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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/07/2022 TO 22/07/2022

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
2022/07/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/22	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/22	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/22	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/22	2025	04/08/2022		Bond Future	162.7599	162.7599	162.2427	162.2427	(0.318)	0.0000	0.0000	9,167
2022/07/22	2025	03/11/2022		Bond Future	165.2527	165.2527	164.7252	164.7252	(0.319)	0.0000	0.0000	1,199
2022/07/22	2025	02/02/2023		Bond Future	166.5430	166.5430	166.0016	166.0016	(0.325)	0.0000	0.0000	1,918
2022/07/22	2025	04/05/2023		Bond Future	169.7122	169.7122	169.1594	169.1594	(0.326)	0.0000	0.0000	0
2022/07/22	2025	03/08/2023		Bond Future	171.3167	171.3167	170.7490	170.7490	(0.331)	0.0000	0.0000	0
2022/07/22	2029	04/08/2022		Bond Future	119.7276	119.7276	119.0110	119.0110	(0.599)	0.0000	0.0000	1,629
2022/07/22	2029	03/11/2022		Bond Future	120.3036	120.3036	119.5743	119.5743	(0.606)	0.0000	0.0000	1,012

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2022/07/22	2029	02/02/2023			Bond Future	122.4796	122.4796	121.7356	121.7356	(0.607)	0.0000	0.0000	728
2022/07/22	2029	04/05/2023			Bond Future	123.5137	123.5137	122.7530	122.7530	(0.616)	0.0000	0.0000	0
2022/07/22	2029	03/08/2023			Bond Future	125.9622	125.9622	125.1859	125.1859	(0.616)	0.0000	0.0000	0
2022/07/22	2030	04/08/2022	9.56	Call	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0	0	0
2022/07/22	2030	04/08/2022	9.56	Put	Bond Future	5,795.5800	5.7956	4,994.4400	4.9944	(13.823)	0	0	0
2022/07/22	2030	04/08/2022	10.95	Call	Bond Future	1,011.9700	1.0120	1,662.3800	1.6624	64.272	0	0	0
2022/07/22	2030	04/08/2022	10.95	Put	Bond Future	209.2500	0.2093	58.4900	0.0585	(72.048)	0	0	800
2022/07/22	2030	04/08/2022			Bond Future	10.7737	86.2198	10.5998	87.0209	(1.614)	0.0000	0.0000	69,351
2022/07/22	2030	04/08/2022	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/22	2030	04/08/2022	8.30	Put	Bond Future	12,347.4300	12.3474	11,546.2600	11.5463	(6.489)	0	0	0
2022/07/22	2030	04/08/2022	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/22	2030	04/08/2022	9.05	Put	Bond Future	8,378.9300	8.3789	7,577.7600	7.5778	(9.562)	0	0	0
2022/07/22	2030	04/08/2022	9.54	Call	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0	0	0
2022/07/22	2030	04/08/2022	9.54	Put	Bond Future	5,895.1900	5.8952	5,094.0500	5.0940	(13.590)	0	0	0
2022/07/22	2030	04/08/2022	9.55	Call	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0	0	0
2022/07/22	2030	04/08/2022	9.55	Put	Bond Future	5,845.3700	5.8454	5,044.2300	5.0442	(13.706)	0	0	0
2022/07/22	2030	03/11/2022	10.10	Call	Bond Future	395.2600	0.3953	555.8600	0.5559	40.631	0	0	0
2022/07/22	2030	03/11/2022	10.10	Put	Bond Future	4,433.1800	4.4332	3,781.8000	3.7818	(14.693)	0	0	0
2022/07/22	2030	03/11/2022	10.20	Put	Bond Future	4,039.9700	4.0400	3,412.5600	3.4126	(15.530)	0	0	0
2022/07/22	2030	03/11/2022	9.70	Call	Bond Future	188.2600	0.1883	275.0800	0.2751	46.117	0	0	500
2022/07/22	2030	03/11/2022	9.70	Put	Bond Future	6,131.2800	6.1313	5,406.1200	5.4061	(11.827)	0	0	0
2022/07/22	2030	03/11/2022			Bond Future	10.9848	87.5191	10.8026	88.3311	(1.658)	0.0000	0.0000	34,764
2022/07/22	2030	03/11/2022	10.20	Call	Bond Future	470.4300	0.4704	655.0000	0.6550	39.234	0	0	500
2022/07/22	2030	03/11/2022	11.57	Call	Bond Future	3,323.9600	3.3240	3,930.1400	3.9301	18.237	0	0	0
2022/07/22	2030	03/11/2022	11.57	Put	Bond Future	780.2700	0.7803	574.4700	0.5745	(26.375)	0	0	500
2022/07/22	2030	03/11/2022	10.08	Call	Bond Future	381.5400	0.3815	537.6300	0.5376	40.911	0	0	0
2022/07/22	2030	03/11/2022	10.08	Put	Bond Future	4,513.5100	4.5135	3,857.6200	3.8576	(14.532)	0	0	0
2022/07/22	2030	03/11/2022	10.09	Call	Bond Future	388.3500	0.3884	546.6800	0.5467	40.770	0	0	0
2022/07/22	2030	03/11/2022	10.09	Put	Bond Future	4,473.2800	4.4733	3,819.6300	3.8196	(14.612)	0	0	0
2022/07/22	2030	02/02/2023	11.16	Put	Bond Future	2,262.6200	2.2626	1,877.4700	1.8775	(17.022)	0	0	388
2022/07/22	2030	02/02/2023	11.35	Call	Bond Future	2,686.0100	2.6860	3,172.1800	3.1722	18.100	0	0	5,000
2022/07/22	2030	02/02/2023	11.35	Put	Bond Future	1,903.2300	1.9032	1,564.0800	1.5641	(17.820)	0	0	0
2022/07/22	2030	02/02/2023	9.99	Call	Bond Future	538.0100	0.5380	703.7700	0.7038	30.810	0	0	0
2022/07/22	2030	02/02/2023	10.00	Call	Bond Future	545.8400	0.5458	713.4600	0.7135	30.709	0	0	0
2022/07/22	2030	02/02/2023	10.01	Put	Bond Future	5,703.7900	5.7038	5,047.9500	5.0480	(11.498)	0	0	0
2022/07/22	2030	02/02/2023	9.80	Call	Bond Future	405.0700	0.4051	538.0200	0.5380	32.821	0	0	0
2022/07/22	2030	02/02/2023	9.94	Put	Bond Future	5,974.4300	5.9744	5,305.8000	5.3058	(11.192)	0	0	102
2022/07/22	2030	02/02/2023	9.20	Call	Bond Future	146.9600	0.1470	205.2800	0.2053	39.684	0	0	0
2022/07/22	2030	02/02/2023	9.20	Put	Bond Future	9,141.1200	9.1411	8,374.1200	8.3741	(8.391)	0	0	0
2022/07/22	2030	02/02/2023	9.66	Call	Bond Future	324.9800	0.3250	436.6100	0.4366	34.350	0	0	0
2022/07/22	2030	02/02/2023	9.66	Put	Bond Future	7,111.2300	7.1112	6,397.5400	6.3975	(10.036)	0	0	102
2022/07/22	2030	02/02/2023	8.81	Put	Bond Future	10,987.4000	10.9874	10,192.7000	10.1927	(7.233)	0	0	0
2022/07/22	2030	02/02/2023	9.04	Call	Bond Future	108.6500	0.1087	153.9100	0.1539	41.657	0	0	0
2022/07/22	2030	02/02/2023	9.04	Put	Bond Future	9,886.4400	9.8864	9,106.3800	9.1064	(7.890)	0	0	0
2022/07/22	2030	02/02/2023	9.08	Put	Bond Future	9,698.4300	9.6984	8,921.4000	8.9214	(8.012)	0	0	0
2022/07/22	2030	02/02/2023			Bond Future	11.1664	85.0753	10.9752	85.9006	(1.713)	0.0000	0.0000	5,200
2022/07/22	2030	02/02/2023	11.55	Call	Bond Future	3,207.8700	3.2079	3,739.0600	3.7391	16.559	0	0	5,000

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2022/07/22	2030	02/02/2023	11.55	Put	Bond Future	1,582.6900	1.5827	1,288.5600	1.2886	(18.584)	0	0	0
2022/07/22	2030	02/02/2023	11.12	Call	Bond Future	2,146.5400	2.1465	2,576.7300	2.5767	20.041	0	0	0
2022/07/22	2030	02/02/2023	11.12	Put	Bond Future	2,345.9900	2.3460	1,950.8600	1.9509	(16.843)	0	0	0
2022/07/22	2030	02/02/2023	11.16	Call	Bond Future	2,235.0400	2.2350	2,675.2100	2.6752	19.694	0	0	0
2022/07/22	2030	02/02/2023	9.99	Put	Bond Future	5,780.5300	5.7805	5,120.9700	5.1210	(11.410)	0	0	0
2022/07/22	2030	02/02/2023	10.00	Put	Bond Future	5,742.1000	5.7421	5,084.4000	5.0844	(11.454)	0	0	0
2022/07/22	2030	02/02/2023	10.01	Call	Bond Future	553.7700	0.5538	723.2500	0.7233	30.605	0	0	0
2022/07/22	2030	02/02/2023	9.80	Put	Bond Future	6,532.3600	6.5324	5,839.9900	5.8400	(10.599)	0	0	0
2022/07/22	2030	02/02/2023	9.83	Call	Bond Future	424.1300	0.4241	561.9600	0.5620	32.497	0	0	388
2022/07/22	2030	02/02/2023	9.83	Put	Bond Future	6,410.9900	6.4110	5,723.5000	5.7235	(10.724)	0	0	0
2022/07/22	2030	02/02/2023	9.94	Call	Bond Future	500.1300	0.5001	656.8200	0.6568	31.330	0	0	0
2022/07/22	2030	02/02/2023	9.79	Call	Bond Future	398.8800	0.3989	530.2200	0.5302	32.927	0	0	0
2022/07/22	2030	02/02/2023	9.79	Put	Bond Future	6,573.0400	6.5730	5,879.0600	5.8791	(10.558)	0	0	0
2022/07/22	2030	02/02/2023	8.81	Call	Bond Future	68.6900	0.0687	99.3100	0.0993	44.577	0	0	102
2022/07/22	2030	02/02/2023	9.08	Call	Bond Future	117.3200	0.1173	165.6100	0.1656	41.161	0	0	388
2022/07/22	2030	04/05/2023	11.34	Call	Bond Future	2,634.8000	2.6348	3,082.8200	3.0828	17.004	0	0	0
2022/07/22	2030	04/05/2023	11.34	Put	Bond Future	2,662.1800	2.6622	2,269.9600	2.2700	(14.733)	0	0	150
2022/07/22	2030	04/05/2023	10.42	Call	Bond Future	1,134.6900	1.1347	1,392.1200	1.3921	22.687	0	0	479
2022/07/22	2030	04/05/2023	10.42	Put	Bond Future	5,096.4000	5.0964	4,513.5900	4.5136	(11.436)	0	0	0
2022/07/22	2030	04/05/2023	10.52	Call	Bond Future	1,246.6600	1.2467	1,522.8800	1.5229	22.157	0	0	0
2022/07/22	2030	04/05/2023	10.52	Put	Bond Future	4,769.6700	4.7697	4,205.6500	4.2056	(11.825)	0	0	0
2022/07/22	2030	04/05/2023	10.53	Call	Bond Future	1,258.3400	1.2583	1,536.4700	1.5365	22.103	0	0	0
2022/07/22	2030	04/05/2023	10.53	Put	Bond Future	4,737.6300	4.7376	4,175.5200	4.1755	(11.865)	0	0	0
2022/07/22	2030	04/05/2023	9.67	Call	Bond Future	521.0700	0.5211	660.9700	0.6610	26.849	0	0	479
2022/07/22	2030	04/05/2023	9.67	Put	Bond Future	7,862.3300	7.8623	7,161.9900	7.1620	(8.908)	0	0	0
2022/07/22	2030	04/05/2023	9.78	Call	Bond Future	592.6000	0.5926	747.4700	0.7475	26.134	0	0	388
2022/07/22	2030	04/05/2023	9.78	Put	Bond Future	7,428.1600	7.4282	6,742.7900	6.7428	(9.227)	0	0	0
2022/07/22	2030	04/05/2023	10.00	Call	Bond Future	747.8000	0.7478	934.3000	0.9343	24.940	0	0	1,080
2022/07/22	2030	04/05/2023	10.00	Put	Bond Future	6,582.4000	6.5824	5,928.6600	5.9287	(9.932)	0	0	0
2022/07/22	2030	04/05/2023	9.03	Call	Bond Future	224.3900	0.2244	295.1100	0.2951	31.517	0	0	388
2022/07/22	2030	04/05/2023	9.03	Put	Bond Future	10,578.6400	10.5786	9,809.1200	9.8091	(7.274)	0	0	0
2022/07/22	2030	04/05/2023	9.58	Put	Bond Future	8,224.2000	8.2242	7,512.1600	7.5122	(8.658)	0	0	0
2022/07/22	2030	04/05/2023			Bond Future	11.3466	86.6787	11.1455	87.5189	(1.772)	0.0000	0.0000	0
2022/07/22	2030	04/05/2023	12.57	Call	Bond Future	5,972.9000	5.9729	6,624.9200	6.6249	10.916	0	0	0
2022/07/22	2030	04/05/2023	12.57	Put	Bond Future	1,080.1500	1.0802	891.9300	0.8919	(17.425)	0	0	350
2022/07/22	2030	04/05/2023	11.62	Call	Bond Future	3,291.4100	3.2914	3,795.6400	3.7956	15.320	0	0	0
2022/07/22	2030	04/05/2023	11.62	Put	Bond Future	2,165.5200	2.1655	1,829.5100	1.8295	(15.516)	0	0	388
2022/07/22	2030	04/05/2023	12.04	Call	Bond Future	4,407.4200	4.4074	4,985.6900	4.9857	13.120	0	0	0
2022/07/22	2030	04/05/2023	12.04	Put	Bond Future	1,588.8100	1.5888	1,326.8400	1.3268	(16.488)	0	0	1,080
2022/07/22	2030	04/05/2023	12.50	Call	Bond Future	5,758.7700	5.7588	6,402.2600	6.4023	11.174	0	0	0
2022/07/22	2030	04/05/2023	12.50	Put	Bond Future	1,136.0800	1.1361	939.3300	0.9393	(17.318)	0	0	479
2022/07/22	2030	04/05/2023	10.54	Call	Bond Future	1,270.1000	1.2701	1,550.1500	1.5501	22.049	0	0	0
2022/07/22	2030	04/05/2023	10.54	Put	Bond Future	4,705.7000	4.7057	4,145.5100	4.1455	(11.904)	0	0	0
2022/07/22	2030	04/05/2023	10.65	Call	Bond Future	1,404.7500	1.4047	1,706.3400	1.7063	21.469	0	0	350
2022/07/22	2030	04/05/2023	10.65	Put	Bond Future	4,361.5500	4.3615	3,822.9000	3.8229	(12.350)	0	0	0
2022/07/22	2030	04/05/2023	9.58	Call	Bond Future	466.5600	0.4666	594.7600	0.5948	27.478	0	0	150
2022/07/22	2030	03/08/2023	12.89	Call	Bond Future	6,482.6700	6.4827	7,143.3400	7.1433	10.191	0	0	0
2022/07/22	2030	03/08/2023	12.89	Put	Bond Future	1,230.4800	1.2305	1,034.8600	1.0349	(15.898)	0	0	350

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2022/07/22	2030	03/08/2023	11.34	Call	Bond Future	2,515.0100		2.5150	2,938.3400	2.9383	16.832	0	0	0
2022/07/22	2030	03/08/2023	11.34	Put	Bond Future	3,272.0300		3.2720	2,839.0700	2.8391	(13.232)	0	0	0
2022/07/22	2030	03/08/2023	11.35	Call	Bond Future	2,534.6800		2.5347	2,959.9400	2.9599	16.778	0	0	0
2022/07/22	2030	03/08/2023	11.36	Put	Bond Future	3,230.2900		3.2303	2,801.1800	2.8012	(13.284)	0	0	0
2022/07/22	2030	03/08/2023	10.40	Call	Bond Future	1,153.1000		1.1531	1,402.5100	1.4025	21.630	0	0	1,012
2022/07/22	2030	03/08/2023	10.65	Call	Bond Future	1,431.8100		1.4318	1,724.1500	1.7241	20.418	0	0	350
2022/07/22	2030	03/08/2023	10.65	Put	Bond Future	5,049.9000		5.0499	4,485.9500	4.4860	(11.168)	0	0	0
2022/07/22	2030	03/08/2023			Bond Future	11.5275		84.3737	11.3156	85.2300	(1.838)	0.0000	0.0000	0
2022/07/22	2030	03/08/2023	12.59	Call	Bond Future	5,612.2900		5.6123	6,238.4200	6.2384	11.156	0	0	0
2022/07/22	2030	03/08/2023	12.59	Put	Bond Future	1,479.9800		1.4800	1,249.8200	1.2498	(15.552)	0	0	1,012
2022/07/22	2030	03/08/2023	11.35	Put	Bond Future	3,251.1100		3.2511	2,820.0800	2.8201	(13.258)	0	0	0
2022/07/22	2030	03/08/2023	11.36	Call	Bond Future	2,554.4300		2.5544	2,981.6100	2.9816	16.723	0	0	0
2022/07/22	2030	03/08/2023	10.40	Put	Bond Future	5,837.7100		5.8377	5,230.8300	5.2308	(10.396)	0	0	0
2022/07/22	2032	04/08/2022	8.97	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/22	2032	04/08/2022	8.97	Put	Bond Future	12,586.3800		12.5864	11,639.2200	11.6392	(7.525)	0	0	0
2022/07/22	2032	04/08/2022	9.40	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/22	2032	04/08/2022	9.40	Put	Bond Future	9,980.0000		9.9800	9,032.8400	9.0328	(9.491)	0	0	0
2022/07/22	2032	04/08/2022	9.72	Call	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	800
2022/07/22	2032	04/08/2022	9.72	Put	Bond Future	8,100.9300		8.1009	7,153.7800	7.1538	(11.692)	0	0	0
2022/07/22	2032	04/08/2022	10.21	Put	Bond Future	5,319.9600		5.3200	4,373.2200	4.3732	(17.796)	0	0	0
2022/07/22	2032	04/08/2022	10.22	Call	Bond Future	0.0700		0.0001	0.5200	0.0005	642.857	0	0	0
2022/07/22	2032	04/08/2022	9.80	Call	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	900
2022/07/22	2032	04/08/2022	10.20	Put	Bond Future	5,375.5800		5.3756	4,428.8000	4.4288	(17.613)	0	0	0
2022/07/22	2032	04/08/2022			Bond Future	11.2073		85.7892	11.0235	86.7363	(1.639)	0.0000	0.0000	68,455
2022/07/22	2032	04/08/2022	11.89	Call	Bond Future	3,416.5200		3.4165	4,346.9700	4.3470	27.234	0	0	0
2022/07/22	2032	04/08/2022	11.89	Put	Bond Future	20.2100		0.0202	3.5000	0.0035	(82.682)	0	0	0
2022/07/22	2032	04/08/2022	10.70	Call	Bond Future	14.7100		0.0147	65.0000	0.0650	341.876	0	0	0
2022/07/22	2032	04/08/2022	10.70	Put	Bond Future	2,665.4400		2.6654	1,768.5700	1.7686	(33.648)	0	0	7,500
2022/07/22	2032	04/08/2022	11.00	Call	Bond Future	208.4900		0.2085	519.2600	0.5193	149.058	0	0	0
2022/07/22	2032	04/08/2022	11.00	Put	Bond Future	1,278.0600		1.2781	641.6700	0.6417	(49.793)	0	0	7,500
2022/07/22	2032	04/08/2022	11.60	Call	Bond Future	2,080.8300		2.0808	2,949.6100	2.9496	41.752	0	0	0
2022/07/22	2032	04/08/2022	11.60	Put	Bond Future	103.7700		0.1038	25.3900	0.0254	(75.532)	0	0	800
2022/07/22	2032	04/08/2022	10.21	Call	Bond Future	0.0600		0.0001	0.4800	0.0005	700.000	0	0	0
2022/07/22	2032	04/08/2022	10.22	Put	Bond Future	5,264.4000		5.2644	4,317.6900	4.3177	(17.983)	0	0	0
2022/07/22	2032	04/08/2022	10.50	Call	Bond Future	0.8400		0.0008	6.3100	0.0063	651.190	0	0	900
2022/07/22	2032	04/08/2022	10.50	Put	Bond Future	3,727.8500		3.7279	2,786.1600	2.7862	(25.261)	0	0	0
2022/07/22	2032	04/08/2022	9.80	Put	Bond Future	7,639.0300		7.6390	6,691.8800	6.6919	(12.399)	0	0	0
2022/07/22	2032	04/08/2022	10.10	Call	Bond Future	0.0200		0.0000	0.1800	0.0002	800.000	0	0	0
2022/07/22	2032	04/08/2022	10.10	Put	Bond Future	5,934.3200		5.9343	4,987.3200	4.9873	(15.958)	0	0	0
2022/07/22	2032	04/08/2022	10.20	Call	Bond Future	0.0600		0.0001	0.4400	0.0004	633.333	0	0	0
2022/07/22	2032	03/11/2022	10.56	Put	Bond Future	4,803.3500		4.8033	4,035.6500	4.0356	(15.983)	0	0	180
2022/07/22	2032	03/11/2022	10.16	Call	Bond Future	174.8400		0.1748	270.4500	0.2705	54.684	0	0	0
2022/07/22	2032	03/11/2022	10.16	Put	Bond Future	6,722.8800		6.7229	5,858.2600	5.8583	(12.861)	0	0	180
2022/07/22	2032	03/11/2022	9.46	Put	Bond Future	10,540.6700		10.5407	9,599.0800	9.5991	(8.933)	0	0	0
2022/07/22	2032	03/11/2022	9.92	Call	Bond Future	96.2100		0.0962	154.4400	0.1544	60.524	0	0	750
2022/07/22	2032	03/11/2022	9.92	Put	Bond Future	7,978.7200		7.9787	7,076.7200	7.0767	(11.305)	0	0	0
2022/07/22	2032	03/11/2022	10.11	Put	Bond Future	6,978.9600		6.9790	6,105.3800	6.1054	(12.517)	0	0	454

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/22	2032	03/11/2022	9.31	Put	Bond Future	11,411.1600		11.4112	10,463.0800	10.4631	(8.308)	0	0	0
2022/07/22	2032	03/11/2022	9.36	Call	Bond Future	18.4200		0.0184	32.4800	0.0325	76.330	0	0	454
2022/07/22	2032	03/11/2022	9.36	Put	Bond Future	11,119.3100		11.1193	10,173.1400	10.1731	(8.509)	0	0	0
2022/07/22	2032	03/11/2022			Bond Future	11.4112		82.9304	11.2196	83.8907	(1.680)	0.0000	0.0000	103,623
2022/07/22	2032	03/11/2022	11.55	Call	Bond Future	2,278.5400		2.2785	2,852.4000	2.8524	25.185	0	0	0
2022/07/22	2032	03/11/2022	11.55	Put	Bond Future	1,592.5000		1.5925	1,206.1300	1.2061	(24.262)	0	0	500
2022/07/22	2032	03/11/2022	12.30	Call	Bond Future	4,851.6900		4.8517	5,641.5800	5.6416	16.281	0	0	0
2022/07/22	2032	03/11/2022	12.30	Put	Bond Future	588.3500		0.5884	418.0100	0.4180	(28.952)	0	0	750
2022/07/22	2032	03/11/2022	10.56	Call	Bond Future	421.8400		0.4218	614.3700	0.6144	45.641	0	0	0
2022/07/22	2032	03/11/2022	10.66	Call	Bond Future	514.4600		0.5145	738.3500	0.7383	43.519	0	0	0
2022/07/22	2032	03/11/2022	10.66	Put	Bond Future	4,365.3300		4.3653	3,628.9900	3.6290	(16.868)	0	0	0
2022/07/22	2032	03/11/2022	10.67	Call	Bond Future	524.6100		0.5246	751.8100	0.7518	43.308	0	0	750
2022/07/22	2032	03/11/2022	10.67	Put	Bond Future	4,322.6600		4.3227	3,589.6300	3.5896	(16.958)	0	0	0
2022/07/22	2032	03/11/2022	10.21	Call	Bond Future	196.7500		0.1968	302.0100	0.3020	53.499	0	0	500
2022/07/22	2032	03/11/2022	10.21	Put	Bond Future	6,470.0700		6.4701	5,615.1000	5.6151	(13.214)	0	0	0
2022/07/22	2032	03/11/2022	10.49	Call	Bond Future	365.2700		0.3653	537.5200	0.5375	47.157	0	0	0
2022/07/22	2032	03/11/2022	10.49	Put	Bond Future	5,120.8100		5.1208	4,332.8300	4.3328	(15.388)	0	0	454
2022/07/22	2032	03/11/2022	9.46	Call	Bond Future	25.4600		0.0255	44.1000	0.0441	73.213	0	0	500
2022/07/22	2032	03/11/2022	10.11	Call	Bond Future	155.0800		0.1551	241.7300	0.2417	55.874	0	0	0
2022/07/22	2032	03/11/2022	9.31	Call	Bond Future	15.6000		0.0156	27.7500	0.0277	77.885	0	0	180
2022/07/22	2032	02/02/2023	11.69	Call	Bond Future	2,852.6300		2.8526	3,407.9800	3.4080	19.468	0	0	0
2022/07/22	2032	02/02/2023	11.69	Put	Bond Future	2,349.1200		2.3491	1,928.2500	1.9282	(17.916)	0	0	0
2022/07/22	2032	02/02/2023	10.40	Call	Bond Future	6,186.6700		6.187	817.1000	0.8171	32.074	0	0	0
2022/07/22	2032	02/02/2023	10.40	Put	Bond Future	6,638.7400		6.6387	5,860.9500	5.8610	(11.716)	0	0	0
2022/07/22	2032	02/02/2023	10.50	Call	Bond Future	709.7100		0.7097	930.3200	0.9303	31.085	0	0	0
2022/07/22	2032	02/02/2023	10.50	Put	Bond Future	6,199.7000		6.1997	5,444.0900	5.4441	(12.188)	0	0	454
2022/07/22	2032	02/02/2023	10.67	Call	Bond Future	887.9100		0.8879	1,149.3300	1.1493	29.442	0	0	750
2022/07/22	2032	02/02/2023	10.67	Put	Bond Future	5,486.4700		5.4865	4,771.6700	4.7717	(13.028)	0	0	0
2022/07/22	2032	02/02/2023	10.22	Call	Bond Future	478.2500		0.4783	640.3400	0.6403	33.892	0	0	500
2022/07/22	2032	02/02/2023	10.22	Put	Bond Future	7,463.2300		7.4632	6,649.1000	6.6491	(10.909)	0	0	0
2022/07/22	2032	02/02/2023	9.47	Call	Bond Future	134.8200		0.1348	192.3200	0.1923	42.649	0	0	500
2022/07/22	2032	02/02/2023	9.47	Put	Bond Future	11,294.1900		11.2942	10,375.4700	10.3755	(8.134)	0	0	0
2022/07/22	2032	02/02/2023	9.92	Call	Bond Future	300.4700		0.3005	411.9900	0.4120	37.115	0	0	750
2022/07/22	2032	02/02/2023	9.92	Put	Bond Future	8,924.9800		8.9250	8,060.2800	8.0603	(9.689)	0	0	0
2022/07/22	2032	02/02/2023			Bond Future	11.5856		84.4133	11.3856	85.3896	(1.726)	0.0000	0.0000	18
2022/07/22	2032	02/02/2023	11.84	Call	Bond Future	3,274.8000		3.2748	3,870.9400	3.8709	18.204	0	0	0
2022/07/22	2032	02/02/2023	11.84	Put	Bond Future	2,055.2300		2.0552	1,675.1500	1.6751	(18.493)	0	0	500
2022/07/22	2032	02/02/2023	12.75	Call	Bond Future	6,289.9300		6.2899	7,074.4900	7.0745	12.473	0	0	0
2022/07/22	2032	02/02/2023	12.75	Put	Bond Future	903.2100		0.9032	711.5500	0.7116	(21.220)	0	0	750
2022/07/22	2032	02/02/2023	10.38	Call	Bond Future	601.5500		0.6016	795.7000	0.7957	32.275	0	0	0
2022/07/22	2032	02/02/2023	10.38	Put	Bond Future	6,728.1400		6.7281	5,946.0700	5.9461	(11.624)	0	0	0
2022/07/22	2032	02/02/2023	10.39	Call	Bond Future	610.1400		0.6101	806.4400	0.8064	32.173	0	0	0
2022/07/22	2032	02/02/2023	10.39	Put	Bond Future	6,683.4500		6.6835	5,903.5300	5.9035	(11.669)	0	0	0
2022/07/22	2032	02/02/2023	10.16	Call	Bond Future	437.5600		0.4376	588.5600	0.5886	34.510	0	0	0
2022/07/22	2032	02/02/2023	10.16	Put	Bond Future	7,747.2900		7.7473	6,922.0700	6.9221	(10.652)	0	0	454
2022/07/22	2032	02/02/2023	9.31	Call	Bond Future	98.7400		0.0987	142.9100	0.1429	44.734	0	0	454
2022/07/22	2032	02/02/2023	9.31	Put	Bond Future	12,181.8600		12.1819	11,249.8100	11.2498	(7.651)	0	0	0
2022/07/22	2032	04/05/2023	10.89	Call	Bond Future	1,421.2800		1.4213	1,746.6300	1.7466	22.891	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
2022/07/22	2032	04/05/2023	10.89	Put	Bond Future	5,636.3200	5.6363	4,967.6800	4.9677	(11.863)	0	0	0
2022/07/22	2032	04/05/2023	11.37	Call	Bond Future	2,212.3100	2.2123	2,652.9700	2.6530	19.919	0	0	400
2022/07/22	2032	04/05/2023	13.43	Call	Bond Future	8,336.8300	8.3368	9,163.0100	9.1630	9.910	0	0	0
2022/07/22	2032	04/05/2023	13.43	Put	Bond Future	918.6600	0.9187	750.8500	0.7508	(18.267)	0	0	400
2022/07/22	2032	04/05/2023			Bond Future	11.7538	81.8443	11.5448	82.8383	(1.778)	0.0000	0.0000	0
2022/07/22	2032	04/05/2023	11.37	Put	Bond Future	4,050.3500	4.0504	3,497.0200	3.4970	(13.661)	0	0	0
2022/07/22	2032	04/05/2023	10.62	Call	Bond Future	1,087.0800	1.0871	1,353.9900	1.3540	24.553	0	0	400
2022/07/22	2032	04/05/2023	10.62	Put	Bond Future	6,678.8300	6.6788	5,951.7500	5.9517	(10.886)	0	0	0
2022/07/22	2032	04/05/2023	10.87	Call	Bond Future	1,394.2800	1.3943	1,715.1300	1.7151	23.012	0	0	0
2022/07/22	2032	04/05/2023	10.87	Put	Bond Future	5,710.3000	5.7103	5,037.1600	5.0372	(11.788)	0	0	0
2022/07/22	2032	04/05/2023	10.88	Call	Bond Future	1,407.8600	1.4079	1,730.9700	1.7310	22.950	0	0	0
2022/07/22	2032	04/05/2023	10.88	Put	Bond Future	5,673.3700	5.6734	5,002.4900	5.0025	(11.825)	0	0	0
2022/07/22	2032	03/08/2023	11.90	Call	Bond Future	3,385.6300	3.3856	3,928.6900	3.9287	16.040	0	0	5,000
2022/07/22	2032	03/08/2023	11.90	Put	Bond Future	3,457.1400	3.4571	2,987.1400	2.9871	(13.595)	0	0	0
2022/07/22	2032	03/08/2023	11.77	Call	Bond Future	3,075.6900	3.0757	3,590.3800	3.5904	16.734	0	0	0
2022/07/22	2032	03/08/2023	11.77	Put	Bond Future	3,748.7400	3.7487	3,250.3700	3.2504	(13.294)	0	0	0
2022/07/22	2032	03/08/2023			Bond Future	11.9155	83.4536	11.6971	84.4667	(1.833)	0.0000	0.0000	2,600
2022/07/22	2032	03/08/2023	11.75	Call	Bond Future	3,029.4200	3.0294	3,539.6800	3.5397	16.843	0	0	0
2022/07/22	2032	03/08/2023	11.75	Put	Bond Future	3,795.5400	3.7955	3,292.7400	3.2927	(13.247)	0	0	0
2022/07/22	2032	03/08/2023	11.76	Call	Bond Future	3,052.5100	3.0525	3,564.9900	3.5650	16.789	0	0	0
2022/07/22	2032	03/08/2023	11.76	Put	Bond Future	3,772.0800	3.7721	3,271.5000	3.2715	(13.271)	0	0	0
2022/07/22	2033	04/08/2022			Bond Future	114.0361	114.0361	112.3803	112.3803	(1.452)	0.0000	0.0000	3,796
2022/07/22	2033	03/11/2022			Bond Future	114.4493	114.4493	112.7665	112.7665	(1.470)	0.0000	0.0000	420
2022/07/22	2033	02/02/2023			Bond Future	116.5191	116.5191	114.8044	114.8044	(1.472)	0.0000	0.0000	5,877
2022/07/22	2033	04/05/2023			Bond Future	117.3540	117.3540	115.6042	115.6042	(1.491)	0.0000	0.0000	0
2022/07/22	2033	03/08/2023			Bond Future	119.6802	119.6802	117.8952	117.8952	(1.492)	0.0000	0.0000	0
2022/07/22	2037	04/08/2022	10.89	Call	Bond Future	6.9700	0.0070	21.8500	0.0219	213.486	0	0	0
2022/07/22	2037	04/08/2022	10.89	Put	Bond Future	4,068.4600	4.0685	3,214.4000	3.2144	(20.992)	0	0	0
2022/07/22	2037	04/08/2022	10.90	Call	Bond Future	7.5700	0.0076	23.6000	0.0236	211.757	0	0	0
2022/07/22	2037	04/08/2022	11.95	Call	Bond Future	2,322.2300	2.3222	3,114.2000	3.1142	34.104	0	0	0
2022/07/22	2037	04/08/2022	11.95	Put	Bond Future	111.2800	0.1113	34.3100	0.0343	(69.168)	0	0	1,050
2022/07/22	2037	04/08/2022	10.91	Put	Bond Future	3,944.3900	3.9444	3,092.7200	3.0927	(21.592)	0	0	0
2022/07/22	2037	04/08/2022			Bond Future	11.5620	78.9471	11.4140	79.8160	(1.280)	0.0000	0.0000	124,394
2022/07/22	2037	04/08/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	50
2022/07/22	2037	04/08/2022	10.10	Put	Bond Future	9,243.0400	9.2430	8,374.1200	8.3741	(9.401)	0	0	0
2022/07/22	2037	04/08/2022	10.90	Put	Bond Future	4,006.3700	4.0064	3,153.4600	3.1535	(21.289)	0	0	50
2022/07/22	2037	04/08/2022	10.91	Call	Bond Future	8.2100	0.0082	25.4800	0.0255	210.353	0	0	0
2022/07/22	2037	04/08/2022	11.21	Call	Bond Future	100.7400	0.1007	236.2600	0.2363	134.525	0	0	1,050
2022/07/22	2037	04/08/2022	11.21	Put	Bond Future	2,190.4500	2.1904	1,457.0300	1.4570	(33.483)	0	0	0
2022/07/22	2037	04/08/2022	11.42	Call	Bond Future	371.0300	0.3710	707.2400	0.7072	90.615	0	0	0
2022/07/22	2037	04/08/2022	11.42	Put	Bond Future	1,204.3600	1.2044	671.6300	0.6716	(44.233)	0	0	50
2022/07/22	2037	03/11/2022	11.32	Call	Bond Future	1,076.7300	1.0767	1,386.9500	1.3869	28.811	0	0	0
2022/07/22	2037	03/11/2022	11.30	Put	Bond Future	3,588.1900	3.5882	3,009.8600	3.0099	(16.118)	0	0	0
2022/07/22	2037	03/11/2022	11.31	Call	Bond Future	1,056.6300	1.0566	1,363.0300	1.3630	28.998	0	0	0
2022/07/22	2037	03/11/2022	11.31	Put	Bond Future	3,548.2900	3.5483	2,973.7600	2.9738	(16.192)	0	0	0
2022/07/22	2037	03/11/2022			Bond Future	11.7381	80.1368	11.5844	81.0177	(1.309)	0.0000	0.0000	20,963

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
2022/07/22	2037	03/11/2022	11.32	Put	Bond Future	3,508.8500	3.5088	2,938.1400	2.9381	(16.265)	0	0	0
2022/07/22	2037	03/11/2022	11.30	Call	Bond Future	1,036.9200	1.0369	1,339.5200	1.3395	29.183	0	0	0
2022/07/22	2037	02/02/2023	11.03	Call	Bond Future	1,071.5300	1.0715	1,317.7800	1.3178	22.981	0	0	0
2022/07/22	2037	02/02/2023	11.03	Put	Bond Future	6,095.9800	6.0960	5,446.5900	5.4466	(10.653)	0	0	0
2022/07/22	2037	02/02/2023	11.04	Call	Bond Future	1,085.7800	1.0858	1,334.4500	1.3344	22.902	0	0	0
2022/07/22	2037	02/02/2023	11.04	Put	Bond Future	6,049.1900	6.0492	5,402.2200	5.4022	(10.695)	0	0	0
2022/07/22	2037	02/02/2023			Bond Future	11.8917	77.3110	11.7321	78.2066	(1.342)	0.0000	0.0000	63,547
2022/07/22	2037	02/02/2023	11.05	Call	Bond Future	1,100.1600	1.1002	1,351.2700	1.3513	22.825	0	0	0
2022/07/22	2037	02/02/2023	11.05	Put	Bond Future	6,002.6000	6.0026	5,358.0700	5.3581	(10.738)	0	0	0
2022/07/22	2037	04/05/2023	13.73	Put	Bond Future	1,092.0600	1.0921	933.7000	0.9337	(14.501)	0	0	400
2022/07/22	2037	04/05/2023	11.31	Call	Bond Future	1,872.9700	1.8730	2,196.4100	2.1964	17.269	0	0	0
2022/07/22	2037	04/05/2023	11.31	Put	Bond Future	6,016.8900	6.0169	5,428.4900	5.4285	(9.779)	0	0	0
2022/07/22	2037	04/05/2023	11.03	Put	Bond Future	7,239.6800	7.2397	6,592.4600	6.5925	(8.940)	0	0	0
2022/07/22	2037	04/05/2023	11.30	Call	Bond Future	1,855.2200	1.8552	2,176.4800	2.1765	17.317	0	0	0
2022/07/22	2037	04/05/2023	11.30	Put	Bond Future	6,058.1000	6.0581	5,467.5200	5.4675	(9.749)	0	0	0
2022/07/22	2037	04/05/2023			Bond Future	12.0409	78.7689	11.8751	79.6807	(1.377)	0.0000	0.0000	0
2022/07/22	2037	04/05/2023	13.73	Call	Bond Future	9,534.2000	9.5342	10,287.6800	10.2877	7.903	0	0	0
2022/07/22	2037	04/05/2023	11.32	Call	Bond Future	1,890.5700	1.8906	2,216.1800	2.2162	17.223	0	0	0
2022/07/22	2037	04/05/2023	11.32	Put	Bond Future	5,975.5900	5.9756	5,389.3600	5.3894	(9.810)	0	0	0
2022/07/22	2037	04/05/2023	11.78	Call	Bond Future	2,892.3900	2.8924	3,322.5600	3.3226	14.872	0	0	400
2022/07/22	2037	04/05/2023	11.78	Put	Bond Future	4,334.8400	4.3348	3,853.1700	3.8532	(11.112)	0	0	0
2022/07/22	2037	04/05/2023	11.03	Call	Bond Future	1,420.7000	1.4207	1,685.3200	1.6853	18.626	0	0	400
2022/07/22	2037	03/08/2023	12.12	Call	Bond Future	3,773.8300	3.7738	4,260.8900	4.2609	12.906	0	0	0
2022/07/22	2037	03/08/2023	12.12	Put	Bond Future	4,142.0700	4.1421	3,699.8200	3.6998	(10.677)	0	0	0
2022/07/22	2037	03/08/2023	12.13	Call	Bond Future	3,800.4400	3.8004	4,289.5100	4.2895	12.869	0	0	0
2022/07/22	2037	03/08/2023	12.13	Put	Bond Future	4,114.9100	4.1149	3,674.6700	3.6747	(10.699)	0	0	0
2022/07/22	2037	03/08/2023			Bond Future	12.1887	76.0588	12.0163	76.9881	(1.415)	0.0000	0.0000	0
2022/07/22	2037	03/08/2023	12.14	Call	Bond Future	3,827.1400	3.8271	4,318.2000	4.3182	12.831	0	0	0
2022/07/22	2037	03/08/2023	12.14	Put	Bond Future	4,087.9000	4.0879	3,649.6500	3.6496	(10.721)	0	0	0
2022/07/22	2038	04/08/2022			Bond Future	128.2599	128.2599	126.2082	126.2082	(1.600)	0.0000	0.0000	3,429
2022/07/22	2038	03/11/2022			Bond Future	130.2242	130.2242	128.1393	128.1393	(1.601)	0.0000	0.0000	2,268
2022/07/22	2038	02/02/2023			Bond Future	130.6690	130.6690	128.5424	128.5424	(1.627)	0.0000	0.0000	0
2022/07/22	2038	04/05/2023			Bond Future	133.1564	133.1564	130.9883	130.9883	(1.628)	0.0000	0.0000	0
2022/07/22	2038	03/08/2023			Bond Future	133.8171	133.8171	131.6019	131.6019	(1.655)	0.0000	0.0000	0
2022/07/22	2040	04/08/2022	9.70	Put	Bond Future	13,424.9400	13.4249	12,584.2500	12.5842	(6.262)	0	0	0
2022/07/22	2040	04/08/2022	11.05	Call	Bond Future	21.2200	0.0212	54.5700	0.0546	157.163	0	0	0
2022/07/22	2040	04/08/2022	11.05	Put	Bond Future	3,563.7800	3.5638	2,756.4400	2.7564	(22.654)	0	0	0
2022/07/22	2040	04/08/2022	12.24	Put	Bond Future	25.7500	0.0258	6.7300	0.0067	(73.864)	0	0	460
2022/07/22	2040	04/08/2022			Bond Future	11.5956	80.9766	11.4628	81.8173	(1.146)	0.0000	0.0000	87,170
2022/07/22	2040	04/08/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	460
2022/07/22	2040	04/08/2022	10.70	Call	Bond Future	0.9600	0.0010	2.8400	0.0028	195.833	0	0	460
2022/07/22	2040	04/08/2022	10.70	Put	Bond Future	5,945.9600	5.9460	5,107.1500	5.1071	(14.107)	0	0	0
2022/07/22	2040	04/08/2022	11.03	Call	Bond Future	17.4300	0.0174	45.7100	0.0457	162.249	0	0	0
2022/07/22	2040	04/08/2022	11.03	Put	Bond Future	3,694.4600	3.6945	2,882.0500	2.8820	(21.990)	0	0	0
2022/07/22	2040	04/08/2022	11.04	Call	Bond Future	19.2500	0.0193	49.9800	0.0500	159.636	0	0	0
2022/07/22	2040	04/08/2022	11.04	Put	Bond Future	3,629.0000	3.6290	2,819.0400	2.8190	(22.319)	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
2022/07/22	2040	04/08/2022	12.24	Call	Bond Future	3,914.2800	3.9143	4,735.9500	4.7360	20.992	0	0	0
2022/07/22	2040	03/11/2022	12.52	Call	Bond Future	5,274.2400	5.2742	5,944.4100	5.9444	12.706	0	0	0
2022/07/22	2040	03/11/2022	11.41	Put	Bond Future	3,523.1000	3.5231	2,991.2200	2.9912	(15.097)	0	0	0
2022/07/22	2040	03/11/2022	12.00	Call	Bond Future	3,116.3300	3.1163	3,649.1000	3.6491	17.096	0	0	1,160
2022/07/22	2040	03/11/2022	12.00	Put	Bond Future	1,689.7900	1.6898	1,370.3300	1.3703	(18.905)	0	0	0
2022/07/22	2040	03/11/2022	11.39	Call	Bond Future	1,258.4200	1.2584	1,571.2900	1.5713	24.862	0	0	0
2022/07/22	2040	03/11/2022	11.40	Call	Bond Future	1,281.5800	1.2816	1,598.1900	1.5982	24.705	0	0	0
2022/07/22	2040	03/11/2022	10.70	Call	Bond Future	300.5000	0.3005	407.1600	0.4072	35.494	0	0	1,078
2022/07/22	2040	03/11/2022	11.20	Call	Bond Future	877.1300	0.8771	1,121.4800	1.1215	27.858	0	0	1,078
2022/07/22	2040	03/11/2022	11.20	Put	Bond Future	4,457.4500	4.4575	3,849.5700	3.8496	(13.637)	0	0	0
2022/07/22	2040	03/11/2022			Bond Future	11.7640	82.1969	11.6262	83.0492	(1.172)	0.0000	0.0000	35,523
2022/07/22	2040	03/11/2022	12.52	Put	Bond Future	844.0000	0.8440	661.9400	0.6619	(21.571)	0	0	1,078
2022/07/22	2040	03/11/2022	11.41	Call	Bond Future	1,304.8300	1.3048	1,625.1800	1.6252	24.551	0	0	0
2022/07/22	2040	03/11/2022	11.50	Call	Bond Future	1,526.0300	1.5260	1,880.2200	1.8802	23.210	0	0	1,500
2022/07/22	2040	03/11/2022	11.50	Put	Bond Future	3,171.2300	3.1712	2,673.1900	2.6732	(15.705)	0	0	0
2022/07/22	2040	03/11/2022	11.30	Call	Bond Future	1,062.3700	1.0624	1,341.9300	1.3419	26.315	0	0	1,160
2022/07/22	2040	03/11/2022	11.30	Put	Bond Future	3,989.7100	3.9897	3,417.0400	3.4170	(14.354)	0	0	0
2022/07/22	2040	03/11/2022	11.39	Put	Bond Future	3,604.9000	3.6049	3,065.5400	3.0655	(14.962)	0	0	0
2022/07/22	2040	03/11/2022	11.40	Put	Bond Future	3,563.9200	3.5639	3,028.3000	3.0283	(15.029)	0	0	0
2022/07/22	2040	03/11/2022	10.70	Put	Bond Future	7,269.5500	7.2696	6,523.9800	6.5240	(10.256)	0	0	0
2022/07/22	2040	03/11/2022	10.80	Call	Bond Future	380.6500	0.3806	509.5600	0.5096	33.866	0	0	1,500
2022/07/22	2040	03/11/2022	10.80	Put	Bond Future	6,655.0300	6.6550	5,931.7100	5.9317	(10.869)	0	0	0
2022/07/22	2040	02/02/2023	12.27	Call	Bond Future	4,458.2200	4.4582	5,005.1700	5.0052	12.268	0	0	0
2022/07/22	2040	02/02/2023	12.27	Put	Bond Future	2,347.2700	2.3473	2,027.8600	2.0279	(13.608)	0	0	388
2022/07/22	2040	02/02/2023	11.12	Call	Bond Future	1,258.9100	1.2589	1,510.8600	1.5109	20.013	0	0	0
2022/07/22	2040	02/02/2023	11.12	Put	Bond Future	6,241.1900	6.2412	5,626.7800	5.6268	(9.844)	0	0	0
2022/07/22	2040	02/02/2023	12.24	Call	Bond Future	4,348.2100	4.3482	4,888.4800	4.8885	12.425	0	0	0
2022/07/22	2040	02/02/2023	12.24	Put	Bond Future	2,410.1100	2.4101	2,084.0200	2.0840	(13.530)	0	0	0
2022/07/22	2040	02/02/2023	10.93	Call	Bond Future	974.0000	0.9740	1,181.8900	1.1819	21.344	0	0	0
2022/07/22	2040	02/02/2023	10.96	Call	Bond Future	1,015.5300	1.0155	1,230.1100	1.2301	21.130	0	0	388
2022/07/22	2040	02/02/2023	10.96	Put	Bond Future	7,065.5700	7.0656	6,413.7900	6.4138	(9.225)	0	0	0
2022/07/22	2040	02/02/2023			Bond Future	11.9108	79.1575	11.7677	80.0239	(1.201)	0.0000	0.0000	62,354
2022/07/22	2040	02/02/2023	11.11	Call	Bond Future	1,242.6000	1.2426	1,492.1300	1.4921	20.081	0	0	0
2022/07/22	2040	02/02/2023	11.11	Put	Bond Future	6,291.0000	6.2910	5,674.1700	5.6742	(9.805)	0	0	0
2022/07/22	2040	02/02/2023	10.93	Put	Bond Future	7,226.5900	7.2266	6,568.1200	6.5681	(9.112)	0	0	0
2022/07/22	2040	02/02/2023	11.10	Call	Bond Future	1,226.4300	1.2264	1,473.5600	1.4736	20.150	0	0	0
2022/07/22	2040	02/02/2023	11.10	Put	Bond Future	6,341.0400	6.3410	5,721.8100	5.7218	(9.765)	0	0	0
2022/07/22	2040	02/02/2023	10.18	Call	Bond Future	290.9400	0.2909	370.0500	0.3701	27.191	0	0	0
2022/07/22	2040	02/02/2023	10.18	Put	Bond Future	11,859.2000	11.8592	11,071.9500	11.0719	(6.638)	0	0	0
2022/07/22	2040	02/02/2023	10.21	Call	Bond Future	307.3200	0.3073	390.1100	0.3901	26.939	0	0	388
2022/07/22	2040	02/02/2023	10.21	Put	Bond Future	11,653.3100	11.6533	10,869.7400	10.8697	(6.724)	0	0	0
2022/07/22	2040	04/05/2023	13.45	Put	Bond Future	1,443.2100	1.4432	1,258.6400	1.2586	(12.789)	0	0	486
2022/07/22	2040	04/05/2023	11.43	Call	Bond Future	2,223.8900	2.2239	2,557.4900	2.5575	15.001	0	0	0
2022/07/22	2040	04/05/2023	11.43	Put	Bond Future	6,030.1700	6.0302	5,481.7000	5.4817	(9.095)	0	0	0
2022/07/22	2040	04/05/2023	12.78	Call	Bond Future	6,403.0300	6.4030	7,010.7600	7.0108	9.491	0	0	0
2022/07/22	2040	04/05/2023	12.78	Put	Bond Future	2,299.9900	2.3000	2,025.6500	2.0256	(11.928)	0	0	388
2022/07/22	2040	04/05/2023	10.73	Put	Bond Future	9,520.5000	9.5205	8,833.7900	8.8338	(7.213)	0	0	0
2022/07/22	2040	04/05/2023			Bond Future	12.0528	80.6505	11.9043	81.5325	(1.232)	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
2022/07/22	2040	04/05/2023	13.45	Call	Bond Future	9,030.2900	9.0303	9,727.7900	9.7278	7.724	0	0	0
2022/07/22	2040	04/05/2023	11.48	Call	Bond Future	2,327.5900	2.3276	2,672.0300	2.6720	14.798	0	0	486
2022/07/22	2040	04/05/2023	11.48	Put	Bond Future	5,817.6900	5.8177	5,280.0600	5.2801	(9.241)	0	0	0
2022/07/22	2040	04/05/2023	10.92	Call	Bond Future	1,335.6800	1.3357	1,565.4100	1.5654	17.199	0	0	388
2022/07/22	2040	04/05/2023	10.92	Put	Bond Future	8,478.4500	8.4785	7,826.1100	7.8261	(7.694)	0	0	0
2022/07/22	2040	04/05/2023	11.41	Call	Bond Future	2,183.2000	2.1832	2,512.4900	2.5125	15.083	0	0	0
2022/07/22	2040	04/05/2023	11.41	Put	Bond Future	6,116.4900	6.1165	5,563.7100	5.5637	(9.038)	0	0	0
2022/07/22	2040	04/05/2023	11.42	Call	Bond Future	2,203.3500	2.2034	2,534.7900	2.5348	15.043	0	0	0
2022/07/22	2040	04/05/2023	11.42	Put	Bond Future	6,073.0900	6.0731	5,522.4600	5.5225	(9.067)	0	0	0
2022/07/22	2040	04/05/2023	10.17	Call	Bond Future	534.6500	0.5347	646.2300	0.6462	20.870	0	0	388
2022/07/22	2040	04/05/2023	10.17	Put	Bond Future	12,976.9900	12.9770	12,206.5000	12.2065	(5.937)	0	0	0
2022/07/22	2040	04/05/2023	10.73	Call	Bond Future	1,080.9200	1.0809	1,276.2800	1.2763	18.073	0	0	486
2022/07/22	2040	03/08/2023	12.23	Call	Bond Future	4,372.7900	4.3728	4,863.3000	4.8633	11.217	0	0	0
2022/07/22	2040	03/08/2023	12.23	Put	Bond Future	4,160.2300	4.1602	3,751.7800	3.7518	(9.818)	0	0	0
2022/07/22	2040	03/08/2023			Bond Future	12.1931	77.7270	12.0387	78.6260	(1.266)	0.0000	0.0000	0
2022/07/22	2040	03/08/2023	12.21	Call	Bond Future	4,313.3600	4.3134	4,800.0300	4.8000	11.283	0	0	0
2022/07/22	2040	03/08/2023	12.21	Put	Bond Future	4,215.8600	4.2159	3,803.5700	3.8036	(9.779)	0	0	0
2022/07/22	2040	03/08/2023	12.22	Call	Bond Future	4,343.0300	4.3430	4,831.6200	4.8316	11.250	0	0	0
2022/07/22	2040	03/08/2023	12.22	Put	Bond Future	4,187.9700	4.1880	3,777.6000	3.7776	(9.799)	0	0	0
2022/07/22	2044	04/08/2022	11.08	Call	Bond Future	33.0300	0.0330	85.1400	0.0851	157.766	0	0	0
2022/07/22	2044	04/08/2022	11.08	Put	Bond Future	3,300.5600	3.3006	2,463.6600	2.4637	(25.356)	0	0	0
2022/07/22	2044	04/08/2022	11.09	Call	Bond Future	36.1800	0.0362	92.2900	0.0923	155.086	0	0	0
2022/07/22	2044	04/08/2022	11.09	Put	Bond Future	3,235.2900	3.2353	2,402.3900	2.4024	(25.744)	0	0	0
2022/07/22	2044	04/08/2022			Bond Future	11.5739	78.0110	11.4361	78.9000	(1.190)	0.0000	0.0000	34,196
2022/07/22	2044	04/08/2022	11.10	Call	Bond Future	39.5900	0.0396	99.9500	0.0999	152.463	0	0	0
2022/07/22	2044	04/08/2022	11.10	Put	Bond Future	3,170.3800	3.1704	2,341.7300	2.3417	(26.137)	0	0	0
2022/07/22	2044	03/11/2022	11.40	Put	Bond Future	3,484.0200	3.4840	2,930.9000	2.9309	(15.876)	0	0	0
2022/07/22	2044	03/11/2022	11.41	Call	Bond Future	1,384.1700	1.3842	1,736.3600	1.7364	25.444	0	0	0
2022/07/22	2044	03/11/2022	11.41	Put	Bond Future	3,443.1800	3.4432	2,894.0900	2.8941	(15.947)	0	0	0
2022/07/22	2044	03/11/2022	10.60	Call	Bond Future	248.0700	0.2481	344.6100	0.3446	38.916	0	0	1,600
2022/07/22	2044	03/11/2022	10.60	Put	Bond Future	7,906.4600	7.9065	7,101.7200	7.1017	(10.178)	0	0	0
2022/07/22	2044	03/11/2022	11.30	Call	Bond Future	1,128.7500	1.1288	1,436.9100	1.4369	27.301	0	0	1,600
2022/07/22	2044	03/11/2022	11.30	Put	Bond Future	3,911.5800	3.9116	3,318.4600	3.3185	(15.163)	0	0	0
2022/07/22	2044	03/11/2022			Bond Future	11.7323	79.1867	11.5895	80.0879	(1.218)	0.0000	0.0000	31,943
2022/07/22	2044	03/11/2022	11.40	Call	Bond Future	1,359.6600	1.3597	1,707.8200	1.7078	25.606	0	0	0
2022/07/22	2044	03/11/2022	11.39	Call	Bond Future	1,335.4000	1.3354	1,679.5400	1.6795	25.771	0	0	0
2022/07/22	2044	03/11/2022	11.39	Put	Bond Future	3,525.2000	3.5252	2,968.0600	2.9681	(15.804)	0	0	0
2022/07/22	2044	02/02/2023	11.15	Call	Bond Future	1,384.5000	1.3845	1,669.2700	1.6693	20.568	0	0	0
2022/07/22	2044	02/02/2023	11.15	Put	Bond Future	6,015.4400	6.0154	5,383.8800	5.3839	(10.499)	0	0	0
2022/07/22	2044	02/02/2023	11.14	Call	Bond Future	1,366.7600	1.3668	1,648.8700	1.6489	20.641	0	0	0
2022/07/22	2044	02/02/2023	11.14	Put	Bond Future	6,065.3000	6.0653	5,431.0800	5.4311	(10.457)	0	0	0
2022/07/22	2044	02/02/2023			Bond Future	11.8700	76.2187	11.7218	77.1350	(1.249)	0.0000	0.0000	29,403
2022/07/22	2044	02/02/2023	11.16	Call	Bond Future	1,402.3900	1.4024	1,689.8300	1.6898	20.496	0	0	0
2022/07/22	2044	02/02/2023	11.16	Put	Bond Future	5,965.8200	5.9658	5,336.9300	5.3369	(10.542)	0	0	0
2022/07/22	2044	04/05/2023	11.42	Call	Bond Future	2,326.2300	2.3262	2,688.9900	2.6890	15.594	0	0	0
2022/07/22	2044	04/05/2023	11.42	Put	Bond Future	5,967.6000	5.9676	5,397.3600	5.3974	(9.556)	0	0	0
2022/07/22	2044	04/05/2023	11.41	Call	Bond Future	2,305.0000	2.3050	2,665.4400	2.6654	15.637	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
2022/07/22	2044	04/05/2023	11.41	Put	Bond Future	6,011.4100	6.0114	5,438.8500	5.4388	(9.525)	0	0	0
2022/07/22	2044	04/05/2023			Bond Future	12.0027	77.6562	11.8490	78.5892	(1.281)	0.0000	0.0000	0
2022/07/22	2044	04/05/2023	11.43	Call	Bond Future	2,347.8400	2.3478	2,712.9400	2.7129	15.550	0	0	0
2022/07/22	2044	04/05/2023	11.43	Put	Bond Future	5,924.2600	5.9243	5,356.3600	5.3564	(9.586)	0	0	0
2022/07/22	2044	03/08/2023	12.16	Call	Bond Future	4,455.4400	4.4554	4,974.5600	4.9746	11.651	0	0	0
2022/07/22	2044	03/08/2023	12.16	Put	Bond Future	4,298.4700	4.2985	3,866.7100	3.8667	(10.045)	0	0	0
2022/07/22	2044	03/08/2023	12.15	Call	Bond Future	4,424.4800	4.4245	4,941.5800	4.9416	11.687	0	0	0
2022/07/22	2044	03/08/2023	12.15	Put	Bond Future	4,326.2800	4.3263	3,892.5000	3.8925	(10.027)	0	0	0
2022/07/22	2044	03/08/2023			Bond Future	12.1333	74.7992	11.9737	75.7501	(1.316)	0.0000	0.0000	0
2022/07/22	2044	03/08/2023	12.17	Call	Bond Future	4,486.4900	4.4865	5,007.6200	5.0076	11.616	0	0	0
2022/07/22	2044	03/08/2023	12.17	Put	Bond Future	4,270.8300	4.2708	3,841.0800	3.8411	(10.062)	0	0	0
2022/07/22	2046	04/08/2022			Bond Future	115.7758	115.7758	115.3206	115.3206	(0.393)	0.0000	0.0000	13,131
2022/07/22	2046	03/11/2022			Bond Future	115.5726	115.5726	115.1090	115.1090	(0.401)	0.0000	0.0000	9,421
2022/07/22	2046	02/02/2023			Bond Future	117.6638	117.6638	117.1901	117.1901	(0.403)	0.0000	0.0000	0
2022/07/22	2046	04/05/2023			Bond Future	117.8664	117.8664	117.3802	117.3802	(0.413)	0.0000	0.0000	0
2022/07/22	2046	03/08/2023			Bond Future	120.2041	120.2041	119.7078	119.7078	(0.413)	0.0000	0.0000	0
2022/07/22	2050	04/08/2022			Bond Future	116.9860	116.9860	116.8966	116.8966	(0.076)	0.0000	0.0000	10,657
2022/07/22	2050	03/11/2022			Bond Future	118.7778	118.7778	118.6854	118.6854	(0.078)	0.0000	0.0000	3,844
2022/07/22	2050	02/02/2023			Bond Future	118.8044	118.8044	118.7062	118.7062	(0.083)	0.0000	0.0000	0
2022/07/22	2050	04/05/2023			Bond Future	121.0659	121.0659	120.9650	120.9650	(0.083)	0.0000	0.0000	0
2022/07/22	2050	03/08/2023			Bond Future	121.2685	121.2685	121.1610	121.1610	(0.089)	0.0000	0.0000	0
2022/07/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/22	AL37	04/08/2022			Index Future	804.1720	804.1720	807.5700	807.5700	0.423	0.0000	0.0000	0
2022/07/22	AL37	03/11/2022			Index Future	816.4120	816.4120	819.8510	819.8510	0.421	0.0000	0.0000	0
2022/07/22	AL37	02/02/2023			Index Future	830.9760	830.9760	834.4660	834.4660	0.420	0.0000	0.0000	0
2022/07/22	AL37	04/05/2023			Index Future	846.5860	846.5860	850.1360	850.1360	0.419	0.0000	0.0000	0
2022/07/22	AL37	03/08/2023			Index Future	863.1680	863.1680	866.7830	866.7830	0.419	0.0000	0.0000	0
2022/07/22	AL7T	04/08/2022			Index Future	905.7020	905.7020	914.4430	914.4430	0.965	0.0000	0.0000	0
2022/07/22	AL7T	03/11/2022			Index Future	919.4880	919.4880	928.3490	928.3490	0.964	0.0000	0.0000	0
2022/07/22	AL7T	02/02/2023			Index Future	935.8910	935.8910	944.8980	944.8980	0.962	0.0000	0.0000	0
2022/07/22	AL7T	04/05/2023			Index Future	953.4710	953.4710	962.6410	962.6410	0.962	0.0000	0.0000	0
2022/07/22	AL7T	03/08/2023			Index Future	972.1470	972.1470	981.4920	981.4920	0.961	0.0000	0.0000	0
2022/07/22	ALBI	04/08/2022			Index Future	809.5250	809.5250	816.6570	816.6570	0.881	0.0000	0.0000	76
2022/07/22	ALBI	03/11/2022			Index Future	821.8470	821.8470	829.0760	829.0760	0.880	0.0000	0.0000	121
2022/07/22	ALBI	02/02/2023			Index Future	836.5080	836.5080	843.8550	843.8550	0.878	0.0000	0.0000	0
2022/07/22	ALBI	04/05/2023			Index Future	852.2220	852.2220	859.7010	859.7010	0.878	0.0000	0.0000	0
2022/07/22	ALBI	03/08/2023			Index Future	868.9140	868.9140	876.5360	876.5360	0.877	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
2022/07/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/07/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/22	ES33	04/08/2022			Bond Future	12.3509	74.1102	12.2173	74.7424	(1.082)	0.0000	0.0000	0
2022/07/22	ES33	03/11/2022			Bond Future	12.5796	71.4612	12.4405	72.1021	(1.106)	0.0000	0.0000	0
2022/07/22	ES33	02/02/2023			Bond Future	12.7864	72.7556	12.6413	73.4071	(1.134)	0.0000	0.0000	350
2022/07/22	ES33	04/05/2023			Bond Future	12.9831	70.3504	12.8319	71.0138	(1.165)	0.0000	0.0000	0
2022/07/22	ES33	03/08/2023			Bond Future	13.1752	71.7489	13.0174	72.4251	(1.198)	0.0000	0.0000	0
2022/07/22	ES42	04/08/2022			Bond Future	12.6620	72.5073	12.5287	73.2302	(1.053)	0.0000	0.0000	0
2022/07/22	ES42	03/11/2022			Bond Future	12.8704	69.3579	12.7314	70.0908	(1.080)	0.0000	0.0000	0
2022/07/22	ES42	02/02/2023			Bond Future	13.0519	70.6168	12.9073	71.3619	(1.108)	0.0000	0.0000	4,769
2022/07/22	ES42	04/05/2023			Bond Future	13.2326	67.7007	13.0819	68.4596	(1.139)	0.0000	0.0000	0
2022/07/22	ES42	03/08/2023			Bond Future	13.4035	69.0490	13.2466	69.8226	(1.171)	0.0000	0.0000	0
2022/07/22	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/22	GOVI	04/08/2022	819.28	Put	GOVI	212,390.0000	21.2390	141,490.0000	14.1490	(33.382)	0	0	0
2022/07/22	GOVI	04/08/2022			GOVI	798.0410	798.0410	805.1310	805.1310	0.888	0.0000	0.0000	184
2022/07/22	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/22	GOVI	04/08/2022	819.26	Put	GOVI	212,190.0000	21.2190	141,290.0000	14.1290	(33.413)	0	0	0
2022/07/22	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/22	GOVI	04/08/2022	819.27	Put	GOVI	212,290.0000	21.2290	141,390.0000	14.1390	(33.398)	0	0	0
2022/07/22	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/22	GOVI	03/11/2022	820.41	Put	GOVI	102,220.0000	10.2220	30,360.0000	3.0360	(70.299)	0	0	0
2022/07/22	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/22	GOVI	03/11/2022	820.42	Put	GOVI	102,320.0000	10.2320	30,460.0000	3.0460	(70.231)	0	0	0
2022/07/22	GOVI	03/11/2022			GOVI	810.1880	810.1880	817.3740	817.3740	0.887	0.0000	0.0000	695
2022/07/22	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/22	GOVI	03/11/2022	820.43	Put	GOVI	102,420.0000	10.2420	30,560.0000	3.0560	(70.162)	0	0	0
2022/07/22	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/22	GOVI	02/02/2023	850.82	Put	GOVI	261,790.0000	26.1790	188,750.0000	18.8750	(27.900)	0	0	0
2022/07/22	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/22	GOVI	02/02/2023	850.83	Put	GOVI	261,890.0000	26.1890	188,850.0000	18.8850	(27.890)	0	0	0
2022/07/22	GOVI	02/02/2023			GOVI	824.6410	824.6410	831.9450	831.9450	0.886	0.0000	0.0000	0
2022/07/22	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/22	GOVI	02/02/2023	850.84	Put	GOVI	261,990.0000	26.1990	188,950.0000	18.8950	(27.879)	0	0	0
2022/07/22	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/22	GOVI	04/05/2023	852.86	Put	GOVI	127,280.0000	12.7280	52,930.0000	5.2930	(58.415)	0	0	0
2022/07/22	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/22	GOVI	04/05/2023	852.87	Put	GOVI	127,380.0000	12.7380	53,030.0000	5.3030	(58.369)	0	0	0
2022/07/22	GOVI	04/05/2023			GOVI	840.1320	840.1320	847.5670	847.5670	0.885	0.0000	0.0000	0
2022/07/22	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/22	GOVI	04/05/2023	852.88	Put	GOVI	127,480.0000	12.7480	53,130.0000	5.3130	(58.323)	0	0	0
2022/07/22	GOVI	03/08/2023	837.21	Call	GOVI	193,770.0000	19.3770	269,550.0000	26.9550	39.108	0	0	0
2022/07/22	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/22	GOVI	03/08/2023	837.22	Call	GOVI	193,670.0000	19.3670	269,450.0000	26.9450	39.128	0	0	0
2022/07/22	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/22	GOVI	03/08/2023			GOVI	856.5870	856.5870	864.1650	864.1650	0.885	0.0000	0.0000	0
2022/07/22	GOVI	03/08/2023	837.23	Call	GOVI	193,570.0000	19.3570	269,350.0000	26.9350	39.149	0	0	0
2022/07/22	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/07/22	IGOV	04/08/2022			Index Future	317.9810	317.9810	316.1890	316.1890	(0.564)	0.0000	0.0000	18
2022/07/22	IGOV	03/11/2022			Index Future	322.9000	322.9000	321.0760	321.0760	(0.565)	0.0000	0.0000	685
2022/07/22	IGOV	02/02/2023			Index Future	328.7370	328.7370	326.8760	326.8760	(0.566)	0.0000	0.0000	0
2022/07/22	IGOV	04/05/2023			Index Future	334.9890	334.9890	333.0900	333.0900	(0.567)	0.0000	0.0000	0
2022/07/22	IGOV	03/08/2023			Index Future	341.6240	341.6240	339.6870	339.6870	(0.567)	0.0000	0.0000	0
2022/07/22	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/07/22	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/07/22	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/07/22	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/07/22	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/07/22	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/07/22	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/07/22	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/07/22	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/07/22	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/07/22	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/07/22	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/07/22	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/07/22	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/07/22	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/07/22	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/07/22	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/07/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/07/22	JBAF	17/08/2022			Jibar Tradeable Future	5.7350	94.2650	5.7850	94.2150	0.872	0.0000	0.0000	0
2022/07/22	JBAF	21/09/2022			Jibar Tradeable Future	5.9950	94.0050	5.9950	94.0050	0.000	0.0000	0.0000	0
2022/07/22	JBAF	19/10/2022			Jibar Tradeable Future	6.5600	93.4400	6.5300	93.4700	(0.457)	0.0000	0.0000	0
2022/07/22	JBAF	16/11/2022			Jibar Tradeable Future	6.7500	93.2500	6.7000	93.3000	(0.741)	0.0000	0.0000	0
2022/07/22	JBAF	21/12/2022			Jibar Tradeable Future	7.2550	92.7450	7.2050	92.7950	(0.689)	0.0000	0.0000	68
2022/07/22	JBAF	18/01/2023			Jibar Tradeable Future	7.4500	92.5500	7.3300	92.6700	(1.611)	0.0000	0.0000	0
2022/07/22	JBAF	15/03/2023			Jibar Tradeable Future	7.8700	92.1300	7.7100	92.2900	(2.033)	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
2022/07/22	JBAF	21/06/2023			Jibar Tradeable Future	8.3100	91.6900	8.0400	91.9600	(3.249)	0.0000	0.0000	0
2022/07/22	JBAF	20/09/2023			Jibar Tradeable Future	8.7800	91.2200	8.3400	91.6600	(5.011)	0.0000	0.0000	75
2022/07/22	JBAF	20/12/2023			Jibar Tradeable Future	8.5550	91.4450	8.2000	91.8000	(4.150)	0.0000	0.0000	172
2022/07/22	JBAF	20/03/2024			Jibar Tradeable Future	8.9050	91.0950	8.4050	91.5950	(5.615)	0.0000	0.0000	0
2022/07/22	JBAF	19/06/2024			Jibar Tradeable Future	8.6950	91.3050	8.2950	91.7050	(4.600)	0.0000	0.0000	0
2022/07/22	R023	04/08/2022	6.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/22	R023	04/08/2022	6.05	Put	Bond Future	490.8800	0.4909	507.5600	0.5076	3.398	0	0	0
2022/07/22	R023	04/08/2022			Bond Future	6.9541	103.8537	6.9850	103.8370	0.444	0.0000	0.0000	24,611
2022/07/22	R023	04/08/2022	6.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/22	R023	04/08/2022	6.03	Put	Bond Future	501.7900	0.5018	518.4700	0.5185	3.324	0	0	0
2022/07/22	R023	04/08/2022	6.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/22	R023	04/08/2022	6.04	Put	Bond Future	496.3300	0.4963	513.0100	0.5130	3.361	0	0	0
2022/07/22	R023	03/11/2022	6.25	Call	Bond Future	0.2200	0.0002	0.1500	0.0002	(31.818)	0	0	0
2022/07/22	R023	03/11/2022	6.25	Put	Bond Future	420.9900	0.4210	439.2900	0.4393	4.347	0	0	0
2022/07/22	R023	03/11/2022	6.26	Call	Bond Future	0.2400	0.0002	0.1600	0.0002	(33.333)	0	0	0
2022/07/22	R023	03/11/2022	6.26	Put	Bond Future	417.9500	0.4180	436.2400	0.4362	4.376	0	0	0
2022/07/22	R023	03/11/2022			Bond Future	7.6269	101.4996	7.6873	101.4812	0.792	0.0000	0.0000	3,370
2022/07/22	R023	03/11/2022	6.27	Call	Bond Future	0.2500	0.0003	0.1700	0.0002	(32.000)	0	0	0
2022/07/22	R023	03/11/2022	6.27	Put	Bond Future	414.8900	0.4149	433.1800	0.4332	4.408	0	0	0
2022/07/22	R035	04/08/2022	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	394
2022/07/22	R035	04/08/2022	9.53	Put	Bond Future	11,904.4200	11.9044	11,099.2500	11.0992	(6.764)	0	0	0
2022/07/22	R035	04/08/2022	9.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2022/07/22	R035	04/08/2022	9.84	Put	Bond Future	9,770.6000	9.7706	8,965.4300	8.9654	(8.241)	0	0	0
2022/07/22	R035	04/08/2022	10.53	Put	Bond Future	5,257.5600	5.2576	4,454.5600	4.4546	(15.273)	0	0	0
2022/07/22	R035	04/08/2022	11.13	Put	Bond Future	1,757.4300	1.7574	1,136.3100	1.1363	(35.343)	0	0	100
2022/07/22	R035	04/08/2022	10.64	Call	Bond Future	2.6700	0.0027	8.2700	0.0083	209.738	0	0	0
2022/07/22	R035	04/08/2022	10.64	Put	Bond Future	4,568.3600	4.5684	3,768.7900	3.7688	(17.502)	0	0	100
2022/07/22	R035	04/08/2022	10.72	Call	Bond Future	5.3400	0.0053	16.0900	0.0161	201.311	0	0	0
2022/07/22	R035	04/08/2022	10.72	Put	Bond Future	4,073.3800	4.0734	3,278.9600	3.2790	(19.503)	0	0	0
2022/07/22	R035	04/08/2022	10.73	Call	Bond Future	5.8200	0.0058	17.4500	0.0175	199.828	0	0	0
2022/07/22	R035	04/08/2022	10.73	Put	Bond Future	4,011.9300	4.0119	3,218.3900	3.2184	(19.780)	0	0	0
2022/07/22	R035	04/08/2022			Bond Future	11.3993	87.2783	11.2611	88.0834	(1.212)	0.0000	0.0000	119,462
2022/07/22	R035	04/08/2022	10.53	Call	Bond Future	1.0000	0.0010	3.1700	0.0032	217.000	0	0	394
2022/07/22	R035	04/08/2022	10.74	Call	Bond Future	6.3300	0.0063	18.9100	0.0189	198.736	0	0	0
2022/07/22	R035	04/08/2022	10.74	Put	Bond Future	3,950.5800	3.9506	3,157.9900	3.1580	(20.063)	0	0	0
2022/07/22	R035	04/08/2022	11.13	Call	Bond Future	177.8700	0.1779	361.9200	0.3619	103.474	0	0	0
2022/07/22	R035	04/08/2022	12.18	Call	Bond Future	4,356.8000	4.3568	5,154.4700	5.1545	18.309	0	0	0
2022/07/22	R035	04/08/2022	12.18	Put	Bond Future	9.5400	0.0095	2.0400	0.0020	(78.616)	0	0	394
2022/07/22	R035	03/11/2022	11.15	Call	Bond Future	1,041.2100	1.0412	1,319.8900	1.3199	26.765	0	0	0
2022/07/22	R035	03/11/2022	11.15	Put	Bond Future	3,561.5500	3.5615	3,024.2000	3.0242	(15.088)	0	0	0
2022/07/22	R035	03/11/2022	12.68	Call	Bond Future	6,342.3400	6.3423	7,041.0400	7.0410	11.016	0	0	0
2022/07/22	R035	03/11/2022	12.68	Put	Bond Future	495.3700	0.4954	378.0400	0.3780	(23.685)	0	0	976
2022/07/22	R035	03/11/2022	10.99	Call	Bond Future	758.9400	0.7589	983.4100	0.9834	29.577	0	0	0
2022/07/22	R035	03/11/2022	10.99	Put	Bond Future	4,229.0700	4.2291	3,637.5100	3.6375	(13.988)	0	0	582
2022/07/22	R035	03/11/2022	11.05	Call	Bond Future	856.9400	0.8569	1,101.2500	1.1013	28.510	0	0	976
2022/07/22	R035	03/11/2022	10.57	Call	Bond Future	313.0100	0.3130	426.5300	0.4265	36.267	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/22	R035	03/11/2022	10.57	Put	Bond Future	6,349.2300		6.3492	5,646.7200	5.6467	(11.064)	0	0	582
2022/07/22	R035	03/11/2022			Bond Future	11.5872		84.1055	11.4436	84.9215	(1.240)	0.0000	0.0000	8,092
2022/07/22	R035	03/11/2022	11.14	Call	Bond Future	1,021.7400		1.0217	1,296.9400	1.2969	26.934	0	0	0
2022/07/22	R035	03/11/2022	11.14	Put	Bond Future	3,601.0100		3.6010	3,060.1800	3.0602	(15.019)	0	0	0
2022/07/22	R035	03/11/2022	11.05	Put	Bond Future	3,969.1400		3.9691	3,397.4200	3.3974	(14.404)	0	0	0
2022/07/22	R035	03/11/2022	11.13	Call	Bond Future	1,002.5100		1.0025	1,274.2300	1.2742	27.104	0	0	0
2022/07/22	R035	03/11/2022	11.13	Put	Bond Future	3,640.7600		3.6408	3,096.4500	3.0964	(14.950)	0	0	0
2022/07/22	R035	03/11/2022	9.82	Call	Bond Future	39.4300		0.0394	59.2800	0.0593	50.342	0	0	582
2022/07/22	R035	03/11/2022	9.82	Put	Bond Future	10,934.1900		10.9342	10,138.0100	10.1380	(7.282)	0	0	0
2022/07/22	R035	03/11/2022	10.30	Call	Bond Future	160.1600		0.1602	225.9000	0.2259	41.046	0	0	976
2022/07/22	R035	03/11/2022	10.30	Put	Bond Future	7,903.5700		7.9036	7,153.2800	7.1533	(9.493)	0	0	0
2022/07/22	R035	02/02/2023	11.94	Call	Bond Future	3,477.2000		3.4772	3,962.8800	3.9629	13.968	0	0	0
2022/07/22	R035	02/02/2023	13.22	Put	Bond Future	770.0100		0.7700	639.0600	0.6391	(17.006)	0	0	976
2022/07/22	R035	02/02/2023	10.88	Call	Bond Future	1,033.1400		1.0331	1,255.4300	1.2554	21.516	0	0	0
2022/07/22	R035	02/02/2023	10.88	Put	Bond Future	6,044.1700		6.0442	5,437.0100	5.4370	(10.045)	0	0	0
2022/07/22	R035	02/02/2023	10.66	Call	Bond Future	760.9200		0.7609	937.1800	0.9372	23.164	0	0	0
2022/07/22	R035	02/02/2023	10.66	Put	Bond Future	7,105.3900		7.1054	6,452.2000	6.4522	(9.193)	0	0	582
2022/07/22	R035	02/02/2023	10.30	Put	Bond Future	9,026.5400		9.0265	8,310.8600	8.3109	(7.929)	0	0	0
2022/07/22	R035	02/02/2023	10.60	Call	Bond Future	696.9700		0.6970	861.6500	0.8617	23.628	0	0	0
2022/07/22	R035	02/02/2023	10.60	Put	Bond Future	7,410.1200		7.4101	6,745.3500	6.7453	(8.971)	0	0	0
2022/07/22	R035	02/02/2023	10.64	Put	Bond Future	7,206.2500		7.2063	6,549.1500	6.5491	(9.118)	0	0	0
2022/07/22	R035	02/02/2023	9.81	Call	Bond Future	182.7300		0.1827	238.0800	0.2381	30.291	0	0	582
2022/07/22	R035	02/02/2023	9.81	Put	Bond Future	11,958.8700		11.9589	11,184.7700	11.1848	(6.473)	0	0	0
2022/07/22	R035	02/02/2023	9.85	Call	Bond Future	197.2600		0.1973	256.3000	0.2563	29.930	0	0	0
2022/07/22	R035	02/02/2023	9.89	Call	Bond Future	212.7400		0.2127	275.6500	0.2757	29.571	0	0	388
2022/07/22	R035	02/02/2023	9.89	Put	Bond Future	11,458.0000		11.4580	10,691.4600	10.6915	(6.690)	0	0	0
2022/07/22	R035	02/02/2023			Bond Future	11.7517		85.6079	11.6022	86.4374	(1.272)	0.0000	0.0000	72,176
2022/07/22	R035	02/02/2023	11.94	Put	Bond Future	2,448.9900		2.4490	2,105.2200	2.1052	(14.037)	0	0	0
2022/07/22	R035	02/02/2023	11.98	Call	Bond Future	3,606.2700		3.6063	4,101.2200	4.1012	13.725	0	0	0
2022/07/22	R035	02/02/2023	11.98	Put	Bond Future	2,362.0700		2.3621	2,027.5700	2.0276	(14.161)	0	0	388
2022/07/22	R035	02/02/2023	13.22	Call	Bond Future	8,316.0900		8.3161	9,014.5900	9.0146	8.399	0	0	0
2022/07/22	R035	02/02/2023	11.05	Call	Bond Future	1,287.4100		1.2874	1,548.7600	1.5488	20.300	0	0	976
2022/07/22	R035	02/02/2023	11.05	Put	Bond Future	5,287.5200		5.2875	4,719.4200	4.7194	(10.744)	0	0	0
2022/07/22	R035	02/02/2023	11.06	Call	Bond Future	1,303.6600		1.3037	1,567.3900	1.5674	20.230	0	0	0
2022/07/22	R035	02/02/2023	11.06	Put	Bond Future	5,244.8200		5.2448	4,679.1000	4.6791	(10.786)	0	0	582
2022/07/22	R035	02/02/2023	10.86	Call	Bond Future	1,005.7700		1.0058	1,223.6500	1.2236	21.663	0	0	0
2022/07/22	R035	02/02/2023	10.86	Put	Bond Future	6,136.8400		6.1368	5,525.2700	5.5253	(9.966)	0	0	0
2022/07/22	R035	02/02/2023	10.87	Call	Bond Future	1,019.3900		1.0194	1,239.4700	1.2395	21.589	0	0	0
2022/07/22	R035	02/02/2023	10.87	Put	Bond Future	6,090.4100		6.0904	5,481.0400	5.4810	(10.005)	0	0	0
2022/07/22	R035	02/02/2023	10.30	Call	Bond Future	437.0400		0.4370	550.8100	0.5508	26.032	0	0	976
2022/07/22	R035	02/02/2023	10.64	Call	Bond Future	739.1300		0.7391	911.4800	0.9115	23.318	0	0	388
2022/07/22	R035	02/02/2023	9.85	Put	Bond Future	11,707.4400		11.7074	10,937.0300	10.9370	(6.581)	0	0	0
2022/07/22	R035	04/05/2023	11.22	Put	Bond Future	5,724.4000		5.7244	5,186.8500	5.1868	(9.391)	0	0	0
2022/07/22	R035	04/05/2023	12.46	Call	Bond Future	5,255.7000		5.2557	5,811.4000	5.8114	10.573	0	0	0
2022/07/22	R035	04/05/2023	12.46	Put	Bond Future	2,322.8300		2.3228	2,034.1200	2.0341	(12.429)	0	0	388
2022/07/22	R035	04/05/2023	13.18	Call	Bond Future	7,870.4100		7.8704	8,528.4700	8.5285	8.361	0	0	0
2022/07/22	R035	04/05/2023	13.18	Put	Bond Future	1,376.4100		1.3764	1,190.0600	1.1901	(13.539)	0	0	491
2022/07/22	R035	04/05/2023	11.17	Call	Bond Future	1,839.0100		1.8390	2,135.7900	2.1358	16.138	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
2022/07/22	R035	04/05/2023	11.20	Call	Bond Future	1,891.7800	1.8918	2,194.6000	2.1946	16.007	0	0	0
2022/07/22	R035	04/05/2023	11.21	Call	Bond Future	1,909.6900	1.9097	2,214.5300	2.2145	15.963	0	0	0
2022/07/22	R035	04/05/2023	10.60	Call	Bond Future	1,021.7600	1.0218	1,213.4900	1.2135	18.765	0	0	388
2022/07/22	R035	04/05/2023	10.60	Put	Bond Future	8,494.6300	8.4946	7,841.9500	7.8420	(7.683)	0	0	0
2022/07/22	R035	04/05/2023			Bond Future	11.9016	82.7202	11.7461	83.5646	(1.306)	0.0000	0.0000	0
2022/07/22	R035	04/05/2023	11.22	Call	Bond Future	1,927.4400	1.9274	2,234.3000	2.2343	15.921	0	0	0
2022/07/22	R035	04/05/2023	11.17	Put	Bond Future	5,924.3600	5.9244	5,376.7300	5.3767	(9.244)	0	0	0
2022/07/22	R035	04/05/2023	11.20	Put	Bond Future	5,803.9300	5.8039	5,262.3400	5.2623	(9.331)	0	0	0
2022/07/22	R035	04/05/2023	11.21	Put	Bond Future	5,764.2200	5.7642	5,224.6500	5.2247	(9.361)	0	0	0
2022/07/22	R035	04/05/2023	9.85	Call	Bond Future	398.7000	0.3987	489.1800	0.4892	22.694	0	0	388
2022/07/22	R035	04/05/2023	9.85	Put	Bond Future	12,622.9900	12.6230	11,869.0600	11.8691	(5.973)	0	0	0
2022/07/22	R035	04/05/2023	10.42	Call	Bond Future	830.4100	0.8304	993.6400	0.9936	19.657	0	0	491
2022/07/22	R035	04/05/2023	10.42	Put	Bond Future	9,412.2900	9.4123	8,731.1100	8.7311	(7.237)	0	0	0
2022/07/22	R035	03/08/2023	12.00	Call	Bond Future	3,780.5500	3.7806	4,231.8000	4.2318	11.936	0	0	0
2022/07/22	R035	03/08/2023	12.00	Put	Bond Future	4,029.7300	4.0297	3,620.4800	3.6205	(10.156)	0	0	0
2022/07/22	R035	03/08/2023			Bond Future	12.0471	84.3459	11.8853	85.2064	(1.343)	0.0000	0.0000	0
2022/07/22	R035	03/08/2023	11.98	Call	Bond Future	3,727.4800	3.7275	4,175.0100	4.1750	12.006	0	0	0
2022/07/22	R035	03/08/2023	11.98	Put	Bond Future	4,082.7700	4.0828	3,669.8000	3.6698	(10.115)	0	0	0
2022/07/22	R035	03/08/2023	11.99	Call	Bond Future	3,753.8000	3.7538	4,203.1900	4.2032	11.972	0	0	0
2022/07/22	R035	03/08/2023	11.99	Put	Bond Future	4,056.0100	4.0560	3,644.9000	3.6449	(10.136)	0	0	0
2022/07/22	R186	04/08/2022	7.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,541
2022/07/22	R186	04/08/2022	8.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/22	R186	04/08/2022	8.15	Put	Bond Future	4,385.0600	4.3851	3,953.6600	3.9537	(9.838)	0	0	0
2022/07/22	R186	04/08/2022	9.78	Call	Bond Future	1,646.8500	1.6469	2,046.1400	2.0461	24.246	0	0	0
2022/07/22	R186	04/08/2022	9.78	Put	Bond Future	50.4900	0.0505	18.3800	0.0184	(63.597)	0	0	3,541
2022/07/22	R186	04/08/2022			Bond Future	9.3335	105.5145	9.2144	105.9459	(1.277)	0.0000	0.0000	88,221
2022/07/22	R186	04/08/2022	6.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,541
2022/07/22	R186	04/08/2022	6.96	Put	Bond Future	9,029.1400	9.0291	8,597.7400	8.5977	(4.778)	0	0	0
2022/07/22	R186	04/08/2022	7.96	Put	Bond Future	5,110.3800	5.1104	4,678.9800	4.6790	(8.442)	0	0	0
2022/07/22	R186	04/08/2022	8.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/22	R186	04/08/2022	8.13	Put	Bond Future	4,461.1300	4.4611	4,029.7300	4.0297	(9.670)	0	0	0
2022/07/22	R186	04/08/2022	8.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/22	R186	04/08/2022	8.14	Put	Bond Future	4,423.0900	4.4231	3,991.6900	3.9917	(9.753)	0	0	0
2022/07/22	R186	03/11/2022	8.91	Put	Bond Future	2,720.1100	2.7201	2,394.2300	2.3942	(11.980)	0	0	4,310
2022/07/22	R186	03/11/2022	8.53	Call	Bond Future	232.8300	0.2328	297.4400	0.2974	27.750	0	0	0
2022/07/22	R186	03/11/2022	8.53	Put	Bond Future	3,846.1200	3.8461	3,474.2900	3.4743	(9.668)	0	0	0
2022/07/22	R186	03/11/2022	8.54	Call	Bond Future	236.7500	0.2368	302.3000	0.3023	27.687	0	0	0
2022/07/22	R186	03/11/2022	8.54	Put	Bond Future	3,814.4900	3.8145	3,443.6000	3.4436	(9.723)	0	0	0
2022/07/22	R186	03/11/2022			Bond Future	9.5684	107.1046	9.4405	107.5410	(1.336)	0.0000	0.0000	30,598
2022/07/22	R186	03/11/2022	8.55	Call	Bond Future	240.7300	0.2407	307.2400	0.3072	27.628	0	0	0
2022/07/22	R186	03/11/2022	8.55	Put	Bond Future	3,782.9400	3.7829	3,413.0100	3.4130	(9.779)	0	0	0
2022/07/22	R186	03/11/2022	8.91	Call	Bond Future	447.2700	0.4473	557.8300	0.5578	24.719	0	0	0
2022/07/22	R186	03/11/2022	8.23	Call	Bond Future	139.5400	0.1395	180.6100	0.1806	29.432	0	0	4,310
2022/07/22	R186	03/11/2022	8.23	Put	Bond Future	4,826.1500	4.8262	4,430.7800	4.4308	(8.192)	0	0	0
2022/07/22	R186	02/02/2023	8.33	Call	Bond Future	306.7500	0.3068	373.1100	0.3731	21.633	0	0	0
2022/07/22	R186	02/02/2023	8.33	Put	Bond Future	5,003.2000	5.0032	4,626.7200	4.6267	(7.525)	0	0	0
2022/07/22	R186	02/02/2023	8.32	Call	Bond Future	303.0600	0.3031	368.7300	0.3687	21.669	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
2022/07/22	R186	02/02/2023	8.32	Put	Bond Future	5,033.4500	5.0335	4,656.2800	4.6563	(7.493)	0	0	0
2022/07/22	R186	02/02/2023			Bond Future	9.7533	103.7196	9.6156	104.1624	(1.411)	0.0000	0.0000	0
2022/07/22	R186	02/02/2023	8.34	Call	Bond Future	310.4800	0.3105	377.5400	0.3775	21.599	0	0	0
2022/07/22	R186	02/02/2023	8.34	Put	Bond Future	4,973.0000	4.9730	4,597.2200	4.5972	(7.556)	0	0	0
2022/07/22	R186	04/05/2023	8.83	Put	Bond Future	4,050.1400	4.0501	3,713.6500	3.7137	(8.308)	0	0	0
2022/07/22	R186	04/05/2023	8.84	Call	Bond Future	663.1000	0.6631	777.9200	0.7779	17.316	0	0	0
2022/07/22	R186	04/05/2023			Bond Future	9.9336	105.6734	9.7845	106.1238	(1.501)	0.0000	0.0000	0
2022/07/22	R186	04/05/2023	8.83	Call	Bond Future	656.7400	0.6567	770.6800	0.7707	17.349	0	0	0
2022/07/22	R186	04/05/2023	8.84	Put	Bond Future	4,025.1300	4.0251	3,689.5200	3.6895	(8.338)	0	0	0
2022/07/22	R186	04/05/2023	8.82	Call	Bond Future	650.1400	0.6501	763.1800	0.7632	17.387	0	0	0
2022/07/22	R186	04/05/2023	8.82	Put	Bond Future	4,074.9300	4.0749	3,737.5400	3.7375	(8.280)	0	0	0
2022/07/22	R186	03/08/2023	9.74	Call	Bond Future	1,557.9100	1.5579	1,760.0100	1.7600	12.973	0	0	0
2022/07/22	R186	03/08/2023	9.74	Put	Bond Future	2,603.4100	2.6034	2,346.7800	2.3468	(9.857)	0	0	0
2022/07/22	R186	03/08/2023	9.73	Put	Bond Future	2,618.6700	2.6187	2,361.0100	2.3610	(9.839)	0	0	0
2022/07/22	R186	03/08/2023			Bond Future	10.1086	102.4465	9.9463	102.9052	(1.606)	0.0000	0.0000	0
2022/07/22	R186	03/08/2023	9.75	Call	Bond Future	1,571.2600	1.5713	1,774.3900	1.7744	12.928	0	0	0
2022/07/22	R186	03/08/2023	9.75	Put	Bond Future	2,588.2200	2.5882	2,332.6200	2.3326	(9.876)	0	0	0
2022/07/22	R186	03/08/2023	9.73	Call	Bond Future	1,544.6200	1.5446	1,745.6900	1.7457	13.017	0	0	0
2022/07/22	R197	04/08/2022			Bond Future	331.3196	331.3196	331.0114	331.0114	(0.093)	0.0000	0.0000	594
2022/07/22	R197	03/11/2022			Bond Future	336.3939	336.3939	336.0764	336.0764	(0.094)	0.0000	0.0000	221
2022/07/22	R197	02/02/2023			Bond Future	333.6626	333.6626	333.3260	333.3260	(0.101)	0.0000	0.0000	0
2022/07/22	R197	04/05/2023			Bond Future	340.0156	340.0156	339.6703	339.6703	(0.102)	0.0000	0.0000	0
2022/07/22	R197	03/08/2023			Bond Future	337.6339	337.6339	337.2651	337.2651	(0.109)	0.0000	0.0000	0
2022/07/22	R202	04/08/2022			Bond Future	245.0043	245.0043	243.9208	243.9208	(0.442)	0.0000	0.0000	6,134
2022/07/22	R202	03/11/2022			Bond Future	248.7568	248.7568	247.6531	247.6531	(0.444)	0.0000	0.0000	459
2022/07/22	R202	02/02/2023			Bond Future	248.5730	248.5730	247.4413	247.4413	(0.455)	0.0000	0.0000	440
2022/07/22	R202	04/05/2023			Bond Future	253.3041	253.3041	252.1494	252.1494	(0.456)	0.0000	0.0000	0
2022/07/22	R202	03/08/2023			Bond Future	253.4792	253.4792	252.2923	252.2923	(0.468)	0.0000	0.0000	0
2022/07/22	R209	04/08/2022	10.57	Put	Bond Future	4,331.5300	4.3315	3,659.8300	3.6598	(15.507)	0	0	0
2022/07/22	R209	04/08/2022	10.58	Call	Bond Future	1.4300	0.0014	4.2600	0.0043	197.902	0	0	0
2022/07/22	R209	04/08/2022	10.58	Put	Bond Future	4,276.4700	4.2765	3,605.0000	3.6050	(15.702)	0	0	0
2022/07/22	R209	04/08/2022			Bond Future	11.3905	67.0668	11.2578	67.7410	(1.166)	0.0000	0.0000	21,569
2022/07/22	R209	04/08/2022	10.57	Call	Bond Future	1.3000	0.0013	3.9000	0.0039	200.000	0	0	0
2022/07/22	R209	04/08/2022	10.59	Call	Bond Future	1.5600	0.0016	4.6500	0.0047	198.077	0	0	0
2022/07/22	R209	04/08/2022	10.59	Put	Bond Future	4,221.4800	4.2215	3,550.2700	3.5503	(15.900)	0	0	0
2022/07/22	R209	03/11/2022	12.00	Call	Bond Future	3,160.5800	3.1606	3,638.1500	3.6381	15.110	0	0	0
2022/07/22	R209	03/11/2022	12.00	Put	Bond Future	1,027.2200	1.0272	821.2600	0.8213	(20.050)	0	0	5,000
2022/07/22	R209	03/11/2022	11.03	Call	Bond Future	751.7800	0.7518	957.8500	0.9578	27.411	0	0	0
2022/07/22	R209	03/11/2022	11.03	Put	Bond Future	3,427.5000	3.4275	2,950.0400	2.9500	(13.930)	0	0	0
2022/07/22	R209	03/11/2022	10.50	Put	Bond Future	5,771.2100	5.7712	5,174.5300	5.1745	(10.339)	0	0	0
2022/07/22	R209	03/11/2022	9.25	Call	Bond Future	4.7200	0.0047	7.5200	0.0075	59.322	0	0	6,000
2022/07/22	R209	03/11/2022	9.25	Put	Bond Future	12,958.9300	12.9589	12,278.2000	12.2782	(5.253)	0	0	0
2022/07/22	R209	03/11/2022	9.50	Call	Bond Future	12.2200	0.0122	18.8300	0.0188	54.092	0	0	0
2022/07/22	R209	03/11/2022	9.50	Put	Bond Future	11,396.9200	11.3969	10,720.0000	10.7200	(5.939)	0	0	0
2022/07/22	R209	03/11/2022			Bond Future	11.5570	64.9323	11.4195	65.6159	(1.190)	0.0000	0.0000	6,739

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/22	R209	03/11/2022	11.02	Call	Bond Future	736.5900	0.7366	939.8000	0.9398	27.588	0	0	0
2022/07/22	R209	03/11/2022	11.02	Put	Bond Future	3,464.5900	3.4646	2,984.2700	2.9843	(13.864)	0	0	0
2022/07/22	R209	03/11/2022	11.50	Call	Bond Future	1,690.3700	1.6904	2,036.5000	2.0365	20.477	0	0	0
2022/07/22	R209	03/11/2022	11.50	Put	Bond Future	1,972.5000	1.9725	1,635.1000	1.6351	(17.105)	0	0	0
2022/07/22	R209	03/11/2022	10.50	Call	Bond Future	244.1400	0.2441	330.9900	0.3310	35.574	0	0	0
2022/07/22	R209	03/11/2022	11.00	Call	Bond Future	707.0500	0.7070	904.5900	0.9046	27.939	0	0	0
2022/07/22	R209	03/11/2022	11.00	Put	Bond Future	3,539.7700	3.5398	3,053.7800	3.0538	(13.729)	0	0	8,500
2022/07/22	R209	03/11/2022	11.01	Call	Bond Future	721.7200	0.7217	922.0900	0.9221	27.763	0	0	0
2022/07/22	R209	03/11/2022	11.01	Put	Bond Future	3,502.0500	3.5020	3,018.8900	3.0189	(13.796)	0	0	0
2022/07/22	R209	03/11/2022	10.00	Call	Bond Future	63.6100	0.0636	91.8400	0.0918	44.380	0	0	5,000
2022/07/22	R209	03/11/2022	10.00	Put	Bond Future	8,438.0400	8.4380	7,782.7400	7.7827	(7.766)	0	0	6,000
2022/07/22	R209	02/02/2023	10.80	Put	Bond Future	5,428.2800	5.4283	4,913.7100	4.9137	(9.479)	0	0	0
2022/07/22	R209	02/02/2023	10.78	Call	Bond Future	839.4100	0.8394	1,016.0600	1.0161	21.045	0	0	0
2022/07/22	R209	02/02/2023	10.79	Call	Bond Future	850.9900	0.8510	1,029.4800	1.0295	20.974	0	0	0
2022/07/22	R209	02/02/2023			Bond Future	11.6982	66.0933	11.5558	66.7882	(1.218)	0.0000	0.0000	2,066
2022/07/22	R209	02/02/2023	10.80	Call	Bond Future	862.6900	0.8627	1,043.0200	1.0430	20.903	0	0	0
2022/07/22	R209	02/02/2023	10.78	Put	Bond Future	5,511.7900	5.5118	4,993.5400	4.9935	(9.403)	0	0	0
2022/07/22	R209	02/02/2023	10.79	Put	Bond Future	5,469.9400	5.4699	4,953.5300	4.9535	(9.441)	0	0	0
2022/07/22	R209	04/05/2023	11.09	Call	Bond Future	1,581.1600	1.5812	1,827.5700	1.8276	15.584	0	0	0
2022/07/22	R209	04/05/2023	11.09	Put	Bond Future	5,255.3000	5.2553	4,794.2700	4.7943	(8.773)	0	0	0
2022/07/22	R209	04/05/2023	11.10	Call	Bond Future	1,596.4600	1.5965	1,844.5700	1.8446	15.541	0	0	0
2022/07/22	R209	04/05/2023	11.10	Put	Bond Future	5,219.1700	5.2192	4,759.8400	4.7598	(8.801)	0	0	0
2022/07/22	R209	04/05/2023			Bond Future	11.8326	64.1873	11.6850	64.8948	(1.247)	0.0000	0.0000	0
2022/07/22	R209	04/05/2023	11.11	Call	Bond Future	1,611.6500	1.6116	1,861.4600	1.8615	15.500	0	0	0
2022/07/22	R209	04/05/2023	11.11	Put	Bond Future	5,183.0000	5.1830	4,725.3700	4.7254	(8.829)	0	0	0
2022/07/22	R209	03/08/2023	11.95	Put	Bond Future	3,433.2400	3.4332	3,097.4600	3.0975	(9.780)	0	0	0
2022/07/22	R209	03/08/2023	11.93	Call	Bond Future	3,339.4500	3.3394	3,721.5400	3.7215	11.442	0	0	0
2022/07/22	R209	03/08/2023	11.94	Call	Bond Future	3,363.2800	3.3633	3,746.9500	3.7469	11.408	0	0	0
2022/07/22	R209	03/08/2023			Bond Future	11.9599	65.4493	11.8069	66.1703	(1.279)	0.0000	0.0000	0
2022/07/22	R209	03/08/2023	11.95	Call	Bond Future	3,386.9200	3.3869	3,772.1500	3.7721	11.374	0	0	0
2022/07/22	R209	03/08/2023	11.93	Put	Bond Future	3,479.4900	3.4795	3,140.5700	3.1406	(9.741)	0	0	0
2022/07/22	R209	03/08/2023	11.94	Put	Bond Future	3,456.4300	3.4564	3,119.0900	3.1191	(9.760)	0	0	0
2022/07/22	R210	04/08/2022			Bond Future	224.7348	224.7348	223.1323	223.1323	(0.713)	0.0000	0.0000	512
2022/07/22	R210	03/11/2022			Bond Future	225.1809	225.1809	223.5508	223.5508	(0.724)	0.0000	0.0000	556
2022/07/22	R210	02/02/2023			Bond Future	229.2544	229.2544	227.5919	227.5919	(0.725)	0.0000	0.0000	300
2022/07/22	R210	04/05/2023			Bond Future	230.5293	230.5293	228.8295	228.8295	(0.737)	0.0000	0.0000	0
2022/07/22	R210	03/08/2023			Bond Future	235.1001	235.1001	233.3657	233.3657	(0.738)	0.0000	0.0000	0
2022/07/22	R213	04/08/2022	9.88	Call	Bond Future	0.0000	0.0000	0.0300	0.0000	100.000	0	0	0
2022/07/22	R213	04/08/2022	9.89	Call	Bond Future	0.0000	0.0000	0.0300	0.0000	100.000	0	0	0
2022/07/22	R213	04/08/2022	9.90	Put	Bond Future	5,606.4100	5.6064	4,867.5700	4.8676	(13.178)	0	0	0
2022/07/22	R213	04/08/2022			Bond Future	11.0574	81.0061	10.8989	81.7449	(1.434)	0.0000	0.0000	33,034
2022/07/22	R213	04/08/2022	9.88	Put	Bond Future	5,707.7500	5.7077	4,968.9200	4.9689	(12.944)	0	0	0
2022/07/22	R213	04/08/2022	9.89	Put	Bond Future	5,657.0500	5.6571	4,918.2200	4.9182	(13.060)	0	0	0
2022/07/22	R213	04/08/2022	9.90	Call	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	0
2022/07/22	R213	03/11/2022	10.38	Call	Bond Future	399.2700	0.3993	545.1600	0.5452	36.539	0	0	0
2022/07/22	R213	03/11/2022	10.38	Put	Bond Future	4,508.4000	4.5084	3,905.4000	3.9054	(13.375)	0	0	0

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2022/07/22	R213	03/11/2022	10.39	Call	Bond Future	406.7100	0.4067	554.7500	0.5548	36.399	0	0	0
2022/07/22	R213	03/11/2022	10.39	Put	Bond Future	4,467.8000	4.4678	3,866.9500	3.8669	(13.448)	0	0	0
2022/07/22	R213	03/11/2022	10.37	Call	Bond Future	391.9500	0.3920	535.7000	0.5357	36.676	0	0	0
2022/07/22	R213	03/11/2022	10.37	Put	Bond Future	4,549.1600	4.5492	3,944.0200	3.9440	(13.302)	0	0	200
2022/07/22	R213	03/11/2022	9.19	Call	Bond Future	24.0600	0.0241	37.5600	0.0376	56.110	0	0	476
2022/07/22	R213	03/11/2022	9.19	Put	Bond Future	10,117.4600	10.1175	9,382.0700	9.3821	(7.269)	0	0	0
2022/07/22	R213	03/11/2022			Bond Future	11.2637	78.6869	11.0982	79.4358	(1.469)	0.0000	0.0000	98
2022/07/22	R213	03/11/2022	10.40	Call	Bond Future	414.3700	0.4144	564.6000	0.5646	36.255	0	0	0
2022/07/22	R213	03/11/2022	10.40	Put	Bond Future	4,427.4500	4.4275	3,828.7900	3.8288	(13.522)	0	0	0
2022/07/22	R213	03/11/2022	9.98	Call	Bond Future	181.3600	0.1814	257.8000	0.2578	42.148	0	0	0
2022/07/22	R213	03/11/2022	9.98	Put	Bond Future	6,242.1800	6.2422	5,569.7300	5.5697	(10.773)	0	0	200
2022/07/22	R213	03/11/2022	10.19	Call	Bond Future	277.7800	0.2778	386.6600	0.3867	39.196	0	0	0
2022/07/22	R213	03/11/2022	10.19	Put	Bond Future	5,306.6200	5.3066	4,666.6100	4.6666	(12.061)	0	0	476
2022/07/22	R213	03/11/2022	9.13	Call	Bond Future	20.0700	0.0201	31.5700	0.0316	57.299	0	0	200
2022/07/22	R213	03/11/2022	9.13	Put	Bond Future	10,429.7400	10.4297	9,692.3500	9.6924	(7.070)	0	0	0
2022/07/22	R213	03/11/2022	9.84	Call	Bond Future	134.5200	0.1345	193.8700	0.1939	44.120	0	0	0
2022/07/22	R213	03/11/2022	9.84	Put	Bond Future	6,892.4900	6.8925	6,202.9500	6.2029	(10.004)	0	0	476
2022/07/22	R213	02/02/2023	10.43	Put	Bond Future	5,340.2600	5.3403	4,764.2100	4.7642	(10.787)	0	0	0
2022/07/22	R213	02/02/2023	12.20	Call	Bond Future	4,350.7100	4.3507	4,906.4300	4.9064	12.773	0	0	0
2022/07/22	R213	02/02/2023	12.20	Put	Bond Future	1,132.7100	1.1327	927.2000	0.9272	(18.143)	0	0	912
2022/07/22	R213	02/02/2023	10.22	Put	Bond Future	6,164.1300	6.1641	5,552.9800	5.5530	(9.915)	0	0	0
2022/07/22	R213	02/02/2023	10.23	Call	Bond Future	573.6400	0.5736	725.2800	0.7253	26.435	0	0	0
2022/07/22	R213	02/02/2023	10.35	Call	Bond Future	668.7400	0.6687	839.9900	0.8400	25.608	0	0	0
2022/07/22	R213	02/02/2023	10.35	Put	Bond Future	5,647.7900	5.6478	5,057.8100	5.0578	(10.446)	0	0	476
2022/07/22	R213	02/02/2023	10.01	Call	Bond Future	427.8600	0.4279	547.5200	0.5475	27.967	0	0	0
2022/07/22	R213	02/02/2023			Bond Future	11.4437	80.0922	11.2707	80.8535	(1.512)	0.0000	0.0000	0
2022/07/22	R213	02/02/2023	10.43	Call	Bond Future	739.0900	0.7391	924.2700	0.9243	25.055	0	0	912
2022/07/22	R213	02/02/2023	10.22	Call	Bond Future	566.2800	0.5663	716.3600	0.7164	26.503	0	0	0
2022/07/22	R213	02/02/2023	10.23	Put	Bond Future	6,123.6800	6.1237	5,514.0900	5.5141	(9.955)	0	0	0
2022/07/22	R213	02/02/2023	9.16	Call	Bond Future	102.2500	0.1022	138.8600	0.1389	35.804	0	0	476
2022/07/22	R213	02/02/2023	9.16	Put	Bond Future	10,973.4500	10.9735	10,248.8300	10.2488	(6.603)	0	0	0
2022/07/22	R213	02/02/2023	10.01	Put	Bond Future	7,037.9000	7.0379	6,396.3300	6.3963	(9.116)	0	0	476
2022/07/22	R213	02/02/2023	10.21	Call	Bond Future	558.8500	0.5588	707.3600	0.7074	26.574	0	0	0
2022/07/22	R213	02/02/2023	10.21	Put	Bond Future	6,204.5500	6.2046	5,591.8300	5.5918	(9.875)	0	0	0
2022/07/22	R213	04/05/2023	10.75	Call	Bond Future	1,275.0900	1.2751	1,525.1600	1.5252	19.612	0	0	0
2022/07/22	R213	04/05/2023	10.75	Put	Bond Future	5,048.8300	5.0488	4,523.9700	4.5240	(10.396)	0	0	0
2022/07/22	R213	04/05/2023			Bond Future	11.6094	78.0508	11.4286	78.8257	(1.558)	0.0000	0.0000	0
2022/07/22	R213	04/05/2023	10.74	Call	Bond Future	1,263.0200	1.2630	1,511.3500	1.5113	19.662	0	0	0
2022/07/22	R213	04/05/2023	10.74	Put	Bond Future	5,082.0500	5.0820	4,555.4500	4.5555	(10.362)	0	0	0
2022/07/22	R213	04/05/2023	10.73	Call	Bond Future	1,251.2900	1.2513	1,497.9000	1.4979	19.708	0	0	0
2022/07/22	R213	04/05/2023	10.73	Put	Bond Future	5,115.6300	5.1156	4,587.3100	4.5873	(10.328)	0	0	0
2022/07/22	R213	03/08/2023	11.62	Put	Bond Future	3,346.6700	3.3467	2,952.9100	2.9529	(11.766)	0	0	0
2022/07/22	R213	03/08/2023	11.63	Call	Bond Future	2,735.6400	2.7356	3,133.3400	3.1333	14.538	0	0	0
2022/07/22	R213	03/08/2023			Bond Future	11.7716	79.5838	11.5823	80.3735	(1.608)	0.0000	0.0000	0
2022/07/22	R213	03/08/2023	11.62	Call	Bond Future	2,715.2300	2.7152	3,111.1800	3.1112	14.583	0	0	0
2022/07/22	R213	03/08/2023	11.63	Put	Bond Future	3,325.2200	3.3252	2,933.2100	2.9332	(11.789)	0	0	0
2022/07/22	R213	03/08/2023	11.61	Call	Bond Future	2,694.8900	2.6949	3,089.0900	3.0891	14.628	0	0	0
2022/07/22	R213	03/08/2023	11.61	Put	Bond Future	3,368.2300	3.3682	2,972.7200	2.9727	(11.742)	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
2022/07/22	R214	04/08/2022	10.98	Put	Bond Future	2,869.9900	2.8700	2,198.2700	2.1983	(23.405)	0	0	0
2022/07/22	R214	04/08/2022	10.99	Call	Bond Future	21.6600	0.0217	55.4100	0.0554	155.817	0	0	0
2022/07/22	R214	04/08/2022			Bond Future	11.5036	64.8320	11.3709	65.5353	(1.153)	0.0000	0.0000	75,290
2022/07/22	R214	04/08/2022	10.97	Call	Bond Future	18.5700	0.0186	47.9800	0.0480	158.374	0	0	0
2022/07/22	R214	04/08/2022	10.97	Put	Bond Future	2,924.9100	2.9249	2,251.0800	2.2511	(23.038)	0	0	0
2022/07/22	R214	04/08/2022	10.98	Call	Bond Future	20.0600	0.0201	51.5800	0.0516	157.129	0	0	0
2022/07/22	R214	04/08/2022	10.99	Put	Bond Future	2,815.2400	2.8152	2,145.7500	2.1457	(23.781)	0	0	0
2022/07/22	R214	03/11/2022	11.34	Call	Bond Future	1,173.0900	1.1731	1,453.0700	1.4531	23.867	0	0	0
2022/07/22	R214	03/11/2022	11.36	Put	Bond Future	2,786.5200	2.7865	2,359.8200	2.3598	(15.313)	0	0	0
2022/07/22	R214	03/11/2022			Bond Future	11.6596	62.5220	11.5223	63.2349	(1.178)	0.0000	0.0000	2,416
2022/07/22	R214	03/11/2022	11.34	Put	Bond Future	2,852.5200	2.8525	2,419.5500	2.4196	(15.179)	0	0	0
2022/07/22	R214	03/11/2022	11.35	Call	Bond Future	1,193.5200	1.1935	1,476.6300	1.4766	23.721	0	0	0
2022/07/22	R214	03/11/2022	11.35	Put	Bond Future	2,819.3200	2.8193	2,389.4800	2.3895	(15.246)	0	0	0
2022/07/22	R214	03/11/2022	11.36	Call	Bond Future	1,214.2900	1.2143	1,500.5400	1.5005	23.573	0	0	0
2022/07/22	R214	02/02/2023	11.07	Call	Bond Future	1,125.5300	1.1255	1,348.2400	1.3482	19.787	0	0	0
2022/07/22	R214	02/02/2023	11.07	Put	Bond Future	4,966.8300	4.9668	4,464.7700	4.4648	(10.108)	0	0	0
2022/07/22	R214	02/02/2023	11.08	Call	Bond Future	1,140.1600	1.1402	1,364.9700	1.3650	19.717	0	0	0
2022/07/22	R214	02/02/2023	11.08	Put	Bond Future	4,925.9400	4.9259	4,425.9800	4.4260	(10.150)	0	0	0
2022/07/22	R214	02/02/2023			Bond Future	11.7950	63.6389	11.6528	64.3636	(1.206)	0.0000	0.0000	65,489
2022/07/22	R214	02/02/2023	11.09	Call	Bond Future	1,154.9100	1.1549	1,381.8400	1.3818	19.649	0	0	0
2022/07/22	R214	02/02/2023	11.09	Put	Bond Future	4,885.2300	4.8852	4,387.3900	4.3874	(10.191)	0	0	0
2022/07/22	R214	04/05/2023	11.36	Call	Bond Future	1,977.7000	1.9777	2,269.6200	2.2696	14.761	0	0	0
2022/07/22	R214	04/05/2023	11.36	Put	Bond Future	4,848.9600	4.8490	4,402.9100	4.4029	(9.199)	0	0	0
2022/07/22	R214	04/05/2023	11.37	Call	Bond Future	1,997.6400	1.9976	2,291.4700	2.2915	14.709	0	0	0
2022/07/22	R214	04/05/2023	11.37	Put	Bond Future	4,815.5100	4.8155	4,371.3700	4.3714	(9.223)	0	0	0
2022/07/22	R214	04/05/2023			Bond Future	11.9172	61.5416	11.7701	62.2795	(1.235)	0.0000	0.0000	0
2022/07/22	R214	04/05/2023	11.38	Call	Bond Future	2,017.6900	2.0177	2,313.4300	2.3134	14.657	0	0	0
2022/07/22	R214	04/05/2023	11.38	Put	Bond Future	4,782.2400	4.7822	4,340.0100	4.3400	(9.247)	0	0	0
2022/07/22	R214	03/08/2023	12.14	Call	Bond Future	3,849.1900	3.8492	4,271.3500	4.2713	10.968	0	0	0
2022/07/22	R214	03/08/2023	12.14	Put	Bond Future	3,336.4700	3.3365	3,006.5800	3.0066	(9.887)	0	0	0
2022/07/22	R214	03/08/2023	12.15	Call	Bond Future	3,875.5900	3.8756	4,299.3400	4.2993	10.934	0	0	0
2022/07/22	R214	03/08/2023	12.15	Put	Bond Future	3,314.6400	3.3146	2,986.3400	2.9863	(9.905)	0	0	0
2022/07/22	R214	03/08/2023			Bond Future	12.0345	62.7510	11.8822	63.5030	(1.265)	0.0000	0.0000	0
2022/07/22	R214	03/08/2023	12.16	Call	Bond Future	3,902.0600	3.9021	4,327.3900	4.3274	10.900	0	0	0
2022/07/22	R214	03/08/2023	12.16	Put	Bond Future	3,292.9500	3.2930	2,966.2300	2.9662	(9.922)	0	0	0
2022/07/22	R248	04/08/2022	10.20	Call	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	1,700
2022/07/22	R248	04/08/2022	10.99	Call	Bond Future	20.2600	0.0203	51.4100	0.0514	153.751	0	0	0
2022/07/22	R248	04/08/2022	10.99	Put	Bond Future	3,691.6500	3.6917	2,879.4100	2.8794	(22.002)	0	0	0
2022/07/22	R248	04/08/2022	11.30	Call	Bond Future	0.0000	0.0000	461.5700	0.4616	100.000	0	0	0
2022/07/22	R248	04/08/2022	11.30	Put	Bond Future	0.0000	0.0000	1,140.9300	1.1409	100.000	0	0	0
2022/07/22	R248	04/08/2022	10.40	Put	Bond Future	8,054.1100	8.0541	7,210.8800	7.2109	(10.470)	0	0	0
2022/07/22	R248	04/08/2022	10.98	Call	Bond Future	18.7000	0.0187	47.6700	0.0477	154.920	0	0	0
2022/07/22	R248	04/08/2022	10.98	Put	Bond Future	3,761.1000	3.7611	2,946.6800	2.9467	(21.654)	0	0	0
2022/07/22	R248	04/08/2022			Bond Future	11.5288	81.1339	11.4011	81.9773	(1.108)	0.0000	0.0000	113,346
2022/07/22	R248	04/08/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/22	R248	04/08/2022	9.70	Put	Bond Future	13,807.6500	13.8077	12,964.2600	12.9643	(6.108)	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
2022/07/22	R248	04/08/2022	10.20	Put	Bond Future	9,633.3800	9.6334	8,790.0100	8.7900	(8.755)	0	0	0
2022/07/22	R248	04/08/2022	10.30	Call	Bond Future	0.0300	0.0000	0.0900	0.0001	200.000	0	0	1,200
2022/07/22	R248	04/08/2022	10.30	Put	Bond Future	8,837.5200	8.8375	7,994.1900	7.9942	(9.543)	0	0	0
2022/07/22	R248	04/08/2022	11.00	Call	Bond Future	21.9400	0.0219	55.4200	0.0554	152.598	0	0	1,200
2022/07/22	R248	04/08/2022	11.00	Put	Bond Future	3,622.4200	3.6224	2,812.5100	2.8125	(22.358)	0	0	50
2022/07/22	R248	04/08/2022	10.40	Call	Bond Future	0.0900	0.0001	0.2500	0.0003	177.778	0	0	0
2022/07/22	R248	04/08/2022	10.90	Call	Bond Future	9.6600	0.0097	25.4700	0.0255	163.665	0	0	1,700
2022/07/22	R248	04/08/2022	10.90	Put	Bond Future	4,324.0900	4.3241	3,496.5100	3.4965	(19.139)	0	0	0
2022/07/22	R248	03/11/2022	11.32	Call	Bond Future	1,332.8500	1.3328	1,649.1500	1.6491	23.731	0	0	0
2022/07/22	R248	03/11/2022	11.20	Call	Bond Future	1,061.4500	1.0614	1,333.0500	1.3331	25.588	0	0	1,650
2022/07/22	R248	03/11/2022	11.20	Put	Bond Future	4,281.5600	4.2816	3,698.2500	3.6982	(13.624)	0	0	0
2022/07/22	R248	03/11/2022	11.30	Put	Bond Future	3,823.4300	3.8234	3,277.2900	3.2773	(14.284)	0	0	0
2022/07/22	R248	03/11/2022	11.31	Put	Bond Future	3,779.7100	3.7797	3,237.3400	3.2373	(14.350)	0	0	0
2022/07/22	R248	03/11/2022			Bond Future	11.6861	77.9318	11.5536	78.7867	(1.134)	0.0000	0.0000	230,507
2022/07/22	R248	03/11/2022	11.32	Put	Bond Future	3,736.2000	3.7362	3,197.5900	3.1976	(14.416)	0	0	0
2022/07/22	R248	03/11/2022	11.90	Call	Bond Future	3,172.3300	3.1723	3,698.7000	3.6987	16.593	0	0	1,650
2022/07/22	R248	03/11/2022	11.90	Put	Bond Future	1,827.7000	1.8277	1,499.1600	1.4992	(17.976)	0	0	0
2022/07/22	R248	03/11/2022	11.30	Call	Bond Future	1,284.9800	1.2850	1,593.7500	1.5938	24.029	0	0	0
2022/07/22	R248	03/11/2022	11.31	Call	Bond Future	1,308.8600	1.3089	1,621.4000	1.6214	23.879	0	0	0
2022/07/22	R248	02/02/2023	11.08	Call	Bond Future	1,340.8500	1.3409	1,600.5600	1.6006	19.369	0	0	0
2022/07/22	R248	02/02/2023	11.08	Put	Bond Future	6,253.3000	6.2533	5,643.8300	5.6438	(9.746)	0	0	0
2022/07/22	R248	02/02/2023			Bond Future	11.8230	79.3240	11.6855	80.1932	(1.164)	0.0000	0.0000	0
2022/07/22	R248	02/02/2023	11.07	Call	Bond Future	1,323.1000	1.3231	1,580.2800	1.5803	19.438	0	0	0
2022/07/22	R248	02/02/2023	11.07	Put	Bond Future	6,305.4500	6.3054	5,693.4500	5.6935	(9.706)	0	0	0
2022/07/22	R248	02/02/2023	11.06	Call	Bond Future	1,305.5100	1.3055	1,560.1700	1.5602	19.507	0	0	0
2022/07/22	R248	02/02/2023	11.06	Put	Bond Future	6,357.8800	6.3579	5,743.3600	5.7434	(9.665)	0	0	0
2022/07/22	R248	04/05/2023	11.35	Call	Bond Future	2,318.5800	2.3186	2,657.4000	2.6574	14.613	0	0	0
2022/07/22	R248	04/05/2023	11.35	Put	Bond Future	6,146.2900	6.1463	5,600.2200	5.6002	(8.885)	0	0	0
2022/07/22	R248	04/05/2023			Bond Future	11.9465	76.3816	11.8039	77.2665	(1.194)	0.0000	0.0000	0
2022/07/22	R248	04/05/2023	11.34	Call	Bond Future	2,296.7700	2.2968	2,633.3600	2.6334	14.655	0	0	0
2022/07/22	R248	04/05/2023	11.34	Put	Bond Future	6,191.5700	6.1916	5,643.2700	5.6433	(8.856)	0	0	0
2022/07/22	R248	04/05/2023	11.33	Call	Bond Future	2,275.3500	2.2753	2,609.7100	2.6097	14.695	0	0	0
2022/07/22	R248	04/05/2023	11.33	Put	Bond Future	6,237.3300	6.2373	5,686.8000	5.6868	(8.826)	0	0	0
2022/07/22	R248	03/08/2023	12.11	Call	Bond Future	4,551.3600	4.5514	5,045.2100	5.0452	10.851	0	0	0
2022/07/22	R248	03/08/2023	12.11	Put	Bond Future	4,281.8800	4.2819	3,873.8900	3.8739	(9.528)	0	0	0
2022/07/22	R248	03/08/2023			Bond Future	12.0652	77.8830	11.9173	78.7848	(1.226)	0.0000	0.0000	0
2022/07/22	R248	03/08/2023	12.10	Call	Bond Future	4,519.4100	4.5194	5,011.3300	5.0113	10.885	0	0	0
2022/07/22	R248	03/08/2023	12.10	Put	Bond Future	4,309.9000	4.3099	3,899.9800	3.9000	(9.511)	0	0	0
2022/07/22	R248	03/08/2023	12.09	Call	Bond Future	4,487.5500	4.4875	4,977.5200	4.9775	10.918	0	0	0
2022/07/22	R248	03/08/2023	12.09	Put	Bond Future	4,338.1000	4.3381	3,926.2300	3.9262	(9.494)	0	0	0

Total

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