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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/07/2022 TO 05/07/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/05	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/05	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/05	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/05	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/05	2025	04/08/2022		Bond Future	162.2063	162.2063	161.6700	161.6700	(0.331)	0.0000	0.0000	10,068
2022/07/05	2025	03/11/2022		Bond Future	164.6730	164.6730	164.1474	164.1474	(0.319)	0.0000	0.0000	0
2022/07/05	2025	02/02/2023		Bond Future	165.8484	165.8484	165.3152	165.3152	(0.321)	0.0000	0.0000	0
2022/07/05	2025	04/05/2023		Bond Future	168.9513	168.9513	168.3823	168.3823	(0.337)	0.0000	0.0000	0
2022/07/05	2029	04/08/2022		Bond Future	119.4183	119.4183	118.2655	118.2655	(0.965)	0.0000	0.0000	2,682
2022/07/05	2029	03/11/2022		Bond Future	119.9855	119.9855	118.8290	118.8290	(0.964)	0.0000	0.0000	0
2022/07/05	2029	02/02/2023		Bond Future	122.0709	122.0709	120.8949	120.8949	(0.963)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/05	2029	04/05/2023			Bond Future	123.0678	123.0678	121.8516	121.8516	(0.988)	0.0000	0.0000	0
2022/07/05	2030	04/08/2022	9.56	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/07/05	2030	04/08/2022	9.56	Put	Bond Future	4,731.6500	4.7317	5,303.6000	5.3036	12.088	0	0	0
2022/07/05	2030	04/08/2022	10.95	Call	Bond Future	2,160.1400	2.1601	1,717.3400	1.7173	(20.499)	0	0	0
2022/07/05	2030	04/08/2022	10.95	Put	Bond Future	293.4800	0.2935	422.6500	0.4227	44.013	0	0	800
2022/07/05	2030	04/08/2022			Bond Future	10.5432	87.2837	10.6666	86.7117	1.171	0.0000	0.0000	90,547
2022/07/05	2030	04/08/2022	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/05	2030	04/08/2022	8.30	Put	Bond Future	11,283.4900	11.2835	11,855.4600	11.8555	5.069	0	0	0
2022/07/05	2030	04/08/2022	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/05	2030	04/08/2022	9.05	Put	Bond Future	7,314.9900	7.3150	7,886.9600	7.8870	7.819	0	0	0
2022/07/05	2030	04/08/2022	9.54	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/07/05	2030	04/08/2022	9.54	Put	Bond Future	4,831.2500	4.8313	5,403.2100	5.4032	11.839	0	0	0
2022/07/05	2030	04/08/2022	9.55	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/07/05	2030	04/08/2022	9.55	Put	Bond Future	4,781.4300	4.7814	5,353.3900	5.3534	11.962	0	0	0
2022/07/05	2030	03/11/2022	10.10	Call	Bond Future	524.6900	0.5247	398.9200	0.3989	(23.970)	0	0	0
2022/07/05	2030	03/11/2022	10.10	Put	Bond Future	3,491.0900	3.4911	3,935.7600	3.9358	12.737	0	0	0
2022/07/05	2030	03/11/2022	10.20	Put	Bond Future	3,138.6800	3.1387	3,562.3700	3.5624	13.499	0	0	0
2022/07/05	2030	03/11/2022	9.70	Call	Bond Future	213.9900	0.2140	153.4500	0.1535	(28.291)	0	0	500
2022/07/05	2030	03/11/2022	9.70	Put	Bond Future	5,085.4900	5.0855	5,595.3900	5.5954	10.027	0	0	0
2022/07/05	2030	03/11/2022			Bond Future	10.7449	88.5906	10.8721	88.0202	1.184	0.0000	0.0000	19,541
2022/07/05	2030	03/11/2022	10.20	Call	Bond Future	640.6600	0.6407	493.9100	0.4939	(22.906)	0	0	500
2022/07/05	2030	03/11/2022	11.57	Call	Bond Future	4,136.2900	4.1363	3,685.0200	3.6850	(10.910)	0	0	0
2022/07/05	2030	03/11/2022	11.57	Put	Bond Future	521.0800	0.5211	640.2500	0.6403	22.870	0	0	500
2022/07/05	2030	03/11/2022	10.08	Call	Bond Future	503.4400	0.5034	381.6700	0.3817	(24.188)	0	0	0
2022/07/05	2030	03/11/2022	10.08	Put	Bond Future	3,563.8900	3.5639	4,012.5600	4.0126	12.589	0	0	0
2022/07/05	2030	03/11/2022	10.09	Call	Bond Future	514.0600	0.5141	390.2900	0.3903	(24.077)	0	0	0
2022/07/05	2030	03/11/2022	10.09	Put	Bond Future	3,527.4700	3.5275	3,974.1400	3.9741	12.663	0	0	0
2022/07/05	2030	02/02/2023	11.16	Put	Bond Future	1,667.8000	1.6678	1,914.8600	1.9149	14.814	0	0	400
2022/07/05	2030	02/02/2023	9.99	Call	Bond Future	578.3000	0.5783	462.1700	0.4622	(20.081)	0	0	0
2022/07/05	2030	02/02/2023	10.00	Call	Bond Future	586.6200	0.5866	469.1200	0.4691	(20.030)	0	0	0
2022/07/05	2030	02/02/2023	10.01	Put	Bond Future	4,717.1200	4.7171	5,177.9400	5.1779	9.769	0	0	0
2022/07/05	2030	02/02/2023	9.80	Call	Bond Future	439.1100	0.4391	346.8300	0.3468	(21.015)	0	0	0
2022/07/05	2030	02/02/2023	9.94	Put	Bond Future	4,983.5100	4.9835	5,453.8800	5.4539	9.439	0	0	102
2022/07/05	2030	02/02/2023	9.20	Call	Bond Future	170.2000	0.1702	129.6000	0.1296	(23.854)	0	0	0
2022/07/05	2030	02/02/2023	9.20	Put	Bond Future	8,135.0700	8.1351	8,674.3100	8.6743	6.629	0	0	0
2022/07/05	2030	02/02/2023	9.66	Call	Bond Future	355.7200	0.3557	278.5500	0.2786	(21.694)	0	0	0
2022/07/05	2030	02/02/2023	9.66	Put	Bond Future	6,112.6800	6.1127	6,615.3500	6.6153	8.223	0	0	102
2022/07/05	2030	02/02/2023	8.81	Put	Bond Future	9,971.2900	9.9713	10,529.8900	10.5299	5.602	0	0	0
2022/07/05	2030	02/02/2023	9.04	Call	Bond Future	129.6800	0.1297	97.8100	0.0978	(24.576)	0	0	0
2022/07/05	2030	02/02/2023	9.04	Put	Bond Future	8,878.1800	8.8782	9,426.1500	9.4262	6.172	0	0	0
2022/07/05	2030	02/02/2023	9.08	Put	Bond Future	8,690.7600	8.6908	9,236.7100	9.2367	6.282	0	0	0
2022/07/05	2030	02/02/2023			Bond Future	10.9283	86.1046	11.0620	85.5247	1.223	0.0000	0.0000	0
2022/07/05	2030	02/02/2023	11.12	Call	Bond Future	2,564.9800	2.5650	2,239.5300	2.2395	(12.688)	0	0	0
2022/07/05	2030	02/02/2023	11.12	Put	Bond Future	1,735.1400	1.7351	1,989.5300	1.9895	14.661	0	0	0
2022/07/05	2030	02/02/2023	11.16	Call	Bond Future	2,669.5100	2.6695	2,336.7300	2.3367	(12.466)	0	0	0
2022/07/05	2030	02/02/2023	9.99	Put	Bond Future	4,791.5300	4.7915	5,255.2400	5.2552	9.678	0	0	0
2022/07/05	2030	02/02/2023	10.00	Put	Bond Future	4,753.5900	4.7536	5,215.9300	5.2159	9.726	0	0	0

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2022/07/05	2030	02/02/2023	10.01	Call	Bond Future	596.3900	0.5964	477.3700	0.4774	(19.957)	0	0	0
2022/07/05	2030	02/02/2023	9.80	Put	Bond Future	5,537.1100	5.5371	6,024.6700	6.0247	8.805	0	0	0
2022/07/05	2030	02/02/2023	9.83	Call	Bond Future	459.0400	0.4590	363.2400	0.3632	(20.870)	0	0	400
2022/07/05	2030	02/02/2023	9.83	Put	Bond Future	5,416.6100	5.4166	5,900.6500	5.9007	8.936	0	0	0
2022/07/05	2030	02/02/2023	9.94	Call	Bond Future	538.5000	0.5385	429.0300	0.4290	(20.329)	0	0	0
2022/07/05	2030	02/02/2023	9.79	Call	Bond Future	432.5700	0.4326	341.4500	0.3415	(21.065)	0	0	0
2022/07/05	2030	02/02/2023	9.79	Put	Bond Future	5,577.4400	5.5774	6,066.1600	6.0662	8.762	0	0	0
2022/07/05	2030	02/02/2023	8.81	Call	Bond Future	81.8700	0.0819	60.6300	0.0606	(25.944)	0	0	102
2022/07/05	2030	02/02/2023	9.08	Call	Bond Future	138.9400	0.1389	105.0500	0.1051	(24.392)	0	0	400
2022/07/05	2030	04/05/2023	10.53	Call	Bond Future	1,364.4500	1.3644	1,158.5300	1.1585	(15.092)	0	0	0
2022/07/05	2030	04/05/2023	10.53	Put	Bond Future	3,821.1600	3.8212	4,219.7900	4.2198	10.432	0	0	0
2022/07/05	2030	04/05/2023	11.34	Call	Bond Future	3,070.7500	3.0707	2,729.3800	2.7294	(11.117)	0	0	0
2022/07/05	2030	04/05/2023	11.34	Put	Bond Future	2,075.5500	2.0756	2,338.7300	2.3387	12.680	0	0	150
2022/07/05	2030	04/05/2023	10.00	Call	Bond Future	692.8400	0.6928	568.0200	0.5680	(18.016)	0	0	1,080
2022/07/05	2030	04/05/2023	10.00	Put	Bond Future	5,504.8600	5.5049	5,984.5900	5.9846	8.715	0	0	0
2022/07/05	2030	04/05/2023	10.42	Call	Bond Future	1,198.4900	1.1985	1,010.6400	1.0106	(15.674)	0	0	500
2022/07/05	2030	04/05/2023	10.42	Put	Bond Future	4,137.6200	4.1376	4,554.3200	4.5543	10.071	0	0	0
2022/07/05	2030	04/05/2023	10.52	Call	Bond Future	1,348.3500	1.3484	1,144.1100	1.1441	(15.147)	0	0	0
2022/07/05	2030	04/05/2023	10.52	Put	Bond Future	3,848.7800	3.8488	4,249.0900	4.2491	10.401	0	0	0
2022/07/05	2030	04/05/2023	9.58	Put	Bond Future	7,140.7000	7.1407	7,665.2400	7.6652	7.346	0	0	0
2022/07/05	2030	04/05/2023	9.67	Call	Bond Future	456.8600	0.4569	368.4100	0.3684	(19.360)	0	0	500
2022/07/05	2030	04/05/2023	9.67	Put	Bond Future	6,775.5400	6.7755	7,291.6400	7.2916	7.617	0	0	0
2022/07/05	2030	04/05/2023	9.78	Call	Bond Future	526.8200	0.5268	427.1900	0.4272	(18.912)	0	0	400
2022/07/05	2030	04/05/2023	9.78	Put	Bond Future	6,339.8000	6.3398	6,844.7200	6.8447	7.964	0	0	0
2022/07/05	2030	04/05/2023	9.03	Call	Bond Future	186.1900	0.1862	145.3600	0.1454	(21.929)	0	0	400
2022/07/05	2030	04/05/2023	9.03	Put	Bond Future	9,517.8600	9.5179	10,081.5800	10.0816	5.923	0	0	0
2022/07/05	2030	04/05/2023			Bond Future	11.1022	87.7013	11.2463	87.0967	1.297	0.0000	0.0000	0
2022/07/05	2030	04/05/2023	11.62	Call	Bond Future	3,818.4200	3.8184	3,435.9300	3.4359	(10.017)	0	0	0
2022/07/05	2030	04/05/2023	11.62	Put	Bond Future	1,669.9500	1.6700	1,892.0100	1.8920	13.297	0	0	400
2022/07/05	2030	04/05/2023	12.04	Call	Bond Future	5,043.6600	5.0437	4,608.5000	4.6085	(8.628)	0	0	0
2022/07/05	2030	04/05/2023	12.04	Put	Bond Future	1,202.4700	1.2025	1,371.8600	1.3719	14.087	0	0	1,080
2022/07/05	2030	04/05/2023	12.50	Call	Bond Future	6,484.4100	6.4844	6,003.9000	6.0039	(7.410)	0	0	0
2022/07/05	2030	04/05/2023	12.50	Put	Bond Future	839.1400	0.8391	963.1800	0.9632	14.782	0	0	500
2022/07/05	2030	04/05/2023	10.54	Call	Bond Future	1,380.9700	1.3810	1,173.3400	1.1733	(15.035)	0	0	0
2022/07/05	2030	04/05/2023	10.54	Put	Bond Future	3,793.9900	3.7940	4,190.9100	4.1909	10.462	0	0	0
2022/07/05	2030	04/05/2023	9.58	Call	Bond Future	405.6400	0.4056	325.6300	0.3256	(19.724)	0	0	150
2022/07/05	2032	04/08/2022	8.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/05	2032	04/08/2022	8.97	Put	Bond Future	11,473.2300	11.4732	12,087.5800	12.0876	5.355	0	0	0
2022/07/05	2032	04/08/2022	9.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/05	2032	04/08/2022	9.40	Put	Bond Future	8,866.8500	8.8668	9,481.2000	9.4812	6.929	0	0	0
2022/07/05	2032	04/08/2022	9.72	Call	Bond Future	0.1100	0.0001	0.0200	0.0000	(81.818)	0	0	800
2022/07/05	2032	04/08/2022	9.72	Put	Bond Future	6,987.8900	6.9879	7,602.1500	7.6022	8.790	0	0	0
2022/07/05	2032	04/08/2022	10.21	Put	Bond Future	4,220.6500	4.2206	4,826.0300	4.8260	14.343	0	0	0
2022/07/05	2032	04/08/2022	10.22	Call	Bond Future	15.2400	0.0152	5.4900	0.0055	(63.976)	0	0	0
2022/07/05	2032	04/08/2022	9.80	Call	Bond Future	0.2400	0.0002	0.0500	0.0001	(79.167)	0	0	900
2022/07/05	2032	04/08/2022	10.20	Put	Bond Future	4,275.0200	4.2750	4,881.1500	4.8812	14.178	0	0	0
2022/07/05	2032	04/08/2022			Bond Future	10.9916	86.9023	11.1102	86.2880	1.078	0.0000	0.0000	97,166

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2022/07/05	2032	04/08/2022	11.89	Call	Bond Future	4,570.0600	4.5701	3,987.7900	3.9878	(12.741)	0	0	0
2022/07/05	2032	04/08/2022	11.89	Put	Bond Future	60.6000	0.0606	92.6800	0.0927	52.937	0	0	0
2022/07/05	2032	04/08/2022	10.70	Call	Bond Future	337.5300	0.3375	197.7500	0.1977	(41.413)	0	0	0
2022/07/05	2032	04/08/2022	10.70	Put	Bond Future	1,875.1100	1.8751	2,349.6800	2.3497	25.309	0	0	7,500
2022/07/05	2032	04/08/2022	11.00	Call	Bond Future	983.5400	0.9835	684.5900	0.6846	(30.395)	0	0	0
2022/07/05	2032	04/08/2022	11.00	Put	Bond Future	939.9600	0.9400	1,255.3600	1.2554	33.555	0	0	7,500
2022/07/05	2032	04/08/2022	11.60	Call	Bond Future	3,252.0600	3.2521	2,715.4200	2.7154	(16.502)	0	0	0
2022/07/05	2032	04/08/2022	11.60	Put	Bond Future	161.8500	0.1618	239.5600	0.2396	48.014	0	0	800
2022/07/05	2032	04/08/2022	10.21	Call	Bond Future	13.9000	0.0139	4.9300	0.0049	(64.532)	0	0	0
2022/07/05	2032	04/08/2022	10.22	Put	Bond Future	4,166.4200	4.1664	4,771.0200	4.7710	14.511	0	0	0
2022/07/05	2032	04/08/2022	10.50	Call	Bond Future	121.5500	0.1215	60.4800	0.0605	(50.243)	0	0	900
2022/07/05	2032	04/08/2022	10.50	Put	Bond Future	2,735.4100	2.7354	3,288.6900	3.2887	20.227	0	0	0
2022/07/05	2032	04/08/2022	9.80	Put	Bond Future	6,526.1200	6.5261	7,140.2800	7.1403	9.411	0	0	0
2022/07/05	2032	04/08/2022	10.10	Call	Bond Future	4.5700	0.0046	1.3700	0.0014	(70.022)	0	0	0
2022/07/05	2032	04/08/2022	10.10	Put	Bond Future	4,825.7200	4.8257	5,436.8700	5.4369	12.664	0	0	0
2022/07/05	2032	04/08/2022	10.20	Call	Bond Future	12.6500	0.0126	4.4300	0.0044	(64.980)	0	0	0
2022/07/05	2032	03/11/2022	10.56	Put	Bond Future	3,852.7800	3.8528	4,328.3500	4.3283	12.344	0	0	180
2022/07/05	2032	03/11/2022	10.16	Call	Bond Future	223.6800	0.2237	160.5100	0.1605	(28.241)	0	0	0
2022/07/05	2032	03/11/2022	10.16	Put	Bond Future	5,650.7700	5.6508	6,201.2900	6.2013	9.742	0	0	180
2022/07/05	2032	03/11/2022	9.46	Put	Bond Future	9,425.0400	9.4250	10,027.8200	10.0278	6.396	0	0	0
2022/07/05	2032	03/11/2022	9.92	Call	Bond Future	120.3500	0.1204	83.3800	0.0834	(30.719)	0	0	750
2022/07/05	2032	03/11/2022	9.92	Put	Bond Future	6,881.9100	6.8819	7,458.6300	7.4586	8.380	0	0	0
2022/07/05	2032	03/11/2022	10.11	Put	Bond Future	5,900.5500	5.9005	6,457.4200	6.4574	9.438	0	0	454
2022/07/05	2032	03/11/2022	9.31	Put	Bond Future	10,293.3700	10.2934	10,900.1200	10.9001	5.895	0	0	0
2022/07/05	2032	03/11/2022	9.36	Call	Bond Future	22.1800	0.0222	14.0900	0.0141	(36.474)	0	0	454
2022/07/05	2032	03/11/2022	9.36	Put	Bond Future	10,002.1200	10.0021	10,607.7200	10.6077	6.055	0	0	0
2022/07/05	2032	03/11/2022			Bond Future	11.1878	84.0514	11.3096	83.4377	1.089	0.0000	0.0000	76,450
2022/07/05	2032	03/11/2022	11.55	Call	Bond Future	2,961.6500	2.9617	2,565.4500	2.5655	(13.378)	0	0	0
2022/07/05	2032	03/11/2022	11.55	Put	Bond Future	1,154.6600	1.1547	1,372.1500	1.3722	18.836	0	0	500
2022/07/05	2032	03/11/2022	12.30	Call	Bond Future	5,788.4100	5.7884	5,265.0700	5.2651	(9.041)	0	0	0
2022/07/05	2032	03/11/2022	12.30	Put	Bond Future	404.1200	0.4041	494.4700	0.4945	22.357	0	0	750
2022/07/05	2032	03/11/2022	10.56	Call	Bond Future	592.2200	0.5922	454.1000	0.4541	(23.322)	0	0	0
2022/07/05	2032	03/11/2022	10.66	Call	Bond Future	732.3300	0.7323	570.2200	0.5702	(22.136)	0	0	0
2022/07/05	2032	03/11/2022	10.66	Put	Bond Future	3,462.2500	3.4623	3,913.8300	3.9138	13.043	0	0	0
2022/07/05	2032	03/11/2022	10.67	Call	Bond Future	747.5300	0.7475	582.9300	0.5829	(22.019)	0	0	750
2022/07/05	2032	03/11/2022	10.67	Put	Bond Future	3,424.6300	3.4246	3,873.7200	3.8737	13.114	0	0	0
2022/07/05	2032	03/11/2022	10.21	Call	Bond Future	252.6200	0.2526	182.5800	0.1826	(27.725)	0	0	500
2022/07/05	2032	03/11/2022	10.21	Put	Bond Future	5,404.9900	5.4050	5,948.6400	5.9486	10.058	0	0	0
2022/07/05	2032	03/11/2022	10.49	Call	Bond Future	506.0000	0.5060	383.6400	0.3836	(24.182)	0	0	0
2022/07/05	2032	03/11/2022	10.49	Put	Bond Future	4,140.5900	4.1406	4,631.9200	4.6319	11.866	0	0	454
2022/07/05	2032	03/11/2022	9.46	Call	Bond Future	30.7800	0.0308	19.8700	0.0199	(35.445)	0	0	500
2022/07/05	2032	03/11/2022	10.11	Call	Bond Future	197.6200	0.1976	140.8000	0.1408	(28.752)	0	0	0
2022/07/05	2032	03/11/2022	9.31	Call	Bond Future	18.7600	0.0188	11.8200	0.0118	(36.994)	0	0	180
2022/07/05	2032	02/02/2023	11.69	Call	Bond Future	3,391.0800	3.3911	3,014.2900	3.0143	(11.111)	0	0	0
2022/07/05	2032	02/02/2023	11.69	Put	Bond Future	1,805.8800	1.8059	2,053.1000	2.0531	13.690	0	0	0
2022/07/05	2032	02/02/2023	10.40	Call	Bond Future	625.9200	0.6259	504.2400	0.5042	(19.440)	0	0	0
2022/07/05	2032	02/02/2023	10.40	Put	Bond Future	5,564.3000	5.5643	6,066.6300	6.0666	9.028	0	0	0
2022/07/05	2032	02/02/2023	10.50	Call	Bond Future	743.4800	0.7435	604.6400	0.6046	(18.674)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/05	2032	02/02/2023	10.50	Put	Bond Future	5,151.7800	5.1518	5,636.9500	5.6370	9.418	0	0	454
2022/07/05	2032	02/02/2023	10.67	Call	Bond Future	976.5400	0.9765	806.2900	0.8063	(17.434)	0	0	750
2022/07/05	2032	02/02/2023	10.67	Put	Bond Future	4,493.4100	4.4934	4,947.1700	4.9472	10.098	0	0	0
2022/07/05	2032	02/02/2023	10.22	Call	Bond Future	452.0700	0.4521	357.9600	0.3580	(20.818)	0	0	500
2022/07/05	2032	02/02/2023	10.22	Put	Bond Future	6,355.3600	6.3554	6,885.2600	6.8853	8.338	0	0	0
2022/07/05	2032	02/02/2023	9.47	Call	Bond Future	110.5700	0.1106	82.5500	0.0826	(25.341)	0	0	500
2022/07/05	2032	02/02/2023	9.47	Put	Bond Future	10,188.2500	10.1883	10,784.2400	10.7842	5.850	0	0	0
2022/07/05	2032	02/02/2023	9.92	Call	Bond Future	267.4200	0.2674	206.9300	0.2069	(22.620)	0	0	750
2022/07/05	2032	02/02/2023	9.92	Put	Bond Future	7,810.2400	7.8102	8,373.7600	8.3738	7.215	0	0	0
2022/07/05	2032	02/02/2023			Bond Future	11.3641	85.4950	11.4914	84.8710	1.120	0.0000	0.0000	0
2022/07/05	2032	02/02/2023	11.84	Call	Bond Future	3,867.6400	3.8676	3,464.7000	3.4647	(10.418)	0	0	0
2022/07/05	2032	02/02/2023	11.84	Put	Bond Future	1,566.3800	1.5664	1,787.4500	1.7875	14.113	0	0	500
2022/07/05	2032	02/02/2023	12.75	Call	Bond Future	7,118.4600	7.1185	6,599.3000	6.5993	(7.293)	0	0	0
2022/07/05	2032	02/02/2023	12.75	Put	Bond Future	650.0500	0.6500	754.9000	0.7549	16.130	0	0	750
2022/07/05	2032	02/02/2023	10.38	Call	Bond Future	604.0800	0.6041	485.7000	0.4857	(19.597)	0	0	0
2022/07/05	2032	02/02/2023	10.38	Put	Bond Future	5,648.9800	5.6490	6,154.6100	6.1546	8.951	0	0	0
2022/07/05	2032	02/02/2023	10.39	Call	Bond Future	614.9300	0.6149	494.9100	0.4949	(19.518)	0	0	0
2022/07/05	2032	02/02/2023	10.39	Put	Bond Future	5,606.5500	5.6065	6,110.5400	6.1105	8.989	0	0	0
2022/07/05	2032	02/02/2023	10.16	Call	Bond Future	408.5500	0.4085	322.0300	0.3220	(21.177)	0	0	0
2022/07/05	2032	02/02/2023	10.16	Put	Bond Future	6,636.5900	6.6366	7,174.0800	7.1741	8.099	0	0	454
2022/07/05	2032	02/02/2023	9.31	Call	Bond Future	78.4900	0.0785	57.8300	0.0578	(26.322)	0	0	454
2022/07/05	2032	02/02/2023	9.31	Put	Bond Future	11,079.9200	11.0799	11,683.2700	11.6833	5.445	0	0	0
2022/07/05	2032	04/05/2023	10.89	Call	Bond Future	1,429.7900	1.4298	1,218.6700	1.2187	(14.766)	0	0	0
2022/07/05	2032	04/05/2023	10.89	Put	Bond Future	4,568.6100	4.5686	5,006.4600	5.0065	9.584	0	0	0
2022/07/05	2032	04/05/2023			Bond Future	11.5277	82.9206	11.6636	82.2716	1.179	0.0000	0.0000	0
2022/07/05	2032	04/05/2023	10.87	Call	Bond Future	1,395.9200	1.3959	1,188.3500	1.1883	(14.870)	0	0	0
2022/07/05	2032	04/05/2023	10.87	Put	Bond Future	4,635.7200	4.6357	5,077.1200	5.0771	9.522	0	0	0
2022/07/05	2032	04/05/2023	10.88	Call	Bond Future	1,412.6500	1.4126	1,203.3200	1.2033	(14.818)	0	0	0
2022/07/05	2032	04/05/2023	10.88	Put	Bond Future	4,601.9400	4.6019	5,041.5800	5.0416	9.553	0	0	0
2022/07/05	2033	04/08/2022			Bond Future	114.0211	114.0211	113.5692	113.5692	(0.396)	0.0000	0.0000	8,668
2022/07/05	2033	03/11/2022			Bond Future	114.4217	114.4217	113.9760	113.9760	(0.390)	0.0000	0.0000	0
2022/07/05	2033	02/02/2023			Bond Future	116.4102	116.4102	115.9574	115.9574	(0.389)	0.0000	0.0000	0
2022/07/05	2033	04/05/2023			Bond Future	117.2161	117.2161	116.7373	116.7373	(0.408)	0.0000	0.0000	0
2022/07/05	2037	04/08/2022	10.89	Call	Bond Future	86.6200	0.0866	49.7800	0.0498	(42.531)	0	0	0
2022/07/05	2037	04/08/2022	10.89	Put	Bond Future	3,850.8500	3.8508	4,327.9000	4.3279	12.388	0	0	0
2022/07/05	2037	04/08/2022	10.90	Call	Bond Future	91.6500	0.0916	52.9900	0.0530	(42.182)	0	0	0
2022/07/05	2037	04/08/2022	11.95	Call	Bond Future	2,821.1100	2.8211	2,402.3800	2.4024	(14.843)	0	0	0
2022/07/05	2037	04/08/2022	11.95	Put	Bond Future	312.9000	0.3129	408.0600	0.4081	30.412	0	0	1,050
2022/07/05	2037	04/08/2022	10.91	Put	Bond Future	3,735.8800	3.7359	4,209.2100	4.2092	12.670	0	0	0
2022/07/05	2037	04/08/2022			Bond Future	11.5111	79.2443	11.5993	78.7305	0.766	0.0000	0.0000	140,356
2022/07/05	2037	04/08/2022	10.10	Call	Bond Future	0.1600	0.0002	0.0500	0.0001	(68.750)	0	0	50
2022/07/05	2037	04/08/2022	10.10	Put	Bond Future	8,945.9400	8.9459	9,459.7200	9.4597	5.743	0	0	0
2022/07/05	2037	04/08/2022	10.90	Put	Bond Future	3,793.1900	3.7932	4,268.4200	4.2684	12.529	0	0	50
2022/07/05	2037	04/08/2022	10.91	Call	Bond Future	96.9600	0.0970	56.4000	0.0564	(41.832)	0	0	0
2022/07/05	2037	04/08/2022	11.21	Call	Bond Future	404.9700	0.4050	276.1000	0.2761	(31.822)	0	0	1,050
2022/07/05	2037	04/08/2022	11.21	Put	Bond Future	2,197.4200	2.1974	2,582.4400	2.5824	17.521	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/05	2037	04/08/2022	11.42	Call	Bond Future	848.3600	0.8484	629.9400	0.6299	(25.746)	0	0	0
2022/07/05	2037	04/08/2022	11.42	Put	Bond Future	1,384.4300	1.3844	1,679.9000	1.6799	21.342	0	0	50
2022/07/05	2037	03/11/2022	11.32	Call	Bond Future	1,171.6500	1.1717	993.4500	0.9934	(15.209)	0	0	0
2022/07/05	2037	03/11/2022	11.30	Put	Bond Future	3,385.2100	3.3852	3,723.9500	3.7239	10.006	0	0	0
2022/07/05	2037	03/11/2022	11.31	Call	Bond Future	1,149.8200	1.1498	973.8900	0.9739	(15.301)	0	0	0
2022/07/05	2037	03/11/2022	11.31	Put	Bond Future	3,347.2000	3.3472	3,683.6600	3.6837	10.052	0	0	0
2022/07/05	2037	03/11/2022			Bond Future	11.6865	80.4311	11.7765	79.9187	0.771	0.0000	0.0000	2,000
2022/07/05	2037	03/11/2022	11.32	Put	Bond Future	3,309.4900	3.3095	3,643.6800	3.6437	10.098	0	0	0
2022/07/05	2037	03/11/2022	11.30	Call	Bond Future	1,128.2200	1.1282	954.5700	0.9546	(15.392)	0	0	0
2022/07/05	2037	02/02/2023	11.03	Call	Bond Future	930.8400	0.9308	802.3800	0.8024	(13.800)	0	0	0
2022/07/05	2037	02/02/2023	11.03	Put	Bond Future	5,711.2300	5.7112	6,103.6900	6.1037	6.872	0	0	0
2022/07/05	2037	02/02/2023	11.04	Call	Bond Future	946.3400	0.9463	816.3000	0.8163	(13.741)	0	0	0
2022/07/05	2037	02/02/2023	11.04	Put	Bond Future	5,665.6900	5.6657	6,056.5700	6.0566	6.899	0	0	0
2022/07/05	2037	02/02/2023			Bond Future	11.8480	77.5550	11.9416	77.0341	0.790	0.0000	0.0000	0
2022/07/05	2037	02/02/2023	11.05	Call	Bond Future	962.0000	0.9620	830.3800	0.8304	(13.682)	0	0	0
2022/07/05	2037	02/02/2023	11.05	Put	Bond Future	5,620.3800	5.6204	6,009.6800	6.0097	6.927	0	0	0
2022/07/05	2037	04/05/2023	11.30	Call	Bond Future	1,544.9100	1.5449	1,371.3300	1.3713	(11.236)	0	0	0
2022/07/05	2037	04/05/2023	11.30	Put	Bond Future	5,522.4400	5.5224	5,892.1000	5.8921	6.694	0	0	0
2022/07/05	2037	04/05/2023	11.31	Call	Bond Future	1,563.8900	1.5639	1,388.8200	1.3888	(11.195)	0	0	0
2022/07/05	2037	04/05/2023	11.31	Put	Bond Future	5,482.4600	5.4825	5,850.6300	5.8506	6.715	0	0	0
2022/07/05	2037	04/05/2023			Bond Future	11.9997	78.9942	12.0994	78.4510	0.831	0.0000	0.0000	0
2022/07/05	2037	04/05/2023	11.32	Call	Bond Future	1,583.0200	1.5830	1,406.4500	1.4065	(11.154)	0	0	0
2022/07/05	2037	04/05/2023	11.32	Put	Bond Future	5,442.6900	5.4427	5,809.3600	5.8094	6.737	0	0	0
2022/07/05	2038	04/08/2022			Bond Future	128.8424	128.8424	125.6681	125.6681	(2.464)	0.0000	0.0000	4,702
2022/07/05	2038	03/11/2022			Bond Future	130.8018	130.8018	127.5939	127.5939	(2.452)	0.0000	0.0000	0
2022/07/05	2038	02/02/2023			Bond Future	131.1781	131.1781	127.9158	127.9158	(2.487)	0.0000	0.0000	0
2022/07/05	2038	04/05/2023			Bond Future	133.6333	133.6333	130.2900	130.2900	(2.502)	0.0000	0.0000	0
2022/07/05	2040	04/08/2022	9.70	Put	Bond Future	13,571.4000	13.5714	14,058.1700	14.0582	3.587	0	0	0
2022/07/05	2040	04/08/2022	11.05	Call	Bond Future	132.2600	0.1323	83.7700	0.0838	(36.663)	0	0	0
2022/07/05	2040	04/08/2022	11.05	Put	Bond Future	3,821.2800	3.8213	4,259.5600	4.2596	11.469	0	0	0
2022/07/05	2040	04/08/2022	12.24	Put	Bond Future	197.3900	0.1974	250.5900	0.2506	26.952	0	0	460
2022/07/05	2040	04/08/2022			Bond Future	11.6190	80.8302	11.6972	80.3434	0.673	0.0000	0.0000	124,827
2022/07/05	2040	04/08/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	460
2022/07/05	2040	04/08/2022	10.70	Call	Bond Future	13.9500	0.0140	7.1500	0.0072	(48.746)	0	0	460
2022/07/05	2040	04/08/2022	10.70	Put	Bond Future	6,105.4100	6.1054	6,585.3800	6.5854	7.861	0	0	0
2022/07/05	2040	04/08/2022	11.03	Call	Bond Future	118.6700	0.1187	74.3700	0.0744	(37.330)	0	0	0
2022/07/05	2040	04/08/2022	11.03	Put	Bond Future	3,942.1600	3.9422	4,384.6300	4.3846	11.224	0	0	0
2022/07/05	2040	04/08/2022	11.04	Call	Bond Future	125.3000	0.1253	78.9500	0.0789	(36.991)	0	0	0
2022/07/05	2040	04/08/2022	11.04	Put	Bond Future	3,881.5100	3.8815	4,321.9300	4.3219	11.347	0	0	0
2022/07/05	2040	04/08/2022	12.24	Call	Bond Future	3,939.4600	3.9395	3,505.8900	3.5059	(11.006)	0	0	0
2022/07/05	2040	03/11/2022	12.52	Call	Bond Future	5,201.7900	5.2018	4,828.5900	4.8286	(7.174)	0	0	0
2022/07/05	2040	03/11/2022	11.39	Call	Bond Future	1,213.6300	1.2136	1,048.1800	1.0482	(13.633)	0	0	0
2022/07/05	2040	03/11/2022	11.40	Call	Bond Future	1,236.6600	1.2367	1,069.0800	1.0691	(13.551)	0	0	0
2022/07/05	2040	03/11/2022	11.41	Put	Bond Future	3,634.2300	3.6342	3,949.2500	3.9493	8.668	0	0	0
2022/07/05	2040	03/11/2022	10.70	Call	Bond Future	235.8200	0.2358	188.4400	0.1884	(20.092)	0	0	1,100
2022/07/05	2040	03/11/2022	11.20	Call	Bond Future	827.9000	0.8279	701.6100	0.7016	(15.254)	0	0	1,100

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/05	2040	03/11/2022	11.20	Put	Bond Future	4,564.4000	4.5644	4,922.8400	4.9228	7.853	0	0	0
2022/07/05	2040	03/11/2022			Bond Future	11.7895	82.0407	11.8692	81.5560	0.676	0.0000	0.0000	4,465
2022/07/05	2040	03/11/2022	11.50	Call	Bond Future	1,480.4900	1.4805	1,291.4300	1.2914	(12.770)	0	0	1,500
2022/07/05	2040	03/11/2022	11.50	Put	Bond Future	3,281.8700	3.2819	3,577.5400	3.5775	9.009	0	0	0
2022/07/05	2040	03/11/2022	12.52	Put	Bond Future	927.7300	0.9277	1,039.2600	1.0393	12.022	0	0	1,100
2022/07/05	2040	03/11/2022	11.39	Put	Bond Future	3,716.2900	3.7163	4,035.5700	4.0356	8.591	0	0	0
2022/07/05	2040	03/11/2022	11.40	Put	Bond Future	3,675.1800	3.6752	3,992.3300	3.9923	8.630	0	0	0
2022/07/05	2040	03/11/2022	11.41	Call	Bond Future	1,259.7800	1.2598	1,090.0700	1.0901	(13.471)	0	0	0
2022/07/05	2040	03/11/2022	10.70	Put	Bond Future	7,361.0500	7.3611	7,798.4000	7.7984	5.941	0	0	0
2022/07/05	2040	03/11/2022	10.80	Call	Bond Future	310.0800	0.3101	250.7700	0.2508	(19.127)	0	0	1,500
2022/07/05	2040	03/11/2022	10.80	Put	Bond Future	6,740.6400	6.7406	7,166.0600	7.1661	6.311	0	0	0
2022/07/05	2040	02/02/2023	12.24	Call	Bond Future	3,991.1400	3.9911	3,690.5600	3.6906	(7.531)	0	0	0
2022/07/05	2040	02/02/2023	12.24	Put	Bond Future	2,268.5400	2.2685	2,460.7400	2.4607	8.472	0	0	0
2022/07/05	2040	02/02/2023	12.27	Call	Bond Future	4,101.2400	4.1012	3,796.4300	3.7964	(7.432)	0	0	0
2022/07/05	2040	02/02/2023	12.27	Put	Bond Future	2,205.7900	2.2058	2,393.7600	2.3938	8.522	0	0	400
2022/07/05	2040	02/02/2023	11.12	Call	Bond Future	964.1200	0.9641	843.5300	0.8435	(12.508)	0	0	0
2022/07/05	2040	02/02/2023	11.12	Put	Bond Future	6,161.9000	6.1619	6,534.0900	6.5341	6.040	0	0	0
2022/07/05	2040	02/02/2023	10.93	Call	Bond Future	697.8800	0.6979	603.6200	0.6036	(13.507)	0	0	0
2022/07/05	2040	02/02/2023	10.96	Call	Bond Future	732.6800	0.7327	634.7000	0.6347	(13.373)	0	0	400
2022/07/05	2040	02/02/2023	10.96	Put	Bond Future	6,998.2200	6.9982	7,393.0200	7.3930	5.641	0	0	0
2022/07/05	2040	02/02/2023			Bond Future	11.9468	78.9420	12.0296	78.4493	0.693	0.0000	0.0000	0
2022/07/05	2040	02/02/2023	11.10	Call	Bond Future	931.8700	0.9319	814.2800	0.8143	(12.619)	0	0	0
2022/07/05	2040	02/02/2023	11.10	Put	Bond Future	6,261.9800	6.2620	6,637.1700	6.6372	5.992	0	0	0
2022/07/05	2040	02/02/2023	11.11	Call	Bond Future	947.8100	0.9478	828.7300	0.8287	(12.564)	0	0	0
2022/07/05	2040	02/02/2023	11.11	Put	Bond Future	6,211.7100	6.2117	6,585.4100	6.5854	6.016	0	0	0
2022/07/05	2040	02/02/2023	10.21	Call	Bond Future	179.8700	0.1799	149.3700	0.1494	(16.957)	0	0	400
2022/07/05	2040	02/02/2023	10.21	Put	Bond Future	11,741.3600	11.7414	12,203.6400	12.2036	3.937	0	0	0
2022/07/05	2040	02/02/2023	10.93	Put	Bond Future	7,165.9700	7.1660	7,564.4900	7.5645	5.561	0	0	0
2022/07/05	2040	02/02/2023	10.18	Call	Bond Future	168.6500	0.1686	139.7900	0.1398	(17.112)	0	0	0
2022/07/05	2040	02/02/2023	10.18	Put	Bond Future	11,952.4100	11.9524	12,416.3300	12.4163	3.881	0	0	0
2022/07/05	2040	04/05/2023	12.78	Call	Bond Future	5,957.9300	5.9579	5,605.9900	5.6060	(5.907)	0	0	0
2022/07/05	2040	04/05/2023	12.78	Put	Bond Future	2,098.0400	2.0980	2,260.9700	2.2610	7.766	0	0	400
2022/07/05	2040	04/05/2023	13.45	Put	Bond Future	1,267.4500	1.2675	1,372.7600	1.3728	8.309	0	0	500
2022/07/05	2040	04/05/2023	11.43	Call	Bond Future	1,760.5700	1.7606	1,588.1700	1.5882	(9.792)	0	0	0
2022/07/05	2040	04/05/2023	11.43	Put	Bond Future	5,810.0000	5.8100	6,152.4700	6.1525	5.894	0	0	0
2022/07/05	2040	04/05/2023	10.73	Put	Bond Future	9,375.1900	9.3752	9,804.7100	9.8047	4.581	0	0	0
2022/07/05	2040	04/05/2023			Bond Future	12.0942	80.4073	12.1825	79.8924	0.730	0.0000	0.0000	0
2022/07/05	2040	04/05/2023	13.45	Call	Bond Future	8,611.3800	8.6114	8,201.8200	8.2018	(4.756)	0	0	0
2022/07/05	2040	04/05/2023	11.42	Call	Bond Future	1,739.7600	1.7398	1,568.7900	1.5688	(9.827)	0	0	0
2022/07/05	2040	04/05/2023	11.42	Put	Bond Future	5,852.6500	5.8526	6,196.5500	6.1965	5.876	0	0	0
2022/07/05	2040	04/05/2023	11.48	Call	Bond Future	1,867.3600	1.8674	1,687.7900	1.6878	(9.616)	0	0	500
2022/07/05	2040	04/05/2023	11.48	Put	Bond Future	5,600.6100	5.6006	5,935.9100	5.9359	5.987	0	0	0
2022/07/05	2040	04/05/2023	10.73	Call	Bond Future	692.4600	0.6925	607.1100	0.6071	(12.326)	0	0	500
2022/07/05	2040	04/05/2023	10.92	Call	Bond Future	897.1900	0.8972	792.1400	0.7921	(11.709)	0	0	400
2022/07/05	2040	04/05/2023	10.92	Put	Bond Future	8,283.1100	8.2831	8,692.9300	8.6929	4.948	0	0	0
2022/07/05	2040	04/05/2023	11.41	Call	Bond Future	1,719.1000	1.7191	1,549.5600	1.5496	(9.862)	0	0	0
2022/07/05	2040	04/05/2023	11.41	Put	Bond Future	5,895.5400	5.8955	6,240.8700	6.2409	5.857	0	0	0
2022/07/05	2040	04/05/2023	10.17	Call	Bond Future	292.6100	0.2926	250.9700	0.2510	(14.231)	0	0	400

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/05	2040	04/05/2023	10.17	Put	Bond Future	12,978.1000	12.9781	13,451.3300	13.4513	3.646	0	0	0
2022/07/05	2044	04/08/2022	11.08	Call	Bond Future	173.7200	0.1737	109.7400	0.1097	(36.829)	0	0	0
2022/07/05	2044	04/08/2022	11.08	Put	Bond Future	3,574.6400	3.5746	4,039.1900	4.0392	12.996	0	0	0
2022/07/05	2044	04/08/2022	11.09	Call	Bond Future	182.7800	0.1828	116.0800	0.1161	(36.492)	0	0	0
2022/07/05	2044	04/08/2022	11.09	Put	Bond Future	3,515.2800	3.5153	3,977.1100	3.9771	13.138	0	0	0
2022/07/05	2044	04/08/2022			Bond Future	11.5948	77.8776	11.6782	77.3491	0.719	0.0000	0.0000	88,736
2022/07/05	2044	04/08/2022	11.10	Call	Bond Future	192.2000	0.1922	122.7000	0.1227	(36.160)	0	0	0
2022/07/05	2044	04/08/2022	11.10	Put	Bond Future	3,456.3800	3.4564	3,915.4100	3.9154	13.281	0	0	0
2022/07/05	2044	03/11/2022	11.40	Put	Bond Future	3,594.4100	3.5944	3,933.1400	3.9331	9.424	0	0	0
2022/07/05	2044	03/11/2022	11.41	Call	Bond Future	1,351.8000	1.3518	1,160.7600	1.1608	(14.132)	0	0	0
2022/07/05	2044	03/11/2022	11.41	Put	Bond Future	3,553.5300	3.5535	3,889.9100	3.8899	9.466	0	0	0
2022/07/05	2044	03/11/2022	10.60	Call	Bond Future	195.5400	0.1955	152.5200	0.1525	(22.001)	0	0	1,600
2022/07/05	2044	03/11/2022	10.60	Put	Bond Future	7,996.6500	7.9966	8,481.0500	8.4811	6.058	0	0	0
2022/07/05	2044	03/11/2022	11.30	Call	Bond Future	1,095.9600	1.0960	930.5800	0.9306	(15.090)	0	0	1,600
2022/07/05	2044	03/11/2022	11.30	Put	Bond Future	4,021.5100	4.0215	4,383.5500	4.3836	9.003	0	0	0
2022/07/05	2044	03/11/2022			Bond Future	11.7552	79.0439	11.8404	78.5165	0.725	0.0000	0.0000	0
2022/07/05	2044	03/11/2022	11.40	Call	Bond Future	1,327.3300	1.3273	1,138.6400	1.1386	(14.216)	0	0	0
2022/07/05	2044	03/11/2022	11.39	Call	Bond Future	1,302.9500	1.3029	1,116.6100	1.1166	(14.301)	0	0	0
2022/07/05	2044	03/11/2022	11.39	Put	Bond Future	3,635.4700	3.6355	3,976.5500	3.9765	9.382	0	0	0
2022/07/05	2044	02/02/2023	11.15	Call	Bond Future	1,092.8200	1.0928	951.0000	0.9510	(12.977)	0	0	0
2022/07/05	2044	02/02/2023	11.15	Put	Bond Future	5,923.4200	5.9234	6,317.7900	6.3178	6.658	0	0	0
2022/07/05	2044	02/02/2023	11.14	Call	Bond Future	1,074.9400	1.0749	934.8200	0.9348	(13.035)	0	0	0
2022/07/05	2044	02/02/2023	11.14	Put	Bond Future	5,973.1400	5.9731	6,369.2100	6.3692	6.631	0	0	0
2022/07/05	2044	02/02/2023			Bond Future	11.9027	76.0190	11.9912	75.4828	0.744	0.0000	0.0000	0
2022/07/05	2044	02/02/2023	11.16	Call	Bond Future	1,110.9000	1.1109	967.3700	0.9674	(12.920)	0	0	0
2022/07/05	2044	02/02/2023	11.16	Put	Bond Future	5,873.9900	5.8740	6,266.6500	6.2666	6.685	0	0	0
2022/07/05	2044	04/05/2023	11.42	Call	Bond Future	1,868.6600	1.8687	1,676.0000	1.6760	(10.310)	0	0	0
2022/07/05	2044	04/05/2023	11.42	Put	Bond Future	5,736.1700	5.7362	6,102.0600	6.1021	6.379	0	0	0
2022/07/05	2044	04/05/2023	11.41	Call	Bond Future	1,846.5900	1.8466	1,655.5100	1.6555	(10.348)	0	0	0
2022/07/05	2044	04/05/2023	11.41	Put	Bond Future	5,779.1400	5.7791	6,146.6100	6.1466	6.359	0	0	0
2022/07/05	2044	04/05/2023			Bond Future	12.0404	77.4301	12.1345	76.8715	0.781	0.0000	0.0000	0
2022/07/05	2044	04/05/2023	11.43	Call	Bond Future	1,890.8900	1.8909	1,696.6400	1.6966	(10.273)	0	0	0
2022/07/05	2044	04/05/2023	11.43	Put	Bond Future	5,693.4500	5.6935	6,057.7500	6.0577	6.399	0	0	0
2022/07/05	2046	04/08/2022			Bond Future	118.2227	118.2227	116.1213	116.1213	(1.777)	0.0000	0.0000	16,569
2022/07/05	2046	03/11/2022			Bond Future	118.0584	118.0584	115.9386	115.9386	(1.796)	0.0000	0.0000	1,566
2022/07/05	2046	02/02/2023			Bond Future	120.1110	120.1110	117.9548	117.9548	(1.795)	0.0000	0.0000	0
2022/07/05	2046	04/05/2023			Bond Future	120.3370	120.3370	118.1234	118.1234	(1.840)	0.0000	0.0000	0
2022/07/05	2050	04/08/2022			Bond Future	119.6955	119.6955	115.2779	115.2779	(3.691)	0.0000	0.0000	11,310
2022/07/05	2050	03/11/2022			Bond Future	121.5152	121.5152	117.0440	117.0440	(3.680)	0.0000	0.0000	0
2022/07/05	2050	02/02/2023			Bond Future	121.5204	121.5204	116.9727	116.9727	(3.742)	0.0000	0.0000	0
2022/07/05	2050	04/05/2023			Bond Future	123.7946	123.7946	119.1436	119.1436	(3.757)	0.0000	0.0000	0
2022/07/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2022/07/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/05	AL37	04/08/2022			Index Future	817.1190	817.1190	813.9600	813.9600	(0.387)	0.0000	0.0000	0
2022/07/05	AL37	03/11/2022			Index Future	829.4430	829.4430	826.3340	826.3340	(0.375)	0.0000	0.0000	0
2022/07/05	AL37	02/02/2023			Index Future	843.6380	843.6380	840.4810	840.4810	(0.374)	0.0000	0.0000	0
2022/07/05	AL37	04/05/2023			Index Future	859.2010	859.2010	855.8570	855.8570	(0.389)	0.0000	0.0000	0
2022/07/05	AL7T	04/08/2022			Index Future	916.7460	916.7460	910.6740	910.6740	(0.662)	0.0000	0.0000	0
2022/07/05	AL7T	03/11/2022			Index Future	930.5720	930.5720	924.5180	924.5180	(0.651)	0.0000	0.0000	0
2022/07/05	AL7T	02/02/2023			Index Future	946.4980	946.4980	940.3460	940.3460	(0.650)	0.0000	0.0000	0
2022/07/05	AL7T	04/05/2023			Index Future	963.9590	963.9590	957.5490	957.5490	(0.665)	0.0000	0.0000	0
2022/07/05	ALBI	04/08/2022			Index Future	815.3350	815.3350	810.4880	810.4880	(0.594)	0.0000	0.0000	138
2022/07/05	ALBI	03/11/2022			Index Future	827.6320	827.6320	822.8090	822.8090	(0.583)	0.0000	0.0000	0
2022/07/05	ALBI	02/02/2023			Index Future	841.7960	841.7960	836.8960	836.8960	(0.582)	0.0000	0.0000	0
2022/07/05	ALBI	04/05/2023			Index Future	857.3250	857.3250	852.2060	852.2060	(0.597)	0.0000	0.0000	0
2022/07/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2022/07/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/07/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/05	ES33	04/08/2022			Bond Future	12.3228	74.2424	12.4157	73.8064	0.753	0.0000	0.0000	350
2022/07/05	ES33	03/11/2022			Bond Future	12.5520	71.5878	12.6470	71.1536	0.757	0.0000	0.0000	0
2022/07/05	ES33	02/02/2023			Bond Future	12.7688	72.8341	12.8680	72.3926	0.777	0.0000	0.0000	0
2022/07/05	ES33	04/05/2023			Bond Future	12.9697	70.4087	13.0759	69.9475	0.819	0.0000	0.0000	0
2022/07/05	ES42	04/08/2022			Bond Future	12.7559	72.0058	12.8287	71.6207	0.571	0.0000	0.0000	4,769
2022/07/05	ES42	03/11/2022			Bond Future	12.9699	68.8408	13.0444	68.4581	0.574	0.0000	0.0000	0
2022/07/05	ES42	02/02/2023			Bond Future	13.1654	70.0414	13.2431	69.6522	0.590	0.0000	0.0000	0
2022/07/05	ES42	04/05/2023			Bond Future	13.3554	67.0929	13.4388	66.6852	0.625	0.0000	0.0000	0
2022/07/05	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/05	GOVI	04/08/2022	819.28	Put	GOVI	152,080.0000	15.2080	200,640.0000	20.0640	31.931	0	0	0
2022/07/05	GOVI	04/08/2022			GOVI	804.0720	804.0720	799.2160	799.2160	(0.604)	0.0000	0.0000	1,110
2022/07/05	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/05	GOVI	04/08/2022	819.26	Put	GOVI	151,880.0000	15.1880	200,440.0000	20.0440	31.973	0	0	0
2022/07/05	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/05	GOVI	04/08/2022	819.27	Put	GOVI	151,980.0000	15.1980	200,540.0000	20.0540	31.952	0	0	0
2022/07/05	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/05	GOVI	03/11/2022	820.41	Put	GOVI	42,110.0000	4.2110	90,440.0000	9.0440	114.771	0	0	0
2022/07/05	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/05	GOVI	03/11/2022	820.42	Put	GOVI	42,210.0000	4.2210	90,540.0000	9.0540	114.499	0	0	0
2022/07/05	GOVI	03/11/2022			GOVI	816.1990	816.1990	811.3660	811.3660	(0.592)	0.0000	0.0000	0
2022/07/05	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/05	GOVI	03/11/2022	820.43	Put	GOVI	42,310.0000	4.2310	90,640.0000	9.0640	114.228	0	0	0
2022/07/05	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/05	GOVI	02/02/2023	850.82	Put	GOVI	206,520.0000	20.6520	255,640.0000	25.5640	23.785	0	0	0
2022/07/05	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/05	GOVI	02/02/2023	850.83	Put	GOVI	206,620.0000	20.6620	255,740.0000	25.5740	23.773	0	0	0
2022/07/05	GOVI	02/02/2023			GOVI	830.1680	830.1680	825.2560	825.2560	(0.592)	0.0000	0.0000	0
2022/07/05	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/05	GOVI	02/02/2023	850.84	Put	GOVI	206,720.0000	20.6720	255,840.0000	25.5840	23.762	0	0	0
2022/07/05	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/05	GOVI	04/05/2023	852.86	Put	GOVI	73,780.0000	7.3780	125,060.0000	12.5060	69.504	0	0	0
2022/07/05	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/05	GOVI	04/05/2023	852.87	Put	GOVI	73,880.0000	7.3880	125,160.0000	12.5160	69.410	0	0	0
2022/07/05	GOVI	04/05/2023			GOVI	845.4820	845.4820	840.3540	840.3540	(0.607)	0.0000	0.0000	0
2022/07/05	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/05	GOVI	04/05/2023	852.88	Put	GOVI	73,980.0000	7.3980	125,260.0000	12.5260	69.316	0	0	0
2022/07/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/07/05	IGOV	04/08/2022			Index Future	319.7670	319.7670	315.2810	315.2810	(1.403)	0.0000	0.0000	727
2022/07/05	IGOV	03/11/2022			Index Future	324.6690	324.6690	320.1520	320.1520	(1.391)	0.0000	0.0000	16
2022/07/05	IGOV	02/02/2023			Index Future	330.3030	330.3030	325.7100	325.7100	(1.391)	0.0000	0.0000	0
2022/07/05	IGOV	04/05/2023			Index Future	336.4720	336.4720	331.7430	331.7430	(1.405)	0.0000	0.0000	0
2022/07/05	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/07/05	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/07/05	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/07/05	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/07/05	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/07/05	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/07/05	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/07/05	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/07/05	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/07/05	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/07/05	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/07/05	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/07/05	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/07/05	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/07/05	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/07/05	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/07/05	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/07/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/07/05	JBAF	20/07/2022			Jibar Tradeable Future	5.0800	94.9200	5.0750	94.9250	(0.098)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/05	JBAF	17/08/2022			Jibar Tradeable Future	5.6250	94.3750	5.6300	94.3700	0.089	0.0000	0.0000	0
2022/07/05	JBAF	21/09/2022			Jibar Tradeable Future	5.7800	94.2200	5.7850	94.2150	0.087	0.0000	0.0000	0
2022/07/05	JBAF	19/10/2022			Jibar Tradeable Future	6.3100	93.6900	6.3200	93.6800	0.158	0.0000	0.0000	0
2022/07/05	JBAF	16/11/2022			Jibar Tradeable Future	6.4200	93.5800	6.4200	93.5800	0.000	0.0000	0.0000	0
2022/07/05	JBAF	21/12/2022			Jibar Tradeable Future	6.9500	93.0500	6.9450	93.0550	(0.072)	0.0000	0.0000	68
2022/07/05	JBAF	15/03/2023			Jibar Tradeable Future	7.4750	92.5250	7.4800	92.5200	0.067	0.0000	0.0000	0
2022/07/05	JBAF	21/06/2023			Jibar Tradeable Future	7.8150	92.1850	7.9450	92.0550	1.663	0.0000	0.0000	0
2022/07/05	JBAF	20/09/2023			Jibar Tradeable Future	8.0000	92.0000	8.1100	91.8900	1.375	0.0000	0.0000	75
2022/07/05	JBAF	20/12/2023			Jibar Tradeable Future	8.0850	91.9150	8.1600	91.8400	0.928	0.0000	0.0000	172
2022/07/05	JBAF	20/03/2024			Jibar Tradeable Future	8.2350	91.7650	8.3450	91.6550	1.336	0.0000	0.0000	0
2022/07/05	JBAF	19/06/2024			Jibar Tradeable Future	8.3400	91.6600	8.4050	91.5950	0.779	0.0000	0.0000	0
2022/07/05	R023	04/08/2022	6.05	Call	Bond Future	1.6300	0.0016	1.7100	0.0017	4.908	0	0	0
2022/07/05	R023	04/08/2022	6.05	Put	Bond Future	315.6000	0.3156	306.7100	0.3067	(2.817)	0	0	0
2022/07/05	R023	04/08/2022			Bond Future	6.6273	104.0306	6.6108	104.0395	(0.250)	0.0000	0.0000	26,742
2022/07/05	R023	04/08/2022	6.03	Call	Bond Future	1.2700	0.0013	1.3300	0.0013	4.724	0	0	0
2022/07/05	R023	04/08/2022	6.03	Put	Bond Future	326.1500	0.3262	317.2400	0.3172	(2.732)	0	0	0
2022/07/05	R023	04/08/2022	6.04	Call	Bond Future	1.4400	0.0014	1.5100	0.0015	4.861	0	0	0
2022/07/05	R023	04/08/2022	6.04	Put	Bond Future	320.8600	0.3209	311.9600	0.3120	(2.774)	0	0	0
2022/07/05	R023	03/11/2022	6.25	Call	Bond Future	7.9300	0.0079	9.8800	0.0099	24.590	0	0	0
2022/07/05	R023	03/11/2022	6.25	Put	Bond Future	259.6300	0.2596	240.7000	0.2407	(7.291)	0	0	0
2022/07/05	R023	03/11/2022	6.26	Call	Bond Future	8.3100	0.0083	10.3300	0.0103	24.308	0	0	0
2022/07/05	R023	03/11/2022	6.26	Put	Bond Future	256.9500	0.2570	238.0900	0.2381	(7.340)	0	0	0
2022/07/05	R023	03/11/2022			Bond Future	7.0723	101.6687	7.0039	101.6895	(0.967)	0.0000	0.0000	0
2022/07/05	R023	03/11/2022	6.27	Call	Bond Future	8.7000	0.0087	10.8000	0.0108	24.138	0	0	0
2022/07/05	R023	03/11/2022	6.27	Put	Bond Future	254.2700	0.2543	235.4900	0.2355	(7.386)	0	0	0
2022/07/05	R035	04/08/2022	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2022/07/05	R035	04/08/2022	9.53	Put	Bond Future	11,456.4400	11.4564	12,056.5400	12.0565	5.238	0	0	0
2022/07/05	R035	04/08/2022	9.84	Call	Bond Future	0.0600	0.0001	0.0200	0.0000	(66.667)	0	0	100
2022/07/05	R035	04/08/2022	9.84	Put	Bond Future	9,322.6800	9.3227	9,922.7400	9.9227	6.437	0	0	0
2022/07/05	R035	04/08/2022	10.53	Put	Bond Future	4,837.2600	4.8373	5,421.9100	5.4219	12.086	0	0	0
2022/07/05	R035	04/08/2022	11.13	Put	Bond Future	1,733.6600	1.7337	2,137.9200	2.1379	23.318	0	0	100
2022/07/05	R035	04/08/2022	10.64	Call	Bond Future	58.7000	0.0587	29.4700	0.0295	(49.796)	0	0	0
2022/07/05	R035	04/08/2022	10.64	Put	Bond Future	4,176.4100	4.1764	4,747.2800	4.7473	13.669	0	0	100
2022/07/05	R035	04/08/2022	10.72	Call	Bond Future	93.8300	0.0938	49.8600	0.0499	(46.861)	0	0	0
2022/07/05	R035	04/08/2022	10.72	Put	Bond Future	3,713.8900	3.7139	4,270.0200	4.2700	14.974	0	0	0
2022/07/05	R035	04/08/2022	10.73	Call	Bond Future	99.2200	0.0992	53.0800	0.0531	(46.503)	0	0	0
2022/07/05	R035	04/08/2022	10.73	Put	Bond Future	3,657.3500	3.6574	4,211.3100	4.2113	15.146	0	0	0
2022/07/05	R035	04/08/2022			Bond Future	11.3222	87.7263	11.4256	87.1262	0.914	0.0000	0.0000	129,029
2022/07/05	R035	04/08/2022	10.53	Call	Bond Future	28.6800	0.0287	13.2300	0.0132	(53.870)	0	0	400
2022/07/05	R035	04/08/2022	10.74	Call	Bond Future	104.8500	0.1048	56.4700	0.0565	(46.142)	0	0	0
2022/07/05	R035	04/08/2022	10.74	Put	Bond Future	3,601.1200	3.6011	4,152.8400	4.1528	15.321	0	0	0
2022/07/05	R035	04/08/2022	11.13	Call	Bond Future	602.0800	0.6021	406.2400	0.4062	(32.527)	0	0	0
2022/07/05	R035	04/08/2022	12.18	Call	Bond Future	4,867.1800	4.8672	4,299.3400	4.2993	(11.667)	0	0	0
2022/07/05	R035	04/08/2022	12.18	Put	Bond Future	71.9400	0.0719	104.2000	0.1042	44.843	0	0	400
2022/07/05	R035	03/11/2022	11.15	Call	Bond Future	1,176.1000	1.1761	969.4800	0.9695	(17.568)	0	0	0
2022/07/05	R035	03/11/2022	11.15	Put	Bond Future	3,250.2500	3.2502	3,643.0000	3.6430	12.084	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/05	R035	03/11/2022	12.68	Call	Bond Future	6,739.1900		6.7392	6,222.6400	6.2226	(7.665)	0	0	0
2022/07/05	R035	03/11/2022	12.68	Put	Bond Future	446.0300		0.4460	528.8500	0.5288	18.568	0	0	1,000
2022/07/05	R035	03/11/2022	10.99	Call	Bond Future	856.4700		0.8565	691.3200	0.6913	(19.283)	0	0	0
2022/07/05	R035	03/11/2022	10.99	Put	Bond Future	3,880.4100		3.8804	4,314.6300	4.3146	11.190	0	0	582
2022/07/05	R035	03/11/2022	11.05	Call	Bond Future	968.6800		0.9687	788.2700	0.7883	(18.624)	0	0	1,000
2022/07/05	R035	03/11/2022	10.57	Call	Bond Future	314.4200		0.3144	238.2600	0.2383	(24.222)	0	0	0
2022/07/05	R035	03/11/2022	10.57	Put	Bond Future	5,904.4500		5.9045	6,427.6600	6.4277	8.861	0	0	582
2022/07/05	R035	03/11/2022			Bond Future	11.5085		84.5517	11.6144	83.9523	0.921	0.0000	0.0000	3,720
2022/07/05	R035	03/11/2022	11.14	Call	Bond Future	1,154.3000		1.1543	950.3200	0.9503	(17.671)	0	0	0
2022/07/05	R035	03/11/2022	11.14	Put	Bond Future	3,287.3800		3.2874	3,682.7700	3.6828	12.028	0	0	0
2022/07/05	R035	03/11/2022	11.05	Put	Bond Future	3,634.6900		3.6347	4,053.6500	4.0537	11.527	0	0	0
2022/07/05	R035	03/11/2022	11.13	Call	Bond Future	1,132.5600		1.1326	931.2300	0.9312	(17.777)	0	0	0
2022/07/05	R035	03/11/2022	11.13	Put	Bond Future	3,324.6200		3.3246	3,722.6600	3.7227	11.972	0	0	0
2022/07/05	R035	03/11/2022	9.82	Call	Bond Future	33.7500		0.0338	22.8400	0.0228	(32.326)	0	0	582
2022/07/05	R035	03/11/2022	9.82	Put	Bond Future	10,482.3200		10.4823	11,070.7800	11.0708	5.614	0	0	0
2022/07/05	R035	03/11/2022	10.30	Call	Bond Future	151.2200		0.1512	110.0700	0.1101	(27.212)	0	0	1,000
2022/07/05	R035	03/11/2022	10.30	Put	Bond Future	7,448.4400		7.4484	8,006.6600	8.0067	7.494	0	0	0
2022/07/05	R035	02/02/2023	11.94	Call	Bond Future	3,626.3700		3.6264	3,267.1300	3.2671	(9.906)	0	0	0
2022/07/05	R035	02/02/2023	13.22	Put	Bond Future	659.9500		0.6600	750.0700	0.7501	13.656	0	0	1,000
2022/07/05	R035	02/02/2023	10.88	Call	Bond Future	938.9400		0.9389	789.0900	0.7891	(15.959)	0	0	0
2022/07/05	R035	02/02/2023	10.88	Put	Bond Future	5,555.0200		5.5550	6,014.5800	6.0146	8.273	0	0	0
2022/07/05	R035	02/02/2023	10.66	Call	Bond Future	638.1500		0.6381	526.3000	0.5263	(17.527)	0	0	0
2022/07/05	R035	02/02/2023	10.66	Put	Bond Future	6,587.6700		6.5877	7,085.2300	7.0852	7.553	0	0	582
2022/07/05	R035	02/02/2023	10.30	Put	Bond Future	8,518.0300		8.5180	9,062.9200	9.0629	6.397	0	0	0
2022/07/05	R035	02/02/2023	10.60	Call	Bond Future	569.4500		0.5695	467.0700	0.4671	(17.979)	0	0	0
2022/07/05	R035	02/02/2023	10.60	Put	Bond Future	6,887.6500		6.8876	7,394.6800	7.3947	7.361	0	0	0
2022/07/05	R035	02/02/2023	10.64	Put	Bond Future	6,686.8100		6.6868	7,187.5700	7.1876	7.489	0	0	0
2022/07/05	R035	02/02/2023	9.81	Call	Bond Future	116.9700		0.1170	90.1200	0.0901	(22.955)	0	0	582
2022/07/05	R035	02/02/2023	9.81	Put	Bond Future	11,498.1600		11.4982	12,080.7200	12.0807	5.067	0	0	0
2022/07/05	R035	02/02/2023	9.85	Call	Bond Future	127.9100		0.1279	98.8600	0.0989	(22.711)	0	0	0
2022/07/05	R035	02/02/2023	9.89	Call	Bond Future	139.7000		0.1397	108.3300	0.1083	(22.455)	0	0	400
2022/07/05	R035	02/02/2023	9.89	Put	Bond Future	10,990.0100		10.9900	11,568.0500	11.5681	5.260	0	0	0
2022/07/05	R035	02/02/2023			Bond Future	11.6802		86.0029	11.7907	85.3934	0.946	0.0000	0.0000	0
2022/07/05	R035	02/02/2023	11.94	Put	Bond Future	2,203.2100		2.2032	2,453.3800	2.4534	11.355	0	0	0
2022/07/05	R035	02/02/2023	11.98	Call	Bond Future	3,762.2300		3.7622	3,395.9200	3.3959	(9.737)	0	0	0
2022/07/05	R035	02/02/2023	11.98	Put	Bond Future	2,123.0800		2.1231	2,366.1800	2.3662	11.450	0	0	400
2022/07/05	R035	02/02/2023	13.22	Call	Bond Future	8,600.9800		8.6010	8,081.6900	8.0817	(6.038)	0	0	0
2022/07/05	R035	02/02/2023	11.05	Call	Bond Future	1,230.0600		1.2301	1,047.7700	1.0478	(14.820)	0	0	1,000
2022/07/05	R035	02/02/2023	11.05	Put	Bond Future	4,835.2200		4.8352	5,262.3400	5.2623	8.834	0	0	0
2022/07/05	R035	02/02/2023	11.06	Call	Bond Future	1,249.2600		1.2493	1,064.9800	1.0650	(14.751)	0	0	0
2022/07/05	R035	02/02/2023	11.06	Put	Bond Future	4,795.4700		4.7955	5,220.6000	5.2206	8.865	0	0	582
2022/07/05	R035	02/02/2023	10.86	Call	Bond Future	908.3100		0.9083	762.1100	0.7621	(16.096)	0	0	0
2022/07/05	R035	02/02/2023	10.86	Put	Bond Future	5,644.4300		5.6444	6,107.6400	6.1076	8.206	0	0	0
2022/07/05	R035	02/02/2023	10.87	Call	Bond Future	923.5400		0.9235	775.5200	0.7755	(16.027)	0	0	0
2022/07/05	R035	02/02/2023	10.87	Put	Bond Future	5,599.6100		5.5996	6,061.0000	6.0610	8.240	0	0	0
2022/07/05	R035	02/02/2023	10.30	Call	Bond Future	323.4800		0.3235	258.9600	0.2590	(19.946)	0	0	1,000
2022/07/05	R035	02/02/2023	10.64	Call	Bond Future	614.6400		0.6146	505.9900	0.5060	(17.677)	0	0	400
2022/07/05	R035	02/02/2023	9.85	Put	Bond Future	11,243.1400		11.2431	11,823.5000	11.8235	5.162	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/05	R035	04/05/2023	11.22	Put	Bond Future	5,098.6700	5.0987	5,518.4400	5.5184	8.233	0	0	0
2022/07/05	R035	04/05/2023	12.46	Call	Bond Future	5,275.0600	5.2751	4,852.5400	4.8525	(8.010)	0	0	0
2022/07/05	R035	04/05/2023	12.46	Put	Bond Future	1,964.9600	1.9650	2,176.5600	2.1766	10.769	0	0	400
2022/07/05	R035	04/05/2023	13.18	Call	Bond Future	7,986.2300	7.9862	7,482.7700	7.4828	(6.304)	0	0	0
2022/07/05	R035	04/05/2023	13.18	Put	Bond Future	1,115.0000	1.1150	1,245.6600	1.2457	11.718	0	0	500
2022/07/05	R035	04/05/2023	11.17	Call	Bond Future	1,581.6400	1.5816	1,376.0900	1.3761	(12.996)	0	0	500
2022/07/05	R035	04/05/2023	11.20	Call	Bond Future	1,639.5400	1.6395	1,428.7200	1.4287	(12.858)	0	0	0
2022/07/05	R035	04/05/2023	11.21	Call	Bond Future	1,659.3100	1.6593	1,446.7200	1.4467	(12.812)	0	0	0
2022/07/05	R035	04/05/2023	10.60	Call	Bond Future	740.3500	0.7403	624.1100	0.6241	(15.701)	0	0	400
2022/07/05	R035	04/05/2023	10.60	Put	Bond Future	7,835.9900	7.8360	8,353.8700	8.3539	6.609	0	0	0
2022/07/05	R035	04/05/2023			Bond Future	11.8318	83.0975	11.9493	82.4633	0.993	0.0000	0.0000	0
2022/07/05	R035	04/05/2023	11.22	Call	Bond Future	1,678.9400	1.6789	1,464.5900	1.4646	(12.767)	0	0	0
2022/07/05	R035	04/05/2023	11.17	Put	Bond Future	5,289.7600	5.2898	5,718.3300	5.7183	8.102	0	0	0
2022/07/05	R035	04/05/2023	11.20	Put	Bond Future	5,174.4600	5.1745	5,597.7600	5.5978	8.181	0	0	0
2022/07/05	R035	04/05/2023	11.21	Put	Bond Future	5,136.6100	5.1366	5,558.1400	5.5581	8.206	0	0	0
2022/07/05	R035	04/05/2023	9.85	Call	Bond Future	237.0500	0.2370	192.2900	0.1923	(18.882)	0	0	400
2022/07/05	R035	04/05/2023	9.85	Put	Bond Future	12,084.1100	12.0841	12,673.4700	12.6735	4.877	0	0	0
2022/07/05	R035	04/05/2023	10.42	Call	Bond Future	576.1800	0.5762	481.4200	0.4814	(16.446)	0	0	500
2022/07/05	R035	04/05/2023	10.42	Put	Bond Future	8,780.8300	8.7808	9,320.1900	9.3202	6.142	0	0	0
2022/07/05	R186	04/08/2022	7.96	Call	Bond Future	0.9400	0.0009	0.2200	0.0002	(76.596)	0	0	3,600
2022/07/05	R186	04/08/2022	8.15	Call	Bond Future	9.3300	0.0093	3.2000	0.0032	(65.702)	0	0	0
2022/07/05	R186	04/08/2022	8.15	Put	Bond Future	2,694.9800	2.6950	3,106.5700	3.1066	15.272	0	0	0
2022/07/05	R186	04/08/2022	9.78	Call	Bond Future	3,324.3300	3.3243	2,923.0500	2.9231	(12.071)	0	0	0
2022/07/05	R186	04/08/2022	9.78	Put	Bond Future	28.5600	0.0286	45.0000	0.0450	57.563	0	0	3,600
2022/07/05	R186	04/08/2022			Bond Future	8.8676	107.2139	8.9813	106.7962	1.282	0.0000	0.0000	86,407
2022/07/05	R186	04/08/2022	6.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,600
2022/07/05	R186	04/08/2022	6.96	Put	Bond Future	7,329.7300	7.3297	7,747.4500	7.7475	5.699	0	0	0
2022/07/05	R186	04/08/2022	7.96	Put	Bond Future	3,411.9100	3.4119	3,828.9100	3.8289	12.222	0	0	0
2022/07/05	R186	04/08/2022	8.13	Call	Bond Future	7.5800	0.0076	2.5200	0.0025	(66.755)	0	0	0
2022/07/05	R186	04/08/2022	8.13	Put	Bond Future	2,769.3000	2.7693	3,181.9600	3.1820	14.901	0	0	0
2022/07/05	R186	04/08/2022	8.14	Call	Bond Future	8.4100	0.0084	2.8400	0.0028	(66.231)	0	0	0
2022/07/05	R186	04/08/2022	8.14	Put	Bond Future	2,732.0900	2.7321	3,144.2400	3.1442	15.086	0	0	0
2022/07/05	R186	03/11/2022	8.91	Put	Bond Future	1,473.8100	1.4738	1,715.1300	1.7151	16.374	0	0	4,310
2022/07/05	R186	03/11/2022	8.53	Call	Bond Future	447.7300	0.4477	346.2800	0.3463	(22.659)	0	0	0
2022/07/05	R186	03/11/2022	8.53	Put	Bond Future	2,347.8300	2.3478	2,657.8500	2.6579	13.205	0	0	0
2022/07/05	R186	03/11/2022	8.54	Call	Bond Future	456.9700	0.4570	353.9100	0.3539	(22.553)	0	0	0
2022/07/05	R186	03/11/2022	8.54	Put	Bond Future	2,321.5200	2.3215	2,629.9300	2.6299	13.285	0	0	0
2022/07/05	R186	03/11/2022			Bond Future	9.0704	108.8178	9.1891	108.4063	1.308	0.0000	0.0000	12,945
2022/07/05	R186	03/11/2022	8.55	Call	Bond Future	466.5500	0.4666	361.8600	0.3619	(22.439)	0	0	0
2022/07/05	R186	03/11/2022	8.55	Put	Bond Future	2,295.5700	2.2956	2,602.3500	2.6024	13.364	0	0	0
2022/07/05	R186	03/11/2022	8.91	Call	Bond Future	914.1600	0.9142	744.0100	0.7440	(18.613)	0	0	0
2022/07/05	R186	03/11/2022	8.23	Call	Bond Future	238.3800	0.2384	177.3800	0.1774	(25.589)	0	0	4,310
2022/07/05	R186	03/11/2022	8.23	Put	Bond Future	3,211.8000	3.2118	3,562.2700	3.5623	10.912	0	0	0
2022/07/05	R186	02/02/2023	8.33	Call	Bond Future	430.2900	0.4303	346.3300	0.3463	(19.512)	0	0	0
2022/07/05	R186	02/02/2023	8.33	Put	Bond Future	3,458.0500	3.4581	3,792.3100	3.7923	9.666	0	0	0
2022/07/05	R186	02/02/2023	8.32	Call	Bond Future	423.0200	0.4230	340.1700	0.3402	(19.585)	0	0	0
2022/07/05	R186	02/02/2023	8.32	Put	Bond Future	3,484.7200	3.4847	3,820.0900	3.8201	9.624	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/05	R186	02/02/2023			Bond Future	9.2384	105.3883	9.3664	104.9700	1.386	0.0000	0.0000	0
2022/07/05	R186	02/02/2023	8.34	Call	Bond Future	437.4100	0.4374	352.3600	0.3524	(19.444)	0	0	0
2022/07/05	R186	02/02/2023	8.34	Put	Bond Future	3,431.2400	3.4312	3,764.4100	3.7644	9.710	0	0	0
2022/07/05	R186	04/05/2023	8.83	Put	Bond Future	2,747.7800	2.7478	3,039.3500	3.0394	10.611	0	0	0
2022/07/05	R186	04/05/2023	8.84	Call	Bond Future	1,034.0800	1.0341	881.5500	0.8816	(14.750)	0	0	0
2022/07/05	R186	04/05/2023			Bond Future	9.3858	107.3405	9.5302	106.8977	1.539	0.0000	0.0000	0
2022/07/05	R186	04/05/2023	8.83	Call	Bond Future	1,021.5600	1.0216	870.2700	0.8703	(14.810)	0	0	0
2022/07/05	R186	04/05/2023	8.84	Put	Bond Future	2,728.9300	2.7289	3,019.2600	3.0193	10.639	0	0	0
2022/07/05	R186	04/05/2023	8.82	Call	Bond Future	1,009.4800	1.0095	859.4200	0.8594	(14.865)	0	0	0
2022/07/05	R186	04/05/2023	8.82	Put	Bond Future	2,767.0900	2.7671	3,059.8900	3.0599	10.582	0	0	0
2022/07/05	R197	04/08/2022			Bond Future	330.1456	330.1456	329.7353	329.7353	(0.124)	0.0000	0.0000	809
2022/07/05	R197	03/11/2022			Bond Future	335.1649	335.1649	334.7871	334.7871	(0.113)	0.0000	0.0000	6
2022/07/05	R197	02/02/2023			Bond Future	332.2400	332.2400	331.8591	331.8591	(0.115)	0.0000	0.0000	0
2022/07/05	R197	04/05/2023			Bond Future	338.4600	338.4600	338.0197	338.0197	(0.130)	0.0000	0.0000	0
2022/07/05	R202	04/08/2022			Bond Future	246.9981	246.9981	242.5332	242.5332	(1.808)	0.0000	0.0000	6,833
2022/07/05	R202	03/11/2022			Bond Future	250.7536	250.7536	246.2489	246.2489	(1.796)	0.0000	0.0000	0
2022/07/05	R202	02/02/2023			Bond Future	250.4634	250.4634	245.8828	245.8828	(1.829)	0.0000	0.0000	0
2022/07/05	R202	04/05/2023			Bond Future	255.1501	255.1501	250.4454	250.4454	(1.844)	0.0000	0.0000	0
2022/07/05	R209	04/08/2022	10.57	Put	Bond Future	4,149.6900	4.1497	4,606.6600	4.6067	11.012	0	0	0
2022/07/05	R209	04/08/2022	10.58	Call	Bond Future	29.7600	0.0298	14.9800	0.0150	(49.664)	0	0	0
2022/07/05	R209	04/08/2022	10.58	Put	Bond Future	4,096.4500	4.0964	4,552.5500	4.5525	11.134	0	0	0
2022/07/05	R209	04/08/2022			Bond Future	11.3493	67.2751	11.4428	66.8042	0.824	0.0000	0.0000	23,295
2022/07/05	R209	04/08/2022	10.57	Call	Bond Future	27.8100	0.0278	13.9000	0.0139	(50.018)	0	0	0
2022/07/05	R209	04/08/2022	10.59	Call	Bond Future	31.8100	0.0318	16.1300	0.0161	(49.293)	0	0	0
2022/07/05	R209	04/08/2022	10.59	Put	Bond Future	4,043.3800	4.0434	4,498.5800	4.4986	11.258	0	0	0
2022/07/05	R209	03/11/2022	12.00	Call	Bond Future	3,328.4300	3.3284	3,000.7100	3.0007	(9.846)	0	0	0
2022/07/05	R209	03/11/2022	12.00	Put	Bond Future	990.5500	0.9906	1,133.1200	1.1331	14.393	0	0	3,500
2022/07/05	R209	03/11/2022	11.03	Call	Bond Future	800.6700	0.8007	662.4100	0.6624	(17.268)	0	0	0
2022/07/05	R209	03/11/2022	11.03	Put	Bond Future	3,271.8700	3.2719	3,603.9000	3.6039	10.148	0	0	0
2022/07/05	R209	03/11/2022	10.50	Put	Bond Future	5,543.0100	5.5430	5,962.2500	5.9623	7.563	0	0	0
2022/07/05	R209	03/11/2022	9.25	Call	Bond Future	3.0700	0.0031	1.9700	0.0020	(35.831)	0	0	6,000
2022/07/05	R209	03/11/2022	9.25	Put	Bond Future	12,752.7600	12.7528	13,221.9500	13.2219	3.679	0	0	0
2022/07/05	R209	03/11/2022	9.50	Call	Bond Future	8.6700	0.0087	5.7800	0.0058	(33.333)	0	0	0
2022/07/05	R209	03/11/2022	9.50	Put	Bond Future	11,188.8500	11.1888	11,656.2500	11.6563	4.177	0	0	0
2022/07/05	R209	03/11/2022			Bond Future	11.5157	65.1368	11.6111	64.6665	0.829	0.0000	0.0000	4,520
2022/07/05	R209	03/11/2022	11.02	Call	Bond Future	784.3200	0.7843	648.0800	0.6481	(17.370)	0	0	0
2022/07/05	R209	03/11/2022	11.02	Put	Bond Future	3,307.8000	3.3078	3,641.8500	3.6419	10.099	0	0	0
2022/07/05	R209	03/11/2022	11.50	Call	Bond Future	1,808.5600	1.8086	1,571.9300	1.5719	(13.084)	0	0	0
2022/07/05	R209	03/11/2022	11.50	Put	Bond Future	1,886.1700	1.8862	2,119.8300	2.1198	12.388	0	0	0
2022/07/05	R209	03/11/2022	10.50	Call	Bond Future	220.4600	0.2205	169.4100	0.1694	(23.156)	0	0	0
2022/07/05	R209	03/11/2022	11.00	Call	Bond Future	752.2600	0.7523	620.0300	0.6200	(17.578)	0	0	0
2022/07/05	R209	03/11/2022	11.00	Put	Bond Future	3,380.4600	3.3805	3,718.5200	3.7185	10.000	0	0	7,000
2022/07/05	R209	03/11/2022	11.01	Call	Bond Future	768.1800	0.7682	633.9500	0.6340	(17.474)	0	0	0
2022/07/05	R209	03/11/2022	11.01	Put	Bond Future	3,343.9900	3.3440	3,680.0500	3.6800	10.050	0	0	0
2022/07/05	R209	03/11/2022	10.00	Call	Bond Future	52.1500	0.0521	37.4900	0.0375	(28.111)	0	0	3,500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/05	R209	03/11/2022	10.00	Put	Bond Future	8,222.0600		8.2221	8,677.6900	8.6777	5.542	0	0	6,000
2022/07/05	R209	02/02/2023	10.80	Put	Bond Future	5,136.8000		5.1368	5,505.2200	5.5052	7.172	0	0	0
2022/07/05	R209	02/02/2023	10.78	Call	Bond Future	708.6200		0.7086	601.6900	0.6017	(15.090)	0	0	0
2022/07/05	R209	02/02/2023	10.79	Call	Bond Future	720.9800		0.7210	612.6600	0.6127	(15.024)	0	0	0
2022/07/05	R209	02/02/2023			Bond Future	11.6647		66.2556	11.7637	65.7774	0.848	0.0000	0.0000	0
2022/07/05	R209	02/02/2023	10.80	Call	Bond Future	733.4900		0.7335	623.7600	0.6238	(14.960)	0	0	0
2022/07/05	R209	02/02/2023	10.78	Put	Bond Future	5,218.7200		5.2187	5,589.9400	5.5899	7.113	0	0	0
2022/07/05	R209	02/02/2023	10.79	Put	Bond Future	5,177.6500		5.1776	5,547.4800	5.5475	7.143	0	0	0
2022/07/05	R209	04/05/2023	11.09	Call	Bond Future	1,299.6900		1.2997	1,143.6200	1.1436	(12.008)	0	0	0
2022/07/05	R209	04/05/2023	11.09	Put	Bond Future	4,828.5400		4.8285	5,169.8700	5.1699	7.069	0	0	0
2022/07/05	R209	04/05/2023	11.10	Call	Bond Future	1,315.8300		1.3158	1,158.3800	1.1584	(11.966)	0	0	0
2022/07/05	R209	04/05/2023	11.10	Put	Bond Future	4,793.2500		4.7932	5,133.2000	5.1332	7.092	0	0	0
2022/07/05	R209	04/05/2023			Bond Future	11.8021		64.3326	11.9069	63.8352	0.888	0.0000	0.0000	0
2022/07/05	R209	04/05/2023	11.11	Call	Bond Future	1,332.3000		1.3323	1,173.4700	1.1735	(11.921)	0	0	0
2022/07/05	R209	04/05/2023	11.11	Put	Bond Future	4,758.3600		4.7584	5,096.9300	5.0969	7.115	0	0	0
2022/07/05	R210	04/08/2022			Bond Future	223.2297		223.2297	222.6853	222.6853	(0.244)	0.0000	0.0000	1,068
2022/07/05	R210	03/11/2022			Bond Future	223.6497		223.6497	223.1231	223.1231	(0.235)	0.0000	0.0000	0
2022/07/05	R210	02/02/2023			Bond Future	227.5375		227.5375	227.0028	227.0028	(0.235)	0.0000	0.0000	0
2022/07/05	R210	04/05/2023			Bond Future	228.7300		228.7300	228.1515	228.1515	(0.253)	0.0000	0.0000	0
2022/07/05	R213	04/08/2022	9.88	Call	Bond Future	0.1000		0.0001	0.0100	0.0000	(90.000)	0	0	0
2022/07/05	R213	04/08/2022	9.89	Call	Bond Future	0.1300		0.0001	0.0200	0.0000	(84.615)	0	0	0
2022/07/05	R213	04/08/2022	9.90	Put	Bond Future	4,624.5300		4.6245	5,179.6300	5.1796	12.003	0	0	0
2022/07/05	R213	04/08/2022			Bond Future	10.8471		81.9881	10.9656	81.4329	1.093	0.0000	0.0000	30,919
2022/07/05	R213	04/08/2022	9.88	Put	Bond Future	4,725.8100		4.7258	5,280.9700	5.2810	11.747	0	0	0
2022/07/05	R213	04/08/2022	9.89	Put	Bond Future	4,675.1400		4.6751	5,230.2800	5.2303	11.874	0	0	0
2022/07/05	R213	04/08/2022	9.90	Call	Bond Future	0.1700		0.0002	0.0200	0.0000	(88.235)	0	0	0
2022/07/05	R213	03/11/2022	10.38	Call	Bond Future	516.1300		0.5161	396.2600	0.3963	(23.225)	0	0	0
2022/07/05	R213	03/11/2022	10.38	Put	Bond Future	3,636.5600		3.6366	4,071.0700	4.0711	11.948	0	0	0
2022/07/05	R213	03/11/2022	10.39	Call	Bond Future	527.1900		0.5272	405.3300	0.4053	(23.115)	0	0	0
2022/07/05	R213	03/11/2022	10.39	Put	Bond Future	3,599.5800		3.5996	4,032.1000	4.0321	12.016	0	0	0
2022/07/05	R213	03/11/2022	10.37	Call	Bond Future	505.2400		0.5052	387.3300	0.3873	(23.337)	0	0	0
2022/07/05	R213	03/11/2022	10.37	Put	Bond Future	3,673.7500		3.6738	4,110.2200	4.1102	11.881	0	0	200
2022/07/05	R213	03/11/2022	9.19	Call	Bond Future	25.5300		0.0255	16.6900	0.0167	(34.626)	0	0	476
2022/07/05	R213	03/11/2022	9.19	Put	Bond Future	9,130.2300		9.1302	9,675.7700	9.6758	5.975	0	0	0
2022/07/05	R213	03/11/2022			Bond Future	11.0457		79.6756	11.1675	79.1213	1.103	0.0000	0.0000	0
2022/07/05	R213	03/11/2022	10.40	Call	Bond Future	538.4200		0.5384	414.5600	0.4146	(23.004)	0	0	0
2022/07/05	R213	03/11/2022	10.40	Put	Bond Future	3,562.8000		3.5628	3,993.3200	3.9933	12.084	0	0	0
2022/07/05	R213	03/11/2022	9.98	Call	Bond Future	199.0000		0.1990	143.4800	0.1435	(27.899)	0	0	0
2022/07/05	R213	03/11/2022	9.98	Put	Bond Future	5,271.1200		5.2711	5,769.9800	5.7700	9.464	0	0	200
2022/07/05	R213	03/11/2022	10.19	Call	Bond Future	336.4300		0.3364	250.9500	0.2509	(25.408)	0	0	0
2022/07/05	R213	03/11/2022	10.19	Put	Bond Future	4,376.5700		4.3766	4,845.4700	4.8455	10.714	0	0	476
2022/07/05	R213	03/11/2022	9.13	Call	Bond Future	21.4400		0.0214	13.9100	0.0139	(35.121)	0	0	200
2022/07/05	R213	03/11/2022	9.13	Put	Bond Future	9,442.4100		9.4424	9,989.2600	9.9893	5.791	0	0	0
2022/07/05	R213	03/11/2022	9.84	Call	Bond Future	143.2100		0.1432	101.5000	0.1015	(29.125)	0	0	0
2022/07/05	R213	03/11/2022	9.84	Put	Bond Future	5,912.4800		5.9125	6,425.1500	6.4251	8.671	0	0	476
2022/07/05	R213	02/02/2023	10.43	Put	Bond Future	4,396.2100		4.3962	4,824.0100	4.8240	9.731	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/05	R213	02/02/2023	12.20	Call	Bond Future	5,012.8600		5.0129	4,582.2000	4.5822	(8.591)	0	0	0
2022/07/05	R213	02/02/2023	12.20	Put	Bond Future	844.3800		0.8444	977.3500	0.9773	15.748	0	0	912
2022/07/05	R213	02/02/2023	10.22	Put	Bond Future	5,175.8700		5.1759	5,635.4500	5.6354	8.879	0	0	0
2022/07/05	R213	02/02/2023	10.23	Call	Bond Future	536.3600		0.5364	431.0300	0.4310	(19.638)	0	0	0
2022/07/05	R213	02/02/2023	10.35	Call	Bond Future	654.7900		0.6548	531.7300	0.5317	(18.794)	0	0	0
2022/07/05	R213	02/02/2023	10.35	Put	Bond Future	4,683.3600		4.6834	5,123.9300	5.1239	9.407	0	0	476
2022/07/05	R213	02/02/2023	10.01	Call	Bond Future	381.7100		0.3817	302.3300	0.3023	(20.796)	0	0	0
2022/07/05	R213	02/02/2023			Bond Future	11.2281		81.0427	11.3555	80.4791	1.135	0.0000	0.0000	0
2022/07/05	R213	02/02/2023	10.43	Call	Bond Future	745.5200		0.7455	609.6900	0.6097	(18.219)	0	0	912
2022/07/05	R213	02/02/2023	10.22	Call	Bond Future	528.5000		0.5285	424.4500	0.4245	(19.688)	0	0	0
2022/07/05	R213	02/02/2023	10.23	Put	Bond Future	5,135.9200		5.1359	5,594.2200	5.5942	8.923	0	0	0
2022/07/05	R213	02/02/2023	9.16	Call	Bond Future	82.9000		0.0829	61.9200	0.0619	(25.308)	0	0	476
2022/07/05	R213	02/02/2023	9.16	Put	Bond Future	10,003.6200		10.0036	10,546.2700	10.5463	5.425	0	0	0
2022/07/05	R213	02/02/2023	10.01	Put	Bond Future	6,041.2700		6.0413	6,525.5200	6.5255	8.016	0	0	476
2022/07/05	R213	02/02/2023	10.21	Call	Bond Future	520.5600		0.5206	417.8000	0.4178	(19.740)	0	0	0
2022/07/05	R213	02/02/2023	10.21	Put	Bond Future	5,215.7800		5.2158	5,676.6500	5.6766	8.836	0	0	0
2022/07/05	R213	04/05/2023	10.75	Call	Bond Future	1,314.0900		1.3141	1,122.3500	1.1223	(14.591)	0	0	0
2022/07/05	R213	04/05/2023	10.75	Put	Bond Future	4,143.5500		4.1436	4,538.4900	4.5385	9.531	0	0	0
2022/07/05	R213	04/05/2023			Bond Future	11.3894		78.9951	11.5257	78.4084	1.197	0.0000	0.0000	0
2022/07/05	R213	04/05/2023	10.74	Call	Bond Future	1,298.7700		1.2988	1,108.6200	1.1086	(14.641)	0	0	0
2022/07/05	R213	04/05/2023	10.74	Put	Bond Future	4,173.5200		4.1735	4,570.0500	4.5700	9.501	0	0	0
2022/07/05	R213	04/05/2023	10.73	Call	Bond Future	1,283.8300		1.2838	1,095.2400	1.0952	(14.690)	0	0	0
2022/07/05	R213	04/05/2023	10.73	Put	Bond Future	4,203.8900		4.2039	4,601.9800	4.6020	9.470	0	0	0
2022/07/05	R214	04/08/2022	10.98	Put	Bond Future	3,369.8300		3.3698	3,717.4500	3.7175	10.316	0	0	0
2022/07/05	R214	04/08/2022	10.99	Call	Bond Future	91.3400		0.0913	58.1800	0.0582	(36.304)	0	0	0
2022/07/05	R214	04/08/2022			Bond Future	11.5865		64.3986	11.6599	64.0193	0.633	0.0000	0.0000	77,056
2022/07/05	R214	04/08/2022	10.97	Call	Bond Future	81.7200		0.0817	51.5200	0.0515	(36.955)	0	0	0
2022/07/05	R214	04/08/2022	10.97	Put	Bond Future	3,421.5300		3.4215	3,770.6000	3.7706	10.202	0	0	0
2022/07/05	R214	04/08/2022	10.98	Call	Bond Future	86.4300		0.0864	54.7800	0.0548	(36.619)	0	0	0
2022/07/05	R214	04/08/2022	10.99	Put	Bond Future	3,318.3900		3.3184	3,664.5000	3.6645	10.430	0	0	0
2022/07/05	R214	03/11/2022	11.34	Call	Bond Future	983.4400		0.9834	855.1300	0.8551	(13.047)	0	0	0
2022/07/05	R214	03/11/2022	11.36	Put	Bond Future	3,040.0700		3.0401	3,286.1400	3.2861	8.094	0	0	0
2022/07/05	R214	03/11/2022			Bond Future	11.7469		62.0757	11.8215	61.6980	0.635	0.0000	0.0000	80
2022/07/05	R214	03/11/2022	11.34	Put	Bond Future	3,109.1600		3.1092	3,358.5900	3.3586	8.022	0	0	0
2022/07/05	R214	03/11/2022	11.35	Call	Bond Future	1,002.4500		1.0025	872.4600	0.8725	(12.967)	0	0	0
2022/07/05	R214	03/11/2022	11.35	Put	Bond Future	3,074.5400		3.0745	3,322.2900	3.3223	8.058	0	0	0
2022/07/05	R214	03/11/2022	11.36	Call	Bond Future	1,021.5500		1.0216	889.8800	0.8899	(12.889)	0	0	0
2022/07/05	R214	02/02/2023	11.07	Call	Bond Future	792.6400		0.7926	698.5800	0.6986	(11.867)	0	0	0
2022/07/05	R214	02/02/2023	11.07	Put	Bond Future	5,131.6700		5.1317	5,421.6700	5.4217	5.651	0	0	0
2022/07/05	R214	02/02/2023	11.08	Call	Bond Future	806.3200		0.8063	711.0600	0.7111	(11.814)	0	0	0
2022/07/05	R214	02/02/2023	11.08	Put	Bond Future	5,089.8300		5.0898	5,378.6300	5.3786	5.674	0	0	0
2022/07/05	R214	02/02/2023			Bond Future	11.8942		63.1411	11.9717	62.7571	0.651	0.0000	0.0000	0
2022/07/05	R214	02/02/2023	11.09	Call	Bond Future	820.1500		0.8202	723.7000	0.7237	(11.760)	0	0	0
2022/07/05	R214	02/02/2023	11.09	Put	Bond Future	5,048.2000		5.0482	5,335.8100	5.3358	5.697	0	0	0
2022/07/05	R214	04/05/2023	11.36	Call	Bond Future	1,450.8400		1.4508	1,316.0700	1.3161	(9.289)	0	0	0
2022/07/05	R214	04/05/2023	11.36	Put	Bond Future	4,847.6100		4.8476	5,113.8800	5.1139	5.493	0	0	0
2022/07/05	R214	04/05/2023	11.37	Call	Bond Future	1,468.3600		1.4684	1,332.4600	1.3325	(9.255)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/05	R214	04/05/2023	11.37	Put	Bond Future	4,811.7400	4.8117	5,076.8800	5.0769	5.510	0	0	0
2022/07/05	R214	04/05/2023			Bond Future	12.0237	61.0161	12.1060	60.6150	0.684	0.0000	0.0000	0
2022/07/05	R214	04/05/2023	11.38	Call	Bond Future	1,486.0100	1.4860	1,348.9700	1.3490	(9.222)	0	0	0
2022/07/05	R214	04/05/2023	11.38	Put	Bond Future	4,776.0700	4.7761	5,040.0700	5.0401	5.528	0	0	0
2022/07/05	R248	04/08/2022	10.20	Call	Bond Future	0.2500	0.0003	0.0900	0.0001	(64.000)	0	0	1,700
2022/07/05	R248	04/08/2022	10.99	Call	Bond Future	136.1100	0.1361	83.2900	0.0833	(38.807)	0	0	0
2022/07/05	R248	04/08/2022	10.99	Put	Bond Future	3,920.9100	3.9209	4,409.9800	4.4100	12.473	0	0	0
2022/07/05	R248	04/08/2022	10.40	Put	Bond Future	8,169.1400	8.1691	8,710.0100	8.7100	6.621	0	0	0
2022/07/05	R248	04/08/2022	10.98	Call	Bond Future	128.9500	0.1289	78.4700	0.0785	(39.147)	0	0	0
2022/07/05	R248	04/08/2022	10.98	Put	Bond Future	3,984.7600	3.9848	4,476.1700	4.4762	12.332	0	0	0
2022/07/05	R248	04/08/2022			Bond Future	11.5462	81.0205	11.6298	80.4786	0.724	0.0000	0.0000	208,341
2022/07/05	R248	04/08/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/05	R248	04/08/2022	9.70	Put	Bond Future	13,921.0600	13.9211	14,462.9500	14.4630	3.893	0	0	0
2022/07/05	R248	04/08/2022	10.20	Put	Bond Future	9,747.0300	9.7470	10,288.7600	10.2888	5.558	0	0	0
2022/07/05	R248	04/08/2022	10.30	Call	Bond Future	0.6800	0.0007	0.2500	0.0003	(63.235)	0	0	1,200
2022/07/05	R248	04/08/2022	10.30	Put	Bond Future	8,951.5800	8.9516	9,493.0400	9.4930	6.049	0	0	0
2022/07/05	R248	04/08/2022	11.00	Call	Bond Future	143.5800	0.1436	88.3400	0.0883	(38.473)	0	0	1,200
2022/07/05	R248	04/08/2022	11.00	Put	Bond Future	3,857.4700	3.8575	4,344.1200	4.3441	12.616	0	0	50
2022/07/05	R248	04/08/2022	10.40	Call	Bond Future	1.7100	0.0017	0.6900	0.0007	(59.649)	0	0	0
2022/07/05	R248	04/08/2022	10.90	Call	Bond Future	81.7200	0.0817	47.4700	0.0475	(41.911)	0	0	1,700
2022/07/05	R248	04/08/2022	10.90	Put	Bond Future	4,509.5600	4.5096	5,017.2000	5.0172	11.257	0	0	0
2022/07/05	R248	03/11/2022	11.31	Put	Bond Future	3,830.3500	3.8304	4,188.5700	4.1886	9.352	0	0	0
2022/07/05	R248	03/11/2022	11.32	Call	Bond Future	1,260.4300	1.2604	1,075.2400	1.0752	(14.693)	0	0	0
2022/07/05	R248	03/11/2022	11.30	Put	Bond Future	3,874.2600	3.8743	4,234.9000	4.2349	9.309	0	0	0
2022/07/05	R248	03/11/2022			Bond Future	11.7054	77.8087	11.7909	77.2677	0.730	0.0000	0.0000	0
2022/07/05	R248	03/11/2022	11.31	Call	Bond Future	1,236.4700	1.2365	1,053.7000	1.0537	(14.782)	0	0	0
2022/07/05	R248	03/11/2022	11.32	Put	Bond Future	3,786.8100	3.7868	4,142.6100	4.1426	9.396	0	0	0
2022/07/05	R248	03/11/2022	11.30	Call	Bond Future	1,212.7800	1.2128	1,032.4300	1.0324	(14.871)	0	0	0
2022/07/05	R248	02/02/2023	11.08	Call	Bond Future	1,105.8900	1.1059	962.6700	0.9627	(12.951)	0	0	0
2022/07/05	R248	02/02/2023	11.08	Put	Bond Future	6,197.9600	6.1980	6,604.8500	6.6049	6.565	0	0	0
2022/07/05	R248	02/02/2023			Bond Future	11.8518	79.1444	11.9407	78.5943	0.750	0.0000	0.0000	0
2022/07/05	R248	02/02/2023	11.07	Call	Bond Future	1,087.6700	1.0877	946.1800	0.9462	(13.009)	0	0	0
2022/07/05	R248	02/02/2023	11.07	Put	Bond Future	6,249.6400	6.2496	6,658.2600	6.6583	6.538	0	0	0
2022/07/05	R248	02/02/2023	11.06	Call	Bond Future	1,069.6400	1.0696	929.8700	0.9299	(13.067)	0	0	0
2022/07/05	R248	02/02/2023	11.06	Put	Bond Future	6,301.6300	6.3016	6,711.9700	6.7120	6.512	0	0	0
2022/07/05	R248	04/05/2023	11.35	Call	Bond Future	1,863.7500	1.8638	1,668.5000	1.6685	(10.476)	0	0	0
2022/07/05	R248	04/05/2023	11.35	Put	Bond Future	5,897.4100	5.8974	6,274.8100	6.2748	6.399	0	0	0
2022/07/05	R248	04/05/2023			Bond Future	11.9801	76.1756	12.0745	75.6030	0.788	0.0000	0.0000	0
2022/07/05	R248	04/05/2023	11.34	Call	Bond Future	1,841.4100	1.8414	1,647.8000	1.6478	(10.514)	0	0	0
2022/07/05	R248	04/05/2023	11.34	Put	Bond Future	5,942.1600	5.9422	6,321.2000	6.3212	6.379	0	0	0
2022/07/05	R248	04/05/2023	11.33	Call	Bond Future	1,819.2300	1.8192	1,627.2500	1.6272	(10.553)	0	0	0
2022/07/05	R248	04/05/2023	11.33	Put	Bond Future	5,987.1600	5.9872	6,367.8300	6.3678	6.358	0	0	0

Total

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