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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/07/2022 TO 29/07/2022

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
2022/07/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/29	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/29	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/29	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/29	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/29	2025	04/08/2022		Bond Future	162.5182	162.5182	162.5384	162.5384	0.012	0.0000	0.0000	4,055
2022/07/29	2025	03/11/2022		Bond Future	165.0999	165.0999	165.1185	165.1185	0.011	0.0000	0.0000	8,184
2022/07/29	2025	02/02/2023		Bond Future	166.4809	166.4809	166.4979	166.4979	0.010	0.0000	0.0000	1,918
2022/07/29	2025	04/05/2023		Bond Future	169.6542	169.6542	169.6708	169.6708	0.010	0.0000	0.0000	0
2022/07/29	2025	03/08/2023		Bond Future	171.2597	171.2597	171.2761	171.2761	0.010	0.0000	0.0000	0
2022/07/29	2029	04/08/2022		Bond Future	119.1555	119.1555	119.1376	119.1376	(0.015)	0.0000	0.0000	1,629
2022/07/29	2029	03/11/2022		Bond Future	119.7902	119.7902	119.7706	119.7706	(0.016)	0.0000	0.0000	1,589

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
2022/07/29	2029	02/02/2023			Bond Future	122.0264		122.0049		(0.018)	0.0000	0.0000	728
2022/07/29	2029	04/05/2023			Bond Future	123.0540		123.0314		(0.018)	0.0000	0.0000	0
2022/07/29	2029	03/08/2023			Bond Future	125.4972		125.4738		(0.019)	0.0000	0.0000	0
2022/07/29	2030	04/08/2022	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/29	2030	04/08/2022	9.56	Put	Bond Future	4,144.9200	4.1449	3,827.7300	3.8277	(7.652)	0	0	0
2022/07/29	2030	04/08/2022	10.95	Call	Bond Future	2,454.4500	2.4544	2,773.7400	2.7737	13.009	0	0	0
2022/07/29	2030	04/08/2022	10.95	Put	Bond Future	1.0800	0.0011	3.1800	0.0032	194.444	0	0	800
2022/07/29	2030	04/08/2022			Bond Future	10.4176	87.8704	10.3502	88.1876	(0.647)	0.0000	0.0000	40,265
2022/07/29	2030	04/08/2022	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/29	2030	04/08/2022	8.30	Put	Bond Future	10,696.7800	10.6968	10,379.5900	10.3796	(2.965)	0	0	0
2022/07/29	2030	04/08/2022	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/29	2030	04/08/2022	9.05	Put	Bond Future	6,728.2800	6.7283	6,411.0900	6.4111	(4.714)	0	0	0
2022/07/29	2030	04/08/2022	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/29	2030	04/08/2022	9.54	Put	Bond Future	4,244.5300	4.2445	3,927.3400	3.9273	(7.473)	0	0	0
2022/07/29	2030	04/08/2022	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/29	2030	04/08/2022	9.55	Put	Bond Future	4,194.7100	4.1947	3,877.5200	3.8775	(7.562)	0	0	0
2022/07/29	2030	03/11/2022	10.10	Call	Bond Future	756.7500	0.7567	901.9100	0.9019	19.182	0	0	0
2022/07/29	2030	03/11/2022	10.10	Put	Bond Future	3,069.1000	3.0691	2,893.1800	2.8932	(5.732)	0	0	0
2022/07/29	2030	03/11/2022	10.20	Put	Bond Future	2,730.0200	2.7300	2,591.1300	2.5911	(5.088)	0	0	0
2022/07/29	2030	03/11/2022	9.70	Call	Bond Future	382.4000	0.3824	424.9100	0.4249	11.117	0	0	500
2022/07/29	2030	03/11/2022	9.70	Put	Bond Future	4,599.8500	4.5999	4,321.2800	4.3213	(6.056)	0	0	0
2022/07/29	2030	03/11/2022			Bond Future	10.6003	89.2447	10.5298	89.5658	(0.665)	0.0000	0.0000	41,970
2022/07/29	2030	03/11/2022	10.20	Call	Bond Future	886.0500	0.8861	1,068.2400	1.0682	20.562	0	0	500
2022/07/29	2030	03/11/2022	11.57	Call	Bond Future	4,638.6600	4.6387	5,018.5200	5.0185	8.189	0	0	0
2022/07/29	2030	03/11/2022	11.57	Put	Bond Future	369.4000	0.3694	428.1800	0.4282	15.912	0	0	500
2022/07/29	2030	03/11/2022	10.08	Call	Bond Future	732.8200	0.7328	870.8100	0.8708	18.830	0	0	0
2022/07/29	2030	03/11/2022	10.08	Put	Bond Future	3,139.2200	3.1392	2,956.1300	2.9561	(5.832)	0	0	0
2022/07/29	2030	03/11/2022	10.09	Call	Bond Future	744.7100	0.7447	886.2700	0.8863	19.009	0	0	0
2022/07/29	2030	03/11/2022	10.09	Put	Bond Future	3,104.0700	3.1041	2,924.5500	2.9245	(5.783)	0	0	0
2022/07/29	2030	02/02/2023	11.16	Put	Bond Future	1,453.5600	1.4536	1,546.4000	1.5464	6.387	0	0	388
2022/07/29	2030	02/02/2023	11.35	Call	Bond Future	3,784.0100	3.7840	4,217.2900	4.2173	11.450	0	0	5,000
2022/07/29	2030	02/02/2023	11.35	Put	Bond Future	1,193.2700	1.1933	1,300.6700	1.3007	9.000	0	0	0
2022/07/29	2030	02/02/2023	9.99	Call	Bond Future	925.1200	0.9251	1,097.3300	1.0973	18.615	0	0	0
2022/07/29	2030	02/02/2023	10.00	Call	Bond Future	937.1900	0.9372	1,111.2800	1.1113	18.576	0	0	0
2022/07/29	2030	02/02/2023	10.01	Put	Bond Future	4,291.4300	4.2914	4,141.5400	4.1415	(3.493)	0	0	0
2022/07/29	2030	02/02/2023	9.80	Call	Bond Future	716.8000	0.7168	855.2900	0.8553	19.321	0	0	0
2022/07/29	2030	02/02/2023	9.94	Put	Bond Future	4,532.7900	4.5328	4,370.0100	4.3700	(3.591)	0	0	102
2022/07/29	2030	02/02/2023	9.20	Call	Bond Future	285.3400	0.2853	397.4000	0.3974	39.272	0	0	0
2022/07/29	2030	02/02/2023	9.20	Put	Bond Future	7,471.5400	7.4715	7,257.7200	7.2577	(2.862)	0	0	0
2022/07/29	2030	02/02/2023	9.66	Call	Bond Future	587.5000	0.5875	716.0700	0.7161	21.884	0	0	0
2022/07/29	2030	02/02/2023	9.66	Put	Bond Future	5,565.7900	5.5658	5,368.4800	5.3685	(3.545)	0	0	102
2022/07/29	2030	02/02/2023	8.81	Put	Bond Future	9,252.5500	9.2525	9,016.5200	9.0165	(2.551)	0	0	0
2022/07/29	2030	02/02/2023	9.04	Call	Bond Future	216.3200	0.2163	319.8500	0.3198	47.860	0	0	0
2022/07/29	2030	02/02/2023	9.04	Put	Bond Future	8,186.1500	8.1862	7,963.8000	7.9638	(2.716)	0	0	0
2022/07/29	2030	02/02/2023	9.08	Put	Bond Future	8,005.2800	8.0053	7,785.1600	7.7852	(2.750)	0	0	0
2022/07/29	2030	02/02/2023			Bond Future	10.7506	86.8832	10.6768	87.2091	(0.686)	0.0000	0.0000	5,200
2022/07/29	2030	02/02/2023	11.55	Call	Bond Future	4,402.0300	4.4020	4,841.8500	4.8419	9.991	0	0	5,000

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2022/07/29	2030	02/02/2023	11.55	Put	Bond Future	968.8900	0.9689	1,082.8300	1.0828	11.760	0	0	0
2022/07/29	2030	02/02/2023	11.12	Call	Bond Future	3,123.7800	3.1238	3,537.8200	3.5378	13.254	0	0	0
2022/07/29	2030	02/02/2023	11.12	Put	Bond Future	1,515.2700	1.5153	1,603.4300	1.6034	5.818	0	0	0
2022/07/29	2030	02/02/2023	11.16	Call	Bond Future	3,233.9400	3.2339	3,652.6600	3.6527	12.948	0	0	0
2022/07/29	2030	02/02/2023	9.99	Put	Bond Future	4,359.6800	4.3597	4,206.0100	4.2060	(3.525)	0	0	0
2022/07/29	2030	02/02/2023	10.00	Put	Bond Future	4,325.4900	4.3255	4,173.7000	4.1737	(3.509)	0	0	0
2022/07/29	2030	02/02/2023	10.01	Call	Bond Future	949.3700	0.9494	1,125.3600	1.1254	18.538	0	0	0
2022/07/29	2030	02/02/2023	9.80	Put	Bond Future	5,036.1300	5.0361	4,848.7400	4.8487	(3.721)	0	0	0
2022/07/29	2030	02/02/2023	9.83	Call	Bond Future	747.1000	0.7471	890.6800	0.8907	19.218	0	0	388
2022/07/29	2030	02/02/2023	9.83	Put	Bond Future	4,926.0000	4.9260	4,743.7000	4.7437	(3.701)	0	0	0
2022/07/29	2030	02/02/2023	9.94	Call	Bond Future	866.4500	0.8664	1,029.5500	1.0295	18.824	0	0	0
2022/07/29	2030	02/02/2023	9.79	Call	Bond Future	706.9100	0.7069	843.6600	0.8437	19.345	0	0	0
2022/07/29	2030	02/02/2023	9.79	Put	Bond Future	5,073.1100	5.0731	4,883.9800	4.8840	(3.728)	0	0	0
2022/07/29	2030	02/02/2023	8.81	Call	Bond Future	141.8000	0.1418	231.6500	0.2316	63.364	0	0	102
2022/07/29	2030	02/02/2023	9.08	Call	Bond Future	232.1300	0.2321	337.8900	0.3379	45.561	0	0	388
2022/07/29	2030	04/05/2023	11.34	Call	Bond Future	3,650.3000	3.6503	4,112.2300	4.1122	12.655	0	0	0
2022/07/29	2030	04/05/2023	11.34	Put	Bond Future	1,834.3600	1.8344	1,964.7500	1.9647	7.108	0	0	150
2022/07/29	2030	04/05/2023	10.42	Call	Bond Future	1,728.4500	1.7284	1,973.6900	1.9737	14.188	0	0	479
2022/07/29	2030	04/05/2023	10.42	Put	Bond Future	3,846.8400	3.8468	3,760.5400	3.7605	(2.243)	0	0	0
2022/07/29	2030	04/05/2023	10.52	Call	Bond Future	1,882.9000	1.8829	2,159.8900	2.1599	14.711	0	0	0
2022/07/29	2030	04/05/2023	10.52	Put	Bond Future	3,562.5900	3.5626	3,508.0400	3.5080	(1.531)	0	0	0
2022/07/29	2030	04/05/2023	10.53	Call	Bond Future	1,898.9000	1.8989	2,179.6300	2.1796	14.784	0	0	0
2022/07/29	2030	04/05/2023	10.53	Put	Bond Future	3,534.8700	3.5349	3,484.0600	3.4841	(1.437)	0	0	0
2022/07/29	2030	04/05/2023	9.67	Call	Bond Future	846.6300	0.8466	951.4100	0.9514	12.376	0	0	479
2022/07/29	2030	04/05/2023	9.67	Put	Bond Future	6,344.5700	6.3446	6,117.8100	6.1178	(3.574)	0	0	0
2022/07/29	2030	04/05/2023	9.78	Call	Bond Future	952.4200	0.9524	1,059.6800	1.0597	11.262	0	0	388
2022/07/29	2030	04/05/2023	9.78	Put	Bond Future	5,944.6600	5.9447	5,720.3800	5.7204	(3.773)	0	0	0
2022/07/29	2030	04/05/2023	10.00	Call	Bond Future	1,180.1400	1.1801	1,304.9900	1.3050	10.579	0	0	1,080
2022/07/29	2030	04/05/2023	10.00	Put	Bond Future	5,171.4200	5.1714	4,964.7300	4.9647	(3.997)	0	0	0
2022/07/29	2030	04/05/2023	9.03	Call	Bond Future	390.6200	0.3906	484.3200	0.4843	23.988	0	0	388
2022/07/29	2030	04/05/2023	9.03	Put	Bond Future	8,901.5500	8.9015	8,663.7100	8.6637	(2.672)	0	0	0
2022/07/29	2030	04/05/2023	9.58	Put	Bond Future	6,679.6500	6.6797	6,452.3100	6.4523	(3.403)	0	0	0
2022/07/29	2030	04/05/2023			Bond Future	10.9088	88.5220	10.8313	88.8535	(0.710)	0.0000	0.0000	0
2022/07/29	2030	04/05/2023	12.57	Call	Bond Future	7,422.5300	7.4225	7,883.1200	7.8831	6.205	0	0	0
2022/07/29	2030	04/05/2023	12.57	Put	Bond Future	686.4600	0.6865	815.5100	0.8155	18.799	0	0	350
2022/07/29	2030	04/05/2023	11.62	Call	Bond Future	4,427.9200	4.4279	4,908.4800	4.9085	10.853	0	0	0
2022/07/29	2030	04/05/2023	11.62	Put	Bond Future	1,458.7100	1.4587	1,607.7300	1.6077	10.216	0	0	388
2022/07/29	2030	04/05/2023	12.04	Call	Bond Future	5,701.6100	5.7016	6,183.8600	6.1839	8.458	0	0	0
2022/07/29	2030	04/05/2023	12.04	Put	Bond Future	1,039.6800	1.0397	1,190.3900	1.1904	14.496	0	0	1,080
2022/07/29	2030	04/05/2023	12.50	Call	Bond Future	7,190.5100	7.1905	7,654.6000	7.6546	6.454	0	0	0
2022/07/29	2030	04/05/2023	12.50	Put	Bond Future	724.5000	0.7245	857.0500	0.8570	18.295	0	0	479
2022/07/29	2030	04/05/2023	10.54	Call	Bond Future	1,915.0000	1.9150	2,199.4600	2.1995	14.854	0	0	0
2022/07/29	2030	04/05/2023	10.54	Put	Bond Future	3,507.2800	3.5073	3,460.2000	3.4602	(1.342)	0	0	0
2022/07/29	2030	04/05/2023	10.65	Call	Bond Future	2,098.2000	2.0982	2,424.0400	2.4240	15.530	0	0	350
2022/07/29	2030	04/05/2023	10.65	Put	Bond Future	3,211.6800	3.2117	3,205.9800	3.2060	(0.177)	0	0	0
2022/07/29	2030	04/05/2023	9.58	Call	Bond Future	765.3300	0.7653	869.5300	0.8695	13.615	0	0	150
2022/07/29	2030	03/08/2023	12.89	Call	Bond Future	7,953.9700	7.9540	8,518.3200	8.5183	7.095	0	0	0
2022/07/29	2030	03/08/2023	12.89	Put	Bond Future	820.4300	0.8204	1,047.0200	1.0470	27.618	0	0	350

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2022/07/29	2030	03/08/2023	11.34	Call	Bond Future	3,479.5500	3.4795	4,066.6600	4.0667	16.873	0	0	0
2022/07/29	2030	03/08/2023	11.34	Put	Bond Future	2,355.2200	2.3552	2,604.5700	2.6046	10.587	0	0	0
2022/07/29	2030	03/08/2023	11.35	Call	Bond Future	3,503.4200	3.5034	4,091.8000	4.0918	16.794	0	0	0
2022/07/29	2030	03/08/2023	11.36	Put	Bond Future	2,321.8700	2.3219	2,573.7500	2.5738	10.848	0	0	0
2022/07/29	2030	03/08/2023	10.40	Call	Bond Future	1,730.8200	1.7308	2,043.7300	2.0437	18.079	0	0	1,012
2022/07/29	2030	03/08/2023	10.65	Call	Bond Future	2,106.3400	2.1063	2,502.8300	2.5028	18.824	0	0	350
2022/07/29	2030	03/08/2023	10.65	Put	Bond Future	3,843.0800	3.8431	3,901.8100	3.9018	1.528	0	0	0
2022/07/29	2030	03/08/2023			Bond Future	11.0654	86.2550	10.9838	86.5928	(0.738)	0.0000	0.0000	0
2022/07/29	2030	03/08/2023	12.59	Call	Bond Future	7,010.8900	7.0109	7,598.5700	7.5986	8.382	0	0	0
2022/07/29	2030	03/08/2023	12.59	Put	Bond Future	997.2300	0.9972	1,247.1500	1.2472	25.061	0	0	1,012
2022/07/29	2030	03/08/2023	11.35	Put	Bond Future	2,338.5000	2.3385	2,589.1200	2.5891	10.717	0	0	0
2022/07/29	2030	03/08/2023	11.36	Call	Bond Future	3,527.3600	3.5274	4,117.0000	4.1170	16.716	0	0	0
2022/07/29	2030	03/08/2023	10.40	Put	Bond Future	4,534.0800	4.5341	4,509.2300	4.5092	(0.548)	0	0	0
2022/07/29	2032	04/08/2022	8.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/29	2032	04/08/2022	8.97	Put	Bond Future	10,743.4900	10.7435	10,387.4000	10.3874	(3.314)	0	0	0
2022/07/29	2032	04/08/2022	9.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/29	2032	04/08/2022	9.40	Put	Bond Future	8,137.1100	8.1371	7,781.0200	7.7810	(4.376)	0	0	0
2022/07/29	2032	04/08/2022	9.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/29	2032	04/08/2022	9.72	Put	Bond Future	6,258.0400	6.2580	5,901.9500	5.9020	(5.690)	0	0	0
2022/07/29	2032	04/08/2022	10.21	Put	Bond Future	3,477.1600	3.4772	3,124.1900	3.1242	(10.151)	0	0	0
2022/07/29	2032	04/08/2022	10.22	Call	Bond Future	0.1700	0.0002	3.7100	0.0037	2082.353	0	0	0
2022/07/29	2032	04/08/2022	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2022/07/29	2032	04/08/2022	10.20	Put	Bond Future	3,532.7600	3.5328	3,179.4100	3.1794	(10.002)	0	0	0
2022/07/29	2032	04/08/2022			Bond Future	10.8523	87.6320	10.7849	87.9881	(0.621)	0.0000	0.0000	55,128
2022/07/29	2032	04/08/2022	11.89	Call	Bond Future	5,239.2100	5.2392	5,595.2900	5.5953	6.796	0	0	0
2022/07/29	2032	04/08/2022	11.89	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/07/29	2032	04/08/2022	10.70	Call	Bond Future	115.4300	0.1154	312.1200	0.3121	170.398	0	0	0
2022/07/29	2032	04/08/2022	10.70	Put	Bond Future	923.2700	0.9233	763.8700	0.7639	(17.265)	0	0	7,500
2022/07/29	2032	04/08/2022	11.00	Call	Bond Future	920.2100	0.9202	1,256.1600	1.2562	36.508	0	0	0
2022/07/29	2032	04/08/2022	11.00	Put	Bond Future	146.8900	0.1469	126.7500	0.1268	(13.711)	0	0	7,500
2022/07/29	2032	04/08/2022	11.60	Call	Bond Future	3,820.2400	3.8202	4,176.2500	4.1763	9.319	0	0	0
2022/07/29	2032	04/08/2022	11.60	Put	Bond Future	0.2900	0.0003	0.2100	0.0002	(27.586)	0	0	800
2022/07/29	2032	04/08/2022	10.21	Call	Bond Future	0.1500	0.0002	3.2700	0.0033	2080.000	0	0	0
2022/07/29	2032	04/08/2022	10.22	Put	Bond Future	3,421.6100	3.4216	3,069.0600	3.0691	(10.304)	0	0	0
2022/07/29	2032	04/08/2022	10.50	Call	Bond Future	7.6100	0.0076	72.0900	0.0721	847.306	0	0	900
2022/07/29	2032	04/08/2022	10.50	Put	Bond Future	1,891.7300	1.8917	1,600.1200	1.6001	(15.415)	0	0	0
2022/07/29	2032	04/08/2022	9.80	Put	Bond Future	5,796.1400	5.7961	5,440.0500	5.4400	(6.144)	0	0	0
2022/07/29	2032	04/08/2022	10.10	Call	Bond Future	0.0300	0.0000	0.7200	0.0007	2300.000	0	0	0
2022/07/29	2032	04/08/2022	10.10	Put	Bond Future	4,091.4400	4.0914	3,736.0400	3.7360	(8.686)	0	0	0
2022/07/29	2032	04/08/2022	10.20	Call	Bond Future	0.1300	0.0001	2.8700	0.0029	2107.692	0	0	0
2022/07/29	2032	03/11/2022	10.56	Put	Bond Future	3,290.2500	3.2902	3,162.7900	3.1628	(3.874)	0	0	180
2022/07/29	2032	03/11/2022	10.16	Call	Bond Future	376.7300	0.3767	478.9700	0.4790	27.139	0	0	0
2022/07/29	2032	03/11/2022	10.16	Put	Bond Future	5,005.3900	5.0054	4,747.0300	4.7470	(5.162)	0	0	180
2022/07/29	2032	03/11/2022	9.46	Put	Bond Future	8,660.1600	8.6602	8,323.2900	8.3233	(3.890)	0	0	0
2022/07/29	2032	03/11/2022	9.92	Call	Bond Future	218.8400	0.2188	275.1000	0.2751	25.708	0	0	750
2022/07/29	2032	03/11/2022	9.92	Put	Bond Future	6,181.9700	6.1820	5,877.6300	5.8776	(4.923)	0	0	0
2022/07/29	2032	03/11/2022	10.11	Put	Bond Future	5,242.4800	5.2425	4,971.3700	4.9714	(5.171)	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
2022/07/29	2032	03/11/2022	9.31	Put	Bond Future	9,516.9800	9.5170	9,173.6800	9.1737	(3.607)	0	0	0
2022/07/29	2032	03/11/2022	9.36	Call	Bond Future	47.6300	0.0476	66.9100	0.0669	40.479	0	0	454
2022/07/29	2032	03/11/2022	9.36	Put	Bond Future	9,229.1400	9.2291	8,887.8200	8.8878	(3.698)	0	0	0
2022/07/29	2032	03/11/2022			Bond Future	11.0311	84.8498	10.9609	85.2104	(0.636)	0.0000	0.0000	128,487
2022/07/29	2032	03/11/2022	11.55	Call	Bond Future	3,456.4500	3.4564	3,903.3000	3.9033	12.928	0	0	0
2022/07/29	2032	03/11/2022	11.55	Put	Bond Future	851.0300	0.8510	937.2800	0.9373	10.135	0	0	500
2022/07/29	2032	03/11/2022	12.30	Call	Bond Future	6,448.4600	6.4485	6,872.0100	6.8720	6.568	0	0	0
2022/07/29	2032	03/11/2022	12.30	Put	Bond Future	265.7400	0.2657	328.6900	0.3287	23.689	0	0	750
2022/07/29	2032	03/11/2022	10.56	Call	Bond Future	828.1200	0.8281	1,061.2600	1.0613	28.153	0	0	0
2022/07/29	2032	03/11/2022	10.66	Call	Bond Future	986.4600	0.9865	1,261.2900	1.2613	27.860	0	0	0
2022/07/29	2032	03/11/2022	10.66	Put	Bond Future	2,917.9500	2.9180	2,832.1800	2.8322	(2.939)	0	0	0
2022/07/29	2032	03/11/2022	10.67	Call	Bond Future	1,003.5200	1.0035	1,282.4300	1.2824	27.793	0	0	750
2022/07/29	2032	03/11/2022	10.67	Put	Bond Future	2,882.1900	2.8822	2,800.5000	2.8005	(2.834)	0	0	0
2022/07/29	2032	03/11/2022	10.21	Call	Bond Future	419.0700	0.4191	534.8100	0.5348	27.618	0	0	500
2022/07/29	2032	03/11/2022	10.21	Put	Bond Future	4,773.0100	4.7730	4,528.1500	4.5281	(5.130)	0	0	0
2022/07/29	2032	03/11/2022	10.49	Call	Bond Future	728.9600	0.7290	933.9700	0.9340	28.124	0	0	0
2022/07/29	2032	03/11/2022	10.49	Put	Bond Future	3,565.1200	3.5651	3,409.5300	3.4095	(4.364)	0	0	454
2022/07/29	2032	03/11/2022	9.46	Call	Bond Future	64.3300	0.0643	88.0600	0.0881	36.888	0	0	500
2022/07/29	2032	03/11/2022	10.11	Call	Bond Future	337.9800	0.3380	427.4700	0.4275	26.478	0	0	0
2022/07/29	2032	03/11/2022	9.31	Call	Bond Future	40.8000	0.0408	58.1000	0.0581	42.402	0	0	180
2022/07/29	2032	02/02/2023	11.69	Call	Bond Future	4,021.0700	4.0211	4,523.0400	4.5230	12.483	0	0	0
2022/07/29	2032	02/02/2023	11.69	Put	Bond Future	1,515.0900	1.5151	1,650.9800	1.6510	8.969	0	0	0
2022/07/29	2032	02/02/2023	10.40	Call	Bond Future	1,046.1800	1.0462	1,222.8100	1.2228	16.883	0	0	0
2022/07/29	2032	02/02/2023	10.40	Put	Bond Future	5,063.7800	5.0638	4,874.3300	4.8743	(3.741)	0	0	0
2022/07/29	2032	02/02/2023	10.50	Call	Bond Future	1,184.4600	1.1845	1,392.3500	1.3924	17.551	0	0	0
2022/07/29	2032	02/02/2023	10.50	Put	Bond Future	4,671.9800	4.6720	4,513.7900	4.5138	(3.386)	0	0	454
2022/07/29	2032	02/02/2023	10.67	Call	Bond Future	1,449.2700	1.4493	1,712.8900	1.7129	18.190	0	0	750
2022/07/29	2032	02/02/2023	10.67	Put	Bond Future	4,045.3600	4.0454	3,942.9000	3.9429	(2.533)	0	0	0
2022/07/29	2032	02/02/2023	10.22	Call	Bond Future	828.1300	0.8281	957.4400	0.9574	15.615	0	0	500
2022/07/29	2032	02/02/2023	10.22	Put	Bond Future	5,810.6400	5.8106	5,573.8700	5.5739	(4.075)	0	0	0
2022/07/29	2032	02/02/2023	9.47	Call	Bond Future	259.8300	0.2598	328.1600	0.3282	26.298	0	0	500
2022/07/29	2032	02/02/2023	9.47	Put	Bond Future	9,416.7300	9.4167	9,118.9800	9.1190	(3.162)	0	0	0
2022/07/29	2032	02/02/2023	9.92	Call	Bond Future	541.8900	0.5419	641.6500	0.6417	18.410	0	0	750
2022/07/29	2032	02/02/2023	9.92	Put	Bond Future	7,163.9300	7.1639	6,897.6100	6.8976	(3.718)	0	0	0
2022/07/29	2032	02/02/2023			Bond Future	11.1787	86.4158	11.1057	86.7819	(0.653)	0.0000	0.0000	18
2022/07/29	2032	02/02/2023	11.84	Call	Bond Future	4,525.3400	4.5253	5,033.1900	5.0332	11.222	0	0	0
2022/07/29	2032	02/02/2023	11.84	Put	Bond Future	1,303.3000	1.3033	1,445.0700	1.4451	10.878	0	0	500
2022/07/29	2032	02/02/2023	12.75	Call	Bond Future	7,915.1100	7.9151	8,392.2900	8.3923	6.029	0	0	0
2022/07/29	2032	02/02/2023	12.75	Put	Bond Future	525.9200	0.5259	637.0200	0.6370	21.125	0	0	750
2022/07/29	2032	02/02/2023	10.38	Call	Bond Future	1,019.9400	1.0199	1,190.5400	1.1905	16.726	0	0	0
2022/07/29	2032	02/02/2023	10.38	Put	Bond Future	5,144.0600	5.1441	4,948.5800	4.9486	(3.800)	0	0	0
2022/07/29	2032	02/02/2023	10.39	Call	Bond Future	1,033.1000	1.0331	1,206.7200	1.2067	16.806	0	0	0
2022/07/29	2032	02/02/2023	10.39	Put	Bond Future	5,103.9400	5.1039	4,911.4800	4.9115	(3.771)	0	0	0
2022/07/29	2032	02/02/2023	10.16	Call	Bond Future	763.6900	0.7637	886.3400	0.8863	16.060	0	0	0
2022/07/29	2032	02/02/2023	10.16	Put	Bond Future	6,070.9500	6.0710	5,827.5200	5.8275	(4.010)	0	0	454
2022/07/29	2032	02/02/2023	9.31	Call	Bond Future	194.8800	0.1949	253.1500	0.2532	29.900	0	0	454
2022/07/29	2032	02/02/2023	9.31	Put	Bond Future	10,275.5300	10.2755	9,967.7200	9.9677	(2.996)	0	0	0
2022/07/29	2032	04/05/2023	10.89	Call	Bond Future	2,115.1900	2.1152	2,505.6000	2.5056	18.457	0	0	0

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2022/07/29	2032	04/05/2023	10.89	Put	Bond Future	4,288.6100	4.2886	4,306.4700	4.3065	0.416	0	0	0
2022/07/29	2032	04/05/2023	11.37	Call	Bond Future	3,146.1900	3.1462	3,709.3100	3.7093	17.898	0	0	400
2022/07/29	2032	04/05/2023	13.43	Call	Bond Future	10,045.6600	10.0457	10,569.1400	10.5691	5.211	0	0	0
2022/07/29	2032	04/05/2023	13.43	Put	Bond Future	585.8700	0.5859	736.8000	0.7368	25.762	0	0	400
2022/07/29	2032	04/05/2023			Bond Future	11.3282	83.8860	11.2520	84.2585	(0.672)	0.0000	0.0000	0
2022/07/29	2032	04/05/2023	11.37	Put	Bond Future	2,942.6100	2.9426	3,133.1800	3.1332	6.476	0	0	0
2022/07/29	2032	04/05/2023	10.62	Call	Bond Future	1,658.0300	1.6580	1,951.8700	1.9519	17.722	0	0	400
2022/07/29	2032	04/05/2023	10.62	Put	Bond Future	5,208.1600	5.2082	5,129.4500	5.1295	(1.511)	0	0	0
2022/07/29	2032	04/05/2023	10.87	Call	Bond Future	2,078.7300	2.0787	2,461.2600	2.4613	18.402	0	0	0
2022/07/29	2032	04/05/2023	10.87	Put	Bond Future	4,353.1300	4.3531	4,363.1100	4.3631	0.229	0	0	0
2022/07/29	2032	04/05/2023	10.88	Call	Bond Future	2,097.0500	2.0971	2,483.3800	2.4834	18.423	0	0	0
2022/07/29	2032	04/05/2023	10.88	Put	Bond Future	4,320.9400	4.3209	4,334.7200	4.3347	0.319	0	0	0
2022/07/29	2032	03/08/2023	11.90	Call	Bond Future	4,530.5900	4.5306	5,171.9700	5.1720	14.157	0	0	5,000
2022/07/29	2032	03/08/2023	11.90	Put	Bond Future	2,519.3100	2.5193	2,781.1400	2.7811	10.393	0	0	0
2022/07/29	2032	03/08/2023	11.77	Call	Bond Future	4,162.9400	4.1629	4,793.4600	4.7935	15.146	0	0	0
2022/07/29	2032	03/08/2023	11.77	Put	Bond Future	2,753.2000	2.7532	3,004.1700	3.0042	9.116	0	0	0
2022/07/29	2032	03/08/2023			Bond Future	11.4703	85.5364	11.3907	85.9160	(0.694)	0.0000	0.0000	2,600
2022/07/29	2032	03/08/2023	11.75	Call	Bond Future	4,107.6600	4.1077	4,735.9200	4.7359	15.295	0	0	0
2022/07/29	2032	03/08/2023	11.75	Put	Bond Future	2,790.9900	2.7910	3,039.7000	3.0397	8.911	0	0	0
2022/07/29	2032	03/08/2023	11.76	Call	Bond Future	4,135.2600	4.1353	4,764.8200	4.7648	15.224	0	0	0
2022/07/29	2032	03/08/2023	11.76	Put	Bond Future	2,772.0400	2.7720	3,022.0500	3.0220	9.019	0	0	0
2022/07/29	2033	04/08/2022			Bond Future	112.3916	112.3916	112.8262	112.8262	0.387	0.0000	0.0000	3,796
2022/07/29	2033	03/11/2022			Bond Future	112.8430	112.8430	113.2831	113.2831	0.390	0.0000	0.0000	1,047
2022/07/29	2033	02/02/2023			Bond Future	114.9492	114.9492	115.3960	115.3960	0.389	0.0000	0.0000	5,967
2022/07/29	2033	04/05/2023			Bond Future	115.7559	115.7559	116.2108	116.2108	0.393	0.0000	0.0000	0
2022/07/29	2033	03/08/2023			Bond Future	118.0542	118.0542	118.5176	118.5176	0.393	0.0000	0.0000	0
2022/07/29	2037	04/08/2022	10.89	Call	Bond Future	10.8400	0.0108	123.8700	0.1239	1042.712	0	0	0
2022/07/29	2037	04/08/2022	10.89	Put	Bond Future	2,555.2100	2.5552	2,264.9900	2.2650	(11.358)	0	0	0
2022/07/29	2037	04/08/2022	10.90	Call	Bond Future	12.1600	0.0122	132.0900	0.1321	986.266	0	0	0
2022/07/29	2037	04/08/2022	11.95	Call	Bond Future	3,729.1900	3.7292	4,138.8500	4.1388	10.985	0	0	0
2022/07/29	2037	04/08/2022	11.95	Put	Bond Future	1.1200	0.0011	7.5300	0.0075	572.321	0	0	1,050
2022/07/29	2037	04/08/2022	10.91	Put	Bond Future	2,432.6700	2.4327	2,156.5500	2.1566	(11.350)	0	0	0
2022/07/29	2037	04/08/2022			Bond Future	11.3051	80.4642	11.2380	80.8674	(0.593)	0.0000	0.0000	120,034
2022/07/29	2037	04/08/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0400	0.0000	100.000	0	0	50
2022/07/29	2037	04/08/2022	10.10	Put	Bond Future	7,725.9200	7.7259	7,322.7100	7.3227	(5.219)	0	0	0
2022/07/29	2037	04/08/2022	10.90	Put	Bond Future	2,493.8400	2.4938	2,210.5200	2.2105	(11.361)	0	0	50
2022/07/29	2037	04/08/2022	10.91	Call	Bond Future	13.6100	0.0136	140.7400	0.1407	934.093	0	0	0
2022/07/29	2037	04/08/2022	11.21	Call	Bond Future	265.3300	0.2653	667.8100	0.6678	151.690	0	0	1,050
2022/07/29	2037	04/08/2022	11.21	Put	Bond Future	837.9200	0.8379	837.1500	0.8372	(0.092)	0	0	0
2022/07/29	2037	04/08/2022	11.42	Call	Bond Future	921.3000	0.9213	1,410.1200	1.4101	53.058	0	0	0
2022/07/29	2037	04/08/2022	11.42	Put	Bond Future	237.5100	0.2375	323.0800	0.3231	36.028	0	0	50
2022/07/29	2037	03/11/2022	11.32	Call	Bond Future	1,623.9100	1.6239	2,065.4600	2.0655	27.191	0	0	0
2022/07/29	2037	03/11/2022	11.30	Put	Bond Future	2,535.7800	2.5358	2,563.0900	2.5631	1.077	0	0	0
2022/07/29	2037	03/11/2022	11.31	Call	Bond Future	1,596.9400	1.5969	2,035.7500	2.0357	27.478	0	0	0
2022/07/29	2037	03/11/2022	11.31	Put	Bond Future	2,502.7200	2.5027	2,532.9700	2.5330	1.209	0	0	0
2022/07/29	2037	03/11/2022			Bond Future	11.4633	81.7227	11.3938	82.1312	(0.606)	0.0000	0.0000	27,815

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
2022/07/29	2037	03/11/2022	11.32	Put	Bond Future	2,470.1500	2.4701	2,503.1400	2.5031	1.336	0	0	0
2022/07/29	2037	03/11/2022	11.30	Call	Bond Future	1,570.3900	1.5704	2,006.2600	2.0063	27.756	0	0	0
2022/07/29	2037	02/02/2023	11.03	Call	Bond Future	1,523.1900	1.5232	1,924.5900	1.9246	26.353	0	0	0
2022/07/29	2037	02/02/2023	11.03	Put	Bond Future	4,886.2300	4.8862	4,872.5900	4.8726	(0.279)	0	0	0
2022/07/29	2037	02/02/2023	11.04	Call	Bond Future	1,541.9500	1.5419	1,947.8900	1.9479	26.326	0	0	0
2022/07/29	2037	02/02/2023	11.04	Put	Bond Future	4,843.9500	4.8439	4,834.8500	4.8349	(0.188)	0	0	0
2022/07/29	2037	02/02/2023			Bond Future	11.5978	78.9724	11.5258	79.3874	(0.621)	0.0000	0.0000	63,547
2022/07/29	2037	02/02/2023	11.05	Call	Bond Future	1,560.8700	1.5609	1,971.5600	1.9716	26.312	0	0	0
2022/07/29	2037	02/02/2023	11.05	Put	Bond Future	4,801.9000	4.8019	4,797.5500	4.7975	(0.091)	0	0	0
2022/07/29	2037	04/05/2023	13.73	Put	Bond Future	792.0600	0.7921	980.6400	0.9806	23.809	0	0	400
2022/07/29	2037	04/05/2023	11.31	Call	Bond Future	2,470.4800	2.4705	2,939.3400	2.9393	18.978	0	0	0
2022/07/29	2037	04/05/2023	11.31	Put	Bond Future	4,920.9100	4.9209	4,967.2800	4.9673	0.942	0	0	0
2022/07/29	2037	04/05/2023	11.03	Put	Bond Future	6,034.0000	6.0340	5,973.9800	5.9740	(0.995)	0	0	0
2022/07/29	2037	04/05/2023	11.30	Call	Bond Future	2,448.6700	2.4487	2,913.3700	2.9134	18.978	0	0	0
2022/07/29	2037	04/05/2023	11.30	Put	Bond Future	4,958.0600	4.9581	5,000.2700	5.0003	0.851	0	0	0
2022/07/29	2037	04/05/2023			Bond Future	11.7353	80.4624	11.6606	80.8849	(0.637)	0.0000	0.0000	0
2022/07/29	2037	04/05/2023	13.73	Call	Bond Future	10,927.6900	10.9277	11,538.7600	11.5388	5.592	0	0	0
2022/07/29	2037	04/05/2023	11.32	Call	Bond Future	2,492.1300	2.4921	2,965.4200	2.9654	18.991	0	0	0
2022/07/29	2037	04/05/2023	11.32	Put	Bond Future	4,883.6600	4.8837	4,934.4600	4.9345	1.040	0	0	0
2022/07/29	2037	04/05/2023	11.78	Call	Bond Future	3,688.1500	3.6881	4,298.2400	4.2982	16.542	0	0	400
2022/07/29	2037	04/05/2023	11.78	Put	Bond Future	3,437.1100	3.4371	3,624.7100	3.6247	5.458	0	0	0
2022/07/29	2037	04/05/2023	11.03	Call	Bond Future	1,908.5100	1.9085	2,270.9800	2.2710	18.992	0	0	400
2022/07/29	2037	03/08/2023	12.12	Call	Bond Future	4,679.8900	4.6799	5,547.0600	5.5471	18.530	0	0	0
2022/07/29	2037	03/08/2023	12.12	Put	Bond Future	3,319.8600	3.3199	3,756.5500	3.7565	13.154	0	0	0
2022/07/29	2037	03/08/2023	12.13	Call	Bond Future	4,710.2200	4.7102	5,579.0800	5.5791	18.446	0	0	0
2022/07/29	2037	03/08/2023	12.13	Put	Bond Future	3,296.4200	3.2964	3,734.8000	3.7348	13.299	0	0	0
2022/07/29	2037	03/08/2023			Bond Future	11.8705	77.7870	11.7928	78.2175	(0.654)	0.0000	0.0000	0
2022/07/29	2037	03/08/2023	12.14	Call	Bond Future	4,740.6300	4.7406	5,611.1700	5.6112	18.363	0	0	0
2022/07/29	2037	03/08/2023	12.14	Put	Bond Future	3,273.1200	3.2731	3,713.1800	3.7132	13.445	0	0	0
2022/07/29	2038	04/08/2022			Bond Future	126.0234	126.0234	126.8348	126.8348	0.644	0.0000	0.0000	3,429
2022/07/29	2038	03/11/2022			Bond Future	128.0253	128.0253	128.8483	128.8483	0.643	0.0000	0.0000	5,116
2022/07/29	2038	02/02/2023			Bond Future	128.5020	128.5020	129.3388	129.3388	0.651	0.0000	0.0000	0
2022/07/29	2038	04/05/2023			Bond Future	130.9519	130.9519	131.8042	131.8042	0.651	0.0000	0.0000	0
2022/07/29	2038	03/08/2023			Bond Future	131.5694	131.5694	132.4381	132.4381	0.660	0.0000	0.0000	0
2022/07/29	2040	04/08/2022	9.70	Put	Bond Future	12,147.4600	12.1475	11,616.8900	11.6169	(4.368)	0	0	0
2022/07/29	2040	04/08/2022	11.05	Call	Bond Future	24.6400	0.0246	229.2700	0.2293	830.479	0	0	0
2022/07/29	2040	04/08/2022	11.05	Put	Bond Future	2,289.7200	2.2897	1,963.7800	1.9638	(14.235)	0	0	0
2022/07/29	2040	04/08/2022	12.24	Put	Bond Future	0.1000	0.0001	1.0700	0.0011	970.000	0	0	460
2022/07/29	2040	04/08/2022			Bond Future	11.3946	82.2541	11.3126	82.7847	(0.720)	0.0000	0.0000	83,183
2022/07/29	2040	04/08/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	460
2022/07/29	2040	04/08/2022	10.70	Call	Bond Future	0.2300	0.0002	18.6000	0.0186	7986.957	0	0	460
2022/07/29	2040	04/08/2022	10.70	Put	Bond Future	4,667.7500	4.6677	4,155.5500	4.1556	(10.973)	0	0	0
2022/07/29	2040	04/08/2022	11.03	Call	Bond Future	19.0500	0.0191	204.0600	0.2041	971.181	0	0	0
2022/07/29	2040	04/08/2022	11.03	Put	Bond Future	2,418.6000	2.4186	2,073.0400	2.0730	(14.288)	0	0	0
2022/07/29	2040	04/08/2022	11.04	Call	Bond Future	21.6900	0.0217	216.3800	0.2164	897.603	0	0	0
2022/07/29	2040	04/08/2022	11.04	Put	Bond Future	2,353.9600	2.3540	2,018.0800	2.0181	(14.269)	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
2022/07/29	2040	04/08/2022	12.24	Call	Bond Future	5,166.1100	5.1661	5,697.6500	5.6976	10.289	0	0	0
2022/07/29	2040	03/11/2022	12.52	Call	Bond Future	6,304.4800	6.3045	6,964.3500	6.9643	10.467	0	0	0
2022/07/29	2040	03/11/2022	11.41	Put	Bond Future	2,648.2300	2.6482	2,662.0800	2.6621	0.523	0	0	0
2022/07/29	2040	03/11/2022	12.00	Call	Bond Future	3,921.8900	3.9219	4,593.2600	4.5933	17.119	0	0	1,160
2022/07/29	2040	03/11/2022	12.00	Put	Bond Future	1,151.7100	1.1517	1,285.2300	1.2852	11.593	0	0	0
2022/07/29	2040	03/11/2022	11.39	Call	Bond Future	1,715.5900	1.7156	2,260.3200	2.2603	31.752	0	0	0
2022/07/29	2040	03/11/2022	11.40	Call	Bond Future	1,744.5500	1.7446	2,292.7800	2.2928	31.425	0	0	0
2022/07/29	2040	03/11/2022	10.70	Call	Bond Future	445.0100	0.4450	650.0300	0.6500	46.071	0	0	1,078
2022/07/29	2040	03/11/2022	11.20	Call	Bond Future	1,228.6400	1.2286	1,692.2900	1.6923	37.737	0	0	1,078
2022/07/29	2040	03/11/2022	11.20	Put	Bond Future	3,465.3200	3.4653	3,391.1200	3.3911	(2.141)	0	0	0
2022/07/29	2040	03/11/2022			Bond Future	11.5478	83.5406	11.4628	84.0784	(0.736)	0.0000	0.0000	39,984
2022/07/29	2040	03/11/2022	12.52	Put	Bond Future	530.6000	0.5306	652.6200	0.6526	22.997	0	0	1,078
2022/07/29	2040	03/11/2022	11.41	Call	Bond Future	1,773.6000	1.7736	2,325.3000	2.3253	31.106	0	0	0
2022/07/29	2040	03/11/2022	11.50	Call	Bond Future	2,047.5500	2.0475	2,628.2700	2.6283	28.362	0	0	1,500
2022/07/29	2040	03/11/2022	11.50	Put	Bond Future	2,349.1100	2.3491	2,391.9800	2.3920	1.825	0	0	0
2022/07/29	2040	03/11/2022	11.30	Call	Bond Future	1,468.1100	1.4681	1,979.7400	1.9797	34.850	0	0	1,160
2022/07/29	2040	03/11/2022	11.30	Put	Bond Future	3,051.8100	3.0518	3,025.5900	3.0256	(0.859)	0	0	0
2022/07/29	2040	03/11/2022	11.39	Put	Bond Future	2,718.4300	2.7184	2,725.3100	2.7253	0.253	0	0	0
2022/07/29	2040	03/11/2022	11.40	Put	Bond Future	2,683.2500	2.6832	2,693.6300	2.6936	0.387	0	0	0
2022/07/29	2040	03/11/2022	10.70	Put	Bond Future	6,070.4200	6.0704	5,737.5900	5.7376	(5.483)	0	0	0
2022/07/29	2040	03/11/2022	10.80	Call	Bond Future	557.7100	0.5577	807.4800	0.8075	44.785	0	0	1,500
2022/07/29	2040	03/11/2022	10.80	Put	Bond Future	5,488.4500	5.4885	5,200.3700	5.2004	(5.249)	0	0	0
2022/07/29	2040	02/02/2023	12.27	Call	Bond Future	5,327.3400	5.3273	6,032.3400	6.0323	13.234	0	0	0
2022/07/29	2040	02/02/2023	12.27	Put	Bond Future	1,800.5000	1.8005	1,958.8000	1.9588	8.792	0	0	388
2022/07/29	2040	02/02/2023	11.12	Call	Bond Future	1,648.5600	1.6486	2,107.0600	2.1071	27.812	0	0	0
2022/07/29	2040	02/02/2023	11.12	Put	Bond Future	5,214.9500	5.2150	5,126.7500	5.1267	(1.691)	0	0	0
2022/07/29	2040	02/02/2023	12.24	Call	Bond Future	5,206.3300	5.2063	5,910.2800	5.9103	13.521	0	0	0
2022/07/29	2040	02/02/2023	12.24	Put	Bond Future	1,852.3400	1.8523	2,009.5900	2.0096	8.489	0	0	0
2022/07/29	2040	02/02/2023	10.93	Call	Bond Future	1,292.9600	1.2930	1,663.4400	1.6634	28.654	0	0	0
2022/07/29	2040	02/02/2023	10.96	Call	Bond Future	1,345.1900	1.3452	1,729.5500	1.7296	28.573	0	0	388
2022/07/29	2040	02/02/2023	10.96	Put	Bond Future	5,979.3400	5.9793	5,817.0000	5.8170	(2.715)	0	0	0
2022/07/29	2040	02/02/2023			Bond Future	11.6783	80.5734	11.5902	81.1201	(0.754)	0.0000	0.0000	62,354
2022/07/29	2040	02/02/2023	11.11	Call	Bond Future	1,628.3600	1.6284	2,082.2800	2.0823	27.876	0	0	0
2022/07/29	2040	02/02/2023	11.11	Put	Bond Future	5,260.8700	5.2609	5,168.0900	5.1681	(1.764)	0	0	0
2022/07/29	2040	02/02/2023	10.93	Put	Bond Future	6,129.6600	6.1297	5,953.4400	5.9534	(2.875)	0	0	0
2022/07/29	2040	02/02/2023	11.10	Call	Bond Future	1,608.3200	1.6083	2,057.4500	2.0575	27.925	0	0	0
2022/07/29	2040	02/02/2023	11.10	Put	Bond Future	5,307.0400	5.3070	5,209.4700	5.2095	(1.839)	0	0	0
2022/07/29	2040	02/02/2023	10.18	Call	Bond Future	407.6800	0.4077	577.6700	0.5777	41.697	0	0	0
2022/07/29	2040	02/02/2023	10.18	Put	Bond Future	10,560.0500	10.5601	10,183.3400	10.1833	(3.567)	0	0	0
2022/07/29	2040	02/02/2023	10.21	Call	Bond Future	429.7100	0.4297	605.4500	0.6055	40.897	0	0	388
2022/07/29	2040	02/02/2023	10.21	Put	Bond Future	10,359.8100	10.3598	9,988.8500	9.9888	(3.581)	0	0	0
2022/07/29	2040	04/05/2023	13.45	Put	Bond Future	1,124.0600	1.1241	1,361.5900	1.3616	21.131	0	0	486
2022/07/29	2040	04/05/2023	11.43	Call	Bond Future	2,750.7800	2.7508	3,381.4700	3.3815	22.928	0	0	0
2022/07/29	2040	04/05/2023	11.43	Put	Bond Future	5,113.7400	5.1137	5,187.7500	5.1877	1.447	0	0	0
2022/07/29	2040	04/05/2023	12.78	Call	Bond Future	7,378.1800	7.3782	8,211.8300	8.2118	11.299	0	0	0
2022/07/29	2040	04/05/2023	12.78	Put	Bond Future	1,831.8200	1.8318	2,108.7900	2.1088	15.120	0	0	388
2022/07/29	2040	04/05/2023	10.73	Put	Bond Future	8,380.4800	8.3805	8,147.9000	8.1479	(2.775)	0	0	0
2022/07/29	2040	04/05/2023			Bond Future	11.8111	82.0938	11.7198	82.6505	(0.774)	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
2022/07/29	2040	04/05/2023	13.45	Call	Bond Future	10,154.4600	10.1545	10,948.6700	10.9487	7.821	0	0	0
2022/07/29	2040	04/05/2023	11.48	Call	Bond Future	2,872.1800	2.8722	3,528.2400	3.5282	22.842	0	0	486
2022/07/29	2040	04/05/2023	11.48	Put	Bond Future	4,918.9600	4.9190	5,018.3400	5.0183	2.020	0	0	0
2022/07/29	2040	04/05/2023	10.92	Call	Bond Future	1,694.1600	1.6942	2,091.8600	2.0919	23.475	0	0	388
2022/07/29	2040	04/05/2023	10.92	Put	Bond Future	7,393.6100	7.3936	7,234.6300	7.2346	(2.150)	0	0	0
2022/07/29	2040	04/05/2023	11.41	Call	Bond Future	2,703.0600	2.7031	3,323.7100	3.3237	22.961	0	0	0
2022/07/29	2040	04/05/2023	11.41	Put	Bond Future	5,193.0300	5.1930	5,257.0000	5.2570	1.232	0	0	0
2022/07/29	2040	04/05/2023	11.42	Call	Bond Future	2,726.7100	2.7267	3,352.5300	3.3525	22.951	0	0	0
2022/07/29	2040	04/05/2023	11.42	Put	Bond Future	5,153.1300	5.1531	5,222.2700	5.2223	1.342	0	0	0
2022/07/29	2040	04/05/2023	10.17	Call	Bond Future	704.9400	0.7049	929.7400	0.9297	31.889	0	0	388
2022/07/29	2040	04/05/2023	10.17	Put	Bond Future	11,703.9600	11.7040	11,372.0800	11.3721	(2.836)	0	0	0
2022/07/29	2040	04/05/2023	10.73	Call	Bond Future	1,384.2200	1.3842	1,708.3200	1.7083	23.414	0	0	486
2022/07/29	2040	03/08/2023	12.23	Call	Bond Future	5,161.7600	5.1618	6,123.4600	6.1235	18.631	0	0	0
2022/07/29	2040	03/08/2023	12.23	Put	Bond Future	3,475.9900	3.4760	3,870.4200	3.8704	11.347	0	0	0
2022/07/29	2040	03/08/2023			Bond Future	11.9416	79.2002	11.8467	79.7675	(0.795)	0.0000	0.0000	0
2022/07/29	2040	03/08/2023	12.21	Call	Bond Future	5,096.0300	5.0960	6,054.2300	6.0542	18.803	0	0	0
2022/07/29	2040	03/08/2023	12.21	Put	Bond Future	3,525.3200	3.5253	3,916.2500	3.9163	11.089	0	0	0
2022/07/29	2040	03/08/2023	12.22	Call	Bond Future	5,128.8500	5.1288	6,088.9700	6.0890	18.720	0	0	0
2022/07/29	2040	03/08/2023	12.22	Put	Bond Future	3,500.5800	3.5006	3,893.4300	3.8934	11.222	0	0	0
2022/07/29	2044	04/08/2022	11.08	Call	Bond Future	43.9100	0.0439	288.8500	0.2889	557.823	0	0	0
2022/07/29	2044	04/08/2022	11.08	Put	Bond Future	2,014.2100	2.0142	1,784.2300	1.7842	(11.418)	0	0	0
2022/07/29	2044	04/08/2022	11.09	Call	Bond Future	49.2600	0.0493	305.1000	0.3051	519.367	0	0	0
2022/07/29	2044	04/08/2022	11.09	Put	Bond Future	1,951.1400	1.9511	1,732.0600	1.7321	(11.228)	0	0	0
2022/07/29	2044	04/08/2022			Bond Future	11.3737	79.3082	11.3018	79.7831	(0.632)	0.0000	0.0000	28,283
2022/07/29	2044	04/08/2022	11.10	Call	Bond Future	55.1600	0.0552	322.0200	0.3220	483.793	0	0	0
2022/07/29	2044	04/08/2022	11.10	Put	Bond Future	1,888.7200	1.8887	1,680.6600	1.6807	(11.016)	0	0	0
2022/07/29	2044	03/11/2022	11.40	Put	Bond Future	2,609.1500	2.6092	2,676.4100	2.6764	2.578	0	0	0
2022/07/29	2044	03/11/2022	11.41	Call	Bond Future	1,877.2500	1.8772	2,429.0500	2.4291	29.394	0	0	0
2022/07/29	2044	03/11/2022	11.41	Put	Bond Future	2,574.3200	2.5743	2,644.7000	2.6447	2.734	0	0	0
2022/07/29	2044	03/11/2022	10.60	Call	Bond Future	370.9900	0.3710	541.4400	0.5414	45.945	0	0	1,600
2022/07/29	2044	03/11/2022	10.60	Put	Bond Future	6,667.4400	6.6674	6,356.4700	6.3565	(4.664)	0	0	0
2022/07/29	2044	03/11/2022	11.30	Call	Bond Future	1,556.5100	1.5565	2,071.5200	2.0715	33.087	0	0	1,600
2022/07/29	2044	03/11/2022	11.30	Put	Bond Future	2,977.4000	2.9774	3,010.9900	3.0110	1.128	0	0	0
2022/07/29	2044	03/11/2022			Bond Future	11.5175	80.5486	11.4431	81.0300	(0.646)	0.0000	0.0000	44,052
2022/07/29	2044	03/11/2022	11.40	Call	Bond Future	1,846.7300	1.8467	2,395.4100	2.3954	29.711	0	0	0
2022/07/29	2044	03/11/2022	11.39	Call	Bond Future	1,816.4800	1.8165	2,362.0000	2.3620	30.032	0	0	0
2022/07/29	2044	03/11/2022	11.39	Put	Bond Future	2,644.3400	2.6443	2,708.4400	2.7084	2.424	0	0	0
2022/07/29	2044	02/02/2023	11.15	Call	Bond Future	1,805.1500	1.8051	2,290.1200	2.2901	26.866	0	0	0
2022/07/29	2044	02/02/2023	11.15	Put	Bond Future	5,003.3100	5.0033	4,999.0200	4.9990	(0.086)	0	0	0
2022/07/29	2044	02/02/2023	11.14	Call	Bond Future	1,783.3100	1.7833	2,263.6800	2.2637	26.937	0	0	0
2022/07/29	2044	02/02/2023	11.14	Put	Bond Future	5,049.0700	5.0491	5,040.1800	5.0402	(0.176)	0	0	0
2022/07/29	2044	02/02/2023			Bond Future	11.6396	77.6514	11.5625	78.1407	(0.662)	0.0000	0.0000	29,403
2022/07/29	2044	02/02/2023	11.16	Call	Bond Future	1,827.1700	1.8272	2,316.7300	2.3167	26.793	0	0	0
2022/07/29	2044	02/02/2023	11.16	Put	Bond Future	4,957.8200	4.9578	4,958.1200	4.9581	0.006	0	0	0
2022/07/29	2044	04/05/2023	11.42	Call	Bond Future	2,873.1600	2.8732	3,517.3000	3.5173	22.419	0	0	0
2022/07/29	2044	04/05/2023	11.42	Put	Bond Future	5,053.9300	5.0539	5,199.9800	5.2000	2.890	0	0	0
2022/07/29	2044	04/05/2023	11.41	Call	Bond Future	2,848.3000	2.8483	3,487.2800	3.4873	22.434	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
2022/07/29	2044	04/05/2023	11.41	Put	Bond Future	5,094.1100	5.0941	5,235.0000	5.2350	2.766	0	0	0
2022/07/29	2044	04/05/2023			Bond Future	11.7634	79.1168	11.6836	79.6149	(0.679)	0.0000	0.0000	0
2022/07/29	2044	04/05/2023	11.43	Call	Bond Future	2,898.4200	2.8984	3,547.1700	3.5472	22.383	0	0	0
2022/07/29	2044	04/05/2023	11.43	Put	Bond Future	5,014.2400	5.0142	5,164.9000	5.1649	3.005	0	0	0
2022/07/29	2044	03/08/2023	12.16	Call	Bond Future	5,251.9900	5.2520	6,148.1800	6.1482	17.064	0	0	0
2022/07/29	2044	03/08/2023	12.16	Put	Bond Future	3,604.3500	3.6044	3,992.9200	3.9929	10.781	0	0	0
2022/07/29	2044	03/08/2023	12.15	Call	Bond Future	5,217.8700	5.2179	6,112.8800	6.1129	17.153	0	0	0
2022/07/29	2044	03/08/2023	12.15	Put	Bond Future	3,629.0000	3.6290	4,016.3900	4.0164	10.675	0	0	0
2022/07/29	2044	03/08/2023			Bond Future	11.8846	76.2899	11.8017	76.7975	(0.697)	0.0000	0.0000	0
2022/07/29	2044	03/08/2023	12.17	Call	Bond Future	5,286.2000	5.2862	6,183.2400	6.1832	16.969	0	0	0
2022/07/29	2044	03/08/2023	12.17	Put	Bond Future	3,579.8700	3.5799	3,969.2900	3.9693	10.878	0	0	0
2022/07/29	2046	04/08/2022			Bond Future	114.5003	114.5003	114.7072	114.7072	0.181	0.0000	0.0000	4,858
2022/07/29	2046	03/11/2022			Bond Future	114.3423	114.3423	114.5512	114.5512	0.183	0.0000	0.0000	13,473
2022/07/29	2046	02/02/2023			Bond Future	116.4774	116.4774	116.6888	116.6888	0.182	0.0000	0.0000	0
2022/07/29	2046	04/05/2023			Bond Future	116.6581	116.6581	116.8726	116.8726	0.184	0.0000	0.0000	0
2022/07/29	2046	03/08/2023			Bond Future	118.9751	118.9751	119.1936	119.1936	0.184	0.0000	0.0000	0
2022/07/29	2050	04/08/2022			Bond Future	115.1057	115.1057	115.1262	115.1262	0.018	0.0000	0.0000	1,973
2022/07/29	2050	03/11/2022			Bond Future	116.9344	116.9344	116.9535	116.9535	0.016	0.0000	0.0000	9,512
2022/07/29	2050	02/02/2023			Bond Future	116.9923	116.9923	117.0107	117.0107	0.016	0.0000	0.0000	0
2022/07/29	2050	04/05/2023			Bond Future	119.2226	119.2226	119.2411	119.2411	0.015	0.0000	0.0000	0
2022/07/29	2050	03/08/2023			Bond Future	119.3881	119.3881	119.4064	119.4064	0.015	0.0000	0.0000	0
2022/07/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/29	AL37	04/08/2022			Index Future	815.2120	815.2120	815.4970	815.4970	0.035	0.0000	0.0000	0
2022/07/29	AL37	03/11/2022			Index Future	828.0920	828.0920	828.3720	828.3720	0.034	0.0000	0.0000	0
2022/07/29	AL37	02/02/2023			Index Future	843.3450	843.3450	843.6190	843.6190	0.032	0.0000	0.0000	0
2022/07/29	AL37	04/05/2023			Index Future	859.2180	859.2180	859.4940	859.4940	0.032	0.0000	0.0000	0
2022/07/29	AL37	03/08/2023			Index Future	876.0780	876.0780	876.3560	876.3560	0.032	0.0000	0.0000	0
2022/07/29	AL7T	04/08/2022			Index Future	923.5290	923.5290	927.1600	927.1600	0.393	0.0000	0.0000	0
2022/07/29	AL7T	03/11/2022			Index Future	938.1200	938.1200	941.7980	941.7980	0.392	0.0000	0.0000	0
2022/07/29	AL7T	02/02/2023			Index Future	955.4000	955.4000	959.1340	959.1340	0.391	0.0000	0.0000	0
2022/07/29	AL7T	04/05/2023			Index Future	973.3820	973.3820	977.1820	977.1820	0.390	0.0000	0.0000	0
2022/07/29	AL7T	03/08/2023			Index Future	992.4820	992.4820	996.3530	996.3530	0.390	0.0000	0.0000	0
2022/07/29	ALBI	04/08/2022			Index Future	823.2980	823.2980	826.8940	826.8940	0.437	0.0000	0.0000	1
2022/07/29	ALBI	03/11/2022			Index Future	836.3060	836.3060	839.9490	839.9490	0.436	0.0000	0.0000	138
2022/07/29	ALBI	02/02/2023			Index Future	851.7100	851.7100	855.4100	855.4100	0.434	0.0000	0.0000	0
2022/07/29	ALBI	04/05/2023			Index Future	867.7410	867.7410	871.5060	871.5060	0.434	0.0000	0.0000	0
2022/07/29	ALBI	03/08/2023			Index Future	884.7680	884.7680	888.6040	888.6040	0.434	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/07/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/29	C333	15/09/2033			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
2022/07/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/29	ES33	04/08/2022			Bond Future	12.1048	75.2808	12.0271	75.6561	(0.642)	0.0000	0.0000	0
2022/07/29	ES33	03/11/2022			Bond Future	12.3141	72.6912	12.2333	73.0715	(0.656)	0.0000	0.0000	0
2022/07/29	ES33	02/02/2023			Bond Future	12.5001	74.0497	12.4160	74.4362	(0.673)	0.0000	0.0000	350
2022/07/29	ES33	04/05/2023			Bond Future	12.6841	71.6701	12.5965	72.0636	(0.691)	0.0000	0.0000	0
2022/07/29	ES33	03/08/2023			Bond Future	12.8629	73.0959	12.7715	73.4969	(0.710)	0.0000	0.0000	0
2022/07/29	ES42	04/08/2022			Bond Future	12.4480	73.6735	12.3705	74.1038	(0.623)	0.0000	0.0000	0
2022/07/29	ES42	03/11/2022			Bond Future	12.6393	70.5834	12.5587	71.0197	(0.638)	0.0000	0.0000	0
2022/07/29	ES42	02/02/2023			Bond Future	12.8036	71.9050	12.7199	72.3485	(0.654)	0.0000	0.0000	4,769
2022/07/29	ES42	04/05/2023			Bond Future	12.9734	69.0148	12.8862	69.4663	(0.672)	0.0000	0.0000	0
2022/07/29	ES42	03/08/2023			Bond Future	13.1335	70.3895	13.0428	70.8498	(0.690)	0.0000	0.0000	0
2022/07/29	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/29	GOVI	04/08/2022	819.28	Put	GOVI	75,400.0000	7.5400	39,390.0000	3.9390	(47.759)	0	0	0
2022/07/29	GOVI	04/08/2022			GOVI	811.7400	811.7400	815.3410	815.3410	0.444	0.0000	0.0000	7
2022/07/29	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/29	GOVI	04/08/2022	819.26	Put	GOVI	75,200.0000	7.5200	39,190.0000	3.9190	(47.886)	0	0	0
2022/07/29	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/29	GOVI	04/08/2022	819.27	Put	GOVI	75,300.0000	7.5300	39,290.0000	3.9290	(47.822)	0	0	0
2022/07/29	GOVI	03/11/2022	820.41	Call	GOVI	41,560.0000	4.1560	78,040.0000	7.8040	87.777	0	0	0
2022/07/29	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/29	GOVI	03/11/2022	820.42	Call	GOVI	41,460.0000	4.1460	77,940.0000	7.7940	87.988	0	0	0
2022/07/29	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/29	GOVI	03/11/2022			GOVI	824.5660	824.5660	828.2140	828.2140	0.442	0.0000	0.0000	868
2022/07/29	GOVI	03/11/2022	820.43	Call	GOVI	41,360.0000	4.1360	77,840.0000	7.7840	88.201	0	0	0
2022/07/29	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/29	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/29	GOVI	02/02/2023	850.82	Put	GOVI	110,660.0000	11.0660	73,610.0000	7.3610	(33.481)	0	0	0
2022/07/29	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/29	GOVI	02/02/2023	850.83	Put	GOVI	110,760.0000	11.0760	73,710.0000	7.3710	(33.451)	0	0	0
2022/07/29	GOVI	02/02/2023			GOVI	839.7540	839.7540	843.4590	843.4590	0.441	0.0000	0.0000	0
2022/07/29	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/29	GOVI	02/02/2023	850.84	Put	GOVI	110,860.0000	11.0860	73,810.0000	7.3810	(33.421)	0	0	0
2022/07/29	GOVI	04/05/2023	852.86	Call	GOVI	26,990.0000	2.6990	64,700.0000	6.4700	139.718	0	0	0
2022/07/29	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/29	GOVI	04/05/2023	852.87	Call	GOVI	26,890.0000	2.6890	64,600.0000	6.4600	140.238	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
2022/07/29	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/29	GOVI	04/05/2023			GOVI	855.5590	855.5590	859.3300	859.3300	0.441	0.0000	0.0000	0
2022/07/29	GOVI	04/05/2023	852.88	Call	GOVI	26,790.0000	2.6790	64,500.0000	6.4500	140.761	0	0	0
2022/07/29	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/29	GOVI	03/08/2023	837.21	Call	GOVI	351,370.0000	35.1370	389,790.0000	38.9790	10.934	0	0	0
2022/07/29	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/29	GOVI	03/08/2023	837.22	Call	GOVI	351,270.0000	35.1270	389,690.0000	38.9690	10.937	0	0	0
2022/07/29	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/29	GOVI	03/08/2023			GOVI	872.3470	872.3470	876.1890	876.1890	0.440	0.0000	0.0000	0
2022/07/29	GOVI	03/08/2023	837.23	Call	GOVI	351,170.0000	35.1170	389,590.0000	38.9590	10.941	0	0	0
2022/07/29	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/07/29	IGOV	04/08/2022			Index Future	315.3240	315.3240	315.8380	315.8380	0.163	0.0000	0.0000	14
2022/07/29	IGOV	03/11/2022			Index Future	320.3850	320.3850	320.9030	320.9030	0.162	0.0000	0.0000	703
2022/07/29	IGOV	02/02/2023			Index Future	326.3630	326.3630	326.8870	326.8870	0.161	0.0000	0.0000	0
2022/07/29	IGOV	04/05/2023			Index Future	332.5810	332.5810	333.1130	333.1130	0.160	0.0000	0.0000	0
2022/07/29	IGOV	03/08/2023			Index Future	339.1810	339.1810	339.7220	339.7220	0.160	0.0000	0.0000	0
2022/07/29	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/07/29	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/07/29	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/07/29	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/07/29	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/07/29	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/07/29	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/07/29	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/07/29	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/07/29	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/07/29	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/07/29	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/07/29	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/07/29	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/07/29	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/07/29	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/07/29	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/07/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/07/29	JBAF	17/08/2022			Jibar Tradeable Future	5.7650	94.2350	5.7650	94.2350	0.000	0.0000	0.0000	0
2022/07/29	JBAF	21/09/2022			Jibar Tradeable Future	5.8850	94.1150	5.8650	94.1350	(0.340)	0.0000	0.0000	0
2022/07/29	JBAF	19/10/2022			Jibar Tradeable Future	6.4700	93.5300	6.4500	93.5500	(0.309)	0.0000	0.0000	0
2022/07/29	JBAF	16/11/2022			Jibar Tradeable Future	6.5800	93.4200	6.5500	93.4500	(0.456)	0.0000	0.0000	0
2022/07/29	JBAF	21/12/2022			Jibar Tradeable Future	7.0650	92.9350	7.0550	92.9450	(0.142)	0.0000	0.0000	68
2022/07/29	JBAF	18/01/2023			Jibar Tradeable Future	7.1700	92.8300	7.1400	92.8600	(0.418)	0.0000	0.0000	0
2022/07/29	JBAF	15/03/2023			Jibar Tradeable Future	7.4800	92.5200	7.4700	92.5300	(0.134)	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
2022/07/29	JBAF	21/06/2023			Jibar Tradeable Future	7.7650	92.2350	7.7250	92.2750	(0.515)	0.0000	0.0000	0
2022/07/29	JBAF	20/09/2023			Jibar Tradeable Future	8.0250	91.9750	7.9550	92.0450	(0.872)	0.0000	0.0000	75
2022/07/29	JBAF	20/12/2023			Jibar Tradeable Future	7.9000	92.1000	7.8600	92.1400	(0.506)	0.0000	0.0000	272
2022/07/29	JBAF	20/03/2024			Jibar Tradeable Future	8.0800	91.9200	8.0100	91.9900	(0.866)	0.0000	0.0000	0
2022/07/29	JBAF	19/06/2024			Jibar Tradeable Future	7.9750	92.0250	7.9400	92.0600	(0.439)	0.0000	0.0000	0
2022/07/29	R023	04/08/2022	6.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/29	R023	04/08/2022	6.05	Put	Bond Future	413.2000	0.4132	452.8200	0.4528	9.589	0	0	0
2022/07/29	R023	04/08/2022			Bond Future	6.8105	103.9313	6.8837	103.8917	1.075	0.0000	0.0000	24,601
2022/07/29	R023	04/08/2022	6.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/29	R023	04/08/2022	6.03	Put	Bond Future	424.1100	0.4241	463.7300	0.4637	9.342	0	0	0
2022/07/29	R023	04/08/2022	6.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/29	R023	04/08/2022	6.04	Put	Bond Future	418.6500	0.4187	458.2700	0.4583	9.464	0	0	0
2022/07/29	R023	03/11/2022	6.25	Call	Bond Future	2.0600	0.0021	1.6600	0.0017	(19.417)	0	0	0
2022/07/29	R023	03/11/2022	6.25	Put	Bond Future	286.8000	0.2868	327.8900	0.3279	14.327	0	0	0
2022/07/29	R023	03/11/2022	6.26	Call	Bond Future	2.1600	0.0022	1.7700	0.0018	(18.056)	0	0	0
2022/07/29	R023	03/11/2022	6.26	Put	Bond Future	283.8400	0.2838	324.9400	0.3249	14.480	0	0	0
2022/07/29	R023	03/11/2022			Bond Future	7.1805	101.6356	7.3166	101.5941	1.894	0.0000	0.0000	3,810
2022/07/29	R023	03/11/2022	6.27	Call	Bond Future	2.2700	0.0023	1.8900	0.0019	(16.740)	0	0	0
2022/07/29	R023	03/11/2022	6.27	Put	Bond Future	280.8800	0.2809	321.9900	0.3220	14.636	0	0	0
2022/07/29	R035	04/08/2022	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	394
2022/07/29	R035	04/08/2022	9.53	Put	Bond Future	10,451.5400	10.4515	9,931.2900	9.9313	(4.978)	0	0	0
2022/07/29	R035	04/08/2022	9.84	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	100
2022/07/29	R035	04/08/2022	9.84	Put	Bond Future	8,317.7200	8.3177	7,797.4800	7.7975	(6.255)	0	0	0
2022/07/29	R035	04/08/2022	10.53	Put	Bond Future	3,804.2900	3.8043	3,314.4600	3.3145	(12.876)	0	0	0
2022/07/29	R035	04/08/2022	11.13	Put	Bond Future	566.8000	0.5668	556.4300	0.5564	(1.830)	0	0	100
2022/07/29	R035	04/08/2022	10.64	Call	Bond Future	2.7100	0.0027	71.7300	0.0717	2546.863	0	0	0
2022/07/29	R035	04/08/2022	10.64	Put	Bond Future	3,115.5200	3.1155	2,664.2900	2.6643	(14.483)	0	0	100
2022/07/29	R035	04/08/2022	10.72	Call	Bond Future	7.4200	0.0074	123.6700	0.1237	1566.712	0	0	0
2022/07/29	R035	04/08/2022	10.72	Put	Bond Future	2,622.5800	2.6226	2,218.5800	2.2186	(15.405)	0	0	0
2022/07/29	R035	04/08/2022	10.73	Call	Bond Future	8.3800	0.0084	131.9000	0.1319	1473.986	0	0	0
2022/07/29	R035	04/08/2022	10.73	Put	Bond Future	2,561.6100	2.5616	2,164.8800	2.1649	(15.488)	0	0	0
2022/07/29	R035	04/08/2022			Bond Future	11.1513	88.7312	11.0640	89.2514	(0.783)	0.0000	0.0000	113,339
2022/07/29	R035	04/08/2022	10.53	Call	Bond Future	0.6100	0.0006	31.0300	0.0310	4986.885	0	0	394
2022/07/29	R035	04/08/2022	10.74	Call	Bond Future	9.4400	0.0094	140.5600	0.1406	1388.983	0	0	0
2022/07/29	R035	04/08/2022	10.74	Put	Bond Future	2,500.8100	2.5008	2,111.6800	2.1117	(15.560)	0	0	0
2022/07/29	R035	04/08/2022	11.13	Call	Bond Future	440.1200	0.4401	950.0000	0.9500	115.850	0	0	0
2022/07/29	R035	04/08/2022	12.18	Call	Bond Future	5,800.1500	5.8001	6,320.4800	6.3205	8.971	0	0	0
2022/07/29	R035	04/08/2022	12.18	Put	Bond Future	0.0100	0.0000	0.0900	0.0001	800.000	0	0	394
2022/07/29	R035	03/11/2022	11.15	Call	Bond Future	1,549.4700	1.5495	2,031.9900	2.0320	31.141	0	0	0
2022/07/29	R035	03/11/2022	11.15	Put	Bond Future	2,546.8200	2.5468	2,501.9800	2.5020	(1.761)	0	0	0
2022/07/29	R035	03/11/2022	12.68	Call	Bond Future	7,639.1800	7.6392	8,230.6300	8.2306	7.742	0	0	0
2022/07/29	R035	03/11/2022	12.68	Put	Bond Future	269.2200	0.2692	333.3100	0.3333	23.806	0	0	976
2022/07/29	R035	03/11/2022	10.99	Call	Bond Future	1,166.4800	1.1665	1,590.0900	1.5901	36.315	0	0	0
2022/07/29	R035	03/11/2022	10.99	Put	Bond Future	3,113.6200	3.1136	3,009.8700	3.0099	(3.332)	0	0	582
2022/07/29	R035	03/11/2022	11.05	Call	Bond Future	1,301.3400	1.3013	1,748.8600	1.7489	34.389	0	0	976
2022/07/29	R035	03/11/2022	10.57	Call	Bond Future	514.2200	0.5142	730.9300	0.7309	42.143	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
2022/07/29	R035	03/11/2022	10.57	Put	Bond Future	5,027.4500	5.0275	4,716.8000	4.7168	(6.179)	0	0	582
2022/07/29	R035	03/11/2022			Bond Future	11.3208	85.6285	11.2301	86.1559	(0.801)	0.0000	0.0000	28,960
2022/07/29	R035	03/11/2022	11.14	Call	Bond Future	1,523.5200	1.5235	2,002.7100	2.0027	31.453	0	0	0
2022/07/29	R035	03/11/2022	11.14	Put	Bond Future	2,579.8000	2.5798	2,531.6300	2.5316	(1.867)	0	0	0
2022/07/29	R035	03/11/2022	11.05	Put	Bond Future	2,890.5500	2.8906	2,810.7100	2.8107	(2.762)	0	0	0
2022/07/29	R035	03/11/2022	11.13	Call	Bond Future	1,497.8200	1.4978	1,973.4700	1.9735	31.756	0	0	0
2022/07/29	R035	03/11/2022	11.13	Put	Bond Future	2,613.0800	2.6131	2,561.3700	2.5614	(1.979)	0	0	0
2022/07/29	R035	03/11/2022	9.82	Call	Bond Future	72.2300	0.0722	115.2900	0.1153	59.615	0	0	582
2022/07/29	R035	03/11/2022	9.82	Put	Bond Future	9,444.0000	9.4440	8,959.7000	8.9597	(5.128)	0	0	0
2022/07/29	R035	03/11/2022	10.30	Call	Bond Future	274.2700	0.2743	392.6500	0.3927	43.162	0	0	976
2022/07/29	R035	03/11/2022	10.30	Put	Bond Future	6,494.6900	6.4947	6,085.7100	6.0857	(6.297)	0	0	0
2022/07/29	R035	02/02/2023	11.94	Call	Bond Future	4,409.2900	4.4093	5,109.8100	5.1098	15.887	0	0	0
2022/07/29	R035	02/02/2023	13.22	Put	Bond Future	511.8500	0.5119	636.7800	0.6368	24.408	0	0	976
2022/07/29	R035	02/02/2023	10.88	Call	Bond Future	1,457.2600	1.4573	1,850.9600	1.8510	27.016	0	0	0
2022/07/29	R035	02/02/2023	10.88	Put	Bond Future	4,868.7700	4.8688	4,726.5900	4.7266	(2.920)	0	0	0
2022/07/29	R035	02/02/2023	10.66	Call	Bond Future	1,095.9900	1.0960	1,397.6800	1.3977	27.527	0	0	0
2022/07/29	R035	02/02/2023	10.66	Put	Bond Future	5,840.9400	5.8409	5,606.7500	5.6067	(4.009)	0	0	582
2022/07/29	R035	02/02/2023	10.30	Put	Bond Future	7,641.7400	7.6417	7,305.7700	7.3058	(4.397)	0	0	0
2022/07/29	R035	02/02/2023	10.60	Call	Bond Future	1,009.7000	1.0097	1,287.3500	1.2874	27.498	0	0	0
2022/07/29	R035	02/02/2023	10.60	Put	Bond Future	6,123.3300	6.1233	5,865.1000	5.8651	(4.217)	0	0	0
2022/07/29	R035	02/02/2023	10.64	Put	Bond Future	5,934.2600	5.9343	5,692.0600	5.6921	(4.081)	0	0	0
2022/07/29	R035	02/02/2023	9.81	Call	Bond Future	285.8400	0.2858	403.1200	0.4031	41.030	0	0	582
2022/07/29	R035	02/02/2023	9.81	Put	Bond Future	10,462.4600	10.4625	10,043.8600	10.0439	(4.001)	0	0	0
2022/07/29	R035	02/02/2023	9.85	Call	Bond Future	307.3800	0.3074	430.5300	0.4305	40.064	0	0	0
2022/07/29	R035	02/02/2023	9.89	Call	Bond Future	330.2100	0.3302	459.4200	0.4594	39.130	0	0	388
2022/07/29	R035	02/02/2023	9.89	Put	Bond Future	9,975.9500	9.9760	9,569.2800	9.5693	(4.077)	0	0	0
2022/07/29	R035	02/02/2023			Bond Future	11.4653	87.2074	11.3712	87.7433	(0.821)	0.0000	0.0000	72,176
2022/07/29	R035	02/02/2023	11.94	Put	Bond Future	1,781.5600	1.7816	1,946.2000	1.9462	9.241	0	0	0
2022/07/29	R035	02/02/2023	11.98	Call	Bond Future	4,556.1700	4.5562	5,259.7300	5.2597	15.442	0	0	0
2022/07/29	R035	02/02/2023	11.98	Put	Bond Future	1,712.4500	1.7125	1,880.1300	1.8801	9.792	0	0	388
2022/07/29	R035	02/02/2023	13.22	Call	Bond Future	9,657.4500	9.6575	10,318.2600	10.3183	6.842	0	0	0
2022/07/29	R035	02/02/2023	11.05	Call	Bond Future	1,787.2600	1.7873	2,256.8900	2.2569	26.277	0	0	976
2022/07/29	R035	02/02/2023	11.05	Put	Bond Future	4,187.8500	4.1879	4,121.6000	4.1216	(1.582)	0	0	0
2022/07/29	R035	02/02/2023	11.06	Call	Bond Future	1,808.1300	1.8081	2,282.5800	2.2826	26.240	0	0	0
2022/07/29	R035	02/02/2023	11.06	Put	Bond Future	4,149.7700	4.1498	4,088.3400	4.0883	(1.480)	0	0	582
2022/07/29	R035	02/02/2023	10.86	Call	Bond Future	1,421.3500	1.4213	1,806.6100	1.8066	27.105	0	0	0
2022/07/29	R035	02/02/2023	10.86	Put	Bond Future	4,952.9000	4.9529	4,802.2800	4.8023	(3.041)	0	0	0
2022/07/29	R035	02/02/2023	10.87	Call	Bond Future	1,439.2300	1.4392	1,828.5900	1.8286	27.053	0	0	0
2022/07/29	R035	02/02/2023	10.87	Put	Bond Future	4,910.7300	4.9107	4,764.2100	4.7642	(2.984)	0	0	0
2022/07/29	R035	02/02/2023	10.30	Call	Bond Future	651.7600	0.6518	851.6700	0.8517	30.672	0	0	976
2022/07/29	R035	02/02/2023	10.64	Call	Bond Future	1,066.6600	1.0667	1,360.3400	1.3603	27.533	0	0	388
2022/07/29	R035	02/02/2023	9.85	Put	Bond Future	10,218.0400	10.2180	9,805.3100	9.8053	(4.039)	0	0	0
2022/07/29	R035	04/05/2023	11.22	Put	Bond Future	4,683.8400	4.6838	4,683.7100	4.6837	(0.003)	0	0	0
2022/07/29	R035	04/05/2023	12.46	Call	Bond Future	6,325.2400	6.3252	7,138.3100	7.1383	12.854	0	0	0
2022/07/29	R035	04/05/2023	12.46	Put	Bond Future	1,761.9000	1.7619	2,029.4300	2.0294	15.184	0	0	388
2022/07/29	R035	04/05/2023	13.18	Call	Bond Future	9,136.4500	9.1364	9,914.6700	9.9147	8.518	0	0	0
2022/07/29	R035	04/05/2023	13.18	Put	Bond Future	1,011.9800	1.0120	1,244.6600	1.2447	22.993	0	0	491
2022/07/29	R035	04/05/2023	11.17	Call	Bond Future	2,409.3500	2.4094	2,931.8500	2.9319	21.686	0	0	491

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
2022/07/29	R035	04/05/2023	11.20	Call	Bond Future	2,473.8400	2.4738	3,010.1100	3.0101	21.678	0	0	0
2022/07/29	R035	04/05/2023	11.21	Call	Bond Future	2,495.6800	2.4957	3,036.2300	3.0362	21.659	0	0	0
2022/07/29	R035	04/05/2023	10.60	Call	Bond Future	1,388.5000	1.3885	1,679.4200	1.6794	20.952	0	0	388
2022/07/29	R035	04/05/2023	10.60	Put	Bond Future	7,230.9000	7.2309	6,976.2800	6.9763	(3.521)	0	0	0
2022/07/29	R035	04/05/2023			Bond Future	11.6035	84.3507	11.5056	84.8962	(0.844)	0.0000	0.0000	0
2022/07/29	R035	04/05/2023	11.22	Call	Bond Future	2,517.3500	2.5174	3,062.7600	3.0628	21.666	0	0	0
2022/07/29	R035	04/05/2023	11.17	Put	Bond Future	4,864.2300	4.8642	4,841.1900	4.8412	(0.474)	0	0	0
2022/07/29	R035	04/05/2023	11.20	Put	Bond Future	4,755.5200	4.7555	4,746.2500	4.7463	(0.195)	0	0	0
2022/07/29	R035	04/05/2023	11.21	Put	Bond Future	4,719.7400	4.7197	4,714.7500	4.7148	(0.106)	0	0	0
2022/07/29	R035	04/05/2023	9.85	Call	Bond Future	570.3000	0.5703	734.6900	0.7347	28.825	0	0	388
2022/07/29	R035	04/05/2023	9.85	Put	Bond Future	11,164.1200	11.1641	10,782.9700	10.7830	(3.414)	0	0	0
2022/07/29	R035	04/05/2023	10.42	Call	Bond Future	1,142.0800	1.1421	1,385.6700	1.3857	21.329	0	0	491
2022/07/29	R035	04/05/2023	10.42	Put	Bond Future	8,093.4900	8.0935	7,791.5400	7.7915	(3.731)	0	0	0
2022/07/29	R035	03/08/2023	12.00	Call	Bond Future	4,653.5900	4.6536	5,502.7300	5.5027	18.247	0	0	0
2022/07/29	R035	03/08/2023	12.00	Put	Bond Future	3,238.9900	3.2390	3,532.1800	3.5322	9.052	0	0	0
2022/07/29	R035	03/08/2023			Bond Future	11.7364	86.0097	11.6346	86.5656	(0.868)	0.0000	0.0000	0
2022/07/29	R035	03/08/2023	11.98	Call	Bond Future	4,593.3500	4.5933	5,438.7400	5.4387	18.405	0	0	0
2022/07/29	R035	03/08/2023	11.98	Put	Bond Future	3,284.8600	3.2849	3,574.3000	3.5743	8.811	0	0	0
2022/07/29	R035	03/08/2023	11.99	Call	Bond Future	4,623.2600	4.6233	5,470.5300	5.4705	18.326	0	0	0
2022/07/29	R035	03/08/2023	11.99	Put	Bond Future	3,261.6900	3.2617	3,553.0100	3.5530	8.932	0	0	0
2022/07/29	R186	04/08/2022	7.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,541
2022/07/29	R186	04/08/2022	8.15	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2022/07/29	R186	04/08/2022	8.15	Put	Bond Future	2,947.4200	2.9474	2,901.8700	2.9019	(1.545)	0	0	0
2022/07/29	R186	04/08/2022	9.78	Call	Bond Future	3,034.0400	3.0340	3,079.6100	3.0796	1.502	0	0	0
2022/07/29	R186	04/08/2022	9.78	Put	Bond Future	0.0400	0.0000	0.0500	0.0001	25.000	0	0	3,541
2022/07/29	R186	04/08/2022			Bond Future	8.9388	106.9521	8.9263	106.9977	(0.139)	0.0000	0.0000	56,525
2022/07/29	R186	04/08/2022	6.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,541
2022/07/29	R186	04/08/2022	6.96	Put	Bond Future	7,591.5000	7.5915	7,545.9400	7.5459	(0.600)	0	0	0
2022/07/29	R186	04/08/2022	7.96	Put	Bond Future	3,672.7400	3.6727	3,627.1800	3.6272	(1.240)	0	0	0
2022/07/29	R186	04/08/2022	8.13	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2022/07/29	R186	04/08/2022	8.13	Put	Bond Future	3,023.4900	3.0235	2,977.9400	2.9779	(1.507)	0	0	0
2022/07/29	R186	04/08/2022	8.14	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2022/07/29	R186	04/08/2022	8.14	Put	Bond Future	2,985.4500	2.9855	2,939.9000	2.9399	(1.526)	0	0	0
2022/07/29	R186	03/11/2022	8.91	Put	Bond Future	1,651.9400	1.6519	1,642.0800	1.6421	(0.597)	0	0	4,310
2022/07/29	R186	03/11/2022	8.53	Call	Bond Future	503.1100	0.5031	482.5700	0.4826	(4.083)	0	0	0
2022/07/29	R186	03/11/2022	8.53	Put	Bond Future	2,596.1400	2.5961	2,530.6400	2.5306	(2.523)	0	0	0
2022/07/29	R186	03/11/2022	8.54	Call	Bond Future	510.9000	0.5109	491.7700	0.4918	(3.744)	0	0	0
2022/07/29	R186	03/11/2022	8.54	Put	Bond Future	2,568.3800	2.5684	2,504.2900	2.5043	(2.495)	0	0	0
2022/07/29	R186	03/11/2022			Bond Future	9.1260	108.6249	9.1130	108.6698	(0.142)	0.0000	0.0000	63,167
2022/07/29	R186	03/11/2022	8.55	Call	Bond Future	518.7900	0.5188	501.1000	0.5011	(3.410)	0	0	0
2022/07/29	R186	03/11/2022	8.55	Put	Bond Future	2,540.7400	2.5407	2,478.0900	2.4781	(2.466)	0	0	0
2022/07/29	R186	03/11/2022	8.91	Call	Bond Future	899.3600	0.8994	934.4600	0.9345	3.903	0	0	0
2022/07/29	R186	03/11/2022	8.23	Call	Bond Future	312.7000	0.3127	271.0600	0.2711	(13.316)	0	0	4,310
2022/07/29	R186	03/11/2022	8.23	Put	Bond Future	3,479.0500	3.4790	3,392.4500	3.3925	(2.489)	0	0	0
2022/07/29	R186	02/02/2023	8.33	Call	Bond Future	591.6900	0.5917	552.1600	0.5522	(6.681)	0	0	0
2022/07/29	R186	02/02/2023	8.33	Put	Bond Future	3,679.6000	3.6796	3,595.6300	3.5956	(2.282)	0	0	0
2022/07/29	R186	02/02/2023	8.32	Call	Bond Future	585.1100	0.5851	544.5900	0.5446	(6.925)	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
2022/07/29	R186	02/02/2023	8.32	Put	Bond Future	3,706.9600	3.7070	3,622.0000	3.6220	(2.292)	0	0	0
2022/07/29	R186	02/02/2023			Bond Future	9.2567	105.3281	9.2432	105.3726	(0.147)	0.0000	0.0000	0
2022/07/29	R186	02/02/2023	8.34	Call	Bond Future	598.3300	0.5983	560.0600	0.5601	(6.396)	0	0	0
2022/07/29	R186	02/02/2023	8.34	Put	Bond Future	3,652.3100	3.6523	3,569.6000	3.5696	(2.265)	0	0	0
2022/07/29	R186	04/05/2023	8.83	Put	Bond Future	2,883.9800	2.8840	2,876.4500	2.8764	(0.261)	0	0	0
2022/07/29	R186	04/05/2023	8.84	Call	Bond Future	1,141.1500	1.1411	1,180.6600	1.1807	3.462	0	0	0
2022/07/29	R186	04/05/2023			Bond Future	9.3944	107.3141	9.3798	107.3588	(0.155)	0.0000	0.0000	0
2022/07/29	R186	04/05/2023	8.83	Call	Bond Future	1,131.2900	1.1313	1,168.5200	1.1685	3.291	0	0	0
2022/07/29	R186	04/05/2023	8.84	Put	Bond Future	2,862.4700	2.8625	2,857.2200	2.8572	(0.183)	0	0	0
2022/07/29	R186	04/05/2023	8.82	Call	Bond Future	1,121.1500	1.1211	1,156.8100	1.1568	3.181	0	0	0
2022/07/29	R186	04/05/2023	8.82	Put	Bond Future	2,905.2300	2.9052	2,896.1300	2.8961	(0.313)	0	0	0
2022/07/29	R186	03/08/2023	9.74	Call	Bond Future	2,365.5200	2.3655	2,569.2900	2.5693	8.614	0	0	0
2022/07/29	R186	03/08/2023	9.74	Put	Bond Future	1,736.5800	1.7366	1,895.1200	1.8951	9.129	0	0	0
2022/07/29	R186	03/08/2023	9.73	Put	Bond Future	1,748.1000	1.7481	1,905.8600	1.9059	9.025	0	0	0
2022/07/29	R186	03/08/2023			Bond Future	9.5205	104.1209	9.5048	104.1662	(0.165)	0.0000	0.0000	0
2022/07/29	R186	03/08/2023	9.75	Call	Bond Future	2,382.5900	2.3826	2,587.1500	2.5871	8.586	0	0	0
2022/07/29	R186	03/08/2023	9.75	Put	Bond Future	1,725.1100	1.7251	1,884.4400	1.8844	9.236	0	0	0
2022/07/29	R186	03/08/2023	9.73	Call	Bond Future	2,348.4900	2.3485	2,551.4800	2.5515	8.643	0	0	0
2022/07/29	R197	04/08/2022			Bond Future	331.2319	331.2319	331.2593	331.2593	0.008	0.0000	0.0000	110
2022/07/29	R197	03/11/2022			Bond Future	336.4937	336.4937	336.5175	336.5175	0.007	0.0000	0.0000	831
2022/07/29	R197	02/02/2023			Bond Future	333.9463	333.9463	333.9678	333.9678	0.006	0.0000	0.0000	0
2022/07/29	R197	04/05/2023			Bond Future	340.3140	340.3140	340.3343	340.3343	0.006	0.0000	0.0000	0
2022/07/29	R197	03/08/2023			Bond Future	337.9305	337.9305	337.9497	337.9497	0.006	0.0000	0.0000	0
2022/07/29	R202	04/08/2022			Bond Future	243.5012	243.5012	243.6554	243.6554	0.063	0.0000	0.0000	5,614
2022/07/29	R202	03/11/2022			Bond Future	247.3694	247.3694	247.5233	247.5233	0.062	0.0000	0.0000	6,140
2022/07/29	R202	02/02/2023			Bond Future	247.2971	247.2971	247.4516	247.4516	0.062	0.0000	0.0000	460
2022/07/29	R202	04/05/2023			Bond Future	252.0116	252.0116	252.1677	252.1677	0.062	0.0000	0.0000	0
2022/07/29	R202	03/08/2023			Bond Future	252.1595	252.1595	252.3177	252.3177	0.063	0.0000	0.0000	0
2022/07/29	R209	04/08/2022	10.57	Put	Bond Future	3,100.1200	3.1001	2,732.8100	2.7328	(11.848)	0	0	0
2022/07/29	R209	04/08/2022	10.58	Call	Bond Future	1.0400	0.0010	36.8600	0.0369	3444.231	0	0	0
2022/07/29	R209	04/08/2022	10.58	Put	Bond Future	3,045.0700	3.0451	2,680.4000	2.6804	(11.976)	0	0	0
2022/07/29	R209	04/08/2022			Bond Future	11.1496	68.2978	11.0725	68.6982	(0.691)	0.0000	0.0000	19,422
2022/07/29	R209	04/08/2022	10.57	Call	Bond Future	0.9000	0.0009	34.0800	0.0341	3686.667	0	0	0
2022/07/29	R209	04/08/2022	10.59	Call	Bond Future	1.1900	0.0012	39.8300	0.0398	3247.059	0	0	0
2022/07/29	R209	04/08/2022	10.59	Put	Bond Future	2,990.1000	2.9901	2,628.2500	2.6282	(12.102)	0	0	0
2022/07/29	R209	03/11/2022	12.00	Call	Bond Future	4,050.4100	4.0504	4,550.9800	4.5510	12.359	0	0	0
2022/07/29	R209	03/11/2022	12.00	Put	Bond Future	629.4900	0.6295	724.1400	0.7241	15.036	0	0	8,000
2022/07/29	R209	03/11/2022	11.03	Call	Bond Future	1,128.7200	1.1287	1,498.1900	1.4982	32.734	0	0	0
2022/07/29	R209	03/11/2022	11.03	Put	Bond Future	2,516.8800	2.5169	2,480.4300	2.4804	(1.448)	0	0	0
2022/07/29	R209	03/11/2022	10.50	Put	Bond Future	4,637.4700	4.6375	4,390.9800	4.3910	(5.315)	0	0	0
2022/07/29	R209	03/11/2022	9.25	Call	Bond Future	8.9700	0.0090	16.5600	0.0166	84.615	0	0	6,000
2022/07/29	R209	03/11/2022	9.25	Put	Bond Future	11,675.6200	11.6756	11,277.2900	11.2773	(3.412)	0	0	0
2022/07/29	R209	03/11/2022	9.50	Call	Bond Future	22.6700	0.0227	38.7200	0.0387	70.798	0	0	0
2022/07/29	R209	03/11/2022	9.50	Put	Bond Future	10,119.8100	10.1198	9,729.9400	9.7299	(3.853)	0	0	0
2022/07/29	R209	03/11/2022			Bond Future	11.2996	66.2199	11.2200	66.6258	(0.705)	0.0000	0.0000	9,816

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2022/07/29	R209	03/11/2022	11.02	Call	Bond Future	1,108.1800	1.1082	1,474.7600	1.4748	33.079	0	0	0
2022/07/29	R209	03/11/2022	11.02	Put	Bond Future	2,548.6200	2.5486	2,509.2800	2.5093	(1.544)	0	0	0
2022/07/29	R209	03/11/2022	11.50	Call	Bond Future	2,331.0800	2.3311	2,809.6200	2.8096	20.529	0	0	0
2022/07/29	R209	03/11/2022	11.50	Put	Bond Future	1,325.6500	1.3256	1,398.2700	1.3983	5.478	0	0	0
2022/07/29	R209	03/11/2022	10.50	Call	Bond Future	397.9600	0.3980	557.3900	0.5574	40.062	0	0	0
2022/07/29	R209	03/11/2022	11.00	Call	Bond Future	1,068.0400	1.0680	1,428.5300	1.4285	33.752	0	0	0
2022/07/29	R209	03/11/2022	11.00	Put	Bond Future	2,613.2000	2.6132	2,567.7700	2.5678	(1.738)	0	0	10,000
2022/07/29	R209	03/11/2022	11.01	Call	Bond Future	1,088.0000	1.0880	1,451.5500	1.4516	33.415	0	0	0
2022/07/29	R209	03/11/2022	11.01	Put	Bond Future	2,580.7700	2.5808	2,538.4000	2.5384	(1.642)	0	0	0
2022/07/29	R209	03/11/2022	10.00	Call	Bond Future	111.3100	0.1113	165.7600	0.1658	48.917	0	0	8,000
2022/07/29	R209	03/11/2022	10.00	Put	Bond Future	7,198.1800	7.1982	6,846.7100	6.8467	(4.883)	0	0	6,000
2022/07/29	R209	02/02/2023	10.80	Put	Bond Future	4,424.1500	4.4242	4,319.8700	4.3199	(2.357)	0	0	0
2022/07/29	R209	02/02/2023	10.78	Call	Bond Future	1,176.8000	1.1768	1,478.1100	1.4781	25.604	0	0	0
2022/07/29	R209	02/02/2023	10.79	Call	Bond Future	1,191.9500	1.1919	1,496.8500	1.4969	25.580	0	0	0
2022/07/29	R209	02/02/2023			Bond Future	11.4237	67.4419	11.3413	67.8545	(0.721)	0.0000	0.0000	2,066
2022/07/29	R209	02/02/2023	10.80	Call	Bond Future	1,207.2300	1.2072	1,515.5400	1.5155	25.539	0	0	0
2022/07/29	R209	02/02/2023	10.78	Put	Bond Future	4,500.5100	4.5005	4,389.2300	4.3892	(2.473)	0	0	0
2022/07/29	R209	02/02/2023	10.79	Put	Bond Future	4,462.2300	4.4622	4,354.5400	4.3545	(2.413)	0	0	0
2022/07/29	R209	04/05/2023	11.09	Call	Bond Future	2,056.3400	2.0563	2,476.9400	2.4769	20.454	0	0	0
2022/07/29	R209	04/05/2023	11.09	Put	Bond Future	4,355.2800	4.3553	4,355.8800	4.3559	0.014	0	0	0
2022/07/29	R209	04/05/2023	11.10	Call	Bond Future	2,074.9600	2.0750	2,499.4000	2.4994	20.455	0	0	0
2022/07/29	R209	04/05/2023	11.10	Put	Bond Future	4,322.4700	4.3225	4,326.9100	4.3269	0.103	0	0	0
2022/07/29	R209	04/05/2023			Bond Future	11.5478	65.5626	11.4625	65.9826	(0.739)	0.0000	0.0000	0
2022/07/29	R209	04/05/2023	11.11	Call	Bond Future	2,093.4500	2.0934	2,521.9600	2.5220	20.469	0	0	0
2022/07/29	R209	04/05/2023	11.11	Put	Bond Future	4,289.6000	4.2896	4,298.1100	4.2981	0.198	0	0	0
2022/07/29	R209	03/08/2023	11.95	Put	Bond Future	2,778.8300	2.7788	3,065.7100	3.0657	10.324	0	0	0
2022/07/29	R209	03/08/2023	11.93	Call	Bond Future	4,082.0500	4.0820	4,793.7300	4.7937	17.434	0	0	0
2022/07/29	R209	03/08/2023	11.94	Call	Bond Future	4,108.9400	4.1089	4,822.2300	4.8222	17.359	0	0	0
2022/07/29	R209	03/08/2023			Bond Future	11.6644	66.8524	11.5761	67.2804	(0.757)	0.0000	0.0000	0
2022/07/29	R209	03/08/2023	11.95	Call	Bond Future	4,135.6200	4.1356	4,850.5100	4.8505	17.286	0	0	0
2022/07/29	R209	03/08/2023	11.93	Put	Bond Future	2,818.9800	2.8190	3,102.6500	3.1026	10.063	0	0	0
2022/07/29	R209	03/08/2023	11.94	Put	Bond Future	2,798.9800	2.7990	3,084.2600	3.0843	10.192	0	0	0
2022/07/29	R210	04/08/2022			Bond Future	223.5445	223.5445	224.2706	224.2706	0.325	0.0000	0.0000	439
2022/07/29	R210	03/11/2022			Bond Future	224.0989	224.0989	224.8339	224.8339	0.328	0.0000	0.0000	732
2022/07/29	R210	02/02/2023			Bond Future	228.2828	228.2828	229.0286	229.0286	0.327	0.0000	0.0000	300
2022/07/29	R210	04/05/2023			Bond Future	229.5419	229.5419	230.3006	230.3006	0.330	0.0000	0.0000	0
2022/07/29	R210	03/08/2023			Bond Future	234.1001	234.1001	234.8731	234.8731	0.330	0.0000	0.0000	0
2022/07/29	R213	04/08/2022	9.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/29	R213	04/08/2022	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/29	R213	04/08/2022	9.90	Put	Bond Future	4,082.4900	4.0825	3,737.6600	3.7377	(8.447)	0	0	0
2022/07/29	R213	04/08/2022			Bond Future	10.7325	82.5300	10.6601	82.8748	(0.675)	0.0000	0.0000	27,866
2022/07/29	R213	04/08/2022	9.88	Put	Bond Future	4,183.8400	4.1838	3,839.0100	3.8390	(8.242)	0	0	0
2022/07/29	R213	04/08/2022	9.89	Put	Bond Future	4,133.1400	4.1331	3,788.3100	3.7883	(8.343)	0	0	0
2022/07/29	R213	04/08/2022	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/29	R213	03/11/2022	10.38	Call	Bond Future	720.2600	0.7203	864.3300	0.8643	20.002	0	0	0
2022/07/29	R213	03/11/2022	10.38	Put	Bond Future	3,237.3300	3.2373	3,032.1700	3.0322	(6.337)	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
2022/07/29	R213	03/11/2022	10.39	Call	Bond Future	732.4900	0.7325	879.5700	0.8796	20.079	0	0	0
2022/07/29	R213	03/11/2022	10.39	Put	Bond Future	3,201.5200	3.2015	2,999.3700	2.9994	(6.314)	0	0	0
2022/07/29	R213	03/11/2022	10.37	Call	Bond Future	708.1900	0.7082	849.2500	0.8492	19.918	0	0	0
2022/07/29	R213	03/11/2022	10.37	Put	Bond Future	3,273.3400	3.2733	3,065.1700	3.0652	(6.360)	0	0	200
2022/07/29	R213	03/11/2022	9.19	Call	Bond Future	52.5200	0.0525	69.9400	0.0699	33.168	0	0	476
2022/07/29	R213	03/11/2022	9.19	Put	Bond Future	8,553.8600	8.5539	8,222.0500	8.2221	(3.879)	0	0	0
2022/07/29	R213	03/11/2022			Bond Future	10.9143	80.2790	10.8389	80.6282	(0.691)	0.0000	0.0000	31,658
2022/07/29	R213	03/11/2022	10.40	Call	Bond Future	745.0200	0.7450	895.0000	0.8950	20.131	0	0	0
2022/07/29	R213	03/11/2022	10.40	Put	Bond Future	3,166.0400	3.1660	2,966.7900	2.9668	(6.293)	0	0	0
2022/07/29	R213	03/11/2022	9.98	Call	Bond Future	347.9200	0.3479	395.1700	0.3952	13.581	0	0	0
2022/07/29	R213	03/11/2022	9.98	Put	Bond Future	4,816.6800	4.8167	4,514.7000	4.5147	(6.269)	0	0	200
2022/07/29	R213	03/11/2022	10.19	Call	Bond Future	516.4500	0.5165	607.8400	0.6078	17.696	0	0	0
2022/07/29	R213	03/11/2022	10.19	Put	Bond Future	3,953.2300	3.9532	3,695.3900	3.6954	(6.522)	0	0	476
2022/07/29	R213	03/11/2022	9.13	Call	Bond Future	44.2400	0.0442	60.3000	0.0603	36.302	0	0	200
2022/07/29	R213	03/11/2022	9.13	Put	Bond Future	8,861.8500	8.8618	8,528.6800	8.5287	(3.760)	0	0	0
2022/07/29	R213	03/11/2022	9.84	Call	Bond Future	263.1700	0.2632	299.6900	0.2997	13.877	0	0	0
2022/07/29	R213	03/11/2022	9.84	Put	Bond Future	5,429.0800	5.4291	5,116.3700	5.1164	(5.760)	0	0	476
2022/07/29	R213	02/02/2023	10.43	Put	Bond Future	4,094.9100	4.0949	3,912.6100	3.9126	(4.452)	0	0	0
2022/07/29	R213	02/02/2023	12.20	Call	Bond Future	5,584.5900	5.5846	6,090.5300	6.0905	9.060	0	0	0
2022/07/29	R213	02/02/2023	12.20	Put	Bond Future	699.8300	0.6998	851.1600	0.8512	21.624	0	0	912
2022/07/29	R213	02/02/2023	10.22	Put	Bond Future	4,839.1000	4.8391	4,597.6100	4.5976	(4.990)	0	0	0
2022/07/29	R213	02/02/2023	10.23	Call	Bond Future	918.9200	0.9189	1,034.8200	1.0348	12.613	0	0	0
2022/07/29	R213	02/02/2023	10.35	Call	Bond Future	1,058.5600	1.0586	1,207.6500	1.2077	14.084	0	0	0
2022/07/29	R213	02/02/2023	10.35	Put	Bond Future	4,370.8500	4.3708	4,165.3300	4.1653	(4.702)	0	0	476
2022/07/29	R213	02/02/2023	10.01	Call	Bond Future	700.3300	0.7003	762.7600	0.7628	8.914	0	0	0
2022/07/29	R213	02/02/2023			Bond Future	11.0678	81.7590	10.9891	82.1136	(0.711)	0.0000	0.0000	0
2022/07/29	R213	02/02/2023	10.43	Call	Bond Future	1,160.5000	1.1605	1,332.8100	1.3328	14.848	0	0	912
2022/07/29	R213	02/02/2023	10.22	Call	Bond Future	908.0100	0.9080	1,021.1300	1.0211	12.458	0	0	0
2022/07/29	R213	02/02/2023	10.23	Put	Bond Future	4,802.2000	4.8022	4,563.4900	4.5635	(4.971)	0	0	0
2022/07/29	R213	02/02/2023	9.16	Call	Bond Future	185.8600	0.1859	231.1200	0.2311	24.352	0	0	476
2022/07/29	R213	02/02/2023	9.16	Put	Bond Future	9,390.3000	9.3903	9,080.9500	9.0810	(3.294)	0	0	0
2022/07/29	R213	02/02/2023	10.01	Put	Bond Future	5,643.6100	5.6436	5,351.4300	5.3514	(5.177)	0	0	476
2022/07/29	R213	02/02/2023	10.21	Call	Bond Future	897.0100	0.8970	1,007.7600	1.0078	12.347	0	0	0
2022/07/29	R213	02/02/2023	10.21	Put	Bond Future	4,875.9500	4.8760	4,632.0900	4.6321	(5.001)	0	0	0
2022/07/29	R213	04/05/2023	10.75	Call	Bond Future	1,842.9900	1.8430	2,150.1400	2.1501	16.666	0	0	0
2022/07/29	R213	04/05/2023	10.75	Put	Bond Future	3,917.4200	3.9174	3,863.7000	3.8637	(1.371)	0	0	0
2022/07/29	R213	04/05/2023			Bond Future	11.2159	79.7501	11.1338	80.1110	(0.733)	0.0000	0.0000	0
2022/07/29	R213	04/05/2023	10.74	Call	Bond Future	1,827.0100	1.8270	2,131.1500	2.1312	16.647	0	0	0
2022/07/29	R213	04/05/2023	10.74	Put	Bond Future	3,946.7300	3.9467	3,890.0000	3.8900	(1.437)	0	0	0
2022/07/29	R213	04/05/2023	10.73	Call	Bond Future	1,811.4100	1.8114	2,112.2600	2.1123	16.609	0	0	0
2022/07/29	R213	04/05/2023	10.73	Put	Bond Future	3,976.4400	3.9764	3,916.4200	3.9164	(1.509)	0	0	0
2022/07/29	R213	03/08/2023	11.62	Put	Bond Future	2,505.4100	2.5054	2,753.4100	2.7534	9.899	0	0	0
2022/07/29	R213	03/08/2023	11.63	Call	Bond Future	3,632.3000	3.6323	4,249.5800	4.2496	16.994	0	0	0
2022/07/29	R213	03/08/2023			Bond Future	11.3591	81.3179	11.2731	81.6856	(0.757)	0.0000	0.0000	0
2022/07/29	R213	03/08/2023	11.62	Call	Bond Future	3,608.0800	3.6081	4,223.7800	4.2238	17.064	0	0	0
2022/07/29	R213	03/08/2023	11.63	Put	Bond Future	2,487.7700	2.4878	2,737.3500	2.7374	10.032	0	0	0
2022/07/29	R213	03/08/2023	11.61	Call	Bond Future	3,583.9200	3.5839	4,198.0300	4.1980	17.135	0	0	0
2022/07/29	R213	03/08/2023	11.61	Put	Bond Future	2,523.1500	2.5231	2,769.5600	2.7696	9.766	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
2022/07/29	R214	04/08/2022	10.98	Put	Bond Future	1,759.3900	1.7594	1,528.7100	1.5287	(13.111)	0	0	0
2022/07/29	R214	04/08/2022	10.99	Call	Bond Future	30.8800	0.0309	227.4800	0.2275	636.658	0	0	0
2022/07/29	R214	04/08/2022			Bond Future	11.2937	65.9504	11.2168	66.3683	(0.681)	0.0000	0.0000	74,916
2022/07/29	R214	04/08/2022	10.97	Call	Bond Future	24.9800	0.0250	203.0800	0.2031	712.970	0	0	0
2022/07/29	R214	04/08/2022	10.97	Put	Bond Future	1,812.9900	1.8130	1,573.1900	1.5732	(13.227)	0	0	0
2022/07/29	R214	04/08/2022	10.98	Call	Bond Future	27.7900	0.0278	215.0100	0.2150	673.696	0	0	0
2022/07/29	R214	04/08/2022	10.99	Put	Bond Future	1,706.1300	1.7061	1,484.8300	1.4848	(12.971)	0	0	0
2022/07/29	R214	03/11/2022	11.34	Call	Bond Future	1,605.3300	1.6053	2,015.1300	2.0151	25.527	0	0	0
2022/07/29	R214	03/11/2022	11.36	Put	Bond Future	2,057.9000	2.0579	2,049.1400	2.0491	(0.426)	0	0	0
2022/07/29	R214	03/11/2022			Bond Future	11.4353	63.6931	11.3558	64.1167	(0.695)	0.0000	0.0000	3,675
2022/07/29	R214	03/11/2022	11.34	Put	Bond Future	2,113.6800	2.1137	2,099.8400	2.0998	(0.655)	0	0	0
2022/07/29	R214	03/11/2022	11.35	Call	Bond Future	1,630.8700	1.6309	2,043.3500	2.0434	25.292	0	0	0
2022/07/29	R214	03/11/2022	11.35	Put	Bond Future	2,085.5900	2.0856	2,074.4300	2.0744	(0.535)	0	0	0
2022/07/29	R214	03/11/2022	11.36	Call	Bond Future	1,656.7500	1.6568	2,071.6300	2.0716	25.042	0	0	0
2022/07/29	R214	02/02/2023	11.07	Call	Bond Future	1,486.9200	1.4869	1,924.5500	1.9246	29.432	0	0	0
2022/07/29	R214	02/02/2023	11.07	Put	Bond Future	4,099.5800	4.0996	4,106.6700	4.1067	0.173	0	0	0
2022/07/29	R214	02/02/2023	11.08	Call	Bond Future	1,505.0900	1.5051	1,947.2100	1.9472	29.375	0	0	0
2022/07/29	R214	02/02/2023	11.08	Put	Bond Future	4,062.2300	4.0622	4,073.8100	4.0738	0.285	0	0	0
2022/07/29	R214	02/02/2023			Bond Future	11.5555	64.8675	11.4733	65.2980	(0.711)	0.0000	0.0000	65,489
2022/07/29	R214	02/02/2023	11.09	Call	Bond Future	1,523.4000	1.5234	1,970.0100	1.9700	29.317	0	0	0
2022/07/29	R214	02/02/2023	11.09	Put	Bond Future	4,025.0800	4.0251	4,041.1500	4.0412	0.399	0	0	0
2022/07/29	R214	04/05/2023	11.36	Call	Bond Future	2,459.2000	2.4592	2,949.6400	2.9496	19.943	0	0	0
2022/07/29	R214	04/05/2023	11.36	Put	Bond Future	4,078.0000	4.0780	4,130.1000	4.1301	1.278	0	0	0
2022/07/29	R214	04/05/2023	11.37	Call	Bond Future	2,482.3500	2.4824	2,974.7400	2.9747	19.836	0	0	0
2022/07/29	R214	04/05/2023	11.37	Put	Bond Future	4,047.7600	4.0478	4,101.8100	4.1018	1.335	0	0	0
2022/07/29	R214	04/05/2023			Bond Future	11.6692	62.7940	11.5842	63.2324	(0.728)	0.0000	0.0000	0
2022/07/29	R214	04/05/2023	11.38	Call	Bond Future	2,505.6100	2.5056	2,999.7200	2.9997	19.720	0	0	0
2022/07/29	R214	04/05/2023	11.38	Put	Bond Future	4,017.7000	4.0177	4,073.4700	4.0735	1.388	0	0	0
2022/07/29	R214	03/08/2023	12.14	Call	Bond Future	4,556.0400	4.5560	5,374.6100	5.3746	17.967	0	0	0
2022/07/29	R214	03/08/2023	12.14	Put	Bond Future	2,765.2600	2.7653	3,137.1300	3.1371	13.448	0	0	0
2022/07/29	R214	03/08/2023	12.15	Call	Bond Future	4,585.1300	4.5851	5,404.2800	5.4043	17.865	0	0	0
2022/07/29	R214	03/08/2023	12.15	Put	Bond Future	2,746.1200	2.7461	3,118.5700	3.1186	13.563	0	0	0
2022/07/29	R214	03/08/2023			Bond Future	11.7774	64.0290	11.6896	64.4757	(0.746)	0.0000	0.0000	0
2022/07/29	R214	03/08/2023	12.16	Call	Bond Future	4,614.2900	4.6143	5,434.2300	5.4342	17.770	0	0	0
2022/07/29	R214	03/08/2023	12.16	Put	Bond Future	2,727.1200	2.7271	3,100.3600	3.1004	13.686	0	0	0
2022/07/29	R248	04/08/2022	10.20	Call	Bond Future	0.0000	0.0000	0.1300	0.0001	100.000	0	0	1,700
2022/07/29	R248	04/08/2022	10.99	Call	Bond Future	22.5500	0.0225	247.4800	0.2475	997.472	0	0	0
2022/07/29	R248	04/08/2022	10.99	Put	Bond Future	2,399.5600	2.3996	2,000.5300	2.0005	(16.629)	0	0	0
2022/07/29	R248	04/08/2022	11.30	Call	Bond Future	447.3500	0.4473	1,053.7600	1.0538	135.556	0	0	1,600
2022/07/29	R248	04/08/2022	11.30	Put	Bond Future	675.7200	0.6757	658.1700	0.6582	(2.597)	0	0	0
2022/07/29	R248	04/08/2022	10.40	Put	Bond Future	6,759.6400	6.7596	6,137.3400	6.1373	(9.206)	0	0	0
2022/07/29	R248	04/08/2022	10.98	Call	Bond Future	20.1200	0.0201	233.4400	0.2334	1060.239	0	0	0
2022/07/29	R248	04/08/2022	10.98	Put	Bond Future	2,468.1400	2.4681	2,057.5000	2.0575	(16.638)	0	0	0
2022/07/29	R248	04/08/2022			Bond Future	11.3338	82.4282	11.2418	83.0522	(0.812)	0.0000	0.0000	95,465
2022/07/29	R248	04/08/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/29	R248	04/08/2022	9.70	Put	Bond Future	12,513.2700	12.5133	11,889.3100	11.8893	(4.986)	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
2022/07/29	R248	04/08/2022	10.20	Put	Bond Future	8,338.9900	8.3390	7,715.1600	7.7152	(7.481)	0	0	0
2022/07/29	R248	04/08/2022	10.30	Call	Bond Future	0.0000	0.0000	0.5000	0.0005	100.000	0	0	1,200
2022/07/29	R248	04/08/2022	10.30	Put	Bond Future	7,543.1100	7.5431	6,919.6500	6.9197	(8.265)	0	0	0
2022/07/29	R248	04/08/2022	11.00	Call	Bond Future	25.2500	0.0252	262.1600	0.2622	938.257	0	0	1,200
2022/07/29	R248	04/08/2022	11.00	Put	Bond Future	2,331.3500	2.3313	1,944.3000	1.9443	(16.602)	0	0	50
2022/07/29	R248	04/08/2022	10.40	Call	Bond Future	0.0000	0.0000	1.6600	0.0017	100.000	0	0	0
2022/07/29	R248	04/08/2022	10.90	Call	Bond Future	7.6900	0.0077	142.0700	0.1421	1747.464	0	0	100
2022/07/29	R248	04/08/2022	10.90	Put	Bond Future	3,027.7400	3.0277	2,538.1600	2.5382	(16.170)	0	0	0
2022/07/29	R248	03/11/2022	11.32	Call	Bond Future	1,796.6300	1.7966	2,369.4100	2.3694	31.881	0	0	0
2022/07/29	R248	03/11/2022	11.20	Call	Bond Future	1,455.8200	1.4558	1,979.7800	1.9798	35.991	0	0	1,650
2022/07/29	R248	03/11/2022	11.20	Put	Bond Future	3,317.4300	3.3174	3,208.7200	3.2087	(3.277)	0	0	0
2022/07/29	R248	03/11/2022	11.30	Put	Bond Future	2,916.9700	2.9170	2,849.0600	2.8491	(2.328)	0	0	0
2022/07/29	R248	03/11/2022	11.31	Put	Bond Future	2,879.1200	2.8791	2,815.1600	2.8152	(2.222)	0	0	0
2022/07/29	R248	03/11/2022			Bond Future	11.4767	79.2903	11.3814	79.9229	(0.831)	0.0000	0.0000	248,128
2022/07/29	R248	03/11/2022	11.32	Put	Bond Future	2,841.4800	2.8415	2,781.5900	2.7816	(2.108)	0	0	0
2022/07/29	R248	03/11/2022	11.90	Call	Bond Future	3,971.0100	3.9710	4,680.2400	4.6802	17.860	0	0	1,650
2022/07/29	R248	03/11/2022	11.90	Put	Bond Future	1,267.8800	1.2679	1,344.4400	1.3444	6.038	0	0	0
2022/07/29	R248	03/11/2022	11.30	Call	Bond Future	1,737.0200	1.7370	2,301.7800	2.3018	32.513	0	0	0
2022/07/29	R248	03/11/2022	11.31	Call	Bond Future	1,766.7700	1.7668	2,335.4800	2.3355	32.189	0	0	0
2022/07/29	R248	02/02/2023	11.08	Call	Bond Future	1,744.4900	1.7445	2,365.6500	2.3656	35.607	0	0	0
2022/07/29	R248	02/02/2023	11.08	Put	Bond Future	5,228.5400	5.2285	5,206.4200	5.2064	(0.423)	0	0	0
2022/07/29	R248	02/02/2023			Bond Future	11.5984	80.7524	11.4996	81.3957	(0.852)	0.0000	0.0000	0
2022/07/29	R248	02/02/2023	11.07	Call	Bond Future	1,722.6400	1.7226	2,337.7000	2.3377	35.705	0	0	0
2022/07/29	R248	02/02/2023	11.07	Put	Bond Future	5,276.5900	5.2766	5,248.3700	5.2484	(0.535)	0	0	0
2022/07/29	R248	02/02/2023	11.06	Call	Bond Future	1,700.9700	1.7010	2,309.9100	2.3099	35.800	0	0	0
2022/07/29	R248	02/02/2023	11.06	Put	Bond Future	5,324.9400	5.3249	5,290.6000	5.2906	(0.645)	0	0	0
2022/07/29	R248	04/05/2023	11.35	Call	Bond Future	2,856.0700	2.8561	3,581.1300	3.5811	25.387	0	0	0
2022/07/29	R248	04/05/2023	11.35	Put	Bond Future	5,227.8400	5.2278	5,297.8700	5.2979	1.340	0	0	0
2022/07/29	R248	04/05/2023			Bond Future	11.7134	77.8375	11.6111	78.4925	(0.874)	0.0000	0.0000	0
2022/07/29	R248	04/05/2023	11.34	Call	Bond Future	2,830.6000	2.8306	3,550.3800	3.5504	25.429	0	0	0
2022/07/29	R248	04/05/2023	11.34	Put	Bond Future	5,269.4600	5.2695	5,334.2100	5.3342	1.229	0	0	0
2022/07/29	R248	04/05/2023	11.33	Call	Bond Future	2,805.5300	2.8055	3,519.7400	3.5197	25.457	0	0	0
2022/07/29	R248	04/05/2023	11.33	Put	Bond Future	5,311.5700	5.3116	5,370.7500	5.3708	1.114	0	0	0
2022/07/29	R248	03/08/2023	12.11	Call	Bond Future	5,348.8700	5.3489	6,489.1500	6.4891	21.318	0	0	0
2022/07/29	R248	03/08/2023	12.11	Put	Bond Future	3,593.7200	3.5937	4,066.4400	4.0664	13.154	0	0	0
2022/07/29	R248	03/08/2023			Bond Future	11.8232	79.3686	11.7171	80.0362	(0.897)	0.0000	0.0000	0
2022/07/29	R248	03/08/2023	12.10	Call	Bond Future	5,313.7400	5.3137	6,453.0200	6.4530	21.440	0	0	0
2022/07/29	R248	03/08/2023	12.10	Put	Bond Future	3,618.5600	3.6186	4,090.2800	4.0903	13.036	0	0	0
2022/07/29	R248	03/08/2023	12.09	Call	Bond Future	5,278.6800	5.2787	6,416.6400	6.4166	21.558	0	0	0
2022/07/29	R248	03/08/2023	12.09	Put	Bond Future	3,643.5600	3.6436	4,113.9600	4.1140	12.910	0	0	0

Total

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