



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/08/2022 TO 01/08/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/01	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/01	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/01	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/01	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/01	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/01	2025	04/08/2022		Bond Future	162.5384	162.5384	162.7155	162.7155	0.109	0.0000	0.0000	4,055
2022/08/01	2025	03/11/2022		Bond Future	165.1185	165.1185	165.2965	165.2965	0.108	0.0000	0.0000	8,184
2022/08/01	2025	02/02/2023		Bond Future	166.4979	166.4979	166.6773	166.6773	0.108	0.0000	0.0000	1,918
2022/08/01	2025	04/05/2023		Bond Future	169.6708	169.6708	169.8528	169.8528	0.107	0.0000	0.0000	0
2022/08/01	2025	03/08/2023		Bond Future	171.2761	171.2761	171.4611	171.4611	0.108	0.0000	0.0000	0
2022/08/01	2029	04/08/2022		Bond Future	119.1376	119.1376	119.4478	119.4478	0.260	0.0000	0.0000	1,629
2022/08/01	2029	03/11/2022		Bond Future	119.7706	119.7706	120.0843	120.0843	0.262	0.0000	0.0000	1,589

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/01	2029	02/02/2023			Bond Future	122.0049		122.0049	122.3230	0.261	0.0000	0.0000	728
2022/08/01	2029	04/05/2023			Bond Future	123.0314		123.0314	123.3550	0.263	0.0000	0.0000	0
2022/08/01	2029	03/08/2023			Bond Future	125.4738		125.4738	125.8034	0.263	0.0000	0.0000	0
2022/08/01	2030	04/08/2022	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/01	2030	04/08/2022	9.56	Put	Bond Future	3,827.7300	3.8277	4,359.2700	4.3593	13.887	0	0	0
2022/08/01	2030	04/08/2022	10.95	Call	Bond Future	2,773.7400	2.7737	2,239.7600	2.2398	(19.251)	0	0	0
2022/08/01	2030	04/08/2022	10.95	Put	Bond Future	3.1800	0.0032	0.7400	0.0007	(76.730)	0	0	800
2022/08/01	2030	04/08/2022			Bond Future	10.3502	88.1876	10.4634	87.6560	1.094	0.0000	0.0000	36,646
2022/08/01	2030	04/08/2022	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/08/01	2030	04/08/2022	8.30	Put	Bond Future	10,379.5900	10.3796	10,911.1300	10.9111	5.121	0	0	0
2022/08/01	2030	04/08/2022	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/08/01	2030	04/08/2022	9.05	Put	Bond Future	6,411.0900	6.4111	6,942.6300	6.9426	8.291	0	0	0
2022/08/01	2030	04/08/2022	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/01	2030	04/08/2022	9.54	Put	Bond Future	3,927.3400	3.9273	4,458.8800	4.4589	13.534	0	0	0
2022/08/01	2030	04/08/2022	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/01	2030	04/08/2022	9.55	Put	Bond Future	3,877.5200	3.8775	4,409.0600	4.4091	13.708	0	0	0
2022/08/01	2030	03/11/2022	10.10	Call	Bond Future	901.9100	0.9019	713.0900	0.7131	(20.936)	0	0	0
2022/08/01	2030	03/11/2022	10.10	Put	Bond Future	2,893.1800	2.8932	3,245.2700	3.2453	12.170	0	0	0
2022/08/01	2030	03/11/2022	10.20	Put	Bond Future	2,591.1300	2.5911	2,920.1300	2.9201	12.697	0	0	0
2022/08/01	2030	03/11/2022	9.70	Call	Bond Future	424.9100	0.4249	316.7200	0.3167	(25.462)	0	0	500
2022/08/01	2030	03/11/2022	9.70	Put	Bond Future	4,321.2800	4.3213	4,754.0000	4.7540	10.014	0	0	0
2022/08/01	2030	03/11/2022			Bond Future	10.5298	89.5658	10.6487	89.0248	1.129	0.0000	0.0000	67,115
2022/08/01	2030	03/11/2022	10.20	Call	Bond Future	1,068.2400	1.0682	856.3300	0.8563	(19.837)	0	0	500
2022/08/01	2030	03/11/2022	11.57	Call	Bond Future	5,018.5200	5.0185	4,552.0400	4.5520	(9.295)	0	0	0
2022/08/01	2030	03/11/2022	11.57	Put	Bond Future	428.1800	0.4282	502.6100	0.5026	17.383	0	0	500
2022/08/01	2030	03/11/2022	10.08	Call	Bond Future	870.8100	0.8708	686.5300	0.6865	(21.162)	0	0	0
2022/08/01	2030	03/11/2022	10.08	Put	Bond Future	2,956.1300	2.9561	3,312.7600	3.3128	12.064	0	0	0
2022/08/01	2030	03/11/2022	10.09	Call	Bond Future	886.2700	0.8863	699.7200	0.6997	(21.049)	0	0	0
2022/08/01	2030	03/11/2022	10.09	Put	Bond Future	2,924.5500	2.9245	3,278.9100	3.2789	12.117	0	0	0
2022/08/01	2030	02/02/2023	11.16	Put	Bond Future	1,546.4000	1.5464	1,731.3700	1.7314	11.961	0	0	388
2022/08/01	2030	02/02/2023	11.35	Call	Bond Future	4,217.2900	4.2173	3,825.0400	3.8250	(9.301)	0	0	5,000
2022/08/01	2030	02/02/2023	11.35	Put	Bond Future	1,300.6700	1.3007	1,460.4300	1.4604	12.283	0	0	0
2022/08/01	2030	02/02/2023	9.99	Call	Bond Future	1,097.3300	1.0973	920.9000	0.9209	(16.078)	0	0	0
2022/08/01	2030	02/02/2023	10.00	Call	Bond Future	1,111.2800	1.1113	933.2500	0.9333	(16.020)	0	0	0
2022/08/01	2030	02/02/2023	10.01	Put	Bond Future	4,141.5400	4.1415	4,513.9200	4.5139	8.991	0	0	0
2022/08/01	2030	02/02/2023	9.80	Call	Bond Future	855.2900	0.8553	708.0800	0.7081	(17.212)	0	0	0
2022/08/01	2030	02/02/2023	9.94	Put	Bond Future	4,370.0100	4.3700	4,753.4800	4.7535	8.775	0	0	102
2022/08/01	2030	02/02/2023	9.20	Call	Bond Future	397.4000	0.3974	317.8800	0.3179	(20.010)	0	0	0
2022/08/01	2030	02/02/2023	9.20	Put	Bond Future	7,257.7200	7.2577	7,730.2100	7.7302	6.510	0	0	0
2022/08/01	2030	02/02/2023	9.66	Call	Bond Future	716.0700	0.7161	587.6900	0.5877	(17.928)	0	0	0
2022/08/01	2030	02/02/2023	9.66	Put	Bond Future	5,368.4800	5.3685	5,792.1100	5.7921	7.891	0	0	102
2022/08/01	2030	02/02/2023	8.81	Put	Bond Future	9,016.5200	9.0165	9,518.1400	9.5181	5.563	0	0	0
2022/08/01	2030	02/02/2023	9.04	Call	Bond Future	319.8500	0.3198	253.5500	0.2536	(20.728)	0	0	0
2022/08/01	2030	02/02/2023	9.04	Put	Bond Future	7,963.8000	7.9638	8,449.5100	8.4495	6.099	0	0	0
2022/08/01	2030	02/02/2023	9.08	Put	Bond Future	7,785.1600	7.7852	8,267.7300	8.2677	6.199	0	0	0
2022/08/01	2030	02/02/2023			Bond Future	10.6768	87.2091	10.8020	86.6571	1.173	0.0000	0.0000	5,200
2022/08/01	2030	02/02/2023	11.55	Call	Bond Future	4,841.8500	4.8419	4,425.9300	4.4259	(8.590)	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
2022/08/01	2030	02/02/2023	11.55	Put	Bond Future	1,082.8300	1.0828	1,218.9200	1.2189	12.568	0	0	0
2022/08/01	2030	02/02/2023	11.12	Call	Bond Future	3,537.8200	3.5378	3,176.4200	3.1764	(10.215)	0	0	0
2022/08/01	2030	02/02/2023	11.12	Put	Bond Future	1,603.4300	1.6034	1,794.0400	1.7940	11.888	0	0	0
2022/08/01	2030	02/02/2023	11.16	Call	Bond Future	3,652.6600	3.6527	3,285.6200	3.2856	(10.049)	0	0	0
2022/08/01	2030	02/02/2023	9.99	Put	Bond Future	4,206.0100	4.2060	4,581.5900	4.5816	8.930	0	0	0
2022/08/01	2030	02/02/2023	10.00	Put	Bond Future	4,173.7000	4.1737	4,547.6800	4.5477	8.960	0	0	0
2022/08/01	2030	02/02/2023	10.01	Call	Bond Future	1,125.3600	1.1254	945.7300	0.9457	(15.962)	0	0	0
2022/08/01	2030	02/02/2023	9.80	Put	Bond Future	4,848.7400	4.8487	5,253.5400	5.2535	8.349	0	0	0
2022/08/01	2030	02/02/2023	9.83	Call	Bond Future	890.6800	0.8907	738.9900	0.7390	(17.031)	0	0	388
2022/08/01	2030	02/02/2023	9.83	Put	Bond Future	4,743.7000	4.7437	5,144.0200	5.1440	8.439	0	0	0
2022/08/01	2030	02/02/2023	9.94	Call	Bond Future	1,029.5500	1.0295	861.0100	0.8610	(16.370)	0	0	0
2022/08/01	2030	02/02/2023	9.79	Call	Bond Future	843.6600	0.8437	697.9200	0.6979	(17.275)	0	0	0
2022/08/01	2030	02/02/2023	9.79	Put	Bond Future	4,883.9800	4.8840	5,290.2500	5.2902	8.318	0	0	0
2022/08/01	2030	02/02/2023	8.81	Call	Bond Future	231.6500	0.2316	181.2600	0.1813	(21.753)	0	0	102
2022/08/01	2030	02/02/2023	9.08	Call	Bond Future	337.8900	0.3379	268.4500	0.2684	(20.551)	0	0	388
2022/08/01	2030	04/05/2023	11.34	Call	Bond Future	4,112.2300	4.1122	3,749.7600	3.7498	(8.814)	0	0	0
2022/08/01	2030	04/05/2023	11.34	Put	Bond Future	1,964.7500	1.9647	2,165.0600	2.1651	10.195	0	0	150
2022/08/01	2030	04/05/2023	10.42	Call	Bond Future	1,973.6900	1.9737	1,735.6900	1.7357	(12.059)	0	0	479
2022/08/01	2030	04/05/2023	10.42	Put	Bond Future	3,760.5400	3.7605	4,085.3200	4.0853	8.637	0	0	0
2022/08/01	2030	04/05/2023	10.52	Call	Bond Future	2,159.8900	2.1599	1,907.6200	1.9076	(11.680)	0	0	0
2022/08/01	2030	04/05/2023	10.52	Put	Bond Future	3,508.0400	3.5080	3,818.5500	3.8186	8.851	0	0	0
2022/08/01	2030	04/05/2023	10.53	Call	Bond Future	2,179.6300	2.1796	1,925.9100	1.9259	(11.641)	0	0	0
2022/08/01	2030	04/05/2023	10.53	Put	Bond Future	3,484.0600	3.4841	3,793.1200	3.7931	8.871	0	0	0
2022/08/01	2030	04/05/2023	9.67	Call	Bond Future	951.4100	0.9514	810.5800	0.8106	(14.802)	0	0	479
2022/08/01	2030	04/05/2023	9.67	Put	Bond Future	6,117.8100	6.1178	6,539.7600	6.5398	6.897	0	0	0
2022/08/01	2030	04/05/2023	9.78	Call	Bond Future	1,059.6800	1.0597	906.5500	0.9066	(14.451)	0	0	388
2022/08/01	2030	04/05/2023	9.78	Put	Bond Future	5,720.3800	5.7204	6,130.0300	6.1300	7.161	0	0	0
2022/08/01	2030	04/05/2023	10.00	Call	Bond Future	1,304.9900	1.3050	1,125.5300	1.1255	(13.752)	0	0	1,080
2022/08/01	2030	04/05/2023	10.00	Put	Bond Future	4,964.7300	4.9647	5,348.0500	5.3480	7.721	0	0	0
2022/08/01	2030	04/05/2023	9.03	Call	Bond Future	484.3200	0.4843	402.5900	0.4026	(16.875)	0	0	388
2022/08/01	2030	04/05/2023	9.03	Put	Bond Future	8,663.7100	8.6637	9,144.7600	9.1448	5.552	0	0	0
2022/08/01	2030	04/05/2023	9.58	Put	Bond Future	6,452.3100	6.4523	6,883.8600	6.8839	6.688	0	0	0
2022/08/01	2030	04/05/2023			Bond Future	10.8313	88.8535	10.9631	88.2908	1.216	0.0000	0.0000	0
2022/08/01	2030	04/05/2023	12.57	Call	Bond Future	7,883.1200	7.8831	7,411.6700	7.4117	(5.981)	0	0	0
2022/08/01	2030	04/05/2023	12.57	Put	Bond Future	815.5100	0.8155	906.8400	0.9068	11.199	0	0	350
2022/08/01	2030	04/05/2023	11.62	Call	Bond Future	4,908.4800	4.9085	4,514.7600	4.5148	(8.021)	0	0	0
2022/08/01	2030	04/05/2023	11.62	Put	Bond Future	1,607.7300	1.6077	1,776.7900	1.7768	10.515	0	0	388
2022/08/01	2030	04/05/2023	12.04	Call	Bond Future	6,183.8600	6.1839	5,750.6300	5.7506	(7.006)	0	0	0
2022/08/01	2030	04/05/2023	12.04	Put	Bond Future	1,190.3900	1.1904	1,319.9400	1.3199	10.883	0	0	1,080
2022/08/01	2030	04/05/2023	12.50	Call	Bond Future	7,654.6000	7.6546	7,187.5200	7.1875	(6.102)	0	0	0
2022/08/01	2030	04/05/2023	12.50	Put	Bond Future	857.0500	0.8570	952.7500	0.9528	11.166	0	0	479
2022/08/01	2030	04/05/2023	10.54	Call	Bond Future	2,199.4600	2.1995	1,944.3100	1.9443	(11.601)	0	0	0
2022/08/01	2030	04/05/2023	10.54	Put	Bond Future	3,460.2000	3.4602	3,767.8300	3.7678	8.891	0	0	0
2022/08/01	2030	04/05/2023	10.65	Call	Bond Future	2,424.0400	2.4240	2,153.1100	2.1531	(11.177)	0	0	350
2022/08/01	2030	04/05/2023	10.65	Put	Bond Future	3,205.9800	3.2060	3,497.8300	3.4978	9.103	0	0	0
2022/08/01	2030	04/05/2023	9.58	Call	Bond Future	869.5300	0.8695	738.3000	0.7383	(15.092)	0	0	150
2022/08/01	2030	03/08/2023	12.89	Call	Bond Future	8,518.3200	8.5183	8,047.1900	8.0472	(5.531)	0	0	0
2022/08/01	2030	03/08/2023	12.89	Put	Bond Future	1,047.0200	1.0470	1,150.0100	1.1500	9.836	0	0	350

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/01	2030	03/08/2023	11.34	Call	Bond Future	4,066.6600	4.0667	3,722.9500	3.7230	(8.452)	0	0	0
2022/08/01	2030	03/08/2023	11.34	Put	Bond Future	2,604.5700	2.6046	2,834.9800	2.8350	8.846	0	0	0
2022/08/01	2030	03/08/2023	11.35	Call	Bond Future	4,091.8000	4.0918	3,746.9900	3.7470	(8.427)	0	0	0
2022/08/01	2030	03/08/2023	11.36	Put	Bond Future	2,573.7500	2.5738	2,801.9600	2.8020	8.867	0	0	0
2022/08/01	2030	03/08/2023	10.40	Call	Bond Future	2,043.7300	2.0437	1,814.2900	1.8143	(11.227)	0	0	1,012
2022/08/01	2030	03/08/2023	10.65	Call	Bond Future	2,502.8300	2.5028	2,241.7800	2.2418	(10.430)	0	0	350
2022/08/01	2030	03/08/2023	10.65	Put	Bond Future	3,901.8100	3.9018	4,214.8800	4.2149	8.024	0	0	0
2022/08/01	2030	03/08/2023			Bond Future	10.9838	86.5928	11.1228	86.0187	1.265	0.0000	0.0000	0
2022/08/01	2030	03/08/2023	12.59	Call	Bond Future	7,598.5700	7.5986	7,145.6400	7.1456	(5.961)	0	0	0
2022/08/01	2030	03/08/2023	12.59	Put	Bond Future	1,247.1500	1.2472	1,368.3400	1.3683	9.717	0	0	1,012
2022/08/01	2030	03/08/2023	11.35	Put	Bond Future	2,589.1200	2.5891	2,818.4300	2.8184	8.857	0	0	0
2022/08/01	2030	03/08/2023	11.36	Call	Bond Future	4,117.0000	4.1170	3,771.0900	3.7711	(8.402)	0	0	0
2022/08/01	2030	03/08/2023	10.40	Put	Bond Future	4,509.2300	4.5092	4,853.9100	4.8539	7.644	0	0	0
2022/08/01	2032	04/08/2022	8.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/08/01	2032	04/08/2022	8.97	Put	Bond Future	10,387.4000	10.3874	11,037.0000	11.0370	6.254	0	0	0
2022/08/01	2032	04/08/2022	9.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/01	2032	04/08/2022	9.40	Put	Bond Future	7,781.0200	7.7810	8,430.6200	8.4306	8.349	0	0	0
2022/08/01	2032	04/08/2022	9.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/08/01	2032	04/08/2022	9.72	Put	Bond Future	5,901.9500	5.9020	6,551.5500	6.5515	11.007	0	0	0
2022/08/01	2032	04/08/2022	10.21	Put	Bond Future	3,124.1900	3.1242	3,770.5200	3.7705	20.688	0	0	0
2022/08/01	2032	04/08/2022	10.22	Call	Bond Future	3.7100	0.0037	0.0000	0.0000	(100.000)	0	0	0
2022/08/01	2032	04/08/2022	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2022/08/01	2032	04/08/2022	10.20	Put	Bond Future	3,179.4100	3.1794	3,826.1400	3.8261	20.341	0	0	0
2022/08/01	2032	04/08/2022			Bond Future	10.7849	87.9881	10.9082	87.3385	1.143	0.0000	0.0000	54,629
2022/08/01	2032	04/08/2022	11.89	Call	Bond Future	5,595.2900	5.5953	4,945.6900	4.9457	(11.610)	0	0	0
2022/08/01	2032	04/08/2022	11.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/01	2032	04/08/2022	10.70	Call	Bond Future	312.1200	0.3121	46.9600	0.0470	(84.955)	0	0	0
2022/08/01	2032	04/08/2022	10.70	Put	Bond Future	763.8700	0.7639	1,148.3100	1.1483	50.328	0	0	7,500
2022/08/01	2032	04/08/2022	11.00	Call	Bond Future	1,256.1600	1.2562	643.9600	0.6440	(48.736)	0	0	0
2022/08/01	2032	04/08/2022	11.00	Put	Bond Future	126.7500	0.1268	164.1500	0.1641	29.507	0	0	7,500
2022/08/01	2032	04/08/2022	11.60	Call	Bond Future	4,176.2500	4.1763	3,526.4500	3.5264	(15.559)	0	0	0
2022/08/01	2032	04/08/2022	11.60	Put	Bond Future	0.2100	0.0002	0.0100	0.0000	(95.238)	0	0	800
2022/08/01	2032	04/08/2022	10.21	Call	Bond Future	3.2700	0.0033	0.0000	0.0000	(100.000)	0	0	0
2022/08/01	2032	04/08/2022	10.22	Put	Bond Future	3,069.0600	3.0691	3,714.9500	3.7150	21.045	0	0	0
2022/08/01	2032	04/08/2022	10.50	Call	Bond Future	72.0900	0.0721	2.3000	0.0023	(96.810)	0	0	900
2022/08/01	2032	04/08/2022	10.50	Put	Bond Future	1,600.1200	1.6001	2,179.9300	2.1799	36.235	0	0	0
2022/08/01	2032	04/08/2022	9.80	Put	Bond Future	5,440.0500	5.4400	6,089.6500	6.0897	11.941	0	0	0
2022/08/01	2032	04/08/2022	10.10	Call	Bond Future	0.7200	0.0007	0.0000	0.0000	(100.000)	0	0	0
2022/08/01	2032	04/08/2022	10.10	Put	Bond Future	3,736.0400	3.7360	4,384.9200	4.3849	17.368	0	0	0
2022/08/01	2032	04/08/2022	10.20	Call	Bond Future	2.8700	0.0029	0.0000	0.0000	(100.000)	0	0	0
2022/08/01	2032	03/11/2022	10.56	Put	Bond Future	3,162.7900	3.1628	3,588.3400	3.5883	13.455	0	0	180
2022/08/01	2032	03/11/2022	10.16	Call	Bond Future	478.9700	0.4790	347.5100	0.3475	(27.446)	0	0	0
2022/08/01	2032	03/11/2022	10.16	Put	Bond Future	4,747.0300	4.7470	5,276.4200	5.2764	11.152	0	0	180
2022/08/01	2032	03/11/2022	9.46	Put	Bond Future	8,323.2900	8.3233	8,952.0600	8.9521	7.554	0	0	0
2022/08/01	2032	03/11/2022	9.92	Call	Bond Future	275.1000	0.2751	190.5000	0.1905	(30.752)	0	0	750
2022/08/01	2032	03/11/2022	9.92	Put	Bond Future	5,877.6300	5.8776	6,453.8800	6.4539	9.804	0	0	0
2022/08/01	2032	03/11/2022	10.11	Put	Bond Future	4,971.3700	4.9714	5,511.8300	5.5118	10.871	0	0	454

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/01	2032	03/11/2022	9.31	Put	Bond Future	9,173.6800	9.1737	9,812.2800	9.8123	6.961	0	0	0
2022/08/01	2032	03/11/2022	9.36	Call	Bond Future	66.9100	0.0669	41.7000	0.0417	(37.677)	0	0	454
2022/08/01	2032	03/11/2022	9.36	Put	Bond Future	8,887.8200	8.8878	9,523.4600	9.5235	7.152	0	0	0
2022/08/01	2032	03/11/2022			Bond Future	10.9609	85.2104	11.0897	84.5496	1.175	0.0000	0.0000	146,856
2022/08/01	2032	03/11/2022	11.55	Call	Bond Future	3,903.3000	3.9033	3,409.0900	3.4091	(12.661)	0	0	0
2022/08/01	2032	03/11/2022	11.55	Put	Bond Future	937.2800	0.9373	1,103.9200	1.1039	17.779	0	0	500
2022/08/01	2032	03/11/2022	12.30	Call	Bond Future	6,872.0100	6.8720	6,274.2000	6.2742	(8.699)	0	0	0
2022/08/01	2032	03/11/2022	12.30	Put	Bond Future	328.6900	0.3287	391.7300	0.3917	19.179	0	0	750
2022/08/01	2032	03/11/2022	10.56	Call	Bond Future	1,061.2600	1.0613	825.9600	0.8260	(22.172)	0	0	0
2022/08/01	2032	03/11/2022	10.66	Call	Bond Future	1,261.2900	1.2613	997.0500	0.9970	(20.950)	0	0	0
2022/08/01	2032	03/11/2022	10.66	Put	Bond Future	2,832.1800	2.8322	3,228.7900	3.2288	14.004	0	0	0
2022/08/01	2032	03/11/2022	10.67	Call	Bond Future	1,282.4300	1.2824	1,015.2700	1.0153	(20.832)	0	0	750
2022/08/01	2032	03/11/2022	10.67	Put	Bond Future	2,800.5000	2.8005	3,194.1900	3.1942	14.058	0	0	0
2022/08/01	2032	03/11/2022	10.21	Call	Bond Future	534.8100	0.5348	391.7800	0.3918	(26.744)	0	0	500
2022/08/01	2032	03/11/2022	10.21	Put	Bond Future	4,528.1500	4.5281	5,045.9700	5.0460	11.436	0	0	0
2022/08/01	2032	03/11/2022	10.49	Call	Bond Future	933.9700	0.9340	718.5700	0.7186	(23.063)	0	0	0
2022/08/01	2032	03/11/2022	10.49	Put	Bond Future	3,409.5300	3.4095	3,854.9800	3.8550	13.065	0	0	454
2022/08/01	2032	03/11/2022	9.46	Call	Bond Future	88.0600	0.0881	55.9800	0.0560	(36.430)	0	0	500
2022/08/01	2032	03/11/2022	10.11	Call	Bond Future	427.4700	0.4275	307.0800	0.3071	(28.163)	0	0	0
2022/08/01	2032	03/11/2022	9.31	Call	Bond Future	58.1000	0.0581	35.8500	0.0359	(38.296)	0	0	180
2022/08/01	2032	02/02/2023	11.69	Call	Bond Future	4,523.0400	4.5230	4,060.4700	4.0605	(10.227)	0	0	0
2022/08/01	2032	02/02/2023	11.69	Put	Bond Future	1,650.9800	1.6510	1,862.5000	1.8625	12.812	0	0	0
2022/08/01	2032	02/02/2023	10.40	Call	Bond Future	1,222.8100	1.2228	1,012.0800	1.0121	(17.233)	0	0	0
2022/08/01	2032	02/02/2023	10.40	Put	Bond Future	4,874.3300	4.8743	5,337.6900	5.3377	9.506	0	0	0
2022/08/01	2032	02/02/2023	10.50	Call	Bond Future	1,392.3500	1.3924	1,161.5500	1.1616	(16.576)	0	0	0
2022/08/01	2032	02/02/2023	10.50	Put	Bond Future	4,513.7900	4.5138	4,957.0800	4.9571	9.821	0	0	454
2022/08/01	2032	02/02/2023	10.67	Call	Bond Future	1,712.8900	1.7129	1,447.1500	1.4472	(15.514)	0	0	750
2022/08/01	2032	02/02/2023	10.67	Put	Bond Future	3,942.9000	3.9429	4,351.2500	4.3513	10.357	0	0	0
2022/08/01	2032	02/02/2023	10.22	Call	Bond Future	957.4400	0.9574	780.9700	0.7810	(18.431)	0	0	500
2022/08/01	2032	02/02/2023	10.22	Put	Bond Future	5,573.8700	5.5739	6,071.4900	6.0715	8.928	0	0	0
2022/08/01	2032	02/02/2023	9.47	Call	Bond Future	328.1600	0.3282	253.4800	0.2535	(22.757)	0	0	500
2022/08/01	2032	02/02/2023	9.47	Put	Bond Future	9,118.9800	9.1190	9,718.3900	9.7184	6.573	0	0	0
2022/08/01	2032	02/02/2023	9.92	Call	Bond Future	641.6500	0.6417	512.5400	0.5125	(20.122)	0	0	750
2022/08/01	2032	02/02/2023	9.92	Put	Bond Future	6,897.6100	6.8976	7,442.5900	7.4426	7.901	0	0	0
2022/08/01	2032	02/02/2023			Bond Future	11.1057	86.7819	11.2404	86.1078	1.213	0.0000	0.0000	18
2022/08/01	2032	02/02/2023	11.84	Call	Bond Future	5,033.1900	5.0332	4,547.8100	4.5478	(9.644)	0	0	0
2022/08/01	2032	02/02/2023	11.84	Put	Bond Future	1,445.0700	1.4451	1,633.7800	1.6338	13.059	0	0	500
2022/08/01	2032	02/02/2023	12.75	Call	Bond Future	8,392.2900	8.3923	7,807.6700	7.8077	(6.966)	0	0	0
2022/08/01	2032	02/02/2023	12.75	Put	Bond Future	637.0200	0.6370	726.4900	0.7265	14.045	0	0	750
2022/08/01	2032	02/02/2023	10.38	Call	Bond Future	1,190.5400	1.1905	983.7600	0.9838	(17.369)	0	0	0
2022/08/01	2032	02/02/2023	10.38	Put	Bond Future	4,948.5800	4.9486	5,415.8900	5.4159	9.443	0	0	0
2022/08/01	2032	02/02/2023	10.39	Call	Bond Future	1,206.7200	1.2067	997.9500	0.9980	(17.301)	0	0	0
2022/08/01	2032	02/02/2023	10.39	Put	Bond Future	4,911.4800	4.9115	5,376.8000	5.3768	9.474	0	0	0
2022/08/01	2032	02/02/2023	10.16	Call	Bond Future	886.3400	0.8863	720.0200	0.7200	(18.765)	0	0	0
2022/08/01	2032	02/02/2023	10.16	Put	Bond Future	5,827.5200	5.8275	6,335.2900	6.3353	8.713	0	0	454
2022/08/01	2032	02/02/2023	9.31	Call	Bond Future	253.1500	0.2532	193.1000	0.1931	(23.721)	0	0	454
2022/08/01	2032	02/02/2023	9.31	Put	Bond Future	9,967.7200	9.9677	10,581.7600	10.5818	6.160	0	0	0
2022/08/01	2032	04/05/2023	10.89	Call	Bond Future	2,505.6000	2.5056	2,201.6500	2.2016	(12.131)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/01	2032	04/05/2023	10.89	Put	Bond Future	4,306.4700	4.3065	4,689.7100	4.6897	8.899	0	0	0
2022/08/01	2032	04/05/2023	11.37	Call	Bond Future	3,709.3100	3.7093	3,326.0100	3.3260	(10.333)	0	0	400
2022/08/01	2032	04/05/2023	13.43	Call	Bond Future	10,569.1400	10.5691	9,968.4000	9.9684	(5.684)	0	0	0
2022/08/01	2032	04/05/2023	13.43	Put	Bond Future	736.8000	0.7368	823.2500	0.8233	11.733	0	0	400
2022/08/01	2032	04/05/2023			Bond Future	11.2520	84.2585	11.3929	83.5713	1.252	0.0000	0.0000	0
2022/08/01	2032	04/05/2023	11.37	Put	Bond Future	3,133.1800	3.1332	3,437.0700	3.4371	9.699	0	0	0
2022/08/01	2032	04/05/2023	10.62	Call	Bond Future	1,951.8700	1.9519	1,693.6600	1.6937	(13.229)	0	0	400
2022/08/01	2032	04/05/2023	10.62	Put	Bond Future	5,129.4500	5.1295	5,558.4300	5.5584	8.363	0	0	0
2022/08/01	2032	04/05/2023	10.87	Call	Bond Future	2,461.2600	2.4613	2,160.7200	2.1607	(12.211)	0	0	0
2022/08/01	2032	04/05/2023	10.87	Put	Bond Future	4,363.1100	4.3631	4,749.7600	4.7498	8.862	0	0	0
2022/08/01	2032	04/05/2023	10.88	Call	Bond Future	2,483.3800	2.4834	2,181.1300	2.1811	(12.171)	0	0	0
2022/08/01	2032	04/05/2023	10.88	Put	Bond Future	4,334.7200	4.3347	4,719.6600	4.7197	8.880	0	0	0
2022/08/01	2032	03/08/2023	11.90	Call	Bond Future	5,171.9700	5.1720	4,731.9700	4.7320	(8.507)	0	0	5,000
2022/08/01	2032	03/08/2023	11.90	Put	Bond Future	2,781.1400	2.7811	3,042.1400	3.0421	9.385	0	0	0
2022/08/01	2032	03/08/2023	11.77	Call	Bond Future	4,793.4600	4.7935	4,370.2400	4.3702	(8.829)	0	0	0
2022/08/01	2032	03/08/2023	11.77	Put	Bond Future	3,004.1700	3.0042	3,281.9500	3.2819	9.246	0	0	0
2022/08/01	2032	03/08/2023			Bond Future	11.3907	85.9160	11.5380	85.2150	1.293	0.0000	0.0000	2,600
2022/08/01	2032	03/08/2023	11.75	Call	Bond Future	4,735.9200	4.7359	4,315.3500	4.3154	(8.880)	0	0	0
2022/08/01	2032	03/08/2023	11.75	Put	Bond Future	3,039.7000	3.0397	3,320.1300	3.3201	9.226	0	0	0
2022/08/01	2032	03/08/2023	11.76	Call	Bond Future	4,764.8200	4.7648	4,342.9300	4.3429	(8.854)	0	0	0
2022/08/01	2032	03/08/2023	11.76	Put	Bond Future	3,022.0500	3.0220	3,301.1600	3.3012	9.236	0	0	0
2022/08/01	2033	04/08/2022			Bond Future	112.8262	112.8262	112.9499	112.9499	0.110	0.0000	0.0000	3,796
2022/08/01	2033	03/11/2022			Bond Future	113.2831	113.2831	113.4074	113.4074	0.110	0.0000	0.0000	1,047
2022/08/01	2033	02/02/2023			Bond Future	115.3960	115.3960	115.5211	115.5211	0.108	0.0000	0.0000	5,967
2022/08/01	2033	04/05/2023			Bond Future	116.2108	116.2108	116.3377	116.3377	0.109	0.0000	0.0000	0
2022/08/01	2033	03/08/2023			Bond Future	118.5176	118.5176	118.6466	118.6466	0.109	0.0000	0.0000	0
2022/08/01	2037	04/08/2022	10.89	Call	Bond Future	123.8700	0.1239	10.8900	0.0109	(91.209)	0	0	0
2022/08/01	2037	04/08/2022	10.89	Put	Bond Future	2,264.9900	2.2650	2,712.4900	2.7125	19.757	0	0	0
2022/08/01	2037	04/08/2022	10.90	Call	Bond Future	132.0900	0.1321	12.3100	0.0123	(90.681)	0	0	0
2022/08/01	2037	04/08/2022	11.95	Call	Bond Future	4,138.8500	4.1388	3,571.9200	3.5719	(13.698)	0	0	0
2022/08/01	2037	04/08/2022	11.95	Put	Bond Future	7.5300	0.0075	1.0800	0.0011	(85.657)	0	0	1,050
2022/08/01	2037	04/08/2022	10.91	Put	Bond Future	2,156.5500	2.1566	2,590.1800	2.5902	20.108	0	0	0
2022/08/01	2037	04/08/2022			Bond Future	11.2380	80.8674	11.3314	80.3070	0.831	0.0000	0.0000	101,547
2022/08/01	2037	04/08/2022	10.10	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	50
2022/08/01	2037	04/08/2022	10.10	Put	Bond Future	7,322.7100	7.3227	7,883.1500	7.8832	7.653	0	0	0
2022/08/01	2037	04/08/2022	10.90	Put	Bond Future	2,210.5200	2.2105	2,651.2200	2.6512	19.936	0	0	50
2022/08/01	2037	04/08/2022	10.91	Call	Bond Future	140.7400	0.1407	13.8900	0.0139	(90.131)	0	0	0
2022/08/01	2037	04/08/2022	11.21	Call	Bond Future	667.8100	0.6678	241.4800	0.2415	(63.840)	0	0	1,050
2022/08/01	2037	04/08/2022	11.21	Put	Bond Future	837.1500	0.8372	971.3000	0.9713	16.025	0	0	0
2022/08/01	2037	04/08/2022	11.42	Call	Bond Future	1,410.1200	1.4101	828.8200	0.8288	(41.223)	0	0	0
2022/08/01	2037	04/08/2022	11.42	Put	Bond Future	323.0800	0.3231	302.2600	0.3023	(6.444)	0	0	50
2022/08/01	2037	03/11/2022	11.32	Call	Bond Future	2,065.4600	2.0655	1,766.4600	1.7665	(14.476)	0	0	0
2022/08/01	2037	03/11/2022	11.30	Put	Bond Future	2,563.0900	2.5631	2,839.3500	2.8394	10.778	0	0	0
2022/08/01	2037	03/11/2022	11.31	Call	Bond Future	2,035.7500	2.0357	1,739.2400	1.7392	(14.565)	0	0	0
2022/08/01	2037	03/11/2022	11.31	Put	Bond Future	2,532.9700	2.5330	2,806.7200	2.8067	10.807	0	0	0
2022/08/01	2037	03/11/2022			Bond Future	11.3938	82.1312	11.4910	81.5610	0.852	0.0000	0.0000	48,188

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/01	2037	03/11/2022	11.32	Put	Bond Future	2,503.1400	2.5031	2,774.4000	2.7744	10.837	0	0	0
2022/08/01	2037	03/11/2022	11.30	Call	Bond Future	2,006.2600	2.0063	1,712.2600	1.7123	(14.654)	0	0	0
2022/08/01	2037	02/02/2023	11.03	Call	Bond Future	1,924.5900	1.9246	1,691.8400	1.6918	(12.093)	0	0	0
2022/08/01	2037	02/02/2023	11.03	Put	Bond Future	4,872.5900	4.8726	5,221.6200	5.2216	7.163	0	0	0
2022/08/01	2037	02/02/2023	11.04	Call	Bond Future	1,947.8900	1.9479	1,713.3200	1.7133	(12.042)	0	0	0
2022/08/01	2037	02/02/2023	11.04	Put	Bond Future	4,834.8500	4.8349	5,182.0600	5.1821	7.181	0	0	0
2022/08/01	2037	02/02/2023			Bond Future	11.5258	79.3874	11.6269	78.8056	0.877	0.0000	0.0000	63,547
2022/08/01	2037	02/02/2023	11.05	Call	Bond Future	1,971.5600	1.9716	1,735.1700	1.7352	(11.990)	0	0	0
2022/08/01	2037	02/02/2023	11.05	Put	Bond Future	4,797.5500	4.7975	5,142.9400	5.1429	7.199	0	0	0
2022/08/01	2037	04/05/2023	13.73	Put	Bond Future	980.6400	0.9806	1,057.9900	1.0580	7.888	0	0	400
2022/08/01	2037	04/05/2023	11.31	Call	Bond Future	2,939.3400	2.9393	2,665.3200	2.6653	(9.323)	0	0	0
2022/08/01	2037	04/05/2023	11.31	Put	Bond Future	4,967.2800	4.9673	5,286.3500	5.2863	6.423	0	0	0
2022/08/01	2037	04/05/2023	11.03	Put	Bond Future	5,973.9800	5.9740	6,334.7200	6.3347	6.039	0	0	0
2022/08/01	2037	04/05/2023	11.30	Call	Bond Future	2,913.3700	2.9134	2,640.8500	2.6408	(9.354)	0	0	0
2022/08/01	2037	04/05/2023	11.30	Put	Bond Future	5,000.2700	5.0003	5,320.8400	5.3208	6.411	0	0	0
2022/08/01	2037	04/05/2023			Bond Future	11.6606	80.8849	11.7657	80.2918	0.901	0.0000	0.0000	0
2022/08/01	2037	04/05/2023	13.73	Call	Bond Future	11,538.7600	11.5388	11,023.0200	11.0230	(4.470)	0	0	0
2022/08/01	2037	04/05/2023	11.32	Call	Bond Future	2,965.4200	2.9654	2,689.9200	2.6899	(9.290)	0	0	0
2022/08/01	2037	04/05/2023	11.32	Put	Bond Future	4,934.4600	4.9345	5,252.0500	5.2521	6.436	0	0	0
2022/08/01	2037	04/05/2023	11.78	Call	Bond Future	4,298.2400	4.2982	3,956.9800	3.9570	(7.940)	0	0	400
2022/08/01	2037	04/05/2023	11.78	Put	Bond Future	3,624.7100	3.6247	3,876.5400	3.8765	6.948	0	0	0
2022/08/01	2037	04/05/2023	11.03	Call	Bond Future	2,270.9800	2.2710	2,038.6300	2.0386	(10.231)	0	0	400
2022/08/01	2037	03/08/2023	12.12	Call	Bond Future	5,547.0600	5.5471	5,177.2400	5.1772	(6.667)	0	0	0
2022/08/01	2037	03/08/2023	12.12	Put	Bond Future	3,756.5500	3.7565	3,991.7300	3.9917	6.261	0	0	0
2022/08/01	2037	03/08/2023	12.13	Call	Bond Future	5,579.0800	5.5791	5,208.1600	5.2082	(6.648)	0	0	0
2022/08/01	2037	03/08/2023	12.13	Put	Bond Future	3,734.8000	3.7348	3,968.8800	3.9689	6.268	0	0	0
2022/08/01	2037	03/08/2023			Bond Future	11.7928	78.2175	11.9021	77.6125	0.927	0.0000	0.0000	0
2022/08/01	2037	03/08/2023	12.14	Call	Bond Future	5,611.1700	5.6112	5,239.1500	5.2391	(6.630)	0	0	0
2022/08/01	2037	03/08/2023	12.14	Put	Bond Future	3,713.1800	3.7132	3,946.1600	3.9462	6.274	0	0	0
2022/08/01	2038	04/08/2022			Bond Future	126.8348	126.8348	125.9106	125.9106	(0.729)	0.0000	0.0000	3,429
2022/08/01	2038	03/11/2022			Bond Future	128.8483	128.8483	127.9078	127.9078	(0.730)	0.0000	0.0000	5,096
2022/08/01	2038	02/02/2023			Bond Future	129.3388	129.3388	128.3793	128.3793	(0.742)	0.0000	0.0000	0
2022/08/01	2038	04/05/2023			Bond Future	131.8042	131.8042	130.8257	130.8257	(0.742)	0.0000	0.0000	0
2022/08/01	2038	03/08/2023			Bond Future	132.4381	132.4381	131.4397	131.4397	(0.754)	0.0000	0.0000	0
2022/08/01	2040	04/08/2022	9.70	Put	Bond Future	11,616.8900	11.6169	12,188.4200	12.1884	4.920	0	0	0
2022/08/01	2040	04/08/2022	11.05	Call	Bond Future	229.2700	0.2293	34.5000	0.0345	(84.952)	0	0	0
2022/08/01	2040	04/08/2022	11.05	Put	Bond Future	1,963.7800	1.9638	2,340.5400	2.3405	19.185	0	0	0
2022/08/01	2040	04/08/2022	12.24	Put	Bond Future	1.0700	0.0011	0.0400	0.0000	(96.262)	0	0	460
2022/08/01	2040	04/08/2022			Bond Future	11.3126	82.7847	11.4010	82.2132	0.782	0.0000	0.0000	70,358
2022/08/01	2040	04/08/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	460
2022/08/01	2040	04/08/2022	10.70	Call	Bond Future	18.6000	0.0186	0.2700	0.0003	(98.548)	0	0	460
2022/08/01	2040	04/08/2022	10.70	Put	Bond Future	4,155.5500	4.1556	4,708.7500	4.7088	13.312	0	0	0
2022/08/01	2040	04/08/2022	11.03	Call	Bond Future	204.0600	0.2041	27.7700	0.0278	(86.391)	0	0	0
2022/08/01	2040	04/08/2022	11.03	Put	Bond Future	2,073.0400	2.0730	2,468.2800	2.4683	19.066	0	0	0
2022/08/01	2040	04/08/2022	11.04	Call	Bond Future	216.3800	0.2164	30.9800	0.0310	(85.683)	0	0	0
2022/08/01	2040	04/08/2022	11.04	Put	Bond Future	2,018.0800	2.0181	2,404.2100	2.4042	19.134	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/01	2040	04/08/2022	12.24	Call	Bond Future	5,697.6500	5.6976	5,125.0900	5.1251	(10.049)	0	0	0
2022/08/01	2040	03/11/2022	12.52	Call	Bond Future	6,964.3500	6.9643	6,456.4600	6.4565	(7.293)	0	0	0
2022/08/01	2040	03/11/2022	11.41	Put	Bond Future	2,662.0800	2.6621	2,929.3300	2.9293	10.039	0	0	0
2022/08/01	2040	03/11/2022	12.00	Call	Bond Future	4,593.2600	4.5933	4,153.8900	4.1539	(9.566)	0	0	1,160
2022/08/01	2040	03/11/2022	12.00	Put	Bond Future	1,285.2300	1.2852	1,427.3200	1.4273	11.056	0	0	0
2022/08/01	2040	03/11/2022	11.39	Call	Bond Future	2,260.3200	2.2603	1,951.1200	1.9511	(13.679)	0	0	0
2022/08/01	2040	03/11/2022	11.40	Call	Bond Future	2,292.7800	2.2928	1,981.0700	1.9811	(13.595)	0	0	0
2022/08/01	2040	03/11/2022	10.70	Call	Bond Future	650.0300	0.6500	515.0400	0.5150	(20.767)	0	0	1,078
2022/08/01	2040	03/11/2022	11.20	Call	Bond Future	1,692.2900	1.6923	1,432.1300	1.4321	(15.373)	0	0	1,078
2022/08/01	2040	03/11/2022	11.20	Put	Bond Future	3,391.1200	3.3911	3,712.4200	3.7124	9.475	0	0	0
2022/08/01	2040	03/11/2022			Bond Future	11.4628	84.0784	11.5547	83.4969	0.802	0.0000	0.0000	51,668
2022/08/01	2040	03/11/2022	12.52	Put	Bond Future	652.6200	0.6526	726.1900	0.7262	11.273	0	0	1,078
2022/08/01	2040	03/11/2022	11.41	Call	Bond Future	2,325.3000	2.3253	2,011.0900	2.0111	(13.513)	0	0	0
2022/08/01	2040	03/11/2022	11.50	Call	Bond Future	2,628.2700	2.6283	2,291.9900	2.2920	(12.795)	0	0	1,500
2022/08/01	2040	03/11/2022	11.50	Put	Bond Future	2,391.9800	2.3920	2,637.1600	2.6372	10.250	0	0	0
2022/08/01	2040	03/11/2022	11.30	Call	Bond Future	1,979.7400	1.9797	1,693.5300	1.6935	(14.457)	0	0	1,160
2022/08/01	2040	03/11/2022	11.30	Put	Bond Future	3,025.5900	3.0256	3,320.8400	3.3208	9.758	0	0	0
2022/08/01	2040	03/11/2022	11.39	Put	Bond Future	2,725.3100	2.7253	2,997.5700	2.9976	9.990	0	0	0
2022/08/01	2040	03/11/2022	11.40	Put	Bond Future	2,693.6300	2.6936	2,963.3800	2.9634	10.014	0	0	0
2022/08/01	2040	03/11/2022	10.70	Put	Bond Future	5,737.5900	5.7376	6,184.0600	6.1841	7.781	0	0	0
2022/08/01	2040	03/11/2022	10.80	Call	Bond Future	807.4800	0.8075	649.4000	0.6494	(19.577)	0	0	1,500
2022/08/01	2040	03/11/2022	10.80	Put	Bond Future	5,200.3700	5.2004	5,623.7500	5.6238	8.141	0	0	0
2022/08/01	2040	02/02/2023	12.27	Call	Bond Future	6,032.3400	6.0323	5,601.0300	5.6010	(7.150)	0	0	0
2022/08/01	2040	02/02/2023	12.27	Put	Bond Future	1,958.8000	1.9588	2,120.7300	2.1207	8.267	0	0	388
2022/08/01	2040	02/02/2023	11.12	Call	Bond Future	2,107.0600	2.1071	1,863.9600	1.8640	(11.537)	0	0	0
2022/08/01	2040	02/02/2023	11.12	Put	Bond Future	5,126.7500	5.1267	5,476.8900	5.4769	6.830	0	0	0
2022/08/01	2040	02/02/2023	12.24	Call	Bond Future	5,910.2800	5.9103	5,482.7400	5.4827	(7.234)	0	0	0
2022/08/01	2040	02/02/2023	12.24	Put	Bond Future	2,009.5900	2.0096	2,175.2900	2.1753	8.245	0	0	0
2022/08/01	2040	02/02/2023	10.93	Call	Bond Future	1,663.4400	1.6634	1,455.5500	1.4556	(12.498)	0	0	0
2022/08/01	2040	02/02/2023	10.96	Call	Bond Future	1,729.5500	1.7296	1,516.1400	1.5161	(12.339)	0	0	388
2022/08/01	2040	02/02/2023	10.96	Put	Bond Future	5,817.0000	5.8170	6,196.8300	6.1968	6.530	0	0	0
2022/08/01	2040	02/02/2023			Bond Future	11.5902	81.1201	11.6858	80.5269	0.825	0.0000	0.0000	62,354
2022/08/01	2040	02/02/2023	11.11	Call	Bond Future	2,082.2800	2.0823	1,841.0400	1.8410	(11.585)	0	0	0
2022/08/01	2040	02/02/2023	11.11	Put	Bond Future	5,168.0900	5.1681	5,520.0900	5.5201	6.811	0	0	0
2022/08/01	2040	02/02/2023	10.93	Put	Bond Future	5,953.4400	5.9534	6,338.7900	6.3388	6.473	0	0	0
2022/08/01	2040	02/02/2023	11.10	Call	Bond Future	2,057.4500	2.0575	1,818.0800	1.8181	(11.634)	0	0	0
2022/08/01	2040	02/02/2023	11.10	Put	Bond Future	5,209.4700	5.2095	5,563.3400	5.5633	6.793	0	0	0
2022/08/01	2040	02/02/2023	10.18	Call	Bond Future	577.6700	0.5777	483.4200	0.4834	(16.316)	0	0	0
2022/08/01	2040	02/02/2023	10.18	Put	Bond Future	10,183.3400	10.1833	10,682.3300	10.6823	4.900	0	0	0
2022/08/01	2040	02/02/2023	10.21	Call	Bond Future	605.4500	0.6055	507.6200	0.5076	(16.158)	0	0	388
2022/08/01	2040	02/02/2023	10.21	Put	Bond Future	9,988.8500	9.9888	10,484.2600	10.4843	4.960	0	0	0
2022/08/01	2040	04/05/2023	13.45	Put	Bond Future	1,361.5900	1.3616	1,459.4000	1.4594	7.184	0	0	486
2022/08/01	2040	04/05/2023	11.43	Call	Bond Future	3,381.4700	3.3815	3,089.7100	3.0897	(8.628)	0	0	0
2022/08/01	2040	04/05/2023	11.43	Put	Bond Future	5,187.7500	5.1877	5,500.8200	5.5008	6.035	0	0	0
2022/08/01	2040	04/05/2023	12.78	Call	Bond Future	8,211.8300	8.2118	7,754.6700	7.7547	(5.567)	0	0	0
2022/08/01	2040	04/05/2023	12.78	Put	Bond Future	2,108.7900	2.1088	2,256.4600	2.2565	7.003	0	0	388
2022/08/01	2040	04/05/2023	10.73	Put	Bond Future	8,147.9000	8.1479	8,566.4400	8.5664	5.137	0	0	0
2022/08/01	2040	04/05/2023			Bond Future	11.7198	82.6505	11.8191	82.0456	0.847	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
2022/08/01	2040	04/05/2023	13.45	Call	Bond Future	10,948.6700	10.9487	10,441.6500	10.4416	(4.631)	0	0	0
2022/08/01	2040	04/05/2023	11.48	Call	Bond Future	3,528.2400	3.5282	3,228.9900	3.2290	(8.482)	0	0	486
2022/08/01	2040	04/05/2023	11.48	Put	Bond Future	5,018.3400	5.0183	5,323.9200	5.3239	6.089	0	0	0
2022/08/01	2040	04/05/2023	10.92	Call	Bond Future	2,091.8600	2.0919	1,877.5400	1.8775	(10.245)	0	0	388
2022/08/01	2040	04/05/2023	10.92	Put	Bond Future	7,234.6300	7.2346	7,625.1400	7.6251	5.398	0	0	0
2022/08/01	2040	04/05/2023	11.41	Call	Bond Future	3,323.7100	3.3237	3,034.9600	3.0350	(8.688)	0	0	0
2022/08/01	2040	04/05/2023	11.41	Put	Bond Future	5,257.0000	5.2570	5,573.0800	5.5731	6.013	0	0	0
2022/08/01	2040	04/05/2023	11.42	Call	Bond Future	3,352.5300	3.3525	3,062.2800	3.0623	(8.658)	0	0	0
2022/08/01	2040	04/05/2023	11.42	Put	Bond Future	5,222.2700	5.2223	5,536.8500	5.5368	6.024	0	0	0
2022/08/01	2040	04/05/2023	10.17	Call	Bond Future	929.7400	0.9297	812.2900	0.8123	(12.633)	0	0	388
2022/08/01	2040	04/05/2023	10.17	Put	Bond Future	11,372.0800	11.3721	11,859.4600	11.8595	4.286	0	0	0
2022/08/01	2040	04/05/2023	10.73	Call	Bond Future	1,708.3200	1.7083	1,522.0300	1.5220	(10.905)	0	0	486
2022/08/01	2040	03/08/2023	12.23	Call	Bond Future	6,123.4600	6.1235	5,737.6800	5.7377	(6.300)	0	0	0
2022/08/01	2040	03/08/2023	12.23	Put	Bond Future	3,870.4200	3.8704	4,101.5900	4.1016	5.973	0	0	0
2022/08/01	2040	03/08/2023			Bond Future	11.8467	79.7675	11.9499	79.1505	0.872	0.0000	0.0000	0
2022/08/01	2040	03/08/2023	12.21	Call	Bond Future	6,054.2300	6.0542	5,670.6800	5.6707	(6.335)	0	0	0
2022/08/01	2040	03/08/2023	12.21	Put	Bond Future	3,916.2500	3.9163	4,149.6500	4.1496	5.960	0	0	0
2022/08/01	2040	03/08/2023	12.22	Call	Bond Future	6,088.9700	6.0890	5,704.3000	5.7043	(6.317)	0	0	0
2022/08/01	2040	03/08/2023	12.22	Put	Bond Future	3,893.4300	3.8934	4,125.7100	4.1257	5.966	0	0	0
2022/08/01	2044	04/08/2022	11.08	Call	Bond Future	288.8500	0.2889	49.3300	0.0493	(82.922)	0	0	0
2022/08/01	2044	04/08/2022	11.08	Put	Bond Future	1,784.2300	1.7842	2,161.5600	2.1616	21.148	0	0	0
2022/08/01	2044	04/08/2022	11.09	Call	Bond Future	305.1000	0.3051	54.6000	0.0546	(82.104)	0	0	0
2022/08/01	2044	04/08/2022	11.09	Put	Bond Future	1,732.0600	1.7321	2,098.4100	2.0984	21.151	0	0	0
2022/08/01	2044	04/08/2022			Bond Future	11.3018	79.7831	11.3954	79.1663	0.828	0.0000	0.0000	12,332
2022/08/01	2044	04/08/2022	11.10	Call	Bond Future	322.0200	0.3220	60.3300	0.0603	(81.265)	0	0	0
2022/08/01	2044	04/08/2022	11.10	Put	Bond Future	1,680.6600	1.6807	2,035.8200	2.0358	21.132	0	0	0
2022/08/01	2044	03/11/2022	11.40	Put	Bond Future	2,676.4100	2.6764	2,964.9400	2.9649	10.780	0	0	0
2022/08/01	2044	03/11/2022	11.41	Call	Bond Future	2,429.0500	2.4291	2,087.3800	2.0874	(14.066)	0	0	0
2022/08/01	2044	03/11/2022	11.41	Put	Bond Future	2,644.7000	2.6447	2,930.5400	2.9305	10.808	0	0	0
2022/08/01	2044	03/11/2022	10.60	Call	Bond Future	541.4400	0.5414	417.7200	0.4177	(22.850)	0	0	1,600
2022/08/01	2044	03/11/2022	10.60	Put	Bond Future	6,356.4700	6.3565	6,860.2600	6.8603	7.926	0	0	0
2022/08/01	2044	03/11/2022	11.30	Call	Bond Future	2,071.5200	2.0715	1,760.0000	1.7600	(15.038)	0	0	1,600
2022/08/01	2044	03/11/2022	11.30	Put	Bond Future	3,010.9900	3.0110	3,326.9800	3.3270	10.495	0	0	0
2022/08/01	2044	03/11/2022			Bond Future	11.4431	81.0300	11.5403	80.4025	0.849	0.0000	0.0000	60,238
2022/08/01	2044	03/11/2022	11.40	Call	Bond Future	2,395.4100	2.3954	2,056.4300	2.0564	(14.151)	0	0	0
2022/08/01	2044	03/11/2022	11.39	Call	Bond Future	2,362.0000	2.3620	2,025.7200	2.0257	(14.237)	0	0	0
2022/08/01	2044	03/11/2022	11.39	Put	Bond Future	2,708.4400	2.7084	2,999.6700	2.9997	10.753	0	0	0
2022/08/01	2044	02/02/2023	11.15	Call	Bond Future	2,290.1200	2.2901	2,018.1900	2.0182	(11.874)	0	0	0
2022/08/01	2044	02/02/2023	11.15	Put	Bond Future	4,999.0200	4.9990	5,367.0500	5.3671	7.362	0	0	0
2022/08/01	2044	02/02/2023	11.14	Call	Bond Future	2,263.6800	2.2637	1,993.7600	1.9938	(11.924)	0	0	0
2022/08/01	2044	02/02/2023	11.14	Put	Bond Future	5,040.1800	5.0402	5,410.2200	5.4102	7.342	0	0	0
2022/08/01	2044	02/02/2023			Bond Future	11.5625	78.1407	11.6635	77.5007	0.873	0.0000	0.0000	29,403
2022/08/01	2044	02/02/2023	11.16	Call	Bond Future	2,316.7300	2.3167	2,042.7800	2.0428	(11.825)	0	0	0
2022/08/01	2044	02/02/2023	11.16	Put	Bond Future	4,958.1200	4.9581	5,324.1300	5.3241	7.382	0	0	0
2022/08/01	2044	04/05/2023	11.42	Call	Bond Future	3,517.3000	3.5173	3,199.4700	3.1995	(9.036)	0	0	0
2022/08/01	2044	04/05/2023	11.42	Put	Bond Future	5,199.9800	5.2000	5,534.6400	5.5346	6.436	0	0	0
2022/08/01	2044	04/05/2023	11.41	Call	Bond Future	3,487.2800	3.4873	3,171.0800	3.1711	(9.067)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/01	2044	04/05/2023	11.41	Put	Bond Future	5,235.0000	5.2350	5,571.2900	5.5713	6.424	0	0	0
2022/08/01	2044	04/05/2023			Bond Future	11.6836	79.6149	11.7884	78.9624	0.897	0.0000	0.0000	0
2022/08/01	2044	04/05/2023	11.43	Call	Bond Future	3,547.1700	3.5472	3,227.7200	3.2277	(9.006)	0	0	0
2022/08/01	2044	04/05/2023	11.43	Put	Bond Future	5,164.9000	5.1649	5,497.9400	5.4979	6.448	0	0	0
2022/08/01	2044	03/08/2023	12.16	Call	Bond Future	6,148.1800	6.1482	5,735.2500	5.7352	(6.716)	0	0	0
2022/08/01	2044	03/08/2023	12.16	Put	Bond Future	3,992.9200	3.9929	4,245.5500	4.2456	6.327	0	0	0
2022/08/01	2044	03/08/2023	12.15	Call	Bond Future	6,112.8800	6.1129	5,701.1700	5.7012	(6.735)	0	0	0
2022/08/01	2044	03/08/2023	12.15	Put	Bond Future	4,016.3900	4.0164	4,270.2400	4.2702	6.320	0	0	0
2022/08/01	2044	03/08/2023			Bond Future	11.8017	76.7975	11.9105	76.1319	0.922	0.0000	0.0000	0
2022/08/01	2044	03/08/2023	12.17	Call	Bond Future	6,183.2400	6.1832	5,769.1000	5.7691	(6.698)	0	0	0
2022/08/01	2044	03/08/2023	12.17	Put	Bond Future	3,969.2900	3.9693	4,220.7100	4.2207	6.334	0	0	0
2022/08/01	2046	04/08/2022			Bond Future	114.7072	114.7072	115.4791	115.4791	0.673	0.0000	0.0000	4,858
2022/08/01	2046	03/11/2022			Bond Future	114.5512	114.5512	115.3338	115.3338	0.683	0.0000	0.0000	15,833
2022/08/01	2046	02/02/2023			Bond Future	116.6888	116.6888	117.4845	117.4845	0.682	0.0000	0.0000	0
2022/08/01	2046	04/05/2023			Bond Future	116.8726	116.8726	117.6830	117.6830	0.693	0.0000	0.0000	0
2022/08/01	2046	03/08/2023			Bond Future	119.1936	119.1936	120.0196	120.0196	0.693	0.0000	0.0000	0
2022/08/01	2050	04/08/2022			Bond Future	115.1262	115.1262	117.0565	117.0565	1.677	0.0000	0.0000	1,973
2022/08/01	2050	03/11/2022			Bond Future	116.9535	116.9535	118.9131	118.9131	1.675	0.0000	0.0000	9,740
2022/08/01	2050	02/02/2023			Bond Future	117.0107	117.0107	119.0054	119.0054	1.705	0.0000	0.0000	0
2022/08/01	2050	04/05/2023			Bond Future	119.2411	119.2411	121.2732	121.2732	1.704	0.0000	0.0000	0
2022/08/01	2050	03/08/2023			Bond Future	119.4064	119.4064	121.4784	121.4784	1.735	0.0000	0.0000	0
2022/08/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/01	AL37	04/08/2022			Index Future	815.4970	815.4970	811.5320	811.5320	(0.486)	0.0000	0.0000	0
2022/08/01	AL37	03/11/2022			Index Future	828.3720	828.3720	824.3140	824.3140	(0.490)	0.0000	0.0000	0
2022/08/01	AL37	02/02/2023			Index Future	843.6190	843.6190	839.4570	839.4570	(0.493)	0.0000	0.0000	0
2022/08/01	AL37	04/05/2023			Index Future	859.4940	859.4940	855.2410	855.2410	(0.495)	0.0000	0.0000	0
2022/08/01	AL37	03/08/2023			Index Future	876.3560	876.3560	872.0110	872.0110	(0.496)	0.0000	0.0000	0
2022/08/01	AL7T	04/08/2022			Index Future	927.1600	927.1600	921.2570	921.2570	(0.637)	0.0000	0.0000	0
2022/08/01	AL7T	03/11/2022			Index Future	941.7980	941.7980	935.7680	935.7680	(0.640)	0.0000	0.0000	0
2022/08/01	AL7T	02/02/2023			Index Future	959.1340	959.1340	952.9570	952.9570	(0.644)	0.0000	0.0000	0
2022/08/01	AL7T	04/05/2023			Index Future	977.1820	977.1820	970.8760	970.8760	(0.645)	0.0000	0.0000	0
2022/08/01	AL7T	03/08/2023			Index Future	996.3530	996.3530	989.9130	989.9130	(0.646)	0.0000	0.0000	0
2022/08/01	ALBI	04/08/2022			Index Future	826.8940	826.8940	821.6280	821.6280	(0.637)	0.0000	0.0000	0
2022/08/01	ALBI	03/11/2022			Index Future	839.9490	839.9490	834.5700	834.5700	(0.640)	0.0000	0.0000	138
2022/08/01	ALBI	02/02/2023			Index Future	855.4100	855.4100	849.9010	849.9010	(0.644)	0.0000	0.0000	0
2022/08/01	ALBI	04/05/2023			Index Future	871.5060	871.5060	865.8810	865.8810	(0.645)	0.0000	0.0000	0
2022/08/01	ALBI	03/08/2023			Index Future	888.6040	888.6040	882.8600	882.8600	(0.646)	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
2022/08/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/08/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/01	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
2022/08/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/01	ES33	04/08/2022			Bond Future	12.0271	75.6561	12.1149	75.2324	0.730	0.0000	0.0000	0
2022/08/01	ES33	03/11/2022			Bond Future	12.2333	73.0715	12.3250	72.6401	0.750	0.0000	0.0000	0
2022/08/01	ES33	02/02/2023			Bond Future	12.4160	74.4362	12.5119	73.9957	0.772	0.0000	0.0000	350
2022/08/01	ES33	04/05/2023			Bond Future	12.5965	72.0636	12.6966	71.6144	0.795	0.0000	0.0000	0
2022/08/01	ES33	03/08/2023			Bond Future	12.7715	73.4969	12.8760	73.0386	0.818	0.0000	0.0000	0
2022/08/01	ES42	04/08/2022			Bond Future	12.3705	74.1038	12.4535	73.6430	0.671	0.0000	0.0000	0
2022/08/01	ES42	03/11/2022			Bond Future	12.5587	71.0197	12.6454	70.5506	0.690	0.0000	0.0000	0
2022/08/01	ES42	02/02/2023			Bond Future	12.7199	72.3485	12.8103	71.8697	0.711	0.0000	0.0000	4,769
2022/08/01	ES42	04/05/2023			Bond Future	12.8862	69.4663	12.9805	68.9782	0.732	0.0000	0.0000	0
2022/08/01	ES42	03/08/2023			Bond Future	13.0428	70.8498	13.1410	70.3517	0.753	0.0000	0.0000	0
2022/08/01	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/01	GOVI	04/08/2022	819.28	Put	GOVI	39,390.0000	3.9390	92,040.0000	9.2040	133.663	0	0	0
2022/08/01	GOVI	04/08/2022			GOVI	815.3410	815.3410	810.0760	810.0760	(0.646)	0.0000	0.0000	7
2022/08/01	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/01	GOVI	04/08/2022	819.26	Put	GOVI	39,190.0000	3.9190	91,840.0000	9.1840	134.345	0	0	0
2022/08/01	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/01	GOVI	04/08/2022	819.27	Put	GOVI	39,290.0000	3.9290	91,940.0000	9.1940	134.004	0	0	0
2022/08/01	GOVI	03/11/2022	820.41	Call	GOVI	78,040.0000	7.8040	24,260.0000	2.4260	(68.913)	0	0	0
2022/08/01	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/01	GOVI	03/11/2022	820.42	Call	GOVI	77,940.0000	7.7940	24,160.0000	2.4160	(69.002)	0	0	0
2022/08/01	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/01	GOVI	03/11/2022			GOVI	828.2140	828.2140	822.8360	822.8360	(0.649)	0.0000	0.0000	868
2022/08/01	GOVI	03/11/2022	820.43	Call	GOVI	77,840.0000	7.7840	24,060.0000	2.4060	(69.090)	0	0	0
2022/08/01	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/01	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/01	GOVI	02/02/2023	850.82	Put	GOVI	73,610.0000	7.3610	128,690.0000	12.8690	74.827	0	0	0
2022/08/01	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/01	GOVI	02/02/2023	850.83	Put	GOVI	73,710.0000	7.3710	128,790.0000	12.8790	74.725	0	0	0
2022/08/01	GOVI	02/02/2023			GOVI	843.4590	843.4590	837.9510	837.9510	(0.653)	0.0000	0.0000	0
2022/08/01	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/01	GOVI	02/02/2023	850.84	Put	GOVI	73,810.0000	7.3810	128,890.0000	12.8890	74.624	0	0	0
2022/08/01	GOVI	04/05/2023	852.86	Call	GOVI	64,700.0000	6.4700	8,470.0000	0.8470	(86.909)	0	0	0
2022/08/01	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/01	GOVI	04/05/2023	852.87	Call	GOVI	64,600.0000	6.4600	8,370.0000	0.8370	(87.043)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/01	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/01	GOVI	04/05/2023			GOVI	859.3300	859.3300	853.7070	853.7070	(0.654)	0.0000	0.0000	0
2022/08/01	GOVI	04/05/2023	852.88	Call	GOVI	64,500.0000	6.4500	8,270.0000	0.8270	(87.178)	0	0	0
2022/08/01	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/01	GOVI	03/08/2023	837.21	Call	GOVI	389,790.0000	38.9790	332,360.0000	33.2360	(14.734)	0	0	0
2022/08/01	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/01	GOVI	03/08/2023	837.22	Call	GOVI	389,690.0000	38.9690	332,260.0000	33.2260	(14.737)	0	0	0
2022/08/01	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/01	GOVI	03/08/2023			GOVI	876.1890	876.1890	870.4460	870.4460	(0.655)	0.0000	0.0000	0
2022/08/01	GOVI	03/08/2023	837.23	Call	GOVI	389,590.0000	38.9590	332,160.0000	33.2160	(14.741)	0	0	0
2022/08/01	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/08/01	IGOV	04/08/2022			Index Future	315.8380	315.8380	316.9550	316.9550	0.354	0.0000	0.0000	14
2022/08/01	IGOV	03/11/2022			Index Future	320.9030	320.9030	322.0270	322.0270	0.350	0.0000	0.0000	703
2022/08/01	IGOV	02/02/2023			Index Future	326.8870	326.8870	328.0200	328.0200	0.347	0.0000	0.0000	0
2022/08/01	IGOV	04/05/2023			Index Future	333.1130	333.1130	334.2630	334.2630	0.345	0.0000	0.0000	0
2022/08/01	IGOV	03/08/2023			Index Future	339.7220	339.7220	340.8920	340.8920	0.344	0.0000	0.0000	0
2022/08/01	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/08/01	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/08/01	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/08/01	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/08/01	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/08/01	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/08/01	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/08/01	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/08/01	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/08/01	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/08/01	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/08/01	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/08/01	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/08/01	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/08/01	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/08/01	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/08/01	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/08/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/08/01	JBAF	17/08/2022			Jibar Tradeable Future	5.7650	94.2350	5.7850	94.2150	0.347	0.0000	0.0000	0
2022/08/01	JBAF	21/09/2022			Jibar Tradeable Future	5.8650	94.1350	5.8900	94.1100	0.426	0.0000	0.0000	0
2022/08/01	JBAF	19/10/2022			Jibar Tradeable Future	6.4500	93.5500	6.4750	93.5250	0.388	0.0000	0.0000	0
2022/08/01	JBAF	16/11/2022			Jibar Tradeable Future	6.5500	93.4500	6.5800	93.4200	0.458	0.0000	0.0000	0
2022/08/01	JBAF	21/12/2022			Jibar Tradeable Future	7.0550	92.9450	7.0800	92.9200	0.354	0.0000	0.0000	68
2022/08/01	JBAF	18/01/2023			Jibar Tradeable Future	7.1400	92.8600	7.1600	92.8400	0.280	0.0000	0.0000	0
2022/08/01	JBAF	15/03/2023			Jibar Tradeable Future	7.4700	92.5300	7.5200	92.4800	0.669	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/01	JBAF	21/06/2023			Jibar Tradeable Future	7.7250	92.2750	7.8150	92.1850	1.165	0.0000	0.0000	0
2022/08/01	JBAF	20/09/2023			Jibar Tradeable Future	7.9550	92.0450	8.0800	91.9200	1.571	0.0000	0.0000	75
2022/08/01	JBAF	20/12/2023			Jibar Tradeable Future	7.8600	92.1400	7.9750	92.0250	1.463	0.0000	0.0000	272
2022/08/01	JBAF	20/03/2024			Jibar Tradeable Future	8.0100	91.9900	8.1200	91.8800	1.373	0.0000	0.0000	0
2022/08/01	JBAF	19/06/2024			Jibar Tradeable Future	7.9400	92.0600	8.0500	91.9500	1.385	0.0000	0.0000	0
2022/08/01	R023	04/08/2022	6.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/01	R023	04/08/2022	6.05	Put	Bond Future	452.8200	0.4528	505.9100	0.5059	11.724	0	0	0
2022/08/01	R023	04/08/2022			Bond Future	6.8837	103.8917	6.9819	103.8386	1.427	0.0000	0.0000	22,878
2022/08/01	R023	04/08/2022	6.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/01	R023	04/08/2022	6.03	Put	Bond Future	463.7300	0.4637	516.8200	0.5168	11.448	0	0	0
2022/08/01	R023	04/08/2022	6.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/01	R023	04/08/2022	6.04	Put	Bond Future	458.2700	0.4583	511.3600	0.5114	11.585	0	0	0
2022/08/01	R023	03/11/2022	6.25	Call	Bond Future	1.6600	0.0017	0.5900	0.0006	(64.458)	0	0	0
2022/08/01	R023	03/11/2022	6.25	Put	Bond Future	327.8900	0.3279	382.0100	0.3820	16.506	0	0	0
2022/08/01	R023	03/11/2022	6.26	Call	Bond Future	1.7700	0.0018	0.6400	0.0006	(63.842)	0	0	0
2022/08/01	R023	03/11/2022	6.26	Put	Bond Future	324.9400	0.3249	379.0000	0.3790	16.637	0	0	0
2022/08/01	R023	03/11/2022			Bond Future	7.3166	101.5941	7.4977	101.5389	2.475	0.0000	0.0000	12,292
2022/08/01	R023	03/11/2022	6.27	Call	Bond Future	1.8900	0.0019	0.6900	0.0007	(63.492)	0	0	0
2022/08/01	R023	03/11/2022	6.27	Put	Bond Future	321.9900	0.3220	375.9800	0.3760	16.768	0	0	0
2022/08/01	R035	04/08/2022	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	394
2022/08/01	R035	04/08/2022	9.53	Put	Bond Future	9,931.2900	9.9313	10,546.2100	10.5462	6.192	0	0	0
2022/08/01	R035	04/08/2022	9.84	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	100
2022/08/01	R035	04/08/2022	9.84	Put	Bond Future	7,797.4800	7.7975	8,412.3900	8.4124	7.886	0	0	0
2022/08/01	R035	04/08/2022	10.53	Put	Bond Future	3,314.4600	3.3145	3,898.9800	3.8990	17.635	0	0	0
2022/08/01	R035	04/08/2022	11.13	Put	Bond Future	556.4300	0.5564	637.1900	0.6372	14.514	0	0	100
2022/08/01	R035	04/08/2022	10.64	Call	Bond Future	71.7300	0.0717	3.3400	0.0033	(95.344)	0	0	0
2022/08/01	R035	04/08/2022	10.64	Put	Bond Future	2,664.2900	2.6643	3,210.8200	3.2108	20.513	0	0	100
2022/08/01	R035	04/08/2022	10.72	Call	Bond Future	123.6700	0.1237	9.6700	0.0097	(92.181)	0	0	0
2022/08/01	R035	04/08/2022	10.72	Put	Bond Future	2,218.5800	2.2186	2,719.5000	2.7195	22.578	0	0	0
2022/08/01	R035	04/08/2022	10.73	Call	Bond Future	131.9000	0.1319	10.9600	0.0110	(91.691)	0	0	0
2022/08/01	R035	04/08/2022	10.73	Put	Bond Future	2,164.8800	2.1649	2,658.8600	2.6589	22.818	0	0	0
2022/08/01	R035	04/08/2022			Bond Future	11.0640	89.2514	11.1673	88.6365	0.933	0.0000	0.0000	97,700
2022/08/01	R035	04/08/2022	10.53	Call	Bond Future	31.0300	0.0310	0.6300	0.0006	(97.970)	0	0	394
2022/08/01	R035	04/08/2022	10.74	Call	Bond Future	140.5600	0.1406	12.3900	0.0124	(91.185)	0	0	0
2022/08/01	R035	04/08/2022	10.74	Put	Bond Future	2,111.6800	2.1117	2,598.4300	2.5984	23.050	0	0	0
2022/08/01	R035	04/08/2022	11.13	Call	Bond Future	950.0000	0.9500	415.8400	0.4158	(56.227)	0	0	0
2022/08/01	R035	04/08/2022	12.18	Call	Bond Future	6,320.4800	6.3205	5,705.4700	5.7055	(9.730)	0	0	0
2022/08/01	R035	04/08/2022	12.18	Put	Bond Future	0.0900	0.0001	0.0000	0.0000	(100.000)	0	0	394
2022/08/01	R035	03/11/2022	11.15	Call	Bond Future	2,031.9900	2.0320	1,711.1000	1.7111	(15.792)	0	0	0
2022/08/01	R035	03/11/2022	11.15	Put	Bond Future	2,501.9800	2.5020	2,806.7000	2.8067	12.179	0	0	0
2022/08/01	R035	03/11/2022	12.68	Call	Bond Future	8,230.6300	8.2306	7,653.3900	7.6534	(7.013)	0	0	0
2022/08/01	R035	03/11/2022	12.68	Put	Bond Future	333.3100	0.3333	381.6800	0.3817	14.512	0	0	976
2022/08/01	R035	03/11/2022	10.99	Call	Bond Future	1,590.0900	1.5901	1,313.5900	1.3136	(17.389)	0	0	0
2022/08/01	R035	03/11/2022	10.99	Put	Bond Future	3,009.8700	3.0099	3,358.9800	3.3590	11.599	0	0	582
2022/08/01	R035	03/11/2022	11.05	Call	Bond Future	1,748.8600	1.7489	1,455.5600	1.4556	(16.771)	0	0	976
2022/08/01	R035	03/11/2022	10.57	Call	Bond Future	730.9300	0.7309	568.2300	0.5682	(22.259)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/01	R035	03/11/2022	10.57	Put	Bond Future	4,716.8000	4.7168	5,179.7100	5.1797	9.814	0	0	582
2022/08/01	R035	03/11/2022			Bond Future	11.2301	86.1559	11.3378	85.5302	0.958	0.0000	0.0000	45,483
2022/08/01	R035	03/11/2022	11.14	Call	Bond Future	2,002.7100	2.0027	1,684.5500	1.6846	(15.886)	0	0	0
2022/08/01	R035	03/11/2022	11.14	Put	Bond Future	2,531.6300	2.5316	2,839.0800	2.8391	12.144	0	0	0
2022/08/01	R035	03/11/2022	11.05	Put	Bond Future	2,810.7100	2.8107	3,143.0200	3.1430	11.823	0	0	0
2022/08/01	R035	03/11/2022	11.13	Call	Bond Future	1,973.4700	1.9735	1,658.0500	1.6581	(15.983)	0	0	0
2022/08/01	R035	03/11/2022	11.13	Put	Bond Future	2,561.3700	2.5614	2,871.5600	2.8716	12.110	0	0	0
2022/08/01	R035	03/11/2022	9.82	Call	Bond Future	115.2900	0.1153	78.3800	0.0784	(32.015)	0	0	582
2022/08/01	R035	03/11/2022	9.82	Put	Bond Future	8,959.7000	8.9597	9,548.4000	9.5484	6.571	0	0	0
2022/08/01	R035	03/11/2022	10.30	Call	Bond Future	392.6500	0.3927	290.9000	0.2909	(25.914)	0	0	976
2022/08/01	R035	03/11/2022	10.30	Put	Bond Future	6,085.7100	6.0857	6,609.5700	6.6096	8.608	0	0	0
2022/08/01	R035	02/02/2023	11.94	Call	Bond Future	5,109.8100	5.1098	4,668.0500	4.6681	(8.645)	0	0	0
2022/08/01	R035	02/02/2023	13.22	Put	Bond Future	636.7800	0.6368	706.2400	0.7062	10.908	0	0	976
2022/08/01	R035	02/02/2023	10.88	Call	Bond Future	1,850.9600	1.8510	1,602.1900	1.6022	(13.440)	0	0	0
2022/08/01	R035	02/02/2023	10.88	Put	Bond Future	4,726.5900	4.7266	5,116.0800	5.1161	8.240	0	0	0
2022/08/01	R035	02/02/2023	10.66	Call	Bond Future	1,397.6800	1.3977	1,192.0300	1.1920	(14.714)	0	0	0
2022/08/01	R035	02/02/2023	10.66	Put	Bond Future	5,606.7500	5.6067	6,039.3600	6.0394	7.716	0	0	582
2022/08/01	R035	02/02/2023	10.30	Put	Bond Future	7,305.7700	7.3058	7,801.0700	7.8011	6.780	0	0	0
2022/08/01	R035	02/02/2023	10.60	Call	Bond Future	1,287.3500	1.2874	1,093.1700	1.0932	(15.084)	0	0	0
2022/08/01	R035	02/02/2023	10.60	Put	Bond Future	5,865.1000	5.8651	6,309.1800	6.3092	7.572	0	0	0
2022/08/01	R035	02/02/2023	10.64	Put	Bond Future	5,692.0600	5.6921	6,128.5100	6.1285	7.668	0	0	0
2022/08/01	R035	02/02/2023	9.81	Call	Bond Future	403.1200	0.4031	324.1900	0.3242	(19.580)	0	0	582
2022/08/01	R035	02/02/2023	9.81	Put	Bond Future	10,043.8600	10.0439	10,603.1900	10.6032	5.569	0	0	0
2022/08/01	R035	02/02/2023	9.85	Call	Bond Future	430.5300	0.4305	347.2600	0.3473	(19.341)	0	0	0
2022/08/01	R035	02/02/2023	9.89	Call	Bond Future	459.4200	0.4594	371.6400	0.3716	(19.107)	0	0	388
2022/08/01	R035	02/02/2023	9.89	Put	Bond Future	9,569.2800	9.5693	10,119.7600	10.1198	5.753	0	0	0
2022/08/01	R035	02/02/2023			Bond Future	11.3712	87.7433	11.4834	87.1050	0.987	0.0000	0.0000	72,176
2022/08/01	R035	02/02/2023	11.94	Put	Bond Future	1,946.2000	1.9462	2,142.7000	2.1427	10.097	0	0	0
2022/08/01	R035	02/02/2023	11.98	Call	Bond Future	5,259.7300	5.2597	4,812.1500	4.8121	(8.510)	0	0	0
2022/08/01	R035	02/02/2023	11.98	Put	Bond Future	1,880.1300	1.8801	2,070.8100	2.0708	10.142	0	0	388
2022/08/01	R035	02/02/2023	13.22	Call	Bond Future	10,318.2600	10.3183	9,749.4600	9.7495	(5.513)	0	0	0
2022/08/01	R035	02/02/2023	11.05	Call	Bond Future	2,256.8900	2.2569	1,974.2200	1.9742	(12.525)	0	0	976
2022/08/01	R035	02/02/2023	11.05	Put	Bond Future	4,121.6000	4.1216	4,477.1900	4.4772	8.627	0	0	0
2022/08/01	R035	02/02/2023	11.06	Call	Bond Future	2,282.5800	2.2826	1,997.9100	1.9979	(12.471)	0	0	0
2022/08/01	R035	02/02/2023	11.06	Put	Bond Future	4,088.3400	4.0883	4,441.9300	4.4419	8.649	0	0	582
2022/08/01	R035	02/02/2023	10.86	Call	Bond Future	1,806.6100	1.8066	1,561.8000	1.5618	(13.551)	0	0	0
2022/08/01	R035	02/02/2023	10.86	Put	Bond Future	4,802.2800	4.8023	5,195.7300	5.1957	8.193	0	0	0
2022/08/01	R035	02/02/2023	10.87	Call	Bond Future	1,828.5900	1.8286	1,581.8000	1.5818	(13.496)	0	0	0
2022/08/01	R035	02/02/2023	10.87	Put	Bond Future	4,764.2100	4.7642	5,155.6800	5.1557	8.217	0	0	0
2022/08/01	R035	02/02/2023	10.30	Call	Bond Future	851.6700	0.8517	708.7100	0.7087	(16.786)	0	0	976
2022/08/01	R035	02/02/2023	10.64	Call	Bond Future	1,360.3400	1.3603	1,158.5300	1.1585	(14.835)	0	0	388
2022/08/01	R035	02/02/2023	9.85	Put	Bond Future	9,805.3100	9.8053	10,360.3000	10.3603	5.660	0	0	0
2022/08/01	R035	04/05/2023	11.22	Put	Bond Future	4,683.7100	4.6837	5,027.3600	5.0274	7.337	0	0	0
2022/08/01	R035	04/05/2023	12.46	Call	Bond Future	7,138.3100	7.1383	6,661.7000	6.6617	(6.677)	0	0	0
2022/08/01	R035	04/05/2023	12.46	Put	Bond Future	2,029.4300	2.0294	2,203.5000	2.2035	8.577	0	0	388
2022/08/01	R035	04/05/2023	13.18	Call	Bond Future	9,914.6700	9.9147	9,375.2700	9.3753	(5.440)	0	0	0
2022/08/01	R035	04/05/2023	13.18	Put	Bond Future	1,244.6600	1.2447	1,355.9400	1.3559	8.941	0	0	491
2022/08/01	R035	04/05/2023	11.17	Call	Bond Future	2,931.8500	2.9319	2,632.9200	2.6329	(10.196)	0	0	491

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/01	R035	04/05/2023	11.20	Call	Bond Future	3,010.1100	3.0101	2,706.3100	2.7063	(10.093)	0	0	0
2022/08/01	R035	04/05/2023	11.21	Call	Bond Future	3,036.2300	3.0362	2,730.8200	2.7308	(10.059)	0	0	0
2022/08/01	R035	04/05/2023	10.60	Call	Bond Future	1,679.4200	1.6794	1,472.5800	1.4726	(12.316)	0	0	388
2022/08/01	R035	04/05/2023	10.60	Put	Bond Future	6,976.2800	6.9763	7,420.1200	7.4201	6.362	0	0	0
2022/08/01	R035	04/05/2023			Bond Future	11.5056	84.8962	11.6224	84.2456	1.016	0.0000	0.0000	0
2022/08/01	R035	04/05/2023	11.22	Call	Bond Future	3,062.7600	3.0628	2,755.7300	2.7557	(10.025)	0	0	0
2022/08/01	R035	04/05/2023	11.17	Put	Bond Future	4,841.1900	4.8412	5,192.9400	5.1929	7.266	0	0	0
2022/08/01	R035	04/05/2023	11.20	Put	Bond Future	4,746.2500	4.7463	5,093.1300	5.0931	7.309	0	0	0
2022/08/01	R035	04/05/2023	11.21	Put	Bond Future	4,714.7500	4.7148	5,060.0200	5.0600	7.323	0	0	0
2022/08/01	R035	04/05/2023	9.85	Call	Bond Future	734.6900	0.7347	624.6000	0.6246	(14.985)	0	0	388
2022/08/01	R035	04/05/2023	9.85	Put	Bond Future	10,782.9700	10.7830	11,323.5600	11.3236	5.013	0	0	0
2022/08/01	R035	04/05/2023	10.42	Call	Bond Future	1,385.6700	1.3857	1,205.6200	1.2056	(12.994)	0	0	491
2022/08/01	R035	04/05/2023	10.42	Put	Bond Future	7,791.5400	7.7915	8,262.1700	8.2622	6.040	0	0	0
2022/08/01	R035	03/08/2023	12.00	Call	Bond Future	5,502.7300	5.5027	5,097.1700	5.0972	(7.370)	0	0	0
2022/08/01	R035	03/08/2023	12.00	Put	Bond Future	3,532.1800	3.5322	3,790.4300	3.7904	7.311	0	0	0
2022/08/01	R035	03/08/2023			Bond Future	11.6346	86.5656	11.7563	85.9018	1.046	0.0000	0.0000	0
2022/08/01	R035	03/08/2023	11.98	Call	Bond Future	5,438.7400	5.4387	5,035.6400	5.0356	(7.412)	0	0	0
2022/08/01	R035	03/08/2023	11.98	Put	Bond Future	3,574.3000	3.5743	3,835.0100	3.8350	7.294	0	0	0
2022/08/01	R035	03/08/2023	11.99	Call	Bond Future	5,470.5300	5.4705	5,066.2000	5.0662	(7.391)	0	0	0
2022/08/01	R035	03/08/2023	11.99	Put	Bond Future	3,553.0100	3.5530	3,812.4900	3.8125	7.303	0	0	0
2022/08/01	R186	04/08/2022	7.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,541
2022/08/01	R186	04/08/2022	8.15	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/08/01	R186	04/08/2022	8.15	Put	Bond Future	2,901.8700	2.9019	3,445.3500	3.4454	18.729	0	0	0
2022/08/01	R186	04/08/2022	9.78	Call	Bond Future	3,079.6100	3.0796	2,536.0700	2.5361	(17.650)	0	0	0
2022/08/01	R186	04/08/2022	9.78	Put	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	3,541
2022/08/01	R186	04/08/2022			Bond Future	8.9263	106.9977	9.0747	106.4542	1.662	0.0000	0.0000	40,422
2022/08/01	R186	04/08/2022	6.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,541
2022/08/01	R186	04/08/2022	6.96	Put	Bond Future	7,545.9400	7.5459	8,089.4300	8.0894	7.202	0	0	0
2022/08/01	R186	04/08/2022	7.96	Put	Bond Future	3,627.1800	3.6272	4,170.6700	4.1707	14.984	0	0	0
2022/08/01	R186	04/08/2022	8.13	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/08/01	R186	04/08/2022	8.13	Put	Bond Future	2,977.9400	2.9779	3,521.4200	3.5214	18.250	0	0	0
2022/08/01	R186	04/08/2022	8.14	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/08/01	R186	04/08/2022	8.14	Put	Bond Future	2,939.9000	2.9399	3,483.3800	3.4834	18.486	0	0	0
2022/08/01	R186	03/11/2022	8.91	Put	Bond Future	1,642.0800	1.6421	1,965.5400	1.9655	19.698	0	0	4,310
2022/08/01	R186	03/11/2022	8.53	Call	Bond Future	482.5700	0.4826	339.9500	0.3399	(29.554)	0	0	0
2022/08/01	R186	03/11/2022	8.53	Put	Bond Future	2,530.6400	2.5306	2,941.3000	2.9413	16.228	0	0	0
2022/08/01	R186	03/11/2022	8.54	Call	Bond Future	491.7700	0.4918	347.0900	0.3471	(29.420)	0	0	0
2022/08/01	R186	03/11/2022	8.54	Put	Bond Future	2,504.2900	2.5043	2,912.8900	2.9129	16.316	0	0	0
2022/08/01	R186	03/11/2022			Bond Future	9.1130	108.6698	9.2730	108.1165	1.755	0.0000	0.0000	66,177
2022/08/01	R186	03/11/2022	8.55	Call	Bond Future	501.1000	0.5011	354.3400	0.3543	(29.288)	0	0	0
2022/08/01	R186	03/11/2022	8.55	Put	Bond Future	2,478.0900	2.4781	2,884.6100	2.8846	16.405	0	0	0
2022/08/01	R186	03/11/2022	8.91	Call	Bond Future	934.4600	0.9345	704.6400	0.7046	(24.594)	0	0	0
2022/08/01	R186	03/11/2022	8.23	Call	Bond Future	271.0600	0.2711	181.0400	0.1810	(33.210)	0	0	4,310
2022/08/01	R186	03/11/2022	8.23	Put	Bond Future	3,392.4500	3.3925	3,855.7100	3.8557	13.656	0	0	0
2022/08/01	R186	02/02/2023	8.33	Call	Bond Future	552.1600	0.5522	421.5500	0.4216	(23.654)	0	0	0
2022/08/01	R186	02/02/2023	8.33	Put	Bond Future	3,595.6300	3.5956	4,029.8500	4.0299	12.076	0	0	0
2022/08/01	R186	02/02/2023	8.32	Call	Bond Future	544.5900	0.5446	415.3800	0.4154	(23.726)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/01	R186	02/02/2023	8.32	Put	Bond Future	3,622.0000	3.6220	4,057.6200	4.0576	12.027	0	0	0
2022/08/01	R186	02/02/2023			Bond Future	9.2432	105.3726	9.4163	104.8077	1.873	0.0000	0.0000	0
2022/08/01	R186	02/02/2023	8.34	Call	Bond Future	560.0600	0.5601	428.0100	0.4280	(23.578)	0	0	0
2022/08/01	R186	02/02/2023	8.34	Put	Bond Future	3,569.6000	3.5696	4,002.3800	4.0024	12.124	0	0	0
2022/08/01	R186	04/05/2023	8.83	Put	Bond Future	2,876.4500	2.8764	3,244.1900	3.2442	12.785	0	0	0
2022/08/01	R186	04/05/2023	8.84	Call	Bond Future	1,180.6600	1.1807	970.9900	0.9710	(17.759)	0	0	0
2022/08/01	R186	04/05/2023			Bond Future	9.3798	107.3588	9.5678	106.7829	2.004	0.0000	0.0000	0
2022/08/01	R186	04/05/2023	8.83	Call	Bond Future	1,168.5200	1.1685	960.3200	0.9603	(17.817)	0	0	0
2022/08/01	R186	04/05/2023	8.84	Put	Bond Future	2,857.2200	2.8572	3,223.4900	3.2235	12.819	0	0	0
2022/08/01	R186	04/05/2023	8.82	Call	Bond Future	1,156.8100	1.1568	950.0600	0.9501	(17.872)	0	0	0
2022/08/01	R186	04/05/2023	8.82	Put	Bond Future	2,896.1300	2.8961	3,265.3200	3.2653	12.748	0	0	0
2022/08/01	R186	03/08/2023	9.74	Call	Bond Future	2,569.2900	2.5693	2,244.2400	2.2442	(12.651)	0	0	0
2022/08/01	R186	03/08/2023	9.74	Put	Bond Future	1,895.1200	1.8951	2,157.6700	2.1577	13.854	0	0	0
2022/08/01	R186	03/08/2023	9.73	Put	Bond Future	1,905.8600	1.9059	2,169.6100	2.1696	13.839	0	0	0
2022/08/01	R186	03/08/2023			Bond Future	9.5048	104.1662	9.7097	103.5786	2.156	0.0000	0.0000	0
2022/08/01	R186	03/08/2023	9.75	Call	Bond Future	2,587.1500	2.5871	2,260.8900	2.2609	(12.611)	0	0	0
2022/08/01	R186	03/08/2023	9.75	Put	Bond Future	1,884.4400	1.8844	2,145.7800	2.1458	13.868	0	0	0
2022/08/01	R186	03/08/2023	9.73	Call	Bond Future	2,551.4800	2.5515	2,227.6300	2.2276	(12.693)	0	0	0
2022/08/01	R197	04/08/2022			Bond Future	331.2593	331.2593	331.2867	331.2867	0.008	0.0000	0.0000	110
2022/08/01	R197	03/11/2022			Bond Future	336.5175	336.5175	336.5414	336.5414	0.007	0.0000	0.0000	831
2022/08/01	R197	02/02/2023			Bond Future	333.9678	333.9678	333.9880	333.9880	0.006	0.0000	0.0000	0
2022/08/01	R197	04/05/2023			Bond Future	340.3343	340.3343	340.3534	340.3534	0.006	0.0000	0.0000	0
2022/08/01	R197	03/08/2023			Bond Future	337.9497	337.9497	337.9679	337.9679	0.005	0.0000	0.0000	0
2022/08/01	R202	04/08/2022			Bond Future	243.6554	243.6554	244.9272	244.9272	0.522	0.0000	0.0000	5,614
2022/08/01	R202	03/11/2022			Bond Future	247.5233	247.5233	248.8121	248.8121	0.521	0.0000	0.0000	6,140
2022/08/01	R202	02/02/2023			Bond Future	247.4516	247.4516	248.7613	248.7613	0.529	0.0000	0.0000	460
2022/08/01	R202	04/05/2023			Bond Future	252.1677	252.1677	253.5013	253.5013	0.529	0.0000	0.0000	0
2022/08/01	R202	03/08/2023			Bond Future	252.3177	252.3177	253.6770	253.6770	0.539	0.0000	0.0000	0
2022/08/01	R209	04/08/2022	10.57	Put	Bond Future	2,732.8100	2.7328	3,159.2400	3.1592	15.604	0	0	0
2022/08/01	R209	04/08/2022	10.58	Call	Bond Future	36.8600	0.0369	1.2700	0.0013	(96.555)	0	0	0
2022/08/01	R209	04/08/2022	10.58	Put	Bond Future	2,680.4000	2.6804	3,104.2300	3.1042	15.812	0	0	0
2022/08/01	R209	04/08/2022			Bond Future	11.0725	68.6982	11.1610	68.2388	0.799	0.0000	0.0000	8,968
2022/08/01	R209	04/08/2022	10.57	Call	Bond Future	34.0800	0.0341	1.0900	0.0011	(96.802)	0	0	0
2022/08/01	R209	04/08/2022	10.59	Call	Bond Future	39.8300	0.0398	1.4800	0.0015	(96.284)	0	0	0
2022/08/01	R209	04/08/2022	10.59	Put	Bond Future	2,628.2500	2.6282	3,049.3200	3.0493	16.021	0	0	0
2022/08/01	R209	03/11/2022	12.00	Call	Bond Future	4,550.9800	4.5510	4,166.8700	4.1669	(8.440)	0	0	0
2022/08/01	R209	03/11/2022	12.00	Put	Bond Future	724.1400	0.7241	807.4900	0.8075	11.510	0	0	8,000
2022/08/01	R209	03/11/2022	11.03	Call	Bond Future	1,498.1900	1.4982	1,274.8800	1.2749	(14.905)	0	0	0
2022/08/01	R209	03/11/2022	11.03	Put	Bond Future	2,480.4300	2.4804	2,724.5800	2.7246	9.843	0	0	0
2022/08/01	R209	03/11/2022	10.50	Put	Bond Future	4,390.9800	4.3910	4,743.8300	4.7438	8.036	0	0	0
2022/08/01	R209	03/11/2022	9.25	Call	Bond Future	16.5600	0.0166	10.5600	0.0106	(36.232)	0	0	6,000
2022/08/01	R209	03/11/2022	9.25	Put	Bond Future	11,277.2900	11.2773	11,738.7500	11.7388	4.092	0	0	0
2022/08/01	R209	03/11/2022	9.50	Call	Bond Future	38.7200	0.0387	25.9600	0.0260	(32.955)	0	0	0
2022/08/01	R209	03/11/2022	9.50	Put	Bond Future	9,729.9400	9.7299	10,184.6400	10.1846	4.673	0	0	0
2022/08/01	R209	03/11/2022			Bond Future	11.2200	66.6258	11.3118	66.1583	0.818	0.0000	0.0000	18,801

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/01	R209	03/11/2022	11.02	Call	Bond Future	1,474.7600	1.4748	1,253.5800	1.2536	(14.998)	0	0	0
2022/08/01	R209	03/11/2022	11.02	Put	Bond Future	2,509.2800	2.5093	2,755.5600	2.7556	9.815	0	0	0
2022/08/01	R209	03/11/2022	11.50	Call	Bond Future	2,809.6200	2.8096	2,495.1200	2.4951	(11.194)	0	0	0
2022/08/01	R209	03/11/2022	11.50	Put	Bond Future	1,398.2700	1.3983	1,551.2300	1.5512	10.939	0	0	0
2022/08/01	R209	03/11/2022	10.50	Call	Bond Future	557.3900	0.5574	442.7800	0.4428	(20.562)	0	0	0
2022/08/01	R209	03/11/2022	11.00	Call	Bond Future	1,428.5300	1.4285	1,211.5900	1.2116	(15.186)	0	0	0
2022/08/01	R209	03/11/2022	11.00	Put	Bond Future	2,567.7700	2.5678	2,818.2900	2.8183	9.756	0	0	10,000
2022/08/01	R209	03/11/2022	11.01	Call	Bond Future	1,451.5500	1.4516	1,232.4800	1.2325	(15.092)	0	0	0
2022/08/01	R209	03/11/2022	11.01	Put	Bond Future	2,538.4000	2.5384	2,786.7900	2.7868	9.785	0	0	0
2022/08/01	R209	03/11/2022	10.00	Call	Bond Future	165.7600	0.1658	121.4900	0.1215	(26.707)	0	0	8,000
2022/08/01	R209	03/11/2022	10.00	Put	Bond Future	6,846.7100	6.8467	7,269.9000	7.2699	6.181	0	0	6,000
2022/08/01	R209	02/02/2023	10.80	Put	Bond Future	4,319.8700	4.3199	4,614.0700	4.6141	6.810	0	0	0
2022/08/01	R209	02/02/2023	10.78	Call	Bond Future	1,478.1100	1.4781	1,298.3600	1.2984	(12.161)	0	0	0
2022/08/01	R209	02/02/2023	10.79	Call	Bond Future	1,496.8500	1.4969	1,315.5900	1.3156	(12.109)	0	0	0
2022/08/01	R209	02/02/2023			Bond Future	11.3413	67.8545	11.4366	67.3776	0.840	0.0000	0.0000	2,066
2022/08/01	R209	02/02/2023	10.80	Call	Bond Future	1,515.5400	1.5155	1,332.7800	1.3328	(12.059)	0	0	0
2022/08/01	R209	02/02/2023	10.78	Put	Bond Future	4,389.2300	4.3892	4,686.4400	4.6864	6.771	0	0	0
2022/08/01	R209	02/02/2023	10.79	Put	Bond Future	4,354.5400	4.3545	4,650.2400	4.6502	6.791	0	0	0
2022/08/01	R209	04/05/2023	11.09	Call	Bond Future	2,476.9400	2.4769	2,253.6600	2.2537	(9.014)	0	0	0
2022/08/01	R209	04/05/2023	11.09	Put	Bond Future	4,355.8800	4.3559	4,618.8100	4.6188	6.036	0	0	0
2022/08/01	R209	04/05/2023	11.10	Call	Bond Future	2,499.4000	2.4994	2,274.8800	2.2749	(8.983)	0	0	0
2022/08/01	R209	04/05/2023	11.10	Put	Bond Future	4,326.9100	4.3269	4,588.6000	4.5886	6.048	0	0	0
2022/08/01	R209	04/05/2023			Bond Future	11.4625	65.9826	11.5613	65.4963	0.862	0.0000	0.0000	0
2022/08/01	R209	04/05/2023	11.11	Call	Bond Future	2,521.9600	2.5220	2,296.2100	2.2962	(8.951)	0	0	0
2022/08/01	R209	04/05/2023	11.11	Put	Bond Future	4,298.1100	4.2981	4,558.5700	4.5586	6.060	0	0	0
2022/08/01	R209	03/08/2023	11.95	Put	Bond Future	3,065.7100	3.0657	3,252.8100	3.2528	6.103	0	0	0
2022/08/01	R209	03/08/2023	11.93	Call	Bond Future	4,793.7300	4.7937	4,486.6200	4.4866	(6.406)	0	0	0
2022/08/01	R209	03/08/2023	11.94	Call	Bond Future	4,822.2300	4.8222	4,514.2000	4.5142	(6.388)	0	0	0
2022/08/01	R209	03/08/2023			Bond Future	11.5761	67.2804	11.6786	66.7844	0.885	0.0000	0.0000	0
2022/08/01	R209	03/08/2023	11.95	Call	Bond Future	4,850.5100	4.8505	4,541.5600	4.5416	(6.369)	0	0	0
2022/08/01	R209	03/08/2023	11.93	Put	Bond Future	3,102.6500	3.1026	3,291.5900	3.2916	6.090	0	0	0
2022/08/01	R209	03/08/2023	11.94	Put	Bond Future	3,084.2600	3.0843	3,272.2800	3.2723	6.096	0	0	0
2022/08/01	R210	04/08/2022			Bond Future	224.2706	224.2706	224.6499	224.6499	0.169	0.0000	0.0000	439
2022/08/01	R210	03/11/2022			Bond Future	224.8339	224.8339	225.2163	225.2163	0.170	0.0000	0.0000	732
2022/08/01	R210	02/02/2023			Bond Future	229.0286	229.0286	229.4154	229.4154	0.169	0.0000	0.0000	300
2022/08/01	R210	04/05/2023			Bond Future	230.3006	230.3006	230.6937	230.6937	0.171	0.0000	0.0000	0
2022/08/01	R210	03/08/2023			Bond Future	234.8731	234.8731	235.2732	235.2732	0.170	0.0000	0.0000	0
2022/08/01	R213	04/08/2022	9.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/01	R213	04/08/2022	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/01	R213	04/08/2022	9.90	Put	Bond Future	3,737.6600	3.7377	4,299.4900	4.2995	15.032	0	0	0
2022/08/01	R213	04/08/2022			Bond Future	10.6601	82.8748	10.7783	82.3130	1.109	0.0000	0.0000	27,866
2022/08/01	R213	04/08/2022	9.88	Put	Bond Future	3,839.0100	3.8390	4,400.8400	4.4008	14.635	0	0	0
2022/08/01	R213	04/08/2022	9.89	Put	Bond Future	3,788.3100	3.7883	4,350.1400	4.3501	14.831	0	0	0
2022/08/01	R213	04/08/2022	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/01	R213	03/11/2022	10.38	Call	Bond Future	864.3300	0.8643	673.3800	0.6734	(22.092)	0	0	0
2022/08/01	R213	03/11/2022	10.38	Put	Bond Future	3,032.1700	3.0322	3,412.8100	3.4128	12.553	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/01	R213	03/11/2022	10.39	Call	Bond Future	879.5700	0.8796	686.2600	0.6863	(21.978)	0	0	0
2022/08/01	R213	03/11/2022	10.39	Put	Bond Future	2,999.3700	2.9994	3,377.6500	3.3776	12.612	0	0	0
2022/08/01	R213	03/11/2022	10.37	Call	Bond Future	849.2500	0.8492	660.6700	0.6607	(22.205)	0	0	0
2022/08/01	R213	03/11/2022	10.37	Put	Bond Future	3,065.1700	3.0652	3,448.1800	3.4482	12.496	0	0	200
2022/08/01	R213	03/11/2022	9.19	Call	Bond Future	69.9400	0.0699	45.4000	0.0454	(35.087)	0	0	476
2022/08/01	R213	03/11/2022	9.19	Put	Bond Future	8,222.0500	8.2221	8,769.1000	8.7691	6.653	0	0	0
2022/08/01	R213	03/11/2022			Bond Future	10.8389	80.6282	10.9626	80.0566	1.141	0.0000	0.0000	33,204
2022/08/01	R213	03/11/2022	10.40	Call	Bond Future	895.0000	0.8950	699.3100	0.6993	(21.865)	0	0	0
2022/08/01	R213	03/11/2022	10.40	Put	Bond Future	2,966.7900	2.9668	3,342.6900	3.3427	12.670	0	0	0
2022/08/01	R213	03/11/2022	9.98	Call	Bond Future	395.1700	0.3952	288.7200	0.2887	(26.938)	0	0	0
2022/08/01	R213	03/11/2022	9.98	Put	Bond Future	4,514.7000	4.5147	4,979.8400	4.9798	10.303	0	0	200
2022/08/01	R213	03/11/2022	10.19	Call	Bond Future	607.8400	0.6078	459.9300	0.4599	(24.334)	0	0	0
2022/08/01	R213	03/11/2022	10.19	Put	Bond Future	3,695.3900	3.6954	4,119.0700	4.1191	11.465	0	0	476
2022/08/01	R213	03/11/2022	9.13	Call	Bond Future	60.3000	0.0603	38.7700	0.0388	(35.705)	0	0	200
2022/08/01	R213	03/11/2022	9.13	Put	Bond Future	8,528.6800	8.5287	9,078.7400	9.0787	6.450	0	0	0
2022/08/01	R213	03/11/2022	9.84	Call	Bond Future	299.6900	0.2997	214.6600	0.2147	(28.373)	0	0	0
2022/08/01	R213	03/11/2022	9.84	Put	Bond Future	5,116.3700	5.1164	5,602.9300	5.6029	9.510	0	0	476
2022/08/01	R213	02/02/2023	10.43	Put	Bond Future	3,912.6100	3.9126	4,286.7800	4.2868	9.563	0	0	0
2022/08/01	R213	02/02/2023	12.20	Call	Bond Future	6,090.5300	6.0905	5,618.3100	5.6183	(7.753)	0	0	0
2022/08/01	R213	02/02/2023	12.20	Put	Bond Future	851.1600	0.8512	962.1200	0.9621	13.036	0	0	912
2022/08/01	R213	02/02/2023	10.22	Put	Bond Future	4,597.6100	4.5976	5,007.5600	5.0076	8.917	0	0	0
2022/08/01	R213	02/02/2023	10.23	Call	Bond Future	1,034.8200	1.0348	859.9300	0.8599	(16.901)	0	0	0
2022/08/01	R213	02/02/2023	10.35	Call	Bond Future	1,207.6500	1.2077	1,012.5000	1.0125	(16.159)	0	0	0
2022/08/01	R213	02/02/2023	10.35	Put	Bond Future	4,165.3300	4.1653	4,553.3600	4.5534	9.316	0	0	476
2022/08/01	R213	02/02/2023	10.01	Call	Bond Future	762.7600	0.7628	622.9100	0.6229	(18.335)	0	0	0
2022/08/01	R213	02/02/2023			Bond Future	10.9891	82.1136	11.1187	81.5304	1.180	0.0000	0.0000	0
2022/08/01	R213	02/02/2023	10.43	Call	Bond Future	1,332.8100	1.3328	1,123.8000	1.1238	(15.682)	0	0	912
2022/08/01	R213	02/02/2023	10.22	Call	Bond Future	1,021.1300	1.0211	847.9000	0.8479	(16.965)	0	0	0
2022/08/01	R213	02/02/2023	10.23	Put	Bond Future	4,563.4900	4.5635	4,971.7800	4.9718	8.947	0	0	0
2022/08/01	R213	02/02/2023	9.16	Call	Bond Future	231.1200	0.2311	178.6100	0.1786	(22.720)	0	0	476
2022/08/01	R213	02/02/2023	9.16	Put	Bond Future	9,080.9500	9.0810	9,611.6200	9.6116	5.844	0	0	0
2022/08/01	R213	02/02/2023	10.01	Put	Bond Future	5,351.4300	5.3514	5,794.7600	5.7948	8.284	0	0	476
2022/08/01	R213	02/02/2023	10.21	Call	Bond Future	1,007.7600	1.0078	836.1700	0.8362	(17.027)	0	0	0
2022/08/01	R213	02/02/2023	10.21	Put	Bond Future	4,632.0900	4.6321	5,043.6800	5.0437	8.886	0	0	0
2022/08/01	R213	04/05/2023	10.75	Call	Bond Future	2,150.1400	2.1501	1,891.7900	1.8918	(12.015)	0	0	0
2022/08/01	R213	04/05/2023	10.75	Put	Bond Future	3,863.7000	3.8637	4,199.8700	4.1999	8.701	0	0	0
2022/08/01	R213	04/05/2023			Bond Future	11.1338	80.1110	11.2694	79.5164	1.218	0.0000	0.0000	0
2022/08/01	R213	04/05/2023	10.74	Call	Bond Future	2,131.1500	2.1312	1,874.2800	1.8743	(12.053)	0	0	0
2022/08/01	R213	04/05/2023	10.74	Put	Bond Future	3,890.0000	3.8900	4,227.6500	4.2276	8.680	0	0	0
2022/08/01	R213	04/05/2023	10.73	Call	Bond Future	2,112.2600	2.1123	1,856.8700	1.8569	(12.091)	0	0	0
2022/08/01	R213	04/05/2023	10.73	Put	Bond Future	3,916.4200	3.9164	4,255.5500	4.2556	8.659	0	0	0
2022/08/01	R213	03/08/2023	11.62	Put	Bond Future	2,753.4100	2.7534	2,997.4200	2.9974	8.862	0	0	0
2022/08/01	R213	03/08/2023	11.63	Call	Bond Future	4,249.5800	4.2496	3,885.9400	3.8859	(8.557)	0	0	0
2022/08/01	R213	03/08/2023			Bond Future	11.2731	81.6856	11.4152	81.0791	1.260	0.0000	0.0000	0
2022/08/01	R213	03/08/2023	11.62	Call	Bond Future	4,223.7800	4.2238	3,861.2900	3.8613	(8.582)	0	0	0
2022/08/01	R213	03/08/2023	11.63	Put	Bond Future	2,737.3500	2.7374	2,980.2100	2.9802	8.872	0	0	0
2022/08/01	R213	03/08/2023	11.61	Call	Bond Future	4,198.0300	4.1980	3,836.6900	3.8367	(8.607)	0	0	0
2022/08/01	R213	03/08/2023	11.61	Put	Bond Future	2,769.5600	2.7696	3,014.7200	3.0147	8.852	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/01	R214	04/08/2022	10.98	Put	Bond Future	1,528.7100	1.5287	1,804.6100	1.8046	18.048	0	0	0
2022/08/01	R214	04/08/2022	10.99	Call	Bond Future	227.4800	0.2275	41.4300	0.0414	(81.787)	0	0	0
2022/08/01	R214	04/08/2022			Bond Future	11.2168	66.3683	11.3003	65.9147	0.745	0.0000	0.0000	74,238
2022/08/01	R214	04/08/2022	10.97	Call	Bond Future	203.0800	0.2031	33.6300	0.0336	(83.440)	0	0	0
2022/08/01	R214	04/08/2022	10.97	Put	Bond Future	1,573.1900	1.5732	1,857.2900	1.8573	18.059	0	0	0
2022/08/01	R214	04/08/2022	10.98	Call	Bond Future	215.0100	0.2150	37.3600	0.0374	(82.624)	0	0	0
2022/08/01	R214	04/08/2022	10.99	Put	Bond Future	1,484.8300	1.4848	1,752.3300	1.7523	18.016	0	0	0
2022/08/01	R214	03/11/2022	11.34	Call	Bond Future	2,015.1300	2.0151	1,756.5500	1.7566	(12.832)	0	0	0
2022/08/01	R214	03/11/2022	11.36	Put	Bond Future	2,049.1400	2.0491	2,247.9900	2.2480	9.704	0	0	0
2022/08/01	R214	03/11/2022			Bond Future	11.3558	64.1167	11.4424	63.6553	0.763	0.0000	0.0000	11,496
2022/08/01	R214	03/11/2022	11.34	Put	Bond Future	2,099.8400	2.0998	2,302.6700	2.3027	9.659	0	0	0
2022/08/01	R214	03/11/2022	11.35	Call	Bond Future	2,043.3500	2.0434	1,782.7700	1.7828	(12.753)	0	0	0
2022/08/01	R214	03/11/2022	11.35	Put	Bond Future	2,074.4300	2.0744	2,275.2600	2.2753	9.681	0	0	0
2022/08/01	R214	03/11/2022	11.36	Call	Bond Future	2,071.6300	2.0716	1,809.0700	1.8091	(12.674)	0	0	0
2022/08/01	R214	02/02/2023	11.07	Call	Bond Future	1,924.5500	1.9246	1,719.6300	1.7196	(10.648)	0	0	0
2022/08/01	R214	02/02/2023	11.07	Put	Bond Future	4,106.6700	4.1067	4,372.4900	4.3725	6.473	0	0	0
2022/08/01	R214	02/02/2023	11.08	Call	Bond Future	1,947.2100	1.9472	1,740.7800	1.7408	(10.601)	0	0	0
2022/08/01	R214	02/02/2023	11.08	Put	Bond Future	4,073.8100	4.0738	4,338.1200	4.3381	6.488	0	0	0
2022/08/01	R214	02/02/2023			Bond Future	11.4733	65.2980	11.5632	64.8273	0.784	0.0000	0.0000	65,489
2022/08/01	R214	02/02/2023	11.09	Call	Bond Future	1,970.0100	1.9700	1,762.0900	1.7621	(10.554)	0	0	0
2022/08/01	R214	02/02/2023	11.09	Put	Bond Future	4,041.1500	4.0412	4,303.9700	4.3040	6.504	0	0	0
2022/08/01	R214	04/05/2023	11.36	Call	Bond Future	2,949.6400	2.9496	2,708.9500	2.7089	(8.160)	0	0	0
2022/08/01	R214	04/05/2023	11.36	Put	Bond Future	4,130.1000	4.1301	4,369.2900	4.3693	5.791	0	0	0
2022/08/01	R214	04/05/2023	11.37	Call	Bond Future	2,974.7400	2.9747	2,732.8500	2.7329	(8.131)	0	0	0
2022/08/01	R214	04/05/2023	11.37	Put	Bond Future	4,101.8100	4.1018	4,339.8000	4.3398	5.802	0	0	0
2022/08/01	R214	04/05/2023			Bond Future	11.5842	63.2324	11.6773	62.7525	0.803	0.0000	0.0000	0
2022/08/01	R214	04/05/2023	11.38	Call	Bond Future	2,999.7200	2.9997	2,756.6300	2.7566	(8.104)	0	0	0
2022/08/01	R214	04/05/2023	11.38	Put	Bond Future	4,073.4700	4.0735	4,310.2600	4.3103	5.813	0	0	0
2022/08/01	R214	03/08/2023	12.14	Call	Bond Future	5,374.6100	5.3746	5,060.4700	5.0605	(5.845)	0	0	0
2022/08/01	R214	03/08/2023	12.14	Put	Bond Future	3,137.1300	3.1371	3,312.5900	3.3126	5.593	0	0	0
2022/08/01	R214	03/08/2023	12.15	Call	Bond Future	5,404.2800	5.4043	5,089.2700	5.0893	(5.829)	0	0	0
2022/08/01	R214	03/08/2023	12.15	Put	Bond Future	3,118.5700	3.1186	3,293.1600	3.2932	5.598	0	0	0
2022/08/01	R214	03/08/2023			Bond Future	11.6896	64.4757	11.7859	63.9861	0.824	0.0000	0.0000	0
2022/08/01	R214	03/08/2023	12.16	Call	Bond Future	5,434.2300	5.4342	5,118.3600	5.1184	(5.813)	0	0	0
2022/08/01	R214	03/08/2023	12.16	Put	Bond Future	3,100.3600	3.1004	3,274.0900	3.2741	5.604	0	0	0
2022/08/01	R248	04/08/2022	10.20	Call	Bond Future	0.1300	0.0001	0.0000	0.0000	(100.000)	0	0	1,700
2022/08/01	R248	04/08/2022	10.99	Call	Bond Future	247.4800	0.2475	34.1800	0.0342	(86.189)	0	0	0
2022/08/01	R248	04/08/2022	10.99	Put	Bond Future	2,000.5300	2.0005	2,455.4200	2.4554	22.738	0	0	0
2022/08/01	R248	04/08/2022	11.30	Call	Bond Future	1,053.7600	1.0538	466.0900	0.4661	(55.769)	0	0	1,600
2022/08/01	R248	04/08/2022	11.30	Put	Bond Future	658.1700	0.6582	738.6900	0.7387	12.234	0	0	0
2022/08/01	R248	04/08/2022	10.40	Put	Bond Future	6,137.3400	6.1373	6,803.8700	6.8039	10.860	0	0	0
2022/08/01	R248	04/08/2022	10.98	Call	Bond Future	233.4400	0.2334	30.6000	0.0306	(86.892)	0	0	0
2022/08/01	R248	04/08/2022	10.98	Put	Bond Future	2,057.5000	2.0575	2,522.8500	2.5228	22.617	0	0	0
2022/08/01	R248	04/08/2022			Bond Future	11.2418	83.0522	11.3404	82.3840	0.877	0.0000	0.0000	95,065
2022/08/01	R248	04/08/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/01	R248	04/08/2022	9.70	Put	Bond Future	11,889.3100	11.8893	12,557.5000	12.5575	5.620	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/01	R248	04/08/2022	10.20	Put	Bond Future	7,715.1600	7.7152	8,383.2200	8.3832	8.659	0	0	0
2022/08/01	R248	04/08/2022	10.30	Call	Bond Future	0.5000	0.0005	0.0000	0.0000	(100.000)	0	0	1,200
2022/08/01	R248	04/08/2022	10.30	Put	Bond Future	6,919.6500	6.9197	7,587.3400	7.5873	9.649	0	0	0
2022/08/01	R248	04/08/2022	11.00	Call	Bond Future	262.1600	0.2622	38.1000	0.0381	(85.467)	0	0	1,200
2022/08/01	R248	04/08/2022	11.00	Put	Bond Future	1,944.3000	1.9443	2,388.4300	2.3884	22.843	0	0	50
2022/08/01	R248	04/08/2022	10.40	Call	Bond Future	1.6600	0.0017	0.0000	0.0000	(100.000)	0	0	0
2022/08/01	R248	04/08/2022	10.90	Call	Bond Future	142.0700	0.1421	11.8500	0.0119	(91.659)	0	0	100
2022/08/01	R248	04/08/2022	10.90	Put	Bond Future	2,538.1600	2.5382	3,076.1300	3.0761	21.195	0	0	0
2022/08/01	R248	03/11/2022	11.32	Call	Bond Future	2,369.4100	2.3694	2,011.1200	2.0111	(15.121)	0	0	0
2022/08/01	R248	03/11/2022	11.20	Call	Bond Future	1,979.7800	1.9798	1,657.8300	1.6578	(16.262)	0	0	1,650
2022/08/01	R248	03/11/2022	11.20	Put	Bond Future	3,208.7200	3.2087	3,566.3300	3.5663	11.145	0	0	0
2022/08/01	R248	03/11/2022	11.30	Put	Bond Future	2,849.0600	2.8491	3,176.3100	3.1763	11.486	0	0	0
2022/08/01	R248	03/11/2022	11.31	Put	Bond Future	2,815.1600	2.8152	3,139.4100	3.1394	11.518	0	0	0
2022/08/01	R248	03/11/2022			Bond Future	11.3814	79.9229	11.4838	79.2434	0.900	0.0000	0.0000	248,528
2022/08/01	R248	03/11/2022	11.32	Put	Bond Future	2,781.5900	2.7816	3,102.8600	3.1029	11.550	0	0	0
2022/08/01	R248	03/11/2022	11.90	Call	Bond Future	4,680.2400	4.6802	4,174.6800	4.1747	(10.802)	0	0	1,650
2022/08/01	R248	03/11/2022	11.90	Put	Bond Future	1,344.4400	1.3444	1,518.4400	1.5184	12.942	0	0	0
2022/08/01	R248	03/11/2022	11.30	Call	Bond Future	2,301.7800	2.3018	1,949.4700	1.9495	(15.306)	0	0	0
2022/08/01	R248	03/11/2022	11.31	Call	Bond Future	2,335.4800	2.3355	1,980.1700	1.9802	(15.214)	0	0	0
2022/08/01	R248	02/02/2023	11.08	Call	Bond Future	2,365.6500	2.3656	2,073.6900	2.0737	(12.342)	0	0	0
2022/08/01	R248	02/02/2023	11.08	Put	Bond Future	5,206.4200	5.2064	5,607.6200	5.6076	7.706	0	0	0
2022/08/01	R248	02/02/2023			Bond Future	11.4996	81.3957	11.6061	80.7025	0.926	0.0000	0.0000	0
2022/08/01	R248	02/02/2023	11.07	Call	Bond Future	2,337.7000	2.3377	2,047.9400	2.0479	(12.395)	0	0	0
2022/08/01	R248	02/02/2023	11.07	Put	Bond Future	5,248.3700	5.2484	5,651.7700	5.6518	7.686	0	0	0
2022/08/01	R248	02/02/2023	11.06	Call	Bond Future	2,309.9100	2.3099	2,022.3600	2.0224	(12.449)	0	0	0
2022/08/01	R248	02/02/2023	11.06	Put	Bond Future	5,290.6000	5.2906	5,696.2100	5.6962	7.667	0	0	0
2022/08/01	R248	04/05/2023	11.35	Call	Bond Future	3,581.1300	3.5811	3,238.4400	3.2384	(9.569)	0	0	0
2022/08/01	R248	04/05/2023	11.35	Put	Bond Future	5,297.8700	5.2979	5,661.7700	5.6618	6.869	0	0	0
2022/08/01	R248	04/05/2023			Bond Future	11.6111	78.4925	11.7215	77.7859	0.951	0.0000	0.0000	0
2022/08/01	R248	04/05/2023	11.34	Call	Bond Future	3,550.3800	3.5504	3,209.4600	3.2095	(9.602)	0	0	0
2022/08/01	R248	04/05/2023	11.34	Put	Bond Future	5,334.2100	5.3342	5,699.8800	5.6999	6.855	0	0	0
2022/08/01	R248	04/05/2023	11.33	Call	Bond Future	3,519.7400	3.5197	3,180.6200	3.1806	(9.635)	0	0	0
2022/08/01	R248	04/05/2023	11.33	Put	Bond Future	5,370.7500	5.3708	5,738.2200	5.7382	6.842	0	0	0
2022/08/01	R248	03/08/2023	12.11	Call	Bond Future	6,489.1500	6.4891	6,039.3100	6.0393	(6.932)	0	0	0
2022/08/01	R248	03/08/2023	12.11	Put	Bond Future	4,066.4400	4.0664	4,337.3500	4.3374	6.662	0	0	0
2022/08/01	R248	03/08/2023			Bond Future	11.7171	80.0362	11.8317	79.3154	0.978	0.0000	0.0000	0
2022/08/01	R248	03/08/2023	12.10	Call	Bond Future	6,453.0200	6.4530	6,004.4700	6.0045	(6.951)	0	0	0
2022/08/01	R248	03/08/2023	12.10	Put	Bond Future	4,090.2800	4.0903	4,362.4800	4.3625	6.655	0	0	0
2022/08/01	R248	03/08/2023	12.09	Call	Bond Future	6,416.6400	6.4166	5,969.3700	5.9694	(6.970)	0	0	0
2022/08/01	R248	03/08/2023	12.09	Put	Bond Future	4,113.9600	4.1140	4,387.4400	4.3874	6.648	0	0	0

Total

2013973