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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/08/2022 TO 16/08/2022

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
2022/08/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/16	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/16	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/16	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/16	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/16	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/16	2025	03/11/2022		Bond Future	166.0183	166.0183	166.0699	166.0699	0.031	0.0000	0.0000	7,599
2022/08/16	2025	02/02/2023		Bond Future	167.2509	167.2509	167.2527	167.2527	0.001	0.0000	0.0000	1,918
2022/08/16	2025	04/05/2023		Bond Future	170.5371	170.5371	170.5335	170.5335	(0.002)	0.0000	0.0000	0
2022/08/16	2025	03/08/2023		Bond Future	172.2615	172.2615	172.3153	172.3153	0.031	0.0000	0.0000	0
2022/08/16	2025	02/11/2023		Bond Future	175.3622	175.3622	175.4642	175.4642	0.058	0.0000	0.0000	0
2022/08/16	2029	03/11/2022		Bond Future	121.1652	121.1652	120.5926	120.5926	(0.473)	0.0000	0.0000	1,519
2022/08/16	2029	02/02/2023		Bond Future	123.3054	123.3054	122.6855	122.6855	(0.503)	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
2022/08/16	2029	04/05/2023			Bond Future	124.4293	124.4293	123.7936	123.7936	(0.511)	0.0000	0.0000	0
2022/08/16	2029	03/08/2023			Bond Future	126.9731	126.9731	126.3658	126.3658	(0.478)	0.0000	0.0000	0
2022/08/16	2029	02/11/2023			Bond Future	127.9157	127.9157	127.3326	127.3326	(0.456)	0.0000	0.0000	0
2022/08/16	2030	03/11/2022	9.70	Call	Bond Future	703.7200	0.7037	581.0000	0.5810	(17.439)	0	0	500
2022/08/16	2030	03/11/2022	9.70	Put	Bond Future	2,750.7400	2.7507	3,034.4500	3.0344	10.314	0	0	0
2022/08/16	2030	03/11/2022	10.10	Call	Bond Future	1,483.1600	1.4832	1,281.2500	1.2813	(13.614)	0	0	0
2022/08/16	2030	03/11/2022	10.10	Put	Bond Future	1,625.0800	1.6251	1,829.6000	1.8296	12.585	0	0	0
2022/08/16	2030	03/11/2022	10.20	Put	Bond Future	1,408.3300	1.4083	1,593.1800	1.5932	13.125	0	0	0
2022/08/16	2030	03/11/2022			Bond Future	10.1302	91.4151	10.2171	91.0087	0.858	0.0000	0.0000	66,884
2022/08/16	2030	03/11/2022	10.08	Call	Bond Future	1,435.3300	1.4353	1,237.4300	1.2374	(13.788)	0	0	0
2022/08/16	2030	03/11/2022	10.08	Put	Bond Future	1,671.3000	1.6713	1,879.8300	1.8798	12.477	0	0	0
2022/08/16	2030	03/11/2022	10.09	Call	Bond Future	1,459.1400	1.4591	1,259.2300	1.2592	(13.701)	0	0	0
2022/08/16	2030	03/11/2022	10.09	Put	Bond Future	1,648.0700	1.6481	1,854.5900	1.8546	12.531	0	0	0
2022/08/16	2030	03/11/2022	10.20	Call	Bond Future	1,734.7900	1.7348	1,513.2100	1.5132	(12.773)	0	0	500
2022/08/16	2030	03/11/2022	11.57	Call	Bond Future	6,587.0900	6.5871	6,207.5000	6.2075	(5.763)	0	0	0
2022/08/16	2030	03/11/2022	11.57	Put	Bond Future	147.4000	0.1474	174.2400	0.1742	18.209	0	0	500
2022/08/16	2030	02/02/2023	11.16	Put	Bond Future	975.8100	0.9758	1,085.6300	1.0856	11.254	0	0	388
2022/08/16	2030	02/02/2023	11.35	Call	Bond Future	5,515.3000	5.5153	5,167.1100	5.1671	(6.313)	0	0	5,000
2022/08/16	2030	02/02/2023	11.35	Put	Bond Future	805.6800	0.8057	898.9200	0.8989	11.573	0	0	0
2022/08/16	2030	02/02/2023	9.99	Call	Bond Future	1,665.5300	1.6655	1,480.3000	1.4803	(11.121)	0	0	0
2022/08/16	2030	02/02/2023	10.00	Call	Bond Future	1,685.3500	1.6853	1,498.6800	1.4987	(11.076)	0	0	0
2022/08/16	2030	02/02/2023	10.01	Put	Bond Future	2,928.9800	2.9290	3,182.2900	3.1823	8.648	0	0	0
2022/08/16	2030	02/02/2023	9.80	Call	Bond Future	1,316.8400	1.3168	1,158.6700	1.1587	(12.011)	0	0	0
2022/08/16	2030	02/02/2023	9.94	Put	Bond Future	3,116.3900	3.1164	3,379.7500	3.3798	8.451	0	0	102
2022/08/16	2030	02/02/2023	9.20	Call	Bond Future	567.9200	0.5679	483.5000	0.4835	(14.865)	0	0	0
2022/08/16	2030	02/02/2023	9.20	Put	Bond Future	5,635.2400	5.6352	5,992.2500	5.9923	6.335	0	0	0
2022/08/16	2030	02/02/2023	9.66	Call	Bond Future	1,097.5900	1.0976	958.5300	0.9585	(12.670)	0	0	0
2022/08/16	2030	02/02/2023	9.66	Put	Bond Future	3,957.0000	3.9570	4,259.3700	4.2594	7.641	0	0	102
2022/08/16	2030	02/02/2023	8.81	Put	Bond Future	7,318.1500	7.3182	7,706.4900	7.7065	5.307	0	0	0
2022/08/16	2030	02/02/2023	9.04	Call	Bond Future	454.9200	0.4549	384.6600	0.3847	(15.444)	0	0	0
2022/08/16	2030	02/02/2023	9.04	Put	Bond Future	6,305.8700	6.3059	6,677.0400	6.6770	5.886	0	0	0
2022/08/16	2030	02/02/2023	9.08	Put	Bond Future	6,135.5500	6.1355	6,503.3500	6.5034	5.995	0	0	0
2022/08/16	2030	02/02/2023			Bond Future	10.2769	89.0021	10.3744	88.5607	0.949	0.0000	0.0000	5,200
2022/08/16	2030	02/02/2023	11.55	Call	Bond Future	6,209.2000	6.2092	5,845.8300	5.8458	(5.852)	0	0	5,000
2022/08/16	2030	02/02/2023	11.55	Put	Bond Future	657.1800	0.6572	735.2400	0.7352	11.878	0	0	0
2022/08/16	2030	02/02/2023	11.12	Call	Bond Future	4,743.0400	4.7430	4,415.2000	4.4152	(6.912)	0	0	0
2022/08/16	2030	02/02/2023	11.12	Put	Bond Future	1,015.6500	1.0156	1,129.2400	1.1292	11.184	0	0	0
2022/08/16	2030	02/02/2023	11.16	Call	Bond Future	4,875.0700	4.8751	4,543.4600	4.5435	(6.802)	0	0	0
2022/08/16	2030	02/02/2023	9.99	Put	Bond Future	2,981.2100	2.9812	3,237.4100	3.2374	8.594	0	0	0
2022/08/16	2030	02/02/2023	10.00	Put	Bond Future	2,954.7700	2.9548	3,209.5300	3.2095	8.622	0	0	0
2022/08/16	2030	02/02/2023	10.01	Call	Bond Future	1,705.8000	1.7058	1,517.6800	1.5177	(11.028)	0	0	0
2022/08/16	2030	02/02/2023	9.80	Put	Bond Future	3,517.2900	3.5173	3,800.5500	3.8006	8.053	0	0	0
2022/08/16	2030	02/02/2023	9.83	Call	Bond Future	1,368.6500	1.3687	1,206.2400	1.2062	(11.866)	0	0	388
2022/08/16	2030	02/02/2023	9.83	Put	Bond Future	3,428.6700	3.4287	3,707.6900	3.7077	8.138	0	0	0
2022/08/16	2030	02/02/2023	9.94	Call	Bond Future	1,568.9300	1.5689	1,390.8600	1.3909	(11.350)	0	0	0
2022/08/16	2030	02/02/2023	9.79	Call	Bond Future	1,300.0000	1.3000	1,143.2300	1.1432	(12.059)	0	0	0
2022/08/16	2030	02/02/2023	9.79	Put	Bond Future	3,547.3200	3.5473	3,831.9800	3.8320	8.025	0	0	0

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2022/08/16	2030	02/02/2023	8.81	Call	Bond Future	326.2800	0.3263	273.1900	0.2732	(16.271)	0	0	102
2022/08/16	2030	02/02/2023	9.08	Call	Bond Future	481.2800	0.4813	407.6500	0.4077	(15.299)	0	0	388
2022/08/16	2030	04/05/2023	11.34	Call	Bond Future	5,392.5000	5.3925	5,065.9200	5.0659	(6.056)	0	0	0
2022/08/16	2030	04/05/2023	11.34	Put	Bond Future	1,364.0600	1.3641	1,489.8200	1.4898	9.220	0	0	150
2022/08/16	2030	04/05/2023	10.42	Call	Bond Future	2,827.4000	2.8274	2,592.4300	2.5924	(8.310)	0	0	479
2022/08/16	2030	04/05/2023	10.42	Put	Bond Future	2,733.2900	2.7333	2,950.6600	2.9507	7.953	0	0	0
2022/08/16	2030	04/05/2023	10.52	Call	Bond Future	3,070.4400	3.0704	2,824.0800	2.8241	(8.024)	0	0	0
2022/08/16	2030	04/05/2023	10.52	Put	Bond Future	2,537.6300	2.5376	2,743.6100	2.7436	8.117	0	0	0
2022/08/16	2030	04/05/2023	10.53	Call	Bond Future	3,095.4400	3.0954	2,847.9600	2.8480	(7.995)	0	0	0
2022/08/16	2030	04/05/2023	10.53	Put	Bond Future	2,518.9100	2.5189	2,723.7700	2.7238	8.133	0	0	0
2022/08/16	2030	04/05/2023	9.67	Call	Bond Future	1,382.5700	1.3826	1,235.3000	1.2353	(10.652)	0	0	479
2022/08/16	2030	04/05/2023	9.67	Put	Bond Future	4,668.0100	4.6680	4,973.0800	4.9731	6.535	0	0	0
2022/08/16	2030	04/05/2023	9.78	Call	Bond Future	1,552.2600	1.5523	1,392.5000	1.3925	(10.292)	0	0	388
2022/08/16	2030	04/05/2023	9.78	Put	Bond Future	4,332.0000	4.3320	4,624.5800	4.6246	6.754	0	0	0
2022/08/16	2030	04/05/2023	10.00	Call	Bond Future	1,930.0200	1.9300	1,744.6600	1.7447	(9.604)	0	0	1,080
2022/08/16	2030	04/05/2023	10.00	Put	Bond Future	3,708.8000	3.7088	3,975.7800	3.9758	7.199	0	0	0
2022/08/16	2030	04/05/2023	9.03	Call	Bond Future	698.0700	0.6981	611.3000	0.6113	(12.430)	0	0	388
2022/08/16	2030	04/05/2023	9.03	Put	Bond Future	6,996.5000	6.9965	7,362.0700	7.3621	5.225	0	0	0
2022/08/16	2030	04/05/2023	9.58	Put	Bond Future	4,954.7200	4.9547	5,269.7900	5.2698	6.359	0	0	0
2022/08/16	2030	04/05/2023			Bond Future	10.3986	90.7345	10.5016	90.2822	0.990	0.0000	0.0000	0
2022/08/16	2030	04/05/2023	12.57	Call	Bond Future	9,469.8600	9.4699	9,071.4000	9.0714	(4.208)	0	0	0
2022/08/16	2030	04/05/2023	12.57	Put	Bond Future	521.2900	0.5213	575.1700	0.5752	10.336	0	0	350
2022/08/16	2030	04/05/2023	11.62	Call	Bond Future	6,282.1300	6.2821	5,934.4600	5.9345	(5.534)	0	0	0
2022/08/16	2030	04/05/2023	11.62	Put	Bond Future	1,100.4200	1.1004	1,205.0900	1.2051	9.512	0	0	388
2022/08/16	2030	04/05/2023	12.04	Call	Bond Future	7,671.3900	7.6714	7,297.7900	7.2978	(4.870)	0	0	0
2022/08/16	2030	04/05/2023	12.04	Put	Bond Future	796.9600	0.7970	875.7000	0.8757	9.880	0	0	1,080
2022/08/16	2030	04/05/2023	12.50	Call	Bond Future	9,238.9000	9.2389	8,843.7200	8.8437	(4.277)	0	0	0
2022/08/16	2030	04/05/2023	12.50	Put	Bond Future	560.3900	0.5604	617.5500	0.6176	10.200	0	0	479
2022/08/16	2030	04/05/2023	10.54	Call	Bond Future	3,120.5300	3.1205	2,871.9200	2.8719	(7.967)	0	0	0
2022/08/16	2030	04/05/2023	10.54	Put	Bond Future	2,500.3100	2.5003	2,704.0400	2.7040	8.148	0	0	0
2022/08/16	2030	04/05/2023	10.65	Call	Bond Future	3,402.3900	3.4024	3,141.6300	3.1416	(7.664)	0	0	350
2022/08/16	2030	04/05/2023	10.65	Put	Bond Future	2,303.3700	2.3034	2,494.9500	2.4950	8.317	0	0	0
2022/08/16	2030	04/05/2023	9.58	Call	Bond Future	1,252.9000	1.2529	1,115.6300	1.1156	(10.956)	0	0	150
2022/08/16	2030	03/08/2023	12.89	Call	Bond Future	10,085.8100	10.0858	9,710.6900	9.7107	(3.719)	0	0	0
2022/08/16	2030	03/08/2023	12.89	Put	Bond Future	642.3900	0.6424	697.9700	0.6980	8.652	0	0	350
2022/08/16	2030	03/08/2023	11.34	Call	Bond Future	5,310.9100	5.3109	5,018.6400	5.0186	(5.503)	0	0	0
2022/08/16	2030	03/08/2023	11.34	Put	Bond Future	1,876.7000	1.8767	2,015.1300	2.0151	7.376	0	0	0
2022/08/16	2030	03/08/2023	11.35	Call	Bond Future	5,339.5300	5.3395	5,046.5300	5.0465	(5.487)	0	0	0
2022/08/16	2030	03/08/2023	11.36	Put	Bond Future	1,853.1300	1.8531	1,990.1100	1.9901	7.392	0	0	0
2022/08/16	2030	03/08/2023	10.40	Call	Bond Future	2,886.7200	2.8867	2,674.9400	2.6749	(7.336)	0	0	1,012
2022/08/16	2030	03/08/2023	10.65	Call	Bond Future	3,467.6000	3.4676	3,232.3200	3.2323	(6.785)	0	0	350
2022/08/16	2030	03/08/2023	10.65	Put	Bond Future	2,894.4600	2.8945	3,089.8800	3.0899	6.752	0	0	0
2022/08/16	2030	03/08/2023			Bond Future	10.5152	88.5649	10.6164	88.1342	0.963	0.0000	0.0000	0
2022/08/16	2030	03/08/2023	12.59	Call	Bond Future	9,157.7000	9.1577	8,795.6000	8.7956	(3.954)	0	0	0
2022/08/16	2030	03/08/2023	12.59	Put	Bond Future	834.1600	0.8342	902.7600	0.9028	8.224	0	0	1,012
2022/08/16	2030	03/08/2023	11.35	Put	Bond Future	1,864.7300	1.8647	2,002.4300	2.0024	7.384	0	0	0
2022/08/16	2030	03/08/2023	11.36	Call	Bond Future	5,368.5000	5.3685	5,074.7800	5.0748	(5.471)	0	0	0
2022/08/16	2030	03/08/2023	10.40	Put	Bond Future	3,380.1000	3.3801	3,599.0200	3.5990	6.477	0	0	0

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2022/08/16	2030	02/11/2023	10.81	Call	Bond Future	3,672.2700	3.6723	3,448.2000	3.4482	(6.102)	0	0	0
2022/08/16	2030	02/11/2023	10.81	Put	Bond Future	3,157.7100	3.1577	3,346.6200	3.3466	5.982	0	0	0
2022/08/16	2030	02/11/2023	10.80	Call	Bond Future	3,648.8700	3.6489	3,425.5900	3.4256	(6.119)	0	0	0
2022/08/16	2030	02/11/2023	10.80	Put	Bond Future	3,175.2500	3.1752	3,364.9500	3.3650	5.974	0	0	0
2022/08/16	2030	02/11/2023			Bond Future	10.6847	90.1353	10.7852	89.7223	0.940	0.0000	0.0000	0
2022/08/16	2030	02/11/2023	10.82	Call	Bond Future	3,695.7300	3.6957	3,470.8700	3.4709	(6.084)	0	0	0
2022/08/16	2030	02/11/2023	10.82	Put	Bond Future	3,140.2500	3.1402	3,328.3700	3.3284	5.991	0	0	0
2022/08/16	2032	03/11/2022	9.31	Put	Bond Future	7,251.0200	7.2510	7,657.6900	7.6577	5.608	0	0	0
2022/08/16	2032	03/11/2022	9.36	Call	Bond Future	92.7600	0.0928	69.4200	0.0694	(25.162)	0	0	454
2022/08/16	2032	03/11/2022	9.36	Put	Bond Future	6,969.7700	6.9698	7,373.4800	7.3735	5.792	0	0	0
2022/08/16	2032	03/11/2022	9.46	Put	Bond Future	6,416.8800	6.4169	6,813.6500	6.8137	6.183	0	0	0
2022/08/16	2032	03/11/2022	10.56	Put	Bond Future	1,902.1800	1.9022	2,113.7900	2.1138	11.125	0	0	180
2022/08/16	2032	03/11/2022	9.92	Call	Bond Future	476.8700	0.4769	388.3500	0.3884	(18.563)	0	0	750
2022/08/16	2032	03/11/2022	9.92	Put	Bond Future	4,135.5000	4.1355	4,474.0300	4.4740	8.186	0	0	0
2022/08/16	2032	03/11/2022	10.11	Put	Bond Future	3,346.8200	3.3468	3,650.7000	3.6507	9.080	0	0	454
2022/08/16	2032	03/11/2022	10.16	Call	Bond Future	832.8300	0.8328	699.8000	0.6998	(15.973)	0	0	0
2022/08/16	2032	03/11/2022	10.16	Put	Bond Future	3,156.9900	3.1570	3,451.0100	3.4510	9.313	0	0	180
2022/08/16	2032	03/11/2022			Bond Future	10.5896	87.1543	10.6702	86.7273	0.761	0.0000	0.0000	157,110
2022/08/16	2032	03/11/2022	9.31	Call	Bond Future	79.3400	0.0793	58.9600	0.0590	(25.687)	0	0	180
2022/08/16	2032	03/11/2022	9.46	Call	Bond Future	125.5500	0.1255	95.2700	0.0953	(24.118)	0	0	500
2022/08/16	2032	03/11/2022	11.55	Call	Bond Future	5,342.4800	5.3425	4,978.1700	4.9782	(6.819)	0	0	0
2022/08/16	2032	03/11/2022	11.55	Put	Bond Future	432.5600	0.4326	495.3000	0.4953	14.504	0	0	500
2022/08/16	2032	03/11/2022	12.30	Call	Bond Future	8,609.8200	8.6098	8,202.3100	8.2023	(4.733)	0	0	0
2022/08/16	2032	03/11/2022	12.30	Put	Bond Future	122.6000	0.1226	142.1400	0.1421	15.938	0	0	750
2022/08/16	2032	03/11/2022	10.66	Call	Bond Future	2,032.6300	2.0326	1,797.2100	1.7972	(11.582)	0	0	0
2022/08/16	2032	03/11/2022	10.66	Put	Bond Future	1,659.6200	1.6596	1,851.2500	1.8513	11.547	0	0	0
2022/08/16	2032	03/11/2022	10.67	Call	Bond Future	2,062.7300	2.0627	1,825.3500	1.8253	(11.508)	0	0	750
2022/08/16	2032	03/11/2022	10.67	Put	Bond Future	1,636.9000	1.6369	1,826.5700	1.8266	11.587	0	0	0
2022/08/16	2032	03/11/2022	11.45	Call	Bond Future	4,924.5300	4.9245	4,569.8600	4.5699	(7.202)	0	0	0
2022/08/16	2032	03/11/2022	11.45	Put	Bond Future	508.1700	0.5082	580.5500	0.5805	14.243	0	0	7,500
2022/08/16	2032	03/11/2022	10.21	Call	Bond Future	924.9300	0.9249	781.8400	0.7818	(15.470)	0	0	500
2022/08/16	2032	03/11/2022	10.21	Put	Bond Future	2,974.3700	2.9744	3,258.3300	3.2583	9.547	0	0	0
2022/08/16	2032	03/11/2022	10.49	Call	Bond Future	1,556.4400	1.5564	1,355.3700	1.3554	(12.919)	0	0	0
2022/08/16	2032	03/11/2022	10.49	Put	Bond Future	2,088.1000	2.0881	2,314.0800	2.3141	10.822	0	0	454
2022/08/16	2032	03/11/2022	10.56	Call	Bond Future	1,744.5500	1.7446	1,529.1100	1.5291	(12.349)	0	0	0
2022/08/16	2032	03/11/2022	10.11	Call	Bond Future	746.8200	0.7468	623.6500	0.6237	(16.493)	0	0	0
2022/08/16	2032	02/02/2023	11.69	Call	Bond Future	5,851.9500	5.8520	5,499.1100	5.4991	(6.029)	0	0	0
2022/08/16	2032	02/02/2023	11.69	Put	Bond Future	1,088.2000	1.0882	1,196.5900	1.1966	9.960	0	0	0
2022/08/16	2032	02/02/2023	10.40	Call	Bond Future	1,831.5000	1.8315	1,642.2200	1.6422	(10.335)	0	0	0
2022/08/16	2032	02/02/2023	10.40	Put	Bond Future	3,591.3300	3.5913	3,863.2800	3.8633	7.572	0	0	0
2022/08/16	2032	02/02/2023	10.50	Call	Bond Future	2,063.2400	2.0632	1,858.9600	1.8590	(9.901)	0	0	0
2022/08/16	2032	02/02/2023	10.50	Put	Bond Future	3,292.9900	3.2930	3,549.9400	3.5499	7.803	0	0	454
2022/08/16	2032	02/02/2023	10.67	Call	Bond Future	2,496.6100	2.4966	2,267.0600	2.2671	(9.194)	0	0	750
2022/08/16	2032	02/02/2023	10.67	Put	Bond Future	2,834.9300	2.8349	3,066.6100	3.0666	8.172	0	0	0
2022/08/16	2032	02/02/2023	10.22	Call	Bond Future	1,455.4200	1.4554	1,292.9900	1.2930	(11.160)	0	0	500
2022/08/16	2032	02/02/2023	10.22	Put	Bond Future	4,180.1600	4.1802	4,478.9600	4.4790	7.148	0	0	0
2022/08/16	2032	02/02/2023	9.47	Call	Bond Future	478.9300	0.4789	408.7400	0.4087	(14.656)	0	0	500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/16	2032	02/02/2023	9.47	Put	Bond Future	7,378.0600	7.3781	7,769.1000	7.7691	5.300	0	0	0
2022/08/16	2032	02/02/2023	9.92	Call	Bond Future	955.2400	0.9552	834.9100	0.8349	(12.597)	0	0	750
2022/08/16	2032	02/02/2023	9.92	Put	Bond Future	5,319.5100	5.3195	5,660.4100	5.6604	6.408	0	0	0
2022/08/16	2032	02/02/2023			Bond Future	10.7351	88.6736	10.8245	88.2124	0.832	0.0000	0.0000	18
2022/08/16	2032	02/02/2023	11.84	Call	Bond Future	6,419.8300	6.4198	6,054.1200	6.0541	(5.697)	0	0	0
2022/08/16	2032	02/02/2023	11.84	Put	Bond Future	940.0200	0.9400	1,035.5400	1.0355	10.161	0	0	500
2022/08/16	2032	02/02/2023	12.75	Call	Bond Future	10,029.3900	10.0294	9,610.5600	9.6106	(4.176)	0	0	0
2022/08/16	2032	02/02/2023	12.75	Put	Bond Future	382.4300	0.3824	424.8300	0.4248	11.087	0	0	750
2022/08/16	2032	02/02/2023	10.38	Call	Bond Future	1,787.0900	1.7871	1,600.8100	1.6008	(10.424)	0	0	0
2022/08/16	2032	02/02/2023	10.38	Put	Bond Future	3,653.4400	3.6534	3,928.3900	3.9284	7.526	0	0	0
2022/08/16	2032	02/02/2023	10.39	Call	Bond Future	1,809.2100	1.8092	1,621.4400	1.6214	(10.379)	0	0	0
2022/08/16	2032	02/02/2023	10.39	Put	Bond Future	3,622.2800	3.6223	3,895.7400	3.8957	7.549	0	0	0
2022/08/16	2032	02/02/2023	10.16	Call	Bond Future	1,344.3000	1.3443	1,190.5700	1.1906	(11.436)	0	0	0
2022/08/16	2032	02/02/2023	10.16	Put	Bond Future	4,393.7900	4.3938	4,701.2900	4.7013	6.999	0	0	454
2022/08/16	2032	02/02/2023	9.31	Call	Bond Future	369.8800	0.3699	313.1500	0.3132	(15.337)	0	0	454
2022/08/16	2032	02/02/2023	9.31	Put	Bond Future	8,192.7600	8.1928	8,597.2600	8.5973	4.937	0	0	0
2022/08/16	2032	04/05/2023	10.89	Call	Bond Future	3,434.3800	3.4344	3,183.8400	3.1838	(7.295)	0	0	0
2022/08/16	2032	04/05/2023	10.89	Put	Bond Future	3,255.8400	3.2558	3,477.9200	3.4779	6.821	0	0	0
2022/08/16	2032	04/05/2023	11.37	Call	Bond Future	4,869.0400	4.8690	4,567.0800	4.5671	(6.202)	0	0	400
2022/08/16	2032	04/05/2023	13.43	Call	Bond Future	12,235.8000	12.2358	11,803.8400	11.8038	(3.530)	0	0	0
2022/08/16	2032	04/05/2023	13.43	Put	Bond Future	424.0500	0.4241	464.7100	0.4647	9.588	0	0	400
2022/08/16	2032	04/05/2023			Bond Future	10.8547	86.2379	10.9484	85.7653	0.864	0.0000	0.0000	0
2022/08/16	2032	04/05/2023	11.37	Put	Bond Future	2,313.5000	2.3135	2,484.1600	2.4842	7.377	0	0	0
2022/08/16	2032	04/05/2023	10.62	Call	Bond Future	2,730.6000	2.7306	2,511.9000	2.5119	(8.009)	0	0	400
2022/08/16	2032	04/05/2023	10.62	Put	Bond Future	3,928.7700	3.9288	4,182.6900	4.1827	6.463	0	0	0
2022/08/16	2032	04/05/2023	10.87	Call	Bond Future	3,379.4200	3.3794	3,131.1700	3.1312	(7.346)	0	0	0
2022/08/16	2032	04/05/2023	10.87	Put	Bond Future	3,301.8600	3.3019	3,526.2300	3.5262	6.795	0	0	0
2022/08/16	2032	04/05/2023	10.88	Call	Bond Future	3,406.8500	3.4069	3,157.4600	3.1575	(7.320)	0	0	0
2022/08/16	2032	04/05/2023	10.88	Put	Bond Future	3,278.7800	3.2788	3,502.0100	3.5020	6.808	0	0	0
2022/08/16	2032	03/08/2023	11.90	Call	Bond Future	6,561.7800	6.5618	6,245.9600	6.2460	(4.813)	0	0	5,000
2022/08/16	2032	03/08/2023	11.90	Put	Bond Future	2,100.4600	2.1005	2,236.9500	2.2369	6.498	0	0	0
2022/08/16	2032	03/08/2023	11.77	Call	Bond Future	6,137.6500	6.1376	5,831.3500	5.8313	(4.991)	0	0	0
2022/08/16	2032	03/08/2023	11.77	Put	Bond Future	2,277.8700	2.2779	2,423.8800	2.4239	6.410	0	0	0
2022/08/16	2032	03/08/2023			Bond Future	10.9650	87.9865	11.0569	87.5342	0.837	0.0000	0.0000	2,600
2022/08/16	2032	03/08/2023	11.75	Call	Bond Future	6,073.0600	6.0731	5,768.2700	5.7683	(5.019)	0	0	0
2022/08/16	2032	03/08/2023	11.75	Put	Bond Future	2,306.3500	2.3063	2,453.8700	2.4539	6.396	0	0	0
2022/08/16	2032	03/08/2023	11.76	Call	Bond Future	6,105.1700	6.1052	5,799.6200	5.7996	(5.005)	0	0	0
2022/08/16	2032	03/08/2023	11.76	Put	Bond Future	2,291.9100	2.2919	2,438.6700	2.4387	6.403	0	0	0
2022/08/16	2032	02/11/2023	11.24	Call	Bond Future	4,316.3700	4.3164	4,078.1600	4.0782	(5.519)	0	0	0
2022/08/16	2032	02/11/2023	11.24	Put	Bond Future	3,781.8500	3.7819	3,979.4600	3.9795	5.225	0	0	0
2022/08/16	2032	02/11/2023			Bond Future	11.1284	85.3918	11.2193	84.9560	0.817	0.0000	0.0000	0
2022/08/16	2032	02/11/2023	11.22	Call	Bond Future	4,263.1100	4.2631	4,026.5500	4.0265	(5.549)	0	0	0
2022/08/16	2032	02/11/2023	11.22	Put	Bond Future	3,824.0400	3.8240	4,023.3000	4.0233	5.211	0	0	0
2022/08/16	2032	02/11/2023	11.23	Call	Bond Future	4,289.7100	4.2897	4,052.3200	4.0523	(5.534)	0	0	0
2022/08/16	2032	02/11/2023	11.23	Put	Bond Future	3,802.9000	3.8029	4,001.3300	4.0013	5.218	0	0	0
2022/08/16	2033	03/11/2022			Bond Future	114.1118	114.1118	113.2556	113.2556	(0.750)	0.0000	0.0000	1,267
2022/08/16	2033	02/02/2023			Bond Future	116.1270	116.1270	115.2209	115.2209	(0.780)	0.0000	0.0000	6,141

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
2022/08/16	2033	04/05/2023			Bond Future	117.0239	117.0239	116.0966	116.0966	(0.792)	0.0000	0.0000	0
2022/08/16	2033	03/08/2023			Bond Future	119.4163	119.4163	118.5087	118.5087	(0.760)	0.0000	0.0000	0
2022/08/16	2033	02/11/2023			Bond Future	120.1335	120.1335	119.2425	119.2425	(0.742)	0.0000	0.0000	0
2022/08/16	2037	03/11/2022	11.30	Put	Bond Future	1,458.1800	1.4582	1,725.7700	1.7258	18.351	0	0	0
2022/08/16	2037	03/11/2022	11.31	Call	Bond Future	3,076.0600	3.0761	2,634.3700	2.6344	(14.359)	0	0	0
2022/08/16	2037	03/11/2022	11.31	Put	Bond Future	1,437.1500	1.4372	1,701.7800	1.7018	18.414	0	0	0
2022/08/16	2037	03/11/2022	11.32	Call	Bond Future	3,114.8200	3.1148	2,670.2100	2.6702	(14.274)	0	0	0
2022/08/16	2037	03/11/2022			Bond Future	11.0390	84.2674	11.1548	83.5610	1.049	0.0000	0.0000	65,847
2022/08/16	2037	03/11/2022	11.30	Call	Bond Future	3,037.4800	3.0375	2,598.7500	2.5988	(14.444)	0	0	0
2022/08/16	2037	03/11/2022	11.32	Put	Bond Future	1,416.3700	1.4164	1,678.0800	1.6781	18.478	0	0	0
2022/08/16	2037	02/02/2023	11.97	Call	Bond Future	6,169.6500	6.1697	5,632.4200	5.6324	(8.708)	0	0	0
2022/08/16	2037	02/02/2023	11.03	Call	Bond Future	2,772.4100	2.7724	2,422.5000	2.4225	(12.621)	0	0	0
2022/08/16	2037	02/02/2023	11.03	Put	Bond Future	3,628.2700	3.6283	4,022.5600	4.0226	10.867	0	0	0
2022/08/16	2037	02/02/2023	11.04	Call	Bond Future	2,802.5700	2.8026	2,450.3300	2.4503	(12.568)	0	0	0
2022/08/16	2037	02/02/2023	11.04	Put	Bond Future	3,597.3900	3.5974	3,989.3500	3.9894	10.896	0	0	0
2022/08/16	2037	02/02/2023			Bond Future	11.1712	81.4795	11.2958	80.7353	1.115	0.0000	0.0000	71,477
2022/08/16	2037	02/02/2023	11.10	Call	Bond Future	2,985.9100	2.9859	2,619.8000	2.6198	(12.261)	0	0	636
2022/08/16	2037	02/02/2023	11.10	Put	Bond Future	3,415.8900	3.4159	3,793.9800	3.7940	11.069	0	0	0
2022/08/16	2037	02/02/2023	11.97	Put	Bond Future	1,567.2600	1.5673	1,774.2300	1.7742	13.206	0	0	636
2022/08/16	2037	02/02/2023	11.05	Call	Bond Future	2,832.6700	2.8327	2,478.1100	2.4781	(12.517)	0	0	0
2022/08/16	2037	02/02/2023	11.05	Put	Bond Future	3,566.5200	3.5665	3,956.1600	3.9562	10.925	0	0	0
2022/08/16	2037	04/05/2023	13.73	Put	Bond Future	605.8400	0.6058	684.7900	0.6848	13.031	0	0	400
2022/08/16	2037	04/05/2023	11.30	Call	Bond Future	3,957.3800	3.9574	3,560.5600	3.5606	(10.027)	0	0	0
2022/08/16	2037	04/05/2023	11.30	Put	Bond Future	3,862.7900	3.8628	4,226.6800	4.2267	9.420	0	0	0
2022/08/16	2037	04/05/2023	11.31	Call	Bond Future	3,989.1300	3.9891	3,590.4600	3.5905	(9.994)	0	0	0
2022/08/16	2037	04/05/2023	11.31	Put	Bond Future	3,835.5800	3.8356	4,197.6200	4.1976	9.439	0	0	0
2022/08/16	2037	04/05/2023	11.03	Put	Bond Future	4,666.5800	4.6666	5,081.9400	5.0819	8.901	0	0	0
2022/08/16	2037	04/05/2023			Bond Future	11.2840	83.0664	11.4136	82.3057	1.149	0.0000	0.0000	0
2022/08/16	2037	04/05/2023	11.78	Call	Bond Future	5,600.0500	5.6000	5,120.2200	5.1202	(8.568)	0	0	400
2022/08/16	2037	04/05/2023	11.78	Put	Bond Future	2,745.0300	2.7450	3,025.9100	3.0259	10.232	0	0	0
2022/08/16	2037	04/05/2023	13.73	Call	Bond Future	13,345.4500	13.3455	12,663.6900	12.6637	(5.109)	0	0	0
2022/08/16	2037	04/05/2023	11.32	Call	Bond Future	4,021.2700	4.0213	3,620.7500	3.6207	(9.960)	0	0	0
2022/08/16	2037	04/05/2023	11.32	Put	Bond Future	3,808.8200	3.8088	4,169.0100	4.1690	9.457	0	0	0
2022/08/16	2037	04/05/2023	11.03	Call	Bond Future	3,145.0700	3.1451	2,799.7200	2.7997	(10.981)	0	0	400
2022/08/16	2037	03/08/2023	12.13	Call	Bond Future	7,025.0600	7.0251	6,530.1200	6.5301	(7.045)	0	0	0
2022/08/16	2037	03/08/2023	12.13	Put	Bond Future	2,906.6700	2.9067	3,159.5800	3.1596	8.701	0	0	0
2022/08/16	2037	03/08/2023	12.12	Call	Bond Future	6,989.2000	6.9892	6,495.5100	6.4955	(7.064)	0	0	0
2022/08/16	2037	03/08/2023	12.12	Put	Bond Future	2,924.5800	2.9246	3,178.7400	3.1787	8.690	0	0	0
2022/08/16	2037	03/08/2023			Bond Future	11.3928	80.4916	11.5225	79.7438	1.138	0.0000	0.0000	0
2022/08/16	2037	03/08/2023	12.14	Call	Bond Future	7,061.2600	7.0613	6,565.0800	6.5651	(7.027)	0	0	0
2022/08/16	2037	03/08/2023	12.14	Put	Bond Future	2,889.1600	2.8892	3,140.8300	3.1408	8.711	0	0	0
2022/08/16	2037	02/11/2023	11.56	Put	Bond Future	4,826.8300	4.8268	5,173.5500	5.1736	7.183	0	0	0
2022/08/16	2037	02/11/2023	11.57	Call	Bond Future	5,004.8300	5.0048	4,612.2000	4.6122	(7.845)	0	0	0
2022/08/16	2037	02/11/2023	11.55	Put	Bond Future	4,853.1000	4.8531	5,201.2100	5.2012	7.173	0	0	0
2022/08/16	2037	02/11/2023			Bond Future	11.5340	81.9179	11.6646	81.1799	1.132	0.0000	0.0000	0
2022/08/16	2037	02/11/2023	11.56	Call	Bond Future	4,974.2600	4.9743	4,583.0100	4.5830	(7.865)	0	0	0
2022/08/16	2037	02/11/2023	11.57	Put	Bond Future	4,800.6900	4.8007	5,146.0300	5.1460	7.194	0	0	0

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2022/08/16	2037	02/11/2023	11.55	Call	Bond Future	4,943.7600	4.9438	4,553.9000	4.5539	(7.886)	0	0	0
2022/08/16	2038	03/11/2022			Bond Future	130.6441	130.6441	129.3334	129.3334	(1.003)	0.0000	0.0000	5,406
2022/08/16	2038	02/02/2023			Bond Future	131.0397	131.0397	129.6664	129.6664	(1.048)	0.0000	0.0000	0
2022/08/16	2038	04/05/2023			Bond Future	133.6150	133.6150	132.2109	132.2109	(1.051)	0.0000	0.0000	0
2022/08/16	2038	03/08/2023			Bond Future	134.3652	134.3652	132.9774	132.9774	(1.033)	0.0000	0.0000	0
2022/08/16	2038	02/11/2023			Bond Future	136.7830	136.7830	135.4067	135.4067	(1.006)	0.0000	0.0000	0
2022/08/16	2040	03/11/2022	10.70	Call	Bond Future	990.9700	0.9910	782.7100	0.7827	(21.016)	0	0	1,078
2022/08/16	2040	03/11/2022	12.00	Call	Bond Future	5,899.3700	5.8994	5,314.1600	5.3142	(9.920)	0	0	0
2022/08/16	2040	03/11/2022	12.00	Put	Bond Future	702.5600	0.7026	840.6700	0.8407	19.658	0	0	0
2022/08/16	2040	03/11/2022	12.52	Call	Bond Future	8,510.9000	8.5109	7,854.8500	7.8549	(7.708)	0	0	0
2022/08/16	2040	03/11/2022	11.40	Call	Bond Future	3,185.9200	3.1859	2,745.2800	2.7453	(13.831)	0	0	0
2022/08/16	2040	03/11/2022	11.41	Put	Bond Future	1,674.3300	1.6743	1,954.0200	1.9540	16.705	0	0	0
2022/08/16	2040	03/11/2022	11.20	Call	Bond Future	2,424.8600	2.4249	2,047.4300	2.0474	(15.565)	0	0	1,078
2022/08/16	2040	03/11/2022	11.20	Put	Bond Future	2,234.9100	2.2349	2,580.8000	2.5808	15.477	0	0	0
2022/08/16	2040	03/11/2022	11.39	Call	Bond Future	3,145.7200	3.1457	2,708.1000	2.7081	(13.912)	0	0	0
2022/08/16	2040	03/11/2022			Bond Future	11.1711	85.9672	11.2816	85.2439	0.989	0.0000	0.0000	61,725
2022/08/16	2040	03/11/2022	10.10	Call	Bond Future	199.7200	0.1997	140.9300	0.1409	(29.436)	0	0	2,250
2022/08/16	2040	03/11/2022	10.10	Put	Bond Future	7,754.0900	7.7541	8,418.6200	8.4186	8.570	0	0	0
2022/08/16	2040	03/11/2022	10.70	Put	Bond Future	4,189.7500	4.1898	4,704.8100	4.7048	12.293	0	0	0
2022/08/16	2040	03/11/2022	10.80	Call	Bond Future	1,218.8800	1.2189	977.5800	0.9776	(19.797)	0	0	2,250
2022/08/16	2040	03/11/2022	10.80	Put	Bond Future	3,722.9900	3.7230	4,205.0100	4.2050	12.947	0	0	0
2022/08/16	2040	03/11/2022	12.52	Put	Bond Future	310.3900	0.3104	377.6600	0.3777	21.673	0	0	1,078
2022/08/16	2040	03/11/2022	11.40	Put	Bond Future	1,697.9900	1.6980	1,980.6700	1.9807	16.648	0	0	0
2022/08/16	2040	03/11/2022	11.41	Call	Bond Future	3,226.3300	3.2263	2,782.7000	2.7827	(13.750)	0	0	0
2022/08/16	2040	03/11/2022	11.50	Call	Bond Future	3,598.8900	3.5989	3,129.1500	3.1292	(13.052)	0	0	0
2022/08/16	2040	03/11/2022	11.50	Put	Bond Future	1,473.8200	1.4738	1,727.4000	1.7274	17.206	0	0	0
2022/08/16	2040	03/11/2022	11.30	Call	Bond Future	2,793.7000	2.7937	2,383.9400	2.3839	(14.667)	0	0	0
2022/08/16	2040	03/11/2022	11.30	Put	Bond Future	1,950.7700	1.9508	2,264.3300	2.2643	16.074	0	0	0
2022/08/16	2040	03/11/2022	11.39	Put	Bond Future	1,721.9300	1.7219	2,007.6300	2.0076	16.592	0	0	0
2022/08/16	2040	02/02/2023	12.27	Call	Bond Future	7,347.2600	7.3473	6,769.7200	6.7697	(7.861)	0	0	0
2022/08/16	2040	02/02/2023	12.27	Put	Bond Future	1,435.1900	1.4352	1,619.7300	1.6197	12.858	0	0	388
2022/08/16	2040	02/02/2023	11.19	Call	Bond Future	3,067.3000	3.0673	2,700.0000	2.7000	(11.975)	0	0	621
2022/08/16	2040	02/02/2023	11.19	Put	Bond Future	3,787.8500	3.7879	4,182.6300	4.1826	10.422	0	0	0
2022/08/16	2040	02/02/2023	12.07	Put	Bond Future	1,723.0100	1.7230	1,938.1700	1.9382	12.487	0	0	621
2022/08/16	2040	02/02/2023	12.24	Call	Bond Future	7,214.5000	7.2145	6,641.3100	6.6413	(7.945)	0	0	0
2022/08/16	2040	02/02/2023	12.24	Put	Bond Future	1,475.2800	1.4753	1,664.1700	1.6642	12.804	0	0	0
2022/08/16	2040	02/02/2023	11.12	Call	Bond Future	2,842.5200	2.8425	2,492.0300	2.4920	(12.330)	0	0	0
2022/08/16	2040	02/02/2023	11.12	Put	Bond Future	4,023.6800	4.0237	4,435.2700	4.4353	10.229	0	0	0
2022/08/16	2040	02/02/2023	10.93	Call	Bond Future	2,277.8600	2.2779	1,973.6700	1.9737	(13.354)	0	0	0
2022/08/16	2040	02/02/2023	10.96	Call	Bond Future	2,362.1000	2.3621	2,050.5700	2.0506	(13.189)	0	0	388
2022/08/16	2040	02/02/2023	10.96	Put	Bond Future	4,611.0200	4.6110	5,061.5700	5.0616	9.771	0	0	0
2022/08/16	2040	02/02/2023			Bond Future	11.3007	82.9586	11.4195	82.1966	1.051	0.0000	0.0000	64,040
2022/08/16	2040	02/02/2023	12.07	Call	Bond Future	6,470.9600	6.4710	5,924.0400	5.9240	(8.452)	0	0	0
2022/08/16	2040	02/02/2023	11.10	Call	Bond Future	2,779.9400	2.7799	2,434.2800	2.4343	(12.434)	0	0	0
2022/08/16	2040	02/02/2023	11.10	Put	Bond Future	4,093.4300	4.0934	4,509.8500	4.5099	10.173	0	0	0
2022/08/16	2040	02/02/2023	11.11	Call	Bond Future	2,811.1500	2.8112	2,463.0700	2.4631	(12.382)	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
2022/08/16	2040	02/02/2023	11.11	Put	Bond Future	4,058.4300	4.0584	4,472.4300	4.4724	10.201	0	0	0
2022/08/16	2040	02/02/2023	10.21	Call	Bond Future	800.3100	0.8003	657.8800	0.6579	(17.797)	0	0	388
2022/08/16	2040	02/02/2023	10.21	Put	Bond Future	8,345.1800	8.3452	8,964.8300	8.9648	7.425	0	0	0
2022/08/16	2040	02/02/2023	10.93	Put	Bond Future	4,729.3300	4.7293	5,187.2200	5.1872	9.682	0	0	0
2022/08/16	2040	02/02/2023	10.18	Call	Bond Future	763.6600	0.7637	626.4800	0.6265	(17.963)	0	0	0
2022/08/16	2040	02/02/2023	10.18	Put	Bond Future	8,530.8000	8.5308	9,155.7000	9.1557	7.325	0	0	0
2022/08/16	2040	04/05/2023	13.45	Put	Bond Future	1,002.1700	1.0022	1,114.9300	1.1149	11.252	0	0	486
2022/08/16	2040	04/05/2023	11.43	Call	Bond Future	4,349.1500	4.3492	3,939.6600	3.9397	(9.415)	0	0	0
2022/08/16	2040	04/05/2023	11.43	Put	Bond Future	4,231.4300	4.2314	4,600.8200	4.6008	8.730	0	0	0
2022/08/16	2040	04/05/2023	12.78	Call	Bond Future	9,680.8000	9.6808	9,074.6800	9.0747	(6.261)	0	0	0
2022/08/16	2040	04/05/2023	12.78	Put	Bond Future	1,653.7600	1.6538	1,826.5200	1.8265	10.446	0	0	388
2022/08/16	2040	04/05/2023	10.73	Put	Bond Future	6,803.7600	6.8038	7,310.3900	7.3104	7.446	0	0	0
2022/08/16	2040	04/05/2023			Bond Future	11.4115	84.5745	11.5349	83.7956	1.082	0.0000	0.0000	0
2022/08/16	2040	04/05/2023	13.45	Call	Bond Future	12,513.2500	12.5133	11,847.1300	11.8471	(5.323)	0	0	0
2022/08/16	2040	04/05/2023	11.48	Call	Bond Future	4,521.2100	4.5212	4,102.4800	4.1025	(9.261)	0	0	486
2022/08/16	2040	04/05/2023	11.48	Put	Bond Future	4,087.3100	4.0873	4,447.4600	4.4475	8.811	0	0	0
2022/08/16	2040	04/05/2023	10.92	Call	Bond Future	2,777.4100	2.7774	2,467.3400	2.4673	(11.164)	0	0	388
2022/08/16	2040	04/05/2023	10.92	Put	Bond Future	5,996.1800	5.9962	6,464.9900	6.4650	7.818	0	0	0
2022/08/16	2040	04/05/2023	11.41	Call	Bond Future	4,280.9100	4.2809	3,875.1600	3.8752	(9.478)	0	0	0
2022/08/16	2040	04/05/2023	11.41	Put	Bond Future	4,290.2000	4.2902	4,663.3300	4.6633	8.697	0	0	0
2022/08/16	2040	04/05/2023	11.42	Call	Bond Future	4,315.1200	4.3151	3,907.5000	3.9075	(9.446)	0	0	0
2022/08/16	2040	04/05/2023	11.42	Put	Bond Future	4,260.8600	4.2609	4,632.1200	4.6321	8.713	0	0	0
2022/08/16	2040	04/05/2023	10.17	Call	Bond Future	1,201.8900	1.2019	1,031.9300	1.0319	(14.141)	0	0	388
2022/08/16	2040	04/05/2023	10.17	Put	Bond Future	9,720.2300	9.7202	10,329.1500	10.3291	6.264	0	0	0
2022/08/16	2040	04/05/2023	10.73	Call	Bond Future	2,288.1800	2.2882	2,015.9300	2.0159	(11.898)	0	0	486
2022/08/16	2040	03/08/2023	12.23	Call	Bond Future	7,532.5100	7.5325	7,028.2600	7.0283	(6.694)	0	0	0
2022/08/16	2040	03/08/2023	12.23	Put	Bond Future	3,266.9000	3.2669	3,528.5200	3.5285	8.008	0	0	0
2022/08/16	2040	03/08/2023			Bond Future	11.5184	81.7801	11.6418	81.0142	1.072	0.0000	0.0000	0
2022/08/16	2040	03/08/2023	12.21	Call	Bond Future	7,456.3800	7.4564	6,954.6300	6.9546	(6.729)	0	0	0
2022/08/16	2040	03/08/2023	12.21	Put	Bond Future	3,305.8300	3.3058	3,569.9500	3.5700	7.990	0	0	0
2022/08/16	2040	03/08/2023	12.22	Call	Bond Future	7,494.2700	7.4943	6,991.2700	6.9913	(6.712)	0	0	0
2022/08/16	2040	03/08/2023	12.22	Put	Bond Future	3,286.1600	3.2862	3,549.0300	3.5490	7.999	0	0	0
2022/08/16	2040	02/11/2023	11.60	Put	Bond Future	5,527.3500	5.5274	5,891.1900	5.8912	6.583	0	0	0
2022/08/16	2040	02/11/2023	11.58	Call	Bond Future	5,121.6500	5.1216	4,732.4800	4.7325	(7.599)	0	0	0
2022/08/16	2040	02/11/2023	11.58	Put	Bond Future	5,586.8800	5.5869	5,953.5500	5.9536	6.563	0	0	0
2022/08/16	2040	02/11/2023	11.59	Call	Bond Future	5,153.4400	5.1534	4,762.8500	4.7629	(7.579)	0	0	0
2022/08/16	2040	02/11/2023			Bond Future	11.6556	83.2289	11.7798	82.4730	1.066	0.0000	0.0000	0
2022/08/16	2040	02/11/2023	11.60	Call	Bond Future	5,185.6600	5.1857	4,793.6600	4.7937	(7.559)	0	0	0
2022/08/16	2040	02/11/2023	11.59	Put	Bond Future	5,556.8600	5.5569	5,922.1100	5.9221	6.573	0	0	0
2022/08/16	2044	03/11/2022	10.10	Call	Bond Future	219.9400	0.2199	153.5500	0.1536	(30.186)	0	0	420
2022/08/16	2044	03/11/2022	10.10	Put	Bond Future	7,832.9000	7.8329	8,542.4800	8.5425	9.059	0	0	0
2022/08/16	2044	03/11/2022	10.60	Call	Bond Future	862.4400	0.8624	665.2400	0.6652	(22.865)	0	0	1,600
2022/08/16	2044	03/11/2022	10.60	Put	Bond Future	4,685.3500	4.6854	5,264.1200	5.2641	12.353	0	0	0
2022/08/16	2044	03/11/2022	10.80	Call	Bond Future	1,317.8800	1.3179	1,050.2800	1.0503	(20.305)	0	0	420
2022/08/16	2044	03/11/2022	10.80	Put	Bond Future	3,698.5700	3.6986	4,206.9400	4.2069	13.745	0	0	0
2022/08/16	2044	03/11/2022	11.41	Call	Bond Future	3,423.0600	3.4231	2,938.9900	2.9390	(14.141)	0	0	0
2022/08/16	2044	03/11/2022	11.41	Put	Bond Future	1,646.5900	1.6466	1,938.4900	1.9385	17.728	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
2022/08/16	2044	03/11/2022	11.30	Call	Bond Future	2,974.1600	2.9742	2,525.9100	2.5259	(15.071)	0	0	1,600
2022/08/16	2044	03/11/2022	11.30	Put	Bond Future	1,921.5100	1.9215	2,249.2300	2.2492	17.055	0	0	0
2022/08/16	2044	03/11/2022	11.40	Put	Bond Future	1,670.1900	1.6702	1,965.2500	1.9653	17.666	0	0	0
2022/08/16	2044	03/11/2022			Bond Future	11.1430	83.0221	11.2584	82.2462	1.036	0.0000	0.0000	65,747
2022/08/16	2044	03/11/2022	11.39	Call	Bond Future	3,339.6200	3.3396	2,861.8900	2.8619	(14.305)	0	0	0
2022/08/16	2044	03/11/2022	11.39	Put	Bond Future	1,693.9400	1.6939	1,992.1800	1.9922	17.606	0	0	0
2022/08/16	2044	03/11/2022	11.40	Call	Bond Future	3,381.3100	3.3813	2,900.4000	2.9004	(14.223)	0	0	0
2022/08/16	2044	02/02/2023	11.14	Call	Bond Future	3,100.3300	3.1003	2,711.1500	2.7112	(12.553)	0	0	0
2022/08/16	2044	02/02/2023	11.14	Put	Bond Future	3,930.0500	3.9300	4,355.5800	4.3556	10.828	0	0	0
2022/08/16	2044	02/02/2023	11.15	Call	Bond Future	3,133.7300	3.1337	2,741.9800	2.7420	(12.501)	0	0	0
2022/08/16	2044	02/02/2023	11.15	Put	Bond Future	3,895.8500	3.8958	4,318.8100	4.3188	10.857	0	0	0
2022/08/16	2044	02/02/2023			Bond Future	11.2637	80.0875	11.3873	79.2728	1.097	0.0000	0.0000	33,819
2022/08/16	2044	02/02/2023	11.16	Call	Bond Future	3,167.0700	3.1671	2,772.7700	2.7728	(12.450)	0	0	0
2022/08/16	2044	02/02/2023	11.16	Put	Bond Future	3,861.6800	3.8617	4,282.0900	4.2821	10.887	0	0	0
2022/08/16	2044	04/05/2023	11.41	Call	Bond Future	4,552.1400	4.5521	4,108.9900	4.1090	(9.735)	0	0	0
2022/08/16	2044	04/05/2023	11.41	Put	Bond Future	4,267.2800	4.2673	4,656.6200	4.6566	9.124	0	0	0
2022/08/16	2044	04/05/2023	11.42	Call	Bond Future	4,587.4900	4.5875	4,142.3600	4.1424	(9.703)	0	0	0
2022/08/16	2044	04/05/2023	11.42	Put	Bond Future	4,237.5900	4.2376	4,624.9500	4.6250	9.141	0	0	0
2022/08/16	2044	04/05/2023			Bond Future	11.3664	81.6475	11.4946	80.8150	1.129	0.0000	0.0000	0
2022/08/16	2044	04/05/2023	11.43	Call	Bond Future	4,622.9500	4.6230	4,175.8400	4.1758	(9.672)	0	0	0
2022/08/16	2044	04/05/2023	11.43	Put	Bond Future	4,208.1000	4.2081	4,593.4800	4.5935	9.158	0	0	0
2022/08/16	2044	03/08/2023	12.15	Call	Bond Future	7,620.2600	7.6203	7,082.0300	7.0820	(7.063)	0	0	0
2022/08/16	2044	03/08/2023	12.15	Put	Bond Future	3,402.2800	3.4023	3,685.6500	3.6856	8.329	0	0	0
2022/08/16	2044	03/08/2023	12.16	Call	Bond Future	7,658.8500	7.6588	7,119.2700	7.1193	(7.045)	0	0	0
2022/08/16	2044	03/08/2023	12.16	Put	Bond Future	3,382.1000	3.3821	3,664.1200	3.6641	8.339	0	0	0
2022/08/16	2044	03/08/2023			Bond Future	11.4651	78.9190	11.5936	78.0974	1.121	0.0000	0.0000	0
2022/08/16	2044	03/08/2023	12.17	Call	Bond Future	7,697.7700	7.6978	7,156.8500	7.1568	(7.027)	0	0	0
2022/08/16	2044	03/08/2023	12.17	Put	Bond Future	3,362.3300	3.3623	3,643.0100	3.6430	8.348	0	0	0
2022/08/16	2044	02/11/2023	11.57	Call	Bond Future	5,442.9600	5.4430	5,015.0200	5.0150	(7.862)	0	0	0
2022/08/16	2044	02/11/2023	11.57	Put	Bond Future	5,580.1000	5.5801	5,965.5100	5.9655	6.907	0	0	0
2022/08/16	2044	02/11/2023			Bond Future	11.5916	80.3170	11.7213	79.5037	1.118	0.0000	0.0000	0
2022/08/16	2044	02/11/2023	11.55	Call	Bond Future	5,376.4000	5.3764	4,951.5000	4.9515	(7.903)	0	0	0
2022/08/16	2044	02/11/2023	11.55	Put	Bond Future	5,640.6300	5.6406	6,029.0800	6.0291	6.887	0	0	0
2022/08/16	2044	02/11/2023	11.56	Call	Bond Future	5,409.8200	5.4098	4,983.4000	4.9834	(7.882)	0	0	0
2022/08/16	2044	02/11/2023	11.56	Put	Bond Future	5,610.4600	5.6105	5,997.3900	5.9974	6.897	0	0	0
2022/08/16	2046	03/11/2022			Bond Future	117.3653	117.3653	114.4684	114.4684	(2.468)	0.0000	0.0000	15,983
2022/08/16	2046	02/02/2023			Bond Future	119.4386	119.4386	116.4551	116.4551	(2.498)	0.0000	0.0000	0
2022/08/16	2046	04/05/2023			Bond Future	119.7455	119.7455	116.7003	116.7003	(2.543)	0.0000	0.0000	0
2022/08/16	2046	03/08/2023			Bond Future	122.1948	122.1948	119.1266	119.1266	(2.511)	0.0000	0.0000	0
2022/08/16	2046	02/11/2023			Bond Future	122.2828	122.2828	119.1933	119.1933	(2.527)	0.0000	0.0000	0
2022/08/16	2050	03/11/2022			Bond Future	119.6428	119.6428	117.8941	117.8941	(1.462)	0.0000	0.0000	9,910
2022/08/16	2050	02/02/2023			Bond Future	119.6326	119.6326	117.8173	117.8173	(1.517)	0.0000	0.0000	0
2022/08/16	2050	04/05/2023			Bond Future	121.9838	121.9838	120.1292	120.1292	(1.520)	0.0000	0.0000	0
2022/08/16	2050	03/08/2023			Bond Future	122.2764	122.2764	120.4248	120.4248	(1.514)	0.0000	0.0000	0
2022/08/16	2050	02/11/2023			Bond Future	124.4764	124.4764	122.6248	122.6248	(1.487)	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
2022/08/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/16	AL37	03/11/2022			Index Future	838.0410	838.0410	836.4560	836.4560	(0.189)	0.0000	0.0000	0
2022/08/16	AL37	02/02/2023			Index Future	852.6260	852.6260	850.7560	850.7560	(0.219)	0.0000	0.0000	0
2022/08/16	AL37	04/05/2023			Index Future	869.1540	869.1540	867.2160	867.2160	(0.223)	0.0000	0.0000	0
2022/08/16	AL37	03/08/2023			Index Future	886.7080	886.7080	885.0150	885.0150	(0.191)	0.0000	0.0000	0
2022/08/16	AL37	02/11/2023			Index Future	902.4960	902.4960	901.0110	901.0110	(0.165)	0.0000	0.0000	0
2022/08/16	AL7T	03/11/2022			Index Future	973.7960	973.7960	969.2600	969.2600	(0.466)	0.0000	0.0000	0
2022/08/16	AL7T	02/02/2023			Index Future	990.7430	990.7430	985.8300	985.8300	(0.496)	0.0000	0.0000	0
2022/08/16	AL7T	04/05/2023			Index Future	1,009.9490	1,009.9490	1,004.9040	1,004.9040	(0.500)	0.0000	0.0000	0
2022/08/16	AL7T	03/08/2023			Index Future	1,030.3470	1,030.3470	1,025.5280	1,025.5280	(0.468)	0.0000	0.0000	0
2022/08/16	AL7T	02/11/2023			Index Future	1,048.6920	1,048.6920	1,044.0640	1,044.0640	(0.441)	0.0000	0.0000	0
2022/08/16	ALBI	03/11/2022			Index Future	857.5480	857.5480	852.3160	852.3160	(0.610)	0.0000	0.0000	135
2022/08/16	ALBI	02/02/2023			Index Future	872.4730	872.4730	866.8870	866.8870	(0.640)	0.0000	0.0000	0
2022/08/16	ALBI	04/05/2023			Index Future	889.3860	889.3860	883.6600	883.6600	(0.644)	0.0000	0.0000	0
2022/08/16	ALBI	03/08/2023			Index Future	907.3490	907.3490	901.7950	901.7950	(0.612)	0.0000	0.0000	0
2022/08/16	ALBI	02/11/2023			Index Future	923.5040	923.5040	918.0950	918.0950	(0.586)	0.0000	0.0000	0
2022/08/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/16	C050	31/12/2050			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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/08/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/16	ES33	03/11/2022			Bond Future	11.8629	74.8504	11.9739	74.3111	0.936	0.0000	0.0000	0
2022/08/16	ES33	02/02/2023			Bond Future	12.0455	76.1729	12.1661	75.6012	1.001	0.0000	0.0000	350
2022/08/16	ES33	04/05/2023			Bond Future	12.2007	73.8781	12.3268	73.2932	1.033	0.0000	0.0000	0
2022/08/16	ES33	03/08/2023			Bond Future	12.3490	75.3922	12.4748	74.8207	1.019	0.0000	0.0000	0
2022/08/16	ES33	02/11/2023			Bond Future	12.5499	72.9559	12.6765	72.3951	1.009	0.0000	0.0000	0
2022/08/16	ES42	03/11/2022			Bond Future	12.2231	72.8854	12.3336	72.2620	0.904	0.0000	0.0000	0
2022/08/16	ES42	02/02/2023			Bond Future	12.3842	74.1746	12.5033	73.5179	0.961	0.0000	0.0000	4,769
2022/08/16	ES42	04/05/2023			Bond Future	12.5286	71.3714	12.6528	70.6997	0.992	0.0000	0.0000	0
2022/08/16	ES42	03/08/2023			Bond Future	12.6627	72.8367	12.7870	72.1765	0.982	0.0000	0.0000	0
2022/08/16	ES42	02/11/2023			Bond Future	12.8411	69.8831	12.9667	69.2317	0.978	0.0000	0.0000	0
2022/08/16	GOVI	03/11/2022	820.41	Call	GOVI	253,660.0000	25.3660	201,860.0000	20.1860	(20.421)	0	0	0
2022/08/16	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	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
2022/08/16	GOVI	03/11/2022	820.42	Call	GOVI	253,560.0000	25.3560	201,760.0000	20.1760	(20.429)	0	0	0
2022/08/16	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/16	GOVI	03/11/2022			GOVI	845.7760	845.7760	840.5960	840.5960	(0.612)	0.0000	0.0000	866
2022/08/16	GOVI	03/11/2022	820.43	Call	GOVI	253,460.0000	25.3460	201,660.0000	20.1660	(20.437)	0	0	0
2022/08/16	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/16	GOVI	02/02/2023	850.82	Call	GOVI	96,750.0000	9.6750	41,470.0000	4.1470	(57.137)	0	0	0
2022/08/16	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/16	GOVI	02/02/2023	850.83	Call	GOVI	96,650.0000	9.6650	41,370.0000	4.1370	(57.196)	0	0	0
2022/08/16	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/16	GOVI	02/02/2023			GOVI	860.4950	860.4950	854.9670	854.9670	(0.642)	0.0000	0.0000	0
2022/08/16	GOVI	02/02/2023	850.84	Call	GOVI	96,550.0000	9.6550	41,270.0000	4.1270	(57.255)	0	0	0
2022/08/16	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/16	GOVI	04/05/2023	852.86	Call	GOVI	243,160.0000	24.3160	186,490.0000	18.6490	(23.306)	0	0	0
2022/08/16	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/16	GOVI	04/05/2023	852.87	Call	GOVI	243,060.0000	24.3060	186,390.0000	18.6390	(23.315)	0	0	0
2022/08/16	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/16	GOVI	04/05/2023			GOVI	877.1760	877.1760	871.5090	871.5090	(0.646)	0.0000	0.0000	0
2022/08/16	GOVI	04/05/2023	852.88	Call	GOVI	242,960.0000	24.2960	186,290.0000	18.6290	(23.325)	0	0	0
2022/08/16	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/16	GOVI	03/08/2023	837.21	Call	GOVI	576,820.0000	57.6820	521,850.0000	52.1850	(9.530)	0	0	0
2022/08/16	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/16	GOVI	03/08/2023	837.22	Call	GOVI	576,720.0000	57.6720	521,750.0000	52.1750	(9.531)	0	0	0
2022/08/16	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/16	GOVI	03/08/2023			GOVI	894.8920	894.8920	889.3950	889.3950	(0.614)	0.0000	0.0000	0
2022/08/16	GOVI	03/08/2023	837.23	Call	GOVI	576,620.0000	57.6620	521,650.0000	52.1650	(9.533)	0	0	0
2022/08/16	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/16	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/16	GOVI	02/11/2023	885.82	Call	GOVI	250,060.0000	25.0060	196,510.0000	19.6510	(21.415)	0	0	0
2022/08/16	GOVI	02/11/2023			GOVI	910.8260	910.8260	905.4710	905.4710	(0.588)	0.0000	0.0000	0
2022/08/16	GOVI	02/11/2023	885.80	Call	GOVI	250,260.0000	25.0260	196,710.0000	19.6710	(21.398)	0	0	0
2022/08/16	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/16	GOVI	02/11/2023	885.81	Call	GOVI	250,160.0000	25.0160	196,610.0000	19.6610	(21.406)	0	0	0
2022/08/16	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/08/16	IGOV	03/11/2022			Index Future	324.6690	324.6690	322.3900	322.3900	(0.702)	0.0000	0.0000	703
2022/08/16	IGOV	02/02/2023			Index Future	330.3980	330.3980	327.9790	327.9790	(0.732)	0.0000	0.0000	0
2022/08/16	IGOV	04/05/2023			Index Future	336.8800	336.8800	334.4010	334.4010	(0.736)	0.0000	0.0000	0
2022/08/16	IGOV	03/08/2023			Index Future	343.7590	343.7590	341.3390	341.3390	(0.704)	0.0000	0.0000	0
2022/08/16	IGOV	02/11/2023			Index Future	349.9540	349.9540	347.5820	347.5820	(0.678)	0.0000	0.0000	0
2022/08/16	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/08/16	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/08/16	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/08/16	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/08/16	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0

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2022/08/16	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/08/16	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/08/16	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/08/16	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/08/16	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/08/16	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/08/16	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/08/16	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/08/16	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/08/16	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/08/16	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/08/16	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/08/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/08/16	JBAF	17/08/2022			Jibar Tradeable Future	5.7550	94.2450	5.7450	94.2550	(0.174)	0.0000	0.0000	0
2022/08/16	JBAF	21/09/2022			Jibar Tradeable Future	5.8150	94.1850	5.8350	94.1650	0.344	0.0000	0.0000	0
2022/08/16	JBAF	19/10/2022			Jibar Tradeable Future	6.3800	93.6200	6.4000	93.6000	0.313	0.0000	0.0000	0
2022/08/16	JBAF	16/11/2022			Jibar Tradeable Future	6.4700	93.5300	6.4800	93.5200	0.155	0.0000	0.0000	0
2022/08/16	JBAF	21/12/2022			Jibar Tradeable Future	6.8350	93.1650	6.8550	93.1450	0.293	0.0000	0.0000	68
2022/08/16	JBAF	18/01/2023			Jibar Tradeable Future	6.9200	93.0800	6.9400	93.0600	0.289	0.0000	0.0000	0
2022/08/16	JBAF	15/03/2023			Jibar Tradeable Future	7.2100	92.7900	7.2400	92.7600	0.416	0.0000	0.0000	0
2022/08/16	JBAF	21/06/2023			Jibar Tradeable Future	7.4000	92.6000	7.4350	92.5650	0.473	0.0000	0.0000	0
2022/08/16	JBAF	20/09/2023			Jibar Tradeable Future	7.5450	92.4550	7.5850	92.4150	0.530	0.0000	0.0000	75
2022/08/16	JBAF	20/12/2023			Jibar Tradeable Future	7.4700	92.5300	7.4900	92.5100	0.268	0.0000	0.0000	272
2022/08/16	JBAF	20/03/2024			Jibar Tradeable Future	7.5500	92.4500	7.5900	92.4100	0.530	0.0000	0.0000	0
2022/08/16	JBAF	19/06/2024			Jibar Tradeable Future	7.5300	92.4700	7.5550	92.4450	0.332	0.0000	0.0000	0
2022/08/16	R023	03/11/2022	6.25	Call	Bond Future	2.7600	0.0028	1.5000	0.0015	(45.652)	0	0	0
2022/08/16	R023	03/11/2022	6.25	Put	Bond Future	262.6000	0.2626	295.7700	0.2958	12.631	0	0	0
2022/08/16	R023	03/11/2022	6.26	Call	Bond Future	2.9900	0.0030	1.6400	0.0016	(45.151)	0	0	0
2022/08/16	R023	03/11/2022	6.26	Put	Bond Future	259.7700	0.2598	292.8500	0.2929	12.734	0	0	0
2022/08/16	R023	03/11/2022			Bond Future	7.0990	101.6605	7.2118	101.6261	1.589	0.0000	0.0000	24,229
2022/08/16	R023	03/11/2022	6.27	Call	Bond Future	3.1900	0.0032	1.7600	0.0018	(44.828)	0	0	0
2022/08/16	R023	03/11/2022	6.27	Put	Bond Future	256.9000	0.2569	289.9000	0.2899	12.845	0	0	0
2022/08/16	R035	03/11/2022	10.57	Call	Bond Future	1,203.1600	1.2032	957.6800	0.9577	(20.403)	0	0	0
2022/08/16	R035	03/11/2022	10.57	Put	Bond Future	3,155.9800	3.1560	3,608.5500	3.6086	14.340	0	0	582
2022/08/16	R035	03/11/2022	11.15	Call	Bond Future	3,007.5200	3.0075	2,574.3800	2.5744	(14.402)	0	0	0
2022/08/16	R035	03/11/2022	11.15	Put	Bond Future	1,444.4600	1.4445	1,709.3700	1.7094	18.340	0	0	0
2022/08/16	R035	03/11/2022	12.68	Call	Bond Future	10,051.7500	10.0517	9,384.6700	9.3847	(6.636)	0	0	0
2022/08/16	R035	03/11/2022	12.68	Put	Bond Future	121.3800	0.1214	152.3500	0.1523	25.515	0	0	976
2022/08/16	R035	03/11/2022	10.99	Call	Bond Future	2,427.0500	2.4271	2,042.6100	2.0426	(15.840)	0	0	0
2022/08/16	R035	03/11/2022	10.99	Put	Bond Future	1,813.7800	1.8138	2,127.3900	2.1274	17.290	0	0	582
2022/08/16	R035	03/11/2022	11.05	Call	Bond Future	2,638.1000	2.6381	2,234.9400	2.2349	(15.282)	0	0	976
2022/08/16	R035	03/11/2022			Bond Future	10.8880	88.1889	11.0042	87.4909	1.067	0.0000	0.0000	59,258
2022/08/16	R035	03/11/2022	9.82	Call	Bond Future	175.3100	0.1753	120.7000	0.1207	(31.151)	0	0	582
2022/08/16	R035	03/11/2022	9.82	Put	Bond Future	6,986.6700	6.9867	7,630.1100	7.6301	9.210	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
2022/08/16	R035	03/11/2022	10.30	Call	Bond Future	671.4200	0.6714	510.5500	0.5105	(23.960)	0	0	976
2022/08/16	R035	03/11/2022	10.30	Put	Bond Future	4,331.4300	4.3314	4,868.6100	4.8686	12.402	0	0	0
2022/08/16	R035	03/11/2022	11.14	Call	Bond Future	2,969.5900	2.9696	2,539.3700	2.5394	(14.488)	0	0	0
2022/08/16	R035	03/11/2022	11.14	Put	Bond Future	1,465.4600	1.4655	1,733.2900	1.7333	18.276	0	0	0
2022/08/16	R035	03/11/2022	11.05	Put	Bond Future	1,666.9000	1.6669	1,961.7900	1.9618	17.691	0	0	0
2022/08/16	R035	03/11/2022	11.13	Call	Bond Future	2,932.0300	2.9320	2,504.7500	2.5047	(14.573)	0	0	0
2022/08/16	R035	03/11/2022	11.13	Put	Bond Future	1,486.8800	1.4869	1,757.6500	1.7576	18.211	0	0	0
2022/08/16	R035	02/02/2023	11.94	Call	Bond Future	6,482.0900	6.4821	5,932.0900	5.9321	(8.485)	0	0	0
2022/08/16	R035	02/02/2023	13.22	Put	Bond Future	366.6100	0.3666	427.4000	0.4274	16.582	0	0	976
2022/08/16	R035	02/02/2023	10.88	Call	Bond Future	2,631.3700	2.6314	2,290.0000	2.2900	(12.973)	0	0	0
2022/08/16	R035	02/02/2023	10.88	Put	Bond Future	3,525.0000	3.5250	3,920.7900	3.9208	11.228	0	0	0
2022/08/16	R035	02/02/2023	10.66	Call	Bond Future	2,031.4100	2.0314	1,742.2900	1.7423	(14.232)	0	0	0
2022/08/16	R035	02/02/2023	10.66	Put	Bond Future	4,258.4800	4.2585	4,706.5200	4.7065	10.521	0	0	582
2022/08/16	R035	02/02/2023	10.30	Put	Bond Future	5,721.1400	5.7211	6,252.3600	6.2524	9.285	0	0	0
2022/08/16	R035	02/02/2023	10.60	Call	Bond Future	1,883.2500	1.8832	1,608.3900	1.6084	(14.595)	0	0	0
2022/08/16	R035	02/02/2023	10.60	Put	Bond Future	4,479.0000	4.4790	4,941.3000	4.9413	10.322	0	0	0
2022/08/16	R035	02/02/2023	10.64	Put	Bond Future	4,331.1300	4.3311	4,783.9200	4.7839	10.454	0	0	0
2022/08/16	R035	02/02/2023	9.81	Call	Bond Future	573.9300	0.5739	460.9200	0.4609	(19.691)	0	0	582
2022/08/16	R035	02/02/2023	9.81	Put	Bond Future	8,232.6700	8.2327	8,856.8200	8.8568	7.581	0	0	0
2022/08/16	R035	02/02/2023	9.85	Call	Bond Future	612.4700	0.6125	493.3200	0.4933	(19.454)	0	0	0
2022/08/16	R035	02/02/2023	9.89	Call	Bond Future	653.1500	0.6531	527.6200	0.5276	(19.219)	0	0	388
2022/08/16	R035	02/02/2023	9.89	Put	Bond Future	7,781.0100	7.7810	8,392.6400	8.3926	7.861	0	0	0
2022/08/16	R035	02/02/2023			Bond Future	11.0301	89.7253	11.1557	88.9882	1.138	0.0000	0.0000	106,331
2022/08/16	R035	02/02/2023	11.94	Put	Bond Future	1,336.4800	1.3365	1,523.6400	1.5236	14.004	0	0	0
2022/08/16	R035	02/02/2023	11.98	Call	Bond Future	6,648.7000	6.6487	6,092.8500	6.0928	(8.360)	0	0	0
2022/08/16	R035	02/02/2023	11.98	Put	Bond Future	1,287.1000	1.2871	1,468.4100	1.4684	14.087	0	0	388
2022/08/16	R035	02/02/2023	13.22	Call	Bond Future	12,030.0900	12.0301	11,353.7200	11.3537	(5.622)	0	0	0
2022/08/16	R035	02/02/2023	11.05	Call	Bond Future	3,151.9200	3.1519	2,771.1800	2.7712	(12.080)	0	0	976
2022/08/16	R035	02/02/2023	11.05	Put	Bond Future	3,034.6300	3.0346	3,391.0500	3.3911	11.745	0	0	0
2022/08/16	R035	02/02/2023	11.06	Call	Bond Future	3,184.0000	3.1840	2,801.0000	2.8010	(12.029)	0	0	0
2022/08/16	R035	02/02/2023	11.06	Put	Bond Future	3,007.7600	3.0078	3,361.9200	3.3619	11.775	0	0	582
2022/08/16	R035	02/02/2023	10.86	Call	Bond Future	2,573.2000	2.5732	2,236.5500	2.2366	(13.083)	0	0	0
2022/08/16	R035	02/02/2023	10.86	Put	Bond Future	3,586.8700	3.5869	3,987.3800	3.9874	11.166	0	0	0
2022/08/16	R035	02/02/2023	10.87	Call	Bond Future	2,602.3300	2.6023	2,263.3100	2.2633	(13.028)	0	0	0
2022/08/16	R035	02/02/2023	10.87	Put	Bond Future	3,555.9500	3.5560	3,954.0900	3.9541	11.196	0	0	0
2022/08/16	R035	02/02/2023	10.30	Call	Bond Future	1,249.0400	1.2490	1,043.1000	1.0431	(16.488)	0	0	976
2022/08/16	R035	02/02/2023	10.64	Call	Bond Future	1,981.4100	1.9814	1,697.0400	1.6970	(14.352)	0	0	388
2022/08/16	R035	02/02/2023	9.85	Put	Bond Future	8,005.2500	8.0052	8,623.2600	8.6233	7.720	0	0	0
2022/08/16	R035	04/05/2023	11.22	Put	Bond Future	3,634.0400	3.6340	3,984.5800	3.9846	9.646	0	0	0
2022/08/16	R035	04/05/2023	12.46	Call	Bond Future	8,670.9600	8.6710	8,088.2100	8.0882	(6.721)	0	0	0
2022/08/16	R035	04/05/2023	12.46	Put	Bond Future	1,490.4600	1.4905	1,661.4800	1.6615	11.474	0	0	388
2022/08/16	R035	04/05/2023	13.18	Call	Bond Future	11,591.6900	11.5917	10,943.8600	10.9439	(5.589)	0	0	0
2022/08/16	R035	04/05/2023	13.18	Put	Bond Future	850.0600	0.8501	956.0000	0.9560	12.463	0	0	491
2022/08/16	R035	04/05/2023	11.17	Call	Bond Future	3,925.9900	3.9260	3,531.8400	3.5318	(10.040)	0	0	491
2022/08/16	R035	04/05/2023	11.20	Call	Bond Future	4,020.7900	4.0208	3,621.1700	3.6212	(9.939)	0	0	0
2022/08/16	R035	04/05/2023	11.21	Call	Bond Future	4,052.6900	4.0527	3,651.2700	3.6513	(9.905)	0	0	0
2022/08/16	R035	04/05/2023	10.60	Call	Bond Future	2,342.9300	2.3429	2,057.7000	2.0577	(12.174)	0	0	388
2022/08/16	R035	04/05/2023	10.60	Put	Bond Future	5,568.1700	5.5682	6,036.7100	6.0367	8.415	0	0	0

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2022/08/16	R035	04/05/2023			Bond Future	11.1420	86.9679	11.2728	86.2141	1.174	0.0000	0.0000	0
2022/08/16	R035	04/05/2023	11.22	Call	Bond Future	4,084.7100	4.0847	3,681.4800	3.6815	(9.872)	0	0	0
2022/08/16	R035	04/05/2023	11.17	Put	Bond Future	3,763.7100	3.7637	4,123.3300	4.1233	9.555	0	0	0
2022/08/16	R035	04/05/2023	11.20	Put	Bond Future	3,685.3100	3.6853	4,039.4600	4.0395	9.610	0	0	0
2022/08/16	R035	04/05/2023	11.21	Put	Bond Future	3,659.5900	3.6596	4,011.9400	4.0119	9.628	0	0	0
2022/08/16	R035	04/05/2023	9.85	Call	Bond Future	1,001.5800	1.0016	848.3000	0.8483	(15.304)	0	0	388
2022/08/16	R035	04/05/2023	9.85	Put	Bond Future	8,978.2400	8.9782	9,578.7300	9.5787	6.688	0	0	0
2022/08/16	R035	04/05/2023	10.42	Call	Bond Future	1,941.8200	1.9418	1,691.0200	1.6910	(12.916)	0	0	491
2022/08/16	R035	04/05/2023	10.42	Put	Bond Future	6,276.0700	6.2761	6,779.0400	6.7790	8.014	0	0	0
2022/08/16	R035	03/08/2023	12.00	Call	Bond Future	6,883.3800	6.8834	6,393.2400	6.3932	(7.121)	0	0	0
2022/08/16	R035	03/08/2023	12.00	Put	Bond Future	2,748.2900	2.7483	2,997.4000	2.9974	9.064	0	0	0
2022/08/16	R035	03/08/2023			Bond Future	11.2471	88.7302	11.3779	87.9909	1.163	0.0000	0.0000	0
2022/08/16	R035	03/08/2023	11.98	Call	Bond Future	6,811.3400	6.8113	6,323.6900	6.3237	(7.159)	0	0	0
2022/08/16	R035	03/08/2023	11.98	Put	Bond Future	2,782.3600	2.7824	3,033.9600	3.0340	9.043	0	0	0
2022/08/16	R035	03/08/2023	11.99	Call	Bond Future	6,847.4900	6.8475	6,358.6000	6.3586	(7.140)	0	0	0
2022/08/16	R035	03/08/2023	11.99	Put	Bond Future	2,765.4300	2.7654	3,015.7900	3.0158	9.053	0	0	0
2022/08/16	R035	02/11/2023	11.41	Call	Bond Future	4,826.5900	4.8266	4,444.3800	4.4444	(7.919)	0	0	0
2022/08/16	R035	02/11/2023	11.41	Put	Bond Future	4,772.8500	4.7729	5,118.5700	5.1186	7.243	0	0	0
2022/08/16	R035	02/11/2023	11.42	Call	Bond Future	4,856.7000	4.8567	4,473.1300	4.4731	(7.898)	0	0	0
2022/08/16	R035	02/11/2023	11.42	Put	Bond Future	4,747.4500	4.7475	5,091.8100	5.0918	7.254	0	0	0
2022/08/16	R035	02/11/2023			Bond Future	11.4003	85.8068	11.5321	85.0789	1.156	0.0000	0.0000	0
2022/08/16	R035	02/11/2023	11.43	Call	Bond Future	4,886.5200	4.8865	4,501.6000	4.5016	(7.877)	0	0	0
2022/08/16	R035	02/11/2023	11.43	Put	Bond Future	4,721.8000	4.7218	5,064.8100	5.0648	7.264	0	0	0
2022/08/16	R186	03/11/2022	8.53	Call	Bond Future	765.8200	0.7658	678.9500	0.6789	(11.343)	0	0	0
2022/08/16	R186	03/11/2022	8.53	Put	Bond Future	1,541.5600	1.5416	1,665.7800	1.6658	8.058	0	0	0
2022/08/16	R186	03/11/2022	8.54	Call	Bond Future	780.2000	0.7802	692.2700	0.6923	(11.270)	0	0	0
2022/08/16	R186	03/11/2022	8.54	Put	Bond Future	1,520.3900	1.5204	1,643.5500	1.6435	8.101	0	0	0
2022/08/16	R186	03/11/2022	8.91	Put	Bond Future	877.1700	0.8772	961.0600	0.9611	9.564	0	0	4,310
2022/08/16	R186	03/11/2022			Bond Future	8.7492	109.9421	8.8092	109.7310	0.686	0.0000	0.0000	64,042
2022/08/16	R186	03/11/2022	8.23	Call	Bond Future	415.1700	0.4152	358.6000	0.3586	(13.626)	0	0	4,310
2022/08/16	R186	03/11/2022	8.23	Put	Bond Future	2,264.2300	2.2642	2,418.7500	2.4188	6.824	0	0	0
2022/08/16	R186	03/11/2022	8.55	Call	Bond Future	794.9600	0.7950	705.9400	0.7059	(11.198)	0	0	0
2022/08/16	R186	03/11/2022	8.55	Put	Bond Future	1,499.6200	1.4996	1,621.6900	1.6217	8.140	0	0	0
2022/08/16	R186	03/11/2022	8.91	Call	Bond Future	1,441.8800	1.4419	1,314.6800	1.3147	(8.822)	0	0	0
2022/08/16	R186	02/02/2023	8.33	Call	Bond Future	813.6900	0.8137	731.9600	0.7320	(10.044)	0	0	0
2022/08/16	R186	02/02/2023	8.33	Put	Bond Future	2,669.3200	2.6693	2,835.3000	2.8353	6.218	0	0	0
2022/08/16	R186	02/02/2023	8.32	Call	Bond Future	802.8900	0.8029	721.9300	0.7219	(10.084)	0	0	0
2022/08/16	R186	02/02/2023	8.32	Put	Bond Future	2,692.4600	2.6925	2,859.2100	2.8592	6.193	0	0	0
2022/08/16	R186	02/02/2023			Bond Future	8.8828	106.5604	8.9576	106.3127	0.841	0.0000	0.0000	0
2022/08/16	R186	02/02/2023	8.34	Call	Bond Future	824.3300	0.8243	741.8300	0.7418	(10.008)	0	0	0
2022/08/16	R186	02/02/2023	8.34	Put	Bond Future	2,646.0300	2.6460	2,811.2400	2.8112	6.244	0	0	0
2022/08/16	R186	04/05/2023	8.83	Put	Bond Future	2,110.0200	2.1100	2,244.0700	2.2441	6.353	0	0	0
2022/08/16	R186	04/05/2023	8.84	Call	Bond Future	1,692.7500	1.6928	1,570.6500	1.5706	(7.213)	0	0	0
2022/08/16	R186	04/05/2023			Bond Future	8.9685	108.6333	9.0504	108.3779	0.914	0.0000	0.0000	0
2022/08/16	R186	04/05/2023	8.83	Call	Bond Future	1,676.6000	1.6766	1,555.2000	1.5552	(7.241)	0	0	0
2022/08/16	R186	04/05/2023	8.84	Put	Bond Future	2,094.8000	2.0948	2,228.1500	2.2281	6.366	0	0	0
2022/08/16	R186	04/05/2023	8.82	Call	Bond Future	1,660.9000	1.6609	1,540.1900	1.5402	(7.268)	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
2022/08/16	R186	04/05/2023	8.82	Put	Bond Future	2,125.7100	2.1257	2,260.4500	2.2604	6.339	0	0	0
2022/08/16	R186	03/08/2023	9.74	Call	Bond Future	3,410.7700	3.4108	3,263.6500	3.2637	(4.313)	0	0	0
2022/08/16	R186	03/08/2023	9.74	Put	Bond Future	1,372.7600	1.3728	1,449.4000	1.4494	5.583	0	0	0
2022/08/16	R186	03/08/2023	9.73	Put	Bond Future	1,381.0100	1.3810	1,458.0400	1.4580	5.578	0	0	0
2022/08/16	R186	03/08/2023			Bond Future	9.0349	105.5300	9.1114	105.3063	0.847	0.0000	0.0000	0
2022/08/16	R186	03/08/2023	9.75	Call	Bond Future	3,431.1100	3.4311	3,283.5900	3.2836	(4.299)	0	0	0
2022/08/16	R186	03/08/2023	9.75	Put	Bond Future	1,364.5600	1.3646	1,440.8000	1.4408	5.587	0	0	0
2022/08/16	R186	03/08/2023	9.73	Call	Bond Future	3,390.4700	3.3905	3,243.7400	3.2437	(4.328)	0	0	0
2022/08/16	R186	02/11/2023	9.40	Call	Bond Future	2,526.3900	2.5264	2,417.1600	2.4172	(4.324)	0	0	0
2022/08/16	R186	02/11/2023	9.40	Put	Bond Future	2,006.4900	2.0065	2,094.8000	2.0948	4.401	0	0	0
2022/08/16	R186	02/11/2023			Bond Future	9.2082	107.4017	9.2809	107.2041	0.790	0.0000	0.0000	0
2022/08/16	R186	02/11/2023	9.39	Call	Bond Future	2,509.8600	2.5099	2,400.9900	2.4010	(4.338)	0	0	0
2022/08/16	R186	02/11/2023	9.39	Put	Bond Future	2,016.9800	2.0170	2,105.6500	2.1056	4.396	0	0	0
2022/08/16	R186	02/11/2023	9.38	Call	Bond Future	2,493.3600	2.4934	2,384.8700	2.3849	(4.351)	0	0	0
2022/08/16	R186	02/11/2023	9.38	Put	Bond Future	2,027.5100	2.0275	2,116.5600	2.1166	4.392	0	0	0
2022/08/16	R197	03/11/2022			Bond Future	337.0214	337.0214	336.6992	336.6992	(0.096)	0.0000	0.0000	831
2022/08/16	R197	02/02/2023			Bond Future	334.1513	334.1513	333.7226	333.7226	(0.128)	0.0000	0.0000	0
2022/08/16	R197	04/05/2023			Bond Future	340.7200	340.7200	340.2725	340.2725	(0.131)	0.0000	0.0000	0
2022/08/16	R197	03/08/2023			Bond Future	338.5464	338.5464	338.2072	338.2072	(0.100)	0.0000	0.0000	0
2022/08/16	R197	02/11/2023			Bond Future	344.6344	344.6344	344.3833	344.3833	(0.073)	0.0000	0.0000	0
2022/08/16	R202	03/11/2022			Bond Future	250.1072	250.1072	250.0793	250.0793	(0.011)	0.0000	0.0000	6,148
2022/08/16	R202	02/02/2023			Bond Future	249.8382	249.8382	249.7344	249.7344	(0.042)	0.0000	0.0000	460
2022/08/16	R202	04/05/2023			Bond Future	254.7478	254.7478	254.6341	254.6341	(0.045)	0.0000	0.0000	0
2022/08/16	R202	03/08/2023			Bond Future	255.1005	255.1005	255.0711	255.0711	(0.012)	0.0000	0.0000	0
2022/08/16	R202	02/11/2023			Bond Future	259.6903	259.6903	259.7311	259.7311	0.016	0.0000	0.0000	0
2022/08/16	R209	03/11/2022	9.25	Call	Bond Future	22.9800	0.0230	14.3600	0.0144	(37.511)	0	0	6,000
2022/08/16	R209	03/11/2022	9.25	Put	Bond Future	9,413.6100	9.4136	9,988.9500	9.9889	6.112	0	0	0
2022/08/16	R209	03/11/2022	9.50	Call	Bond Future	57.1900	0.0572	37.6100	0.0376	(34.237)	0	0	0
2022/08/16	R209	03/11/2022	9.50	Put	Bond Future	7,878.3100	7.8783	8,442.6900	8.4427	7.164	0	0	0
2022/08/16	R209	03/11/2022	12.00	Call	Bond Future	6,009.8800	6.0099	5,494.7700	5.4948	(8.571)	0	0	0
2022/08/16	R209	03/11/2022	12.00	Put	Bond Future	312.9400	0.3129	381.7900	0.3818	22.001	0	0	10,500
2022/08/16	R209	03/11/2022	11.03	Call	Bond Future	2,324.4400	2.3244	1,983.2000	1.9832	(14.681)	0	0	0
2022/08/16	R209	03/11/2022	11.03	Put	Bond Future	1,436.5800	1.4366	1,679.3000	1.6793	16.896	0	0	0
2022/08/16	R209	03/11/2022	10.50	Put	Bond Future	2,920.8500	2.9208	3,310.6700	3.3107	13.346	0	0	0
2022/08/16	R209	03/11/2022			Bond Future	10.8616	68.4959	10.9720	67.9119	1.016	0.0000	0.0000	18,852
2022/08/16	R209	03/11/2022	10.00	Call	Bond Future	283.1100	0.2831	206.3800	0.2064	(27.103)	0	0	10,500
2022/08/16	R209	03/11/2022	10.00	Put	Bond Future	5,093.9600	5.0940	5,601.1900	5.6012	9.957	0	0	6,000
2022/08/16	R209	03/11/2022	11.02	Call	Bond Future	2,292.8900	2.2929	1,954.2400	1.9542	(14.770)	0	0	0
2022/08/16	R209	03/11/2022	11.02	Put	Bond Future	1,457.3100	1.4573	1,702.6200	1.7026	16.833	0	0	0
2022/08/16	R209	03/11/2022	11.50	Call	Bond Future	3,988.2400	3.9882	3,543.0000	3.5430	(11.164)	0	0	0
2022/08/16	R209	03/11/2022	11.50	Put	Bond Future	706.7900	0.7068	845.5100	0.8455	19.627	0	0	0
2022/08/16	R209	03/11/2022	10.50	Call	Bond Future	957.3600	0.9574	763.2200	0.7632	(20.279)	0	0	0
2022/08/16	R209	03/11/2022	11.00	Call	Bond Future	2,230.5000	2.2305	1,897.0700	1.8971	(14.949)	0	0	0
2022/08/16	R209	03/11/2022	11.00	Put	Bond Future	1,499.6400	1.4996	1,750.1700	1.7502	16.706	0	0	8,750
2022/08/16	R209	03/11/2022	11.01	Call	Bond Future	2,261.6600	2.2617	1,925.6200	1.9256	(14.858)	0	0	0



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2022/08/16	R209	03/11/2022	11.01	Put	Bond Future	1,478.4100	1.4784	1,726.3300	1.7263	16.769	0	0	0
2022/08/16	R209	02/02/2023	10.80	Put	Bond Future	3,180.6800	3.1807	3,515.7300	3.5157	10.534	0	0	0
2022/08/16	R209	02/02/2023	10.78	Call	Bond Future	2,161.4300	2.1614	1,885.4700	1.8855	(12.767)	0	0	0
2022/08/16	R209	02/02/2023	10.79	Call	Bond Future	2,186.4700	2.1865	1,908.5000	1.9085	(12.713)	0	0	0
2022/08/16	R209	02/02/2023			Bond Future	10.9835	69.6898	11.1019	69.0748	1.078	0.0000	0.0000	2,066
2022/08/16	R209	02/02/2023	10.80	Call	Bond Future	2,211.6400	2.2116	1,931.6800	1.9317	(12.658)	0	0	0
2022/08/16	R209	02/02/2023	10.78	Put	Bond Future	3,237.2600	3.2373	3,576.3100	3.5763	10.473	0	0	0
2022/08/16	R209	02/02/2023	10.79	Put	Bond Future	3,208.8700	3.2089	3,545.9100	3.5459	10.503	0	0	0
2022/08/16	R209	04/05/2023	11.09	Call	Bond Future	3,379.2500	3.3793	3,051.2400	3.0512	(9.707)	0	0	0
2022/08/16	R209	04/05/2023	11.09	Put	Bond Future	3,347.3400	3.3473	3,648.2700	3.6483	8.990	0	0	0
2022/08/16	R209	04/05/2023	11.10	Call	Bond Future	3,406.8100	3.4068	3,077.2500	3.0773	(9.674)	0	0	0
2022/08/16	R209	04/05/2023	11.10	Put	Bond Future	3,323.4700	3.3235	3,622.8500	3.6229	9.008	0	0	0
2022/08/16	R209	04/05/2023			Bond Future	11.0838	67.8934	11.2068	67.2645	1.109	0.0000	0.0000	0
2022/08/16	R209	04/05/2023	11.11	Call	Bond Future	3,434.4500	3.4344	3,103.3400	3.1033	(9.641)	0	0	0
2022/08/16	R209	04/05/2023	11.11	Put	Bond Future	3,299.7500	3.2998	3,597.5800	3.5976	9.026	0	0	0
2022/08/16	R209	03/08/2023	11.95	Put	Bond Future	2,425.4900	2.4255	2,629.0000	2.6290	8.390	0	0	0
2022/08/16	R209	03/08/2023	11.93	Call	Bond Future	6,136.1200	6.1361	5,723.4300	5.7234	(6.726)	0	0	0
2022/08/16	R209	03/08/2023	11.94	Call	Bond Future	6,167.9000	6.1679	5,754.1800	5.7542	(6.708)	0	0	0
2022/08/16	R209	03/08/2023			Bond Future	11.1758	69.2698	11.2984	68.6516	1.097	0.0000	0.0000	0
2022/08/16	R209	03/08/2023	11.95	Call	Bond Future	6,199.7100	6.1997	5,784.9600	5.7850	(6.690)	0	0	0
2022/08/16	R209	03/08/2023	11.93	Put	Bond Future	2,455.6200	2.4556	2,661.1900	2.6612	8.371	0	0	0
2022/08/16	R209	03/08/2023	11.94	Put	Bond Future	2,440.5100	2.4405	2,645.0500	2.6450	8.381	0	0	0
2022/08/16	R209	02/11/2023	11.33	Call	Bond Future	4,274.6600	4.2747	3,950.1700	3.9502	(7.591)	0	0	0
2022/08/16	R209	02/11/2023	11.33	Put	Bond Future	4,159.3200	4.1593	4,444.8900	4.4449	6.866	0	0	0
2022/08/16	R209	02/11/2023	11.34	Call	Bond Future	4,301.4500	4.3014	3,975.8000	3.9758	(7.571)	0	0	0
2022/08/16	R209	02/11/2023	11.34	Put	Bond Future	4,136.4400	4.1364	4,420.8500	4.4208	6.876	0	0	0
2022/08/16	R209	02/11/2023			Bond Future	11.3068	67.3507	11.4301	66.7407	1.090	0.0000	0.0000	0
2022/08/16	R209	02/11/2023	11.35	Call	Bond Future	4,328.3000	4.3283	4,001.4900	4.0015	(7.551)	0	0	0
2022/08/16	R209	02/11/2023	11.35	Put	Bond Future	4,113.6700	4.1137	4,396.9200	4.3969	6.886	0	0	0
2022/08/16	R210	03/11/2022			Bond Future	226.1864	226.1864	226.1526	226.1526	(0.015)	0.0000	0.0000	732
2022/08/16	R210	02/02/2023			Bond Future	230.1816	230.1816	230.0776	230.0776	(0.045)	0.0000	0.0000	300
2022/08/16	R210	04/05/2023			Bond Future	231.6113	231.6113	231.4988	231.4988	(0.049)	0.0000	0.0000	0
2022/08/16	R210	03/08/2023			Bond Future	236.3475	236.3475	236.3101	236.3101	(0.016)	0.0000	0.0000	0
2022/08/16	R210	02/11/2023			Bond Future	237.4018	237.4018	237.4301	237.4301	0.012	0.0000	0.0000	0
2022/08/16	R213	03/11/2022	9.19	Call	Bond Future	82.3200	0.0823	61.8400	0.0618	(24.879)	0	0	476
2022/08/16	R213	03/11/2022	9.19	Put	Bond Future	6,459.1800	6.4592	6,823.6100	6.8236	5.642	0	0	0
2022/08/16	R213	03/11/2022	10.38	Call	Bond Future	1,419.6000	1.4196	1,235.7900	1.2358	(12.948)	0	0	0
2022/08/16	R213	03/11/2022	10.38	Put	Bond Future	1,812.1900	1.8122	2,013.2900	2.0133	11.097	0	0	0
2022/08/16	R213	03/11/2022	10.39	Call	Bond Future	1,443.4000	1.4434	1,257.7100	1.2577	(12.865)	0	0	0
2022/08/16	R213	03/11/2022	10.39	Put	Bond Future	1,787.9500	1.7879	1,987.1700	1.9872	11.142	0	0	0
2022/08/16	R213	03/11/2022	10.37	Call	Bond Future	1,396.1600	1.3962	1,214.2300	1.2142	(13.031)	0	0	0
2022/08/16	R213	03/11/2022	10.37	Put	Bond Future	1,836.8300	1.8368	2,039.8100	2.0398	11.051	0	0	200
2022/08/16	R213	03/11/2022			Bond Future	10.4619	82.4035	10.5428	82.0186	0.773	0.0000	0.0000	34,281
2022/08/16	R213	03/11/2022	9.13	Call	Bond Future	69.0200	0.0690	51.4700	0.0515	(25.427)	0	0	200
2022/08/16	R213	03/11/2022	9.13	Put	Bond Future	6,762.1500	6.7622	7,129.5100	7.1295	5.433	0	0	0
2022/08/16	R213	03/11/2022	9.84	Call	Bond Future	477.6000	0.4776	390.9500	0.3909	(18.143)	0	0	0

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2022/08/16	R213	03/11/2022	9.84	Put	Bond Future	3,519.0300	3.5190	3,817.2900	3.8173	8.476	0	0	476
2022/08/16	R213	03/11/2022	10.40	Call	Bond Future	1,467.4200	1.4674	1,279.8600	1.2799	(12.782)	0	0	0
2022/08/16	R213	03/11/2022	10.40	Put	Bond Future	1,763.9600	1.7640	1,961.3100	1.9613	11.188	0	0	0
2022/08/16	R213	03/11/2022	9.98	Call	Bond Future	656.1200	0.6561	546.5100	0.5465	(16.706)	0	0	0
2022/08/16	R213	03/11/2022	9.98	Put	Bond Future	3,000.4000	3.0004	3,275.7000	3.2757	9.175	0	0	200
2022/08/16	R213	03/11/2022	10.19	Call	Bond Future	1,010.8100	1.0108	862.9000	0.8629	(14.633)	0	0	0
2022/08/16	R213	03/11/2022	10.19	Put	Bond Future	2,323.1100	2.3231	2,560.1100	2.5601	10.202	0	0	476
2022/08/16	R213	02/02/2023	10.43	Put	Bond Future	2,791.5800	2.7916	3,017.6400	3.0176	8.098	0	0	0
2022/08/16	R213	02/02/2023	12.20	Call	Bond Future	7,462.1500	7.4622	7,100.4800	7.1005	(4.847)	0	0	0
2022/08/16	R213	02/02/2023	12.20	Put	Bond Future	497.3400	0.4973	552.5500	0.5526	11.101	0	0	912
2022/08/16	R213	02/02/2023	10.22	Put	Bond Future	3,362.1300	3.3621	3,616.6500	3.6167	7.570	0	0	0
2022/08/16	R213	02/02/2023	10.23	Call	Bond Future	1,529.5800	1.5296	1,365.8800	1.3659	(10.702)	0	0	0
2022/08/16	R213	02/02/2023	10.35	Call	Bond Future	1,766.9900	1.7670	1,587.0300	1.5870	(10.185)	0	0	0
2022/08/16	R213	02/02/2023	10.35	Put	Bond Future	2,999.2300	2.9992	3,236.1500	3.2362	7.899	0	0	476
2022/08/16	R213	02/02/2023	10.01	Call	Bond Future	1,156.4800	1.1565	1,021.6200	1.0216	(11.661)	0	0	0
2022/08/16	R213	02/02/2023			Bond Future	10.6126	83.8391	10.7026	83.4222	0.848	0.0000	0.0000	0
2022/08/16	R213	02/02/2023	10.43	Call	Bond Future	1,937.2200	1.9372	1,746.4000	1.7464	(9.850)	0	0	912
2022/08/16	R213	02/02/2023	10.22	Call	Bond Future	1,511.0900	1.5111	1,348.7300	1.3487	(10.745)	0	0	0
2022/08/16	R213	02/02/2023	10.23	Put	Bond Future	3,332.8100	3.3328	3,585.9900	3.5860	7.597	0	0	0
2022/08/16	R213	02/02/2023	9.16	Call	Bond Future	344.3400	0.3443	292.4000	0.2924	(15.084)	0	0	476
2022/08/16	R213	02/02/2023	9.16	Put	Bond Future	7,468.7300	7.4687	7,833.6700	7.8337	4.886	0	0	0
2022/08/16	R213	02/02/2023	10.01	Put	Bond Future	4,019.7100	4.0197	4,301.7300	4.3017	7.016	0	0	476
2022/08/16	R213	02/02/2023	10.21	Call	Bond Future	1,492.9500	1.4929	1,331.9200	1.3319	(10.786)	0	0	0
2022/08/16	R213	02/02/2023	10.21	Put	Bond Future	3,391.8400	3.3918	3,647.6900	3.6477	7.543	0	0	0
2022/08/16	R213	04/05/2023	10.75	Call	Bond Future	2,979.1400	2.9791	2,755.0800	2.7551	(7.521)	0	0	0
2022/08/16	R213	04/05/2023	10.75	Put	Bond Future	2,885.9100	2.8859	3,089.0800	3.0891	7.040	0	0	0
2022/08/16	R213	04/05/2023			Bond Future	10.7294	81.9177	10.8240	81.4905	0.881	0.0000	0.0000	0
2022/08/16	R213	04/05/2023	10.74	Call	Bond Future	2,954.9200	2.9549	2,731.9300	2.7319	(7.546)	0	0	0
2022/08/16	R213	04/05/2023	10.74	Put	Bond Future	2,906.9800	2.9070	3,111.2200	3.1112	7.026	0	0	0
2022/08/16	R213	04/05/2023	10.73	Call	Bond Future	2,930.5200	2.9305	2,708.6000	2.7086	(7.573)	0	0	0
2022/08/16	R213	04/05/2023	10.73	Put	Bond Future	2,927.8900	2.9279	3,133.2000	3.1332	7.012	0	0	0
2022/08/16	R213	03/08/2023	11.62	Put	Bond Future	2,073.3200	2.0733	2,207.1800	2.2072	6.456	0	0	0
2022/08/16	R213	03/08/2023	11.63	Call	Bond Future	5,464.0900	5.4641	5,189.2700	5.1893	(5.030)	0	0	0
2022/08/16	R213	03/08/2023			Bond Future	10.8388	83.5770	10.9314	83.1690	0.854	0.0000	0.0000	0
2022/08/16	R213	03/08/2023	11.62	Call	Bond Future	5,435.0400	5.4350	5,160.9100	5.1609	(5.044)	0	0	0
2022/08/16	R213	03/08/2023	11.63	Put	Bond Future	2,060.5100	2.0605	2,193.6800	2.1937	6.463	0	0	0
2022/08/16	R213	03/08/2023	11.61	Call	Bond Future	5,405.7300	5.4057	5,132.2800	5.1323	(5.059)	0	0	0
2022/08/16	R213	03/08/2023	11.61	Put	Bond Future	2,085.9100	2.0859	2,220.4500	2.2204	6.450	0	0	0
2022/08/16	R213	02/11/2023	11.13	Call	Bond Future	3,881.9000	3.8819	3,667.4600	3.6675	(5.524)	0	0	0
2022/08/16	R213	02/11/2023	11.13	Put	Bond Future	3,361.6300	3.3616	3,539.3500	3.5394	5.287	0	0	0
2022/08/16	R213	02/11/2023			Bond Future	11.0083	81.5131	11.0999	81.1210	0.832	0.0000	0.0000	0
2022/08/16	R213	02/11/2023	11.12	Call	Bond Future	3,857.7700	3.8578	3,644.0700	3.6441	(5.539)	0	0	0
2022/08/16	R213	02/11/2023	11.12	Put	Bond Future	3,380.0900	3.3801	3,558.5500	3.5586	5.280	0	0	0
2022/08/16	R213	02/11/2023	11.11	Call	Bond Future	3,833.7000	3.8337	3,620.7400	3.6207	(5.555)	0	0	0
2022/08/16	R213	02/11/2023	11.11	Put	Bond Future	3,398.6400	3.3986	3,577.8400	3.5778	5.273	0	0	0
2022/08/16	R214	03/11/2022	11.34	Call	Bond Future	2,745.7100	2.7457	2,367.3100	2.3673	(13.781)	0	0	0
2022/08/16	R214	03/11/2022	11.36	Put	Bond Future	1,299.2000	1.2992	1,522.6300	1.5226	17.198	0	0	0

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2022/08/16	R214	03/11/2022			Bond Future	11.0821	65.6098	11.1921	65.0030	0.993	0.0000	0.0000	25,381
2022/08/16	R214	03/11/2022	11.34	Put	Bond Future	1,337.3200	1.3373	1,565.7500	1.5657	17.081	0	0	0
2022/08/16	R214	03/11/2022	11.35	Call	Bond Future	2,780.2200	2.7802	2,399.3100	2.3993	(13.701)	0	0	0
2022/08/16	R214	03/11/2022	11.35	Put	Bond Future	1,318.2000	1.3182	1,544.1200	1.5441	17.139	0	0	0
2022/08/16	R214	03/11/2022	11.36	Call	Bond Future	2,814.7900	2.8148	2,431.3900	2.4314	(13.621)	0	0	0
2022/08/16	R214	02/02/2023	11.07	Call	Bond Future	2,555.1100	2.5551	2,250.9000	2.2509	(11.906)	0	0	0
2022/08/16	R214	02/02/2023	11.07	Put	Bond Future	3,282.4300	3.2824	3,615.5800	3.6156	10.149	0	0	0
2022/08/16	R214	02/02/2023	11.08	Call	Bond Future	2,582.4700	2.5825	2,276.2700	2.2763	(11.857)	0	0	0
2022/08/16	R214	02/02/2023	11.08	Put	Bond Future	3,254.2700	3.2543	3,585.4300	3.5854	10.176	0	0	0
2022/08/16	R214	02/02/2023			Bond Future	11.2020	66.7528	11.3197	66.1155	1.050	0.0000	0.0000	64,507
2022/08/16	R214	02/02/2023	11.09	Call	Bond Future	2,610.1500	2.6101	2,301.9600	2.3020	(11.807)	0	0	0
2022/08/16	R214	02/02/2023	11.09	Put	Bond Future	3,226.4900	3.2265	3,555.6600	3.5557	10.202	0	0	0
2022/08/16	R214	04/05/2023	11.36	Call	Bond Future	3,743.2100	3.7432	3,392.2800	3.3923	(9.375)	0	0	0
2022/08/16	R214	04/05/2023	11.36	Put	Bond Future	3,402.6100	3.4026	3,703.1400	3.7031	8.832	0	0	0
2022/08/16	R214	04/05/2023	11.37	Call	Bond Future	3,772.3400	3.7723	3,419.8500	3.4199	(9.344)	0	0	0
2022/08/16	R214	04/05/2023	11.37	Put	Bond Future	3,378.3500	3.3783	3,677.3200	3.6773	8.850	0	0	0
2022/08/16	R214	04/05/2023			Bond Future	11.2965	64.7534	11.4184	64.1020	1.079	0.0000	0.0000	0
2022/08/16	R214	04/05/2023	11.38	Call	Bond Future	3,801.5700	3.8016	3,447.5100	3.4475	(9.314)	0	0	0
2022/08/16	R214	04/05/2023	11.38	Put	Bond Future	3,354.2600	3.3543	3,651.6600	3.6517	8.866	0	0	0
2022/08/16	R214	03/08/2023	12.14	Call	Bond Future	6,450.6500	6.4507	6,021.0300	6.0210	(6.660)	0	0	0
2022/08/16	R214	03/08/2023	12.14	Put	Bond Future	2,623.3400	2.6233	2,836.2400	2.8362	8.116	0	0	0
2022/08/16	R214	03/08/2023	12.15	Call	Bond Future	6,483.0600	6.4831	6,052.4100	6.0524	(6.643)	0	0	0
2022/08/16	R214	03/08/2023	12.15	Put	Bond Future	2,607.5200	2.6075	2,819.3900	2.8194	8.125	0	0	0
2022/08/16	R214	03/08/2023			Bond Future	11.3847	66.0655	11.5064	65.4230	1.070	0.0000	0.0000	0
2022/08/16	R214	03/08/2023	12.16	Call	Bond Future	6,515.5100	6.5155	6,083.8100	6.0838	(6.626)	0	0	0
2022/08/16	R214	03/08/2023	12.16	Put	Bond Future	2,591.8100	2.5918	2,802.6300	2.8026	8.134	0	0	0
2022/08/16	R214	02/11/2023	11.45	Put	Bond Future	4,711.0200	4.7110	5,015.2900	5.0153	6.459	0	0	0
2022/08/16	R214	02/11/2023	11.46	Call	Bond Future	4,423.4300	4.4234	4,090.7900	4.0908	(7.520)	0	0	0
2022/08/16	R214	02/11/2023	11.46	Put	Bond Future	4,685.6700	4.6857	4,988.7500	4.9888	6.468	0	0	0
2022/08/16	R214	02/11/2023			Bond Future	11.5100	63.9437	11.6326	63.3080	1.065	0.0000	0.0000	0
2022/08/16	R214	02/11/2023	11.45	Call	Bond Future	4,396.1300	4.3961	4,064.6800	4.0647	(7.540)	0	0	0
2022/08/16	R214	02/11/2023	11.47	Call	Bond Future	4,450.7900	4.4508	4,116.9600	4.1170	(7.500)	0	0	0
2022/08/16	R214	02/11/2023	11.47	Put	Bond Future	4,660.4400	4.6604	4,962.3300	4.9623	6.478	0	0	0
2022/08/16	R248	03/11/2022	10.70	Call	Bond Future	1,249.3300	1.2493	987.4300	0.9874	(20.963)	0	0	1,350
2022/08/16	R248	03/11/2022	10.70	Put	Bond Future	3,957.4700	3.9575	4,495.9900	4.4960	13.608	0	0	0
2022/08/16	R248	03/11/2022	11.20	Call	Bond Future	2,906.5900	2.9066	2,455.2700	2.4553	(15.527)	0	0	0
2022/08/16	R248	03/11/2022	11.20	Put	Bond Future	2,047.0000	2.0470	2,396.1000	2.3961	17.054	0	0	0
2022/08/16	R248	03/11/2022	11.30	Put	Bond Future	1,777.7300	1.7777	2,092.1700	2.0922	17.688	0	0	0
2022/08/16	R248	03/11/2022	11.31	Put	Bond Future	1,752.6400	1.7526	2,063.7300	2.0637	17.750	0	0	0
2022/08/16	R248	03/11/2022	11.32	Call	Bond Future	3,404.0700	3.4041	2,911.3900	2.9114	(14.473)	0	0	0
2022/08/16	R248	03/11/2022			Bond Future	11.0760	82.0115	11.1914	81.2110	1.042	0.0000	0.0000	258,913
2022/08/16	R248	03/11/2022	10.00	Call	Bond Future	192.5300	0.1925	132.5300	0.1325	(31.164)	0	0	1,350
2022/08/16	R248	03/11/2022	10.00	Put	Bond Future	8,381.3900	8.3814	9,121.8100	9.1218	8.834	0	0	0
2022/08/16	R248	03/11/2022	11.90	Call	Bond Future	6,155.2900	6.1553	5,508.1300	5.5081	(10.514)	0	0	0
2022/08/16	R248	03/11/2022	11.90	Put	Bond Future	730.9600	0.7310	884.2200	0.8842	20.967	0	0	0
2022/08/16	R248	03/11/2022	11.30	Call	Bond Future	3,318.9800	3.3190	2,833.0000	2.8330	(14.642)	0	0	0
2022/08/16	R248	03/11/2022	11.31	Call	Bond Future	3,361.4900	3.3615	2,872.1600	2.8722	(14.557)	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
2022/08/16	R248	03/11/2022	11.32	Put	Bond Future	1,727.7200	1.7277	2,035.4600	2.0355	17.812	0	0	0
2022/08/16	R248	02/02/2023	11.08	Call	Bond Future	3,286.0500	3.2861	2,881.8000	2.8818	(12.302)	0	0	0
2022/08/16	R248	02/02/2023	11.08	Put	Bond Future	4,082.2300	4.0822	4,517.3100	4.5173	10.658	0	0	0
2022/08/16	R248	02/02/2023	11.10	Put	Bond Future	4,012.5800	4.0126	4,442.4500	4.4425	10.713	0	0	0
2022/08/16	R248	02/02/2023			Bond Future	11.1950	83.4402	11.3184	82.6009	1.102	0.0000	0.0000	0
2022/08/16	R248	02/02/2023	11.07	Call	Bond Future	3,251.4900	3.2515	2,849.8500	2.8499	(12.352)	0	0	0
2022/08/16	R248	02/02/2023	11.07	Put	Bond Future	4,117.5700	4.1176	4,555.2600	4.5553	10.630	0	0	0
2022/08/16	R248	02/02/2023	11.10	Call	Bond Future	3,355.9000	3.3559	2,946.4400	2.9464	(12.201)	0	0	2,700
2022/08/16	R248	02/02/2023	10.40	Call	Bond Future	1,374.4800	1.3745	1,150.2000	1.1502	(16.317)	0	0	2,700
2022/08/16	R248	02/02/2023	10.40	Put	Bond Future	7,175.3800	7.1754	7,790.4300	7.7904	8.572	0	0	0
2022/08/16	R248	02/02/2023	11.06	Call	Bond Future	3,217.0900	3.2171	2,818.0600	2.8181	(12.403)	0	0	0
2022/08/16	R248	02/02/2023	11.06	Put	Bond Future	4,153.1900	4.1532	4,593.4900	4.5935	10.601	0	0	0
2022/08/16	R248	04/05/2023	11.35	Call	Bond Future	4,720.9700	4.7210	4,259.9400	4.2599	(9.766)	0	0	0
2022/08/16	R248	04/05/2023	11.35	Put	Bond Future	4,306.0100	4.3060	4,702.7100	4.7027	9.213	0	0	0
2022/08/16	R248	04/05/2023			Bond Future	11.2884	80.6242	11.4164	79.7665	1.134	0.0000	0.0000	0
2022/08/16	R248	04/05/2023	11.33	Call	Bond Future	4,648.0900	4.6481	4,191.1800	4.1912	(9.830)	0	0	0
2022/08/16	R248	04/05/2023	11.33	Put	Bond Future	4,367.4000	4.3674	4,768.2200	4.7682	9.178	0	0	0
2022/08/16	R248	04/05/2023	11.34	Call	Bond Future	4,684.3400	4.6843	4,225.3600	4.2254	(9.798)	0	0	0
2022/08/16	R248	04/05/2023	11.34	Put	Bond Future	4,336.4700	4.3365	4,735.2200	4.7352	9.195	0	0	0
2022/08/16	R248	03/08/2023	12.11	Call	Bond Future	8,021.8600	8.0219	7,459.8600	7.4599	(7.006)	0	0	0
2022/08/16	R248	03/08/2023	12.11	Put	Bond Future	3,377.0800	3.3771	3,662.5400	3.6625	8.453	0	0	0
2022/08/16	R248	03/08/2023			Bond Future	11.3756	82.2583	11.5038	81.4108	1.127	0.0000	0.0000	0
2022/08/16	R248	03/08/2023	12.09	Call	Bond Future	7,942.0900	7.9421	7,382.8400	7.3828	(7.042)	0	0	0
2022/08/16	R248	03/08/2023	12.09	Put	Bond Future	3,417.3400	3.4173	3,705.5500	3.7056	8.434	0	0	0
2022/08/16	R248	03/08/2023	12.10	Call	Bond Future	7,981.9600	7.9820	7,421.3300	7.4213	(7.024)	0	0	0
2022/08/16	R248	03/08/2023	12.10	Put	Bond Future	3,397.1500	3.3971	3,683.9800	3.6840	8.443	0	0	0
2022/08/16	R248	02/11/2023	11.47	Call	Bond Future	5,646.3700	5.6464	5,203.9700	5.2040	(7.835)	0	0	0
2022/08/16	R248	02/11/2023	11.48	Call	Bond Future	5,680.7200	5.6807	5,236.7600	5.2368	(7.815)	0	0	0
2022/08/16	R248	02/11/2023	11.49	Put	Bond Future	5,777.2400	5.7772	6,171.4900	6.1715	6.824	0	0	0
2022/08/16	R248	02/11/2023			Bond Future	11.4995	79.2831	11.6290	78.4433	1.126	0.0000	0.0000	0
2022/08/16	R248	02/11/2023	11.47	Put	Bond Future	5,839.7500	5.8398	6,237.1200	6.2371	6.805	0	0	0
2022/08/16	R248	02/11/2023	11.48	Put	Bond Future	5,808.4100	5.8084	6,204.2200	6.2042	6.814	0	0	0
2022/08/16	R248	02/11/2023	11.49	Call	Bond Future	5,715.1500	5.7151	5,269.6300	5.2696	(7.795)	0	0	0

**Total**

**1460599**