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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/07/2022 TO 27/07/2022

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
2022/07/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/27	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/27	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/27	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/27	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/27	2025	04/08/2022		Bond Future	162.5703	162.5703	162.4586	162.4586	(0.069)	0.0000	0.0000	4,055
2022/07/27	2025	03/11/2022		Bond Future	165.1607	165.1607	165.0413	165.0413	(0.072)	0.0000	0.0000	7,984
2022/07/27	2025	02/02/2023		Bond Future	166.5511	166.5511	166.4233	166.4233	(0.077)	0.0000	0.0000	1,918
2022/07/27	2025	04/05/2023		Bond Future	169.7288	169.7288	169.5963	169.5963	(0.078)	0.0000	0.0000	0
2022/07/27	2025	03/08/2023		Bond Future	171.3381	171.3381	171.2012	171.2012	(0.080)	0.0000	0.0000	0
2022/07/27	2029	04/08/2022		Bond Future	118.9101	118.9101	118.8820	118.8820	(0.024)	0.0000	0.0000	1,629
2022/07/27	2029	03/11/2022		Bond Future	119.5467	119.5467	119.5138	119.5138	(0.027)	0.0000	0.0000	1,199

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
2022/07/27	2029	02/02/2023			Bond Future	121.7844	121.7844	121.7464	121.7464	(0.031)	0.0000	0.0000	728
2022/07/27	2029	04/05/2023			Bond Future	122.8095	122.8095	122.7692	122.7692	(0.033)	0.0000	0.0000	0
2022/07/27	2029	03/08/2023			Bond Future	125.2496	125.2496	125.2072	125.2072	(0.034)	0.0000	0.0000	0
2022/07/27	2030	04/08/2022	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/27	2030	04/08/2022	9.56	Put	Bond Future	5,379.9100	5.3799	5,323.6200	5.3236	(1.046)	0	0	0
2022/07/27	2030	04/08/2022	10.95	Call	Bond Future	1,279.3000	1.2793	1,318.6300	1.3186	3.074	0	0	0
2022/07/27	2030	04/08/2022	10.95	Put	Bond Future	60.9200	0.0609	43.9600	0.0440	(27.840)	0	0	800
2022/07/27	2030	04/08/2022			Bond Future	10.6832	86.6354	10.6710	86.6917	(0.114)	0.0000	0.0000	63,788
2022/07/27	2030	04/08/2022	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/27	2030	04/08/2022	8.30	Put	Bond Future	11,931.7700	11.9318	11,875.4800	11.8755	(0.472)	0	0	0
2022/07/27	2030	04/08/2022	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/27	2030	04/08/2022	9.05	Put	Bond Future	7,963.2700	7.9633	7,906.9800	7.9070	(0.707)	0	0	0
2022/07/27	2030	04/08/2022	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/27	2030	04/08/2022	9.54	Put	Bond Future	5,479.5200	5.4795	5,423.2300	5.4232	(1.027)	0	0	0
2022/07/27	2030	04/08/2022	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/27	2030	04/08/2022	9.55	Put	Bond Future	5,429.7000	5.4297	5,373.4100	5.3734	(1.037)	0	0	0
2022/07/27	2030	03/11/2022	10.10	Call	Bond Future	458.5500	0.4585	463.7800	0.4638	1.141	0	0	0
2022/07/27	2030	03/11/2022	10.10	Put	Bond Future	4,021.0100	4.0210	3,972.2200	3.9722	(1.213)	0	0	0
2022/07/27	2030	03/11/2022	10.20	Put	Bond Future	3,639.4600	3.6395	3,591.9000	3.5919	(1.307)	0	0	0
2022/07/27	2030	03/11/2022	9.70	Call	Bond Future	218.2200	0.2182	220.1700	0.2202	0.894	0	0	500
2022/07/27	2030	03/11/2022	9.70	Put	Bond Future	5,685.7800	5.6858	5,633.7100	5.6337	(0.916)	0	0	0
2022/07/27	2030	03/11/2022			Bond Future	10.8779	87.9946	10.8658	88.0486	(0.111)	0.0000	0.0000	38,089
2022/07/27	2030	03/11/2022	10.20	Call	Bond Future	545.3800	0.5454	551.8400	0.5518	1.184	0	0	500
2022/07/27	2030	03/11/2022	11.57	Call	Bond Future	3,643.3600	3.6434	3,678.0100	3.6780	0.951	0	0	0
2022/07/27	2030	03/11/2022	11.57	Put	Bond Future	624.2100	0.6242	604.8400	0.6048	(3.103)	0	0	500
2022/07/27	2030	03/11/2022	10.08	Call	Bond Future	442.6800	0.4427	447.6900	0.4477	1.132	0	0	0
2022/07/27	2030	03/11/2022	10.08	Put	Bond Future	4,099.1900	4.0992	4,050.1800	4.0502	(1.196)	0	0	0
2022/07/27	2030	03/11/2022	10.09	Call	Bond Future	450.5600	0.4506	455.6800	0.4557	1.136	0	0	0
2022/07/27	2030	03/11/2022	10.09	Put	Bond Future	4,060.0300	4.0600	4,011.1300	4.0111	(1.204)	0	0	0
2022/07/27	2030	02/02/2023	11.16	Put	Bond Future	1,980.4600	1.9805	1,951.4600	1.9515	(1.464)	0	0	388
2022/07/27	2030	02/02/2023	11.35	Call	Bond Future	2,973.6800	2.9737	2,999.3500	2.9994	0.863	0	0	5,000
2022/07/27	2030	02/02/2023	11.35	Put	Bond Future	1,651.6200	1.6516	1,625.5900	1.6256	(1.576)	0	0	0
2022/07/27	2030	02/02/2023	9.99	Call	Bond Future	624.6500	0.6247	631.4000	0.6314	1.081	0	0	0
2022/07/27	2030	02/02/2023	10.00	Call	Bond Future	633.5500	0.6335	640.4000	0.6404	1.081	0	0	0
2022/07/27	2030	02/02/2023	10.01	Put	Bond Future	5,253.3000	5.2533	5,208.5400	5.2085	(0.852)	0	0	0
2022/07/27	2030	02/02/2023	9.80	Call	Bond Future	473.0100	0.4730	478.1400	0.4781	1.085	0	0	0
2022/07/27	2030	02/02/2023	9.94	Put	Bond Future	5,516.5700	5.5166	5,471.1700	5.4712	(0.823)	0	0	102
2022/07/27	2030	02/02/2023	9.20	Call	Bond Future	174.5000	0.1745	176.3300	0.1763	1.049	0	0	0
2022/07/27	2030	02/02/2023	9.20	Put	Bond Future	8,629.3800	8.6294	8,579.5100	8.5795	(0.578)	0	0	0
2022/07/27	2030	02/02/2023	9.66	Call	Bond Future	381.0400	0.3810	385.1700	0.3852	1.084	0	0	0
2022/07/27	2030	02/02/2023	9.66	Put	Bond Future	6,628.0100	6.6280	6,580.4400	6.5804	(0.718)	0	0	102
2022/07/27	2030	02/02/2023	8.81	Put	Bond Future	10,461.7700	10.4618	10,410.8700	10.4109	(0.487)	0	0	0
2022/07/27	2030	02/02/2023	9.04	Call	Bond Future	129.5400	0.1295	130.8600	0.1309	1.019	0	0	0
2022/07/27	2030	02/02/2023	9.04	Put	Bond Future	9,368.0500	9.3680	9,317.6700	9.3177	(0.538)	0	0	0
2022/07/27	2030	02/02/2023	9.08	Put	Bond Future	9,181.5700	9.1816	9,131.3100	9.1313	(0.547)	0	0	0
2022/07/27	2030	02/02/2023			Bond Future	11.0412	85.6145	11.0293	85.6663	(0.108)	0.0000	0.0000	5,200
2022/07/27	2030	02/02/2023	11.55	Call	Bond Future	3,525.9900	3.5260	3,554.6400	3.5546	0.813	0	0	5,000

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
2022/07/27	2030	02/02/2023	11.55	Put	Bond Future	1,361.5300	1.3615	1,338.4800	1.3385	(1.693)	0	0	0
2022/07/27	2030	02/02/2023	11.12	Call	Bond Future	2,397.1000	2.3971	2,419.1600	2.4192	0.920	0	0	0
2022/07/27	2030	02/02/2023	11.12	Put	Bond Future	2,057.2700	2.0573	2,027.6300	2.0276	(1.441)	0	0	0
2022/07/27	2030	02/02/2023	11.16	Call	Bond Future	2,492.1600	2.4922	2,514.8600	2.5149	0.911	0	0	0
2022/07/27	2030	02/02/2023	9.99	Put	Bond Future	5,327.8900	5.3279	5,282.9400	5.2829	(0.844)	0	0	0
2022/07/27	2030	02/02/2023	10.00	Put	Bond Future	5,290.5300	5.2905	5,245.6800	5.2457	(0.848)	0	0	0
2022/07/27	2030	02/02/2023	10.01	Call	Bond Future	642.5600	0.6426	649.5000	0.6495	1.080	0	0	0
2022/07/27	2030	02/02/2023	9.80	Put	Bond Future	6,061.0200	6.0610	6,014.4500	6.0145	(0.768)	0	0	0
2022/07/27	2030	02/02/2023	9.83	Call	Bond Future	494.8200	0.4948	500.1800	0.5002	1.083	0	0	388
2022/07/27	2030	02/02/2023	9.83	Put	Bond Future	5,942.4000	5.9424	5,896.0600	5.8961	(0.780)	0	0	0
2022/07/27	2030	02/02/2023	9.94	Call	Bond Future	581.5500	0.5816	587.8500	0.5878	1.083	0	0	0
2022/07/27	2030	02/02/2023	9.79	Call	Bond Future	465.9100	0.4659	470.9600	0.4710	1.084	0	0	0
2022/07/27	2030	02/02/2023	9.79	Put	Bond Future	6,100.7900	6.1008	6,054.1400	6.0541	(0.765)	0	0	0
2022/07/27	2030	02/02/2023	8.81	Call	Bond Future	82.3400	0.0823	83.1400	0.0831	0.972	0	0	102
2022/07/27	2030	02/02/2023	9.08	Call	Bond Future	139.7400	0.1397	141.1800	0.1412	1.030	0	0	388
2022/07/27	2030	04/05/2023	11.34	Call	Bond Future	2,904.4600	2.9045	2,928.0100	2.9280	0.811	0	0	0
2022/07/27	2030	04/05/2023	11.34	Put	Bond Future	2,379.4800	2.3795	2,351.5900	2.3516	(1.172)	0	0	150
2022/07/27	2030	04/05/2023	10.42	Call	Bond Future	1,281.9100	1.2819	1,294.1400	1.2941	0.954	0	0	479
2022/07/27	2030	04/05/2023	10.42	Put	Bond Future	4,691.2600	4.6913	4,652.0500	4.6520	(0.836)	0	0	0
2022/07/27	2030	04/05/2023	10.52	Call	Bond Future	1,405.6500	1.4056	1,418.9600	1.4190	0.947	0	0	0
2022/07/27	2030	04/05/2023	10.52	Put	Bond Future	4,376.3000	4.3763	4,338.1700	4.3382	(0.871)	0	0	0
2022/07/27	2030	04/05/2023	10.53	Call	Bond Future	1,418.5300	1.4185	1,431.9500	1.4319	0.946	0	0	0
2022/07/27	2030	04/05/2023	10.53	Put	Bond Future	4,345.4600	4.3455	4,307.4400	4.3074	(0.875)	0	0	0
2022/07/27	2030	04/05/2023	9.67	Call	Bond Future	596.9900	0.5970	602.8800	0.6029	0.987	0	0	479
2022/07/27	2030	04/05/2023	9.67	Put	Bond Future	7,385.8900	7.3859	7,340.3400	7.3403	(0.617)	0	0	0
2022/07/27	2030	04/05/2023	9.78	Call	Bond Future	677.3200	0.6773	683.9800	0.6840	0.983	0	0	388
2022/07/27	2030	04/05/2023	9.78	Put	Bond Future	6,960.5200	6.9605	6,915.7400	6.9157	(0.643)	0	0	0
2022/07/27	2030	04/05/2023	10.00	Call	Bond Future	851.4600	0.8515	859.7700	0.8598	0.976	0	0	1,080
2022/07/27	2030	04/05/2023	10.00	Put	Bond Future	6,133.7000	6.1337	6,090.5700	6.0906	(0.703)	0	0	0
2022/07/27	2030	04/05/2023	9.03	Call	Bond Future	260.8800	0.2609	263.5200	0.2635	1.012	0	0	388
2022/07/27	2030	04/05/2023	9.03	Put	Bond Future	10,062.7700	10.0628	10,013.9700	10.0140	(0.485)	0	0	0
2022/07/27	2030	04/05/2023	9.58	Put	Bond Future	7,740.9400	7.7409	7,694.8200	7.6948	(0.596)	0	0	0
2022/07/27	2030	04/05/2023			Bond Future	11.2141	87.2310	11.2019	87.2825	(0.110)	0.0000	0.0000	0
2022/07/27	2030	04/05/2023	12.57	Call	Bond Future	6,381.7300	6.3817	6,418.4800	6.4185	0.576	0	0	0
2022/07/27	2030	04/05/2023	12.57	Put	Bond Future	936.6200	0.9366	921.9300	0.9219	(1.568)	0	0	350
2022/07/27	2030	04/05/2023	11.62	Call	Bond Future	3,598.4900	3.5985	3,625.5400	3.6255	0.752	0	0	0
2022/07/27	2030	04/05/2023	11.62	Put	Bond Future	1,920.2400	1.9202	1,895.8500	1.8959	(1.270)	0	0	388
2022/07/27	2030	04/05/2023	12.04	Call	Bond Future	4,764.8100	4.7648	4,796.6200	4.7966	0.668	0	0	0
2022/07/27	2030	04/05/2023	12.04	Put	Bond Future	1,393.8400	1.3938	1,374.2100	1.3742	(1.408)	0	0	1,080
2022/07/27	2030	04/05/2023	12.50	Call	Bond Future	6,161.5800	6.1616	6,197.7400	6.1977	0.587	0	0	0
2022/07/27	2030	04/05/2023	12.50	Put	Bond Future	986.5300	0.9865	971.2500	0.9713	(1.549)	0	0	479
2022/07/27	2030	04/05/2023	10.54	Call	Bond Future	1,431.5000	1.4315	1,445.0300	1.4450	0.945	0	0	0
2022/07/27	2030	04/05/2023	10.54	Put	Bond Future	4,314.7400	4.3147	4,276.8300	4.2768	(0.879)	0	0	0
2022/07/27	2030	04/05/2023	10.65	Call	Bond Future	1,579.7700	1.5798	1,594.5600	1.5946	0.936	0	0	350
2022/07/27	2030	04/05/2023	10.65	Put	Bond Future	3,984.2100	3.9842	3,947.5600	3.9476	(0.920)	0	0	0
2022/07/27	2030	04/05/2023	9.58	Call	Bond Future	535.6600	0.5357	540.9800	0.5410	0.993	0	0	150
2022/07/27	2030	03/08/2023	12.89	Call	Bond Future	6,902.4600	6.9025	6,939.5400	6.9395	0.537	0	0	0
2022/07/27	2030	03/08/2023	12.89	Put	Bond Future	1,083.9500	1.0839	1,069.5000	1.0695	(1.333)	0	0	350

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2022/07/27	2030	03/08/2023	11.34	Call	Bond Future	2,773.8400	2.7738	2,796.1600	2.7962	0.805	0	0	0
2022/07/27	2030	03/08/2023	11.34	Put	Bond Future	2,964.5400	2.9645	2,935.3300	2.9353	(0.985)	0	0	0
2022/07/27	2030	03/08/2023	11.35	Call	Bond Future	2,794.7800	2.7948	2,817.2200	2.8172	0.803	0	0	0
2022/07/27	2030	03/08/2023	11.36	Put	Bond Future	2,925.3500	2.9254	2,896.3600	2.8964	(0.991)	0	0	0
2022/07/27	2030	03/08/2023	10.40	Call	Bond Future	1,299.7600	1.2998	1,311.9700	1.3120	0.939	0	0	1,012
2022/07/27	2030	03/08/2023	10.65	Call	Bond Future	1,605.6800	1.6057	1,620.3300	1.6203	0.912	0	0	350
2022/07/27	2030	03/08/2023	10.65	Put	Bond Future	4,657.4500	4.6575	4,620.5700	4.6206	(0.792)	0	0	0
2022/07/27	2030	03/08/2023			Bond Future	11.3870	84.9400	11.3743	84.9915	(0.112)	0.0000	0.0000	0
2022/07/27	2030	03/08/2023	12.59	Call	Bond Future	6,007.9800	6.0080	6,042.8000	6.0428	0.580	0	0	0
2022/07/27	2030	03/08/2023	12.59	Put	Bond Future	1,309.3500	1.3094	1,292.6400	1.2926	(1.276)	0	0	1,012
2022/07/27	2030	03/08/2023	11.35	Put	Bond Future	2,944.8900	2.9449	2,915.8000	2.9158	(0.988)	0	0	0
2022/07/27	2030	03/08/2023	11.36	Call	Bond Future	2,815.8100	2.8158	2,838.3500	2.8383	0.800	0	0	0
2022/07/27	2030	03/08/2023	10.40	Put	Bond Future	5,418.0500	5.4180	5,378.7300	5.3787	(0.726)	0	0	0
2022/07/27	2032	04/08/2022	8.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/27	2032	04/08/2022	8.97	Put	Bond Future	12,177.2600	12.1773	12,064.0100	12.0640	(0.930)	0	0	0
2022/07/27	2032	04/08/2022	9.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/27	2032	04/08/2022	9.40	Put	Bond Future	9,570.8800	9.5709	9,457.6300	9.4576	(1.183)	0	0	0
2022/07/27	2032	04/08/2022	9.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/27	2032	04/08/2022	9.72	Put	Bond Future	7,691.8100	7.6918	7,578.5600	7.5786	(1.472)	0	0	0
2022/07/27	2032	04/08/2022	10.21	Put	Bond Future	4,910.7900	4.9108	4,797.5300	4.7975	(2.306)	0	0	0
2022/07/27	2032	04/08/2022	10.22	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/07/27	2032	04/08/2022	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2022/07/27	2032	04/08/2022	10.20	Put	Bond Future	4,966.4000	4.9664	4,853.1500	4.8531	(2.280)	0	0	0
2022/07/27	2032	04/08/2022			Bond Future	11.1276	86.1983	11.1056	86.3115	(0.197)	0.0000	0.0000	65,116
2022/07/27	2032	04/08/2022	11.89	Call	Bond Future	3,807.2900	3.8073	3,919.4700	3.9195	2.946	0	0	0
2022/07/27	2032	04/08/2022	11.89	Put	Bond Future	1.8600	0.0019	0.7900	0.0008	(57.527)	0	0	0
2022/07/27	2032	04/08/2022	10.70	Call	Bond Future	9.0700	0.0091	8.2600	0.0083	(8.931)	0	0	0
2022/07/27	2032	04/08/2022	10.70	Put	Bond Future	2,250.6800	2.2507	2,136.6200	2.1366	(5.068)	0	0	7,500
2022/07/27	2032	04/08/2022	11.00	Call	Bond Future	220.1300	0.2201	230.6700	0.2307	4.788	0	0	0
2022/07/27	2032	04/08/2022	11.00	Put	Bond Future	880.5800	0.8806	777.8700	0.7779	(11.664)	0	0	7,500
2022/07/27	2032	04/08/2022	11.60	Call	Bond Future	2,408.7900	2.4088	2,512.5100	2.5125	4.306	0	0	0
2022/07/27	2032	04/08/2022	11.60	Put	Bond Future	22.6100	0.0226	13.0800	0.0131	(42.149)	0	0	800
2022/07/27	2032	04/08/2022	10.21	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/07/27	2032	04/08/2022	10.22	Put	Bond Future	4,855.2200	4.8552	4,741.9600	4.7420	(2.333)	0	0	0
2022/07/27	2032	04/08/2022	10.50	Call	Bond Future	0.2300	0.0002	0.1600	0.0002	(30.435)	0	0	900
2022/07/27	2032	04/08/2022	10.50	Put	Bond Future	3,318.1200	3.3181	3,204.8000	3.2048	(3.415)	0	0	0
2022/07/27	2032	04/08/2022	9.80	Put	Bond Future	7,229.9100	7.2299	7,116.6600	7.1167	(1.566)	0	0	0
2022/07/27	2032	04/08/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/27	2032	04/08/2022	10.10	Put	Bond Future	5,525.1800	5.5252	5,411.9300	5.4119	(2.050)	0	0	0
2022/07/27	2032	04/08/2022	10.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/27	2032	03/11/2022	10.56	Put	Bond Future	4,394.8900	4.3949	4,299.5100	4.2995	(2.170)	0	0	180
2022/07/27	2032	03/11/2022	10.16	Call	Bond Future	199.6800	0.1997	206.8900	0.2069	3.611	0	0	0
2022/07/27	2032	03/11/2022	10.16	Put	Bond Future	6,280.3400	6.2803	6,175.7000	6.1757	(1.666)	0	0	180
2022/07/27	2032	03/11/2022	9.46	Put	Bond Future	10,076.5900	10.0766	9,965.7800	9.9658	(1.100)	0	0	0
2022/07/27	2032	03/11/2022	9.92	Call	Bond Future	109.6900	0.1097	113.7000	0.1137	3.656	0	0	750
2022/07/27	2032	03/11/2022	9.92	Put	Bond Future	7,524.8200	7.5248	7,416.9800	7.4170	(1.433)	0	0	0
2022/07/27	2032	03/11/2022	10.11	Put	Bond Future	6,533.5900	6.5336	6,428.1500	6.4282	(1.614)	0	0	454

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/27	2032	03/11/2022	9.31	Put	Bond Future	10,945.7200	10.9457	10,834.5000	10.8345	(1.016)	0	0	0
2022/07/27	2032	03/11/2022	9.36	Call	Bond Future	20.7400	0.0207	21.4900	0.0215	3.616	0	0	454
2022/07/27	2032	03/11/2022	9.36	Put	Bond Future	10,654.2500	10.6542	10,543.1500	10.5432	(1.043)	0	0	0
2022/07/27	2032	03/11/2022			Bond Future	11.3176	83.3978	11.2953	83.5097	(0.197)	0.0000	0.0000	107,182
2022/07/27	2032	03/11/2022	11.55	Call	Bond Future	2,508.0000	2.5080	2,567.4300	2.5674	2.370	0	0	0
2022/07/27	2032	03/11/2022	11.55	Put	Bond Future	1,354.5800	1.3546	1,302.1600	1.3022	(3.870)	0	0	500
2022/07/27	2032	03/11/2022	12.30	Call	Bond Future	5,201.2700	5.2013	5,288.5200	5.2885	1.677	0	0	0
2022/07/27	2032	03/11/2022	12.30	Put	Bond Future	4,705.5500	0.4705	445.9500	0.4459	(5.228)	0	0	750
2022/07/27	2032	03/11/2022	10.56	Call	Bond Future	480.7600	0.4808	497.2300	0.4972	3.426	0	0	0
2022/07/27	2032	03/11/2022	10.66	Call	Bond Future	585.4800	0.5855	605.1700	0.6052	3.363	0	0	0
2022/07/27	2032	03/11/2022	10.66	Put	Bond Future	3,968.9700	3.9690	3,876.8100	3.8768	(2.322)	0	0	0
2022/07/27	2032	03/11/2022	10.67	Call	Bond Future	596.9400	0.5969	616.9700	0.6170	3.355	0	0	750
2022/07/27	2032	03/11/2022	10.67	Put	Bond Future	3,927.6100	3.9276	3,835.7900	3.8358	(2.338)	0	0	0
2022/07/27	2032	03/11/2022	10.21	Call	Bond Future	224.7100	0.2247	232.7900	0.2328	3.596	0	0	500
2022/07/27	2032	03/11/2022	10.21	Put	Bond Future	6,030.6500	6.0307	5,926.8800	5.9269	(1.721)	0	0	0
2022/07/27	2032	03/11/2022	10.49	Call	Bond Future	416.6200	0.4166	431.0600	0.4311	3.466	0	0	0
2022/07/27	2032	03/11/2022	10.49	Put	Bond Future	4,704.7800	4.7048	4,607.3700	4.6074	(2.070)	0	0	454
2022/07/27	2032	03/11/2022	9.46	Call	Bond Future	28.7600	0.0288	29.8000	0.0298	3.616	0	0	500
2022/07/27	2032	03/11/2022	10.11	Call	Bond Future	177.0900	0.1771	183.5000	0.1835	3.620	0	0	0
2022/07/27	2032	03/11/2022	9.31	Call	Bond Future	17.5400	0.0175	18.1700	0.0182	3.592	0	0	180
2022/07/27	2032	02/02/2023	11.69	Call	Bond Future	3,116.5500	3.1165	3,174.3100	3.1743	1.853	0	0	0
2022/07/27	2032	02/02/2023	11.69	Put	Bond Future	2,084.9300	2.0849	2,032.0600	2.0321	(2.536)	0	0	0
2022/07/27	2032	02/02/2023	10.40	Call	Bond Future	700.0700	0.7001	718.4800	0.7185	2.630	0	0	0
2022/07/27	2032	02/02/2023	10.40	Put	Bond Future	6,192.0300	6.1920	6,099.8100	6.0998	(1.489)	0	0	0
2022/07/27	2032	02/02/2023	10.50	Call	Bond Future	801.5000	0.8015	822.2200	0.8222	2.585	0	0	0
2022/07/27	2032	02/02/2023	10.50	Put	Bond Future	5,763.3800	5.7634	5,673.4700	5.6735	(1.560)	0	0	454
2022/07/27	2032	02/02/2023	10.67	Call	Bond Future	999.2400	0.9992	1,024.2600	1.0243	2.504	0	0	750
2022/07/27	2032	02/02/2023	10.67	Put	Bond Future	5,069.6900	5.0697	4,984.0800	4.9841	(1.689)	0	0	0
2022/07/27	2032	02/02/2023	10.22	Call	Bond Future	543.0000	0.5430	557.7100	0.5577	2.709	0	0	500
2022/07/27	2032	02/02/2023	10.22	Put	Bond Future	6,999.8700	6.9999	6,903.9500	6.9039	(1.370)	0	0	0
2022/07/27	2032	02/02/2023	9.47	Call	Bond Future	155.0900	0.1551	159.7700	0.1598	3.018	0	0	500
2022/07/27	2032	02/02/2023	9.47	Put	Bond Future	10,786.3500	10.7863	10,680.4000	10.6804	(0.982)	0	0	0
2022/07/27	2032	02/02/2023	9.92	Call	Bond Future	342.9700	0.3430	352.6900	0.3527	2.834	0	0	750
2022/07/27	2032	02/02/2023	9.92	Put	Bond Future	8,439.3700	8.4394	8,338.4600	8.3385	(1.196)	0	0	0
2022/07/27	2032	02/02/2023			Bond Future	11.4770	84.9415	11.4543	85.0521	(0.197)	0.0000	0.0000	18
2022/07/27	2032	02/02/2023	11.84	Call	Bond Future	3,561.4200	3.5614	3,623.9200	3.6239	1.755	0	0	0
2022/07/27	2032	02/02/2023	11.84	Put	Bond Future	1,813.7400	1.8137	1,765.6100	1.7656	(2.654)	0	0	500
2022/07/27	2032	02/02/2023	12.75	Call	Bond Future	6,687.1700	6.6872	6,772.3100	6.7723	1.273	0	0	0
2022/07/27	2032	02/02/2023	12.75	Put	Bond Future	772.3400	0.7723	746.8500	0.7469	(3.300)	0	0	750
2022/07/27	2032	02/02/2023	10.38	Call	Bond Future	680.9700	0.6810	698.9400	0.6989	2.639	0	0	0
2022/07/27	2032	02/02/2023	10.38	Put	Bond Future	6,279.4500	6.2795	6,186.7900	6.1868	(1.476)	0	0	0
2022/07/27	2032	02/02/2023	10.39	Call	Bond Future	690.5500	0.6906	708.7500	0.7088	2.636	0	0	0
2022/07/27	2032	02/02/2023	10.39	Put	Bond Future	6,235.7500	6.2358	6,143.3200	6.1433	(1.482)	0	0	0
2022/07/27	2032	02/02/2023	10.16	Call	Bond Future	497.3300	0.4973	510.9300	0.5109	2.735	0	0	0
2022/07/27	2032	02/02/2023	10.16	Put	Bond Future	7,278.9500	7.2789	7,181.9200	7.1819	(1.333)	0	0	454
2022/07/27	2032	02/02/2023	9.31	Call	Bond Future	113.8500	0.1138	117.3500	0.1173	3.074	0	0	454
2022/07/27	2032	02/02/2023	9.31	Put	Bond Future	11,668.8600	11.6689	11,561.7300	11.5617	(0.918)	0	0	0
2022/07/27	2032	04/05/2023	10.89	Call	Bond Future	1,571.1000	1.5711	1,603.6000	1.6036	2.069	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
2022/07/27	2032	04/05/2023	10.89	Put	Bond Future	5,245.0100	5.2450	5,166.0400	5.1660	(1.506)	0	0	0
2022/07/27	2032	04/05/2023	11.37	Call	Bond Future	2,422.3900	2.4224	2,467.6000	2.4676	1.866	0	0	400
2022/07/27	2032	04/05/2023	13.43	Call	Bond Future	8,765.7800	8.7658	8,855.5200	8.8555	1.024	0	0	0
2022/07/27	2032	04/05/2023	13.43	Put	Bond Future	806.4800	0.8065	784.7500	0.7847	(2.694)	0	0	400
2022/07/27	2032	04/05/2023			Bond Future	11.6396	82.3855	11.6163	82.4969	(0.201)	0.0000	0.0000	0
2022/07/27	2032	04/05/2023	11.37	Put	Bond Future	3,719.3000	3.7193	3,653.0400	3.6530	(1.782)	0	0	0
2022/07/27	2032	04/05/2023	10.62	Call	Bond Future	1,207.3600	1.2074	1,233.5600	1.2336	2.170	0	0	400
2022/07/27	2032	04/05/2023	10.62	Put	Bond Future	6,257.9800	6.2580	6,172.7100	6.1727	(1.363)	0	0	0
2022/07/27	2032	04/05/2023	10.87	Call	Bond Future	1,541.8000	1.5418	1,573.8100	1.5738	2.076	0	0	0
2022/07/27	2032	04/05/2023	10.87	Put	Bond Future	5,316.6900	5.3167	5,237.2300	5.2372	(1.495)	0	0	0
2022/07/27	2032	04/05/2023	10.88	Call	Bond Future	1,556.5300	1.5565	1,588.7900	1.5888	2.073	0	0	0
2022/07/27	2032	04/05/2023	10.88	Put	Bond Future	5,280.9100	5.2809	5,201.7000	5.2017	(1.500)	0	0	0
2022/07/27	2032	03/08/2023	11.90	Call	Bond Future	3,656.5800	3.6566	3,713.5000	3.7135	1.557	0	0	5,000
2022/07/27	2032	03/08/2023	11.90	Put	Bond Future	3,173.9700	3.1740	3,118.1500	3.1181	(1.759)	0	0	0
2022/07/27	2032	03/08/2023	11.77	Call	Bond Future	3,331.1400	3.3311	3,384.9100	3.3849	1.614	0	0	0
2022/07/27	2032	03/08/2023	11.77	Put	Bond Future	3,450.0700	3.4501	3,391.1000	3.3911	(1.709)	0	0	0
2022/07/27	2032	03/08/2023			Bond Future	11.7956	84.0078	11.7713	84.1205	(0.206)	0.0000	0.0000	2,600
2022/07/27	2032	03/08/2023	11.75	Call	Bond Future	3,282.4600	3.2825	3,335.7400	3.3357	1.623	0	0	0
2022/07/27	2032	03/08/2023	11.75	Put	Bond Future	3,494.4600	3.4945	3,435.0000	3.4350	(1.702)	0	0	0
2022/07/27	2032	03/08/2023	11.76	Call	Bond Future	3,306.7600	3.3068	3,360.2800	3.3603	1.619	0	0	0
2022/07/27	2032	03/08/2023	11.76	Put	Bond Future	3,472.2100	3.4722	3,412.9900	3.4130	(1.706)	0	0	0
2022/07/27	2033	04/08/2022			Bond Future	113.3643	113.3643	112.3719	112.3719	(0.875)	0.0000	0.0000	3,796
2022/07/27	2033	03/11/2022			Bond Future	113.8367	113.8367	112.8244	112.8244	(0.889)	0.0000	0.0000	420
2022/07/27	2033	02/02/2023			Bond Future	115.9670	115.9670	114.9316	114.9316	(0.893)	0.0000	0.0000	5,967
2022/07/27	2033	04/05/2023			Bond Future	116.7953	116.7953	115.7386	115.7386	(0.905)	0.0000	0.0000	0
2022/07/27	2033	03/08/2023			Bond Future	119.1158	119.1158	118.0368	118.0368	(0.906)	0.0000	0.0000	0
2022/07/27	2037	04/08/2022	10.89	Call	Bond Future	1.5100	0.0015	0.8300	0.0008	(45.033)	0	0	0
2022/07/27	2037	04/08/2022	10.89	Put	Bond Future	3,869.6100	3.8696	3,862.7400	3.8627	(0.178)	0	0	0
2022/07/27	2037	04/08/2022	10.90	Call	Bond Future	1.6900	0.0017	0.9500	0.0010	(43.787)	0	0	0
2022/07/27	2037	04/08/2022	11.95	Call	Bond Future	2,440.2300	2.4402	2,437.1200	2.4371	(0.127)	0	0	0
2022/07/27	2037	04/08/2022	11.95	Put	Bond Future	35.8900	0.0359	26.5900	0.0266	(25.913)	0	0	1,050
2022/07/27	2037	04/08/2022	10.91	Put	Bond Future	3,744.6900	3.7447	3,737.6800	3.7377	(0.187)	0	0	0
2022/07/27	2037	04/08/2022			Bond Future	11.5289	79.1405	11.5278	79.1467	(0.009)	0.0000	0.0000	123,037
2022/07/27	2037	04/08/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	50
2022/07/27	2037	04/08/2022	10.10	Put	Bond Future	9,049.6500	9.0497	9,043.4600	9.0435	(0.068)	0	0	0
2022/07/27	2037	04/08/2022	10.90	Put	Bond Future	3,807.1000	3.8071	3,800.1700	3.8002	(0.182)	0	0	50
2022/07/27	2037	04/08/2022	10.91	Call	Bond Future	1.9000	0.0019	1.0800	0.0011	(43.158)	0	0	0
2022/07/27	2037	04/08/2022	11.21	Call	Bond Future	58.3800	0.0584	46.5200	0.0465	(20.315)	0	0	1,050
2022/07/27	2037	04/08/2022	11.21	Put	Bond Future	1,954.7000	1.9547	1,936.6500	1.9366	(0.923)	0	0	0
2022/07/27	2037	04/08/2022	11.42	Call	Bond Future	307.2500	0.3073	279.8700	0.2799	(8.911)	0	0	0
2022/07/27	2037	04/08/2022	11.42	Put	Bond Future	947.1900	0.9472	913.6200	0.9136	(3.544)	0	0	50
2022/07/27	2037	03/11/2022	11.32	Call	Bond Future	1,114.4700	1.1145	1,106.4200	1.1064	(0.722)	0	0	0
2022/07/27	2037	03/11/2022	11.30	Put	Bond Future	3,379.1100	3.3791	3,367.7100	3.3677	(0.337)	0	0	0
2022/07/27	2037	03/11/2022	11.31	Call	Bond Future	1,093.5800	1.0936	1,085.5700	1.0856	(0.732)	0	0	0
2022/07/27	2037	03/11/2022	11.31	Put	Bond Future	3,340.0000	3.3400	3,328.5600	3.3286	(0.343)	0	0	0
2022/07/27	2037	03/11/2022			Bond Future	11.6950	80.3820	11.6944	80.3855	(0.005)	0.0000	0.0000	22,354

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
2022/07/27	2037	03/11/2022	11.32	Put	Bond Future	3,301.3500	3.3013	3,289.8700	3.2899	(0.348)	0	0	0
2022/07/27	2037	03/11/2022	11.30	Call	Bond Future	1,073.0800	1.0731	1,065.1100	1.0651	(0.743)	0	0	0
2022/07/27	2037	02/02/2023	11.03	Call	Bond Future	1,121.5300	1.1215	1,115.5400	1.1155	(0.534)	0	0	0
2022/07/27	2037	02/02/2023	11.03	Put	Bond Future	5,845.8700	5.8459	5,839.4300	5.8394	(0.110)	0	0	0
2022/07/27	2037	02/02/2023	11.04	Call	Bond Future	1,136.4300	1.1364	1,130.4100	1.1304	(0.530)	0	0	0
2022/07/27	2037	02/02/2023	11.04	Put	Bond Future	5,799.7300	5.7997	5,793.2600	5.7933	(0.112)	0	0	0
2022/07/27	2037	02/02/2023			Bond Future	11.8379	77.6111	11.8379	77.6115	(0.001)	0.0000	0.0000	63,547
2022/07/27	2037	02/02/2023	11.05	Call	Bond Future	1,151.4700	1.1515	1,145.4200	1.1454	(0.525)	0	0	0
2022/07/27	2037	02/02/2023	11.05	Put	Bond Future	5,753.8000	5.7538	5,747.3000	5.7473	(0.113)	0	0	0
2022/07/27	2037	04/05/2023	13.73	Put	Bond Future	1,014.3600	1.0144	1,009.7700	1.0098	(0.453)	0	0	400
2022/07/27	2037	04/05/2023	11.31	Call	Bond Future	1,951.7800	1.9518	1,945.8200	1.9458	(0.305)	0	0	0
2022/07/27	2037	04/05/2023	11.31	Put	Bond Future	5,787.5900	5.7876	5,782.2900	5.7823	(0.092)	0	0	0
2022/07/27	2037	04/05/2023	11.03	Put	Bond Future	6,992.9600	6.9930	6,988.1600	6.9882	(0.069)	0	0	0
2022/07/27	2037	04/05/2023	11.30	Call	Bond Future	1,933.3700	1.9334	1,927.4300	1.9274	(0.307)	0	0	0
2022/07/27	2037	04/05/2023	11.30	Put	Bond Future	5,828.1400	5.8281	5,822.8600	5.8229	(0.091)	0	0	0
2022/07/27	2037	04/05/2023			Bond Future	11.9846	79.0770	11.9847	79.0763	0.001	0.0000	0.0000	0
2022/07/27	2037	04/05/2023	13.73	Call	Bond Future	9,764.6100	9.7646	9,759.3600	9.7594	(0.054)	0	0	0
2022/07/27	2037	04/05/2023	11.32	Call	Bond Future	1,970.0400	1.9700	1,964.0700	1.9641	(0.303)	0	0	0
2022/07/27	2037	04/05/2023	11.32	Put	Bond Future	5,746.9500	5.7470	5,741.6400	5.7416	(0.092)	0	0	0
2022/07/27	2037	04/05/2023	11.78	Call	Bond Future	3,004.7100	3.0047	2,998.1700	2.9982	(0.218)	0	0	400
2022/07/27	2037	04/05/2023	11.78	Put	Bond Future	4,139.0500	4.1390	4,133.1700	4.1332	(0.142)	0	0	0
2022/07/27	2037	04/05/2023	11.03	Call	Bond Future	1,482.0900	1.4821	1,476.6300	1.4766	(0.368)	0	0	400
2022/07/27	2037	03/08/2023	12.12	Call	Bond Future	3,911.5700	3.9116	3,905.4800	3.9055	(0.156)	0	0	0
2022/07/27	2037	03/08/2023	12.12	Put	Bond Future	3,962.9200	3.9629	3,958.3900	3.9584	(0.114)	0	0	0
2022/07/27	2037	03/08/2023	12.13	Call	Bond Future	3,938.8600	3.9389	3,932.7700	3.9328	(0.155)	0	0	0
2022/07/27	2037	03/08/2023	12.13	Put	Bond Future	3,936.4400	3.9364	3,931.9100	3.9319	(0.115)	0	0	0
2022/07/27	2037	03/08/2023			Bond Future	12.1295	76.3757	12.1298	76.3741	0.002	0.0000	0.0000	0
2022/07/27	2037	03/08/2023	12.14	Call	Bond Future	3,966.2400	3.9662	3,960.1400	3.9601	(0.154)	0	0	0
2022/07/27	2037	03/08/2023	12.14	Put	Bond Future	3,910.1100	3.9101	3,905.5700	3.9056	(0.116)	0	0	0
2022/07/27	2038	04/08/2022			Bond Future	126.7356	126.7356	125.8440	125.8440	(0.703)	0.0000	0.0000	3,429
2022/07/27	2038	03/11/2022			Bond Future	128.7550	128.7550	127.8446	127.8446	(0.707)	0.0000	0.0000	4,096
2022/07/27	2038	02/02/2023			Bond Future	129.2518	129.2518	128.3195	128.3195	(0.721)	0.0000	0.0000	0
2022/07/27	2038	04/05/2023			Bond Future	131.7183	131.7183	130.7665	130.7665	(0.723)	0.0000	0.0000	0
2022/07/27	2038	03/08/2023			Bond Future	132.3527	132.3527	131.3807	131.3807	(0.734)	0.0000	0.0000	0
2022/07/27	2040	04/08/2022	9.70	Put	Bond Future	13,376.7800	13.3768	13,403.0900	13.4031	0.197	0	0	0
2022/07/27	2040	04/08/2022	11.05	Call	Bond Future	5.1100	0.0051	2.9700	0.0030	(41.879)	0	0	0
2022/07/27	2040	04/08/2022	11.05	Put	Bond Future	3,499.5100	3.4995	3,523.6800	3.5237	0.691	0	0	0
2022/07/27	2040	04/08/2022	12.24	Put	Bond Future	5.3700	0.0054	3.4600	0.0035	(35.568)	0	0	460
2022/07/27	2040	04/08/2022			Bond Future	11.5880	81.0248	11.5922	80.9985	0.036	0.0000	0.0000	84,335
2022/07/27	2040	04/08/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	460
2022/07/27	2040	04/08/2022	10.70	Call	Bond Future	0.0600	0.0001	0.0200	0.0000	(66.667)	0	0	460
2022/07/27	2040	04/08/2022	10.70	Put	Bond Future	5,896.9000	5.8969	5,923.1700	5.9232	0.445	0	0	0
2022/07/27	2040	04/08/2022	11.03	Call	Bond Future	3.8600	0.0039	2.1800	0.0022	(43.523)	0	0	0
2022/07/27	2040	04/08/2022	11.03	Put	Bond Future	3,632.7300	3.6327	3,657.3600	3.6574	0.678	0	0	0
2022/07/27	2040	04/08/2022	11.04	Call	Bond Future	4.4500	0.0045	2.5500	0.0026	(42.697)	0	0	0
2022/07/27	2040	04/08/2022	11.04	Put	Bond Future	3,566.0400	3.5660	3,590.4500	3.5905	0.685	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
2022/07/27	2040	04/08/2022	12.24	Call	Bond Future	3,942.0600	3.9421	3,913.8400	3.9138	(0.716)	0	0	0
2022/07/27	2040	03/11/2022	12.52	Call	Bond Future	5,306.7700	5.3068	5,274.4000	5.2744	(0.610)	0	0	0
2022/07/27	2040	03/11/2022	11.41	Put	Bond Future	3,409.6900	3.4097	3,418.5400	3.4185	0.260	0	0	0
2022/07/27	2040	03/11/2022	12.00	Call	Bond Future	3,122.7600	3.1228	3,093.3600	3.0934	(0.941)	0	0	1,160
2022/07/27	2040	03/11/2022	12.00	Put	Bond Future	1,597.1500	1.5972	1,597.4800	1.5975	0.021	0	0	0
2022/07/27	2040	03/11/2022	11.39	Call	Bond Future	1,243.7500	1.2438	1,223.2400	1.2232	(1.649)	0	0	0
2022/07/27	2040	03/11/2022	11.40	Call	Bond Future	1,267.0700	1.2671	1,246.3700	1.2464	(1.634)	0	0	0
2022/07/27	2040	03/11/2022	10.70	Call	Bond Future	286.4000	0.2864	277.9600	0.2780	(2.947)	0	0	1,078
2022/07/27	2040	03/11/2022	11.20	Call	Bond Future	860.3900	0.8604	843.5100	0.8435	(1.962)	0	0	1,078
2022/07/27	2040	03/11/2022	11.20	Put	Bond Future	4,341.6400	4.3416	4,354.4900	4.3545	0.296	0	0	0
2022/07/27	2040	03/11/2022			Bond Future	11.7479	82.2960	11.7527	82.2663	0.041	0.0000	0.0000	38,983
2022/07/27	2040	03/11/2022	12.52	Put	Bond Future	777.4600	0.7775	774.8200	0.7748	(0.340)	0	0	1,078
2022/07/27	2040	03/11/2022	11.41	Call	Bond Future	1,290.4900	1.2905	1,269.6100	1.2696	(1.618)	0	0	0
2022/07/27	2040	03/11/2022	11.50	Call	Bond Future	1,513.5700	1.5136	1,491.0500	1.4910	(1.488)	0	0	1,500
2022/07/27	2040	03/11/2022	11.50	Put	Bond Future	3,059.7000	3.0597	3,066.9100	3.0669	0.236	0	0	0
2022/07/27	2040	03/11/2022	11.30	Call	Bond Future	1,046.5100	1.0465	1,027.7300	1.0277	(1.795)	0	0	1,160
2022/07/27	2040	03/11/2022	11.30	Put	Bond Future	3,874.7800	3.8748	3,885.7300	3.8857	0.283	0	0	0
2022/07/27	2040	03/11/2022	11.39	Put	Bond Future	3,491.1600	3.4912	3,500.3800	3.5004	0.264	0	0	0
2022/07/27	2040	03/11/2022	11.40	Put	Bond Future	3,450.3400	3.4503	3,459.3700	3.4594	0.262	0	0	0
2022/07/27	2040	03/11/2022	10.70	Put	Bond Future	7,156.3800	7.1564	7,177.6700	7.1777	0.297	0	0	0
2022/07/27	2040	03/11/2022	10.80	Call	Bond Future	365.2800	0.3653	355.3200	0.3553	(2.727)	0	0	1,500
2022/07/27	2040	03/11/2022	10.80	Put	Bond Future	6,540.5900	6.5406	6,560.3600	6.5604	0.302	0	0	0
2022/07/27	2040	02/02/2023	12.27	Call	Bond Future	4,512.7200	4.5127	4,483.5500	4.4836	(0.646)	0	0	0
2022/07/27	2040	02/02/2023	12.27	Put	Bond Future	2,249.2800	2.2493	2,253.4600	2.2535	0.186	0	0	388
2022/07/27	2040	02/02/2023	11.12	Call	Bond Future	1,268.7000	1.2687	1,252.5900	1.2526	(1.270)	0	0	0
2022/07/27	2040	02/02/2023	11.12	Put	Bond Future	6,098.4900	6.0985	6,115.7300	6.1157	0.283	0	0	0
2022/07/27	2040	02/02/2023	12.24	Call	Bond Future	4,401.3800	4.4014	4,372.4500	4.3725	(0.657)	0	0	0
2022/07/27	2040	02/02/2023	12.24	Put	Bond Future	2,310.7900	2.3108	2,315.2100	2.3152	0.191	0	0	0
2022/07/27	2040	02/02/2023	10.93	Call	Bond Future	979.3600	0.9794	965.6000	0.9656	(1.405)	0	0	0
2022/07/27	2040	02/02/2023	10.96	Call	Bond Future	1,021.5100	1.0215	1,007.3900	1.0074	(1.382)	0	0	388
2022/07/27	2040	02/02/2023	10.96	Put	Bond Future	6,919.0600	6.9191	6,938.2900	6.9383	0.278	0	0	0
2022/07/27	2040	02/02/2023			Bond Future	11.8854	79.3100	11.8910	79.2767	0.047	0.0000	0.0000	62,354
2022/07/27	2040	02/02/2023	11.11	Call	Bond Future	1,252.1200	1.2521	1,236.1400	1.2361	(1.276)	0	0	0
2022/07/27	2040	02/02/2023	11.11	Put	Bond Future	6,148.0300	6.1480	6,165.4000	6.1654	0.283	0	0	0
2022/07/27	2040	02/02/2023	10.93	Put	Bond Future	7,079.4600	7.0795	7,099.0500	7.0990	0.277	0	0	0
2022/07/27	2040	02/02/2023	11.10	Call	Bond Future	1,235.7000	1.2357	1,219.8400	1.2198	(1.283)	0	0	0
2022/07/27	2040	02/02/2023	11.10	Put	Bond Future	6,197.8200	6.1978	6,215.3100	6.2153	0.282	0	0	0
2022/07/27	2040	02/02/2023	10.18	Call	Bond Future	288.6500	0.2886	282.6900	0.2827	(2.065)	0	0	0
2022/07/27	2040	02/02/2023	10.18	Put	Bond Future	11,704.4200	11.7044	11,731.8100	11.7318	0.234	0	0	0
2022/07/27	2040	02/02/2023	10.21	Call	Bond Future	305.1100	0.3051	298.9000	0.2989	(2.035)	0	0	388
2022/07/27	2040	02/02/2023	10.21	Put	Bond Future	11,498.6100	11.4986	11,525.7500	11.5258	0.236	0	0	0
2022/07/27	2040	04/05/2023	13.45	Put	Bond Future	1,381.8500	1.3819	1,383.5900	1.3836	0.126	0	0	486
2022/07/27	2040	04/05/2023	11.43	Call	Bond Future	2,251.2100	2.2512	2,231.9200	2.2319	(0.857)	0	0	0
2022/07/27	2040	04/05/2023	11.43	Put	Bond Future	5,899.8000	5.8998	5,915.5800	5.9156	0.267	0	0	0
2022/07/27	2040	04/05/2023	12.78	Call	Bond Future	6,478.7100	6.4787	6,448.1400	6.4481	(0.472)	0	0	0
2022/07/27	2040	04/05/2023	12.78	Put	Bond Future	2,217.9800	2.2180	2,222.4800	2.2225	0.203	0	0	388
2022/07/27	2040	04/05/2023	10.73	Put	Bond Future	9,372.6000	9.3726	9,395.2800	9.3953	0.242	0	0	0
2022/07/27	2040	04/05/2023			Bond Future	12.0260	80.8081	12.0320	80.7731	0.049	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
2022/07/27	2040	04/05/2023	13.45	Call	Bond Future	9,126.6200	9.1266	9,093.2900	9.0933	(0.365)	0	0	0
2022/07/27	2040	04/05/2023	11.48	Call	Bond Future	2,356.5300	2.3565	2,336.7500	2.3368	(0.839)	0	0	486
2022/07/27	2040	04/05/2023	11.48	Put	Bond Future	5,688.9400	5.6889	5,704.2300	5.7042	0.269	0	0	0
2022/07/27	2040	04/05/2023	10.92	Call	Bond Future	1,349.2600	1.3493	1,335.0500	1.3350	(1.053)	0	0	388
2022/07/27	2040	04/05/2023	10.92	Put	Bond Future	8,334.3400	8.3343	8,355.2000	8.3552	0.250	0	0	0
2022/07/27	2040	04/05/2023	11.41	Call	Bond Future	2,209.8900	2.2099	2,190.8000	2.1908	(0.864)	0	0	0
2022/07/27	2040	04/05/2023	11.41	Put	Bond Future	5,985.4900	5.9855	6,001.4700	6.0015	0.267	0	0	0
2022/07/27	2040	04/05/2023	11.42	Call	Bond Future	2,230.3500	2.2303	2,211.1700	2.2112	(0.860)	0	0	0
2022/07/27	2040	04/05/2023	11.42	Put	Bond Future	5,942.4000	5.9424	5,958.2900	5.9583	0.267	0	0	0
2022/07/27	2040	04/05/2023	10.17	Call	Bond Future	537.1600	0.5372	529.5600	0.5296	(1.415)	0	0	388
2022/07/27	2040	04/05/2023	10.17	Put	Bond Future	12,821.8100	12.8218	12,849.2800	12.8493	0.214	0	0	0
2022/07/27	2040	04/05/2023	10.73	Call	Bond Future	1,090.7100	1.0907	1,078.3200	1.0783	(1.136)	0	0	486
2022/07/27	2040	03/08/2023	12.23	Call	Bond Future	4,432.5700	4.4326	4,407.0600	4.4071	(0.576)	0	0	0
2022/07/27	2040	03/08/2023	12.23	Put	Bond Future	4,056.4600	4.0565	4,067.6500	4.0676	0.276	0	0	0
2022/07/27	2040	03/08/2023			Bond Future	12.1648	77.8906	12.1711	77.8539	0.052	0.0000	0.0000	0
2022/07/27	2040	03/08/2023	12.21	Call	Bond Future	4,372.4400	4.3724	4,347.0800	4.3471	(0.580)	0	0	0
2022/07/27	2040	03/08/2023	12.21	Put	Bond Future	4,111.3900	4.1114	4,122.7300	4.1227	0.276	0	0	0
2022/07/27	2040	03/08/2023	12.22	Call	Bond Future	4,402.4600	4.4025	4,377.0200	4.3770	(0.578)	0	0	0
2022/07/27	2040	03/08/2023	12.22	Put	Bond Future	4,083.8500	4.0838	4,095.1100	4.0951	0.276	0	0	0
2022/07/27	2044	04/08/2022	11.08	Call	Bond Future	8.9000	0.0089	5.4700	0.0055	(38.539)	0	0	0
2022/07/27	2044	04/08/2022	11.08	Put	Bond Future	3,262.2400	3.2622	3,287.7000	3.2877	0.780	0	0	0
2022/07/27	2044	04/08/2022	11.09	Call	Bond Future	10.1300	0.0101	6.3100	0.0063	(37.710)	0	0	0
2022/07/27	2044	04/08/2022	11.09	Put	Bond Future	3,195.0500	3.1950	3,220.1200	3.2201	0.785	0	0	0
2022/07/27	2044	04/08/2022			Bond Future	11.5717	78.0252	11.5762	77.9963	0.039	0.0000	0.0000	29,380
2022/07/27	2044	04/08/2022	11.10	Call	Bond Future	11.5000	0.0115	7.2600	0.0073	(36.870)	0	0	0
2022/07/27	2044	04/08/2022	11.10	Put	Bond Future	3,128.1000	3.1281	3,152.7500	3.1527	0.788	0	0	0
2022/07/27	2044	03/11/2022	11.40	Put	Bond Future	3,393.5400	3.3935	3,403.5900	3.4036	0.296	0	0	0
2022/07/27	2044	03/11/2022	11.41	Call	Bond Future	1,356.3000	1.3563	1,334.0000	1.3340	(1.644)	0	0	0
2022/07/27	2044	03/11/2022	11.41	Put	Bond Future	3,352.7300	3.3527	3,362.5800	3.3626	0.294	0	0	0
2022/07/27	2044	03/11/2022	10.60	Call	Bond Future	231.4100	0.2314	223.9100	0.2239	(3.241)	0	0	1,600
2022/07/27	2044	03/11/2022	10.60	Put	Bond Future	7,827.2200	7.8272	7,851.8700	7.8519	0.315	0	0	0
2022/07/27	2044	03/11/2022	11.30	Call	Bond Future	1,100.9400	1.1009	1,080.8700	1.0809	(1.823)	0	0	1,600
2022/07/27	2044	03/11/2022	11.30	Put	Bond Future	3,821.1900	3.8212	3,833.2700	3.8333	0.316	0	0	0
2022/07/27	2044	03/11/2022			Bond Future	11.7223	79.2492	11.7275	79.2171	0.044	0.0000	0.0000	43,103
2022/07/27	2044	03/11/2022	11.40	Call	Bond Future	1,331.7600	1.3318	1,309.6600	1.3097	(1.659)	0	0	0
2022/07/27	2044	03/11/2022	11.39	Call	Bond Future	1,307.4800	1.3075	1,285.5800	1.2856	(1.675)	0	0	0
2022/07/27	2044	03/11/2022	11.39	Put	Bond Future	3,434.7000	3.4347	3,444.9500	3.4450	0.298	0	0	0
2022/07/27	2044	02/02/2023	11.15	Call	Bond Future	1,383.9500	1.3840	1,366.3000	1.3663	(1.275)	0	0	0
2022/07/27	2044	02/02/2023	11.15	Put	Bond Future	5,901.3300	5.9013	5,919.4400	5.9194	0.307	0	0	0
2022/07/27	2044	02/02/2023	11.14	Call	Bond Future	1,366.0400	1.3660	1,348.5200	1.3485	(1.283)	0	0	0
2022/07/27	2044	02/02/2023	11.14	Put	Bond Future	5,951.0200	5.9510	5,969.2600	5.9693	0.307	0	0	0
2022/07/27	2044	02/02/2023			Bond Future	11.8515	76.3322	11.8573	76.2965	0.049	0.0000	0.0000	29,403
2022/07/27	2044	02/02/2023	11.16	Call	Bond Future	1,402.0300	1.4020	1,384.2400	1.3842	(1.269)	0	0	0
2022/07/27	2044	02/02/2023	11.16	Put	Bond Future	5,851.9000	5.8519	5,869.8700	5.8699	0.307	0	0	0
2022/07/27	2044	04/05/2023	11.42	Call	Bond Future	2,339.2500	2.3393	2,318.6400	2.3186	(0.881)	0	0	0
2022/07/27	2044	04/05/2023	11.42	Put	Bond Future	5,862.6700	5.8627	5,879.5700	5.8796	0.288	0	0	0
2022/07/27	2044	04/05/2023	11.41	Call	Bond Future	2,317.7900	2.3178	2,297.2900	2.2973	(0.884)	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
2022/07/27	2044	04/05/2023	11.41	Put	Bond Future	5,906.2500	5.9063	5,923.2600	5.9233	0.288	0	0	0
2022/07/27	2044	04/05/2023			Bond Future	11.9831	77.7741	11.9893	77.7366	0.052	0.0000	0.0000	0
2022/07/27	2044	04/05/2023	11.43	Call	Bond Future	2,361.0900	2.3611	2,340.3800	2.3404	(0.877)	0	0	0
2022/07/27	2044	04/05/2023	11.43	Put	Bond Future	5,819.5600	5.8196	5,836.3600	5.8364	0.289	0	0	0
2022/07/27	2044	03/08/2023	12.16	Call	Bond Future	4,492.4500	4.4925	4,465.5400	4.4655	(0.599)	0	0	0
2022/07/27	2044	03/08/2023	12.16	Put	Bond Future	4,212.6000	4.2126	4,224.8500	4.2249	0.291	0	0	0
2022/07/27	2044	03/08/2023	12.15	Call	Bond Future	4,461.2300	4.4612	4,434.4000	4.4344	(0.601)	0	0	0
2022/07/27	2044	03/08/2023	12.15	Put	Bond Future	4,240.1500	4.2401	4,252.4800	4.2525	0.291	0	0	0
2022/07/27	2044	03/08/2023			Bond Future	12.1125	74.9221	12.1191	74.8829	0.055	0.0000	0.0000	0
2022/07/27	2044	03/08/2023	12.17	Call	Bond Future	4,523.7500	4.5238	4,496.7600	4.4968	(0.597)	0	0	0
2022/07/27	2044	03/08/2023	12.17	Put	Bond Future	4,185.2100	4.1852	4,197.3800	4.1974	0.291	0	0	0
2022/07/27	2046	04/08/2022			Bond Future	115.3496	115.3496	114.6669	114.6669	(0.592)	0.0000	0.0000	4,858
2022/07/27	2046	03/11/2022			Bond Future	115.2108	115.2108	114.5130	114.5130	(0.606)	0.0000	0.0000	13,473
2022/07/27	2046	02/02/2023			Bond Future	117.3678	117.3678	116.6525	116.6525	(0.609)	0.0000	0.0000	0
2022/07/27	2046	04/05/2023			Bond Future	117.5677	117.5677	116.8373	116.8373	(0.621)	0.0000	0.0000	0
2022/07/27	2046	03/08/2023			Bond Future	119.9045	119.9045	119.1582	119.1582	(0.622)	0.0000	0.0000	0
2022/07/27	2050	04/08/2022			Bond Future	117.2674	117.2674	115.9291	115.9291	(1.141)	0.0000	0.0000	2,891
2022/07/27	2050	03/11/2022			Bond Future	119.1358	119.1358	117.7721	117.7721	(1.145)	0.0000	0.0000	8,594
2022/07/27	2050	02/02/2023			Bond Future	119.2409	119.2409	117.8471	117.8471	(1.169)	0.0000	0.0000	0
2022/07/27	2050	04/05/2023			Bond Future	121.5164	121.5164	120.0944	120.0944	(1.170)	0.0000	0.0000	0
2022/07/27	2050	03/08/2023			Bond Future	121.7290	121.7290	120.2774	120.2774	(1.192)	0.0000	0.0000	0
2022/07/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/27	AL37	04/08/2022			Index Future	808.5240	808.5240	808.7360	808.7360	0.026	0.0000	0.0000	0
2022/07/27	AL37	03/11/2022			Index Future	821.3190	821.3190	821.5240	821.5240	0.025	0.0000	0.0000	0
2022/07/27	AL37	02/02/2023			Index Future	836.4680	836.4680	836.6670	836.6670	0.024	0.0000	0.0000	0
2022/07/27	AL37	04/05/2023			Index Future	852.2190	852.2190	852.4180	852.4180	0.023	0.0000	0.0000	0
2022/07/27	AL37	03/08/2023			Index Future	868.9470	868.9470	869.1470	869.1470	0.023	0.0000	0.0000	0
2022/07/27	AL7T	04/08/2022			Index Future	909.8410	909.8410	910.5360	910.5360	0.076	0.0000	0.0000	0
2022/07/27	AL7T	03/11/2022			Index Future	924.2390	924.2390	924.9330	924.9330	0.075	0.0000	0.0000	0
2022/07/27	AL7T	02/02/2023			Index Future	941.2860	941.2860	941.9820	941.9820	0.074	0.0000	0.0000	0
2022/07/27	AL7T	04/05/2023			Index Future	959.0110	959.0110	959.7160	959.7160	0.074	0.0000	0.0000	0
2022/07/27	AL7T	03/08/2023			Index Future	977.8360	977.8360	978.5500	978.5500	0.073	0.0000	0.0000	0
2022/07/27	ALBI	04/08/2022			Index Future	812.0120	812.0120	812.1540	812.1540	0.017	0.0000	0.0000	27
2022/07/27	ALBI	03/11/2022			Index Future	824.8620	824.8620	824.9960	824.9960	0.016	0.0000	0.0000	138
2022/07/27	ALBI	02/02/2023			Index Future	840.0760	840.0760	840.2020	840.2020	0.015	0.0000	0.0000	0
2022/07/27	ALBI	04/05/2023			Index Future	855.8950	855.8950	856.0200	856.0200	0.015	0.0000	0.0000	0
2022/07/27	ALBI	03/08/2023			Index Future	872.6960	872.6960	872.8190	872.8190	0.014	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/07/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/27	ES33	04/08/2022			Bond Future	12.3209	74.2515	12.3081	74.3117	(0.103)	0.0000	0.0000	0
2022/07/27	ES33	03/11/2022			Bond Future	12.5387	71.6492	12.5260	71.7075	(0.101)	0.0000	0.0000	0
2022/07/27	ES33	02/02/2023			Bond Future	12.7335	72.9920	12.7209	73.0486	(0.099)	0.0000	0.0000	350
2022/07/27	ES33	04/05/2023			Bond Future	12.9274	70.5936	12.9145	70.6503	(0.100)	0.0000	0.0000	0
2022/07/27	ES33	03/08/2023			Bond Future	13.1165	71.9991	13.1032	72.0562	(0.102)	0.0000	0.0000	0
2022/07/27	ES42	04/08/2022			Bond Future	12.6531	72.5551	12.6561	72.5390	0.024	0.0000	0.0000	0
2022/07/27	ES42	03/11/2022			Bond Future	12.8526	69.4508	12.8562	69.4318	0.028	0.0000	0.0000	0
2022/07/27	ES42	02/02/2023			Bond Future	13.0249	70.7549	13.0292	70.7328	0.033	0.0000	0.0000	4,769
2022/07/27	ES42	04/05/2023			Bond Future	13.2039	67.8441	13.2086	67.8205	0.036	0.0000	0.0000	0
2022/07/27	ES42	03/08/2023			Bond Future	13.3733	69.1967	13.3784	69.1719	0.038	0.0000	0.0000	0
2022/07/27	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/27	GOVI	04/08/2022	819.28	Put	GOVI	187,810.0000	18.7810	186,240.0000	18.6240	(0.836)	0	0	0
2022/07/27	GOVI	04/08/2022			GOVI	800.4990	800.4990	800.6560	800.6560	0.020	0.0000	0.0000	44
2022/07/27	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/27	GOVI	04/08/2022	819.26	Put	GOVI	187,610.0000	18.7610	186,040.0000	18.6040	(0.837)	0	0	0
2022/07/27	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/27	GOVI	04/08/2022	819.27	Put	GOVI	187,710.0000	18.7710	186,140.0000	18.6140	(0.836)	0	0	0
2022/07/27	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/27	GOVI	03/11/2022	820.41	Put	GOVI	72,440.0000	7.2440	70,940.0000	7.0940	(2.071)	0	0	0
2022/07/27	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/27	GOVI	03/11/2022	820.42	Put	GOVI	72,540.0000	7.2540	71,040.0000	7.1040	(2.068)	0	0	0
2022/07/27	GOVI	03/11/2022			GOVI	813.1660	813.1660	813.3160	813.3160	0.018	0.0000	0.0000	832
2022/07/27	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/27	GOVI	03/11/2022	820.43	Put	GOVI	72,640.0000	7.2640	71,140.0000	7.1140	(2.065)	0	0	0
2022/07/27	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/27	GOVI	02/02/2023	850.82	Put	GOVI	226,550.0000	22.6550	225,130.0000	22.5130	(0.627)	0	0	0
2022/07/27	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/27	GOVI	02/02/2023	850.83	Put	GOVI	226,650.0000	22.6650	225,230.0000	22.5230	(0.627)	0	0	0
2022/07/27	GOVI	02/02/2023			GOVI	828.1650	828.1650	828.3070	828.3070	0.017	0.0000	0.0000	0
2022/07/27	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/27	GOVI	02/02/2023	850.84	Put	GOVI	226,750.0000	22.6750	225,330.0000	22.5330	(0.626)	0	0	0
2022/07/27	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/27	GOVI	04/05/2023	852.86	Put	GOVI	91,000.0000	9.1000	89,590.0000	8.9590	(1.549)	0	0	0
2022/07/27	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/27	GOVI	04/05/2023	852.87	Put	GOVI	91,100.0000	9.1100	89,690.0000	8.9690	(1.548)	0	0	0
2022/07/27	GOVI	04/05/2023			GOVI	843.7600	843.7600	843.9010	843.9010	0.017	0.0000	0.0000	0
2022/07/27	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/27	GOVI	04/05/2023	852.88	Put	GOVI	91,200.0000	9.1200	89,790.0000	8.9790	(1.546)	0	0	0
2022/07/27	GOVI	03/08/2023	837.21	Call	GOVI	231,120.0000	23.1120	232,530.0000	23.2530	0.610	0	0	0
2022/07/27	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/27	GOVI	03/08/2023	837.22	Call	GOVI	231,020.0000	23.1020	232,430.0000	23.2430	0.610	0	0	0
2022/07/27	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/27	GOVI	03/08/2023			GOVI	860.3220	860.3220	860.4630	860.4630	0.016	0.0000	0.0000	0
2022/07/27	GOVI	03/08/2023	837.23	Call	GOVI	230,920.0000	23.0920	232,330.0000	23.2330	0.611	0	0	0
2022/07/27	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/07/27	IGOV	04/08/2022			Index Future	317.0940	317.0940	315.5280	315.5280	(0.494)	0.0000	0.0000	17
2022/07/27	IGOV	03/11/2022			Index Future	322.1910	322.1910	320.5950	320.5950	(0.495)	0.0000	0.0000	699
2022/07/27	IGOV	02/02/2023			Index Future	328.2110	328.2110	326.5820	326.5820	(0.496)	0.0000	0.0000	0
2022/07/27	IGOV	04/05/2023			Index Future	334.4670	334.4670	332.8050	332.8050	(0.497)	0.0000	0.0000	0
2022/07/27	IGOV	03/08/2023			Index Future	341.1060	341.1060	339.4110	339.4110	(0.497)	0.0000	0.0000	0
2022/07/27	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/07/27	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/07/27	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/07/27	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/07/27	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/07/27	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/07/27	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/07/27	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/07/27	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/07/27	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/07/27	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/07/27	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/07/27	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/07/27	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/07/27	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/07/27	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/07/27	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/07/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/07/27	JBAF	17/08/2022			Jibar Tradeable Future	5.7750	94.2250	5.7750	94.2250	0.000	0.0000	0.0000	0
2022/07/27	JBAF	21/09/2022			Jibar Tradeable Future	5.8850	94.1150	5.8850	94.1150	0.000	0.0000	0.0000	0
2022/07/27	JBAF	19/10/2022			Jibar Tradeable Future	6.4800	93.5200	6.5000	93.5000	0.309	0.0000	0.0000	0
2022/07/27	JBAF	16/11/2022			Jibar Tradeable Future	6.5800	93.4200	6.6000	93.4000	0.304	0.0000	0.0000	0
2022/07/27	JBAF	21/12/2022			Jibar Tradeable Future	7.1050	92.8950	7.1250	92.8750	0.281	0.0000	0.0000	68
2022/07/27	JBAF	18/01/2023			Jibar Tradeable Future	7.2100	92.7900	7.2300	92.7700	0.277	0.0000	0.0000	0
2022/07/27	JBAF	15/03/2023			Jibar Tradeable Future	7.5500	92.4500	7.5800	92.4200	0.397	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
2022/07/27	JBAF	21/06/2023			Jibar Tradeable Future	7.8500	92.1500	7.9250	92.0750	0.955	0.0000	0.0000	0
2022/07/27	JBAF	20/09/2023			Jibar Tradeable Future	8.1200	91.8800	8.1950	91.8050	0.924	0.0000	0.0000	75
2022/07/27	JBAF	20/12/2023			Jibar Tradeable Future	8.0150	91.9850	8.0950	91.9050	0.998	0.0000	0.0000	272
2022/07/27	JBAF	20/03/2024			Jibar Tradeable Future	8.1850	91.8150	8.2600	91.7400	0.916	0.0000	0.0000	0
2022/07/27	JBAF	19/06/2024			Jibar Tradeable Future	8.1000	91.9000	8.1850	91.8150	1.049	0.0000	0.0000	0
2022/07/27	R023	04/08/2022	6.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/27	R023	04/08/2022	6.05	Put	Bond Future	465.9200	0.4659	452.4000	0.4524	(2.902)	0	0	0
2022/07/27	R023	04/08/2022			Bond Future	6.9079	103.8786	6.8829	103.8921	(0.362)	0.0000	0.0000	24,620
2022/07/27	R023	04/08/2022	6.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/27	R023	04/08/2022	6.03	Put	Bond Future	476.8300	0.4768	463.3100	0.4633	(2.835)	0	0	0
2022/07/27	R023	04/08/2022	6.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/27	R023	04/08/2022	6.04	Put	Bond Future	471.3700	0.4714	457.8500	0.4578	(2.868)	0	0	0
2022/07/27	R023	03/11/2022	6.25	Call	Bond Future	0.9600	0.0010	1.1000	0.0011	14.583	0	0	0
2022/07/27	R023	03/11/2022	6.25	Put	Bond Future	334.1900	0.3342	324.3800	0.3244	(2.935)	0	0	0
2022/07/27	R023	03/11/2022	6.26	Call	Bond Future	1.0100	0.0010	1.1700	0.0012	15.842	0	0	0
2022/07/27	R023	03/11/2022	6.26	Put	Bond Future	331.1800	0.3312	321.3900	0.3214	(2.956)	0	0	0
2022/07/27	R023	03/11/2022			Bond Future	7.3395	101.5871	7.3069	101.5971	(0.444)	0.0000	0.0000	3,617
2022/07/27	R023	03/11/2022	6.27	Call	Bond Future	1.0700	0.0011	1.2300	0.0012	14.953	0	0	0
2022/07/27	R023	03/11/2022	6.27	Put	Bond Future	328.1700	0.3282	318.3800	0.3184	(2.983)	0	0	0
2022/07/27	R035	04/08/2022	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	394
2022/07/27	R035	04/08/2022	9.53	Put	Bond Future	11,709.3500	11.7093	11,642.8900	11,642.9	(0.568)	0	0	0
2022/07/27	R035	04/08/2022	9.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2022/07/27	R035	04/08/2022	9.84	Put	Bond Future	9,575.5300	9.5755	9,509.0700	9,509.1	(0.694)	0	0	0
2022/07/27	R035	04/08/2022	10.53	Put	Bond Future	5,061.5800	5.0616	4,995.0800	4,995.1	(1.314)	0	0	0
2022/07/27	R035	04/08/2022	11.13	Put	Bond Future	1,506.9600	1.5070	1,431.5500	1,431.6	(5.004)	0	0	100
2022/07/27	R035	04/08/2022	10.64	Call	Bond Future	0.3900	0.0004	0.2300	0.0002	(41.026)	0	0	0
2022/07/27	R035	04/08/2022	10.64	Put	Bond Future	4,371.0100	4.3710	4,304.3900	4,304.4	(1.524)	0	0	100
2022/07/27	R035	04/08/2022	10.72	Call	Bond Future	1.0700	0.0011	0.6800	0.0007	(36.449)	0	0	0
2022/07/27	R035	04/08/2022	10.72	Put	Bond Future	3,874.0400	3.8740	3,807.1900	3,807.2	(1.726)	0	0	0
2022/07/27	R035	04/08/2022	10.73	Call	Bond Future	1.2100	0.0012	0.7700	0.0008	(36.364)	0	0	0
2022/07/27	R035	04/08/2022	10.73	Put	Bond Future	3,812.2500	3.8123	3,745.3500	3,745.4	(1.755)	0	0	0
2022/07/27	R035	04/08/2022			Bond Future	11.3656	87.4733	11.3542	87.5398	(0.101)	0.0000	0.0000	113,339
2022/07/27	R035	04/08/2022	10.53	Call	Bond Future	0.0900	0.0001	0.0500	0.0001	(44.444)	0	0	394
2022/07/27	R035	04/08/2022	10.74	Call	Bond Future	1.3600	0.0014	0.8800	0.0009	(35.294)	0	0	0
2022/07/27	R035	04/08/2022	10.74	Put	Bond Future	3,750.5400	3.7505	3,683.6000	3,683.6	(1.785)	0	0	0
2022/07/27	R035	04/08/2022	11.13	Call	Bond Future	122.4700	0.1225	113.5200	0.1135	(7.308)	0	0	0
2022/07/27	R035	04/08/2022	12.18	Call	Bond Future	4,543.2900	4.5433	4,609.2100	4.6092	1.451	0	0	0
2022/07/27	R035	04/08/2022	12.18	Put	Bond Future	0.9600	0.0010	0.4200	0.0004	(56.250)	0	0	394
2022/07/27	R035	03/11/2022	11.15	Call	Bond Future	1,079.2000	1.0792	1,091.8600	1.0919	1.173	0	0	0
2022/07/27	R035	03/11/2022	11.15	Put	Bond Future	3,349.7800	3.3498	3,298.1500	3,298.1	(1.541)	0	0	0
2022/07/27	R035	03/11/2022	12.68	Call	Bond Future	6,522.7600	6.5228	6,571.8900	6,571.9	0.753	0	0	0
2022/07/27	R035	03/11/2022	12.68	Put	Bond Future	426.0300	0.4260	410.8700	0.4109	(3.558)	0	0	976
2022/07/27	R035	03/11/2022	10.99	Call	Bond Future	785.2800	0.7853	794.5500	0.7945	1.180	0	0	0
2022/07/27	R035	03/11/2022	10.99	Put	Bond Future	4,005.6500	4.0056	3,950.6300	3,950.6	(1.374)	0	0	582
2022/07/27	R035	03/11/2022	11.05	Call	Bond Future	887.3800	0.8874	897.8600	0.8979	1.181	0	0	976
2022/07/27	R035	03/11/2022	10.57	Call	Bond Future	319.9800	0.3200	323.2800	0.3233	1.031	0	0	0

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2022/07/27	R035	03/11/2022	10.57	Put	Bond Future	6,106.4400	6.1064	6,045.4500	6.0454	(0.999)	0	0	582
2022/07/27	R035	03/11/2022			Bond Future	11.5431	84.3553	11.5317	84.4196	(0.098)	0.0000	0.0000	21,720
2022/07/27	R035	03/11/2022	11.14	Call	Bond Future	1,058.9400	1.0589	1,071.3700	1.0714	1.174	0	0	0
2022/07/27	R035	03/11/2022	11.14	Put	Bond Future	3,388.4500	3.3885	3,336.5900	3.3366	(1.530)	0	0	0
2022/07/27	R035	03/11/2022	11.05	Put	Bond Future	3,749.8200	3.7498	3,696.0100	3.6960	(1.435)	0	0	0
2022/07/27	R035	03/11/2022	11.13	Call	Bond Future	1,038.9200	1.0389	1,051.1300	1.0511	1.175	0	0	0
2022/07/27	R035	03/11/2022	11.13	Put	Bond Future	3,427.4100	3.4274	3,375.3300	3.3753	(1.520)	0	0	0
2022/07/27	R035	03/11/2022	9.82	Call	Bond Future	38.5900	0.0386	38.7100	0.0387	0.311	0	0	582
2022/07/27	R035	03/11/2022	9.82	Put	Bond Future	10,683.5900	10.6836	10,619.4200	10.6194	(0.601)	0	0	0
2022/07/27	R035	03/11/2022	10.30	Call	Bond Future	161.7500	0.1618	163.1200	0.1631	0.847	0	0	976
2022/07/27	R035	03/11/2022	10.30	Put	Bond Future	7,655.4000	7.6554	7,592.4800	7.5925	(0.822)	0	0	0
2022/07/27	R035	02/02/2023	11.94	Call	Bond Future	3,618.5300	3.6185	3,647.8200	3.6478	0.809	0	0	0
2022/07/27	R035	02/02/2023	13.22	Put	Bond Future	695.1900	0.6952	680.6400	0.6806	(2.093)	0	0	976
2022/07/27	R035	02/02/2023	10.88	Call	Bond Future	1,084.2700	1.0843	1,094.9700	1.0950	0.987	0	0	0
2022/07/27	R035	02/02/2023	10.88	Put	Bond Future	5,788.0500	5.7880	5,736.5700	5.7366	(0.889)	0	0	0
2022/07/27	R035	02/02/2023	10.66	Call	Bond Future	798.7400	0.7987	806.6700	0.8067	0.993	0	0	0
2022/07/27	R035	02/02/2023	10.66	Put	Bond Future	6,835.9600	6.8360	6,781.7100	6.7817	(0.794)	0	0	582
2022/07/27	R035	02/02/2023	10.30	Put	Bond Future	8,740.7000	8.7407	8,683.0100	8.6830	(0.660)	0	0	0
2022/07/27	R035	02/02/2023	10.60	Call	Bond Future	731.5900	0.7316	738.8600	0.7389	0.994	0	0	0
2022/07/27	R035	02/02/2023	10.60	Put	Bond Future	7,137.4900	7.1375	7,082.5800	7.0826	(0.769)	0	0	0
2022/07/27	R035	02/02/2023	10.64	Put	Bond Future	6,935.7300	6.9357	6,881.2600	6.8813	(0.785)	0	0	0
2022/07/27	R035	02/02/2023	9.81	Call	Bond Future	191.0700	0.1911	192.8200	0.1928	0.916	0	0	582
2022/07/27	R035	02/02/2023	9.81	Put	Bond Future	11,659.9600	11.6600	11,599.5300	11.5995	(0.518)	0	0	0
2022/07/27	R035	02/02/2023	9.85	Call	Bond Future	206.3400	0.2063	208.2400	0.2082	0.921	0	0	0
2022/07/27	R035	02/02/2023	9.89	Call	Bond Future	222.6100	0.2226	224.6800	0.2247	0.930	0	0	388
2022/07/27	R035	02/02/2023	9.89	Put	Bond Future	11,160.6200	11.1606	11,100.5100	11.1005	(0.539)	0	0	0
2022/07/27	R035	02/02/2023			Bond Future	11.6961	85.9152	11.6848	85.9773	(0.096)	0.0000	0.0000	72,176
2022/07/27	R035	02/02/2023	11.94	Put	Bond Future	2,283.0700	2.2831	2,250.1800	2.2502	(1.441)	0	0	0
2022/07/27	R035	02/02/2023	11.98	Call	Bond Future	3,751.1700	3.7512	3,781.1900	3.7812	0.800	0	0	0
2022/07/27	R035	02/02/2023	11.98	Put	Bond Future	2,199.7200	2.1997	2,167.5600	2.1676	(1.462)	0	0	388
2022/07/27	R035	02/02/2023	13.22	Call	Bond Future	8,548.5200	8.5485	8,596.1500	8.5962	0.557	0	0	0
2022/07/27	R035	02/02/2023	11.05	Call	Bond Future	1,350.5500	1.3506	1,363.7500	1.3638	0.977	0	0	976
2022/07/27	R035	02/02/2023	11.05	Put	Bond Future	5,043.4100	5.0434	4,994.4300	4.9944	(0.971)	0	0	0
2022/07/27	R035	02/02/2023	11.06	Call	Bond Future	1,367.5400	1.3675	1,380.9000	1.3809	0.977	0	0	0
2022/07/27	R035	02/02/2023	11.06	Put	Bond Future	5,001.4500	5.0014	4,952.6300	4.9526	(0.976)	0	0	582
2022/07/27	R035	02/02/2023	10.86	Call	Bond Future	1,055.5800	1.0556	1,066.0200	1.0660	0.989	0	0	0
2022/07/27	R035	02/02/2023	10.86	Put	Bond Future	5,879.4000	5.8794	5,827.6600	5.8277	(0.880)	0	0	0
2022/07/27	R035	02/02/2023	10.87	Call	Bond Future	1,069.8600	1.0699	1,080.4300	1.0804	0.988	0	0	0
2022/07/27	R035	02/02/2023	10.87	Put	Bond Future	5,833.6300	5.8336	5,782.0200	5.7820	(0.885)	0	0	0
2022/07/27	R035	02/02/2023	10.30	Call	Bond Future	458.4500	0.4584	462.9400	0.4629	0.979	0	0	976
2022/07/27	R035	02/02/2023	10.64	Call	Bond Future	775.8600	0.7759	783.5700	0.7836	0.994	0	0	388
2022/07/27	R035	02/02/2023	9.85	Put	Bond Future	11,409.2700	11.4093	11,348.9900	11.3490	(0.528)	0	0	0
2022/07/27	R035	04/05/2023	11.22	Put	Bond Future	5,493.6500	5.4937	5,448.5600	5.4486	(0.821)	0	0	0
2022/07/27	R035	04/05/2023	12.46	Call	Bond Future	5,432.7200	5.4327	5,467.9400	5.4679	0.648	0	0	0
2022/07/27	R035	04/05/2023	12.46	Put	Bond Future	2,184.2400	2.1842	2,157.4000	2.1574	(1.229)	0	0	388
2022/07/27	R035	04/05/2023	13.18	Call	Bond Future	8,090.3400	8.0903	8,133.9600	8.1340	0.539	0	0	0
2022/07/27	R035	04/05/2023	13.18	Put	Bond Future	1,280.7300	1.2807	1,262.2900	1.2623	(1.440)	0	0	491
2022/07/27	R035	04/05/2023	11.17	Call	Bond Future	1,920.4500	1.9204	1,936.7300	1.9367	0.848	0	0	491

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2022/07/27	R035	04/05/2023	11.20	Call	Bond Future	1,975.2700	1.9753	1,991.9600	1.9920	0.845	0	0	0
2022/07/27	R035	04/05/2023	11.21	Call	Bond Future	1,993.8600	1.9939	2,010.6900	2.0107	0.844	0	0	0
2022/07/27	R035	04/05/2023	10.60	Call	Bond Future	1,069.4400	1.0694	1,078.9700	1.0790	0.891	0	0	388
2022/07/27	R035	04/05/2023	10.60	Put	Bond Future	8,226.7000	8.2267	8,174.1700	8.1742	(0.639)	0	0	0
2022/07/27	R035	04/05/2023			Bond Future	11.8432	83.0358	11.8318	83.0979	(0.097)	0.0000	0.0000	0
2022/07/27	R035	04/05/2023	11.22	Call	Bond Future	2,012.3000	2.0123	2,029.2700	2.0293	0.843	0	0	0
2022/07/27	R035	04/05/2023	11.17	Put	Bond Future	5,690.1900	5.6902	5,644.4100	5.6444	(0.805)	0	0	0
2022/07/27	R035	04/05/2023	11.20	Put	Bond Future	5,571.8100	5.5718	5,526.4400	5.5264	(0.814)	0	0	0
2022/07/27	R035	04/05/2023	11.21	Put	Bond Future	5,532.7800	5.5328	5,487.5500	5.4875	(0.817)	0	0	0
2022/07/27	R035	04/05/2023	9.85	Call	Bond Future	417.8800	0.4179	421.7000	0.4217	0.914	0	0	388
2022/07/27	R035	04/05/2023	9.85	Put	Bond Future	12,326.5600	12.3266	12,268.3200	12.2683	(0.472)	0	0	0
2022/07/27	R035	04/05/2023	10.42	Call	Bond Future	869.6000	0.8696	877.4400	0.8774	0.902	0	0	491
2022/07/27	R035	04/05/2023	10.42	Put	Bond Future	9,135.8700	9.1359	9,081.6500	9.0816	(0.593)	0	0	0
2022/07/27	R035	03/08/2023	12.00	Call	Bond Future	3,923.1700	3.9232	3,950.8100	3.9508	0.705	0	0	0
2022/07/27	R035	03/08/2023	12.00	Put	Bond Future	3,847.9600	3.8480	3,813.3000	3.8133	(0.901)	0	0	0
2022/07/27	R035	03/08/2023			Bond Future	11.9858	84.6703	11.9741	84.7326	(0.098)	0.0000	0.0000	0
2022/07/27	R035	03/08/2023	11.98	Call	Bond Future	3,868.7000	3.8687	3,896.0800	3.8961	0.708	0	0	0
2022/07/27	R035	03/08/2023	11.98	Put	Bond Future	3,899.6000	3.8996	3,864.6800	3.8647	(0.895)	0	0	0
2022/07/27	R035	03/08/2023	11.99	Call	Bond Future	3,895.7200	3.8957	3,923.2300	3.9232	0.706	0	0	0
2022/07/27	R035	03/08/2023	11.99	Put	Bond Future	3,873.5400	3.8735	3,838.7500	3.8388	(0.898)	0	0	0
2022/07/27	R186	04/08/2022	7.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,541
2022/07/27	R186	04/08/2022	8.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/27	R186	04/08/2022	8.15	Put	Bond Future	3,848.3100	3.8483	3,802.4100	3.8024	(1.193)	0	0	0
2022/07/27	R186	04/08/2022	9.78	Call	Bond Future	2,137.5500	2.1375	2,181.4400	2.1814	2.053	0	0	0
2022/07/27	R186	04/08/2022	9.78	Put	Bond Future	4.4400	0.0044	2.4300	0.0024	(45.270)	0	0	3,541
2022/07/27	R186	04/08/2022			Bond Future	9.1853	106.0512	9.1727	106.0971	(0.138)	0.0000	0.0000	83,257
2022/07/27	R186	04/08/2022	6.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,541
2022/07/27	R186	04/08/2022	6.96	Put	Bond Future	8,492.3900	8.4924	8,446.4900	8.4465	(0.540)	0	0	0
2022/07/27	R186	04/08/2022	7.96	Put	Bond Future	4,573.6300	4.5736	4,527.7300	4.5277	(1.004)	0	0	0
2022/07/27	R186	04/08/2022	8.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/27	R186	04/08/2022	8.13	Put	Bond Future	3,924.3800	3.9244	3,878.4800	3.8785	(1.170)	0	0	0
2022/07/27	R186	04/08/2022	8.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/27	R186	04/08/2022	8.14	Put	Bond Future	3,886.3400	3.8863	3,840.4400	3.8404	(1.181)	0	0	0
2022/07/27	R186	03/11/2022	8.91	Put	Bond Future	2,250.3700	2.2504	2,215.1600	2.2152	(1.565)	0	0	4,310
2022/07/27	R186	03/11/2022	8.53	Call	Bond Future	311.7600	0.3118	315.3200	0.3153	1.142	0	0	0
2022/07/27	R186	03/11/2022	8.53	Put	Bond Future	3,314.6500	3.3146	3,275.4200	3.2754	(1.184)	0	0	0
2022/07/27	R186	03/11/2022	8.54	Call	Bond Future	316.9300	0.3169	320.5700	0.3206	1.149	0	0	0
2022/07/27	R186	03/11/2022	8.54	Put	Bond Future	3,284.2700	3.2843	3,245.1200	3.2451	(1.192)	0	0	0
2022/07/27	R186	03/11/2022			Bond Future	9.3898	107.7150	9.3773	107.7578	(0.133)	0.0000	0.0000	46,440
2022/07/27	R186	03/11/2022	8.55	Call	Bond Future	322.1900	0.3222	325.9100	0.3259	1.155	0	0	0
2022/07/27	R186	03/11/2022	8.55	Put	Bond Future	3,254.0000	3.2540	3,214.9300	3.2149	(1.201)	0	0	0
2022/07/27	R186	03/11/2022	8.91	Call	Bond Future	587.9300	0.5879	595.5100	0.5955	1.289	0	0	0
2022/07/27	R186	03/11/2022	8.23	Call	Bond Future	187.8000	0.1878	189.5600	0.1896	0.937	0	0	4,310
2022/07/27	R186	03/11/2022	8.23	Put	Bond Future	4,264.0100	4.2640	4,222.9800	4.2230	(0.962)	0	0	0
2022/07/27	R186	02/02/2023	8.33	Call	Bond Future	404.4300	0.4044	408.6800	0.4087	1.051	0	0	0
2022/07/27	R186	02/02/2023	8.33	Put	Bond Future	4,413.5400	4.4135	4,378.2800	4.3783	(0.799)	0	0	0
2022/07/27	R186	02/02/2023	8.32	Call	Bond Future	399.6800	0.3997	403.8700	0.4039	1.048	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
2022/07/27	R186	02/02/2023	8.32	Put	Bond Future	4,442.7300	4.4427	4,407.4100	4.4074	(0.795)	0	0	0
2022/07/27	R186	02/02/2023			Bond Future	9.5399	104.4069	9.5277	104.4464	(0.128)	0.0000	0.0000	0
2022/07/27	R186	02/02/2023	8.34	Call	Bond Future	409.2300	0.4092	413.5300	0.4135	1.051	0	0	0
2022/07/27	R186	02/02/2023	8.34	Put	Bond Future	4,384.4100	4.3844	4,349.2000	4.3492	(0.803)	0	0	0
2022/07/27	R186	04/05/2023	8.83	Put	Bond Future	3,520.5600	3.5206	3,490.3200	3.4903	(0.859)	0	0	0
2022/07/27	R186	04/05/2023	8.84	Call	Bond Future	839.0800	0.8391	847.6600	0.8477	1.023	0	0	0
2022/07/27	R186	04/05/2023			Bond Future	9.7009	106.3775	9.6881	106.4163	(0.131)	0.0000	0.0000	0
2022/07/27	R186	04/05/2023	8.83	Call	Bond Future	831.3400	0.8313	839.8400	0.8398	1.022	0	0	0
2022/07/27	R186	04/05/2023	8.84	Put	Bond Future	3,496.9300	3.4969	3,466.7700	3.4668	(0.862)	0	0	0
2022/07/27	R186	04/05/2023	8.82	Call	Bond Future	823.3300	0.8233	831.7600	0.8318	1.024	0	0	0
2022/07/27	R186	04/05/2023	8.82	Put	Bond Future	3,543.9400	3.5439	3,513.6300	3.5136	(0.855)	0	0	0
2022/07/27	R186	03/08/2023	9.74	Call	Bond Future	1,873.6200	1.8736	1,889.5300	1.8895	0.849	0	0	0
2022/07/27	R186	03/08/2023	9.74	Put	Bond Future	2,198.0500	2.1981	2,175.6200	2.1756	(1.020)	0	0	0
2022/07/27	R186	03/08/2023	9.73	Put	Bond Future	2,211.7000	2.2117	2,189.1900	2.1892	(1.018)	0	0	0
2022/07/27	R186	03/08/2023			Bond Future	9.8539	103.1676	9.8404	103.2059	(0.137)	0.0000	0.0000	0
2022/07/27	R186	03/08/2023	9.75	Call	Bond Future	1,888.5800	1.8886	1,904.5800	1.9046	0.847	0	0	0
2022/07/27	R186	03/08/2023	9.75	Put	Bond Future	2,184.4700	2.1845	2,162.1300	2.1621	(1.023)	0	0	0
2022/07/27	R186	03/08/2023	9.73	Call	Bond Future	1,858.7200	1.8587	1,874.5500	1.8746	0.852	0	0	0
2022/07/27	R197	04/08/2022			Bond Future	331.1533	331.1533	331.2044	331.2044	0.015	0.0000	0.0000	117
2022/07/27	R197	03/11/2022			Bond Future	336.4299	336.4299	336.4699	336.4699	0.012	0.0000	0.0000	771
2022/07/27	R197	02/02/2023			Bond Future	333.8981	333.8981	333.9262	333.9262	0.008	0.0000	0.0000	0
2022/07/27	R197	04/05/2023			Bond Future	340.2710	340.2710	340.2951	340.2951	0.007	0.0000	0.0000	0
2022/07/27	R197	03/08/2023			Bond Future	337.8910	337.8910	337.9121	337.9121	0.006	0.0000	0.0000	0
2022/07/27	R202	04/08/2022			Bond Future	244.4697	244.4697	243.4584	243.4584	(0.414)	0.0000	0.0000	5,614
2022/07/27	R202	03/11/2022			Bond Future	248.3651	248.3651	247.3289	247.3289	(0.417)	0.0000	0.0000	6,140
2022/07/27	R202	02/02/2023			Bond Future	248.3238	248.3238	247.2588	247.2588	(0.429)	0.0000	0.0000	460
2022/07/27	R202	04/05/2023			Bond Future	253.0623	253.0623	251.9737	251.9737	(0.430)	0.0000	0.0000	0
2022/07/27	R202	03/08/2023			Bond Future	253.2345	253.2345	252.1215	252.1215	(0.440)	0.0000	0.0000	0
2022/07/27	R209	04/08/2022	10.57	Put	Bond Future	4,190.7300	4.1907	4,136.2700	4.1363	(1.300)	0	0	0
2022/07/27	R209	04/08/2022	10.58	Call	Bond Future	0.1500	0.0002	0.0800	0.0001	(46.667)	0	0	0
2022/07/27	R209	04/08/2022	10.58	Put	Bond Future	4,135.5500	4.1356	4,081.0900	4.0811	(1.317)	0	0	0
2022/07/27	R209	04/08/2022			Bond Future	11.3629	67.2064	11.3521	67.2608	(0.095)	0.0000	0.0000	20,590
2022/07/27	R209	04/08/2022	10.57	Call	Bond Future	0.1400	0.0001	0.0700	0.0001	(50.000)	0	0	0
2022/07/27	R209	04/08/2022	10.59	Call	Bond Future	0.1800	0.0002	0.0900	0.0001	(50.000)	0	0	0
2022/07/27	R209	04/08/2022	10.59	Put	Bond Future	4,080.4600	4.0805	4,025.9800	4.0260	(1.335)	0	0	0
2022/07/27	R209	03/11/2022	12.00	Call	Bond Future	3,246.0300	3.2460	3,275.0100	3.2750	0.893	0	0	0
2022/07/27	R209	03/11/2022	12.00	Put	Bond Future	930.2900	0.9303	906.5000	0.9065	(2.557)	0	0	6,500
2022/07/27	R209	03/11/2022	11.03	Call	Bond Future	768.5900	0.7686	776.8200	0.7768	1.071	0	0	0
2022/07/27	R209	03/11/2022	11.03	Put	Bond Future	3,261.9300	3.2619	3,217.3900	3.2174	(1.365)	0	0	0
2022/07/27	R209	03/11/2022	10.50	Put	Bond Future	5,589.6600	5.5897	5,538.9700	5.5390	(0.907)	0	0	0
2022/07/27	R209	03/11/2022	9.25	Call	Bond Future	4.2600	0.0043	4.2200	0.0042	(0.939)	0	0	6,000
2022/07/27	R209	03/11/2022	9.25	Put	Bond Future	12,776.0900	12.7761	12,723.2800	12.7233	(0.413)	0	0	0
2022/07/27	R209	03/11/2022	9.50	Call	Bond Future	11.3500	0.0114	11.3100	0.0113	(0.352)	0	0	0
2022/07/27	R209	03/11/2022	9.50	Put	Bond Future	11,213.6700	11.2137	11,160.8600	11.1609	(0.471)	0	0	0
2022/07/27	R209	03/11/2022			Bond Future	11.5201	65.1147	11.5095	65.1675	(0.092)	0.0000	0.0000	7,022

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
2022/07/27	R209	03/11/2022	11.02	Call	Bond Future	752.9200	0.7529	760.9800	0.7610	1.070	0	0	0
2022/07/27	R209	03/11/2022	11.02	Put	Bond Future	3,298.5400	3.2985	3,253.8300	3.2538	(1.355)	0	0	0
2022/07/27	R209	03/11/2022	11.50	Call	Bond Future	1,737.0100	1.7370	1,754.8200	1.7548	1.025	0	0	0
2022/07/27	R209	03/11/2022	11.50	Put	Bond Future	1,836.7600	1.8368	1,801.8000	1.8018	(1.903)	0	0	0
2022/07/27	R209	03/11/2022	10.50	Call	Bond Future	244.9700	0.2450	247.0500	0.2470	0.849	0	0	0
2022/07/27	R209	03/11/2022	11.00	Call	Bond Future	722.4500	0.7225	730.1700	0.7302	1.069	0	0	0
2022/07/27	R209	03/11/2022	11.00	Put	Bond Future	3,372.7900	3.3728	3,327.7400	3.3277	(1.336)	0	0	10,000
2022/07/27	R209	03/11/2022	11.01	Call	Bond Future	737.5800	0.7376	745.4700	0.7455	1.070	0	0	0
2022/07/27	R209	03/11/2022	11.01	Put	Bond Future	3,335.5300	3.3355	3,290.6500	3.2906	(1.346)	0	0	0
2022/07/27	R209	03/11/2022	10.00	Call	Bond Future	61.8800	0.0619	62.1100	0.0621	0.372	0	0	6,500
2022/07/27	R209	03/11/2022	10.00	Put	Bond Future	8,253.9300	8.2539	8,201.3900	8.2014	(0.637)	0	0	6,000
2022/07/27	R209	02/02/2023	10.80	Put	Bond Future	5,233.9700	5.2340	5,190.9100	5.1909	(0.823)	0	0	0
2022/07/27	R209	02/02/2023	10.78	Call	Bond Future	870.7900	0.8708	878.6900	0.8787	0.907	0	0	0
2022/07/27	R209	02/02/2023	10.79	Call	Bond Future	882.8300	0.8828	890.8400	0.8908	0.907	0	0	0
2022/07/27	R209	02/02/2023			Bond Future	11.6515	66.3199	11.6410	66.3711	(0.090)	0.0000	0.0000	2,066
2022/07/27	R209	02/02/2023	10.80	Call	Bond Future	894.9900	0.8950	903.1000	0.9031	0.906	0	0	0
2022/07/27	R209	02/02/2023	10.78	Put	Bond Future	5,316.5600	5.3166	5,273.2900	5.2733	(0.814)	0	0	0
2022/07/27	R209	02/02/2023	10.79	Put	Bond Future	5,275.1700	5.2752	5,232.0100	5.2320	(0.818)	0	0	0
2022/07/27	R209	04/05/2023	11.09	Call	Bond Future	1,636.9800	1.6370	1,649.9400	1.6499	0.792	0	0	0
2022/07/27	R209	04/05/2023	11.09	Put	Bond Future	5,077.8200	5.0778	5,039.6000	5.0396	(0.753)	0	0	0
2022/07/27	R209	04/05/2023	11.10	Call	Bond Future	1,652.7800	1.6528	1,665.8500	1.6659	0.791	0	0	0
2022/07/27	R209	04/05/2023	11.10	Put	Bond Future	5,042.1900	5.0422	5,004.0800	5.0041	(0.756)	0	0	0
2022/07/27	R209	04/05/2023			Bond Future	11.7837	64.4206	11.7730	64.4718	(0.091)	0.0000	0.0000	0
2022/07/27	R209	04/05/2023	11.11	Call	Bond Future	1,668.4700	1.6685	1,681.6500	1.6816	0.790	0	0	0
2022/07/27	R209	04/05/2023	11.11	Put	Bond Future	5,006.5200	5.0065	4,968.5200	4.9685	(0.759)	0	0	0
2022/07/27	R209	03/08/2023	11.95	Put	Bond Future	3,297.7800	3.2978	3,269.3600	3.2694	(0.862)	0	0	0
2022/07/27	R209	03/08/2023	11.93	Call	Bond Future	3,442.7300	3.4427	3,465.5500	3.4656	0.663	0	0	0
2022/07/27	R209	03/08/2023	11.94	Call	Bond Future	3,467.0800	3.4671	3,490.0100	3.4900	0.661	0	0	0
2022/07/27	R209	03/08/2023			Bond Future	11.9088	65.6891	11.8978	65.7406	(0.092)	0.0000	0.0000	0
2022/07/27	R209	03/08/2023	11.95	Call	Bond Future	3,491.2400	3.4912	3,514.2900	3.5143	0.660	0	0	0
2022/07/27	R209	03/08/2023	11.93	Put	Bond Future	3,342.9900	3.3430	3,314.3400	3.3143	(0.857)	0	0	0
2022/07/27	R209	03/08/2023	11.94	Put	Bond Future	3,320.4500	3.3205	3,291.9100	3.2919	(0.860)	0	0	0
2022/07/27	R210	04/08/2022			Bond Future	224.3701	224.3701	223.2820	223.2820	(0.485)	0.0000	0.0000	439
2022/07/27	R210	03/11/2022			Bond Future	224.9483	224.9483	223.8349	223.8349	(0.495)	0.0000	0.0000	672
2022/07/27	R210	02/02/2023			Bond Future	229.1595	229.1595	228.0167	228.0167	(0.499)	0.0000	0.0000	300
2022/07/27	R210	04/05/2023			Bond Future	230.4396	230.4396	229.2719	229.2719	(0.507)	0.0000	0.0000	0
2022/07/27	R210	03/08/2023			Bond Future	235.0188	235.0188	233.8255	233.8255	(0.508)	0.0000	0.0000	0
2022/07/27	R213	04/08/2022	9.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/27	R213	04/08/2022	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/27	R213	04/08/2022	9.90	Put	Bond Future	5,352.6800	5.3527	5,226.7900	5.2268	(2.352)	0	0	0
2022/07/27	R213	04/08/2022			Bond Future	11.0028	81.2598	10.9757	81.3857	(0.246)	0.0000	0.0000	28,944
2022/07/27	R213	04/08/2022	9.88	Put	Bond Future	5,454.0300	5.4540	5,328.1400	5.3281	(2.308)	0	0	0
2022/07/27	R213	04/08/2022	9.89	Put	Bond Future	5,403.3300	5.4033	5,277.4400	5.2774	(2.330)	0	0	0
2022/07/27	R213	04/08/2022	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/27	R213	03/11/2022	10.38	Call	Bond Future	428.6900	0.4287	447.3700	0.4474	4.357	0	0	0
2022/07/27	R213	03/11/2022	10.38	Put	Bond Future	4,231.8300	4.2318	4,125.6600	4.1257	(2.509)	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
2022/07/27	R213	03/11/2022	10.39	Call	Bond Future	436.7400	0.4367	455.7400	0.4557	4.350	0	0	0
2022/07/27	R213	03/11/2022	10.39	Put	Bond Future	4,191.8400	4.1918	4,085.9900	4.0860	(2.525)	0	0	0
2022/07/27	R213	03/11/2022	10.37	Call	Bond Future	420.7600	0.4208	439.1200	0.4391	4.364	0	0	0
2022/07/27	R213	03/11/2022	10.37	Put	Bond Future	4,271.9800	4.2720	4,165.4900	4.1655	(2.493)	0	0	200
2022/07/27	R213	03/11/2022	9.19	Call	Bond Future	24.7500	0.0248	25.9600	0.0260	4.889	0	0	476
2022/07/27	R213	03/11/2022	9.19	Put	Bond Future	9,812.1600	9.8122	9,688.5200	9.6885	(1.260)	0	0	0
2022/07/27	R213	03/11/2022			Bond Future	11.1958	78.9929	11.1683	79.1178	(0.246)	0.0000	0.0000	14,045
2022/07/27	R213	03/11/2022	10.40	Call	Bond Future	445.0400	0.4450	464.3600	0.4644	4.341	0	0	0
2022/07/27	R213	03/11/2022	10.40	Put	Bond Future	4,152.1300	4.1521	4,046.6000	4.0466	(2.542)	0	0	0
2022/07/27	R213	03/11/2022	9.98	Call	Bond Future	192.9200	0.1929	201.7600	0.2018	4.582	0	0	0
2022/07/27	R213	03/11/2022	9.98	Put	Bond Future	5,947.7500	5.9477	5,831.7400	5.8317	(1.950)	0	0	200
2022/07/27	R213	03/11/2022	10.19	Call	Bond Future	297.1500	0.2971	310.4700	0.3105	4.483	0	0	0
2022/07/27	R213	03/11/2022	10.19	Put	Bond Future	5,020.0000	5.0200	4,908.4700	4.9085	(2.222)	0	0	476
2022/07/27	R213	03/11/2022	9.13	Call	Bond Future	20.5700	0.0206	21.5700	0.0216	4.861	0	0	200
2022/07/27	R213	03/11/2022	9.13	Put	Bond Future	10,124.2500	10.1242	10,000.4000	10.0004	(1.223)	0	0	0
2022/07/27	R213	03/11/2022	9.84	Call	Bond Future	142.4300	0.1424	149.0300	0.1490	4.634	0	0	0
2022/07/27	R213	03/11/2022	9.84	Put	Bond Future	6,594.4100	6.5944	6,476.1600	6.4762	(1.793)	0	0	476
2022/07/27	R213	02/02/2023	10.43	Put	Bond Future	5,041.9100	5.0419	4,943.9400	4.9439	(1.943)	0	0	0
2022/07/27	R213	02/02/2023	12.20	Call	Bond Future	4,586.9800	4.5870	4,673.8000	4.6738	1.893	0	0	0
2022/07/27	R213	02/02/2023	12.20	Put	Bond Future	1,007.8300	1.0078	970.5900	0.9706	(3.695)	0	0	912
2022/07/27	R213	02/02/2023	10.22	Put	Bond Future	5,851.8500	5.8518	5,748.5200	5.7485	(1.766)	0	0	0
2022/07/27	R213	02/02/2023	10.23	Call	Bond Future	623.1200	0.6231	644.0800	0.6441	3.364	0	0	0
2022/07/27	R213	02/02/2023	10.35	Call	Bond Future	725.9400	0.7259	749.8900	0.7499	3.299	0	0	0
2022/07/27	R213	02/02/2023	10.35	Put	Bond Future	5,343.8400	5.3438	5,243.7300	5.2437	(1.873)	0	0	476
2022/07/27	R213	02/02/2023	10.01	Call	Bond Future	465.1600	0.4652	481.3500	0.4813	3.481	0	0	0
2022/07/27	R213	02/02/2023			Bond Future	11.3614	80.4534	11.3332	80.5774	(0.248)	0.0000	0.0000	0
2022/07/27	R213	02/02/2023	10.43	Call	Bond Future	801.8900	0.8019	827.9800	0.8280	3.254	0	0	912
2022/07/27	R213	02/02/2023	10.22	Call	Bond Future	615.1500	0.6152	635.8800	0.6359	3.370	0	0	0
2022/07/27	R213	02/02/2023	10.23	Put	Bond Future	5,812.0100	5.8120	5,708.9100	5.7089	(1.774)	0	0	0
2022/07/27	R213	02/02/2023	9.16	Call	Bond Future	111.5400	0.1115	116.0300	0.1160	4.025	0	0	476
2022/07/27	R213	02/02/2023	9.16	Put	Bond Future	10,621.5900	10.6216	10,502.0200	10.5020	(1.126)	0	0	0
2022/07/27	R213	02/02/2023	10.01	Put	Bond Future	6,714.0500	6.7140	6,606.1800	6.6062	(1.607)	0	0	476
2022/07/27	R213	02/02/2023	10.21	Call	Bond Future	607.1000	0.6071	627.6000	0.6276	3.377	0	0	0
2022/07/27	R213	02/02/2023	10.21	Put	Bond Future	5,891.6500	5.8916	5,788.0900	5.7881	(1.758)	0	0	0
2022/07/27	R213	04/05/2023	10.75	Call	Bond Future	1,371.3800	1.3714	1,408.2600	1.4083	2.689	0	0	0
2022/07/27	R213	04/05/2023	10.75	Put	Bond Future	4,774.5000	4.7745	4,686.1000	4.6861	(1.852)	0	0	0
2022/07/27	R213	04/05/2023			Bond Future	11.5227	78.4214	11.4935	78.5467	(0.254)	0.0000	0.0000	0
2022/07/27	R213	04/05/2023	10.74	Call	Bond Future	1,358.5400	1.3585	1,395.1500	1.3951	2.695	0	0	0
2022/07/27	R213	04/05/2023	10.74	Put	Bond Future	4,806.9500	4.8069	4,718.2800	4.7183	(1.845)	0	0	0
2022/07/27	R213	04/05/2023	10.73	Call	Bond Future	1,346.0500	1.3460	1,382.3800	1.3824	2.699	0	0	0
2022/07/27	R213	04/05/2023	10.73	Put	Bond Future	4,839.7700	4.8398	4,750.8200	4.7508	(1.838)	0	0	0
2022/07/27	R213	03/08/2023	11.62	Put	Bond Future	3,134.7000	3.1347	3,068.3700	3.0684	(2.116)	0	0	0
2022/07/27	R213	03/08/2023	11.63	Call	Bond Future	2,905.0600	2.9051	2,965.8500	2.9658	2.093	0	0	0
2022/07/27	R213	03/08/2023			Bond Future	11.6800	79.9644	11.6496	80.0912	(0.260)	0.0000	0.0000	0
2022/07/27	R213	03/08/2023	11.62	Call	Bond Future	2,883.8100	2.8838	2,944.3200	2.9443	2.098	0	0	0
2022/07/27	R213	03/08/2023	11.63	Put	Bond Future	3,114.0900	3.1141	3,048.0400	3.0480	(2.121)	0	0	0
2022/07/27	R213	03/08/2023	11.61	Call	Bond Future	2,862.6300	2.8626	2,922.8700	2.9229	2.104	0	0	0
2022/07/27	R213	03/08/2023	11.61	Put	Bond Future	3,155.4200	3.1554	3,088.8200	3.0888	(2.111)	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
2022/07/27	R214	04/08/2022	10.98	Put	Bond Future	2,817.8900	2.8179	2,840.2500	2.8402	0.794	0	0	0
2022/07/27	R214	04/08/2022	10.99	Call	Bond Future	5.6700	0.0057	3.3800	0.0034	(40.388)	0	0	0
2022/07/27	R214	04/08/2022			Bond Future	11.4965	64.8691	11.5012	64.8447	0.040	0.0000	0.0000	75,144
2022/07/27	R214	04/08/2022	10.97	Call	Bond Future	4.5400	0.0045	2.6400	0.0026	(41.850)	0	0	0
2022/07/27	R214	04/08/2022	10.97	Put	Bond Future	2,873.7700	2.8738	2,896.3100	2.8963	0.784	0	0	0
2022/07/27	R214	04/08/2022	10.98	Call	Bond Future	5.0700	0.0051	2.9900	0.0030	(41.026)	0	0	0
2022/07/27	R214	04/08/2022	10.99	Put	Bond Future	2,762.1400	2.7621	2,784.2900	2.7843	0.802	0	0	0
2022/07/27	R214	03/11/2022	11.34	Call	Bond Future	1,158.8600	1.1589	1,139.8600	1.1399	(1.640)	0	0	0
2022/07/27	R214	03/11/2022	11.36	Put	Bond Future	2,696.4200	2.6964	2,704.3500	2.7044	0.294	0	0	0
2022/07/27	R214	03/11/2022			Bond Future	11.6448	62.5982	11.6501	62.5709	0.045	0.0000	0.0000	2,909
2022/07/27	R214	03/11/2022	11.34	Put	Bond Future	2,762.1300	2.7621	2,770.3900	2.7704	0.299	0	0	0
2022/07/27	R214	03/11/2022	11.35	Call	Bond Future	1,179.4400	1.1794	1,160.2700	1.1603	(1.625)	0	0	0
2022/07/27	R214	03/11/2022	11.35	Put	Bond Future	2,729.0800	2.7291	2,737.1700	2.7372	0.296	0	0	0
2022/07/27	R214	03/11/2022	11.36	Call	Bond Future	1,200.3500	1.2003	1,181.0200	1.1810	(1.610)	0	0	0
2022/07/27	R214	02/02/2023	11.07	Call	Bond Future	1,132.0000	1.1320	1,117.2900	1.1173	(1.299)	0	0	0
2022/07/27	R214	02/02/2023	11.07	Put	Bond Future	4,856.4800	4.8565	4,872.0000	4.8720	0.320	0	0	0
2022/07/27	R214	02/02/2023	11.08	Call	Bond Future	1,146.8400	1.1468	1,132.0100	1.1320	(1.293)	0	0	0
2022/07/27	R214	02/02/2023	11.08	Put	Bond Future	4,815.8000	4.8158	4,831.2000	4.8312	0.320	0	0	0
2022/07/27	R214	02/02/2023			Bond Future	11.7719	63.7557	11.7779	63.7255	0.051	0.0000	0.0000	65,489
2022/07/27	R214	02/02/2023	11.09	Call	Bond Future	1,161.8100	1.1618	1,146.8700	1.1469	(1.286)	0	0	0
2022/07/27	R214	02/02/2023	11.09	Put	Bond Future	4,775.3100	4.7753	4,790.6000	4.7906	0.320	0	0	0
2022/07/27	R214	04/05/2023	11.36	Call	Bond Future	1,998.1300	1.9981	1,980.5000	1.9805	(0.882)	0	0	0
2022/07/27	R214	04/05/2023	11.36	Put	Bond Future	4,748.4600	4.7485	4,762.5200	4.7625	0.296	0	0	0
2022/07/27	R214	04/05/2023	11.37	Call	Bond Future	2,018.3100	2.0183	2,000.5900	2.0006	(0.878)	0	0	0
2022/07/27	R214	04/05/2023	11.37	Put	Bond Future	4,715.2500	4.7152	4,729.2200	4.7292	0.296	0	0	0
2022/07/27	R214	04/05/2023			Bond Future	11.8929	61.6625	11.8993	61.6308	0.053	0.0000	0.0000	0
2022/07/27	R214	04/05/2023	11.38	Call	Bond Future	2,038.6100	2.0386	2,020.7900	2.0208	(0.874)	0	0	0
2022/07/27	R214	04/05/2023	11.38	Put	Bond Future	4,682.2300	4.6822	4,696.1000	4.6961	0.296	0	0	0
2022/07/27	R214	03/08/2023	12.14	Call	Bond Future	3,894.8600	3.8949	3,871.7400	3.8717	(0.594)	0	0	0
2022/07/27	R214	03/08/2023	12.14	Put	Bond Future	3,256.8800	3.2569	3,266.7700	3.2668	0.304	0	0	0
2022/07/27	R214	03/08/2023	12.15	Call	Bond Future	3,921.5300	3.9215	3,898.3400	3.8983	(0.591)	0	0	0
2022/07/27	R214	03/08/2023	12.15	Put	Bond Future	3,235.3200	3.2353	3,245.1400	3.2451	0.304	0	0	0
2022/07/27	R214	03/08/2023			Bond Future	12.0089	62.8762	12.0156	62.8432	0.056	0.0000	0.0000	0
2022/07/27	R214	03/08/2023	12.16	Call	Bond Future	3,948.2700	3.9483	3,925.0100	3.9250	(0.589)	0	0	0
2022/07/27	R214	03/08/2023	12.16	Put	Bond Future	3,213.9000	3.2139	3,223.6500	3.2237	0.303	0	0	0
2022/07/27	R248	04/08/2022	10.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,700
2022/07/27	R248	04/08/2022	10.99	Call	Bond Future	4.1300	0.0041	2.5000	0.0025	(39.467)	0	0	0
2022/07/27	R248	04/08/2022	10.99	Put	Bond Future	3,694.6200	3.6946	3,690.2400	3.6902	(0.119)	0	0	0
2022/07/27	R248	04/08/2022	11.30	Call	Bond Future	133.4200	0.1334	112.5700	0.1126	(15.627)	0	0	1,600
2022/07/27	R248	04/08/2022	11.30	Put	Bond Future	1,675.2700	1.6753	1,651.6700	1.6517	(1.409)	0	0	0
2022/07/27	R248	04/08/2022	10.40	Put	Bond Future	8,073.1200	8.0731	8,070.3700	8.0704	(0.034)	0	0	0
2022/07/27	R248	04/08/2022	10.98	Call	Bond Future	3.6800	0.0037	2.2000	0.0022	(40.217)	0	0	0
2022/07/27	R248	04/08/2022	10.98	Put	Bond Future	3,765.1800	3.7652	3,760.9500	3.7610	(0.112)	0	0	0
2022/07/27	R248	04/08/2022			Bond Future	11.5317	81.1148	11.5313	81.1175	(0.004)	0.0000	0.0000	96,978
2022/07/27	R248	04/08/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/27	R248	04/08/2022	9.70	Put	Bond Future	13,826.7500	13.8267	13,824.0000	13.8240	(0.020)	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
2022/07/27	R248	04/08/2022	10.20	Put	Bond Future	9,652.4700	9.6525	9,649.7200	9.6497	(0.028)	0	0	0
2022/07/27	R248	04/08/2022	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,200
2022/07/27	R248	04/08/2022	10.30	Put	Bond Future	8,856.5900	8.8566	8,853.8400	8.8538	(0.031)	0	0	0
2022/07/27	R248	04/08/2022	11.00	Call	Bond Future	4.6400	0.0046	2.8500	0.0028	(38.578)	0	0	1,200
2022/07/27	R248	04/08/2022	11.00	Put	Bond Future	3,624.2200	3.6242	3,619.6800	3.6197	(0.125)	0	0	50
2022/07/27	R248	04/08/2022	10.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/27	R248	04/08/2022	10.90	Call	Bond Future	1.4000	0.0014	0.7500	0.0008	(46.429)	0	0	100
2022/07/27	R248	04/08/2022	10.90	Put	Bond Future	4,334.9300	4.3349	4,331.5300	4.3315	(0.078)	0	0	0
2022/07/27	R248	03/11/2022	11.32	Call	Bond Future	1,291.1000	1.2911	1,280.5500	1.2806	(0.817)	0	0	0
2022/07/27	R248	03/11/2022	11.20	Call	Bond Future	1,022.0400	1.0220	1,012.2900	1.0123	(0.954)	0	0	1,650
2022/07/27	R248	03/11/2022	11.20	Put	Bond Future	4,213.7200	4.2137	4,204.1000	4.2041	(0.228)	0	0	0
2022/07/27	R248	03/11/2022	11.30	Put	Bond Future	3,753.5800	3.7536	3,743.2800	3.7433	(0.274)	0	0	0
2022/07/27	R248	03/11/2022	11.31	Put	Bond Future	3,709.6900	3.7097	3,699.3300	3.6993	(0.279)	0	0	0
2022/07/27	R248	03/11/2022			Bond Future	11.6817	77.9602	11.6817	77.9601	0.000	0.0000	0.0000	247,201
2022/07/27	R248	03/11/2022	11.32	Put	Bond Future	3,666.0200	3.6660	3,655.6000	3.6556	(0.284)	0	0	0
2022/07/27	R248	03/11/2022	11.90	Call	Bond Future	3,132.1600	3.1322	3,120.4500	3.1205	(0.374)	0	0	1,650
2022/07/27	R248	03/11/2022	11.90	Put	Bond Future	1,759.1000	1.7591	1,747.5200	1.7475	(0.658)	0	0	0
2022/07/27	R248	03/11/2022	11.30	Call	Bond Future	1,243.5600	1.2436	1,233.1300	1.2331	(0.839)	0	0	0
2022/07/27	R248	03/11/2022	11.31	Call	Bond Future	1,267.2700	1.2673	1,256.7800	1.2568	(0.828)	0	0	0
2022/07/27	R248	02/02/2023	11.08	Call	Bond Future	1,328.9900	1.3290	1,321.1500	1.3212	(0.590)	0	0	0
2022/07/27	R248	02/02/2023	11.08	Put	Bond Future	6,163.5000	6.1635	6,158.8500	6.1588	(0.075)	0	0	0
2022/07/27	R248	02/02/2023			Bond Future	11.8106	79.4019	11.8111	79.3987	0.004	0.0000	0.0000	0
2022/07/27	R248	02/02/2023	11.07	Call	Bond Future	1,311.1800	1.3112	1,303.3800	1.3034	(0.595)	0	0	0
2022/07/27	R248	02/02/2023	11.07	Put	Bond Future	6,215.5900	6.2156	6,210.9800	6.2110	(0.074)	0	0	0
2022/07/27	R248	02/02/2023	11.06	Call	Bond Future	1,293.5300	1.2935	1,285.7700	1.2858	(0.600)	0	0	0
2022/07/27	R248	02/02/2023	11.06	Put	Bond Future	6,267.9600	6.2680	6,263.3900	6.2634	(0.073)	0	0	0
2022/07/27	R248	04/05/2023	11.35	Call	Bond Future	2,317.1100	2.3171	2,309.0100	2.3090	(0.350)	0	0	0
2022/07/27	R248	04/05/2023	11.35	Put	Bond Future	6,063.1900	6.0632	6,059.5200	6.0595	(0.061)	0	0	0
2022/07/27	R248	04/05/2023			Bond Future	11.9332	76.4632	11.9339	76.4588	0.006	0.0000	0.0000	0
2022/07/27	R248	04/05/2023	11.34	Call	Bond Future	2,295.1700	2.2952	2,287.1000	2.2871	(0.352)	0	0	0
2022/07/27	R248	04/05/2023	11.34	Put	Bond Future	6,108.3400	6.1083	6,104.7000	6.1047	(0.060)	0	0	0
2022/07/27	R248	04/05/2023	11.33	Call	Bond Future	2,273.6100	2.2736	2,265.5700	2.2656	(0.354)	0	0	0
2022/07/27	R248	04/05/2023	11.33	Put	Bond Future	6,153.9600	6.1540	6,150.3500	6.1503	(0.059)	0	0	0
2022/07/27	R248	03/08/2023	12.11	Call	Bond Future	4,568.3100	4.5683	4,559.4900	4.5595	(0.193)	0	0	0
2022/07/27	R248	03/08/2023	12.11	Put	Bond Future	4,213.2100	4.2132	4,209.8300	4.2098	(0.080)	0	0	0
2022/07/27	R248	03/08/2023			Bond Future	12.0510	77.9686	12.0519	77.9631	0.007	0.0000	0.0000	0
2022/07/27	R248	03/08/2023	12.10	Call	Bond Future	4,536.1800	4.5362	4,527.3800	4.5274	(0.194)	0	0	0
2022/07/27	R248	03/08/2023	12.10	Put	Bond Future	4,241.0500	4.2411	4,237.6900	4.2377	(0.079)	0	0	0
2022/07/27	R248	03/08/2023	12.09	Call	Bond Future	4,504.1400	4.5041	4,495.3500	4.4954	(0.195)	0	0	0
2022/07/27	R248	03/08/2023	12.09	Put	Bond Future	4,269.0700	4.2691	4,265.7200	4.2657	(0.078)	0	0	0

**Total**

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