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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/08/2022 TO 17/08/2022

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
2022/08/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/17	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/17	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/17	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/17	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/17	2025	03/11/2022		Bond Future	166.0699	166.0699	166.0843	166.0843	0.009	0.0000	0.0000	7,599
2022/08/17	2025	02/02/2023		Bond Future	167.2527	167.2527	167.2635	167.2635	0.006	0.0000	0.0000	1,918
2022/08/17	2025	04/05/2023		Bond Future	170.5335	170.5335	170.5399	170.5399	0.004	0.0000	0.0000	0
2022/08/17	2025	03/08/2023		Bond Future	172.3153	172.3153	172.3173	172.3173	0.001	0.0000	0.0000	0
2022/08/17	2025	02/11/2023		Bond Future	175.4642	175.4642	175.4674	175.4674	0.002	0.0000	0.0000	0
2022/08/17	2029	03/11/2022		Bond Future	120.5926	120.5926	120.4597	120.4597	(0.110)	0.0000	0.0000	1,519
2022/08/17	2029	02/02/2023		Bond Future	122.6855	122.6855	122.5477	122.5477	(0.112)	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
2022/08/17	2029	04/05/2023			Bond Future	123.7936	123.7936	123.6492	123.6492	(0.117)	0.0000	0.0000	0
2022/08/17	2029	03/08/2023			Bond Future	126.3658	126.3658	126.2160	126.2160	(0.119)	0.0000	0.0000	0
2022/08/17	2029	02/11/2023			Bond Future	127.3326	127.3326	127.1799	127.1799	(0.120)	0.0000	0.0000	0
2022/08/17	2030	03/11/2022	9.70	Call	Bond Future	581.0000	0.5810	450.3200	0.4503	(22.492)	0	0	500
2022/08/17	2030	03/11/2022	9.70	Put	Bond Future	3,034.4500	3.0344	3,264.8100	3.2648	7.591	0	0	0
2022/08/17	2030	03/11/2022	10.10	Call	Bond Future	1,281.2500	1.2813	1,083.6400	1.0836	(15.423)	0	0	0
2022/08/17	2030	03/11/2022	10.10	Put	Bond Future	1,829.6000	1.8296	1,993.0300	1.9930	8.933	0	0	0
2022/08/17	2030	03/11/2022	10.20	Put	Bond Future	1,593.1800	1.5932	1,740.8600	1.7409	9.270	0	0	0
2022/08/17	2030	03/11/2022			Bond Future	10.2171	91.0087	10.2948	90.6476	0.760	0.0000	0.0000	66,884
2022/08/17	2030	03/11/2022	10.08	Call	Bond Future	1,237.4300	1.2374	1,043.1000	1.0431	(15.704)	0	0	0
2022/08/17	2030	03/11/2022	10.08	Put	Bond Future	1,879.8300	1.8798	2,046.5400	2.0465	8.868	0	0	0
2022/08/17	2030	03/11/2022	10.09	Call	Bond Future	1,259.2300	1.2592	1,063.1800	1.0632	(15.569)	0	0	0
2022/08/17	2030	03/11/2022	10.09	Put	Bond Future	1,854.5900	1.8546	2,019.5800	2.0196	8.896	0	0	0
2022/08/17	2030	03/11/2022	10.20	Call	Bond Future	1,513.2100	1.5132	1,299.8500	1.2999	(14.100)	0	0	500
2022/08/17	2030	03/11/2022	11.57	Call	Bond Future	6,207.5000	6.2075	5,874.0400	5.8740	(5.372)	0	0	0
2022/08/17	2030	03/11/2022	11.57	Put	Bond Future	174.2400	0.1742	201.8200	0.2018	15.829	0	0	500
2022/08/17	2030	02/02/2023	11.16	Put	Bond Future	1,085.6300	1.0856	1,170.0100	1.1700	7.772	0	0	388
2022/08/17	2030	02/02/2023	11.35	Call	Bond Future	5,167.1100	5.1671	4,868.6100	4.8686	(5.777)	0	0	5,000
2022/08/17	2030	02/02/2023	11.35	Put	Bond Future	898.9200	0.8989	969.5200	0.9695	7.854	0	0	0
2022/08/17	2030	02/02/2023	9.99	Call	Bond Future	1,480.3000	1.4803	1,321.4100	1.3214	(10.734)	0	0	0
2022/08/17	2030	02/02/2023	10.00	Call	Bond Future	1,498.6800	1.4987	1,338.5600	1.3386	(10.684)	0	0	0
2022/08/17	2030	02/02/2023	10.01	Put	Bond Future	3,182.2900	3.1823	3,389.7900	3.3898	6.520	0	0	0
2022/08/17	2030	02/02/2023	9.80	Call	Bond Future	1,158.6700	1.1587	1,021.3600	1.0214	(11.851)	0	0	0
2022/08/17	2030	02/02/2023	9.94	Put	Bond Future	3,379.7500	3.3798	3,595.6700	3.5957	6.389	0	0	102
2022/08/17	2030	02/02/2023	9.20	Call	Bond Future	483.5000	0.4835	411.6000	0.4116	(14.871)	0	0	0
2022/08/17	2030	02/02/2023	9.20	Put	Bond Future	5,992.2500	5.9923	6,289.4500	6.2895	4.960	0	0	0
2022/08/17	2030	02/02/2023	9.66	Call	Bond Future	958.5300	0.9585	837.5800	0.8376	(12.618)	0	0	0
2022/08/17	2030	02/02/2023	9.66	Put	Bond Future	4,259.3700	4.2594	4,507.5200	4.5075	5.826	0	0	102
2022/08/17	2030	02/02/2023	8.81	Put	Bond Future	7,706.4900	7.7065	8,031.5900	8.0316	4.219	0	0	0
2022/08/17	2030	02/02/2023	9.04	Call	Bond Future	384.6600	0.3847	325.3200	0.3253	(15.427)	0	0	0
2022/08/17	2030	02/02/2023	9.04	Put	Bond Future	6,677.0400	6.6770	6,986.8000	6.9868	4.639	0	0	0
2022/08/17	2030	02/02/2023	9.08	Put	Bond Future	6,503.3500	6.5034	6,810.1300	6.8101	4.717	0	0	0
2022/08/17	2030	02/02/2023			Bond Future	10.3744	88.5607	10.4564	88.1916	0.790	0.0000	0.0000	5,200
2022/08/17	2030	02/02/2023	11.55	Call	Bond Future	5,845.8300	5.8458	5,535.4100	5.5354	(5.310)	0	0	5,000
2022/08/17	2030	02/02/2023	11.55	Put	Bond Future	735.2400	0.7352	793.9200	0.7939	7.981	0	0	0
2022/08/17	2030	02/02/2023	11.12	Call	Bond Future	4,415.2000	4.4152	4,133.8000	4.1338	(6.373)	0	0	0
2022/08/17	2030	02/02/2023	11.12	Put	Bond Future	1,129.2400	1.1292	1,216.9400	1.2169	7.766	0	0	0
2022/08/17	2030	02/02/2023	11.16	Call	Bond Future	4,543.4600	4.5435	4,258.7400	4.2587	(6.267)	0	0	0
2022/08/17	2030	02/02/2023	9.99	Put	Bond Future	3,237.4100	3.2374	3,447.6200	3.4476	6.493	0	0	0
2022/08/17	2030	02/02/2023	10.00	Put	Bond Future	3,209.5300	3.2095	3,418.5100	3.4185	6.511	0	0	0
2022/08/17	2030	02/02/2023	10.01	Call	Bond Future	1,517.6800	1.5177	1,356.0800	1.3561	(10.648)	0	0	0
2022/08/17	2030	02/02/2023	9.80	Put	Bond Future	3,800.5500	3.8006	4,032.3400	4.0323	6.099	0	0	0
2022/08/17	2030	02/02/2023	9.83	Call	Bond Future	1,206.2400	1.2062	1,065.4800	1.0655	(11.669)	0	0	388
2022/08/17	2030	02/02/2023	9.83	Put	Bond Future	3,707.6900	3.7077	3,936.0300	3.9360	6.159	0	0	0
2022/08/17	2030	02/02/2023	9.94	Call	Bond Future	1,390.8600	1.3909	1,237.6800	1.2377	(11.013)	0	0	0
2022/08/17	2030	02/02/2023	9.79	Call	Bond Future	1,143.2300	1.1432	1,006.9200	1.0069	(11.923)	0	0	0
2022/08/17	2030	02/02/2023	9.79	Put	Bond Future	3,831.9800	3.8320	4,064.7700	4.0648	6.075	0	0	0

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2022/08/17	2030	02/02/2023	8.81	Call	Bond Future	273.1900	0.2732	229.1900	0.2292	(16.106)	0	0	102
2022/08/17	2030	02/02/2023	9.08	Call	Bond Future	407.6500	0.4077	345.3300	0.3453	(15.288)	0	0	388
2022/08/17	2030	04/05/2023	11.34	Call	Bond Future	5,065.9200	5.0659	4,765.4500	4.7655	(5.931)	0	0	0
2022/08/17	2030	04/05/2023	11.34	Put	Bond Future	1,489.8200	1.4898	1,568.1700	1.5682	5.259	0	0	150
2022/08/17	2030	04/05/2023	10.42	Call	Bond Future	2,592.4300	2.5924	2,365.8400	2.3658	(8.740)	0	0	479
2022/08/17	2030	04/05/2023	10.42	Put	Bond Future	2,950.6600	2.9507	3,102.8900	3.1029	5.159	0	0	0
2022/08/17	2030	04/05/2023	10.52	Call	Bond Future	2,824.0800	2.8241	2,586.5200	2.5865	(8.412)	0	0	0
2022/08/17	2030	04/05/2023	10.52	Put	Bond Future	2,743.6100	2.7436	2,884.8700	2.8849	5.149	0	0	0
2022/08/17	2030	04/05/2023	10.53	Call	Bond Future	2,847.9600	2.8480	2,609.4300	2.6094	(8.375)	0	0	0
2022/08/17	2030	04/05/2023	10.53	Put	Bond Future	2,723.7700	2.7238	2,864.0600	2.8641	5.151	0	0	0
2022/08/17	2030	04/05/2023	9.67	Call	Bond Future	1,235.3000	1.2353	1,088.0700	1.0881	(11.919)	0	0	479
2022/08/17	2030	04/05/2023	9.67	Put	Bond Future	4,973.0800	4.9731	5,204.6700	5.2047	4.657	0	0	0
2022/08/17	2030	04/05/2023	9.78	Call	Bond Future	1,392.5000	1.3925	1,233.4100	1.2334	(11.425)	0	0	388
2022/08/17	2030	04/05/2023	9.78	Put	Bond Future	4,624.5800	4.6246	4,844.3100	4.8443	4.751	0	0	0
2022/08/17	2030	04/05/2023	10.00	Call	Bond Future	1,744.6600	1.7447	1,560.7700	1.5608	(10.540)	0	0	1,080
2022/08/17	2030	04/05/2023	10.00	Put	Bond Future	3,975.7800	3.9758	4,170.7100	4.1707	4.903	0	0	0
2022/08/17	2030	04/05/2023	9.03	Call	Bond Future	611.3000	0.6113	524.1500	0.5241	(14.257)	0	0	388
2022/08/17	2030	04/05/2023	9.03	Put	Bond Future	7,362.0700	7.3621	7,653.7400	7.6537	3.962	0	0	0
2022/08/17	2030	04/05/2023	9.58	Put	Bond Future	5,269.7900	5.2698	5,511.2500	5.5113	4.582	0	0	0
2022/08/17	2030	04/05/2023			Bond Future	10.5016	90.2822	10.5884	89.9033	0.826	0.0000	0.0000	0
2022/08/17	2030	04/05/2023	12.57	Call	Bond Future	9,071.4000	9.0714	8,720.5600	8.7206	(3.868)	0	0	0
2022/08/17	2030	04/05/2023	12.57	Put	Bond Future	575.1700	0.5752	603.1500	0.6031	4.865	0	0	350
2022/08/17	2030	04/05/2023	11.62	Call	Bond Future	5,934.4600	5.9345	5,618.9000	5.6189	(5.317)	0	0	0
2022/08/17	2030	04/05/2023	11.62	Put	Bond Future	1,205.0900	1.2051	1,268.3500	1.2683	5.249	0	0	388
2022/08/17	2030	04/05/2023	12.04	Call	Bond Future	7,297.7900	7.2978	6,963.6000	6.9636	(4.579)	0	0	0
2022/08/17	2030	04/05/2023	12.04	Put	Bond Future	875.7000	0.8757	920.3300	0.9203	5.096	0	0	1,080
2022/08/17	2030	04/05/2023	12.50	Call	Bond Future	8,843.7200	8.8437	8,494.9800	8.4950	(3.943)	0	0	0
2022/08/17	2030	04/05/2023	12.50	Put	Bond Future	617.5500	0.6176	647.6300	0.6476	4.871	0	0	479
2022/08/17	2030	04/05/2023	10.54	Call	Bond Future	2,871.9200	2.8719	2,632.4500	2.6325	(8.338)	0	0	0
2022/08/17	2030	04/05/2023	10.54	Put	Bond Future	2,704.0400	2.7040	2,843.3900	2.8434	5.153	0	0	0
2022/08/17	2030	04/05/2023	10.65	Call	Bond Future	3,141.6300	3.1416	2,891.9200	2.8919	(7.948)	0	0	350
2022/08/17	2030	04/05/2023	10.65	Put	Bond Future	2,494.9500	2.4950	2,624.0600	2.6241	5.175	0	0	0
2022/08/17	2030	04/05/2023	9.58	Call	Bond Future	1,115.6300	1.1156	978.2700	0.9783	(12.312)	0	0	150
2022/08/17	2030	03/08/2023	12.89	Call	Bond Future	9,710.6900	9.7107	9,357.6800	9.3577	(3.635)	0	0	0
2022/08/17	2030	03/08/2023	12.89	Put	Bond Future	697.9700	0.6980	733.4100	0.7334	5.078	0	0	350
2022/08/17	2030	03/08/2023	11.34	Call	Bond Future	5,018.6400	5.0186	4,729.2900	4.7293	(5.766)	0	0	0
2022/08/17	2030	03/08/2023	11.34	Put	Bond Future	2,015.1300	2.0151	2,114.2300	2.1142	4.918	0	0	0
2022/08/17	2030	03/08/2023	11.35	Call	Bond Future	5,046.5300	5.0465	4,756.5500	4.7565	(5.746)	0	0	0
2022/08/17	2030	03/08/2023	11.36	Put	Bond Future	1,990.1100	1.9901	2,087.9800	2.0880	4.918	0	0	0
2022/08/17	2030	03/08/2023	10.40	Call	Bond Future	2,674.9400	2.6749	2,455.6100	2.4556	(8.199)	0	0	1,012
2022/08/17	2030	03/08/2023	10.65	Call	Bond Future	3,232.3200	3.2323	2,991.9600	2.9920	(7.436)	0	0	350
2022/08/17	2030	03/08/2023	10.65	Put	Bond Future	3,089.8800	3.0899	3,237.9700	3.2380	4.793	0	0	0
2022/08/17	2030	03/08/2023			Bond Future	10.6164	88.1342	10.7082	87.7458	0.865	0.0000	0.0000	0
2022/08/17	2030	03/08/2023	12.59	Call	Bond Future	8,795.6000	8.7956	8,452.3400	8.4523	(3.903)	0	0	0
2022/08/17	2030	03/08/2023	12.59	Put	Bond Future	902.7600	0.9028	947.9500	0.9480	5.006	0	0	1,012
2022/08/17	2030	03/08/2023	11.35	Put	Bond Future	2,002.4300	2.0024	2,100.9000	2.1009	4.918	0	0	0
2022/08/17	2030	03/08/2023	11.36	Call	Bond Future	5,074.7800	5.0748	4,784.2000	4.7842	(5.726)	0	0	0
2022/08/17	2030	03/08/2023	10.40	Put	Bond Future	3,599.0200	3.5990	3,768.1400	3.7681	4.699	0	0	0

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2022/08/17	2030	02/11/2023	10.81	Call	Bond Future	3,448.2000	3.4482	3,183.5700	3.1836	(7.674)	0	0	0
2022/08/17	2030	02/11/2023	10.81	Put	Bond Future	3,346.6200	3.3466	3,476.8900	3.4769	3.893	0	0	0
2022/08/17	2030	02/11/2023	10.80	Call	Bond Future	3,425.5900	3.4256	3,161.3400	3.1613	(7.714)	0	0	0
2022/08/17	2030	02/11/2023	10.80	Put	Bond Future	3,364.9500	3.3650	3,495.6000	3.4956	3.883	0	0	0
2022/08/17	2030	02/11/2023			Bond Future	10.7852	89.7223	10.8818	89.3274	0.896	0.0000	0.0000	0
2022/08/17	2030	02/11/2023	10.82	Call	Bond Future	3,470.8700	3.4709	3,205.4800	3.2055	(7.646)	0	0	0
2022/08/17	2030	02/11/2023	10.82	Put	Bond Future	3,328.3700	3.3284	3,457.8800	3.4579	3.891	0	0	0
2022/08/17	2032	03/11/2022	9.31	Put	Bond Future	7,657.6900	7.6577	8,047.3700	8.0474	5.089	0	0	0
2022/08/17	2032	03/11/2022	9.36	Call	Bond Future	69.4200	0.0694	49.8000	0.0498	(28.263)	0	0	454
2022/08/17	2032	03/11/2022	9.36	Put	Bond Future	7,373.4800	7.3735	7,760.6300	7.7606	5.251	0	0	0
2022/08/17	2032	03/11/2022	9.46	Put	Bond Future	6,813.6500	6.8137	7,194.8300	7.1948	5.594	0	0	0
2022/08/17	2032	03/11/2022	10.56	Put	Bond Future	2,113.7900	2.1138	2,280.9600	2.2810	7.909	0	0	180
2022/08/17	2032	03/11/2022	9.92	Call	Bond Future	388.3500	0.3884	288.7500	0.2888	(25.647)	0	0	750
2022/08/17	2032	03/11/2022	9.92	Put	Bond Future	4,474.0300	4.4740	4,781.2000	4.7812	6.866	0	0	0
2022/08/17	2032	03/11/2022	10.11	Put	Bond Future	3,650.7000	3.6507	3,918.2100	3.9182	7.328	0	0	454
2022/08/17	2032	03/11/2022	10.16	Call	Bond Future	699.8000	0.6998	548.4400	0.5484	(21.629)	0	0	0
2022/08/17	2032	03/11/2022	10.16	Put	Bond Future	3,451.0100	3.4510	3,706.4200	3.7064	7.401	0	0	180
2022/08/17	2032	03/11/2022			Bond Future	10.6702	86.7273	10.7475	86.3205	0.724	0.0000	0.0000	157,116
2022/08/17	2032	03/11/2022	9.31	Call	Bond Future	58.9600	0.0590	41.8700	0.0419	(28.986)	0	0	180
2022/08/17	2032	03/11/2022	9.46	Call	Bond Future	95.2700	0.0953	69.6800	0.0697	(26.861)	0	0	500
2022/08/17	2032	03/11/2022	11.55	Call	Bond Future	4,978.1700	4.9782	4,613.2200	4.6132	(7.331)	0	0	0
2022/08/17	2032	03/11/2022	11.55	Put	Bond Future	495.3000	0.4953	537.1200	0.5371	8.443	0	0	500
2022/08/17	2032	03/11/2022	12.30	Call	Bond Future	8,202.3100	8.2023	7,808.7500	7.8088	(4.798)	0	0	0
2022/08/17	2032	03/11/2022	12.30	Put	Bond Future	142.1400	0.1421	155.3500	0.1554	9.294	0	0	750
2022/08/17	2032	03/11/2022	10.66	Call	Bond Future	1,797.2100	1.7972	1,538.4700	1.5385	(14.397)	0	0	0
2022/08/17	2032	03/11/2022	10.66	Put	Bond Future	1,851.2500	1.8513	1,999.2800	1.9993	7.996	0	0	0
2022/08/17	2032	03/11/2022	10.67	Call	Bond Future	1,825.3500	1.8253	1,564.8100	1.5648	(14.273)	0	0	750
2022/08/17	2032	03/11/2022	10.67	Put	Bond Future	1,826.5700	1.8266	1,972.8000	1.9728	8.006	0	0	0
2022/08/17	2032	03/11/2022	11.45	Call	Bond Future	4,569.8600	4.5699	4,211.4800	4.2115	(7.842)	0	0	0
2022/08/17	2032	03/11/2022	11.45	Put	Bond Future	580.5500	0.5805	628.9400	0.6289	8.335	0	0	7,500
2022/08/17	2032	03/11/2022	10.21	Call	Bond Future	781.8400	0.7818	618.1200	0.6181	(20.940)	0	0	500
2022/08/17	2032	03/11/2022	10.21	Put	Bond Future	3,258.3300	3.2583	3,501.3800	3.5014	7.459	0	0	0
2022/08/17	2032	03/11/2022	10.49	Call	Bond Future	1,355.3700	1.3554	1,129.8300	1.1298	(16.640)	0	0	0
2022/08/17	2032	03/11/2022	10.49	Put	Bond Future	2,314.0800	2.3141	2,495.3100	2.4953	7.832	0	0	454
2022/08/17	2032	03/11/2022	10.56	Call	Bond Future	1,529.1100	1.5291	1,289.5100	1.2895	(15.669)	0	0	0
2022/08/17	2032	03/11/2022	10.11	Call	Bond Future	623.6500	0.6237	484.3900	0.4844	(22.330)	0	0	0
2022/08/17	2032	02/02/2023	11.69	Call	Bond Future	5,499.1100	5.4991	5,228.0200	5.2280	(4.930)	0	0	0
2022/08/17	2032	02/02/2023	11.69	Put	Bond Future	1,196.5900	1.1966	1,341.1500	1.3412	12.081	0	0	0
2022/08/17	2032	02/02/2023	10.40	Call	Bond Future	1,642.2200	1.6422	1,522.1500	1.5222	(7.311)	0	0	0
2022/08/17	2032	02/02/2023	10.40	Put	Bond Future	3,863.2800	3.8633	4,158.8600	4.1589	7.651	0	0	0
2022/08/17	2032	02/02/2023	10.50	Call	Bond Future	1,858.9600	1.8590	1,726.5200	1.7265	(7.124)	0	0	0
2022/08/17	2032	02/02/2023	10.50	Put	Bond Future	3,549.9400	3.5499	3,833.1500	3.8331	7.978	0	0	454
2022/08/17	2032	02/02/2023	10.67	Call	Bond Future	2,267.0600	2.2671	2,112.9800	2.1130	(6.796)	0	0	750
2022/08/17	2032	02/02/2023	10.67	Put	Bond Future	3,066.6100	3.0666	3,328.1800	3.3282	8.530	0	0	0
2022/08/17	2032	02/02/2023	10.22	Call	Bond Future	1,292.9900	1.2930	1,194.2100	1.1942	(7.640)	0	0	500
2022/08/17	2032	02/02/2023	10.22	Put	Bond Future	4,478.9600	4.4790	4,795.8300	4.7958	7.075	0	0	0
2022/08/17	2032	02/02/2023	9.47	Call	Bond Future	408.7400	0.4087	374.2300	0.3742	(8.443)	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
2022/08/17	2032	02/02/2023	9.47	Put	Bond Future	7,769.1000	7.7691	8,150.2400	8.1502	4.906	0	0	0
2022/08/17	2032	02/02/2023	9.92	Call	Bond Future	834.9100	0.8349	767.1600	0.7672	(8.115)	0	0	750
2022/08/17	2032	02/02/2023	9.92	Put	Bond Future	5,660.4100	5.6604	6,008.3100	6.0083	6.146	0	0	0
2022/08/17	2032	02/02/2023			Bond Future	10.8245	88.2124	10.9055	87.7967	0.749	0.0000	0.0000	18
2022/08/17	2032	02/02/2023	11.84	Call	Bond Future	6,054.1200	6.0541	5,768.7000	5.7687	(4.714)	0	0	0
2022/08/17	2032	02/02/2023	11.84	Put	Bond Future	1,035.5400	1.0355	1,165.7700	1.1658	12.576	0	0	500
2022/08/17	2032	02/02/2023	12.75	Call	Bond Future	9,610.5600	9.6106	9,259.7200	9.2597	(3.651)	0	0	0
2022/08/17	2032	02/02/2023	12.75	Put	Bond Future	424.8300	0.4248	489.6400	0.4896	15.256	0	0	750
2022/08/17	2032	02/02/2023	10.38	Call	Bond Future	1,600.8100	1.6008	1,483.1800	1.4832	(7.348)	0	0	0
2022/08/17	2032	02/02/2023	10.38	Put	Bond Future	3,928.3900	3.9284	4,226.4100	4.2264	7.586	0	0	0
2022/08/17	2032	02/02/2023	10.39	Call	Bond Future	1,621.4400	1.6214	1,502.5900	1.5026	(7.330)	0	0	0
2022/08/17	2032	02/02/2023	10.39	Put	Bond Future	3,895.7400	3.8957	4,192.5400	4.1925	7.619	0	0	0
2022/08/17	2032	02/02/2023	10.16	Call	Bond Future	1,190.5700	1.1906	1,098.4400	1.0984	(7.738)	0	0	0
2022/08/17	2032	02/02/2023	10.16	Put	Bond Future	4,701.2900	4.7013	5,024.8100	5.0248	6.882	0	0	454
2022/08/17	2032	02/02/2023	9.31	Call	Bond Future	313.1500	0.3132	286.7600	0.2868	(8.427)	0	0	454
2022/08/17	2032	02/02/2023	9.31	Put	Bond Future	8,597.2600	8.5973	8,986.5200	8.9865	4.528	0	0	0
2022/08/17	2032	04/05/2023	10.89	Call	Bond Future	3,183.8400	3.1838	2,931.7100	2.9317	(7.919)	0	0	0
2022/08/17	2032	04/05/2023	10.89	Put	Bond Future	3,477.9200	3.4779	3,652.0300	3.6520	5.006	0	0	0
2022/08/17	2032	04/05/2023	11.37	Call	Bond Future	4,567.0800	4.5671	4,264.7500	4.2648	(6.620)	0	0	400
2022/08/17	2032	04/05/2023	13.43	Call	Bond Future	11,803.8400	11.8038	11,436.6100	11.4366	(3.111)	0	0	0
2022/08/17	2032	04/05/2023	13.43	Put	Bond Future	464.7100	0.4647	523.7200	0.5237	12.698	0	0	400
2022/08/17	2032	04/05/2023			Bond Future	10.9484	85.7653	11.0336	85.3391	0.778	0.0000	0.0000	0
2022/08/17	2032	04/05/2023	11.37	Put	Bond Future	2,484.1600	2.4842	2,608.0700	2.6081	4.988	0	0	0
2022/08/17	2032	04/05/2023	10.62	Call	Bond Future	2,511.9000	2.5119	2,296.7600	2.2968	(8.565)	0	0	400
2022/08/17	2032	04/05/2023	10.62	Put	Bond Future	4,182.6900	4.1827	4,393.7900	4.3938	5.047	0	0	0
2022/08/17	2032	04/05/2023	10.87	Call	Bond Future	3,131.1700	3.1312	2,881.4600	2.8815	(7.975)	0	0	0
2022/08/17	2032	04/05/2023	10.87	Put	Bond Future	3,526.2300	3.5262	3,702.7600	3.7028	5.006	0	0	0
2022/08/17	2032	04/05/2023	10.88	Call	Bond Future	3,157.4600	3.1575	2,906.3900	2.9064	(7.952)	0	0	0
2022/08/17	2032	04/05/2023	10.88	Put	Bond Future	3,502.0100	3.5020	3,677.1800	3.6772	5.002	0	0	0
2022/08/17	2032	03/08/2023	11.90	Call	Bond Future	6,245.9600	6.2460	5,984.3200	5.9843	(4.189)	0	0	5,000
2022/08/17	2032	03/08/2023	11.90	Put	Bond Future	2,236.9500	2.2369	2,412.1400	2.4121	7.832	0	0	0
2022/08/17	2032	03/08/2023	11.77	Call	Bond Future	5,831.3500	5.8313	5,579.0900	5.5791	(4.326)	0	0	0
2022/08/17	2032	03/08/2023	11.77	Put	Bond Future	2,423.8800	2.4239	2,608.4500	2.6085	7.615	0	0	0
2022/08/17	2032	03/08/2023			Bond Future	11.0569	87.5342	11.1462	87.0973	0.808	0.0000	0.0000	2,600
2022/08/17	2032	03/08/2023	11.75	Call	Bond Future	5,768.2700	5.7683	5,517.6200	5.5176	(4.345)	0	0	0
2022/08/17	2032	03/08/2023	11.75	Put	Bond Future	2,453.8700	2.4539	2,640.0500	2.6400	7.587	0	0	0
2022/08/17	2032	03/08/2023	11.76	Call	Bond Future	5,799.6200	5.7996	5,548.1700	5.5482	(4.336)	0	0	0
2022/08/17	2032	03/08/2023	11.76	Put	Bond Future	2,438.6700	2.4387	2,624.0500	2.6240	7.602	0	0	0
2022/08/17	2032	02/11/2023	11.24	Call	Bond Future	4,078.1600	4.0782	3,861.7500	3.8618	(5.307)	0	0	0
2022/08/17	2032	02/11/2023	11.24	Put	Bond Future	3,979.4600	3.9795	4,207.1700	4.2072	5.722	0	0	0
2022/08/17	2032	02/11/2023			Bond Future	11.2193	84.9560	11.3126	84.5119	0.832	0.0000	0.0000	0
2022/08/17	2032	02/11/2023	11.22	Call	Bond Future	4,026.5500	4.0265	3,812.2000	3.8122	(5.323)	0	0	0
2022/08/17	2032	02/11/2023	11.22	Put	Bond Future	4,023.3000	4.0233	4,253.0700	4.2531	5.711	0	0	0
2022/08/17	2032	02/11/2023	11.23	Call	Bond Future	4,052.3200	4.0523	3,837.1200	3.8371	(5.311)	0	0	0
2022/08/17	2032	02/11/2023	11.23	Put	Bond Future	4,001.3300	4.0013	4,230.2500	4.2302	5.721	0	0	0
2022/08/17	2033	03/11/2022			Bond Future	113.2556	113.2556	113.3136	113.3136	0.051	0.0000	0.0000	1,267
2022/08/17	2033	02/02/2023			Bond Future	115.2209	115.2209	115.2774	115.2774	0.049	0.0000	0.0000	6,141

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2022/08/17	2033	04/05/2023			Bond Future	116.0966	116.0966	116.1506	116.1506	0.046	0.0000	0.0000	0
2022/08/17	2033	03/08/2023			Bond Future	118.5087	118.5087	118.5612	118.5612	0.044	0.0000	0.0000	0
2022/08/17	2033	02/11/2023			Bond Future	119.2425	119.2425	119.2959	119.2959	0.045	0.0000	0.0000	0
2022/08/17	2037	03/11/2022	11.30	Put	Bond Future	1,725.7700	1.7258	1,863.9900	1.8640	8.009	0	0	0
2022/08/17	2037	03/11/2022	11.31	Call	Bond Future	2,634.3700	2.6344	2,364.9300	2.3649	(10.228)	0	0	0
2022/08/17	2037	03/11/2022	11.31	Put	Bond Future	1,701.7800	1.7018	1,838.2700	1.8383	8.020	0	0	0
2022/08/17	2037	03/11/2022	11.32	Call	Bond Future	2,670.2100	2.6702	2,399.0500	2.3991	(10.155)	0	0	0
2022/08/17	2037	03/11/2022			Bond Future	11.1548	83.5610	11.2220	83.1551	0.603	0.0000	0.0000	65,835
2022/08/17	2037	03/11/2022	11.30	Call	Bond Future	2,598.7500	2.5988	2,331.0400	2.3310	(10.301)	0	0	0
2022/08/17	2037	03/11/2022	11.32	Put	Bond Future	1,678.0800	1.6781	1,812.8500	1.8128	8.031	0	0	0
2022/08/17	2037	02/02/2023	11.97	Call	Bond Future	5,632.4200	5.6324	5,346.2900	5.3463	(5.080)	0	0	0
2022/08/17	2037	02/02/2023	11.03	Call	Bond Future	2,422.5000	2.4225	2,244.3500	2.2444	(7.354)	0	0	0
2022/08/17	2037	02/02/2023	11.03	Put	Bond Future	4,022.5600	4.0226	4,259.0500	4.2590	5.879	0	0	0
2022/08/17	2037	02/02/2023	11.04	Call	Bond Future	2,450.3300	2.4503	2,270.6700	2.2707	(7.332)	0	0	0
2022/08/17	2037	02/02/2023	11.04	Put	Bond Future	3,989.3500	3.9894	4,224.3300	4.2243	5.890	0	0	0
2022/08/17	2037	02/02/2023			Bond Future	11.2958	80.7353	11.3660	80.3207	0.621	0.0000	0.0000	71,477
2022/08/17	2037	02/02/2023	11.10	Call	Bond Future	2,619.8000	2.6198	2,432.6000	2.4326	(7.146)	0	0	636
2022/08/17	2037	02/02/2023	11.10	Put	Bond Future	3,793.9800	3.7940	4,021.4200	4.0214	5.995	0	0	0
2022/08/17	2037	02/02/2023	11.97	Put	Bond Future	1,774.2300	1.7742	1,902.7400	1.9027	7.243	0	0	636
2022/08/17	2037	02/02/2023	11.05	Call	Bond Future	2,478.1100	2.4781	2,297.3600	2.2974	(7.294)	0	0	0
2022/08/17	2037	02/02/2023	11.05	Put	Bond Future	3,956.1600	3.9562	4,190.0500	4.1900	5.912	0	0	0
2022/08/17	2037	04/05/2023	13.73	Put	Bond Future	684.7900	0.6848	802.1800	0.8022	17.142	0	0	400
2022/08/17	2037	04/05/2023	11.30	Call	Bond Future	3,560.5600	3.5606	3,389.4800	3.3895	(4.805)	0	0	0
2022/08/17	2037	04/05/2023	11.30	Put	Bond Future	4,226.6800	4.2267	4,480.6200	4.4806	6.008	0	0	0
2022/08/17	2037	04/05/2023	11.31	Call	Bond Future	3,590.4600	3.5905	3,418.3400	3.4183	(4.794)	0	0	0
2022/08/17	2037	04/05/2023	11.31	Put	Bond Future	4,197.6200	4.1976	4,450.5200	4.4505	6.025	0	0	0
2022/08/17	2037	04/05/2023	11.03	Put	Bond Future	5,081.9400	5.0819	5,369.3400	5.3693	5.655	0	0	0
2022/08/17	2037	04/05/2023			Bond Future	11.4136	82.3057	11.4868	81.8806	0.641	0.0000	0.0000	0
2022/08/17	2037	04/05/2023	11.78	Call	Bond Future	5,120.2200	5.1202	4,895.8600	4.8959	(4.382)	0	0	400
2022/08/17	2037	04/05/2023	11.78	Put	Bond Future	3,025.9100	3.0259	3,226.5700	3.2266	6.631	0	0	0
2022/08/17	2037	04/05/2023	13.73	Call	Bond Future	12,663.6900	12.6637	12,356.0600	12.3561	(2.429)	0	0	0
2022/08/17	2037	04/05/2023	11.32	Call	Bond Future	3,620.7500	3.6207	3,447.3100	3.4473	(4.790)	0	0	0
2022/08/17	2037	04/05/2023	11.32	Put	Bond Future	4,169.0100	4.1690	4,420.5900	4.4206	6.035	0	0	0
2022/08/17	2037	04/05/2023	11.03	Call	Bond Future	2,799.7200	2.7997	2,662.1000	2.6621	(4.915)	0	0	400
2022/08/17	2037	03/08/2023	12.13	Call	Bond Future	6,530.1200	6.5301	6,290.7200	6.2907	(3.666)	0	0	0
2022/08/17	2037	03/08/2023	12.13	Put	Bond Future	3,159.5800	3.1596	3,355.6700	3.3557	6.206	0	0	0
2022/08/17	2037	03/08/2023	12.12	Call	Bond Future	6,495.5100	6.4955	6,256.6200	6.2566	(3.678)	0	0	0
2022/08/17	2037	03/08/2023	12.12	Put	Bond Future	3,178.7400	3.1787	3,375.3400	3.3753	6.185	0	0	0
2022/08/17	2037	03/08/2023			Bond Future	11.5225	79.7438	11.5988	79.3083	0.663	0.0000	0.0000	0
2022/08/17	2037	03/08/2023	12.14	Call	Bond Future	6,565.0800	6.5651	6,324.8800	6.3249	(3.659)	0	0	0
2022/08/17	2037	03/08/2023	12.14	Put	Bond Future	3,140.8300	3.1408	3,336.1200	3.3361	6.218	0	0	0
2022/08/17	2037	02/11/2023	11.56	Put	Bond Future	5,173.5500	5.1736	5,457.1000	5.4571	5.481	0	0	0
2022/08/17	2037	02/11/2023	11.57	Call	Bond Future	4,612.2000	4.6122	4,452.1100	4.4521	(3.471)	0	0	0
2022/08/17	2037	02/11/2023	11.55	Put	Bond Future	5,201.2100	5.2012	5,485.9400	5.4859	5.474	0	0	0
2022/08/17	2037	02/11/2023			Bond Future	11.6646	81.1799	11.7439	80.7371	0.679	0.0000	0.0000	0
2022/08/17	2037	02/11/2023	11.56	Call	Bond Future	4,583.0100	4.5830	4,423.7600	4.4238	(3.475)	0	0	0
2022/08/17	2037	02/11/2023	11.57	Put	Bond Future	5,146.0300	5.1460	5,428.7400	5.4287	5.494	0	0	0

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2022/08/17	2037	02/11/2023	11.55	Call	Bond Future	4,553.9000	4.5539	4,395.8300	4.3958	(3.471)	0	0	0
2022/08/17	2038	03/11/2022			Bond Future	129.3334	129.3334	129.0907	129.0907	(0.188)	0.0000	0.0000	5,432
2022/08/17	2038	02/02/2023			Bond Future	129.6664	129.6664	129.4165	129.4165	(0.193)	0.0000	0.0000	0
2022/08/17	2038	04/05/2023			Bond Future	132.2109	132.2109	131.9524	131.9524	(0.196)	0.0000	0.0000	0
2022/08/17	2038	03/08/2023			Bond Future	132.9774	132.9774	132.7096	132.7096	(0.201)	0.0000	0.0000	0
2022/08/17	2038	02/11/2023			Bond Future	135.4067	135.4067	135.1350	135.1350	(0.201)	0.0000	0.0000	0
2022/08/17	2040	03/11/2022	10.70	Call	Bond Future	782.7100	0.7827	683.0800	0.6831	(12.729)	0	0	1,078
2022/08/17	2040	03/11/2022	12.00	Call	Bond Future	5,314.1600	5.3142	5,046.8800	5.0469	(5.030)	0	0	0
2022/08/17	2040	03/11/2022	12.00	Put	Bond Future	840.6700	0.8407	876.2100	0.8762	4.228	0	0	0
2022/08/17	2040	03/11/2022	12.52	Call	Bond Future	7,854.8500	7.8549	7,567.8300	7.5678	(3.654)	0	0	0
2022/08/17	2040	03/11/2022	11.40	Call	Bond Future	2,745.2800	2.7453	2,532.7600	2.5328	(7.741)	0	0	0
2022/08/17	2040	03/11/2022	11.41	Put	Bond Future	1,954.0200	1.9540	2,043.0600	2.0431	4.557	0	0	0
2022/08/17	2040	03/11/2022	11.20	Call	Bond Future	2,047.4300	2.0474	1,862.5500	1.8625	(9.030)	0	0	1,078
2022/08/17	2040	03/11/2022	11.20	Put	Bond Future	2,580.8000	2.5808	2,698.7400	2.6987	4.570	0	0	0
2022/08/17	2040	03/11/2022	11.39	Call	Bond Future	2,708.1000	2.7081	2,496.8500	2.4969	(7.801)	0	0	0
2022/08/17	2040	03/11/2022			Bond Future	11.2816	85.2439	11.3283	84.9410	0.414	0.0000	0.0000	61,720
2022/08/17	2040	03/11/2022	10.10	Call	Bond Future	140.9300	0.1409	123.7300	0.1237	(12.205)	0	0	2,250
2022/08/17	2040	03/11/2022	10.10	Put	Bond Future	8,418.6200	8.4186	8,704.2400	8.7042	3.393	0	0	0
2022/08/17	2040	03/11/2022	10.70	Put	Bond Future	4,704.8100	4.7048	4,908.0000	4.9080	4.319	0	0	0
2022/08/17	2040	03/11/2022	10.80	Call	Bond Future	977.5800	0.9776	859.7800	0.8598	(12.050)	0	0	2,250
2022/08/17	2040	03/11/2022	10.80	Put	Bond Future	4,205.0100	4.2050	4,390.0300	4.3900	4.400	0	0	0
2022/08/17	2040	03/11/2022	12.52	Put	Bond Future	377.6600	0.3777	393.4600	0.3935	4.184	0	0	1,078
2022/08/17	2040	03/11/2022	11.40	Put	Bond Future	1,980.6700	1.9807	2,070.9700	2.0710	4.559	0	0	0
2022/08/17	2040	03/11/2022	11.41	Call	Bond Future	2,782.7000	2.7827	2,568.9200	2.5689	(7.682)	0	0	0
2022/08/17	2040	03/11/2022	11.50	Call	Bond Future	3,129.1500	3.1292	2,904.6900	2.9047	(7.173)	0	0	0
2022/08/17	2040	03/11/2022	11.50	Put	Bond Future	1,727.4000	1.7274	1,805.7600	1.8058	4.536	0	0	0
2022/08/17	2040	03/11/2022	11.30	Call	Bond Future	2,383.9400	2.3839	2,184.5800	2.1846	(8.363)	0	0	0
2022/08/17	2040	03/11/2022	11.30	Put	Bond Future	2,264.3300	2.2643	2,367.7900	2.3678	4.569	0	0	0
2022/08/17	2040	03/11/2022	11.39	Put	Bond Future	2,007.6300	2.0076	2,099.2000	2.0992	4.561	0	0	0
2022/08/17	2040	02/02/2023	12.27	Call	Bond Future	6,769.7200	6.7697	6,541.9500	6.5420	(3.365)	0	0	0
2022/08/17	2040	02/02/2023	12.27	Put	Bond Future	1,619.7300	1.6197	1,701.6400	1.7016	5.057	0	0	388
2022/08/17	2040	02/02/2023	11.19	Call	Bond Future	2,700.0000	2.7000	2,560.9700	2.5610	(5.149)	0	0	621
2022/08/17	2040	02/02/2023	11.19	Put	Bond Future	4,182.6300	4.1826	4,353.2800	4.3533	4.080	0	0	0
2022/08/17	2040	02/02/2023	12.07	Put	Bond Future	1,938.1700	1.9382	2,032.1200	2.0321	4.847	0	0	621
2022/08/17	2040	02/02/2023	12.24	Call	Bond Future	6,641.3100	6.6413	6,415.0600	6.4151	(3.407)	0	0	0
2022/08/17	2040	02/02/2023	12.24	Put	Bond Future	1,664.1700	1.6642	1,747.6000	1.7476	5.013	0	0	0
2022/08/17	2040	02/02/2023	11.12	Call	Bond Future	2,492.0300	2.4920	2,361.8200	2.3618	(5.225)	0	0	0
2022/08/17	2040	02/02/2023	11.12	Put	Bond Future	4,435.2700	4.4353	4,614.7400	4.6147	4.046	0	0	0
2022/08/17	2040	02/02/2023	10.93	Call	Bond Future	1,973.6700	1.9737	1,869.3800	1.8694	(5.284)	0	0	0
2022/08/17	2040	02/02/2023	10.96	Call	Bond Future	2,050.5700	2.0506	1,941.5300	1.9415	(5.318)	0	0	388
2022/08/17	2040	02/02/2023	10.96	Put	Bond Future	5,061.5700	5.0616	5,262.2100	5.2622	3.964	0	0	0
2022/08/17	2040	02/02/2023			Bond Future	11.4195	82.1966	11.4682	81.8869	0.427	0.0000	0.0000	64,040
2022/08/17	2040	02/02/2023	12.07	Call	Bond Future	5,924.0400	5.9240	5,708.3100	5.7083	(3.642)	0	0	0
2022/08/17	2040	02/02/2023	11.10	Call	Bond Future	2,434.2800	2.4343	2,306.4700	2.3065	(5.250)	0	0	0
2022/08/17	2040	02/02/2023	11.10	Put	Bond Future	4,509.8500	4.5099	4,691.7200	4.6917	4.033	0	0	0
2022/08/17	2040	02/02/2023	11.11	Call	Bond Future	2,463.0700	2.4631	2,334.0600	2.3341	(5.238)	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
2022/08/17	2040	02/02/2023	11.11	Put	Bond Future	4,472.4300	4.4724	4,653.1000	4.6531	4.040	0	0	0
2022/08/17	2040	02/02/2023	10.21	Call	Bond Future	657.8800	0.6579	653.8400	0.6538	(0.614)	0	0	388
2022/08/17	2040	02/02/2023	10.21	Put	Bond Future	8,964.8300	8.9648	9,270.4700	9.2705	3.409	0	0	0
2022/08/17	2040	02/02/2023	10.93	Put	Bond Future	5,187.2200	5.1872	5,392.6100	5.3926	3.960	0	0	0
2022/08/17	2040	02/02/2023	10.18	Call	Bond Future	626.4800	0.6265	623.3400	0.6233	(0.501)	0	0	0
2022/08/17	2040	02/02/2023	10.18	Put	Bond Future	9,155.7000	9.1557	9,462.2400	9.4622	3.348	0	0	0
2022/08/17	2040	04/05/2023	13.45	Put	Bond Future	1,114.9300	1.1149	1,240.2100	1.2402	11.237	0	0	486
2022/08/17	2040	04/05/2023	11.43	Call	Bond Future	3,939.6600	3.9397	3,816.8700	3.8169	(3.117)	0	0	0
2022/08/17	2040	04/05/2023	11.43	Put	Bond Future	4,600.8200	4.6008	4,796.1600	4.7962	4.246	0	0	0
2022/08/17	2040	04/05/2023	12.78	Call	Bond Future	9,074.6800	9.0747	8,863.1600	8.8632	(2.331)	0	0	0
2022/08/17	2040	04/05/2023	12.78	Put	Bond Future	1,826.5200	1.8265	1,933.1300	1.9331	5.837	0	0	388
2022/08/17	2040	04/05/2023	10.73	Put	Bond Future	7,310.3900	7.3104	7,581.1600	7.5812	3.704	0	0	0
2022/08/17	2040	04/05/2023			Bond Future	11.5349	83.7956	11.5859	83.4775	0.442	0.0000	0.0000	0
2022/08/17	2040	04/05/2023	13.45	Call	Bond Future	11,847.1300	11.8471	11,654.2800	11.6543	(1.628)	0	0	0
2022/08/17	2040	04/05/2023	11.48	Call	Bond Future	4,102.4800	4.1025	3,975.3000	3.9753	(3.100)	0	0	486
2022/08/17	2040	04/05/2023	11.48	Put	Bond Future	4,447.4600	4.4475	4,638.4100	4.6384	4.293	0	0	0
2022/08/17	2040	04/05/2023	10.92	Call	Bond Future	2,467.3400	2.4673	2,396.1200	2.3961	(2.887)	0	0	388
2022/08/17	2040	04/05/2023	10.92	Put	Bond Future	6,464.9900	6.4650	6,711.9000	6.7119	3.819	0	0	0
2022/08/17	2040	04/05/2023	11.41	Call	Bond Future	3,875.1600	3.8752	3,754.4600	3.7545	(3.115)	0	0	0
2022/08/17	2040	04/05/2023	11.41	Put	Bond Future	4,663.3300	4.6633	4,860.7600	4.8608	4.234	0	0	0
2022/08/17	2040	04/05/2023	11.42	Call	Bond Future	3,907.5000	3.9075	3,785.4700	3.7855	(3.123)	0	0	0
2022/08/17	2040	04/05/2023	11.42	Put	Bond Future	4,632.1200	4.6321	4,828.2200	4.8282	4.233	0	0	0
2022/08/17	2040	04/05/2023	10.17	Call	Bond Future	1,031.9300	1.0319	1,053.0300	1.0530	2.045	0	0	388
2022/08/17	2040	04/05/2023	10.17	Put	Bond Future	10,329.1500	10.3291	10,668.3800	10.6684	3.284	0	0	0
2022/08/17	2040	04/05/2023	10.73	Call	Bond Future	2,015.9300	2.0159	1,968.5700	1.9686	(2.349)	0	0	486
2022/08/17	2040	03/08/2023	12.23	Call	Bond Future	7,028.2600	7.0283	6,760.5800	6.7606	(3.809)	0	0	0
2022/08/17	2040	03/08/2023	12.23	Put	Bond Future	3,528.5200	3.5285	3,587.2500	3.5873	1.664	0	0	0
2022/08/17	2040	03/08/2023			Bond Future	11.6418	81.0142	11.6950	80.6878	0.457	0.0000	0.0000	0
2022/08/17	2040	03/08/2023	12.21	Call	Bond Future	6,954.6300	6.9546	6,687.8800	6.6879	(3.836)	0	0	0
2022/08/17	2040	03/08/2023	12.21	Put	Bond Future	3,569.9500	3.5700	3,629.6100	3.6296	1.671	0	0	0
2022/08/17	2040	03/08/2023	12.22	Call	Bond Future	6,991.2700	6.9913	6,724.0500	6.7240	(3.822)	0	0	0
2022/08/17	2040	03/08/2023	12.22	Put	Bond Future	3,549.0300	3.5490	3,608.2200	3.6082	1.668	0	0	0
2022/08/17	2040	02/11/2023	11.60	Put	Bond Future	5,891.1900	5.8912	6,122.1900	6.1222	3.921	0	0	0
2022/08/17	2040	02/11/2023	11.58	Call	Bond Future	4,732.4800	4.7325	4,633.3600	4.6334	(2.094)	0	0	0
2022/08/17	2040	02/11/2023	11.58	Put	Bond Future	5,953.5500	5.9536	6,186.1500	6.1862	3.907	0	0	0
2022/08/17	2040	02/11/2023	11.59	Call	Bond Future	4,762.8500	4.7629	4,663.1100	4.6631	(2.094)	0	0	0
2022/08/17	2040	02/11/2023			Bond Future	11.7798	82.4730	11.8349	82.1413	0.468	0.0000	0.0000	0
2022/08/17	2040	02/11/2023	11.60	Call	Bond Future	4,793.6600	4.7937	4,692.9400	4.6929	(2.101)	0	0	0
2022/08/17	2040	02/11/2023	11.59	Put	Bond Future	5,922.1100	5.9221	6,154.0900	6.1541	3.917	0	0	0
2022/08/17	2044	03/11/2022	10.10	Call	Bond Future	153.5500	0.1536	135.0300	0.1350	(12.061)	0	0	420
2022/08/17	2044	03/11/2022	10.10	Put	Bond Future	8,542.4800	8.5425	8,801.9000	8.8019	3.037	0	0	0
2022/08/17	2044	03/11/2022	10.60	Call	Bond Future	665.2400	0.6652	581.0300	0.5810	(12.659)	0	0	1,600
2022/08/17	2044	03/11/2022	10.60	Put	Bond Future	5,264.1200	5.2641	5,457.8500	5.4578	3.680	0	0	0
2022/08/17	2044	03/11/2022	10.80	Call	Bond Future	1,050.2800	1.0503	929.4700	0.9295	(11.503)	0	0	420
2022/08/17	2044	03/11/2022	10.80	Put	Bond Future	4,206.9400	4.2069	4,364.0700	4.3641	3.735	0	0	0
2022/08/17	2044	03/11/2022	11.41	Call	Bond Future	2,938.9900	2.9390	2,727.8800	2.7279	(7.183)	0	0	0
2022/08/17	2044	03/11/2022	11.41	Put	Bond Future	1,938.4900	1.9385	2,005.3200	2.0053	3.448	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
2022/08/17	2044	03/11/2022	11.30	Call	Bond Future	2,525.9100	2.5259	2,327.4800	2.3275	(7.856)	0	0	1,600
2022/08/17	2044	03/11/2022	11.30	Put	Bond Future	2,249.2300	2.2492	2,328.7400	2.3287	3.535	0	0	0
2022/08/17	2044	03/11/2022	11.40	Put	Bond Future	1,965.2500	1.9653	2,033.0400	2.0330	3.449	0	0	0
2022/08/17	2044	03/11/2022			Bond Future	11.2584	82.2462	11.3002	81.9682	0.371	0.0000	0.0000	65,971
2022/08/17	2044	03/11/2022	11.39	Call	Bond Future	2,861.8900	2.8619	2,652.8600	2.6529	(7.304)	0	0	0
2022/08/17	2044	03/11/2022	11.39	Put	Bond Future	1,992.1800	1.9922	2,061.0900	2.0611	3.459	0	0	0
2022/08/17	2044	03/11/2022	11.40	Call	Bond Future	2,900.4000	2.9004	2,690.2500	2.6902	(7.246)	0	0	0
2022/08/17	2044	02/02/2023	11.14	Call	Bond Future	2,711.1500	2.7112	2,577.9600	2.5780	(4.913)	0	0	0
2022/08/17	2044	02/02/2023	11.14	Put	Bond Future	4,355.5800	4.3556	4,506.8400	4.5068	3.473	0	0	0
2022/08/17	2044	02/02/2023	11.15	Call	Bond Future	2,741.9800	2.7420	2,607.6600	2.6077	(4.899)	0	0	0
2022/08/17	2044	02/02/2023	11.15	Put	Bond Future	4,318.8100	4.3188	4,468.9400	4.4689	3.476	0	0	0
2022/08/17	2044	02/02/2023			Bond Future	11.3873	79.2728	11.4309	78.9883	0.383	0.0000	0.0000	33,819
2022/08/17	2044	02/02/2023	11.16	Call	Bond Future	2,772.7700	2.7728	2,637.5400	2.6375	(4.877)	0	0	0
2022/08/17	2044	02/02/2023	11.16	Put	Bond Future	4,282.0900	4.2821	4,431.3100	4.4313	3.485	0	0	0
2022/08/17	2044	04/05/2023	11.41	Call	Bond Future	4,108.9900	4.1090	3,984.6200	3.9846	(3.027)	0	0	0
2022/08/17	2044	04/05/2023	11.41	Put	Bond Future	4,656.6200	4.6566	4,824.5200	4.8245	3.606	0	0	0
2022/08/17	2044	04/05/2023	11.42	Call	Bond Future	4,142.3600	4.1424	4,017.2900	4.0173	(3.019)	0	0	0
2022/08/17	2044	04/05/2023	11.42	Put	Bond Future	4,624.9500	4.6250	4,792.1500	4.7921	3.615	0	0	0
2022/08/17	2044	04/05/2023			Bond Future	11.4946	80.8150	11.5402	80.5227	0.396	0.0000	0.0000	0
2022/08/17	2044	04/05/2023	11.43	Call	Bond Future	4,175.8400	4.1758	4,050.0600	4.0501	(3.012)	0	0	0
2022/08/17	2044	04/05/2023	11.43	Put	Bond Future	4,593.4800	4.5935	4,759.9700	4.7600	3.624	0	0	0
2022/08/17	2044	03/08/2023	12.15	Call	Bond Future	7,082.0300	7.0820	6,916.8400	6.9168	(2.333)	0	0	0
2022/08/17	2044	03/08/2023	12.15	Put	Bond Future	3,685.6500	3.6856	3,820.4100	3.8204	3.656	0	0	0
2022/08/17	2044	03/08/2023	12.16	Call	Bond Future	7,119.2700	7.1193	6,953.5400	6.9535	(2.328)	0	0	0
2022/08/17	2044	03/08/2023	12.16	Put	Bond Future	3,664.1200	3.6641	3,798.3400	3.7983	3.663	0	0	0
2022/08/17	2044	03/08/2023			Bond Future	11.5936	78.0974	11.6411	77.7974	0.410	0.0000	0.0000	0
2022/08/17	2044	03/08/2023	12.17	Call	Bond Future	7,156.8500	7.1568	6,990.5700	6.9906	(2.323)	0	0	0
2022/08/17	2044	03/08/2023	12.17	Put	Bond Future	3,643.0100	3.6430	3,776.6800	3.7767	3.669	0	0	0
2022/08/17	2044	02/11/2023	11.57	Call	Bond Future	5,015.0200	5.0150	4,912.1300	4.9121	(2.052)	0	0	0
2022/08/17	2044	02/11/2023	11.57	Put	Bond Future	5,965.5100	5.9655	6,167.4100	6.1674	3.384	0	0	0
2022/08/17	2044	02/11/2023			Bond Future	11.7213	79.5037	11.7705	79.1989	0.419	0.0000	0.0000	0
2022/08/17	2044	02/11/2023	11.55	Call	Bond Future	4,951.5000	4.9515	4,850.4600	4.8505	(2.041)	0	0	0
2022/08/17	2044	02/11/2023	11.55	Put	Bond Future	6,029.0800	6.0291	6,232.8300	6.2328	3.379	0	0	0
2022/08/17	2044	02/11/2023	11.56	Call	Bond Future	4,983.4000	4.9834	4,881.4300	4.8814	(2.046)	0	0	0
2022/08/17	2044	02/11/2023	11.56	Put	Bond Future	5,997.3900	5.9974	6,200.2100	6.2002	3.382	0	0	0
2022/08/17	2046	03/11/2022			Bond Future	114.4684	114.4684	114.5258	114.5258	0.050	0.0000	0.0000	15,983
2022/08/17	2046	02/02/2023			Bond Future	116.4551	116.4551	116.5113	116.5113	0.048	0.0000	0.0000	0
2022/08/17	2046	04/05/2023			Bond Future	116.7003	116.7003	116.7535	116.7535	0.046	0.0000	0.0000	0
2022/08/17	2046	03/08/2023			Bond Future	119.1266	119.1266	119.1786	119.1786	0.044	0.0000	0.0000	0
2022/08/17	2046	02/11/2023			Bond Future	119.1933	119.1933	119.2455	119.2455	0.044	0.0000	0.0000	0
2022/08/17	2050	03/11/2022			Bond Future	117.8941	117.8941	117.3097	117.3097	(0.496)	0.0000	0.0000	9,910
2022/08/17	2050	02/02/2023			Bond Future	117.8173	117.8173	117.2199	117.2199	(0.507)	0.0000	0.0000	0
2022/08/17	2050	04/05/2023			Bond Future	120.1292	120.1292	119.5169	119.5169	(0.510)	0.0000	0.0000	0
2022/08/17	2050	03/08/2023			Bond Future	120.4248	120.4248	119.7963	119.7963	(0.522)	0.0000	0.0000	0
2022/08/17	2050	02/11/2023			Bond Future	122.6248	122.6248	121.9856	121.9856	(0.521)	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
2022/08/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/17	AL37	03/11/2022			Index Future	836.4560	836.4560	833.9690	833.9690	(0.297)	0.0000	0.0000	0
2022/08/17	AL37	02/02/2023			Index Future	850.7560	850.7560	848.2200	848.2200	(0.298)	0.0000	0.0000	0
2022/08/17	AL37	04/05/2023			Index Future	867.2160	867.2160	864.6240	864.6240	(0.299)	0.0000	0.0000	0
2022/08/17	AL37	03/08/2023			Index Future	885.0150	885.0150	882.3640	882.3640	(0.300)	0.0000	0.0000	0
2022/08/17	AL37	02/11/2023			Index Future	901.0110	901.0110	898.3140	898.3140	(0.299)	0.0000	0.0000	0
2022/08/17	AL7T	03/11/2022			Index Future	969.2600	969.2600	964.9590	964.9590	(0.444)	0.0000	0.0000	0
2022/08/17	AL7T	02/02/2023			Index Future	985.8300	985.8300	981.4490	981.4490	(0.444)	0.0000	0.0000	0
2022/08/17	AL7T	04/05/2023			Index Future	1,004.9040	1,004.9040	1,000.4290	1,000.4290	(0.445)	0.0000	0.0000	0
2022/08/17	AL7T	03/08/2023			Index Future	1,025.5280	1,025.5280	1,020.9550	1,020.9550	(0.446)	0.0000	0.0000	0
2022/08/17	AL7T	02/11/2023			Index Future	1,044.0640	1,044.0640	1,039.4100	1,039.4100	(0.446)	0.0000	0.0000	0
2022/08/17	ALBI	03/11/2022			Index Future	852.3160	852.3160	848.9520	848.9520	(0.395)	0.0000	0.0000	135
2022/08/17	ALBI	02/02/2023			Index Future	866.8870	866.8870	863.4600	863.4600	(0.395)	0.0000	0.0000	0
2022/08/17	ALBI	04/05/2023			Index Future	883.6600	883.6600	880.1580	880.1580	(0.396)	0.0000	0.0000	0
2022/08/17	ALBI	03/08/2023			Index Future	901.7950	901.7950	898.2160	898.2160	(0.397)	0.0000	0.0000	0
2022/08/17	ALBI	02/11/2023			Index Future	918.0950	918.0950	914.4530	914.4530	(0.397)	0.0000	0.0000	0
2022/08/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2022/08/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/08/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/17	ES33	03/11/2022			Bond Future	11.9739	74.3111	12.0448	73.9690	0.593	0.0000	0.0000	0
2022/08/17	ES33	02/02/2023			Bond Future	12.1661	75.6012	12.2405	75.2516	0.611	0.0000	0.0000	350
2022/08/17	ES33	04/05/2023			Bond Future	12.3268	73.2932	12.4048	72.9346	0.633	0.0000	0.0000	0
2022/08/17	ES33	03/08/2023			Bond Future	12.4748	74.8207	12.5564	74.4531	0.654	0.0000	0.0000	0
2022/08/17	ES33	02/11/2023			Bond Future	12.6765	72.3951	12.7617	72.0213	0.672	0.0000	0.0000	0
2022/08/17	ES42	03/11/2022			Bond Future	12.3336	72.2620	12.3844	71.9785	0.412	0.0000	0.0000	0
2022/08/17	ES42	02/02/2023			Bond Future	12.5033	73.5179	12.5564	73.2278	0.425	0.0000	0.0000	4,769
2022/08/17	ES42	04/05/2023			Bond Future	12.6528	70.6997	12.7086	70.4019	0.440	0.0000	0.0000	0
2022/08/17	ES42	03/08/2023			Bond Future	12.7870	72.1765	12.8452	71.8710	0.455	0.0000	0.0000	0
2022/08/17	ES42	02/11/2023			Bond Future	12.9667	69.2317	13.0273	68.9211	0.467	0.0000	0.0000	0
2022/08/17	GOVI	03/11/2022	820.41	Call	GOVI	201,860.0000	20.1860	168,520.0000	16.8520	(16.516)	0	0	0
2022/08/17	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2022/08/17	GOVI	03/11/2022	820.42	Call	GOVI	201,760.0000	20.1760	168,420.0000	16.8420	(16.525)	0	0	0
2022/08/17	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/17	GOVI	03/11/2022			GOVI	840.5960	840.5960	837.2620	837.2620	(0.397)	0.0000	0.0000	866
2022/08/17	GOVI	03/11/2022	820.43	Call	GOVI	201,660.0000	20.1660	168,320.0000	16.8320	(16.533)	0	0	0
2022/08/17	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/17	GOVI	02/02/2023	850.82	Call	GOVI	41,470.0000	4.1470	7,490.0000	0.7490	(81.939)	0	0	0
2022/08/17	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/17	GOVI	02/02/2023	850.83	Call	GOVI	41,370.0000	4.1370	7,390.0000	0.7390	(82.137)	0	0	0
2022/08/17	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/17	GOVI	02/02/2023			GOVI	854.9670	854.9670	851.5690	851.5690	(0.397)	0.0000	0.0000	0
2022/08/17	GOVI	02/02/2023	850.84	Call	GOVI	41,270.0000	4.1270	7,290.0000	0.7290	(82.336)	0	0	0
2022/08/17	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/17	GOVI	04/05/2023	852.86	Call	GOVI	186,490.0000	18.6490	151,780.0000	15.1780	(18.612)	0	0	0
2022/08/17	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/17	GOVI	04/05/2023	852.87	Call	GOVI	186,390.0000	18.6390	151,680.0000	15.1680	(18.622)	0	0	0
2022/08/17	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/17	GOVI	04/05/2023			GOVI	871.5090	871.5090	868.0380	868.0380	(0.398)	0.0000	0.0000	0
2022/08/17	GOVI	04/05/2023	852.88	Call	GOVI	186,290.0000	18.6290	151,580.0000	15.1580	(18.632)	0	0	0
2022/08/17	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/17	GOVI	03/08/2023	837.21	Call	GOVI	521,850.0000	52.1850	486,370.0000	48.6370	(6.799)	0	0	0
2022/08/17	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/17	GOVI	03/08/2023	837.22	Call	GOVI	521,750.0000	52.1750	486,270.0000	48.6270	(6.800)	0	0	0
2022/08/17	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/17	GOVI	03/08/2023			GOVI	889.3950	889.3950	885.8470	885.8470	(0.399)	0.0000	0.0000	0
2022/08/17	GOVI	03/08/2023	837.23	Call	GOVI	521,650.0000	52.1650	486,170.0000	48.6170	(6.801)	0	0	0
2022/08/17	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/17	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/17	GOVI	02/11/2023	885.82	Call	GOVI	196,510.0000	19.6510	160,400.0000	16.0400	(18.376)	0	0	0
2022/08/17	GOVI	02/11/2023			GOVI	905.4710	905.4710	901.8600	901.8600	(0.399)	0.0000	0.0000	0
2022/08/17	GOVI	02/11/2023	885.80	Call	GOVI	196,710.0000	19.6710	160,600.0000	16.0600	(18.357)	0	0	0
2022/08/17	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/17	GOVI	02/11/2023	885.81	Call	GOVI	196,610.0000	19.6610	160,500.0000	16.0500	(18.366)	0	0	0
2022/08/17	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/08/17	IGOV	03/11/2022			Index Future	322.3900	322.3900	321.9440	321.9440	(0.138)	0.0000	0.0000	703
2022/08/17	IGOV	02/02/2023			Index Future	327.9790	327.9790	327.5240	327.5240	(0.139)	0.0000	0.0000	0
2022/08/17	IGOV	04/05/2023			Index Future	334.4010	334.4010	333.9340	333.9340	(0.140)	0.0000	0.0000	0
2022/08/17	IGOV	03/08/2023			Index Future	341.3390	341.3390	340.8600	340.8600	(0.140)	0.0000	0.0000	0
2022/08/17	IGOV	02/11/2023			Index Future	347.5820	347.5820	347.0950	347.0950	(0.140)	0.0000	0.0000	0
2022/08/17	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/08/17	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/08/17	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/08/17	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/08/17	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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2022/08/17	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/08/17	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/08/17	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/08/17	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/08/17	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/08/17	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/08/17	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/08/17	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/08/17	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/08/17	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/08/17	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/08/17	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/08/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/08/17	JBAF	17/08/2022			Jibar Tradeable Future	5.7450	94.2550	5.7420	94.2580	(0.052)	0.0000	0.0000	0
2022/08/17	JBAF	21/09/2022			Jibar Tradeable Future	5.8350	94.1650	5.8450	94.1550	0.171	0.0000	0.0000	0
2022/08/17	JBAF	19/10/2022			Jibar Tradeable Future	6.4000	93.6000	6.4300	93.5700	0.469	0.0000	0.0000	0
2022/08/17	JBAF	16/11/2022			Jibar Tradeable Future	6.4800	93.5200	6.5200	93.4800	0.617	0.0000	0.0000	0
2022/08/17	JBAF	21/12/2022			Jibar Tradeable Future	6.8550	93.1450	6.9050	93.0950	0.729	0.0000	0.0000	68
2022/08/17	JBAF	18/01/2023			Jibar Tradeable Future	6.9400	93.0600	7.0000	93.0000	0.865	0.0000	0.0000	0
2022/08/17	JBAF	15/02/2023			Jibar Tradeable Future	7.1400	7.1400	7.1400	92.8600	0.000	0.0000	0.0000	0
2022/08/17	JBAF	15/03/2023			Jibar Tradeable Future	7.2400	92.7600	7.2900	92.7100	0.691	0.0000	0.0000	0
2022/08/17	JBAF	21/06/2023			Jibar Tradeable Future	7.4350	92.5650	7.5300	92.4700	1.278	0.0000	0.0000	0
2022/08/17	JBAF	20/09/2023			Jibar Tradeable Future	7.5850	92.4150	7.6950	92.3050	1.450	0.0000	0.0000	75
2022/08/17	JBAF	20/12/2023			Jibar Tradeable Future	7.4900	92.5100	7.7000	92.3000	2.804	0.0000	0.0000	272
2022/08/17	JBAF	20/03/2024			Jibar Tradeable Future	7.5900	92.4100	7.6900	92.3100	1.318	0.0000	0.0000	0
2022/08/17	JBAF	19/06/2024			Jibar Tradeable Future	7.5550	92.4450	7.6950	92.3050	1.853	0.0000	0.0000	0
2022/08/17	R023	03/11/2022	6.25	Call	Bond Future	1.5000	0.0015	0.0400	0.0000	(97.333)	0	0	0
2022/08/17	R023	03/11/2022	6.25	Put	Bond Future	295.7700	0.2958	297.5700	0.2976	0.609	0	0	0
2022/08/17	R023	03/11/2022	6.26	Call	Bond Future	1.6400	0.0016	0.0400	0.0000	(97.561)	0	0	0
2022/08/17	R023	03/11/2022	6.26	Put	Bond Future	292.8500	0.2929	294.5100	0.2945	0.567	0	0	0
2022/08/17	R023	03/11/2022			Bond Future	7.2118	101.6261	7.2225	101.6228	0.148	0.0000	0.0000	24,229
2022/08/17	R023	03/11/2022	6.27	Call	Bond Future	1.7600	0.0018	0.0500	0.0001	(97.159)	0	0	0
2022/08/17	R023	03/11/2022	6.27	Put	Bond Future	289.9000	0.2899	291.4500	0.2914	0.535	0	0	0
2022/08/17	R035	03/11/2022	10.57	Call	Bond Future	957.6800	0.9577	822.1300	0.8221	(14.154)	0	0	0
2022/08/17	R035	03/11/2022	10.57	Put	Bond Future	3,608.5500	3.6086	3,836.2500	3.8363	6.310	0	0	582
2022/08/17	R035	03/11/2022	11.15	Call	Bond Future	2,574.3800	2.5744	2,333.4600	2.3335	(9.358)	0	0	0
2022/08/17	R035	03/11/2022	11.15	Put	Bond Future	1,709.3700	1.7094	1,831.7000	1.8317	7.156	0	0	0
2022/08/17	R035	03/11/2022	12.68	Call	Bond Future	9,384.6700	9.3847	9,033.4500	9.0335	(3.742)	0	0	0
2022/08/17	R035	03/11/2022	12.68	Put	Bond Future	152.3500	0.1523	164.3800	0.1644	7.896	0	0	976
2022/08/17	R035	03/11/2022	10.99	Call	Bond Future	2,042.6100	2.0426	1,826.9900	1.8270	(10.556)	0	0	0
2022/08/17	R035	03/11/2022	10.99	Put	Bond Future	2,127.3900	2.1274	2,275.0200	2.2750	6.939	0	0	582
2022/08/17	R035	03/11/2022	11.05	Call	Bond Future	2,234.9400	2.2349	2,009.5500	2.0096	(10.085)	0	0	976
2022/08/17	R035	03/11/2022			Bond Future	11.0042	87.4909	11.0652	87.1276	0.554	0.0000	0.0000	59,256
2022/08/17	R035	03/11/2022	9.82	Call	Bond Future	120.7000	0.1207	103.3700	0.1034	(14.358)	0	0	582

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
2022/08/17	R035	03/11/2022	9.82	Put	Bond Future	7,630.1100	7.6301	7,976.0300	7.9760	4.534	0	0	0
2022/08/17	R035	03/11/2022	10.30	Call	Bond Future	510.5500	0.5105	429.0100	0.4290	(15.971)	0	0	976
2022/08/17	R035	03/11/2022	10.30	Put	Bond Future	4,868.6100	4.8686	5,150.3200	5.1503	5.786	0	0	0
2022/08/17	R035	03/11/2022	11.14	Call	Bond Future	2,539.3700	2.5394	2,300.0100	2.3000	(9.426)	0	0	0
2022/08/17	R035	03/11/2022	11.14	Put	Bond Future	1,733.2900	1.7333	1,857.1800	1.8572	7.148	0	0	0
2022/08/17	R035	03/11/2022	11.05	Put	Bond Future	1,961.7900	1.9618	2,099.6500	2.0997	7.027	0	0	0
2022/08/17	R035	03/11/2022	11.13	Call	Bond Future	2,504.7500	2.5047	2,266.7900	2.2668	(9.500)	0	0	0
2022/08/17	R035	03/11/2022	11.13	Put	Bond Future	1,757.6500	1.7576	1,882.9400	1.8829	7.128	0	0	0
2022/08/17	R035	02/02/2023	11.94	Call	Bond Future	5,932.0900	5.9321	5,667.8200	5.6678	(4.455)	0	0	0
2022/08/17	R035	02/02/2023	13.22	Put	Bond Future	427.4000	0.4274	500.1400	0.5001	17.019	0	0	976
2022/08/17	R035	02/02/2023	10.88	Call	Bond Future	2,290.0000	2.2900	2,138.3700	2.1384	(6.621)	0	0	0
2022/08/17	R035	02/02/2023	10.88	Put	Bond Future	3,920.7900	3.9208	4,140.8100	4.1408	5.612	0	0	0
2022/08/17	R035	02/02/2023	10.66	Call	Bond Future	1,742.2900	1.7423	1,623.2800	1.6233	(6.831)	0	0	0
2022/08/17	R035	02/02/2023	10.66	Put	Bond Future	4,706.5200	4.7065	4,959.1600	4.9592	5.368	0	0	582
2022/08/17	R035	02/02/2023	10.30	Put	Bond Future	6,252.3600	6.2524	6,548.3900	6.5484	4.735	0	0	0
2022/08/17	R035	02/02/2023	10.60	Call	Bond Future	1,608.3900	1.6084	1,498.9600	1.4990	(6.804)	0	0	0
2022/08/17	R035	02/02/2023	10.60	Put	Bond Future	4,941.3000	4.9413	5,203.5200	5.2035	5.307	0	0	0
2022/08/17	R035	02/02/2023	10.64	Put	Bond Future	4,783.9200	4.7839	5,039.6900	5.0397	5.346	0	0	0
2022/08/17	R035	02/02/2023	9.81	Call	Bond Future	460.9200	0.4609	450.3000	0.4503	(2.304)	0	0	582
2022/08/17	R035	02/02/2023	9.81	Put	Bond Future	8,856.8200	8.8568	9,217.8500	9.2178	4.076	0	0	0
2022/08/17	R035	02/02/2023	9.85	Call	Bond Future	493.3200	0.4933	481.3900	0.4814	(2.418)	0	0	0
2022/08/17	R035	02/02/2023	9.89	Call	Bond Future	527.6200	0.5276	514.1600	0.5142	(2.551)	0	0	388
2022/08/17	R035	02/02/2023	9.89	Put	Bond Future	8,392.6400	8.3926	8,750.8300	8.7508	4.268	0	0	0
2022/08/17	R035	02/02/2023			Bond Future	11.1557	88.9882	11.2195	88.6165	0.573	0.0000	0.0000	106,331
2022/08/17	R035	02/02/2023	11.94	Put	Bond Future	1,523.6400	1.5236	1,631.0200	1.6310	7.048	0	0	0
2022/08/17	R035	02/02/2023	11.98	Call	Bond Future	6,092.8500	6.0928	5,825.3700	5.8254	(4.390)	0	0	0
2022/08/17	R035	02/02/2023	11.98	Put	Bond Future	1,468.4100	1.4684	1,572.5800	1.5726	7.094	0	0	388
2022/08/17	R035	02/02/2023	13.22	Call	Bond Future	11,353.7200	11.3537	11,054.8100	11.0548	(2.633)	0	0	0
2022/08/17	R035	02/02/2023	11.05	Call	Bond Future	2,771.1800	2.7712	2,597.0400	2.5970	(6.284)	0	0	976
2022/08/17	R035	02/02/2023	11.05	Put	Bond Future	3,391.0500	3.3911	3,588.5600	3.5886	5.824	0	0	0
2022/08/17	R035	02/02/2023	11.06	Call	Bond Future	2,801.0000	2.8010	2,625.7000	2.6257	(6.258)	0	0	0
2022/08/17	R035	02/02/2023	11.06	Put	Bond Future	3,361.9200	3.3619	3,558.2700	3.5583	5.840	0	0	582
2022/08/17	R035	02/02/2023	10.86	Call	Bond Future	2,236.5500	2.2366	2,087.7300	2.0877	(6.654)	0	0	0
2022/08/17	R035	02/02/2023	10.86	Put	Bond Future	3,987.3800	3.9874	4,210.2100	4.2102	5.588	0	0	0
2022/08/17	R035	02/02/2023	10.87	Call	Bond Future	2,263.3100	2.2633	2,113.0800	2.1131	(6.638)	0	0	0
2022/08/17	R035	02/02/2023	10.87	Put	Bond Future	3,954.0900	3.9541	4,175.5100	4.1755	5.600	0	0	0
2022/08/17	R035	02/02/2023	10.30	Call	Bond Future	1,043.1000	1.0431	967.4800	0.9675	(7.250)	0	0	976
2022/08/17	R035	02/02/2023	10.64	Call	Bond Future	1,697.0400	1.6970	1,581.1600	1.5812	(6.828)	0	0	388
2022/08/17	R035	02/02/2023	9.85	Put	Bond Future	8,623.2600	8.6233	8,982.9800	8.9830	4.172	0	0	0
2022/08/17	R035	04/05/2023	11.22	Put	Bond Future	3,984.5800	3.9846	4,210.9000	4.2109	5.680	0	0	0
2022/08/17	R035	04/05/2023	12.46	Call	Bond Future	8,088.2100	8.0882	7,834.2700	7.8343	(3.140)	0	0	0
2022/08/17	R035	04/05/2023	12.46	Put	Bond Future	1,661.4800	1.6615	1,789.3800	1.7894	7.698	0	0	388
2022/08/17	R035	04/05/2023	13.18	Call	Bond Future	10,943.8600	10.9439	10,688.3700	10.6884	(2.335)	0	0	0
2022/08/17	R035	04/05/2023	13.18	Put	Bond Future	956.0000	0.9560	1,082.3500	1.0823	13.217	0	0	491
2022/08/17	R035	04/05/2023	11.17	Call	Bond Future	3,531.8400	3.5318	3,381.8400	3.3818	(4.247)	0	0	491
2022/08/17	R035	04/05/2023	11.20	Call	Bond Future	3,621.1700	3.6212	3,468.0900	3.4681	(4.227)	0	0	0
2022/08/17	R035	04/05/2023	11.21	Call	Bond Future	3,651.2700	3.6513	3,496.9700	3.4970	(4.226)	0	0	0
2022/08/17	R035	04/05/2023	10.60	Call	Bond Future	2,057.7000	2.0577	1,978.3200	1.9783	(3.858)	0	0	388

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
2022/08/17	R035	04/05/2023	10.60	Put	Bond Future	6,036.7100	6.0367	6,339.1700	6.3392	5.010	0	0	0
2022/08/17	R035	04/05/2023			Bond Future	11.2728	86.2141	11.3397	85.8323	0.594	0.0000	0.0000	0
2022/08/17	R035	04/05/2023	11.22	Call	Bond Future	3,681.4800	3.6815	3,525.9600	3.5260	(4.224)	0	0	0
2022/08/17	R035	04/05/2023	11.17	Put	Bond Future	4,123.3300	4.1233	4,355.1700	4.3552	5.623	0	0	0
2022/08/17	R035	04/05/2023	11.20	Put	Bond Future	4,039.4600	4.0395	4,268.2200	4.2682	5.663	0	0	0
2022/08/17	R035	04/05/2023	11.21	Put	Bond Future	4,011.9400	4.0119	4,239.4800	4.2395	5.672	0	0	0
2022/08/17	R035	04/05/2023	9.85	Call	Bond Future	848.3000	0.8483	855.1000	0.8551	0.802	0	0	388
2022/08/17	R035	04/05/2023	9.85	Put	Bond Future	9,578.7300	9.5787	9,967.3700	9.9674	4.057	0	0	0
2022/08/17	R035	04/05/2023	10.42	Call	Bond Future	1,691.0200	1.6910	1,630.4100	1.6304	(3.584)	0	0	491
2022/08/17	R035	04/05/2023	10.42	Put	Bond Future	6,779.0400	6.7790	7,100.2700	7.1003	4.739	0	0	0
2022/08/17	R035	03/08/2023	12.00	Call	Bond Future	6,393.2400	6.3932	6,262.6300	6.2626	(2.043)	0	0	0
2022/08/17	R035	03/08/2023	12.00	Put	Bond Future	2,997.4000	2.9974	3,258.5600	3.2586	8.713	0	0	0
2022/08/17	R035	03/08/2023			Bond Future	11.3779	87.9909	11.4478	87.5991	0.615	0.0000	0.0000	0
2022/08/17	R035	03/08/2023	11.98	Call	Bond Future	6,323.6900	6.3237	6,194.8100	6.1948	(2.038)	0	0	0
2022/08/17	R035	03/08/2023	11.98	Put	Bond Future	3,033.9600	3.0340	3,296.8500	3.2969	8.665	0	0	0
2022/08/17	R035	03/08/2023	11.99	Call	Bond Future	6,358.6000	6.3586	6,228.8500	6.2288	(2.041)	0	0	0
2022/08/17	R035	03/08/2023	11.99	Put	Bond Future	3,015.7900	3.0158	3,277.8100	3.2778	8.688	0	0	0
2022/08/17	R035	02/11/2023	11.41	Call	Bond Future	4,444.3800	4.4444	4,306.1800	4.3062	(3.110)	0	0	0
2022/08/17	R035	02/11/2023	11.41	Put	Bond Future	5,118.5700	5.1186	5,378.5600	5.3786	5.079	0	0	0
2022/08/17	R035	02/11/2023	11.42	Call	Bond Future	4,473.1300	4.4731	4,333.8100	4.3338	(3.115)	0	0	0
2022/08/17	R035	02/11/2023	11.42	Put	Bond Future	5,091.8100	5.0918	5,350.6800	5.3507	5.084	0	0	0
2022/08/17	R035	02/11/2023			Bond Future	11.5321	85.0789	11.6048	84.6807	0.631	0.0000	0.0000	0
2022/08/17	R035	02/11/2023	11.43	Call	Bond Future	4,501.6000	4.5016	4,361.1500	4.3612	(3.120)	0	0	0
2022/08/17	R035	02/11/2023	11.43	Put	Bond Future	5,064.8100	5.0648	5,322.5500	5.3225	5.089	0	0	0
2022/08/17	R186	03/11/2022	8.53	Call	Bond Future	678.9500	0.6789	471.5900	0.4716	(30.541)	0	0	0
2022/08/17	R186	03/11/2022	8.53	Put	Bond Future	1,665.7800	1.6658	1,774.3000	1.7743	6.515	0	0	0
2022/08/17	R186	03/11/2022	8.54	Call	Bond Future	692.2700	0.6923	482.9100	0.4829	(30.243)	0	0	0
2022/08/17	R186	03/11/2022	8.54	Put	Bond Future	1,643.5500	1.6435	1,750.0700	1.7501	6.481	0	0	0
2022/08/17	R186	03/11/2022	8.91	Put	Bond Future	961.0600	0.9611	1,005.3000	1.0053	4.603	0	0	4,310
2022/08/17	R186	03/11/2022			Bond Future	8.8092	109.7310	8.8992	109.4152	1.022	0.0000	0.0000	64,292
2022/08/17	R186	03/11/2022	8.23	Call	Bond Future	358.6000	0.3586	213.2000	0.2132	(40.547)	0	0	4,310
2022/08/17	R186	03/11/2022	8.23	Put	Bond Future	2,418.7500	2.4188	2,589.2300	2.5892	7.048	0	0	0
2022/08/17	R186	03/11/2022	8.55	Call	Bond Future	705.9400	0.7059	494.5900	0.4946	(29.939)	0	0	0
2022/08/17	R186	03/11/2022	8.55	Put	Bond Future	1,621.6900	1.6217	1,726.2200	1.7262	6.446	0	0	0
2022/08/17	R186	03/11/2022	8.91	Call	Bond Future	1,314.6800	1.3147	1,043.0400	1.0430	(20.662)	0	0	0
2022/08/17	R186	02/02/2023	8.33	Call	Bond Future	731.9600	0.7320	556.2100	0.5562	(24.011)	0	0	0
2022/08/17	R186	02/02/2023	8.33	Put	Bond Future	2,835.3000	2.8353	2,983.1300	2.9831	5.214	0	0	0
2022/08/17	R186	02/02/2023	8.32	Call	Bond Future	721.9300	0.7219	547.6000	0.5476	(24.148)	0	0	0
2022/08/17	R186	02/02/2023	8.32	Put	Bond Future	2,859.2100	2.8592	3,008.4600	3.0085	5.220	0	0	0
2022/08/17	R186	02/02/2023			Bond Future	8.9576	106.3127	9.0555	105.9891	1.093	0.0000	0.0000	0
2022/08/17	R186	02/02/2023	8.34	Call	Bond Future	741.8300	0.7418	564.6800	0.5647	(23.880)	0	0	0
2022/08/17	R186	02/02/2023	8.34	Put	Bond Future	2,811.2400	2.8112	2,957.6700	2.9577	5.209	0	0	0
2022/08/17	R186	04/05/2023	8.83	Put	Bond Future	2,244.0700	2.2441	2,333.0300	2.3330	3.964	0	0	0
2022/08/17	R186	04/05/2023	8.84	Call	Bond Future	1,570.6500	1.5706	1,325.6100	1.3256	(15.601)	0	0	0
2022/08/17	R186	04/05/2023			Bond Future	9.0504	108.3779	9.1576	108.0449	1.184	0.0000	0.0000	0
2022/08/17	R186	04/05/2023	8.83	Call	Bond Future	1,555.2000	1.5552	1,311.2000	1.3112	(15.689)	0	0	0
2022/08/17	R186	04/05/2023	8.84	Put	Bond Future	2,228.1500	2.2281	2,316.0700	2.3161	3.946	0	0	0

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2022/08/17	R186	04/05/2023	8.82	Call	Bond Future	1,540.1900	1.5402	1,297.2300	1.2972	(15.775)	0	0	0
2022/08/17	R186	04/05/2023	8.82	Put	Bond Future	2,260.4500	2.2604	2,350.4500	2.3504	3.982	0	0	0
2022/08/17	R186	03/08/2023	9.74	Call	Bond Future	3,263.6500	3.2637	2,964.1100	2.9641	(9.178)	0	0	0
2022/08/17	R186	03/08/2023	9.74	Put	Bond Future	1,449.4000	1.4494	1,491.8800	1.4919	2.931	0	0	0
2022/08/17	R186	03/08/2023	9.73	Put	Bond Future	1,458.0400	1.4580	1,501.0300	1.5010	2.948	0	0	0
2022/08/17	R186	03/08/2023			Bond Future	9.1114	105.3063	9.2289	104.9642	1.289	0.0000	0.0000	0
2022/08/17	R186	03/08/2023	9.75	Call	Bond Future	3,283.5900	3.2836	2,983.5500	2.9836	(9.138)	0	0	0
2022/08/17	R186	03/08/2023	9.75	Put	Bond Future	1,440.8000	1.4408	1,482.7800	1.4828	2.914	0	0	0
2022/08/17	R186	03/08/2023	9.73	Call	Bond Future	3,243.7400	3.2437	2,944.7100	2.9447	(9.219)	0	0	0
2022/08/17	R186	02/11/2023	9.40	Call	Bond Future	2,417.1600	2.4172	2,153.8500	2.1538	(10.893)	0	0	0
2022/08/17	R186	02/11/2023	9.40	Put	Bond Future	2,094.8000	2.0948	2,178.9800	2.1790	4.019	0	0	0
2022/08/17	R186	02/11/2023			Bond Future	9.2809	107.2041	9.4093	106.8567	1.383	0.0000	0.0000	0
2022/08/17	R186	02/11/2023	9.39	Call	Bond Future	2,400.9900	2.4010	2,138.3400	2.1383	(10.939)	0	0	0
2022/08/17	R186	02/11/2023	9.39	Put	Bond Future	2,105.6500	2.1056	2,190.4900	2.1905	4.029	0	0	0
2022/08/17	R186	02/11/2023	9.38	Call	Bond Future	2,384.8700	2.3849	2,122.8900	2.1229	(10.985)	0	0	0
2022/08/17	R186	02/11/2023	9.38	Put	Bond Future	2,116.5600	2.1166	2,202.0700	2.2021	4.040	0	0	0
2022/08/17	R197	03/11/2022			Bond Future	336.6992	336.6992	337.1081	337.1081	0.121	0.0000	0.0000	831
2022/08/17	R197	02/02/2023			Bond Future	333.7226	333.7226	334.1303	334.1303	0.122	0.0000	0.0000	0
2022/08/17	R197	04/05/2023			Bond Future	340.2725	340.2725	340.6789	340.6789	0.119	0.0000	0.0000	0
2022/08/17	R197	03/08/2023			Bond Future	338.2072	338.2072	338.6104	338.6104	0.119	0.0000	0.0000	0
2022/08/17	R197	02/11/2023			Bond Future	344.3833	344.3833	344.7963	344.7963	0.120	0.0000	0.0000	0
2022/08/17	R202	03/11/2022			Bond Future	250.0793	250.0793	248.6119	248.6119	(0.587)	0.0000	0.0000	6,148
2022/08/17	R202	02/02/2023			Bond Future	249.7344	249.7344	248.2357	248.2357	(0.600)	0.0000	0.0000	460
2022/08/17	R202	04/05/2023			Bond Future	254.6341	254.6341	253.0988	253.0988	(0.603)	0.0000	0.0000	0
2022/08/17	R202	03/08/2023			Bond Future	255.0711	255.0711	253.4967	253.4967	(0.617)	0.0000	0.0000	0
2022/08/17	R202	02/11/2023			Bond Future	259.7311	259.7311	258.1292	258.1292	(0.617)	0.0000	0.0000	0
2022/08/17	R209	03/11/2022	9.25	Call	Bond Future	14.3600	0.0144	12.1400	0.0121	(15.460)	0	0	6,000
2022/08/17	R209	03/11/2022	9.25	Put	Bond Future	9,988.9500	9.9889	10,366.4300	10.3664	3.779	0	0	0
2022/08/17	R209	03/11/2022	9.50	Call	Bond Future	37.6100	0.0376	31.7700	0.0318	(15.528)	0	0	0
2022/08/17	R209	03/11/2022	9.50	Put	Bond Future	8,442.6900	8.4427	8,816.5500	8.8165	4.428	0	0	0
2022/08/17	R209	03/11/2022	12.00	Call	Bond Future	5,494.7700	5.4948	5,154.6800	5.1547	(6.189)	0	0	0
2022/08/17	R209	03/11/2022	12.00	Put	Bond Future	381.7900	0.3818	421.4000	0.4214	10.375	0	0	10,500
2022/08/17	R209	03/11/2022	11.03	Call	Bond Future	1,983.2000	1.9832	1,751.8600	1.7519	(11.665)	0	0	0
2022/08/17	R209	03/11/2022	11.03	Put	Bond Future	1,679.3000	1.6793	1,827.6600	1.8277	8.835	0	0	0
2022/08/17	R209	03/11/2022	10.50	Put	Bond Future	3,310.6700	3.3107	3,562.3400	3.5623	7.602	0	0	0
2022/08/17	R209	03/11/2022			Bond Future	10.9720	67.9119	11.0445	67.5322	0.661	0.0000	0.0000	21,452
2022/08/17	R209	03/11/2022	10.00	Call	Bond Future	206.3800	0.2064	161.6600	0.1617	(21.669)	0	0	10,500
2022/08/17	R209	03/11/2022	10.00	Put	Bond Future	5,601.1900	5.6012	5,936.1700	5.9362	5.981	0	0	6,000
2022/08/17	R209	03/11/2022	11.02	Call	Bond Future	1,954.2400	1.9542	1,724.6400	1.7246	(11.749)	0	0	0
2022/08/17	R209	03/11/2022	11.02	Put	Bond Future	1,702.6200	1.7026	1,852.7200	1.8527	8.816	0	0	0
2022/08/17	R209	03/11/2022	11.50	Call	Bond Future	3,543.0000	3.5430	3,244.0200	3.2440	(8.439)	0	0	0
2022/08/17	R209	03/11/2022	11.50	Put	Bond Future	845.5100	0.8455	926.2300	0.9262	9.547	0	0	0
2022/08/17	R209	03/11/2022	10.50	Call	Bond Future	763.2200	0.7632	635.1900	0.6352	(16.775)	0	0	0
2022/08/17	R209	03/11/2022	11.00	Call	Bond Future	1,897.0700	1.8971	1,670.9800	1.6710	(11.918)	0	0	0
2022/08/17	R209	03/11/2022	11.00	Put	Bond Future	1,750.1700	1.7502	1,903.7800	1.9038	8.777	0	0	8,750



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2022/08/17	R209	03/11/2022	11.01	Call	Bond Future	1,925.6200	1.9256	1,697.7700	1.6978	(11.833)	0	0	0
2022/08/17	R209	03/11/2022	11.01	Put	Bond Future	1,726.3300	1.7263	1,878.1800	1.8782	8.796	0	0	0
2022/08/17	R209	02/02/2023	10.80	Put	Bond Future	3,515.7300	3.5157	3,808.6800	3.8087	8.333	0	0	0
2022/08/17	R209	02/02/2023	10.78	Call	Bond Future	1,885.4700	1.8855	1,792.8000	1.7928	(4.915)	0	0	0
2022/08/17	R209	02/02/2023	10.79	Call	Bond Future	1,908.5000	1.9085	1,814.7100	1.8147	(4.914)	0	0	0
2022/08/17	R209	02/02/2023			Bond Future	11.1019	69.0748	11.1773	68.6871	0.679	0.0000	0.0000	2,066
2022/08/17	R209	02/02/2023	10.80	Call	Bond Future	1,931.6800	1.9317	1,836.9400	1.8369	(4.905)	0	0	0
2022/08/17	R209	02/02/2023	10.78	Put	Bond Future	3,576.3100	3.5763	3,871.3300	3.8713	8.249	0	0	0
2022/08/17	R209	02/02/2023	10.79	Put	Bond Future	3,545.9100	3.5459	3,839.8100	3.8398	8.288	0	0	0
2022/08/17	R209	04/05/2023	11.09	Call	Bond Future	3,051.2400	3.0512	2,890.2300	2.8902	(5.277)	0	0	0
2022/08/17	R209	04/05/2023	11.09	Put	Bond Future	3,648.2700	3.6483	3,884.4000	3.8844	6.472	0	0	0
2022/08/17	R209	04/05/2023	11.10	Call	Bond Future	3,077.2500	3.0773	2,915.2500	2.9152	(5.264)	0	0	0
2022/08/17	R209	04/05/2023	11.10	Put	Bond Future	3,622.8500	3.6229	3,857.9900	3.8580	6.490	0	0	0
2022/08/17	R209	04/05/2023	10.00	Call	Bond Future	0.0000	0.0000	943.7300	0.9437	100.000	0	0	5,000
2022/08/17	R209	04/05/2023	10.00	Put	Bond Future	0.0000	0.0000	7,886.4300	7.8864	100.000	0	0	0
2022/08/17	R209	04/05/2023			Bond Future	11.2068	67.2645	11.2852	66.8673	0.700	0.0000	0.0000	0
2022/08/17	R209	04/05/2023	12.50	Call	Bond Future	0.0000	0.0000	7,184.2100	7.1842	100.000	0	0	0
2022/08/17	R209	04/05/2023	12.50	Put	Bond Future	0.0000	0.0000	1,439.0600	1.4391	100.000	0	0	5,000
2022/08/17	R209	04/05/2023	11.11	Call	Bond Future	3,103.3400	3.1033	2,940.1400	2.9401	(5.259)	0	0	0
2022/08/17	R209	04/05/2023	11.11	Put	Bond Future	3,597.5800	3.5976	3,831.5200	3.8315	6.503	0	0	0
2022/08/17	R209	04/05/2023	11.00	Call	Bond Future	0.0000	0.0000	2,671.0400	2.6710	100.000	0	0	0
2022/08/17	R209	04/05/2023	11.00	Put	Bond Future	0.0000	0.0000	4,130.4900	4.1305	100.000	0	0	5,000
2022/08/17	R209	03/08/2023	11.95	Put	Bond Future	2,629.0000	2.6290	2,805.8400	2.8058	6.727	0	0	0
2022/08/17	R209	03/08/2023	11.93	Call	Bond Future	5,723.4300	5.7234	5,495.0000	5.4950	(3.991)	0	0	0
2022/08/17	R209	03/08/2023	11.94	Call	Bond Future	5,754.1800	5.7542	5,524.9900	5.5250	(3.983)	0	0	0
2022/08/17	R209	03/08/2023			Bond Future	11.2984	68.6516	11.3800	68.2448	0.722	0.0000	0.0000	0
2022/08/17	R209	03/08/2023	11.95	Call	Bond Future	5,784.9600	5.7850	5,555.0200	5.5550	(3.975)	0	0	0
2022/08/17	R209	03/08/2023	11.93	Put	Bond Future	2,661.1900	2.6612	2,839.5400	2.8395	6.702	0	0	0
2022/08/17	R209	03/08/2023	11.94	Put	Bond Future	2,645.0500	2.6450	2,822.6400	2.8226	6.714	0	0	0
2022/08/17	R209	02/11/2023	11.33	Call	Bond Future	3,950.1700	3.9502	3,799.0300	3.7990	(3.826)	0	0	0
2022/08/17	R209	02/11/2023	11.33	Put	Bond Future	4,444.8900	4.4449	4,707.3900	4.7074	5.906	0	0	0
2022/08/17	R209	02/11/2023	11.34	Call	Bond Future	3,975.8000	3.9758	3,823.5600	3.8236	(3.829)	0	0	0
2022/08/17	R209	02/11/2023	11.34	Put	Bond Future	4,420.8500	4.4208	4,682.2500	4.6823	5.913	0	0	0
2022/08/17	R209	02/11/2023			Bond Future	11.4301	66.7407	11.5145	66.3270	0.739	0.0000	0.0000	0
2022/08/17	R209	02/11/2023	11.35	Call	Bond Future	4,001.4900	4.0015	3,848.1700	3.8482	(3.832)	0	0	0
2022/08/17	R209	02/11/2023	11.35	Put	Bond Future	4,396.9200	4.3969	4,657.2400	4.6572	5.921	0	0	0
2022/08/17	R210	03/11/2022			Bond Future	226.1526	226.1526	226.8849	226.8849	0.324	0.0000	0.0000	732
2022/08/17	R210	02/02/2023			Bond Future	230.0776	230.0776	230.8178	230.8178	0.322	0.0000	0.0000	300
2022/08/17	R210	04/05/2023			Bond Future	231.4988	231.4988	232.2459	232.2459	0.323	0.0000	0.0000	0
2022/08/17	R210	03/08/2023			Bond Future	236.3101	236.3101	237.0680	237.0680	0.321	0.0000	0.0000	0
2022/08/17	R210	02/11/2023			Bond Future	237.4301	237.4301	238.2010	238.2010	0.325	0.0000	0.0000	0
2022/08/17	R213	03/11/2022	9.19	Call	Bond Future	61.8400	0.0618	38.6500	0.0387	(37.500)	0	0	476
2022/08/17	R213	03/11/2022	9.19	Put	Bond Future	6,823.6100	6.8236	7,162.9800	7.1630	4.973	0	0	0
2022/08/17	R213	03/11/2022	10.38	Call	Bond Future	1,235.7900	1.2358	1,063.5800	1.0636	(13.935)	0	0	0
2022/08/17	R213	03/11/2022	10.38	Put	Bond Future	2,013.2900	2.0133	2,203.6400	2.2036	9.455	0	0	0
2022/08/17	R213	03/11/2022	10.39	Call	Bond Future	1,257.7100	1.2577	1,083.9800	1.0840	(13.813)	0	0	0

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2022/08/17	R213	03/11/2022	10.39	Put	Bond Future	1,987.1700	1.9872	2,176.0000	2.1760	9.502	0	0	0
2022/08/17	R213	03/11/2022	10.37	Call	Bond Future	1,214.2300	1.2142	1,043.5500	1.0436	(14.057)	0	0	0
2022/08/17	R213	03/11/2022	10.37	Put	Bond Future	2,039.8100	2.0398	2,231.6900	2.2317	9.407	0	0	200
2022/08/17	R213	03/11/2022			Bond Future	10.5428	82.0186	10.6194	81.6560	0.726	0.0000	0.0000	34,281
2022/08/17	R213	03/11/2022	9.13	Call	Bond Future	51.4700	0.0515	31.5200	0.0315	(38.760)	0	0	200
2022/08/17	R213	03/11/2022	9.13	Put	Bond Future	7,129.5100	7.1295	7,472.1200	7.4721	4.806	0	0	0
2022/08/17	R213	03/11/2022	9.84	Call	Bond Future	390.9500	0.3909	301.1800	0.3012	(22.962)	0	0	0
2022/08/17	R213	03/11/2022	9.84	Put	Bond Future	3,817.2900	3.8173	4,090.0800	4.0901	7.146	0	0	476
2022/08/17	R213	03/11/2022	10.40	Call	Bond Future	1,279.8600	1.2799	1,104.6000	1.1046	(13.694)	0	0	0
2022/08/17	R213	03/11/2022	10.40	Put	Bond Future	1,961.3100	1.9613	2,148.6100	2.1486	9.550	0	0	0
2022/08/17	R213	03/11/2022	9.98	Call	Bond Future	546.5100	0.5465	435.9500	0.4359	(20.230)	0	0	0
2022/08/17	R213	03/11/2022	9.98	Put	Bond Future	3,275.7000	3.2757	3,527.7000	3.5277	7.693	0	0	200
2022/08/17	R213	03/11/2022	10.19	Call	Bond Future	862.9000	0.8629	720.0100	0.7200	(16.559)	0	0	0
2022/08/17	R213	03/11/2022	10.19	Put	Bond Future	2,560.1100	2.5601	2,779.7800	2.7798	8.580	0	0	476
2022/08/17	R213	02/02/2023	10.43	Put	Bond Future	3,017.6400	3.0176	3,229.5900	3.2296	7.024	0	0	0
2022/08/17	R213	02/02/2023	12.20	Call	Bond Future	7,100.4800	7.1005	6,784.8500	6.7849	(4.445)	0	0	0
2022/08/17	R213	02/02/2023	12.20	Put	Bond Future	552.5500	0.5526	607.7100	0.6077	9.983	0	0	912
2022/08/17	R213	02/02/2023	10.22	Put	Bond Future	3,616.6500	3.6167	3,852.4400	3.8524	6.520	0	0	0
2022/08/17	R213	02/02/2023	10.23	Call	Bond Future	1,365.8800	1.3659	1,229.5000	1.2295	(9.985)	0	0	0
2022/08/17	R213	02/02/2023	10.35	Call	Bond Future	1,587.0300	1.5870	1,437.1600	1.4372	(9.443)	0	0	0
2022/08/17	R213	02/02/2023	10.35	Put	Bond Future	3,236.1500	3.2362	3,457.0700	3.4571	6.827	0	0	476
2022/08/17	R213	02/02/2023	10.01	Call	Bond Future	1,021.6200	1.0216	911.1600	0.9112	(10.812)	0	0	0
2022/08/17	R213	02/02/2023			Bond Future	10.7026	83.4222	10.7832	83.0514	0.753	0.0000	0.0000	0
2022/08/17	R213	02/02/2023	10.43	Call	Bond Future	1,746.4000	1.7464	1,587.5600	1.5876	(9.095)	0	0	912
2022/08/17	R213	02/02/2023	10.22	Call	Bond Future	1,348.7300	1.3487	1,213.7300	1.2137	(10.009)	0	0	0
2022/08/17	R213	02/02/2023	10.23	Put	Bond Future	3,585.9900	3.5860	3,820.4000	3.8204	6.537	0	0	0
2022/08/17	R213	02/02/2023	9.16	Call	Bond Future	292.4000	0.2924	253.9200	0.2539	(13.160)	0	0	476
2022/08/17	R213	02/02/2023	9.16	Put	Bond Future	7,833.6700	7.8337	8,165.9800	8.1660	4.242	0	0	0
2022/08/17	R213	02/02/2023	10.01	Put	Bond Future	4,301.7300	4.3017	4,562.0600	4.5621	6.052	0	0	476
2022/08/17	R213	02/02/2023	10.21	Call	Bond Future	1,331.9200	1.3319	1,197.8800	1.1979	(10.064)	0	0	0
2022/08/17	R213	02/02/2023	10.21	Put	Bond Future	3,647.6900	3.6477	3,884.4400	3.8844	6.490	0	0	0
2022/08/17	R213	04/05/2023	10.75	Call	Bond Future	2,755.0800	2.7551	2,568.7200	2.5687	(6.764)	0	0	0
2022/08/17	R213	04/05/2023	10.75	Put	Bond Future	3,089.0800	3.0891	3,283.4100	3.2834	6.291	0	0	0
2022/08/17	R213	04/05/2023			Bond Future	10.8240	81.4905	10.9088	81.1098	0.783	0.0000	0.0000	0
2022/08/17	R213	04/05/2023	10.74	Call	Bond Future	2,731.9300	2.7319	2,546.5200	2.5465	(6.787)	0	0	0
2022/08/17	R213	04/05/2023	10.74	Put	Bond Future	3,111.2200	3.1112	3,306.5000	3.3065	6.277	0	0	0
2022/08/17	R213	04/05/2023	10.73	Call	Bond Future	2,708.6000	2.7086	2,524.1500	2.5241	(6.810)	0	0	0
2022/08/17	R213	04/05/2023	10.73	Put	Bond Future	3,133.2000	3.1332	3,329.4400	3.3294	6.263	0	0	0
2022/08/17	R213	03/08/2023	11.62	Put	Bond Future	2,207.1800	2.2072	2,264.9900	2.2650	2.619	0	0	0
2022/08/17	R213	03/08/2023	11.63	Call	Bond Future	5,189.2700	5.1893	4,856.0600	4.8561	(6.421)	0	0	0
2022/08/17	R213	03/08/2023			Bond Future	10.9314	83.1690	11.0206	82.7785	0.816	0.0000	0.0000	0
2022/08/17	R213	03/08/2023	11.62	Call	Bond Future	5,160.9100	5.1609	4,828.2400	4.8282	(6.446)	0	0	0
2022/08/17	R213	03/08/2023	11.63	Put	Bond Future	2,193.6800	2.1937	2,250.9500	2.2509	2.611	0	0	0
2022/08/17	R213	03/08/2023	11.61	Call	Bond Future	5,132.2800	5.1323	4,800.4700	4.8005	(6.465)	0	0	0
2022/08/17	R213	03/08/2023	11.61	Put	Bond Future	2,220.4500	2.2204	2,279.1200	2.2791	2.642	0	0	0
2022/08/17	R213	02/11/2023	11.13	Call	Bond Future	3,667.4600	3.6675	3,436.0900	3.4361	(6.309)	0	0	0
2022/08/17	R213	02/11/2023	11.13	Put	Bond Future	3,539.3500	3.5394	3,704.9200	3.7049	4.678	0	0	0
2022/08/17	R213	02/11/2023			Bond Future	11.0999	81.1210	11.1933	80.7240	0.841	0.0000	0.0000	0

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2022/08/17	R213	02/11/2023	11.12	Call	Bond Future	3,644.0700	3.6441	3,413.4500	3.4135	(6.329)	0	0	0
2022/08/17	R213	02/11/2023	11.12	Put	Bond Future	3,558.5500	3.5586	3,724.8700	3.7249	4.674	0	0	0
2022/08/17	R213	02/11/2023	11.11	Call	Bond Future	3,620.7400	3.6207	3,390.8800	3.3909	(6.348)	0	0	0
2022/08/17	R213	02/11/2023	11.11	Put	Bond Future	3,577.8400	3.5778	3,744.9200	3.7449	4.670	0	0	0
2022/08/17	R214	03/11/2022	11.34	Call	Bond Future	2,367.3100	2.3673	2,171.0000	2.1710	(8.293)	0	0	0
2022/08/17	R214	03/11/2022	11.36	Put	Bond Future	1,522.6300	1.5226	1,604.1900	1.6042	5.357	0	0	0
2022/08/17	R214	03/11/2022			Bond Future	11.1921	65.0030	11.2435	64.7228	0.459	0.0000	0.0000	25,381
2022/08/17	R214	03/11/2022	11.34	Put	Bond Future	1,565.7500	1.5657	1,649.6200	1.6496	5.357	0	0	0
2022/08/17	R214	03/11/2022	11.35	Call	Bond Future	2,399.3100	2.3993	2,201.7300	2.2017	(8.235)	0	0	0
2022/08/17	R214	03/11/2022	11.35	Put	Bond Future	1,544.1200	1.5441	1,626.7200	1.6267	5.349	0	0	0
2022/08/17	R214	03/11/2022	11.36	Call	Bond Future	2,431.3900	2.4314	2,232.7700	2.2328	(8.169)	0	0	0
2022/08/17	R214	02/02/2023	11.07	Call	Bond Future	2,250.9000	2.2509	2,119.9400	2.1199	(5.818)	0	0	0
2022/08/17	R214	02/02/2023	11.07	Put	Bond Future	3,615.5800	3.6156	3,771.2900	3.7713	4.307	0	0	0
2022/08/17	R214	02/02/2023	11.08	Call	Bond Future	2,276.2700	2.2763	2,144.4100	2.1444	(5.793)	0	0	0
2022/08/17	R214	02/02/2023	11.08	Put	Bond Future	3,585.4300	3.5854	3,740.2400	3.7402	4.318	0	0	0
2022/08/17	R214	02/02/2023			Bond Future	11.3197	66.1155	11.3732	65.8288	0.473	0.0000	0.0000	64,507
2022/08/17	R214	02/02/2023	11.09	Call	Bond Future	2,301.9600	2.3020	2,169.0200	2.1690	(5.775)	0	0	0
2022/08/17	R214	02/02/2023	11.09	Put	Bond Future	3,555.6600	3.5557	3,709.3900	3.7094	4.324	0	0	0
2022/08/17	R214	04/05/2023	11.36	Call	Bond Future	3,392.2800	3.3923	3,271.6800	3.2717	(3.555)	0	0	0
2022/08/17	R214	04/05/2023	11.36	Put	Bond Future	3,703.1400	3.7031	3,876.9700	3.8770	4.694	0	0	0
2022/08/17	R214	04/05/2023	11.37	Call	Bond Future	3,419.8500	3.4199	3,298.5300	3.2985	(3.548)	0	0	0
2022/08/17	R214	04/05/2023	11.37	Put	Bond Future	3,677.3200	3.6773	3,850.4300	3.8504	4.708	0	0	0
2022/08/17	R214	04/05/2023			Bond Future	11.4184	64.1020	11.4741	63.8076	0.488	0.0000	0.0000	0
2022/08/17	R214	04/05/2023	11.38	Call	Bond Future	3,447.5100	3.4475	3,325.4700	3.3255	(3.540)	0	0	0
2022/08/17	R214	04/05/2023	11.38	Put	Bond Future	3,651.6600	3.6517	3,824.0500	3.8240	4.721	0	0	0
2022/08/17	R214	03/08/2023	12.14	Call	Bond Future	6,021.0300	6.0210	5,851.8600	5.8519	(2.810)	0	0	0
2022/08/17	R214	03/08/2023	12.14	Put	Bond Future	2,836.2400	2.8362	2,969.1400	2.9691	4.686	0	0	0
2022/08/17	R214	03/08/2023	12.15	Call	Bond Future	6,052.4100	6.0524	5,882.9200	5.8829	(2.800)	0	0	0
2022/08/17	R214	03/08/2023	12.15	Put	Bond Future	2,819.3900	2.8194	2,951.9700	2.9520	4.702	0	0	0
2022/08/17	R214	03/08/2023			Bond Future	11.5064	65.4230	11.5644	65.1210	0.503	0.0000	0.0000	0
2022/08/17	R214	03/08/2023	12.16	Call	Bond Future	6,083.8100	6.0838	5,913.7800	5.9138	(2.795)	0	0	0
2022/08/17	R214	03/08/2023	12.16	Put	Bond Future	2,802.6300	2.8026	2,934.6700	2.9347	4.711	0	0	0
2022/08/17	R214	02/11/2023	11.45	Put	Bond Future	5,015.2900	5.0153	5,145.9800	5.1460	2.606	0	0	0
2022/08/17	R214	02/11/2023	11.46	Call	Bond Future	4,090.7900	4.0908	3,913.2900	3.9133	(4.339)	0	0	0
2022/08/17	R214	02/11/2023	11.46	Put	Bond Future	4,988.7500	4.9888	5,118.2900	5.1183	2.597	0	0	0
2022/08/17	R214	02/11/2023			Bond Future	11.6326	63.3080	11.6924	63.0009	0.515	0.0000	0.0000	0
2022/08/17	R214	02/11/2023	11.45	Call	Bond Future	4,064.6800	4.0647	3,888.3300	3.8883	(4.339)	0	0	0
2022/08/17	R214	02/11/2023	11.47	Call	Bond Future	4,116.9600	4.1170	3,938.0400	3.9380	(4.346)	0	0	0
2022/08/17	R214	02/11/2023	11.47	Put	Bond Future	4,962.3300	4.9623	5,090.4500	5.0905	2.582	0	0	0
2022/08/17	R248	03/11/2022	10.70	Call	Bond Future	987.4300	0.9874	877.9800	0.8780	(11.084)	0	0	1,350
2022/08/17	R248	03/11/2022	10.70	Put	Bond Future	4,495.9900	4.4960	4,633.1000	4.6331	3.050	0	0	0
2022/08/17	R248	03/11/2022	11.20	Call	Bond Future	2,455.2700	2.4553	2,271.2800	2.2713	(7.494)	0	0	0
2022/08/17	R248	03/11/2022	11.20	Put	Bond Future	2,396.1000	2.3961	2,458.6700	2.4587	2.611	0	0	0
2022/08/17	R248	03/11/2022	11.30	Put	Bond Future	2,092.1700	2.0922	2,143.4200	2.1434	2.450	0	0	0
2022/08/17	R248	03/11/2022	11.31	Put	Bond Future	2,063.7300	2.0637	2,113.9600	2.1140	2.434	0	0	0
2022/08/17	R248	03/11/2022	11.32	Call	Bond Future	2,911.3900	2.9114	2,714.0800	2.7141	(6.777)	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
2022/08/17	R248	03/11/2022			Bond Future	11.1914	81.2110	11.2273	80.9645	0.321	0.0000	0.0000	258,880
2022/08/17	R248	03/11/2022	10.00	Call	Bond Future	132.5300	0.1325	122.5900	0.1226	(7.500)	0	0	1,350
2022/08/17	R248	03/11/2022	10.00	Put	Bond Future	9,121.8100	9.1218	9,358.4300	9.3584	2.594	0	0	0
2022/08/17	R248	03/11/2022	11.90	Call	Bond Future	5,508.1300	5.5081	5,273.1100	5.2731	(4.267)	0	0	0
2022/08/17	R248	03/11/2022	11.90	Put	Bond Future	884.2200	0.8842	895.7600	0.8958	1.305	0	0	0
2022/08/17	R248	03/11/2022	11.30	Call	Bond Future	2,833.0000	2.8330	2,637.6900	2.6377	(6.894)	0	0	0
2022/08/17	R248	03/11/2022	11.31	Call	Bond Future	2,872.1600	2.8722	2,675.8300	2.6758	(6.836)	0	0	0
2022/08/17	R248	03/11/2022	11.32	Put	Bond Future	2,035.4600	2.0355	2,084.7100	2.0847	2.420	0	0	0
2022/08/17	R248	02/02/2023	11.08	Call	Bond Future	2,881.8000	2.8818	2,747.1200	2.7471	(4.673)	0	0	0
2022/08/17	R248	02/02/2023	11.08	Put	Bond Future	4,517.3100	4.5173	4,635.4700	4.6355	2.616	0	0	0
2022/08/17	R248	02/02/2023	11.10	Put	Bond Future	4,442.4500	4.4425	4,558.7500	4.5588	2.618	0	0	0
2022/08/17	R248	02/02/2023			Bond Future	11.3184	82.6009	11.3560	82.3481	0.332	0.0000	0.0000	0
2022/08/17	R248	02/02/2023	11.07	Call	Bond Future	2,849.8500	2.8499	2,715.9800	2.7160	(4.697)	0	0	0
2022/08/17	R248	02/02/2023	11.07	Put	Bond Future	4,555.2600	4.5553	4,674.2300	4.6742	2.612	0	0	0
2022/08/17	R248	02/02/2023	11.10	Call	Bond Future	2,946.4400	2.9464	2,809.9000	2.8099	(4.634)	0	0	2,700
2022/08/17	R248	02/02/2023	10.40	Call	Bond Future	1,150.2000	1.1502	1,090.9100	1.0909	(5.155)	0	0	2,700
2022/08/17	R248	02/02/2023	10.40	Put	Bond Future	7,790.4300	7.7904	7,983.9800	7.9840	2.484	0	0	0
2022/08/17	R248	02/02/2023	11.06	Call	Bond Future	2,818.0600	2.8181	2,685.0200	2.6850	(4.721)	0	0	0
2022/08/17	R248	02/02/2023	11.06	Put	Bond Future	4,593.4900	4.5935	4,713.2900	4.7133	2.608	0	0	0
2022/08/17	R248	04/05/2023	11.35	Call	Bond Future	4,259.9400	4.2599	4,141.0700	4.1411	(2.790)	0	0	0
2022/08/17	R248	04/05/2023	11.35	Put	Bond Future	4,702.7100	4.7027	4,844.4000	4.8444	3.013	0	0	0
2022/08/17	R248	04/05/2023			Bond Future	11.4164	79.7665	11.4558	79.5059	0.345	0.0000	0.0000	0
2022/08/17	R248	04/05/2023	11.33	Call	Bond Future	4,191.1800	4.1912	4,073.8500	4.0738	(2.799)	0	0	0
2022/08/17	R248	04/05/2023	11.33	Put	Bond Future	4,768.2200	4.7682	4,911.4500	4.9114	3.004	0	0	0
2022/08/17	R248	04/05/2023	11.34	Call	Bond Future	4,225.3600	4.2254	4,107.4000	4.1074	(2.792)	0	0	0
2022/08/17	R248	04/05/2023	11.34	Put	Bond Future	4,735.2200	4.7352	4,877.8200	4.8778	3.011	0	0	0
2022/08/17	R248	03/08/2023	12.11	Call	Bond Future	7,459.8600	7.4599	7,294.6400	7.2946	(2.215)	0	0	0
2022/08/17	R248	03/08/2023	12.11	Put	Bond Future	3,662.5400	3.6625	3,765.2000	3.7652	2.803	0	0	0
2022/08/17	R248	03/08/2023			Bond Future	11.5038	81.4108	11.5449	81.1429	0.357	0.0000	0.0000	0
2022/08/17	R248	03/08/2023	12.09	Call	Bond Future	7,382.8400	7.3828	7,218.2400	7.2182	(2.229)	0	0	0
2022/08/17	R248	03/08/2023	12.09	Put	Bond Future	3,705.5500	3.7056	3,808.8300	3.8088	2.787	0	0	0
2022/08/17	R248	03/08/2023	12.10	Call	Bond Future	7,421.3300	7.4213	7,256.5600	7.2566	(2.220)	0	0	0
2022/08/17	R248	03/08/2023	12.10	Put	Bond Future	3,683.9800	3.6840	3,787.0900	3.7871	2.799	0	0	0
2022/08/17	R248	02/11/2023	11.47	Call	Bond Future	5,203.9700	5.2040	5,102.4100	5.1024	(1.952)	0	0	0
2022/08/17	R248	02/11/2023	11.48	Call	Bond Future	5,236.7600	5.2368	5,134.6900	5.1347	(1.949)	0	0	0
2022/08/17	R248	02/11/2023	11.49	Put	Bond Future	6,171.4900	6.1715	6,340.6900	6.3407	2.742	0	0	0
2022/08/17	R248	02/11/2023			Bond Future	11.6290	78.4433	11.6715	78.1712	0.365	0.0000	0.0000	0
2022/08/17	R248	02/11/2023	11.47	Put	Bond Future	6,237.1200	6.2371	6,407.6800	6.4077	2.735	0	0	0
2022/08/17	R248	02/11/2023	11.48	Put	Bond Future	6,204.2200	6.2042	6,374.2700	6.3743	2.741	0	0	0
2022/08/17	R248	02/11/2023	11.49	Call	Bond Future	5,269.6300	5.2696	5,166.7100	5.1667	(1.953)	0	0	0

**Total**

**1478653**