



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 12/07/2022 TO 12/07/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/12	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/12	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/12	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/12	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/12	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/12	2025	04/08/2022		Bond Future	161.6961	161.6961	161.7328	161.7328	0.023	0.0000	0.0000	11,186
2022/07/12	2025	03/11/2022		Bond Future	164.1619	164.1619	164.2360	164.2360	0.045	0.0000	0.0000	0
2022/07/12	2025	02/02/2023		Bond Future	165.3195	165.3195	165.4005	165.4005	0.049	0.0000	0.0000	0
2022/07/12	2025	04/05/2023		Bond Future	168.3802	168.3802	168.4933	168.4933	0.067	0.0000	0.0000	0
2022/07/12	2025	03/08/2023		Bond Future	157.6098	157.6098	170.1662	170.1662	7.967	0.0000	0.0000	0
2022/07/12	2029	04/08/2022		Bond Future	118.8015	118.8015	118.8169	118.8169	0.013	0.0000	0.0000	2,742
2022/07/12	2029	03/11/2022		Bond Future	119.3645	119.3645	119.4071	119.4071	0.036	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/12	2029	02/02/2023			Bond Future	121.4330	121.4330	121.4802	121.4802	0.039	0.0000	0.0000	0
2022/07/12	2029	04/05/2023			Bond Future	122.3938	122.3938	122.4644	122.4644	0.058	0.0000	0.0000	0
2022/07/12	2029	03/08/2023			Bond Future	115.8016	115.8016	124.9483	124.9483	7.899	0.0000	0.0000	0
2022/07/12	2030	04/08/2022	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/12	2030	04/08/2022	9.56	Put	Bond Future	5,881.9300	5.8819	6,539.2100	6.5392	11.175	0	0	0
2022/07/12	2030	04/08/2022	10.95	Call	Bond Future	1,173.2100	1.1732	773.0800	0.7731	(34.106)	0	0	0
2022/07/12	2030	04/08/2022	10.95	Put	Bond Future	456.8500	0.4569	714.0000	0.7140	56.288	0	0	800
2022/07/12	2030	04/08/2022			Bond Future	10.7925	86.1334	10.9369	85.4761	1.338	0.0000	0.0000	91,030
2022/07/12	2030	04/08/2022	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/12	2030	04/08/2022	8.30	Put	Bond Future	12,433.7900	12.4338	13,091.0700	13.0911	5.286	0	0	0
2022/07/12	2030	04/08/2022	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/12	2030	04/08/2022	9.05	Put	Bond Future	8,465.2900	8.4653	9,122.5700	9.1226	7.764	0	0	0
2022/07/12	2030	04/08/2022	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/12	2030	04/08/2022	9.54	Put	Bond Future	5,981.5400	5.9815	6,638.8200	6.6388	10.988	0	0	0
2022/07/12	2030	04/08/2022	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/12	2030	04/08/2022	9.55	Put	Bond Future	5,931.7200	5.9317	6,589.0000	6.5890	11.081	0	0	0
2022/07/12	2030	03/11/2022	10.10	Call	Bond Future	273.1300	0.2731	188.2900	0.1883	(31.062)	0	0	0
2022/07/12	2030	03/11/2022	10.10	Put	Bond Future	4,403.6800	4.4037	4,966.4200	4.9664	12.779	0	0	0
2022/07/12	2030	03/11/2022	10.20	Put	Bond Future	4,007.8900	4.0079	4,552.4700	4.5525	13.588	0	0	0
2022/07/12	2030	03/11/2022	9.70	Call	Bond Future	95.5800	0.0956	61.0900	0.0611	(36.085)	0	0	500
2022/07/12	2030	03/11/2022	9.70	Put	Bond Future	6,131.2300	6.1312	6,744.3200	6.7443	9.999	0	0	0
2022/07/12	2030	03/11/2022			Bond Future	11.0057	87.4265	11.1528	86.7789	1.336	0.0000	0.0000	18,969
2022/07/12	2030	03/11/2022	10.20	Call	Bond Future	345.7200	0.3457	242.7200	0.2427	(29.793)	0	0	500
2022/07/12	2030	03/11/2022	11.57	Call	Bond Future	3,207.5300	3.2075	2,748.0800	2.7481	(14.324)	0	0	0
2022/07/12	2030	03/11/2022	11.57	Put	Bond Future	756.4700	0.7565	944.6000	0.9446	24.869	0	0	500
2022/07/12	2030	03/11/2022	10.08	Call	Bond Future	260.2000	0.2602	178.7200	0.1787	(31.314)	0	0	0
2022/07/12	2030	03/11/2022	10.08	Put	Bond Future	4,484.8000	4.4848	5,050.9000	5.0509	12.623	0	0	0
2022/07/12	2030	03/11/2022	10.09	Call	Bond Future	266.6100	0.2666	183.4600	0.1835	(31.188)	0	0	0
2022/07/12	2030	03/11/2022	10.09	Put	Bond Future	4,444.1700	4.4442	5,008.6000	5.0086	12.700	0	0	0
2022/07/12	2030	02/02/2023	11.16	Put	Bond Future	2,241.5700	2.2416	2,581.2100	2.5812	15.152	0	0	400
2022/07/12	2030	02/02/2023	11.35	Call	Bond Future	0.0000	0.0000	2,151.7100	2.1517	100.000	0	0	5,000
2022/07/12	2030	02/02/2023	11.35	Put	Bond Future	0.0000	0.0000	2,184.5100	2.1845	100.000	0	0	0
2022/07/12	2030	02/02/2023	9.99	Call	Bond Future	384.1000	0.3841	291.3400	0.2913	(24.150)	0	0	0
2022/07/12	2030	02/02/2023	10.00	Call	Bond Future	389.8200	0.3898	295.8800	0.2959	(24.098)	0	0	0
2022/07/12	2030	02/02/2023	10.01	Put	Bond Future	5,706.5000	5.7065	6,267.1300	6.2671	9.824	0	0	0
2022/07/12	2030	02/02/2023	9.80	Call	Bond Future	287.0300	0.2870	214.8600	0.2149	(25.144)	0	0	0
2022/07/12	2030	02/02/2023	9.94	Put	Bond Future	5,990.0300	5.9900	6,559.0400	6.5590	9.499	0	0	102
2022/07/12	2030	02/02/2023	9.20	Call	Bond Future	106.4000	0.1064	76.4800	0.0765	(28.120)	0	0	0
2022/07/12	2030	02/02/2023	9.20	Put	Bond Future	9,260.1900	9.2602	9,886.2200	9.8862	6.760	0	0	0
2022/07/12	2030	02/02/2023	9.66	Call	Bond Future	229.9200	0.2299	170.4600	0.1705	(25.861)	0	0	0
2022/07/12	2030	02/02/2023	9.66	Put	Bond Future	7,175.8000	7.1758	7,772.2900	7.7723	8.313	0	0	102
2022/07/12	2030	02/02/2023	8.81	Put	Bond Future	11,127.8800	11.1279	11,768.8000	11.7688	5.760	0	0	0
2022/07/12	2030	02/02/2023	9.04	Call	Bond Future	80.2400	0.0802	57.0700	0.0571	(28.876)	0	0	0
2022/07/12	2030	02/02/2023	9.04	Put	Bond Future	10,017.6600	10.0177	10,650.4400	10.6504	6.317	0	0	0
2022/07/12	2030	02/02/2023	9.08	Put	Bond Future	9,826.9000	9.8269	10,458.1300	10.4581	6.423	0	0	0
2022/07/12	2030	02/02/2023			Bond Future	11.2037	84.9156	11.3577	84.2597	1.375	0.0000	0.0000	2,600
2022/07/12	2030	02/02/2023	11.12	Call	Bond Future	1,964.9100	1.9649	1,657.1300	1.6571	(15.664)	0	0	0

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2022/07/12	2030	02/02/2023	11.12	Put	Bond Future	2,323.9900	2.3240	2,672.1600	2.6722	14.982	0	0	0
2022/07/12	2030	02/02/2023	11.16	Call	Bond Future	2,054.3600	2.0544	1,738.0500	1.7381	(15.397)	0	0	0
2022/07/12	2030	02/02/2023	9.99	Put	Bond Future	5,786.2500	5.7863	6,349.4400	6.3494	9.733	0	0	0
2022/07/12	2030	02/02/2023	10.00	Put	Bond Future	5,745.7100	5.7457	6,307.7200	6.3077	9.781	0	0	0
2022/07/12	2030	02/02/2023	10.01	Call	Bond Future	396.8500	0.3969	301.5300	0.3015	(24.019)	0	0	0
2022/07/12	2030	02/02/2023	9.80	Put	Bond Future	6,573.9500	6.5739	7,157.7300	7.1577	8.880	0	0	0
2022/07/12	2030	02/02/2023	9.83	Call	Bond Future	300.8300	0.3008	225.6600	0.2257	(24.988)	0	0	400
2022/07/12	2030	02/02/2023	9.83	Put	Bond Future	6,447.3200	6.4473	7,028.1000	7.0281	9.008	0	0	0
2022/07/12	2030	02/02/2023	9.94	Call	Bond Future	356.1000	0.3561	269.1600	0.2692	(24.414)	0	0	0
2022/07/12	2030	02/02/2023	9.79	Call	Bond Future	282.6400	0.2826	211.4300	0.2114	(25.195)	0	0	0
2022/07/12	2030	02/02/2023	9.79	Put	Bond Future	6,616.4300	6.6164	7,201.1700	7.2012	8.838	0	0	0
2022/07/12	2030	02/02/2023	8.81	Call	Bond Future	49.5400	0.0495	34.5100	0.0345	(30.339)	0	0	102
2022/07/12	2030	02/02/2023	9.08	Call	Bond Future	86.1600	0.0862	61.4400	0.0614	(28.691)	0	0	400
2022/07/12	2030	04/05/2023	11.34	Call	Bond Future	2,444.6600	2.4447	2,127.3800	2.1274	(12.978)	0	0	0
2022/07/12	2030	04/05/2023	11.34	Put	Bond Future	2,677.8800	2.6779	3,012.7900	3.0128	12.507	0	0	150
2022/07/12	2030	04/05/2023	10.52	Call	Bond Future	1,024.7100	1.0247	848.2800	0.8483	(17.218)	0	0	0
2022/07/12	2030	04/05/2023	10.52	Put	Bond Future	4,753.5600	4.7536	5,229.3200	5.2293	10.008	0	0	0
2022/07/12	2030	04/05/2023	10.53	Call	Bond Future	1,036.9500	1.0369	858.9500	0.8589	(17.166)	0	0	0
2022/07/12	2030	04/05/2023	10.53	Put	Bond Future	4,722.0800	4.7221	5,196.2700	5.1963	10.042	0	0	0
2022/07/12	2030	04/05/2023	9.78	Call	Bond Future	410.6300	0.4106	326.0200	0.3260	(20.605)	0	0	400
2022/07/12	2030	04/05/2023	9.78	Put	Bond Future	7,452.0300	7.4520	8,019.6100	8.0196	7.616	0	0	0
2022/07/12	2030	04/05/2023	10.00	Call	Bond Future	539.8500	0.5398	433.3200	0.4333	(19.733)	0	0	1,080
2022/07/12	2030	04/05/2023	10.00	Put	Bond Future	6,580.2900	6.5803	7,125.9500	7.1260	8.292	0	0	0
2022/07/12	2030	04/05/2023	10.42	Call	Bond Future	905.6800	0.9057	744.7700	0.7448	(17.767)	0	0	500
2022/07/12	2030	04/05/2023	10.42	Put	Bond Future	5,073.2300	5.0732	5,564.5100	5.5645	9.684	0	0	0
2022/07/12	2030	04/05/2023	9.03	Call	Bond Future	142.1800	0.1422	108.4200	0.1084	(23.745)	0	0	400
2022/07/12	2030	04/05/2023	9.03	Put	Bond Future	10,702.2700	10.7023	11,320.7000	11.3207	5.778	0	0	0
2022/07/12	2030	04/05/2023	9.58	Put	Bond Future	8,280.2000	8.2802	8,864.6200	8.8646	7.058	0	0	0
2022/07/12	2030	04/05/2023	9.67	Call	Bond Future	356.5200	0.3565	281.5100	0.2815	(21.039)	0	0	500
2022/07/12	2030	04/05/2023	9.67	Put	Bond Future	7,903.6200	7.9036	8,480.8000	8.4808	7.303	0	0	0
2022/07/12	2030	04/05/2023			Bond Future	11.3962	86.4728	11.5545	85.8206	1.389	0.0000	0.0000	0
2022/07/12	2030	04/05/2023	12.50	Call	Bond Future	5,557.3600	5.5574	5,075.1200	5.0751	(8.678)	0	0	0
2022/07/12	2030	04/05/2023	12.50	Put	Bond Future	1,140.5100	1.1405	1,310.4600	1.3105	14.901	0	0	500
2022/07/12	2030	04/05/2023	11.62	Call	Bond Future	3,103.9900	3.1040	2,740.1200	2.7401	(11.723)	0	0	0
2022/07/12	2030	04/05/2023	11.62	Put	Bond Future	2,183.9400	2.1839	2,472.2600	2.4723	13.202	0	0	400
2022/07/12	2030	04/05/2023	12.04	Call	Bond Future	4,216.6300	4.2166	3,790.4400	3.7904	(10.107)	0	0	0
2022/07/12	2030	04/05/2023	12.04	Put	Bond Future	1,603.8600	1.6039	1,829.8600	1.8299	14.091	0	0	1,080
2022/07/12	2030	04/05/2023	10.54	Call	Bond Future	1,049.5500	1.0495	869.9600	0.8700	(17.111)	0	0	0
2022/07/12	2030	04/05/2023	10.54	Put	Bond Future	4,690.9900	4.6910	5,163.5900	5.1636	10.075	0	0	0
2022/07/12	2030	04/05/2023	9.58	Call	Bond Future	316.7200	0.3167	248.9500	0.2489	(21.397)	0	0	150
2022/07/12	2030	03/08/2023	11.35	Call	Bond Future	473.1500	0.4731	2,069.0700	2.0691	337.297	0	0	0
2022/07/12	2030	03/08/2023	11.36	Put	Bond Future	7,749.6500	7.7497	3,597.1100	3.5971	(53.584)	0	0	0
2022/07/12	2030	03/08/2023	10.40	Call	Bond Future	109.1300	0.1091	779.3900	0.7794	614.185	0	0	1,012
2022/07/12	2030	03/08/2023	11.34	Call	Bond Future	466.4400	0.4664	2,050.3500	2.0503	339.574	0	0	0
2022/07/12	2030	03/08/2023	11.34	Put	Bond Future	7,817.5100	7.8175	3,641.0800	3.6411	(53.424)	0	0	0
2022/07/12	2030	03/08/2023			Bond Future	13.2567	77.7796	11.7365	83.5400	(11.468)	0.0000	0.0000	0
2022/07/12	2030	03/08/2023	11.35	Put	Bond Future	7,783.6300	7.7836	3,619.2100	3.6192	(53.502)	0	0	0
2022/07/12	2030	03/08/2023	11.36	Call	Bond Future	479.7400	0.4797	2,087.5400	2.0875	335.140	0	0	0

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2022/07/12	2030	03/08/2023	12.59	Call	Bond Future	1,881.0000	1.8810	4,981.8800	4.9819	164.853	0	0	0
2022/07/12	2030	03/08/2023	12.59	Put	Bond Future	4,342.7400	4.3427	1,683.2800	1.6833	(61.239)	0	0	1,012
2022/07/12	2030	03/08/2023	10.40	Put	Bond Future	11,387.7900	11.3878	6,297.7100	6.2977	(44.698)	0	0	0
2022/07/12	2032	04/08/2022	8.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/12	2032	04/08/2022	8.97	Put	Bond Future	12,792.0700	12.7921	13,498.7600	13.4988	5.524	0	0	0
2022/07/12	2032	04/08/2022	9.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/12	2032	04/08/2022	9.40	Put	Bond Future	10,185.6900	10.1857	10,892.3800	10.8924	6.938	0	0	0
2022/07/12	2032	04/08/2022	9.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/12	2032	04/08/2022	9.72	Put	Bond Future	8,306.6200	8.3066	9,013.3100	9.0133	8.508	0	0	0
2022/07/12	2032	04/08/2022	10.21	Put	Bond Future	5,525.8400	5.5258	6,232.3100	6.2323	12.785	0	0	0
2022/07/12	2032	04/08/2022	10.22	Call	Bond Future	0.2900	0.0003	0.0400	0.0000	(86.207)	0	0	0
2022/07/12	2032	04/08/2022	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2022/07/12	2032	04/08/2022	10.20	Put	Bond Future	5,581.4200	5.5814	6,287.9300	6.2879	12.658	0	0	0
2022/07/12	2032	04/08/2022			Bond Future	11.2475	85.5835	11.3869	84.8768	1.239	0.0000	0.0000	96,267
2022/07/12	2032	04/08/2022	11.89	Call	Bond Future	3,293.2800	3.2933	2,657.1000	2.6571	(19.318)	0	0	0
2022/07/12	2032	04/08/2022	11.89	Put	Bond Future	102.6600	0.1027	173.1700	0.1732	68.683	0	0	0
2022/07/12	2032	04/08/2022	10.70	Call	Bond Future	59.5800	0.0596	21.3300	0.0213	(64.199)	0	0	0
2022/07/12	2032	04/08/2022	10.70	Put	Bond Future	2,916.0000	2.9160	3,584.4400	3.5844	22.923	0	0	7,500
2022/07/12	2032	04/08/2022	11.00	Call	Bond Future	338.4400	0.3384	172.7200	0.1727	(48.966)	0	0	0
2022/07/12	2032	04/08/2022	11.00	Put	Bond Future	1,613.7000	1.6137	2,154.6700	2.1547	33.524	0	0	7,500
2022/07/12	2032	04/08/2022	11.60	Call	Bond Future	2,062.1900	2.0622	1,525.2700	1.5253	(26.036)	0	0	0
2022/07/12	2032	04/08/2022	11.60	Put	Bond Future	290.8200	0.2908	460.5900	0.4606	58.376	0	0	800
2022/07/12	2032	04/08/2022	10.21	Call	Bond Future	0.2500	0.0003	0.0300	0.0000	(88.000)	0	0	0
2022/07/12	2032	04/08/2022	10.22	Put	Bond Future	5,470.3100	5.4703	6,176.7500	6.1767	12.914	0	0	0
2022/07/12	2032	04/08/2022	10.50	Call	Bond Future	10.7600	0.0108	2.7500	0.0028	(74.442)	0	0	900
2022/07/12	2032	04/08/2022	10.50	Put	Bond Future	3,943.4600	3.9435	4,642.1400	4.6421	17.717	0	0	0
2022/07/12	2032	04/08/2022	9.80	Put	Bond Future	7,844.7200	7.8447	8,551.4100	8.5514	9.008	0	0	0
2022/07/12	2032	04/08/2022	10.10	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/07/12	2032	04/08/2022	10.10	Put	Bond Future	6,140.0200	6.1400	6,846.6800	6.8467	11.509	0	0	0
2022/07/12	2032	04/08/2022	10.20	Call	Bond Future	0.2100	0.0002	0.0300	0.0000	(85.714)	0	0	0
2022/07/12	2032	03/11/2022	10.56	Put	Bond Future	4,900.2200	4.9002	5,505.9300	5.5059	12.361	0	0	180
2022/07/12	2032	03/11/2022	10.16	Call	Bond Future	95.1700	0.0952	60.6100	0.0606	(36.314)	0	0	0
2022/07/12	2032	03/11/2022	10.16	Put	Bond Future	6,857.3900	6.8574	7,521.1200	7.5211	9.679	0	0	180
2022/07/12	2032	03/11/2022	9.46	Put	Bond Future	10,738.9400	10.7389	11,433.0000	11.4330	6.463	0	0	0
2022/07/12	2032	03/11/2022	9.92	Call	Bond Future	46.2100	0.0462	28.1400	0.0281	(39.104)	0	0	750
2022/07/12	2032	03/11/2022	9.92	Put	Bond Future	8,142.9000	8.1429	8,823.1200	8.8231	8.354	0	0	0
2022/07/12	2032	03/11/2022	10.11	Put	Bond Future	7,120.4100	7.1204	7,788.3100	7.7883	9.380	0	0	454
2022/07/12	2032	03/11/2022	9.31	Put	Bond Future	11,615.1500	11.6152	12,310.9500	12.3110	5.990	0	0	0
2022/07/12	2032	03/11/2022	9.36	Call	Bond Future	6.5500	0.0066	3.5700	0.0036	(45.496)	0	0	454
2022/07/12	2032	03/11/2022	9.36	Put	Bond Future	11,321.6200	11.3216	12,016.9300	12.0169	6.141	0	0	0
2022/07/12	2032	03/11/2022			Bond Future	11.4544	82.7163	11.5962	82.0180	1.238	0.0000	0.0000	76,057
2022/07/12	2032	03/11/2022	11.55	Call	Bond Future	2,104.7400	2.1047	1,732.3600	1.7324	(17.692)	0	0	0
2022/07/12	2032	03/11/2022	11.55	Put	Bond Future	1,632.8800	1.6329	1,958.7900	1.9588	19.959	0	0	500
2022/07/12	2032	03/11/2022	12.30	Call	Bond Future	4,648.0200	4.6480	4,097.3200	4.0973	(11.848)	0	0	0
2022/07/12	2032	03/11/2022	12.30	Put	Bond Future	598.8600	0.5989	746.4500	0.7464	24.645	0	0	750
2022/07/12	2032	03/11/2022	10.56	Call	Bond Future	304.5300	0.3045	211.9500	0.2120	(30.401)	0	0	0
2022/07/12	2032	03/11/2022	10.66	Call	Bond Future	393.0000	0.3930	279.2700	0.2793	(28.939)	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
2022/07/12	2032	03/11/2022	10.66	Put	Bond Future	4,458.0500	4.4581	5,042.6100	5.0426	13.112	0	0	0
2022/07/12	2032	03/11/2022	10.67	Call	Bond Future	402.7700	0.4028	286.8000	0.2868	(28.793)	0	0	750
2022/07/12	2032	03/11/2022	10.67	Put	Bond Future	4,415.0000	4.4150	4,997.3200	4.9973	13.190	0	0	0
2022/07/12	2032	03/11/2022	10.21	Call	Bond Future	109.7200	0.1097	70.5200	0.0705	(35.727)	0	0	500
2022/07/12	2032	03/11/2022	10.21	Put	Bond Future	6,597.2200	6.5972	7,256.3100	7.2563	9.990	0	0	0
2022/07/12	2032	03/11/2022	10.49	Call	Bond Future	252.0700	0.2521	172.7800	0.1728	(31.456)	0	0	0
2022/07/12	2032	03/11/2022	10.49	Put	Bond Future	5,221.7900	5.2218	5,840.7900	5.8408	11.854	0	0	454
2022/07/12	2032	03/11/2022	9.46	Call	Bond Future	9.5500	0.0096	5.3200	0.0053	(44.293)	0	0	500
2022/07/12	2032	03/11/2022	10.11	Call	Bond Future	82.3500	0.0823	51.9600	0.0520	(36.903)	0	0	0
2022/07/12	2032	03/11/2022	9.31	Call	Bond Future	5.4100	0.0054	2.9200	0.0029	(46.026)	0	0	180
2022/07/12	2032	02/02/2023	11.69	Call	Bond Future	2,616.0400	2.6160	2,251.5000	2.2515	(13.935)	0	0	0
2022/07/12	2032	02/02/2023	11.69	Put	Bond Future	2,393.5800	2.3936	2,736.8200	2.7368	14.340	0	0	0
2022/07/12	2032	02/02/2023	10.40	Call	Bond Future	420.7900	0.4208	322.7600	0.3228	(23.297)	0	0	0
2022/07/12	2032	02/02/2023	10.40	Put	Bond Future	6,721.9100	6.7219	7,331.6600	7.3317	9.071	0	0	0
2022/07/12	2032	02/02/2023	10.50	Call	Bond Future	494.6700	0.4947	382.5500	0.3826	(22.666)	0	0	0
2022/07/12	2032	02/02/2023	10.50	Put	Bond Future	6,265.7100	6.2657	6,861.3700	6.8614	9.507	0	0	454
2022/07/12	2032	02/02/2023	10.67	Call	Bond Future	667.4200	0.6674	525.6800	0.5257	(21.237)	0	0	750
2022/07/12	2032	02/02/2023	10.67	Put	Bond Future	5,547.0300	5.5470	6,113.0700	6.1131	10.204	0	0	0
2022/07/12	2032	02/02/2023	10.22	Call	Bond Future	310.2700	0.3103	234.4400	0.2344	(24.440)	0	0	500
2022/07/12	2032	02/02/2023	10.22	Put	Bond Future	7,576.3000	7.5763	8,208.2500	8.2083	8.341	0	0	0
2022/07/12	2032	02/02/2023	9.47	Call	Bond Future	71.8200	0.0718	50.8000	0.0508	(29.268)	0	0	500
2022/07/12	2032	02/02/2023	9.47	Put	Bond Future	11,512.2400	11.5122	12,199.0000	12.1990	5.965	0	0	0
2022/07/12	2032	02/02/2023	9.92	Call	Bond Future	179.6000	0.1796	132.2600	0.1323	(26.359)	0	0	750
2022/07/12	2032	02/02/2023	9.92	Put	Bond Future	9,085.1600	9.0852	9,745.6000	9.7456	7.269	0	0	0
2022/07/12	2032	02/02/2023			Bond Future	11.6438	84.1323	11.7915	83.4245	1.269	0.0000	0.0000	0
2022/07/12	2032	02/02/2023	11.84	Call	Bond Future	3,032.4900	3.0325	2,635.8700	2.6359	(13.079)	0	0	0
2022/07/12	2032	02/02/2023	11.84	Put	Bond Future	2,093.9700	2.0940	2,405.1300	2.4051	14.860	0	0	500
2022/07/12	2032	02/02/2023	12.75	Call	Bond Future	6,015.3100	6.0153	5,465.6800	5.4657	(9.137)	0	0	0
2022/07/12	2032	02/02/2023	12.75	Put	Bond Future	909.6400	0.9096	1,067.7900	1.0678	17.386	0	0	750
2022/07/12	2032	02/02/2023	10.38	Call	Bond Future	407.1900	0.4072	311.8200	0.3118	(23.421)	0	0	0
2022/07/12	2032	02/02/2023	10.38	Put	Bond Future	6,814.8300	6.8148	7,427.2400	7.4272	8.986	0	0	0
2022/07/12	2032	02/02/2023	10.39	Call	Bond Future	413.8700	0.4139	317.1900	0.3172	(23.360)	0	0	0
2022/07/12	2032	02/02/2023	10.39	Put	Bond Future	6,768.2300	6.7682	7,379.3300	7.3793	9.029	0	0	0
2022/07/12	2032	02/02/2023	10.16	Call	Bond Future	279.2500	0.2793	209.9400	0.2099	(24.820)	0	0	0
2022/07/12	2032	02/02/2023	10.16	Put	Bond Future	7,870.0300	7.8700	8,508.5000	8.5085	8.113	0	0	454
2022/07/12	2032	02/02/2023	9.31	Call	Bond Future	49.7000	0.0497	34.6000	0.0346	(30.382)	0	0	454
2022/07/12	2032	02/02/2023	9.31	Put	Bond Future	12,413.8700	12.4139	13,106.5500	13.1065	5.580	0	0	0
2022/07/12	2032	04/05/2023	10.89	Call	Bond Future	1,133.7300	1.1337	946.9100	0.9469	(16.478)	0	0	0
2022/07/12	2032	04/05/2023	10.89	Put	Bond Future	5,677.2100	5.6772	6,195.9400	6.1959	9.137	0	0	0
2022/07/12	2032	04/05/2023			Bond Future	11.8237	81.5159	11.9749	80.8103	1.279	0.0000	0.0000	0
2022/07/12	2032	04/05/2023	10.87	Call	Bond Future	1,106.1700	1.1062	922.7200	0.9227	(16.584)	0	0	0
2022/07/12	2032	04/05/2023	10.87	Put	Bond Future	5,750.6300	5.7506	6,272.7300	6.2727	9.079	0	0	0
2022/07/12	2032	04/05/2023	10.88	Call	Bond Future	1,120.0200	1.1200	934.8700	0.9349	(16.531)	0	0	0
2022/07/12	2032	04/05/2023	10.88	Put	Bond Future	5,713.9700	5.7140	6,234.3700	6.2344	9.108	0	0	0
2022/07/12	2032	03/08/2023	11.90	Call	Bond Future	0.0000	0.0000	2,818.1800	2.8182	100.000	0	0	5,000
2022/07/12	2032	03/08/2023	11.90	Put	Bond Future	0.0000	0.0000	3,904.1500	3.9042	100.000	0	0	0
2022/07/12	2032	03/08/2023	11.77	Call	Bond Future	821.3100	0.8213	2,530.6600	2.5307	208.125	0	0	0
2022/07/12	2032	03/08/2023	11.77	Put	Bond Future	7,956.0700	7.9561	4,218.1700	4.2182	(46.982)	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/12	2032	03/08/2023			Bond Future	13.4005	76.9919	12.1380	82.4392	(9.422)	0.0000	0.0000	2,600
2022/07/12	2032	03/08/2023	11.75	Call	Bond Future	801.2900	0.8013	2,487.6200	2.4876	210.452	0	0	0
2022/07/12	2032	03/08/2023	11.75	Put	Bond Future	8,029.1200	8.0291	4,268.2000	4.2682	(46.841)	0	0	0
2022/07/12	2032	03/08/2023	11.76	Call	Bond Future	811.2600	0.8113	2,509.0900	2.5091	209.283	0	0	0
2022/07/12	2032	03/08/2023	11.76	Put	Bond Future	7,992.5400	7.9925	4,243.1200	4.2431	(46.911)	0	0	0
2022/07/12	2033	04/08/2022			Bond Future	111.4301	111.4301	112.0155	112.0155	0.525	0.0000	0.0000	9,548
2022/07/12	2033	03/11/2022			Bond Future	111.7960	111.7960	112.4157	112.4157	0.554	0.0000	0.0000	0
2022/07/12	2033	02/02/2023			Bond Future	113.7331	113.7331	114.3671	114.3671	0.557	0.0000	0.0000	65
2022/07/12	2033	04/05/2023			Bond Future	114.4661	114.4661	115.1332	115.1332	0.583	0.0000	0.0000	0
2022/07/12	2033	03/08/2023			Bond Future	108.3058	108.3058	117.4681	117.4681	8.460	0.0000	0.0000	0
2022/07/12	2037	04/08/2022	10.89	Call	Bond Future	13.3400	0.0133	2.6000	0.0026	(80.510)	0	0	0
2022/07/12	2037	04/08/2022	10.89	Put	Bond Future	4,737.1800	4.7372	5,750.1700	5.7502	21.384	0	0	0
2022/07/12	2037	04/08/2022	10.90	Call	Bond Future	14.5000	0.0145	2.8800	0.0029	(80.138)	0	0	0
2022/07/12	2037	04/08/2022	11.95	Call	Bond Future	1,954.4100	1.9544	1,251.7800	1.2518	(35.951)	0	0	0
2022/07/12	2037	04/08/2022	11.95	Put	Bond Future	405.8100	0.4058	726.9100	0.7269	79.126	0	0	1,050
2022/07/12	2037	04/08/2022	10.91	Put	Bond Future	4,614.2800	4.6143	5,625.4400	5.6254	21.914	0	0	0
2022/07/12	2037	04/08/2022			Bond Future	11.6765	78.2847	11.8564	77.2610	1.540	0.0000	0.0000	139,851
2022/07/12	2037	04/08/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	50
2022/07/12	2037	04/08/2022	10.10	Put	Bond Future	9,905.3900	9.9054	10,929.1200	10.9291	10.335	0	0	0
2022/07/12	2037	04/08/2022	10.90	Put	Bond Future	4,675.6500	4.6756	5,687.7600	5.6878	21.646	0	0	50
2022/07/12	2037	04/08/2022	10.91	Call	Bond Future	15.7500	0.0157	3.1800	0.0032	(79.810)	0	0	0
2022/07/12	2037	04/08/2022	11.21	Call	Bond Future	128.1200	0.1281	41.2500	0.0413	(67.804)	0	0	1,050
2022/07/12	2037	04/08/2022	11.21	Put	Bond Future	2,880.1800	2.8802	3,817.0400	3.8170	32.528	0	0	0
2022/07/12	2037	04/08/2022	11.42	Call	Bond Future	372.2400	0.3722	155.3500	0.1554	(58.266)	0	0	0
2022/07/12	2037	04/08/2022	11.42	Put	Bond Future	1,867.9200	1.8679	2,674.7600	2.6748	43.195	0	0	50
2022/07/12	2037	03/11/2022	11.32	Call	Bond Future	809.8500	0.8098	555.3300	0.5553	(31.428)	0	0	0
2022/07/12	2037	03/11/2022	11.30	Put	Bond Future	4,003.5200	4.0035	4,778.5900	4.7786	19.360	0	0	0
2022/07/12	2037	03/11/2022	11.31	Call	Bond Future	792.6100	0.7926	542.2000	0.5422	(31.593)	0	0	0
2022/07/12	2037	03/11/2022	11.31	Put	Bond Future	3,960.9100	3.9609	4,731.9100	4.7319	19.465	0	0	0
2022/07/12	2037	03/11/2022			Bond Future	11.8579	79.4602	12.0417	78.4388	1.550	0.0000	0.0000	2,000
2022/07/12	2037	03/11/2022	11.32	Put	Bond Future	3,918.6100	3.9186	4,685.5000	4.6855	19.570	0	0	0
2022/07/12	2037	03/11/2022	11.30	Call	Bond Future	775.6100	0.7756	529.2700	0.5293	(31.761)	0	0	0
2022/07/12	2037	02/02/2023	11.03	Call	Bond Future	733.8700	0.7339	537.0800	0.5371	(26.815)	0	0	0
2022/07/12	2037	02/02/2023	11.03	Put	Bond Future	6,506.2800	6.5063	7,345.9600	7.3460	12.906	0	0	0
2022/07/12	2037	02/02/2023	11.04	Call	Bond Future	746.7000	0.7467	547.2300	0.5472	(26.714)	0	0	0
2022/07/12	2037	02/02/2023	11.04	Put	Bond Future	6,458.0700	6.4581	7,295.0700	7.2951	12.961	0	0	0
2022/07/12	2037	02/02/2023			Bond Future	12.0271	76.5630	12.2180	75.5265	1.587	0.0000	0.0000	0
2022/07/12	2037	02/02/2023	11.05	Call	Bond Future	759.8500	0.7598	557.6500	0.5577	(26.611)	0	0	0
2022/07/12	2037	02/02/2023	11.05	Put	Bond Future	6,410.2500	6.4102	7,244.5200	7.2445	13.015	0	0	0
2022/07/12	2037	04/05/2023	11.30	Call	Bond Future	1,453.6900	1.4537	1,163.8100	1.1638	(19.941)	0	0	0
2022/07/12	2037	04/05/2023	11.30	Put	Bond Future	6,457.5000	6.4575	7,208.9400	7.2089	11.637	0	0	0
2022/07/12	2037	04/05/2023	11.31	Call	Bond Future	1,470.8000	1.4708	1,178.4200	1.1784	(19.879)	0	0	0
2022/07/12	2037	04/05/2023	11.31	Put	Bond Future	6,415.6500	6.4157	7,164.5900	7.1646	11.674	0	0	0
2022/07/12	2037	04/05/2023			Bond Future	12.1889	77.9680	12.3849	76.9266	1.608	0.0000	0.0000	0
2022/07/12	2037	04/05/2023	11.32	Call	Bond Future	1,488.2900	1.4883	1,193.3600	1.1934	(19.817)	0	0	0
2022/07/12	2037	04/05/2023	11.32	Put	Bond Future	6,374.2400	6.3742	7,120.6300	7.1206	11.709	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
2022/07/12	2037	03/08/2023	12.12	Call	Bond Future	1,230.2700	1.2303	2,836.1200	2.8361	130.528	0	0	0
2022/07/12	2037	03/08/2023	12.12	Put	Bond Future	8,195.6200	8.1956	5,045.4000	5.0454	(38.438)	0	0	0
2022/07/12	2037	03/08/2023	12.13	Call	Bond Future	1,243.8200	1.2438	2,859.8700	2.8599	129.926	0	0	0
2022/07/12	2037	03/08/2023	12.13	Put	Bond Future	8,155.4000	8.1554	5,015.3800	5.0154	(38.502)	0	0	0
2022/07/12	2037	03/08/2023			Bond Future	13.5102	69.4617	12.5397	74.2177	(7.183)	0.0000	0.0000	0
2022/07/12	2037	03/08/2023	12.14	Call	Bond Future	1,257.4600	1.2575	2,883.7100	2.8837	129.328	0	0	0
2022/07/12	2037	03/08/2023	12.14	Put	Bond Future	8,115.3300	8.1153	4,985.5100	4.9855	(38.567)	0	0	0
2022/07/12	2038	04/08/2022			Bond Future	124.3783	124.3783	125.4927	125.4927	0.896	0.0000	0.0000	5,062
2022/07/12	2038	03/11/2022			Bond Future	126.2752	126.2752	127.4352	127.4352	0.919	0.0000	0.0000	70
2022/07/12	2038	02/02/2023			Bond Future	126.5658	126.5658	127.7502	127.7502	0.936	0.0000	0.0000	0
2022/07/12	2038	04/05/2023			Bond Future	128.9100	128.9100	130.1400	130.1400	0.954	0.0000	0.0000	0
2022/07/12	2038	03/08/2023			Bond Future	120.0151	120.0151	130.8183	130.8183	9.002	0.0000	0.0000	0
2022/07/12	2040	04/08/2022	9.70	Put	Bond Future	14,630.0300	14.6300	15,690.2400	15.6902	7.247	0	0	0
2022/07/12	2040	04/08/2022	11.05	Call	Bond Future	19.6300	0.0196	4.2400	0.0042	(78.400)	0	0	0
2022/07/12	2040	04/08/2022	11.05	Put	Bond Future	4,767.2800	4.7673	5,812.1000	5.8121	21.916	0	0	0
2022/07/12	2040	04/08/2022	12.24	Put	Bond Future	221.8800	0.2219	422.2900	0.4223	90.324	0	0	460
2022/07/12	2040	04/08/2022			Bond Future	11.7900	79.7716	11.9648	78.7114	1.483	0.0000	0.0000	128,313
2022/07/12	2040	04/08/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	460
2022/07/12	2040	04/08/2022	10.70	Call	Bond Future	0.6500	0.0007	0.0700	0.0001	(89.231)	0	0	460
2022/07/12	2040	04/08/2022	10.70	Put	Bond Future	7,150.7400	7.1507	8,210.3700	8.2104	14.818	0	0	0
2022/07/12	2040	04/08/2022	11.03	Call	Bond Future	16.6500	0.0167	3.4800	0.0035	(79.099)	0	0	0
2022/07/12	2040	04/08/2022	11.03	Put	Bond Future	4,898.7700	4.8988	5,945.8100	5.9458	21.374	0	0	0
2022/07/12	2040	04/08/2022	11.04	Call	Bond Future	18.0900	0.0181	3.8500	0.0039	(78.718)	0	0	0
2022/07/12	2040	04/08/2022	11.04	Put	Bond Future	4,832.9300	4.8329	5,878.9000	5.8789	21.643	0	0	0
2022/07/12	2040	04/08/2022	12.24	Call	Bond Future	2,905.3200	2.9053	2,045.5200	2.0455	(29.594)	0	0	0
2022/07/12	2040	03/11/2022	12.52	Call	Bond Future	4,351.5400	4.3515	3,617.7300	3.6177	(16.863)	0	0	0
2022/07/12	2040	03/11/2022	11.39	Call	Bond Future	830.6900	0.8307	576.3000	0.5763	(30.624)	0	0	0
2022/07/12	2040	03/11/2022	11.40	Call	Bond Future	848.9000	0.8489	590.3200	0.5903	(30.461)	0	0	0
2022/07/12	2040	03/11/2022	11.41	Put	Bond Future	4,313.0700	4.3131	5,108.4200	5.1084	18.440	0	0	0
2022/07/12	2040	03/11/2022	10.70	Call	Bond Future	126.5600	0.1266	72.7600	0.0728	(42.509)	0	0	1,100
2022/07/12	2040	03/11/2022	11.20	Call	Bond Future	535.4800	0.5355	354.6100	0.3546	(33.777)	0	0	1,100
2022/07/12	2040	03/11/2022	11.20	Put	Bond Future	5,343.3900	5.3434	6,220.6400	6.2206	16.417	0	0	0
2022/07/12	2040	03/11/2022			Bond Future	11.9667	80.9693	12.1455	79.9112	1.494	0.0000	0.0000	4,465
2022/07/12	2040	03/11/2022	11.50	Call	Bond Future	1,043.4100	1.0434	741.9000	0.7419	(28.897)	0	0	1,500
2022/07/12	2040	03/11/2022	11.50	Put	Bond Future	3,916.2000	3.9162	4,672.8100	4.6728	19.320	0	0	0
2022/07/12	2040	03/11/2022	12.52	Put	Bond Future	1,148.8900	1.1489	1,473.2000	1.4732	28.228	0	0	1,100
2022/07/12	2040	03/11/2022	11.39	Put	Bond Future	4,404.7600	4.4048	5,208.4900	5.2085	18.247	0	0	0
2022/07/12	2040	03/11/2022	11.40	Put	Bond Future	4,358.8300	4.3588	5,158.3700	5.1584	18.343	0	0	0
2022/07/12	2040	03/11/2022	11.41	Call	Bond Future	867.2100	0.8672	604.4400	0.6044	(30.301)	0	0	0
2022/07/12	2040	03/11/2022	10.70	Put	Bond Future	8,323.2000	8.3232	9,327.5200	9.3275	12.067	0	0	0
2022/07/12	2040	03/11/2022	10.80	Call	Bond Future	173.1300	0.1731	102.4000	0.1024	(40.854)	0	0	1,500
2022/07/12	2040	03/11/2022	10.80	Put	Bond Future	7,675.1000	7.6751	8,662.4900	8.6625	12.865	0	0	0
2022/07/12	2040	02/02/2023	12.24	Call	Bond Future	3,460.9600	3.4610	2,889.9000	2.8899	(16.500)	0	0	0
2022/07/12	2040	02/02/2023	12.24	Put	Bond Future	2,832.7300	2.8327	3,335.4000	3.3354	17.745	0	0	0
2022/07/12	2040	02/02/2023	12.27	Call	Bond Future	3,561.2300	3.5612	2,980.6900	2.9807	(16.302)	0	0	0
2022/07/12	2040	02/02/2023	12.27	Put	Bond Future	2,760.1500	2.7601	3,253.3400	3.2533	17.868	0	0	400

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/12	2040	02/02/2023	11.12	Call	Bond Future	793.1700	0.7932	588.1200	0.5881	(25.852)	0	0	0
2022/07/12	2040	02/02/2023	11.12	Put	Bond Future	7,085.3200	7.0853	7,954.0000	7.9540	12.260	0	0	0
2022/07/12	2040	02/02/2023	10.93	Call	Bond Future	569.4800	0.5695	412.2400	0.4122	(27.611)	0	0	0
2022/07/12	2040	02/02/2023	10.96	Call	Bond Future	598.6300	0.5986	434.7500	0.4348	(27.376)	0	0	400
2022/07/12	2040	02/02/2023	10.96	Put	Bond Future	7,958.5400	7.9585	8,868.3900	8.8684	11.432	0	0	0
2022/07/12	2040	02/02/2023			Bond Future	12.1319	77.8477	12.3175	76.7739	1.531	0.0000	0.0000	0
2022/07/12	2040	02/02/2023	11.10	Call	Bond Future	765.9400	0.7659	566.4100	0.5664	(26.050)	0	0	0
2022/07/12	2040	02/02/2023	11.10	Put	Bond Future	7,190.4200	7.1904	8,064.6200	8.0646	12.158	0	0	0
2022/07/12	2040	02/02/2023	11.11	Call	Bond Future	779.4800	0.7795	577.1900	0.5772	(25.952)	0	0	0
2022/07/12	2040	02/02/2023	11.11	Put	Bond Future	7,137.7500	7.1377	8,009.1900	8.0092	12.209	0	0	0
2022/07/12	2040	02/02/2023	10.21	Call	Bond Future	143.5700	0.1436	95.6600	0.0957	(33.370)	0	0	400
2022/07/12	2040	02/02/2023	10.21	Put	Bond Future	12,799.4300	12.7994	13,825.2500	13.8253	8.015	0	0	0
2022/07/12	2040	02/02/2023	10.93	Put	Bond Future	8,131.9400	8.1319	9,048.4300	9.0484	11.270	0	0	0
2022/07/12	2040	02/02/2023	10.18	Call	Bond Future	134.4800	0.1345	89.2700	0.0893	(33.618)	0	0	0
2022/07/12	2040	02/02/2023	10.18	Put	Bond Future	13,012.6100	13.0126	14,041.1300	14.0411	7.904	0	0	0
2022/07/12	2040	04/05/2023	12.78	Call	Bond Future	5,383.6700	5.3837	4,715.3000	4.7153	(12.415)	0	0	0
2022/07/12	2040	04/05/2023	12.78	Put	Bond Future	2,654.6500	2.6546	3,065.2500	3.0652	15.467	0	0	400
2022/07/12	2040	04/05/2023	13.45	Put	Bond Future	1,665.9500	1.6659	1,945.7100	1.9457	16.793	0	0	500
2022/07/12	2040	04/05/2023	11.43	Call	Bond Future	1,600.8100	1.6008	1,291.8800	1.2919	(19.298)	0	0	0
2022/07/12	2040	04/05/2023	11.43	Put	Bond Future	6,781.1100	6.7811	7,551.1500	7.5512	11.356	0	0	0
2022/07/12	2040	04/05/2023	10.73	Put	Bond Future	10,492.9000	10.4929	11,415.3300	11.4153	8.791	0	0	0
2022/07/12	2040	04/05/2023			Bond Future	12.2894	79.2764	12.4800	78.1975	1.551	0.0000	0.0000	0
2022/07/12	2040	04/05/2023	13.45	Call	Bond Future	7,879.0100	7.8790	7,079.8000	7.0798	(10.144)	0	0	0
2022/07/12	2040	04/05/2023	11.42	Call	Bond Future	1,582.0400	1.5820	1,275.7700	1.2758	(19.359)	0	0	0
2022/07/12	2040	04/05/2023	11.42	Put	Bond Future	6,825.8000	6.8258	7,598.5000	7.5985	11.320	0	0	0
2022/07/12	2040	04/05/2023	11.48	Call	Bond Future	1,696.6700	1.6967	1,374.3900	1.3744	(18.995)	0	0	500
2022/07/12	2040	04/05/2023	11.48	Put	Bond Future	6,560.7900	6.5608	7,317.4800	7.3175	11.534	0	0	0
2022/07/12	2040	04/05/2023	10.73	Call	Bond Future	679.3000	0.6793	522.7600	0.5228	(23.044)	0	0	500
2022/07/12	2040	04/05/2023	10.92	Call	Bond Future	867.7300	0.8677	676.2100	0.6762	(22.071)	0	0	400
2022/07/12	2040	04/05/2023	10.92	Put	Bond Future	9,384.5200	9.3845	10,271.9700	10.2720	9.457	0	0	0
2022/07/12	2040	04/05/2023	11.41	Call	Bond Future	1,563.4100	1.5634	1,259.7800	1.2598	(19.421)	0	0	0
2022/07/12	2040	04/05/2023	11.41	Put	Bond Future	6,870.7200	6.8707	7,646.0600	7.6461	11.285	0	0	0
2022/07/12	2040	04/05/2023	10.17	Call	Bond Future	302.0500	0.3020	223.5000	0.2235	(26.006)	0	0	400
2022/07/12	2040	04/05/2023	10.17	Put	Bond Future	14,118.4100	14.1184	15,118.8300	15.1188	7.086	0	0	0
2022/07/12	2040	03/08/2023	12.23	Call	Bond Future	1,450.9700	1.4510	3,140.4000	3.1404	116.435	0	0	0
2022/07/12	2040	03/08/2023	12.23	Put	Bond Future	8,523.4700	8.5235	5,390.8400	5.3908	(36.753)	0	0	0
2022/07/12	2040	03/08/2023			Bond Future	13.5580	70.4419	12.6309	75.2640	(6.838)	0.0000	0.0000	0
2022/07/12	2040	03/08/2023	12.22	Call	Bond Future	1,435.9000	1.4359	3,115.0700	3.1151	116.942	0	0	0
2022/07/12	2040	03/08/2023	12.22	Put	Bond Future	8,565.9000	8.5659	5,423.0100	5.4230	(36.691)	0	0	0
2022/07/12	2040	03/08/2023	12.21	Call	Bond Future	1,420.6800	1.4207	3,089.5400	3.0895	117.469	0	0	0
2022/07/12	2040	03/08/2023	12.21	Put	Bond Future	8,608.2400	8.6082	5,455.0400	5.4550	(36.630)	0	0	0
2022/07/12	2044	04/08/2022	11.08	Call	Bond Future	30.1300	0.0301	6.2400	0.0062	(79.290)	0	0	0
2022/07/12	2044	04/08/2022	11.08	Put	Bond Future	4,482.0200	4.4820	5,627.2900	5.6273	25.553	0	0	0
2022/07/12	2044	04/08/2022	11.09	Call	Bond Future	32.5300	0.0325	6.8600	0.0069	(78.912)	0	0	0
2022/07/12	2044	04/08/2022	11.09	Put	Bond Future	4,416.0000	4.4160	5,559.4900	5.5595	25.894	0	0	0
2022/07/12	2044	04/08/2022			Bond Future	11.7616	76.8266	11.9518	75.6575	1.617	0.0000	0.0000	91,164
2022/07/12	2044	04/08/2022	11.10	Call	Bond Future	35.0900	0.0351	7.5200	0.0075	(78.569)	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
2022/07/12	2044	04/08/2022	11.10	Put	Bond Future	4,350.2400	4.3502	5,491.8300	5.4918	26.242	0	0	0
2022/07/12	2044	03/11/2022	11.40	Put	Bond Future	4,253.6700	4.2537	5,124.9300	5.1249	20.483	0	0	0
2022/07/12	2044	03/11/2022	11.41	Call	Bond Future	942.4600	0.9425	639.6200	0.6396	(32.133)	0	0	0
2022/07/12	2044	03/11/2022	11.41	Put	Bond Future	4,207.9200	4.2079	5,074.4300	5.0744	20.592	0	0	0
2022/07/12	2044	03/11/2022	10.60	Call	Bond Future	103.3000	0.1033	55.4100	0.0554	(46.360)	0	0	1,600
2022/07/12	2044	03/11/2022	10.60	Put	Bond Future	8,968.1400	8.9681	10,089.6000	10.0896	12.505	0	0	0
2022/07/12	2044	03/11/2022	11.30	Call	Bond Future	740.8800	0.7409	488.7900	0.4888	(34.026)	0	0	1,600
2022/07/12	2044	03/11/2022	11.30	Put	Bond Future	4,730.1600	4.7302	5,647.4200	5.6474	19.392	0	0	0
2022/07/12	2044	03/11/2022			Bond Future	11.9281	77.9802	12.1228	76.8109	1.633	0.0000	0.0000	0
2022/07/12	2044	03/11/2022	11.40	Call	Bond Future	922.8600	0.9229	624.7700	0.6248	(32.301)	0	0	0
2022/07/12	2044	03/11/2022	11.39	Call	Bond Future	903.5200	0.9035	610.1500	0.6102	(32.470)	0	0	0
2022/07/12	2044	03/11/2022	11.39	Put	Bond Future	4,299.7700	4.2998	5,175.7500	5.1758	20.373	0	0	0
2022/07/12	2044	02/02/2023	11.15	Call	Bond Future	905.8000	0.9058	659.2600	0.6593	(27.218)	0	0	0
2022/07/12	2044	02/02/2023	11.15	Put	Bond Future	6,822.7600	6.8228	7,763.2300	7.7632	13.784	0	0	0
2022/07/12	2044	02/02/2023	11.14	Call	Bond Future	890.5000	0.8905	647.1900	0.6472	(27.323)	0	0	0
2022/07/12	2044	02/02/2023	11.14	Put	Bond Future	6,875.0600	6.8751	7,818.7600	7.8188	13.726	0	0	0
2022/07/12	2044	02/02/2023			Bond Future	12.0831	74.9326	12.2854	73.7456	1.674	0.0000	0.0000	0
2022/07/12	2044	02/02/2023	11.16	Call	Bond Future	921.1000	0.9211	671.3400	0.6713	(27.115)	0	0	0
2022/07/12	2044	02/02/2023	11.16	Put	Bond Future	6,770.5500	6.7705	7,707.8000	7.7078	13.843	0	0	0
2022/07/12	2044	04/05/2023	11.42	Call	Bond Future	1,703.6100	1.7036	1,350.9600	1.3510	(20.700)	0	0	0
2022/07/12	2044	04/05/2023	11.42	Put	Bond Future	6,693.2000	6.6932	7,535.4300	7.5354	12.583	0	0	0
2022/07/12	2044	04/05/2023	11.41	Call	Bond Future	1,683.9100	1.6839	1,334.2400	1.3342	(20.765)	0	0	0
2022/07/12	2044	04/05/2023	11.41	Put	Bond Future	6,738.5400	6.7385	7,583.7500	7.5838	12.543	0	0	0
2022/07/12	2044	04/05/2023			Bond Future	12.2306	76.3080	12.4385	75.1131	1.700	0.0000	0.0000	0
2022/07/12	2044	04/05/2023	11.43	Call	Bond Future	1,723.4600	1.7235	1,367.8000	1.3678	(20.636)	0	0	0
2022/07/12	2044	04/05/2023	11.43	Put	Bond Future	6,648.1000	6.6481	7,487.3200	7.4873	12.623	0	0	0
2022/07/12	2044	03/08/2023	12.16	Call	Bond Future	1,532.5500	1.5325	3,118.9800	3.1190	103.516	0	0	0
2022/07/12	2044	03/08/2023	12.16	Put	Bond Future	8,415.6900	8.4157	5,518.4300	5.5184	(34.427)	0	0	0
2022/07/12	2044	03/08/2023	12.15	Call	Bond Future	1,516.6100	1.5166	3,093.3400	3.0933	103.964	0	0	0
2022/07/12	2044	03/08/2023	12.15	Put	Bond Future	8,458.5200	8.4585	5,551.5600	5.5516	(34.367)	0	0	0
2022/07/12	2044	03/08/2023			Bond Future	13.4322	67.7591	12.5800	72.2428	(6.345)	0.0000	0.0000	0
2022/07/12	2044	03/08/2023	12.17	Call	Bond Future	1,548.5800	1.5486	3,144.7100	3.1447	103.071	0	0	0
2022/07/12	2044	03/08/2023	12.17	Put	Bond Future	8,373.0300	8.3730	5,485.4700	5.4855	(34.486)	0	0	0
2022/07/12	2046	04/08/2022			Bond Future	113.4066	113.4066	113.6090	113.6090	0.178	0.0000	0.0000	18,338
2022/07/12	2046	03/11/2022			Bond Future	113.1740	113.1740	113.4054	113.4054	0.204	0.0000	0.0000	1,626
2022/07/12	2046	02/02/2023			Bond Future	115.1357	115.1357	115.3747	115.3747	0.208	0.0000	0.0000	0
2022/07/12	2046	04/05/2023			Bond Future	115.2455	115.2455	115.5105	115.5105	0.230	0.0000	0.0000	0
2022/07/12	2046	03/08/2023			Bond Future	108.9905	108.9905	117.8552	117.8552	8.133	0.0000	0.0000	0
2022/07/12	2050	04/08/2022			Bond Future	114.7537	114.7537	114.9811	114.9811	0.198	0.0000	0.0000	12,806
2022/07/12	2050	03/11/2022			Bond Future	116.5034	116.5034	116.7604	116.7604	0.221	0.0000	0.0000	60
2022/07/12	2050	02/02/2023			Bond Future	116.4156	116.4156	116.6809	116.6809	0.228	0.0000	0.0000	0
2022/07/12	2050	04/05/2023			Bond Future	118.5714	118.5714	118.8634	118.8634	0.246	0.0000	0.0000	0
2022/07/12	2050	03/08/2023			Bond Future	110.0335	110.0335	119.0950	119.0950	8.235	0.0000	0.0000	0
2022/07/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/12	AL37	04/08/2022			Index Future	808.3600	808.3600	804.2450	804.2450	(0.509)	0.0000	0.0000	0
2022/07/12	AL37	03/11/2022			Index Future	820.5890	820.5890	816.5910	816.5910	(0.487)	0.0000	0.0000	0
2022/07/12	AL37	02/02/2023			Index Future	834.5910	834.5910	830.5520	830.5520	(0.484)	0.0000	0.0000	0
2022/07/12	AL37	04/05/2023			Index Future	849.8270	849.8270	845.8680	845.8680	(0.466)	0.0000	0.0000	0
2022/07/12	AL37	03/08/2023			Index Future	849.8270	849.8270	862.8070	862.8070	1.527	0.0000	0.0000	0
2022/07/12	AL7T	04/08/2022			Index Future	904.1860	904.1860	897.0440	897.0440	(0.790)	0.0000	0.0000	0
2022/07/12	AL7T	03/11/2022			Index Future	917.8640	917.8640	910.8150	910.8150	(0.768)	0.0000	0.0000	0
2022/07/12	AL7T	02/02/2023			Index Future	933.5260	933.5260	926.3870	926.3870	(0.765)	0.0000	0.0000	0
2022/07/12	AL7T	04/05/2023			Index Future	950.5680	950.5680	943.4700	943.4700	(0.747)	0.0000	0.0000	0
2022/07/12	AL7T	03/08/2023			Index Future	950.5680	950.5680	962.3630	962.3630	1.241	0.0000	0.0000	0
2022/07/12	ALBI	04/08/2022			Index Future	805.2070	805.2070	797.1250	797.1250	(1.004)	0.0000	0.0000	138
2022/07/12	ALBI	03/11/2022			Index Future	817.3890	817.3890	809.3620	809.3620	(0.982)	0.0000	0.0000	0
2022/07/12	ALBI	02/02/2023			Index Future	831.3360	831.3360	823.2000	823.2000	(0.979)	0.0000	0.0000	0
2022/07/12	ALBI	04/05/2023			Index Future	846.5130	846.5130	838.3800	838.3800	(0.961)	0.0000	0.0000	0
2022/07/12	ALBI	03/08/2023			Index Future	846.5130	846.5130	855.1690	855.1690	1.023	0.0000	0.0000	0
2022/07/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/07/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/12	ES33	04/08/2022			Bond Future	12.4903	73.4586	12.6749	72.6085	1.478	0.0000	0.0000	350
2022/07/12	ES33	03/11/2022			Bond Future	12.7261	70.7951	12.9152	69.9482	1.486	0.0000	0.0000	0
2022/07/12	ES33	02/02/2023			Bond Future	12.9516	72.0236	13.1487	71.1641	1.522	0.0000	0.0000	0
2022/07/12	ES33	04/05/2023			Bond Future	13.1639	69.5688	13.3667	68.7062	1.541	0.0000	0.0000	0
2022/07/12	ES33	03/08/2023			Bond Future	14.6996	65.6601	13.5676	70.1058	(7.701)	0.0000	0.0000	0
2022/07/12	ES42	04/08/2022			Bond Future	12.8895	71.3025	13.0591	70.4263	1.316	0.0000	0.0000	4,769
2022/07/12	ES42	03/11/2022			Bond Future	13.1088	68.1299	13.2830	67.2562	1.329	0.0000	0.0000	0
2022/07/12	ES42	02/02/2023			Bond Future	13.3112	69.3142	13.4926	68.4272	1.363	0.0000	0.0000	0
2022/07/12	ES42	04/05/2023			Bond Future	13.5105	66.3381	13.6975	65.4474	1.384	0.0000	0.0000	0
2022/07/12	ES42	03/08/2023			Bond Future	14.8641	62.5128	13.8810	66.7844	(6.614)	0.0000	0.0000	0
2022/07/12	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/12	GOVI	04/08/2022	819.28	Put	GOVI	253,600.0000	25.3600	333,640.0000	33.3640	31.562	0	0	0
2022/07/12	GOVI	04/08/2022			GOVI	793.9200	793.9200	785.9160	785.9160	(1.008)	0.0000	0.0000	1,054
2022/07/12	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/12	GOVI	04/08/2022	819.26	Put	GOVI	253,400.0000	25.3400	333,440.0000	33.3440	31.586	0	0	0
2022/07/12	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/12	GOVI	04/08/2022	819.27	Put	GOVI	253,500.0000	25.3500	333,540.0000	33.3540	31.574	0	0	0
2022/07/12	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/12	GOVI	03/11/2022	820.41	Put	GOVI	144,790.0000	14.4790	224,290.0000	22.4290	54.907	0	0	0
2022/07/12	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/12	GOVI	03/11/2022	820.42	Put	GOVI	144,890.0000	14.4890	224,390.0000	22.4390	54.869	0	0	0
2022/07/12	GOVI	03/11/2022			GOVI	805.9310	805.9310	797.9810	797.9810	(0.986)	0.0000	0.0000	0
2022/07/12	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/12	GOVI	03/11/2022	820.43	Put	GOVI	144,990.0000	14.4990	224,490.0000	22.4490	54.831	0	0	0
2022/07/12	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/12	GOVI	02/02/2023	850.82	Put	GOVI	311,370.0000	31.1370	391,960.0000	39.1960	25.882	0	0	0
2022/07/12	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/12	GOVI	02/02/2023	850.83	Put	GOVI	311,470.0000	31.1470	392,060.0000	39.2060	25.874	0	0	0
2022/07/12	GOVI	02/02/2023			GOVI	819.6830	819.6830	811.6240	811.6240	(0.983)	0.0000	0.0000	0
2022/07/12	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/12	GOVI	02/02/2023	850.84	Put	GOVI	311,570.0000	31.1570	392,160.0000	39.2160	25.866	0	0	0
2022/07/12	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/12	GOVI	04/05/2023	852.86	Put	GOVI	182,130.0000	18.2130	262,690.0000	26.2690	44.232	0	0	0
2022/07/12	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/12	GOVI	04/05/2023	852.87	Put	GOVI	182,230.0000	18.2230	262,790.0000	26.2790	44.208	0	0	0
2022/07/12	GOVI	04/05/2023			GOVI	834.6470	834.6470	826.5910	826.5910	(0.965)	0.0000	0.0000	0
2022/07/12	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/12	GOVI	04/05/2023	852.88	Put	GOVI	182,330.0000	18.2330	262,890.0000	26.2890	44.184	0	0	0
2022/07/12	GOVI	03/08/2023	837.21	Call	GOVI	0.0000	0.0000	59,340.0000	5.9340	100.000	0	0	0
2022/07/12	GOVI	03/08/2023	837.21	Put	GOVI	25,630.0000	2.5630	0.0000	0.0000	(100.000)	0	0	0
2022/07/12	GOVI	03/08/2023	837.22	Call	GOVI	0.0000	0.0000	59,240.0000	5.9240	100.000	0	0	0
2022/07/12	GOVI	03/08/2023	837.22	Put	GOVI	25,730.0000	2.5730	0.0000	0.0000	(100.000)	0	0	0
2022/07/12	GOVI	03/08/2023			GOVI	834.6470	834.6470	843.1440	843.1440	1.018	0.0000	0.0000	0
2022/07/12	GOVI	03/08/2023	837.23	Call	GOVI	0.0000	0.0000	59,140.0000	5.9140	100.000	0	0	0
2022/07/12	GOVI	03/08/2023	837.23	Put	GOVI	25,830.0000	2.5830	0.0000	0.0000	(100.000)	0	0	0
2022/07/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/07/12	IGOV	04/08/2022			Index Future	313.6070	313.6070	314.1420	314.1420	0.171	0.0000	0.0000	717
2022/07/12	IGOV	03/11/2022			Index Future	318.4290	318.4290	319.0420	319.0420	0.193	0.0000	0.0000	16
2022/07/12	IGOV	02/02/2023			Index Future	323.9390	323.9390	324.5730	324.5730	0.196	0.0000	0.0000	0
2022/07/12	IGOV	04/05/2023			Index Future	329.9270	329.9270	330.6330	330.6330	0.214	0.0000	0.0000	0
2022/07/12	IGOV	03/08/2023			Index Future	329.9270	329.9270	337.3270	337.3270	2.243	0.0000	0.0000	0
2022/07/12	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/07/12	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/07/12	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/07/12	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/07/12	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/07/12	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/07/12	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0

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2022/07/12	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/07/12	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/07/12	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/07/12	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/07/12	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/07/12	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/07/12	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/07/12	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/07/12	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/07/12	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/07/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/07/12	JBAF	20/07/2022			Jibar Tradeable Future	5.0950	94.9050	5.0850	94.9150	(0.196)	0.0000	0.0000	0
2022/07/12	JBAF	17/08/2022			Jibar Tradeable Future	5.6500	94.3500	5.6400	94.3600	(0.177)	0.0000	0.0000	0
2022/07/12	JBAF	21/09/2022			Jibar Tradeable Future	5.8650	94.1350	5.8450	94.1550	(0.341)	0.0000	0.0000	0
2022/07/12	JBAF	19/10/2022			Jibar Tradeable Future	6.3700	93.6300	6.3300	93.6700	(0.628)	0.0000	0.0000	0
2022/07/12	JBAF	16/11/2022			Jibar Tradeable Future	6.5000	93.5000	6.4700	93.5300	(0.462)	0.0000	0.0000	0
2022/07/12	JBAF	21/12/2022			Jibar Tradeable Future	7.0250	92.9750	6.9950	93.0050	(0.427)	0.0000	0.0000	68
2022/07/12	JBAF	15/03/2023			Jibar Tradeable Future	7.5800	92.4200	7.5400	92.4600	(0.528)	0.0000	0.0000	0
2022/07/12	JBAF	21/06/2023			Jibar Tradeable Future	8.0750	91.9250	8.1050	91.8950	0.372	0.0000	0.0000	0
2022/07/12	JBAF	20/09/2023			Jibar Tradeable Future	8.2900	91.7100	8.3050	91.6950	0.181	0.0000	0.0000	75
2022/07/12	JBAF	20/12/2023			Jibar Tradeable Future	8.2900	91.7100	8.3100	91.6900	0.241	0.0000	0.0000	172
2022/07/12	JBAF	20/03/2024			Jibar Tradeable Future	8.5100	91.4900	8.5200	91.4800	0.118	0.0000	0.0000	0
2022/07/12	JBAF	19/06/2024			Jibar Tradeable Future	8.5250	91.4750	8.5550	91.4450	0.352	0.0000	0.0000	0
2022/07/12	R023	04/08/2022	6.05	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/07/12	R023	04/08/2022	6.05	Put	Bond Future	400.3600	0.4004	465.2400	0.4652	16.205	0	0	0
2022/07/12	R023	04/08/2022			Bond Future	6.7867	103.9442	6.9067	103.8793	1.767	0.0000	0.0000	28,530
2022/07/12	R023	04/08/2022	6.03	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/07/12	R023	04/08/2022	6.03	Put	Bond Future	411.2700	0.4113	476.1500	0.4762	15.776	0	0	0
2022/07/12	R023	04/08/2022	6.04	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/07/12	R023	04/08/2022	6.04	Put	Bond Future	405.8100	0.4058	470.6900	0.4707	15.988	0	0	0
2022/07/12	R023	03/11/2022	6.25	Call	Bond Future	1.0400	0.0010	0.4700	0.0005	(54.808)	0	0	0
2022/07/12	R023	03/11/2022	6.25	Put	Bond Future	336.3300	0.3363	378.4900	0.3785	12.535	0	0	0
2022/07/12	R023	03/11/2022	6.26	Call	Bond Future	1.1300	0.0011	0.5100	0.0005	(54.867)	0	0	0
2022/07/12	R023	03/11/2022	6.26	Put	Bond Future	333.3600	0.3334	375.4700	0.3755	12.632	0	0	0
2022/07/12	R023	03/11/2022			Bond Future	7.3463	101.5851	7.4865	101.5423	1.909	0.0000	0.0000	0
2022/07/12	R023	03/11/2022	6.27	Call	Bond Future	1.2400	0.0012	0.5700	0.0006	(54.032)	0	0	0
2022/07/12	R023	03/11/2022	6.27	Put	Bond Future	330.4000	0.3304	372.4600	0.3725	12.730	0	0	0
2022/07/12	R035	04/08/2022	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2022/07/12	R035	04/08/2022	9.53	Put	Bond Future	12,530.2700	12.5303	13,522.7600	13.5228	7.921	0	0	0
2022/07/12	R035	04/08/2022	9.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2022/07/12	R035	04/08/2022	9.84	Put	Bond Future	10,396.4500	10.3964	11,388.9400	11.3889	9.546	0	0	0
2022/07/12	R035	04/08/2022	10.53	Put	Bond Future	5,884.0600	5.8841	6,875.1100	6.8751	16.843	0	0	0
2022/07/12	R035	04/08/2022	11.13	Put	Bond Future	2,393.2800	2.3933	3,264.4900	3.2645	36.402	0	0	100
2022/07/12	R035	04/08/2022	10.64	Call	Bond Future	5.1000	0.0051	0.8300	0.0008	(83.725)	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/12	R035	04/08/2022	10.64	Put	Bond Future	5,196.6400	5.1966	6,184.8600	6.1849	19.017	0	0	100
2022/07/12	R035	04/08/2022	10.72	Call	Bond Future	10.6800	0.0107	2.0100	0.0020	(81.180)	0	0	0
2022/07/12	R035	04/08/2022	10.72	Put	Bond Future	4,704.5700	4.7046	5,688.3900	5.6884	20.912	0	0	0
2022/07/12	R035	04/08/2022	10.73	Call	Bond Future	11.6500	0.0117	2.2300	0.0022	(80.858)	0	0	0
2022/07/12	R035	04/08/2022	10.73	Put	Bond Future	4,643.6100	4.6436	5,626.6800	5.6267	21.170	0	0	0
2022/07/12	R035	04/08/2022			Bond Future	11.5080	86.6524	11.6829	85.6599	1.520	0.0000	0.0000	131,030
2022/07/12	R035	04/08/2022	10.53	Call	Bond Future	1.6500	0.0017	0.2100	0.0002	(87.273)	0	0	400
2022/07/12	R035	04/08/2022	10.74	Call	Bond Future	12.7100	0.0127	2.4800	0.0025	(80.488)	0	0	0
2022/07/12	R035	04/08/2022	10.74	Put	Bond Future	4,582.8100	4.5828	5,565.0700	5.5651	21.434	0	0	0
2022/07/12	R035	04/08/2022	11.13	Call	Bond Future	187.8700	0.1879	66.5900	0.0666	(64.555)	0	0	0
2022/07/12	R035	04/08/2022	12.18	Call	Bond Future	3,797.4900	3.7975	2,890.2800	2.8903	(23.890)	0	0	0
2022/07/12	R035	04/08/2022	12.18	Put	Bond Future	76.0800	0.0761	161.3600	0.1614	112.093	0	0	400
2022/07/12	R035	03/11/2022	11.15	Call	Bond Future	785.6800	0.7857	543.3700	0.5434	(30.841)	0	0	0
2022/07/12	R035	03/11/2022	11.15	Put	Bond Future	3,946.4800	3.9465	4,692.6800	4.6927	18.908	0	0	0
2022/07/12	R035	03/11/2022	12.68	Call	Bond Future	5,783.4500	5.7835	4,981.7400	4.9817	(13.862)	0	0	0
2022/07/12	R035	03/11/2022	12.68	Put	Bond Future	576.9400	0.5769	763.7400	0.7637	32.378	0	0	1,000
2022/07/12	R035	03/11/2022	10.99	Call	Bond Future	544.1900	0.5442	361.6100	0.3616	(33.551)	0	0	0
2022/07/12	R035	03/11/2022	10.99	Put	Bond Future	4,654.7800	4.6548	5,460.7100	5.4607	17.314	0	0	582
2022/07/12	R035	03/11/2022	11.05	Call	Bond Future	627.5700	0.6276	423.4900	0.4235	(32.519)	0	0	1,000
2022/07/12	R035	03/11/2022	10.57	Call	Bond Future	170.4500	0.1705	100.5900	0.1006	(40.986)	0	0	0
2022/07/12	R035	03/11/2022	10.57	Put	Bond Future	6,847.1300	6.8471	7,765.7800	7.7658	13.417	0	0	582
2022/07/12	R035	03/11/2022			Bond Future	11.7014	83.4650	11.8802	82.4765	1.528	0.0000	0.0000	3,778
2022/07/12	R035	03/11/2022	11.14	Call	Bond Future	768.7600	0.7688	530.4000	0.5304	(31.006)	0	0	0
2022/07/12	R035	03/11/2022	11.14	Put	Bond Future	3,988.4900	3.9885	4,738.6400	4.7386	18.808	0	0	0
2022/07/12	R035	03/11/2022	11.05	Put	Bond Future	4,380.2300	4.3802	5,164.6600	5.1647	17.908	0	0	0
2022/07/12	R035	03/11/2022	11.13	Call	Bond Future	752.2200	0.7522	517.7600	0.5178	(31.169)	0	0	0
2022/07/12	R035	03/11/2022	11.13	Put	Bond Future	4,030.9300	4.0309	4,784.9800	4.7850	18.707	0	0	0
2022/07/12	R035	03/11/2022	9.82	Call	Bond Future	13.4100	0.0134	6.4600	0.0065	(51.827)	0	0	582
2022/07/12	R035	03/11/2022	9.82	Put	Bond Future	11,548.6300	11.5486	12,530.1900	12.5302	8.499	0	0	0
2022/07/12	R035	03/11/2022	10.30	Call	Bond Future	73.6600	0.0737	40.4100	0.0404	(45.140)	0	0	1,000
2022/07/12	R035	03/11/2022	10.30	Put	Bond Future	8,457.5300	8.4575	9,412.7900	9.4128	11.295	0	0	0
2022/07/12	R035	02/02/2023	11.94	Call	Bond Future	3,015.8000	3.0158	2,501.1200	2.5011	(17.066)	0	0	0
2022/07/12	R035	02/02/2023	13.22	Put	Bond Future	853.1300	0.8531	1,045.9100	1.0459	22.597	0	0	1,000
2022/07/12	R035	02/02/2023	10.88	Call	Bond Future	718.5400	0.7185	529.9400	0.5299	(26.248)	0	0	0
2022/07/12	R035	02/02/2023	10.88	Put	Bond Future	6,444.5800	6.4446	7,258.9400	7.2589	12.636	0	0	0
2022/07/12	R035	02/02/2023	10.66	Call	Bond Future	487.6200	0.4876	349.5900	0.3496	(28.307)	0	0	0
2022/07/12	R035	02/02/2023	10.66	Put	Bond Future	7,547.1000	7.5471	8,412.0300	8.4120	11.460	0	0	582
2022/07/12	R035	02/02/2023	10.30	Put	Bond Future	9,557.7800	9.5578	10,481.7000	10.4817	9.667	0	0	0
2022/07/12	R035	02/02/2023	10.60	Call	Bond Future	439.7200	0.4397	313.1400	0.3131	(28.787)	0	0	0
2022/07/12	R035	02/02/2023	10.60	Put	Bond Future	7,867.8800	7.8679	8,744.2600	8.7443	11.139	0	0	0
2022/07/12	R035	02/02/2023	10.64	Put	Bond Future	7,653.4000	7.6534	8,522.2100	8.5222	11.352	0	0	0
2022/07/12	R035	02/02/2023	9.81	Call	Bond Future	90.0100	0.0900	58.2900	0.0583	(35.241)	0	0	582
2022/07/12	R035	02/02/2023	9.81	Put	Bond Future	12,581.1600	12.5812	13,552.4000	13.5524	7.720	0	0	0
2022/07/12	R035	02/02/2023	9.85	Call	Bond Future	98.5600	0.0986	64.1600	0.0642	(34.903)	0	0	0
2022/07/12	R035	02/02/2023	9.89	Call	Bond Future	107.8000	0.1078	70.5300	0.0705	(34.573)	0	0	400
2022/07/12	R035	02/02/2023	9.89	Put	Bond Future	12,068.0700	12.0681	13,033.7600	13.0338	8.002	0	0	0
2022/07/12	R035	02/02/2023			Bond Future	11.8823	84.8929	12.0683	83.8899	1.565	0.0000	0.0000	0
2022/07/12	R035	02/02/2023	11.94	Put	Bond Future	2,702.6000	2.7026	3,190.8800	3.1909	18.067	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
2022/07/12	R035	02/02/2023	11.98	Call	Bond Future	3,138.3600	3.1384	2,611.4900	2.6115	(16.788)	0	0	0
2022/07/12	R035	02/02/2023	11.98	Put	Bond Future	2,609.1700	2.6092	3,085.2600	3.0853	18.247	0	0	400
2022/07/12	R035	02/02/2023	13.22	Call	Bond Future	7,684.2000	7.6842	6,874.0200	6.8740	(10.543)	0	0	0
2022/07/12	R035	02/02/2023	11.05	Call	Bond Future	955.5900	0.9556	720.7500	0.7208	(24.575)	0	0	1,000
2022/07/12	R035	02/02/2023	11.05	Put	Bond Future	5,670.7100	5.6707	6,438.8300	6.4388	13.545	0	0	0
2022/07/12	R035	02/02/2023	11.06	Call	Bond Future	971.0400	0.9710	733.3400	0.7333	(24.479)	0	0	0
2022/07/12	R035	02/02/2023	11.06	Put	Bond Future	5,627.2100	5.6272	6,392.4700	6.3925	13.599	0	0	582
2022/07/12	R035	02/02/2023	10.86	Call	Bond Future	693.6200	0.6936	510.1600	0.5102	(26.450)	0	0	0
2022/07/12	R035	02/02/2023	10.86	Put	Bond Future	6,539.7000	6.5397	7,359.2000	7.3592	12.531	0	0	0
2022/07/12	R035	02/02/2023	10.87	Call	Bond Future	705.9100	0.7059	519.9000	0.5199	(26.350)	0	0	0
2022/07/12	R035	02/02/2023	10.87	Put	Bond Future	6,491.9400	6.4919	7,308.8900	7.3089	12.584	0	0	0
2022/07/12	R035	02/02/2023	10.30	Call	Bond Future	253.2700	0.2533	174.2300	0.1742	(31.208)	0	0	1,000
2022/07/12	R035	02/02/2023	10.64	Call	Bond Future	471.2700	0.4713	337.1200	0.3371	(28.466)	0	0	400
2022/07/12	R035	02/02/2023	9.85	Put	Bond Future	12,323.7500	12.3238	13,292.3100	13.2923	7.859	0	0	0
2022/07/12	R035	04/05/2023	11.22	Put	Bond Future	6,062.8300	6.0628	6,777.8100	6.7778	11.793	0	0	0
2022/07/12	R035	04/05/2023	12.46	Call	Bond Future	4,700.9200	4.7009	4,095.3100	4.0953	(12.883)	0	0	0
2022/07/12	R035	04/05/2023	12.46	Put	Bond Future	2,538.1700	2.5382	2,938.7600	2.9388	15.783	0	0	400
2022/07/12	R035	04/05/2023	13.18	Call	Bond Future	7,232.0700	7.2321	6,488.1600	6.4882	(10.286)	0	0	0
2022/07/12	R035	04/05/2023	13.18	Put	Bond Future	1,508.1900	1.5082	1,770.4800	1.7705	17.391	0	0	500
2022/07/12	R035	04/05/2023	11.17	Call	Bond Future	1,409.9000	1.4099	1,131.0300	1.1310	(19.779)	0	0	500
2022/07/12	R035	04/05/2023	11.20	Call	Bond Future	1,460.9300	1.4609	1,174.6700	1.1747	(19.594)	0	0	0
2022/07/12	R035	04/05/2023	11.21	Call	Bond Future	1,478.2700	1.4783	1,189.5400	1.1895	(19.532)	0	0	0
2022/07/12	R035	04/05/2023	10.60	Call	Bond Future	703.1500	0.7031	542.0700	0.5421	(22.908)	0	0	400
2022/07/12	R035	04/05/2023	10.60	Put	Bond Future	8,946.1400	8.9461	9,791.2600	9.7913	9.447	0	0	0
2022/07/12	R035	04/05/2023			Bond Future	12.0454	81.9501	12.2363	80.9439	1.585	0.0000	0.0000	0
2022/07/12	R035	04/05/2023	11.22	Call	Bond Future	1,495.7500	1.4957	1,204.5300	1.2045	(19.470)	0	0	0
2022/07/12	R035	04/05/2023	11.17	Put	Bond Future	6,265.3700	6.2654	6,992.7000	6.9927	11.609	0	0	0
2022/07/12	R035	04/05/2023	11.20	Put	Bond Future	6,143.2000	6.1432	6,863.1400	6.8631	11.719	0	0	0
2022/07/12	R035	04/05/2023	11.21	Put	Bond Future	6,102.9200	6.1029	6,820.3900	6.8204	11.756	0	0	0
2022/07/12	R035	04/05/2023	9.85	Call	Bond Future	239.4800	0.2395	175.0300	0.1750	(26.912)	0	0	400
2022/07/12	R035	04/05/2023	9.85	Put	Bond Future	13,233.8900	13.2339	14,175.6400	14.1756	7.116	0	0	0
2022/07/12	R035	04/05/2023	10.42	Call	Bond Future	554.4500	0.5545	422.2200	0.4222	(23.849)	0	0	500
2022/07/12	R035	04/05/2023	10.42	Put	Bond Future	9,906.4500	9.9064	10,780.4200	10.7804	8.822	0	0	0
2022/07/12	R035	03/08/2023	12.00	Call	Bond Future	1,158.6000	1.1586	2,873.5600	2.8736	148.020	0	0	0
2022/07/12	R035	03/08/2023	12.00	Put	Bond Future	8,322.0100	8.3220	4,894.3200	4.8943	(41.188)	0	0	0
2022/07/12	R035	03/08/2023			Bond Future	13.4439	77.4317	12.3882	82.5743	(7.853)	0.0000	0.0000	0
2022/07/12	R035	03/08/2023	11.98	Call	Bond Future	1,132.8700	1.1329	2,825.9600	2.8260	149.451	0	0	0
2022/07/12	R035	03/08/2023	11.98	Put	Bond Future	8,402.3900	8.4024	4,952.8300	4.9528	(41.055)	0	0	0
2022/07/12	R035	03/08/2023	11.99	Call	Bond Future	1,145.6900	1.1457	2,849.7100	2.8497	148.733	0	0	0
2022/07/12	R035	03/08/2023	11.99	Put	Bond Future	8,362.1300	8.3621	4,923.5000	4.9235	(41.121)	0	0	0
2022/07/12	R186	04/08/2022	7.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,600
2022/07/12	R186	04/08/2022	8.15	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/07/12	R186	04/08/2022	8.15	Put	Bond Future	3,847.3900	3.8474	4,392.2400	4.3922	14.162	0	0	0
2022/07/12	R186	04/08/2022	9.78	Call	Bond Future	2,200.5600	2.2006	1,713.3400	1.7133	(22.141)	0	0	0
2022/07/12	R186	04/08/2022	9.78	Put	Bond Future	66.5100	0.0665	124.1600	0.1242	86.679	0	0	3,600
2022/07/12	R186	04/08/2022			Bond Future	9.1851	106.0522	9.3355	105.5073	1.638	0.0000	0.0000	92,004
2022/07/12	R186	04/08/2022	6.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,600

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
2022/07/12	R186	04/08/2022	6.96	Put	Bond Future	8,491.4500	8.4914	9,036.3200	9.0363	6.417	0	0	0
2022/07/12	R186	04/08/2022	7.96	Put	Bond Future	4,572.6900	4.5727	5,117.5600	5.1176	11.916	0	0	0
2022/07/12	R186	04/08/2022	8.13	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/07/12	R186	04/08/2022	8.13	Put	Bond Future	3,923.4500	3.9235	4,468.3100	4.4683	13.887	0	0	0
2022/07/12	R186	04/08/2022	8.14	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/07/12	R186	04/08/2022	8.14	Put	Bond Future	3,885.4100	3.8854	4,430.2700	4.4303	14.023	0	0	0
2022/07/12	R186	03/11/2022	8.91	Put	Bond Future	2,212.2300	2.2122	2,607.1500	2.6071	17.852	0	0	4,310
2022/07/12	R186	03/11/2022	8.53	Call	Bond Future	211.4800	0.2115	142.4300	0.1424	(32.651)	0	0	0
2022/07/12	R186	03/11/2022	8.53	Put	Bond Future	3,286.0800	3.2861	3,746.0500	3.7461	13.998	0	0	0
2022/07/12	R186	03/11/2022	8.54	Call	Bond Future	216.3700	0.2164	145.9800	0.1460	(32.532)	0	0	0
2022/07/12	R186	03/11/2022	8.54	Put	Bond Future	3,255.4200	3.2554	3,714.0500	3.7140	14.088	0	0	0
2022/07/12	R186	03/11/2022			Bond Future	9.4107	107.6433	9.5655	107.1143	1.645	0.0000	0.0000	12,945
2022/07/12	R186	03/11/2022	8.55	Call	Bond Future	221.3500	0.2214	149.6000	0.1496	(32.415)	0	0	0
2022/07/12	R186	03/11/2022	8.55	Put	Bond Future	3,224.8700	3.2249	3,682.1400	3.6821	14.179	0	0	0
2022/07/12	R186	03/11/2022	8.91	Call	Bond Future	478.0800	0.4781	343.9800	0.3440	(28.050)	0	0	0
2022/07/12	R186	03/11/2022	8.23	Call	Bond Future	103.2100	0.1032	66.0800	0.0661	(35.975)	0	0	4,310
2022/07/12	R186	03/11/2022	8.23	Put	Bond Future	4,251.1300	4.2511	4,743.0200	4.7430	11.571	0	0	0
2022/07/12	R186	02/02/2023	8.33	Call	Bond Future	250.6600	0.2507	184.3900	0.1844	(26.438)	0	0	0
2022/07/12	R186	02/02/2023	8.33	Put	Bond Future	4,478.7900	4.4788	4,947.5100	4.9475	10.465	0	0	0
2022/07/12	R186	02/02/2023	8.32	Call	Bond Future	247.0200	0.2470	181.6000	0.1816	(26.484)	0	0	0
2022/07/12	R186	02/02/2023	8.32	Put	Bond Future	4,509.0900	4.5091	4,978.6600	4.9787	10.414	0	0	0
2022/07/12	R186	02/02/2023			Bond Future	9.6077	104.1879	9.7740	103.6529	1.731	0.0000	0.0000	0
2022/07/12	R186	02/02/2023	8.34	Call	Bond Future	254.3500	0.2543	187.2300	0.1872	(26.389)	0	0	0
2022/07/12	R186	02/02/2023	8.34	Put	Bond Future	4,448.5500	4.4486	4,916.4200	4.9164	10.517	0	0	0
2022/07/12	R186	04/05/2023	8.83	Put	Bond Future	3,616.7900	3.6168	4,016.1000	4.0161	11.040	0	0	0
2022/07/12	R186	04/05/2023	8.84	Call	Bond Future	655.2000	0.6552	527.9000	0.5279	(19.429)	0	0	0
2022/07/12	R186	04/05/2023			Bond Future	9.7934	106.0969	9.9675	105.5715	1.778	0.0000	0.0000	0
2022/07/12	R186	04/05/2023	8.83	Call	Bond Future	646.9600	0.6470	520.8700	0.5209	(19.490)	0	0	0
2022/07/12	R186	04/05/2023	8.84	Put	Bond Future	3,593.6600	3.5937	3,991.7600	3.9918	11.078	0	0	0
2022/07/12	R186	04/05/2023	8.82	Call	Bond Future	638.4700	0.6385	513.6300	0.5136	(19.553)	0	0	0
2022/07/12	R186	04/05/2023	8.82	Put	Bond Future	3,639.6900	3.6397	4,040.2500	4.0402	11.005	0	0	0
2022/07/12	R186	03/08/2023	9.74	Call	Bond Future	90.5600	0.0906	1,533.0100	1.5330	1592.811	0	0	0
2022/07/12	R186	03/08/2023	9.74	Put	Bond Future	8,453.5700	8.4536	2,632.0700	2.6321	(68.864)	0	0	0
2022/07/12	R186	03/08/2023	9.73	Put	Bond Future	8,480.4400	8.4804	2,647.0200	2.6470	(68.787)	0	0	0
2022/07/12	R186	03/08/2023			Bond Future	12.8305	95.1290	10.1276	102.3929	(21.066)	0.0000	0.0000	0
2022/07/12	R186	03/08/2023	9.75	Call	Bond Future	92.3700	0.0924	1,547.0800	1.5471	1574.873	0	0	0
2022/07/12	R186	03/08/2023	9.75	Put	Bond Future	8,426.8400	8.4268	2,617.6000	2.6176	(68.937)	0	0	0
2022/07/12	R186	03/08/2023	9.73	Call	Bond Future	88.8800	0.0889	1,519.4100	1.5194	1609.507	0	0	0
2022/07/12	R197	04/08/2022			Bond Future	329.9144	329.9144	329.7566	329.7566	(0.048)	0.0000	0.0000	809
2022/07/12	R197	03/11/2022			Bond Future	334.9447	334.9447	334.8597	334.8597	(0.025)	0.0000	0.0000	6
2022/07/12	R197	02/02/2023			Bond Future	332.0002	332.0002	331.9246	331.9246	(0.023)	0.0000	0.0000	0
2022/07/12	R197	04/05/2023			Bond Future	338.1502	338.1502	338.1350	338.1350	(0.005)	0.0000	0.0000	0
2022/07/12	R197	03/08/2023			Bond Future	337.7340	337.7340	335.9439	335.9439	(0.530)	0.0000	0.0000	0
2022/07/12	R202	04/08/2022			Bond Future	243.2065	243.2065	242.7959	242.7959	(0.169)	0.0000	0.0000	6,933
2022/07/12	R202	03/11/2022			Bond Future	246.9148	246.9148	246.5532	246.5532	(0.146)	0.0000	0.0000	0
2022/07/12	R202	02/02/2023			Bond Future	246.5462	246.5462	246.1865	246.1865	(0.146)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/12	R202	04/05/2023			Bond Future	251.1114		250.7906		(0.128)	0.0000	0.0000	0
2022/07/12	R202	03/08/2023			Bond Future	232.8743		251.0691		7.813	0.0000	0.0000	0
2022/07/12	R209	04/08/2022	10.57	Put	Bond Future	4,987.1900	4.9872	5,895.4400	5.8954	18.212	0	0	0
2022/07/12	R209	04/08/2022	10.58	Call	Bond Future	2.1200	0.0021	0.2700	0.0003	(87.264)	0	0	0
2022/07/12	R209	04/08/2022	10.58	Put	Bond Future	4,932.2100	4.9322	5,840.2900	5.8403	18.411	0	0	0
2022/07/12	R209	04/08/2022			Bond Future	11.5214	66.4117	11.7064	65.5018	1.606	0.0000	0.0000	23,295
2022/07/12	R209	04/08/2022	10.57	Call	Bond Future	1.9100	0.0019	0.2300	0.0002	(87.958)	0	0	0
2022/07/12	R209	04/08/2022	10.59	Call	Bond Future	2.3500	0.0024	0.3000	0.0003	(87.234)	0	0	0
2022/07/12	R209	04/08/2022	10.59	Put	Bond Future	4,877.3200	4.8773	5,785.2000	5.7852	18.614	0	0	0
2022/07/12	R209	03/11/2022	12.00	Call	Bond Future	2,694.2500	2.6943	2,141.2200	2.1412	(20.526)	0	0	0
2022/07/12	R209	03/11/2022	12.00	Put	Bond Future	1,230.0000	1.2300	1,585.8600	1.5859	28.932	0	0	3,500
2022/07/12	R209	03/11/2022	11.03	Call	Bond Future	527.9000	0.5279	346.1300	0.3461	(34.433)	0	0	0
2022/07/12	R209	03/11/2022	11.03	Put	Bond Future	3,872.7300	3.8727	4,599.8500	4.5999	18.775	0	0	0
2022/07/12	R209	03/11/2022	10.50	Put	Bond Future	6,315.6100	6.3156	7,171.7400	7.1717	13.556	0	0	0
2022/07/12	R209	03/11/2022	9.25	Call	Bond Future	0.9500	0.0010	0.3700	0.0004	(61.053)	0	0	6,000
2022/07/12	R209	03/11/2022	9.25	Put	Bond Future	13,624.2700	13.6243	14,532.5800	14.5326	6.667	0	0	0
2022/07/12	R209	03/11/2022	9.50	Call	Bond Future	3.0300	0.0030	1.2700	0.0013	(58.086)	0	0	0
2022/07/12	R209	03/11/2022	9.50	Put	Bond Future	12,056.8400	12.0568	12,963.9700	12.9640	7.524	0	0	0
2022/07/12	R209	03/11/2022			Bond Future	11.6937	64.2632	11.8826	63.3543	1.616	0.0000	0.0000	4,520
2022/07/12	R209	03/11/2022	11.02	Call	Bond Future	515.5400	0.5155	337.1000	0.3371	(34.612)	0	0	0
2022/07/12	R209	03/11/2022	11.02	Put	Bond Future	3,912.6500	3.9126	4,643.1000	4.6431	18.669	0	0	0
2022/07/12	R209	03/11/2022	11.50	Call	Bond Future	1,345.9400	1.3459	985.0100	0.9850	(26.816)	0	0	0
2022/07/12	R209	03/11/2022	11.50	Put	Bond Future	2,297.1800	2.2972	2,845.1400	2.8451	23.854	0	0	0
2022/07/12	R209	03/11/2022	10.50	Call	Bond Future	119.4300	0.1194	66.6700	0.0667	(44.177)	0	0	0
2022/07/12	R209	03/11/2022	11.00	Call	Bond Future	491.3100	0.4913	319.4800	0.3195	(34.974)	0	0	0
2022/07/12	R209	03/11/2022	11.00	Put	Bond Future	3,993.1400	3.9931	4,730.2000	4.7302	18.458	0	0	7,000
2022/07/12	R209	03/11/2022	11.01	Call	Bond Future	503.3800	0.5034	328.2500	0.3283	(34.791)	0	0	0
2022/07/12	R209	03/11/2022	11.01	Put	Bond Future	3,952.8200	3.9528	4,686.5800	4.6866	18.563	0	0	0
2022/07/12	R209	03/11/2022	10.00	Call	Bond Future	23.1900	0.0232	11.2800	0.0113	(51.358)	0	0	3,500
2022/07/12	R209	03/11/2022	10.00	Put	Bond Future	9,066.7300	9.0667	9,963.7100	9.9637	9.893	0	0	6,000
2022/07/12	R209	02/02/2023	10.80	Put	Bond Future	5,863.8900	5.8639	6,626.0800	6.6261	12.998	0	0	0
2022/07/12	R209	02/02/2023	10.78	Call	Bond Future	547.9500	0.5480	392.1500	0.3922	(28.433)	0	0	0
2022/07/12	R209	02/02/2023	10.79	Call	Bond Future	558.0100	0.5580	399.9400	0.3999	(28.327)	0	0	0
2022/07/12	R209	02/02/2023			Bond Future	11.8502	65.3633	12.0459	64.4407	1.652	0.0000	0.0000	0
2022/07/12	R209	02/02/2023	10.80	Call	Bond Future	568.3400	0.5683	407.9600	0.4080	(28.219)	0	0	0
2022/07/12	R209	02/02/2023	10.78	Put	Bond Future	5,950.2900	5.9503	6,717.0600	6.7171	12.886	0	0	0
2022/07/12	R209	02/02/2023	10.79	Put	Bond Future	5,906.9200	5.9069	6,671.4200	6.6714	12.942	0	0	0
2022/07/12	R209	04/05/2023	11.09	Call	Bond Future	1,175.2500	1.1753	926.5800	0.9266	(21.159)	0	0	0
2022/07/12	R209	04/05/2023	11.09	Put	Bond Future	5,625.8100	5.6258	6,304.8500	6.3049	12.070	0	0	0
2022/07/12	R209	04/05/2023	11.10	Call	Bond Future	1,189.7400	1.1897	938.8000	0.9388	(21.092)	0	0	0
2022/07/12	R209	04/05/2023	11.10	Put	Bond Future	5,588.8700	5.5889	6,265.6400	6.2656	12.109	0	0	0
2022/07/12	R209	04/05/2023			Bond Future	11.9973	63.4109	12.1979	62.4832	1.672	0.0000	0.0000	0
2022/07/12	R209	04/05/2023	11.11	Call	Bond Future	1,204.3400	1.2043	951.1300	0.9511	(21.025)	0	0	0
2022/07/12	R209	04/05/2023	11.11	Put	Bond Future	5,552.1100	5.5521	6,226.6100	6.2266	12.149	0	0	0
2022/07/12	R209	03/08/2023	11.95	Put	Bond Future	6,761.8300	6.7618	4,263.0700	4.2631	(36.954)	0	0	0
2022/07/12	R209	03/08/2023	11.93	Call	Bond Future	1,138.0800	1.1381	2,468.2700	2.4683	116.880	0	0	0
2022/07/12	R209	03/08/2023	11.94	Call	Bond Future	1,150.4700	1.1505	2,489.0700	2.4891	116.352	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
2022/07/12	R209	03/08/2023			Bond Future	13.2265	59.8967	12.3320	63.7425	(6.763)	0.0000	0.0000	0
2022/07/12	R209	03/08/2023	11.95	Call	Bond Future	1,162.9400	1.1629	2,509.9400	2.5099	115.827	0	0	0
2022/07/12	R209	03/08/2023	11.93	Put	Bond Future	6,830.6900	6.8307	4,315.1200	4.3151	(36.827)	0	0	0
2022/07/12	R209	03/08/2023	11.94	Put	Bond Future	6,796.1900	6.7962	4,289.0300	4.2890	(36.891)	0	0	0
2022/07/12	R210	04/08/2022			Bond Future	222.4375	222.4375	222.5210	222.5210	0.038	0.0000	0.0000	1,068
2022/07/12	R210	03/11/2022			Bond Future	222.8552	222.8552	222.9906	222.9906	0.061	0.0000	0.0000	0
2022/07/12	R210	02/02/2023			Bond Future	226.7177	226.7177	226.8623	226.8623	0.064	0.0000	0.0000	0
2022/07/12	R210	04/05/2023			Bond Future	227.8493	227.8493	228.0391	228.0391	0.083	0.0000	0.0000	0
2022/07/12	R210	03/08/2023			Bond Future	215.5378	215.5378	232.6658	232.6658	7.947	0.0000	0.0000	0
2022/07/12	R213	04/08/2022	9.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/12	R213	04/08/2022	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/12	R213	04/08/2022	9.90	Put	Bond Future	5,793.3500	5.7934	6,433.5300	6.4335	11.050	0	0	0
2022/07/12	R213	04/08/2022			Bond Future	11.0979	80.8191	11.2373	80.1790	1.256	0.0000	0.0000	32,295
2022/07/12	R213	04/08/2022	9.88	Put	Bond Future	5,894.7000	5.8947	6,534.8800	6.5349	10.860	0	0	0
2022/07/12	R213	04/08/2022	9.89	Put	Bond Future	5,844.0000	5.8440	6,484.1800	6.4842	10.954	0	0	0
2022/07/12	R213	04/08/2022	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/12	R213	03/11/2022	10.38	Call	Bond Future	253.7300	0.2537	175.4900	0.1755	(30.836)	0	0	0
2022/07/12	R213	03/11/2022	10.38	Put	Bond Future	4,557.5100	4.5575	5,111.2600	5.1113	12.150	0	0	0
2022/07/12	R213	03/11/2022	10.39	Call	Bond Future	260.3500	0.2604	180.4300	0.1804	(30.697)	0	0	0
2022/07/12	R213	03/11/2022	10.39	Put	Bond Future	4,516.0900	4.5161	5,068.1600	5.0682	12.225	0	0	0
2022/07/12	R213	03/11/2022	10.37	Call	Bond Future	247.2300	0.2472	170.6600	0.1707	(30.971)	0	0	0
2022/07/12	R213	03/11/2022	10.37	Put	Bond Future	4,599.0900	4.5991	5,154.5100	5.1545	12.077	0	0	200
2022/07/12	R213	03/11/2022	9.19	Call	Bond Future	8.9400	0.0089	5.1200	0.0051	(42.729)	0	0	476
2022/07/12	R213	03/11/2022	9.19	Put	Bond Future	10,296.9900	10.2970	10,925.1600	10.9252	6.101	0	0	0
2022/07/12	R213	03/11/2022			Bond Future	11.3070	78.4923	11.4488	77.8603	1.253	0.0000	0.0000	0
2022/07/12	R213	03/11/2022	10.40	Call	Bond Future	267.1100	0.2671	185.4900	0.1855	(30.557)	0	0	0
2022/07/12	R213	03/11/2022	10.40	Put	Bond Future	4,474.8400	4.4748	5,025.2100	5.0252	12.299	0	0	0
2022/07/12	R213	03/11/2022	9.98	Call	Bond Future	91.2400	0.0912	58.9900	0.0590	(35.346)	0	0	0
2022/07/12	R213	03/11/2022	9.98	Put	Bond Future	6,346.7100	6.3467	6,946.4500	6.9464	9.450	0	0	200
2022/07/12	R213	03/11/2022	10.19	Call	Bond Future	154.8300	0.1548	103.3200	0.1033	(33.269)	0	0	0
2022/07/12	R213	03/11/2022	10.19	Put	Bond Future	5,378.3200	5.3783	5,958.8000	5.9588	10.793	0	0	476
2022/07/12	R213	03/11/2022	9.13	Call	Bond Future	7.1700	0.0072	4.0600	0.0041	(43.375)	0	0	200
2022/07/12	R213	03/11/2022	9.13	Put	Bond Future	10,611.4900	10.6115	11,240.3700	11.2404	5.926	0	0	0
2022/07/12	R213	03/11/2022	9.84	Call	Bond Future	62.8800	0.0629	39.8100	0.0398	(36.689)	0	0	0
2022/07/12	R213	03/11/2022	9.84	Put	Bond Future	7,015.5000	7.0155	7,624.4200	7.6244	8.680	0	0	476
2022/07/12	R213	02/02/2023	10.43	Put	Bond Future	5,377.4400	5.3774	5,904.4200	5.9044	9.800	0	0	0
2022/07/12	R213	02/02/2023	12.20	Call	Bond Future	4,164.9900	4.1650	3,721.7800	3.7218	(10.641)	0	0	0
2022/07/12	R213	02/02/2023	12.20	Put	Bond Future	1,204.4900	1.2045	1,401.7300	1.4017	16.375	0	0	912
2022/07/12	R213	02/02/2023	10.22	Put	Bond Future	6,214.2300	6.2142	6,770.3300	6.7703	8.949	0	0	0
2022/07/12	R213	02/02/2023	10.23	Call	Bond Future	364.6100	0.3646	279.1200	0.2791	(23.447)	0	0	0
2022/07/12	R213	02/02/2023	10.35	Call	Bond Future	451.3400	0.4513	349.7300	0.3497	(22.513)	0	0	0
2022/07/12	R213	02/02/2023	10.35	Put	Bond Future	5,687.8900	5.6879	6,226.7300	6.2267	9.473	0	0	476
2022/07/12	R213	02/02/2023	10.01	Call	Bond Future	254.9400	0.2549	191.9900	0.1920	(24.692)	0	0	0
2022/07/12	R213	02/02/2023			Bond Future	11.5027	79.8347	11.6506	79.1943	1.286	0.0000	0.0000	0
2022/07/12	R213	02/02/2023	10.43	Call	Bond Future	518.7700	0.5188	405.3000	0.4053	(21.873)	0	0	912
2022/07/12	R213	02/02/2023	10.22	Call	Bond Future	358.8800	0.3589	274.5300	0.2745	(23.504)	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/12	R213	02/02/2023	10.23	Put	Bond Future	6,172.1500	6.1722	6,727.1100	6.7271	8.991	0	0	0
2022/07/12	R213	02/02/2023	9.16	Call	Bond Future	51.9900	0.0520	36.6600	0.0367	(29.486)	0	0	476
2022/07/12	R213	02/02/2023	9.16	Put	Bond Future	11,180.6900	11.1807	11,805.8100	11.8058	5.591	0	0	0
2022/07/12	R213	02/02/2023	10.01	Put	Bond Future	7,122.4800	7.1225	7,699.9800	7.7000	8.108	0	0	476
2022/07/12	R213	02/02/2023	10.21	Call	Bond Future	353.2100	0.3532	270.0000	0.2700	(23.558)	0	0	0
2022/07/12	R213	02/02/2023	10.21	Put	Bond Future	6,256.4100	6.2564	6,813.6500	6.8137	8.907	0	0	0
2022/07/12	R213	04/05/2023	10.75	Call	Bond Future	1,031.1800	1.0312	861.8400	0.8618	(16.422)	0	0	0
2022/07/12	R213	04/05/2023	10.75	Put	Bond Future	5,106.7500	5.1068	5,575.2800	5.5753	9.175	0	0	0
2022/07/12	R213	04/05/2023			Bond Future	11.6805	77.7489	11.8319	77.1111	1.296	0.0000	0.0000	0
2022/07/12	R213	04/05/2023	10.74	Call	Bond Future	1,018.7100	1.0187	850.8800	0.8509	(16.475)	0	0	0
2022/07/12	R213	04/05/2023	10.74	Put	Bond Future	5,139.5700	5.1396	5,609.6100	5.6096	9.146	0	0	0
2022/07/12	R213	04/05/2023	10.73	Call	Bond Future	1,006.5800	1.0066	840.2400	0.8402	(16.525)	0	0	0
2022/07/12	R213	04/05/2023	10.73	Put	Bond Future	5,172.7500	5.1727	5,644.2800	5.6443	9.116	0	0	0
2022/07/12	R213	03/08/2023	11.62	Put	Bond Future	7,368.5700	7.3686	3,759.8600	3.7599	(48.974)	0	0	0
2022/07/12	R213	03/08/2023	11.63	Call	Bond Future	658.2800	0.6583	2,226.7300	2.2267	238.265	0	0	0
2022/07/12	R213	03/08/2023			Bond Future	13.3198	73.4966	11.9955	78.6629	(9.942)	0.0000	0.0000	0
2022/07/12	R213	03/08/2023	11.62	Call	Bond Future	649.9400	0.6499	2,207.4700	2.2075	239.642	0	0	0
2022/07/12	R213	03/08/2023	11.63	Put	Bond Future	7,335.0500	7.3350	3,737.2600	3.7373	(49.049)	0	0	0
2022/07/12	R213	03/08/2023	11.61	Call	Bond Future	641.6600	0.6417	2,188.2900	2.1883	241.036	0	0	0
2022/07/12	R213	03/08/2023	11.61	Put	Bond Future	7,402.1900	7.4022	3,782.5800	3.7826	(48.899)	0	0	0
2022/07/12	R214	04/08/2022	10.98	Put	Bond Future	4,005.1500	4.0051	4,851.2700	4.8513	21.126	0	0	0
2022/07/12	R214	04/08/2022	10.99	Call	Bond Future	15.7100	0.0157	3.4700	0.0035	(77.912)	0	0	0
2022/07/12	R214	04/08/2022			Bond Future	11.7239	63.6913	11.8939	62.8338	1.450	0.0000	0.0000	84,566
2022/07/12	R214	04/08/2022	10.97	Call	Bond Future	13.2800	0.0133	2.8300	0.0028	(78.690)	0	0	0
2022/07/12	R214	04/08/2022	10.97	Put	Bond Future	4,060.3800	4.0604	4,907.3700	4.9074	20.860	0	0	0
2022/07/12	R214	04/08/2022	10.98	Call	Bond Future	14.4600	0.0145	3.1400	0.0031	(78.285)	0	0	0
2022/07/12	R214	04/08/2022	10.99	Put	Bond Future	3,950.0500	3.9500	4,795.2500	4.7952	21.397	0	0	0
2022/07/12	R214	03/11/2022	11.34	Call	Bond Future	714.9800	0.7150	501.0100	0.5010	(29.927)	0	0	0
2022/07/12	R214	03/11/2022	11.36	Put	Bond Future	3,480.3100	3.4803	4,115.7700	4.1158	18.259	0	0	0
2022/07/12	R214	03/11/2022			Bond Future	11.8889	61.3602	12.0624	60.5038	1.460	0.0000	0.0000	80
2022/07/12	R214	03/11/2022	11.34	Put	Bond Future	3,556.1700	3.5562	4,198.6200	4.1986	18.066	0	0	0
2022/07/12	R214	03/11/2022	11.35	Call	Bond Future	730.5400	0.7305	513.0800	0.5131	(29.767)	0	0	0
2022/07/12	R214	03/11/2022	11.35	Put	Bond Future	3,518.1000	3.5181	4,157.0600	4.1571	18.162	0	0	0
2022/07/12	R214	03/11/2022	11.36	Call	Bond Future	746.3200	0.7463	525.3600	0.5254	(29.607)	0	0	0
2022/07/12	R214	02/02/2023	11.07	Call	Bond Future	686.8900	0.6869	514.2000	0.5142	(25.141)	0	0	0
2022/07/12	R214	02/02/2023	11.07	Put	Bond Future	5,757.1000	5.7571	6,453.6600	6.4537	12.099	0	0	0
2022/07/12	R214	02/02/2023	11.08	Call	Bond Future	698.8400	0.6988	523.8200	0.5238	(25.044)	0	0	0
2022/07/12	R214	02/02/2023	11.08	Put	Bond Future	5,713.5300	5.7135	6,407.7600	6.4078	12.151	0	0	0
2022/07/12	R214	02/02/2023			Bond Future	12.0423	62.4099	12.2222	61.5407	1.494	0.0000	0.0000	994
2022/07/12	R214	02/02/2023	11.09	Call	Bond Future	710.9300	0.7109	533.5700	0.5336	(24.948)	0	0	0
2022/07/12	R214	02/02/2023	11.09	Put	Bond Future	5,670.1600	5.6702	6,362.0500	6.3621	12.202	0	0	0
2022/07/12	R214	04/05/2023	11.36	Call	Bond Future	1,412.5300	1.4125	1,151.1300	1.1511	(18.506)	0	0	0
2022/07/12	R214	04/05/2023	11.36	Put	Bond Future	5,566.4000	5.5664	6,179.0800	6.1791	11.007	0	0	0
2022/07/12	R214	04/05/2023	11.37	Call	Bond Future	1,428.7100	1.4287	1,165.1300	1.1651	(18.449)	0	0	0
2022/07/12	R214	04/05/2023	11.37	Put	Bond Future	5,529.1900	5.5292	6,139.6900	6.1397	11.041	0	0	0
2022/07/12	R214	04/05/2023			Bond Future	12.1798	60.2590	12.3639	59.3849	1.512	0.0000	0.0000	0
2022/07/12	R214	04/05/2023	11.38	Call	Bond Future	1,445.1900	1.4452	1,179.4200	1.1794	(18.390)	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
2022/07/12	R214	04/05/2023	11.38	Put	Bond Future	5,492.3500	5.4924	6,100.6600	6.1007	11.076	0	0	0
2022/07/12	R214	03/08/2023	12.14	Call	Bond Future	1,347.3700	1.3474	2,686.6800	2.6867	99.402	0	0	0
2022/07/12	R214	03/08/2023	12.14	Put	Bond Future	6,648.5000	6.6485	4,343.9100	4.3439	(34.663)	0	0	0
2022/07/12	R214	03/08/2023	12.15	Call	Bond Future	1,361.2800	1.3613	2,708.5900	2.7086	98.974	0	0	0
2022/07/12	R214	03/08/2023	12.15	Put	Bond Future	6,614.1800	6.6142	4,317.5900	4.3176	(34.722)	0	0	0
2022/07/12	R214	03/08/2023			Bond Future	13.3228	56.9371	12.4912	60.5810	(6.242)	0.0000	0.0000	0
2022/07/12	R214	03/08/2023	12.16	Call	Bond Future	1,375.2600	1.3753	2,730.5700	2.7306	98.549	0	0	0
2022/07/12	R214	03/08/2023	12.16	Put	Bond Future	6,580.0000	6.5800	4,291.4100	4.2914	(34.781)	0	0	0
2022/07/12	R248	04/08/2022	10.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,700
2022/07/12	R248	04/08/2022	10.99	Call	Bond Future	24.1700	0.0242	4.8600	0.0049	(79.892)	0	0	0
2022/07/12	R248	04/08/2022	10.99	Put	Bond Future	4,891.0300	4.8910	6,066.0400	6.0660	24.024	0	0	0
2022/07/12	R248	04/08/2022	10.40	Put	Bond Future	9,249.5300	9.2495	10,443.8100	10.4438	12.912	0	0	0
2022/07/12	R248	04/08/2022	10.98	Call	Bond Future	22.3200	0.0223	4.4100	0.0044	(80.242)	0	0	0
2022/07/12	R248	04/08/2022	10.98	Put	Bond Future	4,960.1900	4.9602	6,136.6000	6.1366	23.717	0	0	0
2022/07/12	R248	04/08/2022			Bond Future	11.7141	79.9384	11.9045	78.7441	1.625	0.0000	0.0000	213,333
2022/07/12	R248	04/08/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/12	R248	04/08/2022	9.70	Put	Bond Future	15,003.1200	15.0031	16,197.4400	16.1974	7.960	0	0	0
2022/07/12	R248	04/08/2022	10.20	Put	Bond Future	10,828.8400	10.8288	12,023.1600	12.0232	11.029	0	0	0
2022/07/12	R248	04/08/2022	10.30	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	1,200
2022/07/12	R248	04/08/2022	10.30	Put	Bond Future	10,032.9700	10.0330	11,227.2800	11.2273	11.904	0	0	0
2022/07/12	R248	04/08/2022	11.00	Call	Bond Future	26.1500	0.0262	5.3500	0.0054	(79.541)	0	0	1,200
2022/07/12	R248	04/08/2022	11.00	Put	Bond Future	4,822.1000	4.8221	5,995.6200	5.9956	24.336	0	0	50
2022/07/12	R248	04/08/2022	10.40	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/07/12	R248	04/08/2022	10.90	Call	Bond Future	11.3600	0.0114	1.9400	0.0019	(82.923)	0	0	1,700
2022/07/12	R248	04/08/2022	10.90	Put	Bond Future	5,521.2600	5.5213	6,706.1600	6.7062	21.461	0	0	0
2022/07/12	R248	03/11/2022	11.31	Put	Bond Future	4,530.2400	4.5302	5,443.8300	5.4438	20.166	0	0	0
2022/07/12	R248	03/11/2022	11.32	Call	Bond Future	860.0200	0.8600	573.8600	0.5739	(33.274)	0	0	0
2022/07/12	R248	03/11/2022	11.30	Put	Bond Future	4,579.3700	4.5794	5,497.7100	5.4977	20.054	0	0	0
2022/07/12	R248	03/11/2022			Bond Future	11.8796	76.7135	12.0749	75.5186	1.644	0.0000	0.0000	5,959
2022/07/12	R248	03/11/2022	11.31	Call	Bond Future	841.1500	0.8411	559.7800	0.5598	(33.451)	0	0	0
2022/07/12	R248	03/11/2022	11.32	Put	Bond Future	4,481.6100	4.4816	5,390.4100	5.3904	20.278	0	0	0
2022/07/12	R248	03/11/2022	11.30	Call	Bond Future	822.6800	0.8227	546.0600	0.5461	(33.624)	0	0	0
2022/07/12	R248	02/02/2023	11.08	Call	Bond Future	867.7300	0.8677	627.0500	0.6270	(27.737)	0	0	0
2022/07/12	R248	02/02/2023	11.08	Put	Bond Future	7,078.1800	7.0782	8,050.6300	8.0506	13.739	0	0	0
2022/07/12	R248	02/02/2023			Bond Future	12.0338	78.0260	12.2367	76.8128	1.687	0.0000	0.0000	0
2022/07/12	R248	02/02/2023	11.07	Call	Bond Future	852.6800	0.8527	615.2600	0.6153	(27.844)	0	0	0
2022/07/12	R248	02/02/2023	11.07	Put	Bond Future	7,133.0300	7.1330	8,108.7400	8.1087	13.679	0	0	0
2022/07/12	R248	02/02/2023	11.06	Call	Bond Future	837.6300	0.8376	603.4800	0.6035	(27.954)	0	0	0
2022/07/12	R248	02/02/2023	11.06	Put	Bond Future	7,188.0000	7.1880	8,166.9800	8.1670	13.620	0	0	0
2022/07/12	R248	04/05/2023	11.35	Call	Bond Future	1,739.8500	1.7399	1,380.2200	1.3802	(20.670)	0	0	0
2022/07/12	R248	04/05/2023	11.35	Put	Bond Future	6,928.0600	6.9281	7,789.9700	7.7900	12.441	0	0	0
2022/07/12	R248	04/05/2023			Bond Future	12.1717	75.0211	12.3803	73.7995	1.714	0.0000	0.0000	0
2022/07/12	R248	04/05/2023	11.34	Call	Bond Future	1,719.7900	1.7198	1,363.2100	1.3632	(20.734)	0	0	0
2022/07/12	R248	04/05/2023	11.34	Put	Bond Future	6,975.0900	6.9751	7,840.0500	7.8400	12.401	0	0	0
2022/07/12	R248	04/05/2023	11.33	Call	Bond Future	1,699.6400	1.6996	1,346.1200	1.3461	(20.800)	0	0	0
2022/07/12	R248	04/05/2023	11.33	Put	Bond Future	7,022.1200	7.0221	7,890.1400	7.8901	12.361	0	0	0
2022/07/12	R248	03/08/2023	12.11	Call	Bond Future	1,614.0000	1.6140	3,199.1900	3.1992	98.215	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/12	R248	03/08/2023	12.11	Put	Bond Future	8,358.0300	8.3580	5,526.0200	5.5260	(33.884)	0	0	0
2022/07/12	R248	03/08/2023			Bond Future	13.3356	70.8694	12.5094	75.2866	(6.195)	0.0000	0.0000	0
2022/07/12	R248	03/08/2023	12.10	Call	Bond Future	1,597.2000	1.5972	3,172.6900	3.1727	98.641	0	0	0
2022/07/12	R248	03/08/2023	12.10	Put	Bond Future	8,401.2000	8.4012	5,559.4900	5.5595	(33.825)	0	0	0
2022/07/12	R248	03/08/2023	12.09	Call	Bond Future	1,580.4900	1.5805	3,146.2900	3.1463	99.071	0	0	0
2022/07/12	R248	03/08/2023	12.09	Put	Bond Future	8,444.5500	8.4446	5,593.1500	5.5932	(33.766)	0	0	0

Total **1505349**