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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/08/2022 TO 19/08/2022

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
2022/08/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/19	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/19	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/19	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/19	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/19	2025	03/11/2022		Bond Future	166.2592	166.2592	166.5519	166.5519	0.176	0.0000	0.0000	7,566
2022/08/19	2025	02/02/2023		Bond Future	167.4402	167.4402	167.7370	167.7370	0.177	0.0000	0.0000	1,918
2022/08/19	2025	04/05/2023		Bond Future	170.7184	170.7184	171.0195	171.0195	0.176	0.0000	0.0000	0
2022/08/19	2025	03/08/2023		Bond Future	172.4981	172.4981	172.8050	172.8050	0.178	0.0000	0.0000	0
2022/08/19	2025	02/11/2023		Bond Future	175.6519	175.6519	175.9647	175.9647	0.178	0.0000	0.0000	0
2022/08/19	2029	03/11/2022		Bond Future	120.7726	120.7726	120.8639	120.8639	0.076	0.0000	0.0000	1,519
2022/08/19	2029	02/02/2023		Bond Future	122.8652	122.8652	122.9572	122.9572	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
2022/08/19	2029	04/05/2023			Bond Future	123.9716	123.9716	124.0646	124.0646	0.075	0.0000	0.0000	0
2022/08/19	2029	03/08/2023			Bond Future	126.5442	126.5442	126.6383	126.6383	0.074	0.0000	0.0000	0
2022/08/19	2029	02/11/2023			Bond Future	127.5141	127.5141	127.6101	127.6101	0.075	0.0000	0.0000	0
2022/08/19	2030	03/11/2022	9.70	Call	Bond Future	434.8300	0.4348	325.9700	0.3260	(25.035)	0	0	500
2022/08/19	2030	03/11/2022	9.70	Put	Bond Future	3,288.5600	3.2886	3,699.4600	3.6995	12.495	0	0	0
2022/08/19	2030	03/11/2022	10.10	Call	Bond Future	1,058.2500	1.0583	851.6500	0.8517	(19.523)	0	0	0
2022/08/19	2030	03/11/2022	10.10	Put	Bond Future	2,006.8800	2.0069	2,320.0400	2.3200	15.604	0	0	0
2022/08/19	2030	03/11/2022	10.20	Put	Bond Future	1,752.4300	1.7524	2,039.2700	2.0393	16.368	0	0	0
2022/08/19	2030	03/11/2022			Bond Future	10.3032	90.6084	10.4158	90.0886	1.092	0.0000	0.0000	66,787
2022/08/19	2030	03/11/2022	10.08	Call	Bond Future	1,018.1900	1.0182	816.8400	0.8168	(19.775)	0	0	0
2022/08/19	2030	03/11/2022	10.08	Put	Bond Future	2,060.8700	2.0609	2,379.2800	2.3793	15.450	0	0	0
2022/08/19	2030	03/11/2022	10.09	Call	Bond Future	1,038.0200	1.0380	834.0500	0.8341	(19.650)	0	0	0
2022/08/19	2030	03/11/2022	10.09	Put	Bond Future	2,033.6600	2.0337	2,349.4500	2.3494	15.528	0	0	0
2022/08/19	2030	03/11/2022	10.20	Call	Bond Future	1,272.1800	1.2722	1,039.2600	1.0393	(18.309)	0	0	500
2022/08/19	2030	03/11/2022	11.57	Call	Bond Future	5,833.6100	5.8336	5,362.1900	5.3622	(8.081)	0	0	0
2022/08/19	2030	03/11/2022	11.57	Put	Bond Future	200.6300	0.2006	248.9700	0.2490	24.094	0	0	500
2022/08/19	2030	02/02/2023	11.16	Put	Bond Future	1,175.6500	1.1756	1,332.7600	1.3328	13.364	0	0	388
2022/08/19	2030	02/02/2023	11.35	Call	Bond Future	4,832.3200	4.8323	4,437.5200	4.4375	(8.170)	0	0	5,000
2022/08/19	2030	02/02/2023	11.35	Put	Bond Future	973.8100	0.9738	1,108.2800	1.1083	13.809	0	0	0
2022/08/19	2030	02/02/2023	9.99	Call	Bond Future	1,300.6200	1.3006	1,113.7000	1.1137	(14.372)	0	0	0
2022/08/19	2030	02/02/2023	10.00	Call	Bond Future	1,317.6200	1.3176	1,129.0100	1.1290	(14.314)	0	0	0
2022/08/19	2030	02/02/2023	10.01	Put	Bond Future	3,409.2800	3.4093	3,748.2400	3.7482	9.942	0	0	0
2022/08/19	2030	02/02/2023	9.80	Call	Bond Future	1,003.4600	1.0035	847.8500	0.8478	(15.507)	0	0	0
2022/08/19	2030	02/02/2023	9.94	Put	Bond Future	3,616.2200	3.6162	3,966.9500	3.9669	9.699	0	0	102
2022/08/19	2030	02/02/2023	9.20	Call	Bond Future	401.7800	0.4018	325.4400	0.3254	(19.000)	0	0	0
2022/08/19	2030	02/02/2023	9.20	Put	Bond Future	6,320.2100	6.3202	6,773.1400	6.7731	7.166	0	0	0
2022/08/19	2030	02/02/2023	9.66	Call	Bond Future	821.7500	0.8217	687.5600	0.6876	(16.330)	0	0	0
2022/08/19	2030	02/02/2023	9.66	Put	Bond Future	4,532.2700	4.5323	4,927.3500	4.9274	8.717	0	0	102
2022/08/19	2030	02/02/2023	8.81	Put	Bond Future	8,065.8200	8.0658	8,549.1400	8.5491	5.992	0	0	0
2022/08/19	2030	02/02/2023	9.04	Call	Bond Future	317.0500	0.3170	254.6700	0.2547	(19.675)	0	0	0
2022/08/19	2030	02/02/2023	9.04	Put	Bond Future	7,019.1100	7.0191	7,486.0000	7.4860	6.652	0	0	0
2022/08/19	2030	02/02/2023	9.08	Put	Bond Future	6,842.0700	6.8421	7,305.6700	7.3057	6.776	0	0	0
2022/08/19	2030	02/02/2023			Bond Future	10.4654	88.1510	10.5838	87.6217	1.131	0.0000	0.0000	5,200
2022/08/19	2030	02/02/2023	11.55	Call	Bond Future	5,497.9600	5.4980	5,082.1600	5.0822	(7.563)	0	0	5,000
2022/08/19	2030	02/02/2023	11.55	Put	Bond Future	797.0500	0.7970	910.5200	0.9105	14.236	0	0	0
2022/08/19	2030	02/02/2023	11.12	Call	Bond Future	4,099.1700	4.0992	3,732.1200	3.7321	(8.954)	0	0	0
2022/08/19	2030	02/02/2023	11.12	Put	Bond Future	1,222.8900	1.2229	1,385.1100	1.3851	13.265	0	0	0
2022/08/19	2030	02/02/2023	11.16	Call	Bond Future	4,223.8000	4.2238	3,851.6400	3.8516	(8.811)	0	0	0
2022/08/19	2030	02/02/2023	9.99	Put	Bond Future	3,467.4100	3.4674	3,809.7600	3.8098	9.873	0	0	0
2022/08/19	2030	02/02/2023	10.00	Put	Bond Future	3,438.1500	3.4381	3,778.8100	3.7788	9.908	0	0	0
2022/08/19	2030	02/02/2023	10.01	Call	Bond Future	1,334.9900	1.3350	1,144.6800	1.1447	(14.256)	0	0	0
2022/08/19	2030	02/02/2023	9.80	Put	Bond Future	4,055.0200	4.0550	4,428.6800	4.4287	9.215	0	0	0
2022/08/19	2030	02/02/2023	9.83	Call	Bond Future	1,047.1300	1.0471	886.6800	0.8867	(15.323)	0	0	388
2022/08/19	2030	02/02/2023	9.83	Put	Bond Future	3,958.2600	3.9583	4,327.0800	4.3271	9.318	0	0	0
2022/08/19	2030	02/02/2023	9.94	Call	Bond Future	1,217.6500	1.2177	1,039.1100	1.0391	(14.663)	0	0	0
2022/08/19	2030	02/02/2023	9.79	Call	Bond Future	989.1800	0.9892	835.1700	0.8352	(15.569)	0	0	0
2022/08/19	2030	02/02/2023	9.79	Put	Bond Future	4,087.6100	4.0876	4,462.8700	4.4629	9.180	0	0	0

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2022/08/19	2030	02/02/2023	8.81	Call	Bond Future	222.8400	0.2228	176.8900	0.1769	(20.620)	0	0	102
2022/08/19	2030	02/02/2023	9.08	Call	Bond Future	336.6900	0.3367	271.0200	0.2710	(19.505)	0	0	388
2022/08/19	2030	04/05/2023	11.34	Call	Bond Future	4,731.5000	4.7315	4,364.1900	4.3642	(7.763)	0	0	0
2022/08/19	2030	04/05/2023	11.34	Put	Bond Future	1,576.4500	1.5765	1,749.4500	1.7494	10.974	0	0	150
2022/08/19	2030	04/05/2023	10.42	Call	Bond Future	2,340.7600	2.3408	2,090.6100	2.0906	(10.687)	0	0	479
2022/08/19	2030	04/05/2023	10.42	Put	Bond Future	3,120.0400	3.1200	3,410.2000	3.4102	9.300	0	0	0
2022/08/19	2030	04/05/2023	10.52	Call	Bond Future	2,560.2900	2.5603	2,296.0200	2.2960	(10.322)	0	0	0
2022/08/19	2030	04/05/2023	10.52	Put	Bond Future	2,900.8700	2.9009	3,176.9100	3.1769	9.516	0	0	0
2022/08/19	2030	04/05/2023	10.53	Call	Bond Future	2,583.1000	2.5831	2,317.4100	2.3174	(10.286)	0	0	0
2022/08/19	2030	04/05/2023	10.53	Put	Bond Future	2,879.9600	2.8800	3,154.5800	3.1546	9.536	0	0	0
2022/08/19	2030	04/05/2023	9.67	Call	Bond Future	1,072.0900	1.0721	925.6200	0.9256	(13.662)	0	0	479
2022/08/19	2030	04/05/2023	9.67	Put	Bond Future	5,230.9200	5.2309	5,624.7600	5.6248	7.529	0	0	0
2022/08/19	2030	04/05/2023	9.78	Call	Bond Future	1,216.1100	1.2161	1,055.4500	1.0555	(13.211)	0	0	388
2022/08/19	2030	04/05/2023	9.78	Put	Bond Future	4,869.2400	4.8692	5,248.8900	5.2489	7.797	0	0	0
2022/08/19	2030	04/05/2023	10.00	Call	Bond Future	1,540.8100	1.5408	1,350.5400	1.3505	(12.349)	0	0	1,080
2022/08/19	2030	04/05/2023	10.00	Put	Bond Future	4,192.9800	4.1930	4,543.0200	4.5430	8.348	0	0	0
2022/08/19	2030	04/05/2023	9.03	Call	Bond Future	514.5300	0.5145	433.1500	0.4331	(15.816)	0	0	388
2022/08/19	2030	04/05/2023	9.03	Put	Bond Future	7,686.3500	7.6863	8,145.2800	8.1453	5.971	0	0	0
2022/08/19	2030	04/05/2023	9.58	Put	Bond Future	5,538.5600	5.5386	5,943.6100	5.9436	7.313	0	0	0
2022/08/19	2030	04/05/2023			Bond Future	10.5981	89.8611	10.7227	89.3208	1.176	0.0000	0.0000	0
2022/08/19	2030	04/05/2023	12.57	Call	Bond Future	8,680.7200	8.6807	8,216.2700	8.2163	(5.350)	0	0	0
2022/08/19	2030	04/05/2023	12.57	Put	Bond Future	605.5400	0.6055	681.4000	0.6814	12.528	0	0	350
2022/08/19	2030	04/05/2023	11.62	Call	Bond Future	5,583.0800	5.5831	5,187.7100	5.1877	(7.082)	0	0	0
2022/08/19	2030	04/05/2023	11.62	Put	Bond Future	1,274.7600	1.2748	1,419.7000	1.4197	11.370	0	0	388
2022/08/19	2030	04/05/2023	12.04	Call	Bond Future	6,925.6200	6.9256	6,495.2300	6.4952	(6.214)	0	0	0
2022/08/19	2030	04/05/2023	12.04	Put	Bond Future	924.5800	0.9246	1,034.5000	1.0345	11.889	0	0	1,080
2022/08/19	2030	04/05/2023	12.50	Call	Bond Future	8,455.3400	8.4553	7,995.3500	7.9953	(5.440)	0	0	0
2022/08/19	2030	04/05/2023	12.50	Put	Bond Future	650.2200	0.6502	730.5400	0.7305	12.353	0	0	479
2022/08/19	2030	04/05/2023	10.54	Call	Bond Future	2,606.0000	2.6060	2,338.9100	2.3389	(10.249)	0	0	0
2022/08/19	2030	04/05/2023	10.54	Put	Bond Future	2,859.1700	2.8592	3,132.3900	3.1324	9.556	0	0	0
2022/08/19	2030	04/05/2023	10.65	Call	Bond Future	2,864.2600	2.8643	2,581.9400	2.5819	(9.857)	0	0	350
2022/08/19	2030	04/05/2023	10.65	Put	Bond Future	2,638.6300	2.6386	2,896.6200	2.8966	9.777	0	0	0
2022/08/19	2030	04/05/2023	9.58	Call	Bond Future	963.3500	0.9633	828.0900	0.8281	(14.041)	0	0	150
2022/08/19	2030	03/08/2023	12.89	Call	Bond Future	9,317.4500	9.3175	8,848.3700	8.8484	(5.034)	0	0	0
2022/08/19	2030	03/08/2023	12.89	Put	Bond Future	736.8800	0.7369	819.8500	0.8198	11.260	0	0	350
2022/08/19	2030	03/08/2023	11.34	Call	Bond Future	4,696.8100	4.6968	4,345.0900	4.3451	(7.488)	0	0	0
2022/08/19	2030	03/08/2023	11.34	Put	Bond Future	2,125.4500	2.1254	2,325.7800	2.3258	9.425	0	0	0
2022/08/19	2030	03/08/2023	11.35	Call	Bond Future	4,724.0000	4.7240	4,371.2700	4.3713	(7.467)	0	0	0
2022/08/19	2030	03/08/2023	11.36	Put	Bond Future	2,099.0400	2.0990	2,297.3700	2.2974	9.449	0	0	0
2022/08/19	2030	03/08/2023	10.40	Call	Bond Future	2,431.7200	2.4317	2,188.6200	2.1886	(9.997)	0	0	1,012
2022/08/19	2030	03/08/2023	10.65	Call	Bond Future	2,965.5100	2.9655	2,691.3100	2.6913	(9.246)	0	0	350
2022/08/19	2030	03/08/2023	10.65	Put	Bond Future	3,255.2200	3.2552	3,533.0700	3.5331	8.536	0	0	0
2022/08/19	2030	03/08/2023			Bond Future	10.7186	87.7021	10.8500	87.1500	1.226	0.0000	0.0000	0
2022/08/19	2030	03/08/2023	12.59	Call	Bond Future	8,413.1400	8.4131	7,962.6900	7.9627	(5.354)	0	0	0
2022/08/19	2030	03/08/2023	12.59	Put	Bond Future	952.4500	0.9525	1,054.0500	1.0541	10.667	0	0	1,012
2022/08/19	2030	03/08/2023	11.35	Put	Bond Future	2,112.0500	2.1121	2,311.3700	2.3114	9.437	0	0	0
2022/08/19	2030	03/08/2023	11.36	Call	Bond Future	4,751.5600	4.7516	4,397.8400	4.3978	(7.444)	0	0	0
2022/08/19	2030	03/08/2023	10.40	Put	Bond Future	3,787.9500	3.7880	4,096.9000	4.0969	8.156	0	0	0

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2022/08/19	2030	02/11/2023	10.81	Call	Bond Future	3,157.5100	3.1575	2,879.0800	2.8791	(8.818)	0	0	0
2022/08/19	2030	02/11/2023	10.81	Put	Bond Future	3,495.1200	3.4951	3,778.4900	3.7785	8.108	0	0	0
2022/08/19	2030	02/11/2023	10.80	Call	Bond Future	3,135.3700	3.1354	2,858.0700	2.8581	(8.844)	0	0	0
2022/08/19	2030	02/11/2023	10.80	Put	Bond Future	3,513.9200	3.5139	3,798.4200	3.7984	8.096	0	0	0
2022/08/19	2030	02/11/2023			Bond Future	10.8927	89.2831	11.0312	88.7213	1.271	0.0000	0.0000	0
2022/08/19	2030	02/11/2023	10.82	Call	Bond Future	3,179.3300	3.1793	2,899.7800	2.8998	(8.793)	0	0	0
2022/08/19	2030	02/11/2023	10.82	Put	Bond Future	3,476.0200	3.4760	3,758.2700	3.7583	8.120	0	0	0
2022/08/19	2032	03/11/2022	9.31	Put	Bond Future	8,062.2900	8.0623	8,659.5200	8.6595	7.408	0	0	0
2022/08/19	2032	03/11/2022	9.36	Call	Bond Future	47.4200	0.0474	29.9300	0.0299	(36.883)	0	0	454
2022/08/19	2032	03/11/2022	9.36	Put	Bond Future	7,775.2500	7.7752	8,369.9300	8.3699	7.648	0	0	0
2022/08/19	2032	03/11/2022	9.46	Put	Bond Future	7,208.7700	7.2088	7,797.2500	7.7973	8.163	0	0	0
2022/08/19	2032	03/11/2022	10.56	Put	Bond Future	2,279.9400	2.2799	2,642.7500	2.6427	15.913	0	0	180
2022/08/19	2032	03/11/2022	9.92	Call	Bond Future	280.5300	0.2805	199.6000	0.1996	(28.849)	0	0	750
2022/08/19	2032	03/11/2022	9.92	Put	Bond Future	4,789.9800	4.7900	5,321.2200	5.3212	11.091	0	0	0
2022/08/19	2032	03/11/2022	10.11	Put	Bond Future	3,923.9900	3.9240	4,413.7800	4.4138	12.482	0	0	454
2022/08/19	2032	03/11/2022	10.16	Call	Bond Future	536.4200	0.5364	401.6700	0.4017	(25.120)	0	0	0
2022/08/19	2032	03/11/2022	10.16	Put	Bond Future	3,711.4000	3.7114	4,188.8200	4.1888	12.864	0	0	180
2022/08/19	2032	03/11/2022			Bond Future	10.7508	86.3035	10.8680	85.6913	1.091	0.0000	0.0000	157,131
2022/08/19	2032	03/11/2022	9.31	Call	Bond Future	39.7900	0.0398	24.8500	0.0248	(37.547)	0	0	180
2022/08/19	2032	03/11/2022	9.46	Call	Bond Future	66.6200	0.0666	42.9300	0.0429	(35.560)	0	0	500
2022/08/19	2032	03/11/2022	11.55	Call	Bond Future	4,590.8000	4.5908	4,096.7700	4.0968	(10.761)	0	0	0
2022/08/19	2032	03/11/2022	11.55	Put	Bond Future	531.7000	0.5317	649.8400	0.6498	22.219	0	0	500
2022/08/19	2032	03/11/2022	12.30	Call	Bond Future	7,788.4900	7.7885	7,214.8800	7.2149	(7.365)	0	0	0
2022/08/19	2032	03/11/2022	12.30	Put	Bond Future	152.0900	0.1521	190.6500	0.1907	25.353	0	0	750
2022/08/19	2032	03/11/2022	10.66	Call	Bond Future	1,519.2700	1.5193	1,239.6100	1.2396	(18.408)	0	0	0
2022/08/19	2032	03/11/2022	10.66	Put	Bond Future	1,997.0800	1.9971	2,329.5900	2.3296	16.650	0	0	0
2022/08/19	2032	03/11/2022	10.67	Call	Bond Future	1,545.5100	1.5455	1,262.8300	1.2628	(18.290)	0	0	750
2022/08/19	2032	03/11/2022	10.67	Put	Bond Future	1,970.5000	1.9705	2,299.9900	2.3000	16.721	0	0	0
2022/08/19	2032	03/11/2022	11.45	Call	Bond Future	4,188.9200	4.1889	3,712.0100	3.7120	(11.385)	0	0	0
2022/08/19	2032	03/11/2022	11.45	Put	Bond Future	623.3800	0.6234	758.6400	0.7586	21.698	0	0	7,500
2022/08/19	2032	03/11/2022	10.21	Call	Bond Future	605.2900	0.6053	457.6400	0.4576	(24.393)	0	0	500
2022/08/19	2032	03/11/2022	10.21	Put	Bond Future	3,505.5500	3.5056	3,970.0700	3.9701	13.251	0	0	0
2022/08/19	2032	03/11/2022	10.49	Call	Bond Future	1,112.7300	1.1127	884.5900	0.8846	(20.503)	0	0	0
2022/08/19	2032	03/11/2022	10.49	Put	Bond Future	2,495.2100	2.4952	2,879.2400	2.8792	15.391	0	0	454
2022/08/19	2032	03/11/2022	10.56	Call	Bond Future	1,271.4900	1.2715	1,022.1300	1.0221	(19.612)	0	0	0
2022/08/19	2032	03/11/2022	10.11	Call	Bond Future	473.1700	0.4732	350.7900	0.3508	(25.864)	0	0	0
2022/08/19	2032	02/02/2023	11.69	Call	Bond Future	5,207.7900	5.2078	4,761.0200	4.7610	(8.579)	0	0	0
2022/08/19	2032	02/02/2023	11.69	Put	Bond Future	1,338.8100	1.3388	1,515.3200	1.5153	13.184	0	0	0
2022/08/19	2032	02/02/2023	10.40	Call	Bond Future	1,508.5600	1.5086	1,290.2100	1.2902	(14.474)	0	0	0
2022/08/19	2032	02/02/2023	10.40	Put	Bond Future	4,163.1600	4.1632	4,568.0900	4.5681	9.727	0	0	0
2022/08/19	2032	02/02/2023	10.50	Call	Bond Future	1,712.1100	1.7121	1,474.2200	1.4742	(13.895)	0	0	0
2022/08/19	2032	02/02/2023	10.50	Put	Bond Future	3,836.6300	3.8366	4,222.0200	4.2220	10.045	0	0	454
2022/08/19	2032	02/02/2023	10.67	Call	Bond Future	2,097.2700	2.0973	1,825.8000	1.8258	(12.944)	0	0	750
2022/08/19	2032	02/02/2023	10.67	Put	Bond Future	3,330.3600	3.3304	3,682.1700	3.6822	10.564	0	0	0
2022/08/19	2032	02/02/2023	10.22	Call	Bond Future	1,182.1600	1.1822	998.1300	0.9981	(15.567)	0	0	500
2022/08/19	2032	02/02/2023	10.22	Put	Bond Future	4,801.6700	4.8017	5,240.9200	5.2409	9.148	0	0	0
2022/08/19	2032	02/02/2023	9.47	Call	Bond Future	368.2300	0.3682	294.4000	0.2944	(20.050)	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
2022/08/19	2032	02/02/2023	9.47	Put	Bond Future	8,162.1300	8.1621	8,711.5800	8.7116	6.732	0	0	0
2022/08/19	2032	02/02/2023	9.92	Call	Bond Future	757.7300	0.7577	625.5500	0.6255	(17.444)	0	0	750
2022/08/19	2032	02/02/2023	9.92	Put	Bond Future	6,016.7700	6.0168	6,507.8700	6.5079	8.162	0	0	0
2022/08/19	2032	02/02/2023			Bond Future	10.9090	87.7788	11.0316	87.1555	1.124	0.0000	0.0000	18
2022/08/19	2032	02/02/2023	11.84	Call	Bond Future	5,748.2400	5.7482	5,281.9700	5.2820	(8.112)	0	0	0
2022/08/19	2032	02/02/2023	11.84	Put	Bond Future	1,163.2000	1.1632	1,320.2100	1.3202	13.498	0	0	500
2022/08/19	2032	02/02/2023	12.75	Call	Bond Future	9,239.1900	9.2392	8,689.1600	8.6892	(5.953)	0	0	0
2022/08/19	2032	02/02/2023	12.75	Put	Bond Future	487.0000	0.4870	560.2500	0.5602	15.041	0	0	750
2022/08/19	2032	02/02/2023	10.38	Call	Bond Future	1,469.7500	1.4697	1,255.2900	1.2553	(14.592)	0	0	0
2022/08/19	2032	02/02/2023	10.38	Put	Bond Future	4,230.8700	4.2309	4,639.6900	4.6397	9.663	0	0	0
2022/08/19	2032	02/02/2023	10.39	Call	Bond Future	1,489.0800	1.4891	1,272.6700	1.2727	(14.533)	0	0	0
2022/08/19	2032	02/02/2023	10.39	Put	Bond Future	4,196.9200	4.1969	4,603.7900	4.6038	9.694	0	0	0
2022/08/19	2032	02/02/2023	10.16	Call	Bond Future	1,086.9100	1.0869	913.7800	0.9138	(15.929)	0	0	0
2022/08/19	2032	02/02/2023	10.16	Put	Bond Future	5,031.1700	5.0312	5,481.3200	5.4813	8.947	0	0	454
2022/08/19	2032	02/02/2023	9.31	Call	Bond Future	281.7500	0.2818	222.8900	0.2229	(20.891)	0	0	454
2022/08/19	2032	02/02/2023	9.31	Put	Bond Future	8,999.4000	8.9994	9,563.8200	9.5638	6.272	0	0	0
2022/08/19	2032	04/05/2023	10.89	Call	Bond Future	2,916.1900	2.9162	2,612.4800	2.6125	(10.415)	0	0	0
2022/08/19	2032	04/05/2023	10.89	Put	Bond Future	3,655.6100	3.6556	3,988.0800	3.9881	9.095	0	0	0
2022/08/19	2032	04/05/2023	11.37	Call	Bond Future	4,246.9900	4.2470	3,870.4300	3.8704	(8.867)	0	0	400
2022/08/19	2032	04/05/2023	13.43	Call	Bond Future	11,416.0800	11.4161	10,847.5300	10.8475	(4.980)	0	0	0
2022/08/19	2032	04/05/2023	13.43	Put	Bond Future	522.2900	0.5223	589.9200	0.5899	12.949	0	0	400
2022/08/19	2032	04/05/2023			Bond Future	11.0374	85.3200	11.1656	84.6838	1.161	0.0000	0.0000	0
2022/08/19	2032	04/05/2023	11.37	Put	Bond Future	2,609.4100	2.6094	2,869.0300	2.8690	9.949	0	0	0
2022/08/19	2032	04/05/2023	10.62	Call	Bond Future	2,282.8000	2.2828	2,022.6400	2.0226	(11.397)	0	0	400
2022/08/19	2032	04/05/2023	10.62	Put	Bond Future	4,398.9300	4.3989	4,774.9500	4.7750	8.548	0	0	0
2022/08/19	2032	04/05/2023	10.87	Call	Bond Future	2,866.0500	2.8661	2,565.5400	2.5655	(10.485)	0	0	0
2022/08/19	2032	04/05/2023	10.87	Put	Bond Future	3,706.4500	3.7064	4,042.1200	4.0421	9.056	0	0	0
2022/08/19	2032	04/05/2023	10.88	Call	Bond Future	2,890.9200	2.8909	2,588.8200	2.5888	(10.450)	0	0	0
2022/08/19	2032	04/05/2023	10.88	Put	Bond Future	3,680.8100	3.6808	4,014.8900	4.0149	9.076	0	0	0
2022/08/19	2032	03/08/2023	11.90	Call	Bond Future	5,965.7300	5.9657	5,538.0100	5.5380	(7.170)	0	0	5,000
2022/08/19	2032	03/08/2023	11.90	Put	Bond Future	2,413.6800	2.4137	2,635.7700	2.6358	9.201	0	0	0
2022/08/19	2032	03/08/2023	11.77	Call	Bond Future	5,560.8700	5.5609	5,147.6400	5.1476	(7.431)	0	0	0
2022/08/19	2032	03/08/2023	11.77	Put	Bond Future	2,610.3600	2.6104	2,846.9400	2.8469	9.063	0	0	0
2022/08/19	2032	03/08/2023			Bond Future	11.1503	87.0772	11.2843	86.4274	1.202	0.0000	0.0000	2,600
2022/08/19	2032	03/08/2023	11.75	Call	Bond Future	5,499.4700	5.4995	5,088.5300	5.0885	(7.472)	0	0	0
2022/08/19	2032	03/08/2023	11.75	Put	Bond Future	2,642.0300	2.6420	2,880.9000	2.8809	9.041	0	0	0
2022/08/19	2032	03/08/2023	11.76	Call	Bond Future	5,529.9800	5.5300	5,117.9000	5.1179	(7.452)	0	0	0
2022/08/19	2032	03/08/2023	11.76	Put	Bond Future	2,625.9900	2.6260	2,863.7200	2.8637	9.053	0	0	0
2022/08/19	2032	02/11/2023	11.24	Call	Bond Future	3,846.8400	3.8468	3,514.1100	3.5141	(8.649)	0	0	0
2022/08/19	2032	02/11/2023	11.24	Put	Bond Future	4,212.5600	4.2126	4,541.2100	4.5412	7.802	0	0	0
2022/08/19	2032	02/11/2023			Bond Future	11.3169	84.4916	11.4571	83.8302	1.239	0.0000	0.0000	0
2022/08/19	2032	02/11/2023	11.22	Call	Bond Future	3,797.3800	3.7974	3,467.2000	3.4672	(8.695)	0	0	0
2022/08/19	2032	02/11/2023	11.22	Put	Bond Future	4,258.5500	4.2586	4,589.7500	4.5898	7.777	0	0	0
2022/08/19	2032	02/11/2023	11.23	Call	Bond Future	3,822.2600	3.8223	3,490.8000	3.4908	(8.672)	0	0	0
2022/08/19	2032	02/11/2023	11.23	Put	Bond Future	4,235.6900	4.2357	4,565.6100	4.5656	7.789	0	0	0
2022/08/19	2033	03/11/2022			Bond Future	113.3320	113.3320	113.6657	113.6657	0.294	0.0000	0.0000	1,287
2022/08/19	2033	02/02/2023			Bond Future	115.2953	115.2953	115.6341	115.6341	0.294	0.0000	0.0000	6,141

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2022/08/19	2033	04/05/2023			Bond Future	116.1676	116.1676	116.5123	116.5123	0.297	0.0000	0.0000	0
2022/08/19	2033	03/08/2023			Bond Future	118.5780	118.5780	118.9289	118.9289	0.296	0.0000	0.0000	0
2022/08/19	2033	02/11/2023			Bond Future	119.3128	119.3128	119.6707	119.6707	0.300	0.0000	0.0000	0
2022/08/19	2037	03/11/2022	11.30	Put	Bond Future	1,888.2700	1.8883	2,197.6600	2.1977	16.385	0	0	0
2022/08/19	2037	03/11/2022	11.31	Call	Bond Future	2,306.0700	2.3061	1,944.8900	1.9449	(15.662)	0	0	0
2022/08/19	2037	03/11/2022	11.31	Put	Bond Future	1,862.1900	1.8622	2,168.5000	2.1685	16.449	0	0	0
2022/08/19	2037	03/11/2022	11.32	Call	Bond Future	2,339.8200	2.3398	1,975.5700	1.9756	(15.567)	0	0	0
2022/08/19	2037	03/11/2022			Bond Future	11.2358	83.0723	11.3476	82.4049	0.995	0.0000	0.0000	66,015
2022/08/19	2037	03/11/2022	11.30	Call	Bond Future	2,272.5400	2.2725	1,914.4400	1.9144	(15.758)	0	0	0
2022/08/19	2037	03/11/2022	11.32	Put	Bond Future	1,836.4000	1.8364	2,139.6400	2.1396	16.513	0	0	0
2022/08/19	2037	02/02/2023	11.97	Call	Bond Future	5,279.7700	5.2798	4,821.3700	4.8214	(8.682)	0	0	0
2022/08/19	2037	02/02/2023	11.03	Call	Bond Future	2,200.0800	2.2001	1,921.8700	1.9219	(12.645)	0	0	0
2022/08/19	2037	02/02/2023	11.03	Put	Bond Future	4,299.5700	4.2996	4,700.7800	4.7008	9.331	0	0	0
2022/08/19	2037	02/02/2023	11.04	Call	Bond Future	2,226.1100	2.2261	1,945.7700	1.9458	(12.593)	0	0	0
2022/08/19	2037	02/02/2023	11.04	Put	Bond Future	4,264.5600	4.2646	4,663.6400	4.6636	9.358	0	0	0
2022/08/19	2037	02/02/2023			Bond Future	11.3804	80.2359	11.4966	79.5565	1.022	0.0000	0.0000	71,477
2022/08/19	2037	02/02/2023	11.10	Call	Bond Future	2,386.3300	2.3863	2,093.2400	2.0932	(12.282)	0	0	636
2022/08/19	2037	02/02/2023	11.10	Put	Bond Future	4,059.9400	4.0599	4,446.2700	4.4463	9.516	0	0	0
2022/08/19	2037	02/02/2023	11.97	Put	Bond Future	1,921.0100	1.9210	2,142.0300	2.1420	11.505	0	0	636
2022/08/19	2037	02/02/2023	11.05	Call	Bond Future	2,252.5100	2.2525	1,970.0400	1.9700	(12.540)	0	0	0
2022/08/19	2037	02/02/2023	11.05	Put	Bond Future	4,229.9900	4.2300	4,626.9400	4.6269	9.384	0	0	0
2022/08/19	2037	04/05/2023	13.73	Put	Bond Future	808.6800	0.8087	897.9800	0.8980	11.043	0	0	400
2022/08/19	2037	04/05/2023	11.30	Call	Bond Future	3,340.3800	3.3404	3,013.0700	3.0131	(9.799)	0	0	0
2022/08/19	2037	04/05/2023	11.30	Put	Bond Future	4,518.7100	4.5187	4,884.7800	4.8848	8.101	0	0	0
2022/08/19	2037	04/05/2023	11.31	Call	Bond Future	3,369.0200	3.3690	3,039.9900	3.0400	(9.766)	0	0	0
2022/08/19	2037	04/05/2023	11.31	Put	Bond Future	4,488.3900	4.4884	4,852.7400	4.8527	8.118	0	0	0
2022/08/19	2037	04/05/2023	11.03	Put	Bond Future	5,413.5900	5.4136	5,826.4100	5.8264	7.626	0	0	0
2022/08/19	2037	04/05/2023			Bond Future	11.5019	81.7934	11.6228	81.1001	1.051	0.0000	0.0000	0
2022/08/19	2037	04/05/2023	11.78	Call	Bond Future	4,836.9400	4.8369	4,431.6300	4.4316	(8.379)	0	0	400
2022/08/19	2037	04/05/2023	11.78	Put	Bond Future	3,254.8400	3.2548	3,542.9100	3.5429	8.851	0	0	0
2022/08/19	2037	04/05/2023	13.73	Call	Bond Future	12,275.3700	12.2754	11,671.2900	11.6713	(4.921)	0	0	0
2022/08/19	2037	04/05/2023	11.32	Call	Bond Future	3,397.7700	3.3978	3,067.0400	3.0670	(9.734)	0	0	0
2022/08/19	2037	04/05/2023	11.32	Put	Bond Future	4,458.2400	4.4582	4,820.8900	4.8209	8.134	0	0	0
2022/08/19	2037	04/05/2023	11.03	Call	Bond Future	2,619.1600	2.6192	2,338.6000	2.3386	(10.712)	0	0	400
2022/08/19	2037	03/08/2023	12.13	Call	Bond Future	6,228.1800	6.2282	5,787.2400	5.7872	(7.080)	0	0	0
2022/08/19	2037	03/08/2023	12.13	Put	Bond Future	3,382.7000	3.3827	3,649.8700	3.6499	7.898	0	0	0
2022/08/19	2037	03/08/2023	12.12	Call	Bond Future	6,194.2300	6.1942	5,754.5300	5.7545	(7.099)	0	0	0
2022/08/19	2037	03/08/2023	12.12	Put	Bond Future	3,402.5200	3.4025	3,670.9300	3.6709	7.889	0	0	0
2022/08/19	2037	03/08/2023			Bond Future	11.6146	79.2187	11.7403	78.5106	1.082	0.0000	0.0000	0
2022/08/19	2037	03/08/2023	12.14	Call	Bond Future	6,262.1900	6.2622	5,820.0100	5.8200	(7.061)	0	0	0
2022/08/19	2037	03/08/2023	12.14	Put	Bond Future	3,363.0000	3.3630	3,628.9300	3.6289	7.908	0	0	0
2022/08/19	2037	02/11/2023	11.56	Put	Bond Future	5,497.4700	5.4975	5,865.2100	5.8652	6.689	0	0	0
2022/08/19	2037	02/11/2023	11.57	Call	Bond Future	4,401.3200	4.4013	4,046.9700	4.0470	(8.051)	0	0	0
2022/08/19	2037	02/11/2023	11.55	Put	Bond Future	5,526.4900	5.5265	5,895.5900	5.8956	6.679	0	0	0
2022/08/19	2037	02/11/2023			Bond Future	11.7602	80.6461	11.8908	79.9254	1.110	0.0000	0.0000	0
2022/08/19	2037	02/11/2023	11.56	Call	Bond Future	4,373.1400	4.3731	4,020.1500	4.0201	(8.072)	0	0	0
2022/08/19	2037	02/11/2023	11.57	Put	Bond Future	5,468.9400	5.4689	5,835.3200	5.8353	6.699	0	0	0

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2022/08/19	2037	02/11/2023	11.55	Call	Bond Future	4,345.3900	4.3454	3,993.7600	3.9938	(8.092)	0	0	0
2022/08/19	2038	03/11/2022			Bond Future	127.5017	127.5017	128.6360	128.6360	0.890	0.0000	0.0000	5,462
2022/08/19	2038	02/02/2023			Bond Future	127.7989	127.7989	128.9523	128.9523	0.903	0.0000	0.0000	0
2022/08/19	2038	04/05/2023			Bond Future	130.3020	130.3020	131.4767	131.4767	0.902	0.0000	0.0000	0
2022/08/19	2038	03/08/2023			Bond Future	131.0237	131.0237	132.2225	132.2225	0.915	0.0000	0.0000	0
2022/08/19	2038	02/11/2023			Bond Future	133.4185	133.4185	134.6396	134.6396	0.915	0.0000	0.0000	0
2022/08/19	2040	03/11/2022	10.70	Call	Bond Future	652.7500	0.6528	516.9600	0.5170	(20.803)	0	0	1,078
2022/08/19	2040	03/11/2022	12.00	Call	Bond Future	4,966.3900	4.9664	4,491.1900	4.4912	(9.568)	0	0	0
2022/08/19	2040	03/11/2022	12.00	Put	Bond Future	884.9600	0.8850	1,028.0900	1.0281	16.174	0	0	0
2022/08/19	2040	03/11/2022	12.52	Call	Bond Future	7,480.8400	7.4808	6,933.3300	6.9333	(7.319)	0	0	0
2022/08/19	2040	03/11/2022	11.40	Call	Bond Future	2,469.6500	2.4697	2,134.6700	2.1347	(13.564)	0	0	0
2022/08/19	2040	03/11/2022	11.41	Put	Bond Future	2,068.7900	2.0688	2,349.3600	2.3494	13.562	0	0	0
2022/08/19	2040	03/11/2022	11.20	Call	Bond Future	1,807.9900	1.8080	1,530.7500	1.5307	(15.334)	0	0	1,078
2022/08/19	2040	03/11/2022	11.20	Put	Bond Future	2,733.4200	2.7334	3,074.5100	3.0745	12.479	0	0	0
2022/08/19	2040	03/11/2022	11.39	Call	Bond Future	2,434.1300	2.4341	2,101.9500	2.1019	(13.647)	0	0	0
2022/08/19	2040	03/11/2022			Bond Future	11.3421	84.8518	11.4384	84.2335	0.849	0.0000	0.0000	61,725
2022/08/19	2040	03/11/2022	10.10	Call	Bond Future	114.9900	0.1150	82.1300	0.0821	(28.576)	0	0	2,250
2022/08/19	2040	03/11/2022	10.10	Put	Bond Future	8,784.7400	8.7847	9,370.2100	9.3702	6.665	0	0	0
2022/08/19	2040	03/11/2022	10.70	Put	Bond Future	4,966.9100	4.9669	5,449.4500	5.4495	9.715	0	0	0
2022/08/19	2040	03/11/2022	10.80	Call	Bond Future	824.6400	0.8246	662.9800	0.6630	(19.604)	0	0	2,250
2022/08/19	2040	03/11/2022	10.80	Put	Bond Future	4,444.1300	4.4441	4,900.8000	4.9008	10.276	0	0	0
2022/08/19	2040	03/11/2022	12.52	Put	Bond Future	395.7100	0.3957	466.5300	0.4665	17.897	0	0	1,078
2022/08/19	2040	03/11/2022	11.40	Put	Bond Future	2,097.1000	2.0971	2,380.4500	2.3804	13.512	0	0	0
2022/08/19	2040	03/11/2022	11.41	Call	Bond Future	2,505.4100	2.5054	2,167.6500	2.1676	(13.481)	0	0	0
2022/08/19	2040	03/11/2022	11.50	Call	Bond Future	2,837.7900	2.8378	2,475.4600	2.4755	(12.768)	0	0	0
2022/08/19	2040	03/11/2022	11.50	Put	Bond Future	1,828.1000	1.8281	2,084.1000	2.0841	14.004	0	0	0
2022/08/19	2040	03/11/2022	11.30	Call	Bond Future	2,125.5900	2.1256	1,819.0800	1.8191	(14.420)	0	0	0
2022/08/19	2040	03/11/2022	11.30	Put	Bond Future	2,398.0400	2.3980	2,709.8600	2.7099	13.003	0	0	0
2022/08/19	2040	03/11/2022	11.39	Put	Bond Future	2,125.7200	2.1257	2,411.8700	2.4119	13.461	0	0	0
2022/08/19	2040	02/02/2023	12.27	Call	Bond Future	6,466.7100	6.4667	6,011.3100	6.0113	(7.042)	0	0	0
2022/08/19	2040	02/02/2023	12.27	Put	Bond Future	1,717.8400	1.7178	1,891.8800	1.8919	10.131	0	0	388
2022/08/19	2040	02/02/2023	11.19	Call	Bond Future	2,511.5100	2.5115	2,239.4700	2.2395	(10.832)	0	0	621
2022/08/19	2040	02/02/2023	11.19	Put	Bond Future	4,395.2600	4.3953	4,752.6600	4.7527	8.131	0	0	0
2022/08/19	2040	02/02/2023	12.07	Put	Bond Future	2,051.8400	2.0518	2,253.5200	2.2535	9.829	0	0	621
2022/08/19	2040	02/02/2023	12.24	Call	Bond Future	6,340.3000	6.3403	5,888.8500	5.8888	(7.120)	0	0	0
2022/08/19	2040	02/02/2023	12.24	Put	Bond Future	1,764.2800	1.7643	1,942.2700	1.9423	10.089	0	0	0
2022/08/19	2040	02/02/2023	11.12	Call	Bond Future	2,314.5200	2.3145	2,056.3900	2.0564	(11.153)	0	0	0
2022/08/19	2040	02/02/2023	11.12	Put	Bond Future	4,658.8800	4.6589	5,030.1900	5.0302	7.970	0	0	0
2022/08/19	2040	02/02/2023	10.93	Call	Bond Future	1,828.0700	1.8281	1,607.5400	1.6075	(12.064)	0	0	0
2022/08/19	2040	02/02/2023	10.96	Call	Bond Future	1,899.2800	1.8993	1,672.8900	1.6729	(11.920)	0	0	388
2022/08/19	2040	02/02/2023	10.96	Put	Bond Future	5,311.4000	5.3114	5,714.4500	5.7145	7.588	0	0	0
2022/08/19	2040	02/02/2023			Bond Future	11.4827	81.7955	11.5828	81.1660	0.872	0.0000	0.0000	64,040
2022/08/19	2040	02/02/2023	12.07	Call	Bond Future	5,636.5900	5.6366	5,208.8300	5.2088	(7.589)	0	0	0
2022/08/19	2040	02/02/2023	11.10	Call	Bond Future	2,259.7900	2.2598	2,005.6400	2.0056	(11.247)	0	0	0
2022/08/19	2040	02/02/2023	11.10	Put	Bond Future	4,736.4800	4.7365	5,111.7700	5.1118	7.923	0	0	0
2022/08/19	2040	02/02/2023	11.11	Call	Bond Future	2,287.0700	2.2871	2,030.9300	2.0309	(11.199)	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
2022/08/19	2040	02/02/2023	11.11	Put	Bond Future	4,697.5500	4.6975	5,070.8500	5.0708	7.947	0	0	0
2022/08/19	2040	02/02/2023	10.21	Call	Bond Future	633.3800	0.6334	533.9500	0.5340	(15.698)	0	0	388
2022/08/19	2040	02/02/2023	10.21	Put	Bond Future	9,341.4500	9.3414	9,871.4600	9.8715	5.674	0	0	0
2022/08/19	2040	02/02/2023	10.93	Put	Bond Future	5,442.7400	5.4427	5,851.6500	5.8516	7.513	0	0	0
2022/08/19	2040	02/02/2023	10.18	Call	Bond Future	603.5900	0.6036	507.9700	0.5080	(15.842)	0	0	0
2022/08/19	2040	02/02/2023	10.18	Put	Bond Future	9,533.9300	9.5339	10,067.7500	10.0677	5.599	0	0	0
2022/08/19	2040	04/05/2023	13.45	Put	Bond Future	1,250.0800	1.2501	1,358.1900	1.3582	8.648	0	0	486
2022/08/19	2040	04/05/2023	11.43	Call	Bond Future	3,762.8600	3.7629	3,450.5100	3.4505	(8.301)	0	0	0
2022/08/19	2040	04/05/2023	11.43	Put	Bond Future	4,836.1200	4.8361	5,166.1700	5.1662	6.825	0	0	0
2022/08/19	2040	04/05/2023	12.78	Call	Bond Future	8,785.4400	8.7854	8,303.1500	8.3032	(5.490)	0	0	0
2022/08/19	2040	04/05/2023	12.78	Put	Bond Future	1,949.3800	1.9494	2,109.4900	2.1095	8.213	0	0	388
2022/08/19	2040	04/05/2023	10.73	Put	Bond Future	7,638.4500	7.6385	8,079.3800	8.0794	5.773	0	0	0
2022/08/19	2040	04/05/2023			Bond Future	11.6010	83.3835	11.7050	82.7411	0.897	0.0000	0.0000	0
2022/08/19	2040	04/05/2023	13.45	Call	Bond Future	11,570.1800	11.5702	11,035.8900	11.0359	(4.618)	0	0	0
2022/08/19	2040	04/05/2023	11.48	Call	Bond Future	3,920.1300	3.9201	3,600.0400	3.6000	(8.165)	0	0	486
2022/08/19	2040	04/05/2023	11.48	Put	Bond Future	4,677.2100	4.6772	4,999.5200	4.9995	6.891	0	0	0
2022/08/19	2040	04/05/2023	10.92	Call	Bond Future	2,354.6600	2.3547	2,123.4800	2.1235	(9.818)	0	0	388
2022/08/19	2040	04/05/2023	10.92	Put	Bond Future	6,764.4100	6.7644	7,175.6300	7.1756	6.079	0	0	0
2022/08/19	2040	04/05/2023	11.41	Call	Bond Future	3,700.9200	3.7009	3,391.6900	3.3917	(8.355)	0	0	0
2022/08/19	2040	04/05/2023	11.41	Put	Bond Future	4,901.1900	4.9012	5,234.3600	5.2344	6.798	0	0	0
2022/08/19	2040	04/05/2023	11.42	Call	Bond Future	3,731.7000	3.7317	3,420.9000	3.4209	(8.329)	0	0	0
2022/08/19	2040	04/05/2023	11.42	Put	Bond Future	4,868.4200	4.8684	5,200.0200	5.2000	6.811	0	0	0
2022/08/19	2040	04/05/2023	10.17	Call	Bond Future	1,029.1200	1.0291	903.9600	0.9040	(12.162)	0	0	388
2022/08/19	2040	04/05/2023	10.17	Put	Bond Future	10,738.4400	10.7384	11,255.6800	11.2557	4.817	0	0	0
2022/08/19	2040	04/05/2023	10.73	Call	Bond Future	1,931.8900	1.9319	1,730.4200	1.7304	(10.429)	0	0	486
2022/08/19	2040	03/08/2023	12.23	Call	Bond Future	6,693.0400	6.6930	6,280.9100	6.2809	(6.158)	0	0	0
2022/08/19	2040	03/08/2023	12.23	Put	Bond Future	3,616.1500	3.6162	3,860.2200	3.8602	6.749	0	0	0
2022/08/19	2040	03/08/2023			Bond Future	11.7108	80.5913	11.8189	79.9351	0.923	0.0000	0.0000	0
2022/08/19	2040	03/08/2023	12.21	Call	Bond Future	6,620.6700	6.6207	6,210.8200	6.2108	(6.190)	0	0	0
2022/08/19	2040	03/08/2023	12.21	Put	Bond Future	3,658.8400	3.6588	3,905.1900	3.9052	6.733	0	0	0
2022/08/19	2040	03/08/2023	12.22	Call	Bond Future	6,656.6800	6.6567	6,245.6800	6.2457	(6.174)	0	0	0
2022/08/19	2040	03/08/2023	12.22	Put	Bond Future	3,637.2900	3.6373	3,882.4900	3.8825	6.741	0	0	0
2022/08/19	2040	02/11/2023	11.60	Put	Bond Future	6,166.2800	6.1663	6,509.4500	6.5095	5.565	0	0	0
2022/08/19	2040	02/11/2023	11.58	Call	Bond Future	4,579.7800	4.5798	4,257.5900	4.2576	(7.035)	0	0	0
2022/08/19	2040	02/11/2023	11.58	Put	Bond Future	6,230.6100	6.2306	6,576.2900	6.5763	5.548	0	0	0
2022/08/19	2040	02/11/2023	11.59	Call	Bond Future	4,609.3500	4.6094	4,285.9000	4.2859	(7.017)	0	0	0
2022/08/19	2040	02/11/2023			Bond Future	11.8512	82.0433	11.9634	81.3754	0.947	0.0000	0.0000	0
2022/08/19	2040	02/11/2023	11.60	Call	Bond Future	4,638.9900	4.6390	4,314.2900	4.3143	(6.999)	0	0	0
2022/08/19	2040	02/11/2023	11.59	Put	Bond Future	6,198.3700	6.1984	6,542.7900	6.5428	5.557	0	0	0
2022/08/19	2044	03/11/2022	10.10	Call	Bond Future	125.5600	0.1256	87.0100	0.0870	(30.702)	0	0	420
2022/08/19	2044	03/11/2022	10.10	Put	Bond Future	8,884.5700	8.8846	9,546.9800	9.5470	7.456	0	0	0
2022/08/19	2044	03/11/2022	10.60	Call	Bond Future	553.3900	0.5534	422.0300	0.4220	(23.737)	0	0	1,600
2022/08/19	2044	03/11/2022	10.60	Put	Bond Future	5,522.3500	5.5224	6,091.9500	6.0920	10.314	0	0	0
2022/08/19	2044	03/11/2022	10.80	Call	Bond Future	891.9800	0.8920	703.3600	0.7034	(21.146)	0	0	420
2022/08/19	2044	03/11/2022	10.80	Put	Bond Future	4,418.7200	4.4187	4,931.0600	4.9311	11.595	0	0	0
2022/08/19	2044	03/11/2022	11.41	Call	Bond Future	2,661.2800	2.6613	2,272.3000	2.2723	(14.616)	0	0	0
2022/08/19	2044	03/11/2022	11.41	Put	Bond Future	2,030.8600	2.0309	2,342.8400	2.3428	15.362	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
2022/08/19	2044	03/11/2022	11.30	Call	Bond Future	2,265.4400	2.2654	1,911.6700	1.9117	(15.616)	0	0	1,600
2022/08/19	2044	03/11/2022	11.30	Put	Bond Future	2,358.8400	2.3588	2,706.0300	2.7060	14.719	0	0	0
2022/08/19	2044	03/11/2022	11.40	Put	Bond Future	2,058.9800	2.0590	2,374.1000	2.3741	15.305	0	0	0
2022/08/19	2044	03/11/2022			Bond Future	11.3141	81.8761	11.4208	81.1751	0.943	0.0000	0.0000	65,986
2022/08/19	2044	03/11/2022	11.39	Call	Bond Future	2,587.0600	2.5871	2,204.3700	2.2044	(14.792)	0	0	0
2022/08/19	2044	03/11/2022	11.39	Put	Bond Future	2,087.4300	2.0874	2,405.7000	2.4057	15.247	0	0	0
2022/08/19	2044	03/11/2022	11.40	Call	Bond Future	2,624.0500	2.6240	2,238.2100	2.2382	(14.704)	0	0	0
2022/08/19	2044	02/02/2023	11.14	Call	Bond Future	2,527.3800	2.5274	2,223.6200	2.2236	(12.019)	0	0	0
2022/08/19	2044	02/02/2023	11.14	Put	Bond Future	4,550.5200	4.5505	4,960.2100	4.9602	9.003	0	0	0
2022/08/19	2044	02/02/2023	11.15	Call	Bond Future	2,556.7600	2.5568	2,250.7500	2.2507	(11.969)	0	0	0
2022/08/19	2044	02/02/2023	11.15	Put	Bond Future	4,512.3000	4.5123	4,919.7400	4.9197	9.030	0	0	0
2022/08/19	2044	02/02/2023			Bond Future	11.4454	78.8941	11.5563	78.1806	0.968	0.0000	0.0000	33,819
2022/08/19	2044	02/02/2023	11.16	Call	Bond Future	2,586.3300	2.5863	2,278.0500	2.2781	(11.920)	0	0	0
2022/08/19	2044	02/02/2023	11.16	Put	Bond Future	4,474.3600	4.4744	4,879.5300	4.8795	9.055	0	0	0
2022/08/19	2044	04/05/2023	11.41	Call	Bond Future	3,928.2600	3.9283	3,570.6500	3.5706	(9.104)	0	0	0
2022/08/19	2044	04/05/2023	11.41	Put	Bond Future	4,865.0500	4.8650	5,235.4600	5.2355	7.614	0	0	0
2022/08/19	2044	04/05/2023	11.42	Call	Bond Future	3,960.6800	3.9607	3,601.3100	3.6013	(9.073)	0	0	0
2022/08/19	2044	04/05/2023	11.42	Put	Bond Future	4,832.4300	4.8324	5,201.0800	5.2011	7.629	0	0	0
2022/08/19	2044	04/05/2023			Bond Future	11.5554	80.4258	11.6704	79.6978	0.995	0.0000	0.0000	0
2022/08/19	2044	04/05/2023	11.43	Call	Bond Future	3,993.2100	3.9932	3,632.0800	3.6321	(9.044)	0	0	0
2022/08/19	2044	04/05/2023	11.43	Put	Bond Future	4,800.0100	4.8000	5,166.9000	5.1669	7.644	0	0	0
2022/08/19	2044	03/08/2023	12.15	Call	Bond Future	6,847.4800	6.8475	6,384.4500	6.3845	(6.762)	0	0	0
2022/08/19	2044	03/08/2023	12.15	Put	Bond Future	3,850.4600	3.8505	4,130.9800	4.1310	7.285	0	0	0
2022/08/19	2044	03/08/2023	12.16	Call	Bond Future	6,884.0200	6.8840	6,419.7100	6.4197	(6.745)	0	0	0
2022/08/19	2044	03/08/2023	12.16	Put	Bond Future	3,828.2300	3.8282	4,107.4700	4.1075	7.294	0	0	0
2022/08/19	2044	03/08/2023			Bond Future	11.6569	77.6980	11.7763	76.9545	1.024	0.0000	0.0000	0
2022/08/19	2044	03/08/2023	12.17	Call	Bond Future	6,920.8900	6.9209	6,455.3100	6.4553	(6.727)	0	0	0
2022/08/19	2044	03/08/2023	12.17	Put	Bond Future	3,806.4100	3.8064	4,084.3800	4.0844	7.303	0	0	0
2022/08/19	2044	02/11/2023	11.57	Call	Bond Future	4,855.6900	4.8557	4,483.0100	4.4830	(7.675)	0	0	0
2022/08/19	2044	02/11/2023	11.57	Put	Bond Future	6,212.0700	6.2121	6,596.1400	6.5961	6.183	0	0	0
2022/08/19	2044	02/11/2023			Bond Future	11.7868	79.0978	11.9106	78.3410	1.050	0.0000	0.0000	0
2022/08/19	2044	02/11/2023	11.55	Call	Bond Future	4,794.4000	4.7944	4,424.5700	4.4246	(7.714)	0	0	0
2022/08/19	2044	02/11/2023	11.55	Put	Bond Future	6,277.8700	6.2779	6,664.7900	6.6648	6.163	0	0	0
2022/08/19	2044	02/11/2023	11.56	Call	Bond Future	4,825.1800	4.8252	4,453.9200	4.4539	(7.694)	0	0	0
2022/08/19	2044	02/11/2023	11.56	Put	Bond Future	6,245.0600	6.2451	6,630.5500	6.6305	6.173	0	0	0
2022/08/19	2046	03/11/2022			Bond Future	114.7345	114.7345	114.5641	114.5641	(0.148)	0.0000	0.0000	15,983
2022/08/19	2046	02/02/2023			Bond Future	116.7227	116.7227	116.5486	116.5486	(0.149)	0.0000	0.0000	0
2022/08/19	2046	04/05/2023			Bond Future	116.9677	116.9677	116.7896	116.7896	(0.152)	0.0000	0.0000	0
2022/08/19	2046	03/08/2023			Bond Future	119.3965	119.3965	119.2140	119.2140	(0.153)	0.0000	0.0000	0
2022/08/19	2046	02/11/2023			Bond Future	119.4669	119.4669	119.2812	119.2812	(0.155)	0.0000	0.0000	0
2022/08/19	2050	03/11/2022			Bond Future	117.1159	117.1159	116.9227	116.9227	(0.165)	0.0000	0.0000	11,660
2022/08/19	2050	02/02/2023			Bond Future	117.0220	117.0220	116.8247	116.8247	(0.169)	0.0000	0.0000	0
2022/08/19	2050	04/05/2023			Bond Future	119.3138	119.3138	119.1116	119.1116	(0.169)	0.0000	0.0000	0
2022/08/19	2050	03/08/2023			Bond Future	119.5878	119.5878	119.3818	119.3818	(0.172)	0.0000	0.0000	0
2022/08/19	2050	02/11/2023			Bond Future	121.7735	121.7735	121.5640	121.5640	(0.172)	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
2022/08/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/19	AL37	03/11/2022			Index Future	833.5660	833.5660	830.8010	830.8010	(0.332)	0.0000	0.0000	0
2022/08/19	AL37	02/02/2023			Index Future	847.8040	847.8040	844.9860	844.9860	(0.332)	0.0000	0.0000	0
2022/08/19	AL37	04/05/2023			Index Future	864.1920	864.1920	861.3120	861.3120	(0.333)	0.0000	0.0000	0
2022/08/19	AL37	03/08/2023			Index Future	881.9170	881.9170	878.9720	878.9720	(0.334)	0.0000	0.0000	0
2022/08/19	AL37	02/11/2023			Index Future	897.8600	897.8600	894.8640	894.8640	(0.334)	0.0000	0.0000	0
2022/08/19	AL7T	03/11/2022			Index Future	964.6450	964.6450	958.5930	958.5930	(0.627)	0.0000	0.0000	0
2022/08/19	AL7T	02/02/2023			Index Future	981.1220	981.1220	974.9610	974.9610	(0.628)	0.0000	0.0000	0
2022/08/19	AL7T	04/05/2023			Index Future	1,000.0870	1,000.0870	993.7980	993.7980	(0.629)	0.0000	0.0000	0
2022/08/19	AL7T	03/08/2023			Index Future	1,020.5990	1,020.5990	1,014.1740	1,014.1740	(0.630)	0.0000	0.0000	0
2022/08/19	AL7T	02/11/2023			Index Future	1,039.0500	1,039.0500	1,032.5110	1,032.5110	(0.629)	0.0000	0.0000	0
2022/08/19	ALBI	03/11/2022			Index Future	848.2400	848.2400	842.7660	842.7660	(0.645)	0.0000	0.0000	135
2022/08/19	ALBI	02/02/2023			Index Future	862.7290	862.7290	857.1550	857.1550	(0.646)	0.0000	0.0000	0
2022/08/19	ALBI	04/05/2023			Index Future	879.4060	879.4060	873.7160	873.7160	(0.647)	0.0000	0.0000	0
2022/08/19	ALBI	03/08/2023			Index Future	897.4420	897.4420	891.6310	891.6310	(0.648)	0.0000	0.0000	0
2022/08/19	ALBI	02/11/2023			Index Future	913.6670	913.6670	907.7520	907.7520	(0.647)	0.0000	0.0000	0
2022/08/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/19	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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2022/08/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/08/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/19	ES33	03/11/2022			Bond Future	12.0581	73.9054	12.1645	73.3972	0.883	0.0000	0.0000	0
2022/08/19	ES33	02/02/2023			Bond Future	12.2544	75.1864	12.3656	74.6688	0.907	0.0000	0.0000	350
2022/08/19	ES33	04/05/2023			Bond Future	12.4195	72.8673	12.5356	72.3389	0.934	0.0000	0.0000	0
2022/08/19	ES33	03/08/2023			Bond Future	12.5719	74.3839	12.6930	73.8440	0.963	0.0000	0.0000	0
2022/08/19	ES33	02/11/2023			Bond Future	12.7778	71.9511	12.9042	71.4015	0.990	0.0000	0.0000	0
2022/08/19	ES42	03/11/2022			Bond Future	12.3927	71.9325	12.4993	71.3441	0.860	0.0000	0.0000	0
2022/08/19	ES42	02/02/2023			Bond Future	12.5652	73.1805	12.6763	72.5814	0.884	0.0000	0.0000	4,769
2022/08/19	ES42	04/05/2023			Bond Future	12.7177	70.3530	12.8336	69.7414	0.911	0.0000	0.0000	0
2022/08/19	ES42	03/08/2023			Bond Future	12.8548	71.8206	12.9753	71.1958	0.937	0.0000	0.0000	0
2022/08/19	ES42	02/11/2023			Bond Future	13.0373	68.8698	13.1629	68.2338	0.964	0.0000	0.0000	0
2022/08/19	GOVI	03/11/2022	820.41	Call	GOVI	161,130.0000	16.1130	106,810.0000	10.6810	(33.712)	0	0	0
2022/08/19	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2022/08/19	GOVI	03/11/2022	820.42	Call	GOVI	161,030.0000	16.1030	106,710.0000	10.6710	(33.733)	0	0	0
2022/08/19	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/19	GOVI	03/11/2022			GOVI	836.5230	836.5230	831.0910	831.0910	(0.649)	0.0000	0.0000	866
2022/08/19	GOVI	03/11/2022	820.43	Call	GOVI	160,930.0000	16.0930	106,610.0000	10.6610	(33.754)	0	0	0
2022/08/19	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/19	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/19	GOVI	02/02/2023	850.82	Put	GOVI	80.0000	0.0080	55,380.0000	5.5380	69125.000	0	0	0
2022/08/19	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/19	GOVI	02/02/2023	850.83	Put	GOVI	180.0000	0.0180	55,480.0000	5.5480	30722.222	0	0	0
2022/08/19	GOVI	02/02/2023			GOVI	850.8120	850.8120	845.2820	845.2820	(0.650)	0.0000	0.0000	0
2022/08/19	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/19	GOVI	02/02/2023	850.84	Put	GOVI	280.0000	0.0280	55,580.0000	5.5580	19750.000	0	0	0
2022/08/19	GOVI	04/05/2023	852.86	Call	GOVI	143,980.0000	14.3980	87,530.0000	8.7530	(39.207)	0	0	0
2022/08/19	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/19	GOVI	04/05/2023	852.87	Call	GOVI	143,880.0000	14.3880	87,430.0000	8.7430	(39.234)	0	0	0
2022/08/19	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/19	GOVI	04/05/2023			GOVI	867.2580	867.2580	861.6130	861.6130	(0.651)	0.0000	0.0000	0
2022/08/19	GOVI	04/05/2023	852.88	Call	GOVI	143,780.0000	14.3780	87,330.0000	8.7330	(39.261)	0	0	0
2022/08/19	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/19	GOVI	03/08/2023	837.21	Call	GOVI	478,360.0000	47.8360	420,690.0000	42.0690	(12.056)	0	0	0
2022/08/19	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/19	GOVI	03/08/2023	837.22	Call	GOVI	478,260.0000	47.8260	420,590.0000	42.0590	(12.058)	0	0	0
2022/08/19	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/19	GOVI	03/08/2023			GOVI	885.0460	885.0460	879.2790	879.2790	(0.652)	0.0000	0.0000	0
2022/08/19	GOVI	03/08/2023	837.23	Call	GOVI	478,160.0000	47.8160	420,490.0000	42.0490	(12.061)	0	0	0
2022/08/19	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/19	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/19	GOVI	02/11/2023	885.82	Call	GOVI	152,260.0000	15.2260	93,570.0000	9.3570	(38.546)	0	0	0
2022/08/19	GOVI	02/11/2023			GOVI	901.0460	901.0460	895.1770	895.1770	(0.651)	0.0000	0.0000	0
2022/08/19	GOVI	02/11/2023	885.80	Call	GOVI	152,460.0000	15.2460	93,770.0000	9.3770	(38.495)	0	0	0
2022/08/19	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/19	GOVI	02/11/2023	885.81	Call	GOVI	152,360.0000	15.2360	93,670.0000	9.3670	(38.521)	0	0	0
2022/08/19	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/08/19	IGOV	03/11/2022			Index Future	321.6670	321.6670	322.1080	322.1080	0.137	0.0000	0.0000	703
2022/08/19	IGOV	02/02/2023			Index Future	327.2400	327.2400	327.6860	327.6860	0.136	0.0000	0.0000	0
2022/08/19	IGOV	04/05/2023			Index Future	333.6420	333.6420	334.0940	334.0940	0.135	0.0000	0.0000	0
2022/08/19	IGOV	03/08/2023			Index Future	340.5590	340.5590	341.0190	341.0190	0.135	0.0000	0.0000	0
2022/08/19	IGOV	02/11/2023			Index Future	346.7900	346.7900	347.2580	347.2580	0.135	0.0000	0.0000	0
2022/08/19	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/08/19	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/08/19	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/08/19	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/08/19	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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2022/08/19	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/08/19	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/08/19	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/08/19	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/08/19	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/08/19	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/08/19	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/08/19	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/08/19	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/08/19	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/08/19	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/08/19	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/08/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/08/19	JBAF	21/09/2022			Jibar Tradeable Future	5.8350	94.1650	5.8650	94.1350	0.514	0.0000	0.0000	0
2022/08/19	JBAF	19/10/2022			Jibar Tradeable Future	6.4250	93.5750	6.4550	93.5450	0.467	0.0000	0.0000	0
2022/08/19	JBAF	16/11/2022			Jibar Tradeable Future	6.5200	93.4800	6.5600	93.4400	0.613	0.0000	0.0000	0
2022/08/19	JBAF	21/12/2022			Jibar Tradeable Future	6.9050	93.0950	6.9750	93.0250	1.014	0.0000	0.0000	68
2022/08/19	JBAF	18/01/2023			Jibar Tradeable Future	7.0000	93.0000	7.0800	92.9200	1.143	0.0000	0.0000	0
2022/08/19	JBAF	15/02/2023			Jibar Tradeable Future	7.2200	92.7800	7.3100	92.6900	1.247	0.0000	0.0000	0
2022/08/19	JBAF	15/03/2023			Jibar Tradeable Future	7.3000	92.7000	7.4000	92.6000	1.370	0.0000	0.0000	0
2022/08/19	JBAF	21/06/2023			Jibar Tradeable Future	7.5600	92.4400	7.8050	92.1950	3.241	0.0000	0.0000	0
2022/08/19	JBAF	20/09/2023			Jibar Tradeable Future	7.7350	92.2650	7.9050	92.0950	2.198	0.0000	0.0000	75
2022/08/19	JBAF	20/12/2023			Jibar Tradeable Future	7.7400	92.2600	7.9200	92.0800	2.326	0.0000	0.0000	272
2022/08/19	JBAF	20/03/2024			Jibar Tradeable Future	7.7400	92.2600	7.9200	92.0800	2.326	0.0000	0.0000	0
2022/08/19	JBAF	19/06/2024			Jibar Tradeable Future	7.7350	92.2650	7.9250	92.0750	2.456	0.0000	0.0000	0
2022/08/19	R023	03/11/2022	6.25	Call	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2022/08/19	R023	03/11/2022	6.25	Put	Bond Future	296.2300	0.2962	305.0900	0.3051	2.991	0	0	0
2022/08/19	R023	03/11/2022	6.26	Call	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2022/08/19	R023	03/11/2022	6.26	Put	Bond Future	293.1700	0.2932	302.0400	0.3020	3.026	0	0	0
2022/08/19	R023	03/11/2022			Bond Future	7.2181	101.6242	7.2472	101.6153	0.403	0.0000	0.0000	24,229
2022/08/19	R023	03/11/2022	6.27	Call	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	0
2022/08/19	R023	03/11/2022	6.27	Put	Bond Future	290.1100	0.2901	298.9700	0.2990	3.054	0	0	0
2022/08/19	R035	03/11/2022	10.57	Call	Bond Future	780.7000	0.7807	613.6600	0.6137	(21.396)	0	0	0
2022/08/19	R035	03/11/2022	10.57	Put	Bond Future	3,907.0800	3.9071	4,369.5100	4.3695	11.836	0	0	582
2022/08/19	R035	03/11/2022	11.15	Call	Bond Future	2,258.8800	2.2589	1,919.7200	1.9197	(15.015)	0	0	0
2022/08/19	R035	03/11/2022	11.15	Put	Bond Future	1,869.3800	1.8694	2,159.6900	2.1597	15.530	0	0	0
2022/08/19	R035	03/11/2022	12.68	Call	Bond Future	8,923.2500	8.9233	8,330.9400	8.3309	(6.638)	0	0	0
2022/08/19	R035	03/11/2022	12.68	Put	Bond Future	166.4400	0.1664	203.6000	0.2036	22.326	0	0	976
2022/08/19	R035	03/11/2022	10.99	Call	Bond Future	1,760.9000	1.7609	1,469.1900	1.4692	(16.566)	0	0	0
2022/08/19	R035	03/11/2022	10.99	Put	Bond Future	2,321.1900	2.3212	2,658.9500	2.6589	14.551	0	0	582
2022/08/19	R035	03/11/2022	11.05	Call	Bond Future	1,940.1800	1.9402	1,630.4200	1.6304	(15.966)	0	0	976
2022/08/19	R035	03/11/2022			Bond Future	11.0841	87.0153	11.1908	86.3859	0.963	0.0000	0.0000	59,256
2022/08/19	R035	03/11/2022	9.82	Call	Bond Future	94.3600	0.0944	64.4900	0.0645	(31.655)	0	0	582
2022/08/19	R035	03/11/2022	9.82	Put	Bond Future	8,079.2800	8.0793	8,678.8800	8.6789	7.421	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
2022/08/19	R035	03/11/2022	10.30	Call	Bond Future	402.3600	0.4024	301.8300	0.3018	(24.985)	0	0	976
2022/08/19	R035	03/11/2022	10.30	Put	Bond Future	5,235.9300	5.2359	5,764.8700	5.7649	10.102	0	0	0
2022/08/19	R035	03/11/2022	11.14	Call	Bond Future	2,225.9300	2.2259	1,889.6700	1.8897	(15.106)	0	0	0
2022/08/19	R035	03/11/2022	11.14	Put	Bond Future	1,895.3600	1.8954	2,188.5700	2.1886	15.470	0	0	0
2022/08/19	R035	03/11/2022	11.05	Put	Bond Future	2,142.5400	2.1425	2,462.2500	2.4622	14.922	0	0	0
2022/08/19	R035	03/11/2022	11.13	Call	Bond Future	2,193.2300	2.1932	1,859.8700	1.8599	(15.200)	0	0	0
2022/08/19	R035	03/11/2022	11.13	Put	Bond Future	1,921.6400	1.9216	2,217.7500	2.2178	15.409	0	0	0
2022/08/19	R035	02/02/2023	11.94	Call	Bond Future	5,578.4700	5.5785	5,128.7200	5.1287	(8.062)	0	0	0
2022/08/19	R035	02/02/2023	13.22	Put	Bond Future	507.2800	0.5073	574.9100	0.5749	13.332	0	0	976
2022/08/19	R035	02/02/2023	10.88	Call	Bond Future	2,082.6900	2.0827	1,824.4500	1.8244	(12.399)	0	0	0
2022/08/19	R035	02/02/2023	10.88	Put	Bond Future	4,199.9400	4.1999	4,582.5600	4.5826	9.110	0	0	0
2022/08/19	R035	02/02/2023	10.66	Call	Bond Future	1,576.1200	1.5761	1,362.1600	1.3622	(13.575)	0	0	0
2022/08/19	R035	02/02/2023	10.66	Put	Bond Future	5,026.8100	5.0268	5,453.7100	5.4537	8.492	0	0	582
2022/08/19	R035	02/02/2023	10.30	Put	Bond Future	6,629.6300	6.6296	7,124.0200	7.1240	7.457	0	0	0
2022/08/19	R035	02/02/2023	10.60	Call	Bond Future	1,454.1100	1.4541	1,251.9100	1.2519	(13.905)	0	0	0
2022/08/19	R035	02/02/2023	10.60	Put	Bond Future	5,273.4800	5.2735	5,712.1400	5.7121	8.318	0	0	0
2022/08/19	R035	02/02/2023	10.64	Put	Bond Future	5,108.1200	5.1081	5,538.9600	5.5390	8.434	0	0	0
2022/08/19	R035	02/02/2023	9.81	Call	Bond Future	431.1800	0.4312	352.4000	0.3524	(18.271)	0	0	582
2022/08/19	R035	02/02/2023	9.81	Put	Bond Future	9,313.5400	9.3135	9,875.6200	9.8756	6.035	0	0	0
2022/08/19	R035	02/02/2023	9.85	Call	Bond Future	461.2800	0.4613	377.9700	0.3780	(18.061)	0	0	0
2022/08/19	R035	02/02/2023	9.89	Call	Bond Future	493.0100	0.4930	405.0200	0.4050	(17.848)	0	0	388
2022/08/19	R035	02/02/2023	9.89	Put	Bond Future	8,844.4900	8.8445	9,397.3600	9.3974	6.251	0	0	0
2022/08/19	R035	02/02/2023			Bond Future	11.2393	88.5017	11.3506	87.8608	0.990	0.0000	0.0000	106,331
2022/08/19	R035	02/02/2023	11.94	Put	Bond Future	1,656.4800	1.6565	1,847.5900	1.8476	11.537	0	0	0
2022/08/19	R035	02/02/2023	11.98	Call	Bond Future	5,735.1100	5.7351	5,279.7000	5.2797	(7.941)	0	0	0
2022/08/19	R035	02/02/2023	11.98	Put	Bond Future	1,597.1300	1.5971	1,782.5800	1.7826	11.611	0	0	388
2022/08/19	R035	02/02/2023	13.22	Call	Bond Future	10,947.1400	10.9471	10,373.9100	10.3739	(5.236)	0	0	0
2022/08/19	R035	02/02/2023	11.05	Call	Bond Future	2,534.9200	2.5349	2,242.2100	2.2422	(11.547)	0	0	976
2022/08/19	R035	02/02/2023	11.05	Put	Bond Future	3,641.2500	3.6413	3,989.4000	3.9894	9.561	0	0	0
2022/08/19	R035	02/02/2023	11.06	Call	Bond Future	2,563.2000	2.5632	2,268.4800	2.2685	(11.498)	0	0	0
2022/08/19	R035	02/02/2023	11.06	Put	Bond Future	3,610.5800	3.6106	3,956.7200	3.9567	9.587	0	0	582
2022/08/19	R035	02/02/2023	10.86	Call	Bond Future	2,032.8300	2.0328	1,778.6500	1.7787	(12.504)	0	0	0
2022/08/19	R035	02/02/2023	10.86	Put	Bond Future	4,270.1200	4.2701	4,656.8000	4.6568	9.055	0	0	0
2022/08/19	R035	02/02/2023	10.87	Call	Bond Future	2,057.7900	2.0578	1,801.5800	1.8016	(12.451)	0	0	0
2022/08/19	R035	02/02/2023	10.87	Put	Bond Future	4,235.0300	4.2350	4,619.6800	4.6197	9.083	0	0	0
2022/08/19	R035	02/02/2023	10.30	Call	Bond Future	933.9100	0.9339	787.4400	0.7874	(15.684)	0	0	976
2022/08/19	R035	02/02/2023	10.64	Call	Bond Future	1,534.7800	1.5348	1,324.7600	1.3248	(13.684)	0	0	388
2022/08/19	R035	02/02/2023	9.85	Put	Bond Future	9,077.6800	9.0777	9,635.2300	9.6352	6.142	0	0	0
2022/08/19	R035	04/05/2023	11.22	Put	Bond Future	4,263.3800	4.2634	4,599.0700	4.5991	7.874	0	0	0
2022/08/19	R035	04/05/2023	12.46	Call	Bond Future	7,740.4600	7.7405	7,257.5600	7.2576	(6.239)	0	0	0
2022/08/19	R035	04/05/2023	12.46	Put	Bond Future	1,813.3800	1.8134	1,984.5600	1.9846	9.440	0	0	388
2022/08/19	R035	04/05/2023	13.18	Call	Bond Future	10,584.9600	10.5850	10,041.2700	10.0413	(5.136)	0	0	0
2022/08/19	R035	04/05/2023	13.18	Put	Bond Future	1,096.7500	1.0967	1,207.1400	1.2071	10.065	0	0	491
2022/08/19	R035	04/05/2023	11.17	Call	Bond Future	3,317.9900	3.3180	3,007.6000	3.0076	(9.355)	0	0	491
2022/08/19	R035	04/05/2023	11.20	Call	Bond Future	3,403.3500	3.4033	3,088.1500	3.0881	(9.261)	0	0	0
2022/08/19	R035	04/05/2023	11.21	Call	Bond Future	3,431.9400	3.4319	3,115.1400	3.1151	(9.231)	0	0	0
2022/08/19	R035	04/05/2023	10.60	Call	Bond Future	1,931.9000	1.9319	1,714.0700	1.7141	(11.275)	0	0	388
2022/08/19	R035	04/05/2023	10.60	Put	Bond Future	6,410.5600	6.4106	6,846.8100	6.8468	6.805	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
2022/08/19	R035	04/05/2023			Bond Future	11.3605	85.7144	11.4763	85.0604	1.020	0.0000	0.0000	0
2022/08/19	R035	04/05/2023	11.22	Call	Bond Future	3,460.6300	3.4606	3,142.2400	3.1422	(9.200)	0	0	0
2022/08/19	R035	04/05/2023	11.17	Put	Bond Future	4,409.1300	4.4091	4,752.8200	4.7528	7.795	0	0	0
2022/08/19	R035	04/05/2023	11.20	Put	Bond Future	4,321.2900	4.3213	4,660.1700	4.6602	7.842	0	0	0
2022/08/19	R035	04/05/2023	11.21	Put	Bond Future	4,292.2600	4.2923	4,629.5400	4.6295	7.858	0	0	0
2022/08/19	R035	04/05/2023	9.85	Call	Bond Future	829.2700	0.8293	714.3900	0.7144	(13.853)	0	0	388
2022/08/19	R035	04/05/2023	9.85	Put	Bond Future	10,059.3500	10.0593	10,598.5500	10.5986	5.360	0	0	0
2022/08/19	R035	04/05/2023	10.42	Call	Bond Future	1,589.4900	1.5895	1,399.7900	1.3998	(11.935)	0	0	491
2022/08/19	R035	04/05/2023	10.42	Put	Bond Future	7,177.1600	7.1772	7,641.5400	7.6415	6.470	0	0	0
2022/08/19	R035	03/08/2023	12.00	Call	Bond Future	6,180.5900	6.1806	5,764.3100	5.7643	(6.735)	0	0	0
2022/08/19	R035	03/08/2023	12.00	Put	Bond Future	3,297.3700	3.2974	3,549.1500	3.5492	7.636	0	0	0
2022/08/19	R035	03/08/2023			Bond Future	11.4695	87.4783	11.5901	86.8102	1.051	0.0000	0.0000	0
2022/08/19	R035	03/08/2023	11.98	Call	Bond Future	6,113.1800	6.1132	5,699.2300	5.6992	(6.771)	0	0	0
2022/08/19	R035	03/08/2023	11.98	Put	Bond Future	3,336.0700	3.3361	3,590.1800	3.5902	7.617	0	0	0
2022/08/19	R035	03/08/2023	11.99	Call	Bond Future	6,147.0200	6.1470	5,731.9000	5.7319	(6.753)	0	0	0
2022/08/19	R035	03/08/2023	11.99	Put	Bond Future	3,316.8300	3.3168	3,569.7700	3.5698	7.626	0	0	0
2022/08/19	R035	02/11/2023	11.41	Call	Bond Future	4,240.4600	4.2405	3,910.4200	3.9104	(7.783)	0	0	0
2022/08/19	R035	02/11/2023	11.41	Put	Bond Future	5,435.6700	5.4357	5,785.5800	5.7856	6.437	0	0	0
2022/08/19	R035	02/11/2023	11.42	Call	Bond Future	4,267.8500	4.2679	3,936.5300	3.9365	(7.763)	0	0	0
2022/08/19	R035	02/11/2023	11.42	Put	Bond Future	5,407.5500	5.4075	5,756.1800	5.7562	6.447	0	0	0
2022/08/19	R035	02/11/2023			Bond Future	11.6274	84.5578	11.7530	83.8779	1.080	0.0000	0.0000	0
2022/08/19	R035	02/11/2023	11.43	Call	Bond Future	4,294.9600	4.2950	3,962.3700	3.9624	(7.744)	0	0	0
2022/08/19	R035	02/11/2023	11.43	Put	Bond Future	5,379.1900	5.3792	5,726.5500	5.7265	6.457	0	0	0
2022/08/19	R186	03/11/2022	8.53	Call	Bond Future	445.9800	0.4460	343.3800	0.3434	(23.006)	0	0	0
2022/08/19	R186	03/11/2022	8.53	Put	Bond Future	1,816.1300	1.8161	2,077.7700	2.0778	14.406	0	0	0
2022/08/19	R186	03/11/2022	8.54	Call	Bond Future	456.9100	0.4569	352.4600	0.3525	(22.860)	0	0	0
2022/08/19	R186	03/11/2022	8.54	Put	Bond Future	1,791.5100	1.7915	2,051.3000	2.0513	14.501	0	0	0
2022/08/19	R186	03/11/2022	8.91	Put	Bond Future	1,032.0800	1.0321	1,218.0300	1.2180	18.017	0	0	4,310
2022/08/19	R186	03/11/2022			Bond Future	8.9185	109.3477	9.0228	108.9835	1.170	0.0000	0.0000	64,280
2022/08/19	R186	03/11/2022	8.23	Call	Bond Future	198.3500	0.1984	143.5800	0.1436	(27.613)	0	0	4,310
2022/08/19	R186	03/11/2022	8.23	Put	Bond Future	2,641.8200	2.6418	2,951.2900	2.9513	11.714	0	0	0
2022/08/19	R186	03/11/2022	8.55	Call	Bond Future	468.1800	0.4682	361.8700	0.3619	(22.707)	0	0	0
2022/08/19	R186	03/11/2022	8.55	Put	Bond Future	1,767.2500	1.7672	2,025.1800	2.0252	14.595	0	0	0
2022/08/19	R186	03/11/2022	8.91	Call	Bond Future	1,002.3800	1.0024	824.0900	0.8241	(17.787)	0	0	0
2022/08/19	R186	02/02/2023	8.33	Call	Bond Future	535.0200	0.5350	444.1700	0.4442	(16.981)	0	0	0
2022/08/19	R186	02/02/2023	8.33	Put	Bond Future	3,031.3200	3.0313	3,311.6900	3.3117	9.249	0	0	0
2022/08/19	R186	02/02/2023	8.32	Call	Bond Future	526.6500	0.5266	436.8800	0.4369	(17.045)	0	0	0
2022/08/19	R186	02/02/2023	8.32	Put	Bond Future	3,056.8900	3.0569	3,338.3400	3.3383	9.207	0	0	0
2022/08/19	R186	02/02/2023			Bond Future	9.0765	105.9197	9.1895	105.5485	1.244	0.0000	0.0000	0
2022/08/19	R186	02/02/2023	8.34	Call	Bond Future	543.2700	0.5433	451.3300	0.4513	(16.923)	0	0	0
2022/08/19	R186	02/02/2023	8.34	Put	Bond Future	3,005.6400	3.0056	3,284.9200	3.2849	9.292	0	0	0
2022/08/19	R186	04/05/2023	8.83	Put	Bond Future	2,371.7600	2.3718	2,598.4300	2.5984	9.557	0	0	0
2022/08/19	R186	04/05/2023	8.84	Call	Bond Future	1,292.3900	1.2924	1,138.5500	1.1386	(11.904)	0	0	0
2022/08/19	R186	04/05/2023			Bond Future	9.1807	107.9732	9.3035	107.5938	1.337	0.0000	0.0000	0
2022/08/19	R186	04/05/2023	8.83	Call	Bond Future	1,278.1900	1.2782	1,125.4300	1.1254	(11.951)	0	0	0
2022/08/19	R186	04/05/2023	8.84	Put	Bond Future	2,354.5900	2.3546	2,580.1800	2.5802	9.581	0	0	0
2022/08/19	R186	04/05/2023	8.82	Call	Bond Future	1,264.4200	1.2644	1,112.7400	1.1127	(11.996)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/19	R186	04/05/2023	8.82	Put	Bond Future	2,389.3800	2.3894	2,617.1300	2.6171	9.532	0	0	0
2022/08/19	R186	03/08/2023	9.74	Call	Bond Future	2,915.6600	2.9157	2,680.3900	2.6804	(8.069)	0	0	0
2022/08/19	R186	03/08/2023	9.74	Put	Bond Future	1,517.3900	1.5174	1,670.0700	1.6701	10.062	0	0	0
2022/08/19	R186	03/08/2023	9.73	Put	Bond Future	1,526.6900	1.5267	1,680.1400	1.6801	10.051	0	0	0
2022/08/19	R186	03/08/2023			Bond Future	9.2543	104.8903	9.3883	104.5023	1.447	0.0000	0.0000	0
2022/08/19	R186	03/08/2023	9.75	Call	Bond Future	2,934.9600	2.9350	2,698.9300	2.6989	(8.042)	0	0	0
2022/08/19	R186	03/08/2023	9.75	Put	Bond Future	1,508.1500	1.5081	1,660.0700	1.6601	10.073	0	0	0
2022/08/19	R186	03/08/2023	9.73	Call	Bond Future	2,896.4100	2.8964	2,661.9100	2.6619	(8.096)	0	0	0
2022/08/19	R186	02/11/2023	9.40	Call	Bond Future	2,113.4600	2.1135	1,918.3000	1.9183	(9.234)	0	0	0
2022/08/19	R186	02/11/2023	9.40	Put	Bond Future	2,213.6400	2.2136	2,413.2000	2.4132	9.015	0	0	0
2022/08/19	R186	02/11/2023			Bond Future	9.4371	106.7816	9.5837	106.3869	1.554	0.0000	0.0000	0
2022/08/19	R186	02/11/2023	9.39	Call	Bond Future	2,098.1000	2.0981	1,903.7500	1.9038	(9.263)	0	0	0
2022/08/19	R186	02/11/2023	9.39	Put	Bond Future	2,225.3000	2.2253	2,425.6700	2.4257	9.004	0	0	0
2022/08/19	R186	02/11/2023	9.38	Call	Bond Future	2,082.8000	2.0828	1,889.2500	1.8893	(9.293)	0	0	0
2022/08/19	R186	02/11/2023	9.38	Put	Bond Future	2,237.0300	2.2370	2,438.2000	2.4382	8.993	0	0	0
2022/08/19	R197	03/11/2022			Bond Future	337.2532	337.2532	337.1128	337.1128	(0.042)	0.0000	0.0000	831
2022/08/19	R197	02/02/2023			Bond Future	334.2752	334.2752	334.1307	334.1307	(0.043)	0.0000	0.0000	0
2022/08/19	R197	04/05/2023			Bond Future	340.8235	340.8235	340.6730	340.6730	(0.044)	0.0000	0.0000	0
2022/08/19	R197	03/08/2023			Bond Future	338.7540	338.7540	338.6024	338.6024	(0.045)	0.0000	0.0000	0
2022/08/19	R197	02/11/2023			Bond Future	344.9433	344.9433	344.7896	344.7896	(0.045)	0.0000	0.0000	0
2022/08/19	R202	03/11/2022			Bond Future	248.6525	248.6525	248.9191	248.9191	0.107	0.0000	0.0000	6,148
2022/08/19	R202	02/02/2023			Bond Future	248.2750	248.2750	248.5449	248.5449	0.109	0.0000	0.0000	460
2022/08/19	R202	04/05/2023			Bond Future	253.1366	253.1366	253.4096	253.4096	0.108	0.0000	0.0000	0
2022/08/19	R202	03/08/2023			Bond Future	253.5326	253.5326	253.8116	253.8116	0.110	0.0000	0.0000	0
2022/08/19	R202	02/11/2023			Bond Future	258.1665	258.1665	258.4514	258.4514	0.110	0.0000	0.0000	0
2022/08/19	R209	03/11/2022	9.25	Call	Bond Future	10.9000	0.0109	6.6700	0.0067	(38.807)	0	0	6,000
2022/08/19	R209	03/11/2022	9.25	Put	Bond Future	10,437.1800	10.4372	10,984.6900	10.9847	5.246	0	0	0
2022/08/19	R209	03/11/2022	9.50	Call	Bond Future	28.9600	0.0290	18.6400	0.0186	(35.635)	0	0	0
2022/08/19	R209	03/11/2022	9.50	Put	Bond Future	8,885.7300	8.8857	9,427.1500	9.4272	6.093	0	0	0
2022/08/19	R209	03/11/2022	12.00	Call	Bond Future	5,086.2000	5.0862	4,620.2700	4.6203	(9.161)	0	0	0
2022/08/19	R209	03/11/2022	12.00	Put	Bond Future	424.9100	0.4249	510.7200	0.5107	20.195	0	0	7,750
2022/08/19	R209	03/11/2022	11.03	Call	Bond Future	1,704.1300	1.7041	1,430.5800	1.4306	(16.052)	0	0	0
2022/08/19	R209	03/11/2022	11.03	Put	Bond Future	1,851.9200	1.8519	2,130.1100	2.1301	15.022	0	0	0
2022/08/19	R209	03/11/2022	10.50	Put	Bond Future	3,607.3200	3.6073	4,024.0000	4.0240	11.551	0	0	0
2022/08/19	R209	03/11/2022			Bond Future	11.0583	67.4602	11.1649	66.9085	0.964	0.0000	0.0000	20,187
2022/08/19	R209	03/11/2022	10.00	Call	Bond Future	151.3300	0.1513	106.9100	0.1069	(29.353)	0	0	7,750
2022/08/19	R209	03/11/2022	10.00	Put	Bond Future	5,997.8300	5.9978	6,505.1500	6.5051	8.458	0	0	6,000
2022/08/19	R209	03/11/2022	11.02	Call	Bond Future	1,677.2700	1.6773	1,406.3600	1.4064	(16.152)	0	0	0
2022/08/19	R209	03/11/2022	11.02	Put	Bond Future	1,877.3400	1.8773	2,158.1700	2.1582	14.959	0	0	0
2022/08/19	R209	03/11/2022	11.50	Call	Bond Future	3,182.9900	3.1830	2,797.9600	2.7980	(12.096)	0	0	0
2022/08/19	R209	03/11/2022	11.50	Put	Bond Future	937.1900	0.9372	1,103.9000	1.1039	17.788	0	0	0
2022/08/19	R209	03/11/2022	10.50	Call	Bond Future	608.1800	0.6082	473.1200	0.4731	(22.207)	0	0	0
2022/08/19	R209	03/11/2022	11.00	Call	Bond Future	1,624.3200	1.6243	1,358.7100	1.3587	(16.352)	0	0	0
2022/08/19	R209	03/11/2022	11.00	Put	Bond Future	1,929.1100	1.9291	2,215.2400	2.2152	14.832	0	0	6,000
2022/08/19	R209	03/11/2022	11.01	Call	Bond Future	1,650.7500	1.6507	1,382.4800	1.3825	(16.251)	0	0	0

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2022/08/19	R209	03/11/2022	11.01	Put	Bond Future	1,903.1500	1.9031	2,186.6200	2.1866	14.895	0	0	0
2022/08/19	R209	02/02/2023	10.80	Put	Bond Future	3,845.0800	3.8451	4,183.7700	4.1838	8.808	0	0	0
2022/08/19	R209	02/02/2023	10.78	Call	Bond Future	1,755.9800	1.7560	1,536.5700	1.5366	(12.495)	0	0	0
2022/08/19	R209	02/02/2023	10.79	Call	Bond Future	1,777.6300	1.7776	1,556.4500	1.5565	(12.442)	0	0	0
2022/08/19	R209	02/02/2023			Bond Future	11.1917	68.6134	11.3022	68.0518	0.988	0.0000	0.0000	2,066
2022/08/19	R209	02/02/2023	10.80	Call	Bond Future	1,799.6100	1.7996	1,576.6500	1.5766	(12.389)	0	0	0
2022/08/19	R209	02/02/2023	10.78	Put	Bond Future	3,908.2400	3.9082	4,250.4800	4.2505	8.757	0	0	0
2022/08/19	R209	02/02/2023	10.79	Put	Bond Future	3,876.4600	3.8765	4,216.9300	4.2169	8.783	0	0	0
2022/08/19	R209	04/05/2023	11.09	Call	Bond Future	2,847.7100	2.8477	2,577.4000	2.5774	(9.492)	0	0	0
2022/08/19	R209	04/05/2023	11.09	Put	Bond Future	3,917.7100	3.9177	4,220.5900	4.2206	7.731	0	0	0
2022/08/19	R209	04/05/2023	11.10	Call	Bond Future	2,872.5400	2.8725	2,600.7900	2.6008	(9.460)	0	0	0
2022/08/19	R209	04/05/2023	11.10	Put	Bond Future	3,891.1100	3.8911	4,192.5500	4.1925	7.747	0	0	0
2022/08/19	R209	04/05/2023	10.00	Call	Bond Future	922.7100	0.9227	800.5700	0.8006	(13.237)	0	0	7,500
2022/08/19	R209	04/05/2023	10.00	Put	Bond Future	7,941.2400	7.9412	8,392.2900	8.3923	5.680	0	0	0
2022/08/19	R209	04/05/2023			Bond Future	11.3003	66.7915	11.4149	66.2183	1.014	0.0000	0.0000	1,250
2022/08/19	R209	04/05/2023	12.50	Call	Bond Future	7,121.0000	7.1210	6,686.3900	6.6864	(6.103)	0	0	0
2022/08/19	R209	04/05/2023	12.50	Put	Bond Future	1,451.6800	1.4517	1,590.2600	1.5903	9.546	0	0	7,500
2022/08/19	R209	04/05/2023	11.11	Call	Bond Future	2,897.2300	2.8972	2,624.0500	2.6240	(9.429)	0	0	0
2022/08/19	R209	04/05/2023	11.11	Put	Bond Future	3,864.4400	3.8644	4,164.4500	4.1644	7.763	0	0	0
2022/08/19	R209	04/05/2023	11.00	Call	Bond Future	2,630.3000	2.6303	2,372.9600	2.3730	(9.784)	0	0	0
2022/08/19	R209	04/05/2023	11.00	Put	Bond Future	4,165.5800	4.1656	4,481.4300	4.4814	7.582	0	0	7,500
2022/08/19	R209	03/08/2023	11.95	Put	Bond Future	2,828.7700	2.8288	3,044.2700	3.0443	7.618	0	0	0
2022/08/19	R209	03/08/2023	11.93	Call	Bond Future	5,440.3100	5.4403	5,072.4600	5.0725	(6.762)	0	0	0
2022/08/19	R209	03/08/2023	11.94	Call	Bond Future	5,470.1700	5.4702	5,101.3000	5.1013	(6.743)	0	0	0
2022/08/19	R209	03/08/2023			Bond Future	11.3957	68.1669	11.5144	67.5815	1.042	0.0000	0.0000	0
2022/08/19	R209	03/08/2023	11.95	Call	Bond Future	5,500.0700	5.5001	5,130.1800	5.1302	(6.725)	0	0	0
2022/08/19	R209	03/08/2023	11.93	Put	Bond Future	2,862.7300	2.8627	3,080.2700	3.0803	7.599	0	0	0
2022/08/19	R209	03/08/2023	11.94	Put	Bond Future	2,845.7000	2.8457	3,062.2200	3.0622	7.609	0	0	0
2022/08/19	R209	02/11/2023	11.33	Call	Bond Future	3,754.9800	3.7550	3,462.2900	3.4623	(7.795)	0	0	0
2022/08/19	R209	02/11/2023	11.33	Put	Bond Future	4,742.5100	4.7425	5,045.6400	5.0456	6.392	0	0	0
2022/08/19	R209	02/11/2023	11.34	Call	Bond Future	3,779.3600	3.7794	3,485.5400	3.4855	(7.774)	0	0	0
2022/08/19	R209	02/11/2023	11.34	Put	Bond Future	4,717.2200	4.7172	5,019.2200	5.0192	6.402	0	0	0
2022/08/19	R209	02/11/2023			Bond Future	11.5308	66.2479	11.6539	65.6521	1.068	0.0000	0.0000	0
2022/08/19	R209	02/11/2023	11.35	Call	Bond Future	3,803.8200	3.8038	3,508.8500	3.5088	(7.755)	0	0	0
2022/08/19	R209	02/11/2023	11.35	Put	Bond Future	4,692.0600	4.6921	4,992.9100	4.9929	6.412	0	0	0
2022/08/19	R210	03/11/2022			Bond Future	227.4912	227.4912	227.7671	227.7671	0.121	0.0000	0.0000	732
2022/08/19	R210	02/02/2023			Bond Future	231.4330	231.4330	231.7121	231.7121	0.121	0.0000	0.0000	300
2022/08/19	R210	04/05/2023			Bond Future	232.8705	232.8705	233.1537	233.1537	0.122	0.0000	0.0000	0
2022/08/19	R210	03/08/2023			Bond Future	237.7041	237.7041	237.9916	237.9916	0.121	0.0000	0.0000	0
2022/08/19	R210	02/11/2023			Bond Future	238.8484	238.8484	239.1417	239.1417	0.123	0.0000	0.0000	0
2022/08/19	R213	03/11/2022	9.19	Call	Bond Future	36.7400	0.0367	22.9600	0.0230	(37.507)	0	0	476
2022/08/19	R213	03/11/2022	9.19	Put	Bond Future	7,176.7400	7.1767	7,714.5400	7.7145	7.494	0	0	0
2022/08/19	R213	03/11/2022	10.38	Call	Bond Future	1,047.7500	1.0478	836.8400	0.8368	(20.130)	0	0	0
2022/08/19	R213	03/11/2022	10.38	Put	Bond Future	2,203.4800	2.2035	2,544.1500	2.5441	15.461	0	0	0
2022/08/19	R213	03/11/2022	10.39	Call	Bond Future	1,068.0200	1.0680	854.4000	0.8544	(20.001)	0	0	0
2022/08/19	R213	03/11/2022	10.39	Put	Bond Future	2,175.7100	2.1757	2,513.6700	2.5137	15.533	0	0	0

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2022/08/19	R213	03/11/2022	10.37	Call	Bond Future	1,027.8400	1.0278	819.6300	0.8196	(20.257)	0	0	0
2022/08/19	R213	03/11/2022	10.37	Put	Bond Future	2,231.6500	2.2316	2,575.0200	2.5750	15.386	0	0	200
2022/08/19	R213	03/11/2022			Bond Future	10.6227	81.6403	10.7401	81.0888	1.105	0.0000	0.0000	34,281
2022/08/19	R213	03/11/2022	9.13	Call	Bond Future	29.8900	0.0299	18.4600	0.0185	(38.240)	0	0	200
2022/08/19	R213	03/11/2022	9.13	Put	Bond Future	7,486.1600	7.4862	8,026.3100	8.0263	7.215	0	0	0
2022/08/19	R213	03/11/2022	9.84	Call	Bond Future	293.0200	0.2930	211.0100	0.2110	(27.988)	0	0	0
2022/08/19	R213	03/11/2022	9.84	Put	Bond Future	4,097.5900	4.0976	4,567.1600	4.5672	11.460	0	0	476
2022/08/19	R213	03/11/2022	10.40	Call	Bond Future	1,088.5300	1.0885	872.1900	0.8722	(19.875)	0	0	0
2022/08/19	R213	03/11/2022	10.40	Put	Bond Future	2,148.2100	2.1482	2,483.4500	2.4834	15.606	0	0	0
2022/08/19	R213	03/11/2022	9.98	Call	Bond Future	425.7800	0.4258	315.7200	0.3157	(25.849)	0	0	0
2022/08/19	R213	03/11/2022	9.98	Put	Bond Future	3,533.2000	3.5332	3,974.7200	3.9747	12.496	0	0	200
2022/08/19	R213	03/11/2022	10.19	Call	Bond Future	706.7200	0.7067	546.2600	0.5463	(22.705)	0	0	0
2022/08/19	R213	03/11/2022	10.19	Put	Bond Future	2,782.1600	2.7822	3,173.2800	3.1733	14.058	0	0	476
2022/08/19	R213	02/02/2023	10.43	Put	Bond Future	3,232.8900	3.2329	3,573.7100	3.5737	10.542	0	0	0
2022/08/19	R213	02/02/2023	12.20	Call	Bond Future	6,766.0500	6.7661	6,296.3400	6.2963	(6.942)	0	0	0
2022/08/19	R213	02/02/2023	12.20	Put	Bond Future	605.4300	0.6054	697.2700	0.6973	15.169	0	0	912
2022/08/19	R213	02/02/2023	10.22	Put	Bond Future	3,857.3100	3.8573	4,235.4900	4.2355	9.804	0	0	0
2022/08/19	R213	02/02/2023	10.23	Call	Bond Future	1,217.7800	1.2178	1,032.7000	1.0327	(15.198)	0	0	0
2022/08/19	R213	02/02/2023	10.35	Call	Bond Future	1,424.5200	1.4245	1,218.1900	1.2182	(14.484)	0	0	0
2022/08/19	R213	02/02/2023	10.35	Put	Bond Future	3,460.9500	3.4610	3,816.1700	3.8162	10.264	0	0	476
2022/08/19	R213	02/02/2023	10.01	Call	Bond Future	901.1300	0.9011	752.5700	0.7526	(16.486)	0	0	0
2022/08/19	R213	02/02/2023			Bond Future	10.7868	83.0349	10.9097	82.4733	1.140	0.0000	0.0000	0
2022/08/19	R213	02/02/2023	10.43	Call	Bond Future	1,574.3400	1.5743	1,353.6100	1.3536	(14.020)	0	0	912
2022/08/19	R213	02/02/2023	10.22	Call	Bond Future	1,202.0800	1.2021	1,018.7100	1.0187	(15.254)	0	0	0
2022/08/19	R213	02/02/2023	10.23	Put	Bond Future	3,825.2000	3.8252	4,201.6700	4.2017	9.842	0	0	0
2022/08/19	R213	02/02/2023	9.16	Call	Bond Future	249.4300	0.2494	197.3900	0.1974	(20.864)	0	0	476
2022/08/19	R213	02/02/2023	9.16	Put	Bond Future	8,178.0100	8.1780	8,687.5200	8.6875	6.230	0	0	0
2022/08/19	R213	02/02/2023	10.01	Put	Bond Future	4,568.5500	4.5686	4,981.5400	4.9815	9.040	0	0	476
2022/08/19	R213	02/02/2023	10.21	Call	Bond Future	1,186.3100	1.1863	1,004.6600	1.0047	(15.312)	0	0	0
2022/08/19	R213	02/02/2023	10.21	Put	Bond Future	3,889.3900	3.8894	4,269.2900	4.2693	9.768	0	0	0
2022/08/19	R213	04/05/2023	10.75	Call	Bond Future	2,554.7100	2.5547	2,284.4000	2.2844	(10.581)	0	0	0
2022/08/19	R213	04/05/2023	10.75	Put	Bond Future	3,287.0300	3.2870	3,589.8600	3.5899	9.213	0	0	0
2022/08/19	R213	04/05/2023			Bond Future	10.9127	81.0922	11.0414	80.5190	1.179	0.0000	0.0000	0
2022/08/19	R213	04/05/2023	10.74	Call	Bond Future	2,532.5600	2.5326	2,263.7000	2.2637	(10.616)	0	0	0
2022/08/19	R213	04/05/2023	10.74	Put	Bond Future	3,310.1700	3.3102	3,614.4500	3.6144	9.192	0	0	0
2022/08/19	R213	04/05/2023	10.73	Call	Bond Future	2,510.2400	2.5102	2,242.8400	2.2428	(10.652)	0	0	0
2022/08/19	R213	04/05/2023	10.73	Put	Bond Future	3,333.1600	3.3332	3,638.9000	3.6389	9.173	0	0	0
2022/08/19	R213	03/08/2023	11.62	Put	Bond Future	2,267.0800	2.2671	2,482.1700	2.4822	9.488	0	0	0
2022/08/19	R213	03/08/2023	11.63	Call	Bond Future	4,839.6100	4.8396	4,468.1600	4.4682	(7.675)	0	0	0
2022/08/19	R213	03/08/2023			Bond Future	11.0248	82.7600	11.1596	82.1745	1.223	0.0000	0.0000	0
2022/08/19	R213	03/08/2023	11.62	Call	Bond Future	4,811.8200	4.8118	4,441.4400	4.4414	(7.697)	0	0	0
2022/08/19	R213	03/08/2023	11.63	Put	Bond Future	2,253.0100	2.2530	2,467.0300	2.4670	9.499	0	0	0
2022/08/19	R213	03/08/2023	11.61	Call	Bond Future	4,784.0700	4.7841	4,414.7700	4.4148	(7.719)	0	0	0
2022/08/19	R213	03/08/2023	11.61	Put	Bond Future	2,281.2300	2.2812	2,497.4000	2.4974	9.476	0	0	0
2022/08/19	R213	02/11/2023	11.13	Call	Bond Future	3,422.5600	3.4226	3,123.0600	3.1231	(8.751)	0	0	0
2022/08/19	R213	02/11/2023	11.13	Put	Bond Future	3,710.0400	3.7100	4,006.4100	4.0064	7.988	0	0	0
2022/08/19	R213	02/11/2023			Bond Future	11.1977	80.7054	11.3389	80.1095	1.262	0.0000	0.0000	0
2022/08/19	R213	02/11/2023	11.12	Call	Bond Future	3,399.9500	3.4000	3,101.6200	3.1016	(8.775)	0	0	0

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2022/08/19	R213	02/11/2023	11.12	Put	Bond Future	3,730.0200	3.7300	4,027.5600	4.0276	7.977	0	0	0
2022/08/19	R213	02/11/2023	11.11	Call	Bond Future	3,377.4200	3.3774	3,080.2400	3.0802	(8.799)	0	0	0
2022/08/19	R213	02/11/2023	11.11	Put	Bond Future	3,750.1100	3.7501	4,048.8000	4.0488	7.965	0	0	0
2022/08/19	R214	03/11/2022	11.34	Call	Bond Future	2,132.2100	2.1322	1,815.1600	1.8152	(14.870)	0	0	0
2022/08/19	R214	03/11/2022	11.36	Put	Bond Future	1,612.9000	1.6129	1,865.4700	1.8655	15.659	0	0	0
2022/08/19	R214	03/11/2022			Bond Future	11.2523	64.6749	11.3589	64.1001	0.947	0.0000	0.0000	25,381
2022/08/19	R214	03/11/2022	11.34	Put	Bond Future	1,658.7500	1.6588	1,916.5200	1.9165	15.540	0	0	0
2022/08/19	R214	03/11/2022	11.35	Call	Bond Future	2,162.7200	2.1627	1,843.0700	1.8431	(14.780)	0	0	0
2022/08/19	R214	03/11/2022	11.35	Put	Bond Future	1,635.6300	1.6356	1,890.8000	1.8908	15.601	0	0	0
2022/08/19	R214	03/11/2022	11.36	Call	Bond Future	2,193.5600	2.1936	1,871.3100	1.8713	(14.691)	0	0	0
2022/08/19	R214	02/02/2023	11.07	Call	Bond Future	2,090.5800	2.0906	1,841.9600	1.8420	(11.892)	0	0	0
2022/08/19	R214	02/02/2023	11.07	Put	Bond Future	3,791.1100	3.7911	4,127.6000	4.1276	8.876	0	0	0
2022/08/19	R214	02/02/2023	11.08	Call	Bond Future	2,114.8800	2.1149	1,864.4100	1.8644	(11.843)	0	0	0
2022/08/19	R214	02/02/2023	11.08	Put	Bond Future	3,759.8900	3.7599	4,094.5300	4.0945	8.900	0	0	0
2022/08/19	R214	02/02/2023			Bond Future	11.3824	65.7796	11.4930	65.1945	0.971	0.0000	0.0000	64,507
2022/08/19	R214	02/02/2023	11.09	Call	Bond Future	2,139.3200	2.1393	1,887.0100	1.8870	(11.794)	0	0	0
2022/08/19	R214	02/02/2023	11.09	Put	Bond Future	3,728.8700	3.7289	4,061.6700	4.0617	8.925	0	0	0
2022/08/19	R214	04/05/2023	11.36	Call	Bond Future	3,239.5100	3.2395	2,943.1700	2.9432	(9.148)	0	0	0
2022/08/19	R214	04/05/2023	11.36	Put	Bond Future	3,895.5100	3.8955	4,196.2000	4.1962	7.719	0	0	0
2022/08/19	R214	04/05/2023	11.37	Call	Bond Future	3,266.2300	3.2662	2,968.4300	2.9684	(9.118)	0	0	0
2022/08/19	R214	04/05/2023	11.37	Put	Bond Future	3,868.8400	3.8688	4,168.0700	4.1681	7.734	0	0	0
2022/08/19	R214	04/05/2023			Bond Future	11.4838	63.7568	11.5982	63.1598	0.996	0.0000	0.0000	0
2022/08/19	R214	04/05/2023	11.38	Call	Bond Future	3,293.0400	3.2930	2,993.7800	2.9938	(9.088)	0	0	0
2022/08/19	R214	04/05/2023	11.38	Put	Bond Future	3,842.3300	3.8423	4,140.1000	4.1401	7.750	0	0	0
2022/08/19	R214	03/08/2023	12.14	Call	Bond Future	5,812.7500	5.8127	5,425.2000	5.4252	(6.667)	0	0	0
2022/08/19	R214	03/08/2023	12.14	Put	Bond Future	2,982.2200	2.9822	3,204.3800	3.2044	7.449	0	0	0
2022/08/19	R214	03/08/2023	12.15	Call	Bond Future	5,843.7300	5.8437	5,455.1500	5.4551	(6.650)	0	0	0
2022/08/19	R214	03/08/2023	12.15	Put	Bond Future	2,964.9700	2.9650	3,186.1000	3.1861	7.458	0	0	0
2022/08/19	R214	03/08/2023			Bond Future	11.5744	65.0688	11.6928	64.4590	1.023	0.0000	0.0000	0
2022/08/19	R214	03/08/2023	12.16	Call	Bond Future	5,874.5100	5.8745	5,484.8900	5.4849	(6.632)	0	0	0
2022/08/19	R214	03/08/2023	12.16	Put	Bond Future	2,947.5900	2.9476	3,167.6800	3.1677	7.467	0	0	0
2022/08/19	R214	02/11/2023	11.45	Put	Bond Future	5,167.9700	5.1680	5,487.1500	5.4872	6.176	0	0	0
2022/08/19	R214	02/11/2023	11.46	Call	Bond Future	3,882.2000	3.8822	3,579.6100	3.5796	(7.794)	0	0	0
2022/08/19	R214	02/11/2023	11.46	Put	Bond Future	5,140.1800	5.1402	5,458.1700	5.4582	6.186	0	0	0
2022/08/19	R214	02/11/2023			Bond Future	11.7028	62.9480	11.8255	62.3274	1.048	0.0000	0.0000	0
2022/08/19	R214	02/11/2023	11.45	Call	Bond Future	3,857.3400	3.8573	3,555.9400	3.5559	(7.814)	0	0	0
2022/08/19	R214	02/11/2023	11.47	Call	Bond Future	3,906.8500	3.9069	3,603.0800	3.6031	(7.775)	0	0	0
2022/08/19	R214	02/11/2023	11.47	Put	Bond Future	5,112.2400	5.1122	5,429.0500	5.4290	6.197	0	0	0
2022/08/19	R248	03/11/2022	10.70	Call	Bond Future	822.9300	0.8229	650.0100	0.6500	(21.013)	0	0	1,350
2022/08/19	R248	03/11/2022	10.70	Put	Bond Future	4,744.0900	4.7441	5,258.6200	5.2586	10.846	0	0	0
2022/08/19	R248	03/11/2022	11.20	Call	Bond Future	2,173.7000	2.1737	1,837.5800	1.8376	(15.463)	0	0	0
2022/08/19	R248	03/11/2022	11.20	Put	Bond Future	2,527.1300	2.5271	2,878.4600	2.8785	13.902	0	0	0
2022/08/19	R248	03/11/2022	11.30	Put	Bond Future	2,204.1700	2.2042	2,523.2400	2.5232	14.476	0	0	0
2022/08/19	R248	03/11/2022	11.31	Put	Bond Future	2,173.9600	2.1740	2,489.8800	2.4899	14.532	0	0	0
2022/08/19	R248	03/11/2022	11.32	Call	Bond Future	2,607.3000	2.6073	2,232.6200	2.2326	(14.370)	0	0	0
2022/08/19	R248	03/11/2022			Bond Future	11.2517	80.7984	11.3533	80.1110	0.903	0.0000	0.0000	258,752

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
2022/08/19	R248	03/11/2022	10.00	Call	Bond Future	110.1000	0.1101	76.7700	0.0768	(30.272)	0	0	1,350
2022/08/19	R248	03/11/2022	10.00	Put	Bond Future	9,511.9800	9.5120	10,166.1000	10.1661	6.877	0	0	0
2022/08/19	R248	03/11/2022	11.90	Call	Bond Future	5,133.1600	5.1332	4,606.5000	4.6065	(10.260)	0	0	0
2022/08/19	R248	03/11/2022	11.90	Put	Bond Future	921.8500	0.9219	1,082.6400	1.0826	17.442	0	0	0
2022/08/19	R248	03/11/2022	11.30	Call	Bond Future	2,532.4000	2.5324	2,164.0200	2.1640	(14.547)	0	0	0
2022/08/19	R248	03/11/2022	11.31	Call	Bond Future	2,569.7900	2.5698	2,198.2600	2.1983	(14.458)	0	0	0
2022/08/19	R248	03/11/2022	11.32	Put	Bond Future	2,143.9700	2.1440	2,456.7400	2.4567	14.588	0	0	0
2022/08/19	R248	02/02/2023	11.08	Call	Bond Future	2,662.9900	2.6630	2,361.9700	2.3620	(11.304)	0	0	0
2022/08/19	R248	02/02/2023	11.08	Put	Bond Future	4,720.7700	4.7208	5,119.5400	5.1195	8.447	0	0	0
2022/08/19	R248	02/02/2023	11.10	Put	Bond Future	4,642.9600	4.6430	5,037.3200	5.0373	8.494	0	0	0
2022/08/19	R248	02/02/2023			Bond Future	11.3813	82.1786	11.4869	81.4789	0.928	0.0000	0.0000	0
2022/08/19	R248	02/02/2023	11.07	Call	Bond Future	2,632.4100	2.6324	2,333.5900	2.3336	(11.352)	0	0	0
2022/08/19	R248	02/02/2023	11.07	Put	Bond Future	4,760.0900	4.7601	5,161.0600	5.1611	8.424	0	0	0
2022/08/19	R248	02/02/2023	11.10	Call	Bond Future	2,724.6800	2.7247	2,419.2500	2.4193	(11.210)	0	0	2,700
2022/08/19	R248	02/02/2023	10.40	Call	Bond Future	1,044.5400	1.0445	888.3100	0.8883	(14.957)	0	0	2,700
2022/08/19	R248	02/02/2023	10.40	Put	Bond Future	8,107.0400	8.1070	8,650.6000	8.6506	6.705	0	0	0
2022/08/19	R248	02/02/2023	11.06	Call	Bond Future	2,602.0000	2.6020	2,305.3900	2.3054	(11.399)	0	0	0
2022/08/19	R248	02/02/2023	11.06	Put	Bond Future	4,799.7000	4.7997	5,202.8800	5.2029	8.400	0	0	0
2022/08/19	R248	04/05/2023	11.35	Call	Bond Future	4,045.7300	4.0457	3,691.5900	3.6916	(8.753)	0	0	0
2022/08/19	R248	04/05/2023	11.35	Put	Bond Future	4,922.5400	4.9225	5,282.4500	5.2825	7.311	0	0	0
2022/08/19	R248	04/05/2023			Bond Future	11.4821	79.3325	11.5916	78.6184	0.954	0.0000	0.0000	0
2022/08/19	R248	04/05/2023	11.33	Call	Bond Future	3,979.3700	3.9794	3,628.7300	3.6287	(8.811)	0	0	0
2022/08/19	R248	04/05/2023	11.33	Put	Bond Future	4,990.4500	4.9905	5,353.8600	5.3539	7.282	0	0	0
2022/08/19	R248	04/05/2023	11.34	Call	Bond Future	4,012.4900	4.0125	3,660.1000	3.6601	(8.782)	0	0	0
2022/08/19	R248	04/05/2023	11.34	Put	Bond Future	4,956.3900	4.9564	5,318.0500	5.3180	7.297	0	0	0
2022/08/19	R248	03/08/2023	12.11	Call	Bond Future	7,174.7700	7.1748	6,714.4700	6.7145	(6.416)	0	0	0
2022/08/19	R248	03/08/2023	12.11	Put	Bond Future	3,822.9200	3.8229	4,091.9000	4.0919	7.036	0	0	0
2022/08/19	R248	03/08/2023			Bond Future	11.5722	80.9653	11.6857	80.2360	0.981	0.0000	0.0000	0
2022/08/19	R248	03/08/2023	12.09	Call	Bond Future	7,098.9600	7.0990	6,641.1300	6.6411	(6.449)	0	0	0
2022/08/19	R248	03/08/2023	12.09	Put	Bond Future	3,867.1400	3.8671	4,138.5900	4.1386	7.019	0	0	0
2022/08/19	R248	03/08/2023	12.10	Call	Bond Future	7,136.9900	7.1370	6,677.9300	6.6779	(6.432)	0	0	0
2022/08/19	R248	03/08/2023	12.10	Put	Bond Future	3,845.1100	3.8451	4,115.3300	4.1153	7.028	0	0	0
2022/08/19	R248	02/11/2023	11.47	Call	Bond Future	5,006.1100	5.0061	4,640.0200	4.6400	(7.313)	0	0	0
2022/08/19	R248	02/11/2023	11.48	Call	Bond Future	5,038.0400	5.0380	4,670.5600	4.6706	(7.294)	0	0	0
2022/08/19	R248	02/11/2023	11.49	Put	Bond Future	6,424.2900	6.4243	6,797.6800	6.7977	5.812	0	0	0
2022/08/19	R248	02/11/2023			Bond Future	11.6998	77.9906	11.8176	77.2483	1.007	0.0000	0.0000	0
2022/08/19	R248	02/11/2023	11.47	Put	Bond Future	6,491.9700	6.4920	6,868.1400	6.8681	5.794	0	0	0
2022/08/19	R248	02/11/2023	11.48	Put	Bond Future	6,458.2100	6.4582	6,832.9900	6.8330	5.803	0	0	0
2022/08/19	R248	02/11/2023	11.49	Call	Bond Future	5,069.7200	5.0697	4,700.8500	4.7008	(7.276)	0	0	0

Total

1479633