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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/08/2022 TO 04/08/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/04	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/04	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/04	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/04	2025	04/08/2022		Bond Future	163.1874	163.1874	163.3048	163.3048	0.072	0.0000	0.0000	0
2022/08/04	2025	03/11/2022		Bond Future	165.7684	165.7684	166.0032	166.0032	0.142	0.0000	0.0000	7,789
2022/08/04	2025	02/02/2023		Bond Future	167.0481	167.0481	167.2841	167.2841	0.141	0.0000	0.0000	1,918
2022/08/04	2025	04/05/2023		Bond Future	170.1719	170.1719	170.4108	170.4108	0.140	0.0000	0.0000	0
2022/08/04	2025	03/08/2023		Bond Future	171.9456	171.9456	172.1872	172.1872	0.141	0.0000	0.0000	0
2022/08/04	2029	04/08/2022		Bond Future	119.5584	119.5584	120.4003	120.4003	0.704	0.0000	0.0000	0
2022/08/04	2029	03/11/2022		Bond Future	120.1912	120.1912	121.2304	121.2304	0.865	0.0000	0.0000	1,729

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2022/08/04	2029	02/02/2023			Bond Future	122.3520		123.4075		0.863	0.0000	0.0000	728
2022/08/04	2029	04/05/2023			Bond Future	123.3415		124.4157		0.871	0.0000	0.0000	0
2022/08/04	2029	03/08/2023			Bond Future	125.9056		127.0004		0.870	0.0000	0.0000	0
2022/08/04	2030	04/08/2022	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	2030	04/08/2022	9.56	Put	Bond Future	3,729.2800	3.7293	3,353.8900	3.3539	(10.066)	0	0	0
2022/08/04	2030	04/08/2022	10.95	Call	Bond Future	2,869.0100	2.8690	3,244.4000	3.2444	13.084	0	0	0
2022/08/04	2030	04/08/2022	10.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	2030	04/08/2022			Bond Future	10.3293	88.2860	10.2500	88.6614	(0.768)	0.0000	0.0000	0
2022/08/04	2030	04/08/2022	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	2030	04/08/2022	8.30	Put	Bond Future	10,281.1400	10.2811	9,905.7500	9.9058	(3.651)	0	0	0
2022/08/04	2030	04/08/2022	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	2030	04/08/2022	9.05	Put	Bond Future	6,312.6400	6.3126	5,937.2500	5.9373	(5.947)	0	0	0
2022/08/04	2030	04/08/2022	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	2030	04/08/2022	9.54	Put	Bond Future	3,828.8900	3.8289	3,453.5000	3.4535	(9.804)	0	0	0
2022/08/04	2030	04/08/2022	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	2030	04/08/2022	9.55	Put	Bond Future	3,779.0700	3.7791	3,403.6800	3.4037	(9.933)	0	0	0
2022/08/04	2030	03/11/2022	10.10	Call	Bond Future	893.0400	0.8930	1,099.3600	1.0994	23.103	0	0	0
2022/08/04	2030	03/11/2022	10.10	Put	Bond Future	2,789.4400	2.7894	2,399.3100	2.3993	(13.986)	0	0	0
2022/08/04	2030	03/11/2022	10.20	Put	Bond Future	2,489.3000	2.4893	2,124.4800	2.1245	(14.656)	0	0	0
2022/08/04	2030	03/11/2022	9.70	Call	Bond Future	413.1500	0.4131	530.5300	0.5305	28.411	0	0	500
2022/08/04	2030	03/11/2022	9.70	Put	Bond Future	4,214.6500	4.2146	3,735.5800	3.7356	(11.367)	0	0	0
2022/08/04	2030	03/11/2022			Bond Future	10.5091	89.6606	10.3792	90.2571	(1.236)	0.0000	0.0000	67,427
2022/08/04	2030	03/11/2022	10.20	Call	Bond Future	1,061.2800	1.0613	1,292.9100	1.2929	21.826	0	0	500
2022/08/04	2030	03/11/2022	11.57	Call	Bond Future	5,067.9100	5.0679	5,577.4400	5.5774	10.054	0	0	0
2022/08/04	2030	03/11/2022	11.57	Put	Bond Future	382.7000	0.3827	295.7800	0.2958	(22.712)	0	0	500
2022/08/04	2030	03/11/2022	10.08	Call	Bond Future	861.6200	0.8616	1,062.9600	1.0630	23.368	0	0	0
2022/08/04	2030	03/11/2022	10.08	Put	Bond Future	2,852.0700	2.8521	2,456.9600	2.4570	(13.853)	0	0	0
2022/08/04	2030	03/11/2022	10.09	Call	Bond Future	877.2400	0.8772	1,081.0700	1.0811	23.235	0	0	0
2022/08/04	2030	03/11/2022	10.09	Put	Bond Future	2,820.6500	2.8206	2,428.0300	2.4280	(13.919)	0	0	0
2022/08/04	2030	02/02/2023	11.16	Put	Bond Future	1,502.7500	1.5028	1,296.2500	1.2963	(13.741)	0	0	388
2022/08/04	2030	02/02/2023	11.35	Call	Bond Future	4,212.5700	4.2126	4,638.5700	4.6386	10.113	0	0	5,000
2022/08/04	2030	02/02/2023	11.35	Put	Bond Future	1,259.8200	1.2598	1,080.4800	1.0805	(14.235)	0	0	0
2022/08/04	2030	02/02/2023	9.99	Call	Bond Future	1,081.4300	1.0814	1,273.8300	1.2738	17.791	0	0	0
2022/08/04	2030	02/02/2023	10.00	Call	Bond Future	1,095.3700	1.0954	1,289.5100	1.2895	17.724	0	0	0
2022/08/04	2030	02/02/2023	10.01	Put	Bond Future	4,089.4800	4.0895	3,680.0300	3.6800	(10.012)	0	0	0
2022/08/04	2030	02/02/2023	9.80	Call	Bond Future	839.9600	0.8400	1,000.4100	1.0004	19.102	0	0	0
2022/08/04	2030	02/02/2023	9.94	Put	Bond Future	4,318.0800	4.3181	3,896.5200	3.8965	(9.763)	0	0	102
2022/08/04	2030	02/02/2023	9.20	Call	Bond Future	385.1400	0.3851	470.3600	0.4704	22.127	0	0	0
2022/08/04	2030	02/02/2023	9.20	Put	Bond Future	7,209.3300	7.2093	6,689.2100	6.6892	(7.215)	0	0	0
2022/08/04	2030	02/02/2023	9.66	Call	Bond Future	701.2500	0.7013	840.8200	0.8408	19.903	0	0	0
2022/08/04	2030	02/02/2023	9.66	Put	Bond Future	5,317.5300	5.3175	4,851.7600	4.8518	(8.759)	0	0	102
2022/08/04	2030	02/02/2023	8.81	Put	Bond Future	8,970.9600	8.9710	8,418.8100	8.4188	(6.155)	0	0	0
2022/08/04	2030	02/02/2023	9.04	Call	Bond Future	308.7400	0.3087	379.3700	0.3794	22.877	0	0	0
2022/08/04	2030	02/02/2023	9.04	Put	Bond Future	7,916.5600	7.9166	7,381.8500	7.3818	(6.754)	0	0	0
2022/08/04	2030	02/02/2023	9.08	Put	Bond Future	7,737.6200	7.7376	7,206.3600	7.2064	(6.866)	0	0	0
2022/08/04	2030	02/02/2023			Bond Future	10.6686	87.2452	10.5325	87.8506	(1.275)	0.0000	0.0000	5,200
2022/08/04	2030	02/02/2023	11.55	Call	Bond Future	4,840.2100	4.8402	5,291.7800	5.2918	9.330	0	0	5,000

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2022/08/04	2030	02/02/2023	11.55	Put	Bond Future	1,045.0600	1.0451	891.2900	0.8913	(14.714)	0	0	0
2022/08/04	2030	02/02/2023	11.12	Call	Bond Future	3,529.7500	3.5298	3,922.5100	3.9225	11.127	0	0	0
2022/08/04	2030	02/02/2023	11.12	Put	Bond Future	1,559.2300	1.5592	1,346.6500	1.3466	(13.634)	0	0	0
2022/08/04	2030	02/02/2023	11.16	Call	Bond Future	3,645.1400	3.6451	4,043.9800	4.0440	10.942	0	0	0
2022/08/04	2030	02/02/2023	9.99	Put	Bond Future	4,153.9800	4.1540	3,741.0400	3.7410	(9.941)	0	0	0
2022/08/04	2030	02/02/2023	10.00	Put	Bond Future	4,121.6600	4.1217	3,710.4600	3.7105	(9.977)	0	0	0
2022/08/04	2030	02/02/2023	10.01	Call	Bond Future	1,109.4300	1.1094	1,305.3200	1.3053	17.657	0	0	0
2022/08/04	2030	02/02/2023	9.80	Put	Bond Future	4,797.2800	4.7973	4,352.3900	4.3524	(9.274)	0	0	0
2022/08/04	2030	02/02/2023	9.83	Call	Bond Future	875.2100	0.8752	1,040.5500	1.0406	18.891	0	0	388
2022/08/04	2030	02/02/2023	9.83	Put	Bond Future	4,692.1000	4.6921	4,252.1000	4.2521	(9.377)	0	0	0
2022/08/04	2030	02/02/2023	9.94	Call	Bond Future	1,013.7500	1.0138	1,197.5300	1.1975	18.129	0	0	0
2022/08/04	2030	02/02/2023	9.79	Call	Bond Future	828.3600	0.8284	987.2000	0.9872	19.175	0	0	0
2022/08/04	2030	02/02/2023	9.79	Put	Bond Future	4,832.5500	4.8325	4,386.0500	4.3861	(9.239)	0	0	0
2022/08/04	2030	02/02/2023	8.81	Call	Bond Future	222.2200	0.2222	275.4100	0.2754	23.936	0	0	102
2022/08/04	2030	02/02/2023	9.08	Call	Bond Future	326.4800	0.3265	400.5600	0.4006	22.691	0	0	388
2022/08/04	2030	04/05/2023	11.34	Call	Bond Future	4,090.6600	4.0907	4,484.8200	4.4848	9.636	0	0	0
2022/08/04	2030	04/05/2023	11.34	Put	Bond Future	1,937.6100	1.9376	1,716.1000	1.7161	(11.432)	0	0	150
2022/08/04	2030	04/05/2023	10.42	Call	Bond Future	1,951.8400	1.9518	2,211.9900	2.2120	13.328	0	0	479
2022/08/04	2030	04/05/2023	10.42	Put	Bond Future	3,733.1200	3.7331	3,377.6000	3.3776	(9.523)	0	0	0
2022/08/04	2030	04/05/2023	10.52	Call	Bond Future	2,137.7700	2.1378	2,413.4200	2.4134	12.894	0	0	0
2022/08/04	2030	04/05/2023	10.52	Put	Bond Future	3,480.3500	3.4804	3,140.3300	3.1403	(9.770)	0	0	0
2022/08/04	2030	04/05/2023	10.53	Call	Bond Future	2,157.4800	2.1575	2,434.6900	2.4347	12.849	0	0	0
2022/08/04	2030	04/05/2023	10.53	Put	Bond Future	3,456.3400	3.4563	3,117.8800	3.1179	(9.792)	0	0	0
2022/08/04	2030	04/05/2023	9.67	Call	Bond Future	933.4800	0.9335	1,087.0600	1.0871	16.452	0	0	479
2022/08/04	2030	04/05/2023	9.67	Put	Bond Future	6,094.3100	6.0943	5,632.2200	5.6322	(7.582)	0	0	0
2022/08/04	2030	04/05/2023	9.78	Call	Bond Future	1,041.0600	1.0411	1,208.2800	1.2083	16.062	0	0	388
2022/08/04	2030	04/05/2023	9.78	Put	Bond Future	5,696.1900	5.6962	5,247.7400	5.2477	(7.873)	0	0	0
2022/08/04	2030	04/05/2023	10.00	Call	Bond Future	1,285.1800	1.2852	1,481.6300	1.4816	15.286	0	0	1,080
2022/08/04	2030	04/05/2023	10.00	Put	Bond Future	4,939.3500	4.9394	4,520.1300	4.5201	(8.487)	0	0	0
2022/08/04	2030	04/05/2023	9.03	Call	Bond Future	471.1200	0.4711	559.3800	0.5594	18.734	0	0	388
2022/08/04	2030	04/05/2023	9.03	Put	Bond Future	8,644.9400	8.6449	8,117.5300	8.1175	(6.101)	0	0	0
2022/08/04	2030	04/05/2023	9.58	Put	Bond Future	6,429.4100	6.4294	5,956.6800	5.9567	(7.353)	0	0	0
2022/08/04	2030	04/05/2023			Bond Future	10.8300	88.8591	10.6871	89.4748	(1.319)	0.0000	0.0000	0
2022/08/04	2030	04/05/2023	12.57	Call	Bond Future	7,868.5700	7.8686	8,380.0300	8.3800	6.500	0	0	0
2022/08/04	2030	04/05/2023	12.57	Put	Bond Future	795.3900	0.7954	691.1800	0.6912	(13.102)	0	0	350
2022/08/04	2030	04/05/2023	11.62	Call	Bond Future	4,888.1100	4.8881	5,315.7700	5.3158	8.749	0	0	0
2022/08/04	2030	04/05/2023	11.62	Put	Bond Future	1,581.7900	1.5818	1,393.7800	1.3938	(11.886)	0	0	388
2022/08/04	2030	04/05/2023	12.04	Call	Bond Future	6,165.8500	6.1659	6,635.9500	6.6360	7.624	0	0	0
2022/08/04	2030	04/05/2023	12.04	Put	Bond Future	1,166.8100	1.1668	1,021.2400	1.0212	(12.476)	0	0	1,080
2022/08/04	2030	04/05/2023	12.50	Call	Bond Future	7,639.5800	7.6396	8,146.2900	8.1463	6.633	0	0	0
2022/08/04	2030	04/05/2023	12.50	Put	Bond Future	836.4600	0.8365	727.5000	0.7275	(13.026)	0	0	479
2022/08/04	2030	04/05/2023	10.54	Call	Bond Future	2,177.2900	2.1773	2,456.0600	2.4561	12.804	0	0	0
2022/08/04	2030	04/05/2023	10.54	Put	Bond Future	3,432.4600	3.4325	3,095.5600	3.0956	(9.815)	0	0	0
2022/08/04	2030	04/05/2023	10.65	Call	Bond Future	2,401.6500	2.4016	2,697.4600	2.6975	12.317	0	0	350
2022/08/04	2030	04/05/2023	10.65	Put	Bond Future	3,178.0200	3.1780	2,858.1600	2.8582	(10.065)	0	0	0
2022/08/04	2030	04/05/2023	9.58	Call	Bond Future	852.2000	0.8522	995.1400	0.9951	16.773	0	0	150
2022/08/04	2030	03/08/2023	12.89	Call	Bond Future	8,574.3300	8.5743	9,086.8800	9.0869	5.978	0	0	0
2022/08/04	2030	03/08/2023	12.89	Put	Bond Future	1,012.6500	1.0127	898.1500	0.8981	(11.307)	0	0	350

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2022/08/04	2030	03/08/2023	11.34	Call	Bond Future	4,098.2400		4.0982	4,475.4100	4.4754	9.203	0	0	0
2022/08/04	2030	03/08/2023	11.34	Put	Bond Future	2,545.7700		2.5458	2,295.8900	2.2959	(9.815)	0	0	0
2022/08/04	2030	03/08/2023	11.35	Call	Bond Future	4,123.5600		4.1236	4,501.9000	4.5019	9.175	0	0	0
2022/08/04	2030	03/08/2023	11.36	Put	Bond Future	2,515.3100		2.5153	2,267.7600	2.2678	(9.842)	0	0	0
2022/08/04	2030	03/08/2023	10.40	Call	Bond Future	2,059.2800		2.0593	2,314.0100	2.3140	12.370	0	0	1,012
2022/08/04	2030	03/08/2023	10.65	Call	Bond Future	2,522.4100		2.5224	2,811.3000	2.8113	11.453	0	0	350
2022/08/04	2030	03/08/2023	10.65	Put	Bond Future	3,831.0100		3.8310	3,492.8500	3.4929	(8.827)	0	0	0
2022/08/04	2030	03/08/2023			Bond Future	10.9620		86.6832	10.8118	87.3102	(1.371)	0.0000	0.0000	0
2022/08/04	2030	03/08/2023	12.59	Call	Bond Future	7,650.4800		7.6505	8,143.6200	8.1436	6.446	0	0	0
2022/08/04	2030	03/08/2023	12.59	Put	Bond Future	1,208.6800		1.2087	1,074.7700	1.0748	(11.079)	0	0	1,012
2022/08/04	2030	03/08/2023	11.35	Put	Bond Future	2,530.5000		2.5305	2,281.7900	2.2818	(9.828)	0	0	0
2022/08/04	2030	03/08/2023	11.36	Call	Bond Future	4,148.9400		4.1489	4,528.4400	4.5284	9.147	0	0	0
2022/08/04	2030	03/08/2023	10.40	Put	Bond Future	4,434.4000		4.4344	4,062.0800	4.0621	(8.396)	0	0	0
2022/08/04	2032	04/08/2022	8.97	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	2032	04/08/2022	8.97	Put	Bond Future	10,330.6700		10.3307	9,935.6500	9.9357	(3.824)	0	0	0
2022/08/04	2032	04/08/2022	9.40	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	2032	04/08/2022	9.40	Put	Bond Future	7,724.2900		7.7243	7,329.2700	7.3293	(5.114)	0	0	0
2022/08/04	2032	04/08/2022	9.72	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	2032	04/08/2022	9.72	Put	Bond Future	5,845.2200		5.8452	5,450.2000	5.4502	(6.758)	0	0	0
2022/08/04	2032	04/08/2022	10.21	Put	Bond Future	3,064.1900		3.0642	2,669.1700	2.6692	(12.891)	0	0	0
2022/08/04	2032	04/08/2022	10.22	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	2032	04/08/2022	9.80	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	2032	04/08/2022	10.20	Put	Bond Future	3,119.8100		3.1198	2,724.7900	2.7248	(12.662)	0	0	0
2022/08/04	2032	04/08/2022			Bond Future	10.7742		88.0449	10.7000	88.4399	(0.689)	0.0000	0.0000	0
2022/08/04	2032	04/08/2022	11.89	Call	Bond Future	5,652.0200		5.6520	6,047.0400	6.0470	6.989	0	0	0
2022/08/04	2032	04/08/2022	11.89	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	2032	04/08/2022	10.70	Call	Bond Future	66.5500		0.0666	0.0000	0.0000	(100.000)	0	0	0
2022/08/04	2032	04/08/2022	10.70	Put	Bond Future	461.5700		0.4616	0.0000	0.0000	(100.000)	0	0	0
2022/08/04	2032	04/08/2022	11.00	Call	Bond Future	1,187.9700		1.1880	1,581.1600	1.5812	33.098	0	0	0
2022/08/04	2032	04/08/2022	11.00	Put	Bond Future	1.8300		0.0018	0.0000	0.0000	(100.000)	0	0	0
2022/08/04	2032	04/08/2022	11.60	Call	Bond Future	4,232.7700		4.2328	4,627.7900	4.6278	9.332	0	0	0
2022/08/04	2032	04/08/2022	11.60	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	2032	04/08/2022	10.21	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	2032	04/08/2022	10.22	Put	Bond Future	3,008.6200		3.0086	2,613.6000	2.6136	(13.130)	0	0	0
2022/08/04	2032	04/08/2022	10.50	Call	Bond Future	0.3700		0.0004	0.0000	0.0000	(100.000)	0	0	0
2022/08/04	2032	04/08/2022	10.50	Put	Bond Future	1,471.6700		1.4717	1,076.2800	1.0763	(26.867)	0	0	0
2022/08/04	2032	04/08/2022	9.80	Put	Bond Future	5,383.3200		5.3833	4,988.3000	4.9883	(7.338)	0	0	0
2022/08/04	2032	04/08/2022	10.10	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	2032	04/08/2022	10.10	Put	Bond Future	3,678.5900		3.6786	3,283.5700	3.2836	(10.738)	0	0	0
2022/08/04	2032	04/08/2022	10.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	2032	03/11/2022	10.56	Put	Bond Future	3,082.3200		3.0823	2,632.8000	2.6328	(14.584)	0	0	180
2022/08/04	2032	03/11/2022	10.16	Call	Bond Future	456.0700		0.4561	595.1000	0.5951	30.484	0	0	0
2022/08/04	2032	03/11/2022	10.16	Put	Bond Future	4,671.6200		4.6716	4,112.8100	4.1128	(11.962)	0	0	180
2022/08/04	2032	03/11/2022	9.46	Put	Bond Future	8,261.6500		8.2616	7,596.8300	7.5968	(8.047)	0	0	0
2022/08/04	2032	03/11/2022	9.92	Call	Bond Future	257.2800		0.2573	346.5100	0.3465	34.682	0	0	750
2022/08/04	2032	03/11/2022	9.92	Put	Bond Future	5,807.3000		5.8073	5,198.6900	5.1987	(10.480)	0	0	0
2022/08/04	2032	03/11/2022	10.11	Put	Bond Future	4,897.0000		4.8970	4,326.5000	4.3265	(11.650)	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
2022/08/04	2032	03/11/2022	9.31	Put	Bond Future	9,114.3000	9.1143	8,439.1300	8.4391	(7.408)	0	0	0
2022/08/04	2032	03/11/2022	9.36	Call	Bond Future	59.3300	0.0593	85.1000	0.0851	43.435	0	0	454
2022/08/04	2032	03/11/2022	9.36	Put	Bond Future	8,827.7300	8.8277	8,155.6600	8.1557	(7.613)	0	0	0
2022/08/04	2032	03/11/2022			Bond Future	10.9507	85.2629	10.8163	85.9608	(1.228)	0.0000	0.0000	156,538
2022/08/04	2032	03/11/2022	11.45	Call	Bond Future	0.0000	0.0000	4,028.2000	4.0282	100.000	0	0	0
2022/08/04	2032	03/11/2022	11.45	Put	Bond Future	0.0000	0.0000	805.3900	0.8054	100.000	0	0	7,500
2022/08/04	2032	03/11/2022	11.55	Call	Bond Future	3,895.2600	3.8953	4,412.7900	4.4128	13.286	0	0	0
2022/08/04	2032	03/11/2022	11.55	Put	Bond Future	876.7300	0.8767	696.4200	0.6964	(20.566)	0	0	500
2022/08/04	2032	03/11/2022	12.30	Call	Bond Future	6,890.3800	6.8904	7,517.0000	7.5170	9.094	0	0	0
2022/08/04	2032	03/11/2022	12.30	Put	Bond Future	294.5500	0.2945	223.3300	0.2233	(24.179)	0	0	750
2022/08/04	2032	03/11/2022	10.56	Call	Bond Future	1,033.3000	1.0333	1,281.6200	1.2816	24.032	0	0	0
2022/08/04	2032	03/11/2022	10.66	Call	Bond Future	1,233.2200	1.2332	1,511.7800	1.5118	22.588	0	0	0
2022/08/04	2032	03/11/2022	10.66	Put	Bond Future	2,751.6000	2.7516	2,332.3200	2.3323	(15.238)	0	0	0
2022/08/04	2032	03/11/2022	10.67	Call	Bond Future	1,254.3800	1.2544	1,535.9800	1.5360	22.449	0	0	750
2022/08/04	2032	03/11/2022	10.67	Put	Bond Future	2,719.9400	2.7199	2,303.7000	2.3037	(15.303)	0	0	0
2022/08/04	2032	03/11/2022	10.21	Call	Bond Future	510.9300	0.5109	662.1600	0.6622	29.599	0	0	500
2022/08/04	2032	03/11/2022	10.21	Put	Bond Future	4,451.7600	4.4518	3,905.1500	3.9051	(12.279)	0	0	0
2022/08/04	2032	03/11/2022	10.49	Call	Bond Future	906.4100	0.9064	1,133.9300	1.1339	25.101	0	0	0
2022/08/04	2032	03/11/2022	10.49	Put	Bond Future	3,329.4600	3.3295	2,859.1400	2.8591	(14.126)	0	0	454
2022/08/04	2032	03/11/2022	9.46	Call	Bond Future	78.9300	0.0789	111.9500	0.1120	41.835	0	0	500
2022/08/04	2032	03/11/2022	10.11	Call	Bond Future	405.6100	0.4056	532.9500	0.5330	31.395	0	0	0
2022/08/04	2032	03/11/2022	9.31	Call	Bond Future	51.2300	0.0512	73.9000	0.0739	44.251	0	0	180
2022/08/04	2032	02/02/2023	10.67	Call	Bond Future	1,677.0100	1.6770	1,955.6000	1.9556	16.612	0	0	750
2022/08/04	2032	02/02/2023	10.67	Put	Bond Future	3,912.1000	3.9121	3,482.1200	3.4821	(10.991)	0	0	0
2022/08/04	2032	02/02/2023	11.69	Call	Bond Future	4,484.3400	4.4843	4,966.3400	4.9663	10.749	0	0	0
2022/08/04	2032	02/02/2023	11.69	Put	Bond Future	1,617.3600	1.6174	1,390.7900	1.3908	(14.009)	0	0	0
2022/08/04	2032	02/02/2023	10.40	Call	Bond Future	1,190.7200	1.1907	1,411.9500	1.4119	18.580	0	0	0
2022/08/04	2032	02/02/2023	10.40	Put	Bond Future	4,847.3200	4.8473	4,359.9800	4.3600	(10.054)	0	0	0
2022/08/04	2032	02/02/2023	10.50	Call	Bond Future	1,358.7000	1.3587	1,600.8700	1.6009	17.824	0	0	0
2022/08/04	2032	02/02/2023	10.50	Put	Bond Future	4,485.2200	4.4852	4,018.8200	4.0188	(10.399)	0	0	454
2022/08/04	2032	02/02/2023	10.22	Call	Bond Future	928.3900	0.9284	1,113.7600	1.1138	19.967	0	0	500
2022/08/04	2032	02/02/2023	10.22	Put	Bond Future	5,549.9000	5.5499	5,026.7000	5.0267	(9.427)	0	0	0
2022/08/04	2032	02/02/2023	9.47	Call	Bond Future	311.5800	0.3116	389.0000	0.3890	24.848	0	0	500
2022/08/04	2032	02/02/2023	9.47	Put	Bond Future	9,107.4800	9.1075	8,476.3300	8.4763	(6.930)	0	0	0
2022/08/04	2032	02/02/2023	9.92	Call	Bond Future	617.5000	0.6175	752.5200	0.7525	21.866	0	0	750
2022/08/04	2032	02/02/2023	9.92	Put	Bond Future	6,878.5400	6.8785	6,304.9900	6.3050	(8.338)	0	0	0
2022/08/04	2032	02/02/2023			Bond Future	11.1067	86.7768	10.9666	87.4854	(1.261)	0.0000	0.0000	18
2022/08/04	2032	02/02/2023	12.75	Call	Bond Future	8,363.2500	8.3633	8,972.3100	8.9723	7.283	0	0	0
2022/08/04	2032	02/02/2023	12.75	Put	Bond Future	613.0600	0.6131	513.5500	0.5135	(16.232)	0	0	750
2022/08/04	2032	02/02/2023	11.84	Call	Bond Future	4,995.4300	4.9954	5,501.0100	5.5010	10.121	0	0	0
2022/08/04	2032	02/02/2023	11.84	Put	Bond Future	1,412.3900	1.4124	1,209.4000	1.2094	(14.372)	0	0	500
2022/08/04	2032	02/02/2023	10.39	Call	Bond Future	1,174.7800	1.1748	1,393.9600	1.3940	18.657	0	0	0
2022/08/04	2032	02/02/2023	10.39	Put	Bond Future	4,884.6200	4.8846	4,395.2300	4.3952	(10.019)	0	0	0
2022/08/04	2032	02/02/2023	10.16	Call	Bond Future	858.2200	0.8582	1,032.8000	1.0328	20.342	0	0	0
2022/08/04	2032	02/02/2023	10.16	Put	Bond Future	5,804.4800	5.8045	5,270.4900	5.2705	(9.200)	0	0	454
2022/08/04	2032	02/02/2023	10.38	Call	Bond Future	1,158.7700	1.1588	1,375.8800	1.3759	18.736	0	0	0
2022/08/04	2032	02/02/2023	10.38	Put	Bond Future	4,921.8900	4.9219	4,430.4300	4.4304	(9.985)	0	0	0
2022/08/04	2032	02/02/2023	9.31	Call	Bond Future	239.0600	0.2391	301.0700	0.3011	25.939	0	0	454

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2022/08/04	2032	02/02/2023	9.31	Put	Bond Future	9,958.7100	9.9587	9,312.1500	9.3122	(6.492)	0	0	0
2022/08/04	2032	04/05/2023	13.43	Call	Bond Future	10,518.4700	10.5185	11,143.5000	11.1435	5.942	0	0	0
2022/08/04	2032	04/05/2023	13.43	Put	Bond Future	721.8300	0.7218	626.0200	0.6260	(13.273)	0	0	400
2022/08/04	2032	04/05/2023	10.89	Call	Bond Future	2,460.9300	2.4609	2,778.2200	2.7782	12.893	0	0	0
2022/08/04	2032	04/05/2023	10.89	Put	Bond Future	4,297.5000	4.2975	3,893.9500	3.8939	(9.390)	0	0	0
2022/08/04	2032	04/05/2023	11.37	Call	Bond Future	3,659.1800	3.6592	4,058.2600	4.0583	10.906	0	0	400
2022/08/04	2032	04/05/2023			Bond Future	11.2593	84.2228	11.1131	84.9436	(1.299)	0.0000	0.0000	0
2022/08/04	2032	04/05/2023	10.88	Call	Bond Future	2,438.8500	2.4388	2,754.3700	2.7544	12.937	0	0	0
2022/08/04	2032	04/05/2023	10.88	Put	Bond Future	4,325.8900	4.3259	3,920.5700	3.9206	(9.370)	0	0	0
2022/08/04	2032	04/05/2023	11.37	Put	Bond Future	3,118.7500	3.1188	2,796.9900	2.7970	(10.317)	0	0	0
2022/08/04	2032	04/05/2023	10.62	Call	Bond Future	1,911.2500	1.9113	2,181.1200	2.1811	14.120	0	0	400
2022/08/04	2032	04/05/2023	10.62	Put	Bond Future	5,124.5300	5.1245	4,673.5600	4.6736	(8.800)	0	0	0
2022/08/04	2032	04/05/2023	10.87	Call	Bond Future	2,416.8700	2.4169	2,730.6400	2.7306	12.982	0	0	0
2022/08/04	2032	04/05/2023	10.87	Put	Bond Future	4,354.4200	4.3544	3,947.3500	3.9474	(9.348)	0	0	0
2022/08/04	2032	03/08/2023	11.77	Call	Bond Future	4,795.2000	4.7952	5,240.0400	5.2400	9.277	0	0	0
2022/08/04	2032	03/08/2023	11.77	Put	Bond Future	2,960.2800	2.9603	2,670.7600	2.6708	(9.780)	0	0	0
2022/08/04	2032	03/08/2023	11.90	Call	Bond Future	5,174.9600	5.1750	5,636.9600	5.6370	8.928	0	0	5,000
2022/08/04	2032	03/08/2023	11.90	Put	Bond Future	2,738.5000	2.7385	2,466.1400	2.4661	(9.946)	0	0	0
2022/08/04	2032	03/08/2023			Bond Future	11.3812	85.9616	11.2287	86.6960	(1.339)	0.0000	0.0000	2,600
2022/08/04	2032	03/08/2023	11.75	Call	Bond Future	4,737.4800	4.7375	5,179.6100	5.1796	9.333	0	0	0
2022/08/04	2032	03/08/2023	11.75	Put	Bond Future	2,995.6300	2.9956	2,703.4000	2.7034	(9.755)	0	0	0
2022/08/04	2032	03/08/2023	11.76	Call	Bond Future	4,766.4700	4.7665	5,209.9600	5.2100	9.304	0	0	0
2022/08/04	2032	03/08/2023	11.76	Put	Bond Future	2,978.0700	2.9781	2,687.2000	2.6872	(9.767)	0	0	0
2022/08/04	2033	04/08/2022			Bond Future	113.9686	113.9686	114.2177	114.2177	0.218	0.0000	0.0000	0
2022/08/04	2033	03/11/2022			Bond Future	114.4372	114.4372	114.9013	114.9013	0.406	0.0000	0.0000	1,267
2022/08/04	2033	02/02/2023			Bond Future	116.4942	116.4942	116.9645	116.9645	0.404	0.0000	0.0000	5,967
2022/08/04	2033	04/05/2023			Bond Future	117.2885	117.2885	117.7666	117.7666	0.408	0.0000	0.0000	0
2022/08/04	2033	03/08/2023			Bond Future	119.7264	119.7264	120.2128	120.2128	0.406	0.0000	0.0000	0
2022/08/04	2037	04/08/2022	10.89	Call	Bond Future	2.9300	0.0029	0.0000	0.0000	(100.000)	0	0	0
2022/08/04	2037	04/08/2022	10.89	Put	Bond Future	1,784.6900	1.7847	1,209.9100	1.2099	(32.206)	0	0	0
2022/08/04	2037	04/08/2022	10.90	Call	Bond Future	3.6900	0.0037	0.0000	0.0000	(100.000)	0	0	0
2022/08/04	2037	04/08/2022	11.95	Call	Bond Future	4,490.6800	4.4907	5,062.5300	5.0625	12.734	0	0	0
2022/08/04	2037	04/08/2022	11.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	2037	04/08/2022	10.91	Put	Bond Future	1,661.0700	1.6611	1,084.6000	1.0846	(34.705)	0	0	0
2022/08/04	2037	04/08/2022			Bond Future	11.1787	81.2268	11.0850	81.7987	(0.838)	0.0000	0.0000	0
2022/08/04	2037	04/08/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	2037	04/08/2022	10.10	Put	Bond Future	6,963.3100	6.9633	6,391.4600	6.3915	(8.212)	0	0	0
2022/08/04	2037	04/08/2022	10.90	Put	Bond Future	1,722.7600	1.7228	1,147.2200	1.1472	(33.408)	0	0	0
2022/08/04	2037	04/08/2022	10.91	Call	Bond Future	4.6200	0.0046	0.0000	0.0000	(100.000)	0	0	0
2022/08/04	2037	04/08/2022	11.21	Call	Bond Future	410.9700	0.4110	761.8700	0.7619	85.383	0	0	0
2022/08/04	2037	04/08/2022	11.21	Put	Bond Future	220.9500	0.2209	0.0000	0.0000	(100.000)	0	0	0
2022/08/04	2037	04/08/2022	11.42	Call	Bond Future	1,454.9100	1.4549	2,018.2500	2.0182	38.720	0	0	0
2022/08/04	2037	04/08/2022	11.42	Put	Bond Future	8.5100	0.0085	0.0000	0.0000	(100.000)	0	0	0
2022/08/04	2037	03/11/2022	11.32	Call	Bond Future	2,184.5200	2.1845	2,653.4700	2.6535	21.467	0	0	0
2022/08/04	2037	03/11/2022	11.30	Put	Bond Future	2,319.0100	2.3190	1,889.0300	1.8890	(18.542)	0	0	0
2022/08/04	2037	03/11/2022	11.31	Call	Bond Future	2,153.3600	2.1534	2,618.5400	2.6185	21.603	0	0	0

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2022/08/04	2037	03/11/2022	11.31	Put	Bond Future	2,290.3400		2.2903	1,864.1400	1.8641	(18.609)	0	0	0
2022/08/04	2037	03/11/2022			Bond Future	11.3330		82.4915	11.1842	83.3829	(1.313)	0.0000	0.0000	66,443
2022/08/04	2037	03/11/2022	11.32	Put	Bond Future	2,261.9600		2.2620	1,839.5300	1.8395	(18.675)	0	0	0
2022/08/04	2037	03/11/2022	11.30	Call	Bond Future	2,122.4200		2.1224	2,583.8200	2.5838	21.739	0	0	0
2022/08/04	2037	02/02/2023	11.97	Call	Bond Future	4,934.9600		4.9350	5,534.5300	5.5345	12.149	0	0	0
2022/08/04	2037	02/02/2023	11.03	Call	Bond Future	2,003.1400		2.0031	2,366.1000	2.3661	18.120	0	0	0
2022/08/04	2037	02/02/2023	11.03	Put	Bond Future	4,639.8500		4.6399	4,097.2500	4.0973	(11.694)	0	0	0
2022/08/04	2037	02/02/2023	11.04	Call	Bond Future	2,027.2500		2.0272	2,392.9700	2.3930	18.040	0	0	0
2022/08/04	2037	02/02/2023	11.04	Put	Bond Future	4,602.9200		4.6029	4,063.0800	4.0631	(11.728)	0	0	0
2022/08/04	2037	02/02/2023			Bond Future	11.4722		79.6987	11.3179	80.6043	(1.345)	0.0000	0.0000	63,547
2022/08/04	2037	02/02/2023	11.05	Call	Bond Future	2,051.7300		2.0517	2,420.2200	2.4202	17.960	0	0	0
2022/08/04	2037	02/02/2023	11.05	Put	Bond Future	4,566.4300		4.5664	4,029.3600	4.0294	(11.761)	0	0	0
2022/08/04	2037	02/02/2023	11.10	Call	Bond Future	2,176.3300		2.1763	2,558.6300	2.5586	17.566	0	0	636
2022/08/04	2037	02/02/2023	11.10	Put	Bond Future	4,387.1600		4.3872	3,863.9000	3.8639	(11.927)	0	0	0
2022/08/04	2037	02/02/2023	11.97	Put	Bond Future	2,113.4200		2.1134	1,807.4300	1.8074	(14.478)	0	0	636
2022/08/04	2037	04/05/2023	13.73	Put	Bond Future	913.9600		0.9140	785.7300	0.7857	(14.030)	0	0	400
2022/08/04	2037	04/05/2023	11.03	Put	Bond Future	5,762.0200		5.7620	5,203.4600	5.2035	(9.694)	0	0	0
2022/08/04	2037	04/05/2023	11.30	Call	Bond Future	3,007.2400		3.0072	3,431.6800	3.4317	14.114	0	0	0
2022/08/04	2037	04/05/2023	11.30	Put	Bond Future	4,805.6000		4.8056	4,308.4900	4.3085	(10.344)	0	0	0
2022/08/04	2037	04/05/2023	11.31	Call	Bond Future	3,033.8600		3.0339	3,460.5600	3.4606	14.065	0	0	0
2022/08/04	2037	04/05/2023	11.31	Put	Bond Future	4,773.2600		4.7733	4,278.4100	4.2784	(10.367)	0	0	0
2022/08/04	2037	04/05/2023			Bond Future	11.6099		81.1734	11.4498	82.0950	(1.379)	0.0000	0.0000	0
2022/08/04	2037	04/05/2023	11.32	Call	Bond Future	3,060.6000		3.0606	3,489.5700	3.4896	14.016	0	0	0
2022/08/04	2037	04/05/2023	11.32	Put	Bond Future	4,741.1000		4.7411	4,248.5200	4.2485	(10.390)	0	0	0
2022/08/04	2037	04/05/2023	11.78	Call	Bond Future	4,423.5900		4.4236	4,952.1500	4.9521	11.949	0	0	400
2022/08/04	2037	04/05/2023	11.78	Put	Bond Future	3,461.5200		3.4615	3,068.5300	3.0685	(11.353)	0	0	0
2022/08/04	2037	04/05/2023	13.73	Call	Bond Future	11,760.6200		11.7606	12,553.9400	12.5539	6.746	0	0	0
2022/08/04	2037	04/05/2023	11.03	Call	Bond Future	2,347.5600		2.3476	2,710.5500	2.7106	15.462	0	0	400
2022/08/04	2037	03/08/2023	12.12	Call	Bond Future	5,738.5100		5.7385	6,313.7700	6.3138	10.025	0	0	0
2022/08/04	2037	03/08/2023	12.12	Put	Bond Future	3,576.0400		3.5760	3,211.9600	3.2120	(10.181)	0	0	0
2022/08/04	2037	03/08/2023	12.13	Call	Bond Future	5,771.2200		5.7712	6,348.1400	6.3481	9.996	0	0	0
2022/08/04	2037	03/08/2023	12.13	Put	Bond Future	3,554.9800		3.5550	3,192.5600	3.1926	(10.195)	0	0	0
2022/08/04	2037	03/08/2023			Bond Future	11.7262		78.5895	11.5601	79.5288	(1.417)	0.0000	0.0000	0
2022/08/04	2037	03/08/2023	12.14	Call	Bond Future	5,803.9900		5.8040	6,382.5700	6.3826	9.969	0	0	0
2022/08/04	2037	03/08/2023	12.14	Put	Bond Future	3,534.0400		3.5340	3,173.2800	3.1733	(10.208)	0	0	0
2022/08/04	2038	04/08/2022			Bond Future	127.2631		127.2631	128.5855	128.5855	1.039	0.0000	0.0000	0
2022/08/04	2038	03/11/2022			Bond Future	129.2758		129.2758	130.9434	130.9434	1.290	0.0000	0.0000	5,196
2022/08/04	2038	02/02/2023			Bond Future	129.6872		129.6872	131.3822	131.3822	1.307	0.0000	0.0000	0
2022/08/04	2038	04/05/2023			Bond Future	132.1128		132.1128	133.8384	133.8384	1.306	0.0000	0.0000	0
2022/08/04	2038	03/08/2023			Bond Future	132.8762		132.8762	134.6357	134.6357	1.324	0.0000	0.0000	0
2022/08/04	2040	04/08/2022	9.70	Put	Bond Future	11,395.4500		11.3955	10,549.7000	10.5497	(7.422)	0	0	0
2022/08/04	2040	04/08/2022	11.05	Call	Bond Future	12.0600		0.0121	0.0000	0.0000	(100.000)	0	0	0
2022/08/04	2040	04/08/2022	11.05	Put	Bond Future	1,525.1300		1.5251	667.3200	0.6673	(56.245)	0	0	0
2022/08/04	2040	04/08/2022	12.24	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	2040	04/08/2022			Bond Future	11.2786		83.0061	11.1500	83.8519	(1.140)	0.0000	0.0000	0
2022/08/04	2040	04/08/2022	9.70	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/04	2040	04/08/2022	10.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	2040	04/08/2022	10.70	Put	Bond Future	3,915.5100	3.9155	3,069.7600	3.0698	(21.600)	0	0	0
2022/08/04	2040	04/08/2022	11.03	Call	Bond Future	8.0200	0.0080	0.0000	0.0000	(100.000)	0	0	0
2022/08/04	2040	04/08/2022	11.03	Put	Bond Future	1,655.5600	1.6556	801.7900	0.8018	(51.570)	0	0	0
2022/08/04	2040	04/08/2022	11.04	Call	Bond Future	9.8600	0.0099	0.0000	0.0000	(100.000)	0	0	0
2022/08/04	2040	04/08/2022	11.04	Put	Bond Future	1,590.1200	1.5901	734.5100	0.7345	(53.808)	0	0	0
2022/08/04	2040	04/08/2022	12.24	Call	Bond Future	5,918.0200	5.9180	6,763.7700	6.7638	14.291	0	0	0
2022/08/04	2040	03/11/2022	12.52	Call	Bond Future	7,104.2500	7.1042	8,191.5700	8.1916	15.305	0	0	0
2022/08/04	2040	03/11/2022	11.41	Put	Bond Future	2,487.0200	2.4870	1,902.9300	1.9029	(23.486)	0	0	0
2022/08/04	2040	03/11/2022	12.00	Call	Bond Future	4,691.2700	4.6913	5,632.2400	5.6322	20.058	0	0	1,160
2022/08/04	2040	03/11/2022	12.00	Put	Bond Future	1,163.1100	1.1631	841.5600	0.8416	(27.646)	0	0	0
2022/08/04	2040	03/11/2022	11.39	Call	Bond Future	2,303.7100	2.3037	2,971.6400	2.9716	28.994	0	0	0
2022/08/04	2040	03/11/2022	11.40	Call	Bond Future	2,337.0100	2.3370	3,010.1900	3.0102	28.805	0	0	0
2022/08/04	2040	03/11/2022	10.70	Call	Bond Future	652.5100	0.6525	950.7500	0.9508	45.707	0	0	1,078
2022/08/04	2040	03/11/2022	11.20	Call	Bond Future	1,720.8500	1.7209	2,285.8500	2.2859	32.833	0	0	1,078
2022/08/04	2040	03/11/2022	11.20	Put	Bond Future	3,199.5500	3.1995	2,502.0300	2.5020	(21.801)	0	0	0
2022/08/04	2040	03/11/2022			Bond Future	11.4282	84.2985	11.2330	85.5611	(1.709)	0.0000	0.0000	62,071
2022/08/04	2040	03/11/2022	12.52	Put	Bond Future	572.3900	0.5724	397.1900	0.3972	(30.609)	0	0	1,078
2022/08/04	2040	03/11/2022	11.41	Call	Bond Future	2,370.3700	2.3704	3,048.8000	3.0488	28.621	0	0	0
2022/08/04	2040	03/11/2022	11.50	Call	Bond Future	2,681.0500	2.6811	3,405.7200	3.4057	27.029	0	0	1,500
2022/08/04	2040	03/11/2022	11.50	Put	Bond Future	2,224.6300	2.2246	1,686.7800	1.6868	(24.177)	0	0	0
2022/08/04	2040	03/11/2022	11.30	Call	Bond Future	2,015.8600	2.0159	2,635.6400	2.6356	30.745	0	0	1,160
2022/08/04	2040	03/11/2022	11.30	Put	Bond Future	2,841.5800	2.8416	2,198.8400	2.1988	(22.619)	0	0	0
2022/08/04	2040	03/11/2022	11.39	Put	Bond Future	2,548.5700	2.5486	1,953.9800	1.9540	(23.330)	0	0	0
2022/08/04	2040	03/11/2022	11.40	Put	Bond Future	2,517.7300	2.5177	1,928.3900	1.9284	(23.408)	0	0	0
2022/08/04	2040	03/11/2022	10.70	Put	Bond Future	5,519.9400	5.5199	4,555.6600	4.5557	(17.469)	0	0	0
2022/08/04	2040	03/11/2022	10.80	Call	Bond Future	813.4500	0.8134	1,161.3600	1.1614	42.770	0	0	1,500
2022/08/04	2040	03/11/2022	10.80	Put	Bond Future	4,986.2100	4.9862	4,071.6000	4.0716	(18.343)	0	0	0
2022/08/04	2040	02/02/2023	12.07	Put	Bond Future	2,218.6400	2.2186	1,801.1400	1.8011	(18.818)	0	0	621
2022/08/04	2040	02/02/2023	12.24	Call	Bond Future	5,981.7400	5.9817	6,895.1900	6.8952	15.271	0	0	0
2022/08/04	2040	02/02/2023	12.24	Put	Bond Future	1,913.7100	1.9137	1,543.8700	1.5439	(19.326)	0	0	0
2022/08/04	2040	02/02/2023	12.27	Call	Bond Future	6,105.1500	6.1051	7,026.5400	7.0265	15.092	0	0	0
2022/08/04	2040	02/02/2023	12.27	Put	Bond Future	1,864.2700	1.8643	1,502.3700	1.5024	(19.412)	0	0	388
2022/08/04	2040	02/02/2023	11.12	Call	Bond Future	2,128.4100	2.1284	2,654.2500	2.6543	24.706	0	0	0
2022/08/04	2040	02/02/2023	11.12	Put	Bond Future	4,980.7600	4.9808	4,223.3100	4.2233	(15.208)	0	0	0
2022/08/04	2040	02/02/2023	11.19	Call	Bond Future	2,309.9000	2.3099	2,863.3600	2.8634	23.960	0	0	621
2022/08/04	2040	02/02/2023	11.19	Put	Bond Future	4,701.6400	4.7016	3,971.8100	3.9718	(15.523)	0	0	0
2022/08/04	2040	02/02/2023	10.93	Call	Bond Future	1,678.1700	1.6782	2,129.2400	2.1292	26.879	0	0	0
2022/08/04	2040	02/02/2023	10.96	Call	Bond Future	1,745.2600	1.7453	2,208.0700	2.2081	26.518	0	0	388
2022/08/04	2040	02/02/2023	10.96	Put	Bond Future	5,665.3700	5.6654	4,844.8900	4.8449	(14.482)	0	0	0
2022/08/04	2040	02/02/2023			Bond Future	11.5634	81.2875	11.3610	82.5708	(1.751)	0.0000	0.0000	64,040
2022/08/04	2040	02/02/2023	12.07	Call	Bond Future	5,295.4000	5.2954	6,161.1900	6.1612	16.350	0	0	0
2022/08/04	2040	02/02/2023	11.11	Call	Bond Future	2,103.2600	2.1033	2,625.1500	2.6251	24.813	0	0	0
2022/08/04	2040	02/02/2023	11.11	Put	Bond Future	5,021.7300	5.0217	4,260.3300	4.2603	(15.162)	0	0	0
2022/08/04	2040	02/02/2023	10.93	Put	Bond Future	5,800.8300	5.8008	4,968.6100	4.9686	(14.347)	0	0	0
2022/08/04	2040	02/02/2023	11.10	Call	Bond Future	2,078.0600	2.0781	2,595.9900	2.5960	24.924	0	0	0
2022/08/04	2040	02/02/2023	11.10	Put	Bond Future	5,062.7400	5.0627	4,297.3800	4.2974	(15.118)	0	0	0
2022/08/04	2040	02/02/2023	10.18	Call	Bond Future	576.9900	0.5770	781.9100	0.7819	35.515	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/04	2040	02/02/2023	10.18	Put	Bond Future	10,015.3200		10.0153	8,936.9500	8.9370	(10.767)	0	0	0
2022/08/04	2040	02/02/2023	10.21	Call	Bond Future	605.0700		0.6051	817.7900	0.8178	35.156	0	0	388
2022/08/04	2040	02/02/2023	10.21	Put	Bond Future	9,821.1300		9.8211	8,750.5600	8.7506	(10.901)	0	0	0
2022/08/04	2040	04/05/2023	12.78	Call	Bond Future	8,280.2000		8.2802	9,255.9800	9.2560	11.784	0	0	0
2022/08/04	2040	04/05/2023	12.78	Put	Bond Future	2,035.8900		2.0359	1,705.4400	1.7054	(16.231)	0	0	388
2022/08/04	2040	04/05/2023	13.45	Put	Bond Future	1,305.8800		1.3059	1,081.4800	1.0815	(17.184)	0	0	486
2022/08/04	2040	04/05/2023	11.43	Call	Bond Future	3,408.9300		3.4089	4,037.0900	4.0371	18.427	0	0	0
2022/08/04	2040	04/05/2023	11.43	Put	Bond Future	5,073.9400		5.0739	4,395.8700	4.3959	(13.364)	0	0	0
2022/08/04	2040	04/05/2023	10.73	Put	Bond Future	8,016.6500		8.0166	7,114.5100	7.1145	(11.253)	0	0	0
2022/08/04	2040	04/05/2023			Bond Future	11.6967		82.7917	11.4868	84.0980	(1.795)	0.0000	0.0000	0
2022/08/04	2040	04/05/2023	11.48	Call	Bond Future	3,557.1700		3.5572	4,201.1100	4.2011	18.103	0	0	486
2022/08/04	2040	04/05/2023	11.48	Put	Bond Future	4,906.0000		4.9060	4,243.7100	4.2437	(13.500)	0	0	0
2022/08/04	2040	04/05/2023	13.45	Call	Bond Future	11,034.2300		11.0342	12,116.0600	12.1161	9.804	0	0	0
2022/08/04	2040	04/05/2023	11.41	Call	Bond Future	3,350.5900		3.3506	3,972.3900	3.9724	18.558	0	0	0
2022/08/04	2040	04/05/2023	11.41	Put	Bond Future	5,142.6100		5.1426	4,458.1800	4.4582	(13.309)	0	0	0
2022/08/04	2040	04/05/2023	11.42	Call	Bond Future	3,379.7000		3.3797	4,004.6900	4.0047	18.492	0	0	0
2022/08/04	2040	04/05/2023	11.42	Put	Bond Future	5,108.1700		5.1082	4,426.9300	4.4269	(13.336)	0	0	0
2022/08/04	2040	04/05/2023	10.17	Call	Bond Future	931.3900		0.9314	1,185.8400	1.1858	27.319	0	0	388
2022/08/04	2040	04/05/2023	10.17	Put	Bond Future	11,232.4600		11.2325	10,180.6800	10.1807	(9.364)	0	0	0
2022/08/04	2040	04/05/2023	10.73	Call	Bond Future	1,718.3400		1.7183	2,122.4300	2.1224	23.516	0	0	486
2022/08/04	2040	04/05/2023	10.92	Call	Bond Future	2,105.9100		2.1059	2,569.8400	2.5698	22.030	0	0	388
2022/08/04	2040	04/05/2023	10.92	Put	Bond Future	7,107.4100		7.1074	6,265.1100	6.2651	(11.851)	0	0	0
2022/08/04	2040	03/08/2023	12.23	Call	Bond Future	6,226.3500		6.2263	7,059.4600	7.0595	13.380	0	0	0
2022/08/04	2040	03/08/2023	12.23	Put	Bond Future	3,749.8400		3.7498	3,251.0800	3.2511	(13.301)	0	0	0
2022/08/04	2040	03/08/2023			Bond Future	11.8096		79.9910	11.5919	81.3228	(1.844)	0.0000	0.0000	0
2022/08/04	2040	03/08/2023	12.21	Call	Bond Future	6,156.2800		6.1563	6,984.7200	6.9847	13.457	0	0	0
2022/08/04	2040	03/08/2023	12.21	Put	Bond Future	3,794.8300		3.7948	3,291.4000	3.2914	(13.266)	0	0	0
2022/08/04	2040	03/08/2023	12.22	Call	Bond Future	6,191.4300		6.1914	7,022.2100	7.0222	13.418	0	0	0
2022/08/04	2040	03/08/2023	12.22	Put	Bond Future	3,772.4200		3.7724	3,271.3300	3.2713	(13.283)	0	0	0
2022/08/04	2044	04/08/2022	11.08	Call	Bond Future	42.5100		0.0425	0.0000	0.0000	(100.000)	0	0	0
2022/08/04	2044	04/08/2022	11.08	Put	Bond Future	1,114.5400		1.1145	409.0800	0.4091	(63.296)	0	0	0
2022/08/04	2044	04/08/2022	11.09	Call	Bond Future	50.1000		0.0501	0.0000	0.0000	(100.000)	0	0	0
2022/08/04	2044	04/08/2022	11.09	Put	Bond Future	1,053.7100		1.0537	340.6600	0.3407	(67.670)	0	0	0
2022/08/04	2044	04/08/2022			Bond Future	11.2383		80.2065	11.1400	80.8694	(0.875)	0.0000	0.0000	0
2022/08/04	2044	04/08/2022	11.10	Call	Bond Future	58.7500		0.0588	0.0000	0.0000	(100.000)	0	0	0
2022/08/04	2044	04/08/2022	11.10	Put	Bond Future	994.0400		0.9940	272.3400	0.2723	(72.603)	0	0	0
2022/08/04	2044	03/11/2022	11.40	Put	Bond Future	2,402.2800		2.4023	1,938.0600	1.9381	(19.324)	0	0	0
2022/08/04	2044	03/11/2022	11.41	Call	Bond Future	2,581.9700		2.5820	3,139.2500	3.1393	21.584	0	0	0
2022/08/04	2044	03/11/2022	11.41	Put	Bond Future	2,372.2800		2.3723	1,912.2800	1.9123	(19.391)	0	0	0
2022/08/04	2044	03/11/2022	10.60	Call	Bond Future	578.9100		0.5789	788.1300	0.7881	36.140	0	0	1,600
2022/08/04	2044	03/11/2022	10.60	Put	Bond Future	5,968.6000		5.9686	5,160.5400	5.1605	(13.539)	0	0	0
2022/08/04	2044	03/11/2022	11.30	Call	Bond Future	2,205.6700		2.2057	2,715.7600	2.7158	23.126	0	0	1,600
2022/08/04	2044	03/11/2022	11.30	Put	Bond Future	2,719.8000		2.7198	2,212.6100	2.2126	(18.648)	0	0	0
2022/08/04	2044	03/11/2022			Bond Future	11.3780		81.4554	11.2245	82.4726	(1.349)	0.0000	0.0000	66,844
2022/08/04	2044	03/11/2022	11.40	Call	Bond Future	2,546.6200		2.5466	3,099.6800	3.0997	21.717	0	0	0
2022/08/04	2044	03/11/2022	11.39	Call	Bond Future	2,511.4900		2.5115	3,060.3300	3.0603	21.853	0	0	0
2022/08/04	2044	03/11/2022	11.39	Put	Bond Future	2,432.5900		2.4326	1,964.1500	1.9641	(19.257)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/04	2044	02/02/2023	11.15	Call	Bond Future	2,399.3400	2.3993	2,843.0300	2.8430	18.492	0	0	0
2022/08/04	2044	02/02/2023	11.15	Put	Bond Future	4,729.9500	4.7300	4,139.8700	4.1399	(12.475)	0	0	0
2022/08/04	2044	02/02/2023	11.14	Call	Bond Future	2,371.8600	2.3719	2,812.3400	2.8123	18.571	0	0	0
2022/08/04	2044	02/02/2023	11.14	Put	Bond Future	4,770.0700	4.7701	4,176.7800	4.1768	(12.438)	0	0	0
2022/08/04	2044	02/02/2023			Bond Future	11.5035	78.5190	11.3446	79.5528	(1.381)	0.0000	0.0000	30,170
2022/08/04	2044	02/02/2023	11.16	Call	Bond Future	2,427.0000	2.4270	2,873.8900	2.8739	18.413	0	0	0
2022/08/04	2044	02/02/2023	11.16	Put	Bond Future	4,690.1000	4.6901	4,103.2200	4.1032	(12.513)	0	0	0
2022/08/04	2044	04/05/2023	11.42	Call	Bond Future	3,647.1500	3.6471	4,162.1200	4.1621	14.120	0	0	0
2022/08/04	2044	04/05/2023	11.42	Put	Bond Future	4,972.6600	4.9727	4,435.4800	4.4355	(10.803)	0	0	0
2022/08/04	2044	04/05/2023	11.41	Call	Bond Future	3,616.3000	3.6163	4,128.7100	4.1287	14.169	0	0	0
2022/08/04	2044	04/05/2023	11.41	Put	Bond Future	5,006.8500	5.0069	4,467.1100	4.4671	(10.780)	0	0	0
2022/08/04	2044	04/05/2023			Bond Future	11.6268	79.9720	11.4622	81.0242	(1.416)	0.0000	0.0000	0
2022/08/04	2044	04/05/2023	11.43	Call	Bond Future	3,677.8400	3.6778	4,195.3700	4.1954	14.072	0	0	0
2022/08/04	2044	04/05/2023	11.43	Put	Bond Future	4,938.4000	4.9384	4,403.7800	4.4038	(10.826)	0	0	0
2022/08/04	2044	03/08/2023	12.16	Call	Bond Future	6,382.7000	6.3827	7,051.9400	7.0519	10.485	0	0	0
2022/08/04	2044	03/08/2023	12.16	Put	Bond Future	3,786.5500	3.7865	3,383.1900	3.3832	(10.652)	0	0	0
2022/08/04	2044	03/08/2023	12.15	Call	Bond Future	6,346.5900	6.3466	7,013.9400	7.0139	10.515	0	0	0
2022/08/04	2044	03/08/2023	12.15	Put	Bond Future	3,809.2100	3.8092	3,403.9600	3.4040	(10.639)	0	0	0
2022/08/04	2044	03/08/2023			Bond Future	11.7305	77.2384	11.5600	78.3110	(1.453)	0.0000	0.0000	0
2022/08/04	2044	03/08/2023	12.17	Call	Bond Future	6,418.5700	6.4186	7,089.7100	7.0897	10.456	0	0	0
2022/08/04	2044	03/08/2023	12.17	Put	Bond Future	3,763.7300	3.7637	3,362.2700	3.3623	(10.667)	0	0	0
2022/08/04	2046	04/08/2022			Bond Future	117.2743	117.2743	117.3147	117.3147	0.034	0.0000	0.0000	0
2022/08/04	2046	03/11/2022			Bond Future	117.1523	117.1523	117.1906	117.1906	0.033	0.0000	0.0000	15,833
2022/08/04	2046	02/02/2023			Bond Future	119.2589	119.2589	119.2955	119.2955	0.031	0.0000	0.0000	0
2022/08/04	2046	04/05/2023			Bond Future	119.4494	119.4494	119.4857	119.4857	0.030	0.0000	0.0000	0
2022/08/04	2046	03/08/2023			Bond Future	121.9340	121.9340	121.9695	121.9695	0.029	0.0000	0.0000	0
2022/08/04	2050	04/08/2022			Bond Future	118.6311	118.6311	119.0217	119.0217	0.329	0.0000	0.0000	0
2022/08/04	2050	03/11/2022			Bond Future	120.5076	120.5076	121.3475	121.3475	0.697	0.0000	0.0000	9,740
2022/08/04	2050	02/02/2023			Bond Future	120.5497	120.5497	121.4028	121.4028	0.708	0.0000	0.0000	0
2022/08/04	2050	04/05/2023			Bond Future	122.8045	122.8045	123.6724	123.6724	0.707	0.0000	0.0000	0
2022/08/04	2050	03/08/2023			Bond Future	123.1550	123.1550	124.0395	124.0395	0.718	0.0000	0.0000	0
2022/08/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/04	AL37	04/08/2022			Index Future	813.3380	813.3380	816.1890	816.1890	0.351	0.0000	0.0000	0
2022/08/04	AL37	03/11/2022			Index Future	826.1330	826.1330	830.8560	830.8560	0.572	0.0000	0.0000	0
2022/08/04	AL37	02/02/2023			Index Future	840.7810	840.7810	845.5810	845.5810	0.571	0.0000	0.0000	0
2022/08/04	AL37	04/05/2023			Index Future	856.3020	856.3020	861.1860	861.1860	0.570	0.0000	0.0000	0
2022/08/04	AL37	03/08/2023			Index Future	873.8950	873.8950	878.8740	878.8740	0.570	0.0000	0.0000	0
2022/08/04	AL7T	04/08/2022			Index Future	939.4630	939.4630	932.1350	932.1350	(0.780)	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
2022/08/04	AL7T	03/11/2022			Index Future	954.2420	954.2420	961.0930	961.0930	0.718	0.0000	0.0000	0
2022/08/04	AL7T	02/02/2023			Index Future	971.1620	971.1620	978.1250	978.1250	0.717	0.0000	0.0000	0
2022/08/04	AL7T	04/05/2023			Index Future	989.0890	989.0890	996.1770	996.1770	0.717	0.0000	0.0000	0
2022/08/04	AL7T	03/08/2023			Index Future	1,009.4100	1,009.4100	1,016.6370	1,016.6370	0.716	0.0000	0.0000	0
2022/08/04	ALBI	04/08/2022			Index Future	828.4310	828.4310	833.3540	833.3540	0.594	0.0000	0.0000	0
2022/08/04	ALBI	03/11/2022			Index Future	841.4630	841.4630	849.2870	849.2870	0.930	0.0000	0.0000	138
2022/08/04	ALBI	02/02/2023			Index Future	856.3840	856.3840	864.3380	864.3380	0.929	0.0000	0.0000	0
2022/08/04	ALBI	04/05/2023			Index Future	872.1920	872.1920	880.2890	880.2890	0.928	0.0000	0.0000	0
2022/08/04	ALBI	03/08/2023			Index Future	890.1120	890.1120	898.3690	898.3690	0.928	0.0000	0.0000	0
2022/08/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/08/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2022/08/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/04	ES33	04/08/2022			Bond Future	11.9598	75.9831	11.8650	76.4474	(0.793)	0.0000	0.0000	0
2022/08/04	ES33	03/11/2022			Bond Future	12.1641	73.3994	12.0135	74.1197	(1.238)	0.0000	0.0000	0
2022/08/04	ES33	02/02/2023			Bond Future	12.3546	74.7198	12.1979	75.4516	(1.269)	0.0000	0.0000	350
2022/08/04	ES33	04/05/2023			Bond Future	12.5383	72.3267	12.3750	73.0715	(1.302)	0.0000	0.0000	0
2022/08/04	ES33	03/08/2023			Bond Future	12.6949	73.8354	12.5249	74.5946	(1.339)	0.0000	0.0000	0
2022/08/04	ES42	04/08/2022			Bond Future	12.3144	74.4182	12.2000	75.0659	(0.929)	0.0000	0.0000	0
2022/08/04	ES42	03/11/2022			Bond Future	12.5010	71.3348	12.2884	72.5157	(1.700)	0.0000	0.0000	0
2022/08/04	ES42	02/02/2023			Bond Future	12.6691	72.6199	12.4482	73.8207	(1.744)	0.0000	0.0000	4,769
2022/08/04	ES42	04/05/2023			Bond Future	12.8382	69.7172	12.6082	70.9397	(1.791)	0.0000	0.0000	0
2022/08/04	ES42	03/08/2023			Bond Future	12.9793	71.1751	12.7406	72.4219	(1.839)	0.0000	0.0000	0
2022/08/04	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	24,070.0000	2.4070	100.000	0	0	0
2022/08/04	GOVI	04/08/2022	819.28	Put	GOVI	24,250.0000	2.4250	0.0000	0.0000	(100.000)	0	0	0
2022/08/04	GOVI	04/08/2022			GOVI	816.8550	816.8550	821.6870	821.6870	0.592	0.0000	0.0000	0
2022/08/04	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	24,270.0000	2.4270	100.000	0	0	0
2022/08/04	GOVI	04/08/2022	819.26	Put	GOVI	24,050.0000	2.4050	0.0000	0.0000	(100.000)	0	0	0
2022/08/04	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	24,170.0000	2.4170	100.000	0	0	0
2022/08/04	GOVI	04/08/2022	819.27	Put	GOVI	24,150.0000	2.4150	0.0000	0.0000	(100.000)	0	0	0
2022/08/04	GOVI	03/11/2022	820.41	Call	GOVI	92,940.0000	9.2940	170,010.0000	17.0010	82.924	0	0	0
2022/08/04	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	GOVI	03/11/2022	820.42	Call	GOVI	92,840.0000	9.2840	169,910.0000	16.9910	83.014	0	0	0
2022/08/04	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	GOVI	03/11/2022			GOVI	829.7040	829.7040	837.4110	837.4110	0.929	0.0000	0.0000	869
2022/08/04	GOVI	03/11/2022	820.43	Call	GOVI	92,740.0000	9.2740	169,810.0000	16.9810	83.103	0	0	0
2022/08/04	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	14,310.0000	1.4310	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/04	GOVI	02/02/2023	850.82	Put	GOVI	64,040.0000	6.4040	0.0000	0.0000	(100.000)	0	0	0
2022/08/04	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	14,210.0000	1.4210	100.000	0	0	0
2022/08/04	GOVI	02/02/2023	850.83	Put	GOVI	64,140.0000	6.4140	0.0000	0.0000	(100.000)	0	0	0
2022/08/04	GOVI	02/02/2023			GOVI	844.4160	844.4160	852.2510	852.2510	0.928	0.0000	0.0000	0
2022/08/04	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	14,110.0000	1.4110	100.000	0	0	0
2022/08/04	GOVI	02/02/2023	850.84	Put	GOVI	64,240.0000	6.4240	0.0000	0.0000	(100.000)	0	0	0
2022/08/04	GOVI	04/05/2023	852.86	Call	GOVI	71,440.0000	7.1440	151,200.0000	15.1200	111.646	0	0	0
2022/08/04	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	GOVI	04/05/2023	852.87	Call	GOVI	71,340.0000	7.1340	151,100.0000	15.1100	111.803	0	0	0
2022/08/04	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	GOVI	04/05/2023			GOVI	860.0040	860.0040	867.9800	867.9800	0.927	0.0000	0.0000	0
2022/08/04	GOVI	04/05/2023	852.88	Call	GOVI	71,240.0000	7.1240	151,000.0000	15.1000	111.960	0	0	0
2022/08/04	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	GOVI	03/08/2023	837.21	Call	GOVI	404,630.0000	40.4630	485,970.0000	48.5970	20.102	0	0	0
2022/08/04	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	GOVI	03/08/2023	837.22	Call	GOVI	404,530.0000	40.4530	485,870.0000	48.5870	20.107	0	0	0
2022/08/04	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	GOVI	03/08/2023			GOVI	877.6730	877.6730	885.8070	885.8070	0.927	0.0000	0.0000	0
2022/08/04	GOVI	03/08/2023	837.23	Call	GOVI	404,430.0000	40.4430	485,770.0000	48.5770	20.112	0	0	0
2022/08/04	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/08/04	IGOV	04/08/2022			Index Future	318.7420	318.7420	319.9950	319.9950	0.393	0.0000	0.0000	0
2022/08/04	IGOV	03/11/2022			Index Future	323.8350	323.8350	325.4230	325.4230	0.490	0.0000	0.0000	703
2022/08/04	IGOV	02/02/2023			Index Future	329.6550	329.6550	331.2680	331.2680	0.489	0.0000	0.0000	0
2022/08/04	IGOV	04/05/2023			Index Future	335.8170	335.8170	337.4590	337.4590	0.489	0.0000	0.0000	0
2022/08/04	IGOV	03/08/2023			Index Future	342.7910	342.7910	344.4650	344.4650	0.488	0.0000	0.0000	0
2022/08/04	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/08/04	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/08/04	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/08/04	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/08/04	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/08/04	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/08/04	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/08/04	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/08/04	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/08/04	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/08/04	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/08/04	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/08/04	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/08/04	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/08/04	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/08/04	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/08/04	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/08/04	JBAF	17/08/2022			Jibar Tradeable Future	5.7550	94.2450	5.7550	94.2450	0.000	0.0000	0.0000	0
2022/08/04	JBAF	21/09/2022			Jibar Tradeable Future	5.8450	94.1550	5.8550	94.1450	0.171	0.0000	0.0000	0
2022/08/04	JBAF	19/10/2022			Jibar Tradeable Future	6.4600	93.5400	6.4600	93.5400	0.000	0.0000	0.0000	0
2022/08/04	JBAF	16/11/2022			Jibar Tradeable Future	6.5600	93.4400	6.5400	93.4600	(0.305)	0.0000	0.0000	0
2022/08/04	JBAF	21/12/2022			Jibar Tradeable Future	7.0650	92.9350	7.0400	92.9600	(0.354)	0.0000	0.0000	68
2022/08/04	JBAF	18/01/2023			Jibar Tradeable Future	7.1500	92.8500	7.1200	92.8800	(0.420)	0.0000	0.0000	0
2022/08/04	JBAF	15/03/2023			Jibar Tradeable Future	7.4700	92.5300	7.4500	92.5500	(0.268)	0.0000	0.0000	0
2022/08/04	JBAF	21/06/2023			Jibar Tradeable Future	7.7900	92.2100	7.7300	92.2700	(0.770)	0.0000	0.0000	0
2022/08/04	JBAF	20/09/2023			Jibar Tradeable Future	8.0250	91.9750	7.9300	92.0700	(1.184)	0.0000	0.0000	75
2022/08/04	JBAF	20/12/2023			Jibar Tradeable Future	7.9300	92.0700	7.8300	92.1700	(1.261)	0.0000	0.0000	272
2022/08/04	JBAF	20/03/2024			Jibar Tradeable Future	8.0600	91.9400	7.9500	92.0500	(1.365)	0.0000	0.0000	0
2022/08/04	JBAF	19/06/2024			Jibar Tradeable Future	8.0200	91.9800	7.9050	92.0950	(1.434)	0.0000	0.0000	0
2022/08/04	R023	04/08/2022	6.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	R023	04/08/2022	6.05	Put	Bond Future	548.8600	0.5489	472.4500	0.4724	(13.922)	0	0	0
2022/08/04	R023	04/08/2022			Bond Future	7.0614	103.7957	6.9200	103.8721	(2.003)	0.0000	0.0000	0
2022/08/04	R023	04/08/2022	6.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	R023	04/08/2022	6.03	Put	Bond Future	559.7700	0.5598	483.3600	0.4834	(13.650)	0	0	0
2022/08/04	R023	04/08/2022	6.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	R023	04/08/2022	6.04	Put	Bond Future	554.3100	0.5543	477.9000	0.4779	(13.785)	0	0	0
2022/08/04	R023	03/11/2022	6.25	Call	Bond Future	0.2200	0.0002	1.6000	0.0016	627.273	0	0	0
2022/08/04	R023	03/11/2022	6.25	Put	Bond Future	429.9900	0.4300	317.7500	0.3177	(26.103)	0	0	0
2022/08/04	R023	03/11/2022	6.26	Call	Bond Future	0.2400	0.0002	1.7100	0.0017	612.500	0	0	0
2022/08/04	R023	03/11/2022	6.26	Put	Bond Future	426.9500	0.4270	314.8000	0.3148	(26.268)	0	0	0
2022/08/04	R023	03/11/2022			Bond Future	7.6565	101.4906	7.2835	101.6042	(4.872)	0.0000	0.0000	18,487
2022/08/04	R023	03/11/2022	6.27	Call	Bond Future	0.2600	0.0003	1.8300	0.0018	603.846	0	0	0
2022/08/04	R023	03/11/2022	6.27	Put	Bond Future	423.9000	0.4239	311.8500	0.3118	(26.433)	0	0	0
2022/08/04	R035	04/08/2022	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	R035	04/08/2022	9.53	Put	Bond Future	9,630.8800	9.6309	9,123.7800	9.1238	(5.265)	0	0	0
2022/08/04	R035	04/08/2022	9.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	R035	04/08/2022	9.84	Put	Bond Future	7,497.0600	7.4971	6,989.9600	6.9900	(6.764)	0	0	0
2022/08/04	R035	04/08/2022	10.53	Put	Bond Future	2,983.0300	2.9830	2,475.9200	2.4759	(17.000)	0	0	0
2022/08/04	R035	04/08/2022	11.13	Put	Bond Future	73.2000	0.0732	0.0000	0.0000	(100.000)	0	0	0
2022/08/04	R035	04/08/2022	10.64	Call	Bond Future	0.3100	0.0003	0.0000	0.0000	(100.000)	0	0	0
2022/08/04	R035	04/08/2022	10.64	Put	Bond Future	2,292.4600	2.2925	1,785.0500	1.7850	(22.134)	0	0	0
2022/08/04	R035	04/08/2022	10.72	Call	Bond Future	2.4600	0.0025	0.0000	0.0000	(100.000)	0	0	0
2022/08/04	R035	04/08/2022	10.72	Put	Bond Future	1,796.9600	1.7970	1,287.4000	1.2874	(28.357)	0	0	0
2022/08/04	R035	04/08/2022	10.73	Call	Bond Future	3.1100	0.0031	0.0000	0.0000	(100.000)	0	0	0
2022/08/04	R035	04/08/2022	10.73	Put	Bond Future	1,735.6800	1.7357	1,225.4700	1.2255	(29.395)	0	0	0
2022/08/04	R035	04/08/2022			Bond Future	11.0139	89.5518	10.9300	90.0589	(0.762)	0.0000	0.0000	0
2022/08/04	R035	04/08/2022	10.53	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/08/04	R035	04/08/2022	10.74	Call	Bond Future	3.9100	0.0039	0.0000	0.0000	(100.000)	0	0	0
2022/08/04	R035	04/08/2022	10.74	Put	Bond Future	1,674.6200	1.6746	1,163.6100	1.1636	(30.515)	0	0	0
2022/08/04	R035	04/08/2022	11.13	Call	Bond Future	767.1800	0.7672	1,201.0800	1.2011	56.558	0	0	0
2022/08/04	R035	04/08/2022	12.18	Call	Bond Future	6,620.8000	6.6208	7,127.9000	7.1279	7.659	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/04	R035	04/08/2022	12.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	R035	03/11/2022	11.15	Call	Bond Future	2,120.0800	2.1201	2,560.9000	2.5609	20.793	0	0	0
2022/08/04	R035	03/11/2022	11.15	Put	Bond Future	2,290.1500	2.2901	1,878.3900	1.8784	(17.980)	0	0	0
2022/08/04	R035	03/11/2022	12.68	Call	Bond Future	8,472.5800	8.4726	9,253.5300	9.2535	9.217	0	0	0
2022/08/04	R035	03/11/2022	12.68	Put	Bond Future	275.3400	0.2753	203.7100	0.2037	(26.015)	0	0	976
2022/08/04	R035	03/11/2022	10.99	Call	Bond Future	1,659.7800	1.6598	2,041.7300	2.0417	23.012	0	0	0
2022/08/04	R035	03/11/2022	10.99	Put	Bond Future	2,779.6400	2.7796	2,309.0100	2.3090	(16.931)	0	0	582
2022/08/04	R035	03/11/2022	11.05	Call	Bond Future	1,825.3000	1.8253	2,229.5700	2.2296	22.148	0	0	976
2022/08/04	R035	03/11/2022	10.57	Call	Bond Future	761.1300	0.7611	989.6100	0.9896	30.019	0	0	0
2022/08/04	R035	03/11/2022	10.57	Put	Bond Future	4,447.0800	4.4471	3,822.9800	3.8230	(14.034)	0	0	582
2022/08/04	R035	03/11/2022			Bond Future	11.1789	86.4558	11.0348	87.3084	(1.289)	0.0000	0.0000	60,084
2022/08/04	R035	03/11/2022	11.14	Call	Bond Future	2,089.6100	2.0896	2,526.8200	2.5268	20.923	0	0	0
2022/08/04	R035	03/11/2022	11.14	Put	Bond Future	2,318.6100	2.3186	1,903.2400	1.9032	(17.915)	0	0	0
2022/08/04	R035	03/11/2022	11.05	Put	Bond Future	2,587.2300	2.5872	2,138.9200	2.1389	(17.328)	0	0	0
2022/08/04	R035	03/11/2022	11.13	Call	Bond Future	2,059.2000	2.0592	2,492.7900	2.4928	21.056	0	0	0
2022/08/04	R035	03/11/2022	11.13	Put	Bond Future	2,347.1800	2.3472	1,928.1900	1.9282	(17.851)	0	0	0
2022/08/04	R035	03/11/2022	9.82	Call	Bond Future	116.8000	0.1168	169.2400	0.1692	44.897	0	0	582
2022/08/04	R035	03/11/2022	9.82	Put	Bond Future	8,661.2900	8.6613	7,861.1500	7.8612	(9.238)	0	0	0
2022/08/04	R035	03/11/2022	10.30	Call	Bond Future	406.6900	0.4067	551.3400	0.5513	35.568	0	0	976
2022/08/04	R035	03/11/2022	10.30	Put	Bond Future	5,799.8300	5.7998	5,091.9000	5.0919	(12.206)	0	0	0
2022/08/04	R035	02/02/2023	11.94	Call	Bond Future	5,235.0200	5.2350	5,831.3800	5.8314	11.392	0	0	0
2022/08/04	R035	02/02/2023	13.22	Put	Bond Future	580.1900	0.5802	479.3900	0.4794	(17.374)	0	0	976
2022/08/04	R035	02/02/2023	10.88	Call	Bond Future	1,904.9800	1.9050	2,246.1900	2.2462	17.911	0	0	0
2022/08/04	R035	02/02/2023	10.88	Put	Bond Future	4,534.2500	4.5343	4,009.3900	4.0094	(11.575)	0	0	0
2022/08/04	R035	02/02/2023	10.66	Call	Bond Future	1,438.7800	1.4388	1,722.1000	1.7221	19.692	0	0	0
2022/08/04	R035	02/02/2023	10.66	Put	Bond Future	5,401.4900	5.4015	4,818.7400	4.8187	(10.789)	0	0	582
2022/08/04	R035	02/02/2023	10.30	Put	Bond Future	7,083.4000	7.0834	6,415.1000	6.4151	(9.435)	0	0	0
2022/08/04	R035	02/02/2023	10.60	Call	Bond Future	1,325.2100	1.3252	1,593.0800	1.5931	20.213	0	0	0
2022/08/04	R035	02/02/2023	10.60	Put	Bond Future	5,656.6000	5.6566	5,058.4000	5.0584	(10.575)	0	0	0
2022/08/04	R035	02/02/2023	10.64	Put	Bond Future	5,485.7000	5.4857	4,897.7900	4.8978	(10.717)	0	0	0
2022/08/04	R035	02/02/2023	9.81	Call	Bond Future	412.5300	0.4125	521.7000	0.5217	26.464	0	0	582
2022/08/04	R035	02/02/2023	9.81	Put	Bond Future	9,806.9100	9.8069	9,050.0100	9.0500	(7.718)	0	0	0
2022/08/04	R035	02/02/2023	9.85	Call	Bond Future	440.8100	0.4408	556.0000	0.5560	26.131	0	0	0
2022/08/04	R035	02/02/2023	9.89	Call	Bond Future	470.6000	0.4706	592.0300	0.5920	25.803	0	0	388
2022/08/04	R035	02/02/2023	9.89	Put	Bond Future	9,334.1000	9.3341	8,589.4600	8.5895	(7.978)	0	0	0
2022/08/04	R035	02/02/2023			Bond Future	11.3282	87.9897	11.1784	88.8557	(1.322)	0.0000	0.0000	72,176
2022/08/04	R035	02/02/2023	11.94	Put	Bond Future	1,825.0500	1.8250	1,555.3400	1.5553	(14.778)	0	0	0
2022/08/04	R035	02/02/2023	11.98	Call	Bond Future	5,387.4800	5.3875	5,991.4900	5.9915	11.211	0	0	0
2022/08/04	R035	02/02/2023	11.98	Put	Bond Future	1,761.5200	1.7615	1,499.4600	1.4995	(14.877)	0	0	388
2022/08/04	R035	02/02/2023	13.22	Call	Bond Future	10,508.0300	10.5080	11,273.3000	11.2733	7.283	0	0	0
2022/08/04	R035	02/02/2023	11.05	Call	Bond Future	2,321.8300	2.3218	2,708.3200	2.7083	16.646	0	0	976
2022/08/04	R035	02/02/2023	11.05	Put	Bond Future	3,940.1800	3.9402	3,460.6000	3.4606	(12.172)	0	0	0
2022/08/04	R035	02/02/2023	11.06	Call	Bond Future	2,348.1800	2.3482	2,737.3400	2.7373	16.573	0	0	0
2022/08/04	R035	02/02/2023	11.06	Put	Bond Future	3,907.5800	3.9076	3,430.6700	3.4307	(12.205)	0	0	582
2022/08/04	R035	02/02/2023	10.86	Call	Bond Future	1,859.3900	1.8594	2,195.2900	2.1953	18.065	0	0	0
2022/08/04	R035	02/02/2023	10.86	Put	Bond Future	4,608.7000	4.6087	4,078.5300	4.0785	(11.504)	0	0	0
2022/08/04	R035	02/02/2023	10.87	Call	Bond Future	1,881.9800	1.8820	2,220.5400	2.2205	17.990	0	0	0
2022/08/04	R035	02/02/2023	10.87	Put	Bond Future	4,571.2400	4.5712	4,043.7300	4.0437	(11.540)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/04	R035	02/02/2023	10.30	Call	Bond Future	875.6600	0.8757	1,073.4300	1.0734	22.585	0	0	976
2022/08/04	R035	02/02/2023	10.64	Call	Bond Future	1,400.3400	1.4003	1,678.5000	1.6785	19.864	0	0	388
2022/08/04	R035	02/02/2023	9.85	Put	Bond Future	9,569.2300	9.5692	8,818.3500	8.8184	(7.847)	0	0	0
2022/08/04	R035	04/05/2023	11.22	Put	Bond Future	4,530.4400	4.5304	4,066.9700	4.0670	(10.230)	0	0	0
2022/08/04	R035	04/05/2023	12.46	Call	Bond Future	7,264.2000	7.2642	7,905.5200	7.9055	8.829	0	0	0
2022/08/04	R035	04/05/2023	12.46	Put	Bond Future	1,934.6900	1.9347	1,694.8100	1.6948	(12.399)	0	0	388
2022/08/04	R035	04/05/2023	13.18	Call	Bond Future	10,067.2700	10.0673	10,791.8800	10.7919	7.198	0	0	0
2022/08/04	R035	04/05/2023	13.18	Put	Bond Future	1,176.6300	1.1766	1,020.0400	1.0200	(13.308)	0	0	491
2022/08/04	R035	04/05/2023	11.17	Call	Bond Future	2,996.7700	2.9968	3,403.7300	3.4037	13.580	0	0	491
2022/08/04	R035	04/05/2023	11.20	Call	Bond Future	3,076.4900	3.0765	3,489.9200	3.4899	13.438	0	0	0
2022/08/04	R035	04/05/2023	11.21	Call	Bond Future	3,103.1000	3.1031	3,518.6800	3.5187	13.392	0	0	0
2022/08/04	R035	04/05/2023	10.60	Call	Bond Future	1,718.5300	1.7185	2,002.3300	2.0023	16.514	0	0	388
2022/08/04	R035	04/05/2023	10.60	Put	Bond Future	6,794.7600	6.7948	6,197.3600	6.1974	(8.792)	0	0	0
2022/08/04	R035	04/05/2023			Bond Future	11.4662	85.1169	11.3106	85.9981	(1.357)	0.0000	0.0000	0
2022/08/04	R035	04/05/2023	11.22	Call	Bond Future	3,130.1200	3.1301	3,547.8500	3.5479	13.345	0	0	0
2022/08/04	R035	04/05/2023	11.17	Put	Bond Future	4,685.4800	4.6855	4,211.2400	4.2112	(10.121)	0	0	0
2022/08/04	R035	04/05/2023	11.20	Put	Bond Future	4,592.0000	4.5920	4,124.2300	4.1242	(10.187)	0	0	0
2022/08/04	R035	04/05/2023	11.21	Put	Bond Future	4,560.9900	4.5610	4,095.3700	4.0954	(10.209)	0	0	0
2022/08/04	R035	04/05/2023	9.85	Call	Bond Future	750.4100	0.7504	901.7200	0.9017	20.164	0	0	388
2022/08/04	R035	04/05/2023	9.85	Put	Bond Future	10,578.0600	10.5781	9,848.1700	9.8482	(6.900)	0	0	0
2022/08/04	R035	04/05/2023	10.42	Call	Bond Future	1,417.8900	1.4179	1,665.3500	1.6653	17.453	0	0	491
2022/08/04	R035	04/05/2023	10.42	Put	Bond Future	7,603.1300	7.6031	6,969.3900	6.9694	(8.335)	0	0	0
2022/08/04	R035	03/08/2023	12.00	Call	Bond Future	5,657.7200	5.6577	6,210.0400	6.2100	9.762	0	0	0
2022/08/04	R035	03/08/2023	12.00	Put	Bond Future	3,380.0100	3.3800	3,034.3500	3.0344	(10.227)	0	0	0
2022/08/04	R035	03/08/2023			Bond Future	11.5787	86.8728	11.4171	87.7708	(1.396)	0.0000	0.0000	0
2022/08/04	R035	03/08/2023	11.98	Call	Bond Future	5,592.5800	5.5926	6,141.6600	6.1417	9.818	0	0	0
2022/08/04	R035	03/08/2023	11.98	Put	Bond Future	3,420.9800	3.4210	3,072.0800	3.0721	(10.199)	0	0	0
2022/08/04	R035	03/08/2023	11.99	Call	Bond Future	5,624.9500	5.6250	6,175.6500	6.1757	9.790	0	0	0
2022/08/04	R035	03/08/2023	11.99	Put	Bond Future	3,400.2700	3.4003	3,052.9900	3.0530	(10.213)	0	0	0
2022/08/04	R186	04/08/2022	7.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	R186	04/08/2022	8.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	R186	04/08/2022	8.15	Put	Bond Future	3,189.5900	3.1896	2,804.9800	2.8050	(12.058)	0	0	0
2022/08/04	R186	04/08/2022	9.78	Call	Bond Future	2,791.8300	2.7918	3,176.4400	3.1764	13.776	0	0	0
2022/08/04	R186	04/08/2022	9.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	R186	04/08/2022			Bond Future	9.0048	106.7100	8.9000	107.0946	(1.164)	0.0000	0.0000	0
2022/08/04	R186	04/08/2022	6.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	R186	04/08/2022	6.96	Put	Bond Future	7,833.6700	7.8337	7,449.0600	7.4491	(4.910)	0	0	0
2022/08/04	R186	04/08/2022	7.96	Put	Bond Future	3,914.9100	3.9149	3,530.3000	3.5303	(9.824)	0	0	0
2022/08/04	R186	04/08/2022	8.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	R186	04/08/2022	8.13	Put	Bond Future	3,265.6600	3.2657	2,881.0500	2.8811	(11.777)	0	0	0
2022/08/04	R186	04/08/2022	8.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	R186	04/08/2022	8.14	Put	Bond Future	3,227.6200	3.2276	2,843.0100	2.8430	(11.916)	0	0	0
2022/08/04	R186	03/11/2022	8.91	Put	Bond Future	1,790.5000	1.7905	1,415.5600	1.4156	(20.941)	0	0	4,310
2022/08/04	R186	03/11/2022	8.53	Call	Bond Future	384.8900	0.3849	541.7500	0.5417	40.755	0	0	0
2022/08/04	R186	03/11/2022	8.53	Put	Bond Future	2,731.3300	2.7313	2,256.8800	2.2569	(17.371)	0	0	0
2022/08/04	R186	03/11/2022	8.54	Call	Bond Future	392.8000	0.3928	552.0100	0.5520	40.532	0	0	0
2022/08/04	R186	03/11/2022	8.54	Put	Bond Future	2,703.6900	2.7037	2,231.5900	2.2316	(17.461)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/04	R186	03/11/2022			Bond Future	9.1992	108.3714	9.0173	109.0027	(1.977)	0.0000	0.0000	66,190
2022/08/04	R186	03/11/2022	8.55	Call	Bond Future	400.8400	0.4008	562.4100	0.5624	40.308	0	0	0
2022/08/04	R186	03/11/2022	8.55	Put	Bond Future	2,676.2000	2.6762	2,206.4600	2.2065	(17.552)	0	0	0
2022/08/04	R186	03/11/2022	8.91	Call	Bond Future	784.5100	0.7845	1,040.8800	1.0409	32.679	0	0	0
2022/08/04	R186	03/11/2022	8.23	Call	Bond Future	207.0000	0.2070	304.1200	0.3041	46.918	0	0	4,310
2022/08/04	R186	03/11/2022	8.23	Put	Bond Future	3,626.7600	3.6268	3,092.5700	3.0926	(14.729)	0	0	0
2022/08/04	R186	02/02/2023	8.33	Call	Bond Future	453.0600	0.4531	596.2000	0.5962	31.594	0	0	0
2022/08/04	R186	02/02/2023	8.33	Put	Bond Future	3,872.7800	3.8728	3,375.4700	3.3755	(12.841)	0	0	0
2022/08/04	R186	02/02/2023	8.32	Call	Bond Future	446.5000	0.4465	588.0600	0.5881	31.704	0	0	0
2022/08/04	R186	02/02/2023	8.32	Put	Bond Future	3,900.1600	3.9002	3,401.2700	3.4013	(12.792)	0	0	0
2022/08/04	R186	02/02/2023			Bond Future	9.3584	104.9963	9.1626	105.6368	(2.092)	0.0000	0.0000	0
2022/08/04	R186	02/02/2023	8.34	Call	Bond Future	459.9200	0.4599	604.6600	0.6047	31.471	0	0	0
2022/08/04	R186	02/02/2023	8.34	Put	Bond Future	3,845.7100	3.8457	3,350.0000	3.3500	(12.890)	0	0	0
2022/08/04	R186	04/05/2023	8.83	Put	Bond Future	3,133.9100	3.1339	2,713.4900	2.7135	(13.415)	0	0	0
2022/08/04	R186	04/05/2023	8.84	Call	Bond Future	1,016.0500	1.0161	1,248.5500	1.2486	22.883	0	0	0
2022/08/04	R186	04/05/2023			Bond Future	9.5171	106.9379	9.3050	107.5891	(2.228)	0.0000	0.0000	0
2022/08/04	R186	04/05/2023	8.83	Call	Bond Future	1,005.0200	1.0050	1,235.8700	1.2359	22.970	0	0	0
2022/08/04	R186	04/05/2023	8.84	Put	Bond Future	3,113.5700	3.1136	2,694.8000	2.6948	(13.450)	0	0	0
2022/08/04	R186	04/05/2023	8.82	Call	Bond Future	994.4000	0.9944	1,223.6200	1.2236	23.051	0	0	0
2022/08/04	R186	04/05/2023	8.82	Put	Bond Future	3,154.6800	3.1547	2,732.6300	2.7326	(13.379)	0	0	0
2022/08/04	R186	03/08/2023	9.74	Call	Bond Future	2,374.9800	2.3750	2,742.9300	2.7429	15.493	0	0	0
2022/08/04	R186	03/08/2023	9.74	Put	Bond Future	2,028.5600	2.0286	1,733.3600	1.7334	(14.552)	0	0	0
2022/08/04	R186	03/08/2023	9.73	Put	Bond Future	2,039.9700	2.0400	1,743.4500	1.7434	(14.536)	0	0	0
2022/08/04	R186	03/08/2023			Bond Future	9.6189	103.8384	9.3885	104.5016	(2.395)	0.0000	0.0000	0
2022/08/04	R186	03/08/2023	9.75	Call	Bond Future	2,392.1600	2.3922	2,761.4500	2.7614	15.438	0	0	0
2022/08/04	R186	03/08/2023	9.75	Put	Bond Future	2,017.2000	2.0172	1,723.3400	1.7233	(14.568)	0	0	0
2022/08/04	R186	03/08/2023	9.73	Call	Bond Future	2,357.8400	2.3578	2,724.4700	2.7245	15.549	0	0	0
2022/08/04	R197	04/08/2022			Bond Future	331.4816	331.4816	331.5355	331.5355	0.016	0.0000	0.0000	0
2022/08/04	R197	03/11/2022			Bond Future	336.7245	336.7245	336.7499	336.7499	0.008	0.0000	0.0000	831
2022/08/04	R197	02/02/2023			Bond Future	333.9529	333.9529	333.9726	333.9726	0.006	0.0000	0.0000	0
2022/08/04	R197	04/05/2023			Bond Future	340.2000	340.2000	340.2170	340.2170	0.005	0.0000	0.0000	0
2022/08/04	R197	03/08/2023			Bond Future	338.1301	338.1301	338.1431	338.1431	0.004	0.0000	0.0000	0
2022/08/04	R202	04/08/2022			Bond Future	245.0981	245.0981	247.2083	247.2083	0.861	0.0000	0.0000	0
2022/08/04	R202	03/11/2022			Bond Future	248.9748	248.9748	251.1125	251.1125	0.859	0.0000	0.0000	6,140
2022/08/04	R202	02/02/2023			Bond Future	248.7629	248.7629	250.9345	250.9345	0.873	0.0000	0.0000	460
2022/08/04	R202	04/05/2023			Bond Future	253.4152	253.4152	255.6252	255.6252	0.872	0.0000	0.0000	0
2022/08/04	R202	03/08/2023			Bond Future	253.8260	253.8260	256.0786	256.0786	0.887	0.0000	0.0000	0
2022/08/04	R209	04/08/2022	10.57	Put	Bond Future	2,363.3000	2.3633	1,868.9000	1.8689	(20.920)	0	0	0
2022/08/04	R209	04/08/2022	10.58	Call	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2022/08/04	R209	04/08/2022	10.58	Put	Bond Future	2,308.1200	2.3081	1,813.7100	1.8137	(21.420)	0	0	0
2022/08/04	R209	04/08/2022			Bond Future	11.0085	69.0337	10.9150	69.5281	(0.850)	0.0000	0.0000	0
2022/08/04	R209	04/08/2022	10.57	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/08/04	R209	04/08/2022	10.59	Call	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0	0	0
2022/08/04	R209	04/08/2022	10.59	Put	Bond Future	2,253.0200	2.2530	1,758.5900	1.7586	(21.945)	0	0	0
2022/08/04	R209	03/11/2022	12.00	Call	Bond Future	4,775.8100	4.7758	5,401.3800	5.4014	13.099	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/04	R209	03/11/2022	12.00	Put	Bond Future	612.2300	0.6122	466.8400	0.4668	(23.748)	0	0	9,500
2022/08/04	R209	03/11/2022	11.03	Call	Bond Future	1,598.5900	1.5986	1,967.8400	1.9678	23.098	0	0	0
2022/08/04	R209	03/11/2022	11.03	Put	Bond Future	2,244.0900	2.2441	1,842.3800	1.8424	(17.901)	0	0	0
2022/08/04	R209	03/11/2022	10.50	Put	Bond Future	4,094.3000	4.0943	3,516.7000	3.5167	(14.107)	0	0	0
2022/08/04	R209	03/11/2022	9.25	Call	Bond Future	16.8900	0.0169	26.9700	0.0270	59.680	0	0	6,000
2022/08/04	R209	03/11/2022	9.25	Put	Bond Future	10,940.8800	10.9409	10,180.0000	10.1800	(6.954)	0	0	0
2022/08/04	R209	03/11/2022	9.50	Call	Bond Future	40.2000	0.0402	61.8000	0.0618	53.731	0	0	0
2022/08/04	R209	03/11/2022	9.50	Put	Bond Future	9,394.6800	9.3947	8,645.3200	8.6453	(7.976)	0	0	0
2022/08/04	R209	03/11/2022			Bond Future	11.1544	66.9625	11.0060	67.7335	(1.330)	0.0000	0.0000	18,801
2022/08/04	R209	03/11/2022	11.02	Call	Bond Future	1,573.8400	1.5738	1,939.7100	1.9397	23.247	0	0	0
2022/08/04	R209	03/11/2022	11.02	Put	Bond Future	2,271.6200	2.2716	1,866.5300	1.8665	(17.833)	0	0	0
2022/08/04	R209	03/11/2022	11.50	Call	Bond Future	2,974.0300	2.9740	3,488.2600	3.4883	17.291	0	0	0
2022/08/04	R209	03/11/2022	11.50	Put	Bond Future	1,225.9400	1.2259	969.2100	0.9692	(20.941)	0	0	0
2022/08/04	R209	03/11/2022	10.50	Call	Bond Future	597.4500	0.5974	790.8100	0.7908	32.364	0	0	0
2022/08/04	R209	03/11/2022	11.00	Call	Bond Future	1,524.9500	1.5250	1,884.0500	1.8841	23.548	0	0	0
2022/08/04	R209	03/11/2022	11.00	Put	Bond Future	2,327.4500	2.3275	1,915.5900	1.9156	(17.696)	0	0	8,750
2022/08/04	R209	03/11/2022	11.01	Call	Bond Future	1,549.2900	1.5493	1,911.7800	1.9118	23.397	0	0	0
2022/08/04	R209	03/11/2022	11.01	Put	Bond Future	2,299.4000	2.2994	1,890.9300	1.8909	(17.764)	0	0	0
2022/08/04	R209	03/11/2022	10.00	Call	Bond Future	176.2700	0.1763	251.8000	0.2518	42.849	0	0	9,500
2022/08/04	R209	03/11/2022	10.00	Put	Bond Future	6,520.4800	6.5205	5,825.0500	5.8250	(10.665)	0	0	6,000
2022/08/04	R209	02/02/2023	10.80	Put	Bond Future	4,097.7700	4.0978	3,616.1300	3.6161	(11.754)	0	0	0
2022/08/04	R209	02/02/2023	10.78	Call	Bond Future	1,551.3300	1.5513	1,848.1900	1.8482	19.136	0	0	0
2022/08/04	R209	02/02/2023	10.79	Call	Bond Future	1,570.8400	1.5708	1,870.1400	1.8701	19.054	0	0	0
2022/08/04	R209	02/02/2023			Bond Future	11.2825	68.1514	11.1290	68.9348	(1.360)	0.0000	0.0000	2,066
2022/08/04	R209	02/02/2023	10.80	Call	Bond Future	1,590.3200	1.5903	1,892.0300	1.8920	18.972	0	0	0
2022/08/04	R209	02/02/2023	10.78	Put	Bond Future	4,165.5700	4.1656	3,679.0800	3.6791	(11.679)	0	0	0
2022/08/04	R209	02/02/2023	10.79	Put	Bond Future	4,131.6500	4.1317	3,647.6000	3.6476	(11.716)	0	0	0
2022/08/04	R209	04/05/2023	11.09	Call	Bond Future	2,570.6100	2.5706	2,936.9600	2.9370	14.251	0	0	0
2022/08/04	R209	04/05/2023	11.09	Put	Bond Future	4,171.0400	4.1710	3,740.2100	3.7402	(10.329)	0	0	0
2022/08/04	R209	04/05/2023	11.10	Call	Bond Future	2,593.7200	2.5937	2,962.0500	2.9620	14.201	0	0	0
2022/08/04	R209	04/05/2023	11.10	Put	Bond Future	4,142.7200	4.1427	3,713.8700	3.7139	(10.352)	0	0	0
2022/08/04	R209	04/05/2023			Bond Future	11.4063	66.2611	11.2474	67.0582	(1.393)	0.0000	0.0000	0
2022/08/04	R209	04/05/2023	11.11	Call	Bond Future	2,616.9200	2.6169	2,987.2400	2.9872	14.151	0	0	0
2022/08/04	R209	04/05/2023	11.11	Put	Bond Future	4,114.5600	4.1146	3,687.7000	3.6877	(10.374)	0	0	0
2022/08/04	R209	03/08/2023	11.95	Put	Bond Future	2,903.3200	2.9033	2,598.0200	2.5980	(10.516)	0	0	0
2022/08/04	R209	03/08/2023	11.93	Call	Bond Future	4,978.4300	4.9784	5,482.7000	5.4827	10.129	0	0	0
2022/08/04	R209	03/08/2023	11.94	Call	Bond Future	5,007.5800	5.0076	5,513.3200	5.5133	10.099	0	0	0
2022/08/04	R209	03/08/2023			Bond Future	11.5048	67.6288	11.3405	68.4413	(1.428)	0.0000	0.0000	0
2022/08/04	R209	03/08/2023	11.95	Call	Bond Future	5,036.5200	5.0365	5,543.7200	5.5437	10.070	0	0	0
2022/08/04	R209	03/08/2023	11.93	Put	Bond Future	2,938.9500	2.9389	2,630.7200	2.6307	(10.488)	0	0	0
2022/08/04	R209	03/08/2023	11.94	Put	Bond Future	2,921.2100	2.9212	2,614.4500	2.6144	(10.501)	0	0	0
2022/08/04	R210	04/08/2022			Bond Future	223.9623	223.9623	225.4728	225.4728	0.674	0.0000	0.0000	0
2022/08/04	R210	03/11/2022			Bond Future	224.5079	224.5079	225.6827	225.6827	0.523	0.0000	0.0000	732
2022/08/04	R210	02/02/2023			Bond Future	228.5442	228.5442	229.7360	229.7360	0.521	0.0000	0.0000	300
2022/08/04	R210	04/05/2023			Bond Future	229.7257	229.7257	230.9377	230.9377	0.528	0.0000	0.0000	0
2022/08/04	R210	03/08/2023			Bond Future	234.5026	234.5026	235.7366	235.7366	0.526	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/04	R213	04/08/2022	9.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	R213	04/08/2022	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	R213	04/08/2022	9.90	Put	Bond Future	3,686.2100	3.6862	3,330.2200	3.3302	(9.657)	0	0	0
2022/08/04	R213	04/08/2022			Bond Future	10.6493	82.9263	10.5750	83.2823	(0.698)	0.0000	0.0000	0
2022/08/04	R213	04/08/2022	9.88	Put	Bond Future	3,787.5600	3.7876	3,431.5700	3.4316	(9.399)	0	0	0
2022/08/04	R213	04/08/2022	9.89	Put	Bond Future	3,736.8600	3.7369	3,380.8700	3.3809	(9.526)	0	0	0
2022/08/04	R213	04/08/2022	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	R213	03/11/2022	10.38	Call	Bond Future	839.3800	0.8394	1,038.5200	1.0385	23.725	0	0	0
2022/08/04	R213	03/11/2022	10.38	Put	Bond Future	2,959.7500	2.9598	2,554.7900	2.5548	(13.682)	0	0	0
2022/08/04	R213	03/11/2022	10.39	Call	Bond Future	854.5900	0.8546	1,056.2300	1.0562	23.595	0	0	0
2022/08/04	R213	03/11/2022	10.39	Put	Bond Future	2,926.9200	2.9269	2,524.4600	2.5245	(13.750)	0	0	0
2022/08/04	R213	03/11/2022	10.37	Call	Bond Future	824.3500	0.8244	1,021.0000	1.0210	23.855	0	0	0
2022/08/04	R213	03/11/2022	10.37	Put	Bond Future	2,992.8000	2.9928	2,585.3500	2.5854	(13.614)	0	0	200
2022/08/04	R213	03/11/2022	9.19	Call	Bond Future	62.1800	0.0622	86.0200	0.0860	38.340	0	0	476
2022/08/04	R213	03/11/2022	9.19	Put	Bond Future	8,166.8200	8.1668	7,586.5600	7.5866	(7.105)	0	0	0
2022/08/04	R213	03/11/2022			Bond Future	10.8287	80.6757	10.6993	81.2798	(1.195)	0.0000	0.0000	33,716
2022/08/04	R213	03/11/2022	10.40	Call	Bond Future	869.9800	0.8700	1,074.1300	1.0741	23.466	0	0	0
2022/08/04	R213	03/11/2022	10.40	Put	Bond Future	2,894.3000	2.8943	2,494.3500	2.4944	(13.819)	0	0	0
2022/08/04	R213	03/11/2022	9.98	Call	Bond Future	375.0100	0.3750	485.1900	0.4852	29.381	0	0	0
2022/08/04	R213	03/11/2022	9.98	Put	Bond Future	4,447.0700	4.4471	3,953.1500	3.9531	(11.107)	0	0	200
2022/08/04	R213	03/11/2022	10.19	Call	Bond Future	584.4900	0.5845	738.2900	0.7383	26.314	0	0	0
2022/08/04	R213	03/11/2022	10.19	Put	Bond Future	3,624.5700	3.6246	3,174.2700	3.1743	(12.424)	0	0	476
2022/08/04	R213	03/11/2022	9.13	Call	Bond Future	53.2800	0.0533	74.0600	0.0741	39.002	0	0	200
2022/08/04	R213	03/11/2022	9.13	Put	Bond Future	8,474.1900	8.4742	7,890.8700	7.8909	(6.883)	0	0	0
2022/08/04	R213	03/11/2022	9.84	Call	Bond Future	281.6800	0.2817	368.9300	0.3689	30.975	0	0	0
2022/08/04	R213	03/11/2022	9.84	Put	Bond Future	5,050.8900	5.0509	4,534.0400	4.5340	(10.233)	0	0	476
2022/08/04	R213	02/02/2023	10.43	Put	Bond Future	3,887.6200	3.8876	3,491.7100	3.4917	(10.184)	0	0	0
2022/08/04	R213	02/02/2023	12.20	Call	Bond Future	6,058.5800	6.0586	6,548.9100	6.5489	8.093	0	0	0
2022/08/04	R213	02/02/2023	12.20	Put	Bond Future	825.8600	0.8259	702.9600	0.7030	(14.881)	0	0	912
2022/08/04	R213	02/02/2023	10.22	Put	Bond Future	4,575.5600	4.5756	4,142.3500	4.1424	(9.468)	0	0	0
2022/08/04	R213	02/02/2023	10.23	Call	Bond Future	1,005.9700	1.0060	1,187.7200	1.1877	18.067	0	0	0
2022/08/04	R213	02/02/2023	10.35	Call	Bond Future	1,177.0600	1.1771	1,379.9300	1.3799	17.235	0	0	0
2022/08/04	R213	02/02/2023	10.35	Put	Bond Future	4,141.3900	4.1414	3,731.0300	3.7310	(9.909)	0	0	476
2022/08/04	R213	02/02/2023	10.01	Call	Bond Future	737.5200	0.7375	882.7600	0.8828	19.693	0	0	0
2022/08/04	R213	02/02/2023			Bond Future	10.9906	82.1070	10.8556	82.7202	(1.228)	0.0000	0.0000	0
2022/08/04	R213	02/02/2023	10.43	Call	Bond Future	1,301.1700	1.3012	1,518.4900	1.5185	16.702	0	0	912
2022/08/04	R213	02/02/2023	10.22	Call	Bond Future	992.4300	0.9924	1,172.4500	1.1725	18.139	0	0	0
2022/08/04	R213	02/02/2023	10.23	Put	Bond Future	4,541.2900	4.5413	4,109.8100	4.1098	(9.501)	0	0	0
2022/08/04	R213	02/02/2023	9.16	Call	Bond Future	218.1000	0.2181	271.2600	0.2713	24.374	0	0	476
2022/08/04	R213	02/02/2023	9.16	Put	Bond Future	9,074.5800	9.0746	8,514.5100	8.5145	(6.172)	0	0	0
2022/08/04	R213	02/02/2023	10.01	Put	Bond Future	5,332.8400	5.3328	4,864.8500	4.8649	(8.776)	0	0	476
2022/08/04	R213	02/02/2023	10.21	Call	Bond Future	979.2100	0.9792	1,157.5100	1.1575	18.209	0	0	0
2022/08/04	R213	02/02/2023	10.21	Put	Bond Future	4,610.1900	4.6102	4,175.2600	4.1753	(9.434)	0	0	0
2022/08/04	R213	04/05/2023	10.75	Call	Bond Future	2,109.5600	2.1096	2,378.4500	2.3784	12.746	0	0	0
2022/08/04	R213	04/05/2023	10.75	Put	Bond Future	3,858.4400	3.8584	3,503.5600	3.5036	(9.197)	0	0	0
2022/08/04	R213	04/05/2023			Bond Future	11.1418	80.0756	11.0008	80.6994	(1.265)	0.0000	0.0000	0
2022/08/04	R213	04/05/2023	10.74	Call	Bond Future	2,090.7000	2.0907	2,358.0500	2.3581	12.788	0	0	0
2022/08/04	R213	04/05/2023	10.74	Put	Bond Future	3,884.8700	3.8849	3,528.4500	3.5285	(9.175)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/04	R213	04/05/2023	10.73	Call	Bond Future	2,071.9400	2.0719	2,337.7600	2.3378	12.830	0	0	0
2022/08/04	R213	04/05/2023	10.73	Put	Bond Future	3,911.4200	3.9114	3,553.4700	3.5535	(9.151)	0	0	0
2022/08/04	R213	03/08/2023	11.62	Put	Bond Future	2,713.7200	2.7137	2,458.0700	2.4581	(9.421)	0	0	0
2022/08/04	R213	03/08/2023	11.63	Call	Bond Future	4,250.7800	4.2508	4,631.7200	4.6317	8.962	0	0	0
2022/08/04	R213	03/08/2023			Bond Future	11.2636	81.7264	11.1163	82.3618	(1.307)	0.0000	0.0000	0
2022/08/04	R213	03/08/2023	11.62	Call	Bond Future	4,224.9000	4.2249	4,604.6600	4.6047	8.989	0	0	0
2022/08/04	R213	03/08/2023	11.63	Put	Bond Future	2,697.7400	2.6977	2,443.2700	2.4433	(9.433)	0	0	0
2022/08/04	R213	03/08/2023	11.61	Call	Bond Future	4,199.0700	4.1991	4,577.6600	4.5777	9.016	0	0	0
2022/08/04	R213	03/08/2023	11.61	Put	Bond Future	2,729.7900	2.7298	2,472.9700	2.4730	(9.408)	0	0	0
2022/08/04	R214	04/08/2022	10.98	Put	Bond Future	1,042.8600	1.0429	392.8000	0.3928	(62.334)	0	0	0
2022/08/04	R214	04/08/2022	10.99	Call	Bond Future	26.3700	0.0264	0.0000	0.0000	(100.000)	0	0	0
2022/08/04	R214	04/08/2022			Bond Future	11.1633	66.6612	11.0500	67.2892	(1.015)	0.0000	0.0000	0
2022/08/04	R214	04/08/2022	10.97	Call	Bond Future	18.3700	0.0184	0.0000	0.0000	(100.000)	0	0	0
2022/08/04	R214	04/08/2022	10.97	Put	Bond Future	1,095.5700	1.0956	449.2100	0.4492	(58.998)	0	0	0
2022/08/04	R214	04/08/2022	10.98	Call	Bond Future	22.0700	0.0221	0.0000	0.0000	(100.000)	0	0	0
2022/08/04	R214	04/08/2022	10.99	Put	Bond Future	990.8100	0.9908	336.4500	0.3365	(66.043)	0	0	0
2022/08/04	R214	03/11/2022	11.34	Call	Bond Future	2,114.2900	2.1143	2,592.1800	2.5922	22.603	0	0	0
2022/08/04	R214	03/11/2022	11.36	Put	Bond Future	1,857.0500	1.8571	1,478.4600	1.4785	(20.387)	0	0	0
2022/08/04	R214	03/11/2022			Bond Future	11.3012	64.4104	11.1428	65.2740	(1.402)	0.0000	0.0000	25,310
2022/08/04	R214	03/11/2022	11.34	Put	Bond Future	1,905.3500	1.9053	1,519.5700	1.5196	(20.247)	0	0	0
2022/08/04	R214	03/11/2022	11.35	Call	Bond Future	2,143.7100	2.1437	2,625.2000	2.6252	22.461	0	0	0
2022/08/04	R214	03/11/2022	11.35	Put	Bond Future	1,881.1400	1.8811	1,498.9600	1.4990	(20.316)	0	0	0
2022/08/04	R214	03/11/2022	11.36	Call	Bond Future	2,173.1900	2.1732	2,658.2700	2.6583	22.321	0	0	0
2022/08/04	R214	02/02/2023	11.07	Call	Bond Future	1,991.6800	1.9917	2,369.1900	2.3692	18.954	0	0	0
2022/08/04	R214	02/02/2023	11.07	Put	Bond Future	3,918.6800	3.9187	3,418.5200	3.4185	(12.763)	0	0	0
2022/08/04	R214	02/02/2023	11.08	Call	Bond Future	2,015.0200	2.0150	2,395.2500	2.3953	18.870	0	0	0
2022/08/04	R214	02/02/2023	11.08	Put	Bond Future	3,886.5000	3.8865	3,389.0600	3.3891	(12.799)	0	0	0
2022/08/04	R214	02/02/2023			Bond Future	11.4250	65.5532	11.2613	66.4308	(1.434)	0.0000	0.0000	65,489
2022/08/04	R214	02/02/2023	11.09	Call	Bond Future	2,038.5100	2.0385	2,421.4500	2.4215	18.785	0	0	0
2022/08/04	R214	02/02/2023	11.09	Put	Bond Future	3,854.5300	3.8545	3,359.8000	3.3598	(12.835)	0	0	0
2022/08/04	R214	04/05/2023	11.36	Call	Bond Future	3,031.9700	3.0320	3,476.3500	3.4763	14.656	0	0	0
2022/08/04	R214	04/05/2023	11.36	Put	Bond Future	3,975.2000	3.9752	3,526.3300	3.5263	(11.292)	0	0	0
2022/08/04	R214	04/05/2023	11.37	Call	Bond Future	3,057.6200	3.0576	3,504.2000	3.5042	14.605	0	0	0
2022/08/04	R214	04/05/2023	11.37	Put	Bond Future	3,947.4600	3.9475	3,500.7900	3.5008	(11.315)	0	0	0
2022/08/04	R214	04/05/2023			Bond Future	11.5386	63.4696	11.3694	64.3629	(1.467)	0.0000	0.0000	0
2022/08/04	R214	04/05/2023	11.38	Call	Bond Future	3,083.1600	3.0832	3,531.9200	3.5319	14.555	0	0	0
2022/08/04	R214	04/05/2023	11.38	Put	Bond Future	3,919.6800	3.9197	3,475.1900	3.4752	(11.340)	0	0	0
2022/08/04	R214	03/08/2023	12.14	Call	Bond Future	5,535.7800	5.5358	6,116.7600	6.1168	10.495	0	0	0
2022/08/04	R214	03/08/2023	12.14	Put	Bond Future	2,995.2000	2.9952	2,665.5200	2.6655	(11.007)	0	0	0
2022/08/04	R214	03/08/2023	12.15	Call	Bond Future	5,565.9900	5.5660	6,148.5300	6.1485	10.466	0	0	0
2022/08/04	R214	03/08/2023	12.15	Put	Bond Future	2,977.1800	2.9772	2,649.0600	2.6491	(11.021)	0	0	0
2022/08/04	R214	03/08/2023			Bond Future	11.6305	64.7788	11.4557	65.6895	(1.503)	0.0000	0.0000	0
2022/08/04	R214	03/08/2023	12.16	Call	Bond Future	5,596.4900	5.5965	6,180.5700	6.1806	10.437	0	0	0
2022/08/04	R214	03/08/2023	12.16	Put	Bond Future	2,959.5200	2.9595	2,632.9400	2.6329	(11.035)	0	0	0
2022/08/04	R248	04/08/2022	10.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	R248	04/08/2022	10.99	Call	Bond Future	20.9800	0.0210	0.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/04	R248	04/08/2022	10.99	Put	Bond Future	1,407.1800	1.4072	634.2600	0.6343	(54.927)	0	0	0
2022/08/04	R248	04/08/2022	11.30	Call	Bond Future	851.7000	0.8517	1,514.3800	1.5144	77.807	0	0	0
2022/08/04	R248	04/08/2022	11.30	Put	Bond Future	89.2600	0.0893	0.0000	0.0000	(100.000)	0	0	0
2022/08/04	R248	04/08/2022	10.40	Put	Bond Future	5,768.8300	5.7688	5,016.8900	5.0169	(13.035)	0	0	0
2022/08/04	R248	04/08/2022	10.98	Call	Bond Future	17.3300	0.0173	0.0000	0.0000	(100.000)	0	0	0
2022/08/04	R248	04/08/2022	10.98	Put	Bond Future	1,474.5400	1.4745	705.2700	0.7053	(52.170)	0	0	0
2022/08/04	R248	04/08/2022			Bond Future	11.1883	83.4191	11.0800	84.1710	(0.968)	0.0000	0.0000	0
2022/08/04	R248	04/08/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	R248	04/08/2022	9.70	Put	Bond Future	11,522.4600	11.5225	10,770.5200	10.7705	(6.526)	0	0	0
2022/08/04	R248	04/08/2022	10.20	Put	Bond Future	7,348.1800	7.3482	6,596.2400	6.5962	(10.233)	0	0	0
2022/08/04	R248	04/08/2022	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	R248	04/08/2022	10.30	Put	Bond Future	6,552.3000	6.5523	5,800.3600	5.8004	(11.476)	0	0	0
2022/08/04	R248	04/08/2022	11.00	Call	Bond Future	25.2700	0.0253	0.0000	0.0000	(100.000)	0	0	0
2022/08/04	R248	04/08/2022	11.00	Put	Bond Future	1,340.5600	1.3406	563.3500	0.5634	(57.977)	0	0	0
2022/08/04	R248	04/08/2022	10.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/04	R248	04/08/2022	10.90	Call	Bond Future	3.0900	0.0031	0.0000	0.0000	(100.000)	0	0	0
2022/08/04	R248	04/08/2022	10.90	Put	Bond Future	2,032.3300	2.0323	1,277.3000	1.2773	(37.151)	0	0	0
2022/08/04	R248	03/11/2022	11.32	Call	Bond Future	2,486.7600	2.4868	3,086.0600	3.0861	24.100	0	0	0
2022/08/04	R248	03/11/2022	11.20	Call	Bond Future	2,079.5200	2.0795	2,620.8100	2.6208	26.030	0	0	1,650
2022/08/04	R248	03/11/2022	11.20	Put	Bond Future	2,940.7100	2.9407	2,363.5000	2.3635	(19.628)	0	0	0
2022/08/04	R248	03/11/2022	11.30	Put	Bond Future	2,595.7000	2.5957	2,066.9900	2.0670	(20.369)	0	0	0
2022/08/04	R248	03/11/2022	11.31	Put	Bond Future	2,563.2800	2.5633	2,039.3300	2.0393	(20.441)	0	0	0
2022/08/04	R248	03/11/2022			Bond Future	11.3266	80.2907	11.1626	81.4092	(1.447)	0.0000	0.0000	258,692
2022/08/04	R248	03/11/2022	11.32	Put	Bond Future	2,531.1900	2.5312	2,011.9900	2.0120	(20.512)	0	0	0
2022/08/04	R248	03/11/2022	11.90	Call	Bond Future	4,882.4000	4.8824	5,714.4500	5.7145	17.042	0	0	1,650
2022/08/04	R248	03/11/2022	11.90	Put	Bond Future	1,178.8500	1.1789	892.4000	0.8924	(24.299)	0	0	0
2022/08/04	R248	03/11/2022	11.30	Call	Bond Future	2,416.1700	2.4162	3,005.9600	3.0060	24.410	0	0	0
2022/08/04	R248	03/11/2022	11.31	Call	Bond Future	2,451.3500	2.4513	3,045.9000	3.0459	24.254	0	0	0
2022/08/04	R248	02/02/2023	11.10	Put	Bond Future	0.0000	0.0000	4,243.4500	4.2435	100.000	0	0	0
2022/08/04	R248	02/02/2023	11.08	Call	Bond Future	2,448.4900	2.4485	2,933.3100	2.9333	19.801	0	0	0
2022/08/04	R248	02/02/2023	11.08	Put	Bond Future	4,969.6200	4.9696	4,317.7500	4.3177	(13.117)	0	0	0
2022/08/04	R248	02/02/2023			Bond Future	11.4511	81.7153	11.2812	82.8520	(1.483)	0.0000	0.0000	0
2022/08/04	R248	02/02/2023	11.10	Call	Bond Future	0.0000	0.0000	2,998.5100	2.9985	100.000	0	0	2,700
2022/08/04	R248	02/02/2023	11.06	Call	Bond Future	2,391.0600	2.3911	2,868.8000	2.8688	19.980	0	0	0
2022/08/04	R248	02/02/2023	11.06	Put	Bond Future	5,052.1100	5.0521	4,393.1600	4.3932	(13.043)	0	0	0
2022/08/04	R248	02/02/2023	11.07	Call	Bond Future	2,419.6900	2.4197	2,900.9700	2.9010	19.890	0	0	0
2022/08/04	R248	02/02/2023	11.07	Put	Bond Future	5,010.7200	5.0107	4,355.3100	4.3553	(13.080)	0	0	0
2022/08/04	R248	02/02/2023	10.40	Call	Bond Future	0.0000	0.0000	1,218.4500	1.2184	100.000	0	0	2,700
2022/08/04	R248	02/02/2023	10.40	Put	Bond Future	0.0000	0.0000	7,607.6100	7.6076	100.000	0	0	0
2022/08/04	R248	04/05/2023	11.35	Call	Bond Future	3,682.0500	3.6820	4,248.7900	4.2488	15.392	0	0	0
2022/08/04	R248	04/05/2023	11.35	Put	Bond Future	5,101.3100	5.1013	4,511.1900	4.5112	(11.568)	0	0	0
2022/08/04	R248	04/05/2023			Bond Future	11.5651	78.7900	11.3893	79.9469	(1.521)	0.0000	0.0000	0
2022/08/04	R248	04/05/2023	11.33	Call	Bond Future	3,619.2900	3.6193	4,180.3100	4.1803	15.501	0	0	0
2022/08/04	R248	04/05/2023	11.33	Put	Bond Future	5,172.8200	5.1728	4,576.9800	4.5770	(11.519)	0	0	0
2022/08/04	R248	04/05/2023	11.34	Call	Bond Future	3,650.6100	3.6506	4,214.4900	4.2145	15.446	0	0	0
2022/08/04	R248	04/05/2023	11.34	Put	Bond Future	5,136.9600	5.1370	4,543.9800	4.5440	(11.543)	0	0	0
2022/08/04	R248	03/08/2023	12.11	Call	Bond Future	6,686.9000	6.6869	7,427.9600	7.4280	11.082	0	0	0
2022/08/04	R248	03/08/2023	12.11	Put	Bond Future	3,884.5500	3.8845	3,446.1300	3.4461	(11.286)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/04	R248	03/08/2023			Bond Future	11.6575	80.4158	11.4757	81.5953	(1.560)	0.0000	0.0000	0
2022/08/04	R248	03/08/2023	12.09	Call	Bond Future	6,613.0100	6.6130	7,349.9900	7.3500	11.144	0	0	0
2022/08/04	R248	03/08/2023	12.09	Put	Bond Future	3,930.6900	3.9307	3,488.1900	3.4882	(11.258)	0	0	0
2022/08/04	R248	03/08/2023	12.10	Call	Bond Future	6,650.0800	6.6501	7,389.1000	7.3891	11.113	0	0	0
2022/08/04	R248	03/08/2023	12.10	Put	Bond Future	3,907.7000	3.9077	3,467.2400	3.4672	(11.272)	0	0	0

Total **1412455**