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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/08/2022 TO 18/08/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/18	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/18	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/18	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/18	2025	03/11/2022		Bond Future	166.0843	166.0843	166.2592	166.2592	0.105	0.0000	0.0000	7,616
2022/08/18	2025	02/02/2023		Bond Future	167.2635	167.2635	167.4402	167.4402	0.106	0.0000	0.0000	1,918
2022/08/18	2025	04/05/2023		Bond Future	170.5399	170.5399	170.7184	170.7184	0.105	0.0000	0.0000	0
2022/08/18	2025	03/08/2023		Bond Future	172.3173	172.3173	172.4981	172.4981	0.105	0.0000	0.0000	0
2022/08/18	2025	02/11/2023		Bond Future	175.4674	175.4674	175.6519	175.6519	0.105	0.0000	0.0000	0
2022/08/18	2029	03/11/2022		Bond Future	120.4597	120.4597	120.7726	120.7726	0.260	0.0000	0.0000	1,559
2022/08/18	2029	02/02/2023		Bond Future	122.5477	122.5477	122.8652	122.8652	0.259	0.0000	0.0000	728

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
2022/08/18	2029	04/05/2023			Bond Future	123.6492		123.9716		0.261	0.0000	0.0000	0
2022/08/18	2029	03/08/2023			Bond Future	126.2160		126.5442		0.260	0.0000	0.0000	0
2022/08/18	2029	02/11/2023			Bond Future	127.1799		127.5141		0.263	0.0000	0.0000	0
2022/08/18	2030	03/11/2022	9.70	Call	Bond Future	450.3200	0.4503	434.8300	0.4348	(3.440)	0	0	500
2022/08/18	2030	03/11/2022	9.70	Put	Bond Future	3,264.8100	3.2648	3,288.5600	3.2886	0.727	0	0	0
2022/08/18	2030	03/11/2022	10.10	Call	Bond Future	1,083.6400	1.0836	1,058.2500	1.0583	(2.343)	0	0	0
2022/08/18	2030	03/11/2022	10.10	Put	Bond Future	1,993.0300	1.9930	2,006.8800	2.0069	0.695	0	0	0
2022/08/18	2030	03/11/2022	10.20	Put	Bond Future	1,740.8600	1.7409	1,752.4300	1.7524	0.665	0	0	0
2022/08/18	2030	03/11/2022			Bond Future	10.2948	90.6476	10.3032	90.6084	0.082	0.0000	0.0000	66,827
2022/08/18	2030	03/11/2022	10.08	Call	Bond Future	1,043.1000	1.0431	1,018.1900	1.0182	(2.388)	0	0	0
2022/08/18	2030	03/11/2022	10.08	Put	Bond Future	2,046.5400	2.0465	2,060.8700	2.0609	0.700	0	0	0
2022/08/18	2030	03/11/2022	10.09	Call	Bond Future	1,063.1800	1.0632	1,038.0200	1.0380	(2.366)	0	0	0
2022/08/18	2030	03/11/2022	10.09	Put	Bond Future	2,019.5800	2.0196	2,033.6600	2.0337	0.697	0	0	0
2022/08/18	2030	03/11/2022	10.20	Call	Bond Future	1,299.8500	1.2999	1,272.1800	1.2722	(2.129)	0	0	500
2022/08/18	2030	03/11/2022	11.57	Call	Bond Future	5,874.0400	5.8740	5,833.6100	5.8336	(0.688)	0	0	0
2022/08/18	2030	03/11/2022	11.57	Put	Bond Future	201.8200	0.2018	200.6300	0.2006	(0.590)	0	0	500
2022/08/18	2030	02/02/2023	11.16	Put	Bond Future	1,170.0100	1.1700	1,175.6500	1.1756	0.482	0	0	388
2022/08/18	2030	02/02/2023	11.35	Call	Bond Future	4,868.6100	4.8686	4,832.3200	4.8323	(0.745)	0	0	5,000
2022/08/18	2030	02/02/2023	11.35	Put	Bond Future	969.5200	0.9695	973.8100	0.9738	0.442	0	0	0
2022/08/18	2030	02/02/2023	9.99	Call	Bond Future	1,321.4100	1.3214	1,300.6200	1.3006	(1.573)	0	0	0
2022/08/18	2030	02/02/2023	10.00	Call	Bond Future	1,338.5600	1.3386	1,317.6200	1.3176	(1.564)	0	0	0
2022/08/18	2030	02/02/2023	10.01	Put	Bond Future	3,389.7900	3.3898	3,409.2800	3.4093	0.575	0	0	0
2022/08/18	2030	02/02/2023	9.80	Call	Bond Future	1,021.3600	1.0214	1,003.4600	1.0035	(1.753)	0	0	0
2022/08/18	2030	02/02/2023	9.94	Put	Bond Future	3,595.6700	3.5957	3,616.2200	3.6162	0.572	0	0	102
2022/08/18	2030	02/02/2023	9.20	Call	Bond Future	411.6000	0.4116	401.7800	0.4018	(2.386)	0	0	0
2022/08/18	2030	02/02/2023	9.20	Put	Bond Future	6,289.4500	6.2895	6,320.2100	6.3202	0.489	0	0	0
2022/08/18	2030	02/02/2023	9.66	Call	Bond Future	837.5800	0.8376	821.7500	0.8217	(1.890)	0	0	0
2022/08/18	2030	02/02/2023	9.66	Put	Bond Future	4,507.5200	4.5075	4,532.2700	4.5323	0.549	0	0	102
2022/08/18	2030	02/02/2023	8.81	Put	Bond Future	8,031.5900	8.0316	8,065.8200	8.0658	0.426	0	0	0
2022/08/18	2030	02/02/2023	9.04	Call	Bond Future	325.3200	0.3253	317.0500	0.3170	(2.542)	0	0	0
2022/08/18	2030	02/02/2023	9.04	Put	Bond Future	6,986.8000	6.9868	7,019.1100	7.0191	0.462	0	0	0
2022/08/18	2030	02/02/2023	9.08	Put	Bond Future	6,810.1300	6.8101	6,842.0700	6.8421	0.469	0	0	0
2022/08/18	2030	02/02/2023			Bond Future	10.4564	88.1916	10.4654	88.1510	0.086	0.0000	0.0000	5,200
2022/08/18	2030	02/02/2023	11.55	Call	Bond Future	5,535.4100	5.5354	5,497.9600	5.4980	(0.677)	0	0	5,000
2022/08/18	2030	02/02/2023	11.55	Put	Bond Future	793.9200	0.7939	797.0500	0.7970	0.394	0	0	0
2022/08/18	2030	02/02/2023	11.12	Call	Bond Future	4,133.8000	4.1338	4,099.1700	4.0992	(0.838)	0	0	0
2022/08/18	2030	02/02/2023	11.12	Put	Bond Future	1,216.9400	1.2169	1,222.8900	1.2229	0.489	0	0	0
2022/08/18	2030	02/02/2023	11.16	Call	Bond Future	4,258.7400	4.2587	4,223.8000	4.2238	(0.820)	0	0	0
2022/08/18	2030	02/02/2023	9.99	Put	Bond Future	3,447.6200	3.4476	3,467.4100	3.4674	0.574	0	0	0
2022/08/18	2030	02/02/2023	10.00	Put	Bond Future	3,418.5100	3.4185	3,438.1500	3.4381	0.575	0	0	0
2022/08/18	2030	02/02/2023	10.01	Call	Bond Future	1,356.0800	1.3561	1,334.9900	1.3350	(1.555)	0	0	0
2022/08/18	2030	02/02/2023	9.80	Put	Bond Future	4,032.3400	4.0323	4,055.0200	4.0550	0.562	0	0	0
2022/08/18	2030	02/02/2023	9.83	Call	Bond Future	1,065.4800	1.0655	1,047.1300	1.0471	(1.722)	0	0	388
2022/08/18	2030	02/02/2023	9.83	Put	Bond Future	3,936.0300	3.9360	3,958.2600	3.9583	0.565	0	0	0
2022/08/18	2030	02/02/2023	9.94	Call	Bond Future	1,237.6800	1.2377	1,217.6500	1.2177	(1.618)	0	0	0
2022/08/18	2030	02/02/2023	9.79	Call	Bond Future	1,006.9200	1.0069	989.1800	0.9892	(1.762)	0	0	0
2022/08/18	2030	02/02/2023	9.79	Put	Bond Future	4,064.7700	4.0648	4,087.6100	4.0876	0.562	0	0	0

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2022/08/18	2030	02/02/2023	8.81	Call	Bond Future	229.1900		0.2292	222.8400	0.2228	(2.771)	0	0	102
2022/08/18	2030	02/02/2023	9.08	Call	Bond Future	345.3300		0.3453	336.6900	0.3367	(2.502)	0	0	388
2022/08/18	2030	04/05/2023	11.34	Call	Bond Future	4,765.4500		4.7655	4,731.5000	4.7315	(0.712)	0	0	0
2022/08/18	2030	04/05/2023	11.34	Put	Bond Future	1,568.1700		1.5682	1,576.4500	1.5765	0.528	0	0	150
2022/08/18	2030	04/05/2023	10.42	Call	Bond Future	2,365.8400		2.3658	2,340.7600	2.3408	(1.060)	0	0	479
2022/08/18	2030	04/05/2023	10.42	Put	Bond Future	3,102.8900		3.1029	3,120.0400	3.1200	0.553	0	0	0
2022/08/18	2030	04/05/2023	10.52	Call	Bond Future	2,586.5200		2.5865	2,560.2900	2.5603	(1.014)	0	0	0
2022/08/18	2030	04/05/2023	10.52	Put	Bond Future	2,884.8700		2.8849	2,900.8700	2.9009	0.555	0	0	0
2022/08/18	2030	04/05/2023	10.53	Call	Bond Future	2,609.4300		2.6094	2,583.1000	2.5831	(1.009)	0	0	0
2022/08/18	2030	04/05/2023	10.53	Put	Bond Future	2,864.0600		2.8641	2,879.9600	2.8800	0.555	0	0	0
2022/08/18	2030	04/05/2023	9.67	Call	Bond Future	1,088.0700		1.0881	1,072.0900	1.0721	(1.469)	0	0	479
2022/08/18	2030	04/05/2023	9.67	Put	Bond Future	5,204.6700		5.2047	5,230.9200	5.2309	0.504	0	0	0
2022/08/18	2030	04/05/2023	9.78	Call	Bond Future	1,233.4100		1.2334	1,216.1100	1.2161	(1.403)	0	0	388
2022/08/18	2030	04/05/2023	9.78	Put	Bond Future	4,844.3100		4.8443	4,869.2400	4.8692	0.515	0	0	0
2022/08/18	2030	04/05/2023	10.00	Call	Bond Future	1,560.7700		1.5608	1,540.8100	1.5408	(1.279)	0	0	1,080
2022/08/18	2030	04/05/2023	10.00	Put	Bond Future	4,170.7100		4.1707	4,192.9800	4.1930	0.534	0	0	0
2022/08/18	2030	04/05/2023	9.03	Call	Bond Future	524.1500		0.5241	514.5300	0.5145	(1.835)	0	0	388
2022/08/18	2030	04/05/2023	9.03	Put	Bond Future	7,653.7400		7.6537	7,686.3500	7.6863	0.426	0	0	0
2022/08/18	2030	04/05/2023	9.58	Put	Bond Future	5,511.2500		5.5113	5,538.5600	5.5386	0.496	0	0	0
2022/08/18	2030	04/05/2023			Bond Future	10.5884		89.9033	10.5981	89.8611	0.092	0.0000	0.0000	0
2022/08/18	2030	04/05/2023	12.57	Call	Bond Future	8,720.5600		8.7206	8,680.7200	8.6807	(0.457)	0	0	0
2022/08/18	2030	04/05/2023	12.57	Put	Bond Future	603.1500		0.6031	605.5400	0.6055	0.396	0	0	350
2022/08/18	2030	04/05/2023	11.62	Call	Bond Future	5,618.9000		5.6189	5,583.0800	5.5831	(0.637)	0	0	0
2022/08/18	2030	04/05/2023	11.62	Put	Bond Future	1,268.3500		1.2683	1,274.7600	1.2748	0.505	0	0	388
2022/08/18	2030	04/05/2023	12.04	Call	Bond Future	6,963.6000		6.9636	6,925.6200	6.9256	(0.545)	0	0	0
2022/08/18	2030	04/05/2023	12.04	Put	Bond Future	920.3300		0.9203	924.5800	0.9246	0.462	0	0	1,080
2022/08/18	2030	04/05/2023	12.50	Call	Bond Future	8,494.9800		8.4950	8,455.3400	8.4553	(0.467)	0	0	0
2022/08/18	2030	04/05/2023	12.50	Put	Bond Future	647.6300		0.6476	650.2200	0.6502	0.400	0	0	479
2022/08/18	2030	04/05/2023	10.54	Call	Bond Future	2,632.4500		2.6325	2,606.0000	2.6060	(1.005)	0	0	0
2022/08/18	2030	04/05/2023	10.54	Put	Bond Future	2,843.3900		2.8434	2,859.1700	2.8592	0.555	0	0	0
2022/08/18	2030	04/05/2023	10.65	Call	Bond Future	2,891.9200		2.8919	2,864.2600	2.8643	(0.956)	0	0	350
2022/08/18	2030	04/05/2023	10.65	Put	Bond Future	2,624.0600		2.6241	2,638.6300	2.6386	0.555	0	0	0
2022/08/18	2030	04/05/2023	9.58	Call	Bond Future	978.2700		0.9783	963.3500	0.9633	(1.525)	0	0	150
2022/08/18	2030	03/08/2023	12.89	Call	Bond Future	9,357.6800		9.3577	9,317.4500	9.3175	(0.430)	0	0	0
2022/08/18	2030	03/08/2023	12.89	Put	Bond Future	733.4100		0.7334	736.8800	0.7369	0.473	0	0	350
2022/08/18	2030	03/08/2023	11.34	Call	Bond Future	4,729.2900		4.7293	4,696.8100	4.6968	(0.687)	0	0	0
2022/08/18	2030	03/08/2023	11.34	Put	Bond Future	2,114.2300		2.1142	2,125.4500	2.1254	0.531	0	0	0
2022/08/18	2030	03/08/2023	11.35	Call	Bond Future	4,756.5500		4.7565	4,724.0000	4.7240	(0.684)	0	0	0
2022/08/18	2030	03/08/2023	11.36	Put	Bond Future	2,087.9800		2.0880	2,099.0400	2.0990	0.530	0	0	0
2022/08/18	2030	03/08/2023	10.40	Call	Bond Future	2,455.6100		2.4556	2,431.7200	2.4317	(0.973)	0	0	1,012
2022/08/18	2030	03/08/2023	10.65	Call	Bond Future	2,991.9600		2.9920	2,965.5100	2.9655	(0.884)	0	0	350
2022/08/18	2030	03/08/2023	10.65	Put	Bond Future	3,237.9700		3.2380	3,255.2200	3.2552	0.533	0	0	0
2022/08/18	2030	03/08/2023			Bond Future	10.7082		87.7458	10.7186	87.7021	0.097	0.0000	0.0000	0
2022/08/18	2030	03/08/2023	12.59	Call	Bond Future	8,452.3400		8.4523	8,413.1400	8.4131	(0.464)	0	0	0
2022/08/18	2030	03/08/2023	12.59	Put	Bond Future	947.9500		0.9480	952.4500	0.9525	0.475	0	0	1,012
2022/08/18	2030	03/08/2023	11.35	Put	Bond Future	2,100.9000		2.1009	2,112.0500	2.1121	0.531	0	0	0
2022/08/18	2030	03/08/2023	11.36	Call	Bond Future	4,784.2000		4.7842	4,751.5600	4.7516	(0.682)	0	0	0
2022/08/18	2030	03/08/2023	10.40	Put	Bond Future	3,768.1400		3.7681	3,787.9500	3.7880	0.526	0	0	0

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2022/08/18	2030	02/11/2023	10.81	Call	Bond Future	3,183.5700	3.1836	3,157.5100	3.1575	(0.819)	0	0	0
2022/08/18	2030	02/11/2023	10.81	Put	Bond Future	3,476.8900	3.4769	3,495.1200	3.4951	0.524	0	0	0
2022/08/18	2030	02/11/2023	10.80	Call	Bond Future	3,161.3400	3.1613	3,135.3700	3.1354	(0.821)	0	0	0
2022/08/18	2030	02/11/2023	10.80	Put	Bond Future	3,495.6000	3.4956	3,513.9200	3.5139	0.524	0	0	0
2022/08/18	2030	02/11/2023			Bond Future	10.8818	89.3274	10.8927	89.2831	0.100	0.0000	0.0000	0
2022/08/18	2030	02/11/2023	10.82	Call	Bond Future	3,205.4800	3.2055	3,179.3300	3.1793	(0.816)	0	0	0
2022/08/18	2030	02/11/2023	10.82	Put	Bond Future	3,457.8800	3.4579	3,476.0200	3.4760	0.525	0	0	0
2022/08/18	2032	03/11/2022	9.31	Put	Bond Future	8,047.3700	8.0474	8,062.2900	8.0623	0.185	0	0	0
2022/08/18	2032	03/11/2022	9.36	Call	Bond Future	49.8000	0.0498	47.4200	0.0474	(4.779)	0	0	454
2022/08/18	2032	03/11/2022	9.36	Put	Bond Future	7,760.6300	7.7606	7,775.2500	7.7752	0.188	0	0	0
2022/08/18	2032	03/11/2022	9.46	Put	Bond Future	7,194.8300	7.1948	7,208.7700	7.2088	0.194	0	0	0
2022/08/18	2032	03/11/2022	10.56	Put	Bond Future	2,280.9600	2.2810	2,279.9400	2.2799	(0.045)	0	0	180
2022/08/18	2032	03/11/2022	9.92	Call	Bond Future	288.7500	0.2888	280.5300	0.2805	(2.847)	0	0	750
2022/08/18	2032	03/11/2022	9.92	Put	Bond Future	4,781.2000	4.7812	4,789.9800	4.7900	0.184	0	0	0
2022/08/18	2032	03/11/2022	10.11	Put	Bond Future	3,918.2100	3.9182	3,923.9900	3.9240	0.148	0	0	454
2022/08/18	2032	03/11/2022	10.16	Call	Bond Future	548.4400	0.5484	536.4200	0.5364	(2.192)	0	0	0
2022/08/18	2032	03/11/2022	10.16	Put	Bond Future	3,706.4200	3.7064	3,711.4000	3.7114	0.134	0	0	180
2022/08/18	2032	03/11/2022			Bond Future	10.7475	86.3205	10.7508	86.3035	0.030	0.0000	0.0000	157,131
2022/08/18	2032	03/11/2022	9.31	Call	Bond Future	41.8700	0.0419	39.7900	0.0398	(4.968)	0	0	180
2022/08/18	2032	03/11/2022	9.46	Call	Bond Future	69.6800	0.0697	66.6200	0.0666	(4.392)	0	0	500
2022/08/18	2032	03/11/2022	11.55	Call	Bond Future	4,613.2200	4.6132	4,590.8000	4.5908	(0.486)	0	0	0
2022/08/18	2032	03/11/2022	11.55	Put	Bond Future	808.1200	0.5371	531.7000	0.5317	(1.009)	0	0	500
2022/08/18	2032	03/11/2022	12.30	Call	Bond Future	7,808.7500	7.8088	7,788.4900	7.7885	(0.259)	0	0	0
2022/08/18	2032	03/11/2022	12.30	Put	Bond Future	155.3500	0.1554	152.0900	0.1521	(2.098)	0	0	750
2022/08/18	2032	03/11/2022	10.66	Call	Bond Future	1,538.4700	1.5385	1,519.2700	1.5193	(1.248)	0	0	0
2022/08/18	2032	03/11/2022	10.66	Put	Bond Future	1,999.2800	1.9993	1,997.0800	1.9971	(0.110)	0	0	0
2022/08/18	2032	03/11/2022	10.67	Call	Bond Future	1,564.8100	1.5648	1,545.5100	1.5455	(1.233)	0	0	750
2022/08/18	2032	03/11/2022	10.67	Put	Bond Future	1,972.8000	1.9728	1,970.5000	1.9705	(0.117)	0	0	0
2022/08/18	2032	03/11/2022	11.45	Call	Bond Future	4,211.4800	4.2115	4,188.9200	4.1889	(0.536)	0	0	0
2022/08/18	2032	03/11/2022	11.45	Put	Bond Future	628.9400	0.6289	623.3800	0.6234	(0.884)	0	0	7,500
2022/08/18	2032	03/11/2022	10.21	Call	Bond Future	618.1200	0.6181	605.2900	0.6053	(2.076)	0	0	500
2022/08/18	2032	03/11/2022	10.21	Put	Bond Future	3,501.3800	3.5014	3,505.5500	3.5056	0.119	0	0	0
2022/08/18	2032	03/11/2022	10.49	Call	Bond Future	1,129.8300	1.1298	1,112.7300	1.1127	(1.514)	0	0	0
2022/08/18	2032	03/11/2022	10.49	Put	Bond Future	2,495.3100	2.4953	2,495.2100	2.4952	(0.004)	0	0	454
2022/08/18	2032	03/11/2022	10.56	Call	Bond Future	1,289.5100	1.2895	1,271.4900	1.2715	(1.397)	0	0	0
2022/08/18	2032	03/11/2022	10.11	Call	Bond Future	484.3900	0.4844	473.1700	0.4732	(2.316)	0	0	0
2022/08/18	2032	02/02/2023	11.69	Call	Bond Future	5,228.0200	5.2280	5,207.7900	5.2078	(0.387)	0	0	0
2022/08/18	2032	02/02/2023	11.69	Put	Bond Future	1,341.1500	1.3412	1,338.8100	1.3388	(0.174)	0	0	0
2022/08/18	2032	02/02/2023	10.40	Call	Bond Future	1,522.1500	1.5222	1,508.5600	1.5086	(0.893)	0	0	0
2022/08/18	2032	02/02/2023	10.40	Put	Bond Future	4,158.8600	4.1589	4,163.1600	4.1632	0.103	0	0	0
2022/08/18	2032	02/02/2023	10.50	Call	Bond Future	1,726.5200	1.7265	1,712.1100	1.7121	(0.835)	0	0	0
2022/08/18	2032	02/02/2023	10.50	Put	Bond Future	3,833.1500	3.8331	3,836.6300	3.8366	0.091	0	0	454
2022/08/18	2032	02/02/2023	10.67	Call	Bond Future	2,112.9800	2.1130	2,097.2700	2.0973	(0.743)	0	0	750
2022/08/18	2032	02/02/2023	10.67	Put	Bond Future	3,328.1800	3.3282	3,330.3600	3.3304	0.066	0	0	0
2022/08/18	2032	02/02/2023	10.22	Call	Bond Future	1,194.2100	1.1942	1,182.1600	1.1822	(1.009)	0	0	500
2022/08/18	2032	02/02/2023	10.22	Put	Bond Future	4,795.8300	4.7958	4,801.6700	4.8017	0.122	0	0	0
2022/08/18	2032	02/02/2023	9.47	Call	Bond Future	374.2300	0.3742	368.2300	0.3682	(1.603)	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
2022/08/18	2032	02/02/2023	9.47	Put	Bond Future	8,150.2400	8.1502	8,162.1300	8.1621	0.146	0	0	0
2022/08/18	2032	02/02/2023	9.92	Call	Bond Future	767.1600	0.7672	757.7300	0.7577	(1.229)	0	0	750
2022/08/18	2032	02/02/2023	9.92	Put	Bond Future	6,008.3100	6.0083	6,016.7700	6.0168	0.141	0	0	0
2022/08/18	2032	02/02/2023			Bond Future	10.9055	87.7967	10.9090	87.7788	0.032	0.0000	0.0000	18
2022/08/18	2032	02/02/2023	11.84	Call	Bond Future	5,768.7000	5.7687	5,748.2400	5.7482	(0.355)	0	0	0
2022/08/18	2032	02/02/2023	11.84	Put	Bond Future	1,165.7700	1.1658	1,163.2000	1.1632	(0.220)	0	0	500
2022/08/18	2032	02/02/2023	12.75	Call	Bond Future	9,259.7200	9.2597	9,239.1900	9.2392	(0.222)	0	0	0
2022/08/18	2032	02/02/2023	12.75	Put	Bond Future	489.6400	0.4896	487.0000	0.4870	(0.539)	0	0	750
2022/08/18	2032	02/02/2023	10.38	Call	Bond Future	1,483.1800	1.4832	1,469.7500	1.4697	(0.905)	0	0	0
2022/08/18	2032	02/02/2023	10.38	Put	Bond Future	4,226.4100	4.2264	4,230.8700	4.2309	0.106	0	0	0
2022/08/18	2032	02/02/2023	10.39	Call	Bond Future	1,502.5900	1.5026	1,489.0800	1.4891	(0.899)	0	0	0
2022/08/18	2032	02/02/2023	10.39	Put	Bond Future	4,192.5400	4.1925	4,196.9200	4.1969	0.104	0	0	0
2022/08/18	2032	02/02/2023	10.16	Call	Bond Future	1,098.4400	1.0984	1,086.9100	1.0869	(1.050)	0	0	0
2022/08/18	2032	02/02/2023	10.16	Put	Bond Future	5,024.8100	5.0248	5,031.1700	5.0312	0.127	0	0	454
2022/08/18	2032	02/02/2023	9.31	Call	Bond Future	286.7600	0.2868	281.7500	0.2818	(1.747)	0	0	454
2022/08/18	2032	02/02/2023	9.31	Put	Bond Future	8,986.5200	8.9865	8,999.4000	8.9994	0.143	0	0	0
2022/08/18	2032	04/05/2023	10.89	Call	Bond Future	2,931.7100	2.9317	2,916.1900	2.9162	(0.529)	0	0	0
2022/08/18	2032	04/05/2023	10.89	Put	Bond Future	3,652.0300	3.6520	3,655.6100	3.6556	0.098	0	0	0
2022/08/18	2032	04/05/2023	11.37	Call	Bond Future	4,264.7500	4.2648	4,246.9900	4.2470	(0.416)	0	0	400
2022/08/18	2032	04/05/2023	13.43	Call	Bond Future	11,436.6100	11.4366	11,416.0800	11.4161	(0.180)	0	0	0
2022/08/18	2032	04/05/2023	13.43	Put	Bond Future	523.7200	0.5237	522.2900	0.5223	(0.273)	0	0	400
2022/08/18	2032	04/05/2023			Bond Future	11.0336	85.3391	11.0374	85.3200	0.035	0.0000	0.0000	0
2022/08/18	2032	04/05/2023	11.37	Put	Bond Future	2,608.0700	2.6081	2,609.4100	2.6094	0.051	0	0	0
2022/08/18	2032	04/05/2023	10.62	Call	Bond Future	2,296.7600	2.2968	2,282.8000	2.2828	(0.608)	0	0	400
2022/08/18	2032	04/05/2023	10.62	Put	Bond Future	4,393.7900	4.3938	4,398.9300	4.3989	0.117	0	0	0
2022/08/18	2032	04/05/2023	10.87	Call	Bond Future	2,881.4600	2.8815	2,866.0500	2.8661	(0.535)	0	0	0
2022/08/18	2032	04/05/2023	10.87	Put	Bond Future	3,702.7600	3.7028	3,706.4500	3.7064	0.100	0	0	0
2022/08/18	2032	04/05/2023	10.88	Call	Bond Future	2,906.3900	2.9064	2,890.9200	2.8909	(0.532)	0	0	0
2022/08/18	2032	04/05/2023	10.88	Put	Bond Future	3,677.1800	3.6772	3,680.8100	3.6808	0.099	0	0	0
2022/08/18	2032	03/08/2023	11.90	Call	Bond Future	5,984.3200	5.9843	5,965.7300	5.9657	(0.311)	0	0	5,000
2022/08/18	2032	03/08/2023	11.90	Put	Bond Future	2,412.1400	2.4121	2,413.6800	2.4137	0.064	0	0	0
2022/08/18	2032	03/08/2023	11.77	Call	Bond Future	5,579.0900	5.5791	5,560.8700	5.5609	(0.327)	0	0	0
2022/08/18	2032	03/08/2023	11.77	Put	Bond Future	2,608.4500	2.6085	2,610.3600	2.6104	0.073	0	0	0
2022/08/18	2032	03/08/2023			Bond Future	11.1462	87.0973	11.1503	87.0772	0.037	0.0000	0.0000	2,600
2022/08/18	2032	03/08/2023	11.75	Call	Bond Future	5,517.6200	5.5176	5,499.4700	5.4995	(0.329)	0	0	0
2022/08/18	2032	03/08/2023	11.75	Put	Bond Future	2,640.0500	2.6400	2,642.0300	2.6420	0.075	0	0	0
2022/08/18	2032	03/08/2023	11.76	Call	Bond Future	5,548.1700	5.5482	5,529.9800	5.5300	(0.328)	0	0	0
2022/08/18	2032	03/08/2023	11.76	Put	Bond Future	2,624.0500	2.6240	2,625.9900	2.6260	0.074	0	0	0
2022/08/18	2032	02/11/2023	11.24	Call	Bond Future	3,861.7500	3.8618	3,846.8400	3.8468	(0.386)	0	0	0
2022/08/18	2032	02/11/2023	11.24	Put	Bond Future	4,207.1700	4.2072	4,212.5600	4.2126	0.128	0	0	0
2022/08/18	2032	02/11/2023			Bond Future	11.3126	84.5119	11.3169	84.4916	0.038	0.0000	0.0000	0
2022/08/18	2032	02/11/2023	11.22	Call	Bond Future	3,812.2000	3.8122	3,797.3800	3.7974	(0.389)	0	0	0
2022/08/18	2032	02/11/2023	11.22	Put	Bond Future	4,253.0700	4.2531	4,258.5500	4.2586	0.129	0	0	0
2022/08/18	2032	02/11/2023	11.23	Call	Bond Future	3,837.1200	3.8371	3,822.2600	3.8223	(0.387)	0	0	0
2022/08/18	2032	02/11/2023	11.23	Put	Bond Future	4,230.2500	4.2302	4,235.6900	4.2357	0.129	0	0	0
2022/08/18	2033	03/11/2022			Bond Future	113.3136	113.3136	113.3320	113.3320	0.016	0.0000	0.0000	1,287
2022/08/18	2033	02/02/2023			Bond Future	115.2774	115.2774	115.2953	115.2953	0.016	0.0000	0.0000	6,141

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
2022/08/18	2033	04/05/2023			Bond Future	116.1506	116.1506	116.1676	116.1676	0.015	0.0000	0.0000	0
2022/08/18	2033	03/08/2023			Bond Future	118.5612	118.5612	118.5780	118.5780	0.014	0.0000	0.0000	0
2022/08/18	2033	02/11/2023			Bond Future	119.2959	119.2959	119.3128	119.3128	0.014	0.0000	0.0000	0
2022/08/18	2037	03/11/2022	11.30	Put	Bond Future	1,863.9900	1.8640	1,888.2700	1.8883	1.303	0	0	0
2022/08/18	2037	03/11/2022	11.31	Call	Bond Future	2,364.9300	2.3649	2,306.0700	2.3061	(2.489)	0	0	0
2022/08/18	2037	03/11/2022	11.31	Put	Bond Future	1,838.2700	1.8383	1,862.1900	1.8622	1.301	0	0	0
2022/08/18	2037	03/11/2022	11.32	Call	Bond Future	2,399.0500	2.3991	2,339.8200	2.3398	(2.469)	0	0	0
2022/08/18	2037	03/11/2022			Bond Future	11.2220	83.1551	11.2358	83.0723	0.123	0.0000	0.0000	66,015
2022/08/18	2037	03/11/2022	11.30	Call	Bond Future	2,331.0400	2.3310	2,272.5400	2.2725	(2.510)	0	0	0
2022/08/18	2037	03/11/2022	11.32	Put	Bond Future	1,812.8500	1.8128	1,836.4000	1.8364	1.299	0	0	0
2022/08/18	2037	02/02/2023	11.97	Call	Bond Future	5,346.2900	5.3463	5,279.7700	5.2798	(1.244)	0	0	0
2022/08/18	2037	02/02/2023	11.03	Call	Bond Future	2,244.3500	2.2444	2,200.0800	2.2001	(1.973)	0	0	0
2022/08/18	2037	02/02/2023	11.03	Put	Bond Future	4,259.0500	4.2590	4,299.5700	4.2996	0.951	0	0	0
2022/08/18	2037	02/02/2023	11.04	Call	Bond Future	2,270.6700	2.2707	2,226.1100	2.2261	(1.962)	0	0	0
2022/08/18	2037	02/02/2023	11.04	Put	Bond Future	4,224.3300	4.2243	4,264.5600	4.2646	0.952	0	0	0
2022/08/18	2037	02/02/2023			Bond Future	11.3660	80.3207	11.3804	80.2359	0.127	0.0000	0.0000	71,477
2022/08/18	2037	02/02/2023	11.10	Call	Bond Future	2,432.6000	2.4326	2,386.3300	2.3863	(1.902)	0	0	636
2022/08/18	2037	02/02/2023	11.10	Put	Bond Future	4,021.4200	4.0214	4,059.9400	4.0599	0.958	0	0	0
2022/08/18	2037	02/02/2023	11.97	Put	Bond Future	1,902.7400	1.9027	1,921.0100	1.9210	0.960	0	0	636
2022/08/18	2037	02/02/2023	11.05	Call	Bond Future	2,297.3600	2.2974	2,252.5100	2.2525	(1.952)	0	0	0
2022/08/18	2037	02/02/2023	11.05	Put	Bond Future	4,190.0500	4.1900	4,229.9900	4.2300	0.953	0	0	0
2022/08/18	2037	04/05/2023	13.73	Put	Bond Future	802.1800	0.8022	808.6800	0.8087	0.810	0	0	400
2022/08/18	2037	04/05/2023	11.30	Call	Bond Future	3,389.4800	3.3895	3,340.3800	3.3404	(1.449)	0	0	0
2022/08/18	2037	04/05/2023	11.30	Put	Bond Future	4,480.6200	4.4806	4,518.7100	4.5187	0.850	0	0	0
2022/08/18	2037	04/05/2023	11.31	Call	Bond Future	3,418.3400	3.4183	3,369.0200	3.3690	(1.443)	0	0	0
2022/08/18	2037	04/05/2023	11.31	Put	Bond Future	4,450.5200	4.4505	4,488.3900	4.4884	0.851	0	0	0
2022/08/18	2037	04/05/2023	11.03	Put	Bond Future	5,369.3400	5.3693	5,413.5900	5.4136	0.824	0	0	0
2022/08/18	2037	04/05/2023			Bond Future	11.4868	81.8806	11.5019	81.7934	0.131	0.0000	0.0000	0
2022/08/18	2037	04/05/2023	11.78	Call	Bond Future	4,895.8600	4.8959	4,836.9400	4.8369	(1.203)	0	0	400
2022/08/18	2037	04/05/2023	11.78	Put	Bond Future	3,226.5700	3.2266	3,254.8400	3.2548	0.876	0	0	0
2022/08/18	2037	04/05/2023	13.73	Call	Bond Future	12,356.0600	12.3561	12,275.3700	12.2754	(0.653)	0	0	0
2022/08/18	2037	04/05/2023	11.32	Call	Bond Future	3,447.3100	3.4473	3,397.7700	3.3978	(1.437)	0	0	0
2022/08/18	2037	04/05/2023	11.32	Put	Bond Future	4,420.5900	4.4206	4,458.2400	4.4582	0.852	0	0	0
2022/08/18	2037	04/05/2023	11.03	Call	Bond Future	2,662.1000	2.6621	2,619.1600	2.6192	(1.613)	0	0	400
2022/08/18	2037	03/08/2023	12.13	Call	Bond Future	6,290.7200	6.2907	6,228.1800	6.2282	(0.994)	0	0	0
2022/08/18	2037	03/08/2023	12.13	Put	Bond Future	3,355.6700	3.3557	3,382.7000	3.3827	0.806	0	0	0
2022/08/18	2037	03/08/2023	12.12	Call	Bond Future	6,256.6200	6.2566	6,194.2300	6.1942	(0.997)	0	0	0
2022/08/18	2037	03/08/2023	12.12	Put	Bond Future	3,375.3400	3.3753	3,402.5200	3.4025	0.805	0	0	0
2022/08/18	2037	03/08/2023			Bond Future	11.5988	79.3083	11.6146	79.2187	0.136	0.0000	0.0000	0
2022/08/18	2037	03/08/2023	12.14	Call	Bond Future	6,324.8800	6.3249	6,262.1900	6.2622	(0.991)	0	0	0
2022/08/18	2037	03/08/2023	12.14	Put	Bond Future	3,336.1200	3.3361	3,363.0000	3.3630	0.806	0	0	0
2022/08/18	2037	02/11/2023	11.56	Put	Bond Future	5,457.1000	5.4571	5,497.4700	5.4975	0.740	0	0	0
2022/08/18	2037	02/11/2023	11.57	Call	Bond Future	4,452.1100	4.4521	4,401.3200	4.4013	(1.141)	0	0	0
2022/08/18	2037	02/11/2023	11.55	Put	Bond Future	5,485.9400	5.4859	5,526.4900	5.5265	0.739	0	0	0
2022/08/18	2037	02/11/2023			Bond Future	11.7439	80.7371	11.7602	80.6461	0.139	0.0000	0.0000	0
2022/08/18	2037	02/11/2023	11.56	Call	Bond Future	4,423.7600	4.4238	4,373.1400	4.3731	(1.144)	0	0	0
2022/08/18	2037	02/11/2023	11.57	Put	Bond Future	5,428.7400	5.4287	5,468.9400	5.4689	0.741	0	0	0

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2022/08/18	2037	02/11/2023	11.55	Call	Bond Future	4,395.8300	4.3958	4,345.3900	4.3454	(1.147)	0	0	0
2022/08/18	2038	03/11/2022			Bond Future	129.0907	129.0907	127.5017	127.5017	(1.231)	0.0000	0.0000	5,432
2022/08/18	2038	02/02/2023			Bond Future	129.4165	129.4165	127.7989	127.7989	(1.250)	0.0000	0.0000	0
2022/08/18	2038	04/05/2023			Bond Future	131.9524	131.9524	130.3020	130.3020	(1.251)	0.0000	0.0000	0
2022/08/18	2038	03/08/2023			Bond Future	132.7096	132.7096	131.0237	131.0237	(1.270)	0.0000	0.0000	0
2022/08/18	2038	02/11/2023			Bond Future	135.1350	135.1350	133.4185	133.4185	(1.270)	0.0000	0.0000	30
2022/08/18	2040	03/11/2022	10.70	Call	Bond Future	683.0800	0.6831	652.7500	0.6528	(4.440)	0	0	1,078
2022/08/18	2040	03/11/2022	12.00	Call	Bond Future	5,046.8800	5.0469	4,966.3900	4.9664	(1.595)	0	0	0
2022/08/18	2040	03/11/2022	12.00	Put	Bond Future	876.2100	0.8762	884.9600	0.8850	0.999	0	0	0
2022/08/18	2040	03/11/2022	12.52	Call	Bond Future	7,567.8300	7.5678	7,480.8400	7.4808	(1.149)	0	0	0
2022/08/18	2040	03/11/2022	11.40	Call	Bond Future	2,532.7600	2.5328	2,469.6500	2.4697	(2.492)	0	0	0
2022/08/18	2040	03/11/2022	11.41	Put	Bond Future	2,043.0600	2.0431	2,068.7900	2.0688	1.259	0	0	0
2022/08/18	2040	03/11/2022	11.20	Call	Bond Future	1,862.5500	1.8625	1,807.9900	1.8080	(2.929)	0	0	1,078
2022/08/18	2040	03/11/2022	11.20	Put	Bond Future	2,698.7400	2.6987	2,733.4200	2.7334	1.285	0	0	0
2022/08/18	2040	03/11/2022	11.39	Call	Bond Future	2,496.8500	2.4969	2,434.1300	2.4341	(2.512)	0	0	0
2022/08/18	2040	03/11/2022			Bond Future	11.3283	84.9410	11.3421	84.8518	0.122	0.0000	0.0000	61,725
2022/08/18	2040	03/11/2022	10.10	Call	Bond Future	123.7300	0.1237	114.9900	0.1150	(7.064)	0	0	2,250
2022/08/18	2040	03/11/2022	10.10	Put	Bond Future	8,704.2400	8.7042	8,784.7400	8.7847	0.925	0	0	0
2022/08/18	2040	03/11/2022	10.70	Put	Bond Future	4,908.0000	4.9080	4,966.9100	4.9669	1.200	0	0	0
2022/08/18	2040	03/11/2022	10.80	Call	Bond Future	859.7800	0.8598	824.6400	0.8246	(4.087)	0	0	2,250
2022/08/18	2040	03/11/2022	10.80	Put	Bond Future	4,390.0300	4.3900	4,444.1300	4.4441	1.232	0	0	0
2022/08/18	2040	03/11/2022	12.52	Put	Bond Future	393.4600	0.3935	395.7100	0.3957	0.572	0	0	1,078
2022/08/18	2040	03/11/2022	11.40	Put	Bond Future	2,070.9700	2.0710	2,097.1000	2.0971	1.262	0	0	0
2022/08/18	2040	03/11/2022	11.41	Call	Bond Future	2,568.9200	2.5689	2,505.4100	2.5054	(2.472)	0	0	0
2022/08/18	2040	03/11/2022	11.50	Call	Bond Future	2,904.6900	2.9047	2,837.7900	2.8378	(2.303)	0	0	0
2022/08/18	2040	03/11/2022	11.50	Put	Bond Future	1,805.7600	1.8058	1,828.1000	1.8281	1.237	0	0	0
2022/08/18	2040	03/11/2022	11.30	Call	Bond Future	2,184.5800	2.1846	2,125.5900	2.1256	(2.700)	0	0	0
2022/08/18	2040	03/11/2022	11.30	Put	Bond Future	2,367.7900	2.3678	2,398.0400	2.3980	1.278	0	0	0
2022/08/18	2040	03/11/2022	11.39	Put	Bond Future	2,099.2000	2.0992	2,125.7200	2.1257	1.263	0	0	0
2022/08/18	2040	02/02/2023	12.27	Call	Bond Future	6,541.9500	6.5420	6,466.7100	6.4667	(1.150)	0	0	0
2022/08/18	2040	02/02/2023	12.27	Put	Bond Future	1,701.6400	1.7016	1,717.8400	1.7178	0.952	0	0	388
2022/08/18	2040	02/02/2023	11.19	Call	Bond Future	2,560.9700	2.5610	2,511.5100	2.5115	(1.931)	0	0	621
2022/08/18	2040	02/02/2023	11.19	Put	Bond Future	4,353.2800	4.3533	4,395.2600	4.3953	0.964	0	0	0
2022/08/18	2040	02/02/2023	12.07	Put	Bond Future	2,032.1200	2.0321	2,051.8400	2.0518	0.970	0	0	621
2022/08/18	2040	02/02/2023	12.24	Call	Bond Future	6,415.0600	6.4151	6,340.3000	6.3403	(1.165)	0	0	0
2022/08/18	2040	02/02/2023	12.24	Put	Bond Future	1,747.6000	1.7476	1,764.2800	1.7643	0.954	0	0	0
2022/08/18	2040	02/02/2023	11.12	Call	Bond Future	2,361.8200	2.3618	2,314.5200	2.3145	(2.003)	0	0	0
2022/08/18	2040	02/02/2023	11.12	Put	Bond Future	4,614.7400	4.6147	4,658.8800	4.6589	0.957	0	0	0
2022/08/18	2040	02/02/2023	10.93	Call	Bond Future	1,869.3800	1.8694	1,828.0700	1.8281	(2.210)	0	0	0
2022/08/18	2040	02/02/2023	10.96	Call	Bond Future	1,941.5300	1.9415	1,899.2800	1.8993	(2.176)	0	0	388
2022/08/18	2040	02/02/2023	10.96	Put	Bond Future	5,262.2100	5.2622	5,311.4000	5.3114	0.935	0	0	0
2022/08/18	2040	02/02/2023			Bond Future	11.4682	81.8869	11.4827	81.7955	0.126	0.0000	0.0000	64,040
2022/08/18	2040	02/02/2023	12.07	Call	Bond Future	5,708.3100	5.7083	5,636.5900	5.6366	(1.256)	0	0	0
2022/08/18	2040	02/02/2023	11.10	Call	Bond Future	2,306.4700	2.3065	2,259.7900	2.2598	(2.024)	0	0	0
2022/08/18	2040	02/02/2023	11.10	Put	Bond Future	4,691.7200	4.6917	4,736.4800	4.7365	0.954	0	0	0
2022/08/18	2040	02/02/2023	11.11	Call	Bond Future	2,334.0600	2.3341	2,287.0700	2.2871	(2.013)	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
2022/08/18	2040	02/02/2023	11.11	Put	Bond Future	4,653.1000	4.6531	4,697.5500	4.6975	0.955	0	0	0
2022/08/18	2040	02/02/2023	10.21	Call	Bond Future	653.8400	0.6538	633.3800	0.6334	(3.129)	0	0	388
2022/08/18	2040	02/02/2023	10.21	Put	Bond Future	9,270.4700	9.2705	9,341.4500	9.3414	0.766	0	0	0
2022/08/18	2040	02/02/2023	10.93	Put	Bond Future	5,392.6100	5.3926	5,442.7400	5.4427	0.930	0	0	0
2022/08/18	2040	02/02/2023	10.18	Call	Bond Future	623.3400	0.6233	603.5900	0.6036	(3.168)	0	0	0
2022/08/18	2040	02/02/2023	10.18	Put	Bond Future	9,462.2400	9.4622	9,533.9300	9.5339	0.758	0	0	0
2022/08/18	2040	04/05/2023	13.45	Put	Bond Future	1,240.2100	1.2402	1,250.0800	1.2501	0.796	0	0	486
2022/08/18	2040	04/05/2023	11.43	Call	Bond Future	3,816.8700	3.8169	3,762.8600	3.7629	(1.415)	0	0	0
2022/08/18	2040	04/05/2023	11.43	Put	Bond Future	4,796.1600	4.7962	4,836.1200	4.8361	0.833	0	0	0
2022/08/18	2040	04/05/2023	12.78	Call	Bond Future	8,863.1600	8.8632	8,785.4400	8.7854	(0.877)	0	0	0
2022/08/18	2040	04/05/2023	12.78	Put	Bond Future	1,933.1300	1.9331	1,949.3800	1.9494	0.841	0	0	388
2022/08/18	2040	04/05/2023	10.73	Put	Bond Future	7,581.1600	7.5812	7,638.4500	7.6385	0.756	0	0	0
2022/08/18	2040	04/05/2023			Bond Future	11.5859	83.4775	11.6010	83.3835	0.130	0.0000	0.0000	0
2022/08/18	2040	04/05/2023	13.45	Call	Bond Future	11,654.2800	11.6543	11,570.1800	11.5702	(0.722)	0	0	0
2022/08/18	2040	04/05/2023	11.48	Call	Bond Future	3,975.3000	3.9753	3,920.1300	3.9201	(1.388)	0	0	486
2022/08/18	2040	04/05/2023	11.48	Put	Bond Future	4,638.4100	4.6384	4,677.2100	4.6772	0.836	0	0	0
2022/08/18	2040	04/05/2023	10.92	Call	Bond Future	2,396.1200	2.3961	2,354.6600	2.3547	(1.730)	0	0	388
2022/08/18	2040	04/05/2023	10.92	Put	Bond Future	6,711.9000	6.7119	6,764.4100	6.7644	0.782	0	0	0
2022/08/18	2040	04/05/2023	11.41	Call	Bond Future	3,754.4600	3.7545	3,700.9200	3.7009	(1.426)	0	0	0
2022/08/18	2040	04/05/2023	11.41	Put	Bond Future	4,860.7600	4.8608	4,901.1900	4.9012	0.832	0	0	0
2022/08/18	2040	04/05/2023	11.42	Call	Bond Future	3,785.4700	3.7855	3,731.7000	3.7317	(1.420)	0	0	0
2022/08/18	2040	04/05/2023	11.42	Put	Bond Future	4,828.2200	4.8282	4,868.4200	4.8684	0.833	0	0	0
2022/08/18	2040	04/05/2023	10.17	Call	Bond Future	1,053.0300	1.0530	1,029.1200	1.0291	(2.271)	0	0	388
2022/08/18	2040	04/05/2023	10.17	Put	Bond Future	10,668.3800	10.6684	10,738.4400	10.7384	0.657	0	0	0
2022/08/18	2040	04/05/2023	10.73	Call	Bond Future	1,968.5700	1.9686	1,931.8900	1.9319	(1.863)	0	0	486
2022/08/18	2040	03/08/2023	12.23	Call	Bond Future	6,760.5800	6.7606	6,693.0400	6.6930	(0.999)	0	0	0
2022/08/18	2040	03/08/2023	12.23	Put	Bond Future	3,587.2500	3.5873	3,616.1500	3.6162	0.806	0	0	0
2022/08/18	2040	03/08/2023			Bond Future	11.6950	80.6878	11.7108	80.5913	0.135	0.0000	0.0000	0
2022/08/18	2040	03/08/2023	12.21	Call	Bond Future	6,687.8800	6.6879	6,620.6700	6.6207	(1.005)	0	0	0
2022/08/18	2040	03/08/2023	12.21	Put	Bond Future	3,629.6100	3.6296	3,658.8400	3.6588	0.805	0	0	0
2022/08/18	2040	03/08/2023	12.22	Call	Bond Future	6,724.0500	6.7240	6,656.6800	6.6567	(1.002)	0	0	0
2022/08/18	2040	03/08/2023	12.22	Put	Bond Future	3,608.2200	3.6082	3,637.2900	3.6373	0.806	0	0	0
2022/08/18	2040	02/11/2023	11.60	Put	Bond Future	6,122.1900	6.1222	6,166.2800	6.1663	0.720	0	0	0
2022/08/18	2040	02/11/2023	11.58	Call	Bond Future	4,633.3600	4.6334	4,579.7800	4.5798	(1.156)	0	0	0
2022/08/18	2040	02/11/2023	11.58	Put	Bond Future	6,186.1500	6.1862	6,230.6100	6.2306	0.719	0	0	0
2022/08/18	2040	02/11/2023	11.59	Call	Bond Future	4,663.1100	4.6631	4,609.3500	4.6094	(1.153)	0	0	0
2022/08/18	2040	02/11/2023			Bond Future	11.8349	82.1413	11.8512	82.0433	0.138	0.0000	0.0000	0
2022/08/18	2040	02/11/2023	11.60	Call	Bond Future	4,692.9400	4.6929	4,638.9900	4.6390	(1.150)	0	0	0
2022/08/18	2040	02/11/2023	11.59	Put	Bond Future	6,154.0900	6.1541	6,198.3700	6.1984	0.720	0	0	0
2022/08/18	2044	03/11/2022	10.10	Call	Bond Future	135.0300	0.1350	125.5600	0.1256	(7.013)	0	0	420
2022/08/18	2044	03/11/2022	10.10	Put	Bond Future	8,801.9000	8.8019	8,884.5700	8.8846	0.939	0	0	0
2022/08/18	2044	03/11/2022	10.60	Call	Bond Future	581.0300	0.5810	553.3900	0.5534	(4.757)	0	0	1,600
2022/08/18	2044	03/11/2022	10.60	Put	Bond Future	5,457.8500	5.4578	5,522.3500	5.5224	1.182	0	0	0
2022/08/18	2044	03/11/2022	10.80	Call	Bond Future	929.4700	0.9295	891.9800	0.8920	(4.033)	0	0	420
2022/08/18	2044	03/11/2022	10.80	Put	Bond Future	4,364.0700	4.3641	4,418.7200	4.4187	1.252	0	0	0
2022/08/18	2044	03/11/2022	11.41	Call	Bond Future	2,727.8800	2.7279	2,661.2800	2.6613	(2.441)	0	0	0
2022/08/18	2044	03/11/2022	11.41	Put	Bond Future	2,005.3200	2.0053	2,030.8600	2.0309	1.274	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
2022/08/18	2044	03/11/2022	11.30	Call	Bond Future	2,327.4800	2.3275	2,265.4400	2.2654	(2.666)	0	0	1,600
2022/08/18	2044	03/11/2022	11.30	Put	Bond Future	2,328.7400	2.3287	2,358.8400	2.3588	1.293	0	0	0
2022/08/18	2044	03/11/2022	11.40	Put	Bond Future	2,033.0400	2.0330	2,058.9800	2.0590	1.276	0	0	0
2022/08/18	2044	03/11/2022			Bond Future	11.3002	81.9682	11.3141	81.8761	0.123	0.0000	0.0000	65,986
2022/08/18	2044	03/11/2022	11.39	Call	Bond Future	2,652.8600	2.6529	2,587.0600	2.5871	(2.480)	0	0	0
2022/08/18	2044	03/11/2022	11.39	Put	Bond Future	2,061.0900	2.0611	2,087.4300	2.0874	1.278	0	0	0
2022/08/18	2044	03/11/2022	11.40	Call	Bond Future	2,690.2500	2.6902	2,624.0500	2.6240	(2.461)	0	0	0
2022/08/18	2044	02/02/2023	11.14	Call	Bond Future	2,577.9600	2.5780	2,527.3800	2.5274	(1.962)	0	0	0
2022/08/18	2044	02/02/2023	11.14	Put	Bond Future	4,506.8400	4.5068	4,550.5200	4.5505	0.969	0	0	0
2022/08/18	2044	02/02/2023	11.15	Call	Bond Future	2,607.6600	2.6077	2,556.7600	2.5568	(1.952)	0	0	0
2022/08/18	2044	02/02/2023	11.15	Put	Bond Future	4,468.9400	4.4689	4,512.3000	4.5123	0.970	0	0	0
2022/08/18	2044	02/02/2023			Bond Future	11.4309	78.9883	11.4454	78.8941	0.127	0.0000	0.0000	33,819
2022/08/18	2044	02/02/2023	11.16	Call	Bond Future	2,637.5400	2.6375	2,586.3300	2.5863	(1.942)	0	0	0
2022/08/18	2044	02/02/2023	11.16	Put	Bond Future	4,431.3100	4.4313	4,474.3600	4.4744	0.971	0	0	0
2022/08/18	2044	04/05/2023	11.41	Call	Bond Future	3,984.6200	3.9846	3,928.2600	3.9283	(1.414)	0	0	0
2022/08/18	2044	04/05/2023	11.41	Put	Bond Future	4,824.5200	4.8245	4,865.0500	4.8650	0.840	0	0	0
2022/08/18	2044	04/05/2023	11.42	Call	Bond Future	4,017.2900	4.0173	3,960.6800	3.9607	(1.409)	0	0	0
2022/08/18	2044	04/05/2023	11.42	Put	Bond Future	4,792.1500	4.7921	4,832.4300	4.8324	0.841	0	0	0
2022/08/18	2044	04/05/2023			Bond Future	11.5402	80.5227	11.5554	80.4258	0.131	0.0000	0.0000	0
2022/08/18	2044	04/05/2023	11.43	Call	Bond Future	4,050.0600	4.0501	3,993.2100	3.9932	(1.404)	0	0	0
2022/08/18	2044	04/05/2023	11.43	Put	Bond Future	4,759.9700	4.7600	4,800.0100	4.8000	0.841	0	0	0
2022/08/18	2044	03/08/2023	12.15	Call	Bond Future	6,916.8400	6.9168	6,847.4800	6.8475	(1.003)	0	0	0
2022/08/18	2044	03/08/2023	12.15	Put	Bond Future	3,820.4100	3.8204	3,850.4600	3.8505	0.787	0	0	0
2022/08/18	2044	03/08/2023	12.16	Call	Bond Future	6,953.5400	6.9535	6,884.0200	6.8840	(1.000)	0	0	0
2022/08/18	2044	03/08/2023	12.16	Put	Bond Future	3,798.3400	3.7983	3,828.2300	3.8282	0.787	0	0	0
2022/08/18	2044	03/08/2023			Bond Future	11.6411	77.7974	11.6569	77.6980	0.136	0.0000	0.0000	0
2022/08/18	2044	03/08/2023	12.17	Call	Bond Future	6,990.5700	6.9906	6,920.8900	6.9209	(0.997)	0	0	0
2022/08/18	2044	03/08/2023	12.17	Put	Bond Future	3,776.6800	3.7767	3,806.4100	3.8064	0.787	0	0	0
2022/08/18	2044	02/11/2023	11.57	Call	Bond Future	4,912.1300	4.9121	4,855.6900	4.8557	(1.149)	0	0	0
2022/08/18	2044	02/11/2023	11.57	Put	Bond Future	6,167.4100	6.1674	6,212.0700	6.2121	0.724	0	0	0
2022/08/18	2044	02/11/2023			Bond Future	11.7705	79.1989	11.7868	79.0978	0.139	0.0000	0.0000	0
2022/08/18	2044	02/11/2023	11.55	Call	Bond Future	4,850.4600	4.8505	4,794.4000	4.7944	(1.156)	0	0	0
2022/08/18	2044	02/11/2023	11.55	Put	Bond Future	6,232.8300	6.2328	6,277.8700	6.2779	0.723	0	0	0
2022/08/18	2044	02/11/2023	11.56	Call	Bond Future	4,881.4300	4.8814	4,825.1800	4.8252	(1.152)	0	0	0
2022/08/18	2044	02/11/2023	11.56	Put	Bond Future	6,200.2100	6.2002	6,245.0600	6.2451	0.723	0	0	0
2022/08/18	2046	03/11/2022			Bond Future	114.5258	114.5258	114.7345	114.7345	0.182	0.0000	0.0000	15,983
2022/08/18	2046	02/02/2023			Bond Future	116.5113	116.5113	116.7227	116.7227	0.181	0.0000	0.0000	0
2022/08/18	2046	04/05/2023			Bond Future	116.7535	116.7535	116.9677	116.9677	0.184	0.0000	0.0000	0
2022/08/18	2046	03/08/2023			Bond Future	119.1786	119.1786	119.3965	119.3965	0.183	0.0000	0.0000	0
2022/08/18	2046	02/11/2023			Bond Future	119.2455	119.2455	119.4669	119.4669	0.186	0.0000	0.0000	0
2022/08/18	2050	03/11/2022			Bond Future	117.3097	117.3097	117.1159	117.1159	(0.165)	0.0000	0.0000	11,660
2022/08/18	2050	02/02/2023			Bond Future	117.2199	117.2199	117.0220	117.0220	(0.169)	0.0000	0.0000	0
2022/08/18	2050	04/05/2023			Bond Future	119.5169	119.5169	119.3138	119.3138	(0.170)	0.0000	0.0000	0
2022/08/18	2050	03/08/2023			Bond Future	119.7963	119.7963	119.5878	119.5878	(0.174)	0.0000	0.0000	0
2022/08/18	2050	02/11/2023			Bond Future	121.9856	121.9856	121.7735	121.7735	(0.174)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/18	AL37	03/11/2022			Index Future	833.9690	833.9690	833.5660	833.5660	(0.048)	0.0000	0.0000	0
2022/08/18	AL37	02/02/2023			Index Future	848.2200	848.2200	847.8040	847.8040	(0.049)	0.0000	0.0000	0
2022/08/18	AL37	04/05/2023			Index Future	864.6240	864.6240	864.1920	864.1920	(0.050)	0.0000	0.0000	0
2022/08/18	AL37	03/08/2023			Index Future	882.3640	882.3640	881.9170	881.9170	(0.051)	0.0000	0.0000	0
2022/08/18	AL37	02/11/2023			Index Future	898.3140	898.3140	897.8600	897.8600	(0.051)	0.0000	0.0000	0
2022/08/18	AL7T	03/11/2022			Index Future	964.9590	964.9590	964.6450	964.6450	(0.033)	0.0000	0.0000	0
2022/08/18	AL7T	02/02/2023			Index Future	981.4490	981.4490	981.1220	981.1220	(0.033)	0.0000	0.0000	0
2022/08/18	AL7T	04/05/2023			Index Future	1,000.4290	1,000.4290	1,000.0870	1,000.0870	(0.034)	0.0000	0.0000	0
2022/08/18	AL7T	03/08/2023			Index Future	1,020.9550	1,020.9550	1,020.5990	1,020.5990	(0.035)	0.0000	0.0000	0
2022/08/18	AL7T	02/11/2023			Index Future	1,039.4100	1,039.4100	1,039.0500	1,039.0500	(0.035)	0.0000	0.0000	0
2022/08/18	ALBI	03/11/2022			Index Future	848.9520	848.9520	848.2400	848.2400	(0.084)	0.0000	0.0000	135
2022/08/18	ALBI	02/02/2023			Index Future	863.4600	863.4600	862.7290	862.7290	(0.085)	0.0000	0.0000	0
2022/08/18	ALBI	04/05/2023			Index Future	880.1580	880.1580	879.4060	879.4060	(0.085)	0.0000	0.0000	0
2022/08/18	ALBI	03/08/2023			Index Future	898.2160	898.2160	897.4420	897.4420	(0.086)	0.0000	0.0000	0
2022/08/18	ALBI	02/11/2023			Index Future	914.4530	914.4530	913.6670	913.6670	(0.086)	0.0000	0.0000	0
2022/08/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2022/08/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/08/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/18	ES33	03/11/2022			Bond Future	12.0448	73.9690	12.0581	73.9054	0.110	0.0000	0.0000	0
2022/08/18	ES33	02/02/2023			Bond Future	12.2405	75.2516	12.2544	75.1864	0.114	0.0000	0.0000	350
2022/08/18	ES33	04/05/2023			Bond Future	12.4048	72.9346	12.4195	72.8673	0.118	0.0000	0.0000	0
2022/08/18	ES33	03/08/2023			Bond Future	12.5564	74.4531	12.5719	74.3839	0.123	0.0000	0.0000	0
2022/08/18	ES33	02/11/2023			Bond Future	12.7617	72.0213	12.7778	71.9511	0.126	0.0000	0.0000	0
2022/08/18	ES42	03/11/2022			Bond Future	12.3844	71.9785	12.3927	71.9325	0.067	0.0000	0.0000	0
2022/08/18	ES42	02/02/2023			Bond Future	12.5564	73.2278	12.5652	73.1805	0.069	0.0000	0.0000	4,769
2022/08/18	ES42	04/05/2023			Bond Future	12.7086	70.4019	12.7177	70.3530	0.072	0.0000	0.0000	0
2022/08/18	ES42	03/08/2023			Bond Future	12.8452	71.8710	12.8548	71.8206	0.075	0.0000	0.0000	0
2022/08/18	ES42	02/11/2023			Bond Future	13.0273	68.9211	13.0373	68.8698	0.077	0.0000	0.0000	0
2022/08/18	GOVI	03/11/2022	820.41	Call	GOVI	168,520.0000	16.8520	161,130.0000	16.1130	(4.385)	0	0	0
2022/08/18	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/18	GOVI	03/11/2022	820.42	Call	GOVI	168,420.0000	16.8420	161,030.0000	16.1030	(4.388)	0	0	0
2022/08/18	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/18	GOVI	03/11/2022			GOVI	837.2620	837.2620	836.5230	836.5230	(0.088)	0.0000	0.0000	866
2022/08/18	GOVI	03/11/2022	820.43	Call	GOVI	168,320.0000	16.8320	160,930.0000	16.0930	(4.390)	0	0	0
2022/08/18	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/18	GOVI	02/02/2023	850.82	Call	GOVI	7,490.0000	0.7490	0.0000	0.0000	(100.000)	0	0	0
2022/08/18	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	80.0000	0.0080	100.000	0	0	0
2022/08/18	GOVI	02/02/2023	850.83	Call	GOVI	7,390.0000	0.7390	0.0000	0.0000	(100.000)	0	0	0
2022/08/18	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	180.0000	0.0180	100.000	0	0	0
2022/08/18	GOVI	02/02/2023			GOVI	851.5690	851.5690	850.8120	850.8120	(0.089)	0.0000	0.0000	0
2022/08/18	GOVI	02/02/2023	850.84	Call	GOVI	7,290.0000	0.7290	0.0000	0.0000	(100.000)	0	0	0
2022/08/18	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	280.0000	0.0280	100.000	0	0	0
2022/08/18	GOVI	04/05/2023	852.86	Call	GOVI	151,780.0000	15.1780	143,980.0000	14.3980	(5.139)	0	0	0
2022/08/18	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/18	GOVI	04/05/2023	852.87	Call	GOVI	151,680.0000	15.1680	143,880.0000	14.3880	(5.142)	0	0	0
2022/08/18	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/18	GOVI	04/05/2023			GOVI	868.0380	868.0380	867.2580	867.2580	(0.090)	0.0000	0.0000	0
2022/08/18	GOVI	04/05/2023	852.88	Call	GOVI	151,580.0000	15.1580	143,780.0000	14.3780	(5.146)	0	0	0
2022/08/18	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/18	GOVI	03/08/2023	837.21	Call	GOVI	486,370.0000	48.6370	478,360.0000	47.8360	(1.647)	0	0	0
2022/08/18	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/18	GOVI	03/08/2023	837.22	Call	GOVI	486,270.0000	48.6270	478,260.0000	47.8260	(1.647)	0	0	0
2022/08/18	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/18	GOVI	03/08/2023			GOVI	885.8470	885.8470	885.0460	885.0460	(0.090)	0.0000	0.0000	0
2022/08/18	GOVI	03/08/2023	837.23	Call	GOVI	486,170.0000	48.6170	478,160.0000	47.8160	(1.648)	0	0	0
2022/08/18	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/18	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/18	GOVI	02/11/2023	885.82	Call	GOVI	160,400.0000	16.0400	152,260.0000	15.2260	(5.075)	0	0	0
2022/08/18	GOVI	02/11/2023			GOVI	901.8600	901.8600	901.0460	901.0460	(0.090)	0.0000	0.0000	0
2022/08/18	GOVI	02/11/2023	885.80	Call	GOVI	160,600.0000	16.0600	152,460.0000	15.2460	(5.068)	0	0	0
2022/08/18	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/18	GOVI	02/11/2023	885.81	Call	GOVI	160,500.0000	16.0500	152,360.0000	15.2360	(5.072)	0	0	0
2022/08/18	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/08/18	IGOV	03/11/2022			Index Future	321.9440	321.9440	321.6670	321.6670	(0.086)	0.0000	0.0000	703
2022/08/18	IGOV	02/02/2023			Index Future	327.5240	327.5240	327.2400	327.2400	(0.087)	0.0000	0.0000	0
2022/08/18	IGOV	04/05/2023			Index Future	333.9340	333.9340	333.6420	333.6420	(0.087)	0.0000	0.0000	0
2022/08/18	IGOV	03/08/2023			Index Future	340.8600	340.8600	340.5590	340.5590	(0.088)	0.0000	0.0000	0
2022/08/18	IGOV	02/11/2023			Index Future	347.0950	347.0950	346.7900	346.7900	(0.088)	0.0000	0.0000	0
2022/08/18	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/08/18	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/08/18	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/08/18	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/08/18	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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2022/08/18	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/08/18	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/08/18	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/08/18	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/08/18	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/08/18	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/08/18	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/08/18	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/08/18	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/08/18	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/08/18	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/08/18	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/08/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/08/18	JBAF	21/09/2022			Jibar Tradeable Future	5.8450	94.1550	5.8350	94.1650	(0.171)	0.0000	0.0000	0
2022/08/18	JBAF	19/10/2022			Jibar Tradeable Future	6.4300	93.5700	6.4250	93.5750	(0.078)	0.0000	0.0000	0
2022/08/18	JBAF	16/11/2022			Jibar Tradeable Future	6.5200	93.4800	6.5200	93.4800	0.000	0.0000	0.0000	0
2022/08/18	JBAF	21/12/2022			Jibar Tradeable Future	6.9050	93.0950	6.9050	93.0950	0.000	0.0000	0.0000	68
2022/08/18	JBAF	18/01/2023			Jibar Tradeable Future	7.0000	93.0000	7.0000	93.0000	0.000	0.0000	0.0000	0
2022/08/18	JBAF	15/02/2023			Jibar Tradeable Future	7.1400	92.8600	7.2200	92.7800	1.120	0.0000	0.0000	0
2022/08/18	JBAF	15/03/2023			Jibar Tradeable Future	7.2900	92.7100	7.3000	92.7000	0.137	0.0000	0.0000	0
2022/08/18	JBAF	21/06/2023			Jibar Tradeable Future	7.5300	92.4700	7.5600	92.4400	0.398	0.0000	0.0000	0
2022/08/18	JBAF	20/09/2023			Jibar Tradeable Future	7.6950	92.3050	7.7350	92.2650	0.520	0.0000	0.0000	75
2022/08/18	JBAF	20/12/2023			Jibar Tradeable Future	7.7000	92.3000	7.7400	92.2600	0.519	0.0000	0.0000	272
2022/08/18	JBAF	20/03/2024			Jibar Tradeable Future	7.6900	92.3100	7.7400	92.2600	0.650	0.0000	0.0000	0
2022/08/18	JBAF	19/06/2024			Jibar Tradeable Future	7.6950	92.3050	7.7350	92.2650	0.520	0.0000	0.0000	0
2022/08/18	R023	03/11/2022	6.25	Call	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	0
2022/08/18	R023	03/11/2022	6.25	Put	Bond Future	297.5700	0.2976	296.2300	0.2962	(0.450)	0	0	0
2022/08/18	R023	03/11/2022	6.26	Call	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	0
2022/08/18	R023	03/11/2022	6.26	Put	Bond Future	294.5100	0.2945	293.1700	0.2932	(0.455)	0	0	0
2022/08/18	R023	03/11/2022			Bond Future	7.2225	101.6228	7.2181	101.6242	(0.061)	0.0000	0.0000	24,229
2022/08/18	R023	03/11/2022	6.27	Call	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0	0	0
2022/08/18	R023	03/11/2022	6.27	Put	Bond Future	291.4500	0.2914	290.1100	0.2901	(0.460)	0	0	0
2022/08/18	R035	03/11/2022	10.57	Call	Bond Future	822.1300	0.8221	780.7000	0.7807	(5.039)	0	0	0
2022/08/18	R035	03/11/2022	10.57	Put	Bond Future	3,836.2500	3.8363	3,907.0800	3.9071	1.846	0	0	582
2022/08/18	R035	03/11/2022	11.15	Call	Bond Future	2,333.4600	2.3335	2,258.8800	2.2589	(3.196)	0	0	0
2022/08/18	R035	03/11/2022	11.15	Put	Bond Future	1,831.7000	1.8317	1,869.3800	1.8694	2.057	0	0	0
2022/08/18	R035	03/11/2022	12.68	Call	Bond Future	9,033.4500	9.0335	8,923.2500	8.9233	(1.220)	0	0	0
2022/08/18	R035	03/11/2022	12.68	Put	Bond Future	164.3800	0.1644	166.4400	0.1664	1.253	0	0	976
2022/08/18	R035	03/11/2022	10.99	Call	Bond Future	1,826.9900	1.8270	1,760.9000	1.7609	(3.617)	0	0	0
2022/08/18	R035	03/11/2022	10.99	Put	Bond Future	2,275.0200	2.2750	2,321.1900	2.3212	2.029	0	0	582
2022/08/18	R035	03/11/2022	11.05	Call	Bond Future	2,009.5500	2.0096	1,940.1800	1.9402	(3.452)	0	0	976
2022/08/18	R035	03/11/2022			Bond Future	11.0652	87.1276	11.0841	87.0153	0.171	0.0000	0.0000	59,256
2022/08/18	R035	03/11/2022	9.82	Call	Bond Future	103.3700	0.1034	94.3600	0.0944	(8.716)	0	0	582
2022/08/18	R035	03/11/2022	9.82	Put	Bond Future	7,976.0300	7.9760	8,079.2800	8.0793	1.295	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/18	R035	03/11/2022	10.30	Call	Bond Future	429.0100		0.4290	402.3600	0.4024	(6.212)	0	0	976
2022/08/18	R035	03/11/2022	10.30	Put	Bond Future	5,150.3200		5.1503	5,235.9300	5.2359	1.662	0	0	0
2022/08/18	R035	03/11/2022	11.14	Call	Bond Future	2,300.0100		2.3000	2,225.9300	2.2259	(3.221)	0	0	0
2022/08/18	R035	03/11/2022	11.14	Put	Bond Future	1,857.1800		1.8572	1,895.3600	1.8954	2.056	0	0	0
2022/08/18	R035	03/11/2022	11.05	Put	Bond Future	2,099.6500		2.0997	2,142.5400	2.1425	2.043	0	0	0
2022/08/18	R035	03/11/2022	11.13	Call	Bond Future	2,266.7900		2.2668	2,193.2300	2.1932	(3.245)	0	0	0
2022/08/18	R035	03/11/2022	11.13	Put	Bond Future	1,882.9400		1.8829	1,921.6400	1.9216	2.055	0	0	0
2022/08/18	R035	02/02/2023	11.94	Call	Bond Future	5,667.8200		5.6678	5,578.4700	5.5785	(1.576)	0	0	0
2022/08/18	R035	02/02/2023	13.22	Put	Bond Future	500.1400		0.5001	507.2800	0.5073	1.428	0	0	976
2022/08/18	R035	02/02/2023	10.88	Call	Bond Future	2,138.3700		2.1384	2,082.6900	2.0827	(2.604)	0	0	0
2022/08/18	R035	02/02/2023	10.88	Put	Bond Future	4,140.8100		4.1408	4,199.9400	4.1999	1.428	0	0	0
2022/08/18	R035	02/02/2023	10.66	Call	Bond Future	1,623.2800		1.6233	1,576.1200	1.5761	(2.905)	0	0	0
2022/08/18	R035	02/02/2023	10.66	Put	Bond Future	4,959.1600		4.9592	5,026.8100	5.0268	1.364	0	0	582
2022/08/18	R035	02/02/2023	10.30	Put	Bond Future	6,548.3900		6.5484	6,629.6300	6.6296	1.241	0	0	0
2022/08/18	R035	02/02/2023	10.60	Call	Bond Future	1,498.9600		1.4990	1,454.1100	1.4541	(2.992)	0	0	0
2022/08/18	R035	02/02/2023	10.60	Put	Bond Future	5,203.5200		5.2035	5,273.4800	5.2735	1.344	0	0	0
2022/08/18	R035	02/02/2023	10.64	Put	Bond Future	5,039.6900		5.0397	5,108.1200	5.1081	1.358	0	0	0
2022/08/18	R035	02/02/2023	9.81	Call	Bond Future	450.3000		0.4503	431.1800	0.4312	(4.246)	0	0	582
2022/08/18	R035	02/02/2023	9.81	Put	Bond Future	9,217.8500		9.2178	9,313.5400	9.3135	1.038	0	0	0
2022/08/18	R035	02/02/2023	9.85	Call	Bond Future	481.3900		0.4814	461.2800	0.4613	(4.177)	0	0	0
2022/08/18	R035	02/02/2023	9.89	Call	Bond Future	514.1600		0.5142	493.0100	0.4930	(4.114)	0	0	388
2022/08/18	R035	02/02/2023	9.89	Put	Bond Future	8,750.8300		8.7508	8,844.4900	8.8445	1.070	0	0	0
2022/08/18	R035	02/02/2023			Bond Future	11.2195		88.6165	11.2393	88.5017	0.177	0.0000	0.0000	106,331
2022/08/18	R035	02/02/2023	11.94	Put	Bond Future	1,631.0200		1.6310	1,656.4800	1.6565	1.561	0	0	0
2022/08/18	R035	02/02/2023	11.98	Call	Bond Future	5,825.3700		5.8254	5,735.1100	5.7351	(1.549)	0	0	0
2022/08/18	R035	02/02/2023	11.98	Put	Bond Future	1,572.5800		1.5726	1,597.1300	1.5971	1.561	0	0	388
2022/08/18	R035	02/02/2023	13.22	Call	Bond Future	11,054.8100		11.0548	10,947.1400	10.9471	(0.974)	0	0	0
2022/08/18	R035	02/02/2023	11.05	Call	Bond Future	2,597.0400		2.5970	2,534.9200	2.5349	(2.392)	0	0	976
2022/08/18	R035	02/02/2023	11.05	Put	Bond Future	3,588.5600		3.5886	3,641.2500	3.6413	1.468	0	0	0
2022/08/18	R035	02/02/2023	11.06	Call	Bond Future	2,625.7000		2.6257	2,563.2000	2.5632	(2.380)	0	0	0
2022/08/18	R035	02/02/2023	11.06	Put	Bond Future	3,558.2700		3.5583	3,610.5800	3.6106	1.470	0	0	582
2022/08/18	R035	02/02/2023	10.86	Call	Bond Future	2,087.7300		2.0877	2,032.8300	2.0328	(2.630)	0	0	0
2022/08/18	R035	02/02/2023	10.86	Put	Bond Future	4,210.2100		4.2102	4,270.1200	4.2701	1.423	0	0	0
2022/08/18	R035	02/02/2023	10.87	Call	Bond Future	2,113.0800		2.1131	2,057.7900	2.0578	(2.617)	0	0	0
2022/08/18	R035	02/02/2023	10.87	Put	Bond Future	4,175.5100		4.1755	4,235.0300	4.2350	1.425	0	0	0
2022/08/18	R035	02/02/2023	10.30	Call	Bond Future	967.4800		0.9675	933.9100	0.9339	(3.470)	0	0	976
2022/08/18	R035	02/02/2023	10.64	Call	Bond Future	1,581.1600		1.5812	1,534.7800	1.5348	(2.933)	0	0	388
2022/08/18	R035	02/02/2023	9.85	Put	Bond Future	8,982.9800		8.9830	9,077.6800	9.0777	1.054	0	0	0
2022/08/18	R035	04/05/2023	11.22	Put	Bond Future	4,210.9000		4.2109	4,263.3800	4.2634	1.246	0	0	0
2022/08/18	R035	04/05/2023	12.46	Call	Bond Future	7,834.2700		7.8343	7,740.4600	7.7405	(1.197)	0	0	0
2022/08/18	R035	04/05/2023	12.46	Put	Bond Future	1,789.3800		1.7894	1,813.3800	1.8134	1.341	0	0	388
2022/08/18	R035	04/05/2023	13.18	Call	Bond Future	10,688.3700		10.6884	10,584.9600	10.5850	(0.968)	0	0	0
2022/08/18	R035	04/05/2023	13.18	Put	Bond Future	1,082.3500		1.0823	1,096.7500	1.0967	1.330	0	0	491
2022/08/18	R035	04/05/2023	11.17	Call	Bond Future	3,381.8400		3.3818	3,317.9900	3.3180	(1.888)	0	0	491
2022/08/18	R035	04/05/2023	11.20	Call	Bond Future	3,468.0900		3.4681	3,403.3500	3.4033	(1.867)	0	0	0
2022/08/18	R035	04/05/2023	11.21	Call	Bond Future	3,496.9700		3.4970	3,431.9400	3.4319	(1.860)	0	0	0
2022/08/18	R035	04/05/2023	10.60	Call	Bond Future	1,978.3200		1.9783	1,931.9000	1.9319	(2.346)	0	0	388
2022/08/18	R035	04/05/2023	10.60	Put	Bond Future	6,339.1700		6.3392	6,410.5600	6.4106	1.126	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			
2022/08/18	R035	04/05/2023			Bond Future		11.3397		85.8323		11.3605	85.7144	0.183	0.0000	0.0000	0
2022/08/18	R035	04/05/2023	11.22	Call	Bond Future	3,525.9600		3.5260	3,460.6300	3.4606	(1.853)	0	0	0	0	
2022/08/18	R035	04/05/2023	11.17	Put	Bond Future	4,355.1700		4.3552	4,409.1300	4.4091	1.239	0	0	0	0	
2022/08/18	R035	04/05/2023	11.20	Put	Bond Future	4,268.2200		4.2682	4,321.2900	4.3213	1.243	0	0	0	0	
2022/08/18	R035	04/05/2023	11.21	Put	Bond Future	4,239.4800		4.2395	4,292.2600	4.2923	1.245	0	0	0	0	
2022/08/18	R035	04/05/2023	9.85	Call	Bond Future	855.1000		0.8551	829.2700	0.8293	(3.021)	0	0	388	0	
2022/08/18	R035	04/05/2023	9.85	Put	Bond Future	9,967.3700		9.9674	10,059.3500	10.0593	0.923	0	0	0	0	
2022/08/18	R035	04/05/2023	10.42	Call	Bond Future	1,630.4100		1.6304	1,589.4900	1.5895	(2.510)	0	0	491	0	
2022/08/18	R035	04/05/2023	10.42	Put	Bond Future	7,100.2700		7.1003	7,177.1600	7.1772	1.083	0	0	0	0	
2022/08/18	R035	03/08/2023	12.00	Call	Bond Future	6,262.6300		6.2626	6,180.5900	6.1806	(1.310)	0	0	0	0	
2022/08/18	R035	03/08/2023	12.00	Put	Bond Future	3,258.5600		3.2586	3,297.3700	3.2974	1.191	0	0	0	0	
2022/08/18	R035	03/08/2023			Bond Future		11.4478		87.5991		11.4695	87.4783	0.189	0.0000	0.0000	0
2022/08/18	R035	03/08/2023	11.98	Call	Bond Future	6,194.8100		6.1948	6,113.1800	6.1132	(1.318)	0	0	0	0	
2022/08/18	R035	03/08/2023	11.98	Put	Bond Future	3,296.8500		3.2969	3,336.0700	3.3361	1.190	0	0	0	0	
2022/08/18	R035	03/08/2023	11.99	Call	Bond Future	6,228.8500		6.2288	6,147.0200	6.1470	(1.314)	0	0	0	0	
2022/08/18	R035	03/08/2023	11.99	Put	Bond Future	3,277.8100		3.2778	3,316.8300	3.3168	1.190	0	0	0	0	
2022/08/18	R035	02/11/2023	11.41	Call	Bond Future	4,306.1800		4.3062	4,240.4600	4.2405	(1.526)	0	0	0	0	
2022/08/18	R035	02/11/2023	11.41	Put	Bond Future	5,378.5600		5.3786	5,435.6700	5.4357	1.062	0	0	0	0	
2022/08/18	R035	02/11/2023	11.42	Call	Bond Future	4,333.8100		4.3338	4,267.8500	4.2679	(1.522)	0	0	0	0	
2022/08/18	R035	02/11/2023	11.42	Put	Bond Future	5,350.6800		5.3507	5,407.5500	5.4075	1.063	0	0	0	0	
2022/08/18	R035	02/11/2023			Bond Future		11.6048		84.6807		11.6274	84.5578	0.194	0.0000	0.0000	0
2022/08/18	R035	02/11/2023	11.43	Call	Bond Future	4,361.1500		4.3612	4,294.9600	4.2950	(1.518)	0	0	0	0	
2022/08/18	R035	02/11/2023	11.43	Put	Bond Future	5,322.5500		5.3225	5,379.1900	5.3792	1.064	0	0	0	0	
2022/08/18	R186	03/11/2022	8.53	Call	Bond Future	471.5900		0.4716	445.9800	0.4460	(5.431)	0	0	0	0	
2022/08/18	R186	03/11/2022	8.53	Put	Bond Future	1,774.3000		1.7743	1,816.1300	1.8161	2.358	0	0	0	0	
2022/08/18	R186	03/11/2022	8.54	Call	Bond Future	482.9100		0.4829	456.9100	0.4569	(5.384)	0	0	0	0	
2022/08/18	R186	03/11/2022	8.54	Put	Bond Future	1,750.0700		1.7501	1,791.5100	1.7915	2.368	0	0	0	0	
2022/08/18	R186	03/11/2022	8.91	Put	Bond Future	1,005.3000		1.0053	1,032.0800	1.0321	2.664	0	0	4,310	0	
2022/08/18	R186	03/11/2022			Bond Future		8.8992		109.4152		8.9185	109.3477	0.217	0.0000	0.0000	64,350
2022/08/18	R186	03/11/2022	8.23	Call	Bond Future	213.2000		0.2132	198.3500	0.1984	(6.965)	0	0	4,310	0	
2022/08/18	R186	03/11/2022	8.23	Put	Bond Future	2,589.2300		2.5892	2,641.8200	2.6418	2.031	0	0	0	0	
2022/08/18	R186	03/11/2022	8.55	Call	Bond Future	494.5900		0.4946	468.1800	0.4682	(5.340)	0	0	0	0	
2022/08/18	R186	03/11/2022	8.55	Put	Bond Future	1,726.2200		1.7262	1,767.2500	1.7672	2.377	0	0	0	0	
2022/08/18	R186	03/11/2022	8.91	Call	Bond Future	1,043.0400		1.0430	1,002.3800	1.0024	(3.898)	0	0	0	0	
2022/08/18	R186	02/02/2023	8.33	Call	Bond Future	556.2100		0.5562	535.0200	0.5350	(3.810)	0	0	0	0	
2022/08/18	R186	02/02/2023	8.33	Put	Bond Future	2,983.1300		2.9831	3,031.3200	3.0313	1.615	0	0	0	0	
2022/08/18	R186	02/02/2023	8.32	Call	Bond Future	547.6000		0.5476	526.6500	0.5266	(3.826)	0	0	0	0	
2022/08/18	R186	02/02/2023	8.32	Put	Bond Future	3,008.4600		3.0085	3,056.8900	3.0569	1.610	0	0	0	0	
2022/08/18	R186	02/02/2023			Bond Future		9.0555		105.9891		9.0765	105.9197	0.232	0.0000	0.0000	0
2022/08/18	R186	02/02/2023	8.34	Call	Bond Future	564.6800		0.5647	543.2700	0.5433	(3.792)	0	0	0	0	
2022/08/18	R186	02/02/2023	8.34	Put	Bond Future	2,957.6700		2.9577	3,005.6400	3.0056	1.622	0	0	0	0	
2022/08/18	R186	04/05/2023	8.83	Put	Bond Future	2,333.0300		2.3330	2,371.7600	2.3718	1.660	0	0	0	0	
2022/08/18	R186	04/05/2023	8.84	Call	Bond Future	1,325.6100		1.3256	1,292.3900	1.2924	(2.506)	0	0	0	0	
2022/08/18	R186	04/05/2023			Bond Future		9.1576		108.0449		9.1807	107.9732	0.253	0.0000	0.0000	0
2022/08/18	R186	04/05/2023	8.83	Call	Bond Future	1,311.2000		1.3112	1,278.1900	1.2782	(2.518)	0	0	0	0	
2022/08/18	R186	04/05/2023	8.84	Put	Bond Future	2,316.0700		2.3161	2,354.5900	2.3546	1.663	0	0	0	0	
2022/08/18	R186	04/05/2023	8.82	Call	Bond Future	1,297.2300		1.2972	1,264.4200	1.2644	(2.529)	0	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
2022/08/18	R186	04/05/2023	8.82	Put	Bond Future	2,350.4500	2.3504	2,389.3800	2.3894	1.656	0	0	0
2022/08/18	R186	03/08/2023	9.74	Call	Bond Future	2,964.1100	2.9641	2,915.6600	2.9157	(1.635)	0	0	0
2022/08/18	R186	03/08/2023	9.74	Put	Bond Future	1,491.8800	1.4919	1,517.3900	1.5174	1.710	0	0	0
2022/08/18	R186	03/08/2023	9.73	Put	Bond Future	1,501.0300	1.5010	1,526.6900	1.5267	1.709	0	0	0
2022/08/18	R186	03/08/2023			Bond Future	9.2289	104.9642	9.2543	104.8903	0.276	0.0000	0.0000	0
2022/08/18	R186	03/08/2023	9.75	Call	Bond Future	2,983.5500	2.9836	2,934.9600	2.9350	(1.629)	0	0	0
2022/08/18	R186	03/08/2023	9.75	Put	Bond Future	1,482.7800	1.4828	1,508.1500	1.5081	1.711	0	0	0
2022/08/18	R186	03/08/2023	9.73	Call	Bond Future	2,944.7100	2.9447	2,896.4100	2.8964	(1.640)	0	0	0
2022/08/18	R186	02/11/2023	9.40	Call	Bond Future	2,153.8500	2.1538	2,113.4600	2.1135	(1.875)	0	0	0
2022/08/18	R186	02/11/2023	9.40	Put	Bond Future	2,178.9800	2.1790	2,213.6400	2.2136	1.591	0	0	0
2022/08/18	R186	02/11/2023			Bond Future	9.4093	106.8567	9.4371	106.7816	0.295	0.0000	0.0000	0
2022/08/18	R186	02/11/2023	9.39	Call	Bond Future	2,138.3400	2.1383	2,098.1000	2.0981	(1.882)	0	0	0
2022/08/18	R186	02/11/2023	9.39	Put	Bond Future	2,190.4900	2.1905	2,225.3000	2.2253	1.589	0	0	0
2022/08/18	R186	02/11/2023	9.38	Call	Bond Future	2,122.8900	2.1229	2,082.8000	2.0828	(1.888)	0	0	0
2022/08/18	R186	02/11/2023	9.38	Put	Bond Future	2,202.0700	2.2021	2,237.0300	2.2370	1.588	0	0	0
2022/08/18	R197	03/11/2022			Bond Future	337.1081	337.1081	337.2532	337.2532	0.043	0.0000	0.0000	831
2022/08/18	R197	02/02/2023			Bond Future	334.1303	334.1303	334.2752	334.2752	0.043	0.0000	0.0000	0
2022/08/18	R197	04/05/2023			Bond Future	340.6789	340.6789	340.8235	340.8235	0.042	0.0000	0.0000	0
2022/08/18	R197	03/08/2023			Bond Future	338.6104	338.6104	338.7540	338.7540	0.042	0.0000	0.0000	0
2022/08/18	R197	02/11/2023			Bond Future	344.7963	344.7963	344.9433	344.9433	0.043	0.0000	0.0000	0
2022/08/18	R202	03/11/2022			Bond Future	248.6119	248.6119	248.6525	248.6525	0.016	0.0000	0.0000	6,148
2022/08/18	R202	02/02/2023			Bond Future	248.2357	248.2357	248.2750	248.2750	0.016	0.0000	0.0000	460
2022/08/18	R202	04/05/2023			Bond Future	253.0988	253.0988	253.1366	253.1366	0.015	0.0000	0.0000	0
2022/08/18	R202	03/08/2023			Bond Future	253.4967	253.4967	253.5326	253.5326	0.014	0.0000	0.0000	0
2022/08/18	R202	02/11/2023			Bond Future	258.1292	258.1292	258.1665	258.1665	0.014	0.0000	0.0000	0
2022/08/18	R209	03/11/2022	9.25	Call	Bond Future	12.1400	0.0121	10.9000	0.0109	(10.214)	0	0	6,000
2022/08/18	R209	03/11/2022	9.25	Put	Bond Future	10,366.4300	10.3664	10,437.1800	10.4372	0.682	0	0	0
2022/08/18	R209	03/11/2022	9.50	Call	Bond Future	31.7700	0.0318	28.9600	0.0290	(8.845)	0	0	0
2022/08/18	R209	03/11/2022	9.50	Put	Bond Future	8,816.5500	8.8165	8,885.7300	8.8857	0.785	0	0	0
2022/08/18	R209	03/11/2022	12.00	Call	Bond Future	5,154.6800	5.1547	5,086.2000	5.0862	(1.329)	0	0	0
2022/08/18	R209	03/11/2022	12.00	Put	Bond Future	421.4000	0.4214	424.9100	0.4249	0.833	0	0	7,750
2022/08/18	R209	03/11/2022	11.03	Call	Bond Future	1,751.8600	1.7519	1,704.1300	1.7041	(2.725)	0	0	0
2022/08/18	R209	03/11/2022	11.03	Put	Bond Future	1,827.6600	1.8277	1,851.9200	1.8519	1.327	0	0	0
2022/08/18	R209	03/11/2022	10.50	Put	Bond Future	3,562.3400	3.5623	3,607.3200	3.6073	1.263	0	0	0
2022/08/18	R209	03/11/2022			Bond Future	11.0445	67.5322	11.0583	67.4602	0.125	0.0000	0.0000	20,187
2022/08/18	R209	03/11/2022	10.00	Call	Bond Future	161.6600	0.1617	151.3300	0.1513	(6.390)	0	0	7,750
2022/08/18	R209	03/11/2022	10.00	Put	Bond Future	5,936.1700	5.9362	5,997.8300	5.9978	1.039	0	0	6,000
2022/08/18	R209	03/11/2022	11.02	Call	Bond Future	1,724.6400	1.7246	1,677.2700	1.6773	(2.747)	0	0	0
2022/08/18	R209	03/11/2022	11.02	Put	Bond Future	1,852.7200	1.8527	1,877.3400	1.8773	1.329	0	0	0
2022/08/18	R209	03/11/2022	11.50	Call	Bond Future	3,244.0200	3.2440	3,182.9900	3.1830	(1.881)	0	0	0
2022/08/18	R209	03/11/2022	11.50	Put	Bond Future	926.2300	0.9262	937.1900	0.9372	1.183	0	0	0
2022/08/18	R209	03/11/2022	10.50	Call	Bond Future	635.1900	0.6352	608.1800	0.6082	(4.252)	0	0	0
2022/08/18	R209	03/11/2022	11.00	Call	Bond Future	1,670.9800	1.6710	1,624.3200	1.6243	(2.792)	0	0	0
2022/08/18	R209	03/11/2022	11.00	Put	Bond Future	1,903.7800	1.9038	1,929.1100	1.9291	1.331	0	0	6,000
2022/08/18	R209	03/11/2022	11.01	Call	Bond Future	1,697.7700	1.6978	1,650.7500	1.6507	(2.770)	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
2022/08/18	R209	03/11/2022	11.01	Put	Bond Future	1,878.1800	1.8782	1,903.1500	1.9031	1.329	0	0	0
2022/08/18	R209	02/02/2023	10.80	Put	Bond Future	3,808.6800	3.8087	3,845.0800	3.8451	0.956	0	0	0
2022/08/18	R209	02/02/2023	10.78	Call	Bond Future	1,792.8000	1.7928	1,755.9800	1.7560	(2.054)	0	0	0
2022/08/18	R209	02/02/2023	10.79	Call	Bond Future	1,814.7100	1.8147	1,777.6300	1.7776	(2.043)	0	0	0
2022/08/18	R209	02/02/2023			Bond Future	11.1773	68.6871	11.1917	68.6134	0.129	0.0000	0.0000	2,066
2022/08/18	R209	02/02/2023	10.80	Call	Bond Future	1,836.9400	1.8369	1,799.6100	1.7996	(2.032)	0	0	0
2022/08/18	R209	02/02/2023	10.78	Put	Bond Future	3,871.3300	3.8713	3,908.2400	3.9082	0.953	0	0	0
2022/08/18	R209	02/02/2023	10.79	Put	Bond Future	3,839.8100	3.8398	3,876.4600	3.8765	0.954	0	0	0
2022/08/18	R209	04/05/2023	11.09	Call	Bond Future	2,890.2300	2.8902	2,847.7100	2.8477	(1.471)	0	0	0
2022/08/18	R209	04/05/2023	11.09	Put	Bond Future	3,884.4000	3.8844	3,917.7100	3.9177	0.858	0	0	0
2022/08/18	R209	04/05/2023	11.10	Call	Bond Future	2,915.2500	2.9152	2,872.5400	2.8725	(1.465)	0	0	0
2022/08/18	R209	04/05/2023	11.10	Put	Bond Future	3,857.9900	3.8580	3,891.1100	3.8911	0.858	0	0	0
2022/08/18	R209	04/05/2023	10.00	Call	Bond Future	943.7300	0.9437	922.7100	0.9227	(2.227)	0	0	7,500
2022/08/18	R209	04/05/2023	10.00	Put	Bond Future	7,886.4300	7.8864	7,941.2400	7.9412	0.695	0	0	0
2022/08/18	R209	04/05/2023			Bond Future	11.2852	66.8673	11.3003	66.7915	0.133	0.0000	0.0000	1,250
2022/08/18	R209	04/05/2023	12.50	Call	Bond Future	7,184.2100	7.1842	7,121.0000	7.1210	(0.880)	0	0	0
2022/08/18	R209	04/05/2023	12.50	Put	Bond Future	1,439.0600	1.4391	1,451.6800	1.4517	0.877	0	0	7,500
2022/08/18	R209	04/05/2023	11.11	Call	Bond Future	2,940.1400	2.9401	2,897.2300	2.8972	(1.459)	0	0	0
2022/08/18	R209	04/05/2023	11.11	Put	Bond Future	3,831.5200	3.8315	3,864.4400	3.8644	0.859	0	0	0
2022/08/18	R209	04/05/2023	11.00	Call	Bond Future	2,671.0400	2.6710	2,630.3000	2.6303	(1.525)	0	0	0
2022/08/18	R209	04/05/2023	11.00	Put	Bond Future	4,130.4900	4.1305	4,165.5800	4.1656	0.850	0	0	7,500
2022/08/18	R209	03/08/2023	11.95	Put	Bond Future	2,805.8400	2.8058	2,828.7700	2.8288	0.817	0	0	0
2022/08/18	R209	03/08/2023	11.93	Call	Bond Future	5,495.0000	5.4950	5,440.3100	5.4403	(0.995)	0	0	0
2022/08/18	R209	03/08/2023	11.94	Call	Bond Future	5,524.9900	5.5250	5,470.1700	5.4702	(0.992)	0	0	0
2022/08/18	R209	03/08/2023			Bond Future	11.3800	68.2448	11.3957	68.1669	0.138	0.0000	0.0000	0
2022/08/18	R209	03/08/2023	11.95	Call	Bond Future	5,555.0200	5.5550	5,500.0700	5.5001	(0.989)	0	0	0
2022/08/18	R209	03/08/2023	11.93	Put	Bond Future	2,839.5400	2.8395	2,862.7300	2.8627	0.817	0	0	0
2022/08/18	R209	03/08/2023	11.94	Put	Bond Future	2,822.6400	2.8226	2,845.7000	2.8457	0.817	0	0	0
2022/08/18	R209	02/11/2023	11.33	Call	Bond Future	3,799.0300	3.7990	3,754.9800	3.7550	(1.160)	0	0	0
2022/08/18	R209	02/11/2023	11.33	Put	Bond Future	4,707.3900	4.7074	4,742.5100	4.7425	0.746	0	0	0
2022/08/18	R209	02/11/2023	11.34	Call	Bond Future	3,823.5600	3.8236	3,779.3600	3.7794	(1.156)	0	0	0
2022/08/18	R209	02/11/2023	11.34	Put	Bond Future	4,682.2500	4.6823	4,717.2200	4.7172	0.747	0	0	0
2022/08/18	R209	02/11/2023			Bond Future	11.5145	66.3270	11.5308	66.2479	0.141	0.0000	0.0000	0
2022/08/18	R209	02/11/2023	11.35	Call	Bond Future	3,848.1700	3.8482	3,803.8200	3.8038	(1.152)	0	0	0
2022/08/18	R209	02/11/2023	11.35	Put	Bond Future	4,657.2400	4.6572	4,692.0600	4.6921	0.748	0	0	0
2022/08/18	R210	03/11/2022			Bond Future	226.8849	226.8849	227.4912	227.4912	0.267	0.0000	0.0000	732
2022/08/18	R210	02/02/2023			Bond Future	230.8178	230.8178	231.4330	231.4330	0.267	0.0000	0.0000	300
2022/08/18	R210	04/05/2023			Bond Future	232.2459	232.2459	232.8705	232.8705	0.269	0.0000	0.0000	0
2022/08/18	R210	03/08/2023			Bond Future	237.0680	237.0680	237.7041	237.7041	0.268	0.0000	0.0000	0
2022/08/18	R210	02/11/2023			Bond Future	238.2010	238.2010	238.8484	238.8484	0.272	0.0000	0.0000	0
2022/08/18	R213	03/11/2022	9.19	Call	Bond Future	38.6500	0.0387	36.7400	0.0367	(4.942)	0	0	476
2022/08/18	R213	03/11/2022	9.19	Put	Bond Future	7,162.9800	7.1630	7,176.7400	7.1767	0.192	0	0	0
2022/08/18	R213	03/11/2022	10.38	Call	Bond Future	1,063.5800	1.0636	1,047.7500	1.0478	(1.488)	0	0	0
2022/08/18	R213	03/11/2022	10.38	Put	Bond Future	2,203.6400	2.2036	2,203.4800	2.2035	(0.007)	0	0	0
2022/08/18	R213	03/11/2022	10.39	Call	Bond Future	1,083.9800	1.0840	1,068.0200	1.0680	(1.472)	0	0	0
2022/08/18	R213	03/11/2022	10.39	Put	Bond Future	2,176.0000	2.1760	2,175.7100	2.1757	(0.013)	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
2022/08/18	R213	03/11/2022	10.37	Call	Bond Future	1,043.5500	1.0436	1,027.8400	1.0278	(1.505)	0	0	0
2022/08/18	R213	03/11/2022	10.37	Put	Bond Future	2,231.6900	2.2317	2,231.6500	2.2316	(0.002)	0	0	200
2022/08/18	R213	03/11/2022			Bond Future	10.6194	81.6560	10.6227	81.6403	0.031	0.0000	0.0000	34,281
2022/08/18	R213	03/11/2022	9.13	Call	Bond Future	31.5200	0.0315	29.8900	0.0299	(5.171)	0	0	200
2022/08/18	R213	03/11/2022	9.13	Put	Bond Future	7,472.1200	7.4721	7,486.1600	7.4862	0.188	0	0	0
2022/08/18	R213	03/11/2022	9.84	Call	Bond Future	301.1800	0.3012	293.0200	0.2930	(2.709)	0	0	0
2022/08/18	R213	03/11/2022	9.84	Put	Bond Future	4,090.0800	4.0901	4,097.5900	4.0976	0.184	0	0	476
2022/08/18	R213	03/11/2022	10.40	Call	Bond Future	1,104.6000	1.1046	1,088.5300	1.0885	(1.455)	0	0	0
2022/08/18	R213	03/11/2022	10.40	Put	Bond Future	2,148.6100	2.1486	2,148.2100	2.1482	(0.019)	0	0	0
2022/08/18	R213	03/11/2022	9.98	Call	Bond Future	435.9500	0.4359	425.7800	0.4258	(2.333)	0	0	0
2022/08/18	R213	03/11/2022	9.98	Put	Bond Future	3,527.7000	3.5277	3,533.2000	3.5332	0.156	0	0	200
2022/08/18	R213	03/11/2022	10.19	Call	Bond Future	720.0100	0.7200	706.7200	0.7067	(1.846)	0	0	0
2022/08/18	R213	03/11/2022	10.19	Put	Bond Future	2,779.7800	2.7798	2,782.1600	2.7822	0.086	0	0	476
2022/08/18	R213	02/02/2023	10.43	Put	Bond Future	3,229.5900	3.2296	3,232.8900	3.2329	0.102	0	0	0
2022/08/18	R213	02/02/2023	12.20	Call	Bond Future	6,784.8500	6.7849	6,766.0500	6.7661	(0.277)	0	0	0
2022/08/18	R213	02/02/2023	12.20	Put	Bond Future	607.7100	0.6077	605.4300	0.6054	(0.375)	0	0	912
2022/08/18	R213	02/02/2023	10.22	Put	Bond Future	3,852.4400	3.8524	3,857.3100	3.8573	0.126	0	0	0
2022/08/18	R213	02/02/2023	10.23	Call	Bond Future	1,229.5000	1.2295	1,217.7800	1.2178	(0.953)	0	0	0
2022/08/18	R213	02/02/2023	10.35	Call	Bond Future	1,437.1600	1.4372	1,424.5200	1.4245	(0.880)	0	0	0
2022/08/18	R213	02/02/2023	10.35	Put	Bond Future	3,457.0700	3.4571	3,460.9500	3.4610	0.112	0	0	476
2022/08/18	R213	02/02/2023	10.01	Call	Bond Future	911.1600	0.9112	901.1300	0.9011	(1.101)	0	0	0
2022/08/18	R213	02/02/2023			Bond Future	10.7832	83.0514	10.7868	83.0349	0.033	0.0000	0.0000	0
2022/08/18	R213	02/02/2023	10.43	Call	Bond Future	1,587.5600	1.5876	1,574.3400	1.5743	(0.833)	0	0	912
2022/08/18	R213	02/02/2023	10.22	Call	Bond Future	1,213.7300	1.2137	1,202.0800	1.2021	(0.960)	0	0	0
2022/08/18	R213	02/02/2023	10.23	Put	Bond Future	3,820.4000	3.8204	3,825.2000	3.8252	0.126	0	0	0
2022/08/18	R213	02/02/2023	9.16	Call	Bond Future	253.9200	0.2539	249.4300	0.2494	(1.768)	0	0	476
2022/08/18	R213	02/02/2023	9.16	Put	Bond Future	8,165.9800	8.1660	8,178.0100	8.1780	0.147	0	0	0
2022/08/18	R213	02/02/2023	10.01	Put	Bond Future	4,562.0600	4.5621	4,568.5500	4.5686	0.142	0	0	476
2022/08/18	R213	02/02/2023	10.21	Call	Bond Future	1,197.8800	1.1979	1,186.3100	1.1863	(0.966)	0	0	0
2022/08/18	R213	02/02/2023	10.21	Put	Bond Future	3,884.4400	3.8844	3,889.3900	3.8894	0.127	0	0	0
2022/08/18	R213	04/05/2023	10.75	Call	Bond Future	2,568.7200	2.5687	2,554.7100	2.5547	(0.545)	0	0	0
2022/08/18	R213	04/05/2023	10.75	Put	Bond Future	3,283.4100	3.2834	3,287.0300	3.2870	0.110	0	0	0
2022/08/18	R213	04/05/2023			Bond Future	10.9088	81.1098	10.9127	81.0922	0.036	0.0000	0.0000	0
2022/08/18	R213	04/05/2023	10.74	Call	Bond Future	2,546.5200	2.5465	2,532.5600	2.5326	(0.548)	0	0	0
2022/08/18	R213	04/05/2023	10.74	Put	Bond Future	3,306.5000	3.3065	3,310.1700	3.3102	0.111	0	0	0
2022/08/18	R213	04/05/2023	10.73	Call	Bond Future	2,524.1500	2.5241	2,510.2400	2.5102	(0.551)	0	0	0
2022/08/18	R213	04/05/2023	10.73	Put	Bond Future	3,329.4400	3.3294	3,333.1600	3.3332	0.112	0	0	0
2022/08/18	R213	03/08/2023	11.62	Put	Bond Future	2,264.9900	2.2650	2,267.0800	2.2671	0.092	0	0	0
2022/08/18	R213	03/08/2023	11.63	Call	Bond Future	4,856.0600	4.8561	4,839.6100	4.8396	(0.339)	0	0	0
2022/08/18	R213	03/08/2023			Bond Future	11.0206	82.7785	11.0248	82.7600	0.038	0.0000	0.0000	0
2022/08/18	R213	03/08/2023	11.62	Call	Bond Future	4,828.2400	4.8282	4,811.8200	4.8118	(0.340)	0	0	0
2022/08/18	R213	03/08/2023	11.63	Put	Bond Future	2,250.9500	2.2509	2,253.0100	2.2530	0.092	0	0	0
2022/08/18	R213	03/08/2023	11.61	Call	Bond Future	4,800.4700	4.8005	4,784.0700	4.7841	(0.342)	0	0	0
2022/08/18	R213	03/08/2023	11.61	Put	Bond Future	2,279.1200	2.2791	2,281.2300	2.2812	0.093	0	0	0
2022/08/18	R213	02/11/2023	11.13	Call	Bond Future	3,436.0900	3.4361	3,422.5600	3.4226	(0.394)	0	0	0
2022/08/18	R213	02/11/2023	11.13	Put	Bond Future	3,704.9200	3.7049	3,710.0400	3.7100	0.138	0	0	0
2022/08/18	R213	02/11/2023			Bond Future	11.1933	80.7240	11.1977	80.7054	0.039	0.0000	0.0000	0
2022/08/18	R213	02/11/2023	11.12	Call	Bond Future	3,413.4500	3.4135	3,399.9500	3.4000	(0.395)	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
2022/08/18	R213	02/11/2023	11.12	Put	Bond Future	3,724.8700	3.7249	3,730.0200	3.7300	0.138	0	0	0
2022/08/18	R213	02/11/2023	11.11	Call	Bond Future	3,390.8800	3.3909	3,377.4200	3.3774	(0.397)	0	0	0
2022/08/18	R213	02/11/2023	11.11	Put	Bond Future	3,744.9200	3.7449	3,750.1100	3.7501	0.139	0	0	0
2022/08/18	R214	03/11/2022	11.34	Call	Bond Future	2,171.0000	2.1710	2,132.2100	2.1322	(1.787)	0	0	0
2022/08/18	R214	03/11/2022	11.36	Put	Bond Future	1,604.1900	1.6042	1,612.9000	1.6129	0.543	0	0	0
2022/08/18	R214	03/11/2022			Bond Future	11.2435	64.7228	11.2523	64.6749	0.078	0.0000	0.0000	25,381
2022/08/18	R214	03/11/2022	11.34	Put	Bond Future	1,649.6200	1.6496	1,658.7500	1.6588	0.553	0	0	0
2022/08/18	R214	03/11/2022	11.35	Call	Bond Future	2,201.7300	2.2017	2,162.7200	2.1627	(1.772)	0	0	0
2022/08/18	R214	03/11/2022	11.35	Put	Bond Future	1,626.7200	1.6267	1,635.6300	1.6356	0.548	0	0	0
2022/08/18	R214	03/11/2022	11.36	Call	Bond Future	2,232.7700	2.2328	2,193.5600	2.1936	(1.756)	0	0	0
2022/08/18	R214	02/02/2023	11.07	Call	Bond Future	2,119.9400	2.1199	2,090.5800	2.0906	(1.385)	0	0	0
2022/08/18	R214	02/02/2023	11.07	Put	Bond Future	3,771.2900	3.7713	3,791.1100	3.7911	0.526	0	0	0
2022/08/18	R214	02/02/2023	11.08	Call	Bond Future	2,144.4100	2.1444	2,114.8800	2.1149	(1.377)	0	0	0
2022/08/18	R214	02/02/2023	11.08	Put	Bond Future	3,740.2400	3.7402	3,759.8900	3.7599	0.525	0	0	0
2022/08/18	R214	02/02/2023			Bond Future	11.3732	65.8288	11.3824	65.7796	0.081	0.0000	0.0000	64,507
2022/08/18	R214	02/02/2023	11.09	Call	Bond Future	2,169.0200	2.1690	2,139.3200	2.1393	(1.369)	0	0	0
2022/08/18	R214	02/02/2023	11.09	Put	Bond Future	3,709.3900	3.7094	3,728.8700	3.7289	0.525	0	0	0
2022/08/18	R214	04/05/2023	11.36	Call	Bond Future	3,271.6800	3.2717	3,239.5100	3.2395	(0.983)	0	0	0
2022/08/18	R214	04/05/2023	11.36	Put	Bond Future	3,876.9700	3.8770	3,895.5100	3.8955	0.478	0	0	0
2022/08/18	R214	04/05/2023	11.37	Call	Bond Future	3,298.5300	3.2985	3,266.2300	3.2662	(0.979)	0	0	0
2022/08/18	R214	04/05/2023	11.37	Put	Bond Future	3,850.4300	3.8504	3,868.8400	3.8688	0.478	0	0	0
2022/08/18	R214	04/05/2023			Bond Future	11.4741	63.8076	11.4838	63.7568	0.084	0.0000	0.0000	0
2022/08/18	R214	04/05/2023	11.38	Call	Bond Future	3,325.4700	3.3255	3,293.0400	3.2930	(0.975)	0	0	0
2022/08/18	R214	04/05/2023	11.38	Put	Bond Future	3,824.0500	3.8240	3,842.3300	3.8423	0.478	0	0	0
2022/08/18	R214	03/08/2023	12.14	Call	Bond Future	5,851.8600	5.8519	5,812.7500	5.8127	(0.668)	0	0	0
2022/08/18	R214	03/08/2023	12.14	Put	Bond Future	2,969.1400	2.9691	2,982.2200	2.9822	0.441	0	0	0
2022/08/18	R214	03/08/2023	12.15	Call	Bond Future	5,882.9200	5.8829	5,843.7300	5.8437	(0.666)	0	0	0
2022/08/18	R214	03/08/2023	12.15	Put	Bond Future	2,951.9700	2.9520	2,964.9700	2.9650	0.440	0	0	0
2022/08/18	R214	03/08/2023			Bond Future	11.5644	65.1210	11.5744	65.0688	0.087	0.0000	0.0000	0
2022/08/18	R214	03/08/2023	12.16	Call	Bond Future	5,913.7800	5.9138	5,874.5100	5.8745	(0.664)	0	0	0
2022/08/18	R214	03/08/2023	12.16	Put	Bond Future	2,934.6700	2.9347	2,947.5900	2.9476	0.440	0	0	0
2022/08/18	R214	02/11/2023	11.45	Put	Bond Future	5,145.9800	5.1460	5,167.9700	5.1680	0.427	0	0	0
2022/08/18	R214	02/11/2023	11.46	Call	Bond Future	3,913.2900	3.9133	3,882.2000	3.8822	(0.794)	0	0	0
2022/08/18	R214	02/11/2023	11.46	Put	Bond Future	5,118.2900	5.1183	5,140.1800	5.1402	0.428	0	0	0
2022/08/18	R214	02/11/2023			Bond Future	11.6924	63.0009	11.7028	62.9480	0.089	0.0000	0.0000	0
2022/08/18	R214	02/11/2023	11.45	Call	Bond Future	3,888.3300	3.8883	3,857.3400	3.8573	(0.797)	0	0	0
2022/08/18	R214	02/11/2023	11.47	Call	Bond Future	3,938.0400	3.9380	3,906.8500	3.9069	(0.792)	0	0	0
2022/08/18	R214	02/11/2023	11.47	Put	Bond Future	5,090.4500	5.0905	5,112.2400	5.1122	0.428	0	0	0
2022/08/18	R248	03/11/2022	10.70	Call	Bond Future	877.9800	0.8780	822.9300	0.8229	(6.270)	0	0	1,350
2022/08/18	R248	03/11/2022	10.70	Put	Bond Future	4,633.1000	4.6331	4,744.0900	4.7441	2.396	0	0	0
2022/08/18	R248	03/11/2022	11.20	Call	Bond Future	2,271.2800	2.2713	2,173.7000	2.1737	(4.296)	0	0	0
2022/08/18	R248	03/11/2022	11.20	Put	Bond Future	2,458.6700	2.4587	2,527.1300	2.5271	2.784	0	0	0
2022/08/18	R248	03/11/2022	11.30	Put	Bond Future	2,143.4200	2.1434	2,204.1700	2.2042	2.834	0	0	0
2022/08/18	R248	03/11/2022	11.31	Put	Bond Future	2,113.9600	2.1140	2,173.9600	2.1740	2.838	0	0	0
2022/08/18	R248	03/11/2022	11.32	Call	Bond Future	2,714.0800	2.7141	2,607.3000	2.6073	(3.934)	0	0	0
2022/08/18	R248	03/11/2022			Bond Future	11.2273	80.9645	11.2517	80.7984	0.217	0.0000	0.0000	258,880

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/18	R248	03/11/2022	10.00	Call	Bond Future	122.5900	0.1226	110.1000	0.1101	(10.188)	0	0	1,350
2022/08/18	R248	03/11/2022	10.00	Put	Bond Future	9,358.4300	9.3584	9,511.9800	9.5120	1.641	0	0	0
2022/08/18	R248	03/11/2022	11.90	Call	Bond Future	5,273.1100	5.2731	5,133.1600	5.1332	(2.654)	0	0	0
2022/08/18	R248	03/11/2022	11.90	Put	Bond Future	895.7600	0.8958	921.8500	0.9219	2.913	0	0	0
2022/08/18	R248	03/11/2022	11.30	Call	Bond Future	2,637.6900	2.6377	2,532.4000	2.5324	(3.992)	0	0	0
2022/08/18	R248	03/11/2022	11.31	Call	Bond Future	2,675.8300	2.6758	2,569.7900	2.5698	(3.963)	0	0	0
2022/08/18	R248	03/11/2022	11.32	Put	Bond Future	2,084.7100	2.0847	2,143.9700	2.1440	2.843	0	0	0
2022/08/18	R248	02/02/2023	11.08	Call	Bond Future	2,747.1200	2.7471	2,662.9900	2.6630	(3.062)	0	0	0
2022/08/18	R248	02/02/2023	11.08	Put	Bond Future	4,635.4700	4.6355	4,720.7700	4.7208	1.840	0	0	0
2022/08/18	R248	02/02/2023	11.10	Put	Bond Future	4,558.7500	4.5588	4,642.9600	4.6430	1.847	0	0	0
2022/08/18	R248	02/02/2023			Bond Future	11.3560	82.3481	11.3813	82.1786	0.223	0.0000	0.0000	0
2022/08/18	R248	02/02/2023	11.07	Call	Bond Future	2,715.9800	2.7160	2,632.4100	2.6324	(3.077)	0	0	0
2022/08/18	R248	02/02/2023	11.07	Put	Bond Future	4,674.2300	4.6742	4,760.0900	4.7601	1.837	0	0	0
2022/08/18	R248	02/02/2023	11.10	Call	Bond Future	2,809.9000	2.8099	2,724.6800	2.7247	(3.033)	0	0	2,700
2022/08/18	R248	02/02/2023	10.40	Call	Bond Future	1,090.9100	1.0909	1,044.5400	1.0445	(4.251)	0	0	2,700
2022/08/18	R248	02/02/2023	10.40	Put	Bond Future	7,983.9800	7.9840	8,107.0400	8.1070	1.541	0	0	0
2022/08/18	R248	02/02/2023	11.06	Call	Bond Future	2,685.0200	2.6850	2,602.0000	2.6020	(3.092)	0	0	0
2022/08/18	R248	02/02/2023	11.06	Put	Bond Future	4,713.2900	4.7133	4,799.7000	4.7997	1.833	0	0	0
2022/08/18	R248	04/05/2023	11.35	Call	Bond Future	4,141.0700	4.1411	4,045.7300	4.0457	(2.302)	0	0	0
2022/08/18	R248	04/05/2023	11.35	Put	Bond Future	4,844.4000	4.8444	4,922.5400	4.9225	1.613	0	0	0
2022/08/18	R248	04/05/2023			Bond Future	11.4558	79.5059	11.4821	79.3325	0.230	0.0000	0.0000	0
2022/08/18	R248	04/05/2023	11.33	Call	Bond Future	4,073.8500	4.0738	3,979.3700	3.9794	(2.319)	0	0	0
2022/08/18	R248	04/05/2023	11.33	Put	Bond Future	4,911.4500	4.9114	4,990.4500	4.9905	1.608	0	0	0
2022/08/18	R248	04/05/2023	11.34	Call	Bond Future	4,107.4000	4.1074	4,012.4900	4.0125	(2.311)	0	0	0
2022/08/18	R248	04/05/2023	11.34	Put	Bond Future	4,877.8200	4.8778	4,956.3900	4.9564	1.611	0	0	0
2022/08/18	R248	03/08/2023	12.11	Call	Bond Future	7,294.6400	7.2946	7,174.7700	7.1748	(1.643)	0	0	0
2022/08/18	R248	03/08/2023	12.11	Put	Bond Future	3,765.2000	3.7652	3,822.9200	3.8229	1.533	0	0	0
2022/08/18	R248	03/08/2023			Bond Future	11.5449	81.1429	11.5722	80.9653	0.237	0.0000	0.0000	0
2022/08/18	R248	03/08/2023	12.09	Call	Bond Future	7,218.2400	7.2182	7,098.9600	7.0990	(1.652)	0	0	0
2022/08/18	R248	03/08/2023	12.09	Put	Bond Future	3,808.8300	3.8088	3,867.1400	3.8671	1.531	0	0	0
2022/08/18	R248	03/08/2023	12.10	Call	Bond Future	7,256.5600	7.2566	7,136.9900	7.1370	(1.648)	0	0	0
2022/08/18	R248	03/08/2023	12.10	Put	Bond Future	3,787.0900	3.7871	3,845.1100	3.8451	1.532	0	0	0
2022/08/18	R248	02/11/2023	11.47	Call	Bond Future	5,102.4100	5.1024	5,006.1100	5.0061	(1.887)	0	0	0
2022/08/18	R248	02/11/2023	11.48	Call	Bond Future	5,134.6900	5.1347	5,038.0400	5.0380	(1.882)	0	0	0
2022/08/18	R248	02/11/2023	11.49	Put	Bond Future	6,340.6900	6.3407	6,424.2900	6.4243	1.318	0	0	0
2022/08/18	R248	02/11/2023			Bond Future	11.6715	78.1712	11.6998	77.9906	0.243	0.0000	0.0000	0
2022/08/18	R248	02/11/2023	11.47	Put	Bond Future	6,407.6800	6.4077	6,491.9700	6.4920	1.315	0	0	0
2022/08/18	R248	02/11/2023	11.48	Put	Bond Future	6,374.2700	6.3743	6,458.2100	6.4582	1.317	0	0	0
2022/08/18	R248	02/11/2023	11.49	Call	Bond Future	5,166.7100	5.1667	5,069.7200	5.0697	(1.877)	0	0	0

Total

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