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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/07/2022 TO 13/07/2022

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
2022/07/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/13	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/13	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/13	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/13	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/13	2025	04/08/2022		Bond Future	161.7328	161.7328	162.2835	162.2835	0.340	0.0000	0.0000	11,186
2022/07/13	2025	03/11/2022		Bond Future	164.2360	164.2360	164.7881	164.7881	0.336	0.0000	0.0000	0
2022/07/13	2025	02/02/2023		Bond Future	165.4005	165.4005	165.9573	165.9573	0.337	0.0000	0.0000	0
2022/07/13	2025	04/05/2023		Bond Future	168.4933	168.4933	169.0572	169.0572	0.335	0.0000	0.0000	0
2022/07/13	2025	03/08/2023		Bond Future	170.1662	170.1662	170.7369	170.7369	0.335	0.0000	0.0000	0
2022/07/13	2029	04/08/2022		Bond Future	118.8169	118.8169	119.3787	119.3787	0.473	0.0000	0.0000	2,742
2022/07/13	2029	03/11/2022		Bond Future	119.4071	119.4071	119.9724	119.9724	0.473	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/13	2029	02/02/2023			Bond Future	121.4802		122.0521		0.471	0.0000	0.0000	0
2022/07/13	2029	04/05/2023			Bond Future	122.4644		123.0440		0.473	0.0000	0.0000	0
2022/07/13	2029	03/08/2023			Bond Future	124.9483		125.5372		0.471	0.0000	0.0000	0
2022/07/13	2030	04/08/2022	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/13	2030	04/08/2022	9.56	Put	Bond Future	6,539.2100	6.5392	6,109.1900	6.1092	(6.576)	0	0	0
2022/07/13	2030	04/08/2022	10.95	Call	Bond Future	773.0800	0.7731	983.8900	0.9839	27.269	0	0	0
2022/07/13	2030	04/08/2022	10.95	Put	Bond Future	714.0000	0.7140	494.7900	0.4948	(30.702)	0	0	800
2022/07/13	2030	04/08/2022			Bond Future	10.9369	85.4761	10.8423	85.9061	(0.865)	0.0000	0.0000	90,425
2022/07/13	2030	04/08/2022	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/13	2030	04/08/2022	8.30	Put	Bond Future	13,091.0700	13.0911	12,661.0500	12.6611	(3.285)	0	0	0
2022/07/13	2030	04/08/2022	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/13	2030	04/08/2022	9.05	Put	Bond Future	9,122.5700	9.1226	8,692.5500	8.6925	(4.714)	0	0	0
2022/07/13	2030	04/08/2022	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/13	2030	04/08/2022	9.54	Put	Bond Future	6,638.8200	6.6388	6,208.8000	6.2088	(6.477)	0	0	0
2022/07/13	2030	04/08/2022	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/13	2030	04/08/2022	9.55	Put	Bond Future	6,589.0000	6.5890	6,158.9800	6.1590	(6.526)	0	0	0
2022/07/13	2030	03/11/2022	10.10	Call	Bond Future	188.2900	0.1883	367.9600	0.3680	95.422	0	0	0
2022/07/13	2030	03/11/2022	10.10	Put	Bond Future	4,966.4200	4.9664	4,713.4000	4.7134	(5.095)	0	0	0
2022/07/13	2030	03/11/2022	10.20	Put	Bond Future	4,552.4700	4.5525	4,314.4900	4.3145	(5.227)	0	0	0
2022/07/13	2030	03/11/2022	9.70	Call	Bond Future	61.0900	0.0611	176.4300	0.1764	188.803	0	0	500
2022/07/13	2030	03/11/2022	9.70	Put	Bond Future	6,744.3200	6.7443	6,426.9700	6.4270	(4.705)	0	0	0
2022/07/13	2030	03/11/2022			Bond Future	11.1528	86.7789	11.0543	87.2116	(0.882)	0.0000	0.0000	18,969
2022/07/13	2030	03/11/2022	10.20	Call	Bond Future	242.7200	0.2427	437.4300	0.4374	80.220	0	0	500
2022/07/13	2030	03/11/2022	11.57	Call	Bond Future	2,748.0800	2.7481	3,143.6200	3.1436	14.393	0	0	0
2022/07/13	2030	03/11/2022	11.57	Put	Bond Future	944.6000	0.9446	907.4500	0.9075	(3.933)	0	0	500
2022/07/13	2030	03/11/2022	10.08	Call	Bond Future	178.7200	0.1787	355.2400	0.3552	98.769	0	0	0
2022/07/13	2030	03/11/2022	10.08	Put	Bond Future	5,050.9000	5.0509	4,794.7300	4.7947	(5.072)	0	0	0
2022/07/13	2030	03/11/2022	10.09	Call	Bond Future	183.4600	0.1835	361.6100	0.3616	97.106	0	0	0
2022/07/13	2030	03/11/2022	10.09	Put	Bond Future	5,008.6000	5.0086	4,754.0600	4.7541	(5.082)	0	0	0
2022/07/13	2030	02/02/2023	11.16	Put	Bond Future	2,581.2100	2.5812	2,524.3300	2.5243	(2.204)	0	0	400
2022/07/13	2030	02/02/2023	11.35	Call	Bond Future	2,151.7100	2.1517	2,555.2000	2.5552	18.752	0	0	5,000
2022/07/13	2030	02/02/2023	11.35	Put	Bond Future	2,184.5100	2.1845	2,150.3200	2.1503	(1.565)	0	0	0
2022/07/13	2030	02/02/2023	9.99	Call	Bond Future	291.3400	0.2913	506.9600	0.5070	74.010	0	0	0
2022/07/13	2030	02/02/2023	10.00	Call	Bond Future	295.8800	0.2959	513.4700	0.5135	73.540	0	0	0
2022/07/13	2030	02/02/2023	10.01	Put	Bond Future	6,267.1300	6.2671	6,048.1300	6.0481	(3.494)	0	0	0
2022/07/13	2030	02/02/2023	9.80	Call	Bond Future	214.8600	0.2149	395.8300	0.3958	84.227	0	0	0
2022/07/13	2030	02/02/2023	9.94	Put	Bond Future	6,559.0400	6.5590	6,327.6900	6.3277	(3.527)	0	0	102
2022/07/13	2030	02/02/2023	9.20	Call	Bond Future	76.4800	0.0765	169.5000	0.1695	121.627	0	0	0
2022/07/13	2030	02/02/2023	9.20	Put	Bond Future	9,886.2200	9.8862	9,541.5600	9.5416	(3.486)	0	0	0
2022/07/13	2030	02/02/2023	9.66	Call	Bond Future	170.4600	0.1705	328.1000	0.3281	92.479	0	0	0
2022/07/13	2030	02/02/2023	9.66	Put	Bond Future	7,772.2900	7.7723	7,492.2500	7.4923	(3.603)	0	0	102
2022/07/13	2030	02/02/2023	8.81	Put	Bond Future	11,768.8000	11.7688	11,380.6800	11.3807	(3.298)	0	0	0
2022/07/13	2030	02/02/2023	9.04	Call	Bond Future	57.0700	0.0571	128.2400	0.1282	124.707	0	0	0
2022/07/13	2030	02/02/2023	9.04	Put	Bond Future	10,650.4400	10.6504	10,283.9300	10.2839	(3.441)	0	0	0
2022/07/13	2030	02/02/2023	9.08	Put	Bond Future	10,458.1300	10.4581	10,096.6700	10.0967	(3.456)	0	0	0
2022/07/13	2030	02/02/2023			Bond Future	11.3577	84.2597	11.2548	84.6974	(0.907)	0.0000	0.0000	2,600
2022/07/13	2030	02/02/2023	11.12	Call	Bond Future	1,657.1300	1.6571	2,032.9700	2.0330	22.680	0	0	0

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2022/07/13	2030	02/02/2023	11.12	Put	Bond Future	2,672.1600	2.6722	2,610.3200	2.6103	(2.314)	0	0	0
2022/07/13	2030	02/02/2023	11.16	Call	Bond Future	1,738.0500	1.7381	2,118.8500	2.1188	21.910	0	0	0
2022/07/13	2030	02/02/2023	9.99	Put	Bond Future	6,349.4400	6.3494	6,127.3800	6.1274	(3.497)	0	0	0
2022/07/13	2030	02/02/2023	10.00	Put	Bond Future	6,307.7200	6.3077	6,087.6300	6.0876	(3.489)	0	0	0
2022/07/13	2030	02/02/2023	10.01	Call	Bond Future	301.5300	0.3015	520.2100	0.5202	72.523	0	0	0
2022/07/13	2030	02/02/2023	9.80	Put	Bond Future	7,157.7300	7.1577	6,901.0200	6.9010	(3.586)	0	0	0
2022/07/13	2030	02/02/2023	9.83	Call	Bond Future	225.6600	0.2257	411.9400	0.4119	82.549	0	0	400
2022/07/13	2030	02/02/2023	9.83	Put	Bond Future	7,028.1000	7.0281	6,776.7000	6.7767	(3.577)	0	0	0
2022/07/13	2030	02/02/2023	9.94	Call	Bond Future	269.1600	0.2692	475.4900	0.4755	76.657	0	0	0
2022/07/13	2030	02/02/2023	9.79	Call	Bond Future	211.4300	0.2114	390.6300	0.3906	84.756	0	0	0
2022/07/13	2030	02/02/2023	9.79	Put	Bond Future	7,201.1700	7.2012	6,942.6900	6.9427	(3.589)	0	0	0
2022/07/13	2030	02/02/2023	8.81	Call	Bond Future	34.5100	0.0345	84.0700	0.0841	143.611	0	0	102
2022/07/13	2030	02/02/2023	9.08	Call	Bond Future	61.4400	0.0614	137.6600	0.1377	124.056	0	0	400
2022/07/13	2030	04/05/2023	11.34	Call	Bond Future	2,127.3800	2.1274	2,495.8700	2.4959	17.321	0	0	0
2022/07/13	2030	04/05/2023	11.34	Put	Bond Future	3,012.7900	3.0128	2,937.3900	2.9374	(2.503)	0	0	150
2022/07/13	2030	04/05/2023	10.52	Call	Bond Future	848.2800	0.8483	1,120.6400	1.1206	32.107	0	0	0
2022/07/13	2030	04/05/2023	10.52	Put	Bond Future	5,229.3200	5.2293	5,057.7900	5.0578	(3.280)	0	0	0
2022/07/13	2030	04/05/2023	10.53	Call	Bond Future	858.9500	0.8589	1,133.2500	1.1333	31.934	0	0	0
2022/07/13	2030	04/05/2023	10.53	Put	Bond Future	5,196.2700	5.1963	5,026.6800	5.0267	(3.264)	0	0	0
2022/07/13	2030	04/05/2023	9.78	Call	Bond Future	326.0200	0.3260	517.2200	0.5172	58.647	0	0	400
2022/07/13	2030	04/05/2023	9.78	Put	Bond Future	8,019.6100	8.0196	7,766.9200	7.7669	(3.151)	0	0	0
2022/07/13	2030	04/05/2023	10.00	Call	Bond Future	433.3200	0.4333	658.0300	0.6580	51.858	0	0	1,080
2022/07/13	2030	04/05/2023	10.00	Put	Bond Future	7,125.9500	7.1260	6,906.7700	6.9068	(3.076)	0	0	0
2022/07/13	2030	04/05/2023	10.42	Call	Bond Future	744.7700	0.7448	1,013.3200	1.0133	36.058	0	0	500
2022/07/13	2030	04/05/2023	10.42	Put	Bond Future	5,564.5100	5.5645	5,389.1700	5.3892	(3.151)	0	0	0
2022/07/13	2030	04/05/2023	9.03	Call	Bond Future	108.4200	0.1084	197.2600	0.1973	81.941	0	0	400
2022/07/13	2030	04/05/2023	9.03	Put	Bond Future	11,320.7000	11.3207	10,965.6500	10.9657	(3.136)	0	0	0
2022/07/13	2030	04/05/2023	9.58	Put	Bond Future	8,864.6200	8.8646	8,583.6600	8.5837	(3.169)	0	0	0
2022/07/13	2030	04/05/2023	9.67	Call	Bond Future	281.5100	0.2815	456.6600	0.4567	62.218	0	0	500
2022/07/13	2030	04/05/2023	9.67	Put	Bond Future	8,480.8000	8.4808	8,212.0600	8.2121	(3.169)	0	0	0
2022/07/13	2030	04/05/2023			Bond Future	11.5545	85.8206	11.4466	86.2645	(0.934)	0.0000	0.0000	0
2022/07/13	2030	04/05/2023	12.04	Call	Bond Future	3,790.4400	3.7904	4,213.2500	4.2132	11.155	0	0	0
2022/07/13	2030	04/05/2023	12.04	Put	Bond Future	1,829.8600	1.8299	1,808.7800	1.8088	(1.152)	0	0	1,080
2022/07/13	2030	04/05/2023	12.50	Call	Bond Future	5,075.1200	5.0751	5,525.1000	5.5251	8.866	0	0	0
2022/07/13	2030	04/05/2023	12.50	Put	Bond Future	1,310.4600	1.3105	1,316.5500	1.3166	0.465	0	0	500
2022/07/13	2030	04/05/2023	12.57	Call	Bond Future	0.0000	0.0000	5,732.6200	5.7326	100.000	0	0	0
2022/07/13	2030	04/05/2023	12.57	Put	Bond Future	0.0000	0.0000	1,254.0100	1.2540	100.000	0	0	350
2022/07/13	2030	04/05/2023	10.65	Call	Bond Future	0.0000	0.0000	1,291.1100	1.2911	100.000	0	0	350
2022/07/13	2030	04/05/2023	10.65	Put	Bond Future	0.0000	0.0000	4,662.0500	4.6620	100.000	0	0	0
2022/07/13	2030	04/05/2023	11.62	Call	Bond Future	2,740.1200	2.7401	3,133.7700	3.1338	14.366	0	0	0
2022/07/13	2030	04/05/2023	11.62	Put	Bond Future	2,472.2600	2.4723	2,422.0200	2.4220	(2.032)	0	0	400
2022/07/13	2030	04/05/2023	10.54	Call	Bond Future	869.9600	0.8700	1,145.6900	1.1457	31.695	0	0	0
2022/07/13	2030	04/05/2023	10.54	Put	Bond Future	5,163.5900	5.1636	4,995.4300	4.9954	(3.257)	0	0	0
2022/07/13	2030	04/05/2023	9.58	Call	Bond Future	248.9500	0.2489	411.8800	0.4119	65.447	0	0	150
2022/07/13	2030	03/08/2023	12.89	Call	Bond Future	0.0000	0.0000	6,256.6200	6.2566	100.000	0	0	0
2022/07/13	2030	03/08/2023	12.89	Put	Bond Future	0.0000	0.0000	1,387.2200	1.3872	100.000	0	0	350
2022/07/13	2030	03/08/2023	11.35	Call	Bond Future	2,069.0700	2.0691	2,405.3900	2.4054	16.255	0	0	0
2022/07/13	2030	03/08/2023	11.36	Put	Bond Future	3,597.1100	3.5971	3,483.6600	3.4837	(3.154)	0	0	0

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2022/07/13	2030	03/08/2023	10.40	Call	Bond Future	779.3900	0.7794	1,043.0700	1.0431	33.832	0	0	1,012
2022/07/13	2030	03/08/2023	10.65	Call	Bond Future	0.0000	0.0000	1,303.1800	1.3032	100.000	0	0	350
2022/07/13	2030	03/08/2023	10.65	Put	Bond Future	0.0000	0.0000	5,304.0600	5.3041	100.000	0	0	0
2022/07/13	2030	03/08/2023	11.34	Call	Bond Future	2,050.3500	2.0503	2,386.2000	2.3862	16.380	0	0	0
2022/07/13	2030	03/08/2023	11.34	Put	Bond Future	3,641.0800	3.6411	3,526.0100	3.5260	(3.160)	0	0	0
2022/07/13	2030	03/08/2023			Bond Future	11.7365	83.5400	11.6231	83.9909	(0.966)	0.0000	0.0000	0
2022/07/13	2030	03/08/2023	11.35	Put	Bond Future	3,619.2100	3.6192	3,504.6100	3.5046	(3.166)	0	0	0
2022/07/13	2030	03/08/2023	11.36	Call	Bond Future	2,087.5400	2.0875	2,425.0100	2.4250	16.166	0	0	0
2022/07/13	2030	03/08/2023	12.59	Call	Bond Future	4,981.8800	4.9819	5,407.5600	5.4076	8.545	0	0	0
2022/07/13	2030	03/08/2023	12.59	Put	Bond Future	1,683.2800	1.6833	1,658.0400	1.6580	(1.499)	0	0	1,012
2022/07/13	2030	03/08/2023	10.40	Put	Bond Future	6,297.7100	6.2977	6,110.4700	6.1105	(2.973)	0	0	0
2022/07/13	2032	04/08/2022	8.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/13	2032	04/08/2022	8.97	Put	Bond Future	13,498.7600	13.4988	13,101.5800	13.1016	(2.942)	0	0	0
2022/07/13	2032	04/08/2022	9.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/13	2032	04/08/2022	9.40	Put	Bond Future	10,892.3800	10.8924	10,495.2000	10.4952	(3.646)	0	0	0
2022/07/13	2032	04/08/2022	9.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/13	2032	04/08/2022	9.72	Put	Bond Future	9,013.3100	9.0133	8,616.1300	8.6161	(4.407)	0	0	0
2022/07/13	2032	04/08/2022	10.21	Put	Bond Future	6,232.3100	6.2323	5,835.3100	5.8353	(6.370)	0	0	0
2022/07/13	2032	04/08/2022	10.22	Call	Bond Future	0.0400	0.0000	0.2200	0.0002	450.000	0	0	0
2022/07/13	2032	04/08/2022	9.80	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	900
2022/07/13	2032	04/08/2022	10.20	Put	Bond Future	6,287.9300	6.2879	5,890.9100	5.8909	(6.314)	0	0	0
2022/07/13	2032	04/08/2022			Bond Future	11.3869	84.8768	11.3084	85.2740	(0.690)	0.0000	0.0000	93,756
2022/07/13	2032	04/08/2022	11.89	Call	Bond Future	2,657.1000	2.6571	2,982.2800	2.9823	12.238	0	0	0
2022/07/13	2032	04/08/2022	11.89	Put	Bond Future	173.1700	0.1732	101.1700	0.1012	(41.578)	0	0	0
2022/07/13	2032	04/08/2022	10.70	Call	Bond Future	21.3300	0.0213	21.1600	0.0212	(0.797)	0	0	0
2022/07/13	2032	04/08/2022	10.70	Put	Bond Future	3,584.4400	3.5844	3,187.0900	3.1871	(11.085)	0	0	7,500
2022/07/13	2032	04/08/2022	11.00	Call	Bond Future	172.7200	0.1727	201.9200	0.2019	16.906	0	0	0
2022/07/13	2032	04/08/2022	11.00	Put	Bond Future	2,154.6700	2.1547	1,786.6900	1.7867	(17.078)	0	0	7,500
2022/07/13	2032	04/08/2022	11.60	Call	Bond Future	1,525.2700	1.5253	1,765.9600	1.7660	15.780	0	0	0
2022/07/13	2032	04/08/2022	11.60	Put	Bond Future	460.5900	0.4606	304.1000	0.3041	(33.976)	0	0	800
2022/07/13	2032	04/08/2022	10.21	Call	Bond Future	0.0300	0.0000	0.2100	0.0002	600.000	0	0	0
2022/07/13	2032	04/08/2022	10.22	Put	Bond Future	6,176.7500	6.1767	5,779.7500	5.7798	(6.427)	0	0	0
2022/07/13	2032	04/08/2022	10.50	Call	Bond Future	2.7500	0.0028	2.0700	0.0021	(24.727)	0	0	900
2022/07/13	2032	04/08/2022	10.50	Put	Bond Future	4,642.1400	4.6421	4,244.2800	4.2443	(8.571)	0	0	0
2022/07/13	2032	04/08/2022	9.80	Put	Bond Future	8,551.4100	8.5514	8,154.2400	8.1542	(4.644)	0	0	0
2022/07/13	2032	04/08/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0900	0.0001	100.000	0	0	0
2022/07/13	2032	04/08/2022	10.10	Put	Bond Future	6,846.6800	6.8467	6,449.5900	6.4496	(5.800)	0	0	0
2022/07/13	2032	04/08/2022	10.20	Call	Bond Future	0.0300	0.0000	0.1900	0.0002	533.333	0	0	0
2022/07/13	2032	03/11/2022	10.56	Put	Bond Future	5,505.9300	5.5059	5,268.5400	5.2685	(4.312)	0	0	180
2022/07/13	2032	03/11/2022	10.16	Call	Bond Future	60.6100	0.0606	152.1600	0.1522	151.048	0	0	0
2022/07/13	2032	03/11/2022	10.16	Put	Bond Future	7,521.1200	7.5211	7,213.1600	7.2132	(4.095)	0	0	180
2022/07/13	2032	03/11/2022	9.46	Put	Bond Future	11,433.0000	11.4330	11,051.3000	11.0513	(3.339)	0	0	0
2022/07/13	2032	03/11/2022	9.92	Call	Bond Future	28.1400	0.0281	83.9400	0.0839	198.294	0	0	750
2022/07/13	2032	03/11/2022	9.92	Put	Bond Future	8,823.1200	8.8231	8,479.4100	8.4794	(3.896)	0	0	0
2022/07/13	2032	03/11/2022	10.11	Put	Bond Future	7,788.3100	7.7883	7,471.8200	7.4718	(4.064)	0	0	454
2022/07/13	2032	03/11/2022	9.31	Put	Bond Future	12,310.9500	12.3110	11,922.8300	11.9228	(3.153)	0	0	0
2022/07/13	2032	03/11/2022	9.36	Call	Bond Future	3.5700	0.0036	16.8400	0.0168	371.709	0	0	454

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
2022/07/13	2032	03/11/2022	9.36	Put	Bond Future	12,016.9300	12.0169	11,630.6900	11.6307	(3.214)	0	0	0
2022/07/13	2032	03/11/2022			Bond Future	11.5962	82.0180	11.5148	82.4175	(0.701)	0.0000	0.0000	78,137
2022/07/13	2032	03/11/2022	11.55	Call	Bond Future	1,732.3600	1.7324	2,115.6000	2.1156	22.122	0	0	0
2022/07/13	2032	03/11/2022	11.55	Put	Bond Future	1,958.7900	1.9588	1,942.5200	1.9425	(0.831)	0	0	500
2022/07/13	2032	03/11/2022	12.30	Call	Bond Future	4,097.3200	4.0973	4,541.9000	4.5419	10.851	0	0	0
2022/07/13	2032	03/11/2022	12.30	Put	Bond Future	746.4500	0.7464	791.5200	0.7915	6.038	0	0	750
2022/07/13	2032	03/11/2022	10.56	Call	Bond Future	211.9500	0.2120	374.0700	0.3741	76.490	0	0	0
2022/07/13	2032	03/11/2022	10.66	Call	Bond Future	279.2700	0.2793	468.0000	0.4680	67.580	0	0	0
2022/07/13	2032	03/11/2022	10.66	Put	Bond Future	5,042.6100	5.0426	4,831.8300	4.8318	(4.180)	0	0	0
2022/07/13	2032	03/11/2022	10.67	Call	Bond Future	286.8000	0.2868	478.2200	0.4782	66.743	0	0	750
2022/07/13	2032	03/11/2022	10.67	Put	Bond Future	4,997.3200	4.9973	4,789.2300	4.7892	(4.164)	0	0	0
2022/07/13	2032	03/11/2022	10.21	Call	Bond Future	70.5200	0.0705	171.1600	0.1712	142.711	0	0	500
2022/07/13	2032	03/11/2022	10.21	Put	Bond Future	7,256.3100	7.2563	6,957.4400	6.9574	(4.119)	0	0	0
2022/07/13	2032	03/11/2022	10.49	Call	Bond Future	172.7800	0.1728	318.0600	0.3181	84.084	0	0	0
2022/07/13	2032	03/11/2022	10.49	Put	Bond Future	5,840.7900	5.8408	5,586.5600	5.5866	(4.353)	0	0	454
2022/07/13	2032	03/11/2022	9.46	Call	Bond Future	5.3200	0.0053	23.1300	0.0231	334.774	0	0	500
2022/07/13	2032	03/11/2022	10.11	Call	Bond Future	51.9600	0.0520	134.9800	0.1350	159.777	0	0	0
2022/07/13	2032	03/11/2022	9.31	Call	Bond Future	2.9200	0.0029	14.3100	0.0143	390.068	0	0	180
2022/07/13	2032	02/02/2023	11.69	Call	Bond Future	2,251.5000	2.2515	2,639.8300	2.6398	17.248	0	0	0
2022/07/13	2032	02/02/2023	11.69	Put	Bond Future	2,736.8200	2.7368	2,721.1200	2.7211	(0.574)	0	0	0
2022/07/13	2032	02/02/2023	10.40	Call	Bond Future	322.7600	0.3228	529.8100	0.5298	64.150	0	0	0
2022/07/13	2032	02/02/2023	10.40	Put	Bond Future	7,331.6600	7.3317	7,134.6800	7.1347	(2.687)	0	0	0
2022/07/13	2032	02/02/2023	10.50	Call	Bond Future	382.5500	0.3826	609.8500	0.6098	59.417	0	0	0
2022/07/13	2032	02/02/2023	10.50	Put	Bond Future	6,861.3700	6.8614	6,684.6400	6.6846	(2.576)	0	0	454
2022/07/13	2032	02/02/2023	10.67	Call	Bond Future	525.6800	0.5257	767.4800	0.7675	45.998	0	0	750
2022/07/13	2032	02/02/2023	10.67	Put	Bond Future	6,113.0700	6.1131	5,950.8400	5.9508	(2.654)	0	0	0
2022/07/13	2032	02/02/2023	10.22	Call	Bond Future	234.4400	0.2344	407.0200	0.4070	73.614	0	0	500
2022/07/13	2032	02/02/2023	10.22	Put	Bond Future	8,208.2500	8.2083	7,976.8000	7.9768	(2.820)	0	0	0
2022/07/13	2032	02/02/2023	9.47	Call	Bond Future	50.8000	0.0508	114.1600	0.1142	124.724	0	0	500
2022/07/13	2032	02/02/2023	9.47	Put	Bond Future	12,199.0000	12.1990	11,858.3300	11.8583	(2.793)	0	0	0
2022/07/13	2032	02/02/2023	9.92	Call	Bond Future	132.2600	0.1323	254.4100	0.2544	92.356	0	0	750
2022/07/13	2032	02/02/2023	9.92	Put	Bond Future	9,745.6000	9.7456	9,463.7200	9.4637	(2.892)	0	0	0
2022/07/13	2032	02/02/2023			Bond Future	11.7915	83.4245	11.7069	83.8285	(0.717)	0.0000	0.0000	0
2022/07/13	2032	02/02/2023	11.84	Call	Bond Future	2,635.8700	2.6359	3,039.3300	3.0393	15.307	0	0	0
2022/07/13	2032	02/02/2023	11.84	Put	Bond Future	2,405.1300	2.4051	2,404.5600	2.4046	(0.024)	0	0	500
2022/07/13	2032	02/02/2023	12.75	Call	Bond Future	5,465.6800	5.4657	5,919.7300	5.9197	8.307	0	0	0
2022/07/13	2032	02/02/2023	12.75	Put	Bond Future	1,067.7900	1.0678	1,117.8100	1.1178	4.684	0	0	750
2022/07/13	2032	02/02/2023	10.38	Call	Bond Future	311.8200	0.3118	514.8200	0.5148	65.102	0	0	0
2022/07/13	2032	02/02/2023	10.38	Put	Bond Future	7,427.2400	7.4272	7,226.2100	7.2262	(2.707)	0	0	0
2022/07/13	2032	02/02/2023	10.39	Call	Bond Future	317.1900	0.3172	522.3500	0.5223	64.680	0	0	0
2022/07/13	2032	02/02/2023	10.39	Put	Bond Future	7,379.3300	7.3793	7,180.4600	7.1805	(2.695)	0	0	0
2022/07/13	2032	02/02/2023	10.16	Call	Bond Future	209.9400	0.2099	371.5700	0.3716	76.989	0	0	0
2022/07/13	2032	02/02/2023	10.16	Put	Bond Future	8,508.5000	8.5085	8,266.1000	8.2661	(2.849)	0	0	454
2022/07/13	2032	02/02/2023	9.31	Call	Bond Future	34.6000	0.0346	83.3300	0.0833	140.838	0	0	454
2022/07/13	2032	02/02/2023	9.31	Put	Bond Future	13,106.5500	13.1065	12,751.2500	12.7513	(2.711)	0	0	0
2022/07/13	2032	04/05/2023	10.89	Call	Bond Future	946.9100	0.9469	1,234.3300	1.2343	30.353	0	0	0
2022/07/13	2032	04/05/2023	10.89	Put	Bond Future	6,195.9400	6.1959	6,073.5800	6.0736	(1.975)	0	0	0
2022/07/13	2032	04/05/2023			Bond Future	11.9749	80.8103	11.8868	81.2201	(0.735)	0.0000	0.0000	0

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2022/07/13	2032	04/05/2023	10.87	Call	Bond Future	922.7200	0.9227	1,210.0500	1.2100	31.139	0	0	0
2022/07/13	2032	04/05/2023	10.87	Put	Bond Future	6,272.7300	6.2727	6,150.2800	6.1503	(1.952)	0	0	0
2022/07/13	2032	04/05/2023	10.88	Call	Bond Future	934.8700	0.9349	1,222.2700	1.2223	30.742	0	0	0
2022/07/13	2032	04/05/2023	10.88	Put	Bond Future	6,234.3700	6.2344	6,111.9900	6.1120	(1.963)	0	0	0
2022/07/13	2032	03/08/2023	11.90	Call	Bond Future	2,818.1800	2.8182	3,089.7100	3.0897	9.635	0	0	5,000
2022/07/13	2032	03/08/2023	11.90	Put	Bond Future	3,904.1500	3.9042	3,759.4900	3.7595	(3.705)	0	0	0
2022/07/13	2032	03/08/2023	11.77	Call	Bond Future	2,530.6600	2.5307	2,796.4500	2.7964	10.503	0	0	0
2022/07/13	2032	03/08/2023	11.77	Put	Bond Future	4,218.1700	4.2182	4,067.7700	4.0678	(3.566)	0	0	0
2022/07/13	2032	03/08/2023			Bond Future	12.1380	82.4392	12.0463	82.8554	(0.756)	0.0000	0.0000	2,600
2022/07/13	2032	03/08/2023	11.75	Call	Bond Future	2,487.6200	2.4876	2,752.7700	2.7528	10.659	0	0	0
2022/07/13	2032	03/08/2023	11.75	Put	Bond Future	4,268.2000	4.2682	4,117.1600	4.1172	(3.539)	0	0	0
2022/07/13	2032	03/08/2023	11.76	Call	Bond Future	2,509.0900	2.5091	2,774.5700	2.7746	10.581	0	0	0
2022/07/13	2032	03/08/2023	11.76	Put	Bond Future	4,243.1200	4.2431	4,092.4100	4.0924	(3.552)	0	0	0
2022/07/13	2033	04/08/2022			Bond Future	112.0155	112.0155	112.5351	112.5351	0.464	0.0000	0.0000	9,548
2022/07/13	2033	03/11/2022			Bond Future	112.4157	112.4157	112.9384	112.9384	0.465	0.0000	0.0000	0
2022/07/13	2033	02/02/2023			Bond Future	114.3671	114.3671	114.8959	114.8959	0.462	0.0000	0.0000	65
2022/07/13	2033	04/05/2023			Bond Future	115.1332	115.1332	115.6691	115.6691	0.465	0.0000	0.0000	0
2022/07/13	2033	03/08/2023			Bond Future	117.4681	117.4681	118.0126	118.0126	0.463	0.0000	0.0000	0
2022/07/13	2037	04/08/2022	10.89	Call	Bond Future	2.6000	0.0026	5.2800	0.0053	103.077	0	0	0
2022/07/13	2037	04/08/2022	10.89	Put	Bond Future	5,750.1700	5.7502	5,339.6800	5.3397	(7.139)	0	0	0
2022/07/13	2037	04/08/2022	10.90	Call	Bond Future	2.8800	0.0029	5.7900	0.0058	101.042	0	0	0
2022/07/13	2037	04/08/2022	11.95	Call	Bond Future	1,251.7800	1.2518	1,505.3800	1.5054	20.259	0	0	0
2022/07/13	2037	04/08/2022	11.95	Put	Bond Future	726.9100	0.7269	567.3400	0.5673	(21.952)	0	0	1,050
2022/07/13	2037	04/08/2022	10.91	Put	Bond Future	5,625.4400	5.6254	5,215.4400	5.2154	(7.288)	0	0	0
2022/07/13	2037	04/08/2022			Bond Future	11.8564	77.2610	11.7834	77.6742	(0.616)	0.0000	0.0000	139,851
2022/07/13	2037	04/08/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	50
2022/07/13	2037	04/08/2022	10.10	Put	Bond Future	10,929.1200	10.9291	10,515.9500	10.5160	(3.780)	0	0	0
2022/07/13	2037	04/08/2022	10.90	Put	Bond Future	5,687.7600	5.6878	5,277.5000	5.2775	(7.213)	0	0	50
2022/07/13	2037	04/08/2022	10.91	Call	Bond Future	3.1800	0.0032	6.3500	0.0064	99.686	0	0	0
2022/07/13	2037	04/08/2022	11.21	Call	Bond Future	41.2500	0.0413	65.0300	0.0650	57.648	0	0	1,050
2022/07/13	2037	04/08/2022	11.21	Put	Bond Future	3,817.0400	3.8170	3,427.6500	3.4276	(10.201)	0	0	0
2022/07/13	2037	04/08/2022	11.42	Call	Bond Future	155.3500	0.1554	219.7500	0.2198	41.455	0	0	0
2022/07/13	2037	04/08/2022	11.42	Put	Bond Future	2,674.7600	2.6748	2,325.9900	2.3260	(13.039)	0	0	50
2022/07/13	2037	03/11/2022	11.32	Call	Bond Future	555.3300	0.5553	811.1300	0.8111	46.063	0	0	0
2022/07/13	2037	03/11/2022	11.30	Put	Bond Future	4,778.5900	4.7786	4,613.3800	4.6134	(3.457)	0	0	0
2022/07/13	2037	03/11/2022	11.31	Call	Bond Future	542.2000	0.5422	795.5000	0.7955	46.717	0	0	0
2022/07/13	2037	03/11/2022	11.31	Put	Bond Future	4,731.9100	4.7319	4,569.3500	4.5694	(3.435)	0	0	0
2022/07/13	2037	03/11/2022			Bond Future	12.0417	78.4388	11.9664	78.8546	(0.625)	0.0000	0.0000	2,000
2022/07/13	2037	03/11/2022	11.32	Put	Bond Future	4,685.5000	4.6855	4,525.4400	4.5254	(3.416)	0	0	0
2022/07/13	2037	03/11/2022	11.30	Call	Bond Future	529.2700	0.5293	779.9200	0.7799	47.358	0	0	0
2022/07/13	2037	02/02/2023	11.03	Call	Bond Future	537.0800	0.5371	798.3900	0.7984	48.654	0	0	0
2022/07/13	2037	02/02/2023	11.03	Put	Bond Future	7,345.9600	7.3460	7,186.5000	7.1865	(2.171)	0	0	0
2022/07/13	2037	02/02/2023	11.04	Call	Bond Future	547.2300	0.5472	809.5500	0.8095	47.936	0	0	0
2022/07/13	2037	02/02/2023	11.04	Put	Bond Future	7,295.0700	7.2951	7,136.6200	7.1366	(2.172)	0	0	0
2022/07/13	2037	02/02/2023			Bond Future	12.2180	75.5265	12.1401	75.9473	(0.638)	0.0000	0.0000	1,086
2022/07/13	2037	02/02/2023	11.05	Call	Bond Future	557.6500	0.5577	820.8300	0.8208	47.194	0	0	0

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2022/07/13	2037	02/02/2023	11.05	Put	Bond Future	7,244.5200	7.2445	7,086.9300	7.0869	(2.175)	0	0	0
2022/07/13	2037	04/05/2023	11.30	Call	Bond Future	1,163.8100	1.1638	1,443.0200	1.4430	23.991	0	0	0
2022/07/13	2037	04/05/2023	11.30	Put	Bond Future	7,208.9400	7.2089	7,061.2900	7.0613	(2.048)	0	0	0
2022/07/13	2037	04/05/2023	11.31	Call	Bond Future	1,178.4200	1.1784	1,457.4200	1.4574	23.676	0	0	0
2022/07/13	2037	04/05/2023	11.31	Put	Bond Future	7,164.5900	7.1646	7,016.7300	7.0167	(2.064)	0	0	0
2022/07/13	2037	04/05/2023			Bond Future	12.3849	76.9266	12.3041	77.3535	(0.653)	0.0000	0.0000	0
2022/07/13	2037	04/05/2023	11.32	Call	Bond Future	1,193.3600	1.1934	1,472.1600	1.4722	23.363	0	0	0
2022/07/13	2037	04/05/2023	11.32	Put	Bond Future	7,120.6300	7.1206	6,972.5700	6.9726	(2.079)	0	0	0
2022/07/13	2037	03/08/2023	12.12	Call	Bond Future	2,836.1200	2.8361	3,193.8900	3.1939	12.615	0	0	0
2022/07/13	2037	03/08/2023	12.12	Put	Bond Future	5,045.4000	5.0454	4,969.4300	4.9694	(1.506)	0	0	0
2022/07/13	2037	03/08/2023	12.13	Call	Bond Future	2,859.8700	2.8599	3,218.7100	3.2187	12.547	0	0	0
2022/07/13	2037	03/08/2023	12.13	Put	Bond Future	5,015.3800	5.0154	4,940.4800	4.9405	(1.493)	0	0	0
2022/07/13	2037	03/08/2023			Bond Future	12.5397	74.2177	12.4559	74.6515	(0.669)	0.0000	0.0000	0
2022/07/13	2037	03/08/2023	12.14	Call	Bond Future	2,883.7100	2.8837	3,243.3300	3.2433	12.471	0	0	0
2022/07/13	2037	03/08/2023	12.14	Put	Bond Future	4,985.5100	4.9855	4,911.3900	4.9114	(1.487)	0	0	0
2022/07/13	2038	04/08/2022			Bond Future	125.4927	125.4927	125.5530	125.5530	0.048	0.0000	0.0000	5,062
2022/07/13	2038	03/11/2022			Bond Future	127.4352	127.4352	127.4908	127.4908	0.044	0.0000	0.0000	70
2022/07/13	2038	02/02/2023			Bond Future	127.7502	127.7502	127.8028	127.8028	0.041	0.0000	0.0000	0
2022/07/13	2038	04/05/2023			Bond Future	130.1400	130.1400	130.1910	130.1910	0.039	0.0000	0.0000	0
2022/07/13	2038	03/08/2023			Bond Future	130.8183	130.8183	130.8663	130.8663	0.037	0.0000	0.0000	0
2022/07/13	2040	04/08/2022	9.70	Put	Bond Future	15,690.2400	15.6902	15,220.8100	15.2208	(2.992)	0	0	0
2022/07/13	2040	04/08/2022	11.05	Call	Bond Future	4.2400	0.0042	8.5000	0.0085	100.472	0	0	0
2022/07/13	2040	04/08/2022	11.05	Put	Bond Future	5,812.1000	5.8121	5,346.9300	5.3469	(8.003)	0	0	0
2022/07/13	2040	04/08/2022	12.24	Put	Bond Future	422.2900	0.4223	307.4100	0.3074	(27.204)	0	0	460
2022/07/13	2040	04/08/2022			Bond Future	11.9648	78.7114	11.8869	79.1808	(0.651)	0.0000	0.0000	126,641
2022/07/13	2040	04/08/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	460
2022/07/13	2040	04/08/2022	10.70	Call	Bond Future	0.0700	0.0001	0.4800	0.0005	585.714	0	0	460
2022/07/13	2040	04/08/2022	10.70	Put	Bond Future	8,210.3700	8.2104	7,741.3500	7.7413	(5.713)	0	0	0
2022/07/13	2040	04/08/2022	11.03	Call	Bond Future	3.4800	0.0035	7.0800	0.0071	103.448	0	0	0
2022/07/13	2040	04/08/2022	11.03	Put	Bond Future	5,945.8100	5.9458	5,479.9800	5.4800	(7.835)	0	0	0
2022/07/13	2040	04/08/2022	11.04	Call	Bond Future	3.8500	0.0039	7.7600	0.0078	101.558	0	0	0
2022/07/13	2040	04/08/2022	11.04	Put	Bond Future	5,878.9000	5.8789	5,413.3800	5.4134	(7.918)	0	0	0
2022/07/13	2040	04/08/2022	12.24	Call	Bond Future	2,045.5200	2.0455	2,400.0700	2.4001	17.333	0	0	0
2022/07/13	2040	03/11/2022	12.52	Call	Bond Future	3,617.7300	3.6177	4,039.4900	4.0395	11.658	0	0	0
2022/07/13	2040	03/11/2022	11.39	Call	Bond Future	576.3000	0.5763	800.9900	0.8010	38.988	0	0	0
2022/07/13	2040	03/11/2022	11.40	Call	Bond Future	590.3200	0.5903	817.2700	0.8173	38.445	0	0	0
2022/07/13	2040	03/11/2022	11.41	Put	Bond Future	5,108.4200	5.1084	4,864.8100	4.8648	(4.769)	0	0	0
2022/07/13	2040	03/11/2022	10.70	Call	Bond Future	72.7600	0.0728	171.7400	0.1717	136.036	0	0	1,100
2022/07/13	2040	03/11/2022	11.20	Call	Bond Future	354.6100	0.3546	538.7100	0.5387	51.916	0	0	1,100
2022/07/13	2040	03/11/2022	11.20	Put	Bond Future	6,220.6400	6.2206	5,931.8000	5.9318	(4.643)	0	0	0
2022/07/13	2040	03/11/2022			Bond Future	12.1455	79.9112	12.0651	80.3841	(0.662)	0.0000	0.0000	5,399
2022/07/13	2040	03/11/2022	11.50	Call	Bond Future	741.9000	0.7419	992.1100	0.9921	33.726	0	0	1,500
2022/07/13	2040	03/11/2022	11.50	Put	Bond Future	4,672.8100	4.6728	4,450.0800	4.4501	(4.767)	0	0	0
2022/07/13	2040	03/11/2022	12.52	Put	Bond Future	1,473.2000	1.4732	1,422.0200	1.4220	(3.474)	0	0	1,100
2022/07/13	2040	03/11/2022	11.39	Put	Bond Future	5,208.4900	5.2085	4,960.2400	4.9602	(4.766)	0	0	0
2022/07/13	2040	03/11/2022	11.40	Put	Bond Future	5,158.3700	5.1584	4,912.3800	4.9124	(4.769)	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
2022/07/13	2040	03/11/2022	11.41	Call	Bond Future	604.4400	0.6044	833.7700	0.8338	37.941	0	0	0
2022/07/13	2040	03/11/2022	10.70	Put	Bond Future	9,327.5200	9.3275	8,953.5600	8.9536	(4.009)	0	0	0
2022/07/13	2040	03/11/2022	10.80	Call	Bond Future	102.4000	0.1024	220.5700	0.2206	115.400	0	0	1,500
2022/07/13	2040	03/11/2022	10.80	Put	Bond Future	8,662.4900	8.6625	8,307.7200	8.3077	(4.095)	0	0	0
2022/07/13	2040	02/02/2023	12.24	Call	Bond Future	2,889.9000	2.8899	3,340.2700	3.3403	15.584	0	0	0
2022/07/13	2040	02/02/2023	12.24	Put	Bond Future	3,335.4000	3.3354	3,306.9500	3.3069	(0.853)	0	0	0
2022/07/13	2040	02/02/2023	12.27	Call	Bond Future	2,980.6900	2.9807	3,434.7600	3.4348	15.234	0	0	0
2022/07/13	2040	02/02/2023	12.27	Put	Bond Future	3,253.3400	3.2533	3,228.5900	3.2286	(0.761)	0	0	400
2022/07/13	2040	02/02/2023	11.12	Call	Bond Future	588.1200	0.5881	855.5300	0.8555	45.469	0	0	0
2022/07/13	2040	02/02/2023	11.12	Put	Bond Future	7,954.0000	7.9540	7,742.5900	7.7426	(2.658)	0	0	0
2022/07/13	2040	02/02/2023	10.93	Call	Bond Future	412.2400	0.4122	650.5000	0.6505	57.796	0	0	0
2022/07/13	2040	02/02/2023	10.96	Call	Bond Future	434.7500	0.4348	680.1500	0.6802	56.446	0	0	400
2022/07/13	2040	02/02/2023	10.96	Put	Bond Future	8,868.3900	8.8684	8,634.9700	8.6350	(2.632)	0	0	0
2022/07/13	2040	02/02/2023			Bond Future	12.3175	76.7739	12.2342	77.2527	(0.676)	0.0000	0.0000	821
2022/07/13	2040	02/02/2023	11.10	Call	Bond Future	566.4100	0.5664	832.0600	0.8321	46.901	0	0	0
2022/07/13	2040	02/02/2023	11.10	Put	Bond Future	8,064.6200	8.0646	7,851.4500	7.8514	(2.643)	0	0	0
2022/07/13	2040	02/02/2023	11.11	Call	Bond Future	577.1900	0.5772	843.6500	0.8436	46.165	0	0	0
2022/07/13	2040	02/02/2023	11.11	Put	Bond Future	8,009.1900	8.0092	7,796.8300	7.7968	(2.651)	0	0	0
2022/07/13	2040	02/02/2023	10.21	Call	Bond Future	95.6600	0.0957	192.4900	0.1925	101.223	0	0	400
2022/07/13	2040	02/02/2023	10.21	Put	Bond Future	13,825.2500	13.8253	13,443.2600	13.4433	(2.763)	0	0	0
2022/07/13	2040	02/02/2023	10.93	Put	Bond Future	9,048.4300	9.0484	8,807.8700	8.8079	(2.659)	0	0	0
2022/07/13	2040	02/02/2023	10.18	Call	Bond Future	89.2700	0.0893	181.7500	0.1818	103.596	0	0	0
2022/07/13	2040	02/02/2023	10.18	Put	Bond Future	14,041.1300	14.0411	13,654.7900	13.6548	(2.751)	0	0	0
2022/07/13	2040	04/05/2023	12.78	Call	Bond Future	4,715.3000	4.7153	5,180.3100	5.1803	9.862	0	0	0
2022/07/13	2040	04/05/2023	12.78	Put	Bond Future	3,065.2500	3.0652	3,044.3600	3.0444	(0.682)	0	0	400
2022/07/13	2040	04/05/2023	13.45	Put	Bond Future	1,945.7100	1.9457	1,961.7500	1.9618	0.824	0	0	500
2022/07/13	2040	04/05/2023	11.43	Call	Bond Future	1,291.8800	1.2919	1,618.0000	1.6180	25.244	0	0	0
2022/07/13	2040	04/05/2023	11.43	Put	Bond Future	7,551.1500	7.5512	7,391.3700	7.3914	(2.116)	0	0	0
2022/07/13	2040	04/05/2023	10.73	Put	Bond Future	11,415.3300	11.4153	11,154.9000	11.1549	(2.281)	0	0	0
2022/07/13	2040	04/05/2023			Bond Future	12.4800	78.1975	12.3937	78.6834	(0.692)	0.0000	0.0000	0
2022/07/13	2040	04/05/2023	13.45	Call	Bond Future	7,079.8000	7.0798	7,581.7400	7.5817	7.090	0	0	0
2022/07/13	2040	04/05/2023	11.42	Call	Bond Future	1,275.7700	1.2758	1,602.1400	1.6021	25.582	0	0	0
2022/07/13	2040	04/05/2023	11.42	Put	Bond Future	7,598.5000	7.5985	7,438.9700	7.4390	(2.099)	0	0	0
2022/07/13	2040	04/05/2023	11.48	Call	Bond Future	1,374.3900	1.3744	1,699.4400	1.6994	23.650	0	0	500
2022/07/13	2040	04/05/2023	11.48	Put	Bond Future	7,317.4800	7.3175	7,156.6300	7.1566	(2.198)	0	0	0
2022/07/13	2040	04/05/2023	10.73	Call	Bond Future	522.7600	0.5228	748.2300	0.7482	43.131	0	0	500
2022/07/13	2040	04/05/2023	10.92	Call	Bond Future	676.2100	0.6762	937.4800	0.9375	38.637	0	0	400
2022/07/13	2040	04/05/2023	10.92	Put	Bond Future	10,271.9700	10.2720	10,047.3400	10.0473	(2.187)	0	0	0
2022/07/13	2040	04/05/2023	11.41	Call	Bond Future	1,259.7800	1.2598	1,586.1400	1.5861	25.906	0	0	0
2022/07/13	2040	04/05/2023	11.41	Put	Bond Future	7,646.0600	7.6461	7,486.5200	7.4865	(2.087)	0	0	0
2022/07/13	2040	04/05/2023	10.17	Call	Bond Future	223.5000	0.2235	354.8100	0.3548	58.752	0	0	400
2022/07/13	2040	04/05/2023	10.17	Put	Bond Future	15,118.8300	15.1188	14,764.2400	14.7642	(2.345)	0	0	0
2022/07/13	2040	03/08/2023	12.23	Call	Bond Future	3,140.4000	3.1404	3,525.9000	3.5259	12.276	0	0	0
2022/07/13	2040	03/08/2023	12.23	Put	Bond Future	5,390.8400	5.3908	5,282.4500	5.2825	(2.011)	0	0	0
2022/07/13	2040	03/08/2023			Bond Future	12.6309	75.2640	12.5413	75.7579	(0.709)	0.0000	0.0000	0
2022/07/13	2040	03/08/2023	12.22	Call	Bond Future	3,115.0700	3.1151	3,499.4000	3.4994	12.338	0	0	0
2022/07/13	2040	03/08/2023	12.22	Put	Bond Future	5,423.0100	5.4230	5,313.4500	5.3135	(2.020)	0	0	0
2022/07/13	2040	03/08/2023	12.21	Call	Bond Future	3,089.5400	3.0895	3,473.2900	3.4733	12.421	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
2022/07/13	2040	03/08/2023	12.21	Put	Bond Future	5,455.0400	5.4550	5,344.9000	5.3449	(2.019)	0	0	0
2022/07/13	2044	04/08/2022	11.08	Call	Bond Future	6.2400	0.0062	11.9400	0.0119	91.346	0	0	0
2022/07/13	2044	04/08/2022	11.08	Put	Bond Future	5,627.2900	5.6273	5,160.0100	5.1600	(8.304)	0	0	0
2022/07/13	2044	04/08/2022	11.09	Call	Bond Future	6.8600	0.0069	13.0100	0.0130	89.650	0	0	0
2022/07/13	2044	04/08/2022	11.09	Put	Bond Future	5,559.4900	5.5595	5,092.6600	5.0927	(8.397)	0	0	0
2022/07/13	2044	04/08/2022			Bond Future	11.9518	75.6575	11.8742	76.1305	(0.649)	0.0000	0.0000	93,339
2022/07/13	2044	04/08/2022	11.10	Call	Bond Future	7.5200	0.0075	14.1800	0.0142	88.564	0	0	0
2022/07/13	2044	04/08/2022	11.10	Put	Bond Future	5,491.8300	5.4918	5,025.5100	5.0255	(8.491)	0	0	0
2022/07/13	2044	03/11/2022	11.40	Put	Bond Future	5,124.9300	5.1249	4,922.8500	4.9229	(3.943)	0	0	0
2022/07/13	2044	03/11/2022	11.41	Call	Bond Future	639.6200	0.6396	916.8800	0.9169	43.348	0	0	0
2022/07/13	2044	03/11/2022	11.41	Put	Bond Future	5,074.4300	5.0744	4,875.0800	4.8751	(3.929)	0	0	0
2022/07/13	2044	03/11/2022	10.60	Call	Bond Future	55.4100	0.0554	137.5500	0.1376	148.240	0	0	1,600
2022/07/13	2044	03/11/2022	10.60	Put	Bond Future	10,089.6000	10.0896	9,695.1300	9.6951	(3.910)	0	0	0
2022/07/13	2044	03/11/2022	11.30	Call	Bond Future	488.7900	0.4888	736.0000	0.7360	50.576	0	0	1,600
2022/07/13	2044	03/11/2022	11.30	Put	Bond Future	5,647.4200	5.6474	5,418.0200	5.4180	(4.062)	0	0	0
2022/07/13	2044	03/11/2022			Bond Future	12.1228	76.8109	12.0428	77.2875	(0.660)	0.0000	0.0000	0
2022/07/13	2044	03/11/2022	11.40	Call	Bond Future	624.7700	0.6248	899.3000	0.8993	43.941	0	0	0
2022/07/13	2044	03/11/2022	11.39	Call	Bond Future	610.1500	0.6102	882.0800	0.8821	44.568	0	0	0
2022/07/13	2044	03/11/2022	11.39	Put	Bond Future	5,175.7500	5.1758	4,971.0700	4.9711	(3.955)	0	0	0
2022/07/13	2044	02/02/2023	11.15	Call	Bond Future	659.2600	0.6593	934.6800	0.9347	41.777	0	0	0
2022/07/13	2044	02/02/2023	11.15	Put	Bond Future	7,763.2300	7.7632	7,555.9700	7.5560	(2.670)	0	0	0
2022/07/13	2044	02/02/2023	11.14	Call	Bond Future	647.1900	0.6472	921.8100	0.9218	42.433	0	0	0
2022/07/13	2044	02/02/2023	11.14	Put	Bond Future	7,818.7600	7.8188	7,610.7000	7.6107	(2.661)	0	0	0
2022/07/13	2044	02/02/2023			Bond Future	12.2854	73.7456	12.2025	74.2283	(0.675)	0.0000	0.0000	309
2022/07/13	2044	02/02/2023	11.16	Call	Bond Future	671.3400	0.6713	947.6800	0.9477	41.162	0	0	0
2022/07/13	2044	02/02/2023	11.16	Put	Bond Future	7,707.8000	7.7078	7,501.4600	7.5015	(2.677)	0	0	0
2022/07/13	2044	04/05/2023	11.42	Call	Bond Future	1,350.9600	1.3510	1,681.8400	1.6818	24.492	0	0	0
2022/07/13	2044	04/05/2023	11.42	Put	Bond Future	7,535.4300	7.5354	7,376.4000	7.3764	(2.110)	0	0	0
2022/07/13	2044	04/05/2023	11.41	Call	Bond Future	1,334.2400	1.3342	1,665.0700	1.6651	24.795	0	0	0
2022/07/13	2044	04/05/2023	11.41	Put	Bond Future	7,583.7500	7.5838	7,424.6700	7.4247	(2.098)	0	0	0
2022/07/13	2044	04/05/2023			Bond Future	12.4385	75.1131	12.3525	75.6030	(0.691)	0.0000	0.0000	0
2022/07/13	2044	04/05/2023	11.43	Call	Bond Future	1,367.8000	1.3678	1,698.4900	1.6985	24.177	0	0	0
2022/07/13	2044	04/05/2023	11.43	Put	Bond Future	7,487.3200	7.4873	7,328.1000	7.3281	(2.127)	0	0	0
2022/07/13	2044	03/08/2023	12.16	Call	Bond Future	3,118.9800	3.1190	3,500.2000	3.5002	12.223	0	0	0
2022/07/13	2044	03/08/2023	12.16	Put	Bond Future	5,518.4300	5.5184	5,401.5600	5.4016	(2.118)	0	0	0
2022/07/13	2044	03/08/2023	12.15	Call	Bond Future	3,093.3400	3.0933	3,473.6500	3.4737	12.294	0	0	0
2022/07/13	2044	03/08/2023	12.15	Put	Bond Future	5,551.5600	5.5516	5,433.7800	5.4338	(2.122)	0	0	0
2022/07/13	2044	03/08/2023			Bond Future	12.5800	72.2428	12.4909	72.7409	(0.708)	0.0000	0.0000	0
2022/07/13	2044	03/08/2023	12.17	Call	Bond Future	3,144.7100	3.1447	3,526.8400	3.5268	12.152	0	0	0
2022/07/13	2044	03/08/2023	12.17	Put	Bond Future	5,485.4700	5.4855	5,369.5100	5.3695	(2.114)	0	0	0
2022/07/13	2046	04/08/2022			Bond Future	113.6090	113.6090	113.6625	113.6625	0.047	0.0000	0.0000	18,338
2022/07/13	2046	03/11/2022			Bond Future	113.4054	113.4054	113.4547	113.4547	0.043	0.0000	0.0000	1,626
2022/07/13	2046	02/02/2023			Bond Future	115.3747	115.3747	115.4218	115.4218	0.041	0.0000	0.0000	0
2022/07/13	2046	04/05/2023			Bond Future	115.5105	115.5105	115.5553	115.5553	0.039	0.0000	0.0000	0
2022/07/13	2046	03/08/2023			Bond Future	117.8552	117.8552	117.8986	117.8986	0.037	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
2022/07/13	2050	04/08/2022			Bond Future	114.9811	114.9811	116.3061	116.3061	1.152	0.0000	0.0000	12,806
2022/07/13	2050	03/11/2022			Bond Future	116.7604	116.7604	118.1010	118.1010	1.148	0.0000	0.0000	60
2022/07/13	2050	02/02/2023			Bond Future	116.6809	116.6809	118.0412	118.0412	1.166	0.0000	0.0000	0
2022/07/13	2050	04/05/2023			Bond Future	118.8634	118.8634	120.2469	120.2469	1.164	0.0000	0.0000	0
2022/07/13	2050	03/08/2023			Bond Future	119.0950	119.0950	120.5027	120.5027	1.182	0.0000	0.0000	0
2022/07/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/13	AL37	04/08/2022			Index Future	804.2450	804.2450	806.9770	806.9770	0.340	0.0000	0.0000	0
2022/07/13	AL37	03/11/2022			Index Future	816.5910	816.5910	819.3540	819.3540	0.338	0.0000	0.0000	0
2022/07/13	AL37	02/02/2023			Index Future	830.5520	830.5520	833.3550	833.3550	0.337	0.0000	0.0000	0
2022/07/13	AL37	04/05/2023			Index Future	845.8680	845.8680	848.7170	848.7170	0.337	0.0000	0.0000	0
2022/07/13	AL37	03/08/2023			Index Future	862.8070	862.8070	865.7070	865.7070	0.336	0.0000	0.0000	0
2022/07/13	AL7T	04/08/2022			Index Future	897.0440	897.0440	901.0240	901.0240	0.444	0.0000	0.0000	0
2022/07/13	AL7T	03/11/2022			Index Future	910.8150	910.8150	914.8430	914.8430	0.442	0.0000	0.0000	0
2022/07/13	AL7T	02/02/2023			Index Future	926.3870	926.3870	930.4760	930.4760	0.441	0.0000	0.0000	0
2022/07/13	AL7T	04/05/2023			Index Future	943.4700	943.4700	947.6280	947.6280	0.441	0.0000	0.0000	0
2022/07/13	AL7T	03/08/2023			Index Future	962.3630	962.3630	966.5980	966.5980	0.440	0.0000	0.0000	0
2022/07/13	ALBI	04/08/2022			Index Future	797.1250	797.1250	800.7780	800.7780	0.458	0.0000	0.0000	138
2022/07/13	ALBI	03/11/2022			Index Future	809.3620	809.3620	813.0590	813.0590	0.457	0.0000	0.0000	0
2022/07/13	ALBI	02/02/2023			Index Future	823.2000	823.2000	826.9530	826.9530	0.456	0.0000	0.0000	0
2022/07/13	ALBI	04/05/2023			Index Future	838.3800	838.3800	842.1970	842.1970	0.455	0.0000	0.0000	0
2022/07/13	ALBI	03/08/2023			Index Future	855.1690	855.1690	859.0570	859.0570	0.455	0.0000	0.0000	0
2022/07/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/07/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/13	ES33	04/08/2022			Bond Future	12.6749	72.6085	12.5904	72.9958	(0.667)	0.0000	0.0000	350
2022/07/13	ES33	03/11/2022			Bond Future	12.9152	69.9482	12.8277	70.3383	(0.678)	0.0000	0.0000	0
2022/07/13	ES33	02/02/2023			Bond Future	13.1487	71.1641	13.0577	71.5591	(0.692)	0.0000	0.0000	0
2022/07/13	ES33	04/05/2023			Bond Future	13.3667	68.7062	13.2720	69.1071	(0.709)	0.0000	0.0000	0
2022/07/13	ES33	03/08/2023			Bond Future	13.5676	70.1058	13.4690	70.5134	(0.727)	0.0000	0.0000	0
2022/07/13	ES42	04/08/2022			Bond Future	13.0591	70.4263	12.9702	70.8831	(0.681)	0.0000	0.0000	4,769
2022/07/13	ES42	03/11/2022			Bond Future	13.2830	67.2562	13.1907	67.7170	(0.695)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/13	ES42	02/02/2023			Bond Future	13.4926	68.4272	13.3966	68.8941	(0.712)	0.0000	0.0000	0
2022/07/13	ES42	04/05/2023			Bond Future	13.6975	65.4474	13.5974	65.9215	(0.730)	0.0000	0.0000	0
2022/07/13	ES42	03/08/2023			Bond Future	13.8810	66.7844	13.7769	67.2668	(0.750)	0.0000	0.0000	0
2022/07/13	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/13	GOVI	04/08/2022	819.28	Put	GOVI	333,640.0000	33.3640	297,790.0000	29.7790	(10.745)	0	0	0
2022/07/13	GOVI	04/08/2022			GOVI	785.9160	785.9160	789.5010	789.5010	0.456	0.0000	0.0000	1,054
2022/07/13	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/13	GOVI	04/08/2022	819.26	Put	GOVI	333,440.0000	33.3440	297,590.0000	29.7590	(10.752)	0	0	0
2022/07/13	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/13	GOVI	04/08/2022	819.27	Put	GOVI	333,540.0000	33.3540	297,690.0000	29.7690	(10.748)	0	0	0
2022/07/13	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/13	GOVI	03/11/2022	820.41	Put	GOVI	224,290.0000	22.4290	188,000.0000	18.8000	(16.180)	0	0	0
2022/07/13	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/13	GOVI	03/11/2022	820.42	Put	GOVI	224,390.0000	22.4390	188,100.0000	18.8100	(16.173)	0	0	0
2022/07/13	GOVI	03/11/2022			GOVI	797.9810	797.9810	801.6100	801.6100	0.455	0.0000	0.0000	0
2022/07/13	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/13	GOVI	03/11/2022	820.43	Put	GOVI	224,490.0000	22.4490	188,200.0000	18.8200	(16.166)	0	0	0
2022/07/13	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/13	GOVI	02/02/2023	850.82	Put	GOVI	391,960.0000	39.1960	355,120.0000	35.5120	(9.399)	0	0	0
2022/07/13	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/13	GOVI	02/02/2023	850.83	Put	GOVI	392,060.0000	39.2060	355,220.0000	35.5220	(9.397)	0	0	0
2022/07/13	GOVI	02/02/2023			GOVI	811.6240	811.6240	815.3080	815.3080	0.454	0.0000	0.0000	0
2022/07/13	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/13	GOVI	02/02/2023	850.84	Put	GOVI	392,160.0000	39.2160	355,320.0000	35.5320	(9.394)	0	0	0
2022/07/13	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/13	GOVI	04/05/2023	852.86	Put	GOVI	262,690.0000	26.2690	225,230.0000	22.5230	(14.260)	0	0	0
2022/07/13	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/13	GOVI	04/05/2023	852.87	Put	GOVI	262,790.0000	26.2790	225,330.0000	22.5330	(14.255)	0	0	0
2022/07/13	GOVI	04/05/2023			GOVI	826.5910	826.5910	830.3370	830.3370	0.453	0.0000	0.0000	0
2022/07/13	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/13	GOVI	04/05/2023	852.88	Put	GOVI	262,890.0000	26.2890	225,430.0000	22.5430	(14.249)	0	0	0
2022/07/13	GOVI	03/08/2023	837.21	Call	GOVI	59,340.0000	5.9340	97,490.0000	9.7490	64.291	0	0	0
2022/07/13	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/13	GOVI	03/08/2023	837.22	Call	GOVI	59,240.0000	5.9240	97,390.0000	9.7390	64.399	0	0	0
2022/07/13	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/13	GOVI	03/08/2023			GOVI	843.1440	843.1440	846.9590	846.9590	0.452	0.0000	0.0000	0
2022/07/13	GOVI	03/08/2023	837.23	Call	GOVI	59,140.0000	5.9140	97,290.0000	9.7290	64.508	0	0	0
2022/07/13	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/07/13	IGOV	04/08/2022			Index Future	314.1420	314.1420	315.3110	315.3110	0.372	0.0000	0.0000	707
2022/07/13	IGOV	03/11/2022			Index Future	319.0420	319.0420	320.2250	320.2250	0.371	0.0000	0.0000	16
2022/07/13	IGOV	02/02/2023			Index Future	324.5730	324.5730	325.7730	325.7730	0.370	0.0000	0.0000	0
2022/07/13	IGOV	04/05/2023			Index Future	330.6330	330.6330	331.8540	331.8540	0.369	0.0000	0.0000	0
2022/07/13	IGOV	03/08/2023			Index Future	337.3270	337.3270	338.5700	338.5700	0.368	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
2022/07/13	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/07/13	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/07/13	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/07/13	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/07/13	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/07/13	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/07/13	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/07/13	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/07/13	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/07/13	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/07/13	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/07/13	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/07/13	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/07/13	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/07/13	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/07/13	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/07/13	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/07/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/07/13	JBAF	20/07/2022			Jibar Tradeable Future	5.0850	94.9150	5.0850	94.9150	0.000	0.0000	0.0000	0
2022/07/13	JBAF	17/08/2022			Jibar Tradeable Future	5.6400	94.3600	5.6200	94.3800	(0.355)	0.0000	0.0000	0
2022/07/13	JBAF	21/09/2022			Jibar Tradeable Future	5.8450	94.1550	5.8550	94.1450	0.171	0.0000	0.0000	0
2022/07/13	JBAF	19/10/2022			Jibar Tradeable Future	6.3300	93.6700	6.3500	93.6500	0.316	0.0000	0.0000	0
2022/07/13	JBAF	16/11/2022			Jibar Tradeable Future	6.4700	93.5300	6.4700	93.5300	0.000	0.0000	0.0000	0
2022/07/13	JBAF	21/12/2022			Jibar Tradeable Future	6.9950	93.0050	6.9850	93.0150	(0.143)	0.0000	0.0000	68
2022/07/13	JBAF	15/03/2023			Jibar Tradeable Future	7.5400	92.4600	7.5500	92.4500	0.133	0.0000	0.0000	0
2022/07/13	JBAF	21/06/2023			Jibar Tradeable Future	8.1050	91.8950	8.0450	91.9550	(0.740)	0.0000	0.0000	0
2022/07/13	JBAF	20/09/2023			Jibar Tradeable Future	8.3050	91.6950	8.2550	91.7450	(0.602)	0.0000	0.0000	75
2022/07/13	JBAF	20/12/2023			Jibar Tradeable Future	8.3100	91.6900	8.2600	91.7400	(0.602)	0.0000	0.0000	172
2022/07/13	JBAF	20/03/2024			Jibar Tradeable Future	8.5200	91.4800	8.4650	91.5350	(0.646)	0.0000	0.0000	0
2022/07/13	JBAF	19/06/2024			Jibar Tradeable Future	8.5550	91.4450	8.4850	91.5150	(0.818)	0.0000	0.0000	0
2022/07/13	R023	04/08/2022	6.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/13	R023	04/08/2022	6.05	Put	Bond Future	465.2400	0.4652	403.7000	0.4037	(13.228)	0	0	0
2022/07/13	R023	04/08/2022			Bond Future	6.9067	103.8793	6.7929	103.9408	(1.647)	0.0000	0.0000	28,968
2022/07/13	R023	04/08/2022	6.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/13	R023	04/08/2022	6.03	Put	Bond Future	476.1500	0.4762	414.6100	0.4146	(12.924)	0	0	0
2022/07/13	R023	04/08/2022	6.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/13	R023	04/08/2022	6.04	Put	Bond Future	470.6900	0.4707	409.1500	0.4091	(13.074)	0	0	0
2022/07/13	R023	03/11/2022	6.25	Call	Bond Future	0.4700	0.0005	2.0300	0.0020	331.915	0	0	0
2022/07/13	R023	03/11/2022	6.25	Put	Bond Future	378.4900	0.3785	322.1100	0.3221	(14.896)	0	0	0
2022/07/13	R023	03/11/2022	6.26	Call	Bond Future	0.5100	0.0005	2.1700	0.0022	325.490	0	0	0
2022/07/13	R023	03/11/2022	6.26	Put	Bond Future	375.4700	0.3755	319.1900	0.3192	(14.989)	0	0	0
2022/07/13	R023	03/11/2022			Bond Future	7.4865	101.5423	7.2964	101.6003	(2.539)	0.0000	0.0000	0
2022/07/13	R023	03/11/2022	6.27	Call	Bond Future	0.5700	0.0006	2.2700	0.0023	298.246	0	0	0
2022/07/13	R023	03/11/2022	6.27	Put	Bond Future	372.4600	0.3725	316.2200	0.3162	(15.100)	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
2022/07/13	R035	04/08/2022	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2022/07/13	R035	04/08/2022	9.53	Put	Bond Future	13,522.7600	13.5228	13,139.3500	13.1393	(2.835)	0	0	0
2022/07/13	R035	04/08/2022	9.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2022/07/13	R035	04/08/2022	9.84	Put	Bond Future	11,388.9400	11.3889	11,005.5300	11.0055	(3.367)	0	0	0
2022/07/13	R035	04/08/2022	10.53	Put	Bond Future	6,875.1100	6.8751	6,492.4600	6.4925	(5.566)	0	0	0
2022/07/13	R035	04/08/2022	11.13	Put	Bond Future	3,264.4900	3.2645	2,915.1300	2.9151	(10.702)	0	0	100
2022/07/13	R035	04/08/2022	10.64	Call	Bond Future	0.8300	0.0008	2.3400	0.0023	181.928	0	0	0
2022/07/13	R035	04/08/2022	10.64	Put	Bond Future	6,184.8600	6.1849	5,802.9600	5.8030	(6.175)	0	0	100
2022/07/13	R035	04/08/2022	10.72	Call	Bond Future	2.0100	0.0020	4.3400	0.0043	115.920	0	0	0
2022/07/13	R035	04/08/2022	10.72	Put	Bond Future	5,688.3900	5.6884	5,307.3100	5.3073	(6.699)	0	0	0
2022/07/13	R035	04/08/2022	10.73	Call	Bond Future	2.2300	0.0022	4.6900	0.0047	110.314	0	0	0
2022/07/13	R035	04/08/2022	10.73	Put	Bond Future	5,626.6800	5.6267	5,245.7300	5.2457	(6.770)	0	0	0
2022/07/13	R035	04/08/2022			Bond Future	11.6829	85.6599	11.6150	86.0433	(0.581)	0.0000	0.0000	127,488
2022/07/13	R035	04/08/2022	10.53	Call	Bond Future	0.2100	0.0002	0.9700	0.0010	361.905	0	0	400
2022/07/13	R035	04/08/2022	10.74	Call	Bond Future	2.4800	0.0025	5.0500	0.0051	103.629	0	0	0
2022/07/13	R035	04/08/2022	10.74	Put	Bond Future	5,565.0700	5.5651	5,184.2300	5.1842	(6.843)	0	0	0
2022/07/13	R035	04/08/2022	11.13	Call	Bond Future	66.5900	0.0666	100.6400	0.1006	51.134	0	0	0
2022/07/13	R035	04/08/2022	12.18	Call	Bond Future	2,890.2800	2.8903	3,229.0900	3.2291	11.722	0	0	0
2022/07/13	R035	04/08/2022	12.18	Put	Bond Future	161.3600	0.1614	116.7600	0.1168	(27.640)	0	0	400
2022/07/13	R035	03/11/2022	11.15	Call	Bond Future	543.3700	0.5434	786.6900	0.7867	44.780	0	0	0
2022/07/13	R035	03/11/2022	11.15	Put	Bond Future	4,692.6800	4.6927	4,550.4700	4.5505	(3.030)	0	0	0
2022/07/13	R035	03/11/2022	12.68	Call	Bond Future	4,981.7400	4.9817	5,428.5800	5.4286	8.970	0	0	0
2022/07/13	R035	03/11/2022	12.68	Put	Bond Future	763.7400	0.7637	825.0500	0.8250	8.028	0	0	1,000
2022/07/13	R035	03/11/2022	10.99	Call	Bond Future	361.6100	0.3616	565.3900	0.5654	56.354	0	0	0
2022/07/13	R035	03/11/2022	10.99	Put	Bond Future	5,460.7100	5.4607	5,278.9600	5.2790	(3.328)	0	0	582
2022/07/13	R035	03/11/2022	11.05	Call	Bond Future	423.4900	0.4235	642.5800	0.6426	51.734	0	0	1,000
2022/07/13	R035	03/11/2022	10.57	Call	Bond Future	100.5900	0.1006	211.5900	0.2116	110.349	0	0	0
2022/07/13	R035	03/11/2022	10.57	Put	Bond Future	7,765.7800	7.7658	7,491.2500	7.4913	(3.535)	0	0	582
2022/07/13	R035	03/11/2022			Bond Future	11.8802	82.4765	11.8101	82.8621	(0.590)	0.0000	0.0000	7,190
2022/07/13	R035	03/11/2022	11.14	Call	Bond Future	530.4000	0.5304	771.5000	0.7715	45.456	0	0	0
2022/07/13	R035	03/11/2022	11.14	Put	Bond Future	4,738.6400	4.7386	4,594.2100	4.5942	(3.048)	0	0	0
2022/07/13	R035	03/11/2022	11.05	Put	Bond Future	5,164.6600	5.1647	4,998.2200	4.9982	(3.223)	0	0	0
2022/07/13	R035	03/11/2022	11.13	Call	Bond Future	517.7600	0.5178	756.3700	0.7564	46.085	0	0	0
2022/07/13	R035	03/11/2022	11.13	Put	Bond Future	4,784.9800	4.7850	4,638.0600	4.6381	(3.070)	0	0	0
2022/07/13	R035	03/11/2022	9.82	Call	Bond Future	6.4600	0.0065	25.2900	0.0253	291.486	0	0	582
2022/07/13	R035	03/11/2022	9.82	Put	Bond Future	12,530.1900	12.5302	12,163.4900	12.1635	(2.927)	0	0	0
2022/07/13	R035	03/11/2022	10.30	Call	Bond Future	40.4100	0.0404	105.9800	0.1060	162.262	0	0	1,000
2022/07/13	R035	03/11/2022	10.30	Put	Bond Future	9,412.7900	9.4128	9,092.8300	9.0928	(3.399)	0	0	0
2022/07/13	R035	02/02/2023	11.94	Call	Bond Future	2,501.1200	2.5011	2,891.9900	2.8920	15.628	0	0	0
2022/07/13	R035	02/02/2023	13.22	Put	Bond Future	1,045.9100	1.0459	1,111.6400	1.1116	6.284	0	0	1,000
2022/07/13	R035	02/02/2023	10.88	Call	Bond Future	529.9400	0.5299	767.1400	0.7671	44.760	0	0	0
2022/07/13	R035	02/02/2023	10.88	Put	Bond Future	7,258.9400	7.2589	7,106.2800	7.1063	(2.103)	0	0	0
2022/07/13	R035	02/02/2023	10.66	Call	Bond Future	349.5900	0.3496	556.0900	0.5561	59.069	0	0	0
2022/07/13	R035	02/02/2023	10.66	Put	Bond Future	8,412.0300	8.4120	8,228.6700	8.2287	(2.180)	0	0	582
2022/07/13	R035	02/02/2023	10.30	Put	Bond Future	10,481.7000	10.4817	10,228.9200	10.2289	(2.412)	0	0	0
2022/07/13	R035	02/02/2023	10.60	Call	Bond Future	313.1400	0.3131	507.2800	0.5073	61.998	0	0	0
2022/07/13	R035	02/02/2023	10.60	Put	Bond Future	8,744.2600	8.7443	8,548.5400	8.5485	(2.238)	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
2022/07/13	R035	02/02/2023	10.64	Put	Bond Future	8,522.2100	8.5222	8,334.7500	8.3348	(2.200)	0	0	0
2022/07/13	R035	02/02/2023	9.81	Call	Bond Future	58.2900	0.0583	125.8700	0.1259	115.938	0	0	582
2022/07/13	R035	02/02/2023	9.81	Put	Bond Future	13,552.4000	13.5524	13,230.1200	13.2301	(2.378)	0	0	0
2022/07/13	R035	02/02/2023	9.85	Call	Bond Future	64.1600	0.0642	136.2500	0.1363	112.360	0	0	0
2022/07/13	R035	02/02/2023	9.89	Call	Bond Future	70.5300	0.0705	147.3500	0.1473	108.918	0	0	400
2022/07/13	R035	02/02/2023	9.89	Put	Bond Future	13,033.7600	13.0338	12,720.7200	12.7207	(2.402)	0	0	0
2022/07/13	R035	02/02/2023			Bond Future	12.0683	83.8899	11.9956	84.2798	(0.602)	0.0000	0.0000	1,605
2022/07/13	R035	02/02/2023	11.94	Put	Bond Future	3,190.8800	3.1909	3,191.8900	3.1919	0.032	0	0	0
2022/07/13	R035	02/02/2023	11.98	Call	Bond Future	2,611.4900	2.6115	3,006.5000	3.0065	15.126	0	0	0
2022/07/13	R035	02/02/2023	11.98	Put	Bond Future	3,085.2600	3.0853	3,090.4100	3.0904	0.167	0	0	400
2022/07/13	R035	02/02/2023	13.22	Call	Bond Future	6,874.0200	6.8740	7,329.6100	7.3296	6.628	0	0	0
2022/07/13	R035	02/02/2023	11.05	Call	Bond Future	720.7500	0.7208	976.4300	0.9764	35.474	0	0	1,000
2022/07/13	R035	02/02/2023	11.05	Put	Bond Future	6,438.8300	6.4388	6,304.6500	6.3047	(2.084)	0	0	0
2022/07/13	R035	02/02/2023	11.06	Call	Bond Future	733.3400	0.7333	990.9800	0.9910	35.132	0	0	0
2022/07/13	R035	02/02/2023	11.06	Put	Bond Future	6,392.4700	6.3925	6,260.2500	6.2602	(2.068)	0	0	582
2022/07/13	R035	02/02/2023	10.86	Call	Bond Future	510.1600	0.5102	745.7400	0.7457	46.178	0	0	0
2022/07/13	R035	02/02/2023	10.86	Put	Bond Future	7,359.2000	7.3592	7,204.9200	7.2049	(2.096)	0	0	0
2022/07/13	R035	02/02/2023	10.87	Call	Bond Future	519.9000	0.5199	756.3800	0.7564	45.486	0	0	0
2022/07/13	R035	02/02/2023	10.87	Put	Bond Future	7,308.8900	7.3089	7,155.5100	7.1555	(2.099)	0	0	0
2022/07/13	R035	02/02/2023	10.30	Call	Bond Future	174.2300	0.1742	311.3100	0.3113	78.678	0	0	1,000
2022/07/13	R035	02/02/2023	10.64	Call	Bond Future	337.1200	0.3371	539.5200	0.5395	60.038	0	0	400
2022/07/13	R035	02/02/2023	9.85	Put	Bond Future	13,292.3100	13.2923	12,974.5400	12.9745	(2.391)	0	0	0
2022/07/13	R035	04/05/2023	11.22	Put	Bond Future	6,777.8100	6.7778	6,675.3600	6.6754	(1.512)	0	0	0
2022/07/13	R035	04/05/2023	12.46	Call	Bond Future	4,095.3100	4.0953	4,499.4600	4.4995	9.869	0	0	0
2022/07/13	R035	04/05/2023	12.46	Put	Bond Future	2,938.7600	2.9388	2,947.6700	2.9477	0.303	0	0	400
2022/07/13	R035	04/05/2023	13.18	Call	Bond Future	6,488.1600	6.4882	6,925.4700	6.9255	6.740	0	0	0
2022/07/13	R035	04/05/2023	13.18	Put	Bond Future	1,770.4800	1.7705	1,812.5500	1.8125	2.376	0	0	500
2022/07/13	R035	04/05/2023	11.17	Call	Bond Future	1,131.0300	1.1310	1,424.3200	1.4243	25.931	0	0	500
2022/07/13	R035	04/05/2023	11.20	Call	Bond Future	1,174.6700	1.1747	1,467.8600	1.4679	24.959	0	0	0
2022/07/13	R035	04/05/2023	11.21	Call	Bond Future	1,189.5400	1.1895	1,482.4100	1.4824	24.620	0	0	0
2022/07/13	R035	04/05/2023	10.60	Call	Bond Future	542.0700	0.5421	764.5700	0.7646	41.046	0	0	400
2022/07/13	R035	04/05/2023	10.60	Put	Bond Future	9,791.2600	9.7913	9,618.5200	9.6185	(1.764)	0	0	0
2022/07/13	R035	04/05/2023			Bond Future	12.2363	80.9439	12.1609	81.3391	(0.616)	0.0000	0.0000	0
2022/07/13	R035	04/05/2023	11.22	Call	Bond Future	1,204.5300	1.2045	1,497.3200	1.4973	24.307	0	0	0
2022/07/13	R035	04/05/2023	11.17	Put	Bond Future	6,992.7000	6.9927	6,890.7500	6.8908	(1.458)	0	0	0
2022/07/13	R035	04/05/2023	11.20	Put	Bond Future	6,863.1400	6.8631	6,761.0900	6.7611	(1.487)	0	0	0
2022/07/13	R035	04/05/2023	11.21	Put	Bond Future	6,820.3900	6.8204	6,718.0200	6.7180	(1.501)	0	0	0
2022/07/13	R035	04/05/2023	9.85	Call	Bond Future	175.0300	0.1750	285.1500	0.2852	62.915	0	0	400
2022/07/13	R035	04/05/2023	9.85	Put	Bond Future	14,175.6400	14.1756	13,890.5200	13.8905	(2.011)	0	0	0
2022/07/13	R035	04/05/2023	10.42	Call	Bond Future	422.2200	0.4222	615.0100	0.6150	45.661	0	0	500
2022/07/13	R035	04/05/2023	10.42	Put	Bond Future	10,780.4200	10.7804	10,577.9700	10.5780	(1.878)	0	0	0
2022/07/13	R035	03/08/2023	12.00	Call	Bond Future	2,873.5600	2.8736	3,146.1500	3.1462	9.486	0	0	0
2022/07/13	R035	03/08/2023	12.00	Put	Bond Future	4,894.3200	4.8943	4,765.5400	4.7655	(2.631)	0	0	0
2022/07/13	R035	03/08/2023			Bond Future	12.3882	82.5743	12.3099	82.9757	(0.631)	0.0000	0.0000	0
2022/07/13	R035	03/08/2023	11.98	Call	Bond Future	2,825.9600	2.8260	3,099.0000	3.0990	9.662	0	0	0
2022/07/13	R035	03/08/2023	11.98	Put	Bond Future	4,952.8300	4.9528	4,824.5000	4.8245	(2.591)	0	0	0
2022/07/13	R035	03/08/2023	11.99	Call	Bond Future	2,849.7100	2.8497	3,122.3600	3.1224	9.568	0	0	0
2022/07/13	R035	03/08/2023	11.99	Put	Bond Future	4,923.5000	4.9235	4,794.7800	4.7948	(2.614)	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
2022/07/13	R186	04/08/2022	7.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,600
2022/07/13	R186	04/08/2022	8.15	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2022/07/13	R186	04/08/2022	8.15	Put	Bond Future	4,392.2400	4.3922	4,010.6600	4.0107	(8.688)	0	0	0
2022/07/13	R186	04/08/2022	9.78	Call	Bond Future	1,713.3400	1.7133	2,048.3800	2.0484	19.555	0	0	0
2022/07/13	R186	04/08/2022	9.78	Put	Bond Future	124.1600	0.1242	77.6100	0.0776	(37.492)	0	0	3,600
2022/07/13	R186	04/08/2022			Bond Future	9.3355	105.5073	9.2301	105.8889	(1.130)	0.0000	0.0000	91,985
2022/07/13	R186	04/08/2022	6.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,600
2022/07/13	R186	04/08/2022	6.96	Put	Bond Future	9,036.3200	9.0363	8,654.7300	8.6547	(4.223)	0	0	0
2022/07/13	R186	04/08/2022	7.96	Put	Bond Future	5,117.5600	5.1176	4,735.9700	4.7360	(7.456)	0	0	0
2022/07/13	R186	04/08/2022	8.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/13	R186	04/08/2022	8.13	Put	Bond Future	4,468.3100	4.4683	4,086.7200	4.0867	(8.540)	0	0	0
2022/07/13	R186	04/08/2022	8.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/13	R186	04/08/2022	8.14	Put	Bond Future	4,430.2700	4.4303	4,048.6800	4.0487	(8.613)	0	0	0
2022/07/13	R186	03/11/2022	8.91	Put	Bond Future	2,607.1500	2.6071	2,449.1500	2.4491	(6.060)	0	0	4,310
2022/07/13	R186	03/11/2022	8.53	Call	Bond Future	142.4300	0.1424	289.1700	0.2892	103.026	0	0	0
2022/07/13	R186	03/11/2022	8.53	Put	Bond Future	3,746.0500	3.7461	3,510.0000	3.5100	(6.301)	0	0	0
2022/07/13	R186	03/11/2022	8.54	Call	Bond Future	145.9800	0.1460	294.6400	0.2946	101.836	0	0	0
2022/07/13	R186	03/11/2022	8.54	Put	Bond Future	3,714.0500	3.7140	3,479.9200	3.4799	(6.304)	0	0	0
2022/07/13	R186	03/11/2022			Bond Future	9.5655	107.1143	9.4534	107.4970	(1.172)	0.0000	0.0000	12,945
2022/07/13	R186	03/11/2022	8.55	Call	Bond Future	149.6000	0.1496	300.3600	0.3004	100.775	0	0	0
2022/07/13	R186	03/11/2022	8.55	Put	Bond Future	3,682.1400	3.6821	3,450.1100	3.4501	(6.301)	0	0	0
2022/07/13	R186	03/11/2022	8.91	Call	Bond Future	343.9800	0.3440	568.7700	0.5688	65.350	0	0	0
2022/07/13	R186	03/11/2022	8.23	Call	Bond Future	66.0800	0.0661	173.3400	0.1733	162.318	0	0	4,310
2022/07/13	R186	03/11/2022	8.23	Put	Bond Future	4,743.0200	4.7430	4,467.4900	4.4675	(5.809)	0	0	0
2022/07/13	R186	02/02/2023	8.33	Call	Bond Future	184.3900	0.1844	344.2600	0.3443	86.702	0	0	0
2022/07/13	R186	02/02/2023	8.33	Put	Bond Future	4,947.5100	4.9475	4,720.8400	4.7208	(4.581)	0	0	0
2022/07/13	R186	02/02/2023	8.32	Call	Bond Future	181.6000	0.1816	339.9700	0.3400	87.208	0	0	0
2022/07/13	R186	02/02/2023	8.32	Put	Bond Future	4,978.6600	4.9787	4,750.4900	4.7505	(4.583)	0	0	0
2022/07/13	R186	02/02/2023			Bond Future	9.7740	103.6529	9.6538	104.0394	(1.231)	0.0000	0.0000	0
2022/07/13	R186	02/02/2023	8.34	Call	Bond Future	187.2300	0.1872	348.4000	0.3484	86.081	0	0	0
2022/07/13	R186	02/02/2023	8.34	Put	Bond Future	4,916.4200	4.9164	4,691.0500	4.6911	(4.584)	0	0	0
2022/07/13	R186	04/05/2023	8.83	Put	Bond Future	4,016.1000	4.0161	3,825.7700	3.8258	(4.739)	0	0	0
2022/07/13	R186	04/05/2023	8.84	Call	Bond Future	527.9000	0.5279	729.2100	0.7292	38.134	0	0	0
2022/07/13	R186	04/05/2023			Bond Future	9.9675	105.5715	9.8376	105.9630	(1.302)	0.0000	0.0000	0
2022/07/13	R186	04/05/2023	8.83	Call	Bond Future	520.8700	0.5209	722.0100	0.7220	38.616	0	0	0
2022/07/13	R186	04/05/2023	8.84	Put	Bond Future	3,991.7600	3.9918	3,801.6000	3.8016	(4.764)	0	0	0
2022/07/13	R186	04/05/2023	8.82	Call	Bond Future	513.6300	0.5136	715.1900	0.7152	39.242	0	0	0
2022/07/13	R186	04/05/2023	8.82	Put	Bond Future	4,040.2500	4.0402	3,850.3400	3.8503	(4.700)	0	0	0
2022/07/13	R186	03/08/2023	9.74	Call	Bond Future	1,533.0100	1.5330	1,810.2700	1.8103	18.086	0	0	0
2022/07/13	R186	03/08/2023	9.74	Put	Bond Future	2,632.0700	2.6321	2,512.2200	2.5122	(4.553)	0	0	0
2022/07/13	R186	03/08/2023	9.73	Put	Bond Future	2,647.0200	2.6470	2,526.2000	2.5262	(4.564)	0	0	0
2022/07/13	R186	03/08/2023			Bond Future	10.1276	102.3929	9.9870	102.7900	(1.389)	0.0000	0.0000	0
2022/07/13	R186	03/08/2023	9.75	Call	Bond Future	1,547.0800	1.5471	1,824.8900	1.8249	17.957	0	0	0
2022/07/13	R186	03/08/2023	9.75	Put	Bond Future	2,617.6000	2.6176	2,498.3000	2.4983	(4.558)	0	0	0
2022/07/13	R186	03/08/2023	9.73	Call	Bond Future	1,519.4100	1.5194	1,795.7000	1.7957	18.184	0	0	0
2022/07/13	R197	04/08/2022			Bond Future	329.7566	329.7566	330.1790	330.1790	0.128	0.0000	0.0000	809

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
2022/07/13	R197	03/11/2022			Bond Future	334.8597	334.8597	335.2743	335.2743	0.124	0.0000	0.0000	6
2022/07/13	R197	02/02/2023			Bond Future	331.9246	331.9246	332.3359	332.3359	0.124	0.0000	0.0000	0
2022/07/13	R197	04/05/2023			Bond Future	338.1350	338.1350	338.5472	338.5472	0.122	0.0000	0.0000	0
2022/07/13	R197	03/08/2023			Bond Future	335.9439	335.9439	336.3524	336.3524	0.122	0.0000	0.0000	0
2022/07/13	R202	04/08/2022			Bond Future	242.7959	242.7959	244.0278	244.0278	0.507	0.0000	0.0000	6,933
2022/07/13	R202	03/11/2022			Bond Future	246.5532	246.5532	247.7937	247.7937	0.503	0.0000	0.0000	0
2022/07/13	R202	02/02/2023			Bond Future	246.1865	246.1865	247.4409	247.4409	0.510	0.0000	0.0000	0
2022/07/13	R202	04/05/2023			Bond Future	250.7906	250.7906	252.0636	252.0636	0.508	0.0000	0.0000	0
2022/07/13	R202	03/08/2023			Bond Future	251.0691	251.0691	252.3601	252.3601	0.514	0.0000	0.0000	0
2022/07/13	R209	04/08/2022	10.57	Put	Bond Future	5,895.4400	5.8954	5,493.9700	5.4940	(6.810)	0	0	0
2022/07/13	R209	04/08/2022	10.58	Call	Bond Future	0.2700	0.0003	1.1400	0.0011	322.222	0	0	0
2022/07/13	R209	04/08/2022	10.58	Put	Bond Future	5,840.2900	5.8403	5,438.8700	5.4389	(6.873)	0	0	0
2022/07/13	R209	04/08/2022			Bond Future	11.7064	65.5018	11.6242	65.9041	(0.703)	0.0000	0.0000	23,295
2022/07/13	R209	04/08/2022	10.57	Call	Bond Future	0.2300	0.0002	1.0500	0.0011	356.522	0	0	0
2022/07/13	R209	04/08/2022	10.59	Call	Bond Future	0.3000	0.0003	1.2400	0.0012	313.333	0	0	0
2022/07/13	R209	04/08/2022	10.59	Put	Bond Future	5,785.2000	5.7852	5,383.8500	5.3838	(6.938)	0	0	0
2022/07/13	R209	03/11/2022	12.00	Call	Bond Future	2,141.2200	2.1412	2,476.7700	2.4768	15.671	0	0	0
2022/07/13	R209	03/11/2022	12.00	Put	Bond Future	1,585.8600	1.5859	1,515.8800	1.5159	(4.413)	0	0	3,500
2022/07/13	R209	03/11/2022	11.03	Call	Bond Future	346.1300	0.3461	515.4600	0.5155	48.921	0	0	0
2022/07/13	R209	03/11/2022	11.03	Put	Bond Future	4,599.8500	4.5999	4,363.6500	4.3637	(5.135)	0	0	0
2022/07/13	R209	03/11/2022	10.50	Put	Bond Future	7,171.7400	7.1717	6,857.6400	6.8576	(4.380)	0	0	0
2022/07/13	R209	03/11/2022	9.25	Call	Bond Future	0.3700	0.0004	2.8400	0.0028	667.568	0	0	6,000
2022/07/13	R209	03/11/2022	9.25	Put	Bond Future	14,532.5800	14.5326	14,129.5200	14.1295	(2.773)	0	0	0
2022/07/13	R209	03/11/2022	9.50	Call	Bond Future	1.2700	0.0013	7.3900	0.0074	481.890	0	0	0
2022/07/13	R209	03/11/2022	9.50	Put	Bond Future	12,963.9700	12.9640	12,564.5600	12.5646	(3.081)	0	0	0
2022/07/13	R209	03/11/2022			Bond Future	11.8826	63.3543	11.7978	63.7598	(0.713)	0.0000	0.0000	4,558
2022/07/13	R209	03/11/2022	11.02	Call	Bond Future	337.1000	0.3371	504.3200	0.5043	49.605	0	0	0
2022/07/13	R209	03/11/2022	11.02	Put	Bond Future	4,643.1000	4.6431	4,404.7900	4.4048	(5.133)	0	0	0
2022/07/13	R209	03/11/2022	11.50	Call	Bond Future	985.0100	0.9850	1,242.1000	1.2421	26.100	0	0	0
2022/07/13	R209	03/11/2022	11.50	Put	Bond Future	2,845.1400	2.8451	2,696.7000	2.6967	(5.217)	0	0	0
2022/07/13	R209	03/11/2022	10.50	Call	Bond Future	66.6700	0.0667	158.1000	0.1581	137.138	0	0	0
2022/07/13	R209	03/11/2022	11.00	Call	Bond Future	319.4800	0.3195	482.5400	0.4825	51.039	0	0	0
2022/07/13	R209	03/11/2022	11.00	Put	Bond Future	4,730.2000	4.7302	4,487.7300	4.4877	(5.126)	0	0	7,000
2022/07/13	R209	03/11/2022	11.01	Call	Bond Future	328.2500	0.3283	493.3500	0.4934	50.297	0	0	0
2022/07/13	R209	03/11/2022	11.01	Put	Bond Future	4,686.5800	4.6866	4,446.1500	4.4462	(5.130)	0	0	0
2022/07/13	R209	03/11/2022	10.00	Call	Bond Future	11.2800	0.0113	39.4900	0.0395	250.089	0	0	3,500
2022/07/13	R209	03/11/2022	10.00	Put	Bond Future	9,963.7100	9.9637	9,586.3900	9.5864	(3.787)	0	0	6,000
2022/07/13	R209	02/02/2023	10.80	Put	Bond Future	6,626.0800	6.6261	6,435.4500	6.4354	(2.877)	0	0	0
2022/07/13	R209	02/02/2023	10.78	Call	Bond Future	392.1500	0.3922	610.1800	0.6102	55.599	0	0	0
2022/07/13	R209	02/02/2023	10.79	Call	Bond Future	399.9400	0.3999	619.0600	0.6191	54.788	0	0	0
2022/07/13	R209	02/02/2023			Bond Future	12.0459	64.4407	11.9583	64.8515	(0.727)	0.0000	0.0000	0
2022/07/13	R209	02/02/2023	10.80	Call	Bond Future	407.9600	0.4080	628.0300	0.6280	53.944	0	0	0
2022/07/13	R209	02/02/2023	10.78	Put	Bond Future	6,717.0600	6.7171	6,524.3900	6.5244	(2.868)	0	0	0
2022/07/13	R209	02/02/2023	10.79	Put	Bond Future	6,671.4200	6.6714	6,479.8400	6.4798	(2.872)	0	0	0
2022/07/13	R209	04/05/2023	11.09	Call	Bond Future	926.5800	0.9266	1,209.0000	1.2090	30.480	0	0	0
2022/07/13	R209	04/05/2023	11.09	Put	Bond Future	6,304.8500	6.3049	6,170.3300	6.1703	(2.134)	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
2022/07/13	R209	04/05/2023	11.10	Call	Bond Future	938.8000	0.9388	1,221.4500	1.2214	30.108	0	0	0
2022/07/13	R209	04/05/2023	11.10	Put	Bond Future	6,265.6400	6.2656	6,131.3500	6.1313	(2.143)	0	0	0
2022/07/13	R209	04/05/2023			Bond Future	12.1979	62.4832	12.1072	62.9002	(0.743)	0.0000	0.0000	0
2022/07/13	R209	04/05/2023	11.11	Call	Bond Future	951.1300	0.9511	1,233.8000	1.2338	29.719	0	0	0
2022/07/13	R209	04/05/2023	11.11	Put	Bond Future	6,226.6100	6.2266	6,092.3400	6.0923	(2.156)	0	0	0
2022/07/13	R209	03/08/2023	11.95	Put	Bond Future	4,263.0700	4.2631	4,174.8600	4.1749	(2.069)	0	0	0
2022/07/13	R209	03/08/2023	11.93	Call	Bond Future	2,468.2700	2.4683	2,802.4500	2.8025	13.539	0	0	0
2022/07/13	R209	03/08/2023	11.94	Call	Bond Future	2,489.0700	2.4891	2,824.0300	2.8240	13.457	0	0	0
2022/07/13	R209	03/08/2023			Bond Future	12.3320	63.7425	12.2382	64.1664	(0.760)	0.0000	0.0000	0
2022/07/13	R209	03/08/2023	11.95	Call	Bond Future	2,509.9400	2.5099	2,845.6800	2.8457	13.376	0	0	0
2022/07/13	R209	03/08/2023	11.93	Put	Bond Future	4,315.1200	4.3151	4,225.3500	4.2254	(2.080)	0	0	0
2022/07/13	R209	03/08/2023	11.94	Put	Bond Future	4,289.0300	4.2890	4,200.0400	4.2000	(2.075)	0	0	0
2022/07/13	R210	04/08/2022			Bond Future	222.5210	222.5210	223.5899	223.5899	0.480	0.0000	0.0000	1,068
2022/07/13	R210	03/11/2022			Bond Future	222.9906	222.9906	224.0663	224.0663	0.482	0.0000	0.0000	0
2022/07/13	R210	02/02/2023			Bond Future	226.8623	226.8623	227.9508	227.9508	0.480	0.0000	0.0000	0
2022/07/13	R210	04/05/2023			Bond Future	228.0391	228.0391	229.1419	229.1419	0.484	0.0000	0.0000	0
2022/07/13	R210	03/08/2023			Bond Future	232.6658	232.6658	233.7864	233.7864	0.482	0.0000	0.0000	0
2022/07/13	R213	04/08/2022	9.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/13	R213	04/08/2022	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/13	R213	04/08/2022	9.90	Put	Bond Future	6,433.5300	6.4335	6,073.4600	6.0735	(5.597)	0	0	0
2022/07/13	R213	04/08/2022			Bond Future	11.2373	80.1790	11.1587	80.5390	(0.699)	0.0000	0.0000	32,295
2022/07/13	R213	04/08/2022	9.88	Put	Bond Future	6,534.8800	6.5349	6,174.8100	6.1748	(5.510)	0	0	0
2022/07/13	R213	04/08/2022	9.89	Put	Bond Future	6,484.1800	6.4842	6,124.1100	6.1241	(5.553)	0	0	0
2022/07/13	R213	04/08/2022	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/13	R213	03/11/2022	10.38	Call	Bond Future	175.4900	0.1755	336.6000	0.3366	91.806	0	0	0
2022/07/13	R213	03/11/2022	10.38	Put	Bond Future	5,111.2600	5.1113	4,910.3700	4.9104	(3.930)	0	0	0
2022/07/13	R213	03/11/2022	10.39	Call	Bond Future	180.4300	0.1804	342.9700	0.3430	90.085	0	0	0
2022/07/13	R213	03/11/2022	10.39	Put	Bond Future	5,068.1600	5.0682	4,868.7000	4.8687	(3.936)	0	0	0
2022/07/13	R213	03/11/2022	10.37	Call	Bond Future	170.6600	0.1707	330.3200	0.3303	93.554	0	0	0
2022/07/13	R213	03/11/2022	10.37	Put	Bond Future	5,154.5100	5.1545	4,952.1700	4.9522	(3.925)	0	0	200
2022/07/13	R213	03/11/2022	9.19	Call	Bond Future	5.1200	0.0051	21.1500	0.0212	313.086	0	0	476
2022/07/13	R213	03/11/2022	9.19	Put	Bond Future	10,925.1600	10.9252	10,579.1900	10.5792	(3.167)	0	0	0
2022/07/13	R213	03/11/2022			Bond Future	11.4488	77.8603	11.3674	78.2223	(0.711)	0.0000	0.0000	0
2022/07/13	R213	03/11/2022	10.40	Call	Bond Future	185.4900	0.1855	349.5500	0.3495	88.447	0	0	0
2022/07/13	R213	03/11/2022	10.40	Put	Bond Future	5,025.2100	5.0252	4,827.2700	4.8273	(3.939)	0	0	0
2022/07/13	R213	03/11/2022	9.98	Call	Bond Future	58.9900	0.0590	150.6200	0.1506	155.331	0	0	0
2022/07/13	R213	03/11/2022	9.98	Put	Bond Future	6,946.4500	6.9464	6,676.0800	6.6761	(3.892)	0	0	200
2022/07/13	R213	03/11/2022	10.19	Call	Bond Future	103.3200	0.1033	232.4500	0.2325	124.981	0	0	0
2022/07/13	R213	03/11/2022	10.19	Put	Bond Future	5,958.8000	5.9588	5,725.9300	5.7259	(3.908)	0	0	476
2022/07/13	R213	03/11/2022	9.13	Call	Bond Future	4.0600	0.0041	17.6700	0.0177	335.222	0	0	200
2022/07/13	R213	03/11/2022	9.13	Put	Bond Future	11,240.3700	11.2404	10,891.9800	10.8920	(3.099)	0	0	0
2022/07/13	R213	03/11/2022	9.84	Call	Bond Future	39.8100	0.0398	111.1900	0.1112	179.302	0	0	0
2022/07/13	R213	03/11/2022	9.84	Put	Bond Future	7,624.4200	7.6244	7,333.8000	7.3338	(3.812)	0	0	476
2022/07/13	R213	02/02/2023	10.43	Put	Bond Future	5,904.4200	5.9044	5,758.4300	5.7584	(2.473)	0	0	0
2022/07/13	R213	02/02/2023	12.20	Call	Bond Future	3,721.7800	3.7218	4,057.0500	4.0570	9.008	0	0	0
2022/07/13	R213	02/02/2023	12.20	Put	Bond Future	1,401.7300	1.4017	1,370.9300	1.3709	(2.197)	0	0	912

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
2022/07/13	R213	02/02/2023	10.22	Put	Bond Future	6,770.3300	6.7703	6,604.4200	6.6044	(2.451)	0	0	0
2022/07/13	R213	02/02/2023	10.23	Call	Bond Future	279.1200	0.2791	481.0500	0.4810	72.345	0	0	0
2022/07/13	R213	02/02/2023	10.35	Call	Bond Future	349.7300	0.3497	563.9200	0.5639	61.244	0	0	0
2022/07/13	R213	02/02/2023	10.35	Put	Bond Future	6,226.7300	6.2267	6,074.8500	6.0749	(2.439)	0	0	476
2022/07/13	R213	02/02/2023	10.01	Call	Bond Future	191.9900	0.1920	355.2300	0.3552	85.025	0	0	0
2022/07/13	R213	02/02/2023			Bond Future	11.6506	79.1943	11.5659	79.5604	(0.727)	0.0000	0.0000	0
2022/07/13	R213	02/02/2023	10.43	Call	Bond Future	405.3000	0.4053	625.3800	0.6254	54.301	0	0	912
2022/07/13	R213	02/02/2023	10.22	Call	Bond Future	274.5300	0.2745	474.6900	0.4747	72.910	0	0	0
2022/07/13	R213	02/02/2023	10.23	Put	Bond Future	6,727.1100	6.7271	6,562.9700	6.5630	(2.440)	0	0	0
2022/07/13	R213	02/02/2023	9.16	Call	Bond Future	36.6600	0.0367	85.2200	0.0852	132.460	0	0	476
2022/07/13	R213	02/02/2023	9.16	Put	Bond Future	11,805.8100	11.8058	11,488.3000	11.4883	(2.689)	0	0	0
2022/07/13	R213	02/02/2023	10.01	Put	Bond Future	7,699.9800	7.7000	7,497.1500	7.4972	(2.634)	0	0	476
2022/07/13	R213	02/02/2023	10.21	Call	Bond Future	270.0000	0.2700	468.2600	0.4683	73.430	0	0	0
2022/07/13	R213	02/02/2023	10.21	Put	Bond Future	6,813.6500	6.8137	6,645.8400	6.6458	(2.463)	0	0	0
2022/07/13	R213	04/05/2023	10.75	Call	Bond Future	861.8400	0.8618	1,104.4300	1.1044	28.148	0	0	0
2022/07/13	R213	04/05/2023	10.75	Put	Bond Future	5,575.2800	5.5753	5,446.7100	5.4467	(2.306)	0	0	0
2022/07/13	R213	04/05/2023			Bond Future	11.8319	77.1111	11.7436	77.4822	(0.746)	0.0000	0.0000	0
2022/07/13	R213	04/05/2023	10.74	Call	Bond Future	850.8800	0.8509	1,093.6100	1.0936	28.527	0	0	0
2022/07/13	R213	04/05/2023	10.74	Put	Bond Future	5,609.6100	5.6096	5,481.1800	5.4812	(2.289)	0	0	0
2022/07/13	R213	04/05/2023	10.73	Call	Bond Future	840.2400	0.8402	1,082.8700	1.0829	28.876	0	0	0
2022/07/13	R213	04/05/2023	10.73	Put	Bond Future	5,644.2800	5.6443	5,515.7500	5.5158	(2.277)	0	0	0
2022/07/13	R213	03/08/2023	11.62	Put	Bond Future	3,759.8600	3.7599	3,675.5800	3.6756	(2.242)	0	0	0
2022/07/13	R213	03/08/2023	11.63	Call	Bond Future	2,226.7300	2.2267	2,520.3400	2.5203	13.186	0	0	0
2022/07/13	R213	03/08/2023			Bond Future	11.9955	78.6629	11.9034	79.0398	(0.768)	0.0000	0.0000	0
2022/07/13	R213	03/08/2023	11.62	Call	Bond Future	2,207.4700	2.2075	2,500.1300	2.5001	13.258	0	0	0
2022/07/13	R213	03/08/2023	11.63	Put	Bond Future	3,737.2600	3.7373	3,653.9300	3.6539	(2.230)	0	0	0
2022/07/13	R213	03/08/2023	11.61	Call	Bond Future	2,188.2900	2.1883	2,480.3200	2.4803	13.345	0	0	0
2022/07/13	R213	03/08/2023	11.61	Put	Bond Future	3,782.5800	3.7826	3,697.6700	3.6977	(2.245)	0	0	0
2022/07/13	R214	04/08/2022	10.98	Put	Bond Future	4,851.2700	4.8513	4,418.5600	4.4186	(8.920)	0	0	0
2022/07/13	R214	04/08/2022	10.99	Call	Bond Future	3.4700	0.0035	7.5300	0.0075	117.003	0	0	0
2022/07/13	R214	04/08/2022			Bond Future	11.8939	62.8338	11.8068	63.2704	(0.732)	0.0000	0.0000	84,402
2022/07/13	R214	04/08/2022	10.97	Call	Bond Future	2.8300	0.0028	6.5000	0.0065	129.682	0	0	0
2022/07/13	R214	04/08/2022	10.97	Put	Bond Future	4,907.3700	4.9074	4,474.4700	4.4745	(8.821)	0	0	0
2022/07/13	R214	04/08/2022	10.98	Call	Bond Future	3.1400	0.0031	7.0000	0.0070	122.930	0	0	0
2022/07/13	R214	04/08/2022	10.99	Put	Bond Future	4,795.2500	4.7952	4,362.7400	4.3627	(9.020)	0	0	0
2022/07/13	R214	03/11/2022	11.34	Call	Bond Future	501.0100	0.5010	741.5900	0.7416	48.019	0	0	0
2022/07/13	R214	03/11/2022	11.36	Put	Bond Future	4,115.7700	4.1158	3,920.6000	3.9206	(4.742)	0	0	0
2022/07/13	R214	03/11/2022			Bond Future	12.0624	60.5038	11.9727	60.9443	(0.744)	0.0000	0.0000	48
2022/07/13	R214	03/11/2022	11.34	Put	Bond Future	4,198.6200	4.1986	3,998.7200	3.9987	(4.761)	0	0	0
2022/07/13	R214	03/11/2022	11.35	Call	Bond Future	513.0800	0.5131	756.0400	0.7560	47.353	0	0	0
2022/07/13	R214	03/11/2022	11.35	Put	Bond Future	4,157.0600	4.1571	3,959.5400	3.9595	(4.751)	0	0	0
2022/07/13	R214	03/11/2022	11.36	Call	Bond Future	525.3600	0.5254	770.6700	0.7707	46.694	0	0	0
2022/07/13	R214	02/02/2023	11.07	Call	Bond Future	514.2000	0.5142	755.7600	0.7558	46.978	0	0	0
2022/07/13	R214	02/02/2023	11.07	Put	Bond Future	6,453.6600	6.4537	6,248.9000	6.2489	(3.173)	0	0	0
2022/07/13	R214	02/02/2023	11.08	Call	Bond Future	523.8200	0.5238	766.3300	0.7663	46.296	0	0	0
2022/07/13	R214	02/02/2023	11.08	Put	Bond Future	6,407.7600	6.4078	6,203.9500	6.2039	(3.181)	0	0	0
2022/07/13	R214	02/02/2023			Bond Future	12.2222	61.5407	12.1293	61.9870	(0.760)	0.0000	0.0000	2,808

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
2022/07/13	R214	02/02/2023	11.09	Call	Bond Future	533.5700	0.5336	777.0100	0.7770	45.625	0	0	0
2022/07/13	R214	02/02/2023	11.09	Put	Bond Future	6,362.0500	6.3621	6,159.1700	6.1592	(3.189)	0	0	0
2022/07/13	R214	04/05/2023	11.36	Call	Bond Future	1,151.1300	1.1511	1,429.9800	1.4300	24.224	0	0	0
2022/07/13	R214	04/05/2023	11.36	Put	Bond Future	6,179.0800	6.1791	6,004.6700	6.0047	(2.823)	0	0	0
2022/07/13	R214	04/05/2023	11.37	Call	Bond Future	1,165.1300	1.1651	1,445.8100	1.4458	24.090	0	0	0
2022/07/13	R214	04/05/2023	11.37	Put	Bond Future	6,139.6900	6.1397	5,967.1100	5.9671	(2.811)	0	0	0
2022/07/13	R214	04/05/2023			Bond Future	12.3639	59.3849	12.2679	59.8381	(0.777)	0.0000	0.0000	0
2022/07/13	R214	04/05/2023	11.38	Call	Bond Future	1,179.4200	1.1794	1,461.7500	1.4618	23.938	0	0	0
2022/07/13	R214	04/05/2023	11.38	Put	Bond Future	6,100.6600	6.1007	5,929.7300	5.9297	(2.802)	0	0	0
2022/07/13	R214	03/08/2023	12.14	Call	Bond Future	2,686.6800	2.6867	3,027.2400	3.0272	12.676	0	0	0
2022/07/13	R214	03/08/2023	12.14	Put	Bond Future	4,343.9100	4.3439	4,223.4200	4.2234	(2.774)	0	0	0
2022/07/13	R214	03/08/2023	12.15	Call	Bond Future	2,708.5900	2.7086	3,049.9800	3.0500	12.604	0	0	0
2022/07/13	R214	03/08/2023	12.15	Put	Bond Future	4,317.5900	4.3176	4,197.9300	4.1979	(2.771)	0	0	0
2022/07/13	R214	03/08/2023			Bond Future	12.4912	60.5810	12.3919	61.0420	(0.795)	0.0000	0.0000	0
2022/07/13	R214	03/08/2023	12.16	Call	Bond Future	2,730.5700	2.7306	3,072.7800	3.0728	12.533	0	0	0
2022/07/13	R214	03/08/2023	12.16	Put	Bond Future	4,291.4100	4.2914	4,172.5700	4.1726	(2.769)	0	0	0
2022/07/13	R248	04/08/2022	10.20	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	1,700
2022/07/13	R248	04/08/2022	10.99	Call	Bond Future	4.8600	0.0049	7.1300	0.0071	46.708	0	0	0
2022/07/13	R248	04/08/2022	10.99	Put	Bond Future	6,066.0400	6.0660	5,620.5000	5.6205	(7.345)	0	0	0
2022/07/13	R248	04/08/2022	10.40	Put	Bond Future	10,443.8100	10.4438	9,996.0400	9.9960	(4.287)	0	0	0
2022/07/13	R248	04/08/2022	10.98	Call	Bond Future	4.4100	0.0044	6.6100	0.0066	49.887	0	0	0
2022/07/13	R248	04/08/2022	10.98	Put	Bond Future	6,136.6000	6.1366	5,690.9900	5.6910	(7.262)	0	0	0
2022/07/13	R248	04/08/2022			Bond Future	11.9045	78.7441	11.8325	79.1919	(0.605)	0.0000	0.0000	213,354
2022/07/13	R248	04/08/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/13	R248	04/08/2022	9.70	Put	Bond Future	16,197.4400	16.1974	15,749.6300	15.7496	(2.765)	0	0	0
2022/07/13	R248	04/08/2022	10.20	Put	Bond Future	12,023.1600	12.0232	11,575.3600	11.5754	(3.724)	0	0	0
2022/07/13	R248	04/08/2022	10.30	Call	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	1,200
2022/07/13	R248	04/08/2022	10.30	Put	Bond Future	11,227.2800	11.2273	10,779.4900	10.7795	(3.988)	0	0	0
2022/07/13	R248	04/08/2022	11.00	Call	Bond Future	5.3500	0.0054	7.6800	0.0077	43.551	0	0	1,200
2022/07/13	R248	04/08/2022	11.00	Put	Bond Future	5,995.6200	5.9956	5,550.1400	5.5501	(7.430)	0	0	50
2022/07/13	R248	04/08/2022	10.40	Call	Bond Future	0.0000	0.0000	0.0400	0.0000	100.000	0	0	0
2022/07/13	R248	04/08/2022	10.90	Call	Bond Future	1.9400	0.0019	3.5500	0.0036	82.990	0	0	1,700
2022/07/13	R248	04/08/2022	10.90	Put	Bond Future	6,706.1600	6.7062	6,259.9600	6.2600	(6.654)	0	0	0
2022/07/13	R248	03/11/2022	11.31	Put	Bond Future	5,443.8300	5.4438	5,247.5600	5.2476	(3.605)	0	0	0
2022/07/13	R248	03/11/2022	11.32	Call	Bond Future	573.8600	0.5739	831.4500	0.8314	44.887	0	0	0
2022/07/13	R248	03/11/2022	11.30	Put	Bond Future	5,497.7100	5.4977	5,298.6900	5.2987	(3.620)	0	0	0
2022/07/13	R248	03/11/2022			Bond Future	12.0749	75.5186	12.0005	75.9698	(0.616)	0.0000	0.0000	5,959
2022/07/13	R248	03/11/2022	11.31	Call	Bond Future	559.7800	0.5598	814.7500	0.8147	45.548	0	0	0
2022/07/13	R248	03/11/2022	11.32	Put	Bond Future	5,390.4100	5.3904	5,196.7600	5.1968	(3.592)	0	0	0
2022/07/13	R248	03/11/2022	11.30	Call	Bond Future	546.0600	0.5461	798.2800	0.7983	46.189	0	0	0
2022/07/13	R248	02/02/2023	11.08	Call	Bond Future	627.0500	0.6270	894.5500	0.8945	42.660	0	0	0
2022/07/13	R248	02/02/2023	11.08	Put	Bond Future	8,050.6300	8.0506	7,861.2600	7.8613	(2.352)	0	0	0
2022/07/13	R248	02/02/2023			Bond Future	12.2367	76.8128	12.1596	77.2697	(0.630)	0.0000	0.0000	0
2022/07/13	R248	02/02/2023	11.07	Call	Bond Future	615.2600	0.6153	881.8200	0.8818	43.325	0	0	0
2022/07/13	R248	02/02/2023	11.07	Put	Bond Future	8,108.7400	8.1087	7,918.4300	7.9184	(2.347)	0	0	0
2022/07/13	R248	02/02/2023	11.06	Call	Bond Future	603.4800	0.6035	869.2100	0.8692	44.033	0	0	0
2022/07/13	R248	02/02/2023	11.06	Put	Bond Future	8,166.9800	8.1670	7,975.8400	7.9758	(2.340)	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
2022/07/13	R248	04/05/2023	11.35	Call	Bond Future	1,380.2200	1.3802	1,680.0600	1.6801	21.724	0	0	0
2022/07/13	R248	04/05/2023	11.35	Put	Bond Future	7,789.9700	7.7900	7,626.2100	7.6262	(2.102)	0	0	0
2022/07/13	R248	04/05/2023			Bond Future	12.3803	73.7995	12.3004	74.2631	(0.645)	0.0000	0.0000	0
2022/07/13	R248	04/05/2023	11.34	Call	Bond Future	1,363.2100	1.3632	1,661.0200	1.6610	21.846	0	0	0
2022/07/13	R248	04/05/2023	11.34	Put	Bond Future	7,840.0500	7.8400	7,674.2600	7.6743	(2.115)	0	0	0
2022/07/13	R248	04/05/2023	11.33	Call	Bond Future	1,346.1200	1.3461	1,642.1200	1.6421	21.989	0	0	0
2022/07/13	R248	04/05/2023	11.33	Put	Bond Future	7,890.1400	7.8901	7,722.5400	7.7225	(2.124)	0	0	0
2022/07/13	R248	03/08/2023	12.11	Call	Bond Future	3,199.1900	3.1992	3,558.3500	3.5583	11.227	0	0	0
2022/07/13	R248	03/08/2023	12.11	Put	Bond Future	5,526.0200	5.5260	5,413.9300	5.4139	(2.028)	0	0	0
2022/07/13	R248	03/08/2023			Bond Future	12.5094	75.2866	12.4267	75.7579	(0.662)	0.0000	0.0000	0
2022/07/13	R248	03/08/2023	12.10	Call	Bond Future	3,172.6900	3.1727	3,531.0100	3.5310	11.294	0	0	0
2022/07/13	R248	03/08/2023	12.10	Put	Bond Future	5,559.4900	5.5595	5,446.5600	5.4466	(2.031)	0	0	0
2022/07/13	R248	03/08/2023	12.09	Call	Bond Future	3,146.2900	3.1463	3,503.7600	3.5038	11.362	0	0	0
2022/07/13	R248	03/08/2023	12.09	Put	Bond Future	5,593.1500	5.5932	5,479.3700	5.4794	(2.034)	0	0	0

Total

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