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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/08/2022 TO 15/08/2022

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
2022/08/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/15	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/15	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/15	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/15	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/15	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/15	2025	03/11/2022		Bond Future	166.0797	166.0797	166.0183	166.0183	(0.037)	0.0000	0.0000	7,599
2022/08/15	2025	02/02/2023		Bond Future	167.3146	167.3146	167.2509	167.2509	(0.038)	0.0000	0.0000	1,918
2022/08/15	2025	04/05/2023		Bond Future	170.6034	170.6034	170.5371	170.5371	(0.039)	0.0000	0.0000	0
2022/08/15	2025	03/08/2023		Bond Future	172.3301	172.3301	172.2615	172.2615	(0.040)	0.0000	0.0000	0
2022/08/15	2025	02/11/2023		Bond Future	175.4315	175.4315	175.3622	175.3622	(0.039)	0.0000	0.0000	0
2022/08/15	2029	03/11/2022		Bond Future	121.0741	121.0741	121.1652	121.1652	0.075	0.0000	0.0000	1,519
2022/08/15	2029	02/02/2023		Bond Future	123.2134	123.2134	123.3054	123.3054	0.075	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
2022/08/15	2029	04/05/2023			Bond Future	124.3365	124.3365	124.4293	124.4293	0.075	0.0000	0.0000	0
2022/08/15	2029	03/08/2023			Bond Future	126.8792	126.8792	126.9731	126.9731	0.074	0.0000	0.0000	0
2022/08/15	2029	02/11/2023			Bond Future	127.8197	127.8197	127.9157	127.9157	0.075	0.0000	0.0000	0
2022/08/15	2030	03/11/2022	9.70	Call	Bond Future	852.2600	0.8523	703.7200	0.7037	(17.429)	0	0	500
2022/08/15	2030	03/11/2022	9.70	Put	Bond Future	2,514.9200	2.5149	2,750.7400	2.7507	9.377	0	0	0
2022/08/15	2030	03/11/2022	10.10	Call	Bond Future	1,709.4200	1.7094	1,483.1600	1.4832	(13.236)	0	0	0
2022/08/15	2030	03/11/2022	10.10	Put	Bond Future	1,466.9800	1.4670	1,625.0800	1.6251	10.777	0	0	0
2022/08/15	2030	03/11/2022	10.20	Put	Bond Future	1,268.2600	1.2683	1,408.3300	1.4083	11.044	0	0	0
2022/08/15	2030	03/11/2022			Bond Future	10.0485	91.7995	10.1302	91.4151	0.813	0.0000	0.0000	66,884
2022/08/15	2030	03/11/2022	10.08	Call	Bond Future	1,657.8800	1.6579	1,435.3300	1.4353	(13.424)	0	0	0
2022/08/15	2030	03/11/2022	10.08	Put	Bond Future	1,509.4900	1.5095	1,671.3000	1.6713	10.720	0	0	0
2022/08/15	2030	03/11/2022	10.09	Call	Bond Future	1,683.5500	1.6835	1,459.1400	1.4591	(13.330)	0	0	0
2022/08/15	2030	03/11/2022	10.09	Put	Bond Future	1,488.1200	1.4881	1,648.0700	1.6481	10.748	0	0	0
2022/08/15	2030	03/11/2022	10.20	Call	Bond Future	1,979.0800	1.9791	1,734.7900	1.7348	(12.344)	0	0	500
2022/08/15	2030	03/11/2022	11.57	Call	Bond Future	6,956.8800	6.9569	6,587.0900	6.5871	(5.315)	0	0	0
2022/08/15	2030	03/11/2022	11.57	Put	Bond Future	132.8300	0.1328	147.4000	0.1474	10.969	0	0	500
2022/08/15	2030	02/02/2023	11.16	Put	Bond Future	898.0900	0.8981	975.8100	0.9758	8.654	0	0	388
2022/08/15	2030	02/02/2023	11.35	Call	Bond Future	5,842.2100	5.8422	5,515.3000	5.5153	(5.596)	0	0	5,000
2022/08/15	2030	02/02/2023	11.35	Put	Bond Future	740.9200	0.7409	805.6800	0.8057	8.740	0	0	0
2022/08/15	2030	02/02/2023	9.99	Call	Bond Future	1,855.1600	1.8552	1,665.5300	1.6655	(10.222)	0	0	0
2022/08/15	2030	02/02/2023	10.00	Call	Bond Future	1,876.2900	1.8763	1,685.3500	1.6853	(10.176)	0	0	0
2022/08/15	2030	02/02/2023	10.01	Put	Bond Future	2,729.5500	2.7295	2,928.9800	2.9290	7.306	0	0	0
2022/08/15	2030	02/02/2023	9.80	Call	Bond Future	1,481.6100	1.4816	1,316.8400	1.3168	(11.121)	0	0	0
2022/08/15	2030	02/02/2023	9.94	Put	Bond Future	2,907.8200	2.9078	3,116.3900	3.1164	7.173	0	0	102
2022/08/15	2030	02/02/2023	9.20	Call	Bond Future	661.3600	0.6614	567.9200	0.5679	(14.128)	0	0	0
2022/08/15	2030	02/02/2023	9.20	Put	Bond Future	5,337.0100	5.3370	5,635.2400	5.6352	5.588	0	0	0
2022/08/15	2030	02/02/2023	9.66	Call	Bond Future	1,244.4100	1.2444	1,097.5900	1.0976	(11.798)	0	0	0
2022/08/15	2030	02/02/2023	9.66	Put	Bond Future	3,712.1500	3.7121	3,957.0000	3.9570	6.596	0	0	102
2022/08/15	2030	02/02/2023	8.81	Put	Bond Future	6,987.5700	6.9876	7,318.1500	7.3182	4.731	0	0	0
2022/08/15	2030	02/02/2023	9.04	Call	Bond Future	533.9300	0.5339	454.9200	0.4549	(14.798)	0	0	0
2022/08/15	2030	02/02/2023	9.04	Put	Bond Future	5,993.2100	5.9932	6,305.8700	6.3059	5.217	0	0	0
2022/08/15	2030	02/02/2023	9.08	Put	Bond Future	5,826.3600	5.8264	6,135.5500	6.1355	5.307	0	0	0
2022/08/15	2030	02/02/2023			Bond Future	10.1910	89.3938	10.2769	89.0021	0.844	0.0000	0.0000	5,200
2022/08/15	2030	02/02/2023	11.55	Call	Bond Future	6,547.7100	6.5477	6,209.2000	6.2092	(5.170)	0	0	5,000
2022/08/15	2030	02/02/2023	11.55	Put	Bond Future	604.0200	0.6040	657.1800	0.6572	8.801	0	0	0
2022/08/15	2030	02/02/2023	11.12	Call	Bond Future	5,054.0100	5.0540	4,743.0400	4.7430	(6.153)	0	0	0
2022/08/15	2030	02/02/2023	11.12	Put	Bond Future	934.9500	0.9350	1,015.6500	1.0156	8.631	0	0	0
2022/08/15	2030	02/02/2023	11.16	Call	Bond Future	5,189.0200	5.1890	4,875.0700	4.8751	(6.050)	0	0	0
2022/08/15	2030	02/02/2023	9.99	Put	Bond Future	2,779.1700	2.7792	2,981.2100	2.9812	7.270	0	0	0
2022/08/15	2030	02/02/2023	10.00	Put	Bond Future	2,754.0400	2.7540	2,954.7700	2.9548	7.289	0	0	0
2022/08/15	2030	02/02/2023	10.01	Call	Bond Future	1,898.0400	1.8980	1,705.8000	1.7058	(10.128)	0	0	0
2022/08/15	2030	02/02/2023	9.80	Put	Bond Future	3,290.3900	3.2904	3,517.2900	3.5173	6.896	0	0	0
2022/08/15	2030	02/02/2023	9.83	Call	Bond Future	1,537.3500	1.5374	1,368.6500	1.3687	(10.973)	0	0	388
2022/08/15	2030	02/02/2023	9.83	Put	Bond Future	3,205.7000	3.2057	3,428.6700	3.4287	6.955	0	0	0
2022/08/15	2030	02/02/2023	9.94	Call	Bond Future	1,752.0300	1.7520	1,568.9300	1.5689	(10.451)	0	0	0
2022/08/15	2030	02/02/2023	9.79	Call	Bond Future	1,463.4700	1.4635	1,300.0000	1.3000	(11.170)	0	0	0
2022/08/15	2030	02/02/2023	9.79	Put	Bond Future	3,319.1200	3.3191	3,547.3200	3.5473	6.875	0	0	0

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2022/08/15	2030	02/02/2023	8.81	Call	Bond Future	387.3700	0.3874	326.2800	0.3263	(15.770)	0	0	102
2022/08/15	2030	02/02/2023	9.08	Call	Bond Future	563.7600	0.5638	481.2800	0.4813	(14.630)	0	0	388
2022/08/15	2030	04/05/2023	11.34	Call	Bond Future	5,698.5900	5.6986	5,392.5000	5.3925	(5.371)	0	0	0
2022/08/15	2030	04/05/2023	11.34	Put	Bond Future	1,270.1300	1.2701	1,364.0600	1.3641	7.395	0	0	150
2022/08/15	2030	04/05/2023	10.42	Call	Bond Future	3,056.1000	3.0561	2,827.4000	2.8274	(7.483)	0	0	479
2022/08/15	2030	04/05/2023	10.42	Put	Bond Future	2,561.9700	2.5620	2,733.2900	2.7333	6.687	0	0	0
2022/08/15	2030	04/05/2023	10.52	Call	Bond Future	3,309.0600	3.3091	3,070.4400	3.0704	(7.211)	0	0	0
2022/08/15	2030	04/05/2023	10.52	Put	Bond Future	2,376.2300	2.3762	2,537.6300	2.5376	6.792	0	0	0
2022/08/15	2030	04/05/2023	10.53	Call	Bond Future	3,335.0300	3.3350	3,095.4400	3.0954	(7.184)	0	0	0
2022/08/15	2030	04/05/2023	10.53	Put	Bond Future	2,358.4800	2.3585	2,518.9100	2.5189	6.802	0	0	0
2022/08/15	2030	04/05/2023	9.67	Call	Bond Future	1,532.2800	1.5323	1,382.5700	1.3826	(9.770)	0	0	479
2022/08/15	2030	04/05/2023	9.67	Put	Bond Future	4,417.7000	4.4177	4,668.0100	4.6680	5.666	0	0	0
2022/08/15	2030	04/05/2023	9.78	Call	Bond Future	1,713.5300	1.7135	1,552.2600	1.5523	(9.412)	0	0	388
2022/08/15	2030	04/05/2023	9.78	Put	Bond Future	4,093.2500	4.0932	4,332.0000	4.3320	5.833	0	0	0
2022/08/15	2030	04/05/2023	10.00	Call	Bond Future	2,114.6700	2.1147	1,930.0200	1.9300	(8.732)	0	0	1,080
2022/08/15	2030	04/05/2023	10.00	Put	Bond Future	3,493.4300	3.4934	3,708.8000	3.7088	6.165	0	0	0
2022/08/15	2030	04/05/2023	9.03	Call	Bond Future	789.9800	0.7900	698.0700	0.6981	(11.634)	0	0	388
2022/08/15	2030	04/05/2023	9.03	Put	Bond Future	6,688.3900	6.6884	6,996.5000	6.9965	4.607	0	0	0
2022/08/15	2030	04/05/2023	9.58	Put	Bond Future	4,695.0600	4.6951	4,954.7200	4.9547	5.530	0	0	0
2022/08/15	2030	04/05/2023			Bond Future	10.3081	91.1345	10.3986	90.7345	0.878	0.0000	0.0000	0
2022/08/15	2030	04/05/2023	12.57	Call	Bond Future	9,832.5100	9.8325	9,469.8600	9.4699	(3.688)	0	0	0
2022/08/15	2030	04/05/2023	12.57	Put	Bond Future	483.9200	0.4839	521.2900	0.5213	7.722	0	0	350
2022/08/15	2030	04/05/2023	11.62	Call	Bond Future	6,605.2800	6.6053	6,282.1300	6.2821	(4.892)	0	0	0
2022/08/15	2030	04/05/2023	11.62	Put	Bond Future	1,023.5500	1.0236	1,100.4200	1.1004	7.510	0	0	388
2022/08/15	2030	04/05/2023	12.04	Call	Bond Future	8,015.0100	8.0150	7,671.3900	7.6714	(4.287)	0	0	0
2022/08/15	2030	04/05/2023	12.04	Put	Bond Future	740.5600	0.7406	796.9600	0.7970	7.616	0	0	1,080
2022/08/15	2030	04/05/2023	12.50	Call	Bond Future	9,599.0900	9.5991	9,238.9000	9.2389	(3.752)	0	0	0
2022/08/15	2030	04/05/2023	12.50	Put	Bond Future	520.5600	0.5206	560.3900	0.5604	7.651	0	0	479
2022/08/15	2030	04/05/2023	10.54	Call	Bond Future	3,361.0900	3.3611	3,120.5300	3.1205	(7.157)	0	0	0
2022/08/15	2030	04/05/2023	10.54	Put	Bond Future	2,340.8500	2.3409	2,500.3100	2.5003	6.812	0	0	0
2022/08/15	2030	04/05/2023	10.65	Call	Bond Future	3,653.4300	3.6534	3,402.3900	3.4024	(6.871)	0	0	350
2022/08/15	2030	04/05/2023	10.65	Put	Bond Future	2,154.3900	2.1544	2,303.3700	2.3034	6.915	0	0	0
2022/08/15	2030	04/05/2023	9.58	Call	Bond Future	1,393.2600	1.3933	1,252.9000	1.2529	(10.074)	0	0	150
2022/08/15	2030	03/08/2023	12.89	Call	Bond Future	10,450.8800	10.4509	10,085.8100	10.0858	(3.493)	0	0	0
2022/08/15	2030	03/08/2023	12.89	Put	Bond Future	598.8400	0.5988	642.3900	0.6424	7.272	0	0	350
2022/08/15	2030	03/08/2023	11.34	Call	Bond Future	5,603.9600	5.6040	5,310.9100	5.3109	(5.229)	0	0	0
2022/08/15	2030	03/08/2023	11.34	Put	Bond Future	1,761.1300	1.7611	1,876.7000	1.8767	6.562	0	0	0
2022/08/15	2030	03/08/2023	11.35	Call	Bond Future	5,633.2300	5.6332	5,339.5300	5.3395	(5.214)	0	0	0
2022/08/15	2030	03/08/2023	11.36	Put	Bond Future	1,738.8600	1.7389	1,853.1300	1.8531	6.572	0	0	0
2022/08/15	2030	03/08/2023	10.40	Call	Bond Future	3,105.5100	3.1055	2,886.7200	2.8867	(7.045)	0	0	1,012
2022/08/15	2030	03/08/2023	10.65	Call	Bond Future	3,708.4500	3.7085	3,467.6000	3.4676	(6.495)	0	0	350
2022/08/15	2030	03/08/2023	10.65	Put	Bond Future	2,726.6900	2.7267	2,894.4600	2.8945	6.153	0	0	0
2022/08/15	2030	03/08/2023			Bond Future	10.4197	88.9735	10.5152	88.5649	0.916	0.0000	0.0000	0
2022/08/15	2030	03/08/2023	12.59	Call	Bond Future	9,511.8600	9.5119	9,157.7000	9.1577	(3.723)	0	0	0
2022/08/15	2030	03/08/2023	12.59	Put	Bond Future	779.7000	0.7797	834.1600	0.8342	6.985	0	0	1,012
2022/08/15	2030	03/08/2023	11.35	Put	Bond Future	1,749.8100	1.7498	1,864.7300	1.8647	6.568	0	0	0
2022/08/15	2030	03/08/2023	11.36	Call	Bond Future	5,662.8500	5.6628	5,368.5000	5.3685	(5.198)	0	0	0
2022/08/15	2030	03/08/2023	10.40	Put	Bond Future	3,190.2700	3.1903	3,380.1000	3.3801	5.950	0	0	0

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2022/08/15	2030	02/11/2023	10.81	Call	Bond Future	3,913.3100	3.9133	3,672.2700	3.6723	(6.159)	0	0	0
2022/08/15	2030	02/11/2023	10.81	Put	Bond Future	2,983.1600	2.9832	3,157.7100	3.1577	5.851	0	0	0
2022/08/15	2030	02/11/2023	10.80	Call	Bond Future	3,889.1300	3.8891	3,648.8700	3.6489	(6.178)	0	0	0
2022/08/15	2030	02/11/2023	10.80	Put	Bond Future	2,999.9200	2.9999	3,175.2500	3.1752	5.844	0	0	0
2022/08/15	2030	02/11/2023			Bond Future	10.5843	90.5509	10.6847	90.1353	0.949	0.0000	0.0000	0
2022/08/15	2030	02/11/2023	10.82	Call	Bond Future	3,937.5600	3.9376	3,695.7300	3.6957	(6.142)	0	0	0
2022/08/15	2030	02/11/2023	10.82	Put	Bond Future	2,966.4900	2.9665	3,140.2500	3.1402	5.857	0	0	0
2022/08/15	2032	03/11/2022	9.31	Put	Bond Future	6,797.3900	6.7974	7,251.0200	7.2510	6.674	0	0	0
2022/08/15	2032	03/11/2022	9.36	Call	Bond Future	133.3200	0.1333	92.7600	0.0928	(30.423)	0	0	454
2022/08/15	2032	03/11/2022	9.36	Put	Bond Future	6,520.8300	6.5208	6,969.7700	6.9698	6.885	0	0	0
2022/08/15	2032	03/11/2022	9.46	Put	Bond Future	5,978.7100	5.9787	6,416.8800	6.4169	7.329	0	0	0
2022/08/15	2032	03/11/2022	10.56	Put	Bond Future	1,700.1000	1.7001	1,902.1800	1.9022	11.886	0	0	180
2022/08/15	2032	03/11/2022	9.92	Call	Bond Future	610.2600	0.6103	476.8700	0.4769	(21.858)	0	0	750
2022/08/15	2032	03/11/2022	9.92	Put	Bond Future	3,779.3900	3.7794	4,135.5000	4.1355	9.422	0	0	0
2022/08/15	2032	03/11/2022	10.11	Put	Bond Future	3,035.3900	3.0354	3,346.8200	3.3468	10.260	0	0	454
2022/08/15	2032	03/11/2022	10.16	Call	Bond Future	1,023.2100	1.0232	832.8300	0.8328	(18.606)	0	0	0
2022/08/15	2032	03/11/2022	10.16	Put	Bond Future	2,857.8700	2.8579	3,156.9900	3.1570	10.467	0	0	180
2022/08/15	2032	03/11/2022			Bond Future	10.4979	87.6438	10.5896	87.1543	0.874	0.0000	0.0000	157,110
2022/08/15	2032	03/11/2022	9.31	Call	Bond Future	115.2100	0.1152	79.3400	0.0793	(31.134)	0	0	180
2022/08/15	2032	03/11/2022	9.46	Call	Bond Future	176.8800	0.1769	125.5500	0.1255	(29.020)	0	0	500
2022/08/15	2032	03/11/2022	11.55	Call	Bond Future	5,781.9800	5.7820	5,342.4800	5.3425	(7.601)	0	0	0
2022/08/15	2032	03/11/2022	11.55	Put	Bond Future	982.5600	0.3826	432.5600	0.4326	13.070	0	0	500
2022/08/15	2032	03/11/2022	12.30	Call	Bond Future	9,086.1100	9.0861	8,609.8200	8.6098	(5.242)	0	0	0
2022/08/15	2032	03/11/2022	12.30	Put	Bond Future	109.3900	0.1094	122.6000	0.1226	12.076	0	0	750
2022/08/15	2032	03/11/2022	10.66	Call	Bond Future	2,342.2200	2.3422	2,032.6300	2.0326	(13.218)	0	0	0
2022/08/15	2032	03/11/2022	10.66	Put	Bond Future	1,479.7100	1.4797	1,659.6200	1.6596	12.158	0	0	0
2022/08/15	2032	03/11/2022	10.67	Call	Bond Future	2,374.4600	2.3745	2,062.7300	2.0627	(13.128)	0	0	750
2022/08/15	2032	03/11/2022	10.67	Put	Bond Future	1,459.1300	1.4591	1,636.9000	1.6369	12.183	0	0	0
2022/08/15	2032	03/11/2022	11.45	Call	Bond Future	5,355.2100	5.3552	4,924.5300	4.9245	(8.042)	0	0	0
2022/08/15	2032	03/11/2022	11.45	Put	Bond Future	449.3500	0.4494	508.1700	0.5082	13.090	0	0	7,500
2022/08/15	2032	03/11/2022	10.21	Call	Bond Future	1,127.6800	1.1277	924.9300	0.9249	(17.979)	0	0	500
2022/08/15	2032	03/11/2022	10.21	Put	Bond Future	2,687.6200	2.6876	2,974.3700	2.9744	10.669	0	0	0
2022/08/15	2032	03/11/2022	10.49	Call	Bond Future	1,827.6500	1.8276	1,556.4400	1.5564	(14.839)	0	0	0
2022/08/15	2032	03/11/2022	10.49	Put	Bond Future	1,869.8100	1.8698	2,088.1000	2.0881	11.674	0	0	454
2022/08/15	2032	03/11/2022	10.56	Call	Bond Future	2,031.9700	2.0320	1,744.5500	1.7446	(14.145)	0	0	0
2022/08/15	2032	03/11/2022	10.11	Call	Bond Future	924.8900	0.9249	746.8200	0.7468	(19.253)	0	0	0
2022/08/15	2032	02/02/2023	11.69	Call	Bond Future	6,255.1500	6.2551	5,851.9500	5.8520	(6.446)	0	0	0
2022/08/15	2032	02/02/2023	11.69	Put	Bond Future	992.7800	0.9928	1,088.2000	1.0882	9.611	0	0	0
2022/08/15	2032	02/02/2023	10.40	Call	Bond Future	2,065.1200	2.0651	1,831.5000	1.8315	(11.313)	0	0	0
2022/08/15	2032	02/02/2023	10.40	Put	Bond Future	3,326.3300	3.3263	3,591.3300	3.5913	7.967	0	0	0
2022/08/15	2032	02/02/2023	10.50	Call	Bond Future	2,313.3500	2.3134	2,063.2400	2.0632	(10.812)	0	0	0
2022/08/15	2032	02/02/2023	10.50	Put	Bond Future	3,044.4800	3.0445	3,292.9900	3.2930	8.163	0	0	454
2022/08/15	2032	02/02/2023	10.67	Call	Bond Future	2,774.0500	2.7740	2,496.6100	2.4966	(10.001)	0	0	750
2022/08/15	2032	02/02/2023	10.67	Put	Bond Future	2,613.7500	2.6138	2,834.9300	2.8349	8.462	0	0	0
2022/08/15	2032	02/02/2023	10.22	Call	Bond Future	1,659.0500	1.6591	1,455.4200	1.4554	(12.274)	0	0	500
2022/08/15	2032	02/02/2023	10.22	Put	Bond Future	3,885.1700	3.8852	4,180.1600	4.1802	7.593	0	0	0
2022/08/15	2032	02/02/2023	9.47	Call	Bond Future	573.5900	0.5736	478.9300	0.4789	(16.503)	0	0	500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/15	2032	02/02/2023	9.47	Put	Bond Future	6,974.1000	6.9741	7,378.0600	7.3781	5.792	0	0	0
2022/08/15	2032	02/02/2023	9.92	Call	Bond Future	1,110.4200	1.1104	955.2400	0.9552	(13.975)	0	0	750
2022/08/15	2032	02/02/2023	9.92	Put	Bond Future	4,976.0700	4.9761	5,319.5100	5.3195	6.902	0	0	0
2022/08/15	2032	02/02/2023			Bond Future	10.6393	89.1722	10.7351	88.6736	0.901	0.0000	0.0000	18
2022/08/15	2032	02/02/2023	11.84	Call	Bond Future	6,835.3800	6.8354	6,419.8300	6.4198	(6.079)	0	0	0
2022/08/15	2032	02/02/2023	11.84	Put	Bond Future	856.9500	0.8569	940.0200	0.9400	9.694	0	0	500
2022/08/15	2032	02/02/2023	12.75	Call	Bond Future	10,493.8200	10.4938	10,029.3900	10.0294	(4.426)	0	0	0
2022/08/15	2032	02/02/2023	12.75	Put	Bond Future	348.2400	0.3482	382.4300	0.3824	9.818	0	0	750
2022/08/15	2032	02/02/2023	10.38	Call	Bond Future	2,017.4000	2.0174	1,787.0900	1.7871	(11.416)	0	0	0
2022/08/15	2032	02/02/2023	10.38	Put	Bond Future	3,385.1300	3.3851	3,653.4400	3.6534	7.926	0	0	0
2022/08/15	2032	02/02/2023	10.39	Call	Bond Future	2,041.1800	2.0412	1,809.2100	1.8092	(11.365)	0	0	0
2022/08/15	2032	02/02/2023	10.39	Put	Bond Future	3,355.6300	3.3556	3,622.2800	3.6223	7.946	0	0	0
2022/08/15	2032	02/02/2023	10.16	Call	Bond Future	1,538.0500	1.5381	1,344.3000	1.3443	(12.597)	0	0	0
2022/08/15	2032	02/02/2023	10.16	Put	Bond Future	4,088.9200	4.0889	4,393.7900	4.3938	7.456	0	0	454
2022/08/15	2032	02/02/2023	9.31	Call	Bond Future	447.6300	0.4476	369.8800	0.3699	(17.369)	0	0	454
2022/08/15	2032	02/02/2023	9.31	Put	Bond Future	7,771.8900	7.7719	8,192.7600	8.1928	5.415	0	0	0
2022/08/15	2032	04/05/2023	10.89	Call	Bond Future	3,728.3100	3.7283	3,434.3800	3.4344	(7.884)	0	0	0
2022/08/15	2032	04/05/2023	10.89	Put	Bond Future	3,040.6800	3.0407	3,255.8400	3.2558	7.076	0	0	0
2022/08/15	2032	04/05/2023	11.37	Call	Bond Future	5,216.6700	5.2167	4,869.0400	4.8690	(6.664)	0	0	400
2022/08/15	2032	04/05/2023	13.43	Call	Bond Future	12,710.2300	12.7102	12,235.8000	12.2358	(3.733)	0	0	0
2022/08/15	2032	04/05/2023	13.43	Put	Bond Future	389.3900	0.3894	424.0500	0.4241	8.901	0	0	400
2022/08/15	2032	04/05/2023			Bond Future	10.7544	86.7470	10.8547	86.2379	0.932	0.0000	0.0000	0
2022/08/15	2032	04/05/2023	11.37	Put	Bond Future	2,152.0400	2.1520	2,313.5000	2.3135	7.503	0	0	0
2022/08/15	2032	04/05/2023	10.62	Call	Bond Future	2,990.4500	2.9905	2,730.6000	2.7306	(8.689)	0	0	400
2022/08/15	2032	04/05/2023	10.62	Put	Bond Future	3,679.5300	3.6795	3,928.7700	3.9288	6.774	0	0	0
2022/08/15	2032	04/05/2023	10.87	Call	Bond Future	3,670.9000	3.6709	3,379.4200	3.3794	(7.940)	0	0	0
2022/08/15	2032	04/05/2023	10.87	Put	Bond Future	3,084.2500	3.0843	3,301.8600	3.3019	7.056	0	0	0
2022/08/15	2032	04/05/2023	10.88	Call	Bond Future	3,699.5600	3.6996	3,406.8500	3.4069	(7.912)	0	0	0
2022/08/15	2032	04/05/2023	10.88	Put	Bond Future	3,062.4000	3.0624	3,278.7800	3.2788	7.066	0	0	0
2022/08/15	2032	03/08/2023	11.90	Call	Bond Future	6,942.3400	6.9423	6,561.7800	6.5618	(5.482)	0	0	5,000
2022/08/15	2032	03/08/2023	11.90	Put	Bond Future	1,961.1700	1.9612	2,100.4600	2.1005	7.102	0	0	0
2022/08/15	2032	03/08/2023	11.77	Call	Bond Future	6,507.8400	6.5078	6,137.6500	6.1376	(5.688)	0	0	0
2022/08/15	2032	03/08/2023	11.77	Put	Bond Future	2,128.2100	2.1282	2,277.8700	2.2779	7.032	0	0	0
2022/08/15	2032	03/08/2023			Bond Future	10.8603	88.5063	10.9650	87.9865	0.964	0.0000	0.0000	2,600
2022/08/15	2032	03/08/2023	11.75	Call	Bond Future	6,441.6000	6.4416	6,073.0600	6.0731	(5.721)	0	0	0
2022/08/15	2032	03/08/2023	11.75	Put	Bond Future	2,155.0400	2.1550	2,306.3500	2.3063	7.021	0	0	0
2022/08/15	2032	03/08/2023	11.76	Call	Bond Future	6,474.5400	6.4745	6,105.1700	6.1052	(5.705)	0	0	0
2022/08/15	2032	03/08/2023	11.76	Put	Bond Future	2,141.4300	2.1414	2,291.9100	2.2919	7.027	0	0	0
2022/08/15	2032	02/11/2023	11.24	Call	Bond Future	4,623.4400	4.6234	4,316.3700	4.3164	(6.642)	0	0	0
2022/08/15	2032	02/11/2023	11.24	Put	Bond Future	3,560.0800	3.5601	3,781.8500	3.7819	6.229	0	0	0
2022/08/15	2032	02/11/2023			Bond Future	11.0188	85.9207	11.1284	85.3918	0.994	0.0000	0.0000	0
2022/08/15	2032	02/11/2023	11.22	Call	Bond Future	4,568.2000	4.5682	4,263.1100	4.2631	(6.679)	0	0	0
2022/08/15	2032	02/11/2023	11.22	Put	Bond Future	3,600.2900	3.6003	3,824.0400	3.8240	6.215	0	0	0
2022/08/15	2032	02/11/2023	11.23	Call	Bond Future	4,595.7900	4.5958	4,289.7100	4.2897	(6.660)	0	0	0
2022/08/15	2032	02/11/2023	11.23	Put	Bond Future	3,580.1400	3.5801	3,802.9000	3.8029	6.222	0	0	0
2022/08/15	2033	03/11/2022			Bond Future	114.9448	114.9448	114.1118	114.1118	(0.725)	0.0000	0.0000	1,267
2022/08/15	2033	02/02/2023			Bond Future	116.9755	116.9755	116.1270	116.1270	(0.725)	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
2022/08/15	2033	04/05/2023			Bond Future	117.8901	117.8901	117.0239	117.0239	(0.735)	0.0000	0.0000	0
2022/08/15	2033	03/08/2023			Bond Future	120.3007	120.3007	119.4163	119.4163	(0.735)	0.0000	0.0000	0
2022/08/15	2033	02/11/2023			Bond Future	121.0335	121.0335	120.1335	120.1335	(0.744)	0.0000	0.0000	0
2022/08/15	2037	03/11/2022	11.30	Put	Bond Future	1,306.7400	1.3067	1,458.1800	1.4582	11.589	0	0	0
2022/08/15	2037	03/11/2022	11.31	Call	Bond Future	3,458.9100	3.4589	3,076.0600	3.0761	(11.069)	0	0	0
2022/08/15	2037	03/11/2022	11.31	Put	Bond Future	1,287.7000	1.2877	1,437.1500	1.4372	11.606	0	0	0
2022/08/15	2037	03/11/2022	11.32	Call	Bond Future	3,499.6600	3.4997	3,114.8200	3.1148	(10.996)	0	0	0
2022/08/15	2037	03/11/2022			Bond Future	10.9527	84.7997	11.0390	84.2674	0.788	0.0000	0.0000	65,847
2022/08/15	2037	03/11/2022	11.30	Call	Bond Future	3,418.3400	3.4183	3,037.4800	3.0375	(11.142)	0	0	0
2022/08/15	2037	03/11/2022	11.32	Put	Bond Future	1,268.9100	1.2689	1,416.3700	1.4164	11.621	0	0	0
2022/08/15	2037	02/02/2023	11.97	Call	Bond Future	6,592.6700	6.5927	6,169.6500	6.1697	(6.417)	0	0	0
2022/08/15	2037	02/02/2023	11.03	Call	Bond Future	3,066.0500	3.0661	2,772.4100	2.7724	(9.577)	0	0	0
2022/08/15	2037	02/02/2023	11.03	Put	Bond Future	3,379.7500	3.3798	3,628.2700	3.6283	7.353	0	0	0
2022/08/15	2037	02/02/2023	11.04	Call	Bond Future	3,097.9100	3.0979	2,802.5700	2.8026	(9.534)	0	0	0
2022/08/15	2037	02/02/2023	11.04	Put	Bond Future	3,350.5700	3.3506	3,597.3900	3.5974	7.367	0	0	0
2022/08/15	2037	02/02/2023			Bond Future	11.0815	82.0217	11.1712	81.4795	0.810	0.0000	0.0000	71,477
2022/08/15	2037	02/02/2023	11.10	Call	Bond Future	3,291.3000	3.2913	2,985.9100	2.9859	(9.279)	0	0	636
2022/08/15	2037	02/02/2023	11.10	Put	Bond Future	3,179.1200	3.1791	3,415.8900	3.4159	7.448	0	0	0
2022/08/15	2037	02/02/2023	11.97	Put	Bond Future	1,448.1200	1.4481	1,567.2600	1.5673	8.227	0	0	636
2022/08/15	2037	02/02/2023	11.05	Call	Bond Future	3,129.6900	3.1297	2,832.6700	2.8327	(9.490)	0	0	0
2022/08/15	2037	02/02/2023	11.05	Put	Bond Future	3,321.3800	3.3214	3,566.5200	3.5665	7.381	0	0	0
2022/08/15	2037	04/05/2023	13.73	Put	Bond Future	562.3100	0.5623	605.8400	0.6058	7.741	0	0	400
2022/08/15	2037	04/05/2023	11.30	Call	Bond Future	4,277.7000	4.2777	3,957.3800	3.9574	(7.488)	0	0	0
2022/08/15	2037	04/05/2023	11.30	Put	Bond Future	3,629.7700	3.6298	3,862.7900	3.8628	6.420	0	0	0
2022/08/15	2037	04/05/2023	11.31	Call	Bond Future	4,310.7800	4.3108	3,989.1300	3.9891	(7.462)	0	0	0
2022/08/15	2037	04/05/2023	11.31	Put	Bond Future	3,603.8900	3.6039	3,835.5800	3.8356	6.429	0	0	0
2022/08/15	2037	04/05/2023	11.03	Put	Bond Future	4,396.2800	4.3963	4,666.5800	4.6666	6.148	0	0	0
2022/08/15	2037	04/05/2023			Bond Future	11.1908	83.6197	11.2840	83.0664	0.833	0.0000	0.0000	0
2022/08/15	2037	04/05/2023	11.78	Call	Bond Future	5,978.7300	5.9787	5,600.0500	5.6000	(6.334)	0	0	400
2022/08/15	2037	04/05/2023	11.78	Put	Bond Future	2,570.3700	2.5704	2,745.0300	2.7450	6.795	0	0	0
2022/08/15	2037	04/05/2023	13.73	Call	Bond Future	13,855.2600	13.8553	13,345.4500	13.3455	(3.680)	0	0	0
2022/08/15	2037	04/05/2023	11.32	Call	Bond Future	4,344.2400	4.3442	4,021.2700	4.0213	(7.434)	0	0	0
2022/08/15	2037	04/05/2023	11.32	Put	Bond Future	3,578.4500	3.5785	3,808.8200	3.8088	6.438	0	0	0
2022/08/15	2037	04/05/2023	11.03	Call	Bond Future	3,428.1100	3.4281	3,145.0700	3.1451	(8.256)	0	0	400
2022/08/15	2037	03/08/2023	12.13	Call	Bond Future	7,423.8100	7.4238	7,025.0600	7.0251	(5.371)	0	0	0
2022/08/15	2037	03/08/2023	12.13	Put	Bond Future	2,740.4500	2.7405	2,906.6700	2.9067	6.065	0	0	0
2022/08/15	2037	03/08/2023	12.12	Call	Bond Future	7,387.0600	7.3871	6,989.2000	6.9892	(5.386)	0	0	0
2022/08/15	2037	03/08/2023	12.12	Put	Bond Future	2,757.4700	2.7575	2,924.5800	2.9246	6.060	0	0	0
2022/08/15	2037	03/08/2023			Bond Future	11.2960	81.0566	11.3928	80.4916	0.857	0.0000	0.0000	0
2022/08/15	2037	03/08/2023	12.14	Call	Bond Future	7,460.8900	7.4609	7,061.2600	7.0613	(5.356)	0	0	0
2022/08/15	2037	03/08/2023	12.14	Put	Bond Future	2,723.8200	2.7238	2,889.1600	2.8892	6.070	0	0	0
2022/08/15	2037	02/11/2023	11.56	Put	Bond Future	4,581.2300	4.5812	4,826.8300	4.8268	5.361	0	0	0
2022/08/15	2037	02/11/2023	11.57	Call	Bond Future	5,335.0400	5.3350	5,004.8300	5.0048	(6.189)	0	0	0
2022/08/15	2037	02/11/2023	11.55	Put	Bond Future	4,606.4400	4.6064	4,853.1000	4.8531	5.355	0	0	0
2022/08/15	2037	02/11/2023			Bond Future	11.4336	82.4927	11.5340	81.9179	0.879	0.0000	0.0000	0
2022/08/15	2037	02/11/2023	11.56	Call	Bond Future	5,303.4100	5.3034	4,974.2600	4.9743	(6.206)	0	0	0
2022/08/15	2037	02/11/2023	11.57	Put	Bond Future	4,556.1500	4.5562	4,800.6900	4.8007	5.367	0	0	0

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2022/08/15	2037	02/11/2023	11.55	Call	Bond Future	5,271.8500	5.2718	4,943.7600	4.9438	(6.223)	0	0	0
2022/08/15	2038	03/11/2022			Bond Future	130.5420	130.5420	130.6441	130.6441	0.078	0.0000	0.0000	5,406
2022/08/15	2038	02/02/2023			Bond Future	130.9367	130.9367	131.0397	131.0397	0.079	0.0000	0.0000	0
2022/08/15	2038	04/05/2023			Bond Future	133.5113	133.5113	133.6150	133.6150	0.078	0.0000	0.0000	0
2022/08/15	2038	03/08/2023			Bond Future	134.2600	134.2600	134.3652	134.3652	0.078	0.0000	0.0000	0
2022/08/15	2038	02/11/2023			Bond Future	136.6753	136.6753	136.7830	136.7830	0.079	0.0000	0.0000	0
2022/08/15	2040	03/11/2022	10.70	Call	Bond Future	1,207.6000	1.2076	990.9700	0.9910	(17.939)	0	0	1,078
2022/08/15	2040	03/11/2022	12.00	Call	Bond Future	6,399.0500	6.3990	5,899.3700	5.8994	(7.809)	0	0	0
2022/08/15	2040	03/11/2022	12.00	Put	Bond Future	630.1800	0.6302	702.5600	0.7026	11.486	0	0	0
2022/08/15	2040	03/11/2022	12.52	Call	Bond Future	9,052.0700	9.0521	8,510.9000	8.5109	(5.978)	0	0	0
2022/08/15	2040	03/11/2022	11.40	Call	Bond Future	3,588.1700	3.5882	3,185.9200	3.1859	(11.210)	0	0	0
2022/08/15	2040	03/11/2022	11.41	Put	Bond Future	1,506.6800	1.5067	1,674.3300	1.6743	11.127	0	0	0
2022/08/15	2040	03/11/2022	11.20	Call	Bond Future	2,780.1700	2.7802	2,424.8600	2.4249	(12.780)	0	0	1,078
2022/08/15	2040	03/11/2022	11.20	Put	Bond Future	2,018.1600	2.0182	2,234.9100	2.2349	10.740	0	0	0
2022/08/15	2040	03/11/2022	11.39	Call	Bond Future	3,545.7900	3.5458	3,145.7200	3.1457	(11.283)	0	0	0
2022/08/15	2040	03/11/2022			Bond Future	11.0848	86.5392	11.1711	85.9672	0.779	0.0000	0.0000	61,725
2022/08/15	2040	03/11/2022	10.10	Call	Bond Future	271.8900	0.2719	199.7200	0.1997	(26.544)	0	0	2,250
2022/08/15	2040	03/11/2022	10.10	Put	Bond Future	7,254.2000	7.2542	7,754.0900	7.7541	6.891	0	0	0
2022/08/15	2040	03/11/2022	10.70	Put	Bond Future	3,834.3200	3.8343	4,189.7500	4.1898	9.270	0	0	0
2022/08/15	2040	03/11/2022	10.80	Call	Bond Future	1,464.2400	1.4642	1,218.8800	1.2189	(16.757)	0	0	2,250
2022/08/15	2040	03/11/2022	10.80	Put	Bond Future	3,396.2900	3.3963	3,722.9900	3.7230	9.619	0	0	0
2022/08/15	2040	03/11/2022	12.52	Put	Bond Future	279.5000	0.2795	310.3900	0.3104	11.052	0	0	1,078
2022/08/15	2040	03/11/2022	11.40	Put	Bond Future	1,528.1800	1.5282	1,697.9900	1.6980	11.112	0	0	0
2022/08/15	2040	03/11/2022	11.41	Call	Bond Future	3,630.7400	3.6307	3,226.3300	3.2263	(11.139)	0	0	0
2022/08/15	2040	03/11/2022	11.50	Call	Bond Future	4,021.9000	4.0219	3,598.8900	3.5989	(10.518)	0	0	0
2022/08/15	2040	03/11/2022	11.50	Put	Bond Future	1,324.7700	1.3248	1,473.8200	1.4738	11.251	0	0	0
2022/08/15	2040	03/11/2022	11.30	Call	Bond Future	3,173.3500	3.1733	2,793.7000	2.7937	(11.964)	0	0	0
2022/08/15	2040	03/11/2022	11.30	Put	Bond Future	1,758.3600	1.7584	1,950.7700	1.9508	10.943	0	0	0
2022/08/15	2040	03/11/2022	11.39	Put	Bond Future	1,549.9400	1.5499	1,721.9300	1.7219	11.097	0	0	0
2022/08/15	2040	02/02/2023	12.27	Call	Bond Future	7,819.8100	7.8198	7,347.2600	7.3473	(6.043)	0	0	0
2022/08/15	2040	02/02/2023	12.27	Put	Bond Future	1,325.0600	1.3251	1,435.1900	1.4352	8.311	0	0	388
2022/08/15	2040	02/02/2023	11.19	Call	Bond Future	3,388.8700	3.3889	3,067.3000	3.0673	(9.489)	0	0	621
2022/08/15	2040	02/02/2023	11.19	Put	Bond Future	3,526.7400	3.5267	3,787.8500	3.7879	7.404	0	0	0
2022/08/15	2040	02/02/2023	12.07	Put	Bond Future	1,592.0900	1.5921	1,723.0100	1.7230	8.223	0	0	621
2022/08/15	2040	02/02/2023	12.24	Call	Bond Future	7,684.1200	7.6841	7,214.5000	7.2145	(6.112)	0	0	0
2022/08/15	2040	02/02/2023	12.24	Put	Bond Future	1,362.2200	1.3622	1,475.2800	1.4753	8.300	0	0	0
2022/08/15	2040	02/02/2023	11.12	Call	Bond Future	3,151.2300	3.1512	2,842.5200	2.8425	(9.796)	0	0	0
2022/08/15	2040	02/02/2023	11.12	Put	Bond Future	3,749.7100	3.7497	4,023.6800	4.0237	7.306	0	0	0
2022/08/15	2040	02/02/2023	10.93	Call	Bond Future	2,550.4700	2.5505	2,277.8600	2.2779	(10.689)	0	0	0
2022/08/15	2040	02/02/2023	10.96	Call	Bond Future	2,640.4800	2.6405	2,362.1000	2.3621	(10.543)	0	0	388
2022/08/15	2040	02/02/2023	10.96	Put	Bond Future	4,306.7200	4.3067	4,611.0200	4.6110	7.066	0	0	0
2022/08/15	2040	02/02/2023			Bond Future	11.2111	83.5413	11.3007	82.9586	0.800	0.0000	0.0000	64,040
2022/08/15	2040	02/02/2023	12.07	Call	Bond Future	6,922.7200	6.9227	6,470.9600	6.4710	(6.526)	0	0	0
2022/08/15	2040	02/02/2023	11.10	Call	Bond Future	3,084.9200	3.0849	2,779.9400	2.7799	(9.886)	0	0	0
2022/08/15	2040	02/02/2023	11.10	Put	Bond Future	3,815.7300	3.8157	4,093.4300	4.0934	7.278	0	0	0
2022/08/15	2040	02/02/2023	11.11	Call	Bond Future	3,117.9900	3.1180	2,811.1500	2.8112	(9.841)	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
2022/08/15	2040	02/02/2023	11.11	Put	Bond Future	3,782.5900	3.7826	4,058.4300	4.0584	7.292	0	0	0
2022/08/15	2040	02/02/2023	10.21	Call	Bond Future	938.5700	0.9386	800.3100	0.8003	(14.731)	0	0	388
2022/08/15	2040	02/02/2023	10.21	Put	Bond Future	7,900.7600	7.9008	8,345.1800	8.3452	5.625	0	0	0
2022/08/15	2040	02/02/2023	10.93	Put	Bond Future	4,419.2600	4.4193	4,729.3300	4.7293	7.016	0	0	0
2022/08/15	2040	02/02/2023	10.18	Call	Bond Future	897.2900	0.8973	763.6600	0.7637	(14.893)	0	0	0
2022/08/15	2040	02/02/2023	10.18	Put	Bond Future	8,081.7500	8.0817	8,530.8000	8.5308	5.556	0	0	0
2022/08/15	2040	04/05/2023	13.45	Put	Bond Future	934.8100	0.9348	1,002.1700	1.0022	7.206	0	0	486
2022/08/15	2040	04/05/2023	11.43	Call	Bond Future	4,695.1700	4.6952	4,349.1500	4.3492	(7.370)	0	0	0
2022/08/15	2040	04/05/2023	11.43	Put	Bond Future	3,982.7500	3.9827	4,231.4300	4.2314	6.244	0	0	0
2022/08/15	2040	04/05/2023	12.78	Call	Bond Future	10,168.1200	10.1681	9,680.8000	9.6808	(4.793)	0	0	0
2022/08/15	2040	04/05/2023	12.78	Put	Bond Future	1,546.3800	1.5464	1,653.7600	1.6538	6.944	0	0	388
2022/08/15	2040	04/05/2023	10.73	Put	Bond Future	6,448.7600	6.4488	6,803.7600	6.8038	5.505	0	0	0
2022/08/15	2040	04/05/2023			Bond Future	11.3184	85.1692	11.4115	84.5745	0.822	0.0000	0.0000	0
2022/08/15	2040	04/05/2023	13.45	Call	Bond Future	13,040.5900	13.0406	12,513.2500	12.5133	(4.044)	0	0	0
2022/08/15	2040	04/05/2023	11.48	Call	Bond Future	4,874.1600	4.8742	4,521.2100	4.5212	(7.241)	0	0	486
2022/08/15	2040	04/05/2023	11.48	Put	Bond Future	3,845.5600	3.8456	4,087.3100	4.0873	6.286	0	0	0
2022/08/15	2040	04/05/2023	10.92	Call	Bond Future	3,047.0800	3.0471	2,777.4100	2.7774	(8.850)	0	0	388
2022/08/15	2040	04/05/2023	10.92	Put	Bond Future	5,671.1500	5.6712	5,996.1800	5.9962	5.731	0	0	0
2022/08/15	2040	04/05/2023	11.41	Call	Bond Future	4,624.1200	4.6241	4,280.9100	4.2809	(7.422)	0	0	0
2022/08/15	2040	04/05/2023	11.41	Put	Bond Future	4,038.7100	4.0387	4,290.2000	4.2902	6.227	0	0	0
2022/08/15	2040	04/05/2023	11.42	Call	Bond Future	4,659.7400	4.6597	4,315.1200	4.3151	(7.396)	0	0	0
2022/08/15	2040	04/05/2023	11.42	Put	Bond Future	4,010.7800	4.0108	4,260.8600	4.2609	6.235	0	0	0
2022/08/15	2040	04/05/2023	10.17	Call	Bond Future	1,357.6900	1.3577	1,201.8900	1.2019	(11.475)	0	0	388
2022/08/15	2040	04/05/2023	10.17	Put	Bond Future	9,281.3300	9.2813	9,720.2300	9.7202	4.729	0	0	0
2022/08/15	2040	04/05/2023	10.73	Call	Bond Future	2,527.8800	2.5279	2,288.1800	2.2882	(9.482)	0	0	486
2022/08/15	2040	03/08/2023	12.23	Call	Bond Future	7,958.6200	7.9586	7,532.5100	7.5325	(5.354)	0	0	0
2022/08/15	2040	03/08/2023	12.23	Put	Bond Future	3,085.8500	3.0858	3,266.9000	3.2669	5.867	0	0	0
2022/08/15	2040	03/08/2023			Bond Future	11.4218	82.3872	11.5184	81.7801	0.846	0.0000	0.0000	0
2022/08/15	2040	03/08/2023	12.21	Call	Bond Future	7,880.5900	7.8806	7,456.3800	7.4564	(5.383)	0	0	0
2022/08/15	2040	03/08/2023	12.21	Put	Bond Future	3,122.8800	3.1229	3,305.8300	3.3058	5.858	0	0	0
2022/08/15	2040	03/08/2023	12.22	Call	Bond Future	7,919.4300	7.9194	7,494.2700	7.4943	(5.369)	0	0	0
2022/08/15	2040	03/08/2023	12.22	Put	Bond Future	3,104.1600	3.1042	3,286.1600	3.2862	5.863	0	0	0
2022/08/15	2040	02/11/2023	11.60	Put	Bond Future	5,255.8100	5.2558	5,527.3500	5.5274	5.166	0	0	0
2022/08/15	2040	02/11/2023	11.58	Call	Bond Future	5,465.5200	5.4655	5,121.6500	5.1216	(6.292)	0	0	0
2022/08/15	2040	02/11/2023	11.58	Put	Bond Future	5,313.0400	5.3130	5,586.8800	5.5869	5.154	0	0	0
2022/08/15	2040	02/11/2023	11.59	Call	Bond Future	5,498.4600	5.4985	5,153.4400	5.1534	(6.275)	0	0	0
2022/08/15	2040	02/11/2023			Bond Future	11.5554	83.8466	11.6556	83.2289	0.867	0.0000	0.0000	0
2022/08/15	2040	02/11/2023	11.60	Call	Bond Future	5,531.8300	5.5318	5,185.6600	5.1857	(6.258)	0	0	0
2022/08/15	2040	02/11/2023	11.59	Put	Bond Future	5,284.1700	5.2842	5,556.8600	5.5569	5.161	0	0	0
2022/08/15	2044	03/11/2022	10.10	Call	Bond Future	306.4800	0.3065	219.9400	0.2199	(28.237)	0	0	0
2022/08/15	2044	03/11/2022	10.10	Put	Bond Future	7,259.9100	7.2599	7,832.9000	7.8329	7.893	0	0	0
2022/08/15	2044	03/11/2022	10.60	Call	Bond Future	1,085.4700	1.0855	862.4400	0.8624	(20.547)	0	0	1,600
2022/08/15	2044	03/11/2022	10.60	Put	Bond Future	4,248.8500	4.2488	4,685.3500	4.6854	10.273	0	0	0
2022/08/15	2044	03/11/2022	10.80	Call	Bond Future	1,606.7700	1.6068	1,317.8800	1.3179	(17.980)	0	0	0
2022/08/15	2044	03/11/2022	10.80	Put	Bond Future	3,327.9300	3.3279	3,698.5700	3.6986	11.137	0	0	0
2022/08/15	2044	03/11/2022	11.41	Call	Bond Future	3,892.8000	3.8928	3,423.0600	3.4231	(12.067)	0	0	0
2022/08/15	2044	03/11/2022	11.41	Put	Bond Future	1,456.8000	1.4568	1,646.5900	1.6466	13.028	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
2022/08/15	2044	03/11/2022	11.30	Call	Bond Future	3,416.0000	3.4160	2,974.1600	2.9742	(12.934)	0	0	1,600
2022/08/15	2044	03/11/2022	11.30	Put	Bond Future	1,703.8200	1.7038	1,921.5100	1.9215	12.777	0	0	0
2022/08/15	2044	03/11/2022	11.40	Put	Bond Future	1,477.9700	1.4780	1,670.1900	1.6702	13.006	0	0	0
2022/08/15	2044	03/11/2022			Bond Future	11.0463	83.6817	11.1430	83.0221	0.875	0.0000	0.0000	65,414
2022/08/15	2044	03/11/2022	11.39	Call	Bond Future	3,804.4800	3.8045	3,339.6200	3.3396	(12.219)	0	0	0
2022/08/15	2044	03/11/2022	11.39	Put	Bond Future	1,499.2700	1.4993	1,693.9400	1.6939	12.984	0	0	0
2022/08/15	2044	03/11/2022	11.40	Call	Bond Future	3,848.6200	3.8486	3,381.3100	3.3813	(12.142)	0	0	0
2022/08/15	2044	02/02/2023	11.14	Call	Bond Future	3,466.3600	3.4664	3,100.3300	3.1003	(10.559)	0	0	0
2022/08/15	2044	02/02/2023	11.14	Put	Bond Future	3,624.4600	3.6245	3,930.0500	3.9300	8.431	0	0	0
2022/08/15	2044	02/02/2023	11.15	Call	Bond Future	3,501.8600	3.5019	3,133.7300	3.1337	(10.512)	0	0	0
2022/08/15	2044	02/02/2023	11.15	Put	Bond Future	3,592.3600	3.5924	3,895.8500	3.8958	8.448	0	0	0
2022/08/15	2044	02/02/2023			Bond Future	11.1634	80.7591	11.2637	80.0875	0.898	0.0000	0.0000	33,819
2022/08/15	2044	02/02/2023	11.16	Call	Bond Future	3,537.3000	3.5373	3,167.0700	3.1671	(10.466)	0	0	0
2022/08/15	2044	02/02/2023	11.16	Put	Bond Future	3,560.2900	3.5603	3,861.6800	3.8617	8.465	0	0	0
2022/08/15	2044	04/05/2023	11.41	Call	Bond Future	4,953.8500	4.9538	4,552.1400	4.5521	(8.109)	0	0	0
2022/08/15	2044	04/05/2023	11.41	Put	Bond Future	3,983.6900	3.9837	4,267.2800	4.2673	7.119	0	0	0
2022/08/15	2044	04/05/2023	11.42	Call	Bond Future	4,990.7900	4.9908	4,587.4900	4.5875	(8.081)	0	0	0
2022/08/15	2044	04/05/2023	11.42	Put	Bond Future	3,955.5900	3.9556	4,237.5900	4.2376	7.129	0	0	0
2022/08/15	2044	04/05/2023			Bond Future	11.2624	82.3328	11.3664	81.6475	0.923	0.0000	0.0000	0
2022/08/15	2044	04/05/2023	11.43	Call	Bond Future	5,027.8400	5.0278	4,622.9500	4.6230	(8.053)	0	0	0
2022/08/15	2044	04/05/2023	11.43	Put	Bond Future	3,927.6900	3.9277	4,208.1000	4.2081	7.139	0	0	0
2022/08/15	2044	03/08/2023	12.15	Call	Bond Future	8,107.7600	8.1078	7,620.2600	7.6203	(6.013)	0	0	0
2022/08/15	2044	03/08/2023	12.15	Put	Bond Future	3,190.1900	3.1902	3,402.2800	3.4023	6.648	0	0	0
2022/08/15	2044	03/08/2023	12.16	Call	Bond Future	8,147.4400	8.1474	7,658.8500	7.6588	(5.997)	0	0	0
2022/08/15	2044	03/08/2023	12.16	Put	Bond Future	3,171.1000	3.1711	3,382.1000	3.3821	6.654	0	0	0
2022/08/15	2044	03/08/2023			Bond Future	11.3573	79.6186	11.4651	78.9190	0.949	0.0000	0.0000	0
2022/08/15	2044	03/08/2023	12.17	Call	Bond Future	8,187.4500	8.1875	7,697.7700	7.6978	(5.981)	0	0	0
2022/08/15	2044	03/08/2023	12.17	Put	Bond Future	3,152.4200	3.1524	3,362.3300	3.3623	6.659	0	0	0
2022/08/15	2044	02/11/2023	11.57	Call	Bond Future	5,846.3400	5.8463	5,442.9600	5.4430	(6.900)	0	0	0
2022/08/15	2044	02/11/2023	11.57	Put	Bond Future	5,271.6400	5.2716	5,580.1000	5.5801	5.851	0	0	0
2022/08/15	2044	02/11/2023			Bond Future	11.4800	81.0289	11.5916	80.3170	0.973	0.0000	0.0000	0
2022/08/15	2044	02/11/2023	11.55	Call	Bond Future	5,777.1500	5.7772	5,376.4000	5.3764	(6.937)	0	0	0
2022/08/15	2044	02/11/2023	11.55	Put	Bond Future	5,329.5400	5.3295	5,640.6300	5.6406	5.837	0	0	0
2022/08/15	2044	02/11/2023	11.56	Call	Bond Future	5,811.8900	5.8119	5,409.8200	5.4098	(6.918)	0	0	0
2022/08/15	2044	02/11/2023	11.56	Put	Bond Future	5,300.6900	5.3007	5,610.4600	5.6105	5.844	0	0	0
2022/08/15	2046	03/11/2022			Bond Future	117.0540	117.0540	117.3653	117.3653	0.266	0.0000	0.0000	15,983
2022/08/15	2046	02/02/2023			Bond Future	119.1225	119.1225	119.4386	119.4386	0.265	0.0000	0.0000	0
2022/08/15	2046	04/05/2023			Bond Future	119.4243	119.4243	119.7455	119.7455	0.269	0.0000	0.0000	0
2022/08/15	2046	03/08/2023			Bond Future	121.8676	121.8676	122.1948	122.1948	0.268	0.0000	0.0000	0
2022/08/15	2046	02/11/2023			Bond Future	121.9493	121.9493	122.2828	122.2828	0.273	0.0000	0.0000	0
2022/08/15	2050	03/11/2022			Bond Future	119.5142	119.5142	119.6428	119.6428	0.108	0.0000	0.0000	9,910
2022/08/15	2050	02/02/2023			Bond Future	119.5027	119.5027	119.6326	119.6326	0.109	0.0000	0.0000	0
2022/08/15	2050	04/05/2023			Bond Future	121.8523	121.8523	121.9838	121.9838	0.108	0.0000	0.0000	0
2022/08/15	2050	03/08/2023			Bond Future	122.1430	122.1430	122.2764	122.2764	0.109	0.0000	0.0000	0
2022/08/15	2050	02/11/2023			Bond Future	124.3402	124.3402	124.4764	124.4764	0.110	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
2022/08/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/15	AL37	03/11/2022			Index Future	838.3090	838.3090	838.0410	838.0410	(0.032)	0.0000	0.0000	0
2022/08/15	AL37	02/02/2023			Index Future	852.9150	852.9150	852.6260	852.6260	(0.034)	0.0000	0.0000	0
2022/08/15	AL37	04/05/2023			Index Future	869.4700	869.4700	869.1540	869.1540	(0.036)	0.0000	0.0000	0
2022/08/15	AL37	03/08/2023			Index Future	887.0440	887.0440	886.7080	886.7080	(0.038)	0.0000	0.0000	0
2022/08/15	AL37	02/11/2023			Index Future	902.8310	902.8310	902.4960	902.4960	(0.037)	0.0000	0.0000	0
2022/08/15	AL7T	03/11/2022			Index Future	978.3040	978.3040	973.7960	973.7960	(0.461)	0.0000	0.0000	0
2022/08/15	AL7T	02/02/2023			Index Future	995.3500	995.3500	990.7430	990.7430	(0.463)	0.0000	0.0000	0
2022/08/15	AL7T	04/05/2023			Index Future	1,014.6690	1,014.6690	1,009.9490	1,009.9490	(0.465)	0.0000	0.0000	0
2022/08/15	AL7T	03/08/2023			Index Future	1,035.1780	1,035.1780	1,030.3470	1,030.3470	(0.467)	0.0000	0.0000	0
2022/08/15	AL7T	02/11/2023			Index Future	1,053.6010	1,053.6010	1,048.6920	1,048.6920	(0.466)	0.0000	0.0000	0
2022/08/15	ALBI	03/11/2022			Index Future	861.5220	861.5220	857.5480	857.5480	(0.461)	0.0000	0.0000	135
2022/08/15	ALBI	02/02/2023			Index Future	876.5330	876.5330	872.4730	872.4730	(0.463)	0.0000	0.0000	0
2022/08/15	ALBI	04/05/2023			Index Future	893.5460	893.5460	889.3860	889.3860	(0.466)	0.0000	0.0000	0
2022/08/15	ALBI	03/08/2023			Index Future	911.6070	911.6070	907.3490	907.3490	(0.467)	0.0000	0.0000	0
2022/08/15	ALBI	02/11/2023			Index Future	927.8310	927.8310	923.5040	923.5040	(0.466)	0.0000	0.0000	0
2022/08/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/08/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/15	ES33	03/11/2022			Bond Future	11.7768	75.2725	11.8629	74.8504	0.731	0.0000	0.0000	0
2022/08/15	ES33	02/02/2023			Bond Future	11.9556	76.6031	12.0455	76.1729	0.752	0.0000	0.0000	350
2022/08/15	ES33	04/05/2023			Bond Future	12.1070	74.3174	12.2007	73.8781	0.775	0.0000	0.0000	0
2022/08/15	ES33	03/08/2023			Bond Future	12.2512	75.8408	12.3490	75.3922	0.798	0.0000	0.0000	0
2022/08/15	ES33	02/11/2023			Bond Future	12.4479	73.4124	12.5499	72.9559	0.820	0.0000	0.0000	0
2022/08/15	ES42	03/11/2022			Bond Future	12.1316	73.4077	12.2231	72.8854	0.753	0.0000	0.0000	0
2022/08/15	ES42	02/02/2023			Bond Future	12.2891	74.7066	12.3842	74.1746	0.774	0.0000	0.0000	4,769
2022/08/15	ES42	04/05/2023			Bond Future	12.4295	71.9145	12.5286	71.3714	0.797	0.0000	0.0000	0
2022/08/15	ES42	03/08/2023			Bond Future	12.5597	73.3913	12.6627	72.8367	0.820	0.0000	0.0000	0
2022/08/15	ES42	02/11/2023			Bond Future	12.7338	70.4474	12.8411	69.8831	0.842	0.0000	0.0000	0
2022/08/15	GOVI	03/11/2022	820.41	Call	GOVI	293,120.0000	29.3120	253,660.0000	25.3660	(13.462)	0	0	0
2022/08/15	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	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
2022/08/15	GOVI	03/11/2022	820.42	Call	GOVI	293,020.0000	29.3020	253,560.0000	25.3560	(13.467)	0	0	0
2022/08/15	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/15	GOVI	03/11/2022			GOVI	849.7220	849.7220	845.7760	845.7760	(0.464)	0.0000	0.0000	866
2022/08/15	GOVI	03/11/2022	820.43	Call	GOVI	292,920.0000	29.2920	253,460.0000	25.3460	(13.471)	0	0	0
2022/08/15	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/15	GOVI	02/02/2023	850.82	Call	GOVI	137,080.0000	13.7080	96,750.0000	9.6750	(29.421)	0	0	0
2022/08/15	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/15	GOVI	02/02/2023	850.83	Call	GOVI	136,980.0000	13.6980	96,650.0000	9.6650	(29.442)	0	0	0
2022/08/15	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/15	GOVI	02/02/2023			GOVI	864.5280	864.5280	860.4950	860.4950	(0.466)	0.0000	0.0000	0
2022/08/15	GOVI	02/02/2023	850.84	Call	GOVI	136,880.0000	13.6880	96,550.0000	9.6550	(29.464)	0	0	0
2022/08/15	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/15	GOVI	04/05/2023	852.86	Call	GOVI	284,480.0000	28.4480	243,160.0000	24.3160	(14.525)	0	0	0
2022/08/15	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/15	GOVI	04/05/2023	852.87	Call	GOVI	284,380.0000	28.4380	243,060.0000	24.3060	(14.530)	0	0	0
2022/08/15	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/15	GOVI	04/05/2023			GOVI	881.3080	881.3080	877.1760	877.1760	(0.469)	0.0000	0.0000	0
2022/08/15	GOVI	04/05/2023	852.88	Call	GOVI	284,280.0000	28.4280	242,960.0000	24.2960	(14.535)	0	0	0
2022/08/15	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/15	GOVI	03/08/2023	837.21	Call	GOVI	619,110.0000	61.9110	576,820.0000	57.6820	(6.831)	0	0	0
2022/08/15	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/15	GOVI	03/08/2023	837.22	Call	GOVI	619,010.0000	61.9010	576,720.0000	57.6720	(6.832)	0	0	0
2022/08/15	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/15	GOVI	03/08/2023			GOVI	899.1210	899.1210	894.8920	894.8920	(0.470)	0.0000	0.0000	0
2022/08/15	GOVI	03/08/2023	837.23	Call	GOVI	618,910.0000	61.8910	576,620.0000	57.6620	(6.833)	0	0	0
2022/08/15	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/15	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/15	GOVI	02/11/2023	885.82	Call	GOVI	293,030.0000	29.3030	250,060.0000	25.0060	(14.664)	0	0	0
2022/08/15	GOVI	02/11/2023			GOVI	915.1230	915.1230	910.8260	910.8260	(0.470)	0.0000	0.0000	0
2022/08/15	GOVI	02/11/2023	885.80	Call	GOVI	293,230.0000	29.3230	250,260.0000	25.0260	(14.654)	0	0	0
2022/08/15	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/15	GOVI	02/11/2023	885.81	Call	GOVI	293,130.0000	29.3130	250,160.0000	25.0160	(14.659)	0	0	0
2022/08/15	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/08/15	IGOV	03/11/2022			Index Future	324.7840	324.7840	324.6690	324.6690	(0.035)	0.0000	0.0000	703
2022/08/15	IGOV	02/02/2023			Index Future	330.5220	330.5220	330.3980	330.3980	(0.038)	0.0000	0.0000	0
2022/08/15	IGOV	04/05/2023			Index Future	337.0140	337.0140	336.8800	336.8800	(0.040)	0.0000	0.0000	0
2022/08/15	IGOV	03/08/2023			Index Future	343.9010	343.9010	343.7590	343.7590	(0.041)	0.0000	0.0000	0
2022/08/15	IGOV	02/11/2023			Index Future	350.0960	350.0960	349.9540	349.9540	(0.041)	0.0000	0.0000	0
2022/08/15	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/08/15	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/08/15	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/08/15	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/08/15	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0

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2022/08/15	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/08/15	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/08/15	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/08/15	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/08/15	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/08/15	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/08/15	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/08/15	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/08/15	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/08/15	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/08/15	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/08/15	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/08/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/08/15	JBAF	17/08/2022			Jibar Tradeable Future	5.7350	94.2650	5.7550	94.2450	0.349	0.0000	0.0000	0
2022/08/15	JBAF	21/09/2022			Jibar Tradeable Future	5.8050	94.1950	5.8150	94.1850	0.172	0.0000	0.0000	0
2022/08/15	JBAF	19/10/2022			Jibar Tradeable Future	6.3600	93.6400	6.3800	93.6200	0.314	0.0000	0.0000	0
2022/08/15	JBAF	16/11/2022			Jibar Tradeable Future	6.4400	93.5600	6.4700	93.5300	0.466	0.0000	0.0000	0
2022/08/15	JBAF	21/12/2022			Jibar Tradeable Future	6.8350	93.1650	6.8350	93.1650	0.000	0.0000	0.0000	68
2022/08/15	JBAF	18/01/2023			Jibar Tradeable Future	6.9000	93.1000	6.9200	93.0800	0.290	0.0000	0.0000	0
2022/08/15	JBAF	15/03/2023			Jibar Tradeable Future	7.1900	92.8100	7.2100	92.7900	0.278	0.0000	0.0000	0
2022/08/15	JBAF	21/06/2023			Jibar Tradeable Future	7.3800	92.6200	7.4000	92.6000	0.271	0.0000	0.0000	0
2022/08/15	JBAF	20/09/2023			Jibar Tradeable Future	7.5150	92.4850	7.5450	92.4550	0.399	0.0000	0.0000	75
2022/08/15	JBAF	20/12/2023			Jibar Tradeable Future	7.4500	92.5500	7.4700	92.5300	0.268	0.0000	0.0000	272
2022/08/15	JBAF	20/03/2024			Jibar Tradeable Future	7.5300	92.4700	7.5500	92.4500	0.266	0.0000	0.0000	0
2022/08/15	JBAF	19/06/2024			Jibar Tradeable Future	7.5100	92.4900	7.5300	92.4700	0.266	0.0000	0.0000	0
2022/08/15	R023	03/11/2022	6.25	Call	Bond Future	2.9900	0.0030	2.7600	0.0028	(7.692)	0	0	0
2022/08/15	R023	03/11/2022	6.25	Put	Bond Future	263.8000	0.2638	262.6000	0.2626	(0.455)	0	0	0
2022/08/15	R023	03/11/2022	6.26	Call	Bond Future	3.2300	0.0032	2.9900	0.0030	(7.430)	0	0	0
2022/08/15	R023	03/11/2022	6.26	Put	Bond Future	260.9800	0.2610	259.7700	0.2598	(0.464)	0	0	0
2022/08/15	R023	03/11/2022			Bond Future	7.1021	101.6595	7.0990	101.6605	(0.044)	0.0000	0.0000	24,229
2022/08/15	R023	03/11/2022	6.27	Call	Bond Future	3.4400	0.0034	3.1900	0.0032	(7.267)	0	0	0
2022/08/15	R023	03/11/2022	6.27	Put	Bond Future	258.1200	0.2581	256.9000	0.2569	(0.473)	0	0	0
2022/08/15	R035	03/11/2022	10.57	Call	Bond Future	1,426.6500	1.4266	1,203.1600	1.2032	(15.665)	0	0	0
2022/08/15	R035	03/11/2022	10.57	Put	Bond Future	2,886.8300	2.8868	3,155.9800	3.1560	9.323	0	0	582
2022/08/15	R035	03/11/2022	11.15	Call	Bond Future	3,361.5700	3.3616	3,007.5200	3.0075	(10.532)	0	0	0
2022/08/15	R035	03/11/2022	11.15	Put	Bond Future	1,305.8700	1.3059	1,444.4600	1.4445	10.613	0	0	0
2022/08/15	R035	03/11/2022	12.68	Call	Bond Future	10,534.0200	10.5340	10,051.7500	10.0517	(4.578)	0	0	0
2022/08/15	R035	03/11/2022	12.68	Put	Bond Future	111.0100	0.1110	121.3800	0.1214	9.342	0	0	976
2022/08/15	R035	03/11/2022	10.99	Call	Bond Future	2,749.3700	2.7494	2,427.0500	2.4271	(11.723)	0	0	0
2022/08/15	R035	03/11/2022	10.99	Put	Bond Future	1,643.4600	1.6435	1,813.7800	1.8138	10.364	0	0	582
2022/08/15	R035	03/11/2022	11.05	Call	Bond Future	2,972.7900	2.9728	2,638.1000	2.6381	(11.258)	0	0	976
2022/08/15	R035	03/11/2022			Bond Future	10.8068	88.6816	10.8880	88.1889	0.751	0.0000	0.0000	59,258
2022/08/15	R035	03/11/2022	9.82	Call	Bond Future	236.5200	0.2365	175.3100	0.1753	(25.879)	0	0	582
2022/08/15	R035	03/11/2022	9.82	Put	Bond Future	6,555.2400	6.5552	6,986.6700	6.9867	6.581	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
2022/08/15	R035	03/11/2022	10.30	Call	Bond Future	827.8900	0.8279	671.4200	0.6714	(18.900)	0	0	976
2022/08/15	R035	03/11/2022	10.30	Put	Bond Future	3,995.2600	3.9953	4,331.4300	4.3314	8.414	0	0	0
2022/08/15	R035	03/11/2022	11.14	Call	Bond Future	3,321.7800	3.3218	2,969.5900	2.9696	(10.602)	0	0	0
2022/08/15	R035	03/11/2022	11.14	Put	Bond Future	1,325.0100	1.3250	1,465.4600	1.4655	10.600	0	0	0
2022/08/15	R035	03/11/2022	11.05	Put	Bond Future	1,508.9500	1.5090	1,666.9000	1.6669	10.468	0	0	0
2022/08/15	R035	03/11/2022	11.13	Call	Bond Future	3,282.3400	3.2823	2,932.0300	2.9320	(10.673)	0	0	0
2022/08/15	R035	03/11/2022	11.13	Put	Bond Future	1,344.5500	1.3446	1,486.8800	1.4869	10.586	0	0	0
2022/08/15	R035	02/02/2023	11.94	Call	Bond Future	6,885.4500	6.8854	6,482.0900	6.4821	(5.858)	0	0	0
2022/08/15	R035	02/02/2023	13.22	Put	Bond Future	338.9000	0.3389	366.6100	0.3666	8.176	0	0	976
2022/08/15	R035	02/02/2023	10.88	Call	Bond Future	2,900.7700	2.9008	2,631.3700	2.6314	(9.287)	0	0	0
2022/08/15	R035	02/02/2023	10.88	Put	Bond Future	3,292.5600	3.2926	3,525.0000	3.5250	7.060	0	0	0
2022/08/15	R035	02/02/2023	10.66	Call	Bond Future	2,264.4700	2.2645	2,031.4100	2.0314	(10.292)	0	0	0
2022/08/15	R035	02/02/2023	10.66	Put	Bond Future	3,989.7000	3.9897	4,258.4800	4.2585	6.737	0	0	582
2022/08/15	R035	02/02/2023	10.30	Put	Bond Future	5,391.9800	5.3920	5,721.1400	5.7211	6.105	0	0	0
2022/08/15	R035	02/02/2023	10.60	Call	Bond Future	2,106.1900	2.1062	1,883.2500	1.8832	(10.585)	0	0	0
2022/08/15	R035	02/02/2023	10.60	Put	Bond Future	4,200.1000	4.2001	4,479.0000	4.4790	6.640	0	0	0
2022/08/15	R035	02/02/2023	10.64	Put	Bond Future	4,058.9800	4.0590	4,331.1300	4.3311	6.705	0	0	0
2022/08/15	R035	02/02/2023	9.81	Call	Bond Future	674.5900	0.6746	573.9300	0.5739	(14.922)	0	0	582
2022/08/15	R035	02/02/2023	9.81	Put	Bond Future	7,831.4900	7.8315	8,232.6700	8.2327	5.123	0	0	0
2022/08/15	R035	02/02/2023	9.85	Call	Bond Future	718.0900	0.7181	612.4700	0.6125	(14.708)	0	0	0
2022/08/15	R035	02/02/2023	9.89	Call	Bond Future	763.8600	0.7639	653.1500	0.6531	(14.493)	0	0	388
2022/08/15	R035	02/02/2023	9.89	Put	Bond Future	7,389.8800	7.3899	7,781.0100	7.7810	5.293	0	0	0
2022/08/15	R035	02/02/2023			Bond Future	10.9456	90.2272	11.0301	89.7253	0.773	0.0000	0.0000	106,331
2022/08/15	R035	02/02/2023	11.94	Put	Bond Future	1,238.0000	1.2380	1,336.4800	1.3365	7.955	0	0	0
2022/08/15	R035	02/02/2023	11.98	Call	Bond Future	7,055.5500	7.0555	6,648.7000	6.6487	(5.766)	0	0	0
2022/08/15	R035	02/02/2023	11.98	Put	Bond Future	1,192.1100	1.1921	1,287.1000	1.2871	7.968	0	0	388
2022/08/15	R035	02/02/2023	13.22	Call	Bond Future	12,504.2200	12.5042	12,030.0900	12.0301	(3.792)	0	0	0
2022/08/15	R035	02/02/2023	11.05	Call	Bond Future	3,447.9300	3.4479	3,151.9200	3.1519	(8.585)	0	0	976
2022/08/15	R035	02/02/2023	11.05	Put	Bond Future	2,828.8000	2.8288	3,034.6300	3.0346	7.276	0	0	0
2022/08/15	R035	02/02/2023	11.06	Call	Bond Future	3,481.5300	3.4815	3,184.0000	3.1840	(8.546)	0	0	0
2022/08/15	R035	02/02/2023	11.06	Put	Bond Future	2,803.4500	2.8035	3,007.7600	3.0078	7.288	0	0	582
2022/08/15	R035	02/02/2023	10.86	Call	Bond Future	2,839.3700	2.8394	2,573.2000	2.5732	(9.374)	0	0	0
2022/08/15	R035	02/02/2023	10.86	Put	Bond Future	3,351.2000	3.3512	3,586.8700	3.5869	7.032	0	0	0
2022/08/15	R035	02/02/2023	10.87	Call	Bond Future	2,870.1200	2.8701	2,602.3300	2.6023	(9.330)	0	0	0
2022/08/15	R035	02/02/2023	10.87	Put	Bond Future	3,321.9000	3.3219	3,555.9500	3.5560	7.046	0	0	0
2022/08/15	R035	02/02/2023	10.30	Call	Bond Future	1,421.7200	1.4217	1,249.0400	1.2490	(12.146)	0	0	976
2022/08/15	R035	02/02/2023	10.64	Call	Bond Future	2,211.1000	2.2111	1,981.4100	1.9814	(10.388)	0	0	388
2022/08/15	R035	02/02/2023	9.85	Put	Bond Future	7,609.0300	7.6090	8,005.2500	8.0052	5.207	0	0	0
2022/08/15	R035	04/05/2023	11.22	Put	Bond Future	3,426.0200	3.4260	3,634.0400	3.6340	6.072	0	0	0
2022/08/15	R035	04/05/2023	12.46	Call	Bond Future	9,089.7100	9.0897	8,670.9600	8.6710	(4.607)	0	0	0
2022/08/15	R035	04/05/2023	12.46	Put	Bond Future	1,396.8300	1.3968	1,490.4600	1.4905	6.703	0	0	388
2022/08/15	R035	04/05/2023	13.18	Call	Bond Future	12,048.7800	12.0488	11,591.6900	11.5917	(3.794)	0	0	0
2022/08/15	R035	04/05/2023	13.18	Put	Bond Future	794.7700	0.7948	850.0600	0.8501	6.957	0	0	491
2022/08/15	R035	04/05/2023	11.17	Call	Bond Future	4,224.2700	4.2243	3,925.9900	3.9260	(7.061)	0	0	491
2022/08/15	R035	04/05/2023	11.20	Call	Bond Future	4,322.7200	4.3227	4,020.7900	4.0208	(6.985)	0	0	0
2022/08/15	R035	04/05/2023	11.21	Call	Bond Future	4,355.8400	4.3558	4,052.6900	4.0527	(6.960)	0	0	0
2022/08/15	R035	04/05/2023	10.60	Call	Bond Future	2,566.3800	2.5664	2,342.9300	2.3429	(8.707)	0	0	388
2022/08/15	R035	04/05/2023	10.60	Put	Bond Future	5,279.2400	5.2792	5,568.1700	5.5682	5.473	0	0	0

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2022/08/15	R035	04/05/2023			Bond Future	11.0540	87.4802	11.1420	86.9679	0.796	0.0000	0.0000	0
2022/08/15	R035	04/05/2023	11.22	Call	Bond Future	4,389.0700	4.3891	4,084.7100	4.0847	(6.934)	0	0	0
2022/08/15	R035	04/05/2023	11.17	Put	Bond Future	3,549.6100	3.5496	3,763.7100	3.7637	6.032	0	0	0
2022/08/15	R035	04/05/2023	11.20	Put	Bond Future	3,474.8600	3.4749	3,685.3100	3.6853	6.056	0	0	0
2022/08/15	R035	04/05/2023	11.21	Put	Bond Future	3,450.3600	3.4504	3,659.5900	3.6596	6.064	0	0	0
2022/08/15	R035	04/05/2023	9.85	Call	Bond Future	1,128.5200	1.1285	1,001.5800	1.0016	(11.248)	0	0	388
2022/08/15	R035	04/05/2023	9.85	Put	Bond Future	8,592.8000	8.5928	8,978.2400	8.9782	4.486	0	0	0
2022/08/15	R035	04/05/2023	10.42	Call	Bond Future	2,140.7600	2.1408	1,941.8200	1.9418	(9.293)	0	0	491
2022/08/15	R035	04/05/2023	10.42	Put	Bond Future	5,962.6300	5.9626	6,276.0700	6.2761	5.257	0	0	0
2022/08/15	R035	03/08/2023	12.00	Call	Bond Future	7,254.0200	7.2540	6,883.3800	6.8834	(5.109)	0	0	0
2022/08/15	R035	03/08/2023	12.00	Put	Bond Future	2,595.6900	2.5957	2,748.2900	2.7483	5.879	0	0	0
2022/08/15	R035	03/08/2023			Bond Future	11.1555	89.2534	11.2471	88.7302	0.821	0.0000	0.0000	0
2022/08/15	R035	03/08/2023	11.98	Call	Bond Future	7,180.3100	7.1803	6,811.3400	6.8113	(5.139)	0	0	0
2022/08/15	R035	03/08/2023	11.98	Put	Bond Future	2,628.0900	2.6281	2,782.3600	2.7824	5.870	0	0	0
2022/08/15	R035	03/08/2023	11.99	Call	Bond Future	7,217.3000	7.2173	6,847.4900	6.8475	(5.124)	0	0	0
2022/08/15	R035	03/08/2023	11.99	Put	Bond Future	2,612.0000	2.6120	2,765.4300	2.7654	5.874	0	0	0
2022/08/15	R035	02/11/2023	11.41	Call	Bond Future	5,129.4000	5.1294	4,826.5900	4.8266	(5.903)	0	0	0
2022/08/15	R035	02/11/2023	11.41	Put	Bond Future	4,543.4100	4.5434	4,772.8500	4.7729	5.050	0	0	0
2022/08/15	R035	02/11/2023	11.42	Call	Bond Future	5,160.5000	5.1605	4,856.7000	4.8567	(5.887)	0	0	0
2022/08/15	R035	02/11/2023	11.42	Put	Bond Future	4,519.0000	4.5190	4,747.4500	4.7475	5.055	0	0	0
2022/08/15	R035	02/11/2023			Bond Future	11.3050	86.3391	11.4003	85.8068	0.843	0.0000	0.0000	0
2022/08/15	R035	02/11/2023	11.43	Call	Bond Future	5,191.3000	5.1913	4,886.5200	4.8865	(5.871)	0	0	0
2022/08/15	R035	02/11/2023	11.43	Put	Bond Future	4,494.3300	4.4943	4,721.8000	4.7218	5.061	0	0	0
2022/08/15	R186	03/11/2022	8.53	Call	Bond Future	805.7900	0.8058	765.8200	0.7658	(4.960)	0	0	0
2022/08/15	R186	03/11/2022	8.53	Put	Bond Future	1,531.3400	1.5313	1,541.5600	1.5416	0.667	0	0	0
2022/08/15	R186	03/11/2022	8.54	Call	Bond Future	820.5000	0.8205	780.2000	0.7802	(4.912)	0	0	0
2022/08/15	R186	03/11/2022	8.54	Put	Bond Future	1,510.5000	1.5105	1,520.3900	1.5204	0.655	0	0	0
2022/08/15	R186	03/11/2022	8.91	Put	Bond Future	877.1000	0.8771	877.1700	0.8772	0.008	0	0	4,310
2022/08/15	R186	03/11/2022			Bond Future	8.7349	109.9923	8.7492	109.9421	0.163	0.0000	0.0000	64,047
2022/08/15	R186	03/11/2022	8.23	Call	Bond Future	444.7700	0.4448	415.1700	0.4152	(6.655)	0	0	4,310
2022/08/15	R186	03/11/2022	8.23	Put	Bond Future	2,243.6400	2.2436	2,264.2300	2.2642	0.918	0	0	0
2022/08/15	R186	03/11/2022	8.55	Call	Bond Future	835.5800	0.8356	794.9600	0.7950	(4.861)	0	0	0
2022/08/15	R186	03/11/2022	8.55	Put	Bond Future	1,490.0500	1.4900	1,499.6200	1.4996	0.642	0	0	0
2022/08/15	R186	03/11/2022	8.91	Call	Bond Future	1,492.0000	1.4920	1,441.8800	1.4419	(3.359)	0	0	0
2022/08/15	R186	02/02/2023	8.33	Call	Bond Future	843.0200	0.8430	813.6900	0.8137	(3.479)	0	0	0
2022/08/15	R186	02/02/2023	8.33	Put	Bond Future	2,646.8400	2.6468	2,669.3200	2.6693	0.849	0	0	0
2022/08/15	R186	02/02/2023	8.32	Call	Bond Future	832.0100	0.8320	802.8900	0.8029	(3.500)	0	0	0
2022/08/15	R186	02/02/2023	8.32	Put	Bond Future	2,669.7700	2.6698	2,692.4600	2.6925	0.850	0	0	0
2022/08/15	R186	02/02/2023			Bond Future	8.8672	106.6122	8.8828	106.5604	0.176	0.0000	0.0000	0
2022/08/15	R186	02/02/2023	8.34	Call	Bond Future	853.8700	0.8539	824.3300	0.8243	(3.460)	0	0	0
2022/08/15	R186	02/02/2023	8.34	Put	Bond Future	2,623.7600	2.6238	2,646.0300	2.6460	0.849	0	0	0
2022/08/15	R186	04/05/2023	8.83	Put	Bond Future	2,092.5000	2.0925	2,110.0200	2.1100	0.837	0	0	0
2022/08/15	R186	04/05/2023	8.84	Call	Bond Future	1,729.1300	1.7291	1,692.7500	1.6928	(2.104)	0	0	0
2022/08/15	R186	04/05/2023			Bond Future	8.9513	108.6871	8.9685	108.6333	0.192	0.0000	0.0000	0
2022/08/15	R186	04/05/2023	8.83	Call	Bond Future	1,712.8300	1.7128	1,676.6000	1.6766	(2.115)	0	0	0
2022/08/15	R186	04/05/2023	8.84	Put	Bond Future	2,077.4300	2.0774	2,094.8000	2.0948	0.836	0	0	0
2022/08/15	R186	04/05/2023	8.82	Call	Bond Future	1,696.9800	1.6970	1,660.9000	1.6609	(2.126)	0	0	0

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2022/08/15	R186	04/05/2023	8.82	Put	Bond Future	2,108.0400	2.1080	2,125.7100	2.1257	0.838	0	0	0
2022/08/15	R186	03/08/2023	9.74	Call	Bond Future	3,455.8500	3.4558	3,410.7700	3.4108	(1.304)	0	0	0
2022/08/15	R186	03/08/2023	9.74	Put	Bond Future	1,362.4300	1.3624	1,372.7600	1.3728	0.758	0	0	0
2022/08/15	R186	03/08/2023	9.73	Put	Bond Future	1,370.5900	1.3706	1,381.0100	1.3810	0.760	0	0	0
2022/08/15	R186	03/08/2023			Bond Future	9.0159	105.5854	9.0349	105.5300	0.210	0.0000	0.0000	0
2022/08/15	R186	03/08/2023	9.75	Call	Bond Future	3,476.2800	3.4763	3,431.1100	3.4311	(1.299)	0	0	0
2022/08/15	R186	03/08/2023	9.75	Put	Bond Future	1,354.3200	1.3543	1,364.5600	1.3646	0.756	0	0	0
2022/08/15	R186	03/08/2023	9.73	Call	Bond Future	3,435.4600	3.4355	3,390.4700	3.3905	(1.310)	0	0	0
2022/08/15	R186	02/11/2023	9.40	Call	Bond Future	2,564.7600	2.5648	2,526.3900	2.5264	(1.496)	0	0	0
2022/08/15	R186	02/11/2023	9.40	Put	Bond Future	1,988.7800	1.9888	2,006.4900	2.0065	0.890	0	0	0
2022/08/15	R186	02/11/2023			Bond Future	9.1876	107.4578	9.2082	107.4017	0.224	0.0000	0.0000	0
2022/08/15	R186	02/11/2023	9.39	Call	Bond Future	2,548.1100	2.5481	2,509.8600	2.5099	(1.501)	0	0	0
2022/08/15	R186	02/11/2023	9.39	Put	Bond Future	1,999.1500	1.9991	2,016.9800	2.0170	0.892	0	0	0
2022/08/15	R186	02/11/2023	9.38	Call	Bond Future	2,531.5100	2.5315	2,493.3600	2.4934	(1.507)	0	0	0
2022/08/15	R186	02/11/2023	9.38	Put	Bond Future	2,009.5800	2.0096	2,027.5100	2.0275	0.892	0	0	0
2022/08/15	R197	03/11/2022			Bond Future	336.9989	336.9989	337.0214	337.0214	0.007	0.0000	0.0000	831
2022/08/15	R197	02/02/2023			Bond Future	334.1307	334.1307	334.1513	334.1513	0.006	0.0000	0.0000	0
2022/08/15	R197	04/05/2023			Bond Future	340.7018	340.7018	340.7200	340.7200	0.005	0.0000	0.0000	0
2022/08/15	R197	03/08/2023			Bond Future	338.5295	338.5295	338.5464	338.5464	0.005	0.0000	0.0000	0
2022/08/15	R197	02/11/2023			Bond Future	344.6162	344.6162	344.6344	344.6344	0.005	0.0000	0.0000	0
2022/08/15	R202	03/11/2022			Bond Future	250.9817	250.9817	250.1072	250.1072	(0.348)	0.0000	0.0000	6,148
2022/08/15	R202	02/02/2023			Bond Future	250.7300	250.7300	249.8382	249.8382	(0.356)	0.0000	0.0000	460
2022/08/15	R202	04/05/2023			Bond Future	255.6591	255.6591	254.7478	254.7478	(0.356)	0.0000	0.0000	0
2022/08/15	R202	03/08/2023			Bond Future	256.0317	256.0317	255.1005	255.1005	(0.364)	0.0000	0.0000	0
2022/08/15	R202	02/11/2023			Bond Future	260.6376	260.6376	259.6903	259.6903	(0.363)	0.0000	0.0000	0
2022/08/15	R209	03/11/2022	9.25	Call	Bond Future	35.6000	0.0356	22.9800	0.0230	(35.449)	0	0	6,000
2022/08/15	R209	03/11/2022	9.25	Put	Bond Future	8,965.0600	8.9651	9,413.6100	9.4136	5.003	0	0	0
2022/08/15	R209	03/11/2022	9.50	Call	Bond Future	83.6500	0.0837	57.1900	0.0572	(31.632)	0	0	0
2022/08/15	R209	03/11/2022	9.50	Put	Bond Future	7,443.6000	7.4436	7,878.3100	7.8783	5.840	0	0	0
2022/08/15	R209	03/11/2022	12.00	Call	Bond Future	6,437.8000	6.4378	6,009.8800	6.0099	(6.647)	0	0	0
2022/08/15	R209	03/11/2022	12.00	Put	Bond Future	279.6900	0.2797	312.9400	0.3129	11.888	0	0	10,500
2022/08/15	R209	03/11/2022	11.03	Call	Bond Future	2,638.0200	2.6380	2,324.4400	2.3244	(11.887)	0	0	0
2022/08/15	R209	03/11/2022	11.03	Put	Bond Future	1,288.9900	1.2890	1,436.5800	1.4366	11.450	0	0	0
2022/08/15	R209	03/11/2022	10.50	Put	Bond Future	2,656.9000	2.6569	2,920.8500	2.9208	9.935	0	0	0
2022/08/15	R209	03/11/2022			Bond Future	10.7754	68.9571	10.8616	68.4959	0.800	0.0000	0.0000	18,852
2022/08/15	R209	03/11/2022	10.00	Call	Bond Future	371.9200	0.3719	283.1100	0.2831	(23.879)	0	0	10,500
2022/08/15	R209	03/11/2022	10.00	Put	Bond Future	4,721.6000	4.7216	5,093.9600	5.0940	7.886	0	0	6,000
2022/08/15	R209	03/11/2022	11.02	Call	Bond Future	2,604.5700	2.6046	2,292.8900	2.2929	(11.967)	0	0	0
2022/08/15	R209	03/11/2022	11.02	Put	Bond Future	1,307.8200	1.3078	1,457.3100	1.4573	11.430	0	0	0
2022/08/15	R209	03/11/2022	11.50	Call	Bond Future	4,373.5500	4.3736	3,988.2400	3.9882	(8.810)	0	0	0
2022/08/15	R209	03/11/2022	11.50	Put	Bond Future	630.9300	0.6309	706.7900	0.7068	12.024	0	0	0
2022/08/15	R209	03/11/2022	10.50	Call	Bond Future	1,154.5800	1.1546	957.3600	0.9574	(17.082)	0	0	0
2022/08/15	R209	03/11/2022	11.00	Call	Bond Future	2,538.3400	2.5383	2,230.5000	2.2305	(12.128)	0	0	0
2022/08/15	R209	03/11/2022	11.00	Put	Bond Future	1,346.3100	1.3463	1,499.6400	1.4996	11.389	0	0	8,750
2022/08/15	R209	03/11/2022	11.01	Call	Bond Future	2,571.4300	2.5714	2,261.6600	2.2617	(12.047)	0	0	0

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2022/08/15	R209	03/11/2022	11.01	Put	Bond Future	1,327.0100	1.3270	1,478.4100	1.4784	11.409	0	0	0
2022/08/15	R209	02/02/2023	10.80	Put	Bond Future	2,957.5200	2.9575	3,180.6800	3.1807	7.546	0	0	0
2022/08/15	R209	02/02/2023	10.78	Call	Bond Future	2,404.9400	2.4049	2,161.4300	2.1614	(10.125)	0	0	0
2022/08/15	R209	02/02/2023	10.79	Call	Bond Future	2,431.5200	2.4315	2,186.4700	2.1865	(10.078)	0	0	0
2022/08/15	R209	02/02/2023			Bond Future	10.8941	70.1596	10.9835	69.6898	0.821	0.0000	0.0000	2,066
2022/08/15	R209	02/02/2023	10.80	Call	Bond Future	2,458.2400	2.4582	2,211.6400	2.2116	(10.032)	0	0	0
2022/08/15	R209	02/02/2023	10.78	Put	Bond Future	3,011.0100	3.0110	3,237.2600	3.2373	7.514	0	0	0
2022/08/15	R209	02/02/2023	10.79	Put	Bond Future	2,984.1600	2.9842	3,208.8700	3.2089	7.530	0	0	0
2022/08/15	R209	04/05/2023	11.09	Call	Bond Future	3,656.1600	3.6562	3,379.2500	3.3793	(7.574)	0	0	0
2022/08/15	R209	04/05/2023	11.09	Put	Bond Future	3,144.8300	3.1448	3,347.3400	3.3473	6.439	0	0	0
2022/08/15	R209	04/05/2023	11.10	Call	Bond Future	3,684.8900	3.6849	3,406.8100	3.4068	(7.546)	0	0	0
2022/08/15	R209	04/05/2023	11.10	Put	Bond Future	3,122.1300	3.1221	3,323.4700	3.3235	6.449	0	0	0
2022/08/15	R209	04/05/2023			Bond Future	10.9911	68.3728	11.0838	67.8934	0.843	0.0000	0.0000	0
2022/08/15	R209	04/05/2023	11.11	Call	Bond Future	3,713.6900	3.7137	3,434.4500	3.4344	(7.519)	0	0	0
2022/08/15	R209	04/05/2023	11.11	Put	Bond Future	3,099.5700	3.0996	3,299.7500	3.2998	6.458	0	0	0
2022/08/15	R209	03/08/2023	11.95	Put	Bond Future	2,285.1900	2.2852	2,425.4900	2.4255	6.140	0	0	0
2022/08/15	R209	03/08/2023	11.93	Call	Bond Future	6,483.7900	6.4838	6,136.1200	6.1361	(5.362)	0	0	0
2022/08/15	R209	03/08/2023	11.94	Call	Bond Future	6,516.3300	6.5163	6,167.9000	6.1679	(5.347)	0	0	0
2022/08/15	R209	03/08/2023			Bond Future	11.0798	69.7593	11.1758	69.2698	0.866	0.0000	0.0000	0
2022/08/15	R209	03/08/2023	11.95	Call	Bond Future	6,548.9100	6.5489	6,199.7100	6.1997	(5.332)	0	0	0
2022/08/15	R209	03/08/2023	11.93	Put	Bond Future	2,313.7900	2.3138	2,455.6200	2.4556	6.130	0	0	0
2022/08/15	R209	03/08/2023	11.94	Put	Bond Future	2,299.4400	2.2994	2,440.5100	2.4405	6.135	0	0	0
2022/08/15	R209	02/11/2023	11.33	Call	Bond Future	4,560.2600	4.5603	4,274.6600	4.2747	(6.263)	0	0	0
2022/08/15	R209	02/11/2023	11.33	Put	Bond Future	3,946.9400	3.9469	4,159.3200	4.1593	5.381	0	0	0
2022/08/15	R209	02/11/2023	11.34	Call	Bond Future	4,587.9800	4.5880	4,301.4500	4.3014	(6.245)	0	0	0
2022/08/15	R209	02/11/2023	11.34	Put	Bond Future	3,924.9900	3.9250	4,136.4400	4.1364	5.387	0	0	0
2022/08/15	R209	02/11/2023			Bond Future	11.2074	67.8487	11.3068	67.3507	0.887	0.0000	0.0000	0
2022/08/15	R209	02/11/2023	11.35	Call	Bond Future	4,615.7700	4.6158	4,328.3000	4.3283	(6.228)	0	0	0
2022/08/15	R209	02/11/2023	11.35	Put	Bond Future	3,903.1600	3.9032	4,113.6700	4.1137	5.393	0	0	0
2022/08/15	R210	03/11/2022			Bond Future	226.8077	226.8077	226.1864	226.1864	(0.274)	0.0000	0.0000	732
2022/08/15	R210	02/02/2023			Bond Future	230.8153	230.8153	230.1816	230.1816	(0.275)	0.0000	0.0000	300
2022/08/15	R210	04/05/2023			Bond Future	232.2595	232.2595	231.6113	231.6113	(0.279)	0.0000	0.0000	0
2022/08/15	R210	03/08/2023			Bond Future	237.0101	237.0101	236.3475	236.3475	(0.280)	0.0000	0.0000	0
2022/08/15	R210	02/11/2023			Bond Future	238.0756	238.0756	237.4018	237.4018	(0.283)	0.0000	0.0000	0
2022/08/15	R213	03/11/2022	9.19	Call	Bond Future	117.8700	0.1179	82.3200	0.0823	(30.160)	0	0	476
2022/08/15	R213	03/11/2022	9.19	Put	Bond Future	6,054.6400	6.0546	6,459.1800	6.4592	6.681	0	0	0
2022/08/15	R213	03/11/2022	10.38	Call	Bond Future	1,666.3800	1.6664	1,419.6000	1.4196	(14.809)	0	0	0
2022/08/15	R213	03/11/2022	10.38	Put	Bond Future	1,618.8800	1.6189	1,812.1900	1.8122	11.941	0	0	0
2022/08/15	R213	03/11/2022	10.39	Call	Bond Future	1,692.3100	1.6923	1,443.4000	1.4434	(14.708)	0	0	0
2022/08/15	R213	03/11/2022	10.39	Put	Bond Future	1,596.7700	1.5968	1,787.9500	1.7879	11.973	0	0	0
2022/08/15	R213	03/11/2022	10.37	Call	Bond Future	1,640.8200	1.6408	1,396.1600	1.3962	(14.911)	0	0	0
2022/08/15	R213	03/11/2022	10.37	Put	Bond Future	1,641.4000	1.6414	1,836.8300	1.8368	11.906	0	0	200
2022/08/15	R213	03/11/2022			Bond Future	10.3701	82.8436	10.4619	82.4035	0.885	0.0000	0.0000	34,281
2022/08/15	R213	03/11/2022	9.13	Call	Bond Future	99.9200	0.0999	69.0200	0.0690	(30.925)	0	0	200
2022/08/15	R213	03/11/2022	9.13	Put	Bond Future	6,352.9600	6.3530	6,762.1500	6.7622	6.441	0	0	0
2022/08/15	R213	03/11/2022	9.84	Call	Bond Future	606.6000	0.6066	477.6000	0.4776	(21.266)	0	0	0

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2022/08/15	R213	03/11/2022	9.84	Put	Bond Future	3,207.9400	3.2079	3,519.0300	3.5190	9.698	0	0	476
2022/08/15	R213	03/11/2022	10.40	Call	Bond Future	1,718.4300	1.7184	1,467.4200	1.4674	(14.607)	0	0	0
2022/08/15	R213	03/11/2022	10.40	Put	Bond Future	1,574.8800	1.5749	1,763.9600	1.7640	12.006	0	0	0
2022/08/15	R213	03/11/2022	9.98	Call	Bond Future	814.5200	0.8145	656.1200	0.6561	(19.447)	0	0	0
2022/08/15	R213	03/11/2022	9.98	Put	Bond Future	2,718.7100	2.7187	3,000.4000	3.0004	10.361	0	0	200
2022/08/15	R213	03/11/2022	10.19	Call	Bond Future	1,215.9600	1.2160	1,010.8100	1.0108	(16.871)	0	0	0
2022/08/15	R213	03/11/2022	10.19	Put	Bond Future	2,088.1700	2.0882	2,323.1100	2.3231	11.251	0	0	476
2022/08/15	R213	02/02/2023	10.43	Put	Bond Future	2,574.8700	2.5749	2,791.5800	2.7916	8.416	0	0	0
2022/08/15	R213	02/02/2023	12.20	Call	Bond Future	7,864.6500	7.8647	7,462.1500	7.4622	(5.118)	0	0	0
2022/08/15	R213	02/02/2023	12.20	Put	Bond Future	451.4700	0.4515	497.3400	0.4973	10.160	0	0	912
2022/08/15	R213	02/02/2023	10.22	Put	Bond Future	3,114.3000	3.1143	3,362.1300	3.3621	7.958	0	0	0
2022/08/15	R213	02/02/2023	10.23	Call	Bond Future	1,731.6000	1.7316	1,529.5800	1.5296	(11.667)	0	0	0
2022/08/15	R213	02/02/2023	10.35	Call	Bond Future	1,986.8600	1.9869	1,766.9900	1.7670	(11.066)	0	0	0
2022/08/15	R213	02/02/2023	10.35	Put	Bond Future	2,770.7300	2.7707	2,999.2300	2.9992	8.247	0	0	476
2022/08/15	R213	02/02/2023	10.01	Call	Bond Future	1,326.1400	1.3261	1,156.4800	1.1565	(12.794)	0	0	0
2022/08/15	R213	02/02/2023			Bond Future	10.5165	84.2874	10.6126	83.8391	0.914	0.0000	0.0000	0
2022/08/15	R213	02/02/2023	10.43	Call	Bond Future	2,168.8800	2.1689	1,937.2200	1.9372	(10.681)	0	0	912
2022/08/15	R213	02/02/2023	10.22	Call	Bond Future	1,711.6300	1.7116	1,511.0900	1.5111	(11.716)	0	0	0
2022/08/15	R213	02/02/2023	10.23	Put	Bond Future	3,086.4600	3.0865	3,332.8100	3.3328	7.982	0	0	0
2022/08/15	R213	02/02/2023	9.16	Call	Bond Future	415.0900	0.4151	344.3400	0.3443	(17.044)	0	0	476
2022/08/15	R213	02/02/2023	9.16	Put	Bond Future	7,091.1100	7.0911	7,468.7300	7.4687	5.325	0	0	0
2022/08/15	R213	02/02/2023	10.01	Put	Bond Future	3,741.0000	3.7410	4,019.7100	4.0197	7.450	0	0	476
2022/08/15	R213	02/02/2023	10.21	Call	Bond Future	1,692.0100	1.6920	1,492.9500	1.4929	(11.765)	0	0	0
2022/08/15	R213	02/02/2023	10.21	Put	Bond Future	3,142.5300	3.1425	3,391.8400	3.3918	7.933	0	0	0
2022/08/15	R213	04/05/2023	10.75	Call	Bond Future	3,240.9200	3.2409	2,979.1400	2.9791	(8.077)	0	0	0
2022/08/15	R213	04/05/2023	10.75	Put	Bond Future	2,689.9000	2.6899	2,885.9100	2.8859	7.287	0	0	0
2022/08/15	R213	04/05/2023			Bond Future	10.6288	82.3755	10.7294	81.9177	0.947	0.0000	0.0000	0
2022/08/15	R213	04/05/2023	10.74	Call	Bond Future	3,215.5700	3.2156	2,954.9200	2.9549	(8.106)	0	0	0
2022/08/15	R213	04/05/2023	10.74	Put	Bond Future	2,709.8400	2.7098	2,906.9800	2.9070	7.275	0	0	0
2022/08/15	R213	04/05/2023	10.73	Call	Bond Future	3,190.0500	3.1900	2,930.5200	2.9305	(8.136)	0	0	0
2022/08/15	R213	04/05/2023	10.73	Put	Bond Future	2,729.6300	2.7296	2,927.8900	2.9279	7.263	0	0	0
2022/08/15	R213	03/08/2023	11.62	Put	Bond Future	1,936.4000	1.9364	2,073.3200	2.0733	7.071	0	0	0
2022/08/15	R213	03/08/2023	11.63	Call	Bond Future	5,795.3800	5.7954	5,464.0900	5.4641	(5.716)	0	0	0
2022/08/15	R213	03/08/2023			Bond Future	10.7335	84.0444	10.8388	83.5770	0.982	0.0000	0.0000	0
2022/08/15	R213	03/08/2023	11.62	Call	Bond Future	5,765.5800	5.7656	5,435.0400	5.4350	(5.733)	0	0	0
2022/08/15	R213	03/08/2023	11.63	Put	Bond Future	1,924.3400	1.9243	2,060.5100	2.0605	7.076	0	0	0
2022/08/15	R213	03/08/2023	11.61	Call	Bond Future	5,735.5300	5.7355	5,405.7300	5.4057	(5.750)	0	0	0
2022/08/15	R213	03/08/2023	11.61	Put	Bond Future	1,948.2500	1.9482	2,085.9100	2.0859	7.066	0	0	0
2022/08/15	R213	02/11/2023	11.13	Call	Bond Future	4,158.1300	4.1581	3,881.9000	3.8819	(6.643)	0	0	0
2022/08/15	R213	02/11/2023	11.13	Put	Bond Future	3,162.3300	3.1623	3,361.6300	3.3616	6.302	0	0	0
2022/08/15	R213	02/11/2023			Bond Future	10.8979	81.9887	11.0083	81.5131	1.013	0.0000	0.0000	0
2022/08/15	R213	02/11/2023	11.12	Call	Bond Future	4,133.1200	4.1331	3,857.7700	3.8578	(6.662)	0	0	0
2022/08/15	R213	02/11/2023	11.12	Put	Bond Future	3,179.9100	3.1799	3,380.0900	3.3801	6.295	0	0	0
2022/08/15	R213	02/11/2023	11.11	Call	Bond Future	4,108.1600	4.1082	3,833.7000	3.8337	(6.681)	0	0	0
2022/08/15	R213	02/11/2023	11.11	Put	Bond Future	3,197.5700	3.1976	3,398.6400	3.3986	6.288	0	0	0
2022/08/15	R214	03/11/2022	11.34	Call	Bond Future	3,109.8200	3.1098	2,745.7100	2.7457	(11.708)	0	0	0
2022/08/15	R214	03/11/2022	11.36	Put	Bond Future	1,156.2600	1.1563	1,299.2000	1.2992	12.362	0	0	0

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2022/08/15	R214	03/11/2022			Bond Future	10.9907	66.1207	11.0821	65.6098	0.832	0.0000	0.0000	25,381
2022/08/15	R214	03/11/2022	11.34	Put	Bond Future	1,190.5900	1.1906	1,337.3200	1.3373	12.324	0	0	0
2022/08/15	R214	03/11/2022	11.35	Call	Bond Future	3,146.2300	3.1462	2,780.2200	2.7802	(11.633)	0	0	0
2022/08/15	R214	03/11/2022	11.35	Put	Bond Future	1,173.3700	1.1734	1,318.2000	1.3182	12.343	0	0	0
2022/08/15	R214	03/11/2022	11.36	Call	Bond Future	3,182.6900	3.1827	2,814.7900	2.8148	(11.559)	0	0	0
2022/08/15	R214	02/02/2023	11.07	Call	Bond Future	2,838.6400	2.8386	2,555.1100	2.5551	(9.988)	0	0	0
2022/08/15	R214	02/02/2023	11.07	Put	Bond Future	3,045.7100	3.0457	3,282.4300	3.2824	7.772	0	0	0
2022/08/15	R214	02/02/2023	11.08	Call	Bond Future	2,867.6200	2.8676	2,582.4700	2.5825	(9.944)	0	0	0
2022/08/15	R214	02/02/2023	11.08	Put	Bond Future	3,019.1700	3.0192	3,254.2700	3.2543	7.787	0	0	0
2022/08/15	R214	02/02/2023			Bond Future	11.1074	67.2731	11.2020	66.7528	0.852	0.0000	0.0000	64,507
2022/08/15	R214	02/02/2023	11.09	Call	Bond Future	2,896.9100	2.8969	2,610.1500	2.6101	(9.899)	0	0	0
2022/08/15	R214	02/02/2023	11.09	Put	Bond Future	2,993.0000	2.9930	3,226.4900	3.2265	7.801	0	0	0
2022/08/15	R214	04/05/2023	11.36	Call	Bond Future	4,057.8800	4.0579	3,743.2100	3.7432	(7.755)	0	0	0
2022/08/15	R214	04/05/2023	11.36	Put	Bond Future	3,186.3800	3.1864	3,402.6100	3.4026	6.786	0	0	0
2022/08/15	R214	04/05/2023	11.37	Call	Bond Future	4,088.2600	4.0883	3,772.3400	3.7723	(7.727)	0	0	0
2022/08/15	R214	04/05/2023	11.37	Put	Bond Future	3,163.3700	3.1634	3,378.3500	3.3783	6.796	0	0	0
2022/08/15	R214	04/05/2023			Bond Future	11.1986	65.2843	11.2965	64.7534	0.874	0.0000	0.0000	0
2022/08/15	R214	04/05/2023	11.38	Call	Bond Future	4,118.7300	4.1187	3,801.5700	3.8016	(7.700)	0	0	0
2022/08/15	R214	04/05/2023	11.38	Put	Bond Future	3,140.5200	3.1405	3,354.2600	3.3543	6.806	0	0	0
2022/08/15	R214	03/08/2023	12.14	Call	Bond Future	6,835.4400	6.8354	6,450.6500	6.4507	(5.629)	0	0	0
2022/08/15	R214	03/08/2023	12.14	Put	Bond Future	2,466.1400	2.4661	2,623.3400	2.6233	6.374	0	0	0
2022/08/15	R214	03/08/2023	12.15	Call	Bond Future	6,868.6900	6.8687	6,483.0600	6.4831	(5.614)	0	0	0
2022/08/15	R214	03/08/2023	12.15	Put	Bond Future	2,451.1600	2.4512	2,607.5200	2.6075	6.379	0	0	0
2022/08/15	R214	03/08/2023			Bond Future	11.2834	66.6075	11.3847	66.0655	0.897	0.0000	0.0000	0
2022/08/15	R214	03/08/2023	12.16	Call	Bond Future	6,901.9600	6.9020	6,515.5100	6.5155	(5.599)	0	0	0
2022/08/15	R214	03/08/2023	12.16	Put	Bond Future	2,436.2700	2.4363	2,591.8100	2.5918	6.384	0	0	0
2022/08/15	R214	02/11/2023	11.45	Put	Bond Future	4,469.5100	4.4695	4,711.0200	4.7110	5.404	0	0	0
2022/08/15	R214	02/11/2023	11.46	Call	Bond Future	4,734.3700	4.7344	4,423.4300	4.4234	(6.568)	0	0	0
2022/08/15	R214	02/11/2023	11.46	Put	Bond Future	4,445.1800	4.4452	4,685.6700	4.6857	5.410	0	0	0
2022/08/15	R214	02/11/2023			Bond Future	11.4052	64.4951	11.5100	63.9437	0.919	0.0000	0.0000	0
2022/08/15	R214	02/11/2023	11.45	Call	Bond Future	4,706.0500	4.7061	4,396.1300	4.3961	(6.586)	0	0	0
2022/08/15	R214	02/11/2023	11.47	Call	Bond Future	4,762.7500	4.7627	4,450.7900	4.4508	(6.550)	0	0	0
2022/08/15	R214	02/11/2023	11.47	Put	Bond Future	4,420.9700	4.4210	4,660.4400	4.6604	5.417	0	0	0
2022/08/15	R248	03/11/2022	10.70	Call	Bond Future	1,493.3900	1.4934	1,249.3300	1.2493	(16.343)	0	0	1,350
2022/08/15	R248	03/11/2022	10.70	Put	Bond Future	3,629.6400	3.6296	3,957.4700	3.9575	9.032	0	0	0
2022/08/15	R248	03/11/2022	11.20	Call	Bond Future	3,287.6300	3.2876	2,906.5900	2.9066	(11.590)	0	0	0
2022/08/15	R248	03/11/2022	11.20	Put	Bond Future	1,856.1500	1.8562	2,047.0000	2.0470	10.282	0	0	0
2022/08/15	R248	03/11/2022	11.30	Put	Bond Future	1,609.7500	1.6097	1,777.7300	1.7777	10.435	0	0	0
2022/08/15	R248	03/11/2022	11.31	Put	Bond Future	1,586.8400	1.5868	1,752.6400	1.7526	10.448	0	0	0
2022/08/15	R248	03/11/2022	11.32	Call	Bond Future	3,812.3200	3.8123	3,404.0700	3.4041	(10.709)	0	0	0
2022/08/15	R248	03/11/2022			Bond Future	10.9948	82.5833	11.0760	82.0115	0.739	0.0000	0.0000	258,918
2022/08/15	R248	03/11/2022	10.00	Call	Bond Future	260.8400	0.2608	192.5300	0.1925	(26.188)	0	0	1,350
2022/08/15	R248	03/11/2022	10.00	Put	Bond Future	7,877.8100	7.8778	8,381.3900	8.3814	6.392	0	0	0
2022/08/15	R248	03/11/2022	11.90	Call	Bond Future	6,656.6000	6.6566	6,155.2900	6.1553	(7.531)	0	0	0
2022/08/15	R248	03/11/2022	11.90	Put	Bond Future	660.3800	0.6604	730.9600	0.7310	10.688	0	0	0
2022/08/15	R248	03/11/2022	11.30	Call	Bond Future	3,722.8900	3.7229	3,318.9800	3.3190	(10.849)	0	0	0
2022/08/15	R248	03/11/2022	11.31	Call	Bond Future	3,767.5800	3.7676	3,361.4900	3.3615	(10.779)	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
2022/08/15	R248	03/11/2022	11.32	Put	Bond Future	1,564.0800	1.5641	1,727.7200	1.7277	10.462	0	0	0
2022/08/15	R248	02/02/2023	11.08	Call	Bond Future	3,609.4300	3.6094	3,286.0500	3.2861	(8.959)	0	0	0
2022/08/15	R248	02/02/2023	11.08	Put	Bond Future	3,823.1800	3.8232	4,082.2300	4.0822	6.776	0	0	0
2022/08/15	R248	02/02/2023	11.10	Put	Bond Future	3,757.1200	3.7571	4,012.5800	4.0126	6.799	0	0	0
2022/08/15	R248	02/02/2023			Bond Future	11.1107	84.0227	11.1950	83.4402	0.759	0.0000	0.0000	0
2022/08/15	R248	02/02/2023	11.07	Call	Bond Future	3,573.0700	3.5731	3,251.4900	3.2515	(9.000)	0	0	0
2022/08/15	R248	02/02/2023	11.07	Put	Bond Future	3,856.7200	3.8567	4,117.5700	4.1176	6.764	0	0	0
2022/08/15	R248	02/02/2023	11.10	Call	Bond Future	3,682.8700	3.6829	3,355.9000	3.3559	(8.878)	0	0	2,700
2022/08/15	R248	02/02/2023	10.40	Call	Bond Future	1,566.8700	1.5669	1,374.4800	1.3745	(12.279)	0	0	2,700
2022/08/15	R248	02/02/2023	10.40	Put	Bond Future	6,785.3400	6.7853	7,175.3800	7.1754	5.748	0	0	0
2022/08/15	R248	02/02/2023	11.06	Call	Bond Future	3,536.8500	3.5369	3,217.0900	3.2171	(9.041)	0	0	0
2022/08/15	R248	02/02/2023	11.06	Put	Bond Future	3,890.5200	3.8905	4,153.1900	4.1532	6.752	0	0	0
2022/08/15	R248	04/05/2023	11.35	Call	Bond Future	5,075.3700	5.0754	4,720.9700	4.7210	(6.983)	0	0	0
2022/08/15	R248	04/05/2023	11.35	Put	Bond Future	4,065.9500	4.0660	4,306.0100	4.3060	5.904	0	0	0
2022/08/15	R248	04/05/2023			Bond Future	11.2011	81.2187	11.2884	80.6242	0.779	0.0000	0.0000	0
2022/08/15	R248	04/05/2023	11.33	Call	Bond Future	4,999.6900	4.9997	4,648.0900	4.6481	(7.032)	0	0	0
2022/08/15	R248	04/05/2023	11.33	Put	Bond Future	4,124.5400	4.1245	4,367.4000	4.3674	5.888	0	0	0
2022/08/15	R248	04/05/2023	11.34	Call	Bond Future	5,037.3400	5.0373	4,684.3400	4.6843	(7.008)	0	0	0
2022/08/15	R248	04/05/2023	11.34	Put	Bond Future	4,095.0100	4.0950	4,336.4700	4.3365	5.896	0	0	0
2022/08/15	R248	03/08/2023	12.11	Call	Bond Future	8,451.9500	8.4520	8,021.8600	8.0219	(5.089)	0	0	0
2022/08/15	R248	03/08/2023	12.11	Put	Bond Future	3,200.2200	3.2002	3,377.0800	3.3771	5.526	0	0	0
2022/08/15	R248	03/08/2023			Bond Future	11.2852	82.8652	11.3756	82.2583	0.801	0.0000	0.0000	0
2022/08/15	R248	03/08/2023	12.09	Call	Bond Future	8,370.3200	8.3703	7,942.0900	7.9421	(5.116)	0	0	0
2022/08/15	R248	03/08/2023	12.09	Put	Bond Future	3,238.6200	3.2386	3,417.3400	3.4173	5.518	0	0	0
2022/08/15	R248	03/08/2023	12.10	Call	Bond Future	8,411.1200	8.4111	7,981.9600	7.9820	(5.102)	0	0	0
2022/08/15	R248	03/08/2023	12.10	Put	Bond Future	3,219.3600	3.2194	3,397.1500	3.3971	5.523	0	0	0
2022/08/15	R248	02/11/2023	11.47	Call	Bond Future	5,998.8200	5.9988	5,646.3700	5.6464	(5.875)	0	0	0
2022/08/15	R248	02/11/2023	11.48	Call	Bond Future	6,034.3000	6.0343	5,680.7200	5.6807	(5.860)	0	0	0
2022/08/15	R248	02/11/2023	11.49	Put	Bond Future	5,514.4000	5.5144	5,777.2400	5.7772	4.766	0	0	0
2022/08/15	R248	02/11/2023			Bond Future	11.4058	79.9006	11.4995	79.2831	0.822	0.0000	0.0000	0
2022/08/15	R248	02/11/2023	11.47	Put	Bond Future	5,574.6600	5.5747	5,839.7500	5.8398	4.755	0	0	0
2022/08/15	R248	02/11/2023	11.48	Put	Bond Future	5,544.4500	5.5445	5,808.4100	5.8084	4.761	0	0	0
2022/08/15	R248	02/11/2023	11.49	Call	Bond Future	6,069.8500	6.0699	5,715.1500	5.7151	(5.844)	0	0	0

Total

1459436