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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/07/2022 TO 06/07/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/06	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/06	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/06	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/06	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/06	2025	04/08/2022		Bond Future	161.6700	161.6700	161.0441	161.0441	(0.387)	0.0000	0.0000	10,068
2022/07/06	2025	03/11/2022		Bond Future	164.1474	164.1474	163.5060	163.5060	(0.391)	0.0000	0.0000	0
2022/07/06	2025	02/02/2023		Bond Future	165.3152	165.3152	164.6583	164.6583	(0.397)	0.0000	0.0000	0
2022/07/06	2025	04/05/2023		Bond Future	168.3823	168.3823	167.7100	167.7100	(0.399)	0.0000	0.0000	0
2022/07/06	2029	04/08/2022		Bond Future	118.2655	118.2655	118.3872	118.3872	0.103	0.0000	0.0000	2,682
2022/07/06	2029	03/11/2022		Bond Future	118.8290	118.8290	118.9483	118.9483	0.100	0.0000	0.0000	0
2022/07/06	2029	02/02/2023		Bond Future	120.8949	120.8949	121.0129	121.0129	0.098	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/06	2029	04/05/2023			Bond Future	121.8516	121.8516	121.9698	121.9698	0.097	0.0000	0.0000	0
2022/07/06	2030	04/08/2022	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/06	2030	04/08/2022	9.56	Put	Bond Future	5,303.6000	5.3036	5,687.2200	5.6872	7.233	0	0	0
2022/07/06	2030	04/08/2022	10.95	Call	Bond Future	1,717.3400	1.7173	1,387.7500	1.3878	(19.192)	0	0	0
2022/07/06	2030	04/08/2022	10.95	Put	Bond Future	422.6500	0.4227	476.6800	0.4767	12.784	0	0	800
2022/07/06	2030	04/08/2022			Bond Future	10.6666	86.7117	10.7500	86.3281	0.782	0.0000	0.0000	91,419
2022/07/06	2030	04/08/2022	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/06	2030	04/08/2022	8.30	Put	Bond Future	11,855.4600	11.8555	12,239.0800	12.2391	3.236	0	0	0
2022/07/06	2030	04/08/2022	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/06	2030	04/08/2022	9.05	Put	Bond Future	7,886.9600	7.8870	8,270.5800	8.2706	4.864	0	0	0
2022/07/06	2030	04/08/2022	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/06	2030	04/08/2022	9.54	Put	Bond Future	5,403.2100	5.4032	5,786.8300	5.7868	7.100	0	0	0
2022/07/06	2030	04/08/2022	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/06	2030	04/08/2022	9.55	Put	Bond Future	5,353.3900	5.3534	5,737.0100	5.7370	7.166	0	0	0
2022/07/06	2030	03/11/2022	10.10	Call	Bond Future	398.9200	0.3989	345.6600	0.3457	(13.351)	0	0	0
2022/07/06	2030	03/11/2022	10.10	Put	Bond Future	3,935.7600	3.9358	4,275.2400	4.2752	8.626	0	0	0
2022/07/06	2030	03/11/2022	10.20	Put	Bond Future	3,562.3700	3.5624	3,890.5800	3.8906	9.213	0	0	0
2022/07/06	2030	03/11/2022	9.70	Call	Bond Future	153.4500	0.1535	131.7500	0.1318	(14.141)	0	0	500
2022/07/06	2030	03/11/2022	9.70	Put	Bond Future	5,595.3900	5.5954	5,966.4300	5.9664	6.631	0	0	0
2022/07/06	2030	03/11/2022			Bond Future	10.8721	88.0202	10.9603	87.6274	0.812	0.0000	0.0000	19,520
2022/07/06	2030	03/11/2022	10.20	Call	Bond Future	493.9100	0.4939	429.3800	0.4294	(13.065)	0	0	500
2022/07/06	2030	03/11/2022	11.57	Call	Bond Future	3,685.0200	3.6850	3,413.7600	3.4138	(7.361)	0	0	0
2022/07/06	2030	03/11/2022	11.57	Put	Bond Future	640.2500	0.6403	761.7300	0.7617	18.974	0	0	500
2022/07/06	2030	03/11/2022	10.08	Call	Bond Future	381.6700	0.3817	330.5900	0.3306	(13.383)	0	0	0
2022/07/06	2030	03/11/2022	10.08	Put	Bond Future	4,012.5600	4.0126	4,354.2200	4.3542	8.515	0	0	0
2022/07/06	2030	03/11/2022	10.09	Call	Bond Future	390.2900	0.3903	338.0600	0.3381	(13.382)	0	0	0
2022/07/06	2030	03/11/2022	10.09	Put	Bond Future	3,974.1400	3.9741	4,314.6500	4.3146	8.568	0	0	0
2022/07/06	2030	02/02/2023	11.16	Put	Bond Future	1,914.8600	1.9149	2,215.3800	2.2154	15.694	0	0	400
2022/07/06	2030	02/02/2023	9.99	Call	Bond Future	462.1700	0.4622	462.3900	0.4624	0.048	0	0	0
2022/07/06	2030	02/02/2023	10.00	Call	Bond Future	469.1200	0.4691	469.0300	0.4690	(0.019)	0	0	0
2022/07/06	2030	02/02/2023	10.01	Put	Bond Future	5,177.9400	5.1779	5,579.5700	5.5796	7.757	0	0	0
2022/07/06	2030	02/02/2023	9.80	Call	Bond Future	346.8300	0.3468	351.6200	0.3516	1.381	0	0	0
2022/07/06	2030	02/02/2023	9.94	Put	Bond Future	5,453.8800	5.4539	5,857.6100	5.8576	7.403	0	0	102
2022/07/06	2030	02/02/2023	9.20	Call	Bond Future	129.6000	0.1296	138.0400	0.1380	6.512	0	0	0
2022/07/06	2030	02/02/2023	9.20	Put	Bond Future	8,674.3100	8.6743	9,084.8300	9.0848	4.733	0	0	0
2022/07/06	2030	02/02/2023	9.66	Call	Bond Future	278.5500	0.2786	285.3900	0.2854	2.456	0	0	0
2022/07/06	2030	02/02/2023	9.66	Put	Bond Future	6,615.3500	6.6153	7,024.2700	7.0243	6.181	0	0	102
2022/07/06	2030	02/02/2023	8.81	Put	Bond Future	10,529.8900	10.5299	10,938.6600	10.9387	3.882	0	0	0
2022/07/06	2030	02/02/2023	9.04	Call	Bond Future	97.8100	0.0978	105.7500	0.1057	8.118	0	0	0
2022/07/06	2030	02/02/2023	9.04	Put	Bond Future	9,426.1500	9.4262	9,836.1700	9.8362	4.350	0	0	0
2022/07/06	2030	02/02/2023	9.08	Put	Bond Future	9,236.7100	9.2367	9,646.8800	9.6469	4.441	0	0	0
2022/07/06	2030	02/02/2023			Bond Future	11.0620	85.5247	11.1554	85.1226	0.844	0.0000	0.0000	0
2022/07/06	2030	02/02/2023	11.12	Call	Bond Future	2,239.5300	2.2395	2,143.2600	2.1433	(4.299)	0	0	0
2022/07/06	2030	02/02/2023	11.12	Put	Bond Future	1,989.5300	1.9895	2,295.3400	2.2953	15.371	0	0	0
2022/07/06	2030	02/02/2023	11.16	Call	Bond Future	2,336.7300	2.3367	2,235.1700	2.2352	(4.346)	0	0	0
2022/07/06	2030	02/02/2023	9.99	Put	Bond Future	5,255.2400	5.2552	5,657.5400	5.6575	7.655	0	0	0
2022/07/06	2030	02/02/2023	10.00	Put	Bond Future	5,215.9300	5.2159	5,617.9200	5.6179	7.707	0	0	0

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2022/07/06	2030	02/02/2023	10.01	Call	Bond Future	477.3700	0.4774	476.9200	0.4769	(0.094)	0	0	0
2022/07/06	2030	02/02/2023	9.80	Put	Bond Future	6,024.6700	6.0247	6,431.5400	6.4315	6.753	0	0	0
2022/07/06	2030	02/02/2023	9.83	Call	Bond Future	363.2400	0.3632	367.4600	0.3675	1.162	0	0	400
2022/07/06	2030	02/02/2023	9.83	Put	Bond Future	5,900.6500	5.9007	6,306.9500	6.3070	6.886	0	0	0
2022/07/06	2030	02/02/2023	9.94	Call	Bond Future	429.0300	0.4290	430.6800	0.4307	0.385	0	0	0
2022/07/06	2030	02/02/2023	9.79	Call	Bond Future	341.4500	0.3415	346.4200	0.3464	1.456	0	0	0
2022/07/06	2030	02/02/2023	9.79	Put	Bond Future	6,066.1600	6.0662	6,473.2100	6.4732	6.710	0	0	0
2022/07/06	2030	02/02/2023	8.81	Call	Bond Future	60.6300	0.0606	67.3200	0.0673	11.034	0	0	102
2022/07/06	2030	02/02/2023	9.08	Call	Bond Future	105.0500	0.1051	113.1400	0.1131	7.701	0	0	400
2022/07/06	2030	04/05/2023	10.53	Call	Bond Future	1,158.5300	1.1585	1,168.9100	1.1689	0.896	0	0	0
2022/07/06	2030	04/05/2023	10.53	Put	Bond Future	4,219.7900	4.2198	4,641.4300	4.6414	9.992	0	0	0
2022/07/06	2030	04/05/2023	11.34	Call	Bond Future	2,729.3800	2.7294	2,636.7800	2.6368	(3.393)	0	0	0
2022/07/06	2030	04/05/2023	11.34	Put	Bond Future	2,338.7300	2.3387	2,657.3900	2.6574	13.625	0	0	150
2022/07/06	2030	04/05/2023	10.00	Call	Bond Future	568.0200	0.5680	630.3400	0.6303	10.971	0	0	1,080
2022/07/06	2030	04/05/2023	10.00	Put	Bond Future	5,984.5900	5.9846	6,458.1700	6.4582	7.913	0	0	0
2022/07/06	2030	04/05/2023	10.42	Call	Bond Future	1,010.6400	1.0106	1,028.8000	1.0288	1.797	0	0	500
2022/07/06	2030	04/05/2023	10.42	Put	Bond Future	4,554.3200	4.5543	4,983.7400	4.9837	9.429	0	0	0
2022/07/06	2030	04/05/2023	10.52	Call	Bond Future	1,144.1100	1.1441	1,155.8800	1.1559	1.029	0	0	0
2022/07/06	2030	04/05/2023	10.52	Put	Bond Future	4,249.0900	4.2491	4,672.1200	4.6721	9.956	0	0	0
2022/07/06	2030	04/05/2023	9.58	Put	Bond Future	7,665.2400	7.6652	8,130.4200	8.1304	6.069	0	0	0
2022/07/06	2030	04/05/2023	9.67	Call	Bond Future	368.4100	0.3684	424.6900	0.4247	15.276	0	0	500
2022/07/06	2030	04/05/2023	9.67	Put	Bond Future	7,291.6400	7.2916	7,759.1800	7.7592	6.412	0	0	0
2022/07/06	2030	04/05/2023	9.78	Call	Bond Future	427.1900	0.4272	485.9900	0.4860	13.764	0	0	400
2022/07/06	2030	04/05/2023	9.78	Put	Bond Future	6,844.7200	6.8447	7,314.7800	7.3148	6.867	0	0	0
2022/07/06	2030	04/05/2023	9.03	Call	Bond Future	145.3600	0.1454	177.4400	0.1774	22.069	0	0	400
2022/07/06	2030	04/05/2023	9.03	Put	Bond Future	10,081.5800	10.0816	10,524.9200	10.5249	4.398	0	0	0
2022/07/06	2030	04/05/2023			Bond Future	11.2463	87.0967	11.3450	86.6854	0.878	0.0000	0.0000	0
2022/07/06	2030	04/05/2023	11.62	Call	Bond Future	3,435.9300	3.4359	3,308.3500	3.3083	(3.713)	0	0	0
2022/07/06	2030	04/05/2023	11.62	Put	Bond Future	1,892.0100	1.8920	2,175.6900	2.1757	14.994	0	0	400
2022/07/06	2030	04/05/2023	12.04	Call	Bond Future	4,608.5000	4.6085	4,434.0000	4.4340	(3.786)	0	0	0
2022/07/06	2030	04/05/2023	12.04	Put	Bond Future	1,371.8600	1.3719	1,608.6200	1.6086	17.258	0	0	1,080
2022/07/06	2030	04/05/2023	12.50	Call	Bond Future	6,003.9000	6.0039	5,783.1700	5.7832	(3.676)	0	0	0
2022/07/06	2030	04/05/2023	12.50	Put	Bond Future	963.1800	0.9632	1,153.7100	1.1537	19.781	0	0	500
2022/07/06	2030	04/05/2023	10.54	Call	Bond Future	1,173.3400	1.1733	1,182.3100	1.1823	0.764	0	0	0
2022/07/06	2030	04/05/2023	10.54	Put	Bond Future	4,190.9100	4.1909	4,611.1400	4.6111	10.027	0	0	0
2022/07/06	2030	04/05/2023	9.58	Call	Bond Future	325.6300	0.3256	379.5500	0.3795	16.559	0	0	150
2022/07/06	2032	04/08/2022	8.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/06	2032	04/08/2022	8.97	Put	Bond Future	12,087.5800	12.0876	12,493.4000	12.4934	3.357	0	0	0
2022/07/06	2032	04/08/2022	9.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/06	2032	04/08/2022	9.40	Put	Bond Future	9,481.2000	9.4812	9,887.0200	9.8870	4.280	0	0	0
2022/07/06	2032	04/08/2022	9.72	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	800
2022/07/06	2032	04/08/2022	9.72	Put	Bond Future	7,602.1500	7.6022	8,007.9500	8.0079	5.338	0	0	0
2022/07/06	2032	04/08/2022	10.21	Put	Bond Future	4,826.0300	4.8260	5,228.6500	5.2287	8.343	0	0	0
2022/07/06	2032	04/08/2022	10.22	Call	Bond Future	5.4900	0.0055	1.9600	0.0020	(64.299)	0	0	0
2022/07/06	2032	04/08/2022	9.80	Call	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	900
2022/07/06	2032	04/08/2022	10.20	Put	Bond Future	4,881.1500	4.8812	5,284.0600	5.2841	8.254	0	0	0
2022/07/06	2032	04/08/2022			Bond Future	11.1102	86.2880	11.1891	85.8821	0.711	0.0000	0.0000	98,337

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2022/07/06	2032	04/08/2022	11.89	Call	Bond Future	3,987.7900	3.9878	3,609.8400	3.6098	(9.478)	0	0	0
2022/07/06	2032	04/08/2022	11.89	Put	Bond Future	92.6800	0.0927	120.5500	0.1205	30.071	0	0	0
2022/07/06	2032	04/08/2022	10.70	Call	Bond Future	197.7500	0.1977	126.7000	0.1267	(35.929)	0	0	0
2022/07/06	2032	04/08/2022	10.70	Put	Bond Future	2,349.6800	2.3497	2,684.4500	2.6844	14.247	0	0	7,500
2022/07/06	2032	04/08/2022	11.00	Call	Bond Future	684.5900	0.6846	514.5200	0.5145	(24.843)	0	0	0
2022/07/06	2032	04/08/2022	11.00	Put	Bond Future	1,255.3600	1.2554	1,491.1100	1.4911	18.779	0	0	7,500
2022/07/06	2032	04/08/2022	11.60	Call	Bond Future	2,715.4200	2.7154	2,374.2300	2.3742	(12.565)	0	0	0
2022/07/06	2032	04/08/2022	11.60	Put	Bond Future	239.5600	0.2396	304.1900	0.3042	26.979	0	0	800
2022/07/06	2032	04/08/2022	10.21	Call	Bond Future	4.9300	0.0049	1.7300	0.0017	(64.909)	0	0	0
2022/07/06	2032	04/08/2022	10.22	Put	Bond Future	4,771.0200	4.7710	5,173.3100	5.1733	8.432	0	0	0
2022/07/06	2032	04/08/2022	10.50	Call	Bond Future	60.4800	0.0605	32.7200	0.0327	(45.899)	0	0	900
2022/07/06	2032	04/08/2022	10.50	Put	Bond Future	3,288.6900	3.2887	3,666.7500	3.6668	11.496	0	0	0
2022/07/06	2032	04/08/2022	9.80	Put	Bond Future	7,140.2800	7.1403	7,546.0600	7.5461	5.683	0	0	0
2022/07/06	2032	04/08/2022	10.10	Call	Bond Future	1.3700	0.0014	0.3700	0.0004	(72.993)	0	0	0
2022/07/06	2032	04/08/2022	10.10	Put	Bond Future	5,436.8700	5.4369	5,841.6900	5.8417	7.446	0	0	0
2022/07/06	2032	04/08/2022	10.20	Call	Bond Future	4.4300	0.0044	1.5200	0.0015	(65.688)	0	0	0
2022/07/06	2032	03/11/2022	10.56	Put	Bond Future	4,328.3500	4.3283	4,687.8400	4.6878	8.305	0	0	180
2022/07/06	2032	03/11/2022	10.16	Call	Bond Future	160.5100	0.1605	138.2700	0.1383	(13.856)	0	0	0
2022/07/06	2032	03/11/2022	10.16	Put	Bond Future	6,201.2900	6.2013	6,594.1700	6.5942	6.335	0	0	180
2022/07/06	2032	03/11/2022	9.46	Put	Bond Future	10,027.8200	10.0278	10,439.9800	10.4400	4.110	0	0	0
2022/07/06	2032	03/11/2022	9.92	Call	Bond Future	83.3800	0.0834	71.4300	0.0714	(14.332)	0	0	750
2022/07/06	2032	03/11/2022	9.92	Put	Bond Future	7,458.6300	7.4586	7,861.8000	7.8618	5.405	0	0	0
2022/07/06	2032	03/11/2022	10.11	Put	Bond Future	6,457.4200	6.4574	6,852.8600	6.8529	6.124	0	0	454
2022/07/06	2032	03/11/2022	9.31	Put	Bond Future	10,900.1200	10.9001	11,313.4600	11.3135	3.792	0	0	0
2022/07/06	2032	03/11/2022	9.36	Call	Bond Future	14.0900	0.0141	11.9800	0.0120	(14.975)	0	0	454
2022/07/06	2032	03/11/2022	9.36	Put	Bond Future	10,607.7200	10.6077	11,020.7300	11.0207	3.893	0	0	0
2022/07/06	2032	03/11/2022			Bond Future	11.3096	83.4377	11.3927	83.0226	0.735	0.0000	0.0000	76,253
2022/07/06	2032	03/11/2022	11.55	Call	Bond Future	2,565.4500	2.5655	2,352.5700	2.3526	(8.298)	0	0	0
2022/07/06	2032	03/11/2022	11.55	Put	Bond Future	1,372.1500	1.3722	1,574.3900	1.5744	14.739	0	0	500
2022/07/06	2032	03/11/2022	12.30	Call	Bond Future	5,265.0700	5.2651	4,948.6200	4.9486	(6.010)	0	0	0
2022/07/06	2032	03/11/2022	12.30	Put	Bond Future	494.4700	0.4945	593.1400	0.5931	19.955	0	0	750
2022/07/06	2032	03/11/2022	10.56	Call	Bond Future	454.1000	0.4541	398.4700	0.3985	(12.251)	0	0	0
2022/07/06	2032	03/11/2022	10.66	Call	Bond Future	570.2200	0.5702	502.8600	0.5029	(11.813)	0	0	0
2022/07/06	2032	03/11/2022	10.66	Put	Bond Future	3,913.8300	3.9138	4,261.5900	4.2616	8.885	0	0	0
2022/07/06	2032	03/11/2022	10.67	Call	Bond Future	582.9300	0.5829	514.2600	0.5143	(11.780)	0	0	750
2022/07/06	2032	03/11/2022	10.67	Put	Bond Future	3,873.7200	3.8737	4,220.1700	4.2202	8.944	0	0	0
2022/07/06	2032	03/11/2022	10.21	Call	Bond Future	182.5800	0.1826	157.4400	0.1574	(13.769)	0	0	500
2022/07/06	2032	03/11/2022	10.21	Put	Bond Future	5,948.6400	5.9486	6,338.6200	6.3386	6.556	0	0	0
2022/07/06	2032	03/11/2022	10.49	Call	Bond Future	383.6400	0.3836	335.4200	0.3354	(12.569)	0	0	0
2022/07/06	2032	03/11/2022	10.49	Put	Bond Future	4,631.9200	4.6319	4,998.8200	4.9988	7.921	0	0	454
2022/07/06	2032	03/11/2022	9.46	Call	Bond Future	19.8700	0.0199	16.9100	0.0169	(14.897)	0	0	500
2022/07/06	2032	03/11/2022	10.11	Call	Bond Future	140.8000	0.1408	121.1200	0.1211	(13.977)	0	0	0
2022/07/06	2032	03/11/2022	9.31	Call	Bond Future	11.8200	0.0118	10.0400	0.0100	(15.059)	0	0	180
2022/07/06	2032	02/02/2023	11.69	Call	Bond Future	3,014.2900	3.0143	2,861.1800	2.8612	(5.079)	0	0	0
2022/07/06	2032	02/02/2023	11.69	Put	Bond Future	2,053.1000	2.0531	2,324.6800	2.3247	13.228	0	0	0
2022/07/06	2032	02/02/2023	10.40	Call	Bond Future	504.2400	0.5042	515.4900	0.5155	2.231	0	0	0
2022/07/06	2032	02/02/2023	10.40	Put	Bond Future	6,066.6300	6.0666	6,502.5700	6.5026	7.186	0	0	0
2022/07/06	2032	02/02/2023	10.50	Call	Bond Future	604.6400	0.6046	599.6600	0.5997	(0.824)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/06	2032	02/02/2023	10.50	Put	Bond Future	5,636.9500	5.6370	6,056.6600	6.0567	7.446	0	0	454
2022/07/06	2032	02/02/2023	10.67	Call	Bond Future	806.2900	0.8063	793.2000	0.7932	(1.623)	0	0	750
2022/07/06	2032	02/02/2023	10.67	Put	Bond Future	4,947.1700	4.9472	5,358.7700	5.3588	8.320	0	0	0
2022/07/06	2032	02/02/2023	10.22	Call	Bond Future	357.9600	0.3580	387.8000	0.3878	8.336	0	0	500
2022/07/06	2032	02/02/2023	10.22	Put	Bond Future	6,885.2600	6.8853	7,339.7900	7.3398	6.601	0	0	0
2022/07/06	2032	02/02/2023	9.47	Call	Bond Future	82.5500	0.0826	99.0900	0.0991	20.036	0	0	500
2022/07/06	2032	02/02/2023	9.47	Put	Bond Future	10,784.2400	10.7842	11,225.4700	11.2255	4.091	0	0	0
2022/07/06	2032	02/02/2023	9.92	Call	Bond Future	206.9300	0.2069	232.8300	0.2328	12.516	0	0	750
2022/07/06	2032	02/02/2023	9.92	Put	Bond Future	8,373.7600	8.3738	8,824.3500	8.8243	5.381	0	0	0
2022/07/06	2032	02/02/2023			Bond Future	11.4914	84.8710	11.5788	84.4463	0.760	0.0000	0.0000	0
2022/07/06	2032	02/02/2023	11.84	Call	Bond Future	3,464.7000	3.4647	3,290.5800	3.2906	(5.026)	0	0	0
2022/07/06	2032	02/02/2023	11.84	Put	Bond Future	1,787.4500	1.7875	2,038.0200	2.0380	14.018	0	0	500
2022/07/06	2032	02/02/2023	12.75	Call	Bond Future	6,599.3000	6.5993	6,319.4500	6.3195	(4.241)	0	0	0
2022/07/06	2032	02/02/2023	12.75	Put	Bond Future	754.9000	0.7549	899.7400	0.8997	19.187	0	0	750
2022/07/06	2032	02/02/2023	10.38	Call	Bond Future	485.7000	0.4857	499.8700	0.4999	2.917	0	0	0
2022/07/06	2032	02/02/2023	10.38	Put	Bond Future	6,154.6100	6.1546	6,593.4700	6.5935	7.131	0	0	0
2022/07/06	2032	02/02/2023	10.39	Call	Bond Future	494.9100	0.4949	507.5500	0.5076	2.554	0	0	0
2022/07/06	2032	02/02/2023	10.39	Put	Bond Future	6,110.5400	6.1105	6,547.8700	6.5479	7.157	0	0	0
2022/07/06	2032	02/02/2023	10.16	Call	Bond Future	322.0300	0.3220	351.5300	0.3515	9.161	0	0	0
2022/07/06	2032	02/02/2023	10.16	Put	Bond Future	7,174.0800	7.1741	7,628.2700	7.6283	6.331	0	0	454
2022/07/06	2032	02/02/2023	9.31	Call	Bond Future	57.8300	0.0578	70.3100	0.0703	21.580	0	0	454
2022/07/06	2032	02/02/2023	9.31	Put	Bond Future	11,683.2700	11.6833	12,120.4400	12.1204	3.742	0	0	0
2022/07/06	2032	04/05/2023	10.89	Call	Bond Future	1,218.6700	1.2187	1,299.9900	1.3000	6.673	0	0	0
2022/07/06	2032	04/05/2023	10.89	Put	Bond Future	5,006.4600	5.0065	5,521.9700	5.5220	10.297	0	0	0
2022/07/06	2032	04/05/2023			Bond Future	11.6636	82.2716	11.7553	81.8374	0.786	0.0000	0.0000	0
2022/07/06	2032	04/05/2023	10.87	Call	Bond Future	1,188.3500	1.1883	1,270.2500	1.2703	6.892	0	0	0
2022/07/06	2032	04/05/2023	10.87	Put	Bond Future	5,077.1200	5.0771	5,593.2100	5.5932	10.165	0	0	0
2022/07/06	2032	04/05/2023	10.88	Call	Bond Future	1,203.3200	1.2033	1,284.9400	1.2849	6.783	0	0	0
2022/07/06	2032	04/05/2023	10.88	Put	Bond Future	5,041.5800	5.0416	5,557.3900	5.5574	10.231	0	0	0
2022/07/06	2033	04/08/2022			Bond Future	113.5692	113.5692	111.2747	111.2747	(2.020)	0.0000	0.0000	9,068
2022/07/06	2033	03/11/2022			Bond Future	113.9760	113.9760	111.6424	111.6424	(2.047)	0.0000	0.0000	0
2022/07/06	2033	02/02/2023			Bond Future	115.9574	115.9574	113.5800	113.5800	(2.050)	0.0000	0.0000	0
2022/07/06	2033	04/05/2023			Bond Future	116.7373	116.7373	114.3140	114.3140	(2.076)	0.0000	0.0000	0
2022/07/06	2037	04/08/2022	10.89	Call	Bond Future	49.7800	0.0498	38.2200	0.0382	(23.222)	0	0	0
2022/07/06	2037	04/08/2022	10.89	Put	Bond Future	4,327.9000	4.3279	4,452.1700	4.4522	2.871	0	0	0
2022/07/06	2037	04/08/2022	10.90	Call	Bond Future	52.9900	0.0530	40.8400	0.0408	(22.929)	0	0	0
2022/07/06	2037	04/08/2022	11.95	Call	Bond Future	2,402.3800	2.4024	2,279.2500	2.2793	(5.125)	0	0	0
2022/07/06	2037	04/08/2022	11.95	Put	Bond Future	408.0600	0.4081	420.7600	0.4208	3.112	0	0	1,050
2022/07/06	2037	04/08/2022	10.91	Put	Bond Future	4,209.2100	4.2092	4,332.2700	4.3323	2.924	0	0	0
2022/07/06	2037	04/08/2022			Bond Future	11.5993	78.7305	11.6228	78.5946	0.202	0.0000	0.0000	140,356
2022/07/06	2037	04/08/2022	10.10	Call	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	50
2022/07/06	2037	04/08/2022	10.10	Put	Bond Future	9,459.7200	9.4597	9,595.5300	9.5955	1.436	0	0	0
2022/07/06	2037	04/08/2022	10.90	Put	Bond Future	4,268.4200	4.2684	4,392.1000	4.3921	2.898	0	0	50
2022/07/06	2037	04/08/2022	10.91	Call	Bond Future	56.4000	0.0564	43.6300	0.0436	(22.642)	0	0	0
2022/07/06	2037	04/08/2022	11.21	Call	Bond Future	276.1000	0.2761	234.6300	0.2346	(15.020)	0	0	1,050
2022/07/06	2037	04/08/2022	11.21	Put	Bond Future	2,582.4400	2.5824	2,676.8000	2.6768	3.654	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/06	2037	04/08/2022	11.42	Call	Bond Future	629.9400	0.6299	560.2700	0.5603	(11.060)	0	0	0
2022/07/06	2037	04/08/2022	11.42	Put	Bond Future	1,679.9000	1.6799	1,746.0600	1.7461	3.938	0	0	50
2022/07/06	2037	03/11/2022	11.32	Call	Bond Future	993.4500	0.9934	973.2900	0.9733	(2.029)	0	0	0
2022/07/06	2037	03/11/2022	11.30	Put	Bond Future	3,723.9500	3.7239	3,845.6800	3.8457	3.269	0	0	0
2022/07/06	2037	03/11/2022	11.31	Call	Bond Future	973.8900	0.9739	954.2000	0.9542	(2.022)	0	0	0
2022/07/06	2037	03/11/2022	11.31	Put	Bond Future	3,683.6600	3.6837	3,804.9300	3.8049	3.292	0	0	0
2022/07/06	2037	03/11/2022			Bond Future	11.7765	79.9187	11.8014	79.7777	0.212	0.0000	0.0000	2,000
2022/07/06	2037	03/11/2022	11.32	Put	Bond Future	3,643.6800	3.6437	3,764.4800	3.7645	3.315	0	0	0
2022/07/06	2037	03/11/2022	11.30	Call	Bond Future	954.5700	0.9546	935.3400	0.9353	(2.015)	0	0	0
2022/07/06	2037	02/02/2023	11.03	Call	Bond Future	802.3800	0.8024	866.3800	0.8664	7.976	0	0	0
2022/07/06	2037	02/02/2023	11.03	Put	Bond Future	6,103.6900	6.1037	6,313.4300	6.3134	3.436	0	0	0
2022/07/06	2037	02/02/2023	11.04	Call	Bond Future	816.3000	0.8163	880.5700	0.8806	7.873	0	0	0
2022/07/06	2037	02/02/2023	11.04	Put	Bond Future	6,056.5700	6.0566	6,266.5800	6.2666	3.467	0	0	0
2022/07/06	2037	02/02/2023			Bond Future	11.9416	77.0341	11.9680	76.8884	0.221	0.0000	0.0000	0
2022/07/06	2037	02/02/2023	11.05	Call	Bond Future	830.3800	0.8304	895.0800	0.8951	7.792	0	0	0
2022/07/06	2037	02/02/2023	11.05	Put	Bond Future	6,009.6800	6.0097	6,220.1200	6.2201	3.502	0	0	0
2022/07/06	2037	04/05/2023	11.30	Call	Bond Future	1,371.3300	1.3713	1,632.9400	1.6329	19.077	0	0	0
2022/07/06	2037	04/05/2023	11.30	Put	Bond Future	5,892.1000	5.8921	6,303.7600	6.3038	6.987	0	0	0
2022/07/06	2037	04/05/2023	11.31	Call	Bond Future	1,388.8200	1.3888	1,651.1600	1.6512	18.889	0	0	0
2022/07/06	2037	04/05/2023	11.31	Put	Bond Future	5,850.6300	5.8506	6,263.0200	6.2630	7.049	0	0	0
2022/07/06	2037	04/05/2023			Bond Future	12.0994	78.4510	12.1271	78.3010	0.229	0.0000	0.0000	0
2022/07/06	2037	04/05/2023	11.32	Call	Bond Future	1,406.4500	1.4065	1,669.5100	1.6695	18.704	0	0	0
2022/07/06	2037	04/05/2023	11.32	Put	Bond Future	5,809.3600	5.8094	6,222.4700	6.2225	7.111	0	0	0
2022/07/06	2038	04/08/2022			Bond Future	125.6681	125.6681	124.6298	124.6298	(0.826)	0.0000	0.0000	4,802
2022/07/06	2038	03/11/2022			Bond Future	127.5939	127.5939	126.5351	126.5351	(0.830)	0.0000	0.0000	0
2022/07/06	2038	02/02/2023			Bond Future	127.9158	127.9158	126.8355	126.8355	(0.845)	0.0000	0.0000	0
2022/07/06	2038	04/05/2023			Bond Future	130.2900	130.2900	129.1870	129.1870	(0.847)	0.0000	0.0000	0
2022/07/06	2040	04/08/2022	9.70	Put	Bond Future	14,058.1700	14.0582	14,235.8700	14.2359	1.264	0	0	0
2022/07/06	2040	04/08/2022	11.05	Call	Bond Future	83.7700	0.0838	55.6200	0.0556	(33.604)	0	0	0
2022/07/06	2040	04/08/2022	11.05	Put	Bond Future	4,259.5600	4.2596	4,409.1100	4.4091	3.511	0	0	0
2022/07/06	2040	04/08/2022	12.24	Put	Bond Future	250.5900	0.2506	235.3300	0.2353	(6.090)	0	0	460
2022/07/06	2040	04/08/2022			Bond Future	11.6972	80.3434	11.7259	80.1657	0.246	0.0000	0.0000	127,000
2022/07/06	2040	04/08/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	460
2022/07/06	2040	04/08/2022	10.70	Call	Bond Future	7.1500	0.0072	3.7800	0.0038	(47.133)	0	0	460
2022/07/06	2040	04/08/2022	10.70	Put	Bond Future	6,585.3800	6.5854	6,759.7100	6.7597	2.647	0	0	0
2022/07/06	2040	04/08/2022	11.03	Call	Bond Future	74.3700	0.0744	48.8400	0.0488	(34.328)	0	0	0
2022/07/06	2040	04/08/2022	11.03	Put	Bond Future	4,384.6300	4.3846	4,536.8000	4.5368	3.471	0	0	0
2022/07/06	2040	04/08/2022	11.04	Call	Bond Future	78.9500	0.0789	52.1400	0.0521	(33.958)	0	0	0
2022/07/06	2040	04/08/2022	11.04	Put	Bond Future	4,321.9300	4.3219	4,472.8200	4.4728	3.491	0	0	0
2022/07/06	2040	04/08/2022	12.24	Call	Bond Future	3,505.8900	3.5059	3,312.9300	3.3129	(5.504)	0	0	0
2022/07/06	2040	03/11/2022	12.52	Call	Bond Future	4,828.5900	4.8286	4,720.1900	4.7202	(2.245)	0	0	0
2022/07/06	2040	03/11/2022	11.39	Call	Bond Future	1,048.1800	1.0482	1,017.9500	1.0180	(2.884)	0	0	0
2022/07/06	2040	03/11/2022	11.40	Call	Bond Future	1,069.0800	1.0691	1,038.3900	1.0384	(2.871)	0	0	0
2022/07/06	2040	03/11/2022	11.41	Put	Bond Future	3,949.2500	3.9493	4,101.6200	4.1016	3.858	0	0	0
2022/07/06	2040	03/11/2022	10.70	Call	Bond Future	188.4400	0.1884	183.6000	0.1836	(2.568)	0	0	1,100
2022/07/06	2040	03/11/2022	11.20	Call	Bond Future	701.6100	0.7016	681.1400	0.6811	(2.918)	0	0	1,100

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/06	2040	03/11/2022	11.20	Put	Bond Future	4,922.8400	4.9228	5,085.8900	5.0859	3.312	0	0	0
2022/07/06	2040	03/11/2022			Bond Future	11.8692	81.5560	11.8996	81.3725	0.256	0.0000	0.0000	4,465
2022/07/06	2040	03/11/2022	11.50	Call	Bond Future	1,291.4300	1.2914	1,254.9300	1.2549	(2.826)	0	0	1,500
2022/07/06	2040	03/11/2022	11.50	Put	Bond Future	3,577.5400	3.5775	3,724.5600	3.7246	4.110	0	0	0
2022/07/06	2040	03/11/2022	12.52	Put	Bond Future	1,039.2600	1.0393	1,114.3800	1.1144	7.228	0	0	1,100
2022/07/06	2040	03/11/2022	11.39	Put	Bond Future	4,035.5700	4.0356	4,188.8600	4.1889	3.798	0	0	0
2022/07/06	2040	03/11/2022	11.40	Put	Bond Future	3,992.3300	3.9923	4,145.1600	4.1452	3.828	0	0	0
2022/07/06	2040	03/11/2022	11.41	Call	Bond Future	1,090.0700	1.0901	1,058.9200	1.0589	(2.858)	0	0	0
2022/07/06	2040	03/11/2022	10.70	Put	Bond Future	7,798.4000	7.7984	7,977.0800	7.9771	2.291	0	0	0
2022/07/06	2040	03/11/2022	10.80	Call	Bond Future	250.7700	0.2508	244.0500	0.2441	(2.680)	0	0	1,500
2022/07/06	2040	03/11/2022	10.80	Put	Bond Future	7,166.0600	7.1661	7,342.8600	7.3429	2.467	0	0	0
2022/07/06	2040	02/02/2023	12.24	Call	Bond Future	3,690.5600	3.6906	3,779.5000	3.7795	2.410	0	0	0
2022/07/06	2040	02/02/2023	12.24	Put	Bond Future	2,460.7400	2.4607	2,738.7800	2.7388	11.299	0	0	0
2022/07/06	2040	02/02/2023	12.27	Call	Bond Future	3,796.4300	3.7964	3,883.0800	3.8831	2.282	0	0	0
2022/07/06	2040	02/02/2023	12.27	Put	Bond Future	2,393.7600	2.3938	2,669.5100	2.6695	11.520	0	0	400
2022/07/06	2040	02/02/2023	11.12	Call	Bond Future	843.5300	0.8435	947.6800	0.9477	12.347	0	0	0
2022/07/06	2040	02/02/2023	11.12	Put	Bond Future	6,534.0900	6.5341	6,827.3400	6.8273	4.488	0	0	0
2022/07/06	2040	02/02/2023	10.93	Call	Bond Future	603.6200	0.6036	695.5400	0.6955	15.228	0	0	0
2022/07/06	2040	02/02/2023	10.96	Call	Bond Future	634.7000	0.6347	728.6700	0.7287	14.805	0	0	400
2022/07/06	2040	02/02/2023	10.96	Put	Bond Future	7,393.0200	7.3930	7,676.0900	7.6761	3.829	0	0	0
2022/07/06	2040	02/02/2023			Bond Future	12.0296	78.4493	12.0616	78.2602	0.266	0.0000	0.0000	0
2022/07/06	2040	02/02/2023	11.10	Call	Bond Future	814.2800	0.8143	917.2500	0.9172	12.646	0	0	0
2022/07/06	2040	02/02/2023	11.10	Put	Bond Future	6,637.1700	6.6372	6,929.2400	6.9292	4.401	0	0	0
2022/07/06	2040	02/02/2023	11.11	Call	Bond Future	828.7300	0.8287	932.3800	0.9324	12.507	0	0	0
2022/07/06	2040	02/02/2023	11.11	Put	Bond Future	6,585.4100	6.5854	6,878.1600	6.8782	4.445	0	0	0
2022/07/06	2040	02/02/2023	10.21	Call	Bond Future	149.3700	0.1494	191.0000	0.1910	27.870	0	0	400
2022/07/06	2040	02/02/2023	10.21	Put	Bond Future	12,203.6400	12.2036	12,434.3700	12.4344	1.891	0	0	0
2022/07/06	2040	02/02/2023	10.93	Put	Bond Future	7,564.4900	7.5645	7,845.5100	7.8455	3.715	0	0	0
2022/07/06	2040	02/02/2023	10.18	Call	Bond Future	139.7900	0.1398	179.6500	0.1796	28.514	0	0	0
2022/07/06	2040	02/02/2023	10.18	Put	Bond Future	12,416.3300	12.4163	12,645.2900	12.6453	1.844	0	0	0
2022/07/06	2040	04/05/2023	12.78	Call	Bond Future	5,605.9900	5.6060	5,741.8800	5.7419	2.424	0	0	0
2022/07/06	2040	04/05/2023	12.78	Put	Bond Future	2,260.9700	2.2610	2,591.1000	2.5911	14.601	0	0	400
2022/07/06	2040	04/05/2023	13.45	Put	Bond Future	1,372.7600	1.3728	1,636.2300	1.6362	19.193	0	0	500
2022/07/06	2040	04/05/2023	11.43	Call	Bond Future	1,588.1700	1.5882	1,812.2900	1.8123	14.112	0	0	0
2022/07/06	2040	04/05/2023	11.43	Put	Bond Future	6,152.4700	6.1525	6,570.8300	6.5708	6.800	0	0	0
2022/07/06	2040	04/05/2023	10.73	Put	Bond Future	9,804.7100	9.8047	10,197.1600	10.1972	4.003	0	0	0
2022/07/06	2040	04/05/2023			Bond Future	12.1825	79.8924	12.2161	79.6982	0.276	0.0000	0.0000	0
2022/07/06	2040	04/05/2023	13.45	Call	Bond Future	8,201.8200	8.2018	8,271.0500	8.2711	0.844	0	0	0
2022/07/06	2040	04/05/2023	11.42	Call	Bond Future	1,568.7900	1.5688	1,792.1800	1.7922	14.240	0	0	0
2022/07/06	2040	04/05/2023	11.42	Put	Bond Future	6,196.5500	6.1965	6,614.1800	6.6142	6.740	0	0	0
2022/07/06	2040	04/05/2023	11.48	Call	Bond Future	1,687.7900	1.6878	1,914.6000	1.9146	13.438	0	0	500
2022/07/06	2040	04/05/2023	11.48	Put	Bond Future	5,935.9100	5.9359	6,356.9600	6.3570	7.093	0	0	0
2022/07/06	2040	04/05/2023	10.73	Call	Bond Future	607.1100	0.6071	805.3200	0.8053	32.648	0	0	500
2022/07/06	2040	04/05/2023	10.92	Call	Bond Future	792.1400	0.7921	1,015.4500	1.0155	28.191	0	0	400
2022/07/06	2040	04/05/2023	10.92	Put	Bond Future	8,692.9300	8.6929	9,110.4800	9.1105	4.803	0	0	0
2022/07/06	2040	04/05/2023	11.41	Call	Bond Future	1,549.5600	1.5496	1,772.4500	1.7725	14.384	0	0	0
2022/07/06	2040	04/05/2023	11.41	Put	Bond Future	6,240.8700	6.2409	6,658.0000	6.6580	6.684	0	0	0
2022/07/06	2040	04/05/2023	10.17	Call	Bond Future	250.9700	0.2510	374.0100	0.3740	49.026	0	0	400

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/06	2040	04/05/2023	10.17	Put	Bond Future	13,451.3300	13.4513	13,768.6100	13.7686	2.359	0	0	0
2022/07/06	2044	04/08/2022	11.08	Call	Bond Future	109.7400	0.1097	76.3800	0.0764	(30.399)	0	0	0
2022/07/06	2044	04/08/2022	11.08	Put	Bond Future	4,039.1900	4.0392	4,156.9200	4.1569	2.915	0	0	0
2022/07/06	2044	04/08/2022	11.09	Call	Bond Future	116.0800	0.1161	81.1900	0.0812	(30.057)	0	0	0
2022/07/06	2044	04/08/2022	11.09	Put	Bond Future	3,977.1100	3.9771	4,093.3100	4.0933	2.922	0	0	0
2022/07/06	2044	04/08/2022			Bond Future	11.6782	77.3491	11.7022	77.1980	0.206	0.0000	0.0000	88,736
2022/07/06	2044	04/08/2022	11.10	Call	Bond Future	122.7000	0.1227	86.2500	0.0863	(29.707)	0	0	0
2022/07/06	2044	04/08/2022	11.10	Put	Bond Future	3,915.4100	3.9154	4,030.0500	4.0300	2.928	0	0	0
2022/07/06	2044	03/11/2022	11.40	Put	Bond Future	3,933.1400	3.9331	4,064.3100	4.0643	3.335	0	0	0
2022/07/06	2044	03/11/2022	11.41	Call	Bond Future	1,160.7600	1.1608	1,135.1600	1.1352	(2.205)	0	0	0
2022/07/06	2044	03/11/2022	11.41	Put	Bond Future	3,889.9100	3.8899	4,020.7100	4.0207	3.363	0	0	0
2022/07/06	2044	03/11/2022	10.60	Call	Bond Future	152.5200	0.1525	150.1300	0.1501	(1.567)	0	0	1,600
2022/07/06	2044	03/11/2022	10.60	Put	Bond Future	8,481.0500	8.4811	8,635.0600	8.6351	1.816	0	0	0
2022/07/06	2044	03/11/2022	11.30	Call	Bond Future	930.5800	0.9306	909.8800	0.9099	(2.224)	0	0	1,600
2022/07/06	2044	03/11/2022	11.30	Put	Bond Future	4,383.5500	4.3836	4,519.2500	4.5193	3.096	0	0	0
2022/07/06	2044	03/11/2022			Bond Future	11.8404	78.5165	11.8659	78.3601	0.215	0.0000	0.0000	0
2022/07/06	2044	03/11/2022	11.40	Call	Bond Future	1,138.6400	1.1386	1,113.4100	1.1134	(2.216)	0	0	0
2022/07/06	2044	03/11/2022	11.39	Call	Bond Future	1,116.6100	1.1166	1,091.9200	1.0919	(2.211)	0	0	0
2022/07/06	2044	03/11/2022	11.39	Put	Bond Future	3,976.5500	3.9765	4,108.2600	4.1083	3.312	0	0	0
2022/07/06	2044	02/02/2023	11.15	Call	Bond Future	951.0000	0.9510	1,065.0500	1.0650	11.993	0	0	0
2022/07/06	2044	02/02/2023	11.15	Put	Bond Future	6,317.7900	6.3178	6,593.2900	6.5933	4.361	0	0	0
2022/07/06	2044	02/02/2023	11.14	Call	Bond Future	934.8200	0.9348	1,048.1700	1.0482	12.125	0	0	0
2022/07/06	2044	02/02/2023	11.14	Put	Bond Future	6,369.2100	6.3692	6,644.0100	6.6440	4.315	0	0	0
2022/07/06	2044	02/02/2023			Bond Future	11.9912	75.4828	12.0181	75.3214	0.224	0.0000	0.0000	0
2022/07/06	2044	02/02/2023	11.16	Call	Bond Future	967.3700	0.9674	1,081.9200	1.0819	11.841	0	0	0
2022/07/06	2044	02/02/2023	11.16	Put	Bond Future	6,266.6500	6.2666	6,542.6500	6.5426	4.404	0	0	0
2022/07/06	2044	04/05/2023	11.42	Call	Bond Future	1,676.0000	1.6760	1,913.3300	1.9133	14.161	0	0	0
2022/07/06	2044	04/05/2023	11.42	Put	Bond Future	6,102.0600	6.1021	6,505.4000	6.5054	6.610	0	0	0
2022/07/06	2044	04/05/2023	11.41	Call	Bond Future	1,655.5100	1.6555	1,892.0800	1.8921	14.290	0	0	0
2022/07/06	2044	04/05/2023	11.41	Put	Bond Future	6,146.6100	6.1466	6,549.1900	6.5492	6.550	0	0	0
2022/07/06	2044	04/05/2023			Bond Future	12.1345	76.8715	12.1627	76.7055	0.232	0.0000	0.0000	0
2022/07/06	2044	04/05/2023	11.43	Call	Bond Future	1,696.6400	1.6966	1,934.4600	1.9345	14.017	0	0	0
2022/07/06	2044	04/05/2023	11.43	Put	Bond Future	6,057.7500	6.0577	6,461.5800	6.4616	6.666	0	0	0
2022/07/06	2046	04/08/2022			Bond Future	116.1213	116.1213	112.7993	112.7993	(2.861)	0.0000	0.0000	17,369
2022/07/06	2046	03/11/2022			Bond Future	115.9386	115.9386	112.5616	112.5616	(2.913)	0.0000	0.0000	1,566
2022/07/06	2046	02/02/2023			Bond Future	117.9548	117.9548	114.5160	114.5160	(2.915)	0.0000	0.0000	0
2022/07/06	2046	04/05/2023			Bond Future	118.1234	118.1234	114.6192	114.6192	(2.967)	0.0000	0.0000	0
2022/07/06	2050	04/08/2022			Bond Future	115.2779	115.2779	113.6572	113.6572	(1.406)	0.0000	0.0000	12,053
2022/07/06	2050	03/11/2022			Bond Future	117.0440	117.0440	115.3942	115.3942	(1.410)	0.0000	0.0000	0
2022/07/06	2050	02/02/2023			Bond Future	116.9727	116.9727	115.2913	115.2913	(1.437)	0.0000	0.0000	0
2022/07/06	2050	04/05/2023			Bond Future	119.1436	119.1436	117.4288	117.4288	(1.439)	0.0000	0.0000	0
2022/07/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/06	AL37	04/08/2022			Index Future	813.9600	813.9600	809.2250	809.2250	(0.582)	0.0000	0.0000	0
2022/07/06	AL37	03/11/2022			Index Future	826.3340	826.3340	821.5170	821.5170	(0.583)	0.0000	0.0000	0
2022/07/06	AL37	02/02/2023			Index Future	840.4810	840.4810	835.5740	835.5740	(0.584)	0.0000	0.0000	0
2022/07/06	AL37	04/05/2023			Index Future	855.8570	855.8570	850.8550	850.8550	(0.584)	0.0000	0.0000	0
2022/07/06	AL7T	04/08/2022			Index Future	910.6740	910.6740	906.4650	906.4650	(0.462)	0.0000	0.0000	0
2022/07/06	AL7T	03/11/2022			Index Future	924.5180	924.5180	920.2340	920.2340	(0.463)	0.0000	0.0000	0
2022/07/06	AL7T	02/02/2023			Index Future	940.3460	940.3460	935.9800	935.9800	(0.464)	0.0000	0.0000	0
2022/07/06	AL7T	04/05/2023			Index Future	957.5490	957.5490	953.0970	953.0970	(0.465)	0.0000	0.0000	0
2022/07/06	ALBI	04/08/2022			Index Future	810.4880	810.4880	807.5010	807.5010	(0.369)	0.0000	0.0000	138
2022/07/06	ALBI	03/11/2022			Index Future	822.8090	822.8090	819.7670	819.7670	(0.370)	0.0000	0.0000	0
2022/07/06	ALBI	02/02/2023			Index Future	836.8960	836.8960	833.7930	833.7930	(0.371)	0.0000	0.0000	0
2022/07/06	ALBI	04/05/2023			Index Future	852.2060	852.2060	849.0420	849.0420	(0.371)	0.0000	0.0000	0
2022/07/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/07/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/06	ES33	04/08/2022			Bond Future	12.4157	73.8064	12.4378	73.7029	0.178	0.0000	0.0000	350
2022/07/06	ES33	03/11/2022			Bond Future	12.6470	71.1536	12.6708	71.0458	0.188	0.0000	0.0000	0
2022/07/06	ES33	02/02/2023			Bond Future	12.8680	72.3926	12.8933	72.2808	0.196	0.0000	0.0000	0
2022/07/06	ES33	04/05/2023			Bond Future	13.0759	69.9475	13.1027	69.8322	0.204	0.0000	0.0000	0
2022/07/06	ES42	04/08/2022			Bond Future	12.8287	71.6207	12.8617	71.4477	0.257	0.0000	0.0000	4,769
2022/07/06	ES42	03/11/2022			Bond Future	13.0444	68.4581	13.0793	68.2799	0.268	0.0000	0.0000	0
2022/07/06	ES42	02/02/2023			Bond Future	13.2431	69.6522	13.2800	69.4688	0.278	0.0000	0.0000	0
2022/07/06	ES42	04/05/2023			Bond Future	13.4388	66.6852	13.4776	66.4970	0.289	0.0000	0.0000	0
2022/07/06	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/06	GOVI	04/08/2022	819.28	Put	GOVI	200,640.0000	20.0640	230,250.0000	23.0250	14.758	0	0	0
2022/07/06	GOVI	04/08/2022			GOVI	799.2160	799.2160	796.2550	796.2550	(0.370)	0.0000	0.0000	1,110
2022/07/06	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/06	GOVI	04/08/2022	819.26	Put	GOVI	200,440.0000	20.0440	230,050.0000	23.0050	14.773	0	0	0
2022/07/06	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/06	GOVI	04/08/2022	819.27	Put	GOVI	200,540.0000	20.0540	230,150.0000	23.0150	14.765	0	0	0
2022/07/06	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/06	GOVI	03/11/2022	820.41	Put	GOVI	90,440.0000	9.0440	120,600.0000	12.0600	33.348	0	0	0
2022/07/06	GOVI	03/11/2022	820.42	Call	GOVI	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
2022/07/06	GOVI	03/11/2022	820.42	Put	GOVI	90,540.0000	9.0540	120,700.0000	12.0700	33.311	0	0	0
2022/07/06	GOVI	03/11/2022			GOVI	811.3660	811.3660	808.3500	808.3500	(0.372)	0.0000	0.0000	0
2022/07/06	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/06	GOVI	03/11/2022	820.43	Put	GOVI	90,640.0000	9.0640	120,800.0000	12.0800	33.274	0	0	0
2022/07/06	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/06	GOVI	02/02/2023	850.82	Put	GOVI	255,640.0000	25.5640	286,390.0000	28.6390	12.029	0	0	0
2022/07/06	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/06	GOVI	02/02/2023	850.83	Put	GOVI	255,740.0000	25.5740	286,490.0000	28.6490	12.024	0	0	0
2022/07/06	GOVI	02/02/2023			GOVI	825.2560	825.2560	822.1810	822.1810	(0.373)	0.0000	0.0000	0
2022/07/06	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/06	GOVI	02/02/2023	850.84	Put	GOVI	255,840.0000	25.5840	286,590.0000	28.6590	12.019	0	0	0
2022/07/06	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/06	GOVI	04/05/2023	852.86	Put	GOVI	125,060.0000	12.5060	156,430.0000	15.6430	25.084	0	0	0
2022/07/06	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/06	GOVI	04/05/2023	852.87	Put	GOVI	125,160.0000	12.5160	156,530.0000	15.6530	25.064	0	0	0
2022/07/06	GOVI	04/05/2023			GOVI	840.3540	840.3540	837.2170	837.2170	(0.373)	0.0000	0.0000	0
2022/07/06	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/06	GOVI	04/05/2023	852.88	Put	GOVI	125,260.0000	12.5260	156,630.0000	15.6630	25.044	0	0	0
2022/07/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/07/06	IGOV	04/08/2022			Index Future	315.2810	315.2810	312.1560	312.1560	(0.991)	0.0000	0.0000	717
2022/07/06	IGOV	03/11/2022			Index Future	320.1520	320.1520	316.9740	316.9740	(0.993)	0.0000	0.0000	16
2022/07/06	IGOV	02/02/2023			Index Future	325.7100	325.7100	322.4740	322.4740	(0.994)	0.0000	0.0000	0
2022/07/06	IGOV	04/05/2023			Index Future	331.7430	331.7430	328.4450	328.4450	(0.994)	0.0000	0.0000	0
2022/07/06	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/07/06	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/07/06	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/07/06	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/07/06	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/07/06	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/07/06	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/07/06	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/07/06	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/07/06	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/07/06	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/07/06	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/07/06	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/07/06	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/07/06	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/07/06	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/07/06	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/07/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/07/06	JBAF	20/07/2022			Jibar Tradeable Future	5.0750	94.9250	5.0850	94.9150	0.197	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/06	JBAF	17/08/2022			Jibar Tradeable Future	5.6300	94.3700	5.6600	94.3400	0.533	0.0000	0.0000	0
2022/07/06	JBAF	21/09/2022			Jibar Tradeable Future	5.7850	94.2150	5.8350	94.1650	0.864	0.0000	0.0000	0
2022/07/06	JBAF	19/10/2022			Jibar Tradeable Future	6.3200	93.6800	6.3800	93.6200	0.949	0.0000	0.0000	0
2022/07/06	JBAF	16/11/2022			Jibar Tradeable Future	6.4200	93.5800	6.4900	93.5100	1.090	0.0000	0.0000	0
2022/07/06	JBAF	21/12/2022			Jibar Tradeable Future	6.9450	93.0550	7.0350	92.9650	1.296	0.0000	0.0000	68
2022/07/06	JBAF	15/03/2023			Jibar Tradeable Future	7.4800	92.5200	7.5700	92.4300	1.203	0.0000	0.0000	0
2022/07/06	JBAF	21/06/2023			Jibar Tradeable Future	7.9450	92.0550	8.0450	91.9550	1.259	0.0000	0.0000	0
2022/07/06	JBAF	20/09/2023			Jibar Tradeable Future	8.1100	91.8900	8.2250	91.7750	1.418	0.0000	0.0000	75
2022/07/06	JBAF	20/12/2023			Jibar Tradeable Future	8.1600	91.8400	8.2600	91.7400	1.225	0.0000	0.0000	172
2022/07/06	JBAF	20/03/2024			Jibar Tradeable Future	8.3450	91.6550	8.4550	91.5450	1.318	0.0000	0.0000	0
2022/07/06	JBAF	19/06/2024			Jibar Tradeable Future	8.4050	91.5950	8.5050	91.4950	1.190	0.0000	0.0000	0
2022/07/06	R023	04/08/2022	6.05	Call	Bond Future	1.7100	0.0017	1.4200	0.0014	(16.959)	0	0	0
2022/07/06	R023	04/08/2022	6.05	Put	Bond Future	306.7100	0.3067	311.1300	0.3111	1.441	0	0	0
2022/07/06	R023	04/08/2022			Bond Future	6.6108	104.0395	6.6195	104.0348	0.131	0.0000	0.0000	26,742
2022/07/06	R023	04/08/2022	6.03	Call	Bond Future	1.3300	0.0013	1.1000	0.0011	(17.293)	0	0	0
2022/07/06	R023	04/08/2022	6.03	Put	Bond Future	317.2400	0.3172	321.7200	0.3217	1.412	0	0	0
2022/07/06	R023	04/08/2022	6.04	Call	Bond Future	1.5100	0.0015	1.2500	0.0013	(17.219)	0	0	0
2022/07/06	R023	04/08/2022	6.04	Put	Bond Future	311.9600	0.3120	316.4100	0.3164	1.426	0	0	0
2022/07/06	R023	03/11/2022	6.25	Call	Bond Future	9.8800	0.0099	7.8400	0.0078	(20.648)	0	0	0
2022/07/06	R023	03/11/2022	6.25	Put	Bond Future	240.7000	0.2407	247.2800	0.2473	2.734	0	0	0
2022/07/06	R023	03/11/2022	6.26	Call	Bond Future	10.3300	0.0103	8.2300	0.0082	(20.329)	0	0	0
2022/07/06	R023	03/11/2022	6.26	Put	Bond Future	238.0900	0.2381	244.6100	0.2446	2.738	0	0	0
2022/07/06	R023	03/11/2022			Bond Future	7.0039	101.6895	7.0322	101.6809	0.403	0.0000	0.0000	0
2022/07/06	R023	03/11/2022	6.27	Call	Bond Future	10.8000	0.0108	8.6300	0.0086	(20.093)	0	0	0
2022/07/06	R023	03/11/2022	6.27	Put	Bond Future	235.4900	0.2355	241.9400	0.2419	2.739	0	0	0
2022/07/06	R035	04/08/2022	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2022/07/06	R035	04/08/2022	9.53	Put	Bond Future	12,056.5400	12.0565	12,250.5600	12.2506	1.609	0	0	0
2022/07/06	R035	04/08/2022	9.84	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	100
2022/07/06	R035	04/08/2022	9.84	Put	Bond Future	9,922.7400	9.9227	10,116.7500	10.1167	1.955	0	0	0
2022/07/06	R035	04/08/2022	10.53	Put	Bond Future	5,421.9100	5.4219	5,609.7000	5.6097	3.464	0	0	0
2022/07/06	R035	04/08/2022	11.13	Put	Bond Future	2,137.9200	2.1379	2,239.0200	2.2390	4.729	0	0	100
2022/07/06	R035	04/08/2022	10.64	Call	Bond Future	29.4700	0.0295	17.1900	0.0172	(41.669)	0	0	0
2022/07/06	R035	04/08/2022	10.64	Put	Bond Future	4,747.2800	4.7473	4,929.0200	4.9290	3.828	0	0	100
2022/07/06	R035	04/08/2022	10.72	Call	Bond Future	49.8600	0.0499	30.9800	0.0310	(37.866)	0	0	0
2022/07/06	R035	04/08/2022	10.72	Put	Bond Future	4,270.0200	4.2700	4,445.1600	4.4452	4.102	0	0	0
2022/07/06	R035	04/08/2022	10.73	Call	Bond Future	53.0800	0.0531	33.2300	0.0332	(37.396)	0	0	0
2022/07/06	R035	04/08/2022	10.73	Put	Bond Future	4,211.3100	4.2113	4,385.4800	4.3855	4.136	0	0	0
2022/07/06	R035	04/08/2022			Bond Future	11.4256	87.1262	11.4593	86.9321	0.295	0.0000	0.0000	129,029
2022/07/06	R035	04/08/2022	10.53	Call	Bond Future	13.2300	0.0132	7.0000	0.0070	(47.090)	0	0	400
2022/07/06	R035	04/08/2022	10.74	Call	Bond Future	56.4700	0.0565	35.6100	0.0356	(36.940)	0	0	0
2022/07/06	R035	04/08/2022	10.74	Put	Bond Future	4,152.8400	4.1528	4,326.0000	4.3260	4.170	0	0	0
2022/07/06	R035	04/08/2022	11.13	Call	Bond Future	406.2400	0.4062	313.3200	0.3133	(22.873)	0	0	0
2022/07/06	R035	04/08/2022	12.18	Call	Bond Future	4,299.3400	4.2993	4,097.4900	4.0975	(4.695)	0	0	0
2022/07/06	R035	04/08/2022	12.18	Put	Bond Future	104.2000	0.1042	96.3700	0.0964	(7.514)	0	0	400
2022/07/06	R035	03/11/2022	11.15	Call	Bond Future	969.4800	0.9695	937.5500	0.9375	(3.294)	0	0	0
2022/07/06	R035	03/11/2022	11.15	Put	Bond Future	3,643.0000	3.6430	3,811.1800	3.8112	4.617	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/06	R035	03/11/2022	12.68	Call	Bond Future	6,222.6400	6.2226	6,079.4800	6.0795	(2.301)	0	0	0
2022/07/06	R035	03/11/2022	12.68	Put	Bond Future	528.8500	0.5288	585.8000	0.5858	10.769	0	0	1,000
2022/07/06	R035	03/11/2022	10.99	Call	Bond Future	691.3200	0.6913	668.3700	0.6684	(3.320)	0	0	0
2022/07/06	R035	03/11/2022	10.99	Put	Bond Future	4,314.6300	4.3146	4,491.7900	4.4918	4.106	0	0	582
2022/07/06	R035	03/11/2022	11.05	Call	Bond Future	788.2700	0.7883	762.1000	0.7621	(3.320)	0	0	1,000
2022/07/06	R035	03/11/2022	10.57	Call	Bond Future	238.2600	0.2383	230.5100	0.2305	(3.253)	0	0	0
2022/07/06	R035	03/11/2022	10.57	Put	Bond Future	6,427.6600	6.4277	6,620.0200	6.6200	2.993	0	0	582
2022/07/06	R035	03/11/2022			Bond Future	11.6144	83.9523	11.6501	83.7522	0.307	0.0000	0.0000	3,720
2022/07/06	R035	03/11/2022	11.14	Call	Bond Future	950.3200	0.9503	918.8900	0.9189	(3.307)	0	0	0
2022/07/06	R035	03/11/2022	11.14	Put	Bond Future	3,682.7700	3.6828	3,851.4500	3.8514	4.580	0	0	0
2022/07/06	R035	03/11/2022	11.05	Put	Bond Future	4,053.6500	4.0537	4,227.5900	4.2276	4.291	0	0	0
2022/07/06	R035	03/11/2022	11.13	Call	Bond Future	931.2300	0.9312	900.6400	0.9006	(3.285)	0	0	0
2022/07/06	R035	03/11/2022	11.13	Put	Bond Future	3,722.6600	3.7227	3,892.1800	3.8922	4.554	0	0	0
2022/07/06	R035	03/11/2022	9.82	Call	Bond Future	22.8400	0.0228	22.5100	0.0225	(1.445)	0	0	582
2022/07/06	R035	03/11/2022	9.82	Put	Bond Future	11,070.7800	11.0708	11,270.5600	11.2706	1.805	0	0	0
2022/07/06	R035	03/11/2022	10.30	Call	Bond Future	110.0700	0.1101	106.9400	0.1069	(2.844)	0	0	1,000
2022/07/06	R035	03/11/2022	10.30	Put	Bond Future	8,006.6600	8.0067	8,203.6400	8.2036	2.460	0	0	0
2022/07/06	R035	02/02/2023	11.94	Call	Bond Future	3,267.1300	3.2671	3,256.5800	3.2566	(0.323)	0	0	0
2022/07/06	R035	02/02/2023	13.22	Put	Bond Future	750.0700	0.7501	858.5900	0.8586	14.468	0	0	1,000
2022/07/06	R035	02/02/2023	10.88	Call	Bond Future	789.0900	0.7891	842.3000	0.8423	6.743	0	0	0
2022/07/06	R035	02/02/2023	10.88	Put	Bond Future	6,014.5800	6.0146	6,273.7900	6.2738	4.310	0	0	0
2022/07/06	R035	02/02/2023	10.66	Call	Bond Future	526.3000	0.5263	585.8900	0.5859	11.322	0	0	0
2022/07/06	R035	02/02/2023	10.66	Put	Bond Future	7,085.2300	7.0852	7,350.8200	7.3508	3.749	0	0	582
2022/07/06	R035	02/02/2023	10.30	Put	Bond Future	9,062.9200	9.0629	9,326.7600	9.3268	2.911	0	0	0
2022/07/06	R035	02/02/2023	10.60	Call	Bond Future	467.0700	0.4671	531.6600	0.5317	13.829	0	0	0
2022/07/06	R035	02/02/2023	10.60	Put	Bond Future	7,394.6800	7.3947	7,665.2700	7.6653	3.659	0	0	0
2022/07/06	R035	02/02/2023	10.64	Put	Bond Future	7,187.5700	7.1876	7,454.9900	7.4550	3.721	0	0	0
2022/07/06	R035	02/02/2023	9.81	Call	Bond Future	90.1200	0.0901	120.1500	0.1202	33.322	0	0	582
2022/07/06	R035	02/02/2023	9.81	Put	Bond Future	12,080.7200	12.0807	12,316.7500	12.3167	1.954	0	0	0
2022/07/06	R035	02/02/2023	9.85	Call	Bond Future	98.8600	0.0989	130.8100	0.1308	32.318	0	0	0
2022/07/06	R035	02/02/2023	9.89	Call	Bond Future	108.3300	0.1083	142.2700	0.1423	31.330	0	0	400
2022/07/06	R035	02/02/2023	9.89	Put	Bond Future	11,568.0500	11.5681	11,807.9900	11.8080	2.074	0	0	0
2022/07/06	R035	02/02/2023			Bond Future	11.7907	85.3934	11.8283	85.1875	0.319	0.0000	0.0000	0
2022/07/06	R035	02/02/2023	11.94	Put	Bond Future	2,453.3800	2.4534	2,648.8300	2.6488	7.967	0	0	0
2022/07/06	R035	02/02/2023	11.98	Call	Bond Future	3,395.9200	3.3959	3,382.2100	3.3822	(0.404)	0	0	0
2022/07/06	R035	02/02/2023	11.98	Put	Bond Future	2,366.1800	2.3662	2,558.4700	2.5585	8.127	0	0	400
2022/07/06	R035	02/02/2023	13.22	Call	Bond Future	8,081.6900	8.0817	7,984.2100	7.9842	(1.206)	0	0	0
2022/07/06	R035	02/02/2023	11.05	Call	Bond Future	1,047.7700	1.0478	1,100.3000	1.1003	5.014	0	0	1,000
2022/07/06	R035	02/02/2023	11.05	Put	Bond Future	5,262.3400	5.2623	5,520.8700	5.5209	4.913	0	0	0
2022/07/06	R035	02/02/2023	11.06	Call	Bond Future	1,064.9800	1.0650	1,117.0200	1.1170	4.886	0	0	0
2022/07/06	R035	02/02/2023	11.06	Put	Bond Future	5,220.6000	5.2206	5,478.6400	5.4786	4.943	0	0	582
2022/07/06	R035	02/02/2023	10.86	Call	Bond Future	762.1100	0.7621	814.8600	0.8149	6.922	0	0	0
2022/07/06	R035	02/02/2023	10.86	Put	Bond Future	6,107.6400	6.1076	6,366.3900	6.3664	4.236	0	0	0
2022/07/06	R035	02/02/2023	10.87	Call	Bond Future	775.5200	0.7755	828.6000	0.8286	6.844	0	0	0
2022/07/06	R035	02/02/2023	10.87	Put	Bond Future	6,061.0000	6.0610	6,320.0800	6.3201	4.275	0	0	0
2022/07/06	R035	02/02/2023	10.30	Call	Bond Future	258.9600	0.2590	316.8000	0.3168	22.335	0	0	1,000
2022/07/06	R035	02/02/2023	10.64	Call	Bond Future	505.9900	0.5060	567.4100	0.5674	12.139	0	0	400
2022/07/06	R035	02/02/2023	9.85	Put	Bond Future	11,823.5000	11.8235	12,061.4500	12.0614	2.013	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/06	R035	04/05/2023	11.22	Put	Bond Future	5,518.4400	5.5184	5,933.5800	5.9336	7.523	0	0	0
2022/07/06	R035	04/05/2023	12.46	Call	Bond Future	4,852.5400	4.8525	4,971.3400	4.9713	2.448	0	0	0
2022/07/06	R035	04/05/2023	12.46	Put	Bond Future	2,176.5600	2.1766	2,506.8800	2.5069	15.176	0	0	400
2022/07/06	R035	04/05/2023	13.18	Call	Bond Future	7,482.7700	7.4828	7,529.6000	7.5296	0.626	0	0	0
2022/07/06	R035	04/05/2023	13.18	Put	Bond Future	1,245.6600	1.2457	1,504.0100	1.5040	20.740	0	0	500
2022/07/06	R035	04/05/2023	11.17	Call	Bond Future	1,376.0900	1.3761	1,577.1700	1.5772	14.612	0	0	500
2022/07/06	R035	04/05/2023	11.20	Call	Bond Future	1,428.7200	1.4287	1,631.3100	1.6313	14.180	0	0	0
2022/07/06	R035	04/05/2023	11.21	Call	Bond Future	1,446.7200	1.4467	1,649.6900	1.6497	14.030	0	0	0
2022/07/06	R035	04/05/2023	10.60	Call	Bond Future	624.1100	0.6241	814.7400	0.8147	30.544	0	0	400
2022/07/06	R035	04/05/2023	10.60	Put	Bond Future	8,353.8700	8.3539	8,756.0200	8.7560	4.814	0	0	0
2022/07/06	R035	04/05/2023			Bond Future	11.9493	82.4633	11.9888	82.2518	0.330	0.0000	0.0000	0
2022/07/06	R035	04/05/2023	11.22	Call	Bond Future	1,464.5900	1.4646	1,668.2100	1.6682	13.903	0	0	0
2022/07/06	R035	04/05/2023	11.17	Put	Bond Future	5,718.3300	5.7183	6,130.9300	6.1309	7.215	0	0	0
2022/07/06	R035	04/05/2023	11.20	Put	Bond Future	5,597.7600	5.5978	6,011.8700	6.0119	7.398	0	0	0
2022/07/06	R035	04/05/2023	11.21	Put	Bond Future	5,558.1400	5.5581	5,972.6300	5.9726	7.457	0	0	0
2022/07/06	R035	04/05/2023	9.85	Call	Bond Future	192.2900	0.1923	293.4400	0.2934	52.603	0	0	400
2022/07/06	R035	04/05/2023	9.85	Put	Bond Future	12,673.4700	12.6735	12,986.1400	12.9861	2.467	0	0	0
2022/07/06	R035	04/05/2023	10.42	Call	Bond Future	481.4200	0.4814	650.2900	0.6503	35.077	0	0	500
2022/07/06	R035	04/05/2023	10.42	Put	Bond Future	9,320.1900	9.3202	9,700.5800	9.7006	4.081	0	0	0
2022/07/06	R186	04/08/2022	7.96	Call	Bond Future	0.2200	0.0002	0.0000	0.0000	(100.000)	0	0	3,600
2022/07/06	R186	04/08/2022	8.15	Call	Bond Future	3.2000	0.0032	0.1000	0.0001	(96.875)	0	0	0
2022/07/06	R186	04/08/2022	8.15	Put	Bond Future	3,106.5700	3.1066	3,710.3600	3.7104	19.436	0	0	0
2022/07/06	R186	04/08/2022	9.78	Call	Bond Future	2,923.0500	2.9231	2,348.9300	2.3489	(19.641)	0	0	0
2022/07/06	R186	04/08/2022	9.78	Put	Bond Future	45.0000	0.0450	77.7700	0.0778	72.822	0	0	3,600
2022/07/06	R186	04/08/2022			Bond Future	8.9813	106.7962	9.1474	106.1893	1.850	0.0000	0.0000	86,407
2022/07/06	R186	04/08/2022	6.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,600
2022/07/06	R186	04/08/2022	6.96	Put	Bond Future	7,747.4500	7.7475	8,354.3400	8.3543	7.833	0	0	0
2022/07/06	R186	04/08/2022	7.96	Put	Bond Future	3,828.9100	3.8289	4,435.5800	4.4356	15.844	0	0	0
2022/07/06	R186	04/08/2022	8.13	Call	Bond Future	2.5200	0.0025	0.0700	0.0001	(97.222)	0	0	0
2022/07/06	R186	04/08/2022	8.13	Put	Bond Future	3,181.9600	3.1820	3,786.4000	3.7864	18.996	0	0	0
2022/07/06	R186	04/08/2022	8.14	Call	Bond Future	2.8400	0.0028	0.0800	0.0001	(97.183)	0	0	0
2022/07/06	R186	04/08/2022	8.14	Put	Bond Future	3,144.2400	3.1442	3,748.3700	3.7484	19.214	0	0	0
2022/07/06	R186	03/11/2022	8.91	Put	Bond Future	1,715.1300	1.7151	2,128.3100	2.1283	24.090	0	0	4,310
2022/07/06	R186	03/11/2022	8.53	Call	Bond Future	346.2800	0.3463	245.1300	0.2451	(29.210)	0	0	0
2022/07/06	R186	03/11/2022	8.53	Put	Bond Future	2,657.8500	2.6579	3,176.6600	3.1767	19.520	0	0	0
2022/07/06	R186	03/11/2022	8.54	Call	Bond Future	353.9100	0.3539	250.5600	0.2506	(29.202)	0	0	0
2022/07/06	R186	03/11/2022	8.54	Put	Bond Future	2,629.9300	2.6299	3,146.5400	3.1465	19.643	0	0	0
2022/07/06	R186	03/11/2022			Bond Future	9.1891	108.4063	9.3690	107.7864	1.958	0.0000	0.0000	12,945
2022/07/06	R186	03/11/2022	8.55	Call	Bond Future	361.8600	0.3619	256.0900	0.2561	(29.230)	0	0	0
2022/07/06	R186	03/11/2022	8.55	Put	Bond Future	2,602.3500	2.6024	3,116.5400	3.1165	19.759	0	0	0
2022/07/06	R186	03/11/2022	8.91	Call	Bond Future	744.0100	0.7440	537.2300	0.5372	(27.793)	0	0	0
2022/07/06	R186	03/11/2022	8.23	Call	Bond Future	177.3800	0.1774	123.2300	0.1232	(30.528)	0	0	4,310
2022/07/06	R186	03/11/2022	8.23	Put	Bond Future	3,562.2700	3.5623	4,128.0800	4.1281	15.883	0	0	0
2022/07/06	R186	02/02/2023	8.33	Call	Bond Future	346.3300	0.3463	267.2400	0.2672	(22.837)	0	0	0
2022/07/06	R186	02/02/2023	8.33	Put	Bond Future	3,792.3100	3.7923	4,346.8400	4.3468	14.622	0	0	0
2022/07/06	R186	02/02/2023	8.32	Call	Bond Future	340.1700	0.3402	262.5000	0.2625	(22.833)	0	0	0
2022/07/06	R186	02/02/2023	8.32	Put	Bond Future	3,820.0900	3.8201	4,376.0400	4.3760	14.553	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/06	R186	02/02/2023			Bond Future	9.3664	104.9700	9.5617	104.3364	2.085	0.0000	0.0000	0
2022/07/06	R186	02/02/2023	8.34	Call	Bond Future	352.3600	0.3524	272.0500	0.2720	(22.792)	0	0	0
2022/07/06	R186	02/02/2023	8.34	Put	Bond Future	3,764.4100	3.7644	4,317.7200	4.3177	14.698	0	0	0
2022/07/06	R186	04/05/2023	8.83	Put	Bond Future	3,039.3500	3.0394	3,515.3100	3.5153	15.660	0	0	0
2022/07/06	R186	04/05/2023	8.84	Call	Bond Future	881.5500	0.8816	707.5400	0.7075	(19.739)	0	0	0
2022/07/06	R186	04/05/2023			Bond Future	9.5302	106.8977	9.7428	106.2503	2.230	0.0000	0.0000	0
2022/07/06	R186	04/05/2023	8.83	Call	Bond Future	870.2700	0.8703	698.8600	0.6989	(19.696)	0	0	0
2022/07/06	R186	04/05/2023	8.84	Put	Bond Future	3,019.2600	3.0193	3,492.6200	3.4926	15.678	0	0	0
2022/07/06	R186	04/05/2023	8.82	Call	Bond Future	859.4200	0.8594	689.9400	0.6899	(19.720)	0	0	0
2022/07/06	R186	04/05/2023	8.82	Put	Bond Future	3,059.8900	3.0599	3,537.7800	3.5378	15.618	0	0	0
2022/07/06	R197	04/08/2022			Bond Future	329.7353	329.7353	329.5782	329.5782	(0.048)	0.0000	0.0000	809
2022/07/06	R197	03/11/2022			Bond Future	334.7871	334.7871	334.6155	334.6155	(0.051)	0.0000	0.0000	6
2022/07/06	R197	02/02/2023			Bond Future	331.8591	331.8591	331.6763	331.6763	(0.055)	0.0000	0.0000	0
2022/07/06	R197	04/05/2023			Bond Future	338.0197	338.0197	337.8269	337.8269	(0.057)	0.0000	0.0000	0
2022/07/06	R202	04/08/2022			Bond Future	242.5332	242.5332	241.3109	241.3109	(0.504)	0.0000	0.0000	6,833
2022/07/06	R202	03/11/2022			Bond Future	246.2489	246.2489	244.9989	244.9989	(0.508)	0.0000	0.0000	0
2022/07/06	R202	02/02/2023			Bond Future	245.8828	245.8828	244.6050	244.6050	(0.520)	0.0000	0.0000	0
2022/07/06	R202	04/05/2023			Bond Future	250.4454	250.4454	249.1392	249.1392	(0.522)	0.0000	0.0000	0
2022/07/06	R209	04/08/2022	10.57	Put	Bond Future	4,606.6600	4.6067	4,721.8500	4.7219	2.501	0	0	0
2022/07/06	R209	04/08/2022	10.58	Call	Bond Future	14.9800	0.0150	8.7200	0.0087	(41.789)	0	0	0
2022/07/06	R209	04/08/2022	10.58	Put	Bond Future	4,552.5500	4.5525	4,667.3600	4.6674	2.522	0	0	0
2022/07/06	R209	04/08/2022			Bond Future	11.4428	66.8042	11.4670	66.6831	0.211	0.0000	0.0000	23,295
2022/07/06	R209	04/08/2022	10.57	Call	Bond Future	13.9000	0.0139	8.0200	0.0080	(42.302)	0	0	0
2022/07/06	R209	04/08/2022	10.59	Call	Bond Future	16.1300	0.0161	9.4600	0.0095	(41.352)	0	0	0
2022/07/06	R209	04/08/2022	10.59	Put	Bond Future	4,498.5800	4.4986	4,612.9800	4.6130	2.543	0	0	0
2022/07/06	R209	03/11/2022	12.00	Call	Bond Future	3,000.7100	3.0007	2,944.6400	2.9446	(1.869)	0	0	0
2022/07/06	R209	03/11/2022	12.00	Put	Bond Future	1,133.1200	1.1331	1,202.4100	1.2024	6.115	0	0	3,500
2022/07/06	R209	03/11/2022	11.03	Call	Bond Future	662.4100	0.6624	650.6300	0.6506	(1.778)	0	0	0
2022/07/06	R209	03/11/2022	11.03	Put	Bond Future	3,603.9000	3.6039	3,717.4800	3.7175	3.152	0	0	0
2022/07/06	R209	03/11/2022	10.50	Put	Bond Future	5,962.2500	5.9623	6,085.5900	6.0856	2.069	0	0	0
2022/07/06	R209	03/11/2022	9.25	Call	Bond Future	1.9700	0.0020	2.0300	0.0020	3.046	0	0	6,000
2022/07/06	R209	03/11/2022	9.25	Put	Bond Future	13,221.9500	13.2219	13,347.3700	13.3474	0.949	0	0	0
2022/07/06	R209	03/11/2022	9.50	Call	Bond Future	5.7800	0.0058	5.8800	0.0059	1.730	0	0	0
2022/07/06	R209	03/11/2022	9.50	Put	Bond Future	11,656.2500	11.6563	11,781.7100	11.7817	1.076	0	0	0
2022/07/06	R209	03/11/2022			Bond Future	11.6111	64.6665	11.6367	64.5412	0.220	0.0000	0.0000	4,520
2022/07/06	R209	03/11/2022	11.02	Call	Bond Future	648.0800	0.6481	636.6500	0.6366	(1.764)	0	0	0
2022/07/06	R209	03/11/2022	11.02	Put	Bond Future	3,641.8500	3.6419	3,755.7800	3.7558	3.128	0	0	0
2022/07/06	R209	03/11/2022	11.50	Call	Bond Future	1,571.9300	1.5719	1,540.3700	1.5404	(2.008)	0	0	0
2022/07/06	R209	03/11/2022	11.50	Put	Bond Future	2,119.8300	2.1198	2,213.6300	2.2136	4.425	0	0	0
2022/07/06	R209	03/11/2022	10.50	Call	Bond Future	169.4100	0.1694	167.3900	0.1674	(1.192)	0	0	0
2022/07/06	R209	03/11/2022	11.00	Call	Bond Future	620.0300	0.6200	609.1500	0.6091	(1.755)	0	0	0
2022/07/06	R209	03/11/2022	11.00	Put	Bond Future	3,718.5200	3.7185	3,833.0000	3.8330	3.079	0	0	7,000
2022/07/06	R209	03/11/2022	11.01	Call	Bond Future	633.9500	0.6340	622.8600	0.6229	(1.749)	0	0	0
2022/07/06	R209	03/11/2022	11.01	Put	Bond Future	3,680.0500	3.6800	3,794.3200	3.7943	3.105	0	0	0
2022/07/06	R209	03/11/2022	10.00	Call	Bond Future	37.4900	0.0375	37.4900	0.0375	0.000	0	0	3,500

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2022/07/06	R209	03/11/2022	10.00	Put	Bond Future	8,677.6900		8.6777	8,803.0500	8.8030	1.445	0	0	6,000
2022/07/06	R209	02/02/2023	10.80	Put	Bond Future	5,505.2200		5.5052	5,688.4200	5.6884	3.328	0	0	0
2022/07/06	R209	02/02/2023	10.78	Call	Bond Future	601.6900		0.6017	654.7500	0.6547	8.818	0	0	0
2022/07/06	R209	02/02/2023	10.79	Call	Bond Future	612.6600		0.6127	666.1200	0.6661	8.726	0	0	0
2022/07/06	R209	02/02/2023			Bond Future	11.7637		65.7774	11.7907	65.6479	0.229	0.0000	0.0000	0
2022/07/06	R209	02/02/2023	10.80	Call	Bond Future	623.7600		0.6238	677.4900	0.6775	8.614	0	0	0
2022/07/06	R209	02/02/2023	10.78	Put	Bond Future	5,589.9400		5.5899	5,772.4700	5.7725	3.265	0	0	0
2022/07/06	R209	02/02/2023	10.79	Put	Bond Future	5,547.4800		5.5475	5,730.4100	5.7304	3.298	0	0	0
2022/07/06	R209	04/05/2023	11.09	Call	Bond Future	1,143.6200		1.1436	1,327.3700	1.3274	16.067	0	0	0
2022/07/06	R209	04/05/2023	11.09	Put	Bond Future	5,169.8700		5.1699	5,486.7700	5.4868	6.130	0	0	0
2022/07/06	R209	04/05/2023	11.10	Call	Bond Future	1,158.3800		1.1584	1,342.8600	1.3429	15.926	0	0	0
2022/07/06	R209	04/05/2023	11.10	Put	Bond Future	5,133.2000		5.1332	5,450.8300	5.4508	6.188	0	0	0
2022/07/06	R209	04/05/2023			Bond Future	11.9069		63.8352	11.9352	63.7021	0.237	0.0000	0.0000	0
2022/07/06	R209	04/05/2023	11.11	Call	Bond Future	1,173.4700		1.1735	1,358.4600	1.3585	15.764	0	0	0
2022/07/06	R209	04/05/2023	11.11	Put	Bond Future	5,096.9300		5.0969	5,415.0700	5.4151	6.242	0	0	0
2022/07/06	R210	04/08/2022			Bond Future	222.6853		222.6853	220.6201	220.6201	(0.927)	0.0000	0.0000	1,068
2022/07/06	R210	03/11/2022			Bond Future	223.1231		223.1231	221.0183	221.0183	(0.943)	0.0000	0.0000	0
2022/07/06	R210	02/02/2023			Bond Future	227.0028		227.0028	224.8551	224.8551	(0.946)	0.0000	0.0000	0
2022/07/06	R210	04/05/2023			Bond Future	228.1515		228.1515	225.9606	225.9606	(0.960)	0.0000	0.0000	0
2022/07/06	R213	04/08/2022	9.88	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/07/06	R213	04/08/2022	9.89	Call	Bond Future	0.0200		0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/07/06	R213	04/08/2022	9.90	Put	Bond Future	5,179.6300		5.1796	5,546.5800	5.5466	7.084	0	0	0
2022/07/06	R213	04/08/2022			Bond Future	10.9656		81.4329	11.0445	81.0659	0.720	0.0000	0.0000	30,919
2022/07/06	R213	04/08/2022	9.88	Put	Bond Future	5,280.9700		5.2810	5,647.9300	5.6479	6.949	0	0	0
2022/07/06	R213	04/08/2022	9.89	Put	Bond Future	5,230.2800		5.2303	5,597.2300	5.5972	7.016	0	0	0
2022/07/06	R213	04/08/2022	9.90	Call	Bond Future	0.0200		0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/07/06	R213	03/11/2022	10.38	Call	Bond Future	396.2600		0.3963	332.9400	0.3329	(15.979)	0	0	0
2022/07/06	R213	03/11/2022	10.38	Put	Bond Future	4,071.0700		4.0711	4,383.2500	4.3832	7.668	0	0	0
2022/07/06	R213	03/11/2022	10.39	Call	Bond Future	405.3300		0.4053	340.8600	0.3409	(15.906)	0	0	0
2022/07/06	R213	03/11/2022	10.39	Put	Bond Future	4,032.1000		4.0321	4,343.1300	4.3431	7.714	0	0	0
2022/07/06	R213	03/11/2022	10.37	Call	Bond Future	387.3300		0.3873	325.0600	0.3251	(16.077)	0	0	0
2022/07/06	R213	03/11/2022	10.37	Put	Bond Future	4,110.2200		4.1102	4,423.4500	4.4235	7.621	0	0	200
2022/07/06	R213	03/11/2022	9.19	Call	Bond Future	16.6900		0.0167	15.4900	0.0155	(7.190)	0	0	476
2022/07/06	R213	03/11/2022	9.19	Put	Bond Future	9,675.7700		9.6758	10,050.0700	10.0501	3.868	0	0	0
2022/07/06	R213	03/11/2022			Bond Future	11.1675		79.1213	11.2506	78.7458	0.745	0.0000	0.0000	0
2022/07/06	R213	03/11/2022	10.40	Call	Bond Future	414.5600		0.4146	348.9100	0.3489	(15.836)	0	0	0
2022/07/06	R213	03/11/2022	10.40	Put	Bond Future	3,993.3200		3.9933	4,303.1700	4.3032	7.759	0	0	0
2022/07/06	R213	03/11/2022	9.98	Call	Bond Future	143.4800		0.1435	130.4600	0.1305	(9.074)	0	0	0
2022/07/06	R213	03/11/2022	9.98	Put	Bond Future	5,769.9800		5.7700	6,132.4600	6.1325	6.282	0	0	200
2022/07/06	R213	03/11/2022	10.19	Call	Bond Future	250.9500		0.2509	211.8700	0.2119	(15.573)	0	0	0
2022/07/06	R213	03/11/2022	10.19	Put	Bond Future	4,845.4700		4.8455	5,181.8900	5.1819	6.943	0	0	476
2022/07/06	R213	03/11/2022	9.13	Call	Bond Future	13.9100		0.0139	12.6700	0.0127	(8.914)	0	0	200
2022/07/06	R213	03/11/2022	9.13	Put	Bond Future	9,989.2600		9.9893	10,363.5200	10.3635	3.747	0	0	0
2022/07/06	R213	03/11/2022	9.84	Call	Bond Future	101.5000		0.1015	92.7500	0.0928	(8.621)	0	0	0
2022/07/06	R213	03/11/2022	9.84	Put	Bond Future	6,425.1500		6.4251	6,791.9000	6.7919	5.708	0	0	476
2022/07/06	R213	02/02/2023	10.43	Put	Bond Future	4,824.0100		4.8240	5,217.3400	5.2173	8.154	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/06	R213	02/02/2023	12.20	Call	Bond Future	4,582.2000		4.5822	4,412.0100	4.4120	(3.714)	0	0	0
2022/07/06	R213	02/02/2023	12.20	Put	Bond Future	977.3500		0.9773	1,191.3900	1.1914	21.900	0	0	912
2022/07/06	R213	02/02/2023	10.22	Put	Bond Future	5,635.4500		5.6354	6,033.6700	6.0337	7.066	0	0	0
2022/07/06	R213	02/02/2023	10.23	Call	Bond Future	431.0300		0.4310	445.0100	0.4450	3.243	0	0	0
2022/07/06	R213	02/02/2023	10.35	Call	Bond Future	531.7300		0.5317	543.2500	0.5433	2.167	0	0	0
2022/07/06	R213	02/02/2023	10.35	Put	Bond Future	5,123.9300		5.1239	5,519.6800	5.5197	7.724	0	0	476
2022/07/06	R213	02/02/2023	10.01	Call	Bond Future	302.3300		0.3023	318.1100	0.3181	5.219	0	0	0
2022/07/06	R213	02/02/2023			Bond Future	11.3555		80.4791	11.4431	80.0949	0.771	0.0000	0.0000	0
2022/07/06	R213	02/02/2023	10.43	Call	Bond Future	609.6900		0.6097	618.7900	0.6188	1.493	0	0	912
2022/07/06	R213	02/02/2023	10.22	Call	Bond Future	424.4500		0.4245	438.4400	0.4384	3.296	0	0	0
2022/07/06	R213	02/02/2023	10.23	Put	Bond Future	5,594.2200		5.5942	5,992.4300	5.9924	7.118	0	0	0
2022/07/06	R213	02/02/2023	9.16	Call	Bond Future	61.9200		0.0619	71.6400	0.0716	15.698	0	0	476
2022/07/06	R213	02/02/2023	9.16	Put	Bond Future	10,546.2700		10.5463	10,940.2200	10.9402	3.735	0	0	0
2022/07/06	R213	02/02/2023	10.01	Put	Bond Future	6,525.5200		6.5255	6,925.5300	6.9255	6.130	0	0	476
2022/07/06	R213	02/02/2023	10.21	Call	Bond Future	417.8000		0.4178	431.9500	0.4320	3.387	0	0	0
2022/07/06	R213	02/02/2023	10.21	Put	Bond Future	5,676.6500		5.6766	6,075.0300	6.0750	7.018	0	0	0
2022/07/06	R213	04/05/2023	10.75	Call	Bond Future	1,122.3500		1.1223	1,167.9400	1.1679	4.062	0	0	0
2022/07/06	R213	04/05/2023	10.75	Put	Bond Future	4,538.4900		4.5385	4,977.0200	4.9770	9.662	0	0	0
2022/07/06	R213	04/05/2023			Bond Future	11.5257		78.4084	11.6177	78.0154	0.798	0.0000	0.0000	0
2022/07/06	R213	04/05/2023	10.74	Call	Bond Future	1,108.6200		1.1086	1,154.5700	1.1546	4.145	0	0	0
2022/07/06	R213	04/05/2023	10.74	Put	Bond Future	4,570.0500		4.5700	5,008.9400	5.0089	9.604	0	0	0
2022/07/06	R213	04/05/2023	10.73	Call	Bond Future	1,095.2400		1.0952	1,141.3100	1.1413	4.206	0	0	0
2022/07/06	R213	04/05/2023	10.73	Put	Bond Future	4,601.9800		4.6020	5,040.9900	5.0410	9.540	0	0	0
2022/07/06	R214	04/08/2022	10.98	Put	Bond Future	3,717.4500		3.7175	3,874.3300	3.8743	4.220	0	0	0
2022/07/06	R214	04/08/2022	10.99	Call	Bond Future	58.1800		0.0582	36.4800	0.0365	(37.298)	0	0	0
2022/07/06	R214	04/08/2022			Bond Future	11.6599		64.0193	11.6945	63.8417	0.297	0.0000	0.0000	80,524
2022/07/06	R214	04/08/2022	10.97	Call	Bond Future	51.5200		0.0515	31.8100	0.0318	(38.257)	0	0	0
2022/07/06	R214	04/08/2022	10.97	Put	Bond Future	3,770.6000		3.7706	3,928.4700	3.9285	4.187	0	0	0
2022/07/06	R214	04/08/2022	10.98	Call	Bond Future	54.7800		0.0548	34.0800	0.0341	(37.788)	0	0	0
2022/07/06	R214	04/08/2022	10.99	Put	Bond Future	3,664.5000		3.6645	3,820.3800	3.8204	4.254	0	0	0
2022/07/06	R214	03/11/2022	11.34	Call	Bond Future	855.1300		0.8551	819.4700	0.8195	(4.170)	0	0	0
2022/07/06	R214	03/11/2022	11.36	Put	Bond Future	3,286.1400		3.2861	3,431.8100	3.4318	4.433	0	0	0
2022/07/06	R214	03/11/2022			Bond Future	11.8215		61.6980	11.8579	61.5153	0.308	0.0000	0.0000	80
2022/07/06	R214	03/11/2022	11.34	Put	Bond Future	3,358.5900		3.3586	3,505.5800	3.5056	4.377	0	0	0
2022/07/06	R214	03/11/2022	11.35	Call	Bond Future	872.4600		0.8725	836.1400	0.8361	(4.163)	0	0	0
2022/07/06	R214	03/11/2022	11.35	Put	Bond Future	3,322.2900		3.3223	3,468.6200	3.4686	4.404	0	0	0
2022/07/06	R214	03/11/2022	11.36	Call	Bond Future	889.8800		0.8899	852.9000	0.8529	(4.156)	0	0	0
2022/07/06	R214	02/02/2023	11.07	Call	Bond Future	698.5800		0.6986	773.3500	0.7733	10.703	0	0	0
2022/07/06	R214	02/02/2023	11.07	Put	Bond Future	5,421.6700		5.4217	5,684.0300	5.6840	4.839	0	0	0
2022/07/06	R214	02/02/2023	11.08	Call	Bond Future	711.0600		0.7111	786.1300	0.7861	10.557	0	0	0
2022/07/06	R214	02/02/2023	11.08	Put	Bond Future	5,378.6300		5.3786	5,641.2900	5.6413	4.883	0	0	0
2022/07/06	R214	02/02/2023			Bond Future	11.9717		62.7571	12.0098	62.5695	0.318	0.0000	0.0000	0
2022/07/06	R214	02/02/2023	11.09	Call	Bond Future	723.7000		0.7237	799.0400	0.7990	10.410	0	0	0
2022/07/06	R214	02/02/2023	11.09	Put	Bond Future	5,335.8100		5.3358	5,598.7400	5.5987	4.928	0	0	0
2022/07/06	R214	04/05/2023	11.36	Call	Bond Future	1,316.0700		1.3161	1,532.7000	1.5327	16.460	0	0	0
2022/07/06	R214	04/05/2023	11.36	Put	Bond Future	5,113.8800		5.1139	5,522.8100	5.5228	7.996	0	0	0
2022/07/06	R214	04/05/2023	11.37	Call	Bond Future	1,332.4600		1.3325	1,549.5100	1.5495	16.289	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/06	R214	04/05/2023	11.37	Put	Bond Future	5,076.8800	5.0769	5,486.2300	5.4862	8.063	0	0	0
2022/07/06	R214	04/05/2023			Bond Future	12.1060	60.6150	12.1458	60.4227	0.328	0.0000	0.0000	0
2022/07/06	R214	04/05/2023	11.38	Call	Bond Future	1,348.9700	1.3490	1,566.6400	1.5666	16.136	0	0	0
2022/07/06	R214	04/05/2023	11.38	Put	Bond Future	5,040.0700	5.0401	5,450.0400	5.4500	8.134	0	0	0
2022/07/06	R248	04/08/2022	10.20	Call	Bond Future	0.0900	0.0001	0.0500	0.0001	(44.444)	0	0	1,700
2022/07/06	R248	04/08/2022	10.99	Call	Bond Future	83.2900	0.0833	64.6400	0.0646	(22.392)	0	0	0
2022/07/06	R248	04/08/2022	10.99	Put	Bond Future	4,409.9800	4.4100	4,548.9100	4.5489	3.150	0	0	0
2022/07/06	R248	04/08/2022	10.40	Put	Bond Future	8,710.0100	8.7100	8,867.2900	8.8673	1.806	0	0	0
2022/07/06	R248	04/08/2022	10.98	Call	Bond Future	78.4700	0.0785	60.6700	0.0607	(22.684)	0	0	0
2022/07/06	R248	04/08/2022	10.98	Put	Bond Future	4,476.1700	4.4762	4,615.9500	4.6160	3.123	0	0	0
2022/07/06	R248	04/08/2022			Bond Future	11.6298	80.4786	11.6543	80.3210	0.211	0.0000	0.0000	213,341
2022/07/06	R248	04/08/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/06	R248	04/08/2022	9.70	Put	Bond Future	14,462.9500	14.4630	14,620.5300	14.6205	1.090	0	0	0
2022/07/06	R248	04/08/2022	10.20	Put	Bond Future	10,288.7600	10.2888	10,446.3000	10.4463	1.531	0	0	0
2022/07/06	R248	04/08/2022	10.30	Call	Bond Future	0.2500	0.0003	0.1400	0.0001	(44.000)	0	0	1,200
2022/07/06	R248	04/08/2022	10.30	Put	Bond Future	9,493.0400	9.4930	9,650.5100	9.6505	1.659	0	0	0
2022/07/06	R248	04/08/2022	11.00	Call	Bond Future	88.3400	0.0883	68.8200	0.0688	(22.096)	0	0	1,200
2022/07/06	R248	04/08/2022	11.00	Put	Bond Future	4,344.1200	4.3441	4,482.1800	4.4822	3.178	0	0	50
2022/07/06	R248	04/08/2022	10.40	Call	Bond Future	0.6900	0.0007	0.3900	0.0004	(43.478)	0	0	0
2022/07/06	R248	04/08/2022	10.90	Call	Bond Future	47.4700	0.0475	35.5100	0.0355	(25.195)	0	0	1,700
2022/07/06	R248	04/08/2022	10.90	Put	Bond Future	5,017.2000	5.0172	5,162.8200	5.1628	2.902	0	0	0
2022/07/06	R248	03/11/2022	11.31	Put	Bond Future	4,188.5700	4.1886	4,325.9600	4.3260	3.280	0	0	0
2022/07/06	R248	03/11/2022	11.32	Call	Bond Future	1,075.2400	1.0752	1,049.1100	1.0491	(2.430)	0	0	0
2022/07/06	R248	03/11/2022	11.30	Put	Bond Future	4,234.9000	4.2349	4,372.6900	4.3727	3.254	0	0	0
2022/07/06	R248	03/11/2022			Bond Future	11.7909	77.2677	11.8169	77.1048	0.220	0.0000	0.0000	0
2022/07/06	R248	03/11/2022	11.31	Call	Bond Future	1,053.7000	1.0537	1,028.1300	1.0281	(2.427)	0	0	0
2022/07/06	R248	03/11/2022	11.32	Put	Bond Future	4,142.6100	4.1426	4,279.4400	4.2794	3.303	0	0	0
2022/07/06	R248	03/11/2022	11.30	Call	Bond Future	1,032.4300	1.0324	1,007.2600	1.0073	(2.438)	0	0	0
2022/07/06	R248	02/02/2023	11.08	Call	Bond Future	962.6700	0.9627	1,028.2600	1.0283	6.813	0	0	0
2022/07/06	R248	02/02/2023	11.08	Put	Bond Future	6,604.8500	6.6049	6,838.4400	6.8384	3.537	0	0	0
2022/07/06	R248	02/02/2023			Bond Future	11.9407	78.5943	11.9681	78.4263	0.229	0.0000	0.0000	0
2022/07/06	R248	02/02/2023	11.07	Call	Bond Future	946.1800	0.9462	1,011.5600	1.0116	6.910	0	0	0
2022/07/06	R248	02/02/2023	11.07	Put	Bond Future	6,658.2600	6.6583	6,891.6400	6.8916	3.505	0	0	0
2022/07/06	R248	02/02/2023	11.06	Call	Bond Future	929.8700	0.9299	994.8500	0.9948	6.988	0	0	0
2022/07/06	R248	02/02/2023	11.06	Put	Bond Future	6,711.9700	6.7120	6,944.9500	6.9450	3.471	0	0	0
2022/07/06	R248	04/05/2023	11.35	Call	Bond Future	1,668.5000	1.6685	1,959.2300	1.9592	17.425	0	0	0
2022/07/06	R248	04/05/2023	11.35	Put	Bond Future	6,274.8100	6.2748	6,738.2500	6.7383	7.386	0	0	0
2022/07/06	R248	04/05/2023			Bond Future	12.0745	75.6030	12.1032	75.4302	0.238	0.0000	0.0000	0
2022/07/06	R248	04/05/2023	11.34	Call	Bond Future	1,647.8000	1.6478	1,937.8300	1.9378	17.601	0	0	0
2022/07/06	R248	04/05/2023	11.34	Put	Bond Future	6,321.2000	6.3212	6,783.9400	6.7839	7.320	0	0	0
2022/07/06	R248	04/05/2023	11.33	Call	Bond Future	1,627.2500	1.6272	1,916.3300	1.9163	17.765	0	0	0
2022/07/06	R248	04/05/2023	11.33	Put	Bond Future	6,367.8300	6.3678	6,829.6200	6.8296	7.252	0	0	0

Total

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