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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/07/2022 TO 11/07/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/11	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/11	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/11	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/11	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/11	2025	04/08/2022		Bond Future	161.2399	161.2399	161.6961	161.6961	0.283	0.0000	0.0000	10,713
2022/07/11	2025	03/11/2022		Bond Future	163.7007	163.7007	164.1619	164.1619	0.282	0.0000	0.0000	0
2022/07/11	2025	02/02/2023		Bond Future	164.8540	164.8540	165.3195	165.3195	0.282	0.0000	0.0000	0
2022/07/11	2025	04/05/2023		Bond Future	167.9071	167.9071	168.3802	168.3802	0.282	0.0000	0.0000	0
2022/07/11	2025	03/08/2023		Bond Future	157.1378	157.1378	157.6098	157.6098	0.300	0.0000	0.0000	0
2022/07/11	2029	04/08/2022		Bond Future	117.9823	117.9823	118.8015	118.8015	0.694	0.0000	0.0000	2,682
2022/07/11	2029	03/11/2022		Bond Future	118.5345	118.5345	119.3645	119.3645	0.700	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
2022/07/11	2029	02/02/2023			Bond Future	120.5898		121.4330		0.699	0.0000	0.0000	0
2022/07/11	2029	04/05/2023			Bond Future	121.5379		122.3938		0.704	0.0000	0.0000	0
2022/07/11	2029	03/08/2023			Bond Future	114.9706		115.8016		0.723	0.0000	0.0000	0
2022/07/11	2030	04/08/2022	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/11	2030	04/08/2022	9.56	Put	Bond Future	5,358.4800	5.3585	5,881.9300	5.8819	9.769	0	0	0
2022/07/11	2030	04/08/2022	10.95	Call	Bond Future	1,577.0100	1.5770	1,173.2100	1.1732	(25.605)	0	0	0
2022/07/11	2030	04/08/2022	10.95	Put	Bond Future	337.2000	0.3372	456.8500	0.4569	35.483	0	0	800
2022/07/11	2030	04/08/2022			Bond Future	10.6785	86.6568	10.7925	86.1334	1.068	0.0000	0.0000	91,419
2022/07/11	2030	04/08/2022	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/11	2030	04/08/2022	8.30	Put	Bond Future	11,910.3400	11.9103	12,433.7900	12.4338	4.395	0	0	0
2022/07/11	2030	04/08/2022	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/11	2030	04/08/2022	9.05	Put	Bond Future	7,941.8400	7.9418	8,465.2900	8.4653	6.591	0	0	0
2022/07/11	2030	04/08/2022	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/11	2030	04/08/2022	9.54	Put	Bond Future	5,458.0900	5.4581	5,981.5400	5.9815	9.590	0	0	0
2022/07/11	2030	04/08/2022	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/11	2030	04/08/2022	9.55	Put	Bond Future	5,408.2700	5.4083	5,931.7200	5.9317	9.679	0	0	0
2022/07/11	2030	03/11/2022	10.10	Call	Bond Future	372.2100	0.3722	273.1300	0.2731	(26.619)	0	0	0
2022/07/11	2030	03/11/2022	10.10	Put	Bond Future	3,970.3600	3.9704	4,403.6800	4.4037	10.914	0	0	0
2022/07/11	2030	03/11/2022	10.20	Put	Bond Future	3,592.9500	3.5930	4,007.8900	4.0079	11.549	0	0	0
2022/07/11	2030	03/11/2022	9.70	Call	Bond Future	140.0400	0.1400	95.5800	0.0956	(31.748)	0	0	500
2022/07/11	2030	03/11/2022	9.70	Put	Bond Future	5,643.2900	5.6433	6,131.2300	6.1312	8.646	0	0	0
2022/07/11	2030	03/11/2022			Bond Future	10.8859	87.9589	11.0057	87.4265	1.101	0.0000	0.0000	19,520
2022/07/11	2030	03/11/2022	10.20	Call	Bond Future	463.1800	0.4632	345.7200	0.3457	(25.359)	0	0	500
2022/07/11	2030	03/11/2022	11.57	Call	Bond Future	3,621.4400	3.6214	3,207.5300	3.2075	(11.429)	0	0	0
2022/07/11	2030	03/11/2022	11.57	Put	Bond Future	637.9800	0.6380	756.4700	0.7565	18.573	0	0	500
2022/07/11	2030	03/11/2022	10.08	Call	Bond Future	355.8200	0.3558	260.2000	0.2602	(26.873)	0	0	0
2022/07/11	2030	03/11/2022	10.08	Put	Bond Future	4,048.0200	4.0480	4,484.8000	4.4848	10.790	0	0	0
2022/07/11	2030	03/11/2022	10.09	Call	Bond Future	363.9400	0.3639	266.6100	0.2666	(26.743)	0	0	0
2022/07/11	2030	03/11/2022	10.09	Put	Bond Future	4,009.1000	4.0091	4,444.1700	4.4442	10.852	0	0	0
2022/07/11	2030	02/02/2023	11.16	Put	Bond Future	1,996.1600	1.9962	2,241.5700	2.2416	12.294	0	0	400
2022/07/11	2030	02/02/2023	9.99	Call	Bond Future	483.6300	0.4836	384.1000	0.3841	(20.580)	0	0	0
2022/07/11	2030	02/02/2023	10.00	Call	Bond Future	490.5200	0.4905	389.8200	0.3898	(20.529)	0	0	0
2022/07/11	2030	02/02/2023	10.01	Put	Bond Future	5,266.1500	5.2662	5,706.5000	5.7065	8.362	0	0	0
2022/07/11	2030	02/02/2023	9.80	Call	Bond Future	366.0900	0.3661	287.0300	0.2870	(21.596)	0	0	0
2022/07/11	2030	02/02/2023	9.94	Put	Bond Future	5,541.4500	5.5414	5,990.0300	5.9900	8.095	0	0	102
2022/07/11	2030	02/02/2023	9.20	Call	Bond Future	141.3500	0.1413	106.4000	0.1064	(24.726)	0	0	0
2022/07/11	2030	02/02/2023	9.20	Put	Bond Future	8,752.7500	8.7527	9,260.1900	9.2602	5.797	0	0	0
2022/07/11	2030	02/02/2023	9.66	Call	Bond Future	296.0500	0.2961	229.9200	0.2299	(22.337)	0	0	0
2022/07/11	2030	02/02/2023	9.66	Put	Bond Future	6,699.5400	6.6995	7,175.8000	7.1758	7.109	0	0	102
2022/07/11	2030	02/02/2023	8.81	Put	Bond Future	10,603.8600	10.6039	11,127.8800	11.1279	4.942	0	0	0
2022/07/11	2030	02/02/2023	9.04	Call	Bond Future	107.7600	0.1078	80.2400	0.0802	(25.538)	0	0	0
2022/07/11	2030	02/02/2023	9.04	Put	Bond Future	9,502.7900	9.5028	10,017.6600	10.0177	5.418	0	0	0
2022/07/11	2030	02/02/2023	9.08	Put	Bond Future	9,313.7500	9.3138	9,826.9000	9.8269	5.510	0	0	0
2022/07/11	2030	02/02/2023			Bond Future	11.0774	85.4580	11.2037	84.9156	1.140	0.0000	0.0000	0
2022/07/11	2030	02/02/2023	11.12	Call	Bond Future	2,254.9400	2.2549	1,964.9100	1.9649	(12.862)	0	0	0
2022/07/11	2030	02/02/2023	11.12	Put	Bond Future	2,071.6300	2.0716	2,323.9900	2.3240	12.182	0	0	0
2022/07/11	2030	02/02/2023	11.16	Call	Bond Future	2,351.3400	2.3513	2,054.3600	2.0544	(12.630)	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
2022/07/11	2030	02/02/2023	9.99	Put	Bond Future	5,343.3900	5.3434	5,786.2500	5.7863	8.288	0	0	0
2022/07/11	2030	02/02/2023	10.00	Put	Bond Future	5,304.0200	5.3040	5,745.7100	5.7457	8.327	0	0	0
2022/07/11	2030	02/02/2023	10.01	Call	Bond Future	498.8900	0.4989	396.8500	0.3969	(20.453)	0	0	0
2022/07/11	2030	02/02/2023	9.80	Put	Bond Future	6,110.6200	6.1106	6,573.9500	6.5739	7.582	0	0	0
2022/07/11	2030	02/02/2023	9.83	Call	Bond Future	382.9000	0.3829	300.8300	0.3008	(21.434)	0	0	400
2022/07/11	2030	02/02/2023	9.83	Put	Bond Future	5,987.0000	5.9870	6,447.3200	6.4473	7.689	0	0	0
2022/07/11	2030	02/02/2023	9.94	Call	Bond Future	449.9100	0.4499	356.1000	0.3561	(20.851)	0	0	0
2022/07/11	2030	02/02/2023	9.79	Call	Bond Future	360.7200	0.3607	282.6400	0.2826	(21.646)	0	0	0
2022/07/11	2030	02/02/2023	9.79	Put	Bond Future	6,152.1200	6.1521	6,616.4300	6.6164	7.547	0	0	0
2022/07/11	2030	02/02/2023	8.81	Call	Bond Future	67.9100	0.0679	49.5400	0.0495	(27.051)	0	0	102
2022/07/11	2030	02/02/2023	9.08	Call	Bond Future	115.4000	0.1154	86.1600	0.0862	(25.338)	0	0	400
2022/07/11	2030	04/05/2023	10.53	Call	Bond Future	1,214.8000	1.2148	1,036.9500	1.0369	(14.640)	0	0	0
2022/07/11	2030	04/05/2023	10.53	Put	Bond Future	4,347.0300	4.3470	4,722.0800	4.7221	8.628	0	0	0
2022/07/11	2030	04/05/2023	11.34	Call	Bond Future	2,743.6700	2.7437	2,444.6600	2.4447	(10.898)	0	0	0
2022/07/11	2030	04/05/2023	11.34	Put	Bond Future	2,423.9900	2.4240	2,677.8800	2.6779	10.474	0	0	150
2022/07/11	2030	04/05/2023	10.00	Call	Bond Future	650.8600	0.6509	539.8500	0.5398	(17.056)	0	0	1,080
2022/07/11	2030	04/05/2023	10.00	Put	Bond Future	6,138.4000	6.1384	6,580.2900	6.5803	7.199	0	0	0
2022/07/11	2030	04/05/2023	10.42	Call	Bond Future	1,067.9100	1.0679	905.6800	0.9057	(15.191)	0	0	500
2022/07/11	2030	04/05/2023	10.42	Put	Bond Future	4,682.5600	4.6826	5,073.2300	5.0732	8.343	0	0	0
2022/07/11	2030	04/05/2023	10.52	Call	Bond Future	1,201.1300	1.2011	1,024.7100	1.0247	(14.688)	0	0	0
2022/07/11	2030	04/05/2023	10.52	Put	Bond Future	4,377.0800	4.3771	4,753.5600	4.7536	8.601	0	0	0
2022/07/11	2030	04/05/2023	9.58	Put	Bond Future	7,800.1700	7.8002	8,280.2000	8.2802	6.154	0	0	0
2022/07/11	2030	04/05/2023	9.67	Call	Bond Future	436.6300	0.4366	356.5200	0.3565	(18.347)	0	0	500
2022/07/11	2030	04/05/2023	9.67	Put	Bond Future	7,430.8300	7.4308	7,903.6200	7.9036	6.363	0	0	0
2022/07/11	2030	04/05/2023	9.78	Call	Bond Future	500.2700	0.5003	410.6300	0.4106	(17.918)	0	0	400
2022/07/11	2030	04/05/2023	9.78	Put	Bond Future	6,988.7700	6.9888	7,452.0300	7.4520	6.629	0	0	0
2022/07/11	2030	04/05/2023	9.03	Call	Bond Future	180.1200	0.1801	142.1800	0.1422	(21.064)	0	0	400
2022/07/11	2030	04/05/2023	9.03	Put	Bond Future	10,187.3100	10.1873	10,702.2700	10.7023	5.055	0	0	0
2022/07/11	2030	04/05/2023			Bond Future	11.2632	87.0257	11.3962	86.4728	1.181	0.0000	0.0000	0
2022/07/11	2030	04/05/2023	11.62	Call	Bond Future	3,441.4900	3.4415	3,103.9900	3.1040	(9.807)	0	0	0
2022/07/11	2030	04/05/2023	11.62	Put	Bond Future	1,968.5400	1.9685	2,183.9400	2.1839	10.942	0	0	400
2022/07/11	2030	04/05/2023	12.04	Call	Bond Future	4,604.1600	4.6042	4,216.6300	4.2166	(8.417)	0	0	0
2022/07/11	2030	04/05/2023	12.04	Put	Bond Future	1,438.4900	1.4385	1,603.8600	1.6039	11.496	0	0	1,080
2022/07/11	2030	04/05/2023	12.50	Call	Bond Future	5,988.5700	5.9886	5,557.3600	5.5574	(7.201)	0	0	0
2022/07/11	2030	04/05/2023	12.50	Put	Bond Future	1,018.8200	1.0188	1,140.5100	1.1405	11.944	0	0	500
2022/07/11	2030	04/05/2023	10.54	Call	Bond Future	1,228.8400	1.2288	1,049.5500	1.0495	(14.590)	0	0	0
2022/07/11	2030	04/05/2023	10.54	Put	Bond Future	4,317.3800	4.3174	4,690.9900	4.6910	8.654	0	0	0
2022/07/11	2030	04/05/2023	9.58	Call	Bond Future	389.5900	0.3896	316.7200	0.3167	(18.704)	0	0	150
2022/07/11	2030	03/08/2023	11.36	Put	Bond Future	7,328.6600	7.3287	7,749.6500	7.7497	5.744	0	0	0
2022/07/11	2030	03/08/2023	10.40	Call	Bond Future	136.6700	0.1367	109.1300	0.1091	(20.151)	0	0	1,012
2022/07/11	2030	03/08/2023	11.34	Call	Bond Future	551.6800	0.5517	466.4400	0.4664	(15.451)	0	0	0
2022/07/11	2030	03/08/2023	11.34	Put	Bond Future	7,394.7700	7.3948	7,817.5100	7.8175	5.717	0	0	0
2022/07/11	2030	03/08/2023	11.35	Call	Bond Future	559.2700	0.5593	473.1500	0.4731	(15.399)	0	0	0
2022/07/11	2030	03/08/2023			Bond Future	13.1169	78.2876	13.2567	77.7796	1.065	0.0000	0.0000	0
2022/07/11	2030	03/08/2023	11.36	Call	Bond Future	566.7300	0.5667	479.7400	0.4797	(15.349)	0	0	0
2022/07/11	2030	03/08/2023	12.59	Call	Bond Future	2,095.6400	2.0956	1,881.0000	1.8810	(10.242)	0	0	0
2022/07/11	2030	03/08/2023	12.59	Put	Bond Future	4,049.4000	4.0494	4,342.7400	4.3427	7.244	0	0	1,012
2022/07/11	2030	03/08/2023	10.40	Put	Bond Future	10,907.3500	10.9073	11,387.7900	11.3878	4.405	0	0	0

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2022/07/11	2030	03/08/2023	11.35	Put	Bond Future	7,361.7700	7.3618	7,783.6300	7.7836	5.730	0	0	0
2022/07/11	2032	04/08/2022	8.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/11	2032	04/08/2022	8.97	Put	Bond Future	12,181.5400	12.1815	12,792.0700	12.7921	5.012	0	0	0
2022/07/11	2032	04/08/2022	9.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/11	2032	04/08/2022	9.40	Put	Bond Future	9,575.1600	9.5752	10,185.6900	10.1857	6.376	0	0	0
2022/07/11	2032	04/08/2022	9.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/11	2032	04/08/2022	9.72	Put	Bond Future	7,696.0900	7.6961	8,306.6200	8.3066	7.933	0	0	0
2022/07/11	2032	04/08/2022	10.21	Put	Bond Future	4,916.8200	4.9168	5,525.8400	5.5258	12.386	0	0	0
2022/07/11	2032	04/08/2022	10.22	Call	Bond Future	2.0000	0.0020	0.2900	0.0003	(85.500)	0	0	0
2022/07/11	2032	04/08/2022	9.80	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	900
2022/07/11	2032	04/08/2022	10.20	Put	Bond Future	4,972.2200	4.9722	5,581.4200	5.5814	12.252	0	0	0
2022/07/11	2032	04/08/2022			Bond Future	11.1284	86.1940	11.2475	85.5835	1.071	0.0000	0.0000	97,972
2022/07/11	2032	04/08/2022	11.89	Call	Bond Future	3,878.1500	3.8781	3,293.2800	3.2933	(15.081)	0	0	0
2022/07/11	2032	04/08/2022	11.89	Put	Bond Future	77.0000	0.0770	102.6600	0.1027	33.325	0	0	0
2022/07/11	2032	04/08/2022	10.70	Call	Bond Future	143.5300	0.1435	59.5800	0.0596	(58.490)	0	0	0
2022/07/11	2032	04/08/2022	10.70	Put	Bond Future	2,389.4200	2.3894	2,916.0000	2.9160	22.038	0	0	7,500
2022/07/11	2032	04/08/2022	11.00	Call	Bond Future	584.2900	0.5843	338.4400	0.3384	(42.077)	0	0	0
2022/07/11	2032	04/08/2022	11.00	Put	Bond Future	1,249.0200	1.2490	1,613.7000	1.6137	29.197	0	0	7,500
2022/07/11	2032	04/08/2022	11.60	Call	Bond Future	2,596.1700	2.5962	2,062.1900	2.0622	(20.568)	0	0	0
2022/07/11	2032	04/08/2022	11.60	Put	Bond Future	214.2700	0.2143	290.8200	0.2908	35.726	0	0	800
2022/07/11	2032	04/08/2022	10.21	Call	Bond Future	1.7600	0.0018	0.2500	0.0003	(85.795)	0	0	0
2022/07/11	2032	04/08/2022	10.22	Put	Bond Future	4,861.4900	4.8615	5,470.3100	5.4703	12.523	0	0	0
2022/07/11	2032	04/08/2022	10.50	Call	Bond Future	36.2200	0.0362	10.7600	0.0108	(70.293)	0	0	900
2022/07/11	2032	04/08/2022	10.50	Put	Bond Future	3,358.3900	3.3584	3,943.4600	3.9435	17.421	0	0	0
2022/07/11	2032	04/08/2022	9.80	Put	Bond Future	7,234.2000	7.2342	7,844.7200	7.8447	8.439	0	0	0
2022/07/11	2032	04/08/2022	10.10	Call	Bond Future	0.3600	0.0004	0.0300	0.0000	(91.667)	0	0	0
2022/07/11	2032	04/08/2022	10.10	Put	Bond Future	5,529.8200	5.5298	6,140.0200	6.1400	11.035	0	0	0
2022/07/11	2032	04/08/2022	10.20	Call	Bond Future	1.5400	0.0015	0.2100	0.0002	(86.364)	0	0	0
2022/07/11	2032	03/11/2022	10.56	Put	Bond Future	4,395.6900	4.3957	4,900.2200	4.9002	11.478	0	0	180
2022/07/11	2032	03/11/2022	10.16	Call	Bond Future	143.6400	0.1436	95.1700	0.0952	(33.744)	0	0	0
2022/07/11	2032	03/11/2022	10.16	Put	Bond Future	6,285.1300	6.2851	6,857.3900	6.8574	9.105	0	0	180
2022/07/11	2032	03/11/2022	9.46	Put	Bond Future	10,125.3600	10.1254	10,738.9400	10.7389	6.060	0	0	0
2022/07/11	2032	03/11/2022	9.92	Call	Bond Future	73.1800	0.0732	46.2100	0.0462	(36.854)	0	0	750
2022/07/11	2032	03/11/2022	9.92	Put	Bond Future	7,549.1400	7.5491	8,142.9000	8.1429	7.865	0	0	0
2022/07/11	2032	03/11/2022	10.11	Put	Bond Future	6,542.8400	6.5428	7,120.4100	7.1204	8.828	0	0	454
2022/07/11	2032	03/11/2022	9.31	Put	Bond Future	10,998.7900	10.9988	11,615.1500	11.6152	5.604	0	0	0
2022/07/11	2032	03/11/2022	9.36	Call	Bond Future	11.7200	0.0117	6.5500	0.0066	(44.113)	0	0	454
2022/07/11	2032	03/11/2022	9.36	Put	Bond Future	10,706.0600	10.7061	11,321.6200	11.3216	5.750	0	0	0
2022/07/11	2032	03/11/2022			Bond Future	11.3297	83.3370	11.4544	82.7163	1.100	0.0000	0.0000	76,057
2022/07/11	2032	03/11/2022	11.55	Call	Bond Future	2,486.7700	2.4868	2,104.7400	2.1047	(15.362)	0	0	0
2022/07/11	2032	03/11/2022	11.55	Put	Bond Future	1,394.1800	1.3942	1,632.8800	1.6329	17.121	0	0	500
2022/07/11	2032	03/11/2022	12.30	Call	Bond Future	5,170.9000	5.1709	4,648.0200	4.6480	(10.112)	0	0	0
2022/07/11	2032	03/11/2022	12.30	Put	Bond Future	501.0100	0.5010	598.8600	0.5989	19.531	0	0	750
2022/07/11	2032	03/11/2022	10.56	Call	Bond Future	420.7300	0.4207	304.5300	0.3045	(27.619)	0	0	0
2022/07/11	2032	03/11/2022	10.66	Call	Bond Future	532.1000	0.5321	393.0000	0.3930	(26.142)	0	0	0
2022/07/11	2032	03/11/2022	10.66	Put	Bond Future	3,976.4200	3.9764	4,458.0500	4.4581	12.112	0	0	0
2022/07/11	2032	03/11/2022	10.67	Call	Bond Future	544.2800	0.5443	402.7700	0.4028	(25.999)	0	0	750

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
2022/07/11	2032	03/11/2022	10.67	Put	Bond Future	3,935.7800	3.9358	4,415.0000	4.4150	12.176	0	0	0
2022/07/11	2032	03/11/2022	10.21	Call	Bond Future	164.0100	0.1640	109.7200	0.1097	(33.102)	0	0	500
2022/07/11	2032	03/11/2022	10.21	Put	Bond Future	6,030.7800	6.0308	6,597.2200	6.5972	9.392	0	0	0
2022/07/11	2032	03/11/2022	10.49	Call	Bond Future	353.4800	0.3535	252.0700	0.2521	(28.689)	0	0	0
2022/07/11	2032	03/11/2022	10.49	Put	Bond Future	4,702.4700	4.7025	5,221.7900	5.2218	11.044	0	0	454
2022/07/11	2032	03/11/2022	9.46	Call	Bond Future	16.7000	0.0167	9.5500	0.0096	(42.814)	0	0	500
2022/07/11	2032	03/11/2022	10.11	Call	Bond Future	125.5100	0.1255	82.3500	0.0823	(34.388)	0	0	0
2022/07/11	2032	03/11/2022	9.31	Call	Bond Future	9.7800	0.0098	5.4100	0.0054	(44.683)	0	0	180
2022/07/11	2032	02/02/2023	11.69	Call	Bond Future	2,981.1000	2.9811	2,616.0400	2.6160	(12.246)	0	0	0
2022/07/11	2032	02/02/2023	11.69	Put	Bond Future	2,126.4600	2.1265	2,393.5800	2.3936	12.562	0	0	0
2022/07/11	2032	02/02/2023	10.40	Call	Bond Future	533.9100	0.5339	420.7900	0.4208	(21.187)	0	0	0
2022/07/11	2032	02/02/2023	10.40	Put	Bond Future	6,202.8500	6.2028	6,721.9100	6.7219	8.368	0	0	0
2022/07/11	2032	02/02/2023	10.50	Call	Bond Future	622.5400	0.6225	494.6700	0.4947	(20.540)	0	0	0
2022/07/11	2032	02/02/2023	10.50	Put	Bond Future	5,761.4000	5.7614	6,265.7100	6.2657	8.753	0	0	454
2022/07/11	2032	02/02/2023	10.67	Call	Bond Future	825.4600	0.8255	667.4200	0.6674	(19.146)	0	0	750
2022/07/11	2032	02/02/2023	10.67	Put	Bond Future	5,072.8900	5.0729	5,547.0300	5.5470	9.347	0	0	0
2022/07/11	2032	02/02/2023	10.22	Call	Bond Future	399.6700	0.3997	310.2700	0.3103	(22.368)	0	0	500
2022/07/11	2032	02/02/2023	10.22	Put	Bond Future	7,033.5200	7.0335	7,576.3000	7.5763	7.717	0	0	0
2022/07/11	2032	02/02/2023	9.47	Call	Bond Future	99.0500	0.0990	71.8200	0.0718	(27.491)	0	0	500
2022/07/11	2032	02/02/2023	9.47	Put	Bond Future	10,907.2900	10.9073	11,512.2400	11.5122	5.546	0	0	0
2022/07/11	2032	02/02/2023	9.92	Call	Bond Future	237.5100	0.2375	179.6000	0.1796	(24.382)	0	0	750
2022/07/11	2032	02/02/2023	9.92	Put	Bond Future	8,510.8900	8.5109	9,085.1600	9.0852	6.747	0	0	0
2022/07/11	2032	02/02/2023			Bond Future	11.5133	84.7645	11.6438	84.1323	1.133	0.0000	0.0000	0
2022/07/11	2032	02/02/2023	11.84	Call	Bond Future	3,425.1800	3.4252	3,032.4900	3.0325	(11.465)	0	0	0
2022/07/11	2032	02/02/2023	11.84	Put	Bond Future	1,854.4800	1.8545	2,093.9700	2.0940	12.914	0	0	500
2022/07/11	2032	02/02/2023	12.75	Call	Bond Future	6,533.1200	6.5331	6,015.3100	6.0153	(7.926)	0	0	0
2022/07/11	2032	02/02/2023	12.75	Put	Bond Future	795.2700	0.7953	909.6400	0.9096	14.381	0	0	750
2022/07/11	2032	02/02/2023	10.38	Call	Bond Future	517.5000	0.5175	407.1900	0.4072	(21.316)	0	0	0
2022/07/11	2032	02/02/2023	10.38	Put	Bond Future	6,292.9600	6.2930	6,814.8300	6.8148	8.293	0	0	0
2022/07/11	2032	02/02/2023	10.39	Call	Bond Future	525.5700	0.5256	413.8700	0.4139	(21.253)	0	0	0
2022/07/11	2032	02/02/2023	10.39	Put	Bond Future	6,247.7500	6.2477	6,768.2300	6.7682	8.331	0	0	0
2022/07/11	2032	02/02/2023	10.16	Call	Bond Future	361.5700	0.3616	279.2500	0.2793	(22.767)	0	0	0
2022/07/11	2032	02/02/2023	10.16	Put	Bond Future	7,320.1700	7.3202	7,870.0300	7.8700	7.512	0	0	454
2022/07/11	2032	02/02/2023	9.31	Call	Bond Future	69.7100	0.0697	49.7000	0.0497	(28.705)	0	0	454
2022/07/11	2032	02/02/2023	9.31	Put	Bond Future	11,801.7000	11.8017	12,413.8700	12.4139	5.187	0	0	0
2022/07/11	2032	04/05/2023	10.89	Call	Bond Future	1,334.3300	1.3343	1,133.7300	1.1337	(15.034)	0	0	0
2022/07/11	2032	04/05/2023	10.89	Put	Bond Future	5,233.5200	5.2335	5,677.2100	5.6772	8.478	0	0	0
2022/07/11	2032	04/05/2023			Bond Future	11.6871	82.1602	11.8237	81.5159	1.169	0.0000	0.0000	0
2022/07/11	2032	04/05/2023	10.87	Call	Bond Future	1,303.4600	1.3035	1,106.1700	1.1062	(15.136)	0	0	0
2022/07/11	2032	04/05/2023	10.87	Put	Bond Future	5,303.6300	5.3036	5,750.6300	5.7506	8.428	0	0	0
2022/07/11	2032	04/05/2023	10.88	Call	Bond Future	1,318.9700	1.3190	1,120.0200	1.1200	(15.084)	0	0	0
2022/07/11	2032	04/05/2023	10.88	Put	Bond Future	5,268.6300	5.2686	5,713.9700	5.7140	8.453	0	0	0
2022/07/11	2032	03/08/2023	11.77	Call	Bond Future	956.3100	0.9563	821.3100	0.8213	(14.117)	0	0	0
2022/07/11	2032	03/08/2023	11.77	Put	Bond Future	7,495.6500	7.4957	7,956.0700	7.9561	6.142	0	0	0
2022/07/11	2032	03/08/2023			Bond Future	13.2566	77.5873	13.4005	76.9919	1.086	0.0000	0.0000	0
2022/07/11	2032	03/08/2023	11.75	Call	Bond Future	933.9900	0.9340	801.2900	0.8013	(14.208)	0	0	0
2022/07/11	2032	03/08/2023	11.75	Put	Bond Future	7,566.4000	7.5664	8,029.1200	8.0291	6.115	0	0	0
2022/07/11	2032	03/08/2023	11.76	Call	Bond Future	945.1100	0.9451	811.2600	0.8113	(14.162)	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
2022/07/11	2032	03/08/2023	11.76	Put	Bond Future	7,530.9700	7.5310	7,992.5400	7.9925	6.129	0	0	0
2022/07/11	2033	04/08/2022			Bond Future	111.0525	111.0525	111.4301	111.4301	0.340	0.0000	0.0000	9,068
2022/07/11	2033	03/11/2022			Bond Future	111.4140	111.4140	111.7960	111.7960	0.343	0.0000	0.0000	0
2022/07/11	2033	02/02/2023			Bond Future	113.3455	113.3455	113.7331	113.7331	0.342	0.0000	0.0000	0
2022/07/11	2033	04/05/2023			Bond Future	114.0741	114.0741	114.4661	114.4661	0.344	0.0000	0.0000	0
2022/07/11	2033	03/08/2023			Bond Future	107.9150	107.9150	108.3058	108.3058	0.362	0.0000	0.0000	0
2022/07/11	2037	04/08/2022	10.89	Call	Bond Future	35.3300	0.0353	13.3400	0.0133	(62.242)	0	0	0
2022/07/11	2037	04/08/2022	10.89	Put	Bond Future	4,246.2800	4.2463	4,737.1800	4.7372	11.561	0	0	0
2022/07/11	2037	04/08/2022	10.90	Call	Bond Future	37.8900	0.0379	14.5000	0.0145	(61.731)	0	0	0
2022/07/11	2037	04/08/2022	11.95	Call	Bond Future	2,393.1000	2.3931	1,954.4100	1.9544	(18.331)	0	0	0
2022/07/11	2037	04/08/2022	11.95	Put	Bond Future	331.6100	0.3316	405.8100	0.4058	22.376	0	0	1,050
2022/07/11	2037	04/08/2022	10.91	Put	Bond Future	4,126.2700	4.1263	4,614.2800	4.6143	11.827	0	0	0
2022/07/11	2037	04/08/2022			Bond Future	11.5877	78.7976	11.6765	78.2847	0.766	0.0000	0.0000	140,356
2022/07/11	2037	04/08/2022	10.10	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	50
2022/07/11	2037	04/08/2022	10.10	Put	Bond Future	9,392.5200	9.3925	9,905.3900	9.9054	5.460	0	0	0
2022/07/11	2037	04/08/2022	10.90	Put	Bond Future	4,186.1500	4.1862	4,675.6500	4.6756	11.693	0	0	50
2022/07/11	2037	04/08/2022	10.91	Call	Bond Future	40.6300	0.0406	15.7500	0.0157	(61.236)	0	0	0
2022/07/11	2037	04/08/2022	11.21	Call	Bond Future	236.5300	0.2365	128.1200	0.1281	(45.834)	0	0	1,050
2022/07/11	2037	04/08/2022	11.21	Put	Bond Future	2,475.7000	2.4757	2,880.1800	2.8802	16.338	0	0	0
2022/07/11	2037	04/08/2022	11.42	Call	Bond Future	580.8900	0.5809	372.2400	0.3722	(35.919)	0	0	0
2022/07/11	2037	04/08/2022	11.42	Put	Bond Future	1,563.6800	1.5637	1,867.9200	1.8679	19.457	0	0	50
2022/07/11	2037	03/11/2022	11.32	Call	Bond Future	986.3600	0.9864	809.8500	0.8098	(17.895)	0	0	0
2022/07/11	2037	03/11/2022	11.30	Put	Bond Future	3,653.6300	3.6536	4,003.5200	4.0035	9.577	0	0	0
2022/07/11	2037	03/11/2022	11.31	Call	Bond Future	966.7100	0.9667	792.6100	0.7926	(18.010)	0	0	0
2022/07/11	2037	03/11/2022	11.31	Put	Bond Future	3,613.4200	3.6134	3,960.9100	3.9609	9.617	0	0	0
2022/07/11	2037	03/11/2022			Bond Future	11.7654	79.9818	11.8579	79.4602	0.786	0.0000	0.0000	2,000
2022/07/11	2037	03/11/2022	11.32	Put	Bond Future	3,573.5300	3.5735	3,918.6100	3.9186	9.657	0	0	0
2022/07/11	2037	03/11/2022	11.30	Call	Bond Future	947.3100	0.9473	775.6100	0.7756	(18.125)	0	0	0
2022/07/11	2037	02/02/2023	11.03	Call	Bond Future	865.2900	0.8653	733.8700	0.7339	(15.188)	0	0	0
2022/07/11	2037	02/02/2023	11.03	Put	Bond Future	6,106.4000	6.1064	6,506.2800	6.5063	6.549	0	0	0
2022/07/11	2037	02/02/2023	11.04	Call	Bond Future	879.7200	0.8797	746.7000	0.7467	(15.121)	0	0	0
2022/07/11	2037	02/02/2023	11.04	Put	Bond Future	6,059.7900	6.0598	6,458.0700	6.4581	6.573	0	0	0
2022/07/11	2037	02/02/2023			Bond Future	11.9307	77.0943	12.0271	76.5630	0.808	0.0000	0.0000	0
2022/07/11	2037	02/02/2023	11.05	Call	Bond Future	894.4900	0.8945	759.8500	0.7598	(15.052)	0	0	0
2022/07/11	2037	02/02/2023	11.05	Put	Bond Future	6,013.5900	6.0136	6,410.2500	6.4102	6.596	0	0	0
2022/07/11	2037	04/05/2023	11.30	Call	Bond Future	1,634.9000	1.6349	1,453.6900	1.4537	(11.084)	0	0	0
2022/07/11	2037	04/05/2023	11.30	Put	Bond Future	6,097.1600	6.0972	6,457.5000	6.4575	5.910	0	0	0
2022/07/11	2037	04/05/2023	11.31	Call	Bond Future	1,653.4300	1.6534	1,470.8000	1.4708	(11.046)	0	0	0
2022/07/11	2037	04/05/2023	11.31	Put	Bond Future	6,056.7300	6.0567	6,415.6500	6.4157	5.926	0	0	0
2022/07/11	2037	04/05/2023			Bond Future	12.0886	78.5095	12.1889	77.9680	0.830	0.0000	0.0000	0
2022/07/11	2037	04/05/2023	11.32	Call	Bond Future	1,672.3400	1.6723	1,488.2900	1.4883	(11.006)	0	0	0
2022/07/11	2037	04/05/2023	11.32	Put	Bond Future	6,016.7400	6.0167	6,374.2400	6.3742	5.942	0	0	0
2022/07/11	2037	03/08/2023	12.12	Call	Bond Future	1,369.5100	1.3695	1,230.2700	1.2303	(10.167)	0	0	0
2022/07/11	2037	03/08/2023	12.12	Put	Bond Future	7,836.2600	7.8363	8,195.6200	8.1956	4.586	0	0	0
2022/07/11	2037	03/08/2023	12.13	Call	Bond Future	1,384.0900	1.3841	1,243.8200	1.2438	(10.134)	0	0	0
2022/07/11	2037	03/08/2023	12.13	Put	Bond Future	7,797.0700	7.7971	8,155.4000	8.1554	4.596	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
2022/07/11	2037	03/08/2023			Bond Future	13.4038	69.9603	13.5102	69.4617	0.794	0.0000	0.0000	0
2022/07/11	2037	03/08/2023	12.14	Call	Bond Future	1,398.7700	1.3988	1,257.4600	1.2575	(10.102)	0	0	0
2022/07/11	2037	03/08/2023	12.14	Put	Bond Future	7,758.0400	7.7580	8,115.3300	8.1153	4.605	0	0	0
2022/07/11	2038	04/08/2022			Bond Future	124.2027	124.2027	124.3783	124.3783	0.141	0.0000	0.0000	4,802
2022/07/11	2038	03/11/2022			Bond Future	126.0984	126.0984	126.2752	126.2752	0.140	0.0000	0.0000	70
2022/07/11	2038	02/02/2023			Bond Future	126.3896	126.3896	126.5658	126.5658	0.139	0.0000	0.0000	0
2022/07/11	2038	04/05/2023			Bond Future	128.7311	128.7311	128.9100	128.9100	0.139	0.0000	0.0000	0
2022/07/11	2038	03/08/2023			Bond Future	119.8289	119.8289	120.0151	120.0151	0.155	0.0000	0.0000	0
2022/07/11	2040	04/08/2022	9.70	Put	Bond Future	13,956.9200	13.9569	14,630.0300	14.6300	4.823	0	0	0
2022/07/11	2040	04/08/2022	11.05	Call	Bond Future	56.0400	0.0560	19.6300	0.0196	(64.971)	0	0	0
2022/07/11	2040	04/08/2022	11.05	Put	Bond Future	4,130.5800	4.1306	4,767.2800	4.7673	15.414	0	0	0
2022/07/11	2040	04/08/2022	12.24	Put	Bond Future	167.4900	0.1675	221.8800	0.2219	32.474	0	0	460
2022/07/11	2040	04/08/2022			Bond Future	11.6809	80.4447	11.7900	79.7716	0.934	0.0000	0.0000	127,654
2022/07/11	2040	04/08/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	460
2022/07/11	2040	04/08/2022	10.70	Call	Bond Future	3.3300	0.0033	0.6500	0.0007	(80.480)	0	0	460
2022/07/11	2040	04/08/2022	10.70	Put	Bond Future	6,480.3100	6.4803	7,150.7400	7.1507	10.346	0	0	0
2022/07/11	2040	04/08/2022	11.03	Call	Bond Future	48.9400	0.0489	16.6500	0.0167	(65.979)	0	0	0
2022/07/11	2040	04/08/2022	11.03	Put	Bond Future	4,257.9500	4.2580	4,898.7700	4.8988	15.050	0	0	0
2022/07/11	2040	04/08/2022	11.04	Call	Bond Future	52.3900	0.0524	18.0900	0.0181	(65.471)	0	0	0
2022/07/11	2040	04/08/2022	11.04	Put	Bond Future	4,194.1200	4.1941	4,832.9300	4.8329	15.231	0	0	0
2022/07/11	2040	04/08/2022	12.24	Call	Bond Future	3,524.0400	3.5240	2,905.3200	2.9053	(17.557)	0	0	0
2022/07/11	2040	03/11/2022	12.52	Call	Bond Future	4,878.5400	4.8785	4,351.5400	4.3515	(10.802)	0	0	0
2022/07/11	2040	03/11/2022	11.39	Call	Bond Future	1,051.7700	1.0518	830.6900	0.8307	(21.020)	0	0	0
2022/07/11	2040	03/11/2022	11.40	Call	Bond Future	1,073.0600	1.0731	848.9000	0.8489	(20.890)	0	0	0
2022/07/11	2040	03/11/2022	11.41	Put	Bond Future	3,856.1200	3.8561	4,313.0700	4.3131	11.850	0	0	0
2022/07/11	2040	03/11/2022	10.70	Call	Bond Future	183.8500	0.1839	126.5600	0.1266	(31.161)	0	0	1,100
2022/07/11	2040	03/11/2022	11.20	Call	Bond Future	700.6900	0.7007	535.4800	0.5355	(23.578)	0	0	1,100
2022/07/11	2040	03/11/2022	11.20	Put	Bond Future	4,824.4100	4.8244	5,343.3900	5.3434	10.757	0	0	0
2022/07/11	2040	03/11/2022			Bond Future	11.8531	81.6535	11.9667	80.9693	0.958	0.0000	0.0000	4,465
2022/07/11	2040	03/11/2022	11.50	Call	Bond Future	1,298.6300	1.2986	1,043.4100	1.0434	(19.653)	0	0	1,500
2022/07/11	2040	03/11/2022	11.50	Put	Bond Future	3,487.2300	3.4872	3,916.2000	3.9162	12.301	0	0	0
2022/07/11	2040	03/11/2022	12.52	Put	Bond Future	991.7000	0.9917	1,148.8900	1.1489	15.851	0	0	1,100
2022/07/11	2040	03/11/2022	11.39	Put	Bond Future	3,941.6500	3.9417	4,404.7600	4.4048	11.749	0	0	0
2022/07/11	2040	03/11/2022	11.40	Put	Bond Future	3,898.8000	3.8988	4,358.8300	4.3588	11.799	0	0	0
2022/07/11	2040	03/11/2022	11.41	Call	Bond Future	1,094.4500	1.0944	867.2100	0.8672	(20.763)	0	0	0
2022/07/11	2040	03/11/2022	10.70	Put	Bond Future	7,696.3000	7.6963	8,323.2000	8.3232	8.145	0	0	0
2022/07/11	2040	03/11/2022	10.80	Call	Bond Future	246.1100	0.2461	173.1300	0.1731	(29.653)	0	0	1,500
2022/07/11	2040	03/11/2022	10.80	Put	Bond Future	7,063.8900	7.0639	7,675.1000	7.6751	8.653	0	0	0
2022/07/11	2040	02/02/2023	12.24	Call	Bond Future	3,880.1200	3.8801	3,460.9600	3.4610	(10.803)	0	0	0
2022/07/11	2040	02/02/2023	12.24	Put	Bond Future	2,555.1500	2.5551	2,832.7300	2.8327	10.864	0	0	0
2022/07/11	2040	02/02/2023	12.27	Call	Bond Future	3,986.2900	3.9863	3,561.2300	3.5612	(10.663)	0	0	0
2022/07/11	2040	02/02/2023	12.27	Put	Bond Future	2,488.4700	2.4885	2,760.1500	2.7601	10.918	0	0	400
2022/07/11	2040	02/02/2023	11.12	Call	Bond Future	964.2100	0.9642	793.1700	0.7932	(17.739)	0	0	0
2022/07/11	2040	02/02/2023	11.12	Put	Bond Future	6,559.6200	6.5596	7,085.3200	7.0853	8.014	0	0	0
2022/07/11	2040	02/02/2023	10.93	Call	Bond Future	704.2700	0.7043	569.4800	0.5695	(19.139)	0	0	0
2022/07/11	2040	02/02/2023	10.96	Call	Bond Future	738.5500	0.7386	598.6300	0.5986	(18.945)	0	0	400

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
2022/07/11	2040	02/02/2023	10.96	Put	Bond Future	7,401.7200	7.4017	7,958.5400	7.9585	7.523	0	0	0
2022/07/11	2040	02/02/2023			Bond Future	12.0135	78.5444	12.1319	77.8477	0.985	0.0000	0.0000	0
2022/07/11	2040	02/02/2023	11.10	Call	Bond Future	932.8700	0.9329	765.9400	0.7659	(17.894)	0	0	0
2022/07/11	2040	02/02/2023	11.10	Put	Bond Future	6,660.6100	6.6606	7,190.4200	7.1904	7.954	0	0	0
2022/07/11	2040	02/02/2023	11.11	Call	Bond Future	948.4500	0.9484	779.4800	0.7795	(17.815)	0	0	0
2022/07/11	2040	02/02/2023	11.11	Put	Bond Future	6,609.9800	6.6100	7,137.7500	7.1377	7.984	0	0	0
2022/07/11	2040	02/02/2023	10.21	Call	Bond Future	189.1000	0.1891	143.5700	0.1436	(24.077)	0	0	400
2022/07/11	2040	02/02/2023	10.21	Put	Bond Future	12,148.2200	12.1482	12,799.4300	12.7994	5.361	0	0	0
2022/07/11	2040	02/02/2023	10.93	Put	Bond Future	7,569.9900	7.5700	8,131.9400	8.1319	7.423	0	0	0
2022/07/11	2040	02/02/2023	10.18	Call	Bond Future	177.6400	0.1776	134.4800	0.1345	(24.296)	0	0	0
2022/07/11	2040	02/02/2023	10.18	Put	Bond Future	12,359.0300	12.3590	13,012.6100	13.0126	5.288	0	0	0
2022/07/11	2040	04/05/2023	12.78	Call	Bond Future	5,862.0300	5.8620	5,383.6700	5.3837	(8.160)	0	0	0
2022/07/11	2040	04/05/2023	12.78	Put	Bond Future	2,422.9300	2.4229	2,654.6500	2.6546	9.564	0	0	400
2022/07/11	2040	04/05/2023	13.45	Put	Bond Future	1,513.3800	1.5134	1,665.9500	1.6659	10.081	0	0	500
2022/07/11	2040	04/05/2023	11.43	Call	Bond Future	1,842.2900	1.8423	1,600.8100	1.6008	(13.108)	0	0	0
2022/07/11	2040	04/05/2023	11.43	Put	Bond Future	6,312.5100	6.3125	6,781.1100	6.7811	7.423	0	0	0
2022/07/11	2040	04/05/2023	10.73	Put	Bond Future	9,912.6400	9.9126	10,492.9000	10.4929	5.854	0	0	0
2022/07/11	2040	04/05/2023			Bond Future	12.1663	79.9865	12.2894	79.2764	1.012	0.0000	0.0000	0
2022/07/11	2040	04/05/2023	13.45	Call	Bond Future	8,436.5200	8.4365	7,879.0100	7.8790	(6.608)	0	0	0
2022/07/11	2040	04/05/2023	11.42	Call	Bond Future	1,821.6600	1.8217	1,582.0400	1.5820	(13.154)	0	0	0
2022/07/11	2040	04/05/2023	11.42	Put	Bond Future	6,355.3400	6.3553	6,825.8000	6.8258	7.403	0	0	0
2022/07/11	2040	04/05/2023	11.48	Call	Bond Future	1,947.5300	1.9475	1,696.6700	1.6967	(12.881)	0	0	500
2022/07/11	2040	04/05/2023	11.48	Put	Bond Future	6,101.5700	6.1016	6,560.7900	6.5608	7.526	0	0	0
2022/07/11	2040	04/05/2023	10.73	Call	Bond Future	809.1200	0.8091	679.3000	0.6793	(16.045)	0	0	500
2022/07/11	2040	04/05/2023	10.92	Call	Bond Future	1,024.0000	1.0240	867.7300	0.8677	(15.261)	0	0	400
2022/07/11	2040	04/05/2023	10.92	Put	Bond Future	8,830.7100	8.8307	9,384.5200	9.3845	6.271	0	0	0
2022/07/11	2040	04/05/2023	11.41	Call	Bond Future	1,801.1500	1.8012	1,563.4100	1.5634	(13.199)	0	0	0
2022/07/11	2040	04/05/2023	11.41	Put	Bond Future	6,398.3800	6.3984	6,870.7200	6.8707	7.382	0	0	0
2022/07/11	2040	04/05/2023	10.17	Call	Bond Future	370.5800	0.3706	302.0500	0.3020	(18.493)	0	0	400
2022/07/11	2040	04/05/2023	10.17	Put	Bond Future	13,476.8600	13.4769	14,118.4100	14.1184	4.760	0	0	0
2022/07/11	2040	03/08/2023	12.23	Call	Bond Future	1,645.2800	1.6453	1,450.9700	1.4510	(11.810)	0	0	0
2022/07/11	2040	03/08/2023	12.23	Put	Bond Future	8,059.8900	8.0599	8,523.4700	8.5235	5.752	0	0	0
2022/07/11	2040	03/08/2023			Bond Future	13.4255	71.0998	13.5580	70.4419	0.986	0.0000	0.0000	0
2022/07/11	2040	03/08/2023	12.22	Call	Bond Future	1,628.8500	1.6288	1,435.9000	1.4359	(11.846)	0	0	0
2022/07/11	2040	03/08/2023	12.22	Put	Bond Future	8,100.9600	8.1010	8,565.9000	8.5659	5.739	0	0	0
2022/07/11	2040	03/08/2023	12.21	Call	Bond Future	1,612.2600	1.6123	1,420.6800	1.4207	(11.883)	0	0	0
2022/07/11	2040	03/08/2023	12.21	Put	Bond Future	8,141.9300	8.1419	8,608.2400	8.6082	5.727	0	0	0
2022/07/11	2044	04/08/2022	11.08	Call	Bond Future	67.3100	0.0673	30.1300	0.0301	(55.237)	0	0	0
2022/07/11	2044	04/08/2022	11.08	Put	Bond Future	4,025.4200	4.0254	4,482.0200	4.4820	11.343	0	0	0
2022/07/11	2044	04/08/2022	11.09	Call	Bond Future	71.8300	0.0718	32.5300	0.0325	(54.713)	0	0	0
2022/07/11	2044	04/08/2022	11.09	Put	Bond Future	3,961.5200	3.9615	4,416.0000	4.4160	11.472	0	0	0
2022/07/11	2044	04/08/2022			Bond Future	11.6828	77.3204	11.7616	76.8266	0.675	0.0000	0.0000	91,480
2022/07/11	2044	04/08/2022	11.10	Call	Bond Future	76.6000	0.0766	35.0900	0.0351	(54.191)	0	0	0
2022/07/11	2044	04/08/2022	11.10	Put	Bond Future	3,897.9700	3.8980	4,350.2400	4.3502	11.603	0	0	0
2022/07/11	2044	03/11/2022	11.40	Put	Bond Future	3,927.5000	3.9275	4,253.6700	4.2537	8.305	0	0	0
2022/07/11	2044	03/11/2022	11.41	Call	Bond Future	1,120.7900	1.1208	942.4600	0.9425	(15.911)	0	0	0
2022/07/11	2044	03/11/2022	11.41	Put	Bond Future	3,884.0900	3.8841	4,207.9200	4.2079	8.337	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
2022/07/11	2044	03/11/2022	10.60	Call	Bond Future	139.4400	0.1394	103.3000	0.1033	(25.918)	0	0	1,600
2022/07/11	2044	03/11/2022	10.60	Put	Bond Future	8,502.1200	8.5021	8,968.1400	8.9681	5.481	0	0	0
2022/07/11	2044	03/11/2022	11.30	Call	Bond Future	893.7300	0.8937	740.8800	0.7409	(17.102)	0	0	1,600
2022/07/11	2044	03/11/2022	11.30	Put	Bond Future	4,380.8500	4.3808	4,730.1600	4.7302	7.974	0	0	0
2022/07/11	2044	03/11/2022			Bond Future	11.8460	78.4824	11.9281	77.9802	0.693	0.0000	0.0000	0
2022/07/11	2044	03/11/2022	11.40	Call	Bond Future	1,098.8500	1.0989	922.8600	0.9229	(16.016)	0	0	0
2022/07/11	2044	03/11/2022	11.39	Call	Bond Future	1,077.1600	1.0772	903.5200	0.9035	(16.120)	0	0	0
2022/07/11	2044	03/11/2022	11.39	Put	Bond Future	3,971.2500	3.9713	4,299.7700	4.2998	8.272	0	0	0
2022/07/11	2044	02/02/2023	11.15	Call	Bond Future	1,044.6800	1.0447	905.8000	0.9058	(13.294)	0	0	0
2022/07/11	2044	02/02/2023	11.15	Put	Bond Future	6,450.1100	6.4501	6,822.7600	6.8228	5.777	0	0	0
2022/07/11	2044	02/02/2023	11.14	Call	Bond Future	1,027.7700	1.0278	890.5000	0.8905	(13.356)	0	0	0
2022/07/11	2044	02/02/2023	11.14	Put	Bond Future	6,500.8000	6.5008	6,875.0600	6.8751	5.757	0	0	0
2022/07/11	2044	02/02/2023			Bond Future	11.9976	75.4442	12.0831	74.9326	0.713	0.0000	0.0000	0
2022/07/11	2044	02/02/2023	11.16	Call	Bond Future	1,061.5800	1.0616	921.1000	0.9211	(13.233)	0	0	0
2022/07/11	2044	02/02/2023	11.16	Put	Bond Future	6,399.5000	6.3995	6,770.5500	6.7705	5.798	0	0	0
2022/07/11	2044	04/05/2023	11.42	Call	Bond Future	1,889.5200	1.8895	1,703.6100	1.7036	(9.839)	0	0	0
2022/07/11	2044	04/05/2023	11.42	Put	Bond Future	6,357.6400	6.3576	6,693.2000	6.6932	5.278	0	0	0
2022/07/11	2044	04/05/2023	11.41	Call	Bond Future	1,868.4000	1.8684	1,683.9100	1.6839	(9.874)	0	0	0
2022/07/11	2044	04/05/2023	11.41	Put	Bond Future	6,401.5600	6.4016	6,738.5400	6.7385	5.264	0	0	0
2022/07/11	2044	04/05/2023			Bond Future	12.1416	76.8294	12.2306	76.3080	0.733	0.0000	0.0000	0
2022/07/11	2044	04/05/2023	11.43	Call	Bond Future	1,910.7700	1.9108	1,723.4600	1.7235	(9.803)	0	0	0
2022/07/11	2044	04/05/2023	11.43	Put	Bond Future	6,313.9400	6.3139	6,648.1000	6.6481	5.292	0	0	0
2022/07/11	2044	03/08/2023	12.16	Call	Bond Future	1,681.1300	1.6811	1,532.5500	1.5325	(8.838)	0	0	0
2022/07/11	2044	03/08/2023	12.16	Put	Bond Future	8,084.5100	8.0845	8,415.6900	8.4157	4.096	0	0	0
2022/07/11	2044	03/08/2023	12.15	Call	Bond Future	1,664.1700	1.6642	1,516.6100	1.5166	(8.867)	0	0	0
2022/07/11	2044	03/08/2023	12.15	Put	Bond Future	8,126.3200	8.1263	8,458.5200	8.4585	4.088	0	0	0
2022/07/11	2044	03/08/2023			Bond Future	13.3364	68.2389	13.4322	67.7591	0.718	0.0000	0.0000	0
2022/07/11	2044	03/08/2023	12.17	Call	Bond Future	1,698.2000	1.6982	1,548.5800	1.5486	(8.811)	0	0	0
2022/07/11	2044	03/08/2023	12.17	Put	Bond Future	8,042.8900	8.0429	8,373.0300	8.3730	4.105	0	0	0
2022/07/11	2046	04/08/2022			Bond Future	111.9198	111.9198	113.4066	113.4066	1.328	0.0000	0.0000	18,248
2022/07/11	2046	03/11/2022			Bond Future	111.6664	111.6664	113.1740	113.1740	1.350	0.0000	0.0000	1,626
2022/07/11	2046	02/02/2023			Bond Future	113.6031	113.6031	115.1357	115.1357	1.349	0.0000	0.0000	0
2022/07/11	2046	04/05/2023			Bond Future	113.6887	113.6887	115.2455	115.2455	1.369	0.0000	0.0000	0
2022/07/11	2046	03/08/2023			Bond Future	107.4969	107.4969	108.9905	108.9905	1.389	0.0000	0.0000	0
2022/07/11	2050	04/08/2022			Bond Future	113.2793	113.2793	114.7537	114.7537	1.302	0.0000	0.0000	12,716
2022/07/11	2050	03/11/2022			Bond Future	115.0079	115.0079	116.5034	116.5034	1.300	0.0000	0.0000	60
2022/07/11	2050	02/02/2023			Bond Future	114.8973	114.8973	116.4156	116.4156	1.321	0.0000	0.0000	0
2022/07/11	2050	04/05/2023			Bond Future	117.0259	117.0259	118.5714	118.5714	1.321	0.0000	0.0000	0
2022/07/11	2050	03/08/2023			Bond Future	108.5556	108.5556	110.0335	110.0335	1.362	0.0000	0.0000	0
2022/07/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/11	AL37	04/08/2022			Index Future	811.6420	811.6420	808.3600	808.3600	(0.404)	0.0000	0.0000	0
2022/07/11	AL37	03/11/2022			Index Future	823.9510	823.9510	820.5890	820.5890	(0.408)	0.0000	0.0000	0
2022/07/11	AL37	02/02/2023			Index Future	838.0330	838.0330	834.5910	834.5910	(0.411)	0.0000	0.0000	0
2022/07/11	AL37	04/05/2023			Index Future	853.3480	853.3480	849.8270	849.8270	(0.413)	0.0000	0.0000	0
2022/07/11	AL37	03/08/2023			Index Future	853.3480	853.3480	849.8270	849.8270	(0.413)	0.0000	0.0000	0
2022/07/11	AL7T	04/08/2022			Index Future	909.7210	909.7210	904.1860	904.1860	(0.608)	0.0000	0.0000	0
2022/07/11	AL7T	03/11/2022			Index Future	923.5170	923.5170	917.8640	917.8640	(0.612)	0.0000	0.0000	0
2022/07/11	AL7T	02/02/2023			Index Future	939.3020	939.3020	933.5260	933.5260	(0.615)	0.0000	0.0000	0
2022/07/11	AL7T	04/05/2023			Index Future	956.4680	956.4680	950.5680	950.5680	(0.617)	0.0000	0.0000	0
2022/07/11	AL7T	03/08/2023			Index Future	956.4680	956.4680	950.5680	950.5680	(0.617)	0.0000	0.0000	0
2022/07/11	ALBI	04/08/2022			Index Future	809.6480	809.6480	805.2070	805.2070	(0.549)	0.0000	0.0000	138
2022/07/11	ALBI	03/11/2022			Index Future	821.9260	821.9260	817.3890	817.3890	(0.552)	0.0000	0.0000	0
2022/07/11	ALBI	02/02/2023			Index Future	835.9750	835.9750	831.3360	831.3360	(0.555)	0.0000	0.0000	0
2022/07/11	ALBI	04/05/2023			Index Future	851.2520	851.2520	846.5130	846.5130	(0.557)	0.0000	0.0000	0
2022/07/11	ALBI	03/08/2023			Index Future	851.2520	851.2520	846.5130	846.5130	(0.557)	0.0000	0.0000	0
2022/07/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/07/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/11	ES33	04/08/2022			Bond Future	12.4120	73.8235	12.4903	73.4586	0.631	0.0000	0.0000	350
2022/07/11	ES33	03/11/2022			Bond Future	12.6442	71.1664	12.7261	70.7951	0.648	0.0000	0.0000	0
2022/07/11	ES33	02/02/2023			Bond Future	12.8659	72.4021	12.9516	72.0236	0.666	0.0000	0.0000	0
2022/07/11	ES33	04/05/2023			Bond Future	13.0743	69.9547	13.1639	69.5688	0.685	0.0000	0.0000	0
2022/07/11	ES33	03/08/2023			Bond Future	14.6059	66.0124	14.6996	65.6601	0.642	0.0000	0.0000	0
2022/07/11	ES42	04/08/2022			Bond Future	12.8211	71.6610	12.8895	71.3025	0.533	0.0000	0.0000	4,769
2022/07/11	ES42	03/11/2022			Bond Future	13.0372	68.4947	13.1088	68.1299	0.549	0.0000	0.0000	0
2022/07/11	ES42	02/02/2023			Bond Future	13.2363	69.6860	13.3112	69.3142	0.566	0.0000	0.0000	0
2022/07/11	ES42	04/05/2023			Bond Future	13.4322	66.7173	13.5105	66.3381	0.583	0.0000	0.0000	0
2022/07/11	ES42	03/08/2023			Bond Future	14.7799	62.8591	14.8641	62.5128	0.569	0.0000	0.0000	0
2022/07/11	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/11	GOVI	04/08/2022	819.28	Put	GOVI	209,010.0000	20.9010	253,600.0000	25.3600	21.334	0	0	0
2022/07/11	GOVI	04/08/2022			GOVI	798.3790	798.3790	793.9200	793.9200	(0.559)	0.0000	0.0000	1,054
2022/07/11	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/11	GOVI	04/08/2022	819.26	Put	GOVI	208,810.0000	20.8810	253,400.0000	25.3400	21.354	0	0	0
2022/07/11	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/11	GOVI	04/08/2022	819.27	Put	GOVI	208,910.0000	20.8910	253,500.0000	25.3500	21.344	0	0	0
2022/07/11	GOVI	03/11/2022	820.41	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
2022/07/11	GOVI	03/11/2022	820.41	Put	GOVI	99,240.0000	9.9240	144,790.0000	14.4790	45.899	0	0	0
2022/07/11	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/11	GOVI	03/11/2022	820.42	Put	GOVI	99,340.0000	9.9340	144,890.0000	14.4890	45.853	0	0	0
2022/07/11	GOVI	03/11/2022			GOVI	810.4860	810.4860	805.9310	805.9310	(0.562)	0.0000	0.0000	0
2022/07/11	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/11	GOVI	03/11/2022	820.43	Put	GOVI	99,440.0000	9.9440	144,990.0000	14.4990	45.807	0	0	0
2022/07/11	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/11	GOVI	02/02/2023	850.82	Put	GOVI	264,810.0000	26.4810	311,370.0000	31.1370	17.582	0	0	0
2022/07/11	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/11	GOVI	02/02/2023	850.83	Put	GOVI	264,910.0000	26.4910	311,470.0000	31.1470	17.576	0	0	0
2022/07/11	GOVI	02/02/2023			GOVI	824.3390	824.3390	819.6830	819.6830	(0.565)	0.0000	0.0000	0
2022/07/11	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/11	GOVI	02/02/2023	850.84	Put	GOVI	265,010.0000	26.5010	311,570.0000	31.1570	17.569	0	0	0
2022/07/11	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/11	GOVI	04/05/2023	852.86	Put	GOVI	134,560.0000	13.4560	182,130.0000	18.2130	35.352	0	0	0
2022/07/11	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/11	GOVI	04/05/2023	852.87	Put	GOVI	134,660.0000	13.4660	182,230.0000	18.2230	35.326	0	0	0
2022/07/11	GOVI	04/05/2023			GOVI	839.4040	839.4040	834.6470	834.6470	(0.567)	0.0000	0.0000	0
2022/07/11	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/11	GOVI	04/05/2023	852.88	Put	GOVI	134,760.0000	13.4760	182,330.0000	18.2330	35.300	0	0	0
2022/07/11	GOVI	03/08/2023	837.21	Call	GOVI	21,940.0000	2.1940	0.0000	0.0000	(100.000)	0	0	0
2022/07/11	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	25,630.0000	2.5630	100.000	0	0	0
2022/07/11	GOVI	03/08/2023	837.22	Call	GOVI	21,840.0000	2.1840	0.0000	0.0000	(100.000)	0	0	0
2022/07/11	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	25,730.0000	2.5730	100.000	0	0	0
2022/07/11	GOVI	03/08/2023			GOVI	839.4040	839.4040	834.6470	834.6470	(0.567)	0.0000	0.0000	0
2022/07/11	GOVI	03/08/2023	837.23	Call	GOVI	21,740.0000	2.1740	0.0000	0.0000	(100.000)	0	0	0
2022/07/11	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	25,830.0000	2.5830	100.000	0	0	0
2022/07/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/07/11	IGOV	04/08/2022			Index Future	311.3960	311.3960	313.6070	313.6070	0.710	0.0000	0.0000	717
2022/07/11	IGOV	03/11/2022			Index Future	316.1960	316.1960	318.4290	318.4290	0.706	0.0000	0.0000	16
2022/07/11	IGOV	02/02/2023			Index Future	321.6760	321.6760	323.9390	323.9390	0.704	0.0000	0.0000	0
2022/07/11	IGOV	04/05/2023			Index Future	327.6280	327.6280	329.9270	329.9270	0.702	0.0000	0.0000	0
2022/07/11	IGOV	03/08/2023			Index Future	327.6280	327.6280	329.9270	329.9270	0.702	0.0000	0.0000	0
2022/07/11	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/07/11	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/07/11	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/07/11	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/07/11	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/07/11	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/07/11	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/07/11	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/07/11	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/07/11	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/07/11	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0

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2022/07/11	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/07/11	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/07/11	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/07/11	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/07/11	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/07/11	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/07/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/07/11	JBAF	20/07/2022			Jibar Tradeable Future	5.0750	94.9250	5.0950	94.9050	0.394	0.0000	0.0000	0
2022/07/11	JBAF	17/08/2022			Jibar Tradeable Future	5.6300	94.3700	5.6500	94.3500	0.355	0.0000	0.0000	0
2022/07/11	JBAF	21/09/2022			Jibar Tradeable Future	5.8150	94.1850	5.8650	94.1350	0.860	0.0000	0.0000	0
2022/07/11	JBAF	19/10/2022			Jibar Tradeable Future	6.3300	93.6700	6.3700	93.6300	0.632	0.0000	0.0000	0
2022/07/11	JBAF	16/11/2022			Jibar Tradeable Future	6.4500	93.5500	6.5000	93.5000	0.775	0.0000	0.0000	0
2022/07/11	JBAF	21/12/2022			Jibar Tradeable Future	6.9850	93.0150	7.0250	92.9750	0.573	0.0000	0.0000	68
2022/07/11	JBAF	15/03/2023			Jibar Tradeable Future	7.5200	92.4800	7.5800	92.4200	0.798	0.0000	0.0000	0
2022/07/11	JBAF	21/06/2023			Jibar Tradeable Future	7.9950	92.0050	8.0750	91.9250	1.001	0.0000	0.0000	0
2022/07/11	JBAF	20/09/2023			Jibar Tradeable Future	8.1850	91.8150	8.2900	91.7100	1.283	0.0000	0.0000	75
2022/07/11	JBAF	20/12/2023			Jibar Tradeable Future	8.2100	91.7900	8.2900	91.7100	0.974	0.0000	0.0000	172
2022/07/11	JBAF	20/03/2024			Jibar Tradeable Future	8.4050	91.5950	8.5100	91.4900	1.249	0.0000	0.0000	0
2022/07/11	JBAF	19/06/2024			Jibar Tradeable Future	8.4450	91.5550	8.5250	91.4750	0.947	0.0000	0.0000	0
2022/07/11	R023	04/08/2022	6.05	Call	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	0
2022/07/11	R023	04/08/2022	6.05	Put	Bond Future	378.7500	0.3788	400.3600	0.4004	5.706	0	0	0
2022/07/11	R023	04/08/2022			Bond Future	6.7467	103.9658	6.7867	103.9442	0.593	0.0000	0.0000	28,530
2022/07/11	R023	04/08/2022	6.03	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2022/07/11	R023	04/08/2022	6.03	Put	Bond Future	389.6400	0.3896	411.2700	0.4113	5.551	0	0	0
2022/07/11	R023	04/08/2022	6.04	Call	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2022/07/11	R023	04/08/2022	6.04	Put	Bond Future	384.1900	0.3842	405.8100	0.4058	5.627	0	0	0
2022/07/11	R023	03/11/2022	6.25	Call	Bond Future	1.6700	0.0017	1.0400	0.0010	(37.725)	0	0	0
2022/07/11	R023	03/11/2022	6.25	Put	Bond Future	313.7000	0.3137	336.3300	0.3363	7.214	0	0	0
2022/07/11	R023	03/11/2022	6.26	Call	Bond Future	1.8000	0.0018	1.1300	0.0011	(37.222)	0	0	0
2022/07/11	R023	03/11/2022	6.26	Put	Bond Future	310.7700	0.3108	333.3600	0.3334	7.269	0	0	0
2022/07/11	R023	03/11/2022			Bond Future	7.2700	101.6083	7.3463	101.5851	1.050	0.0000	0.0000	0
2022/07/11	R023	03/11/2022	6.27	Call	Bond Future	1.9700	0.0020	1.2400	0.0012	(37.056)	0	0	0
2022/07/11	R023	03/11/2022	6.27	Put	Bond Future	307.8700	0.3079	330.4000	0.3304	7.318	0	0	0
2022/07/11	R035	04/08/2022	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2022/07/11	R035	04/08/2022	9.53	Put	Bond Future	12,077.9500	12.0780	12,530.2700	12.5303	3.745	0	0	0
2022/07/11	R035	04/08/2022	9.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2022/07/11	R035	04/08/2022	9.84	Put	Bond Future	9,944.1300	9.9441	10,396.4500	10.3964	4.549	0	0	0
2022/07/11	R035	04/08/2022	10.53	Put	Bond Future	5,435.7600	5.4358	5,884.0600	5.8841	8.247	0	0	0
2022/07/11	R035	04/08/2022	11.13	Put	Bond Future	2,067.5000	2.0675	2,393.2800	2.3933	15.757	0	0	100
2022/07/11	R035	04/08/2022	10.64	Call	Bond Future	14.7900	0.0148	5.1000	0.0051	(65.517)	0	0	0
2022/07/11	R035	04/08/2022	10.64	Put	Bond Future	4,754.0100	4.7540	5,196.6400	5.1966	9.311	0	0	100
2022/07/11	R035	04/08/2022	10.72	Call	Bond Future	27.6600	0.0277	10.6800	0.0107	(61.388)	0	0	0
2022/07/11	R035	04/08/2022	10.72	Put	Bond Future	4,269.2300	4.2692	4,704.5700	4.7046	10.197	0	0	0
2022/07/11	R035	04/08/2022	10.73	Call	Bond Future	29.7900	0.0298	11.6500	0.0117	(60.893)	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
2022/07/11	R035	04/08/2022	10.73	Put	Bond Future	4,209.4300		4.2094	4,643.6100	4.6436	10.314	0	0	0
2022/07/11	R035	04/08/2022			Bond Future	11.4293		87.1048	11.5080	86.6524	0.689	0.0000	0.0000	129,029
2022/07/11	R035	04/08/2022	10.53	Call	Bond Future	5.6700		0.0057	1.6500	0.0017	(70.899)	0	0	400
2022/07/11	R035	04/08/2022	10.74	Call	Bond Future	32.0600		0.0321	12.7100	0.0127	(60.356)	0	0	0
2022/07/11	R035	04/08/2022	10.74	Put	Bond Future	4,149.8400		4.1498	4,582.8100	4.5828	10.433	0	0	0
2022/07/11	R035	04/08/2022	11.13	Call	Bond Future	314.4100		0.3144	187.8700	0.1879	(40.247)	0	0	0
2022/07/11	R035	04/08/2022	12.18	Call	Bond Future	4,240.8700		4.2409	3,797.4900	3.7975	(10.455)	0	0	0
2022/07/11	R035	04/08/2022	12.18	Put	Bond Future	67.1400		0.0671	76.0800	0.0761	13.315	0	0	400
2022/07/11	R035	03/11/2022	11.15	Call	Bond Future	940.1300		0.9401	785.6800	0.7857	(16.429)	0	0	0
2022/07/11	R035	03/11/2022	11.15	Put	Bond Future	3,640.7100		3.6407	3,946.4800	3.9465	8.399	0	0	0
2022/07/11	R035	03/11/2022	12.68	Call	Bond Future	6,186.5900		6.1866	5,783.4500	5.7835	(6.516)	0	0	0
2022/07/11	R035	03/11/2022	12.68	Put	Bond Future	519.8600		0.5199	576.9400	0.5769	10.980	0	0	1,000
2022/07/11	R035	03/11/2022	10.99	Call	Bond Future	665.6300		0.6656	544.1900	0.5442	(18.244)	0	0	0
2022/07/11	R035	03/11/2022	10.99	Put	Bond Future	4,316.0000		4.3160	4,654.7800	4.6548	7.849	0	0	582
2022/07/11	R035	03/11/2022	11.05	Call	Bond Future	761.1000		0.7611	627.5700	0.6276	(17.544)	0	0	1,000
2022/07/11	R035	03/11/2022	10.57	Call	Bond Future	223.2100		0.2232	170.4500	0.1705	(23.637)	0	0	0
2022/07/11	R035	03/11/2022	10.57	Put	Bond Future	6,439.6700		6.4397	6,847.1300	6.8471	6.327	0	0	582
2022/07/11	R035	03/11/2022			Bond Future	11.6192		83.9253	11.7014	83.4650	0.707	0.0000	0.0000	3,778
2022/07/11	R035	03/11/2022	11.14	Call	Bond Future	921.0700		0.9211	768.7600	0.7688	(16.536)	0	0	0
2022/07/11	R035	03/11/2022	11.14	Put	Bond Future	3,680.5800		3.6806	3,988.4900	3.9885	8.366	0	0	0
2022/07/11	R035	03/11/2022	11.05	Put	Bond Future	4,053.5400		4.0535	4,380.2300	4.3802	8.059	0	0	0
2022/07/11	R035	03/11/2022	11.13	Call	Bond Future	902.4300		0.9024	752.2200	0.7522	(16.645)	0	0	0
2022/07/11	R035	03/11/2022	11.13	Put	Bond Future	3,720.9200		3.7209	4,030.9300	4.0309	8.332	0	0	0
2022/07/11	R035	03/11/2022	9.82	Call	Bond Future	20.0400		0.0200	13.4100	0.0134	(33.084)	0	0	582
2022/07/11	R035	03/11/2022	9.82	Put	Bond Future	11,095.0400		11.0950	11,548.6300	11.5486	4.088	0	0	0
2022/07/11	R035	03/11/2022	10.30	Call	Bond Future	100.9700		0.1010	73.6600	0.0737	(27.048)	0	0	1,000
2022/07/11	R035	03/11/2022	10.30	Put	Bond Future	8,024.6200		8.0246	8,457.5300	8.4575	5.395	0	0	0
2022/07/11	R035	02/02/2023	11.94	Call	Bond Future	3,293.0100		3.2930	3,015.8000	3.0158	(8.418)	0	0	0
2022/07/11	R035	02/02/2023	13.22	Put	Bond Future	786.6500		0.7867	853.1300	0.8531	8.451	0	0	1,000
2022/07/11	R035	02/02/2023	10.88	Call	Bond Future	834.0300		0.8340	718.5400	0.7185	(13.847)	0	0	0
2022/07/11	R035	02/02/2023	10.88	Put	Bond Future	6,091.1800		6.0912	6,444.5800	6.4446	5.802	0	0	0
2022/07/11	R035	02/02/2023	10.66	Call	Bond Future	574.9700		0.5750	487.6200	0.4876	(15.192)	0	0	0
2022/07/11	R035	02/02/2023	10.66	Put	Bond Future	7,165.5600		7.1656	7,547.1000	7.5471	5.325	0	0	582
2022/07/11	R035	02/02/2023	10.30	Put	Bond Future	9,141.6000		9.1416	9,557.7800	9.5578	4.553	0	0	0
2022/07/11	R035	02/02/2023	10.60	Call	Bond Future	520.5000		0.5205	439.7200	0.4397	(15.520)	0	0	0
2022/07/11	R035	02/02/2023	10.60	Put	Bond Future	7,479.7700		7.4798	7,867.8800	7.8679	5.189	0	0	0
2022/07/11	R035	02/02/2023	10.64	Put	Bond Future	7,269.6400		7.2696	7,653.4000	7.6534	5.279	0	0	0
2022/07/11	R035	02/02/2023	9.81	Call	Bond Future	112.8200		0.1128	90.0100	0.0900	(20.218)	0	0	582
2022/07/11	R035	02/02/2023	9.81	Put	Bond Future	12,135.0800		12.1351	12,581.1600	12.5812	3.676	0	0	0
2022/07/11	R035	02/02/2023	9.85	Call	Bond Future	123.1500		0.1231	98.5600	0.0986	(19.968)	0	0	0
2022/07/11	R035	02/02/2023	9.89	Call	Bond Future	134.2700		0.1343	107.8000	0.1078	(19.714)	0	0	400
2022/07/11	R035	02/02/2023	9.89	Put	Bond Future	11,625.6500		11.6257	12,068.0700	12.0681	3.806	0	0	0
2022/07/11	R035	02/02/2023			Bond Future	11.7964		85.3618	11.8823	84.8929	0.728	0.0000	0.0000	0
2022/07/11	R035	02/02/2023	11.94	Put	Bond Future	2,510.9200		2.5109	2,702.6000	2.7026	7.634	0	0	0
2022/07/11	R035	02/02/2023	11.98	Call	Bond Future	3,421.1200		3.4211	3,138.3600	3.1384	(8.265)	0	0	0
2022/07/11	R035	02/02/2023	11.98	Put	Bond Future	2,423.0400		2.4230	2,609.1700	2.6092	7.682	0	0	400
2022/07/11	R035	02/02/2023	13.22	Call	Bond Future	8,086.6100		8.0866	7,684.2000	7.6842	(4.976)	0	0	0
2022/07/11	R035	02/02/2023	11.05	Call	Bond Future	1,095.8800		1.0959	955.5900	0.9556	(12.802)	0	0	1,000

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
2022/07/11	R035	02/02/2023	11.05	Put	Bond Future	5,342.1100	5.3421	5,670.7100	5.6707	6.151	0	0	0
2022/07/11	R035	02/02/2023	11.06	Call	Bond Future	1,112.8500	1.1128	971.0400	0.9710	(12.743)	0	0	0
2022/07/11	R035	02/02/2023	11.06	Put	Bond Future	5,300.1300	5.3001	5,627.2100	5.6272	6.171	0	0	582
2022/07/11	R035	02/02/2023	10.86	Call	Bond Future	806.3000	0.8063	693.6200	0.6936	(13.975)	0	0	0
2022/07/11	R035	02/02/2023	10.86	Put	Bond Future	6,183.4900	6.1835	6,539.7000	6.5397	5.761	0	0	0
2022/07/11	R035	02/02/2023	10.87	Call	Bond Future	819.9900	0.8200	705.9100	0.7059	(13.912)	0	0	0
2022/07/11	R035	02/02/2023	10.87	Put	Bond Future	6,137.1300	6.1371	6,491.9400	6.4919	5.781	0	0	0
2022/07/11	R035	02/02/2023	10.30	Call	Bond Future	305.9800	0.3060	253.2700	0.2533	(17.227)	0	0	1,000
2022/07/11	R035	02/02/2023	10.64	Call	Bond Future	556.4000	0.5564	471.2700	0.4713	(15.300)	0	0	400
2022/07/11	R035	02/02/2023	9.85	Put	Bond Future	11,879.4500	11.8794	12,323.7500	12.3238	3.740	0	0	0
2022/07/11	R035	04/05/2023	11.22	Put	Bond Future	5,751.1500	5.7512	6,062.8300	6.0628	5.419	0	0	0
2022/07/11	R035	04/05/2023	12.46	Call	Bond Future	5,018.0900	5.0181	4,700.9200	4.7009	(6.321)	0	0	0
2022/07/11	R035	04/05/2023	12.46	Put	Bond Future	2,377.3100	2.3773	2,538.1700	2.5382	6.766	0	0	400
2022/07/11	R035	04/05/2023	13.18	Call	Bond Future	7,609.7200	7.6097	7,232.0700	7.2321	(4.963)	0	0	0
2022/07/11	R035	04/05/2023	13.18	Put	Bond Future	1,407.8100	1.4078	1,508.1900	1.5082	7.130	0	0	500
2022/07/11	R035	04/05/2023	11.17	Call	Bond Future	1,569.9100	1.5699	1,409.9000	1.4099	(10.192)	0	0	500
2022/07/11	R035	04/05/2023	11.20	Call	Bond Future	1,624.7300	1.6247	1,460.9300	1.4609	(10.082)	0	0	0
2022/07/11	R035	04/05/2023	11.21	Call	Bond Future	1,643.3500	1.6434	1,478.2700	1.4783	(10.045)	0	0	0
2022/07/11	R035	04/05/2023	10.60	Call	Bond Future	800.3700	0.8004	703.1500	0.7031	(12.147)	0	0	400
2022/07/11	R035	04/05/2023	10.60	Put	Bond Future	8,565.3300	8.5653	8,946.1400	8.9461	4.446	0	0	0
2022/07/11	R035	04/05/2023			Bond Future	11.9559	82.4281	12.0454	81.9501	0.749	0.0000	0.0000	0
2022/07/11	R035	04/05/2023	11.22	Call	Bond Future	1,662.1000	1.6621	1,495.7500	1.4957	(10.008)	0	0	0
2022/07/11	R035	04/05/2023	11.17	Put	Bond Future	5,947.3500	5.9474	6,265.3700	6.2654	5.347	0	0	0
2022/07/11	R035	04/05/2023	11.20	Put	Bond Future	5,828.9700	5.8290	6,143.2000	6.1432	5.391	0	0	0
2022/07/11	R035	04/05/2023	11.21	Put	Bond Future	5,789.9700	5.7900	6,102.9200	6.1029	5.405	0	0	0
2022/07/11	R035	04/05/2023	9.85	Call	Bond Future	281.2300	0.2812	239.4800	0.2395	(14.846)	0	0	400
2022/07/11	R035	04/05/2023	9.85	Put	Bond Future	12,797.6100	12.7976	13,233.8900	13.2339	3.409	0	0	0
2022/07/11	R035	04/05/2023	10.42	Call	Bond Future	635.5700	0.6356	554.4500	0.5545	(12.763)	0	0	500
2022/07/11	R035	04/05/2023	10.42	Put	Bond Future	9,509.5400	9.5095	9,906.4500	9.9064	4.174	0	0	0
2022/07/11	R035	03/08/2023	12.00	Call	Bond Future	1,276.3600	1.2764	1,158.6000	1.1586	(9.226)	0	0	0
2022/07/11	R035	03/08/2023	12.00	Put	Bond Future	8,002.0900	8.0021	8,322.0100	8.3220	3.998	0	0	0
2022/07/11	R035	03/08/2023			Bond Future	13.3499	77.8693	13.4439	77.4317	0.704	0.0000	0.0000	0
2022/07/11	R035	03/08/2023	11.98	Call	Bond Future	1,248.8400	1.2488	1,132.8700	1.1329	(9.286)	0	0	0
2022/07/11	R035	03/08/2023	11.98	Put	Bond Future	8,080.6800	8.0807	8,402.3900	8.4024	3.981	0	0	0
2022/07/11	R035	03/08/2023	11.99	Call	Bond Future	1,262.5600	1.2626	1,145.6900	1.1457	(9.257)	0	0	0
2022/07/11	R035	03/08/2023	11.99	Put	Bond Future	8,041.3200	8.0413	8,362.1300	8.3621	3.990	0	0	0
2022/07/11	R186	04/08/2022	7.96	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	3,600
2022/07/11	R186	04/08/2022	8.15	Call	Bond Future	0.2300	0.0002	0.0200	0.0000	(91.304)	0	0	0
2022/07/11	R186	04/08/2022	8.15	Put	Bond Future	3,392.2500	3.3923	3,847.3900	3.8474	13.417	0	0	0
2022/07/11	R186	04/08/2022	9.78	Call	Bond Future	2,635.7200	2.6357	2,200.5600	2.2006	(16.510)	0	0	0
2022/07/11	R186	04/08/2022	9.78	Put	Bond Future	46.3200	0.0463	66.5100	0.0665	43.588	0	0	3,600
2022/07/11	R186	04/08/2022			Bond Future	9.0601	106.5075	9.1851	106.0522	1.379	0.0000	0.0000	89,775
2022/07/11	R186	04/08/2022	6.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,600
2022/07/11	R186	04/08/2022	6.96	Put	Bond Future	8,036.1000	8.0361	8,491.4500	8.4914	5.666	0	0	0
2022/07/11	R186	04/08/2022	7.96	Put	Bond Future	4,117.3500	4.1174	4,572.6900	4.5727	11.059	0	0	0
2022/07/11	R186	04/08/2022	8.13	Call	Bond Future	0.1500	0.0002	0.0100	0.0000	(93.333)	0	0	0
2022/07/11	R186	04/08/2022	8.13	Put	Bond Future	3,468.2400	3.4682	3,923.4500	3.9235	13.125	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
2022/07/11	R186	04/08/2022	8.14	Call	Bond Future	0.1900	0.0002	0.0100	0.0000	(94.737)	0	0	0
2022/07/11	R186	04/08/2022	8.14	Put	Bond Future	3,430.2400	3.4302	3,885.4100	3.8854	13.269	0	0	0
2022/07/11	R186	03/11/2022	8.91	Put	Bond Future	1,903.4600	1.9035	2,212.2300	2.2122	16.222	0	0	4,310
2022/07/11	R186	03/11/2022	8.53	Call	Bond Future	298.3600	0.2984	211.4800	0.2115	(29.119)	0	0	0
2022/07/11	R186	03/11/2022	8.53	Put	Bond Future	2,909.4600	2.9095	3,286.0800	3.2861	12.945	0	0	0
2022/07/11	R186	03/11/2022	8.54	Call	Bond Future	304.7400	0.3047	216.3700	0.2164	(28.998)	0	0	0
2022/07/11	R186	03/11/2022	8.54	Put	Bond Future	2,880.2900	2.8803	3,255.4200	3.2554	13.024	0	0	0
2022/07/11	R186	03/11/2022			Bond Future	9.2758	108.1068	9.4107	107.6433	1.454	0.0000	0.0000	12,945
2022/07/11	R186	03/11/2022	8.55	Call	Bond Future	311.2300	0.3112	221.3500	0.2214	(28.879)	0	0	0
2022/07/11	R186	03/11/2022	8.55	Put	Bond Future	2,851.2500	2.8513	3,224.8700	3.2249	13.104	0	0	0
2022/07/11	R186	03/11/2022	8.91	Call	Bond Future	632.8100	0.6328	478.0800	0.4781	(24.451)	0	0	0
2022/07/11	R186	03/11/2022	8.23	Call	Bond Future	153.3000	0.1533	103.2100	0.1032	(32.674)	0	0	4,310
2022/07/11	R186	03/11/2022	8.23	Put	Bond Future	3,837.7200	3.8377	4,251.1300	4.2511	10.772	0	0	0
2022/07/11	R186	02/02/2023	8.33	Call	Bond Future	328.3700	0.3284	250.6600	0.2507	(23.665)	0	0	0
2022/07/11	R186	02/02/2023	8.33	Put	Bond Future	4,084.1000	4.0841	4,478.7900	4.4788	9.664	0	0	0
2022/07/11	R186	02/02/2023	8.32	Call	Bond Future	323.8100	0.3238	247.0200	0.2470	(23.715)	0	0	0
2022/07/11	R186	02/02/2023	8.32	Put	Bond Future	4,113.4800	4.1135	4,509.0900	4.5091	9.617	0	0	0
2022/07/11	R186	02/02/2023			Bond Future	9.4617	104.6603	9.6077	104.1879	1.543	0.0000	0.0000	0
2022/07/11	R186	02/02/2023	8.34	Call	Bond Future	332.9700	0.3330	254.3500	0.2543	(23.612)	0	0	0
2022/07/11	R186	02/02/2023	8.34	Put	Bond Future	4,054.7700	4.0548	4,448.5500	4.4486	9.712	0	0	0
2022/07/11	R186	04/05/2023	8.83	Put	Bond Future	3,274.2000	3.2742	3,616.7900	3.6168	10.463	0	0	0
2022/07/11	R186	04/05/2023	8.84	Call	Bond Future	795.6000	0.7956	655.2000	0.6552	(17.647)	0	0	0
2022/07/11	R186	04/05/2023			Bond Future	9.6347	106.5787	9.7934	106.0969	1.647	0.0000	0.0000	0
2022/07/11	R186	04/05/2023	8.83	Call	Bond Future	786.1400	0.7861	646.9600	0.6470	(17.704)	0	0	0
2022/07/11	R186	04/05/2023	8.84	Put	Bond Future	3,252.2900	3.2523	3,593.6600	3.5937	10.496	0	0	0
2022/07/11	R186	04/05/2023	8.82	Call	Bond Future	776.4200	0.7764	638.4700	0.6385	(17.767)	0	0	0
2022/07/11	R186	04/05/2023	8.82	Put	Bond Future	3,295.8700	3.2959	3,639.6900	3.6397	10.432	0	0	0
2022/07/11	R186	03/08/2023	9.74	Call	Bond Future	115.4300	0.1154	90.5600	0.0906	(21.546)	0	0	0
2022/07/11	R186	03/08/2023	9.74	Put	Bond Future	8,040.5700	8.0406	8,453.5700	8.4536	5.136	0	0	0
2022/07/11	R186	03/08/2023	9.73	Put	Bond Future	8,067.0700	8.0671	8,480.4400	8.4804	5.124	0	0	0
2022/07/11	R186	03/08/2023			Bond Future	12.6602	95.5669	12.8305	95.1290	1.345	0.0000	0.0000	0
2022/07/11	R186	03/08/2023	9.75	Call	Bond Future	117.6200	0.1176	92.3700	0.0924	(21.467)	0	0	0
2022/07/11	R186	03/08/2023	9.75	Put	Bond Future	8,014.2200	8.0142	8,426.8400	8.4268	5.149	0	0	0
2022/07/11	R186	03/08/2023	9.73	Call	Bond Future	113.3800	0.1134	88.8800	0.0889	(21.609)	0	0	0
2022/07/11	R197	04/08/2022			Bond Future	328.5093	328.5093	329.9144	329.9144	0.428	0.0000	0.0000	809
2022/07/11	R197	03/11/2022			Bond Future	333.5222	333.5222	334.9447	334.9447	0.427	0.0000	0.0000	6
2022/07/11	R197	02/02/2023			Bond Future	330.5631	330.5631	332.0002	332.0002	0.435	0.0000	0.0000	0
2022/07/11	R197	04/05/2023			Bond Future	336.6887	336.6887	338.1502	338.1502	0.434	0.0000	0.0000	0
2022/07/11	R197	03/08/2023			Bond Future	336.8077	336.8077	337.7340	337.7340	0.275	0.0000	0.0000	0
2022/07/11	R202	04/08/2022			Bond Future	241.2757	241.2757	243.2065	243.2065	0.800	0.0000	0.0000	6,833
2022/07/11	R202	03/11/2022			Bond Future	244.9576	244.9576	246.9148	246.9148	0.799	0.0000	0.0000	0
2022/07/11	R202	02/02/2023			Bond Future	244.5609	244.5609	246.5462	246.5462	0.812	0.0000	0.0000	0
2022/07/11	R202	04/05/2023			Bond Future	249.0912	249.0912	251.1114	251.1114	0.811	0.0000	0.0000	0
2022/07/11	R202	03/08/2023			Bond Future	230.9296	230.9296	232.8743	232.8743	0.842	0.0000	0.0000	0
2022/07/11	R209	04/08/2022	10.57	Put	Bond Future	4,598.1500	4.5981	4,987.1900	4.9872	8.461	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
2022/07/11	R209	04/08/2022	10.58	Call	Bond Future	6.8900	0.0069	2.1200	0.0021	(69.231)	0	0	0
2022/07/11	R209	04/08/2022	10.58	Put	Bond Future	4,543.5500	4.5436	4,932.2100	4.9322	8.554	0	0	0
2022/07/11	R209	04/08/2022			Bond Future	11.4426	66.8051	11.5214	66.4117	0.689	0.0000	0.0000	23,295
2022/07/11	R209	04/08/2022	10.57	Call	Bond Future	6.3000	0.0063	1.9100	0.0019	(69.683)	0	0	0
2022/07/11	R209	04/08/2022	10.59	Call	Bond Future	7.5200	0.0075	2.3500	0.0024	(68.750)	0	0	0
2022/07/11	R209	04/08/2022	10.59	Put	Bond Future	4,489.0600	4.4891	4,877.3200	4.8773	8.649	0	0	0
2022/07/11	R209	03/11/2022	12.00	Call	Bond Future	2,977.6800	2.9777	2,694.2500	2.6943	(9.518)	0	0	0
2022/07/11	R209	03/11/2022	12.00	Put	Bond Future	1,113.2800	1.1133	1,230.0000	1.2300	10.484	0	0	3,500
2022/07/11	R209	03/11/2022	11.03	Call	Bond Future	641.8700	0.6419	527.9000	0.5279	(17.756)	0	0	0
2022/07/11	R209	03/11/2022	11.03	Put	Bond Future	3,586.5500	3.5865	3,872.7300	3.8727	7.979	0	0	0
2022/07/11	R209	03/11/2022	10.50	Put	Bond Future	5,954.5400	5.9545	6,315.6100	6.3156	6.064	0	0	0
2022/07/11	R209	03/11/2022	9.25	Call	Bond Future	1.6000	0.0016	0.9500	0.0010	(40.625)	0	0	6,000
2022/07/11	R209	03/11/2022	9.25	Put	Bond Future	13,224.7700	13.2248	13,624.2700	13.6243	3.021	0	0	0
2022/07/11	R209	03/11/2022	9.50	Call	Bond Future	4.8500	0.0049	3.0300	0.0030	(37.526)	0	0	0
2022/07/11	R209	03/11/2022	9.50	Put	Bond Future	11,658.5100	11.6585	12,056.8400	12.0568	3.417	0	0	0
2022/07/11	R209	03/11/2022			Bond Future	11.6117	64.6634	11.6937	64.2632	0.706	0.0000	0.0000	4,520
2022/07/11	R209	03/11/2022	11.02	Call	Bond Future	627.7400	0.6277	515.5400	0.5155	(17.874)	0	0	0
2022/07/11	R209	03/11/2022	11.02	Put	Bond Future	3,624.7000	3.6247	3,912.6500	3.9126	7.944	0	0	0
2022/07/11	R209	03/11/2022	11.50	Call	Bond Future	1,547.7500	1.5478	1,345.9400	1.3459	(13.039)	0	0	0
2022/07/11	R209	03/11/2022	11.50	Put	Bond Future	2,098.8400	2.0988	2,297.1800	2.2972	9.450	0	0	0
2022/07/11	R209	03/11/2022	10.50	Call	Bond Future	158.5100	0.1585	119.4300	0.1194	(24.655)	0	0	0
2022/07/11	R209	03/11/2022	11.00	Call	Bond Future	599.9700	0.6000	491.3100	0.4913	(18.111)	0	0	0
2022/07/11	R209	03/11/2022	11.00	Put	Bond Future	3,701.6500	3.7017	3,993.1400	3.9931	7.875	0	0	7,000
2022/07/11	R209	03/11/2022	11.01	Call	Bond Future	613.8100	0.6138	503.3800	0.5034	(17.991)	0	0	0
2022/07/11	R209	03/11/2022	11.01	Put	Bond Future	3,663.1000	3.6631	3,952.8200	3.9528	7.909	0	0	0
2022/07/11	R209	03/11/2022	10.00	Call	Bond Future	33.5200	0.0335	23.1900	0.0232	(30.817)	0	0	3,500
2022/07/11	R209	03/11/2022	10.00	Put	Bond Future	8,676.9100	8.6769	9,066.7300	9.0667	4.493	0	0	6,000
2022/07/11	R209	02/02/2023	10.80	Put	Bond Future	5,550.5300	5.5505	5,863.8900	5.8639	5.646	0	0	0
2022/07/11	R209	02/02/2023	10.78	Call	Bond Future	639.8500	0.6398	547.9500	0.5480	(14.363)	0	0	0
2022/07/11	R209	02/02/2023	10.79	Call	Bond Future	651.1000	0.6511	558.0100	0.5580	(14.297)	0	0	0
2022/07/11	R209	02/02/2023			Bond Future	11.7650	65.7710	11.8502	65.3633	0.724	0.0000	0.0000	0
2022/07/11	R209	02/02/2023	10.80	Call	Bond Future	662.6300	0.6626	568.3400	0.5683	(14.230)	0	0	0
2022/07/11	R209	02/02/2023	10.78	Put	Bond Future	5,634.5400	5.6345	5,950.2900	5.9503	5.604	0	0	0
2022/07/11	R209	02/02/2023	10.79	Put	Bond Future	5,592.3600	5.5924	5,906.9200	5.9069	5.625	0	0	0
2022/07/11	R209	04/05/2023	11.09	Call	Bond Future	1,310.8900	1.3109	1,175.2500	1.1753	(10.347)	0	0	0
2022/07/11	R209	04/05/2023	11.09	Put	Bond Future	5,345.9700	5.3460	5,625.8100	5.6258	5.235	0	0	0
2022/07/11	R209	04/05/2023	11.10	Call	Bond Future	1,326.4900	1.3265	1,189.7400	1.1897	(10.309)	0	0	0
2022/07/11	R209	04/05/2023	11.10	Put	Bond Future	5,310.1400	5.3101	5,588.8700	5.5889	5.249	0	0	0
2022/07/11	R209	04/05/2023			Bond Future	11.9088	63.8264	11.9973	63.4109	0.743	0.0000	0.0000	0
2022/07/11	R209	04/05/2023	11.11	Call	Bond Future	1,342.2000	1.3422	1,204.3400	1.2043	(10.271)	0	0	0
2022/07/11	R209	04/05/2023	11.11	Put	Bond Future	5,274.4900	5.2745	5,552.1100	5.5521	5.263	0	0	0
2022/07/11	R209	03/08/2023	11.95	Put	Bond Future	6,494.0900	6.4941	6,761.8300	6.7618	4.123	0	0	0
2022/07/11	R209	03/08/2023	11.93	Call	Bond Future	1,250.7100	1.2507	1,138.0800	1.1381	(9.005)	0	0	0
2022/07/11	R209	03/08/2023	11.94	Call	Bond Future	1,263.9200	1.2639	1,150.4700	1.1505	(8.976)	0	0	0
2022/07/11	R209	03/08/2023			Bond Future	13.1339	60.2787	13.2265	59.8967	0.705	0.0000	0.0000	0
2022/07/11	R209	03/08/2023	11.95	Call	Bond Future	1,277.2100	1.2772	1,162.9400	1.1629	(8.947)	0	0	0
2022/07/11	R209	03/08/2023	11.93	Put	Bond Future	6,561.3100	6.5613	6,830.6900	6.8307	4.106	0	0	0
2022/07/11	R209	03/08/2023	11.94	Put	Bond Future	6,527.6300	6.5276	6,796.1900	6.7962	4.114	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
2022/07/11	R210	04/08/2022			Bond Future	220.5596	220.5596	222.4375	222.4375	0.851	0.0000	0.0000	1,068
2022/07/11	R210	03/11/2022			Bond Future	220.9522	220.9522	222.8552	222.8552	0.861	0.0000	0.0000	0
2022/07/11	R210	02/02/2023			Bond Future	224.7838	224.7838	226.7177	226.7177	0.860	0.0000	0.0000	0
2022/07/11	R210	04/05/2023			Bond Future	225.8863	225.8863	227.8493	227.8493	0.869	0.0000	0.0000	0
2022/07/11	R210	03/08/2023			Bond Future	213.6405	213.6405	215.5378	215.5378	0.888	0.0000	0.0000	0
2022/07/11	R213	04/08/2022	9.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/11	R213	04/08/2022	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/11	R213	04/08/2022	9.90	Put	Bond Future	5,240.6800	5.2407	5,793.3500	5.7934	10.546	0	0	0
2022/07/11	R213	04/08/2022			Bond Future	10.9787	81.3718	11.0979	80.8191	1.085	0.0000	0.0000	31,315
2022/07/11	R213	04/08/2022	9.88	Put	Bond Future	5,342.0300	5.3420	5,894.7000	5.8947	10.346	0	0	0
2022/07/11	R213	04/08/2022	9.89	Put	Bond Future	5,291.3300	5.2913	5,844.0000	5.8440	10.445	0	0	0
2022/07/11	R213	04/08/2022	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/11	R213	03/11/2022	10.38	Call	Bond Future	352.7600	0.3528	253.7300	0.2537	(28.073)	0	0	0
2022/07/11	R213	03/11/2022	10.38	Put	Bond Future	4,094.5700	4.0946	4,557.5100	4.5575	11.306	0	0	0
2022/07/11	R213	03/11/2022	10.39	Call	Bond Future	361.2500	0.3613	260.3500	0.2604	(27.931)	0	0	0
2022/07/11	R213	03/11/2022	10.39	Put	Bond Future	4,055.0200	4.0550	4,516.0900	4.5161	11.370	0	0	0
2022/07/11	R213	03/11/2022	10.37	Call	Bond Future	344.4100	0.3444	247.2300	0.2472	(28.216)	0	0	0
2022/07/11	R213	03/11/2022	10.37	Put	Bond Future	4,134.3000	4.1343	4,599.0900	4.5991	11.242	0	0	200
2022/07/11	R213	03/11/2022	9.19	Call	Bond Future	15.3000	0.0153	8.9400	0.0089	(41.569)	0	0	476
2022/07/11	R213	03/11/2022	9.19	Put	Bond Future	9,741.3800	9.7414	10,296.9900	10.2970	5.704	0	0	0
2022/07/11	R213	03/11/2022			Bond Future	11.1823	79.0543	11.3070	78.4923	1.116	0.0000	0.0000	0
2022/07/11	R213	03/11/2022	10.40	Call	Bond Future	369.9000	0.3699	267.1100	0.2671	(27.789)	0	0	0
2022/07/11	R213	03/11/2022	10.40	Put	Bond Future	4,015.6600	4.0157	4,474.8400	4.4748	11.435	0	0	0
2022/07/11	R213	03/11/2022	9.98	Call	Bond Future	136.0700	0.1361	91.2400	0.0912	(32.946)	0	0	0
2022/07/11	R213	03/11/2022	9.98	Put	Bond Future	5,829.5700	5.8296	6,346.7100	6.3467	8.871	0	0	200
2022/07/11	R213	03/11/2022	10.19	Call	Bond Future	223.1800	0.2232	154.8300	0.1548	(30.626)	0	0	0
2022/07/11	R213	03/11/2022	10.19	Put	Bond Future	4,884.7000	4.8847	5,378.3200	5.3783	10.105	0	0	476
2022/07/11	R213	03/11/2022	9.13	Call	Bond Future	12.4400	0.0124	7.1700	0.0072	(42.363)	0	0	200
2022/07/11	R213	03/11/2022	9.13	Put	Bond Future	10,054.7900	10.0548	10,611.4900	10.6115	5.537	0	0	0
2022/07/11	R213	03/11/2022	9.84	Call	Bond Future	95.9800	0.0960	62.8800	0.0629	(34.486)	0	0	0
2022/07/11	R213	03/11/2022	9.84	Put	Bond Future	6,486.6300	6.4866	7,015.5000	7.0155	8.153	0	0	476
2022/07/11	R213	02/02/2023	10.43	Put	Bond Future	4,933.1400	4.9331	5,377.4400	5.3774	9.006	0	0	0
2022/07/11	R213	02/02/2023	12.20	Call	Bond Future	4,590.6500	4.5906	4,164.9900	4.1650	(9.272)	0	0	0
2022/07/11	R213	02/02/2023	12.20	Put	Bond Future	1,057.8000	1.0578	1,204.4900	1.2045	13.867	0	0	912
2022/07/11	R213	02/02/2023	10.22	Put	Bond Future	5,739.6900	5.7397	6,214.2300	6.2142	8.268	0	0	0
2022/07/11	R213	02/02/2023	10.23	Call	Bond Future	463.6300	0.4636	364.6100	0.3646	(21.358)	0	0	0
2022/07/11	R213	02/02/2023	10.35	Call	Bond Future	567.2000	0.5672	451.3400	0.4513	(20.427)	0	0	0
2022/07/11	R213	02/02/2023	10.35	Put	Bond Future	5,231.4000	5.2314	5,687.8900	5.6879	8.726	0	0	476
2022/07/11	R213	02/02/2023	10.01	Call	Bond Future	329.6700	0.3297	254.9400	0.2549	(22.668)	0	0	0
2022/07/11	R213	02/02/2023			Bond Future	11.3719	80.4071	11.5027	79.8347	1.150	0.0000	0.0000	0
2022/07/11	R213	02/02/2023	10.43	Call	Bond Future	646.8200	0.6468	518.7700	0.5188	(19.797)	0	0	912
2022/07/11	R213	02/02/2023	10.22	Call	Bond Future	456.6900	0.4567	358.8800	0.3589	(21.417)	0	0	0
2022/07/11	R213	02/02/2023	10.23	Put	Bond Future	5,698.8200	5.6988	6,172.1500	6.1722	8.306	0	0	0
2022/07/11	R213	02/02/2023	9.16	Call	Bond Future	72.0700	0.0721	51.9900	0.0520	(27.862)	0	0	476
2022/07/11	R213	02/02/2023	9.16	Put	Bond Future	10,628.4200	10.6284	11,180.6900	11.1807	5.196	0	0	0
2022/07/11	R213	02/02/2023	10.01	Put	Bond Future	6,624.8600	6.6249	7,122.4800	7.1225	7.511	0	0	476

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
2022/07/11	R213	02/02/2023	10.21	Call	Bond Future	449.8200	0.4498	353.2100	0.3532	(21.477)	0	0	0
2022/07/11	R213	02/02/2023	10.21	Put	Bond Future	5,780.6700	5.7807	6,256.4100	6.2564	8.230	0	0	0
2022/07/11	R213	04/05/2023	10.75	Call	Bond Future	1,213.2300	1.2132	1,031.1800	1.0312	(15.005)	0	0	0
2022/07/11	R213	04/05/2023	10.75	Put	Bond Future	4,705.4400	4.7054	5,106.7500	5.1068	8.529	0	0	0
2022/07/11	R213	04/05/2023			Bond Future	11.5435	78.3323	11.6805	77.7489	1.187	0.0000	0.0000	0
2022/07/11	R213	04/05/2023	10.74	Call	Bond Future	1,199.2700	1.1993	1,018.7100	1.0187	(15.056)	0	0	0
2022/07/11	R213	04/05/2023	10.74	Put	Bond Future	4,736.7700	4.7368	5,139.5700	5.1396	8.504	0	0	0
2022/07/11	R213	04/05/2023	10.73	Call	Bond Future	1,185.6700	1.1857	1,006.5800	1.0066	(15.105)	0	0	0
2022/07/11	R213	04/05/2023	10.73	Put	Bond Future	4,768.4800	4.7685	5,172.7500	5.1727	8.478	0	0	0
2022/07/11	R213	03/08/2023	11.62	Put	Bond Future	6,942.1700	6.9422	7,368.5700	7.3686	6.142	0	0	0
2022/07/11	R213	03/08/2023	11.63	Call	Bond Future	771.3900	0.7714	658.2800	0.6583	(14.663)	0	0	0
2022/07/11	R213	03/08/2023			Bond Future	13.1760	74.0351	13.3198	73.4966	1.091	0.0000	0.0000	0
2022/07/11	R213	03/08/2023	11.62	Call	Bond Future	762.0300	0.7620	649.9400	0.6499	(14.709)	0	0	0
2022/07/11	R213	03/08/2023	11.63	Put	Bond Future	6,909.6700	6.9097	7,335.0500	7.3350	6.156	0	0	0
2022/07/11	R213	03/08/2023	11.61	Call	Bond Future	752.7500	0.7528	641.6600	0.6417	(14.758)	0	0	0
2022/07/11	R213	03/08/2023	11.61	Put	Bond Future	6,974.7900	6.9748	7,402.1900	7.4022	6.128	0	0	0
2022/07/11	R214	04/08/2022	10.98	Put	Bond Future	3,670.8500	3.6708	4,005.1500	4.0051	9.107	0	0	0
2022/07/11	R214	04/08/2022	10.99	Call	Bond Future	35.3700	0.0354	15.7100	0.0157	(55.584)	0	0	0
2022/07/11	R214	04/08/2022			Bond Future	11.6551	64.0440	11.7239	63.6913	0.591	0.0000	0.0000	84,028
2022/07/11	R214	04/08/2022	10.97	Call	Bond Future	30.6300	0.0306	13.2800	0.0133	(56.644)	0	0	0
2022/07/11	R214	04/08/2022	10.97	Put	Bond Future	3,724.9600	3.7250	4,060.3800	4.0604	9.005	0	0	0
2022/07/11	R214	04/08/2022	10.98	Call	Bond Future	32.9300	0.0329	14.4600	0.0145	(56.089)	0	0	0
2022/07/11	R214	04/08/2022	10.99	Put	Bond Future	3,616.9400	3.6169	3,950.0500	3.9500	9.210	0	0	0
2022/07/11	R214	03/11/2022	11.34	Call	Bond Future	838.5800	0.8386	714.9800	0.7150	(14.739)	0	0	0
2022/07/11	R214	03/11/2022	11.36	Put	Bond Future	3,248.4100	3.2484	3,480.3100	3.4803	7.139	0	0	0
2022/07/11	R214	03/11/2022			Bond Future	11.8173	61.7191	11.8889	61.3602	0.606	0.0000	0.0000	80
2022/07/11	R214	03/11/2022	11.34	Put	Bond Future	3,320.8900	3.3209	3,556.1700	3.5562	7.085	0	0	0
2022/07/11	R214	03/11/2022	11.35	Call	Bond Future	855.8300	0.8558	730.5400	0.7305	(14.640)	0	0	0
2022/07/11	R214	03/11/2022	11.35	Put	Bond Future	3,284.5100	3.2845	3,518.1000	3.5181	7.112	0	0	0
2022/07/11	R214	03/11/2022	11.36	Call	Bond Future	873.3000	0.8733	746.3200	0.7463	(14.540)	0	0	0
2022/07/11	R214	02/02/2023	11.07	Call	Bond Future	782.1800	0.7822	686.8900	0.6869	(12.183)	0	0	0
2022/07/11	R214	02/02/2023	11.07	Put	Bond Future	5,486.8100	5.4868	5,757.1000	5.7571	4.926	0	0	0
2022/07/11	R214	02/02/2023	11.08	Call	Bond Future	795.2700	0.7953	698.8400	0.6988	(12.125)	0	0	0
2022/07/11	R214	02/02/2023	11.08	Put	Bond Future	5,444.3800	5.4444	5,713.5300	5.7135	4.944	0	0	0
2022/07/11	R214	02/02/2023			Bond Future	11.9679	62.7755	12.0423	62.4099	0.622	0.0000	0.0000	0
2022/07/11	R214	02/02/2023	11.09	Call	Bond Future	808.5000	0.8085	710.9300	0.7109	(12.068)	0	0	0
2022/07/11	R214	02/02/2023	11.09	Put	Bond Future	5,402.1500	5.4022	5,670.1600	5.6702	4.961	0	0	0
2022/07/11	R214	04/05/2023	11.36	Call	Bond Future	1,546.9400	1.5469	1,412.5300	1.4125	(8.689)	0	0	0
2022/07/11	R214	04/05/2023	11.36	Put	Bond Future	5,328.1200	5.3281	5,566.4000	5.5664	4.472	0	0	0
2022/07/11	R214	04/05/2023	11.37	Call	Bond Future	1,564.1200	1.5641	1,428.7100	1.4287	(8.657)	0	0	0
2022/07/11	R214	04/05/2023	11.37	Put	Bond Future	5,291.9100	5.2919	5,529.1900	5.5292	4.484	0	0	0
2022/07/11	R214	04/05/2023			Bond Future	12.1026	60.6317	12.1798	60.2590	0.638	0.0000	0.0000	0
2022/07/11	R214	04/05/2023	11.38	Call	Bond Future	1,581.6100	1.5816	1,445.1900	1.4452	(8.625)	0	0	0
2022/07/11	R214	04/05/2023	11.38	Put	Bond Future	5,256.0800	5.2561	5,492.3500	5.4924	4.495	0	0	0
2022/07/11	R214	03/08/2023	12.14	Call	Bond Future	1,459.1700	1.4592	1,347.3700	1.3474	(7.662)	0	0	0
2022/07/11	R214	03/08/2023	12.14	Put	Bond Future	6,418.3900	6.4184	6,648.5000	6.6485	3.585	0	0	0
2022/07/11	R214	03/08/2023	12.15	Call	Bond Future	1,473.8300	1.4738	1,361.2800	1.3613	(7.637)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/11	R214	03/08/2023	12.15	Put	Bond Future	6,384.8200	6.3848	6,614.1800	6.6142	3.592	0	0	0
2022/07/11	R214	03/08/2023			Bond Future	13.2410	57.2790	13.3228	56.9371	0.618	0.0000	0.0000	0
2022/07/11	R214	03/08/2023	12.16	Call	Bond Future	1,488.5700	1.4886	1,375.2600	1.3753	(7.612)	0	0	0
2022/07/11	R214	03/08/2023	12.16	Put	Bond Future	6,351.4000	6.3514	6,580.0000	6.5800	3.599	0	0	0
2022/07/11	R248	04/08/2022	10.20	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	1,700
2022/07/11	R248	04/08/2022	10.99	Call	Bond Future	54.0800	0.0541	24.1700	0.0242	(55.307)	0	0	0
2022/07/11	R248	04/08/2022	10.99	Put	Bond Future	4,447.7300	4.4477	4,891.0300	4.8910	9.967	0	0	0
2022/07/11	R248	04/08/2022	10.40	Put	Bond Future	8,776.5000	8.7765	9,249.5300	9.2495	5.390	0	0	0
2022/07/11	R248	04/08/2022	10.98	Call	Bond Future	50.5300	0.0505	22.3200	0.0223	(55.828)	0	0	0
2022/07/11	R248	04/08/2022	10.98	Put	Bond Future	4,515.1900	4.5152	4,960.1900	4.9602	9.856	0	0	0
2022/07/11	R248	04/08/2022			Bond Future	11.6402	80.4116	11.7141	79.9384	0.635	0.0000	0.0000	213,341
2022/07/11	R248	04/08/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/11	R248	04/08/2022	9.70	Put	Bond Future	14,529.9100	14.5299	15,003.1200	15.0031	3.257	0	0	0
2022/07/11	R248	04/08/2022	10.20	Put	Bond Future	10,355.6500	10.3557	10,828.8400	10.8288	4.569	0	0	0
2022/07/11	R248	04/08/2022	10.30	Call	Bond Future	0.0700	0.0001	0.0100	0.0000	(85.714)	0	0	1,200
2022/07/11	R248	04/08/2022	10.30	Put	Bond Future	9,559.8200	9.5598	10,032.9700	10.0330	4.949	0	0	0
2022/07/11	R248	04/08/2022	11.00	Call	Bond Future	57.8400	0.0578	26.1500	0.0262	(54.789)	0	0	1,200
2022/07/11	R248	04/08/2022	11.00	Put	Bond Future	4,380.5800	4.3806	4,822.1000	4.8221	10.079	0	0	50
2022/07/11	R248	04/08/2022	10.40	Call	Bond Future	0.2200	0.0002	0.0400	0.0000	(81.818)	0	0	0
2022/07/11	R248	04/08/2022	10.90	Call	Bond Future	28.4100	0.0284	11.3600	0.0114	(60.014)	0	0	1,700
2022/07/11	R248	04/08/2022	10.90	Put	Bond Future	5,065.1000	5.0651	5,521.2600	5.5213	9.006	0	0	0
2022/07/11	R248	03/11/2022	11.31	Put	Bond Future	4,207.8300	4.2078	4,530.2400	4.5302	7.662	0	0	0
2022/07/11	R248	03/11/2022	11.32	Call	Bond Future	1,021.1300	1.0211	860.0200	0.8600	(15.778)	0	0	0
2022/07/11	R248	03/11/2022	11.30	Put	Bond Future	4,254.7100	4.2547	4,579.3700	4.5794	7.631	0	0	0
2022/07/11	R248	03/11/2022			Bond Future	11.8025	77.1948	11.8796	76.7135	0.653	0.0000	0.0000	5,959
2022/07/11	R248	03/11/2022	11.31	Call	Bond Future	1,000.0000	1.0000	841.1500	0.8411	(15.885)	0	0	0
2022/07/11	R248	03/11/2022	11.32	Put	Bond Future	4,161.4600	4.1615	4,481.6100	4.4816	7.693	0	0	0
2022/07/11	R248	03/11/2022	11.30	Call	Bond Future	979.2800	0.9793	822.6800	0.8227	(15.991)	0	0	0
2022/07/11	R248	02/02/2023	11.08	Call	Bond Future	996.2400	0.9962	867.7300	0.8677	(12.900)	0	0	0
2022/07/11	R248	02/02/2023	11.08	Put	Bond Future	6,716.4300	6.7164	7,078.1800	7.0782	5.386	0	0	0
2022/07/11	R248	02/02/2023			Bond Future	11.9534	78.5162	12.0338	78.0260	0.672	0.0000	0.0000	0
2022/07/11	R248	02/02/2023	11.07	Call	Bond Future	979.6400	0.9796	852.6800	0.8527	(12.960)	0	0	0
2022/07/11	R248	02/02/2023	11.07	Put	Bond Future	6,769.7300	6.7697	7,133.0300	7.1330	5.367	0	0	0
2022/07/11	R248	02/02/2023	11.06	Call	Bond Future	963.0400	0.9630	837.6300	0.8376	(13.022)	0	0	0
2022/07/11	R248	02/02/2023	11.06	Put	Bond Future	6,823.1500	6.8232	7,188.0000	7.1880	5.347	0	0	0
2022/07/11	R248	04/05/2023	11.35	Call	Bond Future	1,918.3000	1.9183	1,739.8500	1.7399	(9.303)	0	0	0
2022/07/11	R248	04/05/2023	11.35	Put	Bond Future	6,606.7500	6.6067	6,928.0600	6.9281	4.863	0	0	0
2022/07/11	R248	04/05/2023			Bond Future	12.0881	75.5208	12.1717	75.0211	0.691	0.0000	0.0000	0
2022/07/11	R248	04/05/2023	11.34	Call	Bond Future	1,896.8900	1.8969	1,719.7900	1.7198	(9.336)	0	0	0
2022/07/11	R248	04/05/2023	11.34	Put	Bond Future	6,652.4300	6.6524	6,975.0900	6.9751	4.850	0	0	0
2022/07/11	R248	04/05/2023	11.33	Call	Bond Future	1,875.3800	1.8754	1,699.6400	1.6996	(9.371)	0	0	0
2022/07/11	R248	04/05/2023	11.33	Put	Bond Future	6,698.1000	6.6981	7,022.1200	7.0221	4.837	0	0	0
2022/07/11	R248	03/08/2023	12.11	Call	Bond Future	1,760.1800	1.7602	1,614.0000	1.6140	(8.305)	0	0	0
2022/07/11	R248	03/08/2023	12.11	Put	Bond Future	8,044.8100	8.0448	8,358.0300	8.3580	3.893	0	0	0
2022/07/11	R248	03/08/2023			Bond Future	13.2451	71.3288	13.3356	70.8694	0.683	0.0000	0.0000	0
2022/07/11	R248	03/08/2023	12.10	Call	Bond Future	1,742.3700	1.7424	1,597.2000	1.5972	(8.332)	0	0	0
2022/07/11	R248	03/08/2023	12.10	Put	Bond Future	8,086.9700	8.0870	8,401.2000	8.4012	3.886	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/11	R248 03/08/2023	12.09	Call	Bond Future	1,724.6500	1.7247	1,580.4900	1.5805	(8.359)	0	0	0
2022/07/11	R248 03/08/2023	12.09	Put	Bond Future	8,129.3100	8.1293	8,444.5500	8.4446	3.878	0	0	0

Total **1484604**