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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/08/2022 TO 05/08/2022

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
2022/08/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/05	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/05	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/05	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/05	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/05	2025	04/08/2022		Bond Future	163.3048	163.3048	163.3048	163.3048	0.000	0.0000	0.0000	0
2022/08/05	2025	03/11/2022		Bond Future	166.0032	166.0032	166.2116	166.2116	0.125	0.0000	0.0000	7,789
2022/08/05	2025	02/02/2023		Bond Future	167.2841	167.2841	167.4867	167.4867	0.121	0.0000	0.0000	1,918
2022/08/05	2025	04/05/2023		Bond Future	170.4108	170.4108	170.6182	170.6182	0.122	0.0000	0.0000	0
2022/08/05	2025	03/08/2023		Bond Future	172.1872	172.1872	172.3846	172.3846	0.115	0.0000	0.0000	0
2022/08/05	2025	02/11/2023		Bond Future	172.1900	172.1900	175.4336	175.4336	1.884	0.0000	0.0000	0
2022/08/05	2029	04/08/2022		Bond Future	120.4003	120.4003	120.4003	120.4003	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
2022/08/05	2029	03/11/2022			Bond Future	121.2304	121.2304	121.2413	121.2413	0.009	0.0000	0.0000	1,729
2022/08/05	2029	02/02/2023			Bond Future	123.4075	123.4075	123.4117	123.4117	0.003	0.0000	0.0000	728
2022/08/05	2029	04/05/2023			Bond Future	124.4157	124.4157	124.4205	124.4205	0.004	0.0000	0.0000	0
2022/08/05	2029	03/08/2023			Bond Future	127.0004	127.0004	126.9947	126.9947	(0.004)	0.0000	0.0000	0
2022/08/05	2029	02/11/2023			Bond Future	127.0000	127.0000	127.8964	127.8964	0.706	0.0000	0.0000	0
2022/08/05	2030	04/08/2022			Bond Future	10.2500	88.6614	10.2500	88.6614	0.000	0.0000	0.0000	0
2022/08/05	2030	03/11/2022	9.70	Call	Bond Future	530.5300	0.5305	428.7000	0.4287	(19.194)	0	0	500
2022/08/05	2030	03/11/2022	9.70	Put	Bond Future	3,735.5800	3.7356	3,966.7400	3.9667	6.188	0	0	0
2022/08/05	2030	03/11/2022	10.10	Call	Bond Future	1,099.3600	1.0994	940.2100	0.9402	(14.477)	0	0	0
2022/08/05	2030	03/11/2022	10.10	Put	Bond Future	2,399.3100	2.3993	2,573.1500	2.5731	7.245	0	0	0
2022/08/05	2030	03/11/2022	10.20	Put	Bond Future	2,124.4800	2.1245	2,283.8700	2.2839	7.503	0	0	0
2022/08/05	2030	03/11/2022			Bond Future	10.3792	90.2571	10.4516	89.9241	0.697	0.0000	0.0000	67,427
2022/08/05	2030	03/11/2022	10.08	Call	Bond Future	1,062.9600	1.0630	906.6700	0.9067	(14.703)	0	0	0
2022/08/05	2030	03/11/2022	10.08	Put	Bond Future	2,456.9600	2.4570	2,633.6600	2.6337	7.192	0	0	0
2022/08/05	2030	03/11/2022	10.09	Call	Bond Future	1,081.0700	1.0811	923.3500	0.9233	(14.589)	0	0	0
2022/08/05	2030	03/11/2022	10.09	Put	Bond Future	2,428.0300	2.4280	2,603.3000	2.6033	7.219	0	0	0
2022/08/05	2030	03/11/2022	10.20	Call	Bond Future	1,292.9100	1.2929	1,119.3100	1.1193	(13.427)	0	0	500
2022/08/05	2030	03/11/2022	11.57	Call	Bond Future	5,577.4400	5.5774	5,272.2600	5.2723	(5.472)	0	0	0
2022/08/05	2030	03/11/2022	11.57	Put	Bond Future	295.7800	0.2958	323.5900	0.3236	9.402	0	0	500
2022/08/05	2030	02/02/2023	11.16	Put	Bond Future	1,296.2500	1.2963	1,432.4200	1.4324	10.505	0	0	388
2022/08/05	2030	02/02/2023	11.35	Call	Bond Future	4,638.5700	4.6386	4,414.8600	4.4149	(4.823)	0	0	5,000
2022/08/05	2030	02/02/2023	11.35	Put	Bond Future	1,080.4800	1.0805	1,200.7800	1.2008	11.134	0	0	0
2022/08/05	2030	02/02/2023	9.99	Call	Bond Future	1,273.8300	1.2738	1,148.5100	1.1485	(9.838)	0	0	0
2022/08/05	2030	02/02/2023	10.00	Call	Bond Future	1,289.5100	1.2895	1,163.1300	1.1631	(9.801)	0	0	0
2022/08/05	2030	02/02/2023	10.01	Put	Bond Future	3,680.0300	3.6800	3,897.2800	3.8973	5.903	0	0	0
2022/08/05	2030	02/02/2023	9.80	Call	Bond Future	1,000.4100	1.0004	895.3700	0.8954	(10.500)	0	0	0
2022/08/05	2030	02/02/2023	9.94	Put	Bond Future	3,896.5200	3.8965	4,120.6400	4.1206	5.752	0	0	102
2022/08/05	2030	02/02/2023	9.20	Call	Bond Future	470.3600	0.4704	386.7100	0.3867	(17.784)	0	0	0
2022/08/05	2030	02/02/2023	9.20	Put	Bond Future	6,689.2100	6.6892	6,949.5700	6.9496	3.892	0	0	0
2022/08/05	2030	02/02/2023	9.66	Call	Bond Future	840.8200	0.8408	735.9700	0.7360	(12.470)	0	0	0
2022/08/05	2030	02/02/2023	9.66	Put	Bond Future	4,851.7600	4.8518	5,090.9200	5.0909	4.929	0	0	102
2022/08/05	2030	02/02/2023	8.81	Put	Bond Future	8,418.8100	8.4188	8,707.8300	8.7078	3.433	0	0	0
2022/08/05	2030	02/02/2023	9.04	Call	Bond Future	379.3700	0.3794	308.5400	0.3085	(18.670)	0	0	0
2022/08/05	2030	02/02/2023	9.04	Put	Bond Future	7,381.8500	7.3818	7,655.0300	7.6550	3.701	0	0	0
2022/08/05	2030	02/02/2023	9.08	Put	Bond Future	7,206.3600	7.2064	7,476.4100	7.4764	3.747	0	0	0
2022/08/05	2030	02/02/2023			Bond Future	10.5325	87.8506	10.6097	87.5066	0.733	0.0000	0.0000	5,200
2022/08/05	2030	02/02/2023	11.55	Call	Bond Future	5,291.7800	5.2918	5,051.6200	5.0516	(4.538)	0	0	5,000
2022/08/05	2030	02/02/2023	11.55	Put	Bond Future	891.2900	0.8913	995.1400	0.9951	11.652	0	0	0
2022/08/05	2030	02/02/2023	11.12	Call	Bond Future	3,922.5100	3.9225	3,718.1400	3.7181	(5.210)	0	0	0
2022/08/05	2030	02/02/2023	11.12	Put	Bond Future	1,346.6500	1.3466	1,486.2900	1.4863	10.369	0	0	0
2022/08/05	2030	02/02/2023	11.16	Call	Bond Future	4,043.9800	4.0440	3,836.1400	3.8361	(5.139)	0	0	0
2022/08/05	2030	02/02/2023	9.99	Put	Bond Future	3,741.0400	3.7410	3,959.7300	3.9597	5.846	0	0	0
2022/08/05	2030	02/02/2023	10.00	Put	Bond Future	3,710.4600	3.7105	3,928.0900	3.9281	5.865	0	0	0
2022/08/05	2030	02/02/2023	10.01	Call	Bond Future	1,305.3200	1.3053	1,178.5600	1.1786	(9.711)	0	0	0
2022/08/05	2030	02/02/2023	9.80	Put	Bond Future	4,352.3900	4.3524	4,591.3600	4.5914	5.491	0	0	0
2022/08/05	2030	02/02/2023	9.83	Call	Bond Future	1,040.5500	1.0406	932.5300	0.9325	(10.381)	0	0	388
2022/08/05	2030	02/02/2023	9.83	Put	Bond Future	4,252.1000	4.2521	4,488.0900	4.4881	5.550	0	0	0

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2022/08/05	2030	02/02/2023	9.94	Call	Bond Future	1,197.5300	1.1975	1,077.6400	1.0776	(10.011)	0	0	0
2022/08/05	2030	02/02/2023	9.79	Call	Bond Future	987.2000	0.9872	883.1600	0.8832	(10.539)	0	0	0
2022/08/05	2030	02/02/2023	9.79	Put	Bond Future	4,386.0500	4.3861	4,626.0200	4.6260	5.471	0	0	0
2022/08/05	2030	02/02/2023	8.81	Call	Bond Future	275.4100	0.2754	220.4200	0.2204	(19.967)	0	0	102
2022/08/05	2030	02/02/2023	9.08	Call	Bond Future	400.5600	0.4006	326.6000	0.3266	(18.464)	0	0	388
2022/08/05	2030	04/05/2023	11.34	Call	Bond Future	4,484.8200	4.4848	4,303.4000	4.3034	(4.045)	0	0	0
2022/08/05	2030	04/05/2023	11.34	Put	Bond Future	1,716.1000	1.7161	1,884.3800	1.8844	9.806	0	0	150
2022/08/05	2030	04/05/2023	10.42	Call	Bond Future	2,211.9900	2.2120	2,084.3700	2.0844	(5.769)	0	0	479
2022/08/05	2030	04/05/2023	10.42	Put	Bond Future	3,377.6000	3.3776	3,599.6800	3.5997	6.575	0	0	0
2022/08/05	2030	04/05/2023	10.52	Call	Bond Future	2,413.4200	2.4134	2,283.8700	2.2839	(5.368)	0	0	0
2022/08/05	2030	04/05/2023	10.52	Put	Bond Future	3,140.3300	3.1403	3,360.4800	3.3605	7.010	0	0	0
2022/08/05	2030	04/05/2023	10.53	Call	Bond Future	2,434.6900	2.4347	2,304.5800	2.3046	(5.344)	0	0	0
2022/08/05	2030	04/05/2023	10.53	Put	Bond Future	3,117.8800	3.1179	3,337.4700	3.3375	7.043	0	0	0
2022/08/05	2030	04/05/2023	9.67	Call	Bond Future	1,087.0600	1.0871	967.8800	0.9679	(10.964)	0	0	479
2022/08/05	2030	04/05/2023	9.67	Put	Bond Future	5,632.2200	5.6322	5,862.7400	5.8627	4.093	0	0	0
2022/08/05	2030	04/05/2023	9.78	Call	Bond Future	1,208.2800	1.2083	1,085.0600	1.0851	(10.198)	0	0	388
2022/08/05	2030	04/05/2023	9.78	Put	Bond Future	5,247.7400	5.2477	5,474.2200	5.4742	4.316	0	0	0
2022/08/05	2030	04/05/2023	10.00	Call	Bond Future	1,481.6300	1.4816	1,378.6600	1.3787	(6.950)	0	0	1,080
2022/08/05	2030	04/05/2023	10.00	Put	Bond Future	4,520.1300	4.5201	4,766.8600	4.7669	5.458	0	0	0
2022/08/05	2030	04/05/2023	9.03	Call	Bond Future	559.3800	0.5594	485.3600	0.4854	(13.233)	0	0	388
2022/08/05	2030	04/05/2023	9.03	Put	Bond Future	8,117.5300	8.1175	8,393.2100	8.3932	3.396	0	0	0
2022/08/05	2030	04/05/2023	9.58	Put	Bond Future	5,956.6800	5.9567	6,194.2100	6.1942	3.988	0	0	0
2022/08/05	2030	04/05/2023			Bond Future	10.6871	89.4748	10.7681	89.1251	0.758	0.0000	0.0000	0
2022/08/05	2030	04/05/2023	12.57	Call	Bond Future	8,380.0300	8.3800	8,114.9500	8.1150	(3.163)	0	0	0
2022/08/05	2030	04/05/2023	12.57	Put	Bond Future	691.1800	0.6912	775.8000	0.7758	12.243	0	0	350
2022/08/05	2030	04/05/2023	11.62	Call	Bond Future	5,315.7700	5.3158	5,113.7600	5.1138	(3.800)	0	0	0
2022/08/05	2030	04/05/2023	11.62	Put	Bond Future	1,393.7800	1.3938	1,541.4700	1.5415	10.596	0	0	388
2022/08/05	2030	04/05/2023	12.04	Call	Bond Future	6,635.9500	6.6360	6,402.9700	6.4030	(3.511)	0	0	0
2022/08/05	2030	04/05/2023	12.04	Put	Bond Future	1,021.2400	1.0212	1,137.9600	1.1380	11.429	0	0	1,080
2022/08/05	2030	04/05/2023	12.50	Call	Bond Future	8,146.2900	8.1463	7,885.0800	7.8851	(3.206)	0	0	0
2022/08/05	2030	04/05/2023	12.50	Put	Bond Future	727.5000	0.7275	815.9900	0.8160	12.164	0	0	479
2022/08/05	2030	04/05/2023	10.54	Call	Bond Future	2,456.0600	2.4561	2,325.3800	2.3254	(5.321)	0	0	0
2022/08/05	2030	04/05/2023	10.54	Put	Bond Future	3,095.5600	3.0956	3,314.5800	3.3146	7.075	0	0	0
2022/08/05	2030	04/05/2023	10.65	Call	Bond Future	2,697.4600	2.6975	2,561.1800	2.5612	(5.052)	0	0	350
2022/08/05	2030	04/05/2023	10.65	Put	Bond Future	2,858.1600	2.8582	3,071.5800	3.0716	7.467	0	0	0
2022/08/05	2030	04/05/2023	9.58	Call	Bond Future	995.1400	0.9951	882.9700	0.8830	(11.272)	0	0	150
2022/08/05	2030	03/08/2023	12.89	Call	Bond Future	9,086.8800	9.0869	8,768.2700	8.7683	(3.506)	0	0	0
2022/08/05	2030	03/08/2023	12.89	Put	Bond Future	898.1500	0.8981	943.9900	0.9440	5.104	0	0	350
2022/08/05	2030	03/08/2023	11.34	Call	Bond Future	4,475.4100	4.4754	4,271.4000	4.2714	(4.558)	0	0	0
2022/08/05	2030	03/08/2023	11.34	Put	Bond Future	2,295.8900	2.2959	2,456.3300	2.4563	6.988	0	0	0
2022/08/05	2030	03/08/2023	11.35	Call	Bond Future	4,501.9000	4.5019	4,297.5200	4.2975	(4.540)	0	0	0
2022/08/05	2030	03/08/2023	11.36	Put	Bond Future	2,267.7600	2.2678	2,427.4600	2.4275	7.042	0	0	0
2022/08/05	2030	03/08/2023	10.40	Call	Bond Future	2,314.0100	2.3140	2,163.8100	2.1638	(6.491)	0	0	1,012
2022/08/05	2030	03/08/2023	10.65	Call	Bond Future	2,811.3000	2.8113	2,652.1500	2.6521	(5.661)	0	0	350
2022/08/05	2030	03/08/2023	10.65	Put	Bond Future	3,492.8500	3.4929	3,698.1500	3.6981	5.878	0	0	0
2022/08/05	2030	03/08/2023			Bond Future	10.8118	87.3102	10.8989	86.9458	0.806	0.0000	0.0000	0
2022/08/05	2030	03/08/2023	12.59	Call	Bond Future	8,143.6200	8.1436	7,866.1800	7.8662	(3.407)	0	0	0
2022/08/05	2030	03/08/2023	12.59	Put	Bond Future	1,074.7700	1.0748	1,161.7800	1.1618	8.096	0	0	1,012

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2022/08/05	2030	03/08/2023	11.35	Put	Bond Future	2,281.7900	2.2818	2,441.8600	2.4419	7.015	0	0	0
2022/08/05	2030	03/08/2023	11.36	Call	Bond Future	4,528.4400	4.5284	4,323.6900	4.3237	(4.521)	0	0	0
2022/08/05	2030	03/08/2023	10.40	Put	Bond Future	4,062.0800	4.0621	4,276.3300	4.2763	5.274	0	0	0
2022/08/05	2030	02/11/2023	10.81	Call	Bond Future	0.0000	0.0000	2,829.6100	2.8296	100.000	0	0	0
2022/08/05	2030	02/11/2023	10.81	Put	Bond Future	0.0000	0.0000	3,990.5100	3.9905	100.000	0	0	0
2022/08/05	2030	02/11/2023	10.80	Call	Bond Future	0.0000	0.0000	2,809.4400	2.8094	100.000	0	0	0
2022/08/05	2030	02/11/2023	10.80	Put	Bond Future	0.0000	0.0000	4,011.2800	4.0113	100.000	0	0	0
2022/08/05	2030	02/11/2023			Bond Future	10.8100	10.8100	11.0960	88.4598	2.646	0.0000	0.0000	0
2022/08/05	2030	02/11/2023	10.82	Call	Bond Future	0.0000	0.0000	2,849.4700	2.8495	100.000	0	0	0
2022/08/05	2030	02/11/2023	10.82	Put	Bond Future	0.0000	0.0000	3,969.4500	3.9694	100.000	0	0	0
2022/08/05	2032	04/08/2022			Bond Future	10.7000	88.4399	10.7000	88.4399	0.000	0.0000	0.0000	0
2022/08/05	2032	03/11/2022	9.31	Put	Bond Future	8,439.1300	8.4391	8,763.9200	8.7639	3.849	0	0	0
2022/08/05	2032	03/11/2022	9.36	Call	Bond Future	85.1000	0.0851	60.1200	0.0601	(29.354)	0	0	454
2022/08/05	2032	03/11/2022	9.36	Put	Bond Future	8,155.6600	8.1557	8,477.7000	8.4777	3.949	0	0	0
2022/08/05	2032	03/11/2022	9.46	Put	Bond Future	7,596.8300	7.5968	7,912.5800	7.9126	4.156	0	0	0
2022/08/05	2032	03/11/2022	10.56	Put	Bond Future	2,632.8000	2.6328	2,858.2600	2.8583	8.564	0	0	180
2022/08/05	2032	03/11/2022	9.92	Call	Bond Future	346.5100	0.3465	285.9900	0.2860	(17.466)	0	0	750
2022/08/05	2032	03/11/2022	9.92	Put	Bond Future	5,198.6900	5.1987	5,485.1900	5.4852	5.511	0	0	0
2022/08/05	2032	03/11/2022	10.11	Put	Bond Future	4,326.5000	4.3265	4,599.4400	4.5994	6.309	0	0	454
2022/08/05	2032	03/11/2022	10.16	Call	Bond Future	595.1000	0.5951	514.8300	0.5148	(13.488)	0	0	0
2022/08/05	2032	03/11/2022	10.16	Put	Bond Future	4,112.8100	4.1128	4,379.5600	4.3796	6.486	0	0	180
2022/08/05	2032	03/11/2022			Bond Future	10.8163	85.9608	10.8830	85.6138	0.617	0.0000	0.0000	156,998
2022/08/05	2032	03/11/2022	9.31	Call	Bond Future	73.9000	0.0739	51.6700	0.0517	(30.081)	0	0	180
2022/08/05	2032	03/11/2022	9.46	Call	Bond Future	111.9500	0.1120	80.6800	0.0807	(27.932)	0	0	500
2022/08/05	2032	03/11/2022	11.55	Call	Bond Future	4,412.7900	4.4128	4,167.8200	4.1678	(5.551)	0	0	0
2022/08/05	2032	03/11/2022	11.55	Put	Bond Future	696.4200	0.6964	798.4700	0.7985	14.654	0	0	500
2022/08/05	2032	03/11/2022	12.30	Call	Bond Future	7,517.0000	7.5170	7,211.4200	7.2114	(4.065)	0	0	0
2022/08/05	2032	03/11/2022	12.30	Put	Bond Future	223.3300	0.2233	264.7700	0.2648	18.556	0	0	750
2022/08/05	2032	03/11/2022	10.66	Call	Bond Future	1,511.7800	1.5118	1,378.4200	1.3784	(8.821)	0	0	0
2022/08/05	2032	03/11/2022	10.66	Put	Bond Future	2,332.3200	2.3323	2,545.9800	2.5460	9.161	0	0	0
2022/08/05	2032	03/11/2022	10.67	Call	Bond Future	1,535.9800	1.5360	1,401.6000	1.4016	(8.749)	0	0	750
2022/08/05	2032	03/11/2022	10.67	Put	Bond Future	2,303.7000	2.3037	2,516.3400	2.5163	9.230	0	0	0
2022/08/05	2032	03/11/2022	11.45	Call	Bond Future	4,028.2000	4.0282	3,794.1500	3.7942	(5.810)	0	0	0
2022/08/05	2032	03/11/2022	11.45	Put	Bond Future	805.3900	0.8054	918.3600	0.9184	14.027	0	0	7,500
2022/08/05	2032	03/11/2022	10.21	Call	Bond Future	662.1600	0.6622	575.4900	0.5755	(13.089)	0	0	500
2022/08/05	2032	03/11/2022	10.21	Put	Bond Future	3,905.1500	3.9051	4,165.5000	4.1655	6.667	0	0	0
2022/08/05	2032	03/11/2022	10.49	Call	Bond Future	1,133.9300	1.1339	1,020.4200	1.0204	(10.010)	0	0	0
2022/08/05	2032	03/11/2022	10.49	Put	Bond Future	2,859.1400	2.8591	3,092.6500	3.0926	8.167	0	0	454
2022/08/05	2032	03/11/2022	10.56	Call	Bond Future	1,281.6200	1.2816	1,160.0600	1.1601	(9.485)	0	0	0
2022/08/05	2032	03/11/2022	10.11	Call	Bond Future	532.9500	0.5330	458.8700	0.4589	(13.900)	0	0	0
2022/08/05	2032	02/02/2023	11.69	Call	Bond Future	4,966.3400	4.9663	4,762.6400	4.7626	(4.102)	0	0	0
2022/08/05	2032	02/02/2023	11.69	Put	Bond Future	1,390.7900	1.3908	1,545.1700	1.5452	11.100	0	0	0
2022/08/05	2032	02/02/2023	10.40	Call	Bond Future	1,411.9500	1.4119	1,313.5800	1.3136	(6.967)	0	0	0
2022/08/05	2032	02/02/2023	10.40	Put	Bond Future	4,359.9800	4.3600	4,619.6900	4.6197	5.957	0	0	0
2022/08/05	2032	02/02/2023	10.50	Call	Bond Future	1,600.8700	1.6009	1,492.3400	1.4923	(6.779)	0	0	0
2022/08/05	2032	02/02/2023	10.50	Put	Bond Future	4,018.8200	4.0188	4,268.3700	4.2684	6.210	0	0	454
2022/08/05	2032	02/02/2023	10.67	Call	Bond Future	1,955.6000	1.9556	1,840.3400	1.8403	(5.894)	0	0	750

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
2022/08/05	2032	02/02/2023	10.67	Put	Bond Future	3,482.1200	3.4821	3,724.9400	3.7249	6.973	0	0	0
2022/08/05	2032	02/02/2023	10.22	Call	Bond Future	1,113.7600	1.1138	1,027.6800	1.0277	(7.729)	0	0	500
2022/08/05	2032	02/02/2023	10.22	Put	Bond Future	5,026.7000	5.0267	5,298.7000	5.2987	5.411	0	0	0
2022/08/05	2032	02/02/2023	9.47	Call	Bond Future	389.0000	0.3890	333.2900	0.3333	(14.321)	0	0	500
2022/08/05	2032	02/02/2023	9.47	Put	Bond Future	8,476.3300	8.4763	8,778.7000	8.7787	3.567	0	0	0
2022/08/05	2032	02/02/2023	9.92	Call	Bond Future	752.5200	0.7525	660.4600	0.6605	(12.234)	0	0	750
2022/08/05	2032	02/02/2023	9.92	Put	Bond Future	6,304.9900	6.3050	6,571.0100	6.5710	4.219	0	0	0
2022/08/05	2032	02/02/2023			Bond Future	10.9666	87.4854	11.0372	87.1273	0.644	0.0000	0.0000	18
2022/08/05	2032	02/02/2023	11.84	Call	Bond Future	5,501.0100	5.5010	5,283.4800	5.2835	(3.954)	0	0	0
2022/08/05	2032	02/02/2023	11.84	Put	Bond Future	1,209.4000	1.2094	1,349.9500	1.3500	11.621	0	0	500
2022/08/05	2032	02/02/2023	12.75	Call	Bond Future	8,972.3100	8.9723	8,686.2100	8.6862	(3.189)	0	0	0
2022/08/05	2032	02/02/2023	12.75	Put	Bond Future	513.5500	0.5135	585.5300	0.5855	14.016	0	0	750
2022/08/05	2032	02/02/2023	10.38	Call	Bond Future	1,375.8800	1.3759	1,279.5100	1.2795	(7.004)	0	0	0
2022/08/05	2032	02/02/2023	10.38	Put	Bond Future	4,430.4300	4.4304	4,692.1400	4.6921	5.907	0	0	0
2022/08/05	2032	02/02/2023	10.39	Call	Bond Future	1,393.9600	1.3940	1,296.5800	1.2966	(6.986)	0	0	0
2022/08/05	2032	02/02/2023	10.39	Put	Bond Future	4,395.2300	4.3952	4,655.9300	4.6559	5.931	0	0	0
2022/08/05	2032	02/02/2023	10.16	Call	Bond Future	1,032.8000	1.0328	942.3100	0.9423	(8.762)	0	0	0
2022/08/05	2032	02/02/2023	10.16	Put	Bond Future	5,270.4900	5.2705	5,538.0800	5.5381	5.077	0	0	454
2022/08/05	2032	02/02/2023	9.31	Call	Bond Future	301.0700	0.3011	255.6200	0.2556	(15.096)	0	0	454
2022/08/05	2032	02/02/2023	9.31	Put	Bond Future	9,312.1500	9.3122	9,624.7800	9.6248	3.357	0	0	0
2022/08/05	2032	04/05/2023	10.89	Call	Bond Future	2,778.2200	2.7782	2,636.8000	2.6368	(5.090)	0	0	0
2022/08/05	2032	04/05/2023	10.89	Put	Bond Future	3,893.9500	3.8939	4,116.6600	4.1167	5.719	0	0	0
2022/08/05	2032	04/05/2023	11.37	Call	Bond Future	4,058.2600	4.0583	3,883.2400	3.8832	(4.313)	0	0	400
2022/08/05	2032	04/05/2023	13.43	Call	Bond Future	11,143.5000	11.1435	10,800.9300	10.8009	(3.074)	0	0	0
2022/08/05	2032	04/05/2023	13.43	Put	Bond Future	626.0200	0.6260	647.5800	0.6476	3.444	0	0	400
2022/08/05	2032	04/05/2023			Bond Future	11.1131	84.9436	11.1867	84.5795	0.663	0.0000	0.0000	0
2022/08/05	2032	04/05/2023	11.37	Put	Bond Future	2,796.9900	2.7970	2,986.1000	2.9861	6.761	0	0	0
2022/08/05	2032	04/05/2023	10.62	Call	Bond Future	2,181.1200	2.1811	2,048.3300	2.0483	(6.088)	0	0	400
2022/08/05	2032	04/05/2023	10.62	Put	Bond Future	4,673.5600	4.6736	4,904.9000	4.9049	4.950	0	0	0
2022/08/05	2032	04/05/2023	10.87	Call	Bond Future	2,730.6400	2.7306	2,590.1100	2.5901	(5.146)	0	0	0
2022/08/05	2032	04/05/2023	10.87	Put	Bond Future	3,947.3500	3.9474	4,170.9500	4.1710	5.665	0	0	0
2022/08/05	2032	04/05/2023	10.88	Call	Bond Future	2,754.3700	2.7544	2,613.2600	2.6133	(5.123)	0	0	0
2022/08/05	2032	04/05/2023	10.88	Put	Bond Future	3,920.5700	3.9206	4,143.5900	4.1436	5.688	0	0	0
2022/08/05	2032	03/08/2023	11.90	Call	Bond Future	5,636.9600	5.6370	5,442.0200	5.4420	(3.458)	0	0	5,000
2022/08/05	2032	03/08/2023	11.90	Put	Bond Future	2,466.1400	2.4661	2,650.1100	2.6501	7.460	0	0	0
2022/08/05	2032	03/08/2023	11.77	Call	Bond Future	5,240.0400	5.2400	5,053.2100	5.0532	(3.565)	0	0	0
2022/08/05	2032	03/08/2023	11.77	Put	Bond Future	2,670.7600	2.6708	2,862.8400	2.8628	7.192	0	0	0
2022/08/05	2032	03/08/2023			Bond Future	11.2287	86.6960	11.3072	86.3171	0.699	0.0000	0.0000	2,600
2022/08/05	2032	03/08/2023	11.75	Call	Bond Future	5,179.6100	5.1796	4,993.9700	4.9940	(3.584)	0	0	0
2022/08/05	2032	03/08/2023	11.75	Put	Bond Future	2,703.4000	2.7034	2,896.6700	2.8967	7.149	0	0	0
2022/08/05	2032	03/08/2023	11.76	Call	Bond Future	5,209.9600	5.2100	5,023.5600	5.0236	(3.578)	0	0	0
2022/08/05	2032	03/08/2023	11.76	Put	Bond Future	2,687.2000	2.6872	2,879.7100	2.8797	7.164	0	0	0
2022/08/05	2032	02/11/2023	11.24	Call	Bond Future	0.0000	0.0000	3,424.0300	3.4240	100.000	0	0	0
2022/08/05	2032	02/11/2023	11.24	Put	Bond Future	0.0000	0.0000	4,615.3900	4.6154	100.000	0	0	0
2022/08/05	2032	02/11/2023			Bond Future	11.2300	11.2300	11.4922	83.6660	2.335	0.0000	0.0000	0
2022/08/05	2032	02/11/2023	11.22	Call	Bond Future	0.0000	0.0000	3,378.0400	3.3780	100.000	0	0	0
2022/08/05	2032	02/11/2023	11.22	Put	Bond Future	0.0000	0.0000	4,664.8500	4.6649	100.000	0	0	0
2022/08/05	2032	02/11/2023	11.23	Call	Bond Future	0.0000	0.0000	3,400.9900	3.4010	100.000	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
2022/08/05	2032	02/11/2023	11.23	Put	Bond Future	0.0000	0.0000	4,640.0600	4.6401	100.000	0	0	0
2022/08/05	2033	04/08/2022			Bond Future	114.2177	114.2177	114.2177	114.2177	0.000	0.0000	0.0000	0
2022/08/05	2033	03/11/2022			Bond Future	114.9013	114.9013	114.4868	114.4868	(0.361)	0.0000	0.0000	1,267
2022/08/05	2033	02/02/2023			Bond Future	116.9645	116.9645	116.5360	116.5360	(0.366)	0.0000	0.0000	5,967
2022/08/05	2033	04/05/2023			Bond Future	117.7666	117.7666	117.3306	117.3306	(0.370)	0.0000	0.0000	0
2022/08/05	2033	03/08/2023			Bond Future	120.2128	120.2128	119.7579	119.7579	(0.378)	0.0000	0.0000	0
2022/08/05	2033	02/11/2023			Bond Future	120.2100	120.2100	120.4427	120.4427	0.194	0.0000	0.0000	0
2022/08/05	2037	04/08/2022			Bond Future	11.0850	81.7987	11.0850	81.7987	0.000	0.0000	0.0000	0
2022/08/05	2037	03/11/2022	11.30	Put	Bond Future	1,889.0300	1.8890	2,068.5700	2.0686	9.504	0	0	0
2022/08/05	2037	03/11/2022	11.31	Call	Bond Future	2,618.5400	2.6185	2,459.1700	2.4592	(6.086)	0	0	0
2022/08/05	2037	03/11/2022	11.31	Put	Bond Future	1,864.1400	1.8641	2,042.3700	2.0424	9.561	0	0	0
2022/08/05	2037	03/11/2022	11.32	Call	Bond Future	2,653.4700	2.6535	2,492.7900	2.4928	(6.055)	0	0	0
2022/08/05	2037	03/11/2022			Bond Future	11.1842	83.3829	11.2403	83.0453	0.501	0.0000	0.0000	66,443
2022/08/05	2037	03/11/2022	11.30	Call	Bond Future	2,583.8200	2.5838	2,425.7600	2.4258	(6.117)	0	0	0
2022/08/05	2037	03/11/2022	11.32	Put	Bond Future	1,839.5300	1.8395	2,016.4500	2.0165	9.618	0	0	0
2022/08/05	2037	02/02/2023	11.97	Call	Bond Future	5,534.5300	5.5345	5,332.7800	5.3328	(3.645)	0	0	0
2022/08/05	2037	02/02/2023	11.03	Call	Bond Future	2,366.1000	2.3661	2,243.8800	2.2439	(5.165)	0	0	0
2022/08/05	2037	02/02/2023	11.03	Put	Bond Future	4,097.2500	4.0973	4,323.3200	4.3233	5.518	0	0	0
2022/08/05	2037	02/02/2023	11.04	Call	Bond Future	2,392.9700	2.3930	2,270.1500	2.2701	(5.133)	0	0	0
2022/08/05	2037	02/02/2023	11.04	Put	Bond Future	4,063.0800	4.0631	4,288.5500	4.2886	5.549	0	0	0
2022/08/05	2037	02/02/2023			Bond Future	11.3179	80.6043	11.3769	80.2560	0.522	0.0000	0.0000	63,547
2022/08/05	2037	02/02/2023	11.10	Call	Bond Future	2,558.6300	2.5586	2,431.0900	2.4311	(4.985)	0	0	636
2022/08/05	2037	02/02/2023	11.10	Put	Bond Future	3,863.9000	3.8639	4,084.6500	4.0846	5.713	0	0	0
2022/08/05	2037	02/02/2023	11.97	Put	Bond Future	1,807.4300	1.8074	1,953.9700	1.9540	8.108	0	0	636
2022/08/05	2037	02/02/2023	11.05	Call	Bond Future	2,420.2200	2.4202	2,296.5800	2.2966	(5.109)	0	0	0
2022/08/05	2037	02/02/2023	11.05	Put	Bond Future	4,029.3600	4.0294	4,254.0100	4.2540	5.575	0	0	0
2022/08/05	2037	04/05/2023	13.73	Put	Bond Future	785.7300	0.7857	806.6300	0.8066	2.660	0	0	400
2022/08/05	2037	04/05/2023	11.30	Call	Bond Future	3,431.6800	3.4317	3,287.0800	3.2871	(4.214)	0	0	0
2022/08/05	2037	04/05/2023	11.30	Put	Bond Future	4,308.4900	4.3085	4,517.9900	4.5180	4.862	0	0	0
2022/08/05	2037	04/05/2023	11.31	Call	Bond Future	3,460.5600	3.4606	3,315.3800	3.3154	(4.195)	0	0	0
2022/08/05	2037	04/05/2023	11.31	Put	Bond Future	4,278.4100	4.2784	4,487.3300	4.4873	4.883	0	0	0
2022/08/05	2037	04/05/2023	11.03	Put	Bond Future	5,203.4600	5.2035	5,417.8800	5.4179	4.121	0	0	0
2022/08/05	2037	04/05/2023			Bond Future	11.4498	82.0950	11.5110	81.7409	0.534	0.0000	0.0000	0
2022/08/05	2037	04/05/2023	11.78	Call	Bond Future	4,952.1500	4.9521	4,779.8200	4.7798	(3.480)	0	0	400
2022/08/05	2037	04/05/2023	11.78	Put	Bond Future	3,068.5300	3.0685	3,250.3000	3.2503	5.924	0	0	0
2022/08/05	2037	04/05/2023	13.73	Call	Bond Future	12,553.9400	12.5539	12,220.7400	12.2207	(2.654)	0	0	0
2022/08/05	2037	04/05/2023	11.32	Call	Bond Future	3,489.5700	3.4896	3,344.0700	3.3441	(4.170)	0	0	0
2022/08/05	2037	04/05/2023	11.32	Put	Bond Future	4,248.5200	4.2485	4,457.1200	4.4571	4.910	0	0	0
2022/08/05	2037	04/05/2023	11.03	Call	Bond Future	2,710.5500	2.7106	2,570.8700	2.5709	(5.153)	0	0	400
2022/08/05	2037	03/08/2023	12.13	Call	Bond Future	6,348.1400	6.3481	6,152.2000	6.1522	(3.087)	0	0	0
2022/08/05	2037	03/08/2023	12.13	Put	Bond Future	3,192.5600	3.1926	3,364.9900	3.3650	5.401	0	0	0
2022/08/05	2037	03/08/2023	12.12	Call	Bond Future	6,313.7700	6.3138	6,118.2300	6.1182	(3.097)	0	0	0
2022/08/05	2037	03/08/2023	12.12	Put	Bond Future	3,211.9600	3.2120	3,384.7900	3.3848	5.381	0	0	0
2022/08/05	2037	03/08/2023			Bond Future	11.5601	79.5288	11.6249	79.1605	0.561	0.0000	0.0000	0
2022/08/05	2037	03/08/2023	12.14	Call	Bond Future	6,382.5700	6.3826	6,186.2300	6.1862	(3.076)	0	0	0
2022/08/05	2037	03/08/2023	12.14	Put	Bond Future	3,173.2800	3.1733	3,345.3100	3.3453	5.421	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/05	2037	02/11/2023	11.56	Put	Bond Future	0.0000	0.0000	5,477.9800	5.4780	100.000	0	0	0
2022/08/05	2037	02/11/2023	11.57	Call	Bond Future	0.0000	0.0000	4,273.1200	4.2731	100.000	0	0	0
2022/08/05	2037	02/11/2023	11.55	Put	Bond Future	0.0000	0.0000	5,506.8100	5.5068	100.000	0	0	0
2022/08/05	2037	02/11/2023			Bond Future	11.5600	11.5600	11.7797	80.5380	1.901	0.0000	0.0000	0
2022/08/05	2037	02/11/2023	11.56	Call	Bond Future	0.0000	0.0000	4,245.4500	4.2455	100.000	0	0	0
2022/08/05	2037	02/11/2023	11.57	Put	Bond Future	0.0000	0.0000	5,448.9400	5.4489	100.000	0	0	0
2022/08/05	2037	02/11/2023	11.55	Call	Bond Future	0.0000	0.0000	4,217.5100	4.2175	100.000	0	0	0
2022/08/05	2038	04/08/2022			Bond Future	128.5855	128.5855	128.5855	128.5855	0.000	0.0000	0.0000	0
2022/08/05	2038	03/11/2022			Bond Future	130.9434	130.9434	130.1419	130.1419	(0.612)	0.0000	0.0000	5,196
2022/08/05	2038	02/02/2023			Bond Future	131.3822	131.3822	130.5590	130.5590	(0.627)	0.0000	0.0000	0
2022/08/05	2038	04/05/2023			Bond Future	133.8384	133.8384	133.0005	133.0005	(0.626)	0.0000	0.0000	0
2022/08/05	2038	03/08/2023			Bond Future	134.6357	134.6357	133.7693	133.7693	(0.644)	0.0000	0.0000	0
2022/08/05	2038	02/11/2023			Bond Future	134.6400	134.6400	136.1343	136.1343	1.110	0.0000	0.0000	0
2022/08/05	2040	04/08/2022			Bond Future	11.1500	83.8519	11.1500	83.8519	0.000	0.0000	0.0000	0
2022/08/05	2040	03/11/2022	10.70	Call	Bond Future	950.7500	0.9508	873.7600	0.8738	(8.098)	0	0	1,078
2022/08/05	2040	03/11/2022	11.20	Call	Bond Future	2,285.8500	2.2859	2,156.8000	2.1568	(5.646)	0	0	1,078
2022/08/05	2040	03/11/2022	11.20	Put	Bond Future	2,502.0300	2.5020	2,704.8700	2.7049	8.107	0	0	0
2022/08/05	2040	03/11/2022	12.52	Call	Bond Future	8,191.5700	8.1916	7,913.9000	7.9139	(3.390)	0	0	0
2022/08/05	2040	03/11/2022	11.41	Put	Bond Future	1,902.9300	1.9029	2,077.5200	2.0775	9.175	0	0	0
2022/08/05	2040	03/11/2022	12.00	Call	Bond Future	5,632.2400	5.6322	5,401.4900	5.4015	(4.097)	0	0	1,160
2022/08/05	2040	03/11/2022	12.00	Put	Bond Future	841.5600	0.8416	942.7000	0.9427	12.018	0	0	0
2022/08/05	2040	03/11/2022	11.39	Call	Bond Future	2,971.6400	2.9716	2,817.2000	2.8172	(5.197)	0	0	0
2022/08/05	2040	03/11/2022	11.40	Call	Bond Future	3,010.1900	3.0102	2,854.1600	2.8542	(5.183)	0	0	0
2022/08/05	2040	03/11/2022			Bond Future	11.2330	85.5611	11.2838	85.2292	0.453	0.0000	0.0000	62,071
2022/08/05	2040	03/11/2022	10.70	Put	Bond Future	4,555.6600	4.5557	4,810.5600	4.8106	5.595	0	0	0
2022/08/05	2040	03/11/2022	10.80	Call	Bond Future	1,161.3600	1.1614	1,073.8000	1.0738	(7.539)	0	0	1,500
2022/08/05	2040	03/11/2022	10.80	Put	Bond Future	4,071.6000	4.0716	4,315.9300	4.3159	6.001	0	0	0
2022/08/05	2040	03/11/2022	12.52	Put	Bond Future	397.1900	0.3972	451.4100	0.4514	13.651	0	0	1,078
2022/08/05	2040	03/11/2022	11.41	Call	Bond Future	3,048.8000	3.0488	2,891.5000	2.8915	(5.159)	0	0	0
2022/08/05	2040	03/11/2022	11.50	Call	Bond Future	3,405.7200	3.4057	3,236.1900	3.2362	(4.978)	0	0	1,500
2022/08/05	2040	03/11/2022	11.50	Put	Bond Future	1,686.7800	1.6868	1,849.1400	1.8491	9.625	0	0	0
2022/08/05	2040	03/11/2022	11.30	Call	Bond Future	2,635.6400	2.6356	2,493.5600	2.4936	(5.391)	0	0	1,160
2022/08/05	2040	03/11/2022	11.30	Put	Bond Future	2,198.8400	2.1988	2,388.6500	2.3887	8.632	0	0	0
2022/08/05	2040	03/11/2022	11.39	Put	Bond Future	1,953.9800	1.9540	2,131.4300	2.1314	9.081	0	0	0
2022/08/05	2040	03/11/2022	11.40	Put	Bond Future	1,928.3900	1.9284	2,104.2500	2.1043	9.120	0	0	0
2022/08/05	2040	02/02/2023	12.07	Put	Bond Future	1,801.1400	1.8011	2,029.8800	2.0299	12.700	0	0	621
2022/08/05	2040	02/02/2023	12.24	Call	Bond Future	6,895.1900	6.8952	6,761.8100	6.7618	(1.934)	0	0	0
2022/08/05	2040	02/02/2023	12.24	Put	Bond Future	1,543.8700	1.5439	1,753.0600	1.7531	13.550	0	0	0
2022/08/05	2040	02/02/2023	12.27	Call	Bond Future	7,026.5400	7.0265	6,889.8300	6.8898	(1.946)	0	0	0
2022/08/05	2040	02/02/2023	12.27	Put	Bond Future	1,502.3700	1.5024	1,708.2300	1.7082	13.702	0	0	388
2022/08/05	2040	02/02/2023	11.12	Call	Bond Future	2,654.2500	2.6543	2,606.9700	2.6070	(1.781)	0	0	0
2022/08/05	2040	02/02/2023	11.12	Put	Bond Future	4,223.3100	4.2233	4,518.6000	4.5186	6.992	0	0	0
2022/08/05	2040	02/02/2023	11.19	Call	Bond Future	2,863.3600	2.8634	2,816.5100	2.8165	(1.636)	0	0	621
2022/08/05	2040	02/02/2023	11.19	Put	Bond Future	3,971.8100	3.9718	4,267.5300	4.2675	7.445	0	0	0
2022/08/05	2040	02/02/2023	10.93	Call	Bond Future	2,129.2400	2.1292	2,082.1800	2.0822	(2.210)	0	0	0
2022/08/05	2040	02/02/2023	10.96	Call	Bond Future	2,208.0700	2.2081	2,160.4000	2.1604	(2.159)	0	0	388

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
2022/08/05	2040	02/02/2023	10.96	Put	Bond Future	4,844.8900	4.8449	5,139.7900	5.1398	6.087	0	0	0
2022/08/05	2040	02/02/2023			Bond Future	11.3610	82.5708	11.4145	82.2282	0.471	0.0000	0.0000	64,040
2022/08/05	2040	02/02/2023	12.07	Call	Bond Future	6,161.1900	6.1612	6,047.3600	6.0474	(1.848)	0	0	0
2022/08/05	2040	02/02/2023	11.11	Call	Bond Future	2,625.1500	2.6251	2,577.9000	2.5779	(1.800)	0	0	0
2022/08/05	2040	02/02/2023	11.11	Put	Bond Future	4,260.3300	4.2603	4,555.6500	4.5556	6.932	0	0	0
2022/08/05	2040	02/02/2023	10.93	Put	Bond Future	4,968.6100	4.9686	5,264.1200	5.2641	5.948	0	0	0
2022/08/05	2040	02/02/2023	11.10	Call	Bond Future	2,595.9900	2.5960	2,548.7600	2.5488	(1.819)	0	0	0
2022/08/05	2040	02/02/2023	11.10	Put	Bond Future	4,297.3800	4.2974	4,592.7200	4.5927	6.873	0	0	0
2022/08/05	2040	02/02/2023	10.18	Call	Bond Future	781.9100	0.7819	691.7200	0.6917	(11.535)	0	0	0
2022/08/05	2040	02/02/2023	10.18	Put	Bond Future	8,936.9500	8.9370	9,189.3300	9.1893	2.824	0	0	0
2022/08/05	2040	02/02/2023	10.21	Call	Bond Future	817.7900	0.8178	724.6800	0.7247	(11.386)	0	0	388
2022/08/05	2040	02/02/2023	10.21	Put	Bond Future	8,750.5600	8.7506	9,000.0200	9.0000	2.851	0	0	0
2022/08/05	2040	04/05/2023	12.78	Call	Bond Future	9,255.9800	9.2560	9,030.0000	9.0300	(2.441)	0	0	0
2022/08/05	2040	04/05/2023	12.78	Put	Bond Future	1,705.4400	1.7054	1,827.7300	1.8277	7.171	0	0	388
2022/08/05	2040	04/05/2023	13.45	Put	Bond Future	1,081.4800	1.0815	1,168.0400	1.1680	8.004	0	0	486
2022/08/05	2040	04/05/2023	11.43	Call	Bond Future	4,037.0900	4.0371	3,897.9800	3.8980	(3.446)	0	0	0
2022/08/05	2040	04/05/2023	11.43	Put	Bond Future	4,395.8700	4.3959	4,605.0300	4.6050	4.758	0	0	0
2022/08/05	2040	04/05/2023	10.73	Put	Bond Future	7,114.5100	7.1145	7,352.0000	7.3520	3.338	0	0	0
2022/08/05	2040	04/05/2023			Bond Future	11.4868	84.0980	11.5422	83.7497	0.483	0.0000	0.0000	0
2022/08/05	2040	04/05/2023	11.48	Call	Bond Future	4,201.1100	4.2011	4,058.9200	4.0589	(3.385)	0	0	486
2022/08/05	2040	04/05/2023	11.48	Put	Bond Future	4,243.7100	4.2437	4,449.7900	4.4498	4.856	0	0	0
2022/08/05	2040	04/05/2023	13.45	Call	Bond Future	12,116.0600	12.1161	11,854.3500	11.8543	(2.160)	0	0	0
2022/08/05	2040	04/05/2023	11.41	Call	Bond Future	3,972.3900	3.9724	3,834.4100	3.8344	(3.473)	0	0	0
2022/08/05	2040	04/05/2023	11.41	Put	Bond Future	4,458.1800	4.4582	4,668.4700	4.6685	4.717	0	0	0
2022/08/05	2040	04/05/2023	11.42	Call	Bond Future	4,004.6900	4.0047	3,866.1400	3.8661	(3.460)	0	0	0
2022/08/05	2040	04/05/2023	11.42	Put	Bond Future	4,426.9300	4.4269	4,636.6500	4.6367	4.737	0	0	0
2022/08/05	2040	04/05/2023	10.17	Call	Bond Future	1,185.8400	1.1858	1,074.9500	1.0750	(9.351)	0	0	388
2022/08/05	2040	04/05/2023	10.17	Put	Bond Future	10,180.6800	10.1807	10,418.0600	10.4181	2.332	0	0	0
2022/08/05	2040	04/05/2023	10.73	Call	Bond Future	2,122.4300	2.1224	2,011.6500	2.0116	(5.219)	0	0	486
2022/08/05	2040	04/05/2023	10.92	Call	Bond Future	2,569.8400	2.5698	2,447.5400	2.4475	(4.759)	0	0	388
2022/08/05	2040	04/05/2023	10.92	Put	Bond Future	6,265.1100	6.2651	6,491.0800	6.4911	3.607	0	0	0
2022/08/05	2040	03/08/2023	12.23	Call	Bond Future	7,059.4600	7.0595	6,964.9300	6.9649	(1.339)	0	0	0
2022/08/05	2040	03/08/2023	12.23	Put	Bond Future	3,251.0800	3.2511	3,519.1200	3.5191	8.245	0	0	0
2022/08/05	2040	03/08/2023			Bond Future	11.5919	81.3228	11.6506	80.9603	0.507	0.0000	0.0000	0
2022/08/05	2040	03/08/2023	12.21	Call	Bond Future	6,984.7200	6.9847	6,891.2800	6.8913	(1.338)	0	0	0
2022/08/05	2040	03/08/2023	12.21	Put	Bond Future	3,291.4000	3.2914	3,560.5300	3.5605	8.177	0	0	0
2022/08/05	2040	03/08/2023	12.22	Call	Bond Future	7,022.2100	7.0222	6,928.2300	6.9282	(1.338)	0	0	0
2022/08/05	2040	03/08/2023	12.22	Put	Bond Future	3,271.3300	3.2713	3,539.9200	3.5399	8.210	0	0	0
2022/08/05	2040	02/11/2023	11.58	Call	Bond Future	0.0000	0.0000	4,643.5500	4.6436	100.000	0	0	0
2022/08/05	2040	02/11/2023	11.58	Put	Bond Future	0.0000	0.0000	5,968.8400	5.9688	100.000	0	0	0
2022/08/05	2040	02/11/2023	11.59	Call	Bond Future	0.0000	0.0000	4,673.7600	4.6738	100.000	0	0	0
2022/08/05	2040	02/11/2023	11.60	Put	Bond Future	0.0000	0.0000	5,905.4400	5.9054	100.000	0	0	0
2022/08/05	2040	02/11/2023			Bond Future	11.5900	11.5900	11.7970	82.3688	1.786	0.0000	0.0000	0
2022/08/05	2040	02/11/2023	11.59	Put	Bond Future	0.0000	0.0000	5,937.2400	5.9372	100.000	0	0	0
2022/08/05	2040	02/11/2023	11.60	Call	Bond Future	0.0000	0.0000	4,703.6900	4.7037	100.000	0	0	0
2022/08/05	2044	04/08/2022			Bond Future	11.1400	80.8694	11.1400	80.8694	0.000	0.0000	0.0000	0
2022/08/05	2044	03/11/2022	10.60	Call	Bond Future	788.1300	0.7881	738.0000	0.7380	(6.361)	0	0	1,600

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
2022/08/05	2044	03/11/2022	10.60	Put	Bond Future	5,160.5400	5.1605	5,415.7700	5.4158	4.946	0	0	0
2022/08/05	2044	03/11/2022	11.30	Call	Bond Future	2,715.7600	2.7158	2,599.0100	2.5990	(4.299)	0	0	1,600
2022/08/05	2044	03/11/2022	11.30	Put	Bond Future	2,212.6100	2.2126	2,401.2200	2.4012	8.524	0	0	0
2022/08/05	2044	03/11/2022	11.40	Put	Bond Future	1,938.0600	1.9381	2,114.2200	2.1142	9.090	0	0	0
2022/08/05	2044	03/11/2022	11.41	Call	Bond Future	3,139.2500	3.1393	3,008.8600	3.0089	(4.154)	0	0	0
2022/08/05	2044	03/11/2022	11.41	Put	Bond Future	1,912.2800	1.9123	2,087.2500	2.0872	9.150	0	0	0
2022/08/05	2044	03/11/2022			Bond Future	11.2245	82.4726	11.2702	82.1673	0.407	0.0000	0.0000	66,844
2022/08/05	2044	03/11/2022	11.39	Call	Bond Future	3,060.3300	3.0603	2,932.3200	2.9323	(4.183)	0	0	0
2022/08/05	2044	03/11/2022	11.39	Put	Bond Future	1,964.1500	1.9641	2,141.5000	2.1415	9.029	0	0	0
2022/08/05	2044	03/11/2022	11.40	Call	Bond Future	3,099.6800	3.0997	2,970.4800	2.9705	(4.168)	0	0	0
2022/08/05	2044	02/02/2023	11.15	Call	Bond Future	2,843.0300	2.8430	2,825.9000	2.8259	(0.603)	0	0	0
2022/08/05	2044	02/02/2023	11.15	Put	Bond Future	4,139.8700	4.1399	4,438.1500	4.4381	7.205	0	0	0
2022/08/05	2044	02/02/2023	11.14	Call	Bond Future	2,812.3400	2.8123	2,794.9700	2.7950	(0.618)	0	0	0
2022/08/05	2044	02/02/2023	11.14	Put	Bond Future	4,176.7800	4.1768	4,474.8200	4.4748	7.136	0	0	0
2022/08/05	2044	02/02/2023			Bond Future	11.3446	79.5528	11.3927	79.2373	0.424	0.0000	0.0000	30,170
2022/08/05	2044	02/02/2023	11.16	Call	Bond Future	2,873.8900	2.8739	2,856.7800	2.8568	(0.595)	0	0	0
2022/08/05	2044	02/02/2023	11.16	Put	Bond Future	4,103.2200	4.1032	4,401.5200	4.4015	7.270	0	0	0
2022/08/05	2044	04/05/2023	11.42	Call	Bond Future	4,162.1200	4.1621	4,058.9800	4.0590	(2.478)	0	0	0
2022/08/05	2044	04/05/2023	11.42	Put	Bond Future	4,435.4800	4.4355	4,652.9900	4.6530	4.904	0	0	0
2022/08/05	2044	04/05/2023	11.41	Call	Bond Future	4,128.7100	4.1287	4,026.0700	4.0261	(2.486)	0	0	0
2022/08/05	2044	04/05/2023	11.41	Put	Bond Future	4,467.1100	4.4671	4,685.1200	4.6851	4.880	0	0	0
2022/08/05	2044	04/05/2023			Bond Future	11.4622	81.0242	11.5120	80.7035	0.434	0.0000	0.0000	0
2022/08/05	2044	04/05/2023	11.43	Call	Bond Future	4,195.3700	4.1954	4,092.0000	4.0920	(2.464)	0	0	0
2022/08/05	2044	04/05/2023	11.43	Put	Bond Future	4,403.7800	4.4038	4,621.0600	4.6211	4.934	0	0	0
2022/08/05	2044	03/08/2023	12.16	Call	Bond Future	7,051.9400	7.0519	7,005.0600	7.0051	(0.665)	0	0	0
2022/08/05	2044	03/08/2023	12.16	Put	Bond Future	3,383.1900	3.3832	3,670.4300	3.6704	8.490	0	0	0
2022/08/05	2044	03/08/2023	12.15	Call	Bond Future	7,013.9400	7.0139	6,967.9000	6.9679	(0.656)	0	0	0
2022/08/05	2044	03/08/2023	12.15	Put	Bond Future	3,403.9600	3.4040	3,692.0400	3.6920	8.463	0	0	0
2022/08/05	2044	03/08/2023			Bond Future	11.5600	78.3110	11.6127	77.9769	0.456	0.0000	0.0000	0
2022/08/05	2044	03/08/2023	12.17	Call	Bond Future	7,089.7100	7.0897	7,042.2600	7.0423	(0.669)	0	0	0
2022/08/05	2044	03/08/2023	12.17	Put	Bond Future	3,362.2700	3.3623	3,648.9400	3.6489	8.526	0	0	0
2022/08/05	2044	02/11/2023	11.57	Call	Bond Future	0.0000	0.0000	4,877.0100	4.8770	100.000	0	0	0
2022/08/05	2044	02/11/2023	11.57	Put	Bond Future	0.0000	0.0000	5,997.7200	5.9977	100.000	0	0	0
2022/08/05	2044	02/11/2023			Bond Future	11.5600	11.5600	11.7487	79.3335	1.632	0.0000	0.0000	0
2022/08/05	2044	02/11/2023	11.56	Call	Bond Future	0.0000	0.0000	4,846.0100	4.8460	100.000	0	0	0
2022/08/05	2044	02/11/2023	11.56	Put	Bond Future	0.0000	0.0000	6,030.2200	6.0302	100.000	0	0	0
2022/08/05	2044	02/11/2023	11.55	Call	Bond Future	0.0000	0.0000	4,814.7300	4.8147	100.000	0	0	0
2022/08/05	2044	02/11/2023	11.55	Put	Bond Future	0.0000	0.0000	6,062.5300	6.0625	100.000	0	0	0
2022/08/05	2046	04/08/2022			Bond Future	117.3147	117.3147	117.3147	117.3147	0.000	0.0000	0.0000	0
2022/08/05	2046	03/11/2022			Bond Future	117.1906	117.1906	117.2037	117.2037	0.011	0.0000	0.0000	15,833
2022/08/05	2046	02/02/2023			Bond Future	119.2955	119.2955	119.3024	119.3024	0.006	0.0000	0.0000	0
2022/08/05	2046	04/05/2023			Bond Future	119.4857	119.4857	119.4928	119.4928	0.006	0.0000	0.0000	0
2022/08/05	2046	03/08/2023			Bond Future	121.9695	121.9695	121.9667	121.9667	(0.002)	0.0000	0.0000	0
2022/08/05	2046	02/11/2023			Bond Future	121.9700	121.9700	122.0099	122.0099	0.033	0.0000	0.0000	0
2022/08/05	2050	04/08/2022			Bond Future	119.0217	119.0217	119.0217	119.0217	0.000	0.0000	0.0000	0
2022/08/05	2050	03/11/2022			Bond Future	121.3475	121.3475	120.5814	120.5814	(0.631)	0.0000	0.0000	9,740

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
2022/08/05	2050	02/02/2023			Bond Future	121.4028	121.4028	120.6163	120.6163	(0.648)	0.0000	0.0000	0
2022/08/05	2050	04/05/2023			Bond Future	123.6724	123.6724	122.8718	122.8718	(0.647)	0.0000	0.0000	0
2022/08/05	2050	03/08/2023			Bond Future	124.0395	124.0395	123.2119	123.2119	(0.667)	0.0000	0.0000	0
2022/08/05	2050	02/11/2023			Bond Future	124.0400	124.0400	125.3901	125.3901	1.088	0.0000	0.0000	0
2022/08/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/05	AL37	03/11/2022			Index Future	830.8560	830.8560	829.1760	829.1760	(0.202)	0.0000	0.0000	0
2022/08/05	AL37	02/02/2023			Index Future	845.5810	845.5810	843.8240	843.8240	(0.208)	0.0000	0.0000	0
2022/08/05	AL37	04/05/2023			Index Future	861.1860	861.1860	859.4020	859.4020	(0.207)	0.0000	0.0000	0
2022/08/05	AL37	03/08/2023			Index Future	878.8740	878.8740	876.9800	876.9800	(0.216)	0.0000	0.0000	0
2022/08/05	AL37	02/11/2023			Index Future	878.8700	878.8700	892.3150	892.3150	1.530	0.0000	0.0000	0
2022/08/05	AL7T	03/11/2022			Index Future	961.0930	961.0930	957.4800	957.4800	(0.376)	0.0000	0.0000	0
2022/08/05	AL7T	02/02/2023			Index Future	978.1250	978.1250	974.3940	974.3940	(0.381)	0.0000	0.0000	0
2022/08/05	AL7T	04/05/2023			Index Future	996.1770	996.1770	992.3820	992.3820	(0.381)	0.0000	0.0000	0
2022/08/05	AL7T	03/08/2023			Index Future	1,016.6370	1,016.6370	1,012.6810	1,012.6810	(0.389)	0.0000	0.0000	0
2022/08/05	AL7T	02/11/2023			Index Future	1,016.6400	1,016.6400	1,030.3880	1,030.3880	1.352	0.0000	0.0000	0
2022/08/05	ALBI	03/11/2022			Index Future	849.2870	849.2870	846.2770	846.2770	(0.354)	0.0000	0.0000	138
2022/08/05	ALBI	02/02/2023			Index Future	864.3380	864.3380	861.2270	861.2270	(0.360)	0.0000	0.0000	0
2022/08/05	ALBI	04/05/2023			Index Future	880.2890	880.2890	877.1260	877.1260	(0.359)	0.0000	0.0000	0
2022/08/05	ALBI	03/08/2023			Index Future	898.3690	898.3690	895.0670	895.0670	(0.368)	0.0000	0.0000	0
2022/08/05	ALBI	02/11/2023			Index Future	898.3700	898.3700	910.7180	910.7180	1.374	0.0000	0.0000	0
2022/08/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/08/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/05	ES33	04/08/2022			Bond Future	11.8650	76.4474	11.8650	76.4474	0.000	0.0000	0.0000	0
2022/08/05	ES33	03/11/2022			Bond Future	12.0135	74.1197	12.0746	73.8264	0.508	0.0000	0.0000	0
2022/08/05	ES33	02/02/2023			Bond Future	12.1979	75.4516	12.2624	75.1489	0.529	0.0000	0.0000	350
2022/08/05	ES33	04/05/2023			Bond Future	12.3750	73.0715	12.4422	72.7637	0.543	0.0000	0.0000	0
2022/08/05	ES33	03/08/2023			Bond Future	12.5249	74.5946	12.5964	74.2741	0.570	0.0000	0.0000	0
2022/08/05	ES33	02/11/2023			Bond Future	12.5300	12.5300	12.8136	71.7949	2.263	0.0000	0.0000	0
2022/08/05	ES42	04/08/2022			Bond Future	12.2000	75.0659	12.2000	75.0659	0.000	0.0000	0.0000	0
2022/08/05	ES42	03/11/2022			Bond Future	12.2884	72.5157	12.3443	72.2020	0.455	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
2022/08/05	ES42	02/02/2023			Bond Future	12.4482	73.8207	12.5071	73.4972	0.473	0.0000	0.0000	4,769
2022/08/05	ES42	04/05/2023			Bond Future	12.6082	70.9397	12.6694	70.6107	0.486	0.0000	0.0000	0
2022/08/05	ES42	03/08/2023			Bond Future	12.7406	72.4219	12.8054	72.0799	0.508	0.0000	0.0000	0
2022/08/05	ES42	02/11/2023			Bond Future	12.7400	12.7400	12.9942	69.0901	1.996	0.0000	0.0000	0
2022/08/05	GOVI	03/11/2022	820.41	Call	GOVI	170,010.0000	17.0010	140,160.0000	14.0160	(17.558)	0	0	0
2022/08/05	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/05	GOVI	03/11/2022	820.42	Call	GOVI	169,910.0000	16.9910	140,060.0000	14.0060	(17.568)	0	0	0
2022/08/05	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/05	GOVI	03/11/2022			GOVI	837.4110	837.4110	834.4260	834.4260	(0.356)	0.0000	0.0000	869
2022/08/05	GOVI	03/11/2022	820.43	Call	GOVI	169,810.0000	16.9810	139,960.0000	13.9960	(17.578)	0	0	0
2022/08/05	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/05	GOVI	02/02/2023	850.82	Call	GOVI	14,310.0000	1.4310	0.0000	0.0000	(100.000)	0	0	0
2022/08/05	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	16,540.0000	1.6540	100.000	0	0	0
2022/08/05	GOVI	02/02/2023	850.83	Call	GOVI	14,210.0000	1.4210	0.0000	0.0000	(100.000)	0	0	0
2022/08/05	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	16,640.0000	1.6640	100.000	0	0	0
2022/08/05	GOVI	02/02/2023			GOVI	852.2510	852.2510	849.1660	849.1660	(0.362)	0.0000	0.0000	0
2022/08/05	GOVI	02/02/2023	850.84	Call	GOVI	14,110.0000	1.4110	0.0000	0.0000	(100.000)	0	0	0
2022/08/05	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	16,740.0000	1.6740	100.000	0	0	0
2022/08/05	GOVI	04/05/2023	852.86	Call	GOVI	151,200.0000	15.1200	119,830.0000	11.9830	(20.747)	0	0	0
2022/08/05	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/05	GOVI	04/05/2023	852.87	Call	GOVI	151,100.0000	15.1100	119,730.0000	11.9730	(20.761)	0	0	0
2022/08/05	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/05	GOVI	04/05/2023			GOVI	867.9800	867.9800	864.8430	864.8430	(0.361)	0.0000	0.0000	0
2022/08/05	GOVI	04/05/2023	852.88	Call	GOVI	151,000.0000	15.1000	119,630.0000	11.9630	(20.775)	0	0	0
2022/08/05	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/05	GOVI	03/08/2023	837.21	Call	GOVI	485,970.0000	48.5970	453,230.0000	45.3230	(6.737)	0	0	0
2022/08/05	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/05	GOVI	03/08/2023	837.22	Call	GOVI	485,870.0000	48.5870	453,130.0000	45.3130	(6.738)	0	0	0
2022/08/05	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/05	GOVI	03/08/2023			GOVI	885.8070	885.8070	882.5330	882.5330	(0.370)	0.0000	0.0000	0
2022/08/05	GOVI	03/08/2023	837.23	Call	GOVI	485,770.0000	48.5770	453,030.0000	45.3030	(6.740)	0	0	0
2022/08/05	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/05	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/05	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	121,450.0000	12.1450	100.000	0	0	0
2022/08/05	GOVI	02/11/2023			GOVI	885.8100	885.8100	897.9650	897.9650	1.372	0.0000	0.0000	0
2022/08/05	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	121,650.0000	12.1650	100.000	0	0	0
2022/08/05	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/05	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	121,550.0000	12.1550	100.000	0	0	0
2022/08/05	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/08/05	IGOV	03/11/2022			Index Future	325.4230	325.4230	324.9970	324.9970	(0.131)	0.0000	0.0000	703
2022/08/05	IGOV	02/02/2023			Index Future	331.2680	331.2680	330.8160	330.8160	(0.136)	0.0000	0.0000	0
2022/08/05	IGOV	04/05/2023			Index Future	337.4590	337.4590	337.0010	337.0010	(0.136)	0.0000	0.0000	0
2022/08/05	IGOV	03/08/2023			Index Future	344.4650	344.4650	343.9690	343.9690	(0.144)	0.0000	0.0000	0
2022/08/05	IGOV	02/11/2023			Index Future	344.4700	344.4700	350.0570	350.0570	1.622	0.0000	0.0000	0

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2022/08/05	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/08/05	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/08/05	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/08/05	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/08/05	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/08/05	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/08/05	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/08/05	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/08/05	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/08/05	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/08/05	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/08/05	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/08/05	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/08/05	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/08/05	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/08/05	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/08/05	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/08/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/08/05	JBAF	17/08/2022			Jibar Tradeable Future	5.7550	94.2450	5.7550	94.2450	0.000	0.0000	0.0000	0
2022/08/05	JBAF	21/09/2022			Jibar Tradeable Future	5.8550	94.1450	5.8950	94.1050	0.683	0.0000	0.0000	0
2022/08/05	JBAF	19/10/2022			Jibar Tradeable Future	6.4600	93.5400	6.4850	93.5150	0.387	0.0000	0.0000	0
2022/08/05	JBAF	16/11/2022			Jibar Tradeable Future	6.5400	93.4600	6.6000	93.4000	0.917	0.0000	0.0000	0
2022/08/05	JBAF	21/12/2022			Jibar Tradeable Future	7.0400	92.9600	7.1200	92.8800	1.136	0.0000	0.0000	68
2022/08/05	JBAF	18/01/2023			Jibar Tradeable Future	7.1200	92.8800	7.2200	92.7800	1.404	0.0000	0.0000	0
2022/08/05	JBAF	15/03/2023			Jibar Tradeable Future	7.4500	92.5500	7.5500	92.4500	1.342	0.0000	0.0000	0
2022/08/05	JBAF	21/06/2023			Jibar Tradeable Future	7.7300	92.2700	7.8400	92.1600	1.423	0.0000	0.0000	0
2022/08/05	JBAF	20/09/2023			Jibar Tradeable Future	7.9300	92.0700	8.0300	91.9700	1.261	0.0000	0.0000	75
2022/08/05	JBAF	20/12/2023			Jibar Tradeable Future	7.8300	92.1700	7.9850	92.0150	1.980	0.0000	0.0000	272
2022/08/05	JBAF	20/03/2024			Jibar Tradeable Future	7.9500	92.0500	8.1300	91.8700	2.264	0.0000	0.0000	0
2022/08/05	JBAF	19/06/2024			Jibar Tradeable Future	7.9050	92.0950	8.0950	91.9050	2.404	0.0000	0.0000	0
2022/08/05	R023	04/08/2022			Bond Future	6.9200	103.8721	6.9200	103.8721	0.000	0.0000	0.0000	0
2022/08/05	R023	03/11/2022	6.25	Call	Bond Future	1.6000	0.0016	1.1000	0.0011	(31.250)	0	0	0
2022/08/05	R023	03/11/2022	6.25	Put	Bond Future	317.7500	0.3177	337.4300	0.3374	6.194	0	0	0
2022/08/05	R023	03/11/2022	6.26	Call	Bond Future	1.7100	0.0017	1.1900	0.0012	(30.409)	0	0	0
2022/08/05	R023	03/11/2022	6.26	Put	Bond Future	314.8000	0.3148	334.4600	0.3345	6.245	0	0	0
2022/08/05	R023	03/11/2022			Bond Future	7.2835	101.6042	7.3497	101.5840	0.909	0.0000	0.0000	24,224
2022/08/05	R023	03/11/2022	6.27	Call	Bond Future	1.8300	0.0018	1.3000	0.0013	(28.962)	0	0	0
2022/08/05	R023	03/11/2022	6.27	Put	Bond Future	311.8500	0.3118	331.5000	0.3315	6.301	0	0	0
2022/08/05	R035	04/08/2022			Bond Future	10.9300	90.0589	10.9300	90.0589	0.000	0.0000	0.0000	0
2022/08/05	R035	03/11/2022	10.57	Call	Bond Future	989.6100	0.9896	891.9000	0.8919	(9.874)	0	0	0
2022/08/05	R035	03/11/2022	10.57	Put	Bond Future	3,822.9800	3.8230	4,089.3200	4.0893	6.967	0	0	582
2022/08/05	R035	03/11/2022	11.15	Call	Bond Future	2,560.9000	2.5609	2,384.3900	2.3844	(6.892)	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
2022/08/05	R035	03/11/2022	11.15	Put	Bond Future	1,878.3900	1.8784	2,065.9300	2.0659	9.984	0	0	0
2022/08/05	R035	03/11/2022	12.68	Call	Bond Future	9,253.5300	9.2535	8,921.7200	8.9217	(3.586)	0	0	0
2022/08/05	R035	03/11/2022	12.68	Put	Bond Future	203.7100	0.2037	235.9500	0.2359	15.826	0	0	976
2022/08/05	R035	03/11/2022	10.99	Call	Bond Future	2,041.7300	2.0417	1,889.4500	1.8894	(7.458)	0	0	0
2022/08/05	R035	03/11/2022	10.99	Put	Bond Future	2,309.0100	2.3090	2,520.7800	2.5208	9.171	0	0	582
2022/08/05	R035	03/11/2022	11.05	Call	Bond Future	2,229.5700	2.2296	2,068.2100	2.0682	(7.237)	0	0	976
2022/08/05	R035	03/11/2022			Bond Future	11.0348	87.3084	11.0961	86.9443	0.556	0.0000	0.0000	60,084
2022/08/05	R035	03/11/2022	9.82	Call	Bond Future	169.2400	0.1692	131.5100	0.1315	(22.294)	0	0	582
2022/08/05	R035	03/11/2022	9.82	Put	Bond Future	7,861.1500	7.8612	8,187.4700	8.1875	4.151	0	0	0
2022/08/05	R035	03/11/2022	10.30	Call	Bond Future	551.3400	0.5513	487.3200	0.4873	(11.612)	0	0	976
2022/08/05	R035	03/11/2022	10.30	Put	Bond Future	5,091.9000	5.0919	5,391.9300	5.3919	5.892	0	0	0
2022/08/05	R035	03/11/2022	11.14	Call	Bond Future	2,526.8200	2.5268	2,351.8900	2.3519	(6.923)	0	0	0
2022/08/05	R035	03/11/2022	11.14	Put	Bond Future	1,903.2400	1.9032	2,092.3600	2.0924	9.937	0	0	0
2022/08/05	R035	03/11/2022	11.05	Put	Bond Future	2,138.9200	2.1389	2,341.6100	2.3416	9.476	0	0	0
2022/08/05	R035	03/11/2022	11.13	Call	Bond Future	2,492.7900	2.4928	2,319.4300	2.3194	(6.954)	0	0	0
2022/08/05	R035	03/11/2022	11.13	Put	Bond Future	1,928.1900	1.9282	2,118.8800	2.1189	9.890	0	0	0
2022/08/05	R035	02/02/2023	11.94	Call	Bond Future	5,831.3800	5.8314	5,596.6800	5.5967	(4.025)	0	0	0
2022/08/05	R035	02/02/2023	13.22	Put	Bond Future	479.3900	0.4794	531.9700	0.5320	10.968	0	0	976
2022/08/05	R035	02/02/2023	10.88	Call	Bond Future	2,246.1900	2.2462	2,104.5500	2.1046	(6.306)	0	0	0
2022/08/05	R035	02/02/2023	10.88	Put	Bond Future	4,009.3900	4.0094	4,243.2700	4.2433	5.833	0	0	0
2022/08/05	R035	02/02/2023	10.66	Call	Bond Future	1,722.1000	1.7221	1,596.4500	1.5965	(7.296)	0	0	0
2022/08/05	R035	02/02/2023	10.66	Put	Bond Future	4,818.7400	4.8187	5,068.6100	5.0686	5.185	0	0	582
2022/08/05	R035	02/02/2023	10.30	Put	Bond Future	6,415.1000	6.4151	6,669.7900	6.6698	3.970	0	0	0
2022/08/05	R035	02/02/2023	10.60	Call	Bond Future	1,593.0800	1.5931	1,474.4500	1.4744	(7.447)	0	0	0
2022/08/05	R035	02/02/2023	10.60	Put	Bond Future	5,058.4000	5.0584	5,315.2900	5.3153	5.078	0	0	0
2022/08/05	R035	02/02/2023	10.64	Put	Bond Future	4,897.7900	4.8978	5,149.9300	5.1499	5.148	0	0	0
2022/08/05	R035	02/02/2023	9.81	Call	Bond Future	521.7000	0.5217	444.6100	0.4446	(14.777)	0	0	582
2022/08/05	R035	02/02/2023	9.81	Put	Bond Future	9,050.0100	9.0500	9,348.4400	9.3484	3.298	0	0	0
2022/08/05	R035	02/02/2023	9.85	Call	Bond Future	556.0000	0.5560	475.1700	0.4752	(14.538)	0	0	0
2022/08/05	R035	02/02/2023	9.89	Call	Bond Future	592.0300	0.5920	507.3800	0.5074	(14.298)	0	0	388
2022/08/05	R035	02/02/2023	9.89	Put	Bond Future	8,589.4600	8.5895	8,880.3300	8.8803	3.386	0	0	0
2022/08/05	R035	02/02/2023			Bond Future	11.1784	88.8557	11.2430	88.4802	0.579	0.0000	0.0000	72,176
2022/08/05	R035	02/02/2023	11.94	Put	Bond Future	1,555.3400	1.5553	1,696.1600	1.6962	9.054	0	0	0
2022/08/05	R035	02/02/2023	11.98	Call	Bond Future	5,991.4900	5.9915	5,752.9100	5.7529	(3.982)	0	0	0
2022/08/05	R035	02/02/2023	11.98	Put	Bond Future	1,499.4600	1.4995	1,636.4000	1.6364	9.133	0	0	388
2022/08/05	R035	02/02/2023	13.22	Call	Bond Future	11,273.3000	11.2733	10,950.3600	10.9504	(2.865)	0	0	0
2022/08/05	R035	02/02/2023	11.05	Call	Bond Future	2,708.3200	2.7083	2,557.2000	2.5572	(5.580)	0	0	976
2022/08/05	R035	02/02/2023	11.05	Put	Bond Future	3,460.6000	3.4606	3,685.0000	3.6850	6.484	0	0	0
2022/08/05	R035	02/02/2023	11.06	Call	Bond Future	2,737.3400	2.7373	2,585.3100	2.5853	(5.554)	0	0	0
2022/08/05	R035	02/02/2023	11.06	Put	Bond Future	3,430.6700	3.4307	3,654.1600	3.6542	6.514	0	0	582
2022/08/05	R035	02/02/2023	10.86	Call	Bond Future	2,195.2900	2.1953	2,054.5000	2.0545	(6.413)	0	0	0
2022/08/05	R035	02/02/2023	10.86	Put	Bond Future	4,078.5300	4.0785	4,313.2600	4.3133	5.755	0	0	0
2022/08/05	R035	02/02/2023	10.87	Call	Bond Future	2,220.5400	2.2205	2,079.5600	2.0796	(6.349)	0	0	0
2022/08/05	R035	02/02/2023	10.87	Put	Bond Future	4,043.7300	4.0437	4,278.2700	4.2783	5.800	0	0	0
2022/08/05	R035	02/02/2023	10.30	Call	Bond Future	1,073.4300	1.0734	952.6000	0.9526	(11.256)	0	0	976
2022/08/05	R035	02/02/2023	10.64	Call	Bond Future	1,678.5000	1.6785	1,555.1200	1.5551	(7.351)	0	0	388
2022/08/05	R035	02/02/2023	9.85	Put	Bond Future	8,818.3500	8.8184	9,113.0400	9.1130	3.342	0	0	0
2022/08/05	R035	04/05/2023	11.22	Put	Bond Future	4,066.9700	4.0670	4,282.4700	4.2825	5.299	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
2022/08/05	R035	04/05/2023	12.46	Call	Bond Future	7,905.5200	7.9055	7,647.9300	7.6479	(3.258)	0	0	0
2022/08/05	R035	04/05/2023	12.46	Put	Bond Future	1,694.8100	1.6948	1,819.0400	1.8190	7.330	0	0	388
2022/08/05	R035	04/05/2023	13.18	Call	Bond Future	10,791.8800	10.7919	10,490.5200	10.4905	(2.792)	0	0	0
2022/08/05	R035	04/05/2023	13.18	Put	Bond Future	1,020.0400	1.0200	1,100.5000	1.1005	7.888	0	0	491
2022/08/05	R035	04/05/2023	11.17	Call	Bond Future	3,403.7300	3.4037	3,240.3100	3.2403	(4.801)	0	0	491
2022/08/05	R035	04/05/2023	11.20	Call	Bond Future	3,489.9200	3.4899	3,324.5800	3.3246	(4.738)	0	0	0
2022/08/05	R035	04/05/2023	11.21	Call	Bond Future	3,518.6800	3.5187	3,353.0000	3.3530	(4.709)	0	0	0
2022/08/05	R035	04/05/2023	10.60	Call	Bond Future	2,002.3300	2.0023	1,870.4700	1.8705	(6.585)	0	0	388
2022/08/05	R035	04/05/2023	10.60	Put	Bond Future	6,197.3600	6.1974	6,447.3200	6.4473	4.033	0	0	0
2022/08/05	R035	04/05/2023			Bond Future	11.3106	85.9981	11.3778	85.6163	0.594	0.0000	0.0000	0
2022/08/05	R035	04/05/2023	11.22	Call	Bond Future	3,547.8500	3.5479	3,381.5300	3.3815	(4.688)	0	0	0
2022/08/05	R035	04/05/2023	11.17	Put	Bond Future	4,211.2400	4.2112	4,429.6400	4.4296	5.186	0	0	0
2022/08/05	R035	04/05/2023	11.20	Put	Bond Future	4,124.2300	4.1242	4,340.7100	4.3407	5.249	0	0	0
2022/08/05	R035	04/05/2023	11.21	Put	Bond Future	4,095.3700	4.0954	4,311.5100	4.3115	5.278	0	0	0
2022/08/05	R035	04/05/2023	9.85	Call	Bond Future	901.7200	0.9017	793.1700	0.7932	(12.038)	0	0	388
2022/08/05	R035	04/05/2023	9.85	Put	Bond Future	9,848.1700	9.8482	10,121.4400	10.1214	2.775	0	0	0
2022/08/05	R035	04/05/2023	10.42	Call	Bond Future	1,665.3500	1.6653	1,534.9000	1.5349	(7.833)	0	0	491
2022/08/05	R035	04/05/2023	10.42	Put	Bond Future	6,969.3900	6.9694	7,220.7600	7.2208	3.607	0	0	0
2022/08/05	R035	03/08/2023	12.00	Call	Bond Future	6,210.0400	6.2100	5,990.3900	5.9904	(3.537)	0	0	0
2022/08/05	R035	03/08/2023	12.00	Put	Bond Future	3,034.3500	3.0344	3,211.7000	3.2117	5.845	0	0	0
2022/08/05	R035	03/08/2023			Bond Future	11.4171	87.7708	11.4883	87.3738	0.623	0.0000	0.0000	0
2022/08/05	R035	03/08/2023	11.98	Call	Bond Future	6,141.6600	6.1417	5,922.8600	5.9229	(3.563)	0	0	0
2022/08/05	R035	03/08/2023	11.98	Put	Bond Future	3,072.0800	3.0721	3,250.2800	3.2503	5.801	0	0	0
2022/08/05	R035	03/08/2023	11.99	Call	Bond Future	6,175.6500	6.1757	5,956.4300	5.9564	(3.550)	0	0	0
2022/08/05	R035	03/08/2023	11.99	Put	Bond Future	3,052.9900	3.0530	3,230.7700	3.2308	5.823	0	0	0
2022/08/05	R035	02/11/2023	11.41	Call	Bond Future	0.0000	0.0000	4,090.7400	4.0907	100.000	0	0	0
2022/08/05	R035	02/11/2023	11.41	Put	Bond Future	0.0000	0.0000	5,444.2600	5.4443	100.000	0	0	0
2022/08/05	R035	02/11/2023	11.42	Call	Bond Future	0.0000	0.0000	4,117.8700	4.1179	100.000	0	0	0
2022/08/05	R035	02/11/2023	11.42	Put	Bond Future	0.0000	0.0000	5,415.8800	5.4159	100.000	0	0	0
2022/08/05	R035	02/11/2023			Bond Future	11.4200	11.4200	11.6565	84.3995	2.071	0.0000	0.0000	0
2022/08/05	R035	02/11/2023	11.43	Call	Bond Future	0.0000	0.0000	4,144.7200	4.1447	100.000	0	0	0
2022/08/05	R035	02/11/2023	11.43	Put	Bond Future	0.0000	0.0000	5,387.2600	5.3873	100.000	0	0	0
2022/08/05	R186	04/08/2022			Bond Future	8.9000	107.0946	8.9000	107.0946	0.000	0.0000	0.0000	0
2022/08/05	R186	03/11/2022	8.53	Call	Bond Future	541.7500	0.5417	465.5400	0.4655	(14.067)	0	0	0
2022/08/05	R186	03/11/2022	8.53	Put	Bond Future	2,256.8800	2.2569	2,403.3200	2.4033	6.489	0	0	0
2022/08/05	R186	03/11/2022	8.54	Call	Bond Future	552.0100	0.5520	474.8200	0.4748	(13.983)	0	0	0
2022/08/05	R186	03/11/2022	8.54	Put	Bond Future	2,231.5900	2.2316	2,377.0500	2.3771	6.518	0	0	0
2022/08/05	R186	03/11/2022	8.91	Put	Bond Future	1,415.5600	1.4156	1,523.8200	1.5238	7.648	0	0	4,310
2022/08/05	R186	03/11/2022			Bond Future	9.0173	109.0027	9.0813	108.7801	0.710	0.0000	0.0000	66,190
2022/08/05	R186	03/11/2022	8.23	Call	Bond Future	304.1200	0.3041	252.6100	0.2526	(16.937)	0	0	4,310
2022/08/05	R186	03/11/2022	8.23	Put	Bond Future	3,092.5700	3.0926	3,263.7100	3.2637	5.534	0	0	0
2022/08/05	R186	03/11/2022	8.55	Call	Bond Future	562.4100	0.5624	484.2300	0.4842	(13.901)	0	0	0
2022/08/05	R186	03/11/2022	8.55	Put	Bond Future	2,206.4600	2.2065	2,350.9300	2.3509	6.548	0	0	0
2022/08/05	R186	03/11/2022	8.91	Call	Bond Future	1,040.8800	1.0409	926.4900	0.9265	(10.990)	0	0	0
2022/08/05	R186	02/02/2023	8.33	Call	Bond Future	596.2000	0.5962	540.6600	0.5407	(9.316)	0	0	0
2022/08/05	R186	02/02/2023	8.33	Put	Bond Future	3,375.4700	3.3755	3,552.5400	3.5525	5.246	0	0	0
2022/08/05	R186	02/02/2023	8.32	Call	Bond Future	588.0600	0.5881	533.1100	0.5331	(9.344)	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
2022/08/05	R186	02/02/2023	8.32	Put	Bond Future	3,401.2700	3.4013	3,578.9300	3.5789	5.223	0	0	0
2022/08/05	R186	02/02/2023			Bond Future	9.1626	105.6368	9.2335	105.4042	0.774	0.0000	0.0000	0
2022/08/05	R186	02/02/2023	8.34	Call	Bond Future	604.6600	0.6047	548.5100	0.5485	(9.286)	0	0	0
2022/08/05	R186	02/02/2023	8.34	Put	Bond Future	3,350.0000	3.3500	3,526.4600	3.5265	5.267	0	0	0
2022/08/05	R186	04/05/2023	8.83	Put	Bond Future	2,713.4900	2.7135	2,890.1400	2.8901	6.510	0	0	0
2022/08/05	R186	04/05/2023	8.84	Call	Bond Future	1,248.5500	1.2486	1,188.8300	1.1888	(4.783)	0	0	0
2022/08/05	R186	04/05/2023			Bond Future	9.3050	107.5891	9.3817	107.3530	0.824	0.0000	0.0000	0
2022/08/05	R186	04/05/2023	8.83	Call	Bond Future	1,235.8700	1.2359	1,176.3400	1.1763	(4.817)	0	0	0
2022/08/05	R186	04/05/2023	8.84	Put	Bond Future	2,694.8000	2.6948	2,871.2600	2.8713	6.548	0	0	0
2022/08/05	R186	04/05/2023	8.82	Call	Bond Future	1,223.6200	1.2236	1,163.9300	1.1639	(4.878)	0	0	0
2022/08/05	R186	04/05/2023	8.82	Put	Bond Future	2,732.6300	2.7326	2,909.1200	2.9091	6.459	0	0	0
2022/08/05	R186	03/08/2023	9.74	Call	Bond Future	2,742.9300	2.7429	2,592.2900	2.5923	(5.492)	0	0	0
2022/08/05	R186	03/08/2023	9.74	Put	Bond Future	1,733.3600	1.7334	1,832.7600	1.8328	5.735	0	0	0
2022/08/05	R186	03/08/2023	9.73	Put	Bond Future	1,743.4500	1.7434	1,843.7500	1.8438	5.753	0	0	0
2022/08/05	R186	03/08/2023			Bond Future	9.3885	104.5016	9.4752	104.2515	0.923	0.0000	0.0000	0
2022/08/05	R186	03/08/2023	9.75	Call	Bond Future	2,761.4500	2.7614	2,610.3200	2.6103	(5.473)	0	0	0
2022/08/05	R186	03/08/2023	9.75	Put	Bond Future	1,723.3400	1.7233	1,822.2500	1.8222	5.739	0	0	0
2022/08/05	R186	03/08/2023	9.73	Call	Bond Future	2,724.4700	2.7245	2,574.7300	2.5747	(5.496)	0	0	0
2022/08/05	R186	02/11/2023	9.40	Call	Bond Future	0.0000	0.0000	1,884.0600	1.8841	100.000	0	0	0
2022/08/05	R186	02/11/2023	9.40	Put	Bond Future	0.0000	0.0000	2,698.3300	2.6983	100.000	0	0	0
2022/08/05	R186	02/11/2023			Bond Future	9.3900	9.3900	9.7029	106.0675	3.332	0.0000	0.0000	0
2022/08/05	R186	02/11/2023	9.39	Call	Bond Future	0.0000	0.0000	1,870.0500	1.8700	100.000	0	0	0
2022/08/05	R186	02/11/2023	9.39	Put	Bond Future	0.0000	0.0000	2,711.3400	2.7113	100.000	0	0	0
2022/08/05	R186	02/11/2023	9.38	Call	Bond Future	0.0000	0.0000	1,856.1000	1.8561	100.000	0	0	0
2022/08/05	R186	02/11/2023	9.38	Put	Bond Future	0.0000	0.0000	2,724.4200	2.7244	100.000	0	0	0
2022/08/05	R197	04/08/2022			Bond Future	331.5355	331.5355	331.5355	331.5355	0.000	0.0000	0.0000	0
2022/08/05	R197	03/11/2022			Bond Future	336.7499	336.7499	336.8642	336.8642	0.034	0.0000	0.0000	831
2022/08/05	R197	02/02/2023			Bond Future	333.9726	333.9726	334.0705	334.0705	0.029	0.0000	0.0000	0
2022/08/05	R197	04/05/2023			Bond Future	340.2170	340.2170	340.3189	340.3189	0.030	0.0000	0.0000	0
2022/08/05	R197	03/08/2023			Bond Future	338.1431	338.1431	338.2179	338.2179	0.022	0.0000	0.0000	0
2022/08/05	R197	02/11/2023			Bond Future	338.1400	338.1400	344.1938	344.1938	1.790	0.0000	0.0000	0
2022/08/05	R202	04/08/2022			Bond Future	247.2083	247.2083	247.2083	247.2083	0.000	0.0000	0.0000	0
2022/08/05	R202	03/11/2022			Bond Future	251.1125	251.1125	251.1399	251.1399	0.011	0.0000	0.0000	6,140
2022/08/05	R202	02/02/2023			Bond Future	250.9345	250.9345	250.9487	250.9487	0.006	0.0000	0.0000	460
2022/08/05	R202	04/05/2023			Bond Future	255.6252	255.6252	255.6411	255.6411	0.006	0.0000	0.0000	0
2022/08/05	R202	03/08/2023			Bond Future	256.0786	256.0786	256.0728	256.0728	(0.002)	0.0000	0.0000	0
2022/08/05	R202	02/11/2023			Bond Future	256.0800	256.0800	260.6003	260.6003	1.765	0.0000	0.0000	0
2022/08/05	R209	04/08/2022			Bond Future	10.9150	69.5281	10.9150	69.5281	0.000	0.0000	0.0000	0
2022/08/05	R209	03/11/2022	9.25	Call	Bond Future	26.9700	0.0270	19.0700	0.0191	(29.292)	0	0	6,000
2022/08/05	R209	03/11/2022	9.25	Put	Bond Future	10,180.0000	10.1800	10,491.5200	10.4915	3.060	0	0	0
2022/08/05	R209	03/11/2022	9.50	Call	Bond Future	61.8000	0.0618	45.7300	0.0457	(26.003)	0	0	0
2022/08/05	R209	03/11/2022	9.50	Put	Bond Future	8,645.3200	8.6453	8,948.6700	8.9487	3.509	0	0	0
2022/08/05	R209	03/11/2022	12.00	Call	Bond Future	5,401.3800	5.4014	5,148.0700	5.1481	(4.690)	0	0	0
2022/08/05	R209	03/11/2022	12.00	Put	Bond Future	466.8400	0.4668	532.9500	0.5330	14.161	0	0	9,500
2022/08/05	R209	03/11/2022	11.03	Call	Bond Future	1,967.8400	1.9678	1,824.9400	1.8249	(7.262)	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
2022/08/05	R209	03/11/2022	11.03	Put	Bond Future	1,842.3800	1.8424	2,018.9000	2.0189	9.581	0	0	0
2022/08/05	R209	03/11/2022	10.50	Put	Bond Future	3,516.7000	3.5167	3,752.2800	3.7523	6.699	0	0	0
2022/08/05	R209	03/11/2022			Bond Future	11.0060	67.7335	11.0672	67.4141	0.556	0.0000	0.0000	18,801
2022/08/05	R209	03/11/2022	10.00	Call	Bond Future	251.8000	0.2518	201.4000	0.2014	(20.016)	0	0	9,500
2022/08/05	R209	03/11/2022	10.00	Put	Bond Future	5,825.0500	5.8250	6,094.0700	6.0941	4.618	0	0	6,000
2022/08/05	R209	03/11/2022	11.02	Call	Bond Future	1,939.7100	1.9397	1,798.0900	1.7981	(7.301)	0	0	0
2022/08/05	R209	03/11/2022	11.02	Put	Bond Future	1,866.5300	1.8665	2,044.3300	2.0443	9.526	0	0	0
2022/08/05	R209	03/11/2022	11.50	Call	Bond Future	3,488.2600	3.4883	3,284.4900	3.2845	(5.842)	0	0	0
2022/08/05	R209	03/11/2022	11.50	Put	Bond Future	969.2100	0.9692	1,084.8600	1.0849	11.932	0	0	0
2022/08/05	R209	03/11/2022	10.50	Call	Bond Future	790.8100	0.7908	706.9700	0.7070	(10.602)	0	0	0
2022/08/05	R209	03/11/2022	11.00	Call	Bond Future	1,884.0500	1.8841	1,745.2600	1.7453	(7.367)	0	0	0
2022/08/05	R209	03/11/2022	11.00	Put	Bond Future	1,915.5900	1.9156	2,096.2200	2.0962	9.429	0	0	8,750
2022/08/05	R209	03/11/2022	11.01	Call	Bond Future	1,911.7800	1.9118	1,771.5800	1.7716	(7.333)	0	0	0
2022/08/05	R209	03/11/2022	11.01	Put	Bond Future	1,890.9300	1.8909	2,070.1500	2.0701	9.478	0	0	0
2022/08/05	R209	02/02/2023	10.80	Put	Bond Future	3,616.1300	3.6161	3,818.9300	3.8189	5.608	0	0	0
2022/08/05	R209	02/02/2023	10.78	Call	Bond Future	1,848.1900	1.8482	1,722.9400	1.7229	(6.777)	0	0	0
2022/08/05	R209	02/02/2023	10.79	Call	Bond Future	1,870.1400	1.8701	1,744.4200	1.7444	(6.722)	0	0	0
2022/08/05	R209	02/02/2023			Bond Future	11.1290	68.9348	11.1932	68.6058	0.576	0.0000	0.0000	2,066
2022/08/05	R209	02/02/2023	10.80	Call	Bond Future	1,892.0300	1.8920	1,765.8500	1.7659	(6.669)	0	0	0
2022/08/05	R209	02/02/2023	10.78	Put	Bond Future	3,679.0800	3.6791	3,882.8100	3.8828	5.538	0	0	0
2022/08/05	R209	02/02/2023	10.79	Put	Bond Future	3,647.6000	3.6476	3,850.8600	3.8509	5.572	0	0	0
2022/08/05	R209	04/05/2023	11.09	Call	Bond Future	2,936.9600	2.9370	2,791.8300	2.7918	(4.942)	0	0	0
2022/08/05	R209	04/05/2023	11.09	Put	Bond Future	3,740.2100	3.7402	3,929.6500	3.9296	5.065	0	0	0
2022/08/05	R209	04/05/2023	11.10	Call	Bond Future	2,962.0500	2.9620	2,816.3100	2.8163	(4.920)	0	0	0
2022/08/05	R209	04/05/2023	11.10	Put	Bond Future	3,713.8700	3.7139	3,902.7000	3.9027	5.084	0	0	0
2022/08/05	R209	04/05/2023			Bond Future	11.2474	67.0582	11.3138	66.7237	0.590	0.0000	0.0000	0
2022/08/05	R209	04/05/2023	11.11	Call	Bond Future	2,987.2400	2.9872	2,840.8900	2.8409	(4.899)	0	0	0
2022/08/05	R209	04/05/2023	11.11	Put	Bond Future	3,687.7000	3.6877	3,875.9200	3.8759	5.104	0	0	0
2022/08/05	R209	03/08/2023	11.95	Put	Bond Future	2,598.0200	2.5980	2,820.9400	2.8209	8.580	0	0	0
2022/08/05	R209	03/08/2023	11.93	Call	Bond Future	5,482.7000	5.4827	5,359.9700	5.3600	(2.238)	0	0	0
2022/08/05	R209	03/08/2023	11.94	Call	Bond Future	5,513.3200	5.5133	5,389.8100	5.3898	(2.240)	0	0	0
2022/08/05	R209	03/08/2023			Bond Future	11.3405	68.4413	11.4103	68.0941	0.616	0.0000	0.0000	0
2022/08/05	R209	03/08/2023	11.95	Call	Bond Future	5,543.7200	5.5437	5,419.4400	5.4194	(2.242)	0	0	0
2022/08/05	R209	03/08/2023	11.93	Put	Bond Future	2,630.7200	2.6307	2,855.1900	2.8552	8.533	0	0	0
2022/08/05	R209	03/08/2023	11.94	Put	Bond Future	2,614.4500	2.6144	2,838.1400	2.8381	8.556	0	0	0
2022/08/05	R209	02/11/2023	11.33	Call	Bond Future	0.0000	0.0000	3,635.3600	3.6354	100.000	0	0	0
2022/08/05	R209	02/11/2023	11.33	Put	Bond Future	0.0000	0.0000	4,737.7800	4.7378	100.000	0	0	0
2022/08/05	R209	02/11/2023	11.34	Call	Bond Future	0.0000	0.0000	3,659.2600	3.6593	100.000	0	0	0
2022/08/05	R209	02/11/2023	11.34	Put	Bond Future	0.0000	0.0000	4,712.0100	4.7120	100.000	0	0	0
2022/08/05	R209	02/11/2023			Bond Future	11.3400	11.3400	11.5544	66.1330	1.891	0.0000	0.0000	0
2022/08/05	R209	02/11/2023	11.35	Call	Bond Future	0.0000	0.0000	3,683.5300	3.6835	100.000	0	0	0
2022/08/05	R209	02/11/2023	11.35	Put	Bond Future	0.0000	0.0000	4,686.6600	4.6867	100.000	0	0	0
2022/08/05	R210	04/08/2022			Bond Future	225.4728	225.4728	225.4728	225.4728	0.000	0.0000	0.0000	0
2022/08/05	R210	03/11/2022			Bond Future	225.6827	225.6827	226.4793	226.4793	0.353	0.0000	0.0000	732
2022/08/05	R210	02/02/2023			Bond Future	229.7360	229.7360	230.5340	230.5340	0.347	0.0000	0.0000	300
2022/08/05	R210	04/05/2023			Bond Future	230.9377	230.9377	231.7513	231.7513	0.352	0.0000	0.0000	0
2022/08/05	R210	03/08/2023			Bond Future	235.7366	235.7366	236.5475	236.5475	0.344	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
2022/08/05	R210	02/11/2023			Bond Future	235.7400	235.7400	237.5274	237.5274	0.758	0.0000	0.0000	0
2022/08/05	R213	04/08/2022			Bond Future	10.5750	83.2823	10.5750	83.2823	0.000	0.0000	0.0000	0
2022/08/05	R213	03/11/2022	9.19	Call	Bond Future	86.0200	0.0860	57.2400	0.0572	(33.457)	0	0	476
2022/08/05	R213	03/11/2022	9.19	Put	Bond Future	7,586.5600	7.5866	7,870.2300	7.8702	3.739	0	0	0
2022/08/05	R213	03/11/2022	10.38	Call	Bond Future	1,038.5200	1.0385	916.6400	0.9166	(11.736)	0	0	0
2022/08/05	R213	03/11/2022	10.38	Put	Bond Future	2,554.7900	2.5548	2,745.3600	2.7454	7.459	0	0	0
2022/08/05	R213	03/11/2022	10.39	Call	Bond Future	1,056.2300	1.0562	933.7000	0.9337	(11.601)	0	0	0
2022/08/05	R213	03/11/2022	10.39	Put	Bond Future	2,524.4600	2.5245	2,714.3800	2.7144	7.523	0	0	0
2022/08/05	R213	03/11/2022	10.37	Call	Bond Future	1,021.0000	1.0210	899.7800	0.8998	(11.873)	0	0	0
2022/08/05	R213	03/11/2022	10.37	Put	Bond Future	2,585.3500	2.5854	2,776.5800	2.7766	7.397	0	0	200
2022/08/05	R213	03/11/2022			Bond Future	10.6993	81.2798	10.7661	80.9674	0.624	0.0000	0.0000	33,716
2022/08/05	R213	03/11/2022	9.13	Call	Bond Future	74.0600	0.0741	48.6100	0.0486	(34.364)	0	0	200
2022/08/05	R213	03/11/2022	9.13	Put	Bond Future	7,890.8700	7.8909	8,177.8700	8.1779	3.637	0	0	0
2022/08/05	R213	03/11/2022	9.84	Call	Bond Future	368.9300	0.3689	288.9800	0.2890	(21.671)	0	0	0
2022/08/05	R213	03/11/2022	9.84	Put	Bond Future	4,534.0400	4.5340	4,766.5400	4.7665	5.128	0	0	476
2022/08/05	R213	03/11/2022	10.40	Call	Bond Future	1,074.1300	1.0741	950.8200	0.9508	(11.480)	0	0	0
2022/08/05	R213	03/11/2022	10.40	Put	Bond Future	2,494.3500	2.4944	2,683.4900	2.6835	7.583	0	0	0
2022/08/05	R213	03/11/2022	9.98	Call	Bond Future	485.1900	0.4852	403.4900	0.4035	(16.839)	0	0	0
2022/08/05	R213	03/11/2022	9.98	Put	Bond Future	3,953.1500	3.9531	4,183.9000	4.1839	5.837	0	0	200
2022/08/05	R213	03/11/2022	10.19	Call	Bond Future	738.2900	0.7383	633.5000	0.6335	(14.194)	0	0	0
2022/08/05	R213	03/11/2022	10.19	Put	Bond Future	3,174.2700	3.1743	3,381.9300	3.3819	6.542	0	0	476
2022/08/05	R213	02/02/2023	10.43	Put	Bond Future	3,491.7100	3.4917	3,718.1300	3.7181	6.485	0	0	0
2022/08/05	R213	02/02/2023	12.20	Call	Bond Future	6,548.9100	6.5489	6,318.2100	6.3182	(3.523)	0	0	0
2022/08/05	R213	02/02/2023	12.20	Put	Bond Future	702.9600	0.7030	794.8900	0.7949	13.078	0	0	912
2022/08/05	R213	02/02/2023	10.22	Put	Bond Future	4,142.3500	4.1424	4,376.2500	4.3763	5.647	0	0	0
2022/08/05	R213	02/02/2023	10.23	Call	Bond Future	1,187.7200	1.1877	1,098.1000	1.0981	(7.546)	0	0	0
2022/08/05	R213	02/02/2023	10.35	Call	Bond Future	1,379.9300	1.3799	1,285.8100	1.2858	(6.821)	0	0	0
2022/08/05	R213	02/02/2023	10.35	Put	Bond Future	3,731.0300	3.7310	3,959.5400	3.9595	6.125	0	0	476
2022/08/05	R213	02/02/2023	10.01	Call	Bond Future	882.7600	0.8828	811.8000	0.8118	(8.038)	0	0	0
2022/08/05	R213	02/02/2023			Bond Future	10.8556	82.7202	10.9264	82.3976	0.653	0.0000	0.0000	0
2022/08/05	R213	02/02/2023	10.43	Call	Bond Future	1,518.4900	1.5185	1,422.2800	1.4223	(6.336)	0	0	912
2022/08/05	R213	02/02/2023	10.22	Call	Bond Future	1,172.4500	1.1725	1,083.7200	1.0837	(7.568)	0	0	0
2022/08/05	R213	02/02/2023	10.23	Put	Bond Future	4,109.8100	4.1098	4,342.8200	4.3428	5.670	0	0	0
2022/08/05	R213	02/02/2023	9.16	Call	Bond Future	271.2600	0.2713	227.4700	0.2275	(16.143)	0	0	476
2022/08/05	R213	02/02/2023	9.16	Put	Bond Future	8,514.5100	8.5145	8,793.3500	8.7934	3.275	0	0	0
2022/08/05	R213	02/02/2023	10.01	Put	Bond Future	4,864.8500	4.8649	5,116.5200	5.1165	5.173	0	0	476
2022/08/05	R213	02/02/2023	10.21	Call	Bond Future	1,157.5100	1.1575	1,069.6600	1.0697	(7.590)	0	0	0
2022/08/05	R213	02/02/2023	10.21	Put	Bond Future	4,175.2600	4.1753	4,410.0400	4.4100	5.623	0	0	0
2022/08/05	R213	04/05/2023	10.75	Call	Bond Future	2,378.4500	2.3784	2,253.8300	2.2538	(5.240)	0	0	0
2022/08/05	R213	04/05/2023	10.75	Put	Bond Future	3,503.5600	3.5036	3,706.9800	3.7070	5.806	0	0	0
2022/08/05	R213	04/05/2023			Bond Future	11.0008	80.6994	11.0747	80.3714	0.672	0.0000	0.0000	0
2022/08/05	R213	04/05/2023	10.74	Call	Bond Future	2,358.0500	2.3581	2,233.6800	2.2337	(5.274)	0	0	0
2022/08/05	R213	04/05/2023	10.74	Put	Bond Future	3,528.4500	3.5285	3,732.1200	3.7321	5.772	0	0	0
2022/08/05	R213	04/05/2023	10.73	Call	Bond Future	2,337.7600	2.3378	2,213.3600	2.2134	(5.321)	0	0	0
2022/08/05	R213	04/05/2023	10.73	Put	Bond Future	3,553.4700	3.5535	3,757.1100	3.7571	5.731	0	0	0
2022/08/05	R213	03/08/2023	11.62	Put	Bond Future	2,458.0700	2.4581	2,633.8400	2.6338	7.151	0	0	0
2022/08/05	R213	03/08/2023	11.63	Call	Bond Future	4,631.7200	4.6317	4,465.4600	4.4655	(3.590)	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
2022/08/05	R213	03/08/2023			Bond Future	11.1163	82.3618	11.1953	82.0202	0.711	0.0000	0.0000	0
2022/08/05	R213	03/08/2023	11.62	Call	Bond Future	4,604.6600	4.6047	4,438.7700	4.4388	(3.603)	0	0	0
2022/08/05	R213	03/08/2023	11.63	Put	Bond Future	2,443.2700	2.4433	2,618.6700	2.6187	7.179	0	0	0
2022/08/05	R213	03/08/2023	11.61	Call	Bond Future	4,577.6600	4.5777	4,412.4500	4.4125	(3.609)	0	0	0
2022/08/05	R213	03/08/2023	11.61	Put	Bond Future	2,472.9700	2.4730	2,649.4200	2.6494	7.135	0	0	0
2022/08/05	R213	02/11/2023	11.13	Call	Bond Future	0.0000	0.0000	3,057.0300	3.0570	100.000	0	0	0
2022/08/05	R213	02/11/2023	11.13	Put	Bond Future	0.0000	0.0000	4,146.3700	4.1464	100.000	0	0	0
2022/08/05	R213	02/11/2023			Bond Future	11.1200	11.1200	11.3881	79.9035	2.411	0.0000	0.0000	0
2022/08/05	R213	02/11/2023	11.12	Call	Bond Future	0.0000	0.0000	3,035.9300	3.0359	100.000	0	0	0
2022/08/05	R213	02/11/2023	11.12	Put	Bond Future	0.0000	0.0000	4,167.8600	4.1679	100.000	0	0	0
2022/08/05	R213	02/11/2023	11.11	Call	Bond Future	0.0000	0.0000	3,014.9000	3.0149	100.000	0	0	0
2022/08/05	R213	02/11/2023	11.11	Put	Bond Future	0.0000	0.0000	4,189.4500	4.1894	100.000	0	0	0
2022/08/05	R214	04/08/2022			Bond Future	11.0500	67.2892	11.0500	67.2892	0.000	0.0000	0.0000	0
2022/08/05	R214	03/11/2022	11.34	Call	Bond Future	2,592.1800	2.5922	2,443.3400	2.4433	(5.742)	0	0	0
2022/08/05	R214	03/11/2022	11.36	Put	Bond Future	1,478.4600	1.4785	1,634.4900	1.6345	10.554	0	0	0
2022/08/05	R214	03/11/2022			Bond Future	11.1428	65.2740	11.1988	64.9666	0.503	0.0000	0.0000	25,310
2022/08/05	R214	03/11/2022	11.34	Put	Bond Future	1,519.5700	1.5196	1,678.1600	1.6782	10.437	0	0	0
2022/08/05	R214	03/11/2022	11.35	Call	Bond Future	2,625.2000	2.6252	2,475.0100	2.4750	(5.721)	0	0	0
2022/08/05	R214	03/11/2022	11.35	Put	Bond Future	1,498.9600	1.4990	1,656.2000	1.6562	10.490	0	0	0
2022/08/05	R214	03/11/2022	11.36	Call	Bond Future	2,658.2700	2.6583	2,506.8700	2.5069	(5.695)	0	0	0
2022/08/05	R214	02/02/2023	11.07	Call	Bond Future	2,369.1900	2.3692	2,262.0300	2.2620	(4.523)	0	0	0
2022/08/05	R214	02/02/2023	11.07	Put	Bond Future	3,418.5200	3.4185	3,627.8900	3.6279	6.125	0	0	0
2022/08/05	R214	02/02/2023	11.08	Call	Bond Future	2,395.2500	2.3953	2,287.5000	2.2875	(4.498)	0	0	0
2022/08/05	R214	02/02/2023	11.08	Put	Bond Future	3,389.0600	3.3891	3,597.8400	3.5978	6.160	0	0	0
2022/08/05	R214	02/02/2023			Bond Future	11.2613	66.4308	11.3199	66.1143	0.521	0.0000	0.0000	65,489
2022/08/05	R214	02/02/2023	11.09	Call	Bond Future	2,421.4500	2.4215	2,312.9300	2.3129	(4.482)	0	0	0
2022/08/05	R214	02/02/2023	11.09	Put	Bond Future	3,359.8000	3.3598	3,567.8100	3.5678	6.191	0	0	0
2022/08/05	R214	04/05/2023	11.36	Call	Bond Future	3,476.3500	3.4763	3,423.6900	3.4237	(1.515)	0	0	0
2022/08/05	R214	04/05/2023	11.36	Put	Bond Future	3,526.3300	3.5263	3,795.6300	3.7956	7.637	0	0	0
2022/08/05	R214	04/05/2023	11.37	Call	Bond Future	3,504.2000	3.5042	3,451.1600	3.4512	(1.514)	0	0	0
2022/08/05	R214	04/05/2023	11.37	Put	Bond Future	3,500.7900	3.5008	3,769.7100	3.7697	7.682	0	0	0
2022/08/05	R214	04/05/2023			Bond Future	11.3694	64.3629	11.4299	64.0409	0.533	0.0000	0.0000	0
2022/08/05	R214	04/05/2023	11.38	Call	Bond Future	3,531.9200	3.5319	3,478.7300	3.4787	(1.506)	0	0	0
2022/08/05	R214	04/05/2023	11.38	Put	Bond Future	3,475.1900	3.4752	3,743.9600	3.7440	7.734	0	0	0
2022/08/05	R214	03/08/2023	12.14	Call	Bond Future	6,116.7600	6.1168	5,949.6600	5.9497	(2.732)	0	0	0
2022/08/05	R214	03/08/2023	12.14	Put	Bond Future	2,665.5200	2.6655	2,832.5000	2.8325	6.264	0	0	0
2022/08/05	R214	03/08/2023	12.15	Call	Bond Future	6,148.5300	6.1485	5,981.2600	5.9813	(2.720)	0	0	0
2022/08/05	R214	03/08/2023	12.15	Put	Bond Future	2,649.0600	2.6491	2,815.8700	2.8159	6.297	0	0	0
2022/08/05	R214	03/08/2023			Bond Future	11.4557	65.6895	11.5194	65.3554	0.556	0.0000	0.0000	0
2022/08/05	R214	03/08/2023	12.16	Call	Bond Future	6,180.5700	6.1806	6,012.6500	6.0126	(2.717)	0	0	0
2022/08/05	R214	03/08/2023	12.16	Put	Bond Future	2,632.9400	2.6329	2,799.1000	2.7991	6.311	0	0	0
2022/08/05	R214	02/11/2023	11.45	Put	Bond Future	0.0000	0.0000	5,032.4900	5.0325	100.000	0	0	0
2022/08/05	R214	02/11/2023	11.46	Call	Bond Future	0.0000	0.0000	4,000.5300	4.0005	100.000	0	0	0
2022/08/05	R214	02/11/2023	11.46	Put	Bond Future	0.0000	0.0000	5,005.5000	5.0055	100.000	0	0	0
2022/08/05	R214	02/11/2023			Bond Future	11.4600	11.4600	11.6534	63.2010	1.687	0.0000	0.0000	0
2022/08/05	R214	02/11/2023	11.45	Call	Bond Future	0.0000	0.0000	3,974.8700	3.9749	100.000	0	0	0
2022/08/05	R214	02/11/2023	11.47	Call	Bond Future	0.0000	0.0000	4,026.2600	4.0263	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
2022/08/05	R214	02/11/2023	11.47	Put	Bond Future		0.0000	4,978.6400	4.9786	100.000	0	0	0
2022/08/05	R248	04/08/2022			Bond Future	11.0800	84.1710	11.0800	84.1710	0.000	0.0000	0.0000	0
2022/08/05	R248	03/11/2022	11.20	Call	Bond Future	2,620.8100	2.6208	2,491.3700	2.4914	(4.939)	0	0	1,650
2022/08/05	R248	03/11/2022	11.20	Put	Bond Future	2,363.5000	2.3635	2,584.4100	2.5844	9.347	0	0	0
2022/08/05	R248	03/11/2022	11.30	Put	Bond Future	2,066.9900	2.0670	2,273.7700	2.2738	10.004	0	0	0
2022/08/05	R248	03/11/2022	11.31	Put	Bond Future	2,039.3300	2.0393	2,244.7000	2.2447	10.070	0	0	0
2022/08/05	R248	03/11/2022	11.32	Call	Bond Future	3,086.0600	3.0861	2,939.5100	2.9395	(4.749)	0	0	0
2022/08/05	R248	03/11/2022			Bond Future	11.1626	81.4092	11.2136	81.0588	0.456	0.0000	0.0000	258,692
2022/08/05	R248	03/11/2022	11.30	Call	Bond Future	3,005.9600	3.0060	2,862.3900	2.8624	(4.776)	0	0	0
2022/08/05	R248	03/11/2022	11.31	Call	Bond Future	3,045.9000	3.0459	2,900.9200	2.9009	(4.760)	0	0	0
2022/08/05	R248	03/11/2022	11.32	Put	Bond Future	2,011.9900	2.0120	2,215.7900	2.2158	10.129	0	0	0
2022/08/05	R248	03/11/2022	11.90	Call	Bond Future	5,714.4500	5.7145	5,487.9900	5.4880	(3.963)	0	0	1,650
2022/08/05	R248	03/11/2022	11.90	Put	Bond Future	892.4000	0.8924	1,016.2900	1.0163	13.883	0	0	0
2022/08/05	R248	02/02/2023	11.10	Put	Bond Future	4,243.4500	4.2435	4,506.7200	4.5067	6.204	0	0	0
2022/08/05	R248	02/02/2023	11.08	Call	Bond Future	2,933.3100	2.9333	2,836.8300	2.8368	(3.289)	0	0	0
2022/08/05	R248	02/02/2023	11.08	Put	Bond Future	4,317.7500	4.3177	4,582.4700	4.5825	6.131	0	0	0
2022/08/05	R248	02/02/2023			Bond Future	11.2812	82.8520	11.3347	82.4908	0.474	0.0000	0.0000	0
2022/08/05	R248	02/02/2023	11.10	Call	Bond Future	2,998.5100	2.9985	2,900.5800	2.9006	(3.266)	0	0	2,700
2022/08/05	R248	02/02/2023	11.06	Call	Bond Future	2,868.8000	2.8688	2,773.5400	2.7735	(3.321)	0	0	0
2022/08/05	R248	02/02/2023	11.06	Put	Bond Future	4,393.1600	4.3932	4,659.1000	4.6591	6.054	0	0	0
2022/08/05	R248	02/02/2023	11.07	Call	Bond Future	2,900.9700	2.9010	2,805.1000	2.8051	(3.305)	0	0	0
2022/08/05	R248	02/02/2023	11.07	Put	Bond Future	4,355.3100	4.3553	4,620.6400	4.6206	6.092	0	0	0
2022/08/05	R248	02/02/2023	10.40	Call	Bond Future	1,218.4500	1.2184	1,146.5900	1.1466	(5.898)	0	0	2,700
2022/08/05	R248	02/02/2023	10.40	Put	Bond Future	7,607.6100	7.6076	7,896.9500	7.8970	3.803	0	0	0
2022/08/05	R248	04/05/2023	11.35	Call	Bond Future	4,248.7900	4.2488	4,131.1700	4.1312	(2.768)	0	0	0
2022/08/05	R248	04/05/2023	11.35	Put	Bond Future	4,511.1900	4.5112	4,760.8600	4.7609	5.534	0	0	0
2022/08/05	R248	04/05/2023			Bond Future	11.3893	79.9469	11.4446	79.5796	0.486	0.0000	0.0000	0
2022/08/05	R248	04/05/2023	11.33	Call	Bond Future	4,180.3100	4.1803	4,063.4200	4.0634	(2.796)	0	0	0
2022/08/05	R248	04/05/2023	11.33	Put	Bond Future	4,576.9800	4.5770	4,827.3800	4.8274	5.471	0	0	0
2022/08/05	R248	04/05/2023	11.34	Call	Bond Future	4,214.4900	4.2145	4,097.2400	4.0972	(2.782)	0	0	0
2022/08/05	R248	04/05/2023	11.34	Put	Bond Future	4,543.9800	4.5440	4,794.0200	4.7940	5.503	0	0	0
2022/08/05	R248	03/08/2023	12.11	Call	Bond Future	7,427.9600	7.4280	7,278.1200	7.2781	(2.017)	0	0	0
2022/08/05	R248	03/08/2023	12.11	Put	Bond Future	3,446.1300	3.4461	3,678.0300	3.6780	6.729	0	0	0
2022/08/05	R248	03/08/2023			Bond Future	11.4757	81.5953	11.5340	81.2136	0.508	0.0000	0.0000	0
2022/08/05	R248	03/08/2023	12.09	Call	Bond Future	7,349.9900	7.3500	7,201.1500	7.2012	(2.025)	0	0	0
2022/08/05	R248	03/08/2023	12.09	Put	Bond Future	3,488.1900	3.4882	3,721.0900	3.7211	6.677	0	0	0
2022/08/05	R248	03/08/2023	12.10	Call	Bond Future	7,389.1000	7.3891	7,239.7600	7.2398	(2.021)	0	0	0
2022/08/05	R248	03/08/2023	12.10	Put	Bond Future	3,467.2400	3.4672	3,699.6400	3.6996	6.703	0	0	0
2022/08/05	R248	02/11/2023	11.49	Put	Bond Future	0.0000	0.0000	6,224.8200	6.2248	100.000	0	0	0
2022/08/05	R248	02/11/2023	11.47	Call	Bond Future	0.0000	0.0000	5,010.9200	5.0109	100.000	0	0	0
2022/08/05	R248	02/11/2023	11.48	Call	Bond Future	0.0000	0.0000	5,042.6100	5.0426	100.000	0	0	0
2022/08/05	R248	02/11/2023			Bond Future	11.4800	11.4800	11.6678	78.1951	1.636	0.0000	0.0000	0
2022/08/05	R248	02/11/2023	11.49	Call	Bond Future	0.0000	0.0000	5,074.7200	5.0747	100.000	0	0	0
2022/08/05	R248	02/11/2023	11.47	Put	Bond Future	0.0000	0.0000	6,292.3100	6.2923	100.000	0	0	0
2022/08/05	R248	02/11/2023	11.48	Put	Bond Future	0.0000	0.0000	6,258.3100	6.2583	100.000	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
Total											1418652	