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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/07/2022 TO 21/07/2022

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
2022/07/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/21	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/21	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/21	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/21	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/21	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/21	2025	04/08/2022		Bond Future	162.6046	162.6046	162.7599	162.7599	0.096	0.0000	0.0000	9,167
2022/07/21	2025	03/11/2022		Bond Future	165.0972	165.0972	165.2527	165.2527	0.094	0.0000	0.0000	1,199
2022/07/21	2025	02/02/2023		Bond Future	166.3870	166.3870	166.5430	166.5430	0.094	0.0000	0.0000	1,918
2022/07/21	2025	04/05/2023		Bond Future	169.5543	169.5543	169.7122	169.7122	0.093	0.0000	0.0000	0
2022/07/21	2025	03/08/2023		Bond Future	171.1570	171.1570	171.3167	171.3167	0.093	0.0000	0.0000	0
2022/07/21	2029	04/08/2022		Bond Future	119.3449	119.3449	119.7276	119.7276	0.321	0.0000	0.0000	1,629
2022/07/21	2029	03/11/2022		Bond Future	119.9166	119.9166	120.3036	120.3036	0.323	0.0000	0.0000	1,012

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
2022/07/21	2029	02/02/2023			Bond Future	122.0871	122.0871	122.4796	122.4796	0.321	0.0000	0.0000	728
2022/07/21	2029	04/05/2023			Bond Future	123.1148	123.1148	123.5137	123.5137	0.324	0.0000	0.0000	0
2022/07/21	2029	03/08/2023			Bond Future	125.5559	125.5559	125.9622	125.9622	0.324	0.0000	0.0000	0
2022/07/21	2030	04/08/2022	9.56	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2022/07/21	2030	04/08/2022	9.56	Put	Bond Future	6,656.5000	6.6565	5,795.5800	5.7956	(12.934)	0	0	0
2022/07/21	2030	04/08/2022	10.95	Call	Bond Future	500.7200	0.5007	1,011.9700	1.0120	102.103	0	0	0
2022/07/21	2030	04/08/2022	10.95	Put	Bond Future	558.9300	0.5589	209.2500	0.2093	(62.562)	0	0	800
2022/07/21	2030	04/08/2022			Bond Future	10.9629	85.3588	10.7737	86.2198	(1.726)	0.0000	0.0000	71,351
2022/07/21	2030	04/08/2022	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/21	2030	04/08/2022	8.30	Put	Bond Future	13,208.3600	13.2084	12,347.4300	12.3474	(6.518)	0	0	0
2022/07/21	2030	04/08/2022	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/21	2030	04/08/2022	9.05	Put	Bond Future	9,239.8600	9.2399	8,378.9300	8.3789	(9.318)	0	0	0
2022/07/21	2030	04/08/2022	9.54	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2022/07/21	2030	04/08/2022	9.54	Put	Bond Future	6,756.1100	6.7561	5,895.1900	5.8952	(12.743)	0	0	0
2022/07/21	2030	04/08/2022	9.55	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2022/07/21	2030	04/08/2022	9.55	Put	Bond Future	6,706.2900	6.7063	5,845.3700	5.8454	(12.838)	0	0	0
2022/07/21	2030	03/11/2022	10.10	Call	Bond Future	265.8700	0.2659	395.2600	0.3953	48.667	0	0	0
2022/07/21	2030	03/11/2022	10.10	Put	Bond Future	5,176.5200	5.1765	4,433.1800	4.4332	(14.360)	0	0	0
2022/07/21	2030	03/11/2022	10.20	Put	Bond Future	4,762.1400	4.7621	4,039.9700	4.0400	(15.165)	0	0	0
2022/07/21	2030	03/11/2022	9.70	Call	Bond Future	121.5400	0.1215	188.2600	0.1883	54.896	0	0	500
2022/07/21	2030	03/11/2022	9.70	Put	Bond Future	6,937.2900	6.9373	6,131.2800	6.1313	(11.619)	0	0	0
2022/07/21	2030	03/11/2022			Bond Future	11.1830	86.6464	10.9848	87.5191	(1.773)	0.0000	0.0000	34,764
2022/07/21	2030	03/11/2022	10.20	Call	Bond Future	319.8700	0.3199	470.4300	0.4704	47.069	0	0	500
2022/07/21	2030	03/11/2022	11.57	Call	Bond Future	2,727.8800	2.7279	3,323.9600	3.3240	21.851	0	0	0
2022/07/21	2030	03/11/2022	11.57	Put	Bond Future	1,056.9200	1.0569	780.2700	0.7803	(26.175)	0	0	500
2022/07/21	2030	03/11/2022	10.08	Call	Bond Future	256.1000	0.2561	381.5400	0.3815	48.981	0	0	0
2022/07/21	2030	03/11/2022	10.08	Put	Bond Future	5,260.8000	5.2608	4,513.5100	4.5135	(14.205)	0	0	0
2022/07/21	2030	03/11/2022	10.09	Call	Bond Future	260.9500	0.2609	388.3500	0.3884	48.822	0	0	0
2022/07/21	2030	03/11/2022	10.09	Put	Bond Future	5,218.6100	5.2186	4,473.2800	4.4733	(14.282)	0	0	0
2022/07/21	2030	02/02/2023	11.16	Put	Bond Future	2,729.7800	2.7298	2,262.6200	2.2626	(17.113)	0	0	388
2022/07/21	2030	02/02/2023	11.35	Call	Bond Future	2,215.2400	2.2152	2,686.0100	2.6860	21.251	0	0	5,000
2022/07/21	2030	02/02/2023	11.35	Put	Bond Future	2,319.6900	2.3197	1,903.2300	1.9032	(17.953)	0	0	0
2022/07/21	2030	02/02/2023	9.99	Call	Bond Future	395.2500	0.3952	538.0100	0.5380	36.119	0	0	0
2022/07/21	2030	02/02/2023	10.00	Call	Bond Future	401.3600	0.4014	545.8400	0.5458	35.998	0	0	0
2022/07/21	2030	02/02/2023	10.01	Put	Bond Future	6,444.8000	6.4448	5,703.7900	5.7038	(11.498)	0	0	0
2022/07/21	2030	02/02/2023	9.80	Call	Bond Future	292.6000	0.2926	405.0700	0.4051	38.438	0	0	0
2022/07/21	2030	02/02/2023	9.94	Put	Bond Future	6,727.3300	6.7273	5,974.4300	5.9744	(11.192)	0	0	102
2022/07/21	2030	02/02/2023	9.20	Call	Bond Future	100.3900	0.1004	146.9600	0.1470	46.389	0	0	0
2022/07/21	2030	02/02/2023	9.20	Put	Bond Future	9,981.7800	9.9818	9,141.1200	9.1411	(8.422)	0	0	0
2022/07/21	2030	02/02/2023	9.66	Call	Bond Future	231.7700	0.2318	324.9800	0.3250	40.217	0	0	0
2022/07/21	2030	02/02/2023	9.66	Put	Bond Future	7,905.2500	7.9052	7,111.2300	7.1112	(10.044)	0	0	102
2022/07/21	2030	02/02/2023	8.81	Put	Bond Future	11,851.1200	11.8511	10,987.4000	10.9874	(7.288)	0	0	0
2022/07/21	2030	02/02/2023	9.04	Call	Bond Future	73.0900	0.0731	108.6500	0.1087	48.652	0	0	0
2022/07/21	2030	02/02/2023	9.04	Put	Bond Future	10,738.1100	10.7381	9,886.4400	9.8864	(7.931)	0	0	0
2022/07/21	2030	02/02/2023	9.08	Put	Bond Future	10,547.5700	10.5476	9,698.4300	9.6984	(8.051)	0	0	0
2022/07/21	2030	02/02/2023			Bond Future	11.3747	84.1880	11.1664	85.0753	(1.831)	0.0000	0.0000	5,200
2022/07/21	2030	02/02/2023	11.55	Call	Bond Future	2,686.2400	2.6862	3,207.8700	3.2079	19.419	0	0	5,000

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2022/07/21	2030	02/02/2023	11.55	Put	Bond Future	1,948.2900	1.9483	1,582.6900	1.5827	(18.765)	0	0	0
2022/07/21	2030	02/02/2023	11.12	Call	Bond Future	1,737.3100	1.7373	2,146.5400	2.1465	23.555	0	0	0
2022/07/21	2030	02/02/2023	11.12	Put	Bond Future	2,823.9900	2.8240	2,345.9900	2.3460	(16.926)	0	0	0
2022/07/21	2030	02/02/2023	11.16	Call	Bond Future	1,814.9700	1.8150	2,235.0400	2.2350	23.145	0	0	0
2022/07/21	2030	02/02/2023	9.99	Put	Bond Future	6,525.0000	6.5250	5,780.5300	5.7805	(11.410)	0	0	0
2022/07/21	2030	02/02/2023	10.00	Put	Bond Future	6,484.8500	6.4849	5,742.1000	5.7421	(11.454)	0	0	0
2022/07/21	2030	02/02/2023	10.01	Call	Bond Future	407.5500	0.4076	553.7700	0.5538	35.878	0	0	0
2022/07/21	2030	02/02/2023	9.80	Put	Bond Future	7,307.1200	7.3071	6,532.3600	6.5324	(10.603)	0	0	0
2022/07/21	2030	02/02/2023	9.83	Call	Bond Future	307.1900	0.3072	424.1300	0.4241	38.068	0	0	388
2022/07/21	2030	02/02/2023	9.83	Put	Bond Future	7,181.2800	7.1813	6,410.9900	6.4110	(10.726)	0	0	0
2022/07/21	2030	02/02/2023	9.94	Call	Bond Future	365.8000	0.3658	500.1300	0.5001	36.722	0	0	0
2022/07/21	2030	02/02/2023	9.79	Call	Bond Future	287.8600	0.2879	398.8800	0.3989	38.567	0	0	0
2022/07/21	2030	02/02/2023	9.79	Put	Bond Future	7,349.2500	7.3492	6,573.0400	6.5730	(10.562)	0	0	0
2022/07/21	2030	02/02/2023	8.81	Call	Bond Future	45.1800	0.0452	68.6900	0.0687	52.036	0	0	102
2022/07/21	2030	02/02/2023	9.08	Call	Bond Future	79.2300	0.0792	117.3200	0.1173	48.075	0	0	388
2022/07/21	2030	04/05/2023	11.34	Call	Bond Future	2,199.9500	2.2000	2,634.8000	2.6348	19.766	0	0	0
2022/07/21	2030	04/05/2023	11.34	Put	Bond Future	3,130.6100	3.1306	2,662.1800	2.6622	(14.963)	0	0	150
2022/07/21	2030	04/05/2023	10.42	Call	Bond Future	898.1300	0.8981	1,134.6900	1.1347	26.339	0	0	479
2022/07/21	2030	04/05/2023	10.42	Put	Bond Future	5,763.1200	5.7631	5,096.4000	5.0964	(11.569)	0	0	0
2022/07/21	2030	04/05/2023	10.52	Call	Bond Future	991.4800	0.9915	1,246.6600	1.2467	25.737	0	0	0
2022/07/21	2030	04/05/2023	10.52	Put	Bond Future	5,417.7700	5.4178	4,769.6700	4.7697	(11.962)	0	0	0
2022/07/21	2030	04/05/2023	10.53	Call	Bond Future	1,001.2500	1.0013	1,258.3400	1.2583	25.677	0	0	0
2022/07/21	2030	04/05/2023	10.53	Put	Bond Future	5,383.8200	5.3838	4,737.6300	4.7376	(12.002)	0	0	0
2022/07/21	2030	04/05/2023	9.67	Call	Bond Future	397.6200	0.3976	521.0700	0.5211	31.047	0	0	479
2022/07/21	2030	04/05/2023	9.67	Put	Bond Future	8,642.1600	8.6422	7,862.3300	7.8623	(9.024)	0	0	0
2022/07/21	2030	04/05/2023	9.78	Call	Bond Future	455.0400	0.4550	592.6000	0.5926	30.230	0	0	388
2022/07/21	2030	04/05/2023	9.78	Put	Bond Future	8,193.8800	8.1939	7,428.1600	7.4282	(9.345)	0	0	0
2022/07/21	2030	04/05/2023	10.00	Call	Bond Future	580.2100	0.5802	747.8000	0.7478	28.884	0	0	1,080
2022/07/21	2030	04/05/2023	10.00	Put	Bond Future	7,318.0900	7.3181	6,582.4000	6.5824	(10.053)	0	0	0
2022/07/21	2030	04/05/2023	9.03	Call	Bond Future	164.5300	0.1645	224.3900	0.2244	36.382	0	0	388
2022/07/21	2030	04/05/2023	9.03	Put	Bond Future	11,422.0600	11.4221	10,578.6400	10.5786	(7.384)	0	0	0
2022/07/21	2030	04/05/2023	9.58	Put	Bond Future	9,015.0100	9.0150	8,224.2000	8.2242	(8.772)	0	0	0
2022/07/21	2030	04/05/2023			Bond Future	11.5656	85.7754	11.3466	86.6787	(1.893)	0.0000	0.0000	0
2022/07/21	2030	04/05/2023	12.57	Call	Bond Future	5,304.8700	5.3049	5,972.9000	5.9729	12.593	0	0	0
2022/07/21	2030	04/05/2023	12.57	Put	Bond Future	1,315.4000	1.3154	1,080.1500	1.0802	(17.884)	0	0	350
2022/07/21	2030	04/05/2023	11.62	Call	Bond Future	2,794.4400	2.7944	3,291.4100	3.2914	17.784	0	0	0
2022/07/21	2030	04/05/2023	11.62	Put	Bond Future	2,571.8300	2.5718	2,165.5200	2.1655	(15.798)	0	0	388
2022/07/21	2030	04/05/2023	12.04	Call	Bond Future	3,826.1000	3.8261	4,407.4200	4.4074	15.194	0	0	0
2022/07/21	2030	04/05/2023	12.04	Put	Bond Future	1,910.7700	1.9108	1,588.8100	1.5888	(16.850)	0	0	1,080
2022/07/21	2030	04/05/2023	12.50	Call	Bond Future	5,100.8900	5.1009	5,758.7700	5.7588	12.897	0	0	0
2022/07/21	2030	04/05/2023	12.50	Put	Bond Future	1,381.4800	1.3815	1,136.0800	1.1361	(17.764)	0	0	479
2022/07/21	2030	04/05/2023	10.54	Call	Bond Future	1,011.0900	1.0111	1,270.1000	1.2701	25.617	0	0	0
2022/07/21	2030	04/05/2023	10.54	Put	Bond Future	5,349.9700	5.3500	4,705.7000	4.7057	(12.042)	0	0	0
2022/07/21	2030	04/05/2023	10.65	Call	Bond Future	1,124.1700	1.1242	1,404.7500	1.4047	24.959	0	0	350
2022/07/21	2030	04/05/2023	10.65	Put	Bond Future	4,984.2500	4.9843	4,361.5500	4.3615	(12.493)	0	0	0
2022/07/21	2030	04/05/2023	9.58	Call	Bond Future	354.0900	0.3541	466.5600	0.4666	31.763	0	0	150
2022/07/21	2030	03/08/2023	12.89	Call	Bond Future	5,803.4500	5.8035	6,482.6700	6.4827	11.704	0	0	0
2022/07/21	2030	03/08/2023	12.89	Put	Bond Future	1,471.8200	1.4718	1,230.4800	1.2305	(16.397)	0	0	350

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2022/07/21	2030	03/08/2023	11.34	Call	Bond Future	2,104.7700	2.1048	2,515.0100	2.5150	19.491	0	0	0
2022/07/21	2030	03/08/2023	11.34	Put	Bond Future	3,782.3500	3.7824	3,272.0300	3.2720	(13.492)	0	0	0
2022/07/21	2030	03/08/2023	11.35	Call	Bond Future	2,122.3600	2.1224	2,534.6800	2.5347	19.427	0	0	0
2022/07/21	2030	03/08/2023	11.36	Put	Bond Future	3,736.4500	3.7364	3,230.2900	3.2303	(13.547)	0	0	0
2022/07/21	2030	03/08/2023	10.40	Call	Bond Future	922.4200	0.9224	1,153.1000	1.1531	25.008	0	0	1,012
2022/07/21	2030	03/08/2023	10.65	Call	Bond Future	1,158.1600	1.1582	1,431.8100	1.4318	23.628	0	0	350
2022/07/21	2030	03/08/2023	10.65	Put	Bond Future	5,696.8100	5.6968	5,049.9000	5.0499	(11.356)	0	0	0
2022/07/21	2030	03/08/2023			Bond Future	11.7584	83.4531	11.5275	84.3737	(1.964)	0.0000	0.0000	0
2022/07/21	2030	03/08/2023	12.59	Call	Bond Future	4,973.7800	4.9738	5,612.2900	5.6123	12.838	0	0	0
2022/07/21	2030	03/08/2023	12.59	Put	Bond Future	1,762.0300	1.7620	1,479.9800	1.4800	(16.007)	0	0	1,012
2022/07/21	2030	03/08/2023	11.35	Put	Bond Future	3,759.3500	3.7594	3,251.1100	3.2511	(13.519)	0	0	0
2022/07/21	2030	03/08/2023	11.36	Call	Bond Future	2,140.0300	2.1400	2,554.4300	2.5544	19.364	0	0	0
2022/07/21	2030	03/08/2023	10.40	Put	Bond Future	6,527.5900	6.5276	5,837.7100	5.8377	(10.569)	0	0	0
2022/07/21	2032	04/08/2022	8.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/21	2032	04/08/2022	8.97	Put	Bond Future	13,570.9500	13.5710	12,586.3800	12.5864	(7.255)	0	0	0
2022/07/21	2032	04/08/2022	9.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/21	2032	04/08/2022	9.40	Put	Bond Future	10,964.5700	10.9646	9,980.0000	9.9800	(8.980)	0	0	0
2022/07/21	2032	04/08/2022	9.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/21	2032	04/08/2022	9.72	Put	Bond Future	9,085.5000	9.0855	8,100.9300	8.1009	(10.837)	0	0	0
2022/07/21	2032	04/08/2022	10.21	Put	Bond Future	6,304.4800	6.3045	5,319.9600	5.3200	(15.616)	0	0	0
2022/07/21	2032	04/08/2022	10.22	Call	Bond Future	0.0100	0.0000	0.0700	0.0001	600.000	0	0	0
2022/07/21	2032	04/08/2022	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2022/07/21	2032	04/08/2022	10.20	Put	Bond Future	6,360.1000	6.3601	5,375.5800	5.3756	(15.480)	0	0	0
2022/07/21	2032	04/08/2022			Bond Future	11.4013	84.8046	11.2073	85.7892	(1.701)	0.0000	0.0000	83,517
2022/07/21	2032	04/08/2022	11.89	Call	Bond Future	2,494.7300	2.4947	3,416.5200	3.4165	36.949	0	0	0
2022/07/21	2032	04/08/2022	11.89	Put	Bond Future	82.9900	0.0830	20.2100	0.0202	(75.648)	0	0	0
2022/07/21	2032	04/08/2022	10.70	Call	Bond Future	2.4300	0.0024	14.7100	0.0147	505.350	0	0	0
2022/07/21	2032	04/08/2022	10.70	Put	Bond Future	3,637.7300	3.6377	2,665.4400	2.6654	(26.728)	0	0	7,500
2022/07/21	2032	04/08/2022	11.00	Call	Bond Future	65.2100	0.0652	208.4900	0.2085	219.721	0	0	0
2022/07/21	2032	04/08/2022	11.00	Put	Bond Future	2,119.3500	2.1194	1,278.0600	1.2781	(39.696)	0	0	7,500
2022/07/21	2032	04/08/2022	11.60	Call	Bond Future	1,305.1800	1.3052	2,080.8300	2.0808	59.429	0	0	0
2022/07/21	2032	04/08/2022	11.60	Put	Bond Future	312.6900	0.3127	103.7700	0.1038	(66.814)	0	0	800
2022/07/21	2032	04/08/2022	10.21	Call	Bond Future	0.0100	0.0000	0.0600	0.0001	500.000	0	0	0
2022/07/21	2032	04/08/2022	10.22	Put	Bond Future	6,248.9100	6.2489	5,264.4000	5.2644	(15.755)	0	0	0
2022/07/21	2032	04/08/2022	10.50	Call	Bond Future	0.0800	0.0001	0.8400	0.0008	950.000	0	0	900
2022/07/21	2032	04/08/2022	10.50	Put	Bond Future	4,711.6600	4.7117	3,727.8500	3.7279	(20.880)	0	0	0
2022/07/21	2032	04/08/2022	9.80	Put	Bond Future	8,623.6000	8.6236	7,639.0300	7.6390	(11.417)	0	0	0
2022/07/21	2032	04/08/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	0
2022/07/21	2032	04/08/2022	10.10	Put	Bond Future	6,918.8700	6.9189	5,934.3200	5.9343	(14.230)	0	0	0
2022/07/21	2032	04/08/2022	10.20	Call	Bond Future	0.0100	0.0000	0.0600	0.0001	500.000	0	0	0
2022/07/21	2032	03/11/2022	10.56	Put	Bond Future	5,655.2900	5.6553	4,803.3500	4.8033	(15.064)	0	0	180
2022/07/21	2032	03/11/2022	10.16	Call	Bond Future	107.1000	0.1071	174.8400	0.1748	63.249	0	0	0
2022/07/21	2032	03/11/2022	10.16	Put	Bond Future	7,653.3500	7.6534	6,722.8800	6.7229	(12.158)	0	0	180
2022/07/21	2032	03/11/2022	9.46	Put	Bond Future	11,527.2500	11.5272	10,540.6700	10.5407	(8.559)	0	0	0
2022/07/21	2032	03/11/2022	9.92	Call	Bond Future	56.6600	0.0567	96.2100	0.0962	69.802	0	0	750
2022/07/21	2032	03/11/2022	9.92	Put	Bond Future	8,937.3800	8.9374	7,978.7200	7.9787	(10.726)	0	0	0
2022/07/21	2032	03/11/2022	10.11	Put	Bond Future	7,916.3200	7.9163	6,978.9600	6.9790	(11.841)	0	0	454

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/21	2032	03/11/2022	9.31	Put	Bond Future	12,402.0100		12.4020	11,411.1600	11.4112	(7.989)	0	0	0
2022/07/21	2032	03/11/2022	9.36	Call	Bond Future		9.8200	0.0098	18.4200	0.0184	87.576	0	0	454
2022/07/21	2032	03/11/2022	9.36	Put	Bond Future	12,108.9200		12.1089	11,119.3100	11.1193	(8.173)	0	0	0
2022/07/21	2032	03/11/2022			Bond Future	11.6137		81.9322	11.4112	82.9304	(1.743)	0.0000	0.0000	93,709
2022/07/21	2032	03/11/2022	11.55	Call	Bond Future	1,761.4500		1.7615	2,278.5400	2.2785	29.356	0	0	0
2022/07/21	2032	03/11/2022	11.55	Put	Bond Future	2,073.6200		2.0736	1,592.5000	1.5925	(23.202)	0	0	500
2022/07/21	2032	03/11/2022	12.30	Call	Bond Future	4,083.4000		4.0834	4,851.6900	4.8517	18.815	0	0	0
2022/07/21	2032	03/11/2022	12.30	Put	Bond Future	818.2700		0.8183	588.3500	0.5884	(28.098)	0	0	750
2022/07/21	2032	03/11/2022	10.56	Call	Bond Future	275.5700		0.2756	421.8400	0.4218	53.079	0	0	0
2022/07/21	2032	03/11/2022	10.66	Call	Bond Future	341.4000		0.3414	514.4600	0.5145	50.691	0	0	0
2022/07/21	2032	03/11/2022	10.66	Put	Bond Future	5,190.4800		5.1905	4,365.3300	4.3653	(15.897)	0	0	0
2022/07/21	2032	03/11/2022	10.67	Call	Bond Future	348.7000		0.3487	524.6100	0.5246	50.447	0	0	750
2022/07/21	2032	03/11/2022	10.67	Put	Bond Future	5,144.9600		5.1450	4,322.6600	4.3227	(15.983)	0	0	0
2022/07/21	2032	03/11/2022	10.21	Call	Bond Future	121.5100		0.1215	196.7500	0.1968	61.921	0	0	500
2022/07/21	2032	03/11/2022	10.21	Put	Bond Future	7,393.0400		7.3930	6,470.0700	6.4701	(12.484)	0	0	0
2022/07/21	2032	03/11/2022	10.49	Call	Bond Future	235.9800		0.2360	365.2700	0.3653	54.789	0	0	0
2022/07/21	2032	03/11/2022	10.49	Put	Bond Future	5,989.7300		5.9897	5,120.8100	5.1208	(14.507)	0	0	454
2022/07/21	2032	03/11/2022	9.46	Call	Bond Future	13.8300		0.0138	25.4600	0.0255	84.093	0	0	500
2022/07/21	2032	03/11/2022	10.11	Call	Bond Future	94.2300		0.0942	155.0800	0.1551	64.576	0	0	0
2022/07/21	2032	03/11/2022	9.31	Call	Bond Future	8.2400		0.0082	15.6000	0.0156	89.320	0	0	180
2022/07/21	2032	02/02/2023	11.69	Call	Bond Future	2,336.3700		2.3364	2,852.6300	2.8526	22.097	0	0	0
2022/07/21	2032	02/02/2023	11.69	Put	Bond Future	2,847.7900		2.8478	2,349.1200	2.3491	(17.511)	0	0	0
2022/07/21	2032	02/02/2023	10.40	Call	Bond Future	4,540.0200		0.4540	618.6700	0.6187	36.265	0	0	0
2022/07/21	2032	02/02/2023	10.40	Put	Bond Future	7,489.0200		7.4890	6,638.7400	6.6387	(11.354)	0	0	0
2022/07/21	2032	02/02/2023	10.50	Call	Bond Future	525.0400		0.5250	709.7100	0.7097	35.173	0	0	0
2022/07/21	2032	02/02/2023	10.50	Put	Bond Future	7,029.9600		7.0300	6,199.7000	6.1997	(11.810)	0	0	454
2022/07/21	2032	02/02/2023	10.67	Call	Bond Future	665.8100		0.6658	887.9100	0.8879	33.358	0	0	750
2022/07/21	2032	02/02/2023	10.67	Put	Bond Future	6,279.3000		6.2793	5,486.4700	5.4865	(12.626)	0	0	0
2022/07/21	2032	02/02/2023	10.22	Call	Bond Future	345.8900		0.3459	478.2500	0.4783	38.267	0	0	500
2022/07/21	2032	02/02/2023	10.22	Put	Bond Future	8,345.8000		8.3458	7,463.2300	7.4632	(10.575)	0	0	0
2022/07/21	2032	02/02/2023	9.47	Call	Bond Future	91.1400		0.0911	134.8200	0.1348	47.926	0	0	500
2022/07/21	2032	02/02/2023	9.47	Put	Bond Future	12,265.4400		12.2654	11,294.1900	11.2942	(7.919)	0	0	0
2022/07/21	2032	02/02/2023	9.92	Call	Bond Future	211.8600		0.2119	300.4700	0.3005	41.825	0	0	750
2022/07/21	2032	02/02/2023	9.92	Put	Bond Future	9,851.3000		9.8513	8,924.9800	8.9250	(9.403)	0	0	0
2022/07/21	2032	02/02/2023			Bond Future	11.7969		83.3984	11.5856	84.4133	(1.792)	0.0000	0.0000	18
2022/07/21	2032	02/02/2023	11.84	Call	Bond Future	2,714.3900		2.7144	3,274.8000	3.2748	20.646	0	0	0
2022/07/21	2032	02/02/2023	11.84	Put	Bond Future	2,509.7500		2.5097	2,055.2300	2.0552	(18.110)	0	0	500
2022/07/21	2032	02/02/2023	12.75	Call	Bond Future	5,515.1100		5.5151	6,289.9300	6.2899	14.049	0	0	0
2022/07/21	2032	02/02/2023	12.75	Put	Bond Future	1,143.3200		1.1433	903.2100	0.9032	(21.001)	0	0	750
2022/07/21	2032	02/02/2023	10.38	Call	Bond Future	440.7400		0.4407	601.5500	0.6016	36.486	0	0	0
2022/07/21	2032	02/02/2023	10.38	Put	Bond Future	7,582.2600		7.5823	6,728.1400	6.7281	(11.265)	0	0	0
2022/07/21	2032	02/02/2023	10.39	Call	Bond Future	447.4100		0.4474	610.1400	0.6101	36.372	0	0	0
2022/07/21	2032	02/02/2023	10.39	Put	Bond Future	7,535.6500		7.5357	6,683.4500	6.6835	(11.309)	0	0	0
2022/07/21	2032	02/02/2023	10.16	Call	Bond Future	314.9100		0.3149	437.5600	0.4376	38.948	0	0	0
2022/07/21	2032	02/02/2023	10.16	Put	Bond Future	8,639.5700		8.6396	7,747.2900	7.7473	(10.328)	0	0	454
2022/07/21	2032	02/02/2023	9.31	Call	Bond Future	65.7300		0.0657	98.7400	0.0987	50.221	0	0	454
2022/07/21	2032	02/02/2023	9.31	Put	Bond Future	13,163.7800		13.1638	12,181.8600	12.1819	(7.459)	0	0	0
2022/07/21	2032	04/05/2023	10.89	Call	Bond Future	1,130.9600		1.1310	1,421.2800	1.4213	25.670	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
2022/07/21	2032	04/05/2023	10.89	Put	Bond Future	6,379.3900	6.3794	5,636.3200	5.6363	(11.648)	0	0	0
2022/07/21	2032	04/05/2023	11.37	Call	Bond Future	1,807.8200	1.8078	2,212.3100	2.2123	22.374	0	0	400
2022/07/21	2032	04/05/2023	13.43	Call	Bond Future	7,509.0000	7.5090	8,336.8300	8.3368	11.025	0	0	0
2022/07/21	2032	04/05/2023	13.43	Put	Bond Future	1,124.2200	1.1242	918.6600	0.9187	(18.285)	0	0	400
2022/07/21	2032	04/05/2023			Bond Future	11.9748	80.8110	11.7538	81.8443	(1.845)	0.0000	0.0000	0
2022/07/21	2032	04/05/2023	11.37	Put	Bond Future	4,679.2500	4.6793	4,050.3500	4.0504	(13.440)	0	0	0
2022/07/21	2032	04/05/2023	10.62	Call	Bond Future	852.6500	0.8527	1,087.0800	1.0871	27.494	0	0	400
2022/07/21	2032	04/05/2023	10.62	Put	Bond Future	7,477.7900	7.4778	6,678.8300	6.6788	(10.684)	0	0	0
2022/07/21	2032	04/05/2023	10.87	Call	Bond Future	1,108.3100	1.1083	1,394.2800	1.3943	25.802	0	0	0
2022/07/21	2032	04/05/2023	10.87	Put	Bond Future	6,457.7200	6.4577	5,710.3000	5.7103	(11.574)	0	0	0
2022/07/21	2032	04/05/2023	10.88	Call	Bond Future	1,119.7100	1.1197	1,407.8600	1.4079	25.734	0	0	0
2022/07/21	2032	04/05/2023	10.88	Put	Bond Future	6,418.6100	6.4186	5,673.3700	5.6734	(11.611)	0	0	0
2022/07/21	2032	03/08/2023	11.90	Call	Bond Future	2,871.2700	2.8713	3,385.6300	3.3856	17.914	0	0	5,000
2022/07/21	2032	03/08/2023	11.90	Put	Bond Future	3,995.9900	3.9960	3,457.1400	3.4571	(13.485)	0	0	0
2022/07/21	2032	03/08/2023	11.77	Call	Bond Future	2,591.2900	2.5913	3,075.6900	3.0757	18.693	0	0	0
2022/07/21	2032	03/08/2023	11.77	Put	Bond Future	4,317.5500	4.3175	3,748.7400	3.7487	(13.174)	0	0	0
2022/07/21	2032	03/08/2023			Bond Future	12.1465	82.4004	11.9155	83.4536	(1.902)	0.0000	0.0000	2,600
2022/07/21	2032	03/08/2023	11.75	Call	Bond Future	2,549.6700	2.5497	3,029.4200	3.0294	18.816	0	0	0
2022/07/21	2032	03/08/2023	11.75	Put	Bond Future	4,369.0000	4.3690	3,795.5400	3.7955	(13.126)	0	0	0
2022/07/21	2032	03/08/2023	11.76	Call	Bond Future	2,570.4400	2.5704	3,052.5100	3.0525	18.754	0	0	0
2022/07/21	2032	03/08/2023	11.76	Put	Bond Future	4,343.2200	4.3432	3,772.0800	3.7721	(13.150)	0	0	0
2022/07/21	2033	04/08/2022			Bond Future	113.2836	113.2836	114.0361	114.0361	0.664	0.0000	0.0000	3,796
2022/07/21	2033	03/11/2022			Bond Future	113.6868	113.6868	114.4493	114.4493	0.671	0.0000	0.0000	420
2022/07/21	2033	02/02/2023			Bond Future	115.7442	115.7442	116.5191	116.5191	0.669	0.0000	0.0000	5,877
2022/07/21	2033	04/05/2023			Bond Future	116.5655	116.5655	117.3540	117.3540	0.676	0.0000	0.0000	0
2022/07/21	2033	03/08/2023			Bond Future	118.8766	118.8766	119.6802	119.6802	0.676	0.0000	0.0000	0
2022/07/21	2037	04/08/2022	10.89	Call	Bond Future	0.5800	0.0006	6.9700	0.0070	1101.724	0	0	0
2022/07/21	2037	04/08/2022	10.89	Put	Bond Future	5,576.6500	5.5766	4,068.4600	4.0685	(27.045)	0	0	0
2022/07/21	2037	04/08/2022	10.90	Call	Bond Future	0.6400	0.0006	7.5700	0.0076	1082.813	0	0	0
2022/07/21	2037	04/08/2022	11.95	Call	Bond Future	1,167.6600	1.1677	2,322.2300	2.3222	98.879	0	0	0
2022/07/21	2037	04/08/2022	11.95	Put	Bond Future	471.2900	0.4713	111.2800	0.1113	(76.388)	0	0	1,050
2022/07/21	2037	04/08/2022	10.91	Put	Bond Future	5,451.4600	5.4515	3,944.3900	3.9444	(27.645)	0	0	0
2022/07/21	2037	04/08/2022			Bond Future	11.8260	77.4325	11.5620	78.9471	(2.232)	0.0000	0.0000	124,394
2022/07/21	2037	04/08/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	50
2022/07/21	2037	04/08/2022	10.10	Put	Bond Future	10,757.6200	10.7576	9,243.0400	9.2430	(14.079)	0	0	0
2022/07/21	2037	04/08/2022	10.90	Put	Bond Future	5,514.0200	5.5140	4,006.3700	4.0064	(27.342)	0	0	50
2022/07/21	2037	04/08/2022	10.91	Call	Bond Future	0.7000	0.0007	8.2100	0.0082	1072.857	0	0	0
2022/07/21	2037	04/08/2022	11.21	Call	Bond Future	15.2500	0.0152	100.7400	0.1007	560.590	0	0	1,050
2022/07/21	2037	04/08/2022	11.21	Put	Bond Future	3,619.5400	3.6195	2,190.4500	2.1904	(39.483)	0	0	0
2022/07/21	2037	04/08/2022	11.42	Call	Bond Future	86.0300	0.0860	371.0300	0.3710	331.280	0	0	0
2022/07/21	2037	04/08/2022	11.42	Put	Bond Future	2,433.9400	2.4339	1,204.3600	1.2044	(50.518)	0	0	50
2022/07/21	2037	03/11/2022	11.32	Call	Bond Future	655.3800	0.6554	1,076.7300	1.0767	64.291	0	0	0
2022/07/21	2037	03/11/2022	11.30	Put	Bond Future	4,715.2200	4.7152	3,588.1900	3.5882	(23.902)	0	0	0
2022/07/21	2037	03/11/2022	11.31	Call	Bond Future	641.3400	0.6413	1,056.6300	1.0566	64.753	0	0	0
2022/07/21	2037	03/11/2022	11.31	Put	Bond Future	4,669.3200	4.6693	3,548.2900	3.5483	(24.008)	0	0	0
2022/07/21	2037	03/11/2022			Bond Future	12.0123	78.6005	11.7381	80.1368	(2.283)	0.0000	0.0000	11,076

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
2022/07/21	2037	03/11/2022	11.32	Put	Bond Future	4,623.8200	4.6238	3,508.8500	3.5088	(24.114)	0	0	0
2022/07/21	2037	03/11/2022	11.30	Call	Bond Future	627.6300	0.6276	1,036.9200	1.0369	65.212	0	0	0
2022/07/21	2037	02/02/2023	11.03	Call	Bond Future	721.8400	0.7218	1,071.5300	1.0715	48.444	0	0	0
2022/07/21	2037	02/02/2023	11.03	Put	Bond Future	7,309.0100	7.3090	6,095.9800	6.0960	(16.596)	0	0	0
2022/07/21	2037	02/02/2023	11.04	Call	Bond Future	732.3100	0.7323	1,085.7800	1.0858	48.268	0	0	0
2022/07/21	2037	02/02/2023	11.04	Put	Bond Future	7,258.4400	7.2584	6,049.1900	6.0492	(16.660)	0	0	0
2022/07/21	2037	02/02/2023			Bond Future	12.1769	75.7482	11.8917	77.3110	(2.342)	0.0000	0.0000	63,547
2022/07/21	2037	02/02/2023	11.05	Call	Bond Future	742.9000	0.7429	1,100.1600	1.1002	48.090	0	0	0
2022/07/21	2037	02/02/2023	11.05	Put	Bond Future	7,208.0600	7.2081	6,002.6000	6.0026	(16.724)	0	0	0
2022/07/21	2037	04/05/2023	13.73	Put	Bond Future	1,416.8600	1.4169	1,092.0600	1.0921	(22.924)	0	0	400
2022/07/21	2037	04/05/2023	11.31	Call	Bond Future	1,386.1900	1.3862	1,872.9700	1.8730	35.116	0	0	0
2022/07/21	2037	04/05/2023	11.31	Put	Bond Future	7,121.7400	7.1217	6,016.8900	6.0169	(15.514)	0	0	0
2022/07/21	2037	04/05/2023	11.03	Put	Bond Future	8,439.8100	8.4398	7,239.6800	7.2397	(14.220)	0	0	0
2022/07/21	2037	04/05/2023	11.30	Call	Bond Future	1,372.0100	1.3720	1,855.2200	1.8552	35.219	0	0	0
2022/07/21	2037	04/05/2023	11.30	Put	Bond Future	7,166.5200	7.1665	6,058.1000	6.0581	(15.467)	0	0	0
2022/07/21	2037	04/05/2023			Bond Future	12.3374	77.1773	12.0409	78.7689	(2.403)	0.0000	0.0000	0
2022/07/21	2037	04/05/2023	13.73	Call	Bond Future	8,267.3700	8.2674	9,534.2000	9.5342	15.323	0	0	0
2022/07/21	2037	04/05/2023	11.32	Call	Bond Future	1,400.2400	1.4002	1,890.5700	1.8906	35.018	0	0	0
2022/07/21	2037	04/05/2023	11.32	Put	Bond Future	7,076.8900	7.0769	5,975.5900	5.9756	(15.562)	0	0	0
2022/07/21	2037	04/05/2023	11.78	Call	Bond Future	2,225.4500	2.2254	2,892.3900	2.8924	29.969	0	0	400
2022/07/21	2037	04/05/2023	11.78	Put	Bond Future	5,259.5300	5.2595	4,334.8400	4.3348	(17.581)	0	0	0
2022/07/21	2037	04/05/2023	11.03	Call	Bond Future	1,029.2000	1.0292	1,420.7000	1.4207	38.039	0	0	400
2022/07/21	2037	03/08/2023	12.12	Call	Bond Future	3,002.9500	3.0030	3,773.8300	3.7738	25.671	0	0	0
2022/07/21	2037	03/08/2023	12.12	Put	Bond Future	4,993.6100	4.9936	4,142.0700	4.1421	(17.053)	0	0	0
2022/07/21	2037	03/08/2023	12.13	Call	Bond Future	3,026.0200	3.0260	3,800.4400	3.8004	25.592	0	0	0
2022/07/21	2037	03/08/2023	12.13	Put	Bond Future	4,962.9100	4.9629	4,114.9100	4.1149	(17.087)	0	0	0
2022/07/21	2037	03/08/2023			Bond Future	12.4974	74.4364	12.1887	76.0588	(2.470)	0.0000	0.0000	0
2022/07/21	2037	03/08/2023	12.14	Call	Bond Future	3,049.1800	3.0492	3,827.1400	3.8271	25.514	0	0	0
2022/07/21	2037	03/08/2023	12.14	Put	Bond Future	4,932.3600	4.9324	4,087.9000	4.0879	(17.121)	0	0	0
2022/07/21	2038	04/08/2022			Bond Future	127.3590	127.3590	128.2599	128.2599	0.707	0.0000	0.0000	3,429
2022/07/21	2038	03/11/2022			Bond Future	129.3115	129.3115	130.2242	130.2242	0.706	0.0000	0.0000	2,268
2022/07/21	2038	02/02/2023			Bond Future	129.7417	129.7417	130.6690	130.6690	0.715	0.0000	0.0000	0
2022/07/21	2038	04/05/2023			Bond Future	132.2122	132.2122	133.1564	133.1564	0.714	0.0000	0.0000	0
2022/07/21	2038	03/08/2023			Bond Future	132.8555	132.8555	133.8171	133.8171	0.724	0.0000	0.0000	0
2022/07/21	2040	04/08/2022	9.70	Put	Bond Future	15,207.2400	15.2072	13,424.9400	13.4249	(11.720)	0	0	0
2022/07/21	2040	04/08/2022	11.05	Call	Bond Future	1.5800	0.0016	21.2200	0.0212	1243.038	0	0	0
2022/07/21	2040	04/08/2022	11.05	Put	Bond Future	5,326.4400	5.3264	3,563.7800	3.5638	(33.093)	0	0	0
2022/07/21	2040	04/08/2022	12.24	Put	Bond Future	184.1200	0.1841	25.7500	0.0258	(86.015)	0	0	460
2022/07/21	2040	04/08/2022			Bond Future	11.8847	79.1944	11.5956	80.9766	(2.432)	0.0000	0.0000	95,672
2022/07/21	2040	04/08/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	460
2022/07/21	2040	04/08/2022	10.70	Call	Bond Future	0.0500	0.0001	0.9600	0.0010	1820.000	0	0	460
2022/07/21	2040	04/08/2022	10.70	Put	Bond Future	7,727.3500	7.7274	5,945.9600	5.9460	(23.053)	0	0	0
2022/07/21	2040	04/08/2022	11.03	Call	Bond Future	1.2300	0.0012	17.4300	0.0174	1317.073	0	0	0
2022/07/21	2040	04/08/2022	11.03	Put	Bond Future	5,460.5600	5.4606	3,694.4600	3.6945	(32.343)	0	0	0
2022/07/21	2040	04/08/2022	11.04	Call	Bond Future	1.4000	0.0014	19.2500	0.0193	1275.000	0	0	0
2022/07/21	2040	04/08/2022	11.04	Put	Bond Future	5,393.4500	5.3935	3,629.0000	3.6290	(32.715)	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
2022/07/21	2040	04/08/2022	12.24	Call	Bond Future	2,290.3500	2.2903	3,914.2800	3.9143	70.903	0	0	0
2022/07/21	2040	03/11/2022	12.52	Call	Bond Future	3,964.2200	3.9642	5,274.2400	5.2742	33.046	0	0	0
2022/07/21	2040	03/11/2022	11.41	Put	Bond Future	4,795.8700	4.7959	3,523.1000	3.5231	(26.539)	0	0	0
2022/07/21	2040	03/11/2022	12.00	Call	Bond Future	2,133.3800	2.1334	3,116.3300	3.1163	46.075	0	0	1,160
2022/07/21	2040	03/11/2022	12.00	Put	Bond Future	2,514.8800	2.5149	1,689.7900	1.6898	(32.808)	0	0	0
2022/07/21	2040	03/11/2022	11.39	Call	Bond Future	737.7600	0.7378	1,258.4200	1.2584	70.573	0	0	0
2022/07/21	2040	03/11/2022	11.40	Call	Bond Future	753.6100	0.7536	1,281.5800	1.2816	70.059	0	0	0
2022/07/21	2040	03/11/2022	10.70	Call	Bond Future	145.2100	0.1452	300.5000	0.3005	106.942	0	0	1,078
2022/07/21	2040	03/11/2022	11.20	Call	Bond Future	485.9000	0.4859	877.1300	0.8771	80.517	0	0	1,078
2022/07/21	2040	03/11/2022	11.20	Put	Bond Future	5,874.2600	5.8743	4,457.4500	4.4575	(24.119)	0	0	0
2022/07/21	2040	03/11/2022			Bond Future	12.0643	80.3889	11.7640	82.1969	(2.489)	0.0000	0.0000	19,693
2022/07/21	2040	03/11/2022	12.52	Put	Bond Future	1,342.0200	1.3420	844.0000	0.8440	(37.110)	0	0	1,078
2022/07/21	2040	03/11/2022	11.41	Call	Bond Future	769.5600	0.7696	1,304.8300	1.3048	69.555	0	0	0
2022/07/21	2040	03/11/2022	11.50	Call	Bond Future	923.7600	0.9238	1,526.0300	1.5260	65.198	0	0	1,500
2022/07/21	2040	03/11/2022	11.50	Put	Bond Future	4,377.0000	4.3770	3,171.2300	3.1712	(27.548)	0	0	0
2022/07/21	2040	03/11/2022	11.30	Call	Bond Future	605.7800	0.6058	1,062.3700	1.0624	75.372	0	0	1,160
2022/07/21	2040	03/11/2022	11.30	Put	Bond Future	5,341.1600	5.3412	3,989.7100	3.9897	(25.303)	0	0	0
2022/07/21	2040	03/11/2022	11.39	Put	Bond Future	4,892.2800	4.8923	3,604.9000	3.6049	(26.315)	0	0	0
2022/07/21	2040	03/11/2022	11.40	Put	Bond Future	4,843.9900	4.8440	3,563.9200	3.5639	(26.426)	0	0	0
2022/07/21	2040	03/11/2022	10.70	Put	Bond Future	8,922.3000	8.9223	7,269.5500	7.2696	(18.524)	0	0	0
2022/07/21	2040	03/11/2022	10.80	Call	Bond Future	189.2600	0.1893	380.6500	0.3806	101.125	0	0	1,500
2022/07/21	2040	03/11/2022	10.80	Put	Bond Future	8,271.6800	8.2717	6,655.0300	6.6550	(19.544)	0	0	0
2022/07/21	2040	02/02/2023	12.27	Call	Bond Future	3,403.0500	3.4031	4,458.2200	4.4582	31.007	0	0	0
2022/07/21	2040	02/02/2023	12.27	Put	Bond Future	3,131.4000	3.1314	2,347.2700	2.3473	(25.041)	0	0	388
2022/07/21	2040	02/02/2023	11.12	Call	Bond Future	821.4400	0.8214	1,258.9100	1.2589	53.256	0	0	0
2022/07/21	2040	02/02/2023	11.12	Put	Bond Future	7,643.0200	7.6430	6,241.1900	6.2412	(18.341)	0	0	0
2022/07/21	2040	02/02/2023	12.24	Call	Bond Future	3,308.0900	3.3081	4,348.2100	4.3482	31.442	0	0	0
2022/07/21	2040	02/02/2023	12.24	Put	Bond Future	3,209.2900	3.2093	2,410.1100	2.4101	(24.902)	0	0	0
2022/07/21	2040	02/02/2023	10.93	Call	Bond Future	619.5500	0.6195	974.0000	0.9740	57.211	0	0	0
2022/07/21	2040	02/02/2023	10.96	Call	Bond Future	648.6100	0.6486	1,015.5300	1.0155	56.570	0	0	388
2022/07/21	2040	02/02/2023	10.96	Put	Bond Future	8,537.9500	8.5379	7,065.5700	7.0656	(17.245)	0	0	0
2022/07/21	2040	02/02/2023			Bond Future	12.2229	77.3182	11.9108	79.1575	(2.553)	0.0000	0.0000	62,354
2022/07/21	2040	02/02/2023	11.11	Call	Bond Future	809.7200	0.8097	1,242.6000	1.2426	53.460	0	0	0
2022/07/21	2040	02/02/2023	11.11	Put	Bond Future	7,697.4200	7.6974	6,291.0000	6.2910	(18.271)	0	0	0
2022/07/21	2040	02/02/2023	10.93	Put	Bond Future	8,711.4400	8.7114	7,226.5900	7.2266	(17.045)	0	0	0
2022/07/21	2040	02/02/2023	11.10	Call	Bond Future	798.1300	0.7981	1,226.4300	1.2264	53.663	0	0	0
2022/07/21	2040	02/02/2023	11.10	Put	Bond Future	7,752.0400	7.7520	6,341.0400	6.3410	(18.202)	0	0	0
2022/07/21	2040	02/02/2023	10.18	Call	Bond Future	165.9900	0.1660	290.9400	0.2909	75.276	0	0	0
2022/07/21	2040	02/02/2023	10.18	Put	Bond Future	13,573.5500	13.5736	11,859.2000	11.8592	(12.630)	0	0	0
2022/07/21	2040	02/02/2023	10.21	Call	Bond Future	176.1400	0.1761	307.3200	0.3073	74.475	0	0	388
2022/07/21	2040	02/02/2023	10.21	Put	Bond Future	13,361.4300	13.3614	11,653.3100	11.6533	(12.784)	0	0	0
2022/07/21	2040	04/05/2023	13.45	Put	Bond Future	1,900.2600	1.9003	1,443.2100	1.4432	(24.052)	0	0	486
2022/07/21	2040	04/05/2023	11.43	Call	Bond Future	1,609.8400	1.6098	2,223.8900	2.2239	38.144	0	0	0
2022/07/21	2040	04/05/2023	11.43	Put	Bond Future	7,289.4100	7.2894	6,030.1700	6.0302	(17.275)	0	0	0
2022/07/21	2040	04/05/2023	12.78	Call	Bond Future	5,196.4300	5.1964	6,403.0300	6.4030	23.220	0	0	0
2022/07/21	2040	04/05/2023	12.78	Put	Bond Future	2,966.6800	2.9667	2,299.9900	2.3000	(22.473)	0	0	388
2022/07/21	2040	04/05/2023	10.73	Put	Bond Future	11,049.5700	11.0496	9,520.5000	9.5205	(13.838)	0	0	0
2022/07/21	2040	04/05/2023			Bond Future	12.3771	78.7772	12.0528	80.6505	(2.620)	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
2022/07/21	2040	04/05/2023	13.45	Call	Bond Future	7,614.0500	7.6140	9,030.2900	9.0303	18.600	0	0	0
2022/07/21	2040	04/05/2023	11.48	Call	Bond Future	1,691.7200	1.6917	2,327.5900	2.3276	37.587	0	0	486
2022/07/21	2040	04/05/2023	11.48	Put	Bond Future	7,055.1100	7.0551	5,817.6900	5.8177	(17.539)	0	0	0
2022/07/21	2040	04/05/2023	10.92	Call	Bond Future	925.9200	0.9259	1,335.6800	1.3357	44.254	0	0	388
2022/07/21	2040	04/05/2023	10.92	Put	Bond Future	9,941.9800	9.9420	8,478.4500	8.4785	(14.721)	0	0	0
2022/07/21	2040	04/05/2023	11.41	Call	Bond Future	1,577.8200	1.5778	2,183.2000	2.1832	38.368	0	0	0
2022/07/21	2040	04/05/2023	11.41	Put	Bond Future	7,384.4000	7.3844	6,116.4900	6.1165	(17.170)	0	0	0
2022/07/21	2040	04/05/2023	11.42	Call	Bond Future	1,593.6600	1.5937	2,203.3500	2.2034	38.257	0	0	0
2022/07/21	2040	04/05/2023	11.42	Put	Bond Future	7,336.6900	7.3367	6,073.0900	6.0731	(17.223)	0	0	0
2022/07/21	2040	04/05/2023	10.17	Call	Bond Future	345.4100	0.3454	534.6500	0.5347	54.787	0	0	388
2022/07/21	2040	04/05/2023	10.17	Put	Bond Future	14,661.0400	14.6610	12,976.9900	12.9770	(11.487)	0	0	0
2022/07/21	2040	04/05/2023	10.73	Call	Bond Future	736.7000	0.7367	1,080.9200	1.0809	46.725	0	0	486
2022/07/21	2040	03/08/2023	12.23	Call	Bond Future	3,424.2600	3.4243	4,372.7900	4.3728	27.700	0	0	0
2022/07/21	2040	03/08/2023	12.23	Put	Bond Future	5,121.3100	5.1213	4,160.2300	4.1602	(18.766)	0	0	0
2022/07/21	2040	03/08/2023			Bond Future	12.5305	75.8174	12.1931	77.7270	(2.693)	0.0000	0.0000	0
2022/07/21	2040	03/08/2023	12.21	Call	Bond Future	3,373.1100	3.3731	4,313.3600	4.3134	27.875	0	0	0
2022/07/21	2040	03/08/2023	12.21	Put	Bond Future	5,185.2200	5.1852	4,215.8600	4.2159	(18.695)	0	0	0
2022/07/21	2040	03/08/2023	12.22	Call	Bond Future	3,398.6400	3.3986	4,343.0300	4.3430	27.787	0	0	0
2022/07/21	2040	03/08/2023	12.22	Put	Bond Future	5,153.1900	5.1532	4,187.9700	4.1880	(18.731)	0	0	0
2022/07/21	2044	04/08/2022	11.08	Call	Bond Future	2.5800	0.0026	33.0300	0.0330	1180.233	0	0	0
2022/07/21	2044	04/08/2022	11.08	Put	Bond Future	5,111.5000	5.1115	3,300.5600	3.3006	(35.429)	0	0	0
2022/07/21	2044	04/08/2022	11.09	Call	Bond Future	2.9100	0.0029	36.1800	0.0362	1143.299	0	0	0
2022/07/21	2044	04/08/2022	11.09	Put	Bond Future	5,043.4100	5.0434	3,235.2900	3.2353	(35.851)	0	0	0
2022/07/21	2044	04/08/2022			Bond Future	11.8679	76.1696	11.5739	78.0110	(2.477)	0.0000	0.0000	35,272
2022/07/21	2044	04/08/2022	11.10	Call	Bond Future	3.2700	0.0033	39.5900	0.0396	1110.703	0	0	0
2022/07/21	2044	04/08/2022	11.10	Put	Bond Future	4,975.4500	4.9755	3,170.3800	3.1704	(36.280)	0	0	0
2022/07/21	2044	03/11/2022	11.40	Put	Bond Future	4,786.8200	4.7868	3,484.0200	3.4840	(27.216)	0	0	0
2022/07/21	2044	03/11/2022	11.41	Call	Bond Future	811.1500	0.8111	1,384.1700	1.3842	70.643	0	0	0
2022/07/21	2044	03/11/2022	11.41	Put	Bond Future	4,738.2600	4.7383	3,443.1800	3.4432	(27.332)	0	0	0
2022/07/21	2044	03/11/2022	10.60	Call	Bond Future	114.8600	0.1149	248.0700	0.2481	115.976	0	0	1,600
2022/07/21	2044	03/11/2022	10.60	Put	Bond Future	9,641.3500	9.6413	7,906.4600	7.9065	(17.994)	0	0	0
2022/07/21	2044	03/11/2022	11.30	Call	Bond Future	639.0400	0.6390	1,128.7500	1.1288	76.632	0	0	1,600
2022/07/21	2044	03/11/2022	11.30	Put	Bond Future	5,289.9700	5.2900	3,911.5800	3.9116	(26.057)	0	0	0
2022/07/21	2044	03/11/2022			Bond Future	12.0376	77.3186	11.7323	79.1867	(2.536)	0.0000	0.0000	30,867
2022/07/21	2044	03/11/2022	11.40	Call	Bond Future	794.3600	0.7944	1,359.6600	1.3597	71.164	0	0	0
2022/07/21	2044	03/11/2022	11.39	Call	Bond Future	777.8100	0.7778	1,335.4000	1.3354	71.687	0	0	0
2022/07/21	2044	03/11/2022	11.39	Put	Bond Future	4,835.7100	4.8357	3,525.2000	3.5252	(27.101)	0	0	0
2022/07/21	2044	02/02/2023	11.15	Call	Bond Future	901.7600	0.9018	1,384.5000	1.3845	53.533	0	0	0
2022/07/21	2044	02/02/2023	11.15	Put	Bond Future	7,433.0500	7.4330	6,015.4400	6.0154	(19.072)	0	0	0
2022/07/21	2044	02/02/2023	11.14	Call	Bond Future	889.0000	0.8890	1,366.7600	1.3668	53.741	0	0	0
2022/07/21	2044	02/02/2023	11.14	Put	Bond Future	7,487.8900	7.4879	6,065.3000	6.0653	(18.999)	0	0	0
2022/07/21	2044	02/02/2023			Bond Future	12.1871	74.3183	11.8700	76.2187	(2.602)	0.0000	0.0000	29,403
2022/07/21	2044	02/02/2023	11.16	Call	Bond Future	914.6500	0.9147	1,402.3900	1.4024	53.325	0	0	0
2022/07/21	2044	02/02/2023	11.16	Put	Bond Future	7,378.4300	7.3784	5,965.8200	5.9658	(19.145)	0	0	0
2022/07/21	2044	04/05/2023	11.42	Call	Bond Future	1,675.6400	1.6756	2,326.2300	2.3262	38.826	0	0	0
2022/07/21	2044	04/05/2023	11.42	Put	Bond Future	7,252.5600	7.2526	5,967.6000	5.9676	(17.717)	0	0	0
2022/07/21	2044	04/05/2023	11.41	Call	Bond Future	1,658.9800	1.6590	2,305.0000	2.3050	38.941	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
2022/07/21	2044	04/05/2023	11.41	Put	Bond Future	7,300.9400	7.3009	6,011.4100	6.0114	(17.663)	0	0	0
2022/07/21	2044	04/05/2023			Bond Future	12.3320	75.7206	12.0027	77.6562	(2.671)	0.0000	0.0000	0
2022/07/21	2044	04/05/2023	11.43	Call	Bond Future	1,692.6500	1.6926	2,347.8400	2.3478	38.708	0	0	0
2022/07/21	2044	04/05/2023	11.43	Put	Bond Future	7,204.6200	7.2046	5,924.2600	5.9243	(17.771)	0	0	0
2022/07/21	2044	03/08/2023	12.16	Call	Bond Future	3,476.6700	3.4767	4,455.4400	4.4554	28.153	0	0	0
2022/07/21	2044	03/08/2023	12.16	Put	Bond Future	5,292.8200	5.2928	4,298.4700	4.2985	(18.787)	0	0	0
2022/07/21	2044	03/08/2023	12.15	Call	Bond Future	3,450.0000	3.4500	4,424.4800	4.4245	28.246	0	0	0
2022/07/21	2044	03/08/2023	12.15	Put	Bond Future	5,324.9200	5.3249	4,326.2800	4.3263	(18.754)	0	0	0
2022/07/21	2044	03/08/2023			Bond Future	12.4757	72.8261	12.1333	74.7992	(2.745)	0.0000	0.0000	0
2022/07/21	2044	03/08/2023	12.17	Call	Bond Future	3,503.4400	3.5034	4,486.4900	4.4865	28.060	0	0	0
2022/07/21	2044	03/08/2023	12.17	Put	Bond Future	5,260.9000	5.2609	4,270.8300	4.2708	(18.819)	0	0	0
2022/07/21	2046	04/08/2022			Bond Future	114.9086	114.9086	115.7758	115.7758	0.755	0.0000	0.0000	13,131
2022/07/21	2046	03/11/2022			Bond Future	114.6938	114.6938	115.5726	115.5726	0.766	0.0000	0.0000	9,421
2022/07/21	2046	02/02/2023			Bond Future	116.7705	116.7705	117.6638	117.6638	0.765	0.0000	0.0000	0
2022/07/21	2046	04/05/2023			Bond Future	116.9573	116.9573	117.8664	117.8664	0.777	0.0000	0.0000	0
2022/07/21	2046	03/08/2023			Bond Future	119.2775	119.2775	120.2041	120.2041	0.777	0.0000	0.0000	0
2022/07/21	2050	04/08/2022			Bond Future	116.9683	116.9683	116.9860	116.9860	0.015	0.0000	0.0000	10,704
2022/07/21	2050	03/11/2022			Bond Future	118.7613	118.7613	118.7778	118.7778	0.014	0.0000	0.0000	3,844
2022/07/21	2050	02/02/2023			Bond Future	118.7894	118.7894	118.8044	118.8044	0.013	0.0000	0.0000	0
2022/07/21	2050	04/05/2023			Bond Future	121.0513	121.0513	121.0659	121.0659	0.012	0.0000	0.0000	0
2022/07/21	2050	03/08/2023			Bond Future	121.2546	121.2546	121.2685	121.2685	0.011	0.0000	0.0000	0
2022/07/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/21	AL37	04/08/2022			Index Future	801.7410	801.7410	804.1720	804.1720	0.303	0.0000	0.0000	0
2022/07/21	AL37	03/11/2022			Index Future	813.9550	813.9550	816.4120	816.4120	0.302	0.0000	0.0000	0
2022/07/21	AL37	02/02/2023			Index Future	828.4860	828.4860	830.9760	830.9760	0.301	0.0000	0.0000	0
2022/07/21	AL37	04/05/2023			Index Future	844.0540	844.0540	846.5860	846.5860	0.300	0.0000	0.0000	0
2022/07/21	AL37	03/08/2023			Index Future	860.5910	860.5910	863.1680	863.1680	0.299	0.0000	0.0000	0
2022/07/21	AL7T	04/08/2022			Index Future	895.7150	895.7150	905.7020	905.7020	1.115	0.0000	0.0000	0
2022/07/21	AL7T	03/11/2022			Index Future	909.3610	909.3610	919.4880	919.4880	1.114	0.0000	0.0000	0
2022/07/21	AL7T	02/02/2023			Index Future	925.5940	925.5940	935.8910	935.8910	1.112	0.0000	0.0000	0
2022/07/21	AL7T	04/05/2023			Index Future	942.9880	942.9880	953.4710	953.4710	1.112	0.0000	0.0000	0
2022/07/21	AL7T	03/08/2023			Index Future	961.4620	961.4620	972.1470	972.1470	1.111	0.0000	0.0000	0
2022/07/21	ALBI	04/08/2022			Index Future	797.8170	797.8170	809.5250	809.5250	1.468	0.0000	0.0000	112
2022/07/21	ALBI	03/11/2022			Index Future	809.9720	809.9720	821.8470	821.8470	1.466	0.0000	0.0000	121
2022/07/21	ALBI	02/02/2023			Index Future	824.4310	824.4310	836.5080	836.5080	1.465	0.0000	0.0000	0
2022/07/21	ALBI	04/05/2023			Index Future	839.9240	839.9240	852.2220	852.2220	1.464	0.0000	0.0000	0
2022/07/21	ALBI	03/08/2023			Index Future	856.3790	856.3790	868.9140	868.9140	1.464	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/07/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/21	ES33	04/08/2022			Bond Future	12.6257	72.8337	12.3509	74.1102	(2.177)	0.0000	0.0000	0
2022/07/21	ES33	03/11/2022			Bond Future	12.8662	70.1662	12.5796	71.4612	(2.227)	0.0000	0.0000	0
2022/07/21	ES33	02/02/2023			Bond Future	13.0855	71.4381	12.7864	72.7556	(2.286)	0.0000	0.0000	350
2022/07/21	ES33	04/05/2023			Bond Future	13.2953	69.0084	12.9831	70.3504	(2.348)	0.0000	0.0000	0
2022/07/21	ES33	03/08/2023			Bond Future	13.5011	70.3807	13.1752	71.7489	(2.414)	0.0000	0.0000	0
2022/07/21	ES42	04/08/2022			Bond Future	12.9517	70.9790	12.6620	72.5073	(2.237)	0.0000	0.0000	0
2022/07/21	ES42	03/11/2022			Bond Future	13.1728	67.8070	12.8704	69.3579	(2.296)	0.0000	0.0000	0
2022/07/21	ES42	02/02/2023			Bond Future	13.3671	69.0388	13.0519	70.6168	(2.358)	0.0000	0.0000	4,769
2022/07/21	ES42	04/05/2023			Bond Future	13.5615	66.0933	13.2326	67.7007	(2.425)	0.0000	0.0000	0
2022/07/21	ES42	03/08/2023			Bond Future	13.7463	67.4101	13.4035	69.0490	(2.494)	0.0000	0.0000	0
2022/07/21	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/21	GOVI	04/08/2022	819.28	Put	GOVI	328,160.0000	32.8160	212,390.0000	21.2390	(35.279)	0	0	0
2022/07/21	GOVI	04/08/2022			GOVI	786.4640	786.4640	798.0410	798.0410	1.472	0.0000	0.0000	909
2022/07/21	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/21	GOVI	04/08/2022	819.26	Put	GOVI	327,960.0000	32.7960	212,190.0000	21.2190	(35.300)	0	0	0
2022/07/21	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/21	GOVI	04/08/2022	819.27	Put	GOVI	328,060.0000	32.8060	212,290.0000	21.2290	(35.289)	0	0	0
2022/07/21	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/21	GOVI	03/11/2022	820.41	Put	GOVI	219,640.0000	21.9640	102,220.0000	10.2220	(53.460)	0	0	0
2022/07/21	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/21	GOVI	03/11/2022	820.42	Put	GOVI	219,740.0000	21.9740	102,320.0000	10.2320	(53.436)	0	0	0
2022/07/21	GOVI	03/11/2022			GOVI	798.4460	798.4460	810.1880	810.1880	1.471	0.0000	0.0000	0
2022/07/21	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/21	GOVI	03/11/2022	820.43	Put	GOVI	219,840.0000	21.9840	102,420.0000	10.2420	(53.412)	0	0	0
2022/07/21	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/21	GOVI	02/02/2023	850.82	Put	GOVI	381,210.0000	38.1210	261,790.0000	26.1790	(31.327)	0	0	0
2022/07/21	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/21	GOVI	02/02/2023	850.83	Put	GOVI	381,310.0000	38.1310	261,890.0000	26.1890	(31.318)	0	0	0
2022/07/21	GOVI	02/02/2023			GOVI	812.6990	812.6990	824.6410	824.6410	1.469	0.0000	0.0000	0
2022/07/21	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/21	GOVI	02/02/2023	850.84	Put	GOVI	381,410.0000	38.1410	261,990.0000	26.1990	(31.310)	0	0	0
2022/07/21	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/21	GOVI	04/05/2023	852.86	Put	GOVI	248,890.0000	24.8890	127,280.0000	12.7280	(48.861)	0	0	0
2022/07/21	GOVI	04/05/2023	852.87	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/21	GOVI	04/05/2023	852.87	Put	GOVI	248,990.0000	24.8990	127,380.0000	12.7380	(48.841)	0	0	0
2022/07/21	GOVI	04/05/2023			GOVI	827.9710	827.9710	840.1320	840.1320	1.469	0.0000	0.0000	0
2022/07/21	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/21	GOVI	04/05/2023	852.88	Put	GOVI	249,090.0000	24.9090	127,480.0000	12.7480	(48.822)	0	0	0
2022/07/21	GOVI	03/08/2023	837.21	Call	GOVI	69,820.0000	6.9820	193,770.0000	19.3770	177.528	0	0	0
2022/07/21	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/21	GOVI	03/08/2023	837.22	Call	GOVI	69,720.0000	6.9720	193,670.0000	19.3670	177.783	0	0	0
2022/07/21	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/21	GOVI	03/08/2023			GOVI	844.1920	844.1920	856.5870	856.5870	1.468	0.0000	0.0000	0
2022/07/21	GOVI	03/08/2023	837.23	Call	GOVI	69,620.0000	6.9620	193,570.0000	19.3570	178.038	0	0	0
2022/07/21	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/07/21	IGOV	04/08/2022			Index Future	317.0540	317.0540	317.9810	317.9810	0.292	0.0000	0.0000	341
2022/07/21	IGOV	03/11/2022			Index Future	321.9630	321.9630	322.9000	322.9000	0.291	0.0000	0.0000	375
2022/07/21	IGOV	02/02/2023			Index Future	327.7880	327.7880	328.7370	328.7370	0.290	0.0000	0.0000	0
2022/07/21	IGOV	04/05/2023			Index Future	334.0230	334.0230	334.9890	334.9890	0.289	0.0000	0.0000	0
2022/07/21	IGOV	03/08/2023			Index Future	340.6410	340.6410	341.6240	341.6240	0.289	0.0000	0.0000	0
2022/07/21	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/07/21	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/07/21	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/07/21	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/07/21	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/07/21	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/07/21	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/07/21	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/07/21	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/07/21	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/07/21	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/07/21	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/07/21	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/07/21	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/07/21	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/07/21	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/07/21	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/07/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/07/21	JBAF	17/08/2022			Jibar Tradeable Future	5.6100	94.3900	5.7350	94.2650	2.228	0.0000	0.0000	0
2022/07/21	JBAF	21/09/2022			Jibar Tradeable Future	5.8750	94.1250	5.9950	94.0050	2.043	0.0000	0.0000	0
2022/07/21	JBAF	19/10/2022			Jibar Tradeable Future	6.3800	93.6200	6.5600	93.4400	2.821	0.0000	0.0000	0
2022/07/21	JBAF	16/11/2022			Jibar Tradeable Future	6.5500	93.4500	6.7500	93.2500	3.053	0.0000	0.0000	0
2022/07/21	JBAF	21/12/2022			Jibar Tradeable Future	7.0850	92.9150	7.2550	92.7450	2.399	0.0000	0.0000	68
2022/07/21	JBAF	18/01/2023			Jibar Tradeable Future	7.3400	92.6600	7.4500	92.5500	1.499	0.0000	0.0000	0
2022/07/21	JBAF	15/03/2023			Jibar Tradeable Future	7.7000	92.3000	7.8700	92.1300	2.208	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
2022/07/21	JBAF	21/06/2023			Jibar Tradeable Future	8.1450	91.8550	8.3100	91.6900	2.026	0.0000	0.0000	0
2022/07/21	JBAF	20/09/2023			Jibar Tradeable Future	8.3850	91.6150	8.7800	91.2200	4.711	0.0000	0.0000	75
2022/07/21	JBAF	20/12/2023			Jibar Tradeable Future	8.4750	91.5250	8.5550	91.4450	0.944	0.0000	0.0000	172
2022/07/21	JBAF	20/03/2024			Jibar Tradeable Future	8.7450	91.2550	8.9050	91.0950	1.830	0.0000	0.0000	0
2022/07/21	JBAF	19/06/2024			Jibar Tradeable Future	8.6400	91.3600	8.6950	91.3050	0.637	0.0000	0.0000	0
2022/07/21	R023	04/08/2022	6.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/21	R023	04/08/2022	6.05	Put	Bond Future	433.0900	0.4331	490.8800	0.4909	13.344	0	0	0
2022/07/21	R023	04/08/2022			Bond Future	6.8472	103.9115	6.9541	103.8537	1.561	0.0000	0.0000	24,611
2022/07/21	R023	04/08/2022	6.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/21	R023	04/08/2022	6.03	Put	Bond Future	444.0000	0.4440	501.7900	0.5018	13.016	0	0	0
2022/07/21	R023	04/08/2022	6.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/21	R023	04/08/2022	6.04	Put	Bond Future	438.5400	0.4385	496.3300	0.4963	13.178	0	0	0
2022/07/21	R023	03/11/2022	6.25	Call	Bond Future	0.7300	0.0007	0.2200	0.0002	(69.863)	0	0	0
2022/07/21	R023	03/11/2022	6.25	Put	Bond Future	361.3900	0.3614	420.9900	0.4210	16.492	0	0	0
2022/07/21	R023	03/11/2022	6.26	Call	Bond Future	0.7700	0.0008	0.2400	0.0002	(68.831)	0	0	0
2022/07/21	R023	03/11/2022	6.26	Put	Bond Future	358.3700	0.3584	417.9500	0.4180	16.625	0	0	0
2022/07/21	R023	03/11/2022			Bond Future	7.4295	101.5597	7.6269	101.4996	2.657	0.0000	0.0000	3,370
2022/07/21	R023	03/11/2022	6.27	Call	Bond Future	0.8100	0.0008	0.2500	0.0003	(69.136)	0	0	0
2022/07/21	R023	03/11/2022	6.27	Put	Bond Future	355.3400	0.3553	414.8900	0.4149	16.759	0	0	0
2022/07/21	R035	04/08/2022	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	394
2022/07/21	R035	04/08/2022	9.53	Put	Bond Future	13,555.4300	13.5554	11,904.4200	11.9044	(12.180)	0	0	0
2022/07/21	R035	04/08/2022	9.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2022/07/21	R035	04/08/2022	9.84	Put	Bond Future	11,421.6100	11.4216	9,770.6000	9.7706	(14.455)	0	0	0
2022/07/21	R035	04/08/2022	10.53	Put	Bond Future	6,907.6200	6.9076	5,257.5600	5.2576	(23.888)	0	0	0
2022/07/21	R035	04/08/2022	11.13	Put	Bond Future	3,257.0600	3.2571	1,757.4300	1.7574	(46.042)	0	0	100
2022/07/21	R035	04/08/2022	10.64	Call	Bond Future	0.1300	0.0001	2.6700	0.0027	1953.846	0	0	0
2022/07/21	R035	04/08/2022	10.64	Put	Bond Future	6,216.8300	6.2168	4,568.3600	4.5684	(26.516)	0	0	100
2022/07/21	R035	04/08/2022	10.72	Call	Bond Future	0.2900	0.0003	5.3400	0.0053	1741.379	0	0	0
2022/07/21	R035	04/08/2022	10.72	Put	Bond Future	5,719.3400	5.7193	4,073.3800	4.0734	(28.779)	0	0	0
2022/07/21	R035	04/08/2022	10.73	Call	Bond Future	0.3200	0.0003	5.8200	0.0058	1718.750	0	0	0
2022/07/21	R035	04/08/2022	10.73	Put	Bond Future	5,657.4400	5.6574	4,011.9300	4.0119	(29.086)	0	0	0
2022/07/21	R035	04/08/2022			Bond Future	11.6887	85.6273	11.3993	87.2783	(2.476)	0.0000	0.0000	119,532
2022/07/21	R035	04/08/2022	10.53	Call	Bond Future	0.0500	0.0001	1.0000	0.0010	1900.000	0	0	394
2022/07/21	R035	04/08/2022	10.74	Call	Bond Future	0.3500	0.0004	6.3300	0.0063	1708.571	0	0	0
2022/07/21	R035	04/08/2022	10.74	Put	Bond Future	5,595.6100	5.5956	3,950.5800	3.9506	(29.399)	0	0	0
2022/07/21	R035	04/08/2022	11.13	Call	Bond Future	26.4900	0.0265	177.8700	0.1779	571.461	0	0	0
2022/07/21	R035	04/08/2022	12.18	Call	Bond Future	2,782.0300	2.7820	4,356.8000	4.3568	56.605	0	0	0
2022/07/21	R035	04/08/2022	12.18	Put	Bond Future	85.7800	0.0858	9.5400	0.0095	(88.879)	0	0	394
2022/07/21	R035	03/11/2022	11.15	Call	Bond Future	600.0900	0.6001	1,041.2100	1.0412	73.509	0	0	0
2022/07/21	R035	03/11/2022	11.15	Put	Bond Future	4,795.1500	4.7951	3,561.5500	3.5615	(25.726)	0	0	0
2022/07/21	R035	03/11/2022	12.68	Call	Bond Future	4,989.2700	4.9893	6,342.3400	6.3423	27.120	0	0	0
2022/07/21	R035	03/11/2022	12.68	Put	Bond Future	817.0200	0.8170	495.3700	0.4954	(39.369)	0	0	976
2022/07/21	R035	03/11/2022	10.99	Call	Bond Future	415.8100	0.4158	758.9400	0.7589	82.521	0	0	0
2022/07/21	R035	03/11/2022	10.99	Put	Bond Future	5,560.6600	5.5607	4,229.0700	4.2291	(23.947)	0	0	582
2022/07/21	R035	03/11/2022	11.05	Call	Bond Future	478.5300	0.4785	856.9400	0.8569	79.078	0	0	976
2022/07/21	R035	03/11/2022	10.57	Call	Bond Future	153.0000	0.1530	313.0100	0.3130	104.582	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
2022/07/21	R035	03/11/2022	10.57	Put	Bond Future	7,863.9400	7.8639	6,349.2300	6.3492	(19.261)	0	0	582
2022/07/21	R035	03/11/2022			Bond Future	11.8885	82.4308	11.5872	84.1055	(2.534)	0.0000	0.0000	8,092
2022/07/21	R035	03/11/2022	11.14	Call	Bond Future	587.0600	0.5871	1,021.7400	1.0217	74.044	0	0	0
2022/07/21	R035	03/11/2022	11.14	Put	Bond Future	4,841.0500	4.8411	3,601.0100	3.6010	(25.615)	0	0	0
2022/07/21	R035	03/11/2022	11.05	Put	Bond Future	5,265.4500	5.2654	3,969.1400	3.9691	(24.619)	0	0	0
2022/07/21	R035	03/11/2022	11.13	Call	Bond Future	574.2300	0.5742	1,002.5100	1.0025	74.583	0	0	0
2022/07/21	R035	03/11/2022	11.13	Put	Bond Future	4,887.2000	4.8872	3,640.7600	3.6408	(25.504)	0	0	0
2022/07/21	R035	03/11/2022	9.82	Call	Bond Future	15.4000	0.0154	39.4300	0.0394	156.039	0	0	582
2022/07/21	R035	03/11/2022	9.82	Put	Bond Future	12,584.8800	12.5849	10,934.1900	10.9342	(13.116)	0	0	0
2022/07/21	R035	03/11/2022	10.30	Call	Bond Future	72.4000	0.0724	160.1600	0.1602	121.215	0	0	976
2022/07/21	R035	03/11/2022	10.30	Put	Bond Future	9,490.5300	9.4905	7,903.5700	7.9036	(16.722)	0	0	0
2022/07/21	R035	02/02/2023	11.94	Call	Bond Future	2,587.3400	2.5873	3,477.2000	3.4772	34.393	0	0	0
2022/07/21	R035	02/02/2023	13.22	Put	Bond Future	1,100.2400	1.1002	770.0100	0.7700	(30.014)	0	0	976
2022/07/21	R035	02/02/2023	10.88	Call	Bond Future	665.1600	0.6652	1,033.1400	1.0331	55.322	0	0	0
2022/07/21	R035	02/02/2023	10.88	Put	Bond Future	7,379.6700	7.3797	6,044.1700	6.0442	(18.097)	0	0	0
2022/07/21	R035	02/02/2023	10.66	Call	Bond Future	475.4500	0.4755	760.9200	0.7609	60.042	0	0	0
2022/07/21	R035	02/02/2023	10.66	Put	Bond Future	8,523.4000	8.5234	7,105.3900	7.1054	(16.637)	0	0	582
2022/07/21	R035	02/02/2023	10.30	Put	Bond Future	10,552.4300	10.5524	9,026.5400	9.0265	(14.460)	0	0	0
2022/07/21	R035	02/02/2023	10.60	Call	Bond Future	431.8600	0.4319	696.9700	0.6970	61.388	0	0	0
2022/07/21	R035	02/02/2023	10.60	Put	Bond Future	8,848.4900	8.8485	7,410.1200	7.4101	(16.256)	0	0	0
2022/07/21	R035	02/02/2023	10.64	Put	Bond Future	8,631.1500	8.6312	7,206.2500	7.2063	(16.509)	0	0	0
2022/07/21	R035	02/02/2023	9.81	Call	Bond Future	100.7500	0.1007	182.7300	0.1827	81.370	0	0	582
2022/07/21	R035	02/02/2023	9.81	Put	Bond Future	13,580.3700	13.5804	11,958.8700	11.9589	(11.940)	0	0	0
2022/07/21	R035	02/02/2023	9.85	Call	Bond Future	109.4400	0.1094	197.2600	0.1973	80.245	0	0	0
2022/07/21	R035	02/02/2023	9.89	Call	Bond Future	118.7600	0.1188	212.7400	0.2127	79.134	0	0	388
2022/07/21	R035	02/02/2023	9.89	Put	Bond Future	13,067.5000	13.0675	11,458.0000	11.4580	(12.317)	0	0	0
2022/07/21	R035	02/02/2023			Bond Future	12.0656	83.9044	11.7517	85.6079	(2.602)	0.0000	0.0000	72,176
2022/07/21	R035	02/02/2023	11.94	Put	Bond Future	3,262.6100	3.2626	2,448.9900	2.4490	(24.938)	0	0	0
2022/07/21	R035	02/02/2023	11.98	Call	Bond Future	2,696.4800	2.6965	3,606.2700	3.6063	33.740	0	0	0
2022/07/21	R035	02/02/2023	11.98	Put	Bond Future	3,155.7600	3.1558	2,362.0700	2.3621	(25.151)	0	0	388
2022/07/21	R035	02/02/2023	13.22	Call	Bond Future	6,942.8400	6.9428	8,316.0900	8.3161	19.779	0	0	0
2022/07/21	R035	02/02/2023	11.05	Call	Bond Future	847.6100	0.8476	1,287.4100	1.2874	51.887	0	0	976
2022/07/21	R035	02/02/2023	11.05	Put	Bond Future	6,551.2000	6.5512	5,287.5200	5.2875	(19.289)	0	0	0
2022/07/21	R035	02/02/2023	11.06	Call	Bond Future	859.4200	0.8594	1,303.6600	1.3037	51.691	0	0	0
2022/07/21	R035	02/02/2023	11.06	Put	Bond Future	6,504.0600	6.5041	5,244.8200	5.2448	(19.361)	0	0	582
2022/07/21	R035	02/02/2023	10.86	Call	Bond Future	645.8000	0.6458	1,005.7700	1.0058	55.740	0	0	0
2022/07/21	R035	02/02/2023	10.86	Put	Bond Future	7,480.3500	7.4803	6,136.8400	6.1368	(17.961)	0	0	0
2022/07/21	R035	02/02/2023	10.87	Call	Bond Future	655.4200	0.6554	1,019.3900	1.0194	55.532	0	0	0
2022/07/21	R035	02/02/2023	10.87	Put	Bond Future	7,429.9200	7.4299	6,090.4100	6.0904	(18.029)	0	0	0
2022/07/21	R035	02/02/2023	10.30	Call	Bond Future	259.4500	0.2595	437.0400	0.4370	68.449	0	0	976
2022/07/21	R035	02/02/2023	10.64	Call	Bond Future	460.5500	0.4605	739.1300	0.7391	60.489	0	0	388
2022/07/21	R035	02/02/2023	9.85	Put	Bond Future	13,323.1000	13.3231	11,707.4400	11.7074	(12.127)	0	0	0
2022/07/21	R035	04/05/2023	11.22	Put	Bond Future	6,917.3700	6.9174	5,724.4000	5.7244	(17.246)	0	0	0
2022/07/21	R035	04/05/2023	12.46	Call	Bond Future	4,199.8100	4.1998	5,255.7000	5.2557	25.141	0	0	0
2022/07/21	R035	04/05/2023	12.46	Put	Bond Future	3,001.8700	3.0019	2,322.8300	2.3228	(22.621)	0	0	388
2022/07/21	R035	04/05/2023	13.18	Call	Bond Future	6,584.4200	6.5844	7,870.4100	7.8704	19.531	0	0	0
2022/07/21	R035	04/05/2023	13.18	Put	Bond Future	1,825.3500	1.8253	1,376.4100	1.3764	(24.595)	0	0	491
2022/07/21	R035	04/05/2023	11.17	Call	Bond Future	1,316.4600	1.3165	1,839.0100	1.8390	39.694	0	0	491

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/21	R035	04/05/2023	11.20	Call	Bond Future	1,357.6200	1.3576	1,891.7800	1.8918	39.345	0	0	0
2022/07/21	R035	04/05/2023	11.21	Call	Bond Future	1,371.6200	1.3716	1,909.6900	1.9097	39.229	0	0	0
2022/07/21	R035	04/05/2023	10.60	Call	Bond Future	696.2600	0.6963	1,021.7600	1.0218	46.750	0	0	388
2022/07/21	R035	04/05/2023	10.60	Put	Bond Future	9,904.0600	9.9041	8,494.6300	8.4946	(14.231)	0	0	0
2022/07/21	R035	04/05/2023			Bond Future	12.2283	80.9853	11.9016	82.7202	(2.672)	0.0000	0.0000	0
2022/07/21	R035	04/05/2023	11.22	Call	Bond Future	1,385.4800	1.3855	1,927.4400	1.9274	39.117	0	0	0
2022/07/21	R035	04/05/2023	11.17	Put	Bond Future	7,136.7400	7.1367	5,924.3600	5.9244	(16.988)	0	0	0
2022/07/21	R035	04/05/2023	11.20	Put	Bond Future	7,004.7000	7.0047	5,803.9300	5.8039	(17.142)	0	0	0
2022/07/21	R035	04/05/2023	11.21	Put	Bond Future	6,961.0800	6.9611	5,764.2200	5.7642	(17.194)	0	0	0
2022/07/21	R035	04/05/2023	9.85	Call	Bond Future	252.8800	0.2529	398.7000	0.3987	57.664	0	0	388
2022/07/21	R035	04/05/2023	9.85	Put	Bond Future	14,212.1000	14.2121	12,622.9900	12.6230	(11.181)	0	0	0
2022/07/21	R035	04/05/2023	10.42	Call	Bond Future	556.6200	0.5566	830.4100	0.8304	49.188	0	0	491
2022/07/21	R035	04/05/2023	10.42	Put	Bond Future	10,873.4300	10.8734	9,412.2900	9.4123	(13.438)	0	0	0
2022/07/21	R035	03/08/2023	12.00	Call	Bond Future	2,942.5200	2.9425	3,780.5500	3.7806	28.480	0	0	0
2022/07/21	R035	03/08/2023	12.00	Put	Bond Future	4,960.2100	4.9602	4,029.7300	4.0297	(18.759)	0	0	0
2022/07/21	R035	03/08/2023			Bond Future	12.3876	82.5774	12.0471	84.3459	(2.748)	0.0000	0.0000	0
2022/07/21	R035	03/08/2023	11.98	Call	Bond Future	2,897.1700	2.8972	3,727.4800	3.7275	28.659	0	0	0
2022/07/21	R035	03/08/2023	11.98	Put	Bond Future	5,020.9700	5.0210	4,082.7700	4.0828	(18.686)	0	0	0
2022/07/21	R035	03/08/2023	11.99	Call	Bond Future	2,919.6300	2.9196	3,753.8000	3.7538	28.571	0	0	0
2022/07/21	R035	03/08/2023	11.99	Put	Bond Future	4,990.3500	4.9904	4,056.0100	4.0560	(18.723)	0	0	0
2022/07/21	R186	04/08/2022	7.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,541
2022/07/21	R186	04/08/2022	8.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/21	R186	04/08/2022	8.15	Put	Bond Future	4,705.7200	4.7057	4,385.0600	4.3851	(6.814)	0	0	0
2022/07/21	R186	04/08/2022	9.78	Call	Bond Future	1,372.4600	1.3725	1,646.8500	1.6469	19.993	0	0	0
2022/07/21	R186	04/08/2022	9.78	Put	Bond Future	96.7600	0.0968	50.4900	0.0505	(47.819)	0	0	3,541
2022/07/21	R186	04/08/2022			Bond Future	9.4225	105.1938	9.3335	105.5145	(0.944)	0.0000	0.0000	88,221
2022/07/21	R186	04/08/2022	6.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,541
2022/07/21	R186	04/08/2022	6.96	Put	Bond Future	9,349.8000	9.3498	9,029.1400	9.0291	(3.430)	0	0	0
2022/07/21	R186	04/08/2022	7.96	Put	Bond Future	5,431.0400	5.4310	5,110.3800	5.1104	(5.904)	0	0	0
2022/07/21	R186	04/08/2022	8.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/21	R186	04/08/2022	8.13	Put	Bond Future	4,781.7900	4.7818	4,461.1300	4.4611	(6.706)	0	0	0
2022/07/21	R186	04/08/2022	8.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/21	R186	04/08/2022	8.14	Put	Bond Future	4,743.7500	4.7438	4,423.0900	4.4231	(6.760)	0	0	0
2022/07/21	R186	03/11/2022	8.91	Put	Bond Future	2,974.8300	2.9748	2,720.1100	2.7201	(8.563)	0	0	4,310
2022/07/21	R186	03/11/2022	8.53	Call	Bond Future	193.5600	0.1936	232.8300	0.2328	20.288	0	0	0
2022/07/21	R186	03/11/2022	8.53	Put	Bond Future	4,130.8600	4.1309	3,846.1200	3.8461	(6.893)	0	0	0
2022/07/21	R186	03/11/2022	8.54	Call	Bond Future	196.8800	0.1969	236.7500	0.2368	20.251	0	0	0
2022/07/21	R186	03/11/2022	8.54	Put	Bond Future	4,098.6300	4.0986	3,814.4900	3.8145	(6.933)	0	0	0
2022/07/21	R186	03/11/2022			Bond Future	9.6637	106.7806	9.5684	107.1046	(0.986)	0.0000	0.0000	30,594
2022/07/21	R186	03/11/2022	8.55	Call	Bond Future	200.2500	0.2002	240.7300	0.2407	20.215	0	0	0
2022/07/21	R186	03/11/2022	8.55	Put	Bond Future	4,066.4700	4.0665	3,782.9400	3.7829	(6.972)	0	0	0
2022/07/21	R186	03/11/2022	8.91	Call	Bond Future	377.9800	0.3780	447.2700	0.4473	18.332	0	0	0
2022/07/21	R186	03/11/2022	8.23	Call	Bond Future	115.0600	0.1151	139.5400	0.1395	21.276	0	0	4,310
2022/07/21	R186	03/11/2022	8.23	Put	Bond Future	5,125.6800	5.1257	4,826.1500	4.8262	(5.844)	0	0	0
2022/07/21	R186	02/02/2023	8.33	Call	Bond Future	264.5900	0.2646	306.7500	0.3068	15.934	0	0	0
2022/07/21	R186	02/02/2023	8.33	Put	Bond Future	5,289.4700	5.2895	5,003.2000	5.0032	(5.412)	0	0	0
2022/07/21	R186	02/02/2023	8.32	Call	Bond Future	261.3500	0.2614	303.0600	0.3031	15.959	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
2022/07/21	R186	02/02/2023	8.32	Put	Bond Future	5,320.1700	5.3202	5,033.4500	5.0335	(5.389)	0	0	0
2022/07/21	R186	02/02/2023			Bond Future	9.8558	103.3911	9.7533	103.7196	(1.041)	0.0000	0.0000	0
2022/07/21	R186	02/02/2023	8.34	Call	Bond Future	267.8600	0.2679	310.4800	0.3105	15.911	0	0	0
2022/07/21	R186	02/02/2023	8.34	Put	Bond Future	5,258.8100	5.2588	4,973.0000	4.9730	(5.435)	0	0	0
2022/07/21	R186	04/05/2023	8.83	Put	Bond Future	4,308.7900	4.3088	4,050.1400	4.0501	(6.003)	0	0	0
2022/07/21	R186	04/05/2023	8.84	Call	Bond Future	587.2800	0.5873	663.1000	0.6631	12.910	0	0	0
2022/07/21	R186	04/05/2023			Bond Future	10.0447	105.3395	9.9336	105.6734	(1.106)	0.0000	0.0000	0
2022/07/21	R186	04/05/2023	8.83	Call	Bond Future	581.5300	0.5815	656.7400	0.6567	12.933	0	0	0
2022/07/21	R186	04/05/2023	8.84	Put	Bond Future	4,283.1700	4.2832	4,025.1300	4.0251	(6.025)	0	0	0
2022/07/21	R186	04/05/2023	8.82	Call	Bond Future	575.5500	0.5755	650.1400	0.6501	12.960	0	0	0
2022/07/21	R186	04/05/2023	8.82	Put	Bond Future	4,334.2000	4.3342	4,074.9300	4.0749	(5.982)	0	0	0
2022/07/21	R186	03/08/2023	9.74	Call	Bond Future	1,419.2600	1.4193	1,557.9100	1.5579	9.769	0	0	0
2022/07/21	R186	03/08/2023	9.74	Put	Bond Future	2,804.6500	2.8046	2,603.4100	2.6034	(7.175)	0	0	0
2022/07/21	R186	03/08/2023	9.73	Put	Bond Future	2,820.6700	2.8207	2,618.6700	2.6187	(7.161)	0	0	0
2022/07/21	R186	03/08/2023			Bond Future	10.2295	102.1066	10.1086	102.4465	(1.182)	0.0000	0.0000	0
2022/07/21	R186	03/08/2023	9.75	Call	Bond Future	1,431.8500	1.4319	1,571.2600	1.5713	9.736	0	0	0
2022/07/21	R186	03/08/2023	9.75	Put	Bond Future	2,788.7000	2.7887	2,588.2200	2.5882	(7.189)	0	0	0
2022/07/21	R186	03/08/2023	9.73	Call	Bond Future	1,406.7300	1.4067	1,544.6200	1.5446	9.802	0	0	0
2022/07/21	R197	04/08/2022			Bond Future	331.1464	331.1464	331.3196	331.3196	0.052	0.0000	0.0000	594
2022/07/21	R197	03/11/2022			Bond Future	336.2226	336.2226	336.3939	336.3939	0.051	0.0000	0.0000	221
2022/07/21	R197	02/02/2023			Bond Future	333.4930	333.4930	333.6626	333.6626	0.051	0.0000	0.0000	0
2022/07/21	R197	04/05/2023			Bond Future	339.8450	339.8450	340.0156	340.0156	0.050	0.0000	0.0000	0
2022/07/21	R197	03/08/2023			Bond Future	337.4636	337.4636	337.6339	337.6339	0.050	0.0000	0.0000	0
2022/07/21	R202	04/08/2022			Bond Future	244.9672	244.9672	245.0043	245.0043	0.015	0.0000	0.0000	6,134
2022/07/21	R202	03/11/2022			Bond Future	248.7224	248.7224	248.7568	248.7568	0.014	0.0000	0.0000	459
2022/07/21	R202	02/02/2023			Bond Future	248.5413	248.5413	248.5730	248.5730	0.013	0.0000	0.0000	440
2022/07/21	R202	04/05/2023			Bond Future	253.2734	253.2734	253.3041	253.3041	0.012	0.0000	0.0000	0
2022/07/21	R202	03/08/2023			Bond Future	253.4504	253.4504	253.4792	253.4792	0.011	0.0000	0.0000	0
2022/07/21	R209	04/08/2022	10.57	Put	Bond Future	5,690.0900	5.6901	4,331.5300	4.3315	(23.876)	0	0	0
2022/07/21	R209	04/08/2022	10.58	Call	Bond Future	0.0800	0.0001	1.4300	0.0014	1687.500	0	0	0
2022/07/21	R209	04/08/2022	10.58	Put	Bond Future	5,634.9100	5.6349	4,276.4700	4.2765	(24.108)	0	0	0
2022/07/21	R209	04/08/2022			Bond Future	11.6644	65.7070	11.3905	67.0668	(2.348)	0.0000	0.0000	21,569
2022/07/21	R209	04/08/2022	10.57	Call	Bond Future	0.0700	0.0001	1.3000	0.0013	1757.143	0	0	0
2022/07/21	R209	04/08/2022	10.59	Call	Bond Future	0.0900	0.0001	1.5600	0.0016	1633.333	0	0	0
2022/07/21	R209	04/08/2022	10.59	Put	Bond Future	5,579.8000	5.5798	4,221.4800	4.2215	(24.344)	0	0	0
2022/07/21	R209	03/11/2022	12.00	Call	Bond Future	2,296.4000	2.2964	3,160.5800	3.1606	37.632	0	0	0
2022/07/21	R209	03/11/2022	12.00	Put	Bond Future	1,542.4200	1.5424	1,027.2200	1.0272	(33.402)	0	0	3,500
2022/07/21	R209	03/11/2022	11.03	Call	Bond Future	433.0400	0.4330	751.7800	0.7518	73.605	0	0	0
2022/07/21	R209	03/11/2022	11.03	Put	Bond Future	4,488.1400	4.4881	3,427.5000	3.4275	(23.632)	0	0	0
2022/07/21	R209	03/11/2022	10.50	Put	Bond Future	7,028.8700	7.0289	5,771.2100	5.7712	(17.893)	0	0	0
2022/07/21	R209	03/11/2022	9.25	Call	Bond Future	1.6400	0.0016	4.7200	0.0047	187.805	0	0	6,000
2022/07/21	R209	03/11/2022	9.25	Put	Bond Future	14,335.2300	14.3352	12,958.9300	12.9589	(9.601)	0	0	0
2022/07/21	R209	03/11/2022	9.50	Call	Bond Future	4.5900	0.0046	12.2200	0.0122	166.231	0	0	0
2022/07/21	R209	03/11/2022	9.50	Put	Bond Future	12,768.6700	12.7687	11,396.9200	11.3969	(10.743)	0	0	0
2022/07/21	R209	03/11/2022			Bond Future	11.8410	63.5529	11.5570	64.9323	(2.398)	0.0000	0.0000	6,739

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/21	R209	03/11/2022	11.02	Call	Bond Future	422.9600		0.4230	736.5900	0.7366	74.151	0	0	0
2022/07/21	R209	03/11/2022	11.02	Put	Bond Future	4,530.3400		4.5303	3,464.5900	3.4646	(23.525)	0	0	0
2022/07/21	R209	03/11/2022	11.50	Call	Bond Future	1,105.9100		1.1059	1,690.3700	1.6904	52.849	0	0	0
2022/07/21	R209	03/11/2022	11.50	Put	Bond Future	2,767.4200		2.7674	1,972.5000	1.9725	(28.724)	0	0	0
2022/07/21	R209	03/11/2022	10.50	Call	Bond Future	122.4200		0.1224	244.1400	0.2441	99.428	0	0	0
2022/07/21	R209	03/11/2022	11.00	Call	Bond Future	403.4800		0.4035	707.0500	0.7070	75.238	0	0	0
2022/07/21	R209	03/11/2022	11.00	Put	Bond Future	4,615.5800		4.6156	3,539.7700	3.5398	(23.308)	0	0	7,000
2022/07/21	R209	03/11/2022	11.01	Call	Bond Future	413.1400		0.4131	721.7200	0.7217	74.691	0	0	0
2022/07/21	R209	03/11/2022	11.01	Put	Bond Future	4,572.8500		4.5729	3,502.0500	3.5020	(23.416)	0	0	0
2022/07/21	R209	03/11/2022	10.00	Call	Bond Future	27.6900		0.0277	63.6100	0.0636	129.722	0	0	3,500
2022/07/21	R209	03/11/2022	10.00	Put	Bond Future	9,781.5000		9.7815	8,438.0400	8.4380	(13.735)	0	0	6,000
2022/07/21	R209	02/02/2023	10.80	Put	Bond Future	6,535.1400		6.5351	5,428.2800	5.4283	(16.937)	0	0	0
2022/07/21	R209	02/02/2023	10.78	Call	Bond Future	549.7500		0.5498	839.4100	0.8394	52.689	0	0	0
2022/07/21	R209	02/02/2023	10.79	Call	Bond Future	558.0600		0.5581	850.9900	0.8510	52.491	0	0	0
2022/07/21	R209	02/02/2023			Bond Future	11.9926		64.6902	11.6982	66.0933	(2.455)	0.0000	0.0000	2,066
2022/07/21	R209	02/02/2023	10.80	Call	Bond Future	566.4600		0.5665	862.6900	0.8627	52.295	0	0	0
2022/07/21	R209	02/02/2023	10.78	Put	Bond Future	6,625.2200		6.6252	5,511.7900	5.5118	(16.806)	0	0	0
2022/07/21	R209	02/02/2023	10.79	Put	Bond Future	6,580.1000		6.5801	5,469.9400	5.4699	(16.871)	0	0	0
2022/07/21	R209	04/05/2023	11.09	Call	Bond Future	1,151.0500		1.1511	1,581.1600	1.5812	37.367	0	0	0
2022/07/21	R209	04/05/2023	11.09	Put	Bond Future	6,254.1800		6.2542	5,255.3000	5.2553	(15.971)	0	0	0
2022/07/21	R209	04/05/2023	11.10	Call	Bond Future	1,163.1300		1.1631	1,596.4600	1.5965	37.256	0	0	0
2022/07/21	R209	04/05/2023	11.10	Put	Bond Future	6,214.8300		6.2148	5,219.1700	5.2192	(16.021)	0	0	0
2022/07/21	R209	04/05/2023			Bond Future	12.1380		62.7584	11.8326	64.1873	(2.515)	0.0000	0.0000	0
2022/07/21	R209	04/05/2023	11.11	Call	Bond Future	1,175.1000		1.1751	1,611.6500	1.6116	37.150	0	0	0
2022/07/21	R209	04/05/2023	11.11	Put	Bond Future	6,175.4400		6.1754	5,183.0000	5.1830	(16.071)	0	0	0
2022/07/21	R209	03/08/2023	11.95	Put	Bond Future	4,180.9700		4.1810	3,433.2400	3.4332	(17.884)	0	0	0
2022/07/21	R209	03/08/2023	11.93	Call	Bond Future	2,636.9600		2.6370	3,339.4500	3.3394	26.640	0	0	0
2022/07/21	R209	03/08/2023	11.94	Call	Bond Future	2,657.5600		2.6576	3,363.2800	3.3633	26.555	0	0	0
2022/07/21	R209	03/08/2023			Bond Future	12.2765		63.9926	11.9599	65.4493	(2.579)	0.0000	0.0000	0
2022/07/21	R209	03/08/2023	11.95	Call	Bond Future	2,677.9800		2.6780	3,386.9200	3.3869	26.473	0	0	0
2022/07/21	R209	03/08/2023	11.93	Put	Bond Future	4,233.6700		4.2337	3,479.4900	3.4795	(17.814)	0	0	0
2022/07/21	R209	03/08/2023	11.94	Put	Bond Future	4,207.3800		4.2074	3,456.4300	3.4564	(17.848)	0	0	0
2022/07/21	R210	04/08/2022			Bond Future	224.0092		224.0092	224.7348	224.7348	0.324	0.0000	0.0000	512
2022/07/21	R210	03/11/2022			Bond Future	224.4472		224.4472	225.1809	225.1809	0.327	0.0000	0.0000	556
2022/07/21	R210	02/02/2023			Bond Future	228.5103		228.5103	229.2544	229.2544	0.326	0.0000	0.0000	300
2022/07/21	R210	04/05/2023			Bond Future	229.7731		229.7731	230.5293	230.5293	0.329	0.0000	0.0000	0
2022/07/21	R210	03/08/2023			Bond Future	234.3301		234.3301	235.1001	235.1001	0.329	0.0000	0.0000	0
2022/07/21	R213	04/08/2022	9.88	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/21	R213	04/08/2022	9.89	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/21	R213	04/08/2022	9.90	Put	Bond Future	6,613.2300		6.6132	5,606.4100	5.6064	(15.224)	0	0	0
2022/07/21	R213	04/08/2022			Bond Future	11.2767		79.9993	11.0574	81.0061	(1.944)	0.0000	0.0000	33,034
2022/07/21	R213	04/08/2022	9.88	Put	Bond Future	6,714.5800		6.7146	5,707.7500	5.7077	(14.995)	0	0	0
2022/07/21	R213	04/08/2022	9.89	Put	Bond Future	6,663.8800		6.6639	5,657.0500	5.6571	(15.109)	0	0	0
2022/07/21	R213	04/08/2022	9.90	Call	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	0
2022/07/21	R213	03/11/2022	10.38	Call	Bond Future	250.7600		0.2508	399.2700	0.3993	59.224	0	0	0
2022/07/21	R213	03/11/2022	10.38	Put	Bond Future	5,380.7700		5.3808	4,508.4000	4.5084	(16.213)	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
2022/07/21	R213	03/11/2022	10.39	Call	Bond Future	255.7900	0.2558	406.7100	0.4067	59.002	0	0	0
2022/07/21	R213	03/11/2022	10.39	Put	Bond Future	5,337.7600	5.3378	4,467.8000	4.4678	(16.298)	0	0	0
2022/07/21	R213	03/11/2022	10.37	Call	Bond Future	245.8000	0.2458	391.9500	0.3920	59.459	0	0	0
2022/07/21	R213	03/11/2022	10.37	Put	Bond Future	5,423.8900	5.4239	4,549.1600	4.5492	(16.127)	0	0	200
2022/07/21	R213	03/11/2022	9.19	Call	Bond Future	12.4700	0.0125	24.0600	0.0241	92.943	0	0	476
2022/07/21	R213	03/11/2022	9.19	Put	Bond Future	11,126.7500	11.1267	10,117.4600	10.1175	(9.071)	0	0	0
2022/07/21	R213	03/11/2022			Bond Future	11.4926	77.6661	11.2637	78.6869	(1.992)	0.0000	0.0000	98
2022/07/21	R213	03/11/2022	10.40	Call	Bond Future	261.0100	0.2610	414.3700	0.4144	58.756	0	0	0
2022/07/21	R213	03/11/2022	10.40	Put	Bond Future	5,294.9700	5.2950	4,427.4500	4.4275	(16.384)	0	0	0
2022/07/21	R213	03/11/2022	9.98	Call	Bond Future	107.5600	0.1076	181.3600	0.1814	68.613	0	0	0
2022/07/21	R213	03/11/2022	9.98	Put	Bond Future	7,189.2600	7.1893	6,242.1800	6.2422	(13.174)	0	0	200
2022/07/21	R213	03/11/2022	10.19	Call	Bond Future	169.7400	0.1697	277.7800	0.2778	63.650	0	0	0
2022/07/21	R213	03/11/2022	10.19	Put	Bond Future	6,219.4600	6.2195	5,306.6200	5.3066	(14.677)	0	0	476
2022/07/21	R213	03/11/2022	9.13	Call	Bond Future	10.2900	0.0103	20.0700	0.0201	95.044	0	0	200
2022/07/21	R213	03/11/2022	9.13	Put	Bond Future	11,440.8400	11.4408	10,429.7400	10.4297	(8.838)	0	0	0
2022/07/21	R213	03/11/2022	9.84	Call	Bond Future	78.2300	0.0782	134.5200	0.1345	71.954	0	0	0
2022/07/21	R213	03/11/2022	9.84	Put	Bond Future	7,857.0800	7.8571	6,892.4900	6.8925	(12.277)	0	0	476
2022/07/21	R213	02/02/2023	10.43	Put	Bond Future	6,171.4500	6.1714	5,340.2600	5.3403	(13.468)	0	0	0
2022/07/21	R213	02/02/2023	12.20	Call	Bond Future	3,643.6200	3.6436	4,350.7100	4.3507	19.406	0	0	0
2022/07/21	R213	02/02/2023	12.20	Put	Bond Future	1,463.6600	1.4637	1,132.7100	1.1327	(22.611)	0	0	912
2022/07/21	R213	02/02/2023	10.22	Put	Bond Future	7,037.1000	7.0371	6,164.1300	6.1641	(12.405)	0	0	0
2022/07/21	R213	02/02/2023	10.23	Call	Bond Future	406.7400	0.4067	573.6400	0.5736	41.034	0	0	0
2022/07/21	R213	02/02/2023	10.35	Call	Bond Future	478.5800	0.4786	668.7400	0.6687	39.734	0	0	0
2022/07/21	R213	02/02/2023	10.35	Put	Bond Future	6,495.6700	6.4957	5,647.7900	5.6478	(13.053)	0	0	476
2022/07/21	R213	02/02/2023	10.01	Call	Bond Future	298.2500	0.2982	427.8600	0.4279	43.457	0	0	0
2022/07/21	R213	02/02/2023			Bond Future	11.6832	79.0542	11.4437	80.0922	(2.050)	0.0000	0.0000	0
2022/07/21	R213	02/02/2023	10.43	Call	Bond Future	532.2400	0.5322	739.0900	0.7391	38.864	0	0	912
2022/07/21	R213	02/02/2023	10.22	Call	Bond Future	401.2100	0.4012	566.2800	0.5663	41.143	0	0	0
2022/07/21	R213	02/02/2023	10.23	Put	Bond Future	6,994.8200	6.9948	6,123.6800	6.1237	(12.454)	0	0	0
2022/07/21	R213	02/02/2023	9.16	Call	Bond Future	65.4600	0.0655	102.2500	0.1022	56.202	0	0	476
2022/07/21	R213	02/02/2023	9.16	Put	Bond Future	11,974.7000	11.9747	10,973.4500	10.9735	(8.361)	0	0	0
2022/07/21	R213	02/02/2023	10.01	Put	Bond Future	7,946.3300	7.9463	7,037.9000	7.0379	(11.432)	0	0	476
2022/07/21	R213	02/02/2023	10.21	Call	Bond Future	395.6200	0.3956	558.8500	0.5588	41.259	0	0	0
2022/07/21	R213	02/02/2023	10.21	Put	Bond Future	7,079.3600	7.0794	6,204.5500	6.2046	(12.357)	0	0	0
2022/07/21	R213	04/05/2023	10.75	Call	Bond Future	981.7100	0.9817	1,275.0900	1.2751	29.885	0	0	0
2022/07/21	R213	04/05/2023	10.75	Put	Bond Future	5,812.4400	5.8124	5,048.8300	5.0488	(13.138)	0	0	0
2022/07/21	R213	04/05/2023			Bond Future	11.8599	76.9938	11.6094	78.0508	(2.112)	0.0000	0.0000	0
2022/07/21	R213	04/05/2023	10.74	Call	Bond Future	971.8500	0.9719	1,263.0200	1.2630	29.960	0	0	0
2022/07/21	R213	04/05/2023	10.74	Put	Bond Future	5,847.8700	5.8479	5,082.0500	5.0820	(13.096)	0	0	0
2022/07/21	R213	04/05/2023	10.73	Call	Bond Future	962.2900	0.9623	1,251.2900	1.2513	30.033	0	0	0
2022/07/21	R213	04/05/2023	10.73	Put	Bond Future	5,883.6200	5.8836	5,115.6300	5.1156	(13.053)	0	0	0
2022/07/21	R213	03/08/2023	11.62	Put	Bond Future	3,935.3500	3.9354	3,346.6700	3.3467	(14.959)	0	0	0
2022/07/21	R213	03/08/2023	11.63	Call	Bond Future	2,244.6000	2.2446	2,735.6400	2.7356	21.877	0	0	0
2022/07/21	R213	03/08/2023			Bond Future	12.0339	78.5065	11.7716	79.5838	(2.180)	0.0000	0.0000	0
2022/07/21	R213	03/08/2023	11.62	Call	Bond Future	2,226.5800	2.2266	2,715.2300	2.7152	21.946	0	0	0
2022/07/21	R213	03/08/2023	11.63	Put	Bond Future	3,911.5100	3.9115	3,325.2200	3.3252	(14.989)	0	0	0
2022/07/21	R213	03/08/2023	11.61	Call	Bond Future	2,208.6400	2.2086	2,694.8900	2.6949	22.016	0	0	0
2022/07/21	R213	03/08/2023	11.61	Put	Bond Future	3,959.3100	3.9593	3,368.2300	3.3682	(14.929)	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
2022/07/21	R214	04/08/2022	10.98	Put	Bond Future	4,340.1300	4.3401	2,869.9900	2.8700	(33.873)	0	0	0
2022/07/21	R214	04/08/2022	10.99	Call	Bond Future	1.6400	0.0016	21.6600	0.0217	1220.732	0	0	0
2022/07/21	R214	04/08/2022			Bond Future	11.7924	63.3433	11.5036	64.8320	(2.449)	0.0000	0.0000	75,290
2022/07/21	R214	04/08/2022	10.97	Call	Bond Future	1.3700	0.0014	18.5700	0.0186	1255.474	0	0	0
2022/07/21	R214	04/08/2022	10.97	Put	Bond Future	4,396.4100	4.3964	2,924.9100	2.9249	(33.470)	0	0	0
2022/07/21	R214	04/08/2022	10.98	Call	Bond Future	1.5000	0.0015	20.0600	0.0201	1237.333	0	0	0
2022/07/21	R214	04/08/2022	10.99	Put	Bond Future	4,283.9200	4.2839	2,815.2400	2.8152	(34.284)	0	0	0
2022/07/21	R214	03/11/2022	11.34	Call	Bond Future	701.3900	0.7014	1,173.0900	1.1731	67.252	0	0	0
2022/07/21	R214	03/11/2022	11.36	Put	Bond Future	3,812.6500	3.8126	2,786.5200	2.7865	(26.914)	0	0	0
2022/07/21	R214	03/11/2022			Bond Future	11.9590	61.0117	11.6596	62.5220	(2.504)	0.0000	0.0000	2,416
2022/07/21	R214	03/11/2022	11.34	Put	Bond Future	3,891.0800	3.8911	2,852.5200	2.8525	(26.691)	0	0	0
2022/07/21	R214	03/11/2022	11.35	Call	Bond Future	715.6300	0.7156	1,193.5200	1.1935	66.779	0	0	0
2022/07/21	R214	03/11/2022	11.35	Put	Bond Future	3,851.6900	3.8517	2,819.3200	2.8193	(26.803)	0	0	0
2022/07/21	R214	03/11/2022	11.36	Call	Bond Future	730.1600	0.7302	1,214.2900	1.2143	66.305	0	0	0
2022/07/21	R214	02/02/2023	11.07	Call	Bond Future	737.8000	0.7378	1,125.5300	1.1255	52.552	0	0	0
2022/07/21	R214	02/02/2023	11.07	Put	Bond Future	6,115.4600	6.1155	4,966.8300	4.9668	(18.782)	0	0	0
2022/07/21	R214	02/02/2023	11.08	Call	Bond Future	748.3800	0.7484	1,140.1600	1.1402	52.350	0	0	0
2022/07/21	R214	02/02/2023	11.08	Put	Bond Future	6,070.5200	6.0705	4,925.9400	4.9259	(18.855)	0	0	0
2022/07/21	R214	02/02/2023			Bond Future	12.1055	62.1025	11.7950	63.6389	(2.565)	0.0000	0.0000	65,489
2022/07/21	R214	02/02/2023	11.09	Call	Bond Future	759.0700	0.7591	1,154.9100	1.1549	52.148	0	0	0
2022/07/21	R214	02/02/2023	11.09	Put	Bond Future	6,025.7500	6.0258	4,885.2300	4.8852	(18.927)	0	0	0
2022/07/21	R214	04/05/2023	11.36	Call	Bond Future	1,438.6600	1.4387	1,977.7000	1.9777	37.468	0	0	0
2022/07/21	R214	04/05/2023	11.36	Put	Bond Future	5,874.7000	5.8747	4,848.9600	4.8490	(17.460)	0	0	0
2022/07/21	R214	04/05/2023	11.37	Call	Bond Future	1,454.6900	1.4547	1,997.6400	1.9976	37.324	0	0	0
2022/07/21	R214	04/05/2023	11.37	Put	Bond Future	5,837.3400	5.8373	4,815.5100	4.8155	(17.505)	0	0	0
2022/07/21	R214	04/05/2023			Bond Future	12.2388	59.9768	11.9172	61.5416	(2.627)	0.0000	0.0000	0
2022/07/21	R214	04/05/2023	11.38	Call	Bond Future	1,470.8300	1.4708	2,017.6900	2.0177	37.180	0	0	0
2022/07/21	R214	04/05/2023	11.38	Put	Bond Future	5,800.1600	5.8002	4,782.2400	4.7822	(17.550)	0	0	0
2022/07/21	R214	03/08/2023	12.14	Call	Bond Future	3,030.8500	3.0308	3,849.1900	3.8492	27.000	0	0	0
2022/07/21	R214	03/08/2023	12.14	Put	Bond Future	4,113.3000	4.1133	3,336.4700	3.3365	(18.886)	0	0	0
2022/07/21	R214	03/08/2023	12.15	Call	Bond Future	3,053.8000	3.0538	3,875.5900	3.8756	26.910	0	0	0
2022/07/21	R214	03/08/2023	12.15	Put	Bond Future	4,088.0200	4.0880	3,314.6400	3.3146	(18.918)	0	0	0
2022/07/21	R214	03/08/2023			Bond Future	12.3676	61.1558	12.0345	62.7510	(2.694)	0.0000	0.0000	0
2022/07/21	R214	03/08/2023	12.16	Call	Bond Future	3,076.8100	3.0768	3,902.0600	3.9021	26.822	0	0	0
2022/07/21	R214	03/08/2023	12.16	Put	Bond Future	4,062.8700	4.0629	3,292.9500	3.2930	(18.950)	0	0	0
2022/07/21	R248	04/08/2022	10.20	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	1,700
2022/07/21	R248	04/08/2022	10.99	Call	Bond Future	1.2600	0.0013	20.2600	0.0203	1507.937	0	0	0
2022/07/21	R248	04/08/2022	10.99	Put	Bond Future	5,586.1100	5.5861	3,691.6500	3.6917	(33.914)	0	0	0
2022/07/21	R248	04/08/2022	10.40	Put	Bond Future	9,967.4800	9.9675	8,054.1100	8.0541	(19.196)	0	0	0
2022/07/21	R248	04/08/2022	10.98	Call	Bond Future	1.1400	0.0011	18.7000	0.0187	1540.351	0	0	0
2022/07/21	R248	04/08/2022	10.98	Put	Bond Future	5,657.0000	5.6570	3,761.1000	3.7611	(33.514)	0	0	0
2022/07/21	R248	04/08/2022			Bond Future	11.8279	79.2204	11.5288	81.1339	(2.529)	0.0000	0.0000	113,866
2022/07/21	R248	04/08/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/21	R248	04/08/2022	9.70	Put	Bond Future	15,721.1100	15.7211	13,807.6500	13.8077	(12.171)	0	0	0
2022/07/21	R248	04/08/2022	10.20	Put	Bond Future	11,546.8300	11.5468	9,633.3800	9.6334	(16.571)	0	0	0
2022/07/21	R248	04/08/2022	10.30	Call	Bond Future	0.0000	0.0000	0.0300	0.0000	100.000	0	0	1,200

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
2022/07/21	R248	04/08/2022	10.30	Put	Bond Future	10,750.9500	10.7510	8,837.5200	8.8375	(17.798)	0	0	0
2022/07/21	R248	04/08/2022	11.00	Call	Bond Future	1.3800	0.0014	21.9400	0.0219	1489.855	0	0	1,200
2022/07/21	R248	04/08/2022	11.00	Put	Bond Future	5,515.3200	5.5153	3,622.4200	3.6224	(34.321)	0	0	50
2022/07/21	R248	04/08/2022	10.40	Call	Bond Future	0.0000	0.0000	0.0900	0.0001	100.000	0	0	0
2022/07/21	R248	04/08/2022	10.90	Call	Bond Future	0.5300	0.0005	9.6600	0.0097	1722.642	0	0	1,700
2022/07/21	R248	04/08/2022	10.90	Put	Bond Future	6,228.4200	6.2284	4,324.0900	4.3241	(30.575)	0	0	0
2022/07/21	R248	03/11/2022	11.30	Put	Bond Future	5,216.1500	5.2162	3,823.4300	3.8234	(26.700)	0	0	0
2022/07/21	R248	03/11/2022	11.31	Put	Bond Future	5,164.6000	5.1646	3,779.7100	3.7797	(26.815)	0	0	0
2022/07/21	R248	03/11/2022	11.32	Call	Bond Future	768.6900	0.7687	1,332.8500	1.3328	73.392	0	0	0
2022/07/21	R248	03/11/2022	11.20	Call	Bond Future	589.0600	0.5891	1,061.4500	1.0614	80.194	0	0	1,650
2022/07/21	R248	03/11/2022	11.20	Put	Bond Future	5,750.3900	5.7504	4,281.5600	4.2816	(25.543)	0	0	0
2022/07/21	R248	03/11/2022			Bond Future	11.9971	75.9905	11.6861	77.9318	(2.592)	0.0000	0.0000	227,371
2022/07/21	R248	03/11/2022	11.90	Call	Bond Future	2,135.5300	2.1355	3,172.3300	3.1723	48.550	0	0	1,650
2022/07/21	R248	03/11/2022	11.90	Put	Bond Future	2,732.1200	2.7321	1,827.7000	1.8277	(33.103)	0	0	0
2022/07/21	R248	03/11/2022	11.30	Call	Bond Future	736.4800	0.7365	1,284.9800	1.2850	74.476	0	0	0
2022/07/21	R248	03/11/2022	11.31	Call	Bond Future	752.5300	0.7525	1,308.8600	1.3089	73.928	0	0	0
2022/07/21	R248	03/11/2022	11.32	Put	Bond Future	5,113.2600	5.1133	3,736.2000	3.7362	(26.931)	0	0	0
2022/07/21	R248	02/02/2023	11.08	Call	Bond Future	859.0900	0.8591	1,340.8500	1.3409	56.078	0	0	0
2022/07/21	R248	02/02/2023	11.08	Put	Bond Future	7,746.3400	7.7463	6,253.3000	6.2533	(19.274)	0	0	0
2022/07/21	R248	02/02/2023			Bond Future	12.1463	77.3492	11.8230	79.3240	(2.661)	0.0000	0.0000	0
2022/07/21	R248	02/02/2023	11.06	Call	Bond Future	834.0700	0.8341	1,305.5100	1.3055	56.523	0	0	0
2022/07/21	R248	02/02/2023	11.06	Put	Bond Future	7,861.2400	7.8612	6,357.8800	6.3579	(19.124)	0	0	0
2022/07/21	R248	02/02/2023	11.07	Call	Bond Future	846.5200	0.8465	1,323.1000	1.3231	56.299	0	0	0
2022/07/21	R248	02/02/2023	11.07	Put	Bond Future	7,803.6700	7.8037	6,305.4500	6.3054	(19.199)	0	0	0
2022/07/21	R248	04/05/2023	11.35	Call	Bond Future	1,652.2200	1.6522	2,318.5800	2.3186	40.331	0	0	0
2022/07/21	R248	04/05/2023	11.35	Put	Bond Future	7,491.2600	7.4913	6,146.2900	6.1463	(17.954)	0	0	0
2022/07/21	R248	04/05/2023			Bond Future	12.2820	74.3702	11.9465	76.3816	(2.732)	0.0000	0.0000	0
2022/07/21	R248	04/05/2023	11.33	Call	Bond Future	1,618.5800	1.6186	2,275.3500	2.2753	40.577	0	0	0
2022/07/21	R248	04/05/2023	11.33	Put	Bond Future	7,591.8900	7.5919	6,237.3300	6.2373	(17.842)	0	0	0
2022/07/21	R248	04/05/2023	11.34	Call	Bond Future	1,635.2200	1.6352	2,296.7700	2.2968	40.456	0	0	0
2022/07/21	R248	04/05/2023	11.34	Put	Bond Future	7,541.3500	7.5413	6,191.5700	6.1916	(17.898)	0	0	0
2022/07/21	R248	03/08/2023	12.11	Call	Bond Future	3,529.9200	3.5299	4,551.3600	4.5514	28.937	0	0	0
2022/07/21	R248	03/08/2023	12.11	Put	Bond Future	5,310.7900	5.3108	4,281.8800	4.2819	(19.374)	0	0	0
2022/07/21	R248	03/08/2023			Bond Future	12.4137	75.8326	12.0652	77.8830	(2.807)	0.0000	0.0000	0
2022/07/21	R248	03/08/2023	12.09	Call	Bond Future	3,475.1300	3.4751	4,487.5500	4.4875	29.133	0	0	0
2022/07/21	R248	03/08/2023	12.09	Put	Bond Future	5,376.0300	5.3760	4,338.1000	4.3381	(19.307)	0	0	0
2022/07/21	R248	03/08/2023	12.10	Call	Bond Future	3,502.4800	3.5025	4,519.4100	4.5194	29.035	0	0	0
2022/07/21	R248	03/08/2023	12.10	Put	Bond Future	5,343.3200	5.3433	4,309.9000	4.3099	(19.340)	0	0	0

Total

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