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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/07/2022 TO 14/07/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/14	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/14	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/14	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/14	2025	04/08/2022		Bond Future	162.2835	162.2835	162.4202	162.4202	0.084	0.0000	0.0000	11,501
2022/07/14	2025	03/11/2022		Bond Future	164.7881	164.7881	164.9246	164.9246	0.083	0.0000	0.0000	0
2022/07/14	2025	02/02/2023		Bond Future	165.9573	165.9573	166.0946	166.0946	0.083	0.0000	0.0000	0
2022/07/14	2025	04/05/2023		Bond Future	169.0572	169.0572	169.1959	169.1959	0.082	0.0000	0.0000	0
2022/07/14	2025	03/08/2023		Bond Future	170.7369	170.7369	170.8771	170.8771	0.082	0.0000	0.0000	0
2022/07/14	2029	04/08/2022		Bond Future	119.3787	119.3787	119.7998	119.7998	0.353	0.0000	0.0000	2,742
2022/07/14	2029	03/11/2022		Bond Future	119.9724	119.9724	120.3981	120.3981	0.355	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
2022/07/14	2029	02/02/2023			Bond Future	122.0521		122.4842		0.354	0.0000	0.0000	0
2022/07/14	2029	04/05/2023			Bond Future	123.0440		123.4832		0.357	0.0000	0.0000	0
2022/07/14	2029	03/08/2023			Bond Future	125.5372		125.9845		0.356	0.0000	0.0000	0
2022/07/14	2030	04/08/2022	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/14	2030	04/08/2022	9.56	Put	Bond Future	6,109.1900	6.1092	7,330.7300	7.3307	19.995	0	0	0
2022/07/14	2030	04/08/2022	10.95	Call	Bond Future	983.8900	0.9839	386.0600	0.3861	(60.762)	0	0	0
2022/07/14	2030	04/08/2022	10.95	Put	Bond Future	494.7900	0.4948	1,118.5000	1.1185	126.055	0	0	800
2022/07/14	2030	04/08/2022			Bond Future	10.8423	85.9061	11.1128	84.6846	2.494	0.0000	0.0000	79,445
2022/07/14	2030	04/08/2022	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/14	2030	04/08/2022	8.30	Put	Bond Future	12,661.0500	12.6611	13,882.5900	13.8826	9.648	0	0	0
2022/07/14	2030	04/08/2022	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/14	2030	04/08/2022	9.05	Put	Bond Future	8,692.5500	8.6925	9,914.0900	9.9141	14.053	0	0	0
2022/07/14	2030	04/08/2022	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/14	2030	04/08/2022	9.54	Put	Bond Future	6,208.8000	6.2088	7,430.3400	7.4303	19.674	0	0	0
2022/07/14	2030	04/08/2022	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/14	2030	04/08/2022	9.55	Put	Bond Future	6,158.9800	6.1590	7,380.5200	7.3805	19.833	0	0	0
2022/07/14	2030	03/11/2022	10.10	Call	Bond Future	367.9600	0.3680	199.4600	0.1995	(45.793)	0	0	0
2022/07/14	2030	03/11/2022	10.10	Put	Bond Future	4,713.4000	4.7134	5,786.3000	5.7863	22.763	0	0	0
2022/07/14	2030	03/11/2022	10.20	Put	Bond Future	4,314.4900	4.3145	5,359.8500	5.3599	24.229	0	0	0
2022/07/14	2030	03/11/2022	9.70	Call	Bond Future	176.4300	0.1764	89.2100	0.0892	(49.436)	0	0	500
2022/07/14	2030	03/11/2022	9.70	Put	Bond Future	6,426.9700	6.4270	7,581.1500	7.5812	17.958	0	0	0
2022/07/14	2030	03/11/2022			Bond Future	11.0543	87.2116	11.3384	85.9702	2.570	0.0000	0.0000	18,969
2022/07/14	2030	03/11/2022	10.20	Call	Bond Future	437.4300	0.4374	241.3900	0.2414	(44.816)	0	0	500
2022/07/14	2030	03/11/2022	11.57	Call	Bond Future	3,143.6200	3.1436	2,330.3100	2.3303	(25.872)	0	0	0
2022/07/14	2030	03/11/2022	11.57	Put	Bond Future	907.4500	0.9075	1,335.5400	1.3355	47.175	0	0	500
2022/07/14	2030	03/11/2022	10.08	Call	Bond Future	355.2400	0.3552	191.8800	0.1919	(45.986)	0	0	0
2022/07/14	2030	03/11/2022	10.08	Put	Bond Future	4,794.7300	4.7947	5,872.7700	5.8728	22.484	0	0	0
2022/07/14	2030	03/11/2022	10.09	Call	Bond Future	361.6100	0.3616	195.6800	0.1957	(45.886)	0	0	0
2022/07/14	2030	03/11/2022	10.09	Put	Bond Future	4,754.0600	4.7541	5,829.5300	5.8295	22.622	0	0	0
2022/07/14	2030	02/02/2023	11.16	Put	Bond Future	2,524.3300	2.5243	3,223.4200	3.2234	27.694	0	0	412
2022/07/14	2030	02/02/2023	11.35	Call	Bond Future	2,555.2000	2.5552	1,919.8600	1.9199	(24.865)	0	0	5,000
2022/07/14	2030	02/02/2023	11.35	Put	Bond Future	2,150.3200	2.1503	2,778.3700	2.7784	29.207	0	0	0
2022/07/14	2030	02/02/2023	9.99	Call	Bond Future	506.9600	0.5070	318.9000	0.3189	(37.096)	0	0	0
2022/07/14	2030	02/02/2023	10.00	Call	Bond Future	513.4700	0.5135	323.3100	0.3233	(37.034)	0	0	0
2022/07/14	2030	02/02/2023	10.01	Put	Bond Future	6,048.1300	6.0481	7,119.2100	7.1192	17.709	0	0	0
2022/07/14	2030	02/02/2023	9.80	Call	Bond Future	395.8300	0.3958	244.3600	0.2444	(38.266)	0	0	0
2022/07/14	2030	02/02/2023	9.94	Put	Bond Future	6,327.6900	6.3277	7,413.2200	7.4132	17.155	0	0	102
2022/07/14	2030	02/02/2023	9.20	Call	Bond Future	169.5000	0.1695	98.5900	0.0986	(41.835)	0	0	0
2022/07/14	2030	02/02/2023	9.20	Put	Bond Future	9,541.5600	9.5416	10,734.0400	10.7340	12.498	0	0	0
2022/07/14	2030	02/02/2023	9.66	Call	Bond Future	328.1000	0.3281	199.8000	0.1998	(39.104)	0	0	0
2022/07/14	2030	02/02/2023	9.66	Put	Bond Future	7,492.2500	7.4923	8,627.3400	8.6273	15.150	0	0	102
2022/07/14	2030	02/02/2023	8.81	Put	Bond Future	11,380.6800	11.3807	12,606.3000	12.6063	10.769	0	0	0
2022/07/14	2030	02/02/2023	9.04	Call	Bond Future	128.2400	0.1282	72.9600	0.0730	(43.107)	0	0	0
2022/07/14	2030	02/02/2023	9.04	Put	Bond Future	10,283.9300	10.2839	11,492.0400	11.4920	11.748	0	0	0
2022/07/14	2030	02/02/2023	9.08	Put	Bond Future	10,096.6700	10.0967	11,301.1500	11.3012	11.929	0	0	0
2022/07/14	2030	02/02/2023			Bond Future	11.2548	84.6974	11.5538	83.4340	2.657	0.0000	0.0000	2,600
2022/07/14	2030	02/02/2023	11.12	Call	Bond Future	2,032.9700	2.0330	1,483.8100	1.4838	(27.013)	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
2022/07/14	2030	02/02/2023	11.12	Put	Bond Future	2,610.3200	2.6103	3,324.5500	3.3245	27.362	0	0	0
2022/07/14	2030	02/02/2023	11.16	Call	Bond Future	2,118.8500	2.1188	1,554.5500	1.5546	(26.632)	0	0	0
2022/07/14	2030	02/02/2023	9.99	Put	Bond Future	6,127.3800	6.1274	7,202.7100	7.2027	17.550	0	0	0
2022/07/14	2030	02/02/2023	10.00	Put	Bond Future	6,087.6300	6.0876	7,160.8600	7.1609	17.630	0	0	0
2022/07/14	2030	02/02/2023	10.01	Call	Bond Future	520.2100	0.5202	327.9000	0.3279	(36.968)	0	0	0
2022/07/14	2030	02/02/2023	9.80	Put	Bond Future	6,901.0200	6.9010	8,012.9400	8.0129	16.112	0	0	0
2022/07/14	2030	02/02/2023	9.83	Call	Bond Future	411.9400	0.4119	255.0700	0.2551	(38.081)	0	0	412
2022/07/14	2030	02/02/2023	9.83	Put	Bond Future	6,776.7000	6.7767	7,883.2200	7.8832	16.328	0	0	0
2022/07/14	2030	02/02/2023	9.94	Call	Bond Future	475.4900	0.4755	297.6300	0.2976	(37.406)	0	0	0
2022/07/14	2030	02/02/2023	9.79	Call	Bond Future	390.6300	0.3906	240.9100	0.2409	(38.328)	0	0	0
2022/07/14	2030	02/02/2023	9.79	Put	Bond Future	6,942.6900	6.9427	8,056.3600	8.0564	16.041	0	0	0
2022/07/14	2030	02/02/2023	8.81	Call	Bond Future	84.0700	0.0841	46.3000	0.0463	(44.927)	0	0	102
2022/07/14	2030	02/02/2023	9.08	Call	Bond Future	137.6600	0.1377	78.7500	0.0788	(42.794)	0	0	412
2022/07/14	2030	04/05/2023	11.34	Call	Bond Future	2,495.8700	2.4959	1,909.7400	1.9097	(23.484)	0	0	0
2022/07/14	2030	04/05/2023	11.34	Put	Bond Future	2,937.3900	2.9374	3,638.5600	3.6386	23.871	0	0	150
2022/07/14	2030	04/05/2023	10.52	Call	Bond Future	1,120.6400	1.1206	788.6800	0.7887	(29.622)	0	0	0
2022/07/14	2030	04/05/2023	10.52	Put	Bond Future	5,057.7900	5.0578	6,013.1300	6.0131	18.888	0	0	0
2022/07/14	2030	04/05/2023	10.53	Call	Bond Future	1,133.2500	1.1333	798.4500	0.7984	(29.543)	0	0	0
2022/07/14	2030	04/05/2023	10.53	Put	Bond Future	5,026.6800	5.0267	5,979.1800	5.9792	18.949	0	0	0
2022/07/14	2030	04/05/2023	9.78	Call	Bond Future	517.2200	0.5172	343.5500	0.3435	(33.578)	0	0	400
2022/07/14	2030	04/05/2023	9.78	Put	Bond Future	7,766.9200	7.7669	8,880.5500	8.8805	14.338	0	0	0
2022/07/14	2030	04/05/2023	10.00	Call	Bond Future	658.0300	0.6580	444.5800	0.4446	(32.438)	0	0	1,080
2022/07/14	2030	04/05/2023	10.00	Put	Bond Future	6,906.7700	6.9068	7,980.6200	7.9806	15.548	0	0	0
2022/07/14	2030	04/05/2023	10.42	Call	Bond Future	1,013.3200	1.0133	707.1700	0.7072	(30.213)	0	0	500
2022/07/14	2030	04/05/2023	10.42	Put	Bond Future	5,389.1700	5.3892	6,370.3200	6.3703	18.206	0	0	0
2022/07/14	2030	04/05/2023	9.03	Call	Bond Future	197.2600	0.1973	122.3400	0.1223	(37.980)	0	0	400
2022/07/14	2030	04/05/2023	9.03	Put	Bond Future	10,965.6500	10.9657	12,178.0300	12.1780	11.056	0	0	0
2022/07/14	2030	04/05/2023	9.58	Put	Bond Future	8,583.6600	8.5837	9,728.4600	9.7285	13.337	0	0	0
2022/07/14	2030	04/05/2023	9.67	Call	Bond Future	456.6600	0.4567	300.7400	0.3007	(34.144)	0	0	500
2022/07/14	2030	04/05/2023	9.67	Put	Bond Future	8,212.0600	8.2121	9,343.4400	9.3434	13.777	0	0	0
2022/07/14	2030	04/05/2023			Bond Future	11.4466	86.2645	11.7616	84.9772	2.752	0.0000	0.0000	0
2022/07/14	2030	04/05/2023	12.04	Call	Bond Future	4,213.2500	4.2132	3,418.5900	3.4186	(18.861)	0	0	0
2022/07/14	2030	04/05/2023	12.04	Put	Bond Future	1,808.7800	1.8088	2,301.4200	2.3014	27.236	0	0	1,080
2022/07/14	2030	04/05/2023	12.50	Call	Bond Future	5,525.1000	5.5251	4,618.6700	4.6187	(16.406)	0	0	0
2022/07/14	2030	04/05/2023	12.50	Put	Bond Future	1,316.5500	1.3166	1,697.4200	1.6974	28.929	0	0	500
2022/07/14	2030	04/05/2023	12.57	Call	Bond Future	5,732.6200	5.7326	4,811.1100	4.8111	(16.075)	0	0	0
2022/07/14	2030	04/05/2023	12.57	Put	Bond Future	1,254.0100	1.2540	1,619.8000	1.6198	29.170	0	0	350
2022/07/14	2030	04/05/2023	10.65	Call	Bond Future	1,291.1100	1.2911	921.6100	0.9216	(28.619)	0	0	350
2022/07/14	2030	04/05/2023	10.65	Put	Bond Future	4,662.0500	4.6620	5,579.8500	5.5799	19.687	0	0	0
2022/07/14	2030	04/05/2023	11.62	Call	Bond Future	3,133.7700	3.1338	2,459.8200	2.4598	(21.506)	0	0	0
2022/07/14	2030	04/05/2023	11.62	Put	Bond Future	2,422.0200	2.4220	3,035.3700	3.0354	25.324	0	0	400
2022/07/14	2030	04/05/2023	10.54	Call	Bond Future	1,145.6900	1.1457	808.0800	0.8081	(29.468)	0	0	0
2022/07/14	2030	04/05/2023	10.54	Put	Bond Future	4,995.4300	4.9954	5,945.1200	5.9451	19.011	0	0	0
2022/07/14	2030	04/05/2023	9.58	Call	Bond Future	411.8800	0.4119	269.3800	0.2694	(34.597)	0	0	150
2022/07/14	2030	03/08/2023	12.89	Call	Bond Future	6,256.6200	6.2566	5,314.0600	5.3141	(15.065)	0	0	0
2022/07/14	2030	03/08/2023	12.89	Put	Bond Future	1,387.2200	1.3872	1,758.3600	1.7584	26.754	0	0	350
2022/07/14	2030	03/08/2023	11.35	Call	Bond Future	2,405.3900	2.4054	1,847.6400	1.8476	(23.188)	0	0	0
2022/07/14	2030	03/08/2023	11.36	Put	Bond Future	3,483.6600	3.4837	4,236.6500	4.2367	21.615	0	0	0

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2022/07/14	2030	03/08/2023	10.40	Call	Bond Future	1,043.0700	1.0431	741.8500	0.7419	(28.878)	0	0	1,012
2022/07/14	2030	03/08/2023	10.65	Call	Bond Future	1,303.1800	1.3032	943.1200	0.9431	(27.629)	0	0	350
2022/07/14	2030	03/08/2023	10.65	Put	Bond Future	5,304.0600	5.3041	6,257.7000	6.2577	17.979	0	0	0
2022/07/14	2030	03/08/2023	11.34	Call	Bond Future	2,386.2000	2.3862	1,831.3800	1.8314	(23.251)	0	0	0
2022/07/14	2030	03/08/2023	11.34	Put	Bond Future	3,526.0100	3.5260	4,284.8900	4.2849	21.522	0	0	0
2022/07/14	2030	03/08/2023			Bond Future	11.6231	83.9909	11.9555	82.6772	2.860	0.0000	0.0000	0
2022/07/14	2030	03/08/2023	11.35	Put	Bond Future	3,504.6100	3.5046	4,260.5600	4.2606	21.570	0	0	0
2022/07/14	2030	03/08/2023	11.36	Call	Bond Future	2,425.0100	2.4250	1,864.3000	1.8643	(23.122)	0	0	0
2022/07/14	2030	03/08/2023	12.59	Call	Bond Future	5,407.5600	5.4076	4,525.1000	4.5251	(16.319)	0	0	0
2022/07/14	2030	03/08/2023	12.59	Put	Bond Future	1,658.0400	1.6580	2,089.2800	2.0893	26.009	0	0	1,012
2022/07/14	2030	03/08/2023	10.40	Put	Bond Future	6,110.4700	6.1105	7,122.9500	7.1229	16.570	0	0	0
2022/07/14	2032	04/08/2022	8.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/14	2032	04/08/2022	8.97	Put	Bond Future	13,101.5800	13.1016	14,433.1900	14.4332	10.164	0	0	0
2022/07/14	2032	04/08/2022	9.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/14	2032	04/08/2022	9.40	Put	Bond Future	10,495.2000	10.4952	11,826.8100	11.8268	12.688	0	0	0
2022/07/14	2032	04/08/2022	9.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/14	2032	04/08/2022	9.72	Put	Bond Future	8,616.1300	8.6161	9,947.7400	9.9477	15.455	0	0	0
2022/07/14	2032	04/08/2022	10.21	Put	Bond Future	5,835.3100	5.8353	7,166.7100	7.1667	22.816	0	0	0
2022/07/14	2032	04/08/2022	10.22	Call	Bond Future	0.2200	0.0002	0.0100	0.0000	(95.455)	0	0	0
2022/07/14	2032	04/08/2022	9.80	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	900
2022/07/14	2032	04/08/2022	10.20	Put	Bond Future	5,890.9100	5.8909	7,222.3300	7.2223	22.601	0	0	0
2022/07/14	2032	04/08/2022			Bond Future	11.3084	85.2740	11.5737	83.9423	2.346	0.0000	0.0000	93,756
2022/07/14	2032	04/08/2022	11.89	Call	Bond Future	2,982.2800	2.9823	1,845.9900	1.8460	(38.101)	0	0	0
2022/07/14	2032	04/08/2022	11.89	Put	Bond Future	101.1700	0.1012	296.4900	0.2965	193.061	0	0	0
2022/07/14	2032	04/08/2022	10.70	Call	Bond Future	21.1600	0.0212	1.6500	0.0017	(92.202)	0	0	0
2022/07/14	2032	04/08/2022	10.70	Put	Bond Future	3,187.0900	3.1871	4,499.1900	4.4992	41.169	0	0	7,500
2022/07/14	2032	04/08/2022	11.00	Call	Bond Future	201.9200	0.2019	39.5100	0.0395	(80.433)	0	0	0
2022/07/14	2032	04/08/2022	11.00	Put	Bond Future	1,786.6900	1.7867	2,955.8900	2.9559	65.439	0	0	7,500
2022/07/14	2032	04/08/2022	11.60	Call	Bond Future	1,765.9600	1.7660	881.4300	0.8814	(50.088)	0	0	0
2022/07/14	2032	04/08/2022	11.60	Put	Bond Future	304.1000	0.3041	751.1800	0.7512	147.017	0	0	800
2022/07/14	2032	04/08/2022	10.21	Call	Bond Future	0.2100	0.0002	0.0000	0.0000	(100.000)	0	0	0
2022/07/14	2032	04/08/2022	10.22	Put	Bond Future	5,779.7500	5.7798	7,111.1500	7.1112	23.036	0	0	0
2022/07/14	2032	04/08/2022	10.50	Call	Bond Future	2.0700	0.0021	0.0700	0.0001	(96.618)	0	0	900
2022/07/14	2032	04/08/2022	10.50	Put	Bond Future	4,244.2800	4.2443	5,573.8900	5.5739	31.327	0	0	0
2022/07/14	2032	04/08/2022	9.80	Put	Bond Future	8,154.2400	8.1542	9,485.8400	9.4858	16.330	0	0	0
2022/07/14	2032	04/08/2022	10.10	Call	Bond Future	0.0900	0.0001	0.0000	0.0000	(100.000)	0	0	0
2022/07/14	2032	04/08/2022	10.10	Put	Bond Future	6,449.5900	6.4496	7,781.1100	7.7811	20.645	0	0	0
2022/07/14	2032	04/08/2022	10.20	Call	Bond Future	0.1900	0.0002	0.0000	0.0000	(100.000)	0	0	0
2022/07/14	2032	03/11/2022	10.56	Put	Bond Future	5,268.5400	5.2685	6,447.4600	6.4475	22.377	0	0	180
2022/07/14	2032	03/11/2022	10.16	Call	Bond Future	152.1600	0.1522	73.1800	0.0732	(51.906)	0	0	0
2022/07/14	2032	03/11/2022	10.16	Put	Bond Future	7,213.1600	7.2132	8,487.2500	8.4873	17.663	0	0	180
2022/07/14	2032	03/11/2022	9.46	Put	Bond Future	11,051.3000	11.0513	12,390.4600	12.3905	12.118	0	0	0
2022/07/14	2032	03/11/2022	9.92	Call	Bond Future	83.9400	0.0839	37.9300	0.0379	(54.813)	0	0	750
2022/07/14	2032	03/11/2022	9.92	Put	Bond Future	8,479.4100	8.4794	9,786.4700	9.7865	15.415	0	0	0
2022/07/14	2032	03/11/2022	10.11	Put	Bond Future	7,471.8200	7.4718	8,754.0000	8.7540	17.160	0	0	454
2022/07/14	2032	03/11/2022	9.31	Put	Bond Future	11,922.8300	11.9228	13,267.0400	13.2670	11.274	0	0	0
2022/07/14	2032	03/11/2022	9.36	Call	Bond Future	16.8400	0.0168	6.5200	0.0065	(61.283)	0	0	454

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/14	2032	03/11/2022	9.36	Put	Bond Future	11,630.6900	11.6307	12,973.4400	12.9734	11.545	0	0	0
2022/07/14	2032	03/11/2022			Bond Future	11.5148	82.4175	11.7924	81.0644	2.411	0.0000	0.0000	78,137
2022/07/14	2032	03/11/2022	11.55	Call	Bond Future	2,115.6000	2.1156	1,467.3500	1.4674	(30.641)	0	0	0
2022/07/14	2032	03/11/2022	11.55	Put	Bond Future	1,942.5200	1.9425	2,647.3400	2.6473	36.284	0	0	500
2022/07/14	2032	03/11/2022	12.30	Call	Bond Future	4,541.9000	4.5419	3,551.5700	3.5516	(21.804)	0	0	0
2022/07/14	2032	03/11/2022	12.30	Put	Bond Future	791.5200	0.7915	1,154.2600	1.1543	45.828	0	0	750
2022/07/14	2032	03/11/2022	10.56	Call	Bond Future	374.0700	0.3741	199.9200	0.1999	(46.555)	0	0	0
2022/07/14	2032	03/11/2022	10.66	Call	Bond Future	468.0000	0.4680	258.2100	0.2582	(44.827)	0	0	0
2022/07/14	2032	03/11/2022	10.66	Put	Bond Future	4,831.8300	4.8318	5,975.1100	5.9751	23.661	0	0	0
2022/07/14	2032	03/11/2022	10.67	Call	Bond Future	478.2200	0.4782	264.6600	0.2647	(44.657)	0	0	750
2022/07/14	2032	03/11/2022	10.67	Put	Bond Future	4,789.2300	4.7892	5,928.7400	5.9287	23.793	0	0	0
2022/07/14	2032	03/11/2022	10.21	Call	Bond Future	171.1600	0.1712	83.3800	0.0834	(51.285)	0	0	500
2022/07/14	2032	03/11/2022	10.21	Put	Bond Future	6,957.4400	6.9574	8,222.7300	8.2227	18.186	0	0	0
2022/07/14	2032	03/11/2022	10.49	Call	Bond Future	318.0600	0.3181	166.2400	0.1662	(47.733)	0	0	0
2022/07/14	2032	03/11/2022	10.49	Put	Bond Future	5,586.5600	5.5866	6,787.8100	6.7878	21.502	0	0	454
2022/07/14	2032	03/11/2022	9.46	Call	Bond Future	23.1300	0.0231	9.2200	0.0092	(60.138)	0	0	500
2022/07/14	2032	03/11/2022	10.11	Call	Bond Future	134.9800	0.1350	64.0900	0.0641	(52.519)	0	0	0
2022/07/14	2032	03/11/2022	9.31	Call	Bond Future	14.3100	0.0143	5.4500	0.0055	(61.915)	0	0	180
2022/07/14	2032	02/02/2023	11.69	Call	Bond Future	2,639.8300	2.6398	1,986.1400	1.9861	(24.763)	0	0	0
2022/07/14	2032	02/02/2023	11.69	Put	Bond Future	2,721.1200	2.7211	3,444.3200	3.4443	26.577	0	0	0
2022/07/14	2032	02/02/2023	10.40	Call	Bond Future	529.8100	0.5298	335.0600	0.3351	(36.758)	0	0	0
2022/07/14	2032	02/02/2023	10.40	Put	Bond Future	7,134.6800	7.1347	8,316.8200	8.3168	16.569	0	0	0
2022/07/14	2032	02/02/2023	10.50	Call	Bond Future	609.8500	0.6098	390.4600	0.3905	(35.974)	0	0	0
2022/07/14	2032	02/02/2023	10.50	Put	Bond Future	6,684.6400	6.6846	7,842.1400	7.8421	17.316	0	0	454
2022/07/14	2032	02/02/2023	10.67	Call	Bond Future	767.4800	0.7675	501.6200	0.5016	(34.641)	0	0	750
2022/07/14	2032	02/02/2023	10.67	Put	Bond Future	5,950.8400	5.9508	7,061.8700	7.0619	18.670	0	0	0
2022/07/14	2032	02/02/2023	10.22	Call	Bond Future	407.0200	0.4070	251.6900	0.2517	(38.163)	0	0	500
2022/07/14	2032	02/02/2023	10.22	Put	Bond Future	7,976.8000	7.9768	9,198.3600	9.1984	15.314	0	0	0
2022/07/14	2032	02/02/2023	9.47	Call	Bond Future	114.1600	0.1142	63.8000	0.0638	(44.114)	0	0	500
2022/07/14	2032	02/02/2023	9.47	Put	Bond Future	11,858.3300	11.8583	13,184.8600	13.1849	11.186	0	0	0
2022/07/14	2032	02/02/2023	9.92	Call	Bond Future	254.4100	0.2544	151.4200	0.1514	(40.482)	0	0	750
2022/07/14	2032	02/02/2023	9.92	Put	Bond Future	9,463.7200	9.4637	10,737.6200	10.7376	13.461	0	0	0
2022/07/14	2032	02/02/2023			Bond Future	11.7069	83.8285	11.9974	82.4517	2.481	0.0000	0.0000	0
2022/07/14	2032	02/02/2023	11.84	Call	Bond Future	3,039.3300	3.0393	2,326.4500	2.3265	(23.455)	0	0	0
2022/07/14	2032	02/02/2023	11.84	Put	Bond Future	2,404.5600	2.4046	3,068.5700	3.0686	27.615	0	0	500
2022/07/14	2032	02/02/2023	12.75	Call	Bond Future	5,919.7300	5.9197	4,909.6000	4.9096	(17.064)	0	0	0
2022/07/14	2032	02/02/2023	12.75	Put	Bond Future	1,117.8100	1.1178	1,484.5700	1.4846	32.811	0	0	750
2022/07/14	2032	02/02/2023	10.38	Call	Bond Future	514.8200	0.5148	324.7700	0.3248	(36.916)	0	0	0
2022/07/14	2032	02/02/2023	10.38	Put	Bond Future	7,226.2100	7.2262	8,413.0500	8.4130	16.424	0	0	0
2022/07/14	2032	02/02/2023	10.39	Call	Bond Future	522.3500	0.5223	329.9400	0.3299	(36.835)	0	0	0
2022/07/14	2032	02/02/2023	10.39	Put	Bond Future	7,180.4600	7.1805	8,364.9400	8.3649	16.496	0	0	0
2022/07/14	2032	02/02/2023	10.16	Call	Bond Future	371.5700	0.3716	228.0200	0.2280	(38.633)	0	0	0
2022/07/14	2032	02/02/2023	10.16	Put	Bond Future	8,266.1000	8.2661	9,499.4400	9.4994	14.920	0	0	454
2022/07/14	2032	02/02/2023	9.31	Call	Bond Future	83.3300	0.0833	45.4600	0.0455	(45.446)	0	0	454
2022/07/14	2032	02/02/2023	9.31	Put	Bond Future	12,751.2500	12.7513	14,090.2700	14.0903	10.501	0	0	0
2022/07/14	2032	04/05/2023	10.89	Call	Bond Future	1,234.3300	1.2343	881.0900	0.8811	(28.618)	0	0	0
2022/07/14	2032	04/05/2023	10.89	Put	Bond Future	6,073.5800	6.0736	7,123.2500	7.1233	17.283	0	0	0
2022/07/14	2032	04/05/2023			Bond Future	11.8868	81.2201	12.1909	79.8172	2.557	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
2022/07/14	2032	04/05/2023	10.87	Call	Bond Future	1,210.0500	1.2100	862.3900	0.8624	(28.731)	0	0	0
2022/07/14	2032	04/05/2023	10.87	Put	Bond Future	6,150.2800	6.1503	7,205.5300	7.2055	17.158	0	0	0
2022/07/14	2032	04/05/2023	10.88	Call	Bond Future	1,222.2700	1.2223	871.8000	0.8718	(28.674)	0	0	0
2022/07/14	2032	04/05/2023	10.88	Put	Bond Future	6,111.9900	6.1120	7,164.4300	7.1644	17.219	0	0	0
2022/07/14	2032	03/08/2023	11.90	Call	Bond Future	3,089.7100	3.0897	2,433.0000	2.4330	(21.255)	0	0	5,000
2022/07/14	2032	03/08/2023	11.90	Put	Bond Future	3,759.4900	3.7595	4,534.3000	4.5343	20.609	0	0	0
2022/07/14	2032	03/08/2023	11.77	Call	Bond Future	2,796.4500	2.7964	2,180.7000	2.1807	(22.019)	0	0	0
2022/07/14	2032	03/08/2023	11.77	Put	Bond Future	4,067.7700	4.0678	4,883.5400	4.8835	20.054	0	0	0
2022/07/14	2032	03/08/2023			Bond Future	12.0463	82.8554	12.3644	81.4239	2.641	0.0000	0.0000	2,600
2022/07/14	2032	03/08/2023	11.75	Call	Bond Future	2,752.7700	2.7528	2,143.3500	2.1434	(22.138)	0	0	0
2022/07/14	2032	03/08/2023	11.75	Put	Bond Future	4,117.1600	4.1172	4,939.2600	4.9393	19.968	0	0	0
2022/07/14	2032	03/08/2023	11.76	Call	Bond Future	2,774.5700	2.7746	2,161.9800	2.1620	(22.079)	0	0	0
2022/07/14	2032	03/08/2023	11.76	Put	Bond Future	4,092.4100	4.0924	4,911.3400	4.9113	20.011	0	0	0
2022/07/14	2033	04/08/2022			Bond Future	112.5351	112.5351	113.3889	113.3889	0.759	0.0000	0.0000	9,548
2022/07/14	2033	03/11/2022			Bond Future	112.9384	112.9384	113.8037	113.8037	0.766	0.0000	0.0000	0
2022/07/14	2033	02/02/2023			Bond Future	114.8959	114.8959	115.7752	115.7752	0.765	0.0000	0.0000	545
2022/07/14	2033	04/05/2023			Bond Future	115.6691	115.6691	116.5639	116.5639	0.774	0.0000	0.0000	0
2022/07/14	2033	03/08/2023			Bond Future	118.0126	118.0126	118.9247	118.9247	0.773	0.0000	0.0000	0
2022/07/14	2037	04/08/2022	10.89	Call	Bond Future	5.2800	0.0053	0.3800	0.0004	(92.803)	0	0	0
2022/07/14	2037	04/08/2022	10.89	Put	Bond Future	5,339.6800	5.3397	6,792.2100	6.7922	27.203	0	0	0
2022/07/14	2037	04/08/2022	10.90	Call	Bond Future	5.7900	0.0058	0.4300	0.0004	(92.573)	0	0	0
2022/07/14	2037	04/08/2022	11.95	Call	Bond Future	1,505.3800	1.5054	696.8100	0.6968	(53.712)	0	0	0
2022/07/14	2037	04/08/2022	11.95	Put	Bond Future	567.3400	0.5673	1,216.2000	1.2162	114.369	0	0	1,050
2022/07/14	2037	04/08/2022	10.91	Put	Bond Future	5,215.4400	5.2154	6,667.0000	6.6670	27.832	0	0	0
2022/07/14	2037	04/08/2022			Bond Future	11.7834	77.6742	12.0436	76.2167	2.208	0.0000	0.0000	139,851
2022/07/14	2037	04/08/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	50
2022/07/14	2037	04/08/2022	10.10	Put	Bond Future	10,515.9500	10.5160	11,973.3800	11.9734	13.859	0	0	0
2022/07/14	2037	04/08/2022	10.90	Put	Bond Future	5,277.5000	5.2775	6,729.5700	6.7296	27.514	0	0	50
2022/07/14	2037	04/08/2022	10.91	Call	Bond Future	6.3500	0.0064	0.4800	0.0005	(92.441)	0	0	0
2022/07/14	2037	04/08/2022	11.21	Call	Bond Future	65.0300	0.0650	9.8000	0.0098	(84.930)	0	0	1,050
2022/07/14	2037	04/08/2022	11.21	Put	Bond Future	3,427.6500	3.4276	4,829.8500	4.8299	40.908	0	0	0
2022/07/14	2037	04/08/2022	11.42	Call	Bond Future	219.7500	0.2198	49.7500	0.0497	(77.361)	0	0	0
2022/07/14	2037	04/08/2022	11.42	Put	Bond Future	2,325.9900	2.3260	3,613.4200	3.6134	55.350	0	0	50
2022/07/14	2037	03/11/2022	11.32	Call	Bond Future	811.1300	0.8111	483.2200	0.4832	(40.426)	0	0	0
2022/07/14	2037	03/11/2022	11.30	Put	Bond Future	4,613.3800	4.6134	5,776.1700	5.7762	25.205	0	0	0
2022/07/14	2037	03/11/2022	11.31	Call	Bond Future	795.5000	0.7955	472.5800	0.4726	(40.593)	0	0	0
2022/07/14	2037	03/11/2022	11.31	Put	Bond Future	4,569.3500	4.5694	5,727.1400	5.7271	25.338	0	0	0
2022/07/14	2037	03/11/2022			Bond Future	11.9664	78.8546	12.2373	77.3739	2.264	0.0000	0.0000	6,480
2022/07/14	2037	03/11/2022	11.32	Put	Bond Future	4,525.4400	4.5254	5,678.2400	5.6782	25.474	0	0	0
2022/07/14	2037	03/11/2022	11.30	Call	Bond Future	779.9200	0.7799	462.0000	0.4620	(40.763)	0	0	0
2022/07/14	2037	02/02/2023	11.03	Call	Bond Future	798.3900	0.7984	524.6700	0.5247	(34.284)	0	0	0
2022/07/14	2037	02/02/2023	11.03	Put	Bond Future	7,186.5000	7.1865	8,419.4800	8.4195	17.157	0	0	0
2022/07/14	2037	02/02/2023	11.04	Call	Bond Future	809.5500	0.8095	532.6800	0.5327	(34.200)	0	0	0
2022/07/14	2037	02/02/2023	11.04	Put	Bond Future	7,136.6200	7.1366	8,366.4500	8.3664	17.233	0	0	0
2022/07/14	2037	02/02/2023			Bond Future	12.1401	75.9473	12.4223	74.4406	2.325	0.0000	0.0000	1,086
2022/07/14	2037	02/02/2023	11.05	Call	Bond Future	820.8300	0.8208	540.7900	0.5408	(34.117)	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
2022/07/14	2037	02/02/2023	11.05	Put	Bond Future	7,086.9300	7.0869	8,313.5900	8.3136	17.309	0	0	0
2022/07/14	2037	04/05/2023	11.30	Call	Bond Future	1,443.0200	1.4430	1,047.8000	1.0478	(27.388)	0	0	0
2022/07/14	2037	04/05/2023	11.30	Put	Bond Future	7,061.2900	7.0613	8,201.1100	8.2011	16.142	0	0	0
2022/07/14	2037	04/05/2023	11.31	Call	Bond Future	1,457.4200	1.4574	1,059.0700	1.0591	(27.333)	0	0	0
2022/07/14	2037	04/05/2023	11.31	Put	Bond Future	7,016.7300	7.0167	8,153.4200	8.1534	16.200	0	0	0
2022/07/14	2037	04/05/2023			Bond Future	12.3041	77.3535	12.5980	75.8185	2.389	0.0000	0.0000	0
2022/07/14	2037	04/05/2023	11.32	Call	Bond Future	1,472.1600	1.4722	1,070.6500	1.0706	(27.274)	0	0	0
2022/07/14	2037	04/05/2023	11.32	Put	Bond Future	6,972.5700	6.9726	8,106.1000	8.1061	16.257	0	0	0
2022/07/14	2037	03/08/2023	12.12	Call	Bond Future	3,193.8900	3.1939	2,522.8300	2.5228	(21.011)	0	0	0
2022/07/14	2037	03/08/2023	12.12	Put	Bond Future	4,969.4300	4.9694	5,864.7200	5.8647	18.016	0	0	0
2022/07/14	2037	03/08/2023	12.13	Call	Bond Future	3,218.7100	3.2187	2,544.2700	2.5443	(20.954)	0	0	0
2022/07/14	2037	03/08/2023	12.13	Put	Bond Future	4,940.4800	4.9405	5,832.3900	5.8324	18.053	0	0	0
2022/07/14	2037	03/08/2023			Bond Future	12.4559	74.6515	12.7622	73.0851	2.459	0.0000	0.0000	0
2022/07/14	2037	03/08/2023	12.14	Call	Bond Future	3,243.3300	3.2433	2,565.5000	2.5655	(20.899)	0	0	0
2022/07/14	2037	03/08/2023	12.14	Put	Bond Future	4,911.3900	4.9114	5,799.9100	5.7999	18.091	0	0	0
2022/07/14	2038	04/08/2022			Bond Future	125.5530	125.5530	127.4759	127.4759	1.532	0.0000	0.0000	5,062
2022/07/14	2038	03/11/2022			Bond Future	127.4908	127.4908	129.4417	129.4417	1.530	0.0000	0.0000	330
2022/07/14	2038	02/02/2023			Bond Future	127.8028	127.8028	129.7863	129.7863	1.552	0.0000	0.0000	0
2022/07/14	2038	04/05/2023			Bond Future	130.1910	130.1910	132.2106	132.2106	1.551	0.0000	0.0000	0
2022/07/14	2038	03/08/2023			Bond Future	130.8663	130.8663	132.9255	132.9255	1.574	0.0000	0.0000	0
2022/07/14	2040	04/08/2022	9.70	Put	Bond Future	15,220.8100	15.2208	16,504.8400	16.5048	8.436	0	0	0
2022/07/14	2040	04/08/2022	11.05	Call	Bond Future	8.5000	0.0085	1.0500	0.0011	(87.647)	0	0	0
2022/07/14	2040	04/08/2022	11.05	Put	Bond Future	5,346.9300	5.3469	6,623.5100	6.6235	23.875	0	0	0
2022/07/14	2040	04/08/2022	12.24	Put	Bond Future	307.4100	0.3074	649.0200	0.6490	111.125	0	0	460
2022/07/14	2040	04/08/2022			Bond Future	11.8869	79.1808	12.1018	77.8968	1.807	0.0000	0.0000	125,201
2022/07/14	2040	04/08/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	460
2022/07/14	2040	04/08/2022	10.70	Call	Bond Future	0.4800	0.0005	0.0400	0.0000	(91.667)	0	0	460
2022/07/14	2040	04/08/2022	10.70	Put	Bond Future	7,741.3500	7.7413	9,024.9400	9.0249	16.581	0	0	0
2022/07/14	2040	04/08/2022	11.03	Call	Bond Future	7.0800	0.0071	0.8300	0.0008	(88.277)	0	0	0
2022/07/14	2040	04/08/2022	11.03	Put	Bond Future	5,479.9800	5.4800	6,757.7600	6.7578	23.317	0	0	0
2022/07/14	2040	04/08/2022	11.04	Call	Bond Future	7.7600	0.0078	0.9300	0.0009	(88.015)	0	0	0
2022/07/14	2040	04/08/2022	11.04	Put	Bond Future	5,413.3800	5.4134	6,690.5800	6.6906	23.593	0	0	0
2022/07/14	2040	04/08/2022	12.24	Call	Bond Future	2,400.0700	2.4001	1,457.6500	1.4576	(39.266)	0	0	0
2022/07/14	2040	03/11/2022	12.52	Call	Bond Future	4,039.4900	4.0395	3,196.8700	3.1969	(20.860)	0	0	0
2022/07/14	2040	03/11/2022	11.39	Call	Bond Future	800.9900	0.8010	517.3200	0.5173	(35.415)	0	0	0
2022/07/14	2040	03/11/2022	11.40	Call	Bond Future	817.2700	0.8173	529.1100	0.5291	(35.259)	0	0	0
2022/07/14	2040	03/11/2022	11.41	Put	Bond Future	4,864.8100	4.8648	5,876.8900	5.8769	20.804	0	0	0
2022/07/14	2040	03/11/2022	10.70	Call	Bond Future	171.7400	0.1717	94.9100	0.0949	(44.736)	0	0	1,100
2022/07/14	2040	03/11/2022	11.20	Call	Bond Future	538.7100	0.5387	332.4100	0.3324	(38.295)	0	0	1,100
2022/07/14	2040	03/11/2022	11.20	Put	Bond Future	5,931.8000	5.9318	7,030.2600	7.0303	18.518	0	0	0
2022/07/14	2040	03/11/2022			Bond Future	12.0651	80.3841	12.2887	79.0794	1.854	0.0000	0.0000	6,839
2022/07/14	2040	03/11/2022	11.50	Call	Bond Future	992.1100	0.9921	657.5200	0.6575	(33.725)	0	0	1,500
2022/07/14	2040	03/11/2022	11.50	Put	Bond Future	4,450.0800	4.4501	5,420.2500	5.4202	21.801	0	0	0
2022/07/14	2040	03/11/2022	12.52	Put	Bond Future	1,422.0200	1.4220	1,884.1600	1.8842	32.499	0	0	1,100
2022/07/14	2040	03/11/2022	11.39	Put	Bond Future	4,960.2400	4.9602	5,981.3300	5.9813	20.585	0	0	0
2022/07/14	2040	03/11/2022	11.40	Put	Bond Future	4,912.3800	4.9124	5,928.9800	5.9290	20.695	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
2022/07/14	2040	03/11/2022	11.41	Call	Bond Future	833.7700	0.8338	541.0900	0.5411	(35.103)	0	0	0
2022/07/14	2040	03/11/2022	10.70	Put	Bond Future	8,953.5600	8.9536	10,181.4900	10.1815	13.714	0	0	0
2022/07/14	2040	03/11/2022	10.80	Call	Bond Future	220.5700	0.2206	124.7500	0.1247	(43.442)	0	0	1,500
2022/07/14	2040	03/11/2022	10.80	Put	Bond Future	8,307.7200	8.3077	9,516.6600	9.5167	14.552	0	0	0
2022/07/14	2040	02/02/2023	12.24	Call	Bond Future	3,340.2700	3.3403	2,680.1000	2.6801	(19.764)	0	0	0
2022/07/14	2040	02/02/2023	12.24	Put	Bond Future	3,306.9500	3.3069	3,974.5600	3.9746	20.188	0	0	0
2022/07/14	2040	02/02/2023	12.27	Call	Bond Future	3,434.7600	3.4348	2,763.3700	2.7634	(19.547)	0	0	0
2022/07/14	2040	02/02/2023	12.27	Put	Bond Future	3,228.5900	3.2286	3,884.9800	3.8850	20.331	0	0	400
2022/07/14	2040	02/02/2023	11.12	Call	Bond Future	855.5300	0.8555	606.6800	0.6067	(29.087)	0	0	0
2022/07/14	2040	02/02/2023	11.12	Put	Bond Future	7,742.5900	7.7426	8,821.5200	8.8215	13.935	0	0	0
2022/07/14	2040	02/02/2023	10.93	Call	Bond Future	650.5000	0.6505	452.0500	0.4520	(30.507)	0	0	0
2022/07/14	2040	02/02/2023	10.96	Call	Bond Future	680.1500	0.6802	474.2000	0.4742	(30.280)	0	0	400
2022/07/14	2040	02/02/2023	10.96	Put	Bond Future	8,634.9700	8.6350	9,756.8000	9.7568	12.992	0	0	0
2022/07/14	2040	02/02/2023			Bond Future	12.2342	77.2527	12.4673	75.9250	1.905	0.0000	0.0000	821
2022/07/14	2040	02/02/2023	11.10	Call	Bond Future	832.0600	0.8321	588.8200	0.5888	(29.233)	0	0	0
2022/07/14	2040	02/02/2023	11.10	Put	Bond Future	7,851.4500	7.8514	8,935.9900	8.9360	13.813	0	0	0
2022/07/14	2040	02/02/2023	11.11	Call	Bond Future	843.6500	0.8436	597.6300	0.5976	(29.161)	0	0	0
2022/07/14	2040	02/02/2023	11.11	Put	Bond Future	7,796.8300	7.7968	8,878.5900	8.8786	13.874	0	0	0
2022/07/14	2040	02/02/2023	10.21	Call	Bond Future	192.4900	0.1925	123.1000	0.1231	(36.049)	0	0	400
2022/07/14	2040	02/02/2023	10.21	Put	Bond Future	13,443.2600	13.4433	14,701.6500	14.7016	9.361	0	0	0
2022/07/14	2040	02/02/2023	10.93	Put	Bond Future	8,807.8700	8.8079	9,937.2000	9.9372	12.822	0	0	0
2022/07/14	2040	02/02/2023	10.18	Call	Bond Future	181.7500	0.1818	115.8000	0.1158	(36.286)	0	0	0
2022/07/14	2040	02/02/2023	10.18	Put	Bond Future	13,654.7900	13.6548	14,916.6200	14.9166	9.241	0	0	0
2022/07/14	2040	04/05/2023	12.78	Call	Bond Future	5,180.3100	5.1803	4,384.6400	4.3846	(15.360)	0	0	0
2022/07/14	2040	04/05/2023	12.78	Put	Bond Future	3,044.3600	3.0444	3,601.5300	3.6015	18.302	0	0	400
2022/07/14	2040	04/05/2023	13.45	Put	Bond Future	1,961.7500	1.9618	2,353.0500	2.3531	19.946	0	0	500
2022/07/14	2040	04/05/2023	11.43	Call	Bond Future	1,618.0000	1.6180	1,248.5900	1.2486	(22.831)	0	0	0
2022/07/14	2040	04/05/2023	11.43	Put	Bond Future	7,391.3700	7.3914	8,374.8000	8.3748	13.305	0	0	0
2022/07/14	2040	04/05/2023	10.73	Put	Bond Future	11,154.9000	11.1549	12,309.9200	12.3099	10.354	0	0	0
2022/07/14	2040	04/05/2023			Bond Future	12.3937	78.6834	12.6363	77.3305	1.958	0.0000	0.0000	0
2022/07/14	2040	04/05/2023	13.45	Call	Bond Future	7,581.7400	7.5817	6,620.2000	6.6202	(12.682)	0	0	0
2022/07/14	2040	04/05/2023	11.42	Call	Bond Future	1,602.1400	1.6021	1,235.5600	1.2356	(22.881)	0	0	0
2022/07/14	2040	04/05/2023	11.42	Put	Bond Future	7,438.9700	7.4390	8,425.2300	8.4252	13.258	0	0	0
2022/07/14	2040	04/05/2023	11.48	Call	Bond Future	1,699.4400	1.6994	1,315.6500	1.3156	(22.583)	0	0	500
2022/07/14	2040	04/05/2023	11.48	Put	Bond Future	7,156.6300	7.1566	8,125.6800	8.1257	13.541	0	0	0
2022/07/14	2040	04/05/2023	10.73	Call	Bond Future	748.2300	0.7482	550.4100	0.5504	(26.438)	0	0	500
2022/07/14	2040	04/05/2023	10.92	Call	Bond Future	937.4800	0.9375	699.0200	0.6990	(25.436)	0	0	400
2022/07/14	2040	04/05/2023	10.92	Put	Bond Future	10,047.3400	10.0473	11,161.7200	11.1617	11.091	0	0	0
2022/07/14	2040	04/05/2023	11.41	Call	Bond Future	1,586.1400	1.5861	1,222.4200	1.2224	(22.931)	0	0	0
2022/07/14	2040	04/05/2023	11.41	Put	Bond Future	7,486.5200	7.4865	8,475.6400	8.4756	13.212	0	0	0
2022/07/14	2040	04/05/2023	10.17	Call	Bond Future	354.8100	0.3548	250.0800	0.2501	(29.517)	0	0	400
2022/07/14	2040	04/05/2023	10.17	Put	Bond Future	14,764.2400	14.7642	16,012.3500	16.0123	8.454	0	0	0
2022/07/14	2040	03/08/2023	12.23	Call	Bond Future	3,525.9000	3.5259	2,914.8900	2.9149	(17.329)	0	0	0
2022/07/14	2040	03/08/2023	12.23	Put	Bond Future	5,282.4500	5.2825	6,051.9200	6.0519	14.567	0	0	0
2022/07/14	2040	03/08/2023			Bond Future	12.5413	75.7579	12.7940	74.3774	2.016	0.0000	0.0000	0
2022/07/14	2040	03/08/2023	12.22	Call	Bond Future	3,499.4000	3.4994	2,891.3500	2.8913	(17.376)	0	0	0
2022/07/14	2040	03/08/2023	12.22	Put	Bond Future	5,313.4500	5.3135	6,085.8800	6.0859	14.537	0	0	0
2022/07/14	2040	03/08/2023	12.21	Call	Bond Future	3,473.2900	3.4733	2,868.2000	2.8682	(17.421)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/14	2040	03/08/2023	12.21	Put	Bond Future	5,344.9000	5.3449	6,120.2900	6.1203	14.507	0	0	0
2022/07/14	2044	04/08/2022	11.08	Call	Bond Future	11.9400	0.0119	1.1900	0.0012	(90.034)	0	0	0
2022/07/14	2044	04/08/2022	11.08	Put	Bond Future	5,160.0100	5.1600	6,628.6100	6.6286	28.461	0	0	0
2022/07/14	2044	04/08/2022	11.09	Call	Bond Future	13.0100	0.0130	1.3300	0.0013	(89.777)	0	0	0
2022/07/14	2044	04/08/2022	11.09	Put	Bond Future	5,092.6600	5.0927	6,560.3300	6.5603	28.819	0	0	0
2022/07/14	2044	04/08/2022			Bond Future	11.8742	76.1305	12.1195	74.6511	2.066	0.0000	0.0000	92,601
2022/07/14	2044	04/08/2022	11.10	Call	Bond Future	14.1800	0.0142	1.4900	0.0015	(89.492)	0	0	0
2022/07/14	2044	04/08/2022	11.10	Put	Bond Future	5,025.5100	5.0255	6,492.1700	6.4922	29.184	0	0	0
2022/07/14	2044	03/11/2022	11.40	Put	Bond Future	4,922.8500	4.9229	6,083.0700	6.0831	23.568	0	0	0
2022/07/14	2044	03/11/2022	11.41	Call	Bond Future	916.8800	0.9169	568.9400	0.5689	(37.948)	0	0	0
2022/07/14	2044	03/11/2022	11.41	Put	Bond Future	4,875.0800	4.8751	6,030.0900	6.0301	23.692	0	0	0
2022/07/14	2044	03/11/2022	10.60	Call	Bond Future	137.5500	0.1376	68.1800	0.0682	(50.433)	0	0	1,600
2022/07/14	2044	03/11/2022	10.60	Put	Bond Future	9,695.1300	9.6951	11,128.7100	11.1287	14.787	0	0	0
2022/07/14	2044	03/11/2022	11.30	Call	Bond Future	736.0000	0.7360	443.4400	0.4434	(39.750)	0	0	1,600
2022/07/14	2044	03/11/2022	11.30	Put	Bond Future	5,418.0200	5.4180	6,628.4100	6.6284	22.340	0	0	0
2022/07/14	2044	03/11/2022			Bond Future	12.0428	77.2875	12.2981	75.7845	2.120	0.0000	0.0000	1,888
2022/07/14	2044	03/11/2022	11.40	Call	Bond Future	899.3000	0.8993	556.5700	0.5566	(38.111)	0	0	0
2022/07/14	2044	03/11/2022	11.39	Call	Bond Future	882.0800	0.8821	544.5000	0.5445	(38.271)	0	0	0
2022/07/14	2044	03/11/2022	11.39	Put	Bond Future	4,971.0700	4.9711	6,136.4400	6.1364	23.443	0	0	0
2022/07/14	2044	02/02/2023	11.15	Call	Bond Future	934.6800	0.9347	634.7200	0.6347	(32.092)	0	0	0
2022/07/14	2044	02/02/2023	11.15	Put	Bond Future	7,555.9700	7.5560	8,785.3300	8.7853	16.270	0	0	0
2022/07/14	2044	02/02/2023	11.14	Call	Bond Future	921.8100	0.9218	625.2300	0.6252	(32.174)	0	0	0
2022/07/14	2044	02/02/2023	11.14	Put	Bond Future	7,610.7000	7.6107	8,843.4400	8.8434	16.197	0	0	0
2022/07/14	2044	02/02/2023			Bond Future	12.2025	74.2283	12.4685	72.6990	2.179	0.0000	0.0000	309
2022/07/14	2044	02/02/2023	11.16	Call	Bond Future	947.6800	0.9477	644.3200	0.6443	(32.011)	0	0	0
2022/07/14	2044	02/02/2023	11.16	Put	Bond Future	7,501.4600	7.5015	8,727.4200	8.7274	16.343	0	0	0
2022/07/14	2044	04/05/2023	11.42	Call	Bond Future	1,681.8400	1.6818	1,252.4600	1.2525	(25.530)	0	0	0
2022/07/14	2044	04/05/2023	11.42	Put	Bond Future	7,376.4000	7.3764	8,505.0700	8.5051	15.301	0	0	0
2022/07/14	2044	04/05/2023	11.41	Call	Bond Future	1,665.0700	1.6651	1,239.0300	1.2390	(25.587)	0	0	0
2022/07/14	2044	04/05/2023	11.41	Put	Bond Future	7,424.6700	7.4247	8,556.6800	8.5567	15.247	0	0	0
2022/07/14	2044	04/05/2023			Bond Future	12.3525	75.6030	12.6292	74.0449	2.240	0.0000	0.0000	0
2022/07/14	2044	04/05/2023	11.43	Call	Bond Future	1,698.4900	1.6985	1,265.7700	1.2658	(25.477)	0	0	0
2022/07/14	2044	04/05/2023	11.43	Put	Bond Future	7,328.1000	7.3281	8,453.4300	8.4534	15.356	0	0	0
2022/07/14	2044	03/08/2023	12.16	Call	Bond Future	3,500.2000	3.5002	2,808.3400	2.8083	(19.766)	0	0	0
2022/07/14	2044	03/08/2023	12.16	Put	Bond Future	5,401.5600	5.4016	6,299.5300	6.2995	16.624	0	0	0
2022/07/14	2044	03/08/2023	12.15	Call	Bond Future	3,473.6500	3.4737	2,785.2300	2.7852	(19.818)	0	0	0
2022/07/14	2044	03/08/2023	12.15	Put	Bond Future	5,433.7800	5.4338	6,335.1900	6.3352	16.589	0	0	0
2022/07/14	2044	03/08/2023			Bond Future	12.4909	72.7409	12.7790	71.1511	2.307	0.0000	0.0000	0
2022/07/14	2044	03/08/2023	12.17	Call	Bond Future	3,526.8400	3.5268	2,831.5400	2.8315	(19.715)	0	0	0
2022/07/14	2044	03/08/2023	12.17	Put	Bond Future	5,369.5100	5.3695	6,264.0400	6.2640	16.659	0	0	0
2022/07/14	2046	04/08/2022			Bond Future	113.6625	113.6625	115.7450	115.7450	1.832	0.0000	0.0000	18,338
2022/07/14	2046	03/11/2022			Bond Future	113.4547	113.4547	115.5675	115.5675	1.862	0.0000	0.0000	1,716
2022/07/14	2046	02/02/2023			Bond Future	115.4218	115.4218	117.5703	117.5703	1.861	0.0000	0.0000	0
2022/07/14	2046	04/05/2023			Bond Future	115.5553	115.5553	117.7427	117.7427	1.893	0.0000	0.0000	0
2022/07/14	2046	03/08/2023			Bond Future	117.8986	117.8986	120.1296	120.1296	1.892	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
2022/07/14	2050	04/08/2022			Bond Future	116.3061	116.3061	117.8311	117.8311	1.311	0.0000	0.0000	12,806
2022/07/14	2050	03/11/2022			Bond Future	118.1010	118.1010	119.6476	119.6476	1.310	0.0000	0.0000	150
2022/07/14	2050	02/02/2023			Bond Future	118.0412	118.0412	119.6135	119.6135	1.332	0.0000	0.0000	0
2022/07/14	2050	04/05/2023			Bond Future	120.2469	120.2469	121.8476	121.8476	1.331	0.0000	0.0000	0
2022/07/14	2050	03/08/2023			Bond Future	120.5027	120.5027	122.1349	122.1349	1.354	0.0000	0.0000	0
2022/07/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/14	AL37	04/08/2022			Index Future	806.9770	806.9770	798.8720	798.8720	(1.004)	0.0000	0.0000	0
2022/07/14	AL37	03/11/2022			Index Future	819.3540	819.3540	811.1130	811.1130	(1.006)	0.0000	0.0000	0
2022/07/14	AL37	02/02/2023			Index Future	833.3550	833.3550	824.9660	824.9660	(1.007)	0.0000	0.0000	0
2022/07/14	AL37	04/05/2023			Index Future	848.7170	848.7170	840.1680	840.1680	(1.007)	0.0000	0.0000	0
2022/07/14	AL37	03/08/2023			Index Future	865.7070	865.7070	856.9810	856.9810	(1.008)	0.0000	0.0000	0
2022/07/14	AL7T	04/08/2022			Index Future	901.0240	901.0240	887.6670	887.6670	(1.482)	0.0000	0.0000	0
2022/07/14	AL7T	03/11/2022			Index Future	914.8430	914.8430	901.2680	901.2680	(1.484)	0.0000	0.0000	0
2022/07/14	AL7T	02/02/2023			Index Future	930.4760	930.4760	916.6610	916.6610	(1.485)	0.0000	0.0000	0
2022/07/14	AL7T	04/05/2023			Index Future	947.6280	947.6280	933.5520	933.5520	(1.485)	0.0000	0.0000	0
2022/07/14	AL7T	03/08/2023			Index Future	966.5980	966.5980	952.2350	952.2350	(1.486)	0.0000	0.0000	0
2022/07/14	ALBI	04/08/2022			Index Future	800.7780	800.7780	788.5650	788.5650	(1.525)	0.0000	0.0000	138
2022/07/14	ALBI	03/11/2022			Index Future	813.0590	813.0590	800.6480	800.6480	(1.526)	0.0000	0.0000	0
2022/07/14	ALBI	02/02/2023			Index Future	826.9530	826.9530	814.3230	814.3230	(1.527)	0.0000	0.0000	0
2022/07/14	ALBI	04/05/2023			Index Future	842.1970	842.1970	829.3280	829.3280	(1.528)	0.0000	0.0000	0
2022/07/14	ALBI	03/08/2023			Index Future	859.0570	859.0570	845.9250	845.9250	(1.529)	0.0000	0.0000	0
2022/07/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/07/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/14	ES33	04/08/2022			Bond Future	12.5904	72.9958	12.8403	71.8593	1.984	0.0000	0.0000	350
2022/07/14	ES33	03/11/2022			Bond Future	12.8277	70.3383	13.0888	69.1832	2.036	0.0000	0.0000	0
2022/07/14	ES33	02/02/2023			Bond Future	13.0577	71.5591	13.3308	70.3833	2.091	0.0000	0.0000	0
2022/07/14	ES33	04/05/2023			Bond Future	13.2720	69.1071	13.5574	67.9089	2.150	0.0000	0.0000	0
2022/07/14	ES33	03/08/2023			Bond Future	13.4690	70.5134	13.7673	69.2904	2.215	0.0000	0.0000	0
2022/07/14	ES42	04/08/2022			Bond Future	12.9702	70.8831	13.1748	69.8395	1.578	0.0000	0.0000	4,769
2022/07/14	ES42	03/11/2022			Bond Future	13.1907	67.7170	13.4048	66.6563	1.624	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
2022/07/14	ES42	02/02/2023			Bond Future	13.3966	68.8941	13.6204	67.8144	1.671	0.0000	0.0000	0
2022/07/14	ES42	04/05/2023			Bond Future	13.5974	65.9215	13.8315	64.8212	1.722	0.0000	0.0000	0
2022/07/14	ES42	03/08/2023			Bond Future	13.7769	67.2668	14.0213	66.1437	1.774	0.0000	0.0000	0
2022/07/14	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/14	GOVI	04/08/2022	819.28	Put	GOVI	297,790.0000	29.7790	419,730.0000	41.9730	40.948	0	0	0
2022/07/14	GOVI	04/08/2022			GOVI	789.5010	789.5010	777.3070	777.3070	(1.545)	0.0000	0.0000	1,054
2022/07/14	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/14	GOVI	04/08/2022	819.26	Put	GOVI	297,590.0000	29.7590	419,530.0000	41.9530	40.976	0	0	0
2022/07/14	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/14	GOVI	04/08/2022	819.27	Put	GOVI	297,690.0000	29.7690	419,630.0000	41.9630	40.962	0	0	0
2022/07/14	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/14	GOVI	03/11/2022	820.41	Put	GOVI	188,000.0000	18.8000	311,920.0000	31.1920	65.915	0	0	0
2022/07/14	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/14	GOVI	03/11/2022	820.42	Put	GOVI	188,100.0000	18.8100	312,020.0000	31.2020	65.880	0	0	0
2022/07/14	GOVI	03/11/2022			GOVI	801.6100	801.6100	789.2180	789.2180	(1.546)	0.0000	0.0000	0
2022/07/14	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/14	GOVI	03/11/2022	820.43	Put	GOVI	188,200.0000	18.8200	312,120.0000	31.2120	65.845	0	0	0
2022/07/14	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/14	GOVI	02/02/2023	850.82	Put	GOVI	355,120.0000	35.5120	481,230.0000	48.1230	35.512	0	0	0
2022/07/14	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/14	GOVI	02/02/2023	850.83	Put	GOVI	355,220.0000	35.5220	481,330.0000	48.1330	35.502	0	0	0
2022/07/14	GOVI	02/02/2023			GOVI	815.3080	815.3080	802.6970	802.6970	(1.547)	0.0000	0.0000	0
2022/07/14	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/14	GOVI	02/02/2023	850.84	Put	GOVI	355,320.0000	35.5320	481,430.0000	48.1430	35.492	0	0	0
2022/07/14	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/14	GOVI	04/05/2023	852.86	Put	GOVI	225,230.0000	22.5230	353,720.0000	35.3720	57.048	0	0	0
2022/07/14	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/14	GOVI	04/05/2023	852.87	Put	GOVI	225,330.0000	22.5330	353,820.0000	35.3820	57.023	0	0	0
2022/07/14	GOVI	04/05/2023			GOVI	830.3370	830.3370	817.4880	817.4880	(1.547)	0.0000	0.0000	0
2022/07/14	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/14	GOVI	04/05/2023	852.88	Put	GOVI	225,430.0000	22.5430	353,920.0000	35.3920	56.998	0	0	0
2022/07/14	GOVI	03/08/2023	837.21	Call	GOVI	97,490.0000	9.7490	0.0000	0.0000	(100.000)	0	0	0
2022/07/14	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	33,620.0000	3.3620	100.000	0	0	0
2022/07/14	GOVI	03/08/2023	837.22	Call	GOVI	97,390.0000	9.7390	0.0000	0.0000	(100.000)	0	0	0
2022/07/14	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	33,720.0000	3.3720	100.000	0	0	0
2022/07/14	GOVI	03/08/2023			GOVI	846.9590	846.9590	833.8480	833.8480	(1.548)	0.0000	0.0000	0
2022/07/14	GOVI	03/08/2023	837.23	Call	GOVI	97,290.0000	9.7290	0.0000	0.0000	(100.000)	0	0	0
2022/07/14	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	33,820.0000	3.3820	100.000	0	0	0
2022/07/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/07/14	IGOV	04/08/2022			Index Future	315.3110	315.3110	317.7290	317.7290	0.767	0.0000	0.0000	707
2022/07/14	IGOV	03/11/2022			Index Future	320.2250	320.2250	322.6760	322.6760	0.765	0.0000	0.0000	16
2022/07/14	IGOV	02/02/2023			Index Future	325.7730	325.7730	328.2640	328.2640	0.765	0.0000	0.0000	0
2022/07/14	IGOV	04/05/2023			Index Future	331.8540	331.8540	334.3890	334.3890	0.764	0.0000	0.0000	0
2022/07/14	IGOV	03/08/2023			Index Future	338.5700	338.5700	341.1550	341.1550	0.764	0.0000	0.0000	0

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2022/07/14	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/07/14	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/07/14	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/07/14	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/07/14	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/07/14	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/07/14	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/07/14	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/07/14	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/07/14	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/07/14	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/07/14	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/07/14	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/07/14	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/07/14	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/07/14	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/07/14	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/07/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/07/14	JBAF	20/07/2022			Jibar Tradeable Future	5.0850	94.9150	5.0850	94.9150	0.000	0.0000	0.0000	0
2022/07/14	JBAF	17/08/2022			Jibar Tradeable Future	5.6200	94.3800	5.7200	94.2800	1.779	0.0000	0.0000	0
2022/07/14	JBAF	21/09/2022			Jibar Tradeable Future	5.8550	94.1450	5.9750	94.0250	2.050	0.0000	0.0000	0
2022/07/14	JBAF	19/10/2022			Jibar Tradeable Future	6.3500	93.6500	6.5200	93.4800	2.677	0.0000	0.0000	0
2022/07/14	JBAF	16/11/2022			Jibar Tradeable Future	6.4700	93.5300	6.6900	93.3100	3.400	0.0000	0.0000	0
2022/07/14	JBAF	21/12/2022			Jibar Tradeable Future	6.9850	93.0150	7.2350	92.7650	3.579	0.0000	0.0000	68
2022/07/14	JBAF	15/03/2023			Jibar Tradeable Future	7.5500	92.4500	7.8300	92.1700	3.709	0.0000	0.0000	0
2022/07/14	JBAF	21/06/2023			Jibar Tradeable Future	8.0450	91.9550	8.3550	91.6450	3.853	0.0000	0.0000	0
2022/07/14	JBAF	20/09/2023			Jibar Tradeable Future	8.2550	91.7450	8.5800	91.4200	3.937	0.0000	0.0000	75
2022/07/14	JBAF	20/12/2023			Jibar Tradeable Future	8.2600	91.7400	8.5600	91.4400	3.632	0.0000	0.0000	172
2022/07/14	JBAF	20/03/2024			Jibar Tradeable Future	8.4650	91.5350	8.7950	91.2050	3.898	0.0000	0.0000	0
2022/07/14	JBAF	19/06/2024			Jibar Tradeable Future	8.4850	91.5150	8.7950	91.2050	3.654	0.0000	0.0000	0
2022/07/14	R023	04/08/2022	6.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/14	R023	04/08/2022	6.05	Put	Bond Future	403.7000	0.4037	454.6800	0.4547	12.628	0	0	0
2022/07/14	R023	04/08/2022			Bond Future	6.7929	103.9408	6.8871	103.8899	1.387	0.0000	0.0000	28,968
2022/07/14	R023	04/08/2022	6.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/14	R023	04/08/2022	6.03	Put	Bond Future	414.6100	0.4146	465.5900	0.4656	12.296	0	0	0
2022/07/14	R023	04/08/2022	6.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/14	R023	04/08/2022	6.04	Put	Bond Future	409.1500	0.4091	460.1300	0.4601	12.460	0	0	0
2022/07/14	R023	03/11/2022	6.25	Call	Bond Future	2.0300	0.0020	0.8500	0.0009	(58.128)	0	0	0
2022/07/14	R023	03/11/2022	6.25	Put	Bond Future	322.1100	0.3221	374.1900	0.3742	16.168	0	0	0
2022/07/14	R023	03/11/2022	6.26	Call	Bond Future	2.1700	0.0022	0.9100	0.0009	(58.065)	0	0	0
2022/07/14	R023	03/11/2022	6.26	Put	Bond Future	319.1900	0.3192	371.1900	0.3712	16.291	0	0	0
2022/07/14	R023	03/11/2022			Bond Future	7.2964	101.6003	7.4712	101.5470	2.395	0.0000	0.0000	0
2022/07/14	R023	03/11/2022	6.27	Call	Bond Future	2.2700	0.0023	0.9600	0.0010	(57.709)	0	0	0
2022/07/14	R023	03/11/2022	6.27	Put	Bond Future	316.2200	0.3162	368.1700	0.3682	16.428	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
2022/07/14	R035	04/08/2022	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	394
2022/07/14	R035	04/08/2022	9.53	Put	Bond Future	13,139.3500	13.1393	14,622.7900	14.6228	11.290	0	0	0
2022/07/14	R035	04/08/2022	9.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2022/07/14	R035	04/08/2022	9.84	Put	Bond Future	11,005.5300	11.0055	12,488.9700	12.4890	13.479	0	0	0
2022/07/14	R035	04/08/2022	10.53	Put	Bond Future	6,492.4600	6.4925	7,974.9700	7.9750	22.834	0	0	0
2022/07/14	R035	04/08/2022	11.13	Put	Bond Future	2,915.1300	2.9151	4,314.0800	4.3141	47.989	0	0	100
2022/07/14	R035	04/08/2022	10.64	Call	Bond Future	2.3400	0.0023	0.1300	0.0001	(94.444)	0	0	0
2022/07/14	R035	04/08/2022	10.64	Put	Bond Future	5,802.9600	5.8030	7,284.1900	7.2842	25.525	0	0	100
2022/07/14	R035	04/08/2022	10.72	Call	Bond Future	4.3400	0.0043	0.2700	0.0003	(93.779)	0	0	0
2022/07/14	R035	04/08/2022	10.72	Put	Bond Future	5,307.3100	5.3073	6,786.6800	6.7867	27.874	0	0	0
2022/07/14	R035	04/08/2022	10.73	Call	Bond Future	4.6900	0.0047	0.2900	0.0003	(93.817)	0	0	0
2022/07/14	R035	04/08/2022	10.73	Put	Bond Future	5,245.7300	5.2457	6,724.7700	6.7248	28.195	0	0	0
2022/07/14	R035	04/08/2022			Bond Future	11.6150	86.0433	11.8803	84.5599	2.285	0.0000	0.0000	126,981
2022/07/14	R035	04/08/2022	10.53	Call	Bond Future	0.9700	0.0010	0.0400	0.0000	(95.876)	0	0	394
2022/07/14	R035	04/08/2022	10.74	Call	Bond Future	5.0500	0.0051	0.3200	0.0003	(93.663)	0	0	0
2022/07/14	R035	04/08/2022	10.74	Put	Bond Future	5,184.2300	5.1842	6,662.9400	6.6629	28.523	0	0	0
2022/07/14	R035	04/08/2022	11.13	Call	Bond Future	100.6400	0.1006	16.1500	0.0162	(83.953)	0	0	0
2022/07/14	R035	04/08/2022	12.18	Call	Bond Future	3,229.0900	3.2291	1,972.3200	1.9723	(38.920)	0	0	0
2022/07/14	R035	04/08/2022	12.18	Put	Bond Future	116.7600	0.1168	343.4300	0.3434	194.133	0	0	394
2022/07/14	R035	03/11/2022	11.15	Call	Bond Future	786.6900	0.7867	461.5200	0.4615	(41.334)	0	0	0
2022/07/14	R035	03/11/2022	11.15	Put	Bond Future	4,550.4700	4.5505	5,732.5100	5.7325	25.976	0	0	0
2022/07/14	R035	03/11/2022	12.68	Call	Bond Future	5,428.5800	5.4286	4,295.5500	4.2956	(20.872)	0	0	0
2022/07/14	R035	03/11/2022	12.68	Put	Bond Future	825.0500	0.8250	1,199.2300	1.1992	45.352	0	0	1,000
2022/07/14	R035	03/11/2022	10.99	Call	Bond Future	565.3900	0.5654	316.0200	0.3160	(44.106)	0	0	0
2022/07/14	R035	03/11/2022	10.99	Put	Bond Future	5,278.9600	5.2790	6,536.8000	6.5368	23.827	0	0	582
2022/07/14	R035	03/11/2022	11.05	Call	Bond Future	642.5800	0.6426	365.9300	0.3659	(43.053)	0	0	1,000
2022/07/14	R035	03/11/2022	10.57	Call	Bond Future	211.5900	0.2116	103.7800	0.1038	(50.952)	0	0	0
2022/07/14	R035	03/11/2022	10.57	Put	Bond Future	7,491.2500	7.4913	8,890.6500	8.8907	18.680	0	0	582
2022/07/14	R035	03/11/2022			Bond Future	11.8101	82.8621	12.0869	81.3549	2.344	0.0000	0.0000	7,190
2022/07/14	R035	03/11/2022	11.14	Call	Bond Future	771.5000	0.7715	451.3300	0.4513	(41.500)	0	0	0
2022/07/14	R035	03/11/2022	11.14	Put	Bond Future	4,594.2100	4.5942	5,781.2500	5.7813	25.838	0	0	0
2022/07/14	R035	03/11/2022	11.05	Put	Bond Future	4,998.2200	4.9982	6,228.7800	6.2288	24.620	0	0	0
2022/07/14	R035	03/11/2022	11.13	Call	Bond Future	756.3700	0.7564	441.1800	0.4412	(41.671)	0	0	0
2022/07/14	R035	03/11/2022	11.13	Put	Bond Future	4,638.0600	4.6381	5,830.0800	5.8301	25.701	0	0	0
2022/07/14	R035	03/11/2022	9.82	Call	Bond Future	25.2900	0.0253	9.8900	0.0099	(60.894)	0	0	582
2022/07/14	R035	03/11/2022	9.82	Put	Bond Future	12,163.4900	12.1635	13,655.3000	13.6553	12.265	0	0	0
2022/07/14	R035	03/11/2022	10.30	Call	Bond Future	105.9800	0.1060	48.0800	0.0481	(54.633)	0	0	1,000
2022/07/14	R035	03/11/2022	10.30	Put	Bond Future	9,092.8300	9.0928	10,542.1400	10.5421	15.939	0	0	0
2022/07/14	R035	02/02/2023	11.94	Call	Bond Future	2,891.9900	2.8920	2,176.2700	2.1763	(24.748)	0	0	0
2022/07/14	R035	02/02/2023	13.22	Put	Bond Future	1,111.6400	1.1116	1,473.6900	1.4737	32.569	0	0	1,000
2022/07/14	R035	02/02/2023	10.88	Call	Bond Future	767.1400	0.7671	496.5700	0.4966	(35.270)	0	0	0
2022/07/14	R035	02/02/2023	10.88	Put	Bond Future	7,106.2800	7.1063	8,369.4300	8.3694	17.775	0	0	0
2022/07/14	R035	02/02/2023	10.66	Call	Bond Future	556.0900	0.5561	349.5000	0.3495	(37.150)	0	0	0
2022/07/14	R035	02/02/2023	10.66	Put	Bond Future	8,228.6700	8.2287	9,555.8000	9.5558	16.128	0	0	582
2022/07/14	R035	02/02/2023	10.30	Put	Bond Future	10,228.9200	10.2289	11,637.3500	11.6373	13.769	0	0	0
2022/07/14	R035	02/02/2023	10.60	Call	Bond Future	507.2800	0.5073	316.2200	0.3162	(37.664)	0	0	0
2022/07/14	R035	02/02/2023	10.60	Put	Bond Future	8,548.5400	8.5485	9,891.2000	9.8912	15.706	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
2022/07/14	R035	02/02/2023	10.64	Put	Bond Future	8,334.7500	8.3348	9,667.1300	9.6671	15.986	0	0	0
2022/07/14	R035	02/02/2023	9.81	Call	Bond Future	125.8700	0.1259	69.8800	0.0699	(44.482)	0	0	582
2022/07/14	R035	02/02/2023	9.81	Put	Bond Future	13,230.1200	13.2301	14,707.8500	14.7079	11.169	0	0	0
2022/07/14	R035	02/02/2023	9.85	Call	Bond Future	136.2500	0.1363	76.1200	0.0761	(44.132)	0	0	0
2022/07/14	R035	02/02/2023	9.89	Call	Bond Future	147.3500	0.1473	82.8300	0.0828	(43.787)	0	0	400
2022/07/14	R035	02/02/2023	9.89	Put	Bond Future	12,720.7200	12.7207	14,189.9200	14.1899	11.550	0	0	0
2022/07/14	R035	02/02/2023			Bond Future	11.9956	84.2798	12.2846	82.7461	2.409	0.0000	0.0000	1,605
2022/07/14	R035	02/02/2023	11.94	Put	Bond Future	3,191.8900	3.1919	4,009.8900	4.0099	25.627	0	0	0
2022/07/14	R035	02/02/2023	11.98	Call	Bond Future	3,006.5000	3.0065	2,273.0600	2.2731	(24.395)	0	0	0
2022/07/14	R035	02/02/2023	11.98	Put	Bond Future	3,090.4100	3.0904	3,890.6900	3.8907	25.896	0	0	400
2022/07/14	R035	02/02/2023	13.22	Call	Bond Future	7,329.6100	7.3296	6,157.9400	6.1579	(15.985)	0	0	0
2022/07/14	R035	02/02/2023	11.05	Call	Bond Future	976.4300	0.9764	647.4500	0.6475	(33.692)	0	0	1,000
2022/07/14	R035	02/02/2023	11.05	Put	Bond Future	6,304.6500	6.3047	7,509.3900	7.5094	19.109	0	0	0
2022/07/14	R035	02/02/2023	11.06	Call	Bond Future	990.9800	0.9910	658.1900	0.6582	(33.582)	0	0	0
2022/07/14	R035	02/02/2023	11.06	Put	Bond Future	6,260.2500	6.2602	7,461.1800	7.4612	19.183	0	0	582
2022/07/14	R035	02/02/2023	10.86	Call	Bond Future	745.7400	0.7457	481.4400	0.4814	(35.441)	0	0	0
2022/07/14	R035	02/02/2023	10.86	Put	Bond Future	7,204.9200	7.2049	8,474.3400	8.4743	17.619	0	0	0
2022/07/14	R035	02/02/2023	10.87	Call	Bond Future	756.3800	0.7564	488.9600	0.4890	(35.355)	0	0	0
2022/07/14	R035	02/02/2023	10.87	Put	Bond Future	7,155.5100	7.1555	8,421.8100	8.4218	17.697	0	0	0
2022/07/14	R035	02/02/2023	10.30	Call	Bond Future	311.3100	0.3113	186.0200	0.1860	(40.246)	0	0	1,000
2022/07/14	R035	02/02/2023	10.64	Call	Bond Future	539.5200	0.5395	338.1800	0.3382	(37.318)	0	0	400
2022/07/14	R035	02/02/2023	9.85	Put	Bond Future	12,974.5400	12.9745	14,448.1300	14.4481	11.358	0	0	0
2022/07/14	R035	04/05/2023	11.22	Put	Bond Future	6,675.3600	6.6754	7,820.8900	7.8209	17.161	0	0	0
2022/07/14	R035	04/05/2023	12.46	Call	Bond Future	4,499.4600	4.4995	3,624.4700	3.6245	(19.447)	0	0	0
2022/07/14	R035	04/05/2023	12.46	Put	Bond Future	2,947.6700	2.9477	3,635.2600	3.6353	23.327	0	0	400
2022/07/14	R035	04/05/2023	13.18	Call	Bond Future	6,925.4700	6.9255	5,832.1600	5.8322	(15.787)	0	0	0
2022/07/14	R035	04/05/2023	13.18	Put	Bond Future	1,812.5500	1.8125	2,281.8200	2.2818	25.890	0	0	500
2022/07/14	R035	04/05/2023	11.17	Call	Bond Future	1,424.3200	1.4243	1,023.4000	1.0234	(28.148)	0	0	500
2022/07/14	R035	04/05/2023	11.20	Call	Bond Future	1,467.8600	1.4679	1,057.2900	1.0573	(27.971)	0	0	0
2022/07/14	R035	04/05/2023	11.21	Call	Bond Future	1,482.4100	1.4824	1,068.6300	1.0686	(27.913)	0	0	0
2022/07/14	R035	04/05/2023	10.60	Call	Bond Future	764.5700	0.7646	523.2700	0.5233	(31.560)	0	0	400
2022/07/14	R035	04/05/2023	10.60	Put	Bond Future	9,618.5200	9.6185	10,939.8000	10.9398	13.737	0	0	0
2022/07/14	R035	04/05/2023			Bond Future	12.1609	81.3391	12.4621	79.7766	2.477	0.0000	0.0000	0
2022/07/14	R035	04/05/2023	11.22	Call	Bond Future	1,497.3200	1.4973	1,080.2700	1.0803	(27.853)	0	0	0
2022/07/14	R035	04/05/2023	11.17	Put	Bond Future	6,890.7500	6.8908	8,052.4100	8.0524	16.858	0	0	0
2022/07/14	R035	04/05/2023	11.20	Put	Bond Future	6,761.0900	6.7611	7,913.1000	7.9131	17.039	0	0	0
2022/07/14	R035	04/05/2023	11.21	Put	Bond Future	6,718.0200	6.7180	7,866.8200	7.8668	17.100	0	0	0
2022/07/14	R035	04/05/2023	9.85	Call	Bond Future	285.1500	0.2852	181.8400	0.1818	(36.230)	0	0	400
2022/07/14	R035	04/05/2023	9.85	Put	Bond Future	13,890.5200	13.8905	15,349.7900	15.3498	10.506	0	0	0
2022/07/14	R035	04/05/2023	10.42	Call	Bond Future	615.0100	0.6150	414.1700	0.4142	(32.656)	0	0	500
2022/07/14	R035	04/05/2023	10.42	Put	Bond Future	10,577.9700	10.5780	11,939.7100	11.9397	12.873	0	0	0
2022/07/14	R035	03/08/2023	12.00	Call	Bond Future	3,146.1500	3.1462	2,464.1000	2.4641	(21.679)	0	0	0
2022/07/14	R035	03/08/2023	12.00	Put	Bond Future	4,765.5400	4.7655	5,677.9000	5.6779	19.145	0	0	0
2022/07/14	R035	03/08/2023			Bond Future	12.3099	82.9757	12.6241	81.3813	2.552	0.0000	0.0000	0
2022/07/14	R035	03/08/2023	11.98	Call	Bond Future	3,099.0000	3.0990	2,423.8500	2.4238	(21.786)	0	0	0
2022/07/14	R035	03/08/2023	11.98	Put	Bond Future	4,824.5000	4.8245	5,743.7600	5.7438	19.054	0	0	0
2022/07/14	R035	03/08/2023	11.99	Call	Bond Future	3,122.3600	3.1224	2,443.7700	2.4438	(21.733)	0	0	0
2022/07/14	R035	03/08/2023	11.99	Put	Bond Future	4,794.7800	4.7948	5,710.6000	5.7106	19.100	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/14	R186	04/08/2022	7.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,541
2022/07/14	R186	04/08/2022	8.15	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/07/14	R186	04/08/2022	8.15	Put	Bond Future	4,010.6600	4.0107	5,081.8800	5.0819	26.709	0	0	0
2022/07/14	R186	04/08/2022	9.78	Call	Bond Future	2,048.3800	2.0484	1,159.7100	1.1597	(43.384)	0	0	0
2022/07/14	R186	04/08/2022	9.78	Put	Bond Future	77.6100	0.0776	260.1700	0.2602	235.227	0	0	3,541
2022/07/14	R186	04/08/2022			Bond Future	9.2301	105.8889	9.5274	104.8177	3.221	0.0000	0.0000	90,772
2022/07/14	R186	04/08/2022	6.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,541
2022/07/14	R186	04/08/2022	6.96	Put	Bond Future	8,654.7300	8.6547	9,725.9600	9.7260	12.377	0	0	0
2022/07/14	R186	04/08/2022	7.96	Put	Bond Future	4,735.9700	4.7360	5,807.2000	5.8072	22.619	0	0	0
2022/07/14	R186	04/08/2022	8.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/14	R186	04/08/2022	8.13	Put	Bond Future	4,086.7200	4.0867	5,157.9500	5.1579	26.212	0	0	0
2022/07/14	R186	04/08/2022	8.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/14	R186	04/08/2022	8.14	Put	Bond Future	4,048.6800	4.0487	5,119.9100	5.1199	26.459	0	0	0
2022/07/14	R186	03/11/2022	8.91	Put	Bond Future	2,449.1500	2.4491	3,280.6000	3.2806	33.949	0	0	4,310
2022/07/14	R186	03/11/2022	8.53	Call	Bond Future	289.1700	0.2892	144.0300	0.1440	(50.192)	0	0	0
2022/07/14	R186	03/11/2022	8.53	Put	Bond Future	3,510.0000	3.5100	4,453.8800	4.4539	26.891	0	0	0
2022/07/14	R186	03/11/2022	8.54	Call	Bond Future	294.6400	0.2946	147.1100	0.1471	(50.071)	0	0	0
2022/07/14	R186	03/11/2022	8.54	Put	Bond Future	3,479.9200	3.4799	4,421.4100	4.4214	27.055	0	0	0
2022/07/14	R186	03/11/2022			Bond Future	9.4534	107.4970	9.7738	106.4080	3.389	0.0000	0.0000	21,645
2022/07/14	R186	03/11/2022	8.55	Call	Bond Future	300.3600	0.3004	150.3500	0.1504	(49.943)	0	0	0
2022/07/14	R186	03/11/2022	8.55	Put	Bond Future	3,450.1100	3.4501	4,389.1200	4.3891	27.217	0	0	0
2022/07/14	R186	03/11/2022	8.91	Call	Bond Future	568.7700	0.5688	311.2000	0.3112	(45.285)	0	0	0
2022/07/14	R186	03/11/2022	8.23	Call	Bond Future	173.3400	0.1733	82.2400	0.0822	(52.556)	0	0	4,310
2022/07/14	R186	03/11/2022	8.23	Put	Bond Future	4,467.4900	4.4675	5,465.4100	5.4654	22.337	0	0	0
2022/07/14	R186	02/02/2023	8.33	Call	Bond Future	344.2600	0.3443	198.8300	0.1988	(42.244)	0	0	0
2022/07/14	R186	02/02/2023	8.33	Put	Bond Future	4,720.8400	4.7208	5,683.9700	5.6840	20.402	0	0	0
2022/07/14	R186	02/02/2023	8.32	Call	Bond Future	339.9700	0.3400	196.1500	0.1961	(42.304)	0	0	0
2022/07/14	R186	02/02/2023	8.32	Put	Bond Future	4,750.4900	4.7505	5,715.2300	5.7152	20.308	0	0	0
2022/07/14	R186	02/02/2023			Bond Future	9.6538	104.0394	10.0003	102.9309	3.590	0.0000	0.0000	0
2022/07/14	R186	02/02/2023	8.34	Call	Bond Future	348.4000	0.3484	201.3900	0.2014	(42.196)	0	0	0
2022/07/14	R186	02/02/2023	8.34	Put	Bond Future	4,691.0500	4.6911	5,652.6000	5.6526	20.498	0	0	0
2022/07/14	R186	04/05/2023	8.83	Put	Bond Future	3,825.7700	3.8258	4,699.6400	4.6996	22.842	0	0	0
2022/07/14	R186	04/05/2023	8.84	Call	Bond Future	729.2100	0.7292	471.2100	0.4712	(35.381)	0	0	0
2022/07/14	R186	04/05/2023			Bond Future	9.8376	105.9630	10.2140	104.8333	3.826	0.0000	0.0000	0
2022/07/14	R186	04/05/2023	8.83	Call	Bond Future	722.0100	0.7220	466.1400	0.4661	(35.439)	0	0	0
2022/07/14	R186	04/05/2023	8.84	Put	Bond Future	3,801.6000	3.8016	4,673.3400	4.6733	22.931	0	0	0
2022/07/14	R186	04/05/2023	8.82	Call	Bond Future	715.1900	0.7152	461.3600	0.4614	(35.491)	0	0	0
2022/07/14	R186	04/05/2023	8.82	Put	Bond Future	3,850.3400	3.8503	4,726.2500	4.7263	22.749	0	0	0
2022/07/14	R186	03/08/2023	9.74	Call	Bond Future	1,810.2700	1.8103	1,328.0700	1.3281	(26.637)	0	0	0
2022/07/14	R186	03/08/2023	9.74	Put	Bond Future	2,512.2200	2.5122	3,183.0700	3.1831	26.703	0	0	0
2022/07/14	R186	03/08/2023	9.73	Put	Bond Future	2,526.2000	2.5262	3,199.5600	3.1996	26.655	0	0	0
2022/07/14	R186	03/08/2023			Bond Future	9.9870	102.7900	10.3973	101.6370	4.109	0.0000	0.0000	0
2022/07/14	R186	03/08/2023	9.75	Call	Bond Future	1,824.8900	1.8249	1,340.1900	1.3402	(26.561)	0	0	0
2022/07/14	R186	03/08/2023	9.75	Put	Bond Future	2,498.3000	2.4983	3,166.6500	3.1667	26.752	0	0	0
2022/07/14	R186	03/08/2023	9.73	Call	Bond Future	1,795.7000	1.7957	1,316.0100	1.3160	(26.713)	0	0	0
2022/07/14	R197	04/08/2022			Bond Future	330.1790	330.1790	330.2806	330.2806	0.031	0.0000	0.0000	809



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/14	R197	03/11/2022			Bond Future	335.2743	335.2743	335.3727	335.3727	0.029	0.0000	0.0000	6
2022/07/14	R197	02/02/2023			Bond Future	332.3359	332.3359	332.4327	332.4327	0.029	0.0000	0.0000	0
2022/07/14	R197	04/05/2023			Bond Future	338.5472	338.5472	338.6435	338.6435	0.028	0.0000	0.0000	0
2022/07/14	R197	03/08/2023			Bond Future	336.3524	336.3524	336.4473	336.4473	0.028	0.0000	0.0000	0
2022/07/14	R202	04/08/2022			Bond Future	244.0278	244.0278	245.8677	245.8677	0.754	0.0000	0.0000	6,933
2022/07/14	R202	03/11/2022			Bond Future	247.7937	247.7937	249.6583	249.6583	0.752	0.0000	0.0000	0
2022/07/14	R202	02/02/2023			Bond Future	247.4409	247.4409	249.3354	249.3354	0.766	0.0000	0.0000	100
2022/07/14	R202	04/05/2023			Bond Future	252.0636	252.0636	253.9919	253.9919	0.765	0.0000	0.0000	0
2022/07/14	R202	03/08/2023			Bond Future	252.3601	252.3601	254.3252	254.3252	0.779	0.0000	0.0000	0
2022/07/14	R209	04/08/2022	10.57	Put	Bond Future	5,493.9700	5.4940	6,705.3800	6.7054	22.050	0	0	0
2022/07/14	R209	04/08/2022	10.58	Call	Bond Future	1.1400	0.0011	0.0600	0.0001	(94.737)	0	0	0
2022/07/14	R209	04/08/2022	10.58	Put	Bond Future	5,438.8700	5.4389	6,650.1900	6.6502	22.272	0	0	0
2022/07/14	R209	04/08/2022			Bond Future	11.6242	65.9041	11.8744	64.6917	2.152	0.0000	0.0000	23,295
2022/07/14	R209	04/08/2022	10.57	Call	Bond Future	1.0500	0.0011	0.0600	0.0001	(94.286)	0	0	0
2022/07/14	R209	04/08/2022	10.59	Call	Bond Future	1.2400	0.0012	0.0700	0.0001	(94.355)	0	0	0
2022/07/14	R209	04/08/2022	10.59	Put	Bond Future	5,383.8500	5.3838	6,595.0800	6.5951	22.497	0	0	0
2022/07/14	R209	03/11/2022	12.00	Call	Bond Future	2,476.7700	2.4768	1,798.9100	1.7989	(27.369)	0	0	0
2022/07/14	R209	03/11/2022	12.00	Put	Bond Future	1,515.8800	1.5159	2,069.7600	2.0698	36.539	0	0	3,500
2022/07/14	R209	03/11/2022	11.03	Call	Bond Future	515.4600	0.5155	297.0800	0.2971	(42.366)	0	0	0
2022/07/14	R209	03/11/2022	11.03	Put	Bond Future	4,363.6500	4.3637	5,377.0100	5.3770	23.223	0	0	0
2022/07/14	R209	03/11/2022	10.50	Put	Bond Future	6,857.6400	6.8576	8,010.7100	8.0107	16.814	0	0	0
2022/07/14	R209	03/11/2022	9.25	Call	Bond Future	2.8400	0.0028	0.9800	0.0010	(65.493)	0	0	6,000
2022/07/14	R209	03/11/2022	9.25	Put	Bond Future	14,129.5200	14.1295	15,359.4000	15.3594	8.704	0	0	0
2022/07/14	R209	03/11/2022	9.50	Call	Bond Future	7.3900	0.0074	2.7700	0.0028	(62.517)	0	0	0
2022/07/14	R209	03/11/2022	9.50	Put	Bond Future	12,564.5600	12.5646	13,791.6800	13.7917	9.767	0	0	0
2022/07/14	R209	03/11/2022			Bond Future	11.7978	63.7598	12.0578	62.5281	2.203	0.0000	0.0000	4,558
2022/07/14	R209	03/11/2022	11.02	Call	Bond Future	504.3200	0.5043	289.7700	0.2898	(42.542)	0	0	0
2022/07/14	R209	03/11/2022	11.02	Put	Bond Future	4,404.7900	4.4048	5,421.9800	5.4220	23.093	0	0	0
2022/07/14	R209	03/11/2022	11.50	Call	Bond Future	1,242.1000	1.2421	812.3600	0.8124	(34.598)	0	0	0
2022/07/14	R209	03/11/2022	11.50	Put	Bond Future	2,696.7000	2.6967	3,498.7000	3.4987	29.740	0	0	0
2022/07/14	R209	03/11/2022	10.50	Call	Bond Future	158.1000	0.1581	79.4300	0.0794	(49.760)	0	0	0
2022/07/14	R209	03/11/2022	11.00	Call	Bond Future	482.5400	0.4825	275.5400	0.2755	(42.898)	0	0	0
2022/07/14	R209	03/11/2022	11.00	Put	Bond Future	4,487.7300	4.4877	5,512.4700	5.5125	22.834	0	0	7,000
2022/07/14	R209	03/11/2022	11.01	Call	Bond Future	493.3500	0.4934	282.5900	0.2826	(42.720)	0	0	0
2022/07/14	R209	03/11/2022	11.01	Put	Bond Future	4,446.1500	4.4462	5,467.1300	5.4671	22.963	0	0	0
2022/07/14	R209	03/11/2022	10.00	Call	Bond Future	39.4900	0.0395	17.2100	0.0172	(56.419)	0	0	3,500
2022/07/14	R209	03/11/2022	10.00	Put	Bond Future	9,586.3900	9.5864	10,795.8500	10.7959	12.616	0	0	6,000
2022/07/14	R209	02/02/2023	10.80	Put	Bond Future	6,435.4500	6.4354	7,475.7700	7.4758	16.165	0	0	0
2022/07/14	R209	02/02/2023	10.78	Call	Bond Future	610.1800	0.6102	402.1900	0.4022	(34.087)	0	0	0
2022/07/14	R209	02/02/2023	10.79	Call	Bond Future	619.0600	0.6191	408.5500	0.4085	(34.005)	0	0	0
2022/07/14	R209	02/02/2023			Bond Future	11.9583	64.8515	12.2283	63.5981	2.258	0.0000	0.0000	0
2022/07/14	R209	02/02/2023	10.80	Call	Bond Future	628.0300	0.6280	415.0000	0.4150	(33.920)	0	0	0
2022/07/14	R209	02/02/2023	10.78	Put	Bond Future	6,524.3900	6.5244	7,569.7500	7.5698	16.022	0	0	0
2022/07/14	R209	02/02/2023	10.79	Put	Bond Future	6,479.8400	6.4798	7,522.6800	7.5227	16.094	0	0	0
2022/07/14	R209	04/05/2023	11.09	Call	Bond Future	1,209.0000	1.2090	884.4300	0.8844	(26.846)	0	0	0
2022/07/14	R209	04/05/2023	11.09	Put	Bond Future	6,170.3300	6.1703	7,122.6700	7.1227	15.434	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
2022/07/14	R209	04/05/2023	11.10	Call	Bond Future	1,221.4500	1.2214	894.2500	0.8942	(26.788)	0	0	0
2022/07/14	R209	04/05/2023	11.10	Put	Bond Future	6,131.3500	6.1313	7,081.0600	7.0811	15.489	0	0	0
2022/07/14	R209	04/05/2023			Bond Future	12.1072	62.9002	12.3877	61.6232	2.316	0.0000	0.0000	0
2022/07/14	R209	04/05/2023	11.11	Call	Bond Future	1,233.8000	1.2338	903.9800	0.9040	(26.732)	0	0	0
2022/07/14	R209	04/05/2023	11.11	Put	Bond Future	6,092.3400	6.0923	7,039.4300	7.0394	15.546	0	0	0
2022/07/14	R209	03/08/2023	11.95	Put	Bond Future	4,174.8600	4.1749	4,905.7200	4.9057	17.506	0	0	0
2022/07/14	R209	03/08/2023	11.93	Call	Bond Future	2,802.4500	2.8025	2,236.0300	2.2360	(20.212)	0	0	0
2022/07/14	R209	03/08/2023	11.94	Call	Bond Future	2,824.0300	2.8240	2,254.7600	2.2548	(20.158)	0	0	0
2022/07/14	R209	03/08/2023			Bond Future	12.2382	64.1664	12.5293	62.8635	2.379	0.0000	0.0000	0
2022/07/14	R209	03/08/2023	11.95	Call	Bond Future	2,845.6800	2.8457	2,273.5700	2.2736	(20.105)	0	0	0
2022/07/14	R209	03/08/2023	11.93	Put	Bond Future	4,225.3500	4.2254	4,961.9000	4.9619	17.432	0	0	0
2022/07/14	R209	03/08/2023	11.94	Put	Bond Future	4,200.0400	4.2000	4,933.7400	4.9337	17.469	0	0	0
2022/07/14	R210	04/08/2022			Bond Future	223.5899	223.5899	223.9663	223.9663	0.168	0.0000	0.0000	1,068
2022/07/14	R210	03/11/2022			Bond Future	224.0663	224.0663	224.4452	224.4452	0.169	0.0000	0.0000	0
2022/07/14	R210	02/02/2023			Bond Future	227.9508	227.9508	228.3342	228.3342	0.168	0.0000	0.0000	0
2022/07/14	R210	04/05/2023			Bond Future	229.1419	229.1419	229.5308	229.5308	0.170	0.0000	0.0000	0
2022/07/14	R210	03/08/2023			Bond Future	233.7864	233.7864	234.1816	234.1816	0.169	0.0000	0.0000	0
2022/07/14	R213	04/08/2022	9.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/14	R213	04/08/2022	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/14	R213	04/08/2022	9.90	Put	Bond Future	6,073.4600	6.0735	7,371.6700	7.3717	21.375	0	0	0
2022/07/14	R213	04/08/2022			Bond Future	11.1587	80.5390	11.4443	79.2408	2.559	0.0000	0.0000	32,295
2022/07/14	R213	04/08/2022	9.88	Put	Bond Future	6,174.8100	6.1748	7,473.0200	7.4730	21.024	0	0	0
2022/07/14	R213	04/08/2022	9.89	Put	Bond Future	6,124.1100	6.1241	7,422.3200	7.4223	21.198	0	0	0
2022/07/14	R213	04/08/2022	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/14	R213	03/11/2022	10.38	Call	Bond Future	336.6000	0.3366	172.9400	0.1729	(48.622)	0	0	0
2022/07/14	R213	03/11/2022	10.38	Put	Bond Future	4,910.3700	4.9104	6,065.7700	6.0658	23.530	0	0	0
2022/07/14	R213	03/11/2022	10.39	Call	Bond Future	342.9700	0.3430	176.5900	0.1766	(48.512)	0	0	0
2022/07/14	R213	03/11/2022	10.39	Put	Bond Future	4,868.7000	4.8687	6,021.3800	6.0214	23.675	0	0	0
2022/07/14	R213	03/11/2022	10.37	Call	Bond Future	330.3200	0.3303	169.3500	0.1693	(48.732)	0	0	0
2022/07/14	R213	03/11/2022	10.37	Put	Bond Future	4,952.1700	4.9522	6,110.2600	6.1103	23.386	0	0	200
2022/07/14	R213	03/11/2022	9.19	Call	Bond Future	21.1500	0.0212	8.2100	0.0082	(61.182)	0	0	476
2022/07/14	R213	03/11/2022	9.19	Put	Bond Future	10,579.1900	10.5792	11,885.3100	11.8853	12.346	0	0	0
2022/07/14	R213	03/11/2022			Bond Future	11.3674	78.2223	11.6663	76.9032	2.629	0.0000	0.0000	0
2022/07/14	R213	03/11/2022	10.40	Call	Bond Future	349.5500	0.3495	180.3900	0.1804	(48.394)	0	0	0
2022/07/14	R213	03/11/2022	10.40	Put	Bond Future	4,827.2700	4.8273	5,977.1700	5.9772	23.821	0	0	0
2022/07/14	R213	03/11/2022	9.98	Call	Bond Future	150.6200	0.1506	70.8900	0.0709	(52.935)	0	0	0
2022/07/14	R213	03/11/2022	9.98	Put	Bond Future	6,676.0800	6.6761	7,915.4100	7.9154	18.564	0	0	200
2022/07/14	R213	03/11/2022	10.19	Call	Bond Future	232.4500	0.2325	114.5600	0.1146	(50.716)	0	0	0
2022/07/14	R213	03/11/2022	10.19	Put	Bond Future	5,725.9300	5.7259	6,927.1000	6.9271	20.978	0	0	476
2022/07/14	R213	03/11/2022	9.13	Call	Bond Future	17.6700	0.0177	6.7400	0.0067	(61.856)	0	0	200
2022/07/14	R213	03/11/2022	9.13	Put	Bond Future	10,891.9800	10.8920	12,200.1100	12.2001	12.010	0	0	0
2022/07/14	R213	03/11/2022	9.84	Call	Bond Future	111.1900	0.1112	50.7500	0.0508	(54.357)	0	0	0
2022/07/14	R213	03/11/2022	9.84	Put	Bond Future	7,333.8000	7.3338	8,592.4200	8.5924	17.162	0	0	476
2022/07/14	R213	02/02/2023	10.43	Put	Bond Future	5,758.4300	5.7584	6,868.0400	6.8680	19.269	0	0	0
2022/07/14	R213	02/02/2023	12.20	Call	Bond Future	4,057.0500	4.0570	3,189.4700	3.1895	(21.385)	0	0	0
2022/07/14	R213	02/02/2023	12.20	Put	Bond Future	1,370.9300	1.3709	1,845.6800	1.8457	34.630	0	0	912

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
2022/07/14	R213	02/02/2023	10.22	Put	Bond Future	6,604.4200		6.6044	7,763.0200	7.7630	17.543	0	0	0
2022/07/14	R213	02/02/2023	10.23	Call	Bond Future	481.0500		0.4810	295.1800	0.2952	(38.638)	0	0	0
2022/07/14	R213	02/02/2023	10.35	Call	Bond Future	563.9200		0.5639	350.8400	0.3508	(37.786)	0	0	0
2022/07/14	R213	02/02/2023	10.35	Put	Bond Future	6,074.8500		6.0749	7,204.1000	7.2041	18.589	0	0	476
2022/07/14	R213	02/02/2023	10.01	Call	Bond Future	355.2300		0.3552	212.5300	0.2125	(40.171)	0	0	0
2022/07/14	R213	02/02/2023			Bond Future	11.5659		79.5604	11.8791	78.2180	2.708	0.0000	0.0000	0
2022/07/14	R213	02/02/2023	10.43	Call	Bond Future	625.3800		0.6254	392.6600	0.3927	(37.213)	0	0	912
2022/07/14	R213	02/02/2023	10.22	Call	Bond Future	474.6900		0.4747	290.9600	0.2910	(38.705)	0	0	0
2022/07/14	R213	02/02/2023	10.23	Put	Bond Future	6,562.9700		6.5630	7,719.4300	7.7194	17.621	0	0	0
2022/07/14	R213	02/02/2023	9.16	Call	Bond Future	85.2200		0.0852	45.3200	0.0453	(46.820)	0	0	476
2022/07/14	R213	02/02/2023	9.16	Put	Bond Future	11,488.3000		11.4883	12,790.7300	12.7907	11.337	0	0	0
2022/07/14	R213	02/02/2023	10.01	Put	Bond Future	7,497.1500		7.4972	8,696.7800	8.6968	16.001	0	0	476
2022/07/14	R213	02/02/2023	10.21	Call	Bond Future	468.2600		0.4683	286.6800	0.2867	(38.778)	0	0	0
2022/07/14	R213	02/02/2023	10.21	Put	Bond Future	6,645.8400		6.6458	7,806.5900	7.8066	17.466	0	0	0
2022/07/14	R213	04/05/2023	10.75	Call	Bond Future	1,104.4300		1.1044	765.4100	0.7654	(30.696)	0	0	0
2022/07/14	R213	04/05/2023	10.75	Put	Bond Future	5,446.7100		5.4467	6,475.2900	6.4753	18.884	0	0	0
2022/07/14	R213	04/05/2023			Bond Future	11.7436		77.4822	12.0716	76.1146	2.793	0.0000	0.0000	0
2022/07/14	R213	04/05/2023	10.74	Call	Bond Future	1,093.6100		1.0936	757.2800	0.7573	(30.754)	0	0	0
2022/07/14	R213	04/05/2023	10.74	Put	Bond Future	5,481.1800		5.4812	6,512.4500	6.5125	18.815	0	0	0
2022/07/14	R213	04/05/2023	10.73	Call	Bond Future	1,082.8700		1.0829	749.2200	0.7492	(30.812)	0	0	0
2022/07/14	R213	04/05/2023	10.73	Put	Bond Future	5,515.7500		5.5158	6,549.7000	6.5497	18.745	0	0	0
2022/07/14	R213	03/08/2023	11.62	Put	Bond Future	3,675.5800		3.6756	4,478.9800	4.4790	21.858	0	0	0
2022/07/14	R213	03/08/2023	11.63	Call	Bond Future	2,520.3400		2.5203	1,925.1100	1.9251	(23.617)	0	0	0
2022/07/14	R213	03/08/2023			Bond Future	11.9034		79.0398	12.2472	77.6443	2.888	0.0000	0.0000	0
2022/07/14	R213	03/08/2023	11.62	Call	Bond Future	2,500.1300		2.5001	1,908.0000	1.9080	(23.684)	0	0	0
2022/07/14	R213	03/08/2023	11.63	Put	Bond Future	3,653.9300		3.6539	4,454.2300	4.4542	21.902	0	0	0
2022/07/14	R213	03/08/2023	11.61	Call	Bond Future	2,480.3200		2.4803	1,891.2800	1.8913	(23.749)	0	0	0
2022/07/14	R213	03/08/2023	11.61	Put	Bond Future	3,697.6700		3.6977	4,504.1600	4.5042	21.811	0	0	0
2022/07/14	R214	04/08/2022	10.98	Put	Bond Future	4,418.5600		4.4186	5,432.5300	5.4325	22.948	0	0	0
2022/07/14	R214	04/08/2022	10.99	Call	Bond Future	7.5300		0.0075	1.0100	0.0010	(86.587)	0	0	0
2022/07/14	R214	04/08/2022			Bond Future	11.8068		63.2704	12.0117	62.2504	1.736	0.0000	0.0000	84,553
2022/07/14	R214	04/08/2022	10.97	Call	Bond Future	6.5000		0.0065	0.8500	0.0009	(86.923)	0	0	0
2022/07/14	R214	04/08/2022	10.97	Put	Bond Future	4,474.4700		4.4745	5,488.8600	5.4889	22.671	0	0	0
2022/07/14	R214	04/08/2022	10.98	Call	Bond Future	7.0000		0.0070	0.9300	0.0009	(86.714)	0	0	0
2022/07/14	R214	04/08/2022	10.99	Put	Bond Future	4,362.7400		4.3627	5,376.2600	5.3763	23.231	0	0	0
2022/07/14	R214	03/11/2022	11.34	Call	Bond Future	741.5900		0.7416	495.8000	0.4958	(33.144)	0	0	0
2022/07/14	R214	03/11/2022	11.36	Put	Bond Future	3,920.6000		3.9206	4,703.8900	4.7039	19.979	0	0	0
2022/07/14	R214	03/11/2022			Bond Future	11.9727		60.9443	12.1856	59.9078	1.778	0.0000	0.0000	48
2022/07/14	R214	03/11/2022	11.34	Put	Bond Future	3,998.7200		3.9987	4,789.3800	4.7894	19.773	0	0	0
2022/07/14	R214	03/11/2022	11.35	Call	Bond Future	756.0400		0.7560	506.5700	0.5066	(32.997)	0	0	0
2022/07/14	R214	03/11/2022	11.35	Put	Bond Future	3,959.5400		3.9595	4,746.5200	4.7465	19.876	0	0	0
2022/07/14	R214	03/11/2022	11.36	Call	Bond Future	770.6700		0.7707	517.5100	0.5175	(32.849)	0	0	0
2022/07/14	R214	02/02/2023	11.07	Call	Bond Future	755.7600		0.7558	546.3900	0.5464	(27.703)	0	0	0
2022/07/14	R214	02/02/2023	11.07	Put	Bond Future	6,248.9000		6.2489	7,094.2400	7.0942	13.528	0	0	0
2022/07/14	R214	02/02/2023	11.08	Call	Bond Future	766.3300		0.7663	554.6000	0.5546	(27.629)	0	0	0
2022/07/14	R214	02/02/2023	11.08	Put	Bond Future	6,203.9500		6.2039	7,046.9300	7.0469	13.588	0	0	0
2022/07/14	R214	02/02/2023			Bond Future	12.1293		61.9870	12.3506	60.9323	1.825	0.0000	0.0000	2,808

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
2022/07/14	R214	02/02/2023	11.09	Call	Bond Future	777.0100	0.7770	562.8900	0.5629	(27.557)	0	0	0
2022/07/14	R214	02/02/2023	11.09	Put	Bond Future	6,159.1700	6.1592	6,999.7600	6.9998	13.648	0	0	0
2022/07/14	R214	04/05/2023	11.36	Call	Bond Future	1,429.9800	1.4300	1,120.9500	1.1209	(21.611)	0	0	0
2022/07/14	R214	04/05/2023	11.36	Put	Bond Future	6,004.6700	6.0047	6,770.2500	6.7702	12.750	0	0	0
2022/07/14	R214	04/05/2023	11.37	Call	Bond Future	1,445.8100	1.4458	1,134.2800	1.1343	(21.547)	0	0	0
2022/07/14	R214	04/05/2023	11.37	Put	Bond Future	5,967.1100	5.9671	6,730.1900	6.7302	12.788	0	0	0
2022/07/14	R214	04/05/2023			Bond Future	12.2679	59.8381	12.4975	58.7635	1.872	0.0000	0.0000	0
2022/07/14	R214	04/05/2023	11.38	Call	Bond Future	1,461.7500	1.4618	1,147.7000	1.1477	(21.485)	0	0	0
2022/07/14	R214	04/05/2023	11.38	Put	Bond Future	5,929.7300	5.9297	6,690.2900	6.6903	12.826	0	0	0
2022/07/14	R214	03/08/2023	12.14	Call	Bond Future	3,027.2400	3.0272	2,527.4000	2.5274	(16.511)	0	0	0
2022/07/14	R214	03/08/2023	12.14	Put	Bond Future	4,223.4200	4.2234	4,820.1600	4.8202	14.129	0	0	0
2022/07/14	R214	03/08/2023	12.15	Call	Bond Future	3,049.9800	3.0500	2,547.7500	2.5478	(16.467)	0	0	0
2022/07/14	R214	03/08/2023	12.15	Put	Bond Future	4,197.9300	4.1979	4,792.2800	4.7923	14.158	0	0	0
2022/07/14	R214	03/08/2023			Bond Future	12.3919	61.0420	12.6301	59.9455	1.922	0.0000	0.0000	0
2022/07/14	R214	03/08/2023	12.16	Call	Bond Future	3,072.7800	3.0728	2,568.1700	2.5682	(16.422)	0	0	0
2022/07/14	R214	03/08/2023	12.16	Put	Bond Future	4,172.5700	4.1726	4,764.5400	4.7645	14.187	0	0	0
2022/07/14	R248	04/08/2022	10.20	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	1,700
2022/07/14	R248	04/08/2022	10.99	Call	Bond Future	7.1300	0.0071	0.6100	0.0006	(91.445)	0	0	0
2022/07/14	R248	04/08/2022	10.99	Put	Bond Future	5,620.5000	5.6205	7,121.4400	7.1214	26.705	0	0	0
2022/07/14	R248	04/08/2022	10.40	Put	Bond Future	9,996.0400	9.9960	11,503.4600	11.5035	15.080	0	0	0
2022/07/14	R248	04/08/2022	10.98	Call	Bond Future	6.6100	0.0066	0.5500	0.0006	(91.679)	0	0	0
2022/07/14	R248	04/08/2022	10.98	Put	Bond Future	5,690.9900	5.6910	7,192.3900	7.1924	26.382	0	0	0
2022/07/14	R248	04/08/2022			Bond Future	11.8325	79.1919	12.0780	77.6844	2.075	0.0000	0.0000	207,072
2022/07/14	R248	04/08/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/14	R248	04/08/2022	9.70	Put	Bond Future	15,749.6300	15.7496	17,257.0900	17.2571	9.571	0	0	0
2022/07/14	R248	04/08/2022	10.20	Put	Bond Future	11,575.3600	11.5754	13,082.8100	13.0828	13.023	0	0	0
2022/07/14	R248	04/08/2022	10.30	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	1,200
2022/07/14	R248	04/08/2022	10.30	Put	Bond Future	10,779.4900	10.7795	12,286.9300	12.2869	13.984	0	0	0
2022/07/14	R248	04/08/2022	11.00	Call	Bond Future	7.6800	0.0077	0.6700	0.0007	(91.276)	0	0	1,200
2022/07/14	R248	04/08/2022	11.00	Put	Bond Future	5,550.1400	5.5501	7,050.5900	7.0506	27.034	0	0	50
2022/07/14	R248	04/08/2022	10.40	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/07/14	R248	04/08/2022	10.90	Call	Bond Future	3.5500	0.0036	0.2600	0.0003	(92.676)	0	0	1,700
2022/07/14	R248	04/08/2022	10.90	Put	Bond Future	6,259.9600	6.2600	7,764.1300	7.7641	24.028	0	0	0
2022/07/14	R248	03/11/2022	11.31	Put	Bond Future	5,247.5600	5.2476	6,458.7000	6.4587	23.080	0	0	0
2022/07/14	R248	03/11/2022	11.32	Call	Bond Future	831.4500	0.8314	505.8800	0.5059	(39.157)	0	0	0
2022/07/14	R248	03/11/2022	11.30	Put	Bond Future	5,298.6900	5.2987	6,514.9800	6.5150	22.955	0	0	0
2022/07/14	R248	03/11/2022			Bond Future	12.0005	75.9698	12.2563	74.4383	2.132	0.0000	0.0000	80,470
2022/07/14	R248	03/11/2022	11.31	Call	Bond Future	814.7500	0.8147	494.3600	0.4944	(39.324)	0	0	0
2022/07/14	R248	03/11/2022	11.32	Put	Bond Future	5,196.7600	5.1968	6,402.7200	6.4027	23.206	0	0	0
2022/07/14	R248	03/11/2022	11.30	Call	Bond Future	798.2800	0.7983	483.0400	0.4830	(39.490)	0	0	0
2022/07/14	R248	02/02/2023	11.08	Call	Bond Future	894.5500	0.8945	603.2700	0.6033	(32.562)	0	0	0
2022/07/14	R248	02/02/2023	11.08	Put	Bond Future	7,861.2600	7.8613	9,128.4200	9.1284	16.119	0	0	0
2022/07/14	R248	02/02/2023			Bond Future	12.1596	77.2697	12.4263	75.7113	2.194	0.0000	0.0000	0
2022/07/14	R248	02/02/2023	11.07	Call	Bond Future	881.8200	0.8818	593.9400	0.5939	(32.646)	0	0	0
2022/07/14	R248	02/02/2023	11.07	Put	Bond Future	7,918.4300	7.9184	9,188.9900	9.1890	16.046	0	0	0
2022/07/14	R248	02/02/2023	11.06	Call	Bond Future	869.2100	0.8692	584.7300	0.5847	(32.729)	0	0	0
2022/07/14	R248	02/02/2023	11.06	Put	Bond Future	7,975.8400	7.9758	9,249.8000	9.2498	15.973	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
2022/07/14	R248	04/05/2023	11.35	Call	Bond Future	1,680.0600	1.6801	1,248.3900	1.2484	(25.694)	0	0	0
2022/07/14	R248	04/05/2023	11.35	Put	Bond Future	7,626.2100	7.6262	8,782.1600	8.7822	15.158	0	0	0
2022/07/14	R248	04/05/2023			Bond Future	12.3004	74.2631	12.5779	72.6755	2.256	0.0000	0.0000	0
2022/07/14	R248	04/05/2023	11.34	Call	Bond Future	1,661.0200	1.6610	1,233.0200	1.2330	(25.767)	0	0	0
2022/07/14	R248	04/05/2023	11.34	Put	Bond Future	7,674.2600	7.6743	8,833.8800	8.8339	15.111	0	0	0
2022/07/14	R248	04/05/2023	11.33	Call	Bond Future	1,642.1200	1.6421	1,217.7700	1.2178	(25.842)	0	0	0
2022/07/14	R248	04/05/2023	11.33	Put	Bond Future	7,722.5400	7.7225	8,885.8100	8.8858	15.063	0	0	0
2022/07/14	R248	03/08/2023	12.11	Call	Bond Future	3,558.3500	3.5583	2,851.7000	2.8517	(19.859)	0	0	0
2022/07/14	R248	03/08/2023	12.11	Put	Bond Future	5,413.9300	5.4139	6,327.2600	6.3273	16.870	0	0	0
2022/07/14	R248	03/08/2023			Bond Future	12.4267	75.7579	12.7153	74.1379	2.323	0.0000	0.0000	0
2022/07/14	R248	03/08/2023	12.10	Call	Bond Future	3,531.0100	3.5310	2,827.9200	2.8279	(19.912)	0	0	0
2022/07/14	R248	03/08/2023	12.10	Put	Bond Future	5,446.5600	5.4466	6,363.4500	6.3635	16.834	0	0	0
2022/07/14	R248	03/08/2023	12.09	Call	Bond Future	3,503.7600	3.5038	2,804.2200	2.8042	(19.965)	0	0	0
2022/07/14	R248	03/08/2023	12.09	Put	Bond Future	5,479.3700	5.4794	6,399.8100	6.3998	16.798	0	0	0

**Total**

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