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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/07/2022 TO 28/07/2022

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
2022/07/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/28	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/28	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/28	2025	04/08/2022		Bond Future	162.4586	162.4586	162.5182	162.5182	0.037	0.0000	0.0000	4,055
2022/07/28	2025	03/11/2022		Bond Future	165.0413	165.0413	165.0999	165.0999	0.035	0.0000	0.0000	8,184
2022/07/28	2025	02/02/2023		Bond Future	166.4233	166.4233	166.4809	166.4809	0.035	0.0000	0.0000	1,918
2022/07/28	2025	04/05/2023		Bond Future	169.5963	169.5963	169.6542	169.6542	0.034	0.0000	0.0000	0
2022/07/28	2025	03/08/2023		Bond Future	171.2012	171.2012	171.2597	171.2597	0.034	0.0000	0.0000	0
2022/07/28	2029	04/08/2022		Bond Future	118.8820	118.8820	119.1555	119.1555	0.230	0.0000	0.0000	1,629
2022/07/28	2029	03/11/2022		Bond Future	119.5138	119.5138	119.7902	119.7902	0.231	0.0000	0.0000	1,589

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
2022/07/28	2029	02/02/2023			Bond Future	121.7464	121.7464	122.0264	122.0264	0.230	0.0000	0.0000	728
2022/07/28	2029	04/05/2023			Bond Future	122.7692	122.7692	123.0540	123.0540	0.232	0.0000	0.0000	0
2022/07/28	2029	03/08/2023			Bond Future	125.2072	125.2072	125.4972	125.4972	0.232	0.0000	0.0000	0
2022/07/28	2030	04/08/2022	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/28	2030	04/08/2022	9.56	Put	Bond Future	5,323.6200	5.3236	4,144.9200	4.1449	(22.141)	0	0	0
2022/07/28	2030	04/08/2022	10.95	Call	Bond Future	1,318.6300	1.3186	2,454.4500	2.4544	86.136	0	0	0
2022/07/28	2030	04/08/2022	10.95	Put	Bond Future	43.9600	0.0440	1.0800	0.0011	(97.543)	0	0	800
2022/07/28	2030	04/08/2022			Bond Future	10.6710	86.6917	10.4176	87.8704	(2.374)	0.0000	0.0000	43,183
2022/07/28	2030	04/08/2022	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/28	2030	04/08/2022	8.30	Put	Bond Future	11,875.4800	11.8755	10,696.7800	10.6968	(9.925)	0	0	0
2022/07/28	2030	04/08/2022	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/28	2030	04/08/2022	9.05	Put	Bond Future	7,906.9800	7.9070	6,728.2800	6.7283	(14.907)	0	0	0
2022/07/28	2030	04/08/2022	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/28	2030	04/08/2022	9.54	Put	Bond Future	5,423.2300	5.4232	4,244.5300	4.2445	(21.734)	0	0	0
2022/07/28	2030	04/08/2022	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/28	2030	04/08/2022	9.55	Put	Bond Future	5,373.4100	5.3734	4,194.7100	4.1947	(21.936)	0	0	0
2022/07/28	2030	03/11/2022	10.10	Call	Bond Future	463.7800	0.4638	756.7500	0.7567	63.170	0	0	0
2022/07/28	2030	03/11/2022	10.10	Put	Bond Future	3,972.2200	3.9722	3,069.1000	3.0691	(22.736)	0	0	0
2022/07/28	2030	03/11/2022	10.20	Put	Bond Future	3,591.9000	3.5919	2,730.0200	2.7300	(23.995)	0	0	0
2022/07/28	2030	03/11/2022	9.70	Call	Bond Future	220.1700	0.2202	382.4000	0.3824	73.684	0	0	500
2022/07/28	2030	03/11/2022	9.70	Put	Bond Future	5,633.7100	5.6337	4,599.8500	4.5999	(18.351)	0	0	0
2022/07/28	2030	03/11/2022			Bond Future	10.8658	88.0486	10.6003	89.2447	(2.443)	0.0000	0.0000	42,008
2022/07/28	2030	03/11/2022	10.20	Call	Bond Future	551.8400	0.5518	886.0500	0.8861	60.563	0	0	500
2022/07/28	2030	03/11/2022	11.57	Call	Bond Future	3,678.0100	3.6780	4,638.6600	4.6387	26.119	0	0	0
2022/07/28	2030	03/11/2022	11.57	Put	Bond Future	604.8400	0.6048	369.4000	0.3694	(38.926)	0	0	500
2022/07/28	2030	03/11/2022	10.08	Call	Bond Future	447.6900	0.4477	732.8200	0.7328	63.689	0	0	0
2022/07/28	2030	03/11/2022	10.08	Put	Bond Future	4,050.1800	4.0502	3,139.2200	3.1392	(22.492)	0	0	0
2022/07/28	2030	03/11/2022	10.09	Call	Bond Future	455.6800	0.4557	744.7100	0.7447	63.428	0	0	0
2022/07/28	2030	03/11/2022	10.09	Put	Bond Future	4,011.1300	4.0111	3,104.0700	3.1041	(22.614)	0	0	0
2022/07/28	2030	02/02/2023	11.16	Put	Bond Future	1,951.4600	1.9515	1,453.5600	1.4536	(25.514)	0	0	388
2022/07/28	2030	02/02/2023	11.35	Call	Bond Future	2,999.3500	2.9994	3,784.0100	3.7840	26.161	0	0	5,000
2022/07/28	2030	02/02/2023	11.35	Put	Bond Future	1,625.5900	1.6256	1,193.2700	1.1933	(26.595)	0	0	0
2022/07/28	2030	02/02/2023	9.99	Call	Bond Future	631.4000	0.6314	925.1200	0.9251	46.519	0	0	0
2022/07/28	2030	02/02/2023	10.00	Call	Bond Future	640.4000	0.6404	937.1900	0.9372	46.344	0	0	0
2022/07/28	2030	02/02/2023	10.01	Put	Bond Future	5,208.5400	5.2085	4,291.4300	4.2914	(17.608)	0	0	0
2022/07/28	2030	02/02/2023	9.80	Call	Bond Future	478.1400	0.4781	716.8000	0.7168	49.914	0	0	0
2022/07/28	2030	02/02/2023	9.94	Put	Bond Future	5,471.1700	5.4712	4,532.7900	4.5328	(17.151)	0	0	102
2022/07/28	2030	02/02/2023	9.20	Call	Bond Future	176.3300	0.1763	285.3400	0.2853	61.822	0	0	0
2022/07/28	2030	02/02/2023	9.20	Put	Bond Future	8,579.5100	8.5795	7,471.5400	7.4715	(12.914)	0	0	0
2022/07/28	2030	02/02/2023	9.66	Call	Bond Future	385.1700	0.3852	587.5000	0.5875	52.530	0	0	0
2022/07/28	2030	02/02/2023	9.66	Put	Bond Future	6,580.4400	6.5804	5,565.7900	5.5658	(15.419)	0	0	102
2022/07/28	2030	02/02/2023	8.81	Put	Bond Future	10,410.8700	10.4109	9,252.5500	9.2525	(11.126)	0	0	0
2022/07/28	2030	02/02/2023	9.04	Call	Bond Future	130.8600	0.1309	216.3200	0.2163	65.306	0	0	0
2022/07/28	2030	02/02/2023	9.04	Put	Bond Future	9,317.6700	9.3177	8,186.1500	8.1862	(12.144)	0	0	0
2022/07/28	2030	02/02/2023	9.08	Put	Bond Future	9,131.3100	9.1313	8,005.2800	8.0053	(12.332)	0	0	0
2022/07/28	2030	02/02/2023			Bond Future	11.0293	85.6663	10.7506	86.8832	(2.527)	0.0000	0.0000	5,200
2022/07/28	2030	02/02/2023	11.55	Call	Bond Future	3,554.6400	3.5546	4,402.0300	4.4020	23.839	0	0	5,000

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2022/07/28	2030	02/02/2023	11.55	Put	Bond Future	1,338.4800	1.3385	968.8900	0.9689	(27.613)	0	0	0
2022/07/28	2030	02/02/2023	11.12	Call	Bond Future	2,419.1600	2.4192	3,123.7800	3.1238	29.127	0	0	0
2022/07/28	2030	02/02/2023	11.12	Put	Bond Future	2,027.6300	2.0276	1,515.2700	1.5153	(25.269)	0	0	0
2022/07/28	2030	02/02/2023	11.16	Call	Bond Future	2,514.8600	2.5149	3,233.9400	3.2339	28.593	0	0	0
2022/07/28	2030	02/02/2023	9.99	Put	Bond Future	5,282.9400	5.2829	4,359.6800	4.3597	(17.476)	0	0	0
2022/07/28	2030	02/02/2023	10.00	Put	Bond Future	5,245.6800	5.2457	4,325.4900	4.3255	(17.542)	0	0	0
2022/07/28	2030	02/02/2023	10.01	Call	Bond Future	649.5000	0.6495	949.3700	0.9494	46.169	0	0	0
2022/07/28	2030	02/02/2023	9.80	Put	Bond Future	6,014.4500	6.0145	5,036.1300	5.0361	(16.266)	0	0	0
2022/07/28	2030	02/02/2023	9.83	Call	Bond Future	500.1800	0.5002	747.1000	0.7471	49.366	0	0	388
2022/07/28	2030	02/02/2023	9.83	Put	Bond Future	5,896.0600	5.8961	4,926.0000	4.9260	(16.453)	0	0	0
2022/07/28	2030	02/02/2023	9.94	Call	Bond Future	587.8500	0.5878	866.4500	0.8664	47.393	0	0	0
2022/07/28	2030	02/02/2023	9.79	Call	Bond Future	470.9600	0.4710	706.9100	0.7069	50.100	0	0	0
2022/07/28	2030	02/02/2023	9.79	Put	Bond Future	6,054.1400	6.0541	5,073.1100	5.0731	(16.204)	0	0	0
2022/07/28	2030	02/02/2023	8.81	Call	Bond Future	83.1400	0.0831	141.8000	0.1418	70.556	0	0	102
2022/07/28	2030	02/02/2023	9.08	Call	Bond Future	141.1800	0.1412	232.1300	0.2321	64.421	0	0	388
2022/07/28	2030	04/05/2023	11.34	Call	Bond Future	2,928.0100	2.9280	3,650.3000	3.6503	24.668	0	0	0
2022/07/28	2030	04/05/2023	11.34	Put	Bond Future	2,351.5900	2.3516	1,834.3600	1.8344	(21.995)	0	0	150
2022/07/28	2030	04/05/2023	10.42	Call	Bond Future	1,294.1400	1.2941	1,728.4500	1.7284	33.560	0	0	479
2022/07/28	2030	04/05/2023	10.42	Put	Bond Future	4,652.0500	4.6520	3,846.8400	3.8468	(17.309)	0	0	0
2022/07/28	2030	04/05/2023	10.52	Call	Bond Future	1,418.9600	1.4190	1,882.9000	1.8829	32.696	0	0	0
2022/07/28	2030	04/05/2023	10.52	Put	Bond Future	4,338.1700	4.3382	3,562.5900	3.5626	(17.878)	0	0	0
2022/07/28	2030	04/05/2023	10.53	Call	Bond Future	1,431.9500	1.4319	1,898.9000	1.8989	32.609	0	0	0
2022/07/28	2030	04/05/2023	10.53	Put	Bond Future	4,307.4400	4.3074	3,534.8700	3.5349	(17.936)	0	0	0
2022/07/28	2030	04/05/2023	9.67	Call	Bond Future	602.8800	0.6029	846.6300	0.8466	40.431	0	0	479
2022/07/28	2030	04/05/2023	9.67	Put	Bond Future	7,340.3400	7.3403	6,344.5700	6.3446	(13.566)	0	0	0
2022/07/28	2030	04/05/2023	9.78	Call	Bond Future	683.9800	0.6840	952.4200	0.9524	39.247	0	0	388
2022/07/28	2030	04/05/2023	9.78	Put	Bond Future	6,915.7400	6.9157	5,944.6600	5.9447	(14.042)	0	0	0
2022/07/28	2030	04/05/2023	10.00	Call	Bond Future	859.7700	0.8598	1,180.1400	1.1801	37.262	0	0	1,080
2022/07/28	2030	04/05/2023	10.00	Put	Bond Future	6,090.5700	6.0906	5,171.4200	5.1714	(15.091)	0	0	0
2022/07/28	2030	04/05/2023	9.03	Call	Bond Future	263.5200	0.2635	390.6200	0.3906	48.232	0	0	388
2022/07/28	2030	04/05/2023	9.03	Put	Bond Future	10,013.9700	10.0140	8,901.5500	8.9015	(11.109)	0	0	0
2022/07/28	2030	04/05/2023	9.58	Put	Bond Future	7,694.8200	7.6948	6,679.6500	6.6797	(13.193)	0	0	0
2022/07/28	2030	04/05/2023			Bond Future	11.2019	87.2825	10.9088	88.5220	(2.616)	0.0000	0.0000	0
2022/07/28	2030	04/05/2023	12.57	Call	Bond Future	6,418.4800	6.4185	7,422.5300	7.4225	15.643	0	0	0
2022/07/28	2030	04/05/2023	12.57	Put	Bond Future	921.9300	0.9219	686.4600	0.6865	(25.541)	0	0	350
2022/07/28	2030	04/05/2023	11.62	Call	Bond Future	3,625.5400	3.6255	4,427.9200	4.4279	22.131	0	0	0
2022/07/28	2030	04/05/2023	11.62	Put	Bond Future	1,895.8500	1.8959	1,458.7100	1.4587	(23.058)	0	0	388
2022/07/28	2030	04/05/2023	12.04	Call	Bond Future	4,796.6200	4.7966	5,701.6100	5.7016	18.867	0	0	0
2022/07/28	2030	04/05/2023	12.04	Put	Bond Future	1,374.2100	1.3742	1,039.6800	1.0397	(24.343)	0	0	1,080
2022/07/28	2030	04/05/2023	12.50	Call	Bond Future	6,197.7400	6.1977	7,190.5100	7.1905	16.018	0	0	0
2022/07/28	2030	04/05/2023	12.50	Put	Bond Future	971.2500	0.9713	724.5000	0.7245	(25.405)	0	0	479
2022/07/28	2030	04/05/2023	10.54	Call	Bond Future	1,445.0300	1.4450	1,915.0000	1.9150	32.523	0	0	0
2022/07/28	2030	04/05/2023	10.54	Put	Bond Future	4,276.8300	4.2768	3,507.2800	3.5073	(17.993)	0	0	0
2022/07/28	2030	04/05/2023	10.65	Call	Bond Future	1,594.5600	1.5946	2,098.2000	2.0982	31.585	0	0	350
2022/07/28	2030	04/05/2023	10.65	Put	Bond Future	3,947.5600	3.9476	3,211.6800	3.2117	(18.641)	0	0	0
2022/07/28	2030	04/05/2023	9.58	Call	Bond Future	540.9800	0.5410	765.3300	0.7653	41.471	0	0	150
2022/07/28	2030	03/08/2023	12.89	Call	Bond Future	6,939.5400	6.9395	7,953.9700	7.9540	14.618	0	0	0
2022/07/28	2030	03/08/2023	12.89	Put	Bond Future	1,069.5000	1.0695	820.4300	0.8204	(23.288)	0	0	350

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2022/07/28	2030	03/08/2023	11.34	Call	Bond Future	2,796.1600	2.7962	3,479.5500	3.4795	24.440	0	0	0
2022/07/28	2030	03/08/2023	11.34	Put	Bond Future	2,935.3300	2.9353	2,355.2200	2.3552	(19.763)	0	0	0
2022/07/28	2030	03/08/2023	11.35	Call	Bond Future	2,817.2200	2.8172	3,503.4200	3.5034	24.357	0	0	0
2022/07/28	2030	03/08/2023	11.36	Put	Bond Future	2,896.3600	2.8964	2,321.8700	2.3219	(19.835)	0	0	0
2022/07/28	2030	03/08/2023	10.40	Call	Bond Future	1,311.9700	1.3120	1,730.8200	1.7308	31.925	0	0	1,012
2022/07/28	2030	03/08/2023	10.65	Call	Bond Future	1,620.3300	1.6203	2,106.3400	2.1063	29.995	0	0	350
2022/07/28	2030	03/08/2023	10.65	Put	Bond Future	4,620.5700	4.6206	3,843.0800	3.8431	(16.827)	0	0	0
2022/07/28	2030	03/08/2023			Bond Future	11.3743	84.9915	11.0654	86.2550	(2.716)	0.0000	0.0000	0
2022/07/28	2030	03/08/2023	12.59	Call	Bond Future	6,042.8000	6.0428	7,010.8900	7.0109	16.021	0	0	0
2022/07/28	2030	03/08/2023	12.59	Put	Bond Future	1,292.6400	1.2926	997.2300	0.9972	(22.853)	0	0	1,012
2022/07/28	2030	03/08/2023	11.35	Put	Bond Future	2,915.8000	2.9158	2,338.5000	2.3385	(19.799)	0	0	0
2022/07/28	2030	03/08/2023	11.36	Call	Bond Future	2,838.3500	2.8383	3,527.3600	3.5274	24.275	0	0	0
2022/07/28	2030	03/08/2023	10.40	Put	Bond Future	5,378.7300	5.3787	4,534.0800	4.5341	(15.704)	0	0	0
2022/07/28	2032	04/08/2022	8.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/28	2032	04/08/2022	8.97	Put	Bond Future	12,064.0100	12.0640	10,743.4900	10.7435	(10.946)	0	0	0
2022/07/28	2032	04/08/2022	9.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/28	2032	04/08/2022	9.40	Put	Bond Future	9,457.6300	9.4576	8,137.1100	8.1371	(13.962)	0	0	0
2022/07/28	2032	04/08/2022	9.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/28	2032	04/08/2022	9.72	Put	Bond Future	7,578.5600	7.5786	6,258.0400	6.2580	(17.424)	0	0	0
2022/07/28	2032	04/08/2022	10.21	Put	Bond Future	4,797.5300	4.7975	3,477.1600	3.4772	(27.522)	0	0	0
2022/07/28	2032	04/08/2022	10.22	Call	Bond Future	0.0000	0.0000	0.1700	0.0002	100.000	0	0	0
2022/07/28	2032	04/08/2022	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2022/07/28	2032	04/08/2022	10.20	Put	Bond Future	4,853.1500	4.8531	3,532.7600	3.5328	(27.207)	0	0	0
2022/07/28	2032	04/08/2022			Bond Future	11.1056	86.3115	10.8523	87.6320	(2.280)	0.0000	0.0000	55,128
2022/07/28	2032	04/08/2022	11.89	Call	Bond Future	3,919.4700	3.9195	5,239.2100	5.2392	33.671	0	0	0
2022/07/28	2032	04/08/2022	11.89	Put	Bond Future	0.7900	0.0008	0.0100	0.0000	(98.734)	0	0	0
2022/07/28	2032	04/08/2022	10.70	Call	Bond Future	8.2600	0.0083	115.4300	0.1154	1297.458	0	0	0
2022/07/28	2032	04/08/2022	10.70	Put	Bond Future	2,136.6200	2.1366	923.2700	0.9233	(56.788)	0	0	7,500
2022/07/28	2032	04/08/2022	11.00	Call	Bond Future	230.6700	0.2307	920.2100	0.9202	298.929	0	0	0
2022/07/28	2032	04/08/2022	11.00	Put	Bond Future	777.8700	0.7779	146.8900	0.1469	(81.116)	0	0	7,500
2022/07/28	2032	04/08/2022	11.60	Call	Bond Future	2,512.5100	2.5125	3,820.2400	3.8202	52.049	0	0	0
2022/07/28	2032	04/08/2022	11.60	Put	Bond Future	13.0800	0.0131	0.2900	0.0003	(97.783)	0	0	800
2022/07/28	2032	04/08/2022	10.21	Call	Bond Future	0.0000	0.0000	0.1500	0.0002	100.000	0	0	0
2022/07/28	2032	04/08/2022	10.22	Put	Bond Future	4,741.9600	4.7420	3,421.6100	3.4216	(27.844)	0	0	0
2022/07/28	2032	04/08/2022	10.50	Call	Bond Future	0.1600	0.0002	7.6100	0.0076	4656.250	0	0	900
2022/07/28	2032	04/08/2022	10.50	Put	Bond Future	3,204.8000	3.2048	1,891.7300	1.8917	(40.972)	0	0	0
2022/07/28	2032	04/08/2022	9.80	Put	Bond Future	7,116.6600	7.1167	5,796.1400	5.7961	(18.555)	0	0	0
2022/07/28	2032	04/08/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0300	0.0000	100.000	0	0	0
2022/07/28	2032	04/08/2022	10.10	Put	Bond Future	5,411.9300	5.4119	4,091.4400	4.0914	(24.400)	0	0	0
2022/07/28	2032	04/08/2022	10.20	Call	Bond Future	0.0000	0.0000	0.1300	0.0001	100.000	0	0	0
2022/07/28	2032	03/11/2022	10.56	Put	Bond Future	4,299.5100	4.2995	3,290.2500	3.2902	(23.474)	0	0	180
2022/07/28	2032	03/11/2022	10.16	Call	Bond Future	206.8900	0.2069	376.7300	0.3767	82.092	0	0	0
2022/07/28	2032	03/11/2022	10.16	Put	Bond Future	6,175.7000	6.1757	5,005.3900	5.0054	(18.950)	0	0	180
2022/07/28	2032	03/11/2022	9.46	Put	Bond Future	9,965.7800	9.9658	8,660.1600	8.6602	(13.101)	0	0	0
2022/07/28	2032	03/11/2022	9.92	Call	Bond Future	113.7000	0.1137	218.8400	0.2188	92.471	0	0	750
2022/07/28	2032	03/11/2022	9.92	Put	Bond Future	7,416.9800	7.4170	6,181.9700	6.1820	(16.651)	0	0	0
2022/07/28	2032	03/11/2022	10.11	Put	Bond Future	6,428.1500	6.4282	5,242.4800	5.2425	(18.445)	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
2022/07/28	2032	03/11/2022	9.31	Put	Bond Future	10,834.5000	10.8345	9,516.9800	9.5170	(12.160)	0	0	0
2022/07/28	2032	03/11/2022	9.36	Call	Bond Future	21.4900	0.0215	47.6300	0.0476	121.638	0	0	454
2022/07/28	2032	03/11/2022	9.36	Put	Bond Future	10,543.1500	10.5432	9,229.1400	9.2291	(12.463)	0	0	0
2022/07/28	2032	03/11/2022			Bond Future	11.2953	83.5097	11.0311	84.8498	(2.339)	0.0000	0.0000	127,367
2022/07/28	2032	03/11/2022	11.55	Call	Bond Future	2,567.4300	2.5674	3,456.4500	3.4564	34.627	0	0	0
2022/07/28	2032	03/11/2022	11.55	Put	Bond Future	1,302.1600	1.3022	851.0300	0.8510	(34.645)	0	0	500
2022/07/28	2032	03/11/2022	12.30	Call	Bond Future	5,288.5200	5.2885	6,448.4600	6.4485	21.933	0	0	0
2022/07/28	2032	03/11/2022	12.30	Put	Bond Future	445.9500	0.4459	265.7400	0.2657	(40.410)	0	0	750
2022/07/28	2032	03/11/2022	10.56	Call	Bond Future	497.2300	0.4972	828.1200	0.8281	66.547	0	0	0
2022/07/28	2032	03/11/2022	10.66	Call	Bond Future	605.1700	0.6052	986.4600	0.9865	63.005	0	0	0
2022/07/28	2032	03/11/2022	10.66	Put	Bond Future	3,876.8100	3.8768	2,917.9500	2.9180	(24.733)	0	0	0
2022/07/28	2032	03/11/2022	10.67	Call	Bond Future	616.9700	0.6170	1,003.5200	1.0035	62.653	0	0	750
2022/07/28	2032	03/11/2022	10.67	Put	Bond Future	3,835.7900	3.8358	2,882.1900	2.8822	(24.861)	0	0	0
2022/07/28	2032	03/11/2022	10.21	Call	Bond Future	232.7900	0.2328	419.0700	0.4191	80.021	0	0	500
2022/07/28	2032	03/11/2022	10.21	Put	Bond Future	5,926.8800	5.9269	4,773.0100	4.7730	(19.468)	0	0	0
2022/07/28	2032	03/11/2022	10.49	Call	Bond Future	431.0600	0.4311	728.9600	0.7290	69.109	0	0	0
2022/07/28	2032	03/11/2022	10.49	Put	Bond Future	4,607.3700	4.6074	3,565.1200	3.5651	(22.621)	0	0	454
2022/07/28	2032	03/11/2022	9.46	Call	Bond Future	29.8000	0.0298	64.3300	0.0643	115.872	0	0	500
2022/07/28	2032	03/11/2022	10.11	Call	Bond Future	183.5000	0.1835	337.9800	0.3380	84.185	0	0	0
2022/07/28	2032	03/11/2022	9.31	Call	Bond Future	18.1700	0.0182	40.8000	0.0408	124.546	0	0	180
2022/07/28	2032	02/02/2023	11.69	Call	Bond Future	3,174.3100	3.1743	4,021.0700	4.0211	26.675	0	0	0
2022/07/28	2032	02/02/2023	11.69	Put	Bond Future	2,032.0600	2.0321	1,515.0900	1.5151	(25.441)	0	0	0
2022/07/28	2032	02/02/2023	10.40	Call	Bond Future	718.4800	0.7185	1,046.1800	1.0462	45.610	0	0	0
2022/07/28	2032	02/02/2023	10.40	Put	Bond Future	6,099.8100	6.0998	5,063.7800	5.0638	(16.985)	0	0	0
2022/07/28	2032	02/02/2023	10.50	Call	Bond Future	822.2200	0.8222	1,184.4600	1.1845	44.056	0	0	0
2022/07/28	2032	02/02/2023	10.50	Put	Bond Future	5,673.4700	5.6735	4,671.9800	4.6720	(17.652)	0	0	454
2022/07/28	2032	02/02/2023	10.67	Call	Bond Future	1,024.2600	1.0243	1,449.2700	1.4493	41.494	0	0	750
2022/07/28	2032	02/02/2023	10.67	Put	Bond Future	4,984.0800	4.9841	4,045.3600	4.0454	(18.834)	0	0	0
2022/07/28	2032	02/02/2023	10.22	Call	Bond Future	557.7100	0.5577	828.1300	0.8281	48.488	0	0	500
2022/07/28	2032	02/02/2023	10.22	Put	Bond Future	6,903.9500	6.9039	5,810.6400	5.8106	(15.836)	0	0	0
2022/07/28	2032	02/02/2023	9.47	Call	Bond Future	159.7700	0.1598	259.8300	0.2598	62.628	0	0	500
2022/07/28	2032	02/02/2023	9.47	Put	Bond Future	10,680.4000	10.6804	9,416.7300	9.4167	(11.832)	0	0	0
2022/07/28	2032	02/02/2023	9.92	Call	Bond Future	352.6900	0.3527	541.8900	0.5419	53.645	0	0	750
2022/07/28	2032	02/02/2023	9.92	Put	Bond Future	8,338.4600	8.3385	7,163.9300	7.1639	(14.086)	0	0	0
2022/07/28	2032	02/02/2023			Bond Future	11.4543	85.0521	11.1787	86.4158	(2.407)	0.0000	0.0000	18
2022/07/28	2032	02/02/2023	11.84	Call	Bond Future	3,623.9200	3.6239	4,525.3400	4.5253	24.874	0	0	0
2022/07/28	2032	02/02/2023	11.84	Put	Bond Future	1,765.6100	1.7656	1,303.3000	1.3033	(26.184)	0	0	500
2022/07/28	2032	02/02/2023	12.75	Call	Bond Future	6,772.3100	6.7723	7,915.1100	7.9151	16.875	0	0	0
2022/07/28	2032	02/02/2023	12.75	Put	Bond Future	746.8500	0.7469	525.9200	0.5259	(29.582)	0	0	750
2022/07/28	2032	02/02/2023	10.38	Call	Bond Future	698.9400	0.6989	1,019.9400	1.0199	45.927	0	0	0
2022/07/28	2032	02/02/2023	10.38	Put	Bond Future	6,186.7900	6.1868	5,144.0600	5.1441	(16.854)	0	0	0
2022/07/28	2032	02/02/2023	10.39	Call	Bond Future	708.7500	0.7088	1,033.1000	1.0331	45.764	0	0	0
2022/07/28	2032	02/02/2023	10.39	Put	Bond Future	6,143.3200	6.1433	5,103.9400	5.1039	(16.919)	0	0	0
2022/07/28	2032	02/02/2023	10.16	Call	Bond Future	510.9300	0.5109	763.6900	0.7637	49.471	0	0	0
2022/07/28	2032	02/02/2023	10.16	Put	Bond Future	7,181.9200	7.1819	6,070.9500	6.0710	(15.469)	0	0	454
2022/07/28	2032	02/02/2023	9.31	Call	Bond Future	117.3500	0.1173	194.8800	0.1949	66.067	0	0	454
2022/07/28	2032	02/02/2023	9.31	Put	Bond Future	11,561.7300	11.5617	10,275.5300	10.2755	(11.125)	0	0	0
2022/07/28	2032	04/05/2023	10.89	Call	Bond Future	1,603.6000	1.6036	2,115.1900	2.1152	31.903	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
2022/07/28	2032	04/05/2023	10.89	Put	Bond Future	5,166.0400	5.1660	4,288.6100	4.2886	(16.985)	0	0	0
2022/07/28	2032	04/05/2023	11.37	Call	Bond Future	2,467.6000	2.4676	3,146.1900	3.1462	27.500	0	0	400
2022/07/28	2032	04/05/2023	13.43	Call	Bond Future	8,855.5200	8.8555	10,045.6600	10.0457	13.440	0	0	0
2022/07/28	2032	04/05/2023	13.43	Put	Bond Future	784.7500	0.7847	585.8700	0.5859	(25.343)	0	0	400
2022/07/28	2032	04/05/2023			Bond Future	11.6163	82.4969	11.3282	83.8860	(2.480)	0.0000	0.0000	0
2022/07/28	2032	04/05/2023	11.37	Put	Bond Future	3,653.0400	3.6530	2,942.6100	2.9426	(19.448)	0	0	0
2022/07/28	2032	04/05/2023	10.62	Call	Bond Future	1,233.5600	1.2336	1,658.0300	1.6580	34.410	0	0	400
2022/07/28	2032	04/05/2023	10.62	Put	Bond Future	6,172.7100	6.1727	5,208.1600	5.2082	(15.626)	0	0	0
2022/07/28	2032	04/05/2023	10.87	Call	Bond Future	1,573.8100	1.5738	2,078.7300	2.0787	32.083	0	0	0
2022/07/28	2032	04/05/2023	10.87	Put	Bond Future	5,237.2300	5.2372	4,353.1300	4.3531	(16.881)	0	0	0
2022/07/28	2032	04/05/2023	10.88	Call	Bond Future	1,588.7900	1.5888	2,097.0500	2.0971	31.990	0	0	0
2022/07/28	2032	04/05/2023	10.88	Put	Bond Future	5,201.7000	5.2017	4,320.9400	4.3209	(16.932)	0	0	0
2022/07/28	2032	03/08/2023	11.90	Call	Bond Future	3,713.5000	3.7135	4,530.5900	4.5306	22.003	0	0	5,000
2022/07/28	2032	03/08/2023	11.90	Put	Bond Future	3,118.1500	3.1181	2,519.3100	2.5193	(19.205)	0	0	0
2022/07/28	2032	03/08/2023	11.77	Call	Bond Future	3,384.9100	3.3849	4,162.9400	4.1629	22.985	0	0	0
2022/07/28	2032	03/08/2023	11.77	Put	Bond Future	3,391.1000	3.3911	2,753.2000	2.7532	(18.811)	0	0	0
2022/07/28	2032	03/08/2023			Bond Future	11.7713	84.1205	11.4703	85.5364	(2.558)	0.0000	0.0000	2,600
2022/07/28	2032	03/08/2023	11.75	Call	Bond Future	3,335.7400	3.3357	4,107.6600	4.1077	23.141	0	0	0
2022/07/28	2032	03/08/2023	11.75	Put	Bond Future	3,435.0000	3.4350	2,790.9900	2.7910	(18.748)	0	0	0
2022/07/28	2032	03/08/2023	11.76	Call	Bond Future	3,360.2800	3.3603	4,135.2600	4.1353	23.063	0	0	0
2022/07/28	2032	03/08/2023	11.76	Put	Bond Future	3,412.9900	3.4130	2,772.0400	2.7720	(18.780)	0	0	0
2022/07/28	2033	04/08/2022			Bond Future	112.3719	112.3719	112.3916	112.3916	0.018	0.0000	0.0000	3,796
2022/07/28	2033	03/11/2022			Bond Future	112.8244	112.8244	112.8430	112.8430	0.017	0.0000	0.0000	1,047
2022/07/28	2033	02/02/2023			Bond Future	114.9316	114.9316	114.9492	114.9492	0.015	0.0000	0.0000	5,967
2022/07/28	2033	04/05/2023			Bond Future	115.7386	115.7386	115.7559	115.7559	0.015	0.0000	0.0000	0
2022/07/28	2033	03/08/2023			Bond Future	118.0368	118.0368	118.0542	118.0542	0.015	0.0000	0.0000	0
2022/07/28	2037	04/08/2022	10.89	Call	Bond Future	0.8300	0.0008	10.8400	0.0108	1206.024	0	0	0
2022/07/28	2037	04/08/2022	10.89	Put	Bond Future	3,862.7400	3.8627	2,555.2100	2.5552	(33.850)	0	0	0
2022/07/28	2037	04/08/2022	10.90	Call	Bond Future	0.9500	0.0010	12.1600	0.0122	1180.000	0	0	0
2022/07/28	2037	04/08/2022	11.95	Call	Bond Future	2,437.1200	2.4371	3,729.1900	3.7292	53.016	0	0	0
2022/07/28	2037	04/08/2022	11.95	Put	Bond Future	26.5900	0.0266	1.1200	0.0011	(95.788)	0	0	1,050
2022/07/28	2037	04/08/2022	10.91	Put	Bond Future	3,737.6800	3.7377	2,432.6700	2.4327	(34.915)	0	0	0
2022/07/28	2037	04/08/2022			Bond Future	11.5278	79.1467	11.3051	80.4642	(1.932)	0.0000	0.0000	121,384
2022/07/28	2037	04/08/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	50
2022/07/28	2037	04/08/2022	10.10	Put	Bond Future	9,043.4600	9.0435	7,725.9200	7.7259	(14.569)	0	0	0
2022/07/28	2037	04/08/2022	10.90	Put	Bond Future	3,800.1700	3.8002	2,493.8400	2.4938	(34.376)	0	0	50
2022/07/28	2037	04/08/2022	10.91	Call	Bond Future	1.0800	0.0011	13.6100	0.0136	1160.185	0	0	0
2022/07/28	2037	04/08/2022	11.21	Call	Bond Future	46.5200	0.0465	265.3300	0.2653	470.357	0	0	1,050
2022/07/28	2037	04/08/2022	11.21	Put	Bond Future	1,936.6500	1.9366	837.9200	0.8379	(56.734)	0	0	0
2022/07/28	2037	04/08/2022	11.42	Call	Bond Future	279.8700	0.2799	921.3000	0.9213	229.189	0	0	0
2022/07/28	2037	04/08/2022	11.42	Put	Bond Future	913.6200	0.9136	237.5100	0.2375	(74.003)	0	0	50
2022/07/28	2037	03/11/2022	11.32	Call	Bond Future	1,106.4200	1.1064	1,623.9100	1.6239	46.772	0	0	0
2022/07/28	2037	03/11/2022	11.30	Put	Bond Future	3,367.7100	3.3677	2,535.7800	2.5358	(24.703)	0	0	0
2022/07/28	2037	03/11/2022	11.31	Call	Bond Future	1,085.5700	1.0856	1,596.9400	1.5969	47.106	0	0	0
2022/07/28	2037	03/11/2022	11.31	Put	Bond Future	3,328.5600	3.3286	2,502.7200	2.5027	(24.811)	0	0	0
2022/07/28	2037	03/11/2022			Bond Future	11.6944	80.3855	11.4633	81.7227	(1.976)	0.0000	0.0000	27,815

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
2022/07/28	2037	03/11/2022	11.32	Put	Bond Future	3,289.8700	3.2899	2,470.1500	2.4701	(24.916)	0	0	0
2022/07/28	2037	03/11/2022	11.30	Call	Bond Future	1,065.1100	1.0651	1,570.3900	1.5704	47.439	0	0	0
2022/07/28	2037	02/02/2023	11.03	Call	Bond Future	1,115.5400	1.1155	1,523.1900	1.5232	36.543	0	0	0
2022/07/28	2037	02/02/2023	11.03	Put	Bond Future	5,839.4300	5.8394	4,886.2300	4.8862	(16.324)	0	0	0
2022/07/28	2037	02/02/2023	11.04	Call	Bond Future	1,130.4100	1.1304	1,541.9500	1.5419	36.406	0	0	0
2022/07/28	2037	02/02/2023	11.04	Put	Bond Future	5,793.2600	5.7933	4,843.9500	4.8439	(16.386)	0	0	0
2022/07/28	2037	02/02/2023			Bond Future	11.8379	77.6115	11.5978	78.9724	(2.028)	0.0000	0.0000	63,547
2022/07/28	2037	02/02/2023	11.05	Call	Bond Future	1,145.4200	1.1454	1,560.8700	1.5609	36.271	0	0	0
2022/07/28	2037	02/02/2023	11.05	Put	Bond Future	5,747.3000	5.7473	4,801.9000	4.8019	(16.449)	0	0	0
2022/07/28	2037	04/05/2023	13.73	Put	Bond Future	1,009.7700	1.0098	792.0600	0.7921	(21.560)	0	0	400
2022/07/28	2037	04/05/2023	11.31	Call	Bond Future	1,945.8200	1.9458	2,470.4800	2.4705	26.963	0	0	0
2022/07/28	2037	04/05/2023	11.31	Put	Bond Future	5,782.2900	5.7823	4,920.9100	4.9209	(14.897)	0	0	0
2022/07/28	2037	04/05/2023	11.03	Put	Bond Future	6,988.1600	6.9882	6,034.0000	6.0340	(13.654)	0	0	0
2022/07/28	2037	04/05/2023	11.30	Call	Bond Future	1,927.4300	1.9274	2,448.6700	2.4487	27.043	0	0	0
2022/07/28	2037	04/05/2023	11.30	Put	Bond Future	5,822.8600	5.8229	4,958.0600	4.9581	(14.852)	0	0	0
2022/07/28	2037	04/05/2023			Bond Future	11.9847	79.0763	11.7353	80.4624	(2.081)	0.0000	0.0000	0
2022/07/28	2037	04/05/2023	13.73	Call	Bond Future	9,759.3600	9.7594	10,927.6900	10.9277	11.971	0	0	0
2022/07/28	2037	04/05/2023	11.32	Call	Bond Future	1,964.0700	1.9641	2,492.1300	2.4921	26.886	0	0	0
2022/07/28	2037	04/05/2023	11.32	Put	Bond Future	5,741.6400	5.7416	4,883.6600	4.8837	(14.943)	0	0	0
2022/07/28	2037	04/05/2023	11.78	Call	Bond Future	2,998.1700	2.9982	3,688.1500	3.6881	23.013	0	0	400
2022/07/28	2037	04/05/2023	11.78	Put	Bond Future	4,133.1700	4.1332	3,437.1100	3.4371	(16.841)	0	0	0
2022/07/28	2037	04/05/2023	11.03	Call	Bond Future	1,476.6300	1.4766	1,908.5100	1.9085	29.248	0	0	400
2022/07/28	2037	03/08/2023	12.12	Call	Bond Future	3,905.4800	3.9055	4,679.8900	4.6799	19.829	0	0	0
2022/07/28	2037	03/08/2023	12.12	Put	Bond Future	3,958.3900	3.9584	3,319.8600	3.3199	(16.131)	0	0	0
2022/07/28	2037	03/08/2023	12.13	Call	Bond Future	3,932.7700	3.9328	4,710.2200	4.7102	19.769	0	0	0
2022/07/28	2037	03/08/2023	12.13	Put	Bond Future	3,931.9100	3.9319	3,296.4200	3.2964	(16.162)	0	0	0
2022/07/28	2037	03/08/2023			Bond Future	12.1298	76.3741	11.8705	77.7870	(2.138)	0.0000	0.0000	0
2022/07/28	2037	03/08/2023	12.14	Call	Bond Future	3,960.1400	3.9601	4,740.6300	4.7406	19.709	0	0	0
2022/07/28	2037	03/08/2023	12.14	Put	Bond Future	3,905.5700	3.9056	3,273.1200	3.2731	(16.194)	0	0	0
2022/07/28	2038	04/08/2022			Bond Future	125.8440	125.8440	126.0234	126.0234	0.143	0.0000	0.0000	3,429
2022/07/28	2038	03/11/2022			Bond Future	127.8446	127.8446	128.0253	128.0253	0.141	0.0000	0.0000	5,116
2022/07/28	2038	02/02/2023			Bond Future	128.3195	128.3195	128.5020	128.5020	0.142	0.0000	0.0000	0
2022/07/28	2038	04/05/2023			Bond Future	130.7665	130.7665	130.9519	130.9519	0.142	0.0000	0.0000	0
2022/07/28	2038	03/08/2023			Bond Future	131.3807	131.3807	131.5694	131.5694	0.144	0.0000	0.0000	0
2022/07/28	2040	04/08/2022	9.70	Put	Bond Future	13,403.0900	13.4031	12,147.4600	12.1475	(9.368)	0	0	0
2022/07/28	2040	04/08/2022	11.05	Call	Bond Future	2.9700	0.0030	24.6400	0.0246	729.630	0	0	0
2022/07/28	2040	04/08/2022	11.05	Put	Bond Future	3,523.6800	3.5237	2,289.7200	2.2897	(35.019)	0	0	0
2022/07/28	2040	04/08/2022	12.24	Put	Bond Future	3.4600	0.0035	0.1000	0.0001	(97.110)	0	0	460
2022/07/28	2040	04/08/2022			Bond Future	11.5922	80.9985	11.3946	82.2541	(1.704)	0.0000	0.0000	83,183
2022/07/28	2040	04/08/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	460
2022/07/28	2040	04/08/2022	10.70	Call	Bond Future	0.0200	0.0000	0.2300	0.0002	1050.000	0	0	460
2022/07/28	2040	04/08/2022	10.70	Put	Bond Future	5,923.1700	5.9232	4,667.7500	4.6677	(21.195)	0	0	0
2022/07/28	2040	04/08/2022	11.03	Call	Bond Future	2.1800	0.0022	19.0500	0.0191	773.853	0	0	0
2022/07/28	2040	04/08/2022	11.03	Put	Bond Future	3,657.3600	3.6574	2,418.6000	2.4186	(33.870)	0	0	0
2022/07/28	2040	04/08/2022	11.04	Call	Bond Future	2.5500	0.0026	21.6900	0.0217	750.588	0	0	0
2022/07/28	2040	04/08/2022	11.04	Put	Bond Future	3,590.4500	3.5905	2,353.9600	2.3540	(34.438)	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
2022/07/28	2040	04/08/2022	12.24	Call	Bond Future	3,913.8400	3.9138	5,166.1100	5.1661	31.996	0	0	0
2022/07/28	2040	03/11/2022	12.52	Call	Bond Future	5,274.4000	5.2744	6,304.4800	6.3045	19.530	0	0	0
2022/07/28	2040	03/11/2022	11.41	Put	Bond Future	3,418.5400	3.4185	2,648.2300	2.6482	(22.533)	0	0	0
2022/07/28	2040	03/11/2022	12.00	Call	Bond Future	3,093.3600	3.0934	3,921.8900	3.9219	26.784	0	0	1,160
2022/07/28	2040	03/11/2022	12.00	Put	Bond Future	1,597.4800	1.5975	1,151.7100	1.1517	(27.905)	0	0	0
2022/07/28	2040	03/11/2022	11.39	Call	Bond Future	1,223.2400	1.2232	1,715.5900	1.7156	40.250	0	0	0
2022/07/28	2040	03/11/2022	11.40	Call	Bond Future	1,246.3700	1.2464	1,744.5500	1.7446	39.970	0	0	0
2022/07/28	2040	03/11/2022	10.70	Call	Bond Future	277.9600	0.2780	445.0100	0.4450	60.099	0	0	1,078
2022/07/28	2040	03/11/2022	11.20	Call	Bond Future	843.5100	0.8435	1,228.6400	1.2286	45.658	0	0	1,078
2022/07/28	2040	03/11/2022	11.20	Put	Bond Future	4,354.4900	4.3545	3,465.3200	3.4653	(20.420)	0	0	0
2022/07/28	2040	03/11/2022			Bond Future	11.7527	82.2663	11.5478	83.5406	(1.744)	0.0000	0.0000	39,389
2022/07/28	2040	03/11/2022	12.52	Put	Bond Future	774.8200	0.7748	530.6000	0.5306	(31.520)	0	0	1,078
2022/07/28	2040	03/11/2022	11.41	Call	Bond Future	1,269.6100	1.2696	1,773.6000	1.7736	39.696	0	0	0
2022/07/28	2040	03/11/2022	11.50	Call	Bond Future	1,491.0500	1.4910	2,047.5500	2.0475	37.323	0	0	1,500
2022/07/28	2040	03/11/2022	11.50	Put	Bond Future	3,066.9100	3.0669	2,349.1100	2.3491	(23.405)	0	0	0
2022/07/28	2040	03/11/2022	11.30	Call	Bond Future	1,027.7300	1.0277	1,468.1100	1.4681	42.850	0	0	1,160
2022/07/28	2040	03/11/2022	11.30	Put	Bond Future	3,885.7300	3.8857	3,051.8100	3.0518	(21.461)	0	0	0
2022/07/28	2040	03/11/2022	11.39	Put	Bond Future	3,500.3800	3.5004	2,718.4300	2.7184	(22.339)	0	0	0
2022/07/28	2040	03/11/2022	11.40	Put	Bond Future	3,459.3700	3.4594	2,683.2500	2.6832	(22.435)	0	0	0
2022/07/28	2040	03/11/2022	10.70	Put	Bond Future	7,177.6700	7.1777	6,070.4200	6.0704	(15.426)	0	0	0
2022/07/28	2040	03/11/2022	10.80	Call	Bond Future	355.3200	0.3553	557.7100	0.5577	56.960	0	0	1,500
2022/07/28	2040	03/11/2022	10.80	Put	Bond Future	6,560.3600	6.5604	5,488.4500	5.4885	(16.339)	0	0	0
2022/07/28	2040	02/02/2023	12.27	Call	Bond Future	4,483.5500	4.4836	5,327.3400	5.3273	18.820	0	0	0
2022/07/28	2040	02/02/2023	12.27	Put	Bond Future	2,253.4600	2.2535	1,800.5000	1.8005	(20.101)	0	0	388
2022/07/28	2040	02/02/2023	11.12	Call	Bond Future	1,252.5900	1.2526	1,648.5600	1.6486	31.612	0	0	0
2022/07/28	2040	02/02/2023	11.12	Put	Bond Future	6,115.7300	6.1157	5,214.9500	5.2150	(14.729)	0	0	0
2022/07/28	2040	02/02/2023	12.24	Call	Bond Future	4,372.4500	4.3725	5,206.3300	5.2063	19.071	0	0	0
2022/07/28	2040	02/02/2023	12.24	Put	Bond Future	2,315.2100	2.3152	1,852.3400	1.8523	(19.993)	0	0	0
2022/07/28	2040	02/02/2023	10.93	Call	Bond Future	965.6000	0.9656	1,292.9600	1.2930	33.902	0	0	0
2022/07/28	2040	02/02/2023	10.96	Call	Bond Future	1,007.3900	1.0074	1,345.1900	1.3452	33.532	0	0	388
2022/07/28	2040	02/02/2023	10.96	Put	Bond Future	6,938.2900	6.9383	5,979.3400	5.9793	(13.821)	0	0	0
2022/07/28	2040	02/02/2023			Bond Future	11.8910	79.2767	11.6783	80.5734	(1.789)	0.0000	0.0000	62,354
2022/07/28	2040	02/02/2023	11.11	Call	Bond Future	1,236.1400	1.2361	1,628.3600	1.6284	31.729	0	0	0
2022/07/28	2040	02/02/2023	11.11	Put	Bond Future	6,165.4000	6.1654	5,260.8700	5.2609	(14.671)	0	0	0
2022/07/28	2040	02/02/2023	10.93	Put	Bond Future	7,099.0500	7.0990	6,129.6600	6.1297	(13.655)	0	0	0
2022/07/28	2040	02/02/2023	11.10	Call	Bond Future	1,219.8400	1.2198	1,608.3200	1.6083	31.847	0	0	0
2022/07/28	2040	02/02/2023	11.10	Put	Bond Future	6,215.3100	6.2153	5,307.0400	5.3070	(14.613)	0	0	0
2022/07/28	2040	02/02/2023	10.18	Call	Bond Future	282.6900	0.2827	407.6800	0.4077	44.215	0	0	0
2022/07/28	2040	02/02/2023	10.18	Put	Bond Future	11,731.8100	11.7318	10,560.0500	10.5601	(9.988)	0	0	0
2022/07/28	2040	02/02/2023	10.21	Call	Bond Future	298.9000	0.2989	429.7100	0.4297	43.764	0	0	388
2022/07/28	2040	02/02/2023	10.21	Put	Bond Future	11,525.7500	11.5258	10,359.8100	10.3598	(10.116)	0	0	0
2022/07/28	2040	04/05/2023	13.45	Put	Bond Future	1,383.5900	1.3836	1,124.0600	1.1241	(18.758)	0	0	486
2022/07/28	2040	04/05/2023	11.43	Call	Bond Future	2,231.9200	2.2319	2,750.7800	2.7508	23.247	0	0	0
2022/07/28	2040	04/05/2023	11.43	Put	Bond Future	5,915.5800	5.9156	5,113.7400	5.1137	(13.555)	0	0	0
2022/07/28	2040	04/05/2023	12.78	Call	Bond Future	6,448.1400	6.4481	7,378.1800	7.3782	14.423	0	0	0
2022/07/28	2040	04/05/2023	12.78	Put	Bond Future	2,222.4800	2.2225	1,831.8200	1.8318	(17.578)	0	0	388
2022/07/28	2040	04/05/2023	10.73	Put	Bond Future	9,395.2800	9.3953	8,380.4800	8.3805	(10.801)	0	0	0
2022/07/28	2040	04/05/2023			Bond Future	12.0320	80.7731	11.8111	82.0938	(1.835)	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
2022/07/28	2040	04/05/2023	13.45	Call	Bond Future	9,093.2900	9.0933	10,154.4600	10.1545	11.670	0	0	0
2022/07/28	2040	04/05/2023	11.48	Call	Bond Future	2,336.7500	2.3368	2,872.1800	2.8722	22.913	0	0	486
2022/07/28	2040	04/05/2023	11.48	Put	Bond Future	5,704.2300	5.7042	4,918.9600	4.9190	(13.766)	0	0	0
2022/07/28	2040	04/05/2023	10.92	Call	Bond Future	1,335.0500	1.3350	1,694.1600	1.6942	26.899	0	0	388
2022/07/28	2040	04/05/2023	10.92	Put	Bond Future	8,355.2000	8.3552	7,393.6100	7.3936	(11.509)	0	0	0
2022/07/28	2040	04/05/2023	11.41	Call	Bond Future	2,190.8000	2.1908	2,703.0600	2.7031	23.382	0	0	0
2022/07/28	2040	04/05/2023	11.41	Put	Bond Future	6,001.4700	6.0015	5,193.0300	5.1930	(13.471)	0	0	0
2022/07/28	2040	04/05/2023	11.42	Call	Bond Future	2,211.1700	2.2112	2,726.7100	2.7267	23.315	0	0	0
2022/07/28	2040	04/05/2023	11.42	Put	Bond Future	5,958.2900	5.9583	5,153.1300	5.1531	(13.513)	0	0	0
2022/07/28	2040	04/05/2023	10.17	Call	Bond Future	529.5600	0.5296	704.9400	0.7049	33.118	0	0	388
2022/07/28	2040	04/05/2023	10.17	Put	Bond Future	12,849.2800	12.8493	11,703.9600	11.7040	(8.913)	0	0	0
2022/07/28	2040	04/05/2023	10.73	Call	Bond Future	1,078.3200	1.0783	1,384.2200	1.3842	28.368	0	0	486
2022/07/28	2040	03/08/2023	12.23	Call	Bond Future	4,407.0600	4.4071	5,161.7600	5.1618	17.125	0	0	0
2022/07/28	2040	03/08/2023	12.23	Put	Bond Future	4,067.6500	4.0676	3,475.9900	3.4760	(14.545)	0	0	0
2022/07/28	2040	03/08/2023			Bond Future	12.1711	77.8539	11.9416	79.2002	(1.886)	0.0000	0.0000	0
2022/07/28	2040	03/08/2023	12.21	Call	Bond Future	4,347.0800	4.3471	5,096.0300	5.0960	17.229	0	0	0
2022/07/28	2040	03/08/2023	12.21	Put	Bond Future	4,122.7300	4.1227	3,525.3200	3.5253	(14.491)	0	0	0
2022/07/28	2040	03/08/2023	12.22	Call	Bond Future	4,377.0200	4.3770	5,128.8500	5.1288	17.177	0	0	0
2022/07/28	2040	03/08/2023	12.22	Put	Bond Future	4,095.1100	4.0951	3,500.5800	3.5006	(14.518)	0	0	0
2022/07/28	2044	04/08/2022	11.08	Call	Bond Future	5.4700	0.0055	43.9100	0.0439	702.742	0	0	0
2022/07/28	2044	04/08/2022	11.08	Put	Bond Future	3,287.7000	3.2877	2,014.2100	2.0142	(38.735)	0	0	0
2022/07/28	2044	04/08/2022	11.09	Call	Bond Future	6.3100	0.0063	49.2600	0.0493	680.666	0	0	0
2022/07/28	2044	04/08/2022	11.09	Put	Bond Future	3,220.1200	3.2201	1,951.1400	1.9511	(39.408)	0	0	0
2022/07/28	2044	04/08/2022			Bond Future	11.5762	77.9963	11.3737	79.3082	(1.749)	0.0000	0.0000	28,283
2022/07/28	2044	04/08/2022	11.10	Call	Bond Future	7.2600	0.0073	55.1600	0.0552	659.780	0	0	0
2022/07/28	2044	04/08/2022	11.10	Put	Bond Future	3,152.7500	3.1527	1,888.7200	1.8887	(40.093)	0	0	0
2022/07/28	2044	03/11/2022	11.40	Put	Bond Future	3,403.5900	3.4036	2,609.1500	2.6092	(23.341)	0	0	0
2022/07/28	2044	03/11/2022	11.41	Call	Bond Future	1,334.0000	1.3340	1,877.2500	1.8772	40.723	0	0	0
2022/07/28	2044	03/11/2022	11.41	Put	Bond Future	3,362.5800	3.3626	2,574.3200	2.5743	(23.442)	0	0	0
2022/07/28	2044	03/11/2022	10.60	Call	Bond Future	223.9100	0.2239	370.9900	0.3710	65.687	0	0	1,600
2022/07/28	2044	03/11/2022	10.60	Put	Bond Future	7,851.8700	7.8519	6,667.4400	6.6674	(15.085)	0	0	0
2022/07/28	2044	03/11/2022	11.30	Call	Bond Future	1,080.8700	1.0809	1,556.5100	1.5565	44.005	0	0	1,600
2022/07/28	2044	03/11/2022	11.30	Put	Bond Future	3,833.2700	3.8333	2,977.4000	2.9774	(22.327)	0	0	0
2022/07/28	2044	03/11/2022			Bond Future	11.7275	79.2171	11.5175	80.5486	(1.790)	0.0000	0.0000	43,652
2022/07/28	2044	03/11/2022	11.40	Call	Bond Future	1,309.6600	1.3097	1,846.7300	1.8467	41.008	0	0	0
2022/07/28	2044	03/11/2022	11.39	Call	Bond Future	1,285.5800	1.2856	1,816.4800	1.8165	41.297	0	0	0
2022/07/28	2044	03/11/2022	11.39	Put	Bond Future	3,444.9500	3.4450	2,644.3400	2.6443	(23.240)	0	0	0
2022/07/28	2044	02/02/2023	11.15	Call	Bond Future	1,366.3000	1.3663	1,805.1500	1.8051	32.120	0	0	0
2022/07/28	2044	02/02/2023	11.15	Put	Bond Future	5,919.4400	5.9194	5,003.3100	5.0033	(15.477)	0	0	0
2022/07/28	2044	02/02/2023	11.14	Call	Bond Future	1,348.5200	1.3485	1,783.3100	1.7833	32.242	0	0	0
2022/07/28	2044	02/02/2023	11.14	Put	Bond Future	5,969.2600	5.9693	5,049.0700	5.0491	(15.415)	0	0	0
2022/07/28	2044	02/02/2023			Bond Future	11.8573	76.2965	11.6396	77.6514	(1.836)	0.0000	0.0000	29,403
2022/07/28	2044	02/02/2023	11.16	Call	Bond Future	1,384.2400	1.3842	1,827.1700	1.8272	31.998	0	0	0
2022/07/28	2044	02/02/2023	11.16	Put	Bond Future	5,869.8700	5.8699	4,957.8200	4.9578	(15.538)	0	0	0
2022/07/28	2044	04/05/2023	11.42	Call	Bond Future	2,318.6400	2.3186	2,873.1600	2.8732	23.916	0	0	0
2022/07/28	2044	04/05/2023	11.42	Put	Bond Future	5,879.5700	5.8796	5,053.9300	5.0539	(14.043)	0	0	0
2022/07/28	2044	04/05/2023	11.41	Call	Bond Future	2,297.2900	2.2973	2,848.3000	2.8483	23.985	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
2022/07/28	2044	04/05/2023	11.41	Put	Bond Future	5,923.2600	5.9233	5,094.1100	5.0941	(13.998)	0	0	0
2022/07/28	2044	04/05/2023			Bond Future	11.9893	77.7366	11.7634	79.1168	(1.884)	0.0000	0.0000	0
2022/07/28	2044	04/05/2023	11.43	Call	Bond Future	2,340.3800	2.3404	2,898.4200	2.8984	23.844	0	0	0
2022/07/28	2044	04/05/2023	11.43	Put	Bond Future	5,836.3600	5.8364	5,014.2400	5.0142	(14.086)	0	0	0
2022/07/28	2044	03/08/2023	12.16	Call	Bond Future	4,465.5400	4.4655	5,251.9900	5.2520	17.612	0	0	0
2022/07/28	2044	03/08/2023	12.16	Put	Bond Future	4,224.8500	4.2249	3,604.3500	3.6044	(14.687)	0	0	0
2022/07/28	2044	03/08/2023	12.15	Call	Bond Future	4,434.4000	4.4344	5,217.8700	5.2179	17.668	0	0	0
2022/07/28	2044	03/08/2023	12.15	Put	Bond Future	4,252.4800	4.2525	3,629.0000	3.6290	(14.662)	0	0	0
2022/07/28	2044	03/08/2023			Bond Future	12.1191	74.8829	11.8846	76.2899	(1.936)	0.0000	0.0000	0
2022/07/28	2044	03/08/2023	12.17	Call	Bond Future	4,496.7600	4.4968	5,286.2000	5.2862	17.556	0	0	0
2022/07/28	2044	03/08/2023	12.17	Put	Bond Future	4,197.3800	4.1974	3,579.8700	3.5799	(14.712)	0	0	0
2022/07/28	2046	04/08/2022			Bond Future	114.6669	114.6669	114.5003	114.5003	(0.145)	0.0000	0.0000	4,858
2022/07/28	2046	03/11/2022			Bond Future	114.5130	114.5130	114.3423	114.3423	(0.149)	0.0000	0.0000	13,473
2022/07/28	2046	02/02/2023			Bond Future	116.6525	116.6525	116.4774	116.4774	(0.150)	0.0000	0.0000	0
2022/07/28	2046	04/05/2023			Bond Future	116.8373	116.8373	116.6581	116.6581	(0.153)	0.0000	0.0000	0
2022/07/28	2046	03/08/2023			Bond Future	119.1582	119.1582	118.9751	118.9751	(0.154)	0.0000	0.0000	0
2022/07/28	2050	04/08/2022			Bond Future	115.9291	115.9291	115.1057	115.1057	(0.710)	0.0000	0.0000	1,973
2022/07/28	2050	03/11/2022			Bond Future	117.7721	117.7721	116.9344	116.9344	(0.711)	0.0000	0.0000	9,512
2022/07/28	2050	02/02/2023			Bond Future	117.8471	117.8471	116.9923	116.9923	(0.725)	0.0000	0.0000	0
2022/07/28	2050	04/05/2023			Bond Future	120.0944	120.0944	119.2226	119.2226	(0.726)	0.0000	0.0000	0
2022/07/28	2050	03/08/2023			Bond Future	120.2774	120.2774	119.3881	119.3881	(0.739)	0.0000	0.0000	0
2022/07/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/28	AL37	04/08/2022			Index Future	808.7360	808.7360	815.2120	815.2120	0.801	0.0000	0.0000	0
2022/07/28	AL37	03/11/2022			Index Future	821.5240	821.5240	828.0920	828.0920	0.799	0.0000	0.0000	0
2022/07/28	AL37	02/02/2023			Index Future	836.6670	836.6670	843.3450	843.3450	0.798	0.0000	0.0000	0
2022/07/28	AL37	04/05/2023			Index Future	852.4180	852.4180	859.2180	859.2180	0.798	0.0000	0.0000	0
2022/07/28	AL37	03/08/2023			Index Future	869.1470	869.1470	876.0780	876.0780	0.797	0.0000	0.0000	0
2022/07/28	AL7T	04/08/2022			Index Future	910.5360	910.5360	923.5290	923.5290	1.427	0.0000	0.0000	0
2022/07/28	AL7T	03/11/2022			Index Future	924.9330	924.9330	938.1200	938.1200	1.426	0.0000	0.0000	0
2022/07/28	AL7T	02/02/2023			Index Future	941.9820	941.9820	955.4000	955.4000	1.424	0.0000	0.0000	0
2022/07/28	AL7T	04/05/2023			Index Future	959.7160	959.7160	973.3820	973.3820	1.424	0.0000	0.0000	0
2022/07/28	AL7T	03/08/2023			Index Future	978.5500	978.5500	992.4820	992.4820	1.424	0.0000	0.0000	0
2022/07/28	ALBI	04/08/2022			Index Future	812.1540	812.1540	823.2980	823.2980	1.372	0.0000	0.0000	1
2022/07/28	ALBI	03/11/2022			Index Future	824.9960	824.9960	836.3060	836.3060	1.371	0.0000	0.0000	138
2022/07/28	ALBI	02/02/2023			Index Future	840.2020	840.2020	851.7100	851.7100	1.370	0.0000	0.0000	0
2022/07/28	ALBI	04/05/2023			Index Future	856.0200	856.0200	867.7410	867.7410	1.369	0.0000	0.0000	0
2022/07/28	ALBI	03/08/2023			Index Future	872.8190	872.8190	884.7680	884.7680	1.369	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
2022/07/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/07/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2022/07/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/28	ES33	04/08/2022			Bond Future	12.3081	74.3117	12.1048	75.2808	(1.652)	0.0000	0.0000	0
2022/07/28	ES33	03/11/2022			Bond Future	12.5260	71.7075	12.3141	72.6912	(1.691)	0.0000	0.0000	0
2022/07/28	ES33	02/02/2023			Bond Future	12.7209	73.0486	12.5001	74.0497	(1.736)	0.0000	0.0000	350
2022/07/28	ES33	04/05/2023			Bond Future	12.9145	70.6503	12.6841	71.6701	(1.783)	0.0000	0.0000	0
2022/07/28	ES33	03/08/2023			Bond Future	13.1032	72.0562	12.8629	73.0959	(1.834)	0.0000	0.0000	0
2022/07/28	ES42	04/08/2022			Bond Future	12.6561	72.5390	12.4480	73.6735	(1.644)	0.0000	0.0000	0
2022/07/28	ES42	03/11/2022			Bond Future	12.8562	69.4318	12.6393	70.5834	(1.687)	0.0000	0.0000	0
2022/07/28	ES42	02/02/2023			Bond Future	13.0292	70.7328	12.8036	71.9050	(1.732)	0.0000	0.0000	4,769
2022/07/28	ES42	04/05/2023			Bond Future	13.2086	67.8205	12.9734	69.0148	(1.781)	0.0000	0.0000	0
2022/07/28	ES42	03/08/2023			Bond Future	13.3784	69.1719	13.1335	70.3895	(1.831)	0.0000	0.0000	0
2022/07/28	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/28	GOVI	04/08/2022	819.28	Put	GOVI	186,240.0000	18.6240	75,400.0000	7.5400	(59.515)	0	0	0
2022/07/28	GOVI	04/08/2022			GOVI	800.6560	800.6560	811.7400	811.7400	1.384	0.0000	0.0000	44
2022/07/28	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/28	GOVI	04/08/2022	819.26	Put	GOVI	186,040.0000	18.6040	75,200.0000	7.5200	(59.579)	0	0	0
2022/07/28	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/28	GOVI	04/08/2022	819.27	Put	GOVI	186,140.0000	18.6140	75,300.0000	7.5300	(59.547)	0	0	0
2022/07/28	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	41,560.0000	4.1560	100.000	0	0	0
2022/07/28	GOVI	03/11/2022	820.41	Put	GOVI	70,940.0000	7.0940	0.0000	0.0000	(100.000)	0	0	0
2022/07/28	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	41,460.0000	4.1460	100.000	0	0	0
2022/07/28	GOVI	03/11/2022	820.42	Put	GOVI	71,040.0000	7.1040	0.0000	0.0000	(100.000)	0	0	0
2022/07/28	GOVI	03/11/2022			GOVI	813.3160	813.3160	824.5660	824.5660	1.383	0.0000	0.0000	832
2022/07/28	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	41,360.0000	4.1360	100.000	0	0	0
2022/07/28	GOVI	03/11/2022	820.43	Put	GOVI	71,140.0000	7.1140	0.0000	0.0000	(100.000)	0	0	0
2022/07/28	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/28	GOVI	02/02/2023	850.82	Put	GOVI	225,130.0000	22.5130	110,660.0000	11.0660	(50.846)	0	0	0
2022/07/28	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/28	GOVI	02/02/2023	850.83	Put	GOVI	225,230.0000	22.5230	110,760.0000	11.0760	(50.824)	0	0	0
2022/07/28	GOVI	02/02/2023			GOVI	828.3070	828.3070	839.7540	839.7540	1.382	0.0000	0.0000	0
2022/07/28	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/28	GOVI	02/02/2023	850.84	Put	GOVI	225,330.0000	22.5330	110,860.0000	11.0860	(50.801)	0	0	0
2022/07/28	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	26,990.0000	2.6990	100.000	0	0	0
2022/07/28	GOVI	04/05/2023	852.86	Put	GOVI	89,590.0000	8.9590	0.0000	0.0000	(100.000)	0	0	0
2022/07/28	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	26,890.0000	2.6890	100.000	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
2022/07/28	GOVI	04/05/2023	852.87	Put	GOVI	89,690.0000	8.9690	0.0000	0.0000	(100.000)	0	0	0
2022/07/28	GOVI	04/05/2023			GOVI	843.9010	843.9010	855.5590	855.5590	1.381	0.0000	0.0000	0
2022/07/28	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	26,790.0000	2.6790	100.000	0	0	0
2022/07/28	GOVI	04/05/2023	852.88	Put	GOVI	89,790.0000	8.9790	0.0000	0.0000	(100.000)	0	0	0
2022/07/28	GOVI	03/08/2023	837.21	Call	GOVI	232,530.0000	23.2530	351,370.0000	35.1370	51.107	0	0	0
2022/07/28	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/28	GOVI	03/08/2023	837.22	Call	GOVI	232,430.0000	23.2430	351,270.0000	35.1270	51.129	0	0	0
2022/07/28	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/28	GOVI	03/08/2023			GOVI	860.4630	860.4630	872.3470	872.3470	1.381	0.0000	0.0000	0
2022/07/28	GOVI	03/08/2023	837.23	Call	GOVI	232,330.0000	23.2330	351,170.0000	35.1170	51.151	0	0	0
2022/07/28	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/07/28	IGOV	04/08/2022			Index Future	315.5280	315.5280	315.3240	315.3240	(0.065)	0.0000	0.0000	14
2022/07/28	IGOV	03/11/2022			Index Future	320.5950	320.5950	320.3850	320.3850	(0.066)	0.0000	0.0000	702
2022/07/28	IGOV	02/02/2023			Index Future	326.5820	326.5820	326.3630	326.3630	(0.067)	0.0000	0.0000	0
2022/07/28	IGOV	04/05/2023			Index Future	332.8050	332.8050	332.5810	332.5810	(0.067)	0.0000	0.0000	0
2022/07/28	IGOV	03/08/2023			Index Future	339.4110	339.4110	339.1810	339.1810	(0.068)	0.0000	0.0000	0
2022/07/28	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/07/28	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/07/28	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/07/28	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/07/28	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/07/28	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/07/28	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/07/28	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/07/28	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/07/28	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/07/28	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/07/28	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/07/28	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/07/28	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/07/28	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/07/28	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/07/28	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/07/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/07/28	JBAF	17/08/2022			Jibar Tradeable Future	5.7750	94.2250	5.7650	94.2350	(0.173)	0.0000	0.0000	0
2022/07/28	JBAF	21/09/2022			Jibar Tradeable Future	5.8850	94.1150	5.8850	94.1150	0.000	0.0000	0.0000	0
2022/07/28	JBAF	19/10/2022			Jibar Tradeable Future	6.5000	93.5000	6.4700	93.5300	(0.462)	0.0000	0.0000	0
2022/07/28	JBAF	16/11/2022			Jibar Tradeable Future	6.6000	93.4000	6.5800	93.4200	(0.303)	0.0000	0.0000	0
2022/07/28	JBAF	21/12/2022			Jibar Tradeable Future	7.1250	92.8750	7.0650	92.9350	(0.842)	0.0000	0.0000	68
2022/07/28	JBAF	18/01/2023			Jibar Tradeable Future	7.2300	92.7700	7.1700	92.8300	(0.830)	0.0000	0.0000	0
2022/07/28	JBAF	15/03/2023			Jibar Tradeable Future	7.5800	92.4200	7.4800	92.5200	(1.319)	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
2022/07/28	JBAF	21/06/2023			Jibar Tradeable Future	7.9250	92.0750	7.7650	92.2350	(2.019)	0.0000	0.0000	0
2022/07/28	JBAF	20/09/2023			Jibar Tradeable Future	8.1950	91.8050	8.0250	91.9750	(2.074)	0.0000	0.0000	75
2022/07/28	JBAF	20/12/2023			Jibar Tradeable Future	8.0950	91.9050	7.9000	92.1000	(2.409)	0.0000	0.0000	272
2022/07/28	JBAF	20/03/2024			Jibar Tradeable Future	8.2600	91.7400	8.0800	91.9200	(2.179)	0.0000	0.0000	0
2022/07/28	JBAF	19/06/2024			Jibar Tradeable Future	8.1850	91.8150	7.9750	92.0250	(2.566)	0.0000	0.0000	0
2022/07/28	R023	04/08/2022	6.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/28	R023	04/08/2022	6.05	Put	Bond Future	452.4000	0.4524	413.2000	0.4132	(8.665)	0	0	0
2022/07/28	R023	04/08/2022			Bond Future	6.8829	103.8921	6.8105	103.9313	(1.052)	0.0000	0.0000	24,601
2022/07/28	R023	04/08/2022	6.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/28	R023	04/08/2022	6.03	Put	Bond Future	463.3100	0.4633	424.1100	0.4241	(8.461)	0	0	0
2022/07/28	R023	04/08/2022	6.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/28	R023	04/08/2022	6.04	Put	Bond Future	457.8500	0.4578	418.6500	0.4187	(8.562)	0	0	0
2022/07/28	R023	03/11/2022	6.25	Call	Bond Future	1.1000	0.0011	2.0600	0.0021	87.273	0	0	0
2022/07/28	R023	03/11/2022	6.25	Put	Bond Future	324.3800	0.3244	286.8000	0.2868	(11.585)	0	0	0
2022/07/28	R023	03/11/2022	6.26	Call	Bond Future	1.1700	0.0012	2.1600	0.0022	84.615	0	0	0
2022/07/28	R023	03/11/2022	6.26	Put	Bond Future	321.3900	0.3214	283.8400	0.2838	(11.684)	0	0	0
2022/07/28	R023	03/11/2022			Bond Future	7.3069	101.5971	7.1805	101.6356	(1.729)	0.0000	0.0000	3,810
2022/07/28	R023	03/11/2022	6.27	Call	Bond Future	1.2300	0.0012	2.2700	0.0023	84.553	0	0	0
2022/07/28	R023	03/11/2022	6.27	Put	Bond Future	318.3800	0.3184	280.8800	0.2809	(11.778)	0	0	0
2022/07/28	R035	04/08/2022	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	394
2022/07/28	R035	04/08/2022	9.53	Put	Bond Future	11,642.8900	11.6429	10,451.5400	10.4515	(10.232)	0	0	0
2022/07/28	R035	04/08/2022	9.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2022/07/28	R035	04/08/2022	9.84	Put	Bond Future	9,509.0700	9.5091	8,317.7200	8.3177	(12.529)	0	0	0
2022/07/28	R035	04/08/2022	10.53	Put	Bond Future	4,995.0800	4.9951	3,804.2900	3.8043	(23.839)	0	0	0
2022/07/28	R035	04/08/2022	11.13	Put	Bond Future	1,431.5500	1.4316	566.8000	0.5668	(60.407)	0	0	100
2022/07/28	R035	04/08/2022	10.64	Call	Bond Future	0.2300	0.0002	2.7100	0.0027	1078.261	0	0	0
2022/07/28	R035	04/08/2022	10.64	Put	Bond Future	4,304.3900	4.3044	3,115.5200	3.1155	(27.620)	0	0	100
2022/07/28	R035	04/08/2022	10.72	Call	Bond Future	0.6800	0.0007	7.4200	0.0074	991.176	0	0	0
2022/07/28	R035	04/08/2022	10.72	Put	Bond Future	3,807.1900	3.8072	2,622.5800	2.6226	(31.115)	0	0	0
2022/07/28	R035	04/08/2022	10.73	Call	Bond Future	0.7700	0.0008	8.3800	0.0084	988.312	0	0	0
2022/07/28	R035	04/08/2022	10.73	Put	Bond Future	3,745.3500	3.7454	2,561.6100	2.5616	(31.606)	0	0	0
2022/07/28	R035	04/08/2022			Bond Future	11.3542	87.5398	11.1513	88.7312	(1.787)	0.0000	0.0000	113,339
2022/07/28	R035	04/08/2022	10.53	Call	Bond Future	0.0500	0.0001	0.6100	0.0006	1120.000	0	0	394
2022/07/28	R035	04/08/2022	10.74	Call	Bond Future	0.8800	0.0009	9.4400	0.0094	972.727	0	0	0
2022/07/28	R035	04/08/2022	10.74	Put	Bond Future	3,683.6000	3.6836	2,500.8100	2.5008	(32.110)	0	0	0
2022/07/28	R035	04/08/2022	11.13	Call	Bond Future	113.5200	0.1135	440.1200	0.4401	287.703	0	0	0
2022/07/28	R035	04/08/2022	12.18	Call	Bond Future	4,609.2100	4.6092	5,800.1500	5.8001	25.838	0	0	0
2022/07/28	R035	04/08/2022	12.18	Put	Bond Future	0.4200	0.0004	0.0100	0.0000	(97.619)	0	0	394
2022/07/28	R035	03/11/2022	11.15	Call	Bond Future	1,091.8600	1.0919	1,549.4700	1.5495	41.911	0	0	0
2022/07/28	R035	03/11/2022	11.15	Put	Bond Future	3,298.1500	3.2981	2,546.8200	2.5468	(22.780)	0	0	0
2022/07/28	R035	03/11/2022	12.68	Call	Bond Future	6,571.8900	6.5719	7,639.1800	7.6392	16.240	0	0	0
2022/07/28	R035	03/11/2022	12.68	Put	Bond Future	410.8700	0.4109	269.2200	0.2692	(34.476)	0	0	976
2022/07/28	R035	03/11/2022	10.99	Call	Bond Future	794.5500	0.7945	1,166.4800	1.1665	46.810	0	0	0
2022/07/28	R035	03/11/2022	10.99	Put	Bond Future	3,950.6300	3.9506	3,113.6200	3.1136	(21.187)	0	0	582
2022/07/28	R035	03/11/2022	11.05	Call	Bond Future	897.8600	0.8979	1,301.3400	1.3013	44.938	0	0	976
2022/07/28	R035	03/11/2022	10.57	Call	Bond Future	323.2800	0.3233	514.2200	0.5142	59.063	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
2022/07/28	R035	03/11/2022	10.57	Put	Bond Future	6,045.4500	6.0454	5,027.4500	5.0275	(16.839)	0	0	582
2022/07/28	R035	03/11/2022			Bond Future	11.5317	84.4196	11.3208	85.6285	(1.829)	0.0000	0.0000	27,886
2022/07/28	R035	03/11/2022	11.14	Call	Bond Future	1,071.3700	1.0714	1,523.5200	1.5235	42.203	0	0	0
2022/07/28	R035	03/11/2022	11.14	Put	Bond Future	3,336.5900	3.3366	2,579.8000	2.5798	(22.682)	0	0	0
2022/07/28	R035	03/11/2022	11.05	Put	Bond Future	3,696.0100	3.6960	2,890.5500	2.8906	(21.793)	0	0	0
2022/07/28	R035	03/11/2022	11.13	Call	Bond Future	1,051.1300	1.0511	1,497.8200	1.4978	42.496	0	0	0
2022/07/28	R035	03/11/2022	11.13	Put	Bond Future	3,375.3300	3.3753	2,613.0800	2.6131	(22.583)	0	0	0
2022/07/28	R035	03/11/2022	9.82	Call	Bond Future	38.7100	0.0387	72.2300	0.0722	86.593	0	0	582
2022/07/28	R035	03/11/2022	9.82	Put	Bond Future	10,619.4200	10.6194	9,444.0000	9.4440	(11.069)	0	0	0
2022/07/28	R035	03/11/2022	10.30	Call	Bond Future	163.1200	0.1631	274.2700	0.2743	68.140	0	0	976
2022/07/28	R035	03/11/2022	10.30	Put	Bond Future	7,592.4800	7.5925	6,494.6900	6.4947	(14.459)	0	0	0
2022/07/28	R035	02/02/2023	11.94	Call	Bond Future	3,647.8200	3.6478	4,409.2900	4.4093	20.875	0	0	0
2022/07/28	R035	02/02/2023	13.22	Put	Bond Future	680.6400	0.6806	511.8500	0.5119	(24.799)	0	0	976
2022/07/28	R035	02/02/2023	10.88	Call	Bond Future	1,094.9700	1.0950	1,457.2600	1.4573	33.087	0	0	0
2022/07/28	R035	02/02/2023	10.88	Put	Bond Future	5,736.5700	5.7366	4,868.7700	4.8688	(15.128)	0	0	0
2022/07/28	R035	02/02/2023	10.66	Call	Bond Future	806.6700	0.8067	1,095.9900	1.0960	35.866	0	0	0
2022/07/28	R035	02/02/2023	10.66	Put	Bond Future	6,781.7100	6.7817	5,840.9400	5.8409	(13.872)	0	0	582
2022/07/28	R035	02/02/2023	10.30	Put	Bond Future	8,683.0100	8.6830	7,641.7400	7.6417	(11.992)	0	0	0
2022/07/28	R035	02/02/2023	10.60	Call	Bond Future	738.8600	0.7389	1,009.7000	1.0097	36.656	0	0	0
2022/07/28	R035	02/02/2023	10.60	Put	Bond Future	7,082.5800	7.0826	6,123.3300	6.1233	(13.544)	0	0	0
2022/07/28	R035	02/02/2023	10.64	Put	Bond Future	6,881.2600	6.8813	5,934.2600	5.9343	(13.762)	0	0	0
2022/07/28	R035	02/02/2023	9.81	Call	Bond Future	192.8200	0.1928	285.8400	0.2858	48.242	0	0	582
2022/07/28	R035	02/02/2023	9.81	Put	Bond Future	11,599.5300	11.5995	10,462.4600	10.4625	(9.803)	0	0	0
2022/07/28	R035	02/02/2023	9.85	Call	Bond Future	208.2400	0.2082	307.3800	0.3074	47.609	0	0	0
2022/07/28	R035	02/02/2023	9.89	Call	Bond Future	224.6800	0.2247	330.2100	0.3302	46.969	0	0	388
2022/07/28	R035	02/02/2023	9.89	Put	Bond Future	11,100.5100	11.1005	9,975.9500	9.9760	(10.131)	0	0	0
2022/07/28	R035	02/02/2023			Bond Future	11.6848	85.9773	11.4653	87.2074	(1.878)	0.0000	0.0000	72,176
2022/07/28	R035	02/02/2023	11.94	Put	Bond Future	2,250.1800	2.2502	1,781.5600	1.7816	(20.826)	0	0	0
2022/07/28	R035	02/02/2023	11.98	Call	Bond Future	3,781.1900	3.7812	4,556.1700	4.5562	20.496	0	0	0
2022/07/28	R035	02/02/2023	11.98	Put	Bond Future	2,167.5600	2.1676	1,712.4500	1.7125	(20.996)	0	0	388
2022/07/28	R035	02/02/2023	13.22	Call	Bond Future	8,596.1500	8.5962	9,657.4500	9.6575	12.346	0	0	0
2022/07/28	R035	02/02/2023	11.05	Call	Bond Future	1,363.7500	1.3638	1,787.2600	1.7873	31.055	0	0	976
2022/07/28	R035	02/02/2023	11.05	Put	Bond Future	4,994.4300	4.9944	4,187.8500	4.1879	(16.150)	0	0	0
2022/07/28	R035	02/02/2023	11.06	Call	Bond Future	1,380.9000	1.3809	1,808.1300	1.8081	30.939	0	0	0
2022/07/28	R035	02/02/2023	11.06	Put	Bond Future	4,952.6300	4.9526	4,149.7700	4.1498	(16.211)	0	0	582
2022/07/28	R035	02/02/2023	10.86	Call	Bond Future	1,066.0200	1.0660	1,421.3500	1.4213	33.332	0	0	0
2022/07/28	R035	02/02/2023	10.86	Put	Bond Future	5,827.6600	5.8277	4,952.9000	4.9529	(15.010)	0	0	0
2022/07/28	R035	02/02/2023	10.87	Call	Bond Future	1,080.4300	1.0804	1,439.2300	1.4392	33.209	0	0	0
2022/07/28	R035	02/02/2023	10.87	Put	Bond Future	5,782.0200	5.7820	4,910.7300	4.9107	(15.069)	0	0	0
2022/07/28	R035	02/02/2023	10.30	Call	Bond Future	462.9400	0.4629	651.7600	0.6518	40.787	0	0	976
2022/07/28	R035	02/02/2023	10.64	Call	Bond Future	783.5700	0.7836	1,066.6600	1.0667	36.128	0	0	388
2022/07/28	R035	02/02/2023	9.85	Put	Bond Future	11,348.9900	11.3490	10,218.0400	10.2180	(9.965)	0	0	0
2022/07/28	R035	04/05/2023	11.22	Put	Bond Future	5,448.5600	5.4486	4,683.8400	4.6838	(14.035)	0	0	0
2022/07/28	R035	04/05/2023	12.46	Call	Bond Future	5,467.9400	5.4679	6,325.2400	6.3252	15.679	0	0	0
2022/07/28	R035	04/05/2023	12.46	Put	Bond Future	2,157.4000	2.1574	1,761.9000	1.7619	(18.332)	0	0	388
2022/07/28	R035	04/05/2023	13.18	Call	Bond Future	8,133.9600	8.1340	9,136.4500	9.1364	12.325	0	0	0
2022/07/28	R035	04/05/2023	13.18	Put	Bond Future	1,262.2900	1.2623	1,011.9800	1.0120	(19.830)	0	0	491
2022/07/28	R035	04/05/2023	11.17	Call	Bond Future	1,936.7300	1.9367	2,409.3500	2.4094	24.403	0	0	491

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2022/07/28	R035	04/05/2023	11.20	Call	Bond Future	1,991.9600	1.9920	2,473.8400	2.4738	24.191	0	0	0
2022/07/28	R035	04/05/2023	11.21	Call	Bond Future	2,010.6900	2.0107	2,495.6800	2.4957	24.121	0	0	0
2022/07/28	R035	04/05/2023	10.60	Call	Bond Future	1,078.9700	1.0790	1,388.5000	1.3885	28.688	0	0	388
2022/07/28	R035	04/05/2023	10.60	Put	Bond Future	8,174.1700	8.1742	7,230.9000	7.2309	(11.540)	0	0	0
2022/07/28	R035	04/05/2023			Bond Future	11.8318	83.0979	11.6035	84.3507	(1.930)	0.0000	0.0000	0
2022/07/28	R035	04/05/2023	11.22	Call	Bond Future	2,029.2700	2.0293	2,517.3500	2.5174	24.052	0	0	0
2022/07/28	R035	04/05/2023	11.17	Put	Bond Future	5,644.4100	5.6444	4,864.2300	4.8642	(13.822)	0	0	0
2022/07/28	R035	04/05/2023	11.20	Put	Bond Future	5,526.4400	5.5264	4,755.5200	4.7555	(13.950)	0	0	0
2022/07/28	R035	04/05/2023	11.21	Put	Bond Future	5,487.5500	5.4875	4,719.7400	4.7197	(13.992)	0	0	0
2022/07/28	R035	04/05/2023	9.85	Call	Bond Future	421.7000	0.4217	570.3000	0.5703	35.238	0	0	388
2022/07/28	R035	04/05/2023	9.85	Put	Bond Future	12,268.3200	12.2683	11,164.1200	11.1641	(9.000)	0	0	0
2022/07/28	R035	04/05/2023	10.42	Call	Bond Future	877.4400	0.8774	1,142.0800	1.1421	30.160	0	0	491
2022/07/28	R035	04/05/2023	10.42	Put	Bond Future	9,081.6500	9.0816	8,093.4900	8.0935	(10.881)	0	0	0
2022/07/28	R035	03/08/2023	12.00	Call	Bond Future	3,950.8100	3.9508	4,653.5900	4.6536	17.788	0	0	0
2022/07/28	R035	03/08/2023	12.00	Put	Bond Future	3,813.3000	3.8133	3,238.9900	3.2390	(15.061)	0	0	0
2022/07/28	R035	03/08/2023			Bond Future	11.9741	84.7326	11.7364	86.0097	(1.985)	0.0000	0.0000	0
2022/07/28	R035	03/08/2023	11.98	Call	Bond Future	3,896.0800	3.8961	4,593.3500	4.5933	17.897	0	0	0
2022/07/28	R035	03/08/2023	11.98	Put	Bond Future	3,864.6800	3.8647	3,284.8600	3.2849	(15.003)	0	0	0
2022/07/28	R035	03/08/2023	11.99	Call	Bond Future	3,923.2300	3.9232	4,623.2600	4.6233	17.843	0	0	0
2022/07/28	R035	03/08/2023	11.99	Put	Bond Future	3,838.7500	3.8388	3,261.6900	3.2617	(15.032)	0	0	0
2022/07/28	R186	04/08/2022	7.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,541
2022/07/28	R186	04/08/2022	8.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/28	R186	04/08/2022	8.15	Put	Bond Future	3,802.4100	3.8024	2,947.4200	2.9474	(22.485)	0	0	0
2022/07/28	R186	04/08/2022	9.78	Call	Bond Future	2,181.4400	2.1814	3,034.0400	3.0340	39.084	0	0	0
2022/07/28	R186	04/08/2022	9.78	Put	Bond Future	2.4300	0.0024	0.0400	0.0000	(98.354)	0	0	3,541
2022/07/28	R186	04/08/2022			Bond Future	9.1727	106.0971	8.9388	106.9521	(2.551)	0.0000	0.0000	58,299
2022/07/28	R186	04/08/2022	6.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,541
2022/07/28	R186	04/08/2022	6.96	Put	Bond Future	8,446.4900	8.4465	7,591.5000	7.5915	(10.122)	0	0	0
2022/07/28	R186	04/08/2022	7.96	Put	Bond Future	4,527.7300	4.5277	3,672.7400	3.6727	(18.883)	0	0	0
2022/07/28	R186	04/08/2022	8.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/28	R186	04/08/2022	8.13	Put	Bond Future	3,878.4800	3.8785	3,023.4900	3.0235	(22.044)	0	0	0
2022/07/28	R186	04/08/2022	8.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/28	R186	04/08/2022	8.14	Put	Bond Future	3,840.4400	3.8404	2,985.4500	2.9855	(22.263)	0	0	0
2022/07/28	R186	03/11/2022	8.91	Put	Bond Future	2,215.1600	2.2152	1,651.9400	1.6519	(25.426)	0	0	4,310
2022/07/28	R186	03/11/2022	8.53	Call	Bond Future	315.3200	0.3153	503.1100	0.5031	59.555	0	0	0
2022/07/28	R186	03/11/2022	8.53	Put	Bond Future	3,275.4200	3.2754	2,596.1400	2.5961	(20.739)	0	0	0
2022/07/28	R186	03/11/2022	8.54	Call	Bond Future	320.5700	0.3206	510.9000	0.5109	59.372	0	0	0
2022/07/28	R186	03/11/2022	8.54	Put	Bond Future	3,245.1200	3.2451	2,568.3800	2.5684	(20.854)	0	0	0
2022/07/28	R186	03/11/2022			Bond Future	9.3773	107.7578	9.1260	108.6249	(2.680)	0.0000	0.0000	48,075
2022/07/28	R186	03/11/2022	8.55	Call	Bond Future	325.9100	0.3259	518.7900	0.5188	59.182	0	0	0
2022/07/28	R186	03/11/2022	8.55	Put	Bond Future	3,214.9300	3.2149	2,540.7400	2.5407	(20.971)	0	0	0
2022/07/28	R186	03/11/2022	8.91	Call	Bond Future	595.5100	0.5955	899.3600	0.8994	51.023	0	0	0
2022/07/28	R186	03/11/2022	8.23	Call	Bond Future	189.5600	0.1896	312.7000	0.3127	64.961	0	0	4,310
2022/07/28	R186	03/11/2022	8.23	Put	Bond Future	4,222.9800	4.2230	3,479.0500	3.4790	(17.616)	0	0	0
2022/07/28	R186	02/02/2023	8.33	Call	Bond Future	408.6800	0.4087	591.6900	0.5917	44.781	0	0	0
2022/07/28	R186	02/02/2023	8.33	Put	Bond Future	4,378.2800	4.3783	3,679.6000	3.6796	(15.958)	0	0	0
2022/07/28	R186	02/02/2023	8.32	Call	Bond Future	403.8700	0.4039	585.1100	0.5851	44.876	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
2022/07/28	R186	02/02/2023	8.32	Put	Bond Future	4,407.4100	4.4074	3,706.9600	3.7070	(15.893)	0	0	0
2022/07/28	R186	02/02/2023			Bond Future	9.5277	104.4464	9.2567	105.3281	(2.844)	0.0000	0.0000	0
2022/07/28	R186	02/02/2023	8.34	Call	Bond Future	413.5300	0.4135	598.3300	0.5983	44.688	0	0	0
2022/07/28	R186	02/02/2023	8.34	Put	Bond Future	4,349.2000	4.3492	3,652.3100	3.6523	(16.023)	0	0	0
2022/07/28	R186	04/05/2023	8.83	Put	Bond Future	3,490.3200	3.4903	2,883.9800	2.8840	(17.372)	0	0	0
2022/07/28	R186	04/05/2023	8.84	Call	Bond Future	847.6600	0.8477	1,141.1500	1.1411	34.624	0	0	0
2022/07/28	R186	04/05/2023			Bond Future	9.6881	106.4163	9.3944	107.3141	(3.032)	0.0000	0.0000	0
2022/07/28	R186	04/05/2023	8.83	Call	Bond Future	839.8400	0.8398	1,131.2900	1.1313	34.703	0	0	0
2022/07/28	R186	04/05/2023	8.84	Put	Bond Future	3,466.7700	3.4668	2,862.4700	2.8625	(17.431)	0	0	0
2022/07/28	R186	04/05/2023	8.82	Call	Bond Future	831.7600	0.8318	1,121.1500	1.1211	34.792	0	0	0
2022/07/28	R186	04/05/2023	8.82	Put	Bond Future	3,513.6300	3.5136	2,905.2300	2.9052	(17.315)	0	0	0
2022/07/28	R186	03/08/2023	9.74	Call	Bond Future	1,889.5300	1.8895	2,365.5200	2.3655	25.191	0	0	0
2022/07/28	R186	03/08/2023	9.74	Put	Bond Future	2,175.6200	2.1756	1,736.5800	1.7366	(20.180)	0	0	0
2022/07/28	R186	03/08/2023	9.73	Put	Bond Future	2,189.1900	2.1892	1,748.1000	1.7481	(20.149)	0	0	0
2022/07/28	R186	03/08/2023			Bond Future	9.8404	103.2059	9.5205	104.1209	(3.251)	0.0000	0.0000	0
2022/07/28	R186	03/08/2023	9.75	Call	Bond Future	1,904.5800	1.9046	2,382.5900	2.3826	25.098	0	0	0
2022/07/28	R186	03/08/2023	9.75	Put	Bond Future	2,162.1300	2.1621	1,725.1100	1.7251	(20.212)	0	0	0
2022/07/28	R186	03/08/2023	9.73	Call	Bond Future	1,874.5500	1.8746	2,348.4900	2.3485	25.283	0	0	0
2022/07/28	R197	04/08/2022			Bond Future	331.2044	331.2044	331.2319	331.2319	0.008	0.0000	0.0000	117
2022/07/28	R197	03/11/2022			Bond Future	336.4699	336.4699	336.4937	336.4937	0.007	0.0000	0.0000	831
2022/07/28	R197	02/02/2023			Bond Future	333.9262	333.9262	333.9463	333.9463	0.006	0.0000	0.0000	0
2022/07/28	R197	04/05/2023			Bond Future	340.2951	340.2951	340.3140	340.3140	0.006	0.0000	0.0000	0
2022/07/28	R197	03/08/2023			Bond Future	337.9121	337.9121	337.9305	337.9305	0.005	0.0000	0.0000	0
2022/07/28	R202	04/08/2022			Bond Future	243.4584	243.4584	243.5012	243.5012	0.018	0.0000	0.0000	5,614
2022/07/28	R202	03/11/2022			Bond Future	247.3289	247.3289	247.3694	247.3694	0.016	0.0000	0.0000	6,140
2022/07/28	R202	02/02/2023			Bond Future	247.2588	247.2588	247.2971	247.2971	0.016	0.0000	0.0000	460
2022/07/28	R202	04/05/2023			Bond Future	251.9737	251.9737	252.0116	252.0116	0.015	0.0000	0.0000	0
2022/07/28	R202	03/08/2023			Bond Future	252.1215	252.1215	252.1595	252.1595	0.015	0.0000	0.0000	0
2022/07/28	R209	04/08/2022	10.57	Put	Bond Future	4,136.2700	4.1363	3,100.1200	3.1001	(25.050)	0	0	0
2022/07/28	R209	04/08/2022	10.58	Call	Bond Future	0.0800	0.0001	1.0400	0.0010	1200.000	0	0	0
2022/07/28	R209	04/08/2022	10.58	Put	Bond Future	4,081.0900	4.0811	3,045.0700	3.0451	(25.386)	0	0	0
2022/07/28	R209	04/08/2022			Bond Future	11.3521	67.2608	11.1496	68.2978	(1.784)	0.0000	0.0000	19,842
2022/07/28	R209	04/08/2022	10.57	Call	Bond Future	0.0700	0.0001	0.9000	0.0009	1185.714	0	0	0
2022/07/28	R209	04/08/2022	10.59	Call	Bond Future	0.0900	0.0001	1.1900	0.0012	1222.222	0	0	0
2022/07/28	R209	04/08/2022	10.59	Put	Bond Future	4,025.9800	4.0260	2,990.1000	2.9901	(25.730)	0	0	0
2022/07/28	R209	03/11/2022	12.00	Call	Bond Future	3,275.0100	3.2750	4,050.4100	4.0504	23.676	0	0	0
2022/07/28	R209	03/11/2022	12.00	Put	Bond Future	906.5000	0.9065	629.4900	0.6295	(30.558)	0	0	8,000
2022/07/28	R209	03/11/2022	11.03	Call	Bond Future	776.8200	0.7768	1,128.7200	1.1287	45.300	0	0	0
2022/07/28	R209	03/11/2022	11.03	Put	Bond Future	3,217.3900	3.2174	2,516.8800	2.5169	(21.773)	0	0	0
2022/07/28	R209	03/11/2022	10.50	Put	Bond Future	5,538.9700	5.5390	4,637.4700	4.6375	(16.276)	0	0	0
2022/07/28	R209	03/11/2022	9.25	Call	Bond Future	4.2200	0.0042	8.9700	0.0090	112.559	0	0	6,000
2022/07/28	R209	03/11/2022	9.25	Put	Bond Future	12,723.2800	12.7233	11,675.6200	11.6756	(8.234)	0	0	0
2022/07/28	R209	03/11/2022	9.50	Call	Bond Future	11.3100	0.0113	22.6700	0.0227	100.442	0	0	0
2022/07/28	R209	03/11/2022	9.50	Put	Bond Future	11,160.8600	11.1609	10,119.8100	10.1198	(9.328)	0	0	0
2022/07/28	R209	03/11/2022			Bond Future	11.5095	65.1675	11.2996	66.2199	(1.823)	0.0000	0.0000	10,156

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
2022/07/28	R209	03/11/2022	11.02	Call	Bond Future	760.9800	0.7610	1,108.1800	1.1082	45.625	0	0	0
2022/07/28	R209	03/11/2022	11.02	Put	Bond Future	3,253.8300	3.2538	2,548.6200	2.5486	(21.673)	0	0	0
2022/07/28	R209	03/11/2022	11.50	Call	Bond Future	1,754.8200	1.7548	2,331.0800	2.3311	32.839	0	0	0
2022/07/28	R209	03/11/2022	11.50	Put	Bond Future	1,801.8000	1.8018	1,325.6500	1.3256	(26.426)	0	0	0
2022/07/28	R209	03/11/2022	10.50	Call	Bond Future	247.0500	0.2470	397.9600	0.3980	61.085	0	0	0
2022/07/28	R209	03/11/2022	11.00	Call	Bond Future	730.1700	0.7302	1,068.0400	1.0680	46.273	0	0	0
2022/07/28	R209	03/11/2022	11.00	Put	Bond Future	3,327.7400	3.3277	2,613.2000	2.6132	(21.472)	0	0	10,000
2022/07/28	R209	03/11/2022	11.01	Call	Bond Future	745.4700	0.7455	1,088.0000	1.0880	45.948	0	0	0
2022/07/28	R209	03/11/2022	11.01	Put	Bond Future	3,290.6500	3.2906	2,580.7700	2.5808	(21.573)	0	0	0
2022/07/28	R209	03/11/2022	10.00	Call	Bond Future	62.1100	0.0621	111.3100	0.1113	79.214	0	0	8,000
2022/07/28	R209	03/11/2022	10.00	Put	Bond Future	8,201.3900	8.2014	7,198.1800	7.1982	(12.232)	0	0	6,000
2022/07/28	R209	02/02/2023	10.80	Put	Bond Future	5,190.9100	5.1909	4,424.1500	4.4242	(14.771)	0	0	0
2022/07/28	R209	02/02/2023	10.78	Call	Bond Future	878.6900	0.8787	1,176.8000	1.1768	33.927	0	0	0
2022/07/28	R209	02/02/2023	10.79	Call	Bond Future	890.8400	0.8908	1,191.9500	1.1919	33.801	0	0	0
2022/07/28	R209	02/02/2023			Bond Future	11.6410	66.3711	11.4237	67.4419	(1.867)	0.0000	0.0000	2,066
2022/07/28	R209	02/02/2023	10.80	Call	Bond Future	903.1000	0.9031	1,207.2300	1.2072	33.676	0	0	0
2022/07/28	R209	02/02/2023	10.78	Put	Bond Future	5,273.2900	5.2733	4,500.5100	4.5005	(14.655)	0	0	0
2022/07/28	R209	02/02/2023	10.79	Put	Bond Future	5,232.0100	5.2320	4,462.2300	4.4622	(14.713)	0	0	0
2022/07/28	R209	04/05/2023	11.09	Call	Bond Future	1,649.9400	1.6499	2,056.3400	2.0563	24.631	0	0	0
2022/07/28	R209	04/05/2023	11.09	Put	Bond Future	5,039.6000	5.0396	4,355.2800	4.3553	(13.579)	0	0	0
2022/07/28	R209	04/05/2023	11.10	Call	Bond Future	1,665.8500	1.6659	2,074.9600	2.0750	24.559	0	0	0
2022/07/28	R209	04/05/2023	11.10	Put	Bond Future	5,004.0800	5.0041	4,322.4700	4.3225	(13.621)	0	0	0
2022/07/28	R209	04/05/2023			Bond Future	11.7730	64.4718	11.5478	65.5626	(1.913)	0.0000	0.0000	0
2022/07/28	R209	04/05/2023	11.11	Call	Bond Future	1,681.6500	1.6816	2,093.4500	2.0934	24.488	0	0	0
2022/07/28	R209	04/05/2023	11.11	Put	Bond Future	4,968.5200	4.9685	4,289.6000	4.2896	(13.664)	0	0	0
2022/07/28	R209	03/08/2023	11.95	Put	Bond Future	3,269.3600	3.2694	2,778.8300	2.7788	(15.004)	0	0	0
2022/07/28	R209	03/08/2023	11.93	Call	Bond Future	3,465.5500	3.4656	4,082.0500	4.0820	17.789	0	0	0
2022/07/28	R209	03/08/2023	11.94	Call	Bond Future	3,490.0100	3.4900	4,108.9400	4.1089	17.734	0	0	0
2022/07/28	R209	03/08/2023			Bond Future	11.8978	65.7406	11.6644	66.8524	(1.962)	0.0000	0.0000	0
2022/07/28	R209	03/08/2023	11.95	Call	Bond Future	3,514.2900	3.5143	4,135.6200	4.1356	17.680	0	0	0
2022/07/28	R209	03/08/2023	11.93	Put	Bond Future	3,314.3400	3.3143	2,818.9800	2.8190	(14.946)	0	0	0
2022/07/28	R209	03/08/2023	11.94	Put	Bond Future	3,291.9100	3.2919	2,798.9800	2.7990	(14.974)	0	0	0
2022/07/28	R210	04/08/2022			Bond Future	223.2820	223.2820	223.5445	223.5445	0.118	0.0000	0.0000	439
2022/07/28	R210	03/11/2022			Bond Future	223.8349	223.8349	224.0989	224.0989	0.118	0.0000	0.0000	732
2022/07/28	R210	02/02/2023			Bond Future	228.0167	228.0167	228.2828	228.2828	0.117	0.0000	0.0000	300
2022/07/28	R210	04/05/2023			Bond Future	229.2719	229.2719	229.5419	229.5419	0.118	0.0000	0.0000	0
2022/07/28	R210	03/08/2023			Bond Future	233.8255	233.8255	234.1001	234.1001	0.117	0.0000	0.0000	0
2022/07/28	R213	04/08/2022	9.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/28	R213	04/08/2022	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/28	R213	04/08/2022	9.90	Put	Bond Future	5,226.7900	5.2268	4,082.4900	4.0825	(21.893)	0	0	0
2022/07/28	R213	04/08/2022			Bond Future	10.9757	81.3857	10.7325	82.5300	(2.216)	0.0000	0.0000	28,918
2022/07/28	R213	04/08/2022	9.88	Put	Bond Future	5,328.1400	5.3281	4,183.8400	4.1838	(21.477)	0	0	0
2022/07/28	R213	04/08/2022	9.89	Put	Bond Future	5,277.4400	5.2774	4,133.1400	4.1331	(21.683)	0	0	0
2022/07/28	R213	04/08/2022	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/28	R213	03/11/2022	10.38	Call	Bond Future	447.3700	0.4474	720.2600	0.7203	60.999	0	0	0
2022/07/28	R213	03/11/2022	10.38	Put	Bond Future	4,125.6600	4.1257	3,237.3300	3.2373	(21.532)	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
2022/07/28	R213	03/11/2022	10.39	Call	Bond Future	455.7400	0.4557	732.4900	0.7325	60.725	0	0	0
2022/07/28	R213	03/11/2022	10.39	Put	Bond Future	4,085.9900	4.0860	3,201.5200	3.2015	(21.646)	0	0	0
2022/07/28	R213	03/11/2022	10.37	Call	Bond Future	439.1200	0.4391	708.1900	0.7082	61.275	0	0	0
2022/07/28	R213	03/11/2022	10.37	Put	Bond Future	4,165.4900	4.1655	3,273.3400	3.2733	(21.418)	0	0	200
2022/07/28	R213	03/11/2022	9.19	Call	Bond Future	25.9600	0.0260	52.5200	0.0525	102.311	0	0	476
2022/07/28	R213	03/11/2022	9.19	Put	Bond Future	9,688.5200	9.6885	8,553.8600	8.5539	(11.711)	0	0	0
2022/07/28	R213	03/11/2022			Bond Future	11.1683	79.1178	10.9143	80.2790	(2.274)	0.0000	0.0000	14,045
2022/07/28	R213	03/11/2022	10.40	Call	Bond Future	464.3600	0.4644	745.0200	0.7450	60.440	0	0	0
2022/07/28	R213	03/11/2022	10.40	Put	Bond Future	4,046.6000	4.0466	3,166.0400	3.1660	(21.760)	0	0	0
2022/07/28	R213	03/11/2022	9.98	Call	Bond Future	201.7600	0.2018	347.9200	0.3479	72.443	0	0	0
2022/07/28	R213	03/11/2022	9.98	Put	Bond Future	5,831.7400	5.8317	4,816.6800	4.8167	(17.406)	0	0	200
2022/07/28	R213	03/11/2022	10.19	Call	Bond Future	310.4700	0.3105	516.4500	0.5165	66.345	0	0	0
2022/07/28	R213	03/11/2022	10.19	Put	Bond Future	4,908.4700	4.9085	3,953.2300	3.9532	(19.461)	0	0	476
2022/07/28	R213	03/11/2022	9.13	Call	Bond Future	21.5700	0.0216	44.2400	0.0442	105.100	0	0	200
2022/07/28	R213	03/11/2022	9.13	Put	Bond Future	10,000.4000	10.0004	8,861.8500	8.8618	(11.385)	0	0	0
2022/07/28	R213	03/11/2022	9.84	Call	Bond Future	149.0300	0.1490	263.1700	0.2632	76.589	0	0	0
2022/07/28	R213	03/11/2022	9.84	Put	Bond Future	6,476.1600	6.4762	5,429.0800	5.4291	(16.168)	0	0	476
2022/07/28	R213	02/02/2023	10.43	Put	Bond Future	4,943.9400	4.9439	4,094.9100	4.0949	(17.173)	0	0	0
2022/07/28	R213	02/02/2023	12.20	Call	Bond Future	4,673.8000	4.6738	5,584.5900	5.5846	19.487	0	0	0
2022/07/28	R213	02/02/2023	12.20	Put	Bond Future	970.5900	0.9706	699.8300	0.6998	(27.896)	0	0	912
2022/07/28	R213	02/02/2023	10.22	Put	Bond Future	5,748.5200	5.7485	4,839.1000	4.8391	(15.820)	0	0	0
2022/07/28	R213	02/02/2023	10.23	Call	Bond Future	644.0800	0.6441	918.9200	0.9189	42.672	0	0	0
2022/07/28	R213	02/02/2023	10.35	Call	Bond Future	749.8900	0.7499	1,058.5600	1.0586	41.162	0	0	0
2022/07/28	R213	02/02/2023	10.35	Put	Bond Future	5,243.7300	5.2437	4,370.8500	4.3708	(16.646)	0	0	476
2022/07/28	R213	02/02/2023	10.01	Call	Bond Future	481.3500	0.4813	700.3300	0.7003	45.493	0	0	0
2022/07/28	R213	02/02/2023			Bond Future	11.3332	80.5774	11.0678	81.7590	(2.342)	0.0000	0.0000	0
2022/07/28	R213	02/02/2023	10.43	Call	Bond Future	827.9800	0.8280	1,160.5000	1.1605	40.160	0	0	912
2022/07/28	R213	02/02/2023	10.22	Call	Bond Future	635.8800	0.6359	908.0100	0.9080	42.796	0	0	0
2022/07/28	R213	02/02/2023	10.23	Put	Bond Future	5,708.9100	5.7089	4,802.2000	4.8022	(15.882)	0	0	0
2022/07/28	R213	02/02/2023	9.16	Call	Bond Future	116.0300	0.1160	185.8600	0.1859	60.183	0	0	476
2022/07/28	R213	02/02/2023	9.16	Put	Bond Future	10,502.0200	10.5020	9,390.3000	9.3903	(10.586)	0	0	0
2022/07/28	R213	02/02/2023	10.01	Put	Bond Future	6,606.1800	6.6062	5,643.6100	5.6436	(14.571)	0	0	476
2022/07/28	R213	02/02/2023	10.21	Call	Bond Future	627.6000	0.6276	897.0100	0.8970	42.927	0	0	0
2022/07/28	R213	02/02/2023	10.21	Put	Bond Future	5,788.0900	5.7881	4,875.9500	4.8760	(15.759)	0	0	0
2022/07/28	R213	04/05/2023	10.75	Call	Bond Future	1,408.2600	1.4083	1,842.9900	1.8430	30.870	0	0	0
2022/07/28	R213	04/05/2023	10.75	Put	Bond Future	4,686.1000	4.6861	3,917.4200	3.9174	(16.403)	0	0	0
2022/07/28	R213	04/05/2023			Bond Future	11.4935	78.5467	11.2159	79.7501	(2.415)	0.0000	0.0000	0
2022/07/28	R213	04/05/2023	10.74	Call	Bond Future	1,395.1500	1.3951	1,827.0100	1.8270	30.954	0	0	0
2022/07/28	R213	04/05/2023	10.74	Put	Bond Future	4,718.2800	4.7183	3,946.7300	3.9467	(16.352)	0	0	0
2022/07/28	R213	04/05/2023	10.73	Call	Bond Future	1,382.3800	1.3824	1,811.4100	1.8114	31.036	0	0	0
2022/07/28	R213	04/05/2023	10.73	Put	Bond Future	4,750.8200	4.7508	3,976.4400	3.9764	(16.300)	0	0	0
2022/07/28	R213	03/08/2023	11.62	Put	Bond Future	3,068.3700	3.0684	2,505.4100	2.5054	(18.347)	0	0	0
2022/07/28	R213	03/08/2023	11.63	Call	Bond Future	2,965.8500	2.9658	3,632.3000	3.6323	22.471	0	0	0
2022/07/28	R213	03/08/2023			Bond Future	11.6496	80.0912	11.3591	81.3179	(2.494)	0.0000	0.0000	0
2022/07/28	R213	03/08/2023	11.62	Call	Bond Future	2,944.3200	2.9443	3,608.0800	3.6081	22.544	0	0	0
2022/07/28	R213	03/08/2023	11.63	Put	Bond Future	3,048.0400	3.0480	2,487.7700	2.4878	(18.381)	0	0	0
2022/07/28	R213	03/08/2023	11.61	Call	Bond Future	2,922.8700	2.9229	3,583.9200	3.5839	22.616	0	0	0
2022/07/28	R213	03/08/2023	11.61	Put	Bond Future	3,088.8200	3.0888	2,523.1500	2.5231	(18.313)	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
2022/07/28	R214	04/08/2022	10.98	Put	Bond Future	2,840.2500	2.8402	1,759.3900	1.7594	(38.055)	0	0	0
2022/07/28	R214	04/08/2022	10.99	Call	Bond Future	3.3800	0.0034	30.8800	0.0309	813.609	0	0	0
2022/07/28	R214	04/08/2022			Bond Future	11.5012	64.8447	11.2937	65.9504	(1.804)	0.0000	0.0000	74,916
2022/07/28	R214	04/08/2022	10.97	Call	Bond Future	2.6400	0.0026	24.9800	0.0250	846.212	0	0	0
2022/07/28	R214	04/08/2022	10.97	Put	Bond Future	2,896.3100	2.8963	1,812.9900	1.8130	(37.403)	0	0	0
2022/07/28	R214	04/08/2022	10.98	Call	Bond Future	2.9900	0.0030	27.7900	0.0278	829.431	0	0	0
2022/07/28	R214	04/08/2022	10.99	Put	Bond Future	2,784.2900	2.7843	1,706.1300	1.7061	(38.723)	0	0	0
2022/07/28	R214	03/11/2022	11.34	Call	Bond Future	1,139.8600	1.1399	1,605.3300	1.6053	40.836	0	0	0
2022/07/28	R214	03/11/2022	11.36	Put	Bond Future	2,704.3500	2.7044	2,057.9000	2.0579	(23.904)	0	0	0
2022/07/28	R214	03/11/2022			Bond Future	11.6501	62.5709	11.4353	63.6931	(1.844)	0.0000	0.0000	3,594
2022/07/28	R214	03/11/2022	11.34	Put	Bond Future	2,770.3900	2.7704	2,113.6800	2.1137	(23.705)	0	0	0
2022/07/28	R214	03/11/2022	11.35	Call	Bond Future	1,160.2700	1.1603	1,630.8700	1.6309	40.560	0	0	0
2022/07/28	R214	03/11/2022	11.35	Put	Bond Future	2,737.1700	2.7372	2,085.5900	2.0856	(23.805)	0	0	0
2022/07/28	R214	03/11/2022	11.36	Call	Bond Future	1,181.0200	1.1810	1,656.7500	1.6568	40.281	0	0	0
2022/07/28	R214	02/02/2023	11.07	Call	Bond Future	1,117.2900	1.1173	1,486.9200	1.4869	33.083	0	0	0
2022/07/28	R214	02/02/2023	11.07	Put	Bond Future	4,872.0000	4.8720	4,099.5800	4.0996	(15.854)	0	0	0
2022/07/28	R214	02/02/2023	11.08	Call	Bond Future	1,132.0100	1.1320	1,505.0900	1.5051	32.957	0	0	0
2022/07/28	R214	02/02/2023	11.08	Put	Bond Future	4,831.2000	4.8312	4,062.2300	4.0622	(15.917)	0	0	0
2022/07/28	R214	02/02/2023			Bond Future	11.7779	63.7255	11.5555	64.8675	(1.888)	0.0000	0.0000	65,489
2022/07/28	R214	02/02/2023	11.09	Call	Bond Future	1,146.8700	1.1469	1,523.4000	1.5234	32.831	0	0	0
2022/07/28	R214	02/02/2023	11.09	Put	Bond Future	4,790.6000	4.7906	4,025.0800	4.0251	(15.980)	0	0	0
2022/07/28	R214	04/05/2023	11.36	Call	Bond Future	1,980.5000	1.9805	2,459.2000	2.4592	24.171	0	0	0
2022/07/28	R214	04/05/2023	11.36	Put	Bond Future	4,762.5200	4.7625	4,078.0000	4.0780	(14.373)	0	0	0
2022/07/28	R214	04/05/2023	11.37	Call	Bond Future	2,000.5900	2.0006	2,482.3500	2.4824	24.081	0	0	0
2022/07/28	R214	04/05/2023	11.37	Put	Bond Future	4,729.2200	4.7292	4,047.7600	4.0478	(14.410)	0	0	0
2022/07/28	R214	04/05/2023			Bond Future	11.8993	61.6308	11.6692	62.7940	(1.934)	0.0000	0.0000	0
2022/07/28	R214	04/05/2023	11.38	Call	Bond Future	2,020.7900	2.0208	2,505.6100	2.5056	23.992	0	0	0
2022/07/28	R214	04/05/2023	11.38	Put	Bond Future	4,696.1000	4.6961	4,017.7000	4.0177	(14.446)	0	0	0
2022/07/28	R214	03/08/2023	12.14	Call	Bond Future	3,871.7400	3.8717	4,556.0400	4.5560	17.674	0	0	0
2022/07/28	R214	03/08/2023	12.14	Put	Bond Future	3,266.7700	3.2668	2,765.2600	2.7653	(15.352)	0	0	0
2022/07/28	R214	03/08/2023	12.15	Call	Bond Future	3,898.3400	3.8983	4,585.1300	4.5851	17.617	0	0	0
2022/07/28	R214	03/08/2023	12.15	Put	Bond Future	3,245.1400	3.2451	2,746.1200	2.7461	(15.377)	0	0	0
2022/07/28	R214	03/08/2023			Bond Future	12.0156	62.8432	11.7774	64.0290	(1.982)	0.0000	0.0000	0
2022/07/28	R214	03/08/2023	12.16	Call	Bond Future	3,925.0100	3.9250	4,614.2900	4.6143	17.561	0	0	0
2022/07/28	R214	03/08/2023	12.16	Put	Bond Future	3,223.6500	3.2237	2,727.1200	2.7271	(15.403)	0	0	0
2022/07/28	R248	04/08/2022	10.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,700
2022/07/28	R248	04/08/2022	10.99	Call	Bond Future	2.5000	0.0025	22.5500	0.0225	802.000	0	0	0
2022/07/28	R248	04/08/2022	10.99	Put	Bond Future	3,690.2400	3.6902	2,399.5600	2.3996	(34.976)	0	0	0
2022/07/28	R248	04/08/2022	11.30	Call	Bond Future	112.5700	0.1126	447.3500	0.4473	297.397	0	0	1,600
2022/07/28	R248	04/08/2022	11.30	Put	Bond Future	1,651.6700	1.6517	675.7200	0.6757	(59.089)	0	0	0
2022/07/28	R248	04/08/2022	10.40	Put	Bond Future	8,070.3700	8.0704	6,759.6400	6.7596	(16.241)	0	0	0
2022/07/28	R248	04/08/2022	10.98	Call	Bond Future	2.2000	0.0022	20.1200	0.0201	814.545	0	0	0
2022/07/28	R248	04/08/2022	10.98	Put	Bond Future	3,760.9500	3.7610	2,468.1400	2.4681	(34.375)	0	0	0
2022/07/28	R248	04/08/2022			Bond Future	11.5313	81.1175	11.3338	82.4282	(1.713)	0.0000	0.0000	95,825
2022/07/28	R248	04/08/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/28	R248	04/08/2022	9.70	Put	Bond Future	13,824.0000	13.8240	12,513.2700	12.5133	(9.482)	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
2022/07/28	R248	04/08/2022	10.20	Put	Bond Future	9,649.7200	9.6497	8,338.9900	8.3390	(13.583)	0	0	0
2022/07/28	R248	04/08/2022	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,200
2022/07/28	R248	04/08/2022	10.30	Put	Bond Future	8,853.8400	8.8538	7,543.1100	7.5431	(14.804)	0	0	0
2022/07/28	R248	04/08/2022	11.00	Call	Bond Future	2.8500	0.0028	25.2500	0.0252	785.965	0	0	1,200
2022/07/28	R248	04/08/2022	11.00	Put	Bond Future	3,619.6800	3.6197	2,331.3500	2.3313	(35.592)	0	0	50
2022/07/28	R248	04/08/2022	10.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/28	R248	04/08/2022	10.90	Call	Bond Future	0.7500	0.0008	7.6900	0.0077	925.333	0	0	100
2022/07/28	R248	04/08/2022	10.90	Put	Bond Future	4,331.5300	4.3315	3,027.7400	3.0277	(30.100)	0	0	0
2022/07/28	R248	03/11/2022	11.32	Call	Bond Future	1,280.5500	1.2806	1,796.6300	1.7966	40.301	0	0	0
2022/07/28	R248	03/11/2022	11.20	Call	Bond Future	1,012.2900	1.0123	1,455.8200	1.4558	43.815	0	0	1,650
2022/07/28	R248	03/11/2022	11.20	Put	Bond Future	4,204.1000	4.2041	3,317.4300	3.3174	(21.091)	0	0	0
2022/07/28	R248	03/11/2022	11.30	Put	Bond Future	3,743.2800	3.7433	2,916.9700	2.9170	(22.074)	0	0	0
2022/07/28	R248	03/11/2022	11.31	Put	Bond Future	3,699.3300	3.6993	2,879.1200	2.8791	(22.172)	0	0	0
2022/07/28	R248	03/11/2022			Bond Future	11.6817	77.9601	11.4767	79.2903	(1.755)	0.0000	0.0000	248,028
2022/07/28	R248	03/11/2022	11.32	Put	Bond Future	3,655.6000	3.6556	2,841.4800	2.8415	(22.270)	0	0	0
2022/07/28	R248	03/11/2022	11.90	Call	Bond Future	3,120.4500	3.1205	3,971.0100	3.9710	27.258	0	0	1,650
2022/07/28	R248	03/11/2022	11.90	Put	Bond Future	1,747.5200	1.7475	1,267.8800	1.2679	(27.447)	0	0	0
2022/07/28	R248	03/11/2022	11.30	Call	Bond Future	1,233.1300	1.2331	1,737.0200	1.7370	40.863	0	0	0
2022/07/28	R248	03/11/2022	11.31	Call	Bond Future	1,256.7800	1.2568	1,766.7700	1.7668	40.579	0	0	0
2022/07/28	R248	02/02/2023	11.08	Call	Bond Future	1,321.1500	1.3212	1,744.4900	1.7445	32.043	0	0	0
2022/07/28	R248	02/02/2023	11.08	Put	Bond Future	6,158.8500	6.1588	5,228.5400	5.2285	(15.105)	0	0	0
2022/07/28	R248	02/02/2023			Bond Future	11.8111	79.3987	11.5984	80.7524	(1.801)	0.0000	0.0000	0
2022/07/28	R248	02/02/2023	11.07	Call	Bond Future	1,303.3800	1.3034	1,722.6400	1.7226	32.167	0	0	0
2022/07/28	R248	02/02/2023	11.07	Put	Bond Future	6,210.9800	6.2110	5,276.5900	5.2766	(15.044)	0	0	0
2022/07/28	R248	02/02/2023	11.06	Call	Bond Future	1,285.7700	1.2858	1,700.9700	1.7010	32.292	0	0	0
2022/07/28	R248	02/02/2023	11.06	Put	Bond Future	6,263.3900	6.2634	5,324.9400	5.3249	(14.983)	0	0	0
2022/07/28	R248	04/05/2023	11.35	Call	Bond Future	2,309.0100	2.3090	2,856.0700	2.8561	23.692	0	0	0
2022/07/28	R248	04/05/2023	11.35	Put	Bond Future	6,059.5200	6.0595	5,227.8400	5.2278	(13.725)	0	0	0
2022/07/28	R248	04/05/2023			Bond Future	11.9339	76.4588	11.7134	77.8375	(1.848)	0.0000	0.0000	0
2022/07/28	R248	04/05/2023	11.34	Call	Bond Future	2,287.1000	2.2871	2,830.6000	2.8306	23.764	0	0	0
2022/07/28	R248	04/05/2023	11.34	Put	Bond Future	6,104.7000	6.1047	5,269.4600	5.2695	(13.682)	0	0	0
2022/07/28	R248	04/05/2023	11.33	Call	Bond Future	2,265.5700	2.2656	2,805.5300	2.8055	23.833	0	0	0
2022/07/28	R248	04/05/2023	11.33	Put	Bond Future	6,150.3500	6.1503	5,311.5700	5.3116	(13.638)	0	0	0
2022/07/28	R248	03/08/2023	12.11	Call	Bond Future	4,559.4900	4.5595	5,348.8700	5.3489	17.313	0	0	0
2022/07/28	R248	03/08/2023	12.11	Put	Bond Future	4,209.8300	4.2098	3,593.7200	3.5937	(14.635)	0	0	0
2022/07/28	R248	03/08/2023			Bond Future	12.0519	77.9631	11.8232	79.3686	(1.898)	0.0000	0.0000	0
2022/07/28	R248	03/08/2023	12.10	Call	Bond Future	4,527.3800	4.5274	5,313.7400	5.3137	17.369	0	0	0
2022/07/28	R248	03/08/2023	12.10	Put	Bond Future	4,237.6900	4.2377	3,618.5600	3.6186	(14.610)	0	0	0
2022/07/28	R248	03/08/2023	12.09	Call	Bond Future	4,495.3500	4.4954	5,278.6800	5.2787	17.425	0	0	0
2022/07/28	R248	03/08/2023	12.09	Put	Bond Future	4,265.7200	4.2657	3,643.5600	3.6436	(14.585)	0	0	0

**Total**

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