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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/07/2022 TO 19/07/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/19	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/19	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/19	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/19	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/19	2025	04/08/2022		Bond Future	161.9793	161.9793	162.1179	162.1179	0.086	0.0000	0.0000	9,747
2022/07/19	2025	03/11/2022		Bond Future	164.4719	164.4719	164.6097	164.6097	0.084	0.0000	0.0000	1,199
2022/07/19	2025	02/02/2023		Bond Future	165.6303	165.6303	165.9065	165.9065	0.167	0.0000	0.0000	1,773
2022/07/19	2025	04/05/2023		Bond Future	168.7207	168.7207	169.0680	169.0680	0.206	0.0000	0.0000	0
2022/07/19	2025	03/08/2023		Bond Future	170.3878	170.3878	170.6742	170.6742	0.168	0.0000	0.0000	0
2022/07/19	2029	04/08/2022		Bond Future	119.4264	119.4264	119.0775	119.0775	(0.292)	0.0000	0.0000	1,879
2022/07/19	2029	03/11/2022		Bond Future	120.0156	120.0156	119.6591	119.6591	(0.297)	0.0000	0.0000	385

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
2022/07/19	2029	02/02/2023			Bond Future	122.0929	122.0929	121.8295	121.8295	(0.216)	0.0000	0.0000	728
2022/07/19	2029	04/05/2023			Bond Future	123.0824	123.0824	122.8622	122.8622	(0.179)	0.0000	0.0000	0
2022/07/19	2029	03/08/2023			Bond Future	125.5739	125.5739	125.3000	125.3000	(0.218)	0.0000	0.0000	0
2022/07/19	2030	04/08/2022	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/19	2030	04/08/2022	9.56	Put	Bond Future	7,343.4800	7.3435	7,465.0700	7.4651	1.656	0	0	0
2022/07/19	2030	04/08/2022	10.95	Call	Bond Future	319.1900	0.3192	266.1800	0.2662	(16.608)	0	0	0
2022/07/19	2030	04/08/2022	10.95	Put	Bond Future	1,064.3800	1.0644	1,132.9600	1.1330	6.443	0	0	800
2022/07/19	2030	04/08/2022			Bond Future	11.1156	84.6718	11.1428	84.5502	0.245	0.0000	0.0000	71,351
2022/07/19	2030	04/08/2022	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/19	2030	04/08/2022	8.30	Put	Bond Future	13,895.3400	13.8953	14,016.9300	14.0169	0.875	0	0	0
2022/07/19	2030	04/08/2022	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/19	2030	04/08/2022	9.05	Put	Bond Future	9,926.8400	9.9268	10,048.4300	10.0484	1.225	0	0	0
2022/07/19	2030	04/08/2022	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/19	2030	04/08/2022	9.54	Put	Bond Future	7,443.0900	7.4431	7,564.6800	7.5647	1.634	0	0	0
2022/07/19	2030	04/08/2022	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/19	2030	04/08/2022	9.55	Put	Bond Future	7,393.2700	7.3933	7,514.8600	7.5149	1.645	0	0	0
2022/07/19	2030	03/11/2022	10.10	Call	Bond Future	184.6400	0.1846	169.6700	0.1697	(8.108)	0	0	0
2022/07/19	2030	03/11/2022	10.10	Put	Bond Future	5,787.6200	5.7876	5,897.5600	5.8976	1.900	0	0	0
2022/07/19	2030	03/11/2022	10.20	Put	Bond Future	5,359.3100	5.3593	5,466.6600	5.4667	2.003	0	0	0
2022/07/19	2030	03/11/2022	9.70	Call	Bond Future	80.5900	0.0806	73.1000	0.0731	(9.294)	0	0	500
2022/07/19	2030	03/11/2022	9.70	Put	Bond Future	7,588.6700	7.5887	7,706.0900	7.7061	1.547	0	0	0
2022/07/19	2030	03/11/2022			Bond Future	11.3422	85.9540	11.3711	85.8291	0.255	0.0000	0.0000	34,764
2022/07/19	2030	03/11/2022	10.20	Call	Bond Future	224.7100	0.2247	207.1500	0.2071	(7.815)	0	0	500
2022/07/19	2030	03/11/2022	11.57	Call	Bond Future	2,289.2200	2.2892	2,207.2200	2.2072	(3.582)	0	0	0
2022/07/19	2030	03/11/2022	11.57	Put	Bond Future	1,310.5900	1.3106	1,353.5000	1.3535	3.274	0	0	500
2022/07/19	2030	03/11/2022	10.08	Call	Bond Future	177.4200	0.1774	162.9300	0.1629	(8.167)	0	0	0
2022/07/19	2030	03/11/2022	10.08	Put	Bond Future	5,874.4500	5.8745	5,984.8700	5.9849	1.880	0	0	0
2022/07/19	2030	03/11/2022	10.09	Call	Bond Future	181.0400	0.1810	166.3100	0.1663	(8.136)	0	0	0
2022/07/19	2030	03/11/2022	10.09	Put	Bond Future	5,831.0300	5.8310	5,941.2100	5.9412	1.890	0	0	0
2022/07/19	2030	02/02/2023	11.16	Put	Bond Future	3,212.7200	3.2127	3,241.2800	3.2413	0.889	0	0	388
2022/07/19	2030	02/02/2023	11.35	Call	Bond Future	1,888.7900	1.8888	1,857.7400	1.8577	(1.644)	0	0	5,000
2022/07/19	2030	02/02/2023	11.35	Put	Bond Future	2,765.6200	2.7656	2,790.7300	2.7907	0.908	0	0	0
2022/07/19	2030	02/02/2023	9.99	Call	Bond Future	305.8600	0.3059	296.6300	0.2966	(3.018)	0	0	0
2022/07/19	2030	02/02/2023	10.00	Call	Bond Future	310.1500	0.3102	300.8300	0.3008	(3.005)	0	0	0
2022/07/19	2030	02/02/2023	10.01	Put	Bond Future	7,124.2600	7.1243	7,170.9900	7.1710	0.656	0	0	0
2022/07/19	2030	02/02/2023	9.80	Call	Bond Future	233.3400	0.2333	225.8800	0.2259	(3.197)	0	0	0
2022/07/19	2030	02/02/2023	9.94	Put	Bond Future	7,419.0400	7.4190	7,466.4700	7.4665	0.639	0	0	102
2022/07/19	2030	02/02/2023	9.20	Call	Bond Future	92.7100	0.0927	89.1800	0.0892	(3.808)	0	0	0
2022/07/19	2030	02/02/2023	9.20	Put	Bond Future	10,746.4800	10.7465	10,799.1100	10.7991	0.490	0	0	0
2022/07/19	2030	02/02/2023	9.66	Call	Bond Future	190.1500	0.1902	183.8100	0.1838	(3.334)	0	0	0
2022/07/19	2030	02/02/2023	9.66	Put	Bond Future	8,636.0100	8.6360	8,685.8300	8.6858	0.577	0	0	102
2022/07/19	2030	02/02/2023	8.81	Put	Bond Future	12,621.2900	12.6213	12,675.5800	12.6756	0.430	0	0	0
2022/07/19	2030	02/02/2023	9.04	Call	Bond Future	68.2500	0.0683	65.5100	0.0655	(4.015)	0	0	0
2022/07/19	2030	02/02/2023	9.04	Put	Bond Future	11,505.6500	11.5057	11,559.0700	11.5591	0.464	0	0	0
2022/07/19	2030	02/02/2023	9.08	Put	Bond Future	11,314.4900	11.3145	11,367.7200	11.3677	0.470	0	0	0
2022/07/19	2030	02/02/2023			Bond Future	11.5582	83.4157	11.5717	83.3595	0.116	0.0000	0.0000	5,200
2022/07/19	2030	02/02/2023	11.55	Call	Bond Future	2,319.6200	2.3196	2,285.1200	2.2851	(1.487)	0	0	5,000

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2022/07/19	2030	02/02/2023	11.55	Put	Bond Future	2,354.0500	2.3541	2,375.7100	2.3757	0.920	0	0	0
2022/07/19	2030	02/02/2023	11.12	Call	Bond Future	1,455.2600	1.4553	1,428.4000	1.4284	(1.846)	0	0	0
2022/07/19	2030	02/02/2023	11.12	Put	Bond Future	3,314.3200	3.3143	3,343.6200	3.3436	0.884	0	0	0
2022/07/19	2030	02/02/2023	11.16	Call	Bond Future	1,525.5300	1.5255	1,497.9300	1.4979	(1.809)	0	0	0
2022/07/19	2030	02/02/2023	9.99	Put	Bond Future	7,207.9900	7.2080	7,254.9200	7.2549	0.651	0	0	0
2022/07/19	2030	02/02/2023	10.00	Put	Bond Future	7,166.0200	7.1660	7,212.8600	7.2129	0.654	0	0	0
2022/07/19	2030	02/02/2023	10.01	Call	Bond Future	314.6300	0.3146	305.2000	0.3052	(2.997)	0	0	0
2022/07/19	2030	02/02/2023	9.80	Put	Bond Future	8,020.2400	8.0202	8,068.9400	8.0689	0.607	0	0	0
2022/07/19	2030	02/02/2023	9.83	Call	Bond Future	243.7400	0.2437	236.0100	0.2360	(3.171)	0	0	388
2022/07/19	2030	02/02/2023	9.83	Put	Bond Future	7,890.2100	7.8902	7,938.6400	7.9386	0.614	0	0	0
2022/07/19	2030	02/02/2023	9.94	Call	Bond Future	285.1300	0.2851	276.4000	0.2764	(3.062)	0	0	0
2022/07/19	2030	02/02/2023	9.79	Call	Bond Future	230.0000	0.2300	222.6200	0.2226	(3.209)	0	0	0
2022/07/19	2030	02/02/2023	9.79	Put	Bond Future	8,063.7700	8.0638	8,112.5500	8.1125	0.605	0	0	0
2022/07/19	2030	02/02/2023	8.81	Call	Bond Future	42.9700	0.0430	41.1000	0.0411	(4.352)	0	0	102
2022/07/19	2030	02/02/2023	9.08	Call	Bond Future	73.7700	0.0738	70.8400	0.0708	(3.972)	0	0	388
2022/07/19	2030	04/05/2023	11.34	Call	Bond Future	1,883.6800	1.8837	1,869.3700	1.8694	(0.760)	0	0	0
2022/07/19	2030	04/05/2023	11.34	Put	Bond Future	3,632.6900	3.6327	3,642.3700	3.6424	0.266	0	0	150
2022/07/19	2030	04/05/2023	10.42	Call	Bond Future	690.7800	0.6908	682.8800	0.6829	(1.144)	0	0	479
2022/07/19	2030	04/05/2023	10.42	Put	Bond Future	6,374.1200	6.3741	6,390.2100	6.3902	0.252	0	0	0
2022/07/19	2030	04/05/2023	10.52	Call	Bond Future	771.3000	0.7713	762.8000	0.7628	(1.102)	0	0	0
2022/07/19	2030	04/05/2023	10.52	Put	Bond Future	6,015.9400	6.0159	6,031.4300	6.0314	0.257	0	0	0
2022/07/19	2030	04/05/2023	10.53	Call	Bond Future	780.9500	0.7809	772.3900	0.7724	(1.096)	0	0	0
2022/07/19	2030	04/05/2023	10.53	Put	Bond Future	5,981.8700	5.9819	5,997.3000	5.9973	0.258	0	0	0
2022/07/19	2030	04/05/2023	9.67	Call	Bond Future	290.9600	0.2910	286.6800	0.2867	(1.471)	0	0	479
2022/07/19	2030	04/05/2023	9.67	Put	Bond Future	9,353.8500	9.3538	9,373.5600	9.3736	0.211	0	0	0
2022/07/19	2030	04/05/2023	9.78	Call	Bond Future	332.8900	0.3329	328.1700	0.3282	(1.418)	0	0	388
2022/07/19	2030	04/05/2023	9.78	Put	Bond Future	8,890.0800	8.8901	8,909.3500	8.9093	0.217	0	0	0
2022/07/19	2030	04/05/2023	10.00	Call	Bond Future	432.0500	0.4320	426.3400	0.4263	(1.322)	0	0	1,080
2022/07/19	2030	04/05/2023	10.00	Put	Bond Future	7,988.2800	7.9883	8,006.5600	8.0066	0.229	0	0	0
2022/07/19	2030	04/05/2023	9.03	Call	Bond Future	117.1100	0.1171	114.9800	0.1150	(1.819)	0	0	388
2022/07/19	2030	04/05/2023	9.03	Put	Bond Future	12,192.9900	12.1930	12,214.8500	12.2148	0.179	0	0	0
2022/07/19	2030	04/05/2023	9.58	Put	Bond Future	9,739.5600	9.7396	9,759.6200	9.7596	0.206	0	0	0
2022/07/19	2030	04/05/2023			Bond Future	11.7666	84.9570	11.7725	84.9331	0.050	0.0000	0.0000	0
2022/07/19	2030	04/05/2023	12.57	Call	Bond Future	4,779.0200	4.7790	4,758.0500	4.7581	(0.439)	0	0	0
2022/07/19	2030	04/05/2023	12.57	Put	Bond Future	1,607.9000	1.6079	1,610.9200	1.6109	0.188	0	0	350
2022/07/19	2030	04/05/2023	11.62	Call	Bond Future	2,431.4800	2.4315	2,415.2900	2.4153	(0.666)	0	0	0
2022/07/19	2030	04/05/2023	11.62	Put	Bond Future	3,027.2200	3.0272	3,035.0200	3.0350	0.258	0	0	388
2022/07/19	2030	04/05/2023	12.04	Call	Bond Future	3,387.8700	3.3879	3,369.2300	3.3692	(0.550)	0	0	0
2022/07/19	2030	04/05/2023	12.04	Put	Bond Future	2,290.8900	2.2909	2,296.2400	2.2962	0.234	0	0	1,080
2022/07/19	2030	04/05/2023	12.50	Call	Bond Future	4,586.6700	4.5867	4,565.9600	4.5660	(0.452)	0	0	0
2022/07/19	2030	04/05/2023	12.50	Put	Bond Future	1,685.6100	1.6856	1,688.8900	1.6889	0.195	0	0	479
2022/07/19	2030	04/05/2023	10.54	Call	Bond Future	790.4700	0.7905	781.8300	0.7818	(1.093)	0	0	0
2022/07/19	2030	04/05/2023	10.54	Put	Bond Future	5,947.7000	5.9477	5,963.0500	5.9630	0.258	0	0	0
2022/07/19	2030	04/05/2023	10.65	Call	Bond Future	902.7400	0.9027	893.3500	0.8933	(1.040)	0	0	350
2022/07/19	2030	04/05/2023	10.65	Put	Bond Future	5,581.1700	5.5812	5,595.7700	5.5958	0.262	0	0	0
2022/07/19	2030	04/05/2023	9.58	Call	Bond Future	260.2900	0.2603	256.3600	0.2564	(1.510)	0	0	150
2022/07/19	2030	03/08/2023	12.89	Call	Bond Future	5,283.6200	5.2836	5,238.8500	5.2388	(0.847)	0	0	0
2022/07/19	2030	03/08/2023	12.89	Put	Bond Future	1,749.9900	1.7500	1,764.8800	1.7649	0.851	0	0	350

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2022/07/19	2030	03/08/2023	11.34	Call	Bond Future	1,808.7100	1.8087	1,782.4600	1.7825	(1.451)	0	0	0
2022/07/19	2030	03/08/2023	11.34	Put	Bond Future	4,284.2900	4.2843	4,317.7000	4.3177	0.780	0	0	0
2022/07/19	2030	03/08/2023	11.35	Call	Bond Future	1,824.8900	1.8249	1,798.4900	1.7985	(1.447)	0	0	0
2022/07/19	2030	03/08/2023	11.36	Put	Bond Future	4,235.8800	4.2359	4,269.0100	4.2690	0.782	0	0	0
2022/07/19	2030	03/08/2023	10.40	Call	Bond Future	727.4200	0.7274	713.2300	0.7132	(1.951)	0	0	1,012
2022/07/19	2030	03/08/2023	10.65	Call	Bond Future	926.6300	0.9266	909.7000	0.9097	(1.827)	0	0	350
2022/07/19	2030	03/08/2023	10.65	Put	Bond Future	6,263.2800	6.2633	6,306.0100	6.3060	0.682	0	0	0
2022/07/19	2030	03/08/2023			Bond Future	11.9612	82.6551	11.9764	82.5955	0.128	0.0000	0.0000	0
2022/07/19	2030	03/08/2023	12.59	Call	Bond Future	4,495.3200	4.4953	4,453.3700	4.4534	(0.933)	0	0	0
2022/07/19	2030	03/08/2023	12.59	Put	Bond Future	2,081.5700	2.0816	2,099.2800	2.0993	0.851	0	0	1,012
2022/07/19	2030	03/08/2023	11.35	Put	Bond Future	4,259.8800	4.2599	4,293.1400	4.2931	0.781	0	0	0
2022/07/19	2030	03/08/2023	11.36	Call	Bond Future	1,841.4600	1.8415	1,814.9300	1.8149	(1.441)	0	0	0
2022/07/19	2030	03/08/2023	10.40	Put	Bond Future	7,130.5900	7.1306	7,176.0600	7.1761	0.638	0	0	0
2022/07/19	2032	04/08/2022	8.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/19	2032	04/08/2022	8.97	Put	Bond Future	14,331.3500	14.3313	14,417.2000	14.4172	0.599	0	0	0
2022/07/19	2032	04/08/2022	9.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/19	2032	04/08/2022	9.40	Put	Bond Future	11,724.9700	11.7250	11,810.8200	11.8108	0.732	0	0	0
2022/07/19	2032	04/08/2022	9.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/19	2032	04/08/2022	9.72	Put	Bond Future	9,845.9000	9.8459	9,931.7500	9.9317	0.872	0	0	0
2022/07/19	2032	04/08/2022	10.21	Put	Bond Future	7,064.8700	7.0649	7,150.7200	7.1507	1.215	0	0	0
2022/07/19	2032	04/08/2022	10.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/19	2032	04/08/2022	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2022/07/19	2032	04/08/2022	10.20	Put	Bond Future	7,120.4900	7.1205	7,206.3400	7.2063	1.206	0	0	0
2022/07/19	2032	04/08/2022			Bond Future	11.5532	84.0442	11.5705	83.9583	0.150	0.0000	0.0000	88,276
2022/07/19	2032	04/08/2022	11.89	Call	Bond Future	1,862.9500	1.8629	1,777.8000	1.7778	(4.571)	0	0	0
2022/07/19	2032	04/08/2022	11.89	Put	Bond Future	211.6100	0.2116	212.3100	0.2123	0.331	0	0	0
2022/07/19	2032	04/08/2022	10.70	Call	Bond Future	0.6700	0.0007	0.3800	0.0004	(43.284)	0	0	0
2022/07/19	2032	04/08/2022	10.70	Put	Bond Future	4,396.3700	4.3964	4,481.9300	4.4819	1.946	0	0	7,500
2022/07/19	2032	04/08/2022	11.00	Call	Bond Future	26.8000	0.0268	19.7500	0.0198	(26.306)	0	0	0
2022/07/19	2032	04/08/2022	11.00	Put	Bond Future	2,841.3400	2.8413	2,920.1400	2.9201	2.773	0	0	7,500
2022/07/19	2032	04/08/2022	11.60	Call	Bond Future	855.3000	0.8553	786.6700	0.7867	(8.024)	0	0	0
2022/07/19	2032	04/08/2022	11.60	Put	Bond Future	623.2100	0.6232	640.4300	0.6404	2.763	0	0	800
2022/07/19	2032	04/08/2022	10.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/19	2032	04/08/2022	10.22	Put	Bond Future	7,009.3000	7.0093	7,095.1500	7.0951	1.225	0	0	0
2022/07/19	2032	04/08/2022	10.50	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	900
2022/07/19	2032	04/08/2022	10.50	Put	Bond Future	5,472.0000	5.4720	5,557.8400	5.5578	1.569	0	0	0
2022/07/19	2032	04/08/2022	9.80	Put	Bond Future	9,384.0000	9.3840	9,469.8500	9.4699	0.915	0	0	0
2022/07/19	2032	04/08/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/19	2032	04/08/2022	10.10	Put	Bond Future	7,679.2700	7.6793	7,765.1200	7.7651	1.118	0	0	0
2022/07/19	2032	04/08/2022	10.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/19	2032	03/11/2022	10.56	Put	Bond Future	6,342.3400	6.3423	6,419.2200	6.4192	1.212	0	0	180
2022/07/19	2032	03/11/2022	10.16	Call	Bond Future	70.1800	0.0702	65.0200	0.0650	(7.353)	0	0	0
2022/07/19	2032	03/11/2022	10.16	Put	Bond Future	8,383.3300	8.3833	8,466.8000	8.4668	0.996	0	0	180
2022/07/19	2032	03/11/2022	9.46	Put	Bond Future	12,288.7300	12.2887	12,376.5300	12.3765	0.714	0	0	0
2022/07/19	2032	03/11/2022	9.92	Call	Bond Future	35.8300	0.0358	32.8900	0.0329	(8.205)	0	0	750
2022/07/19	2032	03/11/2022	9.92	Put	Bond Future	9,683.4500	9.6835	9,769.1400	9.7691	0.885	0	0	0
2022/07/19	2032	03/11/2022	10.11	Put	Bond Future	8,650.2600	8.6503	8,734.2800	8.7343	0.971	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
2022/07/19	2032	03/11/2022	9.31	Put	Bond Future	13,165.5800	13.1656	13,253.6900	13.2537	0.669	0	0	0
2022/07/19	2032	03/11/2022	9.36	Call	Bond Future	5.8900	0.0059	5.2800	0.0053	(10.357)	0	0	454
2022/07/19	2032	03/11/2022	9.36	Put	Bond Future	12,871.8900	12.8719	12,959.9100	12.9599	0.684	0	0	0
2022/07/19	2032	03/11/2022			Bond Future	11.7715	81.1653	11.7899	81.0767	0.156	0.0000	0.0000	86,395
2022/07/19	2032	03/11/2022	11.55	Call	Bond Future	1,474.7900	1.4748	1,428.5500	1.4285	(3.135)	0	0	0
2022/07/19	2032	03/11/2022	11.55	Put	Bond Future	2,553.8600	2.5539	2,596.2500	2.5963	1.660	0	0	500
2022/07/19	2032	03/11/2022	12.30	Call	Bond Future	3,586.3600	3.5864	3,516.3500	3.5163	(1.952)	0	0	0
2022/07/19	2032	03/11/2022	12.30	Put	Bond Future	1,088.1300	1.0881	1,106.7500	1.1067	1.711	0	0	750
2022/07/19	2032	03/11/2022	10.56	Call	Bond Future	195.7200	0.1957	183.9700	0.1840	(6.003)	0	0	0
2022/07/19	2032	03/11/2022	10.66	Call	Bond Future	253.8700	0.2539	239.5600	0.2396	(5.637)	0	0	0
2022/07/19	2032	03/11/2022	10.66	Put	Bond Future	5,869.8500	5.8699	5,944.1700	5.9442	1.266	0	0	0
2022/07/19	2032	03/11/2022	10.67	Call	Bond Future	260.3100	0.2603	245.7400	0.2457	(5.597)	0	0	750
2022/07/19	2032	03/11/2022	10.67	Put	Bond Future	5,823.4700	5.8235	5,897.5300	5.8975	1.272	0	0	0
2022/07/19	2032	03/11/2022	10.21	Call	Bond Future	80.1900	0.0802	74.4300	0.0744	(7.183)	0	0	500
2022/07/19	2032	03/11/2022	10.21	Put	Bond Future	8,118.6200	8.1186	8,201.4900	8.2015	1.021	0	0	0
2022/07/19	2032	03/11/2022	10.49	Call	Bond Future	162.2100	0.1622	152.0500	0.1521	(6.263)	0	0	0
2022/07/19	2032	03/11/2022	10.49	Put	Bond Future	6,682.8600	6.6829	6,761.3300	6.7613	1.174	0	0	454
2022/07/19	2032	03/11/2022	9.46	Call	Bond Future	8.4100	0.0084	7.5800	0.0076	(9.869)	0	0	500
2022/07/19	2032	03/11/2022	10.11	Call	Bond Future	61.2700	0.0613	56.6600	0.0567	(7.524)	0	0	0
2022/07/19	2032	03/11/2022	9.31	Call	Bond Future	4.9100	0.0049	4.3900	0.0044	(10.591)	0	0	180
2022/07/19	2032	02/02/2023	11.69	Call	Bond Future	2,004.1000	2.0041	1,988.1500	1.9881	(0.796)	0	0	0
2022/07/19	2032	02/02/2023	11.69	Put	Bond Future	3,361.1500	3.3612	3,367.1200	3.3671	0.178	0	0	0
2022/07/19	2032	02/02/2023	10.40	Call	Bond Future	334.8600	0.3349	329.3500	0.3294	(1.645)	0	0	0
2022/07/19	2032	02/02/2023	10.40	Put	Bond Future	8,215.4900	8.2155	8,231.9000	8.2319	0.200	0	0	0
2022/07/19	2032	02/02/2023	10.50	Call	Bond Future	390.7600	0.3908	384.6200	0.3846	(1.571)	0	0	0
2022/07/19	2032	02/02/2023	10.50	Put	Bond Future	7,741.3100	7.7413	7,757.0900	7.7571	0.204	0	0	454
2022/07/19	2032	02/02/2023	10.67	Call	Bond Future	503.0700	0.5031	495.8000	0.4958	(1.445)	0	0	750
2022/07/19	2032	02/02/2023	10.67	Put	Bond Future	6,962.1900	6.9622	6,976.8400	6.9768	0.210	0	0	0
2022/07/19	2032	02/02/2023	10.22	Call	Bond Future	250.8700	0.2509	246.3800	0.2464	(1.790)	0	0	500
2022/07/19	2032	02/02/2023	10.22	Put	Bond Future	9,096.4100	9.0964	9,113.8400	9.1138	0.192	0	0	0
2022/07/19	2032	02/02/2023	9.47	Call	Bond Future	62.6800	0.0627	61.1200	0.0611	(2.489)	0	0	500
2022/07/19	2032	02/02/2023	9.47	Put	Bond Future	13,082.6100	13.0826	13,102.9700	13.1030	0.156	0	0	0
2022/07/19	2032	02/02/2023	9.92	Call	Bond Future	150.1500	0.1502	147.0800	0.1471	(2.045)	0	0	750
2022/07/19	2032	02/02/2023	9.92	Put	Bond Future	10,635.2200	10.6352	10,654.0700	10.6541	0.177	0	0	0
2022/07/19	2032	02/02/2023			Bond Future	11.9758	82.5528	11.9805	82.5309	0.039	0.0000	0.0000	18
2022/07/19	2032	02/02/2023	11.84	Call	Bond Future	2,348.0800	2.3481	2,330.9800	2.3310	(0.728)	0	0	0
2022/07/19	2032	02/02/2023	11.84	Put	Bond Future	2,989.0700	2.9891	2,993.8900	2.9939	0.161	0	0	500
2022/07/19	2032	02/02/2023	12.75	Call	Bond Future	4,955.1800	4.9552	4,933.3900	4.9334	(0.440)	0	0	0
2022/07/19	2032	02/02/2023	12.75	Put	Bond Future	1,429.0200	1.4290	1,429.1500	1.4291	0.009	0	0	750
2022/07/19	2032	02/02/2023	10.38	Call	Bond Future	324.4800	0.3245	319.0900	0.3191	(1.661)	0	0	0
2022/07/19	2032	02/02/2023	10.38	Put	Bond Future	8,311.6300	8.3116	8,328.1600	8.3282	0.199	0	0	0
2022/07/19	2032	02/02/2023	10.39	Call	Bond Future	329.7000	0.3297	324.2400	0.3242	(1.656)	0	0	0
2022/07/19	2032	02/02/2023	10.39	Put	Bond Future	8,263.5700	8.2636	8,280.0300	8.2800	0.199	0	0	0
2022/07/19	2032	02/02/2023	10.16	Call	Bond Future	227.0600	0.2271	222.8900	0.2229	(1.837)	0	0	0
2022/07/19	2032	02/02/2023	10.16	Put	Bond Future	9,397.3500	9.3974	9,415.1000	9.4151	0.189	0	0	454
2022/07/19	2032	02/02/2023	9.31	Call	Bond Future	44.4900	0.0445	43.3100	0.0433	(2.652)	0	0	454
2022/07/19	2032	02/02/2023	9.31	Put	Bond Future	13,988.1700	13.9882	14,008.9100	14.0089	0.148	0	0	0
2022/07/19	2032	04/05/2023	10.89	Call	Bond Future	888.7200	0.8887	887.1500	0.8872	(0.177)	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
2022/07/19	2032	04/05/2023	10.89	Put	Bond Future	7,028.9900	7.0290	7,017.6400	7.0176	(0.161)	0	0	0
2022/07/19	2032	04/05/2023			Bond Future	12.1685	79.9191	12.1664	79.9289	(0.018)	0.0000	0.0000	0
2022/07/19	2032	04/05/2023	10.87	Call	Bond Future	869.7800	0.8698	868.2100	0.8682	(0.181)	0	0	0
2022/07/19	2032	04/05/2023	10.87	Put	Bond Future	7,111.0300	7.1110	7,099.6800	7.0997	(0.160)	0	0	0
2022/07/19	2032	04/05/2023	10.88	Call	Bond Future	879.3200	0.8793	877.7500	0.8778	(0.179)	0	0	0
2022/07/19	2032	04/05/2023	10.88	Put	Bond Future	7,070.0600	7.0701	7,058.7100	7.0587	(0.161)	0	0	0
2022/07/19	2032	03/08/2023	11.90	Call	Bond Future	2,459.5000	2.4595	2,444.8600	2.4449	(0.595)	0	0	5,000
2022/07/19	2032	03/08/2023	11.90	Put	Bond Future	4,458.0500	4.4581	4,467.7200	4.4677	0.217	0	0	0
2022/07/19	2032	03/08/2023	11.77	Call	Bond Future	2,204.7100	2.2047	2,190.8800	2.1909	(0.627)	0	0	0
2022/07/19	2032	03/08/2023	11.77	Put	Bond Future	4,804.8000	4.8048	4,815.2800	4.8153	0.218	0	0	0
2022/07/19	2032	03/08/2023			Bond Future	12.3413	81.5266	12.3468	81.5023	0.044	0.0000	0.0000	2,600
2022/07/19	2032	03/08/2023	11.75	Call	Bond Future	2,166.9900	2.1670	2,153.2800	2.1533	(0.633)	0	0	0
2022/07/19	2032	03/08/2023	11.75	Put	Bond Future	4,860.1500	4.8601	4,870.7500	4.8707	0.218	0	0	0
2022/07/19	2032	03/08/2023	11.76	Call	Bond Future	2,185.8000	2.1858	2,172.0300	2.1720	(0.630)	0	0	0
2022/07/19	2032	03/08/2023	11.76	Put	Bond Future	4,832.4100	4.8324	4,842.9500	4.8430	0.218	0	0	0
2022/07/19	2033	04/08/2022			Bond Future	112.8997	112.8997	112.7621	112.7621	(0.122)	0.0000	0.0000	5,786
2022/07/19	2033	03/11/2022			Bond Future	113.3038	113.3038	113.1621	113.1621	(0.125)	0.0000	0.0000	4
2022/07/19	2033	02/02/2023			Bond Future	115.2647	115.2647	115.2143	115.2143	(0.044)	0.0000	0.0000	5,737
2022/07/19	2033	04/05/2023			Bond Future	116.0416	116.0416	116.0355	116.0355	(0.005)	0.0000	0.0000	0
2022/07/19	2033	03/08/2023			Bond Future	118.3903	118.3903	118.3377	118.3377	(0.044)	0.0000	0.0000	0
2022/07/19	2037	04/08/2022	10.89	Call	Bond Future	0.2700	0.0003	0.1400	0.0001	(48.148)	0	0	0
2022/07/19	2037	04/08/2022	10.89	Put	Bond Future	6,252.5700	6.2526	6,350.6100	6.3506	1.568	0	0	0
2022/07/19	2037	04/08/2022	10.90	Call	Bond Future	0.3100	0.0003	0.1700	0.0002	(45.161)	0	0	0
2022/07/19	2037	04/08/2022	11.95	Call	Bond Future	853.0900	0.8531	778.8600	0.7789	(8.701)	0	0	0
2022/07/19	2037	04/08/2022	11.95	Put	Bond Future	832.9500	0.8330	856.8900	0.8569	2.874	0	0	1,050
2022/07/19	2037	04/08/2022	10.91	Put	Bond Future	6,127.3400	6.1273	6,225.3500	6.2253	1.600	0	0	0
2022/07/19	2037	04/08/2022			Bond Future	11.9464	76.7563	11.9640	76.6581	0.147	0.0000	0.0000	128,539
2022/07/19	2037	04/08/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	50
2022/07/19	2037	04/08/2022	10.10	Put	Bond Future	11,433.8500	11.4338	11,532.0200	11.5320	0.859	0	0	0
2022/07/19	2037	04/08/2022	10.90	Put	Bond Future	6,189.9200	6.1899	6,287.9500	6.2879	1.584	0	0	50
2022/07/19	2037	04/08/2022	10.91	Call	Bond Future	0.3500	0.0004	0.1900	0.0002	(45.714)	0	0	0
2022/07/19	2037	04/08/2022	11.21	Call	Bond Future	9.8200	0.0098	6.7200	0.0067	(31.568)	0	0	1,050
2022/07/19	2037	04/08/2022	11.21	Put	Bond Future	4,290.3400	4.2903	4,385.4100	4.3854	2.216	0	0	0
2022/07/19	2037	04/08/2022	11.42	Call	Bond Future	56.3100	0.0563	43.4000	0.0434	(22.927)	0	0	0
2022/07/19	2037	04/08/2022	11.42	Put	Bond Future	3,080.4500	3.0805	3,165.7100	3.1657	2.768	0	0	50
2022/07/19	2037	03/11/2022	11.32	Call	Bond Future	560.2700	0.5603	533.7300	0.5337	(4.737)	0	0	0
2022/07/19	2037	03/11/2022	11.30	Put	Bond Future	5,305.6500	5.3057	5,380.9200	5.3809	1.419	0	0	0
2022/07/19	2037	03/11/2022	11.31	Call	Bond Future	548.2200	0.5482	522.0700	0.5221	(4.770)	0	0	0
2022/07/19	2037	03/11/2022	11.31	Put	Bond Future	5,258.0300	5.2580	5,332.9000	5.3329	1.424	0	0	0
2022/07/19	2037	03/11/2022			Bond Future	12.1367	77.9186	12.1553	77.8176	0.153	0.0000	0.0000	11,076
2022/07/19	2037	03/11/2022	11.32	Put	Bond Future	5,210.5400	5.2105	5,285.0200	5.2850	1.429	0	0	0
2022/07/19	2037	03/11/2022	11.30	Call	Bond Future	536.2300	0.5362	510.4800	0.5105	(4.802)	0	0	0
2022/07/19	2037	02/02/2023	11.03	Call	Bond Future	595.9500	0.5959	585.1600	0.5852	(1.811)	0	0	0
2022/07/19	2037	02/02/2023	11.03	Put	Bond Future	7,938.5200	7.9385	7,966.2100	7.9662	0.349	0	0	0
2022/07/19	2037	02/02/2023	11.04	Call	Bond Future	604.9000	0.6049	594.0000	0.5940	(1.802)	0	0	0
2022/07/19	2037	02/02/2023	11.04	Put	Bond Future	7,886.4300	7.8864	7,914.0100	7.9140	0.350	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
2022/07/19	2037	02/02/2023			Bond Future	12.3179	74.9928	12.3251	74.9544	0.059	0.0000	0.0000	62,107
2022/07/19	2037	02/02/2023	11.05	Call	Bond Future	613.9600	0.6140	602.9400	0.6029	(1.795)	0	0	0
2022/07/19	2037	02/02/2023	11.05	Put	Bond Future	7,834.5200	7.8345	7,861.9800	7.8620	0.351	0	0	0
2022/07/19	2037	04/05/2023	11.30	Call	Bond Future	1,161.9300	1.1619	1,155.0600	1.1551	(0.591)	0	0	0
2022/07/19	2037	04/05/2023	11.30	Put	Bond Future	7,754.2100	7.7542	7,756.7000	7.7567	0.032	0	0	0
2022/07/19	2037	04/05/2023	11.31	Call	Bond Future	1,174.2200	1.1742	1,167.3100	1.1673	(0.588)	0	0	0
2022/07/19	2037	04/05/2023	11.31	Put	Bond Future	7,707.5400	7.7075	7,709.9900	7.7100	0.032	0	0	0
2022/07/19	2037	04/05/2023			Bond Future	12.4896	76.3795	12.4914	76.3701	0.014	0.0000	0.0000	0
2022/07/19	2037	04/05/2023	11.32	Call	Bond Future	1,186.8200	1.1868	1,179.8700	1.1799	(0.586)	0	0	0
2022/07/19	2037	04/05/2023	11.32	Put	Bond Future	7,661.2400	7.6612	7,663.6500	7.6637	0.031	0	0	0
2022/07/19	2037	03/08/2023	12.12	Call	Bond Future	2,734.2700	2.7343	2,712.0700	2.7121	(0.812)	0	0	0
2022/07/19	2037	03/08/2023	12.12	Put	Bond Future	5,505.3400	5.5053	5,524.5700	5.5246	0.349	0	0	0
2022/07/19	2037	03/08/2023	12.13	Call	Bond Future	2,756.8900	2.7569	2,734.6000	2.7346	(0.809)	0	0	0
2022/07/19	2037	03/08/2023	12.13	Put	Bond Future	5,474.1900	5.4742	5,493.3300	5.4933	0.350	0	0	0
2022/07/19	2037	03/08/2023			Bond Future	12.6494	73.6560	12.6576	73.6145	0.064	0.0000	0.0000	0
2022/07/19	2037	03/08/2023	12.14	Call	Bond Future	2,779.3200	2.7793	2,756.9200	2.7569	(0.806)	0	0	0
2022/07/19	2037	03/08/2023	12.14	Put	Bond Future	5,442.9100	5.4429	5,461.9400	5.4619	0.350	0	0	0
2022/07/19	2038	04/08/2022			Bond Future	126.3256	126.3256	126.2680	126.2680	(0.046)	0.0000	0.0000	4,615
2022/07/19	2038	03/11/2022			Bond Future	128.2695	128.2695	128.2088	128.2088	(0.047)	0.0000	0.0000	777
2022/07/19	2038	02/02/2023			Bond Future	128.5906	128.5906	128.6347	128.6347	0.034	0.0000	0.0000	0
2022/07/19	2038	04/05/2023			Bond Future	130.9906	130.9906	131.0867	131.0867	0.073	0.0000	0.0000	0
2022/07/19	2038	03/08/2023			Bond Future	131.6769	131.6769	131.7219	131.7219	0.034	0.0000	0.0000	0
2022/07/19	2040	04/08/2022	9.70	Put	Bond Future	15,778.2200	15.7782	15,944.3900	15.9444	1.053	0	0	0
2022/07/19	2040	04/08/2022	11.05	Call	Bond Future	1.1000	0.0011	0.5700	0.0006	(48.182)	0	0	0
2022/07/19	2040	04/08/2022	11.05	Put	Bond Future	5,896.9400	5.8969	6,062.5800	6.0626	2.809	0	0	0
2022/07/19	2040	04/08/2022	12.24	Put	Bond Future	337.5400	0.3375	357.7700	0.3578	5.993	0	0	460
2022/07/19	2040	04/08/2022			Bond Future	11.9795	78.6234	12.0073	78.4572	0.232	0.0000	0.0000	95,672
2022/07/19	2040	04/08/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	460
2022/07/19	2040	04/08/2022	10.70	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	460
2022/07/19	2040	04/08/2022	10.70	Put	Bond Future	8,298.3000	8.2983	8,464.4600	8.4645	2.002	0	0	0
2022/07/19	2040	04/08/2022	11.03	Call	Bond Future	0.8600	0.0009	0.4400	0.0004	(48.837)	0	0	0
2022/07/19	2040	04/08/2022	11.03	Put	Bond Future	6,031.1700	6.0312	6,196.9200	6.1969	2.748	0	0	0
2022/07/19	2040	04/08/2022	11.04	Call	Bond Future	0.9700	0.0010	0.5000	0.0005	(48.454)	0	0	0
2022/07/19	2040	04/08/2022	11.04	Put	Bond Future	5,964.0000	5.9640	6,129.7000	6.1297	2.778	0	0	0
2022/07/19	2040	04/08/2022	12.24	Call	Bond Future	1,872.7900	1.8728	1,726.8500	1.7269	(7.793)	0	0	0
2022/07/19	2040	03/11/2022	12.52	Call	Bond Future	3,610.5700	3.6106	3,490.8700	3.4909	(3.315)	0	0	0
2022/07/19	2040	03/11/2022	11.41	Put	Bond Future	5,261.6700	5.2617	5,388.2700	5.3883	2.406	0	0	0
2022/07/19	2040	03/11/2022	12.00	Call	Bond Future	1,894.0600	1.8941	1,807.9000	1.8079	(4.549)	0	0	1,160
2022/07/19	2040	03/11/2022	12.00	Put	Bond Future	2,850.4500	2.8505	2,934.3900	2.9344	2.945	0	0	0
2022/07/19	2040	03/11/2022	11.39	Call	Bond Future	632.4900	0.6325	590.3000	0.5903	(6.670)	0	0	0
2022/07/19	2040	03/11/2022	11.40	Call	Bond Future	646.3800	0.6464	603.5300	0.6035	(6.629)	0	0	0
2022/07/19	2040	03/11/2022	10.70	Call	Bond Future	120.7900	0.1208	109.2600	0.1093	(9.545)	0	0	1,078
2022/07/19	2040	03/11/2022	11.20	Call	Bond Future	412.3500	0.4123	381.5400	0.3815	(7.472)	0	0	1,078
2022/07/19	2040	03/11/2022	11.20	Put	Bond Future	6,375.6000	6.3756	6,514.8900	6.5149	2.185	0	0	0
2022/07/19	2040	03/11/2022			Bond Future	12.1621	79.8140	12.1912	79.6439	0.240	0.0000	0.0000	19,693
2022/07/19	2040	03/11/2022	12.52	Put	Bond Future	1,563.2600	1.5633	1,613.6600	1.6137	3.224	0	0	1,078

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
2022/07/19	2040	03/11/2022	11.41	Call	Bond Future	660.4700	0.6605	616.9700	0.6170	(6.586)	0	0	0
2022/07/19	2040	03/11/2022	11.50	Call	Bond Future	796.8100	0.7968	747.1900	0.7472	(6.227)	0	0	1,500
2022/07/19	2040	03/11/2022	11.50	Put	Bond Future	4,824.9400	4.8249	4,945.4200	4.9454	2.497	0	0	0
2022/07/19	2040	03/11/2022	11.30	Call	Bond Future	516.6500	0.5166	480.1900	0.4802	(7.057)	0	0	1,160
2022/07/19	2040	03/11/2022	11.30	Put	Bond Future	5,826.9200	5.8269	5,960.5600	5.9606	2.293	0	0	0
2022/07/19	2040	03/11/2022	11.39	Put	Bond Future	5,361.9000	5.3619	5,489.8100	5.4898	2.386	0	0	0
2022/07/19	2040	03/11/2022	11.40	Put	Bond Future	5,311.6500	5.3116	5,438.9000	5.4389	2.396	0	0	0
2022/07/19	2040	03/11/2022	10.70	Put	Bond Future	9,472.7700	9.4728	9,631.3400	9.6313	1.674	0	0	0
2022/07/19	2040	03/11/2022	10.80	Call	Bond Future	158.0100	0.1580	143.6300	0.1436	(9.101)	0	0	1,500
2022/07/19	2040	03/11/2022	10.80	Put	Bond Future	8,815.3200	8.8153	8,971.0400	8.9710	1.766	0	0	0
2022/07/19	2040	02/02/2023	12.27	Call	Bond Future	3,092.4400	3.0924	3,030.5900	3.0306	(2.000)	0	0	0
2022/07/19	2040	02/02/2023	12.27	Put	Bond Future	3,468.8400	3.4688	3,514.1500	3.5142	1.306	0	0	388
2022/07/19	2040	02/02/2023	11.12	Call	Bond Future	715.7200	0.7157	691.3600	0.6914	(3.404)	0	0	0
2022/07/19	2040	02/02/2023	11.12	Put	Bond Future	8,185.3500	8.1853	8,268.1500	8.2682	1.012	0	0	0
2022/07/19	2040	02/02/2023	12.24	Call	Bond Future	3,002.9500	3.0030	2,942.0400	2.9420	(2.028)	0	0	0
2022/07/19	2040	02/02/2023	12.24	Put	Bond Future	3,552.2000	3.5522	3,598.4500	3.5985	1.302	0	0	0
2022/07/19	2040	02/02/2023	10.93	Call	Bond Future	536.9900	0.5370	517.3500	0.5173	(3.657)	0	0	0
2022/07/19	2040	02/02/2023	10.96	Call	Bond Future	562.6800	0.5627	542.3300	0.5423	(3.617)	0	0	388
2022/07/19	2040	02/02/2023	10.96	Put	Bond Future	9,100.0700	9.1001	9,186.8800	9.1869	0.954	0	0	0
2022/07/19	2040	02/02/2023			Bond Future	12.3357	76.6702	12.3545	76.5630	0.152	0.0000	0.0000	61,574
2022/07/19	2040	02/02/2023	11.11	Call	Bond Future	705.3100	0.7053	681.2000	0.6812	(3.418)	0	0	0
2022/07/19	2040	02/02/2023	11.11	Put	Bond Future	8,241.0600	8.2411	8,324.1100	8.3241	1.008	0	0	0
2022/07/19	2040	02/02/2023	10.93	Put	Bond Future	9,276.9300	9.2769	9,364.4500	9.3645	0.943	0	0	0
2022/07/19	2040	02/02/2023	11.10	Call	Bond Future	695.1500	0.6952	671.3000	0.6713	(3.431)	0	0	0
2022/07/19	2040	02/02/2023	11.10	Put	Bond Future	8,297.1100	8.2971	8,380.4200	8.3804	1.004	0	0	0
2022/07/19	2040	02/02/2023	10.18	Call	Bond Future	141.2300	0.1412	134.4500	0.1345	(4.801)	0	0	0
2022/07/19	2040	02/02/2023	10.18	Put	Bond Future	14,196.8400	14.1968	14,297.2200	14.2972	0.707	0	0	0
2022/07/19	2040	02/02/2023	10.21	Call	Bond Future	149.9800	0.1500	142.8600	0.1429	(4.747)	0	0	388
2022/07/19	2040	02/02/2023	10.21	Put	Bond Future	13,983.3200	13.9833	14,083.3600	14.0834	0.715	0	0	0
2022/07/19	2040	04/05/2023	13.45	Put	Bond Future	2,098.0800	2.0981	2,114.6500	2.1147	0.790	0	0	486
2022/07/19	2040	04/05/2023	11.43	Call	Bond Future	1,423.5100	1.4235	1,397.1900	1.3972	(1.849)	0	0	0
2022/07/19	2040	04/05/2023	11.43	Put	Bond Future	7,792.2100	7.7922	7,844.5700	7.8446	0.672	0	0	0
2022/07/19	2040	04/05/2023	12.78	Call	Bond Future	4,790.8100	4.7908	4,738.0000	4.7380	(1.102)	0	0	0
2022/07/19	2040	04/05/2023	12.78	Put	Bond Future	3,250.1900	3.2502	3,276.0600	3.2761	0.796	0	0	388
2022/07/19	2040	04/05/2023	10.73	Put	Bond Future	11,641.1800	11.6412	11,705.1200	11.7051	0.549	0	0	0
2022/07/19	2040	04/05/2023			Bond Future	12.4996	78.0880	12.5137	78.0094	0.113	0.0000	0.0000	0
2022/07/19	2040	04/05/2023	13.45	Call	Bond Future	7,122.7400	7.1227	7,060.6300	7.0606	(0.872)	0	0	0
2022/07/19	2040	04/05/2023	11.48	Call	Bond Future	1,498.0200	1.4980	1,470.7600	1.4708	(1.820)	0	0	486
2022/07/19	2040	04/05/2023	11.48	Put	Bond Future	7,550.5400	7.5505	7,601.9600	7.6020	0.681	0	0	0
2022/07/19	2040	04/05/2023	10.92	Call	Bond Future	807.6800	0.8077	790.1300	0.7901	(2.173)	0	0	388
2022/07/19	2040	04/05/2023	10.92	Put	Bond Future	10,512.8700	10.5129	10,574.0000	10.5740	0.581	0	0	0
2022/07/19	2040	04/05/2023	11.41	Call	Bond Future	1,394.4000	1.3944	1,368.4500	1.3684	(1.861)	0	0	0
2022/07/19	2040	04/05/2023	11.41	Put	Bond Future	7,890.1100	7.8901	7,942.8400	7.9428	0.668	0	0	0
2022/07/19	2040	04/05/2023	11.42	Call	Bond Future	1,409.0200	1.4090	1,382.8800	1.3829	(1.855)	0	0	0
2022/07/19	2040	04/05/2023	11.42	Put	Bond Future	7,841.1800	7.8412	7,893.7200	7.8937	0.670	0	0	0
2022/07/19	2040	04/05/2023	10.17	Call	Bond Future	294.8400	0.2948	286.7700	0.2868	(2.737)	0	0	388
2022/07/19	2040	04/05/2023	10.17	Put	Bond Future	15,299.6000	15.2996	15,370.2100	15.3702	0.462	0	0	0
2022/07/19	2040	04/05/2023	10.73	Call	Bond Future	639.1800	0.6392	624.4400	0.6244	(2.306)	0	0	486

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
2022/07/19	2040	03/08/2023	12.23	Call	Bond Future	3,222.5100	3.2225	3,167.4500	3.1675	(1.709)	0	0	0
2022/07/19	2040	03/08/2023	12.23	Put	Bond Future	5,588.3000	5.5883	5,646.1900	5.6462	1.036	0	0	0
2022/07/19	2040	03/08/2023			Bond Future	12.6519	75.1487	12.6726	75.0357	0.163	0.0000	0.0000	0
2022/07/19	2040	03/08/2023	12.21	Call	Bond Future	3,172.5900	3.1726	3,118.0300	3.1180	(1.720)	0	0	0
2022/07/19	2040	03/08/2023	12.21	Put	Bond Future	5,653.4400	5.6534	5,711.8300	5.7118	1.033	0	0	0
2022/07/19	2040	03/08/2023	12.22	Call	Bond Future	3,197.3500	3.1974	3,142.5500	3.1425	(1.714)	0	0	0
2022/07/19	2040	03/08/2023	12.22	Put	Bond Future	5,620.6400	5.6206	5,678.7900	5.6788	1.035	0	0	0
2022/07/19	2044	04/08/2022	11.08	Call	Bond Future	1.8100	0.0018	1.1500	0.0012	(36.464)	0	0	0
2022/07/19	2044	04/08/2022	11.08	Put	Bond Future	5,686.0500	5.6861	5,762.8200	5.7628	1.350	0	0	0
2022/07/19	2044	04/08/2022	11.09	Call	Bond Future	2.0400	0.0020	1.3000	0.0013	(36.275)	0	0	0
2022/07/19	2044	04/08/2022	11.09	Put	Bond Future	5,617.8600	5.6179	5,694.5500	5.6946	1.365	0	0	0
2022/07/19	2044	04/08/2022			Bond Future	11.9622	75.5943	11.9750	75.5169	0.107	0.0000	0.0000	60,882
2022/07/19	2044	04/08/2022	11.10	Call	Bond Future	2.2900	0.0023	1.4800	0.0015	(35.371)	0	0	0
2022/07/19	2044	04/08/2022	11.10	Put	Bond Future	5,549.7900	5.5498	5,626.4100	5.6264	1.381	0	0	0
2022/07/19	2044	03/11/2022	11.40	Put	Bond Future	5,295.5500	5.2955	5,349.6500	5.3497	1.022	0	0	0
2022/07/19	2044	03/11/2022	11.41	Call	Bond Future	738.8700	0.7389	712.5900	0.7126	(3.557)	0	0	0
2022/07/19	2044	03/11/2022	11.41	Put	Bond Future	5,245.4300	5.2454	5,299.1700	5.2992	1.025	0	0	0
2022/07/19	2044	03/11/2022	10.60	Call	Bond Future	96.3100	0.0963	90.5400	0.0905	(5.991)	0	0	1,600
2022/07/19	2044	03/11/2022	10.60	Put	Bond Future	10,202.2500	10.2023	10,276.5000	10.2765	0.728	0	0	0
2022/07/19	2044	03/11/2022	11.30	Call	Bond Future	583.2800	0.5833	560.8500	0.5609	(3.845)	0	0	1,600
2022/07/19	2044	03/11/2022	11.30	Put	Bond Future	5,813.6600	5.8137	5,871.2500	5.8713	0.991	0	0	0
2022/07/19	2044	03/11/2022			Bond Future	12.1349	76.7391	12.1485	76.6591	0.112	0.0000	0.0000	5,867
2022/07/19	2044	03/11/2022	11.40	Call	Bond Future	723.6400	0.7236	697.7200	0.6977	(3.582)	0	0	0
2022/07/19	2044	03/11/2022	11.39	Call	Bond Future	708.7400	0.7087	683.1800	0.6832	(3.606)	0	0	0
2022/07/19	2044	03/11/2022	11.39	Put	Bond Future	5,346.0900	5.3461	5,400.5500	5.4005	1.019	0	0	0
2022/07/19	2044	02/02/2023	11.15	Call	Bond Future	790.3400	0.7903	781.5200	0.7815	(1.116)	0	0	0
2022/07/19	2044	02/02/2023	11.15	Put	Bond Future	7,971.9200	7.9719	7,981.1800	7.9812	0.116	0	0	0
2022/07/19	2044	02/02/2023	11.14	Call	Bond Future	778.9400	0.7789	770.2000	0.7702	(1.122)	0	0	0
2022/07/19	2044	02/02/2023	11.14	Put	Bond Future	8,028.1200	8.0281	8,037.4600	8.0375	0.116	0	0	0
2022/07/19	2044	02/02/2023			Bond Future	12.2988	73.6680	12.3020	73.6499	0.025	0.0000	0.0000	28,793
2022/07/19	2044	02/02/2023	11.16	Call	Bond Future	801.8600	0.8019	792.9600	0.7930	(1.110)	0	0	0
2022/07/19	2044	02/02/2023	11.16	Put	Bond Future	7,915.9300	7.9159	7,925.1100	7.9251	0.116	0	0	0
2022/07/19	2044	04/05/2023	11.42	Call	Bond Future	1,489.1000	1.4891	1,486.7800	1.4868	(0.156)	0	0	0
2022/07/19	2044	04/05/2023	11.42	Put	Bond Future	7,756.2500	7.7563	7,743.0100	7.7430	(0.171)	0	0	0
2022/07/19	2044	04/05/2023	11.41	Call	Bond Future	1,473.6900	1.4737	1,471.3700	1.4714	(0.157)	0	0	0
2022/07/19	2044	04/05/2023	11.41	Put	Bond Future	7,805.8800	7.8059	7,792.6400	7.7926	(0.170)	0	0	0
2022/07/19	2044	04/05/2023			Bond Future	12.4531	75.0304	12.4511	75.0413	(0.015)	0.0000	0.0000	0
2022/07/19	2044	04/05/2023	11.43	Call	Bond Future	1,504.3900	1.5044	1,502.0800	1.5021	(0.154)	0	0	0
2022/07/19	2044	04/05/2023	11.43	Put	Bond Future	7,706.5900	7.7066	7,693.3600	7.6934	(0.172)	0	0	0
2022/07/19	2044	03/08/2023	12.16	Call	Bond Future	3,208.7700	3.2088	3,194.3400	3.1943	(0.450)	0	0	0
2022/07/19	2044	03/08/2023	12.16	Put	Bond Future	5,696.1600	5.6962	5,702.0200	5.7020	0.103	0	0	0
2022/07/19	2044	03/08/2023	12.15	Call	Bond Future	3,183.5300	3.1835	3,169.1600	3.1692	(0.451)	0	0	0
2022/07/19	2044	03/08/2023	12.15	Put	Bond Future	5,729.6900	5.7297	5,735.6100	5.7356	0.103	0	0	0
2022/07/19	2044	03/08/2023			Bond Future	12.5958	72.1549	12.5995	72.1346	0.029	0.0000	0.0000	0
2022/07/19	2044	03/08/2023	12.17	Call	Bond Future	3,234.1100	3.2341	3,219.6200	3.2196	(0.448)	0	0	0
2022/07/19	2044	03/08/2023	12.17	Put	Bond Future	5,662.8100	5.6628	5,668.6100	5.6686	0.102	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/19	2046	04/08/2022			Bond Future	114.4611	114.4611	114.8557	114.8557	0.345	0.0000	0.0000	15,992
2022/07/19	2046	03/11/2022			Bond Future	114.2605	114.2605	114.6589	114.6589	0.349	0.0000	0.0000	4,062
2022/07/19	2046	02/02/2023			Bond Future	116.2386	116.2386	116.7392	116.7392	0.431	0.0000	0.0000	0
2022/07/19	2046	04/05/2023			Bond Future	116.3838	116.3838	116.9396	116.9396	0.478	0.0000	0.0000	0
2022/07/19	2046	03/08/2023			Bond Future	118.7416	118.7416	119.2612	119.2612	0.438	0.0000	0.0000	0
2022/07/19	2050	04/08/2022			Bond Future	116.3599	116.3599	115.9537	115.9537	(0.349)	0.0000	0.0000	10,704
2022/07/19	2050	03/11/2022			Bond Future	118.1506	118.1506	117.7359	117.7359	(0.351)	0.0000	0.0000	2,640
2022/07/19	2050	02/02/2023			Bond Future	118.0876	118.0876	117.7626	117.7626	(0.275)	0.0000	0.0000	0
2022/07/19	2050	04/05/2023			Bond Future	120.2915	120.2915	120.0075	120.0075	(0.236)	0.0000	0.0000	0
2022/07/19	2050	03/08/2023			Bond Future	120.5439	120.5439	120.2053	120.2053	(0.281)	0.0000	0.0000	0
2022/07/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/19	AL37	04/08/2022			Index Future	797.5720	797.5720	798.2190	798.2190	0.081	0.0000	0.0000	0
2022/07/19	AL37	03/11/2022			Index Future	809.7460	809.7460	810.3900	810.3900	0.080	0.0000	0.0000	0
2022/07/19	AL37	02/02/2023			Index Future	823.5480	823.5480	824.8670	824.8670	0.160	0.0000	0.0000	0
2022/07/19	AL37	04/05/2023			Index Future	838.7020	838.7020	840.3740	840.3740	0.199	0.0000	0.0000	0
2022/07/19	AL37	03/08/2023			Index Future	855.4640	855.4640	856.8410	856.8410	0.161	0.0000	0.0000	0
2022/07/19	AL7T	04/08/2022			Index Future	888.4560	888.4560	887.3670	887.3670	(0.123)	0.0000	0.0000	0
2022/07/19	AL7T	03/11/2022			Index Future	902.0180	902.0180	900.8990	900.8990	(0.124)	0.0000	0.0000	0
2022/07/19	AL7T	02/02/2023			Index Future	917.3930	917.3930	916.9930	916.9930	(0.044)	0.0000	0.0000	0
2022/07/19	AL7T	04/05/2023			Index Future	934.2730	934.2730	934.2310	934.2310	(0.004)	0.0000	0.0000	0
2022/07/19	AL7T	03/08/2023			Index Future	952.9450	952.9450	952.5380	952.5380	(0.043)	0.0000	0.0000	0
2022/07/19	ALBI	04/08/2022			Index Future	792.1160	792.1160	791.4860	791.4860	(0.080)	0.0000	0.0000	138
2022/07/19	ALBI	03/11/2022			Index Future	804.2070	804.2070	803.5550	803.5550	(0.081)	0.0000	0.0000	0
2022/07/19	ALBI	02/02/2023			Index Future	817.9150	817.9150	817.9100	817.9100	(0.001)	0.0000	0.0000	0
2022/07/19	ALBI	04/05/2023			Index Future	832.9640	832.9640	833.2850	833.2850	0.039	0.0000	0.0000	0
2022/07/19	ALBI	03/08/2023			Index Future	849.6120	849.6120	849.6140	849.6140	0.000	0.0000	0.0000	0
2022/07/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/07/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/19	ES33	04/08/2022			Bond Future	12.7485	72.2738	12.7655	72.1966	0.134	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
2022/07/19	ES33	03/11/2022			Bond Future	12.9935	69.6020	13.0115	69.5224	0.139	0.0000	0.0000	0
2022/07/19	ES33	02/02/2023			Bond Future	13.2314	70.8081	13.2367	70.7854	0.040	0.0000	0.0000	350
2022/07/19	ES33	04/05/2023			Bond Future	13.4538	68.3406	13.4528	68.3447	(0.007)	0.0000	0.0000	0
2022/07/19	ES33	03/08/2023			Bond Future	13.6593	69.7299	13.6654	69.7049	0.045	0.0000	0.0000	0
2022/07/19	ES42	04/08/2022			Bond Future	13.0482	70.4823	13.0706	70.3680	0.171	0.0000	0.0000	0
2022/07/19	ES42	03/11/2022			Bond Future	13.2728	67.3069	13.2964	67.1896	0.178	0.0000	0.0000	0
2022/07/19	ES42	02/02/2023			Bond Future	13.4827	68.4751	13.4956	68.4129	0.095	0.0000	0.0000	4,769
2022/07/19	ES42	04/05/2023			Bond Future	13.6878	65.4932	13.6955	65.4569	0.056	0.0000	0.0000	0
2022/07/19	ES42	03/08/2023			Bond Future	13.8715	66.8283	13.8858	66.7622	0.104	0.0000	0.0000	0
2022/07/19	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/19	GOVI	04/08/2022	819.28	Put	GOVI	385,060.0000	38.5060	391,330.0000	39.1330	1.628	0	0	0
2022/07/19	GOVI	04/08/2022			GOVI	780.7740	780.7740	780.1470	780.1470	(0.080)	0.0000	0.0000	909
2022/07/19	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/19	GOVI	04/08/2022	819.26	Put	GOVI	384,860.0000	38.4860	391,130.0000	39.1130	1.629	0	0	0
2022/07/19	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/19	GOVI	04/08/2022	819.27	Put	GOVI	384,960.0000	38.4960	391,230.0000	39.1230	1.629	0	0	0
2022/07/19	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/19	GOVI	03/11/2022	820.41	Put	GOVI	277,180.0000	27.7180	283,670.0000	28.3670	2.341	0	0	0
2022/07/19	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/19	GOVI	03/11/2022	820.42	Put	GOVI	277,280.0000	27.7280	283,770.0000	28.3770	2.341	0	0	0
2022/07/19	GOVI	03/11/2022			GOVI	792.6920	792.6920	792.0430	792.0430	(0.082)	0.0000	0.0000	0
2022/07/19	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/19	GOVI	03/11/2022	820.43	Put	GOVI	277,380.0000	27.7380	283,870.0000	28.3870	2.340	0	0	0
2022/07/19	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/19	GOVI	02/02/2023	850.82	Put	GOVI	446,170.0000	44.6170	446,280.0000	44.6280	0.025	0	0	0
2022/07/19	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/19	GOVI	02/02/2023	850.83	Put	GOVI	446,270.0000	44.6270	446,380.0000	44.6380	0.025	0	0	0
2022/07/19	GOVI	02/02/2023			GOVI	806.2030	806.2030	806.1920	806.1920	(0.001)	0.0000	0.0000	0
2022/07/19	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/19	GOVI	02/02/2023	850.84	Put	GOVI	446,370.0000	44.6370	446,480.0000	44.6480	0.025	0	0	0
2022/07/19	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/19	GOVI	04/05/2023	852.86	Put	GOVI	318,230.0000	31.8230	315,130.0000	31.5130	(0.974)	0	0	0
2022/07/19	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/19	GOVI	04/05/2023	852.87	Put	GOVI	318,330.0000	31.8330	315,230.0000	31.5230	(0.974)	0	0	0
2022/07/19	GOVI	04/05/2023			GOVI	821.0370	821.0370	821.3470	821.3470	0.038	0.0000	0.0000	0
2022/07/19	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/19	GOVI	04/05/2023	852.88	Put	GOVI	318,430.0000	31.8430	315,330.0000	31.5330	(0.974)	0	0	0
2022/07/19	GOVI	03/08/2023	837.21	Call	GOVI	2,360.0000	0.2360	2,320.0000	0.2320	(1.695)	0	0	0
2022/07/19	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/19	GOVI	03/08/2023	837.22	Call	GOVI	2,260.0000	0.2260	2,220.0000	0.2220	(1.770)	0	0	0
2022/07/19	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/19	GOVI	03/08/2023			GOVI	837.4460	837.4460	837.4420	837.4420	0.000	0.0000	0.0000	0
2022/07/19	GOVI	03/08/2023	837.23	Call	GOVI	2,160.0000	0.2160	2,120.0000	0.2120	(1.852)	0	0	0
2022/07/19	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/19	IGOV	04/08/2022			Index Future	315.6430	315.6430	315.6960	315.6960	0.017	0.0000	0.0000	430
2022/07/19	IGOV	03/11/2022			Index Future	320.5400	320.5400	320.5880	320.5880	0.015	0.0000	0.0000	293
2022/07/19	IGOV	02/02/2023			Index Future	326.0800	326.0800	326.3920	326.3920	0.096	0.0000	0.0000	0
2022/07/19	IGOV	04/05/2023			Index Future	332.1550	332.1550	332.6030	332.6030	0.135	0.0000	0.0000	0
2022/07/19	IGOV	03/08/2023			Index Future	338.8670	338.8670	339.1950	339.1950	0.097	0.0000	0.0000	0
2022/07/19	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/07/19	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/07/19	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/07/19	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/07/19	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/07/19	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/07/19	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/07/19	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/07/19	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/07/19	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/07/19	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/07/19	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/07/19	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/07/19	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/07/19	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/07/19	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/07/19	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/07/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/07/19	JBAF	20/07/2022			Jibar Tradeable Future	5.0650	94.9350	5.0650	94.9350	0.000	0.0000	0.0000	0
2022/07/19	JBAF	17/08/2022			Jibar Tradeable Future	5.6600	94.3400	5.6600	94.3400	0.000	0.0000	0.0000	0
2022/07/19	JBAF	21/09/2022			Jibar Tradeable Future	5.9250	94.0750	5.9150	94.0850	(0.169)	0.0000	0.0000	0
2022/07/19	JBAF	19/10/2022			Jibar Tradeable Future	6.4400	93.5600	6.4300	93.5700	(0.155)	0.0000	0.0000	0
2022/07/19	JBAF	16/11/2022			Jibar Tradeable Future	6.6300	93.3700	6.6000	93.4000	(0.452)	0.0000	0.0000	0
2022/07/19	JBAF	21/12/2022			Jibar Tradeable Future	7.1650	92.8350	7.1550	92.8450	(0.140)	0.0000	0.0000	68
2022/07/19	JBAF	18/01/2023			Jibar Tradeable Future	7.3400	7.3400	7.3400	92.6600	0.000	0.0000	0.0000	0
2022/07/19	JBAF	15/03/2023			Jibar Tradeable Future	7.7600	92.2400	7.7500	92.2500	(0.129)	0.0000	0.0000	0
2022/07/19	JBAF	21/06/2023			Jibar Tradeable Future	8.2550	91.7450	8.2650	91.7350	0.121	0.0000	0.0000	0
2022/07/19	JBAF	20/09/2023			Jibar Tradeable Future	8.5200	91.4800	8.5200	91.4800	0.000	0.0000	0.0000	75
2022/07/19	JBAF	20/12/2023			Jibar Tradeable Future	8.4400	91.5600	8.6350	91.3650	2.310	0.0000	0.0000	172
2022/07/19	JBAF	20/03/2024			Jibar Tradeable Future	8.7150	91.2850	8.9050	91.0950	2.180	0.0000	0.0000	0
2022/07/19	JBAF	19/06/2024			Jibar Tradeable Future	8.6650	91.3350	8.8200	91.1800	1.789	0.0000	0.0000	0
2022/07/19	R023	04/08/2022	6.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/19	R023	04/08/2022	6.05	Put	Bond Future	465.7700	0.4658	472.6700	0.4727	1.481	0	0	0
2022/07/19	R023	04/08/2022			Bond Future	6.9076	103.8788	6.9204	103.8719	0.185	0.0000	0.0000	26,768
2022/07/19	R023	04/08/2022	6.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/19	R023	04/08/2022	6.03	Put	Bond Future	476.6800	0.4767	483.5800	0.4836	1.448	0	0	0
2022/07/19	R023	04/08/2022	6.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/19	R023	04/08/2022	6.04	Put	Bond Future	471.2200	0.4712	478.1200	0.4781	1.464	0	0	0
2022/07/19	R023	03/11/2022	6.25	Call	Bond Future	0.5800	0.0006	0.4700	0.0005	(18.966)	0	0	0
2022/07/19	R023	03/11/2022	6.25	Put	Bond Future	388.2000	0.3882	396.9700	0.3970	2.259	0	0	0
2022/07/19	R023	03/11/2022	6.26	Call	Bond Future	0.6300	0.0006	0.5200	0.0005	(17.460)	0	0	0
2022/07/19	R023	03/11/2022	6.26	Put	Bond Future	385.1900	0.3852	393.9600	0.3940	2.277	0	0	0
2022/07/19	R023	03/11/2022			Bond Future	7.5180	101.5327	7.5472	101.5239	0.388	0.0000	0.0000	161
2022/07/19	R023	03/11/2022	6.27	Call	Bond Future	0.6600	0.0007	0.5400	0.0005	(18.182)	0	0	0
2022/07/19	R023	03/11/2022	6.27	Put	Bond Future	382.1500	0.3822	390.9100	0.3909	2.292	0	0	0
2022/07/19	R035	04/08/2022	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	394
2022/07/19	R035	04/08/2022	9.53	Put	Bond Future	14,287.6300	14.2876	14,356.5200	14.3565	0.482	0	0	0
2022/07/19	R035	04/08/2022	9.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2022/07/19	R035	04/08/2022	9.84	Put	Bond Future	12,153.8100	12.1538	12,222.7000	12.2227	0.567	0	0	0
2022/07/19	R035	04/08/2022	10.53	Put	Bond Future	7,639.7800	7.6398	7,708.6700	7.7087	0.902	0	0	0
2022/07/19	R035	04/08/2022	11.13	Put	Bond Future	3,975.6000	3.9756	4,041.0100	4.0410	1.645	0	0	100
2022/07/19	R035	04/08/2022	10.64	Call	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	0
2022/07/19	R035	04/08/2022	10.64	Put	Bond Future	6,948.9500	6.9489	7,017.8200	7.0178	0.991	0	0	100
2022/07/19	R035	04/08/2022	10.72	Call	Bond Future	0.1200	0.0001	0.0600	0.0001	(50.000)	0	0	0
2022/07/19	R035	04/08/2022	10.72	Put	Bond Future	6,451.3700	6.4514	6,520.2000	6.5202	1.067	0	0	0
2022/07/19	R035	04/08/2022	10.73	Call	Bond Future	0.1300	0.0001	0.0700	0.0001	(46.154)	0	0	0
2022/07/19	R035	04/08/2022	10.73	Put	Bond Future	6,389.4500	6.3895	6,458.2800	6.4583	1.077	0	0	0
2022/07/19	R035	04/08/2022			Bond Future	11.8198	84.8951	11.8322	84.8262	0.105	0.0000	0.0000	122,632
2022/07/19	R035	04/08/2022	10.53	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	394
2022/07/19	R035	04/08/2022	10.74	Call	Bond Future	0.1500	0.0002	0.0800	0.0001	(46.667)	0	0	0
2022/07/19	R035	04/08/2022	10.74	Put	Bond Future	6,327.6100	6.3276	6,396.4300	6.3964	1.088	0	0	0
2022/07/19	R035	04/08/2022	11.13	Call	Bond Future	12.8300	0.0128	9.3500	0.0094	(27.124)	0	0	0
2022/07/19	R035	04/08/2022	12.18	Call	Bond Future	2,169.2700	2.1693	2,095.8700	2.0959	(3.384)	0	0	0
2022/07/19	R035	04/08/2022	12.18	Put	Bond Future	205.2200	0.2052	200.7100	0.2007	(2.198)	0	0	394
2022/07/19	R035	03/11/2022	11.15	Call	Bond Future	496.9400	0.4969	477.7600	0.4778	(3.860)	0	0	0
2022/07/19	R035	03/11/2022	11.15	Put	Bond Future	5,430.1200	5.4301	5,482.4600	5.4825	0.964	0	0	0
2022/07/19	R035	03/11/2022	12.68	Call	Bond Future	4,499.8800	4.4999	4,438.4100	4.4384	(1.366)	0	0	0
2022/07/19	R035	03/11/2022	12.68	Put	Bond Future	1,065.7500	1.0658	1,075.8000	1.0758	0.943	0	0	976
2022/07/19	R035	03/11/2022	10.99	Call	Bond Future	340.8400	0.3408	326.1300	0.3261	(4.316)	0	0	0
2022/07/19	R035	03/11/2022	10.99	Put	Bond Future	6,223.8100	6.2238	6,280.6200	6.2806	0.913	0	0	582
2022/07/19	R035	03/11/2022	11.05	Call	Bond Future	394.4400	0.3944	378.1200	0.3781	(4.138)	0	0	976
2022/07/19	R035	03/11/2022	10.57	Call	Bond Future	111.8800	0.1119	105.5600	0.1056	(5.649)	0	0	0
2022/07/19	R035	03/11/2022	10.57	Put	Bond Future	8,560.9400	8.5609	8,626.1400	8.6261	0.762	0	0	582
2022/07/19	R035	03/11/2022			Bond Future	12.0242	81.6927	12.0374	81.6211	0.110	0.0000	0.0000	8,092
2022/07/19	R035	03/11/2022	11.14	Call	Bond Future	486.0100	0.4860	467.1200	0.4671	(3.887)	0	0	0
2022/07/19	R035	03/11/2022	11.14	Put	Bond Future	5,478.1200	5.4781	5,530.7500	5.5308	0.961	0	0	0
2022/07/19	R035	03/11/2022	11.05	Put	Bond Future	5,919.4800	5.9195	5,974.6800	5.9747	0.933	0	0	0
2022/07/19	R035	03/11/2022	11.13	Call	Bond Future	475.1400	0.4751	456.5500	0.4566	(3.913)	0	0	0
2022/07/19	R035	03/11/2022	11.13	Put	Bond Future	5,526.2300	5.5262	5,579.1600	5.5792	0.958	0	0	0
2022/07/19	R035	03/11/2022	9.82	Call	Bond Future	10.4400	0.0104	9.5700	0.0096	(8.333)	0	0	582
2022/07/19	R035	03/11/2022	9.82	Put	Bond Future	13,318.0400	13.3180	13,388.6900	13.3887	0.530	0	0	0
2022/07/19	R035	03/11/2022	10.30	Call	Bond Future	51.5600	0.0516	48.1900	0.0482	(6.536)	0	0	976
2022/07/19	R035	03/11/2022	10.30	Put	Bond Future	10,207.8100	10.2078	10,275.9600	10.2760	0.668	0	0	0
2022/07/19	R035	02/02/2023	11.94	Call	Bond Future	2,294.2500	2.2943	2,284.9500	2.2850	(0.405)	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
2022/07/19	R035	02/02/2023	13.22	Put	Bond Future	1,356.9300	1.3569	1,351.2500	1.3513	(0.419)	0	0	976
2022/07/19	R035	02/02/2023	10.88	Call	Bond Future	532.1000	0.5321	527.3200	0.5273	(0.898)	0	0	0
2022/07/19	R035	02/02/2023	10.88	Put	Bond Future	8,062.9400	8.0629	8,062.6400	8.0626	(0.004)	0	0	0
2022/07/19	R035	02/02/2023	10.66	Call	Bond Future	375.0400	0.3750	371.1700	0.3712	(1.032)	0	0	0
2022/07/19	R035	02/02/2023	10.66	Put	Bond Future	9,239.3200	9.2393	9,239.9300	9.2399	0.007	0	0	582
2022/07/19	R035	02/02/2023	10.30	Put	Bond Future	11,309.2500	11.3092	11,311.1600	11.3112	0.017	0	0	0
2022/07/19	R035	02/02/2023	10.60	Call	Bond Future	339.4400	0.3394	335.8000	0.3358	(1.072)	0	0	0
2022/07/19	R035	02/02/2023	10.60	Put	Bond Future	9,572.4000	9.5724	9,573.2400	9.5732	0.009	0	0	0
2022/07/19	R035	02/02/2023	10.64	Put	Bond Future	9,349.8700	9.3499	9,350.5500	9.3505	0.007	0	0	0
2022/07/19	R035	02/02/2023	9.81	Call	Bond Future	75.1500	0.0751	73.8800	0.0739	(1.690)	0	0	582
2022/07/19	R035	02/02/2023	9.81	Put	Bond Future	14,371.1000	14.3711	14,374.3100	14.3743	0.022	0	0	0
2022/07/19	R035	02/02/2023	9.85	Call	Bond Future	81.8600	0.0819	80.5100	0.0805	(1.649)	0	0	0
2022/07/19	R035	02/02/2023	9.89	Call	Bond Future	89.0800	0.0891	87.6400	0.0876	(1.617)	0	0	388
2022/07/19	R035	02/02/2023	9.89	Put	Bond Future	13,854.1500	13.8541	13,857.1900	13.8572	0.022	0	0	0
2022/07/19	R035	02/02/2023			Bond Future	12.2194	83.0881	12.2203	83.0836	0.007	0.0000	0.0000	69,076
2022/07/19	R035	02/02/2023	11.94	Put	Bond Future	3,785.8500	3.7858	3,781.0300	3.7810	(0.127)	0	0	0
2022/07/19	R035	02/02/2023	11.98	Call	Bond Future	2,394.7600	2.3948	2,385.3400	2.3853	(0.393)	0	0	0
2022/07/19	R035	02/02/2023	11.98	Put	Bond Future	3,670.3700	3.6704	3,665.4300	3.6654	(0.135)	0	0	388
2022/07/19	R035	02/02/2023	13.22	Call	Bond Future	6,383.2000	6.3832	6,373.0400	6.3730	(0.159)	0	0	0
2022/07/19	R035	02/02/2023	11.05	Call	Bond Future	692.5700	0.6926	687.0400	0.6870	(0.798)	0	0	976
2022/07/19	R035	02/02/2023	11.05	Put	Bond Future	7,212.4900	7.2125	7,211.4400	7.2114	(0.015)	0	0	0
2022/07/19	R035	02/02/2023	11.06	Call	Bond Future	703.9400	0.7039	698.3600	0.6984	(0.793)	0	0	0
2022/07/19	R035	02/02/2023	11.06	Put	Bond Future	7,164.9100	7.1649	7,163.8100	7.1638	(0.015)	0	0	582
2022/07/19	R035	02/02/2023	10.86	Call	Bond Future	515.9600	0.5160	511.2700	0.5113	(0.909)	0	0	0
2022/07/19	R035	02/02/2023	10.86	Put	Bond Future	8,166.8400	8.1668	8,166.6300	8.1666	(0.003)	0	0	0
2022/07/19	R035	02/02/2023	10.87	Call	Bond Future	523.9800	0.5240	519.2500	0.5192	(0.903)	0	0	0
2022/07/19	R035	02/02/2023	10.87	Put	Bond Future	8,114.8100	8.1148	8,114.5600	8.1146	(0.003)	0	0	0
2022/07/19	R035	02/02/2023	10.30	Call	Bond Future	199.9400	0.1999	197.3700	0.1974	(1.285)	0	0	976
2022/07/19	R035	02/02/2023	10.64	Call	Bond Future	362.9400	0.3629	359.1400	0.3591	(1.047)	0	0	388
2022/07/19	R035	02/02/2023	9.85	Put	Bond Future	14,111.8500	14.1118	14,114.9800	14.1150	0.022	0	0	0
2022/07/19	R035	04/05/2023	11.22	Put	Bond Future	7,539.2000	7.5392	7,514.2200	7.5142	(0.331)	0	0	0
2022/07/19	R035	04/05/2023	12.46	Call	Bond Future	3,783.6200	3.7836	3,791.9900	3.7920	0.221	0	0	0
2022/07/19	R035	04/05/2023	12.46	Put	Bond Future	3,447.2500	3.4473	3,428.4900	3.4285	(0.544)	0	0	388
2022/07/19	R035	04/05/2023	13.18	Call	Bond Future	6,042.4000	6.0424	6,054.9300	6.0549	0.207	0	0	0
2022/07/19	R035	04/05/2023	13.18	Put	Bond Future	2,144.9000	2.1449	2,130.3000	2.1303	(0.681)	0	0	491
2022/07/19	R035	04/05/2023	11.17	Call	Bond Future	1,085.8700	1.0859	1,087.8600	1.0879	0.183	0	0	491
2022/07/19	R035	04/05/2023	11.20	Call	Bond Future	1,121.5600	1.1216	1,123.6400	1.1236	0.185	0	0	0
2022/07/19	R035	04/05/2023	11.21	Call	Bond Future	1,133.4900	1.1335	1,135.6100	1.1356	0.187	0	0	0
2022/07/19	R035	04/05/2023	10.60	Call	Bond Future	557.6000	0.5576	558.1900	0.5582	0.106	0	0	388
2022/07/19	R035	04/05/2023	10.60	Put	Bond Future	10,626.9700	10.6270	10,600.4300	10.6004	(0.250)	0	0	0
2022/07/19	R035	04/05/2023			Bond Future	12.3944	80.1237	12.3892	80.1509	(0.043)	0.0000	0.0000	0
2022/07/19	R035	04/05/2023	11.22	Call	Bond Future	1,145.7400	1.1457	1,147.8900	1.1479	0.188	0	0	0
2022/07/19	R035	04/05/2023	11.17	Put	Bond Future	7,767.7200	7.7677	7,742.5800	7.7426	(0.324)	0	0	0
2022/07/19	R035	04/05/2023	11.20	Put	Bond Future	7,630.2100	7.6302	7,605.1600	7.6052	(0.328)	0	0	0
2022/07/19	R035	04/05/2023	11.21	Put	Bond Future	7,584.5200	7.5845	7,559.5100	7.5595	(0.330)	0	0	0
2022/07/19	R035	04/05/2023	9.85	Call	Bond Future	194.6500	0.1946	194.5500	0.1945	(0.051)	0	0	388
2022/07/19	R035	04/05/2023	9.85	Put	Bond Future	15,015.4400	15.0154	14,988.2100	14.9882	(0.181)	0	0	0
2022/07/19	R035	04/05/2023	10.42	Call	Bond Future	441.8700	0.4419	442.1900	0.4422	0.072	0	0	491

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/19	R035	04/05/2023	10.42	Put	Bond Future	11,620.2500	11.6203	11,593.4400	11.5934	(0.231)	0	0	0
2022/07/19	R035	03/08/2023	12.00	Call	Bond Future	2,585.7600	2.5858	2,578.3600	2.5784	(0.286)	0	0	0
2022/07/19	R035	03/08/2023	12.00	Put	Bond Future	5,446.6600	5.4467	5,445.6000	5.4456	(0.019)	0	0	0
2022/07/19	R035	03/08/2023			Bond Future	12.5537	81.7342	12.5550	81.7278	0.010	0.0000	0.0000	0
2022/07/19	R035	03/08/2023	11.98	Call	Bond Future	2,544.0700	2.5441	2,536.7100	2.5367	(0.289)	0	0	0
2022/07/19	R035	03/08/2023	11.98	Put	Bond Future	5,511.0800	5.5111	5,510.0600	5.5101	(0.019)	0	0	0
2022/07/19	R035	03/08/2023	11.99	Call	Bond Future	2,564.7100	2.5647	2,557.3300	2.5573	(0.288)	0	0	0
2022/07/19	R035	03/08/2023	11.99	Put	Bond Future	5,478.6400	5.4786	5,477.6000	5.4776	(0.019)	0	0	0
2022/07/19	R186	04/08/2022	7.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,541
2022/07/19	R186	04/08/2022	8.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/19	R186	04/08/2022	8.15	Put	Bond Future	5,277.9100	5.2779	5,192.7200	5.1927	(1.614)	0	0	0
2022/07/19	R186	04/08/2022	9.78	Call	Bond Future	967.8700	0.9679	1,014.5800	1.0146	4.826	0	0	0
2022/07/19	R186	04/08/2022	9.78	Put	Bond Future	264.3600	0.2644	225.8800	0.2259	(14.556)	0	0	3,541
2022/07/19	R186	04/08/2022			Bond Future	9.5822	104.6216	9.5583	104.7068	(0.249)	0.0000	0.0000	87,985
2022/07/19	R186	04/08/2022	6.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,541
2022/07/19	R186	04/08/2022	6.96	Put	Bond Future	9,921.9900	9.9220	9,836.8000	9.8368	(0.859)	0	0	0
2022/07/19	R186	04/08/2022	7.96	Put	Bond Future	6,003.2300	6.0032	5,918.0400	5.9180	(1.419)	0	0	0
2022/07/19	R186	04/08/2022	8.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/19	R186	04/08/2022	8.13	Put	Bond Future	5,353.9800	5.3540	5,268.7900	5.2688	(1.591)	0	0	0
2022/07/19	R186	04/08/2022	8.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/19	R186	04/08/2022	8.14	Put	Bond Future	5,315.9400	5.3159	5,230.7500	5.2308	(1.603)	0	0	0
2022/07/19	R186	03/11/2022	8.91	Put	Bond Future	3,433.3400	3.4333	3,359.0400	3.3590	(2.164)	0	0	4,310
2022/07/19	R186	03/11/2022	8.53	Call	Bond Future	116.6400	0.1166	121.4900	0.1215	4.158	0	0	0
2022/07/19	R186	03/11/2022	8.53	Put	Bond Future	4,628.5300	4.6285	4,548.7600	4.5488	(1.723)	0	0	0
2022/07/19	R186	03/11/2022	8.54	Call	Bond Future	119.2600	0.1193	124.2100	0.1242	4.151	0	0	0
2022/07/19	R186	03/11/2022	8.54	Put	Bond Future	4,595.6000	4.5956	4,515.9300	4.5159	(1.734)	0	0	0
2022/07/19	R186	03/11/2022			Bond Future	9.8337	106.2060	9.8086	106.2906	(0.255)	0.0000	0.0000	30,594
2022/07/19	R186	03/11/2022	8.55	Call	Bond Future	122.0200	0.1220	127.0800	0.1271	4.147	0	0	0
2022/07/19	R186	03/11/2022	8.55	Put	Bond Future	4,562.8300	4.5628	4,483.2700	4.4833	(1.744)	0	0	0
2022/07/19	R186	03/11/2022	8.91	Call	Bond Future	261.9000	0.2619	272.2200	0.2722	3.940	0	0	0
2022/07/19	R186	03/11/2022	8.23	Call	Bond Future	64.9500	0.0650	67.5900	0.0676	4.065	0	0	4,310
2022/07/19	R186	03/11/2022	8.23	Put	Bond Future	5,650.1600	5.6502	5,568.1800	5.5682	(1.451)	0	0	0
2022/07/19	R186	02/02/2023	8.33	Call	Bond Future	171.7000	0.1717	186.3400	0.1863	8.526	0	0	0
2022/07/19	R186	02/02/2023	8.33	Put	Bond Future	5,864.1700	5.8642	5,705.8800	5.7059	(2.699)	0	0	0
2022/07/19	R186	02/02/2023	8.32	Call	Bond Future	169.3200	0.1693	183.7800	0.1838	8.540	0	0	0
2022/07/19	R186	02/02/2023	8.32	Put	Bond Future	5,895.7300	5.8957	5,737.2600	5.7373	(2.688)	0	0	0
2022/07/19	R186	02/02/2023			Bond Future	10.0656	102.7236	10.0111	102.8965	(0.542)	0.0000	0.0000	0
2022/07/19	R186	02/02/2023	8.34	Call	Bond Future	173.9800	0.1740	188.8000	0.1888	8.518	0	0	0
2022/07/19	R186	02/02/2023	8.34	Put	Bond Future	5,832.5200	5.8325	5,674.4100	5.6744	(2.711)	0	0	0
2022/07/19	R186	04/05/2023	8.83	Put	Bond Future	4,865.3600	4.8654	4,685.4500	4.6855	(3.698)	0	0	0
2022/07/19	R186	04/05/2023	8.84	Call	Bond Future	423.9300	0.4239	461.4500	0.4615	8.851	0	0	0
2022/07/19	R186	04/05/2023			Bond Future	10.2854	104.6207	10.2125	104.8377	(0.709)	0.0000	0.0000	0
2022/07/19	R186	04/05/2023	8.83	Call	Bond Future	419.2500	0.4192	456.4200	0.4564	8.866	0	0	0
2022/07/19	R186	04/05/2023	8.84	Put	Bond Future	4,838.6700	4.8387	4,659.1100	4.6591	(3.711)	0	0	0
2022/07/19	R186	04/05/2023	8.82	Call	Bond Future	414.8500	0.4148	451.6900	0.4517	8.880	0	0	0
2022/07/19	R186	04/05/2023	8.82	Put	Bond Future	4,892.3500	4.8924	4,712.1100	4.7121	(3.684)	0	0	0
2022/07/19	R186	03/08/2023	9.74	Call	Bond Future	1,237.9000	1.2379	1,299.9900	1.3000	5.016	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
2022/07/19	R186	03/08/2023	9.74	Put	Bond Future	3,311.2200	3.3112	3,195.4800	3.1955	(3.495)	0	0	0
2022/07/19	R186	03/08/2023	9.73	Put	Bond Future	3,328.2100	3.3282	3,212.0900	3.2121	(3.489)	0	0	0
2022/07/19	R186	03/08/2023			Bond Future	10.4757	101.4187	10.4119	101.5965	(0.610)	0.0000	0.0000	0
2022/07/19	R186	03/08/2023	9.75	Call	Bond Future	1,249.5200	1.2495	1,311.9900	1.3120	5.000	0	0	0
2022/07/19	R186	03/08/2023	9.75	Put	Bond Future	3,294.3000	3.2943	3,178.9400	3.1789	(3.502)	0	0	0
2022/07/19	R186	03/08/2023	9.73	Call	Bond Future	1,226.3400	1.2263	1,288.0500	1.2881	5.032	0	0	0
2022/07/19	R197	04/08/2022			Bond Future	330.1125	330.1125	330.2932	330.2932	0.055	0.0000	0.0000	809
2022/07/19	R197	03/11/2022			Bond Future	335.1924	335.1924	335.3701	335.3701	0.053	0.0000	0.0000	21
2022/07/19	R197	02/02/2023			Bond Future	332.2401	332.2401	332.6953	332.6953	0.137	0.0000	0.0000	0
2022/07/19	R197	04/05/2023			Bond Future	338.4428	338.4428	339.0389	339.0389	0.176	0.0000	0.0000	0
2022/07/19	R197	03/08/2023			Bond Future	336.2321	336.2321	336.7006	336.7006	0.139	0.0000	0.0000	0
2022/07/19	R202	04/08/2022			Bond Future	242.7995	242.7995	243.5101	243.5101	0.293	0.0000	0.0000	6,933
2022/07/19	R202	03/11/2022			Bond Future	246.5358	246.5358	247.2529	247.2529	0.291	0.0000	0.0000	0
2022/07/19	R202	02/02/2023			Bond Future	246.1529	246.1529	247.0853	247.0853	0.379	0.0000	0.0000	269
2022/07/19	R202	04/05/2023			Bond Future	250.7466	250.7466	251.7949	251.7949	0.418	0.0000	0.0000	0
2022/07/19	R202	03/08/2023			Bond Future	251.0077	251.0077	251.9747	251.9747	0.385	0.0000	0.0000	0
2022/07/19	R209	04/08/2022	10.57	Put	Bond Future	6,271.9500	6.2720	6,357.5800	6.3576	1.365	0	0	0
2022/07/19	R209	04/08/2022	10.58	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2022/07/19	R209	04/08/2022	10.58	Put	Bond Future	6,216.7600	6.2168	6,302.4000	6.3024	1.378	0	0	0
2022/07/19	R209	04/08/2022			Bond Future	11.7841	65.1251	11.8019	65.0394	0.151	0.0000	0.0000	21,569
2022/07/19	R209	04/08/2022	10.57	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2022/07/19	R209	04/08/2022	10.59	Call	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2022/07/19	R209	04/08/2022	10.59	Put	Bond Future	6,161.6500	6.1616	6,247.2800	6.2473	1.390	0	0	0
2022/07/19	R209	03/11/2022	12.00	Call	Bond Future	1,987.9500	1.9879	1,932.8300	1.9328	(2.773)	0	0	0
2022/07/19	R209	03/11/2022	12.00	Put	Bond Future	1,820.7300	1.8207	1,853.7300	1.8537	1.812	0	0	3,500
2022/07/19	R209	03/11/2022	11.03	Call	Bond Future	343.5900	0.3436	325.2800	0.3253	(5.329)	0	0	0
2022/07/19	R209	03/11/2022	11.03	Put	Bond Future	4,985.4500	4.9855	5,055.2600	5.0553	1.400	0	0	0
2022/07/19	R209	03/11/2022	10.50	Put	Bond Future	7,586.1900	7.5862	7,667.7000	7.6677	1.074	0	0	0
2022/07/19	R209	03/11/2022	9.25	Call	Bond Future	1.1400	0.0011	1.0000	0.0010	(12.281)	0	0	6,000
2022/07/19	R209	03/11/2022	9.25	Put	Bond Future	14,921.4900	14.9215	15,009.4700	15.0095	0.590	0	0	0
2022/07/19	R209	03/11/2022	9.50	Call	Bond Future	3.2300	0.0032	2.8700	0.0029	(11.146)	0	0	0
2022/07/19	R209	03/11/2022	9.50	Put	Bond Future	13,354.0700	13.3541	13,441.8300	13.4418	0.657	0	0	0
2022/07/19	R209	03/11/2022			Bond Future	11.9645	62.9662	11.9832	62.8781	0.156	0.0000	0.0000	6,739
2022/07/19	R209	03/11/2022	11.02	Call	Bond Future	335.2900	0.3353	317.3000	0.3173	(5.366)	0	0	0
2022/07/19	R209	03/11/2022	11.02	Put	Bond Future	5,029.4300	5.0294	5,099.5600	5.0996	1.394	0	0	0
2022/07/19	R209	03/11/2022	11.50	Call	Bond Future	918.7900	0.9188	883.0700	0.8831	(3.888)	0	0	0
2022/07/19	R209	03/11/2022	11.50	Put	Bond Future	3,167.0600	3.1671	3,219.4600	3.2195	1.655	0	0	0
2022/07/19	R209	03/11/2022	10.50	Call	Bond Future	92.9800	0.0930	86.3700	0.0864	(7.109)	0	0	0
2022/07/19	R209	03/11/2022	11.00	Call	Bond Future	319.1400	0.3191	301.7900	0.3018	(5.436)	0	0	0
2022/07/19	R209	03/11/2022	11.00	Put	Bond Future	5,118.0000	5.1180	5,188.7700	5.1888	1.383	0	0	7,000
2022/07/19	R209	03/11/2022	11.01	Call	Bond Future	327.1500	0.3272	309.4700	0.3095	(5.404)	0	0	0
2022/07/19	R209	03/11/2022	11.01	Put	Bond Future	5,073.6200	5.0736	5,144.0600	5.1441	1.388	0	0	0
2022/07/19	R209	03/11/2022	10.00	Call	Bond Future	20.2200	0.0202	18.3800	0.0184	(9.100)	0	0	3,500
2022/07/19	R209	03/11/2022	10.00	Put	Bond Future	10,360.7900	10.3608	10,447.0700	10.4471	0.833	0	0	6,000
2022/07/19	R209	02/02/2023	10.80	Put	Bond Future	7,083.7700	7.0838	7,111.1900	7.1112	0.387	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
2022/07/19	R209	02/02/2023	10.78	Call	Bond Future	453.1200	0.4531	444.0600	0.4441	(1.999)	0	0	0
2022/07/19	R209	02/02/2023	10.79	Call	Bond Future	460.1900	0.4602	451.0300	0.4510	(1.990)	0	0	0
2022/07/19	R209	02/02/2023			Bond Future	12.1317	64.0424	12.1396	64.0058	0.065	0.0000	0.0000	2,066
2022/07/19	R209	02/02/2023	10.80	Call	Bond Future	467.3500	0.4673	458.0800	0.4581	(1.984)	0	0	0
2022/07/19	R209	02/02/2023	10.78	Put	Bond Future	7,176.3300	7.1763	7,203.9600	7.2040	0.385	0	0	0
2022/07/19	R209	02/02/2023	10.79	Put	Bond Future	7,129.9700	7.1300	7,157.5000	7.1575	0.386	0	0	0
2022/07/19	R209	04/05/2023	11.09	Call	Bond Future	974.1100	0.9741	967.2300	0.9672	(0.706)	0	0	0
2022/07/19	R209	04/05/2023	11.09	Put	Bond Future	6,760.7100	6.7607	6,766.2500	6.7663	0.082	0	0	0
2022/07/19	R209	04/05/2023	11.10	Call	Bond Future	984.7500	0.9847	977.8300	0.9778	(0.703)	0	0	0
2022/07/19	R209	04/05/2023	11.10	Put	Bond Future	6,719.9200	6.7199	6,725.4200	6.7254	0.082	0	0	0
2022/07/19	R209	04/05/2023			Bond Future	12.2875	62.0749	12.2903	62.0625	0.022	0.0000	0.0000	0
2022/07/19	R209	04/05/2023	11.11	Call	Bond Future	995.3000	0.9953	988.3300	0.9883	(0.700)	0	0	0
2022/07/19	R209	04/05/2023	11.11	Put	Bond Future	6,679.1100	6.6791	6,684.5600	6.6846	0.082	0	0	0
2022/07/19	R209	03/08/2023	11.95	Put	Bond Future	4,619.9400	4.6199	4,638.1500	4.6381	0.394	0	0	0
2022/07/19	R209	03/08/2023	11.93	Call	Bond Future	2,408.1300	2.4081	2,387.2900	2.3873	(0.865)	0	0	0
2022/07/19	R209	03/08/2023	11.94	Call	Bond Future	2,427.8300	2.4278	2,406.8900	2.4069	(0.862)	0	0	0
2022/07/19	R209	03/08/2023			Bond Future	12.4256	63.3233	12.4344	63.2840	0.071	0.0000	0.0000	0
2022/07/19	R209	03/08/2023	11.95	Call	Bond Future	2,447.6100	2.4476	2,426.5800	2.4266	(0.859)	0	0	0
2022/07/19	R209	03/08/2023	11.93	Put	Bond Future	4,674.1800	4.6742	4,692.5800	4.6926	0.394	0	0	0
2022/07/19	R209	03/08/2023	11.94	Put	Bond Future	4,646.9900	4.6470	4,665.2900	4.6653	0.394	0	0	0
2022/07/19	R210	04/08/2022			Bond Future	223.2033	223.2033	223.2329	223.2329	0.013	0.0000	0.0000	1,068
2022/07/19	R210	03/11/2022			Bond Future	223.6638	223.6638	223.6898	223.6898	0.012	0.0000	0.0000	0
2022/07/19	R210	02/02/2023			Bond Future	227.5354	227.5354	227.7477	227.7477	0.093	0.0000	0.0000	300
2022/07/19	R210	04/05/2023			Bond Future	228.7125	228.7125	229.0184	229.0184	0.134	0.0000	0.0000	0
2022/07/19	R210	03/08/2023			Bond Future	233.3437	233.3437	233.5635	233.5635	0.094	0.0000	0.0000	0
2022/07/19	R213	04/08/2022	9.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/19	R213	04/08/2022	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/19	R213	04/08/2022	9.90	Put	Bond Future	7,347.3900	7.3474	7,447.5600	7.4476	1.363	0	0	0
2022/07/19	R213	04/08/2022			Bond Future	11.4389	79.2651	11.4612	79.1649	0.195	0.0000	0.0000	33,034
2022/07/19	R213	04/08/2022	9.88	Put	Bond Future	7,448.7400	7.4487	7,548.9100	7.5489	1.345	0	0	0
2022/07/19	R213	04/08/2022	9.89	Put	Bond Future	7,398.0400	7.3980	7,498.2100	7.4982	1.354	0	0	0
2022/07/19	R213	04/08/2022	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/19	R213	03/11/2022	10.38	Call	Bond Future	162.7700	0.1628	151.0000	0.1510	(7.231)	0	0	0
2022/07/19	R213	03/11/2022	10.38	Put	Bond Future	6,033.2900	6.0333	6,124.6500	6.1247	1.514	0	0	0
2022/07/19	R213	03/11/2022	10.39	Call	Bond Future	166.3000	0.1663	154.3200	0.1543	(7.204)	0	0	0
2022/07/19	R213	03/11/2022	10.39	Put	Bond Future	5,988.7800	5.9888	6,079.9300	6.0799	1.522	0	0	0
2022/07/19	R213	03/11/2022	10.37	Call	Bond Future	159.3100	0.1593	147.7300	0.1477	(7.269)	0	0	0
2022/07/19	R213	03/11/2022	10.37	Put	Bond Future	6,077.9100	6.0779	6,169.4600	6.1695	1.506	0	0	200
2022/07/19	R213	03/11/2022	9.19	Call	Bond Future	7.0800	0.0071	6.2700	0.0063	(11.441)	0	0	476
2022/07/19	R213	03/11/2022	9.19	Put	Bond Future	11,861.8700	11.8619	11,964.1900	11.9642	0.863	0	0	0
2022/07/19	R213	03/11/2022			Bond Future	11.6612	76.9256	11.6848	76.8224	0.203	0.0000	0.0000	98
2022/07/19	R213	03/11/2022	10.40	Call	Bond Future	169.9700	0.1700	157.7700	0.1578	(7.178)	0	0	0
2022/07/19	R213	03/11/2022	10.40	Put	Bond Future	5,944.4400	5.9444	6,035.3700	6.0354	1.530	0	0	0
2022/07/19	R213	03/11/2022	9.98	Call	Bond Future	65.1100	0.0651	59.5800	0.0596	(8.493)	0	0	0
2022/07/19	R213	03/11/2022	9.98	Put	Bond Future	7,887.3200	7.8873	7,984.9200	7.9849	1.237	0	0	200
2022/07/19	R213	03/11/2022	10.19	Call	Bond Future	106.6300	0.1066	98.2900	0.0983	(7.821)	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
2022/07/19	R213	03/11/2022	10.19	Put	Bond Future	6,896.8600	6.8969	6,991.6500	6.9916	1.374	0	0	476
2022/07/19	R213	03/11/2022	9.13	Call	Bond Future	5.7700	0.0058	5.1000	0.0051	(11.612)	0	0	200
2022/07/19	R213	03/11/2022	9.13	Put	Bond Future	12,176.8300	12.1768	12,279.2900	12.2793	0.841	0	0	0
2022/07/19	R213	03/11/2022	9.84	Call	Bond Future	46.1700	0.0462	42.0400	0.0420	(8.945)	0	0	0
2022/07/19	R213	03/11/2022	9.84	Put	Bond Future	8,565.5300	8.5655	8,664.5300	8.6645	1.156	0	0	476
2022/07/19	R213	02/02/2023	10.43	Put	Bond Future	6,837.3200	6.8373	6,869.3500	6.8693	0.468	0	0	0
2022/07/19	R213	02/02/2023	12.20	Call	Bond Future	3,178.5700	3.1786	3,148.0300	3.1480	(0.961)	0	0	0
2022/07/19	R213	02/02/2023	12.20	Put	Bond Future	1,813.4600	1.8135	1,823.6800	1.8237	0.564	0	0	912
2022/07/19	R213	02/02/2023	10.22	Put	Bond Future	7,733.5700	7.7336	7,767.3600	7.7674	0.437	0	0	0
2022/07/19	R213	02/02/2023	10.23	Call	Bond Future	286.9900	0.2870	279.9500	0.2800	(2.453)	0	0	0
2022/07/19	R213	02/02/2023	10.35	Call	Bond Future	341.9200	0.3419	333.8900	0.3339	(2.349)	0	0	0
2022/07/19	R213	02/02/2023	10.35	Put	Bond Future	7,173.8600	7.1739	7,206.5900	7.2066	0.456	0	0	476
2022/07/19	R213	02/02/2023	10.01	Call	Bond Future	205.6700	0.2057	200.2100	0.2002	(2.655)	0	0	0
2022/07/19	R213	02/02/2023			Bond Future	11.8741	78.2394	11.8837	78.1986	0.081	0.0000	0.0000	0
2022/07/19	R213	02/02/2023	10.43	Call	Bond Future	383.2600	0.3833	374.5300	0.3745	(2.278)	0	0	912
2022/07/19	R213	02/02/2023	10.22	Call	Bond Future	282.8300	0.2828	275.8600	0.2759	(2.464)	0	0	0
2022/07/19	R213	02/02/2023	10.23	Put	Bond Future	7,689.9200	7.6899	7,723.6400	7.7236	0.438	0	0	0
2022/07/19	R213	02/02/2023	9.16	Call	Bond Future	42.8600	0.0429	41.3100	0.0413	(3.616)	0	0	476
2022/07/19	R213	02/02/2023	9.16	Put	Bond Future	12,766.9500	12.7669	12,806.1600	12.8062	0.307	0	0	0
2022/07/19	R213	02/02/2023	10.01	Put	Bond Future	8,668.6000	8.6686	8,703.9000	8.7039	0.407	0	0	476
2022/07/19	R213	02/02/2023	10.21	Call	Bond Future	278.6100	0.2786	271.7200	0.2717	(2.473)	0	0	0
2022/07/19	R213	02/02/2023	10.21	Put	Bond Future	7,777.2000	7.7772	7,811.0700	7.8111	0.436	0	0	0
2022/07/19	R213	04/05/2023	10.75	Call	Bond Future	756.7600	0.7568	751.0600	0.7511	(0.753)	0	0	0
2022/07/19	R213	04/05/2023	10.75	Put	Bond Future	6,446.0700	6.4461	6,451.8300	6.4518	0.089	0	0	0
2022/07/19	R213	04/05/2023			Bond Future	12.0666	76.1352	12.0694	76.1237	0.023	0.0000	0.0000	0
2022/07/19	R213	04/05/2023	10.74	Call	Bond Future	748.6500	0.7486	742.9900	0.7430	(0.756)	0	0	0
2022/07/19	R213	04/05/2023	10.74	Put	Bond Future	6,483.2500	6.4833	6,489.0500	6.4890	0.089	0	0	0
2022/07/19	R213	04/05/2023	10.73	Call	Bond Future	740.6100	0.7406	734.9900	0.7350	(0.759)	0	0	0
2022/07/19	R213	04/05/2023	10.73	Put	Bond Future	6,520.5200	6.5205	6,526.3600	6.5264	0.090	0	0	0
2022/07/19	R213	03/08/2023	11.62	Put	Bond Future	4,451.9100	4.4519	4,475.0600	4.4751	0.520	0	0	0
2022/07/19	R213	03/08/2023	11.63	Call	Bond Future	1,917.9400	1.9179	1,897.3400	1.8973	(1.074)	0	0	0
2022/07/19	R213	03/08/2023			Bond Future	12.2423	77.6642	12.2532	77.6205	0.089	0.0000	0.0000	0
2022/07/19	R213	03/08/2023	11.62	Call	Bond Future	1,900.8300	1.9008	1,880.3400	1.8803	(1.078)	0	0	0
2022/07/19	R213	03/08/2023	11.63	Put	Bond Future	4,427.1600	4.4272	4,450.2000	4.4502	0.520	0	0	0
2022/07/19	R213	03/08/2023	11.61	Call	Bond Future	1,884.1000	1.8841	1,863.7100	1.8637	(1.082)	0	0	0
2022/07/19	R213	03/08/2023	11.61	Put	Bond Future	4,477.0800	4.4771	4,500.3300	4.5003	0.519	0	0	0
2022/07/19	R214	04/08/2022	10.98	Put	Bond Future	4,812.1800	4.8122	4,926.0800	4.9261	2.367	0	0	0
2022/07/19	R214	04/08/2022	10.99	Call	Bond Future	1.1300	0.0011	0.6300	0.0006	(44.248)	0	0	0
2022/07/19	R214	04/08/2022			Bond Future	11.8864	62.8708	11.9094	62.7565	0.193	0.0000	0.0000	76,360
2022/07/19	R214	04/08/2022	10.97	Call	Bond Future	0.9400	0.0009	0.5100	0.0005	(45.745)	0	0	0
2022/07/19	R214	04/08/2022	10.97	Put	Bond Future	4,868.5000	4.8685	4,982.4300	4.9824	2.340	0	0	0
2022/07/19	R214	04/08/2022	10.98	Call	Bond Future	1.0300	0.0010	0.5700	0.0006	(44.660)	0	0	0
2022/07/19	R214	04/08/2022	10.99	Put	Bond Future	4,755.9300	4.7559	4,869.7900	4.8698	2.394	0	0	0
2022/07/19	R214	03/11/2022	11.34	Call	Bond Future	606.1200	0.6061	572.8400	0.5728	(5.491)	0	0	0
2022/07/19	R214	03/11/2022	11.36	Put	Bond Future	4,189.9200	4.1899	4,272.9800	4.2730	1.982	0	0	0
2022/07/19	R214	03/11/2022			Bond Future	12.0559	60.5359	12.0799	60.4186	0.200	0.0000	0.0000	2,381
2022/07/19	R214	03/11/2022	11.34	Put	Bond Future	4,271.6100	4.2716	4,355.6300	4.3556	1.967	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
2022/07/19	R214	03/11/2022	11.35	Call	Bond Future	618.7800	0.6188	585.0300	0.5850	(5.454)	0	0	0
2022/07/19	R214	03/11/2022	11.35	Put	Bond Future	4,230.6400	4.2306	4,314.1900	4.3142	1.975	0	0	0
2022/07/19	R214	03/11/2022	11.36	Call	Bond Future	631.6300	0.6316	597.3900	0.5974	(5.421)	0	0	0
2022/07/19	R214	02/02/2023	11.07	Call	Bond Future	647.0500	0.6470	629.3900	0.6294	(2.729)	0	0	0
2022/07/19	R214	02/02/2023	11.07	Put	Bond Future	6,557.2200	6.5572	6,608.3300	6.6083	0.779	0	0	0
2022/07/19	R214	02/02/2023	11.08	Call	Bond Future	656.5100	0.6565	638.6600	0.6387	(2.719)	0	0	0
2022/07/19	R214	02/02/2023	11.08	Put	Bond Future	6,511.1600	6.5112	6,562.0800	6.5621	0.782	0	0	0
2022/07/19	R214	02/02/2023			Bond Future	12.2161	61.5700	12.2305	61.5012	0.118	0.0000	0.0000	64,419
2022/07/19	R214	02/02/2023	11.09	Call	Bond Future	666.0800	0.6661	648.0400	0.6480	(2.708)	0	0	0
2022/07/19	R214	02/02/2023	11.09	Put	Bond Future	6,465.2700	6.4653	6,516.0000	6.5160	0.785	0	0	0
2022/07/19	R214	04/05/2023	11.36	Call	Bond Future	1,280.6500	1.2806	1,262.9000	1.2629	(1.386)	0	0	0
2022/07/19	R214	04/05/2023	11.36	Put	Bond Future	6,281.4300	6.2814	6,310.2200	6.3102	0.458	0	0	0
2022/07/19	R214	04/05/2023	11.37	Call	Bond Future	1,295.3800	1.2954	1,277.5000	1.2775	(1.380)	0	0	0
2022/07/19	R214	04/05/2023	11.37	Put	Bond Future	6,242.7700	6.2428	6,271.4300	6.2714	0.459	0	0	0
2022/07/19	R214	04/05/2023			Bond Future	12.3581	59.4121	12.3681	59.3655	0.080	0.0000	0.0000	0
2022/07/19	R214	04/05/2023	11.38	Call	Bond Future	1,310.2100	1.3102	1,292.2000	1.2922	(1.375)	0	0	0
2022/07/19	R214	04/05/2023	11.38	Put	Bond Future	6,204.2800	6.2043	6,232.8100	6.2328	0.460	0	0	0
2022/07/19	R214	03/08/2023	12.14	Call	Bond Future	2,801.0400	2.8010	2,763.4200	2.7634	(1.343)	0	0	0
2022/07/19	R214	03/08/2023	12.14	Put	Bond Future	4,433.1100	4.4331	4,468.1900	4.4682	0.791	0	0	0
2022/07/19	R214	03/08/2023	12.15	Call	Bond Future	2,822.8000	2.8228	2,785.0200	2.7850	(1.338)	0	0	0
2022/07/19	R214	03/08/2023	12.15	Put	Bond Future	4,406.6400	4.4066	4,441.5600	4.4416	0.792	0	0	0
2022/07/19	R214	03/08/2023			Bond Future	12.4857	60.6062	12.5015	60.5335	0.126	0.0000	0.0000	0
2022/07/19	R214	03/08/2023	12.16	Call	Bond Future	2,844.6300	2.8446	2,806.6900	2.8067	(1.334)	0	0	0
2022/07/19	R214	03/08/2023	12.16	Put	Bond Future	4,380.3100	4.3803	4,415.0700	4.4151	0.794	0	0	0
2022/07/19	R248	04/08/2022	10.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,700
2022/07/19	R248	04/08/2022	10.99	Call	Bond Future	0.8800	0.0009	0.5300	0.0005	(39.773)	0	0	0
2022/07/19	R248	04/08/2022	10.99	Put	Bond Future	6,171.3000	6.1713	6,250.1000	6.2501	1.277	0	0	0
2022/07/19	R248	04/08/2022	10.40	Put	Bond Future	10,553.0500	10.5531	10,632.2000	10.6322	0.750	0	0	0
2022/07/19	R248	04/08/2022	10.98	Call	Bond Future	0.8000	0.0008	0.4800	0.0005	(40.000)	0	0	0
2022/07/19	R248	04/08/2022	10.98	Put	Bond Future	6,242.2300	6.2422	6,321.0600	6.3211	1.263	0	0	0
2022/07/19	R248	04/08/2022			Bond Future	11.9222	78.6348	11.9350	78.5557	0.108	0.0000	0.0000	133,956
2022/07/19	R248	04/08/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/19	R248	04/08/2022	9.70	Put	Bond Future	16,306.6800	16.3067	16,385.8300	16.3858	0.485	0	0	0
2022/07/19	R248	04/08/2022	10.20	Put	Bond Future	12,132.4000	12.1324	12,211.5500	12.2115	0.652	0	0	0
2022/07/19	R248	04/08/2022	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,200
2022/07/19	R248	04/08/2022	10.30	Put	Bond Future	11,336.5200	11.3365	11,415.6700	11.4157	0.698	0	0	0
2022/07/19	R248	04/08/2022	11.00	Call	Bond Future	0.9700	0.0010	0.5900	0.0006	(39.175)	0	0	1,200
2022/07/19	R248	04/08/2022	11.00	Put	Bond Future	6,100.4800	6.1005	6,179.2500	6.1792	1.291	0	0	50
2022/07/19	R248	04/08/2022	10.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/19	R248	04/08/2022	10.90	Call	Bond Future	0.3500	0.0004	0.2000	0.0002	(42.857)	0	0	1,700
2022/07/19	R248	04/08/2022	10.90	Put	Bond Future	6,813.8100	6.8138	6,892.8100	6.8928	1.159	0	0	0
2022/07/19	R248	03/11/2022	11.30	Put	Bond Future	5,702.2300	5.7022	5,760.0300	5.7600	1.014	0	0	0
2022/07/19	R248	03/11/2022	11.31	Put	Bond Future	5,648.7100	5.6487	5,706.1500	5.7062	1.017	0	0	0
2022/07/19	R248	03/11/2022	11.32	Call	Bond Future	661.2300	0.6612	636.5200	0.6365	(3.737)	0	0	0
2022/07/19	R248	03/11/2022	11.20	Call	Bond Future	503.4500	0.5034	482.9500	0.4830	(4.072)	0	0	1,650
2022/07/19	R248	03/11/2022	11.20	Put	Bond Future	6,254.4800	6.2545	6,315.7700	6.3158	0.980	0	0	0
2022/07/19	R248	03/11/2022			Bond Future	12.0944	75.4008	12.1080	75.3190	0.113	0.0000	0.0000	174,281

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
2022/07/19	R248	03/11/2022	11.90	Call	Bond Future	1,900.0500	1.9000	1,853.2300	1.8532	(2.464)	0	0	1,650
2022/07/19	R248	03/11/2022	11.90	Put	Bond Future	3,086.3400	3.0863	3,121.3100	3.1213	1.133	0	0	0
2022/07/19	R248	03/11/2022	11.30	Call	Bond Future	632.8600	0.6329	608.8700	0.6089	(3.791)	0	0	0
2022/07/19	R248	03/11/2022	11.31	Call	Bond Future	646.9400	0.6469	622.5900	0.6226	(3.764)	0	0	0
2022/07/19	R248	03/11/2022	11.32	Put	Bond Future	5,595.5000	5.5955	5,652.5800	5.6526	1.020	0	0	0
2022/07/19	R248	02/02/2023	11.08	Call	Bond Future	751.9900	0.7520	743.0600	0.7431	(1.188)	0	0	0
2022/07/19	R248	02/02/2023	11.08	Put	Bond Future	8,299.4800	8.2995	8,310.6900	8.3107	0.135	0	0	0
2022/07/19	R248	02/02/2023			Bond Future	12.2578	76.6889	12.2612	76.6688	0.028	0.0000	0.0000	0
2022/07/19	R248	02/02/2023	11.06	Call	Bond Future	729.6800	0.7297	720.9100	0.7209	(1.202)	0	0	0
2022/07/19	R248	02/02/2023	11.06	Put	Bond Future	8,417.0900	8.4171	8,428.4600	8.4285	0.135	0	0	0
2022/07/19	R248	02/02/2023	11.07	Call	Bond Future	740.7700	0.7408	731.9200	0.7319	(1.195)	0	0	0
2022/07/19	R248	02/02/2023	11.07	Put	Bond Future	8,358.1600	8.3582	8,369.4500	8.3695	0.135	0	0	0
2022/07/19	R248	04/05/2023	11.35	Call	Bond Future	1,483.4200	1.4834	1,480.3700	1.4804	(0.206)	0	0	0
2022/07/19	R248	04/05/2023	11.35	Put	Bond Future	8,022.6500	8.0226	8,010.9800	8.0110	(0.145)	0	0	0
2022/07/19	R248	04/05/2023			Bond Future	12.4028	73.6700	12.4013	73.6787	(0.012)	0.0000	0.0000	0
2022/07/19	R248	04/05/2023	11.33	Call	Bond Future	1,448.5300	1.4485	1,445.5000	1.4455	(0.209)	0	0	0
2022/07/19	R248	04/05/2023	11.33	Put	Bond Future	8,122.0300	8.1220	8,110.3800	8.1104	(0.143)	0	0	0
2022/07/19	R248	04/05/2023	11.34	Call	Bond Future	1,465.9100	1.4659	1,462.8700	1.4629	(0.207)	0	0	0
2022/07/19	R248	04/05/2023	11.34	Put	Bond Future	8,072.2300	8.0722	8,060.5700	8.0606	(0.144)	0	0	0
2022/07/19	R248	03/08/2023	12.11	Call	Bond Future	3,256.7600	3.2568	3,241.2200	3.2412	(0.477)	0	0	0
2022/07/19	R248	03/08/2023	12.11	Put	Bond Future	5,718.9000	5.7189	5,726.0300	5.7260	0.125	0	0	0
2022/07/19	R248	03/08/2023			Bond Future	12.5334	75.1513	12.5374	75.1287	0.032	0.0000	0.0000	0
2022/07/19	R248	03/08/2023	12.09	Call	Bond Future	3,204.9200	3.2049	3,189.4900	3.1895	(0.481)	0	0	0
2022/07/19	R248	03/08/2023	12.09	Put	Bond Future	5,787.0900	5.7871	5,794.3300	5.7943	0.125	0	0	0
2022/07/19	R248	03/08/2023	12.10	Call	Bond Future	3,230.8000	3.2308	3,215.3100	3.2153	(0.479)	0	0	0
2022/07/19	R248	03/08/2023	12.10	Put	Bond Future	5,752.9100	5.7529	5,760.0900	5.7601	0.125	0	0	0

Total

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