,088.8000	3.0888	(9.705)	0	0	0
2022/08/25	2037	03/08/2023			Bond Future	11.7245	78.5990	11.5729	79.4560	(1.293)	0.0000	0.0000	0
2022/08/25	2037	03/08/2023	12.14	Call	Bond Future	5,658.7700	5.6588	6,186.9500	6.1870	9.334	0	0	0
2022/08/25	2037	03/08/2023	12.14	Put	Bond Future	3,379.2900	3.3793	3,050.4500	3.0505	(9.731)	0	0	0
2022/08/25	2037	02/11/2023	11.56	Put	Bond Future	5,598.1600	5.5982	5,143.3000	5.1433	(8.125)	0	0	0
2022/08/25	2037	02/11/2023	11.57	Call	Bond Future	3,892.5300	3.8925	4,312.2600	4.3123	10.783	0	0	0
2022/08/25	2037	02/11/2023	11.55	Put	Bond Future	5,628.7600	5.6288	5,172.2000	5.1722	(8.111)	0	0	0
2022/08/25	2037	02/11/2023			Bond Future	11.8702	80.0386	11.7126	80.9115	(1.328)	0.0000	0.0000	0
2022/08/25	2037	02/11/2023	11.56	Call	Bond Future	3,866.2800	3.8663	4,284.3100	4.2843	10.812	0	0	0
2022/08/25	2037	02/11/2023	11.57	Put	Bond Future	5,567.7000	5.5677	5,114.5400	5.1145	(8.139)	0	0	0

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2022/08/25	2037	02/11/2023	11.55	Call	Bond Future	3,840.1100	3.8401	4,256.4400	4.2564	10.842	0	0	0
2022/08/25	2038	03/11/2022			Bond Future	129.2157	129.2157	129.7192	129.7192	0.390	0.0000	0.0000	5,518
2022/08/25	2038	02/02/2023			Bond Future	129.5184	129.5184	130.0294	130.0294	0.395	0.0000	0.0000	0
2022/08/25	2038	04/05/2023			Bond Future	132.0218	132.0218	132.5415	132.5415	0.394	0.0000	0.0000	0
2022/08/25	2038	03/08/2023			Bond Future	132.7513	132.7513	133.2802	133.2802	0.398	0.0000	0.0000	0
2022/08/25	2038	02/11/2023			Bond Future	135.2150	135.2150	135.7540	135.7540	0.399	0.0000	0.0000	0
2022/08/25	2040	03/11/2022	10.60	Put	Bond Future	5,750.7800	5.7508	4,973.8900	4.9739	(13.509)	0	0	0
2022/08/25	2040	03/11/2022	10.70	Call	Bond Future	403.7800	0.4038	569.2600	0.5693	40.983	0	0	1,078
2022/08/25	2040	03/11/2022	12.00	Call	Bond Future	4,424.9800	4.4250	5,130.2300	5.1302	15.938	0	0	0
2022/08/25	2040	03/11/2022	12.00	Put	Bond Future	779.3400	0.7793	576.3500	0.5763	(26.046)	0	0	0
2022/08/25	2040	03/11/2022	12.52	Call	Bond Future	6,963.6300	6.9636	7,778.7700	7.7788	11.706	0	0	0
2022/08/25	2040	03/11/2022	11.39	Call	Bond Future	1,944.2400	1.9442	2,418.3900	2.4184	24.387	0	0	0
2022/08/25	2040	03/11/2022	11.40	Call	Bond Future	1,977.7400	1.9777	2,456.4700	2.4565	24.206	0	0	0
2022/08/25	2040	03/11/2022	11.41	Put	Bond Future	2,010.5500	2.0106	1,585.6000	1.5856	(21.136)	0	0	0
2022/08/25	2040	03/11/2022	11.20	Call	Bond Future	1,366.7600	1.3668	1,751.4500	1.7515	28.146	0	0	1,078
2022/08/25	2040	03/11/2022	11.20	Put	Bond Future	2,727.9800	2.7280	2,204.4300	2.2044	(19.192)	0	0	0
2022/08/25	2040	03/11/2022			Bond Future	11.4099	84.4160	11.2692	85.3243	(1.233)	0.0000	0.0000	61,912
2022/08/25	2040	03/11/2022	10.10	Call	Bond Future	54.5000	0.0545	86.7400	0.0867	59.156	0	0	0
2022/08/25	2040	03/11/2022	10.10	Put	Bond Future	9,160.0400	9.1600	8,284.0400	8.2840	(9.563)	0	0	0
2022/08/25	2040	03/11/2022	10.60	Call	Bond Future	297.4500	0.2975	428.8000	0.4288	44.159	0	0	1,600
2022/08/25	2040	03/11/2022	10.70	Put	Bond Future	5,153.7300	5.1537	4,410.9700	4.4110	(14.412)	0	0	0
2022/08/25	2040	03/11/2022	11.50	Call	Bond Future	2,327.5000	2.3275	2,850.9700	2.8510	22.491	0	0	0
2022/08/25	2040	03/11/2022	11.50	Put	Bond Future	1,753.6000	1.7536	1,368.8300	1.3688	(21.942)	0	0	0
2022/08/25	2040	03/11/2022	12.52	Put	Bond Future	314.2900	0.3143	221.1900	0.2212	(29.622)	0	0	1,078
2022/08/25	2040	03/11/2022	11.39	Put	Bond Future	2,071.6200	2.0716	1,637.5300	1.6375	(20.954)	0	0	0
2022/08/25	2040	03/11/2022	11.40	Put	Bond Future	2,040.9800	2.0410	1,611.4700	1.6115	(21.044)	0	0	0
2022/08/25	2040	03/11/2022	11.41	Call	Bond Future	2,011.3800	2.0114	2,494.6700	2.4947	24.028	0	0	0
2022/08/25	2040	03/11/2022	10.80	Call	Bond Future	535.5400	0.5355	739.2900	0.7393	38.046	0	0	0
2022/08/25	2040	03/11/2022	10.80	Put	Bond Future	4,590.8200	4.5908	3,886.3300	3.8863	(15.346)	0	0	0
2022/08/25	2040	03/11/2022	11.30	Call	Bond Future	1,656.3600	1.6564	2,088.6000	2.0886	26.096	0	0	1,600
2022/08/25	2040	03/11/2022	11.30	Put	Bond Future	2,364.6000	2.3646	1,888.6000	1.8886	(20.130)	0	0	0
2022/08/25	2040	02/02/2023	12.24	Call	Bond Future	5,882.5900	5.8826	6,539.3300	6.5393	11.164	0	0	0
2022/08/25	2040	02/02/2023	12.24	Put	Bond Future	1,753.0400	1.7530	1,486.6300	1.4866	(15.197)	0	0	0
2022/08/25	2040	02/02/2023	12.27	Call	Bond Future	6,007.6200	6.0076	6,670.3300	6.6703	11.031	0	0	0
2022/08/25	2040	02/02/2023	12.27	Put	Bond Future	1,705.2200	1.7052	1,444.7800	1.4448	(15.273)	0	0	388
2022/08/25	2040	02/02/2023	11.12	Call	Bond Future	1,978.7800	1.9788	2,342.1600	2.3422	18.364	0	0	0
2022/08/25	2040	02/02/2023	11.12	Put	Bond Future	4,769.6100	4.7696	4,209.8400	4.2098	(11.736)	0	0	0
2022/08/25	2040	02/02/2023	11.19	Call	Bond Future	2,163.6800	2.1637	2,548.0800	2.5481	17.766	0	0	621
2022/08/25	2040	02/02/2023	11.19	Put	Bond Future	4,493.9000	4.4939	3,955.1500	3.9551	(11.988)	0	0	0
2022/08/25	2040	02/02/2023	12.07	Put	Bond Future	2,049.8000	2.0498	1,747.4600	1.7475	(14.750)	0	0	621
2022/08/25	2040	02/02/2023	10.96	Call	Bond Future	1,592.7400	1.5927	1,908.2700	1.9083	19.811	0	0	388
2022/08/25	2040	02/02/2023	10.96	Put	Bond Future	5,451.3300	5.4513	4,843.7100	4.8437	(11.146)	0	0	0
2022/08/25	2040	02/02/2023	10.93	Call	Bond Future	1,527.2200	1.5272	1,833.9400	1.8339	20.084	0	0	0
2022/08/25	2040	02/02/2023			Bond Future	11.5536	81.3490	11.4076	82.2721	(1.263)	0.0000	0.0000	64,040
2022/08/25	2040	02/02/2023	12.07	Call	Bond Future	5,188.0800	5.1881	5,808.8900	5.8089	11.966	0	0	0
2022/08/25	2040	02/02/2023	11.10	Call	Bond Future	1,927.5200	1.9275	2,284.8900	2.2849	18.540	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
2022/08/25	2040	02/02/2023	11.10	Put	Bond Future	4,850.6800	4.8507	4,284.9000	4.2849	(11.664)	0	0	0
2022/08/25	2040	02/02/2023	11.11	Call	Bond Future	1,952.9600	1.9530	2,313.3300	2.3133	18.453	0	0	0
2022/08/25	2040	02/02/2023	11.11	Put	Bond Future	4,809.9100	4.8099	4,247.1300	4.2471	(11.700)	0	0	0
2022/08/25	2040	02/02/2023	10.18	Call	Bond Future	449.1300	0.4491	572.3200	0.5723	27.429	0	0	0
2022/08/25	2040	02/02/2023	10.18	Put	Bond Future	9,825.9400	9.8259	9,025.9800	9.0260	(8.141)	0	0	0
2022/08/25	2040	02/02/2023	10.21	Call	Bond Future	473.7100	0.4737	602.3100	0.6023	27.147	0	0	388
2022/08/25	2040	02/02/2023	10.21	Put	Bond Future	9,628.2500	9.6283	8,833.7000	8.8337	(8.252)	0	0	0
2022/08/25	2040	02/02/2023	10.93	Put	Bond Future	5,588.3600	5.5884	4,971.9300	4.9719	(11.031)	0	0	0
2022/08/25	2040	04/05/2023	12.78	Call	Bond Future	8,210.2900	8.2103	8,915.5100	8.9155	8.589	0	0	0
2022/08/25	2040	04/05/2023	12.78	Put	Bond Future	1,850.7900	1.8508	1,616.0300	1.6160	(12.684)	0	0	388
2022/08/25	2040	04/05/2023	13.45	Put	Bond Future	1,159.0400	1.1590	1,002.4700	1.0025	(13.509)	0	0	486
2022/08/25	2040	04/05/2023	11.43	Call	Bond Future	3,272.3600	3.2724	3,716.6500	3.7167	13.577	0	0	0
2022/08/25	2040	04/05/2023	11.43	Put	Bond Future	4,822.1800	4.8222	4,326.4900	4.3265	(10.279)	0	0	0
2022/08/25	2040	04/05/2023	10.73	Put	Bond Future	7,768.6300	7.7686	7,104.9600	7.1050	(8.543)	0	0	0
2022/08/25	2040	04/05/2023			Bond Future	11.6780	82.9069	11.5267	83.8469	(1.296)	0.0000	0.0000	0
2022/08/25	2040	04/05/2023	13.45	Call	Bond Future	11,002.5800	11.0026	11,785.9900	11.7860	7.120	0	0	0
2022/08/25	2040	04/05/2023	11.42	Call	Bond Future	3,243.0800	3.2431	3,684.9800	3.6850	13.626	0	0	0
2022/08/25	2040	04/05/2023	11.42	Put	Bond Future	4,856.3600	4.8564	4,358.2800	4.3583	(10.256)	0	0	0
2022/08/25	2040	04/05/2023	11.48	Call	Bond Future	3,421.4800	3.4215	3,877.6800	3.8777	13.333	0	0	486
2022/08/25	2040	04/05/2023	11.48	Put	Bond Future	4,655.1200	4.6551	4,171.3400	4.1713	(10.392)	0	0	0
2022/08/25	2040	04/05/2023	10.73	Call	Bond Future	1,585.5100	1.5855	1,861.8200	1.8618	17.427	0	0	486
2022/08/25	2040	04/05/2023	10.92	Call	Bond Future	1,968.4600	1.9685	2,289.3500	2.2894	16.302	0	0	388
2022/08/25	2040	04/05/2023	10.92	Put	Bond Future	6,854.7700	6.8548	6,235.6800	6.2357	(9.032)	0	0	0
2022/08/25	2040	04/05/2023	11.41	Call	Bond Future	3,213.6500	3.2137	3,653.1500	3.6531	13.676	0	0	0
2022/08/25	2040	04/05/2023	11.41	Put	Bond Future	4,890.4800	4.8905	4,390.0000	4.3900	(10.234)	0	0	0
2022/08/25	2040	04/05/2023	10.17	Call	Bond Future	823.4600	0.8235	990.4900	0.9905	20.284	0	0	388
2022/08/25	2040	04/05/2023	10.17	Put	Bond Future	11,009.3400	11.0093	10,236.3900	10.2364	(7.021)	0	0	0
2022/08/25	2040	03/08/2023	12.23	Call	Bond Future	6,227.3100	6.2273	6,823.4800	6.8235	9.573	0	0	0
2022/08/25	2040	03/08/2023	12.23	Put	Bond Future	3,642.0600	3.6421	3,279.6200	3.2796	(9.952)	0	0	0
2022/08/25	2040	03/08/2023			Bond Future	11.7916	80.0997	11.6347	81.0583	(1.331)	0.0000	0.0000	0
2022/08/25	2040	03/08/2023	12.22	Call	Bond Future	6,191.6100	6.1916	6,786.0800	6.7861	9.601	0	0	0
2022/08/25	2040	03/08/2023	12.22	Put	Bond Future	3,663.8600	3.6639	3,299.7200	3.2997	(9.939)	0	0	0
2022/08/25	2040	03/08/2023	12.21	Call	Bond Future	6,156.2800	6.1563	6,749.0300	6.7490	9.628	0	0	0
2022/08/25	2040	03/08/2023	12.21	Put	Bond Future	3,686.0900	3.6861	3,320.2300	3.3202	(9.925)	0	0	0
2022/08/25	2040	02/11/2023	11.59	Call	Bond Future	4,129.0400	4.1290	4,593.5600	4.5936	11.250	0	0	0
2022/08/25	2040	02/11/2023	11.60	Put	Bond Future	6,161.2100	6.1612	5,651.3300	5.6513	(8.276)	0	0	0
2022/08/25	2040	02/11/2023	11.58	Call	Bond Future	4,101.1900	4.1012	4,563.8200	4.5638	11.280	0	0	0
2022/08/25	2040	02/11/2023	11.58	Put	Bond Future	6,228.6200	6.2286	5,714.9500	5.7150	(8.247)	0	0	0
2022/08/25	2040	02/11/2023			Bond Future	11.9311	81.5667	11.7682	82.5430	(1.366)	0.0000	0.0000	0
2022/08/25	2040	02/11/2023	11.59	Put	Bond Future	6,194.6600	6.1947	5,682.8800	5.6829	(8.262)	0	0	0
2022/08/25	2040	02/11/2023	11.60	Call	Bond Future	4,157.3200	4.1573	4,623.7400	4.6237	11.219	0	0	0
2022/08/25	2044	03/11/2022	10.10	Call	Bond Future	58.3800	0.0584	91.1300	0.0911	56.098	0	0	420
2022/08/25	2044	03/11/2022	10.10	Put	Bond Future	9,301.2400	9.3012	8,439.1600	8.4392	(9.268)	0	0	0
2022/08/25	2044	03/11/2022	10.60	Call	Bond Future	320.2700	0.3203	454.2800	0.4543	41.843	0	0	1,600
2022/08/25	2044	03/11/2022	10.60	Put	Bond Future	5,773.0800	5.7731	5,012.2600	5.0123	(13.179)	0	0	0
2022/08/25	2044	03/11/2022	10.80	Call	Bond Future	575.0800	0.5751	782.4000	0.7824	36.051	0	0	420
2022/08/25	2044	03/11/2022	10.80	Put	Bond Future	4,585.6700	4.5857	3,898.1600	3.8982	(14.993)	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
2022/08/25	2044	03/11/2022	11.41	Call	Bond Future	2,126.1500	2.1262	2,611.3900	2.6114	22.822	0	0	0
2022/08/25	2044	03/11/2022	11.41	Put	Bond Future	1,979.5800	1.9796	1,569.9900	1.5700	(20.691)	0	0	0
2022/08/25	2044	03/11/2022	11.30	Call	Bond Future	1,756.3900	1.7564	2,191.4400	2.1914	24.770	0	0	1,600
2022/08/25	2044	03/11/2022	11.30	Put	Bond Future	2,333.6400	2.3336	1,873.8600	1.8739	(19.702)	0	0	0
2022/08/25	2044	03/11/2022	11.40	Put	Bond Future	2,009.9300	2.0099	1,595.8600	1.5959	(20.601)	0	0	0
2022/08/25	2044	03/11/2022			Bond Future	11.3876	81.3922	11.2523	82.2871	(1.188)	0.0000	0.0000	72,331
2022/08/25	2044	03/11/2022	11.39	Call	Bond Future	2,056.2900	2.0563	2,532.5500	2.5325	23.161	0	0	0
2022/08/25	2044	03/11/2022	11.39	Put	Bond Future	2,040.5100	2.0405	1,621.9400	1.6219	(20.513)	0	0	0
2022/08/25	2044	03/11/2022	11.40	Call	Bond Future	2,091.1500	2.0912	2,571.9100	2.5719	22.990	0	0	0
2022/08/25	2044	02/02/2023	11.14	Call	Bond Future	2,151.7900	2.1518	2,524.2700	2.5243	17.310	0	0	0
2022/08/25	2044	02/02/2023	11.14	Put	Bond Future	4,670.1000	4.6701	4,133.1800	4.1332	(11.497)	0	0	0
2022/08/25	2044	02/02/2023	11.15	Call	Bond Future	2,179.2300	2.1792	2,554.6900	2.5547	17.229	0	0	0
2022/08/25	2044	02/02/2023	11.15	Put	Bond Future	4,629.9400	4.6299	4,096.0000	4.0960	(11.532)	0	0	0
2022/08/25	2044	02/02/2023			Bond Future	11.5222	78.3989	11.3818	79.3083	(1.218)	0.0000	0.0000	33,819
2022/08/25	2044	02/02/2023	11.16	Call	Bond Future	2,206.8600	2.2069	2,585.3000	2.5853	17.148	0	0	0
2022/08/25	2044	02/02/2023	11.16	Put	Bond Future	4,590.0600	4.5901	4,059.1000	4.0591	(11.568)	0	0	0
2022/08/25	2044	04/05/2023	11.75	Put	Bond Future	0.0000	0.0000	3,403.6200	3.4036	100.000	0	0	4,000
2022/08/25	2044	04/05/2023	11.41	Call	Bond Future	3,396.7900	3.3968	3,839.2800	3.8393	13.027	0	0	0
2022/08/25	2044	04/05/2023	11.41	Put	Bond Future	4,859.0100	4.8590	4,375.4500	4.3755	(9.952)	0	0	0
2022/08/25	2044	04/05/2023	11.42	Call	Bond Future	3,427.2600	3.4273	3,872.1100	3.8721	12.980	0	0	0
2022/08/25	2044	04/05/2023	11.42	Put	Bond Future	4,824.4400	4.8244	4,343.2400	4.3432	(9.974)	0	0	0
2022/08/25	2044	04/05/2023			Bond Future	11.6382	79.9004	11.4929	80.8264	(1.249)	0.0000	0.0000	0
2022/08/25	2044	04/05/2023	11.43	Call	Bond Future	3,458.1100	3.4581	3,905.3200	3.9053	12.932	0	0	0
2022/08/25	2044	04/05/2023	11.43	Put	Bond Future	4,790.3400	4.7903	4,311.5000	4.3115	(9.996)	0	0	0
2022/08/25	2044	04/05/2023	11.75	Call	Bond Future	0.0000	0.0000	5,029.8800	5.0299	100.000	0	0	0
2022/08/25	2044	04/05/2023	12.00	Call	Bond Future	0.0000	0.0000	5,986.2600	5.9863	100.000	0	0	0
2022/08/25	2044	04/05/2023	12.00	Put	Bond Future	0.0000	0.0000	2,832.1800	2.8322	100.000	0	0	4,000
2022/08/25	2044	03/08/2023	12.15	Call	Bond Future	6,237.1400	6.2371	6,820.2000	6.8202	9.348	0	0	0
2022/08/25	2044	03/08/2023	12.15	Put	Bond Future	3,781.4100	3.7814	3,420.0800	3.4201	(9.555)	0	0	0
2022/08/25	2044	03/08/2023	12.16	Call	Bond Future	6,273.3600	6.2734	6,858.1200	6.8581	9.321	0	0	0
2022/08/25	2044	03/08/2023	12.16	Put	Bond Future	3,758.8600	3.7589	3,399.2300	3.3992	(9.568)	0	0	0
2022/08/25	2044	03/08/2023			Bond Future	11.7436	77.1568	11.5930	78.1011	(1.282)	0.0000	0.0000	0
2022/08/25	2044	03/08/2023	12.17	Call	Bond Future	6,309.6300	6.3096	6,896.0800	6.8961	9.295	0	0	0
2022/08/25	2044	03/08/2023	12.17	Put	Bond Future	3,736.4400	3.7364	3,378.5000	3.3785	(9.580)	0	0	0
2022/08/25	2044	02/11/2023	11.57	Call	Bond Future	4,323.3900	4.3234	4,788.7900	4.7888	10.765	0	0	0
2022/08/25	2044	02/11/2023	11.57	Put	Bond Future	6,207.7400	6.2077	5,711.3400	5.7113	(7.996)	0	0	0
2022/08/25	2044	02/11/2023			Bond Future	11.8730	78.5698	11.7168	79.5316	(1.315)	0.0000	0.0000	0
2022/08/25	2044	02/11/2023	11.55	Call	Bond Future	4,264.9700	4.2650	4,726.6000	4.7266	10.824	0	0	0
2022/08/25	2044	02/11/2023	11.55	Put	Bond Future	6,276.4100	6.2764	5,776.2400	5.7762	(7.969)	0	0	0
2022/08/25	2044	02/11/2023	11.56	Call	Bond Future	4,294.3100	4.2943	4,757.8300	4.7578	10.794	0	0	0
2022/08/25	2044	02/11/2023	11.56	Put	Bond Future	6,242.1600	6.2422	5,743.8800	5.7439	(7.982)	0	0	0
2022/08/25	2046	03/11/2022			Bond Future	115.8166	115.8166	115.8167	115.8167	0.000	0.0000	0.0000	15,983
2022/08/25	2046	02/02/2023			Bond Future	117.8190	117.8190	117.8182	117.8182	(0.001)	0.0000	0.0000	0
2022/08/25	2046	04/05/2023			Bond Future	118.0360	118.0360	118.0337	118.0337	(0.002)	0.0000	0.0000	0
2022/08/25	2046	03/08/2023			Bond Future	120.4796	120.4796	120.4763	120.4763	(0.003)	0.0000	0.0000	0
2022/08/25	2046	02/11/2023			Bond Future	120.5815	120.5815	120.5774	120.5774	(0.003)	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
2022/08/25	2050	03/11/2022			Bond Future	119.1625	119.1625	118.9647	118.9647	(0.166)	0.0000	0.0000	11,715
2022/08/25	2050	02/02/2023			Bond Future	119.0765	119.0765	118.8743	118.8743	(0.170)	0.0000	0.0000	0
2022/08/25	2050	04/05/2023			Bond Future	121.3780	121.3780	121.1707	121.1707	(0.171)	0.0000	0.0000	0
2022/08/25	2050	03/08/2023			Bond Future	121.6661	121.6661	121.4531	121.4531	(0.175)	0.0000	0.0000	0
2022/08/25	2050	02/11/2023			Bond Future	123.9242	123.9242	123.7072	123.7072	(0.175)	0.0000	0.0000	0
2022/08/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/25	AL37	03/11/2022			Index Future	831.6170	831.6170	834.9190	834.9190	0.397	0.0000	0.0000	0
2022/08/25	AL37	02/02/2023			Index Future	845.7900	845.7900	849.1420	849.1420	0.396	0.0000	0.0000	0
2022/08/25	AL37	04/05/2023			Index Future	861.9230	861.9230	865.3320	865.3320	0.396	0.0000	0.0000	0
2022/08/25	AL37	03/08/2023			Index Future	879.5470	879.5470	883.0200	883.0200	0.395	0.0000	0.0000	0
2022/08/25	AL37	02/11/2023			Index Future	895.6910	895.6910	899.2280	899.2280	0.395	0.0000	0.0000	0
2022/08/25	AL7T	03/11/2022			Index Future	957.7550	957.7550	951.8890	951.8890	(0.612)	0.0000	0.0000	0
2022/08/25	AL7T	02/02/2023			Index Future	974.0790	974.0790	968.1050	968.1050	(0.613)	0.0000	0.0000	0
2022/08/25	AL7T	04/05/2023			Index Future	992.6590	992.6590	986.5630	986.5630	(0.614)	0.0000	0.0000	0
2022/08/25	AL7T	03/08/2023			Index Future	1,012.9560	1,012.9560	1,006.7290	1,006.7290	(0.615)	0.0000	0.0000	0
2022/08/25	AL7T	02/11/2023			Index Future	1,031.5480	1,031.5480	1,025.2080	1,025.2080	(0.615)	0.0000	0.0000	0
2022/08/25	ALBI	03/11/2022			Index Future	843.5690	843.5690	850.1730	850.1730	0.783	0.0000	0.0000	135
2022/08/25	ALBI	02/02/2023			Index Future	857.9460	857.9460	864.6570	864.6570	0.782	0.0000	0.0000	0
2022/08/25	ALBI	04/05/2023			Index Future	874.3110	874.3110	881.1420	881.1420	0.781	0.0000	0.0000	0
2022/08/25	ALBI	03/08/2023			Index Future	892.1890	892.1890	899.1530	899.1530	0.781	0.0000	0.0000	0
2022/08/25	ALBI	02/11/2023			Index Future	908.5640	908.5640	915.6580	915.6580	0.781	0.0000	0.0000	0
2022/08/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/25	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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2022/08/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/08/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/25	ES33	03/11/2022			Bond Future	12.1483	73.4742	12.0118	74.1282	(1.124)	0.0000	0.0000	0
2022/08/25	ES33	02/02/2023			Bond Future	12.3492	74.7448	12.2068	75.4095	(1.153)	0.0000	0.0000	350
2022/08/25	ES33	04/05/2023			Bond Future	12.5225	72.3980	12.3742	73.0749	(1.184)	0.0000	0.0000	0
2022/08/25	ES33	03/08/2023			Bond Future	12.6803	73.9002	12.5258	74.5906	(1.218)	0.0000	0.0000	0
2022/08/25	ES33	02/11/2023			Bond Future	12.8862	71.4797	12.7248	72.1830	(1.252)	0.0000	0.0000	0
2022/08/25	ES42	03/11/2022			Bond Future	12.4634	71.5414	12.3270	72.2988	(1.094)	0.0000	0.0000	0
2022/08/25	ES42	02/02/2023			Bond Future	12.6393	72.7798	12.4974	73.5498	(1.122)	0.0000	0.0000	4,769

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2022/08/25	ES42	04/05/2023			Bond Future	12.7985	69.9256	12.6510	70.7097	(1.153)	0.0000	0.0000	0
2022/08/25	ES42	03/08/2023			Bond Future	12.9396	71.3798	12.7864	72.1797	(1.184)	0.0000	0.0000	0
2022/08/25	ES42	02/11/2023			Bond Future	13.1216	68.4419	12.9618	69.2567	(1.218)	0.0000	0.0000	0
2022/08/25	GOVI	03/11/2022	820.41	Call	GOVI	114,210.0000	11.4210	179,480.0000	17.9480	57.149	0	0	0
2022/08/25	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/25	GOVI	03/11/2022	820.42	Call	GOVI	114,110.0000	11.4110	179,380.0000	17.9380	57.199	0	0	0
2022/08/25	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/25	GOVI	03/11/2022			GOVI	831.8310	831.8310	838.3580	838.3580	0.785	0.0000	0.0000	870
2022/08/25	GOVI	03/11/2022	820.43	Call	GOVI	114,010.0000	11.4010	179,280.0000	17.9280	57.249	0	0	0
2022/08/25	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/25	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	18,200.0000	1.8200	100.000	0	0	0
2022/08/25	GOVI	02/02/2023	850.82	Put	GOVI	48,120.0000	4.8120	0.0000	0.0000	(100.000)	0	0	0
2022/08/25	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	18,100.0000	1.8100	100.000	0	0	0
2022/08/25	GOVI	02/02/2023	850.83	Put	GOVI	48,220.0000	4.8220	0.0000	0.0000	(100.000)	0	0	0
2022/08/25	GOVI	02/02/2023			GOVI	846.0080	846.0080	852.6400	852.6400	0.784	0.0000	0.0000	0
2022/08/25	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	18,000.0000	1.8000	100.000	0	0	0
2022/08/25	GOVI	02/02/2023	850.84	Put	GOVI	48,320.0000	4.8320	0.0000	0.0000	(100.000)	0	0	0
2022/08/25	GOVI	04/05/2023	852.86	Call	GOVI	92,860.0000	9.2860	160,370.0000	16.0370	72.701	0	0	0
2022/08/25	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/25	GOVI	04/05/2023	852.87	Call	GOVI	92,760.0000	9.2760	160,270.0000	16.0270	72.779	0	0	0
2022/08/25	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/25	GOVI	04/05/2023			GOVI	862.1460	862.1460	868.8970	868.8970	0.783	0.0000	0.0000	0
2022/08/25	GOVI	04/05/2023	852.88	Call	GOVI	92,660.0000	9.2660	160,170.0000	16.0170	72.858	0	0	0
2022/08/25	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/25	GOVI	03/08/2023	837.21	Call	GOVI	425,640.0000	42.5640	494,470.0000	49.4470	16.171	0	0	0
2022/08/25	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/25	GOVI	03/08/2023	837.22	Call	GOVI	425,540.0000	42.5540	494,370.0000	49.4370	16.175	0	0	0
2022/08/25	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/25	GOVI	03/08/2023			GOVI	879.7740	879.7740	886.6570	886.6570	0.782	0.0000	0.0000	0
2022/08/25	GOVI	03/08/2023	837.23	Call	GOVI	425,440.0000	42.5440	494,270.0000	49.4270	16.179	0	0	0
2022/08/25	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/25	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/25	GOVI	02/11/2023	885.82	Call	GOVI	101,020.0000	10.1020	171,130.0000	17.1130	69.402	0	0	0
2022/08/25	GOVI	02/11/2023			GOVI	895.9220	895.9220	902.9330	902.9330	0.783	0.0000	0.0000	0
2022/08/25	GOVI	02/11/2023	885.80	Call	GOVI	101,220.0000	10.1220	171,330.0000	17.1330	69.265	0	0	0
2022/08/25	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/25	GOVI	02/11/2023	885.81	Call	GOVI	101,120.0000	10.1120	171,230.0000	17.1230	69.333	0	0	0
2022/08/25	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/08/25	IGOV	03/11/2022			Index Future	324.4720	324.4720	324.7660	324.7660	0.091	0.0000	0.0000	703
2022/08/25	IGOV	02/02/2023			Index Future	330.0810	330.0810	330.3780	330.3780	0.090	0.0000	0.0000	0
2022/08/25	IGOV	04/05/2023			Index Future	336.4540	336.4540	336.7540	336.7540	0.089	0.0000	0.0000	0
2022/08/25	IGOV	03/08/2023			Index Future	343.4090	343.4090	343.7130	343.7130	0.089	0.0000	0.0000	0
2022/08/25	IGOV	02/11/2023			Index Future	349.7860	349.7860	350.0960	350.0960	0.089	0.0000	0.0000	0

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2022/08/25	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/08/25	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/08/25	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/08/25	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/08/25	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/08/25	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/08/25	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/08/25	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/08/25	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/08/25	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/08/25	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/08/25	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/08/25	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/08/25	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/08/25	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/08/25	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/08/25	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/08/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/08/25	JBAF	21/09/2022			Jibar Tradeable Future	5.8450	94.1550	5.8350	94.1650	(0.171)	0.0000	0.0000	0
2022/08/25	JBAF	19/10/2022			Jibar Tradeable Future	6.4750	93.5250	6.4650	93.5350	(0.154)	0.0000	0.0000	0
2022/08/25	JBAF	16/11/2022			Jibar Tradeable Future	6.5800	93.4200	6.5500	93.4500	(0.456)	0.0000	0.0000	0
2022/08/25	JBAF	21/12/2022			Jibar Tradeable Future	6.9650	93.0350	6.9650	93.0350	0.000	0.0000	0.0000	68
2022/08/25	JBAF	18/01/2023			Jibar Tradeable Future	7.0600	92.9400	7.0500	92.9500	(0.142)	0.0000	0.0000	0
2022/08/25	JBAF	15/02/2023			Jibar Tradeable Future	7.3100	92.6900	7.2900	92.7100	(0.274)	0.0000	0.0000	0
2022/08/25	JBAF	15/03/2023			Jibar Tradeable Future	7.4500	92.5500	7.4300	92.5700	(0.268)	0.0000	0.0000	0
2022/08/25	JBAF	21/06/2023			Jibar Tradeable Future	7.8650	92.1350	7.8550	92.1450	(0.127)	0.0000	0.0000	0
2022/08/25	JBAF	20/09/2023			Jibar Tradeable Future	7.9850	92.0150	7.9650	92.0350	(0.250)	0.0000	0.0000	75
2022/08/25	JBAF	20/12/2023			Jibar Tradeable Future	8.0000	92.0000	7.9700	92.0300	(0.375)	0.0000	0.0000	272
2022/08/25	JBAF	20/03/2024			Jibar Tradeable Future	7.9900	92.0100	7.9800	92.0200	(0.125)	0.0000	0.0000	0
2022/08/25	JBAF	19/06/2024			Jibar Tradeable Future	7.9850	92.0150	7.9750	92.0250	(0.125)	0.0000	0.0000	0
2022/08/25	R023	03/11/2022	6.25	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2022/08/25	R023	03/11/2022	6.25	Put	Bond Future	339.9200	0.3399	321.0100	0.3210	(5.563)	0	0	0
2022/08/25	R023	03/11/2022	6.26	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2022/08/25	R023	03/11/2022	6.26	Put	Bond Future	336.8600	0.3369	317.9600	0.3180	(5.611)	0	0	0
2022/08/25	R023	03/11/2022			Bond Future	7.3614	101.5805	7.2994	101.5994	(0.842)	0.0000	0.0000	23,960
2022/08/25	R023	03/11/2022	6.27	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2022/08/25	R023	03/11/2022	6.27	Put	Bond Future	333.7900	0.3338	314.8900	0.3149	(5.662)	0	0	0
2022/08/25	R035	03/11/2022	10.57	Call	Bond Future	491.3500	0.4913	679.7900	0.6798	38.351	0	0	0
2022/08/25	R035	03/11/2022	10.57	Put	Bond Future	4,137.4100	4.1374	3,491.5900	3.4916	(15.609)	0	0	582
2022/08/25	R035	03/11/2022	11.15	Call	Bond Future	1,758.2300	1.7582	2,192.0900	2.1921	24.676	0	0	0
2022/08/25	R035	03/11/2022	11.15	Put	Bond Future	1,888.4100	1.8884	1,488.0100	1.4880	(21.203)	0	0	0
2022/08/25	R035	03/11/2022	12.68	Call	Bond Future	8,364.9400	8.3649	9,157.4200	9.1574	9.474	0	0	0
2022/08/25	R035	03/11/2022	12.68	Put	Bond Future	127.8100	0.1278	86.0300	0.0860	(32.689)	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
2022/08/25	R035	03/11/2022	10.99	Call	Bond Future	1,306.9600	1.3070	1,671.2100	1.6712	27.870	0	0	0
2022/08/25	R035	03/11/2022	10.99	Put	Bond Future	2,386.9300	2.3869	1,916.9200	1.9169	(19.691)	0	0	582
2022/08/25	R035	03/11/2022	11.05	Call	Bond Future	1,467.4800	1.4675	1,858.1100	1.8581	26.619	0	0	976
2022/08/25	R035	03/11/2022			Bond Future	11.1721	86.4957	11.0312	87.3299	(1.262)	0.0000	0.0000	59,459
2022/08/25	R035	03/11/2022	9.82	Call	Bond Future	41.5900	0.0416	67.1600	0.0672	61.481	0	0	582
2022/08/25	R035	03/11/2022	9.82	Put	Bond Future	8,546.1900	8.5462	7,737.5000	7.7375	(9.463)	0	0	0
2022/08/25	R035	03/11/2022	10.30	Call	Bond Future	217.4000	0.2174	319.5100	0.3195	46.969	0	0	976
2022/08/25	R035	03/11/2022	10.30	Put	Bond Future	5,570.6500	5.5707	4,838.5000	4.8385	(13.143)	0	0	0
2022/08/25	R035	03/11/2022	11.14	Call	Bond Future	1,727.9200	1.7279	2,157.5200	2.1575	24.862	0	0	0
2022/08/25	R035	03/11/2022	11.14	Put	Bond Future	1,917.0300	1.9170	1,512.3700	1.5124	(21.109)	0	0	0
2022/08/25	R035	03/11/2022	11.05	Put	Bond Future	2,189.5200	2.1895	1,745.8900	1.7459	(20.262)	0	0	0
2022/08/25	R035	03/11/2022	11.13	Call	Bond Future	1,697.7400	1.6977	2,123.0600	2.1231	25.052	0	0	0
2022/08/25	R035	03/11/2022	11.13	Put	Bond Future	1,945.8300	1.9458	1,536.8900	1.5369	(21.016)	0	0	0
2022/08/25	R035	02/02/2023	11.94	Call	Bond Future	5,091.8400	5.0918	5,679.5700	5.6796	11.543	0	0	0
2022/08/25	R035	02/02/2023	13.22	Put	Bond Future	500.8900	0.5009	409.7000	0.4097	(18.206)	0	0	976
2022/08/25	R035	02/02/2023	10.88	Call	Bond Future	1,744.2500	1.7443	2,070.1600	2.0702	18.685	0	0	0
2022/08/25	R035	02/02/2023	10.88	Put	Bond Future	4,393.3200	4.3933	3,871.4400	3.8714	(11.879)	0	0	0
2022/08/25	R035	02/02/2023	10.66	Call	Bond Future	1,282.7400	1.2827	1,548.7900	1.5488	20.741	0	0	0
2022/08/25	R035	02/02/2023	10.66	Put	Bond Future	5,265.2500	5.2652	4,683.5100	4.6835	(11.049)	0	0	582
2022/08/25	R035	02/02/2023	10.30	Put	Bond Future	6,946.0900	6.9461	6,274.6300	6.2746	(9.667)	0	0	0
2022/08/25	R035	02/02/2023	10.60	Call	Bond Future	1,173.6200	1.1736	1,423.8900	1.4239	21.325	0	0	0
2022/08/25	R035	02/02/2023	10.60	Put	Bond Future	5,524.8100	5.5248	4,927.2900	4.9273	(10.815)	0	0	0
2022/08/25	R035	02/02/2023	10.64	Put	Bond Future	5,350.7000	5.3507	4,763.6700	4.7637	(10.971)	0	0	0
2022/08/25	R035	02/02/2023	9.81	Call	Bond Future	305.6100	0.3056	394.9900	0.3950	29.246	0	0	582
2022/08/25	R035	02/02/2023	9.81	Put	Bond Future	9,719.7900	9.7198	8,961.3800	8.9614	(7.803)	0	0	0
2022/08/25	R035	02/02/2023	9.85	Call	Bond Future	329.3000	0.3293	424.3300	0.4243	28.858	0	0	0
2022/08/25	R035	02/02/2023	9.89	Call	Bond Future	354.4700	0.3545	455.3800	0.4554	28.468	0	0	388
2022/08/25	R035	02/02/2023	9.89	Put	Bond Future	9,237.7700	9.2378	8,490.8900	8.4909	(8.085)	0	0	0
2022/08/25	R035	02/02/2023			Bond Future	11.3316	87.9699	11.1849	88.8177	(1.295)	0.0000	0.0000	106,331
2022/08/25	R035	02/02/2023	11.94	Put	Bond Future	1,701.6700	1.7017	1,441.6100	1.4416	(15.283)	0	0	0
2022/08/25	R035	02/02/2023	11.98	Call	Bond Future	5,245.2500	5.2452	5,840.7500	5.8408	11.353	0	0	0
2022/08/25	R035	02/02/2023	11.98	Put	Bond Future	1,639.0900	1.6391	1,386.8000	1.3868	(15.392)	0	0	388
2022/08/25	R035	02/02/2023	13.22	Call	Bond Future	10,408.9300	10.4089	11,165.5300	11.1655	7.269	0	0	0
2022/08/25	R035	02/02/2023	11.05	Call	Bond Future	2,163.7100	2.1637	2,536.4900	2.5365	17.229	0	0	976
2022/08/25	R035	02/02/2023	11.05	Put	Bond Future	3,801.8600	3.8019	3,326.8500	3.3269	(12.494)	0	0	0
2022/08/25	R035	02/02/2023	11.06	Call	Bond Future	2,190.1000	2.1901	2,565.6100	2.5656	17.146	0	0	0
2022/08/25	R035	02/02/2023	11.06	Put	Bond Future	3,769.3000	3.7693	3,297.0200	3.2970	(12.530)	0	0	582
2022/08/25	R035	02/02/2023	10.86	Call	Bond Future	1,698.3000	1.6983	2,018.6900	2.0187	18.865	0	0	0
2022/08/25	R035	02/02/2023	10.86	Put	Bond Future	4,467.4100	4.4674	3,940.0100	3.9400	(11.805)	0	0	0
2022/08/25	R035	02/02/2023	10.87	Call	Bond Future	1,721.1900	1.7212	2,044.3400	2.0443	18.775	0	0	0
2022/08/25	R035	02/02/2023	10.87	Put	Bond Future	4,430.2500	4.4302	3,905.6100	3.9056	(11.842)	0	0	0
2022/08/25	R035	02/02/2023	10.30	Call	Bond Future	718.5500	0.7186	894.8800	0.8949	24.540	0	0	976
2022/08/25	R035	02/02/2023	10.64	Call	Bond Future	1,245.5400	1.2455	1,506.3000	1.5063	20.935	0	0	388
2022/08/25	R035	02/02/2023	9.85	Put	Bond Future	9,477.5200	9.4775	8,724.7600	8.7248	(7.943)	0	0	0
2022/08/25	R035	04/05/2023	11.22	Put	Bond Future	4,340.0300	4.3400	3,884.0100	3.8840	(10.507)	0	0	0
2022/08/25	R035	04/05/2023	12.46	Call	Bond Future	7,141.3800	7.1414	7,776.2500	7.7763	8.890	0	0	0
2022/08/25	R035	04/05/2023	12.46	Put	Bond Future	1,778.5900	1.7786	1,550.2500	1.5503	(12.838)	0	0	388
2022/08/25	R035	04/05/2023	13.18	Call	Bond Future	9,976.4400	9.9764	10,694.1600	10.6942	7.194	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
2022/08/25	R035	04/05/2023	13.18	Put	Bond Future	1,052.5200	1.0525	907.0300	0.9070	(13.823)	0	0	491
2022/08/25	R035	04/05/2023	11.17	Call	Bond Future	2,839.5300	2.8395	3,235.6700	3.2357	13.951	0	0	491
2022/08/25	R035	04/05/2023	11.20	Call	Bond Future	2,919.3500	2.9194	3,322.1300	3.3221	13.797	0	0	0
2022/08/25	R035	04/05/2023	11.21	Call	Bond Future	2,946.1100	2.9461	3,351.1000	3.3511	13.747	0	0	0
2022/08/25	R035	04/05/2023	10.60	Call	Bond Future	1,574.9700	1.5750	1,844.9800	1.8450	17.144	0	0	388
2022/08/25	R035	04/05/2023	10.60	Put	Bond Future	6,617.9200	6.6179	6,024.7200	6.0247	(8.964)	0	0	0
2022/08/25	R035	04/05/2023			Bond Future	11.4603	85.1501	11.3079	86.0134	(1.330)	0.0000	0.0000	0
2022/08/25	R035	04/05/2023	11.22	Call	Bond Future	2,972.9900	2.9730	3,380.1800	3.3802	13.696	0	0	0
2022/08/25	R035	04/05/2023	11.17	Put	Bond Future	4,494.9600	4.4950	4,027.8900	4.0279	(10.391)	0	0	0
2022/08/25	R035	04/05/2023	11.20	Put	Bond Future	4,401.5800	4.4016	3,941.1500	3.9412	(10.461)	0	0	0
2022/08/25	R035	04/05/2023	11.21	Put	Bond Future	4,370.7200	4.3707	3,912.5000	3.9125	(10.484)	0	0	0
2022/08/25	R035	04/05/2023	9.85	Call	Bond Future	647.6700	0.6477	784.7300	0.7847	21.162	0	0	388
2022/08/25	R035	04/05/2023	9.85	Put	Bond Future	10,442.0400	10.4420	9,715.8900	9.7159	(6.954)	0	0	0
2022/08/25	R035	04/05/2023	10.42	Call	Bond Future	1,282.8800	1.2829	1,516.0000	1.5160	18.172	0	0	491
2022/08/25	R035	04/05/2023	10.42	Put	Bond Future	7,434.8400	7.4348	6,804.7500	6.8048	(8.475)	0	0	0
2022/08/25	R035	03/08/2023	12.00	Call	Bond Future	5,611.0300	5.6110	6,153.3700	6.1534	9.666	0	0	0
2022/08/25	R035	03/08/2023	12.00	Put	Bond Future	3,309.0600	3.3091	2,971.1800	2.9712	(10.211)	0	0	0
2022/08/25	R035	03/08/2023			Bond Future	11.5743	86.8970	11.4159	87.7773	(1.368)	0.0000	0.0000	0
2022/08/25	R035	03/08/2023	11.98	Call	Bond Future	5,545.1700	5.5452	6,084.3200	6.0843	9.723	0	0	0
2022/08/25	R035	03/08/2023	11.98	Put	Bond Future	3,349.3100	3.3493	3,008.2400	3.0082	(10.183)	0	0	0
2022/08/25	R035	03/08/2023	11.99	Call	Bond Future	5,577.9000	5.5779	6,118.6600	6.1187	9.695	0	0	0
2022/08/25	R035	03/08/2023	11.99	Put	Bond Future	3,328.9600	3.3290	2,989.5000	2.9895	(10.197)	0	0	0
2022/08/25	R035	02/11/2023	11.41	Call	Bond Future	3,764.1600	3.7642	4,190.7300	4.1907	11.332	0	0	0
2022/08/25	R035	02/11/2023	11.41	Put	Bond Future	5,526.4800	5.5265	5,056.5000	5.0565	(8.504)	0	0	0
2022/08/25	R035	02/11/2023	11.42	Call	Bond Future	3,789.6600	3.7897	4,217.9700	4.2180	11.302	0	0	0
2022/08/25	R035	02/11/2023	11.42	Put	Bond Future	5,496.4700	5.4965	5,028.2300	5.0282	(8.519)	0	0	0
2022/08/25	R035	02/11/2023			Bond Future	11.7320	83.9907	11.5670	84.8873	(1.407)	0.0000	0.0000	0
2022/08/25	R035	02/11/2023	11.43	Call	Bond Future	3,815.6200	3.8156	4,245.6800	4.2457	11.271	0	0	0
2022/08/25	R035	02/11/2023	11.43	Put	Bond Future	5,466.9600	5.4670	5,000.4700	5.0005	(8.533)	0	0	0
2022/08/25	R186	03/11/2022	8.53	Call	Bond Future	322.6300	0.3226	435.2700	0.4353	34.913	0	0	0
2022/08/25	R186	03/11/2022	8.53	Put	Bond Future	1,951.1700	1.9512	1,630.7400	1.6307	(16.422)	0	0	0
2022/08/25	R186	03/11/2022	8.54	Call	Bond Future	331.7100	0.3317	446.5900	0.4466	34.633	0	0	0
2022/08/25	R186	03/11/2022	8.54	Put	Bond Future	1,924.7000	1.9247	1,606.5100	1.6065	(16.532)	0	0	0
2022/08/25	R186	03/11/2022	8.91	Put	Bond Future	1,100.8100	1.1008	874.2600	0.8743	(20.580)	0	0	4,310
2022/08/25	R186	03/11/2022			Bond Future	8.9925	109.0893	8.8686	109.5224	(1.377)	0.0000	0.0000	64,280
2022/08/25	R186	03/11/2022	8.23	Call	Bond Future	131.4900	0.1315	188.4300	0.1884	43.304	0	0	4,310
2022/08/25	R186	03/11/2022	8.23	Put	Bond Future	2,833.3500	2.8333	2,457.2200	2.4572	(13.275)	0	0	0
2022/08/25	R186	03/11/2022	8.55	Call	Bond Future	341.1100	0.3411	458.2800	0.4583	34.350	0	0	0
2022/08/25	R186	03/11/2022	8.55	Put	Bond Future	1,898.5700	1.8986	1,582.6700	1.5827	(16.639)	0	0	0
2022/08/25	R186	03/11/2022	8.91	Call	Bond Future	812.7200	0.8127	1,019.2400	1.0192	25.411	0	0	0
2022/08/25	R186	02/02/2023	8.33	Call	Bond Future	462.9100	0.4629	567.6900	0.5677	22.635	0	0	0
2022/08/25	R186	02/02/2023	8.33	Put	Bond Future	3,226.0900	3.2261	2,891.2300	2.8912	(10.380)	0	0	0
2022/08/25	R186	02/02/2023	8.32	Call	Bond Future	455.3700	0.4554	558.8700	0.5589	22.729	0	0	0
2022/08/25	R186	02/02/2023	8.32	Put	Bond Future	3,252.4900	3.2525	2,916.3500	2.9163	(10.335)	0	0	0
2022/08/25	R186	02/02/2023			Bond Future	9.1577	105.6528	9.0242	106.0925	(1.458)	0.0000	0.0000	0
2022/08/25	R186	02/02/2023	8.34	Call	Bond Future	470.3300	0.4703	576.3800	0.5764	22.548	0	0	0
2022/08/25	R186	02/02/2023	8.34	Put	Bond Future	3,199.5800	3.1996	2,865.9900	2.8660	(10.426)	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
2022/08/25	R186	04/05/2023	8.83	Put	Bond Future	2,526.2300	2.5262	2,255.6400	2.2556	(10.711)	0	0	0
2022/08/25	R186	04/05/2023	8.84	Call	Bond Future	1,145.5100	1.1455	1,323.2500	1.3232	15.516	0	0	0
2022/08/25	R186	04/05/2023			Bond Future	9.2777	107.6734	9.1332	108.1205	(1.557)	0.0000	0.0000	0
2022/08/25	R186	04/05/2023	8.83	Call	Bond Future	1,132.9200	1.1329	1,309.4000	1.3094	15.577	0	0	0
2022/08/25	R186	04/05/2023	8.84	Put	Bond Future	2,507.4500	2.5075	2,238.1200	2.2381	(10.741)	0	0	0
2022/08/25	R186	04/05/2023	8.82	Call	Bond Future	1,120.0700	1.1201	1,295.2800	1.2953	15.643	0	0	0
2022/08/25	R186	04/05/2023	8.82	Put	Bond Future	2,544.7700	2.5448	2,272.9100	2.2729	(10.683)	0	0	0
2022/08/25	R186	03/08/2023	9.74	Call	Bond Future	2,648.5400	2.6485	2,923.3800	2.9234	10.377	0	0	0
2022/08/25	R186	03/08/2023	9.74	Put	Bond Future	1,562.8100	1.5628	1,382.2200	1.3822	(11.555)	0	0	0
2022/08/25	R186	03/08/2023	9.73	Put	Bond Future	1,573.0500	1.5731	1,391.5200	1.3915	(11.540)	0	0	0
2022/08/25	R186	03/08/2023			Bond Future	9.3622	104.5777	9.2052	105.0332	(1.677)	0.0000	0.0000	0
2022/08/25	R186	03/08/2023	9.75	Call	Bond Future	2,667.3000	2.6673	2,943.0700	2.9431	10.339	0	0	0
2022/08/25	R186	03/08/2023	9.75	Put	Bond Future	1,553.0300	1.5530	1,373.3700	1.3734	(11.568)	0	0	0
2022/08/25	R186	03/08/2023	9.73	Call	Bond Future	2,630.2300	2.6302	2,904.1300	2.9041	10.414	0	0	0
2022/08/25	R186	02/11/2023	9.40	Call	Bond Future	1,903.4800	1.9035	2,132.1100	2.1321	12.011	0	0	0
2022/08/25	R186	02/11/2023	9.40	Put	Bond Future	2,291.2100	2.2912	2,055.8900	2.0559	(10.271)	0	0	0
2022/08/25	R186	02/11/2023			Bond Future	9.5438	106.4941	9.3718	106.9580	(1.803)	0.0000	0.0000	0
2022/08/25	R186	02/11/2023	9.39	Call	Bond Future	1,888.7400	1.8887	2,116.4100	2.1164	12.054	0	0	0
2022/08/25	R186	02/11/2023	9.39	Put	Bond Future	2,303.4900	2.3035	2,067.2100	2.0672	(10.257)	0	0	0
2022/08/25	R186	02/11/2023	9.38	Call	Bond Future	1,874.0600	1.8741	2,100.7600	2.1008	12.097	0	0	0
2022/08/25	R186	02/11/2023	9.38	Put	Bond Future	2,315.8400	2.3158	2,078.5900	2.0786	(10.245)	0	0	0
2022/08/25	R197	03/11/2022			Bond Future	337.7336	337.7336	337.9841	337.9841	0.074	0.0000	0.0000	831
2022/08/25	R197	02/02/2023			Bond Future	334.6527	334.6527	334.9047	334.9047	0.075	0.0000	0.0000	0
2022/08/25	R197	04/05/2023			Bond Future	341.1221	341.1221	341.3760	341.3760	0.074	0.0000	0.0000	0
2022/08/25	R197	03/08/2023			Bond Future	338.9506	338.9506	339.2046	339.2046	0.075	0.0000	0.0000	0
2022/08/25	R197	02/11/2023			Bond Future	345.2399	345.2399	345.4990	345.4990	0.075	0.0000	0.0000	0
2022/08/25	R202	03/11/2022			Bond Future	250.3580	250.3580	250.9678	250.9678	0.244	0.0000	0.0000	6,148
2022/08/25	R202	02/02/2023			Bond Future	249.9483	249.9483	250.5666	250.5666	0.247	0.0000	0.0000	460
2022/08/25	R202	04/05/2023			Bond Future	254.7786	254.7786	255.4066	255.4066	0.246	0.0000	0.0000	0
2022/08/25	R202	03/08/2023			Bond Future	255.1463	255.1463	255.7841	255.7841	0.250	0.0000	0.0000	0
2022/08/25	R202	02/11/2023			Bond Future	259.8818	259.8818	260.5319	260.5319	0.250	0.0000	0.0000	0
2022/08/25	R209	03/11/2022	9.25	Call	Bond Future	3.1400	0.0031	5.5300	0.0055	76.115	0	0	6,000
2022/08/25	R209	03/11/2022	9.25	Put	Bond Future	10,914.1900	10.9142	10,213.7500	10.2138	(6.418)	0	0	0
2022/08/25	R209	03/11/2022	9.50	Call	Bond Future	10.1400	0.0101	17.0600	0.0171	68.245	0	0	0
2022/08/25	R209	03/11/2022	9.50	Put	Bond Future	9,351.6800	9.3517	8,655.7700	8.6558	(7.442)	0	0	0
2022/08/25	R209	03/11/2022	12.00	Call	Bond Future	4,553.4900	4.5535	5,151.9900	5.1520	13.144	0	0	0
2022/08/25	R209	03/11/2022	12.00	Put	Bond Future	376.9700	0.3770	272.6400	0.2726	(27.676)	0	0	7,750
2022/08/25	R209	03/11/2022	11.03	Call	Bond Future	1,276.1700	1.2762	1,604.6900	1.6047	25.743	0	0	0
2022/08/25	R209	03/11/2022	11.03	Put	Bond Future	1,908.7300	1.9087	1,534.4200	1.5344	(19.610)	0	0	0
2022/08/25	R209	03/11/2022	10.50	Put	Bond Future	3,852.5400	3.8525	3,291.5000	3.2915	(14.563)	0	0	0
2022/08/25	R209	03/11/2022			Bond Future	11.1519	66.9755	11.0166	67.6783	(1.213)	0.0000	0.0000	20,217
2022/08/25	R209	03/11/2022	10.00	Call	Bond Future	73.7100	0.0737	112.9500	0.1129	53.236	0	0	7,750
2022/08/25	R209	03/11/2022	10.00	Put	Bond Future	6,404.9800	6.4050	5,741.3900	5.7414	(10.361)	0	0	6,000
2022/08/25	R209	03/11/2022	11.02	Call	Bond Future	1,252.1200	1.2521	1,576.9200	1.5769	25.940	0	0	0
2022/08/25	R209	03/11/2022	11.02	Put	Bond Future	1,936.9600	1.9370	1,558.9300	1.5589	(19.517)	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
2022/08/25	R209	03/11/2022	11.50	Call	Bond Future	2,669.2500	2.6693	3,155.9300	3.1559	18.233	0	0	0
2022/08/25	R209	03/11/2022	11.50	Put	Bond Future	908.2200	0.9082	692.0700	0.6921	(23.799)	0	0	0
2022/08/25	R209	03/11/2022	10.50	Call	Bond Future	368.6300	0.3686	510.4200	0.5104	38.464	0	0	0
2022/08/25	R209	03/11/2022	11.00	Call	Bond Future	1,204.7800	1.2048	1,522.1100	1.5221	26.339	0	0	0
2022/08/25	R209	03/11/2022	11.00	Put	Bond Future	1,994.3400	1.9943	1,608.8400	1.6088	(19.330)	0	0	6,000
2022/08/25	R209	03/11/2022	11.01	Call	Bond Future	1,228.3200	1.2283	1,549.3900	1.5494	26.139	0	0	0
2022/08/25	R209	03/11/2022	11.01	Put	Bond Future	1,965.4900	1.9655	1,583.7300	1.5837	(19.423)	0	0	0
2022/08/25	R209	02/02/2023	10.80	Put	Bond Future	3,979.2700	3.9793	3,530.1200	3.5301	(11.287)	0	0	0
2022/08/25	R209	02/02/2023	10.78	Call	Bond Future	1,399.0200	1.3990	1,659.4400	1.6594	18.614	0	0	0
2022/08/25	R209	02/02/2023	10.79	Call	Bond Future	1,418.5700	1.4186	1,681.3500	1.6813	18.524	0	0	0
2022/08/25	R209	02/02/2023			Bond Future	11.2892	68.1177	11.1490	68.8320	(1.241)	0.0000	0.0000	2,066
2022/08/25	R209	02/02/2023	10.80	Call	Bond Future	1,438.1200	1.4381	1,703.2400	1.7032	18.435	0	0	0
2022/08/25	R209	02/02/2023	10.78	Put	Bond Future	4,046.9600	4.0470	3,593.1100	3.5931	(11.215)	0	0	0
2022/08/25	R209	02/02/2023	10.79	Put	Bond Future	4,013.0800	4.0131	3,561.5900	3.5616	(11.250)	0	0	0
2022/08/25	R209	04/05/2023	11.09	Call	Bond Future	2,420.4800	2.4205	2,750.0900	2.7501	13.618	0	0	0
2022/08/25	R209	04/05/2023	11.09	Put	Bond Future	4,013.2900	4.0133	3,615.5800	3.6156	(9.910)	0	0	0
2022/08/25	R209	04/05/2023	11.10	Call	Bond Future	2,443.5900	2.4436	2,775.1000	2.7751	13.567	0	0	0
2022/08/25	R209	04/05/2023	11.10	Put	Bond Future	3,984.9700	3.9850	3,589.1600	3.5892	(9.933)	0	0	0
2022/08/25	R209	04/05/2023	10.00	Call	Bond Future	729.9000	0.7299	870.7500	0.8708	19.297	0	0	7,500
2022/08/25	R209	04/05/2023	10.00	Put	Bond Future	8,271.2400	8.2712	7,684.7700	7.6848	(7.090)	0	0	0
2022/08/25	R209	04/05/2023			Bond Future	11.4048	66.2687	11.2597	66.9960	(1.272)	0.0000	0.0000	1,250
2022/08/25	R209	04/05/2023	12.50	Call	Bond Future	6,572.7400	6.5727	7,121.3400	7.1213	8.347	0	0	0
2022/08/25	R209	04/05/2023	12.50	Put	Bond Future	1,426.2300	1.4262	1,247.5100	1.2475	(12.531)	0	0	7,500
2022/08/25	R209	04/05/2023	11.11	Call	Bond Future	2,466.8100	2.4668	2,800.2200	2.8002	13.516	0	0	0
2022/08/25	R209	04/05/2023	11.11	Put	Bond Future	3,956.8300	3.9568	3,562.9200	3.5629	(9.955)	0	0	0
2022/08/25	R209	04/05/2023	11.00	Call	Bond Future	2,218.3800	2.2184	2,530.8100	2.5308	14.084	0	0	0
2022/08/25	R209	04/05/2023	11.00	Put	Bond Future	4,276.4700	4.2765	3,861.5800	3.8616	(9.702)	0	0	7,500
2022/08/25	R209	03/08/2023	11.95	Put	Bond Future	2,845.1200	2.8451	2,565.5800	2.5656	(9.825)	0	0	0
2022/08/25	R209	03/08/2023	11.93	Call	Bond Future	4,920.5800	4.9206	5,380.0000	5.3800	9.337	0	0	0
2022/08/25	R209	03/08/2023	11.94	Call	Bond Future	4,949.4700	4.9495	5,410.2600	5.4103	9.310	0	0	0
2022/08/25	R209	03/08/2023			Bond Future	11.5047	67.6292	11.3546	68.3708	(1.305)	0.0000	0.0000	0
2022/08/25	R209	03/08/2023	11.95	Call	Bond Future	4,978.6600	4.9787	5,440.8000	5.4408	9.282	0	0	0
2022/08/25	R209	03/08/2023	11.93	Put	Bond Future	2,880.7600	2.8808	2,598.5000	2.5985	(9.798)	0	0	0
2022/08/25	R209	03/08/2023	11.94	Put	Bond Future	2,862.7600	2.8628	2,581.8700	2.5819	(9.812)	0	0	0
2022/08/25	R209	02/11/2023	11.33	Call	Bond Future	3,322.4400	3.3224	3,684.6700	3.6847	10.903	0	0	0
2022/08/25	R209	02/11/2023	11.33	Put	Bond Future	4,838.1100	4.8381	4,444.9500	4.4450	(8.126)	0	0	0
2022/08/25	R209	02/11/2023	11.34	Call	Bond Future	3,345.4600	3.3455	3,709.1800	3.7092	10.872	0	0	0
2022/08/25	R209	02/11/2023	11.34	Put	Bond Future	4,811.4600	4.8115	4,419.7900	4.4198	(8.140)	0	0	0
2022/08/25	R209	02/11/2023			Bond Future	11.6399	65.7197	11.4842	66.4751	(1.337)	0.0000	0.0000	0
2022/08/25	R209	02/11/2023	11.35	Call	Bond Future	3,368.2600	3.3683	3,733.4700	3.7335	10.843	0	0	0
2022/08/25	R209	02/11/2023	11.35	Put	Bond Future	4,784.6400	4.7846	4,394.4600	4.3945	(8.155)	0	0	0
2022/08/25	R210	03/11/2022			Bond Future	229.4354	229.4354	229.9387	229.9387	0.219	0.0000	0.0000	732
2022/08/25	R210	02/02/2023			Bond Future	233.4022	233.4022	233.9124	233.9124	0.219	0.0000	0.0000	300
2022/08/25	R210	04/05/2023			Bond Future	234.7892	234.7892	235.3066	235.3066	0.220	0.0000	0.0000	0
2022/08/25	R210	03/08/2023			Bond Future	239.6478	239.6478	240.1743	240.1743	0.220	0.0000	0.0000	0
2022/08/25	R210	02/11/2023			Bond Future	240.8611	240.8611	241.3961	241.3961	0.222	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
2022/08/25	R213	03/11/2022	9.19	Call	Bond Future	10.6400	0.0106	15.9400	0.0159	49.812	0	0	476
2022/08/25	R213	03/11/2022	9.19	Put	Bond Future	7,757.5800	7.7576	7,268.5300	7.2685	(6.304)	0	0	0
2022/08/25	R213	03/11/2022	10.38	Call	Bond Future	662.4600	0.6625	820.0500	0.8200	23.789	0	0	0
2022/08/25	R213	03/11/2022	10.38	Put	Bond Future	2,425.1300	2.4251	2,088.3700	2.0884	(13.886)	0	0	0
2022/08/25	R213	03/11/2022	10.39	Call	Bond Future	678.8300	0.6788	839.0200	0.8390	23.598	0	0	0
2022/08/25	R213	03/11/2022	10.39	Put	Bond Future	2,393.4600	2.3935	2,059.3000	2.0593	(13.961)	0	0	0
2022/08/25	R213	03/11/2022	10.37	Call	Bond Future	646.2000	0.6462	801.2100	0.8012	23.988	0	0	0
2022/08/25	R213	03/11/2022	10.37	Put	Bond Future	2,456.9500	2.4569	2,117.6100	2.1176	(13.811)	0	0	200
2022/08/25	R213	03/11/2022			Bond Future	10.7519	81.0334	10.6466	81.5278	(0.980)	0.0000	0.0000	34,268
2022/08/25	R213	03/11/2022	9.13	Call	Bond Future	8.2300	0.0082	12.4300	0.0124	51.033	0	0	200
2022/08/25	R213	03/11/2022	9.13	Put	Bond Future	8,071.4400	8.0714	7,581.2900	7.5813	(6.073)	0	0	0
2022/08/25	R213	03/11/2022	9.84	Call	Bond Future	126.3400	0.1263	172.4400	0.1724	36.489	0	0	0
2022/08/25	R213	03/11/2022	9.84	Put	Bond Future	4,537.8500	4.5379	4,089.6000	4.0896	(9.878)	0	0	476
2022/08/25	R213	03/11/2022	10.40	Call	Bond Future	695.4600	0.6955	858.2400	0.8582	23.406	0	0	0
2022/08/25	R213	03/11/2022	10.40	Put	Bond Future	2,362.0800	2.3621	2,030.5100	2.0305	(14.037)	0	0	0
2022/08/25	R213	03/11/2022	9.98	Call	Bond Future	208.8700	0.2089	277.1500	0.2771	32.690	0	0	0
2022/08/25	R213	03/11/2022	9.98	Put	Bond Future	3,923.2300	3.9232	3,497.1600	3.4972	(10.860)	0	0	200
2022/08/25	R213	03/11/2022	10.19	Call	Bond Future	399.6400	0.3996	510.5900	0.5106	27.762	0	0	0
2022/08/25	R213	03/11/2022	10.19	Put	Bond Future	3,082.0200	3.0820	2,698.6200	2.6986	(12.440)	0	0	476
2022/08/25	R213	02/02/2023	10.43	Put	Bond Future	3,492.1100	3.4921	3,167.7100	3.1677	(9.290)	0	0	0
2022/08/25	R213	02/02/2023	12.20	Call	Bond Future	6,150.3900	6.1504	6,566.0400	6.5660	6.758	0	0	0
2022/08/25	R213	02/02/2023	12.20	Put	Bond Future	610.1800	0.6102	523.6300	0.5236	(14.184)	0	0	912
2022/08/25	R213	02/02/2023	10.22	Put	Bond Future	4,178.7200	4.1787	3,821.0000	3.8210	(8.561)	0	0	0
2022/08/25	R213	02/02/2023	10.23	Call	Bond Future	916.4100	0.9164	1,062.4200	1.0624	15.933	0	0	0
2022/08/25	R213	02/02/2023	10.35	Call	Bond Future	1,087.8700	1.0879	1,252.7400	1.2527	15.155	0	0	0
2022/08/25	R213	02/02/2023	10.35	Put	Bond Future	3,744.7100	3.7447	3,407.3800	3.4074	(9.008)	0	0	476
2022/08/25	R213	02/02/2023	10.01	Call	Bond Future	651.8000	0.6518	765.5900	0.7656	17.458	0	0	0
2022/08/25	R213	02/02/2023			Bond Future	10.9227	82.4144	10.8126	82.9167	(1.008)	0.0000	0.0000	0
2022/08/25	R213	02/02/2023	10.43	Call	Bond Future	1,213.1500	1.2131	1,390.9500	1.3909	14.656	0	0	912
2022/08/25	R213	02/02/2023	10.22	Call	Bond Future	903.0800	0.9031	1,047.5600	1.0476	15.999	0	0	0
2022/08/25	R213	02/02/2023	10.23	Put	Bond Future	4,144.2400	4.1442	3,788.0500	3.7881	(8.595)	0	0	0
2022/08/25	R213	02/02/2023	9.16	Call	Bond Future	169.6400	0.1696	206.4500	0.2064	21.699	0	0	476
2022/08/25	R213	02/02/2023	9.16	Put	Bond Future	8,718.6300	8.7186	8,253.2400	8.2532	(5.338)	0	0	0
2022/08/25	R213	02/02/2023	10.01	Put	Bond Future	4,939.6300	4.9396	4,551.2200	4.5512	(7.863)	0	0	476
2022/08/25	R213	02/02/2023	10.21	Call	Bond Future	889.7000	0.8897	1,032.6500	1.0327	16.067	0	0	0
2022/08/25	R213	02/02/2023	10.21	Put	Bond Future	4,213.1900	4.2132	3,853.9400	3.8539	(8.527)	0	0	0
2022/08/25	R213	04/05/2023	10.75	Call	Bond Future	2,086.6500	2.0866	2,311.7700	2.3118	10.789	0	0	0
2022/08/25	R213	04/05/2023	10.75	Put	Bond Future	3,472.1300	3.4721	3,186.2200	3.1862	(8.234)	0	0	0
2022/08/25	R213	04/05/2023			Bond Future	11.0595	80.4390	10.9445	80.9501	(1.039)	0.0000	0.0000	0
2022/08/25	R213	04/05/2023	10.74	Call	Bond Future	2,066.6000	2.0666	2,290.3700	2.2904	10.828	0	0	0
2022/08/25	R213	04/05/2023	10.74	Put	Bond Future	3,497.3700	3.4974	3,210.1100	3.2101	(8.214)	0	0	0
2022/08/25	R213	04/05/2023	10.73	Call	Bond Future	2,046.4000	2.0464	2,268.8100	2.2688	10.868	0	0	0
2022/08/25	R213	04/05/2023	10.73	Put	Bond Future	3,522.4800	3.5225	3,233.8600	3.2339	(8.194)	0	0	0
2022/08/25	R213	03/08/2023	11.62	Put	Bond Future	2,348.7700	2.3488	2,148.2500	2.1482	(8.537)	0	0	0
2022/08/25	R213	03/08/2023	11.63	Call	Bond Future	4,248.6200	4.2486	4,570.0000	4.5700	7.564	0	0	0
2022/08/25	R213	03/08/2023			Bond Future	11.1795	82.0883	11.0594	82.6092	(1.075)	0.0000	0.0000	0
2022/08/25	R213	03/08/2023	11.62	Call	Bond Future	4,221.8400	4.2218	4,542.2100	4.5422	7.588	0	0	0
2022/08/25	R213	03/08/2023	11.63	Put	Bond Future	2,333.6900	2.3337	2,134.1800	2.1342	(8.549)	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
2022/08/25	R213	03/08/2023	11.61	Call	Bond Future	4,195.1200	4.1951	4,514.4800	4.5145	7.613	0	0	0
2022/08/25	R213	03/08/2023	11.61	Put	Bond Future	2,363.9500	2.3640	2,162.4200	2.1624	(8.525)	0	0	0
2022/08/25	R213	02/11/2023	11.13	Call	Bond Future	2,929.1200	2.9291	3,184.6700	3.1847	8.724	0	0	0
2022/08/25	R213	02/11/2023	11.13	Put	Bond Future	3,877.2600	3.8773	3,602.2100	3.6022	(7.094)	0	0	0
2022/08/25	R213	02/11/2023			Bond Future	11.3544	80.0447	11.2284	80.5753	(1.110)	0.0000	0.0000	0
2022/08/25	R213	02/11/2023	11.12	Call	Bond Future	2,907.8700	2.9079	3,162.3400	3.1623	8.751	0	0	0
2022/08/25	R213	02/11/2023	11.12	Put	Bond Future	3,898.6000	3.8986	3,622.4700	3.6225	(7.083)	0	0	0
2022/08/25	R213	02/11/2023	11.11	Call	Bond Future	2,886.6800	2.8867	3,140.0800	3.1401	8.778	0	0	0
2022/08/25	R213	02/11/2023	11.11	Put	Bond Future	3,920.0300	3.9200	3,642.8300	3.6428	(7.071)	0	0	0
2022/08/25	R214	03/11/2022	11.34	Call	Bond Future	1,753.0600	1.7531	2,146.9400	2.1469	22.468	0	0	0
2022/08/25	R214	03/11/2022	11.36	Put	Bond Future	1,629.1400	1.6291	1,297.4500	1.2975	(20.360)	0	0	0
2022/08/25	R214	03/11/2022			Bond Future	11.3261	64.2761	11.1911	65.0089	(1.192)	0.0000	0.0000	25,545
2022/08/25	R214	03/11/2022	11.34	Put	Bond Future	1,678.3900	1.6784	1,339.5200	1.3395	(20.190)	0	0	0
2022/08/25	R214	03/11/2022	11.35	Call	Bond Future	1,781.9200	1.7819	2,179.3900	2.1794	22.306	0	0	0
2022/08/25	R214	03/11/2022	11.35	Put	Bond Future	1,653.6200	1.6536	1,318.3400	1.3183	(20.276)	0	0	0
2022/08/25	R214	03/11/2022	11.36	Call	Bond Future	1,811.0100	1.8110	2,212.0700	2.2121	22.146	0	0	0
2022/08/25	R214	02/02/2023	11.07	Call	Bond Future	1,720.7600	1.7208	2,022.7900	2.0228	17.552	0	0	0
2022/08/25	R214	02/02/2023	11.07	Put	Bond Future	3,829.3800	3.8294	3,386.6100	3.3866	(11.562)	0	0	0
2022/08/25	R214	02/02/2023	11.08	Call	Bond Future	1,742.9900	1.7430	2,047.4700	2.0475	17.469	0	0	0
2022/08/25	R214	02/02/2023	11.08	Put	Bond Future	3,796.0900	3.7961	3,355.7700	3.3558	(11.599)	0	0	0
2022/08/25	R214	02/02/2023			Bond Future	11.4594	65.3715	11.3195	66.1163	(1.220)	0.0000	0.0000	64,507
2022/08/25	R214	02/02/2023	11.09	Call	Bond Future	1,765.5400	1.7655	2,072.4900	2.0725	17.386	0	0	0
2022/08/25	R214	02/02/2023	11.09	Put	Bond Future	3,763.1800	3.7632	3,325.3300	3.3253	(11.635)	0	0	0
2022/08/25	R214	04/05/2023	11.36	Call	Bond Future	2,878.8800	2.8789	3,246.4200	3.2464	12.767	0	0	0
2022/08/25	R214	04/05/2023	11.36	Put	Bond Future	3,967.3000	3.9673	3,576.4100	3.5764	(9.853)	0	0	0
2022/08/25	R214	04/05/2023	11.37	Call	Bond Future	2,904.4700	2.9045	3,273.9100	3.2739	12.720	0	0	0
2022/08/25	R214	04/05/2023	11.37	Put	Bond Future	3,939.5000	3.9395	3,550.5100	3.5505	(9.874)	0	0	0
2022/08/25	R214	04/05/2023			Bond Future	11.5665	63.3244	11.4220	64.0828	(1.249)	0.0000	0.0000	0
2022/08/25	R214	04/05/2023	11.38	Call	Bond Future	2,930.3700	2.9304	3,301.7200	3.3017	12.672	0	0	0
2022/08/25	R214	04/05/2023	11.38	Put	Bond Future	3,912.0800	3.9121	3,525.0000	3.5250	(9.894)	0	0	0
2022/08/25	R214	03/08/2023	12.14	Call	Bond Future	5,313.0400	5.3130	5,801.2000	5.8012	9.188	0	0	0
2022/08/25	R214	03/08/2023	12.14	Put	Bond Future	2,927.8400	2.9278	2,642.5200	2.6425	(9.745)	0	0	0
2022/08/25	R214	03/08/2023	12.15	Call	Bond Future	5,343.3200	5.3433	5,832.8500	5.8328	9.162	0	0	0
2022/08/25	R214	03/08/2023	12.15	Put	Bond Future	2,909.8900	2.9099	2,625.9400	2.6259	(9.758)	0	0	0
2022/08/25	R214	03/08/2023			Bond Future	11.6607	64.6234	11.5114	65.3969	(1.280)	0.0000	0.0000	0
2022/08/25	R214	03/08/2023	12.16	Call	Bond Future	5,373.8800	5.3739	5,864.7700	5.8648	9.135	0	0	0
2022/08/25	R214	03/08/2023	12.16	Put	Bond Future	2,892.2900	2.8923	2,609.7000	2.6097	(9.770)	0	0	0
2022/08/25	R214	02/11/2023	11.45	Put	Bond Future	5,246.9400	5.2469	4,835.8700	4.8359	(7.834)	0	0	0
2022/08/25	R214	02/11/2023	11.46	Call	Bond Future	3,525.2500	3.5252	3,903.5100	3.9035	10.730	0	0	0
2022/08/25	R214	02/11/2023	11.46	Put	Bond Future	5,218.2500	5.2183	4,808.7300	4.8087	(7.848)	0	0	0
2022/08/25	R214	02/11/2023			Bond Future	11.7886	62.5129	11.6340	63.3007	(1.312)	0.0000	0.0000	0
2022/08/25	R214	02/11/2023	11.45	Call	Bond Future	3,501.2900	3.5013	3,878.0000	3.8780	10.759	0	0	0
2022/08/25	R214	02/11/2023	11.47	Call	Bond Future	3,549.0200	3.5490	3,928.8100	3.9288	10.701	0	0	0
2022/08/25	R214	02/11/2023	11.47	Put	Bond Future	5,189.4300	5.1894	4,781.4400	4.7814	(7.862)	0	0	0
2022/08/25	R248	03/11/2022	10.60	Call	Bond Future	423.2900	0.4233	595.9700	0.5960	40.795	0	0	950
2022/08/25	R248	03/11/2022	10.60	Put	Bond Future	5,531.1400	5.5311	4,746.7900	4.7468	(14.181)	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
2022/08/25	R248	03/11/2022	10.70	Call	Bond Future	562.4900	0.5625	775.5000	0.7755	37.869	0	0	0
2022/08/25	R248	03/11/2022	10.70	Put	Bond Future	4,923.4300	4.9234	4,179.4100	4.1794	(15.112)	0	0	0
2022/08/25	R248	03/11/2022	11.32	Call	Bond Future	2,160.2500	2.1603	2,671.7900	2.6718	23.680	0	0	0
2022/08/25	R248	03/11/2022	11.20	Call	Bond Future	1,753.0100	1.7530	2,206.5400	2.2065	25.872	0	0	0
2022/08/25	R248	03/11/2022	11.20	Put	Bond Future	2,546.2200	2.5462	2,042.7200	2.0427	(19.774)	0	0	0
2022/08/25	R248	03/11/2022	11.30	Put	Bond Future	2,200.8400	2.2008	1,745.8500	1.7459	(20.673)	0	0	0
2022/08/25	R248	03/11/2022	11.31	Put	Bond Future	2,168.5800	2.1686	1,718.3500	1.7184	(20.762)	0	0	0
2022/08/25	R248	03/11/2022			Bond Future	11.3165	80.3587	11.1762	81.3157	(1.240)	0.0000	0.0000	256,949
2022/08/25	R248	03/11/2022	10.00	Call	Bond Future	50.3400	0.0503	80.9700	0.0810	60.846	0	0	0
2022/08/25	R248	03/11/2022	10.00	Put	Bond Future	9,892.0000	9.8920	8,965.6000	8.9656	(9.365)	0	0	0
2022/08/25	R248	03/11/2022	11.32	Put	Bond Future	2,136.7000	2.1367	1,691.2100	1.6912	(20.849)	0	0	0
2022/08/25	R248	03/11/2022	11.90	Call	Bond Future	4,627.7300	4.6277	5,366.0400	5.3660	15.954	0	0	0
2022/08/25	R248	03/11/2022	11.90	Put	Bond Future	856.2000	0.8562	637.4800	0.6375	(25.545)	0	0	0
2022/08/25	R248	03/11/2022	11.30	Call	Bond Future	2,089.2900	2.0893	2,591.3300	2.5913	24.029	0	0	950
2022/08/25	R248	03/11/2022	11.31	Call	Bond Future	2,124.6300	2.1246	2,631.4300	2.6314	23.854	0	0	0
2022/08/25	R248	02/02/2023	11.10	Put	Bond Future	4,615.0400	4.6150	4,052.5000	4.0525	(12.189)	0	0	0
2022/08/25	R248	02/02/2023	11.08	Call	Bond Future	2,225.5400	2.2255	2,629.3000	2.6293	18.142	0	0	0
2022/08/25	R248	02/02/2023	11.08	Put	Bond Future	4,696.9500	4.6969	4,127.9300	4.1279	(12.115)	0	0	0
2022/08/25	R248	02/02/2023			Bond Future	11.4436	81.7650	11.2981	82.7378	(1.271)	0.0000	0.0000	0
2022/08/25	R248	02/02/2023	11.10	Call	Bond Future	2,283.1300	2.2831	2,693.3700	2.6934	17.968	0	0	2,700
2022/08/25	R248	02/02/2023	11.06	Call	Bond Future	2,168.9400	2.1689	2,566.2100	2.5662	18.316	0	0	0
2022/08/25	R248	02/02/2023	11.06	Put	Bond Future	4,780.2700	4.7803	4,204.7600	4.2048	(12.039)	0	0	0
2022/08/25	R248	02/02/2023	11.07	Call	Bond Future	2,197.2500	2.1972	2,597.7700	2.5978	18.228	0	0	0
2022/08/25	R248	02/02/2023	11.07	Put	Bond Future	4,738.5600	4.7386	4,166.3000	4.1663	(12.077)	0	0	0
2022/08/25	R248	02/02/2023	10.40	Call	Bond Future	795.3800	0.7954	992.5200	0.9925	24.786	0	0	2,700
2022/08/25	R248	02/02/2023	10.40	Put	Bond Future	8,271.5100	8.2715	7,495.8700	7.4959	(9.377)	0	0	0
2022/08/25	R248	04/05/2023	11.35	Call	Bond Future	3,619.7500	3.6198	4,102.0000	4.1020	13.323	0	0	0
2022/08/25	R248	04/05/2023	11.35	Put	Bond Future	4,957.9000	4.9579	4,449.5600	4.4496	(10.253)	0	0	0
2022/08/25	R248	04/05/2023			Bond Future	11.5526	78.8711	11.4020	79.8617	(1.304)	0.0000	0.0000	0
2022/08/25	R248	04/05/2023	11.33	Call	Bond Future	3,555.8700	3.5559	4,033.1000	4.0331	13.421	0	0	0
2022/08/25	R248	04/05/2023	11.33	Put	Bond Future	5,028.2900	5.0283	4,514.9300	4.5149	(10.209)	0	0	0
2022/08/25	R248	04/05/2023	11.34	Call	Bond Future	3,587.7500	3.5877	4,067.4900	4.0675	13.372	0	0	0
2022/08/25	R248	04/05/2023	11.34	Put	Bond Future	4,992.9900	4.9930	4,482.1400	4.4821	(10.231)	0	0	0
2022/08/25	R248	03/08/2023	12.11	Call	Bond Future	6,559.1000	6.5591	7,193.4400	7.1934	9.671	0	0	0
2022/08/25	R248	03/08/2023	12.11	Put	Bond Future	3,720.6500	3.7206	3,344.6400	3.3446	(10.106)	0	0	0
2022/08/25	R248	03/08/2023			Bond Future	11.6519	80.4519	11.4960	81.4623	(1.338)	0.0000	0.0000	0
2022/08/25	R248	03/08/2023	12.09	Call	Bond Future	6,484.3000	6.4843	7,115.0300	7.1150	9.727	0	0	0
2022/08/25	R248	03/08/2023	12.09	Put	Bond Future	3,765.8800	3.7659	3,386.2600	3.3863	(10.081)	0	0	0
2022/08/25	R248	03/08/2023	12.10	Call	Bond Future	6,521.5200	6.5215	7,154.0700	7.1541	9.699	0	0	0
2022/08/25	R248	03/08/2023	12.10	Put	Bond Future	3,743.0400	3.7430	3,365.2400	3.3652	(10.093)	0	0	0
2022/08/25	R248	02/11/2023	11.49	Put	Bond Future	6,370.4400	6.3704	5,845.3900	5.8454	(8.242)	0	0	0
2022/08/25	R248	02/11/2023	11.47	Call	Bond Future	4,474.8700	4.4749	4,974.7500	4.9748	11.171	0	0	0
2022/08/25	R248	02/11/2023	11.48	Call	Bond Future	4,505.1400	4.5051	5,007.0300	5.0070	11.140	0	0	0
2022/08/25	R248	02/11/2023			Bond Future	11.7758	77.5102	11.6141	78.5392	(1.374)	0.0000	0.0000	0
2022/08/25	R248	02/11/2023	11.49	Call	Bond Future	4,535.4900	4.5355	5,039.3900	5.0394	11.110	0	0	0
2022/08/25	R248	02/11/2023	11.47	Put	Bond Future	6,441.1100	6.4411	5,912.0400	5.9120	(8.214)	0	0	0
2022/08/25	R248	02/11/2023	11.48	Put	Bond Future	6,405.6900	6.4057	5,878.6300	5.8786	(8.228)	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
Total											1490331	