



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 15/07/2022 TO 15/07/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/15	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/15	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/15	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/15	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/15	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/15	2025	04/08/2022		Bond Future	162.4202	162.4202	161.9799	161.9799	(0.271)	0.0000	0.0000	9,728
2022/07/15	2025	03/11/2022		Bond Future	164.9246	164.9246	164.4752	164.4752	(0.273)	0.0000	0.0000	1,199
2022/07/15	2025	02/02/2023		Bond Future	166.0946	166.0946	165.6353	165.6353	(0.277)	0.0000	0.0000	1,773
2022/07/15	2025	04/05/2023		Bond Future	169.1959	169.1959	168.7269	168.7269	(0.277)	0.0000	0.0000	0
2022/07/15	2025	03/08/2023		Bond Future	170.8771	170.8771	170.3957	170.3957	(0.282)	0.0000	0.0000	0
2022/07/15	2029	04/08/2022		Bond Future	119.7998	119.7998	118.7512	118.7512	(0.875)	0.0000	0.0000	1,879
2022/07/15	2029	03/11/2022		Bond Future	120.3981	120.3981	119.3317	119.3317	(0.886)	0.0000	0.0000	385

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2022/07/15	2029	02/02/2023			Bond Future	122.4842		121.3981		(0.887)	0.0000	0.0000	728
2022/07/15	2029	04/05/2023			Bond Future	123.4832		122.3756		(0.897)	0.0000	0.0000	0
2022/07/15	2029	03/08/2023			Bond Future	125.9845		124.8537		(0.898)	0.0000	0.0000	0
2022/07/15	2030	04/08/2022	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/15	2030	04/08/2022	9.56	Put	Bond Future	7,330.7300	7.3307	7,022.5100	7.0225	(4.204)	0	0	0
2022/07/15	2030	04/08/2022	10.95	Call	Bond Future	386.0600	0.3861	484.9700	0.4850	25.620	0	0	0
2022/07/15	2030	04/08/2022	10.95	Put	Bond Future	1,118.5000	1.1185	909.1900	0.9092	(18.713)	0	0	800
2022/07/15	2030	04/08/2022			Bond Future	11.1128	84.6846	11.0440	84.9928	(0.618)	0.0000	0.0000	69,023
2022/07/15	2030	04/08/2022	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/15	2030	04/08/2022	8.30	Put	Bond Future	13,882.5900	13.8826	13,574.3700	13.5744	(2.220)	0	0	0
2022/07/15	2030	04/08/2022	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/15	2030	04/08/2022	9.05	Put	Bond Future	9,914.0900	9.9141	9,605.8700	9.6059	(3.109)	0	0	0
2022/07/15	2030	04/08/2022	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/15	2030	04/08/2022	9.54	Put	Bond Future	7,430.3400	7.4303	7,122.1200	7.1221	(4.148)	0	0	0
2022/07/15	2030	04/08/2022	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/15	2030	04/08/2022	9.55	Put	Bond Future	7,380.5200	7.3805	7,072.3000	7.0723	(4.176)	0	0	0
2022/07/15	2030	03/11/2022	10.10	Call	Bond Future	199.4600	0.1995	229.7900	0.2298	15.206	0	0	0
2022/07/15	2030	03/11/2022	10.10	Put	Bond Future	5,786.3000	5.7863	5,505.0400	5.5050	(4.861)	0	0	0
2022/07/15	2030	03/11/2022	10.20	Put	Bond Future	5,359.8500	5.3599	5,084.1400	5.0841	(5.144)	0	0	0
2022/07/15	2030	03/11/2022	9.70	Call	Bond Future	89.2100	0.0892	103.8800	0.1039	16.444	0	0	500
2022/07/15	2030	03/11/2022	9.70	Put	Bond Future	7,581.1500	7.5812	7,284.2300	7.2842	(3.917)	0	0	0
2022/07/15	2030	03/11/2022			Bond Future	11.3384	85.9702	11.2666	86.2818	(0.633)	0.0000	0.0000	29,304
2022/07/15	2030	03/11/2022	10.20	Call	Bond Future	241.3900	0.2414	277.2700	0.2773	14.864	0	0	500
2022/07/15	2030	03/11/2022	11.57	Call	Bond Future	2,330.3100	2.3303	2,513.0800	2.5131	7.843	0	0	0
2022/07/15	2030	03/11/2022	11.57	Put	Bond Future	1,335.5400	1.3355	1,206.7200	1.2067	(9.646)	0	0	500
2022/07/15	2030	03/11/2022	10.08	Call	Bond Future	191.8800	0.1919	221.1800	0.2212	15.270	0	0	0
2022/07/15	2030	03/11/2022	10.08	Put	Bond Future	5,872.7700	5.8728	5,590.4800	5.5905	(4.807)	0	0	0
2022/07/15	2030	03/11/2022	10.09	Call	Bond Future	195.6800	0.1957	225.5000	0.2255	15.239	0	0	0
2022/07/15	2030	03/11/2022	10.09	Put	Bond Future	5,829.5300	5.8295	5,547.7600	5.5478	(4.833)	0	0	0
2022/07/15	2030	02/02/2023	11.16	Put	Bond Future	3,223.4200	3.2234	3,031.2700	3.0313	(5.961)	0	0	388
2022/07/15	2030	02/02/2023	11.35	Call	Bond Future	1,919.8600	1.9199	2,061.4600	2.0615	7.376	0	0	5,000
2022/07/15	2030	02/02/2023	11.35	Put	Bond Future	2,778.3700	2.7784	2,603.8200	2.6038	(6.282)	0	0	0
2022/07/15	2030	02/02/2023	9.99	Call	Bond Future	318.9000	0.3189	356.1000	0.3561	11.665	0	0	0
2022/07/15	2030	02/02/2023	10.00	Call	Bond Future	323.3100	0.3233	360.9500	0.3609	11.642	0	0	0
2022/07/15	2030	02/02/2023	10.01	Put	Bond Future	7,119.2100	7.1192	6,841.1600	6.8412	(3.906)	0	0	0
2022/07/15	2030	02/02/2023	9.80	Call	Bond Future	244.3600	0.2444	273.8200	0.2738	12.056	0	0	0
2022/07/15	2030	02/02/2023	9.94	Put	Bond Future	7,413.2200	7.4132	7,132.1000	7.1321	(3.792)	0	0	102
2022/07/15	2030	02/02/2023	9.20	Call	Bond Future	98.5900	0.0986	111.6600	0.1117	13.257	0	0	0
2022/07/15	2030	02/02/2023	9.20	Put	Bond Future	10,734.0400	10.7340	10,430.9600	10.4310	(2.824)	0	0	0
2022/07/15	2030	02/02/2023	9.66	Call	Bond Future	199.8000	0.1998	224.4500	0.2245	12.337	0	0	0
2022/07/15	2030	02/02/2023	9.66	Put	Bond Future	8,627.3400	8.6273	8,335.8400	8.3358	(3.379)	0	0	102
2022/07/15	2030	02/02/2023	8.81	Put	Bond Future	12,606.3000	12.6063	12,296.8200	12.2968	(2.455)	0	0	0
2022/07/15	2030	02/02/2023	9.04	Call	Bond Future	72.9600	0.0730	82.9800	0.0830	13.734	0	0	0
2022/07/15	2030	02/02/2023	9.04	Put	Bond Future	11,492.0400	11.4920	11,185.9100	11.1859	(2.664)	0	0	0
2022/07/15	2030	02/02/2023	9.08	Put	Bond Future	11,301.1500	11.3012	10,995.7300	10.9957	(2.703)	0	0	0
2022/07/15	2030	02/02/2023			Bond Future	11.5538	83.4340	11.4785	83.7501	(0.652)	0.0000	0.0000	5,200
2022/07/15	2030	02/02/2023	11.55	Call	Bond Future	0.0000	0.0000	2,512.1000	2.5121	100.000	0	0	5,000

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2022/07/15	2030	02/02/2023	11.55	Put	Bond Future	0.0000	0.0000	2,212.0600	2.2121	100.000	0	0	0
2022/07/15	2030	02/02/2023	11.12	Call	Bond Future	1,483.8100	1.4838	1,604.1100	1.6041	8.108	0	0	0
2022/07/15	2030	02/02/2023	11.12	Put	Bond Future	3,324.5500	3.3245	3,128.7000	3.1287	(5.891)	0	0	0
2022/07/15	2030	02/02/2023	11.16	Call	Bond Future	1,554.5500	1.5546	1,678.5500	1.6785	7.977	0	0	0
2022/07/15	2030	02/02/2023	9.99	Put	Bond Future	7,202.7100	7.2027	6,923.7600	6.9238	(3.873)	0	0	0
2022/07/15	2030	02/02/2023	10.00	Put	Bond Future	7,160.8600	7.1609	6,882.3500	6.8824	(3.889)	0	0	0
2022/07/15	2030	02/02/2023	10.01	Call	Bond Future	327.9000	0.3279	366.0000	0.3660	11.619	0	0	0
2022/07/15	2030	02/02/2023	9.80	Put	Bond Future	8,012.9400	8.0129	7,726.2500	7.7263	(3.578)	0	0	0
2022/07/15	2030	02/02/2023	9.83	Call	Bond Future	255.0700	0.2551	285.6600	0.2857	11.993	0	0	388
2022/07/15	2030	02/02/2023	9.83	Put	Bond Future	7,883.2200	7.8832	7,597.6600	7.5977	(3.622)	0	0	0
2022/07/15	2030	02/02/2023	9.94	Call	Bond Future	297.6300	0.2976	332.6600	0.3327	11.770	0	0	0
2022/07/15	2030	02/02/2023	9.79	Call	Bond Future	240.9100	0.2409	270.0100	0.2700	12.079	0	0	0
2022/07/15	2030	02/02/2023	9.79	Put	Bond Future	8,056.3600	8.0564	7,769.3100	7.7693	(3.563)	0	0	0
2022/07/15	2030	02/02/2023	8.81	Call	Bond Future	46.3000	0.0463	52.9700	0.0530	14.406	0	0	102
2022/07/15	2030	02/02/2023	9.08	Call	Bond Future	78.7500	0.0788	89.4800	0.0895	13.625	0	0	388
2022/07/15	2030	04/05/2023	11.34	Call	Bond Future	1,909.7400	1.9097	2,041.2900	2.0413	6.888	0	0	0
2022/07/15	2030	04/05/2023	11.34	Put	Bond Future	3,638.5600	3.6386	3,448.7700	3.4488	(5.216)	0	0	150
2022/07/15	2030	04/05/2023	10.42	Call	Bond Future	707.1700	0.7072	772.1300	0.7721	9.186	0	0	479
2022/07/15	2030	04/05/2023	10.42	Put	Bond Future	6,370.3200	6.3703	6,113.9400	6.1139	(4.025)	0	0	0
2022/07/15	2030	04/05/2023	10.52	Call	Bond Future	788.6800	0.7887	859.5500	0.8595	8.986	0	0	0
2022/07/15	2030	04/05/2023	10.52	Put	Bond Future	6,013.1300	6.0131	5,762.6600	5.7627	(4.165)	0	0	0
2022/07/15	2030	04/05/2023	10.53	Call	Bond Future	798.4500	0.7984	869.9800	0.8700	8.959	0	0	0
2022/07/15	2030	04/05/2023	10.53	Put	Bond Future	5,979.1800	5.9792	5,729.3700	5.7294	(4.178)	0	0	0
2022/07/15	2030	04/05/2023	9.67	Call	Bond Future	300.7400	0.3007	332.3400	0.3323	10.507	0	0	479
2022/07/15	2030	04/05/2023	9.67	Put	Bond Future	9,343.4400	9.3434	9,053.7000	9.0537	(3.101)	0	0	0
2022/07/15	2030	04/05/2023	9.78	Call	Bond Future	343.5500	0.3435	378.9900	0.3790	10.316	0	0	388
2022/07/15	2030	04/05/2023	9.78	Put	Bond Future	8,880.5500	8.8805	8,594.6500	8.5947	(3.219)	0	0	0
2022/07/15	2030	04/05/2023	10.00	Call	Bond Future	444.5800	0.4446	488.7400	0.4887	9.933	0	0	1,080
2022/07/15	2030	04/05/2023	10.00	Put	Bond Future	7,980.6200	7.9806	7,703.4400	7.7034	(3.473)	0	0	0
2022/07/15	2030	04/05/2023	9.03	Call	Bond Future	122.3400	0.1223	136.8700	0.1369	11.877	0	0	388
2022/07/15	2030	04/05/2023	9.03	Put	Bond Future	12,178.0300	12.1780	11,871.2200	11.8712	(2.519)	0	0	0
2022/07/15	2030	04/05/2023	9.58	Put	Bond Future	9,728.4600	9.7285	9,435.8500	9.4359	(3.008)	0	0	0
2022/07/15	2030	04/05/2023			Bond Future	11.7616	84.9772	11.6824	85.2986	(0.673)	0.0000	0.0000	0
2022/07/15	2030	04/05/2023	12.57	Call	Bond Future	4,811.1100	4.8111	5,028.5700	5.0286	4.520	0	0	0
2022/07/15	2030	04/05/2023	12.57	Put	Bond Future	1,619.8000	1.6198	1,515.9200	1.5159	(6.413)	0	0	350
2022/07/15	2030	04/05/2023	11.62	Call	Bond Future	2,459.8200	2.4598	2,613.2600	2.6133	6.238	0	0	0
2022/07/15	2030	04/05/2023	11.62	Put	Bond Future	3,035.3700	3.0354	2,867.4700	2.8675	(5.531)	0	0	388
2022/07/15	2030	04/05/2023	12.04	Call	Bond Future	3,418.5900	3.4186	3,602.7900	3.6028	5.388	0	0	0
2022/07/15	2030	04/05/2023	12.04	Put	Bond Future	2,301.4200	2.3014	2,164.2800	2.1643	(5.959)	0	0	1,080
2022/07/15	2030	04/05/2023	12.50	Call	Bond Future	4,618.6700	4.6187	4,832.1300	4.8321	4.622	0	0	0
2022/07/15	2030	04/05/2023	12.50	Put	Bond Future	1,697.4200	1.6974	1,589.5400	1.5895	(6.356)	0	0	479
2022/07/15	2030	04/05/2023	10.54	Call	Bond Future	808.0800	0.8081	880.2600	0.8803	8.932	0	0	0
2022/07/15	2030	04/05/2023	10.54	Put	Bond Future	5,945.1200	5.9451	5,695.9600	5.6960	(4.191)	0	0	0
2022/07/15	2030	04/05/2023	10.65	Call	Bond Future	921.6100	0.9216	1,001.1900	1.0012	8.635	0	0	350
2022/07/15	2030	04/05/2023	10.65	Put	Bond Future	5,579.8500	5.5799	5,338.0900	5.3381	(4.333)	0	0	0
2022/07/15	2030	04/05/2023	9.58	Call	Bond Future	269.3800	0.2694	298.1100	0.2981	10.665	0	0	150
2022/07/15	2030	03/08/2023	12.89	Call	Bond Future	5,314.0600	5.3141	5,537.5500	5.5375	4.206	0	0	0
2022/07/15	2030	03/08/2023	12.89	Put	Bond Future	1,758.3600	1.7584	1,654.6800	1.6547	(5.896)	0	0	350

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2022/07/15	2030	03/08/2023	11.34	Call	Bond Future	1,831.3800	1.8314	1,956.2900	1.9563	6.821	0	0	0
2022/07/15	2030	03/08/2023	11.34	Put	Bond Future	4,284.8900	4.2849	4,082.6300	4.0826	(4.720)	0	0	0
2022/07/15	2030	03/08/2023	11.35	Call	Bond Future	1,847.6400	1.8476	1,973.2600	1.9733	6.799	0	0	0
2022/07/15	2030	03/08/2023	11.36	Put	Bond Future	4,236.6500	4.2367	4,035.8300	4.0358	(4.740)	0	0	0
2022/07/15	2030	03/08/2023	10.40	Call	Bond Future	741.8500	0.7419	806.6400	0.8066	8.734	0	0	1,012
2022/07/15	2030	03/08/2023	10.65	Call	Bond Future	943.1200	0.9431	1,021.4900	1.0215	8.310	0	0	350
2022/07/15	2030	03/08/2023	10.65	Put	Bond Future	6,257.7000	6.2577	6,008.9000	6.0089	(3.976)	0	0	0
2022/07/15	2030	03/08/2023			Bond Future	11.9555	82.6772	11.8721	83.0044	(0.698)	0.0000	0.0000	0
2022/07/15	2030	03/08/2023	12.59	Call	Bond Future	4,525.1000	4.5251	4,732.8200	4.7328	4.590	0	0	0
2022/07/15	2030	03/08/2023	12.59	Put	Bond Future	2,089.2800	2.0893	1,969.8300	1.9698	(5.717)	0	0	1,012
2022/07/15	2030	03/08/2023	11.35	Put	Bond Future	4,260.5600	4.2606	4,059.0100	4.0590	(4.731)	0	0	0
2022/07/15	2030	03/08/2023	11.36	Call	Bond Future	1,864.3000	1.8643	1,990.6500	1.9906	6.777	0	0	0
2022/07/15	2030	03/08/2023	10.40	Put	Bond Future	7,122.9500	7.1229	6,860.5700	6.8606	(3.684)	0	0	0
2022/07/15	2032	04/08/2022	8.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/15	2032	04/08/2022	8.97	Put	Bond Future	14,433.1900	14.4332	13,992.0100	13.9920	(3.057)	0	0	0
2022/07/15	2032	04/08/2022	9.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/15	2032	04/08/2022	9.40	Put	Bond Future	11,826.8100	11.8268	11,385.6300	11.3856	(3.730)	0	0	0
2022/07/15	2032	04/08/2022	9.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/15	2032	04/08/2022	9.72	Put	Bond Future	9,947.7400	9.9477	9,506.5600	9.5066	(4.435)	0	0	0
2022/07/15	2032	04/08/2022	10.21	Put	Bond Future	7,166.7100	7.1667	6,725.5400	6.7255	(6.156)	0	0	0
2022/07/15	2032	04/08/2022	10.22	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2022/07/15	2032	04/08/2022	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2022/07/15	2032	04/08/2022	10.20	Put	Bond Future	7,222.3300	7.2223	6,781.1600	6.7812	(6.108)	0	0	0
2022/07/15	2032	04/08/2022			Bond Future	11.5737	83.9423	11.4852	84.3835	(0.765)	0.0000	0.0000	90,116
2022/07/15	2032	04/08/2022	11.89	Call	Bond Future	1,845.9900	1.8460	2,184.5700	2.1846	18.341	0	0	0
2022/07/15	2032	04/08/2022	11.89	Put	Bond Future	296.4900	0.2965	193.8900	0.1939	(34.605)	0	0	0
2022/07/15	2032	04/08/2022	10.70	Call	Bond Future	1.6500	0.0017	3.1800	0.0032	92.727	0	0	0
2022/07/15	2032	04/08/2022	10.70	Put	Bond Future	4,499.1900	4.4992	4,059.5400	4.0595	(9.772)	0	0	7,500
2022/07/15	2032	04/08/2022	11.00	Call	Bond Future	39.5100	0.0395	63.3100	0.0633	60.238	0	0	0
2022/07/15	2032	04/08/2022	11.00	Put	Bond Future	2,955.8900	2.9559	2,538.5100	2.5385	(14.120)	0	0	7,500
2022/07/15	2032	04/08/2022	11.60	Call	Bond Future	881.4300	0.8814	1,115.2000	1.1152	26.522	0	0	0
2022/07/15	2032	04/08/2022	11.60	Put	Bond Future	751.1800	0.7512	543.7700	0.5438	(27.611)	0	0	800
2022/07/15	2032	04/08/2022	10.21	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2022/07/15	2032	04/08/2022	10.22	Put	Bond Future	7,111.1500	7.1112	6,669.9700	6.6700	(6.204)	0	0	0
2022/07/15	2032	04/08/2022	10.50	Call	Bond Future	0.0700	0.0001	0.1500	0.0002	114.286	0	0	900
2022/07/15	2032	04/08/2022	10.50	Put	Bond Future	5,573.8900	5.5739	5,132.7900	5.1328	(7.914)	0	0	0
2022/07/15	2032	04/08/2022	9.80	Put	Bond Future	9,485.8400	9.4858	9,044.6600	9.0447	(4.651)	0	0	0
2022/07/15	2032	04/08/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/15	2032	04/08/2022	10.10	Put	Bond Future	7,781.1100	7.7811	7,339.9300	7.3399	(5.670)	0	0	0
2022/07/15	2032	04/08/2022	10.20	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2022/07/15	2032	03/11/2022	10.56	Put	Bond Future	6,447.4600	6.4475	6,043.8100	6.0438	(6.261)	0	0	180
2022/07/15	2032	03/11/2022	10.16	Call	Bond Future	73.1800	0.0732	91.3400	0.0913	24.816	0	0	0
2022/07/15	2032	03/11/2022	10.16	Put	Bond Future	8,487.2500	8.4873	8,058.7500	8.0588	(5.049)	0	0	180
2022/07/15	2032	03/11/2022	9.46	Put	Bond Future	12,390.4600	12.3905	11,946.6000	11.9466	(3.582)	0	0	0
2022/07/15	2032	03/11/2022	9.92	Call	Bond Future	37.9300	0.0379	48.0500	0.0480	26.681	0	0	750
2022/07/15	2032	03/11/2022	9.92	Put	Bond Future	9,786.4700	9.7865	9,349.9300	9.3499	(4.461)	0	0	0
2022/07/15	2032	03/11/2022	10.11	Put	Bond Future	8,754.0000	8.7540	8,323.4900	8.3235	(4.918)	0	0	454

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/15	2032	03/11/2022	9.31	Put	Bond Future	13,267.0400		13.2670	12,822.1100	12.8221	(3.354)	0	0	0
2022/07/15	2032	03/11/2022	9.36	Call	Bond Future	6.5200		0.0065	8.5500	0.0086	31.135	0	0	454
2022/07/15	2032	03/11/2022	9.36	Put	Bond Future	12,973.4400		12.9734	12,528.8100	12.5288	(3.427)	0	0	0
2022/07/15	2032	03/11/2022			Bond Future	11.7924		81.0644	11.7001	81.5111	(0.783)	0.0000	0.0000	85,445
2022/07/15	2032	03/11/2022	11.55	Call	Bond Future	1,467.3500		1.4674	1,653.4800	1.6535	12.685	0	0	0
2022/07/15	2032	03/11/2022	11.55	Put	Bond Future	2,647.3400		2.6473	2,386.8100	2.3868	(9.841)	0	0	500
2022/07/15	2032	03/11/2022	12.30	Call	Bond Future	3,551.5700		3.5516	3,855.2800	3.8553	8.551	0	0	0
2022/07/15	2032	03/11/2022	12.30	Put	Bond Future	1,154.2600		1.1543	1,011.3100	1.0113	(12.385)	0	0	750
2022/07/15	2032	03/11/2022	10.56	Call	Bond Future	199.9200		0.1999	242.9300	0.2429	21.514	0	0	0
2022/07/15	2032	03/11/2022	10.66	Call	Bond Future	258.2100		0.2582	311.0000	0.3110	20.445	0	0	0
2022/07/15	2032	03/11/2022	10.66	Put	Bond Future	5,975.1100		5.9751	5,581.2400	5.5812	(6.592)	0	0	0
2022/07/15	2032	03/11/2022	10.67	Call	Bond Future	264.6600		0.2647	318.5000	0.3185	20.343	0	0	750
2022/07/15	2032	03/11/2022	10.67	Put	Bond Future	5,928.7400		5.9287	5,535.9200	5.5359	(6.626)	0	0	0
2022/07/15	2032	03/11/2022	10.21	Call	Bond Future	83.3800		0.0834	103.7500	0.1038	24.430	0	0	500
2022/07/15	2032	03/11/2022	10.21	Put	Bond Future	8,222.7300		8.2227	7,796.4400	7.7964	(5.184)	0	0	0
2022/07/15	2032	03/11/2022	10.49	Call	Bond Future	166.2400		0.1662	203.2300	0.2032	22.251	0	0	0
2022/07/15	2032	03/11/2022	10.49	Put	Bond Future	6,787.8100		6.7878	6,378.1400	6.3781	(6.035)	0	0	454
2022/07/15	2032	03/11/2022	9.46	Call	Bond Future	9.2200		0.0092	12.0200	0.0120	30.369	0	0	500
2022/07/15	2032	03/11/2022	10.11	Call	Bond Future	64.0900		0.0641	80.2400	0.0802	25.199	0	0	0
2022/07/15	2032	03/11/2022	9.31	Call	Bond Future	5.4500		0.0055	7.1800	0.0072	31.743	0	0	180
2022/07/15	2032	02/02/2023	11.69	Call	Bond Future	1,986.1400		1.9861	2,180.2900	2.1803	9.775	0	0	0
2022/07/15	2032	02/02/2023	11.69	Put	Bond Future	3,444.3200		3.4443	3,184.9300	3.1849	(7.531)	0	0	0
2022/07/15	2032	02/02/2023	10.40	Call	Bond Future	335.0600		0.3351	387.3800	0.3874	15.615	0	0	0
2022/07/15	2032	02/02/2023	10.40	Put	Bond Future	8,316.8200		8.3168	7,915.6000	7.9156	(4.824)	0	0	0
2022/07/15	2032	02/02/2023	10.50	Call	Bond Future	390.4600		0.3905	449.8900	0.4499	15.221	0	0	0
2022/07/15	2032	02/02/2023	10.50	Put	Bond Future	7,842.1400		7.8421	7,448.0300	7.4480	(5.026)	0	0	454
2022/07/15	2032	02/02/2023	10.67	Call	Bond Future	501.6200		0.5016	574.6500	0.5747	14.559	0	0	750
2022/07/15	2032	02/02/2023	10.67	Put	Bond Future	7,061.8700		7.0619	6,681.3600	6.6814	(5.388)	0	0	0
2022/07/15	2032	02/02/2023	10.22	Call	Bond Future	251.6900		0.2517	292.7900	0.2928	16.330	0	0	500
2022/07/15	2032	02/02/2023	10.22	Put	Bond Future	9,198.3600		9.1984	8,785.9200	8.7859	(4.484)	0	0	0
2022/07/15	2032	02/02/2023	9.47	Call	Bond Future	63.8000		0.0638	76.2500	0.0763	19.514	0	0	500
2022/07/15	2032	02/02/2023	9.47	Put	Bond Future	13,184.8600		13.1849	12,743.7700	12.7438	(3.345)	0	0	0
2022/07/15	2032	02/02/2023	9.92	Call	Bond Future	151.4200		0.1514	177.9700	0.1780	17.534	0	0	750
2022/07/15	2032	02/02/2023	9.92	Put	Bond Future	10,737.6200		10.7376	10,310.6300	10.3106	(3.977)	0	0	0
2022/07/15	2032	02/02/2023			Bond Future	11.9974		82.4517	11.9010	82.9052	(0.804)	0.0000	0.0000	0
2022/07/15	2032	02/02/2023	11.84	Call	Bond Future	2,326.4500		2.3265	2,540.1100	2.5401	9.184	0	0	0
2022/07/15	2032	02/02/2023	11.84	Put	Bond Future	3,068.5700		3.0686	2,828.6900	2.8287	(7.817)	0	0	500
2022/07/15	2032	02/02/2023	12.75	Call	Bond Future	4,909.6000		4.9096	5,224.9000	5.2249	6.422	0	0	0
2022/07/15	2032	02/02/2023	12.75	Put	Bond Future	1,484.5700		1.4846	1,346.3300	1.3463	(9.312)	0	0	750
2022/07/15	2032	02/02/2023	10.38	Call	Bond Future	324.7700		0.3248	375.7400	0.3757	15.694	0	0	0
2022/07/15	2032	02/02/2023	10.38	Put	Bond Future	8,413.0500		8.4130	8,010.4800	8.0105	(4.785)	0	0	0
2022/07/15	2032	02/02/2023	10.39	Call	Bond Future	329.9400		0.3299	381.5900	0.3816	15.654	0	0	0
2022/07/15	2032	02/02/2023	10.39	Put	Bond Future	8,364.9400		8.3649	7,963.0500	7.9630	(4.804)	0	0	0
2022/07/15	2032	02/02/2023	10.16	Call	Bond Future	228.0200		0.2280	265.8100	0.2658	16.573	0	0	0
2022/07/15	2032	02/02/2023	10.16	Put	Bond Future	9,499.4400		9.4994	9,083.6900	9.0837	(4.377)	0	0	454
2022/07/15	2032	02/02/2023	9.31	Call	Bond Future	45.4600		0.0455	54.6700	0.0547	20.260	0	0	454
2022/07/15	2032	02/02/2023	9.31	Put	Bond Future	14,090.2700		14.0903	13,645.9400	13.6459	(3.153)	0	0	0
2022/07/15	2032	04/05/2023	10.89	Call	Bond Future	881.0900		0.8811	982.7100	0.9827	11.533	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/15	2032	04/05/2023	10.89	Put	Bond Future	7,123.2500	7.1233	6,763.5700	6.7636	(5.049)	0	0	0
2022/07/15	2032	04/05/2023			Bond Future	12.1909	79.8172	12.0901	80.2785	(0.826)	0.0000	0.0000	0
2022/07/15	2032	04/05/2023	10.87	Call	Bond Future	862.3900	0.8624	962.3100	0.9623	11.586	0	0	0
2022/07/15	2032	04/05/2023	10.87	Put	Bond Future	7,205.5300	7.2055	6,844.1500	6.8441	(5.015)	0	0	0
2022/07/15	2032	04/05/2023	10.88	Call	Bond Future	871.8000	0.8718	972.5800	0.9726	11.560	0	0	0
2022/07/15	2032	04/05/2023	10.88	Put	Bond Future	7,164.4300	7.1644	6,803.9100	6.8039	(5.032)	0	0	0
2022/07/15	2032	03/08/2023	11.90	Call	Bond Future	2,433.0000	2.4330	2,632.2200	2.6322	8.188	0	0	5,000
2022/07/15	2032	03/08/2023	11.90	Put	Bond Future	4,534.3000	4.5343	4,263.5500	4.2636	(5.971)	0	0	0
2022/07/15	2032	03/08/2023	11.77	Call	Bond Future	2,180.7000	2.1807	2,366.6200	2.3666	8.526	0	0	0
2022/07/15	2032	03/08/2023	11.77	Put	Bond Future	4,883.5400	4.8835	4,599.4900	4.5995	(5.816)	0	0	0
2022/07/15	2032	03/08/2023			Bond Future	12.3644	81.4239	12.2591	81.8938	(0.852)	0.0000	0.0000	2,600
2022/07/15	2032	03/08/2023	11.75	Call	Bond Future	2,143.3500	2.1434	2,327.2200	2.3272	8.579	0	0	0
2022/07/15	2032	03/08/2023	11.75	Put	Bond Future	4,939.2600	4.9393	4,653.1600	4.6532	(5.792)	0	0	0
2022/07/15	2032	03/08/2023	11.76	Call	Bond Future	2,161.9800	2.1620	2,346.8700	2.3469	8.552	0	0	0
2022/07/15	2032	03/08/2023	11.76	Put	Bond Future	4,911.3400	4.9113	4,626.2600	4.6263	(5.805)	0	0	0
2022/07/15	2033	04/08/2022			Bond Future	113.3889	113.3889	113.0916	113.0916	(0.262)	0.0000	0.0000	5,786
2022/07/15	2033	03/11/2022			Bond Future	113.8037	113.8037	113.5002	113.5002	(0.267)	0.0000	0.0000	4
2022/07/15	2033	02/02/2023			Bond Future	115.7752	115.7752	115.4654	115.4654	(0.268)	0.0000	0.0000	5,737
2022/07/15	2033	04/05/2023			Bond Future	116.5639	116.5639	116.2470	116.2470	(0.272)	0.0000	0.0000	0
2022/07/15	2033	03/08/2023			Bond Future	118.9247	118.9247	118.6007	118.6007	(0.272)	0.0000	0.0000	0
2022/07/15	2037	04/08/2022	10.89	Call	Bond Future	0.3800	0.0004	1.0700	0.0011	181.579	0	0	0
2022/07/15	2037	04/08/2022	10.89	Put	Bond Future	6,792.2100	6.7922	6,048.7700	6.0488	(10.945)	0	0	0
2022/07/15	2037	04/08/2022	10.90	Call	Bond Future	0.4300	0.0004	1.2000	0.0012	179.070	0	0	0
2022/07/15	2037	04/08/2022	11.95	Call	Bond Future	696.8100	0.6968	1,032.3000	1.0323	48.147	0	0	0
2022/07/15	2037	04/08/2022	11.95	Put	Bond Future	1,216.2000	1.2162	807.5600	0.8076	(33.600)	0	0	1,050
2022/07/15	2037	04/08/2022	10.91	Put	Bond Future	6,667.0000	6.6670	5,923.7300	5.9237	(11.148)	0	0	0
2022/07/15	2037	04/08/2022			Bond Future	12.0436	76.2167	11.9098	76.9609	(1.111)	0.0000	0.0000	143,137
2022/07/15	2037	04/08/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	50
2022/07/15	2037	04/08/2022	10.10	Put	Bond Future	11,973.3800	11.9734	11,229.2500	11.2292	(6.215)	0	0	0
2022/07/15	2037	04/08/2022	10.90	Put	Bond Future	6,729.5700	6.7296	5,986.2100	5.9862	(11.046)	0	0	50
2022/07/15	2037	04/08/2022	10.91	Call	Bond Future	0.4800	0.0005	1.3400	0.0013	179.167	0	0	0
2022/07/15	2037	04/08/2022	11.21	Call	Bond Future	9.8000	0.0098	22.2700	0.0223	127.245	0	0	1,050
2022/07/15	2037	04/08/2022	11.21	Put	Bond Future	4,829.8500	4.8299	4,098.1900	4.0982	(15.149)	0	0	0
2022/07/15	2037	04/08/2022	11.42	Call	Bond Future	49.7500	0.0497	98.2700	0.0983	97.528	0	0	0
2022/07/15	2037	04/08/2022	11.42	Put	Bond Future	3,613.4200	3.6134	2,917.8100	2.9178	(19.251)	0	0	50
2022/07/15	2037	03/11/2022	11.32	Call	Bond Future	483.2200	0.4832	624.2300	0.6242	29.181	0	0	0
2022/07/15	2037	03/11/2022	11.30	Put	Bond Future	5,776.1700	5.7762	5,158.3000	5.1583	(10.697)	0	0	0
2022/07/15	2037	03/11/2022	11.31	Call	Bond Future	472.5800	0.4726	611.2700	0.6113	29.347	0	0	0
2022/07/15	2037	03/11/2022	11.31	Put	Bond Future	5,727.1400	5.7271	5,111.5900	5.1116	(10.748)	0	0	0
2022/07/15	2037	03/11/2022			Bond Future	12.2373	77.3739	12.0983	78.1281	(1.136)	0.0000	0.0000	8,922
2022/07/15	2037	03/11/2022	11.32	Put	Bond Future	5,678.2400	5.6782	5,065.0100	5.0650	(10.800)	0	0	0
2022/07/15	2037	03/11/2022	11.30	Call	Bond Future	462.0000	0.4620	598.3700	0.5984	29.517	0	0	0
2022/07/15	2037	02/02/2023	11.03	Call	Bond Future	524.6700	0.5247	646.3300	0.6463	23.188	0	0	0
2022/07/15	2037	02/02/2023	11.03	Put	Bond Future	8,419.4800	8.4195	7,774.7200	7.7747	(7.658)	0	0	0
2022/07/15	2037	02/02/2023	11.04	Call	Bond Future	532.6800	0.5327	655.8200	0.6558	23.117	0	0	0
2022/07/15	2037	02/02/2023	11.04	Put	Bond Future	8,366.4500	8.3664	7,723.1700	7.7232	(7.689)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/15	2037	02/02/2023			Bond Future	12.4223	74.4406	12.2777	75.2070	(1.164)	0.0000	0.0000	1,086
2022/07/15	2037	02/02/2023	11.05	Call	Bond Future	540.7900	0.5408	665.4100	0.6654	23.044	0	0	0
2022/07/15	2037	02/02/2023	11.05	Put	Bond Future	8,313.5900	8.3136	7,671.7900	7.6718	(7.720)	0	0	0
2022/07/15	2037	04/05/2023	11.30	Call	Bond Future	1,047.8000	1.0478	1,230.3800	1.2304	17.425	0	0	0
2022/07/15	2037	04/05/2023	11.30	Put	Bond Future	8,201.1100	8.2011	7,603.7300	7.6037	(7.284)	0	0	0
2022/07/15	2037	04/05/2023	11.31	Call	Bond Future	1,059.0700	1.0591	1,243.1700	1.2432	17.383	0	0	0
2022/07/15	2037	04/05/2023	11.31	Put	Bond Future	8,153.4200	8.1534	7,557.5600	7.5576	(7.308)	0	0	0
2022/07/15	2037	04/05/2023			Bond Future	12.5980	75.8185	12.4476	76.5984	(1.194)	0.0000	0.0000	0
2022/07/15	2037	04/05/2023	11.32	Call	Bond Future	1,070.6500	1.0706	1,256.2800	1.2563	17.338	0	0	0
2022/07/15	2037	04/05/2023	11.32	Put	Bond Future	8,106.1000	8.1061	7,511.7700	7.5118	(7.332)	0	0	0
2022/07/15	2037	03/08/2023	12.12	Call	Bond Future	2,522.8300	2.5228	2,843.6100	2.8436	12.715	0	0	0
2022/07/15	2037	03/08/2023	12.12	Put	Bond Future	5,864.7200	5.8647	5,390.5000	5.3905	(8.086)	0	0	0
2022/07/15	2037	03/08/2023	12.13	Call	Bond Future	2,544.2700	2.5443	2,866.7500	2.8668	12.675	0	0	0
2022/07/15	2037	03/08/2023	12.13	Put	Bond Future	5,832.3900	5.8324	5,359.8700	5.3599	(8.102)	0	0	0
2022/07/15	2037	03/08/2023			Bond Future	12.7622	73.0851	12.6055	73.8801	(1.228)	0.0000	0.0000	0
2022/07/15	2037	03/08/2023	12.14	Call	Bond Future	2,565.5000	2.5655	2,889.6900	2.8897	12.637	0	0	0
2022/07/15	2037	03/08/2023	12.14	Put	Bond Future	5,799.9100	5.7999	5,329.1000	5.3291	(8.118)	0	0	0
2022/07/15	2038	04/08/2022			Bond Future	127.4759	127.4759	127.1764	127.1764	(0.235)	0.0000	0.0000	4,615
2022/07/15	2038	03/11/2022			Bond Future	129.4417	129.4417	129.1357	129.1357	(0.236)	0.0000	0.0000	777
2022/07/15	2038	02/02/2023			Bond Future	129.7863	129.7863	129.4732	129.4732	(0.241)	0.0000	0.0000	0
2022/07/15	2038	04/05/2023			Bond Future	132.2106	132.2106	131.8907	131.8907	(0.242)	0.0000	0.0000	0
2022/07/15	2038	03/08/2023			Bond Future	132.9255	132.9255	132.5964	132.5964	(0.248)	0.0000	0.0000	0
2022/07/15	2040	04/08/2022	9.70	Put	Bond Future	16,504.8400	16.5048	15,558.0400	15.5580	(5.736)	0	0	0
2022/07/15	2040	04/08/2022	11.05	Call	Bond Future	1.0500	0.0011	3.5500	0.0036	238.095	0	0	0
2022/07/15	2040	04/08/2022	11.05	Put	Bond Future	6,623.5100	6.6235	5,679.2100	5.6792	(14.257)	0	0	0
2022/07/15	2040	04/08/2022	12.24	Put	Bond Future	649.0200	0.6490	345.2000	0.3452	(46.812)	0	0	460
2022/07/15	2040	04/08/2022			Bond Future	12.1018	77.8968	11.9428	78.8435	(1.313)	0.0000	0.0000	96,392
2022/07/15	2040	04/08/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	460
2022/07/15	2040	04/08/2022	10.70	Call	Bond Future	0.0400	0.0000	0.1400	0.0001	250.000	0	0	460
2022/07/15	2040	04/08/2022	10.70	Put	Bond Future	9,024.9400	9.0249	8,078.2400	8.0782	(10.490)	0	0	0
2022/07/15	2040	04/08/2022	11.03	Call	Bond Future	0.8300	0.0008	2.8900	0.0029	248.193	0	0	0
2022/07/15	2040	04/08/2022	11.03	Put	Bond Future	6,757.7600	6.7578	5,813.0200	5.8130	(13.980)	0	0	0
2022/07/15	2040	04/08/2022	11.04	Call	Bond Future	0.9300	0.0009	3.2100	0.0032	245.161	0	0	0
2022/07/15	2040	04/08/2022	11.04	Put	Bond Future	6,690.5800	6.6906	5,746.0600	5.7461	(14.117)	0	0	0
2022/07/15	2040	04/08/2022	12.24	Call	Bond Future	1,457.6500	1.4576	2,100.6300	2.1006	44.111	0	0	0
2022/07/15	2040	03/11/2022	12.52	Call	Bond Future	3,196.8700	3.1969	3,789.1300	3.7891	18.526	0	0	0
2022/07/15	2040	03/11/2022	11.41	Put	Bond Future	5,876.8900	5.8769	5,109.8200	5.1098	(13.052)	0	0	0
2022/07/15	2040	03/11/2022	12.00	Call	Bond Future	0.0000	0.0000	2,029.2300	2.0292	100.000	0	0	1,160
2022/07/15	2040	03/11/2022	12.00	Put	Bond Future	0.0000	0.0000	2,760.2300	2.7602	100.000	0	0	0
2022/07/15	2040	03/11/2022	11.39	Call	Bond Future	517.3200	0.5173	704.0000	0.7040	36.086	0	0	0
2022/07/15	2040	03/11/2022	11.40	Call	Bond Future	529.1100	0.5291	718.9000	0.7189	35.870	0	0	0
2022/07/15	2040	03/11/2022	10.70	Call	Bond Future	94.9100	0.0949	142.4600	0.1425	50.100	0	0	1,078
2022/07/15	2040	03/11/2022	11.20	Call	Bond Future	332.4100	0.3324	466.0200	0.4660	40.194	0	0	1,078
2022/07/15	2040	03/11/2022	11.20	Put	Bond Future	7,030.2600	7.0303	6,203.8800	6.2039	(11.755)	0	0	0
2022/07/15	2040	03/11/2022			Bond Future	12.2887	79.0794	12.1236	80.0394	(1.344)	0.0000	0.0000	21,737
2022/07/15	2040	03/11/2022	12.52	Put	Bond Future	1,884.1600	1.8842	1,516.4300	1.5164	(19.517)	0	0	1,078

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/15	2040	03/11/2022	11.41	Call	Bond Future	541.0900	0.5411	734.0100	0.7340	35.654	0	0	0
2022/07/15	2040	03/11/2022	11.50	Call	Bond Future	657.5200	0.6575	879.6200	0.8796	33.778	0	0	1,500
2022/07/15	2040	03/11/2022	11.50	Put	Bond Future	5,420.2500	5.4202	4,682.3600	4.6824	(13.614)	0	0	0
2022/07/15	2040	03/11/2022	11.30	Call	Bond Future	0.0000	0.0000	579.2600	0.5793	100.000	0	0	1,160
2022/07/15	2040	03/11/2022	11.30	Put	Bond Future	0.0000	0.0000	5,664.1400	5.6641	100.000	0	0	0
2022/07/15	2040	03/11/2022	11.39	Put	Bond Future	5,981.3300	5.9813	5,208.0200	5.2080	(12.929)	0	0	0
2022/07/15	2040	03/11/2022	11.40	Put	Bond Future	5,928.9800	5.9290	5,158.7800	5.1588	(12.990)	0	0	0
2022/07/15	2040	03/11/2022	10.70	Put	Bond Future	10,181.4900	10.1815	9,269.0500	9.2690	(8.962)	0	0	0
2022/07/15	2040	03/11/2022	10.80	Call	Bond Future	124.7500	0.1247	184.6300	0.1846	48.000	0	0	1,500
2022/07/15	2040	03/11/2022	10.80	Put	Bond Future	9,516.6600	9.5167	8,616.5500	8.6165	(9.458)	0	0	0
2022/07/15	2040	02/02/2023	12.27	Call	Bond Future	2,763.3700	2.7634	3,234.2700	3.2343	17.041	0	0	0
2022/07/15	2040	02/02/2023	12.27	Put	Bond Future	3,884.9800	3.8850	3,380.2500	3.3802	(12.992)	0	0	388
2022/07/15	2040	02/02/2023	11.12	Call	Bond Future	606.6800	0.6067	774.3500	0.7744	27.637	0	0	0
2022/07/15	2040	02/02/2023	11.12	Put	Bond Future	8,821.5200	8.8215	8,013.5600	8.0136	(9.159)	0	0	0
2022/07/15	2040	02/02/2023	12.24	Call	Bond Future	2,680.1000	2.6801	3,142.7500	3.1427	17.262	0	0	0
2022/07/15	2040	02/02/2023	12.24	Put	Bond Future	3,974.5600	3.9746	3,461.5800	3.4616	(12.907)	0	0	0
2022/07/15	2040	02/02/2023	10.93	Call	Bond Future	452.0500	0.4520	584.7000	0.5847	29.344	0	0	0
2022/07/15	2040	02/02/2023	10.96	Call	Bond Future	474.2000	0.4742	612.0400	0.6120	29.068	0	0	388
2022/07/15	2040	02/02/2023	10.96	Put	Bond Future	9,756.8000	9.7568	8,919.0100	8.9190	(8.587)	0	0	0
2022/07/15	2040	02/02/2023			Bond Future	12.4673	75.9250	12.2954	76.9006	(1.379)	0.0000	0.0000	61,858
2022/07/15	2040	02/02/2023	11.11	Call	Bond Future	597.6300	0.5976	763.3300	0.7633	27.726	0	0	0
2022/07/15	2040	02/02/2023	11.11	Put	Bond Future	8,878.5900	8.8786	8,068.6600	8.0687	(9.122)	0	0	0
2022/07/15	2040	02/02/2023	10.93	Put	Bond Future	9,937.2000	9.9372	9,094.2200	9.0942	(8.483)	0	0	0
2022/07/15	2040	02/02/2023	11.10	Call	Bond Future	588.8200	0.5888	752.5800	0.7526	27.812	0	0	0
2022/07/15	2040	02/02/2023	11.10	Put	Bond Future	8,935.9900	8.9360	8,124.1200	8.1241	(9.085)	0	0	0
2022/07/15	2040	02/02/2023	10.18	Call	Bond Future	115.8000	0.1158	158.3700	0.1584	36.762	0	0	0
2022/07/15	2040	02/02/2023	10.18	Put	Bond Future	14,916.6200	14.9166	13,983.5600	13.9836	(6.255)	0	0	0
2022/07/15	2040	02/02/2023	10.21	Call	Bond Future	123.1000	0.1231	167.9600	0.1680	36.442	0	0	388
2022/07/15	2040	02/02/2023	10.21	Put	Bond Future	14,701.6500	14.7016	13,770.8800	13.7709	(6.331)	0	0	0
2022/07/15	2040	04/05/2023	13.45	Put	Bond Future	2,353.0500	2.3531	2,049.4000	2.0494	(12.905)	0	0	486
2022/07/15	2040	04/05/2023	11.43	Call	Bond Future	1,248.5900	1.2486	1,504.0400	1.5040	20.459	0	0	0
2022/07/15	2040	04/05/2023	11.43	Put	Bond Future	8,374.8000	8.3748	7,637.1900	7.6372	(8.807)	0	0	0
2022/07/15	2040	04/05/2023	12.78	Call	Bond Future	4,384.6400	4.3846	4,950.2500	4.9502	12.900	0	0	0
2022/07/15	2040	04/05/2023	12.78	Put	Bond Future	3,601.5300	3.6015	3,174.0800	3.1741	(11.869)	0	0	388
2022/07/15	2040	04/05/2023	10.73	Put	Bond Future	12,309.9200	12.3099	11,451.1300	11.4511	(6.976)	0	0	0
2022/07/15	2040	04/05/2023			Bond Future	12.6363	77.3305	12.4575	78.3236	(1.415)	0.0000	0.0000	0
2022/07/15	2040	04/05/2023	13.45	Call	Bond Future	6,620.2000	6.6202	7,309.6100	7.3096	10.414	0	0	0
2022/07/15	2040	04/05/2023	11.48	Call	Bond Future	1,315.6500	1.3156	1,581.3700	1.5814	20.197	0	0	486
2022/07/15	2040	04/05/2023	11.48	Put	Bond Future	8,125.6800	8.1257	7,398.3400	7.3983	(8.951)	0	0	0
2022/07/15	2040	04/05/2023	10.92	Call	Bond Future	699.0200	0.6990	861.7300	0.8617	23.277	0	0	388
2022/07/15	2040	04/05/2023	10.92	Put	Bond Future	11,161.7200	11.1617	10,331.3700	10.3314	(7.439)	0	0	0
2022/07/15	2040	04/05/2023	11.41	Call	Bond Future	1,222.4200	1.2224	1,473.8100	1.4738	20.565	0	0	0
2022/07/15	2040	04/05/2023	11.41	Put	Bond Future	8,475.6400	8.4756	7,733.9700	7.7340	(8.751)	0	0	0
2022/07/15	2040	04/05/2023	11.42	Call	Bond Future	1,235.5600	1.2356	1,488.9900	1.4890	20.511	0	0	0
2022/07/15	2040	04/05/2023	11.42	Put	Bond Future	8,425.2300	8.4252	7,685.6000	7.6856	(8.779)	0	0	0
2022/07/15	2040	04/05/2023	10.17	Call	Bond Future	250.0800	0.2501	319.9900	0.3200	27.955	0	0	388
2022/07/15	2040	04/05/2023	10.17	Put	Bond Future	16,012.3500	16.0123	15,089.2000	15.0892	(5.765)	0	0	0
2022/07/15	2040	04/05/2023	10.73	Call	Bond Future	550.4100	0.5504	684.6800	0.6847	24.395	0	0	486

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/15	2040	03/08/2023	12.23	Call	Bond Future	2,914.8900	2.9149	3,346.5000	3.3465	14.807	0	0	0
2022/07/15	2040	03/08/2023	12.23	Put	Bond Future	6,051.9200	6.0519	5,471.1800	5.4712	(9.596)	0	0	0
2022/07/15	2040	03/08/2023			Bond Future	12.7940	74.3774	12.6080	75.3898	(1.455)	0.0000	0.0000	0
2022/07/15	2040	03/08/2023	12.21	Call	Bond Future	2,868.2000	2.8682	3,295.4900	3.2955	14.897	0	0	0
2022/07/15	2040	03/08/2023	12.21	Put	Bond Future	6,120.2900	6.1203	5,535.2300	5.5352	(9.559)	0	0	0
2022/07/15	2040	03/08/2023	12.22	Call	Bond Future	2,891.3500	2.8913	3,320.7900	3.3208	14.853	0	0	0
2022/07/15	2040	03/08/2023	12.22	Put	Bond Future	6,085.8800	6.0859	5,502.9700	5.5030	(9.578)	0	0	0
2022/07/15	2044	04/08/2022	11.08	Call	Bond Future	1.1900	0.0012	4.3600	0.0044	266.387	0	0	0
2022/07/15	2044	04/08/2022	11.08	Put	Bond Future	6,628.6100	6.6286	5,618.0700	5.6181	(15.245)	0	0	0
2022/07/15	2044	04/08/2022	11.09	Call	Bond Future	1.3300	0.0013	4.8200	0.0048	262.406	0	0	0
2022/07/15	2044	04/08/2022	11.09	Put	Bond Future	6,560.3300	6.5603	5,550.1100	5.5501	(15.399)	0	0	0
2022/07/15	2044	04/08/2022			Bond Future	12.1195	74.6511	11.9506	75.6648	(1.394)	0.0000	0.0000	90,156
2022/07/15	2044	04/08/2022	11.10	Call	Bond Future	1.4900	0.0015	5.3300	0.0053	257.718	0	0	0
2022/07/15	2044	04/08/2022	11.10	Put	Bond Future	6,492.1700	6.4922	5,482.3000	5.4823	(15.555)	0	0	0
2022/07/15	2044	03/11/2022	11.40	Put	Bond Future	6,083.0700	6.0831	5,263.0600	5.2631	(13.480)	0	0	0
2022/07/15	2044	03/11/2022	11.41	Call	Bond Future	568.9400	0.5689	780.2100	0.7802	37.134	0	0	0
2022/07/15	2044	03/11/2022	11.41	Put	Bond Future	6,030.0900	6.0301	5,213.4200	5.2134	(13.543)	0	0	0
2022/07/15	2044	03/11/2022	10.60	Call	Bond Future	68.1800	0.0682	106.9400	0.1069	56.850	0	0	1,600
2022/07/15	2044	03/11/2022	10.60	Put	Bond Future	11,128.7100	11.1287	10,139.5300	10.1395	(8.889)	0	0	0
2022/07/15	2044	03/11/2022	11.30	Call	Bond Future	443.4400	0.4434	619.3300	0.6193	39.665	0	0	1,600
2022/07/15	2044	03/11/2022	11.30	Put	Bond Future	6,628.4100	6.6284	5,776.3600	5.7764	(12.855)	0	0	0
2022/07/15	2044	03/11/2022			Bond Future	12.2981	75.7845	12.1226	76.8125	(1.427)	0.0000	0.0000	4,635
2022/07/15	2044	03/11/2022	11.40	Call	Bond Future	556.5700	0.5566	764.5000	0.7645	37.359	0	0	0
2022/07/15	2044	03/11/2022	11.39	Call	Bond Future	544.5000	0.5445	749.1200	0.7491	37.579	0	0	0
2022/07/15	2044	03/11/2022	11.39	Put	Bond Future	6,136.4400	6.1364	5,313.1200	5.3131	(13.417)	0	0	0
2022/07/15	2044	02/02/2023	11.15	Call	Bond Future	634.7200	0.6347	821.3200	0.8213	29.399	0	0	0
2022/07/15	2044	02/02/2023	11.15	Put	Bond Future	8,785.3300	8.7853	7,927.2000	7.9272	(9.768)	0	0	0
2022/07/15	2044	02/02/2023	11.14	Call	Bond Future	625.2300	0.6252	809.6500	0.8097	29.496	0	0	0
2022/07/15	2044	02/02/2023	11.14	Put	Bond Future	8,843.4400	8.8434	7,983.1300	7.9831	(9.728)	0	0	0
2022/07/15	2044	02/02/2023			Bond Future	12.4685	72.6990	12.2858	73.7437	(1.465)	0.0000	0.0000	309
2022/07/15	2044	02/02/2023	11.16	Call	Bond Future	644.3200	0.6443	833.1200	0.8331	29.302	0	0	0
2022/07/15	2044	02/02/2023	11.16	Put	Bond Future	8,727.4200	8.7274	7,871.4900	7.8715	(9.807)	0	0	0
2022/07/15	2044	04/05/2023	11.42	Call	Bond Future	1,252.4600	1.2525	1,526.9500	1.5269	21.916	0	0	0
2022/07/15	2044	04/05/2023	11.42	Put	Bond Future	8,505.0700	8.5051	7,716.1200	7.7161	(9.276)	0	0	0
2022/07/15	2044	04/05/2023	11.41	Call	Bond Future	1,239.0300	1.2390	1,511.3100	1.5113	21.975	0	0	0
2022/07/15	2044	04/05/2023	11.41	Put	Bond Future	8,556.6800	8.5567	7,765.5200	7.7655	(9.246)	0	0	0
2022/07/15	2044	04/05/2023			Bond Future	12.6292	74.0449	12.4393	75.1084	(1.504)	0.0000	0.0000	0
2022/07/15	2044	04/05/2023	11.43	Call	Bond Future	1,265.7700	1.2658	1,542.4700	1.5425	21.860	0	0	0
2022/07/15	2044	04/05/2023	11.43	Put	Bond Future	8,453.4300	8.4534	7,666.6900	7.6667	(9.307)	0	0	0
2022/07/15	2044	03/08/2023	12.16	Call	Bond Future	2,808.3400	2.8083	3,260.8000	3.2608	16.111	0	0	0
2022/07/15	2044	03/08/2023	12.16	Put	Bond Future	6,299.5300	6.2995	5,667.7500	5.6677	(10.029)	0	0	0
2022/07/15	2044	03/08/2023	12.15	Call	Bond Future	2,785.2300	2.7852	3,235.3600	3.2354	16.161	0	0	0
2022/07/15	2044	03/08/2023	12.15	Put	Bond Future	6,335.1900	6.3352	5,701.0800	5.7011	(10.009)	0	0	0
2022/07/15	2044	03/08/2023			Bond Future	12.7790	71.1511	12.5813	72.2353	(1.547)	0.0000	0.0000	0
2022/07/15	2044	03/08/2023	12.17	Call	Bond Future	2,831.5400	2.8315	3,286.3300	3.2863	16.062	0	0	0
2022/07/15	2044	03/08/2023	12.17	Put	Bond Future	6,264.0400	6.2640	5,634.5900	5.6346	(10.049)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/15	2046	04/08/2022			Bond Future	115.7450	115.7450	114.4434	114.4434	(1.125)	0.0000	0.0000	15,992
2022/07/15	2046	03/11/2022			Bond Future	115.5675	115.5675	114.2441	114.2441	(1.145)	0.0000	0.0000	4,062
2022/07/15	2046	02/02/2023			Bond Future	117.5703	117.5703	116.2229	116.2229	(1.146)	0.0000	0.0000	0
2022/07/15	2046	04/05/2023			Bond Future	117.7427	117.7427	116.3688	116.3688	(1.167)	0.0000	0.0000	0
2022/07/15	2046	03/08/2023			Bond Future	120.1296	120.1296	118.7271	118.7271	(1.168)	0.0000	0.0000	0
2022/07/15	2050	04/08/2022			Bond Future	117.8311	117.8311	115.9163	115.9163	(1.625)	0.0000	0.0000	10,704
2022/07/15	2050	03/11/2022			Bond Future	119.6476	119.6476	117.7017	117.7017	(1.626)	0.0000	0.0000	2,640
2022/07/15	2050	02/02/2023			Bond Future	119.6135	119.6135	117.6320	117.6320	(1.657)	0.0000	0.0000	0
2022/07/15	2050	04/05/2023			Bond Future	121.8476	121.8476	119.8283	119.8283	(1.657)	0.0000	0.0000	0
2022/07/15	2050	03/08/2023			Bond Future	122.1349	122.1349	120.0725	120.0725	(1.689)	0.0000	0.0000	0
2022/07/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/15	AL37	04/08/2022			Index Future	798.8720	798.8720	799.7860	799.7860	0.114	0.0000	0.0000	0
2022/07/15	AL37	03/11/2022			Index Future	811.1130	811.1130	812.0290	812.0290	0.113	0.0000	0.0000	0
2022/07/15	AL37	02/02/2023			Index Future	824.9660	824.9660	825.8910	825.8910	0.112	0.0000	0.0000	0
2022/07/15	AL37	04/05/2023			Index Future	840.1680	840.1680	841.1040	841.1040	0.111	0.0000	0.0000	0
2022/07/15	AL37	03/08/2023			Index Future	856.9810	856.9810	857.9310	857.9310	0.111	0.0000	0.0000	0
2022/07/15	AL7T	04/08/2022			Index Future	887.6670	887.6670	891.6450	891.6450	0.448	0.0000	0.0000	0
2022/07/15	AL7T	03/11/2022			Index Future	901.2680	901.2680	905.2940	905.2940	0.447	0.0000	0.0000	0
2022/07/15	AL7T	02/02/2023			Index Future	916.6610	916.6610	920.7480	920.7480	0.446	0.0000	0.0000	0
2022/07/15	AL7T	04/05/2023			Index Future	933.5520	933.5520	937.7080	937.7080	0.445	0.0000	0.0000	0
2022/07/15	AL7T	03/08/2023			Index Future	952.2350	952.2350	956.4680	956.4680	0.445	0.0000	0.0000	0
2022/07/15	ALBI	04/08/2022			Index Future	788.5650	788.5650	794.1170	794.1170	0.704	0.0000	0.0000	138
2022/07/15	ALBI	03/11/2022			Index Future	800.6480	800.6480	806.2740	806.2740	0.703	0.0000	0.0000	0
2022/07/15	ALBI	02/02/2023			Index Future	814.3230	814.3230	820.0370	820.0370	0.702	0.0000	0.0000	0
2022/07/15	ALBI	04/05/2023			Index Future	829.3280	829.3280	835.1430	835.1430	0.701	0.0000	0.0000	0
2022/07/15	ALBI	03/08/2023			Index Future	845.9250	845.9250	851.8500	851.8500	0.700	0.0000	0.0000	0
2022/07/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/15	C035	28/02/2035			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 ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/07/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/15	ES33	04/08/2022			Bond Future	12.8403	71.8593	12.7110	72.4440	(1.007)	0.0000	0.0000	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
2022/07/15	ES33	03/11/2022			Bond Future	13.0888	69.1832	12.9541	69.7760	(1.030)	0.0000	0.0000	0
2022/07/15	ES33	02/02/2023			Bond Future	13.3308	70.3833	13.1901	70.9857	(1.056)	0.0000	0.0000	0
2022/07/15	ES33	04/05/2023			Bond Future	13.5574	67.9089	13.4105	68.5220	(1.084)	0.0000	0.0000	0
2022/07/15	ES33	03/08/2023			Bond Future	13.7673	69.2904	13.6139	69.9155	(1.114)	0.0000	0.0000	0
2022/07/15	ES42	04/08/2022			Bond Future	13.1748	69.8395	13.0256	70.5980	(1.133)	0.0000	0.0000	4,769
2022/07/15	ES42	03/11/2022			Bond Future	13.4048	66.6563	13.2490	67.4255	(1.163)	0.0000	0.0000	0
2022/07/15	ES42	02/02/2023			Bond Future	13.6204	67.8144	13.4577	68.5963	(1.194)	0.0000	0.0000	0
2022/07/15	ES42	04/05/2023			Bond Future	13.8315	64.8212	13.6615	65.6172	(1.229)	0.0000	0.0000	0
2022/07/15	ES42	03/08/2023			Bond Future	14.0213	66.1437	13.8440	66.9553	(1.265)	0.0000	0.0000	0
2022/07/15	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/15	GOVI	04/08/2022	819.28	Put	GOVI	419,730.0000	41.9730	364,890.0000	36.4890	(13.066)	0	0	0
2022/07/15	GOVI	04/08/2022			GOVI	777.3070	777.3070	782.7910	782.7910	0.706	0.0000	0.0000	909
2022/07/15	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/15	GOVI	04/08/2022	819.26	Put	GOVI	419,530.0000	41.9530	364,690.0000	36.4690	(13.072)	0	0	0
2022/07/15	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/15	GOVI	04/08/2022	819.27	Put	GOVI	419,630.0000	41.9630	364,790.0000	36.4790	(13.069)	0	0	0
2022/07/15	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/15	GOVI	03/11/2022	820.41	Put	GOVI	311,920.0000	31.1920	256,360.0000	25.6360	(17.812)	0	0	0
2022/07/15	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/15	GOVI	03/11/2022	820.42	Put	GOVI	312,020.0000	31.2020	256,460.0000	25.6460	(17.807)	0	0	0
2022/07/15	GOVI	03/11/2022			GOVI	789.2180	789.2180	794.7740	794.7740	0.704	0.0000	0.0000	0
2022/07/15	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/15	GOVI	03/11/2022	820.43	Put	GOVI	312,120.0000	31.2120	256,560.0000	25.6560	(17.801)	0	0	0
2022/07/15	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/15	GOVI	02/02/2023	850.82	Put	GOVI	481,230.0000	48.1230	424,790.0000	42.4790	(11.728)	0	0	0
2022/07/15	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/15	GOVI	02/02/2023	850.83	Put	GOVI	481,330.0000	48.1330	424,890.0000	42.4890	(11.726)	0	0	0
2022/07/15	GOVI	02/02/2023			GOVI	802.6970	802.6970	808.3410	808.3410	0.703	0.0000	0.0000	0
2022/07/15	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/15	GOVI	02/02/2023	850.84	Put	GOVI	481,430.0000	48.1430	424,990.0000	42.4990	(11.723)	0	0	0
2022/07/15	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/15	GOVI	04/05/2023	852.86	Put	GOVI	353,720.0000	35.3720	296,290.0000	29.6290	(16.236)	0	0	0
2022/07/15	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/15	GOVI	04/05/2023	852.87	Put	GOVI	353,820.0000	35.3820	296,390.0000	29.6390	(16.231)	0	0	0
2022/07/15	GOVI	04/05/2023			GOVI	817.4880	817.4880	823.2310	823.2310	0.703	0.0000	0.0000	0
2022/07/15	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/15	GOVI	04/05/2023	852.88	Put	GOVI	353,920.0000	35.3920	296,490.0000	29.6490	(16.227)	0	0	0
2022/07/15	GOVI	03/08/2023	837.21	Call	GOVI	0.0000	0.0000	24,900.0000	2.4900	100.000	0	0	0
2022/07/15	GOVI	03/08/2023	837.21	Put	GOVI	33,620.0000	3.3620	0.0000	0.0000	(100.000)	0	0	0
2022/07/15	GOVI	03/08/2023	837.22	Call	GOVI	0.0000	0.0000	24,800.0000	2.4800	100.000	0	0	0
2022/07/15	GOVI	03/08/2023	837.22	Put	GOVI	33,720.0000	3.3720	0.0000	0.0000	(100.000)	0	0	0
2022/07/15	GOVI	03/08/2023			GOVI	833.8480	833.8480	839.7000	839.7000	0.702	0.0000	0.0000	0
2022/07/15	GOVI	03/08/2023	837.23	Call	GOVI	0.0000	0.0000	24,700.0000	2.4700	100.000	0	0	0
2022/07/15	GOVI	03/08/2023	837.23	Put	GOVI	33,820.0000	3.3820	0.0000	0.0000	(100.000)	0	0	0
2022/07/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/15	IGOV	04/08/2022			Index Future	317.7290	317.7290	315.9850	315.9850	(0.549)	0.0000	0.0000	707
2022/07/15	IGOV	03/11/2022			Index Future	322.6760	322.6760	320.9010	320.9010	(0.550)	0.0000	0.0000	16
2022/07/15	IGOV	02/02/2023			Index Future	328.2640	328.2640	326.4560	326.4560	(0.551)	0.0000	0.0000	0
2022/07/15	IGOV	04/05/2023			Index Future	334.3890	334.3890	332.5440	332.5440	(0.552)	0.0000	0.0000	0
2022/07/15	IGOV	03/08/2023			Index Future	341.1550	341.1550	339.2710	339.2710	(0.552)	0.0000	0.0000	0
2022/07/15	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/07/15	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/07/15	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/07/15	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/07/15	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/07/15	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/07/15	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/07/15	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/07/15	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/07/15	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/07/15	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/07/15	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/07/15	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/07/15	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/07/15	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/07/15	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/07/15	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/07/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/07/15	JBAF	20/07/2022			Jibar Tradeable Future	5.0850	94.9150	5.0750	94.9250	(0.197)	0.0000	0.0000	0
2022/07/15	JBAF	17/08/2022			Jibar Tradeable Future	5.7200	94.2800	5.6700	94.3300	(0.874)	0.0000	0.0000	0
2022/07/15	JBAF	21/09/2022			Jibar Tradeable Future	5.9750	94.0250	5.9250	94.0750	(0.837)	0.0000	0.0000	0
2022/07/15	JBAF	19/10/2022			Jibar Tradeable Future	6.5200	93.4800	6.4400	93.5600	(1.227)	0.0000	0.0000	0
2022/07/15	JBAF	16/11/2022			Jibar Tradeable Future	6.6900	93.3100	6.6400	93.3600	(0.747)	0.0000	0.0000	0
2022/07/15	JBAF	21/12/2022			Jibar Tradeable Future	7.2350	92.7650	7.1750	92.8250	(0.829)	0.0000	0.0000	68
2022/07/15	JBAF	15/03/2023			Jibar Tradeable Future	7.8300	92.1700	7.7700	92.2300	(0.766)	0.0000	0.0000	0
2022/07/15	JBAF	21/06/2023			Jibar Tradeable Future	8.3550	91.6450	8.2450	91.7550	(1.317)	0.0000	0.0000	0
2022/07/15	JBAF	20/09/2023			Jibar Tradeable Future	8.5800	91.4200	8.4950	91.5050	(0.991)	0.0000	0.0000	75
2022/07/15	JBAF	20/12/2023			Jibar Tradeable Future	8.5600	91.4400	8.4800	91.5200	(0.935)	0.0000	0.0000	172
2022/07/15	JBAF	20/03/2024			Jibar Tradeable Future	8.7950	91.2050	8.7250	91.2750	(0.796)	0.0000	0.0000	0
2022/07/15	JBAF	19/06/2024			Jibar Tradeable Future	8.7950	91.2050	8.6950	91.3050	(1.137)	0.0000	0.0000	0
2022/07/15	R023	04/08/2022	6.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/15	R023	04/08/2022	6.05	Put	Bond Future	454.6800	0.4547	451.2800	0.4513	(0.748)	0	0	0
2022/07/15	R023	04/08/2022			Bond Future	6.8871	103.8899	6.8809	103.8933	(0.091)	0.0000	0.0000	26,768
2022/07/15	R023	04/08/2022	6.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/15	R023	04/08/2022	6.03	Put	Bond Future	465.5900	0.4656	462.1900	0.4622	(0.730)	0	0	0
2022/07/15	R023	04/08/2022	6.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/15	R023	04/08/2022	6.04	Put	Bond Future	460.1300	0.4601	456.7300	0.4567	(0.739)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/15	R023	03/11/2022	6.25	Call	Bond Future	0.8500	0.0009	0.8500	0.0009	0.000	0	0	0
2022/07/15	R023	03/11/2022	6.25	Put	Bond Future	374.1900	0.3742	372.2600	0.3723	(0.516)	0	0	0
2022/07/15	R023	03/11/2022	6.26	Call	Bond Future	0.9100	0.0009	0.9100	0.0009	0.000	0	0	0
2022/07/15	R023	03/11/2022	6.26	Put	Bond Future	371.1900	0.3712	369.2600	0.3693	(0.520)	0	0	0
2022/07/15	R023	03/11/2022			Bond Future	7.4712	101.5470	7.4648	101.5490	(0.085)	0.0000	0.0000	161
2022/07/15	R023	03/11/2022	6.27	Call	Bond Future	0.9600	0.0010	0.9600	0.0010	0.000	0	0	0
2022/07/15	R023	03/11/2022	6.27	Put	Bond Future	368.1700	0.3682	366.2400	0.3662	(0.524)	0	0	0
2022/07/15	R035	04/08/2022	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	394
2022/07/15	R035	04/08/2022	9.53	Put	Bond Future	14,622.7900	14.6228	13,964.2400	13.9642	(4.504)	0	0	0
2022/07/15	R035	04/08/2022	9.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2022/07/15	R035	04/08/2022	9.84	Put	Bond Future	12,488.9700	12.4890	11,830.4200	11.8304	(5.273)	0	0	0
2022/07/15	R035	04/08/2022	10.53	Put	Bond Future	7,974.9700	7.9750	7,316.4900	7.3165	(8.257)	0	0	0
2022/07/15	R035	04/08/2022	11.13	Put	Bond Future	4,314.0800	4.3141	3,671.8300	3.6718	(14.887)	0	0	100
2022/07/15	R035	04/08/2022	10.64	Call	Bond Future	0.1300	0.0001	0.3300	0.0003	153.846	0	0	0
2022/07/15	R035	04/08/2022	10.64	Put	Bond Future	7,284.1900	7.2842	6,625.8400	6.6258	(9.038)	0	0	100
2022/07/15	R035	04/08/2022	10.72	Call	Bond Future	0.2700	0.0003	0.6800	0.0007	151.852	0	0	0
2022/07/15	R035	04/08/2022	10.72	Put	Bond Future	6,786.6800	6.7867	6,128.5400	6.1285	(9.698)	0	0	0
2022/07/15	R035	04/08/2022	10.73	Call	Bond Future	0.2900	0.0003	0.7400	0.0007	155.172	0	0	0
2022/07/15	R035	04/08/2022	10.73	Put	Bond Future	6,724.7700	6.7248	6,066.6700	6.0667	(9.786)	0	0	0
2022/07/15	R035	04/08/2022			Bond Future	11.8803	84.5599	11.7617	85.2185	(0.999)	0.0000	0.0000	126,012
2022/07/15	R035	04/08/2022	10.53	Call	Bond Future	0.0400	0.0000	0.1100	0.0001	175.000	0	0	394
2022/07/15	R035	04/08/2022	10.74	Call	Bond Future	0.3200	0.0003	0.8100	0.0008	153.125	0	0	0
2022/07/15	R035	04/08/2022	10.74	Put	Bond Future	6,662.9400	6.6629	6,004.8800	6.0049	(9.876)	0	0	0
2022/07/15	R035	04/08/2022	11.13	Call	Bond Future	16.1500	0.0162	32.4500	0.0325	100.929	0	0	0
2022/07/15	R035	04/08/2022	12.18	Call	Bond Future	1,972.3200	1.9723	2,484.4800	2.4845	25.967	0	0	0
2022/07/15	R035	04/08/2022	12.18	Put	Bond Future	343.4300	0.3434	197.0400	0.1970	(42.626)	0	0	394
2022/07/15	R035	03/11/2022	11.15	Call	Bond Future	461.5200	0.4615	580.1800	0.5802	25.711	0	0	0
2022/07/15	R035	03/11/2022	11.15	Put	Bond Future	5,732.5100	5.7325	5,183.8100	5.1838	(9.572)	0	0	0
2022/07/15	R035	03/11/2022	12.68	Call	Bond Future	4,295.5500	4.2956	4,770.1900	4.7702	11.050	0	0	0
2022/07/15	R035	03/11/2022	12.68	Put	Bond Future	1,199.2300	1.1992	1,006.5100	1.0065	(16.070)	0	0	976
2022/07/15	R035	03/11/2022	10.99	Call	Bond Future	316.0200	0.3160	404.9000	0.4049	28.125	0	0	0
2022/07/15	R035	03/11/2022	10.99	Put	Bond Future	6,536.8000	6.5368	5,958.3200	5.9583	(8.850)	0	0	582
2022/07/15	R035	03/11/2022	11.05	Call	Bond Future	365.9300	0.3659	465.4300	0.4654	27.191	0	0	976
2022/07/15	R035	03/11/2022	10.57	Call	Bond Future	103.7800	0.1038	139.7200	0.1397	34.631	0	0	0
2022/07/15	R035	03/11/2022	10.57	Put	Bond Future	8,890.6500	8.8907	8,259.2300	8.2592	(7.102)	0	0	582
2022/07/15	R035	03/11/2022			Bond Future	12.0869	81.3549	11.9634	82.0222	(1.022)	0.0000	0.0000	8,075
2022/07/15	R035	03/11/2022	11.14	Call	Bond Future	451.3300	0.4513	567.9900	0.5680	25.848	0	0	0
2022/07/15	R035	03/11/2022	11.14	Put	Bond Future	5,781.2500	5.7813	5,230.5500	5.2305	(9.526)	0	0	0
2022/07/15	R035	03/11/2022	11.05	Put	Bond Future	6,228.7800	6.2288	5,660.9200	5.6609	(9.117)	0	0	0
2022/07/15	R035	03/11/2022	11.13	Call	Bond Future	441.1800	0.4412	555.8700	0.5559	25.996	0	0	0
2022/07/15	R035	03/11/2022	11.13	Put	Bond Future	5,830.0800	5.8301	5,277.4100	5.2774	(9.480)	0	0	0
2022/07/15	R035	03/11/2022	9.82	Call	Bond Future	9.8900	0.0099	14.4000	0.0144	45.602	0	0	582
2022/07/15	R035	03/11/2022	9.82	Put	Bond Future	13,655.3000	13.6553	12,992.4500	12.9924	(4.854)	0	0	0
2022/07/15	R035	03/11/2022	10.30	Call	Bond Future	48.0800	0.0481	66.5500	0.0666	38.415	0	0	976
2022/07/15	R035	03/11/2022	10.30	Put	Bond Future	10,542.1400	10.5421	9,893.2500	9.8933	(6.155)	0	0	0
2022/07/15	R035	02/02/2023	11.94	Call	Bond Future	2,176.2700	2.1763	2,466.7000	2.4667	13.345	0	0	0
2022/07/15	R035	02/02/2023	13.22	Put	Bond Future	1,473.6900	1.4737	1,293.7700	1.2938	(12.209)	0	0	976

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/15	R035	02/02/2023	10.88	Call	Bond Future	496.5700	0.4966	599.0600	0.5991	20.640	0	0	0
2022/07/15	R035	02/02/2023	10.88	Put	Bond Future	8,369.4300	8.3694	7,793.9500	7.7939	(6.876)	0	0	0
2022/07/15	R035	02/02/2023	10.66	Call	Bond Future	349.5000	0.3495	426.5200	0.4265	22.037	0	0	0
2022/07/15	R035	02/02/2023	10.66	Put	Bond Future	9,555.8000	9.5558	8,954.8500	8.9549	(6.289)	0	0	582
2022/07/15	R035	02/02/2023	10.30	Put	Bond Future	11,637.3500	11.6373	11,004.8300	11.0048	(5.435)	0	0	0
2022/07/15	R035	02/02/2023	10.60	Call	Bond Future	316.2200	0.3162	387.1300	0.3871	22.424	0	0	0
2022/07/15	R035	02/02/2023	10.60	Put	Bond Future	9,891.2000	9.8912	9,284.1400	9.2841	(6.137)	0	0	0
2022/07/15	R035	02/02/2023	10.64	Put	Bond Future	9,667.1300	9.6671	9,064.1200	9.0641	(6.238)	0	0	0
2022/07/15	R035	02/02/2023	9.81	Call	Bond Future	69.8800	0.0699	89.4000	0.0894	27.934	0	0	582
2022/07/15	R035	02/02/2023	9.81	Put	Bond Future	14,707.8500	14.7079	14,049.4000	14.0494	(4.477)	0	0	0
2022/07/15	R035	02/02/2023	9.85	Call	Bond Future	76.1200	0.0761	97.1500	0.0971	27.627	0	0	0
2022/07/15	R035	02/02/2023	9.89	Call	Bond Future	82.8300	0.0828	105.4700	0.1055	27.333	0	0	388
2022/07/15	R035	02/02/2023	9.89	Put	Bond Future	14,189.9200	14.1899	13,534.5900	13.5346	(4.618)	0	0	0
2022/07/15	R035	02/02/2023			Bond Future	12.2846	82.7461	12.1558	83.4241	(1.048)	0.0000	0.0000	1,605
2022/07/15	R035	02/02/2023	11.94	Put	Bond Future	4,009.8900	4.0099	3,622.3500	3.6224	(9.665)	0	0	0
2022/07/15	R035	02/02/2023	11.98	Call	Bond Future	2,273.0600	2.2731	2,571.2800	2.5713	13.120	0	0	0
2022/07/15	R035	02/02/2023	11.98	Put	Bond Future	3,890.6900	3.8907	3,510.9400	3.5109	(9.760)	0	0	388
2022/07/15	R035	02/02/2023	13.22	Call	Bond Future	6,157.9400	6.1579	6,655.9900	6.6560	8.088	0	0	0
2022/07/15	R035	02/02/2023	11.05	Call	Bond Future	647.4500	0.6475	773.5900	0.7736	19.483	0	0	976
2022/07/15	R035	02/02/2023	11.05	Put	Bond Future	7,509.3900	7.5094	6,957.5600	6.9576	(7.349)	0	0	0
2022/07/15	R035	02/02/2023	11.06	Call	Bond Future	658.1900	0.6582	785.8900	0.7859	19.402	0	0	0
2022/07/15	R035	02/02/2023	11.06	Put	Bond Future	7,461.1800	7.4612	6,910.9100	6.9109	(7.375)	0	0	582
2022/07/15	R035	02/02/2023	10.86	Call	Bond Future	481.4400	0.4814	581.4100	0.5814	20.765	0	0	0
2022/07/15	R035	02/02/2023	10.86	Put	Bond Future	8,474.3400	8.4743	7,896.3400	7.8963	(6.821)	0	0	0
2022/07/15	R035	02/02/2023	10.87	Call	Bond Future	488.9600	0.4890	590.1800	0.5902	20.701	0	0	0
2022/07/15	R035	02/02/2023	10.87	Put	Bond Future	8,421.8100	8.4218	7,845.0600	7.8451	(6.848)	0	0	0
2022/07/15	R035	02/02/2023	10.30	Call	Bond Future	186.0200	0.1860	231.4700	0.2315	24.433	0	0	976
2022/07/15	R035	02/02/2023	10.64	Call	Bond Future	338.1800	0.3382	413.1400	0.4131	22.166	0	0	388
2022/07/15	R035	02/02/2023	9.85	Put	Bond Future	14,448.1300	14.4481	13,791.1900	13.7912	(4.547)	0	0	0
2022/07/15	R035	04/05/2023	11.22	Put	Bond Future	7,820.8900	7.8209	7,296.6500	7.2966	(6.703)	0	0	0
2022/07/15	R035	04/05/2023	12.46	Call	Bond Future	3,624.4700	3.6245	3,988.9400	3.9889	10.056	0	0	0
2022/07/15	R035	04/05/2023	12.46	Put	Bond Future	3,635.2600	3.6353	3,309.8700	3.3099	(8.951)	0	0	388
2022/07/15	R035	04/05/2023	13.18	Call	Bond Future	5,832.1600	5.8322	6,295.7600	6.2958	7.949	0	0	0
2022/07/15	R035	04/05/2023	13.18	Put	Bond Future	2,281.8200	2.2818	2,055.5600	2.0556	(9.916)	0	0	491
2022/07/15	R035	04/05/2023	11.17	Call	Bond Future	1,023.4000	1.0234	1,182.2800	1.1823	15.525	0	0	491
2022/07/15	R035	04/05/2023	11.20	Call	Bond Future	1,057.2900	1.0573	1,220.2000	1.2202	15.408	0	0	0
2022/07/15	R035	04/05/2023	11.21	Call	Bond Future	1,068.6300	1.0686	1,232.8800	1.2329	15.370	0	0	0
2022/07/15	R035	04/05/2023	10.60	Call	Bond Future	523.2700	0.5233	616.4700	0.6165	17.811	0	0	388
2022/07/15	R035	04/05/2023	10.60	Put	Bond Future	10,939.8000	10.9398	10,343.1400	10.3431	(5.454)	0	0	0
2022/07/15	R035	04/05/2023			Bond Future	12.4621	79.7766	12.3281	80.4664	(1.076)	0.0000	0.0000	0
2022/07/15	R035	04/05/2023	11.22	Call	Bond Future	1,080.2700	1.0803	1,245.8900	1.2459	15.331	0	0	0
2022/07/15	R035	04/05/2023	11.17	Put	Bond Future	8,052.4100	8.0524	7,521.4300	7.5214	(6.594)	0	0	0
2022/07/15	R035	04/05/2023	11.20	Put	Bond Future	7,913.1000	7.9131	7,386.1500	7.3862	(6.659)	0	0	0
2022/07/15	R035	04/05/2023	11.21	Put	Bond Future	7,866.8200	7.8668	7,341.2100	7.3412	(6.681)	0	0	0
2022/07/15	R035	04/05/2023	9.85	Call	Bond Future	181.8400	0.1818	220.2700	0.2203	21.134	0	0	388
2022/07/15	R035	04/05/2023	9.85	Put	Bond Future	15,349.7900	15.3498	14,698.3600	14.6984	(4.244)	0	0	0
2022/07/15	R035	04/05/2023	10.42	Call	Bond Future	414.1700	0.4142	491.0700	0.4911	18.567	0	0	491
2022/07/15	R035	04/05/2023	10.42	Put	Bond Future	11,939.7100	11.9397	11,326.7500	11.3267	(5.134)	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
2022/07/15	R035	03/08/2023	12.00	Call	Bond Future	2,464.1000	2.4641	2,745.0100	2.7450	11.400	0	0	0
2022/07/15	R035	03/08/2023	12.00	Put	Bond Future	5,677.9000	5.6779	5,255.7200	5.2557	(7.435)	0	0	0
2022/07/15	R035	03/08/2023			Bond Future	12.6241	81.3813	12.4844	82.0844	(1.106)	0.0000	0.0000	0
2022/07/15	R035	03/08/2023	11.98	Call	Bond Future	2,423.8500	2.4238	2,701.7500	2.7018	11.465	0	0	0
2022/07/15	R035	03/08/2023	11.98	Put	Bond Future	5,743.7600	5.7438	5,318.5700	5.3186	(7.403)	0	0	0
2022/07/15	R035	03/08/2023	11.99	Call	Bond Future	2,443.7700	2.4438	2,723.1700	2.7232	11.433	0	0	0
2022/07/15	R035	03/08/2023	11.99	Put	Bond Future	5,710.6000	5.7106	5,286.9100	5.2869	(7.419)	0	0	0
2022/07/15	R186	04/08/2022	7.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,541
2022/07/15	R186	04/08/2022	8.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/15	R186	04/08/2022	8.15	Put	Bond Future	5,081.8800	5.0819	4,961.6100	4.9616	(2.367)	0	0	0
2022/07/15	R186	04/08/2022	9.78	Call	Bond Future	1,159.7100	1.1597	1,236.8700	1.2369	6.653	0	0	0
2022/07/15	R186	04/08/2022	9.78	Put	Bond Future	260.1700	0.2602	217.0600	0.2171	(16.570)	0	0	3,541
2022/07/15	R186	04/08/2022			Bond Future	9.5274	104.8177	9.4938	104.9379	(0.352)	0.0000	0.0000	89,086
2022/07/15	R186	04/08/2022	6.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,541
2022/07/15	R186	04/08/2022	6.96	Put	Bond Future	9,725.9600	9.7260	9,605.6900	9.6057	(1.237)	0	0	0
2022/07/15	R186	04/08/2022	7.96	Put	Bond Future	5,807.2000	5.8072	5,686.9300	5.6869	(2.071)	0	0	0
2022/07/15	R186	04/08/2022	8.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/15	R186	04/08/2022	8.13	Put	Bond Future	5,157.9500	5.1579	5,037.6800	5.0377	(2.332)	0	0	0
2022/07/15	R186	04/08/2022	8.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/15	R186	04/08/2022	8.14	Put	Bond Future	5,119.9100	5.1199	4,999.6400	4.9996	(2.349)	0	0	0
2022/07/15	R186	03/11/2022	8.91	Put	Bond Future	3,280.6000	3.2806	3,178.7400	3.1787	(3.105)	0	0	4,310
2022/07/15	R186	03/11/2022	8.53	Call	Bond Future	144.0300	0.1440	153.5000	0.1535	6.575	0	0	0
2022/07/15	R186	03/11/2022	8.53	Put	Bond Future	4,453.8800	4.4539	4,342.7800	4.3428	(2.494)	0	0	0
2022/07/15	R186	03/11/2022	8.54	Call	Bond Future	147.1100	0.1471	156.7600	0.1568	6.560	0	0	0
2022/07/15	R186	03/11/2022	8.54	Put	Bond Future	4,421.4100	4.4214	4,310.4900	4.3105	(2.509)	0	0	0
2022/07/15	R186	03/11/2022			Bond Future	9.7738	106.4080	9.7381	106.5286	(0.365)	0.0000	0.0000	26,244
2022/07/15	R186	03/11/2022	8.55	Call	Bond Future	150.3500	0.1504	160.2000	0.1602	6.551	0	0	0
2022/07/15	R186	03/11/2022	8.55	Put	Bond Future	4,389.1200	4.3891	4,278.4000	4.2784	(2.523)	0	0	0
2022/07/15	R186	03/11/2022	8.91	Call	Bond Future	311.2000	0.3112	329.9100	0.3299	6.012	0	0	0
2022/07/15	R186	03/11/2022	8.23	Call	Bond Future	82.2400	0.0822	87.7300	0.0877	6.676	0	0	4,310
2022/07/15	R186	03/11/2022	8.23	Put	Bond Future	5,465.4100	5.4654	5,350.3300	5.3503	(2.106)	0	0	0
2022/07/15	R186	02/02/2023	8.33	Call	Bond Future	198.8300	0.1988	209.7200	0.2097	5.477	0	0	0
2022/07/15	R186	02/02/2023	8.33	Put	Bond Future	5,683.9700	5.6840	5,573.1700	5.5732	(1.949)	0	0	0
2022/07/15	R186	02/02/2023	8.32	Call	Bond Future	196.1500	0.1961	206.9100	0.2069	5.486	0	0	0
2022/07/15	R186	02/02/2023	8.32	Put	Bond Future	5,715.2300	5.7152	5,604.3000	5.6043	(1.941)	0	0	0
2022/07/15	R186	02/02/2023			Bond Future	10.0003	102.9309	9.9620	103.0526	(0.383)	0.0000	0.0000	0
2022/07/15	R186	02/02/2023	8.34	Call	Bond Future	201.3900	0.2014	212.4200	0.2124	5.477	0	0	0
2022/07/15	R186	02/02/2023	8.34	Put	Bond Future	5,652.6000	5.6526	5,541.9400	5.5419	(1.958)	0	0	0
2022/07/15	R186	04/05/2023	8.83	Put	Bond Future	4,699.6400	4.6996	4,597.9800	4.5980	(2.163)	0	0	0
2022/07/15	R186	04/05/2023	8.84	Call	Bond Future	471.2100	0.4712	492.9500	0.4930	4.614	0	0	0
2022/07/15	R186	04/05/2023			Bond Future	10.2140	104.8333	10.1727	104.9565	(0.404)	0.0000	0.0000	0
2022/07/15	R186	04/05/2023	8.83	Call	Bond Future	466.1400	0.4661	487.6800	0.4877	4.621	0	0	0
2022/07/15	R186	04/05/2023	8.84	Put	Bond Future	4,673.3400	4.6733	4,571.8800	4.5719	(2.171)	0	0	0
2022/07/15	R186	04/05/2023	8.82	Call	Bond Future	461.3600	0.4614	482.7100	0.4827	4.628	0	0	0
2022/07/15	R186	04/05/2023	8.82	Put	Bond Future	4,726.2500	4.7263	4,624.4000	4.6244	(2.155)	0	0	0
2022/07/15	R186	03/08/2023	9.74	Call	Bond Future	1,328.0700	1.3281	1,372.7200	1.3727	3.362	0	0	0
2022/07/15	R186	03/08/2023	9.74	Put	Bond Future	3,183.0700	3.1831	3,102.7600	3.1028	(2.523)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/15	R186	03/08/2023	9.73	Put	Bond Future	3,199.5600	3.1996	3,118.9900	3.1190	(2.518)	0	0	0
2022/07/15	R186	03/08/2023			Bond Future	10.3973	101.6370	10.3526	101.7620	(0.430)	0.0000	0.0000	0
2022/07/15	R186	03/08/2023	9.75	Call	Bond Future	1,340.1900	1.3402	1,385.1100	1.3851	3.352	0	0	0
2022/07/15	R186	03/08/2023	9.75	Put	Bond Future	3,166.6500	3.1667	3,086.6100	3.0866	(2.528)	0	0	0
2022/07/15	R186	03/08/2023	9.73	Call	Bond Future	1,316.0100	1.3160	1,360.4000	1.3604	3.373	0	0	0
2022/07/15	R197	04/08/2022			Bond Future	330.2806	330.2806	330.0021	330.0021	(0.084)	0.0000	0.0000	809
2022/07/15	R197	03/11/2022			Bond Future	335.3727	335.3727	335.0851	335.0851	(0.086)	0.0000	0.0000	21
2022/07/15	R197	02/02/2023			Bond Future	332.4327	332.4327	332.1343	332.1343	(0.090)	0.0000	0.0000	0
2022/07/15	R197	04/05/2023			Bond Future	338.6435	338.6435	338.3373	338.3373	(0.090)	0.0000	0.0000	0
2022/07/15	R197	03/08/2023			Bond Future	336.4473	336.4473	336.1280	336.1280	(0.095)	0.0000	0.0000	0
2022/07/15	R202	04/08/2022			Bond Future	245.8677	245.8677	245.9050	245.9050	0.015	0.0000	0.0000	6,933
2022/07/15	R202	03/11/2022			Bond Future	249.6583	249.6583	249.6926	249.6926	0.014	0.0000	0.0000	0
2022/07/15	R202	02/02/2023			Bond Future	249.3354	249.3354	249.3666	249.3666	0.013	0.0000	0.0000	269
2022/07/15	R202	04/05/2023			Bond Future	253.9919	253.9919	254.0220	254.0220	0.012	0.0000	0.0000	0
2022/07/15	R202	03/08/2023			Bond Future	254.3252	254.3252	254.3517	254.3517	0.010	0.0000	0.0000	0
2022/07/15	R209	04/08/2022	10.57	Put	Bond Future	6,705.3800	6.7054	6,087.6100	6.0876	(9.213)	0	0	0
2022/07/15	R209	04/08/2022	10.58	Call	Bond Future	0.0600	0.0001	0.1900	0.0002	216.667	0	0	0
2022/07/15	R209	04/08/2022	10.58	Put	Bond Future	6,650.1900	6.6502	6,032.4400	6.0324	(9.289)	0	0	0
2022/07/15	R209	04/08/2022			Bond Future	11.8744	64.6917	11.7460	65.3095	(1.081)	0.0000	0.0000	23,295
2022/07/15	R209	04/08/2022	10.57	Call	Bond Future	0.0600	0.0001	0.1700	0.0002	183.333	0	0	0
2022/07/15	R209	04/08/2022	10.59	Call	Bond Future	0.0700	0.0001	0.2100	0.0002	200.000	0	0	0
2022/07/15	R209	04/08/2022	10.59	Put	Bond Future	6,595.0800	6.5951	5,977.3400	5.9773	(9.367)	0	0	0
2022/07/15	R209	03/11/2022	12.00	Call	Bond Future	1,798.9100	1.7989	2,115.2100	2.1152	17.583	0	0	0
2022/07/15	R209	03/11/2022	12.00	Put	Bond Future	2,069.7600	2.0698	1,759.7500	1.7597	(14.978)	0	0	3,500
2022/07/15	R209	03/11/2022	11.03	Call	Bond Future	297.0800	0.2971	389.2100	0.3892	31.012	0	0	0
2022/07/15	R209	03/11/2022	11.03	Put	Bond Future	5,377.0100	5.3770	4,842.8300	4.8428	(9.935)	0	0	0
2022/07/15	R209	03/11/2022	10.50	Put	Bond Future	8,010.7100	8.0107	7,415.3200	7.4153	(7.432)	0	0	0
2022/07/15	R209	03/11/2022	9.25	Call	Bond Future	0.9800	0.0010	1.5800	0.0016	61.224	0	0	6,000
2022/07/15	R209	03/11/2022	9.25	Put	Bond Future	15,359.4000	15.3594	14,733.6900	14.7337	(4.074)	0	0	0
2022/07/15	R209	03/11/2022	9.50	Call	Bond Future	2.7700	0.0028	4.3200	0.0043	55.957	0	0	0
2022/07/15	R209	03/11/2022	9.50	Put	Bond Future	13,791.6800	13.7917	13,166.9200	13.1669	(4.530)	0	0	0
2022/07/15	R209	03/11/2022			Bond Future	12.0578	62.5281	11.9247	63.1544	(1.104)	0.0000	0.0000	6,739
2022/07/15	R209	03/11/2022	11.02	Call	Bond Future	289.7700	0.2898	380.1600	0.3802	31.194	0	0	0
2022/07/15	R209	03/11/2022	11.02	Put	Bond Future	5,421.9800	5.4220	4,886.0600	4.8861	(9.884)	0	0	0
2022/07/15	R209	03/11/2022	11.50	Call	Bond Future	812.3600	0.8124	1,004.1500	1.0042	23.609	0	0	0
2022/07/15	R209	03/11/2022	11.50	Put	Bond Future	3,498.7000	3.4987	3,064.1800	3.0642	(12.419)	0	0	0
2022/07/15	R209	03/11/2022	10.50	Call	Bond Future	79.4300	0.0794	110.3500	0.1104	38.927	0	0	0
2022/07/15	R209	03/11/2022	11.00	Call	Bond Future	275.5400	0.2755	362.5100	0.3625	31.563	0	0	0
2022/07/15	R209	03/11/2022	11.00	Put	Bond Future	5,512.4700	5.5125	4,973.1300	4.9731	(9.784)	0	0	7,000
2022/07/15	R209	03/11/2022	11.01	Call	Bond Future	282.5900	0.2826	371.2600	0.3713	31.378	0	0	0
2022/07/15	R209	03/11/2022	11.01	Put	Bond Future	5,467.1300	5.4671	4,929.4900	4.9295	(9.834)	0	0	0
2022/07/15	R209	03/11/2022	10.00	Call	Bond Future	17.2100	0.0172	25.3300	0.0253	47.182	0	0	3,500
2022/07/15	R209	03/11/2022	10.00	Put	Bond Future	10,795.8500	10.7959	10,177.6600	10.1777	(5.726)	0	0	6,000
2022/07/15	R209	02/02/2023	10.80	Put	Bond Future	7,475.7700	7.4758	6,933.5900	6.9336	(7.252)	0	0	0
2022/07/15	R209	02/02/2023	10.78	Call	Bond Future	402.1900	0.4022	494.1000	0.4941	22.852	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
2022/07/15	R209	02/02/2023	10.79	Call	Bond Future	408.5500	0.4085	501.6300	0.5016	22.783	0	0	0
2022/07/15	R209	02/02/2023			Bond Future	12.2283	63.5981	12.0902	64.2345	(1.129)	0.0000	0.0000	0
2022/07/15	R209	02/02/2023	10.80	Call	Bond Future	415.0000	0.4150	509.2500	0.5092	22.711	0	0	0
2022/07/15	R209	02/02/2023	10.78	Put	Bond Future	7,569.7500	7.5698	7,025.2300	7.0252	(7.193)	0	0	0
2022/07/15	R209	02/02/2023	10.79	Put	Bond Future	7,522.6800	7.5227	6,979.3300	6.9793	(7.223)	0	0	0
2022/07/15	R209	04/05/2023	11.09	Call	Bond Future	884.4300	0.8844	1,034.1000	1.0341	16.923	0	0	0
2022/07/15	R209	04/05/2023	11.09	Put	Bond Future	7,122.6700	7.1227	6,624.6600	6.6247	(6.992)	0	0	0
2022/07/15	R209	04/05/2023	11.10	Call	Bond Future	894.2500	0.8942	1,045.1900	1.0452	16.879	0	0	0
2022/07/15	R209	04/05/2023	11.10	Put	Bond Future	7,081.0600	7.0811	6,584.3200	6.5843	(7.015)	0	0	0
2022/07/15	R209	04/05/2023			Bond Future	12.3877	61.6232	12.2444	62.2709	(1.157)	0.0000	0.0000	0
2022/07/15	R209	04/05/2023	11.11	Call	Bond Future	903.9800	0.9040	1,056.1800	1.0562	16.837	0	0	0
2022/07/15	R209	04/05/2023	11.11	Put	Bond Future	7,039.4300	7.0394	6,543.9500	6.5439	(7.039)	0	0	0
2022/07/15	R209	03/08/2023	11.95	Put	Bond Future	4,905.7200	4.9057	4,518.9600	4.5190	(7.884)	0	0	0
2022/07/15	R209	03/08/2023	11.93	Call	Bond Future	2,236.0300	2.2360	2,506.6600	2.5067	12.103	0	0	0
2022/07/15	R209	03/08/2023	11.94	Call	Bond Future	2,254.7600	2.2548	2,526.8200	2.5268	12.066	0	0	0
2022/07/15	R209	03/08/2023			Bond Future	12.5293	62.8635	12.3807	63.5237	(1.186)	0.0000	0.0000	0
2022/07/15	R209	03/08/2023	11.95	Call	Bond Future	2,273.5700	2.2736	2,547.0600	2.5471	12.029	0	0	0
2022/07/15	R209	03/08/2023	11.93	Put	Bond Future	4,961.9000	4.9619	4,572.2800	4.5723	(7.852)	0	0	0
2022/07/15	R209	03/08/2023	11.94	Put	Bond Future	4,933.7400	4.9337	4,545.5500	4.5456	(7.868)	0	0	0
2022/07/15	R210	04/08/2022			Bond Future	223.9663	223.9663	222.7123	222.7123	(0.560)	0.0000	0.0000	1,068
2022/07/15	R210	03/11/2022			Bond Future	224.4452	224.4452	223.1684	223.1684	(0.569)	0.0000	0.0000	0
2022/07/15	R210	02/02/2023			Bond Future	228.3342	228.3342	227.0335	227.0335	(0.570)	0.0000	0.0000	300
2022/07/15	R210	04/05/2023			Bond Future	229.5308	229.5308	228.2031	228.2031	(0.578)	0.0000	0.0000	0
2022/07/15	R210	03/08/2023			Bond Future	234.1816	234.1816	232.8255	232.8255	(0.579)	0.0000	0.0000	0
2022/07/15	R213	04/08/2022	9.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/15	R213	04/08/2022	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/15	R213	04/08/2022	9.90	Put	Bond Future	7,371.6700	7.3717	6,994.8200	6.9948	(5.112)	0	0	0
2022/07/15	R213	04/08/2022			Bond Future	11.4443	79.2408	11.3607	79.6177	(0.730)	0.0000	0.0000	33,034
2022/07/15	R213	04/08/2022	9.88	Put	Bond Future	7,473.0200	7.4730	7,096.1700	7.0962	(5.043)	0	0	0
2022/07/15	R213	04/08/2022	9.89	Put	Bond Future	7,422.3200	7.4223	7,045.4700	7.0455	(5.077)	0	0	0
2022/07/15	R213	04/08/2022	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/15	R213	03/11/2022	10.38	Call	Bond Future	172.9400	0.1729	207.2300	0.2072	19.828	0	0	0
2022/07/15	R213	03/11/2022	10.38	Put	Bond Future	6,065.7700	6.0658	5,718.6800	5.7187	(5.722)	0	0	0
2022/07/15	R213	03/11/2022	10.39	Call	Bond Future	176.5900	0.1766	211.5100	0.2115	19.775	0	0	0
2022/07/15	R213	03/11/2022	10.39	Put	Bond Future	6,021.3800	6.0214	5,674.9200	5.6749	(5.754)	0	0	0
2022/07/15	R213	03/11/2022	10.37	Call	Bond Future	169.3500	0.1693	203.0300	0.2030	19.888	0	0	0
2022/07/15	R213	03/11/2022	10.37	Put	Bond Future	6,110.2600	6.1103	5,762.5600	5.7626	(5.690)	0	0	200
2022/07/15	R213	03/11/2022	9.19	Call	Bond Future	8.2100	0.0082	10.3900	0.0104	26.553	0	0	476
2022/07/15	R213	03/11/2022	9.19	Put	Bond Future	11,885.3100	11.8853	11,506.1100	11.5061	(3.190)	0	0	0
2022/07/15	R213	03/11/2022			Bond Future	11.6663	76.9032	11.5792	77.2846	(0.747)	0.0000	0.0000	98
2022/07/15	R213	03/11/2022	10.40	Call	Bond Future	180.3900	0.1804	215.9500	0.2159	19.713	0	0	0
2022/07/15	R213	03/11/2022	10.40	Put	Bond Future	5,977.1700	5.9772	5,631.3500	5.6313	(5.786)	0	0	0
2022/07/15	R213	03/11/2022	9.98	Call	Bond Future	70.8900	0.0709	86.4900	0.0865	22.006	0	0	0
2022/07/15	R213	03/11/2022	9.98	Put	Bond Future	7,915.4100	7.9154	7,549.6300	7.5496	(4.621)	0	0	200
2022/07/15	R213	03/11/2022	10.19	Call	Bond Future	114.5600	0.1146	138.4800	0.1385	20.880	0	0	0
2022/07/15	R213	03/11/2022	10.19	Put	Bond Future	6,927.1000	6.9271	6,569.6400	6.5696	(5.160)	0	0	476

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/15	R213	03/11/2022	9.13	Call	Bond Future	6.7400	0.0067	8.5600	0.0086	27.003	0	0	200
2022/07/15	R213	03/11/2022	9.13	Put	Bond Future	12,200.1100	12.2001	11,820.5500	11.8206	(3.111)	0	0	0
2022/07/15	R213	03/11/2022	9.84	Call	Bond Future	50.7500	0.0508	62.2900	0.0623	22.739	0	0	0
2022/07/15	R213	03/11/2022	9.84	Put	Bond Future	8,592.4200	8.5924	8,222.5800	8.2226	(4.304)	0	0	476
2022/07/15	R213	02/02/2023	10.43	Put	Bond Future	6,868.0400	6.8680	6,535.3300	6.5353	(4.844)	0	0	0
2022/07/15	R213	02/02/2023	12.20	Call	Bond Future	3,189.4700	3.1895	3,421.2200	3.4212	7.266	0	0	0
2022/07/15	R213	02/02/2023	12.20	Put	Bond Future	1,845.6800	1.8457	1,690.2200	1.6902	(8.423)	0	0	912
2022/07/15	R213	02/02/2023	10.22	Put	Bond Future	7,763.0200	7.7630	7,418.0800	7.4181	(4.443)	0	0	0
2022/07/15	R213	02/02/2023	10.23	Call	Bond Future	295.1800	0.2952	337.9800	0.3380	14.500	0	0	0
2022/07/15	R213	02/02/2023	10.35	Call	Bond Future	350.8400	0.3508	400.4100	0.4004	14.129	0	0	0
2022/07/15	R213	02/02/2023	10.35	Put	Bond Future	7,204.1000	7.2041	6,866.4600	6.8665	(4.687)	0	0	476
2022/07/15	R213	02/02/2023	10.01	Call	Bond Future	212.5300	0.2125	244.7700	0.2448	15.170	0	0	0
2022/07/15	R213	02/02/2023			Bond Future	11.8791	78.2180	11.7880	78.6052	(0.767)	0.0000	0.0000	0
2022/07/15	R213	02/02/2023	10.43	Call	Bond Future	392.6600	0.3927	447.1600	0.4472	13.880	0	0	912
2022/07/15	R213	02/02/2023	10.22	Call	Bond Future	290.9600	0.2910	333.2300	0.3332	14.528	0	0	0
2022/07/15	R213	02/02/2023	10.23	Put	Bond Future	7,719.4300	7.7194	7,375.0200	7.3750	(4.462)	0	0	0
2022/07/15	R213	02/02/2023	9.16	Call	Bond Future	45.3200	0.0453	53.6200	0.0536	18.314	0	0	476
2022/07/15	R213	02/02/2023	9.16	Put	Bond Future	12,790.7300	12.7907	12,411.8200	12.4118	(2.962)	0	0	0
2022/07/15	R213	02/02/2023	10.01	Put	Bond Future	8,696.7800	8.6968	8,341.8100	8.3418	(4.082)	0	0	476
2022/07/15	R213	02/02/2023	10.21	Call	Bond Future	286.6800	0.2867	328.4200	0.3284	14.560	0	0	0
2022/07/15	R213	02/02/2023	10.21	Put	Bond Future	7,806.5900	7.8066	7,461.1200	7.4611	(4.425)	0	0	0
2022/07/15	R213	04/05/2023	10.75	Call	Bond Future	765.4100	0.7654	849.5100	0.8495	10.988	0	0	0
2022/07/15	R213	04/05/2023	10.75	Put	Bond Future	6,475.2900	6.4753	6,165.6000	6.1656	(4.783)	0	0	0
2022/07/15	R213	04/05/2023			Bond Future	12.0716	76.1146	11.9764	76.5084	(0.789)	0.0000	0.0000	0
2022/07/15	R213	04/05/2023	10.74	Call	Bond Future	757.2800	0.7573	840.6600	0.8407	11.010	0	0	0
2022/07/15	R213	04/05/2023	10.74	Put	Bond Future	6,512.4500	6.5125	6,202.0400	6.2020	(4.766)	0	0	0
2022/07/15	R213	04/05/2023	10.73	Call	Bond Future	749.2200	0.7492	831.8900	0.8319	11.034	0	0	0
2022/07/15	R213	04/05/2023	10.73	Put	Bond Future	6,549.7000	6.5497	6,238.5800	6.2386	(4.750)	0	0	0
2022/07/15	R213	03/08/2023	11.62	Put	Bond Future	4,478.9800	4.4790	4,232.8200	4.2328	(5.496)	0	0	0
2022/07/15	R213	03/08/2023	11.63	Call	Bond Future	1,925.1100	1.9251	2,080.9300	2.0809	8.094	0	0	0
2022/07/15	R213	03/08/2023			Bond Future	12.2472	77.6443	12.1476	78.0454	(0.814)	0.0000	0.0000	0
2022/07/15	R213	03/08/2023	11.62	Call	Bond Future	1,908.0000	1.9080	2,062.9400	2.0629	8.121	0	0	0
2022/07/15	R213	03/08/2023	11.63	Put	Bond Future	4,454.2300	4.4542	4,208.9500	4.2089	(5.507)	0	0	0
2022/07/15	R213	03/08/2023	11.61	Call	Bond Future	1,891.2800	1.8913	2,045.3500	2.0453	8.146	0	0	0
2022/07/15	R213	03/08/2023	11.61	Put	Bond Future	4,504.1600	4.5042	4,257.1300	4.2571	(5.484)	0	0	0
2022/07/15	R214	04/08/2022	10.98	Put	Bond Future	5,432.5300	5.4325	4,698.2900	4.6983	(13.516)	0	0	0
2022/07/15	R214	04/08/2022	10.99	Call	Bond Future	1.0100	0.0010	3.1400	0.0031	210.891	0	0	0
2022/07/15	R214	04/08/2022			Bond Future	12.0117	62.2504	11.8633	62.9866	(1.236)	0.0000	0.0000	84,036
2022/07/15	R214	04/08/2022	10.97	Call	Bond Future	0.8500	0.0009	2.6700	0.0027	214.118	0	0	0
2022/07/15	R214	04/08/2022	10.97	Put	Bond Future	5,488.8600	5.4889	4,754.4700	4.7545	(13.380)	0	0	0
2022/07/15	R214	04/08/2022	10.98	Call	Bond Future	0.9300	0.0009	2.9000	0.0029	211.828	0	0	0
2022/07/15	R214	04/08/2022	10.99	Put	Bond Future	5,376.2600	5.3763	4,642.1800	4.6422	(13.654)	0	0	0
2022/07/15	R214	03/11/2022	11.34	Call	Bond Future	495.8000	0.4958	654.1400	0.6541	31.936	0	0	0
2022/07/15	R214	03/11/2022	11.36	Put	Bond Future	4,703.8900	4.7039	4,120.7700	4.1208	(12.397)	0	0	0
2022/07/15	R214	03/11/2022			Bond Future	12.1856	59.9078	12.0317	60.6543	(1.263)	0.0000	0.0000	2,381
2022/07/15	R214	03/11/2022	11.34	Put	Bond Future	4,789.3800	4.7894	4,201.2400	4.2012	(12.280)	0	0	0
2022/07/15	R214	03/11/2022	11.35	Call	Bond Future	506.5700	0.5066	667.4100	0.6674	31.751	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/15	R214	03/11/2022	11.35	Put	Bond Future	4,746.5200	4.7465	4,160.8800	4.1609	(12.338)	0	0	0
2022/07/15	R214	03/11/2022	11.36	Call	Bond Future	517.5100	0.5175	680.8700	0.6809	31.567	0	0	0
2022/07/15	R214	02/02/2023	11.07	Call	Bond Future	546.3900	0.5464	684.3300	0.6843	25.246	0	0	0
2022/07/15	R214	02/02/2023	11.07	Put	Bond Future	7,094.2400	7.0942	6,473.5000	6.4735	(8.750)	0	0	0
2022/07/15	R214	02/02/2023	11.08	Call	Bond Future	554.6000	0.5546	694.1600	0.6942	25.164	0	0	0
2022/07/15	R214	02/02/2023	11.08	Put	Bond Future	7,046.9300	7.0469	6,427.8100	6.4278	(8.786)	0	0	0
2022/07/15	R214	02/02/2023			Bond Future	12.3506	60.9323	12.1908	61.6910	(1.294)	0.0000	0.0000	2,808
2022/07/15	R214	02/02/2023	11.09	Call	Bond Future	562.8900	0.5629	704.0900	0.7041	25.085	0	0	0
2022/07/15	R214	02/02/2023	11.09	Put	Bond Future	6,999.7600	6.9998	6,382.2800	6.3823	(8.821)	0	0	0
2022/07/15	R214	04/05/2023	11.36	Call	Bond Future	1,120.9500	1.1209	1,330.0000	1.3300	18.649	0	0	0
2022/07/15	R214	04/05/2023	11.36	Put	Bond Future	6,770.2500	6.7702	6,207.1000	6.2071	(8.318)	0	0	0
2022/07/15	R214	04/05/2023	11.37	Call	Bond Future	1,134.2800	1.1343	1,345.0800	1.3451	18.584	0	0	0
2022/07/15	R214	04/05/2023	11.37	Put	Bond Future	6,730.1900	6.7302	6,168.7900	6.1688	(8.342)	0	0	0
2022/07/15	R214	04/05/2023			Bond Future	12.4975	58.7635	12.3318	59.5357	(1.326)	0.0000	0.0000	0
2022/07/15	R214	04/05/2023	11.38	Call	Bond Future	1,147.7000	1.1477	1,360.2600	1.3603	18.521	0	0	0
2022/07/15	R214	04/05/2023	11.38	Put	Bond Future	6,690.2900	6.6903	6,130.6500	6.1307	(8.365)	0	0	0
2022/07/15	R214	03/08/2023	12.14	Call	Bond Future	2,527.4000	2.5274	2,872.9100	2.8729	13.671	0	0	0
2022/07/15	R214	03/08/2023	12.14	Put	Bond Future	4,820.1600	4.8202	4,378.4100	4.3784	(9.165)	0	0	0
2022/07/15	R214	03/08/2023	12.15	Call	Bond Future	2,547.7500	2.5478	2,894.9600	2.8950	13.628	0	0	0
2022/07/15	R214	03/08/2023	12.15	Put	Bond Future	4,792.2800	4.7923	4,352.2300	4.3522	(9.182)	0	0	0
2022/07/15	R214	03/08/2023			Bond Future	12.6301	59.9455	12.4584	60.7327	(1.360)	0.0000	0.0000	0
2022/07/15	R214	03/08/2023	12.16	Call	Bond Future	2,568.1700	2.5682	2,917.0800	2.9171	13.586	0	0	0
2022/07/15	R214	03/08/2023	12.16	Put	Bond Future	4,764.5400	4.7645	4,326.1900	4.3262	(9.200)	0	0	0
2022/07/15	R248	04/08/2022	10.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,700
2022/07/15	R248	04/08/2022	10.99	Call	Bond Future	0.6100	0.0006	2.3800	0.0024	290.164	0	0	0
2022/07/15	R248	04/08/2022	10.99	Put	Bond Future	7,121.4400	7.1214	6,092.2500	6.0923	(14.452)	0	0	0
2022/07/15	R248	04/08/2022	10.40	Put	Bond Future	11,503.4600	11.5035	10,472.5100	10.4725	(8.962)	0	0	0
2022/07/15	R248	04/08/2022	10.98	Call	Bond Future	0.5500	0.0006	2.1800	0.0022	296.364	0	0	0
2022/07/15	R248	04/08/2022	10.98	Put	Bond Future	7,192.3900	7.1924	6,163.0600	6.1631	(14.311)	0	0	0
2022/07/15	R248	04/08/2022			Bond Future	12.0780	77.6844	11.9091	78.7154	(1.398)	0.0000	0.0000	171,772
2022/07/15	R248	04/08/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/15	R248	04/08/2022	9.70	Put	Bond Future	17,257.0900	17.2571	16,226.1300	16.2261	(5.974)	0	0	0
2022/07/15	R248	04/08/2022	10.20	Put	Bond Future	13,082.8100	13.0828	12,051.8500	12.0518	(7.880)	0	0	0
2022/07/15	R248	04/08/2022	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,200
2022/07/15	R248	04/08/2022	10.30	Put	Bond Future	12,286.9300	12.2869	11,255.9700	11.2560	(8.391)	0	0	0
2022/07/15	R248	04/08/2022	11.00	Call	Bond Future	0.6700	0.0007	2.5900	0.0026	286.567	0	0	1,200
2022/07/15	R248	04/08/2022	11.00	Put	Bond Future	7,050.5900	7.0506	6,021.5500	6.0215	(14.595)	0	0	50
2022/07/15	R248	04/08/2022	10.40	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2022/07/15	R248	04/08/2022	10.90	Call	Bond Future	0.2600	0.0003	1.0800	0.0011	315.385	0	0	1,700
2022/07/15	R248	04/08/2022	10.90	Put	Bond Future	7,764.1300	7.7641	6,733.9900	6.7340	(13.268)	0	0	0
2022/07/15	R248	03/11/2022	11.30	Put	Bond Future	6,514.9800	6.5150	5,659.2200	5.6592	(13.135)	0	0	0
2022/07/15	R248	03/11/2022	11.31	Put	Bond Future	6,458.7000	6.4587	5,606.2200	5.6062	(13.199)	0	0	0
2022/07/15	R248	03/11/2022	11.32	Call	Bond Future	505.8800	0.5059	702.1400	0.7021	38.796	0	0	0
2022/07/15	R248	03/11/2022	11.20	Call	Bond Future	0.0000	0.0000	538.1600	0.5382	100.000	0	0	1,650
2022/07/15	R248	03/11/2022	11.20	Put	Bond Future	0.0000	0.0000	6,206.3200	6.2063	100.000	0	0	0
2022/07/15	R248	03/11/2022			Bond Future	12.2563	74.4383	12.0807	75.4837	(1.433)	0.0000	0.0000	131,310
2022/07/15	R248	03/11/2022	11.90	Call	Bond Future	0.0000	0.0000	1,969.8900	1.9699	100.000	0	0	1,650

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/15	R248	03/11/2022	11.90	Put	Bond Future	0.0000	0.0000	3,073.3100	3.0733	100.000	0	0	0
2022/07/15	R248	03/11/2022	11.30	Call	Bond Future	483.0400	0.4830	672.7200	0.6727	39.268	0	0	0
2022/07/15	R248	03/11/2022	11.31	Call	Bond Future	494.3600	0.4944	687.3200	0.6873	39.032	0	0	0
2022/07/15	R248	03/11/2022	11.32	Put	Bond Future	6,402.7200	6.4027	5,553.5400	5.5535	(13.263)	0	0	0
2022/07/15	R248	02/02/2023	11.08	Call	Bond Future	603.2700	0.6033	783.7500	0.7838	29.917	0	0	0
2022/07/15	R248	02/02/2023	11.08	Put	Bond Future	9,128.4200	9.1284	8,246.2500	8.2463	(9.664)	0	0	0
2022/07/15	R248	02/02/2023			Bond Future	12.4263	75.7113	12.2434	76.7739	(1.473)	0.0000	0.0000	0
2022/07/15	R248	02/02/2023	11.06	Call	Bond Future	584.7300	0.5847	760.8200	0.7608	30.115	0	0	0
2022/07/15	R248	02/02/2023	11.06	Put	Bond Future	9,249.8000	9.2498	8,363.2400	8.3632	(9.585)	0	0	0
2022/07/15	R248	02/02/2023	11.07	Call	Bond Future	593.9400	0.5939	772.2200	0.7722	30.016	0	0	0
2022/07/15	R248	02/02/2023	11.07	Put	Bond Future	9,188.9900	9.1890	8,304.6200	8.3046	(9.624)	0	0	0
2022/07/15	R248	04/05/2023	11.35	Call	Bond Future	1,248.3900	1.2484	1,523.6600	1.5237	22.050	0	0	0
2022/07/15	R248	04/05/2023	11.35	Put	Bond Future	8,782.1600	8.7822	7,975.7900	7.9758	(9.182)	0	0	0
2022/07/15	R248	04/05/2023			Bond Future	12.5779	72.6755	12.3876	73.7571	(1.512)	0.0000	0.0000	0
2022/07/15	R248	04/05/2023	11.33	Call	Bond Future	1,217.7700	1.2178	1,488.2100	1.4882	22.208	0	0	0
2022/07/15	R248	04/05/2023	11.33	Put	Bond Future	8,885.8100	8.8858	8,074.6100	8.0746	(9.129)	0	0	0
2022/07/15	R248	04/05/2023	11.34	Call	Bond Future	1,233.0200	1.2330	1,505.8700	1.5059	22.129	0	0	0
2022/07/15	R248	04/05/2023	11.34	Put	Bond Future	8,833.8800	8.8339	8,025.0900	8.0251	(9.156)	0	0	0
2022/07/15	R248	03/08/2023	12.11	Call	Bond Future	2,851.7000	2.8517	3,312.9700	3.3130	16.175	0	0	0
2022/07/15	R248	03/08/2023	12.11	Put	Bond Future	6,327.2600	6.3273	5,685.7400	5.6857	(10.139)	0	0	0
2022/07/15	R248	03/08/2023			Bond Future	12.7153	74.1379	12.5176	75.2407	(1.555)	0.0000	0.0000	0
2022/07/15	R248	03/08/2023	12.09	Call	Bond Future	2,804.2200	2.8042	3,260.6900	3.2607	16.278	0	0	0
2022/07/15	R248	03/08/2023	12.09	Put	Bond Future	6,399.8100	6.3998	5,753.4900	5.7535	(10.099)	0	0	0
2022/07/15	R248	03/08/2023	12.10	Call	Bond Future	2,827.9200	2.8279	3,286.7800	3.2868	16.226	0	0	0
2022/07/15	R248	03/08/2023	12.10	Put	Bond Future	6,363.4500	6.3635	5,719.5200	5.7195	(10.119)	0	0	0

Total **1678250**