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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/08	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/08	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/08	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/08	2025	04/08/2022		Bond Future	163.3048	163.3048	163.3048	163.3048	0.000	0.0000	0.0000	0
2022/08/08	2025	03/11/2022		Bond Future	166.2116	166.2116	166.1497	166.1497	(0.037)	0.0000	0.0000	7,599
2022/08/08	2025	02/02/2023		Bond Future	167.4867	167.4867	167.4221	167.4221	(0.039)	0.0000	0.0000	1,918
2022/08/08	2025	04/05/2023		Bond Future	170.6182	170.6182	170.5517	170.5517	(0.039)	0.0000	0.0000	0
2022/08/08	2025	03/08/2023		Bond Future	172.3846	172.3846	172.3156	172.3156	(0.040)	0.0000	0.0000	0
2022/08/08	2025	02/11/2023		Bond Future	175.4336	175.4336	175.3639	175.3639	(0.040)	0.0000	0.0000	0
2022/08/08	2029	04/08/2022		Bond Future	120.4003	120.4003	120.4003	120.4003	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/08	2029	03/11/2022			Bond Future	121.2413	121.2413	121.2583	121.2583	0.014	0.0000	0.0000	1,519
2022/08/08	2029	02/02/2023			Bond Future	123.4117	123.4117	123.4279	123.4279	0.013	0.0000	0.0000	728
2022/08/08	2029	04/05/2023			Bond Future	124.4205	124.4205	124.4364	124.4364	0.013	0.0000	0.0000	0
2022/08/08	2029	03/08/2023			Bond Future	126.9947	126.9947	127.0102	127.0102	0.012	0.0000	0.0000	0
2022/08/08	2029	02/11/2023			Bond Future	127.8964	127.8964	127.9124	127.9124	0.013	0.0000	0.0000	0
2022/08/08	2030	04/08/2022			Bond Future	10.2500	88.6614	10.2500	88.6614	0.000	0.0000	0.0000	0
2022/08/08	2030	03/11/2022	9.70	Call	Bond Future	428.7000	0.4287	440.7900	0.4408	2.820	0	0	500
2022/08/08	2030	03/11/2022	9.70	Put	Bond Future	3,966.7400	3.9667	3,825.1900	3.8252	(3.568)	0	0	0
2022/08/08	2030	03/11/2022	10.10	Call	Bond Future	940.2100	0.9402	969.9000	0.9699	3.158	0	0	0
2022/08/08	2030	03/11/2022	10.10	Put	Bond Future	2,573.1500	2.5731	2,449.2000	2.4492	(4.817)	0	0	0
2022/08/08	2030	03/11/2022	10.20	Put	Bond Future	2,283.8700	2.2839	2,165.6500	2.1656	(5.176)	0	0	0
2022/08/08	2030	03/11/2022			Bond Future	10.4516	89.9241	10.4181	90.0777	(0.320)	0.0000	0.0000	67,852
2022/08/08	2030	03/11/2022	10.08	Call	Bond Future	906.6700	0.9067	935.2700	0.9353	3.154	0	0	0
2022/08/08	2030	03/11/2022	10.08	Put	Bond Future	2,633.6600	2.6337	2,508.6200	2.5086	(4.748)	0	0	0
2022/08/08	2030	03/11/2022	10.09	Call	Bond Future	923.3500	0.9233	952.4800	0.9525	3.155	0	0	0
2022/08/08	2030	03/11/2022	10.09	Put	Bond Future	2,603.3000	2.6033	2,478.7900	2.4788	(4.783)	0	0	0
2022/08/08	2030	03/11/2022	10.20	Call	Bond Future	1,119.3100	1.1193	1,154.7300	1.1547	3.164	0	0	500
2022/08/08	2030	03/11/2022	11.57	Call	Bond Future	5,272.2600	5.2723	5,389.6500	5.3897	2.227	0	0	0
2022/08/08	2030	03/11/2022	11.57	Put	Bond Future	323.5900	0.3236	287.3400	0.2873	(11.202)	0	0	500
2022/08/08	2030	02/02/2023	11.16	Put	Bond Future	1,432.4200	1.4324	1,362.3900	1.3624	(4.889)	0	0	388
2022/08/08	2030	02/02/2023	11.35	Call	Bond Future	4,414.8600	4.4149	4,508.0300	4.5080	2.110	0	0	5,000
2022/08/08	2030	02/02/2023	11.35	Put	Bond Future	1,200.7800	1.2008	1,138.4300	1.1384	(5.192)	0	0	0
2022/08/08	2030	02/02/2023	9.99	Call	Bond Future	1,148.5100	1.1485	1,182.4800	1.1825	2.958	0	0	0
2022/08/08	2030	02/02/2023	10.00	Call	Bond Future	1,163.1300	1.1631	1,197.5000	1.1975	2.955	0	0	0
2022/08/08	2030	02/02/2023	10.01	Put	Bond Future	3,897.2800	3.8973	3,776.5200	3.7765	(3.099)	0	0	0
2022/08/08	2030	02/02/2023	9.80	Call	Bond Future	895.3700	0.8954	922.3600	0.9224	3.014	0	0	0
2022/08/08	2030	02/02/2023	9.94	Put	Bond Future	4,120.6400	4.1206	3,997.1700	3.9972	(2.996)	0	0	102
2022/08/08	2030	02/02/2023	9.20	Call	Bond Future	386.7100	0.3867	398.0500	0.3980	2.932	0	0	0
2022/08/08	2030	02/02/2023	9.20	Put	Bond Future	6,949.5700	6.9496	6,805.3900	6.8054	(2.075)	0	0	0
2022/08/08	2030	02/02/2023	9.66	Call	Bond Future	735.9700	0.7360	758.3700	0.7584	3.044	0	0	0
2022/08/08	2030	02/02/2023	9.66	Put	Bond Future	5,090.9200	5.0909	4,957.8000	4.9578	(2.615)	0	0	102
2022/08/08	2030	02/02/2023	8.81	Put	Bond Future	8,707.8300	8.7078	8,558.1800	8.5582	(1.719)	0	0	0
2022/08/08	2030	02/02/2023	9.04	Call	Bond Future	308.5400	0.3085	317.2900	0.3173	2.836	0	0	0
2022/08/08	2030	02/02/2023	9.04	Put	Bond Future	7,655.0300	7.6550	7,508.2600	7.5083	(1.917)	0	0	0
2022/08/08	2030	02/02/2023	9.08	Put	Bond Future	7,476.4100	7.4764	7,330.2400	7.3302	(1.955)	0	0	0
2022/08/08	2030	02/02/2023			Bond Future	10.6097	87.5066	10.5748	87.6621	(0.329)	0.0000	0.0000	5,200
2022/08/08	2030	02/02/2023	11.55	Call	Bond Future	5,051.6200	5.0516	5,152.2700	5.1523	1.992	0	0	5,000
2022/08/08	2030	02/02/2023	11.55	Put	Bond Future	995.1400	0.9951	940.2700	0.9403	(5.514)	0	0	0
2022/08/08	2030	02/02/2023	11.12	Call	Bond Future	3,718.1400	3.7181	3,801.9600	3.8020	2.254	0	0	0
2022/08/08	2030	02/02/2023	11.12	Put	Bond Future	1,486.2900	1.4863	1,414.5900	1.4146	(4.824)	0	0	0
2022/08/08	2030	02/02/2023	11.16	Call	Bond Future	3,836.1400	3.8361	3,921.6300	3.9216	2.229	0	0	0
2022/08/08	2030	02/02/2023	9.99	Put	Bond Future	3,959.7300	3.9597	3,838.1800	3.8382	(3.070)	0	0	0
2022/08/08	2030	02/02/2023	10.00	Put	Bond Future	3,928.0900	3.9281	3,806.9400	3.8069	(3.084)	0	0	0
2022/08/08	2030	02/02/2023	10.01	Call	Bond Future	1,178.5600	1.1786	1,213.3200	1.2133	2.949	0	0	0
2022/08/08	2030	02/02/2023	9.80	Put	Bond Future	4,591.3600	4.5914	4,462.8300	4.4628	(2.799)	0	0	0
2022/08/08	2030	02/02/2023	9.83	Call	Bond Future	932.5300	0.9325	960.5600	0.9606	3.006	0	0	388
2022/08/08	2030	02/02/2023	9.83	Put	Bond Future	4,488.0900	4.4881	4,360.6000	4.3606	(2.841)	0	0	0

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2022/08/08	2030	02/02/2023	9.94	Call	Bond Future	1,077.6400		1.0776	1,109.6900	1.1097	2.974	0	0	0
2022/08/08	2030	02/02/2023	9.79	Call	Bond Future	883.1600		0.8832	909.7900	0.9098	3.015	0	0	0
2022/08/08	2030	02/02/2023	9.79	Put	Bond Future	4,626.0200		4.6260	4,497.1300	4.4971	(2.786)	0	0	0
2022/08/08	2030	02/02/2023	8.81	Call	Bond Future	220.4200		0.2204	226.2900	0.2263	2.663	0	0	102
2022/08/08	2030	02/02/2023	9.08	Call	Bond Future	326.6000		0.3266	335.9500	0.3359	2.863	0	0	388
2022/08/08	2030	04/05/2023	11.34	Call	Bond Future	4,303.4000		4.3034	4,390.5100	4.3905	2.024	0	0	0
2022/08/08	2030	04/05/2023	11.34	Put	Bond Future	1,884.3800		1.8844	1,813.5800	1.8136	(3.757)	0	0	150
2022/08/08	2030	04/05/2023	10.42	Call	Bond Future	2,084.3700		2.0844	2,137.7600	2.1378	2.561	0	0	479
2022/08/08	2030	04/05/2023	10.42	Put	Bond Future	3,599.6800		3.5997	3,495.1600	3.4952	(2.904)	0	0	0
2022/08/08	2030	04/05/2023	10.52	Call	Bond Future	2,283.8700		2.2839	2,341.0100	2.3410	2.502	0	0	0
2022/08/08	2030	04/05/2023	10.52	Put	Bond Future	3,360.4800		3.3605	3,259.7100	3.2597	(2.999)	0	0	0
2022/08/08	2030	04/05/2023	10.53	Call	Bond Future	2,304.5800		2.3046	2,362.1000	2.3621	2.496	0	0	0
2022/08/08	2030	04/05/2023	10.53	Put	Bond Future	3,337.4700		3.3375	3,237.0800	3.2371	(3.008)	0	0	0
2022/08/08	2030	04/05/2023	9.67	Call	Bond Future	967.8800		0.9679	996.0500	0.9961	2.910	0	0	479
2022/08/08	2030	04/05/2023	9.67	Put	Bond Future	5,862.7400		5.8627	5,733.0000	5.7330	(2.213)	0	0	0
2022/08/08	2030	04/05/2023	9.78	Call	Bond Future	1,085.0600		1.0851	1,116.3800	1.1164	2.886	0	0	388
2022/08/08	2030	04/05/2023	9.78	Put	Bond Future	5,474.2200		5.4742	5,347.6300	5.3476	(2.312)	0	0	0
2022/08/08	2030	04/05/2023	10.00	Call	Bond Future	1,378.6600		1.3787	1,417.0200	1.4170	2.782	0	0	1,080
2022/08/08	2030	04/05/2023	10.00	Put	Bond Future	4,766.8600		4.7669	4,647.3100	4.6473	(2.508)	0	0	0
2022/08/08	2030	04/05/2023	9.03	Call	Bond Future	485.3600		0.4854	499.6000	0.4996	2.934	0	0	388
2022/08/08	2030	04/05/2023	9.03	Put	Bond Future	8,393.2100		8.3932	8,249.5400	8.2495	(1.712)	0	0	0
2022/08/08	2030	04/05/2023	9.58	Put	Bond Future	6,194.2100		6.1942	6,062.0900	6.0621	(2.133)	0	0	0
2022/08/08	2030	04/05/2023			Bond Future	10.7681		89.1251	10.7315	89.2830	(0.340)	0.0000	0.0000	0
2022/08/08	2030	04/05/2023	12.57	Call	Bond Future	8,114.9500		8.1150	8,235.4800	8.2355	1.485	0	0	0
2022/08/08	2030	04/05/2023	12.57	Put	Bond Future	775.8000		0.7758	738.4200	0.7384	(4.818)	0	0	350
2022/08/08	2030	04/05/2023	11.62	Call	Bond Future	5,113.7600		5.1138	5,209.9200	5.2099	1.880	0	0	0
2022/08/08	2030	04/05/2023	11.62	Put	Bond Future	1,541.4700		1.5415	1,479.7200	1.4797	(4.006)	0	0	388
2022/08/08	2030	04/05/2023	12.04	Call	Bond Future	6,402.9700		6.4030	6,511.1200	6.5111	1.689	0	0	0
2022/08/08	2030	04/05/2023	12.04	Put	Bond Future	1,137.9600		1.1380	1,088.2000	1.0882	(4.373)	0	0	1,080
2022/08/08	2030	04/05/2023	12.50	Call	Bond Future	7,885.0800		7.8851	8,004.1400	8.0041	1.510	0	0	0
2022/08/08	2030	04/05/2023	12.50	Put	Bond Future	815.9900		0.8160	777.1400	0.7771	(4.761)	0	0	479
2022/08/08	2030	04/05/2023	10.54	Call	Bond Future	2,325.3800		2.3254	2,383.2800	2.3833	2.490	0	0	0
2022/08/08	2030	04/05/2023	10.54	Put	Bond Future	3,314.5800		3.3146	3,214.5700	3.2146	(3.017)	0	0	0
2022/08/08	2030	04/05/2023	10.65	Call	Bond Future	2,561.1800		2.5612	2,623.2400	2.6232	2.423	0	0	350
2022/08/08	2030	04/05/2023	10.65	Put	Bond Future	3,071.5800		3.0716	2,975.7300	2.9757	(3.121)	0	0	0
2022/08/08	2030	04/05/2023	9.58	Call	Bond Future	882.9700		0.8830	908.7600	0.9088	2.921	0	0	150
2022/08/08	2030	03/08/2023	12.89	Call	Bond Future	8,768.2700		8.7683	8,890.8300	8.8908	1.398	0	0	0
2022/08/08	2030	03/08/2023	12.89	Put	Bond Future	943.9900		0.9440	906.0100	0.9060	(4.023)	0	0	350
2022/08/08	2030	03/08/2023	11.34	Call	Bond Future	4,271.4000		4.2714	4,356.0300	4.3560	1.981	0	0	0
2022/08/08	2030	03/08/2023	11.34	Put	Bond Future	2,456.3300		2.4563	2,380.4200	2.3804	(3.090)	0	0	0
2022/08/08	2030	03/08/2023	11.35	Call	Bond Future	4,297.5200		4.2975	4,382.4500	4.3825	1.976	0	0	0
2022/08/08	2030	03/08/2023	11.36	Put	Bond Future	2,427.4600		2.4275	2,352.1500	2.3522	(3.102)	0	0	0
2022/08/08	2030	03/08/2023	10.40	Call	Bond Future	2,163.8100		2.1638	2,217.8500	2.2178	2.497	0	0	1,012
2022/08/08	2030	03/08/2023	10.65	Call	Bond Future	2,652.1500		2.6521	2,714.5200	2.7145	2.352	0	0	350
2022/08/08	2030	03/08/2023	10.65	Put	Bond Future	3,698.1500		3.6981	3,599.9800	3.6000	(2.655)	0	0	0
2022/08/08	2030	03/08/2023			Bond Future	10.8989		86.9458	10.8605	87.1063	(0.353)	0.0000	0.0000	0
2022/08/08	2030	03/08/2023	12.59	Call	Bond Future	7,866.1800		7.8662	7,982.4700	7.9825	1.478	0	0	0
2022/08/08	2030	03/08/2023	12.59	Put	Bond Future	1,161.7800		1.1618	1,117.5300	1.1175	(3.809)	0	0	1,012

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2022/08/08	2030	03/08/2023	11.35	Put	Bond Future	2,441.8600	2.4419	2,366.2500	2.3663	(3.096)	0	0	0
2022/08/08	2030	03/08/2023	11.36	Call	Bond Future	4,323.6900	4.3237	4,408.9200	4.4089	1.971	0	0	0
2022/08/08	2030	03/08/2023	10.40	Put	Bond Future	4,276.3300	4.2763	4,169.8300	4.1698	(2.490)	0	0	0
2022/08/08	2030	02/11/2023	10.81	Call	Bond Future	2,829.6100	2.8296	2,895.1200	2.8951	2.315	0	0	0
2022/08/08	2030	02/11/2023	10.81	Put	Bond Future	3,990.5100	3.9905	3,892.4000	3.8924	(2.459)	0	0	0
2022/08/08	2030	02/11/2023	10.80	Call	Bond Future	2,809.4400	2.8094	2,874.6400	2.8746	2.321	0	0	0
2022/08/08	2030	02/11/2023	10.80	Put	Bond Future	4,011.2800	4.0113	3,912.8600	3.9129	(2.454)	0	0	0
2022/08/08	2030	02/11/2023			Bond Future	11.0960	88.4598	11.0554	88.6234	(0.366)	0.0000	0.0000	0
2022/08/08	2030	02/11/2023	10.82	Call	Bond Future	2,849.4700	2.8495	2,915.2800	2.9153	2.310	0	0	0
2022/08/08	2030	02/11/2023	10.82	Put	Bond Future	3,969.4500	3.9694	3,871.6400	3.8716	(2.464)	0	0	0
2022/08/08	2032	04/08/2022			Bond Future	10.7000	88.4399	10.7000	88.4399	0.000	0.0000	0.0000	0
2022/08/08	2032	03/11/2022	9.31	Put	Bond Future	8,763.9200	8.7639	8,617.4500	8.6175	(1.671)	0	0	0
2022/08/08	2032	03/11/2022	9.36	Call	Bond Future	60.1200	0.0601	59.5400	0.0595	(0.965)	0	0	454
2022/08/08	2032	03/11/2022	9.36	Put	Bond Future	8,477.7000	8.4777	8,331.2900	8.3313	(1.727)	0	0	0
2022/08/08	2032	03/11/2022	9.46	Put	Bond Future	7,912.5800	7.9126	7,766.3600	7.7664	(1.848)	0	0	0
2022/08/08	2032	03/11/2022	10.56	Put	Bond Future	2,858.2600	2.8583	2,737.2000	2.7372	(4.235)	0	0	180
2022/08/08	2032	03/11/2022	9.92	Call	Bond Future	285.9900	0.2860	289.4500	0.2895	1.210	0	0	750
2022/08/08	2032	03/11/2022	9.92	Put	Bond Future	5,485.1900	5.4852	5,342.8200	5.3428	(2.596)	0	0	0
2022/08/08	2032	03/11/2022	10.11	Put	Bond Future	4,599.4400	4.5994	4,461.0800	4.4611	(3.008)	0	0	454
2022/08/08	2032	03/11/2022	10.16	Call	Bond Future	514.8300	0.5148	523.6800	0.5237	1.719	0	0	0
2022/08/08	2032	03/11/2022	10.16	Put	Bond Future	4,379.5600	4.3796	4,242.5800	4.2426	(3.128)	0	0	180
2022/08/08	2032	03/11/2022			Bond Future	10.8830	85.6138	10.8549	85.7596	(0.258)	0.0000	0.0000	157,135
2022/08/08	2032	03/11/2022	9.31	Call	Bond Future	51.6700	0.0517	51.0300	0.0510	(1.239)	0	0	180
2022/08/08	2032	03/11/2022	9.46	Call	Bond Future	80.6800	0.0807	80.2900	0.0803	(0.483)	0	0	500
2022/08/08	2032	03/11/2022	11.55	Call	Bond Future	4,167.8200	4.1678	4,250.8700	4.2509	1.993	0	0	0
2022/08/08	2032	03/11/2022	11.55	Put	Bond Future	798.4700	0.7985	735.6900	0.7357	(7.863)	0	0	500
2022/08/08	2032	03/11/2022	12.30	Call	Bond Future	7,211.4200	7.2114	7,327.9400	7.3279	1.616	0	0	0
2022/08/08	2032	03/11/2022	12.30	Put	Bond Future	264.7700	0.2648	235.4600	0.2355	(11.070)	0	0	750
2022/08/08	2032	03/11/2022	10.66	Call	Bond Future	1,378.4200	1.3784	1,408.3800	1.4084	2.174	0	0	0
2022/08/08	2032	03/11/2022	10.66	Put	Bond Future	2,545.9800	2.5460	2,430.1100	2.4301	(4.551)	0	0	0
2022/08/08	2032	03/11/2022	10.67	Call	Bond Future	1,401.6000	1.4016	1,432.1100	1.4321	2.177	0	0	750
2022/08/08	2032	03/11/2022	10.67	Put	Bond Future	2,516.3400	2.5163	2,401.0200	2.4010	(4.583)	0	0	0
2022/08/08	2032	03/11/2022	11.45	Call	Bond Future	3,794.1500	3.7942	3,871.5000	3.8715	2.039	0	0	0
2022/08/08	2032	03/11/2022	11.45	Put	Bond Future	918.3600	0.9184	849.8800	0.8499	(7.457)	0	0	7,500
2022/08/08	2032	03/11/2022	10.21	Call	Bond Future	575.4900	0.5755	585.8500	0.5859	1.800	0	0	500
2022/08/08	2032	03/11/2022	10.21	Put	Bond Future	4,165.5000	4.1655	4,030.0300	4.0300	(3.252)	0	0	0
2022/08/08	2032	03/11/2022	10.49	Call	Bond Future	1,020.4200	1.0204	1,041.8000	1.0418	2.095	0	0	0
2022/08/08	2032	03/11/2022	10.49	Put	Bond Future	3,092.6500	3.0926	2,968.2000	2.9682	(4.024)	0	0	454
2022/08/08	2032	03/11/2022	10.56	Call	Bond Future	1,160.0600	1.1601	1,184.8300	1.1848	2.135	0	0	0
2022/08/08	2032	03/11/2022	10.11	Call	Bond Future	458.8700	0.4589	466.3400	0.4663	1.628	0	0	0
2022/08/08	2032	02/02/2023	11.69	Call	Bond Future	4,762.6400	4.7626	4,843.1700	4.8432	1.691	0	0	0
2022/08/08	2032	02/02/2023	11.69	Put	Bond Future	1,545.1700	1.5452	1,478.2000	1.4782	(4.334)	0	0	0
2022/08/08	2032	02/02/2023	10.40	Call	Bond Future	1,313.5800	1.3136	1,342.0900	1.3421	2.170	0	0	0
2022/08/08	2032	02/02/2023	10.40	Put	Bond Future	4,619.6900	4.6197	4,500.7000	4.5007	(2.576)	0	0	0
2022/08/08	2032	02/02/2023	10.50	Call	Bond Future	1,492.3400	1.4923	1,524.4700	1.5245	2.153	0	0	0
2022/08/08	2032	02/02/2023	10.50	Put	Bond Future	4,268.3700	4.2684	4,153.0000	4.1530	(2.703)	0	0	454
2022/08/08	2032	02/02/2023	10.67	Call	Bond Future	1,840.3400	1.8403	1,879.0400	1.8790	2.103	0	0	750

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/08	2032	02/02/2023	10.67	Put	Bond Future	3,724.9400	3.7249	3,616.1400	3.6161	(2.921)	0	0	0
2022/08/08	2032	02/02/2023	10.22	Call	Bond Future	1,027.6800	1.0277	1,050.1900	1.0502	2.190	0	0	500
2022/08/08	2032	02/02/2023	10.22	Put	Bond Future	5,298.7000	5.2987	5,173.7100	5.1737	(2.359)	0	0	0
2022/08/08	2032	02/02/2023	9.47	Call	Bond Future	333.2900	0.3333	339.6500	0.3397	1.908	0	0	500
2022/08/08	2032	02/02/2023	9.47	Put	Bond Future	8,778.7000	8.7787	8,637.5600	8.6376	(1.608)	0	0	0
2022/08/08	2032	02/02/2023	9.92	Call	Bond Future	660.4600	0.6605	674.7400	0.6747	2.162	0	0	750
2022/08/08	2032	02/02/2023	9.92	Put	Bond Future	6,571.0100	6.5710	6,437.7900	6.4378	(2.027)	0	0	0
2022/08/08	2032	02/02/2023			Bond Future	11.0372	87.1273	11.0081	87.2748	(0.264)	0.0000	0.0000	18
2022/08/08	2032	02/02/2023	11.84	Call	Bond Future	5,283.4800	5.2835	5,369.5700	5.3696	1.629	0	0	0
2022/08/08	2032	02/02/2023	11.84	Put	Bond Future	1,349.9500	1.3500	1,288.5400	1.2885	(4.549)	0	0	500
2022/08/08	2032	02/02/2023	12.75	Call	Bond Future	8,686.2100	8.6862	8,799.4000	8.7994	1.303	0	0	0
2022/08/08	2032	02/02/2023	12.75	Put	Bond Future	585.5300	0.5855	551.2200	0.5512	(5.860)	0	0	750
2022/08/08	2032	02/02/2023	10.38	Call	Bond Future	1,279.5100	1.2795	1,307.3100	1.3073	2.173	0	0	0
2022/08/08	2032	02/02/2023	10.38	Put	Bond Future	4,692.1400	4.6921	4,572.4400	4.5724	(2.551)	0	0	0
2022/08/08	2032	02/02/2023	10.39	Call	Bond Future	1,296.5800	1.2966	1,324.7300	1.3247	2.171	0	0	0
2022/08/08	2032	02/02/2023	10.39	Put	Bond Future	4,655.9300	4.6559	4,536.5800	4.5366	(2.563)	0	0	0
2022/08/08	2032	02/02/2023	10.16	Call	Bond Future	942.3100	0.9423	962.9800	0.9630	2.194	0	0	0
2022/08/08	2032	02/02/2023	10.16	Put	Bond Future	5,538.0800	5.5381	5,411.2500	5.4113	(2.290)	0	0	454
2022/08/08	2032	02/02/2023	9.31	Call	Bond Future	255.6200	0.2556	260.1800	0.2602	1.784	0	0	454
2022/08/08	2032	02/02/2023	9.31	Put	Bond Future	9,624.7800	9.6248	9,481.8400	9.4818	(1.485)	0	0	0
2022/08/08	2032	04/05/2023	10.89	Call	Bond Future	2,636.8000	2.6368	2,686.4200	2.6864	1.882	0	0	0
2022/08/08	2032	04/05/2023	10.89	Put	Bond Future	4,116.6600	4.1167	4,016.4800	4.0165	(2.434)	0	0	0
2022/08/08	2032	04/05/2023	11.37	Call	Bond Future	3,883.2400	3.8832	3,949.1600	3.9492	1.698	0	0	400
2022/08/08	2032	04/05/2023	13.43	Call	Bond Future	10,800.9300	10.8009	10,921.1700	10.9212	1.113	0	0	0
2022/08/08	2032	04/05/2023	13.43	Put	Bond Future	647.5800	0.6476	618.0200	0.6180	(4.565)	0	0	400
2022/08/08	2032	04/05/2023			Bond Future	11.1867	84.5795	11.1564	84.7293	(0.271)	0.0000	0.0000	0
2022/08/08	2032	04/05/2023	11.37	Put	Bond Future	2,986.1000	2.9861	2,902.2200	2.9022	(2.809)	0	0	0
2022/08/08	2032	04/05/2023	10.62	Call	Bond Future	2,048.3300	2.0483	2,088.9500	2.0890	1.983	0	0	400
2022/08/08	2032	04/05/2023	10.62	Put	Bond Future	4,904.9000	4.9049	4,795.7200	4.7957	(2.226)	0	0	0
2022/08/08	2032	04/05/2023	10.87	Call	Bond Future	2,590.1100	2.5901	2,639.0500	2.6390	1.889	0	0	0
2022/08/08	2032	04/05/2023	10.87	Put	Bond Future	4,170.9500	4.1710	4,070.0900	4.0701	(2.418)	0	0	0
2022/08/08	2032	04/05/2023	10.88	Call	Bond Future	2,613.2600	2.6133	2,662.5400	2.6625	1.886	0	0	0
2022/08/08	2032	04/05/2023	10.88	Put	Bond Future	4,143.5900	4.1436	4,043.0700	4.0431	(2.426)	0	0	0
2022/08/08	2032	03/08/2023	11.90	Call	Bond Future	5,442.0200	5.4420	5,523.7000	5.5237	1.501	0	0	5,000
2022/08/08	2032	03/08/2023	11.90	Put	Bond Future	2,650.1100	2.6501	2,579.5200	2.5795	(2.664)	0	0	0
2022/08/08	2032	03/08/2023	11.77	Call	Bond Future	5,053.2100	5.0532	5,131.2500	5.1313	1.544	0	0	0
2022/08/08	2032	03/08/2023	11.77	Put	Bond Future	2,862.8400	2.8628	2,788.6100	2.7886	(2.593)	0	0	0
2022/08/08	2032	03/08/2023			Bond Future	11.3072	86.3171	11.2756	86.4693	(0.279)	0.0000	0.0000	2,600
2022/08/08	2032	03/08/2023	11.75	Call	Bond Future	4,993.9700	4.9940	5,071.4500	5.0714	1.551	0	0	0
2022/08/08	2032	03/08/2023	11.75	Put	Bond Future	2,896.6700	2.8967	2,821.8800	2.8219	(2.582)	0	0	0
2022/08/08	2032	03/08/2023	11.76	Call	Bond Future	5,023.5600	5.0236	5,101.3200	5.1013	1.548	0	0	0
2022/08/08	2032	03/08/2023	11.76	Put	Bond Future	2,879.7100	2.8797	2,805.2000	2.8052	(2.587)	0	0	0
2022/08/08	2032	02/11/2023	11.24	Call	Bond Future	3,424.0300	3.4240	3,485.2900	3.4853	1.789	0	0	0
2022/08/08	2032	02/11/2023	11.24	Put	Bond Future	4,615.3900	4.6154	4,521.4400	4.5214	(2.036)	0	0	0
2022/08/08	2032	02/11/2023			Bond Future	11.4922	83.6660	11.4590	83.8212	(0.288)	0.0000	0.0000	0
2022/08/08	2032	02/11/2023	11.22	Call	Bond Future	3,378.0400	3.3780	3,438.7300	3.4387	1.797	0	0	0
2022/08/08	2032	02/11/2023	11.22	Put	Bond Future	4,664.8500	4.6649	4,570.3300	4.5703	(2.026)	0	0	0
2022/08/08	2032	02/11/2023	11.23	Call	Bond Future	3,400.9900	3.4010	3,461.9700	3.4620	1.793	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/08	2032	02/11/2023	11.23	Put	Bond Future	4,640.0600	4.6401	4,545.8300	4.5458	(2.031)	0	0	0
2022/08/08	2033	04/08/2022			Bond Future	114.2177	114.2177	114.2177	114.2177	0.000	0.0000	0.0000	0
2022/08/08	2033	03/11/2022			Bond Future	114.4868	114.4868	114.7186	114.7186	0.202	0.0000	0.0000	1,267
2022/08/08	2033	02/02/2023			Bond Future	116.5360	116.5360	116.7709	116.7709	0.202	0.0000	0.0000	5,967
2022/08/08	2033	04/05/2023			Bond Future	117.3306	117.3306	117.5693	117.5693	0.203	0.0000	0.0000	0
2022/08/08	2033	03/08/2023			Bond Future	119.7579	119.7579	120.0008	120.0008	0.203	0.0000	0.0000	0
2022/08/08	2033	02/11/2023			Bond Future	120.4427	120.4427	120.6902	120.6902	0.206	0.0000	0.0000	0
2022/08/08	2037	04/08/2022			Bond Future	11.0850	81.7987	11.0850	81.7987	0.000	0.0000	0.0000	0
2022/08/08	2037	03/11/2022	11.30	Put	Bond Future	2,068.5700	2.0686	1,927.4400	1.9274	(6.823)	0	0	0
2022/08/08	2037	03/11/2022	11.31	Call	Bond Future	2,459.1700	2.4592	2,547.6200	2.5476	3.597	0	0	0
2022/08/08	2037	03/11/2022	11.31	Put	Bond Future	2,042.3700	2.0424	1,902.2100	1.9022	(6.863)	0	0	0
2022/08/08	2037	03/11/2022	11.32	Call	Bond Future	2,492.7900	2.4928	2,582.2200	2.5822	3.588	0	0	0
2022/08/08	2037	03/11/2022			Bond Future	11.2403	83.0453	11.2023	83.2739	(0.338)	0.0000	0.0000	66,843
2022/08/08	2037	03/11/2022	11.30	Call	Bond Future	2,425.7600	2.4258	2,513.2400	2.5132	3.606	0	0	0
2022/08/08	2037	03/11/2022	11.32	Put	Bond Future	2,016.4500	2.0165	1,877.2700	1.8773	(6.902)	0	0	0
2022/08/08	2037	02/02/2023	11.97	Call	Bond Future	5,332.7800	5.3328	5,464.7000	5.4647	2.474	0	0	0
2022/08/08	2037	02/02/2023	11.03	Call	Bond Future	2,243.8800	2.2439	2,315.9600	2.3160	3.212	0	0	0
2022/08/08	2037	02/02/2023	11.03	Put	Bond Future	4,323.3200	4.3233	4,163.4700	4.1635	(3.697)	0	0	0
2022/08/08	2037	02/02/2023	11.04	Call	Bond Future	2,270.1500	2.2701	2,342.8800	2.3429	3.204	0	0	0
2022/08/08	2037	02/02/2023	11.04	Put	Bond Future	4,288.5500	4.2886	4,129.3500	4.1294	(3.712)	0	0	0
2022/08/08	2037	02/02/2023			Bond Future	11.3769	80.2560	11.3376	80.4879	(0.346)	0.0000	0.0000	63,547
2022/08/08	2037	02/02/2023	11.10	Call	Bond Future	2,431.0900	2.4311	2,507.7500	2.5078	3.153	0	0	636
2022/08/08	2037	02/02/2023	11.10	Put	Bond Future	4,084.6500	4.0846	3,929.3800	3.9294	(3.801)	0	0	0
2022/08/08	2037	02/02/2023	11.97	Put	Bond Future	1,953.9700	1.9540	1,853.9600	1.8540	(5.118)	0	0	636
2022/08/08	2037	02/02/2023	11.05	Call	Bond Future	2,296.5800	2.2966	2,369.9600	2.3700	3.195	0	0	0
2022/08/08	2037	02/02/2023	11.05	Put	Bond Future	4,254.0100	4.2540	4,095.4600	4.0955	(3.727)	0	0	0
2022/08/08	2037	04/05/2023	13.73	Put	Bond Future	806.6300	0.8066	763.2300	0.7632	(5.380)	0	0	400
2022/08/08	2037	04/05/2023	11.30	Call	Bond Future	3,287.0800	3.2871	3,378.4200	3.3784	2.779	0	0	0
2022/08/08	2037	04/05/2023	11.30	Put	Bond Future	4,517.9900	4.5180	4,373.6000	4.3736	(3.196)	0	0	0
2022/08/08	2037	04/05/2023	11.31	Call	Bond Future	3,315.3800	3.3154	3,407.2700	3.4073	2.772	0	0	0
2022/08/08	2037	04/05/2023	11.31	Put	Bond Future	4,487.3300	4.4873	4,343.4900	4.3435	(3.205)	0	0	0
2022/08/08	2037	04/05/2023	11.03	Put	Bond Future	5,417.8800	5.4179	5,258.5000	5.2585	(2.942)	0	0	0
2022/08/08	2037	04/05/2023			Bond Future	11.5110	81.7409	11.4702	81.9766	(0.354)	0.0000	0.0000	0
2022/08/08	2037	04/05/2023	11.78	Call	Bond Future	4,779.8200	4.7798	4,897.2300	4.8972	2.456	0	0	400
2022/08/08	2037	04/05/2023	11.78	Put	Bond Future	3,250.3000	3.2503	3,131.9800	3.1320	(3.640)	0	0	0
2022/08/08	2037	04/05/2023	13.73	Call	Bond Future	12,220.7400	12.2207	12,413.0700	12.4131	1.574	0	0	0
2022/08/08	2037	04/05/2023	11.32	Call	Bond Future	3,344.0700	3.3441	3,436.5200	3.4365	2.765	0	0	0
2022/08/08	2037	04/05/2023	11.32	Put	Bond Future	4,457.1200	4.4571	4,313.8400	4.3138	(3.215)	0	0	0
2022/08/08	2037	04/05/2023	11.03	Call	Bond Future	2,570.8700	2.5709	2,647.2200	2.6472	2.970	0	0	400
2022/08/08	2037	03/08/2023	12.13	Call	Bond Future	6,152.2000	6.1522	6,284.2800	6.2843	2.147	0	0	0
2022/08/08	2037	03/08/2023	12.13	Put	Bond Future	3,364.9900	3.3650	3,257.0600	3.2571	(3.207)	0	0	0
2022/08/08	2037	03/08/2023	12.12	Call	Bond Future	6,118.2300	6.1182	6,249.8800	6.2499	2.152	0	0	0
2022/08/08	2037	03/08/2023	12.12	Put	Bond Future	3,384.7900	3.3848	3,276.4300	3.2764	(3.201)	0	0	0
2022/08/08	2037	03/08/2023			Bond Future	11.6249	79.1605	11.5826	79.4005	(0.364)	0.0000	0.0000	0
2022/08/08	2037	03/08/2023	12.14	Call	Bond Future	6,186.2300	6.1862	6,318.7300	6.3187	2.142	0	0	0
2022/08/08	2037	03/08/2023	12.14	Put	Bond Future	3,345.3100	3.3453	3,237.8000	3.2378	(3.214)	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
2022/08/08	2037	02/11/2023	11.56	Put	Bond Future	5,477.9800	5.4780	5,338.1900	5.3382	(2.552)	0	0	0
2022/08/08	2037	02/11/2023	11.57	Call	Bond Future	4,273.1200	4.2731	4,378.2300	4.3782	2.460	0	0	0
2022/08/08	2037	02/11/2023	11.55	Put	Bond Future	5,506.8100	5.5068	5,366.5600	5.3666	(2.547)	0	0	0
2022/08/08	2037	02/11/2023			Bond Future	11.7797	80.5380	11.7357	80.7824	(0.373)	0.0000	0.0000	0
2022/08/08	2037	02/11/2023	11.56	Call	Bond Future	4,245.4500	4.2455	4,350.1200	4.3501	2.465	0	0	0
2022/08/08	2037	02/11/2023	11.57	Put	Bond Future	5,448.9400	5.4489	5,309.5900	5.3096	(2.557)	0	0	0
2022/08/08	2037	02/11/2023	11.55	Call	Bond Future	4,217.5100	4.2175	4,321.7200	4.3217	2.471	0	0	0
2022/08/08	2038	04/08/2022			Bond Future	128.5855	128.5855	128.5855	128.5855	0.000	0.0000	0.0000	0
2022/08/08	2038	03/11/2022			Bond Future	130.1419	130.1419	130.7331	130.7331	0.454	0.0000	0.0000	5,346
2022/08/08	2038	02/02/2023			Bond Future	130.5590	130.5590	131.1596	131.1596	0.460	0.0000	0.0000	0
2022/08/08	2038	04/05/2023			Bond Future	133.0005	133.0005	133.6118	133.6118	0.460	0.0000	0.0000	0
2022/08/08	2038	03/08/2023			Bond Future	133.7693	133.7693	134.3923	134.3923	0.466	0.0000	0.0000	0
2022/08/08	2038	02/11/2023			Bond Future	136.1343	136.1343	136.7688	136.7688	0.466	0.0000	0.0000	0
2022/08/08	2040	04/08/2022			Bond Future	11.1500	83.8519	11.1500	83.8519	0.000	0.0000	0.0000	0
2022/08/08	2040	03/11/2022	10.70	Call	Bond Future	873.7600	0.8738	907.9800	0.9080	3.916	0	0	1,078
2022/08/08	2040	03/11/2022	11.20	Call	Bond Future	2,156.8000	2.1568	2,236.2800	2.2363	3.685	0	0	1,078
2022/08/08	2040	03/11/2022	11.20	Put	Bond Future	2,704.8700	2.7049	2,537.2600	2.5373	(6.197)	0	0	0
2022/08/08	2040	03/11/2022	12.52	Call	Bond Future	7,913.9000	7.9139	8,107.9100	8.1079	2.452	0	0	0
2022/08/08	2040	03/11/2022	11.41	Put	Bond Future	2,077.5200	2.0775	1,931.5800	1.9316	(7.025)	0	0	0
2022/08/08	2040	03/11/2022	12.00	Call	Bond Future	5,401.4900	5.4015	5,559.0500	5.5590	2.917	0	0	1,160
2022/08/08	2040	03/11/2022	12.00	Put	Bond Future	942.7000	0.9427	853.1700	0.8532	(9.497)	0	0	0
2022/08/08	2040	03/11/2022	11.39	Call	Bond Future	2,817.2000	2.8172	2,916.2800	2.9163	3.517	0	0	0
2022/08/08	2040	03/11/2022	11.40	Call	Bond Future	2,854.1600	2.8542	2,954.2700	2.9543	3.508	0	0	0
2022/08/08	2040	03/11/2022			Bond Future	11.2838	85.2292	11.2459	85.4763	(0.336)	0.0000	0.0000	62,121
2022/08/08	2040	03/11/2022	10.70	Put	Bond Future	4,810.5600	4.8106	4,597.6900	4.5977	(4.425)	0	0	0
2022/08/08	2040	03/11/2022	10.80	Call	Bond Future	1,073.8000	1.0738	1,115.7900	1.1158	3.910	0	0	1,500
2022/08/08	2040	03/11/2022	10.80	Put	Bond Future	4,315.9300	4.3159	4,110.8300	4.1108	(4.752)	0	0	0
2022/08/08	2040	03/11/2022	12.52	Put	Bond Future	451.4100	0.4514	398.3300	0.3983	(11.759)	0	0	1,078
2022/08/08	2040	03/11/2022	11.41	Call	Bond Future	2,891.5000	2.8915	2,992.6500	2.9926	3.498	0	0	0
2022/08/08	2040	03/11/2022	11.50	Call	Bond Future	3,236.1900	3.2362	3,346.6200	3.3466	3.412	0	0	1,500
2022/08/08	2040	03/11/2022	11.50	Put	Bond Future	1,849.1400	1.8491	1,712.4800	1.7125	(7.390)	0	0	0
2022/08/08	2040	03/11/2022	11.30	Call	Bond Future	2,493.5600	2.4936	2,583.3100	2.5833	3.599	0	0	1,160
2022/08/08	2040	03/11/2022	11.30	Put	Bond Future	2,388.6500	2.3887	2,231.3100	2.2313	(6.587)	0	0	0
2022/08/08	2040	03/11/2022	11.39	Put	Bond Future	2,131.4300	2.1314	1,983.4200	1.9834	(6.944)	0	0	0
2022/08/08	2040	03/11/2022	11.40	Put	Bond Future	2,104.2500	2.1043	1,957.2700	1.9573	(6.985)	0	0	0
2022/08/08	2040	02/02/2023	12.07	Put	Bond Future	2,029.8800	2.0299	1,925.2700	1.9253	(5.154)	0	0	621
2022/08/08	2040	02/02/2023	12.24	Call	Bond Future	6,761.8100	6.7618	6,917.7000	6.9177	2.305	0	0	0
2022/08/08	2040	02/02/2023	12.24	Put	Bond Future	1,753.0600	1.7531	1,658.3200	1.6583	(5.404)	0	0	0
2022/08/08	2040	02/02/2023	12.27	Call	Bond Future	6,889.8300	6.8898	7,047.3800	7.0474	2.287	0	0	0
2022/08/08	2040	02/02/2023	12.27	Put	Bond Future	1,708.2300	1.7082	1,615.1500	1.6151	(5.449)	0	0	388
2022/08/08	2040	02/02/2023	11.12	Call	Bond Future	2,606.9700	2.6070	2,688.6900	2.6887	3.135	0	0	0
2022/08/08	2040	02/02/2023	11.12	Put	Bond Future	4,518.6000	4.5186	4,349.6900	4.3497	(3.738)	0	0	0
2022/08/08	2040	02/02/2023	11.19	Call	Bond Future	2,816.5100	2.8165	2,903.1800	2.9032	3.077	0	0	621
2022/08/08	2040	02/02/2023	11.19	Put	Bond Future	4,267.5300	4.2675	4,103.5700	4.1036	(3.842)	0	0	0
2022/08/08	2040	02/02/2023	10.93	Call	Bond Future	2,082.1800	2.0822	2,150.6700	2.1507	3.289	0	0	0
2022/08/08	2040	02/02/2023	10.96	Call	Bond Future	2,160.4000	2.1604	2,230.9500	2.2309	3.266	0	0	388

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/08	2040	02/02/2023	10.96	Put	Bond Future	5,139.7900	5.1398	4,959.7100	4.9597	(3.504)	0	0	0
2022/08/08	2040	02/02/2023			Bond Future	11.4145	82.2282	11.3753	82.4788	(0.344)	0.0000	0.0000	64,040
2022/08/08	2040	02/02/2023	12.07	Call	Bond Future	6,047.3600	6.0474	6,193.3800	6.1934	2.415	0	0	0
2022/08/08	2040	02/02/2023	11.11	Call	Bond Future	2,577.9000	2.5779	2,658.9100	2.6589	3.142	0	0	0
2022/08/08	2040	02/02/2023	11.11	Put	Bond Future	4,555.6500	4.5556	4,386.0300	4.3860	(3.723)	0	0	0
2022/08/08	2040	02/02/2023	10.93	Put	Bond Future	5,264.1200	5.2641	5,081.9800	5.0820	(3.460)	0	0	0
2022/08/08	2040	02/02/2023	11.10	Call	Bond Future	2,548.7600	2.5488	2,629.0600	2.6291	3.151	0	0	0
2022/08/08	2040	02/02/2023	11.10	Put	Bond Future	4,592.7200	4.5927	4,422.3900	4.4224	(3.709)	0	0	0
2022/08/08	2040	02/02/2023	10.18	Call	Bond Future	691.7200	0.6917	717.7100	0.7177	3.757	0	0	0
2022/08/08	2040	02/02/2023	10.18	Put	Bond Future	9,189.3300	9.1893	8,964.6900	8.9647	(2.445)	0	0	0
2022/08/08	2040	02/02/2023	10.21	Call	Bond Future	724.6800	0.7247	751.9000	0.7519	3.756	0	0	388
2022/08/08	2040	02/02/2023	10.21	Put	Bond Future	9,000.0200	9.0000	8,776.6100	8.7766	(2.482)	0	0	0
2022/08/08	2040	04/05/2023	12.78	Call	Bond Future	9,030.0000	9.0300	9,203.8500	9.2038	1.925	0	0	0
2022/08/08	2040	04/05/2023	12.78	Put	Bond Future	1,827.7300	1.8277	1,746.7700	1.7468	(4.430)	0	0	388
2022/08/08	2040	04/05/2023	13.45	Put	Bond Future	1,168.0400	1.1680	1,110.2300	1.1102	(4.949)	0	0	486
2022/08/08	2040	04/05/2023	11.43	Call	Bond Future	3,897.9800	3.8980	4,002.8500	4.0029	2.690	0	0	0
2022/08/08	2040	04/05/2023	11.43	Put	Bond Future	4,605.0300	4.6050	4,455.0900	4.4551	(3.256)	0	0	0
2022/08/08	2040	04/05/2023	10.73	Put	Bond Future	7,352.0000	7.3520	7,160.8600	7.1609	(2.600)	0	0	0
2022/08/08	2040	04/05/2023			Bond Future	11.5422	83.7497	11.5016	84.0045	(0.352)	0.0000	0.0000	0
2022/08/08	2040	04/05/2023	11.48	Call	Bond Future	4,058.9200	4.0589	4,166.7600	4.1668	2.657	0	0	486
2022/08/08	2040	04/05/2023	11.48	Put	Bond Future	4,449.7900	4.4498	4,302.8200	4.3028	(3.303)	0	0	0
2022/08/08	2040	04/05/2023	13.45	Call	Bond Future	11,854.3500	11.8543	12,051.3500	12.0513	1.662	0	0	0
2022/08/08	2040	04/05/2023	11.41	Call	Bond Future	3,834.4100	3.8344	3,938.0800	3.9381	2.704	0	0	0
2022/08/08	2040	04/05/2023	11.41	Put	Bond Future	4,668.4700	4.6685	4,517.3300	4.5173	(3.237)	0	0	0
2022/08/08	2040	04/05/2023	11.42	Call	Bond Future	3,866.1400	3.8661	3,970.4100	3.9704	2.697	0	0	0
2022/08/08	2040	04/05/2023	11.42	Put	Bond Future	4,636.6500	4.6367	4,486.1100	4.4861	(3.247)	0	0	0
2022/08/08	2040	04/05/2023	10.17	Call	Bond Future	1,074.9500	1.0750	1,111.7800	1.1118	3.426	0	0	388
2022/08/08	2040	04/05/2023	10.17	Put	Bond Future	10,418.0600	10.4181	10,200.0800	10.2001	(2.092)	0	0	0
2022/08/08	2040	04/05/2023	10.73	Call	Bond Future	2,011.6500	2.0116	2,075.3200	2.0753	3.165	0	0	486
2022/08/08	2040	04/05/2023	10.92	Call	Bond Future	2,447.5400	2.4475	2,521.9900	2.5220	3.042	0	0	388
2022/08/08	2040	04/05/2023	10.92	Put	Bond Future	6,491.0800	6.4911	6,310.7200	6.3107	(2.779)	0	0	0
2022/08/08	2040	03/08/2023	12.23	Call	Bond Future	6,964.9300	6.9649	7,111.2300	7.1112	2.101	0	0	0
2022/08/08	2040	03/08/2023	12.23	Put	Bond Future	3,519.1200	3.5191	3,405.9800	3.4060	(3.215)	0	0	0
2022/08/08	2040	03/08/2023			Bond Future	11.6506	80.9603	11.6085	81.2197	(0.361)	0.0000	0.0000	0
2022/08/08	2040	03/08/2023	12.21	Call	Bond Future	6,891.2800	6.8913	7,036.6800	7.0367	2.110	0	0	0
2022/08/08	2040	03/08/2023	12.21	Put	Bond Future	3,560.5300	3.5605	3,446.4900	3.4465	(3.203)	0	0	0
2022/08/08	2040	03/08/2023	12.22	Call	Bond Future	6,928.2300	6.9282	7,074.0800	7.0741	2.105	0	0	0
2022/08/08	2040	03/08/2023	12.22	Put	Bond Future	3,539.9200	3.5399	3,426.3300	3.4263	(3.209)	0	0	0
2022/08/08	2040	02/11/2023	11.58	Call	Bond Future	4,643.5500	4.6436	4,757.1900	4.7572	2.447	0	0	0
2022/08/08	2040	02/11/2023	11.58	Put	Bond Future	5,968.8400	5.9688	5,818.2300	5.8182	(2.523)	0	0	0
2022/08/08	2040	02/11/2023	11.59	Call	Bond Future	4,673.7600	4.6738	4,787.9000	4.7879	2.442	0	0	0
2022/08/08	2040	02/11/2023	11.60	Put	Bond Future	5,905.4400	5.9054	5,755.8100	5.7558	(2.534)	0	0	0
2022/08/08	2040	02/11/2023			Bond Future	11.7970	82.3688	11.7533	82.6331	(0.371)	0.0000	0.0000	0
2022/08/08	2040	02/11/2023	11.59	Put	Bond Future	5,937.2400	5.9372	5,787.1300	5.7871	(2.528)	0	0	0
2022/08/08	2040	02/11/2023	11.60	Call	Bond Future	4,703.6900	4.7037	4,818.3100	4.8183	2.437	0	0	0
2022/08/08	2044	04/08/2022			Bond Future	11.1400	80.8694	11.1400	80.8694	0.000	0.0000	0.0000	0
2022/08/08	2044	03/11/2022	10.60	Call	Bond Future	738.0000	0.7380	766.6500	0.7667	3.882	0	0	1,600

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
2022/08/08	2044	03/11/2022	10.60	Put	Bond Future	5,415.7700	5.4158	5,192.1600	5.1922	(4.129)	0	0	0
2022/08/08	2044	03/11/2022	11.30	Call	Bond Future	2,599.0100	2.5990	2,692.2200	2.6922	3.586	0	0	1,600
2022/08/08	2044	03/11/2022	11.30	Put	Bond Future	2,401.2200	2.4012	2,242.1700	2.2422	(6.624)	0	0	0
2022/08/08	2044	03/11/2022	11.40	Put	Bond Future	2,114.2200	2.1142	1,965.7700	1.9658	(7.022)	0	0	0
2022/08/08	2044	03/11/2022	11.41	Call	Bond Future	3,008.8600	3.0089	3,113.7200	3.1137	3.485	0	0	0
2022/08/08	2044	03/11/2022	11.41	Put	Bond Future	2,087.2500	2.0872	1,939.8500	1.9399	(7.062)	0	0	0
2022/08/08	2044	03/11/2022			Bond Future	11.2702	82.1673	11.2324	82.4195	(0.335)	0.0000	0.0000	66,441
2022/08/08	2044	03/11/2022	11.39	Call	Bond Future	2,932.3200	2.9323	3,035.0700	3.0351	3.504	0	0	0
2022/08/08	2044	03/11/2022	11.39	Put	Bond Future	2,141.5000	2.1415	1,991.9900	1.9920	(6.982)	0	0	0
2022/08/08	2044	03/11/2022	11.40	Call	Bond Future	2,970.4800	2.9705	3,074.2900	3.0743	3.495	0	0	0
2022/08/08	2044	02/02/2023	11.15	Call	Bond Future	2,825.9000	2.8259	2,913.3000	2.9133	3.093	0	0	0
2022/08/08	2044	02/02/2023	11.15	Put	Bond Future	4,438.1500	4.4381	4,269.6200	4.2696	(3.797)	0	0	0
2022/08/08	2044	02/02/2023	11.14	Call	Bond Future	2,794.9700	2.7950	2,881.6400	2.8816	3.101	0	0	0
2022/08/08	2044	02/02/2023	11.14	Put	Bond Future	4,474.8200	4.4748	4,305.5600	4.3056	(3.782)	0	0	0
2022/08/08	2044	02/02/2023			Bond Future	11.3927	79.2373	11.3536	79.4933	(0.343)	0.0000	0.0000	30,170
2022/08/08	2044	02/02/2023	11.16	Call	Bond Future	2,856.7800	2.8568	2,944.9000	2.9449	3.085	0	0	0
2022/08/08	2044	02/02/2023	11.16	Put	Bond Future	4,401.5200	4.4015	4,233.7100	4.2337	(3.813)	0	0	0
2022/08/08	2044	04/05/2023	11.42	Call	Bond Future	4,058.9800	4.0590	4,167.6300	4.1676	2.677	0	0	0
2022/08/08	2044	04/05/2023	11.42	Put	Bond Future	4,652.9900	4.6530	4,501.4300	4.5014	(3.257)	0	0	0
2022/08/08	2044	04/05/2023	11.41	Call	Bond Future	4,026.0700	4.0261	4,134.1100	4.1341	2.684	0	0	0
2022/08/08	2044	04/05/2023	11.41	Put	Bond Future	4,685.1200	4.6851	4,532.9500	4.5330	(3.248)	0	0	0
2022/08/08	2044	04/05/2023			Bond Future	11.5120	80.7035	11.4715	80.9638	(0.351)	0.0000	0.0000	0
2022/08/08	2044	04/05/2023	11.43	Call	Bond Future	4,092.0000	4.0920	4,201.2500	4.2013	2.670	0	0	0
2022/08/08	2044	04/05/2023	11.43	Put	Bond Future	4,621.0600	4.6211	4,470.1000	4.4701	(3.267)	0	0	0
2022/08/08	2044	03/08/2023	12.16	Call	Bond Future	7,005.0600	7.0051	7,153.4500	7.1535	2.118	0	0	0
2022/08/08	2044	03/08/2023	12.16	Put	Bond Future	3,670.4300	3.6704	3,553.8300	3.5538	(3.177)	0	0	0
2022/08/08	2044	03/08/2023	12.15	Call	Bond Future	6,967.9000	6.9679	7,115.8300	7.1158	2.123	0	0	0
2022/08/08	2044	03/08/2023	12.15	Put	Bond Future	3,692.0400	3.6920	3,574.9800	3.5750	(3.171)	0	0	0
2022/08/08	2044	03/08/2023			Bond Future	11.6127	77.9769	11.5709	78.2419	(0.360)	0.0000	0.0000	0
2022/08/08	2044	03/08/2023	12.17	Call	Bond Future	7,042.2600	7.0423	7,191.1200	7.1911	2.114	0	0	0
2022/08/08	2044	03/08/2023	12.17	Put	Bond Future	3,648.9400	3.6489	3,532.8100	3.5328	(3.183)	0	0	0
2022/08/08	2044	02/11/2023	11.57	Call	Bond Future	4,877.0100	4.8770	4,995.4400	4.9954	2.428	0	0	0
2022/08/08	2044	02/11/2023	11.57	Put	Bond Future	5,997.7200	5.9977	5,846.2500	5.8463	(2.525)	0	0	0
2022/08/08	2044	02/11/2023			Bond Future	11.7487	79.3335	11.7053	79.6034	(0.370)	0.0000	0.0000	0
2022/08/08	2044	02/11/2023	11.56	Call	Bond Future	4,846.0100	4.8460	4,963.9400	4.9639	2.434	0	0	0
2022/08/08	2044	02/11/2023	11.56	Put	Bond Future	6,030.2200	6.0302	5,878.2500	5.8783	(2.520)	0	0	0
2022/08/08	2044	02/11/2023	11.55	Call	Bond Future	4,814.7300	4.8147	4,932.1700	4.9322	2.439	0	0	0
2022/08/08	2044	02/11/2023	11.55	Put	Bond Future	6,062.5300	6.0625	5,910.0700	5.9101	(2.515)	0	0	0
2022/08/08	2046	04/08/2022			Bond Future	117.3147	117.3147	117.3147	117.3147	0.000	0.0000	0.0000	0
2022/08/08	2046	03/11/2022			Bond Future	117.2037	117.2037	117.2228	117.2228	0.016	0.0000	0.0000	15,983
2022/08/08	2046	02/02/2023			Bond Future	119.3024	119.3024	119.3208	119.3208	0.015	0.0000	0.0000	0
2022/08/08	2046	04/05/2023			Bond Future	119.4928	119.4928	119.5111	119.5111	0.015	0.0000	0.0000	0
2022/08/08	2046	03/08/2023			Bond Future	121.9667	121.9667	121.9845	121.9845	0.015	0.0000	0.0000	0
2022/08/08	2046	02/11/2023			Bond Future	122.0099	122.0099	122.0283	122.0283	0.015	0.0000	0.0000	0
2022/08/08	2050	04/08/2022			Bond Future	119.0217	119.0217	119.0217	119.0217	0.000	0.0000	0.0000	0
2022/08/08	2050	03/11/2022			Bond Future	120.5814	120.5814	121.0454	121.0454	0.385	0.0000	0.0000	9,910

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/08	2050	02/02/2023			Bond Future	120.6163	120.6163	121.0872	121.0872	0.390	0.0000	0.0000	0
2022/08/08	2050	04/05/2023			Bond Future	122.8718	122.8718	123.3511	123.3511	0.390	0.0000	0.0000	0
2022/08/08	2050	03/08/2023			Bond Future	123.2119	123.2119	123.7002	123.7002	0.396	0.0000	0.0000	0
2022/08/08	2050	02/11/2023			Bond Future	125.3901	125.3901	125.8875	125.8875	0.397	0.0000	0.0000	0
2022/08/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/08	AL37	03/11/2022			Index Future	829.1760	829.1760	830.3410	830.3410	0.141	0.0000	0.0000	0
2022/08/08	AL37	02/02/2023			Index Future	843.8240	843.8240	844.9860	844.9860	0.138	0.0000	0.0000	0
2022/08/08	AL37	04/05/2023			Index Future	859.4020	859.4020	860.5730	860.5730	0.136	0.0000	0.0000	0
2022/08/08	AL37	03/08/2023			Index Future	876.9800	876.9800	878.1580	878.1580	0.134	0.0000	0.0000	0
2022/08/08	AL37	02/11/2023			Index Future	892.3150	892.3150	893.5210	893.5210	0.135	0.0000	0.0000	0
2022/08/08	AL7T	03/11/2022			Index Future	957.4800	957.4800	959.3100	959.3100	0.191	0.0000	0.0000	0
2022/08/08	AL7T	02/02/2023			Index Future	974.3940	974.3940	976.2290	976.2290	0.188	0.0000	0.0000	0
2022/08/08	AL7T	04/05/2023			Index Future	992.3820	992.3820	994.2380	994.2380	0.187	0.0000	0.0000	0
2022/08/08	AL7T	03/08/2023			Index Future	1,012.6810	1,012.6810	1,014.5550	1,014.5550	0.185	0.0000	0.0000	0
2022/08/08	AL7T	02/11/2023			Index Future	1,030.3880	1,030.3880	1,032.3040	1,032.3040	0.186	0.0000	0.0000	0
2022/08/08	ALBI	03/11/2022			Index Future	846.2770	846.2770	848.2480	848.2480	0.233	0.0000	0.0000	138
2022/08/08	ALBI	02/02/2023			Index Future	861.2270	861.2270	863.2090	863.2090	0.230	0.0000	0.0000	0
2022/08/08	ALBI	04/05/2023			Index Future	877.1260	877.1260	879.1320	879.1320	0.229	0.0000	0.0000	0
2022/08/08	ALBI	03/08/2023			Index Future	895.0670	895.0670	897.0970	897.0970	0.227	0.0000	0.0000	0
2022/08/08	ALBI	02/11/2023			Index Future	910.7180	910.7180	912.7910	912.7910	0.228	0.0000	0.0000	0
2022/08/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/08/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/08	ES33	04/08/2022			Bond Future	11.8650	76.4474	11.8650	76.4474	0.000	0.0000	0.0000	0
2022/08/08	ES33	03/11/2022			Bond Future	12.0746	73.8264	12.0359	74.0123	(0.321)	0.0000	0.0000	0
2022/08/08	ES33	02/02/2023			Bond Future	12.2624	75.1489	12.2222	75.3374	(0.328)	0.0000	0.0000	350
2022/08/08	ES33	04/05/2023			Bond Future	12.4422	72.7637	12.4003	72.9552	(0.337)	0.0000	0.0000	0
2022/08/08	ES33	03/08/2023			Bond Future	12.5964	74.2741	12.5529	74.4692	(0.346)	0.0000	0.0000	0
2022/08/08	ES33	02/11/2023			Bond Future	12.8136	71.7949	12.7680	71.9937	(0.355)	0.0000	0.0000	0
2022/08/08	ES42	04/08/2022			Bond Future	12.2000	75.0659	12.2000	75.0659	0.000	0.0000	0.0000	0
2022/08/08	ES42	03/11/2022			Bond Future	12.3443	72.2020	12.3059	72.4177	(0.312)	0.0000	0.0000	0

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2022/08/08	ES42	02/02/2023			Bond Future	12.5071	73.4972	12.4672	73.7160	(0.319)	0.0000	0.0000	4,769
2022/08/08	ES42	04/05/2023			Bond Future	12.6694	70.6107	12.6280	70.8332	(0.327)	0.0000	0.0000	0
2022/08/08	ES42	03/08/2023			Bond Future	12.8054	72.0799	12.7624	72.3065	(0.336)	0.0000	0.0000	0
2022/08/08	ES42	02/11/2023			Bond Future	12.9942	69.0901	12.9494	69.3209	(0.345)	0.0000	0.0000	0
2022/08/08	GOVI	03/11/2022	820.41	Call	GOVI	140,160.0000	14.0160	159,550.0000	15.9550	13.834	0	0	0
2022/08/08	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/08	GOVI	03/11/2022	820.42	Call	GOVI	140,060.0000	14.0060	159,450.0000	15.9450	13.844	0	0	0
2022/08/08	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/08	GOVI	03/11/2022			GOVI	834.4260	834.4260	836.3650	836.3650	0.232	0.0000	0.0000	869
2022/08/08	GOVI	03/11/2022	820.43	Call	GOVI	139,960.0000	13.9960	159,350.0000	15.9350	13.854	0	0	0
2022/08/08	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/08	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	2,960.0000	0.2960	100.000	0	0	0
2022/08/08	GOVI	02/02/2023	850.82	Put	GOVI	16,540.0000	1.6540	0.0000	0.0000	(100.000)	0	0	0
2022/08/08	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	2,860.0000	0.2860	100.000	0	0	0
2022/08/08	GOVI	02/02/2023	850.83	Put	GOVI	16,640.0000	1.6640	0.0000	0.0000	(100.000)	0	0	0
2022/08/08	GOVI	02/02/2023			GOVI	849.1660	849.1660	851.1160	851.1160	0.230	0.0000	0.0000	0
2022/08/08	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	2,760.0000	0.2760	100.000	0	0	0
2022/08/08	GOVI	02/02/2023	850.84	Put	GOVI	16,740.0000	1.6740	0.0000	0.0000	(100.000)	0	0	0
2022/08/08	GOVI	04/05/2023	852.86	Call	GOVI	119,830.0000	11.9830	139,560.0000	13.9560	16.465	0	0	0
2022/08/08	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/08	GOVI	04/05/2023	852.87	Call	GOVI	119,730.0000	11.9730	139,460.0000	13.9460	16.479	0	0	0
2022/08/08	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/08	GOVI	04/05/2023			GOVI	864.8430	864.8430	866.8160	866.8160	0.228	0.0000	0.0000	0
2022/08/08	GOVI	04/05/2023	852.88	Call	GOVI	119,630.0000	11.9630	139,360.0000	13.9360	16.493	0	0	0
2022/08/08	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/08	GOVI	03/08/2023	837.21	Call	GOVI	453,230.0000	45.3230	473,190.0000	47.3190	4.404	0	0	0
2022/08/08	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/08	GOVI	03/08/2023	837.22	Call	GOVI	453,130.0000	45.3130	473,090.0000	47.3090	4.405	0	0	0
2022/08/08	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/08	GOVI	03/08/2023			GOVI	882.5330	882.5330	884.5290	884.5290	0.226	0.0000	0.0000	0
2022/08/08	GOVI	03/08/2023	837.23	Call	GOVI	453,030.0000	45.3030	472,990.0000	47.2990	4.406	0	0	0
2022/08/08	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/08	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/08	GOVI	02/11/2023	885.82	Call	GOVI	121,450.0000	12.1450	141,830.0000	14.1830	16.781	0	0	0
2022/08/08	GOVI	02/11/2023			GOVI	897.9650	897.9650	900.0030	900.0030	0.227	0.0000	0.0000	0
2022/08/08	GOVI	02/11/2023	885.80	Call	GOVI	121,650.0000	12.1650	142,030.0000	14.2030	16.753	0	0	0
2022/08/08	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/08	GOVI	02/11/2023	885.81	Call	GOVI	121,550.0000	12.1550	141,930.0000	14.1930	16.767	0	0	0
2022/08/08	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/08/08	IGOV	03/11/2022			Index Future	324.9970	324.9970	325.4980	325.4980	0.154	0.0000	0.0000	703
2022/08/08	IGOV	02/02/2023			Index Future	330.8160	330.8160	331.3170	331.3170	0.151	0.0000	0.0000	0
2022/08/08	IGOV	04/05/2023			Index Future	337.0010	337.0010	337.5060	337.5060	0.150	0.0000	0.0000	0
2022/08/08	IGOV	03/08/2023			Index Future	343.9690	343.9690	344.4780	344.4780	0.148	0.0000	0.0000	0
2022/08/08	IGOV	02/11/2023			Index Future	350.0570	350.0570	350.5780	350.5780	0.149	0.0000	0.0000	0

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2022/08/08	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/08/08	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/08/08	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/08/08	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/08/08	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/08/08	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/08/08	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/08/08	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/08/08	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/08/08	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/08/08	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/08/08	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/08/08	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/08/08	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/08/08	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/08/08	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/08/08	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/08/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/08/08	JBAF	17/08/2022			Jibar Tradeable Future	5.7550	94.2450	5.7450	94.2550	(0.174)	0.0000	0.0000	0
2022/08/08	JBAF	21/09/2022			Jibar Tradeable Future	5.8950	94.1050	5.8250	94.1750	(1.187)	0.0000	0.0000	0
2022/08/08	JBAF	19/10/2022			Jibar Tradeable Future	6.4850	93.5150	6.4300	93.5700	(0.848)	0.0000	0.0000	0
2022/08/08	JBAF	16/11/2022			Jibar Tradeable Future	6.6000	93.4000	6.5300	93.4700	(1.061)	0.0000	0.0000	0
2022/08/08	JBAF	21/12/2022			Jibar Tradeable Future	7.1200	92.8800	6.9950	93.0050	(1.756)	0.0000	0.0000	68
2022/08/08	JBAF	18/01/2023			Jibar Tradeable Future	7.2200	92.7800	7.0800	92.9200	(1.939)	0.0000	0.0000	0
2022/08/08	JBAF	15/03/2023			Jibar Tradeable Future	7.5500	92.4500	7.4000	92.6000	(1.987)	0.0000	0.0000	0
2022/08/08	JBAF	21/06/2023			Jibar Tradeable Future	7.8400	92.1600	7.6650	92.3350	(2.232)	0.0000	0.0000	0
2022/08/08	JBAF	20/09/2023			Jibar Tradeable Future	8.0300	91.9700	7.8450	92.1550	(2.304)	0.0000	0.0000	75
2022/08/08	JBAF	20/12/2023			Jibar Tradeable Future	7.9850	92.0150	7.7550	92.2450	(2.880)	0.0000	0.0000	272
2022/08/08	JBAF	20/03/2024			Jibar Tradeable Future	8.1300	91.8700	7.8600	92.1400	(3.321)	0.0000	0.0000	0
2022/08/08	JBAF	19/06/2024			Jibar Tradeable Future	8.0950	91.9050	7.8200	92.1800	(3.397)	0.0000	0.0000	0
2022/08/08	R023	04/08/2022			Bond Future	6.9200	103.8721	6.9200	103.8721	0.000	0.0000	0.0000	0
2022/08/08	R023	03/11/2022	6.25	Call	Bond Future	1.1000	0.0011	0.8300	0.0008	(24.545)	0	0	0
2022/08/08	R023	03/11/2022	6.25	Put	Bond Future	337.4300	0.3374	346.5300	0.3465	2.697	0	0	0
2022/08/08	R023	03/11/2022	6.26	Call	Bond Future	1.1900	0.0012	0.9000	0.0009	(24.370)	0	0	0
2022/08/08	R023	03/11/2022	6.26	Put	Bond Future	334.4600	0.3345	343.5400	0.3435	2.715	0	0	0
2022/08/08	R023	03/11/2022			Bond Future	7.3497	101.5840	7.3804	101.5747	0.418	0.0000	0.0000	24,229
2022/08/08	R023	03/11/2022	6.27	Call	Bond Future	1.3000	0.0013	0.9900	0.0010	(23.846)	0	0	0
2022/08/08	R023	03/11/2022	6.27	Put	Bond Future	331.5000	0.3315	340.5600	0.3406	2.733	0	0	0
2022/08/08	R035	04/08/2022			Bond Future	10.9300	90.0589	10.9300	90.0589	0.000	0.0000	0.0000	0
2022/08/08	R035	03/11/2022	10.57	Call	Bond Future	891.9000	0.8919	918.3900	0.9184	2.970	0	0	0
2022/08/08	R035	03/11/2022	10.57	Put	Bond Future	4,089.3200	4.0893	3,919.9800	3.9200	(4.141)	0	0	582
2022/08/08	R035	03/11/2022	11.15	Call	Bond Future	2,384.3900	2.3844	2,453.4200	2.4534	2.895	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
2022/08/08	R035	03/11/2022	11.15	Put	Bond Future	2,065.9300	2.0659	1,939.1300	1.9391	(6.138)	0	0	0
2022/08/08	R035	03/11/2022	12.68	Call	Bond Future	8,921.7200	8.9217	9,087.7400	9.0877	1.861	0	0	0
2022/08/08	R035	03/11/2022	12.68	Put	Bond Future	235.9500	0.2359	206.1400	0.2061	(12.634)	0	0	976
2022/08/08	R035	03/11/2022	10.99	Call	Bond Future	1,889.4500	1.8894	1,945.5100	1.9455	2.967	0	0	0
2022/08/08	R035	03/11/2022	10.99	Put	Bond Future	2,520.7800	2.5208	2,381.0100	2.3810	(5.545)	0	0	582
2022/08/08	R035	03/11/2022	11.05	Call	Bond Future	2,068.2100	2.0682	2,129.0900	2.1291	2.944	0	0	976
2022/08/08	R035	03/11/2022			Bond Future	11.0961	86.9443	11.0631	87.1401	(0.298)	0.0000	0.0000	60,084
2022/08/08	R035	03/11/2022	9.82	Call	Bond Future	131.5100	0.1315	133.6100	0.1336	1.597	0	0	582
2022/08/08	R035	03/11/2022	9.82	Put	Bond Future	8,187.4700	8.1875	7,993.7400	7.9937	(2.366)	0	0	0
2022/08/08	R035	03/11/2022	10.30	Call	Bond Future	487.3200	0.4873	500.6600	0.5007	2.737	0	0	976
2022/08/08	R035	03/11/2022	10.30	Put	Bond Future	5,391.9300	5.3919	5,209.4400	5.2094	(3.385)	0	0	0
2022/08/08	R035	03/11/2022	11.14	Call	Bond Future	2,351.8900	2.3519	2,420.0900	2.4201	2.900	0	0	0
2022/08/08	R035	03/11/2022	11.14	Put	Bond Future	2,092.3600	2.0924	1,964.7300	1.9647	(6.100)	0	0	0
2022/08/08	R035	03/11/2022	11.05	Put	Bond Future	2,341.6100	2.3416	2,206.6600	2.2067	(5.763)	0	0	0
2022/08/08	R035	03/11/2022	11.13	Call	Bond Future	2,319.4300	2.3194	2,386.8200	2.3868	2.905	0	0	0
2022/08/08	R035	03/11/2022	11.13	Put	Bond Future	2,118.8800	2.1189	1,990.4400	1.9904	(6.062)	0	0	0
2022/08/08	R035	02/02/2023	11.94	Call	Bond Future	5,596.6800	5.5967	5,712.0400	5.7120	2.061	0	0	0
2022/08/08	R035	02/02/2023	13.22	Put	Bond Future	531.9700	0.5320	495.9000	0.4959	(6.780)	0	0	976
2022/08/08	R035	02/02/2023	10.88	Call	Bond Future	2,104.5500	2.1046	2,161.6000	2.1616	2.711	0	0	0
2022/08/08	R035	02/02/2023	10.88	Put	Bond Future	4,243.2700	4.2433	4,101.8800	4.1019	(3.332)	0	0	0
2022/08/08	R035	02/02/2023	10.66	Call	Bond Future	1,596.4500	1.5965	1,641.7100	1.6417	2.835	0	0	0
2022/08/08	R035	02/02/2023	10.66	Put	Bond Future	5,068.6100	5.0686	4,915.4300	4.9154	(3.022)	0	0	582
2022/08/08	R035	02/02/2023	10.30	Put	Bond Future	6,669.7900	6.6698	6,499.8500	6.4999	(2.548)	0	0	0
2022/08/08	R035	02/02/2023	10.60	Call	Bond Future	1,474.4500	1.4744	1,516.6700	1.5167	2.863	0	0	0
2022/08/08	R035	02/02/2023	10.60	Put	Bond Future	5,315.2900	5.3153	5,159.0700	5.1591	(2.939)	0	0	0
2022/08/08	R035	02/02/2023	10.64	Put	Bond Future	5,149.9300	5.1499	4,995.7300	4.9957	(2.994)	0	0	0
2022/08/08	R035	02/02/2023	9.81	Call	Bond Future	444.6100	0.4446	457.6700	0.4577	2.937	0	0	582
2022/08/08	R035	02/02/2023	9.81	Put	Bond Future	9,348.4400	9.3484	9,163.0600	9.1631	(1.983)	0	0	0
2022/08/08	R035	02/02/2023	9.85	Call	Bond Future	475.1700	0.4752	489.1900	0.4892	2.951	0	0	0
2022/08/08	R035	02/02/2023	9.89	Call	Bond Future	507.3800	0.5074	522.4000	0.5224	2.960	0	0	388
2022/08/08	R035	02/02/2023	9.89	Put	Bond Future	8,880.3300	8.8803	8,696.9100	8.6969	(2.065)	0	0	0
2022/08/08	R035	02/02/2023			Bond Future	11.2430	88.4802	11.2088	88.6787	(0.304)	0.0000	0.0000	72,176
2022/08/08	R035	02/02/2023	11.94	Put	Bond Future	1,696.1600	1.6962	1,613.0800	1.6131	(4.898)	0	0	0
2022/08/08	R035	02/02/2023	11.98	Call	Bond Future	5,752.9100	5.7529	5,870.2100	5.8702	2.039	0	0	0
2022/08/08	R035	02/02/2023	11.98	Put	Bond Future	1,636.4000	1.6364	1,555.2600	1.5553	(4.958)	0	0	388
2022/08/08	R035	02/02/2023	13.22	Call	Bond Future	10,950.3600	10.9504	11,112.7300	11.1127	1.483	0	0	0
2022/08/08	R035	02/02/2023	11.05	Call	Bond Future	2,557.2000	2.5572	2,623.8400	2.6238	2.606	0	0	976
2022/08/08	R035	02/02/2023	11.05	Put	Bond Future	3,685.0000	3.6850	3,553.2000	3.5532	(3.577)	0	0	0
2022/08/08	R035	02/02/2023	11.06	Call	Bond Future	2,585.3100	2.5853	2,652.5200	2.6525	2.600	0	0	0
2022/08/08	R035	02/02/2023	11.06	Put	Bond Future	3,654.1600	3.6542	3,522.9300	3.5229	(3.591)	0	0	582
2022/08/08	R035	02/02/2023	10.86	Call	Bond Future	2,054.5000	2.0545	2,110.4500	2.1104	2.723	0	0	0
2022/08/08	R035	02/02/2023	10.86	Put	Bond Future	4,313.2600	4.3133	4,170.7700	4.1708	(3.304)	0	0	0
2022/08/08	R035	02/02/2023	10.87	Call	Bond Future	2,079.5600	2.0796	2,136.0600	2.1361	2.717	0	0	0
2022/08/08	R035	02/02/2023	10.87	Put	Bond Future	4,278.2700	4.2783	4,136.3300	4.1363	(3.318)	0	0	0
2022/08/08	R035	02/02/2023	10.30	Call	Bond Future	952.6000	0.9526	981.1000	0.9811	2.992	0	0	976
2022/08/08	R035	02/02/2023	10.64	Call	Bond Future	1,555.1200	1.5551	1,599.3600	1.5994	2.845	0	0	388
2022/08/08	R035	02/02/2023	9.85	Put	Bond Future	9,113.0400	9.1130	8,928.6200	8.9286	(2.024)	0	0	0
2022/08/08	R035	04/05/2023	11.22	Put	Bond Future	4,282.4700	4.2825	4,158.3500	4.1583	(2.898)	0	0	0

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2022/08/08	R035	04/05/2023	12.46	Call	Bond Future	7,647.9300	7.6479	7,777.9100	7.7779	1.700	0	0	0
2022/08/08	R035	04/05/2023	12.46	Put	Bond Future	1,819.0400	1.8190	1,747.3600	1.7474	(3.941)	0	0	388
2022/08/08	R035	04/05/2023	13.18	Call	Bond Future	10,490.5200	10.4905	10,642.4900	10.6425	1.449	0	0	0
2022/08/08	R035	04/05/2023	13.18	Put	Bond Future	1,100.5000	1.1005	1,050.8100	1.0508	(4.515)	0	0	491
2022/08/08	R035	04/05/2023	11.17	Call	Bond Future	3,240.3100	3.2403	3,315.5000	3.3155	2.320	0	0	491
2022/08/08	R035	04/05/2023	11.20	Call	Bond Future	3,324.5800	3.3246	3,401.1800	3.4012	2.304	0	0	0
2022/08/08	R035	04/05/2023	11.21	Call	Bond Future	3,353.0000	3.3530	3,430.0600	3.4301	2.298	0	0	0
2022/08/08	R035	04/05/2023	10.60	Call	Bond Future	1,870.4700	1.8705	1,919.5800	1.9196	2.626	0	0	388
2022/08/08	R035	04/05/2023	10.60	Put	Bond Future	6,447.3200	6.4473	6,294.7700	6.2948	(2.366)	0	0	0
2022/08/08	R035	04/05/2023			Bond Future	11.3778	85.6163	11.3422	85.8179	(0.312)	0.0000	0.0000	0
2022/08/08	R035	04/05/2023	11.22	Call	Bond Future	3,381.5300	3.3815	3,459.0700	3.4591	2.293	0	0	0
2022/08/08	R035	04/05/2023	11.17	Put	Bond Future	4,429.6400	4.4296	4,303.1700	4.3032	(2.855)	0	0	0
2022/08/08	R035	04/05/2023	11.20	Put	Bond Future	4,340.7100	4.3407	4,215.6500	4.2156	(2.881)	0	0	0
2022/08/08	R035	04/05/2023	11.21	Put	Bond Future	4,311.5100	4.3115	4,186.9100	4.1869	(2.890)	0	0	0
2022/08/08	R035	04/05/2023	9.85	Call	Bond Future	793.1700	0.7932	815.8400	0.8158	2.858	0	0	388
2022/08/08	R035	04/05/2023	9.85	Put	Bond Future	10,121.4400	10.1214	9,942.4500	9.9425	(1.768)	0	0	0
2022/08/08	R035	04/05/2023	10.42	Call	Bond Future	1,534.9000	1.5349	1,576.5300	1.5765	2.712	0	0	491
2022/08/08	R035	04/05/2023	10.42	Put	Bond Future	7,220.7600	7.2208	7,060.7300	7.0607	(2.216)	0	0	0
2022/08/08	R035	03/08/2023	12.00	Call	Bond Future	5,990.3900	5.9904	6,101.0400	6.1010	1.847	0	0	0
2022/08/08	R035	03/08/2023	12.00	Put	Bond Future	3,211.7000	3.2117	3,117.2300	3.1172	(2.941)	0	0	0
2022/08/08	R035	03/08/2023			Bond Future	11.4883	87.3738	11.4514	87.5789	(0.321)	0.0000	0.0000	0
2022/08/08	R035	03/08/2023	11.98	Call	Bond Future	5,922.8600	5.9229	6,032.7500	6.0327	1.855	0	0	0
2022/08/08	R035	03/08/2023	11.98	Put	Bond Future	3,250.2800	3.2503	3,155.0500	3.1550	(2.930)	0	0	0
2022/08/08	R035	03/08/2023	11.99	Call	Bond Future	5,956.4300	5.9564	6,066.7000	6.0667	1.851	0	0	0
2022/08/08	R035	03/08/2023	11.99	Put	Bond Future	3,230.7700	3.2308	3,135.9200	3.1359	(2.936)	0	0	0
2022/08/08	R035	02/11/2023	11.41	Call	Bond Future	4,090.7400	4.0907	4,176.7100	4.1767	2.102	0	0	0
2022/08/08	R035	02/11/2023	11.41	Put	Bond Future	5,444.2600	5.4443	5,321.2200	5.3212	(2.260)	0	0	0
2022/08/08	R035	02/11/2023	11.42	Call	Bond Future	4,117.8700	4.1179	4,204.2300	4.2042	2.097	0	0	0
2022/08/08	R035	02/11/2023	11.42	Put	Bond Future	5,415.8800	5.4159	5,293.2300	5.2932	(2.265)	0	0	0
2022/08/08	R035	02/11/2023			Bond Future	11.6565	84.3995	11.6181	84.6085	(0.330)	0.0000	0.0000	0
2022/08/08	R035	02/11/2023	11.43	Call	Bond Future	4,144.7200	4.1447	4,231.4600	4.2315	2.093	0	0	0
2022/08/08	R035	02/11/2023	11.43	Put	Bond Future	5,387.2600	5.3873	5,264.9900	5.2650	(2.270)	0	0	0
2022/08/08	R186	04/08/2022			Bond Future	8.9000	107.0946	8.9000	107.0946	0.000	0.0000	0.0000	0
2022/08/08	R186	03/11/2022	8.53	Call	Bond Future	465.5400	0.4655	486.2300	0.4862	4.444	0	0	0
2022/08/08	R186	03/11/2022	8.53	Put	Bond Future	2,403.3200	2.4033	2,285.8700	2.2859	(4.887)	0	0	0
2022/08/08	R186	03/11/2022	8.54	Call	Bond Future	474.8200	0.4748	495.9300	0.4959	4.446	0	0	0
2022/08/08	R186	03/11/2022	8.54	Put	Bond Future	2,377.0500	2.3771	2,260.0200	2.2600	(4.923)	0	0	0
2022/08/08	R186	03/11/2022	8.91	Put	Bond Future	1,523.8200	1.5238	1,425.9200	1.4259	(6.425)	0	0	4,310
2022/08/08	R186	03/11/2022			Bond Future	9.0813	108.7801	9.0416	108.9182	(0.437)	0.0000	0.0000	66,200
2022/08/08	R186	03/11/2022	8.23	Call	Bond Future	252.6100	0.2526	263.0900	0.2631	4.149	0	0	4,310
2022/08/08	R186	03/11/2022	8.23	Put	Bond Future	3,263.7100	3.2637	3,136.0500	3.1361	(3.911)	0	0	0
2022/08/08	R186	03/11/2022	8.55	Call	Bond Future	484.2300	0.4842	505.7600	0.5058	4.446	0	0	0
2022/08/08	R186	03/11/2022	8.55	Put	Bond Future	2,350.9300	2.3509	2,234.3200	2.2343	(4.960)	0	0	0
2022/08/08	R186	03/11/2022	8.91	Call	Bond Future	926.4900	0.9265	966.7300	0.9667	4.343	0	0	0
2022/08/08	R186	02/02/2023	8.33	Call	Bond Future	540.6600	0.5407	563.7200	0.5637	4.265	0	0	0
2022/08/08	R186	02/02/2023	8.33	Put	Bond Future	3,552.5400	3.5525	3,436.0600	3.4361	(3.279)	0	0	0
2022/08/08	R186	02/02/2023	8.32	Call	Bond Future	533.1100	0.5331	555.8800	0.5559	4.271	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
2022/08/08	R186	02/02/2023	8.32	Put	Bond Future	3,578.9300	3.5789	3,462.1600	3.4622	(3.263)	0	0	0
2022/08/08	R186	02/02/2023			Bond Future	9.2335	105.4042	9.1909	105.5437	(0.461)	0.0000	0.0000	0
2022/08/08	R186	02/02/2023	8.34	Call	Bond Future	548.5100	0.5485	571.8700	0.5719	4.259	0	0	0
2022/08/08	R186	02/02/2023	8.34	Put	Bond Future	3,526.4600	3.5265	3,410.2800	3.4103	(3.295)	0	0	0
2022/08/08	R186	04/05/2023	8.83	Put	Bond Future	2,890.1400	2.8901	2,791.5100	2.7915	(3.413)	0	0	0
2022/08/08	R186	04/05/2023	8.84	Call	Bond Future	1,188.8300	1.1888	1,232.1400	1.2321	3.643	0	0	0
2022/08/08	R186	04/05/2023			Bond Future	9.3817	107.3530	9.3357	107.4946	(0.491)	0.0000	0.0000	0
2022/08/08	R186	04/05/2023	8.83	Call	Bond Future	1,176.3400	1.1763	1,219.3200	1.2193	3.654	0	0	0
2022/08/08	R186	04/05/2023	8.84	Put	Bond Future	2,871.2600	2.8713	2,772.9600	2.7730	(3.424)	0	0	0
2022/08/08	R186	04/05/2023	8.82	Call	Bond Future	1,163.9300	1.1639	1,206.5800	1.2066	3.664	0	0	0
2022/08/08	R186	04/05/2023	8.82	Put	Bond Future	2,909.1200	2.9091	2,810.1600	2.8102	(3.402)	0	0	0
2022/08/08	R186	03/08/2023	9.74	Call	Bond Future	2,592.2900	2.5923	2,665.3500	2.6654	2.818	0	0	0
2022/08/08	R186	03/08/2023	9.74	Put	Bond Future	1,832.7600	1.8328	1,762.0700	1.7621	(3.857)	0	0	0
2022/08/08	R186	03/08/2023	9.73	Put	Bond Future	1,843.7500	1.8438	1,772.7700	1.7728	(3.850)	0	0	0
2022/08/08	R186	03/08/2023			Bond Future	9.4752	104.2515	9.4253	104.3953	(0.526)	0.0000	0.0000	0
2022/08/08	R186	03/08/2023	9.75	Call	Bond Future	2,610.3200	2.6103	2,683.6600	2.6837	2.810	0	0	0
2022/08/08	R186	03/08/2023	9.75	Put	Bond Future	1,822.2500	1.8222	1,751.8400	1.7518	(3.864)	0	0	0
2022/08/08	R186	03/08/2023	9.73	Call	Bond Future	2,574.7300	2.5747	2,647.5000	2.6475	2.826	0	0	0
2022/08/08	R186	02/11/2023	9.40	Call	Bond Future	1,884.0600	1.8841	1,943.8500	1.9438	3.173	0	0	0
2022/08/08	R186	02/11/2023	9.40	Put	Bond Future	2,698.3300	2.6983	2,611.5300	2.6115	(3.217)	0	0	0
2022/08/08	R186	02/11/2023			Bond Future	9.7029	106.0675	9.6481	106.2141	(0.564)	0.0000	0.0000	0
2022/08/08	R186	02/11/2023	9.39	Call	Bond Future	1,870.0500	1.8700	1,929.5700	1.9296	3.183	0	0	0
2022/08/08	R186	02/11/2023	9.39	Put	Bond Future	2,711.3400	2.7113	2,624.2700	2.6243	(3.211)	0	0	0
2022/08/08	R186	02/11/2023	9.38	Call	Bond Future	1,856.1000	1.8561	1,915.3400	1.9153	3.192	0	0	0
2022/08/08	R186	02/11/2023	9.38	Put	Bond Future	2,724.4200	2.7244	2,637.0700	2.6371	(3.206)	0	0	0
2022/08/08	R197	04/08/2022			Bond Future	331.5355	331.5355	331.5355	331.5355	0.000	0.0000	0.0000	0
2022/08/08	R197	03/11/2022			Bond Future	336.8642	336.8642	336.8876	336.8876	0.007	0.0000	0.0000	831
2022/08/08	R197	02/02/2023			Bond Future	334.0705	334.0705	334.0912	334.0912	0.006	0.0000	0.0000	0
2022/08/08	R197	04/05/2023			Bond Future	340.3189	340.3189	340.3384	340.3384	0.006	0.0000	0.0000	0
2022/08/08	R197	03/08/2023			Bond Future	338.2179	338.2179	338.2355	338.2355	0.005	0.0000	0.0000	0
2022/08/08	R197	02/11/2023			Bond Future	344.1938	344.1938	344.2128	344.2128	0.006	0.0000	0.0000	0
2022/08/08	R202	04/08/2022			Bond Future	247.2083	247.2083	247.2083	247.2083	0.000	0.0000	0.0000	0
2022/08/08	R202	03/11/2022			Bond Future	251.1399	251.1399	251.1803	251.1803	0.016	0.0000	0.0000	6,140
2022/08/08	R202	02/02/2023			Bond Future	250.9487	250.9487	250.9872	250.9872	0.015	0.0000	0.0000	460
2022/08/08	R202	04/05/2023			Bond Future	255.6411	255.6411	255.6792	255.6792	0.015	0.0000	0.0000	0
2022/08/08	R202	03/08/2023			Bond Future	256.0728	256.0728	256.1101	256.1101	0.015	0.0000	0.0000	0
2022/08/08	R202	02/11/2023			Bond Future	260.6003	260.6003	260.6389	260.6389	0.015	0.0000	0.0000	0
2022/08/08	R209	04/08/2022			Bond Future	10.9150	69.5281	10.9150	69.5281	0.000	0.0000	0.0000	0
2022/08/08	R209	03/11/2022	9.25	Call	Bond Future	19.0700	0.0191	19.2100	0.0192	0.734	0	0	6,000
2022/08/08	R209	03/11/2022	9.25	Put	Bond Future	10,491.5200	10.4915	10,294.2000	10.2942	(1.881)	0	0	0
2022/08/08	R209	03/11/2022	9.50	Call	Bond Future	45.7300	0.0457	46.6300	0.0466	1.968	0	0	0
2022/08/08	R209	03/11/2022	9.50	Put	Bond Future	8,948.6700	8.9487	8,752.1100	8.7521	(2.197)	0	0	0
2022/08/08	R209	03/11/2022	12.00	Call	Bond Future	5,148.0700	5.1481	5,289.0100	5.2890	2.738	0	0	0
2022/08/08	R209	03/11/2022	12.00	Put	Bond Future	532.9500	0.5330	476.4300	0.4764	(10.605)	0	0	9,500
2022/08/08	R209	03/11/2022	11.03	Call	Bond Future	1,824.9400	1.8249	1,892.6200	1.8926	3.709	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/08	R209	03/11/2022	11.03	Put	Bond Future	2,018.9000	2.0189	1,889.1200	1.8891	(6.428)	0	0	0
2022/08/08	R209	03/11/2022	10.50	Put	Bond Future	3,752.2800	3.7523	3,583.1500	3.5831	(4.507)	0	0	0
2022/08/08	R209	03/11/2022			Bond Future	11.0672	67.4141	11.0293	67.6115	(0.342)	0.0000	0.0000	18,801
2022/08/08	R209	03/11/2022	10.00	Call	Bond Future	201.4000	0.2014	208.7100	0.2087	3.630	0	0	9,500
2022/08/08	R209	03/11/2022	10.00	Put	Bond Future	6,094.0700	6.0941	5,903.9200	5.9039	(3.120)	0	0	6,000
2022/08/08	R209	03/11/2022	11.02	Call	Bond Future	1,798.0900	1.7981	1,864.9400	1.8649	3.718	0	0	0
2022/08/08	R209	03/11/2022	11.02	Put	Bond Future	2,044.3300	2.0443	1,913.7200	1.9137	(6.389)	0	0	0
2022/08/08	R209	03/11/2022	11.50	Call	Bond Future	3,284.4900	3.2845	3,390.9400	3.3909	3.241	0	0	0
2022/08/08	R209	03/11/2022	11.50	Put	Bond Future	1,084.8600	1.0849	993.8500	0.9939	(8.389)	0	0	0
2022/08/08	R209	03/11/2022	10.50	Call	Bond Future	706.9700	0.7070	735.3000	0.7353	4.007	0	0	0
2022/08/08	R209	03/11/2022	11.00	Call	Bond Future	1,745.2600	1.7453	1,810.4500	1.8104	3.735	0	0	0
2022/08/08	R209	03/11/2022	11.00	Put	Bond Future	2,096.2200	2.0962	1,963.9500	1.9640	(6.310)	0	0	8,750
2022/08/08	R209	03/11/2022	11.01	Call	Bond Future	1,771.5800	1.7716	1,837.5900	1.8376	3.726	0	0	0
2022/08/08	R209	03/11/2022	11.01	Put	Bond Future	2,070.1500	2.0701	1,938.7000	1.9387	(6.350)	0	0	0
2022/08/08	R209	02/02/2023	10.80	Put	Bond Future	3,818.9300	3.8189	3,678.1300	3.6781	(3.687)	0	0	0
2022/08/08	R209	02/02/2023	10.78	Call	Bond Future	1,722.9400	1.7229	1,781.2800	1.7813	3.386	0	0	0
2022/08/08	R209	02/02/2023	10.79	Call	Bond Future	1,744.4200	1.7444	1,803.3300	1.8033	3.377	0	0	0
2022/08/08	R209	02/02/2023			Bond Future	11.1932	68.6058	11.1541	68.8061	(0.349)	0.0000	0.0000	2,066
2022/08/08	R209	02/02/2023	10.80	Call	Bond Future	1,765.8500	1.7659	1,825.3300	1.8253	3.368	0	0	0
2022/08/08	R209	02/02/2023	10.78	Put	Bond Future	3,882.8100	3.8828	3,740.8700	3.7409	(3.656)	0	0	0
2022/08/08	R209	02/02/2023	10.79	Put	Bond Future	3,850.8600	3.8509	3,709.4900	3.7095	(3.671)	0	0	0
2022/08/08	R209	04/05/2023	11.09	Call	Bond Future	2,791.8300	2.7918	2,870.3000	2.8703	2.811	0	0	0
2022/08/08	R209	04/05/2023	11.09	Put	Bond Future	3,929.6500	3.9296	3,804.5100	3.8045	(3.185)	0	0	0
2022/08/08	R209	04/05/2023	11.10	Call	Bond Future	2,816.3100	2.8163	2,895.2800	2.8953	2.804	0	0	0
2022/08/08	R209	04/05/2023	11.10	Put	Bond Future	3,902.7000	3.9027	3,778.0600	3.7781	(3.194)	0	0	0
2022/08/08	R209	04/05/2023			Bond Future	11.3138	66.7237	11.2734	66.9273	(0.357)	0.0000	0.0000	0
2022/08/08	R209	04/05/2023	11.11	Call	Bond Future	2,840.8900	2.8409	2,920.3500	2.9204	2.797	0	0	0
2022/08/08	R209	04/05/2023	11.11	Put	Bond Future	3,875.9200	3.8759	3,751.7700	3.7518	(3.203)	0	0	0
2022/08/08	R209	03/08/2023	11.95	Put	Bond Future	2,820.9400	2.8209	2,729.3800	2.7294	(3.246)	0	0	0
2022/08/08	R209	03/08/2023	11.93	Call	Bond Future	5,359.9700	5.3600	5,475.0000	5.4750	2.146	0	0	0
2022/08/08	R209	03/08/2023	11.94	Call	Bond Future	5,389.8100	5.3898	5,505.2200	5.5052	2.141	0	0	0
2022/08/08	R209	03/08/2023			Bond Future	11.4103	68.0941	11.3686	68.3015	(0.366)	0.0000	0.0000	0
2022/08/08	R209	03/08/2023	11.95	Call	Bond Future	5,419.4400	5.4194	5,535.2200	5.5352	2.136	0	0	0
2022/08/08	R209	03/08/2023	11.93	Put	Bond Future	2,855.1900	2.8552	2,762.8800	2.7629	(3.233)	0	0	0
2022/08/08	R209	03/08/2023	11.94	Put	Bond Future	2,838.1400	2.8381	2,746.2100	2.7462	(3.239)	0	0	0
2022/08/08	R209	02/11/2023	11.33	Call	Bond Future	3,635.3600	3.6354	3,725.7900	3.7258	2.488	0	0	0
2022/08/08	R209	02/11/2023	11.33	Put	Bond Future	4,737.7800	4.7378	4,617.0300	4.6170	(2.549)	0	0	0
2022/08/08	R209	02/11/2023	11.34	Call	Bond Future	3,659.2600	3.6593	3,750.1000	3.7501	2.482	0	0	0
2022/08/08	R209	02/11/2023	11.34	Put	Bond Future	4,712.0100	4.7120	4,591.6700	4.5917	(2.554)	0	0	0
2022/08/08	R209	02/11/2023			Bond Future	11.5544	66.1330	11.5110	66.3442	(0.376)	0.0000	0.0000	0
2022/08/08	R209	02/11/2023	11.35	Call	Bond Future	3,683.5300	3.6835	3,774.7700	3.7748	2.477	0	0	0
2022/08/08	R209	02/11/2023	11.35	Put	Bond Future	4,686.6600	4.6867	4,566.7200	4.5667	(2.559)	0	0	0
2022/08/08	R210	04/08/2022			Bond Future	225.4728	225.4728	225.4728	225.4728	0.000	0.0000	0.0000	0
2022/08/08	R210	03/11/2022			Bond Future	226.4793	226.4793	226.6138	226.6138	0.059	0.0000	0.0000	732
2022/08/08	R210	02/02/2023			Bond Future	230.5340	230.5340	230.6689	230.6689	0.059	0.0000	0.0000	300
2022/08/08	R210	04/05/2023			Bond Future	231.7513	231.7513	231.8876	231.8876	0.059	0.0000	0.0000	0
2022/08/08	R210	03/08/2023			Bond Future	236.5475	236.5475	236.6851	236.6851	0.058	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest	
2022/08/08	R210	02/11/2023			Bond Future		237.5274	237.6682	237.6682	0.059	0.0000	0.0000	0	
2022/08/08	R213	04/08/2022			Bond Future		10.5750	83.2823	10.5750	0.000	0.0000	0.0000	0	
2022/08/08	R213	03/11/2022	9.19	Call	Bond Future		57.2400	0.0572	56.5300	0.0565	(1.240)	0	0	476
2022/08/08	R213	03/11/2022	9.19	Put	Bond Future		7,870.2300	7.8702	7,738.2900	7.7383	(1.676)	0	0	0
2022/08/08	R213	03/11/2022	10.38	Call	Bond Future		916.6400	0.9166	936.2200	0.9362	2.136	0	0	0
2022/08/08	R213	03/11/2022	10.38	Put	Bond Future		2,745.3600	2.7454	2,633.7100	2.6337	(4.067)	0	0	0
2022/08/08	R213	03/11/2022	10.39	Call	Bond Future		933.7000	0.9337	953.7200	0.9537	2.144	0	0	0
2022/08/08	R213	03/11/2022	10.39	Put	Bond Future		2,714.3800	2.7144	2,603.1700	2.6032	(4.097)	0	0	0
2022/08/08	R213	03/11/2022	10.37	Call	Bond Future		899.7800	0.8998	918.9300	0.9189	2.128	0	0	0
2022/08/08	R213	03/11/2022	10.37	Put	Bond Future		2,776.5800	2.7766	2,664.5000	2.6645	(4.037)	0	0	200
2022/08/08	R213	03/11/2022			Bond Future		10.7661	80.9674	10.7380	81.0986	(0.261)	0.0000	0.0000	33,851
2022/08/08	R213	03/11/2022	9.13	Call	Bond Future		48.6100	0.0486	47.8600	0.0479	(1.543)	0	0	200
2022/08/08	R213	03/11/2022	9.13	Put	Bond Future		8,177.8700	8.1779	8,045.8900	8.0459	(1.614)	0	0	0
2022/08/08	R213	03/11/2022	9.84	Call	Bond Future		288.9800	0.2890	292.6800	0.2927	1.280	0	0	0
2022/08/08	R213	03/11/2022	9.84	Put	Bond Future		4,766.5400	4.7665	4,639.0100	4.6390	(2.676)	0	0	476
2022/08/08	R213	03/11/2022	10.40	Call	Bond Future		950.8200	0.9508	971.2600	0.9713	2.150	0	0	0
2022/08/08	R213	03/11/2022	10.40	Put	Bond Future		2,683.4900	2.6835	2,572.7000	2.5727	(4.129)	0	0	0
2022/08/08	R213	03/11/2022	9.98	Call	Bond Future		403.4900	0.4035	409.9200	0.4099	1.594	0	0	0
2022/08/08	R213	03/11/2022	9.98	Put	Bond Future		4,183.9000	4.1839	4,059.1000	4.0591	(2.983)	0	0	200
2022/08/08	R213	03/11/2022	10.19	Call	Bond Future		633.5000	0.6335	645.8300	0.6458	1.946	0	0	0
2022/08/08	R213	03/11/2022	10.19	Put	Bond Future		3,381.9300	3.3819	3,263.0300	3.2630	(3.516)	0	0	476
2022/08/08	R213	02/02/2023	10.43	Put	Bond Future		3,718.1300	3.7181	3,615.6200	3.6156	(2.757)	0	0	0
2022/08/08	R213	02/02/2023	12.20	Call	Bond Future		6,318.2100	6.3182	6,409.4700	6.4095	1.444	0	0	0
2022/08/08	R213	02/02/2023	12.20	Put	Bond Future		794.8900	0.7949	753.3600	0.7534	(5.225)	0	0	912
2022/08/08	R213	02/02/2023	10.22	Put	Bond Future		4,376.2500	4.3763	4,266.9900	4.2670	(2.497)	0	0	0
2022/08/08	R213	02/02/2023	10.23	Call	Bond Future		1,098.1000	1.0981	1,121.9300	1.1219	2.170	0	0	0
2022/08/08	R213	02/02/2023	10.35	Call	Bond Future		1,285.8100	1.2858	1,313.4300	1.3134	2.148	0	0	0
2022/08/08	R213	02/02/2023	10.35	Put	Bond Future		3,959.5400	3.9595	3,854.3700	3.8544	(2.656)	0	0	476
2022/08/08	R213	02/02/2023	10.01	Call	Bond Future		811.8000	0.8118	829.4500	0.8294	2.174	0	0	0
2022/08/08	R213	02/02/2023			Bond Future		10.9264	82.3976	10.8972	82.5303	(0.267)	0.0000	0.0000	0
2022/08/08	R213	02/02/2023	10.43	Call	Bond Future		1,422.2800	1.4223	1,452.5600	1.4526	2.129	0	0	912
2022/08/08	R213	02/02/2023	10.22	Call	Bond Future		1,083.7200	1.0837	1,107.2500	1.1072	2.171	0	0	0
2022/08/08	R213	02/02/2023	10.23	Put	Bond Future		4,342.8200	4.3428	4,233.8600	4.2339	(2.509)	0	0	0
2022/08/08	R213	02/02/2023	9.16	Call	Bond Future		227.4700	0.2275	231.3700	0.2314	1.715	0	0	476
2022/08/08	R213	02/02/2023	9.16	Put	Bond Future		8,793.3500	8.7934	8,664.4600	8.6645	(1.466)	0	0	0
2022/08/08	R213	02/02/2023	10.01	Put	Bond Future		5,116.5200	5.1165	5,001.3800	5.0014	(2.250)	0	0	476
2022/08/08	R213	02/02/2023	10.21	Call	Bond Future		1,069.6600	1.0697	1,092.8900	1.0929	2.172	0	0	0
2022/08/08	R213	02/02/2023	10.21	Put	Bond Future		4,410.0400	4.4100	4,300.4800	4.3005	(2.484)	0	0	0
2022/08/08	R213	04/05/2023	10.75	Call	Bond Future		2,253.8300	2.2538	2,297.6300	2.2976	1.943	0	0	0
2022/08/08	R213	04/05/2023	10.75	Put	Bond Future		3,706.9800	3.7070	3,615.9500	3.6160	(2.456)	0	0	0
2022/08/08	R213	04/05/2023			Bond Future		11.0747	80.3714	11.0443	80.5062	(0.275)	0.0000	0.0000	0
2022/08/08	R213	04/05/2023	10.74	Call	Bond Future		2,233.6800	2.2337	2,277.1700	2.2772	1.947	0	0	0
2022/08/08	R213	04/05/2023	10.74	Put	Bond Future		3,732.1200	3.7321	3,640.7800	3.6408	(2.447)	0	0	0
2022/08/08	R213	04/05/2023	10.73	Call	Bond Future		2,213.3600	2.2134	2,256.5400	2.2565	1.951	0	0	0
2022/08/08	R213	04/05/2023	10.73	Put	Bond Future		3,757.1100	3.7571	3,665.4600	3.6655	(2.439)	0	0	0
2022/08/08	R213	03/08/2023	11.62	Put	Bond Future		2,633.8400	2.6338	2,565.9000	2.5659	(2.580)	0	0	0
2022/08/08	R213	03/08/2023	11.63	Call	Bond Future		4,465.4600	4.4655	4,534.7700	4.5348	1.552	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/08	R213	03/08/2023			Bond Future		11.1953	82.0202	11.1636	82.1572	(0.283)	0.0000	0.0000	0
2022/08/08	R213	03/08/2023	11.62	Call	Bond Future	4,438.7700		4.4388	4,507.8300	4.5078	1.556	0	0	0
2022/08/08	R213	03/08/2023	11.63	Put	Bond Future	2,618.6700		2.6187	2,550.9800	2.5510	(2.585)	0	0	0
2022/08/08	R213	03/08/2023	11.61	Call	Bond Future	4,412.4500		4.4125	4,481.2500	4.4813	1.559	0	0	0
2022/08/08	R213	03/08/2023	11.61	Put	Bond Future	2,649.4200		2.6494	2,581.2200	2.5812	(2.574)	0	0	0
2022/08/08	R213	02/11/2023	11.13	Call	Bond Future	3,057.0300		3.0570	3,111.8700	3.1119	1.794	0	0	0
2022/08/08	R213	02/11/2023	11.13	Put	Bond Future	4,146.3700		4.1464	4,061.5600	4.0616	(2.045)	0	0	0
2022/08/08	R213	02/11/2023			Bond Future	11.3881		79.9035	11.3548	80.0432	(0.293)	0.0000	0.0000	0
2022/08/08	R213	02/11/2023	11.12	Call	Bond Future	3,035.9300		3.0359	3,090.5100	3.0905	1.798	0	0	0
2022/08/08	R213	02/11/2023	11.12	Put	Bond Future	4,167.8600		4.1679	4,082.7900	4.0828	(2.041)	0	0	0
2022/08/08	R213	02/11/2023	11.11	Call	Bond Future	3,014.9000		3.0149	3,069.2300	3.0692	1.802	0	0	0
2022/08/08	R213	02/11/2023	11.11	Put	Bond Future	4,189.4500		4.1894	4,104.1300	4.1041	(2.037)	0	0	0
2022/08/08	R214	04/08/2022			Bond Future	11.0500		67.2892	11.0500	67.2892	0.000	0.0000	0.0000	0
2022/08/08	R214	03/11/2022	11.34	Call	Bond Future	2,443.3400		2.4433	2,530.3000	2.5303	3.559	0	0	0
2022/08/08	R214	03/11/2022	11.36	Put	Bond Future	1,634.4900		1.6345	1,516.2800	1.5163	(7.232)	0	0	0
2022/08/08	R214	03/11/2022			Bond Future	11.1988		64.9666	11.1610	65.1735	(0.337)	0.0000	0.0000	25,310
2022/08/08	R214	03/11/2022	11.34	Put	Bond Future	1,678.1600		1.6782	1,558.1900	1.5582	(7.149)	0	0	0
2022/08/08	R214	03/11/2022	11.35	Call	Bond Future	2,475.0100		2.4750	2,562.8500	2.5629	3.549	0	0	0
2022/08/08	R214	03/11/2022	11.35	Put	Bond Future	1,656.2000		1.6562	1,537.1100	1.5371	(7.191)	0	0	0
2022/08/08	R214	03/11/2022	11.36	Call	Bond Future	2,506.8700		2.5069	2,595.5900	2.5956	3.539	0	0	0
2022/08/08	R214	02/02/2023	11.07	Call	Bond Future	2,262.0300		2.2620	2,333.2200	2.3332	3.147	0	0	0
2022/08/08	R214	02/02/2023	11.07	Put	Bond Future	3,627.8900		3.6279	3,489.1800	3.4892	(3.823)	0	0	0
2022/08/08	R214	02/02/2023	11.08	Call	Bond Future	2,287.5000		2.2875	2,359.3000	2.3593	3.139	0	0	0
2022/08/08	R214	02/02/2023	11.08	Put	Bond Future	3,597.8400		3.5978	3,459.7400	3.4597	(3.838)	0	0	0
2022/08/08	R214	02/02/2023			Bond Future	11.3199		66.1143	11.2810	66.3242	(0.344)	0.0000	0.0000	65,489
2022/08/08	R214	02/02/2023	11.09	Call	Bond Future	2,312.9300		2.3129	2,385.3300	2.3853	3.130	0	0	0
2022/08/08	R214	02/02/2023	11.09	Put	Bond Future	3,567.8100		3.5678	3,430.3100	3.4303	(3.854)	0	0	0
2022/08/08	R214	04/05/2023	11.36	Call	Bond Future	3,423.6900		3.4237	3,513.9900	3.5140	2.638	0	0	0
2022/08/08	R214	04/05/2023	11.36	Put	Bond Future	3,795.6300		3.7956	3,672.4600	3.6725	(3.245)	0	0	0
2022/08/08	R214	04/05/2023	11.37	Call	Bond Future	3,451.1600		3.4512	3,541.9600	3.5420	2.631	0	0	0
2022/08/08	R214	04/05/2023	11.37	Put	Bond Future	3,769.7100		3.7697	3,647.0400	3.6470	(3.254)	0	0	0
2022/08/08	R214	04/05/2023			Bond Future	11.4299		64.0409	11.3897	64.2544	(0.352)	0.0000	0.0000	0
2022/08/08	R214	04/05/2023	11.38	Call	Bond Future	3,478.7300		3.4787	3,570.0200	3.5700	2.624	0	0	0
2022/08/08	R214	04/05/2023	11.38	Put	Bond Future	3,743.9600		3.7440	3,621.7800	3.6218	(3.263)	0	0	0
2022/08/08	R214	03/08/2023	12.14	Call	Bond Future	5,949.6600		5.9497	6,074.6000	6.0746	2.100	0	0	0
2022/08/08	R214	03/08/2023	12.14	Put	Bond Future	2,832.5000		2.8325	2,740.0700	2.7401	(3.263)	0	0	0
2022/08/08	R214	03/08/2023	12.15	Call	Bond Future	5,981.2600		5.9813	6,106.5700	6.1066	2.095	0	0	0
2022/08/08	R214	03/08/2023	12.15	Put	Bond Future	2,815.8700		2.8159	2,723.8100	2.7238	(3.269)	0	0	0
2022/08/08	R214	03/08/2023			Bond Future	11.5194		65.3554	11.4779	65.5728	(0.360)	0.0000	0.0000	0
2022/08/08	R214	03/08/2023	12.16	Call	Bond Future	6,012.6500		6.0126	6,138.3400	6.1383	2.090	0	0	0
2022/08/08	R214	03/08/2023	12.16	Put	Bond Future	2,799.1000		2.7991	2,707.4200	2.7074	(3.275)	0	0	0
2022/08/08	R214	02/11/2023	11.45	Put	Bond Future	5,032.4900		5.0325	4,907.4000	4.9074	(2.486)	0	0	0
2022/08/08	R214	02/11/2023	11.46	Call	Bond Future	4,000.5300		4.0005	4,097.2200	4.0972	2.417	0	0	0
2022/08/08	R214	02/11/2023	11.46	Put	Bond Future	5,005.5000		5.0055	4,880.8200	4.8808	(2.491)	0	0	0
2022/08/08	R214	02/11/2023			Bond Future	11.6534		63.2010	11.6104	63.4223	(0.369)	0.0000	0.0000	0
2022/08/08	R214	02/11/2023	11.45	Call	Bond Future	3,974.8700		3.9749	4,071.1500	4.0712	2.422	0	0	0
2022/08/08	R214	02/11/2023	11.47	Call	Bond Future	4,026.2600		4.0263	4,123.3600	4.1234	2.412	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
2022/08/08	R214	02/11/2023	11.47	Put	Bond Future	4,978.6400	4.9786	4,854.3700	4.8544	(2.496)	0	0	0
2022/08/08	R248	04/08/2022			Bond Future	11.0800	84.1710	11.0800	84.1710	0.000	0.0000	0.0000	0
2022/08/08	R248	03/11/2022	11.20	Call	Bond Future	2,491.3700	2.4914	2,564.5700	2.5646	2.938	0	0	1,650
2022/08/08	R248	03/11/2022	11.20	Put	Bond Future	2,584.4100	2.5844	2,433.4100	2.4334	(5.843)	0	0	0
2022/08/08	R248	03/11/2022	11.30	Put	Bond Future	2,273.7700	2.2738	2,132.2700	2.1323	(6.223)	0	0	0
2022/08/08	R248	03/11/2022	11.31	Put	Bond Future	2,244.7000	2.2447	2,104.1500	2.1041	(6.261)	0	0	0
2022/08/08	R248	03/11/2022	11.32	Call	Bond Future	2,939.5100	2.9395	3,024.1100	3.0241	2.878	0	0	0
2022/08/08	R248	03/11/2022			Bond Future	11.2136	81.0588	11.1809	81.2830	(0.291)	0.0000	0.0000	258,800
2022/08/08	R248	03/11/2022	11.30	Call	Bond Future	2,862.3900	2.8624	2,945.0900	2.9451	2.889	0	0	0
2022/08/08	R248	03/11/2022	11.31	Call	Bond Future	2,900.9200	2.9009	2,984.5700	2.9846	2.884	0	0	0
2022/08/08	R248	03/11/2022	11.32	Put	Bond Future	2,215.7900	2.2158	2,076.1900	2.0762	(6.300)	0	0	0
2022/08/08	R248	03/11/2022	11.90	Call	Bond Future	5,487.9900	5.4880	5,624.4600	5.6245	2.487	0	0	1,650
2022/08/08	R248	03/11/2022	11.90	Put	Bond Future	1,016.2900	1.0163	928.5600	0.9286	(8.632)	0	0	0
2022/08/08	R248	02/02/2023	11.10	Put	Bond Future	4,506.7200	4.5067	4,353.2300	4.3532	(3.406)	0	0	0
2022/08/08	R248	02/02/2023	11.08	Call	Bond Future	2,836.8300	2.8368	2,909.4100	2.9094	2.558	0	0	0
2022/08/08	R248	02/02/2023	11.08	Put	Bond Future	4,582.4700	4.5825	4,427.7000	4.4277	(3.377)	0	0	0
2022/08/08	R248	02/02/2023			Bond Future	11.3347	82.4908	11.3010	82.7181	(0.298)	0.0000	0.0000	0
2022/08/08	R248	02/02/2023	11.10	Call	Bond Future	2,900.5800	2.9006	2,974.4400	2.9744	2.546	0	0	2,700
2022/08/08	R248	02/02/2023	11.06	Call	Bond Future	2,773.5400	2.7735	2,844.8200	2.8448	2.570	0	0	0
2022/08/08	R248	02/02/2023	11.06	Put	Bond Future	4,659.1000	4.6591	4,503.0300	4.5030	(3.350)	0	0	0
2022/08/08	R248	02/02/2023	11.07	Call	Bond Future	2,805.1000	2.8051	2,877.0300	2.8770	2.564	0	0	0
2022/08/08	R248	02/02/2023	11.07	Put	Bond Future	4,620.6400	4.6206	4,465.2200	4.4652	(3.364)	0	0	0
2022/08/08	R248	02/02/2023	10.40	Call	Bond Future	1,146.5900	1.1466	1,179.5100	1.1795	2.871	0	0	2,700
2022/08/08	R248	02/02/2023	10.40	Put	Bond Future	7,896.9500	7.8970	7,702.5200	7.7025	(2.462)	0	0	0
2022/08/08	R248	04/05/2023	11.35	Call	Bond Future	4,131.1700	4.1312	4,224.3900	4.2244	2.257	0	0	0
2022/08/08	R248	04/05/2023	11.35	Put	Bond Future	4,760.8600	4.7609	4,622.9400	4.6229	(2.897)	0	0	0
2022/08/08	R248	04/05/2023			Bond Future	11.4446	79.5796	11.4097	79.8107	(0.305)	0.0000	0.0000	0
2022/08/08	R248	04/05/2023	11.33	Call	Bond Future	4,063.4200	4.0634	4,155.5500	4.1556	2.267	0	0	0
2022/08/08	R248	04/05/2023	11.33	Put	Bond Future	4,827.3800	4.8274	4,688.3700	4.6884	(2.880)	0	0	0
2022/08/08	R248	04/05/2023	11.34	Call	Bond Future	4,097.2400	4.0972	4,189.9100	4.1899	2.262	0	0	0
2022/08/08	R248	04/05/2023	11.34	Put	Bond Future	4,794.0200	4.7940	4,655.5500	4.6556	(2.888)	0	0	0
2022/08/08	R248	03/08/2023	12.11	Call	Bond Future	7,278.1200	7.2781	7,408.1900	7.4082	1.787	0	0	0
2022/08/08	R248	03/08/2023	12.11	Put	Bond Future	3,678.0300	3.6780	3,572.8200	3.5728	(2.860)	0	0	0
2022/08/08	R248	03/08/2023			Bond Future	11.5340	81.2136	11.4980	81.4488	(0.312)	0.0000	0.0000	0
2022/08/08	R248	03/08/2023	12.09	Call	Bond Future	7,201.1500	7.2012	7,330.4000	7.3304	1.795	0	0	0
2022/08/08	R248	03/08/2023	12.09	Put	Bond Future	3,721.0900	3.7211	3,615.0600	3.6151	(2.849)	0	0	0
2022/08/08	R248	03/08/2023	12.10	Call	Bond Future	7,239.7600	7.2398	7,369.4300	7.3694	1.791	0	0	0
2022/08/08	R248	03/08/2023	12.10	Put	Bond Future	3,699.6400	3.6996	3,594.0300	3.5940	(2.855)	0	0	0
2022/08/08	R248	02/11/2023	11.49	Put	Bond Future	6,224.8200	6.2248	6,088.0400	6.0880	(2.197)	0	0	0
2022/08/08	R248	02/11/2023	11.47	Call	Bond Future	5,010.9200	5.0109	5,112.9000	5.1129	2.035	0	0	0
2022/08/08	R248	02/11/2023	11.48	Call	Bond Future	5,042.6100	5.0426	5,145.0200	5.1450	2.031	0	0	0
2022/08/08	R248	02/11/2023			Bond Future	11.6678	78.1951	11.6303	78.4347	(0.321)	0.0000	0.0000	0
2022/08/08	R248	02/11/2023	11.49	Call	Bond Future	5,074.7200	5.0747	5,177.5700	5.1776	2.027	0	0	0
2022/08/08	R248	02/11/2023	11.47	Put	Bond Future	6,292.3100	6.2923	6,154.6600	6.1547	(2.188)	0	0	0
2022/08/08	R248	02/11/2023	11.48	Put	Bond Future	6,258.3100	6.2583	6,121.0900	6.1211	(2.193)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
Total											1419589	