



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 20/07/2022 TO 20/07/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/20	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/20	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/20	2025	04/08/2022		Bond Future	162.1179	162.1179	162.6046	162.6046	0.300	0.0000	0.0000	9,289
2022/07/20	2025	03/11/2022		Bond Future	164.6097	164.6097	165.0972	165.0972	0.296	0.0000	0.0000	1,199
2022/07/20	2025	02/02/2023		Bond Future	165.9065	165.9065	166.3870	166.3870	0.290	0.0000	0.0000	1,773
2022/07/20	2025	04/05/2023		Bond Future	169.0680	169.0680	169.5543	169.5543	0.288	0.0000	0.0000	0
2022/07/20	2025	03/08/2023		Bond Future	170.6742	170.6742	171.1570	171.1570	0.283	0.0000	0.0000	0
2022/07/20	2029	04/08/2022		Bond Future	119.0775	119.0775	119.3449	119.3449	0.225	0.0000	0.0000	1,629
2022/07/20	2029	03/11/2022		Bond Future	119.6591	119.6591	119.9166	119.9166	0.215	0.0000	0.0000	1,012

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
2022/07/20	2029	02/02/2023			Bond Future	121.8295	121.8295	122.0871	122.0871	0.211	0.0000	0.0000	728
2022/07/20	2029	04/05/2023			Bond Future	122.8622	122.8622	123.1148	123.1148	0.206	0.0000	0.0000	0
2022/07/20	2029	03/08/2023			Bond Future	125.3000	125.3000	125.5559	125.5559	0.204	0.0000	0.0000	0
2022/07/20	2030	04/08/2022	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/20	2030	04/08/2022	9.56	Put	Bond Future	7,465.0700	7.4651	6,656.5000	6.6565	(10.831)	0	0	0
2022/07/20	2030	04/08/2022	10.95	Call	Bond Future	266.1800	0.2662	500.7200	0.5007	88.113	0	0	0
2022/07/20	2030	04/08/2022	10.95	Put	Bond Future	1,132.9600	1.1330	558.9300	0.5589	(50.666)	0	0	800
2022/07/20	2030	04/08/2022			Bond Future	11.1428	84.5502	10.9629	85.3588	(1.615)	0.0000	0.0000	71,351
2022/07/20	2030	04/08/2022	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/20	2030	04/08/2022	8.30	Put	Bond Future	14,016.9300	14.0169	13,208.3600	13.2084	(5.769)	0	0	0
2022/07/20	2030	04/08/2022	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/20	2030	04/08/2022	9.05	Put	Bond Future	10,048.4300	10.0484	9,239.8600	9.2399	(8.047)	0	0	0
2022/07/20	2030	04/08/2022	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/20	2030	04/08/2022	9.54	Put	Bond Future	7,564.6800	7.5647	6,756.1100	6.7561	(10.689)	0	0	0
2022/07/20	2030	04/08/2022	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/20	2030	04/08/2022	9.55	Put	Bond Future	7,514.8600	7.5149	6,706.2900	6.7063	(10.760)	0	0	0
2022/07/20	2030	03/11/2022	10.10	Call	Bond Future	169.6700	0.1697	265.8700	0.2659	56.698	0	0	0
2022/07/20	2030	03/11/2022	10.10	Put	Bond Future	5,897.5600	5.8976	5,176.5200	5.1765	(12.226)	0	0	0
2022/07/20	2030	03/11/2022	10.20	Put	Bond Future	5,466.6600	5.4667	4,762.1400	4.7621	(12.888)	0	0	0
2022/07/20	2030	03/11/2022	9.70	Call	Bond Future	73.1000	0.0731	121.5400	0.1215	66.265	0	0	500
2022/07/20	2030	03/11/2022	9.70	Put	Bond Future	7,706.0900	7.7061	6,937.2900	6.9373	(9.977)	0	0	0
2022/07/20	2030	03/11/2022			Bond Future	11.3711	85.8291	11.1830	86.6464	(1.654)	0.0000	0.0000	34,764
2022/07/20	2030	03/11/2022	10.20	Call	Bond Future	207.1500	0.2071	319.8700	0.3199	54.415	0	0	500
2022/07/20	2030	03/11/2022	11.57	Call	Bond Future	2,207.2200	2.2072	2,727.8800	2.7279	23.589	0	0	0
2022/07/20	2030	03/11/2022	11.57	Put	Bond Future	1,353.5000	1.3535	1,056.9200	1.0569	(21.912)	0	0	500
2022/07/20	2030	03/11/2022	10.08	Call	Bond Future	162.9300	0.1629	256.1000	0.2561	57.184	0	0	0
2022/07/20	2030	03/11/2022	10.08	Put	Bond Future	5,984.8700	5.9849	5,260.8000	5.2608	(12.098)	0	0	0
2022/07/20	2030	03/11/2022	10.09	Call	Bond Future	166.3100	0.1663	260.9500	0.2609	56.906	0	0	0
2022/07/20	2030	03/11/2022	10.09	Put	Bond Future	5,941.2100	5.9412	5,218.6100	5.2186	(12.163)	0	0	0
2022/07/20	2030	02/02/2023	11.16	Put	Bond Future	3,241.2800	3.2413	2,729.7800	2.7298	(15.781)	0	0	388
2022/07/20	2030	02/02/2023	11.35	Call	Bond Future	1,857.7400	1.8577	2,215.2400	2.2152	19.244	0	0	5,000
2022/07/20	2030	02/02/2023	11.35	Put	Bond Future	2,790.7300	2.7907	2,319.6900	2.3197	(16.879)	0	0	0
2022/07/20	2030	02/02/2023	9.99	Call	Bond Future	296.6300	0.2966	395.2500	0.3952	33.247	0	0	0
2022/07/20	2030	02/02/2023	10.00	Call	Bond Future	300.8300	0.3008	401.3600	0.4014	33.418	0	0	0
2022/07/20	2030	02/02/2023	10.01	Put	Bond Future	7,170.9900	7.1710	6,444.8000	6.4448	(10.127)	0	0	0
2022/07/20	2030	02/02/2023	9.80	Call	Bond Future	225.8800	0.2259	292.6000	0.2926	29.538	0	0	0
2022/07/20	2030	02/02/2023	9.94	Put	Bond Future	7,466.4700	7.4665	6,727.3300	6.7273	(9.899)	0	0	102
2022/07/20	2030	02/02/2023	9.20	Call	Bond Future	89.1800	0.0892	100.3900	0.1004	12.570	0	0	0
2022/07/20	2030	02/02/2023	9.20	Put	Bond Future	10,799.1100	10.7991	9,981.7800	9.9818	(7.568)	0	0	0
2022/07/20	2030	02/02/2023	9.66	Call	Bond Future	183.8100	0.1838	231.7700	0.2318	26.092	0	0	0
2022/07/20	2030	02/02/2023	9.66	Put	Bond Future	8,685.8300	8.6858	7,905.2500	7.9052	(8.987)	0	0	102
2022/07/20	2030	02/02/2023	8.81	Put	Bond Future	12,675.5800	12.6756	11,851.1200	11.8511	(6.504)	0	0	0
2022/07/20	2030	02/02/2023	9.04	Call	Bond Future	65.5100	0.0655	73.0900	0.0731	11.571	0	0	0
2022/07/20	2030	02/02/2023	9.04	Put	Bond Future	11,559.0700	11.5591	10,738.1100	10.7381	(7.102)	0	0	0
2022/07/20	2030	02/02/2023	9.08	Put	Bond Future	11,367.7200	11.3677	10,547.5700	10.5476	(7.215)	0	0	0
2022/07/20	2030	02/02/2023			Bond Future	11.5717	83.3595	11.3747	84.1880	(1.702)	0.0000	0.0000	5,200
2022/07/20	2030	02/02/2023	11.55	Call	Bond Future	2,285.1200	2.2851	2,686.2400	2.6862	17.554	0	0	5,000

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2022/07/20	2030	02/02/2023	11.55	Put	Bond Future	2,375.7100	2.3757	1,948.2900	1.9483	(17.991)	0	0	0
2022/07/20	2030	02/02/2023	11.12	Call	Bond Future	1,428.4000	1.4284	1,737.3100	1.7373	21.626	0	0	0
2022/07/20	2030	02/02/2023	11.12	Put	Bond Future	3,343.6200	3.3436	2,823.9900	2.8240	(15.541)	0	0	0
2022/07/20	2030	02/02/2023	11.16	Call	Bond Future	1,497.9300	1.4979	1,814.9700	1.8150	21.165	0	0	0
2022/07/20	2030	02/02/2023	9.99	Put	Bond Future	7,254.9200	7.2549	6,525.0000	6.5250	(10.061)	0	0	0
2022/07/20	2030	02/02/2023	10.00	Put	Bond Future	7,212.8600	7.2129	6,484.8500	6.4849	(10.093)	0	0	0
2022/07/20	2030	02/02/2023	10.01	Call	Bond Future	305.2000	0.3052	407.5500	0.4076	33.535	0	0	0
2022/07/20	2030	02/02/2023	9.80	Put	Bond Future	8,068.9400	8.0689	7,307.1200	7.3071	(9.441)	0	0	0
2022/07/20	2030	02/02/2023	9.83	Call	Bond Future	236.0100	0.2360	307.1900	0.3072	30.160	0	0	388
2022/07/20	2030	02/02/2023	9.83	Put	Bond Future	7,938.6400	7.9386	7,181.2800	7.1813	(9.540)	0	0	0
2022/07/20	2030	02/02/2023	9.94	Call	Bond Future	276.4000	0.2764	365.8000	0.3658	32.344	0	0	0
2022/07/20	2030	02/02/2023	9.79	Call	Bond Future	222.6200	0.2226	287.8600	0.2879	29.306	0	0	0
2022/07/20	2030	02/02/2023	9.79	Put	Bond Future	8,112.5500	8.1125	7,349.2500	7.3492	(9.409)	0	0	0
2022/07/20	2030	02/02/2023	8.81	Call	Bond Future	41.1000	0.0411	45.1800	0.0452	9.927	0	0	102
2022/07/20	2030	02/02/2023	9.08	Call	Bond Future	70.8400	0.0708	79.2300	0.0792	11.844	0	0	388
2022/07/20	2030	04/05/2023	11.34	Call	Bond Future	1,869.3700	1.8694	2,199.9500	2.2000	17.684	0	0	0
2022/07/20	2030	04/05/2023	11.34	Put	Bond Future	3,642.3700	3.6424	3,130.6100	3.1306	(14.050)	0	0	150
2022/07/20	2030	04/05/2023	10.42	Call	Bond Future	682.8800	0.6829	898.1300	0.8981	31.521	0	0	479
2022/07/20	2030	04/05/2023	10.42	Put	Bond Future	6,390.2100	6.3902	5,763.1200	5.7631	(9.813)	0	0	0
2022/07/20	2030	04/05/2023	10.52	Call	Bond Future	762.8000	0.7628	991.4800	0.9915	29.979	0	0	0
2022/07/20	2030	04/05/2023	10.52	Put	Bond Future	6,031.4300	6.0314	5,417.7700	5.4178	(10.174)	0	0	0
2022/07/20	2030	04/05/2023	10.53	Call	Bond Future	772.3900	0.7724	1,001.2500	1.0013	29.630	0	0	0
2022/07/20	2030	04/05/2023	10.53	Put	Bond Future	5,997.3000	5.9973	5,383.8200	5.3838	(10.229)	0	0	0
2022/07/20	2030	04/05/2023	9.67	Call	Bond Future	286.6800	0.2867	397.6200	0.3976	38.698	0	0	479
2022/07/20	2030	04/05/2023	9.67	Put	Bond Future	9,373.5600	9.3736	8,642.1600	8.6422	(7.803)	0	0	0
2022/07/20	2030	04/05/2023	9.78	Call	Bond Future	328.1700	0.3282	455.0400	0.4550	38.660	0	0	388
2022/07/20	2030	04/05/2023	9.78	Put	Bond Future	8,909.3500	8.9093	8,193.8800	8.1939	(8.031)	0	0	0
2022/07/20	2030	04/05/2023	10.00	Call	Bond Future	426.3400	0.4263	580.2100	0.5802	36.091	0	0	1,080
2022/07/20	2030	04/05/2023	10.00	Put	Bond Future	8,006.5600	8.0066	7,318.0900	7.3181	(8.599)	0	0	0
2022/07/20	2030	04/05/2023	9.03	Call	Bond Future	114.9800	0.1150	164.5300	0.1645	43.094	0	0	388
2022/07/20	2030	04/05/2023	9.03	Put	Bond Future	12,214.8500	12.2148	11,422.0600	11.4221	(6.490)	0	0	0
2022/07/20	2030	04/05/2023	9.58	Put	Bond Future	9,759.6200	9.7596	9,015.0100	9.0150	(7.629)	0	0	0
2022/07/20	2030	04/05/2023			Bond Future	11.7725	84.9331	11.5656	85.7754	(1.758)	0.0000	0.0000	0
2022/07/20	2030	04/05/2023	12.57	Call	Bond Future	4,758.0500	4.7581	5,304.8700	5.3049	11.493	0	0	0
2022/07/20	2030	04/05/2023	12.57	Put	Bond Future	1,610.9200	1.6109	1,315.4000	1.3154	(18.345)	0	0	350
2022/07/20	2030	04/05/2023	11.62	Call	Bond Future	2,415.2900	2.4153	2,794.4400	2.7944	15.698	0	0	0
2022/07/20	2030	04/05/2023	11.62	Put	Bond Future	3,035.0200	3.0350	2,571.8300	2.5718	(15.262)	0	0	388
2022/07/20	2030	04/05/2023	12.04	Call	Bond Future	3,369.2300	3.3692	3,826.1000	3.8261	13.560	0	0	0
2022/07/20	2030	04/05/2023	12.04	Put	Bond Future	2,296.2400	2.2962	1,910.7700	1.9108	(16.787)	0	0	1,080
2022/07/20	2030	04/05/2023	12.50	Call	Bond Future	4,565.9600	4.5660	5,100.8900	5.1009	11.716	0	0	0
2022/07/20	2030	04/05/2023	12.50	Put	Bond Future	1,688.8900	1.6889	1,381.4800	1.3815	(18.202)	0	0	479
2022/07/20	2030	04/05/2023	10.54	Call	Bond Future	781.8300	0.7818	1,011.0900	1.0111	29.324	0	0	0
2022/07/20	2030	04/05/2023	10.54	Put	Bond Future	5,963.0500	5.9630	5,349.9700	5.3500	(10.281)	0	0	0
2022/07/20	2030	04/05/2023	10.65	Call	Bond Future	893.3500	0.8933	1,124.1700	1.1242	25.838	0	0	350
2022/07/20	2030	04/05/2023	10.65	Put	Bond Future	5,595.7700	5.5958	4,984.2500	4.9843	(10.928)	0	0	0
2022/07/20	2030	04/05/2023	9.58	Call	Bond Future	256.3600	0.2564	354.0900	0.3541	38.122	0	0	150
2022/07/20	2030	03/08/2023	12.89	Call	Bond Future	5,238.8500	5.2388	5,803.4500	5.8035	10.777	0	0	0
2022/07/20	2030	03/08/2023	12.89	Put	Bond Future	1,764.8800	1.7649	1,471.8200	1.4718	(16.605)	0	0	350

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2022/07/20	2030	03/08/2023	11.34	Call	Bond Future	1,782.4600	1.7825	2,104.7700	2.1048	18.082	0	0	0
2022/07/20	2030	03/08/2023	11.34	Put	Bond Future	4,317.7000	4.3177	3,782.3500	3.7824	(12.399)	0	0	0
2022/07/20	2030	03/08/2023	11.35	Call	Bond Future	1,798.4900	1.7985	2,122.3600	2.1224	18.008	0	0	0
2022/07/20	2030	03/08/2023	11.36	Put	Bond Future	4,269.0100	4.2690	3,736.4500	3.7364	(12.475)	0	0	0
2022/07/20	2030	03/08/2023	10.40	Call	Bond Future	713.2300	0.7132	922.4200	0.9224	29.330	0	0	1,012
2022/07/20	2030	03/08/2023	10.65	Call	Bond Future	909.7000	0.9097	1,158.1600	1.1582	27.312	0	0	350
2022/07/20	2030	03/08/2023	10.65	Put	Bond Future	6,306.0100	6.3060	5,696.8100	5.6968	(9.661)	0	0	0
2022/07/20	2030	03/08/2023			Bond Future	11.9764	82.5955	11.7584	83.4531	(1.821)	0.0000	0.0000	0
2022/07/20	2030	03/08/2023	12.59	Call	Bond Future	4,453.3700	4.4534	4,973.7800	4.9738	11.686	0	0	0
2022/07/20	2030	03/08/2023	12.59	Put	Bond Future	2,099.2800	2.0993	1,762.0300	1.7620	(16.065)	0	0	1,012
2022/07/20	2030	03/08/2023	11.35	Put	Bond Future	4,293.1400	4.2931	3,759.3500	3.7594	(12.434)	0	0	0
2022/07/20	2030	03/08/2023	11.36	Call	Bond Future	1,814.9300	1.8149	2,140.0300	2.1400	17.913	0	0	0
2022/07/20	2030	03/08/2023	10.40	Put	Bond Future	7,176.0600	7.1761	6,527.5900	6.5276	(9.037)	0	0	0
2022/07/20	2032	04/08/2022	8.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/20	2032	04/08/2022	8.97	Put	Bond Future	14,417.2000	14.4172	13,570.9500	13.5710	(5.870)	0	0	0
2022/07/20	2032	04/08/2022	9.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/20	2032	04/08/2022	9.40	Put	Bond Future	11,810.8200	11.8108	10,964.5700	10.9646	(7.165)	0	0	0
2022/07/20	2032	04/08/2022	9.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/20	2032	04/08/2022	9.72	Put	Bond Future	9,931.7500	9.9317	9,085.5000	9.0855	(8.521)	0	0	0
2022/07/20	2032	04/08/2022	10.21	Put	Bond Future	7,150.7200	7.1507	6,304.4800	6.3045	(11.834)	0	0	0
2022/07/20	2032	04/08/2022	10.22	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2022/07/20	2032	04/08/2022	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2022/07/20	2032	04/08/2022	10.20	Put	Bond Future	7,206.3400	7.2063	6,360.1000	6.3601	(11.743)	0	0	0
2022/07/20	2032	04/08/2022			Bond Future	11.5705	83.9583	11.4013	84.8046	(1.463)	0.0000	0.0000	83,517
2022/07/20	2032	04/08/2022	11.89	Call	Bond Future	1,777.8000	1.7778	2,494.7300	2.4947	40.327	0	0	0
2022/07/20	2032	04/08/2022	11.89	Put	Bond Future	212.3100	0.2123	82.9900	0.0830	(60.911)	0	0	0
2022/07/20	2032	04/08/2022	10.70	Call	Bond Future	0.3800	0.0004	2.4300	0.0024	539.474	0	0	0
2022/07/20	2032	04/08/2022	10.70	Put	Bond Future	4,481.9300	4.4819	3,637.7300	3.6377	(18.836)	0	0	7,500
2022/07/20	2032	04/08/2022	11.00	Call	Bond Future	19.7500	0.0198	65.2100	0.0652	230.177	0	0	0
2022/07/20	2032	04/08/2022	11.00	Put	Bond Future	2,920.1400	2.9201	2,119.3500	2.1194	(27.423)	0	0	7,500
2022/07/20	2032	04/08/2022	11.60	Call	Bond Future	786.6700	0.7867	1,305.1800	1.3052	65.912	0	0	0
2022/07/20	2032	04/08/2022	11.60	Put	Bond Future	640.4300	0.6404	312.6900	0.3127	(51.175)	0	0	800
2022/07/20	2032	04/08/2022	10.21	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2022/07/20	2032	04/08/2022	10.22	Put	Bond Future	7,095.1500	7.0951	6,248.9100	6.2489	(11.927)	0	0	0
2022/07/20	2032	04/08/2022	10.50	Call	Bond Future	0.0100	0.0000	0.0800	0.0001	700.000	0	0	900
2022/07/20	2032	04/08/2022	10.50	Put	Bond Future	5,557.8400	5.5578	4,711.6600	4.7117	(15.225)	0	0	0
2022/07/20	2032	04/08/2022	9.80	Put	Bond Future	9,469.8500	9.4699	8,623.6000	8.6236	(8.936)	0	0	0
2022/07/20	2032	04/08/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/20	2032	04/08/2022	10.10	Put	Bond Future	7,765.1200	7.7651	6,918.8700	6.9189	(10.898)	0	0	0
2022/07/20	2032	04/08/2022	10.20	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2022/07/20	2032	03/11/2022	10.56	Put	Bond Future	6,419.2200	6.4192	5,655.2900	5.6553	(11.901)	0	0	180
2022/07/20	2032	03/11/2022	10.16	Call	Bond Future	65.0200	0.0650	107.1000	0.1071	64.719	0	0	0
2022/07/20	2032	03/11/2022	10.16	Put	Bond Future	8,466.8000	8.4668	7,653.3500	7.6534	(9.608)	0	0	180
2022/07/20	2032	03/11/2022	9.46	Put	Bond Future	12,376.5300	12.3765	11,527.2500	11.5272	(6.862)	0	0	0
2022/07/20	2032	03/11/2022	9.92	Call	Bond Future	32.8900	0.0329	56.6600	0.0567	72.271	0	0	750
2022/07/20	2032	03/11/2022	9.92	Put	Bond Future	9,769.1400	9.7691	8,937.3800	8.9374	(8.514)	0	0	0
2022/07/20	2032	03/11/2022	10.11	Put	Bond Future	8,734.2800	8.7343	7,916.3200	7.9163	(9.365)	0	0	454

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/20	2032	03/11/2022	9.31	Put	Bond Future	13,253.6900	13.2537	12,402.0100	12.4020	(6.426)	0	0	0
2022/07/20	2032	03/11/2022	9.36	Call	Bond Future	5.2800	0.0053	9.8200	0.0098	85.985	0	0	454
2022/07/20	2032	03/11/2022	9.36	Put	Bond Future	12,959.9100	12.9599	12,108.9200	12.1089	(6.566)	0	0	0
2022/07/20	2032	03/11/2022			Bond Future	11.7899	81.0767	11.6137	81.9322	(1.494)	0.0000	0.0000	93,718
2022/07/20	2032	03/11/2022	11.55	Call	Bond Future	1,428.5500	1.4285	1,761.4500	1.7615	23.303	0	0	0
2022/07/20	2032	03/11/2022	11.55	Put	Bond Future	2,596.2500	2.5963	2,073.6200	2.0736	(20.130)	0	0	500
2022/07/20	2032	03/11/2022	12.30	Call	Bond Future	3,516.3500	3.5163	4,083.4000	4.0834	16.126	0	0	0
2022/07/20	2032	03/11/2022	12.30	Put	Bond Future	1,106.7500	1.1067	818.2700	0.8183	(26.066)	0	0	750
2022/07/20	2032	03/11/2022	10.56	Call	Bond Future	183.9700	0.1840	275.5700	0.2756	49.791	0	0	0
2022/07/20	2032	03/11/2022	10.66	Call	Bond Future	239.5600	0.2396	341.4000	0.3414	42.511	0	0	0
2022/07/20	2032	03/11/2022	10.66	Put	Bond Future	5,944.1700	5.9442	5,190.4800	5.1905	(12.679)	0	0	0
2022/07/20	2032	03/11/2022	10.67	Call	Bond Future	245.7400	0.2457	348.7000	0.3487	41.898	0	0	750
2022/07/20	2032	03/11/2022	10.67	Put	Bond Future	5,897.5300	5.8975	5,144.9600	5.1450	(12.761)	0	0	0
2022/07/20	2032	03/11/2022	10.21	Call	Bond Future	74.4300	0.0744	121.5100	0.1215	63.254	0	0	500
2022/07/20	2032	03/11/2022	10.21	Put	Bond Future	8,201.4900	8.2015	7,393.0400	7.3930	(9.857)	0	0	0
2022/07/20	2032	03/11/2022	10.49	Call	Bond Future	152.0500	0.1521	235.9800	0.2360	55.199	0	0	0
2022/07/20	2032	03/11/2022	10.49	Put	Bond Future	6,761.3300	6.7613	5,989.7300	5.9897	(11.412)	0	0	454
2022/07/20	2032	03/11/2022	9.46	Call	Bond Future	7.5800	0.0076	13.8300	0.0138	82.454	0	0	500
2022/07/20	2032	03/11/2022	10.11	Call	Bond Future	56.6600	0.0567	94.2300	0.0942	66.308	0	0	0
2022/07/20	2032	03/11/2022	9.31	Call	Bond Future	4.3900	0.0044	8.2400	0.0082	87.699	0	0	180
2022/07/20	2032	02/02/2023	11.69	Call	Bond Future	1,988.1500	1.9881	2,336.3700	2.3364	17.515	0	0	0
2022/07/20	2032	02/02/2023	11.69	Put	Bond Future	3,367.1200	3.3671	2,847.7900	2.8478	(15.424)	0	0	0
2022/07/20	2032	02/02/2023	10.40	Call	Bond Future	329.3500	0.3294	454.0200	0.4540	37.853	0	0	0
2022/07/20	2032	02/02/2023	10.40	Put	Bond Future	8,231.9000	8.2319	7,489.0200	7.4890	(9.024)	0	0	0
2022/07/20	2032	02/02/2023	10.50	Call	Bond Future	384.6200	0.3846	525.0400	0.5250	36.509	0	0	0
2022/07/20	2032	02/02/2023	10.50	Put	Bond Future	7,757.0900	7.7571	7,029.9600	7.0300	(9.374)	0	0	454
2022/07/20	2032	02/02/2023	10.67	Call	Bond Future	495.8000	0.4958	665.8100	0.6658	34.290	0	0	750
2022/07/20	2032	02/02/2023	10.67	Put	Bond Future	6,976.8400	6.9768	6,279.3000	6.2793	(9.998)	0	0	0
2022/07/20	2032	02/02/2023	10.22	Call	Bond Future	246.3800	0.2464	345.8900	0.3459	40.389	0	0	500
2022/07/20	2032	02/02/2023	10.22	Put	Bond Future	9,113.8400	9.1138	8,345.8000	8.3458	(8.427)	0	0	0
2022/07/20	2032	02/02/2023	9.47	Call	Bond Future	61.1200	0.0611	91.1400	0.0911	49.116	0	0	500
2022/07/20	2032	02/02/2023	9.47	Put	Bond Future	13,102.9700	13.1030	12,265.4400	12.2654	(6.392)	0	0	0
2022/07/20	2032	02/02/2023	9.92	Call	Bond Future	147.0800	0.1471	211.8600	0.2119	44.044	0	0	750
2022/07/20	2032	02/02/2023	9.92	Put	Bond Future	10,654.0700	10.6541	9,851.3000	9.8513	(7.535)	0	0	0
2022/07/20	2032	02/02/2023			Bond Future	11.9805	82.5309	11.7969	83.3984	(1.532)	0.0000	0.0000	18
2022/07/20	2032	02/02/2023	11.84	Call	Bond Future	2,330.9800	2.3310	2,714.3900	2.7144	16.448	0	0	0
2022/07/20	2032	02/02/2023	11.84	Put	Bond Future	2,993.8900	2.9939	2,509.7500	2.5097	(16.171)	0	0	500
2022/07/20	2032	02/02/2023	12.75	Call	Bond Future	4,933.3900	4.9334	5,515.1100	5.5151	11.791	0	0	0
2022/07/20	2032	02/02/2023	12.75	Put	Bond Future	1,429.1500	1.4291	1,143.3200	1.1433	(20.000)	0	0	750
2022/07/20	2032	02/02/2023	10.38	Call	Bond Future	319.0900	0.3191	440.7400	0.4407	38.124	0	0	0
2022/07/20	2032	02/02/2023	10.38	Put	Bond Future	8,328.1600	8.3282	7,582.2600	7.5823	(8.956)	0	0	0
2022/07/20	2032	02/02/2023	10.39	Call	Bond Future	324.2400	0.3242	447.4100	0.4474	37.987	0	0	0
2022/07/20	2032	02/02/2023	10.39	Put	Bond Future	8,280.0300	8.2800	7,535.6500	7.5357	(8.990)	0	0	0
2022/07/20	2032	02/02/2023	10.16	Call	Bond Future	222.8900	0.2229	314.9100	0.3149	41.285	0	0	0
2022/07/20	2032	02/02/2023	10.16	Put	Bond Future	9,415.1000	9.4151	8,639.5700	8.6396	(8.237)	0	0	454
2022/07/20	2032	02/02/2023	9.31	Call	Bond Future	43.3100	0.0433	65.7300	0.0657	51.766	0	0	454
2022/07/20	2032	02/02/2023	9.31	Put	Bond Future	14,008.9100	14.0089	13,163.7800	13.1638	(6.033)	0	0	0
2022/07/20	2032	04/05/2023	10.89	Call	Bond Future	887.1500	0.8872	1,130.9600	1.1310	27.482	0	0	0

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2022/07/20	2032	04/05/2023	10.89	Put	Bond Future	7,017.6400	7.0176	6,379.3900	6.3794	(9.095)	0	0	0
2022/07/20	2032	04/05/2023	11.37	Call	Bond Future	0.0000	0.0000	1,807.8200	1.8078	100.000	0	0	400
2022/07/20	2032	04/05/2023	13.43	Call	Bond Future	0.0000	0.0000	7,509.0000	7.5090	100.000	0	0	0
2022/07/20	2032	04/05/2023	13.43	Put	Bond Future	0.0000	0.0000	1,124.2200	1.1242	100.000	0	0	400
2022/07/20	2032	04/05/2023			Bond Future	12.1664	79.9289	11.9748	80.8110	(1.575)	0.0000	0.0000	0
2022/07/20	2032	04/05/2023	11.37	Put	Bond Future	0.0000	0.0000	4,679.2500	4.6793	100.000	0	0	0
2022/07/20	2032	04/05/2023	10.62	Call	Bond Future	0.0000	0.0000	852.6500	0.8527	100.000	0	0	400
2022/07/20	2032	04/05/2023	10.62	Put	Bond Future	0.0000	0.0000	7,477.7900	7.4778	100.000	0	0	0
2022/07/20	2032	04/05/2023	10.87	Call	Bond Future	868.2100	0.8682	1,108.3100	1.1083	27.655	0	0	0
2022/07/20	2032	04/05/2023	10.87	Put	Bond Future	7,099.6800	7.0997	6,457.7200	6.4577	(9.042)	0	0	0
2022/07/20	2032	04/05/2023	10.88	Call	Bond Future	877.7500	0.8778	1,119.7100	1.1197	27.566	0	0	0
2022/07/20	2032	04/05/2023	10.88	Put	Bond Future	7,058.7100	7.0587	6,418.6100	6.4186	(9.068)	0	0	0
2022/07/20	2032	03/08/2023	11.90	Call	Bond Future	2,444.8600	2.4449	2,871.2700	2.8713	17.441	0	0	5,000
2022/07/20	2032	03/08/2023	11.90	Put	Bond Future	4,467.7200	4.4677	3,995.9900	3.9960	(10.559)	0	0	0
2022/07/20	2032	03/08/2023	11.77	Call	Bond Future	2,190.8800	2.1909	2,591.2900	2.5913	18.276	0	0	0
2022/07/20	2032	03/08/2023	11.77	Put	Bond Future	4,815.2800	4.8153	4,317.5500	4.3175	(10.336)	0	0	0
2022/07/20	2032	03/08/2023			Bond Future	12.3468	81.5023	12.1465	82.4004	(1.622)	0.0000	0.0000	2,600
2022/07/20	2032	03/08/2023	11.75	Call	Bond Future	2,153.2800	2.1533	2,549.6700	2.5497	18.409	0	0	0
2022/07/20	2032	03/08/2023	11.75	Put	Bond Future	4,870.7500	4.8707	4,369.0000	4.3690	(10.301)	0	0	0
2022/07/20	2032	03/08/2023	11.76	Call	Bond Future	2,172.0300	2.1720	2,570.4400	2.5704	18.343	0	0	0
2022/07/20	2032	03/08/2023	11.76	Put	Bond Future	4,842.9500	4.8430	4,343.2200	4.3432	(10.319)	0	0	0
2022/07/20	2033	04/08/2022			Bond Future	112.7621	112.7621	113.2836	113.2836	0.462	0.0000	0.0000	5,366
2022/07/20	2033	03/11/2022			Bond Future	113.1621	113.1621	113.6868	113.6868	0.464	0.0000	0.0000	420
2022/07/20	2033	02/02/2023			Bond Future	115.2143	115.2143	115.7442	115.7442	0.460	0.0000	0.0000	5,737
2022/07/20	2033	04/05/2023			Bond Future	116.0355	116.0355	116.5655	116.5655	0.457	0.0000	0.0000	0
2022/07/20	2033	03/08/2023			Bond Future	118.3377	118.3377	118.8766	118.8766	0.455	0.0000	0.0000	0
2022/07/20	2037	04/08/2022	10.89	Call	Bond Future	0.1400	0.0001	0.5800	0.0006	314.286	0	0	0
2022/07/20	2037	04/08/2022	10.89	Put	Bond Future	6,350.6100	6.3506	5,576.6500	5.5766	(12.187)	0	0	0
2022/07/20	2037	04/08/2022	10.90	Call	Bond Future	0.1700	0.0002	0.6400	0.0006	276.471	0	0	0
2022/07/20	2037	04/08/2022	11.95	Call	Bond Future	778.8600	0.7789	1,167.6600	1.1677	49.919	0	0	0
2022/07/20	2037	04/08/2022	11.95	Put	Bond Future	856.8900	0.8569	471.2900	0.4713	(45.000)	0	0	1,050
2022/07/20	2037	04/08/2022	10.91	Put	Bond Future	6,225.3500	6.2253	5,451.4600	5.4515	(12.431)	0	0	0
2022/07/20	2037	04/08/2022			Bond Future	11.9640	76.6581	11.8260	77.4325	(1.153)	0.0000	0.0000	125,834
2022/07/20	2037	04/08/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	50
2022/07/20	2037	04/08/2022	10.10	Put	Bond Future	11,532.0200	11.5320	10,757.6200	10.7576	(6.715)	0	0	0
2022/07/20	2037	04/08/2022	10.90	Put	Bond Future	6,287.9500	6.2879	5,514.0200	5.5140	(12.308)	0	0	50
2022/07/20	2037	04/08/2022	10.91	Call	Bond Future	0.1900	0.0002	0.7000	0.0007	268.421	0	0	0
2022/07/20	2037	04/08/2022	11.21	Call	Bond Future	6.7200	0.0067	15.2500	0.0152	126.935	0	0	1,050
2022/07/20	2037	04/08/2022	11.21	Put	Bond Future	4,385.4100	4.3854	3,619.5400	3.6195	(17.464)	0	0	0
2022/07/20	2037	04/08/2022	11.42	Call	Bond Future	43.4000	0.0434	86.0300	0.0860	98.226	0	0	0
2022/07/20	2037	04/08/2022	11.42	Put	Bond Future	3,165.7100	3.1657	2,433.9400	2.4339	(23.116)	0	0	50
2022/07/20	2037	03/11/2022	11.32	Call	Bond Future	533.7300	0.5337	655.3800	0.6554	22.792	0	0	0
2022/07/20	2037	03/11/2022	11.30	Put	Bond Future	5,380.9200	5.3809	4,715.2200	4.7152	(12.371)	0	0	0
2022/07/20	2037	03/11/2022	11.31	Call	Bond Future	522.0700	0.5221	641.3400	0.6413	22.846	0	0	0
2022/07/20	2037	03/11/2022	11.31	Put	Bond Future	5,332.9000	5.3329	4,669.3200	4.6693	(12.443)	0	0	0
2022/07/20	2037	03/11/2022			Bond Future	12.1553	77.8176	12.0123	78.6005	(1.176)	0.0000	0.0000	11,076

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
2022/07/20	2037	03/11/2022	11.32	Put	Bond Future	5,285.0200	5.2850	4,623.8200	4.6238	(12.511)	0	0	0
2022/07/20	2037	03/11/2022	11.30	Call	Bond Future	510.4800	0.5105	627.6300	0.6276	22.949	0	0	0
2022/07/20	2037	02/02/2023	11.03	Call	Bond Future	585.1600	0.5852	721.8400	0.7218	23.358	0	0	0
2022/07/20	2037	02/02/2023	11.03	Put	Bond Future	7,966.2100	7.9662	7,309.0100	7.3090	(8.250)	0	0	0
2022/07/20	2037	02/02/2023	11.04	Call	Bond Future	594.0000	0.5940	732.3100	0.7323	23.285	0	0	0
2022/07/20	2037	02/02/2023	11.04	Put	Bond Future	7,914.0100	7.9140	7,258.4400	7.2584	(8.284)	0	0	0
2022/07/20	2037	02/02/2023			Bond Future	12.3251	74.9544	12.1769	75.7482	(1.203)	0.0000	0.0000	62,107
2022/07/20	2037	02/02/2023	11.05	Call	Bond Future	602.9400	0.6029	742.9000	0.7429	23.213	0	0	0
2022/07/20	2037	02/02/2023	11.05	Put	Bond Future	7,861.9800	7.8620	7,208.0600	7.2081	(8.317)	0	0	0
2022/07/20	2037	04/05/2023	13.73	Put	Bond Future	0.0000	0.0000	1,416.8600	1.4169	100.000	0	0	400
2022/07/20	2037	04/05/2023	11.31	Call	Bond Future	1,167.3100	1.1673	1,386.1900	1.3862	18.751	0	0	0
2022/07/20	2037	04/05/2023	11.31	Put	Bond Future	7,709.9900	7.7100	7,121.7400	7.1217	(7.630)	0	0	0
2022/07/20	2037	04/05/2023	11.03	Put	Bond Future	0.0000	0.0000	8,439.8100	8.4398	100.000	0	0	0
2022/07/20	2037	04/05/2023	11.30	Call	Bond Future	1,155.0600	1.1551	1,372.0100	1.3720	18.783	0	0	0
2022/07/20	2037	04/05/2023	11.30	Put	Bond Future	7,756.7000	7.7567	7,166.5200	7.1665	(7.609)	0	0	0
2022/07/20	2037	04/05/2023			Bond Future	12.4914	76.3701	12.3374	77.1773	(1.233)	0.0000	0.0000	0
2022/07/20	2037	04/05/2023	13.73	Call	Bond Future	0.0000	0.0000	8,267.3700	8.2674	100.000	0	0	0
2022/07/20	2037	04/05/2023	11.32	Call	Bond Future	1,179.8700	1.1799	1,400.2400	1.4002	18.677	0	0	0
2022/07/20	2037	04/05/2023	11.32	Put	Bond Future	7,663.6500	7.6637	7,076.8900	7.0769	(7.656)	0	0	0
2022/07/20	2037	04/05/2023	11.78	Call	Bond Future	0.0000	0.0000	2,225.4500	2.2254	100.000	0	0	400
2022/07/20	2037	04/05/2023	11.78	Put	Bond Future	0.0000	0.0000	5,259.5300	5.2595	100.000	0	0	0
2022/07/20	2037	04/05/2023	11.03	Call	Bond Future	0.0000	0.0000	1,029.2000	1.0292	100.000	0	0	400
2022/07/20	2037	03/08/2023	12.12	Call	Bond Future	2,712.0700	2.7121	3,002.9500	3.0030	10.725	0	0	0
2022/07/20	2037	03/08/2023	12.12	Put	Bond Future	5,524.5700	5.5246	4,993.6100	4.9936	(9.611)	0	0	0
2022/07/20	2037	03/08/2023	12.13	Call	Bond Future	2,734.6000	2.7346	3,026.0200	3.0260	10.657	0	0	0
2022/07/20	2037	03/08/2023	12.13	Put	Bond Future	5,493.3300	5.4933	4,962.9100	4.9629	(9.656)	0	0	0
2022/07/20	2037	03/08/2023			Bond Future	12.6576	73.6145	12.4974	74.4364	(1.266)	0.0000	0.0000	0
2022/07/20	2037	03/08/2023	12.14	Call	Bond Future	2,756.9200	2.7569	3,049.1800	3.0492	10.601	0	0	0
2022/07/20	2037	03/08/2023	12.14	Put	Bond Future	5,461.9400	5.4619	4,932.3600	4.9324	(9.696)	0	0	0
2022/07/20	2038	04/08/2022			Bond Future	126.2680	126.2680	127.3590	127.3590	0.864	0.0000	0.0000	3,984
2022/07/20	2038	03/11/2022			Bond Future	128.2088	128.2088	129.3115	129.3115	0.860	0.0000	0.0000	1,408
2022/07/20	2038	02/02/2023			Bond Future	128.6347	128.6347	129.7417	129.7417	0.861	0.0000	0.0000	0
2022/07/20	2038	04/05/2023			Bond Future	131.0867	131.0867	132.2122	132.2122	0.859	0.0000	0.0000	0
2022/07/20	2038	03/08/2023			Bond Future	131.7219	131.7219	132.8555	132.8555	0.861	0.0000	0.0000	0
2022/07/20	2040	04/08/2022	9.70	Put	Bond Future	15,944.3900	15.9444	15,207.2400	15.2072	(4.623)	0	0	0
2022/07/20	2040	04/08/2022	11.05	Call	Bond Future	0.5700	0.0006	1.5800	0.0016	177.193	0	0	0
2022/07/20	2040	04/08/2022	11.05	Put	Bond Future	6,062.5800	6.0626	5,326.4400	5.3264	(12.142)	0	0	0
2022/07/20	2040	04/08/2022	12.24	Put	Bond Future	357.7700	0.3578	184.1200	0.1841	(48.537)	0	0	460
2022/07/20	2040	04/08/2022			Bond Future	12.0073	78.4572	11.8847	79.1944	(1.021)	0.0000	0.0000	95,672
2022/07/20	2040	04/08/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	460
2022/07/20	2040	04/08/2022	10.70	Call	Bond Future	0.0100	0.0000	0.0500	0.0001	400.000	0	0	460
2022/07/20	2040	04/08/2022	10.70	Put	Bond Future	8,464.4600	8.4645	7,727.3500	7.7274	(8.708)	0	0	0
2022/07/20	2040	04/08/2022	11.03	Call	Bond Future	0.4400	0.0004	1.2300	0.0012	179.545	0	0	0
2022/07/20	2040	04/08/2022	11.03	Put	Bond Future	6,196.9200	6.1969	5,460.5600	5.4606	(11.883)	0	0	0
2022/07/20	2040	04/08/2022	11.04	Call	Bond Future	0.5000	0.0005	1.4000	0.0014	180.000	0	0	0
2022/07/20	2040	04/08/2022	11.04	Put	Bond Future	6,129.7000	6.1297	5,393.4500	5.3935	(12.011)	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
2022/07/20	2040	04/08/2022	12.24	Call	Bond Future	1,726.8500	1.7269	2,290.3500	2.2903	32.632	0	0	0
2022/07/20	2040	03/11/2022	12.52	Call	Bond Future	3,490.8700	3.4909	3,964.2200	3.9642	13.560	0	0	0
2022/07/20	2040	03/11/2022	11.41	Put	Bond Future	5,388.2700	5.3883	4,795.8700	4.7959	(10.994)	0	0	0
2022/07/20	2040	03/11/2022	12.00	Call	Bond Future	1,807.9000	1.8079	2,133.3800	2.1334	18.003	0	0	1,160
2022/07/20	2040	03/11/2022	12.00	Put	Bond Future	2,934.3900	2.9344	2,514.8800	2.5149	(14.296)	0	0	0
2022/07/20	2040	03/11/2022	11.39	Call	Bond Future	590.3000	0.5903	737.7600	0.7378	24.981	0	0	0
2022/07/20	2040	03/11/2022	11.40	Call	Bond Future	603.5300	0.6035	753.6100	0.7536	24.867	0	0	0
2022/07/20	2040	03/11/2022	10.70	Call	Bond Future	109.2600	0.1093	145.2100	0.1452	32.903	0	0	1,078
2022/07/20	2040	03/11/2022	11.20	Call	Bond Future	381.5400	0.3815	485.9000	0.4859	27.352	0	0	1,078
2022/07/20	2040	03/11/2022	11.20	Put	Bond Future	6,514.8900	6.5149	5,874.2600	5.8743	(9.833)	0	0	0
2022/07/20	2040	03/11/2022			Bond Future	12.1912	79.6439	12.0643	80.3889	(1.041)	0.0000	0.0000	19,693
2022/07/20	2040	03/11/2022	12.52	Put	Bond Future	1,613.6600	1.6137	1,342.0200	1.3420	(16.834)	0	0	1,078
2022/07/20	2040	03/11/2022	11.41	Call	Bond Future	616.9700	0.6170	769.5600	0.7696	24.732	0	0	0
2022/07/20	2040	03/11/2022	11.50	Call	Bond Future	747.1900	0.7472	923.7600	0.9238	23.631	0	0	1,500
2022/07/20	2040	03/11/2022	11.50	Put	Bond Future	4,945.4200	4.9454	4,377.0000	4.3770	(11.494)	0	0	0
2022/07/20	2040	03/11/2022	11.30	Call	Bond Future	940.1900	0.4802	605.7800	0.6058	26.154	0	0	1,160
2022/07/20	2040	03/11/2022	11.30	Put	Bond Future	5,960.5600	5.9606	5,341.1600	5.3412	(10.392)	0	0	0
2022/07/20	2040	03/11/2022	11.39	Put	Bond Future	5,489.8100	5.4898	4,892.2800	4.8923	(10.884)	0	0	0
2022/07/20	2040	03/11/2022	11.40	Put	Bond Future	5,438.9000	5.4389	4,843.9900	4.8440	(10.938)	0	0	0
2022/07/20	2040	03/11/2022	10.70	Put	Bond Future	9,631.3400	9.6313	8,922.3000	8.9223	(7.362)	0	0	0
2022/07/20	2040	03/11/2022	10.80	Call	Bond Future	143.6300	0.1436	189.2600	0.1893	31.769	0	0	1,500
2022/07/20	2040	03/11/2022	10.80	Put	Bond Future	8,971.0400	8.9710	8,271.6800	8.2717	(7.796)	0	0	0
2022/07/20	2040	02/02/2023	12.27	Call	Bond Future	3,030.5900	3.0306	3,403.0500	3.4031	12.290	0	0	0
2022/07/20	2040	02/02/2023	12.27	Put	Bond Future	3,514.1500	3.5142	3,131.4000	3.1314	(10.892)	0	0	388
2022/07/20	2040	02/02/2023	11.12	Call	Bond Future	691.3600	0.6914	821.4400	0.8214	18.815	0	0	0
2022/07/20	2040	02/02/2023	11.12	Put	Bond Future	8,268.1500	8.2682	7,643.0200	7.6430	(7.561)	0	0	0
2022/07/20	2040	02/02/2023	12.24	Call	Bond Future	2,942.0400	2.9420	3,308.0900	3.3081	12.442	0	0	0
2022/07/20	2040	02/02/2023	12.24	Put	Bond Future	3,598.4500	3.5985	3,209.2900	3.2093	(10.815)	0	0	0
2022/07/20	2040	02/02/2023	10.93	Call	Bond Future	517.3500	0.5173	619.5500	0.6195	19.755	0	0	0
2022/07/20	2040	02/02/2023	10.96	Call	Bond Future	542.3300	0.5423	648.6100	0.6486	19.597	0	0	388
2022/07/20	2040	02/02/2023	10.96	Put	Bond Future	9,186.8800	9.1869	8,537.9500	8.5379	(7.064)	0	0	0
2022/07/20	2040	02/02/2023			Bond Future	12.3545	76.5630	12.2229	77.3182	(1.065)	0.0000	0.0000	61,574
2022/07/20	2040	02/02/2023	11.11	Call	Bond Future	681.2000	0.6812	809.7200	0.8097	18.867	0	0	0
2022/07/20	2040	02/02/2023	11.11	Put	Bond Future	8,324.1100	8.3241	7,697.4200	7.6974	(7.529)	0	0	0
2022/07/20	2040	02/02/2023	10.93	Put	Bond Future	9,364.4500	9.3645	8,711.4400	8.7114	(6.973)	0	0	0
2022/07/20	2040	02/02/2023	11.10	Call	Bond Future	671.3000	0.6713	798.1300	0.7981	18.893	0	0	0
2022/07/20	2040	02/02/2023	11.10	Put	Bond Future	8,380.4200	8.3804	7,752.0400	7.7520	(7.498)	0	0	0
2022/07/20	2040	02/02/2023	10.18	Call	Bond Future	134.4500	0.1345	165.9900	0.1660	23.459	0	0	0
2022/07/20	2040	02/02/2023	10.18	Put	Bond Future	14,297.2200	14.2972	13,573.5500	13.5736	(5.062)	0	0	0
2022/07/20	2040	02/02/2023	10.21	Call	Bond Future	142.8600	0.1429	176.1400	0.1761	23.296	0	0	388
2022/07/20	2040	02/02/2023	10.21	Put	Bond Future	14,083.3600	14.0834	13,361.4300	13.3614	(5.126)	0	0	0
2022/07/20	2040	04/05/2023	13.45	Put	Bond Future	2,114.6500	2.1147	1,900.2600	1.9003	(10.138)	0	0	486
2022/07/20	2040	04/05/2023	11.43	Call	Bond Future	1,397.1900	1.3972	1,609.8400	1.6098	15.220	0	0	0
2022/07/20	2040	04/05/2023	11.43	Put	Bond Future	7,844.5700	7.8446	7,289.4100	7.2894	(7.077)	0	0	0
2022/07/20	2040	04/05/2023	12.78	Call	Bond Future	4,738.0000	4.7380	5,196.4300	5.1964	9.676	0	0	0
2022/07/20	2040	04/05/2023	12.78	Put	Bond Future	3,276.0600	3.2761	2,966.6800	2.9667	(9.444)	0	0	388
2022/07/20	2040	04/05/2023	10.73	Put	Bond Future	11,705.1200	11.7051	11,049.5700	11.0496	(5.601)	0	0	0
2022/07/20	2040	04/05/2023			Bond Future	12.5137	78.0094	12.3771	78.7772	(1.092)	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
2022/07/20	2040	04/05/2023	13.45	Call	Bond Future	7,060.6300	7.0606	7,614.0500	7.6140	7.838	0	0	0
2022/07/20	2040	04/05/2023	11.48	Call	Bond Future	1,470.7600	1.4708	1,691.7200	1.6917	15.024	0	0	486
2022/07/20	2040	04/05/2023	11.48	Put	Bond Future	7,601.9600	7.6020	7,055.1100	7.0551	(7.194)	0	0	0
2022/07/20	2040	04/05/2023	10.92	Call	Bond Future	790.1300	0.7901	925.9200	0.9259	17.186	0	0	388
2022/07/20	2040	04/05/2023	10.92	Put	Bond Future	10,574.0000	10.5740	9,941.9800	9.9420	(5.977)	0	0	0
2022/07/20	2040	04/05/2023	11.41	Call	Bond Future	1,368.4500	1.3684	1,577.8200	1.5778	15.300	0	0	0
2022/07/20	2040	04/05/2023	11.41	Put	Bond Future	7,942.8400	7.9428	7,384.4000	7.3844	(7.031)	0	0	0
2022/07/20	2040	04/05/2023	11.42	Call	Bond Future	1,382.8800	1.3829	1,593.6600	1.5937	15.242	0	0	0
2022/07/20	2040	04/05/2023	11.42	Put	Bond Future	7,893.7200	7.8937	7,336.6900	7.3367	(7.057)	0	0	0
2022/07/20	2040	04/05/2023	10.17	Call	Bond Future	286.7700	0.2868	345.4100	0.3454	20.448	0	0	388
2022/07/20	2040	04/05/2023	10.17	Put	Bond Future	15,370.2100	15.3702	14,661.0400	14.6610	(4.614)	0	0	0
2022/07/20	2040	04/05/2023	10.73	Call	Bond Future	624.4400	0.6244	736.7000	0.7367	17.978	0	0	486
2022/07/20	2040	03/08/2023	12.23	Call	Bond Future	3,167.4500	3.1675	3,424.2600	3.4243	8.108	0	0	0
2022/07/20	2040	03/08/2023	12.23	Put	Bond Future	5,646.1900	5.6462	5,121.3100	5.1213	(9.296)	0	0	0
2022/07/20	2040	03/08/2023			Bond Future	12.6726	75.0357	12.5305	75.8174	(1.121)	0.0000	0.0000	0
2022/07/20	2040	03/08/2023	12.21	Call	Bond Future	3,118.0300	3.1180	3,373.1100	3.3731	8.181	0	0	0
2022/07/20	2040	03/08/2023	12.21	Put	Bond Future	5,711.8300	5.7118	5,185.2200	5.1852	(9.220)	0	0	0
2022/07/20	2040	03/08/2023	12.22	Call	Bond Future	3,142.5500	3.1425	3,398.6400	3.3986	8.149	0	0	0
2022/07/20	2040	03/08/2023	12.22	Put	Bond Future	5,678.7900	5.6788	5,153.1900	5.1532	(9.255)	0	0	0
2022/07/20	2044	04/08/2022	11.08	Call	Bond Future	1.1500	0.0012	2.5800	0.0026	124.348	0	0	0
2022/07/20	2044	04/08/2022	11.08	Put	Bond Future	5,762.8200	5.7628	5,111.5000	5.1115	(11.302)	0	0	0
2022/07/20	2044	04/08/2022	11.09	Call	Bond Future	1.3000	0.0013	2.9100	0.0029	123.846	0	0	0
2022/07/20	2044	04/08/2022	11.09	Put	Bond Future	5,694.5500	5.6946	5,043.4100	5.0434	(11.434)	0	0	0
2022/07/20	2044	04/08/2022			Bond Future	11.9750	75.5169	11.8679	76.1696	(0.895)	0.0000	0.0000	35,882
2022/07/20	2044	04/08/2022	11.10	Call	Bond Future	1.4800	0.0015	3.2700	0.0033	120.946	0	0	0
2022/07/20	2044	04/08/2022	11.10	Put	Bond Future	5,626.4100	5.6264	4,975.4500	4.9755	(11.570)	0	0	0
2022/07/20	2044	03/11/2022	11.40	Put	Bond Future	5,349.6500	5.3497	4,786.8200	4.7868	(10.521)	0	0	0
2022/07/20	2044	03/11/2022	11.41	Call	Bond Future	712.5900	0.7126	811.1500	0.8111	13.831	0	0	0
2022/07/20	2044	03/11/2022	11.41	Put	Bond Future	5,299.1700	5.2992	4,738.2600	4.7383	(10.585)	0	0	0
2022/07/20	2044	03/11/2022	10.60	Call	Bond Future	90.5400	0.0905	114.8600	0.1149	26.861	0	0	1,600
2022/07/20	2044	03/11/2022	10.60	Put	Bond Future	10,276.5000	10.2765	9,641.3500	9.6413	(6.181)	0	0	0
2022/07/20	2044	03/11/2022	11.30	Call	Bond Future	560.8500	0.5609	639.0400	0.6390	13.941	0	0	1,600
2022/07/20	2044	03/11/2022	11.30	Put	Bond Future	5,871.2500	5.8713	5,289.9700	5.2900	(9.900)	0	0	0
2022/07/20	2044	03/11/2022			Bond Future	12.1485	76.6591	12.0376	77.3186	(0.913)	0.0000	0.0000	30,867
2022/07/20	2044	03/11/2022	11.40	Call	Bond Future	697.7200	0.6977	794.3600	0.7944	13.851	0	0	0
2022/07/20	2044	03/11/2022	11.39	Call	Bond Future	683.1800	0.6832	777.8100	0.7778	13.851	0	0	0
2022/07/20	2044	03/11/2022	11.39	Put	Bond Future	5,400.5500	5.4005	4,835.7100	4.8357	(10.459)	0	0	0
2022/07/20	2044	02/02/2023	11.15	Call	Bond Future	781.5200	0.7815	901.7600	0.9018	15.385	0	0	0
2022/07/20	2044	02/02/2023	11.15	Put	Bond Future	7,981.1800	7.9812	7,433.0500	7.4330	(6.868)	0	0	0
2022/07/20	2044	02/02/2023	11.14	Call	Bond Future	770.2000	0.7702	889.0000	0.8890	15.425	0	0	0
2022/07/20	2044	02/02/2023	11.14	Put	Bond Future	8,037.4600	8.0375	7,487.8900	7.4879	(6.838)	0	0	0
2022/07/20	2044	02/02/2023			Bond Future	12.3020	73.6499	12.1871	74.3183	(0.933)	0.0000	0.0000	28,793
2022/07/20	2044	02/02/2023	11.16	Call	Bond Future	792.9600	0.7930	914.6500	0.9147	15.346	0	0	0
2022/07/20	2044	02/02/2023	11.16	Put	Bond Future	7,925.1100	7.9251	7,378.4300	7.3784	(6.898)	0	0	0
2022/07/20	2044	04/05/2023	11.42	Call	Bond Future	1,486.7800	1.4868	1,675.6400	1.6756	12.703	0	0	0
2022/07/20	2044	04/05/2023	11.42	Put	Bond Future	7,743.0100	7.7430	7,252.5600	7.2526	(6.334)	0	0	0
2022/07/20	2044	04/05/2023	11.41	Call	Bond Future	1,471.3700	1.4714	1,658.9800	1.6590	12.751	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
2022/07/20	2044	04/05/2023	11.41	Put	Bond Future	7,792.6400	7.7926	7,300.9400	7.3009	(6.310)	0	0	0
2022/07/20	2044	04/05/2023			Bond Future	12.4511	75.0413	12.3320	75.7206	(0.956)	0.0000	0.0000	0
2022/07/20	2044	04/05/2023	11.43	Call	Bond Future	1,502.0800	1.5021	1,692.6500	1.6926	12.687	0	0	0
2022/07/20	2044	04/05/2023	11.43	Put	Bond Future	7,693.3600	7.6934	7,204.6200	7.2046	(6.353)	0	0	0
2022/07/20	2044	03/08/2023	12.16	Call	Bond Future	3,194.3400	3.1943	3,476.6700	3.4767	8.838	0	0	0
2022/07/20	2044	03/08/2023	12.16	Put	Bond Future	5,702.0200	5.7020	5,292.8200	5.2928	(7.176)	0	0	0
2022/07/20	2044	03/08/2023	12.15	Call	Bond Future	3,169.1600	3.1692	3,450.0000	3.4500	8.862	0	0	0
2022/07/20	2044	03/08/2023	12.15	Put	Bond Future	5,735.6100	5.7356	5,324.9200	5.3249	(7.160)	0	0	0
2022/07/20	2044	03/08/2023			Bond Future	12.5995	72.1346	12.4757	72.8261	(0.982)	0.0000	0.0000	0
2022/07/20	2044	03/08/2023	12.17	Call	Bond Future	3,219.6200	3.2196	3,503.4400	3.5034	8.815	0	0	0
2022/07/20	2044	03/08/2023	12.17	Put	Bond Future	5,668.6100	5.6686	5,260.9000	5.2609	(7.192)	0	0	0
2022/07/20	2046	04/08/2022			Bond Future	114.8557	114.8557	114.9086	114.9086	0.046	0.0000	0.0000	13,131
2022/07/20	2046	03/11/2022			Bond Future	114.6589	114.6589	114.6938	114.6938	0.030	0.0000	0.0000	8,579
2022/07/20	2046	02/02/2023			Bond Future	116.7392	116.7392	116.7705	116.7705	0.027	0.0000	0.0000	0
2022/07/20	2046	04/05/2023			Bond Future	116.9396	116.9396	116.9573	116.9573	0.015	0.0000	0.0000	0
2022/07/20	2046	03/08/2023			Bond Future	119.2612	119.2612	119.2775	119.2775	0.014	0.0000	0.0000	0
2022/07/20	2050	04/08/2022			Bond Future	115.9537	115.9537	116.9683	116.9683	0.875	0.0000	0.0000	10,704
2022/07/20	2050	03/11/2022			Bond Future	117.7359	117.7359	118.7613	118.7613	0.871	0.0000	0.0000	3,002
2022/07/20	2050	02/02/2023			Bond Future	117.7626	117.7626	118.7894	118.7894	0.872	0.0000	0.0000	0
2022/07/20	2050	04/05/2023			Bond Future	120.0075	120.0075	121.0513	121.0513	0.870	0.0000	0.0000	0
2022/07/20	2050	03/08/2023			Bond Future	120.2053	120.2053	121.2546	121.2546	0.873	0.0000	0.0000	0
2022/07/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/20	AL37	04/08/2022			Index Future	798.2190	798.2190	801.7410	801.7410	0.441	0.0000	0.0000	0
2022/07/20	AL37	03/11/2022			Index Future	810.3900	810.3900	813.9550	813.9550	0.440	0.0000	0.0000	0
2022/07/20	AL37	02/02/2023			Index Future	824.8670	824.8670	828.4860	828.4860	0.439	0.0000	0.0000	0
2022/07/20	AL37	04/05/2023			Index Future	840.3740	840.3740	844.0540	844.0540	0.438	0.0000	0.0000	0
2022/07/20	AL37	03/08/2023			Index Future	856.8410	856.8410	860.5910	860.5910	0.438	0.0000	0.0000	0
2022/07/20	AL7T	04/08/2022			Index Future	887.3670	887.3670	895.7150	895.7150	0.941	0.0000	0.0000	0
2022/07/20	AL7T	03/11/2022			Index Future	900.8990	900.8990	909.3610	909.3610	0.939	0.0000	0.0000	0
2022/07/20	AL7T	02/02/2023			Index Future	916.9930	916.9930	925.5940	925.5940	0.938	0.0000	0.0000	0
2022/07/20	AL7T	04/05/2023			Index Future	934.2310	934.2310	942.9880	942.9880	0.937	0.0000	0.0000	0
2022/07/20	AL7T	03/08/2023			Index Future	952.5380	952.5380	961.4620	961.4620	0.937	0.0000	0.0000	0
2022/07/20	ALBI	04/08/2022			Index Future	791.4860	791.4860	797.8170	797.8170	0.800	0.0000	0.0000	112
2022/07/20	ALBI	03/11/2022			Index Future	803.5550	803.5550	809.9720	809.9720	0.799	0.0000	0.0000	121
2022/07/20	ALBI	02/02/2023			Index Future	817.9100	817.9100	824.4310	824.4310	0.797	0.0000	0.0000	0
2022/07/20	ALBI	04/05/2023			Index Future	833.2850	833.2850	839.9240	839.9240	0.797	0.0000	0.0000	0
2022/07/20	ALBI	03/08/2023			Index Future	849.6140	849.6140	856.3790	856.3790	0.796	0.0000	0.0000	0

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2022/07/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/07/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/20	ES33	04/08/2022			Bond Future	12.7655	72.1966	12.6257	72.8337	(1.095)	0.0000	0.0000	0
2022/07/20	ES33	03/11/2022			Bond Future	13.0115	69.5224	12.8662	70.1662	(1.117)	0.0000	0.0000	0
2022/07/20	ES33	02/02/2023			Bond Future	13.2367	70.7854	13.0855	71.4381	(1.142)	0.0000	0.0000	350
2022/07/20	ES33	04/05/2023			Bond Future	13.4528	68.3447	13.2953	69.0084	(1.171)	0.0000	0.0000	0
2022/07/20	ES33	03/08/2023			Bond Future	13.6654	69.7049	13.5011	70.3807	(1.203)	0.0000	0.0000	0
2022/07/20	ES42	04/08/2022			Bond Future	13.0706	70.3680	12.9517	70.9790	(0.909)	0.0000	0.0000	0
2022/07/20	ES42	03/11/2022			Bond Future	13.2964	67.1896	13.1728	67.8070	(0.930)	0.0000	0.0000	0
2022/07/20	ES42	02/02/2023			Bond Future	13.4956	68.4129	13.3671	69.0388	(0.952)	0.0000	0.0000	4,769
2022/07/20	ES42	04/05/2023			Bond Future	13.6955	65.4569	13.5615	66.0933	(0.978)	0.0000	0.0000	0
2022/07/20	ES42	03/08/2023			Bond Future	13.8858	66.7622	13.7463	67.4101	(1.005)	0.0000	0.0000	0
2022/07/20	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/20	GOVI	04/08/2022	819.28	Put	GOVI	391,330.0000	39.1330	328,160.0000	32.8160	(16.142)	0	0	0
2022/07/20	GOVI	04/08/2022			GOVI	780.1470	780.1470	786.4640	786.4640	0.810	0.0000	0.0000	909
2022/07/20	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/20	GOVI	04/08/2022	819.26	Put	GOVI	391,130.0000	39.1130	327,960.0000	32.7960	(16.151)	0	0	0
2022/07/20	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/20	GOVI	04/08/2022	819.27	Put	GOVI	391,230.0000	39.1230	328,060.0000	32.8060	(16.147)	0	0	0
2022/07/20	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/20	GOVI	03/11/2022	820.41	Put	GOVI	283,670.0000	28.3670	219,640.0000	21.9640	(22.572)	0	0	0
2022/07/20	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/20	GOVI	03/11/2022	820.42	Put	GOVI	283,770.0000	28.3770	219,740.0000	21.9740	(22.564)	0	0	0
2022/07/20	GOVI	03/11/2022			GOVI	792.0430	792.0430	798.4460	798.4460	0.808	0.0000	0.0000	0
2022/07/20	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/20	GOVI	03/11/2022	820.43	Put	GOVI	283,870.0000	28.3870	219,840.0000	21.9840	(22.556)	0	0	0
2022/07/20	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/20	GOVI	02/02/2023	850.82	Put	GOVI	446,280.0000	44.6280	381,210.0000	38.1210	(14.581)	0	0	0
2022/07/20	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/20	GOVI	02/02/2023	850.83	Put	GOVI	446,380.0000	44.6380	381,310.0000	38.1310	(14.577)	0	0	0
2022/07/20	GOVI	02/02/2023			GOVI	806.1920	806.1920	812.6990	812.6990	0.807	0.0000	0.0000	0
2022/07/20	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/20	GOVI	02/02/2023	850.84	Put	GOVI	446,480.0000	44.6480	381,410.0000	38.1410	(14.574)	0	0	0
2022/07/20	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/20	GOVI	04/05/2023	852.86	Put	GOVI	315,130.0000	31.5130	248,890.0000	24.8890	(21.020)	0	0	0
2022/07/20	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/20	GOVI	04/05/2023	852.87	Put	GOVI	315,230.0000	31.5230	248,990.0000	24.8990	(21.013)	0	0	0
2022/07/20	GOVI	04/05/2023			GOVI	821.3470	821.3470	827.9710	827.9710	0.806	0.0000	0.0000	0
2022/07/20	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/20	GOVI	04/05/2023	852.88	Put	GOVI	315,330.0000	31.5330	249,090.0000	24.9090	(21.007)	0	0	0
2022/07/20	GOVI	03/08/2023	837.21	Call	GOVI	2,320.0000	0.2320	69,820.0000	6.9820	2909.483	0	0	0
2022/07/20	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/20	GOVI	03/08/2023	837.22	Call	GOVI	2,220.0000	0.2220	69,720.0000	6.9720	3040.541	0	0	0
2022/07/20	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/20	GOVI	03/08/2023			GOVI	837.4420	837.4420	844.1920	844.1920	0.806	0.0000	0.0000	0
2022/07/20	GOVI	03/08/2023	837.23	Call	GOVI	2,120.0000	0.2120	69,620.0000	6.9620	3183.962	0	0	0
2022/07/20	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/07/20	IGOV	04/08/2022			Index Future	315.6960	315.6960	317.0540	317.0540	0.430	0.0000	0.0000	430
2022/07/20	IGOV	03/11/2022			Index Future	320.5880	320.5880	321.9630	321.9630	0.429	0.0000	0.0000	293
2022/07/20	IGOV	02/02/2023			Index Future	326.3920	326.3920	327.7880	327.7880	0.428	0.0000	0.0000	0
2022/07/20	IGOV	04/05/2023			Index Future	332.6030	332.6030	334.0230	334.0230	0.427	0.0000	0.0000	0
2022/07/20	IGOV	03/08/2023			Index Future	339.1950	339.1950	340.6410	340.6410	0.426	0.0000	0.0000	0
2022/07/20	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/07/20	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/07/20	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/07/20	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/07/20	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/07/20	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/07/20	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/07/20	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/07/20	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/07/20	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/07/20	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/07/20	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/07/20	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/07/20	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/07/20	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/07/20	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/07/20	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/07/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/07/20	JBAF	20/07/2022			Jibar Tradeable Future	5.0650	94.9350	5.0830	94.9170	0.355	0.0000	0.0000	0
2022/07/20	JBAF	17/08/2022			Jibar Tradeable Future	5.6600	94.3400	5.6100	94.3900	(0.883)	0.0000	0.0000	0
2022/07/20	JBAF	21/09/2022			Jibar Tradeable Future	5.9150	94.0850	5.8750	94.1250	(0.676)	0.0000	0.0000	0
2022/07/20	JBAF	19/10/2022			Jibar Tradeable Future	6.4300	93.5700	6.3800	93.6200	(0.778)	0.0000	0.0000	0
2022/07/20	JBAF	16/11/2022			Jibar Tradeable Future	6.6000	93.4000	6.5500	93.4500	(0.758)	0.0000	0.0000	0
2022/07/20	JBAF	21/12/2022			Jibar Tradeable Future	7.1550	92.8450	7.0850	92.9150	(0.978)	0.0000	0.0000	68
2022/07/20	JBAF	18/01/2023			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	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
2022/07/20	JBAF	15/03/2023			Jibar Tradeable Future	7.7500	92.2500	7.7000	92.3000	(0.645)	0.0000	0.0000	0
2022/07/20	JBAF	21/06/2023			Jibar Tradeable Future	8.2650	91.7350	8.1450	91.8550	(1.452)	0.0000	0.0000	0
2022/07/20	JBAF	20/09/2023			Jibar Tradeable Future	8.5200	91.4800	8.3850	91.6150	(1.585)	0.0000	0.0000	75
2022/07/20	JBAF	20/12/2023			Jibar Tradeable Future	8.6350	91.3650	8.4750	91.5250	(1.853)	0.0000	0.0000	172
2022/07/20	JBAF	20/03/2024			Jibar Tradeable Future	8.9050	91.0950	8.7450	91.2550	(1.797)	0.0000	0.0000	0
2022/07/20	JBAF	19/06/2024			Jibar Tradeable Future	8.8200	91.1800	8.6400	91.3600	(2.041)	0.0000	0.0000	0
2022/07/20	R023	04/08/2022	6.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/20	R023	04/08/2022	6.05	Put	Bond Future	472.6700	0.4727	433.0900	0.4331	(8.374)	0	0	0
2022/07/20	R023	04/08/2022			Bond Future	6.9204	103.8719	6.8472	103.9115	(1.057)	0.0000	0.0000	24,611
2022/07/20	R023	04/08/2022	6.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/20	R023	04/08/2022	6.03	Put	Bond Future	483.5800	0.4836	444.0000	0.4440	(8.185)	0	0	0
2022/07/20	R023	04/08/2022	6.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/20	R023	04/08/2022	6.04	Put	Bond Future	478.1200	0.4781	438.5400	0.4385	(8.278)	0	0	0
2022/07/20	R023	03/11/2022	6.25	Call	Bond Future	0.4700	0.0005	0.7300	0.0007	55.319	0	0	0
2022/07/20	R023	03/11/2022	6.25	Put	Bond Future	396.9700	0.3970	361.3900	0.3614	(8.963)	0	0	0
2022/07/20	R023	03/11/2022	6.26	Call	Bond Future	0.5200	0.0005	0.7700	0.0008	48.077	0	0	0
2022/07/20	R023	03/11/2022	6.26	Put	Bond Future	393.9600	0.3940	358.3700	0.3584	(9.034)	0	0	0
2022/07/20	R023	03/11/2022			Bond Future	7.5472	101.5239	7.4295	101.5597	(1.559)	0.0000	0.0000	3,370
2022/07/20	R023	03/11/2022	6.27	Call	Bond Future	0.5400	0.0005	0.8100	0.0008	50.000	0	0	0
2022/07/20	R023	03/11/2022	6.27	Put	Bond Future	390.9100	0.3909	355.3400	0.3553	(9.099)	0	0	0
2022/07/20	R035	04/08/2022	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	394
2022/07/20	R035	04/08/2022	9.53	Put	Bond Future	14,356.5200	14.3565	13,555.4300	13.5554	(5.580)	0	0	0
2022/07/20	R035	04/08/2022	9.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2022/07/20	R035	04/08/2022	9.84	Put	Bond Future	12,222.7000	12.2227	11,421.6100	11.4216	(6.554)	0	0	0
2022/07/20	R035	04/08/2022	10.53	Put	Bond Future	7,708.6700	7.7087	6,907.6200	6.9076	(10.392)	0	0	0
2022/07/20	R035	04/08/2022	11.13	Put	Bond Future	4,041.0100	4.0410	3,257.0600	3.2571	(19.400)	0	0	100
2022/07/20	R035	04/08/2022	10.64	Call	Bond Future	0.0300	0.0000	0.1300	0.0001	333.333	0	0	0
2022/07/20	R035	04/08/2022	10.64	Put	Bond Future	7,017.8200	7.0178	6,216.8300	6.2168	(11.414)	0	0	100
2022/07/20	R035	04/08/2022	10.72	Call	Bond Future	0.0600	0.0001	0.2900	0.0003	383.333	0	0	0
2022/07/20	R035	04/08/2022	10.72	Put	Bond Future	6,520.2000	6.5202	5,719.3400	5.7193	(12.283)	0	0	0
2022/07/20	R035	04/08/2022	10.73	Call	Bond Future	0.0700	0.0001	0.3200	0.0003	357.143	0	0	0
2022/07/20	R035	04/08/2022	10.73	Put	Bond Future	6,458.2800	6.4583	5,657.4400	5.6574	(12.400)	0	0	0
2022/07/20	R035	04/08/2022			Bond Future	11.8322	84.8262	11.6887	85.6273	(1.213)	0.0000	0.0000	122,632
2022/07/20	R035	04/08/2022	10.53	Call	Bond Future	0.0100	0.0000	0.0500	0.0001	400.000	0	0	394
2022/07/20	R035	04/08/2022	10.74	Call	Bond Future	0.0800	0.0001	0.3500	0.0004	337.500	0	0	0
2022/07/20	R035	04/08/2022	10.74	Put	Bond Future	6,396.4300	6.3964	5,595.6100	5.5956	(12.520)	0	0	0
2022/07/20	R035	04/08/2022	11.13	Call	Bond Future	9.3500	0.0094	26.4900	0.0265	183.316	0	0	0
2022/07/20	R035	04/08/2022	12.18	Call	Bond Future	2,095.8700	2.0959	2,782.0300	2.7820	32.739	0	0	0
2022/07/20	R035	04/08/2022	12.18	Put	Bond Future	200.7100	0.2007	85.7800	0.0858	(57.262)	0	0	394
2022/07/20	R035	03/11/2022	11.15	Call	Bond Future	477.7600	0.4778	600.0900	0.6001	25.605	0	0	0
2022/07/20	R035	03/11/2022	11.15	Put	Bond Future	5,482.4600	5.4825	4,795.1500	4.7951	(12.537)	0	0	0
2022/07/20	R035	03/11/2022	12.68	Call	Bond Future	4,438.4100	4.4384	4,989.2700	4.9893	12.411	0	0	0
2022/07/20	R035	03/11/2022	12.68	Put	Bond Future	1,075.8000	1.0758	817.0200	0.8170	(24.055)	0	0	976
2022/07/20	R035	03/11/2022	10.99	Call	Bond Future	326.1300	0.3261	415.8100	0.4158	27.498	0	0	0
2022/07/20	R035	03/11/2022	10.99	Put	Bond Future	6,280.6200	6.2806	5,560.6600	5.5607	(11.463)	0	0	582
2022/07/20	R035	03/11/2022	11.05	Call	Bond Future	378.1200	0.3781	478.5300	0.4785	26.555	0	0	976

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
2022/07/20	R035	03/11/2022	10.57	Call	Bond Future	105.5600	0.1056	153.0000	0.1530	44.941	0	0	0
2022/07/20	R035	03/11/2022	10.57	Put	Bond Future	8,626.1400	8.6261	7,863.9400	7.8639	(8.836)	0	0	582
2022/07/20	R035	03/11/2022			Bond Future	12.0374	81.6211	11.8885	82.4308	(1.237)	0.0000	0.0000	8,092
2022/07/20	R035	03/11/2022	11.14	Call	Bond Future	467.1200	0.4671	587.0600	0.5871	25.676	0	0	0
2022/07/20	R035	03/11/2022	11.14	Put	Bond Future	5,530.7500	5.5308	4,841.0500	4.8411	(12.470)	0	0	0
2022/07/20	R035	03/11/2022	11.05	Put	Bond Future	5,974.6800	5.9747	5,265.4500	5.2654	(11.871)	0	0	0
2022/07/20	R035	03/11/2022	11.13	Call	Bond Future	456.5500	0.4566	574.2300	0.5742	25.776	0	0	0
2022/07/20	R035	03/11/2022	11.13	Put	Bond Future	5,579.1600	5.5792	4,887.2000	4.8872	(12.403)	0	0	0
2022/07/20	R035	03/11/2022	9.82	Call	Bond Future	9.5700	0.0096	15.4000	0.0154	60.920	0	0	582
2022/07/20	R035	03/11/2022	9.82	Put	Bond Future	13,388.6900	13.3887	12,584.8800	12.5849	(6.004)	0	0	0
2022/07/20	R035	03/11/2022	10.30	Call	Bond Future	48.1900	0.0482	72.4000	0.0724	50.239	0	0	976
2022/07/20	R035	03/11/2022	10.30	Put	Bond Future	10,275.9600	10.2760	9,490.5300	9.4905	(7.643)	0	0	0
2022/07/20	R035	02/02/2023	11.94	Call	Bond Future	2,284.9500	2.2850	2,587.3400	2.5873	13.234	0	0	0
2022/07/20	R035	02/02/2023	13.22	Put	Bond Future	1,351.2500	1.3513	1,100.2400	1.1002	(18.576)	0	0	976
2022/07/20	R035	02/02/2023	10.88	Call	Bond Future	527.3200	0.5273	665.1600	0.6652	26.140	0	0	0
2022/07/20	R035	02/02/2023	10.88	Put	Bond Future	8,062.6400	8.0626	7,379.6700	7.3797	(8.471)	0	0	0
2022/07/20	R035	02/02/2023	10.66	Call	Bond Future	371.1700	0.3712	475.4500	0.4755	28.095	0	0	0
2022/07/20	R035	02/02/2023	10.66	Put	Bond Future	9,239.9300	9.2399	8,523.4000	8.5234	(7.755)	0	0	582
2022/07/20	R035	02/02/2023	10.30	Put	Bond Future	11,311.1600	11.3112	10,552.4300	10.5524	(6.708)	0	0	0
2022/07/20	R035	02/02/2023	10.60	Call	Bond Future	335.8000	0.3358	431.8600	0.4319	28.606	0	0	0
2022/07/20	R035	02/02/2023	10.60	Put	Bond Future	9,573.2400	9.5732	8,848.4900	8.8485	(7.571)	0	0	0
2022/07/20	R035	02/02/2023	10.64	Put	Bond Future	9,350.5500	9.3505	8,631.1500	8.6312	(7.694)	0	0	0
2022/07/20	R035	02/02/2023	9.81	Call	Bond Future	73.8800	0.0739	100.7500	0.1007	36.370	0	0	582
2022/07/20	R035	02/02/2023	9.81	Put	Bond Future	14,374.3100	14.3743	13,580.3700	13.5804	(5.523)	0	0	0
2022/07/20	R035	02/02/2023	9.85	Call	Bond Future	80.5100	0.0805	109.4400	0.1094	35.933	0	0	0
2022/07/20	R035	02/02/2023	9.89	Call	Bond Future	87.6400	0.0876	118.7600	0.1188	35.509	0	0	388
2022/07/20	R035	02/02/2023	9.89	Put	Bond Future	13,857.1900	13.8572	13,067.5000	13.0675	(5.699)	0	0	0
2022/07/20	R035	02/02/2023			Bond Future	12.2203	83.0836	12.0656	83.9044	(1.266)	0.0000	0.0000	69,076
2022/07/20	R035	02/02/2023	11.94	Put	Bond Future	3,781.0300	3.7810	3,262.6100	3.2626	(13.711)	0	0	0
2022/07/20	R035	02/02/2023	11.98	Call	Bond Future	2,385.3400	2.3853	2,696.4800	2.6965	13.044	0	0	0
2022/07/20	R035	02/02/2023	11.98	Put	Bond Future	3,665.4300	3.6654	3,155.7600	3.1558	(13.905)	0	0	388
2022/07/20	R035	02/02/2023	13.22	Call	Bond Future	6,373.0400	6.3730	6,942.8400	6.9428	8.941	0	0	0
2022/07/20	R035	02/02/2023	11.05	Call	Bond Future	687.0400	0.6870	847.6100	0.8476	23.371	0	0	976
2022/07/20	R035	02/02/2023	11.05	Put	Bond Future	7,211.4400	7.2114	6,551.2000	6.5512	(9.155)	0	0	0
2022/07/20	R035	02/02/2023	11.06	Call	Bond Future	698.3600	0.6984	859.4200	0.8594	23.063	0	0	0
2022/07/20	R035	02/02/2023	11.06	Put	Bond Future	7,163.8100	7.1638	6,504.0600	6.5041	(9.209)	0	0	582
2022/07/20	R035	02/02/2023	10.86	Call	Bond Future	511.2700	0.5113	645.8000	0.6458	26.313	0	0	0
2022/07/20	R035	02/02/2023	10.86	Put	Bond Future	8,166.6300	8.1666	7,480.3500	7.4803	(8.403)	0	0	0
2022/07/20	R035	02/02/2023	10.87	Call	Bond Future	519.2500	0.5192	655.4200	0.6554	26.224	0	0	0
2022/07/20	R035	02/02/2023	10.87	Put	Bond Future	8,114.5600	8.1146	7,429.9200	7.4299	(8.437)	0	0	0
2022/07/20	R035	02/02/2023	10.30	Call	Bond Future	197.3700	0.1974	259.4500	0.2595	31.454	0	0	976
2022/07/20	R035	02/02/2023	10.64	Call	Bond Future	359.1400	0.3591	460.5500	0.4605	28.237	0	0	388
2022/07/20	R035	02/02/2023	9.85	Put	Bond Future	14,114.9800	14.1150	13,323.1000	13.3231	(5.610)	0	0	0
2022/07/20	R035	04/05/2023	11.22	Put	Bond Future	7,514.2200	7.5142	6,917.3700	6.9174	(7.943)	0	0	0
2022/07/20	R035	04/05/2023	12.46	Call	Bond Future	3,791.9900	3.7920	4,199.8100	4.1998	10.755	0	0	0
2022/07/20	R035	04/05/2023	12.46	Put	Bond Future	3,428.4900	3.4285	3,001.8700	3.0019	(12.443)	0	0	388
2022/07/20	R035	04/05/2023	13.18	Call	Bond Future	6,054.9300	6.0549	6,584.4200	6.5844	8.745	0	0	0
2022/07/20	R035	04/05/2023	13.18	Put	Bond Future	2,130.3000	2.1303	1,825.3500	1.8253	(14.315)	0	0	491

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/20	R035	04/05/2023	11.17	Call	Bond Future	1,087.8600	1.0879	1,316.4600	1.3165	21.014	0	0	491
2022/07/20	R035	04/05/2023	11.20	Call	Bond Future	1,123.6400	1.1236	1,357.6200	1.3576	20.823	0	0	0
2022/07/20	R035	04/05/2023	11.21	Call	Bond Future	1,135.6100	1.1356	1,371.6200	1.3716	20.783	0	0	0
2022/07/20	R035	04/05/2023	10.60	Call	Bond Future	558.1900	0.5582	696.2600	0.6963	24.735	0	0	388
2022/07/20	R035	04/05/2023	10.60	Put	Bond Future	10,600.4300	10.6004	9,904.0600	9.9041	(6.569)	0	0	0
2022/07/20	R035	04/05/2023			Bond Future	12.3892	80.1509	12.2283	80.9853	(1.298)	0.0000	0.0000	0
2022/07/20	R035	04/05/2023	11.22	Call	Bond Future	1,147.8900	1.1479	1,385.4800	1.3855	20.698	0	0	0
2022/07/20	R035	04/05/2023	11.17	Put	Bond Future	7,742.5800	7.7426	7,136.7400	7.1367	(7.825)	0	0	0
2022/07/20	R035	04/05/2023	11.20	Put	Bond Future	7,605.1600	7.6052	7,004.7000	7.0047	(7.895)	0	0	0
2022/07/20	R035	04/05/2023	11.21	Put	Bond Future	7,559.5100	7.5595	6,961.0800	6.9611	(7.916)	0	0	0
2022/07/20	R035	04/05/2023	9.85	Call	Bond Future	194.5500	0.1945	252.8800	0.2529	29.982	0	0	388
2022/07/20	R035	04/05/2023	9.85	Put	Bond Future	14,988.2100	14.9882	14,212.1000	14.2121	(5.178)	0	0	0
2022/07/20	R035	04/05/2023	10.42	Call	Bond Future	442.1900	0.4422	556.6200	0.5566	25.878	0	0	491
2022/07/20	R035	04/05/2023	10.42	Put	Bond Future	11,593.4400	11.5934	10,873.4300	10.8734	(6.210)	0	0	0
2022/07/20	R035	03/08/2023	12.00	Call	Bond Future	2,578.3600	2.5784	2,942.5200	2.9425	14.124	0	0	0
2022/07/20	R035	03/08/2023	12.00	Put	Bond Future	5,445.6000	5.4456	4,960.2100	4.9602	(8.913)	0	0	0
2022/07/20	R035	03/08/2023			Bond Future	12.5550	81.7278	12.3876	82.5774	(1.334)	0.0000	0.0000	0
2022/07/20	R035	03/08/2023	11.98	Call	Bond Future	2,536.7100	2.5367	2,897.1700	2.8972	14.210	0	0	0
2022/07/20	R035	03/08/2023	11.98	Put	Bond Future	5,510.0600	5.5101	5,020.9700	5.0210	(8.876)	0	0	0
2022/07/20	R035	03/08/2023	11.99	Call	Bond Future	2,557.3300	2.5573	2,919.6300	2.9196	14.167	0	0	0
2022/07/20	R035	03/08/2023	11.99	Put	Bond Future	5,477.6000	5.4776	4,990.3500	4.9904	(8.895)	0	0	0
2022/07/20	R186	04/08/2022	7.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,541
2022/07/20	R186	04/08/2022	8.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/20	R186	04/08/2022	8.15	Put	Bond Future	5,192.7200	5.1927	4,705.7200	4.7057	(9.379)	0	0	0
2022/07/20	R186	04/08/2022	9.78	Call	Bond Future	1,014.5800	1.0146	1,372.4600	1.3725	35.274	0	0	0
2022/07/20	R186	04/08/2022	9.78	Put	Bond Future	225.8800	0.2259	96.7600	0.0968	(57.163)	0	0	3,541
2022/07/20	R186	04/08/2022			Bond Future	9.5583	104.7068	9.4225	105.1938	(1.421)	0.0000	0.0000	87,971
2022/07/20	R186	04/08/2022	6.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,541
2022/07/20	R186	04/08/2022	6.96	Put	Bond Future	9,836.8000	9.8368	9,349.8000	9.3498	(4.951)	0	0	0
2022/07/20	R186	04/08/2022	7.96	Put	Bond Future	5,918.0400	5.9180	5,431.0400	5.4310	(8.229)	0	0	0
2022/07/20	R186	04/08/2022	8.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/20	R186	04/08/2022	8.13	Put	Bond Future	5,268.7900	5.2688	4,781.7900	4.7818	(9.243)	0	0	0
2022/07/20	R186	04/08/2022	8.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/20	R186	04/08/2022	8.14	Put	Bond Future	5,230.7500	5.2308	4,743.7500	4.7438	(9.310)	0	0	0
2022/07/20	R186	03/11/2022	8.91	Put	Bond Future	3,359.0400	3.3590	2,974.8300	2.9748	(11.438)	0	0	4,310
2022/07/20	R186	03/11/2022	8.53	Call	Bond Future	121.4900	0.1215	193.5600	0.1936	59.322	0	0	0
2022/07/20	R186	03/11/2022	8.53	Put	Bond Future	4,548.7600	4.5488	4,130.8600	4.1309	(9.187)	0	0	0
2022/07/20	R186	03/11/2022	8.54	Call	Bond Future	124.2100	0.1242	196.8800	0.1969	58.506	0	0	0
2022/07/20	R186	03/11/2022	8.54	Put	Bond Future	4,515.9300	4.5159	4,098.6300	4.0986	(9.241)	0	0	0
2022/07/20	R186	03/11/2022			Bond Future	9.8086	106.2906	9.6637	106.7806	(1.477)	0.0000	0.0000	30,594
2022/07/20	R186	03/11/2022	8.55	Call	Bond Future	127.0800	0.1271	200.2500	0.2002	57.578	0	0	0
2022/07/20	R186	03/11/2022	8.55	Put	Bond Future	4,483.2700	4.4833	4,066.4700	4.0665	(9.297)	0	0	0
2022/07/20	R186	03/11/2022	8.91	Call	Bond Future	272.2200	0.2722	377.9800	0.3780	38.851	0	0	0
2022/07/20	R186	03/11/2022	8.23	Call	Bond Future	67.5900	0.0676	115.0600	0.1151	70.232	0	0	4,310
2022/07/20	R186	03/11/2022	8.23	Put	Bond Future	5,568.1800	5.5682	5,125.6800	5.1257	(7.947)	0	0	0
2022/07/20	R186	02/02/2023	8.33	Call	Bond Future	186.3400	0.1863	264.5900	0.2646	41.993	0	0	0
2022/07/20	R186	02/02/2023	8.33	Put	Bond Future	5,705.8800	5.7059	5,289.4700	5.2895	(7.298)	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
2022/07/20	R186	02/02/2023	8.32	Call	Bond Future	183.7800	0.1838	261.3500	0.2614	42.208	0	0	0
2022/07/20	R186	02/02/2023	8.32	Put	Bond Future	5,737.2600	5.7373	5,320.1700	5.3202	(7.270)	0	0	0
2022/07/20	R186	02/02/2023			Bond Future	10.0111	102.8965	9.8558	103.3911	(1.551)	0.0000	0.0000	0
2022/07/20	R186	02/02/2023	8.34	Call	Bond Future	188.8000	0.1888	267.8600	0.2679	41.875	0	0	0
2022/07/20	R186	02/02/2023	8.34	Put	Bond Future	5,674.4100	5.6744	5,258.8100	5.2588	(7.324)	0	0	0
2022/07/20	R186	04/05/2023	8.83	Put	Bond Future	4,685.4500	4.6855	4,308.7900	4.3088	(8.039)	0	0	0
2022/07/20	R186	04/05/2023	8.84	Call	Bond Future	461.4500	0.4615	587.2800	0.5873	27.268	0	0	0
2022/07/20	R186	04/05/2023			Bond Future	10.2125	104.8377	10.0447	105.3395	(1.643)	0.0000	0.0000	0
2022/07/20	R186	04/05/2023	8.83	Call	Bond Future	456.4200	0.4564	581.5300	0.5815	27.411	0	0	0
2022/07/20	R186	04/05/2023	8.84	Put	Bond Future	4,659.1100	4.6591	4,283.1700	4.2832	(8.069)	0	0	0
2022/07/20	R186	04/05/2023	8.82	Call	Bond Future	451.6900	0.4517	575.5500	0.5755	27.421	0	0	0
2022/07/20	R186	04/05/2023	8.82	Put	Bond Future	4,712.1100	4.7121	4,334.2000	4.3342	(8.020)	0	0	0
2022/07/20	R186	03/08/2023	9.74	Call	Bond Future	1,299.9900	1.3000	1,419.2600	1.4193	9.175	0	0	0
2022/07/20	R186	03/08/2023	9.74	Put	Bond Future	3,195.4800	3.1955	2,804.6500	2.8046	(12.231)	0	0	0
2022/07/20	R186	03/08/2023	9.73	Put	Bond Future	3,212.0900	3.2121	2,820.6700	2.8207	(12.186)	0	0	0
2022/07/20	R186	03/08/2023			Bond Future	10.4119	101.5965	10.2295	102.1066	(1.752)	0.0000	0.0000	0
2022/07/20	R186	03/08/2023	9.75	Call	Bond Future	1,311.9900	1.3120	1,431.8500	1.4319	9.136	0	0	0
2022/07/20	R186	03/08/2023	9.75	Put	Bond Future	3,178.9400	3.1789	2,788.7000	2.7887	(12.276)	0	0	0
2022/07/20	R186	03/08/2023	9.73	Call	Bond Future	1,288.0500	1.2881	1,406.7300	1.4067	9.214	0	0	0
2022/07/20	R197	04/08/2022			Bond Future	330.2932	330.2932	331.1464	331.1464	0.258	0.0000	0.0000	594
2022/07/20	R197	03/11/2022			Bond Future	335.3701	335.3701	336.2226	336.2226	0.254	0.0000	0.0000	221
2022/07/20	R197	02/02/2023			Bond Future	332.6953	332.6953	333.4930	333.4930	0.240	0.0000	0.0000	0
2022/07/20	R197	04/05/2023			Bond Future	339.0389	339.0389	339.8450	339.8450	0.238	0.0000	0.0000	0
2022/07/20	R197	03/08/2023			Bond Future	336.7006	336.7006	337.4636	337.4636	0.227	0.0000	0.0000	0
2022/07/20	R202	04/08/2022			Bond Future	243.5101	243.5101	244.9672	244.9672	0.598	0.0000	0.0000	6,474
2022/07/20	R202	03/11/2022			Bond Future	247.2529	247.2529	248.7224	248.7224	0.594	0.0000	0.0000	459
2022/07/20	R202	02/02/2023			Bond Future	247.0853	247.0853	248.5413	248.5413	0.589	0.0000	0.0000	269
2022/07/20	R202	04/05/2023			Bond Future	251.7949	251.7949	253.2734	253.2734	0.587	0.0000	0.0000	0
2022/07/20	R202	03/08/2023			Bond Future	251.9747	251.9747	253.4504	253.4504	0.586	0.0000	0.0000	0
2022/07/20	R209	04/08/2022	10.57	Put	Bond Future	6,357.5800	6.3576	5,690.0900	5.6901	(10.499)	0	0	0
2022/07/20	R209	04/08/2022	10.58	Call	Bond Future	0.0200	0.0000	0.0800	0.0001	300.000	0	0	0
2022/07/20	R209	04/08/2022	10.58	Put	Bond Future	6,302.4000	6.3024	5,634.9100	5.6349	(10.591)	0	0	0
2022/07/20	R209	04/08/2022			Bond Future	11.8019	65.0394	11.6644	65.7070	(1.165)	0.0000	0.0000	21,569
2022/07/20	R209	04/08/2022	10.57	Call	Bond Future	0.0100	0.0000	0.0700	0.0001	600.000	0	0	0
2022/07/20	R209	04/08/2022	10.59	Call	Bond Future	0.0200	0.0000	0.0900	0.0001	350.000	0	0	0
2022/07/20	R209	04/08/2022	10.59	Put	Bond Future	6,247.2800	6.2473	5,579.8000	5.5798	(10.684)	0	0	0
2022/07/20	R209	03/11/2022	12.00	Call	Bond Future	1,932.8300	1.9328	2,296.4000	2.2964	18.810	0	0	0
2022/07/20	R209	03/11/2022	12.00	Put	Bond Future	1,853.7300	1.8537	1,542.4200	1.5424	(16.794)	0	0	3,500
2022/07/20	R209	03/11/2022	11.03	Call	Bond Future	325.2800	0.3253	433.0400	0.4330	33.128	0	0	0
2022/07/20	R209	03/11/2022	11.03	Put	Bond Future	5,055.2600	5.0553	4,488.1400	4.4881	(11.218)	0	0	0
2022/07/20	R209	03/11/2022	10.50	Put	Bond Future	7,667.7000	7.6677	7,028.8700	7.0289	(8.331)	0	0	0
2022/07/20	R209	03/11/2022	9.25	Call	Bond Future	1.0000	0.0010	1.6400	0.0016	64.000	0	0	6,000
2022/07/20	R209	03/11/2022	9.25	Put	Bond Future	15,009.4700	15.0095	14,335.2300	14.3352	(4.492)	0	0	0
2022/07/20	R209	03/11/2022	9.50	Call	Bond Future	2.8700	0.0029	4.5900	0.0046	59.930	0	0	0
2022/07/20	R209	03/11/2022	9.50	Put	Bond Future	13,441.8300	13.4418	12,768.6700	12.7687	(5.008)	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
2022/07/20	R209	03/11/2022			Bond Future	11.9832	62.8781	11.8410	63.5529	(1.187)	0.0000	0.0000	6,739
2022/07/20	R209	03/11/2022	11.02	Call	Bond Future	317.3000	0.3173	422.9600	0.4230	33.300	0	0	0
2022/07/20	R209	03/11/2022	11.02	Put	Bond Future	5,099.5600	5.0996	4,530.3400	4.5303	(11.162)	0	0	0
2022/07/20	R209	03/11/2022	11.50	Call	Bond Future	883.0700	0.8831	1,105.9100	1.1059	25.235	0	0	0
2022/07/20	R209	03/11/2022	11.50	Put	Bond Future	3,219.4600	3.2195	2,767.4200	2.7674	(14.041)	0	0	0
2022/07/20	R209	03/11/2022	10.50	Call	Bond Future	86.3700	0.0864	122.4200	0.1224	41.739	0	0	0
2022/07/20	R209	03/11/2022	11.00	Call	Bond Future	301.7900	0.3018	403.4800	0.4035	33.696	0	0	0
2022/07/20	R209	03/11/2022	11.00	Put	Bond Future	5,188.7700	5.1888	4,615.5800	4.6156	(11.047)	0	0	7,000
2022/07/20	R209	03/11/2022	11.01	Call	Bond Future	309.4700	0.3095	413.1400	0.4131	33.499	0	0	0
2022/07/20	R209	03/11/2022	11.01	Put	Bond Future	5,144.0600	5.1441	4,572.8500	4.5729	(11.104)	0	0	0
2022/07/20	R209	03/11/2022	10.00	Call	Bond Future	18.3800	0.0184	27.6900	0.0277	50.653	0	0	3,500
2022/07/20	R209	03/11/2022	10.00	Put	Bond Future	10,447.0700	10.4471	9,781.5000	9.7815	(6.371)	0	0	6,000
2022/07/20	R209	02/02/2023	10.80	Put	Bond Future	7,111.1900	7.1112	6,535.1400	6.5351	(8.101)	0	0	0
2022/07/20	R209	02/02/2023	10.78	Call	Bond Future	444.0600	0.4441	549.7500	0.5498	23.801	0	0	0
2022/07/20	R209	02/02/2023	10.79	Call	Bond Future	451.0300	0.4510	558.0600	0.5581	23.730	0	0	0
2022/07/20	R209	02/02/2023			Bond Future	12.1396	64.0058	11.9926	64.6902	(1.211)	0.0000	0.0000	2,066
2022/07/20	R209	02/02/2023	10.80	Call	Bond Future	458.0800	0.4581	566.4600	0.5665	23.660	0	0	0
2022/07/20	R209	02/02/2023	10.78	Put	Bond Future	7,203.9600	7.2040	6,625.2200	6.6252	(8.034)	0	0	0
2022/07/20	R209	02/02/2023	10.79	Put	Bond Future	7,157.5000	7.1575	6,580.1000	6.5801	(8.067)	0	0	0
2022/07/20	R209	04/05/2023	11.09	Call	Bond Future	967.2300	0.9672	1,151.0500	1.1511	19.005	0	0	0
2022/07/20	R209	04/05/2023	11.09	Put	Bond Future	6,766.2500	6.7663	6,254.1800	6.2542	(7.568)	0	0	0
2022/07/20	R209	04/05/2023	11.10	Call	Bond Future	977.8300	0.9778	1,163.1300	1.1631	18.950	0	0	0
2022/07/20	R209	04/05/2023	11.10	Put	Bond Future	6,725.4200	6.7254	6,214.8300	6.2148	(7.592)	0	0	0
2022/07/20	R209	04/05/2023			Bond Future	12.2903	62.0625	12.1380	62.7584	(1.239)	0.0000	0.0000	0
2022/07/20	R209	04/05/2023	11.11	Call	Bond Future	988.3300	0.9883	1,175.1000	1.1751	18.898	0	0	0
2022/07/20	R209	04/05/2023	11.11	Put	Bond Future	6,684.5600	6.6846	6,175.4400	6.1754	(7.616)	0	0	0
2022/07/20	R209	03/08/2023	11.95	Put	Bond Future	4,638.1500	4.6381	4,180.9700	4.1810	(9.857)	0	0	0
2022/07/20	R209	03/08/2023	11.93	Call	Bond Future	2,387.2900	2.3873	2,636.9600	2.6370	10.458	0	0	0
2022/07/20	R209	03/08/2023	11.94	Call	Bond Future	2,406.8900	2.4069	2,657.5600	2.6576	10.415	0	0	0
2022/07/20	R209	03/08/2023			Bond Future	12.4344	63.2840	12.2765	63.9926	(1.269)	0.0000	0.0000	0
2022/07/20	R209	03/08/2023	11.95	Call	Bond Future	2,426.5800	2.4266	2,677.9800	2.6780	10.360	0	0	0
2022/07/20	R209	03/08/2023	11.93	Put	Bond Future	4,692.5800	4.6926	4,233.6700	4.2337	(9.779)	0	0	0
2022/07/20	R209	03/08/2023	11.94	Put	Bond Future	4,665.2900	4.6653	4,207.3800	4.2074	(9.815)	0	0	0
2022/07/20	R210	04/08/2022			Bond Future	223.2329	223.2329	224.0092	224.0092	0.348	0.0000	0.0000	512
2022/07/20	R210	03/11/2022			Bond Future	223.6898	223.6898	224.4472	224.4472	0.339	0.0000	0.0000	556
2022/07/20	R210	02/02/2023			Bond Future	227.7477	227.7477	228.5103	228.5103	0.335	0.0000	0.0000	300
2022/07/20	R210	04/05/2023			Bond Future	229.0184	229.0184	229.7731	229.7731	0.330	0.0000	0.0000	0
2022/07/20	R210	03/08/2023			Bond Future	233.5635	233.5635	234.3301	234.3301	0.328	0.0000	0.0000	0
2022/07/20	R213	04/08/2022	9.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/20	R213	04/08/2022	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/20	R213	04/08/2022	9.90	Put	Bond Future	7,447.5600	7.4476	6,613.2300	6.6132	(11.203)	0	0	0
2022/07/20	R213	04/08/2022			Bond Future	11.4612	79.1649	11.2767	79.9993	(1.610)	0.0000	0.0000	33,034
2022/07/20	R213	04/08/2022	9.88	Put	Bond Future	7,548.9100	7.5489	6,714.5800	6.7146	(11.052)	0	0	0
2022/07/20	R213	04/08/2022	9.89	Put	Bond Future	7,498.2100	7.4982	6,663.8800	6.6639	(11.127)	0	0	0
2022/07/20	R213	04/08/2022	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/20	R213	03/11/2022	10.38	Call	Bond Future	151.0000	0.1510	250.7600	0.2508	66.066	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
2022/07/20	R213	03/11/2022	10.38	Put	Bond Future	6,124.6500	6.1247	5,380.7700	5.3808	(12.146)	0	0	0
2022/07/20	R213	03/11/2022	10.39	Call	Bond Future	154.3200	0.1543	255.7900	0.2558	65.753	0	0	0
2022/07/20	R213	03/11/2022	10.39	Put	Bond Future	6,079.9300	6.0799	5,337.7600	5.3378	(12.207)	0	0	0
2022/07/20	R213	03/11/2022	10.37	Call	Bond Future	147.7300	0.1477	245.8000	0.2458	66.385	0	0	0
2022/07/20	R213	03/11/2022	10.37	Put	Bond Future	6,169.4600	6.1695	5,423.8900	5.4239	(12.085)	0	0	200
2022/07/20	R213	03/11/2022	9.19	Call	Bond Future	6.2700	0.0063	12.4700	0.0125	98.884	0	0	476
2022/07/20	R213	03/11/2022	9.19	Put	Bond Future	11,964.1900	11.9642	11,126.7500	11.1267	(7.000)	0	0	0
2022/07/20	R213	03/11/2022			Bond Future	11.6848	76.8224	11.4926	77.6661	(1.645)	0.0000	0.0000	98
2022/07/20	R213	03/11/2022	10.40	Call	Bond Future	157.7700	0.1578	261.0100	0.2610	65.437	0	0	0
2022/07/20	R213	03/11/2022	10.40	Put	Bond Future	6,035.3700	6.0354	5,294.9700	5.2950	(12.268)	0	0	0
2022/07/20	R213	03/11/2022	9.98	Call	Bond Future	59.5800	0.0596	107.5600	0.1076	80.530	0	0	0
2022/07/20	R213	03/11/2022	9.98	Put	Bond Future	7,984.9200	7.9849	7,189.2600	7.1893	(9.965)	0	0	200
2022/07/20	R213	03/11/2022	10.19	Call	Bond Future	98.2900	0.0983	169.7400	0.1697	72.693	0	0	0
2022/07/20	R213	03/11/2022	10.19	Put	Bond Future	6,991.6500	6.9916	6,219.4600	6.2195	(11.044)	0	0	476
2022/07/20	R213	03/11/2022	9.13	Call	Bond Future	5.1000	0.0051	10.2900	0.0103	101.765	0	0	200
2022/07/20	R213	03/11/2022	9.13	Put	Bond Future	12,279.2900	12.2793	11,440.8400	11.4408	(6.828)	0	0	0
2022/07/20	R213	03/11/2022	9.84	Call	Bond Future	42.0400	0.0420	78.2300	0.0782	86.085	0	0	0
2022/07/20	R213	03/11/2022	9.84	Put	Bond Future	8,664.5300	8.6645	7,857.0800	7.8571	(9.319)	0	0	476
2022/07/20	R213	02/02/2023	10.43	Put	Bond Future	6,869.3500	6.8693	6,171.4500	6.1714	(10.160)	0	0	0
2022/07/20	R213	02/02/2023	12.20	Call	Bond Future	3,148.0300	3.1480	3,643.6200	3.6436	15.743	0	0	0
2022/07/20	R213	02/02/2023	12.20	Put	Bond Future	1,823.6800	1.8237	1,463.6600	1.4637	(19.741)	0	0	912
2022/07/20	R213	02/02/2023	10.22	Put	Bond Future	7,767.3600	7.7674	7,037.1000	7.0371	(9.402)	0	0	0
2022/07/20	R213	02/02/2023	10.23	Call	Bond Future	7,769.9500	0.2800	406.7400	0.4067	45.290	0	0	0
2022/07/20	R213	02/02/2023	10.35	Call	Bond Future	333.8900	0.3339	478.5800	0.4786	43.335	0	0	0
2022/07/20	R213	02/02/2023	10.35	Put	Bond Future	7,206.5900	7.2066	6,495.6700	6.4957	(9.865)	0	0	476
2022/07/20	R213	02/02/2023	10.01	Call	Bond Future	200.2100	0.2002	298.2500	0.2982	48.969	0	0	0
2022/07/20	R213	02/02/2023			Bond Future	11.8837	78.1986	11.6832	79.0542	(1.688)	0.0000	0.0000	0
2022/07/20	R213	02/02/2023	10.43	Call	Bond Future	374.5300	0.3745	532.2400	0.5322	42.109	0	0	912
2022/07/20	R213	02/02/2023	10.22	Call	Bond Future	275.8600	0.2759	401.2100	0.4012	45.440	0	0	0
2022/07/20	R213	02/02/2023	10.23	Put	Bond Future	7,723.6400	7.7236	6,994.8200	6.9948	(9.436)	0	0	0
2022/07/20	R213	02/02/2023	9.16	Call	Bond Future	41.3100	0.0413	65.4600	0.0655	58.460	0	0	476
2022/07/20	R213	02/02/2023	9.16	Put	Bond Future	12,806.1600	12.8062	11,974.7000	11.9747	(6.493)	0	0	0
2022/07/20	R213	02/02/2023	10.01	Put	Bond Future	8,703.9000	8.7039	7,946.3300	7.9463	(8.704)	0	0	476
2022/07/20	R213	02/02/2023	10.21	Call	Bond Future	271.7200	0.2717	395.6200	0.3956	45.598	0	0	0
2022/07/20	R213	02/02/2023	10.21	Put	Bond Future	7,811.0700	7.8111	7,079.3600	7.0794	(9.368)	0	0	0
2022/07/20	R213	04/05/2023	10.75	Call	Bond Future	751.0600	0.7511	981.7100	0.9817	30.710	0	0	0
2022/07/20	R213	04/05/2023	10.75	Put	Bond Future	6,451.8300	6.4518	5,812.4400	5.8124	(9.910)	0	0	0
2022/07/20	R213	04/05/2023			Bond Future	12.0694	76.1237	11.8599	76.9938	(1.736)	0.0000	0.0000	0
2022/07/20	R213	04/05/2023	10.74	Call	Bond Future	742.9900	0.7430	971.8500	0.9719	30.803	0	0	0
2022/07/20	R213	04/05/2023	10.74	Put	Bond Future	6,489.0500	6.4890	5,847.8700	5.8479	(9.881)	0	0	0
2022/07/20	R213	04/05/2023	10.73	Call	Bond Future	734.9900	0.7350	962.2900	0.9623	30.926	0	0	0
2022/07/20	R213	04/05/2023	10.73	Put	Bond Future	6,526.3600	6.5264	5,883.6200	5.8836	(9.848)	0	0	0
2022/07/20	R213	03/08/2023	11.62	Put	Bond Future	4,475.0600	4.4751	3,935.3500	3.9354	(12.060)	0	0	0
2022/07/20	R213	03/08/2023	11.63	Call	Bond Future	1,897.3400	1.8973	2,244.6000	2.2446	18.302	0	0	0
2022/07/20	R213	03/08/2023			Bond Future	12.2532	77.6205	12.0339	78.5065	(1.790)	0.0000	0.0000	0
2022/07/20	R213	03/08/2023	11.62	Call	Bond Future	1,880.3400	1.8803	2,226.5800	2.2266	18.414	0	0	0
2022/07/20	R213	03/08/2023	11.63	Put	Bond Future	4,450.2000	4.4502	3,911.5100	3.9115	(12.105)	0	0	0
2022/07/20	R213	03/08/2023	11.61	Call	Bond Future	1,863.7100	1.8637	2,208.6400	2.2086	18.508	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
2022/07/20	R213	03/08/2023	11.61	Put	Bond Future	4,500.3300	4.5003	3,959.3100	3.9593	(12.022)	0	0	0
2022/07/20	R214	04/08/2022	10.98	Put	Bond Future	4,926.0800	4.9261	4,340.1300	4.3401	(11.895)	0	0	0
2022/07/20	R214	04/08/2022	10.99	Call	Bond Future	0.6300	0.0006	1.6400	0.0016	160.317	0	0	0
2022/07/20	R214	04/08/2022			Bond Future	11.9094	62.7565	11.7924	63.3433	(0.982)	0.0000	0.0000	76,360
2022/07/20	R214	04/08/2022	10.97	Call	Bond Future	0.5100	0.0005	1.3700	0.0014	168.627	0	0	0
2022/07/20	R214	04/08/2022	10.97	Put	Bond Future	4,982.4300	4.9824	4,396.4100	4.3964	(11.762)	0	0	0
2022/07/20	R214	04/08/2022	10.98	Call	Bond Future	0.5700	0.0006	1.5000	0.0015	163.158	0	0	0
2022/07/20	R214	04/08/2022	10.99	Put	Bond Future	4,869.7900	4.8698	4,283.9200	4.2839	(12.031)	0	0	0
2022/07/20	R214	03/11/2022	11.34	Call	Bond Future	572.8400	0.5728	701.3900	0.7014	22.441	0	0	0
2022/07/20	R214	03/11/2022	11.36	Put	Bond Future	4,272.9800	4.2730	3,812.6500	3.8126	(10.773)	0	0	0
2022/07/20	R214	03/11/2022			Bond Future	12.0799	60.4186	11.9590	61.0117	(1.001)	0.0000	0.0000	2,381
2022/07/20	R214	03/11/2022	11.34	Put	Bond Future	4,355.6300	4.3556	3,891.0800	3.8911	(10.666)	0	0	0
2022/07/20	R214	03/11/2022	11.35	Call	Bond Future	585.0300	0.5850	715.6300	0.7156	22.324	0	0	0
2022/07/20	R214	03/11/2022	11.35	Put	Bond Future	4,314.1900	4.3142	3,851.6900	3.8517	(10.720)	0	0	0
2022/07/20	R214	03/11/2022	11.36	Call	Bond Future	597.3900	0.5974	730.1600	0.7302	22.225	0	0	0
2022/07/20	R214	02/02/2023	11.07	Call	Bond Future	629.3900	0.6294	737.8000	0.7378	17.225	0	0	0
2022/07/20	R214	02/02/2023	11.07	Put	Bond Future	6,608.3300	6.6083	6,115.4600	6.1155	(7.458)	0	0	0
2022/07/20	R214	02/02/2023	11.08	Call	Bond Future	638.6600	0.6387	748.3800	0.7484	17.180	0	0	0
2022/07/20	R214	02/02/2023	11.08	Put	Bond Future	6,562.0800	6.5621	6,070.5200	6.0705	(7.491)	0	0	0
2022/07/20	R214	02/02/2023			Bond Future	12.2305	61.5012	12.1055	62.1025	(1.022)	0.0000	0.0000	64,419
2022/07/20	R214	02/02/2023	11.09	Call	Bond Future	648.0400	0.6480	759.0700	0.7591	17.133	0	0	0
2022/07/20	R214	02/02/2023	11.09	Put	Bond Future	6,516.0000	6.5160	6,025.7500	6.0258	(7.524)	0	0	0
2022/07/20	R214	04/05/2023	11.36	Call	Bond Future	1,262.9000	1.2629	1,438.6600	1.4387	13.917	0	0	0
2022/07/20	R214	04/05/2023	11.36	Put	Bond Future	6,310.2200	6.3102	5,874.7000	5.8747	(6.902)	0	0	0
2022/07/20	R214	04/05/2023	11.37	Call	Bond Future	1,277.5000	1.2775	1,454.6900	1.4547	13.870	0	0	0
2022/07/20	R214	04/05/2023	11.37	Put	Bond Future	6,271.4300	6.2714	5,837.3400	5.8373	(6.922)	0	0	0
2022/07/20	R214	04/05/2023			Bond Future	12.3681	59.3655	12.2388	59.9768	(1.045)	0.0000	0.0000	0
2022/07/20	R214	04/05/2023	11.38	Call	Bond Future	1,292.2000	1.2922	1,470.8300	1.4708	13.824	0	0	0
2022/07/20	R214	04/05/2023	11.38	Put	Bond Future	6,232.8100	6.2328	5,800.1600	5.8002	(6.941)	0	0	0
2022/07/20	R214	03/08/2023	12.14	Call	Bond Future	2,763.4200	2.7634	3,030.8500	3.0308	9.678	0	0	0
2022/07/20	R214	03/08/2023	12.14	Put	Bond Future	4,468.1900	4.4682	4,113.3000	4.1133	(7.943)	0	0	0
2022/07/20	R214	03/08/2023	12.15	Call	Bond Future	2,785.0200	2.7850	3,053.8000	3.0538	9.651	0	0	0
2022/07/20	R214	03/08/2023	12.15	Put	Bond Future	4,441.5600	4.4416	4,088.0200	4.0880	(7.960)	0	0	0
2022/07/20	R214	03/08/2023			Bond Future	12.5015	60.5335	12.3676	61.1558	(1.071)	0.0000	0.0000	0
2022/07/20	R214	03/08/2023	12.16	Call	Bond Future	2,806.6900	2.8067	3,076.8100	3.0768	9.624	0	0	0
2022/07/20	R214	03/08/2023	12.16	Put	Bond Future	4,415.0700	4.4151	4,062.8700	4.0629	(7.977)	0	0	0
2022/07/20	R248	04/08/2022	10.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,700
2022/07/20	R248	04/08/2022	10.99	Call	Bond Future	0.5300	0.0005	1.2600	0.0013	137.736	0	0	0
2022/07/20	R248	04/08/2022	10.99	Put	Bond Future	6,250.1000	6.2501	5,586.1100	5.5861	(10.624)	0	0	0
2022/07/20	R248	04/08/2022	10.40	Put	Bond Future	10,632.2000	10.6322	9,967.4800	9.9675	(6.252)	0	0	0
2022/07/20	R248	04/08/2022	10.98	Call	Bond Future	0.4800	0.0005	1.1400	0.0011	137.500	0	0	0
2022/07/20	R248	04/08/2022	10.98	Put	Bond Future	6,321.0600	6.3211	5,657.0000	5.6570	(10.506)	0	0	0
2022/07/20	R248	04/08/2022			Bond Future	11.9350	78.5557	11.8279	79.2204	(0.897)	0.0000	0.0000	113,866
2022/07/20	R248	04/08/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/20	R248	04/08/2022	9.70	Put	Bond Future	16,385.8300	16.3858	15,721.1100	15.7211	(4.057)	0	0	0
2022/07/20	R248	04/08/2022	10.20	Put	Bond Future	12,211.5500	12.2115	11,546.8300	11.5468	(5.443)	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
2022/07/20	R248	04/08/2022	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,200
2022/07/20	R248	04/08/2022	10.30	Put	Bond Future	11,415.6700	11.4157	10,750.9500	10.7510	(5.823)	0	0	0
2022/07/20	R248	04/08/2022	11.00	Call	Bond Future	0.5900	0.0006	1.3800	0.0014	133.898	0	0	1,200
2022/07/20	R248	04/08/2022	11.00	Put	Bond Future	6,179.2500	6.1792	5,515.3200	5.5153	(10.745)	0	0	50
2022/07/20	R248	04/08/2022	10.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/20	R248	04/08/2022	10.90	Call	Bond Future	0.2000	0.0002	0.5300	0.0005	165.000	0	0	1,700
2022/07/20	R248	04/08/2022	10.90	Put	Bond Future	6,892.8100	6.8928	6,228.4200	6.2284	(9.639)	0	0	0
2022/07/20	R248	03/11/2022	11.30	Put	Bond Future	5,760.0300	5.7600	5,216.1500	5.2162	(9.442)	0	0	0
2022/07/20	R248	03/11/2022	11.31	Put	Bond Future	5,706.1500	5.7062	5,164.6000	5.1646	(9.491)	0	0	0
2022/07/20	R248	03/11/2022	11.32	Call	Bond Future	636.5200	0.6365	768.6900	0.7687	20.764	0	0	0
2022/07/20	R248	03/11/2022	11.20	Call	Bond Future	482.9500	0.4830	589.0600	0.5891	21.971	0	0	1,650
2022/07/20	R248	03/11/2022	11.20	Put	Bond Future	6,315.7700	6.3158	5,750.3900	5.7504	(8.952)	0	0	0
2022/07/20	R248	03/11/2022			Bond Future	12.1080	75.3190	11.9971	75.9905	(0.916)	0.0000	0.0000	217,371
2022/07/20	R248	03/11/2022	11.90	Call	Bond Future	1,853.2300	1.8532	2,135.5300	2.1355	15.233	0	0	1,650
2022/07/20	R248	03/11/2022	11.90	Put	Bond Future	3,121.3100	3.1213	2,732.1200	2.7321	(12.469)	0	0	0
2022/07/20	R248	03/11/2022	11.30	Call	Bond Future	608.8700	0.6089	736.4800	0.7365	20.958	0	0	0
2022/07/20	R248	03/11/2022	11.31	Call	Bond Future	622.5900	0.6226	752.5300	0.7525	20.871	0	0	0
2022/07/20	R248	03/11/2022	11.32	Put	Bond Future	5,652.5800	5.6526	5,113.2600	5.1133	(9.541)	0	0	0
2022/07/20	R248	02/02/2023	11.08	Call	Bond Future	743.0600	0.7431	859.0900	0.8591	15.615	0	0	0
2022/07/20	R248	02/02/2023	11.08	Put	Bond Future	8,310.6900	8.3107	7,746.3400	7.7463	(6.791)	0	0	0
2022/07/20	R248	02/02/2023			Bond Future	12.2612	76.6688	12.1463	77.3492	(0.938)	0.0000	0.0000	0
2022/07/20	R248	02/02/2023	11.06	Call	Bond Future	720.9100	0.7209	834.0700	0.8341	15.697	0	0	0
2022/07/20	R248	02/02/2023	11.06	Put	Bond Future	8,428.4600	8.4285	7,861.2400	7.8612	(6.730)	0	0	0
2022/07/20	R248	02/02/2023	11.07	Call	Bond Future	731.9200	0.7319	846.5200	0.8465	15.657	0	0	0
2022/07/20	R248	02/02/2023	11.07	Put	Bond Future	8,369.4500	8.3695	7,803.6700	7.8037	(6.760)	0	0	0
2022/07/20	R248	04/05/2023	11.35	Call	Bond Future	1,480.3700	1.4804	1,652.2200	1.6522	11.609	0	0	0
2022/07/20	R248	04/05/2023	11.35	Put	Bond Future	8,010.9800	8.0110	7,491.2600	7.4913	(6.488)	0	0	0
2022/07/20	R248	04/05/2023			Bond Future	12.4013	73.6787	12.2820	74.3702	(0.961)	0.0000	0.0000	0
2022/07/20	R248	04/05/2023	11.33	Call	Bond Future	1,445.5000	1.4455	1,618.5800	1.6186	11.974	0	0	0
2022/07/20	R248	04/05/2023	11.33	Put	Bond Future	8,110.3800	8.1104	7,591.8900	7.5919	(6.393)	0	0	0
2022/07/20	R248	04/05/2023	11.34	Call	Bond Future	1,462.8700	1.4629	1,635.2200	1.6352	11.782	0	0	0
2022/07/20	R248	04/05/2023	11.34	Put	Bond Future	8,060.5700	8.0606	7,541.3500	7.5413	(6.441)	0	0	0
2022/07/20	R248	03/08/2023	12.11	Call	Bond Future	3,241.2200	3.2412	3,529.9200	3.5299	8.907	0	0	0
2022/07/20	R248	03/08/2023	12.11	Put	Bond Future	5,726.0300	5.7260	5,310.7900	5.3108	(7.252)	0	0	0
2022/07/20	R248	03/08/2023			Bond Future	12.5374	75.1287	12.4137	75.8326	(0.987)	0.0000	0.0000	0
2022/07/20	R248	03/08/2023	12.09	Call	Bond Future	3,189.4900	3.1895	3,475.1300	3.4751	8.956	0	0	0
2022/07/20	R248	03/08/2023	12.09	Put	Bond Future	5,794.3300	5.7943	5,376.0300	5.3760	(7.219)	0	0	0
2022/07/20	R248	03/08/2023	12.10	Call	Bond Future	3,215.3100	3.2153	3,502.4800	3.5025	8.931	0	0	0
2022/07/20	R248	03/08/2023	12.10	Put	Bond Future	5,760.0900	5.7601	5,343.3200	5.3433	(7.235)	0	0	0

Total

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