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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/08/2022 TO 03/08/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/03	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/03	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/03	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/03	2025	04/08/2022		Bond Future	163.0500	163.0500	163.1874	163.1874	0.084	0.0000	0.0000	3,755
2022/08/03	2025	03/11/2022		Bond Future	165.6346	165.6346	165.7684	165.7684	0.081	0.0000	0.0000	7,789
2022/08/03	2025	02/02/2023		Bond Future	166.9164	166.9164	167.0481	167.0481	0.079	0.0000	0.0000	1,918
2022/08/03	2025	04/05/2023		Bond Future	170.0400	170.0400	170.1719	170.1719	0.078	0.0000	0.0000	0
2022/08/03	2025	03/08/2023		Bond Future	171.8143	171.8143	171.9456	171.9456	0.076	0.0000	0.0000	0
2022/08/03	2029	04/08/2022		Bond Future	119.9055	119.9055	119.5584	119.5584	(0.290)	0.0000	0.0000	1,489
2022/08/03	2029	03/11/2022		Bond Future	120.5481	120.5481	120.1912	120.1912	(0.296)	0.0000	0.0000	1,729

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
2022/08/03	2029	02/02/2023			Bond Future	122.7186		122.3520		(0.299)	0.0000	0.0000	728
2022/08/03	2029	04/05/2023			Bond Future	123.7167		123.3415		(0.303)	0.0000	0.0000	0
2022/08/03	2029	03/08/2023			Bond Future	126.2910		125.9056		(0.305)	0.0000	0.0000	0
2022/08/03	2030	04/08/2022	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/03	2030	04/08/2022	9.56	Put	Bond Future	3,736.1200	3.7361	3,729.2800	3.7293	(0.183)	0	0	0
2022/08/03	2030	04/08/2022	10.95	Call	Bond Future	2,862.1700	2.8622	2,869.0100	2.8690	0.239	0	0	0
2022/08/03	2030	04/08/2022	10.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/08/03	2030	04/08/2022			Bond Future	10.3308	88.2792	10.3293	88.2860	(0.014)	0.0000	0.0000	36,646
2022/08/03	2030	04/08/2022	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/08/03	2030	04/08/2022	8.30	Put	Bond Future	10,287.9800	10.2880	10,281.1400	10.2811	(0.066)	0	0	0
2022/08/03	2030	04/08/2022	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/08/03	2030	04/08/2022	9.05	Put	Bond Future	6,319.4800	6.3195	6,312.6400	6.3126	(0.108)	0	0	0
2022/08/03	2030	04/08/2022	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/03	2030	04/08/2022	9.54	Put	Bond Future	3,835.7300	3.8357	3,828.8900	3.8289	(0.178)	0	0	0
2022/08/03	2030	04/08/2022	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/03	2030	04/08/2022	9.55	Put	Bond Future	3,785.9100	3.7859	3,779.0700	3.7791	(0.181)	0	0	0
2022/08/03	2030	03/11/2022	10.10	Call	Bond Future	899.9600	0.9000	893.0400	0.8930	(0.769)	0	0	0
2022/08/03	2030	03/11/2022	10.10	Put	Bond Future	2,800.1500	2.8001	2,789.4400	2.7894	(0.382)	0	0	0
2022/08/03	2030	03/11/2022	10.20	Put	Bond Future	2,500.2600	2.5003	2,489.3000	2.4893	(0.438)	0	0	0
2022/08/03	2030	03/11/2022	9.70	Call	Bond Future	418.4300	0.4184	413.1500	0.4131	(1.262)	0	0	500
2022/08/03	2030	03/11/2022	9.70	Put	Bond Future	4,223.7200	4.2237	4,214.6500	4.2146	(0.215)	0	0	0
2022/08/03	2030	03/11/2022			Bond Future	10.5099	89.6568	10.5091	89.6606	(0.008)	0.0000	0.0000	67,115
2022/08/03	2030	03/11/2022	10.20	Call	Bond Future	1,068.4500	1.0684	1,061.2800	1.0613	(0.671)	0	0	500
2022/08/03	2030	03/11/2022	11.57	Call	Bond Future	5,070.7700	5.0708	5,067.9100	5.0679	(0.056)	0	0	0
2022/08/03	2030	03/11/2022	11.57	Put	Bond Future	389.3500	0.3894	382.7000	0.3827	(1.708)	0	0	500
2022/08/03	2030	03/11/2022	10.08	Call	Bond Future	868.4800	0.8685	861.6200	0.8616	(0.790)	0	0	0
2022/08/03	2030	03/11/2022	10.08	Put	Bond Future	2,862.7200	2.8627	2,852.0700	2.8521	(0.372)	0	0	0
2022/08/03	2030	03/11/2022	10.09	Call	Bond Future	884.1300	0.8841	877.2400	0.8772	(0.779)	0	0	0
2022/08/03	2030	03/11/2022	10.09	Put	Bond Future	2,831.3300	2.8313	2,820.6500	2.8206	(0.377)	0	0	0
2022/08/03	2030	02/02/2023	11.16	Put	Bond Future	1,509.4500	1.5094	1,502.7500	1.5028	(0.444)	0	0	388
2022/08/03	2030	02/02/2023	11.35	Call	Bond Future	4,217.5900	4.2176	4,212.5700	4.2126	(0.119)	0	0	5,000
2022/08/03	2030	02/02/2023	11.35	Put	Bond Future	1,266.2100	1.2662	1,259.8200	1.2598	(0.505)	0	0	0
2022/08/03	2030	02/02/2023	9.99	Call	Bond Future	1,086.4400	1.0864	1,081.4300	1.0814	(0.461)	0	0	0
2022/08/03	2030	02/02/2023	10.00	Call	Bond Future	1,100.4000	1.1004	1,095.3700	1.0954	(0.457)	0	0	0
2022/08/03	2030	02/02/2023	10.01	Put	Bond Future	4,095.9000	4.0959	4,089.4800	4.0895	(0.157)	0	0	0
2022/08/03	2030	02/02/2023	9.80	Call	Bond Future	844.5500	0.8445	839.9600	0.8400	(0.543)	0	0	0
2022/08/03	2030	02/02/2023	9.94	Put	Bond Future	4,324.3600	4.3244	4,318.0800	4.3181	(0.145)	0	0	102
2022/08/03	2030	02/02/2023	9.20	Call	Bond Future	388.4000	0.3884	385.1400	0.3851	(0.839)	0	0	0
2022/08/03	2030	02/02/2023	9.20	Put	Bond Future	7,213.9600	7.2140	7,209.3300	7.2093	(0.064)	0	0	0
2022/08/03	2030	02/02/2023	9.66	Call	Bond Future	705.5400	0.7055	701.2500	0.7013	(0.608)	0	0	0
2022/08/03	2030	02/02/2023	9.66	Put	Bond Future	5,323.1900	5.3232	5,317.5300	5.3175	(0.106)	0	0	102
2022/08/03	2030	02/02/2023	8.81	Put	Bond Future	8,974.7100	8.9747	8,970.9600	8.9710	(0.042)	0	0	0
2022/08/03	2030	02/02/2023	9.04	Call	Bond Future	311.6300	0.3116	308.7400	0.3087	(0.927)	0	0	0
2022/08/03	2030	02/02/2023	9.04	Put	Bond Future	7,920.8200	7.9208	7,916.5600	7.9166	(0.054)	0	0	0
2022/08/03	2030	02/02/2023	9.08	Put	Bond Future	7,741.9700	7.7420	7,737.6200	7.7376	(0.056)	0	0	0
2022/08/03	2030	02/02/2023			Bond Future	10.6689	87.2439	10.6686	87.2452	(0.003)	0.0000	0.0000	5,200
2022/08/03	2030	02/02/2023	11.55	Call	Bond Future	4,844.8700	4.8449	4,840.2100	4.8402	(0.096)	0	0	5,000

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2022/08/03	2030	02/02/2023	11.55	Put	Bond Future	1,051.0900	1.0511	1,045.0600	1.0451	(0.574)	0	0	0
2022/08/03	2030	02/02/2023	11.12	Call	Bond Future	3,535.1300	3.5351	3,529.7500	3.5298	(0.152)	0	0	0
2022/08/03	2030	02/02/2023	11.12	Put	Bond Future	1,565.9800	1.5660	1,559.2300	1.5592	(0.431)	0	0	0
2022/08/03	2030	02/02/2023	11.16	Call	Bond Future	3,650.4700	3.6505	3,645.1400	3.6451	(0.146)	0	0	0
2022/08/03	2030	02/02/2023	9.99	Put	Bond Future	4,160.3600	4.1604	4,153.9800	4.1540	(0.153)	0	0	0
2022/08/03	2030	02/02/2023	10.00	Put	Bond Future	4,128.0600	4.1281	4,121.6600	4.1217	(0.155)	0	0	0
2022/08/03	2030	02/02/2023	10.01	Call	Bond Future	1,114.4800	1.1145	1,109.4300	1.1094	(0.453)	0	0	0
2022/08/03	2030	02/02/2023	9.80	Put	Bond Future	4,803.2400	4.8032	4,797.2800	4.7973	(0.124)	0	0	0
2022/08/03	2030	02/02/2023	9.83	Call	Bond Future	879.8800	0.8799	875.2100	0.8752	(0.531)	0	0	388
2022/08/03	2030	02/02/2023	9.83	Put	Bond Future	4,698.1400	4.6981	4,692.1000	4.6921	(0.129)	0	0	0
2022/08/03	2030	02/02/2023	9.94	Call	Bond Future	1,018.6600	1.0187	1,013.7500	1.0138	(0.482)	0	0	0
2022/08/03	2030	02/02/2023	9.79	Call	Bond Future	832.9400	0.8329	828.3600	0.8284	(0.550)	0	0	0
2022/08/03	2030	02/02/2023	9.79	Put	Bond Future	4,838.5000	4.8385	4,832.5500	4.8325	(0.123)	0	0	0
2022/08/03	2030	02/02/2023	8.81	Call	Bond Future	224.6000	0.2246	222.2200	0.2222	(1.060)	0	0	102
2022/08/03	2030	02/02/2023	9.08	Call	Bond Future	329.4600	0.3295	326.4800	0.3265	(0.905)	0	0	388
2022/08/03	2030	04/05/2023	11.34	Call	Bond Future	4,095.5900	4.0956	4,090.6600	4.0907	(0.120)	0	0	0
2022/08/03	2030	04/05/2023	11.34	Put	Bond Future	1,942.7100	1.9427	1,937.6100	1.9376	(0.263)	0	0	150
2022/08/03	2030	04/05/2023	10.42	Call	Bond Future	1,956.6100	1.9566	1,951.8400	1.9518	(0.244)	0	0	479
2022/08/03	2030	04/05/2023	10.42	Put	Bond Future	3,738.0600	3.7381	3,733.1200	3.7331	(0.132)	0	0	0
2022/08/03	2030	04/05/2023	10.52	Call	Bond Future	2,142.6200	2.1426	2,137.7700	2.1378	(0.226)	0	0	0
2022/08/03	2030	04/05/2023	10.52	Put	Bond Future	3,485.3700	3.4854	3,480.3500	3.4804	(0.144)	0	0	0
2022/08/03	2030	04/05/2023	10.53	Call	Bond Future	2,162.3400	2.1623	2,157.4800	2.1575	(0.225)	0	0	0
2022/08/03	2030	04/05/2023	10.53	Put	Bond Future	3,461.3700	3.4614	3,456.3400	3.4563	(0.145)	0	0	0
2022/08/03	2030	04/05/2023	9.67	Call	Bond Future	937.3000	0.9373	933.4800	0.9335	(0.408)	0	0	479
2022/08/03	2030	04/05/2023	9.67	Put	Bond Future	6,098.3000	6.0983	6,094.3100	6.0943	(0.065)	0	0	0
2022/08/03	2030	04/05/2023	9.78	Call	Bond Future	1,045.0400	1.0450	1,041.0600	1.0411	(0.381)	0	0	388
2022/08/03	2030	04/05/2023	9.78	Put	Bond Future	5,700.3400	5.7003	5,696.1900	5.6962	(0.073)	0	0	0
2022/08/03	2030	04/05/2023	10.00	Call	Bond Future	1,289.4500	1.2894	1,285.1800	1.2852	(0.331)	0	0	1,080
2022/08/03	2030	04/05/2023	10.00	Put	Bond Future	4,943.7900	4.9438	4,939.3500	4.9394	(0.090)	0	0	0
2022/08/03	2030	04/05/2023	9.03	Call	Bond Future	473.8900	0.4739	471.1200	0.4711	(0.585)	0	0	388
2022/08/03	2030	04/05/2023	9.03	Put	Bond Future	8,647.8800	8.6479	8,644.9400	8.6449	(0.034)	0	0	0
2022/08/03	2030	04/05/2023	9.58	Put	Bond Future	6,433.2600	6.4333	6,429.4100	6.4294	(0.060)	0	0	0
2022/08/03	2030	04/05/2023			Bond Future	10.8300	88.8589	10.8300	88.8591	0.000	0.0000	0.0000	0
2022/08/03	2030	04/05/2023	12.57	Call	Bond Future	7,872.2600	7.8723	7,868.5700	7.8686	(0.047)	0	0	0
2022/08/03	2030	04/05/2023	12.57	Put	Bond Future	799.2500	0.7992	795.3900	0.7954	(0.483)	0	0	350
2022/08/03	2030	04/05/2023	11.62	Call	Bond Future	4,892.8400	4.8928	4,888.1100	4.8881	(0.097)	0	0	0
2022/08/03	2030	04/05/2023	11.62	Put	Bond Future	1,586.6900	1.5867	1,581.7900	1.5818	(0.309)	0	0	388
2022/08/03	2030	04/05/2023	12.04	Call	Bond Future	6,170.1700	6.1702	6,165.8500	6.1659	(0.070)	0	0	0
2022/08/03	2030	04/05/2023	12.04	Put	Bond Future	1,171.3000	1.1713	1,166.8100	1.1668	(0.383)	0	0	1,080
2022/08/03	2030	04/05/2023	12.50	Call	Bond Future	7,643.3600	7.6434	7,639.5800	7.6396	(0.049)	0	0	0
2022/08/03	2030	04/05/2023	12.50	Put	Bond Future	840.4100	0.8404	836.4600	0.8365	(0.470)	0	0	479
2022/08/03	2030	04/05/2023	10.54	Call	Bond Future	2,182.1600	2.1822	2,177.2900	2.1773	(0.223)	0	0	0
2022/08/03	2030	04/05/2023	10.54	Put	Bond Future	3,437.5000	3.4375	3,432.4600	3.4325	(0.147)	0	0	0
2022/08/03	2030	04/05/2023	10.65	Call	Bond Future	2,406.5900	2.4066	2,401.6500	2.4016	(0.205)	0	0	350
2022/08/03	2030	04/05/2023	10.65	Put	Bond Future	3,183.1300	3.1831	3,178.0200	3.1780	(0.161)	0	0	0
2022/08/03	2030	04/05/2023	9.58	Call	Bond Future	855.8800	0.8559	852.2000	0.8522	(0.430)	0	0	150
2022/08/03	2030	03/08/2023	12.89	Call	Bond Future	8,579.1800	8.5792	8,574.3300	8.5743	(0.057)	0	0	0
2022/08/03	2030	03/08/2023	12.89	Put	Bond Future	1,015.8000	1.0158	1,012.6500	1.0127	(0.310)	0	0	350

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2022/08/03	2030	03/08/2023	11.34	Call	Bond Future	4,103.6400	4.1036	4,098.2400	4.0982	(0.132)	0	0	0
2022/08/03	2030	03/08/2023	11.34	Put	Bond Future	2,549.4700	2.5495	2,545.7700	2.5458	(0.145)	0	0	0
2022/08/03	2030	03/08/2023	11.35	Call	Bond Future	4,128.9500	4.1289	4,123.5600	4.1236	(0.131)	0	0	0
2022/08/03	2030	03/08/2023	11.36	Put	Bond Future	2,519.0000	2.5190	2,515.3100	2.5153	(0.146)	0	0	0
2022/08/03	2030	03/08/2023	10.40	Call	Bond Future	2,064.0100	2.0640	2,059.2800	2.0593	(0.229)	0	0	1,012
2022/08/03	2030	03/08/2023	10.65	Call	Bond Future	2,527.4100	2.5274	2,522.4100	2.5224	(0.198)	0	0	350
2022/08/03	2030	03/08/2023	10.65	Put	Bond Future	3,834.3100	3.8343	3,831.0100	3.8310	(0.086)	0	0	0
2022/08/03	2030	03/08/2023			Bond Future	10.9616	86.6849	10.9620	86.6832	0.004	0.0000	0.0000	0
2022/08/03	2030	03/08/2023	12.59	Call	Bond Future	7,655.5200	7.6555	7,650.4800	7.6505	(0.066)	0	0	0
2022/08/03	2030	03/08/2023	12.59	Put	Bond Future	1,212.0200	1.2120	1,208.6800	1.2087	(0.276)	0	0	1,012
2022/08/03	2030	03/08/2023	11.35	Put	Bond Future	2,534.1900	2.5342	2,530.5000	2.5305	(0.146)	0	0	0
2022/08/03	2030	03/08/2023	11.36	Call	Bond Future	4,154.3300	4.1543	4,148.9400	4.1489	(0.130)	0	0	0
2022/08/03	2030	03/08/2023	10.40	Put	Bond Future	4,437.4300	4.4374	4,434.4000	4.4344	(0.068)	0	0	0
2022/08/03	2032	04/08/2022	8.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/08/03	2032	04/08/2022	8.97	Put	Bond Future	10,311.3600	10.3114	10,330.6700	10.3307	0.187	0	0	0
2022/08/03	2032	04/08/2022	9.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/03	2032	04/08/2022	9.40	Put	Bond Future	7,704.9800	7.7050	7,724.2900	7.7243	0.251	0	0	0
2022/08/03	2032	04/08/2022	9.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/08/03	2032	04/08/2022	9.72	Put	Bond Future	5,825.9100	5.8259	5,845.2200	5.8452	0.331	0	0	0
2022/08/03	2032	04/08/2022	10.21	Put	Bond Future	3,044.8800	3.0449	3,064.1900	3.0642	0.634	0	0	0
2022/08/03	2032	04/08/2022	10.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/03	2032	04/08/2022	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2022/08/03	2032	04/08/2022	10.20	Put	Bond Future	3,100.5000	3.1005	3,119.8100	3.1198	0.623	0	0	0
2022/08/03	2032	04/08/2022			Bond Future	10.7706	88.0642	10.7742	88.0449	0.034	0.0000	0.0000	51,038
2022/08/03	2032	04/08/2022	11.89	Call	Bond Future	5,671.3300	5.6713	5,652.0200	5.6520	(0.340)	0	0	0
2022/08/03	2032	04/08/2022	11.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/03	2032	04/08/2022	10.70	Call	Bond Future	142.1500	0.1421	66.5500	0.0666	(53.183)	0	0	0
2022/08/03	2032	04/08/2022	10.70	Put	Bond Future	517.8600	0.5179	461.5700	0.4616	(10.870)	0	0	7,500
2022/08/03	2032	04/08/2022	11.00	Call	Bond Future	1,220.1000	1.2201	1,187.9700	1.1880	(2.633)	0	0	0
2022/08/03	2032	04/08/2022	11.00	Put	Bond Future	14.6500	0.0147	1.8300	0.0018	(87.509)	0	0	7,500
2022/08/03	2032	04/08/2022	11.60	Call	Bond Future	4,252.0800	4.2521	4,232.7700	4.2328	(0.454)	0	0	0
2022/08/03	2032	04/08/2022	11.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/08/03	2032	04/08/2022	10.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/03	2032	04/08/2022	10.22	Put	Bond Future	2,989.3100	2.9893	3,008.6200	3.0086	0.646	0	0	0
2022/08/03	2032	04/08/2022	10.50	Call	Bond Future	6.8000	0.0068	0.3700	0.0004	(94.559)	0	0	900
2022/08/03	2032	04/08/2022	10.50	Put	Bond Future	1,458.7900	1.4588	1,471.6700	1.4717	0.883	0	0	0
2022/08/03	2032	04/08/2022	9.80	Put	Bond Future	5,364.0100	5.3640	5,383.3200	5.3833	0.360	0	0	0
2022/08/03	2032	04/08/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/03	2032	04/08/2022	10.10	Put	Bond Future	3,659.2800	3.6593	3,678.5900	3.6786	0.528	0	0	0
2022/08/03	2032	04/08/2022	10.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/03	2032	03/11/2022	10.56	Put	Bond Future	3,076.7100	3.0767	3,082.3200	3.0823	0.182	0	0	180
2022/08/03	2032	03/11/2022	10.16	Call	Bond Future	467.0200	0.4670	456.0700	0.4561	(2.345)	0	0	0
2022/08/03	2032	03/11/2022	10.16	Put	Bond Future	4,659.8600	4.6599	4,671.6200	4.6716	0.252	0	0	180
2022/08/03	2032	03/11/2022	9.46	Put	Bond Future	8,242.2400	8.2422	8,261.6500	8.2616	0.235	0	0	0
2022/08/03	2032	03/11/2022	9.92	Call	Bond Future	264.9000	0.2649	257.2800	0.2573	(2.877)	0	0	750
2022/08/03	2032	03/11/2022	9.92	Put	Bond Future	5,792.2100	5.7922	5,807.3000	5.8073	0.261	0	0	0
2022/08/03	2032	03/11/2022	10.11	Put	Bond Future	4,884.4800	4.8845	4,897.0000	4.8970	0.256	0	0	454

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/03	2032	03/11/2022	9.31	Put	Bond Future	9,093.9600	9.0940	9,114.3000	9.1143	0.224	0	0	0
2022/08/03	2032	03/11/2022	9.36	Call	Bond Future	61.9800	0.0620	59.3300	0.0593	(4.276)	0	0	454
2022/08/03	2032	03/11/2022	9.36	Put	Bond Future	8,807.6700	8.8077	8,827.7300	8.8277	0.228	0	0	0
2022/08/03	2032	03/11/2022			Bond Future	10.9463	85.2856	10.9507	85.2629	0.040	0.0000	0.0000	154,102
2022/08/03	2032	03/11/2022	11.55	Call	Bond Future	3,921.1900	3.9212	3,895.2600	3.8953	(0.661)	0	0	0
2022/08/03	2032	03/11/2022	11.55	Put	Bond Future	879.9500	0.8800	876.7300	0.8767	(0.366)	0	0	500
2022/08/03	2032	03/11/2022	12.30	Call	Bond Future	6,916.2800	6.9163	6,890.3800	6.8904	(0.374)	0	0	0
2022/08/03	2032	03/11/2022	12.30	Put	Bond Future	297.7400	0.2977	294.5500	0.2945	(1.071)	0	0	750
2022/08/03	2032	03/11/2022	10.56	Call	Bond Future	1,050.4000	1.0504	1,033.3000	1.0333	(1.628)	0	0	0
2022/08/03	2032	03/11/2022	10.66	Call	Bond Future	1,251.7700	1.2518	1,233.2200	1.2332	(1.482)	0	0	0
2022/08/03	2032	03/11/2022	10.66	Put	Bond Future	2,747.4400	2.7474	2,751.6000	2.7516	0.151	0	0	0
2022/08/03	2032	03/11/2022	10.67	Call	Bond Future	1,273.0700	1.2731	1,254.3800	1.2544	(1.468)	0	0	750
2022/08/03	2032	03/11/2022	10.67	Put	Bond Future	2,715.9200	2.7159	2,719.9400	2.7199	0.148	0	0	0
2022/08/03	2032	03/11/2022	10.21	Call	Bond Future	522.6400	0.5226	510.9300	0.5109	(2.241)	0	0	500
2022/08/03	2032	03/11/2022	10.21	Put	Bond Future	4,440.7600	4.4408	4,451.7600	4.4518	0.248	0	0	0
2022/08/03	2032	03/11/2022	10.49	Call	Bond Future	922.4500	0.9225	906.4100	0.9064	(1.739)	0	0	0
2022/08/03	2032	03/11/2022	10.49	Put	Bond Future	3,322.7900	3.3228	3,329.4600	3.3295	0.201	0	0	454
2022/08/03	2032	03/11/2022	9.46	Call	Bond Future	82.2300	0.0822	78.9300	0.0789	(4.013)	0	0	500
2022/08/03	2032	03/11/2022	10.11	Call	Bond Future	415.8000	0.4158	405.6100	0.4056	(2.451)	0	0	0
2022/08/03	2032	03/11/2022	9.31	Call	Bond Future	53.6000	0.0536	51.2300	0.0512	(4.422)	0	0	180
2022/08/03	2032	02/02/2023	11.69	Call	Bond Future	4,508.6600	4.5087	4,484.3400	4.4843	(0.539)	0	0	0
2022/08/03	2032	02/02/2023	11.69	Put	Bond Future	1,616.0700	1.6161	1,617.3600	1.6174	0.080	0	0	0
2022/08/03	2032	02/02/2023	10.40	Call	Bond Future	1,204.6100	1.2046	1,190.7200	1.1907	(1.153)	0	0	0
2022/08/03	2032	02/02/2023	10.40	Put	Bond Future	4,835.6000	4.8356	4,847.3200	4.8473	0.242	0	0	0
2022/08/03	2032	02/02/2023	10.50	Call	Bond Future	1,373.6400	1.3736	1,358.7000	1.3587	(1.088)	0	0	0
2022/08/03	2032	02/02/2023	10.50	Put	Bond Future	4,474.5500	4.4745	4,485.2200	4.4852	0.238	0	0	454
2022/08/03	2032	02/02/2023	10.67	Call	Bond Future	1,693.6500	1.6937	1,677.0100	1.6770	(0.982)	0	0	750
2022/08/03	2032	02/02/2023	10.67	Put	Bond Future	3,903.1300	3.9031	3,912.1000	3.9121	0.230	0	0	0
2022/08/03	2032	02/02/2023	10.22	Call	Bond Future	940.4400	0.9404	928.3900	0.9284	(1.281)	0	0	500
2022/08/03	2032	02/02/2023	10.22	Put	Bond Future	5,536.3400	5.5363	5,549.9000	5.5499	0.245	0	0	0
2022/08/03	2032	02/02/2023	9.47	Call	Bond Future	317.4700	0.3175	311.5800	0.3116	(1.855)	0	0	500
2022/08/03	2032	02/02/2023	9.47	Put	Bond Future	9,087.7600	9.0878	9,107.4800	9.1075	0.217	0	0	0
2022/08/03	2032	02/02/2023	9.92	Call	Bond Future	626.8500	0.6269	617.5000	0.6175	(1.492)	0	0	750
2022/08/03	2032	02/02/2023	9.92	Put	Bond Future	6,862.2800	6.8623	6,878.5400	6.8785	0.237	0	0	0
2022/08/03	2032	02/02/2023			Bond Future	11.1016	86.8024	11.1067	86.7768	0.046	0.0000	0.0000	18
2022/08/03	2032	02/02/2023	11.84	Call	Bond Future	5,020.3900	5.0204	4,995.4300	4.9954	(0.497)	0	0	0
2022/08/03	2032	02/02/2023	11.84	Put	Bond Future	1,411.7400	1.4117	1,412.3900	1.4124	0.046	0	0	500
2022/08/03	2032	02/02/2023	12.75	Call	Bond Future	8,390.1100	8.3901	8,363.2500	8.3633	(0.320)	0	0	0
2022/08/03	2032	02/02/2023	12.75	Put	Bond Future	614.3100	0.6143	613.0600	0.6131	(0.203)	0	0	750
2022/08/03	2032	02/02/2023	10.38	Call	Bond Future	1,172.4600	1.1725	1,158.7700	1.1588	(1.168)	0	0	0
2022/08/03	2032	02/02/2023	10.38	Put	Bond Future	4,909.9700	4.9100	4,921.8900	4.9219	0.243	0	0	0
2022/08/03	2032	02/02/2023	10.39	Call	Bond Future	1,188.5800	1.1886	1,174.7800	1.1748	(1.161)	0	0	0
2022/08/03	2032	02/02/2023	10.39	Put	Bond Future	4,872.8100	4.8728	4,884.6200	4.8846	0.242	0	0	0
2022/08/03	2032	02/02/2023	10.16	Call	Bond Future	869.7200	0.8697	858.2200	0.8582	(1.322)	0	0	0
2022/08/03	2032	02/02/2023	10.16	Put	Bond Future	5,790.3700	5.7904	5,804.4800	5.8045	0.244	0	0	454
2022/08/03	2032	02/02/2023	9.31	Call	Bond Future	243.9300	0.2439	239.0600	0.2391	(1.996)	0	0	454
2022/08/03	2032	02/02/2023	9.31	Put	Bond Future	9,937.9700	9.9380	9,958.7100	9.9587	0.209	0	0	0
2022/08/03	2032	04/05/2023	10.89	Call	Bond Future	2,478.6200	2.4786	2,460.9300	2.4609	(0.714)	0	0	0

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2022/08/03	2032	04/05/2023	10.89	Put	Bond Future	4,287.8300	4.2878	4,297.5000	4.2975	0.226	0	0	0
2022/08/03	2032	04/05/2023	11.37	Call	Bond Future	3,680.2700	3.6803	3,659.1800	3.6592	(0.573)	0	0	400
2022/08/03	2032	04/05/2023	13.43	Call	Bond Future	10,546.1000	10.5461	10,518.4700	10.5185	(0.262)	0	0	0
2022/08/03	2032	04/05/2023	13.43	Put	Bond Future	722.1000	0.7221	721.8300	0.7218	(0.037)	0	0	400
2022/08/03	2032	04/05/2023			Bond Future	11.2537	84.2502	11.2593	84.2228	0.050	0.0000	0.0000	0
2022/08/03	2032	04/05/2023	11.37	Put	Bond Future	3,112.4800	3.1125	3,118.7500	3.1188	0.201	0	0	0
2022/08/03	2032	04/05/2023	10.62	Call	Bond Future	1,926.7900	1.9268	1,911.2500	1.9113	(0.807)	0	0	400
2022/08/03	2032	04/05/2023	10.62	Put	Bond Future	5,112.7100	5.1127	5,124.5300	5.1245	0.231	0	0	0
2022/08/03	2032	04/05/2023	10.87	Call	Bond Future	2,434.4000	2.4344	2,416.8700	2.4169	(0.720)	0	0	0
2022/08/03	2032	04/05/2023	10.87	Put	Bond Future	4,344.5900	4.3446	4,354.4200	4.3544	0.226	0	0	0
2022/08/03	2032	04/05/2023	10.88	Call	Bond Future	2,456.4500	2.4565	2,438.8500	2.4388	(0.716)	0	0	0
2022/08/03	2032	04/05/2023	10.88	Put	Bond Future	4,316.1300	4.3161	4,325.8900	4.3259	0.226	0	0	0
2022/08/03	2032	03/08/2023	11.90	Call	Bond Future	5,198.5500	5.1986	5,174.9600	5.1750	(0.454)	0	0	5,000
2022/08/03	2032	03/08/2023	11.90	Put	Bond Future	2,732.3400	2.7323	2,738.5000	2.7385	0.225	0	0	0
2022/08/03	2032	03/08/2023	11.77	Call	Bond Future	4,818.1200	4.8181	4,795.2000	4.7952	(0.476)	0	0	0
2022/08/03	2032	03/08/2023	11.77	Put	Bond Future	2,953.4500	2.9535	2,960.2800	2.9603	0.231	0	0	0
2022/08/03	2032	03/08/2023			Bond Future	11.3750	85.9914	11.3812	85.9616	0.055	0.0000	0.0000	2,600
2022/08/03	2032	03/08/2023	11.75	Call	Bond Future	4,760.2900	4.7603	4,737.4800	4.7375	(0.479)	0	0	0
2022/08/03	2032	03/08/2023	11.75	Put	Bond Future	2,988.6900	2.9887	2,995.6300	2.9956	0.232	0	0	0
2022/08/03	2032	03/08/2023	11.76	Call	Bond Future	4,789.3400	4.7893	4,766.4700	4.7665	(0.478)	0	0	0
2022/08/03	2032	03/08/2023	11.76	Put	Bond Future	2,971.1900	2.9712	2,978.0700	2.9781	0.232	0	0	0
2022/08/03	2033	04/08/2022			Bond Future	114.0152	114.0152	113.9686	113.9686	(0.041)	0.0000	0.0000	3,546
2022/08/03	2033	03/11/2022			Bond Future	114.4885	114.4885	114.4372	114.4372	(0.045)	0.0000	0.0000	1,267
2022/08/03	2033	02/02/2023			Bond Future	116.5497	116.5497	116.4942	116.4942	(0.048)	0.0000	0.0000	5,967
2022/08/03	2033	04/05/2023			Bond Future	117.3466	117.3466	117.2885	117.2885	(0.050)	0.0000	0.0000	0
2022/08/03	2033	03/08/2023			Bond Future	119.7882	119.7882	119.7264	119.7264	(0.052)	0.0000	0.0000	0
2022/08/03	2037	04/08/2022	10.89	Call	Bond Future	16.0900	0.0161	2.9300	0.0029	(81.790)	0	0	0
2022/08/03	2037	04/08/2022	10.89	Put	Bond Future	1,983.0900	1.9831	1,784.6900	1.7847	(10.005)	0	0	0
2022/08/03	2037	04/08/2022	10.90	Call	Bond Future	18.5000	0.0185	3.6900	0.0037	(80.054)	0	0	0
2022/08/03	2037	04/08/2022	11.95	Call	Bond Future	4,305.4500	4.3055	4,490.6800	4.4907	4.302	0	0	0
2022/08/03	2037	04/08/2022	11.95	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	1,050
2022/08/03	2037	04/08/2022	10.91	Put	Bond Future	1,862.9200	1.8629	1,661.0700	1.6611	(10.835)	0	0	0
2022/08/03	2037	04/08/2022			Bond Future	11.2092	81.0416	11.1787	81.2268	(0.273)	0.0000	0.0000	84,472
2022/08/03	2037	04/08/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	50
2022/08/03	2037	04/08/2022	10.10	Put	Bond Future	7,148.5500	7.1486	6,963.3100	6.9633	(2.591)	0	0	0
2022/08/03	2037	04/08/2022	10.90	Put	Bond Future	1,922.8100	1.9228	1,722.7600	1.7228	(10.404)	0	0	50
2022/08/03	2037	04/08/2022	10.91	Call	Bond Future	21.2300	0.0212	4.6200	0.0046	(78.238)	0	0	0
2022/08/03	2037	04/08/2022	11.21	Call	Bond Future	435.5600	0.4356	410.9700	0.4110	(5.646)	0	0	1,050
2022/08/03	2037	04/08/2022	11.21	Put	Bond Future	430.7800	0.4308	220.9500	0.2209	(48.709)	0	0	0
2022/08/03	2037	04/08/2022	11.42	Call	Bond Future	1,325.3300	1.3253	1,454.9100	1.4549	9.777	0	0	0
2022/08/03	2037	04/08/2022	11.42	Put	Bond Future	64.1700	0.0642	8.5100	0.0085	(86.738)	0	0	50
2022/08/03	2037	03/11/2022	11.32	Call	Bond Future	2,103.6500	2.1037	2,184.5200	2.1845	3.844	0	0	0
2022/08/03	2037	03/11/2022	11.30	Put	Bond Future	2,424.9900	2.4250	2,319.0100	2.3190	(4.370)	0	0	0
2022/08/03	2037	03/11/2022	11.31	Call	Bond Future	2,073.2700	2.0733	2,153.3600	2.1534	3.863	0	0	0
2022/08/03	2037	03/11/2022	11.31	Put	Bond Future	2,395.5300	2.3955	2,290.3400	2.2903	(4.391)	0	0	0
2022/08/03	2037	03/11/2022			Bond Future	11.3642	82.3062	11.3330	82.4915	(0.275)	0.0000	0.0000	66,443

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
2022/08/03	2037	03/11/2022	11.32	Put	Bond Future	2,366.3700	2.3664	2,261.9600	2.2620	(4.412)	0	0	0
2022/08/03	2037	03/11/2022	11.30	Call	Bond Future	2,043.1200	2.0431	2,122.4200	2.1224	3.881	0	0	0
2022/08/03	2037	02/02/2023	11.97	Call	Bond Future	0.0000	0.0000	4,934.9600	4.9350	100.000	0	0	0
2022/08/03	2037	02/02/2023	11.03	Call	Bond Future	1,939.8100	1.9398	2,003.1400	2.0031	3.265	0	0	0
2022/08/03	2037	02/02/2023	11.03	Put	Bond Future	4,762.8300	4.7628	4,639.8500	4.6399	(2.582)	0	0	0
2022/08/03	2037	02/02/2023	11.04	Call	Bond Future	1,963.3700	1.9634	2,027.2500	2.0272	3.254	0	0	0
2022/08/03	2037	02/02/2023	11.04	Put	Bond Future	4,725.3500	4.7254	4,602.9200	4.6029	(2.591)	0	0	0
2022/08/03	2037	02/02/2023			Bond Future	11.5042	79.5124	11.4722	79.6987	(0.279)	0.0000	0.0000	63,547
2022/08/03	2037	02/02/2023	11.05	Call	Bond Future	1,987.3100	1.9873	2,051.7300	2.0517	3.242	0	0	0
2022/08/03	2037	02/02/2023	11.05	Put	Bond Future	4,688.3200	4.6883	4,566.4300	4.5664	(2.600)	0	0	0
2022/08/03	2037	02/02/2023	11.10	Call	Bond Future	0.0000	0.0000	2,176.3300	2.1763	100.000	0	0	636
2022/08/03	2037	02/02/2023	11.10	Put	Bond Future	0.0000	0.0000	4,387.1600	4.3872	100.000	0	0	0
2022/08/03	2037	02/02/2023	11.97	Put	Bond Future	0.0000	0.0000	2,113.4200	2.1134	100.000	0	0	636
2022/08/03	2037	04/05/2023	13.73	Put	Bond Future	946.1400	0.9461	913.9600	0.9140	(3.401)	0	0	400
2022/08/03	2037	04/05/2023	11.03	Put	Bond Future	5,885.6400	5.8856	5,762.0200	5.7620	(2.100)	0	0	0
2022/08/03	2037	04/05/2023	11.30	Call	Bond Future	2,930.1600	2.9302	3,007.2400	3.0072	2.631	0	0	0
2022/08/03	2037	04/05/2023	11.30	Put	Bond Future	4,917.0500	4.9170	4,805.6000	4.8056	(2.267)	0	0	0
2022/08/03	2037	04/05/2023	11.31	Call	Bond Future	2,956.3200	2.9563	3,033.8600	3.0339	2.623	0	0	0
2022/08/03	2037	04/05/2023	11.31	Put	Bond Future	4,884.2500	4.8843	4,773.2600	4.7733	(2.272)	0	0	0
2022/08/03	2037	04/05/2023			Bond Future	11.6430	80.9849	11.6099	81.1734	(0.284)	0.0000	0.0000	0
2022/08/03	2037	04/05/2023	11.32	Call	Bond Future	2,982.6100	2.9826	3,060.6000	3.0606	2.615	0	0	0
2022/08/03	2037	04/05/2023	11.32	Put	Bond Future	4,851.6400	4.8516	4,741.1000	4.7411	(2.278)	0	0	0
2022/08/03	2037	04/05/2023	11.78	Call	Bond Future	4,325.2600	4.3253	4,423.5900	4.4236	2.273	0	0	400
2022/08/03	2037	04/05/2023	11.78	Put	Bond Future	3,551.7200	3.5517	3,461.5200	3.4615	(2.540)	0	0	0
2022/08/03	2037	04/05/2023	13.73	Call	Bond Future	11,604.2700	11.6043	11,760.6200	11.7606	1.347	0	0	0
2022/08/03	2037	04/05/2023	11.03	Call	Bond Future	2,282.6500	2.2826	2,347.5600	2.3476	2.844	0	0	400
2022/08/03	2037	03/08/2023	12.12	Call	Bond Future	5,630.1800	5.6302	5,738.5100	5.7385	1.924	0	0	0
2022/08/03	2037	03/08/2023	12.12	Put	Bond Future	3,658.4000	3.6584	3,576.0400	3.5760	(2.251)	0	0	0
2022/08/03	2037	03/08/2023	12.13	Call	Bond Future	5,662.5500	5.6625	5,771.2200	5.7712	1.919	0	0	0
2022/08/03	2037	03/08/2023	12.13	Put	Bond Future	3,637.0000	3.6370	3,554.9800	3.5550	(2.255)	0	0	0
2022/08/03	2037	03/08/2023			Bond Future	11.7603	78.3988	11.7262	78.5895	(0.290)	0.0000	0.0000	0
2022/08/03	2037	03/08/2023	12.14	Call	Bond Future	5,694.9700	5.6950	5,803.9900	5.8040	1.914	0	0	0
2022/08/03	2037	03/08/2023	12.14	Put	Bond Future	3,615.7100	3.6157	3,534.0400	3.5340	(2.259)	0	0	0
2022/08/03	2038	04/08/2022			Bond Future	127.9142	127.9142	127.2631	127.2631	(0.509)	0.0000	0.0000	3,319
2022/08/03	2038	03/11/2022			Bond Future	129.9419	129.9419	129.2758	129.2758	(0.513)	0.0000	0.0000	5,196
2022/08/03	2038	02/02/2023			Bond Future	130.3687	130.3687	129.6872	129.6872	(0.523)	0.0000	0.0000	0
2022/08/03	2038	04/05/2023			Bond Future	132.8090	132.8090	132.1128	132.1128	(0.524)	0.0000	0.0000	0
2022/08/03	2038	03/08/2023			Bond Future	133.5894	133.5894	132.8762	132.8762	(0.534)	0.0000	0.0000	0
2022/08/03	2040	04/08/2022	9.70	Put	Bond Future	11,430.1600	11.4302	11,395.4500	11.3955	(0.304)	0	0	0
2022/08/03	2040	04/08/2022	11.05	Call	Bond Future	54.0300	0.0540	12.0600	0.0121	(77.679)	0	0	0
2022/08/03	2040	04/08/2022	11.05	Put	Bond Future	1,601.8100	1.6018	1,525.1300	1.5251	(4.787)	0	0	0
2022/08/03	2040	04/08/2022	12.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	460
2022/08/03	2040	04/08/2022			Bond Future	11.2839	82.9714	11.2786	83.0061	(0.047)	0.0000	0.0000	63,077
2022/08/03	2040	04/08/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	460
2022/08/03	2040	04/08/2022	10.70	Call	Bond Future	0.1700	0.0002	0.0000	0.0000	(100.000)	0	0	460
2022/08/03	2040	04/08/2022	10.70	Put	Bond Future	3,950.3900	3.9504	3,915.5100	3.9155	(0.883)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/03	2040	04/08/2022	11.03	Call	Bond Future	42.4100	0.0424	8.0200	0.0080	(81.089)	0	0	0
2022/08/03	2040	04/08/2022	11.03	Put	Bond Future	1,724.6600	1.7247	1,655.5600	1.6556	(4.007)	0	0	0
2022/08/03	2040	04/08/2022	11.04	Call	Bond Future	47.9300	0.0479	9.8600	0.0099	(79.428)	0	0	0
2022/08/03	2040	04/08/2022	11.04	Put	Bond Future	1,662.9000	1.6629	1,590.1200	1.5901	(4.377)	0	0	0
2022/08/03	2040	04/08/2022	12.24	Call	Bond Future	5,883.3100	5.8833	5,918.0200	5.9180	0.590	0	0	0
2022/08/03	2040	03/11/2022	12.52	Call	Bond Future	7,085.7700	7.0858	7,104.2500	7.1042	0.261	0	0	0
2022/08/03	2040	03/11/2022	11.41	Put	Bond Future	2,516.1700	2.5162	2,487.0200	2.4870	(1.159)	0	0	0
2022/08/03	2040	03/11/2022	12.00	Call	Bond Future	4,679.7900	4.6798	4,691.2700	4.6913	0.245	0	0	1,160
2022/08/03	2040	03/11/2022	12.00	Put	Bond Future	1,184.0100	1.1840	1,163.1100	1.1631	(1.765)	0	0	0
2022/08/03	2040	03/11/2022	11.39	Call	Bond Future	2,300.7300	2.3007	2,303.7100	2.3037	0.130	0	0	0
2022/08/03	2040	03/11/2022	11.40	Call	Bond Future	2,333.9000	2.3339	2,337.0100	2.3370	0.133	0	0	0
2022/08/03	2040	03/11/2022	10.70	Call	Bond Future	654.5300	0.6545	652.5100	0.6525	(0.309)	0	0	1,078
2022/08/03	2040	03/11/2022	11.20	Call	Bond Future	1,719.9400	1.7199	1,720.8500	1.7209	0.053	0	0	1,078
2022/08/03	2040	03/11/2022	11.20	Put	Bond Future	3,231.0200	3.2310	3,199.5500	3.1995	(0.974)	0	0	0
2022/08/03	2040	03/11/2022			Bond Future	11.4333	84.2662	11.4282	84.2985	(0.044)	0.0000	0.0000	61,821
2022/08/03	2040	03/11/2022	12.52	Put	Bond Future	586.2900	0.5863	572.3900	0.5724	(2.371)	0	0	1,078
2022/08/03	2040	03/11/2022	11.41	Call	Bond Future	2,367.1400	2.3671	2,370.3700	2.3704	0.136	0	0	0
2022/08/03	2040	03/11/2022	11.50	Call	Bond Future	2,676.6800	2.6767	2,681.0500	2.6811	0.163	0	0	1,500
2022/08/03	2040	03/11/2022	11.50	Put	Bond Future	2,252.6400	2.2526	2,224.6300	2.2246	(1.243)	0	0	0
2022/08/03	2040	03/11/2022	11.30	Call	Bond Future	2,013.9100	2.0139	2,015.8600	2.0159	0.097	0	0	1,160
2022/08/03	2040	03/11/2022	11.30	Put	Bond Future	2,872.0100	2.8720	2,841.5800	2.8416	(1.060)	0	0	0
2022/08/03	2040	03/11/2022	11.39	Put	Bond Future	2,577.9700	2.5780	2,548.5700	2.5486	(1.140)	0	0	0
2022/08/03	2040	03/11/2022	11.40	Put	Bond Future	2,547.0000	2.5470	2,517.7300	2.5177	(1.149)	0	0	0
2022/08/03	2040	03/11/2022	10.70	Put	Bond Future	5,554.3400	5.5543	5,519.9400	5.5199	(0.619)	0	0	0
2022/08/03	2040	03/11/2022	10.80	Call	Bond Future	815.2000	0.8152	813.4500	0.8134	(0.215)	0	0	1,500
2022/08/03	2040	03/11/2022	10.80	Put	Bond Future	5,020.3400	5.0203	4,986.2100	4.9862	(0.680)	0	0	0
2022/08/03	2040	02/02/2023	12.07	Put	Bond Future	0.0000	0.0000	2,218.6400	2.2186	100.000	0	0	621
2022/08/03	2040	02/02/2023	12.24	Call	Bond Future	5,969.3300	5.9693	5,981.7400	5.9817	0.208	0	0	0
2022/08/03	2040	02/02/2023	12.24	Put	Bond Future	1,931.9100	1.9319	1,913.7100	1.9137	(0.942)	0	0	0
2022/08/03	2040	02/02/2023	12.27	Call	Bond Future	6,092.4900	6.0925	6,105.1500	6.1051	0.208	0	0	0
2022/08/03	2040	02/02/2023	12.27	Put	Bond Future	1,882.2200	1.8822	1,864.2700	1.8643	(0.954)	0	0	388
2022/08/03	2040	02/02/2023	11.12	Call	Bond Future	2,125.2400	2.1252	2,128.4100	2.1284	0.149	0	0	0
2022/08/03	2040	02/02/2023	11.12	Put	Bond Future	5,008.2000	5.0082	4,980.7600	4.9808	(0.548)	0	0	0
2022/08/03	2040	02/02/2023	11.19	Call	Bond Future	0.0000	0.0000	2,309.9000	2.3099	100.000	0	0	621
2022/08/03	2040	02/02/2023	11.19	Put	Bond Future	0.0000	0.0000	4,701.6400	4.7016	100.000	0	0	0
2022/08/03	2040	02/02/2023	10.93	Call	Bond Future	1,676.1700	1.6762	1,678.1700	1.6782	0.119	0	0	0
2022/08/03	2040	02/02/2023	10.96	Call	Bond Future	1,743.0900	1.7431	1,745.2600	1.7453	0.124	0	0	388
2022/08/03	2040	02/02/2023	10.96	Put	Bond Future	5,693.8100	5.6938	5,665.3700	5.6654	(0.499)	0	0	0
2022/08/03	2040	02/02/2023			Bond Future	11.5683	81.2569	11.5634	81.2875	(0.042)	0.0000	0.0000	63,105
2022/08/03	2040	02/02/2023	12.07	Call	Bond Future	0.0000	0.0000	5,295.4000	5.2954	100.000	0	0	0
2022/08/03	2040	02/02/2023	11.11	Call	Bond Future	2,100.1500	2.1001	2,103.2600	2.1033	0.148	0	0	0
2022/08/03	2040	02/02/2023	11.11	Put	Bond Future	5,049.2300	5.0492	5,021.7300	5.0217	(0.545)	0	0	0
2022/08/03	2040	02/02/2023	10.93	Put	Bond Future	5,829.4400	5.8294	5,800.8300	5.8008	(0.491)	0	0	0
2022/08/03	2040	02/02/2023	11.10	Call	Bond Future	2,075.0100	2.0750	2,078.0600	2.0781	0.147	0	0	0
2022/08/03	2040	02/02/2023	11.10	Put	Bond Future	5,090.3000	5.0903	5,062.7400	5.0627	(0.541)	0	0	0
2022/08/03	2040	02/02/2023	10.18	Call	Bond Future	577.5600	0.5776	576.9900	0.5770	(0.099)	0	0	0
2022/08/03	2040	02/02/2023	10.18	Put	Bond Future	10,046.5000	10.0465	10,015.3200	10.0153	(0.310)	0	0	0
2022/08/03	2040	02/02/2023	10.21	Call	Bond Future	605.6000	0.6056	605.0700	0.6051	(0.088)	0	0	388

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
2022/08/03	2040	02/02/2023	10.21	Put	Bond Future	9,852.2700	9.8523	9,821.1300	9.8211	(0.316)	0	0	0
2022/08/03	2040	04/05/2023	12.78	Call	Bond Future	8,265.1600	8.2652	8,280.2000	8.2802	0.182	0	0	0
2022/08/03	2040	04/05/2023	12.78	Put	Bond Future	2,050.8800	2.0509	2,035.8900	2.0359	(0.731)	0	0	388
2022/08/03	2040	04/05/2023	13.45	Put	Bond Future	1,317.2800	1.3173	1,305.8800	1.3059	(0.865)	0	0	486
2022/08/03	2040	04/05/2023	11.43	Call	Bond Future	3,402.6100	3.4026	3,408.9300	3.4089	0.186	0	0	0
2022/08/03	2040	04/05/2023	11.43	Put	Bond Future	5,097.6500	5.0976	5,073.9400	5.0739	(0.465)	0	0	0
2022/08/03	2040	04/05/2023	10.73	Put	Bond Future	8,044.1600	8.0442	8,016.6500	8.0166	(0.342)	0	0	0
2022/08/03	2040	04/05/2023			Bond Future	11.7016	82.7617	11.6967	82.7917	(0.042)	0.0000	0.0000	0
2022/08/03	2040	04/05/2023	11.48	Call	Bond Future	3,550.5200	3.5505	3,557.1700	3.5572	0.187	0	0	486
2022/08/03	2040	04/05/2023	11.48	Put	Bond Future	4,929.3800	4.9294	4,906.0000	4.9060	(0.474)	0	0	0
2022/08/03	2040	04/05/2023	13.45	Call	Bond Future	11,015.6000	11.0156	11,034.2300	11.0342	0.169	0	0	0
2022/08/03	2040	04/05/2023	11.41	Call	Bond Future	3,344.3800	3.3444	3,350.5900	3.3506	0.186	0	0	0
2022/08/03	2040	04/05/2023	11.41	Put	Bond Future	5,166.4300	5.1664	5,142.6100	5.1426	(0.461)	0	0	0
2022/08/03	2040	04/05/2023	11.42	Call	Bond Future	3,373.4400	3.3734	3,379.7000	3.3797	0.186	0	0	0
2022/08/03	2040	04/05/2023	11.42	Put	Bond Future	5,131.9400	5.1319	5,108.1700	5.1082	(0.463)	0	0	0
2022/08/03	2040	04/05/2023	10.17	Call	Bond Future	930.7600	0.9308	931.3900	0.9314	0.068	0	0	388
2022/08/03	2040	04/05/2023	10.17	Put	Bond Future	11,261.8600	11.2619	11,232.4600	11.2325	(0.261)	0	0	0
2022/08/03	2040	04/05/2023	10.73	Call	Bond Future	1,715.8200	1.7158	1,718.3400	1.7183	0.147	0	0	486
2022/08/03	2040	04/05/2023	10.92	Call	Bond Future	2,102.5000	2.1025	2,105.9100	2.1059	0.162	0	0	388
2022/08/03	2040	04/05/2023	10.92	Put	Bond Future	7,134.0300	7.1340	7,107.4100	7.1074	(0.373)	0	0	0
2022/08/03	2040	03/08/2023	12.23	Call	Bond Future	6,215.3000	6.2153	6,226.3500	6.2263	0.178	0	0	0
2022/08/03	2040	03/08/2023	12.23	Put	Bond Future	3,767.6400	3.7676	3,749.8400	3.7498	(0.472)	0	0	0
2022/08/03	2040	03/08/2023			Bond Future	11.8144	79.9621	11.8096	79.9910	(0.040)	0.0000	0.0000	0
2022/08/03	2040	03/08/2023	12.21	Call	Bond Future	6,145.3400	6.1453	6,156.2800	6.1563	0.178	0	0	0
2022/08/03	2040	03/08/2023	12.21	Put	Bond Future	3,812.7400	3.8127	3,794.8300	3.7948	(0.470)	0	0	0
2022/08/03	2040	03/08/2023	12.22	Call	Bond Future	6,180.4400	6.1804	6,191.4300	6.1914	0.178	0	0	0
2022/08/03	2040	03/08/2023	12.22	Put	Bond Future	3,790.2800	3.7903	3,772.4200	3.7724	(0.471)	0	0	0
2022/08/03	2044	04/08/2022	11.08	Call	Bond Future	85.2100	0.0852	42.5100	0.0425	(50.111)	0	0	0
2022/08/03	2044	04/08/2022	11.08	Put	Bond Future	1,391.3100	1.3913	1,114.5400	1.1145	(19.893)	0	0	0
2022/08/03	2044	04/08/2022	11.09	Call	Bond Future	95.0400	0.0950	50.1000	0.0501	(47.285)	0	0	0
2022/08/03	2044	04/08/2022	11.09	Put	Bond Future	1,332.7200	1.3327	1,053.7100	1.0537	(20.935)	0	0	0
2022/08/03	2044	04/08/2022			Bond Future	11.2734	79.9724	11.2383	80.2065	(0.311)	0.0000	0.0000	12,332
2022/08/03	2044	04/08/2022	11.10	Call	Bond Future	105.7600	0.1058	58.7500	0.0588	(44.450)	0	0	0
2022/08/03	2044	04/08/2022	11.10	Put	Bond Future	1,275.1200	1.2751	994.0400	0.9940	(22.043)	0	0	0
2022/08/03	2044	03/11/2022	11.40	Put	Bond Future	2,529.1600	2.5292	2,402.2800	2.4023	(5.017)	0	0	0
2022/08/03	2044	03/11/2022	11.41	Call	Bond Future	2,472.9200	2.4729	2,581.9700	2.5820	4.410	0	0	0
2022/08/03	2044	03/11/2022	11.41	Put	Bond Future	2,498.1800	2.4982	2,372.2800	2.3723	(5.040)	0	0	0
2022/08/03	2044	03/11/2022	10.60	Call	Bond Future	543.6600	0.5437	578.9100	0.5789	6.484	0	0	1,600
2022/08/03	2044	03/11/2022	10.60	Put	Bond Future	6,168.3000	6.1683	5,968.6000	5.9686	(3.238)	0	0	0
2022/08/03	2044	03/11/2022	11.30	Call	Bond Future	2,107.4600	2.1075	2,205.6700	2.2057	4.660	0	0	1,600
2022/08/03	2044	03/11/2022	11.30	Put	Bond Future	2,856.5400	2.8565	2,719.8000	2.7198	(4.787)	0	0	0
2022/08/03	2044	03/11/2022			Bond Future	11.4139	81.2204	11.3780	81.4554	(0.315)	0.0000	0.0000	66,844
2022/08/03	2044	03/11/2022	11.40	Call	Bond Future	2,438.5500	2.4385	2,546.6200	2.5466	4.432	0	0	0
2022/08/03	2044	03/11/2022	11.39	Call	Bond Future	2,404.4000	2.4044	2,511.4900	2.5115	4.454	0	0	0
2022/08/03	2044	03/11/2022	11.39	Put	Bond Future	2,560.4500	2.5605	2,432.5900	2.4326	(4.994)	0	0	0
2022/08/03	2044	02/02/2023	11.15	Call	Bond Future	2,311.4200	2.3114	2,399.3400	2.3993	3.804	0	0	0
2022/08/03	2044	02/02/2023	11.15	Put	Bond Future	4,878.8600	4.8789	4,729.9500	4.7300	(3.052)	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
2022/08/03	2044	02/02/2023	11.14	Call	Bond Future	2,284.6400	2.2846	2,371.8600	2.3719	3.818	0	0	0
2022/08/03	2044	02/02/2023	11.14	Put	Bond Future	4,919.6800	4.9197	4,770.0700	4.7701	(3.041)	0	0	0
2022/08/03	2044	02/02/2023			Bond Future	11.5404	78.2822	11.5035	78.5190	(0.320)	0.0000	0.0000	29,756
2022/08/03	2044	02/02/2023	11.16	Call	Bond Future	2,338.3700	2.3384	2,427.0000	2.4270	3.790	0	0	0
2022/08/03	2044	02/02/2023	11.16	Put	Bond Future	4,838.3000	4.8383	4,690.1000	4.6901	(3.063)	0	0	0
2022/08/03	2044	04/05/2023	11.42	Call	Bond Future	3,541.3400	3.5413	3,647.1500	3.6471	2.988	0	0	0
2022/08/03	2044	04/05/2023	11.42	Put	Bond Future	5,106.9300	5.1069	4,972.6600	4.9727	(2.629)	0	0	0
2022/08/03	2044	04/05/2023	11.41	Call	Bond Future	3,511.0600	3.5111	3,616.3000	3.6163	2.997	0	0	0
2022/08/03	2044	04/05/2023	11.41	Put	Bond Future	5,141.6900	5.1417	5,006.8500	5.0069	(2.622)	0	0	0
2022/08/03	2044	04/05/2023			Bond Future	11.6649	79.7320	11.6268	79.9720	(0.327)	0.0000	0.0000	0
2022/08/03	2044	04/05/2023	11.43	Call	Bond Future	3,571.4500	3.5714	3,677.8400	3.6778	2.979	0	0	0
2022/08/03	2044	04/05/2023	11.43	Put	Bond Future	5,072.0900	5.0721	4,938.4000	4.9384	(2.636)	0	0	0
2022/08/03	2044	03/08/2023	12.16	Call	Bond Future	6,240.8600	6.2409	6,382.7000	6.3827	2.273	0	0	0
2022/08/03	2044	03/08/2023	12.16	Put	Bond Future	3,887.9900	3.8880	3,786.5500	3.7865	(2.609)	0	0	0
2022/08/03	2044	03/08/2023	12.15	Call	Bond Future	6,205.1800	6.2052	6,346.5900	6.3466	2.279	0	0	0
2022/08/03	2044	03/08/2023	12.15	Put	Bond Future	3,911.0800	3.9111	3,809.2100	3.8092	(2.605)	0	0	0
2022/08/03	2044	03/08/2023			Bond Future	11.7697	76.9951	11.7305	77.2384	(0.333)	0.0000	0.0000	0
2022/08/03	2044	03/08/2023	12.17	Call	Bond Future	6,276.2900	6.2763	6,418.5700	6.4186	2.267	0	0	0
2022/08/03	2044	03/08/2023	12.17	Put	Bond Future	3,864.7300	3.8647	3,763.7300	3.7637	(2.613)	0	0	0
2022/08/03	2046	04/08/2022			Bond Future	116.8301	116.8301	117.2743	117.2743	0.380	0.0000	0.0000	4,858
2022/08/03	2046	03/11/2022			Bond Future	116.7051	116.7051	117.1523	117.1523	0.383	0.0000	0.0000	15,833
2022/08/03	2046	02/02/2023			Bond Future	118.8068	118.8068	119.2589	119.2589	0.381	0.0000	0.0000	0
2022/08/03	2046	04/05/2023			Bond Future	118.9906	118.9906	119.4494	119.4494	0.386	0.0000	0.0000	0
2022/08/03	2046	03/08/2023			Bond Future	121.4681	121.4681	121.9340	121.9340	0.384	0.0000	0.0000	0
2022/08/03	2050	04/08/2022			Bond Future	118.1564	118.1564	118.6311	118.6311	0.402	0.0000	0.0000	1,973
2022/08/03	2050	03/11/2022			Bond Future	120.0294	120.0294	120.5076	120.5076	0.398	0.0000	0.0000	9,740
2022/08/03	2050	02/02/2023			Bond Future	120.0664	120.0664	120.5497	120.5497	0.403	0.0000	0.0000	0
2022/08/03	2050	04/05/2023			Bond Future	122.3137	122.3137	122.8045	122.8045	0.401	0.0000	0.0000	0
2022/08/03	2050	03/08/2023			Bond Future	122.6567	122.6567	123.1550	123.1550	0.406	0.0000	0.0000	0
2022/08/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/03	AL37	04/08/2022			Index Future	814.9370	814.9370	813.3380	813.3380	(0.196)	0.0000	0.0000	0
2022/08/03	AL37	03/11/2022			Index Future	827.7670	827.7670	826.1330	826.1330	(0.197)	0.0000	0.0000	0
2022/08/03	AL37	02/02/2023			Index Future	842.4520	842.4520	840.7810	840.7810	(0.198)	0.0000	0.0000	0
2022/08/03	AL37	04/05/2023			Index Future	858.0070	858.0070	856.3020	856.3020	(0.199)	0.0000	0.0000	0
2022/08/03	AL37	03/08/2023			Index Future	875.6410	875.6410	873.8950	873.8950	(0.199)	0.0000	0.0000	0
2022/08/03	AL7T	04/08/2022			Index Future	928.3210	928.3210	939.4630	939.4630	1.200	0.0000	0.0000	0
2022/08/03	AL7T	03/11/2022			Index Future	942.9360	942.9360	954.2420	954.2420	1.199	0.0000	0.0000	0
2022/08/03	AL7T	02/02/2023			Index Future	959.6640	959.6640	971.1620	971.1620	1.198	0.0000	0.0000	0

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2022/08/03	AL7T	04/05/2023			Index Future	977.3830	977.3830	989.0890	989.0890	1.198	0.0000	0.0000	0
2022/08/03	AL7T	03/08/2023			Index Future	997.4710	997.4710	1,009.4100	1,009.4100	1.197	0.0000	0.0000	0
2022/08/03	ALBI	04/08/2022			Index Future	828.0660	828.0660	828.4310	828.4310	0.044	0.0000	0.0000	0
2022/08/03	ALBI	03/11/2022			Index Future	841.1010	841.1010	841.4630	841.4630	0.043	0.0000	0.0000	138
2022/08/03	ALBI	02/02/2023			Index Future	856.0230	856.0230	856.3840	856.3840	0.042	0.0000	0.0000	0
2022/08/03	ALBI	04/05/2023			Index Future	871.8290	871.8290	872.1920	872.1920	0.042	0.0000	0.0000	0
2022/08/03	ALBI	03/08/2023			Index Future	889.7470	889.7470	890.1120	890.1120	0.041	0.0000	0.0000	0
2022/08/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/08/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2022/08/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/03	ES33	04/08/2022			Bond Future	11.9871	75.8503	11.9598	75.9831	(0.227)	0.0000	0.0000	0
2022/08/03	ES33	03/11/2022			Bond Future	12.1919	73.2671	12.1641	73.3994	(0.229)	0.0000	0.0000	0
2022/08/03	ES33	02/02/2023			Bond Future	12.3832	74.5874	12.3546	74.7198	(0.231)	0.0000	0.0000	350
2022/08/03	ES33	04/05/2023			Bond Future	12.5679	72.1928	12.5383	72.3267	(0.236)	0.0000	0.0000	0
2022/08/03	ES33	03/08/2023			Bond Future	12.7254	73.7004	12.6949	73.8354	(0.240)	0.0000	0.0000	0
2022/08/03	ES42	04/08/2022			Bond Future	12.3259	74.3532	12.3144	74.4182	(0.094)	0.0000	0.0000	0
2022/08/03	ES42	03/11/2022			Bond Future	12.5126	71.2713	12.5010	71.3348	(0.093)	0.0000	0.0000	0
2022/08/03	ES42	02/02/2023			Bond Future	12.6807	72.5574	12.6691	72.6199	(0.092)	0.0000	0.0000	4,769
2022/08/03	ES42	04/05/2023			Bond Future	12.8501	69.6546	12.8382	69.7172	(0.093)	0.0000	0.0000	0
2022/08/03	ES42	03/08/2023			Bond Future	12.9915	71.1127	12.9793	71.1751	(0.093)	0.0000	0.0000	0
2022/08/03	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/03	GOVI	04/08/2022	819.28	Put	GOVI	28,240.0000	2.8240	24,250.0000	2.4250	(14.129)	0	0	0
2022/08/03	GOVI	04/08/2022			GOVI	816.4560	816.4560	816.8550	816.8550	0.049	0.0000	0.0000	7
2022/08/03	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/03	GOVI	04/08/2022	819.26	Put	GOVI	28,040.0000	2.8040	24,050.0000	2.4050	(14.230)	0	0	0
2022/08/03	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/03	GOVI	04/08/2022	819.27	Put	GOVI	28,140.0000	2.8140	24,150.0000	2.4150	(14.179)	0	0	0
2022/08/03	GOVI	03/11/2022	820.41	Call	GOVI	88,990.0000	8.8990	92,940.0000	9.2940	4.439	0	0	0
2022/08/03	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/03	GOVI	03/11/2022	820.42	Call	GOVI	88,890.0000	8.8890	92,840.0000	9.2840	4.444	0	0	0
2022/08/03	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/03	GOVI	03/11/2022			GOVI	829.3090	829.3090	829.7040	829.7040	0.048	0.0000	0.0000	869
2022/08/03	GOVI	03/11/2022	820.43	Call	GOVI	88,790.0000	8.8790	92,740.0000	9.2740	4.449	0	0	0
2022/08/03	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/03	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/03	GOVI	02/02/2023	850.82	Put	GOVI	67,990.0000	6.7990	64,040.0000	6.4040	(5.810)	0	0	0
2022/08/03	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2022/08/03	GOVI	02/02/2023	850.83	Put	GOVI	68,090.0000	6.8090	64,140.0000	6.4140	(5.801)	0	0	0
2022/08/03	GOVI	02/02/2023			GOVI	844.0210	844.0210	844.4160	844.4160	0.047	0.0000	0.0000	0
2022/08/03	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/03	GOVI	02/02/2023	850.84	Put	GOVI	68,190.0000	6.8190	64,240.0000	6.4240	(5.793)	0	0	0
2022/08/03	GOVI	04/05/2023	852.86	Call	GOVI	67,460.0000	6.7460	71,440.0000	7.1440	5.900	0	0	0
2022/08/03	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/03	GOVI	04/05/2023	852.87	Call	GOVI	67,360.0000	6.7360	71,340.0000	7.1340	5.909	0	0	0
2022/08/03	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/03	GOVI	04/05/2023			GOVI	859.6060	859.6060	860.0040	860.0040	0.046	0.0000	0.0000	0
2022/08/03	GOVI	04/05/2023	852.88	Call	GOVI	67,260.0000	6.7260	71,240.0000	7.1240	5.917	0	0	0
2022/08/03	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/03	GOVI	03/08/2023	837.21	Call	GOVI	400,630.0000	40.0630	404,630.0000	40.4630	0.998	0	0	0
2022/08/03	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/03	GOVI	03/08/2023	837.22	Call	GOVI	400,530.0000	40.0530	404,530.0000	40.4530	0.999	0	0	0
2022/08/03	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/03	GOVI	03/08/2023			GOVI	877.2730	877.2730	877.6730	877.6730	0.046	0.0000	0.0000	0
2022/08/03	GOVI	03/08/2023	837.23	Call	GOVI	400,430.0000	40.0430	404,430.0000	40.4430	0.999	0	0	0
2022/08/03	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/08/03	IGOV	04/08/2022			Index Future	319.0240	319.0240	318.7420	318.7420	(0.088)	0.0000	0.0000	14
2022/08/03	IGOV	03/11/2022			Index Future	324.1260	324.1260	323.8350	323.8350	(0.090)	0.0000	0.0000	703
2022/08/03	IGOV	02/02/2023			Index Future	329.9540	329.9540	329.6550	329.6550	(0.091)	0.0000	0.0000	0
2022/08/03	IGOV	04/05/2023			Index Future	336.1230	336.1230	335.8170	335.8170	(0.091)	0.0000	0.0000	0
2022/08/03	IGOV	03/08/2023			Index Future	343.1060	343.1060	342.7910	342.7910	(0.092)	0.0000	0.0000	0
2022/08/03	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/08/03	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/08/03	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/08/03	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/08/03	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/08/03	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/08/03	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/08/03	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/08/03	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/08/03	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/08/03	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/08/03	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/08/03	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/08/03	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/08/03	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/08/03	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/08/03	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/08/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	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
2022/08/03	JBAF	17/08/2022			Jibar Tradeable Future	5.7600	94.2400	5.7550	94.2450	(0.087)	0.0000	0.0000	0
2022/08/03	JBAF	21/09/2022			Jibar Tradeable Future	5.8650	94.1350	5.8450	94.1550	(0.341)	0.0000	0.0000	0
2022/08/03	JBAF	19/10/2022			Jibar Tradeable Future	6.4550	93.5450	6.4600	93.5400	0.077	0.0000	0.0000	0
2022/08/03	JBAF	16/11/2022			Jibar Tradeable Future	6.5550	93.4450	6.5600	93.4400	0.076	0.0000	0.0000	0
2022/08/03	JBAF	21/12/2022			Jibar Tradeable Future	7.0550	92.9450	7.0650	92.9350	0.142	0.0000	0.0000	68
2022/08/03	JBAF	18/01/2023			Jibar Tradeable Future	7.1400	92.8600	7.1500	92.8500	0.140	0.0000	0.0000	0
2022/08/03	JBAF	15/03/2023			Jibar Tradeable Future	7.4500	92.5500	7.4700	92.5300	0.268	0.0000	0.0000	0
2022/08/03	JBAF	21/06/2023			Jibar Tradeable Future	7.7350	92.2650	7.7900	92.2100	0.711	0.0000	0.0000	0
2022/08/03	JBAF	20/09/2023			Jibar Tradeable Future	7.9800	92.0200	8.0250	91.9750	0.564	0.0000	0.0000	75
2022/08/03	JBAF	20/12/2023			Jibar Tradeable Future	7.8700	92.1300	7.9300	92.0700	0.762	0.0000	0.0000	272
2022/08/03	JBAF	20/03/2024			Jibar Tradeable Future	8.0100	91.9900	8.0600	91.9400	0.624	0.0000	0.0000	0
2022/08/03	JBAF	19/06/2024			Jibar Tradeable Future	7.9750	92.0250	8.0200	91.9800	0.564	0.0000	0.0000	0
2022/08/03	R023	04/08/2022	6.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/03	R023	04/08/2022	6.05	Put	Bond Future	527.6900	0.5277	548.8600	0.5489	4.012	0	0	0
2022/08/03	R023	04/08/2022			Bond Future	7.0222	103.8168	7.0614	103.7957	0.559	0.0000	0.0000	16,631
2022/08/03	R023	04/08/2022	6.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/03	R023	04/08/2022	6.03	Put	Bond Future	538.6000	0.5386	559.7700	0.5598	3.931	0	0	0
2022/08/03	R023	04/08/2022	6.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/03	R023	04/08/2022	6.04	Put	Bond Future	533.1400	0.5331	554.3100	0.5543	3.971	0	0	0
2022/08/03	R023	03/11/2022	6.25	Call	Bond Future	0.3700	0.0004	0.2200	0.0002	(40.541)	0	0	0
2022/08/03	R023	03/11/2022	6.25	Put	Bond Future	404.9900	0.4050	429.9900	0.4300	6.173	0	0	0
2022/08/03	R023	03/11/2022	6.26	Call	Bond Future	0.4000	0.0004	0.2400	0.0002	(40.000)	0	0	0
2022/08/03	R023	03/11/2022	6.26	Put	Bond Future	401.9600	0.4020	426.9500	0.4270	6.217	0	0	0
2022/08/03	R023	03/11/2022			Bond Future	7.5739	101.5157	7.6565	101.4906	1.091	0.0000	0.0000	18,487
2022/08/03	R023	03/11/2022	6.27	Call	Bond Future	0.4400	0.0004	0.2600	0.0003	(40.909)	0	0	0
2022/08/03	R023	03/11/2022	6.27	Put	Bond Future	398.9300	0.3989	423.9000	0.4239	6.259	0	0	0
2022/08/03	R035	04/08/2022	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	394
2022/08/03	R035	04/08/2022	9.53	Put	Bond Future	9,786.9400	9.7869	9,630.8800	9.6309	(1.595)	0	0	0
2022/08/03	R035	04/08/2022	9.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2022/08/03	R035	04/08/2022	9.84	Put	Bond Future	7,653.1200	7.6531	7,497.0600	7.4971	(2.039)	0	0	0
2022/08/03	R035	04/08/2022	10.53	Put	Bond Future	3,139.7000	3.1397	2,983.0300	2.9830	(4.990)	0	0	0
2022/08/03	R035	04/08/2022	11.13	Put	Bond Future	209.6200	0.2096	73.2000	0.0732	(65.080)	0	0	100
2022/08/03	R035	04/08/2022	10.64	Call	Bond Future	4.5000	0.0045	0.3100	0.0003	(93.111)	0	0	0
2022/08/03	R035	04/08/2022	10.64	Put	Bond Future	2,452.7100	2.4527	2,292.4600	2.2925	(6.534)	0	0	100
2022/08/03	R035	04/08/2022	10.72	Call	Bond Future	15.3100	0.0153	2.4600	0.0025	(83.932)	0	0	0
2022/08/03	R035	04/08/2022	10.72	Put	Bond Future	1,965.8700	1.9659	1,796.9600	1.7970	(8.592)	0	0	0
2022/08/03	R035	04/08/2022	10.73	Call	Bond Future	17.6300	0.0176	3.1100	0.0031	(82.360)	0	0	0
2022/08/03	R035	04/08/2022	10.73	Put	Bond Future	1,906.2600	1.9063	1,735.6800	1.7357	(8.948)	0	0	0
2022/08/03	R035	04/08/2022			Bond Future	11.0399	89.3958	11.0139	89.5518	(0.235)	0.0000	0.0000	83,641
2022/08/03	R035	04/08/2022	10.53	Call	Bond Future	0.6200	0.0006	0.0100	0.0000	(98.387)	0	0	394
2022/08/03	R035	04/08/2022	10.74	Call	Bond Future	20.2500	0.0202	3.9100	0.0039	(80.691)	0	0	0
2022/08/03	R035	04/08/2022	10.74	Put	Bond Future	1,847.0200	1.8470	1,674.6200	1.6746	(9.334)	0	0	0
2022/08/03	R035	04/08/2022	11.13	Call	Bond Future	747.5400	0.7475	767.1800	0.7672	2.627	0	0	0
2022/08/03	R035	04/08/2022	12.18	Call	Bond Future	6,464.7400	6.4647	6,620.8000	6.6208	2.414	0	0	0
2022/08/03	R035	04/08/2022	12.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	394
2022/08/03	R035	03/11/2022	11.15	Call	Bond Future	2,055.1000	2.0551	2,120.0800	2.1201	3.162	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
2022/08/03	R035	03/11/2022	11.15	Put	Bond Future	2,380.5300	2.3805	2,290.1500	2.2901	(3.797)	0	0	0
2022/08/03	R035	03/11/2022	12.68	Call	Bond Future	8,337.1000	8.3371	8,472.5800	8.4726	1.625	0	0	0
2022/08/03	R035	03/11/2022	12.68	Put	Bond Future	295.2200	0.2952	275.3400	0.2753	(6.734)	0	0	976
2022/08/03	R035	03/11/2022	10.99	Call	Bond Future	1,605.1700	1.6052	1,659.7800	1.6598	3.402	0	0	0
2022/08/03	R035	03/11/2022	10.99	Put	Bond Future	2,880.3900	2.8804	2,779.6400	2.7796	(3.498)	0	0	582
2022/08/03	R035	03/11/2022	11.05	Call	Bond Future	1,766.8100	1.7668	1,825.3000	1.8253	3.310	0	0	976
2022/08/03	R035	03/11/2022	10.57	Call	Bond Future	731.4100	0.7314	761.1300	0.7611	4.063	0	0	0
2022/08/03	R035	03/11/2022	10.57	Put	Bond Future	4,572.7200	4.5727	4,447.0800	4.4471	(2.748)	0	0	582
2022/08/03	R035	03/11/2022			Bond Future	11.2054	86.3004	11.1789	86.4558	(0.236)	0.0000	0.0000	60,084
2022/08/03	R035	03/11/2022	11.14	Call	Bond Future	2,025.2900	2.0253	2,089.6100	2.0896	3.176	0	0	0
2022/08/03	R035	03/11/2022	11.14	Put	Bond Future	2,409.6500	2.4097	2,318.6100	2.3186	(3.778)	0	0	0
2022/08/03	R035	03/11/2022	11.05	Put	Bond Future	2,684.1000	2.6841	2,587.2300	2.5872	(3.609)	0	0	0
2022/08/03	R035	03/11/2022	11.13	Call	Bond Future	1,995.5200	1.9955	2,059.2000	2.0592	3.191	0	0	0
2022/08/03	R035	03/11/2022	11.13	Put	Bond Future	2,438.8600	2.4389	2,347.1800	2.3472	(3.759)	0	0	0
2022/08/03	R035	03/11/2022	9.82	Call	Bond Future	111.3300	0.1113	116.8000	0.1168	4.913	0	0	582
2022/08/03	R035	03/11/2022	9.82	Put	Bond Future	8,811.1800	8.8112	8,661.2900	8.6613	(1.701)	0	0	0
2022/08/03	R035	03/11/2022	10.30	Call	Bond Future	389.2000	0.3892	406.6900	0.4067	4.494	0	0	976
2022/08/03	R035	03/11/2022	10.30	Put	Bond Future	5,937.7000	5.9377	5,799.8300	5.7998	(2.322)	0	0	0
2022/08/03	R035	02/02/2023	11.94	Call	Bond Future	5,138.0700	5.1381	5,235.0200	5.2350	1.887	0	0	0
2022/08/03	R035	02/02/2023	13.22	Put	Bond Future	604.3200	0.6043	580.1900	0.5802	(3.993)	0	0	976
2022/08/03	R035	02/02/2023	10.88	Call	Bond Future	1,854.0500	1.8541	1,904.9800	1.9050	2.747	0	0	0
2022/08/03	R035	02/02/2023	10.88	Put	Bond Future	4,638.8400	4.6388	4,534.2500	4.5343	(2.255)	0	0	0
2022/08/03	R035	02/02/2023	10.66	Call	Bond Future	1,397.4700	1.3975	1,438.7800	1.4388	2.956	0	0	0
2022/08/03	R035	02/02/2023	10.66	Put	Bond Future	5,515.7000	5.5157	5,401.4900	5.4015	(2.071)	0	0	582
2022/08/03	R035	02/02/2023	10.30	Put	Bond Future	7,211.2800	7.2113	7,083.4000	7.0834	(1.773)	0	0	0
2022/08/03	R035	02/02/2023	10.60	Call	Bond Future	1,286.4200	1.2864	1,325.2100	1.3252	3.015	0	0	0
2022/08/03	R035	02/02/2023	10.60	Put	Bond Future	5,773.3300	5.7733	5,656.6000	5.6566	(2.022)	0	0	0
2022/08/03	R035	02/02/2023	10.64	Put	Bond Future	5,600.7600	5.6008	5,485.7000	5.4857	(2.054)	0	0	0
2022/08/03	R035	02/02/2023	9.81	Call	Bond Future	398.2200	0.3982	412.5300	0.4125	3.593	0	0	582
2022/08/03	R035	02/02/2023	9.81	Put	Bond Future	9,948.1200	9.9481	9,806.9100	9.8069	(1.419)	0	0	0
2022/08/03	R035	02/02/2023	9.85	Call	Bond Future	425.6200	0.4256	440.8100	0.4408	3.569	0	0	0
2022/08/03	R035	02/02/2023	9.89	Call	Bond Future	454.5100	0.4545	470.6000	0.4706	3.540	0	0	388
2022/08/03	R035	02/02/2023	9.89	Put	Bond Future	9,473.5300	9.4735	9,334.1000	9.3341	(1.472)	0	0	0
2022/08/03	R035	02/02/2023			Bond Future	11.3553	87.8342	11.3282	87.9897	(0.239)	0.0000	0.0000	72,176
2022/08/03	R035	02/02/2023	11.94	Put	Bond Future	1,883.6200	1.8836	1,825.0500	1.8250	(3.109)	0	0	0
2022/08/03	R035	02/02/2023	11.98	Call	Bond Future	5,289.0500	5.2890	5,387.4800	5.3875	1.861	0	0	0
2022/08/03	R035	02/02/2023	11.98	Put	Bond Future	1,818.6100	1.8186	1,761.5200	1.7615	(3.139)	0	0	388
2022/08/03	R035	02/02/2023	13.22	Call	Bond Future	10,376.6400	10.3766	10,508.0300	10.5080	1.266	0	0	0
2022/08/03	R035	02/02/2023	11.05	Call	Bond Future	2,263.1600	2.2632	2,321.8300	2.3218	2.592	0	0	976
2022/08/03	R035	02/02/2023	11.05	Put	Bond Future	4,037.0300	4.0370	3,940.1800	3.9402	(2.399)	0	0	0
2022/08/03	R035	02/02/2023	11.06	Call	Bond Future	2,289.0500	2.2891	2,348.1800	2.3482	2.583	0	0	0
2022/08/03	R035	02/02/2023	11.06	Put	Bond Future	4,003.9700	4.0040	3,907.5800	3.9076	(2.407)	0	0	582
2022/08/03	R035	02/02/2023	10.86	Call	Bond Future	1,809.3600	1.8094	1,859.3900	1.8594	2.765	0	0	0
2022/08/03	R035	02/02/2023	10.86	Put	Bond Future	4,714.1900	4.7142	4,608.7000	4.6087	(2.238)	0	0	0
2022/08/03	R035	02/02/2023	10.87	Call	Bond Future	1,831.5000	1.8315	1,881.9800	1.8820	2.756	0	0	0
2022/08/03	R035	02/02/2023	10.87	Put	Bond Future	4,676.2800	4.6763	4,571.2400	4.5712	(2.246)	0	0	0
2022/08/03	R035	02/02/2023	10.30	Call	Bond Future	848.0200	0.8480	875.6600	0.8757	3.259	0	0	976
2022/08/03	R035	02/02/2023	10.64	Call	Bond Future	1,359.8800	1.3599	1,400.3400	1.4003	2.975	0	0	388

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
2022/08/03	R035	02/02/2023	9.85	Put	Bond Future	9,709.5600	9.7096	9,569.2300	9.5692	(1.445)	0	0	0
2022/08/03	R035	04/05/2023	11.22	Put	Bond Future	4,622.1100	4.6221	4,530.4400	4.5304	(1.983)	0	0	0
2022/08/03	R035	04/05/2023	12.46	Call	Bond Future	7,157.7600	7.1578	7,264.2000	7.2642	1.487	0	0	0
2022/08/03	R035	04/05/2023	12.46	Put	Bond Future	1,985.4100	1.9854	1,934.6900	1.9347	(2.555)	0	0	388
2022/08/03	R035	04/05/2023	13.18	Call	Bond Future	9,944.4600	9.9445	10,067.2700	10.0673	1.235	0	0	0
2022/08/03	R035	04/05/2023	13.18	Put	Bond Future	1,210.9800	1.2110	1,176.6300	1.1766	(2.837)	0	0	491
2022/08/03	R035	04/05/2023	11.17	Call	Bond Future	2,933.1500	2.9331	2,996.7700	2.9968	2.169	0	0	491
2022/08/03	R035	04/05/2023	11.20	Call	Bond Future	3,011.7400	3.0117	3,076.4900	3.0765	2.150	0	0	0
2022/08/03	R035	04/05/2023	11.21	Call	Bond Future	3,037.9800	3.0380	3,103.1000	3.1031	2.144	0	0	0
2022/08/03	R035	04/05/2023	10.60	Call	Bond Future	1,675.8100	1.6758	1,718.5300	1.7185	2.549	0	0	388
2022/08/03	R035	04/05/2023	10.60	Put	Bond Future	6,909.2000	6.9092	6,794.7600	6.7948	(1.656)	0	0	0
2022/08/03	R035	04/05/2023			Bond Future	11.4942	84.9597	11.4662	85.1169	(0.244)	0.0000	0.0000	0
2022/08/03	R035	04/05/2023	11.22	Call	Bond Future	3,064.6300	3.0646	3,130.1200	3.1301	2.137	0	0	0
2022/08/03	R035	04/05/2023	11.17	Put	Bond Future	4,779.0200	4.7790	4,685.4800	4.6855	(1.957)	0	0	0
2022/08/03	R035	04/05/2023	11.20	Put	Bond Future	4,684.4100	4.6844	4,592.0000	4.5920	(1.973)	0	0	0
2022/08/03	R035	04/05/2023	11.21	Put	Bond Future	4,653.0300	4.6530	4,560.9900	4.5610	(1.978)	0	0	0
2022/08/03	R035	04/05/2023	9.85	Call	Bond Future	728.9200	0.7289	750.4100	0.7504	2.948	0	0	388
2022/08/03	R035	04/05/2023	9.85	Put	Bond Future	10,713.7300	10.7137	10,578.0600	10.5781	(1.266)	0	0	0
2022/08/03	R035	04/05/2023	10.42	Call	Bond Future	1,381.1300	1.3811	1,417.8900	1.4179	2.662	0	0	491
2022/08/03	R035	04/05/2023	10.42	Put	Bond Future	7,723.5300	7.7235	7,603.1300	7.6031	(1.559)	0	0	0
2022/08/03	R035	03/08/2023	12.00	Call	Bond Future	5,567.9900	5.5680	5,657.7200	5.6577	1.612	0	0	0
2022/08/03	R035	03/08/2023	12.00	Put	Bond Future	3,448.7600	3.4488	3,380.0100	3.3800	(1.993)	0	0	0
2022/08/03	R035	03/08/2023			Bond Future	11.6075	86.7143	11.5787	86.8728	(0.248)	0.0000	0.0000	0
2022/08/03	R035	03/08/2023	11.98	Call	Bond Future	5,503.4300	5.5034	5,592.5800	5.5926	1.620	0	0	0
2022/08/03	R035	03/08/2023	11.98	Put	Bond Future	3,490.3100	3.4903	3,420.9800	3.4210	(1.986)	0	0	0
2022/08/03	R035	03/08/2023	11.99	Call	Bond Future	5,535.5100	5.5355	5,624.9500	5.6250	1.616	0	0	0
2022/08/03	R035	03/08/2023	11.99	Put	Bond Future	3,469.3100	3.4693	3,400.2700	3.4003	(1.990)	0	0	0
2022/08/03	R186	04/08/2022	7.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,541
2022/08/03	R186	04/08/2022	8.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/03	R186	04/08/2022	8.15	Put	Bond Future	2,995.0400	2.9950	3,189.5900	3.1896	6.496	0	0	0
2022/08/03	R186	04/08/2022	9.78	Call	Bond Future	2,986.3800	2.9864	2,791.8300	2.7918	(6.515)	0	0	0
2022/08/03	R186	04/08/2022	9.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,541
2022/08/03	R186	04/08/2022			Bond Future	8.9517	106.9045	9.0048	106.7100	0.593	0.0000	0.0000	40,222
2022/08/03	R186	04/08/2022	6.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,541
2022/08/03	R186	04/08/2022	6.96	Put	Bond Future	7,639.1200	7.6391	7,833.6700	7.8337	2.547	0	0	0
2022/08/03	R186	04/08/2022	7.96	Put	Bond Future	3,720.3600	3.7204	3,914.9100	3.9149	5.229	0	0	0
2022/08/03	R186	04/08/2022	8.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/03	R186	04/08/2022	8.13	Put	Bond Future	3,071.1100	3.0711	3,265.6600	3.2657	6.335	0	0	0
2022/08/03	R186	04/08/2022	8.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/03	R186	04/08/2022	8.14	Put	Bond Future	3,033.0700	3.0331	3,227.6200	3.2276	6.414	0	0	0
2022/08/03	R186	03/11/2022	8.91	Put	Bond Future	1,673.9500	1.6740	1,790.5000	1.7905	6.963	0	0	4,310
2022/08/03	R186	03/11/2022	8.53	Call	Bond Future	437.2800	0.4373	384.8900	0.3849	(11.981)	0	0	0
2022/08/03	R186	03/11/2022	8.53	Put	Bond Future	2,582.3900	2.5824	2,731.3300	2.7313	5.768	0	0	0
2022/08/03	R186	03/11/2022	8.54	Call	Bond Future	445.9600	0.4460	392.8000	0.3928	(11.920)	0	0	0
2022/08/03	R186	03/11/2022	8.54	Put	Bond Future	2,555.5200	2.5555	2,703.6900	2.7037	5.798	0	0	0
2022/08/03	R186	03/11/2022			Bond Future	9.1410	108.5728	9.1992	108.3714	0.636	0.0000	0.0000	66,190
2022/08/03	R186	03/11/2022	8.55	Call	Bond Future	454.7700	0.4548	400.8400	0.4008	(11.859)	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
2022/08/03	R186	03/11/2022	8.55	Put	Bond Future	2,528.8000	2.5288	2,676.2000	2.6762	5.829	0	0	0
2022/08/03	R186	03/11/2022	8.91	Call	Bond Future	869.2900	0.8693	784.5100	0.7845	(9.753)	0	0	0
2022/08/03	R186	03/11/2022	8.23	Call	Bond Future	239.8400	0.2398	207.0000	0.2070	(13.692)	0	0	4,310
2022/08/03	R186	03/11/2022	8.23	Put	Bond Future	3,458.2700	3.4583	3,626.7600	3.6268	4.872	0	0	0
2022/08/03	R186	02/02/2023	8.33	Call	Bond Future	500.5500	0.5005	453.0600	0.4531	(9.488)	0	0	0
2022/08/03	R186	02/02/2023	8.33	Put	Bond Future	3,712.3200	3.7123	3,872.7800	3.8728	4.322	0	0	0
2022/08/03	R186	02/02/2023	8.32	Call	Bond Future	493.4700	0.4935	446.5000	0.4465	(9.518)	0	0	0
2022/08/03	R186	02/02/2023	8.32	Put	Bond Future	3,739.1800	3.7392	3,900.1600	3.9002	4.305	0	0	0
2022/08/03	R186	02/02/2023			Bond Future	9.2946	105.2043	9.3584	104.9963	0.686	0.0000	0.0000	0
2022/08/03	R186	02/02/2023	8.34	Call	Bond Future	507.9300	0.5079	459.9200	0.4599	(9.452)	0	0	0
2022/08/03	R186	02/02/2023	8.34	Put	Bond Future	3,685.7700	3.6858	3,845.7100	3.8457	4.339	0	0	0
2022/08/03	R186	04/05/2023	8.83	Put	Bond Future	2,996.7500	2.9968	3,133.9100	3.1339	4.577	0	0	0
2022/08/03	R186	04/05/2023	8.84	Call	Bond Future	1,092.7100	1.0927	1,016.0500	1.0161	(7.016)	0	0	0
2022/08/03	R186	04/05/2023			Bond Future	9.4474	107.1511	9.5171	106.9379	0.737	0.0000	0.0000	0
2022/08/03	R186	04/05/2023	8.83	Call	Bond Future	1,081.1400	1.0811	1,005.0200	1.0050	(7.041)	0	0	0
2022/08/03	R186	04/05/2023	8.84	Put	Bond Future	2,976.9500	2.9769	3,113.5700	3.1136	4.589	0	0	0
2022/08/03	R186	04/05/2023	8.82	Call	Bond Future	1,069.9800	1.0700	994.4000	0.9944	(7.064)	0	0	0
2022/08/03	R186	04/05/2023	8.82	Put	Bond Future	3,016.9800	3.0170	3,154.6800	3.1547	4.564	0	0	0
2022/08/03	R186	03/08/2023	9.74	Call	Bond Future	2,497.5200	2.4975	2,374.9800	2.3750	(4.906)	0	0	0
2022/08/03	R186	03/08/2023	9.74	Put	Bond Future	1,931.1500	1.9312	2,028.5600	2.0286	5.044	0	0	0
2022/08/03	R186	03/08/2023	9.73	Put	Bond Future	1,942.1100	1.9421	2,039.9700	2.0400	5.039	0	0	0
2022/08/03	R186	03/08/2023			Bond Future	9.5423	104.0584	9.6189	103.8384	0.803	0.0000	0.0000	0
2022/08/03	R186	03/08/2023	9.75	Call	Bond Future	2,515.1500	2.5151	2,392.1600	2.3922	(4.890)	0	0	0
2022/08/03	R186	03/08/2023	9.75	Put	Bond Future	1,920.2400	1.9202	2,017.2000	2.0172	5.049	0	0	0
2022/08/03	R186	03/08/2023	9.73	Call	Bond Future	2,479.9300	2.4799	2,357.8400	2.3578	(4.923)	0	0	0
2022/08/03	R197	04/08/2022			Bond Future	331.4007	331.4007	331.4816	331.4816	0.024	0.0000	0.0000	110
2022/08/03	R197	03/11/2022			Bond Future	336.6539	336.6539	336.7245	336.7245	0.021	0.0000	0.0000	831
2022/08/03	R197	02/02/2023			Bond Future	333.8903	333.8903	333.9529	333.9529	0.019	0.0000	0.0000	0
2022/08/03	R197	04/05/2023			Bond Future	340.1408	340.1408	340.2000	340.2000	0.017	0.0000	0.0000	0
2022/08/03	R197	03/08/2023			Bond Future	338.0766	338.0766	338.1301	338.1301	0.016	0.0000	0.0000	0
2022/08/03	R202	04/08/2022			Bond Future	245.8686	245.8686	245.0981	245.0981	(0.313)	0.0000	0.0000	5,614
2022/08/03	R202	03/11/2022			Bond Future	249.7660	249.7660	248.9748	248.9748	(0.317)	0.0000	0.0000	6,140
2022/08/03	R202	02/02/2023			Bond Future	249.5751	249.5751	248.7629	248.7629	(0.325)	0.0000	0.0000	460
2022/08/03	R202	04/05/2023			Bond Future	254.2462	254.2462	253.4152	253.4152	(0.327)	0.0000	0.0000	0
2022/08/03	R202	03/08/2023			Bond Future	254.6793	254.6793	253.8260	253.8260	(0.335)	0.0000	0.0000	0
2022/08/03	R209	04/08/2022	10.57	Put	Bond Future	2,497.5100	2.4975	2,363.3000	2.3633	(5.374)	0	0	0
2022/08/03	R209	04/08/2022	10.58	Call	Bond Future	1.4900	0.0015	0.0500	0.0001	(96.644)	0	0	0
2022/08/03	R209	04/08/2022	10.58	Put	Bond Future	2,442.5700	2.4426	2,308.1200	2.3081	(5.504)	0	0	0
2022/08/03	R209	04/08/2022			Bond Future	11.0338	68.9007	11.0085	69.0337	(0.230)	0.0000	0.0000	8,968
2022/08/03	R209	04/08/2022	10.57	Call	Bond Future	1.2400	0.0012	0.0400	0.0000	(96.774)	0	0	0
2022/08/03	R209	04/08/2022	10.59	Call	Bond Future	1.7800	0.0018	0.0700	0.0001	(96.067)	0	0	0
2022/08/03	R209	04/08/2022	10.59	Put	Bond Future	2,387.7400	2.3877	2,253.0200	2.2530	(5.642)	0	0	0
2022/08/03	R209	03/11/2022	12.00	Call	Bond Future	4,678.1500	4.6781	4,775.8100	4.7758	2.088	0	0	0
2022/08/03	R209	03/11/2022	12.00	Put	Bond Future	647.2500	0.6472	612.2300	0.6122	(5.411)	0	0	9,500
2022/08/03	R209	03/11/2022	11.03	Call	Bond Future	1,548.4200	1.5484	1,598.5900	1.5986	3.240	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
2022/08/03	R209	03/11/2022	11.03	Put	Bond Future	2,326.6000	2.3266	2,244.0900	2.2441	(3.546)	0	0	0
2022/08/03	R209	03/11/2022	10.50	Put	Bond Future	4,203.7800	4.2038	4,094.3000	4.0943	(2.604)	0	0	0
2022/08/03	R209	03/11/2022	9.25	Call	Bond Future	16.1000	0.0161	16.8900	0.0169	4.907	0	0	6,000
2022/08/03	R209	03/11/2022	9.25	Put	Bond Future	11,072.7700	11.0728	10,940.8800	10.9409	(1.191)	0	0	0
2022/08/03	R209	03/11/2022	9.50	Call	Bond Future	38.3300	0.0383	40.2000	0.0402	4.879	0	0	0
2022/08/03	R209	03/11/2022	9.50	Put	Bond Future	9,525.4900	9.5255	9,394.6800	9.3947	(1.373)	0	0	0
2022/08/03	R209	03/11/2022			Bond Future	11.1802	66.8299	11.1544	66.9625	(0.231)	0.0000	0.0000	18,801
2022/08/03	R209	03/11/2022	11.02	Call	Bond Future	1,524.2300	1.5242	1,573.8400	1.5738	3.255	0	0	0
2022/08/03	R209	03/11/2022	11.02	Put	Bond Future	2,354.6900	2.3547	2,271.6200	2.2716	(3.528)	0	0	0
2022/08/03	R209	03/11/2022	11.50	Call	Bond Future	2,898.3700	2.8984	2,974.0300	2.9740	2.610	0	0	0
2022/08/03	R209	03/11/2022	11.50	Put	Bond Future	1,282.9600	1.2830	1,225.9400	1.2259	(4.444)	0	0	0
2022/08/03	R209	03/11/2022	10.50	Call	Bond Future	574.2500	0.5742	597.4500	0.5974	4.040	0	0	0
2022/08/03	R209	03/11/2022	11.00	Call	Bond Future	1,476.4600	1.4765	1,524.9500	1.5250	3.284	0	0	0
2022/08/03	R209	03/11/2022	11.00	Put	Bond Future	2,411.6400	2.4116	2,327.4500	2.3275	(3.491)	0	0	8,750
2022/08/03	R209	03/11/2022	11.01	Call	Bond Future	1,500.2400	1.5002	1,549.2900	1.5493	3.269	0	0	0
2022/08/03	R209	03/11/2022	11.01	Put	Bond Future	2,383.0300	2.3830	2,299.4000	2.2994	(3.509)	0	0	0
2022/08/03	R209	03/11/2022	10.00	Call	Bond Future	168.4700	0.1685	176.2700	0.1763	4.630	0	0	9,500
2022/08/03	R209	03/11/2022	10.00	Put	Bond Future	6,645.3600	6.6454	6,520.4800	6.5205	(1.879)	0	0	6,000
2022/08/03	R209	02/02/2023	10.80	Put	Bond Future	4,188.6100	4.1886	4,097.7700	4.0978	(2.169)	0	0	0
2022/08/03	R209	02/02/2023	10.78	Call	Bond Future	1,509.8900	1.5099	1,551.3300	1.5513	2.745	0	0	0
2022/08/03	R209	02/02/2023	10.79	Call	Bond Future	1,529.0200	1.5290	1,570.8400	1.5708	2.735	0	0	0
2022/08/03	R209	02/02/2023			Bond Future	11.3088	68.0184	11.2825	68.1514	(0.233)	0.0000	0.0000	2,066
2022/08/03	R209	02/02/2023	10.80	Call	Bond Future	1,548.1100	1.5481	1,590.3200	1.5903	2.727	0	0	0
2022/08/03	R209	02/02/2023	10.78	Put	Bond Future	4,257.1800	4.2572	4,165.5700	4.1656	(2.152)	0	0	0
2022/08/03	R209	02/02/2023	10.79	Put	Bond Future	4,222.8800	4.2229	4,131.6500	4.1317	(2.160)	0	0	0
2022/08/03	R209	04/05/2023	11.09	Call	Bond Future	2,516.6800	2.5167	2,570.6100	2.5706	2.143	0	0	0
2022/08/03	R209	04/05/2023	11.09	Put	Bond Future	4,251.6400	4.2516	4,171.0400	4.1710	(1.896)	0	0	0
2022/08/03	R209	04/05/2023	11.10	Call	Bond Future	2,539.4600	2.5395	2,593.7200	2.5937	2.137	0	0	0
2022/08/03	R209	04/05/2023	11.10	Put	Bond Future	4,222.9900	4.2230	4,142.7200	4.1427	(1.901)	0	0	0
2022/08/03	R209	04/05/2023			Bond Future	11.4334	66.1265	11.4063	66.2611	(0.237)	0.0000	0.0000	0
2022/08/03	R209	04/05/2023	11.11	Call	Bond Future	2,562.3400	2.5623	2,616.9200	2.6169	2.130	0	0	0
2022/08/03	R209	04/05/2023	11.11	Put	Bond Future	4,194.5100	4.1945	4,114.5600	4.1146	(1.906)	0	0	0
2022/08/03	R209	03/08/2023	11.95	Put	Bond Future	2,961.1600	2.9612	2,903.3200	2.9033	(1.953)	0	0	0
2022/08/03	R209	03/08/2023	11.93	Call	Bond Future	4,900.9100	4.9009	4,978.4300	4.9784	1.582	0	0	0
2022/08/03	R209	03/08/2023	11.94	Call	Bond Future	4,929.8100	4.9298	5,007.5800	5.0076	1.578	0	0	0
2022/08/03	R209	03/08/2023			Bond Future	11.5325	67.4930	11.5048	67.6288	(0.241)	0.0000	0.0000	0
2022/08/03	R209	03/08/2023	11.95	Call	Bond Future	4,958.4900	4.9585	5,036.5200	5.0365	1.574	0	0	0
2022/08/03	R209	03/08/2023	11.93	Put	Bond Future	2,997.3000	2.9973	2,938.9500	2.9389	(1.947)	0	0	0
2022/08/03	R209	03/08/2023	11.94	Put	Bond Future	2,979.3100	2.9793	2,921.2100	2.9212	(1.950)	0	0	0
2022/08/03	R210	04/08/2022			Bond Future	225.3795	225.3795	223.9623	223.9623	(0.629)	0.0000	0.0000	439
2022/08/03	R210	03/11/2022			Bond Future	225.9553	225.9553	224.5079	224.5079	(0.641)	0.0000	0.0000	732
2022/08/03	R210	02/02/2023			Bond Future	230.0240	230.0240	228.5442	228.5442	(0.643)	0.0000	0.0000	300
2022/08/03	R210	04/05/2023			Bond Future	231.2361	231.2361	229.7257	229.7257	(0.653)	0.0000	0.0000	0
2022/08/03	R210	03/08/2023			Bond Future	236.0491	236.0491	234.5026	234.5026	(0.655)	0.0000	0.0000	0
2022/08/03	R213	04/08/2022	9.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/03	R213	04/08/2022	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/03	R213	04/08/2022	9.90	Put	Bond Future	3,669.0100	3.6690	3,686.2100	3.6862	0.469	0	0	0
2022/08/03	R213	04/08/2022			Bond Future	10.6457	82.9435	10.6493	82.9263	0.034	0.0000	0.0000	27,866
2022/08/03	R213	04/08/2022	9.88	Put	Bond Future	3,770.3600	3.7704	3,787.5600	3.7876	0.456	0	0	0
2022/08/03	R213	04/08/2022	9.89	Put	Bond Future	3,719.6600	3.7197	3,736.8600	3.7369	0.462	0	0	0
2022/08/03	R213	04/08/2022	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/03	R213	03/11/2022	10.38	Call	Bond Future	854.0000	0.8540	839.3800	0.8394	(1.712)	0	0	0
2022/08/03	R213	03/11/2022	10.38	Put	Bond Future	2,953.9700	2.9540	2,959.7500	2.9598	0.196	0	0	0
2022/08/03	R213	03/11/2022	10.39	Call	Bond Future	869.3400	0.8693	854.5900	0.8546	(1.697)	0	0	0
2022/08/03	R213	03/11/2022	10.39	Put	Bond Future	2,921.2700	2.9213	2,926.9200	2.9269	0.193	0	0	0
2022/08/03	R213	03/11/2022	10.37	Call	Bond Future	838.8400	0.8388	824.3500	0.8244	(1.727)	0	0	0
2022/08/03	R213	03/11/2022	10.37	Put	Bond Future	2,986.8900	2.9869	2,992.8000	2.9928	0.198	0	0	200
2022/08/03	R213	03/11/2022	9.19	Call	Bond Future	64.8500	0.0649	62.1800	0.0622	(4.117)	0	0	476
2022/08/03	R213	03/11/2022	9.19	Put	Bond Future	8,149.0900	8.1491	8,166.8200	8.1668	0.218	0	0	0
2022/08/03	R213	03/11/2022			Bond Future	10.8243	80.6961	10.8287	80.6757	0.041	0.0000	0.0000	33,524
2022/08/03	R213	03/11/2022	10.40	Call	Bond Future	884.8600	0.8849	869.9800	0.8700	(1.682)	0	0	0
2022/08/03	R213	03/11/2022	10.40	Put	Bond Future	2,888.7800	2.8888	2,894.3000	2.8943	0.191	0	0	0
2022/08/03	R213	03/11/2022	9.98	Call	Bond Future	384.3300	0.3843	375.0100	0.3750	(2.425)	0	0	0
2022/08/03	R213	03/11/2022	9.98	Put	Bond Future	4,435.9900	4.4360	4,447.0700	4.4471	0.250	0	0	200
2022/08/03	R213	03/11/2022	10.19	Call	Bond Future	596.5700	0.5966	584.4900	0.5845	(2.025)	0	0	0
2022/08/03	R213	03/11/2022	10.19	Put	Bond Future	3,616.2500	3.6163	3,624.5700	3.6246	0.230	0	0	476
2022/08/03	R213	03/11/2022	9.13	Call	Bond Future	55.6600	0.0557	53.2800	0.0533	(4.276)	0	0	200
2022/08/03	R213	03/11/2022	9.13	Put	Bond Future	8,456.1700	8.4562	8,474.1900	8.4742	0.213	0	0	0
2022/08/03	R213	03/11/2022	9.84	Call	Bond Future	289.4600	0.2895	281.6800	0.2817	(2.688)	0	0	0
2022/08/03	R213	03/11/2022	9.84	Put	Bond Future	5,038.2700	5.0383	5,050.8900	5.0509	0.250	0	0	476
2022/08/03	R213	02/02/2023	10.43	Put	Bond Future	3,878.4000	3.8784	3,887.6200	3.8876	0.238	0	0	0
2022/08/03	R213	02/02/2023	12.20	Call	Bond Future	6,082.3000	6.0823	6,058.5800	6.0586	(0.390)	0	0	0
2022/08/03	R213	02/02/2023	12.20	Put	Bond Future	826.4700	0.8265	825.8600	0.8259	(0.074)	0	0	912
2022/08/03	R213	02/02/2023	10.22	Put	Bond Future	4,564.4400	4.5644	4,575.5600	4.5756	0.244	0	0	0
2022/08/03	R213	02/02/2023	10.23	Call	Bond Future	1,018.0500	1.0181	1,005.9700	1.0060	(1.187)	0	0	0
2022/08/03	R213	02/02/2023	10.35	Call	Bond Future	1,190.2300	1.1902	1,177.0600	1.1771	(1.107)	0	0	0
2022/08/03	R213	02/02/2023	10.35	Put	Bond Future	4,131.4500	4.1314	4,141.3900	4.1414	0.241	0	0	476
2022/08/03	R213	02/02/2023	10.01	Call	Bond Future	747.5800	0.7476	737.5200	0.7375	(1.346)	0	0	0
2022/08/03	R213	02/02/2023			Bond Future	10.9855	82.1301	10.9906	82.1070	0.047	0.0000	0.0000	0
2022/08/03	R213	02/02/2023	10.43	Call	Bond Future	1,315.0600	1.3151	1,301.1700	1.3012	(1.056)	0	0	912
2022/08/03	R213	02/02/2023	10.22	Call	Bond Future	1,004.4200	1.0044	992.4300	0.9924	(1.194)	0	0	0
2022/08/03	R213	02/02/2023	10.23	Put	Bond Future	4,530.2600	4.5303	4,541.2900	4.5413	0.243	0	0	0
2022/08/03	R213	02/02/2023	9.16	Call	Bond Future	222.5100	0.2225	218.1000	0.2181	(1.982)	0	0	476
2022/08/03	R213	02/02/2023	9.16	Put	Bond Future	9,055.8800	9.0559	9,074.5800	9.0746	0.206	0	0	0
2022/08/03	R213	02/02/2023	10.01	Put	Bond Future	5,319.7900	5.3198	5,332.8400	5.3328	0.245	0	0	476
2022/08/03	R213	02/02/2023	10.21	Call	Bond Future	991.1000	0.9911	979.2100	0.9792	(1.200)	0	0	0
2022/08/03	R213	02/02/2023	10.21	Put	Bond Future	4,598.9700	4.5990	4,610.1900	4.6102	0.244	0	0	0
2022/08/03	R213	04/05/2023	10.75	Call	Bond Future	2,125.1500	2.1251	2,109.5600	2.1096	(0.734)	0	0	0
2022/08/03	R213	04/05/2023	10.75	Put	Bond Future	3,849.3300	3.8493	3,858.4400	3.8584	0.237	0	0	0
2022/08/03	R213	04/05/2023			Bond Future	11.1362	80.1003	11.1418	80.0756	0.050	0.0000	0.0000	0
2022/08/03	R213	04/05/2023	10.74	Call	Bond Future	2,106.2200	2.1062	2,090.7000	2.0907	(0.737)	0	0	0
2022/08/03	R213	04/05/2023	10.74	Put	Bond Future	3,875.6900	3.8757	3,884.8700	3.8849	0.237	0	0	0
2022/08/03	R213	04/05/2023	10.73	Call	Bond Future	2,087.4000	2.0874	2,071.9400	2.0719	(0.741)	0	0	0
2022/08/03	R213	04/05/2023	10.73	Put	Bond Future	3,902.1800	3.9022	3,911.4200	3.9114	0.237	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
2022/08/03	R213	03/08/2023	11.62	Put	Bond Future	2,707.2800	2.7073	2,713.7200	2.7137	0.238	0	0	0
2022/08/03	R213	03/08/2023	11.63	Call	Bond Future	4,271.4000	4.2714	4,250.7800	4.2508	(0.483)	0	0	0
2022/08/03	R213	03/08/2023			Bond Future	11.2573	81.7535	11.2636	81.7264	0.056	0.0000	0.0000	0
2022/08/03	R213	03/08/2023	11.62	Call	Bond Future	4,245.4700	4.2455	4,224.9000	4.2249	(0.485)	0	0	0
2022/08/03	R213	03/08/2023	11.63	Put	Bond Future	2,691.3500	2.6913	2,697.7400	2.6977	0.237	0	0	0
2022/08/03	R213	03/08/2023	11.61	Call	Bond Future	4,219.5900	4.2196	4,199.0700	4.1991	(0.486)	0	0	0
2022/08/03	R213	03/08/2023	11.61	Put	Bond Future	2,723.3000	2.7233	2,729.7900	2.7298	0.238	0	0	0
2022/08/03	R214	04/08/2022	10.98	Put	Bond Future	1,144.2100	1.1442	1,042.8600	1.0429	(8.858)	0	0	0
2022/08/03	R214	04/08/2022	10.99	Call	Bond Future	76.5700	0.0766	26.3700	0.0264	(65.561)	0	0	0
2022/08/03	R214	04/08/2022			Bond Future	11.1733	66.6063	11.1633	66.6612	(0.089)	0.0000	0.0000	74,238
2022/08/03	R214	04/08/2022	10.97	Call	Bond Future	61.2600	0.0613	18.3700	0.0184	(70.013)	0	0	0
2022/08/03	R214	04/08/2022	10.97	Put	Bond Future	1,193.3100	1.1933	1,095.5700	1.0956	(8.191)	0	0	0
2022/08/03	R214	04/08/2022	10.98	Call	Bond Future	68.5700	0.0686	22.0700	0.0221	(67.814)	0	0	0
2022/08/03	R214	04/08/2022	10.99	Put	Bond Future	1,095.8600	1.0959	990.8100	0.9908	(9.586)	0	0	0
2022/08/03	R214	03/11/2022	11.34	Call	Bond Future	2,096.8700	2.0969	2,114.2900	2.1143	0.831	0	0	0
2022/08/03	R214	03/11/2022	11.36	Put	Bond Future	1,892.5600	1.8926	1,857.0500	1.8571	(1.876)	0	0	0
2022/08/03	R214	03/11/2022			Bond Future	11.3111	64.3570	11.3012	64.4104	(0.088)	0.0000	0.0000	25,318
2022/08/03	R214	03/11/2022	11.34	Put	Bond Future	1,941.3000	1.9413	1,905.3500	1.9053	(1.852)	0	0	0
2022/08/03	R214	03/11/2022	11.35	Call	Bond Future	2,126.0700	2.1261	2,143.7100	2.1437	0.830	0	0	0
2022/08/03	R214	03/11/2022	11.35	Put	Bond Future	1,916.8700	1.9169	1,881.1400	1.8811	(1.864)	0	0	0
2022/08/03	R214	03/11/2022	11.36	Call	Bond Future	2,155.3300	2.1553	2,173.1900	2.1732	0.829	0	0	0
2022/08/03	R214	02/02/2023	11.07	Call	Bond Future	1,977.4900	1.9775	1,991.6800	1.9917	0.718	0	0	0
2022/08/03	R214	02/02/2023	11.07	Put	Bond Future	3,956.9300	3.9569	3,918.6800	3.9187	(0.967)	0	0	0
2022/08/03	R214	02/02/2023	11.08	Call	Bond Future	2,000.6900	2.0007	2,015.0200	2.0150	0.716	0	0	0
2022/08/03	R214	02/02/2023	11.08	Put	Bond Future	3,924.6100	3.9246	3,886.5000	3.8865	(0.971)	0	0	0
2022/08/03	R214	02/02/2023			Bond Future	11.4349	65.5007	11.4250	65.5532	(0.087)	0.0000	0.0000	65,489
2022/08/03	R214	02/02/2023	11.09	Call	Bond Future	2,024.0400	2.0240	2,038.5100	2.0385	0.715	0	0	0
2022/08/03	R214	02/02/2023	11.09	Put	Bond Future	3,892.5000	3.8925	3,854.5300	3.8545	(0.975)	0	0	0
2022/08/03	R214	04/05/2023	11.36	Call	Bond Future	3,012.9200	3.0129	3,031.9700	3.0320	0.632	0	0	0
2022/08/03	R214	04/05/2023	11.36	Put	Bond Future	4,008.6200	4.0086	3,975.2000	3.9752	(0.834)	0	0	0
2022/08/03	R214	04/05/2023	11.37	Call	Bond Future	3,038.4500	3.0385	3,057.6200	3.0576	0.631	0	0	0
2022/08/03	R214	04/05/2023	11.37	Put	Bond Future	3,980.7600	3.9808	3,947.4600	3.9475	(0.837)	0	0	0
2022/08/03	R214	04/05/2023			Bond Future	11.5487	63.4171	11.5386	63.4696	(0.087)	0.0000	0.0000	0
2022/08/03	R214	04/05/2023	11.38	Call	Bond Future	3,063.8600	3.0639	3,083.1600	3.0832	0.630	0	0	0
2022/08/03	R214	04/05/2023	11.38	Put	Bond Future	3,952.8500	3.9529	3,919.6800	3.9197	(0.839)	0	0	0
2022/08/03	R214	03/08/2023	12.14	Call	Bond Future	5,508.6100	5.5086	5,535.7800	5.5358	0.493	0	0	0
2022/08/03	R214	03/08/2023	12.14	Put	Bond Future	3,020.1300	3.0201	2,995.2000	2.9952	(0.825)	0	0	0
2022/08/03	R214	03/08/2023	12.15	Call	Bond Future	5,538.7300	5.5387	5,565.9900	5.5660	0.492	0	0	0
2022/08/03	R214	03/08/2023	12.15	Put	Bond Future	3,002.0200	3.0020	2,977.1800	2.9772	(0.827)	0	0	0
2022/08/03	R214	03/08/2023			Bond Future	11.6406	64.7267	11.6305	64.7788	(0.087)	0.0000	0.0000	0
2022/08/03	R214	03/08/2023	12.16	Call	Bond Future	5,569.1300	5.5691	5,596.4900	5.5965	0.491	0	0	0
2022/08/03	R214	03/08/2023	12.16	Put	Bond Future	2,984.2600	2.9843	2,959.5200	2.9595	(0.829)	0	0	0
2022/08/03	R248	04/08/2022	10.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,700
2022/08/03	R248	04/08/2022	10.99	Call	Bond Future	54.0300	0.0540	20.9800	0.0210	(61.170)	0	0	0
2022/08/03	R248	04/08/2022	10.99	Put	Bond Future	1,680.9700	1.6810	1,407.1800	1.4072	(16.288)	0	0	0
2022/08/03	R248	04/08/2022	11.30	Call	Bond Future	790.7900	0.7908	851.7000	0.8517	7.702	0	0	1,600

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
2022/08/03	R248	04/08/2022	11.30	Put	Bond Future	269.0900	0.2691	89.2600	0.0893	(66.829)	0	0	0
2022/08/03	R248	04/08/2022	10.40	Put	Bond Future	6,009.5700	6.0096	5,768.8300	5.7688	(4.006)	0	0	0
2022/08/03	R248	04/08/2022	10.98	Call	Bond Future	47.7900	0.0478	17.3300	0.0173	(63.737)	0	0	0
2022/08/03	R248	04/08/2022	10.98	Put	Bond Future	1,745.7400	1.7457	1,474.5400	1.4745	(15.535)	0	0	0
2022/08/03	R248	04/08/2022			Bond Future	11.2234	83.1783	11.1883	83.4191	(0.312)	0.0000	0.0000	87,140
2022/08/03	R248	04/08/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/03	R248	04/08/2022	9.70	Put	Bond Future	11,763.2000	11.7632	11,522.4600	11.5225	(2.047)	0	0	0
2022/08/03	R248	04/08/2022	10.20	Put	Bond Future	7,588.9200	7.5889	7,348.1800	7.3482	(3.172)	0	0	0
2022/08/03	R248	04/08/2022	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,200
2022/08/03	R248	04/08/2022	10.30	Put	Bond Future	6,793.0400	6.7930	6,552.3000	6.5523	(3.544)	0	0	0
2022/08/03	R248	04/08/2022	11.00	Call	Bond Future	60.9300	0.0609	25.2700	0.0253	(58.526)	0	0	1,200
2022/08/03	R248	04/08/2022	11.00	Put	Bond Future	1,616.9600	1.6170	1,340.5600	1.3406	(17.094)	0	0	50
2022/08/03	R248	04/08/2022	10.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/03	R248	04/08/2022	10.90	Call	Bond Future	16.2900	0.0163	3.0900	0.0031	(81.031)	0	0	100
2022/08/03	R248	04/08/2022	10.90	Put	Bond Future	2,286.2700	2.2863	2,032.3300	2.0323	(11.107)	0	0	0
2022/08/03	R248	03/11/2022	11.32	Call	Bond Future	2,378.3100	2.3783	2,486.7600	2.4868	4.560	0	0	0
2022/08/03	R248	03/11/2022	11.20	Call	Bond Future	1,983.4400	1.9834	2,079.5200	2.0795	4.844	0	0	1,650
2022/08/03	R248	03/11/2022	11.20	Put	Bond Future	3,086.1600	3.0862	2,940.7100	2.9407	(4.713)	0	0	0
2022/08/03	R248	03/11/2022	11.30	Put	Bond Future	2,730.8200	2.7308	2,595.7000	2.5957	(4.948)	0	0	0
2022/08/03	R248	03/11/2022	11.31	Put	Bond Future	2,697.3700	2.6974	2,563.2800	2.5633	(4.971)	0	0	0
2022/08/03	R248	03/11/2022			Bond Future	11.3625	80.0491	11.3266	80.2907	(0.316)	0.0000	0.0000	258,752
2022/08/03	R248	03/11/2022	11.32	Put	Bond Future	2,664.2700	2.6643	2,531.1900	2.5312	(4.995)	0	0	0
2022/08/03	R248	03/11/2022	11.90	Call	Bond Future	4,720.5700	4.7206	4,882.4000	4.8824	3.428	0	0	1,650
2022/08/03	R248	03/11/2022	11.90	Put	Bond Future	1,258.5500	1.2586	1,178.8500	1.1789	(6.333)	0	0	0
2022/08/03	R248	03/11/2022	11.30	Call	Bond Future	2,309.7600	2.3098	2,416.1700	2.4162	4.607	0	0	0
2022/08/03	R248	03/11/2022	11.31	Call	Bond Future	2,343.9100	2.3439	2,451.3500	2.4513	4.584	0	0	0
2022/08/03	R248	02/02/2023	11.08	Call	Bond Future	2,359.2900	2.3593	2,448.4900	2.4485	3.781	0	0	0
2022/08/03	R248	02/02/2023	11.08	Put	Bond Future	5,123.8300	5.1238	4,969.6200	4.9696	(3.010)	0	0	0
2022/08/03	R248	02/02/2023			Bond Future	11.4880	81.4719	11.4511	81.7153	(0.322)	0.0000	0.0000	0
2022/08/03	R248	02/02/2023	11.07	Call	Bond Future	2,331.2100	2.3312	2,419.6900	2.4197	3.795	0	0	0
2022/08/03	R248	02/02/2023	11.07	Put	Bond Future	5,165.6500	5.1657	5,010.7200	5.0107	(2.999)	0	0	0
2022/08/03	R248	02/02/2023	11.06	Call	Bond Future	2,303.3000	2.3033	2,391.0600	2.3911	3.810	0	0	0
2022/08/03	R248	02/02/2023	11.06	Put	Bond Future	5,207.7600	5.2078	5,052.1100	5.0521	(2.989)	0	0	0
2022/08/03	R248	04/05/2023	11.35	Call	Bond Future	3,573.6300	3.5736	3,682.0500	3.6820	3.034	0	0	0
2022/08/03	R248	04/05/2023	11.35	Put	Bond Future	5,239.6500	5.2397	5,101.3100	5.1013	(2.640)	0	0	0
2022/08/03	R248	04/05/2023			Bond Future	11.6032	78.5432	11.5651	78.7900	(0.328)	0.0000	0.0000	0
2022/08/03	R248	04/05/2023	11.34	Call	Bond Future	3,542.7900	3.5428	3,650.6100	3.6506	3.043	0	0	0
2022/08/03	R248	04/05/2023	11.34	Put	Bond Future	5,275.9000	5.2759	5,136.9600	5.1370	(2.633)	0	0	0
2022/08/03	R248	04/05/2023	11.33	Call	Bond Future	3,512.0800	3.5121	3,619.2900	3.6193	3.053	0	0	0
2022/08/03	R248	04/05/2023	11.33	Put	Bond Future	5,312.3700	5.3124	5,172.8200	5.1728	(2.627)	0	0	0
2022/08/03	R248	03/08/2023	12.11	Call	Bond Future	6,540.3500	6.5403	6,686.9000	6.6869	2.241	0	0	0
2022/08/03	R248	03/08/2023	12.11	Put	Bond Future	3,988.0900	3.9881	3,884.5500	3.8845	(2.596)	0	0	0
2022/08/03	R248	03/08/2023			Bond Future	11.6967	80.1657	11.6575	80.4158	(0.335)	0.0000	0.0000	0
2022/08/03	R248	03/08/2023	12.10	Call	Bond Future	6,503.9800	6.5040	6,650.0800	6.6501	2.246	0	0	0
2022/08/03	R248	03/08/2023	12.10	Put	Bond Future	4,011.6900	4.0117	3,907.7000	3.9077	(2.592)	0	0	0
2022/08/03	R248	03/08/2023	12.09	Call	Bond Future	6,467.3500	6.4674	6,613.0100	6.6130	2.252	0	0	0
2022/08/03	R248	03/08/2023	12.09	Put	Bond Future	4,035.1200	4.0351	3,930.6900	3.9307	(2.588)	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
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Total												2049664
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