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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/08/2022 TO 10/08/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/10	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/10	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/10	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/10	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/10	2025	04/08/2022		Bond Future	163.3048	163.3048	163.3048	163.3048	0.000	0.0000	0.0000	0
2022/08/10	2025	03/11/2022		Bond Future	166.1497	166.1497	166.2826	166.2826	0.080	0.0000	0.0000	7,599
2022/08/10	2025	02/02/2023		Bond Future	167.4221	167.4221	167.5229	167.5229	0.060	0.0000	0.0000	1,918
2022/08/10	2025	04/05/2023		Bond Future	170.5517	170.5517	170.8185	170.8185	0.156	0.0000	0.0000	0
2022/08/10	2025	03/08/2023		Bond Future	172.3156	172.3156	172.5503	172.5503	0.136	0.0000	0.0000	0
2022/08/10	2025	02/11/2023		Bond Future	175.3639	175.3639	175.6546	175.6546	0.166	0.0000	0.0000	0
2022/08/10	2029	04/08/2022		Bond Future	120.4003	120.4003	120.4003	120.4003	0.000	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
2022/08/10	2029	03/11/2022			Bond Future	121.2583	121.2583	121.4883	121.4883	0.190	0.0000	0.0000	1,519
2022/08/10	2029	02/02/2023			Bond Future	123.4279	123.4279	123.6365	123.6365	0.169	0.0000	0.0000	728
2022/08/10	2029	04/05/2023			Bond Future	124.4364	124.4364	124.7694	124.7694	0.268	0.0000	0.0000	0
2022/08/10	2029	03/08/2023			Bond Future	127.0102	127.0102	127.3222	127.3222	0.246	0.0000	0.0000	0
2022/08/10	2029	02/11/2023			Bond Future	127.9124	127.9124	128.2684	128.2684	0.278	0.0000	0.0000	0
2022/08/10	2030	04/08/2022			Bond Future	10.2500	88.6614	10.2500	88.6614	0.000	0.0000	0.0000	0
2022/08/10	2030	03/11/2022	9.70	Call	Bond Future	440.7900	0.4408	723.1000	0.7231	64.046	0	0	500
2022/08/10	2030	03/11/2022	9.70	Put	Bond Future	3,825.1900	3.8252	2,917.8400	2.9178	(23.720)	0	0	0
2022/08/10	2030	03/11/2022	10.10	Call	Bond Future	969.9000	0.9699	1,453.3200	1.4533	49.842	0	0	0
2022/08/10	2030	03/11/2022	10.10	Put	Bond Future	2,449.2000	2.4492	1,742.9600	1.7430	(28.836)	0	0	0
2022/08/10	2030	03/11/2022	10.20	Put	Bond Future	2,165.6500	2.1656	1,514.0200	1.5140	(30.089)	0	0	0
2022/08/10	2030	03/11/2022			Bond Future	10.4181	90.0777	10.1618	91.2674	(2.461)	0.0000	0.0000	67,852
2022/08/10	2030	03/11/2022	10.08	Call	Bond Future	935.2700	0.9353	1,407.8100	1.4078	50.524	0	0	0
2022/08/10	2030	03/11/2022	10.08	Put	Bond Future	2,508.6200	2.5086	1,791.5000	1.7915	(28.586)	0	0	0
2022/08/10	2030	03/11/2022	10.09	Call	Bond Future	952.4800	0.9525	1,430.4600	1.4305	50.183	0	0	0
2022/08/10	2030	03/11/2022	10.09	Put	Bond Future	2,478.7900	2.4788	1,767.1100	1.7671	(28.711)	0	0	0
2022/08/10	2030	03/11/2022	10.20	Call	Bond Future	1,154.7300	1.1547	1,692.7600	1.6928	46.594	0	0	500
2022/08/10	2030	03/11/2022	11.57	Call	Bond Future	5,389.6500	5.3897	6,453.3400	6.4533	19.736	0	0	0
2022/08/10	2030	03/11/2022	11.57	Put	Bond Future	287.3400	0.2873	161.3700	0.1614	(43.840)	0	0	500
2022/08/10	2030	02/02/2023	11.16	Put	Bond Future	1,362.3900	1.3624	1,004.1400	1.0041	(26.296)	0	0	388
2022/08/10	2030	02/02/2023	11.35	Call	Bond Future	4,508.0300	4.5080	5,390.9500	5.3910	19.585	0	0	5,000
2022/08/10	2030	02/02/2023	11.35	Put	Bond Future	1,138.4300	1.1384	829.7200	0.8297	(27.117)	0	0	0
2022/08/10	2030	02/02/2023	9.99	Call	Bond Future	1,182.4800	1.1825	1,612.3400	1.6123	36.352	0	0	0
2022/08/10	2030	02/02/2023	10.00	Call	Bond Future	1,197.5000	1.1975	1,631.0000	1.6310	36.200	0	0	0
2022/08/10	2030	02/02/2023	10.01	Put	Bond Future	3,776.5200	3.7765	3,022.0900	3.0221	(19.977)	0	0	0
2022/08/10	2030	02/02/2023	9.80	Call	Bond Future	922.3600	0.9224	1,284.9500	1.2850	39.311	0	0	0
2022/08/10	2030	02/02/2023	9.94	Put	Bond Future	3,997.1700	3.9972	3,217.3500	3.2174	(19.509)	0	0	102
2022/08/10	2030	02/02/2023	9.20	Call	Bond Future	398.0500	0.3980	589.5000	0.5895	48.097	0	0	0
2022/08/10	2030	02/02/2023	9.20	Put	Bond Future	6,805.3900	6.8054	5,805.2100	5.8052	(14.697)	0	0	0
2022/08/10	2030	02/02/2023	9.66	Call	Bond Future	758.3700	0.7584	1,074.1200	1.0741	41.635	0	0	0
2022/08/10	2030	02/02/2023	9.66	Put	Bond Future	4,957.8000	4.9578	4,081.9200	4.0819	(17.667)	0	0	102
2022/08/10	2030	02/02/2023	8.81	Put	Bond Future	8,558.1800	8.5582	7,485.9300	7.4859	(12.529)	0	0	0
2022/08/10	2030	02/02/2023	9.04	Call	Bond Future	317.2900	0.3173	476.0000	0.4760	50.020	0	0	0
2022/08/10	2030	02/02/2023	9.04	Put	Bond Future	7,508.2600	7.5083	6,475.3400	6.4753	(13.757)	0	0	0
2022/08/10	2030	02/02/2023	9.08	Put	Bond Future	7,330.2400	7.3302	6,305.0600	6.3051	(13.986)	0	0	0
2022/08/10	2030	02/02/2023			Bond Future	10.5748	87.6621	10.3096	88.8537	(2.507)	0.0000	0.0000	5,200
2022/08/10	2030	02/02/2023	11.55	Call	Bond Future	5,152.2700	5.1523	6,081.3300	6.0813	18.032	0	0	5,000
2022/08/10	2030	02/02/2023	11.55	Put	Bond Future	940.2700	0.9403	677.7000	0.6777	(27.925)	0	0	0
2022/08/10	2030	02/02/2023	11.12	Call	Bond Future	3,801.9600	3.8020	4,624.1700	4.6242	21.626	0	0	0
2022/08/10	2030	02/02/2023	11.12	Put	Bond Future	1,414.5900	1.4146	1,045.1700	1.0452	(26.115)	0	0	0
2022/08/10	2030	02/02/2023	11.16	Call	Bond Future	3,921.6300	3.9216	4,755.0100	4.7550	21.251	0	0	0
2022/08/10	2030	02/02/2023	9.99	Put	Bond Future	3,838.1800	3.8382	3,076.4100	3.0764	(19.847)	0	0	0
2022/08/10	2030	02/02/2023	10.00	Put	Bond Future	3,806.9400	3.8069	3,048.8100	3.0488	(19.914)	0	0	0
2022/08/10	2030	02/02/2023	10.01	Call	Bond Future	1,213.3200	1.2133	1,650.5200	1.6505	36.033	0	0	0
2022/08/10	2030	02/02/2023	9.80	Put	Bond Future	4,462.8300	4.4628	3,633.7900	3.6338	(18.577)	0	0	0
2022/08/10	2030	02/02/2023	9.83	Call	Bond Future	960.5600	0.9606	1,333.5300	1.3335	38.828	0	0	388
2022/08/10	2030	02/02/2023	9.83	Put	Bond Future	4,360.6000	4.3606	3,541.9400	3.5419	(18.774)	0	0	0

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2022/08/10	2030	02/02/2023	9.94	Call	Bond Future	1,109.6900	1.1097	1,521.5000	1.5215	37.110	0	0	0
2022/08/10	2030	02/02/2023	9.79	Call	Bond Future	909.7900	0.9098	1,268.9500	1.2689	39.477	0	0	0
2022/08/10	2030	02/02/2023	9.79	Put	Bond Future	4,497.1300	4.4971	3,664.6600	3.6647	(18.511)	0	0	0
2022/08/10	2030	02/02/2023	8.81	Call	Bond Future	226.2900	0.2263	345.6700	0.3457	52.755	0	0	102
2022/08/10	2030	02/02/2023	9.08	Call	Bond Future	335.9500	0.3359	502.4000	0.5024	49.546	0	0	388
2022/08/10	2030	04/05/2023	11.34	Call	Bond Future	4,390.5100	4.3905	5,272.3200	5.2723	20.084	0	0	0
2022/08/10	2030	04/05/2023	11.34	Put	Bond Future	1,813.5800	1.8136	1,392.8500	1.3928	(23.199)	0	0	150
2022/08/10	2030	04/05/2023	10.42	Call	Bond Future	2,137.7600	2.1378	2,745.9400	2.7459	28.449	0	0	479
2022/08/10	2030	04/05/2023	10.42	Put	Bond Future	3,495.1600	3.4952	2,800.8000	2.8008	(19.866)	0	0	0
2022/08/10	2030	04/05/2023	10.52	Call	Bond Future	2,341.0100	2.3410	2,982.1000	2.9821	27.385	0	0	0
2022/08/10	2030	04/05/2023	10.52	Put	Bond Future	3,259.7100	3.2597	2,598.2600	2.5983	(20.292)	0	0	0
2022/08/10	2030	04/05/2023	10.53	Call	Bond Future	2,362.1000	2.3621	3,006.4500	3.0064	27.279	0	0	0
2022/08/10	2030	04/05/2023	10.53	Put	Bond Future	3,237.0800	3.2371	2,578.8900	2.5789	(20.333)	0	0	0
2022/08/10	2030	04/05/2023	9.67	Call	Bond Future	996.0500	0.9961	1,363.9700	1.3640	36.938	0	0	479
2022/08/10	2030	04/05/2023	9.67	Put	Bond Future	5,733.0000	5.7330	4,798.3800	4.7984	(16.302)	0	0	0
2022/08/10	2030	04/05/2023	9.78	Call	Bond Future	1,116.3800	1.1164	1,516.2900	1.5163	35.822	0	0	388
2022/08/10	2030	04/05/2023	9.78	Put	Bond Future	5,347.6300	5.3476	4,445.0000	4.4450	(16.879)	0	0	0
2022/08/10	2030	04/05/2023	10.00	Call	Bond Future	1,417.0200	1.4170	1,886.6700	1.8867	33.143	0	0	1,080
2022/08/10	2030	04/05/2023	10.00	Put	Bond Future	4,647.3100	4.6473	3,814.4200	3.8144	(17.922)	0	0	0
2022/08/10	2030	04/05/2023	9.03	Call	Bond Future	499.6000	0.4996	714.0600	0.7141	42.926	0	0	388
2022/08/10	2030	04/05/2023	9.03	Put	Bond Future	8,249.5400	8.2495	7,161.4600	7.1615	(13.190)	0	0	0
2022/08/10	2030	04/05/2023	9.58	Put	Bond Future	6,062.0900	6.0621	5,102.7700	5.1028	(15.825)	0	0	0
2022/08/10	2030	04/05/2023			Bond Future	10.7315	89.2830	10.4325	90.5855	(2.786)	0.0000	0.0000	0
2022/08/10	2030	04/05/2023	12.57	Call	Bond Future	8,235.4800	8.2355	9,344.8900	9.3449	13.471	0	0	0
2022/08/10	2030	04/05/2023	12.57	Put	Bond Future	738.4200	0.7384	545.2900	0.5453	(26.154)	0	0	350
2022/08/10	2030	04/05/2023	11.62	Call	Bond Future	5,209.9200	5.2099	6,157.4800	6.1575	18.188	0	0	0
2022/08/10	2030	04/05/2023	11.62	Put	Bond Future	1,479.7200	1.4797	1,124.7400	1.1247	(23.990)	0	0	388
2022/08/10	2030	04/05/2023	12.04	Call	Bond Future	6,511.1200	6.5111	7,541.1800	7.5412	15.820	0	0	0
2022/08/10	2030	04/05/2023	12.04	Put	Bond Future	1,088.2000	1.0882	815.7200	0.8157	(25.040)	0	0	1,080
2022/08/10	2030	04/05/2023	12.50	Call	Bond Future	8,004.1400	8.0041	9,104.4800	9.1045	13.747	0	0	0
2022/08/10	2030	04/05/2023	12.50	Put	Bond Future	777.1400	0.7771	574.9400	0.5749	(26.018)	0	0	479
2022/08/10	2030	04/05/2023	10.54	Call	Bond Future	2,383.2800	2.3833	3,030.8900	3.0309	27.173	0	0	0
2022/08/10	2030	04/05/2023	10.54	Put	Bond Future	3,214.5700	3.2146	2,559.6400	2.5596	(20.374)	0	0	0
2022/08/10	2030	04/05/2023	10.65	Call	Bond Future	2,623.2400	2.6232	3,306.3800	3.3064	26.042	0	0	350
2022/08/10	2030	04/05/2023	10.65	Put	Bond Future	2,975.7300	2.9757	2,356.3300	2.3563	(20.815)	0	0	0
2022/08/10	2030	04/05/2023	9.58	Call	Bond Future	908.7600	0.9088	1,251.9800	1.2520	37.768	0	0	150
2022/08/10	2030	03/08/2023	12.89	Call	Bond Future	8,890.8300	8.8908	9,990.6600	9.9907	12.370	0	0	0
2022/08/10	2030	03/08/2023	12.89	Put	Bond Future	906.0100	0.9060	697.7600	0.6978	(22.985)	0	0	350
2022/08/10	2030	03/08/2023	11.34	Call	Bond Future	4,356.0300	4.3560	5,188.5800	5.1886	19.113	0	0	0
2022/08/10	2030	03/08/2023	11.34	Put	Bond Future	2,380.4200	2.3804	1,904.8900	1.9049	(19.977)	0	0	0
2022/08/10	2030	03/08/2023	11.35	Call	Bond Future	4,382.4500	4.3825	5,217.3200	5.2173	19.050	0	0	0
2022/08/10	2030	03/08/2023	11.36	Put	Bond Future	2,352.1500	2.3522	1,881.2500	1.8813	(20.020)	0	0	0
2022/08/10	2030	03/08/2023	10.40	Call	Bond Future	2,217.8500	2.2178	2,799.5200	2.7995	26.227	0	0	1,012
2022/08/10	2030	03/08/2023	10.65	Call	Bond Future	2,714.5200	2.7145	3,367.8900	3.3679	24.069	0	0	350
2022/08/10	2030	03/08/2023	10.65	Put	Bond Future	3,599.9800	3.6000	2,945.2700	2.9453	(18.186)	0	0	0
2022/08/10	2030	03/08/2023			Bond Future	10.8605	87.1063	10.5505	88.4144	(2.854)	0.0000	0.0000	0
2022/08/10	2030	03/08/2023	12.59	Call	Bond Future	7,982.4700	7.9825	9,041.8200	9.0418	13.271	0	0	0
2022/08/10	2030	03/08/2023	12.59	Put	Bond Future	1,117.5300	1.1175	868.8000	0.8688	(22.257)	0	0	1,012

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2022/08/10	2030	03/08/2023	11.35	Put	Bond Future	2,366.2500	2.3663	1,893.0400	1.8930	(19.998)	0	0	0
2022/08/10	2030	03/08/2023	11.36	Call	Bond Future	4,408.9200	4.4089	5,246.1000	5.2461	18.988	0	0	0
2022/08/10	2030	03/08/2023	10.40	Put	Bond Future	4,169.8300	4.1698	3,443.4200	3.4434	(17.421)	0	0	0
2022/08/10	2030	02/11/2023	10.81	Call	Bond Future	2,895.1200	2.8951	3,571.8000	3.5718	23.373	0	0	0
2022/08/10	2030	02/11/2023	10.81	Put	Bond Future	3,892.4000	3.8924	3,211.2900	3.2113	(17.498)	0	0	0
2022/08/10	2030	02/11/2023	10.80	Call	Bond Future	2,874.6400	2.8746	3,548.6700	3.5487	23.447	0	0	0
2022/08/10	2030	02/11/2023	10.80	Put	Bond Future	3,912.8600	3.9129	3,229.1000	3.2291	(17.475)	0	0	0
2022/08/10	2030	02/11/2023			Bond Future	11.0554	88.6234	10.7221	89.9812	(3.014)	0.0000	0.0000	0
2022/08/10	2030	02/11/2023	10.82	Call	Bond Future	2,915.2800	2.9153	3,594.5900	3.5946	23.302	0	0	0
2022/08/10	2030	02/11/2023	10.82	Put	Bond Future	3,871.6400	3.8716	3,193.1600	3.1932	(17.524)	0	0	0
2022/08/10	2032	04/08/2022			Bond Future	10.7000	88.4399	10.7000	88.4399	0.000	0.0000	0.0000	0
2022/08/10	2032	03/11/2022	9.31	Put	Bond Future	8,617.4500	8.6175	7,384.3500	7.3843	(14.309)	0	0	0
2022/08/10	2032	03/11/2022	9.36	Call	Bond Future	59.5400	0.0595	116.3700	0.1164	95.448	0	0	454
2022/08/10	2032	03/11/2022	9.36	Put	Bond Future	8,331.2900	8.3313	7,105.1700	7.1052	(14.717)	0	0	0
2022/08/10	2032	03/11/2022	9.46	Put	Bond Future	7,766.3600	7.7664	6,556.5500	6.5565	(15.578)	0	0	0
2022/08/10	2032	03/11/2022	10.56	Put	Bond Future	2,737.2000	2.7372	1,988.8000	1.9888	(27.342)	0	0	180
2022/08/10	2032	03/11/2022	9.92	Call	Bond Future	289.4500	0.2895	493.0600	0.4931	70.344	0	0	750
2022/08/10	2032	03/11/2022	9.92	Put	Bond Future	5,342.8200	5.3428	4,263.4800	4.2635	(20.202)	0	0	0
2022/08/10	2032	03/11/2022	10.11	Put	Bond Future	4,461.0800	4.4611	3,466.3400	3.4663	(22.298)	0	0	454
2022/08/10	2032	03/11/2022	10.16	Call	Bond Future	523.6800	0.5237	836.5300	0.8365	59.741	0	0	0
2022/08/10	2032	03/11/2022	10.16	Put	Bond Future	4,242.5800	4.2426	3,272.4800	3.2725	(22.866)	0	0	180
2022/08/10	2032	03/11/2022			Bond Future	10.8549	85.7596	10.6107	87.0425	(2.250)	0.0000	0.0000	157,135
2022/08/10	2032	03/11/2022	9.31	Call	Bond Future	51.0300	0.0510	100.8800	0.1009	97.688	0	0	180
2022/08/10	2032	03/11/2022	9.46	Call	Bond Future	80.2900	0.0803	153.4300	0.1534	91.095	0	0	500
2022/08/10	2032	03/11/2022	11.55	Call	Bond Future	4,250.8700	4.2509	5,262.6100	5.2626	23.801	0	0	0
2022/08/10	2032	03/11/2022	11.55	Put	Bond Future	735.6900	0.7357	464.4800	0.4645	(36.865)	0	0	500
2022/08/10	2032	03/11/2022	12.30	Call	Bond Future	7,327.9400	7.3279	8,511.1300	8.5111	16.146	0	0	0
2022/08/10	2032	03/11/2022	12.30	Put	Bond Future	235.4600	0.2355	135.7000	0.1357	(42.368)	0	0	750
2022/08/10	2032	03/11/2022	10.66	Call	Bond Future	1,408.3800	1.4084	2,000.7700	2.0008	42.062	0	0	0
2022/08/10	2032	03/11/2022	10.66	Put	Bond Future	2,430.1100	2.4301	1,739.5500	1.7396	(28.417)	0	0	0
2022/08/10	2032	03/11/2022	10.67	Call	Bond Future	1,432.1100	1.4321	2,030.2400	2.0302	41.766	0	0	750
2022/08/10	2032	03/11/2022	10.67	Put	Bond Future	2,401.0200	2.4010	1,716.2000	1.7162	(28.522)	0	0	0
2022/08/10	2032	03/11/2022	11.45	Call	Bond Future	3,871.5000	3.8715	4,848.2700	4.8483	25.230	0	0	0
2022/08/10	2032	03/11/2022	11.45	Put	Bond Future	849.8800	0.8499	543.7000	0.5437	(36.026)	0	0	7,500
2022/08/10	2032	03/11/2022	10.21	Call	Bond Future	585.8500	0.5859	924.2100	0.9242	57.755	0	0	500
2022/08/10	2032	03/11/2022	10.21	Put	Bond Future	4,030.0300	4.0300	3,085.4400	3.0854	(23.439)	0	0	0
2022/08/10	2032	03/11/2022	10.49	Call	Bond Future	1,041.8000	1.0418	1,535.7900	1.5358	47.417	0	0	0
2022/08/10	2032	03/11/2022	10.49	Put	Bond Future	2,968.2000	2.9682	2,179.2400	2.1792	(26.580)	0	0	454
2022/08/10	2032	03/11/2022	10.56	Call	Bond Future	1,184.8300	1.1848	1,719.3800	1.7194	45.116	0	0	0
2022/08/10	2032	03/11/2022	10.11	Call	Bond Future	466.3400	0.4663	754.5500	0.7545	61.803	0	0	0
2022/08/10	2032	02/02/2023	11.69	Call	Bond Future	4,843.1700	4.8432	5,763.9000	5.7639	19.011	0	0	0
2022/08/10	2032	02/02/2023	11.69	Put	Bond Future	1,478.2000	1.4782	1,112.0200	1.1120	(24.772)	0	0	0
2022/08/10	2032	02/02/2023	10.40	Call	Bond Future	1,342.0900	1.3421	1,798.3600	1.7984	33.997	0	0	0
2022/08/10	2032	02/02/2023	10.40	Put	Bond Future	4,500.7000	4.5007	3,670.0600	3.6701	(18.456)	0	0	0
2022/08/10	2032	02/02/2023	10.50	Call	Bond Future	1,524.4700	1.5245	2,020.2600	2.0203	32.522	0	0	0
2022/08/10	2032	02/02/2023	10.50	Put	Bond Future	4,153.0000	4.1530	3,361.8800	3.3619	(19.049)	0	0	454
2022/08/10	2032	02/02/2023	10.67	Call	Bond Future	1,879.0400	1.8790	2,443.1200	2.4431	30.020	0	0	750

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
2022/08/10	2032	02/02/2023	10.67	Put	Bond Future	3,616.1400	3.6161	2,893.3100	2.8933	(19.989)	0	0	0
2022/08/10	2032	02/02/2023	10.22	Call	Bond Future	1,050.1900	1.0502	1,437.1500	1.4372	36.847	0	0	500
2022/08/10	2032	02/02/2023	10.22	Put	Bond Future	5,173.7100	5.1737	4,273.7600	4.2738	(17.395)	0	0	0
2022/08/10	2032	02/02/2023	9.47	Call	Bond Future	339.6500	0.3397	503.6300	0.5036	48.279	0	0	500
2022/08/10	2032	02/02/2023	9.47	Put	Bond Future	8,637.5600	8.6376	7,514.6300	7.5146	(13.001)	0	0	0
2022/08/10	2032	02/02/2023	9.92	Call	Bond Future	674.7400	0.6747	956.7800	0.9568	41.800	0	0	750
2022/08/10	2032	02/02/2023	9.92	Put	Bond Future	6,437.7900	6.4378	5,432.9200	5.4329	(15.609)	0	0	0
2022/08/10	2032	02/02/2023			Bond Future	11.0081	87.2748	10.7567	88.5617	(2.283)	0.0000	0.0000	18
2022/08/10	2032	02/02/2023	11.84	Call	Bond Future	5,369.5700	5.3696	6,329.8600	6.3299	17.884	0	0	0
2022/08/10	2032	02/02/2023	11.84	Put	Bond Future	1,288.5400	1.2885	961.9200	0.9619	(25.348)	0	0	500
2022/08/10	2032	02/02/2023	12.75	Call	Bond Future	8,799.4000	8.7994	9,930.2000	9.9302	12.851	0	0	0
2022/08/10	2032	02/02/2023	12.75	Put	Bond Future	551.2200	0.5512	395.1100	0.3951	(28.321)	0	0	750
2022/08/10	2032	02/02/2023	10.38	Call	Bond Future	1,307.3100	1.3073	1,755.7400	1.7557	34.302	0	0	0
2022/08/10	2032	02/02/2023	10.38	Put	Bond Future	4,572.4400	4.5724	3,733.9600	3.7340	(18.338)	0	0	0
2022/08/10	2032	02/02/2023	10.39	Call	Bond Future	1,324.7300	1.3247	1,777.0900	1.7771	34.147	0	0	0
2022/08/10	2032	02/02/2023	10.39	Put	Bond Future	4,536.5800	4.5366	3,702.0300	3.7020	(18.396)	0	0	0
2022/08/10	2032	02/02/2023	10.16	Call	Bond Future	962.9800	0.9630	1,327.5400	1.3275	37.857	0	0	0
2022/08/10	2032	02/02/2023	10.16	Put	Bond Future	5,411.2500	5.4113	4,488.9000	4.4889	(17.045)	0	0	454
2022/08/10	2032	02/02/2023	9.31	Call	Bond Future	260.1800	0.2602	392.0600	0.3921	50.688	0	0	454
2022/08/10	2032	02/02/2023	9.31	Put	Bond Future	9,481.8400	9.4818	8,326.8100	8.3268	(12.181)	0	0	0
2022/08/10	2032	04/05/2023	10.89	Call	Bond Future	2,686.4200	2.6864	3,357.2300	3.3572	24.970	0	0	0
2022/08/10	2032	04/05/2023	10.89	Put	Bond Future	4,016.4800	4.0165	3,290.4500	3.2905	(18.076)	0	0	0
2022/08/10	2032	04/05/2023	11.37	Call	Bond Future	3,949.1600	3.9492	4,775.4300	4.7754	20.923	0	0	400
2022/08/10	2032	04/05/2023	13.43	Call	Bond Future	10,921.1700	10.9212	12,161.7200	12.1617	11.359	0	0	0
2022/08/10	2032	04/05/2023	13.43	Put	Bond Future	618.0200	0.6180	461.7300	0.4617	(25.289)	0	0	400
2022/08/10	2032	04/05/2023			Bond Future	11.1564	84.7293	10.8768	86.1262	(2.506)	0.0000	0.0000	0
2022/08/10	2032	04/05/2023	11.37	Put	Bond Future	2,902.2200	2.9022	2,331.6500	2.3316	(19.660)	0	0	0
2022/08/10	2032	04/05/2023	10.62	Call	Bond Future	2,088.9500	2.0890	2,666.4100	2.6664	27.644	0	0	400
2022/08/10	2032	04/05/2023	10.62	Put	Bond Future	4,795.7200	4.7957	3,976.3400	3.9763	(17.086)	0	0	0
2022/08/10	2032	04/05/2023	10.87	Call	Bond Future	2,639.0500	2.6390	3,303.0300	3.3030	25.160	0	0	0
2022/08/10	2032	04/05/2023	10.87	Put	Bond Future	4,070.0900	4.0701	3,337.2300	3.3372	(18.006)	0	0	0
2022/08/10	2032	04/05/2023	10.88	Call	Bond Future	2,662.5400	2.6625	3,329.9300	3.3299	25.066	0	0	0
2022/08/10	2032	04/05/2023	10.88	Put	Bond Future	4,043.0700	4.0431	3,313.6200	3.3136	(18.042)	0	0	0
2022/08/10	2032	03/08/2023	11.90	Call	Bond Future	5,523.7000	5.5237	6,450.1000	6.4501	16.771	0	0	5,000
2022/08/10	2032	03/08/2023	11.90	Put	Bond Future	2,579.5200	2.5795	2,101.3400	2.1013	(18.538)	0	0	0
2022/08/10	2032	03/08/2023	11.77	Call	Bond Future	5,131.2500	5.1313	6,026.4900	6.0265	17.447	0	0	0
2022/08/10	2032	03/08/2023	11.77	Put	Bond Future	2,788.6100	2.7886	2,279.2700	2.2793	(18.265)	0	0	0
2022/08/10	2032	03/08/2023			Bond Future	11.2756	86.4693	10.9878	87.8739	(2.552)	0.0000	0.0000	2,600
2022/08/10	2032	03/08/2023	11.75	Call	Bond Future	5,071.4500	5.0714	5,961.7700	5.9618	17.556	0	0	0
2022/08/10	2032	03/08/2023	11.75	Put	Bond Future	2,821.8800	2.8219	2,307.6200	2.3076	(18.224)	0	0	0
2022/08/10	2032	03/08/2023	11.76	Call	Bond Future	5,101.3200	5.1013	5,994.1000	5.9941	17.501	0	0	0
2022/08/10	2032	03/08/2023	11.76	Put	Bond Future	2,805.2000	2.8052	2,293.4000	2.2934	(18.245)	0	0	0
2022/08/10	2032	02/11/2023	11.24	Call	Bond Future	3,485.2900	3.4853	4,220.5100	4.2205	21.095	0	0	0
2022/08/10	2032	02/11/2023	11.24	Put	Bond Future	4,521.4400	4.5214	3,801.3500	3.8013	(15.926)	0	0	0
2022/08/10	2032	02/11/2023			Bond Future	11.4590	83.8212	11.1524	85.2765	(2.676)	0.0000	0.0000	0
2022/08/10	2032	02/11/2023	11.22	Call	Bond Future	3,438.7300	3.4387	4,168.3600	4.1684	21.218	0	0	0
2022/08/10	2032	02/11/2023	11.22	Put	Bond Future	4,570.3300	4.5703	3,844.6500	3.8446	(15.878)	0	0	0
2022/08/10	2032	02/11/2023	11.23	Call	Bond Future	3,461.9700	3.4620	4,194.4000	4.1944	21.156	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
2022/08/10	2032	02/11/2023	11.23	Put	Bond Future	4,545.8300	4.5458	3,822.9500	3.8230	(15.902)	0	0	0
2022/08/10	2033	04/08/2022			Bond Future	114.2177	114.2177	114.2177	114.2177	0.000	0.0000	0.0000	0
2022/08/10	2033	03/11/2022			Bond Future	114.7186	114.7186	115.0155	115.0155	0.259	0.0000	0.0000	1,267
2022/08/10	2033	02/02/2023			Bond Future	116.7709	116.7709	117.0491	117.0491	0.238	0.0000	0.0000	5,967
2022/08/10	2033	04/05/2023			Bond Future	117.5693	117.5693	117.9665	117.9665	0.338	0.0000	0.0000	0
2022/08/10	2033	03/08/2023			Bond Future	120.0008	120.0008	120.3799	120.3799	0.316	0.0000	0.0000	0
2022/08/10	2033	02/11/2023			Bond Future	120.6902	120.6902	121.1121	121.1121	0.350	0.0000	0.0000	0
2022/08/10	2037	04/08/2022			Bond Future	11.0850	81.7987	11.0850	81.7987	0.000	0.0000	0.0000	0
2022/08/10	2037	03/11/2022	11.30	Put	Bond Future	1,927.4400	1.9274	1,323.3100	1.3233	(31.344)	0	0	0
2022/08/10	2037	03/11/2022	11.31	Call	Bond Future	2,547.6200	2.5476	3,423.9100	3.4239	34.396	0	0	0
2022/08/10	2037	03/11/2022	11.31	Put	Bond Future	1,902.2100	1.9022	1,304.1100	1.3041	(31.442)	0	0	0
2022/08/10	2037	03/11/2022	11.32	Call	Bond Future	2,582.2200	2.5822	3,464.5000	3.4645	34.167	0	0	0
2022/08/10	2037	03/11/2022			Bond Future	11.2023	83.2739	10.9610	84.7483	(2.154)	0.0000	0.0000	66,843
2022/08/10	2037	03/11/2022	11.30	Call	Bond Future	2,513.2400	2.5132	3,383.5000	3.3835	34.627	0	0	0
2022/08/10	2037	03/11/2022	11.32	Put	Bond Future	1,877.2700	1.8773	1,285.1600	1.2852	(31.541)	0	0	0
2022/08/10	2037	02/02/2023	11.97	Call	Bond Future	5,464.7000	5.4647	6,508.6800	6.5087	19.104	0	0	0
2022/08/10	2037	02/02/2023	11.03	Call	Bond Future	2,315.9600	2.3160	2,985.8700	2.9859	28.926	0	0	0
2022/08/10	2037	02/02/2023	11.03	Put	Bond Future	4,163.4700	4.1635	3,350.6800	3.3507	(19.522)	0	0	0
2022/08/10	2037	02/02/2023	11.04	Call	Bond Future	2,342.8800	2.3429	3,017.3700	3.0174	28.789	0	0	0
2022/08/10	2037	02/02/2023	11.04	Put	Bond Future	4,129.3500	4.1294	3,321.1400	3.3211	(19.572)	0	0	0
2022/08/10	2037	02/02/2023			Bond Future	11.3376	80.4879	11.0899	81.9706	(2.185)	0.0000	0.0000	63,547
2022/08/10	2037	02/02/2023	11.10	Call	Bond Future	2,507.7500	2.5078	3,209.5800	3.2096	27.986	0	0	636
2022/08/10	2037	02/02/2023	11.10	Put	Bond Future	3,929.3800	3.9294	3,148.5100	3.1485	(19.873)	0	0	0
2022/08/10	2037	02/02/2023	11.97	Put	Bond Future	1,853.9600	1.8540	1,415.2400	1.4152	(23.664)	0	0	636
2022/08/10	2037	02/02/2023	11.05	Call	Bond Future	2,369.9600	2.3700	3,049.0300	3.0490	28.653	0	0	0
2022/08/10	2037	02/02/2023	11.05	Put	Bond Future	4,095.4600	4.0955	3,291.8300	3.2918	(19.622)	0	0	0
2022/08/10	2037	04/05/2023	13.73	Put	Bond Future	763.2300	0.7632	578.5000	0.5785	(24.204)	0	0	400
2022/08/10	2037	04/05/2023	11.30	Call	Bond Future	3,378.4200	3.3784	4,184.3200	4.1843	23.854	0	0	0
2022/08/10	2037	04/05/2023	11.30	Put	Bond Future	4,373.6000	4.3736	3,587.0400	3.5870	(17.984)	0	0	0
2022/08/10	2037	04/05/2023	11.31	Call	Bond Future	3,407.2700	3.4073	4,217.0500	4.2170	23.766	0	0	0
2022/08/10	2037	04/05/2023	11.31	Put	Bond Future	4,343.4900	4.3435	3,560.8100	3.5608	(18.020)	0	0	0
2022/08/10	2037	04/05/2023	11.03	Put	Bond Future	5,258.5000	5.2585	4,364.7000	4.3647	(16.997)	0	0	0
2022/08/10	2037	04/05/2023			Bond Future	11.4702	81.9766	11.1993	83.5691	(2.362)	0.0000	0.0000	0
2022/08/10	2037	04/05/2023	11.78	Call	Bond Future	4,897.2300	4.8972	5,878.0000	5.8780	20.027	0	0	400
2022/08/10	2037	04/05/2023	11.78	Put	Bond Future	3,131.9800	3.1320	2,520.2900	2.5203	(19.530)	0	0	0
2022/08/10	2037	04/05/2023	13.73	Call	Bond Future	12,413.0700	12.4131	13,820.8000	13.8208	11.341	0	0	0
2022/08/10	2037	04/05/2023	11.32	Call	Bond Future	3,436.5200	3.4365	4,250.1800	4.2502	23.677	0	0	0
2022/08/10	2037	04/05/2023	11.32	Put	Bond Future	4,313.8400	4.3138	3,535.0400	3.5350	(18.054)	0	0	0
2022/08/10	2037	04/05/2023	11.03	Call	Bond Future	2,647.2200	2.6472	3,345.8800	3.3459	26.392	0	0	400
2022/08/10	2037	03/08/2023	12.13	Call	Bond Future	6,284.2800	6.2843	7,326.3600	7.3264	16.582	0	0	0
2022/08/10	2037	03/08/2023	12.13	Put	Bond Future	3,257.0600	3.2571	2,693.7700	2.6938	(17.294)	0	0	0
2022/08/10	2037	03/08/2023	12.12	Call	Bond Future	6,249.8800	6.2499	7,289.2600	7.2893	16.630	0	0	0
2022/08/10	2037	03/08/2023	12.12	Put	Bond Future	3,276.4300	3.2764	2,710.4400	2.7104	(17.275)	0	0	0
2022/08/10	2037	03/08/2023			Bond Future	11.5826	79.4005	11.3046	81.0058	(2.400)	0.0000	0.0000	0
2022/08/10	2037	03/08/2023	12.14	Call	Bond Future	6,318.7300	6.3187	7,363.5000	7.3635	16.534	0	0	0
2022/08/10	2037	03/08/2023	12.14	Put	Bond Future	3,237.8000	3.2378	2,677.2000	2.6772	(17.314)	0	0	0

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2022/08/10	2037	02/11/2023	11.56	Put	Bond Future	5,338.1900	5.3382	4,538.8800	4.5389	(14.973)	0	0	0
2022/08/10	2037	02/11/2023	11.57	Call	Bond Future	4,378.2300	4.3782	5,240.1100	5.2401	19.686	0	0	0
2022/08/10	2037	02/11/2023	11.55	Put	Bond Future	5,366.5600	5.3666	4,564.1400	4.5641	(14.952)	0	0	0
2022/08/10	2037	02/11/2023			Bond Future	11.7357	80.7824	11.4426	82.4405	(2.498)	0.0000	0.0000	0
2022/08/10	2037	02/11/2023	11.56	Call	Bond Future	4,350.1200	4.3501	5,208.8900	5.2089	19.741	0	0	0
2022/08/10	2037	02/11/2023	11.57	Put	Bond Future	5,309.5900	5.3096	4,513.3900	4.5134	(14.996)	0	0	0
2022/08/10	2037	02/11/2023	11.55	Call	Bond Future	4,321.7200	4.3217	5,177.3800	5.1774	19.799	0	0	0
2022/08/10	2038	04/08/2022			Bond Future	128.5855	128.5855	128.5855	128.5855	0.000	0.0000	0.0000	0
2022/08/10	2038	03/11/2022			Bond Future	130.7331	130.7331	131.0727	131.0727	0.260	0.0000	0.0000	5,346
2022/08/10	2038	02/02/2023			Bond Future	131.1596	131.1596	131.4781	131.4781	0.243	0.0000	0.0000	0
2022/08/10	2038	04/05/2023			Bond Future	133.6118	133.6118	134.0654	134.0654	0.339	0.0000	0.0000	0
2022/08/10	2038	03/08/2023			Bond Future	134.3923	134.3923	134.8257	134.8257	0.322	0.0000	0.0000	0
2022/08/10	2038	02/11/2023			Bond Future	136.7688	136.7688	137.2504	137.2504	0.352	0.0000	0.0000	0
2022/08/10	2040	04/08/2022			Bond Future	11.1500	83.8519	11.1500	83.8519	0.000	0.0000	0.0000	0
2022/08/10	2040	03/11/2022	10.70	Call	Bond Future	907.9800	0.9080	1,307.0900	1.3071	43.956	0	0	1,078
2022/08/10	2040	03/11/2022	11.20	Call	Bond Future	2,236.2800	2.2363	2,938.1500	2.9381	31.386	0	0	1,078
2022/08/10	2040	03/11/2022	11.20	Put	Bond Future	2,537.2600	2.5373	1,885.4800	1.8855	(25.688)	0	0	0
2022/08/10	2040	03/11/2022	12.52	Call	Bond Future	8,107.9100	8.1079	9,318.6000	9.3186	14.932	0	0	0
2022/08/10	2040	03/11/2022	11.41	Put	Bond Future	1,931.5800	1.9316	1,398.3900	1.3984	(27.604)	0	0	0
2022/08/10	2040	03/11/2022	12.00	Call	Bond Future	5,559.0500	5.5590	6,636.5000	6.6365	19.382	0	0	1,160
2022/08/10	2040	03/11/2022	12.00	Put	Bond Future	853.1700	0.8532	576.9700	0.5770	(32.373)	0	0	0
2022/08/10	2040	03/11/2022	11.39	Call	Bond Future	2,916.2800	2.9163	3,725.9700	3.7260	27.764	0	0	0
2022/08/10	2040	03/11/2022	11.40	Call	Bond Future	2,954.2700	2.9543	3,769.3700	3.7694	27.591	0	0	0
2022/08/10	2040	03/11/2022			Bond Future	11.2459	85.4763	11.0413	86.8299	(1.819)	0.0000	0.0000	62,121
2022/08/10	2040	03/11/2022	10.70	Put	Bond Future	4,597.6900	4.5977	3,643.1500	3.6431	(20.761)	0	0	0
2022/08/10	2040	03/11/2022	10.80	Call	Bond Future	1,115.7900	1.1158	1,574.1600	1.5742	41.080	0	0	1,500
2022/08/10	2040	03/11/2022	10.80	Put	Bond Future	4,110.8300	4.1108	3,215.5500	3.2156	(21.779)	0	0	0
2022/08/10	2040	03/11/2022	12.52	Put	Bond Future	398.3300	0.3983	255.3700	0.2554	(35.890)	0	0	1,078
2022/08/10	2040	03/11/2022	11.41	Call	Bond Future	2,992.6500	2.9926	3,813.1100	3.8131	27.416	0	0	0
2022/08/10	2040	03/11/2022	11.50	Call	Bond Future	3,346.6200	3.3466	4,214.0400	4.2140	25.919	0	0	1,500
2022/08/10	2040	03/11/2022	11.50	Put	Bond Future	1,712.4800	1.7125	1,226.2500	1.2263	(28.393)	0	0	0
2022/08/10	2040	03/11/2022	11.30	Call	Bond Future	2,583.3100	2.5833	3,343.0800	3.3431	29.411	0	0	1,160
2022/08/10	2040	03/11/2022	11.30	Put	Bond Future	2,231.3100	2.2313	1,637.4300	1.6374	(26.616)	0	0	0
2022/08/10	2040	03/11/2022	11.39	Put	Bond Future	1,983.4200	1.9834	1,439.4600	1.4395	(27.425)	0	0	0
2022/08/10	2040	03/11/2022	11.40	Put	Bond Future	1,957.2700	1.9573	1,418.7200	1.4187	(27.515)	0	0	0
2022/08/10	2040	02/02/2023	12.07	Put	Bond Future	1,925.2700	1.9253	1,531.4400	1.5314	(20.456)	0	0	621
2022/08/10	2040	02/02/2023	12.24	Call	Bond Future	6,917.7000	6.9177	7,928.9000	7.9289	14.618	0	0	0
2022/08/10	2040	02/02/2023	12.24	Put	Bond Future	1,658.3200	1.6583	1,310.1400	1.3101	(20.996)	0	0	0
2022/08/10	2040	02/02/2023	12.27	Call	Bond Future	7,047.3800	7.0474	8,066.1500	8.0662	14.456	0	0	0
2022/08/10	2040	02/02/2023	12.27	Put	Bond Future	1,615.1500	1.6151	1,274.5400	1.2745	(21.088)	0	0	388
2022/08/10	2040	02/02/2023	11.12	Call	Bond Future	2,688.6900	2.6887	3,315.8400	3.3158	23.325	0	0	0
2022/08/10	2040	02/02/2023	11.12	Put	Bond Future	4,349.6900	4.3497	3,617.4600	3.6175	(16.834)	0	0	0
2022/08/10	2040	02/02/2023	11.19	Call	Bond Future	2,903.1800	2.9032	3,559.2400	3.5592	22.598	0	0	621
2022/08/10	2040	02/02/2023	11.19	Put	Bond Future	4,103.5700	4.1036	3,400.2500	3.4002	(17.139)	0	0	0
2022/08/10	2040	02/02/2023	10.93	Call	Bond Future	2,150.6700	2.1507	2,697.9900	2.6980	25.449	0	0	0
2022/08/10	2040	02/02/2023	10.96	Call	Bond Future	2,230.9500	2.2309	2,790.9400	2.7909	25.101	0	0	388

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
2022/08/10	2040	02/02/2023	10.96	Put	Bond Future	4,959.7100	4.9597	4,160.3200	4.1603	(16.118)	0	0	0
2022/08/10	2040	02/02/2023			Bond Future	11.3753	82.4788	11.1658	83.8382	(1.842)	0.0000	0.0000	64,040
2022/08/10	2040	02/02/2023	12.07	Call	Bond Future	6,193.3800	6.1934	7,158.9300	7.1589	15.590	0	0	0
2022/08/10	2040	02/02/2023	11.11	Call	Bond Future	2,658.9100	2.6589	3,281.9000	3.2819	23.430	0	0	0
2022/08/10	2040	02/02/2023	11.11	Put	Bond Future	4,386.0300	4.3860	3,649.6400	3.6496	(16.789)	0	0	0
2022/08/10	2040	02/02/2023	10.93	Put	Bond Future	5,081.9800	5.0820	4,269.9200	4.2699	(15.979)	0	0	0
2022/08/10	2040	02/02/2023	11.10	Call	Bond Future	2,629.0600	2.6291	3,247.8900	3.2479	23.538	0	0	0
2022/08/10	2040	02/02/2023	11.10	Put	Bond Future	4,422.3900	4.4224	3,681.8400	3.6818	(16.745)	0	0	0
2022/08/10	2040	02/02/2023	10.18	Call	Bond Future	717.7100	0.7177	972.6500	0.9727	35.521	0	0	0
2022/08/10	2040	02/02/2023	10.18	Put	Bond Future	8,964.6900	8.9647	7,860.2500	7.8602	(12.320)	0	0	0
2022/08/10	2040	02/02/2023	10.21	Call	Bond Future	751.9000	0.7519	1,016.2300	1.0162	35.155	0	0	388
2022/08/10	2040	02/02/2023	10.21	Put	Bond Future	8,776.6100	8.7766	7,681.5600	7.6816	(12.477)	0	0	0
2022/08/10	2040	04/05/2023	12.78	Call	Bond Future	9,203.8500	9.2038	10,343.5600	10.3436	12.383	0	0	0
2022/08/10	2040	04/05/2023	12.78	Put	Bond Future	1,746.7700	1.7468	1,417.7200	1.4177	(18.838)	0	0	388
2022/08/10	2040	04/05/2023	13.45	Put	Bond Future	1,110.2300	1.1102	889.0500	0.8891	(19.922)	0	0	486
2022/08/10	2040	04/05/2023	11.43	Call	Bond Future	4,002.8500	4.0029	4,773.6600	4.7737	19.257	0	0	0
2022/08/10	2040	04/05/2023	11.43	Put	Bond Future	4,455.0900	4.4551	3,757.1400	3.7571	(15.666)	0	0	0
2022/08/10	2040	04/05/2023	10.73	Put	Bond Future	7,160.8600	7.1609	6,206.3900	6.2064	(13.329)	0	0	0
2022/08/10	2040	04/05/2023			Bond Future	11.5016	84.0045	11.2713	85.4733	(2.003)	0.0000	0.0000	0
2022/08/10	2040	04/05/2023	11.48	Call	Bond Future	4,166.7600	4.1668	4,954.9600	4.9550	18.916	0	0	486
2022/08/10	2040	04/05/2023	11.48	Put	Bond Future	4,302.8200	4.3028	3,622.2600	3.6223	(15.817)	0	0	0
2022/08/10	2040	04/05/2023	13.45	Call	Bond Future	12,051.3500	12.0513	13,298.9300	13.2989	10.352	0	0	0
2022/08/10	2040	04/05/2023	11.41	Call	Bond Future	3,938.0800	3.9381	4,701.8800	4.7019	19.395	0	0	0
2022/08/10	2040	04/05/2023	11.41	Put	Bond Future	4,517.3300	4.5173	3,812.3700	3.8124	(15.606)	0	0	0
2022/08/10	2040	04/05/2023	11.42	Call	Bond Future	3,970.4100	3.9704	4,737.7200	4.7377	19.326	0	0	0
2022/08/10	2040	04/05/2023	11.42	Put	Bond Future	4,486.1100	4.4861	3,784.6600	3.7847	(15.636)	0	0	0
2022/08/10	2040	04/05/2023	10.17	Call	Bond Future	1,111.7800	1.1118	1,439.2300	1.4392	29.453	0	0	388
2022/08/10	2040	04/05/2023	10.17	Put	Bond Future	10,200.0800	10.2001	9,058.7700	9.0588	(11.189)	0	0	0
2022/08/10	2040	04/05/2023	10.73	Call	Bond Future	2,075.3200	2.0753	2,589.6100	2.5896	24.781	0	0	486
2022/08/10	2040	04/05/2023	10.92	Call	Bond Future	2,521.9900	2.5220	3,106.4500	3.1064	23.175	0	0	388
2022/08/10	2040	04/05/2023	10.92	Put	Bond Future	6,310.7200	6.3107	5,426.4200	5.4264	(14.013)	0	0	0
2022/08/10	2040	03/08/2023	12.23	Call	Bond Future	7,111.2300	7.1112	8,083.1200	8.0831	13.667	0	0	0
2022/08/10	2040	03/08/2023	12.23	Put	Bond Future	3,405.9800	3.4060	2,899.1700	2.8992	(14.880)	0	0	0
2022/08/10	2040	03/08/2023			Bond Future	11.6085	81.2197	11.3728	82.6984	(2.031)	0.0000	0.0000	0
2022/08/10	2040	03/08/2023	12.21	Call	Bond Future	7,036.6800	7.0367	8,003.7300	8.0037	13.743	0	0	0
2022/08/10	2040	03/08/2023	12.21	Put	Bond Future	3,446.4900	3.4465	2,934.8400	2.9348	(14.846)	0	0	0
2022/08/10	2040	03/08/2023	12.22	Call	Bond Future	7,074.0800	7.0741	8,043.5500	8.0436	13.705	0	0	0
2022/08/10	2040	03/08/2023	12.22	Put	Bond Future	3,426.3300	3.4263	2,917.1000	2.9171	(14.862)	0	0	0
2022/08/10	2040	02/11/2023	11.58	Call	Bond Future	4,757.1900	4.7572	5,545.1300	5.5451	16.563	0	0	0
2022/08/10	2040	02/11/2023	11.58	Put	Bond Future	5,818.2300	5.8182	5,076.4300	5.0764	(12.750)	0	0	0
2022/08/10	2040	02/11/2023	11.59	Call	Bond Future	4,787.9000	4.7879	5,578.7000	5.5787	16.517	0	0	0
2022/08/10	2040	02/11/2023	11.60	Put	Bond Future	5,755.8100	5.7558	5,019.7300	5.0197	(12.788)	0	0	0
2022/08/10	2040	02/11/2023			Bond Future	11.7533	82.6331	11.5045	84.1628	(2.117)	0.0000	0.0000	0
2022/08/10	2040	02/11/2023	11.59	Put	Bond Future	5,787.1300	5.7871	5,048.1900	5.0482	(12.769)	0	0	0
2022/08/10	2040	02/11/2023	11.60	Call	Bond Future	4,818.3100	4.8183	5,611.9700	5.6120	16.472	0	0	0
2022/08/10	2044	04/08/2022			Bond Future	11.1400	80.8694	11.1400	80.8694	0.000	0.0000	0.0000	0
2022/08/10	2044	03/11/2022	10.60	Call	Bond Future	766.6500	0.7667	1,135.3200	1.1353	48.088	0	0	1,600

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/10	2044	03/11/2022	10.60	Put	Bond Future	5,192.1600	5.1922	4,140.5400	4.1405	(20.254)	0	0	0
2022/08/10	2044	03/11/2022	11.30	Call	Bond Future	2,692.2200	2.6922	3,500.9100	3.5009	30.038	0	0	1,600
2022/08/10	2044	03/11/2022	11.30	Put	Bond Future	2,242.1700	2.2422	1,630.5700	1.6306	(27.277)	0	0	0
2022/08/10	2044	03/11/2022	11.40	Put	Bond Future	1,965.7700	1.9658	1,411.7200	1.4117	(28.185)	0	0	0
2022/08/10	2044	03/11/2022	11.41	Call	Bond Future	3,113.7200	3.1137	3,985.5400	3.9855	27.999	0	0	0
2022/08/10	2044	03/11/2022	11.41	Put	Bond Future	1,939.8500	1.9399	1,391.3800	1.3914	(28.274)	0	0	0
2022/08/10	2044	03/11/2022			Bond Future	11.2324	82.4195	11.0233	83.8398	(1.862)	0.0000	0.0000	66,441
2022/08/10	2044	03/11/2022	11.39	Call	Bond Future	3,035.0700	3.0351	3,895.7000	3.8957	28.356	0	0	0
2022/08/10	2044	03/11/2022	11.39	Put	Bond Future	1,991.9900	1.9920	1,432.3300	1.4323	(28.096)	0	0	0
2022/08/10	2044	03/11/2022	11.40	Call	Bond Future	3,074.2900	3.0743	3,940.5300	3.9405	28.177	0	0	0
2022/08/10	2044	02/02/2023	11.15	Call	Bond Future	2,913.3000	2.9133	3,597.7700	3.5978	23.495	0	0	0
2022/08/10	2044	02/02/2023	11.15	Put	Bond Future	4,269.6200	4.2696	3,526.1800	3.5262	(17.412)	0	0	0
2022/08/10	2044	02/02/2023	11.14	Call	Bond Future	2,881.6400	2.8816	3,561.7700	3.5618	23.602	0	0	0
2022/08/10	2044	02/02/2023	11.14	Put	Bond Future	4,305.5600	4.3056	3,557.7800	3.5578	(17.368)	0	0	0
2022/08/10	2044	02/02/2023			Bond Future	11.3536	79.4933	11.1394	80.9212	(1.887)	0.0000	0.0000	30,170
2022/08/10	2044	02/02/2023	11.16	Call	Bond Future	2,944.9000	2.9449	3,633.7100	3.6337	23.390	0	0	0
2022/08/10	2044	02/02/2023	11.16	Put	Bond Future	4,233.7100	4.2337	3,494.6100	3.4946	(17.458)	0	0	0
2022/08/10	2044	04/05/2023	11.42	Call	Bond Future	4,167.6300	4.1676	4,984.4000	4.9844	19.598	0	0	0
2022/08/10	2044	04/05/2023	11.42	Put	Bond Future	4,501.4300	4.5014	3,782.5700	3.7826	(15.970)	0	0	0
2022/08/10	2044	04/05/2023	11.41	Call	Bond Future	4,134.1100	4.1341	4,947.2300	4.9472	19.669	0	0	0
2022/08/10	2044	04/05/2023	11.41	Put	Bond Future	4,532.9500	4.5330	3,810.4400	3.8104	(15.939)	0	0	0
2022/08/10	2044	04/05/2023			Bond Future	11.4715	80.9638	11.2374	82.4994	(2.041)	0.0000	0.0000	0
2022/08/10	2044	04/05/2023	11.43	Call	Bond Future	4,201.2500	4.2013	5,021.6700	5.0217	19.528	0	0	0
2022/08/10	2044	04/05/2023	11.43	Put	Bond Future	4,470.1000	4.4701	3,754.8900	3.7549	(16.000)	0	0	0
2022/08/10	2044	03/08/2023	12.16	Call	Bond Future	7,153.4500	7.1535	8,166.1700	8.1662	14.157	0	0	0
2022/08/10	2044	03/08/2023	12.16	Put	Bond Future	3,553.8300	3.5538	3,018.9500	3.0189	(15.051)	0	0	0
2022/08/10	2044	03/08/2023	12.15	Call	Bond Future	7,115.8300	7.1158	8,126.0000	8.1260	14.196	0	0	0
2022/08/10	2044	03/08/2023	12.15	Put	Bond Future	3,574.9800	3.5750	3,037.5500	3.0375	(15.033)	0	0	0
2022/08/10	2044	03/08/2023			Bond Future	11.5709	78.2419	11.3312	79.7895	(2.071)	0.0000	0.0000	0
2022/08/10	2044	03/08/2023	12.17	Call	Bond Future	7,191.1200	7.1911	8,206.3700	8.2064	14.118	0	0	0
2022/08/10	2044	03/08/2023	12.17	Put	Bond Future	3,532.8100	3.5328	3,000.4600	3.0005	(15.069)	0	0	0
2022/08/10	2044	02/11/2023	11.57	Call	Bond Future	4,995.4400	4.9954	5,834.3900	5.8344	16.794	0	0	0
2022/08/10	2044	02/11/2023	11.57	Put	Bond Future	5,846.2500	5.8463	5,086.2700	5.0863	(12.999)	0	0	0
2022/08/10	2044	02/11/2023			Bond Future	11.7053	79.6034	11.4530	81.2023	(2.155)	0.0000	0.0000	0
2022/08/10	2044	02/11/2023	11.56	Call	Bond Future	4,963.9400	4.9639	5,799.9000	5.7999	16.841	0	0	0
2022/08/10	2044	02/11/2023	11.56	Put	Bond Future	5,878.2500	5.8783	5,115.2800	5.1153	(12.980)	0	0	0
2022/08/10	2044	02/11/2023	11.55	Call	Bond Future	4,932.1700	4.9322	5,765.1200	5.7651	16.888	0	0	0
2022/08/10	2044	02/11/2023	11.55	Put	Bond Future	5,910.0700	5.9101	5,144.0900	5.1441	(12.961)	0	0	0
2022/08/10	2046	04/08/2022			Bond Future	117.3147	117.3147	117.3147	117.3147	0.000	0.0000	0.0000	0
2022/08/10	2046	03/11/2022			Bond Future	117.2228	117.2228	117.7005	117.7005	0.407	0.0000	0.0000	15,983
2022/08/10	2046	02/02/2023			Bond Future	119.3208	119.3208	119.7820	119.7820	0.387	0.0000	0.0000	0
2022/08/10	2046	04/05/2023			Bond Future	119.5111	119.5111	120.0978	120.0978	0.491	0.0000	0.0000	0
2022/08/10	2046	03/08/2023			Bond Future	121.9845	121.9845	122.5561	122.5561	0.469	0.0000	0.0000	0
2022/08/10	2046	02/11/2023			Bond Future	122.0283	122.0283	122.6471	122.6471	0.507	0.0000	0.0000	0
2022/08/10	2050	04/08/2022			Bond Future	119.0217	119.0217	119.0217	119.0217	0.000	0.0000	0.0000	0
2022/08/10	2050	03/11/2022			Bond Future	121.0454	121.0454	121.1326	121.1326	0.072	0.0000	0.0000	9,910

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/10	2050	02/02/2023			Bond Future	121.0872	121.0872	121.1509	121.1509	0.053	0.0000	0.0000	0
2022/08/10	2050	04/05/2023			Bond Future	123.3511	123.3511	123.5350	123.5350	0.149	0.0000	0.0000	0
2022/08/10	2050	03/08/2023			Bond Future	123.7002	123.7002	123.8606	123.8606	0.130	0.0000	0.0000	0
2022/08/10	2050	02/11/2023			Bond Future	125.8875	125.8875	126.0877	126.0877	0.159	0.0000	0.0000	0
2022/08/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/10	AL37	03/11/2022			Index Future	830.3410	830.3410	837.9360	837.9360	0.915	0.0000	0.0000	0
2022/08/10	AL37	02/02/2023			Index Future	844.9860	844.9860	852.5480	852.5480	0.895	0.0000	0.0000	0
2022/08/10	AL37	04/05/2023			Index Future	860.5730	860.5730	869.1100	869.1100	0.992	0.0000	0.0000	0
2022/08/10	AL37	03/08/2023			Index Future	878.1580	878.1580	886.6850	886.6850	0.971	0.0000	0.0000	0
2022/08/10	AL37	02/11/2023			Index Future	893.5210	893.5210	902.4610	902.4610	1.001	0.0000	0.0000	0
2022/08/10	AL7T	03/11/2022			Index Future	959.3100	959.3100	972.5160	972.5160	1.377	0.0000	0.0000	0
2022/08/10	AL7T	02/02/2023			Index Future	976.2290	976.2290	989.4750	989.4750	1.357	0.0000	0.0000	0
2022/08/10	AL7T	04/05/2023			Index Future	994.2380	994.2380	1,008.6960	1,008.6960	1.454	0.0000	0.0000	0
2022/08/10	AL7T	03/08/2023			Index Future	1,014.5550	1,014.5550	1,029.0950	1,029.0950	1.433	0.0000	0.0000	0
2022/08/10	AL7T	02/11/2023			Index Future	1,032.3040	1,032.3040	1,047.4040	1,047.4040	1.463	0.0000	0.0000	0
2022/08/10	ALBI	03/11/2022			Index Future	848.2480	848.2480	860.4790	860.4790	1.442	0.0000	0.0000	138
2022/08/10	ALBI	02/02/2023			Index Future	863.2090	863.2090	875.4840	875.4840	1.422	0.0000	0.0000	0
2022/08/10	ALBI	04/05/2023			Index Future	879.1320	879.1320	892.4910	892.4910	1.520	0.0000	0.0000	0
2022/08/10	ALBI	03/08/2023			Index Future	897.0970	897.0970	910.5390	910.5390	1.498	0.0000	0.0000	0
2022/08/10	ALBI	02/11/2023			Index Future	912.7910	912.7910	926.7390	926.7390	1.528	0.0000	0.0000	0
2022/08/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/08/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/10	ES33	04/08/2022			Bond Future	11.8650	76.4474	11.8650	76.4474	0.000	0.0000	0.0000	0
2022/08/10	ES33	03/11/2022			Bond Future	12.0359	74.0123	11.7966	75.1751	(1.988)	0.0000	0.0000	0
2022/08/10	ES33	02/02/2023			Bond Future	12.2222	75.3374	11.9761	76.5050	(2.014)	0.0000	0.0000	350
2022/08/10	ES33	04/05/2023			Bond Future	12.4003	72.9552	12.1280	74.2187	(2.196)	0.0000	0.0000	0
2022/08/10	ES33	03/08/2023			Bond Future	12.5529	74.4692	12.2729	75.7409	(2.230)	0.0000	0.0000	0
2022/08/10	ES33	02/11/2023			Bond Future	12.7680	71.9937	12.4706	73.3102	(2.329)	0.0000	0.0000	0
2022/08/10	ES42	04/08/2022			Bond Future	12.2000	75.0659	12.2000	75.0659	0.000	0.0000	0.0000	0
2022/08/10	ES42	03/11/2022			Bond Future	12.3059	72.4177	12.0888	73.6548	(1.764)	0.0000	0.0000	0

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2022/08/10	ES42	02/02/2023			Bond Future	12.4672	73.7160	12.2443	74.9590	(1.787)	0.0000	0.0000	4,769
2022/08/10	ES42	04/05/2023			Bond Future	12.6280	70.8332	12.3828	72.1732	(1.942)	0.0000	0.0000	0
2022/08/10	ES42	03/08/2023			Bond Future	12.7624	72.3065	12.5111	73.6561	(1.969)	0.0000	0.0000	0
2022/08/10	ES42	02/11/2023			Bond Future	12.9494	69.3209	12.6832	70.7166	(2.056)	0.0000	0.0000	0
2022/08/10	GOVI	03/11/2022	820.41	Call	GOVI	159,550.0000	15.9550	281,110.0000	28.1110	76.189	0	0	0
2022/08/10	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/10	GOVI	03/11/2022	820.42	Call	GOVI	159,450.0000	15.9450	281,010.0000	28.1010	76.237	0	0	0
2022/08/10	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/10	GOVI	03/11/2022			GOVI	836.3650	836.3650	848.5210	848.5210	1.453	0.0000	0.0000	869
2022/08/10	GOVI	03/11/2022	820.43	Call	GOVI	159,350.0000	15.9350	280,910.0000	28.0910	76.285	0	0	0
2022/08/10	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/10	GOVI	02/02/2023	850.82	Call	GOVI	2,960.0000	0.2960	124,980.0000	12.4980	4122.297	0	0	0
2022/08/10	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/10	GOVI	02/02/2023	850.83	Call	GOVI	2,860.0000	0.2860	124,880.0000	12.4880	4266.434	0	0	0
2022/08/10	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/10	GOVI	02/02/2023			GOVI	851.1160	851.1160	863.3180	863.3180	1.434	0.0000	0.0000	0
2022/08/10	GOVI	02/02/2023	850.84	Call	GOVI	2,760.0000	0.2760	124,780.0000	12.4780	4421.014	0	0	0
2022/08/10	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/10	GOVI	04/05/2023	852.86	Call	GOVI	139,560.0000	13.9560	272,290.0000	27.2290	95.106	0	0	0
2022/08/10	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/10	GOVI	04/05/2023	852.87	Call	GOVI	139,460.0000	13.9460	272,190.0000	27.2190	95.174	0	0	0
2022/08/10	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/10	GOVI	04/05/2023			GOVI	866.8160	866.8160	880.0890	880.0890	1.531	0.0000	0.0000	0
2022/08/10	GOVI	04/05/2023	852.88	Call	GOVI	139,360.0000	13.9360	272,090.0000	27.2090	95.243	0	0	0
2022/08/10	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/10	GOVI	03/08/2023	837.21	Call	GOVI	473,190.0000	47.3190	606,760.0000	60.6760	28.228	0	0	0
2022/08/10	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/10	GOVI	03/08/2023	837.22	Call	GOVI	473,090.0000	47.3090	606,660.0000	60.6660	28.234	0	0	0
2022/08/10	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/10	GOVI	03/08/2023			GOVI	884.5290	884.5290	897.8860	897.8860	1.510	0.0000	0.0000	0
2022/08/10	GOVI	03/08/2023	837.23	Call	GOVI	472,990.0000	47.2990	606,560.0000	60.6560	28.239	0	0	0
2022/08/10	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/10	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/10	GOVI	02/11/2023	885.82	Call	GOVI	141,830.0000	14.1830	280,410.0000	28.0410	97.709	0	0	0
2022/08/10	GOVI	02/11/2023			GOVI	900.0030	900.0030	913.8610	913.8610	1.540	0.0000	0.0000	0
2022/08/10	GOVI	02/11/2023	885.80	Call	GOVI	142,030.0000	14.2030	280,610.0000	28.0610	97.571	0	0	0
2022/08/10	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/10	GOVI	02/11/2023	885.81	Call	GOVI	141,930.0000	14.1930	280,510.0000	28.0510	97.640	0	0	0
2022/08/10	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/08/10	IGOV	03/11/2022			Index Future	325.4980	325.4980	325.9150	325.9150	0.128	0.0000	0.0000	703
2022/08/10	IGOV	02/02/2023			Index Future	331.3170	331.3170	331.6770	331.6770	0.109	0.0000	0.0000	0
2022/08/10	IGOV	04/05/2023			Index Future	337.5060	337.5060	338.1970	338.1970	0.205	0.0000	0.0000	0
2022/08/10	IGOV	03/08/2023			Index Future	344.4780	344.4780	345.1110	345.1110	0.184	0.0000	0.0000	0
2022/08/10	IGOV	02/11/2023			Index Future	350.5780	350.5780	351.3260	351.3260	0.213	0.0000	0.0000	0

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2022/08/10	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/08/10	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/08/10	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/08/10	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/08/10	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/08/10	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/08/10	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/08/10	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/08/10	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/08/10	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/08/10	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/08/10	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/08/10	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/08/10	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/08/10	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/08/10	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/08/10	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/08/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/08/10	JBAF	17/08/2022			Jibar Tradeable Future	5.7450	94.2550	5.7450	94.2550	0.000	0.0000	0.0000	0
2022/08/10	JBAF	21/09/2022			Jibar Tradeable Future	5.8250	94.1750	5.8150	94.1850	(0.172)	0.0000	0.0000	0
2022/08/10	JBAF	19/10/2022			Jibar Tradeable Future	6.4300	93.5700	6.3700	93.6300	(0.933)	0.0000	0.0000	0
2022/08/10	JBAF	16/11/2022			Jibar Tradeable Future	6.5300	93.4700	6.4700	93.5300	(0.919)	0.0000	0.0000	0
2022/08/10	JBAF	21/12/2022			Jibar Tradeable Future	6.9950	93.0050	6.9150	93.0850	(1.144)	0.0000	0.0000	68
2022/08/10	JBAF	18/01/2023			Jibar Tradeable Future	7.0800	92.9200	7.0000	93.0000	(1.130)	0.0000	0.0000	0
2022/08/10	JBAF	15/03/2023			Jibar Tradeable Future	7.4000	92.6000	7.2900	92.7100	(1.486)	0.0000	0.0000	0
2022/08/10	JBAF	21/06/2023			Jibar Tradeable Future	7.6650	92.3350	7.5000	92.5000	(2.153)	0.0000	0.0000	0
2022/08/10	JBAF	20/09/2023			Jibar Tradeable Future	7.8450	92.1550	7.6650	92.3350	(2.294)	0.0000	0.0000	75
2022/08/10	JBAF	20/12/2023			Jibar Tradeable Future	7.7550	92.2450	7.5600	92.4400	(2.515)	0.0000	0.0000	272
2022/08/10	JBAF	20/03/2024			Jibar Tradeable Future	7.8600	92.1400	7.6700	92.3300	(2.417)	0.0000	0.0000	0
2022/08/10	JBAF	19/06/2024			Jibar Tradeable Future	7.8200	92.1800	7.6100	92.3900	(2.685)	0.0000	0.0000	0
2022/08/10	R023	04/08/2022			Bond Future	6.9200	103.8721	6.9200	103.8721	0.000	0.0000	0.0000	0
2022/08/10	R023	03/11/2022	6.25	Call	Bond Future	0.8300	0.0008	1.2900	0.0013	55.422	0	0	0
2022/08/10	R023	03/11/2022	6.25	Put	Bond Future	346.5300	0.3465	317.6200	0.3176	(8.343)	0	0	0
2022/08/10	R023	03/11/2022	6.26	Call	Bond Future	0.9000	0.0009	1.3800	0.0014	53.333	0	0	0
2022/08/10	R023	03/11/2022	6.26	Put	Bond Future	343.5400	0.3435	314.6500	0.3146	(8.410)	0	0	0
2022/08/10	R023	03/11/2022			Bond Future	7.3804	101.5747	7.2841	101.6040	(1.305)	0.0000	0.0000	24,229
2022/08/10	R023	03/11/2022	6.27	Call	Bond Future	0.9900	0.0010	1.5200	0.0015	53.535	0	0	0
2022/08/10	R023	03/11/2022	6.27	Put	Bond Future	340.5600	0.3406	311.7200	0.3117	(8.468)	0	0	0
2022/08/10	R035	04/08/2022			Bond Future	10.9300	90.0589	10.9300	90.0589	0.000	0.0000	0.0000	0
2022/08/10	R035	03/11/2022	10.57	Call	Bond Future	918.3900	0.9184	1,359.1200	1.3591	47.989	0	0	0
2022/08/10	R035	03/11/2022	10.57	Put	Bond Future	3,919.9800	3.9200	2,997.5000	2.9975	(23.533)	0	0	582
2022/08/10	R035	03/11/2022	11.15	Call	Bond Future	2,453.4200	2.4534	3,244.5400	3.2445	32.246	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
2022/08/10	R035	03/11/2022	11.15	Put	Bond Future	1,939.1300	1.9391	1,367.0400	1.3670	(29.502)	0	0	0
2022/08/10	R035	03/11/2022	12.68	Call	Bond Future	9,087.7400	9.0877	10,365.9100	10.3659	14.065	0	0	0
2022/08/10	R035	03/11/2022	12.68	Put	Bond Future	206.1400	0.2061	121.1000	0.1211	(41.254)	0	0	976
2022/08/10	R035	03/11/2022	10.99	Call	Bond Future	1,945.5100	1.9455	2,643.6200	2.6436	35.883	0	0	0
2022/08/10	R035	03/11/2022	10.99	Put	Bond Future	2,381.0100	2.3810	1,715.9100	1.7159	(27.934)	0	0	582
2022/08/10	R035	03/11/2022	11.05	Call	Bond Future	2,129.0900	2.1291	2,862.7500	2.8627	34.459	0	0	976
2022/08/10	R035	03/11/2022			Bond Future	11.0631	87.1401	10.8361	88.5033	(2.051)	0.0000	0.0000	60,084
2022/08/10	R035	03/11/2022	9.82	Call	Bond Future	133.6100	0.1336	238.3900	0.2384	78.422	0	0	582
2022/08/10	R035	03/11/2022	9.82	Put	Bond Future	7,993.7400	7.9937	6,735.3100	6.7353	(15.743)	0	0	0
2022/08/10	R035	03/11/2022	10.30	Call	Bond Future	500.6600	0.5007	790.3500	0.7903	57.862	0	0	976
2022/08/10	R035	03/11/2022	10.30	Put	Bond Future	5,209.4400	5.2094	4,135.9200	4.1359	(20.607)	0	0	0
2022/08/10	R035	03/11/2022	11.14	Call	Bond Future	2,420.0900	2.4201	3,205.5800	3.2056	32.457	0	0	0
2022/08/10	R035	03/11/2022	11.14	Put	Bond Future	1,964.7300	1.9647	1,387.0100	1.3870	(29.405)	0	0	0
2022/08/10	R035	03/11/2022	11.05	Put	Bond Future	2,206.6600	2.2067	1,577.1100	1.5771	(28.530)	0	0	0
2022/08/10	R035	03/11/2022	11.13	Call	Bond Future	2,386.8200	2.3868	3,166.6500	3.1667	32.672	0	0	0
2022/08/10	R035	03/11/2022	11.13	Put	Bond Future	1,990.4400	1.9904	1,407.0600	1.4071	(29.309)	0	0	0
2022/08/10	R035	02/02/2023	11.94	Call	Bond Future	5,712.0400	5.7120	6,703.5300	6.7035	17.358	0	0	0
2022/08/10	R035	02/02/2023	13.22	Put	Bond Future	495.9000	0.4959	360.9000	0.3609	(27.223)	0	0	976
2022/08/10	R035	02/02/2023	10.88	Call	Bond Future	2,161.6000	2.1616	2,762.2200	2.7622	27.786	0	0	0
2022/08/10	R035	02/02/2023	10.88	Put	Bond Future	4,101.8800	4.1019	3,334.0300	3.3340	(18.719)	0	0	0
2022/08/10	R035	02/02/2023	10.66	Call	Bond Future	1,641.7100	1.6417	2,147.4900	2.1475	30.808	0	0	0
2022/08/10	R035	02/02/2023	10.66	Put	Bond Future	4,915.4300	4.9154	4,052.7400	4.0527	(17.551)	0	0	582
2022/08/10	R035	02/02/2023	10.30	Put	Bond Future	6,499.8500	6.4999	5,488.5300	5.4885	(15.559)	0	0	0
2022/08/10	R035	02/02/2023	10.60	Call	Bond Future	1,516.6700	1.5167	1,996.9100	1.9969	31.664	0	0	0
2022/08/10	R035	02/02/2023	10.60	Put	Bond Future	5,159.0700	5.1591	4,270.8400	4.2708	(17.217)	0	0	0
2022/08/10	R035	02/02/2023	10.64	Put	Bond Future	4,995.7300	4.9957	4,124.5000	4.1245	(17.439)	0	0	0
2022/08/10	R035	02/02/2023	9.81	Call	Bond Future	457.6700	0.4577	656.9700	0.6570	43.547	0	0	582
2022/08/10	R035	02/02/2023	9.81	Put	Bond Future	9,163.0600	9.1631	7,993.8900	7.9939	(12.760)	0	0	0
2022/08/10	R035	02/02/2023	9.85	Call	Bond Future	489.1900	0.4892	699.2900	0.6993	42.949	0	0	0
2022/08/10	R035	02/02/2023	9.89	Call	Bond Future	522.4000	0.5224	743.6700	0.7437	42.356	0	0	388
2022/08/10	R035	02/02/2023	9.89	Put	Bond Future	8,696.9100	8.6969	7,549.7100	7.5497	(13.191)	0	0	0
2022/08/10	R035	02/02/2023			Bond Future	11.2088	88.6787	10.9758	90.0471	(2.079)	0.0000	0.0000	72,176
2022/08/10	R035	02/02/2023	11.94	Put	Bond Future	1,613.0800	1.6131	1,236.1000	1.2361	(23.370)	0	0	0
2022/08/10	R035	02/02/2023	11.98	Call	Bond Future	5,870.2100	5.8702	6,872.9400	6.8729	17.082	0	0	0
2022/08/10	R035	02/02/2023	11.98	Put	Bond Future	1,555.2600	1.5553	1,189.5200	1.1895	(23.516)	0	0	388
2022/08/10	R035	02/02/2023	13.22	Call	Bond Future	11,112.7300	11.1127	12,346.2000	12.3462	11.100	0	0	0
2022/08/10	R035	02/02/2023	11.05	Call	Bond Future	2,623.8400	2.6238	3,296.8400	3.2968	25.649	0	0	976
2022/08/10	R035	02/02/2023	11.05	Put	Bond Future	3,553.2000	3.5532	2,857.7300	2.8577	(19.573)	0	0	0
2022/08/10	R035	02/02/2023	11.06	Call	Bond Future	2,652.5200	2.6525	3,329.7200	3.3297	25.530	0	0	0
2022/08/10	R035	02/02/2023	11.06	Put	Bond Future	3,522.9300	3.5229	2,831.6600	2.8317	(19.622)	0	0	582
2022/08/10	R035	02/02/2023	10.86	Call	Bond Future	2,110.4500	2.1104	2,702.4400	2.7024	28.050	0	0	0
2022/08/10	R035	02/02/2023	10.86	Put	Bond Future	4,170.7700	4.1708	3,394.2900	3.3943	(18.617)	0	0	0
2022/08/10	R035	02/02/2023	10.87	Call	Bond Future	2,136.0600	2.1361	2,732.3800	2.7324	27.917	0	0	0
2022/08/10	R035	02/02/2023	10.87	Put	Bond Future	4,136.3300	4.1363	3,364.1800	3.3642	(18.668)	0	0	0
2022/08/10	R035	02/02/2023	10.30	Call	Bond Future	981.1000	0.9811	1,338.2500	1.3382	36.403	0	0	976
2022/08/10	R035	02/02/2023	10.64	Call	Bond Future	1,599.3600	1.5994	2,096.6000	2.0966	31.090	0	0	388
2022/08/10	R035	02/02/2023	9.85	Put	Bond Future	8,928.6200	8.9286	7,770.2500	7.7702	(12.974)	0	0	0
2022/08/10	R035	04/05/2023	11.22	Put	Bond Future	4,158.3500	4.1583	3,439.0000	3.4390	(17.299)	0	0	0

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2022/08/10	R035	04/05/2023	12.46	Call	Bond Future	7,777.9100	7.7779	8,898.0600	8.8981	14.402	0	0	0
2022/08/10	R035	04/05/2023	12.46	Put	Bond Future	1,747.3600	1.7474	1,387.1400	1.3871	(20.615)	0	0	388
2022/08/10	R035	04/05/2023	13.18	Call	Bond Future	10,642.4900	10.6425	11,891.3600	11.8914	11.735	0	0	0
2022/08/10	R035	04/05/2023	13.18	Put	Bond Future	1,050.8100	1.0508	819.3100	0.8193	(22.031)	0	0	491
2022/08/10	R035	04/05/2023	11.17	Call	Bond Future	3,315.5000	3.3155	4,058.6000	4.0586	22.413	0	0	491
2022/08/10	R035	04/05/2023	11.20	Call	Bond Future	3,401.1800	3.4012	4,155.0600	4.1551	22.165	0	0	0
2022/08/10	R035	04/05/2023	11.21	Call	Bond Future	3,430.0600	3.4301	4,187.5200	4.1875	22.083	0	0	0
2022/08/10	R035	04/05/2023	10.60	Call	Bond Future	1,919.5800	1.9196	2,451.3500	2.4513	27.702	0	0	388
2022/08/10	R035	04/05/2023	10.60	Put	Bond Future	6,294.7700	6.2948	5,346.1700	5.3462	(15.070)	0	0	0
2022/08/10	R035	04/05/2023			Bond Future	11.3422	85.8179	11.0851	87.2983	(2.267)	0.0000	0.0000	0
2022/08/10	R035	04/05/2023	11.22	Call	Bond Future	3,459.0700	3.4591	4,220.0900	4.2201	22.001	0	0	0
2022/08/10	R035	04/05/2023	11.17	Put	Bond Future	4,303.1700	4.3032	3,565.9000	3.5659	(17.133)	0	0	0
2022/08/10	R035	04/05/2023	11.20	Put	Bond Future	4,215.6500	4.2156	3,489.1600	3.4892	(17.233)	0	0	0
2022/08/10	R035	04/05/2023	11.21	Put	Bond Future	4,186.9100	4.1869	3,464.0000	3.4640	(17.266)	0	0	0
2022/08/10	R035	04/05/2023	9.85	Call	Bond Future	815.8400	0.8158	1,102.5900	1.1026	35.148	0	0	388
2022/08/10	R035	04/05/2023	9.85	Put	Bond Future	9,942.4500	9.9425	8,748.8300	8.7488	(12.005)	0	0	0
2022/08/10	R035	04/05/2023	10.42	Call	Bond Future	1,576.5300	1.5765	2,042.7100	2.0427	29.570	0	0	491
2022/08/10	R035	04/05/2023	10.42	Put	Bond Future	7,060.7300	7.0607	6,046.5400	6.0465	(14.364)	0	0	0
2022/08/10	R035	03/08/2023	12.00	Call	Bond Future	6,101.0400	6.1010	7,064.3900	7.0644	15.790	0	0	0
2022/08/10	R035	03/08/2023	12.00	Put	Bond Future	3,117.2300	3.1172	2,590.7200	2.5907	(16.890)	0	0	0
2022/08/10	R035	03/08/2023			Bond Future	11.4514	87.5789	11.1878	89.0687	(2.303)	0.0000	0.0000	0
2022/08/10	R035	03/08/2023	11.98	Call	Bond Future	6,032.7500	6.0327	6,990.9900	6.9910	15.884	0	0	0
2022/08/10	R035	03/08/2023	11.98	Put	Bond Future	3,155.0500	3.1550	2,623.4300	2.6234	(16.850)	0	0	0
2022/08/10	R035	03/08/2023	11.99	Call	Bond Future	6,066.7000	6.0667	7,027.5000	7.0275	15.837	0	0	0
2022/08/10	R035	03/08/2023	11.99	Put	Bond Future	3,135.9200	3.1359	2,606.8600	2.6069	(16.871)	0	0	0
2022/08/10	R035	02/11/2023	11.41	Call	Bond Future	4,176.7100	4.1767	4,960.6100	4.9606	18.768	0	0	0
2022/08/10	R035	02/11/2023	11.41	Put	Bond Future	5,321.2200	5.3212	4,563.1100	4.5631	(14.247)	0	0	0
2022/08/10	R035	02/11/2023	11.42	Call	Bond Future	4,204.2300	4.2042	4,991.0300	4.9910	18.714	0	0	0
2022/08/10	R035	02/11/2023	11.42	Put	Bond Future	5,293.2300	5.2932	4,538.0200	4.5380	(14.267)	0	0	0
2022/08/10	R035	02/11/2023			Bond Future	11.6181	84.6085	11.3387	86.1506	(2.405)	0.0000	0.0000	0
2022/08/10	R035	02/11/2023	11.43	Call	Bond Future	4,231.4600	4.2315	5,021.1500	5.0212	18.662	0	0	0
2022/08/10	R035	02/11/2023	11.43	Put	Bond Future	5,264.9900	5.2650	4,512.6700	4.5127	(14.289)	0	0	0
2022/08/10	R186	04/08/2022			Bond Future	8.9000	107.0946	8.9000	107.0946	0.000	0.0000	0.0000	0
2022/08/10	R186	03/11/2022	8.53	Call	Bond Future	486.2300	0.4862	817.7400	0.8177	68.180	0	0	0
2022/08/10	R186	03/11/2022	8.53	Put	Bond Future	2,285.8700	2.2859	1,593.6200	1.5936	(30.284)	0	0	0
2022/08/10	R186	03/11/2022	8.54	Call	Bond Future	495.9300	0.4959	831.9000	0.8319	67.745	0	0	0
2022/08/10	R186	03/11/2022	8.54	Put	Bond Future	2,260.0200	2.2600	1,572.2300	1.5722	(30.433)	0	0	0
2022/08/10	R186	03/11/2022	8.91	Put	Bond Future	1,425.9200	1.4259	913.2300	0.9132	(35.955)	0	0	4,310
2022/08/10	R186	03/11/2022			Bond Future	9.0416	108.9182	8.7492	109.9420	(3.233)	0.0000	0.0000	66,200
2022/08/10	R186	03/11/2022	8.23	Call	Bond Future	263.0900	0.2631	475.8300	0.4758	80.862	0	0	4,310
2022/08/10	R186	03/11/2022	8.23	Put	Bond Future	3,136.0500	3.1361	2,325.0300	2.3250	(25.861)	0	0	0
2022/08/10	R186	03/11/2022	8.55	Call	Bond Future	505.7600	0.5058	846.2200	0.8462	67.317	0	0	0
2022/08/10	R186	03/11/2022	8.55	Put	Bond Future	2,234.3200	2.2343	1,551.0200	1.5510	(30.582)	0	0	0
2022/08/10	R186	03/11/2022	8.91	Call	Bond Future	966.7300	0.9667	1,477.8000	1.4778	52.866	0	0	0
2022/08/10	R186	02/02/2023	8.33	Call	Bond Future	563.7200	0.5637	847.1100	0.8471	50.271	0	0	0
2022/08/10	R186	02/02/2023	8.33	Put	Bond Future	3,436.0600	3.4361	2,700.6500	2.7006	(21.403)	0	0	0
2022/08/10	R186	02/02/2023	8.32	Call	Bond Future	555.8800	0.5559	836.4300	0.8364	50.470	0	0	0

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2022/08/10	R186	02/02/2023	8.32	Put	Bond Future	3,462.1600	3.4622	2,723.9100	2.7239	(21.323)	0	0	0
2022/08/10	R186	02/02/2023			Bond Future	9.1909	105.5437	8.8822	106.5625	(3.359)	0.0000	0.0000	0
2022/08/10	R186	02/02/2023	8.34	Call	Bond Future	571.8700	0.5719	858.1500	0.8581	50.060	0	0	0
2022/08/10	R186	02/02/2023	8.34	Put	Bond Future	3,410.2800	3.4103	2,677.7600	2.6778	(21.480)	0	0	0
2022/08/10	R186	04/05/2023	8.83	Put	Bond Future	2,791.5100	2.7915	2,127.8600	2.1279	(23.774)	0	0	0
2022/08/10	R186	04/05/2023	8.84	Call	Bond Future	1,232.1400	1.2321	1,715.1500	1.7151	39.201	0	0	0
2022/08/10	R186	04/05/2023			Bond Future	9.3357	107.4946	8.9669	108.6382	(3.950)	0.0000	0.0000	0
2022/08/10	R186	04/05/2023	8.83	Call	Bond Future	1,219.3200	1.2193	1,699.3400	1.6993	39.368	0	0	0
2022/08/10	R186	04/05/2023	8.84	Put	Bond Future	2,772.9600	2.7730	2,112.3000	2.1123	(23.825)	0	0	0
2022/08/10	R186	04/05/2023	8.82	Call	Bond Future	1,206.5800	1.2066	1,683.6000	1.6836	39.535	0	0	0
2022/08/10	R186	04/05/2023	8.82	Put	Bond Future	2,810.1600	2.8102	2,143.5100	2.1435	(23.723)	0	0	0
2022/08/10	R186	03/08/2023	9.74	Call	Bond Future	2,665.3500	2.6654	3,362.4700	3.3625	26.155	0	0	0
2022/08/10	R186	03/08/2023	9.74	Put	Bond Future	1,762.0700	1.7621	1,317.7000	1.3177	(25.219)	0	0	0
2022/08/10	R186	03/08/2023	9.73	Put	Bond Future	1,772.7700	1.7728	1,326.2100	1.3262	(25.190)	0	0	0
2022/08/10	R186	03/08/2023			Bond Future	9.4253	104.3953	9.0325	105.5368	(4.167)	0.0000	0.0000	0
2022/08/10	R186	03/08/2023	9.75	Call	Bond Future	2,683.6600	2.6837	3,382.9400	3.3829	26.057	0	0	0
2022/08/10	R186	03/08/2023	9.75	Put	Bond Future	1,751.8400	1.7518	1,309.6300	1.3096	(25.243)	0	0	0
2022/08/10	R186	03/08/2023	9.73	Call	Bond Future	2,647.5000	2.6475	3,342.4300	3.3424	26.249	0	0	0
2022/08/10	R186	02/11/2023	9.40	Call	Bond Future	1,943.8500	1.9438	2,542.2400	2.5422	30.784	0	0	0
2022/08/10	R186	02/11/2023	9.40	Put	Bond Future	2,611.5300	2.6115	2,016.4400	2.0164	(22.787)	0	0	0
2022/08/10	R186	02/11/2023			Bond Future	9.6481	106.2141	9.2060	107.4076	(4.583)	0.0000	0.0000	0
2022/08/10	R186	02/11/2023	9.39	Call	Bond Future	1,929.5700	1.9296	2,525.6800	2.5257	30.893	0	0	0
2022/08/10	R186	02/11/2023	9.39	Put	Bond Future	2,624.2700	2.6243	2,026.9000	2.0269	(22.763)	0	0	0
2022/08/10	R186	02/11/2023	9.38	Call	Bond Future	1,915.3400	1.9153	2,509.1700	2.5092	31.004	0	0	0
2022/08/10	R186	02/11/2023	9.38	Put	Bond Future	2,637.0700	2.6371	2,037.4200	2.0374	(22.739)	0	0	0
2022/08/10	R197	04/08/2022			Bond Future	331.5355	331.5355	331.5355	331.5355	0.000	0.0000	0.0000	0
2022/08/10	R197	03/11/2022			Bond Future	336.8876	336.8876	336.9538	336.9538	0.020	0.0000	0.0000	831
2022/08/10	R197	02/02/2023			Bond Future	334.0912	334.0912	334.0885	334.0885	(0.001)	0.0000	0.0000	0
2022/08/10	R197	04/05/2023			Bond Future	340.3384	340.3384	340.6643	340.6643	0.096	0.0000	0.0000	0
2022/08/10	R197	03/08/2023			Bond Future	338.2355	338.2355	338.4917	338.4917	0.076	0.0000	0.0000	0
2022/08/10	R197	02/11/2023			Bond Future	344.2128	344.2128	344.5757	344.5757	0.105	0.0000	0.0000	0
2022/08/10	R202	04/08/2022			Bond Future	247.2083	247.2083	247.2083	247.2083	0.000	0.0000	0.0000	0
2022/08/10	R202	03/11/2022			Bond Future	251.1803	251.1803	251.2467	251.2467	0.026	0.0000	0.0000	6,140
2022/08/10	R202	02/02/2023			Bond Future	250.9872	250.9872	251.0024	251.0024	0.006	0.0000	0.0000	460
2022/08/10	R202	04/05/2023			Bond Future	255.6792	255.6792	255.9411	255.9411	0.102	0.0000	0.0000	0
2022/08/10	R202	03/08/2023			Bond Future	256.1101	256.1101	256.3204	256.3204	0.082	0.0000	0.0000	0
2022/08/10	R202	02/11/2023			Bond Future	260.6389	260.6389	260.9302	260.9302	0.112	0.0000	0.0000	0
2022/08/10	R209	04/08/2022			Bond Future	10.9150	69.5281	10.9150	69.5281	0.000	0.0000	0.0000	0
2022/08/10	R209	03/11/2022	9.25	Call	Bond Future	19.2100	0.0192	40.3100	0.0403	109.839	0	0	6,000
2022/08/10	R209	03/11/2022	9.25	Put	Bond Future	10,294.2000	10.2942	9,068.9600	9.0690	(11.902)	0	0	0
2022/08/10	R209	03/11/2022	9.50	Call	Bond Future	46.6300	0.0466	91.9000	0.0919	97.083	0	0	0
2022/08/10	R209	03/11/2022	9.50	Put	Bond Future	8,752.1100	8.7521	7,551.0400	7.5510	(13.723)	0	0	0
2022/08/10	R209	03/11/2022	12.00	Call	Bond Future	5,289.0100	5.2890	6,352.7800	6.3528	20.113	0	0	0
2022/08/10	R209	03/11/2022	12.00	Put	Bond Future	476.4300	0.4764	293.8600	0.2939	(38.320)	0	0	9,500
2022/08/10	R209	03/11/2022	11.03	Call	Bond Future	1,892.6200	1.8926	2,576.6200	2.5766	36.140	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
2022/08/10	R209	03/11/2022	11.03	Put	Bond Future	1,889.1200	1.8891	1,326.7800	1.3268	(29.767)	0	0	0
2022/08/10	R209	03/11/2022	10.50	Put	Bond Future	3,583.1500	3.5831	2,722.5200	2.7225	(24.019)	0	0	0
2022/08/10	R209	03/11/2022			Bond Future	11.0293	67.6115	10.7939	68.8579	(2.135)	0.0000	0.0000	18,801
2022/08/10	R209	03/11/2022	10.00	Call	Bond Future	208.7100	0.2087	364.3800	0.3644	74.587	0	0	9,500
2022/08/10	R209	03/11/2022	10.00	Put	Bond Future	5,903.9200	5.9039	4,813.2500	4.8132	(18.474)	0	0	6,000
2022/08/10	R209	03/11/2022	11.02	Call	Bond Future	1,864.9400	1.8649	2,543.5600	2.5436	36.388	0	0	0
2022/08/10	R209	03/11/2022	11.02	Put	Bond Future	1,913.7200	1.9137	1,346.0000	1.3460	(29.666)	0	0	0
2022/08/10	R209	03/11/2022	11.50	Call	Bond Future	3,390.9400	3.3909	4,296.7600	4.2968	26.713	0	0	0
2022/08/10	R209	03/11/2022	11.50	Put	Bond Future	993.8500	0.9939	653.3300	0.6533	(34.263)	0	0	0
2022/08/10	R209	03/11/2022	10.50	Call	Bond Future	735.3000	0.7353	1,121.0100	1.1210	52.456	0	0	0
2022/08/10	R209	03/11/2022	11.00	Call	Bond Future	1,810.4500	1.8104	2,478.2300	2.4782	36.885	0	0	0
2022/08/10	R209	03/11/2022	11.00	Put	Bond Future	1,963.9500	1.9640	1,385.3900	1.3854	(29.459)	0	0	8,750
2022/08/10	R209	03/11/2022	11.01	Call	Bond Future	1,837.5900	1.8376	2,510.8100	2.5108	36.636	0	0	0
2022/08/10	R209	03/11/2022	11.01	Put	Bond Future	1,938.7000	1.9387	1,365.5800	1.3656	(29.562)	0	0	0
2022/08/10	R209	02/02/2023	10.80	Put	Bond Future	3,678.1300	3.6781	2,968.5700	2.9686	(19.291)	0	0	0
2022/08/10	R209	02/02/2023	10.78	Call	Bond Future	1,781.2800	1.7813	2,317.2200	2.3172	30.087	0	0	0
2022/08/10	R209	02/02/2023	10.79	Call	Bond Future	1,803.3300	1.8033	2,343.2800	2.3433	29.942	0	0	0
2022/08/10	R209	02/02/2023			Bond Future	11.1541	68.8061	10.9131	70.0596	(2.161)	0.0000	0.0000	2,066
2022/08/10	R209	02/02/2023	10.80	Call	Bond Future	1,825.3300	1.8253	2,369.2900	2.3693	29.801	0	0	0
2022/08/10	R209	02/02/2023	10.78	Put	Bond Future	3,740.8700	3.7409	3,023.2900	3.0233	(19.182)	0	0	0
2022/08/10	R209	02/02/2023	10.79	Put	Bond Future	3,709.4900	3.7095	2,995.9200	2.9959	(19.236)	0	0	0
2022/08/10	R209	04/05/2023	11.09	Call	Bond Future	2,870.3000	2.8703	3,546.5300	3.5465	23.560	0	0	0
2022/08/10	R209	04/05/2023	11.09	Put	Bond Future	3,804.5100	3.8045	3,135.8600	3.1359	(17.575)	0	0	0
2022/08/10	R209	04/05/2023	11.10	Call	Bond Future	2,895.2800	2.8953	3,574.8300	3.5748	23.471	0	0	0
2022/08/10	R209	04/05/2023	11.10	Put	Bond Future	3,778.0600	3.7781	3,112.7300	3.1127	(17.610)	0	0	0
2022/08/10	R209	04/05/2023			Bond Future	11.2734	66.9273	11.0105	68.2722	(2.331)	0.0000	0.0000	0
2022/08/10	R209	04/05/2023	11.11	Call	Bond Future	2,920.3500	2.9204	3,603.2200	3.6032	23.383	0	0	0
2022/08/10	R209	04/05/2023	11.11	Put	Bond Future	3,751.7700	3.7518	3,089.7600	3.0898	(17.645)	0	0	0
2022/08/10	R209	03/08/2023	11.95	Put	Bond Future	2,729.3800	2.7294	2,262.7100	2.2627	(17.098)	0	0	0
2022/08/10	R209	03/08/2023	11.93	Call	Bond Future	5,475.0000	5.4750	6,359.6700	6.3597	16.158	0	0	0
2022/08/10	R209	03/08/2023	11.94	Call	Bond Future	5,505.2200	5.5052	6,392.1700	6.3922	16.111	0	0	0
2022/08/10	R209	03/08/2023			Bond Future	11.3686	68.3015	11.0997	69.6574	(2.365)	0.0000	0.0000	0
2022/08/10	R209	03/08/2023	11.95	Call	Bond Future	5,535.2200	5.5352	6,424.4700	6.4245	16.065	0	0	0
2022/08/10	R209	03/08/2023	11.93	Put	Bond Future	2,762.8800	2.7629	2,291.6300	2.2916	(17.056)	0	0	0
2022/08/10	R209	03/08/2023	11.94	Put	Bond Future	2,746.2100	2.7462	2,277.2400	2.2772	(17.077)	0	0	0
2022/08/10	R209	02/11/2023	11.33	Call	Bond Future	3,725.7900	3.7258	4,450.0000	4.4500	19.438	0	0	0
2022/08/10	R209	02/11/2023	11.33	Put	Bond Future	4,617.0300	4.6170	3,940.9000	3.9409	(14.644)	0	0	0
2022/08/10	R209	02/11/2023	11.34	Call	Bond Future	3,750.1000	3.7501	4,476.9700	4.4770	19.383	0	0	0
2022/08/10	R209	02/11/2023	11.34	Put	Bond Future	4,591.6700	4.5917	3,918.2000	3.9182	(14.667)	0	0	0
2022/08/10	R209	02/11/2023			Bond Future	11.5110	66.3442	11.2281	67.7445	(2.458)	0.0000	0.0000	0
2022/08/10	R209	02/11/2023	11.35	Call	Bond Future	3,774.7700	3.7748	4,504.3100	4.5043	19.327	0	0	0
2022/08/10	R209	02/11/2023	11.35	Put	Bond Future	4,566.7200	4.5667	3,895.9200	3.8959	(14.689)	0	0	0
2022/08/10	R210	04/08/2022			Bond Future	225.4728	225.4728	225.4728	225.4728	0.000	0.0000	0.0000	0
2022/08/10	R210	03/11/2022			Bond Future	226.6138	226.6138	226.7531	226.7531	0.061	0.0000	0.0000	732
2022/08/10	R210	02/02/2023			Bond Future	230.6689	230.6689	230.7628	230.7628	0.041	0.0000	0.0000	300
2022/08/10	R210	04/05/2023			Bond Future	231.8876	231.8876	232.2083	232.2083	0.138	0.0000	0.0000	0
2022/08/10	R210	03/08/2023			Bond Future	236.6851	236.6851	236.9604	236.9604	0.116	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
2022/08/10	R210	02/11/2023			Bond Future	237.6682	237.6682	238.0198	238.0198	0.148	0.0000	0.0000	0
2022/08/10	R213	04/08/2022			Bond Future	10.5750	83.2823	10.5750	83.2823	0.000	0.0000	0.0000	0
2022/08/10	R213	03/11/2022	9.19	Call	Bond Future	56.5300	0.0565	110.8000	0.1108	96.002	0	0	476
2022/08/10	R213	03/11/2022	9.19	Put	Bond Future	7,738.2900	7.7383	6,588.1800	6.5882	(14.863)	0	0	0
2022/08/10	R213	03/11/2022	10.38	Call	Bond Future	936.2200	0.9362	1,405.9300	1.4059	50.171	0	0	0
2022/08/10	R213	03/11/2022	10.38	Put	Bond Future	2,633.7100	2.6337	1,899.0400	1.8990	(27.895)	0	0	0
2022/08/10	R213	03/11/2022	10.39	Call	Bond Future	953.7200	0.9537	1,428.8700	1.4289	49.821	0	0	0
2022/08/10	R213	03/11/2022	10.39	Put	Bond Future	2,603.1700	2.6032	1,873.9400	1.8739	(28.013)	0	0	0
2022/08/10	R213	03/11/2022	10.37	Call	Bond Future	918.9300	0.9189	1,383.1900	1.3832	50.522	0	0	0
2022/08/10	R213	03/11/2022	10.37	Put	Bond Future	2,664.5000	2.6645	1,924.3800	1.9244	(27.777)	0	0	200
2022/08/10	R213	03/11/2022			Bond Future	10.7380	81.0986	10.4830	82.3030	(2.375)	0.0000	0.0000	33,851
2022/08/10	R213	03/11/2022	9.13	Call	Bond Future	47.8600	0.0479	94.8600	0.0949	98.203	0	0	200
2022/08/10	R213	03/11/2022	9.13	Put	Bond Future	8,045.8900	8.0459	6,888.5100	6.8885	(14.385)	0	0	0
2022/08/10	R213	03/11/2022	9.84	Call	Bond Future	292.6800	0.2927	502.4400	0.5024	71.669	0	0	0
2022/08/10	R213	03/11/2022	9.84	Put	Bond Future	4,639.0100	4.6390	3,644.3900	3.6444	(21.440)	0	0	476
2022/08/10	R213	03/11/2022	10.40	Call	Bond Future	971.2600	0.9713	1,451.8700	1.4519	49.483	0	0	0
2022/08/10	R213	03/11/2022	10.40	Put	Bond Future	2,572.7000	2.5727	1,848.9300	1.8489	(28.133)	0	0	0
2022/08/10	R213	03/11/2022	9.98	Call	Bond Future	409.9200	0.4099	678.2000	0.6782	65.447	0	0	0
2022/08/10	R213	03/11/2022	9.98	Put	Bond Future	4,059.1000	4.0591	3,123.0000	3.1230	(23.062)	0	0	200
2022/08/10	R213	03/11/2022	10.19	Call	Bond Future	645.8300	0.6458	1,014.6700	1.0147	57.111	0	0	0
2022/08/10	R213	03/11/2022	10.19	Put	Bond Future	3,263.0300	3.2630	2,427.4900	2.4275	(25.606)	0	0	476
2022/08/10	R213	02/02/2023	10.43	Put	Bond Future	3,615.6200	3.6156	2,890.8900	2.8909	(20.044)	0	0	0
2022/08/10	R213	02/02/2023	12.20	Call	Bond Future	6,409.4700	6.4095	7,407.1600	7.4072	15.566	0	0	0
2022/08/10	R213	02/02/2023	12.20	Put	Bond Future	753.3600	0.7534	542.8300	0.5428	(27.945)	0	0	912
2022/08/10	R213	02/02/2023	10.22	Put	Bond Future	4,266.9900	4.2670	3,464.6400	3.4646	(18.804)	0	0	0
2022/08/10	R213	02/02/2023	10.23	Call	Bond Future	1,121.9300	1.1219	1,531.4100	1.5314	36.498	0	0	0
2022/08/10	R213	02/02/2023	10.35	Call	Bond Future	1,313.4300	1.3134	1,767.0900	1.7671	34.540	0	0	0
2022/08/10	R213	02/02/2023	10.35	Put	Bond Future	3,854.3700	3.8544	3,099.8100	3.0998	(19.577)	0	0	476
2022/08/10	R213	02/02/2023	10.01	Call	Bond Future	829.4500	0.8294	1,162.1400	1.1621	40.110	0	0	0
2022/08/10	R213	02/02/2023			Bond Future	10.8972	82.5303	10.6343	83.7386	(2.413)	0.0000	0.0000	0
2022/08/10	R213	02/02/2023	10.43	Call	Bond Future	1,452.5600	1.4526	1,936.0500	1.9360	33.285	0	0	912
2022/08/10	R213	02/02/2023	10.22	Call	Bond Future	1,107.2500	1.1072	1,513.1200	1.5131	36.656	0	0	0
2022/08/10	R213	02/02/2023	10.23	Put	Bond Future	4,233.8600	4.2339	3,435.1200	3.4351	(18.866)	0	0	0
2022/08/10	R213	02/02/2023	9.16	Call	Bond Future	231.3700	0.2314	353.7500	0.3538	52.894	0	0	476
2022/08/10	R213	02/02/2023	9.16	Put	Bond Future	8,664.4600	8.6645	7,578.6200	7.5786	(12.532)	0	0	0
2022/08/10	R213	02/02/2023	10.01	Put	Bond Future	5,001.3800	5.0014	4,125.8500	4.1258	(17.506)	0	0	476
2022/08/10	R213	02/02/2023	10.21	Call	Bond Future	1,092.8900	1.0929	1,495.1900	1.4952	36.811	0	0	0
2022/08/10	R213	02/02/2023	10.21	Put	Bond Future	4,300.4800	4.3005	3,494.5600	3.4946	(18.740)	0	0	0
2022/08/10	R213	04/05/2023	10.75	Call	Bond Future	2,297.6300	2.2976	2,918.5200	2.9185	27.023	0	0	0
2022/08/10	R213	04/05/2023	10.75	Put	Bond Future	3,615.9500	3.6160	2,925.5800	2.9256	(19.092)	0	0	0
2022/08/10	R213	04/05/2023			Bond Future	11.0443	80.5062	10.7516	81.8174	(2.651)	0.0000	0.0000	0
2022/08/10	R213	04/05/2023	10.74	Call	Bond Future	2,277.1700	2.2772	2,894.8000	2.8948	27.123	0	0	0
2022/08/10	R213	04/05/2023	10.74	Put	Bond Future	3,640.7800	3.6408	2,947.1500	2.9471	(19.052)	0	0	0
2022/08/10	R213	04/05/2023	10.73	Call	Bond Future	2,256.5400	2.2565	2,870.9100	2.8709	27.226	0	0	0
2022/08/10	R213	04/05/2023	10.73	Put	Bond Future	3,665.4600	3.6655	2,968.5700	2.9686	(19.012)	0	0	0
2022/08/10	R213	03/08/2023	11.62	Put	Bond Future	2,565.9000	2.5659	2,079.0900	2.0791	(18.972)	0	0	0
2022/08/10	R213	03/08/2023	11.63	Call	Bond Future	4,534.7700	4.5348	5,369.0700	5.3691	18.398	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
2022/08/10	R213	03/08/2023			Bond Future	11.1636	82.1572	10.8617	83.4760	(2.705)	0.0000	0.0000	0
2022/08/10	R213	03/08/2023	11.62	Call	Bond Future	4,507.8300	4.5078	5,339.8200	5.3398	18.457	0	0	0
2022/08/10	R213	03/08/2023	11.63	Put	Bond Future	2,550.9800	2.5510	2,066.4800	2.0665	(18.993)	0	0	0
2022/08/10	R213	03/08/2023	11.61	Call	Bond Future	4,481.2500	4.4813	5,310.9100	5.3109	18.514	0	0	0
2022/08/10	R213	03/08/2023	11.61	Put	Bond Future	2,581.2200	2.5812	2,092.0800	2.0921	(18.950)	0	0	0
2022/08/10	R213	02/11/2023	11.13	Call	Bond Future	3,111.8700	3.1119	3,801.1600	3.8012	22.150	0	0	0
2022/08/10	R213	02/11/2023	11.13	Put	Bond Future	4,061.5600	4.0616	3,384.4300	3.3844	(16.672)	0	0	0
2022/08/10	R213	02/11/2023			Bond Future	11.3548	80.0432	11.0324	81.4096	(2.839)	0.0000	0.0000	0
2022/08/10	R213	02/11/2023	11.12	Call	Bond Future	3,090.5100	3.0905	3,777.1900	3.7772	22.219	0	0	0
2022/08/10	R213	02/11/2023	11.12	Put	Bond Future	4,082.7900	4.0828	3,403.0500	3.4031	(16.649)	0	0	0
2022/08/10	R213	02/11/2023	11.11	Call	Bond Future	3,069.2300	3.0692	3,753.2900	3.7533	22.288	0	0	0
2022/08/10	R213	02/11/2023	11.11	Put	Bond Future	4,104.1300	4.1041	3,421.7700	3.4218	(16.626)	0	0	0
2022/08/10	R214	04/08/2022			Bond Future	11.0500	67.2892	11.0500	67.2892	0.000	0.0000	0.0000	0
2022/08/10	R214	03/11/2022	11.34	Call	Bond Future	2,530.3000	2.5303	3,267.9400	3.2679	29.152	0	0	0
2022/08/10	R214	03/11/2022	11.36	Put	Bond Future	1,516.2800	1.5163	1,070.3000	1.0703	(29.413)	0	0	0
2022/08/10	R214	03/11/2022			Bond Future	11.1610	65.1735	10.9471	66.3666	(1.917)	0.0000	0.0000	25,310
2022/08/10	R214	03/11/2022	11.34	Put	Bond Future	1,558.1900	1.5582	1,102.7900	1.1028	(29.226)	0	0	0
2022/08/10	R214	03/11/2022	11.35	Call	Bond Future	2,562.8500	2.5629	3,305.2200	3.3052	28.967	0	0	0
2022/08/10	R214	03/11/2022	11.35	Put	Bond Future	1,537.1100	1.5371	1,086.4400	1.0864	(29.319)	0	0	0
2022/08/10	R214	03/11/2022	11.36	Call	Bond Future	2,595.5900	2.5956	3,342.6500	3.3426	28.782	0	0	0
2022/08/10	R214	02/02/2023	11.07	Call	Bond Future	2,333.2200	2.3332	2,905.9300	2.9059	24.546	0	0	0
2022/08/10	R214	02/02/2023	11.07	Put	Bond Future	3,489.1800	3.4892	2,861.8400	2.8618	(17.980)	0	0	0
2022/08/10	R214	02/02/2023	11.08	Call	Bond Future	2,359.3000	2.3593	2,935.7100	2.9357	24.431	0	0	0
2022/08/10	R214	02/02/2023	11.08	Put	Bond Future	3,459.7400	3.4597	2,836.1000	2.8361	(18.026)	0	0	0
2022/08/10	R214	02/02/2023			Bond Future	11.2810	66.3242	11.0621	67.5243	(1.940)	0.0000	0.0000	65,489
2022/08/10	R214	02/02/2023	11.09	Call	Bond Future	2,385.3300	2.3853	2,965.4400	2.9654	24.320	0	0	0
2022/08/10	R214	02/02/2023	11.09	Put	Bond Future	3,430.3100	3.4303	2,810.3700	2.8104	(18.072)	0	0	0
2022/08/10	R214	04/05/2023	11.36	Call	Bond Future	3,513.9900	3.5140	4,207.3800	4.2074	19.732	0	0	0
2022/08/10	R214	04/05/2023	11.36	Put	Bond Future	3,672.4600	3.6725	3,078.6700	3.0787	(16.169)	0	0	0
2022/08/10	R214	04/05/2023	11.37	Call	Bond Future	3,541.9600	3.5420	4,238.3700	4.2384	19.662	0	0	0
2022/08/10	R214	04/05/2023	11.37	Put	Bond Future	3,647.0400	3.6470	3,056.2700	3.0563	(16.199)	0	0	0
2022/08/10	R214	04/05/2023			Bond Future	11.3897	64.2544	11.1516	65.5415	(2.091)	0.0000	0.0000	0
2022/08/10	R214	04/05/2023	11.38	Call	Bond Future	3,570.0200	3.5700	4,269.4400	4.2694	19.591	0	0	0
2022/08/10	R214	04/05/2023	11.38	Put	Bond Future	3,621.7800	3.6218	3,034.0200	3.0340	(16.228)	0	0	0
2022/08/10	R214	03/08/2023	12.14	Call	Bond Future	6,074.6000	6.0746	6,942.1300	6.9421	14.281	0	0	0
2022/08/10	R214	03/08/2023	12.14	Put	Bond Future	2,740.0700	2.7401	2,309.6700	2.3097	(15.708)	0	0	0
2022/08/10	R214	03/08/2023	12.15	Call	Bond Future	6,106.5700	6.1066	6,976.1900	6.9762	14.241	0	0	0
2022/08/10	R214	03/08/2023	12.15	Put	Bond Future	2,723.8100	2.7238	2,295.5000	2.2955	(15.725)	0	0	0
2022/08/10	R214	03/08/2023			Bond Future	11.4779	65.5728	11.2348	66.8707	(2.118)	0.0000	0.0000	0
2022/08/10	R214	03/08/2023	12.16	Call	Bond Future	6,138.3400	6.1383	7,010.0400	7.0100	14.201	0	0	0
2022/08/10	R214	03/08/2023	12.16	Put	Bond Future	2,707.4200	2.7074	2,281.1900	2.2812	(15.743)	0	0	0
2022/08/10	R214	02/11/2023	11.45	Put	Bond Future	4,907.4000	4.9074	4,266.3500	4.2663	(13.063)	0	0	0
2022/08/10	R214	02/11/2023	11.46	Call	Bond Future	4,097.2200	4.0972	4,798.9300	4.7989	17.126	0	0	0
2022/08/10	R214	02/11/2023	11.46	Put	Bond Future	4,880.8200	4.8808	4,242.2900	4.2423	(13.082)	0	0	0
2022/08/10	R214	02/11/2023			Bond Future	11.6104	63.4223	11.3549	64.7626	(2.200)	0.0000	0.0000	0
2022/08/10	R214	02/11/2023	11.45	Call	Bond Future	4,071.1500	4.0712	4,770.3400	4.7703	17.174	0	0	0
2022/08/10	R214	02/11/2023	11.47	Call	Bond Future	4,123.3600	4.1234	4,827.5800	4.8276	17.079	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
2022/08/10	R214	02/11/2023	11.47	Put	Bond Future	4,854.3700	4.8544	4,218.3500	4.2183	(13.102)	0	0	0
2022/08/10	R248	04/08/2022			Bond Future	11.0800	84.1710	11.0800	84.1710	0.000	0.0000	0.0000	0
2022/08/10	R248	03/11/2022	11.20	Call	Bond Future	2,564.5700	2.5646	3,438.2200	3.4382	34.066	0	0	1,650
2022/08/10	R248	03/11/2022	11.20	Put	Bond Future	2,433.4100	2.4334	1,733.0300	1.7330	(28.782)	0	0	0
2022/08/10	R248	03/11/2022	11.30	Put	Bond Future	2,132.2700	2.1323	1,497.6600	1.4977	(29.762)	0	0	0
2022/08/10	R248	03/11/2022	11.31	Put	Bond Future	2,104.1500	2.1041	1,475.9200	1.4759	(29.857)	0	0	0
2022/08/10	R248	03/11/2022	11.32	Call	Bond Future	3,024.1100	3.0241	3,976.2600	3.9763	31.485	0	0	0
2022/08/10	R248	03/11/2022			Bond Future	11.1809	81.2830	10.9563	82.8571	(2.009)	0.0000	0.0000	258,811
2022/08/10	R248	03/11/2022	11.30	Call	Bond Future	2,945.0900	2.9451	3,884.5100	3.8845	31.898	0	0	0
2022/08/10	R248	03/11/2022	11.31	Call	Bond Future	2,984.5700	2.9846	3,930.3700	3.9304	31.690	0	0	0
2022/08/10	R248	03/11/2022	11.32	Put	Bond Future	2,076.1900	2.0762	1,454.3100	1.4543	(29.953)	0	0	0
2022/08/10	R248	03/11/2022	11.90	Call	Bond Future	5,624.4600	5.6245	6,874.0900	6.8741	22.218	0	0	1,650
2022/08/10	R248	03/11/2022	11.90	Put	Bond Future	928.5600	0.9286	604.1600	0.6042	(34.936)	0	0	0
2022/08/10	R248	02/02/2023	11.10	Put	Bond Future	4,353.2300	4.3532	3,534.2500	3.5343	(18.813)	0	0	0
2022/08/10	R248	02/02/2023	11.08	Call	Bond Future	2,909.4100	2.9094	3,664.9500	3.6650	25.969	0	0	0
2022/08/10	R248	02/02/2023	11.08	Put	Bond Future	4,427.7000	4.4277	3,598.9600	3.5990	(18.717)	0	0	0
2022/08/10	R248	02/02/2023			Bond Future	11.3010	82.7181	11.0706	84.3024	(2.039)	0.0000	0.0000	0
2022/08/10	R248	02/02/2023	11.10	Call	Bond Future	2,974.4400	2.9744	3,739.7400	3.7397	25.729	0	0	2,700
2022/08/10	R248	02/02/2023	11.06	Call	Bond Future	2,844.8200	2.8448	3,590.5600	3.5906	26.214	0	0	0
2022/08/10	R248	02/02/2023	11.06	Put	Bond Future	4,503.0300	4.5030	3,664.4900	3.6645	(18.622)	0	0	0
2022/08/10	R248	02/02/2023	11.07	Call	Bond Future	2,877.0300	2.8770	3,627.6800	3.6277	26.091	0	0	0
2022/08/10	R248	02/02/2023	11.07	Put	Bond Future	4,465.2200	4.4652	3,631.5900	3.6316	(18.669)	0	0	0
2022/08/10	R248	02/02/2023	10.40	Call	Bond Future	1,179.5100	1.1795	1,600.0600	1.6001	35.655	0	0	2,700
2022/08/10	R248	02/02/2023	10.40	Put	Bond Future	7,702.5200	7.7025	6,538.7900	6.5388	(15.108)	0	0	0
2022/08/10	R248	04/05/2023	11.35	Call	Bond Future	4,224.3900	4.2244	5,128.9300	5.1289	21.412	0	0	0
2022/08/10	R248	04/05/2023	11.35	Put	Bond Future	4,622.9400	4.6229	3,832.8800	3.8329	(17.090)	0	0	0
2022/08/10	R248	04/05/2023			Bond Future	11.4097	79.8107	11.1594	81.5053	(2.194)	0.0000	0.0000	0
2022/08/10	R248	04/05/2023	11.33	Call	Bond Future	4,155.5500	4.1556	5,051.9300	5.0519	21.571	0	0	0
2022/08/10	R248	04/05/2023	11.33	Put	Bond Future	4,688.3700	4.6884	3,890.1500	3.8901	(17.026)	0	0	0
2022/08/10	R248	04/05/2023	11.34	Call	Bond Future	4,189.9100	4.1899	5,090.3800	5.0904	21.491	0	0	0
2022/08/10	R248	04/05/2023	11.34	Put	Bond Future	4,655.5500	4.6556	3,861.4200	3.8614	(17.058)	0	0	0
2022/08/10	R248	03/08/2023	12.11	Call	Bond Future	7,408.1900	7.4082	8,537.4400	8.5374	15.243	0	0	0
2022/08/10	R248	03/08/2023	12.11	Put	Bond Future	3,572.8200	3.5728	2,992.3700	2.9924	(16.246)	0	0	0
2022/08/10	R248	03/08/2023			Bond Future	11.4980	81.4488	11.2419	83.1585	(2.227)	0.0000	0.0000	0
2022/08/10	R248	03/08/2023	12.09	Call	Bond Future	7,330.4000	7.3304	8,454.1100	8.4541	15.329	0	0	0
2022/08/10	R248	03/08/2023	12.09	Put	Bond Future	3,615.0600	3.6151	3,029.0700	3.0291	(16.210)	0	0	0
2022/08/10	R248	03/08/2023	12.10	Call	Bond Future	7,369.4300	7.3694	8,495.9000	8.4959	15.286	0	0	0
2022/08/10	R248	03/08/2023	12.10	Put	Bond Future	3,594.0300	3.5940	3,010.8000	3.0108	(16.228)	0	0	0
2022/08/10	R248	02/11/2023	11.49	Put	Bond Future	6,088.0400	6.0880	5,254.8300	5.2548	(13.686)	0	0	0
2022/08/10	R248	02/11/2023	11.47	Call	Bond Future	5,112.9000	5.1129	6,037.0500	6.0371	18.075	0	0	0
2022/08/10	R248	02/11/2023	11.48	Call	Bond Future	5,145.0200	5.1450	6,072.4600	6.0725	18.026	0	0	0
2022/08/10	R248	02/11/2023			Bond Future	11.6303	78.4347	11.3610	80.1986	(2.316)	0.0000	0.0000	0
2022/08/10	R248	02/11/2023	11.49	Call	Bond Future	5,177.5700	5.1776	6,108.2900	6.1083	17.976	0	0	0
2022/08/10	R248	02/11/2023	11.47	Put	Bond Future	6,154.6600	6.1547	5,314.8800	5.3149	(13.645)	0	0	0
2022/08/10	R248	02/11/2023	11.48	Put	Bond Future	6,121.0900	6.1211	5,284.6000	5.2846	(13.666)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
Total											1419600	