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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/08/2022 TO 24/08/2022

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
2022/08/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/24	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/24	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/24	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/24	2025	03/11/2022		Bond Future	166.7362	166.7362	167.0038	167.0038	0.160	0.0000	0.0000	7,366
2022/08/24	2025	02/02/2023		Bond Future	167.9228	167.9228	168.1742	168.1742	0.150	0.0000	0.0000	1,918
2022/08/24	2025	04/05/2023		Bond Future	171.1719	171.1719	171.4238	171.4238	0.147	0.0000	0.0000	0
2022/08/24	2025	03/08/2023		Bond Future	172.9538	172.9538	173.1900	173.1900	0.137	0.0000	0.0000	0
2022/08/24	2025	02/11/2023		Bond Future	176.1637	176.1637	176.4049	176.4049	0.137	0.0000	0.0000	0
2022/08/24	2029	03/11/2022		Bond Future	121.4118	121.4118	121.8350	121.8350	0.349	0.0000	0.0000	1,519
2022/08/24	2029	02/02/2023		Bond Future	123.5136	123.5136	123.9414	123.9414	0.346	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
2022/08/24	2029	04/05/2023			Bond Future	124.6044	124.6044	125.0248	125.0248	0.337	0.0000	0.0000	0
2022/08/24	2029	03/08/2023			Bond Future	127.1848	127.1848	127.6115	127.6115	0.335	0.0000	0.0000	0
2022/08/24	2029	02/11/2023			Bond Future	128.2007	128.2007	128.6223	128.6223	0.329	0.0000	0.0000	0
2022/08/24	2030	03/11/2022	9.70	Call	Bond Future	277.0900	0.2771	218.0500	0.2180	(21.307)	0	0	500
2022/08/24	2030	03/11/2022	9.70	Put	Bond Future	3,803.5600	3.8036	3,692.5700	3.6926	(2.918)	0	0	0
2022/08/24	2030	03/11/2022	10.10	Call	Bond Future	763.4000	0.7634	671.4500	0.6714	(12.045)	0	0	0
2022/08/24	2030	03/11/2022	10.10	Put	Bond Future	2,384.7700	2.3848	2,240.8700	2.2409	(6.034)	0	0	0
2022/08/24	2030	03/11/2022	10.20	Put	Bond Future	2,094.2700	2.0943	1,948.8700	1.9489	(6.943)	0	0	0
2022/08/24	2030	03/11/2022			Bond Future	10.4490	89.9357	10.4377	89.9876	(0.108)	0.0000	0.0000	66,735
2022/08/24	2030	03/11/2022	10.08	Call	Bond Future	730.5800	0.7306	639.1300	0.6391	(12.517)	0	0	0
2022/08/24	2030	03/11/2022	10.08	Put	Bond Future	2,446.0000	2.4460	2,302.6000	2.3026	(5.863)	0	0	0
2022/08/24	2030	03/11/2022	10.09	Call	Bond Future	746.8000	0.7468	655.1700	0.6552	(12.270)	0	0	0
2022/08/24	2030	03/11/2022	10.09	Put	Bond Future	2,415.1800	2.4152	2,271.6000	2.2716	(5.945)	0	0	0
2022/08/24	2030	03/11/2022	10.20	Call	Bond Future	941.2800	0.9413	847.8300	0.8478	(9.928)	0	0	500
2022/08/24	2030	03/11/2022	11.57	Call	Bond Future	5,203.8200	5.2038	5,213.1900	5.2132	0.180	0	0	0
2022/08/24	2030	03/11/2022	11.57	Put	Bond Future	243.5800	0.2436	201.0000	0.2010	(17.481)	0	0	500
2022/08/24	2030	02/02/2023	11.16	Put	Bond Future	1,357.6700	1.3577	1,237.0600	1.2371	(8.884)	0	0	388
2022/08/24	2030	02/02/2023	11.35	Call	Bond Future	4,300.2100	4.3002	4,240.3400	4.2403	(1.392)	0	0	5,000
2022/08/24	2030	02/02/2023	11.35	Put	Bond Future	1,127.3300	1.1273	1,016.6500	1.0167	(9.818)	0	0	0
2022/08/24	2030	02/02/2023	9.99	Call	Bond Future	1,040.6800	1.0407	971.3400	0.9713	(6.663)	0	0	0
2022/08/24	2030	02/02/2023	10.00	Call	Bond Future	1,055.4000	1.0554	985.0200	0.9850	(6.669)	0	0	0
2022/08/24	2030	02/02/2023	10.01	Put	Bond Future	3,830.3900	3.8304	3,708.7700	3.7088	(3.175)	0	0	0
2022/08/24	2030	02/02/2023	9.80	Call	Bond Future	786.0600	0.7861	735.2800	0.7353	(6.460)	0	0	0
2022/08/24	2030	02/02/2023	9.94	Put	Bond Future	4,053.2600	4.0533	3,938.0900	3.9381	(2.841)	0	0	102
2022/08/24	2030	02/02/2023	9.20	Call	Bond Future	293.4500	0.2934	286.3900	0.2864	(2.406)	0	0	0
2022/08/24	2030	02/02/2023	9.20	Put	Bond Future	6,897.5100	6.8975	6,839.6400	6.8396	(0.839)	0	0	0
2022/08/24	2030	02/02/2023	9.66	Call	Bond Future	633.5900	0.6336	590.0200	0.5900	(6.877)	0	0	0
2022/08/24	2030	02/02/2023	9.66	Put	Bond Future	5,029.7400	5.0297	4,935.3600	4.9354	(1.876)	0	0	102
2022/08/24	2030	02/02/2023	8.81	Put	Bond Future	8,685.4400	8.6854	8,630.2000	8.6302	(0.636)	0	0	0
2022/08/24	2030	02/02/2023	9.04	Call	Bond Future	228.0800	0.2281	222.2200	0.2222	(2.569)	0	0	0
2022/08/24	2030	02/02/2023	9.04	Put	Bond Future	7,615.7700	7.6158	7,559.1000	7.5591	(0.744)	0	0	0
2022/08/24	2030	02/02/2023	9.08	Put	Bond Future	7,434.1500	7.4341	7,377.1100	7.3771	(0.767)	0	0	0
2022/08/24	2030	02/02/2023			Bond Future	10.6190	87.4654	10.6076	87.5162	(0.108)	0.0000	0.0000	5,200
2022/08/24	2030	02/02/2023	11.55	Call	Bond Future	4,939.7700	4.9398	4,890.6000	4.8906	(0.995)	0	0	5,000
2022/08/24	2030	02/02/2023	11.55	Put	Bond Future	924.4900	0.9245	824.5100	0.8245	(10.815)	0	0	0
2022/08/24	2030	02/02/2023	11.12	Call	Bond Future	3,602.0500	3.6020	3,530.0100	3.5300	(2.000)	0	0	0
2022/08/24	2030	02/02/2023	11.12	Put	Bond Future	1,411.4000	1.4114	1,288.5500	1.2885	(8.704)	0	0	0
2022/08/24	2030	02/02/2023	11.16	Call	Bond Future	3,720.1900	3.7202	3,650.3900	3.6504	(1.876)	0	0	0
2022/08/24	2030	02/02/2023	9.99	Put	Bond Future	3,893.1000	3.8931	3,772.9500	3.7730	(3.086)	0	0	0
2022/08/24	2030	02/02/2023	10.00	Put	Bond Future	3,861.5600	3.8616	3,740.3700	3.7404	(3.138)	0	0	0
2022/08/24	2030	02/02/2023	10.01	Call	Bond Future	1,070.4700	1.0705	999.6600	0.9997	(6.615)	0	0	0
2022/08/24	2030	02/02/2023	9.80	Put	Bond Future	4,523.2500	4.5232	4,421.6600	4.4217	(2.246)	0	0	0
2022/08/24	2030	02/02/2023	9.83	Call	Bond Future	823.1300	0.8231	769.5600	0.7696	(6.508)	0	0	388
2022/08/24	2030	02/02/2023	9.83	Put	Bond Future	4,419.8900	4.4199	4,315.5100	4.3155	(2.362)	0	0	0
2022/08/24	2030	02/02/2023	9.94	Call	Bond Future	969.0600	0.9691	904.7000	0.9047	(6.641)	0	0	0
2022/08/24	2030	02/02/2023	9.79	Call	Bond Future	773.9600	0.7740	724.1600	0.7242	(6.434)	0	0	0
2022/08/24	2030	02/02/2023	9.79	Put	Bond Future	4,558.0200	4.5580	4,457.4100	4.4574	(2.207)	0	0	0

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2022/08/24	2030	02/02/2023	8.81	Call	Bond Future	156.8300	0.1568	152.4000	0.1524	(2.825)	0	0	102
2022/08/24	2030	02/02/2023	9.08	Call	Bond Future	243.1400	0.2431	236.9100	0.2369	(2.562)	0	0	388
2022/08/24	2030	04/05/2023	11.34	Call	Bond Future	4,226.2300	4.2262	4,138.0700	4.1381	(2.086)	0	0	0
2022/08/24	2030	04/05/2023	11.34	Put	Bond Future	1,790.6700	1.7907	1,653.0900	1.6531	(7.683)	0	0	150
2022/08/24	2030	04/05/2023	10.42	Call	Bond Future	1,992.7100	1.9927	1,896.8600	1.8969	(4.810)	0	0	479
2022/08/24	2030	04/05/2023	10.42	Put	Bond Future	3,491.4800	3.4915	3,346.2100	3.3462	(4.161)	0	0	0
2022/08/24	2030	04/05/2023	10.52	Call	Bond Future	2,193.0700	2.1931	2,095.2200	2.0952	(4.462)	0	0	0
2022/08/24	2030	04/05/2023	10.52	Put	Bond Future	3,253.1400	3.2531	3,105.8700	3.1059	(4.527)	0	0	0
2022/08/24	2030	04/05/2023	10.53	Call	Bond Future	2,213.9700	2.2140	2,115.8600	2.1159	(4.431)	0	0	0
2022/08/24	2030	04/05/2023	10.53	Put	Bond Future	3,230.3200	3.2303	3,082.7900	3.0828	(4.567)	0	0	0
2022/08/24	2030	04/05/2023	9.67	Call	Bond Future	866.1000	0.8661	817.8200	0.8178	(5.574)	0	0	479
2022/08/24	2030	04/05/2023	9.67	Put	Bond Future	5,744.4200	5.7444	5,646.7200	5.6467	(1.701)	0	0	0
2022/08/24	2030	04/05/2023	9.78	Call	Bond Future	990.5500	0.9906	926.9600	0.9270	(6.420)	0	0	388
2022/08/24	2030	04/05/2023	9.78	Put	Bond Future	5,363.1700	5.3632	5,250.1600	5.2502	(2.107)	0	0	0
2022/08/24	2030	04/05/2023	10.00	Call	Bond Future	1,274.5600	1.2746	1,206.5200	1.2065	(5.338)	0	0	1,080
2022/08/24	2030	04/05/2023	10.00	Put	Bond Future	4,646.2200	4.6462	4,528.7600	4.5288	(2.528)	0	0	0
2022/08/24	2030	04/05/2023	9.03	Call	Bond Future	398.7300	0.3987	385.2200	0.3852	(3.388)	0	0	388
2022/08/24	2030	04/05/2023	9.03	Put	Bond Future	8,290.0400	8.2900	8,227.1100	8.2271	(0.759)	0	0	0
2022/08/24	2030	04/05/2023	9.58	Put	Bond Future	6,067.5800	6.0676	5,985.0300	5.9850	(1.361)	0	0	0
2022/08/24	2030	04/05/2023			Bond Future	10.7643	89.1416	10.7528	89.1910	(0.107)	0.0000	0.0000	0
2022/08/24	2030	04/05/2023	12.57	Call	Bond Future	8,050.0100	8.0500	8,031.3800	8.0314	(0.231)	0	0	0
2022/08/24	2030	04/05/2023	12.57	Put	Bond Future	694.3200	0.6943	626.2700	0.6263	(9.801)	0	0	350
2022/08/24	2030	04/05/2023	11.62	Call	Bond Future	5,040.9500	5.0410	4,963.9500	4.9639	(1.527)	0	0	0
2022/08/24	2030	04/05/2023	11.62	Put	Bond Future	1,452.1200	1.4521	1,325.7000	1.3257	(8.706)	0	0	388
2022/08/24	2030	04/05/2023	12.04	Call	Bond Future	6,338.0900	6.3381	6,281.9900	6.2820	(0.885)	0	0	0
2022/08/24	2030	04/05/2023	12.04	Put	Bond Future	1,056.5400	1.0565	951.0200	0.9510	(9.987)	0	0	1,080
2022/08/24	2030	04/05/2023	12.50	Call	Bond Future	7,830.1300	7.8301	7,796.5800	7.7966	(0.428)	0	0	0
2022/08/24	2030	04/05/2023	12.50	Put	Bond Future	744.5000	0.7445	661.5300	0.6615	(11.144)	0	0	479
2022/08/24	2030	04/05/2023	10.54	Call	Bond Future	2,234.9700	2.2350	2,136.6000	2.1366	(4.401)	0	0	0
2022/08/24	2030	04/05/2023	10.54	Put	Bond Future	3,207.6300	3.2076	3,059.8400	3.0598	(4.607)	0	0	0
2022/08/24	2030	04/05/2023	10.65	Call	Bond Future	2,472.6100	2.4726	2,372.3400	2.3723	(4.055)	0	0	350
2022/08/24	2030	04/05/2023	10.65	Put	Bond Future	2,966.4700	2.9665	2,816.7800	2.8168	(5.046)	0	0	0
2022/08/24	2030	04/05/2023	9.58	Call	Bond Future	772.8800	0.7729	739.7500	0.7397	(4.287)	0	0	150
2022/08/24	2030	03/08/2023	12.89	Call	Bond Future	8,680.2100	8.6802	8,661.7700	8.6618	(0.212)	0	0	0
2022/08/24	2030	03/08/2023	12.89	Put	Bond Future	837.6200	0.8376	770.6500	0.7706	(7.995)	0	0	350
2022/08/24	2030	03/08/2023	11.34	Call	Bond Future	4,213.2000	4.2132	4,032.2400	4.0322	(4.295)	0	0	0
2022/08/24	2030	03/08/2023	11.34	Put	Bond Future	2,379.8200	2.3798	2,150.3300	2.1503	(9.643)	0	0	0
2022/08/24	2030	03/08/2023	11.35	Call	Bond Future	4,239.0400	4.2390	4,058.4800	4.0585	(4.259)	0	0	0
2022/08/24	2030	03/08/2023	11.36	Put	Bond Future	2,350.7300	2.3507	2,121.7100	2.1217	(9.743)	0	0	0
2022/08/24	2030	03/08/2023	10.40	Call	Bond Future	2,094.9000	2.0949	1,935.5400	1.9355	(7.607)	0	0	1,012
2022/08/24	2030	03/08/2023	10.65	Call	Bond Future	2,586.4000	2.5864	2,406.5400	2.4065	(6.954)	0	0	350
2022/08/24	2030	03/08/2023	10.65	Put	Bond Future	3,614.0900	3.6141	3,385.7000	3.3857	(6.319)	0	0	0
2022/08/24	2030	03/08/2023			Bond Future	10.8945	86.9641	10.8829	87.0126	(0.107)	0.0000	0.0000	0
2022/08/24	2030	03/08/2023	12.59	Call	Bond Future	7,799.5200	7.7995	7,709.5500	7.7096	(1.154)	0	0	0
2022/08/24	2030	03/08/2023	12.59	Put	Bond Future	1,076.8100	1.0768	938.3100	0.9383	(12.862)	0	0	1,012
2022/08/24	2030	03/08/2023	11.35	Put	Bond Future	2,365.0700	2.3651	2,135.9800	2.1360	(9.686)	0	0	0
2022/08/24	2030	03/08/2023	11.36	Call	Bond Future	4,265.2700	4.2653	4,084.7800	4.0848	(4.232)	0	0	0
2022/08/24	2030	03/08/2023	10.40	Put	Bond Future	4,189.1100	4.1891	3,981.2200	3.9812	(4.963)	0	0	0

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2022/08/24	2030	02/11/2023	10.81	Call	Bond Future	2,786.7100	2.7867	2,666.6500	2.6667	(4.308)	0	0	0
2022/08/24	2030	02/11/2023	10.81	Put	Bond Future	3,850.4100	3.8504	3,680.5600	3.6806	(4.411)	0	0	0
2022/08/24	2030	02/11/2023	10.80	Call	Bond Future	2,766.0500	2.7661	2,646.3400	2.6463	(4.328)	0	0	0
2022/08/24	2030	02/11/2023	10.80	Put	Bond Future	3,870.6900	3.8707	3,701.1900	3.7012	(4.379)	0	0	0
2022/08/24	2030	02/11/2023			Bond Future	11.0719	88.5570	11.0595	88.6068	(0.112)	0.0000	0.0000	0
2022/08/24	2030	02/11/2023	10.82	Call	Bond Future	2,807.0600	2.8071	2,687.0400	2.6870	(4.276)	0	0	0
2022/08/24	2030	02/11/2023	10.82	Put	Bond Future	3,829.8400	3.8298	3,660.0300	3.6600	(4.434)	0	0	0
2022/08/24	2032	03/11/2022	9.31	Put	Bond Future	8,850.4700	8.8505	8,732.4700	8.7325	(1.333)	0	0	0
2022/08/24	2032	03/11/2022	9.36	Call	Bond Future	21.5300	0.0215	14.5500	0.0146	(32.420)	0	0	454
2022/08/24	2032	03/11/2022	9.36	Put	Bond Future	8,559.6500	8.5597	8,440.6400	8.4406	(1.390)	0	0	0
2022/08/24	2032	03/11/2022	9.46	Put	Bond Future	7,984.0200	7.9840	7,862.5600	7.8626	(1.521)	0	0	0
2022/08/24	2032	03/11/2022	10.56	Put	Bond Future	2,729.2900	2.7293	2,524.8800	2.5249	(7.489)	0	0	180
2022/08/24	2032	03/11/2022	9.92	Call	Bond Future	161.4400	0.1614	121.2900	0.1213	(24.870)	0	0	750
2022/08/24	2032	03/11/2022	9.92	Put	Bond Future	5,481.1800	5.4812	5,329.0000	5.3290	(2.776)	0	0	0
2022/08/24	2032	03/11/2022	10.11	Put	Bond Future	4,554.7700	4.5548	4,380.6600	4.3807	(3.823)	0	0	454
2022/08/24	2032	03/11/2022	10.16	Call	Bond Future	339.0000	0.3390	273.2200	0.2732	(19.404)	0	0	0
2022/08/24	2032	03/11/2022	10.16	Put	Bond Future	4,324.2700	4.3243	4,146.4600	4.1465	(4.112)	0	0	180
2022/08/24	2032	03/11/2022			Bond Future	10.9062	85.4932	10.8846	85.6052	(0.198)	0.0000	0.0000	157,145
2022/08/24	2032	03/11/2022	9.31	Call	Bond Future	17.6800	0.0177	11.7100	0.0117	(33.767)	0	0	180
2022/08/24	2032	03/11/2022	9.46	Call	Bond Future	31.5800	0.0316	22.1500	0.0221	(29.861)	0	0	500
2022/08/24	2032	03/11/2022	11.55	Call	Bond Future	3,904.8800	3.9049	3,899.4100	3.8994	(0.140)	0	0	0
2022/08/24	2032	03/11/2022	11.55	Put	Bond Future	656.0700	0.6561	538.5700	0.5386	(17.910)	0	0	500
2022/08/24	2032	03/11/2022	12.30	Call	Bond Future	7,011.6900	7.0117	7,078.7800	7.0788	0.957	0	0	0
2022/08/24	2032	03/11/2022	12.30	Put	Bond Future	185.5800	0.1856	140.6400	0.1406	(24.216)	0	0	750
2022/08/24	2032	03/11/2022	10.66	Call	Bond Future	1,116.0000	1.1160	1,023.5500	1.0236	(8.284)	0	0	0
2022/08/24	2032	03/11/2022	10.66	Put	Bond Future	2,404.1000	2.4041	2,199.6200	2.1996	(8.505)	0	0	0
2022/08/24	2032	03/11/2022	10.67	Call	Bond Future	1,138.0500	1.1381	1,045.5100	1.0455	(8.131)	0	0	750
2022/08/24	2032	03/11/2022	10.67	Put	Bond Future	2,373.3300	2.3733	2,168.7600	2.1688	(8.620)	0	0	0
2022/08/24	2032	03/11/2022	11.45	Call	Bond Future	3,524.0500	3.5240	3,506.0100	3.5060	(0.512)	0	0	0
2022/08/24	2032	03/11/2022	11.45	Put	Bond Future	768.8000	0.7688	638.7300	0.6387	(16.919)	0	0	7,500
2022/08/24	2032	03/11/2022	10.21	Call	Bond Future	389.2400	0.3892	320.0100	0.3200	(17.786)	0	0	500
2022/08/24	2032	03/11/2022	10.21	Put	Bond Future	4,099.7900	4.0998	3,918.5300	3.9185	(4.421)	0	0	0
2022/08/24	2032	03/11/2022	10.49	Call	Bond Future	781.6900	0.7817	691.1900	0.6912	(11.577)	0	0	0
2022/08/24	2032	03/11/2022	10.49	Put	Bond Future	2,974.4600	2.9745	2,771.9300	2.7719	(6.809)	0	0	454
2022/08/24	2032	03/11/2022	10.56	Call	Bond Future	910.5500	0.9106	818.1700	0.8182	(10.146)	0	0	0
2022/08/24	2032	03/11/2022	10.11	Call	Bond Future	293.6600	0.2937	231.5800	0.2316	(21.140)	0	0	0
2022/08/24	2032	02/02/2023	11.69	Call	Bond Future	4,591.1700	4.5912	4,549.0600	4.5491	(0.917)	0	0	0
2022/08/24	2032	02/02/2023	11.69	Put	Bond Future	1,547.7500	1.5478	1,393.7200	1.3937	(9.952)	0	0	0
2022/08/24	2032	02/02/2023	10.40	Call	Bond Future	1,199.2200	1.1992	1,130.2600	1.1303	(5.750)	0	0	0
2022/08/24	2032	02/02/2023	10.40	Put	Bond Future	4,679.3800	4.6794	4,498.5000	4.4985	(3.865)	0	0	0
2022/08/24	2032	02/02/2023	10.50	Call	Bond Future	1,375.7800	1.3758	1,300.5000	1.3005	(5.472)	0	0	0
2022/08/24	2032	02/02/2023	10.50	Put	Bond Future	4,325.8600	4.3259	4,138.6600	4.1387	(4.327)	0	0	454
2022/08/24	2032	02/02/2023	10.67	Call	Bond Future	1,714.7900	1.7148	1,634.9500	1.6350	(4.656)	0	0	750
2022/08/24	2032	02/02/2023	10.67	Put	Bond Future	3,773.4400	3.7734	3,581.6800	3.5817	(5.082)	0	0	0
2022/08/24	2032	02/02/2023	10.22	Call	Bond Future	920.4700	0.9205	861.8700	0.8619	(6.366)	0	0	500
2022/08/24	2032	02/02/2023	10.22	Put	Bond Future	5,365.5400	5.3655	5,195.0200	5.1950	(3.178)	0	0	0
2022/08/24	2032	02/02/2023	9.47	Call	Bond Future	261.5200	0.2615	246.4400	0.2464	(5.766)	0	0	500

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
2022/08/24	2032	02/02/2023	9.47	Put	Bond Future	8,880.9800	8.8810	8,753.9800	8.7540	(1.430)	0	0	0
2022/08/24	2032	02/02/2023	9.92	Call	Bond Future	568.6200	0.5686	527.4900	0.5275	(7.233)	0	0	750
2022/08/24	2032	02/02/2023	9.92	Put	Bond Future	6,653.2200	6.6532	6,500.1700	6.5002	(2.300)	0	0	0
2022/08/24	2032	02/02/2023			Bond Future	11.0716	86.9533	11.0495	87.0652	(0.200)	0.0000	0.0000	18
2022/08/24	2032	02/02/2023	11.84	Call	Bond Future	5,106.5300	5.1065	5,075.8500	5.0758	(0.601)	0	0	0
2022/08/24	2032	02/02/2023	11.84	Put	Bond Future	1,347.0500	1.3471	1,204.4500	1.2044	(10.586)	0	0	500
2022/08/24	2032	02/02/2023	12.75	Call	Bond Future	8,493.2200	8.4932	8,524.0800	8.5241	0.363	0	0	0
2022/08/24	2032	02/02/2023	12.75	Put	Bond Future	566.5900	0.5666	485.5300	0.4855	(14.307)	0	0	750
2022/08/24	2032	02/02/2023	10.38	Call	Bond Future	1,165.7800	1.1658	1,098.0900	1.0981	(5.806)	0	0	0
2022/08/24	2032	02/02/2023	10.38	Put	Bond Future	4,752.4600	4.7525	4,572.8500	4.5729	(3.779)	0	0	0
2022/08/24	2032	02/02/2023	10.39	Call	Bond Future	1,182.4200	1.1824	1,114.2000	1.1142	(5.770)	0	0	0
2022/08/24	2032	02/02/2023	10.39	Put	Bond Future	4,715.8200	4.7158	4,535.6800	4.5357	(3.820)	0	0	0
2022/08/24	2032	02/02/2023	10.16	Call	Bond Future	840.4100	0.8404	783.1100	0.7831	(6.818)	0	0	0
2022/08/24	2032	02/02/2023	10.16	Put	Bond Future	5,610.2300	5.6102	5,441.0100	5.4410	(3.016)	0	0	454
2022/08/24	2032	02/02/2023	9.31	Call	Bond Future	196.3500	0.1964	183.2400	0.1832	(6.677)	0	0	454
2022/08/24	2032	02/02/2023	9.31	Put	Bond Future	9,739.5600	9.7396	9,614.5300	9.6145	(1.284)	0	0	0
2022/08/24	2032	04/05/2023	10.89	Call	Bond Future	2,487.0900	2.4871	2,390.7500	2.3907	(3.874)	0	0	0
2022/08/24	2032	04/05/2023	10.89	Put	Bond Future	4,088.0600	4.0881	3,879.9800	3.8800	(5.090)	0	0	0
2022/08/24	2032	04/05/2023	11.37	Call	Bond Future	3,717.9300	3.7179	3,626.9000	3.6269	(2.448)	0	0	400
2022/08/24	2032	04/05/2023	13.43	Call	Bond Future	10,634.0600	10.6341	10,699.6600	10.6997	0.617	0	0	0
2022/08/24	2032	04/05/2023	13.43	Put	Bond Future	601.8200	0.6018	555.6800	0.5557	(7.667)	0	0	400
2022/08/24	2032	04/05/2023			Bond Future	11.2113	84.4584	11.1886	84.5701	(0.202)	0.0000	0.0000	0
2022/08/24	2032	04/05/2023	11.37	Put	Bond Future	2,941.9000	2.9419	2,739.1300	2.7391	(6.892)	0	0	0
2022/08/24	2032	04/05/2023	10.62	Call	Bond Future	1,914.0200	1.9140	1,826.7800	1.8268	(4.558)	0	0	400
2022/08/24	2032	04/05/2023	10.62	Put	Bond Future	4,891.7000	4.8917	4,692.7200	4.6927	(4.068)	0	0	0
2022/08/24	2032	04/05/2023	10.87	Call	Bond Future	2,441.3600	2.4414	2,345.3000	2.3453	(3.935)	0	0	0
2022/08/24	2032	04/05/2023	10.87	Put	Bond Future	4,143.3100	4.1433	3,935.5100	3.9355	(5.015)	0	0	0
2022/08/24	2032	04/05/2023	10.88	Call	Bond Future	2,464.0300	2.4640	2,368.1100	2.3681	(3.893)	0	0	0
2022/08/24	2032	04/05/2023	10.88	Put	Bond Future	4,115.4700	4.1155	3,907.8100	3.9078	(5.046)	0	0	0
2022/08/24	2032	03/08/2023	11.90	Call	Bond Future	5,368.7800	5.3688	5,285.0400	5.2850	(1.560)	0	0	5,000
2022/08/24	2032	03/08/2023	11.90	Put	Bond Future	2,699.4700	2.6995	2,503.6300	2.5036	(7.255)	0	0	0
2022/08/24	2032	03/08/2023	11.77	Call	Bond Future	4,983.5800	4.9836	4,892.6600	4.8927	(1.824)	0	0	0
2022/08/24	2032	03/08/2023	11.77	Put	Bond Future	2,915.8100	2.9158	2,712.7900	2.7128	(6.963)	0	0	0
2022/08/24	2032	03/08/2023			Bond Future	11.3327	86.1945	11.3093	86.3066	(0.206)	0.0000	0.0000	2,600
2022/08/24	2032	03/08/2023	11.75	Call	Bond Future	4,925.3000	4.9253	4,833.2200	4.8332	(1.870)	0	0	0
2022/08/24	2032	03/08/2023	11.75	Put	Bond Future	2,950.6000	2.9506	2,746.4200	2.7464	(6.920)	0	0	0
2022/08/24	2032	03/08/2023	11.76	Call	Bond Future	4,954.2500	4.9543	4,862.9000	4.8629	(1.844)	0	0	0
2022/08/24	2032	03/08/2023	11.76	Put	Bond Future	2,933.0000	2.9330	2,729.5500	2.7295	(6.937)	0	0	0
2022/08/24	2032	02/11/2023	11.24	Call	Bond Future	3,394.0400	3.3940	3,298.8100	3.2988	(2.806)	0	0	0
2022/08/24	2032	02/11/2023	11.24	Put	Bond Future	4,634.1900	4.6342	4,424.4200	4.4244	(4.527)	0	0	0
2022/08/24	2032	02/11/2023			Bond Future	11.5026	83.6172	11.4781	83.7317	(0.213)	0.0000	0.0000	0
2022/08/24	2032	02/11/2023	11.22	Call	Bond Future	3,347.9900	3.3480	3,252.7700	3.2528	(2.844)	0	0	0
2022/08/24	2032	02/11/2023	11.22	Put	Bond Future	4,683.5900	4.6836	4,473.8300	4.4738	(4.479)	0	0	0
2022/08/24	2032	02/11/2023	11.23	Call	Bond Future	3,371.1600	3.3712	3,275.7500	3.2757	(2.830)	0	0	0
2022/08/24	2032	02/11/2023	11.23	Put	Bond Future	4,659.0200	4.6590	4,449.0700	4.4491	(4.506)	0	0	0
2022/08/24	2033	03/11/2022			Bond Future	113.8027	113.8027	114.4918	114.4918	0.606	0.0000	0.0000	1,287
2022/08/24	2033	02/02/2023			Bond Future	115.7723	115.7723	116.4710	116.4710	0.603	0.0000	0.0000	6,141

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/24	2033	04/05/2023			Bond Future	116.6275	116.6275	117.3233	117.3233	0.597	0.0000	0.0000	0
2022/08/24	2033	03/08/2023			Bond Future	119.0425	119.0425	119.7503	119.7503	0.595	0.0000	0.0000	0
2022/08/24	2033	02/11/2023			Bond Future	119.8183	119.8183	120.5253	120.5253	0.590	0.0000	0.0000	0
2022/08/24	2037	03/11/2022	11.30	Put	Bond Future	2,181.2700	2.1813	1,980.8200	1.9808	(9.190)	0	0	0
2022/08/24	2037	03/11/2022	11.31	Call	Bond Future	1,853.5200	1.8535	1,838.4200	1.8384	(0.815)	0	0	0
2022/08/24	2037	03/11/2022	11.31	Put	Bond Future	2,151.6700	2.1517	1,952.0900	1.9521	(9.276)	0	0	0
2022/08/24	2037	03/11/2022	11.32	Call	Bond Future	1,883.7800	1.8838	1,869.7000	1.8697	(0.747)	0	0	0
2022/08/24	2037	03/11/2022			Bond Future	11.3602	82.3303	11.3291	82.5148	(0.274)	0.0000	0.0000	66,051
2022/08/24	2037	03/11/2022	11.30	Call	Bond Future	1,823.5100	1.8235	1,807.5400	1.8075	(0.876)	0	0	0
2022/08/24	2037	03/11/2022	11.32	Put	Bond Future	2,122.3900	2.1224	1,923.8300	1.9238	(9.355)	0	0	0
2022/08/24	2037	02/02/2023	11.97	Call	Bond Future	4,734.0900	4.7341	4,696.1600	4.6962	(0.801)	0	0	0
2022/08/24	2037	02/02/2023	11.03	Call	Bond Future	1,857.9200	1.8579	1,769.5300	1.7695	(4.757)	0	0	0
2022/08/24	2037	02/02/2023	11.03	Put	Bond Future	4,713.4200	4.7134	4,439.2400	4.4392	(5.817)	0	0	0
2022/08/24	2037	02/02/2023	11.04	Call	Bond Future	1,881.4600	1.8815	1,793.2400	1.7932	(4.689)	0	0	0
2022/08/24	2037	02/02/2023	11.04	Put	Bond Future	4,675.9200	4.6759	4,401.9100	4.4019	(5.860)	0	0	0
2022/08/24	2037	02/02/2023			Bond Future	11.5098	79.4799	11.4779	79.6657	(0.278)	0.0000	0.0000	71,477
2022/08/24	2037	02/02/2023	11.10	Call	Bond Future	2,026.8000	2.0268	1,938.5600	1.9386	(4.354)	0	0	636
2022/08/24	2037	02/02/2023	11.10	Put	Bond Future	4,456.4200	4.4564	4,182.3900	4.1824	(6.149)	0	0	0
2022/08/24	2037	02/02/2023	11.97	Put	Bond Future	2,131.3400	2.1313	1,907.6200	1.9076	(10.497)	0	0	636
2022/08/24	2037	02/02/2023	11.05	Call	Bond Future	1,905.3800	1.9054	1,816.9200	1.8169	(4.643)	0	0	0
2022/08/24	2037	02/02/2023	11.05	Put	Bond Future	4,638.8700	4.6389	4,364.6200	4.3646	(5.912)	0	0	0
2022/08/24	2037	04/05/2023	13.73	Put	Bond Future	891.4000	0.8914	808.8100	0.8088	(9.265)	0	0	400
2022/08/24	2037	04/05/2023	11.30	Call	Bond Future	2,940.8100	2.9408	2,839.0900	2.8391	(3.459)	0	0	0
2022/08/24	2037	04/05/2023	11.30	Put	Bond Future	4,908.5900	4.9086	4,619.7000	4.6197	(5.885)	0	0	0
2022/08/24	2037	04/05/2023	11.31	Call	Bond Future	2,967.4500	2.9675	2,865.5000	2.8655	(3.436)	0	0	0
2022/08/24	2037	04/05/2023	11.31	Put	Bond Future	4,876.2700	4.8763	4,587.1500	4.5871	(5.929)	0	0	0
2022/08/24	2037	04/05/2023	11.03	Put	Bond Future	5,858.3700	5.8584	5,580.0400	5.5800	(4.751)	0	0	0
2022/08/24	2037	04/05/2023			Bond Future	11.6396	81.0040	11.6068	81.1912	(0.282)	0.0000	0.0000	0
2022/08/24	2037	04/05/2023	11.78	Call	Bond Future	4,347.2600	4.3473	4,260.1600	4.2602	(2.004)	0	0	400
2022/08/24	2037	04/05/2023	11.78	Put	Bond Future	3,554.6100	3.5546	3,280.3400	3.2803	(7.716)	0	0	0
2022/08/24	2037	04/05/2023	13.73	Call	Bond Future	11,568.6400	11.5686	11,673.2200	11.6732	0.904	0	0	0
2022/08/24	2037	04/05/2023	11.32	Call	Bond Future	2,994.2100	2.9942	2,892.3000	2.8923	(3.404)	0	0	0
2022/08/24	2037	04/05/2023	11.32	Put	Bond Future	4,844.1300	4.8441	4,555.0500	4.5550	(5.968)	0	0	0
2022/08/24	2037	04/05/2023	11.03	Call	Bond Future	2,274.4900	2.2745	2,183.3300	2.1833	(4.008)	0	0	400
2022/08/24	2037	03/08/2023	12.13	Call	Bond Future	5,700.4800	5.7005	5,625.5900	5.6256	(1.314)	0	0	0
2022/08/24	2037	03/08/2023	12.13	Put	Bond Future	3,663.9800	3.6640	3,399.8200	3.3998	(7.210)	0	0	0
2022/08/24	2037	03/08/2023	12.12	Call	Bond Future	5,667.9400	5.6679	5,592.7700	5.5928	(1.326)	0	0	0
2022/08/24	2037	03/08/2023	12.12	Put	Bond Future	3,685.2100	3.6852	3,420.7700	3.4208	(7.176)	0	0	0
2022/08/24	2037	03/08/2023			Bond Future	11.7583	78.4098	11.7245	78.5990	(0.288)	0.0000	0.0000	0
2022/08/24	2037	03/08/2023	12.14	Call	Bond Future	5,733.0800	5.7331	5,658.7700	5.6588	(1.296)	0	0	0
2022/08/24	2037	03/08/2023	12.14	Put	Bond Future	3,642.8700	3.6429	3,379.2900	3.3793	(7.236)	0	0	0
2022/08/24	2037	02/11/2023	11.56	Put	Bond Future	5,885.7200	5.8857	5,598.1600	5.5982	(4.886)	0	0	0
2022/08/24	2037	02/11/2023	11.57	Call	Bond Future	3,987.3800	3.9874	3,892.5300	3.8925	(2.379)	0	0	0
2022/08/24	2037	02/11/2023	11.55	Put	Bond Future	5,916.2700	5.9163	5,628.7600	5.6288	(4.860)	0	0	0
2022/08/24	2037	02/11/2023			Bond Future	11.9054	79.8455	11.8702	80.0386	(0.296)	0.0000	0.0000	0
2022/08/24	2037	02/11/2023	11.56	Call	Bond Future	3,960.7300	3.9607	3,866.2800	3.8663	(2.385)	0	0	0
2022/08/24	2037	02/11/2023	11.57	Put	Bond Future	5,855.6600	5.8557	5,567.7000	5.5677	(4.918)	0	0	0

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2022/08/24	2037	02/11/2023	11.55	Call	Bond Future	3,934.5100	3.9345	3,840.1100	3.8401	(2.399)	0	0	0
2022/08/24	2038	03/11/2022			Bond Future	128.6721	128.6721	129.2157	129.2157	0.422	0.0000	0.0000	5,518
2022/08/24	2038	02/02/2023			Bond Future	128.9875	128.9875	129.5184	129.5184	0.412	0.0000	0.0000	0
2022/08/24	2038	04/05/2023			Bond Future	131.4841	131.4841	132.0218	132.0218	0.409	0.0000	0.0000	0
2022/08/24	2038	03/08/2023			Bond Future	132.2248	132.2248	132.7513	132.7513	0.398	0.0000	0.0000	0
2022/08/24	2038	02/11/2023			Bond Future	134.6783	134.6783	135.2150	135.2150	0.399	0.0000	0.0000	0
2022/08/24	2040	03/11/2022	10.60	Put	Bond Future	6,069.9800	6.0700	5,750.7800	5.7508	(5.259)	0	0	0
2022/08/24	2040	03/11/2022	10.70	Call	Bond Future	465.8100	0.4658	403.7800	0.4038	(13.317)	0	0	1,078
2022/08/24	2040	03/11/2022	12.00	Call	Bond Future	4,378.9300	4.3789	4,424.9800	4.4250	1.052	0	0	0
2022/08/24	2040	03/11/2022	12.00	Put	Bond Future	996.4800	0.9965	779.3400	0.7793	(21.791)	0	0	0
2022/08/24	2040	03/11/2022	12.52	Call	Bond Future	6,826.2700	6.8263	6,963.6300	6.9636	2.012	0	0	0
2022/08/24	2040	03/11/2022	11.39	Call	Bond Future	2,002.6300	2.0026	1,944.2400	1.9442	(2.916)	0	0	0
2022/08/24	2040	03/11/2022	11.40	Call	Bond Future	2,034.8900	2.0349	1,977.7400	1.9777	(2.809)	0	0	0
2022/08/24	2040	03/11/2022	11.41	Put	Bond Future	2,329.7700	2.3298	2,010.5500	2.0106	(13.702)	0	0	0
2022/08/24	2040	03/11/2022	11.20	Call	Bond Future	1,441.9000	1.4419	1,366.7600	1.3668	(5.211)	0	0	1,078
2022/08/24	2040	03/11/2022	11.20	Put	Bond Future	3,066.3100	3.0663	2,727.9800	2.7280	(11.034)	0	0	0
2022/08/24	2040	03/11/2022			Bond Future	11.4511	84.1528	11.4099	84.4160	(0.360)	0.0000	0.0000	61,795
2022/08/24	2040	03/11/2022	10.10	Call	Bond Future	67.8600	0.0679	54.5000	0.0545	(19.688)	0	0	0
2022/08/24	2040	03/11/2022	10.10	Put	Bond Future	9,436.5900	9.4366	9,160.0400	9.1600	(2.931)	0	0	0
2022/08/24	2040	03/11/2022	10.60	Call	Bond Future	353.4600	0.3535	297.4500	0.2975	(15.846)	0	0	1,600
2022/08/24	2040	03/11/2022	10.70	Put	Bond Future	5,478.9500	5.4789	5,153.7300	5.1537	(5.936)	0	0	0
2022/08/24	2040	03/11/2022	11.50	Call	Bond Future	2,371.5500	2.3716	2,327.5000	2.3275	(1.857)	0	0	0
2022/08/24	2040	03/11/2022	11.50	Put	Bond Future	2,060.8400	2.0608	1,753.6000	1.7536	(14.908)	0	0	0
2022/08/24	2040	03/11/2022	12.52	Put	Bond Future	440.1200	0.4401	314.2900	0.3143	(28.590)	0	0	1,078
2022/08/24	2040	03/11/2022	11.39	Put	Bond Future	2,393.2000	2.3932	2,071.6200	2.0716	(13.437)	0	0	0
2022/08/24	2040	03/11/2022	11.40	Put	Bond Future	2,361.3200	2.3613	2,040.9800	2.0410	(13.566)	0	0	0
2022/08/24	2040	03/11/2022	11.41	Call	Bond Future	2,067.4100	2.0674	2,011.3800	2.0114	(2.710)	0	0	0
2022/08/24	2040	03/11/2022	10.80	Call	Bond Future	603.8500	0.6038	535.5400	0.5355	(11.312)	0	0	0
2022/08/24	2040	03/11/2022	10.80	Put	Bond Future	4,922.3200	4.9223	4,590.8200	4.5908	(6.735)	0	0	0
2022/08/24	2040	03/11/2022	11.30	Call	Bond Future	1,724.3400	1.7243	1,656.3600	1.6564	(3.942)	0	0	1,600
2022/08/24	2040	03/11/2022	11.30	Put	Bond Future	2,695.7700	2.6958	2,364.6000	2.3646	(12.285)	0	0	0
2022/08/24	2040	02/02/2023	12.24	Call	Bond Future	5,792.6700	5.7927	5,882.5900	5.8826	1.552	0	0	0
2022/08/24	2040	02/02/2023	12.24	Put	Bond Future	1,928.9100	1.9289	1,753.0400	1.7530	(9.118)	0	0	0
2022/08/24	2040	02/02/2023	12.27	Call	Bond Future	5,914.8400	5.9148	6,007.6200	6.0076	1.569	0	0	0
2022/08/24	2040	02/02/2023	12.27	Put	Bond Future	1,878.2300	1.8782	1,705.2200	1.7052	(9.211)	0	0	388
2022/08/24	2040	02/02/2023	11.12	Call	Bond Future	1,987.5700	1.9876	1,978.7800	1.9788	(0.442)	0	0	0
2022/08/24	2040	02/02/2023	11.12	Put	Bond Future	5,044.1900	5.0442	4,769.6100	4.7696	(5.443)	0	0	0
2022/08/24	2040	02/02/2023	11.19	Call	Bond Future	2,167.9800	2.1680	2,163.6800	2.1637	(0.198)	0	0	621
2022/08/24	2040	02/02/2023	11.19	Put	Bond Future	4,763.9900	4.7640	4,493.9000	4.4939	(5.669)	0	0	0
2022/08/24	2040	02/02/2023	12.07	Put	Bond Future	2,242.2000	2.2422	2,049.8000	2.0498	(8.581)	0	0	621
2022/08/24	2040	02/02/2023	10.96	Call	Bond Future	1,610.5200	1.6105	1,592.7400	1.5927	(1.104)	0	0	388
2022/08/24	2040	02/02/2023	10.96	Put	Bond Future	5,734.9000	5.7349	5,451.3300	5.4513	(4.945)	0	0	0
2022/08/24	2040	02/02/2023	10.93	Call	Bond Future	1,546.4000	1.5464	1,527.2200	1.5272	(1.240)	0	0	0
2022/08/24	2040	02/02/2023			Bond Future	11.5961	81.0832	11.5536	81.3490	(0.367)	0.0000	0.0000	64,040
2022/08/24	2040	02/02/2023	12.07	Call	Bond Future	5,114.6900	5.1147	5,188.0800	5.1881	1.435	0	0	0
2022/08/24	2040	02/02/2023	11.10	Call	Bond Future	1,937.6100	1.9376	1,927.5200	1.9275	(0.521)	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
2022/08/24	2040	02/02/2023	11.10	Put	Bond Future	5,126.5600	5.1266	4,850.6800	4.8507	(5.381)	0	0	0
2022/08/24	2040	02/02/2023	11.11	Call	Bond Future	1,962.5000	1.9625	1,952.9600	1.9530	(0.486)	0	0	0
2022/08/24	2040	02/02/2023	11.11	Put	Bond Future	5,085.2400	5.0852	4,809.9100	4.8099	(5.414)	0	0	0
2022/08/24	2040	02/02/2023	10.18	Call	Bond Future	477.0000	0.4770	449.1300	0.4491	(5.843)	0	0	0
2022/08/24	2040	02/02/2023	10.18	Put	Bond Future	10,119.6000	10.1196	9,825.9400	9.8259	(2.902)	0	0	0
2022/08/24	2040	02/02/2023	10.21	Call	Bond Future	501.9500	0.5020	473.7100	0.4737	(5.626)	0	0	388
2022/08/24	2040	02/02/2023	10.21	Put	Bond Future	9,922.2800	9.9223	9,628.2500	9.6283	(2.963)	0	0	0
2022/08/24	2040	02/02/2023	10.93	Put	Bond Future	5,873.3300	5.8733	5,588.3600	5.5884	(4.852)	0	0	0
2022/08/24	2040	04/05/2023	12.78	Call	Bond Future	8,197.5900	8.1976	8,210.2900	8.2103	0.155	0	0	0
2022/08/24	2040	04/05/2023	12.78	Put	Bond Future	2,106.7400	2.1067	1,850.7900	1.8508	(12.149)	0	0	388
2022/08/24	2040	04/05/2023	13.45	Put	Bond Future	1,351.2200	1.3512	1,159.0400	1.1590	(14.223)	0	0	486
2022/08/24	2040	04/05/2023	11.43	Call	Bond Future	3,370.7200	3.3707	3,272.3600	3.2724	(2.918)	0	0	0
2022/08/24	2040	04/05/2023	11.43	Put	Bond Future	5,189.1900	5.1892	4,822.1800	4.8222	(7.073)	0	0	0
2022/08/24	2040	04/05/2023	10.73	Put	Bond Future	8,125.7700	8.1258	7,768.6300	7.7686	(4.395)	0	0	0
2022/08/24	2040	04/05/2023			Bond Future	11.7218	82.6383	11.6780	82.9069	(0.373)	0.0000	0.0000	0
2022/08/24	2040	04/05/2023	13.45	Call	Bond Future	10,926.1100	10.9261	11,002.5800	11.0026	0.700	0	0	0
2022/08/24	2040	04/05/2023	11.42	Call	Bond Future	3,341.4100	3.3414	3,243.0800	3.2431	(2.943)	0	0	0
2022/08/24	2040	04/05/2023	11.42	Put	Bond Future	5,223.3400	5.2233	4,856.3600	4.8564	(7.026)	0	0	0
2022/08/24	2040	04/05/2023	11.48	Call	Bond Future	3,518.7800	3.5188	3,421.4800	3.4215	(2.765)	0	0	486
2022/08/24	2040	04/05/2023	11.48	Put	Bond Future	5,021.0700	5.0211	4,655.1200	4.6551	(7.288)	0	0	0
2022/08/24	2040	04/05/2023	10.73	Call	Bond Future	1,674.0000	1.6740	1,585.5100	1.5855	(5.286)	0	0	486
2022/08/24	2040	04/05/2023	10.92	Call	Bond Future	2,060.3800	2.0604	1,968.4600	1.9685	(4.461)	0	0	388
2022/08/24	2040	04/05/2023	10.92	Put	Bond Future	7,215.3400	7.2153	6,854.7700	6.8548	(4.997)	0	0	0
2022/08/24	2040	04/05/2023	11.41	Call	Bond Future	3,312.4900	3.3125	3,213.6500	3.2137	(2.984)	0	0	0
2022/08/24	2040	04/05/2023	11.41	Put	Bond Future	5,257.9700	5.2580	4,890.4800	4.8905	(6.989)	0	0	0
2022/08/24	2040	04/05/2023	10.17	Call	Bond Future	865.9900	0.8660	823.4600	0.8235	(4.911)	0	0	388
2022/08/24	2040	04/05/2023	10.17	Put	Bond Future	11,320.5200	11.3205	11,009.3400	11.0093	(2.749)	0	0	0
2022/08/24	2040	03/08/2023	12.23	Call	Bond Future	6,187.5500	6.1875	6,227.3100	6.2273	0.643	0	0	0
2022/08/24	2040	03/08/2023	12.23	Put	Bond Future	3,874.6500	3.8746	3,642.0600	3.6421	(6.003)	0	0	0
2022/08/24	2040	03/08/2023			Bond Future	11.8367	79.8273	11.7916	80.0997	(0.381)	0.0000	0.0000	0
2022/08/24	2040	03/08/2023	12.22	Call	Bond Future	6,152.5000	6.1525	6,191.6100	6.1916	0.636	0	0	0
2022/08/24	2040	03/08/2023	12.22	Put	Bond Future	3,897.1000	3.8971	3,663.8600	3.6639	(5.985)	0	0	0
2022/08/24	2040	03/08/2023	12.21	Call	Bond Future	6,117.8200	6.1178	6,156.2800	6.1563	0.629	0	0	0
2022/08/24	2040	03/08/2023	12.21	Put	Bond Future	3,919.9800	3.9200	3,686.0900	3.6861	(5.967)	0	0	0
2022/08/24	2040	02/11/2023	11.59	Call	Bond Future	4,221.9200	4.2219	4,129.0400	4.1290	(2.200)	0	0	0
2022/08/24	2040	02/11/2023	11.60	Put	Bond Future	6,531.7100	6.5317	6,161.2100	6.1612	(5.672)	0	0	0
2022/08/24	2040	02/11/2023	11.58	Call	Bond Future	4,193.8000	4.1938	4,101.1900	4.1012	(2.208)	0	0	0
2022/08/24	2040	02/11/2023	11.58	Put	Bond Future	6,598.9300	6.5989	6,228.6200	6.2286	(5.612)	0	0	0
2022/08/24	2040	02/11/2023			Bond Future	11.9781	81.2890	11.9311	81.5667	(0.392)	0.0000	0.0000	0
2022/08/24	2040	02/11/2023	11.59	Put	Bond Future	6,565.2400	6.5652	6,194.6600	6.1947	(5.645)	0	0	0
2022/08/24	2040	02/11/2023	11.60	Call	Bond Future	4,250.1200	4.2501	4,157.3200	4.1573	(2.183)	0	0	0
2022/08/24	2044	03/11/2022	10.10	Call	Bond Future	73.2300	0.0732	58.3800	0.0584	(20.279)	0	0	420
2022/08/24	2044	03/11/2022	10.10	Put	Bond Future	9,583.1200	9.5831	9,301.2400	9.3012	(2.941)	0	0	0
2022/08/24	2044	03/11/2022	10.60	Call	Bond Future	381.2400	0.3812	320.2700	0.3203	(15.993)	0	0	1,600
2022/08/24	2044	03/11/2022	10.60	Put	Bond Future	6,101.0800	6.1011	5,773.0800	5.7731	(5.376)	0	0	0
2022/08/24	2044	03/11/2022	10.80	Call	Bond Future	648.8000	0.6488	575.0800	0.5751	(11.363)	0	0	420
2022/08/24	2044	03/11/2022	10.80	Put	Bond Future	4,926.4200	4.9264	4,585.6700	4.5857	(6.917)	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
2022/08/24	2044	03/11/2022	11.41	Call	Bond Future	2,185.4800	2.1855	2,126.1500	2.1262	(2.715)	0	0	0
2022/08/24	2044	03/11/2022	11.41	Put	Bond Future	2,305.9400	2.3059	1,979.5800	1.9796	(14.153)	0	0	0
2022/08/24	2044	03/11/2022	11.30	Call	Bond Future	1,828.5800	1.8286	1,756.3900	1.7564	(3.948)	0	0	1,600
2022/08/24	2044	03/11/2022	11.30	Put	Bond Future	2,672.8600	2.6729	2,333.6400	2.3336	(12.691)	0	0	0
2022/08/24	2044	03/11/2022	11.40	Put	Bond Future	2,337.4900	2.3375	2,009.9300	2.0099	(14.013)	0	0	0
2022/08/24	2044	03/11/2022			Bond Future	11.4285	81.1252	11.3876	81.3922	(0.358)	0.0000	0.0000	72,273
2022/08/24	2044	03/11/2022	11.39	Call	Bond Future	2,118.1400	2.1181	2,056.2900	2.0563	(2.920)	0	0	0
2022/08/24	2044	03/11/2022	11.39	Put	Bond Future	2,369.3900	2.3694	2,040.5100	2.0405	(13.880)	0	0	0
2022/08/24	2044	03/11/2022	11.40	Call	Bond Future	2,151.6800	2.1517	2,091.1500	2.0912	(2.813)	0	0	0
2022/08/24	2044	02/02/2023	11.14	Call	Bond Future	2,164.3200	2.1643	2,151.7900	2.1518	(0.579)	0	0	0
2022/08/24	2044	02/02/2023	11.14	Put	Bond Future	4,952.4300	4.9524	4,670.1000	4.6701	(5.701)	0	0	0
2022/08/24	2044	02/02/2023	11.15	Call	Bond Future	2,191.1600	2.1912	2,179.2300	2.1792	(0.544)	0	0	0
2022/08/24	2044	02/02/2023	11.15	Put	Bond Future	4,911.6700	4.9117	4,629.9400	4.6299	(5.736)	0	0	0
2022/08/24	2044	02/02/2023			Bond Future	11.5643	78.1291	11.5222	78.3989	(0.365)	0.0000	0.0000	33,819
2022/08/24	2044	02/02/2023	11.16	Call	Bond Future	2,218.1800	2.2182	2,206.8600	2.2069	(0.510)	0	0	0
2022/08/24	2044	02/02/2023	11.16	Put	Bond Future	4,871.1800	4.8712	4,590.0600	4.5901	(5.771)	0	0	0
2022/08/24	2044	04/05/2023	11.41	Call	Bond Future	3,504.6200	3.5046	3,396.7900	3.3968	(3.077)	0	0	0
2022/08/24	2044	04/05/2023	11.41	Put	Bond Future	5,239.6700	5.2397	4,859.0100	4.8590	(7.265)	0	0	0
2022/08/24	2044	04/05/2023	11.42	Call	Bond Future	3,535.0500	3.5350	3,427.2600	3.4273	(3.049)	0	0	0
2022/08/24	2044	04/05/2023	11.42	Put	Bond Future	5,205.0600	5.2051	4,824.4400	4.8244	(7.312)	0	0	0
2022/08/24	2044	04/05/2023			Bond Future	11.6815	79.6276	11.6382	79.9004	(0.371)	0.0000	0.0000	0
2022/08/24	2044	04/05/2023	11.43	Call	Bond Future	3,565.6100	3.5656	3,458.1100	3.4581	(3.015)	0	0	0
2022/08/24	2044	04/05/2023	11.43	Put	Bond Future	5,170.6700	5.1707	4,790.3400	4.7903	(7.356)	0	0	0
2022/08/24	2044	03/08/2023	12.15	Call	Bond Future	6,310.4500	6.3104	6,237.1400	6.2371	(1.162)	0	0	0
2022/08/24	2044	03/08/2023	12.15	Put	Bond Future	4,131.4000	4.1314	3,781.4100	3.7814	(8.471)	0	0	0
2022/08/24	2044	03/08/2023	12.16	Call	Bond Future	6,345.5900	6.3456	6,273.3600	6.2734	(1.138)	0	0	0
2022/08/24	2044	03/08/2023	12.16	Put	Bond Future	4,107.7700	4.1078	3,758.8600	3.7589	(8.494)	0	0	0
2022/08/24	2044	03/08/2023			Bond Future	11.7883	76.8801	11.7436	77.1568	(0.379)	0.0000	0.0000	0
2022/08/24	2044	03/08/2023	12.17	Call	Bond Future	6,381.0800	6.3811	6,309.6300	6.3096	(1.120)	0	0	0
2022/08/24	2044	03/08/2023	12.17	Put	Bond Future	4,084.5700	4.0846	3,736.4400	3.7364	(8.523)	0	0	0
2022/08/24	2044	02/11/2023	11.57	Call	Bond Future	4,433.2500	4.4332	4,323.3900	4.3234	(2.478)	0	0	0
2022/08/24	2044	02/11/2023	11.57	Put	Bond Future	6,599.7100	6.5997	6,207.7400	6.2077	(5.939)	0	0	0
2022/08/24	2044	02/11/2023			Bond Future	11.9194	78.2877	11.8730	78.5698	(0.390)	0.0000	0.0000	0
2022/08/24	2044	02/11/2023	11.55	Call	Bond Future	4,375.0700	4.3751	4,264.9700	4.2650	(2.517)	0	0	0
2022/08/24	2044	02/11/2023	11.55	Put	Bond Future	6,668.6200	6.6686	6,276.4100	6.2764	(5.881)	0	0	0
2022/08/24	2044	02/11/2023	11.56	Call	Bond Future	4,404.2900	4.4043	4,294.3100	4.2943	(2.497)	0	0	0
2022/08/24	2044	02/11/2023	11.56	Put	Bond Future	6,634.2500	6.6342	6,242.1600	6.2422	(5.910)	0	0	0
2022/08/24	2046	03/11/2022			Bond Future	114.7866	114.7866	115.8166	115.8166	0.897	0.0000	0.0000	15,983
2022/08/24	2046	02/02/2023			Bond Future	116.7739	116.7739	117.8190	117.8190	0.895	0.0000	0.0000	0
2022/08/24	2046	04/05/2023			Bond Future	116.9934	116.9934	118.0360	118.0360	0.891	0.0000	0.0000	0
2022/08/24	2046	03/08/2023			Bond Future	119.4175	119.4175	120.4796	120.4796	0.889	0.0000	0.0000	0
2022/08/24	2046	02/11/2023			Bond Future	119.5205	119.5205	120.5815	120.5815	0.888	0.0000	0.0000	0
2022/08/24	2050	03/11/2022			Bond Future	117.8091	117.8091	119.1625	119.1625	1.149	0.0000	0.0000	11,715
2022/08/24	2050	02/02/2023			Bond Future	117.7253	117.7253	119.0765	119.0765	1.148	0.0000	0.0000	0
2022/08/24	2050	04/05/2023			Bond Future	120.0036	120.0036	121.3780	121.3780	1.145	0.0000	0.0000	0
2022/08/24	2050	03/08/2023			Bond Future	120.2875	120.2875	121.6661	121.6661	1.146	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
2022/08/24	2050	02/11/2023			Bond Future	122.5193	122.5193	123.9242	123.9242	1.147	0.0000	0.0000	0
2022/08/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/24	AL37	03/11/2022			Index Future	829.8760	829.8760	831.6170	831.6170	0.210	0.0000	0.0000	0
2022/08/24	AL37	02/02/2023			Index Future	844.0250	844.0250	845.7900	845.7900	0.209	0.0000	0.0000	0
2022/08/24	AL37	04/05/2023			Index Future	860.1320	860.1320	861.9230	861.9230	0.208	0.0000	0.0000	0
2022/08/24	AL37	03/08/2023			Index Future	877.7250	877.7250	879.5470	879.5470	0.208	0.0000	0.0000	0
2022/08/24	AL37	02/11/2023			Index Future	893.8340	893.8340	895.6910	895.6910	0.208	0.0000	0.0000	0
2022/08/24	AL7T	03/11/2022			Index Future	957.0720	957.0720	957.7550	957.7550	0.071	0.0000	0.0000	0
2022/08/24	AL7T	02/02/2023			Index Future	973.3910	973.3910	974.0790	974.0790	0.071	0.0000	0.0000	0
2022/08/24	AL7T	04/05/2023			Index Future	991.9660	991.9660	992.6590	992.6590	0.070	0.0000	0.0000	0
2022/08/24	AL7T	03/08/2023			Index Future	1,012.2560	1,012.2560	1,012.9560	1,012.9560	0.069	0.0000	0.0000	0
2022/08/24	AL7T	02/11/2023			Index Future	1,030.8340	1,030.8340	1,031.5480	1,031.5480	0.069	0.0000	0.0000	0
2022/08/24	ALBI	03/11/2022			Index Future	841.9650	841.9650	843.5690	843.5690	0.191	0.0000	0.0000	135
2022/08/24	ALBI	02/02/2023			Index Future	856.3210	856.3210	857.9460	857.9460	0.190	0.0000	0.0000	0
2022/08/24	ALBI	04/05/2023			Index Future	872.6620	872.6620	874.3110	874.3110	0.189	0.0000	0.0000	0
2022/08/24	ALBI	03/08/2023			Index Future	890.5110	890.5110	892.1890	892.1890	0.188	0.0000	0.0000	0
2022/08/24	ALBI	02/11/2023			Index Future	906.8550	906.8550	908.5640	908.5640	0.188	0.0000	0.0000	0
2022/08/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/24	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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2022/08/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/08/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/24	ES33	03/11/2022			Bond Future	12.1813	73.3178	12.1483	73.4742	(0.270)	0.0000	0.0000	0
2022/08/24	ES33	02/02/2023			Bond Future	12.3832	74.5873	12.3492	74.7448	(0.274)	0.0000	0.0000	350
2022/08/24	ES33	04/05/2023			Bond Future	12.5575	72.2395	12.5225	72.3980	(0.279)	0.0000	0.0000	0
2022/08/24	ES33	03/08/2023			Bond Future	12.7164	73.7401	12.6803	73.9002	(0.284)	0.0000	0.0000	0
2022/08/24	ES33	02/11/2023			Bond Future	12.9240	71.3162	12.8862	71.4797	(0.293)	0.0000	0.0000	0
2022/08/24	ES42	03/11/2022			Bond Future	12.5060	71.3074	12.4634	71.5414	(0.341)	0.0000	0.0000	0
2022/08/24	ES42	02/02/2023			Bond Future	12.6833	72.5435	12.6393	72.7798	(0.347)	0.0000	0.0000	4,769
2022/08/24	ES42	04/05/2023			Bond Future	12.8440	69.6866	12.7985	69.9256	(0.354)	0.0000	0.0000	0
2022/08/24	ES42	03/08/2023			Bond Future	12.9866	71.1375	12.9396	71.3798	(0.362)	0.0000	0.0000	0
2022/08/24	ES42	02/11/2023			Bond Future	13.1707	68.1947	13.1216	68.4419	(0.373)	0.0000	0.0000	0

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2022/08/24	GOVI	03/11/2022	820.41	Call	GOVI	98,650.0000	9.8650	114,210.0000	11.4210	15.773	0	0	0
2022/08/24	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/24	GOVI	03/11/2022	820.42	Call	GOVI	98,550.0000	9.8550	114,110.0000	11.4110	15.789	0	0	0
2022/08/24	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/24	GOVI	03/11/2022			GOVI	830.2750	830.2750	831.8310	831.8310	0.187	0.0000	0.0000	870
2022/08/24	GOVI	03/11/2022	820.43	Call	GOVI	98,450.0000	9.8450	114,010.0000	11.4010	15.805	0	0	0
2022/08/24	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/24	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/24	GOVI	02/02/2023	850.82	Put	GOVI	63,880.0000	6.3880	48,120.0000	4.8120	(24.671)	0	0	0
2022/08/24	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/24	GOVI	02/02/2023	850.83	Put	GOVI	63,980.0000	6.3980	48,220.0000	4.8220	(24.633)	0	0	0
2022/08/24	GOVI	02/02/2023			GOVI	844.4320	844.4320	846.0080	846.0080	0.187	0.0000	0.0000	0
2022/08/24	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/24	GOVI	02/02/2023	850.84	Put	GOVI	64,080.0000	6.4080	48,320.0000	4.8320	(24.594)	0	0	0
2022/08/24	GOVI	04/05/2023	852.86	Call	GOVI	76,870.0000	7.6870	92,860.0000	9.2860	20.801	0	0	0
2022/08/24	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/24	GOVI	04/05/2023	852.87	Call	GOVI	76,770.0000	7.6770	92,760.0000	9.2760	20.828	0	0	0
2022/08/24	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/24	GOVI	04/05/2023			GOVI	860.5470	860.5470	862.1460	862.1460	0.186	0.0000	0.0000	0
2022/08/24	GOVI	04/05/2023	852.88	Call	GOVI	76,670.0000	7.6670	92,660.0000	9.2660	20.856	0	0	0
2022/08/24	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/24	GOVI	03/08/2023	837.21	Call	GOVI	409,380.0000	40.9380	425,640.0000	42.5640	3.972	0	0	0
2022/08/24	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/24	GOVI	03/08/2023	837.22	Call	GOVI	409,280.0000	40.9280	425,540.0000	42.5540	3.973	0	0	0
2022/08/24	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/24	GOVI	03/08/2023			GOVI	878.1480	878.1480	879.7740	879.7740	0.185	0.0000	0.0000	0
2022/08/24	GOVI	03/08/2023	837.23	Call	GOVI	409,180.0000	40.9180	425,440.0000	42.5440	3.974	0	0	0
2022/08/24	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/24	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/24	GOVI	02/11/2023	885.82	Call	GOVI	84,450.0000	8.4450	101,020.0000	10.1020	19.621	0	0	0
2022/08/24	GOVI	02/11/2023			GOVI	894.2650	894.2650	895.9220	895.9220	0.185	0.0000	0.0000	0
2022/08/24	GOVI	02/11/2023	885.80	Call	GOVI	84,650.0000	8.4650	101,220.0000	10.1220	19.575	0	0	0
2022/08/24	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/24	GOVI	02/11/2023	885.81	Call	GOVI	84,550.0000	8.4550	101,120.0000	10.1120	19.598	0	0	0
2022/08/24	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/08/24	IGOV	03/11/2022			Index Future	322.8640	322.8640	324.4720	324.4720	0.498	0.0000	0.0000	703
2022/08/24	IGOV	02/02/2023			Index Future	328.4470	328.4470	330.0810	330.0810	0.497	0.0000	0.0000	0
2022/08/24	IGOV	04/05/2023			Index Future	334.7920	334.7920	336.4540	336.4540	0.496	0.0000	0.0000	0
2022/08/24	IGOV	03/08/2023			Index Future	341.7150	341.7150	343.4090	343.4090	0.496	0.0000	0.0000	0
2022/08/24	IGOV	02/11/2023			Index Future	348.0600	348.0600	349.7860	349.7860	0.496	0.0000	0.0000	0
2022/08/24	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/08/24	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/08/24	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/08/24	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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2022/08/24	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/08/24	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/08/24	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/08/24	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/08/24	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/08/24	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/08/24	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/08/24	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/08/24	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/08/24	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/08/24	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/08/24	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/08/24	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/08/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/08/24	JBAF	21/09/2022			Jibar Tradeable Future	5.8450	94.1550	5.8450	94.1550	0.000	0.0000	0.0000	0
2022/08/24	JBAF	19/10/2022			Jibar Tradeable Future	6.5050	93.4950	6.4750	93.5250	(0.461)	0.0000	0.0000	0
2022/08/24	JBAF	16/11/2022			Jibar Tradeable Future	6.6100	93.3900	6.5800	93.4200	(0.454)	0.0000	0.0000	0
2022/08/24	JBAF	21/12/2022			Jibar Tradeable Future	7.0250	92.9750	6.9650	93.0350	(0.854)	0.0000	0.0000	68
2022/08/24	JBAF	18/01/2023			Jibar Tradeable Future	7.1200	92.8800	7.0600	92.9400	(0.843)	0.0000	0.0000	0
2022/08/24	JBAF	15/02/2023			Jibar Tradeable Future	7.3600	92.6400	7.3100	92.6900	(0.679)	0.0000	0.0000	0
2022/08/24	JBAF	15/03/2023			Jibar Tradeable Future	7.4900	92.5100	7.4500	92.5500	(0.534)	0.0000	0.0000	0
2022/08/24	JBAF	21/06/2023			Jibar Tradeable Future	7.9150	92.0850	7.8650	92.1350	(0.632)	0.0000	0.0000	0
2022/08/24	JBAF	20/09/2023			Jibar Tradeable Future	8.0550	91.9450	7.9850	92.0150	(0.869)	0.0000	0.0000	75
2022/08/24	JBAF	20/12/2023			Jibar Tradeable Future	8.0700	91.9300	8.0000	92.0000	(0.867)	0.0000	0.0000	272
2022/08/24	JBAF	20/03/2024			Jibar Tradeable Future	8.0700	91.9300	7.9900	92.0100	(0.991)	0.0000	0.0000	0
2022/08/24	JBAF	19/06/2024			Jibar Tradeable Future	8.0750	91.9250	7.9850	92.0150	(1.115)	0.0000	0.0000	0
2022/08/24	R023	03/11/2022	6.25	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2022/08/24	R023	03/11/2022	6.25	Put	Bond Future	332.1800	0.3322	339.9200	0.3399	2.330	0	0	0
2022/08/24	R023	03/11/2022	6.26	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2022/08/24	R023	03/11/2022	6.26	Put	Bond Future	329.1200	0.3291	336.8600	0.3369	2.352	0	0	0
2022/08/24	R023	03/11/2022			Bond Future	7.3361	101.5882	7.3614	101.5805	0.346	0.0000	0.0000	23,960
2022/08/24	R023	03/11/2022	6.27	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2022/08/24	R023	03/11/2022	6.27	Put	Bond Future	326.0500	0.3260	333.7900	0.3338	2.374	0	0	0
2022/08/24	R035	03/11/2022	10.57	Call	Bond Future	559.4400	0.5594	491.3500	0.4913	(12.171)	0	0	0
2022/08/24	R035	03/11/2022	10.57	Put	Bond Future	4,388.8600	4.3889	4,137.4100	4.1374	(5.729)	0	0	582
2022/08/24	R035	03/11/2022	11.15	Call	Bond Future	1,829.4500	1.8294	1,758.2300	1.7582	(3.893)	0	0	0
2022/08/24	R035	03/11/2022	11.15	Put	Bond Future	2,142.9900	2.1430	1,888.4100	1.8884	(11.880)	0	0	0
2022/08/24	R035	03/11/2022	12.68	Call	Bond Future	8,240.6300	8.2406	8,364.9400	8.3649	1.509	0	0	0
2022/08/24	R035	03/11/2022	12.68	Put	Bond Future	186.8600	0.1869	127.8100	0.1278	(31.601)	0	0	976
2022/08/24	R035	03/11/2022	10.99	Call	Bond Future	1,386.8400	1.3868	1,306.9600	1.3070	(5.760)	0	0	0
2022/08/24	R035	03/11/2022	10.99	Put	Bond Future	2,650.1700	2.6502	2,386.9300	2.3869	(9.933)	0	0	582
2022/08/24	R035	03/11/2022	11.05	Call	Bond Future	1,544.8700	1.5449	1,467.4800	1.4675	(5.009)	0	0	976
2022/08/24	R035	03/11/2022			Bond Future	11.2034	86.3123	11.1721	86.4957	(0.279)	0.0000	0.0000	59,459

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
2022/08/24	R035	03/11/2022	9.82	Call	Bond Future	52.9200	0.0529	41.5900	0.0416	(21.410)	0	0	582
2022/08/24	R035	03/11/2022	9.82	Put	Bond Future	8,740.8800	8.7409	8,546.1900	8.5462	(2.227)	0	0	0
2022/08/24	R035	03/11/2022	10.30	Call	Bond Future	266.6700	0.2667	217.4000	0.2174	(18.476)	0	0	976
2022/08/24	R035	03/11/2022	10.30	Put	Bond Future	5,803.2800	5.8033	5,570.6500	5.5707	(4.009)	0	0	0
2022/08/24	R035	03/11/2022	11.14	Call	Bond Future	1,799.8400	1.7998	1,727.9200	1.7279	(3.996)	0	0	0
2022/08/24	R035	03/11/2022	11.14	Put	Bond Future	2,172.3100	2.1723	1,917.0300	1.9170	(11.752)	0	0	0
2022/08/24	R035	03/11/2022	11.05	Put	Bond Future	2,450.2700	2.4503	2,189.5200	2.1895	(10.642)	0	0	0
2022/08/24	R035	03/11/2022	11.13	Call	Bond Future	1,770.4800	1.7705	1,697.7400	1.6977	(4.108)	0	0	0
2022/08/24	R035	03/11/2022	11.13	Put	Bond Future	2,201.9300	2.2019	1,945.8300	1.9458	(11.631)	0	0	0
2022/08/24	R035	02/02/2023	11.94	Call	Bond Future	5,042.0300	5.0420	5,091.8400	5.0918	0.988	0	0	0
2022/08/24	R035	02/02/2023	13.22	Put	Bond Future	561.6500	0.5616	500.8900	0.5009	(10.818)	0	0	976
2022/08/24	R035	02/02/2023	10.88	Call	Bond Future	1,762.7600	1.7628	1,744.2500	1.7443	(1.050)	0	0	0
2022/08/24	R035	02/02/2023	10.88	Put	Bond Future	4,596.4200	4.5964	4,393.3200	4.3933	(4.419)	0	0	0
2022/08/24	R035	02/02/2023	10.66	Call	Bond Future	1,308.6900	1.3087	1,282.7400	1.2827	(1.983)	0	0	0
2022/08/24	R035	02/02/2023	10.66	Put	Bond Future	5,475.7900	5.4758	5,265.2500	5.2652	(3.845)	0	0	582
2022/08/24	R035	02/02/2023	10.30	Put	Bond Future	7,160.2400	7.1602	6,946.0900	6.9461	(2.991)	0	0	0
2022/08/24	R035	02/02/2023	10.60	Call	Bond Future	1,200.7500	1.2008	1,173.6200	1.1736	(2.259)	0	0	0
2022/08/24	R035	02/02/2023	10.60	Put	Bond Future	5,736.5300	5.7365	5,524.8100	5.5248	(3.691)	0	0	0
2022/08/24	R035	02/02/2023	10.64	Put	Bond Future	5,561.8000	5.5618	5,350.7000	5.3507	(3.796)	0	0	0
2022/08/24	R035	02/02/2023	9.81	Call	Bond Future	329.0100	0.3290	305.6100	0.3056	(7.112)	0	0	582
2022/08/24	R035	02/02/2023	9.81	Put	Bond Future	9,927.7800	9.9278	9,719.7900	9.7198	(2.095)	0	0	0
2022/08/24	R035	02/02/2023	9.85	Call	Bond Future	353.4400	0.3534	329.3000	0.3293	(6.830)	0	0	0
2022/08/24	R035	02/02/2023	9.89	Call	Bond Future	379.3100	0.3793	354.4700	0.3545	(6.549)	0	0	388
2022/08/24	R035	02/02/2023	9.89	Put	Bond Future	9,447.2000	9.4472	9,237.7700	9.2378	(2.217)	0	0	0
2022/08/24	R035	02/02/2023			Bond Future	11.3638	87.7853	11.3316	87.9699	(0.284)	0.0000	0.0000	106,331
2022/08/24	R035	02/02/2023	11.94	Put	Bond Future	1,836.4500	1.8365	1,701.6700	1.7017	(7.339)	0	0	0
2022/08/24	R035	02/02/2023	11.98	Call	Bond Future	5,192.5900	5.1926	5,245.2500	5.2452	1.014	0	0	0
2022/08/24	R035	02/02/2023	11.98	Put	Bond Future	1,771.0200	1.7710	1,639.0900	1.6391	(7.449)	0	0	388
2022/08/24	R035	02/02/2023	13.22	Call	Bond Future	10,285.1000	10.2851	10,408.9300	10.4089	1.204	0	0	0
2022/08/24	R035	02/02/2023	11.05	Call	Bond Future	2,174.6800	2.1747	2,163.7100	2.1637	(0.504)	0	0	976
2022/08/24	R035	02/02/2023	11.05	Put	Bond Future	3,997.4200	3.9974	3,801.8600	3.8019	(4.892)	0	0	0
2022/08/24	R035	02/02/2023	11.06	Call	Bond Future	2,200.6200	2.2006	2,190.1000	2.1901	(0.478)	0	0	0
2022/08/24	R035	02/02/2023	11.06	Put	Bond Future	3,964.4100	3.9644	3,769.3000	3.7693	(4.922)	0	0	582
2022/08/24	R035	02/02/2023	10.86	Call	Bond Future	1,717.6800	1.7177	1,698.3000	1.6983	(1.128)	0	0	0
2022/08/24	R035	02/02/2023	10.86	Put	Bond Future	4,671.3800	4.6714	4,467.4100	4.4674	(4.366)	0	0	0
2022/08/24	R035	02/02/2023	10.87	Call	Bond Future	1,740.2500	1.7403	1,721.1900	1.7212	(1.095)	0	0	0
2022/08/24	R035	02/02/2023	10.87	Put	Bond Future	4,633.9000	4.6339	4,430.2500	4.4302	(4.395)	0	0	0
2022/08/24	R035	02/02/2023	10.30	Call	Bond Future	748.1100	0.7481	718.5500	0.7186	(3.951)	0	0	976
2022/08/24	R035	02/02/2023	10.64	Call	Bond Future	1,272.0500	1.2720	1,245.5400	1.2455	(2.084)	0	0	388
2022/08/24	R035	02/02/2023	9.85	Put	Bond Future	9,686.2500	9.6863	9,477.5200	9.4775	(2.155)	0	0	0
2022/08/24	R035	04/05/2023	11.22	Put	Bond Future	4,621.6200	4.6216	4,340.0300	4.3400	(6.093)	0	0	0
2022/08/24	R035	04/05/2023	12.46	Call	Bond Future	7,160.8200	7.1608	7,141.3800	7.1414	(0.271)	0	0	0
2022/08/24	R035	04/05/2023	12.46	Put	Bond Future	1,983.8700	1.9839	1,778.5900	1.7786	(10.347)	0	0	388
2022/08/24	R035	04/05/2023	13.18	Call	Bond Future	9,939.6900	9.9397	9,976.4400	9.9764	0.370	0	0	0
2022/08/24	R035	04/05/2023	13.18	Put	Bond Future	1,201.6100	1.2016	1,052.5200	1.0525	(12.408)	0	0	491
2022/08/24	R035	04/05/2023	11.17	Call	Bond Future	2,935.5000	2.9355	2,839.5300	2.8395	(3.269)	0	0	491
2022/08/24	R035	04/05/2023	11.20	Call	Bond Future	3,015.2000	3.0152	2,919.3500	2.9194	(3.179)	0	0	0
2022/08/24	R035	04/05/2023	11.21	Call	Bond Future	3,041.9100	3.0419	2,946.1100	2.9461	(3.149)	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
2022/08/24	R035	04/05/2023	10.60	Call	Bond Future	1,659.6700	1.6597	1,574.9700	1.5750	(5.103)	0	0	388
2022/08/24	R035	04/05/2023	10.60	Put	Bond Future	6,888.4600	6.8885	6,617.9200	6.6179	(3.927)	0	0	0
2022/08/24	R035	04/05/2023			Bond Future	11.4934	84.9643	11.4603	85.1501	(0.288)	0.0000	0.0000	0
2022/08/24	R035	04/05/2023	11.22	Call	Bond Future	3,068.7400	3.0687	2,972.9900	2.9730	(3.120)	0	0	0
2022/08/24	R035	04/05/2023	11.17	Put	Bond Future	4,776.7700	4.7768	4,494.9600	4.4950	(5.900)	0	0	0
2022/08/24	R035	04/05/2023	11.20	Put	Bond Future	4,683.2700	4.6833	4,401.5800	4.4016	(6.015)	0	0	0
2022/08/24	R035	04/05/2023	11.21	Put	Bond Future	4,652.3600	4.6524	4,370.7200	4.3707	(6.054)	0	0	0
2022/08/24	R035	04/05/2023	9.85	Call	Bond Future	682.6100	0.6826	647.6700	0.6477	(5.119)	0	0	388
2022/08/24	R035	04/05/2023	9.85	Put	Bond Future	10,662.8200	10.6628	10,442.0400	10.4420	(2.071)	0	0	0
2022/08/24	R035	04/05/2023	10.42	Call	Bond Future	1,351.2900	1.3513	1,282.8800	1.2829	(5.063)	0	0	491
2022/08/24	R035	04/05/2023	10.42	Put	Bond Future	7,689.0900	7.6891	7,434.8400	7.4348	(3.307)	0	0	0
2022/08/24	R035	03/08/2023	12.00	Call	Bond Future	5,677.8100	5.6778	5,611.0300	5.6110	(1.176)	0	0	0
2022/08/24	R035	03/08/2023	12.00	Put	Bond Future	3,563.7000	3.5637	3,309.0600	3.3091	(7.145)	0	0	0
2022/08/24	R035	03/08/2023			Bond Future	11.6084	86.7092	11.5743	86.8970	(0.294)	0.0000	0.0000	0
2022/08/24	R035	03/08/2023	11.98	Call	Bond Future	5,613.0700	5.6131	5,545.1700	5.5452	(1.210)	0	0	0
2022/08/24	R035	03/08/2023	11.98	Put	Bond Future	3,605.0700	3.6051	3,349.3100	3.3493	(7.094)	0	0	0
2022/08/24	R035	03/08/2023	11.99	Call	Bond Future	5,645.5800	5.6456	5,577.9000	5.5779	(1.199)	0	0	0
2022/08/24	R035	03/08/2023	11.99	Put	Bond Future	3,584.5000	3.5845	3,328.9600	3.3290	(7.129)	0	0	0
2022/08/24	R035	02/11/2023	11.41	Call	Bond Future	3,852.3200	3.8523	3,764.1600	3.7642	(2.288)	0	0	0
2022/08/24	R035	02/11/2023	11.41	Put	Bond Future	5,806.2600	5.8063	5,526.4800	5.5265	(4.819)	0	0	0
2022/08/24	R035	02/11/2023	11.42	Call	Bond Future	3,878.2600	3.8783	3,789.6600	3.7897	(2.285)	0	0	0
2022/08/24	R035	02/11/2023	11.42	Put	Bond Future	5,776.6900	5.7767	5,496.4700	5.4965	(4.851)	0	0	0
2022/08/24	R035	02/11/2023			Bond Future	11.7676	83.7991	11.7320	83.9907	(0.303)	0.0000	0.0000	0
2022/08/24	R035	02/11/2023	11.43	Call	Bond Future	3,903.9300	3.9039	3,815.6200	3.8156	(2.262)	0	0	0
2022/08/24	R035	02/11/2023	11.43	Put	Bond Future	5,746.8900	5.7469	5,466.9600	5.4670	(4.871)	0	0	0
2022/08/24	R186	03/11/2022	8.53	Call	Bond Future	291.9000	0.2919	322.6300	0.3226	10.528	0	0	0
2022/08/24	R186	03/11/2022	8.53	Put	Bond Future	2,164.4300	2.1644	1,951.1700	1.9512	(9.853)	0	0	0
2022/08/24	R186	03/11/2022	8.54	Call	Bond Future	300.1000	0.3001	331.7100	0.3317	10.533	0	0	0
2022/08/24	R186	03/11/2022	8.54	Put	Bond Future	2,137.0800	2.1371	1,924.7000	1.9247	(9.938)	0	0	0
2022/08/24	R186	03/11/2022	8.91	Put	Bond Future	1,270.2300	1.2702	1,100.8100	1.1008	(13.338)	0	0	4,310
2022/08/24	R186	03/11/2022			Bond Future	9.0625	108.8453	8.9925	109.0893	(0.773)	0.0000	0.0000	64,267
2022/08/24	R186	03/11/2022	8.23	Call	Bond Future	115.5500	0.1155	131.4900	0.1315	13.795	0	0	4,310
2022/08/24	R186	03/11/2022	8.23	Put	Bond Future	3,061.4000	3.0614	2,833.3500	2.8333	(7.449)	0	0	0
2022/08/24	R186	03/11/2022	8.55	Call	Bond Future	308.6100	0.3086	341.1100	0.3411	10.531	0	0	0
2022/08/24	R186	03/11/2022	8.55	Put	Bond Future	2,110.0600	2.1101	1,898.5700	1.8986	(10.023)	0	0	0
2022/08/24	R186	03/11/2022	8.91	Call	Bond Future	738.1500	0.7381	812.7200	0.8127	10.102	0	0	0
2022/08/24	R186	02/02/2023	8.33	Call	Bond Future	401.6000	0.4016	462.9100	0.4629	15.266	0	0	0
2022/08/24	R186	02/02/2023	8.33	Put	Bond Future	3,410.5300	3.4105	3,226.0900	3.2261	(5.408)	0	0	0
2022/08/24	R186	02/02/2023	8.32	Call	Bond Future	394.7900	0.3948	455.3700	0.4554	15.345	0	0	0
2022/08/24	R186	02/02/2023	8.32	Put	Bond Future	3,437.6600	3.4377	3,252.4900	3.2525	(5.387)	0	0	0
2022/08/24	R186	02/02/2023			Bond Future	9.2326	105.4071	9.1577	105.6528	(0.812)	0.0000	0.0000	0
2022/08/24	R186	02/02/2023	8.34	Call	Bond Future	408.2900	0.4083	470.3300	0.4703	15.195	0	0	0
2022/08/24	R186	02/02/2023	8.34	Put	Bond Future	3,383.2900	3.3833	3,199.5800	3.1996	(5.430)	0	0	0
2022/08/24	R186	04/05/2023	8.83	Put	Bond Future	2,691.3500	2.6913	2,526.2300	2.5262	(6.135)	0	0	0
2022/08/24	R186	04/05/2023	8.84	Call	Bond Future	1,063.1100	1.0631	1,145.5100	1.1455	7.751	0	0	0
2022/08/24	R186	04/05/2023			Bond Future	9.3580	107.4259	9.2777	107.6734	(0.858)	0.0000	0.0000	0
2022/08/24	R186	04/05/2023	8.83	Call	Bond Future	1,050.5100	1.0505	1,132.9200	1.1329	7.845	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
2022/08/24	R186	04/05/2023	8.84	Put	Bond Future	2,672.5800	2.6726	2,507.4500	2.5075	(6.179)	0	0	0
2022/08/24	R186	04/05/2023	8.82	Call	Bond Future	1,038.3300	1.0383	1,120.0700	1.1201	7.872	0	0	0
2022/08/24	R186	04/05/2023	8.82	Put	Bond Future	2,710.5600	2.7106	2,544.7700	2.5448	(6.116)	0	0	0
2022/08/24	R186	03/08/2023	9.74	Call	Bond Future	2,567.0800	2.5671	2,648.5400	2.6485	3.173	0	0	0
2022/08/24	R186	03/08/2023	9.74	Put	Bond Future	1,731.6800	1.7317	1,562.8100	1.5628	(9.752)	0	0	0
2022/08/24	R186	03/08/2023	9.73	Put	Bond Future	1,742.1000	1.7421	1,573.0500	1.5731	(9.704)	0	0	0
2022/08/24	R186	03/08/2023			Bond Future	9.4488	104.3274	9.3622	104.5777	(0.917)	0.0000	0.0000	0
2022/08/24	R186	03/08/2023	9.75	Call	Bond Future	2,585.2600	2.5853	2,667.3000	2.6673	3.173	0	0	0
2022/08/24	R186	03/08/2023	9.75	Put	Bond Future	1,721.3200	1.7213	1,553.0300	1.5530	(9.777)	0	0	0
2022/08/24	R186	03/08/2023	9.73	Call	Bond Future	2,548.9500	2.5490	2,630.2300	2.6302	3.189	0	0	0
2022/08/24	R186	02/11/2023	9.40	Call	Bond Future	1,839.1600	1.8392	1,903.4800	1.9035	3.497	0	0	0
2022/08/24	R186	02/11/2023	9.40	Put	Bond Future	2,482.2900	2.4823	2,291.2100	2.2912	(7.698)	0	0	0
2022/08/24	R186	02/11/2023			Bond Future	9.6390	106.2386	9.5438	106.4941	(0.987)	0.0000	0.0000	0
2022/08/24	R186	02/11/2023	9.39	Call	Bond Future	1,824.9200	1.8249	1,888.7400	1.8887	3.497	0	0	0
2022/08/24	R186	02/11/2023	9.39	Put	Bond Future	2,495.0700	2.4951	2,303.4900	2.3035	(7.678)	0	0	0
2022/08/24	R186	02/11/2023	9.38	Call	Bond Future	1,810.7400	1.8107	1,874.0600	1.8741	3.497	0	0	0
2022/08/24	R186	02/11/2023	9.38	Put	Bond Future	2,507.9200	2.5079	2,315.8400	2.3158	(7.659)	0	0	0
2022/08/24	R197	03/11/2022			Bond Future	337.3111	337.3111	337.7336	337.7336	0.125	0.0000	0.0000	831
2022/08/24	R197	02/02/2023			Bond Future	334.3290	334.3290	334.6527	334.6527	0.097	0.0000	0.0000	0
2022/08/24	R197	04/05/2023			Bond Future	340.8009	340.8009	341.1221	341.1221	0.094	0.0000	0.0000	0
2022/08/24	R197	03/08/2023			Bond Future	338.7190	338.7190	338.9506	338.9506	0.068	0.0000	0.0000	0
2022/08/24	R197	02/11/2023			Bond Future	345.0024	345.0024	345.2399	345.2399	0.069	0.0000	0.0000	0
2022/08/24	R202	03/11/2022			Bond Future	248.7626	248.7626	250.3580	250.3580	0.641	0.0000	0.0000	6,148
2022/08/24	R202	02/02/2023			Bond Future	248.3832	248.3832	249.9483	249.9483	0.630	0.0000	0.0000	460
2022/08/24	R202	04/05/2023			Bond Future	253.1897	253.1897	254.7786	254.7786	0.628	0.0000	0.0000	0
2022/08/24	R202	03/08/2023			Bond Future	253.5773	253.5773	255.1463	255.1463	0.619	0.0000	0.0000	0
2022/08/24	R202	02/11/2023			Bond Future	258.2826	258.2826	259.8818	259.8818	0.619	0.0000	0.0000	0
2022/08/24	R209	03/11/2022	9.25	Call	Bond Future	4.7900	0.0048	3.1400	0.0031	(34.447)	0	0	6,000
2022/08/24	R209	03/11/2022	9.25	Put	Bond Future	11,074.4600	11.0745	10,914.1900	10.9142	(1.447)	0	0	0
2022/08/24	R209	03/11/2022	9.50	Call	Bond Future	14.1500	0.0142	10.1400	0.0101	(28.339)	0	0	0
2022/08/24	R209	03/11/2022	9.50	Put	Bond Future	9,514.3100	9.5143	9,351.6800	9.3517	(1.709)	0	0	0
2022/08/24	R209	03/11/2022	12.00	Call	Bond Future	4,510.6700	4.5107	4,553.4900	4.5535	0.949	0	0	0
2022/08/24	R209	03/11/2022	12.00	Put	Bond Future	492.7700	0.4928	376.9700	0.3770	(23.500)	0	0	7,750
2022/08/24	R209	03/11/2022	11.03	Call	Bond Future	1,343.6500	1.3437	1,276.1700	1.2762	(5.022)	0	0	0
2022/08/24	R209	03/11/2022	11.03	Put	Bond Future	2,134.8300	2.1348	1,908.7300	1.9087	(10.591)	0	0	0
2022/08/24	R209	03/11/2022	10.50	Put	Bond Future	4,066.1100	4.0661	3,852.5400	3.8525	(5.252)	0	0	0
2022/08/24	R209	03/11/2022			Bond Future	11.1827	66.8169	11.1519	66.9755	(0.276)	0.0000	0.0000	20,199
2022/08/24	R209	03/11/2022	10.00	Call	Bond Future	88.9700	0.0890	73.7100	0.0737	(17.152)	0	0	7,750
2022/08/24	R209	03/11/2022	10.00	Put	Bond Future	6,578.8600	6.5789	6,404.9800	6.4050	(2.643)	0	0	6,000
2022/08/24	R209	03/11/2022	11.02	Call	Bond Future	1,320.0100	1.3200	1,252.1200	1.2521	(5.143)	0	0	0
2022/08/24	R209	03/11/2022	11.02	Put	Bond Future	2,163.4700	2.1635	1,936.9600	1.9370	(10.470)	0	0	0
2022/08/24	R209	03/11/2022	11.50	Call	Bond Future	2,692.3600	2.6924	2,669.2500	2.6693	(0.858)	0	0	0
2022/08/24	R209	03/11/2022	11.50	Put	Bond Future	1,089.9500	1.0900	908.2200	0.9082	(16.673)	0	0	0
2022/08/24	R209	03/11/2022	10.50	Call	Bond Future	423.5800	0.4236	368.6300	0.3686	(12.973)	0	0	0
2022/08/24	R209	03/11/2022	11.00	Call	Bond Future	1,273.5500	1.2736	1,204.7800	1.2048	(5.400)	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
2022/08/24	R209	03/11/2022	11.00	Put	Bond Future	2,221.7300	2.2217	1,994.3400	1.9943	(10.235)	0	0	6,000
2022/08/24	R209	03/11/2022	11.01	Call	Bond Future	1,296.7200	1.2967	1,228.3200	1.2283	(5.275)	0	0	0
2022/08/24	R209	03/11/2022	11.01	Put	Bond Future	2,192.5100	2.1925	1,965.4900	1.9655	(10.354)	0	0	0
2022/08/24	R209	02/02/2023	10.80	Put	Bond Future	4,213.6700	4.2137	3,979.2700	3.9793	(5.563)	0	0	0
2022/08/24	R209	02/02/2023	10.78	Call	Bond Future	1,473.4700	1.4735	1,399.0200	1.3990	(5.053)	0	0	0
2022/08/24	R209	02/02/2023	10.79	Call	Bond Future	1,492.9400	1.4929	1,418.5700	1.4186	(4.981)	0	0	0
2022/08/24	R209	02/02/2023			Bond Future	11.3208	67.9579	11.2892	68.1177	(0.279)	0.0000	0.0000	2,066
2022/08/24	R209	02/02/2023	10.80	Call	Bond Future	1,512.7300	1.5127	1,438.1200	1.4381	(4.932)	0	0	0
2022/08/24	R209	02/02/2023	10.78	Put	Bond Future	4,281.2000	4.2812	4,046.9600	4.0470	(5.471)	0	0	0
2022/08/24	R209	02/02/2023	10.79	Put	Bond Future	4,247.2400	4.2472	4,013.0800	4.0131	(5.513)	0	0	0
2022/08/24	R209	04/05/2023	11.09	Call	Bond Future	2,502.9600	2.5030	2,420.4800	2.4205	(3.295)	0	0	0
2022/08/24	R209	04/05/2023	11.09	Put	Bond Future	4,256.7600	4.2568	4,013.2900	4.0133	(5.720)	0	0	0
2022/08/24	R209	04/05/2023	11.10	Call	Bond Future	2,526.0200	2.5260	2,443.5900	2.4436	(3.263)	0	0	0
2022/08/24	R209	04/05/2023	11.10	Put	Bond Future	4,228.3900	4.2284	3,984.9700	3.9850	(5.757)	0	0	0
2022/08/24	R209	04/05/2023	10.00	Call	Bond Future	762.7200	0.7627	729.9000	0.7299	(4.303)	0	0	7,500
2022/08/24	R209	04/05/2023	10.00	Put	Bond Future	8,465.0500	8.4650	8,271.2400	8.2712	(2.290)	0	0	0
2022/08/24	R209	04/05/2023			Bond Future	11.4372	66.1077	11.4048	66.2687	(0.283)	0.0000	0.0000	1,250
2022/08/24	R209	04/05/2023	12.50	Call	Bond Future	6,581.1800	6.5812	6,572.7400	6.5727	(0.128)	0	0	0
2022/08/24	R209	04/05/2023	12.50	Put	Bond Future	1,595.6600	1.5957	1,426.2300	1.4262	(10.618)	0	0	7,500
2022/08/24	R209	04/05/2023	11.11	Call	Bond Future	2,548.9700	2.5490	2,466.8100	2.4668	(3.223)	0	0	0
2022/08/24	R209	04/05/2023	11.11	Put	Bond Future	4,199.9800	4.2000	3,956.8300	3.9568	(5.789)	0	0	0
2022/08/24	R209	04/05/2023	11.00	Call	Bond Future	2,301.4500	2.3015	2,218.3800	2.2184	(3.609)	0	0	0
2022/08/24	R209	04/05/2023	11.00	Put	Bond Future	4,520.5300	4.5205	4,276.4700	4.2765	(5.399)	0	0	7,500
2022/08/24	R209	03/08/2023	11.95	Put	Bond Future	3,066.7700	3.0668	2,845.1200	2.8451	(7.227)	0	0	0
2022/08/24	R209	03/08/2023	11.93	Call	Bond Future	4,980.1900	4.9802	4,920.5800	4.9206	(1.197)	0	0	0
2022/08/24	R209	03/08/2023	11.94	Call	Bond Future	5,008.8200	5.0088	4,949.4700	4.9495	(1.185)	0	0	0
2022/08/24	R209	03/08/2023			Bond Future	11.5380	67.4664	11.5047	67.6292	(0.288)	0.0000	0.0000	0
2022/08/24	R209	03/08/2023	11.95	Call	Bond Future	5,037.5100	5.0375	4,978.6600	4.9787	(1.168)	0	0	0
2022/08/24	R209	03/08/2023	11.93	Put	Bond Future	3,103.1700	3.1032	2,880.7600	2.8808	(7.167)	0	0	0
2022/08/24	R209	03/08/2023	11.94	Put	Bond Future	3,084.9100	3.0849	2,862.7600	2.8628	(7.201)	0	0	0
2022/08/24	R209	02/11/2023	11.33	Call	Bond Future	3,397.1600	3.3972	3,322.4400	3.3224	(2.199)	0	0	0
2022/08/24	R209	02/11/2023	11.33	Put	Bond Future	5,078.9500	5.0789	4,838.1100	4.8381	(4.742)	0	0	0
2022/08/24	R209	02/11/2023	11.34	Call	Bond Future	3,420.1900	3.4202	3,345.4600	3.3455	(2.185)	0	0	0
2022/08/24	R209	02/11/2023	11.34	Put	Bond Future	5,052.3100	5.0523	4,811.4600	4.8115	(4.767)	0	0	0
2022/08/24	R209	02/11/2023			Bond Future	11.6744	65.5536	11.6399	65.7197	(0.296)	0.0000	0.0000	0
2022/08/24	R209	02/11/2023	11.35	Call	Bond Future	3,443.3000	3.4433	3,368.2600	3.3683	(2.179)	0	0	0
2022/08/24	R209	02/11/2023	11.35	Put	Bond Future	5,025.8000	5.0258	4,784.6400	4.7846	(4.798)	0	0	0
2022/08/24	R210	03/11/2022			Bond Future	228.5222	228.5222	229.4354	229.4354	0.400	0.0000	0.0000	732
2022/08/24	R210	02/02/2023			Bond Future	232.4784	232.4784	233.4022	233.4022	0.397	0.0000	0.0000	300
2022/08/24	R210	04/05/2023			Bond Future	233.8833	233.8833	234.7892	234.7892	0.387	0.0000	0.0000	0
2022/08/24	R210	03/08/2023			Bond Future	238.7279	238.7279	239.6478	239.6478	0.385	0.0000	0.0000	0
2022/08/24	R210	02/11/2023			Bond Future	239.9553	239.9553	240.8611	240.8611	0.378	0.0000	0.0000	0
2022/08/24	R213	03/11/2022	9.19	Call	Bond Future	17.0200	0.0170	10.6400	0.0106	(37.485)	0	0	476
2022/08/24	R213	03/11/2022	9.19	Put	Bond Future	7,839.5800	7.8396	7,757.5800	7.7576	(1.046)	0	0	0
2022/08/24	R213	03/11/2022	10.38	Call	Bond Future	756.8000	0.7568	662.4600	0.6625	(12.466)	0	0	0
2022/08/24	R213	03/11/2022	10.38	Put	Bond Future	2,595.0900	2.5951	2,425.1300	2.4251	(6.549)	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
2022/08/24	R213	03/11/2022	10.39	Call	Bond Future	773.4700	0.7735	678.8300	0.6788	(12.236)	0	0	0
2022/08/24	R213	03/11/2022	10.39	Put	Bond Future	2,563.7200	2.5637	2,393.4600	2.3935	(6.641)	0	0	0
2022/08/24	R213	03/11/2022	10.37	Call	Bond Future	740.4800	0.7405	646.2000	0.6462	(12.732)	0	0	0
2022/08/24	R213	03/11/2022	10.37	Put	Bond Future	2,626.8500	2.6269	2,456.9500	2.4569	(6.468)	0	0	200
2022/08/24	R213	03/11/2022			Bond Future	10.7681	80.9578	10.7519	81.0334	(0.150)	0.0000	0.0000	34,268
2022/08/24	R213	03/11/2022	9.13	Call	Bond Future	13.5200	0.0135	8.2300	0.0082	(39.127)	0	0	200
2022/08/24	R213	03/11/2022	9.13	Put	Bond Future	8,152.3500	8.1524	8,071.4400	8.0714	(0.992)	0	0	0
2022/08/24	R213	03/11/2022	9.84	Call	Bond Future	177.4700	0.1775	126.3400	0.1263	(28.811)	0	0	0
2022/08/24	R213	03/11/2022	9.84	Put	Bond Future	4,664.6000	4.6646	4,537.8500	4.5379	(2.717)	0	0	476
2022/08/24	R213	03/11/2022	10.40	Call	Bond Future	790.3700	0.7904	695.4600	0.6955	(12.008)	0	0	0
2022/08/24	R213	03/11/2022	10.40	Put	Bond Future	2,532.6100	2.5326	2,362.0800	2.3621	(6.733)	0	0	0
2022/08/24	R213	03/11/2022	9.98	Call	Bond Future	271.4400	0.2714	208.8700	0.2089	(23.051)	0	0	0
2022/08/24	R213	03/11/2022	9.98	Put	Bond Future	4,061.4200	4.0614	3,923.2300	3.9232	(3.403)	0	0	200
2022/08/24	R213	03/11/2022	10.19	Call	Bond Future	483.4900	0.4835	399.6400	0.3996	(17.343)	0	0	0
2022/08/24	R213	03/11/2022	10.19	Put	Bond Future	3,241.4900	3.2415	3,082.0200	3.0820	(4.920)	0	0	476
2022/08/24	R213	02/02/2023	10.43	Put	Bond Future	3,634.3000	3.6343	3,492.1100	3.4921	(3.912)	0	0	0
2022/08/24	R213	02/02/2023	12.20	Call	Bond Future	6,165.5500	6.1655	6,150.3900	6.1504	(0.246)	0	0	0
2022/08/24	R213	02/02/2023	12.20	Put	Bond Future	700.4200	0.7004	610.1800	0.6102	(12.884)	0	0	912
2022/08/24	R213	02/02/2023	10.22	Put	Bond Future	4,307.1000	4.3071	4,178.7200	4.1787	(2.981)	0	0	0
2022/08/24	R213	02/02/2023	10.23	Call	Bond Future	969.8600	0.9699	916.4100	0.9164	(5.511)	0	0	0
2022/08/24	R213	02/02/2023	10.35	Call	Bond Future	1,149.0400	1.1490	1,087.8700	1.0879	(5.324)	0	0	0
2022/08/24	R213	02/02/2023	10.35	Put	Bond Future	3,880.9600	3.8810	3,744.7100	3.7447	(3.511)	0	0	476
2022/08/24	R213	02/02/2023	10.01	Call	Bond Future	700.8700	0.7009	651.8000	0.6518	(7.001)	0	0	0
2022/08/24	R213	02/02/2023			Bond Future	10.9392	82.3394	10.9227	82.4144	(0.151)	0.0000	0.0000	0
2022/08/24	R213	02/02/2023	10.43	Call	Bond Future	1,280.2600	1.2803	1,213.1500	1.2131	(5.242)	0	0	912
2022/08/24	R213	02/02/2023	10.22	Call	Bond Future	956.3800	0.9564	903.0800	0.9031	(5.573)	0	0	0
2022/08/24	R213	02/02/2023	10.23	Put	Bond Future	4,272.7700	4.2728	4,144.2400	4.1442	(3.008)	0	0	0
2022/08/24	R213	02/02/2023	9.16	Call	Bond Future	177.3900	0.1774	169.6400	0.1696	(4.369)	0	0	476
2022/08/24	R213	02/02/2023	9.16	Put	Bond Future	8,801.4600	8.8015	8,718.6300	8.7186	(0.941)	0	0	0
2022/08/24	R213	02/02/2023	10.01	Put	Bond Future	5,063.7800	5.0638	4,939.6300	4.9396	(2.452)	0	0	476
2022/08/24	R213	02/02/2023	10.21	Call	Bond Future	942.8500	0.9428	889.7000	0.8897	(5.637)	0	0	0
2022/08/24	R213	02/02/2023	10.21	Put	Bond Future	4,341.4200	4.3414	4,213.1900	4.2132	(2.954)	0	0	0
2022/08/24	R213	04/05/2023	10.75	Call	Bond Future	2,194.1700	2.1942	2,086.6500	2.0866	(4.900)	0	0	0
2022/08/24	R213	04/05/2023	10.75	Put	Bond Future	3,654.0400	3.6540	3,472.1300	3.4721	(4.978)	0	0	0
2022/08/24	R213	04/05/2023			Bond Future	11.0763	80.3646	11.0595	80.4390	(0.152)	0.0000	0.0000	0
2022/08/24	R213	04/05/2023	10.74	Call	Bond Future	2,173.9000	2.1739	2,066.6000	2.0666	(4.936)	0	0	0
2022/08/24	R213	04/05/2023	10.74	Put	Bond Future	3,679.0600	3.6791	3,497.3700	3.4974	(4.938)	0	0	0
2022/08/24	R213	04/05/2023	10.73	Call	Bond Future	2,153.4700	2.1535	2,046.4000	2.0464	(4.972)	0	0	0
2022/08/24	R213	04/05/2023	10.73	Put	Bond Future	3,703.9400	3.7039	3,522.4800	3.5225	(4.899)	0	0	0
2022/08/24	R213	03/08/2023	11.62	Put	Bond Future	2,526.1300	2.5261	2,348.7700	2.3488	(7.021)	0	0	0
2022/08/24	R213	03/08/2023	11.63	Call	Bond Future	4,351.4100	4.3514	4,248.6200	4.2486	(2.362)	0	0	0
2022/08/24	R213	03/08/2023			Bond Future	11.1967	82.0141	11.1795	82.0883	(0.154)	0.0000	0.0000	0
2022/08/24	R213	03/08/2023	11.62	Call	Bond Future	4,324.9800	4.3250	4,221.8400	4.2218	(2.385)	0	0	0
2022/08/24	R213	03/08/2023	11.63	Put	Bond Future	2,510.7000	2.5107	2,333.6900	2.3337	(7.050)	0	0	0
2022/08/24	R213	03/08/2023	11.61	Call	Bond Future	4,298.6000	4.2986	4,195.1200	4.1951	(2.407)	0	0	0
2022/08/24	R213	03/08/2023	11.61	Put	Bond Future	2,541.6500	2.5416	2,363.9500	2.3640	(6.992)	0	0	0
2022/08/24	R213	02/11/2023	11.13	Call	Bond Future	3,039.6200	3.0396	2,929.1200	2.9291	(3.635)	0	0	0
2022/08/24	R213	02/11/2023	11.13	Put	Bond Future	4,063.6500	4.0637	3,877.2600	3.8773	(4.587)	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
2022/08/24	R213	02/11/2023			Bond Future	11.3725	79.9689	11.3544	80.0447	(0.159)	0.0000	0.0000	0
2022/08/24	R213	02/11/2023	11.12	Call	Bond Future	3,018.4600	3.0185	2,907.8700	2.9079	(3.664)	0	0	0
2022/08/24	R213	02/11/2023	11.12	Put	Bond Future	4,085.0800	4.0851	3,898.6000	3.8986	(4.565)	0	0	0
2022/08/24	R213	02/11/2023	11.11	Call	Bond Future	2,997.3800	2.9974	2,886.6800	2.8867	(3.693)	0	0	0
2022/08/24	R213	02/11/2023	11.11	Put	Bond Future	4,106.6200	4.1066	3,920.0300	3.9200	(4.544)	0	0	0
2022/08/24	R214	03/11/2022	11.34	Call	Bond Future	1,744.4800	1.7445	1,753.0600	1.7531	0.492	0	0	0
2022/08/24	R214	03/11/2022	11.36	Put	Bond Future	1,835.9400	1.8359	1,629.1400	1.6291	(11.264)	0	0	0
2022/08/24	R214	03/11/2022			Bond Future	11.3667	64.0584	11.3261	64.2761	(0.357)	0.0000	0.0000	25,436
2022/08/24	R214	03/11/2022	11.34	Put	Bond Future	1,887.4700	1.8875	1,678.3900	1.6784	(11.077)	0	0	0
2022/08/24	R214	03/11/2022	11.35	Call	Bond Future	1,772.1500	1.7722	1,781.9200	1.7819	0.551	0	0	0
2022/08/24	R214	03/11/2022	11.35	Put	Bond Future	1,861.5100	1.8615	1,653.6200	1.6536	(11.168)	0	0	0
2022/08/24	R214	03/11/2022	11.36	Call	Bond Future	1,800.1500	1.8001	1,811.0100	1.8110	0.603	0	0	0
2022/08/24	R214	02/02/2023	11.07	Call	Bond Future	1,792.7100	1.7927	1,720.7600	1.7208	(4.013)	0	0	0
2022/08/24	R214	02/02/2023	11.07	Put	Bond Future	4,121.2500	4.1213	3,829.3800	3.8294	(7.082)	0	0	0
2022/08/24	R214	02/02/2023	11.08	Call	Bond Future	1,814.9300	1.8149	1,742.9900	1.7430	(3.964)	0	0	0
2022/08/24	R214	02/02/2023	11.08	Put	Bond Future	4,087.9500	4.0880	3,796.0900	3.7961	(7.140)	0	0	0
2022/08/24	R214	02/02/2023			Bond Future	11.5012	65.1516	11.4594	65.3715	(0.363)	0.0000	0.0000	64,507
2022/08/24	R214	02/02/2023	11.09	Call	Bond Future	1,837.2900	1.8373	1,765.5400	1.7655	(3.905)	0	0	0
2022/08/24	R214	02/02/2023	11.09	Put	Bond Future	4,054.8500	4.0549	3,763.1800	3.7632	(7.193)	0	0	0
2022/08/24	R214	04/05/2023	11.36	Call	Bond Future	2,888.8300	2.8888	2,878.8800	2.8789	(0.344)	0	0	0
2022/08/24	R214	04/05/2023	11.36	Put	Bond Future	4,199.7100	4.1997	3,967.3000	3.9673	(5.534)	0	0	0
2022/08/24	R214	04/05/2023	11.37	Call	Bond Future	2,913.9100	2.9139	2,904.4700	2.9045	(0.324)	0	0	0
2022/08/24	R214	04/05/2023	11.37	Put	Bond Future	4,171.4000	4.1714	3,939.5000	3.9395	(5.559)	0	0	0
2022/08/24	R214	04/05/2023			Bond Future	11.6094	63.1020	11.5665	63.3244	(0.370)	0.0000	0.0000	0
2022/08/24	R214	04/05/2023	11.38	Call	Bond Future	2,939.0900	2.9391	2,930.3700	2.9304	(0.297)	0	0	0
2022/08/24	R214	04/05/2023	11.38	Put	Bond Future	4,143.2600	4.1433	3,912.0800	3.9121	(5.580)	0	0	0
2022/08/24	R214	03/08/2023	12.14	Call	Bond Future	5,363.9000	5.3639	5,313.0400	5.3130	(0.948)	0	0	0
2022/08/24	R214	03/08/2023	12.14	Put	Bond Future	3,204.3100	3.2043	2,927.8400	2.9278	(8.628)	0	0	0
2022/08/24	R214	03/08/2023	12.15	Call	Bond Future	5,393.7500	5.3938	5,343.3200	5.3433	(0.935)	0	0	0
2022/08/24	R214	03/08/2023	12.15	Put	Bond Future	3,185.9300	3.1859	2,909.8900	2.9099	(8.664)	0	0	0
2022/08/24	R214	03/08/2023			Bond Future	11.7048	64.3978	11.6607	64.6234	(0.377)	0.0000	0.0000	0
2022/08/24	R214	03/08/2023	12.16	Call	Bond Future	5,423.4000	5.4234	5,373.8800	5.3739	(0.913)	0	0	0
2022/08/24	R214	03/08/2023	12.16	Put	Bond Future	3,167.4200	3.1674	2,892.2900	2.8923	(8.686)	0	0	0
2022/08/24	R214	02/11/2023	11.45	Put	Bond Future	5,491.0100	5.4910	5,246.9400	5.2469	(4.445)	0	0	0
2022/08/24	R214	02/11/2023	11.46	Call	Bond Future	3,538.8600	3.5389	3,525.2500	3.5252	(0.385)	0	0	0
2022/08/24	R214	02/11/2023	11.46	Put	Bond Future	5,461.9300	5.4619	5,218.2500	5.2183	(4.461)	0	0	0
2022/08/24	R214	02/11/2023			Bond Future	11.8343	62.2829	11.7886	62.5129	(0.387)	0.0000	0.0000	0
2022/08/24	R214	02/11/2023	11.45	Call	Bond Future	3,515.2900	3.5153	3,501.2900	3.5013	(0.398)	0	0	0
2022/08/24	R214	02/11/2023	11.47	Call	Bond Future	3,562.2300	3.5622	3,549.0200	3.5490	(0.371)	0	0	0
2022/08/24	R214	02/11/2023	11.47	Put	Bond Future	5,432.7100	5.4327	5,189.4300	5.1894	(4.478)	0	0	0
2022/08/24	R248	03/11/2022	10.60	Call	Bond Future	457.6000	0.4576	423.2900	0.4233	(7.498)	0	0	950
2022/08/24	R248	03/11/2022	10.60	Put	Bond Future	5,865.5100	5.8655	5,531.1400	5.5311	(5.701)	0	0	0
2022/08/24	R248	03/11/2022	10.70	Call	Bond Future	596.9200	0.5969	562.4900	0.5625	(5.768)	0	0	0
2022/08/24	R248	03/11/2022	10.70	Put	Bond Future	5,257.9200	5.2579	4,923.4300	4.9234	(6.362)	0	0	0
2022/08/24	R248	03/11/2022	11.32	Call	Bond Future	2,144.1700	2.1442	2,160.2500	2.1603	0.750	0	0	0
2022/08/24	R248	03/11/2022	11.20	Call	Bond Future	1,753.7100	1.7537	1,753.0100	1.7530	(0.040)	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
2022/08/24	R248	03/11/2022	11.20	Put	Bond Future	2,846.9800	2.8470	2,546.2200	2.5462	(10.564)	0	0	0
2022/08/24	R248	03/11/2022	11.30	Put	Bond Future	2,487.8600	2.4879	2,200.8400	2.2008	(11.537)	0	0	0
2022/08/24	R248	03/11/2022	11.31	Put	Bond Future	2,454.1600	2.4542	2,168.5800	2.1686	(11.637)	0	0	0
2022/08/24	R248	03/11/2022			Bond Future	11.3611	80.0586	11.3165	80.3587	(0.393)	0.0000	0.0000	258,411
2022/08/24	R248	03/11/2022	10.00	Call	Bond Future	64.1000	0.0641	50.3400	0.0503	(21.466)	0	0	0
2022/08/24	R248	03/11/2022	10.00	Put	Bond Future	10,205.8200	10.2058	9,892.0000	9.8920	(3.075)	0	0	0
2022/08/24	R248	03/11/2022	11.32	Put	Bond Future	2,420.6800	2.4207	2,136.7000	2.1367	(11.731)	0	0	0
2022/08/24	R248	03/11/2022	11.90	Call	Bond Future	4,512.8600	4.5129	4,627.7300	4.6277	2.545	0	0	0
2022/08/24	R248	03/11/2022	11.90	Put	Bond Future	1,041.3900	1.0414	856.2000	0.8562	(17.783)	0	0	0
2022/08/24	R248	03/11/2022	11.30	Call	Bond Future	2,076.2500	2.0763	2,089.2900	2.0893	0.628	0	0	950
2022/08/24	R248	03/11/2022	11.31	Call	Bond Future	2,110.1500	2.1101	2,124.6300	2.1246	0.686	0	0	0
2022/08/24	R248	02/02/2023	11.10	Put	Bond Future	5,028.3000	5.0283	4,615.0400	4.6150	(8.219)	0	0	0
2022/08/24	R248	02/02/2023	11.08	Call	Bond Future	2,299.5400	2.2995	2,225.5400	2.2255	(3.218)	0	0	0
2022/08/24	R248	02/02/2023	11.08	Put	Bond Future	5,111.1000	5.1111	4,696.9500	4.6969	(8.103)	0	0	0
2022/08/24	R248	02/02/2023			Bond Future	11.4952	81.4249	11.4436	81.7650	(0.449)	0.0000	0.0000	0
2022/08/24	R248	02/02/2023	11.10	Call	Bond Future	2,356.2400	2.3562	2,283.1300	2.2831	(3.103)	0	0	2,700
2022/08/24	R248	02/02/2023	11.06	Call	Bond Future	2,243.5600	2.2436	2,168.9400	2.1689	(3.326)	0	0	0
2022/08/24	R248	02/02/2023	11.06	Put	Bond Future	5,195.0400	5.1950	4,780.2700	4.7803	(7.984)	0	0	0
2022/08/24	R248	02/02/2023	11.07	Call	Bond Future	2,271.4700	2.2715	2,197.2500	2.1972	(3.267)	0	0	0
2022/08/24	R248	02/02/2023	11.07	Put	Bond Future	5,152.9300	5.1529	4,738.5600	4.7386	(8.041)	0	0	0
2022/08/24	R248	02/02/2023	10.40	Call	Bond Future	849.7400	0.8497	795.3800	0.7954	(6.397)	0	0	2,700
2022/08/24	R248	02/02/2023	10.40	Put	Bond Future	8,666.0200	8.6660	8,271.5100	8.2715	(4.552)	0	0	0
2022/08/24	R248	04/05/2023	11.35	Call	Bond Future	3,623.3600	3.6234	3,619.7500	3.6198	(0.100)	0	0	0
2022/08/24	R248	04/05/2023	11.35	Put	Bond Future	5,286.8600	5.2869	4,957.9000	4.9579	(6.222)	0	0	0
2022/08/24	R248	04/05/2023			Bond Future	11.6028	78.5458	11.5526	78.8711	(0.433)	0.0000	0.0000	0
2022/08/24	R248	04/05/2023	11.33	Call	Bond Future	3,560.9500	3.5610	3,555.8700	3.5559	(0.143)	0	0	0
2022/08/24	R248	04/05/2023	11.33	Put	Bond Future	5,358.7200	5.3587	5,028.2900	5.0283	(6.166)	0	0	0
2022/08/24	R248	04/05/2023	11.34	Call	Bond Future	3,592.0900	3.5921	3,587.7500	3.5877	(0.121)	0	0	0
2022/08/24	R248	04/05/2023	11.34	Put	Bond Future	5,322.6800	5.3227	4,992.9900	4.9930	(6.194)	0	0	0
2022/08/24	R248	03/08/2023	12.11	Call	Bond Future	6,637.7900	6.6378	6,559.1000	6.5591	(1.185)	0	0	0
2022/08/24	R248	03/08/2023	12.11	Put	Bond Future	4,092.0800	4.0921	3,720.6500	3.7206	(9.077)	0	0	0
2022/08/24	R248	03/08/2023			Bond Future	11.6978	80.1592	11.6519	80.4519	(0.392)	0.0000	0.0000	0
2022/08/24	R248	03/08/2023	12.09	Call	Bond Future	6,564.6900	6.5647	6,484.3000	6.4843	(1.225)	0	0	0
2022/08/24	R248	03/08/2023	12.09	Put	Bond Future	4,139.0100	4.1390	3,765.8800	3.7659	(9.015)	0	0	0
2022/08/24	R248	03/08/2023	12.10	Call	Bond Future	6,601.3600	6.6014	6,521.5200	6.5215	(1.209)	0	0	0
2022/08/24	R248	03/08/2023	12.10	Put	Bond Future	4,115.6200	4.1156	3,743.0400	3.7430	(9.053)	0	0	0
2022/08/24	R248	02/11/2023	11.49	Put	Bond Future	6,801.4300	6.8014	6,370.4400	6.3704	(6.337)	0	0	0
2022/08/24	R248	02/11/2023	11.47	Call	Bond Future	4,588.0300	4.5880	4,474.8700	4.4749	(2.466)	0	0	0
2022/08/24	R248	02/11/2023	11.48	Call	Bond Future	4,618.4400	4.6184	4,505.1400	4.5051	(2.453)	0	0	0
2022/08/24	R248	02/11/2023			Bond Future	11.8266	77.1923	11.7758	77.5102	(0.429)	0.0000	0.0000	0
2022/08/24	R248	02/11/2023	11.49	Call	Bond Future	4,648.5900	4.6486	4,535.4900	4.5355	(2.433)	0	0	0
2022/08/24	R248	02/11/2023	11.47	Put	Bond Future	6,872.1600	6.8722	6,441.1100	6.4411	(6.272)	0	0	0
2022/08/24	R248	02/11/2023	11.48	Put	Bond Future	6,836.8800	6.8369	6,405.6900	6.4057	(6.307)	0	0	0

Total

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