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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/08/2022 TO 22/08/2022

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
2022/08/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/22	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/22	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/22	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/22	2025	03/11/2022		Bond Future	166.5519	166.5519	166.5694	166.5694	0.010	0.0000	0.0000	7,566
2022/08/22	2025	02/02/2023		Bond Future	167.7370	167.7370	167.7536	167.7536	0.010	0.0000	0.0000	1,918
2022/08/22	2025	04/05/2023		Bond Future	171.0195	171.0195	171.0349	171.0349	0.009	0.0000	0.0000	0
2022/08/22	2025	03/08/2023		Bond Future	172.8050	172.8050	172.8196	172.8196	0.008	0.0000	0.0000	0
2022/08/22	2025	02/11/2023		Bond Future	175.9647	175.9647	175.9800	175.9800	0.009	0.0000	0.0000	0
2022/08/22	2029	03/11/2022		Bond Future	120.8639	120.8639	120.8811	120.8811	0.014	0.0000	0.0000	1,519
2022/08/22	2029	02/02/2023		Bond Future	122.9572	122.9572	122.9739	122.9739	0.014	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
2022/08/22	2029	04/05/2023			Bond Future	124.0646	124.0646	124.0804	124.0804	0.013	0.0000	0.0000	0
2022/08/22	2029	03/08/2023			Bond Future	126.6383	126.6383	126.6536	126.6536	0.012	0.0000	0.0000	0
2022/08/22	2029	02/11/2023			Bond Future	127.6101	127.6101	127.6260	127.6260	0.012	0.0000	0.0000	0
2022/08/22	2030	03/11/2022	9.70	Call	Bond Future	325.9700	0.3260	289.6700	0.2897	(11.136)	0	0	500
2022/08/22	2030	03/11/2022	9.70	Put	Bond Future	3,699.4600	3.6995	3,773.5100	3.7735	2.002	0	0	0
2022/08/22	2030	03/11/2022	10.10	Call	Bond Future	851.6500	0.8517	786.6600	0.7867	(7.631)	0	0	0
2022/08/22	2030	03/11/2022	10.10	Put	Bond Future	2,320.0400	2.3200	2,365.4000	2.3654	1.955	0	0	0
2022/08/22	2030	03/11/2022	10.20	Put	Bond Future	2,039.2700	2.0393	2,077.6000	2.0776	1.880	0	0	0
2022/08/22	2030	03/11/2022			Bond Future	10.4158	90.0886	10.4398	89.9783	0.230	0.0000	0.0000	66,787
2022/08/22	2030	03/11/2022	10.08	Call	Bond Future	816.8400	0.8168	753.3000	0.7533	(7.779)	0	0	0
2022/08/22	2030	03/11/2022	10.08	Put	Bond Future	2,379.2800	2.3793	2,426.0900	2.4261	1.967	0	0	0
2022/08/22	2030	03/11/2022	10.09	Call	Bond Future	834.0500	0.8341	769.7900	0.7698	(7.705)	0	0	0
2022/08/22	2030	03/11/2022	10.09	Put	Bond Future	2,349.4500	2.3494	2,395.5400	2.3955	1.962	0	0	0
2022/08/22	2030	03/11/2022	10.20	Call	Bond Future	1,039.2600	1.0393	967.2400	0.9672	(6.930)	0	0	500
2022/08/22	2030	03/11/2022	11.57	Call	Bond Future	5,362.1900	5.3622	5,247.3500	5.2474	(2.142)	0	0	0
2022/08/22	2030	03/11/2022	11.57	Put	Bond Future	248.9700	0.2490	244.4800	0.2445	(1.803)	0	0	500
2022/08/22	2030	02/02/2023	11.16	Put	Bond Future	1,332.7600	1.3328	1,349.9200	1.3499	1.288	0	0	388
2022/08/22	2030	02/02/2023	11.35	Call	Bond Future	4,437.5200	4.4375	4,337.6500	4.3376	(2.251)	0	0	5,000
2022/08/22	2030	02/02/2023	11.35	Put	Bond Future	1,108.2800	1.1083	1,121.2600	1.1213	1.171	0	0	0
2022/08/22	2030	02/02/2023	9.99	Call	Bond Future	1,113.7000	1.1137	1,060.1200	1.0601	(4.811)	0	0	0
2022/08/22	2030	02/02/2023	10.00	Call	Bond Future	1,129.0100	1.1290	1,075.0100	1.0750	(4.783)	0	0	0
2022/08/22	2030	02/02/2023	10.01	Put	Bond Future	3,748.2400	3.7482	3,806.6500	3.8067	1.558	0	0	0
2022/08/22	2030	02/02/2023	9.80	Call	Bond Future	847.8500	0.8478	802.4400	0.8024	(5.356)	0	0	0
2022/08/22	2030	02/02/2023	9.94	Put	Bond Future	3,966.9500	3.9669	4,028.3800	4.0284	1.549	0	0	102
2022/08/22	2030	02/02/2023	9.20	Call	Bond Future	325.4400	0.3254	301.7900	0.3018	(7.267)	0	0	0
2022/08/22	2030	02/02/2023	9.20	Put	Bond Future	6,773.1400	6.7731	6,862.3400	6.8623	1.317	0	0	0
2022/08/22	2030	02/02/2023	9.66	Call	Bond Future	687.5600	0.6876	647.8500	0.6478	(5.775)	0	0	0
2022/08/22	2030	02/02/2023	9.66	Put	Bond Future	4,927.3500	4.9274	5,000.4900	5.0005	1.484	0	0	102
2022/08/22	2030	02/02/2023	8.81	Put	Bond Future	8,549.1400	8.5491	8,647.1100	8.6471	1.146	0	0	0
2022/08/22	2030	02/02/2023	9.04	Call	Bond Future	254.6700	0.2547	234.9900	0.2350	(7.728)	0	0	0
2022/08/22	2030	02/02/2023	9.04	Put	Bond Future	7,486.0000	7.4860	7,579.1700	7.5792	1.245	0	0	0
2022/08/22	2030	02/02/2023	9.08	Put	Bond Future	7,305.6700	7.3057	7,397.8900	7.3979	1.262	0	0	0
2022/08/22	2030	02/02/2023			Bond Future	10.5838	87.6217	10.6092	87.5089	0.240	0.0000	0.0000	5,200
2022/08/22	2030	02/02/2023	11.55	Call	Bond Future	5,082.1600	5.0822	4,978.6900	4.9787	(2.036)	0	0	5,000
2022/08/22	2030	02/02/2023	11.55	Put	Bond Future	910.5200	0.9105	919.9000	0.9199	1.030	0	0	0
2022/08/22	2030	02/02/2023	11.12	Call	Bond Future	3,732.1200	3.7321	3,637.4100	3.6374	(2.538)	0	0	0
2022/08/22	2030	02/02/2023	11.12	Put	Bond Future	1,385.1100	1.3851	1,403.2500	1.4032	1.310	0	0	0
2022/08/22	2030	02/02/2023	11.16	Call	Bond Future	3,851.6400	3.8516	3,755.9500	3.7560	(2.484)	0	0	0
2022/08/22	2030	02/02/2023	9.99	Put	Bond Future	3,809.7600	3.8098	3,869.0300	3.8690	1.556	0	0	0
2022/08/22	2030	02/02/2023	10.00	Put	Bond Future	3,778.8100	3.7788	3,837.6600	3.8377	1.557	0	0	0
2022/08/22	2030	02/02/2023	10.01	Call	Bond Future	1,144.6800	1.1447	1,090.2400	1.0902	(4.756)	0	0	0
2022/08/22	2030	02/02/2023	9.80	Put	Bond Future	4,428.6800	4.4287	4,496.1200	4.4961	1.523	0	0	0
2022/08/22	2030	02/02/2023	9.83	Call	Bond Future	886.6800	0.8867	839.9900	0.8400	(5.266)	0	0	388
2022/08/22	2030	02/02/2023	9.83	Put	Bond Future	4,327.0800	4.3271	4,393.2400	4.3932	1.529	0	0	0
2022/08/22	2030	02/02/2023	9.94	Call	Bond Future	1,039.1100	1.0391	987.6900	0.9877	(4.948)	0	0	0
2022/08/22	2030	02/02/2023	9.79	Call	Bond Future	835.1700	0.8352	790.1800	0.7902	(5.387)	0	0	0
2022/08/22	2030	02/02/2023	9.79	Put	Bond Future	4,462.8700	4.4629	4,530.7300	4.5307	1.521	0	0	0

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2022/08/22	2030	02/02/2023	8.81	Call	Bond Future	176.8900	0.1769	162.0100	0.1620	(8.412)	0	0	102
2022/08/22	2030	02/02/2023	9.08	Call	Bond Future	271.0200	0.2710	250.3900	0.2504	(7.612)	0	0	388
2022/08/22	2030	04/05/2023	11.34	Call	Bond Future	4,364.1900	4.3642	4,272.6300	4.2726	(2.098)	0	0	0
2022/08/22	2030	04/05/2023	11.34	Put	Bond Future	1,749.4500	1.7494	1,773.8200	1.7738	1.393	0	0	150
2022/08/22	2030	04/05/2023	10.42	Call	Bond Future	2,090.6100	2.0906	2,024.9200	2.0249	(3.142)	0	0	479
2022/08/22	2030	04/05/2023	10.42	Put	Bond Future	3,410.2000	3.4102	3,460.4400	3.4604	1.473	0	0	0
2022/08/22	2030	04/05/2023	10.52	Call	Bond Future	2,296.0200	2.2960	2,227.0400	2.2270	(3.004)	0	0	0
2022/08/22	2030	04/05/2023	10.52	Put	Bond Future	3,176.9100	3.1769	3,223.8600	3.2239	1.478	0	0	0
2022/08/22	2030	04/05/2023	10.53	Call	Bond Future	2,317.4100	2.3174	2,248.1100	2.2481	(2.990)	0	0	0
2022/08/22	2030	04/05/2023	10.53	Put	Bond Future	3,154.5800	3.1546	3,201.2100	3.2012	1.478	0	0	0
2022/08/22	2030	04/05/2023	9.67	Call	Bond Future	925.6200	0.9256	885.2500	0.8853	(4.361)	0	0	479
2022/08/22	2030	04/05/2023	9.67	Put	Bond Future	5,624.7600	5.6248	5,700.3200	5.7003	1.343	0	0	0
2022/08/22	2030	04/05/2023	9.78	Call	Bond Future	1,055.4500	1.0555	1,011.5000	1.0115	(4.164)	0	0	388
2022/08/22	2030	04/05/2023	9.78	Put	Bond Future	5,248.8900	5.2489	5,320.8700	5.3209	1.371	0	0	0
2022/08/22	2030	04/05/2023	10.00	Call	Bond Future	1,350.5400	1.3505	1,299.2600	1.2993	(3.797)	0	0	1,080
2022/08/22	2030	04/05/2023	10.00	Put	Bond Future	4,543.0200	4.5430	4,607.6700	4.6077	1.423	0	0	0
2022/08/22	2030	04/05/2023	9.03	Call	Bond Future	433.1500	0.4331	409.5600	0.4096	(5.446)	0	0	388
2022/08/22	2030	04/05/2023	9.03	Put	Bond Future	8,145.2800	8.1453	8,237.6200	8.2376	1.134	0	0	0
2022/08/22	2030	04/05/2023	9.58	Put	Bond Future	5,943.6100	5.9436	6,022.0400	6.0220	1.320	0	0	0
2022/08/22	2030	04/05/2023			Bond Future	10.7227	89.3208	10.7496	89.2049	0.251	0.0000	0.0000	0
2022/08/22	2030	04/05/2023	12.57	Call	Bond Future	8,216.2700	8.2163	8,107.1000	8.1071	(1.329)	0	0	0
2022/08/22	2030	04/05/2023	12.57	Put	Bond Future	681.4000	0.6814	688.1600	0.6882	0.992	0	0	350
2022/08/22	2030	04/05/2023	11.62	Call	Bond Future	5,187.7100	5.1877	5,090.5800	5.0906	(1.872)	0	0	0
2022/08/22	2030	04/05/2023	11.62	Put	Bond Future	1,419.7000	1.4197	1,438.5000	1.4385	1.324	0	0	388
2022/08/22	2030	04/05/2023	12.04	Call	Bond Future	6,495.2300	6.4952	6,391.6200	6.3916	(1.595)	0	0	0
2022/08/22	2030	04/05/2023	12.04	Put	Bond Future	1,034.5000	1.0345	1,046.8200	1.0468	1.191	0	0	1,080
2022/08/22	2030	04/05/2023	12.50	Call	Bond Future	7,995.3500	7.9953	7,886.8000	7.8868	(1.358)	0	0	0
2022/08/22	2030	04/05/2023	12.50	Put	Bond Future	730.5400	0.7305	737.9200	0.7379	1.010	0	0	479
2022/08/22	2030	04/05/2023	10.54	Call	Bond Future	2,338.9100	2.3389	2,269.2800	2.2693	(2.977)	0	0	0
2022/08/22	2030	04/05/2023	10.54	Put	Bond Future	3,132.3900	3.1324	3,178.6900	3.1787	1.478	0	0	0
2022/08/22	2030	04/05/2023	10.65	Call	Bond Future	2,581.9400	2.5819	2,508.8000	2.5088	(2.833)	0	0	350
2022/08/22	2030	04/05/2023	10.65	Put	Bond Future	2,896.6200	2.8966	2,939.4100	2.9394	1.477	0	0	0
2022/08/22	2030	04/05/2023	9.58	Call	Bond Future	828.0900	0.8281	790.5900	0.7906	(4.528)	0	0	150
2022/08/22	2030	03/08/2023	12.89	Call	Bond Future	8,848.3700	8.8484	8,739.3500	8.7393	(1.232)	0	0	0
2022/08/22	2030	03/08/2023	12.89	Put	Bond Future	819.8500	0.8198	829.7300	0.8297	1.205	0	0	350
2022/08/22	2030	03/08/2023	11.34	Call	Bond Future	4,345.0900	4.3451	4,258.5900	4.2586	(1.991)	0	0	0
2022/08/22	2030	03/08/2023	11.34	Put	Bond Future	2,325.7800	2.3258	2,358.1800	2.3582	1.393	0	0	0
2022/08/22	2030	03/08/2023	11.35	Call	Bond Future	4,371.2700	4.3713	4,284.5600	4.2846	(1.984)	0	0	0
2022/08/22	2030	03/08/2023	11.36	Put	Bond Future	2,297.3700	2.2974	2,329.3400	2.3293	1.392	0	0	0
2022/08/22	2030	03/08/2023	10.40	Call	Bond Future	2,188.6200	2.1886	2,126.5900	2.1266	(2.834)	0	0	1,012
2022/08/22	2030	03/08/2023	10.65	Call	Bond Future	2,691.3100	2.6913	2,622.0600	2.6221	(2.573)	0	0	350
2022/08/22	2030	03/08/2023	10.65	Put	Bond Future	3,533.0700	3.5331	3,582.7200	3.5827	1.405	0	0	0
2022/08/22	2030	03/08/2023			Bond Future	10.8500	87.1500	10.8785	87.0311	0.262	0.0000	0.0000	0
2022/08/22	2030	03/08/2023	12.59	Call	Bond Future	7,962.6900	7.9627	7,856.6600	7.8567	(1.332)	0	0	0
2022/08/22	2030	03/08/2023	12.59	Put	Bond Future	1,054.0500	1.0541	1,066.9200	1.0669	1.221	0	0	1,012
2022/08/22	2030	03/08/2023	11.35	Put	Bond Future	2,311.3700	2.3114	2,343.5600	2.3436	1.393	0	0	0
2022/08/22	2030	03/08/2023	11.36	Call	Bond Future	4,397.8400	4.3978	4,310.9100	4.3109	(1.977)	0	0	0
2022/08/22	2030	03/08/2023	10.40	Put	Bond Future	4,096.9000	4.0969	4,153.7700	4.1538	1.388	0	0	0

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2022/08/22	2030	02/11/2023	10.81	Call	Bond Future	2,879.0800	2.8791	2,810.7800	2.8108	(2.372)	0	0	0
2022/08/22	2030	02/11/2023	10.81	Put	Bond Future	3,778.4900	3.7785	3,831.0600	3.8311	1.391	0	0	0
2022/08/22	2030	02/11/2023	10.80	Call	Bond Future	2,858.0700	2.8581	2,790.0300	2.7900	(2.381)	0	0	0
2022/08/22	2030	02/11/2023	10.80	Put	Bond Future	3,798.4200	3.7984	3,851.2500	3.8513	1.391	0	0	0
2022/08/22	2030	02/11/2023			Bond Future	11.0312	88.7213	11.0611	88.6004	0.271	0.0000	0.0000	0
2022/08/22	2030	02/11/2023	10.82	Call	Bond Future	2,899.7800	2.8998	2,831.2200	2.8312	(2.364)	0	0	0
2022/08/22	2030	02/11/2023	10.82	Put	Bond Future	3,758.2700	3.7583	3,810.5800	3.8106	1.392	0	0	0
2022/08/22	2032	03/11/2022	9.31	Put	Bond Future	8,659.5200	8.6595	8,778.4000	8.7784	1.373	0	0	0
2022/08/22	2032	03/11/2022	9.36	Call	Bond Future	29.9300	0.0299	23.8800	0.0239	(20.214)	0	0	454
2022/08/22	2032	03/11/2022	9.36	Put	Bond Future	8,369.9300	8.3699	8,487.9400	8.4879	1.410	0	0	0
2022/08/22	2032	03/11/2022	9.46	Put	Bond Future	7,797.2500	7.7973	7,913.1800	7.9132	1.487	0	0	0
2022/08/22	2032	03/11/2022	10.56	Put	Bond Future	2,642.7500	2.6427	2,691.2400	2.6912	1.835	0	0	180
2022/08/22	2032	03/11/2022	9.92	Call	Bond Future	199.6000	0.1996	172.9100	0.1729	(13.372)	0	0	750
2022/08/22	2032	03/11/2022	9.92	Put	Bond Future	5,321.2200	5.3212	5,418.5900	5.4186	1.830	0	0	0
2022/08/22	2032	03/11/2022	10.11	Put	Bond Future	4,413.7800	4.4138	4,498.2900	4.4983	1.915	0	0	454
2022/08/22	2032	03/11/2022	10.16	Call	Bond Future	401.6700	0.4017	358.3900	0.3584	(10.775)	0	0	0
2022/08/22	2032	03/11/2022	10.16	Put	Bond Future	4,188.8200	4.1888	4,269.6000	4.2696	1.928	0	0	180
2022/08/22	2032	03/11/2022			Bond Future	10.8680	85.6913	10.8919	85.5673	0.220	0.0000	0.0000	157,147
2022/08/22	2032	03/11/2022	9.31	Call	Bond Future	24.8500	0.0248	19.6700	0.0197	(20.845)	0	0	180
2022/08/22	2032	03/11/2022	9.46	Call	Bond Future	42.9300	0.0429	34.8000	0.0348	(18.938)	0	0	500
2022/08/22	2032	03/11/2022	11.55	Call	Bond Future	4,096.7700	4.0968	3,971.7600	3.9718	(3.051)	0	0	0
2022/08/22	2032	03/11/2022	11.55	Put	Bond Future	649.8400	0.6498	648.8900	0.6489	(0.146)	0	0	500
2022/08/22	2032	03/11/2022	12.30	Call	Bond Future	7,214.8800	7.2149	7,085.1600	7.0852	(1.798)	0	0	0
2022/08/22	2032	03/11/2022	12.30	Put	Bond Future	190.6500	0.1907	184.9900	0.1850	(2.969)	0	0	750
2022/08/22	2032	03/11/2022	10.66	Call	Bond Future	1,239.6100	1.2396	1,156.2700	1.1563	(6.723)	0	0	0
2022/08/22	2032	03/11/2022	10.66	Put	Bond Future	2,329.5900	2.3296	2,370.3100	2.3703	1.748	0	0	0
2022/08/22	2032	03/11/2022	10.67	Call	Bond Future	1,262.8300	1.2628	1,178.7300	1.1787	(6.660)	0	0	750
2022/08/22	2032	03/11/2022	10.67	Put	Bond Future	2,299.9900	2.3000	2,339.9500	2.3400	1.737	0	0	0
2022/08/22	2032	03/11/2022	11.45	Call	Bond Future	3,712.0100	3.7120	3,589.1500	3.5892	(3.310)	0	0	0
2022/08/22	2032	03/11/2022	11.45	Put	Bond Future	758.6400	0.7586	759.8400	0.7598	0.158	0	0	7,500
2022/08/22	2032	03/11/2022	10.21	Call	Bond Future	457.6400	0.4576	410.5200	0.4105	(10.296)	0	0	500
2022/08/22	2032	03/11/2022	10.21	Put	Bond Future	3,970.0700	3.9701	4,047.0100	4.0470	1.938	0	0	0
2022/08/22	2032	03/11/2022	10.49	Call	Bond Future	884.5900	0.8846	814.6700	0.8147	(7.904)	0	0	0
2022/08/22	2032	03/11/2022	10.49	Put	Bond Future	2,879.2400	2.8792	2,933.3800	2.9334	1.880	0	0	454
2022/08/22	2032	03/11/2022	10.56	Call	Bond Future	1,022.1300	1.0221	946.5600	0.9466	(7.393)	0	0	0
2022/08/22	2032	03/11/2022	10.11	Call	Bond Future	350.7900	0.3508	311.2400	0.3112	(11.275)	0	0	0
2022/08/22	2032	02/02/2023	11.69	Call	Bond Future	4,761.0200	4.7610	4,650.6100	4.6506	(2.319)	0	0	0
2022/08/22	2032	02/02/2023	11.69	Put	Bond Future	1,515.3200	1.5153	1,531.6900	1.5317	1.080	0	0	0
2022/08/22	2032	02/02/2023	10.40	Call	Bond Future	1,290.2100	1.2902	1,229.4500	1.2294	(4.709)	0	0	0
2022/08/22	2032	02/02/2023	10.40	Put	Bond Future	4,568.0900	4.5681	4,634.1100	4.6341	1.445	0	0	0
2022/08/22	2032	02/02/2023	10.50	Call	Bond Future	1,474.2200	1.4742	1,408.6400	1.4086	(4.448)	0	0	0
2022/08/22	2032	02/02/2023	10.50	Put	Bond Future	4,222.0200	4.2220	4,283.2200	4.2832	1.450	0	0	454
2022/08/22	2032	02/02/2023	10.67	Call	Bond Future	1,825.8000	1.8258	1,752.1400	1.7521	(4.034)	0	0	750
2022/08/22	2032	02/02/2023	10.67	Put	Bond Future	3,682.1700	3.6822	3,735.2900	3.7353	1.443	0	0	0
2022/08/22	2032	02/02/2023	10.22	Call	Bond Future	998.1300	0.9981	946.0500	0.9461	(5.218)	0	0	500
2022/08/22	2032	02/02/2023	10.22	Put	Bond Future	5,240.9200	5.2409	5,315.6200	5.3156	1.425	0	0	0
2022/08/22	2032	02/02/2023	9.47	Call	Bond Future	294.4000	0.2944	271.9300	0.2719	(7.632)	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
2022/08/22	2032	02/02/2023	9.47	Put	Bond Future	8,711.5800	8.7116	8,815.8900	8.8159	1.197	0	0	0
2022/08/22	2032	02/02/2023	9.92	Call	Bond Future	625.5500	0.6255	587.0800	0.5871	(6.150)	0	0	750
2022/08/22	2032	02/02/2023	9.92	Put	Bond Future	6,507.8700	6.5079	6,596.1800	6.5962	1.357	0	0	0
2022/08/22	2032	02/02/2023			Bond Future	11.0316	87.1555	11.0567	87.0288	0.227	0.0000	0.0000	18
2022/08/22	2032	02/02/2023	11.84	Call	Bond Future	5,281.9700	5.2820	5,168.2100	5.1682	(2.154)	0	0	0
2022/08/22	2032	02/02/2023	11.84	Put	Bond Future	1,320.2100	1.3202	1,333.2300	1.3332	0.986	0	0	500
2022/08/22	2032	02/02/2023	12.75	Call	Bond Future	8,689.1600	8.6892	8,563.7600	8.5638	(1.443)	0	0	0
2022/08/22	2032	02/02/2023	12.75	Put	Bond Future	560.2500	0.5602	561.6300	0.5616	0.246	0	0	750
2022/08/22	2032	02/02/2023	10.38	Call	Bond Future	1,255.2900	1.2553	1,195.4900	1.1955	(4.764)	0	0	0
2022/08/22	2032	02/02/2023	10.38	Put	Bond Future	4,639.6900	4.6397	4,706.6700	4.7067	1.444	0	0	0
2022/08/22	2032	02/02/2023	10.39	Call	Bond Future	1,272.6700	1.2727	1,212.4000	1.2124	(4.736)	0	0	0
2022/08/22	2032	02/02/2023	10.39	Put	Bond Future	4,603.7900	4.6038	4,670.3000	4.6703	1.445	0	0	0
2022/08/22	2032	02/02/2023	10.16	Call	Bond Future	913.7800	0.9138	864.5000	0.8645	(5.393)	0	0	0
2022/08/22	2032	02/02/2023	10.16	Put	Bond Future	5,481.3200	5.4813	5,558.8200	5.5588	1.414	0	0	454
2022/08/22	2032	02/02/2023	9.31	Call	Bond Future	222.8900	0.2229	204.6800	0.2047	(8.170)	0	0	454
2022/08/22	2032	02/02/2023	9.31	Put	Bond Future	9,563.8200	9.5638	9,672.3900	9.6724	1.135	0	0	0
2022/08/22	2032	04/05/2023	10.89	Call	Bond Future	2,612.4800	2.6125	2,535.4800	2.5355	(2.947)	0	0	0
2022/08/22	2032	04/05/2023	10.89	Put	Bond Future	3,988.0800	3.9881	4,041.1700	4.0412	1.331	0	0	0
2022/08/22	2032	04/05/2023	11.37	Call	Bond Future	3,870.4300	3.8704	3,777.6700	3.7777	(2.397)	0	0	400
2022/08/22	2032	04/05/2023	13.43	Call	Bond Future	10,847.5300	10.8475	10,721.6700	10.7217	(1.160)	0	0	0
2022/08/22	2032	04/05/2023	13.43	Put	Bond Future	589.9200	0.5899	594.1500	0.5941	0.717	0	0	400
2022/08/22	2032	04/05/2023			Bond Future	11.1656	84.6838	11.1920	84.5537	0.236	0.0000	0.0000	0
2022/08/22	2032	04/05/2023	11.37	Put	Bond Future	2,869.0300	2.8690	2,906.3600	2.9064	1.301	0	0	0
2022/08/22	2032	04/05/2023	10.62	Call	Bond Future	2,022.6400	2.0226	1,955.5500	1.9556	(3.317)	0	0	400
2022/08/22	2032	04/05/2023	10.62	Put	Bond Future	4,774.9500	4.7750	4,837.9500	4.8380	1.319	0	0	0
2022/08/22	2032	04/05/2023	10.87	Call	Bond Future	2,565.5400	2.5655	2,489.2500	2.4893	(2.974)	0	0	0
2022/08/22	2032	04/05/2023	10.87	Put	Bond Future	4,042.1200	4.0421	4,095.9200	4.0959	1.331	0	0	0
2022/08/22	2032	04/05/2023	10.88	Call	Bond Future	2,588.8200	2.5888	2,512.1700	2.5122	(2.961)	0	0	0
2022/08/22	2032	04/05/2023	10.88	Put	Bond Future	4,014.8900	4.0149	4,068.3300	4.0683	1.331	0	0	0
2022/08/22	2032	03/08/2023	11.90	Call	Bond Future	5,538.0100	5.5380	5,437.0500	5.4371	(1.823)	0	0	5,000
2022/08/22	2032	03/08/2023	11.90	Put	Bond Future	2,635.7700	2.6358	2,668.2100	2.6682	1.231	0	0	0
2022/08/22	2032	03/08/2023	11.77	Call	Bond Future	5,147.6400	5.1476	5,049.6000	5.0496	(1.905)	0	0	0
2022/08/22	2032	03/08/2023	11.77	Put	Bond Future	2,846.9400	2.8469	2,882.3000	2.8823	1.242	0	0	0
2022/08/22	2032	03/08/2023			Bond Future	11.2843	86.4274	11.3120	86.2940	0.245	0.0000	0.0000	2,600
2022/08/22	2032	03/08/2023	11.75	Call	Bond Future	5,088.5300	5.0885	4,990.9600	4.9910	(1.917)	0	0	0
2022/08/22	2032	03/08/2023	11.75	Put	Bond Future	2,880.9000	2.8809	2,916.7300	2.9167	1.244	0	0	0
2022/08/22	2032	03/08/2023	11.76	Call	Bond Future	5,117.9000	5.1179	5,020.0900	5.0201	(1.911)	0	0	0
2022/08/22	2032	03/08/2023	11.76	Put	Bond Future	2,863.7200	2.8637	2,899.3100	2.8993	1.243	0	0	0
2022/08/22	2032	02/11/2023	11.24	Call	Bond Future	3,514.1100	3.5141	3,435.4200	3.4354	(2.239)	0	0	0
2022/08/22	2032	02/11/2023	11.24	Put	Bond Future	4,541.2100	4.5412	4,598.1300	4.5981	1.253	0	0	0
2022/08/22	2032	02/11/2023			Bond Future	11.4571	83.8302	11.4861	83.6946	0.253	0.0000	0.0000	0
2022/08/22	2032	02/11/2023	11.22	Call	Bond Future	3,467.2000	3.4672	3,389.0500	3.3890	(2.254)	0	0	0
2022/08/22	2032	02/11/2023	11.22	Put	Bond Future	4,589.7500	4.5898	4,647.2100	4.6472	1.252	0	0	0
2022/08/22	2032	02/11/2023	11.23	Call	Bond Future	3,490.8000	3.4908	3,412.3800	3.4124	(2.246)	0	0	0
2022/08/22	2032	02/11/2023	11.23	Put	Bond Future	4,565.6100	4.5656	4,622.8000	4.6228	1.253	0	0	0
2022/08/22	2033	03/11/2022			Bond Future	113.6657	113.6657	113.7368	113.7368	0.063	0.0000	0.0000	1,287
2022/08/22	2033	02/02/2023			Bond Future	115.6341	115.6341	115.7056	115.7056	0.062	0.0000	0.0000	6,141

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2022/08/22	2033	04/05/2023			Bond Future	116.5123	116.5123	116.5840	116.5840	0.062	0.0000	0.0000	0
2022/08/22	2033	03/08/2023			Bond Future	118.9289	118.9289	119.0014	119.0014	0.061	0.0000	0.0000	0
2022/08/22	2033	02/11/2023			Bond Future	119.6707	119.6707	119.7448	119.7448	0.062	0.0000	0.0000	0
2022/08/22	2037	03/11/2022	11.30	Put	Bond Future	2,197.6600	2.1977	2,182.7800	2.1828	(0.677)	0	0	0
2022/08/22	2037	03/11/2022	11.31	Call	Bond Future	1,944.8900	1.9449	1,879.0000	1.8790	(3.388)	0	0	0
2022/08/22	2037	03/11/2022	11.31	Put	Bond Future	2,168.5000	2.1685	2,153.3200	2.1533	(0.700)	0	0	0
2022/08/22	2037	03/11/2022	11.32	Call	Bond Future	1,975.5700	1.9756	1,909.3900	1.9094	(3.350)	0	0	0
2022/08/22	2037	03/11/2022			Bond Future	11.3476	82.4049	11.3562	82.3541	0.075	0.0000	0.0000	66,015
2022/08/22	2037	03/11/2022	11.30	Call	Bond Future	1,914.4400	1.9144	1,848.8500	1.8488	(3.426)	0	0	0
2022/08/22	2037	03/11/2022	11.32	Put	Bond Future	2,139.6400	2.1396	2,124.1700	2.1242	(0.723)	0	0	0
2022/08/22	2037	02/02/2023	11.97	Call	Bond Future	4,821.3700	4.8214	4,759.3400	4.7593	(1.287)	0	0	0
2022/08/22	2037	02/02/2023	11.03	Call	Bond Future	1,921.8700	1.9219	1,875.8600	1.8759	(2.394)	0	0	0
2022/08/22	2037	02/02/2023	11.03	Put	Bond Future	4,700.7800	4.7008	4,706.9400	4.7069	0.131	0	0	0
2022/08/22	2037	02/02/2023	11.04	Call	Bond Future	1,945.7700	1.9458	1,899.5200	1.8995	(2.377)	0	0	0
2022/08/22	2037	02/02/2023	11.04	Put	Bond Future	4,663.6400	4.6636	4,669.5600	4.6696	0.127	0	0	0
2022/08/22	2037	02/02/2023			Bond Future	11.4966	79.5565	11.5056	79.5043	0.078	0.0000	0.0000	71,477
2022/08/22	2037	02/02/2023	11.10	Call	Bond Future	2,093.2400	2.0932	2,045.4900	2.0455	(2.281)	0	0	636
2022/08/22	2037	02/02/2023	11.10	Put	Bond Future	4,446.2700	4.4463	4,450.6900	4.4507	0.099	0	0	0
2022/08/22	2037	02/02/2023	11.97	Put	Bond Future	2,142.0300	2.1420	2,132.1700	2.1322	(0.460)	0	0	636
2022/08/22	2037	02/02/2023	11.05	Call	Bond Future	1,970.0400	1.9700	1,923.5300	1.9235	(2.361)	0	0	0
2022/08/22	2037	02/02/2023	11.05	Put	Bond Future	4,626.9400	4.6269	4,632.6000	4.6326	0.122	0	0	0
2022/08/22	2037	04/05/2023	13.73	Put	Bond Future	897.9800	0.8980	890.4800	0.8905	(0.835)	0	0	400
2022/08/22	2037	04/05/2023	11.30	Call	Bond Future	3,013.0700	3.0131	2,966.8800	2,966.9	(1.533)	0	0	0
2022/08/22	2037	04/05/2023	11.30	Put	Bond Future	4,884.7800	4.8848	4,892.5400	4.8925	0.159	0	0	0
2022/08/22	2037	04/05/2023	11.31	Call	Bond Future	3,039.9900	3.0400	2,993.6300	2,993.6	(1.525)	0	0	0
2022/08/22	2037	04/05/2023	11.31	Put	Bond Future	4,852.7400	4.8527	4,860.3300	4,860.3	0.156	0	0	0
2022/08/22	2037	04/05/2023	11.03	Put	Bond Future	5,826.4100	5.8264	5,839.0600	5,839.1	0.217	0	0	0
2022/08/22	2037	04/05/2023			Bond Future	11.6228	81.1001	11.6322	81.0461	0.081	0.0000	0.0000	0
2022/08/22	2037	04/05/2023	11.78	Call	Bond Future	4,431.6300	4.4316	4,378.4400	4,378.4	(1.200)	0	0	400
2022/08/22	2037	04/05/2023	11.78	Put	Bond Future	3,542.9100	3.5429	3,543.6700	3,543.7	0.021	0	0	0
2022/08/22	2037	04/05/2023	13.73	Call	Bond Future	11,671.2900	11.6713	11,609.8400	11,609.8	(0.527)	0	0	0
2022/08/22	2037	04/05/2023	11.32	Call	Bond Future	3,067.0400	3.0670	3,020.5100	3,020.5	(1.517)	0	0	0
2022/08/22	2037	04/05/2023	11.32	Put	Bond Future	4,820.8900	4.8209	4,828.3100	4,828.3	0.154	0	0	0
2022/08/22	2037	04/05/2023	11.03	Call	Bond Future	2,338.6000	2.3386	2,297.3000	2,297.3	(1.766)	0	0	400
2022/08/22	2037	03/08/2023	12.13	Call	Bond Future	5,787.2400	5.7872	5,734.1500	5,734.1	(0.917)	0	0	0
2022/08/22	2037	03/08/2023	12.13	Put	Bond Future	3,649.8700	3.6499	3,652.4400	3,652.4	0.070	0	0	0
2022/08/22	2037	03/08/2023	12.12	Call	Bond Future	5,754.5300	5.7545	5,701.5300	5,701.5	(0.921)	0	0	0
2022/08/22	2037	03/08/2023	12.12	Put	Bond Future	3,670.9300	3.6709	3,673.5900	3,673.6	0.072	0	0	0
2022/08/22	2037	03/08/2023			Bond Future	11.7403	78.5106	11.7502	78.4550	0.085	0.0000	0.0000	0
2022/08/22	2037	03/08/2023	12.14	Call	Bond Future	5,820.0100	5.8200	5,766.8400	5,766.8	(0.914)	0	0	0
2022/08/22	2037	03/08/2023	12.14	Put	Bond Future	3,628.9300	3.6289	3,631.4200	3,631.4	0.069	0	0	0
2022/08/22	2037	02/11/2023	11.56	Put	Bond Future	5,865.2100	5.8652	5,878.7400	5,878.7	0.231	0	0	0
2022/08/22	2037	02/11/2023	11.57	Call	Bond Future	4,046.9700	4.0470	4,003.8800	4,003.9	(1.065)	0	0	0
2022/08/22	2037	02/11/2023	11.55	Put	Bond Future	5,895.5900	5.8956	5,909.2400	5,909.2	0.232	0	0	0
2022/08/22	2037	02/11/2023			Bond Future	11.8908	79.9254	11.9011	79.8689	0.087	0.0000	0.0000	0
2022/08/22	2037	02/11/2023	11.56	Call	Bond Future	4,020.1500	4.0201	3,977.1900	3,977.2	(1.069)	0	0	0
2022/08/22	2037	02/11/2023	11.57	Put	Bond Future	5,835.3200	5.8353	5,848.7200	5,848.7	0.230	0	0	0

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2022/08/22	2037	02/11/2023	11.55	Call	Bond Future	3,993.7600	3.9938	3,950.9200	3.9509	(1.073)	0	0	0
2022/08/22	2038	03/11/2022			Bond Future	128.6360	128.6360	128.6730	128.6730	0.029	0.0000	0.0000	5,462
2022/08/22	2038	02/02/2023			Bond Future	128.9523	128.9523	128.9890	128.9890	0.028	0.0000	0.0000	0
2022/08/22	2038	04/05/2023			Bond Future	131.4767	131.4767	131.5128	131.5128	0.027	0.0000	0.0000	0
2022/08/22	2038	03/08/2023			Bond Future	132.2225	132.2225	132.2586	132.2586	0.027	0.0000	0.0000	0
2022/08/22	2038	02/11/2023			Bond Future	134.6396	134.6396	134.6765	134.6765	0.027	0.0000	0.0000	0
2022/08/22	2040	03/11/2022	10.70	Call	Bond Future	516.9600	0.5170	473.6200	0.4736	(8.384)	0	0	1,078
2022/08/22	2040	03/11/2022	12.00	Call	Bond Future	4,491.1900	4.4912	4,387.1600	4.3872	(2.316)	0	0	0
2022/08/22	2040	03/11/2022	12.00	Put	Bond Future	1,028.0900	1.0281	1,011.8400	1.0118	(1.581)	0	0	0
2022/08/22	2040	03/11/2022	12.52	Call	Bond Future	6,933.3300	6.9333	6,829.5200	6.8295	(1.497)	0	0	0
2022/08/22	2040	03/11/2022	11.40	Call	Bond Future	2,134.6700	2.1347	2,046.5500	2.0466	(4.128)	0	0	0
2022/08/22	2040	03/11/2022	11.41	Put	Bond Future	2,349.3600	2.3494	2,348.5600	2.3486	(0.034)	0	0	0
2022/08/22	2040	03/11/2022	11.20	Call	Bond Future	1,530.7500	1.5307	1,453.3500	1.4534	(5.056)	0	0	1,078
2022/08/22	2040	03/11/2022	11.20	Put	Bond Future	3,074.5100	3.0745	3,084.8900	3.0849	0.338	0	0	0
2022/08/22	2040	03/11/2022	11.39	Call	Bond Future	2,101.9500	2.1019	2,014.3100	2.0143	(4.169)	0	0	0
2022/08/22	2040	03/11/2022			Bond Future	11.4384	84.2335	11.4522	84.1457	0.120	0.0000	0.0000	61,725
2022/08/22	2040	03/11/2022	10.10	Call	Bond Future	82.1300	0.0821	70.2800	0.0703	(14.428)	0	0	2,250
2022/08/22	2040	03/11/2022	10.10	Put	Bond Future	9,370.2100	9.3702	9,446.1400	9.4461	0.810	0	0	0
2022/08/22	2040	03/11/2022	10.70	Put	Bond Future	5,449.4500	5.4495	5,493.8900	5.4939	0.815	0	0	0
2022/08/22	2040	03/11/2022	10.80	Call	Bond Future	662.9800	0.6630	612.6400	0.6126	(7.593)	0	0	2,250
2022/08/22	2040	03/11/2022	10.80	Put	Bond Future	4,900.8000	4.9008	4,938.2400	4.9382	0.764	0	0	0
2022/08/22	2040	03/11/2022	12.52	Put	Bond Future	466.5300	0.4665	450.5000	0.4505	(3.436)	0	0	1,078
2022/08/22	2040	03/11/2022	11.40	Put	Bond Future	2,380.4500	2.3804	2,380.1100	2.3801	(0.014)	0	0	0
2022/08/22	2040	03/11/2022	11.41	Call	Bond Future	2,167.6500	2.1676	2,079.0700	2.0791	(4.086)	0	0	0
2022/08/22	2040	03/11/2022	11.50	Call	Bond Future	2,475.4600	2.4755	2,383.0200	2.3830	(3.734)	0	0	0
2022/08/22	2040	03/11/2022	11.50	Put	Bond Future	2,084.1000	2.0841	2,079.4400	2.0794	(0.224)	0	0	0
2022/08/22	2040	03/11/2022	11.30	Call	Bond Future	1,819.0800	1.8191	1,736.0000	1.7360	(4.567)	0	0	0
2022/08/22	2040	03/11/2022	11.30	Put	Bond Future	2,709.8600	2.7099	2,714.5600	2.7146	0.173	0	0	0
2022/08/22	2040	03/11/2022	11.39	Put	Bond Future	2,411.8700	2.4119	2,412.0100	2.4120	0.006	0	0	0
2022/08/22	2040	02/02/2023	12.27	Call	Bond Future	6,011.3100	6.0113	5,919.7000	5.9197	(1.524)	0	0	0
2022/08/22	2040	02/02/2023	12.27	Put	Bond Future	1,891.8800	1.8919	1,890.1400	1.8901	(0.092)	0	0	388
2022/08/22	2040	02/02/2023	11.19	Call	Bond Future	2,239.4700	2.2395	2,174.8200	2.1748	(2.887)	0	0	621
2022/08/22	2040	02/02/2023	11.19	Put	Bond Future	4,752.6600	4.7527	4,777.8800	4.7779	0.531	0	0	0
2022/08/22	2040	02/02/2023	12.07	Put	Bond Future	2,253.5200	2.2535	2,254.8000	2.2548	0.057	0	0	621
2022/08/22	2040	02/02/2023	12.24	Call	Bond Future	5,888.8500	5.8888	5,797.6400	5.7976	(1.549)	0	0	0
2022/08/22	2040	02/02/2023	12.24	Put	Bond Future	1,942.2700	1.9423	1,940.9300	1.9409	(0.069)	0	0	0
2022/08/22	2040	02/02/2023	11.12	Call	Bond Future	2,056.3900	2.0564	1,994.3400	1.9943	(3.017)	0	0	0
2022/08/22	2040	02/02/2023	11.12	Put	Bond Future	5,030.1900	5.0302	5,058.0100	5.0580	0.553	0	0	0
2022/08/22	2040	02/02/2023	10.93	Call	Bond Future	1,607.5400	1.6075	1,552.8500	1.5528	(3.402)	0	0	0
2022/08/22	2040	02/02/2023	10.96	Call	Bond Future	1,672.8900	1.6729	1,617.0300	1.6170	(3.339)	0	0	388
2022/08/22	2040	02/02/2023	10.96	Put	Bond Future	5,714.4500	5.7145	5,748.4600	5.7485	0.595	0	0	0
2022/08/22	2040	02/02/2023			Bond Future	11.5828	81.1660	11.5972	81.0761	0.124	0.0000	0.0000	64,040
2022/08/22	2040	02/02/2023	12.07	Call	Bond Future	5,208.8300	5.2088	5,120.2400	5.1202	(1.701)	0	0	0
2022/08/22	2040	02/02/2023	11.10	Call	Bond Future	2,005.6400	2.0056	1,944.3500	1.9444	(3.056)	0	0	0
2022/08/22	2040	02/02/2023	11.10	Put	Bond Future	5,111.7700	5.1118	5,140.3500	5.1403	0.559	0	0	0
2022/08/22	2040	02/02/2023	11.11	Call	Bond Future	2,030.9300	2.0309	1,969.2600	1.9693	(3.037)	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
2022/08/22	2040	02/02/2023	11.11	Put	Bond Future	5,070.8500	5.0708	5,099.0500	5.0990	0.556	0	0	0
2022/08/22	2040	02/02/2023	10.21	Call	Bond Future	533.9500	0.5340	506.1200	0.5061	(5.212)	0	0	388
2022/08/22	2040	02/02/2023	10.21	Put	Bond Future	9,871.4600	9.8715	9,933.5000	9.9335	0.628	0	0	0
2022/08/22	2040	02/02/2023	10.93	Put	Bond Future	5,851.6500	5.8516	5,886.8300	5.8868	0.601	0	0	0
2022/08/22	2040	02/02/2023	10.18	Call	Bond Future	507.9700	0.5080	481.0600	0.4811	(5.298)	0	0	0
2022/08/22	2040	02/02/2023	10.18	Put	Bond Future	10,067.7500	10.0677	10,130.7100	10.1307	0.625	0	0	0
2022/08/22	2040	04/05/2023	13.45	Put	Bond Future	1,358.1900	1.3582	1,355.8100	1.3558	(0.175)	0	0	486
2022/08/22	2040	04/05/2023	11.43	Call	Bond Future	3,450.5100	3.4505	3,383.6400	3.3836	(1.938)	0	0	0
2022/08/22	2040	04/05/2023	11.43	Put	Bond Future	5,166.1700	5.1662	5,191.7000	5.1917	0.494	0	0	0
2022/08/22	2040	04/05/2023	12.78	Call	Bond Future	8,303.1500	8.3032	8,212.8500	8.2128	(1.088)	0	0	0
2022/08/22	2040	04/05/2023	12.78	Put	Bond Future	2,109.4900	2.1095	2,111.5900	2.1116	0.100	0	0	388
2022/08/22	2040	04/05/2023	10.73	Put	Bond Future	8,079.3800	8.0794	8,125.0100	8.1250	0.565	0	0	0
2022/08/22	2040	04/05/2023			Bond Future	11.7050	82.7411	11.7201	82.6487	0.129	0.0000	0.0000	0
2022/08/22	2040	04/05/2023	13.45	Call	Bond Future	11,035.8900	11.0359	10,941.1100	10.9411	(0.859)	0	0	0
2022/08/22	2040	04/05/2023	11.48	Call	Bond Future	3,600.0400	3.6000	3,531.8900	3.5319	(1.893)	0	0	486
2022/08/22	2040	04/05/2023	11.48	Put	Bond Future	4,999.5200	4.9995	5,023.7700	5.0238	0.485	0	0	0
2022/08/22	2040	04/05/2023	10.92	Call	Bond Future	2,123.4800	2.1235	2,071.0200	2.0710	(2.470)	0	0	388
2022/08/22	2040	04/05/2023	10.92	Put	Bond Future	7,175.6300	7.1756	7,215.5700	7.2156	0.557	0	0	0
2022/08/22	2040	04/05/2023	11.41	Call	Bond Future	3,391.6900	3.3917	3,325.3400	3.3253	(1.956)	0	0	0
2022/08/22	2040	04/05/2023	11.41	Put	Bond Future	5,234.3600	5.2344	5,260.4100	5.2604	0.498	0	0	0
2022/08/22	2040	04/05/2023	11.42	Call	Bond Future	3,420.9000	3.4209	3,354.3000	3.3543	(1.947)	0	0	0
2022/08/22	2040	04/05/2023	11.42	Put	Bond Future	5,200.0200	5.2000	5,225.8200	5.2258	0.496	0	0	0
2022/08/22	2040	04/05/2023	10.17	Call	Bond Future	903.9600	0.9040	872.7500	0.8728	(3.453)	0	0	388
2022/08/22	2040	04/05/2023	10.17	Put	Bond Future	11,255.6800	11.2557	11,316.8700	11.3169	0.544	0	0	0
2022/08/22	2040	04/05/2023	10.73	Call	Bond Future	1,730.4200	1.7304	1,683.6500	1.6837	(2.703)	0	0	486
2022/08/22	2040	03/08/2023	12.23	Call	Bond Future	6,280.9100	6.2809	6,202.4000	6.2024	(1.250)	0	0	0
2022/08/22	2040	03/08/2023	12.23	Put	Bond Future	3,860.2200	3.8602	3,876.5600	3.8766	0.423	0	0	0
2022/08/22	2040	03/08/2023			Bond Future	11.8189	79.9351	11.8346	79.8403	0.133	0.0000	0.0000	0
2022/08/22	2040	03/08/2023	12.21	Call	Bond Future	6,210.8200	6.2108	6,132.6300	6.1326	(1.259)	0	0	0
2022/08/22	2040	03/08/2023	12.21	Put	Bond Future	3,905.1900	3.9052	3,921.8500	3.9219	0.427	0	0	0
2022/08/22	2040	03/08/2023	12.22	Call	Bond Future	6,245.6800	6.2457	6,167.3300	6.1673	(1.254)	0	0	0
2022/08/22	2040	03/08/2023	12.22	Put	Bond Future	3,882.4900	3.8825	3,898.9900	3.8990	0.425	0	0	0
2022/08/22	2040	02/11/2023	11.60	Put	Bond Future	6,509.4500	6.5095	6,543.0100	6.5430	0.516	0	0	0
2022/08/22	2040	02/11/2023	11.58	Call	Bond Future	4,257.5900	4.2576	4,195.2200	4.1952	(1.465)	0	0	0
2022/08/22	2040	02/11/2023	11.58	Put	Bond Future	6,576.2900	6.5763	6,610.2600	6.6103	0.517	0	0	0
2022/08/22	2040	02/11/2023	11.59	Call	Bond Future	4,285.9000	4.2859	4,223.3200	4.2233	(1.460)	0	0	0
2022/08/22	2040	02/11/2023			Bond Future	11.9634	81.3754	11.9797	81.2791	0.136	0.0000	0.0000	0
2022/08/22	2040	02/11/2023	11.60	Call	Bond Future	4,314.2900	4.3143	4,251.5100	4.2515	(1.455)	0	0	0
2022/08/22	2040	02/11/2023	11.59	Put	Bond Future	6,542.7900	6.5428	6,576.5500	6.5765	0.516	0	0	0
2022/08/22	2044	03/11/2022	10.10	Call	Bond Future	87.0100	0.0870	75.8200	0.0758	(12.861)	0	0	420
2022/08/22	2044	03/11/2022	10.10	Put	Bond Future	9,546.9800	9.5470	9,592.4800	9.5925	0.477	0	0	0
2022/08/22	2044	03/11/2022	10.60	Call	Bond Future	422.0300	0.4220	388.4700	0.3885	(7.952)	0	0	1,600
2022/08/22	2044	03/11/2022	10.60	Put	Bond Future	6,091.9500	6.0920	6,115.0800	6.1151	0.380	0	0	0
2022/08/22	2044	03/11/2022	10.80	Call	Bond Future	703.3600	0.7034	658.0900	0.6581	(6.436)	0	0	420
2022/08/22	2044	03/11/2022	10.80	Put	Bond Future	4,931.0600	4.9311	4,942.4800	4.9425	0.232	0	0	0
2022/08/22	2044	03/11/2022	11.41	Call	Bond Future	2,272.3000	2.2723	2,197.5800	2.1976	(3.288)	0	0	0
2022/08/22	2044	03/11/2022	11.41	Put	Bond Future	2,342.8400	2.3428	2,324.8100	2.3248	(0.770)	0	0	0

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2022/08/22	2044	03/11/2022	11.30	Call	Bond Future	1,911.6700	1.9117	1,840.7300	1.8407	(3.711)	0	0	1,600
2022/08/22	2044	03/11/2022	11.30	Put	Bond Future	2,706.0300	2.7060	2,691.7800	2.6918	(0.527)	0	0	0
2022/08/22	2044	03/11/2022	11.40	Put	Bond Future	2,374.1000	2.3741	2,356.3800	2.3564	(0.746)	0	0	0
2022/08/22	2044	03/11/2022			Bond Future	11.4208	81.1751	11.4295	81.1184	0.076	0.0000	0.0000	72,236
2022/08/22	2044	03/11/2022	11.39	Call	Bond Future	2,204.3700	2.2044	2,130.2700	2.1303	(3.362)	0	0	0
2022/08/22	2044	03/11/2022	11.39	Put	Bond Future	2,405.7000	2.4057	2,388.2900	2.3883	(0.724)	0	0	0
2022/08/22	2044	03/11/2022	11.40	Call	Bond Future	2,238.2100	2.2382	2,163.8000	2.1638	(3.325)	0	0	0
2022/08/22	2044	02/02/2023	11.14	Call	Bond Future	2,223.6200	2.2236	2,171.4800	2.1715	(2.345)	0	0	0
2022/08/22	2044	02/02/2023	11.14	Put	Bond Future	4,960.2100	4.9602	4,966.2900	4.9663	0.123	0	0	0
2022/08/22	2044	02/02/2023	11.15	Call	Bond Future	2,250.7500	2.2507	2,198.3400	2.1983	(2.329)	0	0	0
2022/08/22	2044	02/02/2023	11.15	Put	Bond Future	4,919.7400	4.9197	4,925.5500	4.9256	0.118	0	0	0
2022/08/22	2044	02/02/2023			Bond Future	11.5563	78.1806	11.5654	78.1224	0.079	0.0000	0.0000	33,819
2022/08/22	2044	02/02/2023	11.16	Call	Bond Future	2,278.0500	2.2781	2,225.3700	2.2254	(2.313)	0	0	0
2022/08/22	2044	02/02/2023	11.16	Put	Bond Future	4,879.5300	4.8795	4,885.0700	4.8851	0.114	0	0	0
2022/08/22	2044	04/05/2023	11.41	Call	Bond Future	3,570.6500	3.5706	3,517.6600	3.5177	(1.484)	0	0	0
2022/08/22	2044	04/05/2023	11.41	Put	Bond Future	5,235.4600	5.2355	5,242.6200	5.2426	0.137	0	0	0
2022/08/22	2044	04/05/2023	11.42	Call	Bond Future	3,601.3100	3.6013	3,548.1300	3.5481	(1.477)	0	0	0
2022/08/22	2044	04/05/2023	11.42	Put	Bond Future	5,201.0800	5.2011	5,208.0500	5.2080	0.134	0	0	0
2022/08/22	2044	04/05/2023			Bond Future	11.6704	79.6978	11.6799	79.6376	0.082	0.0000	0.0000	0
2022/08/22	2044	04/05/2023	11.43	Call	Bond Future	3,632.0800	3.6321	3,578.7300	3.5787	(1.469)	0	0	0
2022/08/22	2044	04/05/2023	11.43	Put	Bond Future	5,166.9000	5.1669	5,173.7000	5.1737	0.132	0	0	0
2022/08/22	2044	03/08/2023	12.15	Call	Bond Future	6,384.4500	6.3845	6,325.3000	6.3253	(0.926)	0	0	0
2022/08/22	2044	03/08/2023	12.15	Put	Bond Future	4,130.9800	4.1310	4,133.7200	4.1337	0.066	0	0	0
2022/08/22	2044	03/08/2023	12.16	Call	Bond Future	6,419.7100	6.4197	6,360.4700	6.3605	(0.923)	0	0	0
2022/08/22	2044	03/08/2023	12.16	Put	Bond Future	4,107.4700	4.1075	4,110.1200	4.1101	0.065	0	0	0
2022/08/22	2044	03/08/2023			Bond Future	11.7763	76.9545	11.7863	76.8926	0.085	0.0000	0.0000	0
2022/08/22	2044	03/08/2023	12.17	Call	Bond Future	6,455.3100	6.4553	6,395.9700	6.3960	(0.919)	0	0	0
2022/08/22	2044	03/08/2023	12.17	Put	Bond Future	4,084.3800	4.0844	4,086.9300	4.0869	0.062	0	0	0
2022/08/22	2044	02/11/2023	11.57	Call	Bond Future	4,483.0100	4.4830	4,434.9200	4.4349	(1.073)	0	0	0
2022/08/22	2044	02/11/2023	11.57	Put	Bond Future	6,596.1400	6.5961	6,610.8900	6.6109	0.224	0	0	0
2022/08/22	2044	02/11/2023			Bond Future	11.9106	78.3410	11.9210	78.2782	0.087	0.0000	0.0000	0
2022/08/22	2044	02/11/2023	11.55	Call	Bond Future	4,424.5700	4.4246	4,376.7600	4.3768	(1.081)	0	0	0
2022/08/22	2044	02/11/2023	11.55	Put	Bond Future	6,664.7900	6.6648	6,679.8200	6.6798	0.226	0	0	0
2022/08/22	2044	02/11/2023	11.56	Call	Bond Future	4,453.9200	4.4539	4,405.9700	4.4060	(1.077)	0	0	0
2022/08/22	2044	02/11/2023	11.56	Put	Bond Future	6,630.5500	6.6305	6,645.4400	6.6454	0.225	0	0	0
2022/08/22	2046	03/11/2022			Bond Future	114.5641	114.5641	114.5833	114.5833	0.017	0.0000	0.0000	15,983
2022/08/22	2046	02/02/2023			Bond Future	116.5486	116.5486	116.5673	116.5673	0.016	0.0000	0.0000	0
2022/08/22	2046	04/05/2023			Bond Future	116.7896	116.7896	116.8077	116.8077	0.015	0.0000	0.0000	0
2022/08/22	2046	03/08/2023			Bond Future	119.2140	119.2140	119.2315	119.2315	0.015	0.0000	0.0000	0
2022/08/22	2046	02/11/2023			Bond Future	119.2812	119.2812	119.2994	119.2994	0.015	0.0000	0.0000	0
2022/08/22	2050	03/11/2022			Bond Future	116.9227	116.9227	117.0482	117.0482	0.107	0.0000	0.0000	11,715
2022/08/22	2050	02/02/2023			Bond Future	116.8247	116.8247	116.9516	116.9516	0.109	0.0000	0.0000	0
2022/08/22	2050	04/05/2023			Bond Future	119.1116	119.1116	119.2400	119.2400	0.108	0.0000	0.0000	0
2022/08/22	2050	03/08/2023			Bond Future	119.3818	119.3818	119.5118	119.5118	0.109	0.0000	0.0000	0
2022/08/22	2050	02/11/2023			Bond Future	121.5640	121.5640	121.6967	121.6967	0.109	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
2022/08/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/22	AL37	03/11/2022			Index Future	830.8010	830.8010	830.3780	830.3780	(0.051)	0.0000	0.0000	0
2022/08/22	AL37	02/02/2023			Index Future	844.9860	844.9860	844.5390	844.5390	(0.053)	0.0000	0.0000	0
2022/08/22	AL37	04/05/2023			Index Future	861.3120	861.3120	860.8320	860.8320	(0.056)	0.0000	0.0000	0
2022/08/22	AL37	03/08/2023			Index Future	878.9720	878.9720	878.4660	878.4660	(0.058)	0.0000	0.0000	0
2022/08/22	AL37	02/11/2023			Index Future	894.8640	894.8640	894.3540	894.3540	(0.057)	0.0000	0.0000	0
2022/08/22	AL7T	03/11/2022			Index Future	958.5930	958.5930	958.1060	958.1060	(0.051)	0.0000	0.0000	0
2022/08/22	AL7T	02/02/2023			Index Future	974.9610	974.9610	974.4450	974.4450	(0.053)	0.0000	0.0000	0
2022/08/22	AL7T	04/05/2023			Index Future	993.7980	993.7980	993.2450	993.2450	(0.056)	0.0000	0.0000	0
2022/08/22	AL7T	03/08/2023			Index Future	1,014.1740	1,014.1740	1,013.5900	1,013.5900	(0.058)	0.0000	0.0000	0
2022/08/22	AL7T	02/11/2023			Index Future	1,032.5110	1,032.5110	1,031.9230	1,031.9230	(0.057)	0.0000	0.0000	0
2022/08/22	ALBI	03/11/2022			Index Future	842.7660	842.7660	842.3370	842.3370	(0.051)	0.0000	0.0000	135
2022/08/22	ALBI	02/02/2023			Index Future	857.1550	857.1550	856.7020	856.7020	(0.053)	0.0000	0.0000	0
2022/08/22	ALBI	04/05/2023			Index Future	873.7160	873.7160	873.2300	873.2300	(0.056)	0.0000	0.0000	0
2022/08/22	ALBI	03/08/2023			Index Future	891.6310	891.6310	891.1170	891.1170	(0.058)	0.0000	0.0000	0
2022/08/22	ALBI	02/11/2023			Index Future	907.7520	907.7520	907.2350	907.2350	(0.057)	0.0000	0.0000	0
2022/08/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/22	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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2022/08/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/08/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/22	ES33	03/11/2022			Bond Future	12.1645	73.3972	12.1777	73.3346	0.108	0.0000	0.0000	0
2022/08/22	ES33	02/02/2023			Bond Future	12.3656	74.6688	12.3795	74.6046	0.112	0.0000	0.0000	350
2022/08/22	ES33	04/05/2023			Bond Future	12.5356	72.3389	12.5502	72.2727	0.117	0.0000	0.0000	0
2022/08/22	ES33	03/08/2023			Bond Future	12.6930	73.8440	12.7083	73.7760	0.121	0.0000	0.0000	0
2022/08/22	ES33	02/11/2023			Bond Future	12.9042	71.4015	12.9202	71.3323	0.124	0.0000	0.0000	0
2022/08/22	ES42	03/11/2022			Bond Future	12.4993	71.3441	12.5075	71.2991	0.066	0.0000	0.0000	0
2022/08/22	ES42	02/02/2023			Bond Future	12.6763	72.5814	12.6849	72.5351	0.068	0.0000	0.0000	4,769
2022/08/22	ES42	04/05/2023			Bond Future	12.8336	69.7414	12.8427	69.6935	0.071	0.0000	0.0000	0
2022/08/22	ES42	03/08/2023			Bond Future	12.9753	71.1958	12.9849	71.1464	0.074	0.0000	0.0000	0
2022/08/22	ES42	02/11/2023			Bond Future	13.1629	68.2338	13.1729	68.1837	0.076	0.0000	0.0000	0
2022/08/22	GOVI	03/11/2022	820.41	Call	GOVI	106,810.0000	10.6810	102,590.0000	10.2590	(3.951)	0	0	0
2022/08/22	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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2022/08/22	GOVI	03/11/2022	820.42	Call	GOVI	106,710.0000	10.6710	102,490.0000	10.2490	(3.955)	0	0	0
2022/08/22	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/22	GOVI	03/11/2022			GOVI	831.0910	831.0910	830.6690	830.6690	(0.051)	0.0000	0.0000	868
2022/08/22	GOVI	03/11/2022	820.43	Call	GOVI	106,610.0000	10.6610	102,390.0000	10.2390	(3.958)	0	0	0
2022/08/22	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/22	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/22	GOVI	02/02/2023	850.82	Put	GOVI	55,380.0000	5.5380	59,860.0000	5.9860	8.090	0	0	0
2022/08/22	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/22	GOVI	02/02/2023	850.83	Put	GOVI	55,480.0000	5.5480	59,960.0000	5.9960	8.075	0	0	0
2022/08/22	GOVI	02/02/2023			GOVI	845.2820	845.2820	844.8340	844.8340	(0.053)	0.0000	0.0000	0
2022/08/22	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/22	GOVI	02/02/2023	850.84	Put	GOVI	55,580.0000	5.5580	60,060.0000	6.0060	8.060	0	0	0
2022/08/22	GOVI	04/05/2023	852.86	Call	GOVI	87,530.0000	8.7530	82,740.0000	8.2740	(5.472)	0	0	0
2022/08/22	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/22	GOVI	04/05/2023	852.87	Call	GOVI	87,430.0000	8.7430	82,640.0000	8.2640	(5.479)	0	0	0
2022/08/22	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/22	GOVI	04/05/2023			GOVI	861.6130	861.6130	861.1340	861.1340	(0.056)	0.0000	0.0000	0
2022/08/22	GOVI	04/05/2023	852.88	Call	GOVI	87,330.0000	8.7330	82,540.0000	8.2540	(5.485)	0	0	0
2022/08/22	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/22	GOVI	03/08/2023	837.21	Call	GOVI	420,690.0000	42.0690	415,630.0000	41.5630	(1.203)	0	0	0
2022/08/22	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/22	GOVI	03/08/2023	837.22	Call	GOVI	420,590.0000	42.0590	415,530.0000	41.5530	(1.203)	0	0	0
2022/08/22	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/22	GOVI	03/08/2023			GOVI	879.2790	879.2790	878.7730	878.7730	(0.058)	0.0000	0.0000	0
2022/08/22	GOVI	03/08/2023	837.23	Call	GOVI	420,490.0000	42.0490	415,430.0000	41.5430	(1.203)	0	0	0
2022/08/22	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/22	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/22	GOVI	02/11/2023	885.82	Call	GOVI	93,570.0000	9.3570	88,470.0000	8.8470	(5.450)	0	0	0
2022/08/22	GOVI	02/11/2023			GOVI	895.1770	895.1770	894.6670	894.6670	(0.057)	0.0000	0.0000	0
2022/08/22	GOVI	02/11/2023	885.80	Call	GOVI	93,770.0000	9.3770	88,670.0000	8.8670	(5.439)	0	0	0
2022/08/22	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/22	GOVI	02/11/2023	885.81	Call	GOVI	93,670.0000	9.3670	88,570.0000	8.8570	(5.445)	0	0	0
2022/08/22	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/08/22	IGOV	03/11/2022			Index Future	322.1080	322.1080	322.1840	322.1840	0.024	0.0000	0.0000	703
2022/08/22	IGOV	02/02/2023			Index Future	327.6860	327.6860	327.7570	327.7570	0.022	0.0000	0.0000	0
2022/08/22	IGOV	04/05/2023			Index Future	334.0940	334.0940	334.1570	334.1570	0.019	0.0000	0.0000	0
2022/08/22	IGOV	03/08/2023			Index Future	341.0190	341.0190	341.0760	341.0760	0.017	0.0000	0.0000	0
2022/08/22	IGOV	02/11/2023			Index Future	347.2580	347.2580	347.3190	347.3190	0.018	0.0000	0.0000	0
2022/08/22	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/08/22	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/08/22	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/08/22	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/08/22	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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2022/08/22	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/08/22	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/08/22	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/08/22	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/08/22	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/08/22	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/08/22	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/08/22	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/08/22	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/08/22	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/08/22	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/08/22	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/08/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/08/22	JBAF	21/09/2022			Jibar Tradeable Future	5.8650	94.1350	5.8650	94.1350	0.000	0.0000	0.0000	0
2022/08/22	JBAF	19/10/2022			Jibar Tradeable Future	6.4550	93.5450	6.4450	93.5550	(0.155)	0.0000	0.0000	0
2022/08/22	JBAF	16/11/2022			Jibar Tradeable Future	6.5600	93.4400	6.5700	93.4300	0.152	0.0000	0.0000	0
2022/08/22	JBAF	21/12/2022			Jibar Tradeable Future	6.9750	93.0250	6.9950	93.0050	0.287	0.0000	0.0000	68
2022/08/22	JBAF	18/01/2023			Jibar Tradeable Future	7.0800	92.9200	7.1400	92.8600	0.847	0.0000	0.0000	0
2022/08/22	JBAF	15/02/2023			Jibar Tradeable Future	7.3100	92.6900	7.3200	92.6800	0.137	0.0000	0.0000	0
2022/08/22	JBAF	15/03/2023			Jibar Tradeable Future	7.4000	92.6000	7.4900	92.5100	1.216	0.0000	0.0000	0
2022/08/22	JBAF	21/06/2023			Jibar Tradeable Future	7.8050	92.1950	7.9350	92.0650	1.666	0.0000	0.0000	0
2022/08/22	JBAF	20/09/2023			Jibar Tradeable Future	7.9050	92.0950	8.0550	91.9450	1.898	0.0000	0.0000	75
2022/08/22	JBAF	20/12/2023			Jibar Tradeable Future	7.9200	92.0800	8.0600	91.9400	1.768	0.0000	0.0000	272
2022/08/22	JBAF	20/03/2024			Jibar Tradeable Future	7.9200	92.0800	8.0600	91.9400	1.768	0.0000	0.0000	0
2022/08/22	JBAF	19/06/2024			Jibar Tradeable Future	7.9250	92.0750	8.0650	91.9350	1.767	0.0000	0.0000	0
2022/08/22	R023	03/11/2022	6.25	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/08/22	R023	03/11/2022	6.25	Put	Bond Future	305.0900	0.3051	356.9400	0.3569	16.995	0	0	0
2022/08/22	R023	03/11/2022	6.26	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/08/22	R023	03/11/2022	6.26	Put	Bond Future	302.0400	0.3020	353.8800	0.3539	17.163	0	0	0
2022/08/22	R023	03/11/2022			Bond Future	7.2472	101.6153	7.4173	101.5634	2.348	0.0000	0.0000	24,229
2022/08/22	R023	03/11/2022	6.27	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/08/22	R023	03/11/2022	6.27	Put	Bond Future	298.9700	0.2990	350.8100	0.3508	17.340	0	0	0
2022/08/22	R035	03/11/2022	10.57	Call	Bond Future	613.6600	0.6137	574.0600	0.5741	(6.453)	0	0	0
2022/08/22	R035	03/11/2022	10.57	Put	Bond Future	4,369.5100	4.3695	4,379.8700	4.3799	0.237	0	0	582
2022/08/22	R035	03/11/2022	11.15	Call	Bond Future	1,919.7200	1.9197	1,854.6500	1.8547	(3.390)	0	0	0
2022/08/22	R035	03/11/2022	11.15	Put	Bond Future	2,159.6900	2.1597	2,144.5800	2.1446	(0.700)	0	0	0
2022/08/22	R035	03/11/2022	12.68	Call	Bond Future	8,330.9400	8.3309	8,268.0500	8.2680	(0.755)	0	0	0
2022/08/22	R035	03/11/2022	12.68	Put	Bond Future	203.6000	0.2036	190.6700	0.1907	(6.351)	0	0	976
2022/08/22	R035	03/11/2022	10.99	Call	Bond Future	1,469.1900	1.4692	1,409.6200	1.4096	(4.055)	0	0	0
2022/08/22	R035	03/11/2022	10.99	Put	Bond Future	2,658.9500	2.6589	2,649.3400	2.6493	(0.361)	0	0	582
2022/08/22	R035	03/11/2022	11.05	Call	Bond Future	1,630.4200	1.6304	1,568.6200	1.5686	(3.790)	0	0	976
2022/08/22	R035	03/11/2022			Bond Future	11.1908	86.3859	11.1993	86.3359	0.076	0.0000	0.0000	59,256
2022/08/22	R035	03/11/2022	9.82	Call	Bond Future	64.4900	0.0645	55.8700	0.0559	(13.366)	0	0	582
2022/08/22	R035	03/11/2022	9.82	Put	Bond Future	8,678.8800	8.6789	8,720.2200	8.7202	0.476	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
2022/08/22	R035	03/11/2022	10.30	Call	Bond Future	301.8300	0.3018	275.9700	0.2760	(8.568)	0	0	976
2022/08/22	R035	03/11/2022	10.30	Put	Bond Future	5,764.8700	5.7649	5,788.9700	5.7890	0.418	0	0	0
2022/08/22	R035	03/11/2022	11.14	Call	Bond Future	1,889.6700	1.8897	1,824.9000	1.8249	(3.428)	0	0	0
2022/08/22	R035	03/11/2022	11.14	Put	Bond Future	2,188.5700	2.1886	2,173.7600	2.1738	(0.677)	0	0	0
2022/08/22	R035	03/11/2022	11.05	Put	Bond Future	2,462.2500	2.4622	2,450.4100	2.4504	(0.481)	0	0	0
2022/08/22	R035	03/11/2022	11.13	Call	Bond Future	1,859.8700	1.8599	1,795.4000	1.7954	(3.466)	0	0	0
2022/08/22	R035	03/11/2022	11.13	Put	Bond Future	2,217.7500	2.2178	2,203.2400	2.2032	(0.654)	0	0	0
2022/08/22	R035	02/02/2023	11.94	Call	Bond Future	5,128.7200	5.1287	5,067.2700	5.0673	(1.198)	0	0	0
2022/08/22	R035	02/02/2023	13.22	Put	Bond Future	574.9100	0.5749	564.3600	0.5644	(1.835)	0	0	976
2022/08/22	R035	02/02/2023	10.88	Call	Bond Future	1,824.4500	1.8244	1,780.1000	1.7801	(2.431)	0	0	0
2022/08/22	R035	02/02/2023	10.88	Put	Bond Future	4,582.5600	4.5826	4,589.6200	4.5896	0.154	0	0	0
2022/08/22	R035	02/02/2023	10.66	Call	Bond Future	1,362.1600	1.3622	1,323.6000	1.3236	(2.831)	0	0	0
2022/08/22	R035	02/02/2023	10.66	Put	Bond Future	5,453.7100	5.4537	5,466.5600	5.4666	0.236	0	0	582
2022/08/22	R035	02/02/2023	10.30	Put	Bond Future	7,124.0200	7.1240	7,146.9300	7.1469	0.322	0	0	0
2022/08/22	R035	02/02/2023	10.60	Call	Bond Future	1,251.9100	1.2519	1,214.9900	1.2150	(2.949)	0	0	0
2022/08/22	R035	02/02/2023	10.60	Put	Bond Future	5,712.1400	5.7121	5,726.6300	5.7266	0.254	0	0	0
2022/08/22	R035	02/02/2023	10.64	Put	Bond Future	5,538.9600	5.5390	5,552.3500	5.5524	0.242	0	0	0
2022/08/22	R035	02/02/2023	9.81	Call	Bond Future	352.4000	0.3524	335.3400	0.3353	(4.841)	0	0	582
2022/08/22	R035	02/02/2023	9.81	Put	Bond Future	9,875.6200	9.8756	9,909.9700	9.9100	0.348	0	0	0
2022/08/22	R035	02/02/2023	9.85	Call	Bond Future	377.9700	0.3780	360.0800	0.3601	(4.733)	0	0	0
2022/08/22	R035	02/02/2023	9.89	Call	Bond Future	405.0200	0.4050	386.2800	0.3863	(4.627)	0	0	388
2022/08/22	R035	02/02/2023	9.89	Put	Bond Future	9,397.3600	9.3974	9,430.0300	9.4300	0.348	0	0	0
2022/08/22	R035	02/02/2023			Bond Future	11.3506	87.8608	11.3596	87.8094	0.079	0.0000	0.0000	106,331
2022/08/22	R035	02/02/2023	11.94	Put	Bond Future	1,847.5900	1.8476	1,837.5500	1.8375	(0.543)	0	0	0
2022/08/22	R035	02/02/2023	11.98	Call	Bond Future	5,279.7000	5.2797	5,217.9900	5.2180	(1.169)	0	0	0
2022/08/22	R035	02/02/2023	11.98	Put	Bond Future	1,782.5800	1.7826	1,772.2800	1.7723	(0.578)	0	0	388
2022/08/22	R035	02/02/2023	13.22	Call	Bond Future	10,373.9100	10.3739	10,311.9500	10.3119	(0.597)	0	0	0
2022/08/22	R035	02/02/2023	11.05	Call	Bond Future	2,242.2100	2.2422	2,193.7700	2.1938	(2.160)	0	0	976
2022/08/22	R035	02/02/2023	11.05	Put	Bond Future	3,989.4000	3.9894	3,992.3700	3.9924	0.074	0	0	0
2022/08/22	R035	02/02/2023	11.06	Call	Bond Future	2,268.4800	2.2685	2,219.8100	2.2198	(2.145)	0	0	0
2022/08/22	R035	02/02/2023	11.06	Put	Bond Future	3,956.7200	3.9567	3,959.4600	3.9595	0.069	0	0	582
2022/08/22	R035	02/02/2023	10.86	Call	Bond Future	1,778.6500	1.7787	1,734.8100	1.7348	(2.465)	0	0	0
2022/08/22	R035	02/02/2023	10.86	Put	Bond Future	4,656.8000	4.6568	4,664.3700	4.6644	0.163	0	0	0
2022/08/22	R035	02/02/2023	10.87	Call	Bond Future	1,801.5800	1.8016	1,757.4800	1.7575	(2.448)	0	0	0
2022/08/22	R035	02/02/2023	10.87	Put	Bond Future	4,619.6800	4.6197	4,626.9900	4.6270	0.158	0	0	0
2022/08/22	R035	02/02/2023	10.30	Call	Bond Future	787.4400	0.7874	758.9400	0.7589	(3.619)	0	0	976
2022/08/22	R035	02/02/2023	10.64	Call	Bond Future	1,324.7600	1.3248	1,286.7400	1.2867	(2.870)	0	0	388
2022/08/22	R035	02/02/2023	9.85	Put	Bond Future	9,635.2300	9.6352	9,668.7500	9.6688	0.348	0	0	0
2022/08/22	R035	04/05/2023	11.22	Put	Bond Future	4,599.0700	4.5991	4,605.7600	4.6058	0.145	0	0	0
2022/08/22	R035	04/05/2023	12.46	Call	Bond Future	7,257.5600	7.2576	7,198.5100	7.1985	(0.814)	0	0	0
2022/08/22	R035	04/05/2023	12.46	Put	Bond Future	1,984.5600	1.9846	1,978.7200	1.9787	(0.294)	0	0	388
2022/08/22	R035	04/05/2023	13.18	Call	Bond Future	10,041.2700	10.0413	9,980.4400	9.9804	(0.606)	0	0	0
2022/08/22	R035	04/05/2023	13.18	Put	Bond Future	1,207.1400	1.2071	1,199.5200	1.1995	(0.631)	0	0	491
2022/08/22	R035	04/05/2023	11.17	Call	Bond Future	3,007.6000	3.0076	2,961.9000	2.9619	(1.519)	0	0	491
2022/08/22	R035	04/05/2023	11.20	Call	Bond Future	3,088.1500	3.0881	3,041.9600	3.0420	(1.496)	0	0	0
2022/08/22	R035	04/05/2023	11.21	Call	Bond Future	3,115.1400	3.1151	3,068.7800	3.0688	(1.488)	0	0	0
2022/08/22	R035	04/05/2023	10.60	Call	Bond Future	1,714.0700	1.7141	1,678.9900	1.6790	(2.047)	0	0	388
2022/08/22	R035	04/05/2023	10.60	Put	Bond Future	6,846.8100	6.8468	6,864.9400	6.8649	0.265	0	0	0

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2022/08/22	R035	04/05/2023			Bond Future	11.4763	85.0604	11.4858	85.0072	0.083	0.0000	0.0000	0
2022/08/22	R035	04/05/2023	11.22	Call	Bond Future	3,142.2400	3.1422	3,095.7200	3.0957	(1.480)	0	0	0
2022/08/22	R035	04/05/2023	11.17	Put	Bond Future	4,752.8200	4.7528	4,760.3300	4.7603	0.158	0	0	0
2022/08/22	R035	04/05/2023	11.20	Put	Bond Future	4,660.1700	4.6602	4,667.1900	4.6672	0.151	0	0	0
2022/08/22	R035	04/05/2023	11.21	Put	Bond Future	4,629.5400	4.6295	4,636.3900	4.6364	0.148	0	0	0
2022/08/22	R035	04/05/2023	9.85	Call	Bond Future	714.3900	0.7144	693.4300	0.6934	(2.934)	0	0	388
2022/08/22	R035	04/05/2023	9.85	Put	Bond Future	10,598.5500	10.5986	10,630.8000	10.6308	0.304	0	0	0
2022/08/22	R035	04/05/2023	10.42	Call	Bond Future	1,399.7900	1.3998	1,368.3500	1.3684	(2.246)	0	0	491
2022/08/22	R035	04/05/2023	10.42	Put	Bond Future	7,641.5400	7.6415	7,663.3100	7.6633	0.285	0	0	0
2022/08/22	R035	03/08/2023	12.00	Call	Bond Future	5,764.3100	5.7643	5,711.9400	5.7119	(0.909)	0	0	0
2022/08/22	R035	03/08/2023	12.00	Put	Bond Future	3,549.1500	3.5492	3,551.7300	3.5517	0.073	0	0	0
2022/08/22	R035	03/08/2023			Bond Future	11.5901	86.8102	11.6001	86.7553	0.086	0.0000	0.0000	0
2022/08/22	R035	03/08/2023	11.98	Call	Bond Future	5,699.2300	5.6992	5,647.0400	5.6470	(0.916)	0	0	0
2022/08/22	R035	03/08/2023	11.98	Put	Bond Future	3,590.1800	3.5902	3,592.9400	3.5929	0.077	0	0	0
2022/08/22	R035	03/08/2023	11.99	Call	Bond Future	5,731.9000	5.7319	5,679.6200	5.6796	(0.912)	0	0	0
2022/08/22	R035	03/08/2023	11.99	Put	Bond Future	3,569.7700	3.5698	3,572.4400	3.5724	0.075	0	0	0
2022/08/22	R035	02/11/2023	11.41	Call	Bond Future	3,910.4200	3.9104	3,868.3900	3.8684	(1.075)	0	0	0
2022/08/22	R035	02/11/2023	11.41	Put	Bond Future	5,785.5800	5.7856	5,799.2700	5.7993	0.237	0	0	0
2022/08/22	R035	02/11/2023	11.42	Call	Bond Future	3,936.5300	3.9365	3,894.3800	3.8944	(1.071)	0	0	0
2022/08/22	R035	02/11/2023	11.42	Put	Bond Future	5,756.1800	5.7562	5,769.7500	5.7698	0.236	0	0	0
2022/08/22	R035	02/11/2023			Bond Future	11.7530	83.8779	11.7634	83.8222	0.088	0.0000	0.0000	0
2022/08/22	R035	02/11/2023	11.43	Call	Bond Future	3,962.3700	3.9624	3,920.1000	3.9201	(1.067)	0	0	0
2022/08/22	R035	02/11/2023	11.43	Put	Bond Future	5,726.5500	5.7265	5,740.0000	5.7400	0.235	0	0	0
2022/08/22	R186	03/11/2022	8.53	Call	Bond Future	343.3800	0.3434	312.7800	0.3128	(8.911)	0	0	0
2022/08/22	R186	03/11/2022	8.53	Put	Bond Future	2,077.7700	2.0778	2,113.8500	2.1138	1.736	0	0	0
2022/08/22	R186	03/11/2022	8.54	Call	Bond Future	352.4600	0.3525	321.3700	0.3214	(8.821)	0	0	0
2022/08/22	R186	03/11/2022	8.54	Put	Bond Future	2,051.3000	2.0513	2,086.8900	2.0869	1.735	0	0	0
2022/08/22	R186	03/11/2022	8.91	Put	Bond Future	1,218.0300	1.2180	1,235.7800	1.2358	1.457	0	0	4,310
2022/08/22	R186	03/11/2022			Bond Future	9.0228	108.9835	9.0420	108.9168	0.212	0.0000	0.0000	64,280
2022/08/22	R186	03/11/2022	8.23	Call	Bond Future	143.5800	0.1436	126.3500	0.1263	(12.000)	0	0	4,310
2022/08/22	R186	03/11/2022	8.23	Put	Bond Future	2,951.2900	2.9513	3,000.7400	3.0007	1.676	0	0	0
2022/08/22	R186	03/11/2022	8.55	Call	Bond Future	361.8700	0.3619	330.2800	0.3303	(8.730)	0	0	0
2022/08/22	R186	03/11/2022	8.55	Put	Bond Future	2,025.1800	2.0252	2,060.2700	2.0603	1.733	0	0	0
2022/08/22	R186	03/11/2022	8.91	Call	Bond Future	824.0900	0.8241	775.1600	0.7752	(5.937)	0	0	0
2022/08/22	R186	02/02/2023	8.33	Call	Bond Future	444.1700	0.4442	419.9100	0.4199	(5.462)	0	0	0
2022/08/22	R186	02/02/2023	8.33	Put	Bond Future	3,311.6900	3.3117	3,355.9800	3.3560	1.337	0	0	0
2022/08/22	R186	02/02/2023	8.32	Call	Bond Future	436.8800	0.4369	412.8800	0.4129	(5.493)	0	0	0
2022/08/22	R186	02/02/2023	8.32	Put	Bond Future	3,338.3400	3.3383	3,382.8900	3.3829	1.334	0	0	0
2022/08/22	R186	02/02/2023			Bond Future	9.1895	105.5485	9.2104	105.4800	0.228	0.0000	0.0000	0
2022/08/22	R186	02/02/2023	8.34	Call	Bond Future	451.3300	0.4513	426.8200	0.4268	(5.431)	0	0	0
2022/08/22	R186	02/02/2023	8.34	Put	Bond Future	3,284.9200	3.2849	3,328.9600	3.3290	1.341	0	0	0
2022/08/22	R186	04/05/2023	8.83	Put	Bond Future	2,598.4300	2.5984	2,633.1300	2.6331	1.335	0	0	0
2022/08/22	R186	04/05/2023	8.84	Call	Bond Future	1,138.5500	1.1386	1,102.0900	1.1021	(3.202)	0	0	0
2022/08/22	R186	04/05/2023			Bond Future	9.3035	107.5938	9.3265	107.5228	0.247	0.0000	0.0000	0
2022/08/22	R186	04/05/2023	8.83	Call	Bond Future	1,125.4300	1.1254	1,089.2100	1.0892	(3.218)	0	0	0
2022/08/22	R186	04/05/2023	8.84	Put	Bond Future	2,580.1800	2.5802	2,614.6400	2.6146	1.336	0	0	0
2022/08/22	R186	04/05/2023	8.82	Call	Bond Future	1,112.7400	1.1127	1,076.7500	1.0767	(3.234)	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
2022/08/22	R186	04/05/2023	8.82	Put	Bond Future	2,617.1300	2.6171	2,652.0600	2.6521	1.335	0	0	0
2022/08/22	R186	03/08/2023	9.74	Call	Bond Future	2,680.3900	2.6804	2,628.7500	2.6288	(1.927)	0	0	0
2022/08/22	R186	03/08/2023	9.74	Put	Bond Future	1,670.0700	1.6701	1,691.5700	1.6916	1.287	0	0	0
2022/08/22	R186	03/08/2023	9.73	Put	Bond Future	1,680.1400	1.6801	1,701.7800	1.7018	1.288	0	0	0
2022/08/22	R186	03/08/2023			Bond Future	9.3883	104.5023	9.4136	104.4292	0.270	0.0000	0.0000	0
2022/08/22	R186	03/08/2023	9.75	Call	Bond Future	2,698.9300	2.6989	2,647.1300	2.6471	(1.919)	0	0	0
2022/08/22	R186	03/08/2023	9.75	Put	Bond Future	1,660.0700	1.6601	1,681.4100	1.6814	1.285	0	0	0
2022/08/22	R186	03/08/2023	9.73	Call	Bond Future	2,661.9100	2.6619	2,610.4100	2.6104	(1.935)	0	0	0
2022/08/22	R186	02/11/2023	9.40	Call	Bond Future	1,918.3000	1.9183	1,876.0300	1.8760	(2.204)	0	0	0
2022/08/22	R186	02/11/2023	9.40	Put	Bond Future	2,413.2000	2.4132	2,445.1500	2.4451	1.324	0	0	0
2022/08/22	R186	02/11/2023			Bond Future	9.5837	106.3869	9.6114	106.3127	0.289	0.0000	0.0000	0
2022/08/22	R186	02/11/2023	9.39	Call	Bond Future	1,903.7500	1.9038	1,861.6400	1.8616	(2.212)	0	0	0
2022/08/22	R186	02/11/2023	9.39	Put	Bond Future	2,425.6700	2.4257	2,457.7800	2.4578	1.324	0	0	0
2022/08/22	R186	02/11/2023	9.38	Call	Bond Future	1,889.2500	1.8893	1,847.3000	1.8473	(2.220)	0	0	0
2022/08/22	R186	02/11/2023	9.38	Put	Bond Future	2,438.2000	2.4382	2,470.4700	2.4705	1.324	0	0	0
2022/08/22	R197	03/11/2022			Bond Future	337.1128	337.1128	337.1361	337.1361	0.007	0.0000	0.0000	831
2022/08/22	R197	02/02/2023			Bond Future	334.1307	334.1307	334.1522	334.1522	0.006	0.0000	0.0000	0
2022/08/22	R197	04/05/2023			Bond Future	340.6730	340.6730	340.6917	340.6917	0.005	0.0000	0.0000	0
2022/08/22	R197	03/08/2023			Bond Future	338.6024	338.6024	338.6192	338.6192	0.005	0.0000	0.0000	0
2022/08/22	R197	02/11/2023			Bond Future	344.7896	344.7896	344.8075	344.8075	0.005	0.0000	0.0000	0
2022/08/22	R202	03/11/2022			Bond Future	248.9191	248.9191	248.2819	248.2819	(0.256)	0.0000	0.0000	6,148
2022/08/22	R202	02/02/2023			Bond Future	248.5449	248.5449	247.8950	247.8950	(0.261)	0.0000	0.0000	460
2022/08/22	R202	04/05/2023			Bond Future	253.4096	253.4096	252.7447	252.7447	(0.262)	0.0000	0.0000	0
2022/08/22	R202	03/08/2023			Bond Future	253.8116	253.8116	253.1312	253.1312	(0.268)	0.0000	0.0000	0
2022/08/22	R202	02/11/2023			Bond Future	258.4514	258.4514	257.7590	257.7590	(0.268)	0.0000	0.0000	0
2022/08/22	R209	03/11/2022	9.25	Call	Bond Future	6.6700	0.0067	5.2100	0.0052	(21.889)	0	0	6,000
2022/08/22	R209	03/11/2022	9.25	Put	Bond Future	10,984.6900	10.9847	11,054.0200	11.0540	0.631	0	0	0
2022/08/22	R209	03/11/2022	9.50	Call	Bond Future	18.6400	0.0186	15.1700	0.0152	(18.616)	0	0	0
2022/08/22	R209	03/11/2022	9.50	Put	Bond Future	9,427.1500	9.4272	9,494.4700	9.4945	0.714	0	0	0
2022/08/22	R209	03/11/2022	12.00	Call	Bond Future	4,620.2700	4.6203	4,536.4700	4.5365	(1.814)	0	0	0
2022/08/22	R209	03/11/2022	12.00	Put	Bond Future	510.7200	0.5107	497.7100	0.4977	(2.547)	0	0	7,750
2022/08/22	R209	03/11/2022	11.03	Call	Bond Future	1,430.5800	1.4306	1,364.4800	1.3645	(4.621)	0	0	0
2022/08/22	R209	03/11/2022	11.03	Put	Bond Future	2,130.1100	2.1301	2,134.8000	2.1348	0.220	0	0	0
2022/08/22	R209	03/11/2022	10.50	Put	Bond Future	4,024.0000	4.0240	4,057.0700	4.0571	0.822	0	0	0
2022/08/22	R209	03/11/2022			Bond Future	11.1649	66.9085	11.1786	66.8377	0.123	0.0000	0.0000	20,187
2022/08/22	R209	03/11/2022	10.00	Call	Bond Future	106.9100	0.1069	93.1700	0.0932	(12.852)	0	0	7,750
2022/08/22	R209	03/11/2022	10.00	Put	Bond Future	6,505.1500	6.5051	6,562.2000	6.5622	0.877	0	0	6,000
2022/08/22	R209	03/11/2022	11.02	Call	Bond Future	1,406.3600	1.4064	1,340.7000	1.3407	(4.669)	0	0	0
2022/08/22	R209	03/11/2022	11.02	Put	Bond Future	2,158.1700	2.1582	2,163.3000	2.1633	0.238	0	0	0
2022/08/22	R209	03/11/2022	11.50	Call	Bond Future	2,797.9600	2.7980	2,717.5100	2.7175	(2.875)	0	0	0
2022/08/22	R209	03/11/2022	11.50	Put	Bond Future	1,103.9000	1.1039	1,094.2400	1.0942	(0.875)	0	0	0
2022/08/22	R209	03/11/2022	10.50	Call	Bond Future	473.1200	0.4731	435.4000	0.4354	(7.973)	0	0	0
2022/08/22	R209	03/11/2022	11.00	Call	Bond Future	1,358.7100	1.3587	1,293.9600	1.2940	(4.766)	0	0	0
2022/08/22	R209	03/11/2022	11.00	Put	Bond Future	2,215.2400	2.2152	2,221.2800	2.2213	0.273	0	0	6,000
2022/08/22	R209	03/11/2022	11.01	Call	Bond Future	1,382.4800	1.3825	1,317.2700	1.3173	(4.717)	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
2022/08/22	R209	03/11/2022	11.01	Put	Bond Future	2,186.6200	2.1866	2,192.2000	2.1922	0.255	0	0	0
2022/08/22	R209	02/02/2023	10.80	Put	Bond Future	4,183.7700	4.1838	4,207.4900	4.2075	0.567	0	0	0
2022/08/22	R209	02/02/2023	10.78	Call	Bond Future	1,536.5700	1.5366	1,488.4300	1.4884	(3.133)	0	0	0
2022/08/22	R209	02/02/2023	10.79	Call	Bond Future	1,556.4500	1.5565	1,508.0000	1.5080	(3.113)	0	0	0
2022/08/22	R209	02/02/2023			Bond Future	11.3022	68.0518	11.3166	67.9793	0.127	0.0000	0.0000	2,066
2022/08/22	R209	02/02/2023	10.80	Call	Bond Future	1,576.6500	1.5766	1,527.8800	1.5279	(3.093)	0	0	0
2022/08/22	R209	02/02/2023	10.78	Put	Bond Future	4,250.4800	4.2505	4,274.8300	4.2748	0.573	0	0	0
2022/08/22	R209	02/02/2023	10.79	Put	Bond Future	4,216.9300	4.2169	4,240.9700	4.2410	0.570	0	0	0
2022/08/22	R209	04/05/2023	11.09	Call	Bond Future	2,577.4000	2.5774	2,525.2300	2.5252	(2.024)	0	0	0
2022/08/22	R209	04/05/2023	11.09	Put	Bond Future	4,220.5900	4.2206	4,242.9700	4.2430	0.530	0	0	0
2022/08/22	R209	04/05/2023	11.10	Call	Bond Future	2,600.7900	2.6008	2,548.4000	2.5484	(2.014)	0	0	0
2022/08/22	R209	04/05/2023	11.10	Put	Bond Future	4,192.5500	4.1925	4,214.7100	4.2147	0.529	0	0	0
2022/08/22	R209	04/05/2023	10.00	Call	Bond Future	800.5700	0.8006	773.7100	0.7737	(3.355)	0	0	7,500
2022/08/22	R209	04/05/2023	10.00	Put	Bond Future	8,392.2900	8.3923	8,439.9800	8.4400	0.568	0	0	0
2022/08/22	R209	04/05/2023			Bond Future	11.4149	66.2183	11.4299	66.1438	0.131	0.0000	0.0000	1,250
2022/08/22	R209	04/05/2023	12.50	Call	Bond Future	6,686.3900	6.6864	6,613.6700	6.6137	(1.088)	0	0	0
2022/08/22	R209	04/05/2023	12.50	Put	Bond Future	1,590.2600	1.5903	1,592.0900	1.5921	0.115	0	0	7,500
2022/08/22	R209	04/05/2023	11.11	Call	Bond Future	2,624.0500	2.6240	2,571.4500	2.5714	(2.005)	0	0	0
2022/08/22	R209	04/05/2023	11.11	Put	Bond Future	4,164.4500	4.1644	4,186.4000	4.1864	0.527	0	0	0
2022/08/22	R209	04/05/2023	11.00	Call	Bond Future	2,372.9600	2.3730	2,322.8000	2.3228	(2.114)	0	0	0
2022/08/22	R209	04/05/2023	11.00	Put	Bond Future	4,481.4300	4.4814	4,505.8200	4.5058	0.544	0	0	7,500
2022/08/22	R209	03/08/2023	11.95	Put	Bond Future	3,044.2700	3.0443	3,057.2700	3.0573	0.427	0	0	0
2022/08/22	R209	03/08/2023	11.93	Call	Bond Future	5,072.4600	5.0725	5,009.1700	5.0092	(1.248)	0	0	0
2022/08/22	R209	03/08/2023	11.94	Call	Bond Future	5,101.3000	5.1013	5,037.8800	5.0379	(1.243)	0	0	0
2022/08/22	R209	03/08/2023			Bond Future	11.5144	67.5815	11.5301	67.5050	0.136	0.0000	0.0000	0
2022/08/22	R209	03/08/2023	11.95	Call	Bond Future	5,130.1800	5.1302	5,066.6300	5.0666	(1.239)	0	0	0
2022/08/22	R209	03/08/2023	11.93	Put	Bond Future	3,080.2700	3.0803	3,093.5300	3.0935	0.430	0	0	0
2022/08/22	R209	03/08/2023	11.94	Put	Bond Future	3,062.2200	3.0622	3,075.3500	3.0754	0.429	0	0	0
2022/08/22	R209	02/11/2023	11.33	Call	Bond Future	3,462.2900	3.4623	3,411.5400	3.4115	(1.466)	0	0	0
2022/08/22	R209	02/11/2023	11.33	Put	Bond Future	5,045.6400	5.0456	5,072.7000	5.0727	0.536	0	0	0
2022/08/22	R209	02/11/2023	11.34	Call	Bond Future	3,485.5400	3.4855	3,434.6200	3.4346	(1.461)	0	0	0
2022/08/22	R209	02/11/2023	11.34	Put	Bond Future	5,019.2200	5.0192	5,046.1100	5.0461	0.536	0	0	0
2022/08/22	R209	02/11/2023			Bond Future	11.6539	65.6521	11.6701	65.5743	0.139	0.0000	0.0000	0
2022/08/22	R209	02/11/2023	11.35	Call	Bond Future	3,508.8500	3.5088	3,457.7700	3.4578	(1.456)	0	0	0
2022/08/22	R209	02/11/2023	11.35	Put	Bond Future	4,992.9100	4.9929	5,019.6400	5.0196	0.535	0	0	0
2022/08/22	R210	03/11/2022			Bond Future	227.7671	227.7671	227.7948	227.7948	0.012	0.0000	0.0000	732
2022/08/22	R210	02/02/2023			Bond Future	231.7121	231.7121	231.7386	231.7386	0.011	0.0000	0.0000	300
2022/08/22	R210	04/05/2023			Bond Future	233.1537	233.1537	233.1785	233.1785	0.011	0.0000	0.0000	0
2022/08/22	R210	03/08/2023			Bond Future	237.9916	237.9916	238.0154	238.0154	0.010	0.0000	0.0000	0
2022/08/22	R210	02/11/2023			Bond Future	239.1417	239.1417	239.1665	239.1665	0.010	0.0000	0.0000	0
2022/08/22	R213	03/11/2022	9.19	Call	Bond Future	22.9600	0.0230	18.5500	0.0186	(19.207)	0	0	476
2022/08/22	R213	03/11/2022	9.19	Put	Bond Future	7,714.5400	7.7145	7,798.0500	7.7980	1.083	0	0	0
2022/08/22	R213	03/11/2022	10.38	Call	Bond Future	836.8400	0.8368	779.9600	0.7800	(6.797)	0	0	0
2022/08/22	R213	03/11/2022	10.38	Put	Bond Future	2,544.1500	2.5441	2,575.1900	2.5752	1.220	0	0	0
2022/08/22	R213	03/11/2022	10.39	Call	Bond Future	854.4000	0.8544	796.9100	0.7969	(6.729)	0	0	0
2022/08/22	R213	03/11/2022	10.39	Put	Bond Future	2,513.6700	2.5137	2,544.1000	2.5441	1.211	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
2022/08/22	R213	03/11/2022	10.37	Call	Bond Future	819.6300	0.8196	763.3700	0.7634	(6.864)	0	0	0
2022/08/22	R213	03/11/2022	10.37	Put	Bond Future	2,575.0200	2.5750	2,606.6800	2.6067	1.230	0	0	200
2022/08/22	R213	03/11/2022			Bond Future	10.7401	81.0888	10.7589	81.0009	0.175	0.0000	0.0000	34,281
2022/08/22	R213	03/11/2022	9.13	Call	Bond Future	18.4600	0.0185	14.7800	0.0148	(19.935)	0	0	200
2022/08/22	R213	03/11/2022	9.13	Put	Bond Future	8,026.3100	8.0263	8,110.5500	8.1105	1.050	0	0	0
2022/08/22	R213	03/11/2022	9.84	Call	Bond Future	211.0100	0.2110	186.7400	0.1867	(11.502)	0	0	0
2022/08/22	R213	03/11/2022	9.84	Put	Bond Future	4,567.1600	4.5672	4,630.8100	4.6308	1.394	0	0	476
2022/08/22	R213	03/11/2022	10.40	Call	Bond Future	872.1900	0.8722	814.0900	0.8141	(6.661)	0	0	0
2022/08/22	R213	03/11/2022	10.40	Put	Bond Future	2,483.4500	2.4834	2,513.2700	2.5133	1.201	0	0	0
2022/08/22	R213	03/11/2022	9.98	Call	Bond Future	315.7200	0.3157	283.8400	0.2838	(10.098)	0	0	0
2022/08/22	R213	03/11/2022	9.98	Put	Bond Future	3,974.7200	3.9747	4,030.7600	4.0308	1.410	0	0	200
2022/08/22	R213	03/11/2022	10.19	Call	Bond Future	546.2600	0.5463	501.3900	0.5014	(8.214)	0	0	0
2022/08/22	R213	03/11/2022	10.19	Put	Bond Future	3,173.2800	3.1733	3,216.3300	3.2163	1.357	0	0	476
2022/08/22	R213	02/02/2023	10.43	Put	Bond Future	3,573.7100	3.5737	3,612.2400	3.6122	1.078	0	0	0
2022/08/22	R213	02/02/2023	12.20	Call	Bond Future	6,296.3400	6.2963	6,206.8100	6.2068	(1.422)	0	0	0
2022/08/22	R213	02/02/2023	12.20	Put	Bond Future	697.2700	0.6973	697.7000	0.6977	0.062	0	0	912
2022/08/22	R213	02/02/2023	10.22	Put	Bond Future	4,235.4900	4.2355	4,281.6000	4.2816	1.089	0	0	0
2022/08/22	R213	02/02/2023	10.23	Call	Bond Future	1,032.7000	1.0327	988.4900	0.9885	(4.281)	0	0	0
2022/08/22	R213	02/02/2023	10.35	Call	Bond Future	1,218.1900	1.2182	1,169.6400	1.1696	(3.985)	0	0	0
2022/08/22	R213	02/02/2023	10.35	Put	Bond Future	3,816.1700	3.8162	3,857.5800	3.8576	1.085	0	0	476
2022/08/22	R213	02/02/2023	10.01	Call	Bond Future	752.5700	0.7526	716.0700	0.7161	(4.850)	0	0	0
2022/08/22	R213	02/02/2023			Bond Future	10.9097	82.4733	10.9295	82.3833	0.181	0.0000	0.0000	0
2022/08/22	R213	02/02/2023	10.43	Call	Bond Future	1,353.6100	1.3536	1,302.1800	1.3022	(3.799)	0	0	912
2022/08/22	R213	02/02/2023	10.22	Call	Bond Future	1,018.7100	1.0187	974.8600	0.9749	(4.304)	0	0	0
2022/08/22	R213	02/02/2023	10.23	Put	Bond Future	4,201.6700	4.2017	4,247.4200	4.2474	1.089	0	0	0
2022/08/22	R213	02/02/2023	9.16	Call	Bond Future	197.3900	0.1974	183.0600	0.1831	(7.260)	0	0	476
2022/08/22	R213	02/02/2023	9.16	Put	Bond Future	8,687.5200	8.6875	8,763.1500	8.7632	0.871	0	0	0
2022/08/22	R213	02/02/2023	10.01	Put	Bond Future	4,981.5400	4.9815	5,035.0000	5.0350	1.073	0	0	476
2022/08/22	R213	02/02/2023	10.21	Call	Bond Future	1,004.6600	1.0047	961.1600	0.9612	(4.330)	0	0	0
2022/08/22	R213	02/02/2023	10.21	Put	Bond Future	4,269.2900	4.2693	4,315.7500	4.3157	1.088	0	0	0
2022/08/22	R213	04/05/2023	10.75	Call	Bond Future	2,284.4000	2.2844	2,226.8500	2.2269	(2.519)	0	0	0
2022/08/22	R213	04/05/2023	10.75	Put	Bond Future	3,589.8600	3.5899	3,624.8200	3.6248	0.974	0	0	0
2022/08/22	R213	04/05/2023			Bond Future	11.0414	80.5190	11.0623	80.4265	0.189	0.0000	0.0000	0
2022/08/22	R213	04/05/2023	10.74	Call	Bond Future	2,263.7000	2.2637	2,206.4100	2.2064	(2.531)	0	0	0
2022/08/22	R213	04/05/2023	10.74	Put	Bond Future	3,614.4500	3.6144	3,649.6700	3.6497	0.974	0	0	0
2022/08/22	R213	04/05/2023	10.73	Call	Bond Future	2,242.8400	2.2428	2,185.8100	2.1858	(2.543)	0	0	0
2022/08/22	R213	04/05/2023	10.73	Put	Bond Future	3,638.9000	3.6389	3,674.3800	3.6744	0.975	0	0	0
2022/08/22	R213	03/08/2023	11.62	Put	Bond Future	2,482.1700	2.4822	2,505.1000	2.5051	0.924	0	0	0
2022/08/22	R213	03/08/2023	11.63	Call	Bond Future	4,468.1600	4.4682	4,395.9500	4.3960	(1.616)	0	0	0
2022/08/22	R213	03/08/2023			Bond Future	11.1596	82.1745	11.1816	82.0796	0.197	0.0000	0.0000	0
2022/08/22	R213	03/08/2023	11.62	Call	Bond Future	4,441.4400	4.4414	4,369.4000	4.3694	(1.622)	0	0	0
2022/08/22	R213	03/08/2023	11.63	Put	Bond Future	2,467.0300	2.4670	2,489.7900	2.4898	0.923	0	0	0
2022/08/22	R213	03/08/2023	11.61	Call	Bond Future	4,414.7700	4.4148	4,342.9000	4.3429	(1.628)	0	0	0
2022/08/22	R213	03/08/2023	11.61	Put	Bond Future	2,497.4000	2.4974	2,520.5000	2.5205	0.925	0	0	0
2022/08/22	R213	02/11/2023	11.13	Call	Bond Future	3,123.0600	3.1231	3,064.6900	3.0647	(1.869)	0	0	0
2022/08/22	R213	02/11/2023	11.13	Put	Bond Future	4,006.4100	4.0064	4,044.5600	4.0446	0.952	0	0	0
2022/08/22	R213	02/11/2023			Bond Future	11.3389	80.1095	11.3620	80.0130	0.203	0.0000	0.0000	0
2022/08/22	R213	02/11/2023	11.12	Call	Bond Future	3,101.6200	3.1016	3,043.4400	3.0434	(1.876)	0	0	0

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2022/08/22	R213	02/11/2023	11.12	Put	Bond Future	4,027.5600	4.0276	4,065.9000	4.0659	0.952	0	0	0
2022/08/22	R213	02/11/2023	11.11	Call	Bond Future	3,080.2400	3.0802	3,022.2700	3.0223	(1.882)	0	0	0
2022/08/22	R213	02/11/2023	11.11	Put	Bond Future	4,048.8000	4.0488	4,087.3500	4.0874	0.952	0	0	0
2022/08/22	R214	03/11/2022	11.34	Call	Bond Future	1,815.1600	1.8152	1,754.4000	1.7544	(3.347)	0	0	0
2022/08/22	R214	03/11/2022	11.36	Put	Bond Future	1,865.4700	1.8655	1,851.0800	1.8511	(0.771)	0	0	0
2022/08/22	R214	03/11/2022			Bond Future	11.3589	64.1001	11.3677	64.0532	0.077	0.0000	0.0000	25,381
2022/08/22	R214	03/11/2022	11.34	Put	Bond Future	1,916.5200	1.9165	1,902.6300	1.9026	(0.725)	0	0	0
2022/08/22	R214	03/11/2022	11.35	Call	Bond Future	1,843.0700	1.8431	1,782.0600	1.7821	(3.310)	0	0	0
2022/08/22	R214	03/11/2022	11.35	Put	Bond Future	1,890.8000	1.8908	1,876.6600	1.8767	(0.748)	0	0	0
2022/08/22	R214	03/11/2022	11.36	Call	Bond Future	1,871.3100	1.8713	1,810.0500	1.8100	(3.274)	0	0	0
2022/08/22	R214	02/02/2023	11.07	Call	Bond Future	1,841.9600	1.8420	1,798.8000	1.7988	(2.343)	0	0	0
2022/08/22	R214	02/02/2023	11.07	Put	Bond Future	4,127.6000	4.1276	4,132.5400	4.1325	0.120	0	0	0
2022/08/22	R214	02/02/2023	11.08	Call	Bond Future	1,864.4100	1.8644	1,821.0300	1.8210	(2.327)	0	0	0
2022/08/22	R214	02/02/2023	11.08	Put	Bond Future	4,094.5300	4.0945	4,099.2500	4.0993	0.115	0	0	0
2022/08/22	R214	02/02/2023			Bond Future	11.4930	65.1945	11.5022	65.1464	0.080	0.0000	0.0000	64,507
2022/08/22	R214	02/02/2023	11.09	Call	Bond Future	1,887.0100	1.8870	1,843.4000	1.8434	(2.311)	0	0	0
2022/08/22	R214	02/02/2023	11.09	Put	Bond Future	4,061.6700	4.0617	4,066.1600	4.0662	0.111	0	0	0
2022/08/22	R214	04/05/2023	11.36	Call	Bond Future	2,943.1700	2.9432	2,899.4800	2.8995	(1.484)	0	0	0
2022/08/22	R214	04/05/2023	11.36	Put	Bond Future	4,196.2000	4.1962	4,202.1400	4.2021	0.142	0	0	0
2022/08/22	R214	04/05/2023	11.37	Call	Bond Future	2,968.4300	2.9684	2,924.6000	2.9246	(1.477)	0	0	0
2022/08/22	R214	04/05/2023	11.37	Put	Bond Future	4,168.0700	4.1681	4,173.8700	4.1739	0.139	0	0	0
2022/08/22	R214	04/05/2023			Bond Future	11.5982	63.1598	11.6078	63.1102	0.083	0.0000	0.0000	0
2022/08/22	R214	04/05/2023	11.38	Call	Bond Future	2,993.7800	2.9938	2,949.8100	2.9498	(1.469)	0	0	0
2022/08/22	R214	04/05/2023	11.38	Put	Bond Future	4,140.1000	4.1401	4,145.7600	4.1458	0.137	0	0	0
2022/08/22	R214	03/08/2023	12.14	Call	Bond Future	5,425.2000	5.4252	5,376.0300	5.3760	(0.906)	0	0	0
2022/08/22	R214	03/08/2023	12.14	Put	Bond Future	3,204.3800	3.2044	3,206.3400	3.2063	0.061	0	0	0
2022/08/22	R214	03/08/2023	12.15	Call	Bond Future	5,455.1500	5.4551	5,405.8900	5.4059	(0.903)	0	0	0
2022/08/22	R214	03/08/2023	12.15	Put	Bond Future	3,186.1000	3.1861	3,187.9700	3.1880	0.059	0	0	0
2022/08/22	R214	03/08/2023			Bond Future	11.6928	64.4590	11.7028	64.4079	0.086	0.0000	0.0000	0
2022/08/22	R214	03/08/2023	12.16	Call	Bond Future	5,484.8900	5.4849	5,435.5600	5.4356	(0.899)	0	0	0
2022/08/22	R214	03/08/2023	12.16	Put	Bond Future	3,167.6800	3.1677	3,169.4800	3.1695	0.057	0	0	0
2022/08/22	R214	02/11/2023	11.45	Put	Bond Future	5,487.1500	5.4872	5,499.9800	5.5000	0.234	0	0	0
2022/08/22	R214	02/11/2023	11.46	Call	Bond Future	3,579.6100	3.5796	3,540.3900	3.5404	(1.096)	0	0	0
2022/08/22	R214	02/11/2023	11.46	Put	Bond Future	5,458.1700	5.4582	5,470.8900	5.4709	0.233	0	0	0
2022/08/22	R214	02/11/2023			Bond Future	11.8255	62.3274	11.8358	62.2754	0.088	0.0000	0.0000	0
2022/08/22	R214	02/11/2023	11.45	Call	Bond Future	3,555.9400	3.5559	3,516.8300	3.5168	(1.100)	0	0	0
2022/08/22	R214	02/11/2023	11.47	Call	Bond Future	3,603.0800	3.6031	3,563.7500	3.5638	(1.092)	0	0	0
2022/08/22	R214	02/11/2023	11.47	Put	Bond Future	5,429.0500	5.4290	5,441.6600	5.4417	0.232	0	0	0
2022/08/22	R248	03/11/2022	10.70	Call	Bond Future	650.0100	0.6500	606.0500	0.6060	(6.763)	0	0	1,350
2022/08/22	R248	03/11/2022	10.70	Put	Bond Future	5,258.6200	5.2586	5,273.6200	5.2736	0.285	0	0	0
2022/08/22	R248	03/11/2022	11.20	Call	Bond Future	1,837.5800	1.8376	1,766.1700	1.7662	(3.886)	0	0	0
2022/08/22	R248	03/11/2022	11.20	Put	Bond Future	2,878.4600	2.8785	2,866.0100	2.8660	(0.433)	0	0	0
2022/08/22	R248	03/11/2022	11.30	Put	Bond Future	2,523.2400	2.5232	2,506.9400	2.5069	(0.646)	0	0	0
2022/08/22	R248	03/11/2022	11.31	Put	Bond Future	2,489.8800	2.4899	2,473.2300	2.4732	(0.669)	0	0	0
2022/08/22	R248	03/11/2022	11.32	Call	Bond Future	2,232.6200	2.2326	2,156.6700	2.1567	(3.402)	0	0	0
2022/08/22	R248	03/11/2022			Bond Future	11.3533	80.1110	11.3621	80.0520	0.077	0.0000	0.0000	258,752

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
2022/08/22	R248	03/11/2022	10.00	Call	Bond Future	76.7700	0.0768	66.4900	0.0665	(13.391)	0	0	1,350
2022/08/22	R248	03/11/2022	10.00	Put	Bond Future	10,166.1000	10.1661	10,214.7800	10.2148	0.479	0	0	0
2022/08/22	R248	03/11/2022	11.90	Call	Bond Future	4,606.5000	4.6065	4,522.0300	4.5220	(1.834)	0	0	0
2022/08/22	R248	03/11/2022	11.90	Put	Bond Future	1,082.6400	1.0826	1,057.1300	1.0571	(2.356)	0	0	0
2022/08/22	R248	03/11/2022	11.30	Call	Bond Future	2,164.0200	2.1640	2,088.7600	2.0888	(3.478)	0	0	0
2022/08/22	R248	03/11/2022	11.31	Call	Bond Future	2,198.2600	2.1983	2,122.6500	2.1226	(3.440)	0	0	0
2022/08/22	R248	03/11/2022	11.32	Put	Bond Future	2,456.7400	2.4567	2,439.7500	2.4397	(0.692)	0	0	0
2022/08/22	R248	02/02/2023	11.08	Call	Bond Future	2,361.9700	2.3620	2,307.2100	2.3072	(2.318)	0	0	0
2022/08/22	R248	02/02/2023	11.08	Put	Bond Future	5,119.5400	5.1195	5,125.3400	5.1253	0.113	0	0	0
2022/08/22	R248	02/02/2023	11.10	Put	Bond Future	5,037.3200	5.0373	5,042.5600	5.0426	0.104	0	0	0
2022/08/22	R248	02/02/2023			Bond Future	11.4869	81.4789	11.4962	81.4183	0.080	0.0000	0.0000	0
2022/08/22	R248	02/02/2023	11.07	Call	Bond Future	2,333.5900	2.3336	2,279.1200	2.2791	(2.334)	0	0	0
2022/08/22	R248	02/02/2023	11.07	Put	Bond Future	5,161.0600	5.1611	5,167.1500	5.1672	0.118	0	0	0
2022/08/22	R248	02/02/2023	11.10	Call	Bond Future	2,419.2500	2.4193	2,363.9300	2.3639	(2.287)	0	0	2,700
2022/08/22	R248	02/02/2023	10.40	Call	Bond Future	888.3100	0.8883	855.4100	0.8554	(3.704)	0	0	2,700
2022/08/22	R248	02/02/2023	10.40	Put	Bond Future	8,650.6000	8.6506	8,678.2600	8.6783	0.320	0	0	0
2022/08/22	R248	02/02/2023	11.06	Call	Bond Future	2,305.3900	2.3054	2,251.2000	2.2512	(2.351)	0	0	0
2022/08/22	R248	02/02/2023	11.06	Put	Bond Future	5,202.8800	5.2029	5,209.2500	5.2092	0.122	0	0	0
2022/08/22	R248	04/05/2023	11.35	Call	Bond Future	3,691.5900	3.6916	3,636.6800	3.6367	(1.487)	0	0	0
2022/08/22	R248	04/05/2023	11.35	Put	Bond Future	5,282.4500	5.2825	5,289.9800	5.2900	0.143	0	0	0
2022/08/22	R248	04/05/2023			Bond Future	11.5916	78.6184	11.6013	78.5560	0.083	0.0000	0.0000	0
2022/08/22	R248	04/05/2023	11.33	Call	Bond Future	3,628.7300	3.6287	3,574.2000	3.5742	(1.503)	0	0	0
2022/08/22	R248	04/05/2023	11.33	Put	Bond Future	5,353.8600	5.3539	5,361.7700	5.3618	0.148	0	0	0
2022/08/22	R248	04/05/2023	11.34	Call	Bond Future	3,660.1000	3.6601	3,605.3800	3.6054	(1.495)	0	0	0
2022/08/22	R248	04/05/2023	11.34	Put	Bond Future	5,318.0500	5.3180	5,325.7700	5.3258	0.145	0	0	0
2022/08/22	R248	03/08/2023	12.11	Call	Bond Future	6,714.4700	6.7145	6,652.9300	6.6529	(0.917)	0	0	0
2022/08/22	R248	03/08/2023	12.11	Put	Bond Future	4,091.9000	4.0919	4,094.6200	4.0946	0.066	0	0	0
2022/08/22	R248	03/08/2023			Bond Future	11.6857	80.2360	11.6958	80.1718	0.086	0.0000	0.0000	0
2022/08/22	R248	03/08/2023	12.09	Call	Bond Future	6,641.1300	6.6411	6,579.8000	6.5798	(0.923)	0	0	0
2022/08/22	R248	03/08/2023	12.09	Put	Bond Future	4,138.5900	4.1386	4,141.5200	4.1415	0.071	0	0	0
2022/08/22	R248	03/08/2023	12.10	Call	Bond Future	6,677.9300	6.6779	6,616.4900	6.6165	(0.920)	0	0	0
2022/08/22	R248	03/08/2023	12.10	Put	Bond Future	4,115.3300	4.1153	4,118.1500	4.1181	0.069	0	0	0
2022/08/22	R248	02/11/2023	11.47	Call	Bond Future	4,640.0200	4.6400	4,590.0500	4.5900	(1.077)	0	0	0
2022/08/22	R248	02/11/2023	11.48	Call	Bond Future	4,670.5600	4.6706	4,620.4500	4.6205	(1.073)	0	0	0
2022/08/22	R248	02/11/2023	11.49	Put	Bond Future	6,797.6800	6.7977	6,812.6700	6.8127	0.221	0	0	0
2022/08/22	R248	02/11/2023			Bond Future	11.8176	77.2483	11.8281	77.1831	0.088	0.0000	0.0000	0
2022/08/22	R248	02/11/2023	11.47	Put	Bond Future	6,868.1400	6.8681	6,883.4200	6.8834	0.222	0	0	0
2022/08/22	R248	02/11/2023	11.48	Put	Bond Future	6,832.9900	6.8330	6,848.1300	6.8481	0.222	0	0	0
2022/08/22	R248	02/11/2023	11.49	Call	Bond Future	4,700.8500	4.7008	4,650.5900	4.6506	(1.069)	0	0	0

Total

1485956