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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/07/2022 TO 25/07/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/25	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/25	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/25	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/25	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/25	2025	04/08/2022		Bond Future	162.2427	162.2427	162.5161	162.5161	0.169	0.0000	0.0000	9,167
2022/07/25	2025	03/11/2022		Bond Future	164.7252	164.7252	165.0007	165.0007	0.167	0.0000	0.0000	1,199
2022/07/25	2025	02/02/2023		Bond Future	166.0016	166.0016	166.2799	166.2799	0.168	0.0000	0.0000	1,918
2022/07/25	2025	04/05/2023		Bond Future	169.1594	169.1594	169.4418	169.4418	0.167	0.0000	0.0000	0
2022/07/25	2025	03/08/2023		Bond Future	170.7490	170.7490	171.0362	171.0362	0.168	0.0000	0.0000	0
2022/07/25	2029	04/08/2022		Bond Future	119.0110	119.0110	119.1730	119.1730	0.136	0.0000	0.0000	1,629
2022/07/25	2029	03/11/2022		Bond Future	119.5743	119.5743	119.7371	119.7371	0.136	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
2022/07/25	2029	02/02/2023			Bond Future	121.7356	121.7356	121.8998	121.8998	0.135	0.0000	0.0000	728
2022/07/25	2029	04/05/2023			Bond Future	122.7530	122.7530	122.9195	122.9195	0.136	0.0000	0.0000	0
2022/07/25	2029	03/08/2023			Bond Future	125.1859	125.1859	125.3551	125.3551	0.135	0.0000	0.0000	0
2022/07/25	2030	04/08/2022	9.56	Call	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2022/07/25	2030	04/08/2022	9.56	Put	Bond Future	4,994.4400	4.9944	4,772.2900	4.7723	(4.448)	0	0	0
2022/07/25	2030	04/08/2022	10.95	Call	Bond Future	1,662.3800	1.6624	1,847.7000	1.8477	11.148	0	0	0
2022/07/25	2030	04/08/2022	10.95	Put	Bond Future	58.4900	0.0585	21.6900	0.0217	(62.917)	0	0	800
2022/07/25	2030	04/08/2022			Bond Future	10.5998	87.0209	10.5519	87.2430	(0.451)	0.0000	0.0000	67,631
2022/07/25	2030	04/08/2022	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/25	2030	04/08/2022	8.30	Put	Bond Future	11,546.2600	11.5463	11,324.1400	11.3241	(1.924)	0	0	0
2022/07/25	2030	04/08/2022	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/25	2030	04/08/2022	9.05	Put	Bond Future	7,577.7600	7.5778	7,355.6400	7.3556	(2.931)	0	0	0
2022/07/25	2030	04/08/2022	9.54	Call	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2022/07/25	2030	04/08/2022	9.54	Put	Bond Future	5,094.0500	5.0940	4,871.9000	4.8719	(4.361)	0	0	0
2022/07/25	2030	04/08/2022	9.55	Call	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2022/07/25	2030	04/08/2022	9.55	Put	Bond Future	5,044.2300	5.0442	4,822.0800	4.8221	(4.404)	0	0	0
2022/07/25	2030	03/11/2022	10.10	Call	Bond Future	555.8600	0.5559	590.5200	0.5905	6.235	0	0	0
2022/07/25	2030	03/11/2022	10.10	Put	Bond Future	3,781.8000	3.7818	3,592.1600	3.5922	(5.015)	0	0	0
2022/07/25	2030	03/11/2022	10.20	Put	Bond Future	3,412.5600	3.4126	3,229.2100	3.2292	(5.373)	0	0	0
2022/07/25	2030	03/11/2022	9.70	Call	Bond Future	275.0800	0.2751	291.4500	0.2914	5.951	0	0	500
2022/07/25	2030	03/11/2022	9.70	Put	Bond Future	5,406.1200	5.4061	5,198.1900	5.1982	(3.846)	0	0	0
2022/07/25	2030	03/11/2022			Bond Future	10.8026	88.3311	10.7527	88.5554	(0.462)	0.0000	0.0000	34,764
2022/07/25	2030	03/11/2022	10.20	Call	Bond Future	655.0000	0.6550	695.9500	0.6959	6.252	0	0	500
2022/07/25	2030	03/11/2022	11.57	Call	Bond Future	3,930.1400	3.9301	4,088.8900	4.0889	4.039	0	0	0
2022/07/25	2030	03/11/2022	11.57	Put	Bond Future	574.4700	0.5745	508.9200	0.5089	(11.411)	0	0	500
2022/07/25	2030	03/11/2022	10.08	Call	Bond Future	537.6300	0.5376	571.1200	0.5711	6.229	0	0	0
2022/07/25	2030	03/11/2022	10.08	Put	Bond Future	3,857.6200	3.8576	3,666.8100	3.6668	(4.946)	0	0	0
2022/07/25	2030	03/11/2022	10.09	Call	Bond Future	546.6800	0.5467	580.7500	0.5808	6.232	0	0	0
2022/07/25	2030	03/11/2022	10.09	Put	Bond Future	3,819.6300	3.8196	3,629.4000	3.6294	(4.980)	0	0	0
2022/07/25	2030	02/02/2023	11.16	Put	Bond Future	1,877.4700	1.8775	1,764.2500	1.7643	(6.030)	0	0	388
2022/07/25	2030	02/02/2023	11.35	Call	Bond Future	3,172.1800	3.1722	3,298.8100	3.2988	3.992	0	0	5,000
2022/07/25	2030	02/02/2023	11.35	Put	Bond Future	1,564.0800	1.5641	1,463.5600	1.4636	(6.427)	0	0	0
2022/07/25	2030	02/02/2023	9.99	Call	Bond Future	703.7700	0.7038	743.5400	0.7435	5.651	0	0	0
2022/07/25	2030	02/02/2023	10.00	Call	Bond Future	713.4600	0.7135	753.7100	0.7537	5.642	0	0	0
2022/07/25	2030	02/02/2023	10.01	Put	Bond Future	5,047.9500	5.0480	4,861.5300	4.8615	(3.693)	0	0	0
2022/07/25	2030	02/02/2023	9.80	Call	Bond Future	538.0200	0.5380	569.3300	0.5693	5.819	0	0	0
2022/07/25	2030	02/02/2023	9.94	Put	Bond Future	5,305.8000	5.3058	5,116.0700	5.1161	(3.576)	0	0	102
2022/07/25	2030	02/02/2023	9.20	Call	Bond Future	205.2800	0.2053	218.1000	0.2181	6.245	0	0	0
2022/07/25	2030	02/02/2023	9.20	Put	Bond Future	8,374.1200	8.3741	8,159.7900	8.1598	(2.559)	0	0	0
2022/07/25	2030	02/02/2023	9.66	Call	Bond Future	436.6100	0.4366	462.5200	0.4625	5.934	0	0	0
2022/07/25	2030	02/02/2023	9.66	Put	Bond Future	6,397.5400	6.3975	6,196.3000	6.1963	(3.146)	0	0	102
2022/07/25	2030	02/02/2023	8.81	Put	Bond Future	10,192.7000	10.1927	9,971.9100	9.9719	(2.166)	0	0	0
2022/07/25	2030	02/02/2023	9.04	Call	Bond Future	153.9100	0.1539	163.6300	0.1636	6.315	0	0	0
2022/07/25	2030	02/02/2023	9.04	Put	Bond Future	9,106.3800	9.1064	8,888.9500	8.8889	(2.388)	0	0	0
2022/07/25	2030	02/02/2023	9.08	Put	Bond Future	8,921.4000	8.9214	8,704.6800	8.7047	(2.429)	0	0	0
2022/07/25	2030	02/02/2023			Bond Future	10.9752	85.9006	10.9230	86.1277	(0.476)	0.0000	0.0000	5,200
2022/07/25	2030	02/02/2023	11.55	Call	Bond Future	3,739.0600	3.7391	3,878.2100	3.8782	3.722	0	0	5,000

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2022/07/25	2030	02/02/2023	11.55	Put	Bond Future	1,288.5600	1.2886	1,200.5600	1.2006	(6.829)	0	0	0
2022/07/25	2030	02/02/2023	11.12	Call	Bond Future	2,576.7300	2.5767	2,687.9000	2.6879	4.314	0	0	0
2022/07/25	2030	02/02/2023	11.12	Put	Bond Future	1,950.8600	1.9509	1,834.8800	1.8349	(5.945)	0	0	0
2022/07/25	2030	02/02/2023	11.16	Call	Bond Future	2,675.2100	2.6752	2,789.1400	2.7891	4.259	0	0	0
2022/07/25	2030	02/02/2023	9.99	Put	Bond Future	5,120.9700	5.1210	4,933.5900	4.9336	(3.659)	0	0	0
2022/07/25	2030	02/02/2023	10.00	Put	Bond Future	5,084.4000	5.0844	4,897.5000	4.8975	(3.676)	0	0	0
2022/07/25	2030	02/02/2023	10.01	Call	Bond Future	723.2500	0.7233	763.9800	0.7640	5.632	0	0	0
2022/07/25	2030	02/02/2023	9.80	Put	Bond Future	5,839.9900	5.8400	5,644.1500	5.6441	(3.353)	0	0	0
2022/07/25	2030	02/02/2023	9.83	Call	Bond Future	561.9600	0.5620	594.5200	0.5945	5.794	0	0	388
2022/07/25	2030	02/02/2023	9.83	Put	Bond Future	5,723.5000	5.7235	5,528.9100	5.5289	(3.400)	0	0	0
2022/07/25	2030	02/02/2023	9.94	Call	Bond Future	656.8200	0.6568	694.2400	0.6942	5.697	0	0	0
2022/07/25	2030	02/02/2023	9.79	Call	Bond Future	530.2200	0.5302	561.1200	0.5611	5.828	0	0	0
2022/07/25	2030	02/02/2023	9.79	Put	Bond Future	5,879.0600	5.8791	5,682.8100	5.6828	(3.338)	0	0	0
2022/07/25	2030	02/02/2023	8.81	Call	Bond Future	99.3100	0.0993	105.6700	0.1057	6.404	0	0	102
2022/07/25	2030	02/02/2023	9.08	Call	Bond Future	165.6100	0.1656	176.0400	0.1760	6.298	0	0	388
2022/07/25	2030	04/05/2023	11.34	Call	Bond Future	3,082.8200	3.0828	3,200.6800	3.2007	3.823	0	0	0
2022/07/25	2030	04/05/2023	11.34	Put	Bond Future	2,269.9600	2.2700	2,157.0100	2.1570	(4.976)	0	0	150
2022/07/25	2030	04/05/2023	10.42	Call	Bond Future	1,392.1200	1.3921	1,457.8900	1.4579	4.724	0	0	479
2022/07/25	2030	04/05/2023	10.42	Put	Bond Future	4,513.5900	4.5136	4,348.5500	4.3486	(3.657)	0	0	0
2022/07/25	2030	04/05/2023	10.52	Call	Bond Future	1,522.8800	1.5229	1,593.7900	1.5938	4.656	0	0	0
2022/07/25	2030	04/05/2023	10.52	Put	Bond Future	4,205.6500	4.2056	4,045.7500	4.0457	(3.802)	0	0	0
2022/07/25	2030	04/05/2023	10.53	Call	Bond Future	1,536.4700	1.5365	1,607.9100	1.6079	4.650	0	0	0
2022/07/25	2030	04/05/2023	10.53	Put	Bond Future	4,175.5200	4.1755	4,016.1500	4.0162	(3.817)	0	0	0
2022/07/25	2030	04/05/2023	9.67	Call	Bond Future	660.9700	0.6610	695.1800	0.6952	5.176	0	0	479
2022/07/25	2030	04/05/2023	9.67	Put	Bond Future	7,161.9900	7.1620	6,965.3900	6.9654	(2.745)	0	0	0
2022/07/25	2030	04/05/2023	9.78	Call	Bond Future	747.4700	0.7475	785.5800	0.7856	5.099	0	0	388
2022/07/25	2030	04/05/2023	9.78	Put	Bond Future	6,742.7900	6.7428	6,550.0900	6.5501	(2.858)	0	0	0
2022/07/25	2030	04/05/2023	10.00	Call	Bond Future	934.3000	0.9343	980.8400	0.9808	4.981	0	0	1,080
2022/07/25	2030	04/05/2023	10.00	Put	Bond Future	5,928.6600	5.9287	5,744.3900	5.7444	(3.108)	0	0	0
2022/07/25	2030	04/05/2023	9.03	Call	Bond Future	295.1100	0.2951	311.7100	0.3117	5.625	0	0	388
2022/07/25	2030	04/05/2023	9.03	Put	Bond Future	9,809.1200	9.8091	9,594.9100	9.5949	(2.184)	0	0	0
2022/07/25	2030	04/05/2023	9.58	Put	Bond Future	7,512.1600	7.5122	7,312.5300	7.3125	(2.657)	0	0	0
2022/07/25	2030	04/05/2023			Bond Future	11.1455	87.5189	11.0908	87.7497	(0.492)	0.0000	0.0000	0
2022/07/25	2030	04/05/2023	12.57	Call	Bond Future	6,624.9200	6.6249	6,798.9900	6.7990	2.628	0	0	0
2022/07/25	2030	04/05/2023	12.57	Put	Bond Future	891.9300	0.8919	835.1900	0.8352	(6.361)	0	0	350
2022/07/25	2030	04/05/2023	11.62	Call	Bond Future	3,795.6400	3.7956	3,928.8400	3.9288	3.509	0	0	0
2022/07/25	2030	04/05/2023	11.62	Put	Bond Future	1,829.5100	1.8295	1,731.9000	1.7319	(5.335)	0	0	388
2022/07/25	2030	04/05/2023	12.04	Call	Bond Future	4,985.6900	4.9857	5,139.2300	5.1392	3.080	0	0	0
2022/07/25	2030	04/05/2023	12.04	Put	Bond Future	1,326.8400	1.3268	1,249.5700	1.2496	(5.824)	0	0	1,080
2022/07/25	2030	04/05/2023	12.50	Call	Bond Future	6,402.2600	6.4023	6,573.9400	6.5739	2.682	0	0	0
2022/07/25	2030	04/05/2023	12.50	Put	Bond Future	939.3300	0.9393	880.2000	0.8802	(6.295)	0	0	479
2022/07/25	2030	04/05/2023	10.54	Call	Bond Future	1,550.1500	1.5501	1,622.1200	1.6221	4.643	0	0	0
2022/07/25	2030	04/05/2023	10.54	Put	Bond Future	4,145.5100	4.1455	3,986.6700	3.9867	(3.832)	0	0	0
2022/07/25	2030	04/05/2023	10.65	Call	Bond Future	1,706.3400	1.7063	1,784.2500	1.7843	4.566	0	0	350
2022/07/25	2030	04/05/2023	10.65	Put	Bond Future	3,822.9000	3.8229	3,670.0000	3.6700	(4.000)	0	0	0
2022/07/25	2030	04/05/2023	9.58	Call	Bond Future	594.7600	0.5948	625.9400	0.6259	5.242	0	0	150
2022/07/25	2030	03/08/2023	12.89	Call	Bond Future	7,143.3400	7.1433	7,320.6700	7.3207	2.482	0	0	0
2022/07/25	2030	03/08/2023	12.89	Put	Bond Future	1,034.8600	1.0349	977.3000	0.9773	(5.562)	0	0	350

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2022/07/25	2030	03/08/2023	11.34	Call	Bond Future	2,938.3400	2.9383	3,051.0500	3.0511	3.836	0	0	0
2022/07/25	2030	03/08/2023	11.34	Put	Bond Future	2,839.0700	2.8391	2,716.8900	2.7169	(4.304)	0	0	0
2022/07/25	2030	03/08/2023	11.35	Call	Bond Future	2,959.9400	2.9599	3,073.1700	3.0732	3.825	0	0	0
2022/07/25	2030	03/08/2023	11.36	Put	Bond Future	2,801.1800	2.8012	2,680.0500	2.6800	(4.324)	0	0	0
2022/07/25	2030	03/08/2023	10.40	Call	Bond Future	1,402.5100	1.4025	1,467.7000	1.4677	4.648	0	0	1,012
2022/07/25	2030	03/08/2023	10.65	Call	Bond Future	1,724.1500	1.7241	1,801.0800	1.8011	4.462	0	0	350
2022/07/25	2030	03/08/2023	10.65	Put	Bond Future	4,485.9500	4.4860	4,327.9900	4.3280	(3.521)	0	0	0
2022/07/25	2030	03/08/2023			Bond Future	11.3156	85.2300	11.2579	85.4649	(0.510)	0.0000	0.0000	0
2022/07/25	2030	03/08/2023	12.59	Call	Bond Future	6,238.4200	6.2384	6,406.2400	6.4062	2.690	0	0	0
2022/07/25	2030	03/08/2023	12.59	Put	Bond Future	1,249.8200	1.2498	1,182.7500	1.1828	(5.366)	0	0	1,012
2022/07/25	2030	03/08/2023	11.35	Put	Bond Future	2,820.0800	2.8201	2,698.4200	2.6984	(4.314)	0	0	0
2022/07/25	2030	03/08/2023	11.36	Call	Bond Future	2,981.6100	2.9816	3,095.3700	3.0954	3.815	0	0	0
2022/07/25	2030	03/08/2023	10.40	Put	Bond Future	5,230.8300	5.2308	5,061.1300	5.0611	(3.244)	0	0	0
2022/07/25	2032	04/08/2022	8.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/25	2032	04/08/2022	8.97	Put	Bond Future	11,639.2200	11.6392	11,285.9600	11.2860	(3.035)	0	0	0
2022/07/25	2032	04/08/2022	9.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/25	2032	04/08/2022	9.40	Put	Bond Future	9,032.8400	9.0328	8,679.5800	8.6796	(3.911)	0	0	0
2022/07/25	2032	04/08/2022	9.72	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	800
2022/07/25	2032	04/08/2022	9.72	Put	Bond Future	7,153.7800	7.1538	6,800.5100	6.8005	(4.938)	0	0	0
2022/07/25	2032	04/08/2022	10.21	Put	Bond Future	4,373.2200	4.3732	4,019.7300	4.0197	(8.083)	0	0	0
2022/07/25	2032	04/08/2022	10.22	Call	Bond Future	0.5200	0.0005	0.2800	0.0003	(46.154)	0	0	0
2022/07/25	2032	04/08/2022	9.80	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	900
2022/07/25	2032	04/08/2022	10.20	Put	Bond Future	4,428.8000	4.4288	4,075.3300	4.0753	(7.981)	0	0	0
2022/07/25	2032	04/08/2022			Bond Future	11.0235	86.7363	10.9557	87.0896	(0.615)	0.0000	0.0000	68,400
2022/07/25	2032	04/08/2022	11.89	Call	Bond Future	4,346.9700	4.3470	4,697.1800	4.6972	8.056	0	0	0
2022/07/25	2032	04/08/2022	11.89	Put	Bond Future	3.5000	0.0035	0.4500	0.0005	(87.143)	0	0	0
2022/07/25	2032	04/08/2022	10.70	Call	Bond Future	65.0000	0.0650	73.8200	0.0738	13.569	0	0	0
2022/07/25	2032	04/08/2022	10.70	Put	Bond Future	1,768.5700	1.7686	1,424.1300	1.4241	(19.476)	0	0	7,500
2022/07/25	2032	04/08/2022	11.00	Call	Bond Future	519.2600	0.5193	632.0700	0.6321	21.725	0	0	0
2022/07/25	2032	04/08/2022	11.00	Put	Bond Future	641.6700	0.6417	401.2200	0.4012	(37.473)	0	0	7,500
2022/07/25	2032	04/08/2022	11.60	Call	Bond Future	2,949.6100	2.9496	3,283.4900	3.2835	11.319	0	0	0
2022/07/25	2032	04/08/2022	11.60	Put	Bond Future	25.3900	0.0254	6.0100	0.0060	(76.329)	0	0	800
2022/07/25	2032	04/08/2022	10.21	Call	Bond Future	0.4800	0.0005	0.2500	0.0003	(47.917)	0	0	0
2022/07/25	2032	04/08/2022	10.22	Put	Bond Future	4,317.6900	4.3177	3,964.1900	3.9642	(8.187)	0	0	0
2022/07/25	2032	04/08/2022	10.50	Call	Bond Future	6.3100	0.0063	5.7800	0.0058	(8.399)	0	0	900
2022/07/25	2032	04/08/2022	10.50	Put	Bond Future	2,786.1600	2.7862	2,432.3700	2.4324	(12.698)	0	0	0
2022/07/25	2032	04/08/2022	9.80	Put	Bond Future	6,691.8800	6.6919	6,338.6100	6.3386	(5.279)	0	0	0
2022/07/25	2032	04/08/2022	10.10	Call	Bond Future	0.1800	0.0002	0.0800	0.0001	(55.556)	0	0	0
2022/07/25	2032	04/08/2022	10.10	Put	Bond Future	4,987.3200	4.9873	4,633.9600	4.6340	(7.085)	0	0	0
2022/07/25	2032	04/08/2022	10.20	Call	Bond Future	0.4400	0.0004	0.2300	0.0002	(47.727)	0	0	0
2022/07/25	2032	03/11/2022	10.56	Put	Bond Future	4,035.6500	4.0356	3,746.1300	3.7461	(7.174)	0	0	180
2022/07/25	2032	03/11/2022	10.16	Call	Bond Future	270.4500	0.2705	302.6800	0.3027	11.917	0	0	0
2022/07/25	2032	03/11/2022	10.16	Put	Bond Future	5,858.2600	5.8583	5,533.1000	5.5331	(5.550)	0	0	180
2022/07/25	2032	03/11/2022	9.46	Put	Bond Future	9,599.0800	9.5991	9,247.2600	9.2473	(3.665)	0	0	0
2022/07/25	2032	03/11/2022	9.92	Call	Bond Future	154.4400	0.1544	173.3800	0.1734	12.264	0	0	750
2022/07/25	2032	03/11/2022	9.92	Put	Bond Future	7,076.7200	7.0767	6,738.2700	6.7383	(4.783)	0	0	0
2022/07/25	2032	03/11/2022	10.11	Put	Bond Future	6,105.3800	6.1054	5,777.0000	5.7770	(5.379)	0	0	454

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/25	2032	03/11/2022	9.31	Put	Bond Future	10,463.0800	10.4631	10,109.1900	10.1092	(3.382)	0	0	0
2022/07/25	2032	03/11/2022	9.36	Call	Bond Future	32.4800	0.0325	36.5800	0.0366	12.623	0	0	454
2022/07/25	2032	03/11/2022	9.36	Put	Bond Future	10,173.1400	10.1731	9,819.8500	9.8199	(3.473)	0	0	0
2022/07/25	2032	03/11/2022			Bond Future	11.2196	83.8907	11.1490	84.2481	(0.629)	0.0000	0.0000	103,678
2022/07/25	2032	03/11/2022	11.55	Call	Bond Future	2,852.4000	2.8524	3,062.1200	3.0621	7.352	0	0	0
2022/07/25	2032	03/11/2022	11.55	Put	Bond Future	1,206.1300	1.2061	1,058.4600	1.0585	(12.243)	0	0	500
2022/07/25	2032	03/11/2022	12.30	Call	Bond Future	5,641.5800	5.6416	5,932.2800	5.9323	5.153	0	0	0
2022/07/25	2032	03/11/2022	12.30	Put	Bond Future	418.0100	0.4180	351.3200	0.3513	(15.954)	0	0	750
2022/07/25	2032	03/11/2022	10.56	Call	Bond Future	614.3700	0.6144	682.2400	0.6822	11.047	0	0	0
2022/07/25	2032	03/11/2022	10.66	Call	Bond Future	738.3500	0.7383	817.9800	0.8180	10.785	0	0	0
2022/07/25	2032	03/11/2022	10.66	Put	Bond Future	3,628.9900	3.6290	3,351.2300	3.3512	(7.654)	0	0	0
2022/07/25	2032	03/11/2022	10.67	Call	Bond Future	751.8100	0.7518	832.6800	0.8327	10.757	0	0	750
2022/07/25	2032	03/11/2022	10.67	Put	Bond Future	3,589.6300	3.5896	3,313.1100	3.3131	(7.703)	0	0	0
2022/07/25	2032	03/11/2022	10.21	Call	Bond Future	302.0100	0.3020	337.7200	0.3377	11.824	0	0	500
2022/07/25	2032	03/11/2022	10.21	Put	Bond Future	5,615.1000	5.6151	5,293.4200	5.2934	(5.729)	0	0	0
2022/07/25	2032	03/11/2022	10.49	Call	Bond Future	537.5200	0.5375	597.8500	0.5978	11.224	0	0	0
2022/07/25	2032	03/11/2022	10.49	Put	Bond Future	4,332.8300	4.3328	4,035.7700	4.0358	(6.856)	0	0	454
2022/07/25	2032	03/11/2022	9.46	Call	Bond Future	44.1000	0.0441	49.6700	0.0497	12.630	0	0	500
2022/07/25	2032	03/11/2022	10.11	Call	Bond Future	241.7300	0.2417	270.7400	0.2707	12.001	0	0	0
2022/07/25	2032	03/11/2022	9.31	Call	Bond Future	27.7500	0.0277	31.2500	0.0313	12.613	0	0	180
2022/07/25	2032	02/02/2023	11.69	Call	Bond Future	3,407.9800	3.4080	3,611.7400	3.6117	5.979	0	0	0
2022/07/25	2032	02/02/2023	11.69	Put	Bond Future	1,928.2500	1.9282	1,769.3700	1.7694	(8.240)	0	0	0
2022/07/25	2032	02/02/2023	10.40	Call	Bond Future	817.1000	0.8171	888.3200	0.8883	8.716	0	0	0
2022/07/25	2032	02/02/2023	10.40	Put	Bond Future	5,860.9500	5.8610	5,569.5300	5.5695	(4.972)	0	0	0
2022/07/25	2032	02/02/2023	10.50	Call	Bond Future	930.3200	0.9303	1,009.8000	1.0098	8.543	0	0	0
2022/07/25	2032	02/02/2023	10.50	Put	Bond Future	5,444.0900	5.4441	5,160.9300	5.1609	(5.201)	0	0	454
2022/07/25	2032	02/02/2023	10.67	Call	Bond Future	1,149.3300	1.1493	1,244.0600	1.2441	8.242	0	0	750
2022/07/25	2032	02/02/2023	10.67	Put	Bond Future	4,771.6700	4.7717	4,503.7600	4.5038	(5.615)	0	0	0
2022/07/25	2032	02/02/2023	10.22	Call	Bond Future	640.3400	0.6403	698.0900	0.6981	9.019	0	0	500
2022/07/25	2032	02/02/2023	10.22	Put	Bond Future	6,649.1000	6.6491	6,344.2100	6.3442	(4.585)	0	0	0
2022/07/25	2032	02/02/2023	9.47	Call	Bond Future	192.3200	0.1923	212.0700	0.2121	10.269	0	0	500
2022/07/25	2032	02/02/2023	9.47	Put	Bond Future	10,375.4700	10.3755	10,032.5800	10.0326	(3.305)	0	0	0
2022/07/25	2032	02/02/2023	9.92	Call	Bond Future	411.9900	0.4120	451.1800	0.4512	9.512	0	0	750
2022/07/25	2032	02/02/2023	9.92	Put	Bond Future	8,060.2800	8.0603	7,736.8300	7.7368	(4.013)	0	0	0
2022/07/25	2032	02/02/2023			Bond Future	11.3856	85.3896	11.3121	85.7522	(0.646)	0.0000	0.0000	18
2022/07/25	2032	02/02/2023	11.84	Call	Bond Future	3,870.9400	3.8709	4,089.6900	4.0897	5.651	0	0	0
2022/07/25	2032	02/02/2023	11.84	Put	Bond Future	1,675.1500	1.6751	1,531.2600	1.5313	(8.590)	0	0	500
2022/07/25	2032	02/02/2023	12.75	Call	Bond Future	7,074.4900	7.0745	7,362.7400	7.3627	4.074	0	0	0
2022/07/25	2032	02/02/2023	12.75	Put	Bond Future	711.5500	0.7116	637.1600	0.6372	(10.455)	0	0	750
2022/07/25	2032	02/02/2023	10.38	Call	Bond Future	795.7000	0.7957	865.3400	0.8653	8.752	0	0	0
2022/07/25	2032	02/02/2023	10.38	Put	Bond Future	5,946.0700	5.9461	5,653.0700	5.6531	(4.928)	0	0	0
2022/07/25	2032	02/02/2023	10.39	Call	Bond Future	806.4400	0.8064	876.8700	0.8769	8.733	0	0	0
2022/07/25	2032	02/02/2023	10.39	Put	Bond Future	5,903.5300	5.9035	5,611.3200	5.6113	(4.950)	0	0	0
2022/07/25	2032	02/02/2023	10.16	Call	Bond Future	588.5600	0.5886	642.2200	0.6422	9.117	0	0	0
2022/07/25	2032	02/02/2023	10.16	Put	Bond Future	6,922.0700	6.9221	6,613.0900	6.6131	(4.464)	0	0	454
2022/07/25	2032	02/02/2023	9.31	Call	Bond Future	142.9100	0.1429	157.9300	0.1579	10.510	0	0	454
2022/07/25	2032	02/02/2023	9.31	Put	Bond Future	11,249.8100	11.2498	10,902.1900	10.9022	(3.090)	0	0	0
2022/07/25	2032	04/05/2023	10.89	Call	Bond Future	1,746.6300	1.7466	1,866.0500	1.8660	6.837	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
2022/07/25	2032	04/05/2023	10.89	Put	Bond Future	4,967.6800	4.9677	4,718.2600	4.7183	(5.021)	0	0	0
2022/07/25	2032	04/05/2023	11.37	Call	Bond Future	2,652.9700	2.6530	2,815.4500	2.8155	6.124	0	0	400
2022/07/25	2032	04/05/2023	13.43	Call	Bond Future	9,163.0100	9.1630	9,466.9900	9.4670	3.317	0	0	0
2022/07/25	2032	04/05/2023	13.43	Put	Bond Future	750.8500	0.7508	685.9900	0.6860	(8.638)	0	0	400
2022/07/25	2032	04/05/2023			Bond Future	11.5448	82.8383	11.4682	83.2072	(0.664)	0.0000	0.0000	0
2022/07/25	2032	04/05/2023	11.37	Put	Bond Future	3,497.0200	3.4970	3,290.6600	3.2907	(5.901)	0	0	0
2022/07/25	2032	04/05/2023	10.62	Call	Bond Future	1,353.9900	1.3540	1,451.5300	1.4515	7.204	0	0	400
2022/07/25	2032	04/05/2023	10.62	Put	Bond Future	5,951.7500	5.9517	5,680.4500	5.6804	(4.558)	0	0	0
2022/07/25	2032	04/05/2023	10.87	Call	Bond Future	1,715.1300	1.7151	1,832.8600	1.8329	6.864	0	0	0
2022/07/25	2032	04/05/2023	10.87	Put	Bond Future	5,037.1600	5.0372	4,786.0500	4.7861	(4.985)	0	0	0
2022/07/25	2032	04/05/2023	10.88	Call	Bond Future	1,730.9700	1.7310	1,849.5400	1.8495	6.850	0	0	0
2022/07/25	2032	04/05/2023	10.88	Put	Bond Future	5,002.4900	5.0025	4,752.2200	4.7522	(5.003)	0	0	0
2022/07/25	2032	03/08/2023	11.90	Call	Bond Future	3,928.6900	3.9287	4,130.0900	4.1301	5.126	0	0	5,000
2022/07/25	2032	03/08/2023	11.90	Put	Bond Future	2,987.1400	2.9871	2,812.9200	2.8129	(5.832)	0	0	0
2022/07/25	2032	03/08/2023	11.77	Call	Bond Future	3,590.3800	3.5904	3,781.3800	3.7814	5.320	0	0	0
2022/07/25	2032	03/08/2023	11.77	Put	Bond Future	3,250.3700	3.2504	3,065.7500	3.0657	(5.680)	0	0	0
2022/07/25	2032	03/08/2023			Bond Future	11.6971	84.4667	11.6170	84.8423	(0.685)	0.0000	0.0000	2,600
2022/07/25	2032	03/08/2023	11.75	Call	Bond Future	3,539.6800	3.5397	3,729.0700	3.7291	5.350	0	0	0
2022/07/25	2032	03/08/2023	11.75	Put	Bond Future	3,292.7400	3.2927	3,106.5100	3.1065	(5.656)	0	0	0
2022/07/25	2032	03/08/2023	11.76	Call	Bond Future	3,564.9900	3.5650	3,755.1800	3.7552	5.335	0	0	0
2022/07/25	2032	03/08/2023	11.76	Put	Bond Future	3,271.5000	3.2715	3,086.0700	3.0861	(5.668)	0	0	0
2022/07/25	2033	04/08/2022			Bond Future	112.3803	112.3803	112.9693	112.9693	0.524	0.0000	0.0000	3,796
2022/07/25	2033	03/11/2022			Bond Future	112.7665	112.7665	113.3630	113.3630	0.529	0.0000	0.0000	420
2022/07/25	2033	02/02/2023			Bond Future	114.8044	114.8044	115.4101	115.4101	0.528	0.0000	0.0000	5,877
2022/07/25	2033	04/05/2023			Bond Future	115.6042	115.6042	116.2206	116.2206	0.533	0.0000	0.0000	0
2022/07/25	2033	03/08/2023			Bond Future	117.8952	117.8952	118.5234	118.5234	0.533	0.0000	0.0000	0
2022/07/25	2037	04/08/2022	10.89	Call	Bond Future	21.8500	0.0219	15.1900	0.0152	(30.481)	0	0	0
2022/07/25	2037	04/08/2022	10.89	Put	Bond Future	3,214.4000	3.2144	2,956.6100	2.9566	(8.020)	0	0	0
2022/07/25	2037	04/08/2022	10.90	Call	Bond Future	23.6000	0.0236	16.6500	0.0167	(29.449)	0	0	0
2022/07/25	2037	04/08/2022	11.95	Call	Bond Future	3,114.2000	3.1142	3,342.0100	3.3420	7.315	0	0	0
2022/07/25	2037	04/08/2022	11.95	Put	Bond Future	34.3100	0.0343	10.9900	0.0110	(67.969)	0	0	1,050
2022/07/25	2037	04/08/2022	10.91	Put	Bond Future	3,092.7200	3.0927	2,834.3500	2.8344	(8.354)	0	0	0
2022/07/25	2037	04/08/2022			Bond Future	11.4140	79.8160	11.3716	80.0672	(0.371)	0.0000	0.0000	124,394
2022/07/25	2037	04/08/2022	10.10	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	50
2022/07/25	2037	04/08/2022	10.10	Put	Bond Future	8,374.1200	8.3741	8,122.9700	8.1230	(2.999)	0	0	0
2022/07/25	2037	04/08/2022	10.90	Put	Bond Future	3,153.4600	3.1535	2,895.3800	2.8954	(8.184)	0	0	50
2022/07/25	2037	04/08/2022	10.91	Call	Bond Future	25.4800	0.0255	18.2400	0.0182	(28.414)	0	0	0
2022/07/25	2037	04/08/2022	11.21	Call	Bond Future	236.2600	0.2363	232.9500	0.2330	(1.401)	0	0	1,050
2022/07/25	2037	04/08/2022	11.21	Put	Bond Future	1,457.0300	1.4570	1,202.5900	1.2026	(17.463)	0	0	0
2022/07/25	2037	04/08/2022	11.42	Call	Bond Future	707.2400	0.7072	759.6400	0.7596	7.409	0	0	0
2022/07/25	2037	04/08/2022	11.42	Put	Bond Future	671.6300	0.6716	472.9000	0.4729	(29.589)	0	0	50
2022/07/25	2037	03/11/2022	11.32	Call	Bond Future	1,386.9500	1.3869	1,460.3600	1.4604	5.293	0	0	0
2022/07/25	2037	03/11/2022	11.30	Put	Bond Future	3,009.8600	3.0099	2,827.4000	2.8274	(6.062)	0	0	0
2022/07/25	2037	03/11/2022	11.31	Call	Bond Future	1,363.0300	1.3630	1,435.4000	1.4354	5.309	0	0	0
2022/07/25	2037	03/11/2022	11.31	Put	Bond Future	2,973.7600	2.9738	2,792.3400	2.7923	(6.101)	0	0	0
2022/07/25	2037	03/11/2022			Bond Future	11.5844	81.0177	11.5406	81.2715	(0.378)	0.0000	0.0000	21,313

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
2022/07/25	2037	03/11/2022	11.32	Put	Bond Future	2,938.1400	2.9381	2,757.7600	2.7578	(6.139)	0	0	0
2022/07/25	2037	03/11/2022	11.30	Call	Bond Future	1,339.5200	1.3395	1,410.8500	1.4109	5.325	0	0	0
2022/07/25	2037	02/02/2023	11.03	Call	Bond Future	1,317.7800	1.3178	1,377.6300	1.3776	4.542	0	0	0
2022/07/25	2037	02/02/2023	11.03	Put	Bond Future	5,446.5900	5.4466	5,249.1700	5.2492	(3.625)	0	0	0
2022/07/25	2037	02/02/2023	11.04	Call	Bond Future	1,334.4500	1.3344	1,394.9600	1.3950	4.534	0	0	0
2022/07/25	2037	02/02/2023	11.04	Put	Bond Future	5,402.2200	5.4022	5,205.4600	5.2055	(3.642)	0	0	0
2022/07/25	2037	02/02/2023			Bond Future	11.7321	78.2066	11.6868	78.4639	(0.386)	0.0000	0.0000	63,547
2022/07/25	2037	02/02/2023	11.05	Call	Bond Future	1,351.2700	1.3513	1,412.4400	1.4124	4.527	0	0	0
2022/07/25	2037	02/02/2023	11.05	Put	Bond Future	5,358.0700	5.3581	5,161.9700	5.1620	(3.660)	0	0	0
2022/07/25	2037	04/05/2023	13.73	Put	Bond Future	933.7000	0.9337	880.0900	0.8801	(5.742)	0	0	400
2022/07/25	2037	04/05/2023	11.31	Call	Bond Future	2,196.4100	2.1964	2,279.5400	2.2795	3.785	0	0	0
2022/07/25	2037	04/05/2023	11.31	Put	Bond Future	5,428.4900	5.4285	5,250.0500	5.2500	(3.287)	0	0	0
2022/07/25	2037	04/05/2023	11.03	Put	Bond Future	6,592.4600	6.5925	6,397.6500	6.3976	(2.955)	0	0	0
2022/07/25	2037	04/05/2023	11.30	Call	Bond Future	2,176.4800	2.1765	2,259.0100	2.2590	3.792	0	0	0
2022/07/25	2037	04/05/2023	11.30	Put	Bond Future	5,467.5200	5.4675	5,288.4800	5.2885	(3.275)	0	0	0
2022/07/25	2037	04/05/2023			Bond Future	11.8751	79.6807	11.8281	79.9423	(0.396)	0.0000	0.0000	0
2022/07/25	2037	04/05/2023	13.73	Call	Bond Future	10,287.6800	10.2877	10,495.6400	10.4956	2.021	0	0	0
2022/07/25	2037	04/05/2023	11.32	Call	Bond Future	2,216.1800	2.2162	2,299.9200	2.2999	3.779	0	0	0
2022/07/25	2037	04/05/2023	11.32	Put	Bond Future	5,389.3600	5.3894	5,211.5300	5.2115	(3.300)	0	0	0
2022/07/25	2037	04/05/2023	11.78	Call	Bond Future	3,322.5600	3.3226	3,435.7300	3.4357	3.406	0	0	400
2022/07/25	2037	04/05/2023	11.78	Put	Bond Future	3,853.1700	3.8532	3,704.7700	3.7048	(3.851)	0	0	0
2022/07/25	2037	04/05/2023	11.03	Call	Bond Future	1,685.3200	1.6853	1,752.0800	1.7521	3.961	0	0	400
2022/07/25	2037	03/08/2023	12.12	Call	Bond Future	4,260.8900	4.2609	4,392.5100	4.3925	3.089	0	0	0
2022/07/25	2037	03/08/2023	12.12	Put	Bond Future	3,699.8200	3.6998	3,565.1200	3.5651	(3.641)	0	0	0
2022/07/25	2037	03/08/2023	12.13	Call	Bond Future	4,289.5100	4.2895	4,421.7000	4.4217	3.082	0	0	0
2022/07/25	2037	03/08/2023	12.13	Put	Bond Future	3,674.6700	3.6747	3,540.5400	3.5405	(3.650)	0	0	0
2022/07/25	2037	03/08/2023			Bond Future	12.0163	76.9881	11.9674	77.2544	(0.407)	0.0000	0.0000	0
2022/07/25	2037	03/08/2023	12.14	Call	Bond Future	4,318.2000	4.3182	4,450.9700	4.4510	3.075	0	0	0
2022/07/25	2037	03/08/2023	12.14	Put	Bond Future	3,649.6500	3.6496	3,516.1000	3.5161	(3.659)	0	0	0
2022/07/25	2038	04/08/2022			Bond Future	126.2082	126.2082	126.3067	126.3067	0.078	0.0000	0.0000	3,429
2022/07/25	2038	03/11/2022			Bond Future	128.1393	128.1393	128.2376	128.2376	0.077	0.0000	0.0000	2,268
2022/07/25	2038	02/02/2023			Bond Future	128.5424	128.5424	128.6407	128.6407	0.077	0.0000	0.0000	0
2022/07/25	2038	04/05/2023			Bond Future	130.9883	130.9883	131.0878	131.0878	0.076	0.0000	0.0000	0
2022/07/25	2038	03/08/2023			Bond Future	131.6019	131.6019	131.7026	131.7026	0.077	0.0000	0.0000	0
2022/07/25	2040	04/08/2022	9.70	Put	Bond Future	12,584.2500	12.5842	12,281.7400	12.2817	(2.404)	0	0	0
2022/07/25	2040	04/08/2022	11.05	Call	Bond Future	54.5700	0.0546	46.2500	0.0463	(15.246)	0	0	0
2022/07/25	2040	04/08/2022	11.05	Put	Bond Future	2,756.4400	2.7564	2,445.6100	2.4456	(11.277)	0	0	0
2022/07/25	2040	04/08/2022	12.24	Put	Bond Future	6.7300	0.0067	1.2400	0.0012	(81.575)	0	0	460
2022/07/25	2040	04/08/2022			Bond Future	11.4628	81.8173	11.4155	82.1199	(0.412)	0.0000	0.0000	84,485
2022/07/25	2040	04/08/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	460
2022/07/25	2040	04/08/2022	10.70	Call	Bond Future	2.8400	0.0028	1.3700	0.0014	(51.761)	0	0	460
2022/07/25	2040	04/08/2022	10.70	Put	Bond Future	5,107.1500	5.1071	4,803.1700	4.8032	(5.952)	0	0	0
2022/07/25	2040	04/08/2022	11.03	Call	Bond Future	45.7100	0.0457	37.7800	0.0378	(17.349)	0	0	0
2022/07/25	2040	04/08/2022	11.03	Put	Bond Future	2,882.0500	2.8820	2,571.6100	2.5716	(10.771)	0	0	0
2022/07/25	2040	04/08/2022	11.04	Call	Bond Future	49.9800	0.0500	41.8400	0.0418	(16.287)	0	0	0
2022/07/25	2040	04/08/2022	11.04	Put	Bond Future	2,819.0400	2.8190	2,508.3900	2.5084	(11.020)	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
2022/07/25	2040	04/08/2022	12.24	Call	Bond Future	4,735.9500	4.7360	5,032.9700	5.0330	6.272	0	0	0
2022/07/25	2040	03/11/2022	12.52	Call	Bond Future	5,944.4100	5.9444	6,172.4600	6.1725	3.836	0	0	0
2022/07/25	2040	03/11/2022	11.41	Put	Bond Future	2,991.2200	2.9912	2,784.1000	2.7841	(6.924)	0	0	0
2022/07/25	2040	03/11/2022	12.00	Call	Bond Future	3,649.1000	3.6491	3,824.5100	3.8245	4.807	0	0	1,160
2022/07/25	2040	03/11/2022	12.00	Put	Bond Future	1,370.3300	1.3703	1,239.7800	1.2398	(9.527)	0	0	0
2022/07/25	2040	03/11/2022	11.39	Call	Bond Future	1,571.2900	1.5713	1,667.5500	1.6675	6.126	0	0	0
2022/07/25	2040	03/11/2022	11.40	Call	Bond Future	1,598.1900	1.5982	1,695.7400	1.6957	6.104	0	0	0
2022/07/25	2040	03/11/2022	10.70	Call	Bond Future	407.1600	0.4072	435.1000	0.4351	6.862	0	0	1,078
2022/07/25	2040	03/11/2022	11.20	Call	Bond Future	1,121.4800	1.1215	1,194.3200	1.1943	6.495	0	0	1,078
2022/07/25	2040	03/11/2022	11.20	Put	Bond Future	3,849.5700	3.8496	3,616.4500	3.6164	(6.056)	0	0	0
2022/07/25	2040	03/11/2022			Bond Future	11.6262	83.0492	11.5773	83.3551	(0.421)	0.0000	0.0000	38,023
2022/07/25	2040	03/11/2022	12.52	Put	Bond Future	661.9400	0.6619	584.0300	0.5840	(11.770)	0	0	1,078
2022/07/25	2040	03/11/2022	11.41	Call	Bond Future	1,625.1800	1.6252	1,724.0200	1.7240	6.082	0	0	0
2022/07/25	2040	03/11/2022	11.50	Call	Bond Future	1,880.2200	1.8802	1,990.8500	1.9909	5.884	0	0	1,500
2022/07/25	2040	03/11/2022	11.50	Put	Bond Future	2,673.1900	2.6732	2,477.8600	2.4779	(7.307)	0	0	0
2022/07/25	2040	03/11/2022	11.30	Call	Bond Future	1,341.9300	1.3419	1,426.7900	1.4268	6.324	0	0	1,160
2022/07/25	2040	03/11/2022	11.30	Put	Bond Future	3,417.0400	3.4170	3,195.9400	3.1959	(6.471)	0	0	0
2022/07/25	2040	03/11/2022	11.39	Put	Bond Future	3,065.5400	3.0655	2,855.8400	2.8558	(6.841)	0	0	0
2022/07/25	2040	03/11/2022	11.40	Put	Bond Future	3,028.3000	3.0283	2,819.8900	2.8199	(6.882)	0	0	0
2022/07/25	2040	03/11/2022	10.70	Put	Bond Future	6,523.9800	6.5240	6,245.9600	6.2460	(4.262)	0	0	0
2022/07/25	2040	03/11/2022	10.80	Call	Bond Future	509.5600	0.5096	544.3700	0.5444	6.831	0	0	1,500
2022/07/25	2040	03/11/2022	10.80	Put	Bond Future	5,931.7100	5.9317	5,660.5600	5.6606	(4.571)	0	0	0
2022/07/25	2040	02/02/2023	12.27	Call	Bond Future	5,005.1700	5.0052	5,188.3900	5.1884	3.661	0	0	0
2022/07/25	2040	02/02/2023	12.27	Put	Bond Future	2,027.8600	2.0279	1,900.7500	1.9007	(6.268)	0	0	388
2022/07/25	2040	02/02/2023	11.12	Call	Bond Future	1,510.8600	1.5109	1,590.1600	1.5902	5.249	0	0	0
2022/07/25	2040	02/02/2023	11.12	Put	Bond Future	5,626.7800	5.6268	5,395.7500	5.3958	(4.106)	0	0	0
2022/07/25	2040	02/02/2023	12.24	Call	Bond Future	4,888.4800	4.8885	5,069.2800	5.0693	3.698	0	0	0
2022/07/25	2040	02/02/2023	12.24	Put	Bond Future	2,084.0200	2.0840	1,954.4900	1.9545	(6.215)	0	0	0
2022/07/25	2040	02/02/2023	10.93	Call	Bond Future	1,181.8900	1.1819	1,246.1300	1.2461	5.435	0	0	0
2022/07/25	2040	02/02/2023	10.96	Call	Bond Future	1,230.1100	1.2301	1,296.6200	1.2966	5.407	0	0	388
2022/07/25	2040	02/02/2023	10.96	Put	Bond Future	6,413.7900	6.4138	6,169.9700	6.1700	(3.801)	0	0	0
2022/07/25	2040	02/02/2023			Bond Future	11.7677	80.0239	11.7171	80.3342	(0.430)	0.0000	0.0000	62,354
2022/07/25	2040	02/02/2023	11.11	Call	Bond Future	1,492.1300	1.4921	1,570.6000	1.5706	5.259	0	0	0
2022/07/25	2040	02/02/2023	11.11	Put	Bond Future	5,674.1700	5.6742	5,442.3100	5.4423	(4.086)	0	0	0
2022/07/25	2040	02/02/2023	10.93	Put	Bond Future	6,568.1200	6.5681	6,322.0300	6.3220	(3.747)	0	0	0
2022/07/25	2040	02/02/2023	11.10	Call	Bond Future	1,473.5600	1.4736	1,551.2000	1.5512	5.269	0	0	0
2022/07/25	2040	02/02/2023	11.10	Put	Bond Future	5,721.8100	5.7218	5,489.1200	5.4891	(4.067)	0	0	0
2022/07/25	2040	02/02/2023	10.18	Call	Bond Future	370.0500	0.3701	392.3500	0.3923	6.026	0	0	0
2022/07/25	2040	02/02/2023	10.18	Put	Bond Future	11,071.9500	11.0719	10,783.9200	10.7839	(2.601)	0	0	0
2022/07/25	2040	02/02/2023	10.21	Call	Bond Future	390.1100	0.3901	413.5500	0.4135	6.009	0	0	388
2022/07/25	2040	02/02/2023	10.21	Put	Bond Future	10,869.7400	10.8697	10,582.8500	10.5829	(2.639)	0	0	0
2022/07/25	2040	04/05/2023	13.45	Put	Bond Future	1,258.6400	1.2586	1,183.7100	1.1837	(5.953)	0	0	486
2022/07/25	2040	04/05/2023	11.43	Call	Bond Future	2,557.4900	2.5575	2,667.2200	2.6672	4.291	0	0	0
2022/07/25	2040	04/05/2023	11.43	Put	Bond Future	5,481.7000	5.4817	5,275.9000	5.2759	(3.754)	0	0	0
2022/07/25	2040	04/05/2023	12.78	Call	Bond Future	7,010.7600	7.0108	7,218.1900	7.2182	2.959	0	0	0
2022/07/25	2040	04/05/2023	12.78	Put	Bond Future	2,025.6500	2.0256	1,917.5500	1.9175	(5.337)	0	0	388
2022/07/25	2040	04/05/2023	10.73	Put	Bond Future	8,833.7900	8.8338	8,580.0200	8.5800	(2.873)	0	0	0
2022/07/25	2040	04/05/2023			Bond Future	11.9043	81.5325	11.8518	81.8481	(0.441)	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
2022/07/25	2040	04/05/2023	13.45	Call	Bond Future	9,727.7900	9.7278	9,968.3900	9.9684	2.473	0	0	0
2022/07/25	2040	04/05/2023	11.48	Call	Bond Future	2,672.0300	2.6720	2,785.6100	2.7856	4.251	0	0	486
2022/07/25	2040	04/05/2023	11.48	Put	Bond Future	5,280.0600	5.2801	5,078.1100	5.0781	(3.825)	0	0	0
2022/07/25	2040	04/05/2023	10.92	Call	Bond Future	1,565.4100	1.5654	1,638.9000	1.6389	4.695	0	0	388
2022/07/25	2040	04/05/2023	10.92	Put	Bond Future	7,826.1100	7.8261	7,584.0700	7.5841	(3.093)	0	0	0
2022/07/25	2040	04/05/2023	11.41	Call	Bond Future	2,512.4900	2.5125	2,620.7000	2.6207	4.307	0	0	0
2022/07/25	2040	04/05/2023	11.41	Put	Bond Future	5,563.7100	5.5637	5,356.3900	5.3564	(3.726)	0	0	0
2022/07/25	2040	04/05/2023	11.42	Call	Bond Future	2,534.7900	2.5348	2,643.7600	2.6438	4.299	0	0	0
2022/07/25	2040	04/05/2023	11.42	Put	Bond Future	5,522.4600	5.5225	5,315.9000	5.3159	(3.740)	0	0	0
2022/07/25	2040	04/05/2023	10.17	Call	Bond Future	646.2300	0.6462	680.1200	0.6801	5.244	0	0	388
2022/07/25	2040	04/05/2023	10.17	Put	Bond Future	12,206.5000	12.2065	11,924.8600	11.9249	(2.307)	0	0	0
2022/07/25	2040	04/05/2023	10.73	Call	Bond Future	1,276.2800	1.2763	1,338.0400	1.3380	4.839	0	0	486
2022/07/25	2040	03/08/2023	12.23	Call	Bond Future	4,863.3000	4.8633	5,030.8700	5.0309	3.446	0	0	0
2022/07/25	2040	03/08/2023	12.23	Put	Bond Future	3,751.7800	3.7518	3,598.0100	3.5980	(4.099)	0	0	0
2022/07/25	2040	03/08/2023			Bond Future	12.0387	78.6260	11.9842	78.9473	(0.453)	0.0000	0.0000	0
2022/07/25	2040	03/08/2023	12.21	Call	Bond Future	4,800.0300	4.8000	4,966.2300	4.9662	3.462	0	0	0
2022/07/25	2040	03/08/2023	12.21	Put	Bond Future	3,803.5700	3.8036	3,648.4300	3.6484	(4.079)	0	0	0
2022/07/25	2040	03/08/2023	12.22	Call	Bond Future	4,831.6200	4.8316	4,998.5100	4.9985	3.454	0	0	0
2022/07/25	2040	03/08/2023	12.22	Put	Bond Future	3,777.6000	3.7776	3,623.1500	3.6231	(4.089)	0	0	0
2022/07/25	2044	04/08/2022	11.08	Call	Bond Future	85.1400	0.0851	70.3100	0.0703	(17.418)	0	0	0
2022/07/25	2044	04/08/2022	11.08	Put	Bond Future	2,463.6600	2.4637	2,206.5100	2.2065	(10.438)	0	0	0
2022/07/25	2044	04/08/2022	11.09	Call	Bond Future	92.2900	0.0923	77.1100	0.0771	(16.448)	0	0	0
2022/07/25	2044	04/08/2022	11.09	Put	Bond Future	2,402.3900	2.4024	2,144.8900	2.1449	(10.718)	0	0	0
2022/07/25	2044	04/08/2022			Bond Future	11.4361	78.9000	11.3990	79.1423	(0.324)	0.0000	0.0000	32,369
2022/07/25	2044	04/08/2022	11.10	Call	Bond Future	99.9500	0.0999	84.4600	0.0845	(15.498)	0	0	0
2022/07/25	2044	04/08/2022	11.10	Put	Bond Future	2,341.7300	2.3417	2,083.9200	2.0839	(11.009)	0	0	0
2022/07/25	2044	03/11/2022	11.40	Put	Bond Future	2,930.9000	2.9309	2,760.6000	2.7606	(5.811)	0	0	0
2022/07/25	2044	03/11/2022	11.41	Call	Bond Future	1,736.3600	1.7364	1,811.9500	1.8119	4.353	0	0	0
2022/07/25	2044	03/11/2022	11.41	Put	Bond Future	2,894.0900	2.8941	2,724.8400	2.7248	(5.848)	0	0	0
2022/07/25	2044	03/11/2022	10.60	Call	Bond Future	344.6100	0.3446	359.5200	0.3595	4.327	0	0	1,600
2022/07/25	2044	03/11/2022	10.60	Put	Bond Future	7,101.7200	7.1017	6,871.7900	6.8718	(3.238)	0	0	0
2022/07/25	2044	03/11/2022	11.30	Call	Bond Future	1,436.9100	1.4369	1,501.2700	1.5013	4.479	0	0	1,600
2022/07/25	2044	03/11/2022	11.30	Put	Bond Future	3,318.4600	3.3185	3,137.9800	3.1380	(5.439)	0	0	0
2022/07/25	2044	03/11/2022			Bond Future	11.5895	80.0879	11.5512	80.3328	(0.331)	0.0000	0.0000	35,443
2022/07/25	2044	03/11/2022	11.40	Call	Bond Future	1,707.8200	1.7078	1,782.3600	1.7824	4.365	0	0	0
2022/07/25	2044	03/11/2022	11.39	Call	Bond Future	1,679.5400	1.6795	1,753.0400	1.7530	4.376	0	0	0
2022/07/25	2044	03/11/2022	11.39	Put	Bond Future	2,968.0600	2.9681	2,796.7200	2.7967	(5.773)	0	0	0
2022/07/25	2044	02/02/2023	11.15	Call	Bond Future	1,669.2700	1.6693	1,732.5600	1.7326	3.791	0	0	0
2022/07/25	2044	02/02/2023	11.15	Put	Bond Future	5,383.8800	5.3839	5,198.9300	5.1989	(3.435)	0	0	0
2022/07/25	2044	02/02/2023	11.14	Call	Bond Future	1,648.8700	1.6489	1,711.4800	1.7115	3.797	0	0	0
2022/07/25	2044	02/02/2023	11.14	Put	Bond Future	5,431.0800	5.4311	5,245.4500	5.2454	(3.418)	0	0	0
2022/07/25	2044	02/02/2023			Bond Future	11.7218	77.1350	11.6822	77.3832	(0.338)	0.0000	0.0000	29,403
2022/07/25	2044	02/02/2023	11.16	Call	Bond Future	1,689.8300	1.6898	1,753.8100	1.7538	3.786	0	0	0
2022/07/25	2044	02/02/2023	11.16	Put	Bond Future	5,336.9300	5.3369	5,152.6700	5.1527	(3.453)	0	0	0
2022/07/25	2044	04/05/2023	11.42	Call	Bond Future	2,688.9900	2.6890	2,775.0200	2.7750	3.199	0	0	0
2022/07/25	2044	04/05/2023	11.42	Put	Bond Future	5,397.3600	5.3974	5,231.0200	5.2310	(3.082)	0	0	0
2022/07/25	2044	04/05/2023	11.41	Call	Bond Future	2,665.4400	2.6654	2,750.8500	2.7508	3.204	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
2022/07/25	2044	04/05/2023	11.41	Put	Bond Future	5,438.8500	5.4388	5,271.8900	5.2719	(3.070)	0	0	0
2022/07/25	2044	04/05/2023			Bond Future	11.8490	78.5892	11.8079	78.8416	(0.346)	0.0000	0.0000	0
2022/07/25	2044	04/05/2023	11.43	Call	Bond Future	2,712.9400	2.7129	2,799.5900	2.7996	3.194	0	0	0
2022/07/25	2044	04/05/2023	11.43	Put	Bond Future	5,356.3600	5.3564	5,190.6400	5.1906	(3.094)	0	0	0
2022/07/25	2044	03/08/2023	12.16	Call	Bond Future	4,974.5600	4.9746	5,104.4800	5.1045	2.612	0	0	0
2022/07/25	2044	03/08/2023	12.16	Put	Bond Future	3,866.7100	3.8667	3,739.7400	3.7397	(3.284)	0	0	0
2022/07/25	2044	03/08/2023	12.15	Call	Bond Future	4,941.5800	4.9416	5,070.9600	5.0710	2.618	0	0	0
2022/07/25	2044	03/08/2023	12.15	Put	Bond Future	3,892.5000	3.8925	3,764.9900	3.7650	(3.276)	0	0	0
2022/07/25	2044	03/08/2023			Bond Future	11.9737	75.7501	11.9311	76.0070	(0.355)	0.0000	0.0000	0
2022/07/25	2044	03/08/2023	12.17	Call	Bond Future	5,007.6200	5.0076	5,138.0900	5.1381	2.605	0	0	0
2022/07/25	2044	03/08/2023	12.17	Put	Bond Future	3,841.0800	3.8411	3,714.6600	3.7147	(3.291)	0	0	0
2022/07/25	2046	04/08/2022			Bond Future	115.3206	115.3206	115.3195	115.3195	(0.001)	0.0000	0.0000	9,487
2022/07/25	2046	03/11/2022			Bond Future	115.1090	115.1090	115.1062	115.1062	(0.002)	0.0000	0.0000	13,085
2022/07/25	2046	02/02/2023			Bond Future	117.1901	117.1901	117.1858	117.1858	(0.004)	0.0000	0.0000	0
2022/07/25	2046	04/05/2023			Bond Future	117.3802	117.3802	117.3751	117.3751	(0.004)	0.0000	0.0000	0
2022/07/25	2046	03/08/2023			Bond Future	119.7078	119.7078	119.7020	119.7020	(0.005)	0.0000	0.0000	0
2022/07/25	2050	04/08/2022			Bond Future	116.8966	116.8966	117.4523	117.4523	0.475	0.0000	0.0000	7,656
2022/07/25	2050	03/11/2022			Bond Future	118.6854	118.6854	119.2478	119.2478	0.474	0.0000	0.0000	6,845
2022/07/25	2050	02/02/2023			Bond Future	118.7062	118.7062	119.2773	119.2773	0.481	0.0000	0.0000	0
2022/07/25	2050	04/05/2023			Bond Future	120.9650	120.9650	121.5461	121.5461	0.480	0.0000	0.0000	0
2022/07/25	2050	03/08/2023			Bond Future	121.1610	121.1610	121.7531	121.7531	0.489	0.0000	0.0000	0
2022/07/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/25	AL37	04/08/2022			Index Future	807.5700	807.5700	810.8800	810.8800	0.410	0.0000	0.0000	0
2022/07/25	AL37	03/11/2022			Index Future	819.8510	819.8510	823.1770	823.1770	0.406	0.0000	0.0000	0
2022/07/25	AL37	02/02/2023			Index Future	834.4660	834.4660	837.8190	837.8190	0.402	0.0000	0.0000	0
2022/07/25	AL37	04/05/2023			Index Future	850.1360	850.1360	853.5350	853.5350	0.400	0.0000	0.0000	0
2022/07/25	AL37	03/08/2023			Index Future	866.7830	866.7830	870.2380	870.2380	0.399	0.0000	0.0000	0
2022/07/25	AL7T	04/08/2022			Index Future	914.4430	914.4430	917.6010	917.6010	0.345	0.0000	0.0000	0
2022/07/25	AL7T	03/11/2022			Index Future	928.3490	928.3490	931.5160	931.5160	0.341	0.0000	0.0000	0
2022/07/25	AL7T	02/02/2023			Index Future	944.8980	944.8980	948.0860	948.0860	0.337	0.0000	0.0000	0
2022/07/25	AL7T	04/05/2023			Index Future	962.6410	962.6410	965.8700	965.8700	0.335	0.0000	0.0000	0
2022/07/25	AL7T	03/08/2023			Index Future	981.4920	981.4920	984.7700	984.7700	0.334	0.0000	0.0000	0
2022/07/25	ALBI	04/08/2022			Index Future	816.6570	816.6570	819.7260	819.7260	0.376	0.0000	0.0000	60
2022/07/25	ALBI	03/11/2022			Index Future	829.0760	829.0760	832.1570	832.1570	0.372	0.0000	0.0000	138
2022/07/25	ALBI	02/02/2023			Index Future	843.8550	843.8550	846.9600	846.9600	0.368	0.0000	0.0000	0
2022/07/25	ALBI	04/05/2023			Index Future	859.7010	859.7010	862.8470	862.8470	0.366	0.0000	0.0000	0
2022/07/25	ALBI	03/08/2023			Index Future	876.5360	876.5360	879.7310	879.7310	0.365	0.0000	0.0000	0

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2022/07/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/07/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2022/07/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/25	ES33	04/08/2022			Bond Future	12.2173	74.7424	12.1693	74.9712	(0.392)	0.0000	0.0000	0
2022/07/25	ES33	03/11/2022			Bond Future	12.4405	72.1021	12.3907	72.3334	(0.400)	0.0000	0.0000	0
2022/07/25	ES33	02/02/2023			Bond Future	12.6413	73.4071	12.5896	73.6416	(0.409)	0.0000	0.0000	350
2022/07/25	ES33	04/05/2023			Bond Future	12.8319	71.0138	12.7780	71.2522	(0.420)	0.0000	0.0000	0
2022/07/25	ES33	03/08/2023			Bond Future	13.0174	72.4251	12.9612	72.6679	(0.431)	0.0000	0.0000	0
2022/07/25	ES42	04/08/2022			Bond Future	12.5287	73.2302	12.4759	73.5194	(0.421)	0.0000	0.0000	0
2022/07/25	ES42	03/11/2022			Bond Future	12.7314	70.0908	12.6766	70.3834	(0.430)	0.0000	0.0000	0
2022/07/25	ES42	02/02/2023			Bond Future	12.9073	71.3619	12.8504	71.6589	(0.441)	0.0000	0.0000	4,769
2022/07/25	ES42	04/05/2023			Bond Future	13.0819	68.4596	13.0227	68.7616	(0.453)	0.0000	0.0000	0
2022/07/25	ES42	03/08/2023			Bond Future	13.2466	69.8226	13.1850	70.1303	(0.465)	0.0000	0.0000	0
2022/07/25	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/25	GOVI	04/08/2022	819.28	Put	GOVI	141,490.0000	14.1490	111,370.0000	11.1370	(21.288)	0	0	0
2022/07/25	GOVI	04/08/2022			GOVI	805.1310	805.1310	808.1430	808.1430	0.374	0.0000	0.0000	44
2022/07/25	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/25	GOVI	04/08/2022	819.26	Put	GOVI	141,290.0000	14.1290	111,170.0000	11.1170	(21.318)	0	0	0
2022/07/25	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/25	GOVI	04/08/2022	819.27	Put	GOVI	141,390.0000	14.1390	111,270.0000	11.1270	(21.303)	0	0	0
2022/07/25	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/25	GOVI	03/11/2022	820.41	Put	GOVI	30,360.0000	3.0360	120.0000	0.0120	(99.605)	0	0	0
2022/07/25	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/25	GOVI	03/11/2022	820.42	Put	GOVI	30,460.0000	3.0460	220.0000	0.0220	(99.278)	0	0	0
2022/07/25	GOVI	03/11/2022			GOVI	817.3740	817.3740	820.3980	820.3980	0.370	0.0000	0.0000	832
2022/07/25	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/25	GOVI	03/11/2022	820.43	Put	GOVI	30,560.0000	3.0560	320.0000	0.0320	(98.953)	0	0	0
2022/07/25	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/25	GOVI	02/02/2023	850.82	Put	GOVI	188,750.0000	18.8750	158,290.0000	15.8290	(16.138)	0	0	0
2022/07/25	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/25	GOVI	02/02/2023	850.83	Put	GOVI	188,850.0000	18.8850	158,390.0000	15.8390	(16.129)	0	0	0
2022/07/25	GOVI	02/02/2023			GOVI	831.9450	831.9450	834.9910	834.9910	0.366	0.0000	0.0000	0
2022/07/25	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/25	GOVI	02/02/2023	850.84	Put	GOVI	188,950.0000	18.8950	158,490.0000	15.8490	(16.121)	0	0	0
2022/07/25	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/25	GOVI	04/05/2023	852.86	Put	GOVI	52,930.0000	5.2930	22,060.0000	2.2060	(58.322)	0	0	0
2022/07/25	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/25	GOVI	04/05/2023	852.87	Put	GOVI	53,030.0000	5.3030	22,160.0000	2.2160	(58.212)	0	0	0
2022/07/25	GOVI	04/05/2023			GOVI	847.5670	847.5670	850.6540	850.6540	0.364	0.0000	0.0000	0
2022/07/25	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/25	GOVI	04/05/2023	852.88	Put	GOVI	53,130.0000	5.3130	22,260.0000	2.2260	(58.103)	0	0	0
2022/07/25	GOVI	03/08/2023	837.21	Call	GOVI	269,550.0000	26.9550	300,900.0000	30.0900	11.630	0	0	0
2022/07/25	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/25	GOVI	03/08/2023	837.22	Call	GOVI	269,450.0000	26.9450	300,800.0000	30.0800	11.635	0	0	0
2022/07/25	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/25	GOVI	03/08/2023			GOVI	864.1650	864.1650	867.3000	867.3000	0.363	0.0000	0.0000	0
2022/07/25	GOVI	03/08/2023	837.23	Call	GOVI	269,350.0000	26.9350	300,700.0000	30.0700	11.639	0	0	0
2022/07/25	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/07/25	IGOV	04/08/2022			Index Future	316.1890	316.1890	316.8200	316.8200	0.200	0.0000	0.0000	17
2022/07/25	IGOV	03/11/2022			Index Future	321.0760	321.0760	321.7040	321.7040	0.196	0.0000	0.0000	699
2022/07/25	IGOV	02/02/2023			Index Future	326.8760	326.8760	327.5030	327.5030	0.192	0.0000	0.0000	0
2022/07/25	IGOV	04/05/2023			Index Future	333.0900	333.0900	333.7220	333.7220	0.190	0.0000	0.0000	0
2022/07/25	IGOV	03/08/2023			Index Future	339.6870	339.6870	340.3270	340.3270	0.188	0.0000	0.0000	0
2022/07/25	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/07/25	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/07/25	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/07/25	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/07/25	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/07/25	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/07/25	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/07/25	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/07/25	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/07/25	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/07/25	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/07/25	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/07/25	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/07/25	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/07/25	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/07/25	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/07/25	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/07/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/07/25	JBAF	17/08/2022			Jibar Tradeable Future	5.7850	94.2150	5.7800	94.2200	(0.086)	0.0000	0.0000	0
2022/07/25	JBAF	21/09/2022			Jibar Tradeable Future	5.9950	94.0050	6.0050	93.9950	0.167	0.0000	0.0000	0
2022/07/25	JBAF	19/10/2022			Jibar Tradeable Future	6.5300	93.4700	6.4900	93.5100	(0.613)	0.0000	0.0000	0
2022/07/25	JBAF	16/11/2022			Jibar Tradeable Future	6.7000	93.3000	6.7000	93.3000	0.000	0.0000	0.0000	0
2022/07/25	JBAF	21/12/2022			Jibar Tradeable Future	7.2050	92.7950	7.1050	92.8950	(1.388)	0.0000	0.0000	68
2022/07/25	JBAF	18/01/2023			Jibar Tradeable Future	7.3300	92.6700	7.2800	92.7200	(0.682)	0.0000	0.0000	0
2022/07/25	JBAF	15/03/2023			Jibar Tradeable Future	7.7100	92.2900	7.5600	92.4400	(1.946)	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
2022/07/25	JBAF	21/06/2023			Jibar Tradeable Future	8.0400	91.9600	7.8300	92.1700	(2.612)	0.0000	0.0000	0
2022/07/25	JBAF	20/09/2023			Jibar Tradeable Future	8.3400	91.6600	7.9950	92.0050	(4.137)	0.0000	0.0000	75
2022/07/25	JBAF	20/12/2023			Jibar Tradeable Future	8.2000	91.8000	8.0050	91.9950	(2.378)	0.0000	0.0000	172
2022/07/25	JBAF	20/03/2024			Jibar Tradeable Future	8.4050	91.5950	8.1000	91.9000	(3.629)	0.0000	0.0000	0
2022/07/25	JBAF	19/06/2024			Jibar Tradeable Future	8.2950	91.7050	8.1250	91.8750	(2.049)	0.0000	0.0000	0
2022/07/25	R023	04/08/2022	6.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/25	R023	04/08/2022	6.05	Put	Bond Future	507.5600	0.5076	480.8300	0.4808	(5.266)	0	0	0
2022/07/25	R023	04/08/2022			Bond Future	6.9850	103.8370	6.9355	103.8637	(0.708)	0.0000	0.0000	24,611
2022/07/25	R023	04/08/2022	6.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/25	R023	04/08/2022	6.03	Put	Bond Future	518.4700	0.5185	491.7400	0.4917	(5.156)	0	0	0
2022/07/25	R023	04/08/2022	6.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/25	R023	04/08/2022	6.04	Put	Bond Future	513.0100	0.5130	486.2800	0.4863	(5.210)	0	0	0
2022/07/25	R023	03/11/2022	6.25	Call	Bond Future	0.1500	0.0002	0.2200	0.0002	46.667	0	0	0
2022/07/25	R023	03/11/2022	6.25	Put	Bond Future	439.2900	0.4393	413.6800	0.4137	(5.830)	0	0	0
2022/07/25	R023	03/11/2022	6.26	Call	Bond Future	0.1600	0.0002	0.2300	0.0002	43.750	0	0	0
2022/07/25	R023	03/11/2022	6.26	Put	Bond Future	436.2400	0.4362	410.6300	0.4106	(5.871)	0	0	0
2022/07/25	R023	03/11/2022			Bond Future	7.6873	101.4812	7.6029	101.5069	(1.098)	0.0000	0.0000	3,370
2022/07/25	R023	03/11/2022	6.27	Call	Bond Future	0.1700	0.0002	0.2500	0.0003	47.059	0	0	0
2022/07/25	R023	03/11/2022	6.27	Put	Bond Future	433.1800	0.4332	407.5800	0.4076	(5.910)	0	0	0
2022/07/25	R035	04/08/2022	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	394
2022/07/25	R035	04/08/2022	9.53	Put	Bond Future	11,099.2500	11.0992	10,819.9300	10.8199	(2.517)	0	0	0
2022/07/25	R035	04/08/2022	9.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2022/07/25	R035	04/08/2022	9.84	Put	Bond Future	8,965.4300	8.9654	8,686.1100	8.6861	(3.116)	0	0	0
2022/07/25	R035	04/08/2022	10.53	Put	Bond Future	4,454.5600	4.4546	4,173.6900	4.1737	(6.305)	0	0	0
2022/07/25	R035	04/08/2022	11.13	Put	Bond Future	1,136.3100	1.1363	877.3500	0.8773	(22.790)	0	0	100
2022/07/25	R035	04/08/2022	10.64	Call	Bond Future	8.2700	0.0083	5.1500	0.0052	(37.727)	0	0	0
2022/07/25	R035	04/08/2022	10.64	Put	Bond Future	3,768.7900	3.7688	3,486.3500	3.4863	(7.494)	0	0	100
2022/07/25	R035	04/08/2022	10.72	Call	Bond Future	16.0900	0.0161	11.4100	0.0114	(29.086)	0	0	0
2022/07/25	R035	04/08/2022	10.72	Put	Bond Future	3,278.9600	3.2790	2,994.9600	2.9950	(8.661)	0	0	0
2022/07/25	R035	04/08/2022	10.73	Call	Bond Future	17.4500	0.0175	12.5700	0.0126	(27.966)	0	0	0
2022/07/25	R035	04/08/2022	10.73	Put	Bond Future	3,218.3900	3.2184	2,934.1900	2.9342	(8.831)	0	0	0
2022/07/25	R035	04/08/2022			Bond Future	11.2611	88.0834	11.2136	88.3628	(0.422)	0.0000	0.0000	116,437
2022/07/25	R035	04/08/2022	10.53	Call	Bond Future	3.1700	0.0032	1.6200	0.0016	(48.896)	0	0	394
2022/07/25	R035	04/08/2022	10.74	Call	Bond Future	18.9100	0.0189	13.8300	0.0138	(26.864)	0	0	0
2022/07/25	R035	04/08/2022	10.74	Put	Bond Future	3,157.9900	3.1580	2,873.5900	2.8736	(9.006)	0	0	0
2022/07/25	R035	04/08/2022	11.13	Call	Bond Future	361.9200	0.3619	382.2800	0.3823	5.626	0	0	0
2022/07/25	R035	04/08/2022	12.18	Call	Bond Future	5,154.4700	5.1545	5,432.0200	5.4320	5.385	0	0	0
2022/07/25	R035	04/08/2022	12.18	Put	Bond Future	2.0400	0.0020	0.2700	0.0003	(86.765)	0	0	394
2022/07/25	R035	03/11/2022	11.15	Call	Bond Future	1,319.8900	1.3199	1,401.9300	1.4019	6.216	0	0	0
2022/07/25	R035	03/11/2022	11.15	Put	Bond Future	3,024.2000	3.0242	2,823.8900	2.8239	(6.624)	0	0	0
2022/07/25	R035	03/11/2022	12.68	Call	Bond Future	7,041.0400	7.0410	7,273.5700	7.2736	3.302	0	0	0
2022/07/25	R035	03/11/2022	12.68	Put	Bond Future	378.0400	0.3780	328.2200	0.3282	(13.178)	0	0	976
2022/07/25	R035	03/11/2022	10.99	Call	Bond Future	983.4100	0.9834	1,047.8200	1.0478	6.550	0	0	0
2022/07/25	R035	03/11/2022	10.99	Put	Bond Future	3,637.5100	3.6375	3,419.5700	3.4196	(5.991)	0	0	582
2022/07/25	R035	03/11/2022	11.05	Call	Bond Future	1,101.2500	1.1013	1,172.0700	1.1721	6.431	0	0	976
2022/07/25	R035	03/11/2022	10.57	Call	Bond Future	426.5300	0.4265	455.8900	0.4559	6.883	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
2022/07/25	R035	03/11/2022	10.57	Put	Bond Future	5,646.7200	5.6467	5,393.7300	5.3937	(4.480)	0	0	582
2022/07/25	R035	03/11/2022			Bond Future	11.4436	84.9215	11.3944	85.2039	(0.430)	0.0000	0.0000	13,813
2022/07/25	R035	03/11/2022	11.14	Call	Bond Future	1,296.9400	1.2969	1,377.8300	1.3778	6.237	0	0	0
2022/07/25	R035	03/11/2022	11.14	Put	Bond Future	3,060.1800	3.0602	2,858.7200	2.8587	(6.583)	0	0	0
2022/07/25	R035	03/11/2022	11.05	Put	Bond Future	3,397.4200	3.3974	3,185.8900	3.1859	(6.226)	0	0	0
2022/07/25	R035	03/11/2022	11.13	Call	Bond Future	1,274.2300	1.2742	1,353.9800	1.3540	6.259	0	0	0
2022/07/25	R035	03/11/2022	11.13	Put	Bond Future	3,096.4500	3.0964	2,893.8500	2.8938	(6.543)	0	0	0
2022/07/25	R035	03/11/2022	9.82	Call	Bond Future	59.2800	0.0593	63.0700	0.0631	6.393	0	0	582
2022/07/25	R035	03/11/2022	9.82	Put	Bond Future	10,138.0100	10.1380	9,859.4500	9.8595	(2.748)	0	0	0
2022/07/25	R035	03/11/2022	10.30	Call	Bond Future	225.9000	0.2259	241.4600	0.2415	6.888	0	0	976
2022/07/25	R035	03/11/2022	10.30	Put	Bond Future	7,153.2800	7.1533	6,886.4900	6.8865	(3.730)	0	0	0
2022/07/25	R035	02/02/2023	11.94	Call	Bond Future	3,962.8800	3.9629	4,119.4900	4.1195	3.952	0	0	0
2022/07/25	R035	02/02/2023	13.22	Put	Bond Future	639.0600	0.6391	585.8100	0.5858	(8.333)	0	0	976
2022/07/25	R035	02/02/2023	10.88	Call	Bond Future	1,255.4300	1.2554	1,322.6400	1.3226	5.354	0	0	0
2022/07/25	R035	02/02/2023	10.88	Put	Bond Future	5,437.0100	5.4370	5,218.0000	5.2180	(4.028)	0	0	0
2022/07/25	R035	02/02/2023	10.66	Call	Bond Future	937.1800	0.9372	989.3400	0.9893	5.566	0	0	0
2022/07/25	R035	02/02/2023	10.66	Put	Bond Future	6,452.2000	6.4522	6,218.1400	6.2181	(3.628)	0	0	582
2022/07/25	R035	02/02/2023	10.30	Put	Bond Future	8,310.8600	8.3109	8,056.9800	8.0570	(3.055)	0	0	0
2022/07/25	R035	02/02/2023	10.60	Call	Bond Future	861.6500	0.8617	910.0800	0.9101	5.621	0	0	0
2022/07/25	R035	02/02/2023	10.60	Put	Bond Future	6,745.3500	6.7453	6,507.5600	6.5076	(3.525)	0	0	0
2022/07/25	R035	02/02/2023	10.64	Put	Bond Future	6,549.1500	6.5491	6,313.8300	6.3138	(3.593)	0	0	0
2022/07/25	R035	02/02/2023	9.81	Call	Bond Future	238.0800	0.2381	252.7900	0.2528	6.179	0	0	582
2022/07/25	R035	02/02/2023	9.81	Put	Bond Future	11,184.7700	11.1848	10,913.2600	10.9133	(2.427)	0	0	0
2022/07/25	R035	02/02/2023	9.85	Call	Bond Future	256.3000	0.2563	272.0800	0.2721	6.157	0	0	0
2022/07/25	R035	02/02/2023	9.89	Call	Bond Future	275.6500	0.2757	292.5700	0.2926	6.138	0	0	388
2022/07/25	R035	02/02/2023	9.89	Put	Bond Future	10,691.4600	10.6915	10,422.1600	10.4222	(2.519)	0	0	0
2022/07/25	R035	02/02/2023			Bond Future	11.6022	86.4374	11.5511	86.7236	(0.440)	0.0000	0.0000	72,176
2022/07/25	R035	02/02/2023	11.94	Put	Bond Future	2,105.2200	2.1052	1,975.6100	1.9756	(6.157)	0	0	0
2022/07/25	R035	02/02/2023	11.98	Call	Bond Future	4,101.2200	4.1012	4,261.0600	4.2611	3.897	0	0	0
2022/07/25	R035	02/02/2023	11.98	Put	Bond Future	2,027.5700	2.0276	1,901.1900	1.9012	(6.233)	0	0	388
2022/07/25	R035	02/02/2023	13.22	Call	Bond Future	9,014.5900	9.0146	9,247.5600	9.2476	2.584	0	0	0
2022/07/25	R035	02/02/2023	11.05	Call	Bond Future	1,548.7600	1.5488	1,628.9900	1.6290	5.180	0	0	976
2022/07/25	R035	02/02/2023	11.05	Put	Bond Future	4,719.4200	4.7194	4,513.4300	4.5134	(4.365)	0	0	0
2022/07/25	R035	02/02/2023	11.06	Call	Bond Future	1,567.3900	1.5674	1,648.4200	1.6484	5.170	0	0	0
2022/07/25	R035	02/02/2023	11.06	Put	Bond Future	4,679.1000	4.6791	4,473.9100	4.4739	(4.385)	0	0	582
2022/07/25	R035	02/02/2023	10.86	Call	Bond Future	1,223.6500	1.2236	1,289.4100	1.2894	5.374	0	0	0
2022/07/25	R035	02/02/2023	10.86	Put	Bond Future	5,525.2700	5.5253	5,304.8100	5.3048	(3.990)	0	0	0
2022/07/25	R035	02/02/2023	10.87	Call	Bond Future	1,239.4700	1.2395	1,305.9500	1.3059	5.364	0	0	0
2022/07/25	R035	02/02/2023	10.87	Put	Bond Future	5,481.0400	5.4810	5,261.3000	5.2613	(4.009)	0	0	0
2022/07/25	R035	02/02/2023	10.30	Call	Bond Future	550.8100	0.5508	583.1500	0.5831	5.871	0	0	976
2022/07/25	R035	02/02/2023	10.64	Call	Bond Future	911.4800	0.9115	962.3800	0.9624	5.584	0	0	388
2022/07/25	R035	02/02/2023	9.85	Put	Bond Future	10,937.0300	10.9370	10,666.5900	10.6666	(2.473)	0	0	0
2022/07/25	R035	04/05/2023	11.22	Put	Bond Future	5,186.8500	5.1868	4,993.1300	4.9931	(3.735)	0	0	0
2022/07/25	R035	04/05/2023	12.46	Call	Bond Future	5,811.4000	5.8114	5,994.1800	5.9942	3.145	0	0	0
2022/07/25	R035	04/05/2023	12.46	Put	Bond Future	2,034.1200	2.0341	1,925.9200	1.9259	(5.319)	0	0	388
2022/07/25	R035	04/05/2023	13.18	Call	Bond Future	8,528.4700	8.5285	8,747.4300	8.7474	2.567	0	0	0
2022/07/25	R035	04/05/2023	13.18	Put	Bond Future	1,190.0600	1.1901	1,118.0400	1.1180	(6.052)	0	0	491
2022/07/25	R035	04/05/2023	11.17	Call	Bond Future	2,135.7900	2.1358	2,229.6200	2.2296	4.393	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
2022/07/25	R035	04/05/2023	11.20	Call	Bond Future	2,194.6000	2.1946	2,290.4900	2.2905	4.369	0	0	0
2022/07/25	R035	04/05/2023	11.21	Call	Bond Future	2,214.5300	2.2145	2,311.1000	2.3111	4.361	0	0	0
2022/07/25	R035	04/05/2023	10.60	Call	Bond Future	1,213.4900	1.2135	1,272.2300	1.2722	4.841	0	0	388
2022/07/25	R035	04/05/2023	10.60	Put	Bond Future	7,841.9500	7.8420	7,609.7100	7.6097	(2.962)	0	0	0
2022/07/25	R035	04/05/2023			Bond Future	11.7461	83.5646	11.6931	83.8556	(0.452)	0.0000	0.0000	0
2022/07/25	R035	04/05/2023	11.22	Call	Bond Future	2,234.3000	2.2343	2,331.5600	2.3316	4.353	0	0	0
2022/07/25	R035	04/05/2023	11.17	Put	Bond Future	5,376.7300	5.3767	5,179.5800	5.1796	(3.667)	0	0	0
2022/07/25	R035	04/05/2023	11.20	Put	Bond Future	5,262.3400	5.2623	5,067.2500	5.0673	(3.707)	0	0	0
2022/07/25	R035	04/05/2023	11.21	Put	Bond Future	5,224.6500	5.2247	5,030.2400	5.0302	(3.721)	0	0	0
2022/07/25	R035	04/05/2023	9.85	Call	Bond Future	489.1800	0.4892	515.5200	0.5155	5.385	0	0	388
2022/07/25	R035	04/05/2023	9.85	Put	Bond Future	11,869.0600	11.8691	11,604.4200	11.6044	(2.230)	0	0	0
2022/07/25	R035	04/05/2023	10.42	Call	Bond Future	993.6400	0.9936	1,043.0900	1.0431	4.977	0	0	491
2022/07/25	R035	04/05/2023	10.42	Put	Bond Future	8,731.1100	8.7311	8,489.5800	8.4896	(2.766)	0	0	0
2022/07/25	R035	03/08/2023	12.00	Call	Bond Future	4,231.8000	4.2318	4,380.2700	4.3803	3.508	0	0	0
2022/07/25	R035	03/08/2023	12.00	Put	Bond Future	3,620.4800	3.6205	3,472.6900	3.4727	(4.082)	0	0	0
2022/07/25	R035	03/08/2023			Bond Future	11.8853	85.2064	11.8301	85.5026	(0.464)	0.0000	0.0000	0
2022/07/25	R035	03/08/2023	11.98	Call	Bond Future	4,175.0100	4.1750	4,322.2100	4.3222	3.526	0	0	0
2022/07/25	R035	03/08/2023	11.98	Put	Bond Future	3,669.8000	3.6698	3,520.7400	3.5207	(4.062)	0	0	0
2022/07/25	R035	03/08/2023	11.99	Call	Bond Future	4,203.1900	4.2032	4,351.0300	4.3510	3.517	0	0	0
2022/07/25	R035	03/08/2023	11.99	Put	Bond Future	3,644.9000	3.6449	3,496.4800	3.4965	(4.072)	0	0	0
2022/07/25	R186	04/08/2022	7.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,541
2022/07/25	R186	04/08/2022	8.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/25	R186	04/08/2022	8.15	Put	Bond Future	3,953.6600	3.9537	3,539.1300	3.5391	(10.485)	0	0	0
2022/07/25	R186	04/08/2022	9.78	Call	Bond Future	2,046.1400	2.0461	2,444.9900	2.4450	19.493	0	0	0
2022/07/25	R186	04/08/2022	9.78	Put	Bond Future	18.3800	0.0184	2.7000	0.0027	(85.310)	0	0	3,541
2022/07/25	R186	04/08/2022			Bond Future	9.2144	105.9459	9.1004	106.3604	(1.237)	0.0000	0.0000	88,232
2022/07/25	R186	04/08/2022	6.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,541
2022/07/25	R186	04/08/2022	6.96	Put	Bond Future	8,597.7400	8.5977	8,183.2100	8.1832	(4.821)	0	0	0
2022/07/25	R186	04/08/2022	7.96	Put	Bond Future	4,678.9800	4.6790	4,264.4500	4.2644	(8.859)	0	0	0
2022/07/25	R186	04/08/2022	8.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/25	R186	04/08/2022	8.13	Put	Bond Future	4,029.7300	4.0297	3,615.2000	3.6152	(10.287)	0	0	0
2022/07/25	R186	04/08/2022	8.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/25	R186	04/08/2022	8.14	Put	Bond Future	3,991.6900	3.9917	3,577.1600	3.5772	(10.385)	0	0	0
2022/07/25	R186	03/11/2022	8.91	Put	Bond Future	2,394.2300	2.3942	2,088.2800	2.0883	(12.779)	0	0	4,310
2022/07/25	R186	03/11/2022	8.53	Call	Bond Future	297.4400	0.2974	363.3400	0.3633	22.156	0	0	0
2022/07/25	R186	03/11/2022	8.53	Put	Bond Future	3,474.2900	3.4743	3,120.9100	3.1209	(10.171)	0	0	0
2022/07/25	R186	03/11/2022	8.54	Call	Bond Future	302.3000	0.3023	369.2000	0.3692	22.130	0	0	0
2022/07/25	R186	03/11/2022	8.54	Put	Bond Future	3,443.6000	3.4436	3,091.2200	3.0912	(10.233)	0	0	0
2022/07/25	R186	03/11/2022			Bond Future	9.4405	107.5410	9.3184	107.9603	(1.294)	0.0000	0.0000	38,957
2022/07/25	R186	03/11/2022	8.55	Call	Bond Future	307.2400	0.3072	375.1400	0.3751	22.100	0	0	0
2022/07/25	R186	03/11/2022	8.55	Put	Bond Future	3,413.0100	3.4130	3,061.6300	3.0616	(10.295)	0	0	0
2022/07/25	R186	03/11/2022	8.91	Call	Bond Future	557.8300	0.5578	671.1600	0.6712	20.316	0	0	0
2022/07/25	R186	03/11/2022	8.23	Call	Bond Future	180.6100	0.1806	221.9300	0.2219	22.878	0	0	4,310
2022/07/25	R186	03/11/2022	8.23	Put	Bond Future	4,430.7800	4.4308	4,052.8200	4.0528	(8.530)	0	0	0
2022/07/25	R186	02/02/2023	8.33	Call	Bond Future	373.1100	0.3731	441.0900	0.4411	18.220	0	0	0
2022/07/25	R186	02/02/2023	8.33	Put	Bond Future	4,626.7200	4.6267	4,269.3100	4.2693	(7.725)	0	0	0
2022/07/25	R186	02/02/2023	8.32	Call	Bond Future	368.7300	0.3687	435.9900	0.4360	18.241	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
2022/07/25	R186	02/02/2023	8.32	Put	Bond Future	4,656.2800	4.6563	4,298.1500	4.2981	(7.691)	0	0	0
2022/07/25	R186	02/02/2023			Bond Future	9.6156	104.1624	9.4841	104.5878	(1.368)	0.0000	0.0000	0
2022/07/25	R186	02/02/2023	8.34	Call	Bond Future	377.5400	0.3775	446.2400	0.4462	18.197	0	0	0
2022/07/25	R186	02/02/2023	8.34	Put	Bond Future	4,597.2200	4.5972	4,240.5300	4.2405	(7.759)	0	0	0
2022/07/25	R186	04/05/2023	8.83	Put	Bond Future	3,713.6500	3.7137	3,397.8700	3.3979	(8.503)	0	0	0
2022/07/25	R186	04/05/2023	8.84	Call	Bond Future	777.9200	0.7779	895.6600	0.8957	15.135	0	0	0
2022/07/25	R186	04/05/2023			Bond Future	9.7845	106.1238	9.6421	106.5564	(1.456)	0.0000	0.0000	0
2022/07/25	R186	04/05/2023	8.83	Call	Bond Future	770.6800	0.7707	887.5200	0.8875	15.161	0	0	0
2022/07/25	R186	04/05/2023	8.84	Put	Bond Future	3,689.5200	3.6895	3,374.6400	3.3746	(8.534)	0	0	0
2022/07/25	R186	04/05/2023	8.82	Call	Bond Future	763.1800	0.7632	879.1200	0.8791	15.192	0	0	0
2022/07/25	R186	04/05/2023	8.82	Put	Bond Future	3,737.5400	3.7375	3,420.8600	3.4209	(8.473)	0	0	0
2022/07/25	R186	03/08/2023	9.74	Call	Bond Future	1,760.0100	1.7600	1,963.9500	1.9640	11.587	0	0	0
2022/07/25	R186	03/08/2023	9.74	Put	Bond Future	2,346.7800	2.3468	2,110.1100	2.1101	(10.085)	0	0	0
2022/07/25	R186	03/08/2023	9.73	Put	Bond Future	2,361.0100	2.3610	2,123.3600	2.1234	(10.066)	0	0	0
2022/07/25	R186	03/08/2023			Bond Future	9.9463	102.9052	9.7913	103.3458	(1.559)	0.0000	0.0000	0
2022/07/25	R186	03/08/2023	9.75	Call	Bond Future	1,774.3900	1.7744	1,979.3200	1.9793	11.549	0	0	0
2022/07/25	R186	03/08/2023	9.75	Put	Bond Future	2,332.6200	2.3326	2,096.9400	2.0969	(10.104)	0	0	0
2022/07/25	R186	03/08/2023	9.73	Call	Bond Future	1,745.6900	1.7457	1,948.6500	1.9487	11.626	0	0	0
2022/07/25	R197	04/08/2022			Bond Future	331.0114	331.0114	331.0534	331.0534	0.013	0.0000	0.0000	594
2022/07/25	R197	03/11/2022			Bond Future	336.0764	336.0764	336.1145	336.1145	0.011	0.0000	0.0000	221
2022/07/25	R197	02/02/2023			Bond Future	333.3260	333.3260	333.3605	333.3605	0.010	0.0000	0.0000	0
2022/07/25	R197	04/05/2023			Bond Future	339.6703	339.6703	339.7031	339.7031	0.010	0.0000	0.0000	0
2022/07/25	R197	03/08/2023			Bond Future	337.2651	337.2651	337.2967	337.2967	0.009	0.0000	0.0000	0
2022/07/25	R202	04/08/2022			Bond Future	243.9208	243.9208	244.3833	244.3833	0.190	0.0000	0.0000	5,614
2022/07/25	R202	03/11/2022			Bond Future	247.6531	247.6531	248.1193	248.1193	0.188	0.0000	0.0000	6,073
2022/07/25	R202	02/02/2023			Bond Future	247.4413	247.4413	247.9130	247.9130	0.191	0.0000	0.0000	440
2022/07/25	R202	04/05/2023			Bond Future	252.1494	252.1494	252.6280	252.6280	0.190	0.0000	0.0000	0
2022/07/25	R202	03/08/2023			Bond Future	252.2923	252.2923	252.7793	252.7793	0.193	0.0000	0.0000	0
2022/07/25	R209	04/08/2022	10.57	Put	Bond Future	3,659.8300	3.6598	3,415.8500	3.4158	(6.666)	0	0	0
2022/07/25	R209	04/08/2022	10.58	Call	Bond Future	4.2600	0.0043	2.3900	0.0024	(43.897)	0	0	0
2022/07/25	R209	04/08/2022	10.58	Put	Bond Future	3,605.0000	3.6050	3,360.9000	3.3609	(6.771)	0	0	0
2022/07/25	R209	04/08/2022			Bond Future	11.2578	67.7410	11.2105	67.9833	(0.420)	0.0000	0.0000	20,564
2022/07/25	R209	04/08/2022	10.57	Call	Bond Future	3.9000	0.0039	2.1500	0.0022	(44.872)	0	0	0
2022/07/25	R209	04/08/2022	10.59	Call	Bond Future	4.6500	0.0047	2.6500	0.0027	(43.011)	0	0	0
2022/07/25	R209	04/08/2022	10.59	Put	Bond Future	3,550.2700	3.5503	3,306.0400	3.3060	(6.879)	0	0	0
2022/07/25	R209	03/11/2022	12.00	Call	Bond Future	3,638.1500	3.6381	3,797.4200	3.7974	4.378	0	0	0
2022/07/25	R209	03/11/2022	12.00	Put	Bond Future	821.2600	0.8213	735.6300	0.7356	(10.427)	0	0	6,500
2022/07/25	R209	03/11/2022	11.03	Call	Bond Future	957.8500	0.9578	1,019.6200	1.0196	6.449	0	0	0
2022/07/25	R209	03/11/2022	11.03	Put	Bond Future	2,950.0400	2.9500	2,766.9100	2.7669	(6.208)	0	0	0
2022/07/25	R209	03/11/2022	10.50	Put	Bond Future	5,174.5300	5.1745	4,952.4400	4.9524	(4.292)	0	0	0
2022/07/25	R209	03/11/2022	9.25	Call	Bond Future	7.5200	0.0075	7.8800	0.0079	4.787	0	0	6,000
2022/07/25	R209	03/11/2022	9.25	Put	Bond Future	12,278.2000	12.2782	12,033.6600	12.0337	(1.992)	0	0	0
2022/07/25	R209	03/11/2022	9.50	Call	Bond Future	18.8300	0.0188	19.8900	0.0199	5.629	0	0	0
2022/07/25	R209	03/11/2022	9.50	Put	Bond Future	10,720.0000	10.7200	10,476.1600	10.4762	(2.275)	0	0	0
2022/07/25	R209	03/11/2022			Bond Future	11.4195	65.6159	11.3707	65.8607	(0.427)	0.0000	0.0000	6,739

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
2022/07/25	R209	03/11/2022	11.02	Call	Bond Future	939.8000	0.9398	1,000.6100	1.0006	6.471	0	0	0
2022/07/25	R209	03/11/2022	11.02	Put	Bond Future	2,984.2700	2.9843	2,800.1800	2.8002	(6.169)	0	0	0
2022/07/25	R209	03/11/2022	11.50	Call	Bond Future	2,036.5000	2.0365	2,147.1300	2.1471	5.432	0	0	0
2022/07/25	R209	03/11/2022	11.50	Put	Bond Future	1,635.1000	1.6351	1,500.8300	1.5008	(8.212)	0	0	0
2022/07/25	R209	03/11/2022	10.50	Call	Bond Future	330.9900	0.3310	353.8000	0.3538	6.891	0	0	0
2022/07/25	R209	03/11/2022	11.00	Call	Bond Future	904.5900	0.9046	963.5000	0.9635	6.512	0	0	0
2022/07/25	R209	03/11/2022	11.00	Put	Bond Future	3,053.7800	3.0538	2,867.7900	2.8678	(6.090)	0	0	10,000
2022/07/25	R209	03/11/2022	11.01	Call	Bond Future	922.0900	0.9221	981.9500	0.9819	6.492	0	0	0
2022/07/25	R209	03/11/2022	11.01	Put	Bond Future	3,018.8900	3.0189	2,833.8500	2.8338	(6.129)	0	0	0
2022/07/25	R209	03/11/2022	10.00	Call	Bond Future	91.8400	0.0918	97.9600	0.0980	6.664	0	0	6,500
2022/07/25	R209	03/11/2022	10.00	Put	Bond Future	7,782.7400	7.7827	7,543.9600	7.5440	(3.068)	0	0	6,000
2022/07/25	R209	02/02/2023	10.80	Put	Bond Future	4,913.7100	4.9137	4,721.4300	4.7214	(3.913)	0	0	0
2022/07/25	R209	02/02/2023	10.78	Call	Bond Future	1,016.0600	1.0161	1,070.9200	1.0709	5.399	0	0	0
2022/07/25	R209	02/02/2023	10.79	Call	Bond Future	1,029.4800	1.0295	1,084.9600	1.0850	5.389	0	0	0
2022/07/25	R209	02/02/2023			Bond Future	11.5558	66.7882	11.5054	67.0366	(0.436)	0.0000	0.0000	2,066
2022/07/25	R209	02/02/2023	10.80	Call	Bond Future	1,043.0200	1.0430	1,099.1300	1.0991	5.380	0	0	0
2022/07/25	R209	02/02/2023	10.78	Put	Bond Future	4,993.5400	4.9935	4,800.0100	4.8000	(3.876)	0	0	0
2022/07/25	R209	02/02/2023	10.79	Put	Bond Future	4,953.5300	4.9535	4,760.6200	4.7606	(3.894)	0	0	0
2022/07/25	R209	04/05/2023	11.09	Call	Bond Future	1,827.5700	1.8276	1,908.0200	1.9080	4.402	0	0	0
2022/07/25	R209	04/05/2023	11.09	Put	Bond Future	4,794.2700	4.7943	4,622.1200	4.6221	(3.591)	0	0	0
2022/07/25	R209	04/05/2023	11.10	Call	Bond Future	1,844.5700	1.8446	1,925.6200	1.9256	4.394	0	0	0
2022/07/25	R209	04/05/2023	11.10	Put	Bond Future	4,759.8400	4.7598	4,588.2900	4.5883	(3.604)	0	0	0
2022/07/25	R209	04/05/2023			Bond Future	11.6850	64.8948	11.6329	65.1474	(0.446)	0.0000	0.0000	0
2022/07/25	R209	04/05/2023	11.11	Call	Bond Future	1,861.4600	1.8615	1,943.1000	1.9431	4.386	0	0	0
2022/07/25	R209	04/05/2023	11.11	Put	Bond Future	4,725.3700	4.7254	4,554.4100	4.5544	(3.618)	0	0	0
2022/07/25	R209	03/08/2023	11.95	Put	Bond Future	3,097.4600	3.0975	2,971.4900	2.9715	(4.067)	0	0	0
2022/07/25	R209	03/08/2023	11.93	Call	Bond Future	3,721.5400	3.7215	3,851.6400	3.8516	3.496	0	0	0
2022/07/25	R209	03/08/2023	11.94	Call	Bond Future	3,746.9500	3.7469	3,877.6100	3.8776	3.487	0	0	0
2022/07/25	R209	03/08/2023			Bond Future	11.8069	66.1703	11.7530	66.4275	(0.457)	0.0000	0.0000	0
2022/07/25	R209	03/08/2023	11.95	Call	Bond Future	3,772.1500	3.7721	3,903.3700	3.9034	3.479	0	0	0
2022/07/25	R209	03/08/2023	11.93	Put	Bond Future	3,140.5700	3.1406	3,013.4800	3.0135	(4.047)	0	0	0
2022/07/25	R209	03/08/2023	11.94	Put	Bond Future	3,119.0900	3.1191	2,992.5600	2.9926	(4.057)	0	0	0
2022/07/25	R210	04/08/2022			Bond Future	223.1323	223.1323	223.2744	223.2744	0.064	0.0000	0.0000	512
2022/07/25	R210	03/11/2022			Bond Future	223.5508	223.5508	223.6919	223.6919	0.063	0.0000	0.0000	556
2022/07/25	R210	02/02/2023			Bond Future	227.5919	227.5919	227.7327	227.7327	0.062	0.0000	0.0000	300
2022/07/25	R210	04/05/2023			Bond Future	228.8295	228.8295	228.9715	228.9715	0.062	0.0000	0.0000	0
2022/07/25	R210	03/08/2023			Bond Future	233.3657	233.3657	233.5094	233.5094	0.062	0.0000	0.0000	0
2022/07/25	R213	04/08/2022	9.88	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2022/07/25	R213	04/08/2022	9.89	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2022/07/25	R213	04/08/2022	9.90	Put	Bond Future	4,867.5700	4.8676	4,596.0700	4.5961	(5.578)	0	0	0
2022/07/25	R213	04/08/2022			Bond Future	10.8989	81.7449	10.8411	82.0164	(0.530)	0.0000	0.0000	29,245
2022/07/25	R213	04/08/2022	9.88	Put	Bond Future	4,968.9200	4.9689	4,697.4200	4.6974	(5.464)	0	0	0
2022/07/25	R213	04/08/2022	9.89	Put	Bond Future	4,918.2200	4.9182	4,646.7200	4.6467	(5.520)	0	0	0
2022/07/25	R213	04/08/2022	9.90	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2022/07/25	R213	03/11/2022	10.38	Call	Bond Future	545.1600	0.5452	590.7400	0.5907	8.361	0	0	0
2022/07/25	R213	03/11/2022	10.38	Put	Bond Future	3,905.4000	3.9054	3,676.5900	3.6766	(5.859)	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
2022/07/25	R213	03/11/2022	10.39	Call	Bond Future	554.7500	0.5548	601.0900	0.6011	8.353	0	0	0
2022/07/25	R213	03/11/2022	10.39	Put	Bond Future	3,866.9500	3.8669	3,638.9000	3.6389	(5.897)	0	0	0
2022/07/25	R213	03/11/2022	10.37	Call	Bond Future	535.7000	0.5357	580.5300	0.5805	8.368	0	0	0
2022/07/25	R213	03/11/2022	10.37	Put	Bond Future	3,944.0200	3.9440	3,714.4600	3.7145	(5.820)	0	0	200
2022/07/25	R213	03/11/2022	9.19	Call	Bond Future	37.5600	0.0376	40.5800	0.0406	8.040	0	0	476
2022/07/25	R213	03/11/2022	9.19	Put	Bond Future	9,382.0700	9.3821	9,110.7000	9.1107	(2.892)	0	0	0
2022/07/25	R213	03/11/2022			Bond Future	11.0982	79.4358	11.0381	79.7102	(0.542)	0.0000	0.0000	13,599
2022/07/25	R213	03/11/2022	10.40	Call	Bond Future	564.6000	0.5646	611.7200	0.6117	8.346	0	0	0
2022/07/25	R213	03/11/2022	10.40	Put	Bond Future	3,828.7900	3.8288	3,601.5200	3.6015	(5.936)	0	0	0
2022/07/25	R213	03/11/2022	9.98	Call	Bond Future	257.8000	0.2578	279.7100	0.2797	8.499	0	0	0
2022/07/25	R213	03/11/2022	9.98	Put	Bond Future	5,569.7300	5.5697	5,317.2500	5.3173	(4.533)	0	0	200
2022/07/25	R213	03/11/2022	10.19	Call	Bond Future	386.6600	0.3867	419.4100	0.4194	8.470	0	0	0
2022/07/25	R213	03/11/2022	10.19	Put	Bond Future	4,666.6100	4.6666	4,424.9700	4.4250	(5.178)	0	0	476
2022/07/25	R213	03/11/2022	9.13	Call	Bond Future	31.5700	0.0316	34.0900	0.0341	7.982	0	0	200
2022/07/25	R213	03/11/2022	9.13	Put	Bond Future	9,692.3500	9.6924	9,420.4800	9.4205	(2.805)	0	0	0
2022/07/25	R213	03/11/2022	9.84	Call	Bond Future	193.8700	0.1939	210.2700	0.2103	8.459	0	0	0
2022/07/25	R213	03/11/2022	9.84	Put	Bond Future	6,202.9500	6.2029	5,944.9600	5.9450	(4.159)	0	0	476
2022/07/25	R213	02/02/2023	10.43	Put	Bond Future	4,764.2100	4.7642	4,548.1800	4.5482	(4.534)	0	0	0
2022/07/25	R213	02/02/2023	12.20	Call	Bond Future	4,906.4300	4.9064	5,104.3800	5.1044	4.035	0	0	0
2022/07/25	R213	02/02/2023	12.20	Put	Bond Future	927.2000	0.9272	846.9400	0.8469	(8.656)	0	0	912
2022/07/25	R213	02/02/2023	10.22	Put	Bond Future	5,552.9800	5.5530	5,324.3900	5.3244	(4.117)	0	0	0
2022/07/25	R213	02/02/2023	10.23	Call	Bond Future	725.2800	0.7253	775.4500	0.7755	6.917	0	0	0
2022/07/25	R213	02/02/2023	10.35	Call	Bond Future	839.9900	0.8400	897.1600	0.8972	6.806	0	0	0
2022/07/25	R213	02/02/2023	10.35	Put	Bond Future	5,057.8100	5.0578	4,836.7700	4.8368	(4.370)	0	0	476
2022/07/25	R213	02/02/2023	10.01	Call	Bond Future	547.5200	0.5475	586.4000	0.5864	7.101	0	0	0
2022/07/25	R213	02/02/2023			Bond Future	11.2707	80.8535	11.2081	81.1317	(0.556)	0.0000	0.0000	0
2022/07/25	R213	02/02/2023	10.43	Call	Bond Future	924.2700	0.9243	986.4500	0.9864	6.727	0	0	912
2022/07/25	R213	02/02/2023	10.22	Call	Bond Future	716.3600	0.7164	765.9800	0.7660	6.927	0	0	0
2022/07/25	R213	02/02/2023	10.23	Put	Bond Future	5,514.0900	5.5141	5,286.0500	5.2861	(4.136)	0	0	0
2022/07/25	R213	02/02/2023	9.16	Call	Bond Future	138.8600	0.1389	149.8900	0.1499	7.943	0	0	476
2022/07/25	R213	02/02/2023	9.16	Put	Bond Future	10,248.8300	10.2488	9,981.6500	9.9816	(2.607)	0	0	0
2022/07/25	R213	02/02/2023	10.01	Put	Bond Future	6,396.3300	6.3963	6,157.0000	6.1570	(3.742)	0	0	476
2022/07/25	R213	02/02/2023	10.21	Call	Bond Future	707.3600	0.7074	756.4200	0.7564	6.936	0	0	0
2022/07/25	R213	02/02/2023	10.21	Put	Bond Future	5,591.8300	5.5918	5,362.6800	5.3627	(4.098)	0	0	0
2022/07/25	R213	04/05/2023	10.75	Call	Bond Future	1,525.1600	1.5252	1,612.5200	1.6125	5.728	0	0	0
2022/07/25	R213	04/05/2023	10.75	Put	Bond Future	4,523.9700	4.5240	4,328.4200	4.3284	(4.323)	0	0	0
2022/07/25	R213	04/05/2023			Bond Future	11.4286	78.8257	11.3632	79.1086	(0.573)	0.0000	0.0000	0
2022/07/25	R213	04/05/2023	10.74	Call	Bond Future	1,511.3500	1.5113	1,598.0700	1.5981	5.738	0	0	0
2022/07/25	R213	04/05/2023	10.74	Put	Bond Future	4,555.4500	4.5555	4,359.2600	4.3593	(4.307)	0	0	0
2022/07/25	R213	04/05/2023	10.73	Call	Bond Future	1,497.9000	1.4979	1,583.9900	1.5840	5.747	0	0	0
2022/07/25	R213	04/05/2023	10.73	Put	Bond Future	4,587.3100	4.5873	4,390.4900	4.3905	(4.291)	0	0	0
2022/07/25	R213	03/08/2023	11.62	Put	Bond Future	2,952.9100	2.9529	2,806.8100	2.8068	(4.948)	0	0	0
2022/07/25	R213	03/08/2023	11.63	Call	Bond Future	3,133.3400	3.1333	3,275.8900	3.2759	4.549	0	0	0
2022/07/25	R213	03/08/2023			Bond Future	11.5823	80.3735	11.5138	80.6615	(0.591)	0.0000	0.0000	0
2022/07/25	R213	03/08/2023	11.62	Call	Bond Future	3,111.1800	3.1112	3,253.1000	3.2531	4.562	0	0	0
2022/07/25	R213	03/08/2023	11.63	Put	Bond Future	2,933.2100	2.9332	2,787.7400	2.7877	(4.959)	0	0	0
2022/07/25	R213	03/08/2023	11.61	Call	Bond Future	3,089.0900	3.0891	3,230.3800	3.2304	4.574	0	0	0
2022/07/25	R213	03/08/2023	11.61	Put	Bond Future	2,972.7200	2.9727	2,825.9900	2.8260	(4.936)	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
2022/07/25	R214	04/08/2022	10.98	Put	Bond Future	2,198.2700	2.1983	1,913.8300	1.9138	(12.939)	0	0	0
2022/07/25	R214	04/08/2022	10.99	Call	Bond Future	55.4100	0.0554	50.9100	0.0509	(8.121)	0	0	0
2022/07/25	R214	04/08/2022			Bond Future	11.3709	65.5353	11.3188	65.8150	(0.458)	0.0000	0.0000	75,290
2022/07/25	R214	04/08/2022	10.97	Call	Bond Future	47.9800	0.0480	43.1100	0.0431	(10.150)	0	0	0
2022/07/25	R214	04/08/2022	10.97	Put	Bond Future	2,251.0800	2.2511	1,966.4800	1.9665	(12.643)	0	0	0
2022/07/25	R214	04/08/2022	10.98	Call	Bond Future	51.5800	0.0516	46.8700	0.0469	(9.131)	0	0	0
2022/07/25	R214	04/08/2022	10.99	Put	Bond Future	2,145.7500	2.1457	1,861.5200	1.8615	(13.246)	0	0	0
2022/07/25	R214	03/11/2022	11.34	Call	Bond Future	1,453.0700	1.4531	1,551.9400	1.5519	6.804	0	0	0
2022/07/25	R214	03/11/2022	11.36	Put	Bond Future	2,359.8200	2.3598	2,178.1400	2.1781	(7.699)	0	0	0
2022/07/25	R214	03/11/2022			Bond Future	11.5223	63.2349	11.4684	63.5180	(0.467)	0.0000	0.0000	2,416
2022/07/25	R214	03/11/2022	11.34	Put	Bond Future	2,419.5500	2.4196	2,235.4200	2.2354	(7.610)	0	0	0
2022/07/25	R214	03/11/2022	11.35	Call	Bond Future	1,476.6300	1.4766	1,576.7200	1.5767	6.778	0	0	0
2022/07/25	R214	03/11/2022	11.35	Put	Bond Future	2,389.4800	2.3895	2,206.5700	2.2066	(7.655)	0	0	0
2022/07/25	R214	03/11/2022	11.36	Call	Bond Future	1,500.5400	1.5005	1,601.8600	1.6019	6.752	0	0	0
2022/07/25	R214	02/02/2023	11.07	Call	Bond Future	1,348.2400	1.3482	1,428.4900	1.4285	5.952	0	0	0
2022/07/25	R214	02/02/2023	11.07	Put	Bond Future	4,464.7700	4.4648	4,257.7900	4.2578	(4.636)	0	0	0
2022/07/25	R214	02/02/2023	11.08	Call	Bond Future	1,364.9700	1.3650	1,446.0300	1.4460	5.939	0	0	0
2022/07/25	R214	02/02/2023	11.08	Put	Bond Future	4,425.9800	4.4260	4,219.8100	4.2198	(4.658)	0	0	0
2022/07/25	R214	02/02/2023			Bond Future	11.6528	64.3636	11.5972	64.6509	(0.477)	0.0000	0.0000	65,489
2022/07/25	R214	02/02/2023	11.09	Call	Bond Future	1,381.8400	1.3818	1,463.7300	1.4637	5.926	0	0	0
2022/07/25	R214	02/02/2023	11.09	Put	Bond Future	4,387.3900	4.3874	4,182.0500	4.1820	(4.680)	0	0	0
2022/07/25	R214	04/05/2023	11.36	Call	Bond Future	2,269.6200	2.2696	2,378.1000	2.3781	4.780	0	0	0
2022/07/25	R214	04/05/2023	11.36	Put	Bond Future	4,402.9100	4.4029	4,219.2700	4.2193	(4.171)	0	0	0
2022/07/25	R214	04/05/2023	11.37	Call	Bond Future	2,291.4700	2.2915	2,400.6900	2.4007	4.766	0	0	0
2022/07/25	R214	04/05/2023	11.37	Put	Bond Future	4,371.3700	4.3714	4,188.4700	4.1885	(4.184)	0	0	0
2022/07/25	R214	04/05/2023			Bond Future	11.7701	62.2795	11.7126	62.5717	(0.488)	0.0000	0.0000	0
2022/07/25	R214	04/05/2023	11.38	Call	Bond Future	2,313.4300	2.3134	2,423.3800	2.4234	4.753	0	0	0
2022/07/25	R214	04/05/2023	11.38	Put	Bond Future	4,340.0100	4.3400	4,157.8400	4.1578	(4.197)	0	0	0
2022/07/25	R214	03/08/2023	12.14	Call	Bond Future	4,271.3500	4.2713	4,432.8200	4.4328	3.780	0	0	0
2022/07/25	R214	03/08/2023	12.14	Put	Bond Future	3,006.5800	3.0066	2,870.4700	2.8705	(4.527)	0	0	0
2022/07/25	R214	03/08/2023	12.15	Call	Bond Future	4,299.3400	4.2993	4,461.4300	4.4614	3.770	0	0	0
2022/07/25	R214	03/08/2023	12.15	Put	Bond Future	2,986.3400	2.9863	2,850.8500	2.8508	(4.537)	0	0	0
2022/07/25	R214	03/08/2023			Bond Future	11.8822	63.5030	11.8228	63.8006	(0.500)	0.0000	0.0000	0
2022/07/25	R214	03/08/2023	12.16	Call	Bond Future	4,327.3900	4.3274	4,490.1100	4.4901	3.760	0	0	0
2022/07/25	R214	03/08/2023	12.16	Put	Bond Future	2,966.2300	2.9662	2,831.3700	2.8314	(4.547)	0	0	0
2022/07/25	R248	04/08/2022	10.20	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	1,700
2022/07/25	R248	04/08/2022	10.99	Call	Bond Future	51.4100	0.0514	45.6200	0.0456	(11.262)	0	0	0
2022/07/25	R248	04/08/2022	10.99	Put	Bond Future	2,879.4100	2.8794	2,524.4900	2.5245	(12.326)	0	0	0
2022/07/25	R248	04/08/2022	11.30	Call	Bond Future	461.5700	0.4616	509.7800	0.5098	10.445	0	0	0
2022/07/25	R248	04/08/2022	11.30	Put	Bond Future	1,140.9300	1.1409	840.0100	0.8400	(26.375)	0	0	0
2022/07/25	R248	04/08/2022	10.40	Put	Bond Future	7,210.8800	7.2109	6,861.5700	6.8616	(4.844)	0	0	0
2022/07/25	R248	04/08/2022	10.98	Call	Bond Future	47.6700	0.0477	41.7800	0.0418	(12.356)	0	0	0
2022/07/25	R248	04/08/2022	10.98	Put	Bond Future	2,946.6800	2.9467	2,591.6600	2.5917	(12.048)	0	0	0
2022/07/25	R248	04/08/2022			Bond Future	11.4011	81.9773	11.3490	82.3264	(0.457)	0.0000	0.0000	112,196
2022/07/25	R248	04/08/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/25	R248	04/08/2022	9.70	Put	Bond Future	12,964.2600	12.9643	12,615.1300	12.6151	(2.693)	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
2022/07/25	R248	04/08/2022	10.20	Put	Bond Future	8,790.0100	8.7900	8,440.8600	8.4409	(3.972)	0	0	0
2022/07/25	R248	04/08/2022	10.30	Call	Bond Future	0.0900	0.0001	0.0200	0.0000	(77.778)	0	0	1,200
2022/07/25	R248	04/08/2022	10.30	Put	Bond Future	7,994.1900	7.9942	7,644.9900	7.6450	(4.368)	0	0	0
2022/07/25	R248	04/08/2022	11.00	Call	Bond Future	55.4200	0.0554	49.7600	0.0498	(10.213)	0	0	1,200
2022/07/25	R248	04/08/2022	11.00	Put	Bond Future	2,812.5100	2.8125	2,457.7200	2.4577	(12.615)	0	0	50
2022/07/25	R248	04/08/2022	10.40	Call	Bond Future	0.2500	0.0003	0.0700	0.0001	(72.000)	0	0	0
2022/07/25	R248	04/08/2022	10.90	Call	Bond Future	25.4700	0.0255	20.0800	0.0201	(21.162)	0	0	1,700
2022/07/25	R248	04/08/2022	10.90	Put	Bond Future	3,496.5100	3.4965	3,141.9900	3.1420	(10.139)	0	0	0
2022/07/25	R248	03/11/2022	11.32	Call	Bond Future	1,649.1500	1.6491	1,764.8700	1.7649	7.017	0	0	0
2022/07/25	R248	03/11/2022	11.20	Call	Bond Future	1,333.0500	1.3331	1,431.0000	1.4310	7.348	0	0	1,650
2022/07/25	R248	03/11/2022	11.20	Put	Bond Future	3,698.2500	3.6982	3,442.9800	3.4430	(6.902)	0	0	0
2022/07/25	R248	03/11/2022	11.30	Put	Bond Future	3,277.2900	3.2773	3,036.7900	3.0368	(7.338)	0	0	0
2022/07/25	R248	03/11/2022	11.31	Put	Bond Future	3,237.3400	3.2373	2,998.3400	2.9983	(7.383)	0	0	0
2022/07/25	R248	03/11/2022			Bond Future	11.5536	78.7867	11.4996	79.1399	(0.467)	0.0000	0.0000	231,657
2022/07/25	R248	03/11/2022	11.32	Put	Bond Future	3,197.5900	3.1976	2,960.0900	2.9601	(7.427)	0	0	0
2022/07/25	R248	03/11/2022	11.90	Call	Bond Future	3,698.7000	3.6987	3,901.1200	3.9011	5.473	0	0	1,650
2022/07/25	R248	03/11/2022	11.90	Put	Bond Future	1,499.1600	1.4992	1,348.3600	1.3484	(10.059)	0	0	0
2022/07/25	R248	03/11/2022	11.30	Call	Bond Future	1,593.7500	1.5938	1,706.4700	1.7065	7.073	0	0	0
2022/07/25	R248	03/11/2022	11.31	Call	Bond Future	1,621.4000	1.6214	1,735.6200	1.7356	7.045	0	0	0
2022/07/25	R248	02/02/2023	11.08	Call	Bond Future	1,600.5600	1.6006	1,697.9500	1.6979	6.085	0	0	0
2022/07/25	R248	02/02/2023	11.08	Put	Bond Future	5,643.8300	5.6438	5,382.7800	5.3828	(4.625)	0	0	0
2022/07/25	R248	02/02/2023			Bond Future	11.6855	80.1932	11.6295	80.5516	(0.479)	0.0000	0.0000	0
2022/07/25	R248	02/02/2023	11.07	Call	Bond Future	1,580.2800	1.5803	1,676.6500	1.6766	6.098	0	0	0
2022/07/25	R248	02/02/2023	11.07	Put	Bond Future	5,693.4500	5.6935	5,431.3800	5.4314	(4.603)	0	0	0
2022/07/25	R248	02/02/2023	11.06	Call	Bond Future	1,560.1700	1.5602	1,655.5200	1.6555	6.112	0	0	0
2022/07/25	R248	02/02/2023	11.06	Put	Bond Future	5,743.3600	5.7434	5,480.2700	5.4803	(4.581)	0	0	0
2022/07/25	R248	04/05/2023	11.35	Call	Bond Future	2,657.4000	2.6574	2,788.5600	2.7886	4.936	0	0	0
2022/07/25	R248	04/05/2023	11.35	Put	Bond Future	5,600.2200	5.6002	5,366.7600	5.3668	(4.169)	0	0	0
2022/07/25	R248	04/05/2023			Bond Future	11.8039	77.2665	11.7460	77.6311	(0.491)	0.0000	0.0000	0
2022/07/25	R248	04/05/2023	11.34	Call	Bond Future	2,633.3600	2.6334	2,763.6000	2.7636	4.946	0	0	0
2022/07/25	R248	04/05/2023	11.34	Put	Bond Future	5,643.2700	5.6433	5,408.8900	5.4089	(4.153)	0	0	0
2022/07/25	R248	04/05/2023	11.33	Call	Bond Future	2,609.7100	2.6097	2,739.0500	2.7390	4.956	0	0	0
2022/07/25	R248	04/05/2023	11.33	Put	Bond Future	5,686.8000	5.6868	5,451.5200	5.4515	(4.137)	0	0	0
2022/07/25	R248	03/08/2023	12.11	Call	Bond Future	5,045.2100	5.0452	5,241.8000	5.2418	3.897	0	0	0
2022/07/25	R248	03/08/2023	12.11	Put	Bond Future	3,873.8900	3.8739	3,699.0800	3.6991	(4.513)	0	0	0
2022/07/25	R248	03/08/2023			Bond Future	11.9173	78.7848	11.8572	79.1562	(0.504)	0.0000	0.0000	0
2022/07/25	R248	03/08/2023	12.10	Call	Bond Future	5,011.3300	5.0113	5,207.1200	5.2071	3.907	0	0	0
2022/07/25	R248	03/08/2023	12.10	Put	Bond Future	3,899.9800	3.9000	3,724.3700	3.7244	(4.503)	0	0	0
2022/07/25	R248	03/08/2023	12.09	Call	Bond Future	4,977.5200	4.9775	5,172.5200	5.1725	3.918	0	0	0
2022/07/25	R248	03/08/2023	12.09	Put	Bond Future	3,926.2300	3.9262	3,749.8300	3.7498	(4.493)	0	0	0

**Total**

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