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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/08/2022 TO 23/08/2022

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
2022/08/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/23	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/23	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/23	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/23	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/23	2025	03/11/2022		Bond Future	166.5694	166.5694	166.7362	166.7362	0.100	0.0000	0.0000	7,566
2022/08/23	2025	02/02/2023		Bond Future	167.7536	167.7536	167.9228	167.9228	0.101	0.0000	0.0000	1,918
2022/08/23	2025	04/05/2023		Bond Future	171.0349	171.0349	171.1719	171.1719	0.080	0.0000	0.0000	0
2022/08/23	2025	03/08/2023		Bond Future	172.8196	172.8196	172.9538	172.9538	0.078	0.0000	0.0000	0
2022/08/23	2025	02/11/2023		Bond Future	175.9800	175.9800	176.1637	176.1637	0.104	0.0000	0.0000	0
2022/08/23	2029	03/11/2022		Bond Future	120.8811	120.8811	121.4118	121.4118	0.439	0.0000	0.0000	1,519
2022/08/23	2029	02/02/2023		Bond Future	122.9739	122.9739	123.5136	123.5136	0.439	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
2022/08/23	2029	04/05/2023			Bond Future	124.0804	124.0804	124.6044	124.6044	0.422	0.0000	0.0000	0
2022/08/23	2029	03/08/2023			Bond Future	126.6536	126.6536	127.1848	127.1848	0.419	0.0000	0.0000	0
2022/08/23	2029	02/11/2023			Bond Future	127.6260	127.6260	128.2007	128.2007	0.450	0.0000	0.0000	0
2022/08/23	2030	03/11/2022	9.70	Call	Bond Future	289.6700	0.2897	277.0900	0.2771	(4.343)	0	0	500
2022/08/23	2030	03/11/2022	9.70	Put	Bond Future	3,773.5100	3.7735	3,803.5600	3.8036	0.796	0	0	0
2022/08/23	2030	03/11/2022	10.10	Call	Bond Future	786.6600	0.7867	763.4000	0.7634	(2.957)	0	0	0
2022/08/23	2030	03/11/2022	10.10	Put	Bond Future	2,365.4000	2.3654	2,384.7700	2.3848	0.819	0	0	0
2022/08/23	2030	03/11/2022	10.20	Put	Bond Future	2,077.6000	2.0776	2,094.2700	2.0943	0.802	0	0	0
2022/08/23	2030	03/11/2022			Bond Future	10.4398	89.9783	10.4490	89.9357	0.089	0.0000	0.0000	66,735
2022/08/23	2030	03/11/2022	10.08	Call	Bond Future	753.3000	0.7533	730.5800	0.7306	(3.016)	0	0	0
2022/08/23	2030	03/11/2022	10.08	Put	Bond Future	2,426.0900	2.4261	2,446.0000	2.4460	0.821	0	0	0
2022/08/23	2030	03/11/2022	10.09	Call	Bond Future	769.7900	0.7698	746.8000	0.7468	(2.987)	0	0	0
2022/08/23	2030	03/11/2022	10.09	Put	Bond Future	2,395.5400	2.3955	2,415.1800	2.4152	0.820	0	0	0
2022/08/23	2030	03/11/2022	10.20	Call	Bond Future	967.2400	0.9672	941.2800	0.9413	(2.684)	0	0	500
2022/08/23	2030	03/11/2022	11.57	Call	Bond Future	5,247.3500	5.2474	5,203.8200	5.2038	(0.830)	0	0	0
2022/08/23	2030	03/11/2022	11.57	Put	Bond Future	244.4800	0.2445	243.5800	0.2436	(0.368)	0	0	500
2022/08/23	2030	02/02/2023	11.16	Put	Bond Future	1,349.9200	1.3499	1,357.6700	1.3577	0.574	0	0	388
2022/08/23	2030	02/02/2023	11.35	Call	Bond Future	4,337.6500	4.3376	4,300.2100	4.3002	(0.863)	0	0	5,000
2022/08/23	2030	02/02/2023	11.35	Put	Bond Future	1,121.2600	1.1213	1,127.3300	1.1273	0.541	0	0	0
2022/08/23	2030	02/02/2023	9.99	Call	Bond Future	1,060.1200	1.0601	1,040.6800	1.0407	(1.834)	0	0	0
2022/08/23	2030	02/02/2023	10.00	Call	Bond Future	1,075.0100	1.0750	1,055.4000	1.0554	(1.824)	0	0	0
2022/08/23	2030	02/02/2023	10.01	Put	Bond Future	3,806.6500	3.8067	3,830.3900	3.8304	0.624	0	0	0
2022/08/23	2030	02/02/2023	9.80	Call	Bond Future	802.4400	0.8024	786.0600	0.7861	(2.041)	0	0	0
2022/08/23	2030	02/02/2023	9.94	Put	Bond Future	4,028.3800	4.0284	4,053.2600	4.0533	0.618	0	0	102
2022/08/23	2030	02/02/2023	9.20	Call	Bond Future	301.7900	0.3018	293.4500	0.2934	(2.764)	0	0	0
2022/08/23	2030	02/02/2023	9.20	Put	Bond Future	6,862.3400	6.8623	6,897.5100	6.8975	0.513	0	0	0
2022/08/23	2030	02/02/2023	9.66	Call	Bond Future	647.8500	0.6478	633.5900	0.6336	(2.201)	0	0	0
2022/08/23	2030	02/02/2023	9.66	Put	Bond Future	5,000.4900	5.0005	5,029.7400	5.0297	0.585	0	0	102
2022/08/23	2030	02/02/2023	8.81	Put	Bond Future	8,647.1100	8.6471	8,685.4400	8.6854	0.443	0	0	0
2022/08/23	2030	02/02/2023	9.04	Call	Bond Future	234.9900	0.2350	228.0800	0.2281	(2.941)	0	0	0
2022/08/23	2030	02/02/2023	9.04	Put	Bond Future	7,579.1700	7.5792	7,615.7700	7.6158	0.483	0	0	0
2022/08/23	2030	02/02/2023	9.08	Put	Bond Future	7,397.8900	7.3979	7,434.1500	7.4341	0.490	0	0	0
2022/08/23	2030	02/02/2023			Bond Future	10.6092	87.5089	10.6190	87.4654	0.092	0.0000	0.0000	5,200
2022/08/23	2030	02/02/2023	11.55	Call	Bond Future	4,978.6900	4.9787	4,939.7700	4.9398	(0.782)	0	0	5,000
2022/08/23	2030	02/02/2023	11.55	Put	Bond Future	919.9000	0.9199	924.4900	0.9245	0.499	0	0	0
2022/08/23	2030	02/02/2023	11.12	Call	Bond Future	3,637.4100	3.6374	3,602.0500	3.6020	(0.972)	0	0	0
2022/08/23	2030	02/02/2023	11.12	Put	Bond Future	1,403.2500	1.4032	1,411.4000	1.4114	0.581	0	0	0
2022/08/23	2030	02/02/2023	11.16	Call	Bond Future	3,755.9500	3.7560	3,720.1900	3.7202	(0.952)	0	0	0
2022/08/23	2030	02/02/2023	9.99	Put	Bond Future	3,869.0300	3.8690	3,893.1000	3.8931	0.622	0	0	0
2022/08/23	2030	02/02/2023	10.00	Put	Bond Future	3,837.6600	3.8377	3,861.5600	3.8616	0.623	0	0	0
2022/08/23	2030	02/02/2023	10.01	Call	Bond Future	1,090.2400	1.0902	1,070.4700	1.0705	(1.813)	0	0	0
2022/08/23	2030	02/02/2023	9.80	Put	Bond Future	4,496.1200	4.4961	4,523.2500	4.5232	0.603	0	0	0
2022/08/23	2030	02/02/2023	9.83	Call	Bond Future	839.9900	0.8400	823.1300	0.8231	(2.007)	0	0	388
2022/08/23	2030	02/02/2023	9.83	Put	Bond Future	4,393.2400	4.3932	4,419.8900	4.4199	0.607	0	0	0
2022/08/23	2030	02/02/2023	9.94	Call	Bond Future	987.6900	0.9877	969.0600	0.9691	(1.886)	0	0	0
2022/08/23	2030	02/02/2023	9.79	Call	Bond Future	790.1800	0.7902	773.9600	0.7740	(2.053)	0	0	0
2022/08/23	2030	02/02/2023	9.79	Put	Bond Future	4,530.7300	4.5307	4,558.0200	4.5580	0.602	0	0	0

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2022/08/23	2030	02/02/2023	8.81	Call	Bond Future	162.0100	0.1620	156.8300	0.1568	(3.197)	0	0	102
2022/08/23	2030	02/02/2023	9.08	Call	Bond Future	250.3900	0.2504	243.1400	0.2431	(2.895)	0	0	388
2022/08/23	2030	04/05/2023	11.34	Call	Bond Future	4,272.6300	4.2726	4,226.2300	4.2262	(1.086)	0	0	0
2022/08/23	2030	04/05/2023	11.34	Put	Bond Future	1,773.8200	1.7738	1,790.6700	1.7907	0.950	0	0	150
2022/08/23	2030	04/05/2023	10.42	Call	Bond Future	2,024.9200	2.0249	1,992.7100	1.9927	(1.591)	0	0	479
2022/08/23	2030	04/05/2023	10.42	Put	Bond Future	3,460.4400	3.4604	3,491.4800	3.4915	0.897	0	0	0
2022/08/23	2030	04/05/2023	10.52	Call	Bond Future	2,227.0400	2.2270	2,193.0700	2.1931	(1.525)	0	0	0
2022/08/23	2030	04/05/2023	10.52	Put	Bond Future	3,223.8600	3.2239	3,253.1400	3.2531	0.908	0	0	0
2022/08/23	2030	04/05/2023	10.53	Call	Bond Future	2,248.1100	2.2481	2,213.9700	2.2140	(1.519)	0	0	0
2022/08/23	2030	04/05/2023	10.53	Put	Bond Future	3,201.2100	3.2012	3,230.3200	3.2303	0.909	0	0	0
2022/08/23	2030	04/05/2023	9.67	Call	Bond Future	885.2500	0.8853	866.1000	0.8661	(2.163)	0	0	479
2022/08/23	2030	04/05/2023	9.67	Put	Bond Future	5,700.3200	5.7003	5,744.4200	5.7444	0.774	0	0	0
2022/08/23	2030	04/05/2023	9.78	Call	Bond Future	1,011.5000	1.0115	990.5500	0.9906	(2.071)	0	0	388
2022/08/23	2030	04/05/2023	9.78	Put	Bond Future	5,320.8700	5.3209	5,363.1700	5.3632	0.795	0	0	0
2022/08/23	2030	04/05/2023	10.00	Call	Bond Future	1,299.2600	1.2993	1,274.5600	1.2746	(1.901)	0	0	1,080
2022/08/23	2030	04/05/2023	10.00	Put	Bond Future	4,607.6700	4.6077	4,646.2200	4.6462	0.837	0	0	0
2022/08/23	2030	04/05/2023	9.03	Call	Bond Future	409.5600	0.4096	398.7300	0.3987	(2.644)	0	0	388
2022/08/23	2030	04/05/2023	9.03	Put	Bond Future	8,237.6200	8.2376	8,290.0400	8.2900	0.636	0	0	0
2022/08/23	2030	04/05/2023	9.58	Put	Bond Future	6,022.0400	6.0220	6,067.5800	6.0676	0.756	0	0	0
2022/08/23	2030	04/05/2023			Bond Future	10.7496	89.2049	10.7643	89.1416	0.137	0.0000	0.0000	0
2022/08/23	2030	04/05/2023	12.57	Call	Bond Future	8,107.1000	8.1071	8,050.0100	8.0500	(0.704)	0	0	0
2022/08/23	2030	04/05/2023	12.57	Put	Bond Future	688.1600	0.6882	694.3200	0.6943	0.895	0	0	350
2022/08/23	2030	04/05/2023	11.62	Call	Bond Future	5,090.5800	5.0906	5,040.9500	5.0410	(0.975)	0	0	0
2022/08/23	2030	04/05/2023	11.62	Put	Bond Future	1,438.5000	1.4385	1,452.1200	1.4521	0.947	0	0	388
2022/08/23	2030	04/05/2023	12.04	Call	Bond Future	6,391.6200	6.3916	6,338.0900	6.3381	(0.838)	0	0	0
2022/08/23	2030	04/05/2023	12.04	Put	Bond Future	1,046.8200	1.0468	1,056.5400	1.0565	0.929	0	0	1,080
2022/08/23	2030	04/05/2023	12.50	Call	Bond Future	7,886.8000	7.8868	7,830.1300	7.8301	(0.719)	0	0	0
2022/08/23	2030	04/05/2023	12.50	Put	Bond Future	737.9200	0.7379	744.5000	0.7445	0.892	0	0	479
2022/08/23	2030	04/05/2023	10.54	Call	Bond Future	2,269.2800	2.2693	2,234.9700	2.2350	(1.512)	0	0	0
2022/08/23	2030	04/05/2023	10.54	Put	Bond Future	3,178.6900	3.1787	3,207.6300	3.2076	0.910	0	0	0
2022/08/23	2030	04/05/2023	10.65	Call	Bond Future	2,508.8000	2.5088	2,472.6100	2.4726	(1.443)	0	0	350
2022/08/23	2030	04/05/2023	10.65	Put	Bond Future	2,939.4100	2.9394	2,966.4700	2.9665	0.921	0	0	0
2022/08/23	2030	04/05/2023	9.58	Call	Bond Future	790.5900	0.7906	772.8800	0.7729	(2.240)	0	0	150
2022/08/23	2030	03/08/2023	12.89	Call	Bond Future	8,739.3500	8.7393	8,680.2100	8.6802	(0.677)	0	0	0
2022/08/23	2030	03/08/2023	12.89	Put	Bond Future	829.7300	0.8297	837.6200	0.8376	0.951	0	0	350
2022/08/23	2030	03/08/2023	11.34	Call	Bond Future	4,258.5900	4.2586	4,213.2000	4.2132	(1.066)	0	0	0
2022/08/23	2030	03/08/2023	11.34	Put	Bond Future	2,358.1800	2.3582	2,379.8200	2.3798	0.918	0	0	0
2022/08/23	2030	03/08/2023	11.35	Call	Bond Future	4,284.5600	4.2846	4,239.0400	4.2390	(1.062)	0	0	0
2022/08/23	2030	03/08/2023	11.36	Put	Bond Future	2,329.3400	2.3293	2,350.7300	2.3507	0.918	0	0	0
2022/08/23	2030	03/08/2023	10.40	Call	Bond Future	2,126.5900	2.1266	2,094.9000	2.0949	(1.490)	0	0	1,012
2022/08/23	2030	03/08/2023	10.65	Call	Bond Future	2,622.0600	2.6221	2,586.4000	2.5864	(1.360)	0	0	350
2022/08/23	2030	03/08/2023	10.65	Put	Bond Future	3,582.7200	3.5827	3,614.0900	3.6141	0.876	0	0	0
2022/08/23	2030	03/08/2023			Bond Future	10.8785	87.0311	10.8945	86.9641	0.148	0.0000	0.0000	0
2022/08/23	2030	03/08/2023	12.59	Call	Bond Future	7,856.6600	7.8567	7,799.5200	7.7995	(0.727)	0	0	0
2022/08/23	2030	03/08/2023	12.59	Put	Bond Future	1,066.9200	1.0669	1,076.8100	1.0768	0.927	0	0	1,012
2022/08/23	2030	03/08/2023	11.35	Put	Bond Future	2,343.5600	2.3436	2,365.0700	2.3651	0.918	0	0	0
2022/08/23	2030	03/08/2023	11.36	Call	Bond Future	4,310.9100	4.3109	4,265.2700	4.2653	(1.059)	0	0	0
2022/08/23	2030	03/08/2023	10.40	Put	Bond Future	4,153.7700	4.1538	4,189.1100	4.1891	0.851	0	0	0

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2022/08/23	2030	02/11/2023	10.81	Call	Bond Future	2,810.7800	2.8108	2,786.7100	2.7867	(0.856)	0	0	0
2022/08/23	2030	02/11/2023	10.81	Put	Bond Future	3,831.0600	3.8311	3,850.4100	3.8504	0.505	0	0	0
2022/08/23	2030	02/11/2023	10.80	Call	Bond Future	2,790.0300	2.7900	2,766.0500	2.7661	(0.859)	0	0	0
2022/08/23	2030	02/11/2023	10.80	Put	Bond Future	3,851.2500	3.8513	3,870.6900	3.8707	0.505	0	0	0
2022/08/23	2030	02/11/2023			Bond Future	11.0611	88.6004	11.0719	88.5570	0.097	0.0000	0.0000	0
2022/08/23	2030	02/11/2023	10.82	Call	Bond Future	2,831.2200	2.8312	2,807.0600	2.8071	(0.853)	0	0	0
2022/08/23	2030	02/11/2023	10.82	Put	Bond Future	3,810.5800	3.8106	3,829.8400	3.8298	0.505	0	0	0
2022/08/23	2032	03/11/2022	9.31	Put	Bond Future	8,778.4000	8.7784	8,850.4700	8.8505	0.821	0	0	0
2022/08/23	2032	03/11/2022	9.36	Call	Bond Future	23.8800	0.0239	21.5300	0.0215	(9.841)	0	0	454
2022/08/23	2032	03/11/2022	9.36	Put	Bond Future	8,487.9400	8.4879	8,559.6500	8.5597	0.845	0	0	0
2022/08/23	2032	03/11/2022	9.46	Put	Bond Future	7,913.1800	7.9132	7,984.0200	7.9840	0.895	0	0	0
2022/08/23	2032	03/11/2022	10.56	Put	Bond Future	2,691.2400	2.6912	2,729.2900	2.7293	1.414	0	0	180
2022/08/23	2032	03/11/2022	9.92	Call	Bond Future	172.9100	0.1729	161.4400	0.1614	(6.634)	0	0	750
2022/08/23	2032	03/11/2022	9.92	Put	Bond Future	5,418.5900	5.4186	5,481.1800	5.4812	1.155	0	0	0
2022/08/23	2032	03/11/2022	10.11	Put	Bond Future	4,498.2900	4.4983	4,554.7700	4.5548	1.256	0	0	454
2022/08/23	2032	03/11/2022	10.16	Call	Bond Future	358.3900	0.3584	339.0000	0.3390	(5.410)	0	0	0
2022/08/23	2032	03/11/2022	10.16	Put	Bond Future	4,269.6000	4.2696	4,324.2700	4.3243	1.280	0	0	180
2022/08/23	2032	03/11/2022			Bond Future	10.8919	85.5673	10.9062	85.4932	0.131	0.0000	0.0000	157,157
2022/08/23	2032	03/11/2022	9.31	Call	Bond Future	19.6700	0.0197	17.6800	0.0177	(10.117)	0	0	180
2022/08/23	2032	03/11/2022	9.46	Call	Bond Future	34.8000	0.0348	31.5800	0.0316	(9.253)	0	0	500
2022/08/23	2032	03/11/2022	11.55	Call	Bond Future	3,971.7600	3.9718	3,904.8800	3.9049	(1.684)	0	0	0
2022/08/23	2032	03/11/2022	11.55	Put	Bond Future	648.8900	0.6489	656.0700	0.6561	1.107	0	0	500
2022/08/23	2032	03/11/2022	12.30	Call	Bond Future	7,085.1600	7.0852	7,011.6900	7.0117	(1.037)	0	0	0
2022/08/23	2032	03/11/2022	12.30	Put	Bond Future	184.9900	0.1850	185.5800	0.1856	0.319	0	0	750
2022/08/23	2032	03/11/2022	10.66	Call	Bond Future	1,156.2700	1.1563	1,116.0000	1.1160	(3.483)	0	0	0
2022/08/23	2032	03/11/2022	10.66	Put	Bond Future	2,370.3100	2.3703	2,404.1000	2.4041	1.426	0	0	0
2022/08/23	2032	03/11/2022	10.67	Call	Bond Future	1,178.7300	1.1787	1,138.0500	1.1381	(3.451)	0	0	750
2022/08/23	2032	03/11/2022	10.67	Put	Bond Future	2,339.9500	2.3400	2,373.3300	2.3733	1.427	0	0	0
2022/08/23	2032	03/11/2022	11.45	Call	Bond Future	3,589.1500	3.5892	3,524.0500	3.5240	(1.814)	0	0	0
2022/08/23	2032	03/11/2022	11.45	Put	Bond Future	759.8400	0.7598	768.8000	0.7688	1.179	0	0	7,500
2022/08/23	2032	03/11/2022	10.21	Call	Bond Future	410.5200	0.4105	389.2400	0.3892	(5.184)	0	0	500
2022/08/23	2032	03/11/2022	10.21	Put	Bond Future	4,047.0100	4.0470	4,099.7900	4.0998	1.304	0	0	0
2022/08/23	2032	03/11/2022	10.49	Call	Bond Future	814.6700	0.8147	781.6900	0.7817	(4.048)	0	0	0
2022/08/23	2032	03/11/2022	10.49	Put	Bond Future	2,933.3800	2.9334	2,974.4600	2.9745	1.400	0	0	454
2022/08/23	2032	03/11/2022	10.56	Call	Bond Future	946.5600	0.9466	910.5500	0.9106	(3.804)	0	0	0
2022/08/23	2032	03/11/2022	10.11	Call	Bond Future	311.2400	0.3112	293.6600	0.2937	(5.648)	0	0	0
2022/08/23	2032	02/02/2023	11.69	Call	Bond Future	4,650.6100	4.6506	4,591.1700	4.5912	(1.278)	0	0	0
2022/08/23	2032	02/02/2023	11.69	Put	Bond Future	1,531.6900	1.5317	1,547.7500	1.5478	1.049	0	0	0
2022/08/23	2032	02/02/2023	10.40	Call	Bond Future	1,229.4500	1.2294	1,199.2200	1.1992	(2.459)	0	0	0
2022/08/23	2032	02/02/2023	10.40	Put	Bond Future	4,634.1100	4.6341	4,679.3800	4.6794	0.977	0	0	0
2022/08/23	2032	02/02/2023	10.50	Call	Bond Future	1,408.6400	1.4086	1,375.7800	1.3758	(2.333)	0	0	0
2022/08/23	2032	02/02/2023	10.50	Put	Bond Future	4,283.2200	4.2832	4,325.8600	4.3259	0.996	0	0	454
2022/08/23	2032	02/02/2023	10.67	Call	Bond Future	1,752.1400	1.7521	1,714.7900	1.7148	(2.132)	0	0	750
2022/08/23	2032	02/02/2023	10.67	Put	Bond Future	3,735.2900	3.7353	3,773.4400	3.7734	1.021	0	0	0
2022/08/23	2032	02/02/2023	10.22	Call	Bond Future	946.0500	0.9461	920.4700	0.9205	(2.704)	0	0	500
2022/08/23	2032	02/02/2023	10.22	Put	Bond Future	5,315.6200	5.3156	5,365.5400	5.3655	0.939	0	0	0
2022/08/23	2032	02/02/2023	9.47	Call	Bond Future	271.9300	0.2719	261.5200	0.2615	(3.828)	0	0	500

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2022/08/23	2032	02/02/2023	9.47	Put	Bond Future	8,815.8900	8.8159	8,880.9800	8.8810	0.738	0	0	0
2022/08/23	2032	02/02/2023	9.92	Call	Bond Future	587.0800	0.5871	568.6200	0.5686	(3.144)	0	0	750
2022/08/23	2032	02/02/2023	9.92	Put	Bond Future	6,596.1800	6.5962	6,653.2200	6.6532	0.865	0	0	0
2022/08/23	2032	02/02/2023			Bond Future	11.0567	87.0288	11.0716	86.9533	0.135	0.0000	0.0000	18
2022/08/23	2032	02/02/2023	11.84	Call	Bond Future	5,168.2100	5.1682	5,106.5300	5.1065	(1.193)	0	0	0
2022/08/23	2032	02/02/2023	11.84	Put	Bond Future	1,333.2300	1.3332	1,347.0500	1.3471	1.037	0	0	500
2022/08/23	2032	02/02/2023	12.75	Call	Bond Future	8,563.7600	8.5638	8,493.2200	8.4932	(0.824)	0	0	0
2022/08/23	2032	02/02/2023	12.75	Put	Bond Future	561.6300	0.5616	566.5900	0.5666	0.883	0	0	750
2022/08/23	2032	02/02/2023	10.38	Call	Bond Future	1,195.4900	1.1955	1,165.7800	1.1658	(2.485)	0	0	0
2022/08/23	2032	02/02/2023	10.38	Put	Bond Future	4,706.6700	4.7067	4,752.4600	4.7525	0.973	0	0	0
2022/08/23	2032	02/02/2023	10.39	Call	Bond Future	1,212.4000	1.2124	1,182.4200	1.1824	(2.473)	0	0	0
2022/08/23	2032	02/02/2023	10.39	Put	Bond Future	4,670.3000	4.6703	4,715.8200	4.7158	0.975	0	0	0
2022/08/23	2032	02/02/2023	10.16	Call	Bond Future	864.5000	0.8645	840.4100	0.8404	(2.787)	0	0	0
2022/08/23	2032	02/02/2023	10.16	Put	Bond Future	5,558.8200	5.5588	5,610.2300	5.6102	0.925	0	0	454
2022/08/23	2032	02/02/2023	9.31	Call	Bond Future	204.6800	0.2047	196.3500	0.1964	(4.070)	0	0	454
2022/08/23	2032	02/02/2023	9.31	Put	Bond Future	9,672.3900	9.6724	9,739.5600	9.7396	0.694	0	0	0
2022/08/23	2032	04/05/2023	10.89	Call	Bond Future	2,535.4800	2.5355	2,487.0900	2.4871	(1.909)	0	0	0
2022/08/23	2032	04/05/2023	10.89	Put	Bond Future	4,041.1700	4.0412	4,088.0600	4.0881	1.160	0	0	0
2022/08/23	2032	04/05/2023	11.37	Call	Bond Future	3,777.6700	3.7777	3,717.9300	3.7179	(1.581)	0	0	400
2022/08/23	2032	04/05/2023	13.43	Call	Bond Future	10,721.6700	10.7217	10,634.0600	10.6341	(0.817)	0	0	0
2022/08/23	2032	04/05/2023	13.43	Put	Bond Future	594.1500	0.5941	601.8200	0.6018	1.291	0	0	400
2022/08/23	2032	04/05/2023			Bond Future	11.1920	84.5537	11.2113	84.4584	0.173	0.0000	0.0000	0
2022/08/23	2032	04/05/2023	11.37	Put	Bond Future	2,906.3600	2.9064	2,941.9000	2.9419	1.223	0	0	0
2022/08/23	2032	04/05/2023	10.62	Call	Bond Future	1,955.5500	1.9556	1,914.0200	1.9140	(2.124)	0	0	400
2022/08/23	2032	04/05/2023	10.62	Put	Bond Future	4,837.9500	4.8380	4,891.7000	4.8917	1.111	0	0	0
2022/08/23	2032	04/05/2023	10.87	Call	Bond Future	2,489.2500	2.4893	2,441.3600	2.4414	(1.924)	0	0	0
2022/08/23	2032	04/05/2023	10.87	Put	Bond Future	4,095.9200	4.0959	4,143.3100	4.1433	1.157	0	0	0
2022/08/23	2032	04/05/2023	10.88	Call	Bond Future	2,512.1700	2.5122	2,464.0300	2.4640	(1.916)	0	0	0
2022/08/23	2032	04/05/2023	10.88	Put	Bond Future	4,068.3300	4.0683	4,115.4700	4.1155	1.159	0	0	0
2022/08/23	2032	03/08/2023	11.90	Call	Bond Future	5,437.0500	5.4371	5,368.7800	5.3688	(1.256)	0	0	5,000
2022/08/23	2032	03/08/2023	11.90	Put	Bond Future	2,668.2100	2.6682	2,699.4700	2.6995	1.172	0	0	0
2022/08/23	2032	03/08/2023	11.77	Call	Bond Future	5,049.6000	5.0496	4,983.5800	4.9836	(1.307)	0	0	0
2022/08/23	2032	03/08/2023	11.77	Put	Bond Future	2,882.3000	2.8823	2,915.8100	2.9158	1.163	0	0	0
2022/08/23	2032	03/08/2023			Bond Future	11.3120	86.2940	11.3327	86.1945	0.183	0.0000	0.0000	2,600
2022/08/23	2032	03/08/2023	11.75	Call	Bond Future	4,990.9600	4.9910	4,925.3000	4.9253	(1.316)	0	0	0
2022/08/23	2032	03/08/2023	11.75	Put	Bond Future	2,916.7300	2.9167	2,950.6000	2.9506	1.161	0	0	0
2022/08/23	2032	03/08/2023	11.76	Call	Bond Future	5,020.0900	5.0201	4,954.2500	4.9543	(1.312)	0	0	0
2022/08/23	2032	03/08/2023	11.76	Put	Bond Future	2,899.3100	2.8993	2,933.0000	2.9330	1.162	0	0	0
2022/08/23	2032	02/11/2023	11.24	Call	Bond Future	3,435.4200	3.4354	3,394.0400	3.3940	(1.205)	0	0	0
2022/08/23	2032	02/11/2023	11.24	Put	Bond Future	4,598.1300	4.5981	4,634.1900	4.6342	0.784	0	0	0
2022/08/23	2032	02/11/2023			Bond Future	11.4861	83.6946	11.5026	83.6172	0.144	0.0000	0.0000	0
2022/08/23	2032	02/11/2023	11.22	Call	Bond Future	3,389.0500	3.3890	3,347.9900	3.3480	(1.212)	0	0	0
2022/08/23	2032	02/11/2023	11.22	Put	Bond Future	4,647.2100	4.6472	4,683.5900	4.6836	0.783	0	0	0
2022/08/23	2032	02/11/2023	11.23	Call	Bond Future	3,412.3800	3.4124	3,371.1600	3.3712	(1.208)	0	0	0
2022/08/23	2032	02/11/2023	11.23	Put	Bond Future	4,622.8000	4.6228	4,659.0200	4.6590	0.784	0	0	0
2022/08/23	2033	03/11/2022			Bond Future	113.7368	113.7368	113.8027	113.8027	0.058	0.0000	0.0000	1,287
2022/08/23	2033	02/02/2023			Bond Future	115.7056	115.7056	115.7723	115.7723	0.058	0.0000	0.0000	6,141

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2022/08/23	2033	04/05/2023			Bond Future	116.5840	116.5840	116.6275	116.6275	0.037	0.0000	0.0000	0
2022/08/23	2033	03/08/2023			Bond Future	119.0014	119.0014	119.0425	119.0425	0.035	0.0000	0.0000	0
2022/08/23	2033	02/11/2023			Bond Future	119.7448	119.7448	119.8183	119.8183	0.061	0.0000	0.0000	0
2022/08/23	2037	03/11/2022	11.30	Put	Bond Future	2,182.7800	2.1828	2,181.2700	2.1813	(0.069)	0	0	0
2022/08/23	2037	03/11/2022	11.31	Call	Bond Future	1,879.0000	1.8790	1,853.5200	1.8535	(1.356)	0	0	0
2022/08/23	2037	03/11/2022	11.31	Put	Bond Future	2,153.3200	2.1533	2,151.6700	2.1517	(0.077)	0	0	0
2022/08/23	2037	03/11/2022	11.32	Call	Bond Future	1,909.3900	1.9094	1,883.7800	1.8838	(1.341)	0	0	0
2022/08/23	2037	03/11/2022			Bond Future	11.3562	82.3541	11.3602	82.3303	0.035	0.0000	0.0000	66,061
2022/08/23	2037	03/11/2022	11.30	Call	Bond Future	1,848.8500	1.8488	1,823.5100	1.8235	(1.371)	0	0	0
2022/08/23	2037	03/11/2022	11.32	Put	Bond Future	2,124.1700	2.1242	2,122.3900	2.1224	(0.084)	0	0	0
2022/08/23	2037	02/02/2023	11.97	Call	Bond Future	4,759.3400	4.7593	4,734.0900	4.7341	(0.531)	0	0	0
2022/08/23	2037	02/02/2023	11.03	Call	Bond Future	1,875.8600	1.8759	1,857.9200	1.8579	(0.956)	0	0	0
2022/08/23	2037	02/02/2023	11.03	Put	Bond Future	4,706.9400	4.7069	4,713.4200	4.7134	0.138	0	0	0
2022/08/23	2037	02/02/2023	11.04	Call	Bond Future	1,899.5200	1.8995	1,881.4600	1.8815	(0.951)	0	0	0
2022/08/23	2037	02/02/2023	11.04	Put	Bond Future	4,669.5600	4.6696	4,675.9200	4.6759	0.136	0	0	0
2022/08/23	2037	02/02/2023			Bond Future	11.5056	79.5043	11.5098	79.4799	0.037	0.0000	0.0000	71,477
2022/08/23	2037	02/02/2023	11.10	Call	Bond Future	2,045.4900	2.0455	2,026.8000	2.0268	(0.914)	0	0	636
2022/08/23	2037	02/02/2023	11.10	Put	Bond Future	4,450.6900	4.4507	4,456.4200	4.4564	0.129	0	0	0
2022/08/23	2037	02/02/2023	11.97	Put	Bond Future	2,132.1700	2.1322	2,131.3400	2.1313	(0.039)	0	0	636
2022/08/23	2037	02/02/2023	11.05	Call	Bond Future	1,923.5300	1.9235	1,905.3800	1.9054	(0.944)	0	0	0
2022/08/23	2037	02/02/2023	11.05	Put	Bond Future	4,632.6000	4.6326	4,638.8700	4.6389	0.135	0	0	0
2022/08/23	2037	04/05/2023	13.73	Put	Bond Future	890.4800	0.8905	891.4000	0.8914	0.103	0	0	400
2022/08/23	2037	04/05/2023	11.30	Call	Bond Future	2,966.8800	2.9669	2,940.8100	2.9408	(0.879)	0	0	0
2022/08/23	2037	04/05/2023	11.30	Put	Bond Future	4,892.5400	4.8925	4,908.5900	4.9086	0.328	0	0	0
2022/08/23	2037	04/05/2023	11.31	Call	Bond Future	2,993.6300	2.9936	2,967.4500	2.9675	(0.875)	0	0	0
2022/08/23	2037	04/05/2023	11.31	Put	Bond Future	4,860.3300	4.8603	4,876.2700	4.8763	0.328	0	0	0
2022/08/23	2037	04/05/2023	11.03	Put	Bond Future	5,839.0600	5.8391	5,858.3700	5.8584	0.331	0	0	0
2022/08/23	2037	04/05/2023			Bond Future	11.6322	81.0461	11.6396	81.0040	0.064	0.0000	0.0000	0
2022/08/23	2037	04/05/2023	11.78	Call	Bond Future	4,378.4400	4.3784	4,347.2600	4.3473	(0.712)	0	0	400
2022/08/23	2037	04/05/2023	11.78	Put	Bond Future	3,543.6700	3.5437	3,554.6100	3.5546	0.309	0	0	0
2022/08/23	2037	04/05/2023	13.73	Call	Bond Future	11,609.8400	11.6098	11,568.6400	11.5686	(0.355)	0	0	0
2022/08/23	2037	04/05/2023	11.32	Call	Bond Future	3,020.5100	3.0205	2,994.2100	2.9942	(0.871)	0	0	0
2022/08/23	2037	04/05/2023	11.32	Put	Bond Future	4,828.3100	4.8283	4,844.1300	4.8441	0.328	0	0	0
2022/08/23	2037	04/05/2023	11.03	Call	Bond Future	2,297.3000	2.2973	2,274.4900	2.2745	(0.993)	0	0	400
2022/08/23	2037	03/08/2023	12.13	Call	Bond Future	5,734.1500	5.7341	5,700.4800	5.7005	(0.587)	0	0	0
2022/08/23	2037	03/08/2023	12.13	Put	Bond Future	3,652.4400	3.6524	3,663.9800	3.6640	0.316	0	0	0
2022/08/23	2037	03/08/2023	12.12	Call	Bond Future	5,701.5300	5.7015	5,667.9400	5.6679	(0.589)	0	0	0
2022/08/23	2037	03/08/2023	12.12	Put	Bond Future	3,673.5900	3.6736	3,685.2100	3.6852	0.316	0	0	0
2022/08/23	2037	03/08/2023			Bond Future	11.7502	78.4550	11.7583	78.4098	0.069	0.0000	0.0000	0
2022/08/23	2037	03/08/2023	12.14	Call	Bond Future	5,766.8400	5.7668	5,733.0800	5.7331	(0.585)	0	0	0
2022/08/23	2037	03/08/2023	12.14	Put	Bond Future	3,631.4200	3.6314	3,642.8700	3.6429	0.315	0	0	0
2022/08/23	2037	02/11/2023	11.56	Put	Bond Future	5,878.7400	5.8787	5,885.7200	5.8857	0.119	0	0	0
2022/08/23	2037	02/11/2023	11.57	Call	Bond Future	4,003.8800	4.0039	3,987.3800	3.9874	(0.412)	0	0	0
2022/08/23	2037	02/11/2023	11.55	Put	Bond Future	5,909.2400	5.9092	5,916.2700	5.9163	0.119	0	0	0
2022/08/23	2037	02/11/2023			Bond Future	11.9011	79.8689	11.9054	79.8455	0.036	0.0000	0.0000	0
2022/08/23	2037	02/11/2023	11.56	Call	Bond Future	3,977.1900	3.9772	3,960.7300	3.9607	(0.414)	0	0	0
2022/08/23	2037	02/11/2023	11.57	Put	Bond Future	5,848.7200	5.8487	5,855.6600	5.8557	0.119	0	0	0

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2022/08/23	2037	02/11/2023	11.55	Call	Bond Future	3,950.9200	3.9509	3,934.5100	3.9345	(0.415)	0	0	0
2022/08/23	2038	03/11/2022			Bond Future	128.6730	128.6730	128.6721	128.6721	(0.001)	0.0000	0.0000	5,518
2022/08/23	2038	02/02/2023			Bond Future	128.9890	128.9890	128.9875	128.9875	(0.001)	0.0000	0.0000	0
2022/08/23	2038	04/05/2023			Bond Future	131.5128	131.5128	131.4841	131.4841	(0.022)	0.0000	0.0000	0
2022/08/23	2038	03/08/2023			Bond Future	132.2586	132.2586	132.2248	132.2248	(0.026)	0.0000	0.0000	0
2022/08/23	2038	02/11/2023			Bond Future	134.6765	134.6765	134.6783	134.6783	0.001	0.0000	0.0000	0
2022/08/23	2040	03/11/2022	10.60	Put	Bond Future	0.0000	0.0000	6,069.9800	6.0700	100.000	0	0	0
2022/08/23	2040	03/11/2022	10.70	Call	Bond Future	473.6200	0.4736	465.8100	0.4658	(1.649)	0	0	1,078
2022/08/23	2040	03/11/2022	12.00	Call	Bond Future	4,387.1600	4.3872	4,378.9300	4.3789	(0.188)	0	0	0
2022/08/23	2040	03/11/2022	12.00	Put	Bond Future	1,011.8400	1.0118	996.4800	0.9965	(1.518)	0	0	0
2022/08/23	2040	03/11/2022	12.52	Call	Bond Future	6,829.5200	6.8295	6,826.2700	6.8263	(0.048)	0	0	0
2022/08/23	2040	03/11/2022	11.39	Call	Bond Future	2,014.3100	2.0143	2,002.6300	2.0026	(0.580)	0	0	0
2022/08/23	2040	03/11/2022	11.40	Call	Bond Future	2,046.5500	2.0466	2,034.8900	2.0349	(0.570)	0	0	0
2022/08/23	2040	03/11/2022	11.41	Put	Bond Future	2,348.5600	2.3486	2,329.7700	2.3298	(0.800)	0	0	0
2022/08/23	2040	03/11/2022	11.20	Call	Bond Future	1,453.3500	1.4534	1,441.9000	1.4419	(0.788)	0	0	1,078
2022/08/23	2040	03/11/2022	11.20	Put	Bond Future	3,084.8900	3.0849	3,066.3100	3.0663	(0.602)	0	0	0
2022/08/23	2040	03/11/2022			Bond Future	11.4522	84.1457	11.4511	84.1528	(0.010)	0.0000	0.0000	61,795
2022/08/23	2040	03/11/2022	10.10	Call	Bond Future	70.2800	0.0703	67.8600	0.0679	(3.443)	0	0	2,250
2022/08/23	2040	03/11/2022	10.10	Put	Bond Future	9,446.1400	9.4461	9,436.5900	9.4366	(0.101)	0	0	0
2022/08/23	2040	03/11/2022	10.60	Call	Bond Future	0.0000	0.0000	353.4600	0.3535	100.000	0	0	0
2022/08/23	2040	03/11/2022	10.70	Put	Bond Future	5,493.8900	5.4939	5,478.9500	5.4789	(0.272)	0	0	0
2022/08/23	2040	03/11/2022	11.50	Call	Bond Future	2,383.0200	2.3830	2,371.5500	2.3716	(0.481)	0	0	0
2022/08/23	2040	03/11/2022	11.50	Put	Bond Future	2,079.4400	2.0794	2,060.8400	2.0608	(0.894)	0	0	0
2022/08/23	2040	03/11/2022	12.52	Put	Bond Future	450.5000	0.4505	440.1200	0.4401	(2.304)	0	0	1,078
2022/08/23	2040	03/11/2022	11.39	Put	Bond Future	2,412.0100	2.4120	2,393.2000	2.3932	(0.780)	0	0	0
2022/08/23	2040	03/11/2022	11.40	Put	Bond Future	2,380.1100	2.3801	2,361.3200	2.3613	(0.789)	0	0	0
2022/08/23	2040	03/11/2022	11.41	Call	Bond Future	2,079.0700	2.0791	2,067.4100	2.0674	(0.561)	0	0	0
2022/08/23	2040	03/11/2022	10.80	Call	Bond Future	612.6400	0.6126	603.8500	0.6038	(1.435)	0	0	2,250
2022/08/23	2040	03/11/2022	10.80	Put	Bond Future	4,938.2400	4.9382	4,922.3200	4.9223	(0.322)	0	0	0
2022/08/23	2040	03/11/2022	11.30	Call	Bond Future	1,736.0000	1.7360	1,724.3400	1.7243	(0.672)	0	0	0
2022/08/23	2040	03/11/2022	11.30	Put	Bond Future	2,714.5600	2.7146	2,695.7700	2.6958	(0.692)	0	0	0
2022/08/23	2040	02/02/2023	12.24	Call	Bond Future	5,797.6400	5.7976	5,792.6700	5.7927	(0.086)	0	0	0
2022/08/23	2040	02/02/2023	12.24	Put	Bond Future	1,940.9300	1.9409	1,928.9100	1.9289	(0.619)	0	0	0
2022/08/23	2040	02/02/2023	12.27	Call	Bond Future	5,919.7000	5.9197	5,914.8400	5.9148	(0.082)	0	0	0
2022/08/23	2040	02/02/2023	12.27	Put	Bond Future	1,890.1400	1.8901	1,878.2300	1.8782	(0.630)	0	0	388
2022/08/23	2040	02/02/2023	11.12	Call	Bond Future	1,994.3400	1.9943	1,987.5700	1.9876	(0.339)	0	0	0
2022/08/23	2040	02/02/2023	11.12	Put	Bond Future	5,058.0100	5.0580	5,044.1900	5.0442	(0.273)	0	0	0
2022/08/23	2040	02/02/2023	11.19	Call	Bond Future	2,174.8200	2.1748	2,167.9800	2.1680	(0.315)	0	0	621
2022/08/23	2040	02/02/2023	11.19	Put	Bond Future	4,777.8800	4.7779	4,763.9900	4.7640	(0.291)	0	0	0
2022/08/23	2040	02/02/2023	12.07	Put	Bond Future	2,254.8000	2.2548	2,242.2000	2.2422	(0.559)	0	0	621
2022/08/23	2040	02/02/2023	10.96	Call	Bond Future	1,617.0300	1.6170	1,610.5200	1.6105	(0.403)	0	0	388
2022/08/23	2040	02/02/2023	10.96	Put	Bond Future	5,748.4600	5.7485	5,734.9000	5.7349	(0.236)	0	0	0
2022/08/23	2040	02/02/2023	10.93	Call	Bond Future	1,552.8500	1.5528	1,546.4000	1.5464	(0.415)	0	0	0
2022/08/23	2040	02/02/2023			Bond Future	11.5972	81.0761	11.5961	81.0832	(0.010)	0.0000	0.0000	64,040
2022/08/23	2040	02/02/2023	12.07	Call	Bond Future	5,120.2400	5.1202	5,114.6900	5.1147	(0.108)	0	0	0
2022/08/23	2040	02/02/2023	11.10	Call	Bond Future	1,944.3500	1.9444	1,937.6100	1.9376	(0.347)	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
2022/08/23	2040	02/02/2023	11.10	Put	Bond Future	5,140.3500	5.1403	5,126.5600	5.1266	(0.268)	0	0	0
2022/08/23	2040	02/02/2023	11.11	Call	Bond Future	1,969.2600	1.9693	1,962.5000	1.9625	(0.343)	0	0	0
2022/08/23	2040	02/02/2023	11.11	Put	Bond Future	5,099.0500	5.0990	5,085.2400	5.0852	(0.271)	0	0	0
2022/08/23	2040	02/02/2023	10.18	Call	Bond Future	481.0600	0.4811	477.0000	0.4770	(0.844)	0	0	0
2022/08/23	2040	02/02/2023	10.18	Put	Bond Future	10,130.7100	10.1307	10,119.6000	10.1196	(0.110)	0	0	0
2022/08/23	2040	02/02/2023	10.21	Call	Bond Future	506.1200	0.5061	501.9500	0.5020	(0.824)	0	0	388
2022/08/23	2040	02/02/2023	10.21	Put	Bond Future	9,933.5000	9.9335	9,922.2800	9.9223	(0.113)	0	0	0
2022/08/23	2040	02/02/2023	10.93	Put	Bond Future	5,886.8300	5.8868	5,873.3300	5.8733	(0.229)	0	0	0
2022/08/23	2040	04/05/2023	12.78	Call	Bond Future	8,212.8500	8.2128	8,197.5900	8.1976	(0.186)	0	0	0
2022/08/23	2040	04/05/2023	12.78	Put	Bond Future	2,111.5900	2.1116	2,106.7400	2.1067	(0.230)	0	0	388
2022/08/23	2040	04/05/2023	13.45	Put	Bond Future	1,355.8100	1.3558	1,351.2200	1.3512	(0.339)	0	0	486
2022/08/23	2040	04/05/2023	11.43	Call	Bond Future	3,383.6400	3.3836	3,370.7200	3.3707	(0.382)	0	0	0
2022/08/23	2040	04/05/2023	11.43	Put	Bond Future	5,191.7000	5.1917	5,189.1900	5.1892	(0.048)	0	0	0
2022/08/23	2040	04/05/2023	10.73	Put	Bond Future	8,125.0100	8.1250	8,125.7700	8.1258	0.009	0	0	0
2022/08/23	2040	04/05/2023			Bond Future	11.7201	82.6487	11.7218	82.6383	0.015	0.0000	0.0000	0
2022/08/23	2040	04/05/2023	13.45	Call	Bond Future	10,941.1100	10.9411	10,926.1100	10.9261	(0.137)	0	0	0
2022/08/23	2040	04/05/2023	11.42	Call	Bond Future	3,354.3000	3.3543	3,341.4100	3.3414	(0.384)	0	0	0
2022/08/23	2040	04/05/2023	11.42	Put	Bond Future	5,225.8200	5.2258	5,223.3400	5.2233	(0.047)	0	0	0
2022/08/23	2040	04/05/2023	11.48	Call	Bond Future	3,531.8900	3.5319	3,518.7800	3.5188	(0.371)	0	0	486
2022/08/23	2040	04/05/2023	11.48	Put	Bond Future	5,023.7700	5.0238	5,021.0700	5.0211	(0.054)	0	0	0
2022/08/23	2040	04/05/2023	10.73	Call	Bond Future	1,683.6500	1.6837	1,674.0000	1.6740	(0.573)	0	0	486
2022/08/23	2040	04/05/2023	10.92	Call	Bond Future	2,071.0200	2.0710	2,060.3800	2.0604	(0.514)	0	0	388
2022/08/23	2040	04/05/2023	10.92	Put	Bond Future	7,215.5700	7.2156	7,215.3400	7.2153	(0.003)	0	0	0
2022/08/23	2040	04/05/2023	11.41	Call	Bond Future	3,325.3400	3.3253	3,312.4900	3.3125	(0.386)	0	0	0
2022/08/23	2040	04/05/2023	11.41	Put	Bond Future	5,260.4100	5.2604	5,257.9700	5.2580	(0.046)	0	0	0
2022/08/23	2040	04/05/2023	10.17	Call	Bond Future	872.7500	0.8728	865.9900	0.8660	(0.775)	0	0	388
2022/08/23	2040	04/05/2023	10.17	Put	Bond Future	11,316.8700	11.3169	11,320.5200	11.3205	0.032	0	0	0
2022/08/23	2040	03/08/2023	12.23	Call	Bond Future	6,202.4000	6.2024	6,187.5500	6.1875	(0.239)	0	0	0
2022/08/23	2040	03/08/2023	12.23	Put	Bond Future	3,876.5600	3.8766	3,874.6500	3.8746	(0.049)	0	0	0
2022/08/23	2040	03/08/2023			Bond Future	11.8346	79.8403	11.8367	79.8273	0.018	0.0000	0.0000	0
2022/08/23	2040	03/08/2023	12.22	Call	Bond Future	6,167.3300	6.1673	6,152.5000	6.1525	(0.240)	0	0	0
2022/08/23	2040	03/08/2023	12.22	Put	Bond Future	3,898.9900	3.8990	3,897.1000	3.8971	(0.048)	0	0	0
2022/08/23	2040	03/08/2023	12.21	Call	Bond Future	6,132.6300	6.1326	6,117.8200	6.1178	(0.241)	0	0	0
2022/08/23	2040	03/08/2023	12.21	Put	Bond Future	3,921.8500	3.9219	3,919.9800	3.9200	(0.048)	0	0	0
2022/08/23	2040	02/11/2023	11.59	Call	Bond Future	4,223.3200	4.2233	4,221.9200	4.2219	(0.033)	0	0	0
2022/08/23	2040	02/11/2023	11.60	Put	Bond Future	6,543.0100	6.5430	6,531.7100	6.5317	(0.173)	0	0	0
2022/08/23	2040	02/11/2023	11.58	Call	Bond Future	4,195.2200	4.1952	4,193.8000	4.1938	(0.034)	0	0	0
2022/08/23	2040	02/11/2023	11.58	Put	Bond Future	6,610.2600	6.6103	6,598.9300	6.5989	(0.171)	0	0	0
2022/08/23	2040	02/11/2023			Bond Future	11.9797	81.2791	11.9781	81.2890	(0.014)	0.0000	0.0000	0
2022/08/23	2040	02/11/2023	11.59	Put	Bond Future	6,576.5500	6.5765	6,565.2400	6.5652	(0.172)	0	0	0
2022/08/23	2040	02/11/2023	11.60	Call	Bond Future	4,251.5100	4.2515	4,250.1200	4.2501	(0.033)	0	0	0
2022/08/23	2044	03/11/2022	10.10	Call	Bond Future	75.8200	0.0758	73.2300	0.0732	(3.416)	0	0	420
2022/08/23	2044	03/11/2022	10.10	Put	Bond Future	9,592.4800	9.5925	9,583.1200	9.5831	(0.098)	0	0	0
2022/08/23	2044	03/11/2022	10.60	Call	Bond Future	388.4700	0.3885	381.2400	0.3812	(1.861)	0	0	1,600
2022/08/23	2044	03/11/2022	10.60	Put	Bond Future	6,115.0800	6.1151	6,101.0800	6.1011	(0.229)	0	0	0
2022/08/23	2044	03/11/2022	10.80	Call	Bond Future	658.0900	0.6581	648.8000	0.6488	(1.412)	0	0	420
2022/08/23	2044	03/11/2022	10.80	Put	Bond Future	4,942.4800	4.9425	4,926.4200	4.9264	(0.325)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/23	2044	03/11/2022	11.41	Call	Bond Future	2,197.5800	2.1976	2,185.4800	2.1855	(0.551)	0	0	0
2022/08/23	2044	03/11/2022	11.41	Put	Bond Future	2,324.8100	2.3248	2,305.9400	2.3059	(0.812)	0	0	0
2022/08/23	2044	03/11/2022	11.30	Call	Bond Future	1,840.7300	1.8407	1,828.5800	1.8286	(0.660)	0	0	1,600
2022/08/23	2044	03/11/2022	11.30	Put	Bond Future	2,691.7800	2.6918	2,672.8600	2.6729	(0.703)	0	0	0
2022/08/23	2044	03/11/2022	11.40	Put	Bond Future	2,356.3800	2.3564	2,337.4900	2.3375	(0.802)	0	0	0
2022/08/23	2044	03/11/2022			Bond Future	11.4295	81.1184	11.4285	81.1252	(0.009)	0.0000	0.0000	72,273
2022/08/23	2044	03/11/2022	11.39	Call	Bond Future	2,130.2700	2.1303	2,118.1400	2.1181	(0.569)	0	0	0
2022/08/23	2044	03/11/2022	11.39	Put	Bond Future	2,388.2900	2.3883	2,369.3900	2.3694	(0.791)	0	0	0
2022/08/23	2044	03/11/2022	11.40	Call	Bond Future	2,163.8000	2.1638	2,151.6800	2.1517	(0.560)	0	0	0
2022/08/23	2044	02/02/2023	11.14	Call	Bond Future	2,171.4800	2.1715	2,164.3200	2.1643	(0.330)	0	0	0
2022/08/23	2044	02/02/2023	11.14	Put	Bond Future	4,966.2900	4.9663	4,952.4300	4.9524	(0.279)	0	0	0
2022/08/23	2044	02/02/2023	11.15	Call	Bond Future	2,198.3400	2.1983	2,191.1600	2.1912	(0.327)	0	0	0
2022/08/23	2044	02/02/2023	11.15	Put	Bond Future	4,925.5500	4.9256	4,911.6700	4.9117	(0.282)	0	0	0
2022/08/23	2044	02/02/2023			Bond Future	11.5654	78.1224	11.5643	78.1291	(0.009)	0.0000	0.0000	33,819
2022/08/23	2044	02/02/2023	11.16	Call	Bond Future	2,225.3700	2.2254	2,218.1800	2.2182	(0.323)	0	0	0
2022/08/23	2044	02/02/2023	11.16	Put	Bond Future	4,885.0700	4.8851	4,871.1800	4.8712	(0.284)	0	0	0
2022/08/23	2044	04/05/2023	11.41	Call	Bond Future	3,517.6600	3.5177	3,504.6200	3.5046	(0.371)	0	0	0
2022/08/23	2044	04/05/2023	11.41	Put	Bond Future	5,242.6200	5.2426	5,239.6700	5.2397	(0.056)	0	0	0
2022/08/23	2044	04/05/2023	11.42	Call	Bond Future	3,548.1300	3.5481	3,535.0500	3.5350	(0.369)	0	0	0
2022/08/23	2044	04/05/2023	11.42	Put	Bond Future	5,208.0500	5.2080	5,205.0600	5.2051	(0.057)	0	0	0
2022/08/23	2044	04/05/2023			Bond Future	11.6799	79.6376	11.6815	79.6276	0.014	0.0000	0.0000	0
2022/08/23	2044	04/05/2023	11.43	Call	Bond Future	3,578.7300	3.5787	3,565.6100	3.5656	(0.367)	0	0	0
2022/08/23	2044	04/05/2023	11.43	Put	Bond Future	5,173.7000	5.1737	5,170.6700	5.1707	(0.059)	0	0	0
2022/08/23	2044	03/08/2023	12.15	Call	Bond Future	6,325.3000	6.3253	6,310.4500	6.3104	(0.235)	0	0	0
2022/08/23	2044	03/08/2023	12.15	Put	Bond Future	4,133.7200	4.1337	4,131.4000	4.1314	(0.056)	0	0	0
2022/08/23	2044	03/08/2023	12.16	Call	Bond Future	6,360.4700	6.3605	6,345.5900	6.3456	(0.234)	0	0	0
2022/08/23	2044	03/08/2023	12.16	Put	Bond Future	4,110.1200	4.1101	4,107.7700	4.1078	(0.057)	0	0	0
2022/08/23	2044	03/08/2023			Bond Future	11.7863	76.8926	11.7883	76.8801	0.017	0.0000	0.0000	0
2022/08/23	2044	03/08/2023	12.17	Call	Bond Future	6,395.9700	6.3960	6,381.0800	6.3811	(0.233)	0	0	0
2022/08/23	2044	03/08/2023	12.17	Put	Bond Future	4,086.9300	4.0869	4,084.5700	4.0846	(0.058)	0	0	0
2022/08/23	2044	02/11/2023	11.57	Call	Bond Future	4,434.9200	4.4349	4,433.2500	4.4332	(0.038)	0	0	0
2022/08/23	2044	02/11/2023	11.57	Put	Bond Future	6,610.8900	6.6109	6,599.7100	6.5997	(0.169)	0	0	0
2022/08/23	2044	02/11/2023			Bond Future	11.9210	78.2782	11.9194	78.2877	(0.013)	0.0000	0.0000	0
2022/08/23	2044	02/11/2023	11.55	Call	Bond Future	4,376.7600	4.3768	4,375.0700	4.3751	(0.039)	0	0	0
2022/08/23	2044	02/11/2023	11.55	Put	Bond Future	6,679.8200	6.6798	6,668.6200	6.6686	(0.168)	0	0	0
2022/08/23	2044	02/11/2023	11.56	Call	Bond Future	4,405.9700	4.4060	4,404.2900	4.4043	(0.038)	0	0	0
2022/08/23	2044	02/11/2023	11.56	Put	Bond Future	6,645.4400	6.6454	6,634.2500	6.6342	(0.168)	0	0	0
2022/08/23	2046	03/11/2022			Bond Future	114.5833	114.5833	114.7866	114.7866	0.177	0.0000	0.0000	15,983
2022/08/23	2046	02/02/2023			Bond Future	116.5673	116.5673	116.7739	116.7739	0.177	0.0000	0.0000	0
2022/08/23	2046	04/05/2023			Bond Future	116.8077	116.8077	116.9934	116.9934	0.159	0.0000	0.0000	0
2022/08/23	2046	03/08/2023			Bond Future	119.2315	119.2315	119.4175	119.4175	0.156	0.0000	0.0000	0
2022/08/23	2046	02/11/2023			Bond Future	119.2994	119.2994	119.5205	119.5205	0.185	0.0000	0.0000	0
2022/08/23	2050	03/11/2022			Bond Future	117.0482	117.0482	117.8091	117.8091	0.650	0.0000	0.0000	11,715
2022/08/23	2050	02/02/2023			Bond Future	116.9516	116.9516	117.7253	117.7253	0.662	0.0000	0.0000	0
2022/08/23	2050	04/05/2023			Bond Future	119.2400	119.2400	120.0036	120.0036	0.640	0.0000	0.0000	0
2022/08/23	2050	03/08/2023			Bond Future	119.5118	119.5118	120.2875	120.2875	0.649	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
2022/08/23	2050	02/11/2023			Bond Future	121.6967	121.6967	122.5193	122.5193	0.676	0.0000	0.0000	0
2022/08/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/23	AL37	03/11/2022			Index Future	830.3780	830.3780	829.8760	829.8760	(0.060)	0.0000	0.0000	0
2022/08/23	AL37	02/02/2023			Index Future	844.5390	844.5390	844.0250	844.0250	(0.061)	0.0000	0.0000	0
2022/08/23	AL37	04/05/2023			Index Future	860.8320	860.8320	860.1320	860.1320	(0.081)	0.0000	0.0000	0
2022/08/23	AL37	03/08/2023			Index Future	878.4660	878.4660	877.7250	877.7250	(0.084)	0.0000	0.0000	0
2022/08/23	AL37	02/11/2023			Index Future	894.3540	894.3540	893.8340	893.8340	(0.058)	0.0000	0.0000	0
2022/08/23	AL7T	03/11/2022			Index Future	958.1060	958.1060	957.0720	957.0720	(0.108)	0.0000	0.0000	0
2022/08/23	AL7T	02/02/2023			Index Future	974.4450	974.4450	973.3910	973.3910	(0.108)	0.0000	0.0000	0
2022/08/23	AL7T	04/05/2023			Index Future	993.2450	993.2450	991.9660	991.9660	(0.129)	0.0000	0.0000	0
2022/08/23	AL7T	03/08/2023			Index Future	1,013.5900	1,013.5900	1,012.2560	1,012.2560	(0.132)	0.0000	0.0000	0
2022/08/23	AL7T	02/11/2023			Index Future	1,031.9230	1,031.9230	1,030.8340	1,030.8340	(0.106)	0.0000	0.0000	0
2022/08/23	ALBI	03/11/2022			Index Future	842.3370	842.3370	841.9650	841.9650	(0.044)	0.0000	0.0000	135
2022/08/23	ALBI	02/02/2023			Index Future	856.7020	856.7020	856.3210	856.3210	(0.044)	0.0000	0.0000	0
2022/08/23	ALBI	04/05/2023			Index Future	873.2300	873.2300	872.6620	872.6620	(0.065)	0.0000	0.0000	0
2022/08/23	ALBI	03/08/2023			Index Future	891.1170	891.1170	890.5110	890.5110	(0.068)	0.0000	0.0000	0
2022/08/23	ALBI	02/11/2023			Index Future	907.2350	907.2350	906.8550	906.8550	(0.042)	0.0000	0.0000	0
2022/08/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2022/08/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/08/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/23	ES33	03/11/2022			Bond Future	12.1777	73.3346	12.1813	73.3178	0.029	0.0000	0.0000	0
2022/08/23	ES33	02/02/2023			Bond Future	12.3795	74.6046	12.3832	74.5873	0.030	0.0000	0.0000	350
2022/08/23	ES33	04/05/2023			Bond Future	12.5502	72.2727	12.5575	72.2395	0.058	0.0000	0.0000	0
2022/08/23	ES33	03/08/2023			Bond Future	12.7083	73.7760	12.7164	73.7401	0.064	0.0000	0.0000	0
2022/08/23	ES33	02/11/2023			Bond Future	12.9202	71.3323	12.9240	71.3162	0.029	0.0000	0.0000	0
2022/08/23	ES42	03/11/2022			Bond Future	12.5075	71.2991	12.5060	71.3074	(0.012)	0.0000	0.0000	0
2022/08/23	ES42	02/02/2023			Bond Future	12.6849	72.5351	12.6833	72.5435	(0.012)	0.0000	0.0000	4,769
2022/08/23	ES42	04/05/2023			Bond Future	12.8427	69.6935	12.8440	69.6866	0.010	0.0000	0.0000	0
2022/08/23	ES42	03/08/2023			Bond Future	12.9849	71.1464	12.9866	71.1375	0.013	0.0000	0.0000	0
2022/08/23	ES42	02/11/2023			Bond Future	13.1729	68.1837	13.1707	68.1947	(0.017)	0.0000	0.0000	0

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2022/08/23	GOVI	03/11/2022	820.41	Call	GOVI	102,590.0000	10.2590	98,650.0000	9.8650	(3.841)	0	0	0
2022/08/23	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/23	GOVI	03/11/2022	820.42	Call	GOVI	102,490.0000	10.2490	98,550.0000	9.8550	(3.844)	0	0	0
2022/08/23	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/23	GOVI	03/11/2022			GOVI	830.6690	830.6690	830.2750	830.2750	(0.047)	0.0000	0.0000	868
2022/08/23	GOVI	03/11/2022	820.43	Call	GOVI	102,390.0000	10.2390	98,450.0000	9.8450	(3.848)	0	0	0
2022/08/23	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/23	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/23	GOVI	02/02/2023	850.82	Put	GOVI	59,860.0000	5.9860	63,880.0000	6.3880	6.716	0	0	0
2022/08/23	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/23	GOVI	02/02/2023	850.83	Put	GOVI	59,960.0000	5.9960	63,980.0000	6.3980	6.704	0	0	0
2022/08/23	GOVI	02/02/2023			GOVI	844.8340	844.8340	844.4320	844.4320	(0.048)	0.0000	0.0000	0
2022/08/23	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/23	GOVI	02/02/2023	850.84	Put	GOVI	60,060.0000	6.0060	64,080.0000	6.4080	6.693	0	0	0
2022/08/23	GOVI	04/05/2023	852.86	Call	GOVI	82,740.0000	8.2740	76,870.0000	7.6870	(7.095)	0	0	0
2022/08/23	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/23	GOVI	04/05/2023	852.87	Call	GOVI	82,640.0000	8.2640	76,770.0000	7.6770	(7.103)	0	0	0
2022/08/23	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/23	GOVI	04/05/2023			GOVI	861.1340	861.1340	860.5470	860.5470	(0.068)	0.0000	0.0000	0
2022/08/23	GOVI	04/05/2023	852.88	Call	GOVI	82,540.0000	8.2540	76,670.0000	7.6670	(7.112)	0	0	0
2022/08/23	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/23	GOVI	03/08/2023	837.21	Call	GOVI	415,630.0000	41.5630	409,380.0000	40.9380	(1.504)	0	0	0
2022/08/23	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/23	GOVI	03/08/2023	837.22	Call	GOVI	415,530.0000	41.5530	409,280.0000	40.9280	(1.504)	0	0	0
2022/08/23	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/23	GOVI	03/08/2023			GOVI	878.7730	878.7730	878.1480	878.1480	(0.071)	0.0000	0.0000	0
2022/08/23	GOVI	03/08/2023	837.23	Call	GOVI	415,430.0000	41.5430	409,180.0000	40.9180	(1.504)	0	0	0
2022/08/23	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/23	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/23	GOVI	02/11/2023	885.82	Call	GOVI	88,470.0000	8.8470	84,450.0000	8.4450	(4.544)	0	0	0
2022/08/23	GOVI	02/11/2023			GOVI	894.6670	894.6670	894.2650	894.2650	(0.045)	0.0000	0.0000	0
2022/08/23	GOVI	02/11/2023	885.80	Call	GOVI	88,670.0000	8.8670	84,650.0000	8.4650	(4.534)	0	0	0
2022/08/23	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/23	GOVI	02/11/2023	885.81	Call	GOVI	88,570.0000	8.8570	84,550.0000	8.4550	(4.539)	0	0	0
2022/08/23	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/08/23	IGOV	03/11/2022			Index Future	322.1840	322.1840	322.8640	322.8640	0.211	0.0000	0.0000	703
2022/08/23	IGOV	02/02/2023			Index Future	327.7570	327.7570	328.4470	328.4470	0.211	0.0000	0.0000	0
2022/08/23	IGOV	04/05/2023			Index Future	334.1570	334.1570	334.7920	334.7920	0.190	0.0000	0.0000	0
2022/08/23	IGOV	03/08/2023			Index Future	341.0760	341.0760	341.7150	341.7150	0.187	0.0000	0.0000	0
2022/08/23	IGOV	02/11/2023			Index Future	347.3190	347.3190	348.0600	348.0600	0.213	0.0000	0.0000	0
2022/08/23	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/08/23	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/08/23	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/08/23	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0

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2022/08/23	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/08/23	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/08/23	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/08/23	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/08/23	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/08/23	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/08/23	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/08/23	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/08/23	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/08/23	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/08/23	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/08/23	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/08/23	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/08/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/08/23	JBAF	21/09/2022			Jibar Tradeable Future	5.8650	94.1350	5.8450	94.1550	(0.341)	0.0000	0.0000	0
2022/08/23	JBAF	19/10/2022			Jibar Tradeable Future	6.4450	93.5550	6.5050	93.4950	0.931	0.0000	0.0000	0
2022/08/23	JBAF	16/11/2022			Jibar Tradeable Future	6.5700	93.4300	6.6100	93.3900	0.609	0.0000	0.0000	0
2022/08/23	JBAF	21/12/2022			Jibar Tradeable Future	6.9950	93.0050	7.0250	92.9750	0.429	0.0000	0.0000	68
2022/08/23	JBAF	18/01/2023			Jibar Tradeable Future	7.1400	92.8600	7.1200	92.8800	(0.280)	0.0000	0.0000	0
2022/08/23	JBAF	15/02/2023			Jibar Tradeable Future	7.3200	92.6800	7.3600	92.6400	0.546	0.0000	0.0000	0
2022/08/23	JBAF	15/03/2023			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2022/08/23	JBAF	21/06/2023			Jibar Tradeable Future	7.9350	92.0650	7.9150	92.0850	(0.252)	0.0000	0.0000	0
2022/08/23	JBAF	20/09/2023			Jibar Tradeable Future	8.0550	91.9450	8.0550	91.9450	0.000	0.0000	0.0000	75
2022/08/23	JBAF	20/12/2023			Jibar Tradeable Future	8.0600	91.9400	8.0700	91.9300	0.124	0.0000	0.0000	272
2022/08/23	JBAF	20/03/2024			Jibar Tradeable Future	8.0600	91.9400	8.0700	91.9300	0.124	0.0000	0.0000	0
2022/08/23	JBAF	19/06/2024			Jibar Tradeable Future	8.0650	91.9350	8.0750	91.9250	0.124	0.0000	0.0000	0
2022/08/23	R023	03/11/2022	6.25	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2022/08/23	R023	03/11/2022	6.25	Put	Bond Future	356.9400	0.3569	332.1800	0.3322	(6.937)	0	0	0
2022/08/23	R023	03/11/2022	6.26	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2022/08/23	R023	03/11/2022	6.26	Put	Bond Future	353.8800	0.3539	329.1200	0.3291	(6.997)	0	0	0
2022/08/23	R023	03/11/2022			Bond Future	7.4173	101.5634	7.3361	101.5882	(1.095)	0.0000	0.0000	24,229
2022/08/23	R023	03/11/2022	6.27	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2022/08/23	R023	03/11/2022	6.27	Put	Bond Future	350.8100	0.3508	326.0500	0.3260	(7.058)	0	0	0
2022/08/23	R035	03/11/2022	10.57	Call	Bond Future	574.0600	0.5741	559.4400	0.5594	(2.547)	0	0	0
2022/08/23	R035	03/11/2022	10.57	Put	Bond Future	4,379.8700	4.3799	4,388.8600	4.3889	0.205	0	0	582
2022/08/23	R035	03/11/2022	11.15	Call	Bond Future	1,854.6500	1.8547	1,829.4500	1.8294	(1.359)	0	0	0
2022/08/23	R035	03/11/2022	11.15	Put	Bond Future	2,144.5800	2.1446	2,142.9900	2.1430	(0.074)	0	0	0
2022/08/23	R035	03/11/2022	12.68	Call	Bond Future	8,268.0500	8.2680	8,240.6300	8.2406	(0.332)	0	0	0
2022/08/23	R035	03/11/2022	12.68	Put	Bond Future	190.6700	0.1907	186.8600	0.1869	(1.998)	0	0	976
2022/08/23	R035	03/11/2022	10.99	Call	Bond Future	1,409.6200	1.4096	1,386.8400	1.3868	(1.616)	0	0	0
2022/08/23	R035	03/11/2022	10.99	Put	Bond Future	2,649.3400	2.6493	2,650.1700	2.6502	0.031	0	0	582
2022/08/23	R035	03/11/2022	11.05	Call	Bond Future	1,568.6200	1.5686	1,544.8700	1.5449	(1.514)	0	0	976
2022/08/23	R035	03/11/2022			Bond Future	11.1993	86.3359	11.2034	86.3123	0.036	0.0000	0.0000	59,256

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
2022/08/23	R035	03/11/2022	9.82	Call	Bond Future	55.8700	0.0559	52.9200	0.0529	(5.280)	0	0	582
2022/08/23	R035	03/11/2022	9.82	Put	Bond Future	8,720.2200	8.7202	8,740.8800	8.7409	0.237	0	0	0
2022/08/23	R035	03/11/2022	10.30	Call	Bond Future	275.9700	0.2760	266.6700	0.2667	(3.370)	0	0	976
2022/08/23	R035	03/11/2022	10.30	Put	Bond Future	5,788.9700	5.7890	5,803.2800	5.8033	0.247	0	0	0
2022/08/23	R035	03/11/2022	11.14	Call	Bond Future	1,824.9000	1.8249	1,799.8400	1.7998	(1.373)	0	0	0
2022/08/23	R035	03/11/2022	11.14	Put	Bond Future	2,173.7600	2.1738	2,172.3100	2.1723	(0.067)	0	0	0
2022/08/23	R035	03/11/2022	11.05	Put	Bond Future	2,450.4100	2.4504	2,450.2700	2.4503	(0.006)	0	0	0
2022/08/23	R035	03/11/2022	11.13	Call	Bond Future	1,795.4000	1.7954	1,770.4800	1.7705	(1.388)	0	0	0
2022/08/23	R035	03/11/2022	11.13	Put	Bond Future	2,203.2400	2.2032	2,201.9300	2.2019	(0.059)	0	0	0
2022/08/23	R035	02/02/2023	11.94	Call	Bond Future	5,067.2700	5.0673	5,042.0300	5.0420	(0.498)	0	0	0
2022/08/23	R035	02/02/2023	13.22	Put	Bond Future	564.3600	0.5644	561.6500	0.5616	(0.480)	0	0	976
2022/08/23	R035	02/02/2023	10.88	Call	Bond Future	1,780.1000	1.7801	1,762.7600	1.7628	(0.974)	0	0	0
2022/08/23	R035	02/02/2023	10.88	Put	Bond Future	4,589.6200	4.5896	4,596.4200	4.5964	0.148	0	0	0
2022/08/23	R035	02/02/2023	10.66	Call	Bond Future	1,323.6000	1.3236	1,308.6900	1.3087	(1.126)	0	0	0
2022/08/23	R035	02/02/2023	10.66	Put	Bond Future	5,466.5600	5.4666	5,475.7900	5.4758	0.169	0	0	582
2022/08/23	R035	02/02/2023	10.30	Put	Bond Future	7,146.9300	7.1469	7,160.2400	7.1602	0.186	0	0	0
2022/08/23	R035	02/02/2023	10.60	Call	Bond Future	1,214.9900	1.2150	1,200.7500	1.2008	(1.172)	0	0	0
2022/08/23	R035	02/02/2023	10.60	Put	Bond Future	5,726.6300	5.7266	5,736.5300	5.7365	0.173	0	0	0
2022/08/23	R035	02/02/2023	10.64	Put	Bond Future	5,552.3500	5.5524	5,561.8000	5.5618	0.170	0	0	0
2022/08/23	R035	02/02/2023	9.81	Call	Bond Future	335.3400	0.3353	329.0100	0.3290	(1.888)	0	0	582
2022/08/23	R035	02/02/2023	9.81	Put	Bond Future	9,909.9700	9.9100	9,927.7800	9.9278	0.180	0	0	0
2022/08/23	R035	02/02/2023	9.85	Call	Bond Future	360.0800	0.3601	353.4400	0.3534	(1.844)	0	0	0
2022/08/23	R035	02/02/2023	9.89	Call	Bond Future	386.2800	0.3863	379.3100	0.3793	(1.804)	0	0	388
2022/08/23	R035	02/02/2023	9.89	Put	Bond Future	9,430.0300	9.4300	9,447.2000	9.4472	0.182	0	0	0
2022/08/23	R035	02/02/2023			Bond Future	11.3596	87.8094	11.3638	87.7853	0.037	0.0000	0.0000	106,331
2022/08/23	R035	02/02/2023	11.94	Put	Bond Future	1,837.5500	1.8375	1,836.4500	1.8365	(0.060)	0	0	0
2022/08/23	R035	02/02/2023	11.98	Call	Bond Future	5,217.9900	5.2180	5,192.5900	5.1926	(0.487)	0	0	0
2022/08/23	R035	02/02/2023	11.98	Put	Bond Future	1,772.2800	1.7723	1,771.0200	1.7710	(0.071)	0	0	388
2022/08/23	R035	02/02/2023	13.22	Call	Bond Future	10,311.9500	10.3119	10,285.1000	10.2851	(0.260)	0	0	0
2022/08/23	R035	02/02/2023	11.05	Call	Bond Future	2,193.7700	2.1938	2,174.6800	2.1747	(0.870)	0	0	976
2022/08/23	R035	02/02/2023	11.05	Put	Bond Future	3,992.3700	3.9924	3,997.4200	3.9974	0.126	0	0	0
2022/08/23	R035	02/02/2023	11.06	Call	Bond Future	2,219.8100	2.2198	2,200.6200	2.2006	(0.864)	0	0	0
2022/08/23	R035	02/02/2023	11.06	Put	Bond Future	3,959.4600	3.9595	3,964.4100	3.9644	0.125	0	0	582
2022/08/23	R035	02/02/2023	10.86	Call	Bond Future	1,734.8100	1.7348	1,717.6800	1.7177	(0.987)	0	0	0
2022/08/23	R035	02/02/2023	10.86	Put	Bond Future	4,664.3700	4.6644	4,671.3800	4.6714	0.150	0	0	0
2022/08/23	R035	02/02/2023	10.87	Call	Bond Future	1,757.4800	1.7575	1,740.2500	1.7403	(0.980)	0	0	0
2022/08/23	R035	02/02/2023	10.87	Put	Bond Future	4,626.9900	4.6270	4,633.9000	4.6339	0.149	0	0	0
2022/08/23	R035	02/02/2023	10.30	Call	Bond Future	758.9400	0.7589	748.1100	0.7481	(1.427)	0	0	976
2022/08/23	R035	02/02/2023	10.64	Call	Bond Future	1,286.7400	1.2867	1,272.0500	1.2720	(1.142)	0	0	388
2022/08/23	R035	02/02/2023	9.85	Put	Bond Future	9,668.7500	9.6688	9,686.2500	9.6863	0.181	0	0	0
2022/08/23	R035	04/05/2023	11.22	Put	Bond Future	4,605.7600	4.6058	4,621.6200	4.6216	0.344	0	0	0
2022/08/23	R035	04/05/2023	12.46	Call	Bond Future	7,198.5100	7.1985	7,160.8200	7.1608	(0.524)	0	0	0
2022/08/23	R035	04/05/2023	12.46	Put	Bond Future	1,978.7200	1.9787	1,983.8700	1.9839	0.260	0	0	388
2022/08/23	R035	04/05/2023	13.18	Call	Bond Future	9,980.4400	9.9804	9,939.6900	9.9397	(0.408)	0	0	0
2022/08/23	R035	04/05/2023	13.18	Put	Bond Future	1,199.5200	1.1995	1,201.6100	1.2016	0.174	0	0	491
2022/08/23	R035	04/05/2023	11.17	Call	Bond Future	2,961.9000	2.9619	2,935.5000	2.9355	(0.891)	0	0	491
2022/08/23	R035	04/05/2023	11.20	Call	Bond Future	3,041.9600	3.0420	3,015.2000	3.0152	(0.880)	0	0	0
2022/08/23	R035	04/05/2023	11.21	Call	Bond Future	3,068.7800	3.0688	3,041.9100	3.0419	(0.876)	0	0	0

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2022/08/23	R035	04/05/2023	10.60	Call	Bond Future	1,678.9900	1.6790	1,659.6700	1.6597	(1.151)	0	0	388
2022/08/23	R035	04/05/2023	10.60	Put	Bond Future	6,864.9400	6.8649	6,888.4600	6.8885	0.343	0	0	0
2022/08/23	R035	04/05/2023			Bond Future	11.4858	85.0072	11.4934	84.9643	0.067	0.0000	0.0000	0
2022/08/23	R035	04/05/2023	11.22	Call	Bond Future	3,095.7200	3.0957	3,068.7400	3.0687	(0.872)	0	0	0
2022/08/23	R035	04/05/2023	11.17	Put	Bond Future	4,760.3300	4.7603	4,776.7700	4.7768	0.345	0	0	0
2022/08/23	R035	04/05/2023	11.20	Put	Bond Future	4,667.1900	4.6672	4,683.2700	4.6833	0.345	0	0	0
2022/08/23	R035	04/05/2023	11.21	Put	Bond Future	4,636.3900	4.6364	4,652.3600	4.6524	0.344	0	0	0
2022/08/23	R035	04/05/2023	9.85	Call	Bond Future	693.4300	0.6934	682.6100	0.6826	(1.560)	0	0	388
2022/08/23	R035	04/05/2023	9.85	Put	Bond Future	10,630.8000	10.6308	10,662.8200	10.6628	0.301	0	0	0
2022/08/23	R035	04/05/2023	10.42	Call	Bond Future	1,368.3500	1.3684	1,351.2900	1.3513	(1.247)	0	0	491
2022/08/23	R035	04/05/2023	10.42	Put	Bond Future	7,663.3100	7.6633	7,689.0900	7.6891	0.336	0	0	0
2022/08/23	R035	03/08/2023	12.00	Call	Bond Future	5,711.9400	5.7119	5,677.8100	5.6778	(0.598)	0	0	0
2022/08/23	R035	03/08/2023	12.00	Put	Bond Future	3,551.7300	3.5517	3,563.7000	3.5637	0.337	0	0	0
2022/08/23	R035	03/08/2023			Bond Future	11.6001	86.7553	11.6084	86.7092	0.072	0.0000	0.0000	0
2022/08/23	R035	03/08/2023	11.98	Call	Bond Future	5,647.0400	5.6470	5,613.0700	5.6131	(0.602)	0	0	0
2022/08/23	R035	03/08/2023	11.98	Put	Bond Future	3,592.9400	3.5929	3,605.0700	3.6051	0.338	0	0	0
2022/08/23	R035	03/08/2023	11.99	Call	Bond Future	5,679.6200	5.6796	5,645.5800	5.6456	(0.599)	0	0	0
2022/08/23	R035	03/08/2023	11.99	Put	Bond Future	3,572.4400	3.5724	3,584.5000	3.5845	0.338	0	0	0
2022/08/23	R035	02/11/2023	11.41	Call	Bond Future	3,868.3900	3.8684	3,852.3200	3.8523	(0.415)	0	0	0
2022/08/23	R035	02/11/2023	11.41	Put	Bond Future	5,799.2700	5.7993	5,806.2600	5.8063	0.121	0	0	0
2022/08/23	R035	02/11/2023	11.42	Call	Bond Future	3,894.3800	3.8944	3,878.2600	3.8783	(0.414)	0	0	0
2022/08/23	R035	02/11/2023	11.42	Put	Bond Future	5,769.7500	5.7698	5,776.6900	5.7767	0.120	0	0	0
2022/08/23	R035	02/11/2023			Bond Future	11.7634	83.8222	11.7676	83.7991	0.036	0.0000	0.0000	0
2022/08/23	R035	02/11/2023	11.43	Call	Bond Future	3,920.1000	3.9201	3,903.9300	3.9039	(0.412)	0	0	0
2022/08/23	R035	02/11/2023	11.43	Put	Bond Future	5,740.0000	5.7400	5,746.8900	5.7469	0.120	0	0	0
2022/08/23	R186	03/11/2022	8.53	Call	Bond Future	312.7800	0.3128	291.9000	0.2919	(6.676)	0	0	0
2022/08/23	R186	03/11/2022	8.53	Put	Bond Future	2,113.8500	2.1138	2,164.4300	2.1644	2.393	0	0	0
2022/08/23	R186	03/11/2022	8.54	Call	Bond Future	321.3700	0.3214	300.1000	0.3001	(6.619)	0	0	0
2022/08/23	R186	03/11/2022	8.54	Put	Bond Future	2,086.8900	2.0869	2,137.0800	2.1371	2.405	0	0	0
2022/08/23	R186	03/11/2022	8.91	Put	Bond Future	1,235.7800	1.2358	1,270.2300	1.2702	2.788	0	0	4,310
2022/08/23	R186	03/11/2022			Bond Future	9.0420	108.9168	9.0625	108.8453	0.227	0.0000	0.0000	64,267
2022/08/23	R186	03/11/2022	8.23	Call	Bond Future	126.3500	0.1263	115.5500	0.1155	(8.548)	0	0	4,310
2022/08/23	R186	03/11/2022	8.23	Put	Bond Future	3,000.7400	3.0007	3,061.4000	3.0614	2.022	0	0	0
2022/08/23	R186	03/11/2022	8.55	Call	Bond Future	330.2800	0.3303	308.6100	0.3086	(6.561)	0	0	0
2022/08/23	R186	03/11/2022	8.55	Put	Bond Future	2,060.2700	2.0603	2,110.0600	2.1101	2.417	0	0	0
2022/08/23	R186	03/11/2022	8.91	Call	Bond Future	775.1600	0.7752	738.1500	0.7381	(4.774)	0	0	0
2022/08/23	R186	02/02/2023	8.33	Call	Bond Future	419.9100	0.4199	401.6000	0.4016	(4.360)	0	0	0
2022/08/23	R186	02/02/2023	8.33	Put	Bond Future	3,355.9800	3.3560	3,410.5300	3.4105	1.625	0	0	0
2022/08/23	R186	02/02/2023	8.32	Call	Bond Future	412.8800	0.4129	394.7900	0.3948	(4.381)	0	0	0
2022/08/23	R186	02/02/2023	8.32	Put	Bond Future	3,382.8900	3.3829	3,437.6600	3.4377	1.619	0	0	0
2022/08/23	R186	02/02/2023			Bond Future	9.2104	105.4800	9.2326	105.4071	0.241	0.0000	0.0000	0
2022/08/23	R186	02/02/2023	8.34	Call	Bond Future	426.8200	0.4268	408.2900	0.4083	(4.341)	0	0	0
2022/08/23	R186	02/02/2023	8.34	Put	Bond Future	3,328.9600	3.3290	3,383.2900	3.3833	1.632	0	0	0
2022/08/23	R186	04/05/2023	8.83	Put	Bond Future	2,633.1300	2.6331	2,691.3500	2.6913	2.211	0	0	0
2022/08/23	R186	04/05/2023	8.84	Call	Bond Future	1,102.0900	1.1021	1,063.1100	1.0631	(3.537)	0	0	0
2022/08/23	R186	04/05/2023			Bond Future	9.3265	107.5228	9.3580	107.4259	0.338	0.0000	0.0000	0
2022/08/23	R186	04/05/2023	8.83	Call	Bond Future	1,089.2100	1.0892	1,050.5100	1.0505	(3.553)	0	0	0

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2022/08/23	R186	04/05/2023	8.84	Put	Bond Future	2,614.6400	2.6146	2,672.5800	2.6726	2.216	0	0	0
2022/08/23	R186	04/05/2023	8.82	Call	Bond Future	1,076.7500	1.0767	1,038.3300	1.0383	(3.568)	0	0	0
2022/08/23	R186	04/05/2023	8.82	Put	Bond Future	2,652.0600	2.6521	2,710.5600	2.7106	2.206	0	0	0
2022/08/23	R186	03/08/2023	9.74	Call	Bond Future	2,628.7500	2.6288	2,567.0800	2.5671	(2.346)	0	0	0
2022/08/23	R186	03/08/2023	9.74	Put	Bond Future	1,691.5700	1.6916	1,731.6800	1.7317	2.371	0	0	0
2022/08/23	R186	03/08/2023	9.73	Put	Bond Future	1,701.7800	1.7018	1,742.1000	1.7421	2.369	0	0	0
2022/08/23	R186	03/08/2023			Bond Future	9.4136	104.4292	9.4488	104.3274	0.375	0.0000	0.0000	0
2022/08/23	R186	03/08/2023	9.75	Call	Bond Future	2,647.1300	2.6471	2,585.2600	2.5853	(2.337)	0	0	0
2022/08/23	R186	03/08/2023	9.75	Put	Bond Future	1,681.4100	1.6814	1,721.3200	1.7213	2.374	0	0	0
2022/08/23	R186	03/08/2023	9.73	Call	Bond Future	2,610.4100	2.6104	2,548.9500	2.5490	(2.354)	0	0	0
2022/08/23	R186	02/11/2023	9.40	Call	Bond Future	1,876.0300	1.8760	1,839.1600	1.8392	(1.965)	0	0	0
2022/08/23	R186	02/11/2023	9.40	Put	Bond Future	2,445.1500	2.4451	2,482.2900	2.4823	1.519	0	0	0
2022/08/23	R186	02/11/2023			Bond Future	9.6114	106.3127	9.6390	106.2386	0.287	0.0000	0.0000	0
2022/08/23	R186	02/11/2023	9.39	Call	Bond Future	1,861.6400	1.8616	1,824.9200	1.8249	(1.972)	0	0	0
2022/08/23	R186	02/11/2023	9.39	Put	Bond Future	2,457.7800	2.4578	2,495.0700	2.4951	1.517	0	0	0
2022/08/23	R186	02/11/2023	9.38	Call	Bond Future	1,847.3000	1.8473	1,810.7400	1.8107	(1.979)	0	0	0
2022/08/23	R186	02/11/2023	9.38	Put	Bond Future	2,470.4700	2.4705	2,507.9200	2.5079	1.516	0	0	0
2022/08/23	R197	03/11/2022			Bond Future	337.1361	337.1361	337.3111	337.3111	0.052	0.0000	0.0000	831
2022/08/23	R197	02/02/2023			Bond Future	334.1522	334.1522	334.3290	334.3290	0.053	0.0000	0.0000	0
2022/08/23	R197	04/05/2023			Bond Future	340.6917	340.6917	340.8009	340.8009	0.032	0.0000	0.0000	0
2022/08/23	R197	03/08/2023			Bond Future	338.6192	338.6192	338.7190	338.7190	0.029	0.0000	0.0000	0
2022/08/23	R197	02/11/2023			Bond Future	344.8075	344.8075	345.0024	345.0024	0.057	0.0000	0.0000	0
2022/08/23	R202	03/11/2022			Bond Future	248.2819	248.2819	248.7626	248.7626	0.194	0.0000	0.0000	6,148
2022/08/23	R202	02/02/2023			Bond Future	247.8950	247.8950	248.3832	248.3832	0.197	0.0000	0.0000	460
2022/08/23	R202	04/05/2023			Bond Future	252.7447	252.7447	253.1897	253.1897	0.176	0.0000	0.0000	0
2022/08/23	R202	03/08/2023			Bond Future	253.1312	253.1312	253.5773	253.5773	0.176	0.0000	0.0000	0
2022/08/23	R202	02/11/2023			Bond Future	257.7590	257.7590	258.2826	258.2826	0.203	0.0000	0.0000	0
2022/08/23	R209	03/11/2022	9.25	Call	Bond Future	5.2100	0.0052	4.7900	0.0048	(8.061)	0	0	6,000
2022/08/23	R209	03/11/2022	9.25	Put	Bond Future	11,054.0200	11.0540	11,074.4600	11.0745	0.185	0	0	0
2022/08/23	R209	03/11/2022	9.50	Call	Bond Future	15.1700	0.0152	14.1500	0.0142	(6.724)	0	0	0
2022/08/23	R209	03/11/2022	9.50	Put	Bond Future	9,494.4700	9.4945	9,514.3100	9.5143	0.209	0	0	0
2022/08/23	R209	03/11/2022	12.00	Call	Bond Future	4,536.4700	4.5365	4,510.6700	4.5107	(0.569)	0	0	0
2022/08/23	R209	03/11/2022	12.00	Put	Bond Future	497.7100	0.4977	492.7700	0.4928	(0.993)	0	0	7,750
2022/08/23	R209	03/11/2022	11.03	Call	Bond Future	1,364.4800	1.3645	1,343.6500	1.3437	(1.527)	0	0	0
2022/08/23	R209	03/11/2022	11.03	Put	Bond Future	2,134.8000	2.1348	2,134.8300	2.1348	0.001	0	0	0
2022/08/23	R209	03/11/2022	10.50	Put	Bond Future	4,057.0700	4.0571	4,066.1100	4.0661	0.223	0	0	0
2022/08/23	R209	03/11/2022			Bond Future	11.1786	66.8377	11.1827	66.8169	0.036	0.0000	0.0000	20,199
2022/08/23	R209	03/11/2022	10.00	Call	Bond Future	93.1700	0.0932	88.9700	0.0890	(4.508)	0	0	7,750
2022/08/23	R209	03/11/2022	10.00	Put	Bond Future	6,562.2000	6.5622	6,578.8600	6.5789	0.254	0	0	6,000
2022/08/23	R209	03/11/2022	11.02	Call	Bond Future	1,340.7000	1.3407	1,320.0100	1.3200	(1.543)	0	0	0
2022/08/23	R209	03/11/2022	11.02	Put	Bond Future	2,163.3000	2.1633	2,163.4700	2.1635	0.008	0	0	0
2022/08/23	R209	03/11/2022	11.50	Call	Bond Future	2,717.5100	2.7175	2,692.3600	2.6924	(0.925)	0	0	0
2022/08/23	R209	03/11/2022	11.50	Put	Bond Future	1,094.2400	1.0942	1,089.9500	1.0900	(0.392)	0	0	0
2022/08/23	R209	03/11/2022	10.50	Call	Bond Future	435.4000	0.4354	423.5800	0.4236	(2.715)	0	0	0
2022/08/23	R209	03/11/2022	11.00	Call	Bond Future	1,293.9600	1.2940	1,273.5500	1.2736	(1.577)	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
2022/08/23	R209	03/11/2022	11.00	Put	Bond Future	2,221.2800	2.2213	2,221.7300	2.2217	0.020	0	0	6,000
2022/08/23	R209	03/11/2022	11.01	Call	Bond Future	1,317.2700	1.3173	1,296.7200	1.2967	(1.560)	0	0	0
2022/08/23	R209	03/11/2022	11.01	Put	Bond Future	2,192.2000	2.1922	2,192.5100	2.1925	0.014	0	0	0
2022/08/23	R209	02/02/2023	10.80	Put	Bond Future	4,207.4900	4.2075	4,213.6700	4.2137	0.147	0	0	0
2022/08/23	R209	02/02/2023	10.78	Call	Bond Future	1,488.4300	1.4884	1,473.4700	1.4735	(1.005)	0	0	0
2022/08/23	R209	02/02/2023	10.79	Call	Bond Future	1,508.0000	1.5080	1,492.9400	1.4929	(0.999)	0	0	0
2022/08/23	R209	02/02/2023			Bond Future	11.3166	67.9793	11.3208	67.9579	0.037	0.0000	0.0000	2,066
2022/08/23	R209	02/02/2023	10.80	Call	Bond Future	1,527.8800	1.5279	1,512.7300	1.5127	(0.992)	0	0	0
2022/08/23	R209	02/02/2023	10.78	Put	Bond Future	4,274.8300	4.2748	4,281.2000	4.2812	0.149	0	0	0
2022/08/23	R209	02/02/2023	10.79	Put	Bond Future	4,240.9700	4.2410	4,247.2400	4.2472	0.148	0	0	0
2022/08/23	R209	04/05/2023	11.09	Call	Bond Future	2,525.2300	2.5252	2,502.9600	2.5030	(0.882)	0	0	0
2022/08/23	R209	04/05/2023	11.09	Put	Bond Future	4,242.9700	4.2430	4,256.7600	4.2568	0.325	0	0	0
2022/08/23	R209	04/05/2023	11.10	Call	Bond Future	2,548.4000	2.5484	2,526.0200	2.5260	(0.878)	0	0	0
2022/08/23	R209	04/05/2023	11.10	Put	Bond Future	4,214.7100	4.2147	4,228.3900	4.2284	0.325	0	0	0
2022/08/23	R209	04/05/2023	10.00	Call	Bond Future	773.7100	0.7737	762.7200	0.7627	(1.420)	0	0	7,500
2022/08/23	R209	04/05/2023	10.00	Put	Bond Future	8,439.9800	8.4400	8,465.0500	8.4650	0.297	0	0	0
2022/08/23	R209	04/05/2023			Bond Future	11.4299	66.1438	11.4372	66.1077	0.064	0.0000	0.0000	1,250
2022/08/23	R209	04/05/2023	12.50	Call	Bond Future	6,613.6700	6.6137	6,581.1800	6.5812	(0.491)	0	0	0
2022/08/23	R209	04/05/2023	12.50	Put	Bond Future	1,592.0900	1.5921	1,595.6600	1.5957	0.224	0	0	7,500
2022/08/23	R209	04/05/2023	11.11	Call	Bond Future	2,571.4500	2.5714	2,548.9700	2.5490	(0.874)	0	0	0
2022/08/23	R209	04/05/2023	11.11	Put	Bond Future	4,186.4000	4.1864	4,199.9800	4.2000	0.324	0	0	0
2022/08/23	R209	04/05/2023	11.00	Call	Bond Future	2,322.8000	2.3228	2,301.4500	2.3015	(0.919)	0	0	0
2022/08/23	R209	04/05/2023	11.00	Put	Bond Future	4,505.8200	4.5058	4,520.5300	4.5205	0.326	0	0	7,500
2022/08/23	R209	03/08/2023	11.95	Put	Bond Future	3,057.2700	3.0573	3,066.7700	3.0668	0.311	0	0	0
2022/08/23	R209	03/08/2023	11.93	Call	Bond Future	5,009.1700	5.0092	4,980.1900	4.9802	(0.579)	0	0	0
2022/08/23	R209	03/08/2023	11.94	Call	Bond Future	5,037.8800	5.0379	5,008.8200	5.0088	(0.577)	0	0	0
2022/08/23	R209	03/08/2023			Bond Future	11.5301	67.5050	11.5380	67.4664	0.069	0.0000	0.0000	0
2022/08/23	R209	03/08/2023	11.95	Call	Bond Future	5,066.6300	5.0666	5,037.5100	5.0375	(0.575)	0	0	0
2022/08/23	R209	03/08/2023	11.93	Put	Bond Future	3,093.5300	3.0935	3,103.1700	3.1032	0.312	0	0	0
2022/08/23	R209	03/08/2023	11.94	Put	Bond Future	3,075.3500	3.0754	3,084.9100	3.0849	0.311	0	0	0
2022/08/23	R209	02/11/2023	11.33	Call	Bond Future	3,411.5400	3.4115	3,397.1600	3.3972	(0.422)	0	0	0
2022/08/23	R209	02/11/2023	11.33	Put	Bond Future	5,072.7000	5.0727	5,078.9500	5.0789	0.123	0	0	0
2022/08/23	R209	02/11/2023	11.34	Call	Bond Future	3,434.6200	3.4346	3,420.1900	3.4202	(0.420)	0	0	0
2022/08/23	R209	02/11/2023	11.34	Put	Bond Future	5,046.1100	5.0461	5,052.3100	5.0523	0.123	0	0	0
2022/08/23	R209	02/11/2023			Bond Future	11.6701	65.5743	11.6744	65.5536	0.037	0.0000	0.0000	0
2022/08/23	R209	02/11/2023	11.35	Call	Bond Future	3,457.7700	3.4578	3,443.3000	3.4433	(0.418)	0	0	0
2022/08/23	R209	02/11/2023	11.35	Put	Bond Future	5,019.6400	5.0196	5,025.8000	5.0258	0.123	0	0	0
2022/08/23	R210	03/11/2022			Bond Future	227.7948	227.7948	228.5222	228.5222	0.319	0.0000	0.0000	732
2022/08/23	R210	02/02/2023			Bond Future	231.7386	231.7386	232.4784	232.4784	0.319	0.0000	0.0000	300
2022/08/23	R210	04/05/2023			Bond Future	233.1785	233.1785	233.8833	233.8833	0.302	0.0000	0.0000	0
2022/08/23	R210	03/08/2023			Bond Future	238.0154	238.0154	238.7279	238.7279	0.299	0.0000	0.0000	0
2022/08/23	R210	02/11/2023			Bond Future	239.1665	239.1665	239.9553	239.9553	0.330	0.0000	0.0000	0
2022/08/23	R213	03/11/2022	9.19	Call	Bond Future	18.5500	0.0186	17.0200	0.0170	(8.248)	0	0	476
2022/08/23	R213	03/11/2022	9.19	Put	Bond Future	7,798.0500	7.7980	7,839.5800	7.8396	0.533	0	0	0
2022/08/23	R213	03/11/2022	10.38	Call	Bond Future	779.9600	0.7800	756.8000	0.7568	(2.969)	0	0	0
2022/08/23	R213	03/11/2022	10.38	Put	Bond Future	2,575.1900	2.5752	2,595.0900	2.5951	0.773	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
2022/08/23	R213	03/11/2022	10.39	Call	Bond Future	796.9100	0.7969	773.4700	0.7735	(2.941)	0	0	0
2022/08/23	R213	03/11/2022	10.39	Put	Bond Future	2,544.1000	2.5441	2,563.7200	2.5637	0.771	0	0	0
2022/08/23	R213	03/11/2022	10.37	Call	Bond Future	763.3700	0.7634	740.4800	0.7405	(2.999)	0	0	0
2022/08/23	R213	03/11/2022	10.37	Put	Bond Future	2,606.6800	2.6067	2,626.8500	2.6269	0.774	0	0	200
2022/08/23	R213	03/11/2022			Bond Future	10.7589	81.0009	10.7681	80.9578	0.086	0.0000	0.0000	34,281
2022/08/23	R213	03/11/2022	9.13	Call	Bond Future	14.7800	0.0148	13.5200	0.0135	(8.525)	0	0	200
2022/08/23	R213	03/11/2022	9.13	Put	Bond Future	8,110.5500	8.1105	8,152.3500	8.1524	0.515	0	0	0
2022/08/23	R213	03/11/2022	9.84	Call	Bond Future	186.7400	0.1867	177.4700	0.1775	(4.964)	0	0	0
2022/08/23	R213	03/11/2022	9.84	Put	Bond Future	4,630.8100	4.6308	4,664.6000	4.6646	0.730	0	0	476
2022/08/23	R213	03/11/2022	10.40	Call	Bond Future	814.0900	0.8141	790.3700	0.7904	(2.914)	0	0	0
2022/08/23	R213	03/11/2022	10.40	Put	Bond Future	2,513.2700	2.5133	2,532.6100	2.5326	0.770	0	0	0
2022/08/23	R213	03/11/2022	9.98	Call	Bond Future	283.8400	0.2838	271.4400	0.2714	(4.369)	0	0	0
2022/08/23	R213	03/11/2022	9.98	Put	Bond Future	4,030.7600	4.0308	4,061.4200	4.0614	0.761	0	0	200
2022/08/23	R213	03/11/2022	10.19	Call	Bond Future	501.3900	0.5014	483.4900	0.4835	(3.570)	0	0	0
2022/08/23	R213	03/11/2022	10.19	Put	Bond Future	3,216.3300	3.2163	3,241.4900	3.2415	0.782	0	0	476
2022/08/23	R213	02/02/2023	10.43	Put	Bond Future	3,612.2400	3.6122	3,634.3000	3.6343	0.611	0	0	0
2022/08/23	R213	02/02/2023	12.20	Call	Bond Future	6,206.8100	6.2068	6,165.5500	6.1655	(0.665)	0	0	0
2022/08/23	R213	02/02/2023	12.20	Put	Bond Future	697.7000	0.6977	700.4200	0.7004	0.390	0	0	912
2022/08/23	R213	02/02/2023	10.22	Put	Bond Future	4,281.6000	4.2816	4,307.1000	4.3071	0.596	0	0	0
2022/08/23	R213	02/02/2023	10.23	Call	Bond Future	988.4900	0.9885	969.8600	0.9699	(1.885)	0	0	0
2022/08/23	R213	02/02/2023	10.35	Call	Bond Future	1,169.6400	1.1696	1,149.0400	1.1490	(1.761)	0	0	0
2022/08/23	R213	02/02/2023	10.35	Put	Bond Future	3,857.5800	3.8576	3,880.9600	3.8810	0.606	0	0	476
2022/08/23	R213	02/02/2023	10.01	Call	Bond Future	716.0700	0.7161	700.8700	0.7009	(2.123)	0	0	0
2022/08/23	R213	02/02/2023			Bond Future	10.9295	82.3833	10.9392	82.3394	0.089	0.0000	0.0000	0
2022/08/23	R213	02/02/2023	10.43	Call	Bond Future	1,302.1800	1.3022	1,280.2600	1.2803	(1.683)	0	0	912
2022/08/23	R213	02/02/2023	10.22	Call	Bond Future	974.8600	0.9749	956.3800	0.9564	(1.896)	0	0	0
2022/08/23	R213	02/02/2023	10.23	Put	Bond Future	4,247.4200	4.2474	4,272.7700	4.2728	0.597	0	0	0
2022/08/23	R213	02/02/2023	9.16	Call	Bond Future	183.0600	0.1831	177.3900	0.1774	(3.097)	0	0	476
2022/08/23	R213	02/02/2023	9.16	Put	Bond Future	8,763.1500	8.7632	8,801.4600	8.8015	0.437	0	0	0
2022/08/23	R213	02/02/2023	10.01	Put	Bond Future	5,035.0000	5.0350	5,063.7800	5.0638	0.572	0	0	476
2022/08/23	R213	02/02/2023	10.21	Call	Bond Future	961.1600	0.9612	942.8500	0.9428	(1.905)	0	0	0
2022/08/23	R213	02/02/2023	10.21	Put	Bond Future	4,315.7500	4.3157	4,341.4200	4.3414	0.595	0	0	0
2022/08/23	R213	04/05/2023	10.75	Call	Bond Future	2,226.8500	2.2269	2,194.1700	2.1942	(1.468)	0	0	0
2022/08/23	R213	04/05/2023	10.75	Put	Bond Future	3,624.8200	3.6248	3,654.0400	3.6540	0.806	0	0	0
2022/08/23	R213	04/05/2023			Bond Future	11.0623	80.4265	11.0763	80.3646	0.126	0.0000	0.0000	0
2022/08/23	R213	04/05/2023	10.74	Call	Bond Future	2,206.4100	2.2064	2,173.9000	2.1739	(1.473)	0	0	0
2022/08/23	R213	04/05/2023	10.74	Put	Bond Future	3,649.6700	3.6497	3,679.0600	3.6791	0.805	0	0	0
2022/08/23	R213	04/05/2023	10.73	Call	Bond Future	2,185.8100	2.1858	2,153.4700	2.1535	(1.480)	0	0	0
2022/08/23	R213	04/05/2023	10.73	Put	Bond Future	3,674.3800	3.6744	3,703.9400	3.7039	0.804	0	0	0
2022/08/23	R213	03/08/2023	11.62	Put	Bond Future	2,505.1000	2.5051	2,526.1300	2.5261	0.839	0	0	0
2022/08/23	R213	03/08/2023	11.63	Call	Bond Future	4,395.9500	4.3960	4,351.4100	4.3514	(1.013)	0	0	0
2022/08/23	R213	03/08/2023			Bond Future	11.1816	82.0796	11.1967	82.0141	0.136	0.0000	0.0000	0
2022/08/23	R213	03/08/2023	11.62	Call	Bond Future	4,369.4000	4.3694	4,324.9800	4.3250	(1.017)	0	0	0
2022/08/23	R213	03/08/2023	11.63	Put	Bond Future	2,489.7900	2.4898	2,510.7000	2.5107	0.840	0	0	0
2022/08/23	R213	03/08/2023	11.61	Call	Bond Future	4,342.9000	4.3429	4,298.6000	4.2986	(1.020)	0	0	0
2022/08/23	R213	03/08/2023	11.61	Put	Bond Future	2,520.5000	2.5205	2,541.6500	2.5416	0.839	0	0	0
2022/08/23	R213	02/11/2023	11.13	Call	Bond Future	3,064.6900	3.0647	3,039.6200	3.0396	(0.818)	0	0	0
2022/08/23	R213	02/11/2023	11.13	Put	Bond Future	4,044.5600	4.0446	4,063.6500	4.0637	0.472	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
2022/08/23	R213	02/11/2023			Bond Future	11.3620	80.0130	11.3725	79.9689	0.093	0.0000	0.0000	0
2022/08/23	R213	02/11/2023	11.12	Call	Bond Future	3,043.4400	3.0434	3,018.4600	3.0185	(0.821)	0	0	0
2022/08/23	R213	02/11/2023	11.12	Put	Bond Future	4,065.9000	4.0659	4,085.0800	4.0851	0.472	0	0	0
2022/08/23	R213	02/11/2023	11.11	Call	Bond Future	3,022.2700	3.0223	2,997.3800	2.9974	(0.824)	0	0	0
2022/08/23	R213	02/11/2023	11.11	Put	Bond Future	4,087.3500	4.0874	4,106.6200	4.1066	0.471	0	0	0
2022/08/23	R214	03/11/2022	11.34	Call	Bond Future	1,754.4000	1.7544	1,744.4800	1.7445	(0.565)	0	0	0
2022/08/23	R214	03/11/2022	11.36	Put	Bond Future	1,851.0800	1.8511	1,835.9400	1.8359	(0.818)	0	0	0
2022/08/23	R214	03/11/2022			Bond Future	11.3677	64.0532	11.3667	64.0584	(0.009)	0.0000	0.0000	25,436
2022/08/23	R214	03/11/2022	11.34	Put	Bond Future	1,902.6300	1.9026	1,887.4700	1.8875	(0.797)	0	0	0
2022/08/23	R214	03/11/2022	11.35	Call	Bond Future	1,782.0600	1.7821	1,772.1500	1.7722	(0.556)	0	0	0
2022/08/23	R214	03/11/2022	11.35	Put	Bond Future	1,876.6600	1.8767	1,861.5100	1.8615	(0.807)	0	0	0
2022/08/23	R214	03/11/2022	11.36	Call	Bond Future	1,810.0500	1.8100	1,800.1500	1.8001	(0.547)	0	0	0
2022/08/23	R214	02/02/2023	11.07	Call	Bond Future	1,798.8000	1.7988	1,792.7100	1.7927	(0.339)	0	0	0
2022/08/23	R214	02/02/2023	11.07	Put	Bond Future	4,132.5400	4.1325	4,121.2500	4.1213	(0.273)	0	0	0
2022/08/23	R214	02/02/2023	11.08	Call	Bond Future	1,821.0300	1.8210	1,814.9300	1.8149	(0.335)	0	0	0
2022/08/23	R214	02/02/2023	11.08	Put	Bond Future	4,099.2500	4.0993	4,087.9500	4.0880	(0.276)	0	0	0
2022/08/23	R214	02/02/2023			Bond Future	11.5022	65.1464	11.5012	65.1516	(0.009)	0.0000	0.0000	64,507
2022/08/23	R214	02/02/2023	11.09	Call	Bond Future	1,843.4000	1.8434	1,837.2900	1.8373	(0.331)	0	0	0
2022/08/23	R214	02/02/2023	11.09	Put	Bond Future	4,066.1600	4.0662	4,054.8500	4.0549	(0.278)	0	0	0
2022/08/23	R214	04/05/2023	11.36	Call	Bond Future	2,899.4800	2.8995	2,888.8300	2.8888	(0.367)	0	0	0
2022/08/23	R214	04/05/2023	11.36	Put	Bond Future	4,202.1400	4.2021	4,199.7100	4.1997	(0.058)	0	0	0
2022/08/23	R214	04/05/2023	11.37	Call	Bond Future	2,924.6000	2.9246	2,913.9100	2.9139	(0.366)	0	0	0
2022/08/23	R214	04/05/2023	11.37	Put	Bond Future	4,173.8700	4.1739	4,171.4000	4.1714	(0.059)	0	0	0
2022/08/23	R214	04/05/2023			Bond Future	11.6078	63.1102	11.6094	63.1020	0.014	0.0000	0.0000	0
2022/08/23	R214	04/05/2023	11.38	Call	Bond Future	2,949.8100	2.9498	2,939.0900	2.9391	(0.363)	0	0	0
2022/08/23	R214	04/05/2023	11.38	Put	Bond Future	4,145.7600	4.1458	4,143.2600	4.1433	(0.060)	0	0	0
2022/08/23	R214	03/08/2023	12.14	Call	Bond Future	5,376.0300	5.3760	5,363.9000	5.3639	(0.226)	0	0	0
2022/08/23	R214	03/08/2023	12.14	Put	Bond Future	3,206.3400	3.2063	3,204.3100	3.2043	(0.063)	0	0	0
2022/08/23	R214	03/08/2023	12.15	Call	Bond Future	5,405.8900	5.4059	5,393.7500	5.3938	(0.225)	0	0	0
2022/08/23	R214	03/08/2023	12.15	Put	Bond Future	3,187.9700	3.1880	3,185.9300	3.1859	(0.064)	0	0	0
2022/08/23	R214	03/08/2023			Bond Future	11.7028	64.4079	11.7048	64.3978	0.017	0.0000	0.0000	0
2022/08/23	R214	03/08/2023	12.16	Call	Bond Future	5,435.5600	5.4356	5,423.4000	5.4234	(0.224)	0	0	0
2022/08/23	R214	03/08/2023	12.16	Put	Bond Future	3,169.4800	3.1695	3,167.4200	3.1674	(0.065)	0	0	0
2022/08/23	R214	02/11/2023	11.45	Put	Bond Future	5,499.9800	5.5000	5,491.0100	5.4910	(0.163)	0	0	0
2022/08/23	R214	02/11/2023	11.46	Call	Bond Future	3,540.3900	3.5404	3,538.8600	3.5389	(0.043)	0	0	0
2022/08/23	R214	02/11/2023	11.46	Put	Bond Future	5,470.8900	5.4709	5,461.9300	5.4619	(0.164)	0	0	0
2022/08/23	R214	02/11/2023			Bond Future	11.8358	62.2754	11.8343	62.2829	(0.013)	0.0000	0.0000	0
2022/08/23	R214	02/11/2023	11.45	Call	Bond Future	3,516.8300	3.5168	3,515.2900	3.5153	(0.044)	0	0	0
2022/08/23	R214	02/11/2023	11.47	Call	Bond Future	3,563.7500	3.5638	3,562.2300	3.5622	(0.043)	0	0	0
2022/08/23	R214	02/11/2023	11.47	Put	Bond Future	5,441.6600	5.4417	5,432.7100	5.4327	(0.164)	0	0	0
2022/08/23	R248	03/11/2022	10.60	Call	Bond Future	0.0000	0.0000	457.6000	0.4576	100.000	0	0	0
2022/08/23	R248	03/11/2022	10.60	Put	Bond Future	0.0000	0.0000	5,865.5100	5.8655	100.000	0	0	0
2022/08/23	R248	03/11/2022	10.70	Call	Bond Future	606.0500	0.6060	596.9200	0.5969	(1.506)	0	0	0
2022/08/23	R248	03/11/2022	10.70	Put	Bond Future	5,273.6200	5.2736	5,257.9200	5.2579	(0.298)	0	0	0
2022/08/23	R248	03/11/2022	11.32	Call	Bond Future	2,156.6700	2.1567	2,144.1700	2.1442	(0.580)	0	0	0
2022/08/23	R248	03/11/2022	11.20	Call	Bond Future	1,766.1700	1.7662	1,753.7100	1.7537	(0.705)	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
2022/08/23	R248	03/11/2022	11.20	Put	Bond Future	2,866.0100	2.8660	2,846.9800	2.8470	(0.664)	0	0	0
2022/08/23	R248	03/11/2022	11.30	Put	Bond Future	2,506.9400	2.5069	2,487.8600	2.4879	(0.761)	0	0	0
2022/08/23	R248	03/11/2022	11.31	Put	Bond Future	2,473.2300	2.4732	2,454.1600	2.4542	(0.771)	0	0	0
2022/08/23	R248	03/11/2022			Bond Future	11.3621	80.0520	11.3611	80.0586	(0.009)	0.0000	0.0000	258,811
2022/08/23	R248	03/11/2022	10.00	Call	Bond Future	66.4900	0.0665	64.1000	0.0641	(3.595)	0	0	0
2022/08/23	R248	03/11/2022	10.00	Put	Bond Future	10,214.7800	10.2148	10,205.8200	10.2058	(0.088)	0	0	0
2022/08/23	R248	03/11/2022	11.32	Put	Bond Future	2,439.7500	2.4397	2,420.6800	2.4207	(0.782)	0	0	0
2022/08/23	R248	03/11/2022	11.90	Call	Bond Future	4,522.0300	4.5220	4,512.8600	4.5129	(0.203)	0	0	0
2022/08/23	R248	03/11/2022	11.90	Put	Bond Future	1,057.1300	1.0571	1,041.3900	1.0414	(1.489)	0	0	0
2022/08/23	R248	03/11/2022	11.30	Call	Bond Future	2,088.7600	2.0888	2,076.2500	2.0763	(0.599)	0	0	0
2022/08/23	R248	03/11/2022	11.31	Call	Bond Future	2,122.6500	2.1226	2,110.1500	2.1101	(0.589)	0	0	0
2022/08/23	R248	02/02/2023	11.10	Put	Bond Future	5,042.5600	5.0426	5,028.3000	5.0283	(0.283)	0	0	0
2022/08/23	R248	02/02/2023	11.08	Call	Bond Future	2,307.2100	2.3072	2,299.5400	2.2995	(0.332)	0	0	0
2022/08/23	R248	02/02/2023	11.08	Put	Bond Future	5,125.3400	5.1253	5,111.1000	5.1111	(0.278)	0	0	0
2022/08/23	R248	02/02/2023			Bond Future	11.4962	81.4183	11.4952	81.4249	(0.009)	0.0000	0.0000	0
2022/08/23	R248	02/02/2023	11.10	Call	Bond Future	2,363.9300	2.3639	2,356.2400	2.3562	(0.325)	0	0	2,700
2022/08/23	R248	02/02/2023	11.06	Call	Bond Future	2,251.2000	2.2512	2,243.5600	2.2436	(0.339)	0	0	0
2022/08/23	R248	02/02/2023	11.06	Put	Bond Future	5,209.2500	5.2092	5,195.0400	5.1950	(0.273)	0	0	0
2022/08/23	R248	02/02/2023	11.07	Call	Bond Future	2,279.1200	2.2791	2,271.4700	2.2715	(0.336)	0	0	0
2022/08/23	R248	02/02/2023	11.07	Put	Bond Future	5,167.1500	5.1672	5,152.9300	5.1529	(0.275)	0	0	0
2022/08/23	R248	02/02/2023	10.40	Call	Bond Future	855.4100	0.8554	849.7400	0.8497	(0.663)	0	0	2,700
2022/08/23	R248	02/02/2023	10.40	Put	Bond Future	8,678.2600	8.6783	8,666.0200	8.6660	(0.141)	0	0	0
2022/08/23	R248	04/05/2023	11.35	Call	Bond Future	3,636.6800	3.6367	3,623.3600	3.6234	(0.366)	0	0	0
2022/08/23	R248	04/05/2023	11.35	Put	Bond Future	5,289.9800	5.2900	5,286.8600	5.2869	(0.059)	0	0	0
2022/08/23	R248	04/05/2023			Bond Future	11.6013	78.5560	11.6028	78.5458	0.014	0.0000	0.0000	0
2022/08/23	R248	04/05/2023	11.33	Call	Bond Future	3,574.2000	3.5742	3,560.9500	3.5610	(0.371)	0	0	0
2022/08/23	R248	04/05/2023	11.33	Put	Bond Future	5,361.7700	5.3618	5,358.7200	5.3587	(0.057)	0	0	0
2022/08/23	R248	04/05/2023	11.34	Call	Bond Future	3,605.3800	3.6054	3,592.0900	3.5921	(0.369)	0	0	0
2022/08/23	R248	04/05/2023	11.34	Put	Bond Future	5,325.7700	5.3258	5,322.6800	5.3227	(0.058)	0	0	0
2022/08/23	R248	03/08/2023	12.11	Call	Bond Future	6,652.9300	6.6529	6,637.7900	6.6378	(0.228)	0	0	0
2022/08/23	R248	03/08/2023	12.11	Put	Bond Future	4,094.6200	4.0946	4,092.0800	4.0921	(0.062)	0	0	0
2022/08/23	R248	03/08/2023			Bond Future	11.6958	80.1718	11.6978	80.1592	0.017	0.0000	0.0000	0
2022/08/23	R248	03/08/2023	12.09	Call	Bond Future	6,579.8000	6.5798	6,564.6900	6.5647	(0.230)	0	0	0
2022/08/23	R248	03/08/2023	12.09	Put	Bond Future	4,141.5200	4.1415	4,139.0100	4.1390	(0.061)	0	0	0
2022/08/23	R248	03/08/2023	12.10	Call	Bond Future	6,616.4900	6.6165	6,601.3600	6.6014	(0.229)	0	0	0
2022/08/23	R248	03/08/2023	12.10	Put	Bond Future	4,118.1500	4.1181	4,115.6200	4.1156	(0.061)	0	0	0
2022/08/23	R248	02/11/2023	11.49	Put	Bond Future	6,812.6700	6.8127	6,801.4300	6.8014	(0.165)	0	0	0
2022/08/23	R248	02/11/2023	11.47	Call	Bond Future	4,590.0500	4.5900	4,588.0300	4.5880	(0.044)	0	0	0
2022/08/23	R248	02/11/2023	11.48	Call	Bond Future	4,620.4500	4.6205	4,618.4400	4.6184	(0.044)	0	0	0
2022/08/23	R248	02/11/2023			Bond Future	11.8281	77.1831	11.8266	77.1923	(0.013)	0.0000	0.0000	0
2022/08/23	R248	02/11/2023	11.49	Call	Bond Future	4,650.5900	4.6506	4,648.5900	4.6486	(0.043)	0	0	0
2022/08/23	R248	02/11/2023	11.47	Put	Bond Future	6,883.4200	6.8834	6,872.1600	6.8722	(0.164)	0	0	0
2022/08/23	R248	02/11/2023	11.48	Put	Bond Future	6,848.1300	6.8481	6,836.8800	6.8369	(0.164)	0	0	0

**Total**

**1483536**