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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/07/2022 TO 26/07/2022

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
2022/07/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/26	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/26	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/26	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/26	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/26	2025	04/08/2022		Bond Future	162.5161	162.5161	162.5703	162.5703	0.033	0.0000	0.0000	4,055
2022/07/26	2025	03/11/2022		Bond Future	165.0007	165.0007	165.1607	165.1607	0.097	0.0000	0.0000	7,984
2022/07/26	2025	02/02/2023		Bond Future	166.2799	166.2799	166.5511	166.5511	0.163	0.0000	0.0000	1,918
2022/07/26	2025	04/05/2023		Bond Future	169.4418	169.4418	169.7288	169.7288	0.169	0.0000	0.0000	0
2022/07/26	2025	03/08/2023		Bond Future	171.0362	171.0362	171.3381	171.3381	0.177	0.0000	0.0000	0
2022/07/26	2029	04/08/2022		Bond Future	119.1730	119.1730	118.9101	118.9101	(0.221)	0.0000	0.0000	1,629
2022/07/26	2029	03/11/2022		Bond Future	119.7371	119.7371	119.5467	119.5467	(0.159)	0.0000	0.0000	1,199

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
2022/07/26	2029	02/02/2023			Bond Future	121.8998	121.8998	121.7844	121.7844	(0.095)	0.0000	0.0000	728
2022/07/26	2029	04/05/2023			Bond Future	122.9195	122.9195	122.8095	122.8095	(0.089)	0.0000	0.0000	0
2022/07/26	2029	03/08/2023			Bond Future	125.3551	125.3551	125.2496	125.2496	(0.084)	0.0000	0.0000	0
2022/07/26	2030	04/08/2022	9.56	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/07/26	2030	04/08/2022	9.56	Put	Bond Future	4,772.2900	4.7723	5,379.9100	5.3799	12.732	0	0	0
2022/07/26	2030	04/08/2022	10.95	Call	Bond Future	1,847.7000	1.8477	1,279.3000	1.2793	(30.763)	0	0	0
2022/07/26	2030	04/08/2022	10.95	Put	Bond Future	21.6900	0.0217	60.9200	0.0609	180.867	0	0	800
2022/07/26	2030	04/08/2022			Bond Future	10.5519	87.2430	10.6832	86.6354	1.244	0.0000	0.0000	63,988
2022/07/26	2030	04/08/2022	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/26	2030	04/08/2022	8.30	Put	Bond Future	11,324.1400	11.3241	11,931.7700	11.9318	5.366	0	0	0
2022/07/26	2030	04/08/2022	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/26	2030	04/08/2022	9.05	Put	Bond Future	7,355.6400	7.3556	7,963.2700	7.9633	8.261	0	0	0
2022/07/26	2030	04/08/2022	9.54	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/07/26	2030	04/08/2022	9.54	Put	Bond Future	4,871.9000	4.8719	5,479.5200	5.4795	12.472	0	0	0
2022/07/26	2030	04/08/2022	9.55	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/07/26	2030	04/08/2022	9.55	Put	Bond Future	4,822.0800	4.8221	5,429.7000	5.4297	12.601	0	0	0
2022/07/26	2030	03/11/2022	10.10	Call	Bond Future	590.5200	0.5905	458.5500	0.4585	(22.348)	0	0	0
2022/07/26	2030	03/11/2022	10.10	Put	Bond Future	3,592.1600	3.5922	4,021.0100	4.0210	11.938	0	0	0
2022/07/26	2030	03/11/2022	10.20	Put	Bond Future	3,229.2100	3.2292	3,639.4600	3.6395	12.704	0	0	0
2022/07/26	2030	03/11/2022	9.70	Call	Bond Future	291.4500	0.2914	218.2200	0.2182	(25.126)	0	0	500
2022/07/26	2030	03/11/2022	9.70	Put	Bond Future	5,198.1900	5.1982	5,685.7800	5.6858	9.380	0	0	0
2022/07/26	2030	03/11/2022			Bond Future	10.7527	88.5554	10.8779	87.9946	1.164	0.0000	0.0000	38,044
2022/07/26	2030	03/11/2022	10.20	Call	Bond Future	695.9500	0.6959	545.3800	0.5454	(21.635)	0	0	500
2022/07/26	2030	03/11/2022	11.57	Call	Bond Future	4,088.8900	4.0889	3,643.3600	3.6434	(10.896)	0	0	0
2022/07/26	2030	03/11/2022	11.57	Put	Bond Future	508.9200	0.5089	624.2100	0.6242	22.654	0	0	500
2022/07/26	2030	03/11/2022	10.08	Call	Bond Future	571.1200	0.5711	442.6800	0.4427	(22.489)	0	0	0
2022/07/26	2030	03/11/2022	10.08	Put	Bond Future	3,666.8100	3.6668	4,099.1900	4.0992	11.792	0	0	0
2022/07/26	2030	03/11/2022	10.09	Call	Bond Future	580.7500	0.5808	450.5600	0.4506	(22.418)	0	0	0
2022/07/26	2030	03/11/2022	10.09	Put	Bond Future	3,629.4000	3.6294	4,060.0300	4.0600	11.865	0	0	0
2022/07/26	2030	02/02/2023	11.16	Put	Bond Future	1,764.2500	1.7643	1,980.4600	1.9805	12.255	0	0	388
2022/07/26	2030	02/02/2023	11.35	Call	Bond Future	3,298.8100	3.2988	2,973.6800	2.9737	(9.856)	0	0	5,000
2022/07/26	2030	02/02/2023	11.35	Put	Bond Future	1,463.5600	1.4636	1,651.6200	1.6516	12.849	0	0	0
2022/07/26	2030	02/02/2023	9.99	Call	Bond Future	743.5400	0.7435	624.6500	0.6247	(15.990)	0	0	0
2022/07/26	2030	02/02/2023	10.00	Call	Bond Future	753.7100	0.7537	633.5500	0.6335	(15.942)	0	0	0
2022/07/26	2030	02/02/2023	10.01	Put	Bond Future	4,861.5300	4.8615	5,253.3000	5.2533	8.059	0	0	0
2022/07/26	2030	02/02/2023	9.80	Call	Bond Future	569.3300	0.5693	473.0100	0.4730	(16.918)	0	0	0
2022/07/26	2030	02/02/2023	9.94	Put	Bond Future	5,116.0700	5.1161	5,516.5700	5.5166	7.828	0	0	102
2022/07/26	2030	02/02/2023	9.20	Call	Bond Future	218.1000	0.2181	174.5000	0.1745	(19.991)	0	0	0
2022/07/26	2030	02/02/2023	9.20	Put	Bond Future	8,159.7900	8.1598	8,629.3800	8.6294	5.755	0	0	0
2022/07/26	2030	02/02/2023	9.66	Call	Bond Future	462.5200	0.4625	381.0400	0.3810	(17.617)	0	0	0
2022/07/26	2030	02/02/2023	9.66	Put	Bond Future	6,196.3000	6.1963	6,628.0100	6.6280	6.967	0	0	102
2022/07/26	2030	02/02/2023	8.81	Put	Bond Future	9,971.9100	9.9719	10,461.7700	10.4618	4.912	0	0	0
2022/07/26	2030	02/02/2023	9.04	Call	Bond Future	163.6300	0.1636	129.5400	0.1295	(20.834)	0	0	0
2022/07/26	2030	02/02/2023	9.04	Put	Bond Future	8,888.9500	8.8889	9,368.0500	9.3680	5.390	0	0	0
2022/07/26	2030	02/02/2023	9.08	Put	Bond Future	8,704.6800	8.7047	9,181.5700	9.1816	5.479	0	0	0
2022/07/26	2030	02/02/2023			Bond Future	10.9230	86.1277	11.0412	85.6145	1.082	0.0000	0.0000	5,200
2022/07/26	2030	02/02/2023	11.55	Call	Bond Future	3,878.2100	3.8782	3,525.9900	3.5260	(9.082)	0	0	5,000

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
2022/07/26	2030	02/02/2023	11.55	Put	Bond Future	1,200.5600	1.2006	1,361.5300	1.3615	13.408	0	0	0
2022/07/26	2030	02/02/2023	11.12	Call	Bond Future	2,687.9000	2.6879	2,397.1000	2.3971	(10.819)	0	0	0
2022/07/26	2030	02/02/2023	11.12	Put	Bond Future	1,834.8800	1.8349	2,057.2700	2.0573	12.120	0	0	0
2022/07/26	2030	02/02/2023	11.16	Call	Bond Future	2,789.1400	2.7891	2,492.1600	2.4922	(10.648)	0	0	0
2022/07/26	2030	02/02/2023	9.99	Put	Bond Future	4,933.5900	4.9336	5,327.8900	5.3279	7.992	0	0	0
2022/07/26	2030	02/02/2023	10.00	Put	Bond Future	4,897.5000	4.8975	5,290.5300	5.2905	8.025	0	0	0
2022/07/26	2030	02/02/2023	10.01	Call	Bond Future	763.9800	0.7640	642.5600	0.6426	(15.893)	0	0	0
2022/07/26	2030	02/02/2023	9.80	Put	Bond Future	5,644.1500	5.6441	6,061.0200	6.0610	7.386	0	0	0
2022/07/26	2030	02/02/2023	9.83	Call	Bond Future	594.5200	0.5945	494.8200	0.4948	(16.770)	0	0	388
2022/07/26	2030	02/02/2023	9.83	Put	Bond Future	5,528.9100	5.5289	5,942.4000	5.9424	7.479	0	0	0
2022/07/26	2030	02/02/2023	9.94	Call	Bond Future	694.2400	0.6942	581.5500	0.5816	(16.232)	0	0	0
2022/07/26	2030	02/02/2023	9.79	Call	Bond Future	561.1200	0.5611	465.9100	0.4659	(16.968)	0	0	0
2022/07/26	2030	02/02/2023	9.79	Put	Bond Future	5,682.8100	5.6828	6,100.7900	6.1008	7.355	0	0	0
2022/07/26	2030	02/02/2023	8.81	Call	Bond Future	105.6700	0.1057	82.3400	0.0823	(22.078)	0	0	102
2022/07/26	2030	02/02/2023	9.08	Call	Bond Future	176.0400	0.1760	139.7400	0.1397	(20.620)	0	0	388
2022/07/26	2030	04/05/2023	11.34	Call	Bond Future	3,200.6800	3.2007	2,904.4600	2.9045	(9.255)	0	0	0
2022/07/26	2030	04/05/2023	11.34	Put	Bond Future	2,157.0100	2.1570	2,379.4800	2.3795	10.314	0	0	150
2022/07/26	2030	04/05/2023	10.42	Call	Bond Future	1,457.8900	1.4579	1,281.9100	1.2819	(12.071)	0	0	479
2022/07/26	2030	04/05/2023	10.42	Put	Bond Future	4,348.5500	4.3486	4,691.2600	4.6913	7.881	0	0	0
2022/07/26	2030	04/05/2023	10.52	Call	Bond Future	1,593.7900	1.5938	1,405.6500	1.4056	(11.805)	0	0	0
2022/07/26	2030	04/05/2023	10.52	Put	Bond Future	4,045.7500	4.0457	4,376.3000	4.3763	8.170	0	0	0
2022/07/26	2030	04/05/2023	10.53	Call	Bond Future	1,607.9100	1.6079	1,418.5300	1.4185	(11.778)	0	0	0
2022/07/26	2030	04/05/2023	10.53	Put	Bond Future	4,016.1500	4.0162	4,345.4600	4.3455	8.200	0	0	0
2022/07/26	2030	04/05/2023	9.67	Call	Bond Future	695.1800	0.6952	596.9900	0.5970	(14.124)	0	0	479
2022/07/26	2030	04/05/2023	9.67	Put	Bond Future	6,965.3900	6.9654	7,385.8900	7.3859	6.037	0	0	0
2022/07/26	2030	04/05/2023	9.78	Call	Bond Future	785.5800	0.7856	677.3200	0.6773	(13.781)	0	0	388
2022/07/26	2030	04/05/2023	9.78	Put	Bond Future	6,550.0900	6.5501	6,960.5200	6.9605	6.266	0	0	0
2022/07/26	2030	04/05/2023	10.00	Call	Bond Future	980.8400	0.9808	851.4600	0.8515	(13.191)	0	0	1,080
2022/07/26	2030	04/05/2023	10.00	Put	Bond Future	5,744.3900	5.7444	6,133.7000	6.1337	6.777	0	0	0
2022/07/26	2030	04/05/2023	9.03	Call	Bond Future	311.7100	0.3117	260.8800	0.2609	(16.307)	0	0	388
2022/07/26	2030	04/05/2023	9.03	Put	Bond Future	9,594.9100	9.5949	10,062.7700	10.0628	4.876	0	0	0
2022/07/26	2030	04/05/2023	9.58	Put	Bond Future	7,312.5300	7.3125	7,740.9400	7.7409	5.859	0	0	0
2022/07/26	2030	04/05/2023			Bond Future	11.0908	87.7497	11.2141	87.2310	1.113	0.0000	0.0000	0
2022/07/26	2030	04/05/2023	12.57	Call	Bond Future	6,798.9900	6.7990	6,381.7300	6.3817	(6.137)	0	0	0
2022/07/26	2030	04/05/2023	12.57	Put	Bond Future	835.1900	0.8352	936.6200	0.9366	12.145	0	0	350
2022/07/26	2030	04/05/2023	11.62	Call	Bond Future	3,928.8400	3.9288	3,598.4900	3.5985	(8.408)	0	0	0
2022/07/26	2030	04/05/2023	11.62	Put	Bond Future	1,731.9000	1.7319	1,920.2400	1.9202	10.875	0	0	388
2022/07/26	2030	04/05/2023	12.04	Call	Bond Future	5,139.2300	5.1392	4,764.8100	4.7648	(7.286)	0	0	0
2022/07/26	2030	04/05/2023	12.04	Put	Bond Future	1,249.5700	1.2496	1,393.8400	1.3938	11.546	0	0	1,080
2022/07/26	2030	04/05/2023	12.50	Call	Bond Future	6,573.9400	6.5739	6,161.5800	6.1616	(6.273)	0	0	0
2022/07/26	2030	04/05/2023	12.50	Put	Bond Future	880.2000	0.8802	986.5300	0.9865	12.080	0	0	479
2022/07/26	2030	04/05/2023	10.54	Call	Bond Future	1,622.1200	1.6221	1,431.5000	1.4315	(11.751)	0	0	0
2022/07/26	2030	04/05/2023	10.54	Put	Bond Future	3,986.6700	3.9867	4,314.7400	4.3147	8.229	0	0	0
2022/07/26	2030	04/05/2023	10.65	Call	Bond Future	1,784.2500	1.7843	1,579.7700	1.5798	(11.460)	0	0	350
2022/07/26	2030	04/05/2023	10.65	Put	Bond Future	3,670.0000	3.6700	3,984.2100	3.9842	8.562	0	0	0
2022/07/26	2030	04/05/2023	9.58	Call	Bond Future	625.9400	0.6259	535.6600	0.5357	(14.423)	0	0	150
2022/07/26	2030	03/08/2023	12.89	Call	Bond Future	7,320.6700	7.3207	6,902.4600	6.9025	(5.713)	0	0	0
2022/07/26	2030	03/08/2023	12.89	Put	Bond Future	977.3000	0.9773	1,083.9500	1.0839	10.913	0	0	350

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2022/07/26	2030	03/08/2023	11.34	Call	Bond Future	3,051.0500	3.0511	2,773.8400	2.7738	(9.086)	0	0	0
2022/07/26	2030	03/08/2023	11.34	Put	Bond Future	2,716.8900	2.7169	2,964.5400	2.9645	9.115	0	0	0
2022/07/26	2030	03/08/2023	11.35	Call	Bond Future	3,073.1700	3.0732	2,794.7800	2.7948	(9.059)	0	0	0
2022/07/26	2030	03/08/2023	11.36	Put	Bond Future	2,680.0500	2.6800	2,925.3500	2.9254	9.153	0	0	0
2022/07/26	2030	03/08/2023	10.40	Call	Bond Future	1,467.7000	1.4677	1,299.7600	1.2998	(11.442)	0	0	1,012
2022/07/26	2030	03/08/2023	10.65	Call	Bond Future	1,801.0800	1.8011	1,605.6800	1.6057	(10.849)	0	0	350
2022/07/26	2030	03/08/2023	10.65	Put	Bond Future	4,327.9900	4.3280	4,657.4500	4.6575	7.612	0	0	0
2022/07/26	2030	03/08/2023			Bond Future	11.2579	85.4649	11.3870	84.9400	1.147	0.0000	0.0000	0
2022/07/26	2030	03/08/2023	12.59	Call	Bond Future	6,406.2400	6.4062	6,007.9800	6.0080	(6.217)	0	0	0
2022/07/26	2030	03/08/2023	12.59	Put	Bond Future	1,182.7500	1.1828	1,309.3500	1.3094	10.704	0	0	1,012
2022/07/26	2030	03/08/2023	11.35	Put	Bond Future	2,698.4200	2.6984	2,944.8900	2.9449	9.134	0	0	0
2022/07/26	2030	03/08/2023	11.36	Call	Bond Future	3,095.3700	3.0954	2,815.8100	2.8158	(9.032)	0	0	0
2022/07/26	2030	03/08/2023	10.40	Put	Bond Future	5,061.1300	5.0611	5,418.0500	5.4180	7.052	0	0	0
2022/07/26	2032	04/08/2022	8.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/26	2032	04/08/2022	8.97	Put	Bond Future	11,285.9600	11.2860	12,177.2600	12.1773	7.897	0	0	0
2022/07/26	2032	04/08/2022	9.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/26	2032	04/08/2022	9.40	Put	Bond Future	8,679.5800	8.6796	9,570.8800	9.5709	10.269	0	0	0
2022/07/26	2032	04/08/2022	9.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/26	2032	04/08/2022	9.72	Put	Bond Future	6,800.5100	6.8005	7,691.8100	7.6918	13.106	0	0	0
2022/07/26	2032	04/08/2022	10.21	Put	Bond Future	4,019.7300	4.0197	4,910.7900	4.9108	22.167	0	0	0
2022/07/26	2032	04/08/2022	10.22	Call	Bond Future	0.2800	0.0003	0.0100	0.0000	(96.429)	0	0	0
2022/07/26	2032	04/08/2022	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2022/07/26	2032	04/08/2022	10.20	Put	Bond Future	4,075.3300	4.0753	4,966.4000	4.9664	21.865	0	0	0
2022/07/26	2032	04/08/2022			Bond Future	10.9557	87.0896	11.1276	86.1983	1.568	0.0000	0.0000	65,454
2022/07/26	2032	04/08/2022	11.89	Call	Bond Future	4,697.1800	4.6972	3,807.2900	3.8073	(18.945)	0	0	0
2022/07/26	2032	04/08/2022	11.89	Put	Bond Future	0.4500	0.0005	1.8600	0.0019	313.333	0	0	0
2022/07/26	2032	04/08/2022	10.70	Call	Bond Future	73.8200	0.0738	9.0700	0.0091	(87.713)	0	0	0
2022/07/26	2032	04/08/2022	10.70	Put	Bond Future	1,424.1300	1.4241	2,250.6800	2.2507	58.039	0	0	7,500
2022/07/26	2032	04/08/2022	11.00	Call	Bond Future	632.0700	0.6321	220.1300	0.2201	(65.173)	0	0	0
2022/07/26	2032	04/08/2022	11.00	Put	Bond Future	401.2200	0.4012	880.5800	0.8806	119.476	0	0	7,500
2022/07/26	2032	04/08/2022	11.60	Call	Bond Future	3,283.4900	3.2835	2,408.7900	2.4088	(26.639)	0	0	0
2022/07/26	2032	04/08/2022	11.60	Put	Bond Future	6.0100	0.0060	22.6100	0.0226	276.206	0	0	800
2022/07/26	2032	04/08/2022	10.21	Call	Bond Future	0.2500	0.0003	0.0100	0.0000	(96.000)	0	0	0
2022/07/26	2032	04/08/2022	10.22	Put	Bond Future	3,964.1900	3.9642	4,855.2200	4.8552	22.477	0	0	0
2022/07/26	2032	04/08/2022	10.50	Call	Bond Future	5.7800	0.0058	0.2300	0.0002	(96.021)	0	0	900
2022/07/26	2032	04/08/2022	10.50	Put	Bond Future	2,432.3700	2.4324	3,318.1200	3.3181	36.415	0	0	0
2022/07/26	2032	04/08/2022	9.80	Put	Bond Future	6,338.6100	6.3386	7,229.9100	7.2299	14.061	0	0	0
2022/07/26	2032	04/08/2022	10.10	Call	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0	0	0
2022/07/26	2032	04/08/2022	10.10	Put	Bond Future	4,633.9600	4.6340	5,525.1800	5.5252	19.232	0	0	0
2022/07/26	2032	04/08/2022	10.20	Call	Bond Future	0.2300	0.0002	0.0000	0.0000	(100.000)	0	0	0
2022/07/26	2032	03/11/2022	10.56	Put	Bond Future	3,746.1300	3.7461	4,394.8900	4.3949	17.318	0	0	180
2022/07/26	2032	03/11/2022	10.16	Call	Bond Future	302.6800	0.3027	199.6800	0.1997	(34.029)	0	0	0
2022/07/26	2032	03/11/2022	10.16	Put	Bond Future	5,533.1000	5.5331	6,280.3400	6.2803	13.505	0	0	180
2022/07/26	2032	03/11/2022	9.46	Put	Bond Future	9,247.2600	9.2473	10,076.5900	10.0766	8.968	0	0	0
2022/07/26	2032	03/11/2022	9.92	Call	Bond Future	173.3800	0.1734	109.6900	0.1097	(36.734)	0	0	750
2022/07/26	2032	03/11/2022	9.92	Put	Bond Future	6,738.2700	6.7383	7,524.8200	7.5248	11.673	0	0	0
2022/07/26	2032	03/11/2022	10.11	Put	Bond Future	5,777.0000	5.7770	6,533.5900	6.5336	13.097	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
2022/07/26	2032	03/11/2022	9.31	Put	Bond Future	10,109.1900	10.1092	10,945.7200	10.9457	8.275	0	0	0
2022/07/26	2032	03/11/2022	9.36	Call	Bond Future	36.5800	0.0366	20.7400	0.0207	(43.302)	0	0	454
2022/07/26	2032	03/11/2022	9.36	Put	Bond Future	9,819.8500	9.8199	10,654.2500	10.6542	8.497	0	0	0
2022/07/26	2032	03/11/2022			Bond Future	11.1490	84.2481	11.3176	83.3978	1.512	0.0000	0.0000	107,125
2022/07/26	2032	03/11/2022	11.55	Call	Bond Future	3,062.1200	3.0621	2,508.0000	2.5080	(18.096)	0	0	0
2022/07/26	2032	03/11/2022	11.55	Put	Bond Future	1,058.4600	1.0585	1,354.5800	1.3546	27.976	0	0	500
2022/07/26	2032	03/11/2022	12.30	Call	Bond Future	5,932.2800	5.9323	5,201.2700	5.2013	(12.323)	0	0	0
2022/07/26	2032	03/11/2022	12.30	Put	Bond Future	351.3200	0.3513	470.5500	0.4705	33.938	0	0	750
2022/07/26	2032	03/11/2022	10.56	Call	Bond Future	682.2400	0.6822	480.7600	0.4808	(29.532)	0	0	0
2022/07/26	2032	03/11/2022	10.66	Call	Bond Future	817.9800	0.8180	585.4800	0.5855	(28.424)	0	0	0
2022/07/26	2032	03/11/2022	10.66	Put	Bond Future	3,351.2300	3.3512	3,968.9700	3.9690	18.433	0	0	0
2022/07/26	2032	03/11/2022	10.67	Call	Bond Future	832.6800	0.8327	596.9400	0.5969	(28.311)	0	0	750
2022/07/26	2032	03/11/2022	10.67	Put	Bond Future	3,313.1100	3.3131	3,927.6100	3.9276	18.548	0	0	0
2022/07/26	2032	03/11/2022	10.21	Call	Bond Future	337.7200	0.3377	224.7100	0.2247	(33.463)	0	0	500
2022/07/26	2032	03/11/2022	10.21	Put	Bond Future	5,293.4200	5.2934	6,030.6500	6.0307	13.927	0	0	0
2022/07/26	2032	03/11/2022	10.49	Call	Bond Future	597.8500	0.5978	416.6200	0.4166	(30.314)	0	0	0
2022/07/26	2032	03/11/2022	10.49	Put	Bond Future	4,035.7700	4.0358	4,704.7800	4.7048	16.577	0	0	454
2022/07/26	2032	03/11/2022	9.46	Call	Bond Future	49.6700	0.0497	28.7600	0.0288	(42.098)	0	0	500
2022/07/26	2032	03/11/2022	10.11	Call	Bond Future	270.7400	0.2707	177.0900	0.1771	(34.590)	0	0	0
2022/07/26	2032	03/11/2022	9.31	Call	Bond Future	31.2500	0.0313	17.5400	0.0175	(43.872)	0	0	180
2022/07/26	2032	02/02/2023	11.69	Call	Bond Future	3,611.7400	3.6117	3,116.5500	3.1165	(13.711)	0	0	0
2022/07/26	2032	02/02/2023	11.69	Put	Bond Future	1,769.3700	1.7694	2,084.9300	2.0849	17.835	0	0	0
2022/07/26	2032	02/02/2023	10.40	Call	Bond Future	888.3200	0.8883	800.0700	0.7001	(21.192)	0	0	0
2022/07/26	2032	02/02/2023	10.40	Put	Bond Future	5,569.5300	5.5695	6,192.0300	6.1920	11.177	0	0	0
2022/07/26	2032	02/02/2023	10.50	Call	Bond Future	1,009.8000	1.0098	801.5000	0.8015	(20.628)	0	0	0
2022/07/26	2032	02/02/2023	10.50	Put	Bond Future	5,160.9300	5.1609	5,763.3800	5.7634	11.673	0	0	454
2022/07/26	2032	02/02/2023	10.67	Call	Bond Future	1,244.0600	1.2441	999.2400	0.9992	(19.679)	0	0	750
2022/07/26	2032	02/02/2023	10.67	Put	Bond Future	4,503.7600	4.5038	5,069.6900	5.0697	12.566	0	0	0
2022/07/26	2032	02/02/2023	10.22	Call	Bond Future	698.0900	0.6981	543.0000	0.5430	(22.216)	0	0	500
2022/07/26	2032	02/02/2023	10.22	Put	Bond Future	6,344.2100	6.3442	6,999.8700	6.9999	10.335	0	0	0
2022/07/26	2032	02/02/2023	9.47	Call	Bond Future	212.0700	0.2121	155.0900	0.1551	(26.868)	0	0	500
2022/07/26	2032	02/02/2023	9.47	Put	Bond Future	10,032.5800	10.0326	10,786.3500	10.7863	7.513	0	0	0
2022/07/26	2032	02/02/2023	9.92	Call	Bond Future	451.1800	0.4512	342.9700	0.3430	(23.984)	0	0	750
2022/07/26	2032	02/02/2023	9.92	Put	Bond Future	7,736.8300	7.7368	8,439.3700	8.4394	9.080	0	0	0
2022/07/26	2032	02/02/2023			Bond Future	11.3121	85.7522	11.4770	84.9415	1.458	0.0000	0.0000	18
2022/07/26	2032	02/02/2023	11.84	Call	Bond Future	4,089.6900	4.0897	3,561.4200	3.5614	(12.917)	0	0	0
2022/07/26	2032	02/02/2023	11.84	Put	Bond Future	1,531.2600	1.5313	1,813.7400	1.8137	18.448	0	0	500
2022/07/26	2032	02/02/2023	12.75	Call	Bond Future	7,362.7400	7.3627	6,687.1700	6.6872	(9.176)	0	0	0
2022/07/26	2032	02/02/2023	12.75	Put	Bond Future	637.1600	0.6372	772.3400	0.7723	21.216	0	0	750
2022/07/26	2032	02/02/2023	10.38	Call	Bond Future	865.3400	0.8653	680.9700	0.6810	(21.306)	0	0	0
2022/07/26	2032	02/02/2023	10.38	Put	Bond Future	5,653.0700	5.6531	6,279.4500	6.2795	11.080	0	0	0
2022/07/26	2032	02/02/2023	10.39	Call	Bond Future	876.8700	0.8769	690.5500	0.6906	(21.248)	0	0	0
2022/07/26	2032	02/02/2023	10.39	Put	Bond Future	5,611.3200	5.6113	6,235.7500	6.2358	11.128	0	0	0
2022/07/26	2032	02/02/2023	10.16	Call	Bond Future	642.2200	0.6422	497.3300	0.4973	(22.561)	0	0	0
2022/07/26	2032	02/02/2023	10.16	Put	Bond Future	6,613.0900	6.6131	7,278.9500	7.2789	10.069	0	0	454
2022/07/26	2032	02/02/2023	9.31	Call	Bond Future	157.9300	0.1579	113.8500	0.1138	(27.911)	0	0	454
2022/07/26	2032	02/02/2023	9.31	Put	Bond Future	10,902.1900	10.9022	11,668.8600	11.6689	7.032	0	0	0
2022/07/26	2032	04/05/2023	10.89	Call	Bond Future	1,866.0500	1.8660	1,571.1000	1.5711	(15.806)	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
2022/07/26	2032	04/05/2023	10.89	Put	Bond Future	4,718.2600	4.7183	5,245.0100	5.2450	11.164	0	0	0
2022/07/26	2032	04/05/2023	11.37	Call	Bond Future	2,815.4500	2.8155	2,422.3900	2.4224	(13.961)	0	0	400
2022/07/26	2032	04/05/2023	13.43	Call	Bond Future	9,466.9900	9.4670	8,765.7800	8.7658	(7.407)	0	0	0
2022/07/26	2032	04/05/2023	13.43	Put	Bond Future	685.9900	0.6860	806.4800	0.8065	17.564	0	0	400
2022/07/26	2032	04/05/2023			Bond Future	11.4682	83.2072	11.6396	82.3855	1.495	0.0000	0.0000	0
2022/07/26	2032	04/05/2023	11.37	Put	Bond Future	3,290.6600	3.2907	3,719.3000	3.7193	13.026	0	0	0
2022/07/26	2032	04/05/2023	10.62	Call	Bond Future	1,451.5300	1.4515	1,207.3600	1.2074	(16.822)	0	0	400
2022/07/26	2032	04/05/2023	10.62	Put	Bond Future	5,680.4500	5.6804	6,257.9800	6.2580	10.167	0	0	0
2022/07/26	2032	04/05/2023	10.87	Call	Bond Future	1,832.8600	1.8329	1,541.8000	1.5418	(15.880)	0	0	0
2022/07/26	2032	04/05/2023	10.87	Put	Bond Future	4,786.0500	4.7861	5,316.6900	5.3167	11.087	0	0	0
2022/07/26	2032	04/05/2023	10.88	Call	Bond Future	1,849.5400	1.8495	1,556.5300	1.5565	(15.842)	0	0	0
2022/07/26	2032	04/05/2023	10.88	Put	Bond Future	4,752.2200	4.7522	5,280.9100	5.2809	11.125	0	0	0
2022/07/26	2032	03/08/2023	11.90	Call	Bond Future	4,130.0900	4.1301	3,656.5800	3.6566	(11.465)	0	0	5,000
2022/07/26	2032	03/08/2023	11.90	Put	Bond Future	2,812.9200	2.8129	3,173.9700	3.1740	12.835	0	0	0
2022/07/26	2032	03/08/2023	11.77	Call	Bond Future	3,781.3800	3.7814	3,331.1400	3.3311	(11.907)	0	0	0
2022/07/26	2032	03/08/2023	11.77	Put	Bond Future	3,065.7500	3.0657	3,450.0700	3.4501	12.536	0	0	0
2022/07/26	2032	03/08/2023			Bond Future	11.6170	84.8423	11.7956	84.0078	1.537	0.0000	0.0000	2,600
2022/07/26	2032	03/08/2023	11.75	Call	Bond Future	3,729.0700	3.7291	3,282.4600	3.2825	(11.976)	0	0	0
2022/07/26	2032	03/08/2023	11.75	Put	Bond Future	3,106.5100	3.1065	3,494.4600	3.4945	12.488	0	0	0
2022/07/26	2032	03/08/2023	11.76	Call	Bond Future	3,755.1800	3.7552	3,306.7600	3.3068	(11.941)	0	0	0
2022/07/26	2032	03/08/2023	11.76	Put	Bond Future	3,086.0700	3.0861	3,472.2100	3.4722	12.512	0	0	0
2022/07/26	2033	04/08/2022			Bond Future	112.9693	112.9693	113.3643	113.3643	0.350	0.0000	0.0000	3,796
2022/07/26	2033	03/11/2022			Bond Future	113.3630	113.3630	113.8367	113.8367	0.418	0.0000	0.0000	420
2022/07/26	2033	02/02/2023			Bond Future	115.4101	115.4101	115.9670	115.9670	0.483	0.0000	0.0000	5,877
2022/07/26	2033	04/05/2023			Bond Future	116.2206	116.2206	116.7953	116.7953	0.494	0.0000	0.0000	0
2022/07/26	2033	03/08/2023			Bond Future	118.5234	118.5234	119.1158	119.1158	0.500	0.0000	0.0000	0
2022/07/26	2037	04/08/2022	10.89	Call	Bond Future	15.1900	0.0152	1.5100	0.0015	(90.059)	0	0	0
2022/07/26	2037	04/08/2022	10.89	Put	Bond Future	2,956.6100	2.9566	3,869.6100	3.8696	30.880	0	0	0
2022/07/26	2037	04/08/2022	10.90	Call	Bond Future	16.6500	0.0167	1.6900	0.0017	(89.850)	0	0	0
2022/07/26	2037	04/08/2022	11.95	Call	Bond Future	3,342.0100	3.3420	2,440.2300	2.4402	(26.983)	0	0	0
2022/07/26	2037	04/08/2022	11.95	Put	Bond Future	10.9900	0.0110	35.8900	0.0359	226.570	0	0	1,050
2022/07/26	2037	04/08/2022	10.91	Put	Bond Future	2,834.3500	2.8344	3,744.6900	3.7447	32.118	0	0	0
2022/07/26	2037	04/08/2022			Bond Future	11.3716	80.0672	11.5289	79.1405	1.383	0.0000	0.0000	122,342
2022/07/26	2037	04/08/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	50
2022/07/26	2037	04/08/2022	10.10	Put	Bond Future	8,122.9700	8.1230	9,049.6500	9.0497	11.408	0	0	0
2022/07/26	2037	04/08/2022	10.90	Put	Bond Future	2,895.3800	2.8954	3,807.1000	3.8071	31.489	0	0	50
2022/07/26	2037	04/08/2022	10.91	Call	Bond Future	18.2400	0.0182	1.9000	0.0019	(89.583)	0	0	0
2022/07/26	2037	04/08/2022	11.21	Call	Bond Future	232.9500	0.2330	58.3800	0.0584	(74.939)	0	0	1,050
2022/07/26	2037	04/08/2022	11.21	Put	Bond Future	1,202.5900	1.2026	1,954.7000	1.9547	62.541	0	0	0
2022/07/26	2037	04/08/2022	11.42	Call	Bond Future	759.6400	0.7596	307.2500	0.3073	(59.553)	0	0	0
2022/07/26	2037	04/08/2022	11.42	Put	Bond Future	472.9000	0.4729	947.1900	0.9472	100.294	0	0	50
2022/07/26	2037	03/11/2022	11.32	Call	Bond Future	1,460.3600	1.4604	1,114.4700	1.1145	(23.685)	0	0	0
2022/07/26	2037	03/11/2022	11.30	Put	Bond Future	2,827.4000	2.8274	3,379.1100	3.3791	19.513	0	0	0
2022/07/26	2037	03/11/2022	11.31	Call	Bond Future	1,435.4000	1.4354	1,093.5800	1.0936	(23.814)	0	0	0
2022/07/26	2037	03/11/2022	11.31	Put	Bond Future	2,792.3400	2.7923	3,340.0000	3.3400	19.613	0	0	0
2022/07/26	2037	03/11/2022			Bond Future	11.5406	81.2715	11.6950	80.3820	1.338	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
2022/07/26	2037	03/11/2022	11.32	Put	Bond Future	2,757.7600	2.7578	3,301.3500	3.3013	19.711	0	0	0
2022/07/26	2037	03/11/2022	11.30	Call	Bond Future	1,410.8500	1.4109	1,073.0800	1.0731	(23.941)	0	0	0
2022/07/26	2037	02/02/2023	11.03	Call	Bond Future	1,377.6300	1.3776	1,121.5300	1.1215	(18.590)	0	0	0
2022/07/26	2037	02/02/2023	11.03	Put	Bond Future	5,249.1700	5.2492	5,845.8700	5.8459	11.368	0	0	0
2022/07/26	2037	02/02/2023	11.04	Call	Bond Future	1,394.9600	1.3950	1,136.4300	1.1364	(18.533)	0	0	0
2022/07/26	2037	02/02/2023	11.04	Put	Bond Future	5,205.4600	5.2055	5,799.7300	5.7997	11.416	0	0	0
2022/07/26	2037	02/02/2023			Bond Future	11.6868	78.4639	11.8379	77.6111	1.293	0.0000	0.0000	63,547
2022/07/26	2037	02/02/2023	11.05	Call	Bond Future	1,412.4400	1.4124	1,151.4700	1.1515	(18.477)	0	0	0
2022/07/26	2037	02/02/2023	11.05	Put	Bond Future	5,161.9700	5.1620	5,753.8000	5.7538	11.465	0	0	0
2022/07/26	2037	04/05/2023	13.73	Put	Bond Future	880.0900	0.8801	1,014.3600	1.0144	15.256	0	0	400
2022/07/26	2037	04/05/2023	11.31	Call	Bond Future	2,279.5400	2.2795	1,951.7800	1.9518	(14.378)	0	0	0
2022/07/26	2037	04/05/2023	11.31	Put	Bond Future	5,250.0500	5.2500	5,787.5900	5.7876	10.239	0	0	0
2022/07/26	2037	04/05/2023	11.03	Put	Bond Future	6,397.6500	6.3976	6,992.9600	6.9930	9.305	0	0	0
2022/07/26	2037	04/05/2023	11.30	Call	Bond Future	2,259.0100	2.2590	1,933.3700	1.9334	(14.415)	0	0	0
2022/07/26	2037	04/05/2023	11.30	Put	Bond Future	5,288.4800	5.2885	5,828.1400	5.8281	10.204	0	0	0
2022/07/26	2037	04/05/2023			Bond Future	11.8281	79.9423	11.9846	79.0770	1.323	0.0000	0.0000	0
2022/07/26	2037	04/05/2023	13.73	Call	Bond Future	10,495.6400	10.4956	9,764.6100	9.7646	(6.965)	0	0	0
2022/07/26	2037	04/05/2023	11.32	Call	Bond Future	2,299.9200	2.2999	1,970.0400	1.9700	(14.343)	0	0	0
2022/07/26	2037	04/05/2023	11.32	Put	Bond Future	5,211.5300	5.2115	5,746.9500	5.7470	10.274	0	0	0
2022/07/26	2037	04/05/2023	11.78	Call	Bond Future	3,435.7300	3.4357	3,004.7100	3.0047	(12.545)	0	0	400
2022/07/26	2037	04/05/2023	11.78	Put	Bond Future	3,704.7700	3.7048	4,139.0500	4.1390	11.722	0	0	0
2022/07/26	2037	04/05/2023	11.03	Call	Bond Future	1,752.0800	1.7521	1,482.0900	1.4821	(15.410)	0	0	400
2022/07/26	2037	03/08/2023	12.12	Call	Bond Future	4,392.5100	4.3925	3,911.5700	3.9116	(10.949)	0	0	0
2022/07/26	2037	03/08/2023	12.12	Put	Bond Future	3,565.1200	3.5651	3,962.9200	3.9629	11.158	0	0	0
2022/07/26	2037	03/08/2023	12.13	Call	Bond Future	4,421.7000	4.4217	3,938.8600	3.9389	(10.920)	0	0	0
2022/07/26	2037	03/08/2023	12.13	Put	Bond Future	3,540.5400	3.5405	3,936.4400	3.9364	11.182	0	0	0
2022/07/26	2037	03/08/2023			Bond Future	11.9674	77.2544	12.1295	76.3757	1.355	0.0000	0.0000	0
2022/07/26	2037	03/08/2023	12.14	Call	Bond Future	4,450.9700	4.4510	3,966.2400	3.9662	(10.890)	0	0	0
2022/07/26	2037	03/08/2023	12.14	Put	Bond Future	3,516.1000	3.5161	3,910.1100	3.9101	11.206	0	0	0
2022/07/26	2038	04/08/2022			Bond Future	126.3067	126.3067	126.7356	126.7356	0.340	0.0000	0.0000	3,429
2022/07/26	2038	03/11/2022			Bond Future	128.2376	128.2376	128.7550	128.7550	0.403	0.0000	0.0000	4,096
2022/07/26	2038	02/02/2023			Bond Future	128.6407	128.6407	129.2518	129.2518	0.475	0.0000	0.0000	0
2022/07/26	2038	04/05/2023			Bond Future	131.0878	131.0878	131.7183	131.7183	0.481	0.0000	0.0000	0
2022/07/26	2038	03/08/2023			Bond Future	131.7026	131.7026	132.3527	132.3527	0.494	0.0000	0.0000	0
2022/07/26	2040	04/08/2022	9.70	Put	Bond Future	12,281.7400	12.2817	13,376.7800	13.3768	8.916	0	0	0
2022/07/26	2040	04/08/2022	11.05	Call	Bond Future	46.2500	0.0463	5.1100	0.0051	(88.951)	0	0	0
2022/07/26	2040	04/08/2022	11.05	Put	Bond Future	2,445.6100	2.4456	3,499.5100	3.4995	43.094	0	0	0
2022/07/26	2040	04/08/2022	12.24	Put	Bond Future	1.2400	0.0012	5.3700	0.0054	333.065	0	0	460
2022/07/26	2040	04/08/2022			Bond Future	11.4155	82.1199	11.5880	81.0248	1.511	0.0000	0.0000	84,485
2022/07/26	2040	04/08/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	460
2022/07/26	2040	04/08/2022	10.70	Call	Bond Future	1.3700	0.0014	0.0600	0.0001	(95.620)	0	0	460
2022/07/26	2040	04/08/2022	10.70	Put	Bond Future	4,803.1700	4.8032	5,896.9000	5.8969	22.771	0	0	0
2022/07/26	2040	04/08/2022	11.03	Call	Bond Future	37.7800	0.0378	3.8600	0.0039	(89.783)	0	0	0
2022/07/26	2040	04/08/2022	11.03	Put	Bond Future	2,571.6100	2.5716	3,632.7300	3.6327	41.263	0	0	0
2022/07/26	2040	04/08/2022	11.04	Call	Bond Future	41.8400	0.0418	4.4500	0.0045	(89.364)	0	0	0
2022/07/26	2040	04/08/2022	11.04	Put	Bond Future	2,508.3900	2.5084	3,566.0400	3.5660	42.164	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
2022/07/26	2040	04/08/2022	12.24	Call	Bond Future	5,032.9700	5.0330	3,942.0600	3.9421	(21.675)	0	0	0
2022/07/26	2040	03/11/2022	12.52	Call	Bond Future	6,172.4600	6.1725	5,306.7700	5.3068	(14.025)	0	0	0
2022/07/26	2040	03/11/2022	11.41	Put	Bond Future	2,784.1000	2.7841	3,409.6900	3.4097	22.470	0	0	0
2022/07/26	2040	03/11/2022	12.00	Call	Bond Future	3,824.5100	3.8245	3,122.7600	3.1228	(18.349)	0	0	1,160
2022/07/26	2040	03/11/2022	12.00	Put	Bond Future	1,239.7800	1.2398	1,597.1500	1.5972	28.825	0	0	0
2022/07/26	2040	03/11/2022	11.39	Call	Bond Future	1,667.5500	1.6675	1,243.7500	1.2438	(25.415)	0	0	0
2022/07/26	2040	03/11/2022	11.40	Call	Bond Future	1,695.7400	1.6957	1,267.0700	1.2671	(25.279)	0	0	0
2022/07/26	2040	03/11/2022	10.70	Call	Bond Future	435.1000	0.4351	286.4000	0.2864	(34.176)	0	0	1,078
2022/07/26	2040	03/11/2022	11.20	Call	Bond Future	1,194.3200	1.1943	860.3900	0.8604	(27.960)	0	0	1,078
2022/07/26	2040	03/11/2022	11.20	Put	Bond Future	3,616.4500	3.6164	4,341.6400	4.3416	20.053	0	0	0
2022/07/26	2040	03/11/2022			Bond Future	11.5773	83.3551	11.7479	82.2960	1.474	0.0000	0.0000	38,023
2022/07/26	2040	03/11/2022	12.52	Put	Bond Future	584.0300	0.5840	777.4600	0.7775	33.120	0	0	1,078
2022/07/26	2040	03/11/2022	11.41	Call	Bond Future	1,724.0200	1.7240	1,290.4900	1.2905	(25.146)	0	0	0
2022/07/26	2040	03/11/2022	11.50	Call	Bond Future	1,990.8500	1.9909	1,513.5700	1.5136	(23.974)	0	0	1,500
2022/07/26	2040	03/11/2022	11.50	Put	Bond Future	2,477.8600	2.4779	3,059.7000	3.0597	23.482	0	0	0
2022/07/26	2040	03/11/2022	11.30	Call	Bond Future	1,426.7900	1.4268	1,046.5100	1.0465	(26.653)	0	0	1,160
2022/07/26	2040	03/11/2022	11.30	Put	Bond Future	3,195.9400	3.1959	3,874.7800	3.8748	21.241	0	0	0
2022/07/26	2040	03/11/2022	11.39	Put	Bond Future	2,855.8400	2.8558	3,491.1600	3.4912	22.246	0	0	0
2022/07/26	2040	03/11/2022	11.40	Put	Bond Future	2,819.8900	2.8199	3,450.3400	3.4503	22.357	0	0	0
2022/07/26	2040	03/11/2022	10.70	Put	Bond Future	6,245.9600	6.2460	7,156.3800	7.1564	14.576	0	0	0
2022/07/26	2040	03/11/2022	10.80	Call	Bond Future	544.3700	0.5444	365.2800	0.3653	(32.899)	0	0	1,500
2022/07/26	2040	03/11/2022	10.80	Put	Bond Future	5,660.5600	5.6606	6,540.5900	6.5406	15.547	0	0	0
2022/07/26	2040	02/02/2023	12.27	Call	Bond Future	5,188.3900	5.1884	4,512.7200	4.5127	(13.023)	0	0	0
2022/07/26	2040	02/02/2023	12.27	Put	Bond Future	1,900.7500	1.9007	2,249.2800	2.2493	18.336	0	0	388
2022/07/26	2040	02/02/2023	11.12	Call	Bond Future	1,590.1600	1.5902	1,268.7000	1.2687	(20.216)	0	0	0
2022/07/26	2040	02/02/2023	11.12	Put	Bond Future	5,395.7500	5.3958	6,098.4900	6.0985	13.024	0	0	0
2022/07/26	2040	02/02/2023	12.24	Call	Bond Future	5,069.2800	5.0693	4,401.3800	4.4014	(13.175)	0	0	0
2022/07/26	2040	02/02/2023	12.24	Put	Bond Future	1,954.4900	1.9545	2,310.7900	2.3108	18.230	0	0	0
2022/07/26	2040	02/02/2023	10.93	Call	Bond Future	1,246.1300	1.2461	979.3600	0.9794	(21.408)	0	0	0
2022/07/26	2040	02/02/2023	10.96	Call	Bond Future	1,296.6200	1.2966	1,021.5100	1.0215	(21.217)	0	0	388
2022/07/26	2040	02/02/2023	10.96	Put	Bond Future	6,169.9700	6.1700	6,919.0600	6.9191	12.141	0	0	0
2022/07/26	2040	02/02/2023			Bond Future	11.7171	80.3342	11.8854	79.3100	1.437	0.0000	0.0000	62,354
2022/07/26	2040	02/02/2023	11.11	Call	Bond Future	1,570.6000	1.5706	1,252.1200	1.2521	(20.278)	0	0	0
2022/07/26	2040	02/02/2023	11.11	Put	Bond Future	5,442.3100	5.4423	6,148.0300	6.1480	12.967	0	0	0
2022/07/26	2040	02/02/2023	10.93	Put	Bond Future	6,322.0300	6.3220	7,079.4600	7.0795	11.981	0	0	0
2022/07/26	2040	02/02/2023	11.10	Call	Bond Future	1,551.2000	1.5512	1,235.7000	1.2357	(20.339)	0	0	0
2022/07/26	2040	02/02/2023	11.10	Put	Bond Future	5,489.1200	5.4891	6,197.8200	6.1978	12.911	0	0	0
2022/07/26	2040	02/02/2023	10.18	Call	Bond Future	392.3500	0.3923	288.6500	0.2886	(26.430)	0	0	0
2022/07/26	2040	02/02/2023	10.18	Put	Bond Future	10,783.9200	10.7839	11,704.4200	11.7044	8.536	0	0	0
2022/07/26	2040	02/02/2023	10.21	Call	Bond Future	413.5500	0.4135	305.1100	0.3051	(26.222)	0	0	388
2022/07/26	2040	02/02/2023	10.21	Put	Bond Future	10,582.8500	10.5829	11,498.6100	11.4986	8.653	0	0	0
2022/07/26	2040	04/05/2023	13.45	Put	Bond Future	1,183.7100	1.1837	1,381.8500	1.3819	16.739	0	0	486
2022/07/26	2040	04/05/2023	11.43	Call	Bond Future	2,667.2200	2.6672	2,251.2100	2.2512	(15.597)	0	0	0
2022/07/26	2040	04/05/2023	11.43	Put	Bond Future	5,275.9000	5.2759	5,899.8000	5.8998	11.825	0	0	0
2022/07/26	2040	04/05/2023	12.78	Call	Bond Future	7,218.1900	7.2182	6,478.7100	6.4787	(10.245)	0	0	0
2022/07/26	2040	04/05/2023	12.78	Put	Bond Future	1,917.5500	1.9175	2,217.9800	2.2180	15.667	0	0	388
2022/07/26	2040	04/05/2023	10.73	Put	Bond Future	8,580.0200	8.5800	9,372.6000	9.3726	9.238	0	0	0
2022/07/26	2040	04/05/2023			Bond Future	11.8518	81.8481	12.0260	80.8081	1.470	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
2022/07/26	2040	04/05/2023	13.45	Call	Bond Future	9,968.3900	9.9684	9,126.6200	9.1266	(8.444)	0	0	0
2022/07/26	2040	04/05/2023	11.48	Call	Bond Future	2,785.6100	2.7856	2,356.5300	2.3565	(15.403)	0	0	486
2022/07/26	2040	04/05/2023	11.48	Put	Bond Future	5,078.1100	5.0781	5,688.9400	5.6889	12.029	0	0	0
2022/07/26	2040	04/05/2023	10.92	Call	Bond Future	1,638.9000	1.6389	1,349.2600	1.3493	(17.673)	0	0	388
2022/07/26	2040	04/05/2023	10.92	Put	Bond Future	7,584.0700	7.5841	8,334.3400	8.3343	9.893	0	0	0
2022/07/26	2040	04/05/2023	11.41	Call	Bond Future	2,620.7000	2.6207	2,209.8900	2.2099	(15.676)	0	0	0
2022/07/26	2040	04/05/2023	11.41	Put	Bond Future	5,356.3900	5.3564	5,985.4900	5.9855	11.745	0	0	0
2022/07/26	2040	04/05/2023	11.42	Call	Bond Future	2,643.7600	2.6438	2,230.3500	2.2303	(15.637)	0	0	0
2022/07/26	2040	04/05/2023	11.42	Put	Bond Future	5,315.9000	5.3159	5,942.4000	5.9424	11.785	0	0	0
2022/07/26	2040	04/05/2023	10.17	Call	Bond Future	680.1200	0.6801	537.1600	0.5372	(21.020)	0	0	388
2022/07/26	2040	04/05/2023	10.17	Put	Bond Future	11,924.8600	11.9249	12,821.8100	12.8218	7.522	0	0	0
2022/07/26	2040	04/05/2023	10.73	Call	Bond Future	1,338.0400	1.3380	1,090.7100	1.0907	(18.484)	0	0	486
2022/07/26	2040	03/08/2023	12.23	Call	Bond Future	5,030.8700	5.0309	4,432.5700	4.4326	(11.893)	0	0	0
2022/07/26	2040	03/08/2023	12.23	Put	Bond Future	3,598.0100	3.5980	4,056.4600	4.0565	12.742	0	0	0
2022/07/26	2040	03/08/2023			Bond Future	11.9842	78.9473	12.1648	77.8906	1.507	0.0000	0.0000	0
2022/07/26	2040	03/08/2023	12.21	Call	Bond Future	4,966.2300	4.9662	4,372.4400	4.3724	(11.957)	0	0	0
2022/07/26	2040	03/08/2023	12.21	Put	Bond Future	3,648.4300	3.6484	4,111.3900	4.1114	12.689	0	0	0
2022/07/26	2040	03/08/2023	12.22	Call	Bond Future	4,998.5100	4.9985	4,402.4600	4.4025	(11.925)	0	0	0
2022/07/26	2040	03/08/2023	12.22	Put	Bond Future	3,623.1500	3.6231	4,083.8500	4.0838	12.715	0	0	0
2022/07/26	2044	04/08/2022	11.08	Call	Bond Future	70.3100	0.0703	8.9000	0.0089	(87.342)	0	0	0
2022/07/26	2044	04/08/2022	11.08	Put	Bond Future	2,206.5100	2.2065	3,262.2400	3.2622	47.846	0	0	0
2022/07/26	2044	04/08/2022	11.09	Call	Bond Future	77.1100	0.0771	10.1300	0.0101	(86.863)	0	0	0
2022/07/26	2044	04/08/2022	11.09	Put	Bond Future	2,144.8900	2.1449	3,195.0500	3.1950	48.961	0	0	0
2022/07/26	2044	04/08/2022			Bond Future	11.3990	79.1423	11.5717	78.0252	1.515	0.0000	0.0000	29,457
2022/07/26	2044	04/08/2022	11.10	Call	Bond Future	84.4600	0.0845	11.5000	0.0115	(86.384)	0	0	0
2022/07/26	2044	04/08/2022	11.10	Put	Bond Future	2,083.9200	2.0839	3,128.1000	3.1281	50.107	0	0	0
2022/07/26	2044	03/11/2022	11.40	Put	Bond Future	2,760.6000	2.7606	3,393.5400	3.3935	22.928	0	0	0
2022/07/26	2044	03/11/2022	11.41	Call	Bond Future	1,811.9500	1.8119	1,356.3000	1.3563	(25.147)	0	0	0
2022/07/26	2044	03/11/2022	11.41	Put	Bond Future	2,724.8400	2.7248	3,352.7300	3.3527	23.043	0	0	0
2022/07/26	2044	03/11/2022	10.60	Call	Bond Future	359.5200	0.3595	231.4100	0.2314	(35.634)	0	0	1,600
2022/07/26	2044	03/11/2022	10.60	Put	Bond Future	6,871.7900	6.8718	7,827.2200	7.8272	13.904	0	0	0
2022/07/26	2044	03/11/2022	11.30	Call	Bond Future	1,501.2700	1.5013	1,100.9400	1.1009	(26.666)	0	0	1,600
2022/07/26	2044	03/11/2022	11.30	Put	Bond Future	3,137.9800	3.1380	3,821.1900	3.8212	21.772	0	0	0
2022/07/26	2044	03/11/2022			Bond Future	11.5512	80.3328	11.7223	79.2492	1.482	0.0000	0.0000	38,482
2022/07/26	2044	03/11/2022	11.40	Call	Bond Future	1,782.3600	1.7824	1,331.7600	1.3318	(25.281)	0	0	0
2022/07/26	2044	03/11/2022	11.39	Call	Bond Future	1,753.0400	1.7530	1,307.4800	1.3075	(25.416)	0	0	0
2022/07/26	2044	03/11/2022	11.39	Put	Bond Future	2,796.7200	2.7967	3,434.7000	3.4347	22.812	0	0	0
2022/07/26	2044	02/02/2023	11.15	Call	Bond Future	1,732.5600	1.7326	1,383.9500	1.3840	(20.121)	0	0	0
2022/07/26	2044	02/02/2023	11.15	Put	Bond Future	5,198.9300	5.1989	5,901.3300	5.9013	13.510	0	0	0
2022/07/26	2044	02/02/2023	11.14	Call	Bond Future	1,711.4800	1.7115	1,366.0400	1.3660	(20.184)	0	0	0
2022/07/26	2044	02/02/2023	11.14	Put	Bond Future	5,245.4500	5.2454	5,951.0200	5.9510	13.451	0	0	0
2022/07/26	2044	02/02/2023			Bond Future	11.6822	77.3832	11.8515	76.3322	1.449	0.0000	0.0000	29,403
2022/07/26	2044	02/02/2023	11.16	Call	Bond Future	1,753.8100	1.7538	1,402.0300	1.4020	(20.058)	0	0	0
2022/07/26	2044	02/02/2023	11.16	Put	Bond Future	5,152.6700	5.1527	5,851.9000	5.8519	13.570	0	0	0
2022/07/26	2044	04/05/2023	11.42	Call	Bond Future	2,775.0200	2.7750	2,339.2500	2.3393	(15.703)	0	0	0
2022/07/26	2044	04/05/2023	11.42	Put	Bond Future	5,231.0200	5.2310	5,862.6700	5.8627	12.075	0	0	0
2022/07/26	2044	04/05/2023	11.41	Call	Bond Future	2,750.8500	2.7508	2,317.7900	2.3178	(15.743)	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
2022/07/26	2044	04/05/2023	11.41	Put	Bond Future	5,271.8900	5.2719	5,906.2500	5.9063	12.033	0	0	0
2022/07/26	2044	04/05/2023			Bond Future	11.8079	78.8416	11.9831	77.7741	1.483	0.0000	0.0000	0
2022/07/26	2044	04/05/2023	11.43	Call	Bond Future	2,799.5900	2.7996	2,361.0900	2.3611	(15.663)	0	0	0
2022/07/26	2044	04/05/2023	11.43	Put	Bond Future	5,190.6400	5.1906	5,819.5600	5.8196	12.116	0	0	0
2022/07/26	2044	03/08/2023	12.16	Call	Bond Future	5,104.4800	5.1045	4,492.4500	4.4925	(11.990)	0	0	0
2022/07/26	2044	03/08/2023	12.16	Put	Bond Future	3,739.7400	3.7397	4,212.6000	4.2126	12.644	0	0	0
2022/07/26	2044	03/08/2023	12.15	Call	Bond Future	5,070.9600	5.0710	4,461.2300	4.4612	(12.024)	0	0	0
2022/07/26	2044	03/08/2023	12.15	Put	Bond Future	3,764.9900	3.7650	4,240.1500	4.2401	12.620	0	0	0
2022/07/26	2044	03/08/2023			Bond Future	11.9311	76.0070	12.1125	74.9221	1.520	0.0000	0.0000	0
2022/07/26	2044	03/08/2023	12.17	Call	Bond Future	5,138.0900	5.1381	4,523.7500	4.5238	(11.957)	0	0	0
2022/07/26	2044	03/08/2023	12.17	Put	Bond Future	3,714.6600	3.7147	4,185.2100	4.1852	12.667	0	0	0
2022/07/26	2046	04/08/2022			Bond Future	115.3195	115.3195	115.3496	115.3496	0.026	0.0000	0.0000	9,080
2022/07/26	2046	03/11/2022			Bond Future	115.1062	115.1062	115.2108	115.2108	0.091	0.0000	0.0000	13,473
2022/07/26	2046	02/02/2023			Bond Future	117.1858	117.1858	117.3678	117.3678	0.155	0.0000	0.0000	0
2022/07/26	2046	04/05/2023			Bond Future	117.3751	117.3751	117.5677	117.5677	0.164	0.0000	0.0000	0
2022/07/26	2046	03/08/2023			Bond Future	119.7020	119.7020	119.9045	119.9045	0.169	0.0000	0.0000	0
2022/07/26	2050	04/08/2022			Bond Future	117.4523	117.4523	117.2674	117.2674	(0.157)	0.0000	0.0000	6,236
2022/07/26	2050	03/11/2022			Bond Future	119.2478	119.2478	119.1358	119.1358	(0.094)	0.0000	0.0000	8,244
2022/07/26	2050	02/02/2023			Bond Future	119.2773	119.2773	119.2409	119.2409	(0.031)	0.0000	0.0000	0
2022/07/26	2050	04/05/2023			Bond Future	121.5461	121.5461	121.5164	121.5164	(0.024)	0.0000	0.0000	0
2022/07/26	2050	03/08/2023			Bond Future	121.7531	121.7531	121.7290	121.7290	(0.020)	0.0000	0.0000	0
2022/07/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/26	AL37	04/08/2022			Index Future	810.8800	810.8800	808.5240	808.5240	(0.291)	0.0000	0.0000	0
2022/07/26	AL37	03/11/2022			Index Future	823.1770	823.1770	821.3190	821.3190	(0.226)	0.0000	0.0000	0
2022/07/26	AL37	02/02/2023			Index Future	837.8190	837.8190	836.4680	836.4680	(0.161)	0.0000	0.0000	0
2022/07/26	AL37	04/05/2023			Index Future	853.5350	853.5350	852.2190	852.2190	(0.154)	0.0000	0.0000	0
2022/07/26	AL37	03/08/2023			Index Future	870.2380	870.2380	868.9470	868.9470	(0.148)	0.0000	0.0000	0
2022/07/26	AL7T	04/08/2022			Index Future	917.6010	917.6010	909.8410	909.8410	(0.846)	0.0000	0.0000	0
2022/07/26	AL7T	03/11/2022			Index Future	931.5160	931.5160	924.2390	924.2390	(0.781)	0.0000	0.0000	0
2022/07/26	AL7T	02/02/2023			Index Future	948.0860	948.0860	941.2860	941.2860	(0.717)	0.0000	0.0000	0
2022/07/26	AL7T	04/05/2023			Index Future	965.8700	965.8700	959.0110	959.0110	(0.710)	0.0000	0.0000	0
2022/07/26	AL7T	03/08/2023			Index Future	984.7700	984.7700	977.8360	977.8360	(0.704)	0.0000	0.0000	0
2022/07/26	ALBI	04/08/2022			Index Future	819.7260	819.7260	812.0120	812.0120	(0.941)	0.0000	0.0000	42
2022/07/26	ALBI	03/11/2022			Index Future	832.1570	832.1570	824.8620	824.8620	(0.877)	0.0000	0.0000	138
2022/07/26	ALBI	02/02/2023			Index Future	846.9600	846.9600	840.0760	840.0760	(0.813)	0.0000	0.0000	0
2022/07/26	ALBI	04/05/2023			Index Future	862.8470	862.8470	855.8950	855.8950	(0.806)	0.0000	0.0000	0
2022/07/26	ALBI	03/08/2023			Index Future	879.7310	879.7310	872.6960	872.6960	(0.800)	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
2022/07/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/07/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/26	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
2022/07/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/26	ES33	04/08/2022			Bond Future	12.1693	74.9712	12.3209	74.2515	1.245	0.0000	0.0000	0
2022/07/26	ES33	03/11/2022			Bond Future	12.3907	72.3334	12.5387	71.6492	1.194	0.0000	0.0000	0
2022/07/26	ES33	02/02/2023			Bond Future	12.5896	73.6416	12.7335	72.9920	1.143	0.0000	0.0000	350
2022/07/26	ES33	04/05/2023			Bond Future	12.7780	71.2522	12.9274	70.5936	1.170	0.0000	0.0000	0
2022/07/26	ES33	03/08/2023			Bond Future	12.9612	72.6679	13.1165	71.9991	1.198	0.0000	0.0000	0
2022/07/26	ES42	04/08/2022			Bond Future	12.4759	73.5194	12.6531	72.5551	1.420	0.0000	0.0000	0
2022/07/26	ES42	03/11/2022			Bond Future	12.6766	70.3834	12.8526	69.4508	1.389	0.0000	0.0000	0
2022/07/26	ES42	02/02/2023			Bond Future	12.8504	71.6589	13.0249	70.7549	1.358	0.0000	0.0000	4,769
2022/07/26	ES42	04/05/2023			Bond Future	13.0227	68.7616	13.2039	67.8441	1.392	0.0000	0.0000	0
2022/07/26	ES42	03/08/2023			Bond Future	13.1850	70.1303	13.3733	69.1967	1.428	0.0000	0.0000	0
2022/07/26	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/26	GOVI	04/08/2022	819.28	Put	GOVI	111,370.0000	11.1370	187,810.0000	18.7810	68.636	0	0	0
2022/07/26	GOVI	04/08/2022			GOVI	808.1430	808.1430	800.4990	800.4990	(0.946)	0.0000	0.0000	44
2022/07/26	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/26	GOVI	04/08/2022	819.26	Put	GOVI	111,170.0000	11.1170	187,610.0000	18.7610	68.760	0	0	0
2022/07/26	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/26	GOVI	04/08/2022	819.27	Put	GOVI	111,270.0000	11.1270	187,710.0000	18.7710	68.698	0	0	0
2022/07/26	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/26	GOVI	03/11/2022	820.41	Put	GOVI	120.0000	0.0120	72,440.0000	7.2440	60266.667	0	0	0
2022/07/26	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/26	GOVI	03/11/2022	820.42	Put	GOVI	220.0000	0.0220	72,540.0000	7.2540	32872.727	0	0	0
2022/07/26	GOVI	03/11/2022			GOVI	820.3980	820.3980	813.1660	813.1660	(0.882)	0.0000	0.0000	832
2022/07/26	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/26	GOVI	03/11/2022	820.43	Put	GOVI	320.0000	0.0320	72,640.0000	7.2640	22600.000	0	0	0
2022/07/26	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/26	GOVI	02/02/2023	850.82	Put	GOVI	158,290.0000	15.8290	226,550.0000	22.6550	43.123	0	0	0
2022/07/26	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/26	GOVI	02/02/2023	850.83	Put	GOVI	158,390.0000	15.8390	226,650.0000	22.6650	43.096	0	0	0
2022/07/26	GOVI	02/02/2023			GOVI	834.9910	834.9910	828.1650	828.1650	(0.817)	0.0000	0.0000	0
2022/07/26	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/26	GOVI	02/02/2023	850.84	Put	GOVI	158,490.0000	15.8490	226,750.0000	22.6750	43.069	0	0	0
2022/07/26	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/26	GOVI	04/05/2023	852.86	Put	GOVI	22,060.0000	2.2060	91,000.0000	9.1000	312.511	0	0	0
2022/07/26	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
2022/07/26	GOVI	04/05/2023	852.87	Put	GOVI	22,160.0000	2.2160	91,100.0000	9.1100	311.101	0	0	0
2022/07/26	GOVI	04/05/2023			GOVI	850.6540	850.6540	843.7600	843.7600	(0.810)	0.0000	0.0000	0
2022/07/26	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/26	GOVI	04/05/2023	852.88	Put	GOVI	22,260.0000	2.2260	91,200.0000	9.1200	309.704	0	0	0
2022/07/26	GOVI	03/08/2023	837.21	Call	GOVI	300,900.0000	30.0900	231,120.0000	23.1120	(23.190)	0	0	0
2022/07/26	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/26	GOVI	03/08/2023	837.22	Call	GOVI	300,800.0000	30.0800	231,020.0000	23.1020	(23.198)	0	0	0
2022/07/26	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/26	GOVI	03/08/2023			GOVI	867.3000	867.3000	860.3220	860.3220	(0.805)	0.0000	0.0000	0
2022/07/26	GOVI	03/08/2023	837.23	Call	GOVI	300,700.0000	30.0700	230,920.0000	23.0920	(23.206)	0	0	0
2022/07/26	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/07/26	IGOV	04/08/2022			Index Future	316.8200	316.8200	317.0940	317.0940	0.086	0.0000	0.0000	17
2022/07/26	IGOV	03/11/2022			Index Future	321.7040	321.7040	322.1910	322.1910	0.151	0.0000	0.0000	699
2022/07/26	IGOV	02/02/2023			Index Future	327.5030	327.5030	328.2110	328.2110	0.216	0.0000	0.0000	0
2022/07/26	IGOV	04/05/2023			Index Future	333.7220	333.7220	334.4670	334.4670	0.223	0.0000	0.0000	0
2022/07/26	IGOV	03/08/2023			Index Future	340.3270	340.3270	341.1060	341.1060	0.229	0.0000	0.0000	0
2022/07/26	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/07/26	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/07/26	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/07/26	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/07/26	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/07/26	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/07/26	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/07/26	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/07/26	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/07/26	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/07/26	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/07/26	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/07/26	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/07/26	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/07/26	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/07/26	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/07/26	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/07/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/07/26	JBAF	17/08/2022			Jibar Tradeable Future	5.7800	94.2200	5.7750	94.2250	(0.087)	0.0000	0.0000	0
2022/07/26	JBAF	21/09/2022			Jibar Tradeable Future	6.0050	93.9950	5.8850	94.1150	(1.998)	0.0000	0.0000	0
2022/07/26	JBAF	19/10/2022			Jibar Tradeable Future	6.4900	93.5100	6.4800	93.5200	(0.154)	0.0000	0.0000	0
2022/07/26	JBAF	16/11/2022			Jibar Tradeable Future	6.7000	93.3000	6.5800	93.4200	(1.791)	0.0000	0.0000	0
2022/07/26	JBAF	21/12/2022			Jibar Tradeable Future	7.1050	92.8950	7.1050	92.8950	0.000	0.0000	0.0000	68
2022/07/26	JBAF	18/01/2023			Jibar Tradeable Future	7.2800	92.7200	7.2100	92.7900	(0.962)	0.0000	0.0000	0
2022/07/26	JBAF	15/03/2023			Jibar Tradeable Future	7.5600	92.4400	7.5500	92.4500	(0.132)	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
2022/07/26	JBAF	21/06/2023			Jibar Tradeable Future	7.8300	92.1700	7.8500	92.1500	0.255	0.0000	0.0000	0
2022/07/26	JBAF	20/09/2023			Jibar Tradeable Future	7.9950	92.0050	8.1200	91.8800	1.563	0.0000	0.0000	75
2022/07/26	JBAF	20/12/2023			Jibar Tradeable Future	8.0050	91.9950	8.0150	91.9850	0.125	91.9480	91.9480	272
2022/07/26	JBAF	20/03/2024			Jibar Tradeable Future	8.1000	91.9000	8.1850	91.8150	1.049	0.0000	0.0000	0
2022/07/26	JBAF	19/06/2024			Jibar Tradeable Future	8.1250	91.8750	8.1000	91.9000	(0.308)	0.0000	0.0000	0
2022/07/26	R023	04/08/2022	6.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/26	R023	04/08/2022	6.05	Put	Bond Future	480.8300	0.4808	465.9200	0.4659	(3.101)	0	0	0
2022/07/26	R023	04/08/2022			Bond Future	6.9355	103.8637	6.9079	103.8786	(0.398)	0.0000	0.0000	24,611
2022/07/26	R023	04/08/2022	6.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/26	R023	04/08/2022	6.03	Put	Bond Future	491.7400	0.4917	476.8300	0.4768	(3.032)	0	0	0
2022/07/26	R023	04/08/2022	6.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/26	R023	04/08/2022	6.04	Put	Bond Future	486.2800	0.4863	471.3700	0.4714	(3.066)	0	0	0
2022/07/26	R023	03/11/2022	6.25	Call	Bond Future	0.2200	0.0002	0.9600	0.0010	336.364	0	0	0
2022/07/26	R023	03/11/2022	6.25	Put	Bond Future	413.6800	0.4137	334.1900	0.3342	(19.215)	0	0	0
2022/07/26	R023	03/11/2022	6.26	Call	Bond Future	0.2300	0.0002	1.0100	0.0010	339.130	0	0	0
2022/07/26	R023	03/11/2022	6.26	Put	Bond Future	410.6300	0.4106	331.1800	0.3312	(19.348)	0	0	0
2022/07/26	R023	03/11/2022			Bond Future	7.6029	101.5069	7.3395	101.5871	(3.464)	0.0000	0.0000	3,608
2022/07/26	R023	03/11/2022	6.27	Call	Bond Future	0.2500	0.0003	1.0700	0.0011	328.000	0	0	0
2022/07/26	R023	03/11/2022	6.27	Put	Bond Future	407.5800	0.4076	328.1700	0.3282	(19.483)	0	0	0
2022/07/26	R035	04/08/2022	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	394
2022/07/26	R035	04/08/2022	9.53	Put	Bond Future	10,819.9300	10.8199	11,709.3500	11.7093	8.220	0	0	0
2022/07/26	R035	04/08/2022	9.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2022/07/26	R035	04/08/2022	9.84	Put	Bond Future	8,686.1100	8.6861	9,575.5300	9.5755	10.240	0	0	0
2022/07/26	R035	04/08/2022	10.53	Put	Bond Future	4,173.6900	4.1737	5,061.5800	5.0616	21.274	0	0	0
2022/07/26	R035	04/08/2022	11.13	Put	Bond Future	877.3500	0.8773	1,506.9600	1.5070	71.763	0	0	100
2022/07/26	R035	04/08/2022	10.64	Call	Bond Future	5.1500	0.0052	0.3900	0.0004	(92.427)	0	0	0
2022/07/26	R035	04/08/2022	10.64	Put	Bond Future	3,486.3500	3.4863	4,371.0100	4.3710	25.375	0	0	100
2022/07/26	R035	04/08/2022	10.72	Call	Bond Future	11.4100	0.0114	1.0700	0.0011	(90.622)	0	0	0
2022/07/26	R035	04/08/2022	10.72	Put	Bond Future	2,994.9600	2.9950	3,874.0400	3.8740	29.352	0	0	0
2022/07/26	R035	04/08/2022	10.73	Call	Bond Future	12.5700	0.0126	1.2100	0.0012	(90.374)	0	0	0
2022/07/26	R035	04/08/2022	10.73	Put	Bond Future	2,934.1900	2.9342	3,812.2500	3.8123	29.925	0	0	0
2022/07/26	R035	04/08/2022			Bond Future	11.2136	88.3628	11.3656	87.4733	1.356	0.0000	0.0000	113,789
2022/07/26	R035	04/08/2022	10.53	Call	Bond Future	1.6200	0.0016	0.0900	0.0001	(94.444)	0	0	394
2022/07/26	R035	04/08/2022	10.74	Call	Bond Future	13.8300	0.0138	1.3600	0.0014	(90.166)	0	0	0
2022/07/26	R035	04/08/2022	10.74	Put	Bond Future	2,873.5900	2.8736	3,750.5400	3.7505	30.518	0	0	0
2022/07/26	R035	04/08/2022	11.13	Call	Bond Future	382.2800	0.3823	122.4700	0.1225	(67.963)	0	0	0
2022/07/26	R035	04/08/2022	12.18	Call	Bond Future	5,432.0200	5.4320	4,543.2900	4.5433	(16.361)	0	0	0
2022/07/26	R035	04/08/2022	12.18	Put	Bond Future	0.2700	0.0003	0.9600	0.0010	255.556	0	0	394
2022/07/26	R035	03/11/2022	11.15	Call	Bond Future	1,401.9300	1.4019	1,079.2000	1.0792	(23.020)	0	0	0
2022/07/26	R035	03/11/2022	11.15	Put	Bond Future	2,823.8900	2.8239	3,349.7800	3.3498	18.623	0	0	0
2022/07/26	R035	03/11/2022	12.68	Call	Bond Future	7,273.5700	7.2736	6,522.7600	6.5228	(10.322)	0	0	0
2022/07/26	R035	03/11/2022	12.68	Put	Bond Future	328.2200	0.3282	426.0300	0.4260	29.800	0	0	976
2022/07/26	R035	03/11/2022	10.99	Call	Bond Future	1,047.8200	1.0478	785.2800	0.7853	(25.056)	0	0	0
2022/07/26	R035	03/11/2022	10.99	Put	Bond Future	3,419.5700	3.4196	4,005.6500	4.0056	17.139	0	0	582
2022/07/26	R035	03/11/2022	11.05	Call	Bond Future	1,172.0700	1.1721	887.3800	0.8874	(24.290)	0	0	976
2022/07/26	R035	03/11/2022	10.57	Call	Bond Future	455.8900	0.4559	319.9800	0.3200	(29.812)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/26	R035	03/11/2022	10.57	Put	Bond Future	5,393.7300		5.3937	6,106.4400	6.1064	13.214	0	0	582
2022/07/26	R035	03/11/2022			Bond Future	11.3944		85.2039	11.5431	84.3553	1.305	0.0000	0.0000	21,270
2022/07/26	R035	03/11/2022	11.14	Call	Bond Future	1,377.8300		1.3778	1,058.9400	1.0589	(23.144)	0	0	0
2022/07/26	R035	03/11/2022	11.14	Put	Bond Future	2,858.7200		2.8587	3,388.4500	3.3885	18.530	0	0	0
2022/07/26	R035	03/11/2022	11.05	Put	Bond Future	3,185.8900		3.1859	3,749.8200	3.7498	17.701	0	0	0
2022/07/26	R035	03/11/2022	11.13	Call	Bond Future	1,353.9800		1.3540	1,038.9200	1.0389	(23.269)	0	0	0
2022/07/26	R035	03/11/2022	11.13	Put	Bond Future	2,893.8500		2.8938	3,427.4100	3.4274	18.438	0	0	0
2022/07/26	R035	03/11/2022	9.82	Call	Bond Future	63.0700		0.0631	38.5900	0.0386	(38.814)	0	0	582
2022/07/26	R035	03/11/2022	9.82	Put	Bond Future	9,859.4500		9.8595	10,683.5900	10.6836	8.359	0	0	0
2022/07/26	R035	03/11/2022	10.30	Call	Bond Future	241.4600		0.2415	161.7500	0.1618	(33.012)	0	0	976
2022/07/26	R035	03/11/2022	10.30	Put	Bond Future	6,886.4900		6.8865	7,655.4000	7.6554	11.165	0	0	0
2022/07/26	R035	02/02/2023	11.94	Call	Bond Future	4,119.4900		4.1195	3,618.5300	3.6185	(12.161)	0	0	0
2022/07/26	R035	02/02/2023	13.22	Put	Bond Future	585.8100		0.5858	695.1900	0.6952	18.672	0	0	976
2022/07/26	R035	02/02/2023	10.88	Call	Bond Future	1,322.6400		1.3226	1,084.2700	1.0843	(18.022)	0	0	0
2022/07/26	R035	02/02/2023	10.88	Put	Bond Future	5,218.0000		5.2180	5,788.0500	5.7880	10.925	0	0	0
2022/07/26	R035	02/02/2023	10.66	Call	Bond Future	989.3400		0.9893	798.7400	0.7987	(19.265)	0	0	0
2022/07/26	R035	02/02/2023	10.66	Put	Bond Future	6,218.1400		6.2181	6,835.9600	6.8360	9.936	0	0	582
2022/07/26	R035	02/02/2023	10.30	Put	Bond Future	8,056.9800		8.0570	8,740.7000	8.7407	8.486	0	0	0
2022/07/26	R035	02/02/2023	10.60	Call	Bond Future	910.0800		0.9101	731.5900	0.7316	(19.613)	0	0	0
2022/07/26	R035	02/02/2023	10.60	Put	Bond Future	6,507.5600		6.5076	7,137.4900	7.1375	9.680	0	0	0
2022/07/26	R035	02/02/2023	10.64	Put	Bond Future	6,313.8300		6.3138	6,935.7300	6.9357	9.850	0	0	0
2022/07/26	R035	02/02/2023	9.81	Call	Bond Future	252.7900		0.2528	191.0700	0.1911	(24.416)	0	0	582
2022/07/26	R035	02/02/2023	9.81	Put	Bond Future	10,913.2600		10.9133	11,659.9600	11.6600	6.842	0	0	0
2022/07/26	R035	02/02/2023	9.85	Call	Bond Future	272.0800		0.2721	206.3400	0.2063	(24.162)	0	0	0
2022/07/26	R035	02/02/2023	9.89	Call	Bond Future	292.5700		0.2926	222.6100	0.2226	(23.912)	0	0	388
2022/07/26	R035	02/02/2023	9.89	Put	Bond Future	10,422.1600		10.4222	11,160.6200	11.1606	7.085	0	0	0
2022/07/26	R035	02/02/2023			Bond Future	11.5511		86.7236	11.6961	85.9152	1.255	0.0000	0.0000	72,176
2022/07/26	R035	02/02/2023	11.94	Put	Bond Future	1,975.6100		1.9756	2,283.0700	2.2831	15.563	0	0	0
2022/07/26	R035	02/02/2023	11.98	Call	Bond Future	4,261.0600		4.2611	3,751.1700	3.7512	(11.966)	0	0	0
2022/07/26	R035	02/02/2023	11.98	Put	Bond Future	1,901.1900		1.9012	2,199.7200	2.1997	15.702	0	0	388
2022/07/26	R035	02/02/2023	13.22	Call	Bond Future	9,247.5600		9.2476	8,548.5200	8.5485	(7.559)	0	0	0
2022/07/26	R035	02/02/2023	11.05	Call	Bond Future	1,628.9900		1.6290	1,350.5500	1.3506	(17.093)	0	0	976
2022/07/26	R035	02/02/2023	11.05	Put	Bond Future	4,513.4300		4.5134	5,043.4100	5.0434	11.742	0	0	0
2022/07/26	R035	02/02/2023	11.06	Call	Bond Future	1,648.4200		1.6484	1,367.5400	1.3675	(17.039)	0	0	0
2022/07/26	R035	02/02/2023	11.06	Put	Bond Future	4,473.9100		4.4739	5,001.4500	5.0014	11.791	0	0	582
2022/07/26	R035	02/02/2023	10.86	Call	Bond Future	1,289.4100		1.2894	1,055.5800	1.0556	(18.135)	0	0	0
2022/07/26	R035	02/02/2023	10.86	Put	Bond Future	5,304.8100		5.3048	5,879.4000	5.8794	10.831	0	0	0
2022/07/26	R035	02/02/2023	10.87	Call	Bond Future	1,305.9500		1.3059	1,069.8600	1.0699	(18.078)	0	0	0
2022/07/26	R035	02/02/2023	10.87	Put	Bond Future	5,261.3000		5.2613	5,833.6300	5.8336	10.878	0	0	0
2022/07/26	R035	02/02/2023	10.30	Call	Bond Future	583.1500		0.5831	458.4500	0.4584	(21.384)	0	0	976
2022/07/26	R035	02/02/2023	10.64	Call	Bond Future	962.3800		0.9624	775.8600	0.7759	(19.381)	0	0	388
2022/07/26	R035	02/02/2023	9.85	Put	Bond Future	10,666.5900		10.6666	11,409.2700	11.4093	6.963	0	0	0
2022/07/26	R035	04/05/2023	11.22	Put	Bond Future	4,993.1300		4.9931	5,493.6500	5.4937	10.024	0	0	0
2022/07/26	R035	04/05/2023	12.46	Call	Bond Future	5,994.1800		5.9942	5,432.7200	5.4327	(9.367)	0	0	0
2022/07/26	R035	04/05/2023	12.46	Put	Bond Future	1,925.9200		1.9259	2,184.2400	2.1842	13.413	0	0	388
2022/07/26	R035	04/05/2023	13.18	Call	Bond Future	8,747.4300		8.7474	8,090.3400	8.0903	(7.512)	0	0	0
2022/07/26	R035	04/05/2023	13.18	Put	Bond Future	1,118.0400		1.1180	1,280.7300	1.2807	14.551	0	0	491
2022/07/26	R035	04/05/2023	11.17	Call	Bond Future	2,229.6200		2.2296	1,920.4500	1.9204	(13.866)	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
2022/07/26	R035	04/05/2023	11.20	Call	Bond Future	2,290.4900	2.2905	1,975.2700	1.9753	(13.762)	0	0	0
2022/07/26	R035	04/05/2023	11.21	Call	Bond Future	2,311.1000	2.3111	1,993.8600	1.9939	(13.727)	0	0	0
2022/07/26	R035	04/05/2023	10.60	Call	Bond Future	1,272.2300	1.2722	1,069.4400	1.0694	(15.940)	0	0	388
2022/07/26	R035	04/05/2023	10.60	Put	Bond Future	7,609.7100	7.6097	8,226.7000	8.2267	8.108	0	0	0
2022/07/26	R035	04/05/2023			Bond Future	11.6931	83.8556	11.8432	83.0358	1.284	0.0000	0.0000	0
2022/07/26	R035	04/05/2023	11.22	Call	Bond Future	2,331.5600	2.3316	2,012.3000	2.0123	(13.693)	0	0	0
2022/07/26	R035	04/05/2023	11.17	Put	Bond Future	5,179.5800	5.1796	5,690.1900	5.6902	9.858	0	0	0
2022/07/26	R035	04/05/2023	11.20	Put	Bond Future	5,067.2500	5.0673	5,571.8100	5.5718	9.957	0	0	0
2022/07/26	R035	04/05/2023	11.21	Put	Bond Future	5,030.2400	5.0302	5,532.7800	5.5328	9.990	0	0	0
2022/07/26	R035	04/05/2023	9.85	Call	Bond Future	515.5200	0.5155	417.8800	0.4179	(18.940)	0	0	388
2022/07/26	R035	04/05/2023	9.85	Put	Bond Future	11,604.4200	11.6044	12,326.5600	12.3266	6.223	0	0	0
2022/07/26	R035	04/05/2023	10.42	Call	Bond Future	1,043.0900	1.0431	869.6000	0.8696	(16.632)	0	0	491
2022/07/26	R035	04/05/2023	10.42	Put	Bond Future	8,489.5800	8.4896	9,135.8700	9.1359	7.613	0	0	0
2022/07/26	R035	03/08/2023	12.00	Call	Bond Future	4,380.2700	4.3803	3,923.1700	3.9232	(10.435)	0	0	0
2022/07/26	R035	03/08/2023	12.00	Put	Bond Future	3,472.6900	3.4727	3,847.9600	3.8480	10.806	0	0	0
2022/07/26	R035	03/08/2023			Bond Future	11.8301	85.5026	11.9858	84.6703	1.316	0.0000	0.0000	0
2022/07/26	R035	03/08/2023	11.98	Call	Bond Future	4,322.2100	4.3222	3,868.7000	3.8687	(10.493)	0	0	0
2022/07/26	R035	03/08/2023	11.98	Put	Bond Future	3,520.7400	3.5207	3,899.6000	3.8996	10.761	0	0	0
2022/07/26	R035	03/08/2023	11.99	Call	Bond Future	4,351.0300	4.3510	3,895.7200	3.8957	(10.464)	0	0	0
2022/07/26	R035	03/08/2023	11.99	Put	Bond Future	3,496.4800	3.4965	3,873.5400	3.8735	10.784	0	0	0
2022/07/26	R186	04/08/2022	7.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,541
2022/07/26	R186	04/08/2022	8.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/26	R186	04/08/2022	8.15	Put	Bond Future	3,539.1300	3.5391	3,848.3100	3.8483	8.736	0	0	0
2022/07/26	R186	04/08/2022	9.78	Call	Bond Future	2,444.9900	2.4450	2,137.5500	2.1375	(12.574)	0	0	0
2022/07/26	R186	04/08/2022	9.78	Put	Bond Future	2.7000	0.0027	4.4400	0.0044	64.444	0	0	3,541
2022/07/26	R186	04/08/2022			Bond Future	9.1004	106.3604	9.1853	106.0512	0.933	0.0000	0.0000	83,782
2022/07/26	R186	04/08/2022	6.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,541
2022/07/26	R186	04/08/2022	6.96	Put	Bond Future	8,183.2100	8.1832	8,492.3900	8.4924	3.778	0	0	0
2022/07/26	R186	04/08/2022	7.96	Put	Bond Future	4,264.4500	4.2644	4,573.6300	4.5736	7.250	0	0	0
2022/07/26	R186	04/08/2022	8.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/26	R186	04/08/2022	8.13	Put	Bond Future	3,615.2000	3.6152	3,924.3800	3.9244	8.552	0	0	0
2022/07/26	R186	04/08/2022	8.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/26	R186	04/08/2022	8.14	Put	Bond Future	3,577.1600	3.5772	3,886.3400	3.8863	8.643	0	0	0
2022/07/26	R186	03/11/2022	8.91	Put	Bond Future	2,088.2800	2.0883	2,250.3700	2.2504	7.762	0	0	4,310
2022/07/26	R186	03/11/2022	8.53	Call	Bond Future	363.3400	0.3633	311.7600	0.3118	(14.196)	0	0	0
2022/07/26	R186	03/11/2022	8.53	Put	Bond Future	3,120.9100	3.1209	3,314.6500	3.3146	6.208	0	0	0
2022/07/26	R186	03/11/2022	8.54	Call	Bond Future	369.2000	0.3692	316.9300	0.3169	(14.158)	0	0	0
2022/07/26	R186	03/11/2022	8.54	Put	Bond Future	3,091.2200	3.0912	3,284.2700	3.2843	6.245	0	0	0
2022/07/26	R186	03/11/2022			Bond Future	9.3184	107.9603	9.3898	107.7150	0.766	0.0000	0.0000	46,432
2022/07/26	R186	03/11/2022	8.55	Call	Bond Future	375.1400	0.3751	322.1900	0.3222	(14.115)	0	0	0
2022/07/26	R186	03/11/2022	8.55	Put	Bond Future	3,061.6300	3.0616	3,254.0000	3.2540	6.283	0	0	0
2022/07/26	R186	03/11/2022	8.91	Call	Bond Future	671.1600	0.6712	587.9300	0.5879	(12.401)	0	0	0
2022/07/26	R186	03/11/2022	8.23	Call	Bond Future	221.9300	0.2219	187.8000	0.1878	(15.379)	0	0	4,310
2022/07/26	R186	03/11/2022	8.23	Put	Bond Future	4,052.8200	4.0528	4,264.0100	4.2640	5.211	0	0	0
2022/07/26	R186	02/02/2023	8.33	Call	Bond Future	441.0900	0.4411	404.4300	0.4044	(8.311)	0	0	0
2022/07/26	R186	02/02/2023	8.33	Put	Bond Future	4,269.3100	4.2693	4,413.5400	4.4135	3.378	0	0	0
2022/07/26	R186	02/02/2023	8.32	Call	Bond Future	435.9900	0.4360	399.6800	0.3997	(8.328)	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
2022/07/26	R186	02/02/2023	8.32	Put	Bond Future	4,298.1500	4.2981	4,442.7300	4.4427	3.364	0	0	0
2022/07/26	R186	02/02/2023			Bond Future	9.4841	104.5878	9.5399	104.4069	0.589	0.0000	0.0000	0
2022/07/26	R186	02/02/2023	8.34	Call	Bond Future	446.2400	0.4462	409.2300	0.4092	(8.294)	0	0	0
2022/07/26	R186	02/02/2023	8.34	Put	Bond Future	4,240.5300	4.2405	4,384.4100	4.3844	3.393	0	0	0
2022/07/26	R186	04/05/2023	8.83	Put	Bond Future	3,397.8700	3.3979	3,520.5600	3.5206	3.611	0	0	0
2022/07/26	R186	04/05/2023	8.84	Call	Bond Future	895.6600	0.8957	839.0800	0.8391	(6.317)	0	0	0
2022/07/26	R186	04/05/2023			Bond Future	9.6421	106.5564	9.7009	106.3775	0.610	0.0000	0.0000	0
2022/07/26	R186	04/05/2023	8.83	Call	Bond Future	887.5200	0.8875	831.3400	0.8313	(6.330)	0	0	0
2022/07/26	R186	04/05/2023	8.84	Put	Bond Future	3,374.6400	3.3746	3,496.9300	3.4969	3.624	0	0	0
2022/07/26	R186	04/05/2023	8.82	Call	Bond Future	879.1200	0.8791	823.3300	0.8233	(6.346)	0	0	0
2022/07/26	R186	04/05/2023	8.82	Put	Bond Future	3,420.8600	3.4209	3,543.9400	3.5439	3.598	0	0	0
2022/07/26	R186	03/08/2023	9.74	Call	Bond Future	1,963.9500	1.9640	1,873.6200	1.8736	(4.599)	0	0	0
2022/07/26	R186	03/08/2023	9.74	Put	Bond Future	2,110.1100	2.1101	2,198.0500	2.1981	4.168	0	0	0
2022/07/26	R186	03/08/2023	9.73	Put	Bond Future	2,123.3600	2.1234	2,211.7000	2.2117	4.160	0	0	0
2022/07/26	R186	03/08/2023			Bond Future	9.7913	103.3458	9.8539	103.1676	0.640	0.0000	0.0000	0
2022/07/26	R186	03/08/2023	9.75	Call	Bond Future	1,979.3200	1.9793	1,888.5800	1.8886	(4.584)	0	0	0
2022/07/26	R186	03/08/2023	9.75	Put	Bond Future	2,096.9400	2.0969	2,184.4700	2.1845	4.174	0	0	0
2022/07/26	R186	03/08/2023	9.73	Call	Bond Future	1,948.6500	1.9487	1,858.7200	1.8587	(4.615)	0	0	0
2022/07/26	R197	04/08/2022			Bond Future	331.0534	331.0534	331.1533	331.1533	0.030	0.0000	0.0000	117
2022/07/26	R197	03/11/2022			Bond Future	336.1145	336.1145	336.4299	336.4299	0.094	0.0000	0.0000	771
2022/07/26	R197	02/02/2023			Bond Future	333.3605	333.3605	333.8981	333.8981	0.161	0.0000	0.0000	0
2022/07/26	R197	04/05/2023			Bond Future	339.7031	339.7031	340.2710	340.2710	0.167	0.0000	0.0000	0
2022/07/26	R197	03/08/2023			Bond Future	337.2967	337.2967	337.8910	337.8910	0.176	0.0000	0.0000	0
2022/07/26	R202	04/08/2022			Bond Future	244.3833	244.3833	244.4697	244.4697	0.035	0.0000	0.0000	5,614
2022/07/26	R202	03/11/2022			Bond Future	248.1193	248.1193	248.3651	248.3651	0.099	0.0000	0.0000	6,140
2022/07/26	R202	02/02/2023			Bond Future	247.9130	247.9130	248.3238	248.3238	0.166	0.0000	0.0000	440
2022/07/26	R202	04/05/2023			Bond Future	252.6280	252.6280	253.0623	253.0623	0.172	0.0000	0.0000	0
2022/07/26	R202	03/08/2023			Bond Future	252.7793	252.7793	253.2345	253.2345	0.180	0.0000	0.0000	0
2022/07/26	R209	04/08/2022	10.57	Put	Bond Future	3,415.8500	3.4158	4,190.7300	4.1907	22.685	0	0	0
2022/07/26	R209	04/08/2022	10.58	Call	Bond Future	2.3900	0.0024	0.1500	0.0002	(93.724)	0	0	0
2022/07/26	R209	04/08/2022	10.58	Put	Bond Future	3,360.9000	3.3609	4,135.5500	4.1356	23.049	0	0	0
2022/07/26	R209	04/08/2022			Bond Future	11.2105	67.9833	11.3629	67.2064	1.359	0.0000	0.0000	20,457
2022/07/26	R209	04/08/2022	10.57	Call	Bond Future	2.1500	0.0022	0.1400	0.0001	(93.488)	0	0	0
2022/07/26	R209	04/08/2022	10.59	Call	Bond Future	2.6500	0.0027	0.1800	0.0002	(93.208)	0	0	0
2022/07/26	R209	04/08/2022	10.59	Put	Bond Future	3,306.0400	3.3060	4,080.4600	4.0805	23.424	0	0	0
2022/07/26	R209	03/11/2022	12.00	Call	Bond Future	3,797.4200	3.7974	3,246.0300	3.2460	(14.520)	0	0	0
2022/07/26	R209	03/11/2022	12.00	Put	Bond Future	735.6300	0.7356	930.2900	0.9303	26.462	0	0	6,500
2022/07/26	R209	03/11/2022	11.03	Call	Bond Future	1,019.6200	1.0196	768.5900	0.7686	(24.620)	0	0	0
2022/07/26	R209	03/11/2022	11.03	Put	Bond Future	2,766.9100	2.7669	3,261.9300	3.2619	17.891	0	0	0
2022/07/26	R209	03/11/2022	10.50	Put	Bond Future	4,952.4400	4.9524	5,589.6600	5.5897	12.867	0	0	0
2022/07/26	R209	03/11/2022	9.25	Call	Bond Future	7.8800	0.0079	4.2600	0.0043	(45.939)	0	0	6,000
2022/07/26	R209	03/11/2022	9.25	Put	Bond Future	12,033.6600	12.0337	12,776.0900	12.7761	6.170	0	0	0
2022/07/26	R209	03/11/2022	9.50	Call	Bond Future	19.8900	0.0199	11.3500	0.0114	(42.936)	0	0	0
2022/07/26	R209	03/11/2022	9.50	Put	Bond Future	10,476.1600	10.4762	11,213.6700	11.2137	7.040	0	0	0
2022/07/26	R209	03/11/2022			Bond Future	11.3707	65.8607	11.5201	65.1147	1.314	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
2022/07/26	R209	03/11/2022	11.02	Call	Bond Future	1,000.6100	1.0006	752.9200	0.7529	(24.754)	0	0	0
2022/07/26	R209	03/11/2022	11.02	Put	Bond Future	2,800.1800	2.8002	3,298.5400	3.2985	17.797	0	0	0
2022/07/26	R209	03/11/2022	11.50	Call	Bond Future	2,147.1300	2.1471	1,737.0100	1.7370	(19.101)	0	0	0
2022/07/26	R209	03/11/2022	11.50	Put	Bond Future	1,500.8300	1.5008	1,836.7600	1.8368	22.383	0	0	0
2022/07/26	R209	03/11/2022	10.50	Call	Bond Future	353.8000	0.3538	244.9700	0.2450	(30.760)	0	0	0
2022/07/26	R209	03/11/2022	11.00	Call	Bond Future	963.5000	0.9635	722.4500	0.7225	(25.018)	0	0	0
2022/07/26	R209	03/11/2022	11.00	Put	Bond Future	2,867.7900	2.8678	3,372.7900	3.3728	17.609	0	0	10,000
2022/07/26	R209	03/11/2022	11.01	Call	Bond Future	981.9500	0.9819	737.5800	0.7376	(24.886)	0	0	0
2022/07/26	R209	03/11/2022	11.01	Put	Bond Future	2,833.8500	2.8338	3,335.5300	3.3355	17.703	0	0	0
2022/07/26	R209	03/11/2022	10.00	Call	Bond Future	97.9600	0.0980	61.8800	0.0619	(36.831)	0	0	6,500
2022/07/26	R209	03/11/2022	10.00	Put	Bond Future	7,543.9600	7.5440	8,253.9300	8.2539	9.411	0	0	6,000
2022/07/26	R209	02/02/2023	10.80	Put	Bond Future	4,721.4300	4.7214	5,233.9700	5.2340	10.856	0	0	0
2022/07/26	R209	02/02/2023	10.78	Call	Bond Future	1,070.9200	1.0709	870.7900	0.8708	(18.688)	0	0	0
2022/07/26	R209	02/02/2023	10.79	Call	Bond Future	1,084.9600	1.0850	882.8300	0.8828	(18.630)	0	0	0
2022/07/26	R209	02/02/2023			Bond Future	11.5054	67.0366	11.6515	66.3199	1.270	0.0000	0.0000	2,066
2022/07/26	R209	02/02/2023	10.80	Call	Bond Future	1,099.1300	1.0991	894.9900	0.8950	(18.573)	0	0	0
2022/07/26	R209	02/02/2023	10.78	Put	Bond Future	4,800.0100	4.8000	5,316.5600	5.3166	10.761	0	0	0
2022/07/26	R209	02/02/2023	10.79	Put	Bond Future	4,760.6200	4.7606	5,275.1700	5.2752	10.808	0	0	0
2022/07/26	R209	04/05/2023	11.09	Call	Bond Future	1,908.0200	1.9080	1,636.9800	1.6370	(14.205)	0	0	0
2022/07/26	R209	04/05/2023	11.09	Put	Bond Future	4,622.1200	4.6221	5,077.8200	5.0778	9.859	0	0	0
2022/07/26	R209	04/05/2023	11.10	Call	Bond Future	1,925.6200	1.9256	1,652.7800	1.6528	(14.169)	0	0	0
2022/07/26	R209	04/05/2023	11.10	Put	Bond Future	4,588.2900	4.5883	5,042.1900	5.0422	9.893	0	0	0
2022/07/26	R209	04/05/2023			Bond Future	11.6329	65.1474	11.7837	64.4206	1.296	0.0000	0.0000	0
2022/07/26	R209	04/05/2023	11.11	Call	Bond Future	1,943.1000	1.9431	1,668.4700	1.6685	(14.134)	0	0	0
2022/07/26	R209	04/05/2023	11.11	Put	Bond Future	4,554.4100	4.5544	5,006.5200	5.0065	9.927	0	0	0
2022/07/26	R209	03/08/2023	11.95	Put	Bond Future	2,971.4900	2.9715	3,297.7800	3.2978	10.981	0	0	0
2022/07/26	R209	03/08/2023	11.93	Call	Bond Future	3,851.6400	3.8516	3,442.7300	3.4427	(10.617)	0	0	0
2022/07/26	R209	03/08/2023	11.94	Call	Bond Future	3,877.6100	3.8776	3,467.0800	3.4671	(10.587)	0	0	0
2022/07/26	R209	03/08/2023			Bond Future	11.7530	66.4275	11.9088	65.6891	1.326	0.0000	0.0000	0
2022/07/26	R209	03/08/2023	11.95	Call	Bond Future	3,903.3700	3.9034	3,491.2400	3.4912	(10.558)	0	0	0
2022/07/26	R209	03/08/2023	11.93	Put	Bond Future	3,013.4800	3.0135	3,342.9900	3.3430	10.935	0	0	0
2022/07/26	R209	03/08/2023	11.94	Put	Bond Future	2,992.5600	2.9926	3,320.4500	3.3205	10.957	0	0	0
2022/07/26	R210	04/08/2022			Bond Future	223.2744	223.2744	224.3701	224.3701	0.491	0.0000	0.0000	439
2022/07/26	R210	03/11/2022			Bond Future	223.6919	223.6919	224.9483	224.9483	0.562	0.0000	0.0000	672
2022/07/26	R210	02/02/2023			Bond Future	227.7327	227.7327	229.1595	229.1595	0.627	0.0000	0.0000	300
2022/07/26	R210	04/05/2023			Bond Future	228.9715	228.9715	230.4396	230.4396	0.641	0.0000	0.0000	0
2022/07/26	R210	03/08/2023			Bond Future	233.5094	233.5094	235.0188	235.0188	0.646	0.0000	0.0000	0
2022/07/26	R213	04/08/2022	9.88	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/07/26	R213	04/08/2022	9.89	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/07/26	R213	04/08/2022	9.90	Put	Bond Future	4,596.0700	4.5961	5,352.6800	5.3527	16.462	0	0	0
2022/07/26	R213	04/08/2022			Bond Future	10.8411	82.0164	11.0028	81.2598	1.491	0.0000	0.0000	29,166
2022/07/26	R213	04/08/2022	9.88	Put	Bond Future	4,697.4200	4.6974	5,454.0300	5.4540	16.107	0	0	0
2022/07/26	R213	04/08/2022	9.89	Put	Bond Future	4,646.7200	4.6467	5,403.3300	5.4033	16.283	0	0	0
2022/07/26	R213	04/08/2022	9.90	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/07/26	R213	03/11/2022	10.38	Call	Bond Future	590.7400	0.5907	428.6900	0.4287	(27.432)	0	0	0
2022/07/26	R213	03/11/2022	10.38	Put	Bond Future	3,676.5900	3.6766	4,231.8300	4.2318	15.102	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
2022/07/26	R213	03/11/2022	10.39	Call	Bond Future	601.0900	0.6011	436.7400	0.4367	(27.342)	0	0	0
2022/07/26	R213	03/11/2022	10.39	Put	Bond Future	3,638.9000	3.6389	4,191.8400	4.1918	15.195	0	0	0
2022/07/26	R213	03/11/2022	10.37	Call	Bond Future	580.5300	0.5805	420.7600	0.4208	(27.521)	0	0	0
2022/07/26	R213	03/11/2022	10.37	Put	Bond Future	3,714.4600	3.7145	4,271.9800	4.2720	15.009	0	0	200
2022/07/26	R213	03/11/2022	9.19	Call	Bond Future	40.5800	0.0406	24.7500	0.0248	(39.009)	0	0	476
2022/07/26	R213	03/11/2022	9.19	Put	Bond Future	9,110.7000	9.1107	9,812.1600	9.8122	7.699	0	0	0
2022/07/26	R213	03/11/2022			Bond Future	11.0381	79.7102	11.1958	78.9929	1.429	0.0000	0.0000	13,779
2022/07/26	R213	03/11/2022	10.40	Call	Bond Future	611.7200	0.6117	445.0400	0.4450	(27.248)	0	0	0
2022/07/26	R213	03/11/2022	10.40	Put	Bond Future	3,601.5200	3.6015	4,152.1300	4.1521	15.288	0	0	0
2022/07/26	R213	03/11/2022	9.98	Call	Bond Future	279.7100	0.2797	192.9200	0.1929	(31.029)	0	0	0
2022/07/26	R213	03/11/2022	9.98	Put	Bond Future	5,317.2500	5.3173	5,947.7500	5.9477	11.858	0	0	200
2022/07/26	R213	03/11/2022	10.19	Call	Bond Future	419.4100	0.4194	297.1500	0.2971	(29.150)	0	0	0
2022/07/26	R213	03/11/2022	10.19	Put	Bond Future	4,424.9700	4.4250	5,020.0000	5.0200	13.447	0	0	476
2022/07/26	R213	03/11/2022	9.13	Call	Bond Future	34.0900	0.0341	20.5700	0.0206	(39.660)	0	0	200
2022/07/26	R213	03/11/2022	9.13	Put	Bond Future	9,420.4800	9.4205	10,124.2500	10.1242	7.471	0	0	0
2022/07/26	R213	03/11/2022	9.84	Call	Bond Future	210.2700	0.2103	142.4300	0.1424	(32.263)	0	0	0
2022/07/26	R213	03/11/2022	9.84	Put	Bond Future	5,944.9600	5.9450	6,594.4100	6.5944	10.924	0	0	476
2022/07/26	R213	02/02/2023	10.43	Put	Bond Future	4,548.1800	4.5482	5,041.9100	5.0419	10.856	0	0	0
2022/07/26	R213	02/02/2023	12.20	Call	Bond Future	5,104.3800	5.1044	4,586.9800	4.5870	(10.136)	0	0	0
2022/07/26	R213	02/02/2023	12.20	Put	Bond Future	846.9400	0.8469	1,007.8300	1.0078	18.997	0	0	912
2022/07/26	R213	02/02/2023	10.22	Put	Bond Future	5,324.3900	5.3244	5,851.8500	5.8518	9.906	0	0	0
2022/07/26	R213	02/02/2023	10.23	Call	Bond Future	775.4500	0.7755	623.1200	0.6231	(19.644)	0	0	0
2022/07/26	R213	02/02/2023	10.35	Call	Bond Future	897.1600	0.8972	725.9400	0.7259	(19.085)	0	0	0
2022/07/26	R213	02/02/2023	10.35	Put	Bond Future	4,836.7700	4.8368	5,343.8400	5.3438	10.484	0	0	476
2022/07/26	R213	02/02/2023	10.01	Call	Bond Future	586.4000	0.5864	465.1600	0.4652	(20.675)	0	0	0
2022/07/26	R213	02/02/2023			Bond Future	11.2081	81.1317	11.3614	80.4534	1.368	0.0000	0.0000	0
2022/07/26	R213	02/02/2023	10.43	Call	Bond Future	986.4500	0.9864	801.8900	0.8019	(18.710)	0	0	912
2022/07/26	R213	02/02/2023	10.22	Call	Bond Future	765.9800	0.7660	615.1500	0.6152	(19.691)	0	0	0
2022/07/26	R213	02/02/2023	10.23	Put	Bond Future	5,286.0500	5.2861	5,812.0100	5.8120	9.950	0	0	0
2022/07/26	R213	02/02/2023	9.16	Call	Bond Future	149.8900	0.1499	111.5400	0.1115	(25.585)	0	0	476
2022/07/26	R213	02/02/2023	9.16	Put	Bond Future	9,981.6500	9.9816	10,621.5900	10.6216	6.411	0	0	0
2022/07/26	R213	02/02/2023	10.01	Put	Bond Future	6,157.0000	6.1570	6,714.0500	6.7140	9.047	0	0	476
2022/07/26	R213	02/02/2023	10.21	Call	Bond Future	756.4200	0.7564	607.1000	0.6071	(19.740)	0	0	0
2022/07/26	R213	02/02/2023	10.21	Put	Bond Future	5,362.6800	5.3627	5,891.6500	5.8916	9.864	0	0	0
2022/07/26	R213	04/05/2023	10.75	Call	Bond Future	1,612.5200	1.6125	1,371.3800	1.3714	(14.954)	0	0	0
2022/07/26	R213	04/05/2023	10.75	Put	Bond Future	4,328.4200	4.3284	4,774.5000	4.7745	10.306	0	0	0
2022/07/26	R213	04/05/2023			Bond Future	11.3632	79.1086	11.5227	78.4214	1.404	0.0000	0.0000	0
2022/07/26	R213	04/05/2023	10.74	Call	Bond Future	1,598.0700	1.5981	1,358.5400	1.3585	(14.989)	0	0	0
2022/07/26	R213	04/05/2023	10.74	Put	Bond Future	4,359.2600	4.3593	4,806.9500	4.8069	10.270	0	0	0
2022/07/26	R213	04/05/2023	10.73	Call	Bond Future	1,583.9900	1.5840	1,346.0500	1.3460	(15.022)	0	0	0
2022/07/26	R213	04/05/2023	10.73	Put	Bond Future	4,390.4900	4.3905	4,839.7700	4.8398	10.233	0	0	0
2022/07/26	R213	03/08/2023	11.62	Put	Bond Future	2,806.8100	2.8068	3,134.7000	3.1347	11.682	0	0	0
2022/07/26	R213	03/08/2023	11.63	Call	Bond Future	3,275.8900	3.2759	2,905.0600	2.9051	(11.320)	0	0	0
2022/07/26	R213	03/08/2023			Bond Future	11.5138	80.6615	11.6800	79.9644	1.443	0.0000	0.0000	0
2022/07/26	R213	03/08/2023	11.62	Call	Bond Future	3,253.1000	3.2531	2,883.8100	2.8838	(11.352)	0	0	0
2022/07/26	R213	03/08/2023	11.63	Put	Bond Future	2,787.7400	2.7877	3,114.0900	3.1141	11.707	0	0	0
2022/07/26	R213	03/08/2023	11.61	Call	Bond Future	3,230.3800	3.2304	2,862.6300	2.8626	(11.384)	0	0	0
2022/07/26	R213	03/08/2023	11.61	Put	Bond Future	2,825.9900	2.8260	3,155.4200	3.1554	11.657	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
2022/07/26	R214	04/08/2022	10.98	Put	Bond Future	1,913.8300	1.9138	2,817.8900	2.8179	47.238	0	0	0
2022/07/26	R214	04/08/2022	10.99	Call	Bond Future	50.9100	0.0509	5.6700	0.0057	(88.863)	0	0	0
2022/07/26	R214	04/08/2022			Bond Future	11.3188	65.8150	11.4965	64.8691	1.570	0.0000	0.0000	75,290
2022/07/26	R214	04/08/2022	10.97	Call	Bond Future	43.1100	0.0431	4.5400	0.0045	(89.469)	0	0	0
2022/07/26	R214	04/08/2022	10.97	Put	Bond Future	1,966.4800	1.9665	2,873.7700	2.8738	46.138	0	0	0
2022/07/26	R214	04/08/2022	10.98	Call	Bond Future	46.8700	0.0469	5.0700	0.0051	(89.183)	0	0	0
2022/07/26	R214	04/08/2022	10.99	Put	Bond Future	1,861.5200	1.8615	2,762.1400	2.7621	48.381	0	0	0
2022/07/26	R214	03/11/2022	11.34	Call	Bond Future	1,551.9400	1.5519	1,158.8600	1.1589	(25.328)	0	0	0
2022/07/26	R214	03/11/2022	11.36	Put	Bond Future	2,178.1400	2.1781	2,696.4200	2.6964	23.795	0	0	0
2022/07/26	R214	03/11/2022			Bond Future	11.4684	63.5180	11.6448	62.5982	1.538	0.0000	0.0000	2,416
2022/07/26	R214	03/11/2022	11.34	Put	Bond Future	2,235.4200	2.2354	2,762.1300	2.7621	23.562	0	0	0
2022/07/26	R214	03/11/2022	11.35	Call	Bond Future	1,576.7200	1.5767	1,179.4400	1.1794	(25.197)	0	0	0
2022/07/26	R214	03/11/2022	11.35	Put	Bond Future	2,206.5700	2.2066	2,729.0800	2.7291	23.680	0	0	0
2022/07/26	R214	03/11/2022	11.36	Call	Bond Future	1,601.8600	1.6019	1,200.3500	1.2003	(25.065)	0	0	0
2022/07/26	R214	02/02/2023	11.07	Call	Bond Future	1,428.4900	1.4285	1,132.0000	1.1320	(20.755)	0	0	0
2022/07/26	R214	02/02/2023	11.07	Put	Bond Future	4,257.7900	4.2578	4,856.4800	4.8565	14.061	0	0	0
2022/07/26	R214	02/02/2023	11.08	Call	Bond Future	1,446.0300	1.4460	1,146.8400	1.1468	(20.690)	0	0	0
2022/07/26	R214	02/02/2023	11.08	Put	Bond Future	4,219.8100	4.2198	4,815.8000	4.8158	14.124	0	0	0
2022/07/26	R214	02/02/2023			Bond Future	11.5972	64.6509	11.7719	63.7557	1.507	0.0000	0.0000	65,489
2022/07/26	R214	02/02/2023	11.09	Call	Bond Future	1,463.7300	1.4637	1,161.8100	1.1618	(20.627)	0	0	0
2022/07/26	R214	02/02/2023	11.09	Put	Bond Future	4,182.0500	4.1820	4,775.3100	4.7753	14.186	0	0	0
2022/07/26	R214	04/05/2023	11.36	Call	Bond Future	2,378.1000	2.3781	1,998.1300	1.9981	(15.978)	0	0	0
2022/07/26	R214	04/05/2023	11.36	Put	Bond Future	4,219.2700	4.2193	4,748.4600	4.7485	12.542	0	0	0
2022/07/26	R214	04/05/2023	11.37	Call	Bond Future	2,400.6900	2.4007	2,018.3100	2.0183	(15.928)	0	0	0
2022/07/26	R214	04/05/2023	11.37	Put	Bond Future	4,188.4700	4.1885	4,715.2500	4.7152	12.577	0	0	0
2022/07/26	R214	04/05/2023			Bond Future	11.7126	62.5717	11.8929	61.6625	1.539	0.0000	0.0000	0
2022/07/26	R214	04/05/2023	11.38	Call	Bond Future	2,423.3800	2.4234	2,038.6100	2.0386	(15.877)	0	0	0
2022/07/26	R214	04/05/2023	11.38	Put	Bond Future	4,157.8400	4.1578	4,682.2300	4.6822	12.612	0	0	0
2022/07/26	R214	03/08/2023	12.14	Call	Bond Future	4,432.8200	4.4328	3,894.8600	3.8949	(12.136)	0	0	0
2022/07/26	R214	03/08/2023	12.14	Put	Bond Future	2,870.4700	2.8705	3,256.8800	3.2569	13.462	0	0	0
2022/07/26	R214	03/08/2023	12.15	Call	Bond Future	4,461.4300	4.4614	3,921.5300	3.9215	(12.102)	0	0	0
2022/07/26	R214	03/08/2023	12.15	Put	Bond Future	2,850.8500	2.8508	3,235.3200	3.2353	13.486	0	0	0
2022/07/26	R214	03/08/2023			Bond Future	11.8228	63.8006	12.0089	62.8762	1.574	0.0000	0.0000	0
2022/07/26	R214	03/08/2023	12.16	Call	Bond Future	4,490.1100	4.4901	3,948.2700	3.9483	(12.067)	0	0	0
2022/07/26	R214	03/08/2023	12.16	Put	Bond Future	2,831.3700	2.8314	3,213.9000	3.2139	13.510	0	0	0
2022/07/26	R248	04/08/2022	10.20	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	1,700
2022/07/26	R248	04/08/2022	10.99	Call	Bond Future	45.6200	0.0456	4.1300	0.0041	(90.947)	0	0	0
2022/07/26	R248	04/08/2022	10.99	Put	Bond Future	2,524.4900	2.5245	3,694.6200	3.6946	46.351	0	0	0
2022/07/26	R248	04/08/2022	11.30	Call	Bond Future	509.7800	0.5098	133.4200	0.1334	(73.828)	0	0	0
2022/07/26	R248	04/08/2022	11.30	Put	Bond Future	840.0100	0.8400	1,675.2700	1.6753	99.435	0	0	0
2022/07/26	R248	04/08/2022	10.40	Put	Bond Future	6,861.5700	6.8616	8,073.1200	8.0731	17.657	0	0	0
2022/07/26	R248	04/08/2022	10.98	Call	Bond Future	41.7800	0.0418	3.6800	0.0037	(91.192)	0	0	0
2022/07/26	R248	04/08/2022	10.98	Put	Bond Future	2,591.6600	2.5917	3,765.1800	3.7652	45.281	0	0	0
2022/07/26	R248	04/08/2022			Bond Future	11.3490	82.3264	11.5317	81.1148	1.611	0.0000	0.0000	97,378
2022/07/26	R248	04/08/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/26	R248	04/08/2022	9.70	Put	Bond Future	12,615.1300	12.6151	13,826.7500	13.8267	9.604	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
2022/07/26	R248	04/08/2022	10.20	Put	Bond Future	8,440.8600	8.4409	9,652.4700	9.6525	14.354	0	0	0
2022/07/26	R248	04/08/2022	10.30	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	1,200
2022/07/26	R248	04/08/2022	10.30	Put	Bond Future	7,644.9900	7.6450	8,856.5900	8.8566	15.848	0	0	0
2022/07/26	R248	04/08/2022	11.00	Call	Bond Future	49.7600	0.0498	4.6400	0.0046	(90.675)	0	0	1,200
2022/07/26	R248	04/08/2022	11.00	Put	Bond Future	2,457.7200	2.4577	3,624.2200	3.6242	47.463	0	0	50
2022/07/26	R248	04/08/2022	10.40	Call	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0	0	0
2022/07/26	R248	04/08/2022	10.90	Call	Bond Future	20.0800	0.0201	1.4000	0.0014	(93.028)	0	0	1,700
2022/07/26	R248	04/08/2022	10.90	Put	Bond Future	3,141.9900	3.1420	4,334.9300	4.3349	37.968	0	0	0
2022/07/26	R248	03/11/2022	11.32	Call	Bond Future	1,764.8700	1.7649	1,291.1000	1.2911	(26.844)	0	0	0
2022/07/26	R248	03/11/2022	11.20	Call	Bond Future	1,431.0000	1.4310	1,022.0400	1.0220	(28.579)	0	0	1,650
2022/07/26	R248	03/11/2022	11.20	Put	Bond Future	3,442.9800	3.4430	4,213.7200	4.2137	22.386	0	0	0
2022/07/26	R248	03/11/2022	11.30	Put	Bond Future	3,036.7900	3.0368	3,753.5800	3.7536	23.604	0	0	0
2022/07/26	R248	03/11/2022	11.31	Put	Bond Future	2,998.3400	2.9983	3,709.6900	3.7097	23.725	0	0	0
2022/07/26	R248	03/11/2022			Bond Future	11.4996	79.1399	11.6817	77.9602	1.584	0.0000	0.0000	246,475
2022/07/26	R248	03/11/2022	11.32	Put	Bond Future	2,960.0900	2.9601	3,666.0200	3.6660	23.848	0	0	0
2022/07/26	R248	03/11/2022	11.90	Call	Bond Future	3,901.1200	3.9011	3,132.1600	3.1322	(19.711)	0	0	1,650
2022/07/26	R248	03/11/2022	11.90	Put	Bond Future	1,348.3600	1.3484	1,759.1000	1.7591	30.462	0	0	0
2022/07/26	R248	03/11/2022	11.30	Call	Bond Future	1,706.4700	1.7065	1,243.5600	1.2436	(27.127)	0	0	0
2022/07/26	R248	03/11/2022	11.31	Call	Bond Future	1,735.6200	1.7356	1,267.2700	1.2673	(26.985)	0	0	0
2022/07/26	R248	02/02/2023	11.08	Call	Bond Future	1,697.9500	1.6979	1,328.9900	1.3290	(21.730)	0	0	0
2022/07/26	R248	02/02/2023	11.08	Put	Bond Future	5,382.7800	5.3828	6,163.5000	6.1635	14.504	0	0	0
2022/07/26	R248	02/02/2023			Bond Future	11.6295	80.5516	11.8106	79.4019	1.557	0.0000	0.0000	0
2022/07/26	R248	02/02/2023	11.07	Call	Bond Future	1,676.6500	1.6766	1,311.1800	1.3112	(21.798)	0	0	0
2022/07/26	R248	02/02/2023	11.07	Put	Bond Future	5,431.3800	5.4314	6,215.5900	6.2156	14.439	0	0	0
2022/07/26	R248	02/02/2023	11.06	Call	Bond Future	1,655.5200	1.6555	1,293.5300	1.2935	(21.866)	0	0	0
2022/07/26	R248	02/02/2023	11.06	Put	Bond Future	5,480.2700	5.4803	6,267.9600	6.2680	14.373	0	0	0
2022/07/26	R248	04/05/2023	11.35	Call	Bond Future	2,788.5600	2.7886	2,317.1100	2.3171	(16.907)	0	0	0
2022/07/26	R248	04/05/2023	11.35	Put	Bond Future	5,366.7600	5.3668	6,063.1900	6.0632	12.977	0	0	0
2022/07/26	R248	04/05/2023			Bond Future	11.7460	77.6311	11.9332	76.4632	1.594	0.0000	0.0000	0
2022/07/26	R248	04/05/2023	11.34	Call	Bond Future	2,763.6000	2.7636	2,295.1700	2.2952	(16.950)	0	0	0
2022/07/26	R248	04/05/2023	11.34	Put	Bond Future	5,408.8900	5.4089	6,108.3400	6.1083	12.931	0	0	0
2022/07/26	R248	04/05/2023	11.33	Call	Bond Future	2,739.0500	2.7390	2,273.6100	2.2736	(16.993)	0	0	0
2022/07/26	R248	04/05/2023	11.33	Put	Bond Future	5,451.5200	5.4515	6,153.9600	6.1540	12.885	0	0	0
2022/07/26	R248	03/08/2023	12.11	Call	Bond Future	5,241.8000	5.2418	4,568.3100	4.5683	(12.848)	0	0	0
2022/07/26	R248	03/08/2023	12.11	Put	Bond Future	3,699.0800	3.6991	4,213.2100	4.2132	13.899	0	0	0
2022/07/26	R248	03/08/2023			Bond Future	11.8572	79.1562	12.0510	77.9686	1.634	0.0000	0.0000	0
2022/07/26	R248	03/08/2023	12.10	Call	Bond Future	5,207.1200	5.2071	4,536.1800	4.5362	(12.885)	0	0	0
2022/07/26	R248	03/08/2023	12.10	Put	Bond Future	3,724.3700	3.7244	4,241.0500	4.2411	13.873	0	0	0
2022/07/26	R248	03/08/2023	12.09	Call	Bond Future	5,172.5200	5.1725	4,504.1400	4.5041	(12.922)	0	0	0
2022/07/26	R248	03/08/2023	12.09	Put	Bond Future	3,749.8300	3.7498	4,269.0700	4.2691	13.847	0	0	0

**Total**

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