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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

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

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
2022/07/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/07	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/07	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/07	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/07	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/07	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/07	2025	04/08/2022		Bond Future	161.0441	161.0441	161.1819	161.1819	0.086	0.0000	0.0000	10,643
2022/07/07	2025	03/11/2022		Bond Future	163.5060	163.5060	163.6438	163.6438	0.084	0.0000	0.0000	0
2022/07/07	2025	02/02/2023		Bond Future	164.6583	164.6583	164.7970	164.7970	0.084	0.0000	0.0000	0
2022/07/07	2025	04/05/2023		Bond Future	167.7100	167.7100	167.8502	167.8502	0.084	0.0000	0.0000	0
2022/07/07	2025	03/08/2023		Bond Future	167.7100	167.7100	157.0523	157.0523	(6.355)	0.0000	0.0000	0
2022/07/07	2029	04/08/2022		Bond Future	118.3872	118.3872	117.6754	117.6754	(0.601)	0.0000	0.0000	2,682
2022/07/07	2029	03/11/2022		Bond Future	118.9483	118.9483	118.2241	118.2241	(0.609)	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
2022/07/07	2029	02/02/2023			Bond Future	121.0129		120.2750		(0.610)	0.0000	0.0000	0
2022/07/07	2029	04/05/2023			Bond Future	121.9698		121.2175		(0.617)	0.0000	0.0000	0
2022/07/07	2029	03/08/2023			Bond Future	121.9700		114.6464		(6.004)	0.0000	0.0000	0
2022/07/07	2030	04/08/2022	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/07	2030	04/08/2022	9.56	Put	Bond Future	5,687.2200	5.6872	5,253.8100	5.2538	(7.621)	0	0	0
2022/07/07	2030	04/08/2022	10.95	Call	Bond Future	1,387.7500	1.3878	1,666.6100	1.6666	20.094	0	0	0
2022/07/07	2030	04/08/2022	10.95	Put	Bond Future	476.6800	0.4767	322.1300	0.3221	(32.422)	0	0	800
2022/07/07	2030	04/08/2022			Bond Future	10.7500	86.3281	10.6559	86.7615	(0.876)	0.0000	0.0000	91,419
2022/07/07	2030	04/08/2022	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/07	2030	04/08/2022	8.30	Put	Bond Future	12,239.0800	12.2391	11,805.6700	11.8057	(3.541)	0	0	0
2022/07/07	2030	04/08/2022	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/07	2030	04/08/2022	9.05	Put	Bond Future	8,270.5800	8.2706	7,837.1700	7.8372	(5.240)	0	0	0
2022/07/07	2030	04/08/2022	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/07	2030	04/08/2022	9.54	Put	Bond Future	5,786.8300	5.7868	5,353.4200	5.3534	(7.490)	0	0	0
2022/07/07	2030	04/08/2022	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/07	2030	04/08/2022	9.55	Put	Bond Future	5,737.0100	5.7370	5,303.6000	5.3036	(7.555)	0	0	0
2022/07/07	2030	03/11/2022	10.10	Call	Bond Future	345.6600	0.3457	396.6400	0.3966	14.749	0	0	0
2022/07/07	2030	03/11/2022	10.10	Put	Bond Future	4,275.2400	4.2752	3,887.4400	3.8874	(9.071)	0	0	0
2022/07/07	2030	03/11/2022	10.20	Put	Bond Future	3,890.5800	3.8906	3,514.1700	3.5142	(9.675)	0	0	0
2022/07/07	2030	03/11/2022	9.70	Call	Bond Future	131.7500	0.1318	151.6900	0.1517	15.135	0	0	500
2022/07/07	2030	03/11/2022	9.70	Put	Bond Future	5,966.4300	5.9664	5,547.5900	5.5476	(7.020)	0	0	0
2022/07/07	2030	03/11/2022			Bond Future	10.9603	87.6274	10.8618	88.0662	(0.899)	0.0000	0.0000	19,520
2022/07/07	2030	03/11/2022	10.20	Call	Bond Future	429.3800	0.4294	491.7500	0.4917	14.526	0	0	500
2022/07/07	2030	03/11/2022	11.57	Call	Bond Future	3,413.7600	3.4138	3,709.2800	3.7093	8.657	0	0	0
2022/07/07	2030	03/11/2022	11.57	Put	Bond Future	761.7300	0.7617	618.4700	0.6185	(18.807)	0	0	500
2022/07/07	2030	03/11/2022	10.08	Call	Bond Future	330.5900	0.3306	379.4700	0.3795	14.786	0	0	0
2022/07/07	2030	03/11/2022	10.08	Put	Bond Future	4,354.2200	4.3542	3,964.3200	3.9643	(8.955)	0	0	0
2022/07/07	2030	03/11/2022	10.09	Call	Bond Future	338.0600	0.3381	387.9900	0.3880	14.770	0	0	0
2022/07/07	2030	03/11/2022	10.09	Put	Bond Future	4,314.6500	4.3146	3,925.8000	3.9258	(9.012)	0	0	0
2022/07/07	2030	02/02/2023	11.16	Put	Bond Future	2,215.3800	2.2154	1,951.0000	1.9510	(11.934)	0	0	400
2022/07/07	2030	02/02/2023	9.99	Call	Bond Future	462.3900	0.4624	507.1800	0.5072	9.687	0	0	0
2022/07/07	2030	02/02/2023	10.00	Call	Bond Future	469.0300	0.4690	514.3300	0.5143	9.658	0	0	0
2022/07/07	2030	02/02/2023	10.01	Put	Bond Future	5,579.5700	5.5796	5,180.1900	5.1802	(7.158)	0	0	0
2022/07/07	2030	02/02/2023	9.80	Call	Bond Future	351.6200	0.3516	385.0300	0.3850	9.502	0	0	0
2022/07/07	2030	02/02/2023	9.94	Put	Bond Future	5,857.6100	5.8576	5,453.6500	5.4537	(6.896)	0	0	102
2022/07/07	2030	02/02/2023	9.20	Call	Bond Future	138.0400	0.1380	150.0800	0.1501	8.722	0	0	0
2022/07/07	2030	02/02/2023	9.20	Put	Bond Future	9,084.8300	9.0848	8,651.4200	8.6514	(4.771)	0	0	0
2022/07/07	2030	02/02/2023	9.66	Call	Bond Future	285.3900	0.2854	312.0500	0.3120	9.342	0	0	0
2022/07/07	2030	02/02/2023	9.66	Put	Bond Future	7,024.2700	7.0243	6,605.4800	6.6055	(5.962)	0	0	102
2022/07/07	2030	02/02/2023	8.81	Put	Bond Future	10,938.6600	10.9387	10,498.5200	10.4985	(4.024)	0	0	0
2022/07/07	2030	02/02/2023	9.04	Call	Bond Future	105.7500	0.1057	114.7100	0.1147	8.473	0	0	0
2022/07/07	2030	02/02/2023	9.04	Put	Bond Future	9,836.1700	9.8362	9,399.6800	9.3997	(4.438)	0	0	0
2022/07/07	2030	02/02/2023	9.08	Put	Bond Future	9,646.8800	9.6469	9,211.0500	9.2111	(4.518)	0	0	0
2022/07/07	2030	02/02/2023			Bond Future	11.1554	85.1226	11.0520	85.5681	(0.927)	0.0000	0.0000	0
2022/07/07	2030	02/02/2023	11.12	Call	Bond Future	2,143.2600	2.1433	2,318.4500	2.3184	8.174	0	0	0
2022/07/07	2030	02/02/2023	11.12	Put	Bond Future	2,295.3400	2.2953	2,025.0800	2.0251	(11.774)	0	0	0
2022/07/07	2030	02/02/2023	11.16	Call	Bond Future	2,235.1700	2.2352	2,416.2400	2.4162	8.101	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
2022/07/07	2030	02/02/2023	9.99	Put	Bond Future	5,657.5400	5.6575	5,256.8800	5.2569	(7.082)	0	0	0
2022/07/07	2030	02/02/2023	10.00	Put	Bond Future	5,617.9200	5.6179	5,217.7700	5.2178	(7.123)	0	0	0
2022/07/07	2030	02/02/2023	10.01	Call	Bond Future	476.9200	0.4769	522.9900	0.5230	9.660	0	0	0
2022/07/07	2030	02/02/2023	9.80	Put	Bond Future	6,431.5400	6.4315	6,019.5000	6.0195	(6.407)	0	0	0
2022/07/07	2030	02/02/2023	9.83	Call	Bond Future	367.4600	0.3675	402.5300	0.4025	9.544	0	0	400
2022/07/07	2030	02/02/2023	9.83	Put	Bond Future	6,306.9500	6.3070	5,896.5700	5.8966	(6.507)	0	0	0
2022/07/07	2030	02/02/2023	9.94	Call	Bond Future	430.6800	0.4307	472.1700	0.4722	9.634	0	0	0
2022/07/07	2030	02/02/2023	9.79	Call	Bond Future	346.4200	0.3464	379.4500	0.3795	9.535	0	0	0
2022/07/07	2030	02/02/2023	9.79	Put	Bond Future	6,473.2100	6.4732	6,060.7900	6.0608	(6.371)	0	0	0
2022/07/07	2030	02/02/2023	8.81	Call	Bond Future	67.3200	0.0673	72.6300	0.0726	7.888	0	0	102
2022/07/07	2030	02/02/2023	9.08	Call	Bond Future	113.1400	0.1131	122.7600	0.1228	8.503	0	0	400
2022/07/07	2030	04/05/2023	10.53	Call	Bond Future	1,168.9100	1.1689	1,254.7800	1.2548	7.346	0	0	0
2022/07/07	2030	04/05/2023	10.53	Put	Bond Future	4,641.4300	4.6414	4,274.3200	4.2743	(7.909)	0	0	0
2022/07/07	2030	04/05/2023	11.34	Call	Bond Future	2,636.7800	2.6368	2,808.5800	2.8086	6.516	0	0	0
2022/07/07	2030	04/05/2023	11.34	Put	Bond Future	2,657.3900	2.6574	2,376.2100	2.3762	(10.581)	0	0	150
2022/07/07	2030	04/05/2023	10.00	Call	Bond Future	630.3400	0.6303	676.4700	0.6765	7.318	0	0	1,080
2022/07/07	2030	04/05/2023	10.00	Put	Bond Future	6,458.1700	6.4582	6,051.3200	6.0513	(6.300)	0	0	0
2022/07/07	2030	04/05/2023	10.42	Call	Bond Future	1,028.8000	1.0288	1,104.5800	1.1046	7.366	0	0	500
2022/07/07	2030	04/05/2023	10.42	Put	Bond Future	4,983.7400	4.9837	4,606.5400	4.6065	(7.569)	0	0	0
2022/07/07	2030	04/05/2023	10.52	Call	Bond Future	1,155.8800	1.1559	1,240.8100	1.2408	7.348	0	0	0
2022/07/07	2030	04/05/2023	10.52	Put	Bond Future	4,672.1200	4.6721	4,304.0700	4.3041	(7.878)	0	0	0
2022/07/07	2030	04/05/2023	9.58	Put	Bond Future	8,130.4200	8.1304	7,704.6300	7.7046	(5.237)	0	0	0
2022/07/07	2030	04/05/2023	9.67	Call	Bond Future	424.6900	0.4247	455.4100	0.4554	7.234	0	0	500
2022/07/07	2030	04/05/2023	9.67	Put	Bond Future	7,759.1800	7.7592	7,336.9200	7.3369	(5.442)	0	0	0
2022/07/07	2030	04/05/2023	9.78	Call	Bond Future	485.9900	0.4860	521.1700	0.5212	7.239	0	0	400
2022/07/07	2030	04/05/2023	9.78	Put	Bond Future	7,314.7800	7.3148	6,896.9800	6.8970	(5.712)	0	0	0
2022/07/07	2030	04/05/2023	9.03	Call	Bond Future	177.4400	0.1774	189.2900	0.1893	6.678	0	0	400
2022/07/07	2030	04/05/2023	9.03	Put	Bond Future	10,524.9200	10.5249	10,083.7900	10.0838	(4.191)	0	0	0
2022/07/07	2030	04/05/2023			Bond Future	11.3450	86.6854	11.2363	87.1384	(0.958)	0.0000	0.0000	0
2022/07/07	2030	04/05/2023	11.62	Call	Bond Future	3,308.3500	3.3083	3,514.0700	3.5141	6.218	0	0	0
2022/07/07	2030	04/05/2023	11.62	Put	Bond Future	2,175.6900	2.1757	1,928.4300	1.9284	(11.365)	0	0	400
2022/07/07	2030	04/05/2023	12.04	Call	Bond Future	4,434.0000	4.4340	4,686.5400	4.6865	5.696	0	0	0
2022/07/07	2030	04/05/2023	12.04	Put	Bond Future	1,608.6200	1.6086	1,408.1800	1.4082	(12.460)	0	0	1,080
2022/07/07	2030	04/05/2023	12.50	Call	Bond Future	5,783.1700	5.7832	6,079.3300	6.0793	5.121	0	0	0
2022/07/07	2030	04/05/2023	12.50	Put	Bond Future	1,153.7100	1.1537	996.8900	0.9969	(13.593)	0	0	500
2022/07/07	2030	04/05/2023	10.54	Call	Bond Future	1,182.3100	1.1823	1,269.1300	1.2691	7.343	0	0	0
2022/07/07	2030	04/05/2023	10.54	Put	Bond Future	4,611.1400	4.6111	4,244.9800	4.2450	(7.941)	0	0	0
2022/07/07	2030	04/05/2023	9.58	Call	Bond Future	379.5500	0.3795	406.7400	0.4067	7.164	0	0	150
2022/07/07	2030	03/08/2023	11.36	Put	Bond Future	0.0000	0.0000	7,255.4500	7.2554	100.000	0	0	0
2022/07/07	2030	03/08/2023	10.40	Call	Bond Future	0.0000	0.0000	142.5600	0.1426	100.000	0	0	1,012
2022/07/07	2030	03/08/2023	11.34	Call	Bond Future	0.0000	0.0000	569.0400	0.5690	100.000	0	0	0
2022/07/07	2030	03/08/2023	11.34	Put	Bond Future	0.0000	0.0000	7,321.2200	7.3212	100.000	0	0	0
2022/07/07	2030	03/08/2023	11.35	Call	Bond Future	0.0000	0.0000	576.8100	0.5768	100.000	0	0	0
2022/07/07	2030	03/08/2023			Bond Future	11.3500	11.3500	13.0920	78.3785	15.348	0.0000	0.0000	0
2022/07/07	2030	03/08/2023	11.36	Call	Bond Future	0.0000	0.0000	584.4300	0.5844	100.000	0	0	0
2022/07/07	2030	03/08/2023	12.59	Call	Bond Future	0.0000	0.0000	2,137.2500	2.1372	100.000	0	0	0
2022/07/07	2030	03/08/2023	12.59	Put	Bond Future	0.0000	0.0000	4,000.1000	4.0001	100.000	0	0	1,012
2022/07/07	2030	03/08/2023	10.40	Put	Bond Future	0.0000	0.0000	10,822.3300	10.8223	100.000	0	0	0

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2022/07/07	2030	03/08/2023	11.35	Put	Bond Future		0.0000	7,288.4000	7.2884	100.000	0	0	0	
2022/07/07	2032	04/08/2022	8.97	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	800	
2022/07/07	2032	04/08/2022	8.97	Put	Bond Future	12,493.4000	12.4934	12,063.4400	12.0634	(3.441)	0	0	0	
2022/07/07	2032	04/08/2022	9.40	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2022/07/07	2032	04/08/2022	9.40	Put	Bond Future	9,887.0200	9.8870	9,457.0600	9.4571	(4.349)	0	0	0	
2022/07/07	2032	04/08/2022	9.72	Call	Bond Future		0.0000	0.0100	0.0000	100.000	0	0	800	
2022/07/07	2032	04/08/2022	9.72	Put	Bond Future	8,007.9500	8.0079	7,578.0000	7.5780	(5.369)	0	0	0	
2022/07/07	2032	04/08/2022	10.21	Put	Bond Future	5,228.6500	5.2287	4,799.5600	4.7996	(8.207)	0	0	0	
2022/07/07	2032	04/08/2022	10.22	Call	Bond Future		1.9600	2.9400	0.0029	50.000	0	0	0	
2022/07/07	2032	04/08/2022	9.80	Call	Bond Future		0.0100	0.0100	0.0000	0.000	0	0	900	
2022/07/07	2032	04/08/2022	10.20	Put	Bond Future	5,284.0600	5.2841	4,854.8700	4.8549	(8.122)	0	0	0	
2022/07/07	2032	04/08/2022			Bond Future		11.1891	85.8821	11.1055	(0.747)	0.0000	0.0000	98,438	
2022/07/07	2032	04/08/2022	11.89	Call	Bond Future	3,609.8400	3.6098	3,994.6500	3.9946	10.660	0	0	0	
2022/07/07	2032	04/08/2022	11.89	Put	Bond Future		120.5500	0.1205	75.4000	0.0754	(37.453)	0	0	0
2022/07/07	2032	04/08/2022	10.70	Call	Bond Future		126.7000	0.1267	169.7800	0.1698	34.002	0	0	0
2022/07/07	2032	04/08/2022	10.70	Put	Bond Future	2,684.4500	2.6844	2,297.5700	2.2976	(14.412)	0	0	7,500	
2022/07/07	2032	04/08/2022	11.00	Call	Bond Future		514.5200	0.5145	646.7200	0.6467	25.694	0	0	0
2022/07/07	2032	04/08/2022	11.00	Put	Bond Future	1,491.1100	1.4911	1,193.3500	1.1933	(19.969)	0	0	7,500	
2022/07/07	2032	04/08/2022	11.60	Call	Bond Future	2,374.2300	2.3742	2,706.6100	2.7066	13.999	0	0	0	
2022/07/07	2032	04/08/2022	11.60	Put	Bond Future		304.1900	0.3042	206.6100	0.2066	(32.079)	0	0	800
2022/07/07	2032	04/08/2022	10.21	Call	Bond Future		1.7300	0.0017	2.6000	0.0026	50.289	0	0	0
2022/07/07	2032	04/08/2022	10.22	Put	Bond Future	5,173.3100	5.1733	4,744.3300	4.7443	(8.292)	0	0	0	
2022/07/07	2032	04/08/2022	10.50	Call	Bond Future		32.7200	0.0327	45.8900	0.0459	40.251	0	0	900
2022/07/07	2032	04/08/2022	10.50	Put	Bond Future	3,666.7500	3.6668	3,249.9600	3.2500	(11.367)	0	0	0	
2022/07/07	2032	04/08/2022	9.80	Put	Bond Future	7,546.0600	7.5461	7,116.1000	7.1161	(5.698)	0	0	0	
2022/07/07	2032	04/08/2022	10.10	Call	Bond Future		0.3700	0.0004	0.5800	0.0006	56.757	0	0	0
2022/07/07	2032	04/08/2022	10.10	Put	Bond Future	5,841.6900	5.8417	5,411.9400	5.4119	(7.357)	0	0	0	
2022/07/07	2032	04/08/2022	10.20	Call	Bond Future		1.5200	0.0015	2.2900	0.0023	50.658	0	0	0
2022/07/07	2032	03/11/2022	10.56	Put	Bond Future	4,687.8400	4.6878	4,302.6600	4.3027	(8.217)	0	0	180	
2022/07/07	2032	03/11/2022	10.16	Call	Bond Future		138.2700	0.1383	156.1000	0.1561	12.895	0	0	0
2022/07/07	2032	03/11/2022	10.16	Put	Bond Future	6,594.1700	6.5942	6,176.6700	6.1767	(6.331)	0	0	180	
2022/07/07	2032	03/11/2022	9.46	Put	Bond Future	10,439.9800	10.4400	10,006.5100	10.0065	(4.152)	0	0	0	
2022/07/07	2032	03/11/2022	9.92	Call	Bond Future		71.4300	0.0714	80.3900	0.0804	12.544	0	0	750
2022/07/07	2032	03/11/2022	9.92	Put	Bond Future	7,861.8000	7.8618	7,435.4300	7.4354	(5.423)	0	0	0	
2022/07/07	2032	03/11/2022	10.11	Put	Bond Future	6,852.8600	6.8529	6,433.1100	6.4331	(6.125)	0	0	454	
2022/07/07	2032	03/11/2022	9.31	Put	Bond Future	11,313.4600	11.3135	10,879.1700	10.8792	(3.839)	0	0	0	
2022/07/07	2032	03/11/2022	9.36	Call	Bond Future		11.9800	0.0120	13.2500	0.0132	10.601	0	0	454
2022/07/07	2032	03/11/2022	9.36	Put	Bond Future	11,020.7300	11.0207	10,586.6700	10.5867	(3.939)	0	0	0	
2022/07/07	2032	03/11/2022			Bond Future		11.3927	83.0226	11.3056	(0.765)	0.0000	0.0000	76,253	
2022/07/07	2032	03/11/2022	11.55	Call	Bond Future	2,352.5700	2.3526	2,567.9200	2.5679	9.154	0	0	0	
2022/07/07	2032	03/11/2022	11.55	Put	Bond Future	1,574.3900	1.5744	1,354.4100	1.3544	(13.972)	0	0	500	
2022/07/07	2032	03/11/2022	12.30	Call	Bond Future	4,948.6200	4.9486	5,276.9000	5.2769	6.634	0	0	0	
2022/07/07	2032	03/11/2022	12.30	Put	Bond Future		593.1400	0.5931	486.0900	0.4861	(18.048)	0	0	750
2022/07/07	2032	03/11/2022	10.56	Call	Bond Future		398.4700	0.3985	448.6200	0.4486	12.586	0	0	0
2022/07/07	2032	03/11/2022	10.66	Call	Bond Future		502.8600	0.5029	564.9800	0.5650	12.353	0	0	0
2022/07/07	2032	03/11/2022	10.66	Put	Bond Future	4,261.5900	4.2616	3,888.3800	3.8884	(8.758)	0	0	0	
2022/07/07	2032	03/11/2022	10.67	Call	Bond Future		514.2600	0.5143	577.6700	0.5777	12.330	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
2022/07/07	2032	03/11/2022	10.67	Put	Bond Future	4,220.1700	4.2202	3,848.2500	3.8482	(8.813)	0	0	0
2022/07/07	2032	03/11/2022	10.21	Call	Bond Future	157.4400	0.1574	177.8500	0.1779	12.964	0	0	500
2022/07/07	2032	03/11/2022	10.21	Put	Bond Future	6,338.6200	6.3386	5,923.7000	5.9237	(6.546)	0	0	0
2022/07/07	2032	03/11/2022	10.49	Call	Bond Future	335.4200	0.3354	378.1000	0.3781	12.724	0	0	0
2022/07/07	2032	03/11/2022	10.49	Put	Bond Future	4,998.8200	4.9988	4,606.1700	4.6062	(7.855)	0	0	454
2022/07/07	2032	03/11/2022	9.46	Call	Bond Future	16.9100	0.0169	18.7700	0.0188	10.999	0	0	500
2022/07/07	2032	03/11/2022	10.11	Call	Bond Future	121.1200	0.1211	136.7000	0.1367	12.863	0	0	0
2022/07/07	2032	03/11/2022	9.31	Call	Bond Future	10.0400	0.0100	11.0800	0.0111	10.359	0	0	180
2022/07/07	2032	02/02/2023	11.69	Call	Bond Future	2,861.1800	2.8612	3,057.9300	3.0579	6.877	0	0	0
2022/07/07	2032	02/02/2023	11.69	Put	Bond Future	2,324.6800	2.3247	2,079.4700	2.0795	(10.548)	0	0	0
2022/07/07	2032	02/02/2023	10.40	Call	Bond Future	515.4900	0.5155	559.9100	0.5599	8.617	0	0	0
2022/07/07	2032	02/02/2023	10.40	Put	Bond Future	6,502.5700	6.5026	6,105.0300	6.1050	(6.114)	0	0	0
2022/07/07	2032	02/02/2023	10.50	Call	Bond Future	599.6600	0.5997	651.7200	0.6517	8.682	0	0	0
2022/07/07	2032	02/02/2023	10.50	Put	Bond Future	6,056.6600	6.0567	5,666.7600	5.6668	(6.438)	0	0	454
2022/07/07	2032	02/02/2023	10.67	Call	Bond Future	793.2000	0.7932	861.0100	0.8610	8.549	0	0	750
2022/07/07	2032	02/02/2023	10.67	Put	Bond Future	5,358.7700	5.3588	4,984.6200	4.9846	(6.982)	0	0	0
2022/07/07	2032	02/02/2023	10.22	Call	Bond Future	387.8000	0.3878	420.5100	0.4205	8.435	0	0	500
2022/07/07	2032	02/02/2023	10.22	Put	Bond Future	7,339.7900	7.3398	6,930.5400	6.9305	(5.576)	0	0	0
2022/07/07	2032	02/02/2023	9.47	Call	Bond Future	99.0900	0.0991	105.8000	0.1058	6.772	0	0	500
2022/07/07	2032	02/02/2023	9.47	Put	Bond Future	11,225.4700	11.2255	10,790.2200	10.7902	(3.877)	0	0	0
2022/07/07	2032	02/02/2023	9.92	Call	Bond Future	232.8300	0.2328	251.3400	0.2513	7.950	0	0	750
2022/07/07	2032	02/02/2023	9.92	Put	Bond Future	8,824.3500	8.8243	8,400.9000	8.4009	(4.799)	0	0	0
2022/07/07	2032	02/02/2023			Bond Future	11.5788	84.4463	11.4879	84.8883	(0.785)	0.0000	0.0000	0
2022/07/07	2032	02/02/2023	11.84	Call	Bond Future	3,290.5800	3.2906	3,507.2400	3.5072	6.584	0	0	0
2022/07/07	2032	02/02/2023	11.84	Put	Bond Future	2,038.0200	2.0380	1,812.7200	1.8127	(11.055)	0	0	500
2022/07/07	2032	02/02/2023	12.75	Call	Bond Future	6,319.4500	6.3195	6,638.0400	6.6380	5.041	0	0	0
2022/07/07	2032	02/02/2023	12.75	Put	Bond Future	899.7400	0.8997	776.3700	0.7764	(13.712)	0	0	750
2022/07/07	2032	02/02/2023	10.38	Call	Bond Future	499.8700	0.4999	542.9000	0.5429	8.608	0	0	0
2022/07/07	2032	02/02/2023	10.38	Put	Bond Future	6,593.4700	6.5935	6,194.5400	6.1945	(6.050)	0	0	0
2022/07/07	2032	02/02/2023	10.39	Call	Bond Future	507.5500	0.5076	551.2700	0.5513	8.614	0	0	0
2022/07/07	2032	02/02/2023	10.39	Put	Bond Future	6,547.8700	6.5479	6,149.6300	6.1496	(6.082)	0	0	0
2022/07/07	2032	02/02/2023	10.16	Call	Bond Future	351.5300	0.3515	380.8600	0.3809	8.344	0	0	0
2022/07/07	2032	02/02/2023	10.16	Put	Bond Future	7,628.2700	7.6283	7,215.6400	7.2156	(5.409)	0	0	454
2022/07/07	2032	02/02/2023	9.31	Call	Bond Future	70.3100	0.0703	74.7400	0.0747	6.301	0	0	454
2022/07/07	2032	02/02/2023	9.31	Put	Bond Future	12,120.4400	12.1204	11,682.9100	11.6829	(3.610)	0	0	0
2022/07/07	2032	04/05/2023	10.89	Call	Bond Future	1,299.9900	1.3000	1,378.0500	1.3781	6.005	0	0	0
2022/07/07	2032	04/05/2023	10.89	Put	Bond Future	5,521.9700	5.5220	5,150.5900	5.1506	(6.725)	0	0	0
2022/07/07	2032	04/05/2023			Bond Future	11.7553	81.8374	11.6604	82.2868	(0.808)	0.0000	0.0000	0
2022/07/07	2032	04/05/2023	10.87	Call	Bond Future	1,270.2500	1.2703	1,346.5100	1.3465	6.004	0	0	0
2022/07/07	2032	04/05/2023	10.87	Put	Bond Future	5,593.2100	5.5932	5,220.0300	5.2200	(6.672)	0	0	0
2022/07/07	2032	04/05/2023	10.88	Call	Bond Future	1,284.9400	1.2849	1,362.3500	1.3624	6.024	0	0	0
2022/07/07	2032	04/05/2023	10.88	Put	Bond Future	5,557.3900	5.5574	5,185.3600	5.1854	(6.694)	0	0	0
2022/07/07	2032	03/08/2023	11.77	Call	Bond Future	0.0000	0.0000	983.0200	0.9830	100.000	0	0	0
2022/07/07	2032	03/08/2023	11.77	Put	Bond Future	0.0000	0.0000	7,417.4700	7.4175	100.000	0	0	0
2022/07/07	2032	03/08/2023			Bond Future	11.7600	11.7600	13.2314	77.6922	12.512	0.0000	0.0000	0
2022/07/07	2032	03/08/2023	11.75	Call	Bond Future	0.0000	0.0000	960.2700	0.9603	100.000	0	0	0
2022/07/07	2032	03/08/2023	11.75	Put	Bond Future	0.0000	0.0000	7,487.7900	7.4878	100.000	0	0	0
2022/07/07	2032	03/08/2023	11.76	Call	Bond Future	0.0000	0.0000	971.6100	0.9716	100.000	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
2022/07/07	2032	03/08/2023	11.76	Put	Bond Future	0.0000	0.0000	7,452.5800	7.4526	100.000	0	0	0
2022/07/07	2033	04/08/2022			Bond Future	111.2747	111.2747	110.9836	110.9836	(0.262)	0.0000	0.0000	9,068
2022/07/07	2033	03/11/2022			Bond Future	111.6424	111.6424	111.3455	111.3455	(0.266)	0.0000	0.0000	0
2022/07/07	2033	02/02/2023			Bond Future	113.5800	113.5800	113.2769	113.2769	(0.267)	0.0000	0.0000	0
2022/07/07	2033	04/05/2023			Bond Future	114.3140	114.3140	114.0046	114.0046	(0.271)	0.0000	0.0000	0
2022/07/07	2033	03/08/2023			Bond Future	114.3100	114.3100	107.8294	107.8294	(5.669)	0.0000	0.0000	0
2022/07/07	2037	04/08/2022	10.89	Call	Bond Future	38.2200	0.0382	39.6400	0.0396	3.715	0	0	0
2022/07/07	2037	04/08/2022	10.89	Put	Bond Future	4,452.1700	4.4522	4,234.6200	4.2346	(4.886)	0	0	0
2022/07/07	2037	04/08/2022	10.90	Call	Bond Future	40.8400	0.0408	42.4200	0.0424	3.869	0	0	0
2022/07/07	2037	04/08/2022	11.95	Call	Bond Future	2,279.2500	2.2793	2,420.0400	2.4200	6.177	0	0	0
2022/07/07	2037	04/08/2022	11.95	Put	Bond Future	420.7600	0.4208	342.5800	0.3426	(18.581)	0	0	1,050
2022/07/07	2037	04/08/2022	10.91	Put	Bond Future	4,332.2700	4.3323	4,115.0600	4.1151	(5.014)	0	0	0
2022/07/07	2037	04/08/2022			Bond Future	11.6228	78.5946	11.5850	78.8136	(0.325)	0.0000	0.0000	140,356
2022/07/07	2037	04/08/2022	10.10	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	50
2022/07/07	2037	04/08/2022	10.10	Put	Bond Future	9,595.5300	9.5955	9,376.5600	9.3766	(2.282)	0	0	0
2022/07/07	2037	04/08/2022	10.90	Put	Bond Future	4,392.1000	4.3921	4,174.7100	4.1747	(4.950)	0	0	50
2022/07/07	2037	04/08/2022	10.91	Call	Bond Future	43.6300	0.0436	45.3900	0.0454	4.034	0	0	0
2022/07/07	2037	04/08/2022	11.21	Call	Bond Future	234.6300	0.2346	251.3300	0.2513	7.118	0	0	1,050
2022/07/07	2037	04/08/2022	11.21	Put	Bond Future	2,676.8000	2.6768	2,474.5300	2.4745	(7.556)	0	0	0
2022/07/07	2037	04/08/2022	11.42	Call	Bond Future	560.2700	0.5603	603.5300	0.6035	7.721	0	0	0
2022/07/07	2037	04/08/2022	11.42	Put	Bond Future	1,746.0600	1.7461	1,570.3500	1.5703	(10.063)	0	0	50
2022/07/07	2037	03/11/2022	11.32	Call	Bond Future	973.2900	0.9733	999.3400	0.9993	2.676	0	0	0
2022/07/07	2037	03/11/2022	11.30	Put	Bond Future	3,845.6800	3.8457	3,649.1200	3.6491	(5.111)	0	0	0
2022/07/07	2037	03/11/2022	11.31	Call	Bond Future	954.2000	0.9542	979.5600	0.9796	2.658	0	0	0
2022/07/07	2037	03/11/2022	11.31	Put	Bond Future	3,804.9300	3.8049	3,609.0300	3.6090	(5.149)	0	0	0
2022/07/07	2037	03/11/2022			Bond Future	11.8014	79.7777	11.7623	79.9990	(0.331)	0.0000	0.0000	2,000
2022/07/07	2037	03/11/2022	11.32	Put	Bond Future	3,764.4800	3.7645	3,569.2700	3.5693	(5.186)	0	0	0
2022/07/07	2037	03/11/2022	11.30	Call	Bond Future	935.3400	0.9353	960.0400	0.9600	2.641	0	0	0
2022/07/07	2037	02/02/2023	11.03	Call	Bond Future	866.3800	0.8664	874.4300	0.8744	0.929	0	0	0
2022/07/07	2037	02/02/2023	11.03	Put	Bond Future	6,313.4300	6.3134	6,097.2500	6.0973	(3.424)	0	0	0
2022/07/07	2037	02/02/2023	11.04	Call	Bond Future	880.5700	0.8806	888.9400	0.8889	0.951	0	0	0
2022/07/07	2037	02/02/2023	11.04	Put	Bond Future	6,266.5800	6.2666	6,050.7200	6.0507	(3.445)	0	0	0
2022/07/07	2037	02/02/2023			Bond Future	11.9680	76.8884	11.9274	77.1126	(0.339)	0.0000	0.0000	0
2022/07/07	2037	02/02/2023	11.05	Call	Bond Future	895.0800	0.8951	903.8000	0.9038	0.974	0	0	0
2022/07/07	2037	02/02/2023	11.05	Put	Bond Future	6,220.1200	6.2201	6,004.6100	6.0046	(3.465)	0	0	0
2022/07/07	2037	04/05/2023	11.30	Call	Bond Future	1,632.9400	1.6329	1,646.0100	1.6460	0.800	0	0	0
2022/07/07	2037	04/05/2023	11.30	Put	Bond Future	6,303.7600	6.3038	6,089.0700	6.0891	(3.406)	0	0	0
2022/07/07	2037	04/05/2023	11.31	Call	Bond Future	1,651.1600	1.6512	1,664.6000	1.6646	0.814	0	0	0
2022/07/07	2037	04/05/2023	11.31	Put	Bond Future	6,263.0200	6.2630	6,048.7000	6.0487	(3.422)	0	0	0
2022/07/07	2037	04/05/2023			Bond Future	12.1271	78.3010	12.0851	78.5287	(0.347)	0.0000	0.0000	0
2022/07/07	2037	04/05/2023	11.32	Call	Bond Future	1,669.5100	1.6695	1,683.5800	1.6836	0.843	0	0	0
2022/07/07	2037	04/05/2023	11.32	Put	Bond Future	6,222.4700	6.2225	6,008.7800	6.0088	(3.434)	0	0	0
2022/07/07	2037	03/08/2023	12.12	Call	Bond Future	0.0000	0.0000	1,374.2700	1.3743	100.000	0	0	0
2022/07/07	2037	03/08/2023	12.12	Put	Bond Future	0.0000	0.0000	7,837.3400	7.8373	100.000	0	0	0
2022/07/07	2037	03/08/2023	12.13	Call	Bond Future	0.0000	0.0000	1,388.8700	1.3889	100.000	0	0	0
2022/07/07	2037	03/08/2023	12.13	Put	Bond Future	0.0000	0.0000	7,798.1700	7.7982	100.000	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
2022/07/07	2037	03/08/2023			Bond Future	12.1300	12.1300	13.4030	69.9640	10.495	0.0000	0.0000	0
2022/07/07	2037	03/08/2023	12.14	Call	Bond Future	0.0000	0.0000	1,403.5800	1.4036	100.000	0	0	0
2022/07/07	2037	03/08/2023	12.14	Put	Bond Future	0.0000	0.0000	7,759.1700	7.7592	100.000	0	0	0
2022/07/07	2038	04/08/2022			Bond Future	124.6298	124.6298	124.4160	124.4160	(0.172)	0.0000	0.0000	4,802
2022/07/07	2038	03/11/2022			Bond Future	126.5351	126.5351	126.3164	126.3164	(0.173)	0.0000	0.0000	70
2022/07/07	2038	02/02/2023			Bond Future	126.8355	126.8355	126.6119	126.6119	(0.176)	0.0000	0.0000	0
2022/07/07	2038	04/05/2023			Bond Future	129.1870	129.1870	128.9584	128.9584	(0.177)	0.0000	0.0000	0
2022/07/07	2038	03/08/2023			Bond Future	129.1900	129.1900	120.0186	120.0186	(7.099)	0.0000	0.0000	0
2022/07/07	2040	04/08/2022	9.70	Put	Bond Future	14,235.8700	14.2359	14,033.7500	14.0338	(1.420)	0	0	0
2022/07/07	2040	04/08/2022	11.05	Call	Bond Future	55.6200	0.0556	56.8300	0.0568	2.175	0	0	0
2022/07/07	2040	04/08/2022	11.05	Put	Bond Future	4,409.1100	4.4091	4,208.2000	4.2082	(4.557)	0	0	0
2022/07/07	2040	04/08/2022	12.24	Put	Bond Future	235.3300	0.2353	187.4800	0.1875	(20.333)	0	0	460
2022/07/07	2040	04/08/2022			Bond Future	11.7259	80.1657	11.6932	80.3678	(0.279)	0.0000	0.0000	126,980
2022/07/07	2040	04/08/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	460
2022/07/07	2040	04/08/2022	10.70	Call	Bond Future	3.7800	0.0038	3.5600	0.0036	(5.820)	0	0	460
2022/07/07	2040	04/08/2022	10.70	Put	Bond Future	6,759.7100	6.7597	6,557.3700	6.5574	(2.993)	0	0	0
2022/07/07	2040	04/08/2022	11.03	Call	Bond Future	48.8400	0.0488	49.7400	0.0497	1.843	0	0	0
2022/07/07	2040	04/08/2022	11.03	Put	Bond Future	4,536.8000	4.5368	4,335.5800	4.3356	(4.435)	0	0	0
2022/07/07	2040	04/08/2022	11.04	Call	Bond Future	52.1400	0.0521	53.1800	0.0532	1.995	0	0	0
2022/07/07	2040	04/08/2022	11.04	Put	Bond Future	4,472.8200	4.4728	4,271.7400	4.2717	(4.496)	0	0	0
2022/07/07	2040	04/08/2022	12.24	Call	Bond Future	3,312.9300	3.3129	3,467.2000	3.4672	4.657	0	0	0
2022/07/07	2040	03/11/2022	12.52	Call	Bond Future	4,720.1900	4.7202	4,829.7600	4.8298	2.321	0	0	0
2022/07/07	2040	03/11/2022	11.39	Call	Bond Future	1,017.9500	1.0180	1,036.0200	1.0360	1.775	0	0	0
2022/07/07	2040	03/11/2022	11.40	Call	Bond Future	1,038.3900	1.0384	1,057.0400	1.0570	1.796	0	0	0
2022/07/07	2040	03/11/2022	11.41	Put	Bond Future	4,101.6200	4.1016	3,916.7500	3.9168	(4.507)	0	0	0
2022/07/07	2040	03/11/2022	10.70	Call	Bond Future	183.6000	0.1836	180.8100	0.1808	(1.520)	0	0	1,100
2022/07/07	2040	03/11/2022	11.20	Call	Bond Future	681.1400	0.6811	689.6800	0.6897	1.254	0	0	1,100
2022/07/07	2040	03/11/2022	11.20	Put	Bond Future	5,085.8900	5.0859	4,890.3200	4.8903	(3.845)	0	0	0
2022/07/07	2040	03/11/2022			Bond Future	11.8996	81.3725	11.8658	81.5766	(0.284)	0.0000	0.0000	4,465
2022/07/07	2040	03/11/2022	11.50	Call	Bond Future	1,254.9300	1.2549	1,279.8000	1.2798	1.982	0	0	1,500
2022/07/07	2040	03/11/2022	11.50	Put	Bond Future	3,724.5600	3.7246	3,545.3200	3.5453	(4.812)	0	0	0
2022/07/07	2040	03/11/2022	12.52	Put	Bond Future	1,114.3800	1.1144	1,019.8400	1.0198	(8.484)	0	0	1,100
2022/07/07	2040	03/11/2022	11.39	Put	Bond Future	4,188.8600	4.1889	4,002.8200	4.0028	(4.441)	0	0	0
2022/07/07	2040	03/11/2022	11.40	Put	Bond Future	4,145.1600	4.1452	3,959.7000	3.9597	(4.474)	0	0	0
2022/07/07	2040	03/11/2022	11.41	Call	Bond Future	1,058.9200	1.0589	1,078.1600	1.0782	1.817	0	0	0
2022/07/07	2040	03/11/2022	10.70	Put	Bond Future	7,977.0800	7.9771	7,770.1800	7.7702	(2.594)	0	0	0
2022/07/07	2040	03/11/2022	10.80	Call	Bond Future	244.0500	0.2441	242.0200	0.2420	(0.832)	0	0	1,500
2022/07/07	2040	03/11/2022	10.80	Put	Bond Future	7,342.8600	7.3429	7,136.7200	7.1367	(2.807)	0	0	0
2022/07/07	2040	02/02/2023	12.24	Call	Bond Future	3,779.5000	3.7795	3,842.3500	3.8424	1.663	0	0	0
2022/07/07	2040	02/02/2023	12.24	Put	Bond Future	2,738.7800	2.7388	2,594.8300	2.5948	(5.256)	0	0	0
2022/07/07	2040	02/02/2023	12.27	Call	Bond Future	3,883.0800	3.8831	3,947.8700	3.9479	1.669	0	0	0
2022/07/07	2040	02/02/2023	12.27	Put	Bond Future	2,669.5100	2.6695	2,527.5000	2.5275	(5.320)	0	0	400
2022/07/07	2040	02/02/2023	11.12	Call	Bond Future	947.6800	0.9477	951.0800	0.9511	0.359	0	0	0
2022/07/07	2040	02/02/2023	11.12	Put	Bond Future	6,827.3400	6.8273	6,623.9400	6.6239	(2.979)	0	0	0
2022/07/07	2040	02/02/2023	10.93	Call	Bond Future	695.5400	0.6955	694.3100	0.6943	(0.177)	0	0	0
2022/07/07	2040	02/02/2023	10.96	Call	Bond Future	728.6700	0.7287	728.1500	0.7281	(0.071)	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
2022/07/07	2040	02/02/2023	10.96	Put	Bond Future	7,676.0900	7.6761	7,468.7700	7.4688	(2.701)	0	0	0
2022/07/07	2040	02/02/2023			Bond Future	12.0616	78.2602	12.0266	78.4669	(0.290)	0.0000	0.0000	0
2022/07/07	2040	02/02/2023	11.10	Call	Bond Future	917.2500	0.9172	920.1100	0.9201	0.312	0	0	0
2022/07/07	2040	02/02/2023	11.10	Put	Bond Future	6,929.2400	6.9292	6,725.3000	6.7253	(2.943)	0	0	0
2022/07/07	2040	02/02/2023	11.11	Call	Bond Future	932.3800	0.9324	935.5100	0.9355	0.336	0	0	0
2022/07/07	2040	02/02/2023	11.11	Put	Bond Future	6,878.1600	6.8782	6,674.4900	6.6745	(2.961)	0	0	0
2022/07/07	2040	02/02/2023	10.21	Call	Bond Future	191.0000	0.1910	186.3100	0.1863	(2.455)	0	0	400
2022/07/07	2040	02/02/2023	10.21	Put	Bond Future	12,434.3700	12.4344	12,222.8800	12.2229	(1.701)	0	0	0
2022/07/07	2040	02/02/2023	10.93	Put	Bond Future	7,845.5100	7.8455	7,637.4800	7.6375	(2.652)	0	0	0
2022/07/07	2040	02/02/2023	10.18	Call	Bond Future	179.6500	0.1796	175.0100	0.1750	(2.583)	0	0	0
2022/07/07	2040	02/02/2023	10.18	Put	Bond Future	12,645.2900	12.6453	12,433.8500	12.4338	(1.672)	0	0	0
2022/07/07	2040	04/05/2023	12.78	Call	Bond Future	5,741.8800	5.7419	5,816.5500	5.8165	1.300	0	0	0
2022/07/07	2040	04/05/2023	12.78	Put	Bond Future	2,591.1000	2.5911	2,455.7500	2.4557	(5.224)	0	0	400
2022/07/07	2040	04/05/2023	13.45	Put	Bond Future	1,636.2300	1.6362	1,536.7500	1.5368	(6.080)	0	0	500
2022/07/07	2040	04/05/2023	11.43	Call	Bond Future	1,812.2900	1.8123	1,821.7300	1.8217	0.521	0	0	0
2022/07/07	2040	04/05/2023	11.43	Put	Bond Future	6,570.8300	6.5708	6,370.2500	6.3702	(3.053)	0	0	0
2022/07/07	2040	04/05/2023	10.73	Put	Bond Future	10,197.1600	10.1972	9,980.8700	9.9809	(2.121)	0	0	0
2022/07/07	2040	04/05/2023			Bond Future	12.2161	79.6982	12.1798	79.9082	(0.297)	0.0000	0.0000	0
2022/07/07	2040	04/05/2023	13.45	Call	Bond Future	8,271.0500	8.2711	8,381.5900	8.3816	1.336	0	0	0
2022/07/07	2040	04/05/2023	11.42	Call	Bond Future	1,792.1800	1.7922	1,801.2800	1.8013	0.508	0	0	0
2022/07/07	2040	04/05/2023	11.42	Put	Bond Future	6,614.1800	6.6142	6,413.2600	6.4133	(3.038)	0	0	0
2022/07/07	2040	04/05/2023	11.48	Call	Bond Future	1,914.6000	1.9146	1,926.0600	1.9261	0.599	0	0	500
2022/07/07	2040	04/05/2023	11.48	Put	Bond Future	6,356.9600	6.3570	6,158.4000	6.1584	(3.124)	0	0	0
2022/07/07	2040	04/05/2023	10.73	Call	Bond Future	805.3200	0.8053	799.0500	0.7991	(0.779)	0	0	500
2022/07/07	2040	04/05/2023	10.92	Call	Bond Future	1,015.4500	1.0155	1,011.5400	1.0115	(0.385)	0	0	400
2022/07/07	2040	04/05/2023	10.92	Put	Bond Future	9,110.4800	9.1105	8,896.5500	8.8965	(2.348)	0	0	0
2022/07/07	2040	04/05/2023	11.41	Call	Bond Future	1,772.4500	1.7725	1,780.9600	1.7810	0.480	0	0	0
2022/07/07	2040	04/05/2023	11.41	Put	Bond Future	6,658.0000	6.6580	6,456.4900	6.4565	(3.027)	0	0	0
2022/07/07	2040	04/05/2023	10.17	Call	Bond Future	374.0100	0.3740	365.7400	0.3657	(2.211)	0	0	400
2022/07/07	2040	04/05/2023	10.17	Put	Bond Future	13,768.6100	13.7686	13,550.3200	13.5503	(1.585)	0	0	0
2022/07/07	2040	03/08/2023	12.23	Call	Bond Future	0.0000	0.0000	1,624.0100	1.6240	100.000	0	0	0
2022/07/07	2040	03/08/2023	12.23	Put	Bond Future	0.0000	0.0000	8,127.6200	8.1276	100.000	0	0	0
2022/07/07	2040	03/08/2023			Bond Future	12.2200	12.2200	13.4433	71.0108	10.011	0.0000	0.0000	0
2022/07/07	2040	03/08/2023	12.22	Call	Bond Future	0.0000	0.0000	1,607.7400	1.6077	100.000	0	0	0
2022/07/07	2040	03/08/2023	12.22	Put	Bond Future	0.0000	0.0000	8,168.8500	8.1688	100.000	0	0	0
2022/07/07	2040	03/08/2023	12.21	Call	Bond Future	0.0000	0.0000	1,591.3200	1.5913	100.000	0	0	0
2022/07/07	2040	03/08/2023	12.21	Put	Bond Future	0.0000	0.0000	8,209.9900	8.2100	100.000	0	0	0
2022/07/07	2044	04/08/2022	11.08	Call	Bond Future	76.3800	0.0764	78.7400	0.0787	3.090	0	0	0
2022/07/07	2044	04/08/2022	11.08	Put	Bond Future	4,156.9200	4.1569	3,954.4800	3.9545	(4.870)	0	0	0
2022/07/07	2044	04/08/2022	11.09	Call	Bond Future	81.1900	0.0812	83.8200	0.0838	3.239	0	0	0
2022/07/07	2044	04/08/2022	11.09	Put	Bond Future	4,093.3100	4.0933	3,891.1400	3.8911	(4.939)	0	0	0
2022/07/07	2044	04/08/2022			Bond Future	11.7022	77.1980	11.6697	77.4028	(0.278)	0.0000	0.0000	90,952
2022/07/07	2044	04/08/2022	11.10	Call	Bond Future	86.2500	0.0863	89.1700	0.0892	3.386	0	0	0
2022/07/07	2044	04/08/2022	11.10	Put	Bond Future	4,030.0500	4.0300	3,828.1700	3.8282	(5.009)	0	0	0
2022/07/07	2044	03/11/2022	11.40	Put	Bond Future	4,064.3100	4.0643	3,878.5200	3.8785	(4.571)	0	0	0
2022/07/07	2044	03/11/2022	11.41	Call	Bond Future	1,135.1600	1.1352	1,156.8400	1.1568	1.910	0	0	0
2022/07/07	2044	03/11/2022	11.41	Put	Bond Future	4,020.7100	4.0207	3,835.5400	3.8355	(4.605)	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
2022/07/07	2044	03/11/2022	10.60	Call	Bond Future	150.1300	0.1501	147.7600	0.1478	(1.579)	0	0	1,600
2022/07/07	2044	03/11/2022	10.60	Put	Bond Future	8,635.0600	8.6351	8,425.8400	8.4258	(2.423)	0	0	0
2022/07/07	2044	03/11/2022	11.30	Call	Bond Future	909.8800	0.9099	925.1000	0.9251	1.673	0	0	1,600
2022/07/07	2044	03/11/2022	11.30	Put	Bond Future	4,519.2500	4.5193	4,327.6200	4.3276	(4.240)	0	0	0
2022/07/07	2044	03/11/2022			Bond Future	11.8659	78.3601	11.8322	78.5670	(0.284)	0.0000	0.0000	0
2022/07/07	2044	03/11/2022	11.40	Call	Bond Future	1,113.4100	1.1134	1,134.4700	1.1345	1.891	0	0	0
2022/07/07	2044	03/11/2022	11.39	Call	Bond Future	1,091.9200	1.0919	1,112.3600	1.1124	1.872	0	0	0
2022/07/07	2044	03/11/2022	11.39	Put	Bond Future	4,108.2600	4.1083	3,921.8500	3.9219	(4.537)	0	0	0
2022/07/07	2044	02/02/2023	11.15	Call	Bond Future	1,065.0500	1.0650	1,072.2900	1.0723	0.680	0	0	0
2022/07/07	2044	02/02/2023	11.15	Put	Bond Future	6,593.2900	6.5933	6,390.9400	6.3909	(3.069)	0	0	0
2022/07/07	2044	02/02/2023	11.14	Call	Bond Future	1,048.1700	1.0482	1,055.0800	1.0551	0.659	0	0	0
2022/07/07	2044	02/02/2023	11.14	Put	Bond Future	6,644.0100	6.6440	6,441.3300	6.4413	(3.051)	0	0	0
2022/07/07	2044	02/02/2023			Bond Future	12.0181	75.3214	11.9832	75.5310	(0.290)	0.0000	0.0000	0
2022/07/07	2044	02/02/2023	11.16	Call	Bond Future	1,081.9200	1.0819	1,089.4900	1.0895	0.700	0	0	0
2022/07/07	2044	02/02/2023	11.16	Put	Bond Future	6,542.6500	6.5426	6,340.6300	6.3406	(3.088)	0	0	0
2022/07/07	2044	04/05/2023	11.42	Call	Bond Future	1,913.3300	1.9133	1,925.0900	1.9251	0.615	0	0	0
2022/07/07	2044	04/05/2023	11.42	Put	Bond Future	6,505.4000	6.5054	6,304.3200	6.3043	(3.091)	0	0	0
2022/07/07	2044	04/05/2023	11.41	Call	Bond Future	1,892.0800	1.8921	1,903.7300	1.9037	0.616	0	0	0
2022/07/07	2044	04/05/2023	11.41	Put	Bond Future	6,549.1900	6.5492	6,348.0000	6.3480	(3.072)	0	0	0
2022/07/07	2044	04/05/2023			Bond Future	12.1627	76.7055	12.1265	76.9183	(0.297)	0.0000	0.0000	0
2022/07/07	2044	04/05/2023	11.43	Call	Bond Future	1,934.4600	1.9345	1,946.6000	1.9466	0.628	0	0	0
2022/07/07	2044	04/05/2023	11.43	Put	Bond Future	6,461.5800	6.4616	6,260.8800	6.2609	(3.106)	0	0	0
2022/07/07	2044	03/08/2023	12.16	Call	Bond Future	0.0000	0.0000	1,705.9900	1.7060	100.000	0	0	0
2022/07/07	2044	03/08/2023	12.16	Put	Bond Future	0.0000	0.0000	8,039.4100	8.0394	100.000	0	0	0
2022/07/07	2044	03/08/2023	12.15	Call	Bond Future	0.0000	0.0000	1,688.8600	1.6889	100.000	0	0	0
2022/07/07	2044	03/08/2023	12.15	Put	Bond Future	0.0000	0.0000	8,081.0500	8.0811	100.000	0	0	0
2022/07/07	2044	03/08/2023			Bond Future	12.1600	12.1600	13.3226	68.3088	9.560	0.0000	0.0000	0
2022/07/07	2044	03/08/2023	12.17	Call	Bond Future	0.0000	0.0000	1,723.2100	1.7232	100.000	0	0	0
2022/07/07	2044	03/08/2023	12.17	Put	Bond Future	0.0000	0.0000	7,997.9400	7.9979	100.000	0	0	0
2022/07/07	2046	04/08/2022			Bond Future	112.7993	112.7993	112.6333	112.6333	(0.147)	0.0000	0.0000	17,369
2022/07/07	2046	03/11/2022			Bond Future	112.5616	112.5616	112.3917	112.3917	(0.151)	0.0000	0.0000	1,581
2022/07/07	2046	02/02/2023			Bond Future	114.5160	114.5160	114.3421	114.3421	(0.152)	0.0000	0.0000	0
2022/07/07	2046	04/05/2023			Bond Future	114.6192	114.6192	114.4412	114.4412	(0.155)	0.0000	0.0000	0
2022/07/07	2046	03/08/2023			Bond Future	114.6200	114.6200	108.1891	108.1891	(5.611)	0.0000	0.0000	0
2022/07/07	2050	04/08/2022			Bond Future	113.6572	113.6572	113.0554	113.0554	(0.529)	0.0000	0.0000	12,091
2022/07/07	2050	03/11/2022			Bond Future	115.3942	115.3942	114.7820	114.7820	(0.530)	0.0000	0.0000	15
2022/07/07	2050	02/02/2023			Bond Future	115.2913	115.2913	114.6673	114.6673	(0.541)	0.0000	0.0000	0
2022/07/07	2050	04/05/2023			Bond Future	117.4288	117.4288	116.7926	116.7926	(0.542)	0.0000	0.0000	0
2022/07/07	2050	03/08/2023			Bond Future	117.4300	117.4300	108.3119	108.3119	(7.765)	0.0000	0.0000	0
2022/07/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/07	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
2022/07/07	AL37	04/08/2022			Index Future	809.2250	809.2250	811.9880	811.9880	0.341	0.0000	0.0000	0
2022/07/07	AL37	03/11/2022			Index Future	821.5170	821.5170	824.3120	824.3120	0.340	0.0000	0.0000	0
2022/07/07	AL37	02/02/2023			Index Future	835.5740	835.5740	838.4080	838.4080	0.339	0.0000	0.0000	0
2022/07/07	AL37	04/05/2023			Index Future	850.8550	850.8550	853.7360	853.7360	0.339	0.0000	0.0000	0
2022/07/07	AL37	03/08/2023			Index Future	850.8600	850.8600	853.7360	853.7360	0.338	0.0000	0.0000	0
2022/07/07	AL7T	04/08/2022			Index Future	906.4650	906.4650	910.8050	910.8050	0.479	0.0000	0.0000	0
2022/07/07	AL7T	03/11/2022			Index Future	920.2340	920.2340	924.6280	924.6280	0.477	0.0000	0.0000	0
2022/07/07	AL7T	02/02/2023			Index Future	935.9800	935.9800	940.4410	940.4410	0.477	0.0000	0.0000	0
2022/07/07	AL7T	04/05/2023			Index Future	953.0970	953.0970	957.6330	957.6330	0.476	0.0000	0.0000	0
2022/07/07	AL7T	03/08/2023			Index Future	953.1000	953.1000	957.6330	957.6330	0.476	0.0000	0.0000	0
2022/07/07	ALBI	04/08/2022			Index Future	807.5010	807.5010	810.2330	810.2330	0.338	0.0000	0.0000	138
2022/07/07	ALBI	03/11/2022			Index Future	819.7670	819.7670	822.5310	822.5310	0.337	0.0000	0.0000	0
2022/07/07	ALBI	02/02/2023			Index Future	833.7930	833.7930	836.5970	836.5970	0.336	0.0000	0.0000	0
2022/07/07	ALBI	04/05/2023			Index Future	849.0420	849.0420	851.8910	851.8910	0.336	0.0000	0.0000	0
2022/07/07	ALBI	03/08/2023			Index Future	849.0400	849.0400	851.8910	851.8910	0.336	0.0000	0.0000	0
2022/07/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/07	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
2022/07/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/07/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/07	ES33	04/08/2022			Bond Future	12.4378	73.7029	12.3996	73.8818	(0.308)	0.0000	0.0000	350
2022/07/07	ES33	03/11/2022			Bond Future	12.6708	71.0458	12.6310	71.2265	(0.314)	0.0000	0.0000	0
2022/07/07	ES33	02/02/2023			Bond Future	12.8933	72.2808	12.8519	72.4639	(0.321)	0.0000	0.0000	0
2022/07/07	ES33	04/05/2023			Bond Future	13.1027	69.8322	13.0596	70.0181	(0.329)	0.0000	0.0000	0
2022/07/07	ES33	03/08/2023			Bond Future	13.1000	13.1000	14.5934	66.0594	11.400	0.0000	0.0000	0
2022/07/07	ES42	04/08/2022			Bond Future	12.8617	71.4477	12.8236	71.6476	(0.296)	0.0000	0.0000	4,769
2022/07/07	ES42	03/11/2022			Bond Future	13.0793	68.2799	13.0397	68.4820	(0.303)	0.0000	0.0000	0
2022/07/07	ES42	02/02/2023			Bond Future	13.2800	69.4688	13.2388	69.6737	(0.310)	0.0000	0.0000	0
2022/07/07	ES42	04/05/2023			Bond Future	13.4776	66.4970	13.4347	66.7053	(0.318)	0.0000	0.0000	0
2022/07/07	ES42	03/08/2023			Bond Future	13.4800	13.4800	14.7858	62.8350	9.687	0.0000	0.0000	0
2022/07/07	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/07	GOVI	04/08/2022	819.28	Put	GOVI	230,250.0000	23.0250	202,900.0000	20.2900	(11.878)	0	0	0
2022/07/07	GOVI	04/08/2022			GOVI	796.2550	796.2550	798.9900	798.9900	0.343	0.0000	0.0000	1,110
2022/07/07	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/07	GOVI	04/08/2022	819.26	Put	GOVI	230,050.0000	23.0050	202,700.0000	20.2700	(11.889)	0	0	0
2022/07/07	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/07	GOVI	04/08/2022	819.27	Put	GOVI	230,150.0000	23.0150	202,800.0000	20.2800	(11.884)	0	0	0
2022/07/07	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
2022/07/07	GOVI	03/11/2022	820.41	Put	GOVI	120,600.0000	12.0600	92,930.0000	9.2930	(22.944)	0	0	0
2022/07/07	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/07	GOVI	03/11/2022	820.42	Put	GOVI	120,700.0000	12.0700	93,030.0000	9.3030	(22.925)	0	0	0
2022/07/07	GOVI	03/11/2022			GOVI	808.3500	808.3500	811.1170	811.1170	0.342	0.0000	0.0000	0
2022/07/07	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/07	GOVI	03/11/2022	820.43	Put	GOVI	120,800.0000	12.0800	93,130.0000	9.3130	(22.906)	0	0	0
2022/07/07	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/07	GOVI	02/02/2023	850.82	Put	GOVI	286,390.0000	28.6390	258,320.0000	25.8320	(9.801)	0	0	0
2022/07/07	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/07	GOVI	02/02/2023	850.83	Put	GOVI	286,490.0000	28.6490	258,420.0000	25.8420	(9.798)	0	0	0
2022/07/07	GOVI	02/02/2023			GOVI	822.1810	822.1810	824.9880	824.9880	0.341	0.0000	0.0000	0
2022/07/07	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/07	GOVI	02/02/2023	850.84	Put	GOVI	286,590.0000	28.6590	258,520.0000	25.8520	(9.794)	0	0	0
2022/07/07	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/07	GOVI	04/05/2023	852.86	Put	GOVI	156,430.0000	15.6430	127,900.0000	12.7900	(18.238)	0	0	0
2022/07/07	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/07	GOVI	04/05/2023	852.87	Put	GOVI	156,530.0000	15.6530	128,000.0000	12.8000	(18.227)	0	0	0
2022/07/07	GOVI	04/05/2023			GOVI	837.2170	837.2170	840.0700	840.0700	0.341	0.0000	0.0000	0
2022/07/07	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/07	GOVI	04/05/2023	852.88	Put	GOVI	156,630.0000	15.6630	128,100.0000	12.8100	(18.215)	0	0	0
2022/07/07	GOVI	03/08/2023	837.21	Call	GOVI	0.0000	0.0000	28,600.0000	2.8600	100.000	0	0	0
2022/07/07	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/07	GOVI	03/08/2023	837.22	Call	GOVI	0.0000	0.0000	28,500.0000	2.8500	100.000	0	0	0
2022/07/07	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/07	GOVI	03/08/2023			GOVI	837.2200	837.2200	840.0700	840.0700	0.340	0.0000	0.0000	0
2022/07/07	GOVI	03/08/2023	837.23	Call	GOVI	0.0000	0.0000	28,400.0000	2.8400	100.000	0	0	0
2022/07/07	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/07/07	IGOV	04/08/2022			Index Future	312.1560	312.1560	311.5890	311.5890	(0.182)	0.0000	0.0000	717
2022/07/07	IGOV	03/11/2022			Index Future	316.9740	316.9740	316.3950	316.3950	(0.183)	0.0000	0.0000	16
2022/07/07	IGOV	02/02/2023			Index Future	322.4740	322.4740	321.8820	321.8820	(0.184)	0.0000	0.0000	0
2022/07/07	IGOV	04/05/2023			Index Future	328.4450	328.4450	327.8400	327.8400	(0.184)	0.0000	0.0000	0
2022/07/07	IGOV	03/08/2023			Index Future	328.4500	328.4500	327.8400	327.8400	(0.186)	0.0000	0.0000	0
2022/07/07	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/07/07	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/07/07	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/07/07	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/07/07	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/07/07	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/07/07	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/07/07	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/07/07	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/07/07	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/07/07	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	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
2022/07/07	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/07/07	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/07/07	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/07/07	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/07/07	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/07/07	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/07/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/07/07	JBAF	20/07/2022			Jibar Tradeable Future	5.0850	94.9150	5.0850	94.9150	0.000	0.0000	0.0000	0
2022/07/07	JBAF	17/08/2022			Jibar Tradeable Future	5.6600	94.3400	5.6500	94.3500	(0.177)	0.0000	0.0000	0
2022/07/07	JBAF	21/09/2022			Jibar Tradeable Future	5.8350	94.1650	5.8250	94.1750	(0.171)	0.0000	0.0000	0
2022/07/07	JBAF	19/10/2022			Jibar Tradeable Future	6.3800	93.6200	6.3500	93.6500	(0.470)	0.0000	0.0000	0
2022/07/07	JBAF	16/11/2022			Jibar Tradeable Future	6.4900	93.5100	6.4700	93.5300	(0.308)	0.0000	0.0000	0
2022/07/07	JBAF	21/12/2022			Jibar Tradeable Future	7.0350	92.9650	6.9950	93.0050	(0.569)	0.0000	0.0000	68
2022/07/07	JBAF	15/03/2023			Jibar Tradeable Future	7.5700	92.4300	7.5500	92.4500	(0.264)	0.0000	0.0000	0
2022/07/07	JBAF	21/06/2023			Jibar Tradeable Future	8.0450	91.9550	8.0050	91.9950	(0.497)	0.0000	0.0000	0
2022/07/07	JBAF	20/09/2023			Jibar Tradeable Future	8.2250	91.7750	8.1900	91.8100	(0.426)	0.0000	0.0000	75
2022/07/07	JBAF	20/12/2023			Jibar Tradeable Future	8.2600	91.7400	8.2100	91.7900	(0.605)	0.0000	0.0000	172
2022/07/07	JBAF	20/03/2024			Jibar Tradeable Future	8.4550	91.5450	8.4100	91.5900	(0.532)	0.0000	0.0000	0
2022/07/07	JBAF	19/06/2024			Jibar Tradeable Future	8.5050	91.4950	8.4750	91.5250	(0.353)	0.0000	0.0000	0
2022/07/07	R023	04/08/2022	6.05	Call	Bond Future	1.4200	0.0014	0.1100	0.0001	(92.254)	0	0	0
2022/07/07	R023	04/08/2022	6.05	Put	Bond Future	311.1300	0.3111	353.8000	0.3538	13.715	0	0	0
2022/07/07	R023	04/08/2022			Bond Future	6.6195	104.0348	6.7006	103.9908	1.226	0.0000	0.0000	26,718
2022/07/07	R023	04/08/2022	6.03	Call	Bond Future	1.1000	0.0011	0.0700	0.0001	(93.636)	0	0	0
2022/07/07	R023	04/08/2022	6.03	Put	Bond Future	321.7200	0.3217	364.6700	0.3647	13.350	0	0	0
2022/07/07	R023	04/08/2022	6.04	Call	Bond Future	1.2500	0.0013	0.0900	0.0001	(92.800)	0	0	0
2022/07/07	R023	04/08/2022	6.04	Put	Bond Future	316.4100	0.3164	359.2300	0.3592	13.533	0	0	0
2022/07/07	R023	03/11/2022	6.25	Call	Bond Future	7.8400	0.0078	2.6100	0.0026	(66.709)	0	0	0
2022/07/07	R023	03/11/2022	6.25	Put	Bond Future	247.2800	0.2473	287.9800	0.2880	16.459	0	0	0
2022/07/07	R023	03/11/2022	6.26	Call	Bond Future	8.2300	0.0082	2.7800	0.0028	(66.221)	0	0	0
2022/07/07	R023	03/11/2022	6.26	Put	Bond Future	244.6100	0.2446	285.0900	0.2851	16.549	0	0	0
2022/07/07	R023	03/11/2022			Bond Future	7.0322	101.6809	7.1826	101.6350	2.139	0.0000	0.0000	0
2022/07/07	R023	03/11/2022	6.27	Call	Bond Future	8.6300	0.0086	3.0200	0.0030	(65.006)	0	0	0
2022/07/07	R023	03/11/2022	6.27	Put	Bond Future	241.9400	0.2419	282.2600	0.2823	16.665	0	0	0
2022/07/07	R035	04/08/2022	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2022/07/07	R035	04/08/2022	9.53	Put	Bond Future	12,250.5600	12.2506	12,032.7000	12.0327	(1.778)	0	0	0
2022/07/07	R035	04/08/2022	9.84	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	100
2022/07/07	R035	04/08/2022	9.84	Put	Bond Future	10,116.7500	10.1167	9,898.8900	9.8989	(2.153)	0	0	0
2022/07/07	R035	04/08/2022	10.53	Put	Bond Future	5,609.7000	5.6097	5,391.8500	5.3918	(3.883)	0	0	0
2022/07/07	R035	04/08/2022	11.13	Put	Bond Future	2,239.0200	2.2390	2,046.3300	2.0463	(8.606)	0	0	100
2022/07/07	R035	04/08/2022	10.64	Call	Bond Future	17.1900	0.0172	17.6500	0.0176	2.676	0	0	0
2022/07/07	R035	04/08/2022	10.64	Put	Bond Future	4,929.0200	4.9290	4,711.6200	4.7116	(4.411)	0	0	100
2022/07/07	R035	04/08/2022	10.72	Call	Bond Future	30.9800	0.0310	32.2900	0.0323	4.229	0	0	0
2022/07/07	R035	04/08/2022	10.72	Put	Bond Future	4,445.1600	4.4452	4,228.6100	4.2286	(4.872)	0	0	0
2022/07/07	R035	04/08/2022	10.73	Call	Bond Future	33.2300	0.0332	34.6900	0.0347	4.394	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
2022/07/07	R035	04/08/2022	10.73	Put	Bond Future	4,385.4800	4.3855	4,169.0800	4.1691	(4.934)	0	0	0
2022/07/07	R035	04/08/2022			Bond Future	11.4593	86.9321	11.4215	87.1500	(0.330)	0.0000	0.0000	129,029
2022/07/07	R035	04/08/2022	10.53	Call	Bond Future	7.0000	0.0070	7.0100	0.0070	0.143	0	0	400
2022/07/07	R035	04/08/2022	10.74	Call	Bond Future	35.6100	0.0356	37.2400	0.0372	4.577	0	0	0
2022/07/07	R035	04/08/2022	10.74	Put	Bond Future	4,326.0000	4.3260	4,109.7700	4.1098	(4.998)	0	0	0
2022/07/07	R035	04/08/2022	11.13	Call	Bond Future	313.3200	0.3133	338.4900	0.3385	8.033	0	0	0
2022/07/07	R035	04/08/2022	12.18	Call	Bond Future	4,097.4900	4.0975	4,289.3000	4.2893	4.681	0	0	0
2022/07/07	R035	04/08/2022	12.18	Put	Bond Future	96.3700	0.0964	70.3200	0.0703	(27.031)	0	0	400
2022/07/07	R035	03/11/2022	11.15	Call	Bond Future	937.5500	0.9375	961.9600	0.9620	2.604	0	0	0
2022/07/07	R035	03/11/2022	11.15	Put	Bond Future	3,811.1800	3.8112	3,615.6200	3.6156	(5.131)	0	0	0
2022/07/07	R035	03/11/2022	12.68	Call	Bond Future	6,079.4800	6.0795	6,232.3000	6.2323	2.514	0	0	0
2022/07/07	R035	03/11/2022	12.68	Put	Bond Future	585.8000	0.5858	518.6500	0.5187	(11.463)	0	0	1,000
2022/07/07	R035	03/11/2022	10.99	Call	Bond Future	668.3700	0.6684	683.3700	0.6834	2.244	0	0	0
2022/07/07	R035	03/11/2022	10.99	Put	Bond Future	4,491.7900	4.4918	4,286.8200	4.2868	(4.563)	0	0	582
2022/07/07	R035	03/11/2022	11.05	Call	Bond Future	762.1000	0.7621	780.3700	0.7804	2.397	0	0	1,000
2022/07/07	R035	03/11/2022	10.57	Call	Bond Future	230.5100	0.2305	231.6800	0.2317	0.508	0	0	0
2022/07/07	R035	03/11/2022	10.57	Put	Bond Future	6,620.0200	6.6200	6,401.2200	6.4012	(3.305)	0	0	582
2022/07/07	R035	03/11/2022			Bond Future	11.6501	83.7522	11.6109	83.9722	(0.336)	0.0000	0.0000	3,778
2022/07/07	R035	03/11/2022	11.14	Call	Bond Future	918.8900	0.9189	942.6500	0.9427	2.586	0	0	0
2022/07/07	R035	03/11/2022	11.14	Put	Bond Future	3,851.4500	3.8514	3,655.2400	3.6552	(5.094)	0	0	0
2022/07/07	R035	03/11/2022	11.05	Put	Bond Future	4,227.5900	4.2276	4,025.8900	4.0259	(4.771)	0	0	0
2022/07/07	R035	03/11/2022	11.13	Call	Bond Future	900.6400	0.9006	923.7500	0.9238	2.566	0	0	0
2022/07/07	R035	03/11/2022	11.13	Put	Bond Future	3,892.1800	3.8922	3,695.3200	3.6953	(5.058)	0	0	0
2022/07/07	R035	03/11/2022	9.82	Call	Bond Future	22.5100	0.0225	21.3100	0.0213	(5.331)	0	0	582
2022/07/07	R035	03/11/2022	9.82	Put	Bond Future	11,270.5600	11.2706	11,049.3900	11.0494	(1.962)	0	0	0
2022/07/07	R035	03/11/2022	10.30	Call	Bond Future	106.9400	0.1069	105.6400	0.1056	(1.216)	0	0	1,000
2022/07/07	R035	03/11/2022	10.30	Put	Bond Future	8,203.6400	8.2036	7,982.3700	7.9824	(2.697)	0	0	0
2022/07/07	R035	02/02/2023	11.94	Call	Bond Future	3,256.5800	3.2566	3,327.1100	3.3271	2.166	0	0	0
2022/07/07	R035	02/02/2023	13.22	Put	Bond Future	858.5900	0.8586	783.5200	0.7835	(8.743)	0	0	1,000
2022/07/07	R035	02/02/2023	10.88	Call	Bond Future	842.3000	0.8423	849.9300	0.8499	0.906	0	0	0
2022/07/07	R035	02/02/2023	10.88	Put	Bond Future	6,273.7900	6.2738	6,058.5100	6.0585	(3.431)	0	0	0
2022/07/07	R035	02/02/2023	10.66	Call	Bond Future	585.8900	0.5859	587.3400	0.5873	0.247	0	0	0
2022/07/07	R035	02/02/2023	10.66	Put	Bond Future	7,350.8200	7.3508	7,129.3600	7.1294	(3.013)	0	0	582
2022/07/07	R035	02/02/2023	10.30	Put	Bond Future	9,326.7600	9.3268	9,100.8400	9.1008	(2.422)	0	0	0
2022/07/07	R035	02/02/2023	10.60	Call	Bond Future	531.6600	0.5317	532.0300	0.5320	0.070	0	0	0
2022/07/07	R035	02/02/2023	10.60	Put	Bond Future	7,665.2700	7.6653	7,442.7300	7.4427	(2.903)	0	0	0
2022/07/07	R035	02/02/2023	10.64	Put	Bond Future	7,454.9900	7.4550	7,233.1600	7.2332	(2.976)	0	0	0
2022/07/07	R035	02/02/2023	9.81	Call	Bond Future	120.1500	0.1202	116.4200	0.1164	(3.104)	0	0	582
2022/07/07	R035	02/02/2023	9.81	Put	Bond Future	12,316.7500	12.3167	12,090.1100	12.0901	(1.840)	0	0	0
2022/07/07	R035	02/02/2023	9.85	Call	Bond Future	130.8100	0.1308	127.0200	0.1270	(2.897)	0	0	0
2022/07/07	R035	02/02/2023	9.89	Call	Bond Future	142.2700	0.1423	138.4200	0.1384	(2.706)	0	0	400
2022/07/07	R035	02/02/2023	9.89	Put	Bond Future	11,807.9900	11.8080	11,581.2300	11.5812	(1.920)	0	0	0
2022/07/07	R035	02/02/2023			Bond Future	11.8283	85.1875	11.7876	85.4104	(0.344)	0.0000	0.0000	0
2022/07/07	R035	02/02/2023	11.94	Put	Bond Future	2,648.8300	2.6488	2,496.4500	2.4965	(5.753)	0	0	0
2022/07/07	R035	02/02/2023	11.98	Call	Bond Future	3,382.2100	3.3822	3,455.7900	3.4558	2.176	0	0	0
2022/07/07	R035	02/02/2023	11.98	Put	Bond Future	2,558.4700	2.5585	2,409.1400	2.4091	(5.837)	0	0	400
2022/07/07	R035	02/02/2023	13.22	Call	Bond Future	7,984.2100	7.9842	8,132.0500	8.1321	1.852	0	0	0
2022/07/07	R035	02/02/2023	11.05	Call	Bond Future	1,100.3000	1.1003	1,114.8100	1.1148	1.319	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
2022/07/07	R035	02/02/2023	11.05	Put	Bond Future	5,520.8700	5.5209	5,312.4700	5.3125	(3.775)	0	0	0
2022/07/07	R035	02/02/2023	11.06	Call	Bond Future	1,117.0200	1.1170	1,131.9500	1.1319	1.337	0	0	0
2022/07/07	R035	02/02/2023	11.06	Put	Bond Future	5,478.6400	5.4786	5,270.6600	5.2707	(3.796)	0	0	582
2022/07/07	R035	02/02/2023	10.86	Call	Bond Future	814.8600	0.8149	821.8600	0.8219	0.859	0	0	0
2022/07/07	R035	02/02/2023	10.86	Put	Bond Future	6,366.3900	6.3664	6,150.4800	6.1505	(3.391)	0	0	0
2022/07/07	R035	02/02/2023	10.87	Call	Bond Future	828.6000	0.8286	835.7200	0.8357	0.859	0	0	0
2022/07/07	R035	02/02/2023	10.87	Put	Bond Future	6,320.0800	6.3201	6,104.2900	6.1043	(3.414)	0	0	0
2022/07/07	R035	02/02/2023	10.30	Call	Bond Future	316.8000	0.3168	313.7900	0.3138	(0.950)	0	0	1,000
2022/07/07	R035	02/02/2023	10.64	Call	Bond Future	567.4100	0.5674	568.4900	0.5685	0.190	0	0	400
2022/07/07	R035	02/02/2023	9.85	Put	Bond Future	12,061.4500	12.0614	11,834.7500	11.8347	(1.880)	0	0	0
2022/07/07	R035	04/05/2023	11.22	Put	Bond Future	5,933.5800	5.9336	5,722.5000	5.7225	(3.557)	0	0	0
2022/07/07	R035	04/05/2023	12.46	Call	Bond Future	4,971.3400	4.9713	5,055.7000	5.0557	1.697	0	0	0
2022/07/07	R035	04/05/2023	12.46	Put	Bond Future	2,506.8800	2.5069	2,364.8500	2.3649	(5.666)	0	0	400
2022/07/07	R035	04/05/2023	13.18	Call	Bond Future	7,529.6000	7.5296	7,653.0300	7.6530	1.639	0	0	0
2022/07/07	R035	04/05/2023	13.18	Put	Bond Future	1,504.0100	1.5040	1,401.0500	1.4010	(6.846)	0	0	500
2022/07/07	R035	04/05/2023	11.17	Call	Bond Future	1,577.1700	1.5772	1,590.6000	1.5906	0.852	0	0	500
2022/07/07	R035	04/05/2023	11.20	Call	Bond Future	1,631.3100	1.6313	1,645.8600	1.6459	0.892	0	0	0
2022/07/07	R035	04/05/2023	11.21	Call	Bond Future	1,649.6900	1.6497	1,664.6300	1.6646	0.906	0	0	0
2022/07/07	R035	04/05/2023	10.60	Call	Bond Future	814.7400	0.8147	813.5600	0.8136	(0.145)	0	0	400
2022/07/07	R035	04/05/2023	10.60	Put	Bond Future	8,756.0200	8.7560	8,528.4500	8.5285	(2.599)	0	0	0
2022/07/07	R035	04/05/2023			Bond Future	11.9888	82.2518	11.9466	82.4782	(0.352)	0.0000	0.0000	0
2022/07/07	R035	04/05/2023	11.22	Call	Bond Future	1,668.2100	1.6682	1,683.5200	1.6835	0.918	0	0	0
2022/07/07	R035	04/05/2023	11.17	Put	Bond Future	6,130.9300	6.1309	5,917.9700	5.9180	(3.474)	0	0	0
2022/07/07	R035	04/05/2023	11.20	Put	Bond Future	6,011.8700	6.0119	5,800.0300	5.8000	(3.524)	0	0	0
2022/07/07	R035	04/05/2023	11.21	Put	Bond Future	5,972.6300	5.9726	5,761.1800	5.7612	(3.540)	0	0	0
2022/07/07	R035	04/05/2023	9.85	Call	Bond Future	293.4400	0.2934	287.2900	0.2873	(2.096)	0	0	400
2022/07/07	R035	04/05/2023	9.85	Put	Bond Future	12,986.1400	12.9861	12,753.6000	12.7536	(1.791)	0	0	0
2022/07/07	R035	04/05/2023	10.42	Call	Bond Future	650.2900	0.6503	646.7600	0.6468	(0.543)	0	0	500
2022/07/07	R035	04/05/2023	10.42	Put	Bond Future	9,700.5800	9.7006	9,470.6600	9.4707	(2.370)	0	0	0
2022/07/07	R035	03/08/2023	12.00	Call	Bond Future	0.0000	0.0000	1,288.1800	1.2882	100.000	0	0	0
2022/07/07	R035	03/08/2023	12.00	Put	Bond Future	0.0000	0.0000	7,981.7100	7.9817	100.000	0	0	0
2022/07/07	R035	03/08/2023			Bond Future	11.9900	11.9900	13.3430	77.9015	11.285	0.0000	0.0000	0
2022/07/07	R035	03/08/2023	11.98	Call	Bond Future	0.0000	0.0000	1,260.5000	1.2605	100.000	0	0	0
2022/07/07	R035	03/08/2023	11.98	Put	Bond Future	0.0000	0.0000	8,060.1400	8.0601	100.000	0	0	0
2022/07/07	R035	03/08/2023	11.99	Call	Bond Future	0.0000	0.0000	1,274.2900	1.2743	100.000	0	0	0
2022/07/07	R035	03/08/2023	11.99	Put	Bond Future	0.0000	0.0000	8,020.8500	8.0209	100.000	0	0	0
2022/07/07	R186	04/08/2022	7.96	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	3,600
2022/07/07	R186	04/08/2022	8.15	Call	Bond Future	0.1000	0.0001	0.3300	0.0003	230.000	0	0	0
2022/07/07	R186	04/08/2022	8.15	Put	Bond Future	3,710.3600	3.7104	3,346.1200	3.3461	(9.817)	0	0	0
2022/07/07	R186	04/08/2022	9.78	Call	Bond Future	2,348.9300	2.3489	2,682.9200	2.6829	14.219	0	0	0
2022/07/07	R186	04/08/2022	9.78	Put	Bond Future	77.7700	0.0778	47.2900	0.0473	(39.192)	0	0	3,600
2022/07/07	R186	04/08/2022			Bond Future	9.1474	106.1893	9.0475	106.5538	(1.092)	0.0000	0.0000	86,407
2022/07/07	R186	04/08/2022	6.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,600
2022/07/07	R186	04/08/2022	6.96	Put	Bond Future	8,354.3400	8.3543	7,989.8700	7.9899	(4.363)	0	0	0
2022/07/07	R186	04/08/2022	7.96	Put	Bond Future	4,435.5800	4.4356	4,071.1200	4.0711	(8.217)	0	0	0
2022/07/07	R186	04/08/2022	8.13	Call	Bond Future	0.0700	0.0001	0.2300	0.0002	228.571	0	0	0
2022/07/07	R186	04/08/2022	8.13	Put	Bond Future	3,786.4000	3.7864	3,422.0900	3.4221	(9.622)	0	0	0

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2022/07/07	R186	04/08/2022	8.14	Call	Bond Future	0.0800	0.0001	0.2800	0.0003	250.000	0	0	0
2022/07/07	R186	04/08/2022	8.14	Put	Bond Future	3,748.3700	3.7484	3,384.1000	3.3841	(9.718)	0	0	0
2022/07/07	R186	03/11/2022	8.91	Put	Bond Future	2,128.3100	2.1283	1,876.0800	1.8761	(11.851)	0	0	4,310
2022/07/07	R186	03/11/2022	8.53	Call	Bond Future	245.1300	0.2451	310.9900	0.3110	26.867	0	0	0
2022/07/07	R186	03/11/2022	8.53	Put	Bond Future	3,176.6600	3.1767	2,873.8900	2.8739	(9.531)	0	0	0
2022/07/07	R186	03/11/2022	8.54	Call	Bond Future	250.5600	0.2506	317.5600	0.3176	26.740	0	0	0
2022/07/07	R186	03/11/2022	8.54	Put	Bond Future	3,146.5400	3.1465	2,844.9100	2.8449	(9.586)	0	0	0
2022/07/07	R186	03/11/2022			Bond Future	9.3690	107.7864	9.2619	108.1550	(1.143)	0.0000	0.0000	12,945
2022/07/07	R186	03/11/2022	8.55	Call	Bond Future	256.0900	0.2561	324.2400	0.3242	26.612	0	0	0
2022/07/07	R186	03/11/2022	8.55	Put	Bond Future	3,116.5400	3.1165	2,816.0600	2.8161	(9.641)	0	0	0
2022/07/07	R186	03/11/2022	8.91	Call	Bond Future	537.2300	0.5372	653.6300	0.6536	21.667	0	0	0
2022/07/07	R186	03/11/2022	8.23	Call	Bond Future	123.2300	0.1232	161.0500	0.1611	30.691	0	0	4,310
2022/07/07	R186	03/11/2022	8.23	Put	Bond Future	4,128.0800	4.1281	3,797.2700	3.7973	(8.014)	0	0	0
2022/07/07	R186	02/02/2023	8.33	Call	Bond Future	267.2400	0.2672	339.1000	0.3391	26.890	0	0	0
2022/07/07	R186	02/02/2023	8.33	Put	Bond Future	4,346.8400	4.3468	4,044.7400	4.0447	(6.950)	0	0	0
2022/07/07	R186	02/02/2023	8.32	Call	Bond Future	262.5000	0.2625	334.4300	0.3344	27.402	0	0	0
2022/07/07	R186	02/02/2023	8.32	Put	Bond Future	4,376.0400	4.3760	4,074.0100	4.0740	(6.902)	0	0	0
2022/07/07	R186	02/02/2023			Bond Future	9.5617	104.3364	9.4463	104.7104	(1.207)	0.0000	0.0000	0
2022/07/07	R186	02/02/2023	8.34	Call	Bond Future	272.0500	0.2720	343.8200	0.3438	26.381	0	0	0
2022/07/07	R186	02/02/2023	8.34	Put	Bond Future	4,317.7200	4.3177	4,015.5300	4.0155	(6.999)	0	0	0
2022/07/07	R186	04/05/2023	8.83	Put	Bond Future	3,515.3100	3.5153	3,240.2700	3.2403	(7.824)	0	0	0
2022/07/07	R186	04/05/2023	8.84	Call	Bond Future	707.5400	0.7075	813.5100	0.8135	14.977	0	0	0
2022/07/07	R186	04/05/2023			Bond Future	9.7428	106.2503	9.6178	106.6304	(1.283)	0.0000	0.0000	0
2022/07/07	R186	04/05/2023	8.83	Call	Bond Future	698.8600	0.6989	803.9100	0.8039	15.032	0	0	0
2022/07/07	R186	04/05/2023	8.84	Put	Bond Future	3,492.6200	3.4926	3,218.5000	3.2185	(7.849)	0	0	0
2022/07/07	R186	04/05/2023	8.82	Call	Bond Future	689.9400	0.6899	794.0400	0.7940	15.088	0	0	0
2022/07/07	R186	04/05/2023	8.82	Put	Bond Future	3,537.7800	3.5378	3,261.7900	3.2618	(7.801)	0	0	0
2022/07/07	R186	03/08/2023	9.74	Call	Bond Future	0.0000	0.0000	117.9000	0.1179	100.000	0	0	0
2022/07/07	R186	03/08/2023	9.74	Put	Bond Future	0.0000	0.0000	8,012.7100	8.0127	100.000	0	0	0
2022/07/07	R186	03/08/2023	9.73	Put	Bond Future	0.0000	0.0000	8,039.1800	8.0392	100.000	0	0	0
2022/07/07	R186	03/08/2023			Bond Future	9.7400	9.7400	12.6484	95.5972	29.861	0.0000	0.0000	0
2022/07/07	R186	03/08/2023	9.75	Call	Bond Future	0.0000	0.0000	120.1300	0.1201	100.000	0	0	0
2022/07/07	R186	03/08/2023	9.75	Put	Bond Future	0.0000	0.0000	7,986.4000	7.9864	100.000	0	0	0
2022/07/07	R186	03/08/2023	9.73	Call	Bond Future	0.0000	0.0000	115.8200	0.1158	100.000	0	0	0
2022/07/07	R197	04/08/2022			Bond Future	329.5782	329.5782	329.6011	329.6011	0.007	0.0000	0.0000	809
2022/07/07	R197	03/11/2022			Bond Future	334.6155	334.6155	334.6347	334.6347	0.006	0.0000	0.0000	6
2022/07/07	R197	02/02/2023			Bond Future	331.6763	331.6763	331.6926	331.6926	0.005	0.0000	0.0000	0
2022/07/07	R197	04/05/2023			Bond Future	337.8269	337.8269	337.8414	337.8414	0.004	0.0000	0.0000	0
2022/07/07	R197	03/08/2023			Bond Future	337.8300	337.8300	337.3646	337.3646	(0.138)	0.0000	0.0000	0
2022/07/07	R202	04/08/2022			Bond Future	241.3109	241.3109	240.6843	240.6843	(0.260)	0.0000	0.0000	6,833
2022/07/07	R202	03/11/2022			Bond Future	244.9989	244.9989	244.3600	244.3600	(0.261)	0.0000	0.0000	0
2022/07/07	R202	02/02/2023			Bond Future	244.6050	244.6050	243.9524	243.9524	(0.267)	0.0000	0.0000	0
2022/07/07	R202	04/05/2023			Bond Future	249.1392	249.1392	248.4731	248.4731	(0.267)	0.0000	0.0000	0
2022/07/07	R202	03/08/2023			Bond Future	249.1400	249.1400	230.2969	230.2969	(7.563)	0.0000	0.0000	0
2022/07/07	R209	04/08/2022	10.57	Put	Bond Future	4,721.8500	4.7219	4,534.0800	4.5341	(3.977)	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
2022/07/07	R209	04/08/2022	10.58	Call	Bond Future	8.7200	0.0087	8.7500	0.0088	0.344	0	0	0
2022/07/07	R209	04/08/2022	10.58	Put	Bond Future	4,667.3600	4.6674	4,479.6100	4.4796	(4.023)	0	0	0
2022/07/07	R209	04/08/2022			Bond Future	11.4670	66.6831	11.4295	66.8709	(0.327)	0.0000	0.0000	23,295
2022/07/07	R209	04/08/2022	10.57	Call	Bond Future	8.0200	0.0080	8.0300	0.0080	0.125	0	0	0
2022/07/07	R209	04/08/2022	10.59	Call	Bond Future	9.4600	0.0095	9.5200	0.0095	0.634	0	0	0
2022/07/07	R209	04/08/2022	10.59	Put	Bond Future	4,612.9800	4.6130	4,425.2600	4.4253	(4.069)	0	0	0
2022/07/07	R209	03/11/2022	12.00	Call	Bond Future	2,944.6400	2.9446	3,030.2900	3.0303	2.909	0	0	0
2022/07/07	R209	03/11/2022	12.00	Put	Bond Future	1,202.4100	1.2024	1,098.2700	1.0983	(8.661)	0	0	3,500
2022/07/07	R209	03/11/2022	11.03	Call	Bond Future	650.6300	0.6506	665.4500	0.6655	2.278	0	0	0
2022/07/07	R209	03/11/2022	11.03	Put	Bond Future	3,717.4800	3.7175	3,542.5100	3.5425	(4.707)	0	0	0
2022/07/07	R209	03/11/2022	10.50	Put	Bond Future	6,085.5900	6.0856	5,895.7300	5.8957	(3.120)	0	0	0
2022/07/07	R209	03/11/2022	9.25	Call	Bond Future	2.0300	0.0020	1.7800	0.0018	(12.315)	0	0	6,000
2022/07/07	R209	03/11/2022	9.25	Put	Bond Future	13,347.3700	13.3474	13,157.3300	13.1573	(1.424)	0	0	0
2022/07/07	R209	03/11/2022	9.50	Call	Bond Future	5.8800	0.0059	5.3400	0.0053	(9.184)	0	0	0
2022/07/07	R209	03/11/2022	9.50	Put	Bond Future	11,781.7100	11.7817	11,591.3800	11.5914	(1.615)	0	0	0
2022/07/07	R209	03/11/2022			Bond Future	11.6367	64.5412	11.5979	64.7310	(0.333)	0.0000	0.0000	4,520
2022/07/07	R209	03/11/2022	11.02	Call	Bond Future	636.6500	0.6366	650.9800	0.6510	2.251	0	0	0
2022/07/07	R209	03/11/2022	11.02	Put	Bond Future	3,755.7800	3.7558	3,580.3200	3.5803	(4.672)	0	0	0
2022/07/07	R209	03/11/2022	11.50	Call	Bond Future	1,540.3700	1.5404	1,587.0500	1.5871	3.030	0	0	0
2022/07/07	R209	03/11/2022	11.50	Put	Bond Future	2,213.6300	2.2136	2,070.5200	2.0705	(6.465)	0	0	0
2022/07/07	R209	03/11/2022	10.50	Call	Bond Future	167.3900	0.1674	167.3200	0.1673	(0.042)	0	0	0
2022/07/07	R209	03/11/2022	11.00	Call	Bond Future	609.1500	0.6091	622.5400	0.6225	2.198	0	0	0
2022/07/07	R209	03/11/2022	11.00	Put	Bond Future	3,833.0000	3.8330	3,656.6000	3.6566	(4.602)	0	0	7,000
2022/07/07	R209	03/11/2022	11.01	Call	Bond Future	622.8600	0.6229	636.7200	0.6367	2.225	0	0	0
2022/07/07	R209	03/11/2022	11.01	Put	Bond Future	3,794.3200	3.7943	3,618.3900	3.6184	(4.637)	0	0	0
2022/07/07	R209	03/11/2022	10.00	Call	Bond Future	37.4900	0.0375	36.0600	0.0361	(3.814)	0	0	3,500
2022/07/07	R209	03/11/2022	10.00	Put	Bond Future	8,803.0500	8.8030	8,611.8300	8.6118	(2.172)	0	0	6,000
2022/07/07	R209	02/02/2023	10.80	Put	Bond Future	5,688.4200	5.6884	5,500.1000	5.5001	(3.311)	0	0	0
2022/07/07	R209	02/02/2023	10.78	Call	Bond Future	654.7500	0.6547	658.3900	0.6584	0.556	0	0	0
2022/07/07	R209	02/02/2023	10.79	Call	Bond Future	666.1200	0.6661	669.8700	0.6699	0.563	0	0	0
2022/07/07	R209	02/02/2023			Bond Future	11.7907	65.6479	11.7506	65.8404	(0.340)	0.0000	0.0000	0
2022/07/07	R209	02/02/2023	10.80	Call	Bond Future	677.4900	0.6775	681.6200	0.6816	0.610	0	0	0
2022/07/07	R209	02/02/2023	10.78	Put	Bond Future	5,772.4700	5.7725	5,583.6600	5.5837	(3.271)	0	0	0
2022/07/07	R209	02/02/2023	10.79	Put	Bond Future	5,730.4100	5.7304	5,541.7100	5.5417	(3.293)	0	0	0
2022/07/07	R209	04/05/2023	11.09	Call	Bond Future	1,327.3700	1.3274	1,337.0800	1.3371	0.732	0	0	0
2022/07/07	R209	04/05/2023	11.09	Put	Bond Future	5,486.7700	5.4868	5,301.0000	5.3010	(3.386)	0	0	0
2022/07/07	R209	04/05/2023	11.10	Call	Bond Future	1,342.8600	1.3429	1,352.8800	1.3529	0.746	0	0	0
2022/07/07	R209	04/05/2023	11.10	Put	Bond Future	5,450.8300	5.4508	5,265.3700	5.2654	(3.402)	0	0	0
2022/07/07	R209	04/05/2023			Bond Future	11.9352	63.7021	11.8938	63.8976	(0.347)	0.0000	0.0000	0
2022/07/07	R209	04/05/2023	11.11	Call	Bond Future	1,358.4600	1.3585	1,368.8000	1.3688	0.761	0	0	0
2022/07/07	R209	04/05/2023	11.11	Put	Bond Future	5,415.0700	5.4151	5,229.9300	5.2299	(3.419)	0	0	0
2022/07/07	R209	03/08/2023	11.95	Put	Bond Future	0.0000	0.0000	6,457.5400	6.4575	100.000	0	0	0
2022/07/07	R209	03/08/2023	11.93	Call	Bond Future	0.0000	0.0000	1,269.5900	1.2696	100.000	0	0	0
2022/07/07	R209	03/08/2023	11.94	Call	Bond Future	0.0000	0.0000	1,282.9300	1.2829	100.000	0	0	0
2022/07/07	R209	03/08/2023			Bond Future	11.9400	11.9400	13.1205	60.3344	9.887	0.0000	0.0000	0
2022/07/07	R209	03/08/2023	11.95	Call	Bond Future	0.0000	0.0000	1,296.3600	1.2964	100.000	0	0	0
2022/07/07	R209	03/08/2023	11.93	Put	Bond Future	0.0000	0.0000	6,524.4900	6.5245	100.000	0	0	0
2022/07/07	R209	03/08/2023	11.94	Put	Bond Future	0.0000	0.0000	6,490.9400	6.4909	100.000	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
2022/07/07	R210	04/08/2022			Bond Future	220.6201	220.6201	220.5898	220.5898	(0.014)	0.0000	0.0000	1,068
2022/07/07	R210	03/11/2022			Bond Future	221.0183	221.0183	220.9849	220.9849	(0.015)	0.0000	0.0000	0
2022/07/07	R210	02/02/2023			Bond Future	224.8551	224.8551	224.8191	224.8191	(0.016)	0.0000	0.0000	0
2022/07/07	R210	04/05/2023			Bond Future	225.9606	225.9606	225.9223	225.9223	(0.017)	0.0000	0.0000	0
2022/07/07	R210	03/08/2023			Bond Future	225.9600	225.9600	213.6354	213.6354	(5.454)	0.0000	0.0000	0
2022/07/07	R213	04/08/2022	9.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/07	R213	04/08/2022	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/07	R213	04/08/2022	9.90	Put	Bond Future	5,546.5800	5.5466	5,157.5500	5.1575	(7.014)	0	0	0
2022/07/07	R213	04/08/2022			Bond Future	11.0445	81.0659	10.9609	81.4549	(0.757)	0.0000	0.0000	30,919
2022/07/07	R213	04/08/2022	9.88	Put	Bond Future	5,647.9300	5.6479	5,258.9000	5.2589	(6.888)	0	0	0
2022/07/07	R213	04/08/2022	9.89	Put	Bond Future	5,597.2300	5.5972	5,208.2000	5.2082	(6.950)	0	0	0
2022/07/07	R213	04/08/2022	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/07	R213	03/11/2022	10.38	Call	Bond Future	332.9400	0.3329	372.2300	0.3722	11.801	0	0	0
2022/07/07	R213	03/11/2022	10.38	Put	Bond Future	4,383.2500	4.3832	4,028.6900	4.0287	(8.089)	0	0	0
2022/07/07	R213	03/11/2022	10.39	Call	Bond Future	340.8600	0.3409	381.0600	0.3811	11.794	0	0	0
2022/07/07	R213	03/11/2022	10.39	Put	Bond Future	4,343.1300	4.3431	3,989.4800	3.9895	(8.143)	0	0	0
2022/07/07	R213	03/11/2022	10.37	Call	Bond Future	325.0600	0.3251	363.5600	0.3636	11.844	0	0	0
2022/07/07	R213	03/11/2022	10.37	Put	Bond Future	4,423.4500	4.4235	4,068.1000	4.0681	(8.033)	0	0	200
2022/07/07	R213	03/11/2022	9.19	Call	Bond Future	15.4900	0.0155	16.8300	0.0168	8.651	0	0	476
2022/07/07	R213	03/11/2022	9.19	Put	Bond Future	10,050.0700	10.0501	9,657.5600	9.6576	(3.906)	0	0	0
2022/07/07	R213	03/11/2022			Bond Future	11.2506	78.7458	11.1634	79.1396	(0.775)	0.0000	0.0000	0
2022/07/07	R213	03/11/2022	10.40	Call	Bond Future	348.9100	0.3489	390.0500	0.3901	11.791	0	0	0
2022/07/07	R213	03/11/2022	10.40	Put	Bond Future	4,303.1700	4.3032	3,950.4600	3.9505	(8.197)	0	0	0
2022/07/07	R213	03/11/2022	9.98	Call	Bond Future	130.4600	0.1305	145.5100	0.1455	11.536	0	0	0
2022/07/07	R213	03/11/2022	9.98	Put	Bond Future	6,132.4600	6.1325	5,753.6600	5.7537	(6.177)	0	0	200
2022/07/07	R213	03/11/2022	10.19	Call	Bond Future	211.8700	0.2119	237.0900	0.2371	11.904	0	0	0
2022/07/07	R213	03/11/2022	10.19	Put	Bond Future	5,181.8900	5.1819	4,813.2600	4.8133	(7.114)	0	0	476
2022/07/07	R213	03/11/2022	9.13	Call	Bond Future	12.6700	0.0127	13.7200	0.0137	8.287	0	0	200
2022/07/07	R213	03/11/2022	9.13	Put	Bond Future	10,363.5200	10.3635	9,970.7200	9.9707	(3.790)	0	0	0
2022/07/07	R213	03/11/2022	9.84	Call	Bond Future	92.7500	0.0928	103.1100	0.1031	11.170	0	0	0
2022/07/07	R213	03/11/2022	9.84	Put	Bond Future	6,791.9000	6.7919	6,408.4100	6.4084	(5.646)	0	0	476
2022/07/07	R213	02/02/2023	10.43	Put	Bond Future	5,217.3400	5.2173	4,868.9900	4.8690	(6.677)	0	0	0
2022/07/07	R213	02/02/2023	12.20	Call	Bond Future	4,412.0100	4.4120	4,659.8300	4.6598	5.617	0	0	0
2022/07/07	R213	02/02/2023	12.20	Put	Bond Future	1,191.3900	1.1914	1,039.4000	1.0394	(12.757)	0	0	912
2022/07/07	R213	02/02/2023	10.22	Put	Bond Future	6,033.6700	6.0337	5,670.3500	5.6703	(6.022)	0	0	0
2022/07/07	R213	02/02/2023	10.23	Call	Bond Future	445.0100	0.4450	482.0900	0.4821	8.332	0	0	0
2022/07/07	R213	02/02/2023	10.35	Call	Bond Future	543.2500	0.5433	588.5500	0.5885	8.339	0	0	0
2022/07/07	R213	02/02/2023	10.35	Put	Bond Future	5,519.6800	5.5197	5,165.1700	5.1652	(6.423)	0	0	476
2022/07/07	R213	02/02/2023	10.01	Call	Bond Future	318.1100	0.3181	343.8800	0.3439	8.101	0	0	0
2022/07/07	R213	02/02/2023			Bond Future	11.4431	80.0949	11.3520	80.4947	(0.796)	0.0000	0.0000	0
2022/07/07	R213	02/02/2023	10.43	Call	Bond Future	618.7900	0.6188	670.2500	0.6703	8.316	0	0	912
2022/07/07	R213	02/02/2023	10.22	Call	Bond Future	438.4400	0.4384	474.9300	0.4749	8.323	0	0	0
2022/07/07	R213	02/02/2023	10.23	Put	Bond Future	5,992.4300	5.9924	5,629.7000	5.6297	(6.053)	0	0	0
2022/07/07	R213	02/02/2023	9.16	Call	Bond Future	71.6400	0.0716	76.1900	0.0762	6.351	0	0	476
2022/07/07	R213	02/02/2023	9.16	Put	Bond Future	10,940.2200	10.9402	10,544.9600	10.5450	(3.613)	0	0	0
2022/07/07	R213	02/02/2023	10.01	Put	Bond Future	6,925.5300	6.9255	6,551.4900	6.5515	(5.401)	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
2022/07/07	R213	02/02/2023	10.21	Call	Bond Future	431.9500	0.4320	467.8600	0.4679	8.313	0	0	0
2022/07/07	R213	02/02/2023	10.21	Put	Bond Future	6,075.0300	6.0750	5,711.1300	5.7111	(5.990)	0	0	0
2022/07/07	R213	04/05/2023	10.75	Call	Bond Future	1,167.9400	1.1679	1,245.0300	1.2450	6.601	0	0	0
2022/07/07	R213	04/05/2023	10.75	Put	Bond Future	4,977.0200	4.9770	4,647.5100	4.6475	(6.621)	0	0	0
2022/07/07	R213	04/05/2023			Bond Future	11.6177	78.0154	11.5225	78.4220	(0.820)	0.0000	0.0000	0
2022/07/07	R213	04/05/2023	10.74	Call	Bond Future	1,154.5700	1.1546	1,230.8300	1.2308	6.605	0	0	0
2022/07/07	R213	04/05/2023	10.74	Put	Bond Future	5,008.9400	5.0089	4,678.6000	4.6786	(6.595)	0	0	0
2022/07/07	R213	04/05/2023	10.73	Call	Bond Future	1,141.3100	1.1413	1,216.9900	1.2170	6.631	0	0	0
2022/07/07	R213	04/05/2023	10.73	Put	Bond Future	5,040.9900	5.0410	4,710.0700	4.7101	(6.565)	0	0	0
2022/07/07	R213	03/08/2023	11.62	Put	Bond Future	0.0000	0.0000	6,888.6200	6.8886	100.000	0	0	0
2022/07/07	R213	03/08/2023	11.63	Call	Bond Future	0.0000	0.0000	788.7600	0.7888	100.000	0	0	0
2022/07/07	R213	03/08/2023			Bond Future	11.6200	11.6200	13.1572	74.1059	13.229	0.0000	0.0000	0
2022/07/07	R213	03/08/2023	11.62	Call	Bond Future	0.0000	0.0000	779.2500	0.7792	100.000	0	0	0
2022/07/07	R213	03/08/2023	11.63	Put	Bond Future	0.0000	0.0000	6,856.2700	6.8563	100.000	0	0	0
2022/07/07	R213	03/08/2023	11.61	Call	Bond Future	0.0000	0.0000	769.8200	0.7698	100.000	0	0	0
2022/07/07	R213	03/08/2023	11.61	Put	Bond Future	0.0000	0.0000	6,921.0900	6.9211	100.000	0	0	0
2022/07/07	R214	04/08/2022	10.98	Put	Bond Future	3,874.3300	3.8743	3,683.9300	3.6839	(4.914)	0	0	0
2022/07/07	R214	04/08/2022	10.99	Call	Bond Future	36.4800	0.0365	38.4000	0.0384	5.263	0	0	0
2022/07/07	R214	04/08/2022			Bond Future	11.6945	63.8417	11.6570	64.0339	(0.320)	0.0000	0.0000	80,524
2022/07/07	R214	04/08/2022	10.97	Call	Bond Future	31.8100	0.0318	33.3800	0.0334	4.936	0	0	0
2022/07/07	R214	04/08/2022	10.97	Put	Bond Future	3,928.4700	3.9285	3,737.9000	3.7379	(4.851)	0	0	0
2022/07/07	R214	04/08/2022	10.98	Call	Bond Future	34.0800	0.0341	35.8200	0.0358	5.106	0	0	0
2022/07/07	R214	04/08/2022	10.99	Put	Bond Future	3,820.3800	3.8204	3,630.1600	3.6302	(4.979)	0	0	0
2022/07/07	R214	03/11/2022	11.34	Call	Bond Future	819.4700	0.8195	842.2900	0.8423	2.785	0	0	0
2022/07/07	R214	03/11/2022	11.36	Put	Bond Future	3,431.8100	3.4318	3,261.6600	3.2617	(4.958)	0	0	0
2022/07/07	R214	03/11/2022			Bond Future	11.8579	61.5153	11.8192	61.7096	(0.326)	0.0000	0.0000	80
2022/07/07	R214	03/11/2022	11.34	Put	Bond Future	3,505.5800	3.5056	3,334.1200	3.3341	(4.891)	0	0	0
2022/07/07	R214	03/11/2022	11.35	Call	Bond Future	836.1400	0.8361	859.5500	0.8595	2.800	0	0	0
2022/07/07	R214	03/11/2022	11.35	Put	Bond Future	3,468.6200	3.4686	3,297.7500	3.2977	(4.926)	0	0	0
2022/07/07	R214	03/11/2022	11.36	Call	Bond Future	852.9000	0.8529	877.0300	0.8770	2.829	0	0	0
2022/07/07	R214	02/02/2023	11.07	Call	Bond Future	773.3500	0.7733	784.3900	0.7844	1.428	0	0	0
2022/07/07	R214	02/02/2023	11.07	Put	Bond Future	5,684.0300	5.6840	5,498.1100	5.4981	(3.271)	0	0	0
2022/07/07	R214	02/02/2023	11.08	Call	Bond Future	786.1300	0.7861	797.4900	0.7975	1.445	0	0	0
2022/07/07	R214	02/02/2023	11.08	Put	Bond Future	5,641.2900	5.6413	5,455.6900	5.4557	(3.290)	0	0	0
2022/07/07	R214	02/02/2023			Bond Future	12.0098	62.5695	11.9698	62.7664	(0.333)	0.0000	0.0000	0
2022/07/07	R214	02/02/2023	11.09	Call	Bond Future	799.0400	0.7990	810.7300	0.8107	1.463	0	0	0
2022/07/07	R214	02/02/2023	11.09	Put	Bond Future	5,598.7400	5.5987	5,413.4700	5.4135	(3.309)	0	0	0
2022/07/07	R214	04/05/2023	11.36	Call	Bond Future	1,532.7000	1.5327	1,548.5200	1.5485	1.032	0	0	0
2022/07/07	R214	04/05/2023	11.36	Put	Bond Future	5,522.8100	5.5228	5,338.5300	5.3385	(3.337)	0	0	0
2022/07/07	R214	04/05/2023	11.37	Call	Bond Future	1,549.5100	1.5495	1,565.6900	1.5657	1.044	0	0	0
2022/07/07	R214	04/05/2023	11.37	Put	Bond Future	5,486.2300	5.4862	5,302.3100	5.3023	(3.352)	0	0	0
2022/07/07	R214	04/05/2023			Bond Future	12.1458	60.4227	12.1044	60.6228	(0.341)	0.0000	0.0000	0
2022/07/07	R214	04/05/2023	11.38	Call	Bond Future	1,566.6400	1.5666	1,583.1800	1.5832	1.056	0	0	0
2022/07/07	R214	04/05/2023	11.38	Put	Bond Future	5,450.0400	5.4500	5,266.4800	5.2665	(3.368)	0	0	0
2022/07/07	R214	03/08/2023	12.14	Call	Bond Future	0.0000	0.0000	1,456.8800	1.4569	100.000	0	0	0
2022/07/07	R214	03/08/2023	12.14	Put	Bond Future	0.0000	0.0000	6,435.6300	6.4356	100.000	0	0	0
2022/07/07	R214	03/08/2023	12.15	Call	Bond Future	0.0000	0.0000	1,471.5100	1.4715	100.000	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
2022/07/07	R214	03/08/2023	12.15	Put	Bond Future	0.0000	0.0000	6,402.0300	6.4020	100.000	0	0	0
2022/07/07	R214	03/08/2023			Bond Future	12.1500	12.1500	13.2456	57.2595	9.018	0.0000	0.0000	0
2022/07/07	R214	03/08/2023	12.16	Call	Bond Future	0.0000	0.0000	1,486.2200	1.4862	100.000	0	0	0
2022/07/07	R214	03/08/2023	12.16	Put	Bond Future	0.0000	0.0000	6,368.5800	6.3686	100.000	0	0	0
2022/07/07	R248	04/08/2022	10.20	Call	Bond Future	0.0500	0.0001	0.0400	0.0000	(20.000)	0	0	1,700
2022/07/07	R248	04/08/2022	10.99	Call	Bond Future	64.6400	0.0646	65.7800	0.0658	1.764	0	0	0
2022/07/07	R248	04/08/2022	10.99	Put	Bond Future	4,548.9100	4.5489	4,341.6700	4.3417	(4.556)	0	0	0
2022/07/07	R248	04/08/2022	10.40	Put	Bond Future	8,867.2900	8.8673	8,658.8600	8.6589	(2.351)	0	0	0
2022/07/07	R248	04/08/2022	10.98	Call	Bond Future	60.6700	0.0607	61.6300	0.0616	1.582	0	0	0
2022/07/07	R248	04/08/2022	10.98	Put	Bond Future	4,615.9500	4.6160	4,408.5300	4.4085	(4.494)	0	0	0
2022/07/07	R248	04/08/2022			Bond Future	11.6543	80.3210	11.6219	80.5294	(0.278)	0.0000	0.0000	213,341
2022/07/07	R248	04/08/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/07	R248	04/08/2022	9.70	Put	Bond Future	14,620.5300	14.6205	14,412.1500	14.4121	(1.425)	0	0	0
2022/07/07	R248	04/08/2022	10.20	Put	Bond Future	10,446.3000	10.4463	10,237.9100	10.2379	(1.995)	0	0	0
2022/07/07	R248	04/08/2022	10.30	Call	Bond Future	0.1400	0.0001	0.1200	0.0001	(14.286)	0	0	1,200
2022/07/07	R248	04/08/2022	10.30	Put	Bond Future	9,650.5100	9.6505	9,442.1100	9.4421	(2.159)	0	0	0
2022/07/07	R248	04/08/2022	11.00	Call	Bond Future	68.8200	0.0688	70.1400	0.0701	1.918	0	0	1,200
2022/07/07	R248	04/08/2022	11.00	Put	Bond Future	4,482.1800	4.4822	4,275.1200	4.2751	(4.620)	0	0	50
2022/07/07	R248	04/08/2022	10.40	Call	Bond Future	0.3900	0.0004	0.3400	0.0003	(12.821)	0	0	0
2022/07/07	R248	04/08/2022	10.90	Call	Bond Future	35.5100	0.0355	35.5300	0.0355	0.056	0	0	1,700
2022/07/07	R248	04/08/2022	10.90	Put	Bond Future	5,162.8200	5.1628	4,954.4600	4.9545	(4.036)	0	0	0
2022/07/07	R248	03/11/2022	11.31	Put	Bond Future	4,325.9600	4.3260	4,131.7500	4.1318	(4.489)	0	0	0
2022/07/07	R248	03/11/2022	11.32	Call	Bond Future	1,049.1100	1.0491	1,066.1800	1.0662	1.627	0	0	0
2022/07/07	R248	03/11/2022	11.30	Put	Bond Future	4,372.6900	4.3727	4,178.0400	4.1780	(4.451)	0	0	0
2022/07/07	R248	03/11/2022			Bond Future	11.8169	77.1048	11.7834	77.3153	(0.284)	0.0000	0.0000	0
2022/07/07	R248	03/11/2022	11.31	Call	Bond Future	1,028.1300	1.0281	1,044.4500	1.0444	1.587	0	0	0
2022/07/07	R248	03/11/2022	11.32	Put	Bond Future	4,279.4400	4.2794	4,085.9800	4.0860	(4.521)	0	0	0
2022/07/07	R248	03/11/2022	11.30	Call	Bond Future	1,007.2600	1.0073	1,023.1400	1.0231	1.577	0	0	0
2022/07/07	R248	02/02/2023	11.08	Call	Bond Future	1,028.2600	1.0283	1,031.8100	1.0318	0.345	0	0	0
2022/07/07	R248	02/02/2023	11.08	Put	Bond Future	6,838.4400	6.8384	6,628.6000	6.6286	(3.069)	0	0	0
2022/07/07	R248	02/02/2023			Bond Future	11.9681	78.4263	11.9333	78.6396	(0.290)	0.0000	0.0000	0
2022/07/07	R248	02/02/2023	11.07	Call	Bond Future	1,011.5600	1.0116	1,014.8000	1.0148	0.320	0	0	0
2022/07/07	R248	02/02/2023	11.07	Put	Bond Future	6,891.6400	6.8916	6,681.4900	6.6815	(3.049)	0	0	0
2022/07/07	R248	02/02/2023	11.06	Call	Bond Future	994.8500	0.9948	997.7900	0.9978	0.296	0	0	0
2022/07/07	R248	02/02/2023	11.06	Put	Bond Future	6,944.9500	6.9450	6,734.5000	6.7345	(3.030)	0	0	0
2022/07/07	R248	04/05/2023	11.35	Call	Bond Future	1,959.2300	1.9592	1,966.4200	1.9664	0.367	0	0	0
2022/07/07	R248	04/05/2023	11.35	Put	Bond Future	6,738.2500	6.7383	6,528.7000	6.5287	(3.110)	0	0	0
2022/07/07	R248	04/05/2023			Bond Future	12.1032	75.4302	12.0672	75.6470	(0.298)	0.0000	0.0000	0
2022/07/07	R248	04/05/2023	11.34	Call	Bond Future	1,937.8300	1.9378	1,944.6700	1.9447	0.353	0	0	0
2022/07/07	R248	04/05/2023	11.34	Put	Bond Future	6,783.9400	6.7839	6,574.0400	6.5740	(3.094)	0	0	0
2022/07/07	R248	04/05/2023	11.33	Call	Bond Future	1,916.3300	1.9163	1,922.8100	1.9228	0.338	0	0	0
2022/07/07	R248	04/05/2023	11.33	Put	Bond Future	6,829.6200	6.8296	6,619.3600	6.6194	(3.079)	0	0	0
2022/07/07	R248	03/08/2023	12.11	Call	Bond Future	0.0000	0.0000	1,796.2700	1.7963	100.000	0	0	0
2022/07/07	R248	03/08/2023	12.11	Put	Bond Future	0.0000	0.0000	7,975.4300	7.9754	100.000	0	0	0
2022/07/07	R248	03/08/2023			Bond Future	12.1000	12.1000	13.2245	71.4343	9.293	0.0000	0.0000	0
2022/07/07	R248	03/08/2023	12.10	Call	Bond Future	0.0000	0.0000	1,778.2200	1.7782	100.000	0	0	0
2022/07/07	R248	03/08/2023	12.10	Put	Bond Future	0.0000	0.0000	8,017.3500	8.0174	100.000	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
2022/07/07	R248 03/08/2023	12.09	Call	Bond Future	0.0000	0.0000	1,760.2600	1.7603	100.000	0	0	0
2022/07/07	R248 03/08/2023	12.09	Put	Bond Future	0.0000	0.0000	8,059.4500	8.0595	100.000	0	0	0
<b>Total</b>												<b>1467417</b>